2017-18

Annual Investment Report

Fiscal Year Ended June 30, 2018

CalPERS

California Public Employees' Retirement System
A Component Unit of the State of California

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as of June 30, 2018

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CHIEF INVESTMENT OFFICER'S LETTER

November 16, 2018

On behalf of the California Public Employees' Retirement System (CalPERS) Investment Office, I am pleased to report on CalPERS' investment performance, operations, and initiatives for the one-year period ending on June 30, 2018. The CalPERS Public Employees' Retirement Fund (PERF) earned a time-weighted rate of return of 8.6 percent this fiscal year, with the ending fair value of investments at $358 billion.

The 12-month returns were led by the Private Equity Program, which generated a 16.1 percent net return. Public equity also delivered double-digit net returns at 11.5 percent, followed by real estate, with net returns of 8.0 percent.

While the positive returns are encouraging, the focus is always on the long-term sustainability of the Fund. CalPERS invests for decades, not years.

With this in mind, in late 2017 the CalPERS Board voted on the asset allocation of the Fund's investment portfolio for the next four years. As part of the Asset Liability Management (ALM) process, the Board examined four potential portfolios and their impact on the CalPERS Fund. Each portfolio represented different distributions of assets based on varying rates of expected return and risk of volatility.

The new asset allocation will be distributed as follows:

- 50% in Global Equity
- 28% Fixed Income
- 13% Real Assets
- 8% Private Equity
- 1% Liquidity

In making its decision, the Board reviewed recommendations from CalPERS' team members, external pension and investment consultants, and input from employer and employee stakeholder groups.

At the same time, the CalPERS Investment Office continues to make strides to reduce the risk, cost, and complexity of the Fund, as outlined in our 2020 Vision Strategic Plan. The investment office's external management fees and operational expenses have declined by approximately $239 million since Fiscal Year 2010-11. Contributors to the savings include transitioning assets from external managers to internal management when possible, reducing external management fees, and decreasing the number of outside consultants and advisors. In the annual and independent CEM Benchmarking survey, it was reported that CalPERS' was low cost compared to its global peers.

This year CalPERS continued to advocate for corporate governance best practices through proxy voting and corporate engagements centered around Environmental, Social, and Governance issues. In total, CalPERS cast votes in line with our Governance & Sustainability Principles at over 11,000 meetings, representing more than 105,000 individual ballot items.

We also made progress advancing corporate governance reforms on specific issues related to climate risk reporting, proxy access, majority vote for director elections, and board diversity. We targeted 121 companies for shareowner campaigns and reached settlements with 88 of them. At companies where settlements could not be reached, team members ran proxy solicitations to maximize investor support (8 of 17 shareowner proposals passed with majority support).

Additionally, the team made significant progress on board diversity engagements. Based on CalPERS' requests to improve diversity at 504 U.S. companies, 151 companies added a diverse director, and another 126 have or will be enhancing their diversity disclosures.

In addition to managing current investments, CalPERS continued outreach regarding a global solicitation process for investment proposals from eligible mid-size external investment managers. Also known as transition managers, these firms provide CalPERS with unique investment opportunities that may otherwise be overlooked and will help to cultivate the next generation of external portfolio management talent. We also remain committed to our Emerging Manager Program which identifies early stage funds with strong potential for success.

While we are a global investor, CalPERS is also proud to make investments in California. The most recent CalPERS *for* California report showed that, in Fiscal Year 2016-17, CalPERS' California-based investments supported some 266,200 estimated jobs. These dollars were invested across multiple asset classes, including public equity, fixed income, private equity, real estate, and infrastructure. These commitments contribute to major infrastructure projects, and support business expansion efforts.

CalPERS is committed to the success and sustainability of our system. Our mission remains the same-manage the CalPERS investment portfolio in a cost-effective, transparent, and risk-aware manner in order to generate returns to pay benefits. While we are pleased with this year's strong returns, we continue to identify ways to reduce the cost, risk, and complexity of the Fund's portfolio and operations, while also maximizing investment returns.

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

Ted Eliopoulos
Chief Investment Officer

CalPERS 2017-2018 Annual Investment Report
Domestic Cash Equivalents

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
AMERICAN ELEC PWR INC	0.00	07/12/18	60,000,000	59,957,833	59,950,600
AMERICAN WATER CAPIT	0.00	07/02/18	9,390,000	9,389,400	9,388,302
AMERICAN WATER CAPIT	0.00	07/05/18	31,200,000	31,192,075	31,188,680
AMERICAN WATER CAPIT	0.00	07/10/18	32,000,000	31,981,600	31,978,587
AMERICAN WATER CAPIT	0.00	07/11/18	60,000,000	59,961,667	59,956,140
AMERICAN WATER CAPIT	0.00	07/16/18	2,242,000	2,239,833	2,239,662
ASTRAZENECA PLC	0.00	07/10/18	69,400,000	69,360,914	69,354,196
ASTRAZENECA PLC	0.00	07/13/18	50,000,000	49,962,167	49,957,845
ASTRAZENECA PLC	0.00	07/16/18	1,375,000	1,373,682	1,373,590
ASTRAZENECA PLC	0.00	07/17/18	6,000,000	5,993,947	5,993,484
AT&T INC	0.00	07/24/18	250,000,000	249,616,667	249,593,750
AUST & NEW ZEA	0.00	07/24/18	50,000,000	49,929,722	49,931,597
AUST & NEW ZEA	1.77	09/14/18	100,000,000	100,000,000	100,154,200
AUST & NEW ZEA	2.21	10/12/18	100,000,000	100,000,000	100,054,700
AUST & NEW ZEA	1.00	12/21/18	100,000,000	100,000,000	100,000,400
AUSTR & NEW ZEALND B	0.01	12/10/18	50,000,000	50,000,000	50,000,000
BANK OF AMERICA, N.A.	2.28	11/05/18	100,000,000	100,000,000	100,050,573
BANK OF AMERICA, N.A.	1.00	11/01/18	100,000,000	100,000,000	100,019,733
BANK OF AMERICA, N.A.	0.01	11/14/18	100,000,000	100,000,000	100,010,891
BANK OF AMERICA, N.A.	0.01	01/07/19	100,000,000	100,000,000	100,015,280
BANK OF AMERICA, N.A.	1.00	01/03/19	100,000,000	100,000,000	99,995,000
BANK OF MONTREAL-	2.45	09/28/18	100,000,000	100,000,000	100,016,626
BANK OF MONTREAL-	2.43	10/19/18	100,000,000	100,000,000	100,058,900
BANK OF MONTREAL-	2.24	07/25/18	100,000,000	100,000,000	100,012,163
BANK OF MONTREAL-	2.24	08/13/18	100,000,000	100,000,000	100,023,600
BANK OF MONTREAL-	2.43	09/10/18	100,000,000	100,000,000	100,006,500
BANK OF NOVA SCOTIA	2.17	07/02/18	100,000,000	100,000,000	100,001,600
BANK OF NOVA SCOTIA	2.33	10/01/18	100,000,000	100,000,000	100,060,300
BANK OF NOVA SCOTIA	2.33	12/21/18	150,000,000	150,000,000	150,022,350
BANK OF NOVA SCOTIA	2.29	07/17/18	90,000,000	89,999,278	90,012,420
BANK OF NOVA SCOTIA/THE	2.26	09/04/18	100,000,000	100,000,000	100,038,800
BELL CANADA	0.00	07/06/18	5,000,000	4,998,403	4,997,881
BELL CANADA	0.00	07/18/18	45,750,000	45,699,878	45,696,493
BLACKROCK CASH SWEEP	1.85	12/31/30	27,113,715	27,113,715	27,113,715
BNP PARIBAS SAN FRA	2.29	07/06/18	100,000,000	100,000,000	100,006,931
BNP PARIBAS SAN FRA	2.26	08/03/18	200,000,000	200,000,000	200,045,782
CAMPBELL SOUP CO.	0.00	07/16/18	21,400,000	21,379,403	21,376,707
CANADIAN IMPERIAL BK	2.26	07/17/18	100,000,000	100,000,000	100,012,300
CANADIAN IMPERIAL BK	2.20	08/07/18	125,000,000	125,000,000	125,026,250
CANADIAN IMPERIAL BK	2.28	10/05/18	100,000,000	100,000,000	100,040,900
CANADIAN IMPERIAL BK	2.33	11/02/18	150,000,000	150,000,000	150,072,900
CANADIAN IMPERIAL BK	2.31	12/17/18	100,000,000	100,000,000	99,996,400
CBS CORP	0.00	07/09/18	10,000,000	9,995,000	9,993,708
CITIBANK NEW YORK N.	2.21	07/11/18	100,000,000	100,000,000	100,007,000
CITIBANK NEW YORK N.	2.15	08/01/18	125,000,000	125,000,000	125,023,875
CITIBANK NEW YORK N.	2.25	08/30/18	100,000,000	100,000,000	100,040,900
CITIBANK NEW YORK N.	2.32	10/01/18	75,000,000	75,000,000	75,046,725
CITIGROUP REPO	2.06	07/12/18	3,027,500	3,027,500	3,027,500
CITIGROUP REVERSE REPO	0.13	07/15/26	1,300,000	1,304,872	1,304,872
CITIGROUP REVERSE REPO	0.38	07/15/25	600,000	624,731	624,731
CITIGROUP REVERSE REPO	2.16	07/12/18	(68,575,760)	(68,575,760)	(68,575,760)
CMMNWLTH BNK OF AUS	2.40	10/09/18	100,000,000	100,000,000	100,059,700
CMMNWLTH BNK OF AUS	2.21	07/09/18	100,000,000	100,000,000	100,006,000
CMWTH BK OF AUS NY B	2.28	12/20/18	100,000,000	100,000,000	100,017,400
CMWTH BK OF AUS NY B	2.31	01/22/19	100,000,000	100,000,000	100,027,600
COOPERATIEVE CENTRALE	2.19	07/09/18	100,000,000	100,000,000	100,005,500
COOPERATIEVE CENTRALE	2.27	09/20/18	125,000,000	125,000,000	125,029,625
COOPERATIEVE CENTRALE	2.40	10/15/18	100,000,000	100,000,000	100,058,700

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COOPERATIEVE CENTRALE	2.27	12/04/18	125,000,000	125,000,000	125,046,500
COOPERATIEVE CENTRALE	2.26	11/05/18	125,000,000	125,000,000	125,034,750
CREDIT AGRICOLE	2.31	07/06/18	100,000,000	100,000,000	100,009,879
CREDIT AGRICOLE	2.24	07/23/18	200,000,000	200,000,000	200,045,024
CREDIT AGRICOLE	2.24	08/07/18	150,000,000	150,000,000	150,040,451
CREDIT AGRICOLE	2.30	09/18/18	100,000,000	100,000,000	100,012,408
DEUTSCHE TELEKOM AG	0.00	07/02/18	1,000,000	999,938	999,811
DNB NOR BANK ASA	2.17	07/10/18	100,000,000	100,000,000	100,005,300
DNB NOR BANK ASA	2.14	07/30/18	125,000,000	125,000,000	125,023,625
DNB NOR BANK ASA	2.22	09/05/18	100,000,000	100,000,000	100,031,200
DNB NOR BANK ASA	2.28	10/19/18	100,000,000	100,000,000	100,052,700
DNB NOR BANK ASA	2.26	11/05/18	125,000,000	125,000,000	125,034,750
DNB NOR BANK ASA	2.27	12/20/18	100,000,000	100,000,000	100,004,900
DOLLAR GENERAL CORP	0.00	07/02/18	17,250,000	17,248,915	17,246,794
DREYFUS TREASURY CASH MANAGEME	1.80	12/31/30	84,748,643	84,748,643	84,748,643
DTE CAPITAL CORP	0.00	07/03/18	124,500,000	124,483,951	124,469,083
DUKE ENERGY CORP	0.00	07/02/18	60,000,000	59,996,367	59,989,100
EASTMAN CHEMICAL CO	0.00	07/12/18	7,600,000	7,594,659	7,593,743
EASTMAN CHEMICAL CO	0.00	07/18/18	2,800,000	2,796,919	2,796,592
EASTMAN CHEMICAL CO	0.00	07/19/18	25,000,000	24,970,750	24,967,917
EATON CORPORATION GTD	0.00	07/02/18	5,000,000	4,999,694	4,999,083
ENTERPRISE PRODS OPER LLC	0.00	07/02/18	65,000,000	64,995,992	64,987,975
ENTERPRISE PRODS OPER LLC	0.00	07/06/18	4,560,000	4,558,543	4,558,005
ENTERPRISE PRODS OPER LLC	0.00	07/17/18	6,240,000	6,233,483	6,232,818
ENTERPRISE PRODS OPER LLC	0.00	07/18/18	49,850,000	49,794,680	49,789,330
EVERSOURCE ENERGY	0.00	07/06/18	30,000,000	29,990,667	29,987,283
FORTIVE CORPORATION	0.00	07/11/18	10,000,000	9,993,444	9,992,417
GOLDMAN REVERSE REPO EUR	-0.52	07/18/18	(33,952,306)	(39,442,414)	(39,641,032)
GOLDMAN SACHS NG TRI PARTY	0.63	01/15/26	1,200,000	1,264,453	1,264,453
INGEROSOLL-RAND	0.00	07/02/18	90,000,000	89,994,550	89,983,650
J P MORGAN TERM REPO	0.38	07/15/27	700,000	700,000	700,000
J P MORGAN TERM REPO	1.98	07/12/18	1,090,375	1,090,375	1,090,375
J.P. MORGAN SECURITIES	1.58	07/18/18	100,000,000	100,000,000	100,017,500
J.P. MORGAN SECURITIES	2.27	08/13/18	100,000,000	100,000,000	100,027,400
J.P. MORGAN SECURITIES	2.39	09/13/18	100,000,000	100,000,000	100,055,800
J.P. MORGAN SECURITIES	1.00	10/10/18	100,000,000	100,000,000	100,005,223
J.P. MORGAN SECURITIES	0.01	11/16/18	100,000,000	100,000,000	100,046,200
J.P. MORGAN SECURITIES	2.32	12/14/18	100,000,000	100,000,000	100,004,000
JM SMUCKER CO	0.00	07/02/18	105,000,000	104,993,642	104,980,925
LLOYDS BANK PLC	2.41	10/19/18	150,000,000	150,000,000	150,077,850
LLOYDS BANK PLC	1.00	11/16/18	100,000,000	100,000,000	100,006,300
LLOYDS BK PLC NY BRN	2.18	07/09/18	100,000,000	100,000,000	100,005,700
LLOYDS BK PLC NY BRN	2.27	08/13/18	100,000,000	100,000,000	100,027,400
LLOYDS BK PLC NY BRN	2.25	09/04/18	100,000,000	100,000,000	100,041,500
LLOYDS BK PLC NY BRN	2.43	09/27/18	100,000,000	100,000,000	100,014,026
MARRIOTT INTERNATION	0.00	07/18/18	50,000,000	49,942,861	49,939,147
MCCORMICK & COMPANY	0.00	07/02/18	50,000,000	49,996,972	49,990,917
MCKESSON CORPORATION	0.00	07/11/18	53,890,000	53,855,570	53,849,134
MCKESSON CORPORATION	0.00	07/16/18	40,000,000	39,960,833	39,956,593
MCKESSON CORPORATION	0.00	07/17/18	2,200,000	2,197,653	2,197,468
MCKESSON CORPORATION	0.00	07/18/18	29,925,000	29,891,368	29,888,579
MIZUHO BANK LTD	2.30	09/19/18	150,000,000	150,000,000	150,025,401
MIZUHO BANK LTD	2.34	07/06/18	100,000,000	100,000,000	100,006,924
MIZUHO BANK LTD	2.26	08/16/18	200,000,000	200,000,000	200,051,140
MONDELEZ INTL INC	0.00	07/16/18	33,400,000	33,367,992	33,363,755
MONDELEZ INTL INC	0.00	07/17/18	50,000,000	49,948,889	49,942,450
MONDELEZ INTL INC	0.00	07/18/18	20,000,000	19,978,089	19,975,659
MORGAN STANLEY REPO	2.02	07/12/18	1,883,250	1,883,250	1,883,250

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MUFG BK LTD N Y BRH DISC COML	0.00	07/20/18	200,000,000	199,751,944	199,764,100
MUFG BK LTD N Y BRH DISC COML	0.00	08/09/18	150,000,000	149,624,625	149,640,054
NATIONAL BK OF CANAD	1.67	07/05/18	100,000,000	100,000,000	100,003,200
NATIONAL BK OF CANAD	2.17	08/02/18	125,000,000	125,000,000	125,024,125
NATIONAL BK OF CANAD	2.22	09/04/18	100,000,000	100,000,000	100,031,400
NATIONAL BK OF CANAD	2.16	09/14/18	100,000,000	100,000,000	100,056,200
NATIONAL BK OF CANAD	2.42	10/11/18	100,000,000	100,000,000	100,064,100
NATIONAL BK OF CANAD	2.32	11/09/18	100,000,000	100,000,000	100,029,400
NATL AUSTRALIA BK LT	2.07	07/16/18	100,000,000	100,000,000	100,010,300
NATL AUSTRALIA BK LT	2.11	07/26/18	150,000,000	150,000,000	150,023,250
NATL AUSTRALIA BK LT	2.20	09/04/18	100,000,000	100,000,000	100,027,700
NATL AUSTRALIA BK LT	0.01	10/05/18	100,000,000	100,000,000	100,002,502
NATL AUSTRALIA BK LT	2.21	10/25/18	150,000,000	150,000,000	150,041,250
NATL AUSTRALIA BK LT	1.00	11/07/18	150,000,000	150,000,000	150,016,350
NEXTERA ENERGY CAP HLDGS INC	0.00	07/12/18	25,000,000	24,982,354	24,979,417
NEXTERA ENERGY CAP HLDGS INC	0.00	07/18/18	82,000,000	81,910,164	81,900,201
NEXTERA ENERGY CAP HLDGS INC	0.00	07/19/18	23,910,000	23,882,264	23,879,316
NEXTERA ENERGY CAP HLDGS INC	0.00	07/20/18	35,000,000	34,957,013	34,952,756
NORDEA BK AB PUBL NY	2.16	07/24/18	200,000,000	200,000,000	200,027,778
PPL CAPITAL FUNDING	0.00	07/02/18	61,000,000	60,996,063	60,988,664
PPL CAPITAL FUNDING	0.00	07/05/18	5,000,000	4,998,694	4,998,129
PROV OF NEW BRUNSWICK	1.00	07/12/18	24,000,000	18,701,598	18,237,143
RABOBANK	-0.50	07/02/18	6,600,827	7,634,518	7,708,446
RABOBANK INTERNATIONAL LONDON	0.45	07/02/18	137,304	179,511	181,207
RABOBANK NEDERLAND	1.80	07/02/18	18,721	18,721	18,721
REVERSE REPO BANK OF AMERICA	2.15	07/12/18	(51,835,888)	(51,835,888)	(51,835,888)
REVERSE REPO EUROCLEAR BANK SA	-0.50	07/18/18	(30,177,627)	(35,057,367)	(35,233,904)
REVERSE REPO JPM CHASE	2.10	07/12/18	(13,398,675)	(13,398,675)	(13,398,675)
REVERSE REPO MORGAN STANLEY	2.18	07/12/18	(60,713,175)	(60,713,175)	(60,713,175)
REVERSE REPOS	0.48	07/18/18	(27,141,856)	(36,063,400)	(35,834,050)
ROCKWELL COLLINS INC	0.00	07/09/18	11,300,000	11,294,224	11,292,890
ROCKWELL COLLINS INC	0.00	07/16/18	107,000,000	106,897,012	106,883,887
ROYAL BK OF CANADA	2.27	07/18/18	60,000,000	60,000,199	60,007,980
ROYAL BK OF CANADA	2.17	07/03/18	100,000,000	100,000,000	100,002,200
ROYAL BK OF CANADA	2.16	07/30/18	65,000,000	65,000,000	65,013,390
ROYAL BK OF CANADA	2.26	08/15/18	125,000,000	125,000,000	125,031,250
ROYAL BK OF CANADA	2.40	09/05/18	100,000,000	100,000,000	100,004,300
ROYAL BK OF CANADA	2.42	10/12/18	100,000,000	100,000,000	100,064,800
SKANDIN ENS BANKEN	2.20	07/10/18	40,000,000	40,000,000	40,002,480
SKANDIN ENS BANKEN	2.19	07/10/18	60,000,000	60,000,000	60,003,540
SKANDIN ENS BANKEN	2.25	07/23/18	98,000,000	98,000,011	98,014,798
SKANDIN ENS BANKEN	2.37	09/05/18	100,000,000	100,000,000	99,998,600
SKANDIN ENS BANKEN	2.36	10/05/18	100,000,000	100,000,000	100,007,583
SKANDIN ENS BANKEN	2.39	11/20/18	100,000,000	100,000,000	100,054,000
SKANDIN ENS BANKEN	2.28	12/04/18	100,000,000	100,000,000	100,004,163
SPECTRA ENERGY PARTNERS	0.00	07/16/18	25,000,000	24,973,750	24,972,871
SPECTRA ENERGY PARTNERS	0.00	07/24/18	1,763,000	1,760,240	1,760,147
STANDARD CHRTRD BNKN	2.43	10/05/18	100,000,000	100,000,000	99,992,100
STANDARD CHRTRD BNKN	2.32	12/07/18	100,000,000	100,000,000	99,995,000
STANDARD CHRTRD BNKN	2.24	07/09/18	50,000,000	50,000,000	50,003,850
STANDARD CHRTRD BNKN	1.82	07/23/18	125,000,000	125,000,000	125,022,125
STANDARD CHRTRD BNKN	2.35	08/20/18	125,000,000	125,000,000	125,047,250
STANDARD CHRTRD BNKN	2.44	09/14/18	100,000,000	100,000,000	100,064,700
STATE STR INSTL INVT TR	1.81	12/31/30	29,524,669	29,524,669	29,524,669
STIF CALPERS	2.13	12/31/20	5,560,301,701	5,560,301,701	5,560,301,701
SUMITOMO MITSUI BKG CORP	2.25	07/03/18	100,000,000	100,000,000	100,003,516
SUMITOMO MITSUI BKG CORP	2.29	07/18/18	150,000,000	150,000,000	150,024,356
SUMITOMO MITSUI BKG CORP	2.27	08/10/18	150,000,000	150,000,000	150,037,280

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Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
SUMITOMO MITSUI BKG CORP	2.30	09/25/18	100,000,000	100,000,000	100,004,959
SUMITOMO MITSUI BKG CORP	1.00	09/19/18	100,000,000	100,000,000	99,993,600
SUNCOR ENERGY INC	0.00	07/13/18	10,000,000	9,992,067	9,991,114
SUNCOR ENERGY INC	0.00	07/16/18	40,000,000	39,960,333	39,956,593
SVENSKA HANDLSBNKN A	2.38	10/24/18	125,000,000	125,000,000	125,055,125
SVENSKA HANDLSBNKN A	2.29	11/20/18	100,000,000	100,000,000	100,014,800
SVENSKA HANDLSBNKN A	2.24	07/16/18	75,000,000	75,000,000	75,008,025
SVENSKA HANDLSBNKN A	2.26	08/23/18	100,000,000	100,000,000	100,024,000
SVENSKA HANDLSBNKN A	2.14	07/30/18	50,000,000	50,000,000	50,009,450
SVENSKA HANDLSBNKN A	2.28	09/20/18	125,000,000	125,000,000	125,032,500
SWEDBANK	0.00	07/19/18	200,000,000	199,778,000	199,787,778
SWEDBANK	0.00	07/24/18	150,000,000	149,790,604	149,801,042
TIME WARNER INC	0.00	07/17/18	20,000,000	19,979,111	19,976,980
TORONTO DOMINION BANK	2.42	07/16/18	100,000,000	100,000,000	100,010,500
TORONTO DOMINION BANK	2.15	08/01/18	105,000,000	105,000,000	105,000,000
TORONTO DOMINION BANK	2.23	09/04/18	100,000,000	100,000,000	100,012,200
TORONTO DOMINION BANK	2.44	10/16/18	100,000,000	100,000,000	100,059,400
TORONTO-DOMINION	2.25	07/30/18	125,000,000	125,000,000	125,020,365
TORONTO-DOMINION	2.31	12/05/18	100,000,000	100,000,000	100,054,800
TOYOTA MOTOR CREDIT	2.29	10/25/18	150,000,000	150,000,000	150,076,050
TOYOTA MOTOR CREDIT	2.38	08/31/18	125,000,000	125,000,000	125,003,875
TOYOTA MOTOR CREDIT	2.38	09/14/18	100,000,000	100,000,000	100,051,900
TOYOTA MOTOR CREDIT	0.00	07/26/18	150,000,000	149,760,417	149,779,275
TREASURY BILL	0.00	08/02/18	5,000,000	4,992,380	4,992,209
UBS AG LONDON	2.17	07/24/18	125,000,000	125,000,000	125,023,750
UBS AG LONDON	1.00	09/18/18	100,000,000	100,000,000	100,005,851
UBS AG LONDON	2.54	12/03/18	150,000,000	150,000,000	150,097,500
UBS AG LONDON	2.37	12/17/18	100,000,000	100,000,000	100,000,600
UBS SELECT TREASURY PREFERRED	1.82	12/31/30	105,671,247	105,671,247	105,671,247
VF CORPORATION	0.00	07/02/18	25,000,000	24,998,438	24,995,479
VF CORPORATION	0.00	07/12/18	21,250,000	21,235,066	21,233,156
VF CORPORATION	0.00	07/13/18	65,000,000	64,949,083	64,944,439
WALGREENS BOOTS	0.00	07/02/18	22,000,000	21,998,601	21,995,912
WASTE MANAGEMENT INC	0.00	07/02/18	24,000,000	23,998,520	23,995,560
WASTE MANAGEMENT INC	0.00	07/03/18	66,000,000	65,991,493	65,983,639
WASTE MANAGEMENT INC	0.00	07/09/18	84,000,000	83,956,880	83,947,056
WEC ENERGY GROUP INC	0.00	07/09/18	48,000,000	47,974,293	47,969,800
WELLS FARGO BANK NA	2.42	10/03/18	100,000,000	100,000,000	100,015,240
WELLS FARGO BANK NA	2.27	11/05/18	100,000,000	100,000,000	100,036,000
WELLS FARGO BANK NA	2.24	12/18/18	100,000,000	100,000,000	99,999,600
WELLS FARGO BANK NA	2.17	07/05/18	100,000,000	100,000,000	100,003,200
WELLS FARGO BANK NA	2.27	08/06/18	125,000,000	125,000,000	125,027,000
WELLS FARGO BANK NA	2.44	09/10/18	100,000,000	100,000,000	100,057,600
WESTAR ENERGY INC	0.00	07/13/18	12,200,000	12,190,525	12,189,159
WESTAR ENERGY INC	0.00	07/16/18	1,500,000	1,498,531	1,498,372
Total				**22,486,593,614**	**22,489,154,713**

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Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	3,992,950	3,028,204	2,950,190
BRAZILIAN REAL	11,720,865	3,097,190	3,046,438
CANADIAN DOLLAR	10,831,143	8,241,164	8,233,793
CHILEAN PESO	347,933,667	543,240	534,423
COLOMBIAN PESO	303,570,791	104,301	103,361
CZECH KORUNA	3,309,583	150,973	148,534
DANISH KRONE	1,296,379	201,844	203,147
EGYPTIAN POUND	11,365,640	636,373	635,307
EURO CURRENCY	208,061,053	242,998,982	242,923,124
HONG KONG DOLLAR	65,813,381	8,386,753	8,388,711
HUNGARIAN FORINT	394,344,952	1,433,994	1,398,913
INDIAN RUPEE	368,311,621	5,400,377	5,375,635
INDONESIAN RUPIAH	21,592,830,295	1,531,904	1,506,827
JAPANESE YEN	7,605,630,630	68,841,224	68,664,574
MALAYSIAN RINGGIT	(7,486,927)	(1,908,148)	(1,853,429)
MEXICAN PESO (NEW)	208,119,293	10,223,870	10,588,214
MOROCCAN DIRHAM	9,098	1,117	959
NEW ISRAELI SHEQEL	1,647,186	458,434	449,983
NEW TAIWAN DOLLAR	623,961,450	20,841,783	20,465,469
NEW ZEALAND DOLLAR	859,146	594,367	581,685
NORWEGIAN KRONE	10,096,834	1,237,992	1,238,815
PAKISTAN RUPEE	26,403,981	217,785	217,406
PHILIPPINE PESO	11,676,577	219,658	218,796
POLISH ZLOTY	(1,627,104)	(436,597)	(434,596)
POUND STERLING	54,360,337	71,902,132	71,769,991
QATARI RIAL	494,647	135,854	135,855
ROMANIAN LEU	788,317	200,220	197,356
RUSSIAN RUBLE	1,548,852	24,833	24,702
SINGAPORE DOLLAR	4,933,593	3,665,702	3,618,330
SOL	1,616,152	492,428	493,557
SOUTH AFRICAN RAND	84,896,063	6,537,760	6,193,967
SOUTH KOREAN WON	1,461,436,584	1,349,092	1,311,293
SWEDISH KRONA	248,778,049	28,027,308	27,808,858
SWISS FRANC	2,310,764	2,320,983	2,327,171
THAILAND BAHT	10,385,038	316,578	313,463
TURKISH LIRA	17,056,686	3,635,460	3,723,192
UAE DIRHAM	570,726	155,378	155,378
US DOLLAR	195,201,753	195,201,753	195,201,753
YUAN RENMINBI	210	284,463	4,166
Total		**690,296,727**	**688,865,310**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FANNIE MAE	6.63	11/15/30	151,900,000	212,079,260	204,039,675
FANNIE MAE	1.88	09/24/26	186,000,000	177,400,083	169,581,780
TENN VALLEY AUTHORITY	5.38	04/01/56	98,000,000	133,077,554	131,734,540
TENN VALLEY AUTHORITY	4.88	01/15/48	74,500,000	92,667,391	90,867,650
TENN VALLEY AUTHORITY	5.88	04/01/36	128,000,000	144,041,967	167,892,480
TSY INFL IX N/B	1.00	02/15/48	202,871,236	204,211,982	209,718,140
TSY INFL IX N/B	0.88	02/15/47	290,830,165	287,602,188	290,969,840
TSY INFL IX N/B	1.00	02/15/46	384,314,010	397,963,316	396,123,023
TSY INFL IX N/B	0.75	02/15/45	271,276,650	261,372,608	263,409,060
TSY INFL IX N/B	1.38	02/15/44	216,052,890	237,156,601	241,193,275
TSY INFL IX N/B	0.63	02/15/43	326,883,000	297,317,979	309,578,955
TSY INFL IX N/B	0.75	02/15/42	626,392,900	600,562,926	612,165,456
TSY INFL IX N/B	2.13	02/15/40	352,576,926	446,368,923	443,469,371
TSY INFL IX N/B	3.38	04/15/32	31,049,480	42,345,271	41,487,677
TSY INFL IX N/B	2.50	01/15/29	252,614,365	301,928,384	297,066,096
TSY INFL IX N/B	3.63	04/15/28	296,606,690	361,935,593	376,715,043
TSY INFL IX N/B	0.50	01/15/28	2,918,732,840	2,857,531,077	2,856,365,473
TSY INFL IX N/B	1.75	01/15/28	83,705,300	92,393,907	91,508,057
TSY INFL IX N/B	0.38	07/15/27	1,816,057,012	1,790,554,990	1,767,485,332
TSY INFL IX N/B	0.38	01/15/27	16,593,120	16,159,271	16,126,908
TSY INFL IX N/B	0.13	07/15/26	653,093,441	647,154,542	625,917,236
TSY INFL IX N/B	0.63	01/15/26	582,289,890	595,448,133	579,394,295
TSY INFL IX N/B	0.38	07/15/25	715,581,248	708,929,302	703,143,384
TSY INFL IX N/B	0.25	01/15/25	84,613,600	84,404,485	82,329,126
TSY INFL IX N/B	2.38	01/15/25	45,651,150	47,797,873	50,633,284
TSY INFL IX N/B	0.13	07/15/24	863,014,540	850,858,809	839,167,929
TSY INFL IX N/B	0.63	01/15/24	352,153,920	358,238,343	351,790,251
TSY INFL IX N/B	0.38	07/15/23	93,652,890	92,912,044	92,821,286
TSY INFL IX N/B	0.63	04/15/23	303,066,270	302,110,686	302,637,325
TSY INFL IX N/B	0.13	01/15/23	574,128,990	575,239,797	561,276,688
TSY INFL IX N/B	0.13	07/15/22	51,199,920	51,518,878	50,353,638
TSY INFL IX N/B	0.13	04/15/22	414,024,074	413,973,834	405,589,270
TSY INFL IX N/B	0.13	01/15/22	396,241,560	396,508,753	389,515,482
TSY INFL IX N/B	0.63	07/15/21	48,349,815	49,287,779	48,535,908
TSY INFL IX N/B	0.13	04/15/21	1,755,565,261	1,767,094,349	1,728,795,587
TSY INFL IX N/B	1.25	07/15/20	187,236,470	192,772,820	190,293,671
TSY INFL IX N/B	0.13	04/15/20	308,705,569	307,950,970	305,460,516
TSY INFL IX N/B	1.88	07/15/19	62,182,780	63,357,960	63,192,511
TSY INFL IX N/B	0.13	04/15/19	419,091,120	419,165,020	416,627,095
TSY INFL IX N/B	2.13	01/15/19	8,867,756	8,990,736	8,936,112
US TREASURY N/B	3.13	05/15/48	2,546,308,000	2,599,548,773	2,617,458,466
US TREASURY N/B	3.00	02/15/48	900,050,000	880,984,685	903,126,290
US TREASURY N/B	2.75	11/15/47	1,033,000,000	975,390,085	985,663,591
US TREASURY N/B	2.75	08/15/47	496,000,000	489,638,931	473,274,798
US TREASURY N/B	3.00	02/15/47	398,000,000	416,016,343	399,399,221
US TREASURY N/B	2.88	11/15/46	377,000,000	369,935,952	369,150,743
US TREASURY N/B	2.50	02/15/46	400,000,000	373,361,008	363,578,268
US TREASURY N/B	3.00	11/15/45	304,000,000	310,600,007	305,055,935

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	2.88	08/15/45	489,000,000	492,060,244	479,129,574
US TREASURY N/B	3.00	05/15/45	1,085,000,000	1,076,321,495	1,088,856,025
US TREASURY N/B	2.50	02/15/45	1,052,000,000	1,010,918,050	958,841,055
US TREASURY N/B	3.00	11/15/44	301,835,000	295,264,062	302,914,127
US TREASURY N/B	3.13	08/15/44	904,726,000	911,097,204	928,515,580
US TREASURY N/B	3.63	02/15/44	100,000,000	115,949,080	111,501,171
US TREASURY N/B	2.88	05/15/43	1,679,500,000	1,558,210,294	1,649,193,960
US TREASURY N/B	4.75	02/15/41	160,030,000	205,635,779	207,323,226
US TREASURY N/B	4.63	02/15/40	65,000,000	82,232,801	82,476,829
US TREASURY N/B	5.00	05/15/37	213,000,000	293,318,548	278,067,830
US TREASURY N/B	4.50	02/15/36	514,000,000	631,327,943	628,550,544
US TREASURY N/B	5.25	02/15/29	438,000,000	535,400,772	533,408,997
US TREASURY N/B	2.88	05/15/28	2,196,500,000	2,183,390,640	2,201,278,859
US TREASURY N/B	2.75	02/15/28	1,214,800,000	1,203,080,057	1,204,359,171
US TREASURY N/B	2.25	08/15/27	1,822,000,000	1,751,351,252	1,734,374,062
US TREASURY N/B	2.38	05/15/27	616,000,000	598,992,831	593,292,946
US TREASURY N/B	2.25	02/15/27	413,200,000	392,669,372	394,430,386
US TREASURY N/B	1.63	05/15/26	236,000,000	215,790,380	215,924,016
US TREASURY N/B	2.25	11/15/25	180,000,000	172,983,532	173,158,681
US TREASURY N/B	2.13	05/15/25	842,000,000	840,539,572	805,851,079
US TREASURY N/B	2.88	04/30/25	473,000,000	470,256,129	474,921,563
US TREASURY N/B	2.25	10/31/24	304,200,000	303,493,670	294,505,581
Total				**38,644,145,876**	**38,531,490,997**

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International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AUSTRALIAN GOVERNMENT	3.75	04/21/37	13,000,000	11,316,625	10,734,544
AUSTRALIAN GOVERNMENT	2.00	08/21/35	12,000,000	10,854,478	11,530,047
AUSTRALIAN GOVERNMENT	0.75	11/21/27	26,000,000	20,615,757	19,674,404
AUSTRALIAN GOVERNMENT	2.75	11/21/27	3,500,000	2,785,557	2,612,574
AUSTRALIAN GOVERNMENT	4.25	04/21/26	15,000,000	12,370,470	12,408,499
AUSTRALIAN GOVERNMENT	4.25	04/21/26	7,231,000	6,229,174	5,981,724
AUSTRALIAN GOVERNMENT	3.00	09/20/25	71,000,000	79,983,628	74,367,038
AUSTRALIAN GOVERNMENT	2.75	04/21/24	7,000,000	5,565,950	5,272,476
AUSTRALIAN GOVERNMENT	5.50	04/21/23	72,761,000	64,169,908	61,600,645
AUSTRALIAN GOVERNMENT	2.25	11/21/22	19,000,000	14,443,816	14,045,391
AUSTRALIAN GOVERNMENT	5.75	07/15/22	22,922,000	19,751,770	19,264,841
AUSTRALIAN GOVERNMENT	1.25	02/21/22	50,000,000	41,887,017	42,964,857
AUSTRALIAN GOVERNMENT	5.25	03/15/19	5,975,000	4,799,638	4,517,811
AUSTRALIAN GOVERNMENT	1.00	11/21/18	59,000,000	45,196,960	47,372,886
BANK OF THAILAND BILL	0.00	08/30/18	9,600,000	305,555	289,198
BELGIUM KINGDOM	5.50	03/28/28	10,143,000	16,679,864	17,382,843
BELGIUM KINGDOM	0.80	06/22/27	19,752,233	23,260,306	23,540,491
BELGIUM KINGDOM	1.00	06/22/26	8,000,000	8,788,885	9,787,062
BELGIUM KINGDOM	2.60	06/22/24	644,567	805,409	866,858
BELGIUM KINGDOM	0.20	10/22/23	3,425,000	4,043,303	4,051,837
BELGIUM KINGDOM	2.25	06/22/23	1,750,000	2,475,864	2,289,400
BELGIUM KINGDOM	3.75	09/28/20	4,245,000	5,431,776	5,434,793
BONO BCO CENT CHILE PES	6.00	03/01/23	355,000,000	551,516	600,308
BONO BCO CENT CHILE PES	6.00	03/01/22	345,000,000	553,204	577,778
BONO BCO CENT CHILE PES	6.00	02/01/21	7,295,000,000	12,513,371	12,133,962
BONO BCO CENT CHILE UF	3.00	05/01/28	8,146,818,000	14,880,511	14,132,075
BONO BCO CENT CHILE UF	3.00	02/01/21	8,146,818,000	12,711,029	13,348,421
BONO BCO CENT CHILE UF	3.00	05/01/19	1,575,051,480	2,387,462	2,488,951
BONO BCO CENT CHILE UF	3.00	10/01/18	25,255,135,800	36,760,174	39,358,204
BONO BCO CENT CHILE UF	3.00	08/01/18	1,357,803,000	2,006,556	2,117,061
BONOS DE TESORERIA	6.85	02/12/42	255,000	74,331	82,105
BONOS DE TESORERIA	6.90	08/12/37	7,935,000	2,684,211	2,608,600
BONOS DE TESORERIA	6.15	08/12/32	17,729,000	5,481,836	5,541,253
BONOS DE TESORERIA	6.35	08/12/28	44,000,000	14,737,193	14,041,637
BONOS DE TESORERIA	8.20	08/12/26	3,500,000	1,355,390	1,273,158
BONOS TESORERIA PESOS	6.00	01/01/43	560,000,000	1,024,829	983,297
BONOS TESORERIA PESOS	5.00	03/01/35	405,000,000	651,477	631,495
BONOS TESORERIA PESOS	4.70	09/01/30	6,605,000,000	10,139,345	10,215,753
BONOS TESORERIA PESOS	4.50	03/01/26	725,000,000	1,137,793	1,126,986
BONOS TESORERIA PESOS	4.00	03/01/23	95,000,000	148,573	147,392
BONOS TESORERIA PESOS	4.50	02/28/21	8,565,000,000	14,060,357	13,634,169
BONOS Y OBLIG DEL ESTADO	2.90	10/31/46	9,100,000	11,659,467	11,586,076
BONOS Y OBLIG DEL ESTADO	4.20	01/31/37	1,730,000	2,379,617	2,702,184
BONOS Y OBLIG DEL ESTADO	1.40	04/30/28	32,000,000	40,030,121	37,602,150
BONOS Y OBLIG DEL ESTADO	1.45	10/31/27	44,700,000	53,141,776	53,056,897
BONOS Y OBLIG DEL ESTADO	1.50	04/30/27	4,100,000	4,664,278	4,908,067
BONOS Y OBLIG DEL ESTADO	1.30	10/31/26	17,000,000	18,869,519	20,173,514
BONOS Y OBLIG DEL ESTADO	1.95	04/30/26	4,763,000	6,099,057	5,949,960
BONOS Y OBLIG DEL ESTADO	2.15	10/31/25	5,700,000	6,626,233	7,232,682
BONOS Y OBLIG DEL ESTADO	0.45	10/31/22	31,500,000	38,387,525	37,134,071
BONOS Y OBLIG DEL ESTADO	0.75	07/30/21	5,600,000	6,620,999	6,698,144

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BRITISH COLUMBIA PROV OF	3.20	06/18/44	12,000,000	9,746,651	9,615,417
BRITISH COLUMBIA PROV OF	2.85	06/18/25	2,600,000	1,991,798	2,008,431
BRITISH COLUMBIA PROV OF	2.70	12/18/22	800,000	809,126	615,066
BUNDESREPUB. DEUTSCHLAND	1.25	08/15/48	26,100,000	31,389,778	32,252,665
BUNDESREPUB. DEUTSCHLAND	2.50	08/15/46	15,168,000	23,011,137	24,317,210
BUNDESREPUB. DEUTSCHLAND	2.50	07/04/44	7,200,000	10,846,421	11,409,184
BUNDESREPUB. DEUTSCHLAND	3.25	07/04/42	1,650,000	2,807,575	2,910,686
BUNDESREPUB. DEUTSCHLAND	4.75	07/04/34	2,887,000	5,224,741	5,476,709
BUNDESREPUB. DEUTSCHLAND	0.50	02/15/28	6,205,000	7,552,271	7,375,837
BUNDESREPUB. DEUTSCHLAND	0.50	08/15/27	77,700,000	92,752,935	92,791,959
BUNDESREPUB. DEUTSCHLAND	0.50	02/15/25	67,450,585	81,881,248	81,673,662
BUNDESREPUB. DEUTSCHLAND	1.00	08/15/24	298,274	372,304	372,294
BUNDESREPUB. DEUTSCHLAND	2.50	01/04/21	9,000,000	11,389,870	11,343,547
BUNDESREPUB. DEUTSCHLAND	4.25	07/04/18	50,000,000	57,843,279	58,386,282
BUNDESSCHATZANWEISUNGEN	0.01	03/13/20	4,000,000	4,751,020	4,724,348
BUONI ORDINARI DEL TES	0.00	07/13/18	200,000,000	234,515,353	233,524,111
BUONI POLIENNALI DEL TES	2.80	03/01/67	2,000,000	2,043,754	2,021,030
BUONI POLIENNALI DEL TES	3.45	03/01/48	22,546,000	27,735,223	26,433,231
BUONI POLIENNALI DEL TES	2.70	03/01/47	3,800,000	4,119,098	3,962,853
BUONI POLIENNALI DEL TES	3.25	09/01/46	300,000	363,801	345,571
BUONI POLIENNALI DEL TES	2.55	09/15/41	32,422,580	45,971,432	42,051,605
BUONI POLIENNALI DEL TES	2.95	09/01/38	6,200,000	7,143,546	6,984,007
BUONI POLIENNALI DEL TES	2.35	09/15/35	41,824,420	57,713,843	54,071,516
BUONI POLIENNALI DEL TES	2.45	09/01/33	10,200,000	11,017,490	11,152,197
BUONI POLIENNALI DEL TES	2.05	08/01/27	22,624,000	26,750,749	25,193,883
BUONI POLIENNALI DEL TES	2.20	06/01/27	2,595,000	2,996,876	2,940,415
BUONI POLIENNALI DEL TES	3.10	09/15/26	60,020,400	77,995,071	80,209,960
BUONI POLIENNALI DEL TES	1.50	06/01/25	16,507,000	18,551,867	18,322,108
BUONI POLIENNALI DEL TES	2.35	09/15/24	73,422,520	100,970,097	92,786,484
BUONI POLIENNALI DEL TES	1.85	05/15/24	19,000,000	23,288,439	21,908,917
BUONI POLIENNALI DEL TES	2.60	09/15/23	47,580,210	61,287,714	60,898,096
BUONI POLIENNALI DEL TES	0.95	03/01/23	2,363,000	2,541,840	2,663,099
BUONI POLIENNALI DEL TES	5.50	11/01/22	3,600,000	4,673,087	4,865,847
BUONI POLIENNALI DEL TES	1.35	04/15/22	6,375,000	7,494,730	7,410,065
BUONI POLIENNALI DEL TES	1.20	04/01/22	17,000,000	18,904,150	19,669,842
BUONI POLIENNALI DEL TES	5.00	03/01/22	211,000	317,025	277,396
BUONI POLIENNALI DEL TES	0.45	06/01/21	11,350,000	12,830,781	13,026,260
BUONI POLIENNALI DEL TES	0.05	04/15/21	17,000,000	19,064,853	19,303,997
BUONI POLIENNALI DEL TES	0.35	06/15/20	12,000,000	13,918,715	13,910,654
BUONI POLIENNALI DEL TES	4.50	08/01/18	46,000,000	54,804,408	53,910,337
CANADA HOUSING TRUST	2.35	06/15/27	4,815,000	3,626,232	3,603,353
CANADA HOUSING TRUST	2.90	06/15/24	7,100,000	6,405,611	5,533,893
CANADA HOUSING TRUST	4.10	12/15/18	9,790,000	7,637,261	7,524,707
CANADA T BILL	0.00	08/23/18	50,000,000	38,473,581	37,944,810
CANADA T BILL	0.00	08/09/18	50,000,000	38,493,049	37,963,435
CANADIAN GOVERNMENT	2.75	12/01/48	15,092,000	12,893,847	12,855,362
CANADIAN GOVERNMENT	2.00	06/01/28	42,000,000	31,361,403	31,458,892
CANADIAN GOVERNMENT	1.00	06/01/27	72,000,000	51,331,688	49,631,807
CANADIAN GOVERNMENT	1.50	06/01/26	4,324,000	3,206,826	3,134,140
CANADIAN GOVERNMENT	0.75	09/01/21	20,000,000	15,312,240	14,621,156
CANADIAN GOVERNMENT RRB	1.25	12/01/47	2,162,160	2,040,145	1,995,903

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CANADIAN GOVERNMENT RRB	1.50	12/01/44	29,170,900	31,389,285	27,741,904
CANADIAN GOVERNMENT RRB	2.00	12/01/41	22,889,822	27,729,592	23,177,804
CANADIAN GOVERNMENT RRB	3.00	12/01/36	32,353,750	39,192,407	35,497,754
CANADIAN GOVERNMENT RRB	4.00	12/01/31	34,276,160	37,421,075	38,171,883
CANADIAN GOVERNMENT RRB	4.25	12/01/26	39,458,380	39,695,780	39,587,963
CANADIAN GOVERNMENT RRB	4.25	12/01/21	25,349,046	24,984,775	21,891,000
COMUNIDAD DE MADRID	4.69	03/12/20	1,800,000	2,091,948	2,268,924
CROATIA	3.00	03/11/25	12,500,000	13,754,588	15,564,908
CZECH REPUBLIC	4.20	12/04/36	26,810,000	1,522,694	1,459,277
CZECH REPUBLIC	0.95	05/15/30	34,000,000	1,360,867	1,294,740
CZECH REPUBLIC	2.50	08/25/28	2,940,000	147,365	135,549
CZECH REPUBLIC	0.25	02/10/27	29,120,000	1,216,958	1,121,322
CZECH REPUBLIC	1.00	06/26/26	138,500,000	5,865,097	5,734,134
CZECH REPUBLIC	2.40	09/17/25	46,900,000	2,233,898	2,173,485
CZECH REPUBLIC	5.70	05/25/24	91,300,000	5,383,413	5,054,307
CZECH REPUBLIC	0.01	07/17/19	51,990,000	2,449,184	2,309,972
DENMARK I/L GOVT BOND	0.10	11/15/30	40,165,200	7,052,941	7,084,747
DENMARK I/L GOVT BOND	0.10	11/15/23	165,821,760	25,318,040	28,160,726
DEUTSCHLAND I/L BOND	0.10	04/15/46	15,672,300	18,883,645	22,695,918
DEUTSCHLAND I/L BOND	0.50	04/15/30	22,355,270	28,431,259	31,010,200
DEUTSCHLAND I/L BOND	0.10	04/15/26	18,355,431	21,776,803	23,910,075
DEUTSCHLAND I/L BOND	0.10	04/15/23	15,236,507	18,129,096	19,280,445
DEUTSCHLAND I/L BOND	1.75	04/15/20	23,673,510	29,128,592	29,278,491
DUTCH TREASURY CERT	0.01	08/31/18	23,500,000	27,369,382	27,464,545
DUTCH TREASURY CERT	0.00	07/31/18	30,000,000	35,006,771	35,043,433
DUTCH TREASURY CERT	0.00	06/29/18	25,500,000	30,810,088	29,772,538
FINNISH GOVERNMENT	2.75	07/04/28	9,000,000	12,695,313	12,761,785
FRANCE (GOVT OF)	4.00	04/25/60	4,000,000	7,285,571	7,938,596
FRANCE (GOVT OF)	2.00	05/25/48	28,900,000	36,989,989	37,430,570
FRANCE (GOVT OF)	0.10	07/25/47	19,513,190	21,952,930	25,485,111
FRANCE (GOVT OF)	3.25	05/25/45	13,516,000	20,212,949	22,149,352
FRANCE (GOVT OF)	1.80	07/25/40	20,034,500	30,968,193	35,563,323
FRANCE (GOVT OF)	1.25	05/25/36	25,000,000	30,487,309	29,580,359
FRANCE (GOVT OF)	4.75	04/25/35	8,850,000	15,556,292	16,265,019
FRANCE (GOVT OF)	3.15	07/25/32	30,406,536	53,406,610	55,729,731
FRANCE (GOVT OF)	1.50	05/25/31	2,100,000	2,710,954	2,641,404
FRANCE (GOVT OF)	0.70	07/25/30	34,258,748	47,287,788	47,298,458
FRANCE (GOVT OF)	2.50	05/25/30	5,002,000	6,265,646	6,987,712
FRANCE (GOVT OF)	0.75	05/25/28	64,100,000	75,611,764	75,843,591
FRANCE (GOVT OF)	0.75	05/25/28	1,738,000	2,143,457	2,056,414
FRANCE (GOVT OF)	0.10	03/01/28	81,111,513	90,473,911	103,885,263
FRANCE (GOVT OF)	1.85	07/25/27	86,241,568	114,030,583	128,433,591
FRANCE (GOVT OF)	1.00	05/25/27	42,880,000	52,174,222	52,373,894
FRANCE (GOVT OF)	0.25	11/25/26	33,000,000	35,533,337	38,073,983
FRANCE (GOVT OF)	0.50	05/25/26	9,585,000	10,535,334	11,349,122
FRANCE (GOVT OF)	3.50	04/25/26	5,542,000	7,417,792	8,103,735
FRANCE (GOVT OF)	0.10	03/01/25	107,952,414	127,669,296	137,381,530
FRANCE (GOVT OF)	0.25	07/25/24	6,021,043	7,723,190	7,773,274
FRANCE (GOVT OF)	4.25	10/25/23	42,000,000	58,104,631	60,468,557
FRANCE (GOVT OF)	2.10	07/25/23	46,089,392	59,097,446	63,955,197
FRANCE (GOVT OF)	2.25	10/25/22	11,890,367	15,373,099	15,399,556

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FRANCE (GOVT OF)	1.10	07/25/22	57,553,850	70,094,963	75,233,968
FRANCE (GOVT OF)	0.01	05/25/22	16,740,000	19,922,892	19,786,056
FRANCE (GOVT OF)	0.10	07/25/21	34,187,670	38,163,156	42,143,215
FRANCE (GOVT OF)	0.00	05/25/21	385,000	412,431	455,435
FRENCH DISCOUNT T BILL	0.00	09/19/18	13,500,000	15,675,928	15,783,195
FRENCH DISCOUNT T BILL	0.00	09/12/18	10,000,000	11,700,662	11,689,457
FRENCH DISCOUNT T BILL	0.01	08/22/18	80,000,000	93,359,490	93,466,995
FRENCH DISCOUNT T BILL	0.00	08/08/18	16,100,000	18,775,617	18,806,680
FRENCH DISCOUNT T BILL	0.00	08/01/18	83,000,000	100,334,374	96,944,582
FRENCH DISCOUNT T BILL	0.01	07/11/18	140,000,000	167,748,229	163,474,724
FRENCH DISCOUNT T BILL	0.01	07/04/18	250,000,000	293,621,850	291,887,626
GENERALITAT DE VALENCIA	4.90	03/17/20	1,700,000	1,902,169	2,137,972
HUNGARY GOVERNMENT BOND	3.00	10/27/27	1,233,360,000	4,364,614	4,166,920
INDONESIA GOVERNMENT	7.50	05/15/38	6,500,000,000	508,810	422,976
INDONESIA GOVERNMENT	8.25	05/15/36	273,000,000	21,781	18,813
INDONESIA GOVERNMENT	6.13	05/15/28	27,084,000,000	1,811,649	1,677,394
INDONESIA GOVERNMENT	7.00	05/15/27	180,000,000,000	13,630,942	11,788,555
INDONESIA GOVERNMENT	8.38	09/15/26	14,800,000,000	1,253,090	1,050,872
INDONESIA GOVERNMENT	7.00	05/15/22	3,643,000,000	276,299	249,010
IRISH TSY 0.8 2022	0.80	03/15/22	7,000,000	8,237,211	8,484,239
IRISH TSY 1 2026	1.00	05/15/26	3,593,750	4,116,463	4,352,391
IRISH TSY 2 2045	2.00	02/18/45	5,000,000	5,961,908	6,325,322
IRISH TSY 3.4 2024	3.40	03/18/24	7,000,000	9,445,697	9,697,516
ISRAEL CPI LINKED	1.00	05/31/45	54,000,000	13,636,855	13,130,650
ISRAEL CPI LINKED	2.75	08/30/41	30,000,000	10,977,808	11,457,295
ISRAEL CPI LINKED	4.00	05/30/36	40,000,000	18,088,035	19,184,002
ISRAEL CPI LINKED	0.75	10/31/25	162,000,000	43,055,442	46,419,746
ISRAEL CPI LINKED	1.75	09/29/23	145,000,000	41,923,315	44,927,402
ISRAEL CPI LINKED	2.75	09/30/22	9,000,000	2,658,147	2,939,067
ISRAEL FIXED BOND	2.00	03/31/27	80,000,000	23,724,164	21,987,953
ISRAEL FIXED BOND	3.75	03/31/24	84,000,000	26,534,551	26,118,698
ISRAEL FIXED BOND	4.25	03/31/23	28,250,000	8,745,782	8,892,783
ISRAEL FIXED BOND	5.00	01/31/20	16,500,000	4,799,315	4,930,325
ISRAEL MAKAM BILL	0.00	11/07/18	100,000,000	27,455,587	27,301,225
ISRAEL MAKAM BILL	0.00	10/03/18	320,000,000	87,837,022	87,396,703
ISRAEL MAKAM BILL	0.01	08/08/18	900,000,000	251,885,770	245,385,256
ISRAEL MAKAM BILL	0.01	07/04/18	1,028,000,000	287,311,625	280,804,032
ITALY GOV T INT BOND	6.00	08/04/28	1,100,000	1,640,817	1,720,810
JAPAN (10 YEAR ISSUE)	0.10	12/20/27	10,000,000,000	94,467,366	90,971,877
JAPAN (10 YEAR ISSUE)	0.10	09/20/27	11,670,000,000	107,008,454	106,241,092
JAPAN (10 YEAR ISSUE)	0.10	09/20/26	5,000,000,000	46,855,021	45,597,436
JAPAN (20 YEAR ISSUE)	0.40	03/20/36	3,000,000,000	26,674,602	27,055,658
JAPAN (20 YEAR ISSUE)	1.40	09/20/34	370,900,000	3,440,610	3,914,265
JAPAN (20 YEAR ISSUE)	1.50	03/20/34	470,000,000	4,568,413	5,020,490
JAPAN (20 YEAR ISSUE)	1.70	09/20/33	3,237,000,000	34,864,172	35,402,286
JAPAN (20 YEAR ISSUE)	1.50	03/20/33	295,200,000	2,957,463	3,141,222
JAPAN (20 YEAR ISSUE)	1.60	03/20/33	52,400,000	518,360	564,547
JAPAN (20 YEAR ISSUE)	1.70	09/20/32	1,290,000,000	13,427,401	14,025,496
JAPAN (20 YEAR ISSUE)	2.10	06/20/29	830,900,000	9,906,863	9,146,014
JAPAN (20 YEAR ISSUE)	1.90	06/20/25	1,299,000,000	13,778,387	13,327,870
JAPAN (30 YEAR ISSUE)	0.80	12/20/47	2,000,000,000	18,666,025	18,477,317

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JAPAN (30 YEAR ISSUE)	0.30	06/20/46	280,000,000	2,680,614	2,278,929
JAPAN (30 YEAR ISSUE)	1.80	03/20/43	3,163,000,000	35,920,483	36,208,090
JAPAN (30 YEAR ISSUE)	2.30	06/20/35	2,623,900,000	29,914,950	31,229,065
JAPAN GOVT CPI LINKED	0.10	03/10/26	2,730,724,535	27,615,809	25,972,268
JAPAN GOVT CPI LINKED	0.10	03/10/25	285,264,000	2,847,117	2,697,730
JAPAN TREASURY DISC BILL	0.00	09/10/18	10,140,000,000	91,994,106	91,567,500
JAPAN TREASURY DISC BILL	0.00	08/13/18	5,500,000,000	50,293,069	49,661,775
JAPAN TREASURY DISC BILL	0.01	08/06/18	22,190,000,000	201,423,723	200,357,680
JAPAN TREASURY DISC BILL	0.01	07/30/18	48,280,000,000	440,266,957	435,918,732
JAPAN TREASURY DISC BILL	0.01	07/23/18	12,800,000,000	117,108,340	115,567,596
JAPAN TREASURY DISC BILL	0.00	07/20/18	8,320,000,000	75,754,851	75,118,036
JAPAN TREASURY DISC BILL	0.01	07/17/18	47,400,000,000	439,342,197	427,951,412
JAPAN TREASURY DISC BILL	0.00	07/09/18	3,790,000,000	34,656,257	34,217,166
JAPAN TREASURY DISC BILL	0.01	07/02/18	21,900,000,000	199,876,857	197,715,885
JUNTA DE ANDALUCIA	4.85	03/17/20	3,300,000	3,785,979	4,167,792
KINGDOM OF DENMARK	4.50	11/15/39	16,000,000	4,061,645	4,343,531
KINGDOM OF DENMARK	0.50	11/15/27	74,000,000	11,416,162	11,784,513
KINGDOM OF DENMARK	1.75	11/15/25	85,900,000	14,054,681	15,124,134
KINGDOM OF DENMARK	1.50	11/15/23	10,000,000	1,537,106	1,707,674
KINGDOM OF DENMARK	3.00	11/15/21	127,000,000	21,059,611	22,236,015
KINGDOM OF DENMARK	4.00	11/15/19	8,385,000	1,574,992	1,397,924
KINGDOM OF SPAIN	5.25	04/06/29	800,000	1,154,713	1,232,512
KOMMUNINVEST I SVERIGE	1.00	10/02/24	33,000,000	3,992,314	3,702,190
MALAYSIA GOVERNMENT	4.74	03/15/46	6,400,000	1,468,713	1,529,948
MALAYSIA GOVERNMENT	4.25	05/31/35	4,017,000	886,983	917,471
MALAYSIA GOVERNMENT	3.84	04/15/33	6,500,000	1,568,352	1,453,976
MALAYSIA GOVERNMENT	4.23	06/30/31	17,500,000	4,530,325	4,151,722
MALAYSIA GOVERNMENT	3.90	11/16/27	3,000,000	765,890	716,326
MALAYSIA GOVERNMENT	3.90	11/30/26	15,650,000	3,590,250	3,751,487
MALAYSIA GOVERNMENT	3.96	09/15/25	36,496,000	8,374,313	8,862,145
MALAYSIA GOVERNMENT	4.06	09/30/24	19,300,000	4,958,663	4,752,258
MALAYSIA GOVERNMENT	4.18	07/15/24	11,328,000	2,705,001	2,810,673
MALAYSIA GOVERNMENT	3.80	08/17/23	9,333,000	2,305,606	2,288,585
MALAYSIA GOVERNMENT	3.88	03/10/22	5,500,000	1,281,201	1,364,225
MALAYSIA GOVERNMENT	3.89	07/31/20	8,000,000	2,021,339	1,993,686
MALAYSIA GOVERNMENT	3.49	03/31/20	8,822,000	2,153,682	2,181,820
MALAYSIA GOVERNMENT	4.38	11/29/19	26,697,000	8,103,905	6,687,640
MALAYSIA GOVERNMENT	3.65	10/31/19	4,504,000	1,169,366	1,116,741
MALAYSIA GOVERNMENT	5.73	07/30/19	8,190,000	2,134,552	2,075,921
MALAYSIA GOVERNMENT	3.76	03/15/19	49,483,000	12,310,256	12,281,486
MALAYSIA GOVERNMENT	3.58	09/28/18	8,352,000	2,102,431	2,068,569
MALAYSIA INVESTMNT ISSUE	4.07	09/30/26	4,976,000	1,244,822	1,204,685
MEX BONOS DESARR FIX RT	7.75	11/13/42	28,060,000	1,398,234	1,438,307
MEX BONOS DESARR FIX RT	8.50	11/18/38	56,057,900	3,183,783	3,097,284
MEX BONOS DESARR FIX RT	10.00	11/20/36	81,112,100	5,020,479	5,085,747
MEX BONOS DESARR FIX RT	7.75	11/23/34	107,266,300	6,239,173	5,507,564
MEX BONOS DESARR FIX RT	7.75	05/29/31	60,877,900	3,611,379	3,127,558
MEX BONOS DESARR FIX RT	8.50	05/31/29	38,807,900	2,554,535	2,105,833
MEX BONOS DESARR FIX RT	8.50	05/31/29	3,000,000	173,759	162,789
MEX BONOS DESARR FIX RT	7.50	06/03/27	467,158,800	25,170,774	23,623,477
MEX BONOS DESARR FIX RT	5.75	03/05/26	704,410,000	32,867,161	31,999,529

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MEX BONOS DESARR FIX RT	10.00	12/05/24	390,916,100	25,965,339	22,333,773
MEX BONOS DESARR FIX RT	10.00	12/05/24	69,150,000	4,264,952	3,950,670
MEX BONOS DESARR FIX RT	8.00	12/07/23	71,090,000	3,960,690	3,668,581
MEX BONOS DESARR FIX RT	6.50	06/09/22	960,225,300	56,413,681	46,859,942
MEX BONOS DESARR FIX RT	6.50	06/10/21	768,699,500	45,805,642	37,860,574
MEX BONOS DESARR FIX RT	8.00	06/11/20	656,786,000	42,217,235	33,587,533
MEX BONOS DESARR FIX RT	8.50	12/13/18	32,849,800	1,827,579	1,674,432
MEXICAN UDIBONOS	4.00	11/08/46	612,455,445	34,196,458	32,409,201
MEXICAN UDIBONOS	4.00	11/15/40	278,977,958	22,186,263	14,740,630
MEXICAN UDIBONOS	4.50	11/22/35	575,392,039	41,531,965	32,133,783
MEXICAN UDIBONOS	4.00	11/30/28	9,662,118	537,887	502,706
MEXICAN UDIBONOS	4.50	12/04/25	1,141,765,394	65,075,368	60,984,965
MEXICAN UDIBONOS	2.00	06/09/22	1,836,204,062	119,137,967	87,332,904
MEXICAN UDIBONOS	2.50	12/10/20	2,005,154,076	114,977,540	98,954,225
MEXICO CETES	0.00	07/19/18	1,498,000,000	8,120,583	7,588,485
NETHERLANDS GOVERNMENT	2.75	01/15/47	3,000,000	5,019,475	5,014,858
NETHERLANDS GOVERNMENT	2.50	01/15/33	2,000,000	2,986,428	2,914,299
NETHERLANDS GOVERNMENT	0.75	07/15/27	45,000,000	52,115,068	54,382,553
NETHERLANDS GOVERNMENT	0.50	07/15/26	3,861,894	4,199,830	4,607,279
NETHERLANDS GOVERNMENT	0.25	07/15/25	1,117,000	1,199,129	1,317,949
NEW S WALES TREASURY CRP	3.00	02/20/30	12,538,000	9,492,566	9,105,679
NEW ZEALAND GOVERNMENT	5.50	04/15/23	18,500,000	13,874,521	14,416,800
NEW ZEALAND GOVERNMENT	6.00	05/15/21	14,000,000	11,415,881	10,547,953
NEW ZEALAND GVT ILB	2.50	09/20/35	32,000,000	24,272,635	24,697,914
NEW ZEALAND GVT ILB	3.00	09/20/30	34,500,000	29,926,564	28,469,468
NEW ZEALAND GVT ILB	2.00	09/20/25	47,476,000	36,889,648	35,914,389
NORWEGIAN GOVERNMENT	1.50	02/19/26	89,000,000	11,210,721	10,824,271
NORWEGIAN GOVERNMENT	1.75	03/13/25	31,700,000	3,742,053	3,941,027
NORWEGIAN GOVERNMENT	3.00	03/14/24	58,300,000	9,090,794	7,765,208
NORWEGIAN GOVERNMENT	2.00	05/24/23	214,000,000	30,117,594	27,066,757
NORWEGIAN GOVERNMENT	3.75	05/25/21	51,440,000	6,379,197	6,785,026
NORWEGIAN GOVERNMENT	4.50	05/22/19	10,000,000	1,185,501	1,267,594
NOTA DO TESOURO NACIONAL	10.00	01/01/29	58,457,000	15,030,592	13,572,724
NOTA DO TESOURO NACIONAL	10.00	01/01/27	341,335,000	105,263,004	80,945,030
NOTA DO TESOURO NACIONAL	10.00	01/01/25	25,656,000	7,672,861	6,273,403
NOTA DO TESOURO NACIONAL	10.00	01/01/23	28,315,000	7,841,731	7,189,614
NOTA DO TESOURO NACIONAL	6.00	05/15/21	19,500,000	14,502,391	16,394,592
NOTA DO TESOURO NACIONAL	10.00	01/01/21	33,557,000	8,059,991	8,858,650
NOTA DO TESOURO NACIONAL	6.00	08/15/20	74,500,000	71,618,724	63,615,804
NOTA DO TESOURO NACIONAL	6.00	05/15/19	55,000,000	44,641,583	45,935,193
NZ LOCAL GOVT FUND AGENC	4.50	04/15/27	10,728,000	8,203,231	7,791,207
NZ LOCAL GOVT FUND AGENC	2.75	04/15/25	4,500,000	3,034,071	2,940,482
OBRIGACOES DO TESOURO	4.10	02/15/45	4,900,000	4,815,705	7,039,344
OBRIGACOES DO TESOURO	3.88	02/15/30	10,000,000	11,334,235	13,868,048
OBRIGACOES DO TESOURO	4.13	04/14/27	28,000,000	36,875,502	39,351,244
OBRIGACOES DO TESOURO	2.88	10/15/25	10,000,000	13,295,018	12,986,361
ONTARIO (PROVINCE OF)	3.45	06/02/45	10,500,000	9,128,528	8,615,675
ONTARIO (PROVINCE OF)	6.20	06/02/31	400,000	491,703	410,427
ONTARIO (PROVINCE OF)	2.60	06/02/27	8,100,000	6,441,252	6,051,124
ONTARIO (PROVINCE OF)	2.40	06/02/26	4,626,000	3,519,356	3,427,801
ONTARIO (PROVINCE OF)	2.60	06/02/25	14,253,000	11,204,667	10,770,715

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ONTARIO (PROVINCE OF)	3.50	06/02/24	100,000	95,212	79,637
ONTARIO (PROVINCE OF)	2.85	06/02/23	6,500,000	5,712,492	5,012,083
ONTARIO T BILL	0.00	08/22/18	128,000,000	99,167,163	97,131,902
ONTARIO T BILL	0.00	07/18/18	23,000,000	17,918,295	17,474,545
ONTARIO T BILL	0.00	07/11/18	15,000,000	11,695,898	11,398,951
ONTARIO T BILL	0.00	07/04/18	30,000,000	23,132,942	22,802,463
POLAND GOVERNMENT BOND	2.75	04/25/28	31,050,000	8,177,696	7,982,378
POLAND GOVERNMENT BOND	2.50	07/25/27	54,906,000	13,492,709	13,878,909
POLAND GOVERNMENT BOND	2.50	07/25/26	51,452,000	13,474,877	13,139,400
POLAND GOVERNMENT BOND	3.25	07/25/25	20,660,000	5,828,959	5,613,150
POLAND GOVERNMENT BOND	4.00	10/25/23	18,668,000	6,051,677	5,339,199
POLAND GOVERNMENT BOND	2.75	08/25/23	131,223,090	44,718,859	39,535,690
POLAND GOVERNMENT BOND	2.50	01/25/23	6,528,000	1,888,370	1,751,111
POLAND GOVERNMENT BOND	5.75	10/25/21	45,000,000	15,353,807	13,448,497
POLAND GOVERNMENT BOND	1.75	07/25/21	14,500,000	3,700,159	3,844,255
POLAND GOVERNMENT BOND	5.25	10/25/20	95,000,000	30,703,852	27,396,600
POLAND GOVERNMENT BOND	2.50	07/25/18	3,800,000	1,049,950	1,015,728
PROVINCE OF QUEBEC	2.75	09/01/27	3,414,000	2,755,201	2,589,937
PROVINCE OF QUEBEC	2.75	09/01/25	5,260,000	4,119,884	4,019,385
PROVINCE OF QUEBEC	3.75	09/01/24	6,200,000	5,744,950	5,018,255
PROVINCE OF QUEBEC	3.00	09/01/23	1,400,000	1,412,033	1,087,912
PROVINCE OF QUEBEC	4.25	12/01/21	9,500,000	9,843,491	7,674,313
QUEBEC T BILL	0.00	07/20/18	11,145,000	8,632,351	8,464,676
QUEBEC T BILL	0.00	07/13/18	19,000,000	14,804,919	14,437,660
QUEENSLAND TREASURY CORP	4.25	07/21/23	15,100,000	14,183,208	12,031,848
QUEENSLAND TREASURY CORP	6.00	06/14/21	5,250,000	5,248,046	4,299,934
REPUBLIC OF AUSTRIA	4.15	03/15/37	500,000	797,440	885,644
REPUBLIC OF AUSTRIA	2.40	05/23/34	16,500,000	22,219,980	23,218,812
REPUBLIC OF AUSTRIA	6.25	07/15/27	5,000,000	8,657,687	8,861,848
REPUBLIC OF AUSTRIA	0.50	04/20/27	2,500,000	2,690,152	2,926,115
REPUBLIC OF AUSTRIA	1.65	10/21/24	2,140,000	2,796,493	2,748,039
REPUBLIC OF CHILE	5.50	08/05/20	64,000,000	102,607	101,932
REPUBLIC OF INDONESIA	2.63	06/14/23	9,800,000	11,055,234	11,904,480
REPUBLIC OF INDONESIA	2.88	07/08/21	6,200,000	8,435,020	7,680,250
REPUBLIC OF LATVIA	1.13	05/30/28	3,000,000	3,505,375	3,493,895
REPUBLIC OF LITHUANIA	2.13	10/29/26	6,000,000	7,465,255	7,707,641
REPUBLIC OF PERU	6.71	02/12/55	2,142,000	646,942	666,841
REPUBLIC OF PERU	6.85	02/12/42	11,599,000	3,942,794	3,734,665
REPUBLIC OF PERU	6.85	02/12/42	2,200,000	696,488	708,360
REPUBLIC OF PERU	6.90	08/12/37	1,485,000	500,983	488,188
REPUBLIC OF PERU	6.90	08/12/37	7,237,000	2,574,629	2,379,135
REPUBLIC OF PERU	6.95	08/12/31	6,464,000	1,944,302	2,161,203
REPUBLIC OF PERU	6.35	08/12/28	388,000	136,764	123,822
REPUBLIC OF PERU	8.20	08/12/26	3,426,000	1,178,179	1,246,240
REPUBLIC OF PERU	5.70	08/12/24	2,219,000	677,488	703,073
REPUBLIC OF PERU	7.84	08/12/20	300,000	95,392	100,962
REPUBLIC OF SOUTH AFRICA	2.50	12/31/50	166,708,179	13,821,767	10,613,374
REPUBLIC OF SOUTH AFRICA	8.75	02/28/48	98,475,928	6,988,376	6,538,838
REPUBLIC OF SOUTH AFRICA	2.50	03/31/46	32,227,320	3,187,243	2,083,945
REPUBLIC OF SOUTH AFRICA	8.75	01/31/44	30,608,891	2,241,858	2,040,535
REPUBLIC OF SOUTH AFRICA	9.00	01/31/40	32,346,972	2,524,087	2,217,471

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REPUBLIC OF SOUTH AFRICA	2.25	01/31/38	136,771,837	12,720,683	8,817,262
REPUBLIC OF SOUTH AFRICA	8.50	01/31/37	91,062,279	7,251,053	6,020,631
REPUBLIC OF SOUTH AFRICA	6.25	03/31/36	5,100,000	288,198	268,967
REPUBLIC OF SOUTH AFRICA	8.88	02/28/35	54,766,367	4,018,362	3,777,871
REPUBLIC OF SOUTH AFRICA	3.45	12/07/33	65,507,479	6,904,770	5,036,518
REPUBLIC OF SOUTH AFRICA	8.25	03/31/32	60,911,650	3,975,116	4,046,245
REPUBLIC OF SOUTH AFRICA	7.00	02/28/31	11,991,602	628,151	725,832
REPUBLIC OF SOUTH AFRICA	8.00	01/31/30	32,389,435	2,080,150	2,156,744
REPUBLIC OF SOUTH AFRICA	1.88	03/31/29	257,054,661	18,842,470	16,984,634
REPUBLIC OF SOUTH AFRICA	2.60	03/31/28	28,185,122	2,652,698	1,993,856
REPUBLIC OF SOUTH AFRICA	10.50	12/21/26	37,500,844	3,559,855	2,996,751
REPUBLIC OF SOUTH AFRICA	10.50	12/21/26	165,000,000	14,435,118	13,185,410
REPUBLIC OF SOUTH AFRICA	2.00	01/31/25	521,100,698	39,348,614	36,277,923
REPUBLIC OF SOUTH AFRICA	5.50	12/07/23	386,811,865	30,057,875	32,102,598
REPUBLIC OF SOUTH AFRICA	7.75	02/28/23	274,419,000	23,403,099	19,658,541
REPUBLIC OF SOUTH AFRICA	2.75	01/31/22	161,413,174	13,618,393	11,819,007
REPUBLIC OF SOUTH AFRICA	7.25	01/15/20	24,028,526	1,925,036	1,746,796
REPUBLIC OF SOUTH AFRICA	8.00	12/21/18	73,283,855	5,053,955	5,373,909
REPUBLICA ORIENT URUGUAY	8.50	03/15/28	17,758,000	613,198	488,698
REPUBLIKA SLOVENIJA	5.13	03/30/26	2,400,000	3,189,322	3,742,121
REPUBLIKA SLOVENIJA	4.63	09/09/24	2,000,000	2,793,898	2,937,347
ROMANIA GOVERNMENT BOND	5.80	07/26/27	9,400,000	2,707,309	2,446,273
ROMANIA GOVERNMENT BOND	4.75	02/24/25	24,520,000	6,276,212	6,041,850
ROMANIA GOVERNMENT BOND	3.25	04/29/24	3,575,000	826,946	816,601
ROMANIA GOVERNMENT BOND	4.25	06/28/23	10,185,000	2,519,492	2,468,277
ROMANIA GOVERNMENT BOND	5.85	04/26/23	43,000,000	11,738,523	11,215,266
ROMANIA GOVERNMENT BOND	3.50	12/19/22	770,000	184,258	182,507
ROMANIA GOVERNMENT BOND	3.40	03/08/22	5,750,000	1,386,059	1,375,514
RUSSIA GOVT BOND OFZ	7.70	03/23/33	669,654,000	12,122,250	10,722,687
RUSSIA GOVT BOND OFZ	8.50	09/17/31	378,926,000	6,524,328	6,460,280
RUSSIA GOVT BOND OFZ	7.05	01/19/28	2,254,573,000	36,801,929	34,734,501
RUSSIA GOVT BOND OFZ	8.15	02/03/27	2,835,061,000	43,434,607	46,955,239
RUSSIA GOVT BOND OFZ	7.75	09/16/26	1,444,537,000	25,061,148	23,317,399
RUSSIA GOVT BOND OFZ	7.10	10/16/24	888,321,000	15,481,226	13,919,308
RUSSIA GOVT BOND OFZ	7.00	08/16/23	2,539,000,000	37,511,908	40,008,914
RUSSIA GOVT BOND OFZ	7.00	01/25/23	421,157,000	5,875,268	6,628,948
RUSSIA GOVT BOND OFZ	7.40	12/07/22	118,071,000	1,967,333	1,887,479
RUSSIA GOVT BOND OFZ	7.60	07/20/22	1,231,949,000	19,749,382	19,886,086
RUSSIA GOVT BOND OFZ	7.50	08/18/21	1,947,229,000	35,450,405	31,397,583
RUSSIA GOVT BOND OFZ	7.60	04/14/21	1,340,288,000	21,965,235	21,669,904
RUSSIA GOVT BOND OFZ	6.40	05/27/20	1,235,017,000	19,956,282	19,499,491
RUSSIA GOVT BOND OFZ	6.70	05/15/19	4,844,653,000	77,781,899	77,230,889
RUSSIA I/L BOND OFZ	2.50	08/16/23	1,546,962,850	24,552,656	24,609,791
SINGAPORE GOVERNMENT	2.75	03/01/46	3,795,000	2,776,977	2,709,354
SINGAPORE GOVERNMENT	3.38	09/01/33	3,205,000	2,649,628	2,522,606
SINGAPORE GOVERNMENT	2.13	06/01/26	33,600,000	24,974,884	24,063,366
SINGAPORE GOVERNMENT	2.75	07/01/23	10,000,000	7,759,899	7,492,483
SINGAPORE GOVERNMENT	3.13	09/01/22	1,300,000	951,789	990,326
SINGAPORE GOVERNMENT	2.25	06/01/21	7,000,000	5,640,241	5,156,949
SLOVAKIA GOVERNMENT BOND	1.38	01/21/27	3,000,000	3,347,988	3,705,595
SPAIN I/L BOND	1.00	11/30/30	8,733,665	9,903,776	11,309,365

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SPAIN I/L BOND	1.80	11/30/24	61,819,200	74,420,786	84,079,032
SPAIN I/L BOND	0.30	11/30/21	15,437,550	17,292,640	19,048,971
SPAIN I/L BOND	0.55	11/30/19	23,697,360	25,428,003	28,522,248
SPAIN LETRAS DEL TESORO	0.01	07/13/18	340,000,000	399,185,660	397,024,731
SWEDEN I/L BOND	3.50	12/01/28	134,000,000	32,126,340	29,930,022
SWEDEN I/L BOND	0.13	06/01/26	166,000,000	21,212,082	22,374,373
SWEDISH GOVERNMENT	0.75	05/12/28	50,000,000	5,822,161	5,720,858
SWEDISH GOVERNMENT	1.00	11/12/26	151,000,000	18,050,192	17,832,719
SWEDISH GOVERNMENT	3.50	06/01/22	15,450,000	2,036,561	1,985,496
SWITZERLAND	3.50	04/08/33	2,900,000	4,248,145	4,309,039
SWITZERLAND	0.01	06/22/29	2,099,000	2,179,767	2,122,570
SWITZERLAND	3.25	06/27/27	31,100,000	40,358,586	40,926,905
SWITZERLAND	1.25	06/11/24	21,700,000	24,651,354	23,991,399
SWITZERLAND	2.00	05/25/22	6,118,000	6,852,147	6,786,208
THAILAND GOVERNMENT BOND	4.00	06/17/66	10,000,000	326,801	327,301
THAILAND GOVERNMENT BOND	2.88	06/17/46	22,607,000	640,742	594,418
THAILAND GOVERNMENT BOND	4.68	06/29/44	13,660,000	434,764	491,283
THAILAND GOVERNMENT BOND	3.40	06/17/36	115,663,000	3,727,944	3,554,782
THAILAND GOVERNMENT BOND	3.78	06/25/32	14,946,000	450,919	484,484
THAILAND GOVERNMENT BOND	3.65	06/20/31	280,000,000	9,316,380	8,971,993
THAILAND GOVERNMENT BOND	4.88	06/22/29	23,055,000	890,273	830,383
THAILAND GOVERNMENT BOND	5.67	03/13/28	2,749,000	91,858	103,483
THAILAND GOVERNMENT BOND	1.25	03/12/28	506,939,300	14,448,300	14,477,991
THAILAND GOVERNMENT BOND	3.58	12/17/27	39,116,000	1,177,409	1,257,344
THAILAND GOVERNMENT BOND	2.13	12/17/26	282,329,000	8,642,404	8,211,939
THAILAND GOVERNMENT BOND	3.85	12/12/25	577,721,000	18,517,086	19,049,988
THAILAND GOVERNMENT BOND	3.63	06/16/23	74,498,000	2,187,230	2,405,811
THAILAND GOVERNMENT BOND	2.00	12/17/22	165,000,000	5,314,156	4,965,872
THAILAND GOVERNMENT BOND	1.88	06/17/22	358,455,000	10,683,112	10,769,771
THAILAND TREASURY BILL	0.00	07/04/18	6,700,000	214,763	202,227
TITULOS DE TESORERIA B	4.75	04/04/35	2,375,190,743	924,275	924,571
TITULOS DE TESORERIA B	7.00	06/30/32	2,073,900,000	750,287	700,796
TITULOS DE TESORERIA B	6.00	04/28/28	5,976,300,000	2,012,387	1,951,595
TREASURY CERTIFICATES	0.01	07/12/18	335,000,000	399,188,201	391,181,047
TREASURY CORP VICTORIA	5.50	11/17/26	8,000,000	7,442,940	7,109,591
TSY 0 1/4 2052 I/L GILT	0.25	03/22/52	65,854,950	148,776,572	156,438,458
TSY 0 1/8 2024 I/L GILT	0.13	03/22/24	37,030,239	56,853,858	54,803,940
TSY 0 1/8 2026 I/L GILT	0.13	03/22/26	72,988,134	109,438,307	111,392,539
TSY 0 1/8 2029 I/L GILT	0.13	03/22/29	116,610,120	184,753,176	186,300,121
TSY 0 1/8 2036 I/L GILT	0.13	11/22/36	75,823,455	132,820,406	137,588,430
TSY 0 1/8 2044 I/L GILT	0.13	03/22/44	64,831,196	123,828,468	131,694,037
TSY 0 1/8 2046 I/L GILT	0.13	03/22/46	49,901,260	98,146,635	104,232,437
TSY 0 1/8 2058 I/L GILT	0.13	03/22/58	48,633,160	107,513,864	122,596,808
TSY 0 1/8 2065 I/L GILT	0.13	11/22/65	38,119,900	97,758,231	110,361,859
TSY 0 1/8 2068 I/L GILT	0.13	03/22/68	53,478,090	132,880,827	162,148,123
TSY 0 3/4 2034 I/L GILT	0.75	03/22/34	50,576,820	90,441,068	95,374,878
TSY 0 3/4 2047 I/L GILT	0.75	11/22/47	37,015,000	88,861,548	90,772,838
TSY 0 3/8 2062 I/L GILT	0.38	03/22/62	41,029,718	77,293,717	119,273,671
TSY 0 5/8 2040 I/L GILT	0.63	03/22/40	12,915,700	23,307,189	26,969,004
TSY 0 5/8 2042 I/L GILT	0.63	11/22/42	86,542,780	167,412,275	190,276,841
TSY 1 1/4 2027 I/L GILT	1.25	11/22/27	35,593,194	64,592,809	61,450,411

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TSY 1 1/4 2032 I/L GILT	1.25	11/22/32	28,334,680	53,598,135	55,242,885
TSY 1 1/8 2037 I/L GILT	1.13	11/22/37	67,893,516	135,128,153	145,877,228
TURKEY GOVERNMENT BOND	10.50	08/11/27	46,261,000	10,714,913	7,472,527
TURKEY GOVERNMENT BOND	2.90	07/07/27	55,213,782	15,899,122	11,787,104
TURKEY GOVERNMENT BOND	11.00	02/24/27	29,127,975	7,200,764	4,844,913
TURKEY GOVERNMENT BOND	10.60	02/11/26	80,553,699	21,712,712	13,363,488
TURKEY GOVERNMENT BOND	9.00	07/24/24	23,308,243	6,887,350	3,703,921
TURKEY GOVERNMENT BOND	2.40	05/08/24	52,170,639	19,273,079	10,909,690
TURKEY GOVERNMENT BOND	8.80	09/27/23	38,000,000	15,032,342	6,055,182
TURKEY GOVERNMENT BOND	12.20	01/18/23	61,199,000	14,802,061	11,481,826
TURKEY GOVERNMENT BOND	2.00	10/26/22	41,578,012	12,443,329	8,622,001
TURKEY GOVERNMENT BOND	10.70	08/17/22	91,387,750	22,145,890	16,277,919
TURKEY GOVERNMENT BOND	11.00	03/02/22	106,349,716	25,478,287	19,442,043
TURKEY GOVERNMENT BOND	3.00	02/23/22	28,094,575	12,610,160	6,089,652
TURKEY GOVERNMENT BOND	9.50	01/12/22	8,504,461	2,265,343	1,490,675
TURKEY GOVERNMENT BOND	9.20	09/22/21	3,448,591	836,688	602,969
TURKEY GOVERNMENT BOND	3.00	07/21/21	127,509,135	42,557,860	27,972,296
TURKEY GOVERNMENT BOND	10.70	02/17/21	32,468,000	9,996,249	6,045,404
TURKEY GOVERNMENT BOND	3.00	01/06/21	75,087,579	21,087,924	16,390,374
TURKEY GOVERNMENT BOND	9.40	07/08/20	36,140,000	12,288,853	6,772,503
TURKEY GOVERNMENT BOND	4.00	04/01/20	100,853,930	40,496,825	22,311,940
TURKEY GOVERNMENT BOND	7.40	02/05/20	3,012,183	988,449	562,828
TURKEY GOVERNMENT BOND	10.50	01/15/20	237,000,000	65,900,733	46,663,320
TURKEY GOVERNMENT BOND	13.00	11/13/19	203,000,000	42,838,010	41,475,596
TURKEY GOVERNMENT BOND	10.40	03/27/19	13,000,000	4,500,533	2,692,963
TURKEY GOVERNMENT BOND	3.50	02/20/19	279,694,274	95,470,353	61,113,675
UK TREASURY BILL GBP	0.00	09/17/18	5,000,000	6,626,313	6,593,239
UK TREASURY BILL GBP	0.01	08/06/18	55,748,000	77,805,328	73,562,612
UK TREASURY BILL GBP	0.00	07/31/18	33,500,000	44,640,305	44,209,286
UK TREASURY BILL GBP	0.00	07/30/18	25,700,000	35,873,349	33,917,308
UK TREASURY BILL GBP	0.00	07/23/18	114,000,000	158,820,563	150,465,365
UK TREASURY BILL GBP	0.00	07/09/18	145,000,000	199,694,989	191,419,863
UK TREASURY BILL GBP	0.01	07/02/18	42,200,000	58,704,331	55,714,572
UK TSY 1 1/2 2021	1.50	01/22/21	20,000,000	27,118,642	26,914,046
UK TSY 1 1/2 2026	1.50	07/22/26	26,158,000	33,758,072	35,263,804
UK TSY 1 1/2 2047	1.50	07/22/47	34,534,000	43,992,426	43,095,553
UK TSY 1.25 2018	1.25	07/22/18	161,700,000	225,735,882	213,569,905
UK TSY 1.75 2022	1.75	09/07/22	7,250,000	9,400,467	9,902,044
UK TSY 2 2020	2.00	07/22/20	3,150,000	4,331,795	4,266,672
UK TSY 2 2025	2.00	09/07/25	36,288,000	51,734,032	50,768,475
UK TSY 3 1/4 2044	3.25	01/22/44	10,600,000	17,323,361	18,252,390
UK TSY 3.5 2045	3.50	01/22/45	16,797,990	29,274,647	30,320,266
UK TSY 3/4 2023	0.75	07/22/23	40,000,000	52,585,466	52,078,127
UK TSY 4 1/2 2042	4.50	12/07/42	1,349,000	2,671,612	2,753,721
UK TSY 4 1/4 2046	4.25	12/07/46	1,750,000	3,406,337	3,600,624
UK TSY 4 1/4 2027	4.25	12/07/27	17,000,000	30,020,932	28,343,149
UK TSY 4 1/4 2032	4.25	06/07/32	17,000,000	30,200,501	29,950,697
UK TSY 4 1/4 2036	4.25	03/07/36	3,000,000	5,750,813	5,522,658
UK TSY 4 1/4 2040	4.25	12/07/40	1,000,000	1,923,775	1,935,387
UK TSY 4 1/4 2049	4.25	12/07/49	2,750,000	5,635,848	5,860,172
UK TSY 4 3/4 2030	4.75	12/07/30	27,526,000	50,759,505	49,718,418

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International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
UK TSY 5 2025	5.00	03/07/25	3,188,000	5,112,606	5,263,029
UNITED KINGDOM GILT	1.75	09/07/37	9,000,000	10,942,013	11,926,148
WESTERN AUST TREAS CORP	6.00	10/16/23	1,000,000	990,929	861,727
Total				**14,767,548,475**	**14,544,571,904**

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Foreign Issued - USD Denominated

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ABU DHABI GOVT INT L	4.13	10/11/47	5,000,000	4,956,812	4,572,300
ABU DHABI GOVT INT L	4.13	10/11/47	5,000,000	4,620,301	4,572,300
ABU DHABI GOVT INT L	3.13	10/11/27	7,000,000	6,965,767	6,520,780
ABU DHABI GOVT INT L	3.13	10/11/27	11,000,000	10,251,634	10,246,940
ABU DHABI GOVT INT L	2.50	10/11/22	6,900,000	6,880,451	6,611,718
BRITISH COLUMBIA PROV OF	2.25	06/02/26	56,700,000	54,209,293	52,970,841
FONDO MIVIVIENDA SA	3.50	01/31/23	369,000	367,561	355,989
GOVT OF BERMUDA	3.72	01/25/27	11,000,000	11,020,377	10,331,310
GOVT OF BERMUDA	3.72	01/25/27	8,000,000	8,152,881	7,513,680
HUNGARY	7.63	03/29/41	19,000,000	26,819,992	25,957,040
HYDRO QUEBEC	9.38	04/15/30	1,000	1,495	1,532
HYDRO QUEBEC	8.05	07/07/24	10,000,000	11,145,442	12,371,600
ITALY GOV T INT BOND	5.38	06/15/33	14,000,000	15,460,870	15,104,180
JAPAN FIN ORG MUNICIPAL	2.63	04/20/22	2,600,000	2,596,499	2,539,810
JAPAN INT L COOP AGENCY	3.38	06/12/28	10,000,000	10,000,000	10,058,300
JPN BANK FOR INT L COOP	2.88	06/01/27	36,300,000	36,208,491	35,189,583
JPN BANK FOR INT L COOP	1.88	07/21/26	1,100,000	1,031,334	993,707
JPN BANK FOR INT L COOP	2.38	07/21/22	1,000,000	996,285	970,580
KSA SUKUK LTD	3.63	04/20/27	10,000,000	10,000,000	9,650,000
KSA SUKUK LTD	2.89	04/20/22	1,100,000	1,100,000	1,069,805
KUWAIT INTL BOND	3.50	03/20/27	20,000,000	19,308,378	19,457,600
OMAN GOV INTERNTL BOND	6.75	01/17/48	16,000,000	15,150,340	14,461,920
ONTARIO (PROVINCE OF)	2.50	04/27/26	7,000,000	6,901,459	6,639,430
PROV OF NEW BRUNSWICK	3.63	02/24/28	5,000,000	4,993,765	5,092,250
PROVINCE OF ALBERTA	3.30	03/15/28	25,000,000	24,908,958	24,932,750
PROVINCE OF QUEBEC	7.50	09/15/29	5,000,000	6,731,070	6,926,250
PROVINCE OF QUEBEC	2.75	04/12/27	93,000,000	91,781,804	89,477,160
PROVINCE OF QUEBEC	2.50	04/20/26	22,750,000	22,369,840	21,635,478
REPUBLIC OF CHILE	3.86	06/21/47	25,430,000	25,359,368	24,217,498
REPUBLIC OF CHILE	3.24	02/06/28	37,095,000	36,230,370	35,514,011
REPUBLIC OF COLOMBIA	5.00	06/15/45	108,700,000	106,493,811	106,606,438
REPUBLIC OF COLOMBIA	5.63	02/26/44	25,000,000	25,806,366	26,540,750
REPUBLIC OF COLOMBIA	6.13	01/18/41	15,000,000	17,403,519	16,782,000
REPUBLIC OF COLOMBIA	3.88	04/25/27	75,000,000	75,005,642	72,768,750
REPUBLIC OF INDONESIA	4.35	01/11/48	25,500,000	25,244,408	22,840,860
REPUBLIC OF INDONESIA	4.10	04/24/28	15,000,000	14,912,107	14,509,050
REPUBLIC OF INDONESIA	3.50	01/11/28	19,500,000	19,419,300	18,036,525
REPUBLIC OF KOREA	2.75	01/19/27	59,000,000	57,892,046	55,753,230
REPUBLIC OF PANAMA	4.50	04/16/50	30,000,000	29,490,241	28,994,400
REPUBLIC OF PANAMA	4.50	05/15/47	10,000,000	10,503,783	9,747,600
REPUBLIC OF PANAMA	6.70	01/26/36	30,000,000	35,718,662	36,671,100
REPUBLIC OF PANAMA	9.38	04/01/29	5,000,000	7,079,000	7,017,500
REPUBLIC OF PANAMA	3.88	03/17/28	61,500,000	63,100,908	60,525,840
REPUBLIC OF PANAMA	7.13	01/29/26	6,000,000	7,007,598	7,168,020
REPUBLIC OF PARAGUAY	5.60	03/13/48	15,000,000	14,957,240	14,692,050
REPUBLIC OF PERU	5.63	11/18/50	51,500,000	59,150,737	59,960,935
REPUBLIC OF PERU	8.75	11/21/33	5,000,000	6,739,413	7,336,750
REPUBLIC OF PERU	4.13	08/25/27	75,000,000	79,360,720	76,902,000
REPUBLIC OF PERU	7.35	07/21/25	7,000,000	7,854,340	8,549,170
REPUBLIC OF PHILIPPINES	3.70	02/02/42	46,500,000	45,365,326	42,738,150

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Foreign Issued - USD Denominated

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF PHILIPPINES	3.95	01/20/40	15,962,000	16,162,817	15,312,506
REPUBLIC OF PHILIPPINES	5.00	01/13/37	37,000,000	42,339,538	39,544,490
REPUBLIC OF PHILIPPINES	6.38	10/23/34	39,000,000	48,643,590	47,596,380
REPUBLIC OF PHILIPPINES	6.38	01/15/32	13,000,000	16,641,401	15,585,050
REPUBLIC OF PHILIPPINES	3.00	02/01/28	25,000,000	24,363,684	23,110,000
REPUBLIC OF PHILIPPINES	5.50	03/30/26	10,000,000	11,524,855	11,009,100
REPUBLIC OF POLAND	3.25	04/06/26	22,750,000	22,770,175	21,971,950
REPUBLIC OF SOUTH AFRICA	6.30	06/22/48	10,000,000	9,999,103	9,667,700
REPUBLIC OF SOUTH AFRICA	5.65	09/27/47	61,000,000	60,581,985	54,837,170
REPUBLIC OF SOUTH AFRICA	5.00	10/12/46	14,000,000	13,675,620	11,601,940
REPUBLIC OF SOUTH AFRICA	5.88	06/22/30	10,000,000	9,999,207	9,908,500
REPUBLIC OF SOUTH AFRICA	4.30	10/12/28	19,000,000	17,851,859	16,901,070
REPUBLIC OF SOUTH AFRICA	4.85	09/27/27	31,000,000	30,886,173	29,285,700
REPUBLICA ORIENT URUGUAY	4.98	04/20/55	20,000,000	19,471,447	19,212,200
REPUBLICA ORIENT URUGUAY	5.10	06/18/50	57,000,000	58,213,740	56,102,820
REPUBLICA ORIENT URUGUAY	4.13	11/20/45	5,000,000	4,593,933	4,500,800
REPUBLICA ORIENT URUGUAY	7.63	03/21/36	12,000,000	14,891,857	15,505,440
REPUBLICA ORIENT URUGUAY	4.38	10/27/27	45,000,000	47,294,183	45,541,800
RUSSIAN FEDERATION	5.25	06/23/47	10,000,000	10,072,489	9,634,700
RUSSIAN FEDERATION	4.25	06/23/27	22,000,000	22,432,618	21,227,800
SAUDI INTERNATIONAL BOND	5.00	04/17/49	10,000,000	9,624,151	9,719,200
SAUDI INTERNATIONAL BOND	4.63	10/04/47	10,000,000	9,755,385	9,312,700
SAUDI INTERNATIONAL BOND	4.50	04/17/30	13,700,000	13,623,516	13,696,712
SAUDI INTERNATIONAL BOND	3.63	03/04/28	12,200,000	12,067,505	11,606,226
SAUDI INTERNATIONAL BOND	3.25	10/26/26	800,000	791,206	750,600
SAUDI INTERNATIONAL BOND	4.00	04/17/25	4,200,000	4,162,208	4,183,032
SAUDI INTERNATIONAL BOND	2.88	03/04/23	1,100,000	1,093,694	1,058,365
SAUDI INTERNATIONAL BOND	2.38	10/26/21	9,700,000	9,671,757	9,315,104
STATE OF ISRAEL	4.13	01/17/48	30,800,000	30,144,395	29,073,968
STATE OF ISRAEL	3.25	01/17/28	63,000,000	61,656,332	60,913,440
STATE OF QATAR	5.10	04/23/48	10,000,000	10,000,000	9,957,700
STATE OF QATAR	4.50	04/23/28	14,000,000	13,955,085	14,137,480
STATE OF QATAR	3.88	04/23/23	9,829,000	9,772,744	9,829,885
STATE OF QATAR	4.50	01/20/22	300,000	312,735	307,149
STATE OF QATAR	5.25	01/20/20	100,000	103,084	103,004
UNITED MEXICAN STATES	5.75	10/12/99	44,500,000	46,188,790	43,999,820
UNITED MEXICAN STATES	4.60	02/10/48	109,000,000	104,468,017	100,251,660
UNITED MEXICAN STATES	4.35	01/15/47	69,000,000	64,480,119	61,543,170
UNITED MEXICAN STATES	4.60	01/23/46	5,000,000	4,975,072	4,583,400
UNITED MEXICAN STATES	4.75	03/08/44	67,500,000	65,899,542	63,435,825
UNITED MEXICAN STATES	6.05	01/11/40	26,000,000	28,673,432	28,609,620
UNITED MEXICAN STATES	3.75	01/11/28	96,119,000	92,518,599	90,808,425
UNITED MEXICAN STATES	4.15	03/28/27	86,000,000	87,654,592	84,583,580
UNITED MEXICAN STATES	4.13	01/21/26	14,500,000	15,131,459	14,382,405
Total				**2,384,159,698**	**2,314,317,045**

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ACCREDITED MORTGAGE LOAN TRUST	3.29	10/25/34	37,373	36,111	37,368
AMERICAN HOME MORTGAGE ASSETS	3.74	11/25/35	135,309	135,358	131,801
AMERICAN HOME MORTGAGE INVESTM	4.22	11/25/45	1,832,694	1,831,073	1,377,453
AMERICAN HOME MORTGAGE INVESTM	4.50	06/25/45	179,019	178,928	179,019
BANC OF AMERICA COMMERCIAL MOR	2.15	07/15/49	89,615,495	11,068,095	8,995,038
BANC OF AMERICA COMMERCIAL MOR	0.01	04/10/49	82,685,061	5,075	3,230
BANC OF AMERICA COMMERCIAL MOR	0.43	03/11/41	8,059,810	68,380	2,806
BANC OF AMERICA FUNDING CORPOR	3.53	12/20/34	104,546	74,867	100,632
BANK 2017-BNK7 XA	0.96	09/15/60	117,428,117	7,054,964	6,298,588
BANK 2017-BNK9 XA	0.96	11/15/54	62,479,288	3,987,303	3,625,181
BAYVIEW COMMERCIAL ASSET TRUST	2.49	11/25/35	474,260	394,189	458,087
BAYVIEW COMMERCIAL ASSET TRUST	2.52	08/25/34	177,405	155,519	175,906
BEAR STEARNS ADJUSTABLE RATE M	3.73	01/25/35	50,049	45,586	50,049
BEAR STEARNS COMMERCIAL MORTGA	1.85	05/11/39	6,106,762	152,968	176,176
BEAR STEARNS MORTGAGE FUNDING	2.39	12/25/36	223,922	221,048	421,509
BEAR STEARNS MORTGAGE FUNDING	2.35	08/25/36	269,054	125,201	1,044,001
BENCHMARK MORTGAGE TRUST	0.67	01/15/51	59,932,336	2,504,677	2,334,852
CBA COMMERCIAL SMALL BALANCE C	2.41	07/25/35	320,736	209,725	311,621
CD COMMERCIAL MORTGAGE TRUST	1.12	11/13/50	75,107,011	5,073,397	4,681,503
CD COMMERCIAL MORTGAGE TRUST	1.05	08/15/50	181,177,686	12,097,796	10,806,213
CD COMMERCIAL MORTGAGE TRUST	1.19	02/10/50	59,614,159	4,681,238	4,102,583
CD COMMERCIAL MORTGAGE TRUST	0.78	12/11/49	1,548,271	2,727	6,185
CD COMMERCIAL MORTGAGE TRUST	0.78	12/11/49	1,847,936	3,255	7,383
CD COMMERCIAL MORTGAGE TRUST	0.00	07/15/44	48,609,491	486	1,899
CITIGROUP COMMERCIAL MORTGAGE	1.10	09/10/58	102,507,888	7,356,233	5,494,573
CITIGROUP COMMERCIAL MORTGAGE	1.00	08/15/50	62,472,854	3,983,844	3,607,957
CITIGROUP COMMERCIAL MORTGAGE	0.97	12/10/49	112,382,369	5,008,917	4,827,567
CITIGROUP COMMERCIAL MORTGAGE	2.09	05/10/49	141,332,498	19,516,477	16,412,571
CITIGROUP COMMERCIAL MORTGAGE	1.96	04/10/49	64,451,387	8,382,045	6,878,237
CITIGROUP COMMERCIAL MORTGAGE	1.48	02/10/49	129,512,468	12,290,552	9,823,356
CITIGROUP COMMERCIAL MORTGAGE	1.03	11/10/48	60,645,198	3,686,482	2,668,680
CITIGROUP COMMERCIAL MORTGAGE	1.26	09/10/46	87,662,888	6,375,973	2,868,272
CITIGROUP MORTGAGE LOAN TRUST	3.74	04/25/37	1,076,956	1,067,861	1,018,888
CITIGROUP MORTGAGE LOAN TRUST	3.29	03/25/37	674,712	414,732	605,672
CITIGROUP MORTGAGE LOAN TRUST	4.24	09/25/35	149,821	146,377	152,539
COMM MORTGAGE TRUST	1.33	09/10/50	85,067,760	7,778,504	7,276,151
COMM MORTGAGE TRUST	1.28	08/10/50	91,487,001	7,484,550	3,640,721
COMM MORTGAGE TRUST	1.62	10/10/49	64,916,037	6,662,041	5,576,762
COMM MORTGAGE TRUST	1.21	02/10/49	127,913,305	9,437,344	7,646,295
COMM MORTGAGE TRUST	3.76	08/10/48	25,000,000	25,684,656	25,208,360
COMM MORTGAGE TRUST	3.71	07/10/48	30,000,000	30,816,048	30,107,371
COMM MORTGAGE TRUST	1.33	02/10/48	177,780,752	15,893,467	10,786,701
COMM MORTGAGE TRUST	1.11	12/10/47	117,225,068	8,256,179	5,142,630
COMM MORTGAGE TRUST	0.84	12/10/46	9,289,535	242,492	363
COMM MORTGAGE TRUST	1.23	03/10/46	173,379,077	15,040,775	5,621,775
COMM MORTGAGE TRUST	1.55	01/10/46	77,267,780	6,996,576	4,030,321
COMM MORTGAGE TRUST	1.82	08/15/45	18,888,596	2,407,424	1,058,442
COMM MORTGAGE TRUST	2.05	05/15/45	64,507,091	8,941,309	3,920,715
COMM MORTGAGE TRUST	0.91	03/10/39	16,784,327	264,457	57,911
COUNTRYWIDE ALTERNATIVE LOAN T	2.01	06/25/46	525,415	282,875	420,781
COUNTRYWIDE ALTERNATIVE LOAN T	3.12	08/25/35	805,215	583,487	718,122

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
COUNTRYWIDE ALTERNATIVE LOAN T	3.59	12/25/34	32,757	27,245	32,757
COUNTRYWIDE ALTERNATIVE LOAN T	3.89	12/25/34	51,599	51,646	51,599
COUNTRYWIDE ALTERNATIVE LOAN T	5.50	11/25/34	2,229,536	2,318,497	2,258,570
COUNTRYWIDE HOME LOANS	3.52	02/25/47	377,282	372,670	327,516
COUNTRYWIDE HOME LOANS	3.18	03/25/37	2,311,963	2,156,945	2,010,247
COUNTRYWIDE HOME LOANS	2.49	09/25/35	435,540	387,434	382,379
COUNTRYWIDE HOME LOANS	2.67	04/25/35	466,473	338,592	446,648
COUNTRYWIDE HOME LOANS	2.75	02/25/35	256,837	185,364	251,903
COUNTRYWIDE HOME LOANS	2.87	02/25/35	1,556,646	1,556,646	1,476,326
COUNTRYWIDE HOME LOANS	3.29	11/25/34	364,301	263,029	358,444
COUNTRYWIDE HOME LOANS	3.48	02/25/34	147,436	126,845	147,155
CREDIT SUISSE FIRST BOSTON MOR	0.52	10/15/39	2,997,969	34,530	10,129
CREDIT SUISSE MORTGAGE TRUST	0.88	12/15/39	9,271,613	329	362
CREDIT SUISSE MORTGAGE TRUST	2.63	10/25/36	71,126	62,802	71,018
CSAIL COMMERCIAL MORTGAGE TRUS	0.97	06/15/57	149,932,973	9,566,773	6,374,568
CSAIL COMMERCIAL MORTGAGE TRUS	1.01	04/15/51	221,635,409	13,850,218	13,722,796
CSAIL COMMERCIAL MORTGAGE TRUS	0.87	11/15/50	71,160,171	4,012,295	3,730,543
CSAIL COMMERCIAL MORTGAGE TRUS	1.04	09/15/50	83,705,019	4,501,321	3,636,004
CSAIL COMMERCIAL MORTGAGE TRUS	1.19	11/15/48	213,675,007	14,716,652	10,964,180
CSAIL COMMERCIAL MORTGAGE TRUS	0.99	08/15/48	116,261,823	6,689,749	4,567,311
DBUBS MORTGAGE TRUST	0.90	11/10/46	40,672,009	2,695,056	528,846
DBUBS MORTGAGE TRUST	0.43	08/10/44	28,851,084	2,618,729	229,331
DEUTSCHE BANK COMMERCIAL MORTG	1.18	06/10/50	99,663,337	7,575,063	6,592,144
DSLA MORTGAGE LOAN TRUST	2.88	11/19/44	144,338	68,349	134,047
EUROSAIL PLC	0.79	03/13/45	880,137	1,303,877	1,149,468
FANNIE MAE	5.50	02/25/33	1,390,213	1,405,389	1,441,699
FANNIE MAE	6.50	11/25/31	1,468,267	1,501,036	1,628,274
FANNIE MAE	3.00	08/25/31	13,150,000	13,367,890	12,984,945
FANNIE MAE	7.00	11/25/29	1,168,440	1,258,330	1,295,159
FANNIE MAE	6.50	08/18/28	162,519	160,902	176,674
FANNIE MAE	0.00	09/25/23	149,366	127,054	139,956
FANNIE MAE	6.50	09/25/23	98,319	99,468	103,596
FANNIE MAE	7.00	03/25/20	14,644	14,709	14,976
FANNIE MAE CAS	6.09	05/25/25	637,116	681,196	697,708
FANNIE MAE CAS	6.64	02/25/25	440,319	470,943	476,792
FANNIEMAE STRIP	5.00	04/25/36	72,222	35,006	14,717
FANNIEMAE STRIP	5.00	03/25/36	63,286	25,191	13,151
FANNIEMAE WHOLE LOAN	3.64	04/25/45	544,552	562,274	548,220
FED HM LN PC POOL 2B0649	2.70	07/01/42	19,170,698	19,442,197	19,153,802
FED HM LN PC POOL 2B0893	2.51	11/01/42	2,770,562	2,825,655	2,824,489
FED HM LN PC POOL 2B1771	2.18	10/01/43	4,471,721	4,540,530	4,643,059
FED HM LN PC POOL 2B1985	3.08	12/01/43	3,284,315	3,392,051	3,295,575
FED HM LN PC POOL 2B2161	2.56	01/01/44	6,071,727	6,196,183	6,248,620
FED HM LN PC POOL 2B2622	3.19	05/01/44	7,535,519	7,725,175	7,579,935
FED HM LN PC POOL 2B2821	3.22	07/01/44	5,097,257	5,272,676	5,131,319
FED HM LN PC POOL 2B3169	3.16	09/01/44	4,967,959	5,117,910	4,990,272
FED HM LN PC POOL 2B3249	3.15	09/01/44	11,653,177	11,999,711	11,699,321
FED HM LN PC POOL 2B3271	3.04	08/01/44	1,101,871	1,136,289	1,102,377
FED HM LN PC POOL 2B3309	3.12	10/01/44	15,780,243	16,256,187	15,827,913
FED HM LN PC POOL 2B3317	3.11	10/01/44	8,023,099	8,236,970	8,042,611
FED HM LN PC POOL 2B3403	3.17	11/01/44	3,603,534	3,706,937	3,619,730

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FED HM LN PC POOL 2B3878	2.74	03/01/45	4,355,876	4,474,111	4,354,836
FED HM LN PC POOL 849316	3.26	07/01/43	4,500,265	4,684,420	4,533,912
FED HM LN PC POOL 849345	3.23	05/01/44	13,172,614	13,622,877	13,262,982
FED HM LN PC POOL 849433	3.21	08/01/44	9,304,484	9,589,688	9,354,689
FED HM LN PC POOL 849473	3.17	05/01/44	6,844,771	7,077,094	6,894,710
FED HM LN PC POOL 849628	2.85	10/01/44	3,130,375	3,238,381	3,131,216
FED HM LN PC POOL A11314	6.00	07/01/33	1,728	1,871	1,885
FED HM LN PC POOL A11732	5.00	08/01/33	2,652	2,775	2,828
FED HM LN PC POOL A12739	5.00	08/01/33	149,331	157,518	159,235
FED HM LN PC POOL A12885	5.00	08/01/33	800	837	853
FED HM LN PC POOL A13679	6.00	09/01/33	329	347	353
FED HM LN PC POOL A13715	5.00	09/01/33	1,692,791	1,790,947	1,805,065
FED HM LN PC POOL A13890	5.00	09/01/33	969	1,013	1,033
FED HM LN PC POOL A13973	5.50	10/01/33	1,269	1,355	1,369
FED HM LN PC POOL A18698	6.00	02/01/34	391,606	398,146	420,541
FED HM LN PC POOL A19680	5.00	03/01/34	4,085	4,276	4,381
FED HM LN PC POOL A23348	6.50	06/01/34	46,295	50,833	50,380
FED HM LN PC POOL A24457	6.00	07/01/34	1,228,534	1,249,298	1,348,863
FED HM LN PC POOL A25467	6.50	08/01/34	9,846	10,091	10,716
FED HM LN PC POOL A25557	6.00	08/01/34	606,305	657,251	663,257
FED HM LN PC POOL A25914	6.00	08/01/34	288,927	293,800	308,858
FED HM LN PC POOL A27926	6.00	10/01/34	805	851	883
FED HM LN PC POOL A30638	7.00	03/01/32	1,569	1,707	1,724
FED HM LN PC POOL A32056	4.50	04/01/35	12,663	12,284	13,301
FED HM LN PC POOL A36085	6.00	07/01/35	591	642	623
FED HM LN PC POOL A44350	6.00	04/01/36	204	222	213
FED HM LN PC POOL A44755	7.00	04/01/36	25,795	28,105	27,041
FED HM LN PC POOL A46250	4.50	07/01/35	195,476	192,573	205,327
FED HM LN PC POOL A51249	6.00	08/01/36	985,718	1,058,552	1,080,247
FED HM LN PC POOL A52748	7.00	09/01/36	35,513	38,714	37,707
FED HM LN PC POOL A53990	7.00	11/01/36	49,131	53,570	51,514
FED HM LN PC POOL A55597	7.00	12/01/36	2,343	2,555	2,602
FED HM LN PC POOL A56815	6.00	01/01/37	92,689	100,523	96,118
FED HM LN PC POOL A58000	5.00	03/01/37	1,019	1,069	1,089
FED HM LN PC POOL A58297	6.00	03/01/37	95,562	94,862	104,778
FED HM LN PC POOL A59085	7.00	04/01/37	4,934	5,382	5,249
FED HM LN PC POOL A61946	6.00	06/01/37	17,609	19,106	19,120
FED HM LN PC POOL A61969	6.00	06/01/37	1,767	1,984	1,940
FED HM LN PC POOL A62176	6.00	06/01/37	15,739	17,077	16,607
FED HM LN PC POOL A62582	6.00	06/01/37	2,129	2,254	2,330
FED HM LN PC POOL A62725	6.00	07/01/37	125,682	136,381	137,984
FED HM LN PC POOL A62853	6.00	07/01/37	9,207	9,139	10,086
FED HM LN PC POOL A62906	6.00	06/01/37	70,246	76,219	72,994
FED HM LN PC POOL A63098	6.00	07/01/37	2,053	2,227	2,252
FED HM LN PC POOL A63205	6.00	07/01/37	17,304	18,777	19,047
FED HM LN PC POOL A63312	7.00	07/01/37	162,668	177,473	175,078
FED HM LN PC POOL A63860	6.00	07/01/37	13,162	14,283	14,118
FED HM LN PC POOL A64107	6.50	08/01/37	136,289	138,181	146,740
FED HM LN PC POOL A64161	6.00	08/01/37	61,576	61,121	65,720
FED HM LN PC POOL A64249	6.00	08/01/37	32,605	35,106	35,040
FED HM LN PC POOL A64281	6.00	08/01/37	31,254	33,918	34,367

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FED HM LN PC POOL A64381	7.00	08/01/37	221,640	241,837	238,995
FED HM LN PC POOL A64472	7.00	08/01/37	14,799	16,148	16,719
FED HM LN PC POOL A64843	7.00	08/01/37	50,777	51,626	56,094
FED HM LN PC POOL A65572	6.50	09/01/37	4,508	4,571	4,821
FED HM LN PC POOL A66302	6.00	10/01/37	305,996	307,108	335,609
FED HM LN PC POOL A66825	6.00	10/01/37	3,898	4,231	4,285
FED HM LN PC POOL A67052	6.00	10/01/37	208,147	208,912	228,117
FED HM LN PC POOL A67245	6.00	10/01/37	5,129	5,433	5,394
FED HM LN PC POOL A67492	6.50	11/01/37	19,595	19,868	21,315
FED HM LN PC POOL A67530	6.00	11/01/37	485	527	533
FED HM LN PC POOL A68726	6.50	11/01/37	768	846	848
FED HM LN PC POOL A68739	6.50	10/01/37	12,877	13,056	13,951
FED HM LN PC POOL A68762	6.00	11/01/37	1,012	1,098	1,104
FED HM LN PC POOL A69521	6.50	12/01/37	126,659	128,429	133,390
FED HM LN PC POOL A69659	7.00	12/01/37	36,205	39,519	38,955
FED HM LN PC POOL A69748	6.50	12/01/37	99,012	100,395	105,447
FED HM LN PC POOL A69764	6.50	12/01/37	43,602	44,211	45,059
FED HM LN PC POOL A69830	6.00	12/01/37	50,734	53,744	55,179
FED HM LN PC POOL A70570	6.50	01/01/38	24,287	24,627	26,758
FED HM LN PC POOL A71410	6.00	01/01/38	22,352	23,680	24,470
FED HM LN PC POOL A72251	7.00	02/01/38	38,476	42,007	42,251
FED HM LN PC POOL A73988	7.00	02/01/38	9,183	9,486	9,698
FED HM LN PC POOL A74528	4.50	03/01/38	48,895	49,311	51,318
FED HM LN PC POOL A74611	6.00	03/01/38	802	871	838
FED HM LN PC POOL A77428	6.00	05/01/38	76,344	82,907	80,662
FED HM LN PC POOL A77989	7.00	06/01/38	120,876	132,013	133,578
FED HM LN PC POOL A77997	7.00	05/01/38	233,683	255,192	252,363
FED HM LN PC POOL A78238	7.00	06/01/38	56,560	61,771	60,201
FED HM LN PC POOL A78312	5.00	01/01/34	13,345	14,013	14,230
FED HM LN PC POOL A79564	5.50	06/01/38	9,360	9,994	10,058
FED HM LN PC POOL A81046	6.00	08/01/38	3,300	3,557	3,605
FED HM LN PC POOL A81420	6.00	09/01/38	41,559	45,147	45,220
FED HM LN PC POOL A82358	6.00	10/01/38	29,572	32,127	32,334
FED HM LN PC POOL A82557	6.00	10/01/38	28,258	29,955	30,857
FED HM LN PC POOL A83617	6.00	12/01/38	2,865	2,985	3,067
FED HM LN PC POOL A84001	6.00	01/01/39	871	923	918
FED HM LN PC POOL A84051	5.00	01/01/39	187,152	206,266	199,866
FED HM LN PC POOL A85053	5.00	03/01/39	34,956	37,091	37,334
FED HM LN PC POOL A85767	5.00	04/01/39	2,251	2,389	2,404
FED HM LN PC POOL A86958	6.00	06/01/39	17,277	18,324	18,466
FED HM LN PC POOL A87100	4.50	06/01/39	790,624	831,585	830,351
FED HM LN PC POOL A87388	5.00	07/01/39	30,461	32,328	32,533
FED HM LN PC POOL A87530	6.00	07/01/39	58,520	63,704	61,923
FED HM LN PC POOL A87700	5.00	08/01/39	1,058,046	1,166,521	1,130,012
FED HM LN PC POOL A87842	4.50	08/01/39	7,391,673	7,987,173	7,763,089
FED HM LN PC POOL A87957	5.00	08/01/39	16,902	17,939	18,052
FED HM LN PC POOL A88406	4.50	09/01/39	1,002,200	1,076,495	1,052,559
FED HM LN PC POOL A88559	6.00	09/01/39	6,698	7,293	7,206
FED HM LN PC POOL A88622	5.00	09/01/39	189,688	201,333	203,606
FED HM LN PC POOL A88904	6.00	09/01/39	11,513	12,535	12,506
FED HM LN PC POOL A89165	4.50	10/01/39	194,460	208,883	204,231

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FED HM LN PC POOL A89214	4.50	10/01/39	97,454	104,683	102,351
FED HM LN PC POOL A89243	5.00	10/01/39	422,479	465,839	451,215
FED HM LN PC POOL A89279	6.00	10/01/39	80,003	87,109	83,834
FED HM LN PC POOL A89300	5.00	10/01/39	100,851	111,434	108,251
FED HM LN PC POOL A89303	5.00	10/01/39	49,736	52,267	53,119
FED HM LN PC POOL A89503	4.50	10/01/39	217,048	233,147	227,954
FED HM LN PC POOL A89658	5.00	11/01/39	123,395	136,067	131,789
FED HM LN PC POOL A89989	4.50	11/01/39	187,025	200,905	196,423
FED HM LN PC POOL A90032	4.50	12/01/39	110,753	118,977	116,318
FED HM LN PC POOL A90112	4.50	12/01/39	394,609	423,909	414,437
FED HM LN PC POOL A90175	4.50	12/01/39	578,256	621,193	607,312
FED HM LN PC POOL A90316	4.50	12/01/39	94,408	101,418	99,151
FED HM LN PC POOL A90365	4.50	12/01/39	3,794,898	4,076,679	3,985,584
FED HM LN PC POOL A90388	4.50	12/01/39	863,441	927,553	906,827
FED HM LN PC POOL A90421	4.50	12/01/39	3,000,000	3,222,758	3,150,744
FED HM LN PC POOL A90563	5.00	01/01/40	203,472	213,860	217,312
FED HM LN PC POOL A90660	4.50	01/01/40	160,990	172,951	169,080
FED HM LN PC POOL A90768	5.00	01/01/40	23,060	24,597	24,628
FED HM LN PC POOL A90893	5.00	01/01/40	213,632	236,084	229,307
FED HM LN PC POOL A91025	5.00	02/01/40	146,190	155,739	156,133
FED HM LN PC POOL A91109	4.50	02/01/40	1,204,624	1,294,168	1,265,706
FED HM LN PC POOL A91182	4.50	02/01/40	771,275	826,068	810,030
FED HM LN PC POOL A91373	4.50	03/01/40	95,937	103,072	100,757
FED HM LN PC POOL A91435	4.50	02/01/40	2,610,138	2,804,159	2,741,291
FED HM LN PC POOL A91531	6.00	03/01/40	74,880	81,419	79,034
FED HM LN PC POOL A91548	5.50	03/01/40	905,577	979,588	992,645
FED HM LN PC POOL A91699	5.00	04/01/40	85,777	91,389	91,292
FED HM LN PC POOL A91796	5.00	04/01/40	84,898	90,453	90,357
FED HM LN PC POOL A91942	4.50	04/01/40	605,904	649,011	636,628
FED HM LN PC POOL A91947	5.00	04/01/40	7,327	7,806	7,798
FED HM LN PC POOL A92350	5.00	06/01/40	106,144	117,327	114,196
FED HM LN PC POOL A92465	4.50	06/01/40	12,977	12,983	13,635
FED HM LN PC POOL A92543	5.00	06/01/40	4,803,160	5,309,244	5,185,308
FED HM LN PC POOL A92789	5.00	07/01/40	7,502	7,994	7,984
FED HM LN PC POOL A92955	5.00	07/01/40	63,280	66,528	67,349
FED HM LN PC POOL A93093	4.50	07/01/40	30,907	33,111	32,474
FED HM LN PC POOL A93101	5.00	07/01/40	246,155	262,300	261,983
FED HM LN PC POOL A93108	6.00	07/01/40	80,075	87,093	87,425
FED HM LN PC POOL A93486	5.00	08/01/40	212,240	226,172	225,887
FED HM LN PC POOL A93497	4.50	08/01/40	539,750	578,260	567,119
FED HM LN PC POOL A93505	4.50	08/01/40	3,283,223	3,528,041	3,449,704
FED HM LN PC POOL A93588	5.00	08/01/40	468,825	518,272	504,393
FED HM LN PC POOL A93658	4.50	09/01/40	135,039	145,113	141,886
FED HM LN PC POOL A93692	4.50	09/01/40	2,198,306	2,333,977	2,309,774
FED HM LN PC POOL A93784	4.50	09/01/40	88,297	93,746	92,774
FED HM LN PC POOL A93795	5.00	09/01/40	11,137	11,869	11,853
FED HM LN PC POOL A93948	4.50	09/01/40	316,561	340,178	332,613
FED HM LN PC POOL A94055	4.00	09/01/40	10,180,052	10,396,295	10,465,387
FED HM LN PC POOL A94177	4.00	10/01/40	1,935,102	2,020,955	1,989,340
FED HM LN PC POOL A94585	4.00	10/01/40	3,437,994	3,511,024	3,534,357
FED HM LN PC POOL A94616	5.00	10/01/40	15,965	17,038	17,011

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FED HM LN PC POOL A94819	5.00	11/01/40	462,928	494,062	492,695
FED HM LN PC POOL A94862	4.50	11/01/40	3,234,915	3,434,848	3,398,947
FED HM LN PC POOL A94944	4.50	11/01/40	899,453	958,268	945,061
FED HM LN PC POOL A95062	4.50	11/01/40	733,743	767,075	770,949
FED HM LN PC POOL A95085	4.00	11/01/40	43,502,414	44,910,048	44,721,733
FED HM LN PC POOL A95313	4.50	12/01/40	506,081	537,381	531,743
FED HM LN PC POOL A95493	4.50	12/01/40	1,019,812	1,086,535	1,071,523
FED HM LN PC POOL A95763	5.00	12/01/40	225,805	249,144	241,506
FED HM LN PC POOL A95834	5.00	12/01/40	4,229,697	4,666,876	4,523,798
FED HM LN PC POOL A95836	5.00	12/01/40	253,371	270,425	269,663
FED HM LN PC POOL A96115	4.50	01/01/41	2,488,171	2,695,949	2,614,338
FED HM LN PC POOL A96174	4.00	01/01/41	1,533,666	1,601,725	1,576,653
FED HM LN PC POOL A96236	4.50	01/01/41	568,708	608,917	597,545
FED HM LN PC POOL A96303	4.50	01/01/41	1,779,031	1,926,857	1,869,240
FED HM LN PC POOL A96421	5.00	01/01/41	985,470	1,087,377	1,053,992
FED HM LN PC POOL A96587	4.50	02/01/41	192,966	206,791	201,717
FED HM LN PC POOL A96672	5.00	06/01/40	43,038	47,474	46,034
FED HM LN PC POOL A96731	4.50	02/01/41	4,441,010	4,755,214	4,666,199
FED HM LN PC POOL A96766	4.50	02/01/41	1,069,551	1,145,223	1,123,785
FED HM LN PC POOL A96783	4.50	02/01/41	525,562	562,745	552,211
FED HM LN PC POOL A96876	4.50	02/01/41	919,399	984,447	966,018
FED HM LN PC POOL A97014	5.00	02/01/41	14,868	15,860	15,825
FED HM LN PC POOL A97043	4.50	02/01/41	196,245	210,305	206,232
FED HM LN PC POOL A97151	4.50	02/01/41	361,932	387,539	379,910
FED HM LN PC POOL A97152	4.50	02/01/41	915,839	980,635	961,330
FED HM LN PC POOL A97169	5.00	02/01/41	46,827	49,245	49,712
FED HM LN PC POOL A97220	4.00	03/01/41	1,080,861	1,137,625	1,111,168
FED HM LN PC POOL A97248	4.50	03/01/41	815,713	873,461	856,230
FED HM LN PC POOL A97255	4.50	02/01/41	4,700,829	5,094,849	4,934,327
FED HM LN PC POOL A97260	4.50	02/01/41	34,538,691	37,113,501	36,254,281
FED HM LN PC POOL A97323	5.00	03/01/41	584,517	645,017	626,151
FED HM LN PC POOL A97328	4.00	03/01/41	925,332	973,928	951,278
FED HM LN PC POOL A97528	4.50	03/01/41	553,479	592,662	580,971
FED HM LN PC POOL A97661	4.50	03/01/41	3,046,104	3,261,751	3,197,409
FED HM LN PC POOL A97942	4.50	04/01/41	374,932	399,213	393,555
FED HM LN PC POOL B10920	5.00	11/01/18	391	393	392
FED HM LN PC POOL B18635	5.00	06/01/20	6,214	6,330	6,224
FED HM LN PC POOL B32155	3.50	04/01/42	162,079	161,781	162,567
FED HM LN PC POOL C00909	7.00	01/01/30	3,875	3,936	4,323
FED HM LN PC POOL C01367	7.00	05/01/32	1,985	2,157	2,232
FED HM LN PC POOL C03424	6.00	10/01/39	80,952	88,143	88,819
FED HM LN PC POOL C03427	5.50	10/01/39	14,085,018	15,200,305	15,377,280
FED HM LN PC POOL C03479	5.00	06/01/40	103,869	109,844	110,547
FED HM LN PC POOL C03533	5.00	10/01/40	85,867	91,513	91,388
FED HM LN PC POOL C03552	4.50	08/01/40	2,052,288	2,186,249	2,156,353
FED HM LN PC POOL C03993	4.00	06/01/42	28,670,735	30,491,330	29,465,337
FED HM LN PC POOL C09000	3.50	06/01/42	387,865	397,850	389,033
FED HM LN PC POOL C09004	3.50	07/01/42	471,634	483,779	473,055
FED HM LN PC POOL C09005	4.00	07/01/42	107,970	114,558	110,963
FED HM LN PC POOL C09012	3.50	09/01/42	273,508	280,556	274,331
FED HM LN PC POOL C09021	4.50	11/01/42	334,938	355,966	351,415

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FED HM LN PC POOL C09068	3.50	11/01/44	9,799	10,247	9,782
FED HM LN PC POOL C33003	7.50	11/01/29	1,545	1,572	1,564
FED HM LN PC POOL C35511	7.00	01/01/30	9,351	10,130	10,366
FED HM LN PC POOL C35716	7.50	01/01/30	18,852	19,183	19,136
FED HM LN PC POOL C37060	7.00	03/01/30	17,564	19,033	18,690
FED HM LN PC POOL C43084	7.50	07/01/30	847	863	931
FED HM LN PC POOL C46835	7.50	01/01/31	10,772	10,969	11,424
FED HM LN PC POOL C46897	6.00	01/01/25	478	501	486
FED HM LN PC POOL C48025	7.50	02/01/31	4,447	4,528	4,668
FED HM LN PC POOL C48961	7.50	03/01/31	32,728	33,331	33,944
FED HM LN PC POOL C50565	7.50	04/01/31	2,889	2,943	2,969
FED HM LN PC POOL C50763	7.50	04/01/31	7,021	7,151	7,383
FED HM LN PC POOL C51850	7.50	05/01/31	11,871	12,091	12,514
FED HM LN PC POOL C67539	6.00	01/01/29	405	435	414
FED HM LN PC POOL C76133	5.00	02/01/33	1,564	1,635	1,668
FED HM LN PC POOL C77128	5.00	03/01/33	851	890	913
FED HM LN PC POOL C90703	4.00	07/01/23	97,845	102,047	100,681
FED HM LN PC POOL C91137	5.00	11/01/27	1,818	1,889	1,935
FED HM LN PC POOL C91154	5.00	01/01/28	3,636	3,779	3,854
FED HM LN PC POOL C91167	5.00	04/01/28	1,641	1,706	1,739
FED HM LN PC POOL C91222	5.00	12/01/28	9,842	10,262	10,451
FED HM LN PC POOL C91227	5.00	10/01/28	16,286	16,980	17,262
FED HM LN PC POOL C91912	3.00	02/01/37	39,576,830	39,862,188	38,982,857
FED HM LN PC POOL D97372	5.00	07/01/27	24,359	25,145	25,895
FED HM LN PC POOL D97638	5.00	03/01/28	7,803	8,064	8,317
FED HM LN PC POOL D98316	5.00	01/01/30	17,363	18,097	18,465
FED HM LN PC POOL G00029	8.00	06/01/21	37,833	38,372	38,392
FED HM LN PC POOL G00616	7.00	06/01/26	171	185	185
FED HM LN PC POOL G01324	7.00	10/01/31	11,793	11,963	13,203
FED HM LN PC POOL G01649	5.00	02/01/34	299,496	314,505	319,360
FED HM LN PC POOL G01740	5.50	12/01/34	3,169,134	3,386,650	3,431,121
FED HM LN PC POOL G01770	5.50	01/01/35	7,911,133	8,464,110	8,565,132
FED HM LN PC POOL G01981	5.00	12/01/35	16,575	17,542	17,747
FED HM LN PC POOL G01992	6.50	12/01/35	8,898	9,018	9,694
FED HM LN PC POOL G02319	6.50	08/01/36	124,989	126,691	137,966
FED HM LN PC POOL G02366	6.50	10/01/36	5,391	5,934	5,997
FED HM LN PC POOL G02496	6.00	12/01/36	175,556	188,553	192,484
FED HM LN PC POOL G02611	6.00	02/01/37	65,255	69,078	71,605
FED HM LN PC POOL G02735	7.00	03/01/37	224,691	228,459	255,336
FED HM LN PC POOL G02789	6.00	04/01/37	915,229	983,314	1,004,169
FED HM LN PC POOL G02985	6.00	06/01/37	23,592	24,981	25,944
FED HM LN PC POOL G02996	6.00	05/01/37	243,023	241,237	266,471
FED HM LN PC POOL G03120	6.00	08/01/37	41,220	44,733	45,297
FED HM LN PC POOL G03158	6.00	08/01/37	80,663	80,875	88,456
FED HM LN PC POOL G03202	5.50	09/01/37	373,380	391,488	401,229
FED HM LN PC POOL G03218	6.00	09/01/37	20,961	22,749	23,000
FED HM LN PC POOL G03362	6.00	09/01/37	409,026	443,926	448,831
FED HM LN PC POOL G03521	6.50	07/01/37	191,172	210,661	214,224
FED HM LN PC POOL G03550	6.00	11/01/37	24,790	26,259	27,177
FED HM LN PC POOL G03617	6.50	12/01/37	124,661	126,403	138,657
FED HM LN PC POOL G03618	6.50	12/01/37	445,929	488,926	497,748

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FED HM LN PC POOL G03698	6.00	12/01/37	27,171	29,497	29,795
FED HM LN PC POOL G03781	6.00	01/01/38	437,328	463,313	479,455
FED HM LN PC POOL G03973	6.00	01/01/38	1,420,720	1,436,045	1,560,135
FED HM LN PC POOL G04015	6.00	02/01/38	303,472	326,310	332,952
FED HM LN PC POOL G04214	5.50	05/01/38	417,506	437,945	455,731
FED HM LN PC POOL G04445	5.50	06/01/38	41,361	43,389	45,148
FED HM LN PC POOL G04477	6.00	08/01/38	63,072	68,512	69,180
FED HM LN PC POOL G04570	6.00	11/01/37	17,633	18,678	19,383
FED HM LN PC POOL G04610	6.00	07/01/38	23,334	24,731	25,624
FED HM LN PC POOL G04765	6.00	09/01/38	12,448	12,967	13,670
FED HM LN PC POOL G04953	4.50	09/01/38	16,184	16,280	17,008
FED HM LN PC POOL G05182	5.00	02/01/33	9,786,079	10,266,734	10,439,827
FED HM LN PC POOL G05227	6.00	02/01/39	10,600	11,045	11,601
FED HM LN PC POOL G05228	6.00	01/01/39	30,360	32,992	33,253
FED HM LN PC POOL G05354	5.00	03/01/39	58,188	64,137	62,141
FED HM LN PC POOL G05380	6.00	04/01/39	3,423	3,567	3,766
FED HM LN PC POOL G05535	4.50	07/01/39	31,733,699	34,261,899	33,328,251
FED HM LN PC POOL G05661	5.00	09/01/39	113,217	124,830	120,917
FED HM LN PC POOL G05668	5.00	04/01/35	28,904,997	30,518,425	30,822,113
FED HM LN PC POOL G05749	6.00	03/01/38	1,739	1,889	1,926
FED HM LN PC POOL G05774	5.00	01/01/40	366,644	404,333	391,582
FED HM LN PC POOL G05830	6.00	12/01/39	641,703	691,092	704,941
FED HM LN PC POOL G05832	5.00	03/01/40	19,176	20,157	20,409
FED HM LN PC POOL G05929	5.00	07/01/40	1,032,145	1,138,566	1,103,912
FED HM LN PC POOL G05958	5.00	08/01/40	298,832	317,956	318,047
FED HM LN PC POOL G05978	6.00	05/01/40	8,498	9,246	9,333
FED HM LN PC POOL G06024	4.50	08/01/40	50,322	53,868	52,874
FED HM LN PC POOL G06025	4.50	09/01/40	12,127,437	13,092,402	12,742,379
FED HM LN PC POOL G06231	4.00	12/01/40	1,567,077	1,600,366	1,611,000
FED HM LN PC POOL G06395	5.00	04/01/40	114,039	120,831	121,786
FED HM LN PC POOL G06492	4.50	05/01/41	319,065	341,969	335,303
FED HM LN PC POOL G06503	4.50	09/01/40	115,436	123,678	121,289
FED HM LN PC POOL G06506	4.00	12/01/40	1,043,311	1,097,919	1,072,554
FED HM LN PC POOL G06719	4.50	09/01/41	4,037,261	4,324,213	4,237,798
FED HM LN PC POOL G06782	4.00	10/01/41	12,396	12,776	12,743
FED HM LN PC POOL G06875	5.50	12/01/38	238,662	257,484	256,884
FED HM LN PC POOL G07044	4.00	06/01/42	12,126,888	12,992,054	12,466,918
FED HM LN PC POOL G07203	4.50	06/01/41	9,848,950	10,600,565	10,387,427
FED HM LN PC POOL G07239	3.00	12/01/42	20,070	20,710	19,605
FED HM LN PC POOL G07249	4.00	12/01/42	978,518	1,029,938	1,005,637
FED HM LN PC POOL G07289	3.00	11/01/42	49,336	49,124	48,193
FED HM LN PC POOL G07319	3.50	03/01/43	54,171,758	54,071,723	54,334,890
FED HM LN PC POOL G07348	3.50	03/01/43	20,057,482	20,020,444	20,117,883
FED HM LN PC POOL G07396	4.50	07/01/41	5,180,923	5,521,236	5,443,631
FED HM LN PC POOL G07399	5.00	07/01/41	9,354,395	10,119,383	10,004,827
FED HM LN PC POOL G07459	3.50	08/01/43	2,263,361	2,349,729	2,268,790
FED HM LN PC POOL G07477	4.00	01/01/41	101,996,902	107,979,259	104,855,751
FED HM LN PC POOL G07642	5.00	10/01/41	558,347	602,349	594,250
FED HM LN PC POOL G07805	4.50	05/01/42	2,774,430	2,913,204	2,912,240
FED HM LN PC POOL G07810	4.50	05/01/42	13,376,359	14,390,257	14,048,493
FED HM LN PC POOL G07924	3.50	01/01/45	65,194	66,889	65,106

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FED HM LN PC POOL G07996	4.00	01/01/40	20,018,004	20,443,194	20,579,295
FED HM LN PC POOL G08003	6.00	07/01/34	1,109,785	1,202,890	1,216,832
FED HM LN PC POOL G08068	5.50	07/01/35	402,329	429,274	433,046
FED HM LN PC POOL G08148	7.00	08/01/36	112,307	114,148	126,860
FED HM LN PC POOL G08163	7.00	11/01/36	149,306	162,798	170,267
FED HM LN PC POOL G08193	6.00	04/01/37	61,589	65,206	67,507
FED HM LN PC POOL G08210	6.00	07/01/37	25,060	27,194	27,503
FED HM LN PC POOL G08227	6.00	10/01/37	2,748	2,983	3,010
FED HM LN PC POOL G08232	6.00	11/01/37	1,013	1,073	1,110
FED HM LN PC POOL G08309	5.50	12/01/38	169,627	178,339	185,157
FED HM LN PC POOL G08364	4.50	09/01/39	1,721,904	1,827,223	1,808,426
FED HM LN PC POOL G08368	4.50	10/01/39	4,650,315	4,995,236	4,883,983
FED HM LN PC POOL G08372	4.50	11/01/39	5,000,174	5,371,251	5,251,422
FED HM LN PC POOL G08417	5.00	08/01/40	7,796	8,196	8,297
FED HM LN PC POOL G08435	4.50	02/01/41	4,607,293	4,821,445	4,836,144
FED HM LN PC POOL G08457	4.50	08/01/41	2,096,128	2,228,595	2,200,246
FED HM LN PC POOL G08501	4.00	07/01/42	332,373	352,567	341,585
FED HM LN PC POOL G08504	4.00	08/01/42	686,343	730,853	705,365
FED HM LN PC POOL G08541	3.50	08/01/43	115,766	119,390	116,044
FED HM LN PC POOL G08619	3.00	12/01/44	74,888	77,287	72,935
FED HM LN PC POOL G08624	4.00	01/01/45	499,309	522,737	511,892
FED HM LN PC POOL G08635	3.00	04/01/45	117,117	117,458	113,877
FED HM LN PC POOL G08658	3.00	08/01/45	178,888	179,423	173,939
FED HM LN PC POOL G08669	4.00	09/01/45	1,659,480	1,736,240	1,697,602
FED HM LN PC POOL G08672	4.00	10/01/45	75,602	79,076	77,339
FED HM LN PC POOL G08677	4.00	11/01/45	1,114,322	1,165,568	1,139,921
FED HM LN PC POOL G08680	3.00	12/01/45	320,275	317,530	311,413
FED HM LN PC POOL G08681	3.50	12/01/45	61,143	62,977	61,026
FED HM LN PC POOL G08682	4.00	12/01/45	240,919	252,028	246,453
FED HM LN PC POOL G08692	3.00	02/01/46	159,051	159,514	154,650
FED HM LN PC POOL G08697	3.00	03/01/46	89,307	89,567	86,541
FED HM LN PC POOL G08699	4.00	03/01/46	166,401	173,419	169,875
FED HM LN PC POOL G08701	3.00	04/01/46	23,326	24,075	22,603
FED HM LN PC POOL G08707	4.00	05/01/46	4,411,938	4,616,109	4,504,039
FED HM LN PC POOL G08710	3.00	06/01/46	2,354,916	2,361,772	2,281,959
FED HM LN PC POOL G08715	3.00	08/01/46	12,711,390	12,748,405	12,317,584
FED HM LN PC POOL G08717	4.00	08/01/46	890,007	931,088	908,587
FED HM LN PC POOL G08721	3.00	09/01/46	20,102,919	19,999,699	19,480,120
FED HM LN PC POOL G08726	3.00	10/01/46	1,105,580	1,108,800	1,071,329
FED HM LN PC POOL G08732	3.00	11/01/46	838,544	839,707	812,565
FED HM LN PC POOL G08737	3.00	12/01/46	34,299,047	34,303,022	33,236,444
FED HM LN PC POOL G08741	3.00	01/01/47	38,643,133	38,798,121	37,445,948
FED HM LN PC POOL G08742	3.50	01/01/47	6,952	7,272	6,932
FED HM LN PC POOL G08747	3.00	02/01/47	422,332	423,562	409,248
FED HM LN PC POOL G08750	3.00	03/01/47	20,863,065	20,902,186	20,216,716
FED HM LN PC POOL G08752	4.00	03/01/47	168,438	176,263	171,796
FED HM LN PC POOL G08756	3.00	04/01/47	59,170,205	58,968,349	57,337,080
FED HM LN PC POOL G08760	3.00	04/01/47	10,377,945	10,408,179	10,050,612
FED HM LN PC POOL G08765	3.00	06/01/47	1,622,017	1,626,742	1,570,856
FED HM LN PC POOL G08767	4.00	06/01/47	482,338	495,953	491,951
FED HM LN PC POOL G08773	3.00	08/01/47	1,033,276	1,028,791	1,000,685

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FED HM LN PC POOL G08778	3.00	09/01/47	24,935	24,807	24,149
FED HM LN PC POOL G08783	3.00	10/01/47	45,537,904	45,303,921	44,101,583
FED HM LN PC POOL G08787	3.00	11/01/47	34,156,069	33,980,559	33,078,745
FED HM LN PC POOL G08789	4.00	11/01/47	483,109	496,524	492,738
FED HM LN PC POOL G08791	3.00	12/01/47	254,733,135	253,663,647	246,698,544
FED HM LN PC POOL G08795	3.00	01/01/48	30,909,401	30,762,106	29,934,481
FED HM LN PC POOL G08797	4.00	01/01/48	195,704	201,229	199,604
FED HM LN PC POOL G11753	5.00	08/01/20	9,679	9,810	9,820
FED HM LN PC POOL G12319	5.00	06/01/21	1,814	1,844	1,847
FED HM LN PC POOL G12769	5.00	08/01/22	11,357	11,605	11,629
FED HM LN PC POOL G12832	5.00	10/01/22	12,987	13,392	13,321
FED HM LN PC POOL G12869	5.00	09/01/22	2,746	2,807	2,814
FED HM LN PC POOL G13004	5.00	03/01/23	74,189	75,921	76,292
FED HM LN PC POOL G13006	5.00	02/01/23	476	486	490
FED HM LN PC POOL G13081	5.00	04/01/23	7,098	7,266	7,324
FED HM LN PC POOL G13174	5.00	06/01/23	122,711	126,757	126,732
FED HM LN PC POOL G13178	5.00	06/01/23	49,601	50,792	51,242
FED HM LN PC POOL G13202	5.00	07/01/23	45,816	46,964	47,318
FED HM LN PC POOL G13232	5.00	06/01/23	301,672	308,898	311,572
FED HM LN PC POOL G13240	5.00	08/01/23	15,061	15,427	15,560
FED HM LN PC POOL G13255	5.00	07/01/23	46,815	47,945	48,368
FED HM LN PC POOL G13369	5.00	11/01/23	223,001	228,744	230,837
FED HM LN PC POOL G13379	5.00	12/01/23	142,235	145,905	147,222
FED HM LN PC POOL G13408	5.00	01/01/24	111,993	114,865	115,658
FED HM LN PC POOL G13488	5.00	01/01/24	204,384	209,693	211,346
FED HM LN PC POOL G13512	5.00	12/01/22	1,219	1,258	1,248
FED HM LN PC POOL G13586	5.00	04/01/24	51,306	52,686	52,963
FED HM LN PC POOL G13601	5.00	06/01/24	27,497	28,503	28,456
FED HM LN PC POOL G13644	5.00	07/01/24	267,741	274,950	276,393
FED HM LN PC POOL G13656	5.00	02/01/24	44,593	45,744	46,050
FED HM LN PC POOL G13689	5.00	10/01/24	47,454	48,792	49,030
FED HM LN PC POOL G13729	5.00	10/01/24	2,171	2,232	2,228
FED HM LN PC POOL G13748	5.00	12/01/24	6,331	6,574	6,576
FED HM LN PC POOL G13756	5.00	01/01/25	21,694	22,556	22,386
FED HM LN PC POOL G13827	5.00	03/01/25	38,174	39,299	39,470
FED HM LN PC POOL G13888	5.00	06/01/25	1,988,017	2,090,977	2,055,433
FED HM LN PC POOL G13911	5.00	06/01/25	254,863	262,483	263,292
FED HM LN PC POOL G14181	3.50	06/01/21	18,844	19,188	19,087
FED HM LN PC POOL G18156	5.00	12/01/21	2,127	2,186	2,179
FED HM LN PC POOL G18247	5.00	04/01/23	53,648	55,381	55,387
FED HM LN PC POOL G18304	5.00	03/01/24	261,684	268,478	271,269
FED HM LN PC POOL G30359	5.00	08/01/27	2,192	2,276	2,323
FED HM LN PC POOL G30419	5.00	11/01/28	10,743	11,112	11,384
FED HM LN PC POOL G60121	3.50	07/01/45	459,225	480,332	458,467
FED HM LN PC POOL G60440	3.50	03/01/46	168,068	171,494	167,842
FED HM LN PC POOL G60661	4.00	07/01/46	1,043,266	1,090,754	1,065,045
FED HM LN PC POOL G60713	3.50	09/01/46	55,566	56,700	55,460
FED HM LN PC POOL G60856	4.50	07/01/42	9,471,041	9,997,185	9,951,286
FED HM LN PC POOL G60959	4.50	07/01/45	11,720,135	12,648,631	12,302,292
FED HM LN PC POOL G61012	4.00	04/01/44	29,809,845	30,443,256	30,636,017
FED HM LN PC POOL G61073	3.00	07/01/47	10,847,672	10,879,280	10,505,524

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FED HM LN PC POOL G61075	4.00	07/01/44	38,770,408	39,594,232	39,857,504
FED HM LN PC POOL G61319	4.00	01/01/46	14,122,415	14,496,776	14,513,815
FED HM LN PC POOL G61321	4.50	07/01/45	7,223,574	7,589,692	7,589,857
FED HM LN PC POOL J03958	5.00	12/01/21	7,559	7,707	7,736
FED HM LN PC POOL J04178	5.00	01/01/22	5,519	5,629	5,655
FED HM LN PC POOL J04229	5.00	02/01/22	1,539	1,570	1,578
FED HM LN PC POOL J04324	5.00	02/01/22	4,660	4,754	4,776
FED HM LN PC POOL J04508	5.00	03/01/22	2,340	2,407	2,346
FED HM LN PC POOL J05659	5.00	09/01/22	42,841	44,162	44,121
FED HM LN PC POOL J06770	5.00	12/01/22	3,812	3,934	3,900
FED HM LN PC POOL J06787	5.00	01/01/23	42,907	43,900	44,061
FED HM LN PC POOL J06806	5.00	02/01/23	27,861	28,508	28,496
FED HM LN PC POOL J06832	5.00	01/01/23	499	511	513
FED HM LN PC POOL J06857	5.00	01/01/23	2,007	2,054	2,065
FED HM LN PC POOL J07005	5.00	02/01/23	24,091	24,649	24,823
FED HM LN PC POOL J07046	5.00	02/01/23	5,091	5,211	5,240
FED HM LN PC POOL J07161	5.00	03/01/23	120,520	124,372	124,395
FED HM LN PC POOL J07567	5.00	04/01/23	44,846	46,295	46,255
FED HM LN PC POOL J07575	5.00	04/01/23	28,017	28,692	28,897
FED HM LN PC POOL J07704	5.00	04/01/23	21,634	22,333	22,264
FED HM LN PC POOL J07844	5.00	05/01/23	5,689	5,874	5,854
FED HM LN PC POOL J07891	5.00	05/01/23	99,067	101,428	102,253
FED HM LN PC POOL J07926	5.00	05/01/23	23,733	24,315	24,525
FED HM LN PC POOL J08023	5.00	07/01/23	536,168	549,095	554,111
FED HM LN PC POOL J08112	5.00	06/01/23	4,860	4,976	4,933
FED HM LN PC POOL J08160	5.00	12/01/22	22,237	22,948	22,798
FED HM LN PC POOL J08248	5.00	12/01/22	13,978	14,302	14,306
FED HM LN PC POOL J08266	5.00	07/01/23	74,223	76,012	76,681
FED HM LN PC POOL J08278	5.00	03/01/21	12,338	12,635	12,346
FED HM LN PC POOL J08289	5.00	07/01/18	104	104	104
FED HM LN PC POOL J08503	5.00	08/01/18	123	123	123
FED HM LN PC POOL J08657	5.00	09/01/23	53,927	55,273	54,881
FED HM LN PC POOL J08743	5.00	09/01/20	328	334	328
FED HM LN PC POOL J09312	5.00	02/01/24	96,257	98,797	98,888
FED HM LN PC POOL J09411	5.00	03/01/19	1,158	1,164	1,158
FED HM LN PC POOL J10508	5.00	08/01/19	820	827	820
FED HM LN PC POOL J11138	5.00	11/01/24	9,836	10,212	10,063
FED HM LN PC POOL J11372	5.00	12/01/24	3,822	3,928	3,973
FED HM LN PC POOL J12421	5.00	06/01/25	109,608	113,937	112,045
FED HM LN PC POOL J16296	4.00	08/01/26	121,172	125,033	124,636
FED HM LN PC POOL J16528	4.00	08/01/26	428,520	442,175	440,374
FED HM LN PC POOL K39023	6.50	01/01/48	857,178	875,222	924,373
FED HM LN PC POOL K93845	3.00	03/01/37	115,514,399	116,915,857	113,780,748
FED HM LN PC POOL Q00054	5.00	04/01/41	3,543	3,726	3,761
FED HM LN PC POOL Q00265	4.50	04/01/41	10,228,237	10,898,967	10,754,699
FED HM LN PC POOL Q00284	4.50	04/01/41	1,268,122	1,357,959	1,331,111
FED HM LN PC POOL Q00627	5.00	05/01/41	15,886	16,708	16,865
FED HM LN PC POOL Q00704	4.50	05/01/41	406,187	431,799	426,363
FED HM LN PC POOL Q01226	5.00	06/01/41	16,479	17,582	17,495
FED HM LN PC POOL Q01300	4.50	06/01/36	2,256,774	2,398,869	2,368,871
FED HM LN PC POOL Q01559	4.50	06/01/41	36,705	38,984	38,528

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FED HM LN PC POOL Q01561	4.50	06/01/41	1,901,328	2,036,201	1,995,770
FED HM LN PC POOL Q01676	4.50	06/01/41	395,423	417,199	415,064
FED HM LN PC POOL Q01722	5.00	07/01/41	4,527,713	4,881,540	4,806,752
FED HM LN PC POOL Q01919	4.50	07/01/41	1,005,736	1,069,247	1,055,692
FED HM LN PC POOL Q01982	4.50	07/01/41	44,266	47,447	46,518
FED HM LN PC POOL Q02239	5.00	07/01/41	74,640	79,638	79,841
FED HM LN PC POOL Q02376	4.50	08/01/41	549,156	588,655	577,102
FED HM LN PC POOL Q02459	4.50	08/01/41	1,298,659	1,380,729	1,364,748
FED HM LN PC POOL Q02481	4.50	07/01/41	929,239	987,919	975,395
FED HM LN PC POOL Q02546	4.50	08/01/41	1,351,290	1,436,686	1,418,410
FED HM LN PC POOL Q02570	4.50	08/01/41	555,302	590,395	582,885
FED HM LN PC POOL Q02592	4.50	08/01/41	604,750	648,248	635,526
FED HM LN PC POOL Q02645	5.00	08/01/41	1,000,788	1,106,939	1,079,206
FED HM LN PC POOL Q02662	4.50	08/01/41	277,446	297,401	291,565
FED HM LN PC POOL Q02663	4.50	08/01/41	61,357	65,715	64,405
FED HM LN PC POOL Q02674	4.50	08/01/41	1,089,564	1,158,420	1,143,684
FED HM LN PC POOL Q02716	4.50	08/01/36	1,660,232	1,746,817	1,742,698
FED HM LN PC POOL Q02718	4.50	08/01/36	3,421,466	3,599,903	3,591,416
FED HM LN PC POOL Q02775	4.50	08/01/41	76,715	82,232	80,619
FED HM LN PC POOL Q02776	4.50	08/01/41	3,671,758	3,978,610	3,854,139
FED HM LN PC POOL Q02791	4.50	08/01/41	204,919	217,869	215,098
FED HM LN PC POOL Q02833	4.50	08/01/41	77,446	81,718	81,293
FED HM LN PC POOL Q02930	4.50	08/01/41	2,568,733	2,710,407	2,696,326
FED HM LN PC POOL Q02982	5.00	08/01/41	290,863	321,714	313,654
FED HM LN PC POOL Q03009	4.50	09/01/41	983,953	1,054,772	1,034,027
FED HM LN PC POOL Q03039	4.50	09/01/41	1,116,353	1,189,764	1,173,165
FED HM LN PC POOL Q03089	4.50	09/01/41	2,508,221	2,671,202	2,632,808
FED HM LN PC POOL Q03090	4.50	09/01/41	816,316	875,070	857,859
FED HM LN PC POOL Q03147	5.00	09/01/41	610,360	675,129	658,186
FED HM LN PC POOL Q03232	4.50	09/01/41	1,269,120	1,349,383	1,332,160
FED HM LN PC POOL Q03240	4.50	09/01/41	564,791	604,934	592,845
FED HM LN PC POOL Q03339	4.00	09/01/41	1,732,921	1,809,863	1,781,511
FED HM LN PC POOL Q03447	4.50	09/01/41	121,235	126,788	127,257
FED HM LN PC POOL Q03457	4.50	09/01/41	1,386,910	1,485,486	1,455,800
FED HM LN PC POOL Q03516	4.50	09/01/41	4,921,859	5,167,996	5,166,336
FED HM LN PC POOL Q03526	4.50	09/01/41	207,761	220,900	218,081
FED HM LN PC POOL Q03550	4.50	09/01/41	863,222	917,814	906,099
FED HM LN PC POOL Q03580	4.50	09/01/41	187,680	199,359	197,002
FED HM LN PC POOL Q03643	4.50	10/01/41	3,979,181	4,265,759	4,181,682
FED HM LN PC POOL Q03645	4.50	09/01/36	3,274,019	3,476,650	3,436,644
FED HM LN PC POOL Q03686	4.50	10/01/41	48,328	51,337	50,430
FED HM LN PC POOL Q03779	4.50	07/01/41	1,456,975	1,537,270	1,529,345
FED HM LN PC POOL Q03805	4.50	10/01/41	24,445,189	25,795,442	25,659,419
FED HM LN PC POOL Q04049	4.50	10/01/41	643,904	684,655	675,888
FED HM LN PC POOL Q04141	4.50	10/01/41	3,620,890	3,850,046	3,800,745
FED HM LN PC POOL Q04220	4.50	10/01/41	68,311	72,565	71,704
FED HM LN PC POOL Q04296	4.50	11/01/41	143,736	153,966	150,876
FED HM LN PC POOL Q04368	4.00	11/01/41	108,539	113,808	111,583
FED HM LN PC POOL Q04441	4.00	11/01/41	4,872,618	5,194,068	5,009,243
FED HM LN PC POOL Q04442	4.50	11/01/41	16,956,693	17,894,017	17,798,958
FED HM LN PC POOL Q04448	5.00	11/01/41	369,780	408,194	396,118

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FED HM LN PC POOL Q04643	5.00	11/01/41	975,228	1,076,539	1,044,693
FED HM LN PC POOL Q04660	4.50	11/01/41	1,257,597	1,347,097	1,320,064
FED HM LN PC POOL Q04663	5.00	11/01/41	539,879	595,964	578,334
FED HM LN PC POOL Q04674	4.00	12/01/41	493,319	515,226	507,151
FED HM LN PC POOL Q04741	4.50	11/01/41	3,102,094	3,306,306	3,256,179
FED HM LN PC POOL Q04789	4.50	11/01/41	2,604,843	2,767,151	2,734,230
FED HM LN PC POOL Q05168	4.00	12/01/41	13,312,082	13,681,110	13,685,344
FED HM LN PC POOL Q05316	4.50	12/01/41	804,238	842,828	844,186
FED HM LN PC POOL Q05451	4.00	01/01/42	11,447,620	12,015,531	11,768,604
FED HM LN PC POOL Q05535	3.50	01/01/42	1,550,871	1,531,298	1,556,876
FED HM LN PC POOL Q05599	4.00	01/01/42	9,126,329	9,670,550	9,382,225
FED HM LN PC POOL Q05601	4.00	01/01/42	9,428,154	9,689,521	9,692,513
FED HM LN PC POOL Q05692	4.00	01/01/42	6,791,389	6,935,669	6,981,815
FED HM LN PC POOL Q05711	4.50	01/01/42	835,720	895,271	877,231
FED HM LN PC POOL Q05717	3.50	01/01/42	850,541	839,807	853,834
FED HM LN PC POOL Q05942	4.00	02/01/42	3,321,634	3,516,213	3,414,770
FED HM LN PC POOL Q05962	4.00	01/01/42	2,839,655	2,990,311	2,919,277
FED HM LN PC POOL Q06205	3.50	02/01/42	543,637	560,549	545,274
FED HM LN PC POOL Q07147	3.50	04/01/42	101,562	106,612	101,868
FED HM LN PC POOL Q07480	4.00	04/01/42	22,980,429	24,437,738	23,617,326
FED HM LN PC POOL Q07863	4.00	04/01/42	1,872,898	2,005,864	1,924,805
FED HM LN PC POOL Q08126	4.50	05/01/42	602,551	654,607	632,193
FED HM LN PC POOL Q08311	4.00	05/01/42	4,842,004	5,177,419	4,976,199
FED HM LN PC POOL Q08862	3.50	06/01/42	23,905	25,148	23,977
FED HM LN PC POOL Q08998	3.50	06/01/42	92,530	95,413	92,809
FED HM LN PC POOL Q09426	4.00	07/01/42	863,318	920,195	887,245
FED HM LN PC POOL Q09716	4.00	07/01/42	831,905	891,083	854,961
FED HM LN PC POOL Q09850	4.00	08/01/42	2,347,027	2,396,891	2,412,074
FED HM LN PC POOL Q10056	4.50	08/01/42	1,834,530	1,993,312	1,924,777
FED HM LN PC POOL Q10397	4.50	08/01/42	707,572	754,371	742,608
FED HM LN PC POOL Q10670	4.00	08/01/42	679,459	727,826	698,290
FED HM LN PC POOL Q10714	3.50	09/01/42	135,449	138,939	135,856
FED HM LN PC POOL Q10971	3.50	09/01/42	2,123,403	2,119,495	2,129,798
FED HM LN PC POOL Q11004	4.00	09/01/42	4,009,624	4,244,752	4,120,750
FED HM LN PC POOL Q11005	3.50	09/01/42	11,030,339	11,010,035	11,063,556
FED HM LN PC POOL Q11207	3.50	09/01/42	1,236,478	1,299,165	1,240,201
FED HM LN PC POOL Q12191	3.50	10/01/42	328,161	348,502	329,150
FED HM LN PC POOL Q12276	3.50	10/01/42	4,016,560	4,262,602	4,028,655
FED HM LN PC POOL Q12858	3.50	11/01/42	1,010,130	1,008,269	1,013,172
FED HM LN PC POOL Q13268	4.50	10/01/42	1,308,888	1,422,312	1,373,277
FED HM LN PC POOL Q13756	4.50	10/01/42	882,306	937,664	925,710
FED HM LN PC POOL Q13973	3.00	12/01/42	25,804	25,693	25,206
FED HM LN PC POOL Q14010	3.50	12/01/42	2,187,761	2,310,316	2,194,349
FED HM LN PC POOL Q14672	3.50	01/01/43	1,429,742	1,427,104	1,434,047
FED HM LN PC POOL Q14864	3.50	01/01/43	20,589	20,327	20,651
FED HM LN PC POOL Q15105	3.50	02/01/43	2,289,874	2,285,647	2,296,769
FED HM LN PC POOL Q15287	3.50	01/01/43	314,275	313,695	315,221
FED HM LN PC POOL Q15499	3.50	02/01/43	3,697,202	3,872,711	3,708,336
FED HM LN PC POOL Q16037	3.00	03/01/43	267,465	257,837	261,220
FED HM LN PC POOL Q16336	3.50	03/01/43	2,951,303	3,091,480	2,958,381
FED HM LN PC POOL Q16644	3.50	03/01/43	27,909	27,554	27,976

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FED HM LN PC POOL Q16678	3.50	03/01/43	307,281	315,216	308,018
FED HM LN PC POOL Q16849	4.00	04/01/43	2,364,018	2,451,050	2,425,980
FED HM LN PC POOL Q17192	3.50	04/01/43	4,732,703	4,941,264	4,744,054
FED HM LN PC POOL Q17550	3.50	04/01/43	1,280,433	1,346,050	1,283,504
FED HM LN PC POOL Q17648	3.50	04/01/43	18,383	18,142	18,427
FED HM LN PC POOL Q18134	3.50	05/01/43	8,914,725	9,394,915	8,936,107
FED HM LN PC POOL Q18479	4.00	05/01/43	2,387,872	2,475,823	2,450,459
FED HM LN PC POOL Q18499	4.00	05/01/43	3,297,937	3,419,409	3,384,378
FED HM LN PC POOL Q19289	4.00	06/01/43	2,720,475	2,820,726	2,791,780
FED HM LN PC POOL Q20131	3.50	07/01/43	7,037	6,946	7,054
FED HM LN PC POOL Q22089	4.00	10/01/43	4,163,386	4,326,658	4,272,511
FED HM LN PC POOL Q22593	4.00	10/01/43	7,264,159	7,578,765	7,454,557
FED HM LN PC POOL Q22663	4.00	10/01/43	505,097	523,746	518,336
FED HM LN PC POOL Q23277	4.00	12/01/43	1,099,895	1,140,541	1,128,724
FED HM LN PC POOL Q23332	4.00	12/01/43	1,894,745	1,964,764	1,944,408
FED HM LN PC POOL Q23341	4.00	11/01/43	1,623,747	1,683,724	1,666,306
FED HM LN PC POOL Q24189	4.00	01/01/39	2,253,043	2,387,523	2,312,097
FED HM LN PC POOL Q24519	4.00	01/01/44	1,430,012	1,482,882	1,467,494
FED HM LN PC POOL Q24521	4.00	01/01/44	1,698,349	1,761,139	1,742,864
FED HM LN PC POOL Q24754	4.00	02/01/39	836,814	886,791	858,747
FED HM LN PC POOL Q25223	4.00	03/01/39	1,179,802	1,250,301	1,209,534
FED HM LN PC POOL Q26024	4.00	05/01/39	1,622,828	1,719,909	1,663,725
FED HM LN PC POOL Q26896	3.50	06/01/44	175,997	184,795	175,707
FED HM LN PC POOL Q29009	4.00	10/01/39	1,316,139	1,395,090	1,349,306
FED HM LN PC POOL Q29056	4.00	10/01/44	161,883	169,365	165,962
FED HM LN PC POOL Q29974	4.00	11/01/39	892,640	946,215	915,135
FED HM LN PC POOL Q30023	3.50	11/01/44	551,983	572,760	551,071
FED HM LN PC POOL Q30380	4.00	12/01/39	1,140,422	1,208,905	1,169,161
FED HM LN PC POOL Q30888	3.50	01/01/45	3,992,041	4,193,034	3,985,452
FED HM LN PC POOL Q31111	3.50	01/01/45	601,744	624,408	600,751
FED HM LN PC POOL Q32954	3.00	04/01/45	266,949	267,725	259,562
FED HM LN PC POOL Q33094	3.50	05/01/45	638	661	637
FED HM LN PC POOL Q33538	4.00	05/01/45	4,428,938	4,690,140	4,530,681
FED HM LN PC POOL Q33712	3.50	05/01/45	438,073	454,590	437,234
FED HM LN PC POOL Q33925	4.00	06/01/45	260,968	272,997	266,963
FED HM LN PC POOL Q34077	3.50	06/01/41	2,508,237	2,594,516	2,503,435
FED HM LN PC POOL Q34167	4.00	06/01/45	661,089	690,489	676,275
FED HM LN PC POOL Q34469	4.00	06/01/45	3,729,242	3,931,186	3,814,911
FED HM LN PC POOL Q34781	4.00	07/01/45	7,406,180	7,836,127	7,576,316
FED HM LN PC POOL Q34871	3.50	07/01/45	3,240,193	3,363,133	3,233,990
FED HM LN PC POOL Q34896	3.50	07/01/40	3,397,810	3,514,161	3,391,305
FED HM LN PC POOL Q34954	3.50	07/01/45	1,508,483	1,566,681	1,505,595
FED HM LN PC POOL Q34967	4.00	07/01/45	710,779	743,630	727,107
FED HM LN PC POOL Q35069	4.00	08/01/45	8,184	8,654	8,372
FED HM LN PC POOL Q35460	3.50	08/01/45	312,584	328,250	311,986
FED HM LN PC POOL Q35511	3.50	08/01/40	19,413,975	20,079,057	19,376,809
FED HM LN PC POOL Q36624	3.50	10/01/45	6,678,399	6,930,557	6,665,614
FED HM LN PC POOL Q36970	4.00	10/01/45	937,160	980,368	958,689
FED HM LN PC POOL Q37294	3.00	11/01/45	68,353	68,552	66,462
FED HM LN PC POOL Q37485	3.00	11/01/45	1,766,298	1,771,439	1,717,426
FED HM LN PC POOL Q37993	4.00	12/01/45	2,102,176	2,199,076	2,150,468

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FED HM LN PC POOL Q38945	4.00	02/01/46	361,149	378,108	369,445
FED HM LN PC POOL Q40336	3.50	05/01/46	32,792	33,578	32,700
FED HM LN PC POOL Q40927	4.00	06/01/46	3,598,548	3,764,784	3,673,670
FED HM LN PC POOL Q41537	3.00	07/01/46	11,461,003	11,494,375	11,105,935
FED HM LN PC POOL Q41915	3.50	07/01/46	146,142	153,480	146,391
FED HM LN PC POOL Q42089	4.00	07/01/46	980,793	1,026,187	1,001,765
FED HM LN PC POOL Q43428	3.00	08/01/46	11,233,735	11,240,863	10,885,708
FED HM LN PC POOL Q43618	3.00	10/01/46	841,306	843,756	815,242
FED HM LN PC POOL Q43734	3.00	10/01/46	554,170	555,784	537,610
FED HM LN PC POOL Q44033	3.00	11/01/46	12,850,374	12,887,801	12,452,263
FED HM LN PC POOL Q44035	3.00	10/01/46	24,704	24,776	23,939
FED HM LN PC POOL Q44452	3.00	11/01/46	2,448,573	2,439,470	2,372,714
FED HM LN PC POOL Q44569	3.00	11/01/46	235,655	236,341	228,354
FED HM LN PC POOL Q44655	3.00	12/01/46	45,340,605	45,107,762	43,935,928
FED HM LN PC POOL Q44663	3.00	11/01/46	17,721,675	17,773,289	17,172,648
FED HM LN PC POOL Q44664	3.00	11/01/46	32,044,145	31,879,594	31,051,400
FED HM LN PC POOL Q44665	3.00	11/01/46	2,801,781	2,809,941	2,714,981
FED HM LN PC POOL Q44812	3.00	12/01/46	2,894,248	2,963,727	2,804,583
FED HM LN PC POOL Q44813	3.00	12/01/46	98,867	99,155	95,804
FED HM LN PC POOL Q44922	3.00	12/01/46	29,030,840	29,727,750	28,131,449
FED HM LN PC POOL Q44931	3.00	12/01/46	2,951,804	3,022,665	2,860,356
FED HM LN PC POOL Q44980	3.00	12/01/46	6,914,924	7,080,923	6,700,696
FED HM LN PC POOL Q45094	3.00	12/01/46	39,792,921	39,588,568	38,560,115
FED HM LN PC POOL Q45176	3.00	01/01/47	192,386	191,398	186,426
FED HM LN PC POOL Q45199	4.00	01/01/47	132,184	138,284	134,944
FED HM LN PC POOL Q45252	3.00	01/01/47	3,251,317	3,260,788	3,150,590
FED HM LN PC POOL Q45511	3.00	01/01/47	122,051	122,406	118,269
FED HM LN PC POOL Q45623	3.00	01/01/47	31,336	31,427	30,392
FED HM LN PC POOL Q45644	3.00	01/01/47	35,024,326	34,989,976	33,939,253
FED HM LN PC POOL Q45735	3.00	01/01/47	57,582,075	57,599,731	55,798,151
FED HM LN PC POOL Q45872	3.00	01/01/47	1,631,916	1,636,669	1,581,358
FED HM LN PC POOL Q45878	3.00	12/01/46	9,660,334	9,688,471	9,361,052
FED HM LN PC POOL Q45930	3.00	02/01/47	69,062	69,263	66,922
FED HM LN PC POOL Q45989	3.00	01/01/47	67,697	67,895	65,600
FED HM LN PC POOL Q46241	3.00	01/01/47	271,183	271,973	263,013
FED HM LN PC POOL Q46272	3.00	02/01/47	27,425,201	27,284,345	26,575,553
FED HM LN PC POOL Q46441	3.00	02/01/47	6,367,515	6,386,063	6,170,245
FED HM LN PC POOL Q46860	3.00	03/01/47	787,154	789,447	762,326
FED HM LN PC POOL Q47249	3.00	03/01/47	485,606	487,021	470,289
FED HM LN PC POOL Q47342	3.50	04/01/47	5,694,831	5,868,728	5,680,334
FED HM LN PC POOL Q47870	3.00	05/01/47	801,425	803,760	776,147
FED HM LN PC POOL Q48181	4.00	05/01/47	50,182	52,498	51,183
FED HM LN PC POOL Q48840	3.00	06/01/47	1,865,113	1,870,246	1,806,768
FED HM LN PC POOL Q49202	3.00	07/01/47	1,370,453	1,374,446	1,327,227
FED HM LN PC POOL Q49267	3.00	07/01/47	983,033	985,897	952,282
FED HM LN PC POOL Q49356	3.50	07/01/47	38,753,043	39,737,501	38,654,391
FED HM LN PC POOL Q49485	3.50	07/01/47	15,774,521	16,177,633	15,734,365
FED HM LN PC POOL Q49647	3.50	08/01/47	71,641,886	74,129,412	71,459,511
FED HM LN PC POOL Q49901	3.50	08/01/47	35,638,578	36,841,234	35,547,854
FED HM LN PC POOL Q49907	3.00	08/01/47	44,072	43,845	42,693
FED HM LN PC POOL Q50051	3.00	08/01/47	4,707,238	4,720,955	4,559,986

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FED HM LN PC POOL Q50827	3.50	09/01/47	40,200,571	41,696,482	40,098,234
FED HM LN PC POOL Q50920	3.50	09/01/47	13,476,015	13,926,080	13,441,710
FED HM LN PC POOL Q51044	3.50	09/01/47	2,236,483	2,314,139	2,230,790
FED HM LN PC POOL Q53286	3.50	01/01/48	4,349,543	4,464,109	4,338,471
FED HM LN PC POOL Q53313	3.50	01/01/48	66,818,993	68,578,991	66,648,894
FED HM LN PC POOL Q53500	3.50	01/01/48	52,927,940	52,862,448	52,793,203
FED HM LN PC POOL Q53987	3.50	02/01/48	48,850,527	49,736,753	48,726,170
FED HM LN PC POOL Q53996	3.50	02/01/48	4,663,644	4,748,250	4,651,772
FED HM LN PC POOL Q54171	3.50	02/01/48	11,564,546	11,644,834	11,538,412
FED HM LN PC POOL Q54231	4.00	02/01/48	26,838,194	26,985,185	26,769,873
FED HM LN PC POOL Q54233	3.50	02/01/48	8,316,015	8,361,561	8,294,845
FED HM LN PC POOL Q54554	3.50	02/01/48	17,628,917	17,617,344	17,583,993
FED HM LN PC POOL Q54556	3.50	03/01/48	10,443,247	10,436,391	10,416,634
FED HM LN PC POOL Q54748	3.50	03/01/48	20,722,114	20,678,843	20,669,308
FED HM LN PC POOL Q54754	3.50	03/01/48	11,752,195	11,727,654	11,722,247
FED HM LN PC POOL Q54783	3.50	03/01/48	10,853,112	10,828,351	10,825,455
FED HM LN PC POOL Q54812	3.50	03/01/48	81,944,164	81,836,425	81,735,346
FED HM LN PC POOL V61367	2.50	01/01/23	1,347,461	1,379,832	1,337,488
FED HM LN PC POOL V61368	2.50	08/01/23	860,975	882,275	854,602
FED HM LN PC POOL V81760	4.00	05/01/45	22,857	23,517	23,382
FED HM LN PC POOL V81932	3.50	10/01/45	142,228,102	145,581,749	141,955,825
FED HM LN PC POOL V81990	4.00	10/01/45	696,426	728,541	712,424
FED HM LN PC POOL V82704	3.50	01/01/45	556,702	582,263	555,783
FED HM LN PC POOL V82705	3.50	09/01/45	313,868	328,298	313,267
FHLMC GNMA	7.00	03/25/24	84,788	85,509	90,802
FHLMC MULTIFAMILY STRUCTURED P	4.78	11/25/44	9,050,000	2,515,131	792,803
FHLMC MULTIFAMILY STRUCTURED P	3.32	02/25/42	44,134,628	8,918,019	3,310,502
FHLMC MULTIFAMILY STRUCTURED P	1.26	01/25/21	86,446,605	5,428,082	1,898,153
FHLMC MULTIFAMILY STRUCTURED P	0.79	03/25/20	106,557,260	4,440,987	900,884
FHLMC MULTIFAMILY STRUCTURED P	1.45	11/25/19	113,712,338	8,226,943	1,352,007
FHLMC MULTIFAMILY STRUCTURED P	1.80	07/25/19	48,503,573	4,590,039	416,653
FHLMC TBA 30 YR 3	3.00	08/13/48	500,000,000	483,007,813	483,500,000
FHLMC TBA 30 YR 3	3.00	07/12/48	312,150,000	299,395,046	302,142,471
FHLMC TBA 30 YR 3.5	3.50	08/13/48	1,240,337,000	1,229,035,240	1,232,413,727
FHLMC TBA 30 YR 3.5	3.50	07/12/48	250,000,000	247,624,708	248,687,500
FHLMC TBA 30 YR 4	4.00	08/13/48	1,166,925,000	1,181,593,893	1,187,906,312
FHLMC TBA 30 YR 4.5	4.50	09/13/48	651,100,000	674,373,906	675,522,761
FIRST FRANKLIN MTG LOAN ASSET	2.25	11/25/36	2,501,013	2,446,659	2,452,947
FIRST HORIZON ALTERNATIVE MORT	3.65	11/25/36	1,428,921	1,424,567	1,287,722
FIRST HORIZON MORTGAGE PASS TH	3.10	11/25/36	370,353	370,527	332,715
FNMA POOL 050639	7.50	09/01/22	1,898	1,932	2,016
FNMA POOL 050656	7.50	11/01/22	265	270	281
FNMA POOL 050775	7.50	08/01/23	1,602	1,635	1,706
FNMA POOL 050996	7.50	02/01/24	398	406	427
FNMA POOL 124422	7.50	08/01/22	314	319	330
FNMA POOL 136053	8.50	10/01/21	38,201	39,232	38,905
FNMA POOL 141082	8.50	11/01/21	18,088	18,268	18,145
FNMA POOL 152777	7.50	03/01/22	2,221	2,257	2,229
FNMA POOL 168119	8.50	05/01/22	17,085	17,229	17,138
FNMA POOL 190396	4.50	06/01/39	8,415	8,966	8,843
FNMA POOL 190400	4.50	11/01/39	31,565,943	34,023,179	33,171,219

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FNMA POOL 190404	4.50	05/01/40	19,115	20,368	20,095
FNMA POOL 190405	4.00	10/01/40	141,138	147,399	145,121
FNMA POOL 235014	7.50	09/01/23	9,781	9,985	9,811
FNMA POOL 250549	6.00	04/01/26	146,706	156,243	155,226
FNMA POOL 250685	6.00	06/01/26	121,967	129,974	127,660
FNMA POOL 254198	6.00	02/01/32	7,826	8,448	8,547
FNMA POOL 254229	6.50	02/01/22	148	149	155
FNMA POOL 254305	6.50	05/01/22	149	149	155
FNMA POOL 254740	6.00	03/01/33	87,215	94,337	93,010
FNMA POOL 254763	6.00	05/01/23	12,150	12,730	12,731
FNMA POOL 254981	6.00	11/01/33	2,030	2,054	2,226
FNMA POOL 254984	6.00	12/01/33	45,328	49,088	49,710
FNMA POOL 254998	4.50	11/01/23	4,938	5,083	5,148
FNMA POOL 255070	6.00	01/01/34	9,758	9,877	10,702
FNMA POOL 255216	5.00	05/01/19	1,203	1,215	1,209
FNMA POOL 255217	4.50	04/01/24	18,175	18,732	18,951
FNMA POOL 255267	6.00	06/01/34	40,179	43,550	44,088
FNMA POOL 255311	6.00	07/01/34	148,977	161,496	163,656
FNMA POOL 255364	6.00	09/01/34	10,702	10,838	11,742
FNMA POOL 255898	5.00	10/01/35	4,664	4,943	4,983
FNMA POOL 256167	4.50	03/01/21	3,140	3,118	3,177
FNMA POOL 256209	4.50	04/01/21	2,658	2,639	2,694
FNMA POOL 256245	4.50	04/01/21	49,998	51,049	50,678
FNMA POOL 256393	6.00	09/01/36	3,005	3,236	3,292
FNMA POOL 256672	5.00	04/01/37	1,612	1,706	1,728
FNMA POOL 256749	6.00	06/01/37	4,153	4,476	4,558
FNMA POOL 256887	5.50	09/01/22	1,517	1,569	1,567
FNMA POOL 256956	5.00	10/01/37	19,395	20,532	20,791
FNMA POOL 257009	6.00	12/01/22	6,971	7,229	7,271
FNMA POOL 257043	6.00	01/01/38	684	738	750
FNMA POOL 257047	5.50	01/01/28	138,121	146,473	148,040
FNMA POOL 257062	5.00	01/01/38	2,741	2,902	2,938
FNMA POOL 257079	5.50	01/01/23	5,538	5,541	5,732
FNMA POOL 257081	4.50	01/01/23	29,364	30,186	29,997
FNMA POOL 257126	6.00	03/01/28	57,411	61,042	62,029
FNMA POOL 257230	5.00	06/01/38	2,137	2,269	2,289
FNMA POOL 257252	6.00	06/01/28	77,229	82,162	83,612
FNMA POOL 257325	5.50	08/01/28	91,897	97,575	98,634
FNMA POOL 257353	5.50	08/01/18	50	50	50
FNMA POOL 257369	5.50	09/01/18	30	30	30
FNMA POOL 257372	6.00	09/01/28	39,165	41,691	42,391
FNMA POOL 257452	6.00	11/01/28	10,837	11,540	11,729
FNMA POOL 257500	6.00	11/01/28	73,673	78,452	79,875
FNMA POOL 257568	6.00	01/01/19	3,214	3,233	3,221
FNMA POOL 276644	7.50	06/01/24	1,458	1,489	1,516
FNMA POOL 310098	4.50	06/01/36	206,026	217,025	216,377
FNMA POOL 323541	6.00	02/01/29	109,441	117,377	117,958
FNMA POOL 323881	6.00	07/01/29	94,148	101,076	101,403
FNMA POOL 333499	6.00	11/01/25	20,736	21,012	20,863
FNMA POOL 333641	6.00	02/01/26	33,218	35,334	33,522
FNMA POOL 335973	6.00	02/01/26	1,818	1,935	1,847

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FNMA POOL 336931	6.00	02/01/26	10,102	10,752	10,109
FNMA POOL 339013	6.00	03/01/26	3,073	3,270	3,075
FNMA POOL 339175	6.00	03/01/26	56,745	60,415	60,183
FNMA POOL 339832	6.00	03/01/26	60,129	64,018	62,448
FNMA POOL 340365	6.00	03/01/26	24,300	25,871	24,914
FNMA POOL 345830	6.00	05/01/26	2,751	2,929	2,782
FNMA POOL 346285	6.00	05/01/26	449	478	470
FNMA POOL 353235	6.00	12/01/23	14,536	15,216	14,560
FNMA POOL 357263	6.00	09/01/32	60,528	65,407	65,631
FNMA POOL 357420	5.00	08/01/18	268	268	268
FNMA POOL 357604	6.00	08/01/34	30,933	31,316	33,909
FNMA POOL 357641	5.00	11/01/34	1,655,686	1,756,464	1,771,102
FNMA POOL 357746	6.00	04/01/35	6,215	6,744	6,837
FNMA POOL 357778	6.00	05/01/35	1,861	2,019	2,032
FNMA POOL 368933	6.00	03/01/25	8,775	9,233	8,805
FNMA POOL 373903	6.00	06/01/24	14,726	15,520	14,820
FNMA POOL 413965	6.00	04/01/28	8,600	9,203	8,762
FNMA POOL 422975	6.00	04/01/28	10,277	10,998	10,470
FNMA POOL 428297	6.00	05/01/28	18,182	19,461	18,912
FNMA POOL 429994	6.00	06/01/28	1,908	2,043	1,910
FNMA POOL 440694	6.00	11/01/18	339	339	339
FNMA POOL 449218	6.00	01/01/29	75,951	81,441	78,934
FNMA POOL 450835	6.00	12/01/28	13,145	13,338	13,600
FNMA POOL 452481	6.00	11/01/28	3,465	3,714	3,663
FNMA POOL 453107	6.00	01/01/29	281	283	303
FNMA POOL 453862	6.00	12/01/28	18,380	19,705	19,470
FNMA POOL 456078	6.00	12/01/28	4,953	5,310	5,332
FNMA POOL 481451	6.00	02/01/29	51,247	54,971	55,260
FNMA POOL 481570	6.00	02/01/29	23,902	25,639	25,747
FNMA POOL 481623	6.00	01/01/29	113,168	121,347	121,928
FNMA POOL 481892	6.00	02/01/29	43,388	46,541	45,896
FNMA POOL 486203	6.00	02/01/29	26,973	27,161	29,034
FNMA POOL 535899	6.00	04/01/31	2,094	2,257	2,264
FNMA POOL 545993	6.00	11/01/32	27,936	30,196	30,521
FNMA POOL 555178	6.00	01/01/33	3,722	4,025	4,090
FNMA POOL 555417	6.00	05/01/33	1,046	1,131	1,142
FNMA POOL 589083	6.00	10/01/31	164,593	177,525	174,594
FNMA POOL 589085	6.50	09/01/31	39,405	43,350	40,527
FNMA POOL 625146	6.00	02/01/32	12,109	13,072	13,202
FNMA POOL 626935	6.00	01/01/32	122,783	132,487	128,753
FNMA POOL 627002	6.50	07/01/32	140,055	154,343	148,468
FNMA POOL 630176	6.00	02/01/32	26,162	28,242	27,489
FNMA POOL 635141	6.00	07/01/32	26,388	26,695	28,747
FNMA POOL 657009	6.00	09/01/32	43,700	47,205	44,970
FNMA POOL 657023	6.00	09/01/32	75,607	81,671	78,414
FNMA POOL 660677	6.00	10/01/32	9,064	9,796	9,745
FNMA POOL 663224	6.00	10/01/32	11,720	11,895	12,719
FNMA POOL 664020	6.00	03/01/33	21,480	23,234	21,988
FNMA POOL 666501	6.00	11/01/32	83,004	89,722	87,647
FNMA POOL 666637	6.00	11/01/32	8,561	8,661	9,029
FNMA POOL 666780	6.00	11/01/32	14,470	15,641	15,139

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FNMA POOL 670401	6.00	06/01/32	6,710	7,248	7,331
FNMA POOL 671872	6.00	12/01/32	111,367	120,396	117,968
FNMA POOL 678122	6.00	01/01/33	22,286	24,096	23,879
FNMA POOL 678914	6.00	01/01/33	12,115	12,261	12,729
FNMA POOL 679539	6.00	03/01/33	24,706	26,724	26,328
FNMA POOL 682302	4.50	07/01/33	250,243	263,153	262,182
FNMA POOL 682321	4.50	08/01/33	1,475,767	1,552,028	1,546,178
FNMA POOL 682322	4.50	08/01/33	66,123	69,539	69,277
FNMA POOL 682337	4.50	09/01/33	1,363,689	1,434,271	1,428,753
FNMA POOL 682360	4.50	09/01/33	123,434	129,823	129,324
FNMA POOL 682467	4.50	10/01/18	6,440	6,459	6,440
FNMA POOL 682476	4.50	11/01/18	3,271	3,283	3,271
FNMA POOL 684025	6.00	02/01/33	11,261	11,398	11,909
FNMA POOL 685091	5.00	06/01/19	1,136	1,147	1,136
FNMA POOL 686225	6.00	02/01/33	99,021	107,093	107,758
FNMA POOL 686360	6.00	03/01/33	9,528	10,306	9,938
FNMA POOL 693856	6.00	03/01/33	1,045	1,057	1,138
FNMA POOL 701202	6.00	04/01/33	47,627	51,523	50,427
FNMA POOL 702039	6.00	05/01/33	15,883	17,184	17,186
FNMA POOL 703926	6.00	04/01/33	32,651	35,322	34,136
FNMA POOL 707281	6.00	05/01/33	96,918	104,860	106,227
FNMA POOL 720001	6.00	06/01/33	63,132	68,315	67,703
FNMA POOL 721130	6.00	08/01/34	3,253	3,526	3,432
FNMA POOL 725027	5.00	11/01/33	8,271,482	8,989,686	8,848,198
FNMA POOL 725237	6.00	03/01/34	9,587	10,385	10,487
FNMA POOL 725648	5.00	07/01/19	3,801	3,843	3,826
FNMA POOL 725690	6.00	08/01/34	1,300,837	1,410,325	1,426,215
FNMA POOL 725703	6.00	08/01/34	26,517	26,854	29,068
FNMA POOL 725876	5.00	10/01/19	82,111	83,214	82,648
FNMA POOL 725934	5.00	11/01/19	43,576	44,195	43,894
FNMA POOL 725938	6.00	11/01/34	32,658	33,074	35,805
FNMA POOL 730570	6.00	08/01/33	16,121	17,450	16,850
FNMA POOL 733462	6.00	08/01/33	33,093	35,819	36,092
FNMA POOL 733868	6.00	12/01/32	11,606	11,743	12,676
FNMA POOL 735036	5.50	12/01/34	15,489,921	16,596,763	16,805,391
FNMA POOL 735061	6.00	11/01/34	7,984	8,086	8,754
FNMA POOL 735271	6.00	01/01/35	53,777	58,338	59,055
FNMA POOL 735288	5.00	03/01/35	277,007	293,977	296,317
FNMA POOL 735502	6.00	04/01/35	1,260,772	1,368,164	1,383,197
FNMA POOL 735503	6.00	04/01/35	4,353,718	4,724,565	4,774,812
FNMA POOL 735580	5.00	06/01/35	363,664	385,974	389,015
FNMA POOL 735669	5.00	04/01/35	29,196,022	30,963,274	31,231,240
FNMA POOL 735676	5.00	07/01/35	8,315,950	8,829,522	8,895,645
FNMA POOL 735894	5.50	09/01/35	27,216	29,186	29,355
FNMA POOL 737087	5.00	07/01/19	1,223	1,236	1,223
FNMA POOL 738347	6.00	08/01/33	6,496	7,031	6,757
FNMA POOL 738492	6.00	10/01/33	30,628	30,998	33,439
FNMA POOL 741388	6.00	09/01/33	14,978	16,215	15,992
FNMA POOL 741858	6.00	09/01/33	13,278	13,438	14,356
FNMA POOL 742265	6.00	11/01/33	26,833	29,056	28,753
FNMA POOL 743045	6.00	10/01/33	1,302	1,410	1,375

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 743466	6.00	10/01/33	92,567	100,219	99,562
FNMA POOL 745230	6.00	05/01/35	11,154	12,016	12,238
FNMA POOL 745736	5.50	12/01/35	27,506	29,504	29,667
FNMA POOL 745755	5.00	12/01/35	266,061	282,520	284,608
FNMA POOL 746083	5.00	06/01/19	1,977	1,998	1,983
FNMA POOL 746285	5.00	10/01/18	19,283	19,341	19,285
FNMA POOL 747330	6.00	10/01/33	33,193	35,937	36,475
FNMA POOL 747417	6.00	10/01/33	119,223	129,080	131,108
FNMA POOL 747859	5.00	07/01/19	6,052	6,119	6,085
FNMA POOL 747861	5.00	06/01/19	628	634	631
FNMA POOL 748422	6.00	08/01/33	22,013	23,827	24,022
FNMA POOL 748807	6.00	12/01/33	348,807	377,740	383,415
FNMA POOL 749047	6.00	10/01/33	6,674	7,226	7,117
FNMA POOL 750502	6.00	12/01/33	76,900	83,279	84,366
FNMA POOL 753098	6.00	12/01/33	56,989	61,716	62,593
FNMA POOL 754140	6.00	12/01/33	35,048	37,955	37,563
FNMA POOL 756798	6.00	11/01/33	109,383	118,441	114,241
FNMA POOL 757257	5.50	10/01/34	59,068	63,277	64,343
FNMA POOL 757266	5.50	10/01/34	1,220,993	1,307,998	1,324,685
FNMA POOL 757270	4.50	01/01/19	18,808	18,913	18,810
FNMA POOL 757282	4.50	02/01/19	9,908	9,973	9,909
FNMA POOL 757290	4.50	02/01/19	8,942	9,000	8,943
FNMA POOL 757293	4.50	05/01/19	14,749	14,880	14,752
FNMA POOL 757305	4.50	10/01/19	20,142	20,396	20,150
FNMA POOL 757312	5.00	09/01/19	5,727	5,802	5,727
FNMA POOL 757317	4.50	12/01/19	51,850	52,574	52,082
FNMA POOL 757322	4.50	01/01/20	34,428	34,932	34,503
FNMA POOL 757325	4.50	02/01/20	10,052	10,209	10,054
FNMA POOL 757333	4.50	04/01/20	80,073	81,417	80,539
FNMA POOL 757340	5.00	06/01/20	55,176	56,279	55,608
FNMA POOL 757748	6.00	09/01/34	2,097	2,274	2,246
FNMA POOL 759001	6.00	01/01/34	27,702	30,004	30,007
FNMA POOL 759090	6.00	01/01/34	13,279	13,441	14,562
FNMA POOL 759282	6.00	01/01/34	5,194	5,626	5,681
FNMA POOL 761385	5.50	01/01/19	1,029	1,034	1,029
FNMA POOL 761410	5.00	05/01/19	1,871	1,889	1,879
FNMA POOL 762356	5.00	05/01/19	2,234	2,255	2,236
FNMA POOL 762875	6.00	09/01/33	72,685	78,683	76,954
FNMA POOL 763857	6.00	02/01/34	7,480	8,102	8,194
FNMA POOL 766664	5.00	03/01/19	165	167	166
FNMA POOL 767402	6.00	01/01/34	32,026	32,427	34,909
FNMA POOL 769017	6.00	12/01/31	8,346	9,007	8,840
FNMA POOL 769983	5.00	03/01/19	1,435	1,436	1,441
FNMA POOL 770877	5.00	04/01/19	68	68	68
FNMA POOL 772217	5.00	07/01/19	3,269	3,271	3,272
FNMA POOL 772241	5.00	06/01/19	7,042	7,114	7,057
FNMA POOL 772540	6.00	04/01/34	28,078	30,426	29,545
FNMA POOL 772688	5.00	06/01/19	617	624	618
FNMA POOL 773133	6.00	06/01/34	18,110	19,630	19,150
FNMA POOL 773185	5.00	06/01/19	156	156	156
FNMA POOL 773490	5.00	08/01/19	365	365	365

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 773531	4.50	04/01/19	89	88	89
FNMA POOL 774940	5.00	04/01/19	900	908	904
FNMA POOL 774944	5.00	04/01/19	87	87	87
FNMA POOL 775342	5.00	05/01/19	193	195	194
FNMA POOL 775689	5.00	05/01/19	2,855	2,856	2,859
FNMA POOL 775728	5.00	05/01/19	7,723	7,796	7,759
FNMA POOL 775893	5.00	06/01/19	6,568	6,636	6,609
FNMA POOL 776108	5.00	06/01/19	2,398	2,423	2,398
FNMA POOL 776119	5.00	07/01/19	1,401	1,417	1,402
FNMA POOL 776436	5.00	06/01/19	13,447	13,585	13,472
FNMA POOL 776798	6.00	08/01/34	6,879	6,966	7,500
FNMA POOL 776837	6.00	09/01/34	21,571	23,389	23,696
FNMA POOL 777146	5.00	07/01/19	337	341	337
FNMA POOL 777226	5.00	06/01/19	7,420	7,496	7,454
FNMA POOL 777504	6.00	08/01/34	26,326	28,542	28,712
FNMA POOL 777516	5.00	06/01/19	1,879	1,898	1,880
FNMA POOL 777519	5.00	06/01/19	3,232	3,265	3,232
FNMA POOL 777523	5.00	06/01/19	404	408	405
FNMA POOL 777525	5.00	07/01/19	4,184	4,231	4,185
FNMA POOL 777530	5.00	07/01/19	8,163	8,168	8,167
FNMA POOL 777536	5.00	09/01/19	4,385	4,441	4,388
FNMA POOL 778343	5.00	06/01/19	5,264	5,318	5,272
FNMA POOL 778531	5.00	06/01/19	124	125	124
FNMA POOL 779341	5.00	06/01/19	843	852	847
FNMA POOL 779451	6.00	06/01/34	20,870	22,621	22,867
FNMA POOL 779554	5.00	06/01/19	1,629	1,646	1,637
FNMA POOL 780334	5.00	06/01/19	3,329	3,363	3,329
FNMA POOL 780494	5.00	07/01/19	704	711	704
FNMA POOL 780521	5.00	07/01/19	5,384	5,444	5,385
FNMA POOL 780570	5.00	07/01/19	445	445	445
FNMA POOL 780661	5.00	06/01/19	398	402	399
FNMA POOL 781662	6.00	02/01/35	1,899	2,059	2,076
FNMA POOL 781752	6.00	09/01/34	793	860	871
FNMA POOL 781753	6.00	09/01/34	7,197	7,804	7,895
FNMA POOL 781776	6.00	10/01/34	13,815	13,986	15,150
FNMA POOL 782359	5.00	05/01/19	5,493	5,496	5,520
FNMA POOL 782528	5.00	06/01/19	697	704	697
FNMA POOL 782597	5.00	06/01/19	1,770	1,788	1,776
FNMA POOL 782605	5.00	07/01/19	5,595	5,657	5,616
FNMA POOL 782609	5.00	06/01/19	9,875	9,977	9,879
FNMA POOL 782827	5.00	07/01/19	2,946	2,947	2,965
FNMA POOL 782828	5.00	07/01/19	5,445	5,505	5,472
FNMA POOL 783937	5.00	07/01/19	1,697	1,716	1,697
FNMA POOL 784036	5.00	06/01/19	5,756	5,815	5,784
FNMA POOL 784213	5.00	06/01/19	149	151	149
FNMA POOL 784326	6.00	11/01/34	2,121	2,300	2,249
FNMA POOL 785121	5.00	07/01/19	10,091	10,203	10,143
FNMA POOL 785236	5.00	06/01/19	8,149	8,233	8,202
FNMA POOL 785263	5.00	07/01/19	929	940	932
FNMA POOL 785264	5.00	07/01/19	7,764	7,850	7,805
FNMA POOL 785265	5.00	07/01/19	2,248	2,273	2,262

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FNMA POOL 785786	5.00	11/01/19	3,139	3,141	3,145
FNMA POOL 785931	5.00	07/01/19	2,563	2,592	2,578
FNMA POOL 786090	4.50	07/01/19	3,233	3,232	3,247
FNMA POOL 786296	5.00	07/01/19	4,655	4,706	4,660
FNMA POOL 786957	5.00	08/01/19	2,068	2,092	2,069
FNMA POOL 787591	6.00	08/01/34	19,941	21,619	21,449
FNMA POOL 787864	5.00	06/01/19	4,223	4,266	4,227
FNMA POOL 787925	5.00	06/01/19	3,223	3,256	3,225
FNMA POOL 787992	5.00	08/01/19	5,962	6,032	5,964
FNMA POOL 788045	6.00	09/01/34	5,451	5,910	5,859
FNMA POOL 788049	6.00	10/01/34	90,641	98,293	97,355
FNMA POOL 788121	5.00	07/01/19	244	247	246
FNMA POOL 788251	5.00	07/01/19	3,267	3,303	3,279
FNMA POOL 788497	5.00	07/01/19	10,672	10,790	10,749
FNMA POOL 789005	5.00	08/01/19	243	246	245
FNMA POOL 789019	5.00	07/01/19	684	692	684
FNMA POOL 789038	5.00	08/01/19	6,685	6,765	6,691
FNMA POOL 789125	5.00	07/01/19	8,117	8,206	8,164
FNMA POOL 789249	6.00	10/01/34	72,657	78,792	78,388
FNMA POOL 789254	6.00	10/01/34	25,871	28,017	27,242
FNMA POOL 789430	5.00	07/01/19	600	606	600
FNMA POOL 789490	5.00	07/01/19	790	799	791
FNMA POOL 789712	6.00	09/01/34	1,105	1,119	1,188
FNMA POOL 789716	6.00	09/01/34	14,790	16,036	16,141
FNMA POOL 789722	6.00	09/01/34	30,963	33,573	33,221
FNMA POOL 789798	6.00	08/01/34	7,720	8,370	8,004
FNMA POOL 789800	6.00	09/01/34	53,733	58,263	56,712
FNMA POOL 790212	6.00	08/01/34	5,931	6,430	6,366
FNMA POOL 790218	6.00	08/01/34	5,237	5,678	5,702
FNMA POOL 790431	6.00	09/01/34	10,977	11,903	12,040
FNMA POOL 790912	6.00	09/01/34	12,542	13,500	13,516
FNMA POOL 790915	6.00	09/01/34	37,866	41,059	40,638
FNMA POOL 790986	5.00	07/01/19	9,345	9,448	9,401
FNMA POOL 791090	5.00	08/01/19	1,219	1,234	1,227
FNMA POOL 791162	5.00	07/01/19	6,508	6,580	6,543
FNMA POOL 791216	6.00	08/01/34	20,816	22,568	21,778
FNMA POOL 791239	6.00	08/01/34	16,453	16,657	17,771
FNMA POOL 791324	6.00	09/01/34	21,130	21,393	22,838
FNMA POOL 791552	6.00	09/01/34	6,056	6,567	6,291
FNMA POOL 791608	5.00	07/01/19	647	654	647
FNMA POOL 791655	6.00	09/01/34	95,717	103,786	104,718
FNMA POOL 791665	6.00	09/01/34	1,319	1,428	1,353
FNMA POOL 791820	6.00	09/01/34	3,153	3,419	3,303
FNMA POOL 791900	5.00	08/01/19	1,789	1,810	1,790
FNMA POOL 791906	5.00	08/01/19	6,727	6,807	6,729
FNMA POOL 792196	6.00	09/01/34	19,021	19,258	20,040
FNMA POOL 792218	6.00	10/01/34	8,612	8,722	8,993
FNMA POOL 792232	6.00	10/01/34	43,169	46,813	46,730
FNMA POOL 792376	5.00	10/01/19	2,092	2,120	2,092
FNMA POOL 793111	6.00	08/01/34	7,468	8,097	7,802
FNMA POOL 793187	6.00	07/01/34	35,486	38,468	38,962

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FNMA POOL 793480	5.00	08/01/19	2,021	2,022	2,036
FNMA POOL 793536	5.00	08/01/19	2,115	2,116	2,130
FNMA POOL 793541	5.00	08/01/19	13,234	13,392	13,268
FNMA POOL 793564	5.00	09/01/19	254	257	255
FNMA POOL 793671	6.00	09/01/34	37,232	40,371	39,791
FNMA POOL 793675	6.00	09/01/34	21,426	23,232	23,481
FNMA POOL 793964	6.00	10/01/34	866	939	905
FNMA POOL 794000	6.00	09/01/34	29,594	32,089	32,408
FNMA POOL 794050	6.00	09/01/34	14,153	15,346	14,944
FNMA POOL 794051	6.00	09/01/34	149,576	162,185	160,347
FNMA POOL 794200	5.00	09/01/19	11,567	11,714	11,624
FNMA POOL 794338	6.00	09/01/34	23,737	25,738	26,042
FNMA POOL 794564	6.00	10/01/34	56,750	61,541	59,532
FNMA POOL 794749	6.00	09/01/34	150,565	163,258	166,056
FNMA POOL 795119	6.00	10/01/34	16,741	18,154	17,665
FNMA POOL 795234	6.00	09/01/34	57,125	61,940	58,263
FNMA POOL 795871	6.00	09/01/34	3,731	4,045	3,919
FNMA POOL 795875	6.00	09/01/34	8,833	8,942	9,752
FNMA POOL 795892	6.00	09/01/34	40,088	43,467	42,542
FNMA POOL 796147	6.00	10/01/34	12,005	12,158	13,193
FNMA POOL 796243	6.00	11/01/34	5,067	5,131	5,287
FNMA POOL 796430	6.00	09/01/34	5,787	6,275	6,176
FNMA POOL 796460	6.00	09/01/34	15,183	16,463	16,543
FNMA POOL 796565	6.00	09/01/34	23,301	23,590	25,257
FNMA POOL 796893	6.00	09/01/34	35,242	35,681	38,676
FNMA POOL 796940	6.00	10/01/34	36,316	39,382	39,331
FNMA POOL 797163	6.00	01/01/35	27,319	29,621	29,950
FNMA POOL 797590	6.00	06/01/35	772	838	805
FNMA POOL 797959	6.00	11/01/34	1,635	1,758	1,747
FNMA POOL 799133	6.00	04/01/35	2,364	2,564	2,573
FNMA POOL 799284	4.50	01/01/20	5,949	6,031	5,993
FNMA POOL 799694	6.00	11/01/34	33,572	36,411	35,246
FNMA POOL 799695	6.00	11/01/34	19,758	20,011	21,454
FNMA POOL 800078	6.00	10/01/34	127,541	138,309	139,608
FNMA POOL 800153	6.00	12/01/34	973	1,055	1,025
FNMA POOL 800330	6.00	11/01/34	15,398	16,701	16,037
FNMA POOL 800813	6.00	11/01/34	5,429	5,888	5,597
FNMA POOL 800903	6.00	10/01/34	42,213	45,777	45,217
FNMA POOL 801000	6.00	12/01/34	1,007	1,019	1,086
FNMA POOL 801059	6.00	11/01/34	830	900	867
FNMA POOL 801119	6.00	08/01/34	119,620	129,670	125,182
FNMA POOL 801213	6.00	11/01/34	53,343	57,854	56,747
FNMA POOL 801455	6.00	11/01/34	37,521	40,693	40,927
FNMA POOL 801538	6.00	09/01/34	24,338	26,389	26,727
FNMA POOL 801726	5.00	10/01/19	4,451	4,454	4,485
FNMA POOL 801760	6.00	10/01/34	10,222	11,085	10,684
FNMA POOL 801763	6.00	12/01/34	10,901	11,824	11,901
FNMA POOL 802069	6.00	10/01/34	19,456	19,698	20,819
FNMA POOL 802182	6.00	11/01/34	16,896	18,324	18,305
FNMA POOL 802191	6.00	12/01/34	51,624	52,269	55,557
FNMA POOL 802398	6.00	10/01/34	5,851	6,345	6,283

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FNMA POOL 802672	6.00	12/01/34	14,631	15,870	15,173
FNMA POOL 802791	6.00	11/01/34	11,646	12,630	12,154
FNMA POOL 803283	5.00	01/01/20	280	281	281
FNMA POOL 804029	6.00	09/01/34	73,010	79,165	79,783
FNMA POOL 804259	6.00	12/01/34	40,950	44,417	44,029
FNMA POOL 804305	6.00	11/01/34	12,254	13,291	12,783
FNMA POOL 804389	6.00	12/01/34	10,882	11,803	11,682
FNMA POOL 804520	6.00	12/01/34	20,013	21,707	20,923
FNMA POOL 804865	6.00	01/01/35	578	627	604
FNMA POOL 804993	6.00	01/01/35	6,746	7,318	7,118
FNMA POOL 806544	6.00	12/01/34	14,174	14,351	15,512
FNMA POOL 807835	6.00	12/01/34	57,976	62,886	63,595
FNMA POOL 809953	6.00	03/01/35	2,736	2,754	2,852
FNMA POOL 811099	6.00	12/01/34	741	803	775
FNMA POOL 813753	5.00	02/01/20	8,807	8,951	8,906
FNMA POOL 816012	5.00	02/01/20	301	306	304
FNMA POOL 817007	5.00	02/01/20	9,011	9,157	9,105
FNMA POOL 819244	6.00	04/01/35	833	844	890
FNMA POOL 819256	4.50	04/01/20	48,621	48,606	48,784
FNMA POOL 819972	6.00	04/01/35	9,761	10,587	10,678
FNMA POOL 820030	6.00	04/01/35	4,102	4,449	4,279
FNMA POOL 821037	6.00	05/01/35	484	522	520
FNMA POOL 828175	6.00	07/01/35	9,560	10,373	10,386
FNMA POOL 828285	5.00	03/01/35	346,208	367,287	369,870
FNMA POOL 828303	5.00	05/01/35	202,975	215,366	216,847
FNMA POOL 828315	5.50	09/01/35	144,593	154,915	157,359
FNMA POOL 829377	6.00	06/01/35	2,832	3,073	2,961
FNMA POOL 831063	5.50	10/01/25	237,715	250,614	254,479
FNMA POOL 831287	6.00	01/01/36	12,276	13,231	13,436
FNMA POOL 831426	6.00	03/01/21	20,355	20,842	20,890
FNMA POOL 832198	5.00	07/01/35	2,248	2,375	2,401
FNMA POOL 832270	6.00	08/01/35	6,076	6,537	6,520
FNMA POOL 833309	6.00	07/01/35	1,156	1,254	1,172
FNMA POOL 833565	6.00	10/01/35	1,094	1,177	1,167
FNMA POOL 835753	5.00	08/01/35	15,074	15,681	16,104
FNMA POOL 837564	6.00	06/01/35	863	928	902
FNMA POOL 840852	6.00	01/01/36	711	765	779
FNMA POOL 845166	4.50	01/01/21	12,764	13,014	12,829
FNMA POOL 845193	6.00	11/01/35	4,452	4,798	4,867
FNMA POOL 850512	5.50	11/01/35	84,307	90,340	90,932
FNMA POOL 850534	6.00	02/01/36	231,489	250,966	245,037
FNMA POOL 850632	6.00	01/01/36	1,166	1,255	1,275
FNMA POOL 851895	5.00	11/01/35	2,525	2,675	2,697
FNMA POOL 852522	5.00	02/01/36	910	963	973
FNMA POOL 867391	4.50	04/01/21	9,521	9,452	9,581
FNMA POOL 867659	6.00	05/01/36	29,801	32,135	31,556
FNMA POOL 867829	4.50	02/01/21	18,882	19,262	19,002
FNMA POOL 868588	4.50	04/01/21	32,011	32,684	32,386
FNMA POOL 868595	4.50	04/01/21	25,894	26,438	26,044
FNMA POOL 868620	4.50	04/01/21	454	464	457
FNMA POOL 868702	4.50	04/01/21	32,184	32,861	32,401

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 869472	4.50	03/01/21	40,101	40,926	40,430
FNMA POOL 869493	4.50	03/01/21	59,876	61,107	60,533
FNMA POOL 869858	4.50	04/01/21	1,808	1,846	1,809
FNMA POOL 870782	6.00	07/01/36	9,223	9,933	10,107
FNMA POOL 871137	6.00	01/01/37	8,223	8,872	8,701
FNMA POOL 879630	5.50	06/01/21	761	777	767
FNMA POOL 879721	4.50	02/01/21	8,041	7,985	8,085
FNMA POOL 880305	6.00	04/01/36	7,524	8,101	8,271
FNMA POOL 880500	6.00	07/01/36	1,621	1,748	1,767
FNMA POOL 880772	4.50	03/01/21	2,332	2,380	2,365
FNMA POOL 880926	6.00	05/01/36	7,657	8,245	8,435
FNMA POOL 883278	6.00	07/01/36	172	186	180
FNMA POOL 883560	6.00	05/01/36	18,677	20,111	19,749
FNMA POOL 886959	6.00	06/01/36	24,648	26,580	26,961
FNMA POOL 888209	5.50	05/01/36	2,220	2,382	2,395
FNMA POOL 888334	6.00	04/01/37	12,746	13,755	13,992
FNMA POOL 888677	5.50	08/01/22	314	322	324
FNMA POOL 889040	5.00	06/01/37	3,736	3,964	3,993
FNMA POOL 889117	5.00	10/01/35	11,166,849	12,163,474	11,945,440
FNMA POOL 889164	6.00	02/01/38	8,299	8,951	9,101
FNMA POOL 889338	6.00	12/01/37	29,664	32,032	32,544
FNMA POOL 889527	5.50	05/01/23	19,523	20,115	20,271
FNMA POOL 889574	6.00	08/01/37	2,490	2,688	2,733
FNMA POOL 889624	5.50	05/01/38	29,595	31,811	32,372
FNMA POOL 889697	6.00	07/01/38	1,589	1,717	1,743
FNMA POOL 889762	5.00	09/01/37	7,121	7,557	7,633
FNMA POOL 890289	4.50	02/01/41	12,364	13,176	12,998
FNMA POOL 890310	4.50	12/01/40	152,628	162,648	160,457
FNMA POOL 891281	6.00	09/01/36	28,875	31,146	31,449
FNMA POOL 891718	7.00	07/01/36	1,101	1,214	1,158
FNMA POOL 892369	6.00	07/01/36	3,003	3,234	3,137
FNMA POOL 892780	6.00	11/01/36	136,442	147,195	145,785
FNMA POOL 893299	6.00	08/01/36	2,573	2,776	2,766
FNMA POOL 893511	6.00	09/01/36	12,447	13,426	13,599
FNMA POOL 894976	7.00	09/01/36	26,510	29,224	28,184
FNMA POOL 896873	5.50	05/01/22	14,806	15,290	15,241
FNMA POOL 897205	6.00	08/01/36	13,451	14,487	14,706
FNMA POOL 897973	7.00	09/01/36	1,834	2,022	1,933
FNMA POOL 898415	6.00	10/01/36	283	305	311
FNMA POOL 899396	5.00	04/01/37	11,454	12,121	12,278
FNMA POOL 899514	5.00	05/01/37	16,354	17,351	17,531
FNMA POOL 899743	6.00	07/01/37	11,017	11,876	12,121
FNMA POOL 899794	5.50	08/01/22	36,221	37,452	36,744
FNMA POOL 899887	5.50	10/01/21	5,702	5,836	5,766
FNMA POOL 899948	6.50	12/01/37	372,561	409,523	416,473
FNMA POOL 900291	6.00	09/01/36	9,872	10,633	10,395
FNMA POOL 900301	6.00	09/01/36	4,830	5,210	5,153
FNMA POOL 900562	6.00	09/01/36	5,774	6,219	5,922
FNMA POOL 900999	5.50	09/01/21	1,515	1,558	1,555
FNMA POOL 902172	5.00	11/01/36	7,765	8,249	8,299
FNMA POOL 902792	6.00	12/01/36	673	726	736

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 904453	6.00	11/01/36	503	542	525
FNMA POOL 906092	5.50	01/01/22	7,212	7,434	7,414
FNMA POOL 906561	5.00	01/01/37	9,718	10,308	10,386
FNMA POOL 906667	5.50	12/01/21	5,751	5,925	5,921
FNMA POOL 907399	5.50	01/01/22	2,494	2,571	2,546
FNMA POOL 907706	5.50	02/01/22	1,590	1,640	1,609
FNMA POOL 908596	6.00	02/01/37	2,471	2,662	2,713
FNMA POOL 908724	6.00	01/01/37	23,499	25,355	25,727
FNMA POOL 908745	6.00	01/01/37	2,661	2,871	2,773
FNMA POOL 909481	5.00	02/01/37	5,357	5,682	5,725
FNMA POOL 910390	5.00	03/01/37	3,989	4,231	4,276
FNMA POOL 912531	6.00	02/01/37	49,728	53,586	54,259
FNMA POOL 914024	5.00	03/01/37	514	544	551
FNMA POOL 914072	5.00	03/01/37	768	813	823
FNMA POOL 914386	5.00	03/01/37	42,557	45,205	45,619
FNMA POOL 914725	6.00	04/01/37	1,025	1,106	1,123
FNMA POOL 915341	5.00	06/01/22	38,478	39,716	38,717
FNMA POOL 915344	5.50	10/01/22	27,597	28,626	27,696
FNMA POOL 915352	4.50	04/01/23	130,156	134,330	132,058
FNMA POOL 915445	5.50	04/01/27	197,564	208,797	212,269
FNMA POOL 915447	6.00	08/01/36	11,975	12,916	12,453
FNMA POOL 915462	5.50	07/01/27	134,525	142,260	144,300
FNMA POOL 915811	6.00	12/01/36	33,814	36,431	37,149
FNMA POOL 915939	5.50	03/01/22	7,038	7,262	7,255
FNMA POOL 916916	6.00	05/01/37	1,324	1,427	1,452
FNMA POOL 917142	6.00	06/01/37	9,843	10,609	10,811
FNMA POOL 917809	5.00	05/01/37	9,155	9,259	9,813
FNMA POOL 917988	6.00	05/01/37	1,141	1,230	1,211
FNMA POOL 918332	6.00	05/01/37	16,488	17,795	18,063
FNMA POOL 918363	5.00	05/01/37	984	1,046	1,055
FNMA POOL 918561	6.00	05/01/37	2,871	3,099	3,139
FNMA POOL 920202	5.50	01/01/22	91,355	94,169	94,051
FNMA POOL 920424	6.00	11/01/36	409	441	445
FNMA POOL 923878	6.00	04/01/37	9,132	9,842	9,832
FNMA POOL 924952	6.00	08/01/37	240,826	259,979	264,598
FNMA POOL 928345	5.50	05/01/22	15,342	15,843	15,817
FNMA POOL 929200	6.00	03/01/38	5,871	6,341	6,438
FNMA POOL 929400	5.00	05/01/23	102,305	105,710	105,675
FNMA POOL 929905	6.00	09/01/18	231	231	231
FNMA POOL 930030	5.00	10/01/38	9,512	10,101	10,190
FNMA POOL 930260	6.00	12/01/38	335,619	364,521	352,190
FNMA POOL 930334	5.50	01/01/24	1,033	1,067	1,079
FNMA POOL 930594	5.00	02/01/39	3,682	3,911	3,944
FNMA POOL 930610	4.50	02/01/39	24,848	26,472	26,112
FNMA POOL 930862	5.50	03/01/24	4,188	4,327	4,221
FNMA POOL 931148	5.00	05/01/39	504,461	557,253	543,184
FNMA POOL 931331	5.00	06/01/39	520,209	574,678	560,140
FNMA POOL 931487	4.50	07/01/39	4,976	5,302	5,229
FNMA POOL 931639	4.50	07/01/39	19,969	21,276	20,985
FNMA POOL 931693	5.50	04/01/23	9,418	9,701	9,726
FNMA POOL 931790	4.50	08/01/39	1,609,374	1,691,127	1,691,218

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FNMA POOL 932044	4.50	09/01/39	5,182	5,521	5,446
FNMA POOL 932122	4.00	05/01/35	92,989	97,089	95,764
FNMA POOL 932385	4.50	01/01/40	65,254	70,441	68,749
FNMA POOL 932391	4.50	01/01/40	6,368	6,785	6,692
FNMA POOL 932474	4.50	02/01/40	93,746	99,888	98,513
FNMA POOL 933342	5.00	01/01/38	546	578	585
FNMA POOL 933433	5.00	03/01/38	2,872	3,041	3,076
FNMA POOL 933521	5.00	01/01/38	332	352	356
FNMA POOL 933800	5.00	05/01/38	9,439	9,996	10,112
FNMA POOL 934076	5.00	06/01/38	8,568	9,074	9,179
FNMA POOL 934412	6.00	09/01/38	2,821	3,044	3,088
FNMA POOL 934505	5.50	10/01/23	7,004	7,280	7,229
FNMA POOL 934650	6.00	11/01/38	25,052	27,072	27,459
FNMA POOL 935051	6.00	03/01/39	2,703	2,918	2,906
FNMA POOL 937282	5.00	05/01/37	7,284	7,709	7,808
FNMA POOL 938077	5.50	07/01/22	854	876	881
FNMA POOL 938134	6.00	07/01/37	1,197	1,292	1,316
FNMA POOL 939458	5.50	06/01/22	3,868	3,870	3,986
FNMA POOL 940624	6.00	08/01/37	3,587	3,872	3,931
FNMA POOL 940664	6.00	09/01/37	18,395	19,860	20,214
FNMA POOL 940698	6.00	10/01/37	4,462	4,811	4,902
FNMA POOL 940730	6.00	10/01/37	890	960	979
FNMA POOL 941274	6.00	07/01/37	4,571	4,927	5,015
FNMA POOL 941280	6.00	06/01/37	17,367	18,720	18,867
FNMA POOL 941404	5.50	07/01/22	667	690	684
FNMA POOL 941524	5.50	06/01/22	9,591	9,908	9,716
FNMA POOL 941638	5.50	06/01/22	14,840	15,234	14,848
FNMA POOL 941846	6.00	09/01/37	17,769	19,158	18,505
FNMA POOL 942347	6.00	08/01/37	21,277	21,739	23,278
FNMA POOL 942700	6.00	08/01/37	4,001	4,319	4,379
FNMA POOL 942987	6.00	09/01/37	40,178	41,051	43,925
FNMA POOL 943597	6.00	07/01/37	5,404	5,826	5,922
FNMA POOL 943983	5.50	07/01/22	10,649	10,936	10,791
FNMA POOL 944037	6.00	08/01/37	2,157	2,329	2,279
FNMA POOL 944085	5.50	06/01/22	30,878	31,699	31,454
FNMA POOL 944215	6.00	07/01/37	181,123	185,045	198,811
FNMA POOL 944340	6.00	06/01/37	2,590	2,796	2,836
FNMA POOL 944358	5.50	06/01/22	8,579	8,863	8,840
FNMA POOL 944901	5.50	07/01/22	24,650	25,477	25,009
FNMA POOL 945896	6.00	08/01/22	1,650	1,708	1,713
FNMA POOL 946391	6.00	09/01/37	31,230	33,717	34,247
FNMA POOL 946993	4.50	09/01/22	2,209	2,222	2,212
FNMA POOL 947052	6.00	10/01/37	8,955	9,668	9,807
FNMA POOL 947217	4.50	10/01/22	3,239	3,326	3,286
FNMA POOL 947821	6.00	10/01/37	864	933	893
FNMA POOL 948226	6.00	08/01/37	8,224	8,866	8,640
FNMA POOL 950873	5.50	09/01/22	139,304	143,156	143,588
FNMA POOL 950903	5.50	10/01/22	3,011	3,116	3,018
FNMA POOL 952007	5.00	11/01/37	11,027	11,703	11,820
FNMA POOL 952459	6.00	09/01/37	30,393	32,774	33,235
FNMA POOL 952513	6.00	09/01/37	2,648	2,855	2,794

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FNMA POOL 952727	5.50	09/01/22	183,180	189,488	188,952
FNMA POOL 952730	6.00	09/01/37	1,390	1,499	1,518
FNMA POOL 953419	6.00	11/01/22	16,460	17,063	17,144
FNMA POOL 953513	5.50	10/01/22	310	319	316
FNMA POOL 953927	6.00	12/01/37	5,071	5,468	5,557
FNMA POOL 955944	5.50	10/01/22	13,548	13,927	14,007
FNMA POOL 956230	6.00	11/01/37	16,134	17,398	17,355
FNMA POOL 959891	6.00	11/01/37	43,389	46,850	47,713
FNMA POOL 959983	6.00	11/01/37	260	280	284
FNMA POOL 960128	6.00	11/01/37	6,578	7,094	7,207
FNMA POOL 961427	6.00	02/01/38	9,602	10,357	10,563
FNMA POOL 961578	5.00	02/01/38	874	928	937
FNMA POOL 962343	5.00	03/01/38	5,735	6,088	6,144
FNMA POOL 963706	5.00	06/01/23	240,719	248,812	248,878
FNMA POOL 964530	6.00	07/01/38	5,781	6,237	6,145
FNMA POOL 964794	6.00	08/01/38	16,892	18,227	17,594
FNMA POOL 964844	6.00	08/01/38	8,587	9,266	9,064
FNMA POOL 965521	5.50	12/01/22	14,570	14,577	15,077
FNMA POOL 965547	5.50	01/01/23	44,047	45,633	45,193
FNMA POOL 966326	6.00	12/01/37	5,326	5,744	5,792
FNMA POOL 966482	7.00	01/01/38	8,757	9,669	9,216
FNMA POOL 966510	5.50	04/01/37	336,557	359,733	362,473
FNMA POOL 966525	5.50	10/01/37	344,317	368,180	370,831
FNMA POOL 966526	6.00	09/01/37	100,918	108,717	105,433
FNMA POOL 966594	6.00	01/01/38	5,259	5,671	5,727
FNMA POOL 966727	5.50	01/01/23	57,005	59,063	58,834
FNMA POOL 966762	5.00	01/01/38	1,046	1,111	1,122
FNMA POOL 966853	7.00	12/01/37	806	890	869
FNMA POOL 967986	6.00	01/01/38	5,560	5,996	6,108
FNMA POOL 968927	6.00	01/01/38	651	702	714
FNMA POOL 969437	5.50	01/01/23	39,375	40,518	40,138
FNMA POOL 969446	5.50	01/01/23	107,689	110,816	110,433
FNMA POOL 969756	5.00	02/01/38	12,002	12,708	12,865
FNMA POOL 969816	5.50	02/01/23	11,508	11,928	11,826
FNMA POOL 969822	4.50	01/01/23	18,051	18,556	18,291
FNMA POOL 970012	5.50	07/01/23	6,009	6,240	6,184
FNMA POOL 970673	6.00	10/01/38	2,891	3,120	3,093
FNMA POOL 970754	6.00	10/01/38	5,757	6,221	5,996
FNMA POOL 970769	5.00	11/01/38	1,243	1,317	1,332
FNMA POOL 970785	6.00	11/01/38	1,671	1,805	1,799
FNMA POOL 972448	6.00	03/01/38	3,970	4,282	4,353
FNMA POOL 972451	5.00	03/01/38	768	813	823
FNMA POOL 972504	6.00	03/01/38	31,451	33,924	34,492
FNMA POOL 973023	5.00	03/01/38	754	801	808
FNMA POOL 973126	5.50	12/01/37	379,547	405,905	408,774
FNMA POOL 973127	6.00	11/01/37	124,780	134,442	130,432
FNMA POOL 973243	6.00	03/01/38	31,540	34,020	34,682
FNMA POOL 973717	6.00	04/01/38	439	474	459
FNMA POOL 973770	5.00	03/01/38	2,620	2,774	2,807
FNMA POOL 973994	5.50	02/01/23	29,149	30,211	29,760
FNMA POOL 974152	6.00	02/01/38	28,871	31,141	31,602

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FNMA POOL 974335	5.50	03/01/38	35,170	37,797	38,469
FNMA POOL 974385	5.00	04/01/38	5,679	6,016	6,084
FNMA POOL 974435	6.00	03/01/38	2,753	2,974	3,021
FNMA POOL 974532	5.00	04/01/38	1,520	1,614	1,629
FNMA POOL 974640	5.00	03/01/38	870	922	932
FNMA POOL 974700	5.00	04/01/38	2,436	2,580	2,609
FNMA POOL 974789	4.50	05/01/23	17,528	17,585	17,963
FNMA POOL 976435	6.00	03/01/38	57,826	62,373	62,344
FNMA POOL 976896	6.00	01/01/38	106,742	115,119	115,988
FNMA POOL 976913	5.00	04/01/38	890	943	954
FNMA POOL 977143	5.50	08/01/23	1,361	1,403	1,417
FNMA POOL 979505	5.00	04/01/38	2,518	2,673	2,698
FNMA POOL 981445	6.00	09/01/38	3,637	3,924	3,832
FNMA POOL 981689	5.00	06/01/38	11,985	12,725	12,840
FNMA POOL 981785	5.00	04/01/38	537	568	575
FNMA POOL 982033	5.00	04/01/38	3,316	3,518	3,552
FNMA POOL 982665	6.00	07/01/38	32,151	34,689	34,523
FNMA POOL 982894	5.50	05/01/23	21,575	22,229	22,412
FNMA POOL 983288	6.00	05/01/38	16,944	18,279	17,804
FNMA POOL 983475	6.00	05/01/38	5,691	6,143	6,237
FNMA POOL 984834	5.00	07/01/38	7,058	7,475	7,561
FNMA POOL 984937	6.00	06/01/38	1,624	1,752	1,783
FNMA POOL 984977	6.00	08/01/38	3,575	3,863	3,825
FNMA POOL 985560	6.00	06/01/38	4,755	5,130	5,213
FNMA POOL 985771	5.50	11/01/22	131,854	136,505	134,200
FNMA POOL 986092	5.50	09/01/23	34,395	35,739	34,880
FNMA POOL 986199	5.50	07/01/23	405,322	417,861	420,933
FNMA POOL 986496	5.50	08/01/23	97,524	100,571	99,797
FNMA POOL 986508	5.50	01/01/24	5,434	5,653	5,451
FNMA POOL 987905	6.00	10/01/38	6,548	7,075	6,974
FNMA POOL 987914	5.00	11/01/38	14,499	15,360	15,533
FNMA POOL 988301	5.50	09/01/23	78,975	82,060	80,668
FNMA POOL 988714	6.00	10/01/38	2,895	3,129	3,177
FNMA POOL 988841	6.00	08/01/38	1,498	1,618	1,566
FNMA POOL 988842	6.00	08/01/38	1,330	1,435	1,442
FNMA POOL 990040	6.00	09/01/38	11,640	12,561	12,343
FNMA POOL 990274	6.00	10/01/38	2,627	2,835	2,787
FNMA POOL 990406	6.00	11/01/38	1,170	1,264	1,222
FNMA POOL 990523	6.00	09/01/38	2,810	3,033	3,058
FNMA POOL 990895	5.50	10/01/23	451,143	465,511	469,973
FNMA POOL 990968	5.50	09/01/23	8,597	8,868	8,724
FNMA POOL 991092	5.50	11/01/23	102,148	105,432	105,591
FNMA POOL 991160	6.00	09/01/38	11,384	12,284	12,581
FNMA POOL 991397	5.50	10/01/23	133,151	138,399	138,630
FNMA POOL 991435	5.00	12/01/38	5,295	5,624	5,673
FNMA POOL 991472	6.00	10/01/38	459	495	480
FNMA POOL 991860	6.00	10/01/38	5,555	5,995	6,092
FNMA POOL 992144	6.00	10/01/38	10,943	11,819	11,995
FNMA POOL 992490	5.50	11/01/23	65,823	67,939	68,327
FNMA POOL 992630	6.00	11/01/38	10,477	11,307	11,082
FNMA POOL 992695	6.00	10/01/38	93,216	101,226	101,725

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 992910	5.50	11/01/23	178,172	183,900	182,045
FNMA POOL 992959	5.50	12/01/23	149,447	155,442	154,786
FNMA POOL 993075	6.00	12/01/38	4,200	4,294	4,439
FNMA POOL 995002	5.00	07/01/37	1,595,312	1,739,712	1,706,543
FNMA POOL 995039	5.00	04/01/38	5,068	5,380	5,432
FNMA POOL 995050	6.00	09/01/37	962	1,039	1,057
FNMA POOL 995069	6.00	10/01/38	5,184	5,602	5,684
FNMA POOL 995196	6.00	07/01/38	135,807	145,991	148,973
FNMA POOL 995238	5.00	01/01/24	189,692	196,710	195,735
FNMA POOL 995245	5.00	01/01/39	9,697	10,300	10,394
FNMA POOL 995253	5.50	12/01/23	1,824	1,883	1,880
FNMA POOL 995442	6.00	12/01/38	66,210	71,551	72,742
FNMA POOL 995461	5.50	12/01/23	711	734	736
FNMA POOL 995477	5.50	01/01/29	50,461	53,623	54,160
FNMA POOL 995672	4.50	04/01/39	118,884	126,657	124,930
FNMA POOL 995789	5.00	04/01/36	1,070,369	1,136,722	1,144,983
FNMA POOL 995872	5.00	06/01/39	10,484	11,111	11,239
FNMA POOL 995876	6.00	11/01/38	15,868	17,143	17,421
FNMA POOL 995883	6.00	06/01/39	45,801	49,517	50,390
FNMA POOL 995917	5.00	07/01/39	1,258	1,337	1,349
FNMA POOL 995951	5.00	04/01/39	3,116	3,311	3,339
FNMA POOL AA0587	4.50	02/01/39	104,136	109,914	109,432
FNMA POOL AA0601	4.50	02/01/39	226,389	238,950	237,902
FNMA POOL AA0708	5.50	01/01/24	3,725	3,847	3,876
FNMA POOL AA0890	6.00	12/01/38	674	728	736
FNMA POOL AA2040	4.50	02/01/39	275,939	289,874	289,972
FNMA POOL AA2180	4.50	02/01/39	3,258	3,287	3,423
FNMA POOL AA2441	4.50	02/01/39	201,902	213,104	212,047
FNMA POOL AA2778	5.00	10/01/39	20,415	21,694	21,873
FNMA POOL AA4433	4.50	03/01/39	1,322	1,408	1,389
FNMA POOL AA4434	5.00	03/01/39	822	873	880
FNMA POOL AA4463	4.50	04/01/39	14,507	15,455	15,245
FNMA POOL AA5781	5.00	04/01/39	404	428	433
FNMA POOL AA7999	5.00	05/01/24	8,555	8,875	8,740
FNMA POOL AA8741	4.50	07/01/39	19,044	20,290	20,012
FNMA POOL AA9055	4.50	07/01/39	86,709	92,237	91,118
FNMA POOL AA9372	4.50	07/01/39	2,238,925	2,374,777	2,352,785
FNMA POOL AB0293	6.00	11/01/38	17,451	18,834	19,212
FNMA POOL AB1080	4.50	05/01/40	3,117,163	3,356,256	3,277,048
FNMA POOL AB1248	4.50	07/01/40	5,428	5,784	5,706
FNMA POOL AB1335	4.50	08/01/40	3,623	3,861	3,809
FNMA POOL AB1387	4.50	08/01/40	44,787	47,725	47,084
FNMA POOL AB1565	5.00	10/01/40	796,360	880,434	859,441
FNMA POOL AB1969	4.50	12/01/40	8,000,741	8,510,918	8,411,114
FNMA POOL AB2086	4.00	01/01/41	1,755,385	1,833,282	1,804,929
FNMA POOL AB2189	4.50	02/01/41	1,363,623	1,451,866	1,433,566
FNMA POOL AB3032	4.50	05/01/41	118,333	127,430	124,279
FNMA POOL AB3315	4.50	03/01/41	7,575	8,073	7,964
FNMA POOL AB3354	5.00	06/01/37	8,594	9,096	9,194
FNMA POOL AB3754	5.00	06/01/41	655,087	695,013	699,404
FNMA POOL AB3844	5.00	11/01/41	495,246	547,846	533,261

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FNMA POOL AB4003	4.50	12/01/41	1,523,197	1,612,748	1,599,725
FNMA POOL AB4115	4.00	12/01/41	5,992	6,258	6,162
FNMA POOL AB4312	4.00	01/01/42	34,697,177	36,619,457	35,677,406
FNMA POOL AB4316	4.00	01/01/42	177,040	184,902	182,041
FNMA POOL AB4751	3.50	03/01/42	20,044	20,559	20,116
FNMA POOL AB5297	4.50	06/01/42	2,262,621	2,412,117	2,381,634
FNMA POOL AB8251	4.00	04/01/42	615,566	628,260	632,957
FNMA POOL AB8457	3.50	02/01/28	1,058,073	1,108,278	1,073,978
FNMA POOL AB9715	3.50	06/01/33	436,259	446,193	440,154
FNMA POOL AB9716	3.50	06/01/33	151,994	155,455	153,351
FNMA POOL AC0380	4.50	07/01/39	151,391	162,981	159,090
FNMA POOL AC1092	4.50	07/01/39	288,320	302,951	302,982
FNMA POOL AC1258	4.00	08/01/39	1,098,220	1,146,893	1,126,948
FNMA POOL AC1541	4.50	09/01/39	10,817	11,507	11,367
FNMA POOL AC1877	4.50	09/01/39	19,578	20,860	20,574
FNMA POOL AC1892	4.50	09/01/39	86,472	91,994	90,869
FNMA POOL AC2749	4.50	08/01/39	49,173	52,311	51,674
FNMA POOL AC3414	4.50	11/01/39	2,395,843	2,549,124	2,517,683
FNMA POOL AC3657	4.50	10/01/39	41,011,884	44,141,608	43,097,529
FNMA POOL AC3668	4.50	10/01/39	210,816	224,617	221,537
FNMA POOL AC4563	4.50	02/01/39	392,487	414,264	412,447
FNMA POOL AC5047	4.50	10/01/39	2,517	2,682	2,645
FNMA POOL AC5400	4.50	10/01/39	4,572	4,871	4,805
FNMA POOL AC5518	5.00	12/01/39	10,598	11,235	11,355
FNMA POOL AC5566	4.50	02/01/40	12,300	13,106	12,926
FNMA POOL AC5585	5.00	02/01/40	283,907	313,761	305,700
FNMA POOL AC6048	5.00	05/01/40	11,137	11,808	11,890
FNMA POOL AC6118	4.50	11/01/39	69,433	73,980	72,964
FNMA POOL AC6213	5.00	11/01/39	281,843	311,433	303,478
FNMA POOL AC6263	4.50	12/01/39	5,333	5,682	5,604
FNMA POOL AC6608	4.50	11/01/39	14,681	15,642	15,428
FNMA POOL AC6648	5.00	12/01/39	3,242,829	3,583,466	3,491,752
FNMA POOL AC6753	5.00	12/01/39	92,005	101,669	99,067
FNMA POOL AC7311	4.50	11/01/39	594,672	642,929	624,914
FNMA POOL AC7330	4.50	12/01/39	8,202	8,740	8,620
FNMA POOL AC7870	4.50	02/01/40	31,461	33,522	33,061
FNMA POOL AC8634	4.50	01/01/40	6,016,346	6,494,566	6,322,306
FNMA POOL AC9288	4.50	03/01/41	8,051	8,580	8,456
FNMA POOL AC9294	4.50	05/01/41	4,317	4,601	4,534
FNMA POOL AC9302	4.50	07/01/41	2,681,647	2,892,976	2,816,377
FNMA POOL AC9313	4.50	11/01/41	635,683	673,029	667,621
FNMA POOL AC9518	4.50	01/01/40	7,207	7,679	7,573
FNMA POOL AD0127	6.00	07/01/39	3,340	3,607	3,636
FNMA POOL AD0213	6.00	09/01/39	4,962	5,359	5,455
FNMA POOL AD0245	5.00	08/01/38	3,532	3,750	3,773
FNMA POOL AD0308	5.00	03/01/35	11,694,459	12,418,527	12,509,837
FNMA POOL AD0496	6.00	10/01/39	6,555	7,079	7,199
FNMA POOL AD0526	6.00	12/01/38	34,810	37,620	38,080
FNMA POOL AD0569	5.00	01/01/40	225,166	248,831	242,450
FNMA POOL AD0640	6.00	03/01/39	5,853	6,326	6,465
FNMA POOL AD0890	6.00	05/01/24	1,112	1,156	1,157

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FNMA POOL AD1075	4.50	03/01/40	2,163	2,304	2,274
FNMA POOL AD2004	4.50	03/01/40	4,863	5,182	5,110
FNMA POOL AD2341	4.50	03/01/40	85,464	91,065	89,848
FNMA POOL AD3072	4.50	04/01/40	5,111	5,446	5,373
FNMA POOL AD3101	5.00	04/01/40	1,013,905	1,120,628	1,094,217
FNMA POOL AD3125	4.50	05/01/40	9,164	9,765	9,634
FNMA POOL AD3651	5.00	03/01/40	375,809	415,346	405,577
FNMA POOL AD3795	4.50	04/01/40	10,255	10,927	10,781
FNMA POOL AD3907	3.50	10/01/25	323,942	335,238	328,646
FNMA POOL AD4437	4.50	04/01/40	426,039	459,952	447,891
FNMA POOL AD4452	4.50	04/01/40	692,359	747,225	727,872
FNMA POOL AD6041	4.50	07/01/40	107,119	115,339	112,614
FNMA POOL AD6049	5.00	07/01/40	201,102	222,301	217,031
FNMA POOL AD6495	5.00	05/01/40	217,812	240,750	235,065
FNMA POOL AD6960	4.50	07/01/40	29,127	31,037	30,621
FNMA POOL AD7887	4.50	06/01/40	20,107,024	21,706,195	21,138,352
FNMA POOL AD7916	4.50	07/01/40	8,568,818	9,240,181	9,008,329
FNMA POOL AD7952	5.50	09/01/24	103,692	107,309	107,667
FNMA POOL AD8035	4.50	08/01/40	10,432	11,117	10,968
FNMA POOL AD8037	4.50	08/01/40	1,460,188	1,572,251	1,535,084
FNMA POOL AD8918	5.00	06/01/40	349,585	370,691	373,235
FNMA POOL AD9029	4.50	10/01/40	208,569	225,020	219,267
FNMA POOL AD9687	4.00	08/01/40	3,441	3,593	3,538
FNMA POOL AD9808	4.50	07/01/40	7,276	7,753	7,649
FNMA POOL AD9966	4.50	08/01/40	690,120	744,499	725,517
FNMA POOL AE0217	4.50	08/01/40	521,193	555,383	547,926
FNMA POOL AE0218	4.50	08/01/40	106,775	113,779	112,252
FNMA POOL AE0374	6.00	11/01/39	1,682	1,819	1,852
FNMA POOL AE0550	5.00	09/01/40	391,463	432,770	422,471
FNMA POOL AE0674	4.50	11/01/40	46,277,311	49,226,520	48,650,964
FNMA POOL AE0698	4.50	12/01/40	11,082	11,809	11,650
FNMA POOL AE0803	4.50	10/01/40	10,605,257	11,419,463	11,144,584
FNMA POOL AE0822	4.50	02/01/41	1,400,831	1,510,546	1,472,683
FNMA POOL AE0826	4.50	01/01/41	70,599	75,235	74,220
FNMA POOL AE0949	4.00	02/01/41	23,737	24,226	24,407
FNMA POOL AE0954	4.50	02/01/41	8,176	8,713	8,595
FNMA POOL AE0984	4.50	02/01/41	23,728	25,286	24,945
FNMA POOL AE1308	4.50	08/01/40	18,282	19,482	19,220
FNMA POOL AE1837	4.50	08/01/40	16,028,539	17,253,898	16,850,674
FNMA POOL AE1971	4.00	09/01/40	4,432,665	4,551,119	4,557,772
FNMA POOL AE2100	4.50	08/01/40	825	879	868
FNMA POOL AE2546	4.50	09/01/40	644,029	693,465	677,062
FNMA POOL AE2851	4.50	10/01/40	216,418	228,740	227,518
FNMA POOL AE3026	4.50	09/01/40	19,881,737	21,349,385	20,901,510
FNMA POOL AE3382	4.00	11/01/40	19,664	20,599	20,219
FNMA POOL AE3389	4.50	11/01/40	1,285,255	1,368,281	1,351,178
FNMA POOL AE3470	4.50	10/01/40	45,129	48,292	47,444
FNMA POOL AE3695	4.50	11/01/40	3,455,095	3,720,404	3,632,313
FNMA POOL AE3824	4.50	09/01/40	1,463,828	1,580,620	1,538,910
FNMA POOL AE4414	4.00	11/01/40	3,560,857	3,762,803	3,661,359
FNMA POOL AE4486	4.00	09/01/30	208,731	216,696	215,331

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FNMA POOL AE4588	4.50	09/01/40	61,823	65,880	64,994
FNMA POOL AE4935	4.50	09/01/40	232,675	247,685	244,609
FNMA POOL AE5026	5.00	12/01/40	7,474	7,928	7,980
FNMA POOL AE5637	4.50	06/01/41	105,015	111,837	110,291
FNMA POOL AE6062	4.50	10/01/40	1,015,462	1,093,422	1,067,547
FNMA POOL AE6120	4.00	10/01/40	6,172	6,446	6,346
FNMA POOL AE6393	4.50	03/01/41	3,777,583	4,022,166	3,974,171
FNMA POOL AE7323	4.00	11/01/40	1,045,974	1,100,712	1,075,495
FNMA POOL AE7536	4.50	10/01/40	2,925	3,117	3,075
FNMA POOL AE7620	4.50	11/01/40	120,022	128,439	126,178
FNMA POOL AE7731	4.50	11/01/40	7,832,702	8,434,159	8,234,456
FNMA POOL AE8184	4.50	10/01/40	115,914	122,514	121,859
FNMA POOL AE8930	4.50	11/01/40	219,729	233,926	230,999
FNMA POOL AE9274	4.50	02/01/41	202,419	214,230	212,588
FNMA POOL AE9292	4.50	11/01/40	612,836	647,758	644,270
FNMA POOL AE9761	4.50	12/01/40	15,896,143	17,156,578	16,711,487
FNMA POOL AH0055	4.50	02/01/41	1,860,535	1,980,934	1,955,965
FNMA POOL AH0353	4.50	02/01/41	514,587	555,737	540,441
FNMA POOL AH0426	4.50	04/01/41	88,275	93,433	92,710
FNMA POOL AH1338	4.00	12/01/40	99,494	100,404	102,302
FNMA POOL AH1504	4.50	12/01/40	1,296,301	1,372,223	1,362,791
FNMA POOL AH1620	4.50	01/01/41	454,784	481,299	478,110
FNMA POOL AH2159	4.50	03/01/41	51,146	53,716	53,715
FNMA POOL AH2182	4.00	11/01/40	1,220,320	1,252,933	1,254,763
FNMA POOL AH2367	4.00	01/01/41	16,338	16,675	16,800
FNMA POOL AH2714	4.50	01/01/41	15,723,960	16,962,814	16,530,472
FNMA POOL AH2727	4.50	01/01/41	28,413,688	30,732,945	29,871,080
FNMA POOL AH2755	4.50	04/01/41	86,169	92,792	90,498
FNMA POOL AH2899	4.50	01/01/41	174,258	185,535	183,196
FNMA POOL AH3519	4.00	02/01/41	4,657,751	4,953,375	4,789,211
FNMA POOL AH3526	4.50	02/01/41	138,218	147,932	145,307
FNMA POOL AH3645	4.00	02/01/41	168,431	175,906	173,185
FNMA POOL AH3853	4.50	07/01/41	136,553	147,053	143,413
FNMA POOL AH3865	4.50	09/01/41	303,810	321,632	319,073
FNMA POOL AH4493	4.50	02/01/41	180,765	191,842	190,037
FNMA POOL AH4546	4.50	02/01/41	1,219,157	1,298,114	1,280,409
FNMA POOL AH4987	4.00	01/01/41	11,396	11,902	11,718
FNMA POOL AH5448	4.50	06/01/41	64,480	68,254	67,719
FNMA POOL AH5457	4.50	06/01/41	1,232,515	1,304,652	1,294,438
FNMA POOL AH5850	4.50	02/01/41	18,712,569	19,918,552	19,672,373
FNMA POOL AH5980	4.50	03/01/41	153,162	163,088	160,857
FNMA POOL AH6151	4.50	03/01/41	1,906,960	2,066,340	2,002,769
FNMA POOL AH6169	4.50	02/01/41	667,335	706,275	701,564
FNMA POOL AH6220	4.50	03/01/41	167,422	180,287	175,833
FNMA POOL AH6264	4.00	04/01/41	17,429	18,261	17,921
FNMA POOL AH6690	4.00	03/01/41	19,908	20,857	20,470
FNMA POOL AH6910	4.50	04/01/41	188,024	202,475	197,471
FNMA POOL AH6912	4.50	04/01/41	185,564	199,826	194,887
FNMA POOL AH6932	4.50	04/01/41	95,284	102,607	100,071
FNMA POOL AH7373	5.00	05/01/41	196,986	217,851	213,080
FNMA POOL AH7549	4.50	03/01/41	910,926	966,775	956,692

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FNMA POOL AH7614	4.50	03/01/41	301,207	318,795	316,340
FNMA POOL AH7620	4.50	05/01/41	187,978	198,971	197,422
FNMA POOL AH7621	4.50	06/01/41	1,571,733	1,663,724	1,650,700
FNMA POOL AH7628	4.50	07/01/41	1,177,432	1,246,397	1,236,588
FNMA POOL AH7633	4.50	08/01/41	1,161,689	1,229,784	1,220,054
FNMA POOL AH7642	4.50	10/01/41	2,040,862	2,160,671	2,143,399
FNMA POOL AH7780	4.50	04/01/41	90,294	95,570	94,830
FNMA POOL AH8040	5.00	04/01/41	61,729	65,485	65,740
FNMA POOL AH8319	4.50	04/01/41	177,693	191,349	186,620
FNMA POOL AH8382	4.50	03/01/41	78,801	84,857	82,761
FNMA POOL AH8924	4.50	04/01/41	3,443,308	3,715,312	3,616,306
FNMA POOL AH9388	4.50	03/01/41	3,500,789	3,730,749	3,676,674
FNMA POOL AH9507	5.00	06/01/41	36,063	38,261	38,407
FNMA POOL AH9708	4.50	04/01/41	45,841	48,840	48,144
FNMA POOL AH9719	4.50	04/01/41	10,824	11,535	11,368
FNMA POOL AI0309	4.50	08/01/41	959,384	1,015,620	1,007,585
FNMA POOL AI0742	4.50	05/01/41	128,967	137,135	135,447
FNMA POOL AI0788	4.50	06/01/41	301,289	319,983	316,426
FNMA POOL AI0814	4.50	08/01/41	1,337,438	1,415,835	1,404,633
FNMA POOL AI0818	4.00	09/01/41	3,092,531	3,176,947	3,179,898
FNMA POOL AI0915	4.50	04/01/41	32,876	35,036	34,527
FNMA POOL AI0964	4.50	04/01/41	314,442	338,608	330,240
FNMA POOL AI0987	4.50	07/01/41	602,541	640,125	632,814
FNMA POOL AI1019	4.50	05/01/41	325,585	348,512	341,943
FNMA POOL AI1116	4.50	04/01/41	247,873	267,481	260,327
FNMA POOL AI1616	4.50	04/01/41	111,857	118,394	117,477
FNMA POOL AI1859	4.50	05/01/41	2,474,598	2,664,818	2,598,926
FNMA POOL AI2090	4.50	04/01/41	94,128	101,363	98,858
FNMA POOL AI2123	4.50	05/01/41	38,865	41,388	40,818
FNMA POOL AI2404	4.50	05/01/41	1,304,596	1,396,464	1,370,141
FNMA POOL AI2463	4.50	05/01/41	33,838	36,062	35,538
FNMA POOL AI2468	4.50	05/01/41	47,907	51,210	50,314
FNMA POOL AI2472	4.50	05/01/41	531,951	572,842	558,678
FNMA POOL AI2504	4.50	05/01/41	457,109	492,246	480,075
FNMA POOL AI2572	4.50	05/01/41	69,812	74,344	73,320
FNMA POOL AI2574	5.00	05/01/41	10,320	10,948	10,990
FNMA POOL AI2828	4.50	06/01/41	82,441	87,267	86,583
FNMA POOL AI2898	4.50	05/01/41	1,323,913	1,405,174	1,390,429
FNMA POOL AI3051	4.50	07/01/41	3,767,241	3,991,017	3,956,513
FNMA POOL AI3097	5.00	06/01/41	416,580	460,725	450,614
FNMA POOL AI3653	4.50	05/01/41	6,146,106	6,545,040	6,454,896
FNMA POOL AI4162	5.00	06/01/41	1,104,770	1,221,842	1,195,028
FNMA POOL AI4291	4.50	06/01/41	20,825	22,194	21,872
FNMA POOL AI4835	4.50	06/01/41	3,354,478	3,623,961	3,523,012
FNMA POOL AI4890	4.50	06/01/41	6,648,463	6,980,878	6,982,493
FNMA POOL AI4895	4.50	02/01/40	917,749	976,615	964,421
FNMA POOL AI4918	4.50	08/01/41	2,893,905	3,063,537	3,039,299
FNMA POOL AI4931	4.50	09/01/41	4,139,474	4,382,304	4,347,448
FNMA POOL AI4937	4.50	10/01/41	556,032	588,674	583,968
FNMA POOL AI4951	4.50	11/01/41	592,288	627,085	622,046
FNMA POOL AI5011	4.50	06/01/41	121,406	130,740	127,505

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FNMA POOL AI5048	4.50	07/01/41	46,187	48,892	48,507
FNMA POOL AI5074	4.50	07/01/41	267,817	283,503	281,272
FNMA POOL AI5595	5.00	07/01/41	786,022	850,664	837,098
FNMA POOL AI5710	5.00	06/01/41	540,654	573,606	575,787
FNMA POOL AI5868	4.50	07/01/41	750,609	796,733	788,321
FNMA POOL AI6092	4.00	06/01/31	12,098	12,569	12,500
FNMA POOL AI6515	4.50	07/01/41	26,272	27,810	27,592
FNMA POOL AI6581	4.50	07/01/41	785,717	841,120	825,192
FNMA POOL AI6729	4.50	07/01/41	333,985	355,697	350,765
FNMA POOL AI7004	4.50	07/01/41	645,605	683,420	678,042
FNMA POOL AI7190	4.50	07/01/41	666,166	718,936	699,636
FNMA POOL AI7294	4.50	08/01/41	633,535	670,672	665,365
FNMA POOL AI7417	4.50	09/01/41	2,273,751	2,456,669	2,387,988
FNMA POOL AI7560	4.50	06/01/41	320,490	340,470	336,592
FNMA POOL AI7569	4.50	09/01/41	1,239,792	1,338,093	1,302,081
FNMA POOL AI7578	4.50	09/01/41	523,162	553,852	549,447
FNMA POOL AI7662	4.50	07/01/41	434,702	468,959	456,542
FNMA POOL AI7951	4.50	08/01/36	776,326	819,356	815,330
FNMA POOL AI8483	4.50	07/01/41	9,020,363	9,740,140	9,473,561
FNMA POOL AI8501	5.00	07/01/36	897,262	982,382	955,567
FNMA POOL AI8772	4.50	08/01/41	53,598	56,740	56,291
FNMA POOL AI8842	4.50	08/01/41	196,672	210,549	206,553
FNMA POOL AI9522	4.50	09/01/41	1,651,471	1,778,505	1,734,443
FNMA POOL AI9736	4.50	09/01/41	204,770	219,228	215,058
FNMA POOL AI9834	4.00	09/01/41	7,617	7,774	7,832
FNMA POOL AJ0087	4.50	08/01/41	29,907	31,660	31,410
FNMA POOL AJ0222	4.50	09/01/41	4,253,996	4,529,224	4,472,905
FNMA POOL AJ0276	4.50	09/01/41	5,791,652	6,257,578	6,082,635
FNMA POOL AJ0277	4.50	09/01/41	3,478,027	3,757,827	3,652,769
FNMA POOL AJ0761	4.50	09/01/41	131,439	140,719	138,042
FNMA POOL AJ0767	4.50	09/01/41	1,758,942	1,905,423	1,847,314
FNMA POOL AJ1413	4.50	09/01/41	575,571	611,048	604,489
FNMA POOL AJ1589	4.00	10/01/41	2,511,046	2,639,971	2,581,986
FNMA POOL AJ1672	4.50	09/01/41	15,090,800	16,278,072	15,848,987
FNMA POOL AJ1693	4.50	09/01/41	3,328,229	3,542,678	3,499,499
FNMA POOL AJ1921	4.50	09/01/41	855,902	916,335	898,904
FNMA POOL AJ1949	4.00	10/01/41	157,658	164,659	162,112
FNMA POOL AJ1968	5.00	10/01/41	231,122	245,251	246,141
FNMA POOL AJ2084	5.00	11/01/41	775,150	857,479	838,479
FNMA POOL AJ2227	4.50	09/01/41	376,037	402,588	394,930
FNMA POOL AJ2665	4.00	10/01/41	6,862	7,166	7,056
FNMA POOL AJ3051	4.00	10/01/41	11,833,032	12,544,052	12,167,327
FNMA POOL AJ3130	4.50	10/01/41	7,435,466	7,886,212	7,809,036
FNMA POOL AJ3145	4.50	10/01/41	155,249	166,217	163,048
FNMA POOL AJ3146	4.50	10/01/41	50,094	53,633	52,611
FNMA POOL AJ4563	4.50	11/01/41	2,500,735	2,699,196	2,626,376
FNMA POOL AJ4994	4.50	11/01/41	7,251,518	7,728,555	7,615,847
FNMA POOL AJ5303	4.00	11/01/41	48,810	49,817	50,189
FNMA POOL AJ5572	4.00	01/01/42	2,285,992	2,420,644	2,350,573
FNMA POOL AJ5822	4.50	11/01/41	3,933,124	4,247,676	4,130,730
FNMA POOL AJ6087	3.50	12/01/26	12,815	13,197	13,008

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FNMA POOL AJ6180	4.50	11/01/41	681,525	721,564	715,766
FNMA POOL AJ6522	4.50	11/01/41	914,224	967,934	960,156
FNMA POOL AJ7560	4.50	12/01/41	114,298	122,384	120,041
FNMA POOL AJ8365	3.50	01/01/42	25,445,766	26,539,590	25,558,866
FNMA POOL AJ8463	4.00	12/01/41	10,630,264	11,301,549	10,930,580
FNMA POOL AJ8636	4.00	01/01/42	16,399	17,127	16,862
FNMA POOL AJ9199	4.00	01/01/42	40,236	41,065	41,372
FNMA POOL AJ9279	4.00	12/01/41	95,751,058	101,973,637	98,456,119
FNMA POOL AJ9300	4.00	01/01/42	34,901,010	35,620,698	35,886,998
FNMA POOL AK0001	4.50	01/01/42	590,841	625,604	620,526
FNMA POOL AK0372	5.00	02/01/42	307,395	340,087	332,509
FNMA POOL AK0843	4.50	01/01/42	3,186,200	3,383,051	3,346,280
FNMA POOL AK1120	5.00	02/01/42	620,266	686,232	670,940
FNMA POOL AK1378	4.00	03/01/42	853,219	907,170	877,061
FNMA POOL AK2415	4.00	02/01/42	62,826,263	66,308,237	64,601,166
FNMA POOL AK2427	4.50	02/01/42	5,639,645	6,087,164	5,922,990
FNMA POOL AK3420	5.00	01/01/42	502,995	556,465	544,089
FNMA POOL AK3658	4.00	02/01/42	801,055	850,249	823,685
FNMA POOL AK3971	4.50	02/01/42	26,946	28,545	28,299
FNMA POOL AK4726	4.50	03/01/42	2,743,523	2,952,928	2,879,976
FNMA POOL AK5920	4.50	02/01/37	640,916	679,498	673,117
FNMA POOL AK7438	4.00	03/01/42	5,825,748	6,194,119	5,988,536
FNMA POOL AK9116	4.50	06/01/40	2,044	2,178	2,148
FNMA POOL AK9445	4.00	03/01/42	57,006,806	60,013,665	58,599,736
FNMA POOL AK9733	4.50	04/01/42	928,427	1,002,271	974,604
FNMA POOL AL0004	5.00	02/01/41	19,868,266	21,637,848	21,212,378
FNMA POOL AL0054	4.50	02/01/41	20,531	21,879	21,584
FNMA POOL AL0065	4.50	04/01/41	73,226	78,037	76,982
FNMA POOL AL0071	5.00	05/01/40	4,437	4,716	4,756
FNMA POOL AL0078	6.00	12/01/20	965	987	966
FNMA POOL AL0095	6.00	07/01/38	18,748	20,227	20,556
FNMA POOL AL0145	4.50	08/01/40	35,071	37,372	36,854
FNMA POOL AL0160	4.50	05/01/41	26,789	28,549	28,163
FNMA POOL AL0763	6.00	07/01/40	37,126	40,170	40,754
FNMA POOL AL0846	3.50	10/01/26	423	438	429
FNMA POOL AL0920	5.00	07/01/37	3,017,616	3,287,734	3,228,015
FNMA POOL AL0933	5.00	10/01/41	7,764,653	8,522,373	8,269,206
FNMA POOL AL1054	5.50	01/01/38	60,348	64,848	65,260
FNMA POOL AL1338	5.00	07/01/41	3,277	3,486	3,513
FNMA POOL AL1465	3.50	02/01/27	83,315	86,475	84,570
FNMA POOL AL1503	3.41	01/01/42	6,615,346	6,903,190	6,713,484
FNMA POOL AL1505	4.00	03/01/42	138,210	144,349	142,114
FNMA POOL AL1779	5.50	12/01/38	21,084	22,671	22,800
FNMA POOL AL1947	4.00	04/01/42	12,223,998	13,004,598	12,569,007
FNMA POOL AL2070	4.00	07/01/42	17,403,189	18,203,643	17,889,483
FNMA POOL AL2071	5.50	03/01/40	6,892,430	7,444,708	7,434,080
FNMA POOL AL2117	4.00	03/01/42	1,788,691	1,868,139	1,839,223
FNMA POOL AL2243	4.00	03/01/42	3,742,932	3,909,183	3,848,572
FNMA POOL AL2278	6.00	05/01/41	972,323	1,047,326	1,067,247
FNMA POOL AL2463	4.00	07/01/42	31,432,435	32,080,626	32,310,746
FNMA POOL AL2482	4.50	09/01/42	2,749	2,930	2,889

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FNMA POOL AL2694	3.50	11/01/42	40,366,608	42,158,996	40,511,435
FNMA POOL AL2845	4.50	07/01/42	15,571,103	16,770,806	16,369,774
FNMA POOL AL2846	4.50	06/01/42	6,074,442	6,527,425	6,386,012
FNMA POOL AL2869	4.50	01/01/42	10,537,028	11,295,996	11,077,492
FNMA POOL AL2901	4.00	09/01/42	12,324,731	13,080,626	12,669,118
FNMA POOL AL3519	4.50	11/01/41	5,005	5,334	5,257
FNMA POOL AL3811	4.00	09/01/42	24,153,640	25,428,154	24,836,004
FNMA POOL AL3967	4.50	08/01/42	28,043	29,891	29,452
FNMA POOL AL4163	4.00	05/01/23	21,547	22,308	21,699
FNMA POOL AL4242	5.00	10/01/41	2,812,632	3,064,151	3,002,910
FNMA POOL AL4301	4.50	04/01/42	1,599,556	1,680,115	1,679,921
FNMA POOL AL4338	4.00	10/01/43	516,858	539,841	530,492
FNMA POOL AL4626	2.29	08/01/43	4,422,700	4,476,296	4,492,053
FNMA POOL AL4809	5.00	05/01/42	2,902,365	3,142,353	3,098,713
FNMA POOL AL5097	4.50	09/01/43	5,221	5,566	5,489
FNMA POOL AL5231	4.50	09/01/42	28,134	29,988	29,577
FNMA POOL AL5400	4.50	01/01/43	4,225,205	4,551,048	4,437,487
FNMA POOL AL5537	4.50	04/01/44	8,576	9,143	9,007
FNMA POOL AL5707	4.50	11/01/43	35,374,933	38,265,691	37,152,229
FNMA POOL AL5749	4.50	07/01/42	90,236	96,180	94,769
FNMA POOL AL5876	4.50	01/01/42	20,037	21,355	21,055
FNMA POOL AL5889	4.50	06/01/44	5,281	5,630	5,551
FNMA POOL AL5930	4.50	01/01/43	73,072	77,891	76,744
FNMA POOL AL5955	5.00	01/01/42	41,254,579	45,207,775	44,045,501
FNMA POOL AL6001	4.00	10/01/44	16,471,799	17,417,973	16,889,792
FNMA POOL AL6127	2.89	12/01/44	3,765,533	3,876,801	3,776,345
FNMA POOL AL6214	4.50	09/01/42	30,602,109	32,960,654	32,139,610
FNMA POOL AL6274	5.00	09/01/44	56,417,248	62,357,869	60,574,109
FNMA POOL AL6818	4.50	08/01/44	85,034	90,658	89,396
FNMA POOL AL6949	4.50	06/01/44	16,056,147	17,297,385	16,879,697
FNMA POOL AL7318	4.50	01/01/43	21,740,347	23,416,932	22,855,451
FNMA POOL AL7363	4.50	10/01/41	4,587,954	4,940,927	4,823,279
FNMA POOL AL7364	4.50	09/01/43	4,192,241	4,515,921	4,405,436
FNMA POOL AL7767	4.50	06/01/44	457,205	487,432	480,176
FNMA POOL AL8206	4.50	01/01/43	84,749	90,337	89,096
FNMA POOL AL8383	4.50	10/01/45	81,667	87,078	85,856
FNMA POOL AL9128	4.50	02/01/46	90,962	96,992	95,532
FNMA POOL AL9246	4.50	08/01/44	12,577,128	13,216,936	13,222,233
FNMA POOL AL9868	2.50	02/01/47	205,598	200,678	192,738
FNMA POOL AL9949	3.50	02/01/47	6,362,847	6,555,184	6,350,339
FNMA POOL AO1748	4.00	05/01/42	11,267,409	11,865,573	11,582,252
FNMA POOL AO2102	4.50	05/01/42	704,992	765,897	740,056
FNMA POOL AO2106	4.50	05/01/42	1,363,664	1,471,059	1,431,488
FNMA POOL AO4143	4.00	06/01/42	29,182	29,784	29,998
FNMA POOL AO5257	4.50	06/01/42	552,107	586,747	579,567
FNMA POOL AO6731	4.00	06/01/42	2,572,520	2,686,806	2,644,404
FNMA POOL AO8647	4.00	07/01/42	1,271,324	1,346,356	1,306,848
FNMA POOL AO8954	4.00	07/01/42	351,672	374,159	361,499
FNMA POOL AO9369	4.00	07/01/42	4,078,499	4,329,590	4,192,464
FNMA POOL AP0005	2.63	07/01/42	19,706,697	20,003,263	19,676,127
FNMA POOL AP3683	4.00	10/01/42	7,013,271	7,460,295	7,209,241

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FNMA POOL AP9889	3.50	10/01/42	17,949	18,413	18,014
FNMA POOL AQ4601	4.00	12/01/42	5,630,892	5,868,674	5,788,235
FNMA POOL AQ6654	3.50	01/01/43	41,327	42,396	41,476
FNMA POOL AQ8254	3.50	12/01/42	1,217,005	1,296,731	1,221,371
FNMA POOL AQ8429	3.50	12/01/42	10,105,294	10,767,295	10,141,550
FNMA POOL AR4878	3.50	01/01/43	934,421	981,842	937,773
FNMA POOL AR7032	3.50	02/01/43	1,515,324	1,584,659	1,520,760
FNMA POOL AR8948	3.50	03/01/28	1,138,657	1,192,840	1,155,773
FNMA POOL AR9900	3.50	04/01/43	7,210,252	7,587,283	7,198,644
FNMA POOL AR9927	3.50	04/01/33	1,554,602	1,589,914	1,568,567
FNMA POOL AS0026	3.50	07/01/43	67,098	68,839	67,296
FNMA POOL AS0317	4.00	08/01/43	12,172	12,423	12,493
FNMA POOL AS4805	3.50	04/01/45	2,066	2,135	2,064
FNMA POOL AS5319	3.50	07/01/45	2,121	2,190	2,118
FNMA POOL AS5474	4.00	07/01/45	18,583,122	19,818,948	19,013,477
FNMA POOL AS5696	3.50	08/01/45	14,590	15,274	14,570
FNMA POOL AS5812	3.50	09/01/45	35,046,814	36,310,466	34,999,673
FNMA POOL AS5943	4.00	10/01/45	60,586	63,636	61,989
FNMA POOL AS6101	3.50	11/01/45	7,993,822	8,182,319	7,983,069
FNMA POOL AS7611	2.50	07/01/46	1,920,385	1,874,452	1,800,266
FNMA POOL AS8269	3.00	11/01/46	10,025	10,395	9,720
FNMA POOL AS8270	2.50	11/01/46	962,433	939,406	902,233
FNMA POOL AS8330	4.00	08/01/46	2,675,518	2,853,819	2,731,849
FNMA POOL AS8483	3.00	12/01/46	16,148	15,966	15,657
FNMA POOL AS8570	2.50	12/01/46	1,761,269	1,719,127	1,651,103
FNMA POOL AS8600	2.50	01/01/32	15,080	15,085	14,677
FNMA POOL AS8963	4.00	10/01/43	918,063	966,377	943,999
FNMA POOL AS9587	4.00	05/01/47	228,721,520	242,632,225	234,059,114
FNMA POOL AT2476	3.50	05/01/33	937,563	958,885	946,247
FNMA POOL AT2478	3.50	05/01/33	1,054,271	1,078,247	1,063,742
FNMA POOL AT2482	3.50	05/01/33	1,254,865	1,283,403	1,266,112
FNMA POOL AT2858	3.50	05/01/33	118,283	120,973	119,537
FNMA POOL AT2934	3.50	05/01/33	1,452,695	1,485,732	1,466,149
FNMA POOL AT2958	3.50	05/01/33	2,195,696	2,245,631	2,215,372
FNMA POOL AT2960	3.50	05/01/33	1,766,560	1,806,735	1,782,393
FNMA POOL AT4187	3.50	05/01/33	1,474,857	1,508,399	1,488,106
FNMA POOL AT4943	3.50	05/01/43	6,162,597	6,538,431	6,152,676
FNMA POOL AT5419	3.50	05/01/33	746,448	763,424	753,362
FNMA POOL AT5421	3.50	05/01/33	1,509,939	1,544,278	1,523,470
FNMA POOL AT7585	3.50	06/01/43	10,644,145	11,175,898	10,675,679
FNMA POOL AT7589	3.50	06/01/43	8,094,508	8,515,693	8,118,489
FNMA POOL AT7590	4.00	05/01/43	1,031,937	1,110,894	1,059,158
FNMA POOL AT7602	3.50	05/01/43	1,140,434	1,193,233	1,143,813
FNMA POOL AT7893	2.28	08/01/43	16,464,008	16,219,601	16,201,676
FNMA POOL AT8446	3.50	06/01/33	676,215	691,613	682,372
FNMA POOL AT8620	4.50	06/01/43	1,087,523	1,156,162	1,142,213
FNMA POOL AT8624	3.50	06/01/43	528,270	542,496	529,835
FNMA POOL AT8750	3.50	05/01/33	643,626	658,263	649,393
FNMA POOL AU1636	3.50	07/01/43	25,118,797	26,200,751	25,193,213
FNMA POOL AU1650	3.50	07/01/43	78,885,445	82,265,754	79,119,147
FNMA POOL AU1724	4.00	07/01/43	1,600,027	1,663,736	1,646,084

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FNMA POOL AU2553	3.50	07/01/33	1,477,669	1,511,357	1,490,942
FNMA POOL AU2554	3.50	07/01/33	1,782,074	1,822,702	1,798,580
FNMA POOL AU2594	4.00	07/01/43	1,908,069	1,947,420	1,958,401
FNMA POOL AU6240	4.00	10/01/43	432,870	451,189	444,288
FNMA POOL AU6973	2.77	11/01/43	5,476,942	5,651,437	5,636,182
FNMA POOL AU7007	4.00	11/01/43	1,371,670	1,404,838	1,407,853
FNMA POOL AU7276	4.00	10/01/38	3,700,162	3,929,300	3,797,767
FNMA POOL AU9432	5.00	10/01/43	342,243	370,508	372,516
FNMA POOL AU9782	2.43	09/01/43	1,585,459	1,612,088	1,641,152
FNMA POOL AV0022	4.00	11/01/43	13,756,398	14,040,109	14,119,271
FNMA POOL AV0662	4.00	12/01/43	1,315,853	1,374,372	1,350,563
FNMA POOL AV1095	4.50	09/01/43	2,497,757	2,691,654	2,623,366
FNMA POOL AV2334	2.89	01/01/44	7,512,145	7,684,543	7,516,734
FNMA POOL AV2348	4.00	01/01/44	2,373,119	2,430,505	2,435,718
FNMA POOL AV3538	4.00	12/01/38	2,899,554	3,079,323	2,976,039
FNMA POOL AV5373	5.00	12/01/43	696,908	754,519	742,384
FNMA POOL AV6610	4.00	04/01/39	4,544,224	4,826,602	4,659,540
FNMA POOL AV6685	4.50	01/01/44	365,899	389,068	384,299
FNMA POOL AV6735	4.50	03/01/44	209,661	222,949	220,204
FNMA POOL AV9206	4.00	03/01/39	6,887,918	7,315,687	7,062,708
FNMA POOL AV9631	3.04	03/01/44	2,994,242	3,094,392	2,968,867
FNMA POOL AW0966	2.81	06/01/44	10,867,172	11,157,286	10,819,036
FNMA POOL AW2234	3.40	05/01/44	2,582,816	2,677,390	2,603,972
FNMA POOL AW6278	3.11	07/01/44	6,528,359	6,708,453	6,561,491
FNMA POOL AX1040	3.02	10/01/44	1,060,396	1,081,414	1,062,032
FNMA POOL AX2377	2.93	09/01/44	1,473,308	1,506,040	1,471,155
FNMA POOL AX2763	4.00	09/01/44	84,849	90,222	87,003
FNMA POOL AX6039	2.92	10/01/44	1,535,529	1,567,125	1,532,897
FNMA POOL AX7770	4.00	02/01/45	3,808,274	4,050,882	3,904,914
FNMA POOL AY0089	2.81	12/01/44	6,054,148	6,258,940	6,064,324
FNMA POOL AY1306	3.50	03/01/45	1,348	1,401	1,347
FNMA POOL AY1814	4.00	01/01/45	2,212,841	2,352,837	2,268,995
FNMA POOL AY5654	2.62	06/01/45	16,197,381	16,536,977	16,178,960
FNMA POOL AY5790	4.00	03/01/45	13,114,201	13,948,077	13,417,904
FNMA POOL AZ0439	2.83	05/01/45	4,922,116	5,061,666	4,941,369
FNMA POOL AZ0489	3.50	05/01/45	3,210,757	3,339,240	3,206,438
FNMA POOL AZ2626	3.00	08/01/45	3,782,852	3,792,523	3,680,537
FNMA POOL AZ2899	3.50	09/01/45	109,686,754	113,781,489	109,539,215
FNMA POOL AZ3732	3.00	10/01/45	3,541,694	3,550,753	3,445,902
FNMA POOL AZ3737	3.00	11/01/45	390,901	390,274	380,328
FNMA POOL AZ4815	3.50	07/01/45	6,079,698	6,263,942	6,071,520
FNMA POOL AZ5321	4.00	08/01/45	5,569,482	5,898,421	5,698,463
FNMA POOL AZ5640	4.00	07/01/45	3,329,344	3,500,958	3,406,446
FNMA POOL BA0898	3.50	02/01/46	6,725,747	7,040,600	6,710,800
FNMA POOL BA1565	3.00	10/01/45	6,026,924	6,042,340	5,863,914
FNMA POOL BA2696	3.50	10/01/45	71,133	74,419	71,038
FNMA POOL BA4388	3.50	11/01/45	14,048,219	14,419,214	14,029,323
FNMA POOL BA4390	3.50	11/01/45	17,010,982	17,460,220	16,988,100
FNMA POOL BA5343	3.50	12/01/45	4,873,734	5,036,729	4,867,178
FNMA POOL BC0448	3.50	12/01/45	7,697,546	7,923,501	7,687,192
FNMA POOL BC6126	2.50	06/01/46	1,882,057	1,837,045	1,764,336

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FNMA POOL BC7167	2.50	07/01/46	1,837,658	1,793,704	1,722,714
FNMA POOL BC7764	2.50	07/01/46	744,706	726,894	698,126
FNMA POOL BC8395	2.50	05/01/46	9,255,654	9,034,306	8,676,720
FNMA POOL BC8653	2.50	05/01/46	1,897,089	1,851,720	1,778,427
FNMA POOL BC9667	2.50	06/01/46	8,612,865	8,406,874	8,074,137
FNMA POOL BD0199	2.50	06/01/46	489,655	477,944	459,027
FNMA POOL BD0725	2.50	06/01/46	1,892,919	1,847,647	1,774,518
FNMA POOL BD1112	2.50	06/01/46	412,240	402,381	386,455
FNMA POOL BD1117	2.50	06/01/46	702,751	685,944	658,795
FNMA POOL BD1137	2.50	06/01/46	980,096	956,656	918,792
FNMA POOL BD2549	2.50	07/01/46	1,273,405	1,242,947	1,194,007
FNMA POOL BD2575	2.50	07/01/46	427,124	416,907	400,407
FNMA POOL BD2576	2.50	07/01/46	269,809	263,356	252,933
FNMA POOL BD2795	2.50	07/01/46	405,130	395,440	379,790
FNMA POOL BD4756	2.50	07/01/46	1,339,749	1,307,704	1,255,948
FNMA POOL BD5425	3.00	12/01/46	446,809	446,192	433,244
FNMA POOL BD5429	2.50	12/01/46	1,483,098	1,447,612	1,390,332
FNMA POOL BD5508	2.50	08/01/46	3,211,786	3,134,959	3,010,891
FNMA POOL BD7107	2.50	03/01/32	735,344	735,343	715,236
FNMA POOL BE1566	3.50	04/01/47	3,849,606	3,971,813	3,842,025
FNMA POOL BE2378	3.00	04/01/47	348,900	344,862	338,308
FNMA POOL BE2848	3.00	12/01/46	69,701	69,604	67,585
FNMA POOL BE3319	3.00	01/01/47	844,678	843,513	819,035
FNMA POOL BE4057	3.00	01/01/47	403,419	402,862	391,171
FNMA POOL BE4247	3.00	12/01/46	468,388	467,741	454,168
FNMA POOL BE4595	3.00	04/01/47	684,339	676,419	663,345
FNMA POOL BE5008	4.00	02/01/45	16,178,101	17,078,156	16,588,642
FNMA POOL BE5790	2.50	01/01/47	152,323	148,678	142,796
FNMA POOL BE8781	4.00	06/01/47	24,784,792	26,190,060	25,363,186
FNMA POOL BE8824	3.50	07/01/47	9,212,384	9,443,972	9,194,243
FNMA POOL BE9210	3.00	03/01/47	904,599	903,351	876,849
FNMA POOL BE9407	4.00	07/01/47	3,379,328	3,571,460	3,458,190
FNMA POOL BH0975	3.00	04/01/47	649,035	641,523	629,124
FNMA POOL BH1224	3.50	04/01/47	1,056,425	1,089,004	1,054,345
FNMA POOL BH1374	3.00	07/01/47	534,210	533,473	517,684
FNMA POOL BH1421	3.00	04/01/47	140,679	139,051	136,363
FNMA POOL BH2557	3.00	05/01/47	1,047,123	1,039,139	1,015,000
FNMA POOL BH2558	3.00	05/01/47	539,874	533,626	523,312
FNMA POOL BH2606	3.50	08/01/47	188,943,524	195,770,599	188,571,475
FNMA POOL BH2759	3.00	06/01/47	988,623	987,259	958,295
FNMA POOL BH2829	3.00	09/01/47	1,728,007	1,725,622	1,674,997
FNMA POOL BH3889	3.50	07/01/47	1,516,358	1,554,363	1,513,372
FNMA POOL BH3897	3.50	08/01/47	4,957,506	5,133,448	4,947,744
FNMA POOL BH4226	3.00	06/01/47	417,252	416,676	404,452
FNMA POOL BH4271	4.00	06/01/47	43,385,184	45,864,750	44,397,649
FNMA POOL BH4333	3.50	06/01/47	1,901,917	1,948,718	1,901,902
FNMA POOL BH4466	3.00	11/01/47	305,876	305,454	296,413
FNMA POOL BH5113	3.50	08/01/47	8,051,083	8,322,163	8,035,229
FNMA POOL BH5642	3.00	07/01/47	649,971	649,074	630,032
FNMA POOL BH5810	3.50	07/01/47	5,014,912	5,144,014	5,005,037
FNMA POOL BH6452	3.50	07/01/47	11,827,167	12,123,594	11,803,879

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FNMA POOL BH7342	3.50	07/01/47	6,448,442	6,657,375	6,435,745
FNMA POOL BH7348	3.50	08/01/47	13,981,220	14,434,260	13,953,690
FNMA POOL BH8113	3.00	10/01/47	136,121	135,933	131,910
FNMA POOL BH8794	3.00	10/01/47	918,452	917,185	890,039
FNMA POOL BH9843	3.00	10/01/47	925,873	924,595	897,470
FNMA POOL BJ0056	3.50	10/01/47	8,139,410	8,425,767	8,123,382
FNMA POOL BJ0812	3.00	10/01/47	2,955,791	2,951,711	2,865,116
FNMA POOL BJ0813	3.00	10/01/47	2,001,374	1,998,612	1,939,978
FNMA POOL BJ2554	3.00	11/01/47	426,812	426,223	413,718
FNMA POOL BJ2965	3.00	11/01/47	171,028	170,792	165,782
FNMA POOL BJ3611	3.50	01/01/48	31,565,775	32,335,469	31,503,619
FNMA POOL BJ3653	3.50	02/01/48	19,188,881	19,505,984	19,151,096
FNMA POOL BJ3655	3.50	02/01/48	21,477,094	21,802,228	21,419,429
FNMA POOL BJ3793	3.50	12/01/47	1,502,073	1,541,981	1,499,115
FNMA POOL BJ3828	3.50	01/01/48	26,509,208	27,213,562	26,457,008
FNMA POOL BJ4816	3.50	02/01/48	2,104,312	2,112,185	2,100,168
FNMA POOL BJ4830	3.50	02/01/48	14,964,229	15,020,215	14,934,763
FNMA POOL BJ5001	3.00	12/01/47	2,972,804	2,968,700	2,881,607
FNMA POOL BJ6691	3.50	03/01/48	2,821,332	2,817,955	2,815,774
FNMA POOL BJ9379	3.50	01/01/48	7,100,119	7,224,273	7,086,139
FNMA POOL BM1096	4.00	04/01/44	63,159,036	66,514,008	64,943,340
FNMA POOL BM1456	3.50	06/01/47	14,400,338	14,780,274	14,371,982
FNMA POOL BM1617	3.50	07/01/47	9,173,322	9,466,511	9,155,258
FNMA POOL BM1630	4.00	04/01/46	66,104,036	67,467,593	67,971,540
FNMA POOL CA0105	3.50	08/01/47	143,309,225	148,156,193	143,027,035
FNMA POOL CA0998	3.50	01/01/48	185,107,255	185,628,426	184,742,760
FNMA POOL CA1184	3.50	02/01/48	241,356,301	242,035,866	240,881,047
FNMA POOL MA0052	6.00	03/01/29	8,373	8,938	9,041
FNMA POOL MA0115	4.50	07/01/29	30,486	31,910	31,962
FNMA POOL MA0171	4.50	09/01/29	6,204	6,459	6,505
FNMA POOL MA0200	4.50	10/01/29	28,141	29,300	29,503
FNMA POOL MA0562	4.50	11/01/40	50,695	54,023	53,295
FNMA POOL MA0583	4.00	12/01/40	630,693	658,679	648,494
FNMA POOL MA0614	4.00	01/01/41	185,649	193,887	190,888
FNMA POOL MA0640	4.50	02/01/41	1,456,674	1,572,814	1,531,389
FNMA POOL MA0706	4.50	04/01/31	7,023,646	7,365,497	7,357,228
FNMA POOL MA0790	4.50	07/01/41	5,187,292	5,528,288	5,447,911
FNMA POOL MA0816	4.50	08/01/31	22,419,455	23,476,728	23,484,249
FNMA POOL MA1260	4.00	10/01/42	4,053,751	4,318,980	4,167,025
FNMA POOL MA1472	3.50	06/01/33	1,055,218	1,075,340	1,064,638
FNMA POOL MA1512	3.50	07/01/33	1,678,277	1,710,324	1,693,260
FNMA POOL MA1614	4.50	10/01/43	4,048,565	4,371,302	4,252,162
FNMA POOL MA2190	4.00	02/01/45	24,950,464	26,417,969	25,583,615
FNMA POOL MA2730	2.50	08/01/46	4,971,155	4,852,243	4,660,213
FNMA POOL MA2764	2.50	09/01/46	2,758,862	2,692,864	2,586,297
FNMA POOL MA2781	2.50	10/01/46	21,706,491	21,187,189	20,348,766
FNMA POOL MA2805	2.50	11/01/46	13,128,184	12,814,085	12,307,027
FNMA POOL MA2854	2.50	12/01/46	1,814,847	1,771,423	1,701,330
FNMA POOL MA2888	2.50	01/01/47	11,587,591	11,310,311	10,862,796
FNMA POOL MA2896	3.50	02/01/47	5,848,079	5,828,186	5,835,083
FNMA POOL MA2918	2.50	01/01/47	23,377	22,817	21,915

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FNMA POOL MA2949	2.50	02/01/47	287,227	280,353	269,261
FNMA POOL MA3034	2.50	04/01/47	160,298	156,461	150,315
FNMA POOL MA3071	4.00	07/01/37	86,508,073	89,428,736	89,181,438
FNMA POOL MA3209	3.00	12/01/47	148,311	148,115	143,723
FNMA POOL MA3281	4.00	02/01/38	255,945,203	264,584,773	263,854,695
FNMA POOL MC0444	4.50	03/01/41	22,855	24,356	24,003
FNMA POOL MC0473	4.50	05/01/41	228,533	246,100	240,015
FNMA TBA 30 YR 3	3.00	08/13/48	959,400,000	921,890,281	928,297,211
FNMA TBA 30 YR 3.5	3.50	08/13/48	703,650,000	696,617,198	699,538,573
FNMA TBA 30 YR 3.5	3.50	07/12/48	1,000,000	990,994	995,336
FNMA TBA 30 YR 4	4.00	09/13/48	635,300,000	644,458,406	645,979,393
FNMA TBA 30 YR 4.5	4.50	09/13/48	318,075,000	329,271,445	330,161,850
FNMA TBA 30 YR 5	5.00	08/13/48	28,500,000	30,139,863	30,144,165
FREDDIE MAC	3.00	07/15/40	13,510,000	13,810,335	13,498,850
FREDDIE MAC	6.25	06/15/28	2,894,330	2,941,471	3,136,405
FREDDIE MAC	6.50	04/15/28	1,824,052	1,868,170	1,996,495
FREDDIE MAC	0.01	10/17/27	474,763	425,067	418,704
FREDDIE MAC	4.50	03/15/21	2,935	2,936	2,944
FREDDIE MAC	5.00	02/15/20	29,446	17,866	876
FREDDIE MAC STACR	5.89	03/25/25	1,435,000	1,543,637	1,537,419
FREDDIEMAC STRIP	5.00	09/15/35	76,683	30,121	15,204
FREDDIEMAC STRIP	4.50	08/15/35	31,160	13,063	5,519
GCCFC COMMERCIAL MORTGAGE TRUS	0.41	03/10/39	18,936,600	81,550	740
GE COMMERCIAL MORTGAGE CORPORA	0.73	03/10/40	5,637,169	161,319	3,727
GMAC COMMERCIAL MORTGAGE SECUR	1.28	04/10/40	3,932,074	115,037	114,917
GNMA II POOL 003248	5.50	06/20/32	2,244	2,418	2,409
GNMA II POOL 003284	5.50	09/20/32	1,405	1,515	1,516
GNMA II POOL 003320	5.50	12/20/32	1,414	1,525	1,527
GNMA II POOL 003652	5.50	12/20/34	3,148	3,405	3,412
GNMA II POOL 003702	5.50	04/20/35	2,783	3,011	3,014
GNMA II POOL 003807	5.50	01/20/36	2,431	2,632	2,633
GNMA II POOL 003965	5.50	03/20/37	2,853	3,094	3,083
GNMA II POOL 003997	5.50	06/20/37	27,712	30,060	29,940
GNMA II POOL 004048	5.50	11/20/37	3,174	3,444	3,428
GNMA II POOL 004072	5.50	01/20/38	2,728	2,961	2,945
GNMA II POOL 004098	5.50	03/20/38	1,281	1,390	1,382
GNMA II POOL 004194	5.50	07/20/38	120,087	130,408	129,553
GNMA II POOL 004221	5.50	08/20/38	1,378	1,497	1,487
GNMA II POOL 004244	5.50	09/20/38	136,814	148,597	147,594
GNMA II POOL 004315	5.50	12/20/38	98,506	107,016	106,176
GNMA II POOL 004462	5.00	06/20/39	53,848	56,639	56,215
GNMA II POOL 004521	5.50	08/20/39	316,051	343,568	340,865
GNMA II POOL 004559	5.00	10/20/39	1,150,342	1,249,314	1,224,340
GNMA II POOL 004600	5.50	12/20/39	45,561	49,542	49,121
GNMA II POOL 004635	4.00	02/20/40	202,533	217,432	209,685
GNMA II POOL 004715	5.00	06/20/40	10,021,321	10,838,313	10,677,258
GNMA II POOL 004748	5.50	07/20/40	26,934	29,303	29,039
GNMA II POOL 004770	4.00	08/20/40	1,514,725	1,573,931	1,566,146
GNMA II POOL 004772	5.00	08/20/40	3,345,307	3,652,240	3,564,271
GNMA II POOL 004800	4.00	09/20/40	538,783	559,858	557,074
GNMA II POOL 004803	5.50	09/20/40	2,808,690	3,056,136	3,027,799

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GNMA II POOL 004833	4.00	10/20/40	2,348,323	2,445,011	2,428,043
GNMA II POOL 004834	4.50	10/20/40	31,488,607	33,718,909	33,107,597
GNMA II POOL 004836	5.50	10/20/40	318,727	347,367	344,489
GNMA II POOL 004853	4.00	11/20/40	19,290,343	20,466,655	19,945,203
GNMA II POOL 004882	4.00	12/20/40	5,959,744	6,401,277	6,162,063
GNMA II POOL 004885	5.50	12/20/40	91,085	99,130	98,527
GNMA II POOL 004925	5.50	01/20/41	146,443	159,637	158,581
GNMA II POOL 004945	4.00	02/20/41	4,022,291	4,187,891	4,158,838
GNMA II POOL 004949	4.00	02/20/41	271,504	287,085	278,360
GNMA II POOL 004950	5.50	02/20/41	258,655	281,541	279,597
GNMA II POOL 004952	3.50	02/20/41	93,461	99,422	93,849
GNMA II POOL 005081	4.00	06/20/41	1,684,183	1,809,461	1,741,278
GNMA II POOL 005117	5.50	07/20/41	1,588,283	1,729,387	1,715,892
GNMA II POOL 005140	4.50	08/20/41	7,217,911	7,757,165	7,589,160
GNMA II POOL 005177	5.50	09/20/41	80,148	87,416	86,482
GNMA II POOL 005206	5.50	10/20/41	2,719,783	2,966,621	2,938,823
GNMA II POOL 080152	3.38	01/20/28	2,746	2,810	2,800
GNMA II POOL 080169	3.38	02/20/28	2,134	2,184	2,176
GNMA II POOL 080174	3.38	03/20/28	3,526	3,609	3,597
GNMA II POOL 080178	3.38	03/20/28	7,688	7,869	7,842
GNMA II POOL 080180	3.38	03/20/28	2,065	2,114	2,106
GNMA II POOL 080186	2.63	04/20/28	3,362	3,446	3,443
GNMA II POOL 080197	2.63	05/20/28	3,417	3,503	3,500
GNMA II POOL 080198	2.63	05/20/28	8,385	8,597	8,590
GNMA II POOL 080204	2.63	06/20/28	4,517	4,631	4,606
GNMA II POOL 080205	2.63	06/20/28	4,516	4,630	4,624
GNMA II POOL 080207	2.63	06/20/28	8,213	8,421	8,373
GNMA II POOL 080221	2.75	08/20/28	8,501	8,697	8,605
GNMA II POOL 080311	2.75	08/20/29	3,012	3,084	3,084
GNMA II POOL 080317	2.75	09/20/29	4,742	4,856	4,853
GNMA II POOL 080562	3.13	12/20/31	45,224	45,227	46,379
GNMA II POOL 080932	2.63	06/20/34	73,212	73,043	75,543
GNMA II POOL 081401	2.75	07/20/35	49,404	49,177	50,873
GNMA II POOL 081560	3.63	12/20/35	13,510	13,501	13,980
GNMA II POOL 081635	3.38	03/20/36	55,264	55,054	56,817
GNMA II POOL 081734	3.25	08/20/36	23,398	23,369	24,312
GNMA II POOL 783038	5.50	07/20/40	86,777	94,408	93,602
GNMA II POOL 783377	4.50	05/20/41	10,389,857	11,144,266	10,924,253
GNMA II POOL MA0393	4.00	09/20/42	223,044	242,100	230,483
GNMA II POOL MA2892	3.50	06/20/45	9,137	9,402	9,202
GNMA II POOL MA3105	3.50	09/20/45	11,921	12,358	12,006
GNMA II POOL MA3106	4.00	09/20/45	461	490	475
GNMA II POOL MA3172	3.00	10/20/45	66,945	67,581	65,815
GNMA II TBA 30 YR 4	4.00	09/21/48	303,575,000	309,883,668	310,265,793
GNMA II TBA 30 YR 4.5	4.50	09/21/48	353,500,000	365,872,500	366,342,655
GNMA POOL 353933	6.50	10/15/23	12,485	12,688	12,827
GNMA POOL 375958	6.50	12/15/23	2,515	2,557	2,626
GNMA POOL 393403	6.50	04/15/26	532	543	549
GNMA POOL 412570	6.50	03/15/26	689	703	740
GNMA POOL 415053	6.50	02/15/26	116	118	116
GNMA POOL 417374	6.50	04/15/26	548	559	588

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GNMA POOL 426034	6.50	04/15/26	30	31	31
GNMA POOL 433112	6.50	07/15/26	3,559	3,629	3,673
GNMA POOL 444136	5.00	08/15/40	238,937	256,971	253,033
GNMA POOL 562291	5.50	12/15/33	3,862	4,203	4,195
GNMA POOL 603567	5.50	04/15/33	51,385	51,984	55,464
GNMA POOL 603829	5.50	12/15/32	14,737	16,009	15,840
GNMA POOL 604183	5.50	04/15/33	2,318	2,345	2,516
GNMA POOL 604370	5.50	06/15/33	69,843	75,947	75,877
GNMA POOL 604382	5.50	06/15/33	18,156	19,743	19,712
GNMA POOL 604872	5.50	12/15/33	44,793	48,748	48,722
GNMA POOL 604949	5.50	01/15/34	6,322	6,881	6,881
GNMA POOL 606739	5.00	07/15/40	1,283,644	1,380,442	1,372,372
GNMA POOL 609460	5.50	08/15/33	5,345	5,408	5,617
GNMA POOL 611879	5.50	05/15/33	2,789	3,033	3,030
GNMA POOL 619120	5.50	10/15/34	484	490	508
GNMA POOL 622145	5.50	10/15/33	6,010	6,539	6,485
GNMA POOL 622611	5.50	10/15/33	16,208	17,634	17,277
GNMA POOL 636834	5.50	11/15/34	3,374	3,675	3,608
GNMA POOL 696976	5.00	06/15/40	262,873	282,679	278,381
GNMA POOL 696990	5.00	08/15/40	610,075	656,122	646,065
GNMA POOL 706805	5.00	06/15/40	616,480	662,927	652,848
GNMA POOL 711520	5.00	06/15/40	968,290	1,041,244	1,025,413
GNMA POOL 716861	4.50	04/15/39	1,311	1,404	1,373
GNMA POOL 718536	5.00	06/15/40	848,314	912,229	898,359
GNMA POOL 719226	5.00	07/15/40	2,825,700	3,038,783	2,992,397
GNMA POOL 723807	5.00	06/15/40	285,582	307,099	302,430
GNMA POOL 726872	5.00	06/15/40	82,328	88,530	87,184
GNMA POOL 730927	5.00	07/15/40	630,267	677,795	667,449
GNMA POOL 732153	5.00	06/15/40	250,099	268,942	267,447
GNMA POOL 732516	5.00	07/15/40	826,265	888,573	875,009
GNMA POOL 733352	5.00	07/15/40	551,780	593,389	590,056
GNMA POOL 736055	5.00	06/15/40	739,114	794,801	782,717
GNMA POOL 736107	5.00	07/15/40	796,345	856,397	843,324
GNMA POOL 739192	5.00	07/15/40	773,567	831,901	819,203
GNMA POOL 739669	5.00	08/15/40	481,943	518,319	510,374
GNMA POOL 740478	5.00	07/15/40	1,253,570	1,348,100	1,327,522
GNMA POOL 740494	5.00	07/15/40	741,314	797,216	785,047
GNMA POOL 741230	5.00	08/15/40	47,866	51,478	51,186
GNMA POOL 741313	5.00	06/15/40	11,527	12,395	12,356
GNMA POOL 742413	5.00	07/15/40	65,648	70,599	70,186
GNMA POOL 743691	5.00	06/15/40	368,285	396,033	390,012
GNMA POOL 743742	5.00	06/15/40	1,440,292	1,548,808	1,525,260
GNMA POOL 743744	5.00	07/15/40	603,733	649,259	639,349
GNMA POOL 743802	5.00	06/15/40	609,703	655,640	645,671
GNMA POOL 743817	5.00	07/15/40	715,726	769,698	757,949
GNMA POOL 744484	5.00	07/15/40	1,264,361	1,359,705	1,338,950
GNMA POOL 745790	5.00	07/15/40	63,914	68,734	68,511
GNMA POOL 781806	9.50	05/15/22	13,069	13,928	13,277
GOVERNMENT NATIONAL MORTGAGE A	3.25	04/20/67	3,479,825	3,585,976	3,587,877
GS MORTGAGE SECURITIES TRUST	1.13	11/10/50	125,195,344	9,494,878	8,707,590
GS MORTGAGE SECURITIES TRUST	1.01	05/10/50	93,604,065	5,791,358	3,742,935

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GS MORTGAGE SECURITIES TRUST	0.97	03/10/50	103,184,335	6,872,262	5,873,960
GS MORTGAGE SECURITIES TRUST	1.56	11/10/46	95,234,831	8,469,538	3,585,939
GS MORTGAGE SECURITIES TRUST	2.13	11/10/45	50,093,518	7,726,890	3,599,615
GS MORTGAGE SECURITIES TRUST	1.08	11/10/39	16,603,563	665,157	24,451
GSR MORTGAGE LOAN TRUST	2.40	08/25/46	1,430,382	902,489	806,340
GSR MORTGAGE LOAN TRUST	3.68	09/25/35	54,844	51,050	55,076
GSR MORTGAGE LOAN TRUST	3.75	06/25/34	387,262	213,676	375,435
GSR MORTGAGE LOAN TRUST	3.98	05/25/34	107,745	107,802	108,236
HARBORVIEW MORTGAGE LOAN TRUST	2.28	01/25/47	369,279	128,439	213,898
HARBORVIEW MORTGAGE LOAN TRUST	3.09	10/25/37	1,074,671	806,955	1,072,529
HARBORVIEW MORTGAGE LOAN TRUST	2.26	11/19/36	745,068	557,449	710,495
HARBORVIEW MORTGAGE LOAN TRUST	2.62	03/19/35	315,407	237,093	306,669
HARBORVIEW MORTGAGE LOAN TRUST	2.84	01/19/35	1,062,864	1,052,066	969,748
HARBORVIEW MORTGAGE LOAN TRUST	2.88	12/19/34	874,887	867,620	791,818
HARBORVIEW MORTGAGE LOAN TRUST	2.88	11/19/34	232,282	164,059	196,950
HARBORVIEW MORTGAGE LOAN TRUST	3.63	04/19/34	148,171	141,790	148,171
HOMEBANC MORTGAGE TRUST	2.83	12/25/34	418,226	346,339	411,639
IMPAC CMB TRUST	2.74	04/25/35	352,254	205,138	337,937
IMPAC CMB TRUST	2.99	03/25/35	49,655	49,808	49,202
IMPAC SECURED ASSETS CORP.	2.20	05/25/37	779,285	779,285	657,475
INDYMAC INDA MORTGAGE LOAN TRU	3.65	11/25/37	622,043	513,423	609,873
INDYMAC INDX MORTGAGE LOAN TRU	3.88	06/25/36	1,918,548	1,888,509	1,744,558
INDYMAC INDX MORTGAGE LOAN TRU	3.75	08/25/35	548,928	370,719	481,632
INDYMAC INDX MORTGAGE LOAN TRU	2.87	12/25/34	161,207	113,603	147,747
JP MORGAN CHASE COMMERCIAL MOR	1.48	07/15/50	69,601,608	5,776,307	4,914,922
JP MORGAN CHASE COMMERCIAL MOR	1.26	03/15/50	91,897,992	6,931,406	5,961,325
JP MORGAN CHASE COMMERCIAL MOR	1.29	01/15/49	78,520,634	5,454,200	3,765,007
JP MORGAN CHASE COMMERCIAL MOR	1.24	07/15/47	91,950,556	6,170,744	3,128,197
JP MORGAN CHASE COMMERCIAL MOR	1.23	12/15/46	83,020,070	6,350,620	3,151,603
JP MORGAN CHASE COMMERCIAL MOR	0.00	01/15/42	4,593,939	124,946	179
JP MORGAN CHASE COMMERCIAL MOR	1.66	10/12/37	844,655	25,211	16,090
JP MORGAN MORTGAGE ACQUISITION	2.37	01/25/37	7,150,000	7,141,289	6,850,915
JP MORGAN MORTGAGE TRUST	4.09	06/25/36	254,060	229,606	247,281
JP MORGAN MORTGAGE TRUST	3.64	04/25/36	135,988	131,417	129,669
JP MORGAN MORTGAGE TRUST	4.12	07/25/35	53,772	49,001	53,632
JP MORGAN MORTGAGE TRUST	3.62	11/25/33	11,725	11,274	11,994
JPMBB COMMERCIAL MORTGAGE SECU	1.53	03/15/49	212,628,198	19,663,856	15,315,781
JPMBB COMMERCIAL MORTGAGE SECU	1.17	12/15/48	83,101,760	6,141,303	4,634,898
JPMBB COMMERCIAL MORTGAGE SECU	1.61	11/15/48	114,356,030	9,539,466	6,169,498
JPMBB COMMERCIAL MORTGAGE SECU	1.29	10/15/48	77,211,800	5,931,500	3,638,969
JPMBB COMMERCIAL MORTGAGE SECU	1.12	08/15/48	163,743,713	11,113,122	8,106,301
JPMBB COMMERCIAL MORTGAGE SECU	3.80	08/15/48	45,000,000	46,232,108	45,465,373
JPMBB COMMERCIAL MORTGAGE SECU	1.16	11/15/47	124,800,625	8,835,884	4,763,967
JPMBB COMMERCIAL MORTGAGE SECU	1.19	08/15/47	63,601,172	5,233,168	3,127,079
JPMBB COMMERCIAL MORTGAGE SECU	1.29	04/15/47	92,863,415	5,888,563	1,995,547
JPMBB COMMERCIAL MORTGAGE SECU	1.10	02/15/47	85,218,529	6,172,719	3,258,145
JPMBB COMMERCIAL MORTGAGE SECU	1.37	11/15/45	65,694,914	5,551,286	2,536,600
LB UBS COMMERCIAL MORTGAGE TRU	0.43	02/15/40	1,866,514	21,280	73
LB UBS COMMERCIAL MORTGAGE TRU	0.43	02/15/40	1,488,770	16,722	58
LB UBS COMMERCIAL MORTGAGE TRU	0.62	09/15/39	34,804,866	364,198	1,359
LB UBS COMMERCIAL MORTGAGE TRU	0.90	11/15/38	5,427,055	49,034	39,917

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LB UBS COMMERCIAL MORTGAGE TRU	0.90	11/15/38	5,559,632	127,376	40,891
LB UBS COMMERCIAL MORTGAGE TRU	0.05	08/15/36	1,299,674	4,220	864
LB UBS COMMERCIAL MORTGAGE TRU	0.32	03/15/36	2,291,231	45,861	155
LUMINENT MORTGAGE TRUST	2.28	07/25/36	1,248,811	812,808	1,004,061
MASTR ADJUSTABLE RATE MORTGAGE	3.58	03/25/35	272,053	272,053	269,719
MASTR ADJUSTABLE RATE MORTGAGE	4.05	11/25/34	101,177	86,407	101,177
MASTR ALTERNATIVE LOANS TRUST	6.50	05/25/33	113,454	121,156	113,454
MASTR REPERFORMING LOAN TRUST	2.44	05/25/35	1,088,720	933,928	890,197
MASTR SPECIALIZED LOAN TRUST	2.46	01/25/37	1,734,852	931,364	1,042,525
MERRILL LYNCH MORTGAGE INVESTO	3.82	07/25/35	413,563	413,370	354,416
MERRILL LYNCH MORTGAGE INVESTO	3.54	02/25/35	1,739,535	1,469,260	1,724,887
MERRILL LYNCH MORTGAGE INVESTO	3.68	02/25/34	221,464	210,114	223,716
ML CFC COMMERCIAL MORTGAGE TRU	0.71	12/12/49	6,596,104	12,844	24,953
ML CFC COMMERCIAL MORTGAGE TRU	0.39	08/12/48	7,618,463	298	298
ML CFC COMMERCIAL MORTGAGE TRU	0.73	07/12/46	6,000,051	163,956	55,552
MORGAN STANLEY BAML TRUST	1.60	05/15/50	87,301,051	8,450,785	7,216,514
MORGAN STANLEY BAML TRUST	1.79	05/15/49	63,715,940	7,343,479	5,882,674
MORGAN STANLEY BAML TRUST	3.33	05/15/49	10,000,000	10,279,927	9,753,440
MORGAN STANLEY BAML TRUST	1.13	12/15/48	127,767,162	10,261,943	4,757,113
MORGAN STANLEY BAML TRUST	1.23	10/15/48	120,465,182	9,593,160	7,007,801
MORGAN STANLEY BAML TRUST	1.28	10/15/48	84,420,639	6,880,552	5,006,048
MORGAN STANLEY BAML TRUST	1.52	02/15/48	121,644,460	12,137,271	7,552,062
MORGAN STANLEY BAML TRUST	1.16	12/15/47	81,775,652	5,853,828	4,366,193
MORGAN STANLEY BAML TRUST	1.06	10/15/47	119,480,218	6,889,803	2,618,091
MORGAN STANLEY BAML TRUST	1.36	08/15/47	85,795,323	7,029,460	3,639,390
MORGAN STANLEY BAML TRUST	1.30	06/15/47	116,603,803	9,497,450	4,931,045
MORGAN STANLEY BAML TRUST	1.31	02/15/47	214,839,044	16,016,074	6,881,172
MORGAN STANLEY BAML TRUST	1.23	05/15/46	173,031,660	12,855,987	7,422,318
MORGAN STANLEY BAML TRUST	1.78	11/15/45	47,384,626	6,156,185	2,676,633
MORGAN STANLEY BAML TRUST	1.63	08/15/45	85,800,492	9,152,849	4,065,411
MORGAN STANLEY CAPITAL I TRUST	1.00	07/15/51	95,000,000	5,982,031	5,982,031
MORGAN STANLEY CAPITAL I TRUST	0.95	12/15/50	73,132,466	4,682,496	4,316,149
MORGAN STANLEY CAPITAL I TRUST	0.91	07/15/49	156,919,443	7,540,589	2,486,771
MORGAN STANLEY CAPITAL I TRUST	1.38	03/15/49	87,986,219	7,449,142	5,799,206
MORGAN STANLEY CAPITAL I TRUST	1.06	06/15/44	52,917,539	5,502,994	1,099,504
MORGAN STANLEY MORTGAGE LOAN T	4.82	11/25/37	1,578,915	1,575,968	1,278,888
MORGAN STANLEY MORTGAGE LOAN T	6.00	08/25/37	4,684	4,683	3,651
MORGAN STANLEY MORTGAGE LOAN T	2.53	06/25/37	497,544	491,989	372,138
MORGAN STANLEY MORTGAGE LOAN T	3.75	07/25/35	648,623	499,771	621,632
MORGAN STANLEY MORTGAGE LOAN T	2.16	10/25/34	58,358	50,299	56,078
MORGAN STANLEY MORTGAGE LOAN T	3.66	09/25/34	377,391	172,881	272,745
MORGAN STANLEY MORTGAGE LOAN T	3.96	08/25/34	451,575	205,744	398,779
NEW YORK MORTGAGE TRUST	2.75	08/25/35	452,191	400,970	433,225
NEWGATE FUNDING PLC	0.87	12/01/50	739,605	948,077	945,747
NOMURA ASSET ACCEPTANCE CORPOR	6.00	03/25/47	706,524	676,087	657,899
NOMURA HOME EQUITY LOAN INC	6.06	02/25/37	1,051,481	619,018	570,983
PARAGON MORTGAGES PLC	1.00	05/15/41	818,530	1,085,611	1,049,490
RESI FINANCE LIMITED PARTNERSH	3.45	09/10/35	924,169	736,975	820,541
RESIDENTIAL ACCREDIT LOANS, IN	6.00	06/25/36	1,008,331	754,798	925,273
RESIDENTIAL ACCREDIT LOANS, IN	3.06	08/25/35	788,572	589,457	734,660
RESIDENTIAL ACCREDIT LOANS, IN	5.50	08/25/35	65,665	59,927	59,637

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RESIDENTIAL ASSET MORTGAGE PRO	7.50	05/25/32	192,648	190,380	49,972
RMAC SECURITIES PLC	0.79	06/12/44	242,494	313,549	309,780
SALOMON BROTHERS MORTGAGE SECU	3.73	09/25/32	163,202	166,160	163,202
SEQUOIA MORTGAGE TRUST	2.62	01/20/35	206,564	172,065	204,322
SEQUOIA MORTGAGE TRUST	2.72	01/20/34	86,136	75,393	85,378
SEQUOIA MORTGAGE TRUST	2.67	11/22/24	4,983	4,683	4,957
SG COMMERCIAL MORTGAGE SECURIT	2.17	10/10/48	47,558,031	6,300,860	5,280,367
STRUCTURED ADJUSTABLE RATE MOR	3.77	10/25/47	1,320,846	1,321,448	1,144,897
STRUCTURED ADJUSTABLE RATE MOR	2.39	10/25/35	199,376	164,671	195,941
STRUCTURED ADJUSTABLE RATE MOR	2.43	08/25/35	117,283	99,553	116,098
STRUCTURED ADJUSTABLE RATE MOR	3.74	07/25/35	662,555	521,159	588,637
STRUCTURED ADJUSTABLE RATE MOR	3.80	04/25/35	456,246	368,476	453,074
STRUCTURED ADJUSTABLE RATE MOR	3.82	03/25/35	551,687	490,226	551,687
STRUCTURED ADJUSTABLE RATE MOR	3.73	01/25/35	297,769	236,068	295,955
STRUCTURED ADJUSTABLE RATE MOR	2.59	10/25/34	2,686,398	2,683,193	2,521,045
STRUCTURED ADJUSTABLE RATE MOR	3.92	04/25/34	266,382	234,593	267,008
STRUCTURED ASSET MORTGAGE INVE	2.30	08/25/36	1,685,280	1,194,504	1,538,360
STRUCTURED ASSET MORTGAGE INVE	2.32	02/25/36	994,965	645,129	912,297
STRUCTURED ASSET MORTGAGE INVE	2.40	12/25/35	187,448	128,322	187,600
STRUCTURED ASSET SECURITIES CO	2.24	05/25/36	129,429	123,751	128,258
STRUCTURED ASSET SECURITIES CO	4.42	06/25/33	217,746	205,402	217,746
STRUCTURED ASSET SECURITIES CO	4.08	11/25/32	254,859	257,758	254,859
THORNBURG MORTGAGE SECURITIES	3.39	09/25/37	321,500	283,425	321,500
UBS BARCLAYS COMMERCIAL MORTGA	1.28	04/10/46	114,094,889	10,155,030	5,160,816
UBS BARCLAYS COMMERCIAL MORTGA	1.79	12/10/45	64,358,808	8,399,748	3,699,849
UBS COMMERCIAL MORTGAGE TRUST	1.02	11/15/50	79,841,968	5,789,469	5,357,655
UBS COMMERCIAL MORTGAGE TRUST	1.26	10/15/50	66,820,666	5,524,191	5,114,235
VENDEE MORTGAGE TRUST	6.50	10/15/29	5,207,030	5,255,147	5,748,928
WACHOVIA BANK COMMERCIAL MORTG	0.46	12/15/43	17,054,096	8,334	6,922
WAMU COMMERCIAL MORTGAGE SECUR	0.28	12/27/49	10,371,348	463,689	323,482
WAMU COMMERCIAL MORTGAGE SECUR	0.67	11/23/43	4,331,164	261,925	169
WAMU MORTGAGE PASS THROUGH CER	2.40	09/25/46	1,342,123	1,051,529	1,267,001
WAMU MORTGAGE PASS THROUGH CER	3.33	08/25/46	329,669	272,826	296,707
WAMU MORTGAGE PASS THROUGH CER	2.45	10/25/45	483,189	347,758	476,257
WAMU MORTGAGE PASS THROUGH CER	2.41	08/25/45	507,514	420,877	506,093
WAMU MORTGAGE PASS THROUGH CER	2.49	08/25/45	473,106	365,507	464,418
WAMU MORTGAGE PASS THROUGH CER	2.63	07/25/45	43,779	35,940	43,524
WAMU MORTGAGE PASS THROUGH CER	2.73	07/25/45	166,911	140,177	162,784
WAMU MORTGAGE PASS THROUGH CER	2.81	01/25/45	864,013	864,013	853,588
WAMU MORTGAGE PASS THROUGH CER	2.48	10/25/44	123,453	102,086	122,284
WAMU MORTGAGE PASS THROUGH CER	2.53	07/25/44	560,486	478,473	558,381
WAMU MORTGAGE PASS THROUGH CER	2.76	11/25/42	34,624	32,287	34,393
WAMU MORTGAGE PASS THROUGH CER	3.46	07/25/37	492,290	349,793	432,781
WAMU MORTGAGE PASS THROUGH CER	3.57	06/25/37	2,370,138	2,372,361	2,217,408
WAMU MORTGAGE PASS THROUGH CER	3.14	04/25/37	2,551,870	2,553,267	2,263,394
WAMU MORTGAGE PASS THROUGH CER	3.08	03/25/37	1,234,827	893,296	1,115,617
WAMU MORTGAGE PASS THROUGH CER	3.47	02/25/37	1,389,787	1,086,908	1,293,809
WAMU MORTGAGE PASS THROUGH CER	3.44	12/25/36	1,130,129	891,905	1,122,294
WAMU MORTGAGE PASS THROUGH CER	3.06	11/25/36	420,476	361,865	388,286
WAMU MORTGAGE PASS THROUGH CER	3.41	10/25/36	10,470	10,168	9,458
WAMU MORTGAGE PASS THROUGH CER	3.32	08/25/36	207,339	197,418	192,698

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WAMU MORTGAGE PASS THROUGH CER	3.48	01/25/35	598,261	564,569	598,287
WAMU MORTGAGE PASS THROUGH CER	2.97	11/25/34	471,931	471,931	464,537
WAMU MORTGAGE PASS THROUGH CER	3.29	08/25/33	271,546	260,963	274,997
WAMU MORTGAGE PASS THROUGH CER	3.65	01/25/33	104,627	99,412	104,627
WASHINGTON MUTUAL MORTGAGE PAS	2.52	08/25/46	1,555,257	967,595	1,192,344
WASHINGTON MUTUAL MORTGAGE PAS	2.55	06/25/46	588,180	331,908	501,761
WASHINGTON MUTUAL MORTGAGE PAS	3.54	04/25/37	1,190,217	1,181,286	890,675
WASHINGTON MUTUAL MORTGAGE PAS	2.35	12/25/35	1,352,625	973,947	1,241,779
WELLS FARGO COMMERCIAL MORTGAG	1.72	01/15/60	62,009,048	6,802,144	5,813,757
WELLS FARGO COMMERCIAL MORTGAG	1.49	11/15/59	85,602,396	8,155,511	6,796,207
WELLS FARGO COMMERCIAL MORTGAG	1.70	01/15/59	72,821,864	7,339,789	5,684,553
WELLS FARGO COMMERCIAL MORTGAG	1.03	09/15/58	75,341,774	4,843,723	3,551,401
WELLS FARGO COMMERCIAL MORTGAG	3.50	07/15/58	20,000,000	20,185,447	19,926,361
WELLS FARGO COMMERCIAL MORTGAG	1.05	12/15/50	55,193,571	3,992,758	3,682,071
WELLS FARGO COMMERCIAL MORTGAG	2.33	06/15/49	105,987,696	15,243,892	12,144,878
WELLS FARGO COMMERCIAL MORTGAG	3.81	12/15/48	18,500,000	19,012,020	18,663,165
WELLS FARGO COMMERCIAL MORTGAG	1.24	11/15/48	73,001,890	5,870,082	4,414,410
WELLS FARGO COMMERCIAL MORTGAG	1.28	12/15/47	115,354,464	9,563,197	6,165,865
WELLS FARGO COMMERCIAL MORTGAG	1.95	10/15/45	59,192,976	8,031,041	3,721,383
WELLS FARGO MORTGAGE BACKED SE	3.75	10/25/36	181,241	148,791	181,241
WELLS FARGO MORTGAGE BACKED SE	3.65	03/25/36	87,601	81,669	87,601
WELLS FARGO MORTGAGE BACKED SE	3.73	12/25/33	2,621	2,559	2,690
WF RBS COMMERCIAL MORTGAGE TRU	1.04	09/15/57	86,493,742	5,662,486	3,490,233
WF RBS COMMERCIAL MORTGAGE TRU	1.03	11/15/47	89,790,049	6,321,219	3,673,663
WF RBS COMMERCIAL MORTGAGE TRU	1.01	09/15/46	141,686,677	8,992,287	4,171,118
WF RBS COMMERCIAL MORTGAGE TRU	0.88	06/15/46	137,256,957	9,035,077	4,099,263
WF RBS COMMERCIAL MORTGAGE TRU	2.27	04/15/45	69,726,401	11,207,498	4,185,915
WF RBS COMMERCIAL MORTGAGE TRU	1.36	03/15/45	120,083,573	9,458,383	5,542,846
Total				**16,085,189,637**	**15,680,332,803**

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Mortgage Loans

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	01/01/20	2,575,201	2,575,201	2,575,201
JUMBO MHLP 15 YEAR 912	5.31	12/10/24	35,333	35,312	35,511
JUMBO MHLP 30 YEAR 906	6.63	03/13/39	139,872	139,575	146,114
JUMBO MHLP 885	1.00	12/14/36	2,002,950	1,998,273	1,990,869
JUMBO MHLP 15 YEAR 891	5.72	09/20/22	50,912	50,773	50,234
JUMBO MHLP 15 YEAR 900	4.72	09/19/23	58,497	58,436	56,278
JUMBO MHLP 15 YEAR 903	5.83	12/12/23	64,777	64,777	65,520
JUMBO MHLP 15 YR 887	1.00	03/15/22	74,443	74,443	74,194
JUMBO MHLP 30 YEAR 890	6.09	06/15/37	1,633,265	1,627,423	1,534,135
JUMBO MHLP 30 YEAR 892	6.23	09/20/37	1,452,983	1,448,395	1,416,327
JUMBO MHLP 30 YEAR 895	6.15	12/20/37	3,182,280	3,169,004	3,142,412
JUMBO MHLP 30 YEAR 897	6.02	03/20/38	2,224,666	2,221,821	2,153,071
JUMBO MHLP 30 YEAR 898	6.21	06/20/38	1,491,880	1,486,729	1,400,627
JUMBO MHLP 30 YEAR 901	5.90	08/19/38	3,678,308	3,678,308	3,607,238
JUMBO MHLP 30 YEAR 904	6.28	12/12/38	6,055,183	6,049,220	5,982,517
JUMBO MHLP 30 YEAR 908	5.58	06/18/39	1,361,657	1,361,487	1,297,118
JUMBO MHLP 30 YEAR 913	1.00	12/10/39	2,311,138	2,308,644	2,244,219
JUMBO MHLP 30 YEAR 915	4.27	03/12/40	457,784	456,822	434,806
JUMBO MHLP 30 YR 888	1.00	03/15/37	2,801,414	2,793,575	2,795,985
JUMBO MHLP 851	1.00	05/01/32	219,011	218,764	229,184
JUMBO MHLP 854	6.21	02/01/33	689,879	689,355	706,838
JUMBO MHLP 856	5.93	06/01/33	1,022,862	1,022,781	1,022,208
JUMBO MHLP 858	5.64	09/01/33	2,550,409	2,547,114	2,510,102
JUMBO MHLP 859	5.06	12/15/18	157,746	157,730	147,728
JUMBO MHLP 860	1.00	12/15/33	1,172,698	1,170,456	1,153,419
JUMBO MHLP 866	5.30	09/24/34	101,788	101,763	101,157
JUMBO MHLP 868	5.55	12/30/30	714,993	714,421	644,807
JUMBO MHLP 870	3.50	03/25/35	288,189	287,925	287,765
JUMBO MHLP 871	1.00	07/19/25	35,779	35,739	35,578
JUMBO MHLP 872	1.00	07/25/34	1,814,248	1,811,804	1,788,238
JUMBO MHLP 874	5.81	07/25/34	535,161	534,938	537,363
JUMBO MHLP 875	1.00	12/19/20	24,605	24,605	24,627
JUMBO MHLP 876	1.00	12/19/35	2,152,077	2,146,826	2,149,865
JUMBO MHLP 879	5.72	03/24/36	537,354	534,795	541,310
JUMBO MHLP 882	1.00	09/19/36	251,184	250,411	249,299
JUMBO MHLP 883	1.00	09/19/21	12,227	12,227	12,188
JUMBO MHLP 884	1.00	12/14/21	34,091	34,060	34,199
JUMBO MHLP ARM 893	6.22	09/20/37	290,190	289,926	263,323
PERSONAL LOAN MHLP	6.75	03/01/21	3,485,026	3,603,392	3,494,436
Total				**47,787,247**	**46,936,013**

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Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORTGAGE INVESTMENT TRUS	0.00	10/25/35	580,000	-	23
ACCREDITED MORTGAGE LOAN TRUST	2.85	01/25/34	23,390	18,535	23,369
ACCREDITED MORTGAGE LOAN TRUST	5.21	01/25/34	910,817	784,307	910,817
ACE SECURITIES CORP.	2.75	11/25/35	28,544	27,726	28,527
ACE SECURITIES CORP.	3.14	12/25/33	200,206	200,923	199,883
AEGIS ASSET BACKED SECURITIES	3.14	01/25/34	67,806	67,980	67,049
AFC HOME EQUITY LOAN TRUST	2.88	06/25/30	146,247	110,040	128,684
AFC HOME EQUITY LOAN TRUST	2.76	04/25/28	5,728	4,887	5,693
ALM LOAN FUNDING	3.76	10/15/28	174,000,000	173,742,374	174,844,248
AMERICAN EXPRESS CREDIT ACCOUN	2.44	12/15/21	53,770,000	53,904,011	53,884,332
AMERICAN EXPRESS ISSUANCE TRUS	2.50	08/15/19	62,940,000	63,053,792	62,979,653
AMERICAN HOME MORTGAGE INVESTM	2.49	01/25/47	1,128,403	429,242	146,141
AMERICAN HOME MORTGAGE INVESTM	2.99	07/25/46	1,097,656	479,175	501,291
AMERIQUEST MORTGAGE SECURITIES	3.44	03/25/33	233,763	234,541	233,707
ANTARES CLO	3.70	04/20/31	399,000,000	399,000,000	398,778,156
APIDOS CLO	3.11	01/20/31	435,000,000	435,000,000	435,721,230
APIDOS CLO	3.79	01/17/28	181,850,000	181,850,000	182,095,498
APIDOS CLO	3.86	01/19/25	34,500,000	34,500,000	34,476,609
APIDOS CLO	3.86	01/19/25	30,000,000	30,000,000	29,979,660
ARGENT SECURITIES INC.	3.13	01/25/34	287,155	288,120	286,840
ARGENT SECURITIES INC.	3.14	10/25/33	39,631	39,850	39,622
ASSET BACKED FUNDING CERTIFICA	3.22	05/25/32	158,944	141,464	158,919
ASSET BACKED SECURITIES CORP H	3.20	09/15/33	363,677	364,775	360,137
AUBURN CLO, LTD.	3.61	10/20/30	240,000,000	240,000,000	240,030,720
BANK OF AMERICA CREDIT CARD TR	2.46	10/15/21	33,400,000	33,494,295	33,471,116
BANK OF AMERICA CREDIT CARD TR	2.45	06/15/21	195,090,000	195,541,582	195,383,591
BAYVIEW FINANCIAL ACQUISITION	2.90	05/28/39	1,398,802	944,785	1,237,940
BAYVIEW FINANCIAL ACQUISITION	2.45	05/28/37	1,213,476	824,258	1,150,044
BAYVIEW FINANCIAL ACQUISITION	2.38	12/28/36	375,909	291,320	373,027
BAYVIEW FINANCIAL ASSET TRUST	2.54	03/25/37	1,061,396	859,477	1,003,019
BAYVIEW FINANCIAL ASSET TRUST	3.24	03/25/37	309,574	196,318	301,160
BAYVIEW FINANCIAL ASSET TRUST	3.59	03/25/37	243,237	141,792	239,186
BEAR STEARNS ASSET BACKED SECU	2.49	09/25/46	806,946	497,856	787,187
BEAR STEARNS ASSET BACKED SECU	2.25	08/25/36	1,310,718	1,276,597	1,682,948
BEAR STEARNS ASSET BACKED SECU	5.50	12/25/35	87,300	-	1
BEAR STEARNS ASSET BACKED SECU	2.49	03/25/35	26,719	24,352	26,699
BLUEMOUNTAIN CLO LTD	3.56	10/20/30	200,000,000	200,000,000	200,255,800
BMW FLOORPLAN MASTER OWNER TRU	2.57	07/15/20	48,025,000	48,087,222	48,026,033
BMW VEHICLE OWNER TRUST	2.16	11/25/20	20,000,000	20,000,000	19,993,259
CALIFORNIA STREET CLO XII, LTD	3.85	10/15/25	31,000,000	31,000,000	30,999,535
CAPITAL ONE MULTI ASSET EXECUT	2.52	02/15/22	32,302,000	32,387,690	32,381,580
CARLYLE GLOBAL MARKET STRATEGI	3.45	10/15/30	51,650,000	51,650,000	51,649,897
CARLYLE GLOBAL MARKET STRATEGI	3.66	01/18/29	43,537,500	43,537,500	43,417,424
CARLYLE GLOBAL MARKET STRATEGI	3.85	10/16/25	59,000,000	59,000,000	58,999,115
CATAMARAN CLO LTD	3.89	01/18/29	56,000,000	56,000,000	56,092,512
CATAMARAN CLO LTD	3.66	04/22/27	28,000,000	28,000,000	27,994,848
CATAMARAN CLO LTD	4.41	10/18/26	36,000,000	36,000,000	36,037,728
CBAM CLO MANAGEMENT	1.00	07/15/31	30,000,000	30,000,000	30,000,000
CBAM CLO MANAGEMENT	2.79	01/15/31	181,000,000	181,000,000	182,427,547
CBAM CLO MANAGEMENT	3.04	01/15/31	51,750,000	51,750,000	51,631,182
CBAM CLO MANAGEMENT	3.58	10/17/29	325,000,000	325,000,000	325,327,275

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CBAM CLO MANAGEMENT	3.59	10/17/29	213,480,000	213,480,000	213,723,581
CBAM CLO MANAGEMENT	4.05	10/17/29	85,000,000	85,000,000	85,052,870
CBAM CLO MANAGEMENT	4.10	10/17/29	6,430,000	6,430,000	6,439,786
CITIBANK CREDIT CARD ISSUANCE	6.15	06/15/39	187,179,000	198,058,884	236,243,353
CITIBANK CREDIT CARD ISSUANCE	2.48	09/10/20	72,615,000	72,762,276	72,658,059
CITIBANK CREDIT CARD ISSUANCE	2.51	07/24/20	58,000,000	58,088,133	58,004,740
CITIGROUP MORTGAGE LOAN TRUST	2.49	11/25/46	1,369,804	803,027	1,327,639
COACHELLA HOUSING	8.40	08/01/20	800,287	800,287	821,921
COUNTRYWIDE ASSET BACKED CERTI	2.99	10/25/47	1,304,009	948,363	1,240,038
COUNTRYWIDE ASSET BACKED CERTI	3.09	08/25/47	443,798	301,077	444,304
COUNTRYWIDE ASSET BACKED CERTI	2.74	02/25/37	321,969	111,657	29,948
COUNTRYWIDE ASSET BACKED CERTI	2.43	04/25/36	434,139	277,923	432,003
COUNTRYWIDE ASSET BACKED CERTI	2.55	09/25/34	48,129	48,157	47,511
COUNTRYWIDE ASSET BACKED CERTI	0.27	03/25/34	80,000,000	-	1
COUNTRYWIDE ASSET BACKED CERTI	2.99	06/25/33	45,718	42,032	45,703
COUNTRYWIDE HOME EQUITY LOAN T	2.35	02/15/34	107,364	77,556	101,727
COUNTRYWIDE HOME EQUITY LOAN T	2.35	02/15/34	158,228	112,352	149,135
COUNTRYWIDE HOME EQUITY LOAN T	2.36	12/15/33	33,285	27,439	33,045
COVENANT CREDIT PARTNERS CLO L	3.63	10/15/29	256,500,000	256,500,000	257,020,952
COVENANT CREDIT PARTNERS CLO L	4.20	10/15/29	10,000,000	10,000,000	10,053,090
COVENANT CREDIT PARTNERS CLO L	3.60	10/17/26	275,000,000	275,000,000	275,044,550
COVENANT CREDIT PARTNERS CLO L	4.05	10/17/26	50,000,000	50,000,000	50,000,400
CREDIT BASED ASSET SERVICING A	2.75	04/25/36	1,198	1,139	1,197
CREDIT SUISSE FIRST BOSTON MOR	2.56	05/25/44	17,500	17,081	17,479
CUMBERLAND PARK CLO LTD	3.76	07/20/28	25,000,000	25,000,000	25,035,475
DORCHESTER PARK CLO LTD	3.53	04/20/28	45,500,000	45,500,000	45,500,000
DRYDEN SENIOR LOAN FUND	2.90	05/15/31	1,090,000	1,090,000	1,085,702
DRYDEN SENIOR LOAN FUND	3.59	11/15/28	12,600,000	12,600,000	12,553,871
ELEVATION CLO LTD	2.82	07/15/30	60,000,000	60,000,000	60,141,120
ELEVATION CLO LTD	3.20	07/15/30	25,000,000	25,000,000	24,903,250
EMC MORTGAGE LOAN TRUST	3.40	05/25/39	93,826	79,405	88,878
EQUITY ONE ABS INC	5.91	02/25/33	73,795	73,813	13,485
FBR SECURITIZATION TRUST	3.53	11/25/35	570,753	-	22
FBR SECURITIZATION TRUST	3.53	09/25/35	300,000	-	12
FIRST FRANKLIN MTG LOAN ASSET	2.35	12/25/26	518,927	518,927	280,277
FORD CREDIT AUTO LEASE TRUST	2.29	12/15/20	20,000,000	20,000,000	19,992,424
FORD CREDIT AUTO LEASE TRUST	2.23	06/15/20	33,670,350	33,662,322	33,656,773
FORD CREDIT AUTO LEASE TRUST	2.21	11/15/19	17,509,794	17,511,358	17,506,974
FORD CREDIT AUTO OWNER TRUST	2.17	02/15/21	50,000,000	50,000,000	49,956,543
FORD CREDIT AUTO OWNER TRUST	2.19	09/15/20	68,784,037	68,728,356	68,804,283
FORD CREDIT AUTO OWNER TRUST	2.14	05/15/20	34,692,601	34,684,973	34,690,429
FORD CREDIT AUTO OWNER TRUST	2.21	09/15/19	9,720,013	9,721,498	9,719,353
GALAXY CLO LTD	2.75	01/15/31	213,500,000	213,500,000	213,400,082
GILBERT PARK CLO LTD	3.54	10/15/30	435,000,000	435,000,000	435,550,275
GM FINANCIAL SECURITIZED TERM	2.22	05/17/21	18,750,000	18,750,000	18,747,155
GREENPOINT MORTGAGE FUNDING TR	3.11	09/25/34	945,418	281,157	909,764
GREYWOLF CLO LTD	3.52	01/27/31	557,473	557,473	557,015
GSAMP TRUST	2.39	12/25/36	998,419	693,524	987,028
GSAMP TRUST	2.59	05/25/36	2,071,526	1,096,597	2,062,402
HIGHBRIDGE LOAN MANAGEMENT LTD	1.00	07/18/31	287,500,000	287,500,000	287,500,000
HIGHBRIDGE LOAN MANAGEMENT LTD	3.62	05/06/30	213,500,000	213,500,000	213,767,089

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
HOME EQUITY ASSET TRUST	2.24	10/25/36	1,245,308	773,421	1,229,580
HOME EQUITY ASSET TRUST	4.49	10/25/33	16,142	16,299	15,537
HOME EQUITY MORTGAGE TRUST	6.00	01/25/37	3,413,220	3,411,920	475,971
HYUNDAI AUTO RECEIVABLES TRUST	2.19	04/15/21	20,000,000	20,000,000	19,999,442
HYUNDAI AUTO RECEIVABLES TRUST	2.17	08/17/20	21,811,457	21,805,642	21,804,179
HYUNDAI AUTO RECEIVABLES TRUST	2.15	02/18/20	27,213,701	27,211,367	27,206,686
ICG US CLO LTD	3.71	04/28/29	171,000,000	171,000,000	172,330,038
ICG US CLO LTD	3.86	07/19/27	108,000,000	108,000,000	108,013,284
ICG US CLO LTD	4.41	07/19/27	38,000,000	37,567,931	38,007,676
INDYMAC HOME EQUITY LOAN ASSET	2.99	06/25/31	418,019	338,196	386,791
IXIS REAL ESTATE CAPITAL TRUST	2.25	08/25/36	4,075,117	2,065,037	1,595,472
JACKSON MILL CLO LTD	3.52	04/15/27	61,000,000	61,000,000	60,999,634
JAMESTOWN CLO LTD	3.66	04/22/30	22,500,000	22,500,000	22,443,615
JAMESTOWN CLO LTD	4.10	01/17/27	28,000,000	28,000,000	28,000,224
JOHN DEERE OWNER TRUST	2.18	04/15/20	12,565,806	12,566,286	12,561,507
JP MORGAN MORTGAGE ACQUISITION	2.17	08/25/36	14,919	14,919	7,850
KVK CLO LTD	4.10	01/15/26	16,800,000	16,800,000	16,802,520
L.A. ARENA FUNDING, LLC	7.66	12/15/26	10,263,147	9,783,283	10,395,602
LCM LTD PARTNERSHIP	3.86	10/20/27	26,550,000	26,023,524	26,562,160
LCM LTD PARTNERSHIP	3.77	07/19/27	277,500,000	277,500,000	280,459,538
LCM LTD PARTNERSHIP	3.82	07/15/27	242,000,000	241,890,319	242,007,986
LCM LTD PARTNERSHIP	4.35	07/15/27	54,000,000	54,000,000	54,020,790
LCM LTD PARTNERSHIP	3.85	07/15/26	36,500,000	36,500,000	36,499,453
LONG BEACH MORTGAGE LOAN TRUST	2.57	01/25/46	101,758	81,538	101,435
LONG BEACH MORTGAGE LOAN TRUST	2.92	09/25/31	239,440	194,097	239,247
MADISON PARK FUNDING LTD	3.91	07/20/26	90,000,000	90,000,000	90,019,530
MAGNETITE CLO LTD	3.29	04/20/31	334,400,000	334,400,000	332,943,354
MAGNETITE CLO LTD	3.71	04/20/31	57,475,000	57,475,000	57,604,664
MAGNETITE CLO LTD	3.59	04/15/31	8,500,000	8,500,000	8,523,460
MAGNETITE CLO LTD	3.86	01/18/27	63,750,000	63,750,000	63,748,980
MARATHON CLO LTD	3.68	10/28/25	141,350,000	141,350,000	141,399,755
MBNA CREDIT CARD MASTER NOTE T	2.33	08/16/21	109,182,000	109,328,168	109,287,905
MERCER FIELD CLO LP	3.68	04/15/29	374,000,000	374,000,000	374,438,702
MERRILL LYNCH MORTGAGE INVESTO	2.37	01/25/47	376,454	274,032	373,675
MERRILL LYNCH MORTGAGE INVESTO	2.49	03/25/37	206,732	56,833	1,545
MERRILL LYNCH MORTGAGE INVESTO	2.21	02/25/37	623,775	623,775	274,447
MERRILL LYNCH MORTGAGE INVESTO	2.69	02/25/37	3,491,534	3,491,534	320,911
MIDOCEAN CREDIT CLO	4.06	07/19/28	85,000,000	84,731,552	85,003,145
MORGAN STANLEY CAPITAL INC	2.39	12/25/35	442,025	336,091	440,693
MORGAN STANLEY CAPITAL INC	3.15	09/25/34	95,008	79,075	91,886
MORGAN STANLEY DEAN WITTER CAP	5.17	11/25/32	88,946	89,303	89,014
NATIONAL COLLEGIATE STUDENT LO	1.00	02/25/32	2,500,000	2,500,000	28
NEW CENTURY HOME EQUITY LOAN T	3.07	10/25/33	451,860	453,624	450,243
NISSAN AUTO RECEIVABLES OWNER	2.16	12/15/20	12,250,000	12,250,000	12,239,810
NOVASTAR HOME EQUITY LOAN	2.19	03/25/37	99,195	99,195	47,340
NZCG FUNDING LTD	3.44	02/26/31	249,000,000	249,000,000	248,669,826
OCP CLO LTD	3.48	11/20/30	210,600,000	210,600,000	210,547,982
OCTAGON INVESTMENT PARTNERS 30	3.68	03/17/30	70,500,000	70,500,000	70,865,613
OCTAGON INVESTMENT PARTNERS XV	2.98	01/25/31	74,050,000	74,050,000	73,889,904
OPTION ONE MORTGAGE LOAN TRUST	2.89	02/25/35	50,322	44,187	50,275
OZLM FUNDING LTD	3.91	01/22/29	263,500,000	263,500,000	264,452,553

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
OZLM FUNDING LTD	4.46	01/22/29	78,875,000	78,875,000	79,118,803
OZLM LTD	3.35	04/15/31	1,325,000	1,325,000	1,320,522
OZLM LTD	3.22	01/20/31	254,000,000	254,000,000	253,722,886
OZLM LTD	2.78	01/17/31	544,779	544,779	543,884
PALMER SQUARE CLO LTD	3.21	04/18/31	225,000,000	225,000,000	223,867,125
PARALLEL LTD	3.18	04/20/31	260,000,000	260,000,000	257,531,040
PARALLEL LTD	3.67	07/20/29	168,000,000	168,000,000	168,281,568
PARALLEL LTD	3.66	07/20/27	47,000,000	47,000,000	46,991,023
PROVIDENT BANK HOME EQUITY LOA	2.63	08/25/31	316,297	217,185	274,947
RAAC SERIES	3.29	09/25/47	384,582	319,966	384,582
RAAC SERIES	2.47	10/25/46	1,079,211	728,134	1,060,932
RAAC SERIES	2.38	05/25/46	649,096	452,776	638,774
RACE POINT CLO LTD	3.67	02/20/30	250,000,000	250,000,000	251,366,500
REGATTA X FUNDING LTD.	3.47	01/17/31	224,000,000	224,000,000	223,640,032
RESMAE MORTGAGE LOAN TRUST	2.39	02/25/36	1,100,478	1,100,478	483,341
RRAM	3.44	01/15/30	490,000,000	490,000,000	491,111,810
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/33	89,124	1	1
SAXON ASSET SECURITIES TRUST	4.68	12/25/32	164,271	130,880	141,842
SEVEN STICKS CLO LTD	4.05	07/15/28	171,000,000	171,000,000	171,005,301
SHACKLETON CLO LTD	3.69	04/20/29	213,500,000	213,500,000	213,755,987
SLM STUDENT LOAN TRUST	2.73	12/15/39	1,550,224	1,550,224	1,328,658
SOFI CONSUMER LOAN PROGRAM TRU	2.60	02/25/27	2,182,016	2,181,881	2,172,083
SOFI CONSUMER LOAN PROGRAM TRU	3.65	02/25/27	465,000	464,943	461,119
SOUND POINT CLO LTD	3.65	04/18/31	40,000,000	40,000,000	39,791,160
SOUND POINT CLO LTD	3.75	01/23/29	25,000,000	25,000,000	25,065,350
SOUND POINT CLO LTD	3.89	01/23/29	280,000,000	280,000,000	280,473,200
SOUND POINT CLO LTD	4.02	10/20/28	271,000,000	270,758,290	271,357,720
SOUND POINT CLO LTD	3.66	01/23/27	136,000,000	136,000,000	136,035,088
SOUND POINT CLO LTD	3.91	10/20/26	47,000,000	47,000,000	46,999,154
STRUCTURED ASSET INVESTMENT LO	2.99	11/25/34	794,897	795,576	796,115
STRUCTURED ASSET SECURITIES CO	2.22	02/25/37	2,247,912	2,120,089	2,211,881
SYMPHONY CLO LTD	3.80	10/16/28	244,000,000	244,000,000	244,284,992
TACONIC PARK CLO LTD.	3.78	01/20/29	325,000,000	325,000,000	329,996,875
TEACHERS INSURANCE AND ANNUITY	3.50	01/16/31	87,000,000	87,000,000	86,867,934
TERWIN MORTGAGE TRUST	0.90	07/25/37	2,617,127	2,532,164	1,358,423
TERWIN MORTGAGE TRUST	0.98	05/25/37	2,190,276	2,124,938	1,302,282
TERWIN MORTGAGE TRUST	0.82	03/25/37	1,217,255	1,213,056	720,906
TICP CLO LTD	3.99	07/17/28	80,000,000	80,000,000	80,002,720
TICP CLO LTD	4.74	07/17/28	44,000,000	43,772,160	44,015,400
TOYOTA AUTO RECEIVABLES OWNER	2.17	03/15/21	40,000,000	40,000,000	39,942,847
TOYOTA AUTO RECEIVABLES OWNER	2.14	10/15/20	30,000,000	30,000,000	29,962,651
TOYOTA AUTO RECEIVABLES OWNER	1.00	08/17/20	95,000,000	94,982,562	94,957,986
TOYOTA AUTO RECEIVABLES OWNER	2.15	07/15/20	46,395,601	46,379,493	46,376,688
TOYOTA AUTO RECEIVABLES OWNER	1.00	01/15/20	24,515,151	24,512,185	24,507,811
TOYOTA AUTO RECEIVABLES OWNER	1.00	09/16/19	12,068,897	12,068,620	12,066,436
VOYA CLO 2017 4, LTD.	3.48	10/15/30	55,000,000	55,000,000	55,066,495
VOYA CLO LTD	3.82	07/20/29	26,600,000	26,600,000	26,644,821
WELLFLEET CLO LTD	3.76	10/20/27	43,000,000	43,000,000	42,604,400
WELLS FARGO HOME EQUITY TRUST	6.59	10/25/34	97,170	97,342	131,536
WELLS FARGO HOME EQUITY TRUST	2.46	04/25/34	1,059,131	1,056,460	1,058,502
WIND RIVER CLO LTD	3.70	04/18/29	16,000,000	16,000,000	16,039,744

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WIND RIVER CLO LTD	3.86	07/20/27	45,000,000	45,000,000	44,999,235
ZAIS CLO 3, LTD	3.95	07/15/27	81,000,000	81,000,000	81,012,231
ZAIS CLO 5 LTD	3.88	10/15/28	12,000,000	11,909,206	12,012,096
ZIGGURAT CLO LTD	3.65	04/17/29	204,000,000	204,000,000	204,582,624
Total				**13,885,523,108**	**13,933,502,690**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
1011778 B C UNLIMITED LIABILI	0.00	02/16/24	296,242	295,872	294,761
1011778 BC / NEW RED FIN	5.00	10/15/25	20,870,000	20,136,742	19,772,655
1011778 BC / NEW RED FIN	4.25	05/15/24	10,475,000	9,984,656	9,953,764
1011778 BC / NEW RED FIN	4.63	01/15/22	7,500,000	7,527,343	7,497,675
21ST CENTURY FOX AMERICA	6.75	01/09/38	18,200,000	18,802,981	23,128,378
21ST CENTURY FOX AMERICA	8.45	08/01/34	40,380,000	44,662,119	56,209,364
21ST CENTURY ONCOLOGY INC	0.00	01/16/23	610,992	610,992	584,646
24 HOUR FITNESS WORLDWIDE	0.00	05/30/25	845,000	840,775	843,733
3M COMPANY	3.63	10/15/47	19,200,000	19,023,620	18,193,152
4L TECHNOLOGIES INC	0.00	05/08/20	618,318	547,211	568,852
A L PARENT LLC	0.00	12/01/23	807,949	814,256	808,959
A SCHULMAN INC	6.88	06/01/23	725,000	725,000	763,179
A SCHULMAN INC	0.00	06/01/22	67,302	67,808	67,134
ABB FINANCE USA INC	3.80	04/03/28	9,500,000	9,500,000	9,576,950
ABBOTT LABORATORIES	4.90	11/30/46	58,500,000	58,206,980	62,978,760
ABBOTT LABORATORIES	3.88	09/15/25	5,000,000	5,128,736	4,978,350
ABBVIE INC	4.45	05/14/46	46,000,000	44,948,266	43,968,640
ABBVIE INC	4.70	05/14/45	10,000,000	10,032,896	9,914,000
ABBVIE INC	4.40	11/06/42	18,200,000	18,046,921	17,282,356
ABBVIE INC	4.30	05/14/36	9,500,000	9,518,674	9,083,235
ABBVIE INC	4.50	05/14/35	16,109,000	16,678,966	15,750,414
ABBVIE INC	3.20	05/14/26	5,000,000	4,939,143	4,672,650
ABBVIE INC	3.60	05/14/25	24,000,000	23,935,118	23,231,040
ABBVIE INC	1.38	05/17/24	1,726,000	1,849,717	2,044,918
ABC SUPPLY CO INC	5.88	05/15/26	5,518,000	5,488,335	5,426,843
ABC SUPPLY CO INC	5.75	12/15/23	1,565,000	1,610,220	1,604,438
ACADIA HEALTHCARE CO INC	6.50	03/01/24	990,000	1,019,983	1,016,839
ACADIA HEALTHCARE CO INC	5.63	02/15/23	4,500,000	4,577,782	4,532,355
ACADIA HEALTHCARE CO LLC	0.00	02/16/23	1,803,263	1,814,308	1,805,842
ACCUDYNE INDS LLC	0.00	08/18/24	317,369	317,721	316,328
ACE CAPITAL TRUST II	9.70	04/01/30	23,595,000	26,501,911	33,475,406
ACRISURE LLC	0.00	11/22/23	1,928,090	1,953,642	1,919,664
ACRISURE LLC	0.00	11/22/23	145,000	144,819	143,731
ACRISURE LLC / FIN INC	7.00	11/15/25	900,000	900,000	820,116
ADIENT GLOBAL HOLDINGS	4.88	08/15/26	5,770,000	5,301,600	5,194,154
ADMI CORP	0.00	04/30/25	977,550	972,662	974,500
ADS WASTE HLDGS INC	0.00	11/10/23	2,073,500	2,075,466	2,066,761
ADT SEC CORP	4.88	07/15/32	3,830,000	3,005,538	3,004,444
ADT SEC CORP	4.13	06/15/23	4,905,000	4,541,973	4,595,298
ADT SEC CORP	3.50	07/15/22	5,830,000	5,442,780	5,462,652
ADT SEC CORP	6.25	10/15/21	6,425,000	6,706,488	6,645,763
ADT SEC CORP	5.25	03/15/20	925,000	957,358	942,492
ADVANCED MICRO DEVICES	7.00	07/01/24	875,000	906,739	921,139
ADVANCED MICRO DEVICES	7.50	08/15/22	950,000	979,634	1,051,802
ADVANCED MICRO DEVICES	6.75	03/01/19	175,000	179,920	179,825
ADVANTAGE SALES + MARKETING I	0.00	07/25/22	310,000	296,438	280,680
AECOM	5.13	03/15/27	6,840,000	6,462,964	6,429,121
AECOM	5.88	10/15/24	5,000,000	5,177,441	5,175,200
AERCAP IRELAND CAP/GLOBA	3.88	01/23/28	19,100,000	18,729,315	17,615,357
AERCAP IRELAND CAP/GLOBA	3.65	07/21/27	5,000,000	4,993,417	4,556,550
AES CORP/THE	5.13	09/01/27	2,250,000	2,251,346	2,246,670

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AES CORP/THE	5.50	04/15/25	3,775,000	3,851,611	3,787,835
AES CORP/THE	4.88	05/15/23	6,990,000	7,042,297	6,985,596
AES CORP/THE	4.50	03/15/23	2,000,000	2,004,721	1,978,840
AES CORP/THE	4.00	03/15/21	1,750,000	1,754,481	1,743,543
AETNA INC	3.88	08/15/47	14,500,000	12,918,361	12,888,035
AETNA INC	4.50	05/15/42	5,000,000	4,953,665	4,915,800
AFRICAN DEVELOPMENT BANK	5.25	03/23/22	2,000,000	2,064,709	1,618,733
AGFC CAPITAL TRUST I	4.10	01/15/67	250,000	161,584	118,325
AGILITI HEALTH INC	7.63	08/15/20	2,825,000	2,846,806	2,830,113
AHERN RENTALS INC	7.38	05/15/23	4,225,000	3,999,394	4,119,291
AHOLD FINANCE USA LLC	6.88	05/01/29	838,000	888,809	985,522
AI MISTRAL (LUXEMBOURG) SUB	0.00	03/09/24	153,063	153,063	151,532
AIR LEASE CORP	3.63	12/01/27	9,500,000	9,405,877	8,673,500
AIR METHODS CORP	0.00	04/21/24	1,250,510	1,245,678	1,196,976
AIRCASTLE LTD	4.13	05/01/24	600,000	581,880	574,764
AIRCASTLE LTD	5.00	04/01/23	600,000	612,461	604,446
AIRCASTLE LTD	5.13	03/15/21	725,000	728,990	740,029
AIRCASTLE LTD	6.25	12/01/19	300,000	300,000	310,269
AIRX HLDGS INC	0.00	04/27/26	120,000	115,800	116,400
AIRXCEL INC	0.00	04/28/25	495,000	491,925	492,733
AK STEEL CORP	7.63	10/01/21	375,000	388,502	382,935
AKER BP ASA	5.88	03/31/25	150,000	150,000	153,375
AKORN INC	0.00	04/16/21	250,000	254,375	244,375
ALBANY MOLECULAR RESH INC	0.00	08/30/24	1,027,238	1,029,731	1,023,385
ALBEA BEAUTY HOLDINGS S.A	0.00	04/22/24	693,263	692,396	688,930
ALBERTSONS COS INC	6.09	01/15/24	350,000	348,255	350,987
ALBERTSONS COS LLC/SAFEW	5.75	03/15/25	6,775,000	6,080,373	5,995,875
ALBERTSONS COS LLC/SAFEW	6.63	06/15/24	7,250,000	6,920,228	6,855,238
ALBERTSONS LLC	0.01	06/22/23	1,493,722	1,473,172	1,476,499
ALBERTSONS LLC	0.00	08/25/21	685,530	684,673	678,366
ALCOA NEDERLAND HOLDING	6.13	05/15/28	5,550,000	5,658,606	5,584,022
ALCOA NEDERLAND HOLDING	7.00	09/30/26	3,300,000	3,518,947	3,518,361
ALCOA NEDERLAND HOLDING	6.75	09/30/24	6,132,000	6,550,482	6,464,293
ALERIS INTERNATIONAL INC.	0.00	02/27/23	875,000	866,250	866,521
ALERIS INTL INC	10.75	07/15/23	600,000	606,697	602,784
ALGECO GLOBAL FINANCE	8.00	02/15/23	400,000	392,585	406,372
ALGECO SCOTSMAN FIN 2	10.00	08/15/23	800,000	755,312	807,376
ALIBABA GROUP HOLDING	4.40	12/06/57	25,000,000	25,500,135	23,036,250
ALIBABA GROUP HOLDING	4.20	12/06/47	33,500,000	34,239,111	30,660,540
ALIBABA GROUP HOLDING	4.00	12/06/37	5,000,000	4,993,344	4,631,950
ALLEGHENY TECHNOLOGIES	7.88	08/15/23	2,000,000	2,177,782	2,153,860
ALLEGHENY TECHNOLOGIES	5.95	01/15/21	2,000,000	2,042,329	2,022,540
ALLEGIANT TRAVEL CO	5.50	07/15/19	850,000	855,076	854,488
ALLEGION US HOLDING CO	3.55	10/01/27	5,000,000	4,988,801	4,634,850
ALLERGAN FUNDING SCS	4.75	03/15/45	29,500,000	29,308,728	28,159,520
ALLERGAN FUNDING SCS	4.55	03/15/35	8,500,000	8,957,655	8,069,815
ALLERGAN FUNDING SCS	3.80	03/15/25	24,000,000	24,739,997	23,345,760
ALLIANT HLDGS I L P	0.00	05/09/25	1,857,395	1,864,840	1,843,465
ALLIANT HOLD / CO ISSUER	8.25	08/01/23	1,161,000	1,197,234	1,191,987
ALLISON TRANSMISSION INC	4.75	10/01/27	160,000	149,860	149,210
ALLISON TRANSMISSION INC	5.00	10/01/24	8,920,000	8,852,705	8,770,679

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ALLY FINANCIAL INC	8.00	11/01/31	10,225,000	12,429,968	12,165,807
ALLY FINANCIAL INC	8.00	11/01/31	850,000	969,949	1,010,803
ALLY FINANCIAL INC	5.75	11/20/25	8,945,000	9,217,776	9,139,375
ALLY FINANCIAL INC	4.63	03/30/25	2,490,000	2,458,045	2,451,604
ALLY FINANCIAL INC	5.13	09/30/24	4,900,000	5,009,642	4,983,300
ALLY FINANCIAL INC	4.13	03/30/20	5,780,000	5,817,716	5,795,837
ALLY FINANCIAL INC	8.00	03/15/20	2,800,000	3,019,977	2,991,492
ALLY FINANCIAL INC	3.75	11/18/19	2,450,000	2,461,681	2,449,878
ALLY FINANCIAL INC	3.50	01/27/19	650,000	649,370	650,150
ALLY FINANCIAL INC	8.00	12/31/18	1,100,000	1,120,500	1,124,706
ALLY FINANCIAL INC	3.25	11/05/18	1,100,000	1,098,905	1,100,033
ALMONDE INC	0.00	06/13/25	150,000	148,500	144,234
ALMONDE INC	0.00	06/13/24	1,924,501	1,911,942	1,888,686
ALPHA 2 BV	8.75	06/01/23	1,075,000	1,071,029	1,069,313
ALPHA 3 B V	0.00	01/31/24	714,935	714,519	710,767
ALPHA 3 BV / US BIDCO	6.25	02/01/25	914,000	902,032	902,557
ALPINE FIN MERGER SUB LLC	0.00	07/12/24	259,220	258,189	258,248
ALTA MESA HLDGS/FINANC S	7.88	12/15/24	5,150,000	5,372,087	5,453,696
ALTICE FINANCING SA	7.50	05/15/26	400,000	400,349	386,888
ALTICE FRANCE SA	7.38	05/01/26	2,803,000	2,795,301	2,740,017
ALTICE FRANCE SA	6.25	05/15/24	600,000	582,119	582,810
ALTICE FRANCE SA	6.00	05/15/22	11,850,000	11,994,007	11,908,421
ALTICE LUXEMBOURG SA	7.75	05/15/22	4,500,000	4,427,706	4,353,750
ALTICE US FIN I CORP	0.00	07/28/25	1,094,472	1,093,104	1,085,585
ALTICE US FINANCE I CORP	5.50	05/15/26	8,400,000	8,164,299	8,108,856
ALTICE US FINANCE I CORP	5.38	07/15/23	12,075,000	12,077,095	12,010,520
ALVOGEN GROUP INC	0.00	04/02/22	1,108,840	1,116,233	1,109,539
AMAYA HLDGS B V	0.00	04/06/25	1,402,194	1,411,196	1,399,390
AMAZON.COM INC	4.25	08/22/57	28,000,000	28,555,691	27,592,880
AMAZON.COM INC	4.05	08/22/47	62,000,000	62,853,060	60,455,580
AMAZON.COM INC	4.95	12/05/44	5,000,000	5,640,205	5,568,600
AMAZON.COM INC	3.88	08/22/37	48,000,000	48,883,702	46,900,320
AMAZON.COM INC	3.15	08/22/27	4,400,000	4,366,033	4,220,920
AMBAC ASSURANCE CORP	5.10	06/07/20	53,920	37,469	72,253
AMBAC LSNI LLC	6.81	02/12/23	191,253	93,197	193,403
AMBROSIA BUYER CORP	0.00	08/28/24	148,891	148,519	148,379
AMC ENTERTAINMENT HLDGS	6.13	05/15/27	1,775,000	1,726,063	1,721,839
AMC ENTERTAINMENT HLDGS	5.75	06/15/25	3,970,000	3,899,396	3,892,744
AMC ENTERTAINMENT HLDGS	5.88	02/15/22	150,000	151,401	152,565
AMC ENTERTAINMENT HOLDIN	5.88	11/15/26	3,525,000	3,478,866	3,402,824
AMC NETWORKS INC	4.75	08/01/25	3,330,000	3,154,156	3,205,025
AMC NETWORKS INC	5.00	04/01/24	7,600,000	7,461,560	7,470,648
AMC NETWORKS INC	4.75	12/15/22	4,000,000	4,033,455	4,015,800
AMEREN ILLINOIS CO	3.70	12/01/47	19,100,000	18,609,487	17,910,070
AMEREN ILLINOIS CO	4.15	03/15/46	4,190,000	4,565,465	4,218,324
AMERICA MOVIL SAB DE CV	4.38	07/16/42	27,000,000	27,107,726	26,335,530
AMERICA MOVIL SAB DE CV	6.13	03/30/40	5,000,000	5,908,126	5,853,700
AMERICAN AIRLINES GROUP	4.63	03/01/20	4,225,000	4,240,761	4,229,394
AMERICAN AIRLINES GROUP	5.50	10/01/19	1,800,000	1,836,690	1,828,134
AMERICAN AIRLS INC	0.00	10/12/21	1,464,898	1,468,652	1,458,028
AMERICAN AXLE + MFG INC	6.50	04/01/27	80,000	78,262	79,046

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AMERICAN AXLE + MFG INC	6.25	04/01/25	5,675,000	5,685,528	5,644,071
AMERICAN AXLE + MFG INC	0.00	04/06/24	650,100	648,475	646,576
AMERICAN BLDRS CONTRACTORS	0.00	10/31/23	2,019,537	2,024,666	2,000,715
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	5,000,000	4,995,915	4,684,450
AMERICAN EXPRESS CREDIT	3.30	05/03/27	14,400,000	14,243,953	13,892,832
AMERICAN HONDA FINANCE	3.50	02/15/28	19,100,000	19,046,121	18,729,269
AMERICAN INTL GROUP	4.50	07/16/44	7,329,000	7,063,781	6,834,512
AMERICAN INTL GROUP	3.90	04/01/26	2,000,000	2,069,464	1,934,800
AMERICAN INTL GROUP	3.75	07/10/25	9,500,000	9,630,915	9,172,250
AMERICAN INTL GROUP	4.13	02/15/24	27,500,000	27,750,816	27,641,350
AMERICAN MIDSTREAM PTR/F	8.50	12/15/21	575,000	578,088	565,041
AMERICAN MUNI PWR OHIO INC OH	7.73	02/15/33	2,000,000	2,038,138	2,733,660
AMERICAN TOWER CORP	3.60	01/15/28	26,100,000	25,667,963	24,238,548
AMERICAN TOWER CORP	3.55	07/15/27	38,500,000	38,421,328	35,778,435
AMERICAN TOWER CORP	3.38	10/15/26	5,000,000	4,912,133	4,641,450
AMERICAN TRAFFIC SOLUTIONS INC	0.00	02/23/26	100,000	99,000	99,875
AMERICAN WATER CAP CORP	6.59	10/15/37	47,000,000	49,118,081	61,261,210
AMERICAN WATER CAPITAL C	3.75	09/01/47	3,000,000	2,992,581	2,766,840
AMERICAN WOODMARK CORP	4.88	03/15/26	250,000	250,000	237,658
AMERIGAS PART/FIN CORP	5.75	05/20/27	4,400,000	4,189,954	4,170,496
AMERIGAS PART/FIN CORP	5.88	08/20/26	3,525,000	3,458,610	3,436,029
AMERIGAS PART/FIN CORP	5.50	05/20/25	4,925,000	4,816,672	4,782,175
AMERIGAS PART/FIN CORP	5.63	05/20/24	4,875,000	4,858,178	4,795,148
AMGEN INC	4.66	06/15/51	14,400,000	14,404,441	14,229,216
AMGEN INC	4.56	06/15/48	1,000,000	1,102,338	979,450
AMGEN INC	4.40	05/01/45	61,500,000	63,511,352	58,786,620
AMGEN INC	2.60	08/19/26	14,400,000	13,780,149	13,007,088
AMGH HLDG CORP	0.00	03/14/25	298,500	299,996	293,897
AMGH HLDG CORP	0.00	04/28/22	986,126	992,906	956,750
AMKOR TECHNOLOGY INC	6.38	10/01/22	2,800,000	2,873,459	2,857,988
AMNEAL PHARMACEUTICALS LLC	0.00	05/04/25	874,798	870,424	872,340
AMSTED INDUSTRIES	5.00	03/15/22	2,500,000	2,509,862	2,499,825
AMWINS GROUP INC	0.00	01/25/25	185,000	183,613	185,648
AMWINS GROUP INC	0.00	01/25/24	1,389,670	1,384,746	1,382,527
ANADARKO PETROLEUM CORP	6.60	03/15/46	18,200,000	19,098,473	21,932,456
ANADARKO PETROLEUM CORP	4.50	07/15/44	11,500,000	11,539,754	10,704,545
ANADARKO PETROLEUM CORP	6.45	09/15/36	17,200,000	18,525,452	19,879,244
ANADARKO PETROLEUM CORP	5.55	03/15/26	12,400,000	13,516,640	13,315,492
ANALOG DEVICES INC	3.50	12/05/26	44,085,000	43,471,551	42,061,939
ANDEAVOR LLC	3.80	04/01/28	9,500,000	9,486,749	8,978,070
ANDEAVOR LOGIS LP/CORP	5.20	12/01/47	5,000,000	5,054,775	4,851,450
ANDEAVOR LOGIS LP/CORP	4.25	12/01/27	5,500,000	5,580,815	5,282,310
ANGLO AMERICAN CAPITAL	4.13	09/27/22	1,000,000	898,400	1,004,550
ANHEUSER BUSCH INBEV FIN	4.90	02/01/46	53,614,000	54,868,482	55,146,824
ANHEUSER BUSCH INBEV FIN	4.70	02/01/36	65,500,000	65,794,465	66,286,000
ANHEUSER BUSCH INBEV FIN	3.65	02/01/26	21,100,000	22,122,062	20,660,698
ANHEUSER BUSCH INBEV WOR	4.44	10/06/48	19,191,000	19,664,843	18,455,409
ANIXTER INC	5.13	10/01/21	725,000	725,000	738,173
ANTERO MIDSTREAM PART/FI	5.38	09/15/24	2,525,000	2,562,186	2,542,044
ANTERO RESOURCES CORP	5.63	06/01/23	250,000	257,935	253,485
ANTERO RESOURCES CORP	5.13	12/01/22	925,000	910,378	926,517

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ANTERO RESOURCES CORP	5.38	11/01/21	400,000	409,032	404,820
ANTHEM INC	4.55	03/01/48	5,190,000	5,001,468	4,969,840
ANTHEM INC	4.38	12/01/47	15,150,000	14,791,812	14,044,959
ANTHEM INC	4.63	05/15/42	2,000,000	2,107,215	1,932,160
ANTHEM INC	3.65	12/01/27	33,500,000	33,453,627	31,727,180
ANZ NEW ZEALAND INTL/LDN	3.45	07/17/27	14,400,000	14,372,642	13,729,536
AON PLC	4.75	05/15/45	21,100,000	21,052,237	20,965,593
APERGY CORP	6.38	05/01/26	1,742,000	1,776,175	1,770,621
APERGY CORP	0.00	05/09/25	125,000	124,688	125,000
APLPD BIDCO LLC	0.00	12/06/24	1,008,321	1,010,842	1,002,775
APOLLO INVESTMENT CORP	5.25	03/03/25	10,000,000	9,468,803	9,544,200
APPLE INC	3.75	11/13/47	7,200,000	7,237,850	6,778,368
APPLE INC	4.25	02/09/47	34,500,000	35,391,063	35,075,460
APPLE INC	4.38	05/13/45	13,400,000	13,689,683	13,791,146
APPLE INC	4.45	05/06/44	4,000,000	4,541,609	4,178,720
APPLE INC	3.85	05/04/43	101,500,000	102,440,204	97,083,735
APPLE INC	3.00	11/13/27	32,000,000	31,156,015	30,389,760
APPLE INC	3.20	05/11/27	35,500,000	35,778,846	34,250,045
APPLIED MATERIALS INC	4.35	04/01/47	5,000,000	5,246,935	4,999,900
APPLIED MATERIALS INC	3.30	04/01/27	19,200,000	18,631,773	18,621,504
APPLIED SYS INC	0.00	09/19/25	645,000	659,750	662,738
APPLIED SYS INC	0.00	09/19/24	1,357,710	1,367,486	1,358,131
APPVION INC	9.00	06/01/20	1,975,000	1,581,062	10,211
APTEAN INC	0.00	12/20/22	617,188	620,273	616,416
APTIM CORP	7.75	06/15/25	3,275,000	2,836,731	2,651,145
APX GROUP INC	7.63	09/01/23	515,000	454,594	450,151
APX GROUP INC	7.88	12/01/22	4,165,000	4,143,808	4,128,098
APX GROUP INC	8.75	12/01/20	1,501,000	1,445,606	1,437,958
ARAMARK SERVICES INC	5.00	02/01/28	9,030,000	8,824,300	8,620,399
ARAMARK SERVICES INC	4.75	06/01/26	5,830,000	5,668,719	5,618,721
ARAMARK SERVICES INC	5.00	04/01/25	5,750,000	5,790,994	5,725,965
ARAMARK SERVICES INC	5.13	01/15/24	5,535,000	5,632,912	5,541,863
ARAMARK SVCS INC	0.00	03/11/25	648,375	649,934	647,163
ARCELORMITTAL	6.75	03/01/41	600,000	779,092	676,308
ARCELORMITTAL	6.25	02/25/22	750,000	826,902	798,743
ARCONIC INC	5.95	02/01/37	125,000	125,879	120,628
ARCONIC INC	5.90	02/01/27	13,525,000	14,348,741	13,659,980
ARCONIC INC	5.13	10/01/24	2,075,000	2,158,558	2,055,931
ARD FINANCE SA	7.13	09/15/23	2,500,000	2,571,655	2,505,500
ARDAGH PKG FIN/HLDGS USA	7.25	05/15/24	2,040,000	2,129,186	2,120,029
ARDONAGH MIDCO THREE PLC	8.63	07/15/23	1,000,000	1,000,000	1,021,160
ARISTOCRAT TECHNOLOGIES INC	0.00	10/19/24	1,546,125	1,549,990	1,534,282
ARRAY CANADA INC	0.00	02/10/23	552,188	547,877	550,117
ARUBA INVESTMENTS INC	8.75	02/15/23	2,374,000	2,452,470	2,480,830
ASBURY AUTOMOTIVE GROUP	6.00	12/15/24	3,575,000	3,552,889	3,547,115
ASCENA RETAIL GROUP INC.	0.00	08/21/22	505,381	443,472	450,042
ASCEND LEARNING LLC	6.88	08/01/25	366,000	370,566	370,377
ASCENT RESOURCES/ARU FIN	10.00	04/01/22	9,275,000	9,936,290	10,202,036
ASG TECHNOLOGIES GROUP INC	0.00	07/31/24	578,546	580,716	574,930
ASHLAND LLC	4.75	08/15/22	7,245,000	7,297,848	7,256,157
ASHTEAD CAPITAL INC	4.38	08/15/27	3,000,000	2,983,593	2,789,400

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ASHTEAD CAPITAL INC	5.63	10/01/24	1,240,000	1,255,050	1,271,087
ASHTON WOODS USA/FINANCE	6.75	08/01/25	525,000	520,743	497,417
ASHTON WOODS USA/FINANCE	6.88	02/15/21	848,000	844,021	852,579
ASP AMC MERGER SUB	8.00	05/15/25	1,325,000	1,325,000	1,100,360
ASP TPI HLDGS INC	0.00	10/17/24	865,650	869,700	859,703
ASSURANT INC	7.00	03/27/48	1,000,000	1,015,717	1,014,660
ASSUREDPARTNERS INC	7.00	08/15/25	525,000	525,000	505,323
ASSUREDPARTNERS INC	0.00	10/22/24	929,229	931,718	924,007
ASTRAZENECA PLC	3.13	06/12/27	9,500,000	9,456,644	8,922,115
ASURION LLC	0.00	08/04/25	995,000	1,014,375	1,008,681
ASURION LLC	0.00	11/03/23	2,952,683	2,963,846	2,945,302
ASURION LLC	0.00	08/04/22	1,710,009	1,710,009	1,705,734
AT+T INC	5.15	02/15/50	22,000,000	21,981,595	20,498,280
AT+T INC	5.65	02/15/47	33,500,000	33,427,651	33,822,940
AT+T INC	4.75	05/15/46	9,500,000	8,848,971	8,475,330
AT+T INC	4.35	06/15/45	81,000,000	79,315,623	68,679,900
AT+T INC	4.80	06/15/44	54,500,000	56,506,643	49,351,385
AT+T INC	5.35	09/01/40	5,000,000	5,099,798	4,857,850
AT+T INC	6.00	08/15/40	37,500,000	39,755,357	39,107,625
AT+T INC	4.90	08/15/37	48,000,000	47,918,393	45,689,760
AT+T INC	1.80	09/05/26	400,000	449,841	469,261
ATI HLDGS ACQUISITION INC	0.00	05/10/23	450,800	446,292	450,237
ATKINS NUTRITIONALS INC	0.00	07/07/24	163,763	162,944	165,400
ATLANTIC CITY ELECTRIC	3.38	09/01/24	21,000,000	20,994,439	20,707,890
AUTOKINITON US HLDGS INC	0.00	05/22/25	465,000	464,425	465,000
AVALONBAY COMMUNITIES	4.35	04/15/48	9,500,000	9,482,486	9,454,020
AVALONBAY COMMUNITIES	3.20	01/15/28	3,000,000	2,988,709	2,825,910
AVALONBAY COMMUNITIES	3.35	05/15/27	10,500,000	10,041,694	10,061,310
AVANTOR INC	9.00	10/01/25	9,800,000	10,008,910	9,877,420
AVANTOR INC	0.00	11/21/24	2,014,875	2,016,554	2,023,277
AVANTOR INC	6.00	10/01/24	11,884,000	11,871,079	11,777,519
AVAST SOFTWARE B.V.	0.00	09/30/23	677,571	682,935	676,304
AVAYA INC	0.00	12/15/24	575,000	579,313	575,362
AVIATION CAPITAL GROUP	7.13	10/15/20	2,400,000	2,399,984	2,583,600
AVIS BUDGET CAR/FINANCE	5.25	03/15/25	1,416,000	1,298,927	1,296,447
AVIS BUDGET CAR/FINANCE	5.50	04/01/23	5,297,000	5,193,868	5,153,451
AVON INTERNATIONAL OPERA	7.88	08/15/22	3,000,000	3,012,264	2,976,840
AVSC HLDG CORP	0.00	03/01/25	49,875	49,750	49,293
AXA SA	6.38	12/29/49	22,000,000	20,112,292	23,519,760
AXA SA	8.60	12/15/30	4,000,000	4,230,905	5,217,880
AXALTA COATING SYSTEMS	4.88	08/15/24	4,765,000	4,764,599	4,729,691
B+G FOODS INC	5.25	04/01/25	7,972,000	7,552,468	7,514,965
B+G FOODS INC	4.63	06/01/21	3,760,000	3,736,101	3,699,614
BAC CAPITAL TRUST XIII	4.00	12/29/49	810,000	517,652	715,797
BAE SYSTEMS PLC	5.80	10/11/41	39,500,000	40,635,395	45,855,945
BAFFINLAND IRON CORP/LP	8.75	07/15/26	1,375,000	1,365,136	1,377,104
BAIDU INC	4.38	03/29/28	9,500,000	9,447,429	9,403,480
BAIDU INC	3.63	07/06/27	5,000,000	5,027,433	4,720,900
BALL CORP	4.88	03/15/26	4,800,000	4,787,606	4,779,312
BALL CORP	5.25	07/01/25	5,400,000	5,544,135	5,515,290
BALL CORP	4.00	11/15/23	4,150,000	4,086,171	4,043,138

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BALL CORP	5.00	03/15/22	2,300,000	2,380,524	2,367,873
BALL CORP	4.38	12/15/20	3,325,000	3,370,819	3,359,248
BANCO DE SABADELL SA	0.88	11/12/21	800,000	905,581	956,682
BANCO SANTANDER SA	4.25	04/11/27	33,100,000	34,315,452	31,512,193
BANFF MERGER SUB INC	0.00	09/01/25	1,865,000	1,846,350	1,853,344
BANK OF AMERICA CORP	5.88	12/31/99	20,325,000	20,325,231	19,896,549
BANK OF AMERICA CORP	5.20	12/31/49	2,090,000	2,154,144	2,059,005
BANK OF AMERICA CORP	6.30	12/29/49	525,000	525,000	555,151
BANK OF AMERICA CORP	6.50	10/29/49	1,000,000	1,000,000	1,061,390
BANK OF AMERICA CORP	6.25	09/29/49	1,925,000	1,999,527	2,011,779
BANK OF AMERICA CORP	5.00	01/21/44	33,500,000	38,115,556	35,457,070
BANK OF AMERICA CORP	5.88	02/07/42	28,000,000	28,640,895	32,834,760
BANK OF AMERICA CORP	7.75	05/14/38	39,500,000	40,955,570	53,476,680
BANK OF AMERICA CORP	3.42	12/20/28	26,311,000	26,118,082	24,797,591
BANK OF AMERICA CORP	3.82	01/20/28	50,500,000	50,767,031	49,284,970
BANK OF AMERICA CORP	3.25	10/21/27	41,000,000	39,566,770	38,202,980
BANK OF AMERICA CORP	4.00	04/01/24	18,115,000	18,075,930	18,278,578
BANK OF NOVA SCOTIA	4.65	12/31/99	225,000	225,000	203,713
BANK OF NY MELLON CORP	3.44	02/07/28	24,000,000	24,000,000	23,442,240
BARCLAYS BANK PLC	7.63	11/21/22	600,000	626,774	645,636
BARCLAYS PLC	8.25	12/29/49	1,150,000	1,178,658	1,171,034
BARCLAYS PLC	4.95	01/10/47	4,000,000	3,996,462	3,749,680
BARCLAYS PLC	4.84	05/09/28	14,400,000	14,400,000	13,615,344
BARCLAYS PLC	4.34	01/10/28	45,000,000	45,302,734	42,642,450
BARCLAYS PLC	5.20	05/12/26	5,000,000	5,336,152	4,912,650
BARMINCO FINANCE PTY LTD	6.63	05/15/22	100,000	100,000	95,147
BARRACUDA NETWORKS INC	0.00	02/12/25	1,000,000	1,006,250	995,000
BASS PRO GROUP LLC	0.00	09/25/24	995,000	960,175	995,627
BAUSCH HEALTH COS INC	9.00	12/15/25	6,675,000	6,869,142	6,920,907
BAUSCH HEALTH COS INC	5.50	11/01/25	18,521,000	18,336,225	18,273,745
BAUSCH HEALTH COS INC	6.13	04/15/25	27,683,000	25,608,363	25,476,942
BAUSCH HEALTH COS INC	7.00	03/15/24	10,440,000	11,026,907	10,944,774
BAUSCH HEALTH COS INC	5.88	05/15/23	20,472,000	19,275,684	19,221,570
BAUSCH HEALTH COS INC	6.50	03/15/22	1,040,000	1,078,283	1,076,650
BAUSCH HEALTH COS INC	5.63	12/01/21	475,000	473,281	467,590
BAUSCH HEALTH COS INC	7.50	07/15/21	9,450,000	9,471,489	9,601,862
BAYER US FINANCE II LLC	2.97	06/25/21	400,000	400,000	400,652
BBA US HOLDINGS INC	5.38	05/01/26	3,000,000	3,022,687	3,013,470
BBB INDUSTRIES LLC	0.00	11/03/21	647,704	634,750	647,704
BBVA BANCOMER SA TEXAS	5.13	01/18/33	9,500,000	9,412,095	8,402,275
BCD ACQUISITION INC	9.63	09/15/23	5,125,000	5,510,939	5,471,501
BCP CC HLDGS MERGER SUB INC	0.00	12/01/22	1,086,250	1,095,619	1,091,345
BCP RENAISSANCE PARENT LLC	0.00	10/31/24	625,000	621,875	623,338
BEACON ROOFING SUPPLY IN	4.88	11/01/25	10,862,000	10,168,777	10,008,573
BEACON ROOFING SUPPLY IN	6.38	10/01/23	1,160,000	1,195,905	1,199,011
BEAZER HOMES USA	6.75	03/15/25	1,475,000	1,471,421	1,409,628
BEAZER HOMES USA	7.25	02/01/23	97,000	94,588	98,814
BEAZER HOMES USA	8.75	03/15/22	2,000,000	2,149,795	2,125,700
BELK INC.	0.00	12/12/22	1,036,893	884,913	799,703
BELRON S.A.	0.00	11/07/24	393,025	392,534	392,042
BERKSHIRE HATHAWAY ENERG	3.25	04/15/28	24,000,000	23,791,463	22,871,520

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BERKSHIRE HATHAWAY INC	4.50	02/11/43	15,000,000	16,083,557	15,593,700
BERLIN PACKAGING LLC	0.00	11/07/25	935,000	932,663	928,689
BERRY GLOBAL INC	4.50	02/15/26	3,975,000	3,776,759	3,709,510
BERRY GLOBAL INC	5.13	07/15/23	7,780,000	7,791,373	7,712,314
BERRY GLOBAL INC	5.50	05/15/22	1,500,000	1,535,046	1,515,465
BERRY PETROLEUM CO LLC	7.00	02/15/26	285,000	292,260	291,415
BERRY PLASTICS GROUP INC	0.01	01/19/24	691,250	692,947	689,667
BIG ASS FANS LLC	0.00	05/21/24	179,100	179,921	179,324
BIG RIVER STEEL LLC	0.00	08/23/23	173,377	171,643	175,436
BIG RIVER STEEL/BRS FIN	7.25	09/01/25	4,533,000	4,705,933	4,667,041
BIOGEN INC	5.20	09/15/45	29,000,000	32,440,692	30,676,200
BJS WHOLESALE CLUB INC	0.00	02/03/25	248,938	246,449	251,117
BJS WHOLESALE CLUB INC	0.00	02/03/24	981,766	979,311	980,784
BLACKHAWK NETWORK HLDGS INC	0.00	06/15/25	395,000	394,013	393,519
BLOCK COMMUNICATIONS INC	6.88	02/15/25	2,000,000	2,026,272	1,997,080
BLOCK FINANCIAL LLC	5.25	10/01/25	18,200,000	18,160,417	18,467,176
BLOUNT INTL INC	0.00	04/12/23	423,938	422,878	425,794
BLUCORA INC	0.00	05/22/24	176,667	177,660	176,446
BLUE CUBE SPINCO LLC	10.00	10/15/25	2,200,000	2,487,024	2,557,764
BLUE CUBE SPINCO LLC	9.75	10/15/23	3,000,000	3,445,976	3,403,710
BLUE RACER MID LLC/FINAN	6.63	07/15/26	350,000	350,000	346,661
BLUE RACER MID LLC/FINAN	6.13	11/15/22	7,990,000	8,169,116	8,081,725
BLUELINE RENTAL CRP / LL	9.25	03/15/24	5,995,000	6,399,750	6,376,222
BMC EAST LLC	5.50	10/01/24	250,000	261,262	243,820
BMC SOFTWARE FIN INC	0.00	09/10/22	1,721,464	1,726,978	1,715,009
BMC SOFTWARE FINANCE INC	8.13	07/15/21	4,150,000	4,193,376	4,243,334
BOC AVIATION LTD	3.50	09/18/27	500,000	499,419	458,785
BOC AVIATION LTD	2.75	09/18/22	300,000	298,631	285,546
BOEING CO	3.63	03/01/48	9,500,000	8,969,089	8,934,560
BOEING CO	5.88	02/15/40	11,010,000	14,560,156	13,924,787
BOEING CO	3.55	03/01/38	9,500,000	9,058,797	9,150,685
BOEING CO	8.75	09/15/31	25,300,000	29,477,786	36,809,729
BOMBARDIER INC	7.50	03/15/25	9,202,000	9,619,535	9,574,313
BOMBARDIER INC	7.50	12/01/24	5,853,000	6,128,012	6,156,361
BOMBARDIER INC	6.13	01/15/23	9,260,000	9,275,951	9,278,427
BOMBARDIER INC	6.00	10/15/22	12,210,000	12,170,408	12,176,300
BOMBARDIER INC	8.75	12/01/21	9,550,000	10,537,336	10,530,117
BOOKING HOLDINGS INC	3.55	03/15/28	17,705,000	17,460,702	16,862,419
BOOKING HOLDINGS INC	3.60	06/01/26	13,700,000	13,374,188	13,326,675
BOSTON GENERATING LLC	0.00	06/20/19	444,326	444,326	4,443
BOSTON PROPERTIES LP	3.65	02/01/26	8,632,000	8,342,889	8,337,476
BOSTON SCIENTIFIC CORP	7.38	01/15/40	10,500,000	11,096,779	14,168,910
BOXER PARENT CO INC	9.00	10/15/19	138,000	137,814	138,000
BOYD GAMING CORP	6.00	08/15/26	6,554,000	6,555,351	6,487,280
BOYD GAMING CORP	6.38	04/01/26	9,571,000	9,915,358	9,689,776
BOYD GAMING CORP	6.88	05/15/23	3,100,000	3,209,089	3,257,139
BOYNE USA INC	7.25	05/01/25	1,435,000	1,480,451	1,496,102
BP CAPITAL MARKETS PLC	3.59	04/14/27	21,100,000	21,138,096	20,827,599
BP CAPITAL MARKETS PLC	3.02	01/16/27	38,500,000	38,500,000	36,396,745
BPCE SA	5.70	10/22/23	288,000	287,746	301,631
BRAND INDUSTRIAL SERVICE	8.50	07/15/25	775,000	796,517	787,586

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BRANDYWINE OPER PARTNERS	3.95	11/15/27	3,000,000	2,978,893	2,861,520
BRINK S CO/THE	4.63	10/15/27	2,500,000	2,311,479	2,341,000
BRISTOW GROUP INC	8.75	03/01/23	225,000	222,928	219,139
BRITISH TELECOMMUNICATIO	9.63	12/15/30	17,200,000	20,691,697	24,520,148
BROADCOM CRP / CAYMN FI	3.50	01/15/28	9,500,000	9,324,228	8,649,180
BROADCOM CRP / CAYMN FI	3.88	01/15/27	19,100,000	19,122,712	18,091,902
BROADSTREET PARTNERS INC	0.00	11/08/23	770,161	774,012	764,385
BROOKFIELD RESID PROPERT	6.13	07/01/22	2,250,000	2,285,734	2,259,068
BROOKFIELD RESIDENTIAL	6.50	12/15/20	900,000	908,877	911,169
BROWN FORMAN CORP	4.50	07/15/45	6,548,000	6,998,725	7,028,885
BUCKEYE PARTNERS LP	6.38	01/22/78	1,080,000	1,017,004	968,836
BUFFALO THUNDER DEV AUTH	0.00	11/15/29	372,400	88,748	186
BUFFALO THUNDER DEV AUTH	11.00	12/09/22	986,754	865,729	483,509
BUILDERS FIRSTSOURCE INC	5.63	09/01/24	6,700,000	6,672,139	6,520,909
BURLINGTN NORTH SANTA FE	4.70	09/01/45	30,500,000	30,341,347	32,227,215
BURLINGTN NORTH SANTA FE	4.15	04/01/45	38,538,000	38,346,218	37,579,945
BURLINGTN NORTH SANTA FE	4.55	09/01/44	5,000,000	5,512,876	5,189,500
BURLINGTN NORTH SANTA FE	4.90	04/01/44	14,400,000	16,513,645	15,607,440
BURLINGTON COAT FACTORY WARE	0.00	11/17/24	860,712	861,960	861,788
BWAY HLDG CO	0.00	04/03/24	1,747,984	1,740,100	1,737,338
BWAY HOLDING CO	7.25	04/15/25	3,255,000	3,318,214	3,173,625
BWAY HOLDING CO	5.50	04/15/24	11,375,000	11,359,794	11,089,943
BWX TECHNOLOGIES INC	5.38	07/15/26	2,265,000	2,278,887	2,293,924
CABLE ONE INC	5.75	06/15/22	990,000	1,011,142	1,008,652
CABLEVISION SYSTEMS CORP	5.88	09/15/22	275,000	258,034	272,720
CAESARS ENTMT OPERATING CO LLC	0.00	10/06/24	522,375	519,763	518,024
CAESARS RESORT / FINCO	5.25	10/15/25	14,881,000	14,350,903	14,074,003
CAESARS RESORT COLLECTION LLC	0.00	12/22/24	1,293,500	1,311,286	1,288,442
CALATLANTIC GROUP INC	6.25	12/15/21	351,000	379,809	366,209
CALFRAC HOLDINGS LP	8.50	06/15/26	5,528,000	5,533,845	5,534,634
CALIFORNIA RESOURCES CORP	0.00	12/31/22	1,550,000	1,522,000	1,576,164
CALIFORNIA RESOURCES CRP	8.00	12/15/22	4,300,000	3,619,341	3,903,368
CALLON PETROLEUM CO	6.38	07/01/26	1,790,000	1,792,409	1,794,403
CALLON PETROLEUM CO	6.13	10/01/24	4,624,000	4,685,676	4,676,020
CALPINE CONSTR FIN CO LP	0.00	01/15/25	263,675	263,345	262,523
CALPINE CORP	5.25	06/01/26	11,555,000	10,970,210	10,896,134
CALPINE CORP	5.75	01/15/25	6,100,000	5,522,007	5,585,221
CALPINE CORP	5.50	02/01/24	4,210,000	3,830,327	3,873,368
CALPINE CORP	5.88	01/15/24	400,000	415,113	396,916
CALPINE CORP	5.38	01/15/23	15,905,000	15,329,565	15,125,655
CALPINE CORP	6.00	01/15/22	2,350,000	2,398,197	2,395,261
CALUMET SPECIALTY PROD	6.50	04/15/21	3,500,000	3,498,030	3,478,825
CAMELOT FIN LP	0.00	10/03/23	409,488	409,954	407,850
CAMELOT FINANCE SA	7.88	10/15/24	2,975,000	2,992,403	3,003,917
CAMPBELL SOUP CO	3.30	03/15/21	900,000	900,318	896,193
CANADIAN IMPERIAL BANK	3.15	06/27/21	1,100,000	1,098,663	1,100,473
CANADIAN NATL RESOURCES	6.75	02/01/39	16,300,000	17,165,595	19,871,167
CANADIAN NATL RESOURCES	6.25	03/15/38	12,000,000	12,458,174	14,067,720
CAPITAL AUTOMOTIVE L P	0.00	03/24/25	467,601	462,925	469,551
CAPITAL AUTOMOTIVE L P	0.00	03/24/24	1,074,028	1,088,796	1,067,315
CAPITAL ONE FINANCIAL CO	3.75	07/28/26	16,000,000	15,933,904	14,880,800

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CAPITAL ONE FINANCIAL CO	3.20	02/05/25	3,000,000	2,952,244	2,817,180
CARDTRONICS INC / USA	5.50	05/01/25	425,000	425,000	385,407
CARESTREAM DENTAL EQUIP INC	0.00	09/01/24	397,000	397,496	396,504
CARLSON TRAVEL INC	9.50	12/15/24	600,000	600,000	543,402
CARMIKE CINEMAS INC	6.00	06/15/23	379,000	390,221	388,604
CARRIZO OIL + GAS INC	8.25	07/15/25	970,000	1,036,610	1,036,843
CARRIZO OIL + GAS INC	6.25	04/15/23	5,890,000	5,941,839	5,966,806
CARRIZO OIL + GAS INC	7.50	09/15/20	967,000	981,596	972,319
CARROLS RESTAURANT GROUP	8.00	05/01/22	400,000	409,867	417,468
CASCADES INC	5.75	07/15/23	825,000	825,000	818,639
CASCADES INC	5.50	07/15/22	1,155,000	1,153,048	1,146,961
CATALENT PHARMA SOLUTION	4.88	01/15/26	364,000	350,314	350,292
CATALENT PHARMA SOLUTIONS INC	0.00	05/20/24	1,922,818	1,931,057	1,920,107
CATALYST PAPER CORPORATION	0.00	01/27/22	123,085	101,436	98,468
CB NEWPAGE CORPORATION	10.00	05/01/12	800,000	-	1,850
CB NORANDA ALUM ACQUIS	11.00	06/01/19	1,175,000	474,600	247
CBAC BORROWER LLC	0.00	07/07/24	390,383	389,920	390,383
CBL + ASSOCIATES LP	5.95	12/15/26	6,000,000	5,049,643	5,071,440
CBOE GLOBAL MARKETS INC	3.65	01/12/27	10,000,000	9,692,121	9,665,100
CBS CORP	4.85	07/01/42	14,800,000	14,673,953	14,196,900
CBS CORP	7.88	07/30/30	17,200,000	18,631,592	21,365,496
CBS CORP	3.38	02/15/28	19,100,000	18,608,348	17,238,705
CBS CORP	2.90	01/15/27	9,500,000	9,098,494	8,458,800
CBS CORP	4.00	01/15/26	8,500,000	8,753,287	8,252,395
CBS RADIO INC	0.00	11/17/24	677,820	679,295	667,653
CBS RADIO INC	7.25	11/01/24	419,000	400,985	397,468
CCO HLDGS LLC/CAP CORP	5.00	02/01/28	10,550,000	9,805,183	9,682,052
CCO HLDGS LLC/CAP CORP	5.13	05/01/27	19,480,000	18,307,682	18,224,904
CCO HLDGS LLC/CAP CORP	5.88	05/01/27	150,000	147,953	146,726
CCO HLDGS LLC/CAP CORP	5.50	05/01/26	12,505,000	12,143,814	12,123,472
CCO HLDGS LLC/CAP CORP	5.75	02/15/26	22,220,000	22,113,733	21,806,930
CCO HLDGS LLC/CAP CORP	5.38	05/01/25	350,000	357,396	338,762
CCO HLDGS LLC/CAP CORP	5.88	04/01/24	15,100,000	15,317,264	15,141,676
CCO HLDGS LLC/CAP CORP	5.75	01/15/24	150,000	151,111	150,375
CCO HLDGS LLC/CAP CORP	5.75	09/01/23	1,275,000	1,262,476	1,287,725
CCO HLDGS LLC/CAP CORP	5.13	05/01/23	14,325,000	14,356,818	14,141,640
CCO HLDGS LLC/CAP CORP	4.00	03/01/23	705,000	690,426	663,617
CCO HLDGS LLC/CAP CORP	5.13	02/15/23	500,000	515,775	495,500
CCO HLDGS LLC/CAP CORP	5.25	09/30/22	450,000	459,612	451,661
CCO HLDGS LLC/CAP CORP	5.25	03/15/21	175,000	177,289	176,131
CDK GLOBAL INC	4.88	06/01/27	4,277,000	4,100,897	4,107,460
CDK GLOBAL INC	5.88	06/15/26	3,309,000	3,349,398	3,372,864
CDK GLOBAL INC	5.00	10/15/24	3,200,000	3,256,776	3,267,360
CDW LLC/CDW FINANCE	5.00	09/01/25	4,765,000	4,771,177	4,689,094
CDW LLC/CDW FINANCE	5.50	12/01/24	3,715,000	3,835,153	3,805,126
CDW LLC/CDW FINANCE	5.00	09/01/23	1,700,000	1,729,173	1,703,281
CEDAR FAIR LP/CANADA S W	5.38	06/01/24	1,650,000	1,663,189	1,665,972
CEDAR FAIR/CAN/MAGNUM/MI	5.38	04/15/27	2,000,000	1,993,725	1,970,000
CELGENE CORP	4.35	11/15/47	1,000,000	1,028,907	882,390
CELGENE CORP	5.00	08/15/45	26,000,000	29,142,082	25,317,240
CELGENE CORP	3.90	02/20/28	20,000,000	19,268,917	18,994,800

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CELGENE CORP	3.45	11/15/27	24,000,000	23,965,854	22,095,600
CELGENE CORP	3.88	08/15/25	6,500,000	6,733,200	6,319,625
CELGENE CORP	3.63	05/15/24	9,500,000	9,509,522	9,271,810
CEMENTOS PACASMAYO SAA	4.50	02/08/23	1,027,000	1,022,305	1,011,164
CEMEX FINANCE LLC	6.00	04/01/24	1,100,000	1,100,826	1,115,477
CENGAGE LEARNING INC	9.50	06/15/24	350,000	354,874	297,472
CENOVUS ENERGY INC	5.40	06/15/47	12,000,000	12,625,884	11,788,560
CENOVUS ENERGY INC	5.20	09/15/43	11,045,000	11,830,754	10,532,733
CENOVUS ENERGY INC	4.45	09/15/42	43,600,000	43,214,633	37,517,800
CENOVUS ENERGY INC	5.25	06/15/37	16,730,000	16,833,095	16,515,187
CENOVUS ENERGY INC	4.25	04/15/27	4,500,000	4,424,492	4,337,235
CENTENE CORP	5.38	06/01/26	13,090,000	13,228,962	13,264,359
CENTENE CORP	4.75	01/15/25	5,520,000	5,478,469	5,489,530
CENTENE CORP	6.13	02/15/24	4,750,000	5,001,838	5,001,513
CENTENE CORP	4.75	05/15/22	4,400,000	4,472,983	4,426,576
CENTENE CORP	5.63	02/15/21	3,000,000	3,084,988	3,060,150
CENTENNIAL RESOURCE PROD	5.38	01/15/26	1,406,000	1,385,444	1,367,701
CENTERPOINT ENER HOUSTON	3.95	03/01/48	11,500,000	11,450,423	11,272,070
CENTERPOINT ENER HOUSTON	4.50	04/01/44	28,500,000	28,237,377	30,506,400
CENTERPOINT ENER HOUSTON	6.95	03/15/33	7,325,000	8,114,099	9,561,249
CENTERPOINT ENERGY RES	4.10	09/01/47	4,859,000	4,969,449	4,631,307
CENTERPOINT ENERGY RES	4.00	04/01/28	9,500,000	9,494,633	9,349,425
CENTERPOINT ENERGY RESOU	6.63	11/01/37	38,500,000	42,408,173	48,376,790
CENTRAL GARDEN + PET CO	6.13	11/15/23	1,200,000	1,207,207	1,240,668
CENTURY COMMUNITIES	5.88	07/15/25	500,000	500,000	475,205
CENTURY COMMUNITIES	6.88	05/15/22	1,625,000	1,632,251	1,657,500
CENTURYLINK ESCROW LLC	0.00	01/31/25	1,293,500	1,256,008	1,266,013
CENTURYLINK INC	7.60	09/15/39	4,325,000	3,803,603	3,607,785
CENTURYLINK INC	7.50	04/01/24	8,872,000	9,113,130	9,112,786
CENTURYLINK INC	6.75	12/01/23	1,698,000	1,649,761	1,707,322
CENTURYLINK INC	5.80	03/15/22	13,785,000	13,702,825	13,645,496
CENTURYLINK INC	6.45	06/15/21	6,100,000	6,284,460	6,269,153
CENTURYLINK INC	5.63	04/01/20	4,944,000	5,016,371	5,007,382
CENVEO CORP	6.00	08/01/19	125,000	115,737	44,490
CEQUEL COM HLDG I/CAP CP	7.50	04/01/28	6,077,000	6,169,053	6,159,708
CEQUEL COM HLDG I/CAP CP	7.75	07/15/25	2,500,000	2,616,770	2,612,000
CEQUEL COM HLDG I/CAP CP	5.13	12/15/21	6,615,000	6,609,253	6,577,162
CEQUEL COM HLDG I/CAP CP	5.13	12/15/21	2,175,000	2,174,788	2,166,713
CF INDUSTRIES INC	5.38	03/15/44	5,160,000	4,637,817	4,569,077
CF INDUSTRIES INC	4.95	06/01/43	3,460,000	2,899,109	2,923,700
CF INDUSTRIES INC	5.15	03/15/34	6,500,000	5,962,661	6,037,005
CF INDUSTRIES INC	3.45	06/01/23	3,630,000	3,439,350	3,437,646
CF INDUSTRIES INC	7.13	05/01/20	1,850,000	1,963,118	1,951,954
CGG HOLDING US INC	9.00	05/01/23	200,000	200,000	207,558
CH HOLD CORP	0.00	02/01/25	160,000	159,200	162,000
CH HOLD CORP	0.00	02/01/24	166,894	166,631	166,685
CH ROBINSON WORLDWIDE	4.20	04/15/28	5,000,000	4,963,467	4,924,200
CHANGE HEALTH / FIN INC	5.75	03/01/25	8,048,000	7,809,594	7,604,636
CHANGE HEALTHCARE HLDGS INC	0.00	03/01/24	2,567,500	2,567,870	2,557,461
CHAPARRAL ENERGY INC	8.75	07/15/23	1,384,000	1,390,010	1,396,470
CHARLES RIVER LABORATORI	5.50	04/01/26	3,305,000	3,333,388	3,333,357

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CHARLES SCHWAB CORP	5.00	12/31/99	625,000	625,062	602,556
CHARLES SCHWAB CORP	3.20	01/25/28	5,000,000	4,733,501	4,774,600
CHARLES SCHWAB CORP	3.85	05/21/25	15,000,000	15,208,778	15,171,450
CHARTER COMM OPT LLC/CAP	6.83	10/23/55	5,000,000	5,639,036	5,365,250
CHARTER COMM OPT LLC/CAP	6.48	10/23/45	85,000,000	88,436,540	89,663,100
CHARTER COMM OPT LLC/CAP	6.38	10/23/35	31,500,000	31,723,789	32,972,310
CHARTER COMM OPT LLC/CAP	4.20	03/15/28	19,400,000	18,511,918	18,197,394
CHARTER COMM OPT LLC/CAP	3.75	02/15/28	3,000,000	2,871,712	2,715,750
CHEMOURS CO	5.38	05/15/27	5,285,000	5,193,314	5,111,335
CHEMOURS CO	7.00	05/15/25	4,460,000	4,809,501	4,780,897
CHEMOURS CO	6.63	05/15/23	2,621,000	2,755,220	2,749,770
CHENIERE CORP CHRISTI HD	5.13	06/30/27	7,240,000	7,163,629	7,175,057
CHENIERE CORP CHRISTI HD	5.88	03/31/25	11,250,000	11,773,874	11,711,813
CHENIERE CORP CHRISTI HD	7.00	06/30/24	8,675,000	9,503,082	9,458,613
CHENIERE ENERGY PARTNERS	5.25	10/01/25	12,195,000	11,904,018	11,911,222
CHESAPEAKE ENERGY CORP	8.00	01/15/25	4,700,000	4,698,420	4,788,219
CHESAPEAKE ENERGY CORP	8.00	12/15/22	5,820,000	6,176,134	6,111,233
CHESAPEAKE ENERGY CORP	0.00	08/23/21	2,200,822	2,303,072	2,300,321
CHESAPEAKE ENERGY CORP	6.88	11/15/20	1,288,000	1,247,169	1,330,659
CHESAPEAKE ENERGY CORP	6.63	08/15/20	700,000	685,036	721,245
CHG HEALTHCARE SVCS INC	0.00	06/07/23	1,709,280	1,717,543	1,709,810
CHG PPC PARENT LLC	0.00	03/31/25	225,000	224,438	223,875
CHOBANI LLC/FINANCE CORP	7.50	04/15/25	1,982,000	1,903,707	1,898,280
CHS/COMMUNITY HEALTH SYS	8.13	06/30/24	449,000	458,204	370,676
CHS/COMMUNITY HEALTH SYS	8.63	01/15/24	1,725,000	1,715,633	1,728,709
CHS/COMMUNITY HEALTH SYS	6.25	03/31/23	14,564,000	13,621,239	13,340,041
CHS/COMMUNITY HEALTH SYS	6.88	02/01/22	1,153,000	865,324	589,575
CHS/COMMUNITY HEALTH SYS	5.13	08/01/21	9,570,000	9,005,868	8,882,013
CHS/COMMUNITY HEALTH SYS	8.00	11/15/19	400,000	378,462	388,944
CHUBB INA HOLDINGS INC	4.15	03/13/43	10,000,000	9,775,506	9,906,200
CHUBB INA HOLDINGS INC	3.35	05/03/26	4,859,000	4,989,784	4,715,271
CHURCHILL DOWNS INC	4.75	01/15/28	3,875,000	3,672,896	3,591,195
CHURCHILL DOWNS INC	0.01	12/27/24	1,393,000	1,401,728	1,391,259
CINCINNATI BELL INC	7.00	07/15/24	2,500,000	2,288,764	2,281,850
CINEMARK USA INC	4.88	06/01/23	4,550,000	4,466,413	4,457,590
CINEMARK USA INC	5.13	12/15/22	2,375,000	2,391,533	2,396,161
CIRSA FINANCE INTER	7.88	12/20/23	1,300,000	1,252,970	1,273,558
CIT GROUP INC	6.13	03/09/28	100,000	103,745	103,309
CIT GROUP INC	5.25	03/07/25	2,000,000	2,039,717	2,025,760
CIT GROUP INC	5.00	08/01/23	11,195,000	11,373,109	11,321,056
CIT GROUP INC	5.00	08/15/22	5,300,000	5,426,572	5,359,466
CIT GROUP INC	4.13	03/09/21	2,375,000	2,382,910	2,366,925
CIT GROUP INC	3.88	02/19/19	525,000	522,099	525,740
CITGO HOLDING INC	10.75	02/15/20	1,525,000	1,559,791	1,624,796
CITGO PETROLEUM CORP	6.25	08/15/22	1,100,000	1,089,289	1,097,052
CITIBANK NA	2.68	05/01/20	70,000,000	70,000,000	70,016,100
CITIGROUP INC	5.35	12/31/49	900,000	879,634	887,661
CITIGROUP INC	5.90	12/29/49	375,000	402,590	381,851
CITIGROUP INC	5.95	12/29/49	450,000	450,000	463,725
CITIGROUP INC	6.25	12/29/49	450,000	450,000	466,443
CITIGROUP INC	5.95	07/29/49	1,875,000	1,923,681	1,905,713

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CITIGROUP INC	8.13	07/15/39	25,500,000	26,908,150	35,837,955
CITIGROUP INC	4.08	04/23/29	28,500,000	28,016,696	27,961,350
CITIGROUP INC	3.67	07/24/28	19,100,000	19,100,000	18,188,739
CITIGROUP INC	4.45	09/29/27	48,000,000	49,664,318	47,172,480
CITIGROUP INC	3.20	10/21/26	50,000,000	49,176,178	46,481,500
CITIGROUP INC	2.40	10/31/25	87,100,000	735,955	890,030
CITIGROUP INC	4.40	06/10/25	52,500,000	52,870,337	52,302,075
CITRIX SYSTEMS INC	4.50	12/01/27	5,000,000	4,989,778	4,848,300
CITYCENTER HLDGS LLC	0.00	04/18/24	546,744	545,507	543,327
CLAIRE S STORES INC	8.88	03/15/19	250,000	233,363	20,000
CLEAN HARBORS INC	5.13	06/01/21	4,940,000	4,981,862	4,950,473
CLEAR CHANNEL INTL BV	8.75	12/15/20	100,000	102,947	103,151
CLEAR CHANNEL WORLDWIDE	6.50	11/15/22	7,400,000	7,557,982	7,510,334
CLEAR CHANNEL WORLDWIDE	6.50	11/15/22	22,705,000	23,257,619	23,147,748
CLEAR CHANNEL WORLDWIDE	7.63	03/15/20	5,160,000	5,097,992	5,140,805
CLEARWATER PAPER CORP	4.50	02/01/23	580,000	542,171	542,410
CLEARWATER SEAFOODS INC	6.88	05/01/25	250,000	250,849	238,253
CLEARWAY ENERGY OP LLC	5.00	09/15/26	2,410,000	2,343,458	2,304,900
CLEARWAY ENERGY OP LLC	5.38	08/15/24	4,950,000	4,985,715	4,951,040
CLEAVER BROOKS INC	7.88	03/01/23	125,000	125,000	128,796
CLEVELAND CLIFFS INC	5.75	03/01/25	6,225,000	6,018,011	5,910,762
CLOUD CRANE LLC	10.13	08/01/24	4,025,000	4,304,476	4,341,365
CLOVER MERGER SUB INC	0.00	09/26/25	255,000	252,450	206,657
CLOVER MERGER SUB INC	0.00	09/26/24	299,246	254,359	278,000
CLUBCORP HLDGS INC	0.00	09/18/24	1,314,451	1,312,615	1,298,020
CME GROUP INC	4.15	06/15/48	15,000,000	14,931,213	15,160,650
CNA FINANCIAL CORP	3.45	08/15/27	5,000,000	4,989,659	4,656,900
CNG HOLDINGS INC	9.38	05/15/20	625,000	598,857	619,863
CNO FINANCIAL GROUP INC	5.25	05/30/25	2,000,000	2,020,546	1,990,940
CNX MIDSTREAM PTR/CNX	6.50	03/15/26	625,000	619,452	606,950
CNX RESOURCES CORP	5.88	04/15/22	9,630,000	9,746,394	9,679,980
COEUR MINING INC	5.88	06/01/24	500,000	494,118	483,490
COGENT COMM FINANCE INC	5.63	04/15/21	1,525,000	1,525,000	1,535,004
COGENT COMMUNICATIONS GR	5.38	03/01/22	250,000	250,246	256,128
COLGATE PALMOLIVE CO	3.70	08/01/47	9,500,000	9,437,208	8,881,645
COLLATERAL DEUTSCHE BANK	0.50	12/31/49	(37,100,000)	(37,100,000)	(37,100,000)
COLUMBIA PIPELINE GROUP	5.80	06/01/45	48,000,000	48,572,304	53,506,560
COLUMBIA PIPELINE GROUP	4.50	06/01/25	18,200,000	19,038,669	18,168,878
COLUMBUS MCKINNON CORP	0.00	01/31/24	513,290	516,010	509,440
COMCAST CORP	4.05	11/01/52	24,131,000	23,788,250	20,942,812
COMCAST CORP	4.00	08/15/47	32,000,000	32,028,209	28,329,600
COMCAST CORP	3.40	07/15/46	17,200,000	15,823,465	13,959,520
COMCAST CORP	4.75	03/01/44	14,400,000	16,560,887	14,195,952
COMCAST CORP	4.40	08/15/35	19,100,000	20,081,575	18,633,196
COMCAST CORP	5.65	06/15/35	6,500,000	6,684,791	7,200,960
COMCAST CORP	4.20	08/15/34	6,253,000	6,155,772	5,967,238
COMCAST CORP	3.15	02/15/28	10,500,000	10,285,524	9,701,475
COMCAST CORP	3.15	03/01/26	28,500,000	28,125,125	26,747,820
COMMERCIAL METALS CO	5.75	04/15/26	375,000	375,000	365,408
COMMERCIAL METALS CO	4.88	05/15/23	500,000	489,320	488,895
COMMONWEALTH EDISON CO	3.75	08/15/47	48,000,000	47,920,725	44,936,160

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COMMONWEALTH EDISON CO	3.65	06/15/46	28,500,000	28,327,439	26,201,190
COMMONWEALTH EDISON CO	4.35	11/15/45	19,200,000	19,063,647	19,684,992
COMMONWEALTH EDISON CO	3.70	03/01/45	24,000,000	24,000,000	22,480,320
COMMONWEALTH EDISON CO	4.70	01/15/44	9,500,000	10,128,032	10,276,910
COMMONWEALTH EDISON CO	6.45	01/15/38	43,000,000	45,307,633	55,927,090
COMMONWEALTH EDISON CO	5.90	03/15/36	6,500,000	6,698,624	7,949,175
COMMSCOPE INC	5.50	06/15/24	4,000,000	4,037,232	4,021,200
COMMSCOPE INC	5.00	06/15/21	900,000	908,301	901,134
COMMSCOPE TECH LLC	5.00	03/15/27	3,700,000	3,518,327	3,483,365
COMMSCOPE TECH LLC	6.00	06/15/25	9,875,000	10,082,602	10,082,770
COMMUNICATIONS SALES + LEASING	0.00	10/24/22	592,493	596,334	565,091
COMMUNITY CHOICE FINANCI	10.75	05/01/19	1,050,000	1,043,714	763,802
COMPASS BANK	2.75	09/29/19	582,000	581,664	578,747
COMPASS MINERALS INTERNA	4.88	07/15/24	1,510,000	1,476,258	1,409,932
COMPUWARE CORP	0.00	12/15/21	824,734	828,136	825,154
COMSTOCK RESOURCES INC	10.00	03/15/20	1,500,000	1,572,234	1,567,590
CONCENTRA ACQUISITION CORP	0.00	06/01/22	1,126,646	1,140,559	1,125,238
CONCHO RESOURCES INC	3.75	10/01/27	5,000,000	4,983,184	4,808,750
CONDUENT FIN INC / XEROX	10.50	12/15/24	2,000,000	2,372,070	2,392,840
CONNECTICUT LIGHT + PWR	4.00	04/01/48	48,000,000	47,884,371	47,634,240
CONNECTICUT LIGHT + PWR	4.15	06/01/45	25,000,000	24,551,815	25,483,250
CONNECTICUT LIGHT + PWR	4.30	04/15/44	14,400,000	15,758,012	14,933,808
CONOCOPHILLIPS CANADA	7.20	08/15/31	30,500,000	32,457,815	38,868,285
CONOCOPHILLIPS COMPANY	4.95	03/15/26	8,500,000	9,241,696	9,167,590
CONSOLIDATED COMMUNICATI	6.50	10/01/22	2,000,000	1,865,534	1,864,140
CONSOLIDATED CONTAINER CO LLC	0.00	05/22/24	486,331	485,115	485,358
CONSOLIDATED ENERGY FIN	6.50	05/15/26	750,000	750,000	742,568
CONSOLIDATED ENERGY FIN S A	0.00	05/07/25	850,000	847,875	843,625
CONSTELLATION BRANDS INC	4.50	05/09/47	6,500,000	6,472,429	6,216,145
CONSTELLATION BRANDS INC	3.50	05/09/27	5,000,000	4,770,153	4,742,300
CONSTELLATION BRANDS INC	3.70	12/06/26	5,250,000	5,294,431	5,064,255
CONSTELLATION MERGER SUB	8.50	09/15/25	1,225,000	1,209,487	1,165,808
CONSTELLIUM NV	5.88	02/15/26	2,844,000	2,755,664	2,742,754
CONSTELLIUM NV	6.63	03/01/25	6,482,000	6,556,583	6,531,004
CONSTELLIUM NV	5.75	05/15/24	2,285,000	2,263,856	2,230,663
CONSUMERS ENERGY CO	3.95	07/15/47	19,100,000	19,023,715	18,807,197
CONSUMERS ENERGY CO	4.10	11/15/45	14,400,000	14,388,578	14,249,952
CONTINENTAL RESOURCES	4.38	01/15/28	1,000,000	996,957	994,670
CONTINENTAL RESOURCES	5.00	09/15/22	1,250,000	1,266,410	1,268,513
COOKE OMEGA/ALPHA VESSEL	8.50	12/15/22	1,150,000	1,133,321	1,161,029
COOPER STANDARD AUTOMOTI	5.63	11/15/26	675,000	675,000	669,978
COOPERATIEVE RABOBANK UA	5.25	08/04/45	1,000,000	1,165,269	1,042,440
COOPERATIEVE RABOBANK UA	5.25	05/24/41	23,400,000	25,323,598	26,185,302
COOPERATIEVE RABOBANK UA	3.75	07/21/26	34,500,000	34,449,267	32,296,485
CORE + MAIN LP	6.13	08/15/25	6,057,000	5,872,818	5,772,866
CORNERSTONE CHEMICAL CO	6.75	08/15/24	550,000	553,908	534,001
CORTES NP ACQUISITION CORP	0.00	11/30/23	1,747,254	1,756,724	1,734,150
COTT HOLDINGS INC	5.50	04/01/25	3,300,000	3,255,385	3,212,484
COTY INC	6.50	04/15/26	5,375,000	5,201,843	5,151,938
COTY INC	0.00	04/07/25	732,500	730,669	715,103
COUNCIL OF EUROPE	6.00	10/08/20	2,600,000	2,712,187	2,069,402

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
COVANTA HOLDING CORP	5.88	03/01/24	950,000	956,224	935,551
COVEY PARK ENERGY LLC/FI	7.50	05/15/25	5,700,000	5,772,651	5,812,917
COVIA HOLDINGS CORPORATION	0.00	06/01/25	1,975,000	1,975,000	1,973,776
CPI INTL INC	0.00	07/26/24	68,438	68,438	68,609
CRED SUIS GP FUN LTD	4.55	04/17/26	5,000,000	5,338,703	4,997,550
CRED SUIS GP FUN LTD	3.75	03/26/25	26,000,000	25,920,067	24,990,420
CREDIT AGRICOLE SA	8.13	09/19/33	1,100,000	1,192,935	1,110,120
CREDIT SUISSE GROUP AG	6.25	12/29/49	800,000	741,929	784,528
CREDIT SUISSE GROUP AG	3.87	01/12/29	24,300,000	24,238,509	22,830,822
CREDIT SUISSE GROUP AG	4.28	01/09/28	27,000,000	26,939,019	26,282,070
CRESCENT COMMUNITIES/VEN	8.88	10/15/21	744,000	746,185	787,531
CRESTWOOD HLDGS LLC	0.00	03/06/23	486,739	481,847	484,306
CRESTWOOD MID PARTNER LP	5.75	04/01/25	5,116,000	5,105,736	5,115,437
CRESTWOOD MIDSTREAM PART	6.25	04/01/23	5,660,000	5,765,605	5,759,333
CROWN AMER/CAP CORP IV	4.50	01/15/23	7,155,000	7,030,869	7,010,755
CROWN AMER/CAP CORP VI	4.75	02/01/26	4,290,000	4,086,939	4,080,090
CROWN CASTLE INTL CORP	3.80	02/15/28	71,000,000	69,346,265	66,614,330
CROWN CASTLE INTL CORP	3.65	09/01/27	53,800,000	53,760,908	50,051,754
CROWN CASTLE INTL CORP	4.00	03/01/27	25,000,000	25,276,098	24,050,750
CROWN CASTLE INTL CORP	4.45	02/15/26	3,000,000	3,169,158	2,981,760
CROWN FIN US INC	0.00	02/28/25	1,097,250	1,094,507	1,088,242
CROWNROCK LP/CROWNROCK F	5.63	10/15/25	9,682,000	9,532,046	9,357,363
CSC HOLDINGS LLC	5.38	02/01/28	4,709,000	4,417,201	4,353,659
CSC HOLDINGS LLC	5.50	04/15/27	9,090,000	8,725,784	8,679,587
CSC HOLDINGS LLC	0.00	01/25/26	570,000	567,150	567,623
CSC HOLDINGS LLC	6.63	10/15/25	7,801,000	8,063,671	7,981,593
CSC HOLDINGS LLC	10.88	10/15/25	13,557,000	15,795,141	15,620,104
CSC HOLDINGS LLC	0.00	07/17/25	1,379,870	1,378,143	1,369,521
CSC HOLDINGS LLC	10.13	01/15/23	6,600,000	7,332,739	7,284,882
CSC HOLDINGS LLC	8.63	02/15/19	1,000,000	1,032,227	1,028,960
CSC HOLDINGS LLC	7.63	07/15/18	145,000	145,046	145,067
CSI COMPRESSCO LP/FINANC	7.25	08/15/22	1,025,000	1,020,754	938,060
CSX CORP	4.30	03/01/48	7,000,000	6,801,488	6,672,610
CSX CORP	3.80	11/01/46	4,000,000	3,918,295	3,550,000
CSX CORP	4.10	03/15/44	11,800,000	11,482,349	11,037,366
CSX CORP	6.22	04/30/40	31,583,000	35,051,237	38,194,269
CSX CORP	6.15	05/01/37	1,000,000	834,222	1,208,120
CSX CORP	6.80	12/01/28	21,200,000	21,802,623	25,027,024
CSX CORP	3.25	06/01/27	5,000,000	4,731,921	4,702,100
CUBESMART LP	3.13	09/01/26	2,000,000	1,836,679	1,844,480
CUMBERLAND FARMS	6.75	05/01/25	225,000	228,033	229,014
CUMULUS MEDIA NEW HOLDINGS	0.00	05/15/22	1,645,093	1,642,008	1,631,110
CVR PARTNERS/CVR NITROGE	9.25	06/15/23	2,725,000	2,818,231	2,806,232
CVR REF LLC/COFF FIN INC	6.50	11/01/22	1,500,000	1,538,825	1,530,990
CVS HEALTH CORP	5.05	03/25/48	43,100,000	43,154,562	43,799,513
CVS HEALTH CORP	5.13	07/20/45	18,200,000	20,362,901	18,576,740
CVS HEALTH CORP	4.78	03/25/38	43,100,000	42,710,350	42,558,233
CVS HEALTH CORP	4.30	03/25/28	48,200,000	47,726,444	47,537,732
CVS HEALTH CORP	2.88	06/01/26	19,100,000	18,970,021	17,408,122
CVS HEALTH CORP	3.88	07/20/25	5,500,000	5,724,541	5,374,380
CVS HEALTH CORP	4.10	03/25/25	400,000	396,258	397,992

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CVS HEALTH CORP	3.70	03/09/23	700,000	694,120	694,890
CVS HEALTH CORP	3.35	03/09/21	200,000	199,909	199,810
CYPRESS INTER HLDGS III INC	0.00	04/27/24	495,000	493,763	493,411
CYRUSONE LP/CYRUSONE FIN	5.38	03/15/27	1,390,000	1,397,625	1,381,730
CYRUSONE LP/CYRUSONE FIN	5.00	03/15/24	5,750,000	5,780,708	5,748,735
D.R. HORTON INC	3.75	03/01/19	850,000	850,183	852,057
DAE FUNDING LLC	5.00	08/01/24	2,475,000	2,454,132	2,372,288
DAE FUNDING LLC	4.50	08/01/22	725,000	725,000	700,785
DAE FUNDING LLC	4.00	08/01/20	1,150,000	1,144,697	1,135,269
DAIMLER FINANCE NA LLC	2.38	08/01/18	12,505,000	12,506,081	12,502,999
DANA FINANCING LUX SARL	6.50	06/01/26	830,000	847,696	841,836
DANA INC	5.50	12/15/24	330,000	333,399	325,961
DANA INC	6.00	09/15/23	2,825,000	2,911,945	2,933,113
DARLING INGREDIENTS INC	5.38	01/15/22	830,000	845,725	846,600
DAVITA INC	5.00	05/01/25	14,035,000	13,388,814	13,204,830
DAVITA INC	5.13	07/15/24	11,985,000	11,745,895	11,679,862
DAVITA INC	5.75	08/15/22	3,389,000	3,465,646	3,452,171
DCP MIDSTREAM OPERATING	5.85	05/21/43	2,800,000	2,636,084	2,569,028
DCP MIDSTREAM OPERATING	6.75	09/15/37	2,900,000	3,099,331	3,085,600
DCP MIDSTREAM OPERATING	3.88	03/15/23	5,535,000	5,346,555	5,349,522
DCP MIDSTREAM OPERATING	4.75	09/30/21	1,500,000	1,521,785	1,517,850
DCP MIDSTREAM OPERATING	5.35	03/15/20	2,000,000	2,053,689	2,040,000
DEALER TIRE LLC	0.00	12/22/21	940,491	948,517	919,330
DEAN FOODS CO	6.50	03/15/23	4,410,000	4,298,445	4,256,179
DECK CHASSIS ACQUISITION INC	0.00	06/15/23	350,000	348,250	352,625
DEERFIELD HLDGS CORP	0.00	02/13/25	1,077,300	1,086,764	1,071,687
DELEK LOG PART/FINANCE	6.75	05/15/25	1,287,000	1,289,298	1,293,589
DELL INC	6.50	04/15/38	835,000	796,327	790,545
DELL INC	5.88	06/15/19	800,000	819,963	815,456
DELL INT LLC / EMC CORP	6.02	06/15/26	32,500,000	32,487,634	34,151,650
DELL INT LLC / EMC CORP	7.13	06/15/24	10,425,000	11,194,348	11,053,106
DELL INT LLC / EMC CORP	5.88	06/15/21	10,445,000	10,756,462	10,604,600
DELL INTL LLC	0.00	09/07/23	2,084,335	2,089,441	2,072,622
DELMARVA PWR + LIGHT CO	4.15	05/15/45	48,000,000	47,963,039	47,788,320
DELPHI TECHNOLOGIES PLC	5.00	10/01/25	7,230,000	6,955,653	6,908,410
DELTA 2 (LUX) SARL	0.00	02/01/24	21,971	21,971	21,656
DENBURY RESOURCES INC	5.00	12/15/23	94,000	72,524	112,666
DENBURY RESOURCES INC	9.25	03/31/22	343,000	345,145	362,983
DENBURY RESOURCES INC	6.38	08/15/21	1,000,000	867,411	957,500
DENBURY RESOURCES INC	9.00	05/15/21	9,808,000	10,276,950	10,379,512
DENTALCORP PERFECT SMILE ULC	0.00	06/06/25	529,496	530,432	530,492
DENTALCORP PERFECT SMILE ULC	0.00	06/06/25	132,374	132,608	132,623
DEUTSCHE BANK AG	4.50	04/01/25	4,000,000	3,994,182	3,645,520
DEUTSCHE BANK NY	4.10	01/13/26	1,000,000	932,590	932,640
DEUTSCHE BANK NY	3.70	05/30/24	12,400,000	11,665,553	11,510,300
DEUTSCHE TELEKOM INT FIN	4.88	03/06/42	14,376,000	14,705,535	13,968,297
DEUTSCHE TELEKOM INT FIN	9.25	06/01/32	40,914,000	49,160,299	59,016,399
DEUTSCHE TELEKOM INT FIN	8.75	06/15/30	39,000,000	49,255,843	51,817,350
DEUTSCHE TELEKOM INT FIN	8.88	11/27/28	650,000	1,476,584	1,322,919
DEUTSCHE TELEKOM INT FIN	3.60	01/19/27	9,500,000	9,583,453	8,981,870
DEXIA CREDIT LOCAL	1.88	09/15/21	5,500,000	5,491,634	5,302,000

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DIAMOND OFFSHORE DRILL	4.88	11/01/43	4,300,000	3,137,571	3,051,925
DIAMOND OFFSHORE DRILL	5.70	10/15/39	3,000,000	2,424,747	2,397,660
DIAMOND OFFSHORE DRILL	7.88	08/15/25	4,845,000	4,998,574	5,028,335
DIAMOND RESORTS INTL INC	7.75	09/01/23	3,000,000	3,234,513	3,147,870
DIAMONDBACK ENERGY INC	5.38	05/31/25	4,500,000	4,529,350	4,502,430
DIAMONDBACK ENERGY INC	5.38	05/31/25	3,565,000	3,592,370	3,553,770
DIAMONDBACK ENERGY INC	4.75	11/01/24	250,000	244,382	243,843
DIEBOLD NIXDORF INC	8.50	04/15/24	375,000	375,000	359,186
DIGITAL REALTY TRUST LP	4.45	07/15/28	20,000,000	19,970,481	20,070,200
DIGITAL REALTY TRUST LP	3.70	08/15/27	9,500,000	9,493,427	9,019,490
DIPLOMAT PHARMACY INC	0.00	12/20/24	174,150	172,409	174,150
DISCOVER FINANCIAL SVS	4.10	02/09/27	19,100,000	19,132,609	18,344,404
DISCOVERY COMMUNICATIONS	5.20	09/20/47	6,500,000	6,665,196	6,284,070
DISCOVERY COMMUNICATIONS	5.00	09/20/37	30,500,000	30,650,960	29,469,710
DISCOVERY COMMUNICATIONS	3.95	03/20/28	28,500,000	28,407,179	27,004,605
DISCOVERY COMMUNICATIONS	4.90	03/11/26	15,300,000	16,259,576	15,692,598
DISH DBS CORP	7.75	07/01/26	16,488,000	14,828,193	14,450,413
DISH DBS CORP	5.88	11/15/24	12,500,000	10,727,618	10,597,750
DISH DBS CORP	5.00	03/15/23	16,580,000	14,578,909	14,345,182
DISH DBS CORP	5.88	07/15/22	11,350,000	10,659,918	10,664,006
DISH DBS CORP	6.75	06/01/21	10,525,000	10,556,057	10,538,998
DISH DBS CORP	5.13	05/01/20	1,375,000	1,401,380	1,362,941
DJO FIN LLC/DJO FIN CORP	8.13	06/15/21	975,000	975,000	988,777
DJO FINANCE LLC	0.00	06/08/20	530,679	528,026	527,697
DOLLAR GENERAL CORP	3.88	04/15/27	12,400,000	12,457,724	11,901,892
DOLLAR TREE INC	4.20	05/15/28	14,400,000	14,362,738	13,896,288
DOMINION ENERGY GAS HLDG	2.93	06/15/21	900,000	900,000	898,173
DOMINION ENERGY INC	4.70	12/01/44	1,763,000	1,960,526	1,777,016
DOMINION ENERGY INC	3.90	10/01/25	5,000,000	5,157,042	4,928,900
DONNELLEY FINANCIAL SOL	8.25	10/15/24	1,250,000	1,259,123	1,307,213
DONNELLEY FINL SOLUTIONS INC	0.00	10/02/23	206,429	206,429	206,171
DOWNSTREAM DEVELOPMENT	10.50	02/15/23	1,350,000	1,372,741	1,370,750
DRAX FINCO PLC	6.63	11/01/25	200,000	200,000	200,958
DRIVETIME AUTO GP + BRID	8.00	06/01/21	725,000	720,040	735,977
DTE ELECTRIC CO	3.70	06/01/46	19,100,000	19,086,864	18,043,770
DTE ELECTRIC CO	3.70	03/15/45	52,500,000	52,390,688	49,191,450
DTI HOLDCO INC	0.00	09/30/23	664,399	665,478	663,156
DUKE ENERGY CAROLINAS	3.95	03/15/48	18,700,000	18,612,533	18,155,269
DUKE ENERGY CAROLINAS	3.70	12/01/47	33,000,000	32,952,825	30,521,700
DUKE ENERGY CAROLINAS	3.88	03/15/46	19,000,000	18,938,082	18,209,030
DUKE ENERGY CAROLINAS	3.75	06/01/45	38,000,000	37,717,732	35,712,780
DUKE ENERGY CORP	3.95	08/15/47	5,000,000	4,975,023	4,571,350
DUKE ENERGY CORP	2.65	09/01/26	5,000,000	4,794,883	4,511,250
DUKE ENERGY FLORIDA LLC	3.40	10/01/46	40,000,000	39,788,714	35,385,600
DUKE ENERGY FLORIDA LLC	6.35	09/15/37	13,000,000	13,769,015	16,952,390
DUKE ENERGY OHIO INC	3.70	06/15/46	25,734,000	25,150,385	23,971,478
DUKE ENERGY OHIO INC	6.90	06/01/25	37,000,000	38,366,119	42,105,260
DUKE ENERGY PROGRESS INC	4.20	08/15/45	42,000,000	41,807,519	42,096,180
DUKE ENERGY PROGRESS INC	4.15	12/01/44	24,000,000	23,927,790	23,818,800
DUKE ENERGY PROGRESS LLC	3.60	09/15/47	71,000,000	70,898,448	64,371,440
DUKE ENERGY PROGRESS LLC	3.70	10/15/46	54,000,000	52,875,525	50,088,240

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DURAVANT LLC	0.00	07/18/25	256,915	254,457	257,236
DURAVANT LLC	0.00	07/18/25	15,957	15,957	15,977
DYNACAST INTL LLC	0.00	01/28/22	957,739	967,317	954,148
E W SCRIPPS CO	0.00	10/02/24	646,742	654,036	644,317
EAGLE HOLDING CO II LLC	7.63	05/15/22	1,171,000	1,183,134	1,183,635
EASTMAN CHEMICAL CO	4.65	10/15/44	37,500,000	37,057,399	36,698,250
EBAY INC	3.60	06/05/27	33,500,000	33,462,258	31,730,195
ECI MACOLA / MAX HLDG LLC	0.00	09/27/24	277,900	275,121	278,247
ECLIPSE RESOURCES CORP	8.88	07/15/23	2,000,000	1,889,147	1,905,960
ECOLAB INC	3.25	12/01/27	7,000,000	6,908,526	6,695,430
ECOPETROL SA	5.88	05/28/45	13,900,000	14,205,315	13,139,948
ECOPETROL SA	5.38	06/26/26	9,500,000	9,812,010	9,753,270
ECOPETROL SA	4.13	01/16/25	26,000,000	25,905,948	25,164,880
ECP GOPHER HLDGS LP	0.00	03/06/25	723,188	730,700	723,188
EDELMAN FINANCIAL CENTER LLC	0.00	07/20/26	470,000	467,650	472,646
EDELMAN FINL CTR LLC	0.00	07/21/25	2,015,000	2,004,925	2,011,232
EDELMAN FINL CTR LLC	0.00	11/11/24	467,650	471,644	468,038
EDGEWELL PERSONAL CARE	4.70	05/24/22	2,000,000	1,963,379	1,973,460
EDGEWELL PERSONAL CARE	4.70	05/19/21	2,000,000	2,001,521	1,995,900
EDISON INTERNATIONAL	4.13	03/15/28	14,400,000	14,378,352	14,178,816
EDWARDS LIFESCIENCES COR	4.30	06/15/28	5,000,000	4,999,500	4,989,650
EFSF	1.38	05/31/47	1,300,000	1,510,369	1,450,576
EG DUTCH FINCO B V	0.00	02/07/25	852,863	848,598	844,547
EIG INVS CORP	0.00	02/09/23	559,936	562,269	558,771
ELDORADO GOLD CORP	6.13	12/15/20	2,500,000	2,390,611	2,411,825
ELDORADO RESORTS INC	6.00	04/01/25	8,061,000	8,097,424	8,076,719
ELDORADO RESORTS INC	7.00	08/01/23	1,500,000	1,594,207	1,577,595
ELECTRICITE DE FRANCE SA	6.95	01/26/39	34,500,000	36,201,482	43,811,895
ELEMENT MATERIALS TECH GROUP	0.00	06/28/24	149,250	148,877	149,063
ELI LILLY + CO	3.95	05/15/47	9,500,000	9,450,565	9,399,585
EMBARQ CORP	8.00	06/01/36	9,150,000	8,803,547	8,629,548
EMBRAER NETHERLANDS FINA	5.40	02/01/27	7,500,000	7,593,550	7,754,475
EMC CORP	3.38	06/01/23	6,400,000	6,022,197	5,983,040
EMC CORP	2.65	06/01/20	8,325,000	8,136,396	8,084,324
EMERALD BIDCO INC	0.00	10/23/23	147,750	148,920	147,381
EMI MUSIC PUBLISHING GRP	7.63	06/15/24	300,000	300,000	325,005
ENABLE MIDSTREAM PARTNER	4.40	03/15/27	9,500,000	9,617,066	9,016,355
ENBRIDGE ENERGY PARTNERS	5.50	09/15/40	3,000,000	3,182,134	3,138,210
ENBRIDGE ENERGY PARTNERS	5.88	10/15/25	2,000,000	2,258,477	2,167,500
ENBRIDGE INC	4.50	06/10/44	3,000,000	2,934,754	2,795,160
ENBRIDGE INC	3.70	07/15/27	14,400,000	14,396,623	13,693,680
ENCAPSYS LLC	0.00	11/07/24	653,363	659,210	653,363
ENCOMPASS HEALTH CORP	5.75	11/01/24	6,175,000	6,277,264	6,186,609
ENDEAVOR ENERGY RESOURCE	5.75	01/30/28	4,110,000	4,061,960	4,017,155
ENDEAVOR ENERGY RESOURCE	5.50	01/30/26	3,050,000	2,992,843	2,958,500
ENDO DAC/FIN LLC/FINCO	6.00	02/01/25	5,105,000	3,770,042	3,980,726
ENDO DAC/FIN LLC/FINCO	6.00	07/15/23	9,250,000	7,089,127	7,605,628
ENDO FIN LLC/ENDO FINCO	5.38	01/15/23	7,155,000	6,003,747	5,775,444
ENDO FIN LLC/ENDO FINCO	7.25	01/15/22	1,325,000	1,195,684	1,219,000
ENDO FINANCE LLC	5.75	01/15/22	7,123,000	6,259,954	6,371,096
ENDO LUXEMBOURG FIN CO I S A	0.00	04/29/24	1,013,634	1,012,045	1,011,100

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ENERGIZER GAMMA ACQ INC	6.38	07/15/26	3,998,000	4,047,144	4,062,648
ENERGIZER HOLDINGS INC	5.50	06/15/25	6,350,000	6,225,449	6,249,543
ENERGY ACQUISITION CO INC	1.00	06/26/25	310,000	306,900	307,288
ENERGY TRANSFER EQUITY L P	0.00	02/02/24	640,654	641,655	634,337
ENERGY TRANSFER LP	5.50	06/01/27	4,640,000	4,698,584	4,639,768
ENERGY TRANSFER LP	5.88	01/15/24	9,520,000	9,866,351	9,772,280
ENERGY TRANSFER LP	4.25	03/15/23	8,150,000	7,989,128	7,877,709
ENERGY TRANSFER LP	7.50	10/15/20	9,033,000	9,631,028	9,630,985
ENERGY TRANSFER OPERATNG	6.25	12/31/99	600,000	599,163	550,848
ENERGY TRANSFER OPERATNG	6.63	12/31/99	275,000	275,000	250,949
ENERGY TRANSFER OPERATNG	5.30	04/15/47	9,500,000	9,400,760	8,649,560
ENERGY TRANSFER OPERATNG	6.13	12/15/45	13,400,000	13,429,818	13,342,380
ENERGY TRANSFER OPERATNG	7.50	07/01/38	28,047,000	30,321,780	32,501,985
ENERGY TRANSFER OPERATNG	5.80	06/15/38	925,000	921,745	914,714
ENERGY TRANSFER OPERATNG	6.63	10/15/36	13,400,000	13,821,638	14,193,682
ENERGY TRANSFER OPERATNG	4.90	03/15/35	5,500,000	5,500,852	4,942,465
ENERGY TRANSFER OPERATNG	4.20	04/15/27	12,400,000	12,513,918	11,757,928
ENERGY TRANSFER OPERATNG	4.75	01/15/26	16,300,000	16,215,633	16,221,108
ENERGY TRANSFER OPERATNG	4.05	03/15/25	14,400,000	14,603,183	13,948,128
ENGILITY CORP	8.88	09/01/24	450,000	450,000	471,015
ENGINEERED MACHINERY HLDGS INC	0.00	07/19/24	511,589	511,480	508,713
ENSCO PLC	5.75	10/01/44	6,255,000	4,438,779	4,438,798
ENSCO PLC	7.75	02/01/26	5,775,000	5,509,582	5,458,877
ENSCO PLC	5.20	03/15/25	5,400,000	4,512,549	4,490,586
ENSCO PLC	4.50	10/01/24	2,500,000	2,073,879	2,068,900
ENTEGRIS INC	4.63	02/10/26	6,345,000	6,138,432	6,040,821
ENTERGY LOUISIANA LLC	4.95	01/15/45	19,100,000	18,804,663	19,289,090
ENTERGY LOUISIANA LLC	4.00	03/15/33	28,500,000	28,456,353	28,521,945
ENTERGY MISSISSIPPI LLC	3.25	12/01/27	24,000,000	23,923,268	22,914,720
ENTERPRISE PRODUCTS OPER	4.25	02/15/48	13,500,000	13,266,299	12,548,925
ENTERPRISE PRODUCTS OPER	4.90	05/15/46	23,000,000	23,091,435	23,145,590
ENTERPRISE PRODUCTS OPER	4.85	03/15/44	9,500,000	9,744,196	9,460,955
ENTERPRISE PRODUCTS OPER	4.45	02/15/43	7,500,000	7,368,800	7,117,125
ENTERPRISE PRODUCTS OPER	6.45	09/01/40	47,000,000	48,934,237	56,130,220
ENTERPRISE PRODUCTS OPER	6.13	10/15/39	8,500,000	8,906,204	9,745,165
ENTERPRISE PRODUCTS OPER	6.65	10/15/34	13,400,000	13,930,562	16,227,936
ENTERPRISE PRODUCTS OPER	6.88	03/01/33	8,500,000	8,651,763	10,429,585
ENVISION HEALTHCARE CORP	6.25	12/01/24	3,992,000	4,222,887	4,250,722
ENVISION HEALTHCARE CORP	0.00	12/01/23	570,998	567,144	569,810
ENVISION HEALTHCARE CORP	5.63	07/15/22	8,441,000	8,565,014	8,578,757
ENVISION HEALTHCARE CORP	5.13	07/01/22	2,800,000	2,807,941	2,824,136
EP ENER/EVEREST ACQ FIN	7.75	05/15/26	6,950,000	7,086,328	7,104,499
EP ENER/EVEREST ACQ FIN	8.00	11/29/24	2,000,000	2,016,346	2,016,380
EP ENER/EVEREST ACQ FIN	9.38	05/01/24	4,696,000	3,928,117	3,859,971
EP ENER/EVEREST ACQ FIN	6.38	06/15/23	2,836,000	1,985,519	1,947,793
EP ENER/EVEREST ACQ FIN	9.38	05/01/20	2,118,000	1,914,562	2,088,327
EPICOR SOFTWARE COMPANY	0.00	06/01/22	1,637,340	1,637,340	1,631,200
EQT CORP	3.90	10/01/27	20,100,000	20,067,575	18,753,300
EQUINIX INC	5.38	05/15/27	6,305,000	6,414,104	6,289,048
EQUINIX INC	5.88	01/15/26	10,320,000	10,611,170	10,441,466
EQUINIX INC	5.75	01/01/25	6,025,000	6,188,508	6,076,333

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EQUINIX INC	5.38	04/01/23	4,730,000	4,848,828	4,821,526
EQUINIX INC	5.38	01/01/22	4,130,000	4,265,161	4,244,318
EQUINOX HLDGS INC	0.00	03/08/24	770,279	774,131	768,546
ERP OPERATING LP	3.50	03/01/28	24,000,000	23,862,104	23,166,000
ESC LEHMAN BRTH HLDH PROD	1.00	04/04/49	575,000	-	17,914
ESC LEHMAN BRTH HLDH PROD	1.00	09/27/27	80,000,000	-	2,506,970
ESH HOSPITALITY INC	5.25	05/01/25	10,055,000	9,778,005	9,699,455
EUROPEAN INVESTMENT BANK	1.25	05/12/25	104,000,000	12,223,470	11,962,465
EUROPEAN INVESTMENT BANK	0.50	10/26/23	1,800,000	1,410,558	1,163,555
EUROPEAN INVESTMENT BANK	0.50	06/21/23	8,000,000	6,095,443	5,223,432
EUROPEAN INVESTMENT BANK	6.25	06/08/21	4,434,000	4,106,936	3,625,232
EVERGREEN SKILLS LUX S A R L	0.00	04/28/22	460,000	386,400	381,966
EVERGREEN SKILLS LUX S A R L	0.00	04/28/21	852,776	819,309	804,005
EVERI PAYMENTS INC	7.50	12/15/25	475,000	475,000	475,993
EVERI PAYMENTS INC	0.00	05/09/24	1,759,120	1,761,348	1,756,183
EVERSOURCE ENERGY	3.30	01/15/28	5,000,000	4,733,220	4,752,300
EVO PAYMENTS INTL LLC	0.00	12/22/23	355,509	357,435	354,176
EW SCRIPPS CO	5.13	05/15/25	450,000	453,309	423,342
EXAMWORKS GROUP INC.	0.00	07/27/23	989,049	993,140	988,634
EXELA INTERMED/EXELA FIN	10.00	07/15/23	4,775,000	4,886,004	4,906,217
EXELON CORP	5.10	06/15/45	17,000,000	16,948,695	18,042,780
EXELON CORP	5.63	06/15/35	38,500,000	39,723,652	44,164,890
EXGEN RENEWABLES IV LLC	0.01	11/28/24	245,175	244,562	245,788
EXIDE TECHNOLOGIES	11.00	04/30/20	1,103,857	1,049,916	981,042
EXPEDIA INC	3.80	02/15/28	19,100,000	19,055,277	17,537,620
EXPRESS SCRIPTS HOLDING	4.80	07/15/46	10,500,000	10,353,173	9,999,255
EXPRESS SCRIPTS HOLDING	4.50	02/25/26	29,500,000	30,101,023	29,429,200
EXTERRAN NRG SOLUTIONS/F	8.13	05/01/25	600,000	600,000	636,150
EXTRACTION OIL + GAS INC	5.63	02/01/26	5,250,000	5,130,478	5,033,123
EXTRACTION OIL + GAS INC	7.38	05/15/24	721,000	747,352	755,067
EZE SOFTWARE GROUP LLC	0.00	04/06/20	1,004,129	1,008,522	1,006,639
FAGE INTL / FAGE USA	5.63	08/15/26	1,578,000	1,457,405	1,452,139
FAIR ISAAC CORP	5.25	05/15/26	230,000	230,766	231,088
FARMERS INS EXCH	4.75	11/01/57	6,500,000	6,500,000	5,937,360
FBM FINANCE INC	8.25	08/15/21	2,175,000	2,207,169	2,266,546
FEDERAL MOGUL CORP	0.00	04/15/21	490,793	487,481	490,881
FEDEX CORP	4.40	01/15/47	9,500,000	9,996,498	8,997,355
FELCOR LODGING LP	6.00	06/01/25	1,625,000	1,651,978	1,666,048
FERL PRT LP/FERL PRT FIN	8.63	06/15/20	374,000	374,000	360,300
FERL PRT LP/FERL PRT FIN	8.63	06/15/20	275,000	268,616	266,272
FERRELLGAS LP/FERRELLGAS	6.75	06/15/23	1,200,000	1,200,000	1,050,108
FERRELLGAS LP/FERRELLGAS	6.75	01/15/22	300,000	302,652	270,897
FERRELLGAS LP/FERRELLGAS	6.50	05/01/21	2,000,000	1,878,166	1,838,160
FERRO CORP	0.00	02/14/24	226,851	226,851	225,812
FERRO CORP	0.00	02/14/24	222,024	222,024	221,007
FIDELITY + GUARANTY LIFE	5.50	05/01/25	3,200,000	3,178,868	3,125,536
FIDELITY NATIONAL INFORM	4.75	05/15/48	10,000,000	9,784,512	9,647,700
FIDELITY NATIONAL INFORM	4.50	08/15/46	14,400,000	14,188,035	13,324,032
FIDELITY NATIONAL INFORM	5.00	10/15/25	7,006,000	6,992,140	7,370,662
FINCO I LLC	0.00	12/27/22	361,192	360,289	361,116
FIRST DATA CORPORATION	5.00	01/15/24	9,050,000	9,098,841	8,970,089

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FIRST DATA CORPORATION	5.75	01/15/24	17,840,000	18,061,233	17,860,694
FIRST DATA CORPORATION	7.00	12/01/23	27,021,000	28,341,287	28,137,778
FIRST DATA CORPORATION	5.38	08/15/23	12,990,000	13,233,157	13,088,464
FIRST QUALITY FINANCE CO	5.00	07/01/25	175,000	175,000	160,528
FIRST QUALITY FINANCE CO	4.63	05/15/21	3,500,000	3,457,680	3,416,770
FIRST QUANTUM MINERALS L	6.88	03/01/26	1,300,000	1,287,864	1,246,362
FIRST QUANTUM MINERALS L	7.50	04/01/25	200,000	198,007	197,458
FIRST QUANTUM MINERALS L	6.50	03/01/24	3,496,000	3,448,211	3,373,640
FIRST QUANTUM MINERALS L	7.25	04/01/23	800,000	811,324	799,664
FIRST QUANTUM MINERALS L	7.00	02/15/21	2,300,000	2,330,462	2,325,392
FIRSTCASH INC	5.38	06/01/24	250,000	250,000	250,360
FIRSTENERGY TRANSMISSION	5.45	07/15/44	49,855,000	53,805,044	56,040,011
FITNESS INTL LLC CALIF	0.00	04/18/25	1,310,542	1,317,231	1,311,092
FIVE POINT OP CO LP/FIVE	7.88	11/15/25	2,300,000	2,343,557	2,342,159
FLEX ACQUISITION CO INC	7.88	07/15/26	1,025,000	1,024,097	1,020,183
FLEX ACQUISITION CO INC	1.00	06/29/25	1,100,000	1,097,250	1,096,788
FLEX ACQUISITION CO INC	6.88	01/15/25	1,247,000	1,223,050	1,202,657
FLEX ACQUISITION CO INC	0.00	12/29/23	1,438,470	1,431,278	1,431,047
FLEXENTIAL INTERMEDIATE CORP	0.00	08/01/25	380,000	384,145	377,055
FLORIDA POWER + LIGHT CO	4.13	06/01/48	72,000,000	71,936,235	72,650,160
FLORIDA POWER + LIGHT CO	3.95	03/01/48	48,000,000	47,743,709	47,222,400
FLORIDA POWER + LIGHT CO	4.05	10/01/44	26,000,000	25,925,063	25,990,380
FLORIDA POWER + LIGHT CO	4.05	06/01/42	6,500,000	6,284,439	6,477,965
FLORIDA POWER + LIGHT CO	5.65	02/01/37	37,149,000	38,699,973	44,201,366
FLYNN RESTAURANT GROUP LP	1.00	06/27/25	215,000	213,925	214,463
FOCUS FINANCIAL PARTNERS LLC	0.00	07/03/24	610,388	615,347	609,881
FORD HOLDINGS LLC	9.30	03/01/30	23,770,000	29,023,374	31,052,177
FORD MOTOR COMPANY	4.75	01/15/43	10,500,000	10,290,988	9,077,460
FORD MOTOR CREDIT CO LLC	3.82	11/02/27	15,500,000	14,765,487	14,354,550
FORTERRA FIN LLC	0.00	10/25/23	419,661	419,661	391,246
FORTRESS TRANS + INFRAST	6.75	03/15/22	3,500,000	3,577,810	3,578,820
FOUNDATION BLDG MATLS HLDG CO	0.00	08/13/25	625,000	623,438	623,050
FOUR FINANCE SA	10.75	05/01/22	300,000	300,000	304,500
FREEDOM MORTGAGE CORP	8.25	04/15/25	4,500,000	4,484,406	4,417,920
FREEPORT MCMORAN INC	5.45	03/15/43	12,470,000	11,289,415	10,936,814
FREEPORT MCMORAN INC	5.40	11/14/34	150,000	146,733	136,548
FREEPORT MCMORAN INC	4.55	11/14/24	7,570,000	7,366,694	7,194,604
FREEPORT MCMORAN INC	3.88	03/15/23	16,440,000	15,765,083	15,529,388
FREEPORT MCMORAN INC	3.55	03/01/22	13,365,000	12,961,431	12,699,022
FREEPORT MCMORAN INC	4.00	11/14/21	975,000	971,612	952,692
FREEPORT MCMORAN INC	3.10	03/15/20	3,350,000	3,308,064	3,294,859
FRONTIER COMMUNICATIONS	9.00	08/15/31	3,700,000	2,501,980	2,418,616
FRONTIER COMMUNICATIONS	8.40	10/15/29	23,000,000	21,918,029	20,545,210
FRONTIER COMMUNICATIONS	7.88	01/15/27	110,000	103,903	67,408
FRONTIER COMMUNICATIONS	8.50	04/01/26	11,669,000	11,412,450	11,262,102
FRONTIER COMMUNICATIONS	11.00	09/15/25	16,515,000	13,488,495	13,213,982
FRONTIER COMMUNICATIONS	6.88	01/15/25	1,280,000	842,814	824,384
FRONTIER COMMUNICATIONS	7.63	04/15/24	540,000	381,098	373,205
FRONTIER COMMUNICATIONS	7.13	01/15/23	5,132,000	3,861,144	3,787,981
FRONTIER COMMUNICATIONS	10.50	09/15/22	17,117,000	15,699,617	15,529,227
FRONTIER COMMUNICATIONS	7.13	03/15/19	1,180,000	1,191,066	1,189,322

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FRONTIER COMMUNICATIONS	8.13	10/01/18	425,000	428,606	428,557
FTS INTERNATIONAL INC	6.25	05/01/22	2,050,000	2,027,991	2,067,220
FTS INTL INC	0.00	04/16/21	550,777	515,655	551,922
FXI HOLDINGS INC	7.88	11/01/24	2,500,000	2,492,823	2,445,300
GARDA WORLD SEC CORP	0.00	05/24/24	207,735	205,310	207,540
GARDA WORLD SECURITY	8.75	05/15/25	2,975,000	3,056,839	3,058,241
GARDA WORLD SECURITY	7.25	11/15/21	950,000	954,512	952,594
GARDA WORLD SECURITY	7.25	11/15/21	1,275,000	1,304,936	1,264,073
GARDNER DENVER INC	0.00	07/30/24	1,547,125	1,551,982	1,546,553
GARTNER INC	5.13	04/01/25	7,270,000	7,265,442	7,231,396
GATES GLOBAL LLC	0.00	04/01/24	3,233	3,251	3,228
GATES GLOBAL LLC	6.00	07/15/22	4,835,000	4,906,047	4,894,422
GATEWAY CASINOS ENTMT LTD	0.00	12/01/23	650,000	649,188	650,000
GATEWAY CASINOS + ENTERT	8.25	03/01/24	1,000,000	1,070,185	1,057,050
GCP APPLIED TECHNOLOGIES	5.50	04/15/26	275,000	275,000	270,930
GE CAPITAL INTL FUNDING	4.42	11/15/35	151,405,000	153,897,535	146,610,004
GENERAC PWR SYS INC	0.00	05/31/23	946,179	948,544	935,534
GENERAL DYNAMICS CORP	3.75	05/15/28	14,400,000	14,320,201	14,542,272
GENERAL DYNAMICS CORP	2.65	05/11/20	20,000,000	20,000,000	20,043,600
GENERAL ELECTRIC CO	5.00	12/29/49	23,423,000	20,841,879	23,126,699
GENERAL ELECTRIC CO	4.50	03/11/44	33,500,000	33,238,624	32,836,700
GENERAL ELECTRIC CO	5.88	01/14/38	26,199,000	27,408,854	29,737,961
GENERAL ELECTRIC CO	6.15	08/07/37	20,159,000	20,161,113	23,564,057
GENERAL MILLS INC	4.20	04/17/28	5,000,000	4,990,107	4,886,950
GENERAL MOTORS CO	6.75	04/01/46	5,000,000	4,995,805	5,508,650
GENERAL MOTORS CO	5.20	04/01/45	16,300,000	16,163,393	15,037,239
GENERAL MOTORS CO	5.15	04/01/38	9,500,000	9,494,275	9,014,455
GENERAL MOTORS CO	4.20	10/01/27	19,000,000	19,031,224	18,204,660
GENERAL MOTORS FINL CO	5.75	12/31/99	150,000	150,000	143,726
GENERAL MOTORS FINL CO	4.35	01/17/27	22,439,000	22,169,580	21,763,586
GENERAL NUTRITION CTRS INC	0.00	03/04/21	635,428	617,165	609,446
GENESIS ENERGY LP/FIN	6.25	05/15/26	175,000	175,000	164,640
GENESIS ENERGY LP/FIN	6.50	10/01/25	3,550,000	3,466,705	3,431,998
GENESIS ENERGY LP/GENESI	6.75	08/01/22	4,300,000	4,388,593	4,361,791
GENON ENERGY INC	9.50	10/15/18	1,150,000	1,128,987	1,047,926
GENON ENERGY INC	7.88	06/15/17	50,000	44,210	46,636
GENWORTH HLDGS INC	0.00	03/07/23	375,000	373,125	381,563
GENWORTH HOLDINGS INC	4.80	02/15/24	330,000	275,410	286,206
GENWORTH HOLDINGS INC	7.63	09/24/21	3,175,000	3,185,145	3,254,661
GENWORTH HOLDINGS INC	7.70	06/15/20	250,000	254,737	256,993
GEO GROUP INC	0.00	03/22/24	1,234,375	1,238,850	1,227,685
GHX ULTIMATE PARENT CORP	0.00	06/28/24	148,500	147,758	148,191
GILEAD SCIENCES INC	4.15	03/01/47	14,400,000	14,527,894	13,762,080
GILEAD SCIENCES INC	4.75	03/01/46	18,200,000	18,131,732	18,799,690
GILEAD SCIENCES INC	4.50	02/01/45	5,000,000	4,974,460	4,997,050
GILEAD SCIENCES INC	5.65	12/01/41	10,651,000	12,405,041	12,275,917
GILEAD SCIENCES INC	4.00	09/01/36	5,000,000	4,915,374	4,812,100
GILEAD SCIENCES INC	2.95	03/01/27	5,000,000	4,893,045	4,674,650
GILEAD SCIENCES INC	3.65	03/01/26	5,000,000	5,117,821	4,936,400
GLASS MTN PIPELINE HLDGS LLC	0.00	12/23/24	324,188	320,946	321,351
GLOBAL APPLIANCE INC	0.00	09/29/24	322,563	319,337	324,982

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GLOBAL AVIATION HLDGS INC	0.00	07/13/18	181,989	181,989	1,820
GLOBAL MARINE INC	7.00	06/01/28	325,000	264,653	328,023
GLOBAL PART/GLP FINANCE	6.25	07/15/22	400,000	400,000	390,440
GLOBAL TEL LINK CORP	0.00	11/23/20	1,300,000	1,272,853	1,301,625
GLP CAPITAL LP / FIN II	5.25	06/01/25	350,000	350,000	350,280
GLP CAPITAL LP / FIN II	5.38	11/01/23	275,000	294,741	281,190
GLP CAPITAL LP / FIN II	4.38	04/15/21	605,000	613,468	609,368
GLP CAPITAL LP / FIN II	4.88	11/01/20	500,000	509,685	506,495
GO DADDY OPER CO LLC	0.00	02/15/24	2,276,304	2,286,456	2,262,897
GOEASY LTD	7.88	11/01/22	150,000	150,000	159,671
GOGO INTERMEDIATE/FINANC	12.50	07/01/22	3,000,000	3,245,868	3,210,180
GOLDEN ENTMT INC	0.00	10/20/25	190,000	187,150	192,138
GOLDEN NUGGET INC	8.75	10/01/25	1,725,000	1,757,858	1,773,559
GOLDEN NUGGET INC	6.75	10/15/24	8,168,000	8,281,018	8,171,349
GOLDEN NUGGET, INC.	0.00	10/04/23	1,320,152	1,321,984	1,317,591
GOLDMAN SACHS GROUP INC	5.38	12/29/49	600,000	601,331	610,482
GOLDMAN SACHS GROUP INC	6.25	02/01/41	15,300,000	16,167,373	17,918,289
GOLDMAN SACHS GROUP INC	4.22	05/01/29	24,000,000	23,621,830	23,657,040
GOLDMAN SACHS GROUP INC	3.81	04/23/29	14,400,000	14,395,294	13,693,536
GOLDMAN SACHS GROUP INC	3.85	01/26/27	62,000,000	62,008,243	59,563,400
GOLDMAN SACHS GROUP INC	5.95	01/15/27	6,918,000	6,975,410	7,530,451
GOLDMAN SACHS GROUP INC	3.50	11/16/26	54,500,000	53,464,843	51,276,325
GOLDMAN SACHS GROUP INC	3.49	05/15/26	42,900,000	42,649,602	42,434,964
GOLDMAN SACHS GROUP INC	3.75	05/22/25	9,500,000	9,462,831	9,270,385
GOODYEAR TIRE + RUBBER	4.88	03/15/27	2,500,000	2,326,325	2,287,425
GOODYEAR TIRE + RUBBER	5.00	05/31/26	5,410,000	5,180,026	5,056,889
GOODYEAR TIRE + RUBBER	5.13	11/15/23	4,400,000	4,403,212	4,366,868
GOPHER SUB INC	0.00	02/02/26	100,000	99,500	100,250
GRAFTECH INTL LTD	0.00	02/12/25	935,000	925,650	928,577
GRAHAM HOLDINGS CO	5.75	06/01/26	775,000	775,000	782,580
GRAY TELEVISION INC	5.88	07/15/26	4,060,000	3,943,578	3,861,385
GRAY TELEVISION INC	5.13	10/15/24	4,550,000	4,340,474	4,349,982
GREAT LAKES DREDGE+DOCK	8.00	05/15/22	375,000	376,001	383,456
GREENEDEN US HLDGS II LLC	0.00	12/01/23	807,986	811,887	806,976
GREENSKY LLC	0.00	03/31/25	334,163	333,327	334,163
GREYSTAR REAL ESTATE PAR	5.75	12/01/25	4,475,000	4,429,730	4,354,086
GRIFFON CORPORATION	5.25	03/01/22	7,800,000	7,779,229	7,586,280
GRIFOLS WORLDWIDE OPERATIONS	0.00	01/31/25	790,000	790,000	790,000
GRINDING MED/MOLY COP	7.38	12/15/23	4,274,000	4,514,964	4,454,747
GROUP 1 AUTOMOTIVE INC	5.25	12/15/23	250,000	250,000	241,605
GROUP 1 AUTOMOTIVE INC	5.00	06/01/22	3,125,000	3,132,730	3,111,781
GRUDEN HLDGS INC	0.00	08/18/22	633,750	617,906	636,526
GRUPO TELEVISA SAB	6.13	01/31/46	18,200,000	19,560,004	18,788,588
GTCR VALOR COS INC	0.00	06/16/23	906,160	921,124	903,442
GTH FINANCE BV	6.25	04/26/20	200,000	200,000	203,988
GULFPORT ENERGY CORP	6.38	01/15/26	425,000	423,441	411,438
GULFPORT ENERGY CORP	6.38	05/15/25	3,310,000	3,208,750	3,220,233
GULFPORT ENERGY CORP	6.00	10/15/24	5,505,000	5,265,480	5,299,939
GVC HOLDINGS PLC	0.00	03/29/24	413,963	412,928	412,671
GYP HLDGS III CORP	0.00	06/01/25	215,000	215,000	213,209
H B FULLER CO	0.00	10/20/24	731,137	729,309	724,740

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H FOOD HLDGS LLC	0.00	05/23/25	570,000	568,575	564,072
H+E EQUIPMENT SERVICES	5.63	09/01/25	8,447,000	8,451,669	8,300,613
HALCON RESOURCES CORP	6.75	02/15/25	2,779,000	2,660,637	2,598,671
HALLIBURTON CO	4.85	11/15/35	17,300,000	18,291,791	17,921,935
HANESBRANDS INC	4.88	05/15/26	4,000,000	3,876,795	3,889,360
HANESBRANDS INC	4.63	05/15/24	8,035,000	7,847,592	7,852,284
HANJIN INTL CORP	0.00	10/19/20	780,000	783,900	779,025
HARBOR FREIGHT TOOLS USA INC	0.00	08/19/23	487,556	489,791	484,816
HARLAND CLARKE HOLDINGS	8.38	08/15/22	4,835,000	4,886,529	4,748,985
HARLAND CLARKE HOLDINGS	9.25	03/01/21	3,150,000	3,198,321	3,024,819
HARLAND CLARKE HOLDINGS	6.88	03/01/20	1,500,000	1,508,704	1,487,730
HASBRO INC	3.50	09/15/27	9,500,000	9,488,983	8,805,930
HC2 HOLDINGS INC	11.00	12/01/19	200,000	204,798	202,576
HCA HEALTHCARE INC	6.25	02/15/21	4,575,000	4,810,812	4,747,661
HCA INC	5.50	06/15/47	4,000,000	4,000,000	3,662,560
HCA INC	4.50	02/15/27	25,800,000	25,485,230	24,394,416
HCA INC	5.25	06/15/26	450,000	452,789	447,881
HCA INC	5.88	02/15/26	13,120,000	13,361,915	13,233,094
HCA INC	7.69	06/15/25	1,580,000	1,707,639	1,740,259
HCA INC	5.25	04/15/25	7,500,000	7,822,168	7,532,025
HCA INC	5.38	02/01/25	29,243,000	29,151,142	28,799,091
HCA INC	5.00	03/15/24	100,000	101,220	100,029
HCA INC	4.75	05/01/23	10,025,000	10,211,779	9,991,918
HCA INC	5.88	05/01/23	6,600,000	6,909,880	6,838,986
HCA INC	5.88	03/15/22	1,075,000	1,141,838	1,120,838
HCA INC	7.50	02/15/22	11,275,000	12,399,828	12,276,107
HCA INC	6.50	02/15/20	2,225,000	2,328,366	2,313,867
HCA INC	3.75	03/15/19	1,550,000	1,559,890	1,554,743
HD SUPPLY INC	5.75	04/15/24	5,110,000	5,388,849	5,358,908
HD SUPPLY WTRWKS LTD	0.00	08/01/24	288,550	287,829	288,189
HEALTHCARE REALTY TRUST	3.63	01/15/28	4,000,000	3,967,976	3,743,960
HECHINGER FAIRFAX VIRGINIA	9.43	01/01/20	1,409,075	1,443,948	1,458,534
HECHINGER INDEPENDENCE MO	9.43	01/01/20	1,097,768	1,127,205	1,145,279
HECHINGER ST MATTHEWS KENTUCKY	9.43	01/01/20	1,114,153	1,143,565	1,161,460
HECHINGER WYOMISSING PA	9.43	01/01/20	950,307	974,328	987,929
HECLA MINING CO	6.88	05/01/21	1,690,000	1,659,867	1,709,452
HELIX ACQUISITION HLDGS INC	0.00	09/29/25	350,000	346,500	353,283
HELMERICH + PAYNE INTL	4.65	03/15/25	13,400,000	13,348,288	13,819,152
HERC RENTALS INC	7.75	06/01/24	3,160,000	3,413,006	3,387,836
HERC RENTALS INC	7.50	06/01/22	420,000	429,100	445,204
HERTZ CORP	5.50	10/15/24	5,070,000	4,167,677	3,987,352
HERTZ CORP	6.25	10/15/22	2,565,000	2,326,214	2,278,618
HERTZ CORP	7.63	06/01/22	7,412,000	7,350,540	7,115,446
HERTZ CORP	5.88	10/15/20	3,000,000	2,963,736	2,939,100
HESS CORP	5.80	04/01/47	10,500,000	11,746,378	10,872,540
HESS CORP	4.30	04/01/27	29,400,000	29,055,035	28,363,650
HESS INF PART / FIN CORP	5.63	02/15/26	7,300,000	7,372,915	7,280,290
HEXION INC	10.38	02/01/22	500,000	500,000	491,300
HEXION INC	13.75	02/01/22	1,500,000	1,482,347	1,366,290
HEXION INC	6.63	04/15/20	1,670,000	1,568,129	1,565,709
HEXION INC/HEXION NOVA	9.00	11/15/20	1,095,000	1,057,080	919,384

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HFOTCO LLC	0.00	08/19/21	482,500	480,088	479,185
HGIM CORP	0.00	06/18/20	460,000	197,800	193,968
HGIM CORP.	0.00	06/18/19	1,279,961	1,035,568	540,783
HIGH RIDGE BRANDS CO	8.88	03/15/25	325,000	326,024	144,784
HILCORP ENERGY I/HILCORP	5.75	10/01/25	2,000,000	2,000,320	2,004,300
HILCORP ENERGY I/HILCORP	5.00	12/01/24	2,620,000	2,564,348	2,541,741
HILL ROM HOLDINGS INC	5.75	09/01/23	475,000	475,000	486,695
HILLMAN GROUP INC	6.38	07/15/22	825,000	825,000	797,792
HILTON DOMESTIC OPERATIN	5.13	05/01/26	10,650,000	10,538,533	10,480,878
HILTON DOMESTIC OPERATIN	4.25	09/01/24	6,205,000	5,953,302	5,890,593
HILTON WORLDWIDE FIN LLC	4.88	04/01/27	2,500,000	2,416,844	2,409,600
HILTON WORLDWIDE FIN LLC	4.63	04/01/25	7,290,000	7,094,357	7,110,156
HNC HLDGS INC	0.00	10/05/23	339,825	338,126	340,250
HOLLY ENERGY PARTNERS LP	6.00	08/01/24	3,990,000	4,029,470	4,036,683
HOLLYFRONTIER CORP	5.88	04/01/26	5,000,000	5,208,207	5,358,550
HOLOGIC INC	4.63	02/01/28	500,000	475,136	474,450
HOLOGIC INC	4.38	10/15/25	8,530,000	8,219,015	8,138,217
HOME DEPOT INC	3.90	06/15/47	15,400,000	15,486,174	14,757,974
HOME DEPOT INC	4.25	04/01/46	6,500,000	6,670,794	6,563,310
HOME DEPOT INC	4.88	02/15/44	9,500,000	9,883,599	10,423,305
HOME DEPOT INC	5.95	04/01/41	16,300,000	20,526,211	20,172,228
HOME DEPOT INC	5.88	12/16/36	30,500,000	31,784,347	37,044,995
HOMER CITY GENERATION LP	8.73	10/01/26	736,747	308,642	285,489
HONEYWELL INTERNATIONAL	2.50	11/01/26	5,500,000	5,333,356	5,080,405
HORIZON PHARMA INC	0.00	03/29/24	1,111,327	1,116,743	1,108,549
HOSPITALITY PROP TRUST	4.38	02/15/30	9,500,000	9,269,999	8,793,295
HOSTESS BRANDS LLC	0.00	08/03/22	710,595	712,816	705,265
HOWARD HUGHES CORP	5.38	03/15/25	6,730,000	6,645,659	6,599,438
HP ENTERPRISE CO	6.35	10/15/45	62,500,000	65,403,686	62,056,250
HP ENTERPRISE CO	6.20	10/15/35	5,000,000	5,397,492	5,106,250
HP ENTERPRISE CO	4.90	10/15/25	24,000,000	24,052,049	24,504,240
HP INC	6.00	09/15/41	4,885,000	5,212,577	4,969,364
HSBC HOLDINGS PLC	6.50	12/31/99	9,500,000	9,500,000	9,113,350
HSBC HOLDINGS PLC	6.80	06/01/38	11,500,000	11,674,832	13,885,330
HSBC HOLDINGS PLC	4.58	06/19/29	10,000,000	10,000,000	10,102,400
HSBC HOLDINGS PLC	4.04	03/13/28	78,500,000	78,991,389	76,347,530
HSBC HOLDINGS PLC	4.38	11/23/26	5,000,000	5,232,937	4,914,250
HSBC HOLDINGS PLC	4.30	03/08/26	2,000,000	2,092,153	2,008,020
HSBC HOLDINGS PLC	4.25	08/18/25	27,427,000	27,430,186	26,940,994
HUB INTERNATIONAL LTD	7.00	05/01/26	1,108,000	1,107,715	1,094,216
HUB INTL LTD	0.00	04/25/25	1,967,000	1,961,216	1,953,978
HUDBAY MINERALS INC	7.63	01/15/25	6,843,000	7,240,263	7,168,590
HUDBAY MINERALS INC	7.25	01/15/23	325,000	325,000	336,398
HUGHES SATELLITE SYSTEMS	6.63	08/01/26	5,340,000	5,197,487	4,945,801
HUGHES SATELLITE SYSTEMS	7.63	06/15/21	4,440,000	4,763,871	4,732,507
HUMANA INC	3.95	03/15/27	23,195,000	23,002,817	22,815,298
HUNT COS INC	6.25	02/15/26	4,585,000	4,438,135	4,323,013
HUNTSMAN INTERNATIONAL L	4.88	11/15/20	3,000,000	3,071,047	3,049,350
HYLAND SOFTWARE INC	0.00	07/01/22	1,657,774	1,654,931	1,659,498
IBM CORP	4.00	06/20/42	12,400,000	12,410,146	12,110,088
IBM CORP	3.45	02/19/26	14,400,000	14,567,630	14,194,368

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ICAHN ENTERPRISES/FIN	6.38	12/15/25	7,425,000	7,459,599	7,392,627
ICAHN ENTERPRISES/FIN	6.75	02/01/24	75,000	76,410	75,526
ICAHN ENTERPRISES/FIN	5.88	02/01/22	12,350,000	12,447,466	12,388,656
ICAHN ENTERPRISES/FIN	6.25	02/01/22	8,255,000	8,472,308	8,419,770
ICAHN ENTERPRISES/FIN	6.00	08/01/20	1,805,000	1,837,228	1,831,570
IDAHO POWER CO	4.05	03/01/46	9,500,000	9,477,377	9,118,480
IDAHO POWER CO	3.65	03/01/45	28,500,000	28,326,142	26,788,005
IHEARTCOMMUNICATIONS INC	14.00	02/01/21	1,750,480	1,130,619	220,666
IHO VERWALTUNGS GMBH	4.50	09/15/23	1,520,000	1,467,218	1,455,491
ILFC E CAPITAL TRUST I	4.57	12/21/65	500,000	379,568	466,250
INDIANAPOLIS PWR + LIGHT	4.05	05/01/46	33,500,000	33,291,938	32,464,515
INDIANAPOLIS PWR + LIGHT	4.50	06/01/44	19,100,000	18,891,362	19,456,215
INDIGO NATURAL RES LLC	6.88	02/15/26	4,834,000	4,696,042	4,690,334
INEOS GROUP HOLDINGS SA	5.63	08/01/24	1,640,000	1,627,889	1,615,548
INEOS STYROLUTION US HLDG LLC	0.00	03/29/24	922,127	924,432	914,639
INEOS US FIN LLC	0.00	03/31/24	1,308,425	1,308,425	1,299,698
INFOR SOFTWARE PARENT	7.13	05/01/21	600,000	586,992	601,896
INFOR US INC	6.50	05/15/22	2,650,000	2,676,455	2,658,798
INFOR US INC	5.75	08/15/20	1,400,000	1,424,500	1,417,094
INFORMATICA LLC	7.13	07/15/23	1,278,000	1,280,529	1,291,598
INFORMATION RES INC	0.00	01/20/25	340,000	340,425	340,425
ING GROEP NV	3.95	03/29/27	26,300,000	26,271,750	25,704,568
INGLES MARKETS INC	5.75	06/15/23	4,030,000	4,023,798	3,979,585
INMARSAT FINANCE PLC	6.50	10/01/24	200,000	200,000	200,568
INN OF THE MOUNTAIN GODS	9.25	11/30/20	847,755	842,579	802,832
INTEL CORP	3.73	12/08/47	22,073,000	21,276,495	20,769,810
INTEL CORP	4.10	05/11/47	2,000,000	2,027,160	1,996,580
INTEL CORP	4.00	12/15/32	28,000,000	27,879,793	28,696,360
INTELSAT CONNECT FINANCE	12.50	04/01/22	1,854,000	1,593,881	1,831,678
INTELSAT JACKSON HLDG	9.75	07/15/25	2,250,000	2,209,247	2,370,240
INTELSAT JACKSON HLDG	7.25	10/15/20	6,550,000	6,462,223	6,507,098
INTELSAT LUXEMBOURG SA	8.13	06/01/23	1,425,000	1,160,010	1,153,338
INTERCONTINENTALEXCHANGE	3.10	09/15/27	9,500,000	9,481,947	8,885,445
INTERCONTINENTALEXCHANGE	3.75	12/01/25	5,000,000	5,011,667	4,984,500
INTERGEN NV	7.00	06/30/23	300,000	297,360	299,628
INTERIOR LOGIC GROUP HLDGS IV	0.00	05/30/25	290,000	288,550	290,000
INTERNATIONAL GAME TECH	6.50	02/15/25	2,325,000	2,410,547	2,401,376
INTERNATIONAL PAPER CO	4.40	08/15/47	29,500,000	29,807,609	26,944,415
INTERNATIONAL PAPER CO	5.15	05/15/46	3,000,000	2,958,525	3,066,150
INTERNATIONAL PAPER CO	4.80	06/15/44	46,000,000	47,761,666	44,937,400
INTERNATIONAL PAPER CO	6.00	11/15/41	5,119,000	6,114,841	5,732,973
INTERNATIONAL PAPER CO	3.80	01/15/26	2,000,000	1,968,467	1,945,140
INTERVAL ACQUISITION COR	5.63	04/15/23	2,080,000	2,106,205	2,096,078
INTESA SANPAOLO SPA	3.93	09/15/26	185,000	223,264	218,453
INTESA SANPAOLO SPA	5.02	06/26/24	747,000	747,000	676,849
INTESA SANPAOLO SPA	3.38	01/12/23	1,040,000	1,038,205	955,573
INTL BK RECON + DEVELOP	4.63	10/06/21	7,500,000	5,939,927	5,396,897
INTL FINANCE CORP	4.25	08/21/23	1,850,000	1,702,757	1,468,738
INTL LEASE FINANCE CORP	8.63	01/15/22	425,000	425,000	487,518
INTRAWEST RESORTS HLDGS INC	0.00	07/31/24	616,900	615,358	615,746
INTREPID AVIATION GRP HL	6.88	02/15/19	500,000	500,000	494,135

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IQOR US INC	0.00	04/01/22	601,373	581,828	571,906
IQOR US INC	0.00	04/01/21	722,108	722,080	719,581
IQVIA INC	5.00	10/15/26	10,115,000	9,851,196	9,853,022
IQVIA INC	4.88	05/15/23	4,000,000	4,056,091	4,042,440
IQVIA INC.	0.00	06/11/25	570,000	568,575	564,300
IRB HLDG CORP	0.00	02/05/25	2,209,463	2,229,210	2,211,296
IRB HOLDING CORP	6.75	02/15/26	1,655,000	1,635,914	1,588,552
IRON MOUNTAIN INC	5.25	03/15/28	5,705,000	5,397,026	5,288,820
IRON MOUNTAIN INC	4.88	09/15/27	4,400,000	4,093,346	4,068,460
IRON MOUNTAIN INC	5.75	08/15/24	6,425,000	6,352,808	6,313,783
IRON MOUNTAIN INC	6.00	08/15/23	600,000	621,306	616,980
IRON MOUNTAIN INC	4.38	06/01/21	1,500,000	1,508,112	1,500,015
ISTAR INC	5.25	09/15/22	695,000	677,670	674,074
ISTAR INC	6.00	04/01/22	881,000	883,083	881,493
ISTAR INC	4.63	09/15/20	375,000	375,000	369,994
ISTAR INC	5.00	07/01/19	1,800,000	1,802,198	1,798,344
ITRON INC	5.00	01/15/26	175,000	175,000	166,868
J2 CLOUD LLC/GLOBAL INC	6.00	07/15/25	3,875,000	3,965,881	3,923,438
JACK OHIO FIN LLC/FIN 1	10.25	11/15/22	1,250,000	1,308,679	1,361,475
JACK OHIO FIN LLC/FIN 1	6.75	11/15/21	5,293,000	5,473,225	5,449,620
JACOBS ENTERTAINMENT INC	7.88	02/01/24	1,262,000	1,289,942	1,321,579
JAGGED PEAK ENERGY LLC	5.88	05/01/26	6,206,000	6,171,318	6,115,144
JAGUAR HL / PPDI	6.38	08/01/23	8,740,000	8,848,432	8,699,272
JASON INCORPORATED	0.00	06/30/22	1,198,257	1,139,542	1,099,401
JB POINDEXTER + CO INC	7.13	04/15/26	675,000	680,178	692,030
JBS INVESTMENTS GMBH	7.75	10/28/20	950,000	953,584	968,060
JBS USA LLC	0.01	10/30/22	2,287,417	2,269,509	2,267,974
JBS USA LLC/JBS USA FINA	5.75	06/15/25	4,500,000	4,184,990	4,192,560
JBS USA LLC/JBS USA FINA	5.88	07/15/24	9,000,000	8,653,733	8,594,370
JBS USA LUX/JBS USA FIN	6.75	02/15/28	4,830,000	4,597,402	4,562,611
JBS USA LUX/JBS USA FIN	7.25	06/01/21	2,500,000	2,533,120	2,525,225
JBS USA LUX/JBS USA FIN	7.25	06/01/21	4,480,000	4,532,269	4,525,203
JC PENNEY CORP INC	7.63	03/01/97	1,045,000	648,947	608,566
JC PENNEY CORP INC	6.38	10/15/36	525,000	360,204	296,321
JC PENNEY CORP INC	8.63	03/15/25	850,000	808,492	721,234
JC PENNEY CORP INC	5.88	07/01/23	2,770,000	2,612,540	2,596,127
JEFFERIES FIN LLC / JFIN	7.25	08/15/24	400,000	400,000	393,992
JEFFERIES FIN LLC / JFIN	6.88	04/15/22	2,187,000	2,198,117	2,180,264
JEFFERIES FIN LLC / JFIN	7.50	04/15/21	275,000	270,541	278,820
JEFFERIES FIN LLC / JFIN	7.38	04/01/20	2,850,000	2,893,693	2,888,874
JEFFERIES GRP LLC / CAP	4.15	01/23/30	9,500,000	9,359,648	8,394,960
JEFFERIES GRP LLC / CAP	4.85	01/15/27	13,500,000	13,917,404	13,123,620
JELD WEN INC	4.63	12/15/25	275,000	275,000	262,045
JO ANN STORES LLC	0.00	05/21/24	100,000	98,500	98,750
JO ANN STORES LLC	0.00	10/20/23	1,156,299	1,144,315	1,146,667
JOHN DEERE CAPITAL CORP	3.05	01/06/28	9,500,000	9,485,344	9,026,615
JOHN DEERE CAPITAL CORP	2.56	01/07/20	30,000,000	30,000,000	30,003,900
JOHNSON + JOHNSON	3.75	03/03/47	91,000,000	91,072,317	88,616,710
JOHNSON + JOHNSON	3.63	03/03/37	65,390,000	65,818,888	63,955,343
JOHNSON CONTROLS INTL PL	4.63	07/02/44	26,250,000	25,991,447	25,713,975
JOHNSON CONTROLS INTL PL	6.00	01/15/36	25,000,000	28,476,092	29,002,500

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JONAH NRG LLC/FINANCE	7.25	10/15/25	4,555,000	3,622,909	3,677,206
JONES ENERGY HLDGS/FIN	9.25	03/15/23	500,000	470,683	309,200
JONES ENERGY HLDGS/FIN	9.25	03/15/23	575,000	561,762	575,029
JONES ENERGY HLDGS/FIN	6.75	04/01/22	275,000	222,941	169,417
JOSEPH T RYERSON + SON I	11.00	05/15/22	2,500,000	2,767,525	2,764,800
JP MORGAN CHASE BANK NA	2.61	02/13/20	100,000,000	100,000,000	100,010,000
JPMORGAN CHASE + CO	6.00	12/31/49	12,650,000	13,055,675	12,943,733
JPMORGAN CHASE + CO	6.13	12/31/49	850,000	892,236	874,922
JPMORGAN CHASE + CO	5.15	12/29/49	550,000	543,619	542,839
JPMORGAN CHASE + CO	5.83	12/29/49	700,000	688,421	706,342
JPMORGAN CHASE + CO	6.10	10/29/49	14,725,000	15,468,434	15,195,022
JPMORGAN CHASE + CO	6.75	01/29/49	475,000	475,000	516,610
JPMORGAN CHASE + CO	3.90	01/23/49	19,100,000	18,842,381	17,194,011
JPMORGAN CHASE + CO	4.26	02/22/48	19,100,000	19,100,000	18,065,926
JPMORGAN CHASE + CO	4.95	06/01/45	5,500,000	5,518,143	5,593,775
JPMORGAN CHASE + CO	4.85	02/01/44	38,500,000	43,207,624	40,159,735
JPMORGAN CHASE + CO	3.88	07/24/38	9,500,000	9,500,000	8,761,945
JPMORGAN CHASE + CO	4.01	04/23/29	19,200,000	18,842,073	18,954,240
JPMORGAN CHASE + CO	3.51	01/23/29	48,000,000	47,665,771	45,422,400
JPMORGAN CHASE + CO	3.54	05/01/28	32,500,000	32,578,100	31,099,575
JPMORGAN CHASE + CO	3.78	02/01/28	62,000,000	62,255,476	60,538,660
JPMORGAN CHASE + CO	3.63	12/01/27	2,000,000	1,975,771	1,882,260
JPMORGAN CHASE + CO	2.95	10/01/26	7,500,000	7,156,951	6,969,975
JPW INDUSTRIES HOLD CORP	9.00	10/01/24	300,000	300,000	311,772
JUNIPER NETWORKS INC	4.35	06/15/25	17,200,000	17,961,884	17,205,848
JUNIPER NETWORKS INC	4.50	03/15/24	3,000,000	3,145,525	3,054,360
JUPITER RESOURCES INC	8.50	10/01/22	4,000,000	1,713,095	1,639,600
K HOVNANIAN ENTERPRISES	5.00	02/01/40	330,000	218,414	140,738
K HOVNANIAN ENTERPRISES	13.50	02/01/26	332,000	403,366	340,300
K MAC HOLDINGS CORP	0.00	03/16/26	100,000	99,750	99,625
K MAC HOLDINGS CORP	0.00	03/14/25	184,538	184,076	183,153
K MART GASTONIA NC	9.80	09/15/18	144,695	144,553	144,695
KANSAS CITY SOUTHERN	4.70	05/01/48	14,400,000	14,383,959	13,962,384
KANSAS CITY SOUTHERN	4.30	05/15/43	8,500,000	7,804,997	8,019,920
KAR AUCTION SERVICES INC	5.13	06/01/25	6,701,000	6,482,739	6,400,460
KAR AUCTION SVCS INC	0.00	03/09/23	885,500	891,859	880,523
KB HOME	7.63	05/15/23	820,000	874,905	875,949
KB HOME	7.00	12/15/21	300,000	326,294	317,250
KB HOME	4.75	05/15/19	1,050,000	1,050,714	1,055,240
KC MERGERSUB INC	0.00	08/13/22	1,326,204	1,334,700	1,321,231
KCA DEUTAG UK FINANCE PL	9.63	04/01/23	800,000	800,000	810,152
KEANE GROUP HLDGS LLC	0.00	05/25/25	275,000	273,625	274,313
KENAN ADVANTAGE GROUP INC.	0.00	07/31/22	517,419	514,929	516,125
KENAN ADVANTAGE GROUP INC.	0.00	07/31/22	157,347	156,558	156,954
KENNEDY WILSON INC	5.88	04/01/24	4,055,000	4,024,489	3,929,660
KENTUCKY UTILITIES CO	4.38	10/01/45	9,500,000	9,492,839	9,761,345
KEURIG DR PEPPER INC	4.60	05/25/28	39,000,000	39,080,769	39,141,960
KFC HLD/PIZZA HUT/TACO	4.75	06/01/27	4,040,000	3,838,034	3,812,144
KFC HLD/PIZZA HUT/TACO	5.25	06/01/26	5,000,000	4,961,050	4,914,050
KFC HLD/PIZZA HUT/TACO	5.00	06/01/24	7,420,000	7,385,222	7,327,398
KFC HOLDING CO	0.00	04/03/25	947,625	947,625	937,561

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KFW	0.00	04/18/36	12,000,000	6,101,443	6,909,840
KFW	2.88	04/03/28	60,500,000	59,956,939	59,830,870
KFW	5.00	03/19/24	200,000	159,255	164,748
KFW	5.50	02/09/22	12,700,000	11,330,763	10,341,165
KFW	6.25	05/19/21	5,200,000	5,533,002	4,246,676
KIMCO REALTY CORP	3.30	02/01/25	5,000,000	4,993,084	4,742,600
KINDER MORGAN ENER PART	7.50	11/15/40	48,000,000	50,441,364	57,105,120
KINDER MORGAN INC/DELAWA	5.55	06/01/45	45,000,000	44,927,116	45,346,950
KINDRED HEALTHCARE INC	8.75	01/15/23	300,000	320,532	319,689
KINDRED HEALTHCARE INC	6.38	04/15/22	2,725,000	2,754,953	2,811,873
KINDRED HEALTHCARE INC	8.00	01/15/20	3,450,000	3,678,642	3,711,993
KINETIC CONCEPT/KCI USA	7.88	02/15/21	4,500,000	4,651,281	4,589,055
KINGPIN INTER HLDGS LLC	0.00	06/28/24	525,630	528,585	524,316
KINROSS GOLD CORP	5.13	09/01/21	450,000	460,178	461,507
KISSNER HLD / MILL / BSC	8.38	12/01/22	225,000	225,000	230,063
KMG CHEMS INC	0.00	06/15/24	312,546	313,671	312,353
KONINKIJKE AHOLD DLHAIZE	5.70	10/01/40	12,275,000	12,241,524	13,376,927
KOPPERS INC	6.00	02/15/25	2,689,000	2,727,168	2,692,684
KRAFT HEINZ FOODS CO	4.38	06/01/46	44,000,000	43,443,760	38,115,880
KRAFT HEINZ FOODS CO	5.20	07/15/45	5,000,000	4,961,371	4,872,850
KRAFT HEINZ FOODS CO	5.00	06/04/42	30,134,000	30,657,752	28,875,604
KRATON POLYMERS LLC	0.00	03/05/25	352,113	354,269	350,644
KROGER CO	6.90	04/15/38	12,400,000	12,860,730	14,927,864
KROGER CO	7.50	04/01/31	38,500,000	41,991,114	48,058,780
KROGER CO	3.70	08/01/27	10,000,000	9,545,403	9,551,100
KRONOS INC	0.00	11/01/24	687,000	709,156	705,893
KRONOS INC	0.00	11/01/23	1,234,430	1,240,177	1,231,121
L BRANDS INC	6.75	07/01/36	5,290,000	4,816,992	4,698,261
L BRANDS INC	6.88	11/01/35	4,760,000	4,389,411	4,194,702
L BRANDS INC	5.25	02/01/28	5,107,000	4,674,468	4,530,011
L BRANDS INC	6.69	01/15/27	2,160,000	2,127,600	2,066,839
L BRANDS INC	5.63	02/15/22	5,360,000	5,514,470	5,466,610
L BRANDS INC	6.63	04/01/21	500,000	530,352	528,300
L3 TECHNOLOGIES INC	4.40	06/15/28	20,000,000	19,980,534	19,907,000
LADDER CAP FIN LLLP/CORP	5.25	10/01/25	250,000	234,370	234,313
LADDER CAP FIN LLLP/CORP	5.25	03/15/22	2,047,000	2,063,671	2,051,033
LADDER CAP FIN LLLP/CORP	5.88	08/01/21	1,700,000	1,741,460	1,729,342
LAMAR MEDIA CORP	5.38	01/15/24	3,225,000	3,289,909	3,283,760
LAMAR MEDIA CORP	5.00	05/01/23	3,050,000	3,089,164	3,090,230
LAMB WESTON HLD	4.88	11/01/26	4,500,000	4,454,848	4,376,160
LAMB WESTON HLD	4.63	11/01/24	5,515,000	5,453,745	5,368,522
LANDSBANKI ISLANDS ESC	0.00	08/25/16	3,330,000	3,330,000	218,958
LANDWIRTSCH. RENTENBANK	4.25	01/24/23	5,800,000	5,657,505	4,573,487
LANDWIRTSCH. RENTENBANK	5.50	03/29/22	17,600,000	14,080,040	14,364,717
LANSFORSAKRINGAR HYPOTEK	1.25	09/20/23	27,900,000	3,153,216	3,203,894
LANSFORSAKRINGAR HYPOTEK	2.25	09/21/22	39,700,000	4,670,796	4,763,791
LAREDO PETROLEUM INC	6.25	03/15/23	1,469,000	1,475,056	1,473,289
LAREDO PETROLEUM INC	5.63	01/15/22	975,000	986,117	963,008
LAUREATE EDUCATION INC	8.25	05/01/25	3,000,000	3,214,392	3,211,200
LBC TANK TERMINAL HLDING	6.88	05/15/23	400,000	391,548	406,548
LEAR CORP	3.80	09/15/27	5,000,000	4,972,596	4,691,900

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LEARNING CARE GROUP	0.00	03/13/26	315,000	308,700	314,213
LEARNING CARE GROUP	0.00	03/13/25	428,925	427,853	426,244
LEGALZOOM COM INC	0.01	11/21/24	258,686	256,099	259,333
LEHMAN BRTH HLD	7.50	05/11/38	339,000,000	-	33,900
LENNAR CORP	4.75	11/29/27	7,816,000	7,378,558	7,329,298
LENNAR CORP	5.00	06/15/27	450,000	450,000	430,047
LENNAR CORP	5.25	06/01/26	1,509,000	1,485,081	1,478,579
LENNAR CORP	4.50	04/30/24	5,885,000	5,731,382	5,680,084
LENNAR CORP	4.75	11/15/22	6,080,000	6,092,547	6,088,026
LENNAR CORP	5.38	10/01/22	1,000,000	1,023,527	1,020,000
LENNAR CORP	4.13	01/15/22	5,680,000	5,652,720	5,629,221
LENNAR CORP	8.38	01/15/21	150,000	152,017	163,935
LENNAR CORP	4.50	11/15/19	900,000	910,452	908,415
LENNAR CORP	4.13	12/01/18	375,000	376,010	375,491
LESLIES POOLMART INC	0.00	08/16/23	485,971	486,580	484,999
LEVEL 3 FINANCING INC	5.25	03/15/26	5,160,000	4,947,975	4,914,642
LEVEL 3 FINANCING INC	5.38	05/01/25	3,500,000	3,426,343	3,397,415
LEVEL 3 FINANCING INC	5.38	01/15/24	7,830,000	7,715,269	7,659,776
LEVEL 3 FINANCING INC	5.13	05/01/23	5,330,000	5,257,340	5,224,253
LEVEL 3 FINANCING INC	5.38	08/15/22	4,450,000	4,481,604	4,448,799
LEVEL 3 FINANCING INC	6.13	01/15/21	2,200,000	2,235,956	2,215,092
LEVEL 3 PARENT LLC	5.75	12/01/22	5,145,000	5,175,359	5,152,152
LEXMARK INTL INC	7.13	03/15/20	10,000,000	10,245,194	8,141,400
LIBERTY INTERACTIVE LLC	8.25	02/01/30	2,000,000	2,141,261	2,132,040
LIBERTY MUTUAL FIN EU	1.75	03/27/24	360,000	386,636	428,890
LIBERTY MUTUAL GROUP INC	6.50	05/01/42	31,500,000	33,106,920	38,395,980
LIFEPOINT HEALTH INC	5.38	05/01/24	160,000	154,946	153,963
LIFEPOINT HEALTH INC	5.88	12/01/23	5,930,000	5,927,706	5,908,711
LIFEPOINT HEALTH INC	5.50	12/01/21	7,140,000	7,198,606	7,169,203
LIFESCAN GLOBAL CORP	0.00	10/01/24	300,000	291,000	290,250
LINCOLN NATIONAL CORP	7.00	06/15/40	24,000,000	26,751,802	30,261,840
LINCOLN NATIONAL CORP	6.30	10/09/37	8,500,000	8,707,827	10,112,875
LIONS GATE CAP HLDGS LLC	0.00	03/24/25	952,613	952,613	947,849
LIONS GATE CAPITAL HOLD	5.88	11/01/24	3,325,000	3,369,192	3,371,317
LITHIA MOTORS INC	5.25	08/01/25	250,000	250,000	244,188
LIVE NATION ENTERTAINMEN	5.63	03/15/26	461,000	460,984	459,419
LIVE NATION ENTERTAINMEN	4.88	11/01/24	5,280,000	5,178,779	5,108,770
LIVE NATION ENTERTAINMEN	5.38	06/15/22	1,575,000	1,594,233	1,605,492
LKQ CORP	4.75	05/15/23	4,000,000	3,991,046	3,988,240
LLOYDS BANKING GROUP PLC	7.50	04/30/49	400,000	428,281	406,032
LLOYDS BANKING GROUP PLC	4.38	03/22/28	1,500,000	1,494,851	1,477,110
LLOYDS BANKING GROUP PLC	4.58	12/10/25	55,232,000	55,818,115	54,161,604
LOCKHEED MARTIN CORP	4.09	09/15/52	69,727,000	69,916,256	65,864,124
LOCKHEED MARTIN CORP	4.07	12/15/42	4,812,000	4,676,779	4,630,636
LOCKHEED MARTIN CORP	3.55	01/15/26	5,000,000	5,166,752	4,920,500
LONGHORN A	1.00	11/01/27	6,448,397	6,438,462	14,944,140
LONGHORN B MULTI STRATEGY CRDT	1.00	11/01/27	43,728,834	43,622,112	62,377,135
LOUISVILLE GAS + ELEC	4.38	10/01/45	6,500,000	6,495,101	6,664,125
LOWE S COS INC	4.05	05/03/47	9,500,000	9,645,758	9,006,855
LOWE S COS INC	3.70	04/15/46	5,000,000	4,539,020	4,485,900
LPL HLDGS INC	0.00	09/23/24	1,485,028	1,490,597	1,475,747

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LPL HOLDINGS INC	5.75	09/15/25	3,500,000	3,391,550	3,403,750
LTF MERGER SUB INC	8.50	06/15/23	5,254,000	5,517,607	5,471,778
LTF MERGER SUB INC	0.00	06/10/22	2,886,991	2,900,149	2,875,443
LUCID ENERGY GROUP II BORROWER	0.00	02/17/25	149,625	148,877	148,690
LUX FINCO	0.00	10/14/22	555,750	558,066	554,361
LYB INTERNATIONAL FINANC	3.50	03/02/27	5,000,000	4,929,215	4,700,100
LYB INTL FINANCE BV	5.25	07/15/43	6,500,000	6,337,450	6,766,695
M A COM TECHNOLOGY SOLUTIONS	0.00	05/17/24	855,678	847,122	839,994
M/I HOMES INC	5.63	08/01/25	330,000	312,273	308,273
MA FINANCECO LLC	0.00	06/21/24	192,984	193,466	191,899
MACDERMID INC	0.00	06/07/23	675,168	681,582	675,168
MACYS RETAIL HLDGS INC	4.38	09/01/23	5,000,000	5,018,213	5,012,950
MACYS RETAIL HLDGS INC	2.88	02/15/23	5,000,000	4,953,254	4,707,450
MALLINCKRODT FIN/SB	5.50	04/15/25	4,060,000	3,260,468	3,272,319
MALLINCKRODT FIN/SB	5.63	10/15/23	7,750,000	6,545,106	6,465,670
MALLINCKRODT FIN/SB	5.75	08/01/22	4,500,000	3,928,380	4,050,000
MALLINCKRODT FIN/SB	4.88	04/15/20	3,000,000	2,906,439	2,952,360
MALLINCKRODT INTL FIN	4.75	04/15/23	1,700,000	1,335,639	1,426,504
MARATHON OIL CORP	6.80	03/15/32	10,445,000	11,178,302	12,339,410
MARATHON OIL CORP	4.40	07/15/27	7,500,000	7,737,558	7,552,725
MARATHON PETROLEUM CORP	6.50	03/01/41	9,500,000	9,892,594	11,080,230
MARSH + MCLENNAN COS INC	4.35	01/30/47	10,000,000	9,967,995	9,936,000
MASONITE INTERNATIONAL C	5.63	03/15/23	4,740,000	4,877,748	4,856,035
MASS MUTUAL LIFE INS CO	4.90	04/01/77	9,000,000	9,442,204	9,040,140
MASS MUTUAL LIFE INS CO	8.88	06/01/39	12,781,000	14,405,256	20,044,698
MATADOR RESOURCES CO	6.88	04/15/23	3,500,000	3,668,713	3,660,615
MATCH GROUP INC	6.38	06/01/24	2,800,000	2,880,870	2,944,508
MATTAMY GROUP CORP	6.50	10/01/25	2,375,000	2,362,731	2,331,395
MATTEL INC	5.45	11/01/41	625,000	501,680	508,213
MATTEL INC	6.75	12/31/25	20,349,000	19,963,824	19,809,548
MATTHEWS INTERNATIONAL C	5.25	12/01/25	400,000	400,000	382,988
MAVIS TIRE EXPRESS SVCS CORP	0.00	03/20/25	887,862	883,423	878,984
MAVIS TIRE EXPRESS SVCS CORP	0.00	03/20/25	142,138	141,427	140,716
MAXLINEAR INC	0.00	05/12/24	110,118	109,567	109,842
MBIA INC	7.15	07/15/27	200,000	211,167	176,100
MBIA INSURANCE CO	11.49	01/15/33	825,000	706,971	381,736
MCAFEE LLC	0.00	09/29/25	190,000	187,150	192,660
MCAFEE LLC	0.00	09/30/24	2,424,523	2,423,398	2,434,488
MCDERMOTT TEC AMR/US INC	10.63	05/01/24	5,900,000	6,090,034	6,143,375
MCDERMOTT TECHNOLOGY (AMERICAS	0.00	05/12/25	1,524,863	1,512,715	1,530,581
MCDONALD S CORP	4.45	03/01/47	22,170,000	22,151,418	21,955,838
MCDONALD S CORP	4.88	12/09/45	39,749,000	42,355,794	41,674,839
MCDONALD S CORP	4.60	05/26/45	5,000,000	5,400,558	5,026,500
MCDONALD S CORP	3.80	04/01/28	11,500,000	11,487,831	11,443,880
MCGRAW HILL GLOBAL ED HLDGS L	0.00	05/04/22	511,736	509,178	499,797
MCLAREN FINANCE PLC	5.75	08/01/22	200,000	200,000	199,810
MDC PARTNERS INC	6.50	05/01/24	3,500,000	3,179,753	3,062,535
MEDIACOM BRDBND LLC/CORP	5.50	04/15/21	250,000	250,000	252,608
MEDTRONIC INC	4.63	03/15/45	14,400,000	15,641,753	15,271,344
MEDTRONIC INC	4.38	03/15/35	21,100,000	23,298,492	21,814,235
MEG ENERGY CORP	6.50	01/15/25	4,350,000	4,369,241	4,337,820

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MEG ENERGY CORP	7.00	03/31/24	7,273,000	6,649,321	6,799,964
MEG ENERGY CORP	0.00	12/31/23	121,202	121,789	121,111
MEG ENERGY CORP	6.38	01/30/23	7,750,000	7,119,164	7,199,053
MEIJI YASUDA LIFE INSURA	5.10	04/26/48	400,000	400,000	403,820
MENS WEARHOUSE INC	0.00	04/09/25	1,040,216	1,044,929	1,044,554
MERCER INTL INC	6.50	02/01/24	1,150,000	1,173,250	1,172,839
MERCK + CO INC	3.70	02/10/45	9,500,000	9,487,406	9,035,830
MEREDITH CORP	6.88	02/01/26	6,680,000	6,750,889	6,588,885
MEREDITH CORP	0.00	01/31/25	773,063	771,130	772,096
MERITAGE HOMES CORP	5.13	06/06/27	760,000	705,596	704,854
MERITAGE HOMES CORP	6.00	06/01/25	1,330,000	1,358,120	1,350,256
MERITAGE HOMES CORP	7.00	04/01/22	559,000	575,133	603,351
MERITAGE HOMES CORP	7.15	04/15/20	1,240,000	1,307,934	1,310,048
MERLIN ENTERTAINMENTS PL	5.75	06/15/26	400,000	400,000	405,944
MET LIFE GLOB FUNDING I	2.68	09/14/18	16,000,000	16,013,403	16,012,960
METLIFE INC	10.75	08/01/69	46,500,000	55,820,525	71,958,750
METLIFE INC	9.25	04/08/38	44,000,000	47,954,398	59,489,760
MGIC INVESTMENT CORP	5.75	08/15/23	1,275,000	1,284,946	1,300,500
MGM GROWTH/MGM FINANCE	4.50	01/15/28	740,000	675,683	670,743
MGM GROWTH/MGM FINANCE	4.50	09/01/26	4,125,000	3,875,600	3,832,166
MGM GROWTH/MGM FINANCE	5.63	05/01/24	6,485,000	6,622,506	6,565,155
MGM RESORTS INTL	4.63	09/01/26	4,860,000	4,524,529	4,503,033
MGM RESORTS INTL	5.75	06/15/25	8,535,000	8,542,638	8,515,711
MGM RESORTS INTL	6.00	03/15/23	8,565,000	8,917,239	8,812,443
MGM RESORTS INTL	7.75	03/15/22	5,500,000	6,093,095	5,990,655
MGM RESORTS INTL	6.63	12/15/21	10,925,000	11,612,259	11,502,823
MGM RESORTS INTL	6.75	10/01/20	4,325,000	4,590,145	4,534,719
MGM RESORTS INTL	5.25	03/31/20	1,785,000	1,821,610	1,819,183
MGM RESORTS INTL	8.63	02/01/19	2,292,000	2,362,051	2,356,657
MH SUB I LLC	0.00	09/15/25	330,000	326,700	332,063
MH SUB I LLC	0.00	09/13/24	1,350,783	1,345,007	1,349,472
MICHAEL BAKER INTL	8.75	03/01/23	775,000	771,289	761,104
MICHAELS STORES INC	5.88	12/15/20	1,470,000	1,489,283	1,480,569
MICRON TECHNOLOGY INC	5.50	02/01/25	2,310,000	2,409,643	2,405,172
MICROSOFT CORP	4.50	02/06/57	48,000,000	47,863,343	52,056,480
MICROSOFT CORP	4.75	11/03/55	48,000,000	47,832,859	54,483,360
MICROSOFT CORP	4.25	02/06/47	41,500,000	42,118,147	43,948,915
MICROSOFT CORP	3.70	08/08/46	10,000,000	9,683,755	9,702,100
MICROSOFT CORP	4.45	11/03/45	17,500,000	18,949,664	18,970,000
MICROSOFT CORP	4.88	12/15/43	9,500,000	11,405,464	10,827,245
MICROSOFT CORP	3.75	05/01/43	16,000,000	16,091,057	15,622,720
MID AMERICA APARTMENTS	4.20	06/15/28	9,500,000	9,444,024	9,490,880
MIDAMERICAN ENERGY CO	3.65	08/01/48	48,000,000	47,586,603	44,352,960
MIDAMERICAN ENERGY CO	3.95	08/01/47	19,100,000	19,074,314	18,577,615
MIDAMERICAN ENERGY CO	4.25	05/01/46	17,200,000	17,178,370	17,477,608
MIDAMERICAN ENERGY CO	4.40	10/15/44	52,500,000	52,228,325	54,492,900
MIDAS INT HOLDCO II/FIN	7.88	10/01/22	1,745,000	1,716,711	1,687,206
MIDCONTINENT COMM + FIN	6.88	08/15/23	3,325,000	3,433,204	3,494,409
MILACRON LLC	0.00	09/28/23	463,915	462,171	460,435
MISSION BROADCASTING INC	0.00	01/17/24	171,938	172,797	171,592
MITSUBISHI UFJ FIN GRP	3.29	07/25/27	19,500,000	18,724,830	18,570,435

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MITSUBISHI UFJ FIN GRP	3.68	02/22/27	15,000,000	14,800,211	14,735,850
MITSUBISHI UFJ FIN GRP	3.46	03/02/23	2,800,000	2,800,000	2,774,464
MIZUHO FINANCIAL GROUP	3.66	02/28/27	9,500,000	9,500,000	9,277,510
MOHEGAN GAMING + ENT	7.88	10/15/24	3,875,000	3,883,696	3,661,333
MOLINA HEALTHCARE INC	5.38	11/15/22	3,000,000	3,013,295	3,024,960
MOLSON COORS BREWING CO	5.00	05/01/42	9,500,000	10,504,077	9,612,195
MOLSON COORS BREWING CO	3.00	07/15/26	13,400,000	13,383,339	12,192,124
MONDELEZ INTERNATIONAL	4.63	05/07/48	2,000,000	1,963,923	1,949,540
MONDELEZ INTERNATIONAL	4.13	05/07/28	2,000,000	2,003,153	1,979,200
MONSANTO CO	4.20	07/15/34	3,613,000	3,712,979	3,360,054
MOODY S CORPORATION	5.25	07/15/44	9,500,000	9,643,542	10,714,385
MOODY S CORPORATION	3.25	01/15/28	48,000,000	47,532,187	45,353,760
MOODY S CORPORATION	4.88	02/15/24	14,329,000	14,384,860	15,040,721
MORGAN STANLEY	6.38	07/24/42	14,400,000	17,551,465	17,631,216
MORGAN STANLEY	3.77	01/24/29	14,400,000	14,436,650	13,885,056
MORGAN STANLEY	3.59	07/22/28	86,000,000	86,014,048	81,743,860
MORGAN STANLEY	3.95	04/23/27	33,500,000	33,744,111	31,982,785
MORGAN STANLEY	4.35	09/08/26	9,500,000	9,771,494	9,373,555
MORGAN STANLEY	5.00	11/24/25	36,500,000	36,420,059	37,791,735
MORGAN STANLEY	4.00	07/23/25	34,500,000	34,602,457	34,394,430
MORTGAGE CONTRACTING SERVICES	0.00	05/18/24	148,500	147,758	142,931
MOSS CREEK RESOURCES HLD	7.50	01/15/26	6,250,000	6,265,164	6,155,188
MOUNTAIN PROVINCE DIAMON	8.00	12/15/22	400,000	395,376	400,076
MPH ACQUISITION HLDGS LLC	0.00	06/07/23	2,546,622	2,559,936	2,530,298
MPH ACQUISITION HOLDINGS	7.13	06/01/24	11,685,000	12,070,786	11,951,067
MPLX LP	4.70	04/15/48	5,000,000	4,793,887	4,641,950
MPLX LP	4.00	03/15/28	10,000,000	9,679,404	9,515,400
MPLX LP	4.13	03/01/27	5,500,000	5,570,862	5,282,915
MPLX LP	4.88	06/01/25	33,500,000	33,746,192	34,537,495
MPLX LP	4.88	12/01/24	450,000	375,661	461,192
MPLX LP	5.50	02/15/23	250,000	247,199	254,395
MRT MID PART/MRT MID FIN	7.25	02/15/21	725,000	713,952	716,416
MSCI INC	5.38	05/15/27	3,400,000	3,409,303	3,410,506
MSCI INC	4.75	08/01/26	2,000,000	1,968,326	1,945,080
MSCI INC	5.75	08/15/25	6,660,000	6,894,464	6,873,053
MSCI INC	5.25	11/15/24	5,460,000	5,552,654	5,524,319
MUELLER WATER PRODUCTS	5.50	06/15/26	350,000	350,000	352,370
MULTI COLOR CORP	4.88	11/01/25	4,927,000	4,607,662	4,591,964
MULTI COLOR CORP	0.00	10/31/24	149,250	149,250	149,001
MULTI COLOR CORP	6.13	12/01/22	726,000	726,145	745,166
MURPHY OIL CORP	5.75	08/15/25	850,000	857,389	849,898
MURPHY OIL CORP	6.88	08/15/24	950,000	985,303	1,003,134
MYLAN NV	5.25	06/15/46	5,000,000	5,488,834	4,857,400
MYLAN NV	3.95	06/15/26	35,500,000	35,318,566	33,925,575
NABORS INDUSTRIES INC	5.75	02/01/25	8,423,000	8,035,350	7,994,017
NABORS INDUSTRIES INC	5.50	01/15/23	4,000,000	3,927,490	3,862,880
NABORS INDUSTRIES INC	4.63	09/15/21	15,015,000	14,652,066	14,720,856
NABORS INDUSTRIES INC	5.00	09/15/20	2,850,000	2,877,920	2,869,836
NATHAN S FAMOUS INC	6.63	11/01/25	725,000	741,318	731,801
NATIONAL CINEMEDIA LLC	6.00	04/15/22	1,250,000	1,270,235	1,270,538
NATIONAL INTERGOVERNMENTAL PUR	0.00	05/23/25	300,000	299,250	299,250

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
NATIONAL VISION INC	0.00	11/20/24	107,942	108,482	107,672
NATIONSTAR MORT/CAP CORP	6.50	06/01/22	900,000	800,746	894,042
NATIONSTAR MORT/CAP CORP	6.50	07/01/21	2,000,000	2,029,300	1,995,700
NATIONSTAR MORT/CAP CORP	6.50	08/01/18	1,000,000	1,000,222	1,001,110
NATIONSTAR MTG HLD INC	9.13	07/15/26	1,475,000	1,475,000	1,489,750
NATIONSTAR MTG HLD INC	8.13	07/15/23	1,475,000	1,475,000	1,497,125
NATIONWIDE MUTUAL INSURA	9.38	08/15/39	58,500,000	64,635,484	92,076,075
NAUTILUS PWR LLC	0.00	05/16/24	311,614	308,498	313,060
NAVICO INC.	0.00	03/31/23	464,503	459,385	466,826
NAVIENT CORP	6.75	06/15/26	1,820,000	1,820,339	1,779,323
NAVIENT CORP	6.75	06/25/25	2,050,000	2,113,632	2,036,962
NAVIENT CORP	5.88	10/25/24	5,265,000	5,165,589	5,088,307
NAVIENT CORP	6.13	03/25/24	7,275,000	7,293,802	7,197,230
NAVIENT CORP	7.25	09/25/23	1,300,000	1,333,176	1,362,790
NAVIENT CORP	5.50	01/25/23	9,435,000	9,315,598	9,265,547
NAVIENT CORP	6.50	06/15/22	6,305,000	6,520,181	6,446,863
NAVIENT CORP	6.63	07/26/21	4,425,000	4,581,384	4,576,512
NAVIENT CORP	5.88	03/25/21	1,000,000	1,035,235	1,015,840
NAVIENT CORP	5.00	10/26/20	1,660,000	1,666,794	1,672,815
NAVIENT CORP	8.00	03/25/20	7,615,000	8,115,023	8,037,556
NAVIENT CORP	5.50	01/15/19	675,000	674,361	680,974
NAVIOS MARITIME ACQ CORP	8.13	11/15/21	3,000,000	2,455,601	2,455,260
NAVISTAR INC	0.00	11/06/24	1,740,013	1,731,312	1,738,934
NAVISTAR INTL CORP	6.63	11/01/25	6,450,000	6,693,980	6,641,630
NBCUNIVERSAL MEDIA LLC	4.45	01/15/43	24,000,000	26,522,869	22,661,520
NCI BLDG SYS INC	0.00	02/07/25	174,563	174,126	173,744
NCL CORP LTD	4.75	12/15/21	4,037,000	4,066,349	4,024,768
NCR CORP	6.38	12/15/23	3,675,000	3,782,001	3,800,318
NCR CORP	5.00	07/15/22	4,000,000	3,969,517	3,964,120
NCR CORP	4.63	02/15/21	5,160,000	5,130,206	5,114,592
NEENAH FOUNDRY CO	0.00	12/13/22	341,250	337,838	337,838
NEENAH INC	5.25	05/15/21	330,000	330,452	328,848
NEIMAN MARCUS GROUP LTD	8.00	10/15/21	325,000	238,242	215,020
NEIMAN MARCUS GROUP LTD	8.75	10/15/21	750,000	546,219	501,705
NEIMAN MARCUS GROUP LTD INC	0.00	10/25/20	2,363,753	2,006,101	2,091,330
NELL AF SARL F	8.38	12/30/49	725,000	3,262	376
NETFLIX INC	5.88	11/15/28	12,985,000	13,099,969	13,126,407
NETFLIX INC	4.88	04/15/28	7,775,000	7,445,609	7,398,301
NETFLIX INC	4.38	11/15/26	5,900,000	5,540,599	5,547,416
NETFLIX INC	5.88	02/15/25	9,667,000	9,957,672	9,908,192
NETFLIX INC	5.75	03/01/24	945,000	966,892	969,154
NETFLIX INC	5.50	02/15/22	2,950,000	3,062,742	3,031,450
NETFLIX INC	5.38	02/01/21	2,025,000	2,086,901	2,086,985
NEUSTAR INC	0.00	01/08/20	353,134	354,591	353,222
NEVADA POWER CO	5.38	09/15/40	5,000,000	5,184,086	5,721,800
NEVADA POWER CO	6.75	07/01/37	31,500,000	35,824,738	41,315,715
NEW ALBERTSONS LP	7.45	08/01/29	3,620,000	2,916,696	2,914,353
NEW ENTERPRISE STONE + L	6.25	03/15/26	1,325,000	1,334,451	1,338,250
NEW ENTERPRISE STONE + L	10.13	04/01/22	750,000	791,413	795,578
NEW GOLD INC	6.25	11/15/22	2,000,000	2,045,665	2,020,000
NEW RUE21 LLC	0.01	09/22/22	45,308	44,571	25,316

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NEW YORK LIFE GLOBAL FDG	2.46	01/21/20	40,000,000	40,000,000	39,970,400
NEW YORK LIFE INSURANCE	6.75	11/15/39	50,000,000	55,919,356	66,075,500
NEWELL BRANDS INC	5.50	04/01/46	6,500,000	6,478,117	6,364,150
NEWELL BRANDS INC	5.38	04/01/36	6,500,000	6,500,000	6,409,715
NEWFIELD EXPLORATION CO	5.38	01/01/26	3,475,000	3,597,307	3,553,257
NEWFIELD EXPLORATION CO	5.63	07/01/24	7,315,000	7,755,447	7,705,475
NEWFIELD EXPLORATION CO	5.75	01/30/22	3,630,000	3,810,119	3,781,444
NEWPORT BEACH CA COPS	7.17	07/01/40	2,700,000	2,700,000	3,678,723
NEXEN ENERGY ULC	6.40	05/15/37	11,500,000	11,929,398	14,080,025
NEXSTAR BROADCASTING INC	5.63	08/01/24	6,495,000	6,409,821	6,283,653
NEXSTAR BROADCASTING INC	0.00	01/17/24	1,318,474	1,325,067	1,315,824
NEXSTAR BROADCASTING INC	6.13	02/15/22	375,000	375,000	382,598
NEXTEER AUTO GROUP LTD	5.88	11/15/21	800,000	800,000	823,176
NEXTERA ENERGY CAPITAL	3.55	05/01/27	5,000,000	5,046,000	4,806,500
NEXTERA ENERGY OPERATING	4.50	09/15/27	2,375,000	2,223,791	2,220,625
NEXTERA ENERGY OPERATING	4.25	09/15/24	3,625,000	3,501,705	3,497,545
NFP CORP	6.88	07/15/25	2,696,000	2,672,478	2,644,830
NFP CORP	0.00	01/08/24	975,150	970,274	967,836
NGL ENRGY PART LP/FIN CO	7.50	11/01/23	3,000,000	3,022,994	3,050,430
NGPL PIPECO LLC	7.77	12/15/37	2,000,000	2,381,868	2,372,240
NGPL PIPECO LLC	4.88	08/15/27	5,540,000	5,426,334	5,471,249
NGPL PIPECO LLC	4.38	08/15/22	4,460,000	4,465,702	4,418,656
NIELSEN FINANCE LLC/CO	5.00	04/15/22	2,175,000	2,154,105	2,140,135
NISOURCE INC	4.38	05/15/47	5,500,000	5,845,904	5,386,920
NISOURCE INC	5.65	02/01/45	28,500,000	28,340,512	32,509,095
NISOURCE INC	4.80	02/15/44	41,885,000	41,802,591	43,588,044
NN INC	0.00	04/02/21	431,289	430,733	429,133
NOBLE ENERGY INC	6.00	03/01/41	22,830,000	24,819,970	25,111,630
NOBLE HOLDING INTL LTD	8.95	04/01/45	50,000	43,730	45,171
NOBLE HOLDING INTL LTD	5.25	03/15/42	2,000,000	1,348,513	1,373,960
NOBLE HOLDING INTL LTD	6.20	08/01/40	125,000	92,837	91,186
NOBLE HOLDING INTL LTD	7.88	02/01/26	6,165,000	6,296,382	6,348,717
NOBLE HOLDING INTL LTD	7.75	01/15/24	5,785,000	5,483,972	5,481,461
NOKIA OF AMERICA CORP	6.45	03/15/29	925,000	961,830	958,346
NOKIA OYJ	3.38	06/12/22	175,000	174,308	169,668
NOMAD FOODS EUROPE MIDCO LTD	0.00	05/15/24	346,500	348,233	345,093
NORBORD INC	6.25	04/15/23	275,000	275,000	286,380
NORDEA HYPOTEK AB	1.00	04/08/22	37,400,000	4,204,611	4,288,011
NORTHERN STATES PWR MINN	3.60	09/15/47	76,500,000	75,757,548	70,624,035
NORTHERN STATES PWR MINN	4.00	08/15/45	17,200,000	16,946,156	16,987,924
NORTHERN STATES PWR MINN	4.13	05/15/44	22,000,000	21,944,800	22,055,440
NORTHROP GRUMMAN CORP	4.03	10/15/47	38,452,000	35,825,325	35,992,995
NORTHROP GRUMMAN CORP	3.20	02/01/27	3,000,000	3,033,449	2,828,280
NORTHWEST ACQ/DOMINION	7.13	11/01/22	2,625,000	2,664,794	2,618,910
NORTHWESTERN CORP	4.18	11/15/44	57,500,000	57,500,000	59,081,250
NOVA CHEMICALS CORP	5.25	06/01/27	425,000	425,000	396,648
NOVA CHEMICALS CORP	5.00	05/01/25	639,000	613,601	608,104
NOVELIS CORP	5.88	09/30/26	10,604,000	10,486,598	10,162,980
NOVELIS CORP	6.25	08/15/24	9,555,000	9,761,402	9,552,898
NPC INTL INC	0.00	04/19/24	415,800	415,280	417,704
NRG ENERGY INC	5.75	01/15/28	6,243,000	6,222,793	6,158,470

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NRG ENERGY INC	6.63	01/15/27	9,258,000	9,572,490	9,503,615
NRG ENERGY INC	7.25	05/15/26	3,900,000	4,193,813	4,152,642
NRG ENERGY INC	6.25	05/01/24	4,275,000	4,424,287	4,398,890
NRG ENERGY INC	6.25	07/15/22	9,070,000	9,346,690	9,337,565
NSTAR ELECTRIC CO	3.20	05/15/27	14,400,000	14,390,291	13,818,240
NUANCE COMMUNICATIONS	5.63	12/15/26	2,000,000	1,967,567	1,950,000
NUFARM AUSTRALIA/AMERICA	5.75	04/30/26	500,000	500,000	485,075
NUSTAR LOGISTICS LP	5.63	04/28/27	2,300,000	2,197,558	2,224,606
NVA HLDGS INC	0.00	02/02/25	1,127,175	1,124,357	1,122,948
NVENT FINANCE SARL	4.55	04/15/28	9,500,000	9,483,444	9,345,340
NVIDIA CORP	3.20	09/16/26	9,500,000	9,247,191	9,151,635
NWH ESCROW CORP	7.50	08/01/21	550,000	534,201	504,680
NXP BV/NXP FUNDING LLC	4.63	06/01/23	1,000,000	1,022,078	1,019,610
NXP BV/NXP FUNDING LLC	3.88	09/01/22	200,000	198,301	196,924
NXP BV/NXP FUNDING LLC	4.13	06/01/21	1,900,000	1,934,028	1,900,209
OASIS PETROLEUM INC	6.25	05/01/26	825,000	826,140	834,702
OASIS PETROLEUM INC	6.88	03/15/22	6,379,000	6,532,210	6,487,315
OASIS PETROLEUM INC	6.50	11/01/21	1,700,000	1,714,519	1,734,765
OCEAN GATE LIFE SETTLEMENT	0.00	(blank)	17,495,035	17,495,035	17,495,035
OCEAN GATE LIFE SETTLEMENT	0.00	(blank)	20,355,568	20,355,568	20,355,568
OCEAN GATE LIFE SETTLEMENT	0.00	(blank)	100,904,946	100,904,946	100,904,946
OCEAN GATE LIFE SETTLEMENT	0.00	(blank)	114,079,655	114,079,655	114,079,655
OCEAN GATE LIFE SETTLEMENT	0.00	(blank)	199,914,350	199,914,350	199,914
OCEANEERING INTL INC	6.00	02/01/28	10,000,000	9,950,732	9,953,600
OCI NV	6.63	04/15/23	600,000	600,000	609,660
OCTAVIUS CORP	0.00	11/08/23	455,000	461,256	457,275
OGLETHORPE POWER CORP	4.55	06/01/44	14,400,000	14,321,545	14,328,288
OI EUROPEAN GROUP BV	4.00	03/15/23	425,000	406,756	396,372
OLEODUCTO CENTRAL SA	4.00	05/07/21	574,000	572,521	571,107
OLIN CORP	5.00	02/01/30	3,350,000	3,216,387	3,164,678
OLIN CORP	5.13	09/15/27	3,000,000	2,953,932	2,917,440
OLYMPUS MERGER SUB INC	0.00	10/10/24	1,776,075	1,767,642	1,768,083
OMNICOM GP/OMNICOM CAP	3.60	04/15/26	12,400,000	12,456,238	11,856,756
OMNOVA SOLUTIONS INC	0.00	08/25/23	225,320	223,195	225,320
ONCOR ELECTRIC DELIVERY	3.80	09/30/47	3,000,000	3,035,029	2,866,620
ONCOR ELECTRIC DELIVERY	3.75	04/01/45	43,000,000	44,433,688	40,816,030
ONCOR ELECTRIC DELIVERY	7.50	09/01/38	18,200,000	19,126,044	25,691,302
ONCOR ELECTRIC DELIVERY	7.00	05/01/32	25,080,000	26,970,697	32,785,579
ONEOK PARTNERS LP	6.85	10/15/37	22,000,000	23,013,267	26,078,140
OPEN TEXT CORP	5.88	06/01/26	5,465,000	5,628,033	5,597,417
OPEN TEXT CORP	5.63	01/15/23	3,500,000	3,616,779	3,597,335
OPTIV INC	0.00	02/01/24	511,268	514,704	495,930
ORACLE CORP	4.00	11/15/47	19,200,000	19,111,874	18,114,432
ORACLE CORP	4.00	07/15/46	5,000,000	5,027,004	4,721,800
ORACLE CORP	4.13	05/15/45	52,500,000	52,296,496	50,653,050
ORACLE CORP	4.50	07/08/44	26,500,000	29,603,496	27,028,410
ORACLE CORP	3.25	11/15/27	22,000,000	21,861,251	21,066,320
ORANGE SA	5.50	02/06/44	21,500,000	26,493,373	23,851,455
ORANGE SA	9.00	03/01/31	9,400,000	13,365,180	12,903,474
ORTHO CLINICAL DIAGNOSTICS SA	0.00	06/30/25	920,000	922,300	915,980
ORTHO CLINICAL INC/SA	6.63	05/15/22	450,000	437,096	443,930

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OSG BULK SHIPS INC.	0.00	08/05/19	723,832	719,849	716,594
OUTFRONT MEDIA CAP LLC/C	5.63	02/15/24	3,000,000	3,033,513	3,023,790
OUTFRONT MEDIA CAP LLC/C	5.25	02/15/22	3,550,000	3,602,840	3,599,771
OWENS BROCKWAY	6.38	08/15/25	1,400,000	1,445,050	1,438,458
OWENS BROCKWAY	5.38	01/15/25	450,000	442,777	443,331
OWENS BROCKWAY	5.88	08/15/23	3,820,000	3,899,004	3,861,600
OWENS BROCKWAY	5.00	01/15/22	3,575,000	3,597,617	3,564,418
OXFORD FIN LLC/CO ISS II	6.38	12/15/22	275,000	275,000	279,892
P.H. GLATFELTER CO	5.38	10/15/20	830,000	833,710	832,980
PACIFIC GAS + ELECTRIC	6.05	03/01/34	21,100,000	22,444,835	22,765,634
PACIFIC GAS + ELECTRIC	3.30	12/01/27	5,000,000	4,670,198	4,490,600
PAREXEL INTL CORP	0.00	09/27/24	895,235	890,759	889,640
PARFUMS HLDG CO INC	0.00	06/30/24	331,650	328,334	334,827
PARK OHIO INDUSTRIES INC	6.63	04/15/27	300,000	313,240	306,192
PARKER DRILLING CO	7.50	08/01/20	100,000	94,695	83,692
PARKER HANNIFIN CORP	1.13	03/01/25	1,075,000	1,299,420	1,262,469
PARKLAND FUEL CORP	6.00	04/01/26	2,250,000	2,247,343	2,225,543
PARSLEY ENERGY LLC/FINAN	5.63	10/15/27	6,435,000	6,480,664	6,388,218
PARSLEY ENERGY LLC/FINAN	5.25	08/15/25	1,258,000	1,243,868	1,236,576
PARSLEY ENERGY LLC/FINAN	5.38	01/15/25	5,914,000	5,894,299	5,871,301
PARSLEY ENERGY LLC/FINAN	6.25	06/01/24	613,000	633,900	639,212
PARTY CITY HLDGS INC	0.00	08/19/22	1,396,055	1,402,512	1,393,863
PATTERN ENERGY GROUP INC	5.88	02/01/24	250,000	250,000	250,185
PBF HOLDING CO LLC	7.25	06/15/25	3,000,000	3,128,543	3,151,590
PBF LOGISTICS LP/FINANCE	6.88	05/15/23	3,875,000	3,843,626	3,916,850
PDC ENERGY INC	5.75	05/15/26	4,500,000	4,514,664	4,474,080
PDC ENERGY INC	6.13	09/15/24	1,366,000	1,389,067	1,393,320
PEAK 10 HLDG CORP	0.00	08/01/24	1,021,789	1,023,424	1,008,700
PEARL INTERMEDIATE PARENT LLC	0.00	02/14/25	869,642	864,951	852,249
PEARL INTERMEDIATE PARENT LLC	0.00	02/14/25	256,418	255,035	251,290
PECO ENERGY CO	3.90	03/01/48	62,000,000	61,698,521	60,994,980
PECO ENERGY CO	3.70	09/15/47	28,500,000	28,395,360	26,763,780
PECO ENERGY CO	4.15	10/01/44	37,700,000	37,587,009	37,947,689
PELICAN PRODS INC	0.00	05/01/25	230,000	229,425	229,425
PENN NATIONAL GAMING INC	5.63	01/15/27	1,660,000	1,580,714	1,568,584
PENSKE AUTO GROUP INC	5.75	10/01/22	2,450,000	2,488,946	2,493,953
PENSKE AUTOMOTIVE GROUP	5.50	05/15/26	2,676,000	2,633,488	2,627,457
PENSKE AUTOMOTIVE GROUP	5.38	12/01/24	148,000	146,554	146,097
PENSKE AUTOMOTIVE GROUP	3.75	08/15/20	1,475,000	1,466,063	1,460,781
PEPSICO INC	3.45	10/06/46	1,000,000	894,136	893,100
PEPSICO INC	4.60	07/17/45	24,100,000	25,907,431	25,957,869
PEPSICO INC	2.85	02/24/26	5,000,000	4,745,651	4,753,800
PEPSICO INC	2.35	10/15/18	103,000,000	102,996,615	103,007,210
PERRIGO FINANCE UNLIMITD	4.90	12/15/44	3,000,000	3,046,452	2,821,380
PERRIGO FINANCE UNLIMITE	4.38	03/15/26	10,500,000	10,828,457	10,280,445
PERSPECTA INC	0.00	05/30/25	345,000	344,569	345,863
PET ACQUISITION MERGER SUB LLC	0.00	01/26/23	2,436,060	2,092,750	1,753,963
PETRA DIAMONDS US TREAS	7.25	05/01/22	200,000	199,989	189,694
PETROBRAS GLOBAL FINANCE	6.00	01/27/28	8,406,000	8,322,268	7,616,845
PETROLEOS MEXICANOS	6.35	02/12/48	12,098,000	14,219,998	10,900,661
PETROLEOS MEXICANOS	6.38	01/23/45	17,200,000	17,563,482	15,789,084

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PETROLEOS MEXICANOS	6.50	06/02/41	18,200,000	18,991,602	17,048,668
PETROLEOS MEXICANOS	5.35	02/12/28	8,500,000	8,106,901	8,032,670
PETROLEOS MEXICANOS	6.50	03/13/27	50,500,000	50,821,144	51,689,780
PETROLEOS MEXICANOS	6.88	08/04/26	24,000,000	23,965,768	25,184,880
PETSMART INC	5.88	06/01/25	7,255,000	5,245,552	5,585,479
PETSMART INC	0.00	03/11/22	738,069	681,380	608,626
PFIZER INC	7.20	03/15/39	28,500,000	30,866,904	39,487,035
PHARMERICA CORP	0.00	12/06/24	423,938	422,878	423,009
PHILLIPS 66	4.88	11/15/44	5,000,000	5,477,754	5,171,250
PHILLIPS 66 PARTNERS LP	4.68	02/15/45	5,000,000	4,815,687	4,670,650
PHILLIPS 66 PARTNERS LP	3.75	03/01/28	10,000,000	9,551,735	9,357,900
PI US MERGERCO INC.	0.00	12/20/24	405,000	402,975	398,925
PILGRIM S PRIDE CORP	5.88	09/30/27	4,125,000	3,912,877	3,836,580
PILGRIM S PRIDE CORP	5.75	03/15/25	8,685,000	8,471,641	8,351,670
PINN FOODS FIN LLC/CORP	5.88	01/15/24	325,000	326,015	342,349
PINNACLE ENTERTAINMENT I	5.63	05/01/24	3,160,000	3,307,184	3,285,673
PIONEER HOLDING/FINANCE	9.00	11/01/22	425,000	425,975	439,875
PISCES MIDCO INC	0.00	04/12/25	1,185,000	1,179,075	1,181,303
PITNEY BOWES INC	4.70	04/01/23	10,000,000	9,157,573	9,094,200
PLAINS ALL AMER PIPELINE	4.70	06/15/44	37,500,000	37,185,610	33,002,250
PLAINS ALL AMER PIPELINE	4.50	12/15/26	19,100,000	19,402,223	18,794,973
PLAINS ALL AMER PIPELINE	4.65	10/15/25	53,500,000	53,487,074	53,366,785
PLAINS ALL AMERICAN PIPE	6.13	12/31/99	325,000	325,000	309,355
PLANET FITNESS HLDGS LLC	0.00	03/31/21	614,063	614,063	613,295
PLANTRONICS INC	5.50	05/31/23	4,500,000	4,514,726	4,502,790
PLASKOLITE INC.	0.00	11/03/22	895,907	894,807	892,547
PLASTIPAK HOLDINGS INC	6.25	10/15/25	2,300,000	2,222,873	2,118,254
PLASTIPAK PACKAGING INC	0.00	10/14/24	218,353	219,717	216,833
PLATFORM SPECIALTY PROD	5.88	12/01/25	7,842,000	7,689,762	7,666,888
PLATFORM SPECIALTY PROD	6.50	02/01/22	6,500,000	6,682,572	6,614,985
POLARIS INTERMEDIATE	8.50	12/01/22	6,572,000	6,753,825	6,778,361
POLYONE CORP	5.25	03/15/23	2,500,000	2,554,127	2,545,675
POST HLDGS INC	0.00	05/24/24	552,211	552,211	548,489
POST HOLDINGS INC	5.63	01/15/28	5,260,000	4,990,343	4,928,041
POST HOLDINGS INC	5.75	03/01/27	13,496,000	13,254,481	13,092,874
POST HOLDINGS INC	5.00	08/15/26	10,870,000	10,228,262	10,087,904
POST HOLDINGS INC	5.50	03/01/25	6,207,000	6,104,720	6,072,991
POTOMAC ELECTRIC POWER	4.15	03/15/43	110,000,000	113,409,611	109,849,300
POWDERHOUND	1.00	03/31/28	253,534,842	253,534,842	323,890,654
PPL CAPITAL FUNDING INC	3.10	05/15/26	2,000,000	1,962,024	1,862,120
PPL ELECTRIC UTILITIES	3.95	06/01/47	43,000,000	42,573,514	41,976,170
PPL ELECTRIC UTILITIES	4.15	10/01/45	19,100,000	18,993,818	19,151,570
PPL ELECTRIC UTILITIES	4.13	06/15/44	33,500,000	33,160,320	33,592,460
PQ CORP	5.75	12/15/25	710,000	702,901	698,576
PQ CORP	0.00	02/08/25	1,450,727	1,459,327	1,443,473
PQ CORP	6.75	11/15/22	4,100,000	4,330,961	4,305,451
PRE PAID LEGAL SVCS INC	0.00	05/01/26	100,000	99,000	100,875
PRE PAID LEGAL SVCS INC	0.00	05/01/25	920,000	925,550	922,300
PRECISION DRILLING CORP	7.13	01/15/26	425,000	425,000	436,989
PRECISION DRILLING CORP	5.25	11/15/24	1,480,000	1,393,299	1,398,955
PRECISION DRILLING CORP	6.50	12/15/21	305,000	269,125	311,192

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PRECYSE ACQUISITION CORP	0.00	10/20/22	588,000	579,180	583,590
PRESS GANEY HOLDINGS INC.	0.00	10/21/24	67,416	66,742	68,259
PRESTIGE BRANDS INC	6.38	03/01/24	6,462,000	6,441,252	6,413,923
PRESTIGE BRANDS INC	5.38	12/15/21	500,000	499,313	501,115
PRESTIGE BRANDS INC DEL	0.00	01/26/24	795,143	805,237	792,328
PRIME CUT MERGER SUB INC	0.00	04/07/25	600,000	603,000	600,000
PRIME SECSRVC BRW/FINANC	9.25	05/15/23	15,621,000	16,667,653	16,634,803
PRIME SECURITY SRVCS BORROWER	0.00	05/02/22	612,265	612,265	608,647
PRINCE MINERALS INC	0.00	03/31/25	159,600	158,802	159,401
PRINCIPAL FINANCIAL GROU	3.10	11/15/26	11,500,000	11,470,858	10,715,470
PRIORITY PAYMENT SYSTEMS LLC	0.00	01/03/23	198,990	197,995	200,482
PRISO ACQUISITION CORP	9.00	05/15/23	1,350,000	1,426,194	1,408,023
PROAMPAC PG BORROWER LLC	0.00	11/18/23	956,867	952,027	950,590
PROGRESSIVE CORP	4.20	03/15/48	19,100,000	18,943,614	18,858,958
PROJECT ACCELERATE PARENT	0.00	01/02/25	459,977	462,356	459,678
PROLOGIS LP	4.38	09/15/48	7,000,000	6,914,825	7,111,300
PROSPECT MED HLDGS INC	0.01	02/22/24	855,331	850,928	853,193
PROVIDENT FDG/PFG FIN	6.38	06/15/25	1,402,000	1,363,042	1,364,062
PRUDENTIAL FINANCIAL INC	4.50	09/15/47	15,300,000	15,300,000	14,046,012
PRUDENTIAL FINANCIAL INC	5.20	03/15/44	5,000,000	4,999,538	4,980,850
PRUDENTIAL FINANCIAL INC	3.88	03/27/28	10,000,000	9,966,789	9,889,700
PTC INC	6.00	05/15/24	2,000,000	2,101,782	2,079,580
PUBLIC SERVICE COLORADO	3.80	06/15/47	38,500,000	38,558,674	36,659,700
PUBLIC SERVICE ELECTRIC	4.05	05/01/48	43,000,000	42,735,239	42,924,750
PUBLIC SERVICE ELECTRIC	4.15	11/01/45	30,500,000	30,471,639	30,460,655
PUBLIC SERVICE ELECTRIC	4.05	05/01/45	48,000,000	47,785,984	46,559,520
PUGET ENERGY INC	3.65	05/15/25	2,639,000	2,600,303	2,566,691
PUGET SOUND ENERGY INC	4.30	05/20/45	5,000,000	5,677,417	5,123,900
PUGET SOUND ENERGY INC	6.27	03/15/37	15,300,000	16,176,010	19,398,411
PULTEGROUP INC	5.00	01/15/27	3,000,000	2,890,532	2,852,670
PULTEGROUP INC	5.50	03/01/26	5,755,000	5,777,854	5,712,989
PULTEGROUP INC	4.25	03/01/21	2,000,000	2,013,931	2,004,740
QEP RESOURCES INC	5.63	03/01/26	3,330,000	3,203,332	3,191,206
QEP RESOURCES INC	5.25	05/01/23	3,330,000	3,279,206	3,279,617
QEP RESOURCES INC	5.38	10/01/22	2,410,000	2,463,268	2,465,285
QORVO INC	7.00	12/01/25	5,835,000	6,292,579	6,304,484
QORVO INC	6.75	12/01/23	2,880,000	3,025,959	3,042,432
QTS LP/FINANCE	4.75	11/15/25	1,370,000	1,300,111	1,283,827
QUALCOMM INC	3.25	05/20/27	28,500,000	28,433,542	26,566,845
QUEBECOR F	9.13	08/15/19	350,000	211,753	5,339
QUEBECOR MEDIA INC	5.75	01/15/23	3,000,000	3,072,608	3,067,410
QUEST SOFTWARE US HLDGS INC	0.00	05/18/26	410,000	405,900	408,721
QUEST SOFTWARE US HLDGS INC	0.00	05/18/25	1,480,000	1,474,600	1,473,222
QUICKEN LOANS INC	5.25	01/15/28	5,000,000	4,608,590	4,613,450
QUICKEN LOANS INC	5.75	05/01/25	7,346,000	7,263,212	7,198,566
QUIKRETE HLDGS INC	0.00	11/15/23	850,000	855,313	845,393
QWEST CORP	6.75	12/01/21	450,000	480,459	478,710
RACKSPACE HOSTIN	8.63	11/15/24	7,300,000	7,456,553	7,342,778
RACKSPACE HOSTING INC	0.00	11/03/23	1,224,531	1,227,592	1,207,179
RADIAN GROUP INC	4.50	10/01/24	475,000	475,000	457,962
RADIAN GROUP INC	7.00	03/15/21	484,000	485,182	515,131

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RADIAN GROUP INC	5.25	06/15/20	626,000	626,000	637,813
RADIATE HOLDCO / FINANCE	6.63	02/15/25	1,679,000	1,574,329	1,540,583
RADIATE HOLDCO / FINANCE	6.88	02/15/23	469,000	456,534	444,340
RADIATE HOLDCO LLC	0.00	02/01/24	1,709,799	1,703,251	1,683,878
RAIN CII CARBON LLC/CII	7.25	04/01/25	3,990,000	4,124,006	4,070,319
RANGE RESOURCES CORP	4.88	05/15/25	2,800,000	2,620,264	2,632,336
RANGE RESOURCES CORP	5.00	03/15/23	6,510,000	6,204,898	6,346,013
RANGE RESOURCES CORP	5.00	08/15/22	4,135,000	4,062,805	4,102,871
RANGE RESOURCES CORP	5.88	07/01/22	1,900,000	1,919,697	1,933,250
RANGE RESOURCES CORP	5.75	06/01/21	1,130,000	1,121,379	1,158,013
RAYMOND JAMES FINANCIAL	3.63	09/15/26	1,000,000	967,305	961,430
RAYONIER AM PROD INC	5.50	06/01/24	2,500,000	2,385,424	2,362,675
RAYTHEON COMPANY	7.20	08/15/27	4,500,000	4,804,598	5,669,955
RBS GLOBAL + REXNORD LLC	4.88	12/15/25	6,650,000	6,446,553	6,312,180
REALOGY GROUP/CO ISSUER	4.88	06/01/23	4,905,000	4,786,432	4,622,080
REALOGY GROUP/CO ISSUER	5.25	12/01/21	2,800,000	2,827,408	2,801,652
REALTY INCOME CORP	4.65	03/15/47	9,500,000	10,006,235	9,618,085
REALTY INCOME CORP	3.65	01/15/28	6,500,000	6,486,379	6,235,840
RED VENTURES LLC	1.00	11/08/25	350,778	350,114	355,601
RED VENTURES LLC	0.00	11/08/24	1,037,163	1,026,791	1,041,270
REGIONALCARE HOSPITAL PR	8.25	05/01/23	5,500,000	5,794,058	5,796,065
RENAISSANCE HLDG CORP	0.00	05/29/26	100,000	99,000	99,250
RENAISSANCE HLDG CORP	0.00	05/30/25	380,000	379,050	377,674
REPUBLIC SERVICES INC	3.38	11/15/27	5,000,000	4,992,122	4,738,700
RESEARCH NOW GROUP INC	0.00	12/20/24	507,450	492,028	497,301
RESOLUTE ENERGY CORP	8.50	05/01/20	2,550,000	2,462,293	2,542,248
RESOLUTE FOREST PRODUCTS	5.88	05/15/23	2,500,000	2,533,111	2,532,150
REVLON CONSUMER PRODUCTS	6.25	08/01/24	150,000	150,748	84,000
REYNOLDS GROUP HLDGS INC	0.00	02/05/23	246,250	246,250	245,531
REYNOLDS GRP ISS/REYNOLD	7.00	07/15/24	7,663,000	7,895,392	7,823,463
REYNOLDS GRP ISS/REYNOLD	5.13	07/15/23	16,620,000	16,501,364	16,414,577
REYNOLDS GRP ISS/REYNOLD	6.88	02/15/21	138,615	138,615	140,303
REYNOLDS GRP ISS/REYNOLD	5.75	10/15/20	4,651,717	4,687,569	4,668,603
RGS AEGCO FUNDING CORP	9.81	12/07/22	5,973,153	6,221,203	6,159,276
RGS I+M FUNDING CORP	9.81	12/07/22	8,483,609	8,836,234	8,764,162
RHP HOTEL PPTYS LP	0.00	05/11/24	145,000	145,000	144,638
RING CONTAINER TECHNOLOGIES	0.00	10/31/24	711,425	713,468	706,758
RITCHIE BROS AUCTIONEERS	5.38	01/15/25	3,555,000	3,497,166	3,448,634
RITE AID CORP	6.88	12/15/28	750,000	734,652	588,473
RITE AID CORP	7.70	02/15/27	275,000	233,173	234,493
RITE AID CORP	6.13	04/01/23	8,060,000	8,249,939	8,181,787
RIVERS PITTSBURGH LP/FIN	6.13	08/15/21	730,000	726,556	726,518
ROCKIES EXPRESS PIPELINE	6.88	04/15/40	2,600,000	3,014,364	2,978,404
ROCKIES EXPRESS PIPELINE	5.63	04/15/20	2,300,000	2,374,350	2,357,592
ROCKPOINT GAS STORAGE CA	7.00	03/31/23	1,516,000	1,506,243	1,516,015
ROCKWELL COLLINS INC	4.35	04/15/47	3,000,000	3,165,320	2,867,850
RODAN + FIELDS, LLC	0.00	06/06/25	612,000	605,880	611,621
ROGERS COMMUNICATIONS IN	5.00	03/15/44	24,100,000	26,429,918	25,055,083
ROGERS COMMUNICATIONS IN	2.90	11/15/26	2,000,000	1,942,966	1,847,980
ROWAN COMPANIES INC	7.38	06/15/25	3,800,000	3,699,305	3,694,968
ROWAN COMPANIES INC	4.75	01/15/24	893,000	773,524	771,195

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ROWAN COMPANIES INC	4.88	06/01/22	3,500,000	3,275,197	3,307,500
ROYAL BK SCOTLND GRP PLC	4.65	12/31/49	325,000	277,181	312,137
ROYAL BK SCOTLND GRP PLC	7.50	12/29/49	600,000	600,000	611,970
ROYAL BK SCOTLND GRP PLC	8.00	12/29/49	1,400,000	1,492,709	1,469,664
ROYAL BK SCOTLND GRP PLC	8.63	12/29/49	950,000	983,827	1,009,993
ROYAL BK SCOTLND GRP PLC	4.80	04/05/26	26,000,000	26,030,590	26,154,700
RP CROWN PARENT LLC	7.38	10/15/24	1,200,000	1,211,712	1,234,872
RP CROWN PARENT LLC	0.00	10/12/23	1,012,044	1,008,597	1,003,189
RSP PERMIAN INC	5.25	01/15/25	86,000	92,037	92,084
RSP PERMIAN INC	6.63	10/01/22	3,810,000	3,878,540	4,002,634
RUE21 INC	9.00	10/15/21	1,315,000	1,019,660	2,801
S+P GLOBAL INC	4.50	05/15/48	5,015,000	5,103,164	5,077,437
S+P GLOBAL INC	2.95	01/22/27	5,000,000	4,651,744	4,632,700
S+P GLOBAL INC	4.40	02/15/26	28,500,000	28,427,723	29,255,250
S+P GLOBAL INC	4.00	06/15/25	6,500,000	6,466,454	6,529,900
SABINE PASS LIQUEFACTION	5.00	03/15/27	19,100,000	19,018,982	19,492,123
SABINE PASS LIQUEFACTION	5.63	03/01/25	3,000,000	3,156,925	3,190,560
SABLE INTL FINANCE LTD	6.88	08/01/22	900,000	892,868	936,783
SABRA HEALTH/CAPTL CORP	5.50	02/01/21	1,100,000	1,099,688	1,120,680
SABRE GLBL INC	5.25	11/15/23	3,700,000	3,742,465	3,733,966
SABRE GLBL INC	5.38	04/15/23	2,528,000	2,564,280	2,553,381
SAFE FLEET HLDGS LLC	0.00	02/01/26	100,000	99,500	99,750
SAFE FLEET HLDGS LLC	0.00	02/01/25	428,925	429,251	424,370
SAFEWAY INC	7.25	02/01/31	3,000,000	2,626,011	2,793,000
SAL INTERMEDIATE HOLDCO CORP	0.00	12/05/23	623,141	592,911	486,829
SALEM MEDIA GROUP INC.	6.75	06/01/24	125,000	125,000	113,614
SALLY HOLDINGS/SALLY CAP	5.63	12/01/25	3,830,000	3,642,295	3,531,145
SALLY HOLDINGS/SALLY CAP	5.50	11/01/23	500,000	492,835	489,480
SAMARCO MINERACAO SA	5.75	10/24/23	11,000,000	5,905,726	8,035,940
SAMARCO MINERACAO SA	4.13	11/01/22	9,000,000	5,111,480	6,562,620
SAMSONITE IP HLDGS S A R L	0.00	04/25/25	155,000	154,806	152,997
SAN DIEGO G + E	3.75	06/01/47	19,100,000	19,017,832	18,181,290
SANCHEZ ENERGY CORP	7.25	02/15/23	2,000,000	1,979,920	1,979,580
SANCHEZ ENERGY CORP	6.13	01/15/23	7,495,000	5,306,814	5,098,923
SANCHEZ ENERGY CORP	7.75	06/15/21	7,315,000	6,721,298	6,261,347
SANDVINE CORP	0.00	09/21/22	497,500	473,695	500,609
SANJEL CORP	7.50	06/19/19	1,000,000	977,879	1,520
SANTANDER HOLDINGS USA	4.40	07/13/27	1,535,000	1,551,497	1,468,780
SARBACANE BIDCO INC	0.00	01/29/25	149,625	148,877	149,064
SBA COMMUNICATIONS CORP	4.88	09/01/24	9,340,000	8,940,854	8,951,082
SBA COMMUNICATIONS CORP	4.00	10/01/22	6,305,000	6,090,579	6,058,411
SBA COMMUNICATIONS CORP	4.88	07/15/22	2,800,000	2,794,055	2,777,124
SCIENTIFIC GAMES INTERNA	5.00	10/15/25	8,650,000	8,394,065	8,236,876
SCIENTIFIC GAMES INTERNA	10.00	12/01/22	17,249,000	18,446,332	18,400,198
SCIENTIFIC GAMES INTERNA	6.63	05/15/21	175,000	180,825	177,919
SCIENTIFIC GAMES INTL INC	0.00	08/14/24	2,186,605	2,190,726	2,170,206
SCOTTS MIRACLE GRO CO	5.25	12/15/26	1,080,000	1,031,328	1,034,024
SCOTTS MIRACLE GRO CO	6.00	10/15/23	550,000	556,515	568,750
SEAGATE HDD CAYMAN	4.88	06/01/27	9,500,000	8,961,322	8,829,585
SEAGATE HDD CAYMAN	4.88	03/01/24	9,500,000	9,448,839	9,245,210
SEALED AIR CORP	5.25	04/01/23	600,000	604,147	612,150

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SEATTLE SPINCO INC	0.00	06/21/24	1,303,266	1,306,524	1,295,942
SECURUS TECH HOLDINGS	0.00	11/01/24	447,750	445,511	449,290
SEDGWICK CLAIMS MGMT SVCS INC	0.00	02/28/22	2,500,000	2,514,845	2,507,825
SELECT MED CORP	0.00	03/01/21	777,150	773,264	775,207
SELECT MEDICAL CORP	6.38	06/01/21	5,853,000	5,940,299	5,930,143
SEMGROUP CORP	7.25	03/15/26	475,000	468,325	465,472
SEMGROUP/ROSE ROCK FIN	5.63	11/15/23	350,000	346,356	329,963
SEMGROUP/ROSE ROCK FIN	5.63	07/15/22	1,900,000	1,719,335	1,857,079
SEMINOLE TRIBE OF FLA	0.00	07/08/24	471,063	472,638	471,651
SEMPRA ENERGY	3.40	02/01/28	24,000,000	23,170,117	22,507,680
SENIOR HOUSING PROPERTIE	4.75	02/15/28	5,500,000	5,406,234	5,329,390
SENSATA TECH UK FIN CO	6.25	02/15/26	1,500,000	1,569,699	1,560,180
SERTA SIMMONS BEDDING LLC	0.00	11/08/24	1,789,582	1,427,518	1,196,783
SERVICE CORP INTL	4.63	12/15/27	2,300,000	2,221,053	2,173,086
SERVICE CORP INTL	7.50	04/01/27	140,000	134,706	157,716
SERVICE CORP INTL	5.38	05/15/24	4,985,000	5,093,423	5,095,468
SERVICE CORP INTL	5.38	01/15/22	750,000	751,815	758,693
SERVICE CORP INTL	8.00	11/15/21	288,000	286,475	321,748
SERVICEMASTER CO LLC	0.00	11/08/23	1,234,336	1,246,679	1,230,732
SERVICEMASTER COMPANY LL	5.13	11/15/24	5,300,000	5,183,039	5,136,283
SESI LLC	7.75	09/15/24	3,892,000	4,020,025	3,999,302
SESI LLC	7.13	12/15/21	3,300,000	3,371,260	3,359,004
SEVEN GENERATIONS ENERGY	5.38	09/30/25	4,650,000	4,586,066	4,472,324
SEVERIN ACQUISITION LLC	0.00	08/01/25	660,000	659,475	655,050
SHAPE TECHNOLOGIES GROUP INC	0.00	04/20/25	150,000	149,250	149,250
SHEA HOMES LP/FNDG CP	6.13	04/01/25	850,000	862,410	845,028
SHEA HOMES LP/FNDG CP	5.88	04/01/23	500,000	500,000	501,785
SHELF DRILL HOLD LTD	8.25	02/15/25	1,175,000	1,182,961	1,185,364
SHELL INTERNATIONAL FIN	3.75	09/12/46	9,500,000	9,440,779	8,858,750
SHELL INTERNATIONAL FIN	4.38	05/11/45	10,000,000	10,376,510	10,203,200
SHUTTERFLY INC	0.00	08/17/24	1,065,000	1,066,713	1,065,447
SIEMENS FINANCIERINGSMAT	3.40	03/16/27	14,400,000	14,387,336	14,003,712
SIG COMBIBLOC US ACQ INC	0.00	03/13/22	624,253	621,132	623,604
SIGMA HOLDCO BV	7.88	05/15/26	725,000	725,000	666,986
SIMMONS FOODS INC	5.75	11/01/24	2,300,000	1,970,371	2,008,475
SIMON PROPERTY GROUP LP	3.38	12/01/27	9,500,000	9,429,472	9,044,095
SINCLAIR BROADCAST GROUP INC	0.00	12/12/24	164,936	166,792	164,215
SINCLAIR BROADCAST GROUP INC	0.00	01/03/24	1,735,535	1,745,741	1,726,129
SINCLAIR TELEVISION GROU	5.13	02/15/27	475,000	475,000	437,779
SINCLAIR TELEVISION GROU	5.88	03/15/26	475,000	482,629	467,452
SINCLAIR TELEVISION GROU	5.63	08/01/24	4,401,000	4,398,986	4,370,897
SINCLAIR TELEVISION GROU	6.13	10/01/22	400,000	412,406	407,636
SINCLAIR TELEVISION GROU	5.38	04/01/21	5,825,000	5,882,608	5,865,600
SIRIUS XM RADIO INC	5.00	08/01/27	6,339,000	6,064,130	5,905,412
SIRIUS XM RADIO INC	5.38	07/15/26	7,380,000	7,203,670	7,104,062
SIRIUS XM RADIO INC	5.38	04/15/25	7,471,000	7,435,353	7,392,330
SIRIUS XM RADIO INC	6.00	07/15/24	12,435,000	12,790,239	12,695,389
SIRIUS XM RADIO INC	3.88	08/01/22	7,625,000	7,434,381	7,357,668
SIX FLAGS ENTERTAINMENT	5.50	04/15/27	2,330,000	2,280,949	2,261,382
SIX FLAGS ENTERTAINMENT	4.88	07/31/24	6,935,000	6,766,159	6,750,252
SKANDINAVISKA ENSKILDA	1.50	12/15/21	38,000,000	4,400,788	4,436,205

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SM ENERGY CO	6.75	09/15/26	4,440,000	4,490,827	4,468,238
SM ENERGY CO	5.63	06/01/25	4,172,000	4,068,388	4,006,246
SM ENERGY CO	5.00	01/15/24	3,250,000	3,059,799	3,073,298
SM ENERGY CO	6.50	01/01/23	1,075,000	790,483	1,090,233
SM ENERGY CO	6.13	11/15/22	3,865,000	3,813,897	3,970,167
SM ENERGY CO	6.50	11/15/21	625,000	492,207	639,263
SMG HLDGS INC	0.00	01/23/25	149,625	149,438	149,251
SOLARWINDS HLDGS INC	0.00	02/05/24	1,482,550	1,482,550	1,480,282
SOLENIS INTL L P	0.00	12/26/23	450,000	445,500	448,583
SOLERA HOLDINGS INC.	0.00	03/03/23	1,067,061	1,035,049	1,060,925
SOLERA LLC / SOLERA FINA	10.50	03/01/24	575,000	641,993	638,607
SONIC AUTOMOTIVE INC	6.13	03/15/27	425,000	407,090	402,305
SONIC AUTOMOTIVE INC	5.00	05/15/23	925,000	895,599	887,482
SONICWALL US HLDGS INC	0.00	05/18/26	145,000	143,550	143,550
SONICWALL US HLDGS INC	0.00	05/16/25	600,000	598,875	600,252
SOTERA HEALTH HLDGS LLC	6.50	05/15/23	1,246,000	1,267,010	1,270,820
SOTERA HEALTH HOLDINGS LLC	0.00	05/15/22	1,167,225	1,171,602	1,162,848
SOTHEBY S	4.88	12/15/25	625,000	625,000	601,038
SOUTHCROSS HLDGS BORROWER LP	0.00	04/13/23	77,442	77,442	73,570
SOUTHEAST POWERGEN LLC	0.00	12/02/21	230,421	229,698	212,564
SOUTHERN CAL EDISON	4.00	04/01/47	116,500,000	116,421,901	108,703,820
SOUTHERN CAL EDISON	3.60	02/01/45	14,400,000	14,351,063	12,546,432
SOUTHERN NATURAL GAS	4.80	03/15/47	15,375,000	16,246,082	15,424,969
SOUTHERN POWER CO	5.25	07/15/43	8,500,000	8,545,199	8,847,225
SOUTHWESTERN ELEC POWER	3.90	04/01/45	9,500,000	9,172,370	8,898,460
SOUTHWESTERN ELEC POWER	6.20	03/15/40	20,100,000	21,095,656	24,681,192
SOUTHWESTERN ENERGY CO	7.75	10/01/27	2,000,000	2,088,155	2,078,440
SOUTHWESTERN ENERGY CO	7.50	04/01/26	7,455,000	7,700,168	7,704,221
SOUTHWESTERN ENERGY CO	6.70	01/23/25	6,600,000	6,509,003	6,476,052
SOUTHWESTERN ENERGY CO	4.10	03/15/22	7,310,000	7,049,818	7,010,656
SOUTHWESTERN PUBLIC SERV	3.70	08/15/47	5,000,000	5,075,662	4,643,700
SOUTHWESTERN PUBLIC SERV	3.40	08/15/46	38,500,000	38,439,019	33,874,225
SPCM SA	4.88	09/15/25	1,000,000	982,972	955,140
SPECTRA ENERGY PARTNERS	4.50	03/15/45	41,695,000	42,773,624	38,617,075
SPECTRA ENERGY PARTNERS	3.38	10/15/26	21,700,000	20,860,353	20,115,466
SPECTRA ENERGY PARTNERS	3.50	03/15/25	5,000,000	5,004,307	4,769,050
SPECTRUM BRANDS HOLDINGS	7.75	01/15/22	5,840,000	6,005,518	6,030,384
SPECTRUM BRANDS INC	5.75	07/15/25	10,480,000	10,410,568	10,350,991
SPECTRUM BRANDS INC	6.13	12/15/24	825,000	825,000	833,852
SPEEDCAST INTL LTD	0.00	04/10/25	475,000	472,625	473,813
SPEEDWAY MOTORSPORTS INC	5.13	02/01/23	550,000	550,000	543,296
SPIN HOLDCO INC	0.00	11/14/22	816,313	814,491	812,525
SPIRIT AEROSYSTEMS INC	4.60	06/15/28	15,000,000	15,160,631	15,100,800
SPRINGLEAF FINANCE CORP	7.13	03/15/26	5,484,000	5,508,975	5,458,280
SPRINGLEAF FINANCE CORP	6.88	03/15/25	7,565,000	7,612,318	7,517,341
SPRINGLEAF FINANCE CORP	5.63	03/15/23	5,291,000	5,288,289	5,262,482
SPRINGLEAF FINANCE CORP	6.13	05/15/22	4,900,000	5,048,290	5,011,867
SPRINGLEAF FINANCE CORP	8.25	12/15/20	3,400,000	3,728,901	3,675,128
SPRINGLEAF FINANCE CORP	5.25	12/15/19	500,000	500,000	507,220
SPRINT CAPITAL CORP	8.75	03/15/32	6,940,000	8,046,697	7,424,898
SPRINT CAPITAL CORP	6.88	11/15/28	22,940,000	22,562,391	21,971,932

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SPRINT COMMUNICATIONS	6.00	11/15/22	11,000,000	11,059,200	10,904,190
SPRINT COMMUNICATIONS	9.25	04/15/22	475,000	568,046	534,375
SPRINT COMMUNICATIONS	9.00	11/15/18	2,818,000	2,878,050	2,874,163
SPRINT COMMUNICATIONS INC	0.00	02/02/24	669,709	671,975	666,079
SPRINT CORP	7.63	03/01/26	330,000	338,874	336,514
SPRINT CORP	7.13	06/15/24	13,327,000	13,548,149	13,437,881
SPRINT CORP	7.88	09/15/23	24,955,000	26,307,381	25,918,762
SPRINT CORP	7.25	09/15/21	12,935,000	13,602,414	13,436,231
SPRINT SPECTRUM / SPEC I	4.74	03/20/25	600,000	599,712	595,824
SPX FLOW INC	5.88	08/15/26	625,000	623,351	617,813
SPX FLOW INC	5.63	08/15/24	625,000	623,208	620,350
SRAM LLC	0.00	03/15/24	565,851	568,680	563,729
SRC ENERGY INC	6.25	12/01/25	3,825,000	3,888,311	3,853,688
SRS DISTRIBUTION INC	0.00	05/23/25	860,000	857,850	846,386
STADSHYPOTEK AB	4.50	09/21/22	56,000,000	7,255,969	7,323,105
STADSHYPOTEK AB	1.50	12/15/21	23,000,000	2,682,849	2,684,616
STANDARD INDUSTRIES INC	4.75	01/15/28	300,000	300,000	275,421
STANDARD INDUSTRIES INC	5.38	11/15/24	850,000	855,317	840,200
STANDARD INDUSTRIES INC	5.50	02/15/23	425,000	432,904	426,964
STANDARDAERO AVIATION	10.00	07/15/23	550,000	545,337	593,274
STAPLES INC	8.50	09/15/25	7,330,000	6,824,036	6,836,251
STAPLES INC	0.00	09/12/24	1,303,450	1,294,877	1,285,123
STARBUCKS CORP	3.50	03/01/28	5,000,000	4,917,869	4,811,550
STARS GRP HLDS/STARS GRP	7.00	07/15/26	2,142,000	2,142,000	2,164,320
STARWOOD PROPERTY TRUST	4.75	03/15/25	3,325,000	3,216,889	3,208,991
STARWOOD PROPERTY TRUST	5.00	12/15/21	4,000,000	4,055,246	4,032,480
STARWOOD PROPERTY TRUST	3.63	02/01/21	2,120,000	2,089,285	2,072,703
STATE GRID OVERSEAS INV	1.25	05/19/22	280,000	319,628	333,779
STATION CASINOS LLC	5.00	10/01/25	4,750,000	4,622,000	4,466,093
STATION CASINOS LLC	0.00	06/08/23	1,194,915	1,194,416	1,189,275
STEEL DYNAMICS INC	5.50	10/01/24	5,570,000	5,713,780	5,674,995
STEEL DYNAMICS INC	5.13	10/01/21	1,100,000	1,119,720	1,111,253
STIPHOUT FINANCE LLC	0.00	10/26/22	267,441	266,104	266,941
STRYKER CORP	4.63	03/15/46	5,000,000	5,494,397	5,097,050
STRYKER CORP	3.65	03/07/28	9,500,000	9,496,137	9,269,720
SUBURBAN PROPANE PARTNRS	5.50	06/01/24	3,655,000	3,565,978	3,543,449
SUMITOMO MITSUI FINL GRP	3.36	07/12/27	15,000,000	14,429,512	14,371,950
SUMITOMO MITSUI FINL GRP	3.45	01/11/27	38,501,000	38,288,338	37,197,741
SUMITOMO MITSUI FINL GRP	2.63	07/14/26	16,000,000	14,650,890	14,587,680
SUMMIT MATERIALS LLC/FIN	5.13	06/01/25	150,000	150,000	142,586
SUMMIT MATERIALS LLC/FIN	6.13	07/15/23	4,000,000	4,066,543	4,057,280
SUMMIT MATERIALS LLC/FIN	8.50	04/15/22	425,000	425,000	455,910
SUMMIT MID HLDS LLC / FI	5.75	04/15/25	4,100,000	3,995,022	3,894,221
SUMMIT MID HLDS LLC / FI	5.50	08/15/22	425,000	426,593	417,690
SUMMIT MIDSTREAM PARTNER	9.50	12/31/99	800,000	800,000	785,752
SUNCOKE ENRGY PART LP/FI	7.50	06/15/25	2,100,000	2,152,875	2,136,750
SUNCOR ENERGY INC	6.50	06/15/38	9,500,000	11,505,365	11,770,310
SUNCOR ENERGY INC	5.95	12/01/34	16,300,000	16,741,452	19,047,039
SUNGARD AVAIL SERV CAP	8.75	04/01/22	300,000	300,000	177,006
SUNOCO LOGISTICS PARTNER	5.40	10/01/47	45,000,000	45,283,347	41,489,550
SUNOCO LOGISTICS PARTNER	5.35	05/15/45	7,500,000	6,262,115	6,826,950

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SUNOCO LOGISTICS PARTNER	3.90	07/15/26	9,500,000	9,476,801	8,880,790
SUNOCO LP/FINANCE CORP	5.88	03/15/28	1,307,000	1,231,339	1,235,246
SUNOCO LP/FINANCE CORP	5.50	02/15/26	7,323,000	7,001,515	6,936,419
SUNOCO LP/FINANCE CORP	4.88	01/15/23	8,185,000	8,000,941	7,856,536
SUPERIOR INDS INTL INC	0.00	05/22/24	480,010	477,066	480,610
SUPERIOR PLUS/GEN PRTNR	7.00	07/15/26	350,000	350,000	352,611
SUPERVALU INC	0.00	06/08/24	180,732	180,279	180,642
SUPERVALU INC	0.00	06/08/24	301,220	300,465	301,070
SURGERY CENTER HOLDINGS	6.75	07/01/25	301,000	286,770	286,907
SURGERY CTR HLDGS INC	0.00	09/02/24	248,125	247,505	247,247
SURVEYMONKEY INC	0.00	04/13/24	405,900	403,871	404,885
SWEDBANK HYPOTEK AB	1.00	06/15/22	9,000,000	1,038,465	1,030,781
SWEDISH COVERED BOND	2.00	06/17/26	29,000,000	3,389,481	3,414,460
SWEDISH COVERED BOND	1.25	06/15/22	20,000,000	2,297,274	2,312,050
SWITCH LTD	0.00	06/27/24	917,683	922,271	917,683
SYMANTEC CORP	5.00	04/15/25	1,520,000	1,475,199	1,474,993
SYNCHRONY FINANCIAL	3.95	12/01/27	15,300,000	15,243,334	14,127,561
SYNCHRONY FINANCIAL	4.25	08/15/24	7,500,000	7,738,101	7,352,925
SYNCREON GROUP HLDGS B V	0.00	10/28/20	1,521,794	1,521,794	1,433,210
SYNEOS HEALTH INC	7.50	10/01/24	195,000	199,473	205,553
SYNIVERSE HLDGS INC	0.00	03/09/23	613,463	607,328	612,187
SYSCO CORPORATION	4.45	03/15/48	24,000,000	23,436,528	23,258,880
SYSCO CORPORATION	4.50	04/01/46	10,000,000	10,160,855	9,729,600
SYSCO CORPORATION	4.85	10/01/45	5,500,000	5,651,914	5,586,130
SYSCO CORPORATION	3.25	07/15/27	14,400,000	14,330,542	13,500,720
T MOBILE USA INC	4.75	02/01/28	14,180,000	13,385,565	13,124,866
T MOBILE USA INC	5.38	04/15/27	200,000	196,729	195,700
T MOBILE USA INC	4.50	02/01/26	12,525,000	11,881,484	11,686,577
T MOBILE USA INC	6.50	01/15/26	13,475,000	14,139,960	13,911,994
T MOBILE USA INC	5.13	04/15/25	200,000	200,642	200,926
T MOBILE USA INC	6.38	03/01/25	10,760,000	11,267,147	11,141,765
T MOBILE USA INC	6.00	04/15/24	4,980,000	5,177,887	5,162,716
T MOBILE USA INC	6.00	03/01/23	2,575,000	2,667,983	2,659,074
TACALA LLC	0.00	01/30/26	100,000	99,500	100,000
TACALA LLC	0.00	01/31/25	384,038	383,077	382,021
TALEN ENERGY SUPPLY LLC	10.50	01/15/26	4,800,000	4,437,614	4,281,552
TALEN ENERGY SUPPLY LLC	6.50	06/01/25	2,500,000	1,874,012	1,893,375
TALEN ENERGY SUPPLY LLC	9.50	07/15/22	125,000	128,057	122,843
TALEN ENERGY SUPPLY LLC	4.60	12/15/21	2,500,000	2,179,321	2,165,950
TALLGRASS NRG PRTNR/FIN	5.50	01/15/28	6,775,000	6,647,351	6,689,093
TALLGRASS NRG PRTNR/FIN	5.50	09/15/24	5,040,000	5,122,459	5,133,038
TANGER PROPERTIES LP	3.88	07/15/27	14,400,000	14,345,382	13,556,592
TARGA RESOURCES PARTNERS	5.00	01/15/28	3,650,000	3,445,192	3,398,442
TARGA RESOURCES PARTNERS	5.88	04/15/26	13,750,000	13,847,136	13,827,138
TARGA RESOURCES PARTNERS	5.13	02/01/25	200,000	197,583	198,760
TARGA RESOURCES PARTNERS	6.75	03/15/24	5,020,000	5,301,833	5,281,944
TARGA RESOURCES PARTNERS	4.25	11/15/23	5,505,000	5,268,738	5,283,919
TARGA RESOURCES PARTNERS	5.25	05/01/23	4,150,000	4,178,282	4,163,488
TARGA RESOURCES PARTNERS	4.13	11/15/19	600,000	603,102	600,144
TARGET CORP	3.63	04/15/46	5,000,000	4,482,759	4,440,450
TASEKO MINES LTD	8.75	06/15/22	875,000	868,080	905,625

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TAYLOR MORR COMM/HLDGS	5.88	04/15/23	1,250,000	1,256,509	1,245,438
TAYLOR MORR COMM/HLDGS	5.25	04/15/21	3,550,000	3,568,821	3,548,509
TAYLOR MORRISON COMM	6.63	05/15/22	905,000	921,562	933,489
TC PIPELINES LP	3.90	05/25/27	3,000,000	2,977,377	2,826,420
TC PIPELINES LP	4.38	03/13/25	6,500,000	6,580,596	6,441,045
TCI COMMUNICATIONS INC	7.88	02/15/26	14,400,000	15,942,376	17,618,688
TEACHERS INSUR + ANNUITY	4.27	05/15/47	45,710,000	46,061,130	43,970,277
TEACHERS INSUR + ANNUITY	4.90	09/15/44	25,000,000	24,979,683	26,366,500
TEACHERS INSUR + ANNUITY	6.85	12/16/39	3,202,000	3,559,139	4,261,542
TEAM HEALTH INC DEL	0.00	02/06/24	1,826,875	1,822,308	1,753,800
TECK RESOURCES LIMITED	5.40	02/01/43	200,000	182,480	180,748
TECK RESOURCES LIMITED	5.20	03/01/42	800,000	786,505	701,736
TECK RESOURCES LIMITED	6.25	07/15/41	5,040,000	5,168,681	5,027,501
TECK RESOURCES LIMITED	6.00	08/15/40	1,000,000	922,430	973,970
TECK RESOURCES LIMITED	6.13	10/01/35	6,350,000	6,571,698	6,430,074
TECK RESOURCES LIMITED	3.75	02/01/23	3,800,000	3,689,963	3,606,466
TECK RESOURCES LIMITED	4.75	01/15/22	5,515,000	5,590,642	5,523,879
TECOSTAR HLDGS INC	0.00	05/01/24	198,000	198,866	197,382
TEEKAY CORP	8.50	01/15/20	2,500,000	2,591,455	2,575,800
TEGNA INC	6.38	10/15/23	1,400,000	1,447,624	1,440,950
TEGNA INC	4.88	09/15/21	275,000	273,153	276,477
TEGNA INC	5.13	07/15/20	1,700,000	1,720,631	1,716,048
TELECOM ITALIA CAPITAL	6.00	09/30/34	34,000,000	33,429,948	32,362,560
TELEFLEX INC	4.63	11/15/27	3,500,000	3,352,759	3,307,010
TELEFONICA EMISIONES SAU	7.05	06/20/36	10,000,000	11,898,821	12,078,300
TELEFONICA EMISIONES SAU	4.10	03/08/27	37,500,000	38,314,935	36,291,750
TELEFONICA EUROPE BV	8.25	09/15/30	5,700,000	6,076,193	7,405,953
TELENET BIDCO NV	0.00	08/15/26	1,205,000	1,203,494	1,192,444
TELENET FINANCE LUX NOTE	5.50	03/01/28	800,000	775,023	734,352
TELESAT CANADA	0.00	11/17/23	1,539,270	1,555,818	1,526,279
TELESAT CANADA/TELESAT L	8.88	11/15/24	2,000,000	2,180,462	2,158,680
TEMPO ACQUISITION LLC	0.00	05/01/24	371,250	369,394	369,394
TEMPO ACQUISITION LLC/FI	6.75	06/01/25	1,755,000	1,722,264	1,686,116
TEMPUR SEALY INTL INC	5.50	06/15/26	5,795,000	5,624,664	5,595,710
TENCENT HOLDINGS LTD	3.60	01/19/28	300,000	299,928	283,590
TENET HEALTHCARE CORP	7.00	08/01/25	1,234,000	1,233,852	1,226,152
TENET HEALTHCARE CORP	5.13	05/01/25	10,658,000	10,406,680	10,146,736
TENET HEALTHCARE CORP	4.63	07/15/24	15,640,000	15,102,158	14,835,791
TENET HEALTHCARE CORP	6.75	06/15/23	13,935,000	13,968,950	13,835,643
TENET HEALTHCARE CORP	8.13	04/01/22	19,860,000	20,929,421	20,733,443
TENET HEALTHCARE CORP	4.38	10/01/21	1,860,000	1,837,600	1,833,030
TENET HEALTHCARE CORP	6.00	10/01/20	9,925,000	10,293,848	10,214,810
TENNANT CO	5.63	05/01/25	250,000	250,000	248,780
TENNECO INC	5.00	07/15/26	4,565,000	4,224,237	4,079,147
TENNECO INC	0.00	10/01/25	620,000	613,800	613,416
TEREX CORP	5.63	02/01/25	5,845,000	5,860,365	5,818,230
TEREX CORP	0.00	01/31/24	296,250	296,250	295,326
TERRAFORM POWER OPERATIN	5.00	01/31/28	6,470,000	6,162,257	6,140,289
TERRAFORM POWER OPERATIN	6.63	06/15/25	980,000	1,002,282	1,044,631
TERRAFORM POWER OPERATIN	4.25	01/31/23	4,355,000	4,226,944	4,199,657
TERVITA 2018 ESCROW	7.63	12/01/21	1,000,000	1,013,955	1,019,960

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TESCO PLC	6.13	02/24/22	291,000	472,188	435,630
TESCO PROPERTY FIN 4 PLC	5.80	10/13/40	1,665,623	2,363,487	2,576,074
TESLA INC	5.30	08/15/25	9,150,000	8,203,469	8,145,056
TEVA PHARMACEUTICALS NE	4.10	10/01/46	9,000,000	6,510,443	6,446,700
TEVA PHARMACEUTICALS NE	3.15	10/01/26	23,879,000	19,380,965	19,203,969
TEVA PHARMACEUTICALS NE	2.80	07/21/23	10,000,000	8,638,715	8,636,900
TEX OPERATIONS CO LLC	0.00	08/04/23	481,243	484,251	477,484
TEXAS COHLD TCEH	11.50	10/01/20	4,825,000	1,814,340	32,158
TEXAS COMPETITIVE ELEC HLDGS	0.00	12/31/25	1,255,000	1,253,431	1,245,939
TEXAS COMPETITIVE ELEC HLDGS	0.00	12/14/23	177,300	176,857	176,304
TEXAS INSTRUMENTS INC	4.15	05/15/48	9,500,000	9,458,032	9,643,070
TEXAS INSTRUMENTS INC	2.90	11/03/27	9,500,000	9,397,308	8,984,815
THERMO FISHER SCIENTIFIC	1.50	12/01/20	515,000	560,720	620,260
THOMSON REUTERS CORP	3.35	05/15/26	11,500,000	11,468,236	10,631,750
TIME WARNER CABLE LLC	4.50	09/15/42	38,500,000	40,906,228	31,848,740
TIME WARNER CABLE LLC	5.50	09/01/41	73,000,000	76,907,864	68,464,510
TIME WARNER CABLE LLC	6.75	06/15/39	7,500,000	7,710,397	8,099,325
TITAN ACQUISITION LIMITED	0.00	03/28/25	1,386,525	1,381,937	1,363,828
TITAN INTERNATIONAL INC	6.50	11/30/23	750,000	750,000	748,485
TMS INTERNATIONAL CORP	7.25	08/15/25	275,000	275,000	282,117
TOLL BROS FINANCE CORP	4.35	02/15/28	9,500,000	9,468,370	8,472,290
TOPBUILD CORP	5.63	05/01/26	1,275,000	1,264,466	1,224,281
TOWNSQUARE MEDIA INC	6.50	04/01/23	375,000	379,593	338,389
TOYOTA MOTOR CREDIT CORP	3.05	01/11/28	11,500,000	11,475,665	10,911,890
TOYOTA MOTOR CREDIT CORP	2.50	11/14/19	100,000,000	100,000,000	99,903,000
TOYOTA MOTOR CREDIT CORP	2.49	12/24/18	54,730,000	54,777,497	54,760,102
TPC GROUP INC	8.75	12/15/20	4,111,000	3,974,080	4,088,513
TRANS ALLEGHENY INTERSTA	3.85	06/01/25	26,488,000	26,597,764	26,449,592
TRANS UNION LLC	0.00	04/10/23	1,736,875	1,747,051	1,730,848
TRANSCANADA PIPELINES	7.70	06/15/29	21,000,000	22,429,131	26,387,970
TRANSCONT GAS PIPE CORP	4.45	08/01/42	7,500,000	7,538,149	7,169,925
TRANSCONT GAS PIPE LINE	5.40	08/15/41	15,300,000	15,711,770	16,380,639
TRANSCONT GAS PIPE LINE	4.00	03/15/28	28,500,000	27,879,229	27,903,210
TRANSCONT GAS PIPE LINE	7.85	02/01/26	52,500,000	53,727,116	63,801,675
TRANSDIGM INC	6.38	06/15/26	4,846,000	4,876,350	4,803,113
TRANSDIGM INC	6.50	05/15/25	6,073,000	6,175,597	6,140,653
TRANSDIGM INC	0.00	08/22/24	1,093,256	1,098,761	1,084,149
TRANSDIGM INC	6.50	07/15/24	10,505,000	10,738,082	10,670,349
TRANSDIGM INC	0.00	06/09/23	1,000,631	1,000,319	993,627
TRANSDIGM INC	6.00	07/15/22	8,375,000	8,492,266	8,445,266
TRANSDIGM INC	5.50	10/15/20	3,345,000	3,362,962	3,351,255
TRANSMONTAIGE PARTNERS	6.13	02/15/26	1,547,000	1,558,377	1,560,150
TRANSOCEAN GUARDIAN LTD	5.88	01/15/24	2,450,000	2,428,297	2,441,082
TRANSOCEAN INC	9.10	12/15/41	1,275,000	977,220	1,270,691
TRANSOCEAN INC	6.80	03/15/38	5,790,000	4,896,231	4,808,537
TRANSOCEAN INC	7.50	04/15/31	4,560,000	4,249,477	4,232,227
TRANSOCEAN INC	7.50	01/15/26	11,455,000	11,679,772	11,657,181
TRANSOCEAN INC	9.00	07/15/23	7,900,000	8,509,923	8,513,277
TRANSOCEAN INC	5.80	10/15/22	1,000,000	983,166	992,820
TRAVELERS COS INC	4.05	03/07/48	14,400,000	14,309,386	13,938,912
TRAVELERS COS INC	3.75	05/15/46	11,000,000	10,250,652	10,114,500

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TRAVELPORT CORP FIN	6.00	03/15/26	3,525,000	3,566,350	3,550,169
TREEHOUSE FOODS INC	6.00	02/15/24	5,765,000	5,863,858	5,899,555
TRI POINTE GROUP / HOMES	5.88	06/15/24	170,000	168,589	169,366
TRI POINTE GROUP / HOMES	4.38	06/15/19	450,000	449,050	452,300
TRI POINTE GROUP INC	5.25	06/01/27	700,000	700,389	644,756
TRIBUNE MEDIA CO	5.88	07/15/22	8,810,000	8,932,400	8,875,018
TRICORBRAUN HLDGS INC	0.00	11/30/23	433,153	428,822	432,161
TRICORBRAUN HLDGS INC	0.00	11/30/23	43,644	43,208	43,544
TRIDENT MERGER SUB INC	6.63	11/01/25	200,000	200,000	195,574
TRIMBLE INC	4.90	06/15/28	10,000,000	9,986,758	9,985,200
TRINIDAD DRILLING LTD	6.63	02/15/25	550,000	550,000	530,585
TRINSEO MATLS OPERATING SCA	0.00	09/06/24	148,875	149,805	148,466
TRINSEO OP / TRINSEO FIN	5.38	09/01/25	6,460,000	6,429,481	6,410,775
TRIUMPH GROUP INC	7.75	08/15/25	1,375,000	1,388,404	1,368,496
TRIUMPH GROUP INC	5.25	06/01/22	675,000	675,000	646,826
TRONOX FIN LLC	0.00	09/22/24	1,155,820	1,160,460	1,154,664
TRONOX FIN LLC	0.00	09/22/24	500,855	502,866	500,354
TRONOX FINANCE PLC	5.75	10/01/25	1,000,000	1,010,338	971,510
TRONOX INC	6.50	04/15/26	3,700,000	3,685,810	3,680,612
TROPICANA ENTMT INC	0.00	11/27/20	314,994	316,184	315,387
TRUCK HERO INC	0.00	04/17/25	215,000	211,775	216,075
TRUCK HERO INC	0.00	04/21/24	594,000	588,060	593,008
TTM TECHNOLOGIES INC	5.63	10/01/25	375,000	375,000	367,073
TULLOW OIL PLC	7.00	03/01/25	200,000	200,000	189,374
TULLOW OIL PLC	6.25	04/15/22	700,000	665,063	682,682
TUTOR PERINI CORP	6.88	05/01/25	2,125,000	2,154,776	2,127,019
TWIN RIV MGMT GROUP INC	0.00	07/10/20	542,149	538,700	541,813
TYCO ELECTRONICS GROUP S	7.13	10/01/37	12,400,000	13,085,214	16,829,652
TYSON FOODS INC	4.55	06/02/47	9,500,000	9,703,774	9,095,015
TYSON FOODS INC	3.55	06/02/27	26,400,000	25,941,303	24,959,880
U S ANESTHESIA PARTNERS INC	0.00	06/23/24	618,750	618,861	616,120
U.S. RENAL CARE INC.	0.00	12/31/22	471,474	466,760	464,204
U.S. SILICA CO	0.00	05/01/25	842,888	838,673	841,623
UBS AG STAMFORD CT	7.63	08/17/22	18,200,000	18,867,647	20,082,608
UBS GROUP FUNDING SWITZE	4.25	03/23/28	34,500,000	34,653,702	34,281,270
UFC HLDGS LLC	0.00	08/18/24	1,419,000	1,420,413	1,426,095
UFC HLDGS LLC	0.00	08/18/23	394,000	396,955	393,902
ULTRA RESOURCES INC	7.13	04/15/25	2,975,000	1,946,599	2,089,462
ULTRA RESOURCES INC	6.88	04/15/22	3,200,000	2,238,416	2,421,472
UNILEVER CAPITAL CORP	2.90	05/05/27	21,100,000	20,812,794	19,998,791
UNION PACIFIC CORP	4.10	09/15/67	9,500,000	8,722,499	8,336,155
UNION PACIFIC CORP	4.00	04/15/47	5,000,000	4,861,653	4,735,900
UNION PACIFIC CORP	4.05	03/01/46	9,500,000	9,336,825	8,992,320
UNION PACIFIC CORP	4.30	06/15/42	5,500,000	5,550,094	5,417,390
UNION PACIFIC CORP	3.38	02/01/35	9,500,000	9,476,135	8,504,780
UNIT CORP	6.63	05/15/21	2,500,000	2,508,511	2,492,700
UNITED AIR 2014 1 A PTT	4.00	10/11/27	12,077,146	12,077,146	12,043,451
UNITED CONTINENTAL HLDGS	4.25	10/01/22	1,005,000	977,690	980,759
UNITED CONTINENTAL HLDGS	6.00	12/01/20	125,000	132,934	130,423
UNITED PARCEL SERVICE	3.40	11/15/46	25,639,000	23,867,451	22,185,170
UNITED PARCEL SERVICE	3.05	11/15/27	24,000,000	23,901,920	22,874,160

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UNITED RENTALS NORTH AM	4.88	01/15/28	11,500,000	10,870,734	10,661,650
UNITED RENTALS NORTH AM	5.50	05/15/27	4,225,000	4,217,154	4,099,391
UNITED RENTALS NORTH AM	5.88	09/15/26	6,400,000	6,630,124	6,445,568
UNITED RENTALS NORTH AM	5.50	07/15/25	5,475,000	5,592,708	5,513,927
UNITED RENTALS NORTH AM	5.75	11/15/24	10,530,000	10,834,883	10,707,957
UNITED STATES STEEL CORP	6.25	03/15/26	3,505,000	3,490,624	3,460,977
UNITED STATES STEEL CORP	6.88	08/15/25	3,850,000	3,924,108	3,874,024
UNITED TECHNOLOGIES CORP	4.05	05/04/47	6,500,000	6,482,753	5,974,670
UNITED TECHNOLOGIES CORP	3.75	11/01/46	1,500,000	1,474,072	1,312,635
UNITED TECHNOLOGIES CORP	4.50	06/01/42	31,000,000	32,229,830	30,523,840
UNITED TECHNOLOGIES CORP	3.13	05/04/27	5,000,000	5,041,700	4,652,900
UNITEDHEALTH GROUP INC	4.25	06/15/48	10,000,000	9,931,275	10,015,800
UNITEDHEALTH GROUP INC	3.75	10/15/47	38,500,000	38,152,352	35,479,290
UNITEDHEALTH GROUP INC	4.20	01/15/47	5,000,000	5,323,372	4,911,550
UNITEDHEALTH GROUP INC	4.75	07/15/45	15,000,000	16,219,730	16,080,750
UNITEDHEALTH GROUP INC	4.63	07/15/35	9,500,000	10,548,355	10,027,440
UNITEDHEALTH GROUP INC	3.38	04/15/27	5,000,000	5,100,513	4,844,200
UNITI GROUP/CSL CAPITAL	7.13	12/15/24	3,800,000	3,623,497	3,477,000
UNITI GROUP/CSL CAPITAL	8.25	10/15/23	4,765,000	4,684,573	4,548,621
UNITI GROUP/CSL CAPITAL	6.00	04/15/23	4,390,000	4,319,023	4,239,204
UNITYMEDIA GMBH	6.13	01/15/25	600,000	600,411	618,006
UNIVAR USA INC	0.00	07/01/24	1,535,405	1,542,633	1,530,737
UNIVISION COMMUNICATIONS	5.13	02/15/25	8,765,000	8,109,358	8,107,362
UNIVISION COMMUNICATIONS	0.00	03/15/24	1,422,934	1,419,368	1,373,729
UNIVISION COMMUNICATIONS	5.13	05/15/23	8,730,000	8,297,393	8,405,593
UNIVISION COMMUNICATIONS	6.75	09/15/22	266,000	278,373	272,387
UPC FING PARTNERSHIP	0.00	01/15/26	990,000	988,763	977,902
UPC HOLDING BV	5.50	01/15/28	600,000	600,000	537,732
URBAN ONE INC	9.25	02/15/20	375,000	371,201	337,530
US BANCORP	5.30	12/31/99	53,500,000	53,961,682	53,302,050
US BANCORP	3.15	04/27/27	33,500,000	33,532,705	32,113,770
US CELLULAR CORP	6.70	12/15/33	4,690,000	4,923,865	4,897,767
US CONCRETE INC	6.38	06/01/24	6,375,000	6,570,913	6,402,476
US FOODS INC	5.88	06/15/24	4,850,000	4,960,102	4,939,143
US FOODS INC	0.00	06/27/23	989,899	996,086	988,048
USA COM PART/USA COM FIN	6.88	04/01/26	5,758,000	5,921,700	5,959,530
USG CORP	4.88	06/01/27	3,750,000	3,798,536	3,836,025
USI INC	0.00	05/16/24	1,796,943	1,796,013	1,784,814
USIS MERGER SUB INC	6.88	05/01/25	675,000	675,000	671,510
USS ULTIMATE HLDGS INC	0.00	08/25/25	200,000	200,000	200,500
USS ULTIMATE HLDGS INC	0.00	08/25/24	844,687	852,206	844,687
VALE OVERSEAS LIMITED	6.88	11/10/39	3,000,000	3,274,052	3,389,070
VALE OVERSEAS LIMITED	6.88	11/21/36	10,500,000	11,455,035	11,780,685
VALE OVERSEAS LIMITED	6.25	08/10/26	4,000,000	4,373,381	4,340,240
VALEANT PHARMA INTL	8.50	01/31/27	858,000	862,994	868,940
VALEANT PHARMA INTL	9.25	04/01/26	380,000	396,497	394,771
VALEANT PHARMACEUTICALS	7.25	07/15/22	2,625,000	2,531,247	2,688,525
VALEANT PHARMACEUTICALS	6.75	08/15/21	1,670,000	1,672,338	1,688,788
VALEANT PHARMACEUTICALS	6.38	10/15/20	1,800,000	1,831,497	1,828,620
VALEANT PHARMACEUTICALS INTL I	0.00	06/02/25	2,346,751	2,352,757	2,337,224
VALERO ENERGY CORP	10.50	03/15/39	17,500,000	19,164,168	28,298,900

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VALERO ENERGY CORP	6.63	06/15/37	4,412,000	5,227,804	5,300,224
VALERO ENERGY CORP	4.35	06/01/28	15,000,000	15,220,414	15,009,750
VALERO ENERGY PARTNERS	4.38	12/15/26	6,500,000	6,497,750	6,412,835
VALVOLINE INC	5.50	07/15/24	400,000	405,184	404,020
VANTIV LLC/ISSUER CORP	4.38	11/15/25	6,020,000	5,805,125	5,741,635
VARSITY BRANDS INC	0.00	12/15/24	1,059,675	1,058,108	1,059,230
VENATOR FIN SARL/VENATOR	5.75	07/15/25	200,000	200,000	191,610
VENATOR MATERIALS LLC	0.00	08/08/24	387,075	386,107	387,075
VENTIA DECO LLC	0.00	05/21/22	712,358	716,275	712,358
VERISIGN INC	4.75	07/15/27	1,000,000	963,592	955,960
VERISIGN INC	5.25	04/01/25	1,800,000	1,832,869	1,823,778
VERISIGN INC	4.63	05/01/23	1,900,000	1,907,189	1,912,673
VERITAS BERMUDA LTD	0.00	01/27/23	1,437,141	1,389,723	1,313,546
VERITAS US INC/BERMUDA L	10.50	02/01/24	800,000	854,416	655,616
VERIZON COMMUNICATIONS	5.01	04/15/49	151,529,000	148,184,121	147,552,879
VERIZON COMMUNICATIONS	5.25	03/16/37	12,400,000	13,545,544	12,744,720
VERIZON COMMUNICATIONS	4.33	09/21/28	77,707,000	76,918,869	77,027,064
VERIZON COMMUNICATIONS	4.13	03/16/27	23,000,000	23,489,805	22,752,060
VERRA MOBILITY CORPORATION	0.00	02/28/25	972,563	981,072	974,994
VERSUM MATERIALS INC	5.50	09/30/24	325,000	325,000	329,482
VERSUM MATLS LLC	0.00	09/29/23	314,400	312,828	313,353
VERTAFORE INC	0.00	07/02/26	290,000	287,100	287,463
VERTAFORE INC	0.00	07/02/25	925,000	920,375	918,645
VERTIV GROUP CORP	9.25	10/15/24	4,050,000	4,039,476	4,015,818
VERTIV INT HOLD CORP	12.00	02/15/22	4,699,000	4,612,563	4,568,368
VF HLDG CORP	0.00	06/30/23	628,800	631,846	624,556
VFH PARENT LLC/ORCHESTRA	6.75	06/15/22	2,480,000	2,569,243	2,564,518
VIACOM INC	5.88	02/28/57	5,280,000	5,151,157	4,988,702
VIACOM INC	6.25	02/28/57	4,330,000	4,266,455	4,137,965
VIACOM INC	5.85	09/01/43	54,000,000	52,675,627	53,964,900
VIACOM INC	3.45	10/04/26	8,844,000	8,451,090	8,073,422
VIASAT INC	5.63	09/15/25	4,000,000	3,796,213	3,755,920
VIDEOTRON LTD	5.38	06/15/24	4,965,000	5,087,315	5,084,160
VIDEOTRON LTD	5.00	07/15/22	3,000,000	3,066,246	3,042,540
VIDEOTRON LTD / LTEE	5.13	04/15/27	4,035,000	3,951,125	3,927,508
VIKING CRUISES LTD	5.88	09/15/27	7,125,000	6,820,253	6,766,898
VIKING CRUISES LTD	6.25	05/15/25	525,000	525,643	515,797
VINE OIL + GAS LP / FIN	8.75	04/15/23	1,050,000	1,013,729	967,764
VIRGIN MEDIA FINANCE PLC	5.75	01/15/25	2,848,000	2,713,011	2,666,725
VIRGIN MEDIA FINANCE PLC	6.00	10/15/24	800,000	794,190	768,264
VIRGIN MEDIA FINANCE PLC	6.38	04/15/23	500,000	510,458	500,145
VIRGIN MEDIA INVT HLDGS LTD	0.00	01/15/26	1,050,000	1,047,375	1,041,474
VIRGIN MEDIA SECURED FIN	4.88	01/15/27	1,600,000	2,447,848	2,053,782
VIRGIN MEDIA SECURED FIN	5.25	01/15/26	3,120,000	2,916,673	2,887,123
VIRGINIA ELEC + POWER CO	6.00	01/15/36	44,000,000	46,773,104	53,220,200
VIRGINIA ELEC + POWER CO	3.80	04/01/28	9,500,000	9,478,568	9,467,130
VISA INC	3.65	09/15/47	6,500,000	6,473,620	6,097,910
VISA INC	4.15	12/14/35	40,000,000	40,580,749	41,468,400
VISTEON CORP	0.00	03/25/24	450,000	452,250	448,452
VISTRA ENERGY CORP	8.13	01/30/26	7,533,000	8,282,674	8,191,083
VISTRA ENERGY CORP	8.00	01/15/25	4,050,000	4,400,586	4,349,822

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VISTRA ENERGY CORP	7.63	11/01/24	9,560,000	10,287,823	10,222,986
VISTRA ENERGY CORP	8.03	02/02/24	299,824	287,999	313,160
VISTRA ENERGY CORP	5.88	06/01/23	900,000	925,690	925,389
VISTRA ENERGY CORP	7.38	11/01/22	5,524,000	5,697,237	5,772,304
VIZIENT INC	10.38	03/01/24	3,500,000	3,886,051	3,862,985
VIZIENT INC	0.00	02/13/23	252,916	255,181	253,022
VMWARE INC	3.90	08/21/27	17,200,000	17,162,390	15,915,160
VOC ESCROW LTD	5.00	02/15/28	3,650,000	3,516,980	3,459,397
VODAFONE GROUP PLC	5.25	05/30/48	25,000,000	25,114,176	24,891,250
VODAFONE GROUP PLC	6.15	02/27/37	19,100,000	21,667,090	21,105,882
VODAFONE GROUP PLC	7.88	02/15/30	11,515,000	13,422,037	14,405,495
VOYA FINANCIAL INC	5.70	07/15/43	15,315,000	16,599,014	16,939,615
VTR FINANCE BV	6.88	01/15/24	600,000	600,000	604,908
W R GRACE CO	0.00	04/03/25	105,000	104,869	104,584
W R GRACE CO	0.00	04/03/25	180,000	179,775	179,287
W/S PACKAGING HOLDINGS	9.00	04/15/23	25,000	25,000	25,313
WABASH NATIONAL CORP	5.50	10/01/25	675,000	659,629	649,958
WALGREENS BOOTS ALLIANCE	4.65	06/01/46	12,400,000	12,221,754	11,440,736
WALGREENS BOOTS ALLIANCE	3.45	06/01/26	57,637,000	57,131,592	53,726,906
WALMART INC	4.05	06/29/48	25,000,000	24,674,869	25,167,000
WALMART INC	3.63	12/15/47	22,500,000	21,726,782	20,975,175
WALMART INC	4.30	04/22/44	5,500,000	5,646,647	5,746,235
WALMART INC	2.37	06/23/20	65,000,000	65,000,000	64,992,850
WARNER MEDIA LLC	3.80	02/15/27	12,400,000	12,359,352	11,721,100
WARNER MEDIA LLC	2.95	07/15/26	11,500,000	10,755,665	10,335,165
WASH MULTIFAMILY LAUNDRY SYSTE	0.00	05/14/22	593,893	592,408	593,893
WASHINGTON MUTUAL INC COMMON	0.00	09/21/17	2,460,000	-	21,220
WASTE PRO USA INC	5.50	02/15/26	4,269,000	4,190,069	4,109,169
WEATHERFORD BERMUDA	7.00	03/15/38	1,100,000	964,697	874,643
WEATHERFORD BERMUDA	9.88	02/15/24	5,185,000	5,131,143	5,244,109
WEATHERFORD BERMUDA	8.25	06/15/23	3,690,000	3,633,552	3,657,676
WEATHERFORD BERMUDA	4.50	04/15/22	3,320,000	3,053,277	3,062,700
WEATHERFORD BERMUDA	7.75	06/15/21	5,000,000	5,028,916	5,141,100
WEATHERFORD BERMUDA	5.13	09/15/20	350,000	343,588	351,008
WEATHERFORD INTL LLC	9.88	03/01/25	4,280,000	4,267,226	4,297,034
WEEKLEY HOMES LLC/ FINAN	6.63	08/15/25	450,000	440,911	427,964
WEEKLEY HOMES LLC/ FINAN	6.00	02/01/23	1,075,000	997,523	1,046,996
WEIGHT WATCHERS INTL INC	8.63	12/01/25	650,000	676,980	713,531
WELBILT INC	9.50	02/15/24	1,129,000	1,167,284	1,243,074
WELBILT, INC.	0.00	03/03/23	1,700,000	1,721,938	1,695,750
WELLCARE HEALTH PLANS	5.25	04/01/25	6,440,000	6,473,703	6,403,356
WELLS FARGO + COMPANY	5.90	12/29/49	14,875,000	15,620,327	14,945,210
WELLS FARGO + COMPANY	4.75	12/07/46	13,400,000	14,490,547	12,933,814
WELLS FARGO + COMPANY	4.65	11/04/44	38,500,000	39,089,929	36,727,845
WELLS FARGO + COMPANY	3.58	05/22/28	62,000,000	62,175,489	59,306,720
WELLS FARGO + COMPANY	4.30	07/22/27	3,187,000	3,150,879	3,143,242
WELLS FARGO + COMPANY	3.00	10/23/26	80,500,000	76,777,947	74,339,335
WELLS FARGO + COMPANY	4.10	06/03/26	12,000,000	11,799,587	11,753,520
WELLTOWER INC	4.25	04/01/26	11,500,000	11,827,148	11,384,080
WERNER FINCO LP	0.00	07/24/24	547,250	543,332	533,569
WERNER FINCO LP/INC	8.75	07/15/25	1,050,000	1,059,333	1,019,445

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WESCO AIRCRAFT HARDWARE CORP	0.00	10/04/21	531,877	525,229	523,458
WESCO DISTRIBUTION INC	5.38	12/15/21	600,000	613,298	611,148
WEST CORP	8.50	10/15/25	4,300,000	4,052,033	3,947,830
WEST STREET MERGER SUB	6.38	09/01/25	575,000	575,000	550,499
WESTAR ENERGY INC	4.25	12/01/45	28,500,000	28,394,421	28,755,930
WESTERN DIGITAL CORP	4.75	02/15/26	13,795,000	13,788,911	13,401,429
WESTERN DIGITAL CORP	0.00	04/29/23	2,357,793	2,367,882	2,354,846
WESTERN GAS PARTNERS LP	5.45	04/01/44	28,500,000	28,119,520	26,968,410
WESTPAC BANKING CORP	3.35	03/08/27	12,400,000	12,390,850	11,875,976
WESTPAC BANKING CORP	2.62	05/15/20	35,000,000	35,000,000	34,984,250
WESTPAC BANKING CORP NZ	5.00	03/21/67	21,100,000	20,959,277	18,243,482
WEWORK COS INC	7.88	05/01/25	2,641,000	2,521,990	2,529,471
WEX INC	4.75	02/01/23	500,000	503,878	503,240
WEYERHAEUSER CO	7.38	03/15/32	70,350,000	78,805,418	89,419,071
WHITING PETROLEUM CORP	6.63	01/15/26	7,187,000	7,449,436	7,402,107
WHITING PETROLEUM CORP	6.25	04/01/23	460,000	476,729	475,244
WHITING PETROLEUM CORP	5.75	03/15/21	10,585,000	10,794,574	10,808,449
WIDEOPENWEST FIN LLC	0.00	08/18/23	713,927	715,221	680,015
WILDHORSE RESOURCE DEVEL	6.88	02/01/25	1,250,000	1,260,985	1,276,950
WILDHORSE RESOURCE DEVEL	6.88	02/01/25	400,000	407,768	408,456
WILLIAM LYON HOMES INC	5.88	01/31/25	575,000	571,283	544,956
WILLIAM LYON HOMES INC	6.00	09/01/23	475,000	475,000	465,590
WILLIAMS COMPANIES INC	5.10	09/15/45	55,500,000	56,443,032	54,812,355
WILLIAMS COMPANIES INC	5.75	06/24/44	3,000,000	3,141,685	3,107,010
WILLIAMS COMPANIES INC	4.55	06/24/24	8,740,000	8,770,656	8,736,679
WILLIAMS COMPANIES INC	3.70	01/15/23	3,000,000	2,920,956	2,902,350
WILLIAMS COS INC	7.88	09/01/21	925,000	836,412	1,027,832
WILLIAMS SCOTSMAN INTL	7.88	12/15/22	555,000	557,396	576,473
WILSONART LLC	0.00	12/19/23	265,963	267,222	265,166
WINDSTREAM CORP	0.00	03/29/21	618,426	596,781	586,182
WINDSTREAM HLDGS MIDWEST	6.75	04/01/28	525,000	510,456	345,744
WINDSTREAM SRVC / FIN	8.63	10/31/25	4,895,000	4,678,298	4,636,201
WINDSTREAM SRVC / FIN	8.75	12/15/24	3,185,000	2,061,509	2,022,698
WINDSTREAM SRVC / FIN	6.38	08/01/23	2,053,000	1,233,079	1,271,361
WINDSTREAM SRVC / FIN	6.38	08/01/23	2,500,000	1,513,881	1,511,950
WINDSTREAM SRVC / FIN	7.75	10/01/21	213,000	211,072	171,039
WINDSTREAM SRVC / FIN	7.75	10/15/20	425,000	386,514	381,914
WINK HOLDCO INC	0.00	11/03/25	875,000	876,875	868,438
WINK HOLDCO INC	0.00	12/02/24	1,447,500	1,450,864	1,437,092
WMG ACQUISITION CORP	0.00	11/01/23	1,400,000	1,400,700	1,388,170
WMG ACQUISITION CORP	5.00	08/01/23	400,000	403,988	398,000
WPX ENERGY INC	5.75	06/01/26	5,161,000	5,181,631	5,152,226
WPX ENERGY INC	5.25	09/15/24	7,961,000	7,922,196	7,870,165
WPX ENERGY INC	8.25	08/01/23	2,875,000	3,278,519	3,264,678
WPX ENERGY INC	6.00	01/15/22	4,209,000	4,290,839	4,377,276
WR GRACE + CO CONN	5.13	10/01/21	3,930,000	4,052,289	4,012,451
WRANGLER BUYER CORP	6.00	10/01/25	1,265,000	1,213,294	1,203,622
WRANGLER BUYER CORP	0.00	09/27/24	308,450	308,450	307,525
WRKCO INC	4.00	03/15/28	12,460,000	12,406,773	12,315,713
WTG HLDGS III CORP	0.00	12/20/24	486,398	491,414	485,790
WW GRAINGER INC	4.60	06/15/45	9,500,000	9,819,501	9,778,255

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WYNDHAM DESTINATIONS INC	4.25	03/01/22	2,500,000	2,429,930	2,434,300
WYNDHAM HOTELS + RESORTS	5.38	04/15/26	2,000,000	2,012,392	1,987,500
WYNN LAS VEGAS LLC/CORP	5.25	05/15/27	6,204,000	6,029,531	5,803,222
WYNN LAS VEGAS LLC/CORP	5.50	03/01/25	13,095,000	12,991,275	12,791,851
WYNN LAS VEGAS LLC/CORP	4.25	05/30/23	5,900,000	5,671,838	5,641,816
WYNN MACAU LTD	5.50	10/01/27	600,000	600,000	573,936
WYNN MACAU LTD	4.88	10/01/24	600,000	600,000	574,362
XLIT LTD	4.45	03/31/25	10,500,000	10,475,302	10,330,320
XPLORNET COMMUNICATIONS	9.63	06/01/22	194,141	194,142	205,498
XPO LOGISTICS INC	0.00	02/24/25	2,257,221	2,267,096	2,236,657
XPO LOGISTICS INC	6.13	09/01/23	2,550,000	2,623,989	2,617,091
XPO LOGISTICS INC	6.50	06/15/22	15,610,000	16,079,003	15,981,362
ZAYO GROUP LLC	0.00	01/19/24	1,753,812	1,766,073	1,751,321
ZAYO GROUP LLC/ZAYO CAP	5.75	01/15/27	11,397,000	11,272,109	11,195,843
ZAYO GROUP LLC/ZAYO CAP	6.38	05/15/25	11,063,000	11,348,546	11,238,459
ZAYO GROUP LLC/ZAYO CAP	6.00	04/01/23	9,050,000	9,257,864	9,210,547
ZEKELMAN INDUSTRIES INC	9.88	06/15/23	2,607,000	2,790,433	2,860,348
ZIGGO BOND CO BV	6.00	01/15/27	3,189,000	3,012,943	2,944,595
ZIGGO BV	5.50	01/15/27	1,620,000	1,539,487	1,514,668
ZIGGO SECD FIN B V	0.00	04/15/25	1,500,000	1,486,875	1,482,195
ZOETIS INC	4.70	02/01/43	50,000,000	50,544,852	51,639,500
Total				**22,554,353,044**	**22,370,749,579**

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Security Name	Shares	Book Value	Market Value
1 800 FLOWERS.COM INC CL A	126,067	1,242,946	1,582,141
180 DEGREE CAPITAL CORP	52,700	100,130	121,737
1ST CONSTITUTION BANCORP	8,503	184,940	194,719
1ST SOURCE CORP	42,908	1,641,076	2,292,574
21VIANET GROUP INC ADR	99,462	676,796	964,781
2U INC	78,432	3,040,230	6,553,778
3D SYSTEMS CORP	1,341,500	22,371,043	18,526,115
3M CO	1,441,080	154,127,531	283,489,258
51JOB INC ADR	321,133	27,488,511	31,355,426
58.COM INC ADR	143,985	10,115,936	9,983,920
8X8 INC	191,669	1,540,493	3,842,963
A H BELO CORP A	66,879	374,522	314,331
A MARK PRECIOUS METALS INC	20,451	286,109	271,589
A10 NETWORKS INC	197,700	833,910	1,231,671
AAON INC	107,338	1,399,778	3,568,989
AAR CORP	73,670	2,072,119	3,424,918
AARON S INC	177,397	5,465,407	7,707,900
ABAXIS INC	57,223	1,793,726	4,750,081
ABBOTT LABORATORIES	3,732,818	107,705,128	227,664,570
ABBVIE INC	4,104,119	188,889,677	380,246,625
ABEONA THERAPEUTICS INC	55,508	928,643	888,128
ABERCROMBIE + FITCH CO CL A	260,617	6,435,866	6,379,904
ABIOMED INC	71,753	5,005,999	29,350,565
ABM INDUSTRIES INC	132,486	3,554,653	3,865,941
ABRAXAS PETROLEUM CORP	1,088,048	3,079,585	3,144,459
ACACIA COMMUNICATIONS INC	1,300	41,440	45,253
ACACIA RESEARCH CORP	122,848	2,107,565	509,819
ACADIA HEALTHCARE CO INC	166,872	7,360,271	6,826,734
ACADIA PHARMACEUTICALS INC	(53,817)	(3,232,433)	(821,786)
ACCELERATE DIAGNOSTICS INC	26,600	333,868	593,180
ACCELERON PHARMA INC	72,714	2,655,394	3,528,083
ACCENTURE PLC CL A	2,102,274	213,735,945	343,911,004
ACCESS NATIONAL CORP	44,797	1,193,312	1,281,194
ACCO BRANDS CORP	278,516	2,625,883	3,857,447
ACCURAY INC	75,522	480,648	309,640
ACER THERAPEUTICS INC	6,421	123,283	138,694
ACETO CORP	114,542	737,146	383,716
ACHILLION PHARMACEUTICALS	182,004	1,598,494	515,071
ACI WORLDWIDE INC	289,524	4,087,639	7,142,557
ACME UNITED CORP	9,300	199,020	192,975
ACORDA THERAPEUTICS INC	71,311	1,877,198	2,046,626
ACORN INTERNATIONAL INC ADR	1,354	35,908	19,295
ACTINIUM PHARMACEUTICALS INC	40,000	13,880	25,600
ACTIVISION BLIZZARD INC	1,600,163	49,855,101	122,124,440
ACTUA CORP	72,523	83,163	72,523
ACTUANT CORP A	183,815	3,539,196	5,394,970
ACUITY BRANDS INC	107,582	9,909,368	12,465,526
ACUSHNET HOLDINGS CORP	8,089	190,396	197,857

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Security Name	Shares	Book Value	Market Value
ADAMAS PHARMACEUTICALS INC	2,302	64,686	59,461
ADAMS RESOURCES + ENERGY INC	8,900	399,610	382,700
ADAPTIMMUNE THERAPEUTICS ADR	37,796	472,305	448,639
ADDUS HOMECARE CORP	10,995	427,290	629,464
ADECOAGRO SA	23,366	189,837	185,760
ADIENT PLC	201,868	10,599,312	9,929,887
ADOBE INC	1,109,369	80,659,609	270,475,256
ADT INC	39,481	474,969	341,511
ADTALEM GLOBAL EDUCATION INC	185,825	8,462,641	8,938,183
ADTRAN INC	128,390	2,635,744	1,906,592
ADVANCE AUTO PARTS INC	273,946	21,835,923	37,174,472
ADVANCED DISPOSAL SERVICES I	19,260	444,528	477,263
ADVANCED DRAINAGE SYSTEMS IN	173,201	2,973,247	4,944,889
ADVANCED EMISSIONS SOLUTIONS	28,700	322,301	326,032
ADVANCED ENERGY INDUSTRIES	174,611	3,495,325	10,143,153
ADVANCED MICRO DEVICES	1,609,190	17,702,154	24,121,758
ADVANSIX INC	59,173	726,828	2,167,507
ADVAXIS INC	47,900	885,192	69,455
ADVERUM BIOTECHNOLOGIES INC	36,200	235,300	191,860
AECOM	783,482	21,359,637	25,878,410
AEGEAN MARINE PETROLEUM NETW	40,017	67,832	26,511
AEGION CORP	127,038	2,689,754	3,271,229
AEHR TEST SYSTEMS	2,300	5,520	5,405
AERCAP HOLDINGS NV	522,407	19,617,971	28,288,339
AERIE PHARMACEUTICALS INC	35,138	2,029,873	2,373,572
AEROHIVE NETWORKS INC	190,900	920,138	757,873
AEROJET ROCKETDYNE HOLDINGS	103,610	1,346,372	3,055,459
AEROVIRONMENT INC	34,592	1,213,681	2,470,907
AES CORP	1,461,928	15,590,494	19,604,454
AETNA INC	947,559	82,400,622	173,877,077
AEVI GENOMIC MEDICINE INC	51,000	77,520	56,610
AFFILIATED MANAGERS GROUP	149,946	18,868,353	22,292,472
AFFIMED NV	175,000	358,750	288,750
AFFINION GROUP HOLDINGS INC.	1,074	-	11
AFFINION GROUP HOLDINGS INC.	1,131	-	11
AFLAC INC	2,944,647	88,700,024	126,678,714
AGCO CORP	240,472	11,355,683	14,601,460
AGENUS INC	142,317	1,152,741	323,060
AGILENT TECHNOLOGIES INC	728,194	25,632,337	45,031,517
AGILYSYS INC	43,015	462,847	666,733
AGIOS PHARMACEUTICALS INC	82,859	6,865,782	6,979,214
AGROFRESH SOLUTIONS INC	1,368	10,000	9,590
AIMMUNE THERAPEUTICS INC	58,455	1,872,195	1,571,855
AIR LEASE CORP	328,235	11,973,156	13,776,023
AIR PRODUCTS + CHEMICALS INC	439,331	32,492,689	68,417,017
AIR T INC	63,200	1,756,960	2,117,200
AIR TRANSPORT SERVICES GROUP	119,898	1,018,941	2,708,496
AIRCASTLE LTD	341,904	6,847,785	7,009,032
AK STEEL HOLDING CORP	631,187	4,182,670	2,739,352

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Security Name	Shares	Book Value	Market Value
AKAMAI TECHNOLOGIES INC	479,416	21,242,437	35,107,634
AKCEA THERAPEUTICS INC	2,468	64,637	58,516
AKEBIA THERAPEUTICS INC	67,626	892,745	674,907
AKORN INC	(236,171)	(4,378,211)	(3,918,077)
ALAMO GROUP INC	20,630	919,032	1,864,127
ALARM.COM HOLDINGS INC	35,165	1,109,887	1,419,963
ALASKA AIR GROUP INC	412,602	13,391,767	24,917,035
ALASKA COMM SYSTEMS GROUP	167,200	245,784	295,944
ALBANY INTL CORP CL A	42,497	1,465,866	2,556,195
ALBEMARLE CORP	(41,610)	(11,336,193)	(3,925,071)
ALBIREO PHARMA INC	1,058	33,228	37,559
ALCOA CORP	381,466	13,115,468	17,883,126
ALDER BIOPHARMACEUTICALS INC	58,500	2,196,133	924,300
ALEXION PHARMACEUTICALS INC	533,091	39,221,634	66,183,248
ALIBABA GROUP HOLDING SP ADR	2,339,101	398,195,273	433,973,409
ALICO INC	8,000	236,072	253,600
ALIGN TECHNOLOGY INC	209,554	15,015,978	71,696,806
ALKERMES PLC	290,341	9,493,202	11,950,436
ALLEGHANY CORP	45,748	17,298,906	26,303,728
ALLEGHENY TECHNOLOGIES INC	176,094	6,343,033	4,423,481
ALLEGIANCE BANCSHARES INC	3,377	140,224	146,393
ALLEGIANT TRAVEL CO	25,643	2,714,256	3,563,095
ALLEGION PLC	295,518	14,940,203	22,861,272
ALLERGAN PLC	840,562	151,504,694	140,138,497
ALLETE INC	99,831	5,585,125	7,727,918
ALLIANCE DATA SYSTEMS CORP	196,009	31,945,482	45,709,299
ALLIANCEBERNSTEIN HOLDING LP	209,488	5,170,589	5,980,882
ALLIANT ENERGY CORP	610,221	16,626,866	25,824,553
ALLIED MOTION TECHNOLOGIES	27,454	1,072,399	1,314,498
ALLISON TRANSMISSION HOLDING	864,228	29,593,086	34,992,592
ALLSCRIPTS HEALTHCARE SOLUTI	446,147	6,444,564	5,353,764
ALLSTATE CORP	1,351,715	80,965,959	123,371,028
ALLY FINANCIAL INC	1,730,958	39,281,123	45,472,267
ALNYLAM PHARMACEUTICALS INC	208,514	19,104,284	20,536,544
ALPHA + OMEGA SEMICONDUCTOR	129,498	2,376,520	1,844,052
ALPHA PRO TECH LTD	40,800	136,680	136,680
ALPHABET INC CL A	1,107,312	835,756,843	1,250,365,637
ALPHABET INC CL C	306,544	289,693,892	341,995,814
ALPHATEC HOLDINGS INC	8,949	34,185	26,668
ALTA MESA RESOURCES INC A	17,457	139,833	118,882
ALTAIR ENGINEERING INC A	7,557	261,836	258,298
ALTERYX INC CLASS A	11,846	409,686	452,043
ALTICE USA INC A	806,838	14,579,378	13,764,656
ALTIMMUNE INC	21,720	17,595	9,665
ALTISOURCE ASSET MANAGEMENT	2,100	136,500	146,475
ALTISOURCE PORTFOLIO SOL	41,720	1,072,563	1,216,972
ALTRA INDUSTRIAL MOTION CORP	56,167	1,748,957	2,420,798
AMAG PHARMACEUTICALS INC	90,252	2,252,121	1,759,914

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Security Name	Shares	Book Value	Market Value
AMARIN CORP PLC ADR	473,846	1,910,841	1,464,184
AMAZON.COM INC	887,439	432,746,483	1,508,468,812
AMBAC FINANCIAL GROUP INC	170,374	3,642,432	3,381,924
AMBARELLA INC	28,397	1,525,983	1,096,408
AMBER ROAD INC	67,100	602,558	631,411
AMBEV SA ADR	7,763,910	47,349,170	35,946,903
AMC ENTERTAINMENT HLDS CL A	63,786	1,354,963	1,014,197
AMC NETWORKS INC A	147,743	4,933,687	9,189,615
AMCON DISTRIBUTING CO	1,350	127,575	118,800
AMCORE FINANCIAL INC	40,966	-	41
AMDOCS LTD	499,277	22,909,043	33,047,145
AMEDISYS INC	56,536	2,675,212	4,831,567
AMER NATL BNKSHS/DANVILLE VA	16,528	643,417	661,120
AMERCO	35,735	7,383,006	12,727,020
AMEREN CORPORATION	1,000,131	48,058,291	60,857,971
AMERESCO INC CL A	76,152	909,579	913,824
AMERICA FIRST MULTIFAMILY IN	9,637	60,198	61,195
AMERICA MOVIL SPN ADR CL L	2,761,317	39,084,194	46,003,541
AMERICA S CAR MART INC	18,358	308,438	1,136,360
AMERICAN AIRLINES GROUP INC	1,324,179	50,140,586	50,265,835
AMERICAN AXLE + MFG HOLDINGS	192,404	2,629,272	2,993,806
AMERICAN EAGLE OUTFITTERS	634,787	10,809,683	14,758,798
AMERICAN ELECTRIC POWER	1,514,626	74,746,268	104,887,851
AMERICAN EQUITY INVT LIFE HL	182,834	3,125,038	6,582,024
AMERICAN EXPRESS CO	1,748,393	94,431,680	171,342,514
AMERICAN FINANCIAL GROUP INC	500,525	35,766,869	53,721,348
AMERICAN INTERNATIONAL GROUP	3,302,097	164,694,057	175,077,183
AMERICAN MIDSTREAM PARTNERS	62,672	821,732	639,254
AMERICAN NATIONAL INSURANCE	29,226	1,756,035	3,495,137
AMERICAN PUBLIC EDUCATION	54,849	1,798,585	2,309,143
AMERICAN RAILCAR INDUSTRIES	84,918	1,980,499	3,352,563
AMERICAN RENAL ASSOCIATES HO	598	9,819	9,430
AMERICAN RIVER BANKSHRS (CA)	16,747	262,091	265,440
AMERICAN SOFTWARE INC CL A	78,489	792,041	1,143,585
AMERICAN STATES WATER CO	54,265	1,932,964	3,101,787
AMERICAN SUPERCONDUCTOR CORP	22,580	133,674	158,060
AMERICAN VANGUARD CORP	40,891	757,676	938,448
AMERICAN WATER WORKS CO INC	545,607	30,607,621	46,583,926
AMERICAN WOODMARK CORP	25,773	989,926	2,359,518
AMERIGAS PARTNERS LP	133,008	5,848,909	5,615,598
AMERIPRISE FINANCIAL INC	512,795	41,482,770	71,729,765
AMERIS BANCORP	65,130	2,266,046	3,474,686
AMERISAFE INC	46,856	1,401,797	2,705,934
AMERISERV FINANCIAL INC	35,833	146,019	146,915
AMERISOURCEBERGEN CORP	626,225	37,445,649	53,398,206
AMES NATIONAL CORP	24,538	744,040	756,997
AMETEK INC	850,192	42,676,595	61,349,855
AMGEN INC	1,978,272	207,973,897	365,169,228

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AMICUS THERAPEUTICS INC	268,498	3,557,525	4,193,939
AMKOR TECHNOLOGY INC	464,491	3,025,685	3,989,978
AMN HEALTHCARE SERVICES INC	32,730	1,582,976	1,917,978
AMNEAL PHARMACEUTICALS INC	108,251	2,384,579	1,776,399
AMPCO PITTSBURGH CORP	42,000	436,800	430,500
AMPHASTAR PHARMACEUTICALS IN	8,966	173,181	136,821
AMPHENOL CORP CL A	881,273	41,896,827	76,802,942
AMPIO PHARMACEUTICALS INC	20,500	59,245	45,100
AMREP CORP	22,809	163,769	162,628
AMTECH SYSTEMS INC	86,538	595,381	523,555
AMTRUST FINANCIAL SERVICES	309,340	3,814,778	4,507,084
AMYRIS INC	5,353	35,383	34,206
ANADARKO PETROLEUM CORP	1,391,331	68,215,077	101,914,996
ANALOG DEVICES INC	885,546	47,969,841	84,941,572
ANAPTYSBIO INC	21,018	2,234,678	1,493,119
ANDEAVOR	555,459	42,974,712	72,865,112
ANDEAVOR LOGISTICS LP	61,596	2,764,966	2,619,678
ANDERSONS INC/THE	69,510	2,105,647	2,377,242
ANGI HOMESERVICES INC A	7,683	106,681	118,165
ANGIODYNAMICS INC	150,965	2,343,042	3,357,462
ANI PHARMACEUTICALS INC	19,354	617,898	1,292,847
ANIKA THERAPEUTICS INC	67,042	1,233,363	2,145,344
ANIXTER INTERNATIONAL INC	96,471	5,923,309	6,106,614
ANSYS INC	367,431	34,954,320	63,999,132
ANTARES PHARMA INC	483,600	1,452,851	1,247,688
ANTERO MIDSTREAM GP LP	16,881	298,397	318,376
ANTERO MIDSTREAM PARTNERS LP	32,843	922,265	969,525
ANTERO RESOURCES CORP	560,941	15,181,951	11,976,090
ANTHEM INC	826,505	103,612,672	196,732,985
ANTHERA PHARMACEUTICALS INC	12,765	3,989	1,008
AON PLC	819,130	73,735,774	112,360,062
APACHE CORP	604,126	33,430,144	28,242,891
APELLIS PHARMACEUTICALS INC	46,916	1,021,260	1,032,152
APERGY CORP	377,991	10,810,069	15,781,124
APOGEE ENTERPRISES INC	58,867	2,206,411	2,835,623
APOLLO ENDOSURGERY INC	848	5,003	5,919
APOLLO GLOBAL MANAGEMENT A	17,627,450	367,649,474	552,161,831
APOLLO INVESTMENT CORP	837,987	5,792,836	4,667,588
APOLLO MEDICAL HOLDINGS INC	12,438	268,461	321,647
APPFOLIO INC A	4,730	272,091	289,240
APPIAN CORP	5,726	242,482	207,052
APPLE INC	12,548,987	904,900,462	2,322,942,984
APPLIED DNA SCIENCES INC	36,200	53,214	45,612
APPLIED GENETIC TECHNOLOGIES	18,000	85,050	66,600
APPLIED INDUSTRIAL TECH INC	126,592	5,360,472	8,880,429
APPLIED MATERIALS INC	2,832,639	68,558,261	130,839,595
APPLIED OPTOELECTRONICS INC	38,100	3,179,920	1,710,690
APPROACH RESOURCES INC	1,158,300	5,344,477	2,826,252

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Security Name	Shares	Book Value	Market Value
APPTIO INC CLASS A	4,392	131,798	158,990
APRICUS BIOSCIENCES INC	25,813	6,840	10,067
APTARGROUP INC	148,746	5,931,272	13,889,901
APTEVO THERAPEUTICS INC	21,600	95,472	107,784
APTIV PLC	852,627	46,825,110	78,126,212
AQUA AMERICA INC	348,439	6,838,128	12,258,084
AQUANTIA CORP	13,715	144,914	158,820
AQUAVENTURE HOLDINGS LTD	696	10,071	10,844
AQUINOX PHARMACEUTICALS INC	56,800	858,248	150,520
ARAMARK	955,179	36,273,458	35,437,141
ARATANA THERAPEUTICS INC	107,400	796,908	456,450
ARBUTUS BIOPHARMA CORP	1,870	10,198	13,651
ARC DOCUMENT SOLUTIONS INC	52,318	120,090	92,603
ARC GROUP WORLDWIDE INC	19,200	46,080	47,040
ARCA BIOPHARMA INC	8,241	4,285	4,582
ARCBEST CORP	27,728	772,354	1,267,170
ARCH CAPITAL GROUP LTD	1,016,409	17,799,601	26,894,182
ARCHER DANIELS MIDLAND CO	1,614,808	48,066,269	74,006,651
ARCHROCK INC	274,766	3,652,838	3,297,192
ARCONIC INC	758,399	19,898,225	12,900,367
ARCOS DORADOS HOLDINGS INC A	250,569	3,912,514	1,741,455
ARCTURUS THERAPEUTICS LTD	7,285	36,862	61,777
ARCUS BIOSCIENCES INC	11,000	178,114	134,640
ARDAGH GROUP SA	3,129	58,736	52,004
ARDMORE SHIPPING CORP	7,485	59,953	61,377
ARENA PHARMACEUTICALS INC	71,346	2,963,393	3,110,686
ARES CAPITAL CORP	940,813	15,279,137	15,476,374
ARES MANAGEMENT LP	22,964	485,176	475,355
ARGAN INC	28,104	922,934	1,150,859
ARGO GROUP INTERNATIONAL	123,713	4,476,552	7,193,911
ARISTA NETWORKS INC	110,159	20,223,516	28,364,841
ARK RESTAURANTS CORP	8,900	216,270	226,594
ARLINGTON ASSET INVESTMENT A	26,181	546,727	269,926
ARMSTRONG FLOORING INC	70,966	995,309	996,363
ARMSTRONG WORLD INDUSTRIES	137,163	6,684,706	8,668,702
AROTECH CORP	33,742	109,662	126,533
ARQULE INC	225,900	591,858	1,249,227
ARRAY BIOPHARMA INC	325,058	2,940,242	5,454,473
ARRIS INTERNATIONAL PLC	505,681	14,740,320	12,361,372
ARROW ELECTRONICS INC	308,515	14,892,433	23,225,009
ARROW FINANCIAL CORP	44,525	1,097,754	1,620,710
ARROWHEAD PHARMACEUTICALS IN	232,622	1,626,976	3,163,659
ARTESIAN RESOURCES CORP CL A	18,000	690,291	697,860
ARTHUR J GALLAGHER + CO	682,154	37,672,028	44,531,013
ARTISAN PARTNERS ASSET MA A	82,168	3,519,646	2,477,365
ASBURY AUTOMOTIVE GROUP	82,048	3,443,630	5,624,390
ASCENA RETAIL GROUP INC	993,320	5,885,659	3,958,380
ASCENDIS PHARMA A/S ADR	28,281	1,912,356	1,881,252

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Security Name	Shares	Book Value	Market Value
ASCENT CAPITAL GROUP INC A	9,300	32,643	26,133
ASGN INC	94,168	2,926,069	7,362,996
ASHFORD INC	3,024	270,875	195,955
ASHLAND GLOBAL HOLDINGS INC	(28,359)	(6,098,668)	(2,217,107)
ASPEN AEROGELS INC	305,000	1,357,250	1,494,500
ASPEN INSURANCE HOLDINGS LTD	(153,321)	(7,995,450)	(6,240,165)
ASPEN TECHNOLOGY INC	332,908	21,036,669	30,873,888
ASSEMBLY BIOSCIENCES INC	12,779	341,766	501,065
ASSERTIO THERAPEUTICS INC	147,009	560,282	980,550
ASSOCIATED BANC CORP	496,615	10,360,712	13,557,590
ASSURANT INC	336,556	25,633,476	34,830,180
ASSURED GUARANTY LTD	474,371	11,632,931	16,949,276
ASTEC INDUSTRIES INC	45,745	2,082,792	2,735,551
ASTRAZENECA PLC SPONS ADR	152,127	5,284,290	5,341,179
ASTRONICS CORP	21,529	361,096	774,398
ASTRONOVA INC	19,382	341,123	365,351
ASURE SOFTWARE INC	33,555	505,674	535,202
AT HOME GROUP INC	1,656	57,977	64,832
AT+T INC	22,107,014	586,623,810	709,856,211
ATARA BIOTHERAPEUTICS INC	47,329	2,097,447	1,739,341
ATENTO SA	36,220	409,428	248,107
ATHENAHEALTH INC	63,402	3,431,788	10,089,794
ATHENE HOLDING LTD CLASS A	8,656,910	411,062,741	386,374,730
ATHENEX INC	50,000	550,000	933,000
ATHERSYS INC	174,000	360,180	342,780
ATKORE INTERNATIONAL GROUP I	5,699	108,794	118,368
ATLANTIC AMERICAN CORP	53,025	172,331	135,214
ATLANTIC CAPITAL BANCSHARES	23,328	436,039	458,395
ATLANTICA YIELD PLC	27,137	553,198	547,625
ATLANTICUS HOLDINGS CORP	18,829	41,424	38,976
ATLAS AIR WORLDWIDE HOLDINGS	55,336	2,309,995	3,967,591
ATLAS FINANCIAL HOLDINGS INC	21,200	226,840	185,500
ATLASSIAN CORP PLC CLASS A	140,443	7,940,573	8,780,496
ATMOS ENERGY CORP	373,821	23,727,379	33,696,225
ATN INTERNATIONAL INC	27,195	1,110,993	1,435,080
ATRICURE INC	31,700	344,052	857,485
ATRION CORPORATION	3,683	789,526	2,207,590
ATTUNITY LTD	23,100	202,125	268,191
AUBURN NATL BANCORPORATION	1,001	42,032	49,660
AUDENTES THERAPEUTICS INC	44,057	1,702,043	1,683,418
AUTODESK INC	304,719	5,036,280	39,945,614
AUTOHOME INC ADR	150,631	11,798,922	15,213,731
AUTOLIV INC	204,816	18,051,656	29,333,748
AUTOMATIC DATA PROCESSING	1,018,808	51,878,909	136,662,905
AUTONATION INC	185,716	6,691,918	9,022,083
AUTOWEB INC	30,000	109,500	135,600
AUTOZONE INC	121,229	58,813,110	81,336,173
AV HOMES INC	10,929	174,014	233,881

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Security Name	Shares	Book Value	Market Value
AVADEL PHARMACEUTICALS PLC	100,453	1,224,951	615,777
AVALARA INC	500	12,000	26,685
AVANGRID INC	71,483	2,999,116	3,783,595
AVANOS MEDICAL INC	102,013	2,441,736	5,840,244
AVAYA HOLDINGS CORP	46,980	855,313	943,358
AVEO PHARMACEUTICALS INC	54,959	140,273	124,207
AVERY DENNISON CORP	477,560	39,045,286	48,758,876
AVIAT NETWORKS INC	18,441	307,965	301,879
AVID BIOSERVICES INC	68,542	260,460	268,685
AVID TECHNOLOGY INC	159,364	760,626	828,693
AVIS BUDGET GROUP INC	248,596	5,782,620	8,079,370
AVISTA CORP	121,336	3,346,939	6,389,554
AVISTA HEALTHCARE PUBLIC A	6,012	60,494	60,300
AVNET INC	1,317,477	46,289,184	56,506,589
AVON PRODUCTS INC	1,813,575	15,536,888	2,937,992
AVROBIO INC	500	9,500	14,280
AVX CORP	153,963	3,687,326	2,412,600
AWARE INC/MASS	29,700	117,315	120,285
AXA EQUITABLE HOLDINGS INC	795,231	16,833,177	16,389,711
AXALTA COATING SYSTEMS LTD	496,254	14,460,977	15,041,459
AXCELIS TECHNOLOGIES INC	148,898	1,804,673	2,948,180
AXIS CAPITAL HOLDINGS LTD	625,262	29,832,015	34,777,072
AXOGEN INC	78,473	1,559,658	3,943,268
AXON ENTERPRISE INC	113,663	824,399	7,181,228
AXOS FINANCIAL INC	157,791	1,702,903	6,455,230
AXT INC	130,400	756,320	919,320
AZZ INC	71,240	2,223,333	3,095,378
B. RILEY FINANCIAL INC	34,094	662,243	768,820
B+G FOODS INC	70,618	1,795,589	2,111,478
BABCOCK + WILCOX ENTERPR	2,125,028	5,505,747	5,057,567
BADGER METER INC	62,323	1,720,817	2,785,838
BAIDU INC SPON ADR	631,282	140,495,404	153,401,526
BAKER HUGHES A GE CO	440,054	17,540,104	14,534,984
BALCHEM CORP	71,607	2,597,664	7,027,511
BALL CORP	1,089,037	30,875,000	38,715,265
BALLANTYNE STRONG INC	78,538	384,836	380,909
BANC OF CALIFORNIA INC	67,346	1,032,293	1,316,614
BANCFIRST CORP	28,857	1,542,697	1,708,334
BANCO BRADESCO ADR	854,872	7,573,412	5,864,422
BANCO LATINOAMERICANO COME E	102,912	3,143,160	2,532,664
BANCORP INC/THE	94,969	832,220	993,376
BANCORP OF NEW JERSEY INC	4,095	69,820	72,482
BANCORPSOUTH BANK	174,649	3,557,436	5,754,685
BANK OF AMERICA CORP	28,892,386	567,457,023	814,476,361
BANK OF COMMERCE HOLDINGS	10,262	115,961	130,841
BANK OF FLORIDA CORP	67,202	-	269
BANK OF HAWAII CORP	79,421	1,480,498	6,625,300
BANK OF MARIN BANCORP/CA	15,554	589,585	1,257,541

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BANK OF N.T. BUTTERFIELD+SON	101,070	3,873,061	4,620,920
BANK OF NEW YORK MELLON CORP	2,877,105	92,864,154	155,162,273
BANK OF NOVA SCOTIA	171,900	9,903,669	9,836,118
BANK OF SOUTH CAROLINA CORP	4,114	90,097	85,160
BANK OZK	227,110	6,078,665	10,229,034
BANKFINANCIAL CORP	61,521	932,306	1,085,846
BANKUNITED INC	226,850	7,536,870	9,266,823
BANKWELL FINANCIAL GROUP INC	8,700	275,007	279,705
BANNER CORPORATION	82,620	3,404,476	4,967,941
BAOZUN INC SPN ADR	27,748	994,309	1,517,816
BAR HARBOR BANKSHARES	38,666	1,125,374	1,171,193
BARNES + NOBLE EDUCATION INC	136,893	1,181,386	772,077
BARNES + NOBLE INC	237,278	2,129,984	1,506,715
BARNES GROUP INC	97,135	3,699,788	5,721,252
BARRETT BUSINESS SVCS INC	35,900	2,115,760	3,466,863
BASIC ENERGY SERVICES INC	9,578	3,285,910	106,412
BASSETT FURNITURE INDS	51,309	1,759,931	1,413,563
BAXTER INTERNATIONAL INC	1,876,639	87,218,495	138,571,024
BB+T CORP	2,365,850	88,920,716	119,333,474
BBX CAPITAL CORP	36,434	341,073	328,999
BCB BANCORP INC	23,400	366,210	351,000
BEACON ROOFING SUPPLY INC	99,387	3,188,530	4,235,874
BEASLEY BROADCAST GRP INC A	69,583	821,079	779,330
BEAZER HOMES USA INC	33,131	612,455	488,682
BECTON DICKINSON AND CO	646,044	83,256,582	154,766,301
BED BATH + BEYOND INC	481,797	15,108,698	9,599,805
BEECH HOLDINGS LLC	3,471	24,750	4,339
BEIGENE LTD ADR	36,179	3,641,450	5,561,798
BEL FUSE INC CL B	26,862	590,429	561,416
BELDEN INC	85,074	3,744,679	5,199,723
BELMOND LTD CLASS A	195,086	2,201,606	2,175,209
BEMIS COMPANY	299,491	8,079,008	12,641,515
BENCHMARK ELECTRONICS INC	220,437	4,976,049	6,425,739
BENEFICIAL BANCORP INC	151,631	2,130,887	2,456,422
BENEFITFOCUS INC	26,700	687,876	897,120
BERKSHIRE HATHAWAY INC CL A	1,110	167,002,443	313,064,411
BERKSHIRE HATHAWAY INC CL B	3,876,542	539,852,271	723,556,564
BERKSHIRE HILLS BANCORP INC	124,390	3,663,306	5,050,234
BERRY GLOBAL GROUP INC	410,409	16,837,124	18,854,189
BEST BUY CO INC	746,798	28,403,746	55,696,195
BEST INC ADR	217,235	2,590,896	2,654,612
BGC PARTNERS INC CL A	1,541,270	17,681,968	17,447,176
BHP GROUP PLC ADR	138,100	5,570,733	6,207,595
BIG 5 SPORTING GOODS CORP	222,265	2,554,261	1,689,214
BIG LOTS INC	184,482	5,910,165	7,707,658
BIGLARI HOLDINGS INC A	404	452,216	383,800
BIGLARI HOLDINGS INC B	4,040	925,621	741,300
BIO PATH HOLDINGS INC	11,590	20,514	17,269

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Security Name	Shares	Book Value	Market Value
BIO RAD LABORATORIES A	61,752	10,206,478	17,817,922
BIO TECHNE CORP	69,443	5,136,060	10,274,092
BIOCRYST PHARMACEUTICALS INC	109,400	945,216	626,862
BIODELIVERY SCIENCES INTL	259,400	544,740	765,230
BIOGEN INC	692,712	125,251,287	201,052,731
BIOHAVEN PHARMACEUTICAL HOLD	20,000	691,308	790,400
BIOLASE INC	33,423	60,162	40,442
BIOMARIN PHARMACEUTICAL INC	299,069	16,504,645	28,172,300
BIOSCRIP INC	283,300	759,244	830,069
BIOSPECIFICS TECHNOLOGIES	18,153	916,261	814,344
BIOTELEMETRY INC	69,869	2,345,182	3,144,105
BIOTIME INC	48,400	167,827	99,704
BIOXCEL THERAPEUTICS INC	298,400	3,282,400	2,745,280
BITAUTO HOLDINGS LTD ADR	34,417	1,493,480	818,436
BJ S RESTAURANTS INC	38,255	1,313,423	2,295,300
BJ S WHOLESALE CLUB HOLDINGS	5,000	85,000	118,250
BK TECHNOLOGIES INC	87,506	328,148	323,772
BLACK BOX CORP	101,203	619,054	204,936
BLACK HILLS CORP	91,141	3,982,368	5,578,741
BLACK KNIGHT INC	482,139	20,629,438	25,818,543
BLACK STONE MINERALS LP	17,489	311,193	323,372
BLACKBAUD INC	71,119	3,628,357	7,286,142
BLACKLINE INC	400	6,800	17,372
BLACKROCK CAPITAL INVESTMENT	9,400	60,254	54,802
BLACKROCK INC	268,028	75,307,815	133,756,693
BLACKROCK TCP CAPITAL CORP	109,900	1,750,295	1,588,055
BLACKSTONE GROUP LP/THE	1,108,020	27,470,626	35,645,003
BLOOMIN BRANDS INC	172,202	3,818,394	3,461,260
BLUCORA INC	36,596	634,838	1,354,052
BLUE BIRD CORP	17,420	322,740	389,337
BLUE CAPITAL REINSURANCE HOL	18,700	216,920	206,635
BLUE HILLS BANCORP INC	5,281	109,221	117,238
BLUEBIRD BIO INC	88,678	9,663,261	13,918,012
BLUEGREEN VACATIONS CORP	439	10,308	10,448
BLUEKNIGHT ENERGY PARTNERS L	89,764	538,584	305,198
BLUELINX HOLDINGS INC	19,196	768,347	720,426
BLUEPRINT MEDICINES CORP	64,839	4,634,728	4,115,980
BLUESTEM GROUP INC	6,097	139,520	3,353
BMC STOCK HOLDINGS INC	204,980	3,448,914	4,273,833
BOARDWALK PIPELINE PARTNERS	331,083	6,793,701	3,847,184
BOEING CO/THE	1,455,240	204,166,507	488,247,572
BOINGO WIRELESS INC	19,332	355,326	436,710
BOISE CASCADE CO	69,752	2,260,498	3,117,914
BOJANGLES INC	11,999	175,524	172,786
BOK FINANCIAL CORPORATION	59,054	3,440,287	5,551,667
BONANZA CREEK ENERGY INC	29,885	1,009,148	1,131,745
BOOKING HOLDINGS INC	106,305	86,971,662	215,489,802
BOOT BARN HOLDINGS INC	13,543	276,523	281,017

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Security Name	Shares	Book Value	Market Value
BOOZ ALLEN HAMILTON HOLDINGS	454,162	16,726,808	19,860,504
BORGWARNER INC	554,981	19,922,765	23,952,980
BOSTON BEER COMPANY INC A	12,282	1,501,824	3,680,915
BOSTON PRIVATE FINL HOLDING	264,814	3,226,755	4,210,543
BOSTON SCIENTIFIC CORP	5,062,938	109,526,056	165,558,073
BOTTOMLINE TECHNOLOGIES (DE)	78,449	1,660,014	3,909,114
BOVIE MEDICAL CORP	28,177	98,620	122,570
BOWL AMERICA INC CLASS A	5,912	87,794	89,243
BOX INC CLASS A	41,852	993,155	1,045,881
BOYD GAMING CORP	38,327	1,190,629	1,328,414
BP MIDSTREAM PARTNERS LP	112,707	2,031,308	2,365,720
BP PLC SPONS ADR	828,201	37,069,864	37,815,658
BRADY CORPORATION CL A	164,649	5,312,341	6,347,219
BRIDGE BANCORP INC	20,202	669,813	726,262
BRIDGEPOINT EDUCATION INC	170,415	1,811,308	1,112,810
BRIDGFORD FOODS CORP	18,672	282,507	253,939
BRIGGS + STRATTON	158,992	2,702,423	2,799,849
BRIGHT HORIZONS FAMILY SOLUT	175,469	14,564,396	17,989,082
BRIGHTCOVE	19,802	209,432	191,089
BRIGHTHOUSE FINANCIAL INC	52,622	1,749,447	2,108,564
BRIGHTSPHERE INVESTMENT GROU	50,078	772,645	714,112
BRIGHTVIEW HOLDINGS INC	100,000	2,200,000	2,195,000
BRINK S CO/THE	126,674	5,405,892	10,102,252
BRINKER INTERNATIONAL INC	184,545	5,438,611	8,784,342
BRISTOL MYERS SQUIBB CO	4,578,397	181,200,389	253,368,490
BRISTOW GROUP INC	110,269	2,558,694	1,555,896
BROADCOM INC	1,130,431	170,909,711	274,287,778
BROADRIDGE FINANCIAL SOLUTIO	351,927	21,145,944	40,506,798
BROADWIND ENERGY INC	109,780	298,602	259,081
BROOKDALE SENIOR LIVING INC	397,041	5,716,619	3,609,103
BROOKFIELD INFRASTRUCTURE PA	622,954	18,643,040	23,921,434
BROOKLINE BANCORP INC	323,150	4,122,818	6,010,590
BROOKS AUTOMATION INC	135,005	3,072,953	4,403,863
BROOKSIDE CAP PARTNERS	99,700	554,693	1,295,206
BROWN + BROWN INC	1,091,304	21,590,254	30,261,860
BROWN FORMAN CORP CLASS A	182,425	5,107,592	8,913,286
BROWN FORMAN CORP CLASS B	1,014,807	38,474,941	49,735,691
BRUKER CORP	778,823	16,588,580	22,617,020
BRUNSWICK CORP	247,007	9,063,816	15,927,011
BRYN MAWR BANK CORP	34,675	1,007,557	1,605,453
BSB BANCORP INC/MA	20,000	649,000	688,000
BSQUARE CORP	42,450	186,780	114,615
BUCKEYE PARTNERS LP	411,216	22,380,919	14,454,242
BUCKLE INC/THE	96,787	2,503,957	2,603,570
BUILD A BEAR WORKSHOP INC	53,833	575,180	409,131
BUILDERS FIRSTSOURCE INC	333,106	4,286,632	6,092,509
BUNGE LTD	327,197	19,057,104	22,808,903
BURLINGTON STORES INC	154,778	20,318,987	23,298,732

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Security Name	Shares	Book Value	Market Value
BWX TECHNOLOGIES INC	242,429	5,866,181	15,108,175
BYLINE BANCORP INC	2,598	59,544	58,039
C + F FINANCIAL CORP	9,150	540,765	572,333
C.H. ROBINSON WORLDWIDE INC	599,411	40,639,310	50,146,724
C+J ENERGY SERVICES INC	53,200	1,653,217	1,255,520
CA INC	1,335,187	38,295,993	47,599,417
CABLE ONE INC	6,800	2,314,118	4,986,372
CABOT CORP	287,293	11,594,391	17,746,089
CABOT MICROELECTRONICS CORP	65,175	4,070,996	7,010,223
CABOT OIL + GAS CORP	1,447,440	31,379,036	34,449,072
CACI INTERNATIONAL INC CL A	99,146	10,650,816	16,711,058
CACTUS INC A	8,399	198,331	283,802
CADENCE BANCORP	60,660	1,349,753	1,751,254
CADENCE DESIGN SYS INC	1,268,135	35,136,565	54,922,927
CADIZ INC	28,208	358,242	369,525
CAESARS ENTERTAINMENT CORP	(534,402)	(6,159,758)	(5,718,101)
CAESARSTONE LTD	71,280	975,605	1,076,328
CAFEPRESS INC	19,500	25,740	22,815
CAI INTERNATIONAL INC	75,429	1,323,953	1,752,970
CAL MAINE FOODS INC	71,361	2,117,697	3,271,902
CALADRIUS BIOSCIENCES INC	4,242	17,901	27,446
CALAMP CORP	252,072	4,013,209	5,906,047
CALAVO GROWERS INC	33,131	1,098,262	3,185,546
CALERES INC	136,280	3,541,740	4,686,669
CALIFORNIA RESOURCES CORP	124,519	3,381,519	5,658,143
CALIFORNIA WATER SERVICE GRP	67,354	1,711,833	2,623,438
CALITHERA BIOSCIENCES INC	14,100	259,088	70,500
CALIX INC	135,636	1,261,918	1,057,961
CALLAWAY GOLF COMPANY	45,376	681,487	860,783
CALLON PETROLEUM CO	515,800	3,120,320	5,539,692
CALUMET SPECIALTY PRODUCTS	110,742	2,521,666	825,028
CALYXT INC	10,000	189,650	186,700
CAMBREX CORP	71,747	1,304,786	3,752,368
CAMDEN NATIONAL CORP	45,522	1,260,405	2,080,811
CAMPBELL SOUP CO	978,716	36,819,015	39,677,147
CAMPING WORLD HOLDINGS INC A	9,500	232,671	237,310
CANADIAN NATL RAILWAY CO	193,440	15,796,761	15,813,720
CANADIAN NATURAL RESOURCES	61,401	2,219,273	2,214,734
CANADIAN PACIFIC RAILWAY LTD	134,492	24,154,730	24,614,726
CANADIAN SOLAR INC	292,403	4,349,607	3,579,013
CANCER GENETICS INC	9,300	9,114	8,277
CANNAE HOLDINGS INC	260,964	3,568,380	4,840,882
CANTEL MEDICAL CORP	142,872	10,833,271	14,052,890
CANTERBURY PARK HOLDING CORP	2,999	45,435	46,335
CAPELLA EDUCATION CO	40,411	2,511,768	3,988,566
CAPITAL CITY BANK GROUP INC	41,042	865,656	969,822
CAPITAL ONE FINANCIAL CORP	1,838,131	117,772,834	168,924,239
CAPITAL PRODUCT PARTNERS LP	301,486	2,875,261	922,547

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CAPITAL SENIOR LIVING CORP	83,847	910,803	894,647
CAPITAL SOUTHWEST CORP	3,600	61,520	65,196
CAPITALA FINANCE CORP	40,000	319,200	332,000
CAPITOL FEDERAL FINANCIAL IN	369,719	4,863,760	4,865,502
CAPITOL INVESTMENT CORP IV A	6,154	60,231	60,740
CAPSTAR FINANCIAL HOLDINGS I	3,129	61,095	57,980
CAPSTONE TURBINE CORP	71,910	100,674	102,831
CARA THERAPEUTICS INC	93,200	1,431,552	1,784,780
CARBO CERAMICS INC	116,847	1,222,100	1,071,487
CARBON BLACK INC	1,000	19,000	26,000
CARBONITE INC	65,895	805,650	2,299,736
CARDINAL HEALTH INC	755,981	29,251,167	36,914,552
CARDIOVASCULAR SYSTEMS INC	40,200	982,623	1,300,068
CARDLYTICS INC	10,000	130,000	217,600
CARDTRONICS PLC A	171,239	3,316,023	4,140,559
CARE.COM INC	4,118	66,338	85,984
CAREDX INC	127,224	1,275,302	1,557,222
CAREER EDUCATION CORP	192,792	2,902,961	3,117,447
CARGURUS INC	9,933	295,152	345,072
CARLISLE COS INC	237,899	16,503,005	25,766,841
CARLYLE GROUP/THE	175,223	4,756,642	3,732,250
CARLYLE MULTI STRATEGY PARTNER	394,251	-	490,108
CARMAX INC	431,764	14,460,096	31,462,643
CARNIVAL CORP	1,378,307	60,067,194	78,990,774
CARNIVAL PLC ADR	91,089	5,964,395	5,251,281
CAROLINA FINANCIAL CORP	29,843	1,077,369	1,280,862
CARPENTER TECHNOLOGY	114,162	4,707,232	6,001,496
CARRIAGE SERVICES INC	77,392	1,439,929	1,899,974
CARRIZO OIL + GAS INC	171,545	6,159,854	4,777,528
CARROLS RESTAURANT GROUP INC	91,229	991,131	1,354,751
CARS.COM INC	142,730	2,295,952	4,052,105
CARTER S INC	190,976	15,498,556	20,699,889
CARTICA CAPITAL PARTNERS, LP	286,324,526	265,980,991	474,781,898
CARVANA CO	7,137	278,778	296,899
CAS MEDICAL SYSTEMS INC	10,400	11,960	20,280
CASA SYSTEMS INC	1,812	54,596	29,590
CASELLA WASTE SYSTEMS INC A	84,624	1,581,264	2,167,221
CASEY S GENERAL STORES INC	105,280	6,608,236	11,062,822
CASI PHARMACEUTICALS INC	136,518	924,227	1,123,543
CASS INFORMATION SYSTEMS INC	14,241	440,590	980,066
CASTLIGHT HEALTH INC B	42,400	165,360	180,200
CATALENT INC	229,762	7,775,724	9,624,730
CATALYST BIOSCIENCES INC	895	25,848	10,445
CATALYST PAPER CORP	280,257	2,803	224
CATALYST PHARMACEUTICALS INC	41,332	119,036	128,956
CATERPILLAR INC	1,489,059	121,330,199	202,020,635
CATHAY GENERAL BANCORP	223,335	6,135,268	9,042,834
CATO CORP CLASS A	123,737	2,342,045	3,046,405

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Security Name	Shares	Book Value	Market Value
CAVCO INDUSTRIES INC	15,892	1,111,161	3,299,974
CAVIUM INC	126,453	5,271,556	10,938,185
CB FINANCIAL SERVICES INC	893	28,576	30,719
CBIZ INC	125,611	1,388,210	2,889,053
CBOE GLOBAL MARKETS INC	210,197	11,779,716	21,875,202
CBRE GROUP INC A	1,234,240	40,882,974	58,922,618
CBS CORP CLASS A VOTING	11,833	659,027	670,221
CBS CORP CLASS B NON VOTING	934,516	30,258,717	52,538,490
CBTX INC	6,895	208,819	227,880
CCA INDUSTRIES INC	24,958	74,874	72,378
CCBPSDUS2 FWCC BNP	110,000	110,000	110,000
CCBRCIUS4 SWBC BRC	400,000	400,000	400,000
CCULOFUS9 FWCC UBS USD	730,000	730,000	730,000
CCUR HOLDINGS INC	44,468	233,457	236,570
CDK GLOBAL INC	442,575	15,971,410	28,789,504
CDTI ADVANCED MATERIALS INC	3,306	1,996	1,908
CDW CORP/DE	593,584	36,330,649	47,955,651
CECO ENVIRONMENTAL CORP	21,357	112,444	131,132
CEDAR FAIR LP	115,385	3,904,675	7,270,409
CELADON GROUP INC	53,600	144,184	160,264
CELANESE CORP	481,288	30,177,087	53,451,845
CELCUITY INC	10,000	192,184	248,200
CELGENE CORP	1,820,542	93,779,526	144,587,446
CELGENE CORP RTS W/I	17,900	94,870	6,444
CELLDEX THERAPEUTICS INC	180,400	1,427,588	90,849
CELLULAR BIOMEDICINE GROUP I	19,000	360,050	371,450
CELSION CORP	4,794	10,978	14,142
CENTENE CORP	441,309	29,842,690	54,373,682
CENTENNIAL RESOURCE DEVELO A	165,800	3,288,488	2,994,348
CENTERPOINT ENERGY INC	1,604,267	34,870,791	44,454,239
CENTERSTATE BANK CORP	110,535	2,734,914	3,296,154
CENTRAL EUROPEAN MEDIA ENT A	160,908	1,959,896	667,768
CENTRAL FEDERAL CORP	1,460	3,577	3,504
CENTRAL GARDEN + PET CO	1,436	57,009	62,437
CENTRAL GARDEN AND PET CO A	110,837	2,525,960	4,485,573
CENTRAL PACIFIC FINANCIAL CO	156,206	2,940,543	4,475,302
CENTRAL VALLEY COMM BANCORP	19,200	396,096	406,272
CENTRIC BRANDS INC	5,290	5,660	20,367
CENTRUS ENERGY CORP CLASS A	25,583	96,960	88,006
CENTURY ALUMINUM COMPANY	106,463	800,797	1,676,792
CENTURY BANCORP INC CL A	24,599	1,974,164	1,879,364
CENTURY CASINOS INC	62,300	489,678	545,125
CENTURYLINK INC	1,838,992	64,751,501	34,278,811
CERAGON NETWORKS LTD	172,055	393,127	614,236
CERIDIAN HCM HOLDING INC	5,317	204,479	176,471
CERNER CORP	873,256	33,857,894	52,211,976
CERUS CORP	127,628	817,827	851,279
CEVA INC	52,281	624,443	1,578,886

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Security Name	Shares	Book Value	Market Value
CF INDUSTRIES HOLDINGS INC	1,014,939	31,706,875	45,063,292
CHANGYOU.COM LTD ADR	24,042	888,229	400,780
CHANNELADVISOR CORP	36,300	513,962	510,015
CHAPARRAL ENERGY INC CLASS A	19,129	204,900	361,538
CHAPARRAL ENERGY INC CLASS B	4,097	90,792	72,107
CHARAH SOLUTIONS INC	103,500	1,242,000	1,132,290
CHARLES + COLVARD LTD	36,473	51,792	39,026
CHARLES RIVER LABORATORIES	100,871	7,116,917	11,323,778
CHART INDUSTRIES INC	69,264	3,566,783	4,272,204
CHARTER COMMUNICATIONS INC A	490,067	106,956,348	143,692,545
CHARTER FINANCIAL CORP	27,800	653,578	671,370
CHASE CORP	17,818	950,203	2,089,161
CHATHAM EUREKA FUND L P	176,761,110	171,041,111	210,752,271
CHECK POINT SOFTWARE TECH	532,390	38,553,315	52,003,855
CHEESECAKE FACTORY INC/THE	134,524	5,379,759	7,406,891
CHEETAH MOBILE INC ADR	122,300	2,060,060	1,169,188
CHEFS WAREHOUSE INC/THE	4,515	104,556	128,678
CHEGG INC	38,441	682,245	1,068,275
CHEMED CORP	56,967	4,359,101	18,332,550
CHEMICAL FINANCIAL CORP	140,459	6,075,154	7,819,353
CHEMOCENTRYX INC	62,800	658,772	827,076
CHEMOURS CO/THE	402,966	8,722,351	17,875,572
CHEMUNG FINANCIAL CORP	5,500	255,915	275,605
CHENIERE ENERGY INC	332,500	8,018,830	21,675,675
CHENIERE ENERGY PART LP HOLD	13,683	387,166	430,330
CHENIERE ENERGY PARTNERS LP	98,542	2,805,160	3,542,585
CHEROKEE INC	15,500	11,470	8,643
CHESAPEAKE ENERGY CORP	2,060,927	27,371,174	10,799,257
CHESAPEAKE UTILITIES CORP	34,611	1,077,949	2,767,149
CHEVRON CORP	4,920,843	399,957,043	622,142,180
CHICAGO RIVET + MACHINE CO	2,900	84,390	93,525
CHICO S FAS INC	403,064	5,292,697	3,280,941
CHILDREN S PLACE INC/THE	34,862	2,438,116	4,211,330
CHIMERIX INC	88,777	3,133,284	422,579
CHINA BIOLOGIC PRODUCTS HOLD	35,682	3,178,669	3,544,293
CHINA MOBILE LTD SPON ADR	1,847,422	98,115,044	82,007,063
CHINA NATURAL RESOURCES INC	600	1,218	1,350
CHINA YUCHAI INTL LTD	93,486	1,959,927	2,028,646
CHIPMOS TECHNOLOGIES INC ADR	52,520	518,236	794,628
CHIPOTLE MEXICAN GRILL INC	67,811	14,630,482	29,251,631
CHOICE HOTELS INTL INC	67,156	3,337,383	5,076,994
CHRISTOPHER + BANKS CORP	100,600	110,660	94,564
CHUBB LTD	1,370,016	140,637,861	174,019,432
CHURCH + DWIGHT CO INC	1,042,410	34,151,628	55,414,516
CHURCHILL DOWNS INC	8,601	1,582,424	2,550,197
CHUY S HOLDINGS INC	2,184	60,519	67,049
CIA DE MINAS BUENAVENTUR ADR	333,158	5,229,434	4,540,944
CIENA CORP	431,216	9,698,309	11,431,536

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Security Name	Shares	Book Value	Market Value
CIGNA HOLDING CO	873,335	91,418,895	148,423,283
CIMAREX ENERGY CO	361,107	27,697,292	36,739,026
CIMPRESS NV	55,655	3,381,091	8,067,749
CINCINNATI BELL INC	125,963	2,967,669	1,977,619
CINCINNATI FINANCIAL CORP	482,339	21,981,467	32,249,186
CINEDIGM CORP A	10,970	17,662	17,004
CINEMARK HOLDINGS INC	328,270	9,692,972	11,515,712
CINER RESOURCES LP	81,800	2,248,682	2,151,340
CINTAS CORP	208,439	12,924,103	38,575,806
CIRCOR INTERNATIONAL INC	10,700	434,725	395,472
CIRRUS LOGIC INC	222,721	6,146,898	8,536,896
CISCO SYSTEMS INC	14,973,527	361,914,117	644,310,867
CISION LTD	10,843	146,594	162,103
CIT GROUP INC	440,023	19,967,933	22,181,559
CITI TRENDS INC	66,334	1,574,500	1,820,205
CITIGROUP INC	10,786	269,650	296,184
CITIGROUP INC	8,399,657	471,669,234	562,105,046
CITIZENS + NORTHERN CORP	30,795	718,971	796,359
CITIZENS COMMUNITY BANCORP I	5,752	81,391	81,391
CITIZENS FINANCIAL GROUP	1,367,017	43,497,801	53,176,961
CITIZENS FINANCIAL SERVICES	10,899	673,898	686,631
CITIZENS FIRST CORP	11,600	305,660	307,980
CITIZENS HOLDING COMPANY	1,600	35,680	38,000
CITIZENS INC	105,220	838,349	819,664
CITRIX SYSTEMS INC	435,582	23,487,912	45,666,417
CITY HOLDING CO	52,290	2,268,504	3,933,777
CIVEO CORP	476,223	1,468,970	2,076,332
CIVISTA BANCSHARES INC	20,177	459,738	489,090
CIVITAS SOLUTIONS INC	58,533	1,182,434	959,941
CKX LANDS INC	5,395	55,299	57,896
CLEAN ENERGY FUELS CORP	237,688	1,884,864	877,069
CLEAN HARBORS INC	150,280	6,432,283	8,348,054
CLEAR CHANNEL OUTDOOR CL A	64,297	313,389	276,477
CLEARFIELD INC	59,000	755,200	651,950
CLEARONE INC	25,300	164,450	97,405
CLEARWATER PAPER CORP	68,185	2,122,602	1,575,074
CLEARWAY ENERGY INC A	69,536	1,577,186	1,185,589
CLEARWAY ENERGY INC C	118,434	2,652,523	2,037,065
CLEVELAND CLIFFS INC	1,305,119	16,195,256	11,002,153
CLOROX COMPANY	356,337	27,154,605	48,194,579
CLOUDERA INC	36,500	708,351	497,860
CLOVIS ONCOLOGY INC	70,800	4,784,054	3,219,276
CM FINANCE INC	36,600	291,885	325,740
CME GROUP INC	996,134	103,518,362	163,286,285
CMS ENERGY CORP	856,881	29,511,084	40,513,334
CNA FINANCIAL CORP	291,199	13,821,319	13,301,970
CNB FINANCIAL CORP/PA	50,817	1,326,921	1,527,559
CNO FINANCIAL GROUP INC	634,242	8,240,356	12,075,968

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Security Name	Shares	Book Value	Market Value
CNX MIDSTREAM PARTNERS LP	6,865	131,644	133,112
CNX RESOURCES CORP	486,838	8,403,031	8,655,980
COBALT INTERNATIONAL ENERGY	51,680	1,654	1,654
COBIZ FINANCIAL INC	91,411	796,844	1,963,508
COCA COLA BOTTLING CO CONSOL	6,385	541,198	862,805
COCA COLA CO/THE	10,952,032	314,024,325	480,356,124
COCA COLA EUROPEAN PARTNERS	687,076	21,377,706	27,922,769
CODEXIS INC	18,138	259,764	261,187
CODORUS VALLEY BANCORP INC	13,774	401,512	422,586
COEUR MINING INC	224,540	2,551,538	1,706,504
COFFEE HOLDING CO INC	12,200	50,386	65,880
COGENT COMMUNICATIONS HOLDIN	75,490	1,869,949	4,031,166
COGNEX CORP	311,188	4,321,864	13,882,097
COGNIZANT TECH SOLUTIONS A	2,382,403	119,997,799	188,186,013
COHEN + STEERS INC	37,139	949,139	1,549,068
COHERENT INC	39,926	2,958,966	6,245,225
COHU INC	56,507	1,303,566	1,384,987
COLDWATER CREEK INC	54,625	-	546
COLFAX CORP	249,252	11,215,806	7,639,574
COLGATE PALMOLIVE CO	2,312,052	94,586,736	149,844,090
COLLECTORS UNIVERSE	18,000	289,800	265,320
COLLEGIUM PHARMACEUTICAL INC	7,480	197,902	178,398
COLONY BANKCORP	5,149	85,988	87,018
COLUMBIA BANKING SYSTEM INC	150,605	4,865,592	6,159,745
COLUMBIA FINANCIAL INC	11,555	200,440	191,235
COLUMBIA SPORTSWEAR CO	169,949	10,910,538	15,545,235
COLUMBUS MCKINNON CORP/NY	46,562	1,121,555	2,018,928
COMCAST CORP CLASS A	11,751,258	263,821,321	385,558,775
COMERICA INC	468,658	22,129,921	42,610,385
COMFORT SYSTEMS USA INC	19,775	673,178	905,695
COMMERCE BANCSHARES INC	522,786	19,605,837	33,829,482
COMMERCIAL INTL BANK GDR REG	4,568,481	16,026,644	22,613,981
COMMERCIAL METALS CO	324,039	6,140,070	6,840,463
COMMERCIAL VEHICLE GROUP INC	144,440	1,008,849	1,060,190
COMMSCOPE HOLDING CO INC	808,660	25,380,344	23,616,915
COMMUNICATIONS SYSTEMS INC	26,400	96,096	100,584
COMMUNITY BANK SYSTEM INC	97,196	4,742,074	5,741,368
COMMUNITY BANKERS TRUST CORP	44,449	388,929	397,819
COMMUNITY HEALTH SYSTEMS INC	880,152	10,511,888	2,922,105
COMMUNITY TRUST BANCORP INC	30,798	1,333,112	1,538,360
COMMUNITY WEST BANCSHARES	24,654	282,288	290,917
COMMVAULT SYSTEMS INC	83,820	3,807,105	5,519,547
COMPASS DIVERSIFIED HOLDINGS	122,150	2,073,443	2,113,195
COMPASS MINERALS INTERNATION	60,460	3,690,368	3,975,245
COMPUTER PROGRAMS + SYSTEMS	37,855	1,162,902	1,245,430
COMPUTER TASK GROUP INC	17,772	139,332	137,555
COMPX INTERNATIONAL INC	16,595	226,522	219,054
COMSTOCK MINING INC	63,300	21,262	16,458

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Security Name	Shares	Book Value	Market Value
COMSTOCK RESOURCES INC	99,520	686,688	1,045,955
COMTECH TELECOMMUNICATIONS	220,509	3,397,740	7,029,827
CONAGRA BRANDS INC	2,064,773	62,198,979	73,774,339
CONATUS PHARMACEUTICALS INC	24,900	85,656	106,572
CONCERT PHARMACEUTICALS INC	88,079	1,222,674	1,482,370
CONCHO RESOURCES INC	273,131	24,605,138	37,787,674
CONDUENT INC	356,477	5,717,784	6,477,187
CONMED CORP	70,765	2,857,545	5,179,998
CONN S INC	62,490	1,064,763	2,062,170
CONNECTICUT WATER SVC INC	1,694	110,821	110,652
CONNECTONE BANCORP INC	29,605	424,572	737,165
CONOCOPHILLIPS	3,186,029	128,099,673	221,811,339
CONS TOMOKA LAND CO FLORIDA	946	57,194	58,188
CONSOL ENERGY INC	58,113	1,776,336	2,228,634
CONSOLIDATED COMMUNICATIONS	163,415	2,429,543	2,019,809
CONSOLIDATED EDISON INC	1,106,239	69,128,295	86,264,517
CONSOLIDATED WATER CO ORD SH	56,800	806,560	732,720
CONSTELLATION BRANDS INC A	529,189	68,492,352	115,823,596
CONSTELLIUM NV CLASS A	604,441	6,828,452	6,225,742
CONSUMER PORTFOLIO SERVICES	111,500	372,410	453,805
CONTAINER STORE GROUP INC/TH	707,072	3,737,286	5,946,476
CONTANGO OIL + GAS	149,829	836,117	851,029
CONTINENTAL BUILDING PRODUCT	46,352	896,580	1,462,406
CONTINENTAL RESOURCES INC/OK	479,879	23,159,777	31,076,964
CONTRA INNOCOLL HLDGS PLC	18,300	10,980	10,980
CONTRAVIR PHARMACEUTICALS IN	110	221	143
CONTROL4 CORP	45,081	1,044,126	1,095,919
CONVERGYS CORP	207,133	3,883,307	5,062,331
COOPER COS INC/THE	134,936	18,621,085	31,770,681
COOPER STANDARD HOLDING	42,218	5,113,541	5,516,626
COOPER TIRE + RUBBER	193,248	4,567,974	5,082,422
COPA HOLDINGS SA CLASS A	205,022	24,071,615	19,399,182
COPART INC	492,999	7,079,175	27,884,023
CORCEPT THERAPEUTICS INC	156,958	1,726,018	2,467,380
CORE LABORATORIES N.V.	77,596	7,527,179	9,793,391
CORE MARK HOLDING CO INC	21,991	583,641	499,196
CORE MOLDING TECHNOLOGIES IN	5,945	95,893	84,895
CORELOGIC INC	290,030	8,845,640	15,052,557
CORIUM INTERNATIONAL INC	5,526	59,570	44,263
CORNERSTONE ONDEMAND INC	82,074	3,565,366	3,892,770
CORNING INC	2,082,977	33,763,033	57,302,697
CORP AMERICA AIRPORTS SA	4,742	60,603	40,022
CORPORATE CAPITAL TRUST INC	223,110	4,010,756	3,484,978
CORVEL CORP	21,494	582,107	1,160,676
COSAN LTD CLASS A SHARES	287,551	2,978,434	2,194,014
COSTAMARE INC	13,984	94,594	111,592
COSTAR GROUP INC	63,408	7,942,517	26,164,043
COSTCO WHOLESALE CORP	946,602	80,401,008	197,820,886

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Security Name	Shares	Book Value	Market Value
COTIVITI HOLDINGS INC	47,680	1,034,983	2,104,118
COTY INC CL A	653,533	4,386,457	9,214,815
COUPA SOFTWARE INC	14,097	575,291	877,397
COVANTA HOLDING CORP	259,133	4,484,359	4,275,695
COVENANT TRANSPORT GRP CL A	33,238	803,628	1,046,997
COVIA HOLDINGS CORP	91,400	2,836,136	1,696,384
COWEN INC	31,532	436,742	436,718
CPI AEROSTRUCTURES INC	13,900	137,610	145,950
CPI CARD GROUP INC	7,739	20,354	15,478
CRA INTERNATIONAL INC	40,092	2,157,188	2,040,282
CRACKER BARREL OLD COUNTRY	48,782	5,527,605	7,620,236
CRAFT BREW ALLIANCE INC	42,181	746,147	871,038
CRANE CO	159,638	7,863,865	12,791,793
CRAWFORD + CO CL B	19,900	120,370	172,135
CRAWFORD + COMPANY CL A	6,500	33,026	55,965
CRAY INC	111,203	1,047,943	2,735,594
CREDICORP LTD	468,516	79,665,671	105,472,322
CREDIT ACCEPTANCE CORP	20,217	3,803,000	7,144,688
CREE INC	246,895	8,601,712	10,263,425
CRESTWOOD EQUITY PARTNERS LP	90,517	8,521,604	2,873,915
CREXENDO INC	19,001	47,503	49,403
CRISPR THERAPEUTICS AG	17,794	1,127,662	1,045,575
CRITEO SA SPON ADR	111,468	4,028,816	3,661,724
CROCS INC	226,919	2,405,311	3,996,044
CROSS COUNTRY HEALTHCARE INC	41,626	528,443	468,293
CROSS TIMBERS ROYALTY TRUST	20,900	280,060	302,841
CROSSAMERICA PARTNERS LP	6,397	144,329	107,981
CROWN CRAFTS INC	38,475	232,774	219,308
CROWN HOLDINGS INC	696,741	28,040,909	31,186,127
CRYOLIFE INC	81,069	1,618,010	2,257,772
CSG SYSTEMS INTL INC	85,291	3,511,342	3,485,843
CSP INC	216,453	2,380,983	2,132,062
CSS INDUSTRIES INC	16,147	404,080	272,884
CSW INDUSTRIALS INC	2,396	107,810	126,629
CSX CORP	1,905,561	43,071,623	121,536,681
CTI BIOPHARMA CORP	28,400	110,192	141,432
CTRIP.COM INTERNATIONAL ADR	1,144,156	54,005,268	54,496,150
CTS CORP	68,220	1,753,335	2,455,920
CUBIC CORP	57,700	2,732,118	3,704,340
CUI GLOBAL INC	65,700	173,448	195,129
CULLEN/FROST BANKERS INC	157,395	9,335,716	17,036,435
CULP INC	1,920	58,343	47,136
CUMBERLAND PHARMACEUTICALS	53,800	349,162	329,794
CUMMINS INC	469,452	46,193,336	62,437,116
CUMULUS MEDIA INC CL A	21,133	280,012	316,995
CURTISS WRIGHT CORP	97,995	7,284,757	11,663,365
CUSTOMERS BANCORP INC	36,987	1,120,024	1,049,691
CUTERA INC	50,087	2,503,989	2,018,506

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Security Name	Shares	Book Value	Market Value
CVB FINANCIAL CORP	141,106	2,240,502	3,163,597
CVD EQUIPMENT CORP	15,700	127,327	104,562
CVR ENERGY INC	80,611	1,364,397	2,981,801
CVR PARTNERS LP	173,337	2,793,732	572,012
CVR REFINING LP	101,430	1,940,155	2,266,961
CVS HEALTH CORP	3,043,041	128,525,260	195,819,688
CYANOTECH CORP	19,300	82,025	75,270
CYBERARK SOFTWARE LTD/ISRAEL	58,434	3,137,586	3,679,005
CYBEROPTICS CORP	28,500	440,325	495,900
CYCLACEL PHARMACEUTICALS INC	7,558	10,808	10,732
CYMABAY THERAPEUTICS INC	8,392	112,872	112,621
CYPRESS SEMICONDUCTOR CORP	1,336,005	11,089,058	20,814,958
CYTOKINETICS INC	79,075	1,095,189	656,323
CYTOMX THERAPEUTICS INC	5,729	154,798	130,965
CYTORI THERAPEUTICS INC	1,322	3,836	1,917
CYTORI THERAPEUTICS INC	207,000	0	6,210
CYTORI THERAPEUTICS INC	115	115,000	115,000
CYTOSORBENTS CORP	46,100	348,055	525,540
CYTRX CORP	22,217	38,213	25,105
DAILY JOURNAL CORP	862	183,297	198,432
DAIRY FARM INTL HLDGS LTD	640,600	5,083,452	5,630,874
DAKTRONICS INC	145,468	3,369,636	1,237,933
DANA INC	507,555	9,002,607	10,247,535
DANAHER CORP	2,014,846	163,399,697	198,825,003
DANAOS CORP	9,700	11,155	18,430
DARDEN RESTAURANTS INC	508,345	34,355,806	54,423,416
DARLING INGREDIENTS INC	249,401	3,846,996	4,958,092
DASAN ZHONE SOLUTIONS INC	23,904	267,725	233,303
DASEKE INC	6,561	58,327	65,151
DATA I/O CORP	27,600	169,464	175,260
DATAWATCH CORP	64,643	614,109	614,109
DAVE + BUSTER S ENTERTAINMEN	39,140	2,213,431	1,863,064
DAVITA INC	651,110	30,323,651	45,213,078
DAWSON GEOPHYSICAL CO	48,222	333,423	380,954
DAZHONG TRANSPORTATION GRP B	1,361,351	814,654	600,356
DCP MIDSTREAM LP	111,385	4,698,564	4,405,277
DEAN FOODS CO	258,593	3,736,549	2,717,812
DECKERS OUTDOOR CORP	70,847	4,091,937	7,997,918
DEERE + CO	681,741	49,588,656	95,307,392
DEL FRISCO S RESTAURANT GROU	3,766	60,294	47,452
DEL TACO RESTAURANTS INC	5,435	59,515	77,068
DELEK LOGISTICS PARTNERS LP	15,485	412,583	428,160
DELEK US HOLDINGS INC	133,663	3,871,796	6,705,873
DELL TECHNOLOGIES INC CL V	363,548	17,957,579	30,748,890
DELPHI TECHNOLOGIES PLC	183,116	4,674,346	8,324,453
DELTA AIR LINES INC	2,228,590	74,142,036	110,404,349
DELTA APPAREL INC	23,500	434,045	454,725
DELUXE CORP	93,776	3,587,753	6,208,909

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DENALI THERAPEUTICS INC	3,074	60,804	46,879
DENBURY RESOURCES INC	1,927,890	13,181,887	9,273,151
DENNY S CORP	282,921	1,350,095	4,506,932
DENTSPLY SIRONA INC	376,574	9,336,526	16,482,644
DERMIRA INC	1,600	44,754	14,720
DESTINATION MATERNITY CORP	61,500	177,735	357,930
DESWELL INDUSTRIES INC	11,408	34,566	38,559
DETERMINE INC	16,361	23,887	23,069
DEVON ENERGY CORP	886,030	34,532,268	38,949,879
DEXCOM INC	127,600	4,720,824	12,119,448
DHI GROUP INC	174,945	451,818	411,121
DHT HOLDINGS INC	1,447,405	8,900,513	6,788,329
DIAGEO PLC SPONSORED ADR	99,470	11,369,513	14,324,675
DIAMOND HILL INVESTMENT GRP	9,597	814,280	1,865,945
DIAMOND OFFSHORE DRILLING	257,107	5,978,187	5,363,252
DIAMONDBACK ENERGY INC	283,951	27,412,242	37,359,433
DIANA SHIPPING INC	16,714	62,748	80,394
DICERNA PHARMACEUTICALS INC	57,000	696,453	698,250
DICK S SPORTING GOODS INC	275,068	9,419,229	9,696,147
DIEBOLD NIXDORF INC	140,043	2,817,359	1,673,514
DIGI INTERNATIONAL INC	63,011	648,825	831,745
DIGIMARC CORP	15,600	509,340	418,080
DIGIRAD CORP	77,300	108,220	119,815
DIGITAL TURBINE INC	47,900	77,119	72,329
DILLARDS INC CL A	67,239	2,884,483	6,354,086
DIME COMMUNITY BANCSHARES	139,367	2,372,796	2,717,657
DINE BRANDS GLOBAL INC	57,093	2,861,558	4,270,556
DIODES INC	113,902	3,488,885	3,926,202
DIPLOMAT PHARMACY INC	17,781	369,204	454,482
DISCOVER FINANCIAL SERVICES	1,078,264	39,991,927	75,920,568
DISCOVERY INC A	773,022	20,990,514	21,258,105
DISCOVERY INC C	1,615,224	40,242,635	41,188,212
DISCUS NON US SIDE HOLDINGS	89,934	89,934	12,394
DISH NETWORK CORP A	575,585	20,487,978	19,345,412
DIVERSICARE HEALTHCARE SERVI	19,989	138,724	135,925
DIXIE GROUP INC	52,157	151,255	119,961
DLH HOLDINGS CORP	4,566	27,670	25,022
DMC GLOBAL INC	59,672	2,328,490	2,679,273
DOCUSIGN INC	4,975	286,726	263,426
DOLBY LABORATORIES INC CL A	173,639	7,027,906	10,711,790
DOLLAR GENERAL CORP	1,055,950	79,554,384	104,116,670
DOLLAR TREE INC	708,051	39,781,984	60,184,335
DOMINION ENERGY INC	1,552,158	76,916,800	105,826,132
DOMINION ENERGY MIDSTREAM PA	51,202	1,568,866	696,347
DOMINO S PIZZA INC	132,454	13,476,854	37,374,545
DOMTAR CORP	211,006	8,880,816	10,073,426
DONALDSON CO INC	189,431	3,946,973	8,547,127
DONEGAL GROUP INC CL A	9,300	135,758	126,573

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Security Name	Shares	Book Value	Market Value
DONNELLEY FINANCIAL SOLUTION	88,701	2,361,928	1,540,736
DORAL FINL CORP ESCROW	19,605	1,457	1,457
DORCHESTER MINERALS LP	35,018	809,573	721,371
DORIAN LPG LTD	98,748	1,137,980	754,435
DORMAN PRODUCTS INC	64,939	1,598,009	4,435,983
DOUGLAS DYNAMICS INC	49,512	2,228,813	2,376,576
DOVA PHARMACEUTICALS INC	391	9,908	11,699
DOVER CORP	789,625	37,286,190	57,800,550
DOVER DOWNS GAMING + ENTERTA	13,750	20,900	24,475
DOVER MOTORSPORTS INC	115,086	241,681	258,944
DOWDUPONT INC	5,774,621	248,820,462	380,663,016
DP WORLD LTD	590,219	12,275,841	13,575,037
DR HORTON INC	1,005,428	28,778,816	41,222,548
DR PEPPER SNAPPLE GROUP INC	587,048	39,597,992	71,619,856
DRIL QUIP INC	127,545	6,746,281	6,555,813
DRIVE SHACK INC	120,627	4,350,484	931,240
DROPBOX INC CLASS A	16,283	449,543	527,895
DSP GROUP INC	45,400	524,370	565,230
DSW INC CLASS A	221,793	4,990,921	5,726,695
DTE ENERGY COMPANY	454,848	28,287,097	47,135,898
DUCOMMUN INC	41,619	1,332,432	1,377,173
DUKE ENERGY CORP	1,985,214	118,335,437	156,990,723
DUN + BRADSTREET CORP	92,032	4,780,404	11,287,725
DUNKIN BRANDS GROUP INC	177,251	7,631,123	12,242,727
DURECT CORPORATION	281,600	588,544	439,296
DXC TECHNOLOGY CO	694,962	28,817,028	56,020,887
DXP ENTERPRISES INC	48,748	1,216,145	1,862,174
DYCOM INDUSTRIES INC	62,458	2,617,966	5,902,906
DYNAGAS LNG PARTNERS LP	237,822	3,829,727	1,945,384
DYNAVAX TECHNOLOGIES CORP	70,473	1,236,072	1,074,713
E TRADE FINANCIAL CORP	669,215	20,978,968	40,929,189
EAGLE BANCORP INC	44,747	1,434,005	2,742,991
EAGLE BANCORP MONTANA INC	600	11,850	11,580
EAGLE BULK SHIPPING INC	20	2,952	109
EAGLE MATERIALS INC	95,824	4,726,502	10,058,645
EAGLE PHARMACEUTICALS INC	2,754	171,421	208,368
EAST WEST BANCORP INC	696,964	31,629,817	45,442,053
EASTERN CO/THE	19,725	568,080	553,286
EASTERN COMMUNICATIONS CO B	418,202	220,945	214,956
EASTMAN CHEMICAL CO	837,850	66,719,186	83,751,486
EASTMAN KODAK CO	94,476	1,484,074	359,009
EATON CORP PLC	1,435,386	96,592,480	107,280,750
EATON VANCE CORP	220,751	7,145,035	11,520,995
EBAY INC	2,609,002	57,383,375	94,602,413
EBIX INC	94,413	2,195,968	7,198,991
ECA MARCELLUS TRUST I	49,300	81,345	103,530
ECHELON CORP	4,600	19,366	37,904
ECHO GLOBAL LOGISTICS INC	37,881	581,339	1,108,019

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Security Name	Shares	Book Value	Market Value
ECHOSTAR CORP A	97,086	3,898,260	4,310,618
ECLIPSE RESOURCES CORP	201,700	1,615,361	322,720
ECOLAB INC	741,891	65,022,074	104,109,564
ECOLOGY AND ENVIRON CL A	6,300	80,955	78,435
ECOPETROL SA SPONSORED ADR	290,136	5,526,958	5,962,295
EDAP TMS SA ADR	42,800	97,584	129,684
EDGEWATER TECHNOLOGY INC	51,545	295,353	279,374
EDGEWELL PERSONAL CARE CO	57,087	2,118,697	2,880,610
EDISON INTERNATIONAL	1,462,181	73,969,887	92,512,192
EDITAS MEDICINE INC	50,642	1,873,669	1,814,503
EDUCATIONAL DEVELOPMENT CORP	7,700	187,880	144,375
EDWARDS LIFESCIENCES CORP	405,025	14,161,511	58,959,489
EGAIN CORP	35,800	304,300	540,580
EGALET CORP	28,500	19,007	12,016
EHEALTH INC	57,949	1,063,050	1,280,673
EHI CAR SERVICES SPON ADR	83,300	816,340	1,079,568
EIDOS THERAPEUTICS INC	5,000	85,000	101,700
EIGER BIOPHARMACEUTICALS INC	10,000	91,500	122,000
EL PASO ELECTRIC CO	76,427	2,295,658	4,516,836
EL POLLO LOCO HOLDINGS INC	6,342	63,805	72,299
ELDORADO RESORTS INC	122,348	1,998,842	4,783,807
ELECTRO SCIENTIFIC INDS INC	70,755	1,277,767	1,115,806
ELECTRONIC ARTS INC	672,140	35,386,232	94,785,183
ELECTRONICS FOR IMAGING	93,950	3,226,224	3,059,012
ELF BEAUTY INC	3,500	59,500	53,340
ELI LILLY + CO	2,782,006	157,025,020	237,388,572
ELLIE MAE INC	114,752	8,375,045	11,915,848
ELLINGTON FINANCIAL LLC	4,008	59,582	62,565
ELMIRA SAVINGS BANK	2,802	54,715	57,450
EMAGIN CORPORATION	62,890	97,480	113,202
EMC INS GROUP INC	16,864	274,310	468,482
EMCOR GROUP INC	294,680	18,743,304	22,448,722
EMCORE CORP	131,220	623,660	662,661
EMERALD EXPOSITIONS EVENTS I	67,756	1,159,645	1,395,774
EMERGE ENERGY SERVICES LP	255,099	4,973,448	1,818,856
EMERGENT BIOSOLUTIONS INC	71,950	2,538,370	3,632,756
EMERSON ELECTRIC CO	1,504,534	57,065,467	104,023,481
EMMIS COMMUNICATIONS CLASS A	32,600	148,982	172,454
EMPLOYERS HOLDINGS INC	87,110	2,252,038	3,501,822
ENABLE MIDSTREAM PARTNERS LP	20,314	293,210	347,573
ENANTA PHARMACEUTICALS INC	31,173	2,678,361	3,612,951
ENBRIDGE ENERGY MANAGEMENT L	98,582	1,835,811	1,011,451
ENBRIDGE ENERGY PARTNERS LP	743,804	16,045,017	8,129,778
ENBRIDGE INC	(231,865)	(8,566,845)	(8,275,262)
ENCOMPASS HEALTH CORP	489,439	27,625,090	33,144,809
ENCORE CAPITAL GROUP INC	56,858	1,488,412	2,081,003
ENCORE WIRE CORP	52,242	1,965,598	2,478,883
ENDO INTERNATIONAL PLC	452,139	25,764,072	4,263,671

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Security Name	Shares	Book Value	Market Value
ENDOCYTE INC	252,315	2,439,291	3,481,947
ENDOLOGIX INC	91,000	915,214	515,060
ENDURANCE INTERNATIONAL GROU	242,509	2,610,738	2,412,965
ENERGEN CORP	135,799	6,367,264	9,888,883
ENERGIZER HOLDINGS INC	185,786	6,583,502	11,697,087
ENERGOUS CORP	12,211	195,101	181,089
ENERGY RECOVERY INC	39,500	325,875	319,160
ENERGY TRANSFER LP	1,491,518	17,111,797	25,728,686
ENERGY TRANSFER OPERATING LP	2,701,254	71,878,404	51,431,876
ENERSYS	164,314	7,219,512	12,264,397
ENGILITY HOLDINGS INC	34,772	616,426	1,065,414
ENGLOBAL CORP	90,000	76,500	116,100
ENI SPA SPONSORED ADR	75,704	2,871,456	2,810,132
ENLINK MIDSTREAM LLC	76,963	887,234	1,266,041
ENLINK MIDSTREAM PARTNERS LP	254,976	4,002,857	3,959,777
ENNIS INC	98,678	1,793,241	2,008,097
ENOVA INTERNATIONAL INC	109,581	1,911,789	4,005,186
ENPHASE ENERGY INC	48,501	215,855	326,412
ENPRO INDUSTRIES INC	58,999	1,619,827	4,126,980
ENSCO PLC CL A	1,361,677	21,230,818	9,885,775
ENSIGN GROUP INC/THE	111,290	3,427,932	3,986,408
ENSTAR GROUP LTD	31,667	3,510,677	6,564,569
ENTEGRA TC	565	128,255	2,825
ENTEGRIS INC	664,627	20,354,740	22,530,855
ENTERCOM COMMUNICATIONS CL A	484,136	2,305,659	3,655,227
ENTERGY CORP	620,570	37,903,580	50,135,850
ENTERPRISE BANCORP INC	15,240	537,577	616,153
ENTERPRISE FINANCIAL SERVICE	54,766	1,258,859	2,954,626
ENTERPRISE PRODUCTS PARTNERS	3,128,946	84,308,009	86,577,936
ENTRAVISION COMMUNICATIONS A	195,838	1,238,981	979,190
ENVESTNET INC	42,851	2,020,224	2,354,662
ENVISION HEALTHCARE CORP	336,389	21,082,164	14,804,480
ENVIVA PARTNERS LP	19,353	542,768	563,172
ENZO BIOCHEM INC	66,936	752,385	347,398
EOG RESOURCES INC	1,506,040	95,270,166	187,396,557
EP ENERGY CORP CL A	118,506	513,787	355,518
EPAM SYSTEMS INC	160,586	14,636,732	19,965,657
EPIZYME INC	113,000	1,874,321	1,531,150
EPLUS INC	62,513	2,193,019	5,882,473
EQGP HOLDINGS LP	4,416	108,053	103,820
EQM MIDSTREAM PARTNERS LP	179,396	12,292,219	9,255,040
EQT CORP	418,175	18,821,148	23,074,897
EQUIFAX INC	297,090	18,970,746	37,168,930
EQUINOR ASA SPON ADR	164,446	4,048,537	4,343,019
EQUITY BANCSHARES INC CL A	1,468	58,383	60,893
ERA GROUP INC	75,002	794,586	971,276
ERIE INDEMNITY COMPANY CL A	69,270	5,028,252	8,122,600
ERIN ENERGY CORP	53,382	166,554	8,007

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Security Name	Shares	Book Value	Market Value
EROS INTERNATIONAL PLC	4,980	58,067	64,740
ESCALADE INC	13,800	180,780	194,580
ESCO TECHNOLOGIES INC	31,265	1,388,973	1,803,991
ESPERION THERAPEUTICS INC	34,478	2,740,706	1,351,193
ESPEY MFG + ELECTRONICS CORP	17,039	444,173	457,177
ESSA BANCORP INC	26,682	391,158	422,376
ESSENDANT INC	157,477	3,665,882	2,081,846
ESSENT GROUP LTD	321,747	11,148,989	11,524,978
ESSEX RENTAL CORP	42,100	9,683	9,683
ESTEE LAUDER COMPANIES CL A	559,621	41,279,589	79,852,320
ESTERLINE TECHNOLOGIES CORP	67,476	4,129,232	4,979,729
ESTRE AMBIENTAL INC	5,875	61,932	48,998
ETHAN ALLEN INTERIORS INC	87,353	2,166,804	2,140,149
ETSY INC	340,927	3,860,810	14,383,710
EURONET WORLDWIDE INC	127,582	6,436,747	10,687,544
EVANS BANCORP INC	7,500	339,750	345,750
EVELO BIOSCIENCES INC	5,000	68,712	59,000
EVERBRIDGE INC	9,226	342,062	437,497
EVERCORE INC A	122,330	8,498,968	12,899,699
EVEREST RE GROUP LTD	192,023	33,324,988	44,257,461
EVERGY INC	766,151	32,769,851	43,019,360
EVERI HOLDINGS INC	202,881	1,191,902	1,460,743
EVERQUOTE INC CLASS A	5,000	90,000	90,600
EVERSOURCE ENERGY	972,860	39,253,545	57,019,325
EVERTEC INC	136,953	3,094,191	2,992,423
EVERYWARE GLOBAL	117,445	884,498	822,115
EVINE LIVE INC	133,400	146,740	164,082
EVO PAYMENTS INC CLASS A	10,000	160,000	205,800
EVOKE PHARMA INC	36,700	89,181	91,750
EVOLENT HEALTH INC A	2,100	23,289	44,205
EVOLUS INC	7,500	90,000	209,925
EVOLUTION PETROLEUM CORP	102,947	829,311	1,014,028
EVOLVING SYSTEMS INC	27,237	102,139	77,625
EVOQUA WATER TECHNOLOGIES CO	37,139	735,118	761,350
EW SCRIPPS CO/THE A	118,693	1,162,118	1,589,299
EXACT SCIENCES CORP	188,600	3,603,915	11,276,394
EXCO RESOURCES INC	27,020	6,755	1,756
EXELA TECHNOLOGIES INC	21,671	100,023	102,937
EXELIXIS INC	652,421	12,371,055	14,040,100
EXELON CORP	3,481,475	118,540,106	148,310,835
EXLSERVICE HOLDINGS INC	63,214	2,392,410	3,578,545
EXONE CO/THE	41,500	290,500	293,820
EXPEDIA GROUP INC	316,834	22,845,183	38,080,278
EXPEDITORS INTL WASH INC	678,339	34,050,500	49,586,581
EXPONENT INC	150,825	1,937,109	7,284,848
EXPRESS INC	331,525	4,951,147	3,033,454
EXPRESS SCRIPTS HOLDING CO	1,673,450	81,504,879	129,207,075
EXTENDED STAY AMERICA INC	781,458	13,730,811	16,887,307

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Security Name	Shares	Book Value	Market Value
EXTERRAN CORP	77,897	2,039,180	1,950,541
EXTRACTION OIL + GAS INC	27,952	390,888	410,615
EXTREME NETWORKS INC	222,890	2,561,832	1,774,204
EXXON MOBIL CORP	11,462,256	647,887,478	948,272,439
EYEPOINT PHARMACEUTICALS INC	64,900	148,621	134,992
EZCORP INC CL A	201,055	3,026,428	2,422,713
F5 NETWORKS INC	364,040	40,604,519	62,778,698
FABRINET	115,509	2,405,774	4,261,127
FACEBOOK INC CLASS A	5,501,893	462,653,740	1,069,127,848
FACTSET RESEARCH SYSTEMS INC	47,569	1,815,498	9,423,419
FAIR ISAAC CORP	142,789	14,217,027	27,603,969
FAMOUS DAVE S OF AMERICA	39,282	309,897	265,154
FANG HOLDINGS LTD ADR	297,304	1,233,610	1,153,540
FANNIE MAE	969,900	11,364,582	1,377,258
FARMER BROS CO	16,100	238,860	491,855
FARMERS + MERCHANTS BANCO/OH	1,464	61,232	59,072
FARMERS CAPITAL BANK CORP	23,609	1,158,284	1,230,029
FARMERS NATL BANC CORP	40,404	576,860	644,444
FARO TECHNOLOGIES INC	29,732	1,195,164	1,615,934
FASTENAL CO	764,291	27,503,757	36,785,326
FATE THERAPEUTICS INC	16,993	195,547	192,701
FAUQUIER BANKSHARES INC	2,600	55,848	55,120
FB FINANCIAL CORP	2,711	112,394	110,392
FBL FINANCIAL GROUP INC CL A	9,150	569,673	720,563
FCB FINANCIAL HOLDINGS CL A	52,415	3,040,031	3,082,002
FEDERAL AGRIC MTG CORP CL C	47,408	1,292,846	4,242,068
FEDERAL SIGNAL CORP	126,682	1,177,710	2,950,424
FEDERAL STREET ACQUISIT CL A	6,135	60,212	59,939
FEDERATED INVESTORS INC CL B	571,909	15,980,196	13,336,918
FEDEX CORP	618,625	67,134,220	140,464,993
FEDNAT HOLDING CO	48,841	1,187,125	1,126,762
FEISHANG ANTHRACITE RESOURCE	10,000	1,450	1,500
FERRARI NV	71,998	8,015,665	9,720,450
FERRELLGAS PARTNERS LP	232,890	5,022,980	782,510
FERRO CORP	173,834	2,440,345	3,624,439
FERROGLOBE PLC	264,366	4,275,981	2,265,617
FGL HOLDINGS	33,550	301,885	281,485
FIBRIA CELULOSE SA SPON ADR	187,400	1,987,324	3,483,766
FIBROCELL SCIENCE INC	7,266	20,801	19,655
FIBROGEN INC	124,856	4,586,370	7,815,986
FIDELITY NATIONAL FINANCIAL	696,848	16,451,697	26,215,422
FIDELITY NATIONAL INFO SERV	1,262,771	86,173,979	133,891,609
FIDELITY SOUTHERN CORP	66,052	1,267,735	1,678,381
FIDUS INVESTMENT CORP	4,600	59,951	65,366
FIESTA RESTAURANT GROUP	30,145	452,395	865,162
FIFTH THIRD BANCORP	2,063,872	40,755,793	59,233,126
FINANCIAL ENGINES INC	128,893	4,246,442	5,787,296
FINANCIAL INSTITUTIONS INC	51,771	1,283,069	1,703,266

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Security Name	Shares	Book Value	Market Value
FINCERA INC	10,065	156,978	211,365
FINISAR CORPORATION	175,584	3,466,767	3,160,512
FINTECH ACQUISITION CORP II	1,004	10,055	10,090
FIREEYE INC	(547,572)	(3,750,269)	(8,427,133)
FIRST ACCEPTANCE CORP	25,900	22,015	29,526
FIRST AMERICAN FINANCIAL	698,056	30,163,761	36,103,456
FIRST BANCORP INC/ME	36,295	982,141	1,024,245
FIRST BANCORP PUERTO RICO	557,892	3,319,850	4,267,874
FIRST BANCORP/NC	53,924	1,248,170	2,206,031
FIRST BANCSHARES INC/MS	14,973	500,883	538,279
FIRST BUSEY CORP	71,171	1,912,753	2,257,544
FIRST BUSINESS FINANCIAL SER	22,698	585,835	590,148
FIRST CAPITAL INC	600	23,136	24,930
FIRST CITIZENS BCSHS CL A	21,371	6,730,583	8,618,924
FIRST COMMONWEALTH FINL CORP	267,545	3,315,318	4,149,623
FIRST COMMUNITY BANKSHARES	40,055	896,525	1,276,152
FIRST COMMUNITY CORP	6,180	142,449	155,118
FIRST CONNECTICUT BANCORP	16,445	432,400	503,217
FIRST DATA CORP CLASS A	801,159	13,382,962	16,768,258
FIRST DEFIANCE FINL CORP	40,355	1,380,802	2,706,206
FIRST FINANCIAL BANCORP	167,428	3,164,524	5,131,668
FIRST FINANCIAL CORP/INDIANA	23,070	901,249	1,046,225
FIRST FINL BANKSHARES INC	139,643	3,423,206	7,107,829
FIRST FOUNDATION INC	6,001	111,068	111,259
FIRST HAWAIIAN INC	(22,734)	(714,235)	(659,741)
FIRST HORIZON NATIONAL CORP	624,437	7,301,290	11,139,956
FIRST INTERNET BANCORP	7,300	254,770	248,930
FIRST INTERSTATE BANCSYS A	75,858	2,993,068	3,201,208
FIRST MERCHANTS CORP	114,815	2,387,910	5,327,416
FIRST MID ILLINOIS BNCSHS	46,056	1,637,227	1,810,001
FIRST MIDWEST BANCORP INC/IL	254,670	4,477,921	6,486,445
FIRST OF LONG ISLAND CORP	44,345	521,720	1,101,973
FIRST REGIONAL BANCORP/CAL	12,009	-	1
FIRST REPUBLIC BANK/CA	412,440	24,838,906	39,920,068
FIRST SAVINGS FINANCIAL GRP	200	14,400	14,698
FIRST SOLAR INC	228,560	15,354,898	12,035,970
FIRST UNITED CORP	35,586	688,589	727,734
FIRST US BANCSHARES INC	10,600	119,674	123,490
FIRSTCASH INC	144,825	5,010,693	13,012,526
FIRSTENERGY CORP	1,320,037	45,626,261	47,402,529
FIS CALBEAR FUND	50,000,000	495,576,889	667,470,350
FISERV INC	1,548,949	68,546,464	114,761,631
FITBIT INC A	510,950	5,648,910	3,336,504
FIVE BELOW	98,841	4,542,068	9,657,754
FIVE POINT HOLDINGS LLC CL A	4,188	59,133	47,115
FIVE PRIME THERAPEUTICS INC	20,300	493,668	320,943
FIVE STAR SENIOR LIVING INC	129,600	155,520	194,400
FIVE9 INC	69,980	2,024,766	2,419,209

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Security Name	Shares	Book Value	Market Value
FLAGSTAR BANCORP INC	18,603	543,572	637,339
FLANIGAN S ENTERPRISES INC	3,800	94,810	104,690
FLEETCOR TECHNOLOGIES INC	158,148	16,690,981	33,313,876
FLEX LTD	1,820,661	19,785,741	25,689,527
FLEXION THERAPEUTICS INC	64,200	1,748,631	1,659,570
FLEXSTEEL INDS	17,198	935,548	686,200
FLIR SYSTEMS INC	480,137	17,206,926	24,952,720
FLOOR + DECOR HOLDINGS INC A	(65,636)	(3,341,194)	(3,237,824)
FLOTEK INDUSTRIES INC	138,500	1,564,549	447,355
FLOWERS FOODS INC	601,532	9,141,859	12,529,912
FLOWSERVE CORP	40,626	(1,565,510)	1,641,290
FLUENT INC	4,421	12,268	10,831
FLUIDIGM CORP	54,400	327,488	324,224
FLUOR CORP	415,322	17,858,690	20,259,407
FLUSHING FINANCIAL CORP	120,900	2,543,064	3,155,490
FLY LEASING LTD ADR	76,926	1,033,698	1,083,887
FMC CORP	93,242	(5,337,021)	8,318,119
FNB CORP	768,505	10,220,111	10,313,337
FNCB BANCORP INC	5,100	47,379	45,747
FONAR CORP	45,575	1,280,658	1,210,016
FOOT LOCKER INC	493,594	16,453,135	25,987,724
FORD MOTOR CO	15,896,398	180,929,874	175,973,126
FORESCOUT TECHNOLOGIES INC	1,000	22,000	34,260
FORESTAR GROUP INC	4,904	71,330	101,758
FORMFACTOR INC	56,325	679,836	749,123
FORRESTER RESEARCH INC	3,312	124,220	138,938
FORTERRA INC	71,900	1,294,200	699,587
FORTINET INC	487,005	20,511,333	30,403,722
FORTIVE CORP W/D	598,049	30,071,194	46,115,558
FORTRESS BIOTECH INC	125,000	523,750	372,500
FORTRESS TRANSPORTATION + IN	64,512	1,045,894	1,165,732
FORTUNE BRANDS HOME + SECURI	367,846	11,305,866	19,749,652
FORUM ENERGY TECHNOLOGIES IN	32,869	757,446	405,932
FORWARD AIR CORP	62,429	2,412,920	3,688,305
FORWARDS BARCLAYS BANK BOC	(1,200,000)	(1,200,000)	(1,200,000)
FORWARDS BARCLAYS BANK COC	5,900,000	5,900,000	5,900,000
FORWARDS DEUTSCHE BANK BOC	50,000	50,000	50,000
FORWARDS DEUTSCHE BANK COC	5,600,000	5,600,000	5,600,000
FORWARDS GOLDMAN SACHS BOC	2,400,000	2,400,000	2,400,000
FORWARDS GOLDMAN SACHS COC	2,600,423	2,600,423	2,600,423
FORWARDS HSBC BOC	600,000	600,000	600,000
FORWARDS HSBC COCLLATERAL	6,650,109	6,650,109	6,650,109
FORWARDS JP MORGAN BOC	1,200,000	1,200,000	1,200,000
FORWARDS JP MORGAN COC	9,300,096	9,300,096	9,300,096
FORWARDS NORHTERN TRUST BOC	(37,600,000)	(37,600,000)	(37,600,000)
FORWARDS NORTHERN TRUST BOC	(8,800,980)	(8,800,980)	(8,800,980)
FORWARDS NORTHERN TRUST COC	(6,851,027)	(6,851,027)	(6,851,027)
FORWARDS STATE STREET BOC USD	(100,000)	(100,000)	(100,000)

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Security Name	Shares	Book Value	Market Value
FORWARDS STATE STREET COC USD	9,650,325	9,650,325	9,650,325
FORWARDS UBS BOC	2,000,000	2,000,000	2,000,000
FORWARDS UBS COC	6,500,296	6,500,296	6,500,296
FOSSIL GROUP INC	290,232	9,520,074	7,798,534
FOSTER (LB) CO A	17,717	430,148	406,605
FOUNDATION BUILDING MATERIAL	4,032	58,830	62,012
FOUNDATION MEDICINE INC	13,391	1,204,505	1,830,550
FOX FACTORY HOLDING CORP	53,120	2,000,383	2,472,736
FRANCESCAS HOLDINGS CORP	108,103	2,069,979	816,178
FRANK S INTERNATIONAL NV	48,020	567,409	374,556
FRANKLIN COVEY CO	5,821	91,651	142,906
FRANKLIN ELECTRIC CO INC	95,205	2,456,209	4,293,746
FRANKLIN FINANCIAL NETWORK	1,801	61,072	67,718
FRANKLIN RESOURCES INC	1,877,386	66,613,531	60,170,221
FRED S INC CLASS A	367,754	3,602,442	838,479
FREDDIE MAC	435,500	2,873,019	692,445
FREEPORT MCMORAN INC	4,906,387	95,874,815	84,684,240
FREIGHTCAR AMERICA INC	85,039	1,201,244	1,427,805
FREQUENCY ELECTRONICS INC	13,737	120,473	110,720
FRESH DEL MONTE PRODUCE INC	14,732	697,196	656,311
FRIEDMAN INDUSTRIES	62,299	376,909	504,622
FRONTIER COMMUNICATIONS CORP	448,178	16,074,896	2,402,234
FRONTLINE LTD	27,312	134,116	159,502
FRP HOLDINGS INC	41,925	973,057	2,714,644
FS KKR CAPITAL CORP	711,300	6,030,943	5,228,055
FTD COS INC	96,978	2,567,575	449,978
FTI CONSULTING INC	121,739	4,923,362	7,362,775
FTS INTERNATIONAL INC	3,031	59,802	43,161
FUEL TECH INC	631,820	840,321	682,366
FUELCELL ENERGY INC	42,356	81,324	55,910
FULL HOUSE RESORTS INC	59,245	191,361	197,286
FULTON FINANCIAL CORP	636,019	8,962,419	10,494,314
FUNKO INC CLASS A	341,200	3,718,229	4,282,060
FUTUREFUEL CORP	13,241	173,301	185,506
G III APPAREL GROUP LTD	70,793	2,676,562	3,143,209
G. WILLI FOOD INTERNATIONAL	20,900	142,329	149,435
G1 THERAPEUTICS INC	37,806	1,628,001	1,643,049
GAIA INC	50,305	757,090	1,018,676
GAIN CAPITAL HOLDINGS INC	68,084	510,473	514,034
GALECTIN THERAPEUTICS INC	23,450	79,730	149,142
GAMESTOP CORP CLASS A	434,545	10,091,635	6,331,321
GAMING PARTNERS INTERNATIONA	19,100	169,799	163,496
GANNETT CO INC	317,736	2,507,923	3,399,775
GAP INC/THE	848,067	16,679,350	27,468,890
GARDNER DENVER HOLDINGS INC	522,175	16,861,561	15,346,723
GARMIN LTD	609,946	30,991,696	37,206,706
GARRISON CAPITAL INC	43,000	355,180	349,590
GARTNER INC	91,896	(4,425,129)	12,212,978

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Security Name	Shares	Book Value	Market Value
GASLOG LTD	69,262	1,006,017	1,322,904
GASLOG PARTNERS LP	13,505	326,402	322,094
GASTAR EXPLORATION LTD	2,653,900	1,820,575	1,486,184
GATES INDUSTRIAL CORP PLC	6,697	107,889	108,960
GATEWAY CASINOS + ENTERTAINMEN	23,241	850,000	104,585
GATX CORP	137,645	6,451,456	10,217,388
GAZPROM PAO SPON ADR	190,663	845,516	840,824
GAZPROM PAO SPON ADR	22,042,374	120,155,465	97,008,488
GCI LIBERTY INC CLASS A	256,574	5,366,701	11,566,356
GCP APPLIED TECHNOLOGIES	123,555	1,566,687	3,576,917
GENCO SHIPPING + TRADING LTD	19,638	-	304,389
GENCOR INDUSTRIES INC	9,900	152,955	159,885
GENERAC HOLDINGS INC	165,955	6,404,300	8,584,852
GENERAL DYNAMICS CORP	929,699	113,397,267	173,305,191
GENERAL ELECTRIC CO	23,901,754	421,206,155	325,302,872
GENERAL FINANCE CORP	3,500	30,888	47,425
GENERAL FINANCE CORP	15,541	388,525	402,978
GENERAL MILLS INC	1,986,793	68,402,587	87,935,458
GENERAL MOLY INC	142,200	53,837	58,302
GENERAL MOTORS CO	3,521,289	123,992,837	138,738,787
GENESCO INC	88,866	3,457,556	3,527,980
GENESEE + WYOMING INC CL A	160,394	9,428,388	13,043,240
GENESIS ENERGY L.P.	162,038	6,265,274	3,550,253
GENESIS HEALTHCARE INC	286,644	449,000	656,415
GENMARK DIAGNOSTICS INC	50,700	729,824	323,466
GENOCEA BIOSCIENCES INC	60,000	55,800	51,342
GENOMIC HEALTH INC	54,552	1,487,930	2,749,421
GENPACT LTD	483,304	10,624,575	13,981,985
GENTEX CORP	1,419,143	20,768,392	32,668,672
GENTHERM INC	76,180	1,201,540	2,993,874
GENUINE PARTS CO	494,166	30,690,566	45,359,497
GENWORTH FINANCIAL INC CL A	2,627,931	18,872,089	11,825,690
GEOKINETICS INC NEW	750	-	3,750
GEOPARK LTD	200,109	1,599,354	4,130,250
GEOSPACE TECHNOLOGIES CORP	111,571	2,410,158	1,568,688
GERMAN AMERICAN BANCORP	36,320	573,831	1,302,072
GERON CORP	129,146	506,402	442,971
GIBRALTAR INDUSTRIES INC	66,595	1,877,530	2,497,313
GIGAMEDIA LTD	13,433	35,463	40,030
GILEAD SCIENCES INC	3,940,346	179,941,344	279,134,111
GLACIER BANCORP INC	172,169	3,886,455	6,659,497
GLADSTONE CAPITAL CORP	44,200	427,837	397,800
GLADSTONE INVESTMENT CORP	87,600	967,214	1,031,052
GLATFELTER	151,758	2,667,972	2,972,939
GLAUKOS CORP	1,200	40,319	48,768
GLEN BURNIE BANCORP	1,300	15,405	14,300
GLOBAL BLOOD THERAPEUTICS IN	57,645	2,587,747	2,605,554
GLOBAL BRASS + COPPER HOLDIN	101,348	2,464,338	3,177,260

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Security Name	Shares	Book Value	Market Value
GLOBAL CORD BLOOD CORP	64,072	713,411	608,043
GLOBAL ENERGY HOLDINGS GROUP	196,400	-	196
GLOBAL INDEMNITY LTD	1,466	59,946	57,145
GLOBAL PARTNERS LP	129,610	4,279,880	2,209,851
GLOBAL PAYMENTS INC	355,256	9,844,763	39,607,491
GLOBAL SHIP LEASE INC CL A	96,000	114,240	126,720
GLOBALSCAPE INC	64,300	234,695	248,841
GLOBALSTAR INC	99,443	98,544	48,717
GLOBANT SA	36,836	1,844,382	2,091,916
GLOBUS MEDICAL INC A	74,451	2,162,426	3,756,797
GLU MOBILE INC	696,801	2,282,673	4,466,494
GLYCOMIMETICS INC	3,301	58,296	53,245
GMAC CAPITAL TRUST I	9,700	244,567	255,110
GMS INC	12,063	320,983	326,787
GNC HOLDINGS INC CL A	338,685	6,296,847	1,192,171
GODADDY INC CLASS A	243,381	13,911,858	17,182,699
GOLAR LNG LTD	91,260	3,048,977	2,688,520
GOLAR LNG PARTNERS LP	193,365	4,235,327	2,989,423
GOLD RESOURCE CORP	136,969	625,584	902,626
GOLDEN ENTERTAINMENT INC	29,700	619,275	801,603
GOLDEN MINERALS CO	22,200	9,080	7,584
GOLDEN OCEAN GROUP LTD	90,351	4,309,642	785,150
GOLDFIELD CORP	118,015	531,068	501,564
GOLDMAN SACHS BDC INC	7,200	142,045	147,456
GOLDMAN SACHS GROUP INC	1,018,759	170,928,651	224,707,673
GOLUB CAPITAL BDC INC	28,946	513,577	529,712
GOOD TIMES RESTAURANTS INC	15,000	49,500	56,250
GOODYEAR TIRE + RUBBER CO	883,204	18,194,804	20,569,821
GOPRO INC CLASS A	196,760	4,391,899	1,267,134
GORES HOLDINGS II INC A	5,940	59,762	60,410
GORMAN RUPP CO	46,494	1,138,158	1,627,290
GP STRATEGIES CORP	2,611	58,870	45,954
GRACO INC	806,301	20,338,829	36,460,931
GRAFTECH INTERNATIONAL LTD	58,487	932,025	1,052,181
GRAHAM CORP	32,000	702,400	825,920
GRAHAM HOLDINGS CO CLASS B	7,971	2,926,295	4,671,803
GRAN TIERRA ENERGY INC	958,100	4,778,307	3,305,445
GRANA Y MONTERO SA SPON ADR	178,000	3,109,987	560,700
GRAND CANYON EDUCATION INC	214,079	13,914,139	23,893,357
GRANITE CONSTRUCTION INC	112,129	4,841,087	6,241,100
GRAPHIC PACKAGING HOLDING CO	1,280,474	16,444,750	18,579,678
GRAVITY CO LTD	14,925	1,147,136	876,098
GRAY TELEVISION INC	150,028	1,162,693	2,370,442
GREAT ELM CAPITAL GROUP INC	47,867	184,288	172,321
GREAT LAKES DREDGE + DOCK CO	182,811	1,059,453	959,758
GREAT SOUTHERN BANCORP INC	40,413	1,554,388	2,311,624
GREAT WESTERN BANCORP INC	150,504	6,499,029	6,319,663
GREEN BANCORP INC	4,730	111,912	102,168

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GREEN BRICK PARTNERS INC	75,147	858,742	736,441
GREEN DOT CORP CLASS A	54,535	2,573,853	4,002,324
GREEN PLAINS INC	117,200	2,218,777	2,144,760
GREEN PLAINS PARTNERS LP	564	9,932	9,673
GREENBRIER COMPANIES INC	86,381	3,157,138	4,556,598
GREENHILL + CO INC	109,636	4,609,035	3,113,662
GREENLIGHT CAPITAL RE LTD A	31,590	652,210	448,578
GREENSKY INC CLASS A	10,000	230,000	211,500
GREIF INC CL A	66,419	3,730,821	3,512,901
GREIF INC CL B	956	61,615	55,066
GRIFFIN INDUSTRIAL REALTY IN	4,900	183,260	215,551
GRIFFON CORP	77,553	1,369,912	1,380,443
GROUP 1 AUTOMOTIVE INC	43,159	2,076,203	2,719,017
GROUPON INC	903,023	5,840,633	3,882,999
GRUBHUB INC	148,682	5,983,543	15,598,229
GSE SYSTEMS INC	147,100	470,720	478,075
GSI TECHNOLOGY INC	45,010	331,274	338,475
GSV CAPITAL CORP	51,300	347,301	351,918
GTT COMMUNICATIONS INC	12,985	653,151	584,325
GTX INC	5,970	113,666	91,401
GTY TECHNOLOGY HOLDINGS IN A	10,956	109,559	110,656
GUARANTY BANCORP	59,750	871,787	1,780,550
GUARANTY BANCSHARES INC	1,752	58,978	57,711
GUARANTY FEDERAL BNCSHS INC	17,728	416,608	433,450
GUESS? INC	207,473	4,432,504	4,439,922
GUIDEWIRE SOFTWARE INC	103,785	5,998,847	9,214,032
GULF ISLAND FABRICATION INC	42,960	463,096	386,640
GULFPORT ENERGY CORP	740,022	11,995,078	9,302,077
GULFSTREAM INTERNATIONAL GRP	600	-	1
GW PHARMACEUTICALS ADR	39,800	4,899,185	5,553,692
GYRODYNE LLC	2,070	42,849	42,166
H.B. FULLER CO.	148,256	4,682,024	7,958,382
H+E EQUIPMENT SERVICES INC	102,961	2,555,357	3,872,363
H+R BLOCK INC	788,256	21,316,352	17,956,472
HABIT RESTAURANTS INC/THE A	3,000	50,700	30,000
HACKETT GROUP INC/THE	57,005	780,424	916,070
HAEMONETICS CORP/MASS	169,960	10,817,032	15,242,013
HAIN CELESTIAL GROUP INC	104,474	2,174,301	3,113,325
HALCON RESOURCES CORP	11,525	-	4,783
HALCON RESOURCES CORP	357,080	6,955,701	1,567,581
HALLIBURTON CO	2,107,781	62,868,668	94,976,612
HALLMARK FINL SERVICES INC	71,200	728,376	710,576
HALOZYME THERAPEUTICS INC	189,002	3,099,399	3,188,464
HAMILTON LANE INC CLASS A	2,757	110,804	132,253
HANCOCK WHITNEY CORP	244,353	10,486,469	11,399,067
HANESBRANDS INC	795,209	6,780,320	17,510,502
HANMI FINANCIAL CORPORATION	48,957	842,081	1,387,931
HANOVER INSURANCE GROUP INC/	243,318	18,386,389	29,091,100

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Security Name	Shares	Book Value	Market Value
HARBORONE BANCORP INC	3,353	61,427	63,506
HARLEY DAVIDSON INC	608,323	21,792,545	25,598,232
HARLEYSVILLE FINANCIAL CORP	14,163	339,912	320,509
HARMONIC INC	127,653	612,799	542,525
HARRIS CORP	422,919	40,438,794	61,128,712
HARSCO CORP	178,095	6,232,538	3,935,900
HARTE HANKS INC	12,030	110,796	133,533
HARTFORD FINANCIAL SVCS GRP	1,977,658	89,910,098	101,117,654
HARVARD BIOSCIENCE INC	139,202	821,292	744,731
HARVEST OIL + GAS CORP	1,275	17,567	6,852
HARVEST OIL + GAS CORP	2,040	-	10,963
HASBRO INC	377,231	24,335,862	34,822,194
HAVERTY FURNITURE	86,171	1,364,176	1,861,294
HAWAIIAN ELECTRIC INDS	354,567	9,767,258	12,161,648
HAWAIIAN HOLDINGS INC	147,321	2,752,340	5,296,190
HAWAIIAN TELCOM HOLDCO INC	363	10,077	10,498
HAWKINS INC	34,174	869,741	1,208,051
HAWTHORN BANCSHARES INC	13,580	285,970	297,409
HAYMAKER ACQUISITION CO A	20,409	200,353	200,416
HAYNES INTERNATIONAL INC	30,783	1,273,098	1,130,967
HC2 HOLDINGS INC	122,670	621,679	717,620
HCA HEALTHCARE INC	1,016,314	70,639,754	104,273,816
HCI GROUP INC	35,349	1,205,089	1,469,458
HD SUPPLY HOLDINGS INC	1,005,393	35,940,852	43,121,306
HEALTH INSURANCE INNOVATIO A	28,823	849,210	932,424
HEALTHCARE SERVICES GROUP	224,826	4,261,518	9,710,235
HEALTHEQUITY INC	138,820	8,276,323	10,425,382
HEALTHSTREAM INC	59,374	1,155,035	1,621,504
HEARTLAND EXPRESS INC	133,941	1,772,178	2,484,606
HEARTLAND FINANCIAL USA INC	44,389	2,355,075	2,434,737
HECLA MINING CO	584,436	2,593,194	2,033,837
HEICO CORP	67,535	3,910,651	4,925,328
HEICO CORP CLASS A	269,999	9,954,072	16,456,424
HEIDRICK + STRUGGLES INTL	21,540	486,302	753,900
HELEN OF TROY LTD	62,628	4,430,464	6,165,727
HELIX ENERGY SOLUTIONS GROUP	368,924	6,129,933	3,073,137
HELMERICH + PAYNE	268,736	11,704,771	17,134,607
HEMISPHERE MEDIA GROUP INC	30,405	360,969	398,306
HENNESSY CAPITAL ACQUISITION	5,988	59,781	60,718
HENRY SCHEIN INC	270,787	3,881,974	19,669,968
HERBALIFE NUTRITION LTD	613,227	23,737,557	32,942,554
HERC HOLDINGS INC	55,006	2,553,574	3,099,038
HERCULES CAPITAL INC	38,600	493,950	488,290
HERCULES OFFSHORE INC ESCROW	65,916	2,753,360	16,479
HERITAGE COMMERCE CORP	96,870	1,360,754	1,645,821
HERITAGE CRYSTAL CLEAN INC	42,922	772,672	862,732
HERITAGE FINANCIAL CORP	97,605	2,081,696	3,401,534
HERITAGE INSURANCE HOLDINGS	15,200	220,600	253,384

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HERMAN MILLER INC	248,520	7,631,723	8,424,828
HERON THERAPEUTICS INC	78,555	2,391,215	3,051,862
HERSHEY CO/THE	638,206	51,906,264	59,391,450
HERTZ GLOBAL HOLDINGS INC	376,888	10,109,797	5,781,462
HESKA CORP	7,376	733,073	765,555
HESS CORP	733,542	37,440,285	49,066,624
HESS MIDSTREAM PARTNERS LP	3,008	61,544	59,258
HEWLETT PACKARD ENTERPRISE	6,843,926	72,669,332	99,989,759
HEXCEL CORP	178,042	5,429,687	11,818,428
HFF INC CLASS A	84,519	1,884,703	2,903,228
HG HOLDINGS INC	54,346	33,559	35,325
HI CRUSH PARTNERS LP	245,260	5,619,247	2,894,068
HIBBETT SPORTS INC	95,384	2,600,012	2,184,294
HIGHLAND RESTORATION CAP PTNRS	24,879,377	24,879,377	97,396,217
HIGHPOINT RESOURCES CORP	780,836	4,463,990	4,747,483
HILL INTERNATIONAL INC	121,835	638,108	718,827
HILL ROM HOLDINGS INC	177,972	7,973,749	15,544,074
HILLENBRAND INC	142,176	2,826,329	6,703,598
HILLTOP HOLDINGS INC	165,201	3,731,831	3,645,986
HILTON GRAND VACATIONS INC	504,983	18,299,265	17,522,910
HILTON WORLDWIDE HOLDINGS IN	646,071	44,184,980	51,142,980
HIMAX TECHNOLOGIES INC ADR	342,378	1,347,257	2,554,140
HINGHAM INSTITUTION FOR SVGS	4,924	909,626	1,081,803
HKN INC	3,699	33,661	34,771
HMN FINANCIAL INC	23,940	456,057	481,194
HMS HOLDINGS CORP	172,741	2,651,758	3,734,660
HNI CORP	108,585	3,981,204	4,039,362
HOEGH LNG PARTNERS LP	109,835	1,930,359	1,971,538
HOLDCO COMMON STOCK	412,634	206,317	61,895
HOLDCO PREFERRED STOCK	3,147	198,129	157,350
HOLLY ENERGY PARTNERS LP	80,205	2,494,279	2,266,593
HOLLYFRONTIER CORP	634,638	25,870,763	43,428,278
HOLLYSYS AUTOMATION TECHNOLO	56,853	1,183,690	1,258,725
HOLOGIC INC	596,216	13,031,593	23,699,586
HOME BANCORP INC	20,700	904,797	963,585
HOME BANCSHARES INC	302,806	4,980,699	6,831,303
HOME DEPOT INC	3,067,340	235,388,568	598,438,034
HOMESTREET INC	70,880	1,824,179	1,910,216
HOMETRUST BANCSHARES INC	28,208	669,575	794,055
HONEYWELL INTERNATIONAL INC	2,170,950	172,428,394	312,725,348
HONGKONG LAND HOLDINGS LTD	4,248,827	26,034,277	30,379,113
HOOKER FURNITURE CORP	47,808	1,842,181	2,242,195
HOPE BANCORP INC	468,014	5,634,003	8,344,690
HOPFED BANCORP INC	16,703	249,710	276,936
HORACE MANN EDUCATORS	124,277	3,576,342	5,542,754
HORIZON BANCORP INC/IN	73,489	1,337,244	1,520,487
HORIZON GLOBAL CORP	124,098	1,896,705	739,624
HORIZON PHARMA PLC	310,722	6,470,782	5,145,556

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HORIZON TECHNOLOGY FINANCE C	19,300	197,825	194,544
HORMEL FOODS CORP	855,918	17,890,705	31,848,709
HORNBECK OFFSHORE SERVICES	220,950	1,008,135	874,962
HORTONWORKS INC	21,714	405,378	395,629
HOSTESS BRANDS INC	17,459	238,836	237,442
HOUGHTON MIFFLIN HARCOURT CO	145,967	1,585,138	1,116,648
HOULIHAN LOKEY INC	67,648	2,935,884	3,464,931
HOUSTON WIRE + CABLE CO	55,900	405,275	475,150
HOVNANIAN ENTERPRISES A	299,850	691,948	488,756
HOWARD HUGHES CORP/THE	8,123	(3,566,333)	1,076,298
HP INC	5,092,585	67,567,957	115,550,754
HRG GROUP INC	257,822	2,704,799	3,374,890
HUADIAN ENERGY CO LTD B	795,917	319,700	251,510
HUANGSHAN TOURISM DEVELOP B	399,763	472,769	474,918
HUAXIN CEMENT CO LTD B	351,978	296,217	475,874
HUAZHU GROUP LTD ADR	154,624	4,733,077	6,492,662
HUB GROUP INC CL A	97,031	3,755,929	4,832,144
HUBBELL INC	122,971	5,682,341	13,002,954
HUBSPOT INC	107,048	6,113,777	13,423,819
HUDSON GLOBAL INC	123,795	232,735	200,548
HUDSON LTD CLASS A	16,157	278,390	282,586
HUDSON TECHNOLOGIES INC	104,500	960,355	210,045
HUMANA INC	614,982	112,918,408	183,037,093
HUNT (JB) TRANSPRT SVCS INC	217,334	10,605,983	26,416,948
HUNTINGTON BANCSHARES INC	3,054,177	28,861,067	45,079,653
HUNTINGTON INGALLS INDUSTRIE	183,582	27,908,228	39,798,742
HUNTSMAN CORP	913,114	23,810,223	26,662,929
HURCO COMPANIES INC	15,100	674,215	675,725
HURON CONSULTING GROUP INC	52,434	2,475,172	2,144,551
HUTCHISON PORT HOLDINGS TR U	22,404,299	12,239,736	6,273,204
HUYA INC ADR	5,000	60,000	164,450
HYATT HOTELS CORP CL A	97,139	3,895,030	7,494,274
HYSTER YALE MATERIALS	6,526	446,250	419,296
IAC/INTERACTIVECORP	135,473	6,573,555	20,658,278
IBERIABANK CORP	146,007	10,556,152	11,067,331
ICAD INC	33,071	129,969	100,867
ICAHN ENTERPRISES LP	25,615	1,533,458	1,820,202
ICF INTERNATIONAL INC	36,571	1,981,999	2,598,370
ICHOR HOLDINGS LTD	2,456	55,235	52,116
ICON PLC	142,876	9,602,156	18,935,356
ICONIX BRAND GROUP INC	141,044	132,315	82,285
ICU MEDICAL INC	22,988	1,903,627	6,750,426
ID SYSTEMS INC	38,786	269,563	240,085
IDACORP INC	135,980	9,008,118	12,542,795
IDENTIV INC	8,411	27,840	32,551
IDERA PHARMACEUTICALS INC	194,217	640,986	256,366
IDEX CORP	252,098	18,801,663	34,406,335
IDEXX LABORATORIES INC	261,909	17,973,531	57,080,447

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IDT CORP CLASS B	29,920	268,744	168,150
IEC ELECTRONICS CORP	40,200	174,468	234,366
IES HOLDINGS INC	44,688	825,890	748,524
IF BANCORP INC	6,400	130,880	156,032
IHS MARKIT LTD	748,169	27,793,338	38,598,039
II VI INC	115,631	2,337,467	5,024,167
IKANG HEALTHCARE GROUP ADR	57,673	804,638	1,179,990
ILG INC	203,718	3,246,695	6,728,806
ILLINOIS TOOL WORKS	763,779	47,061,149	105,813,943
ILLUMINA INC	277,163	21,816,219	77,408,854
IMAGE SENSING SYSTEMS INC	31,600	150,100	131,140
IMAX CORP	118,249	3,846,511	2,619,215
IMMUNOGEN INC	146,302	2,107,639	1,423,518
IMMUNOMEDICS INC	178,275	1,920,592	4,219,769
IMPERVA INC	46,465	2,202,129	2,241,936
INCYTE CORP	345,790	18,748,375	23,167,930
INDEPENDENCE HOLDING CO	48,109	1,038,718	1,599,624
INDEPENDENT BANK CORP MICH	64,056	1,365,019	1,633,428
INDEPENDENT BANK CORP/MA	50,515	3,109,829	3,960,376
INDEPENDENT BANK GROUP INC	7,809	529,053	521,641
INESA INTELLIGENT TECH INC B	361,566	190,369	199,584
INFINERA CORP	238,900	3,009,519	2,372,277
INFINITY PHARMACEUTICALS INC	88,100	194,701	168,271
INFINITY PROPERTY + CASUALTY	17,190	1,101,704	2,446,997
INFLARX NV	1,614	62,438	52,052
INFORMATION SERVICES GROUP	130,200	554,652	533,820
INFOSYS LTD SP ADR	381,700	7,137,088	7,416,431
INFUSYSTEM HOLDINGS INC	23,800	66,640	84,490
INGERSOLL RAND PLC	666,213	34,575,627	59,779,292
INGEVITY CORP	77,095	2,061,305	6,233,902
INGLES MARKETS INC CLASS A	56,827	1,999,622	1,807,099
INGREDION INC	251,707	20,688,946	27,863,965
INNER MONGOLIA EERDUOSI RE B	678,594	646,773	667,058
INNERWORKINGS INC	32,122	282,473	279,140
INNODATA INC	96,992	111,541	96,992
INNOPHOS HOLDINGS INC	49,220	1,967,700	2,342,872
INNOSPEC INC	42,159	2,393,278	3,227,271
INNOVATIVE SOLUTIONS + SUPP	102,134	364,618	297,210
INNOVIVA INC	160,499	3,432,192	2,214,886
INOGEN INC	31,149	2,663,218	5,803,993
INOVALON HOLDINGS INC A	19,489	330,949	193,428
INOVIO PHARMACEUTICALS INC	49,899	498,998	195,604
INPHI CORP	38,532	1,263,480	1,256,529
INSEEGO CORP	62,200	134,974	125,022
INSIGHT ENTERPRISES INC	133,889	3,372,010	6,551,189
INSMED INC	136,100	2,657,020	3,218,765
INSPERITY INC	97,312	2,630,586	9,268,968
INSTALLED BUILDING PRODUCTS	22,055	684,325	1,247,210

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INSTEEL INDUSTRIES INC	58,617	944,062	1,957,808
INSTRUCTURE INC	1,200	35,941	51,060
INSULET CORP	66,379	2,771,949	5,688,680
INSYS THERAPEUTICS INC	75,500	2,075,995	546,620
INTEGER HOLDINGS CORP	82,851	2,341,261	5,356,317
INTEGRA LIFESCIENCES HOLDING	111,966	2,625,805	7,211,730
INTEGRATED DEVICE TECH INC	454,373	9,762,573	14,485,411
INTEL CORP	12,623,202	322,702,904	627,499,371
INTELLIA THERAPEUTICS INC	10,638	276,591	291,056
INTELLICHECK INC	52,824	109,346	121,495
INTELSAT SA	143,474	845,547	2,390,277
INTER PARFUMS INC	37,292	858,467	1,995,122
INTERACTIVE BROKERS GRO CL A	166,609	9,139,461	10,731,286
INTERCEPT PHARMACEUTICALS IN	27,000	5,770,716	2,265,570
INTERCONTINENTAL EXCHANGE IN	1,648,848	87,474,868	121,272,770
INTERCONTINENTAL HOTELS ADR	2,045	117,156	128,160
INTERDIGITAL INC	114,217	5,984,991	9,240,155
INTERFACE INC	147,791	2,302,896	3,391,803
INTERGROUP CORP	3,400	81,940	92,820
INTERNAP CORP	21,725	253,748	226,375
INTERNATIONAL BANCSHARES CRP	158,764	5,481,893	6,795,099
INTERNATIONAL GAME TECHNOLOG	277,984	5,984,058	6,460,348
INTERNATIONAL PAPER CO	1,027,605	40,853,453	53,517,668
INTERNATIONAL SEAWAYS INC	14,890	279,360	344,555
INTERPACE DIAGNOSTICS GROUP	5,340	4,541	4,753
INTERPUBLIC GROUP OF COS INC	1,209,923	15,873,307	28,360,595
INTERSECT ENT INC	6,139	242,003	229,906
INTERSECTIONS INC	18,300	32,757	37,149
INTERXION HOLDING NV	70,069	1,847,925	4,373,707
INTEST CORP	31,576	227,347	230,505
INTEVAC INC	16,200	103,680	78,570
INTL BUSINESS MACHINES CORP	2,537,276	286,114,806	354,457,457
INTL FCSTONE INC	28,789	971,574	1,488,679
INTL FLAVORS + FRAGRANCES	219,886	19,713,469	27,257,069
INTL SPEEDWAY CORP CL A	103,298	4,131,378	4,617,421
INTRA CELLULAR THERAPIES INC	59,105	2,709,105	1,044,385
INTREPID POTASH INC	110,038	501,048	451,156
INTREXON CORP	58,632	1,121,485	817,330
INTRICON CORP	34,116	793,197	1,374,875
INTUIT INC	750,077	75,685,712	153,244,482
INTUITIVE SURGICAL INC	280,056	56,117,316	134,001,195
INUVO INC	76,399	72,533	59,018
INVACARE CORP	74,620	1,729,997	1,387,932
INVESCO LTD	990,400	27,008,184	26,305,024
INVESTAR HOLDING CORP	10,400	264,160	287,560
INVESTMENT TECHNOLOGY GROUP	98,655	1,523,023	2,063,863
INVESTORS BANCORP INC	856,432	10,001,841	10,953,765
INVESTORS TITLE CO	5,420	1,020,598	1,000,857

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INVITAE CORP	146	818	1,073
ION GEOPHYSICAL CORP	13,866	400,034	336,944
IONIS PHARMACEUTICALS INC	211,900	6,108,545	8,829,873
IOVANCE BIOTHERAPEUTICS INC	105,440	1,843,560	1,349,632
IPASS INC	351,470	111,803	121,117
IPAYMENT HOLDINGS INC	406,999	118,515	4,070
IPAYMENT HOLDINGS INC	78,909	253,133	7,891
IPG PHOTONICS CORP	63,608	5,540,352	14,033,833
IQVIA HOLDINGS INC	361,884	31,019,735	36,123,261
IRHYTHM TECHNOLOGIES INC	38,408	2,600,335	3,116,041
IRIDEX CORP	32,100	182,649	217,638
IRIDIUM COMMUNICATIONS INC	383,476	2,947,998	6,173,964
IROBOT CORP	31,518	1,205,238	2,388,119
IRONWOOD PHARMACEUTICALS INC	220,825	3,360,733	4,222,174
ISHARES CMBS ETF	120,289	6,009,203	6,026,238
ISHARES CORE MSCI EAFE ETF	777,740	51,207,906	49,285,384
ISHARES CORE S+P 500 ETF	447,466	119,326,262	122,180,591
ISHARES CORE U.S. AGGREGATE BO	708,215	74,991,014	75,297,419
ISHARES IBOXX INVESTMENT GRA	132,844	15,645,905	15,219,937
ISHARES IBOXX HIGH YIELD CORPO	77,103	6,744,198	6,559,923
ISHARES MSCI EAFE ETF	2,105	141,687	140,972
ISHARES MSCI EMERGING MARKETS	2,362	105,102	102,345
ISHARES RUSSELL 2000 ETF	15,734	2,383,681	2,576,757
ISHARES S+P GSCI COMMODITY IND	10,745	179,099	192,443
ISHARES TIPS BOND ETF	131,714	14,861,443	14,866,559
ISORAY INC	117,100	54,791	52,695
ISRAMCO INC	500	41,488	61,450
ITAU UNIBANCO H SPON PRF ADR	2,936,238	36,573,664	30,478,150
ITERIS INC	151,000	756,510	730,840
ITRON INC	79,239	4,629,639	4,758,302
ITT INC	249,982	7,300,625	13,066,559
ITURAN LOCATION AND CONTROL	1,824	58,432	55,358
J + J SNACK FOODS CORP	22,053	1,646,051	3,362,421
J ALEXANDER S HOLDINGS	88,973	1,063,227	992,049
J. JILL INC	66,941	789,167	625,229
J.C. PENNEY CO INC	1,131,062	13,215,915	2,646,685
J2 GLOBAL INC	142,658	7,489,146	12,355,609
JA SOLAR HOLDINGS CO LTD ADR	54,700	1,439,524	372,507
JABIL INC	919,815	19,485,385	25,442,083
JACK HENRY + ASSOCIATES INC	373,319	30,106,048	48,665,865
JACK IN THE BOX INC	82,720	3,346,676	7,041,126
JACOBS ENGINEERING GROUP INC	310,454	16,568,818	19,710,724
JAGGED PEAK ENERGY INC	2,300	34,660	29,946
JAKKS PACIFIC INC	56,700	136,080	185,693
JAMBA INC	55,197	508,900	587,848
JAMES RIVER GROUP HOLDINGS L	53,110	1,975,567	2,086,692
JANUS HENDERSON GROUP PLC	522,110	14,921,729	16,044,440
JARDINE MATHESON HLDGS LTD	849,598	45,259,234	53,609,634

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JARDINE STRATEGIC HLDGS LTD	715,738	22,872,020	26,110,122
JAZZ PHARMACEUTICALS PLC	139,659	12,690,960	24,063,246
JD.COM INC ADR	1,184,415	50,860,659	46,132,964
JEFFERIES FINANCIAL GROUP IN	686,192	14,808,935	15,604,006
JELD WEN HOLDING INC	817,409	27,427,118	23,369,723
JETBLUE AIRWAYS CORP	1,919,983	35,701,483	36,441,277
JG WENTWORTH CO CL A	27,917	223,336	223,336
JINKOSOLAR HOLDING CO ADR	36,844	905,710	507,342
JINZHOU PORT CO LTD B	420,636	202,478	167,413
JM SMUCKER CO/THE	329,113	25,861,686	35,373,065
JMP GROUP LLC	57,700	291,962	309,849
JOHN B. SANFILIPPO + SON INC	15,459	804,856	1,150,923
JOHN BEAN TECHNOLOGIES CORP	62,226	3,206,489	5,531,891
JOHNSON + JOHNSON	6,814,680	492,296,259	826,893,271
JOHNSON CONTROLS INTERNATION	1,575,732	56,630,413	52,708,235
JOHNSON OUTDOORS INC A	18,508	933,717	1,564,481
JONES ENERGY INC A	447,342	478,445	166,188
JONES LANG LASALLE INC	253,703	34,567,466	42,112,161
JOUNCE THERAPEUTICS INC	3,062	59,617	23,455
JPMORGAN CHASE + CO	10,297,619	607,217,857	1,073,011,900
JUNIPER NETWORKS INC	1,517,033	50,831,722	41,597,045
JUNIPER PHARMACEUTICALS INC	26,574	204,620	231,194
K12 INC	208,255	4,033,716	3,409,134
K2M GROUP HOLDINGS INC	3,469	70,957	78,053
KADANT INC	16,635	650,043	1,599,455
KAGY HOLDINGS COMPANY INC	343	13,720	13,720
KAISER ALUMINUM CORP	37,097	2,781,986	3,862,169
KAMA CO LTD B	280,190	197,632	168,114
KAMAN CORP	72,626	3,312,520	5,061,306
KANSAS CITY SOUTHERN	299,714	20,878,210	31,757,695
KAPSTONE PAPER AND PACKAGING	160,065	2,066,924	5,522,243
KAR AUCTION SERVICES INC	526,280	25,396,874	28,840,144
KARYOPHARM THERAPEUTICS INC	19,971	283,392	339,307
KAYNE ANDERSON ACQUISITION A	6,048	59,618	59,875
KB HOME	262,805	4,807,892	7,158,808
KBR INC	464,228	8,578,663	8,318,966
KCAP FINANCIAL INC	91,002	291,206	295,757
KEANE GROUP INC	112,600	1,658,391	1,539,242
KEARNY FINANCIAL CORP/MD	66,320	759,416	892,004
KELLOGG CO	1,174,265	69,870,028	82,045,896
KELLY SERVICES INC A	131,283	2,826,321	2,947,303
KEMET CORP	106,256	1,764,426	2,566,082
KEMPER CORP	106,541	3,703,521	8,059,827
KENNAMETAL INC	168,418	5,112,781	6,046,206
KENNEDY WILSON HOLDINGS INC	265,711	5,793,507	5,619,788
KENTUCKY FIRST FEDERAL BANCO	5,612	49,666	47,421
KERYX BIOPHARMACEUTICALS	181,800	978,404	683,568
KEWAUNEE SCIENTIFIC CP	8,100	276,615	291,195

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KEY ENERGY SERVICES INC	12,436	2,141,836	201,961
KEY TRONIC CORP	27,400	194,266	207,692
KEYCORP	3,869,974	53,682,046	75,619,292
KEYSIGHT TECHNOLOGIES IN	404,074	11,635,523	23,852,488
KEYW HOLDING CORP/THE	87,000	803,880	760,380
KFORCE INC	83,754	1,130,328	2,872,762
KIMBALL ELECTRONICS INC	84,580	708,430	1,547,814
KIMBALL INTERNATIONAL B	153,065	1,248,778	2,473,530
KIMBERLY CLARK CORP	1,008,616	74,886,043	106,247,609
KINDER MORGAN INC	4,639,878	130,011,970	81,986,644
KINDRED HEALTHCARE INC	302,325	3,912,537	2,720,925
KINSALE CAPITAL GROUP INC	40,685	1,187,176	2,231,979
KIRBY CORP	(16,415)	(2,397,338)	(1,372,294)
KIRKLAND S INC	89,504	1,042,762	1,041,827
KKR + CO LP	1,049,332	24,385,221	26,075,900
KLA TENCOR CORP	360,268	19,644,571	36,938,278
KLX INC	136,700	4,733,150	9,828,730
KMG CHEMICALS INC	35,983	1,258,403	2,654,826
KNIGHT SWIFT TRANSPORTATION	259,924	7,688,250	9,931,696
KNOLL INC	90,817	1,717,758	1,889,902
KNOT OFFSHORE PARTNERS LP	39,640	802,231	878,026
KNOWLES CORP	220,336	2,609,001	3,371,141
KOHLS CORP	669,555	31,778,099	48,810,560
KONA GRILL INC	32,600	57,050	76,610
KOPIN CORP	554,200	1,845,486	1,585,012
KOPPERS HOLDINGS INC	34,913	1,277,234	1,338,914
KORN/FERRY INTERNATIONAL	169,683	6,303,806	10,508,468
KOSMOS ENERGY LTD	315,518	3,080,114	2,609,334
KRAFT HEINZ CO/THE	1,321,348	69,602,925	83,007,081
KRATON CORP	62,281	1,487,777	2,873,645
KRATOS DEFENSE + SECURITY	389,400	2,735,474	4,481,994
KROGER CO	2,615,310	40,607,075	74,405,570
KRONOS WORLDWIDE INC	51,950	1,065,688	1,170,434
KRYSTAL BIOTECH INC	8,000	110,126	118,960
KULICKE + SOFFA INDUSTRIES	217,446	3,107,203	5,179,564
KURA ONCOLOGY INC	26,911	427,275	489,780
KVH INDUSTRIES INC	38,600	411,090	517,240
L BRANDS INC	548,888	19,029,477	20,242,989
L3 TECHNOLOGIES INC	334,729	47,034,107	64,375,081
LA JOLLA PHARMACEUTICAL CO	34,700	1,143,479	1,012,199
LA Z BOY INC	168,436	3,187,540	5,154,142
LABORATORY CRP OF AMER HLDGS	344,045	41,285,907	61,766,399
LADENBURG THALMANN FINANCIAL	378,404	537,219	1,286,574
LAKE SHORE BANCORP INC	8,076	137,292	140,926
LAKELAND BANCORP INC	130,101	1,720,085	2,582,505
LAKELAND FINANCIAL CORP	51,637	1,205,374	2,488,387
LAKELAND INDUSTRIES INC	14,746	198,334	208,656
LAM RESEARCH CORP	470,504	37,063,770	81,326,616

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Security Name	Shares	Book Value	Market Value
LAMB WESTON HOLDINGS INC	367,923	12,716,372	25,206,405
LANCASTER COLONY CORP	40,521	2,875,110	5,608,917
LANDCADIA HOLDINGS INC	5,922	59,617	59,990
LANDEC CORP	93,557	887,417	1,393,999
LANDMARK BANCORP INC	10,082	290,362	287,337
LANDMARK INFRASTRUCTURE PART	3,480	59,961	48,198
LANDS END INC	55,083	1,453,730	1,536,816
LANDSTAR SYSTEM INC	131,410	9,191,986	14,349,972
LANNETT CO INC	81,552	1,048,773	1,109,107
LANTHEUS HOLDINGS INC	72,658	1,275,211	1,057,174
LANTRONIX INC	58,633	147,169	166,518
LAO FENG XIANG CO LTD B	391,100	1,446,465	1,279,679
LAREDO PETROLEUM INC	1,594,765	22,630,092	15,341,639
LAS VEGAS SANDS CORP	1,076,164	52,753,452	82,175,883
LATTICE SEMICONDUCTOR CORP	251,605	2,259,884	1,650,529
LAUREATE EDUCATION INC A	100,107	1,408,173	1,434,533
LAWSON PRODUCTS INC	9,230	206,733	224,751
LAZARD LTD CL A	678,586	28,615,779	33,189,641
LCI INDUSTRIES	39,586	2,047,923	3,568,678
LCNB CORPORATION	20,700	386,055	407,790
LEAF GROUP LTD	200,040	1,400,280	2,170,434
LEAR CORP	369,119	42,800,991	68,586,001
LEE ENTERPRISES	158,645	364,884	452,138
LEGACY ACQUISITION CORP CL A	6,205	59,909	59,692
LEGACY RESERVES LP	190,500	1,003,935	1,314,450
LEGACYTEXAS FINANCIAL GROUP	78,416	2,637,638	3,059,792
LEGG MASON INC	335,344	11,645,505	11,646,497
LEGGETT + PLATT INC	442,677	11,497,191	19,761,101
LEIA GEM INVESTMENT	49,938,597	495,679,129	702,671,722
LEIDOS HOLDINGS INC	533,081	22,134,517	31,451,779
LEMAITRE VASCULAR INC	68,866	1,988,307	2,305,634
LENDINGCLUB CORP	113,363	441,327	429,646
LENDINGTREE INC	16,775	1,034,673	3,586,495
LENNAR CORP B SHS	9,610	232,459	410,251
LENNAR CORP A	587,322	21,719,747	30,834,405
LENNOX INTERNATIONAL INC	147,120	13,243,072	29,446,068
LEXICON PHARMACEUTICALS INC	108,256	1,823,597	1,299,072
LGI HOMES INC	28,516	1,826,539	1,646,229
LHC GROUP INC	76,006	3,638,174	6,505,354
LIBBEY INC	82,820	763,595	673,327
LIBERTY BANCORP INC	3,574	85,597	89,421
LIBERTY BROADBAND A	69,127	4,617,366	5,228,766
LIBERTY BROADBAND C	302,533	22,018,818	22,907,799
LIBERTY EXPEDIA HOLD A	97,995	1,828,250	4,305,900
LIBERTY GLOBAL PLC C	1,663,081	42,866,599	44,254,585
LIBERTY GLOBAL PLC A	752,863	20,587,860	20,733,847
LIBERTY LATIN AMERIC CL A	87,232	2,138,093	1,667,876
LIBERTY LATIN AMERIC CL C	204,364	5,155,728	3,960,574

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LIBERTY MEDIA COR SIRIUSXM A	638,467	22,054,896	28,762,938
LIBERTY MEDIA COR SIRIUSXM C	405,165	9,427,268	18,378,284
LIBERTY MEDIA CORP BRAVES A	16,850	215,636	433,214
LIBERTY MEDIA CORP BRAVES C	51,164	584,080	1,323,101
LIBERTY MEDIA CORP LIBERTY A	102,825	2,760,400	3,630,751
LIBERTY MEDIA CORP LIBERTY C	(65,085)	(2,434,521)	(2,416,606)
LIBERTY OILFIELD SERVICES A	3,027	58,996	56,665
LIBERTY TAX INC	6,052	54,402	48,870
LIBERTY TRIPADVISOR HDG A	202,134	2,413,579	3,254,357
LIFEPOINT HEALTH INC	129,312	5,377,693	6,310,426
LIFETIME BRANDS INC	25,600	303,360	323,840
LIFEVANTAGE CORP	48,242	188,144	307,302
LIFEWAY FOODS INC	49,100	278,888	246,973
LIGAND PHARMACEUTICALS	39,977	3,207,852	8,282,035
LIGHTPATH TECHNOLOGIES INC A	6,123	12,613	14,083
LIMELIGHT NETWORKS INC	325,734	1,344,040	1,456,031
LIMESTONE BANCORP INC	4,684	63,937	71,431
LIMONEIRA CO	45,461	1,035,790	1,118,795
LINCOLN EDUCATIONAL SERVICES	67,200	126,336	116,928
LINCOLN ELECTRIC HOLDINGS	143,760	9,135,171	12,616,378
LINCOLN NATIONAL CORP	1,079,904	56,771,841	67,224,024
LINDBLAD EXPEDITIONS HOLDING	5,304	60,023	70,278
LINDSAY CORP	23,091	1,686,408	2,239,596
LINN ENERGY INC NEW	15,760	177,300	605,814
LINNCO LLC ESCROW CUSIP	2,161,400	0	2
LIONS GATE ENTERTAINMENT A	104,620	2,562,743	2,596,668
LIONS GATE ENTERTAINMENT B	173,298	4,314,110	4,065,571
LIPOCINE INC	46,000	73,600	59,800
LIQUIDITY SERVICES INC	35,012	248,638	229,329
LITHIA MOTORS INC CL A	44,560	2,841,795	4,214,039
LITTELFUSE INC	55,538	4,084,158	12,672,661
LIVANOVA PLC	205,027	15,950,428	20,465,795
LIVE NATION ENTERTAINMENT IN	419,232	10,418,893	20,362,098
LIVE OAK BANCSHARES INC	3,839	109,455	117,665
LIVEPERSON INC	109,558	1,426,236	2,311,674
LIVERAMP HOLDINGS INC	149,358	2,902,253	4,473,272
LKQ CORP	655,459	12,695,035	20,909,142
LLGC LEGATO CAPITAL MGMT	75,000,000	735,565,618	877,187,550
LOCKHEED MARTIN CORP	728,562	118,554,973	215,239,072
LOEWS CORP	1,048,442	42,798,944	50,618,780
LOGMEIN INC	109,192	5,881,477	11,274,074
LONGTAIL ALPHA	65,000,000	64,109,208	38,783,225
LOOP INDUSTRIES INC	4,245	58,757	46,228
LORAL SPACE + COMMUNICATIONS	13,844	684,703	520,534
LOUISIANA PACIFIC CORP	461,005	9,160,953	12,548,556
LOWE S COS INC	2,131,933	82,843,586	203,748,837
LOXO ONCOLOGY INC	41,862	3,954,525	7,262,220
LPL FINANCIAL HOLDINGS INC	274,693	13,907,542	18,003,379

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LRAD CORP	80,300	188,705	211,189
LSB INDUSTRIES INC	38,546	1,036,455	204,294
LSC COMMUNICATIONS INC	137,750	3,758,914	2,157,165
LSI INDUSTRIES INC	80,500	726,915	429,870
LSR GROUP PJSC GDR REGS	223,841	751,585	604,371
LUBY S INC	45,600	119,928	118,104
LUKOIL PJSC SPON ADR	2,853,605	155,949,458	195,129,510
LULULEMON ATHLETICA INC	270,311	15,467,000	33,748,328
LUMBER LIQUIDATORS HOLDINGS	58,881	1,838,853	1,433,752
LUMENTUM HOLDINGS INC	91,400	8,095,223	5,292,060
LUMINEX CORP	93,724	1,985,826	2,767,670
LUNA INNOVATIONS INC	84,238	270,404	251,029
LUXFER HOLDINGS PLC	8,622	126,208	150,713
LUXOFT HOLDING INC	27,057	1,483,854	997,050
LYDALL INC	56,410	822,966	2,462,297
LYONDELLBASELL INDU CL A	1,161,218	85,602,983	127,559,797
M + T BANK CORP	374,393	39,543,209	63,702,969
M/I HOMES INC	40,934	772,886	1,083,932
MACATAWA BANK CORP	121,203	1,133,843	1,471,404
MACOM TECHNOLOGY SOLUTIONS H	22,300	5,429,628	513,792
MACQUARIE INFRASTRUCTURE COR	(161,946)	(12,790,598)	(6,834,121)
MACROGENICS INC	6,874	149,626	141,948
MACY S INC	914,794	22,207,481	34,240,739
MADISON SQUARE GARDEN CO A	34,000	1,619,346	10,546,460
MADRIGAL PHARMACEUTICALS INC	5,908	1,593,550	1,652,409
MAGELLAN HEALTH INC	114,387	8,130,680	10,975,433
MAGELLAN MIDSTREAM PARTNERS	479,126	20,797,115	33,098,024
MAGICJACK VOCALTEC LTD	137,377	1,141,636	1,174,573
MAGNIT PJSC SPON GDR REGS	3,259,972	87,529,522	58,679,496
MAGNITOGORS SPON GDR REGS	43,104	213,549	381,039
MAGNITOGORS SPON GDR REGS	292,100	2,426,400	2,582,164
MAIDEN HOLDINGS LTD	39,433	297,453	305,606
MAIN STREET CAPITAL CORP	108,916	4,120,664	4,145,343
MAJESCO	7,228	37,224	44,452
MAKEMYTRIP LTD	45,900	1,594,178	1,659,285
MALIBU BOATS INC A	56,276	1,631,904	2,360,215
MALLINCKRODT PLC	494,538	15,013,079	9,228,079
MALVERN BANCORP INC	1,934	49,510	47,093
MANCHESTER UNITED PLC CL A	40,424	593,790	832,734
MANDARIN ORIENTAL INTL LTD	687,000	1,615,984	1,600,710
MANHATTAN ASSOCIATES INC	150,216	2,767,061	7,061,654
MANITEX INTERNATIONAL INC	54,900	566,019	685,152
MANITOWOC COMPANY INC	59,757	935,369	1,545,316
MANNATECH INC	6,610	134,183	135,505
MANNING + NAPIER INC	56,500	172,325	175,150
MANNKIND CORP	93,049	158,243	176,793
MANPOWERGROUP INC	285,668	21,196,818	24,584,588
MANTECH INTERNATIONAL CORP A	102,765	5,335,641	5,512,315

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MARATHON OIL CORP	1,569,532	22,817,450	32,740,438
MARATHON PETROLEUM CORP	2,312,384	108,157,553	162,236,861
MARCHEX INC CLASS B	398,790	1,104,648	1,220,297
MARCUS + MILLICHAP INC	6,305	202,471	245,958
MARCUS CORPORATION	3,492	108,392	113,490
MARIN SOFTWARE INC	4,600	34,500	26,680
MARINEMAX INC	45,286	515,008	858,170
MARKEL CORP	37,285	26,250,605	40,429,990
MARKETAXESS HOLDINGS INC	82,060	5,418,707	16,236,392
MARLIN BUSINESS SERVICES INC	71,251	1,910,430	2,126,842
MARRIOTT INTERNATIONAL CL A	603,664	33,240,986	76,423,862
MARRIOTT VACATIONS WORLD	61,042	2,693,885	6,895,304
MARSH + MCLENNAN COS	1,652,779	85,784,917	135,478,295
MARTEN TRANSPORT LTD	101,473	928,873	2,379,542
MARTIN MARIETTA MATERIALS	163,101	19,980,089	36,425,346
MARTIN MIDSTREAM PARTNERS LP	43,226	1,386,747	596,519
MARVELL TECHNOLOGY GROUP LTD	1,239,265	30,114,133	26,569,842
MASCO CORP	969,114	24,607,992	36,264,246
MASIMO CORP	248,290	19,940,278	24,245,519
MASONITE INTERNATIONAL CORP	37,360	2,393,707	2,684,316
MASTEC INC	165,906	4,749,707	8,419,730
MASTERCARD INC A	2,514,269	206,615,257	494,104,144
MASTERCRAFT BOAT HOLDINGS IN	41,929	979,115	1,213,845
MATADOR RESOURCES CO	276,598	6,285,832	8,311,770
MATCH GROUP INC	55,130	1,872,250	2,135,736
MATERIALISE NV ADR	40,400	397,863	524,392
MATERION CORP	47,039	2,184,296	2,547,162
MATLIN AND PARTNERS ACQUIS A	6,091	59,951	60,179
MATRIX SERVICE CO	80,559	934,368	1,478,258
MATSON INC	107,836	2,593,901	4,138,746
MATTEL INC	1,104,750	21,211,732	18,139,995
MATTERSIGHT CORP	35,227	93,352	94,232
MATTHEWS INTL CORP CLASS A	30,057	1,359,670	1,767,352
MAUI LAND + PINEAPPLE CO	4,200	84,210	47,040
MAXIM INTEGRATED PRODUCTS	1,102,563	42,023,129	64,676,346
MAXIMUS INC	293,153	15,568,265	18,207,733
MAXLINEAR INC	81,200	1,129,462	1,265,908
MAXWELL TECHNOLOGIES INC	96,500	499,870	501,800
MB FINANCIAL INC	209,128	7,001,556	9,766,278
MBIA INC	470,064	4,296,995	4,249,379
MBT FINANCIAL CORP	66,951	682,900	713,028
MCCLATCHY CO CLASS A	18,980	175,945	188,851
MCCORMICK + CO INC VTG COM	8,636	834,680	1,000,049
MCCORMICK + CO NON VTG SHRS	203,220	5,174,778	23,591,810
MCDERMOTT INTL INC	458,372	13,423,085	9,007,010
MCDONALD S CORP	2,366,694	211,410,860	370,837,283
MCEWEN MINING INC	484,217	1,235,235	1,002,329
MCGRATH RENTCORP	50,388	1,654,012	3,188,049

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Security Name	Shares	Book Value	Market Value
MCKESSON CORP	831,089	86,458,202	110,867,273
MDC HOLDINGS INC	126,166	4,466,717	3,882,128
MDC PARTNERS INC A	53,269	384,757	245,037
MDU RESOURCES GROUP INC	572,860	11,426,420	16,429,625
MECHEL PJSC SPONSORED ADR	409,425	2,017,816	1,281,500
MECHEL PREF SPON ADR	576,014	670,991	576,014
MEDALLION FINANCIAL CORP	30,700	128,940	168,236
MEDICINES COMPANY	123,500	2,315,374	4,532,450
MEDICINOVA INC	64,798	687,981	515,792
MEDIDATA SOLUTIONS INC	153,706	9,276,456	12,382,555
MEDIFAST INC	43,939	1,758,376	7,037,270
MEDIWOUND LTD	199,900	1,069,465	1,379,310
MEDLEY CAPITAL CORP	102,900	1,273,449	357,063
MEDNAX INC	806,566	38,588,094	34,908,176
MEDPACE HOLDINGS INC	1,579	57,870	67,897
MEDTRONIC PLC	3,696,536	290,586,526	316,460,447
MELCO RESORTS + ENTERT ADR	590,638	9,456,254	16,537,864
MELLANOX TECHNOLOGIES LTD	92,787	4,565,346	7,821,944
MERCADOLIBRE INC	73,028	10,372,671	21,830,260
MERCANTILE BANK CORP	47,006	1,102,446	1,737,342
MERCER INTERNATIONAL INC	156,676	1,427,775	2,741,830
MERCHANTS BANCORP/IN	6,994	194,982	199,539
MERCK + CO. INC.	8,384,151	338,272,880	508,917,966
MERCURY GENERAL CORP	39,286	1,767,924	1,789,870
MERCURY SYSTEMS INC	59,451	2,018,334	2,262,705
MEREDITH CORP	133,267	5,010,834	6,796,617
MERIDIAN BANCORP INC	36,126	416,975	691,813
MERIDIAN BIOSCIENCE INC	86,386	1,570,706	1,373,537
MERIT MEDICAL SYSTEMS INC	115,887	2,027,167	5,933,414
MERITAGE HOMES CORP	91,848	3,171,134	4,036,720
MERITOR INC	156,674	2,021,800	3,222,784
MERSANA THERAPEUTICS INC	604	10,075	10,787
MERUS NV	10,000	205,710	227,600
MESA LABORATORIES INC	8,046	1,208,260	1,698,350
MESA ROYALTY TRUST	2,700	42,390	38,610
MESABI TRUST	56,059	1,310,261	1,376,248
META FINANCIAL GROUP INC	21,238	2,105,476	2,068,581
METHODE ELECTRONICS INC	76,254	2,620,322	3,073,036
METLIFE INC	3,046,921	120,386,077	132,845,756
METROPOLITAN BANK HOLDING CO	227	9,974	11,913
METTLER TOLEDO INTERNATIONAL	84,139	25,927,714	48,685,350
MFC BANCORP LTD/CAYMAN	70,500	450,495	417,360
MGE ENERGY INC	52,701	2,411,590	3,322,798
MGIC INVESTMENT CORP	918,180	8,686,336	9,842,890
MGM RESORTS INTERNATIONAL	1,120,202	27,974,420	32,519,464
MGP INGREDIENTS INC	28,814	1,725,018	2,558,971
MICHAEL KORS HOLDINGS LTD	496,163	29,111,662	33,044,456
MICHAELS COS INC/THE	1,009,434	21,137,838	19,350,850

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Security Name	Shares	Book Value	Market Value
MICROBOT MEDICAL INC	735	618	544
MICROCHIP TECHNOLOGY INC	491,808	25,019,984	44,729,938
MICRON TECHNOLOGY INC	3,078,629	81,661,129	161,443,305
MICROSOFT CORP	18,327,852	711,812,325	1,807,309,486
MICROSTRATEGY INC CL A	23,776	2,112,394	3,037,384
MICROVISION INC	27,600	35,880	30,912
MID PENN BANCORP INC	800	29,120	27,920
MIDDLEBY CORP	99,808	2,810,869	10,421,951
MIDDLESEX WATER CO	104,731	1,746,382	4,416,506
MIDLAND STATES BANCORP INC	4,986	160,511	170,820
MIDSOUTH BANCORP INC	32,858	455,018	435,369
MIDSTATES PETROLEUM CO INC	10,476	-	10
MIDSTATES PETROLEUM CO INC	2,151	2,198,420	29,275
MIDWESTONE FINANCIAL GROUP I	43,264	1,479,909	1,461,458
MILACRON HOLDINGS CORP	18,152	360,309	343,617
MILESTONE SCIENTIFIC INC	5,200	3,796	4,108
MILLENNIUM HEALTH, LLC	15,834	110,838	2,058
MILLER INDUSTRIES INC/TENN	35,646	907,132	910,755
MIMECAST LTD	35,058	1,351,200	1,444,740
MIMEDX GROUP INC	165,622	1,189,730	1,058,325
MIND CTI LTD	37,200	82,212	81,096
MINDBODY INC CLASS A	8,112	307,833	313,123
MINERALS TECHNOLOGIES INC	101,565	6,418,823	7,652,923
MIRATI THERAPEUTICS INC	3,798	106,765	187,241
MISONIX INC	3,500	38,675	43,400
MISTRAS GROUP INC	12,266	225,082	231,582
MITCHAM INDUSTRIES INC	33,200	109,560	133,464
MITEK SYSTEMS INC	56,400	431,460	501,960
MKS INSTRUMENTS INC	186,669	16,024,002	17,864,223
MMC NORILSK NICKEL PJSC ADR	535,984	8,864,634	9,620,913
MOBILE MINI INC	88,191	2,522,321	4,136,158
MOBILE TELESYSTEMS SP ADR	4,685,514	59,979,034	41,373,089
MOBILEIRON INC	14,800	133,200	65,860
MODEL N INC	3,382	59,726	62,905
MODERN MEDIA ACQUISITION COR	5,981	59,631	59,690
MODINE MANUFACTURING CO	119,380	1,218,190	2,178,685
MOELIS + CO CLASS A	54,787	3,015,708	3,213,258
MOHAWK INDUSTRIES INC	145,588	17,372,668	31,195,141
MOLECULAR INSIGHT PHARMACEUT	60,738	-	249
MOLECULAR TEMPLATES INC	18,099	163,796	94,658
MOLINA HEALTHCARE INC	193,819	14,245,910	18,982,633
MOLSON COORS BREWING CO A	130	9,785	8,879
MOLSON COORS BREWING CO B	346,228	20,985,285	23,557,353
MOMENTA PHARMACEUTICALS INC	121,063	1,968,518	2,475,738
MOMO INC SPON ADR	241,017	8,893,950	10,484,240
MONARCH CASINO + RESORT INC	32,308	442,049	1,423,167
MONDELEZ INTERNATIONAL INC A	4,208,492	130,771,385	172,548,172
MONEYGRAM INTERNATIONAL INC	67,099	823,825	448,892

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Security Name	Shares	Book Value	Market Value
MONGODB INC	500	12,000	24,815
MONOLITHIC POWER SYSTEMS INC	94,750	3,178,057	12,665,233
MONOTYPE IMAGING HOLDINGS IN	45,663	646,644	926,959
MONRO INC	78,777	2,465,029	4,576,944
MONROE CAPITAL CORP	4,800	60,735	64,704
MONSTER BEVERAGE CORP	924,195	23,927,020	52,956,374
MOODY S CORP	359,749	18,826,403	61,358,789
MOOG INC CLASS A	105,688	5,559,309	8,239,436
MORGAN STANLEY	4,559,590	143,749,068	216,124,566
MORNINGSTAR INC	44,770	3,382,021	5,741,753
MORPHOSYS AG ADR	96,800	2,428,100	2,936,912
MOSAIC ACQUISITION CORP CL A	6,135	59,654	59,387
MOSAIC CO/THE	1,321,337	48,216,812	37,063,503
MOTORCAR PARTS OF AMERICA IN	24,100	597,198	450,911
MOTOROLA SOLUTIONS INC	562,388	50,514,663	65,445,092
MOVADO GROUP INC	41,384	1,368,281	1,998,847
MPLX LP	978,324	34,873,729	33,399,981
MRC GLOBAL INC	260,158	6,912,411	5,637,624
MSA SAFETY INC	55,874	3,020,674	5,382,901
MSC INDUSTRIAL DIRECT CO A	164,659	10,873,285	13,971,316
MSCI INC	239,895	13,211,867	39,685,830
MSG NETWORKS INC A	135,329	1,318,468	3,241,130
MTS SYSTEMS CORP	50,115	2,393,442	2,638,555
MUELLER INDUSTRIES INC	182,154	4,814,327	5,375,365
MUELLER WATER PRODUCTS INC A	370,687	2,635,543	4,344,452
MULTI COLOR CORP	27,428	730,525	1,773,220
MURPHY OIL CORP	1,065,756	38,221,654	35,990,580
MURPHY USA INC	91,909	3,086,229	6,827,920
MUSTANG BIO INC	10,000	73,606	68,900
MUTUALFIRST FINANCIAL INC	29,171	999,070	1,101,205
MV OIL TRUST	54,000	471,420	554,580
MVC CAPITAL INC	48,900	484,110	464,550
MYERS INDUSTRIES INC	28,208	462,489	541,594
MYLAN NV	2,474,385	106,717,553	89,424,274
MYOKARDIA INC	7,969	382,843	395,661
MYR GROUP INC/DELAWARE	28,534	655,870	1,011,816
MYRIAD GENETICS INC	166,553	3,995,036	6,224,086
N B T BANCORP INC	112,530	3,391,702	4,293,020
NABORS INDUSTRIES LTD	(1,146,537)	(1,334,883)	(7,349,302)
NACCO INDUSTRIES CL A	6,132	137,895	206,955
NAM TAI PROPERTY INC	191,996	1,931,193	2,111,956
NANOMETRICS INC	71,251	875,915	2,522,998
NANOSTRING TECHNOLOGIES INC	29,000	467,190	396,720
NANOVIRICIDES INC	5,114	3,938	2,250
NAPCO SECURITY TECHNOLOGIES	86,060	925,145	1,260,779
NASDAQ INC	397,948	23,008,866	36,320,714
NATHAN S FAMOUS INC	12,525	998,758	1,178,603
NATIONAL AMERICAN UNIVERSITY	3,100	3,224	2,942

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Security Name	Shares	Book Value	Market Value
NATIONAL BANK HOLD CL A	42,784	1,421,256	1,651,035
NATIONAL BANKSHARES INC/VA	19,090	876,357	885,776
NATIONAL BEVERAGE CORP	16,828	1,145,098	1,798,913
NATIONAL CINEMEDIA INC	175,329	2,029,806	1,472,764
NATIONAL COMMERCE CORP	14,738	601,243	682,369
NATIONAL ENERGY	726,459	-	1
NATIONAL ENERGY SERVICES REU	5,898	59,293	61,575
NATIONAL FUEL GAS CO	226,931	9,208,319	12,018,266
NATIONAL GENERAL HLDGS	289,671	5,830,679	7,627,037
NATIONAL HEALTHCARE CORP	29,780	1,819,759	2,095,916
NATIONAL INSTRUMENTS CORP	362,058	11,817,989	15,199,195
NATIONAL OILWELL VARCO INC	1,492,380	54,204,996	64,769,292
NATIONAL PRESTO INDS INC	6,212	454,202	770,288
NATIONAL RESEARCH CORP	35,904	375,877	1,342,810
NATIONAL SECURITY GROUP INC	1,400	22,316	23,310
NATIONAL VISION HOLDINGS INC	4,954	156,645	181,168
NATIONAL WESTERN LIFE GROU A	6,356	1,648,507	1,952,945
NATIONSTAR MORTGAGE HOLDINGS	18,298	322,645	320,764
NATURAL ALTERNATIVES INTL	16,700	168,670	169,505
NATURAL GAS SERVICES GROUP	35,445	468,091	836,502
NATURAL GROCERS BY VITAMIN C	11,047	98,380	140,739
NATURAL HEALTH TRENDS CORP	31,897	1,235,373	798,063
NATURAL RESOURCE PARTNERS LP	24,640	3,405,593	773,696
NATURES SUNSHINE PRODS INC	58,800	743,820	549,780
NATUS MEDICAL INC	80,834	1,641,350	2,788,773
NATUZZI SPA SP ADR	69,000	117,300	110,400
NAUTILUS INC	74,399	886,701	1,168,064
NAVIDEA BIOPHARMACEUTICALS I	367,700	107,736	83,983
NAVIENT CORP	828,644	7,895,633	10,797,231
NAVIGANT CONSULTING INC	149,869	2,576,498	3,318,100
NAVIGATOR HOLDINGS LTD	20,766	354,082	262,690
NAVIGATORS GROUP INC	74,414	2,424,821	4,241,598
NAVIOS MARITIME ACQUISITION	204,928	487,568	125,006
NAVIOS MARITIME HOLDINGS INC	1,277,752	1,176,212	1,088,517
NAVIOS MARITIME PARTNERS LP	210,500	368,375	397,845
NAVISTAR INTERNATIONAL CORP	97,909	3,528,258	3,986,854
NCI BUILDING SYSTEMS INC	46,319	629,371	972,699
NCR CORPORATION	470,887	9,717,928	14,117,192
NEENAH ENTERPRISES INC	96,783	75,439	580,698
NEENAH INC	34,876	1,178,468	2,959,229
NEKTAR THERAPEUTICS	266,378	11,644,706	13,007,238
NELNET INC CL A	86,936	2,395,679	5,077,932
NEOGEN CORP	120,464	2,623,130	9,660,008
NEOGENOMICS INC	83,969	770,837	1,100,834
NEONODE INC	81,900	35,954	30,991
NEOPHOTONICS CORP	19,700	162,131	122,731
NEOS THERAPEUTICS INC	12,000	100,800	75,000
NET 1 UEPS TECHNOLOGIES INC	229,149	2,149,486	2,080,673

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Security Name	Shares	Book Value	Market Value
NETAPP INC	711,569	25,176,118	55,879,514
NETEASE INC ADR	332,663	60,683,835	84,053,960
NETFLIX INC	824,705	72,872,137	322,814,278
NETGEAR INC	73,679	3,247,619	4,604,938
NETLIST INC	47,100	7,310	8,308
NETSCOUT SYSTEMS INC	266,204	4,129,207	7,906,259
NETSHOES CAYMAN LTD	5,000	90,000	11,850
NETSOL TECHNOLOGIES INC	19,480	86,686	108,114
NEURALSTEM INC	11,977	19,882	13,294
NEUROCRINE BIOSCIENCES INC	164,726	4,724,432	16,182,682
NEVRO CORP	1,800	152,739	143,730
NEW ENGLAND REALTY ASSOC LP	4,000	278,000	268,000
NEW HOME CO INC/THE	174,800	1,788,204	1,742,756
NEW JERSEY RESOURCES CORP	139,477	3,881,684	6,241,596
NEW MEDIA INVESTMENT GROUP	96,125	1,510,618	1,776,390
NEW MOUNTAIN FINANCE CORP	28,800	389,119	391,680
NEW ORIENTAL EDUCATIO SP ADR	299,810	27,349,902	28,380,015
NEW RELIC INC	46,455	3,796,181	4,672,908
NEW YORK COMMUNITY BANCORP	1,587,433	21,218,815	17,525,260
NEW YORK TIMES CO A	311,062	4,547,490	8,056,506
NEWELL BRANDS INC	2,247,804	58,728,841	57,970,865
NEWFIELD EXPLORATION CO	525,372	12,760,059	15,892,503
NEWLINK GENETICS CORP	18,300	616,000	87,108
NEWMARK GROUP INC W/I	3,771	59,129	53,661
NEWMARKET CORP	28,469	4,582,673	11,515,711
NEWMONT MINING CORP	1,836,979	60,598,936	69,272,478
NEWPARK RESOURCES INC	186,600	1,408,999	2,024,610
NEWS CORP CLASS A	2,048,272	28,508,795	31,748,216
NEWS CORP CLASS B	662,040	8,437,740	10,493,334
NEWTEK BUSINESS SERVICES COR	56,934	1,025,164	1,133,556
NEXA RESOURCES SA	19,561	341,451	230,233
NEXEO SOLUTIONS INC	5,515	58,955	50,352
NEXSTAR MEDIA GROUP INC CL A	70,497	3,202,686	5,174,480
NEXTDECADE CORP	19,964	117,578	136,554
NEXTERA ENERGY INC	1,719,938	186,521,651	287,281,244
NEXTERA ENERGY PARTNERS LP	160,791	5,131,915	7,504,116
NEXTGEN HEALTHCARE INC	152,047	2,772,626	2,964,917
NGL ENERGY PARTNERS LP	200,891	1,839,424	2,511,138
NI HOLDINGS INC	609	10,000	10,323
NIC INC	153,168	1,866,657	2,381,762
NICE LTD SPON ADR	92,376	9,604,706	9,585,858
NICHOLAS FINANCIAL INC	33,200	290,168	305,440
NICOLET BANKSHARES INC	2,238	126,478	123,336
NIELSEN HOLDINGS PLC	811,228	29,866,002	25,091,282
NII HOLDINGS INC	315,475	1,921,275	1,230,353
NIKE INC CL B	3,129,668	105,822,754	249,371,946
NINE ENERGY SERVICE INC	6,880	169,407	227,866
NINE POINT ENERGY HLDGS (COM)	8,315	451,024	91,465

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Security Name	Shares	Book Value	Market Value
NISOURCE INC	864,660	13,218,315	22,723,265
NL INDUSTRIES	15,300	148,174	133,110
NMI HOLDINGS INC CLASS A	85,164	1,496,332	1,388,173
NN INC	82,556	1,693,865	1,560,308
NOAH HOLDINGS LTD SPON ADS	15,700	482,824	818,755
NOBLE CORP PLC	1,183,312	13,682,973	7,490,365
NOBLE ENERGY INC	1,059,757	33,307,370	37,388,227
NOBLE MIDSTREAM PARTNERS LP	36,370	1,764,376	1,857,052
NOKIA CORP SPON ADR	799,966	4,683,223	4,599,805
NOMAD FOODS LTD	153,094	2,406,957	2,937,874
NORDIC AMERICAN OFFSHORE LTD	60,300	69,948	69,345
NORDIC AMERICAN TANKERS LTD	96,521	1,417,257	258,676
NORDSON CORP	102,855	7,481,373	13,207,611
NORDSTROM INC	513,405	19,455,053	26,584,111
NORFOLK SOUTHERN CORP	1,010,197	87,810,263	152,408,421
NORTH EUROPEAN OIL RTY TRUST	29,100	250,260	235,419
NORTHEAST BANCORP	26,758	528,471	583,324
NORTHERN OIL AND GAS INC	712,100	1,182,086	2,243,115
NORTHERN TECHNOLOGIES INTL	10,700	321,000	383,060
NORTHERN TRUST CORP	592,420	38,833,934	60,954,094
NORTHFIELD BANCORP INC	162,942	2,426,073	2,708,096
NORTHRIM BANCORP INC	41,341	1,423,853	1,635,037
NORTHROP GRUMMAN CORP	644,972	117,006,501	198,457,884
NORTHWEST BANCSHARES INC	319,667	4,468,471	5,559,009
NORTHWEST NATURAL HOLDING CO	44,369	2,179,546	2,830,742
NORTHWEST PIPE CO	20,100	400,995	389,337
NORTHWESTERN CORP	92,707	3,537,514	5,307,476
NORWEGIAN CRUISE LINE HOLDIN	460,577	23,813,942	21,762,263
NORWOOD FINANCIAL CORP	4,422	132,262	159,280
NOVABAY PHARMACEUTICALS INC	4,124	13,609	10,310
NOVANTA INC	49,780	2,941,077	3,101,294
NOVARTIS AG SPONSORED ADR	127,900	9,311,751	9,661,566
NOVATEK PJSC SPONS GDR REG S	167,023	19,322,135	24,769,511
NOVAVAX INC	585,458	2,643,706	784,514
NOVELION THERAPEUTICS INC	39,891	172,728	146,799
NOVO NORDISK A/S SPONS ADR	253,705	12,657,911	11,700,875
NOVOCURE LTD	68,121	1,561,112	2,132,187
NOVOLIPETSK STEEL PJSC GDR	416,752	9,907,022	10,172,916
NOW INC	387,075	8,334,648	5,159,710
NRG ENERGY INC	647,989	24,788,832	19,893,262
NU SKIN ENTERPRISES INC A	119,317	5,361,117	9,329,396
NUANCE COMMUNICATIONS INC	921,469	14,062,567	12,794,597
NUCOR CORP	841,647	39,249,524	52,602,938
NUSTAR ENERGY LP	131,789	6,514,358	2,985,021
NUSTAR GP HOLDINGS LLC	64,104	1,665,465	794,890
NUTANIX INC A	154,011	7,023,306	7,942,347
NUTRISYSTEM INC	37,324	1,251,858	1,436,974
NUVASIVE INC	90,778	3,846,889	4,731,349

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Security Name	Shares	Book Value	Market Value
NUVECTRA CORP	28,233	370,135	579,623
NV5 GLOBAL INC	29,422	1,242,653	2,038,945
NVE CORP	15,477	582,039	1,884,789
NVENT ELECTRIC PLC	326,716	4,094,078	8,200,572
NVIDIA CORP	1,532,312	149,810,451	363,004,713
NVR INC	11,681	17,851,083	34,696,658
NXP SEMICONDUCTORS NV	1,011,175	80,065,567	110,491,092
NXSTAGE MEDICAL INC	96,138	1,529,365	2,682,250
NYMOX PHARMACEUTICAL CORP	20,200	84,436	67,872
O REILLY AUTOMOTIVE INC	242,063	29,451,165	66,221,175
OAKTREE CAPITAL GROUP LLC	81,685	4,212,749	3,320,495
OAKTREE SPECIALTY LENDING CO	30,759	141,082	147,028
OAKTREE STRATEGIC INCOME COR	61,800	503,670	525,300
OASIS PETROLEUM INC	518,669	10,530,228	6,727,137
OCCIDENTAL PETROLEUM CORP	3,293,488	197,560,545	275,599,076
OCEAN RIG UDW INC A	10,564	273,572	311,427
OCEANEERING INTL INC	455,432	12,237,035	11,595,299
OCEANFIRST FINANCIAL CORP	51,931	1,295,512	1,555,853
OCERA THERAPEUTICS INC	30,711	8,292	8,292
OCH ZIFF CAPITAL MANAGEMEN A	462,597	1,888,399	892,812
OCI PARTNERS LP	1,064	10,172	12,236
OCLARO INC	172,383	1,641,599	1,539,380
OCWEN FINANCIAL CORP	347,341	4,638,026	1,375,470
ODYSSEY MARINE EXPLORATION	5,024	41,548	41,649
OFFICE DEPOT INC	1,416,788	6,449,698	3,612,809
OFG BANCORP	123,378	1,126,191	1,733,461
OFS CAPITAL CORP	11,600	124,004	132,936
OGE ENERGY CORP	844,409	24,462,722	29,731,641
OHIO VALLEY BANC CORP	3,982	184,168	208,856
OHR PHARMACEUTICAL INC	78,800	17,336	15,445
OIL DRI CORP OF AMERICA	24,800	957,032	1,045,072
OIL STATES INTERNATIONAL INC	114,030	3,594,397	3,660,363
OKTA INC	75,000	3,966,242	3,777,750
OLD DOMINION FREIGHT LINE	166,792	7,027,591	24,845,336
OLD LINE BANCSHARES INC	32,537	1,118,288	1,135,867
OLD NATIONAL BANCORP	419,728	6,774,410	7,806,941
OLD POINT FINANCIAL CORP	1,000	26,220	28,860
OLD REPUBLIC INTL CORP	734,310	12,083,860	14,620,112
OLD SECOND BANCORP INC	95,625	1,198,989	1,377,000
OLIN CORP	289,612	4,217,802	8,317,657
OLLIE S BARGAIN OUTLET HOLDI	86,448	6,215,695	6,267,480
OLYMPIC STEEL INC	45,472	1,010,369	928,084
OMEGA FLEX INC	18,067	1,235,177	1,429,280
OMEROS CORP	49,900	477,292	905,186
OMNICELL INC	73,644	1,787,951	3,862,628
OMNICOM GROUP	1,317,087	78,383,863	100,454,225
OMNOVA SOLUTIONS INC	141,883	985,270	1,475,583
ON DECK CAPITAL INC	28,412	174,549	198,884

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ON SEMICONDUCTOR CORP	1,925,586	27,772,783	42,815,405
ON TRACK INNOVATIONS LTD	37,200	39,432	43,524
ONCOCYTE CORP	1,855	3,988	4,730
ONCOMED PHARMACEUTICALS INC	3,900	12,051	9,009
ONE GAS INC	120,743	4,095,754	9,024,332
ONEMAIN HOLDINGS INC	108,599	3,001,584	3,615,261
ONEOK INC	704,031	26,671,690	49,162,485
ONESPAN INC	91,234	1,047,966	1,792,748
OPHTHOTECH CORP	43,600	115,104	119,028
OPKO HEALTH INC	703,400	5,484,932	3,305,980
OPPENHEIMER HOLDINGS CL A	34,904	860,472	977,312
OPTICAL CABLE CORP	26,409	72,625	104,316
OPUS BANK	20,060	531,874	575,722
ORACLE CORP	8,941,779	280,191,154	393,974,783
ORASURE TECHNOLOGIES INC	121,913	1,249,593	2,007,907
ORBCOMM INC	95,621	490,831	965,772
ORBIT INTERNATIONAL CORP	105,661	644,532	676,220
ORBOTECH LTD	140,931	3,125,166	8,709,536
ORCHIDS PAPER PRODUCTS CO	25,100	165,660	99,898
OREXIGEN THERAPEUTICS INC	28,420	3,865	1,421
ORIGIN BANCORP INC	4,940	201,450	202,244
ORION ENERGY SYSTEMS INC	66,300	52,377	72,930
ORION ENGINEERED CARBONS SA	72,468	1,891,871	2,235,638
ORION GROUP HOLDINGS INC	91,674	578,452	757,227
ORITANI FINANCIAL CORP	95,163	1,462,755	1,541,641
ORMAT TECHNOLOGIES INC	51,405	2,186,384	2,734,232
ORRSTOWN FINL SERVICES INC	10,245	269,444	266,370
ORTHOFIX INTERNATIONAL NV	40,987	1,916,517	2,328,881
OSHKOSH CORP	142,540	4,380,536	10,023,413
OSI SYSTEMS INC	31,534	1,115,760	2,438,524
OTTER TAIL CORP	73,618	1,996,394	3,504,217
OVASCIENCE INC	47,318	45,727	42,936
OVERSEAS SHIPHOLDING GROUP A	94,788	763,210	367,777
OVERSTOCK.COM INC	3,492	130,428	117,506
OWENS + MINOR INC	191,363	3,947,139	3,197,676
OWENS CORNING	430,608	23,898,151	27,287,629
OWENS ILLINOIS INC	773,824	15,729,809	13,007,981
OXFORD INDUSTRIES INC	52,052	1,930,368	4,319,275
OXFORD SQUARE CAPITAL CORP	9,900	60,009	68,310
OZ DOMESTIC PARTNERS LP	6,340,794	6,321,981	2,144,361
OZ EUREKA FUND LP	9,004,482	5,160,937	24,750,339
P G + E CORP	1,670,508	70,191,213	71,096,820
PACCAR INC	884,644	36,517,668	54,812,542
PACIFIC BIOSCIENCES OF CALIF	457,400	2,100,746	1,623,770
PACIFIC ETHANOL INC	113,250	649,507	294,450
PACIFIC MERCANTILE BANCORP	43,312	402,802	422,292
PACIFIC PREMIER BANCORP INC	68,438	2,524,871	2,610,910
PACIRA PHARMACEUTICALS INC	54,200	3,091,152	1,737,110

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PACKAGING CORP OF AMERICA	284,318	19,428,952	31,783,909
PACWEST BANCORP	358,568	16,366,420	17,720,431
PAGSEGURO DIGITAL LTD CL A	188,300	6,751,925	5,225,325
PAIN THERAPEUTICS INC	14,285	114,851	29,427
PALATIN TECHNOLOGIES INC	488,202	576,078	473,458
PALO ALTO NETWORKS INC	205,852	28,038,812	42,296,410
PANDORA MEDIA INC	389,000	5,475,926	3,065,320
PANHANDLE OIL AND GAS INC A	184,901	3,158,776	3,531,609
PAPA JOHN S INTL INC	91,072	2,484,249	4,619,172
PAPA MURPHY S HOLDINGS INC	17,600	91,168	97,680
PAR PACIFIC HOLDINGS INC	8,808	160,529	153,083
PAR TECHNOLOGY CORP/DEL	30,335	446,228	536,323
PARAMOUNT GOLD NEVADA CORP	18,374	30,133	23,151
PARATEK PHARMACEUTICALS INC	120,400	1,960,856	1,228,080
PARK ELECTROCHEMICAL CORP	58,468	1,260,649	1,355,873
PARK NATIONAL CORP	46,020	4,394,625	5,127,548
PARK OHIO HOLDINGS CORP	36,682	739,895	1,368,239
PARKE BANCORP INC	11,243	242,238	265,897
PARKER DRILLING CO	243,009	516,761	92,343
PARKER HANNIFIN CORP	473,223	55,717,792	73,751,805
PARKERVISION INC	30,670	23,003	20,107
PARSLEY ENERGY INC CLASS A	921,300	27,030,396	27,896,964
PARTY CITY HOLDCO INC	13,364	211,959	203,801
PATRICK INDUSTRIES INC	63,456	1,665,450	3,607,474
PATRIOT TRANSPORTATION HOLDI	18,566	340,500	399,169
PATTERN ENERGY GROUP INC A	125,025	3,178,035	2,344,219
PATTERSON COS INC	123,308	3,332,788	2,795,392
PATTERSON UTI ENERGY INC	358,475	6,770,970	6,452,550
PAYCHEX INC	897,443	36,045,164	61,340,229
PAYCOM SOFTWARE INC	234,919	22,561,520	23,217,045
PAYLOCITY HOLDING CORP	46,344	2,300,246	2,727,808
PAYPAL HOLDINGS INC	2,695,556	105,646,981	224,458,948
PB BANCORP INC	21,894	229,887	248,497
PBF ENERGY INC CLASS A	215,141	6,277,106	9,020,862
PBF LOGISTICS LP	12,245	267,347	257,145
PC CONNECTION INC	10,964	298,919	364,005
PC TEL INC	50,050	355,105	312,312
PCM INC	21,098	288,047	319,635
PCSB FINANCIAL CORP	2,801	59,409	55,656
PDC ENERGY INC	199,721	10,029,430	12,073,134
PDF SOLUTIONS INC	63,800	490,487	764,324
PDL BIOPHARMA INC	862,482	6,327,338	2,018,208
PDVWIRELESS INC	1,878	59,275	46,856
PEAPACK GLADSTONE FINL CORP	56,598	1,862,040	1,957,725
PEGASYSTEMS INC	91,406	1,794,214	5,009,049
PENDRELL CORP	599	407,320	410,315
PENN NATIONAL GAMING INC	149,729	1,966,775	5,029,397
PENN VIRGINIA CORP	2,403	110,456	203,991

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PENNANTPARK FLOATING RATE CA	8,064	108,061	110,154
PENNANTPARK INVESTMENT CORP	23,600	165,241	165,318
PENNS WOODS BANCORP INC	15,688	684,554	702,509
PENNYMAC FINANCIAL SERVICES	21,360	461,681	419,724
PENSARE ACQUISITION CORP	6,079	60,059	60,121
PENSKE AUTOMOTIVE GROUP INC	104,704	3,423,498	4,905,382
PENTAIR PLC	765,949	28,230,843	32,231,134
PENUMBRA INC	43,500	5,141,325	6,009,525
PEOPLE S UNITED FINANCIAL	972,396	15,175,492	17,590,644
PEOPLE S UTAH BANCORP	1,855	60,839	66,224
PEOPLES BANCORP INC	51,873	1,463,647	1,959,762
PEOPLES BANCORP OF NC	8,747	267,221	280,166
PEOPLES FINANCIAL CORP/MISS	18,007	251,558	249,397
PEOPLES FINANCIAL SERVICES	1,326	61,084	62,349
PEPSICO INC	4,560,949	329,030,753	496,550,518
PERCEPTRON INC	28,600	253,253	301,730
PERELLA WEINBERG MAC	500,000,000	500,000,000	500,000,000
PERFICIENT INC	137,280	2,639,041	3,620,074
PERFORMANCE FOOD GROUP CO	234,288	7,759,040	8,598,370
PERFORMANT FINANCIAL CORP	315,000	960,750	677,250
PERKINELMER INC	252,797	6,716,524	18,512,324
PERMA PIPE INTERNATIONAL HOL	19,400	176,540	181,390
PERNIX THERAPEUTICS HOLDINGS	1,880	4,512	4,568
PERRIGO CO PLC	412,716	49,796,296	30,091,124
PERRY ELLIS INTERNATIONAL	40,490	893,965	1,100,113
PERSPECTA INC	272,877	2,476,420	5,607,622
PETIQ INC	432	9,945	11,604
PETMED EXPRESS INC	40,565	648,662	1,786,888
PETROLEO BRASIL SP PREF ADR	1,325,634	16,895,414	11,718,605
PETROLEO BRASILEIRO SPON ADR	1,804,756	22,279,073	18,101,703
PETROQUEST ENERGY INC	122,550	68,346	27,941
PFENEX INC	65,000	373,750	351,650
PFIZER INC	20,492,921	569,475,025	743,483,174
PFSWEB INC	43,367	405,915	421,527
PGT INNOVATIONS INC	86,697	1,049,889	1,807,632
PHH CORP	98,347	1,493,342	1,068,048
PHI INC NON VOTING	31,343	410,619	318,758
PHIBRO ANIMAL HEALTH CORP A	38,619	1,490,270	1,778,405
PHILLIPS 66	1,576,530	100,552,637	177,060,084
PHILLIPS 66 PARTNERS LP	78,667	3,994,464	4,016,737
PHOSAGRO PJSC GDR REG S	51,966	746,757	667,763
PHOSAGRO PJSC GDR REG S	274,065	3,735,427	3,521,735
PHOTRONICS INC	700,228	5,135,079	5,584,318
PICO HOLDINGS INC	20,986	614,444	244,487
PIER 1 IMPORTS INC	466,112	3,344,919	1,109,347
PIERIS PHARMACEUTICALS INC	35,274	182,740	178,839
PILGRIM S PRIDE CORP	320,535	5,773,208	6,452,370
PINNACLE ENTERTAINMENT INC	138,413	2,881,464	4,668,670

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PINNACLE FINANCIAL PARTNERS	236,828	6,721,928	14,529,398
PINNACLE FOODS INC	343,741	19,163,440	22,363,789
PINNACLE WEST CAPITAL	426,069	28,680,101	34,324,119
PIONEER ENERGY SERVICES CORP	71,681	299,923	419,334
PIONEER NATURAL RESOURCES CO	644,063	89,905,906	121,882,482
PIONEER POWER SOLUTIONS INC	17,600	102,960	90,640
PIPER JAFFRAY COS	28,403	1,052,835	2,182,771
PITNEY BOWES INC	850,826	9,219,571	7,291,579
PIVOTAL SOFTWARE INC CL A	14,030	341,689	340,508
PIXELWORKS INC	48,566	202,035	175,323
PJT PARTNERS INC A	26,131	547,162	1,395,134
PLAINS ALL AMER PIPELINE LP	933,359	24,714,683	22,064,607
PLAINS GP HOLDINGS LP CL A	246,714	11,971,415	5,898,932
PLANET FITNESS INC CL A	41,612	1,229,004	1,828,431
PLANTRONICS INC	117,265	3,289,311	8,941,456
PLATFORM SPECIALTY PRODUCTS	120,319	2,313,057	1,395,700
PLATINUM EAGLE ACQUISITION C	15,160	148,758	148,568
PLAYA HOTELS + RESORTS NV	10,315	106,879	111,402
PLAYAGS INC	2,634	60,213	71,302
PLDT INC SPON ADR	614,300	34,705,658	14,362,334
PLEXUS CORP	106,779	3,967,153	6,357,622
PLUG POWER INC	441,214	1,823,675	891,252
PLUMAS BANCORP	3,415	96,303	96,303
PLURALSIGHT INC A	7,562	214,742	184,891
PLURISTEM THERAPEUTICS INC	181,700	225,308	221,674
PNC FINANCIAL SERVICES GROUP	1,452,160	124,957,833	196,186,816
PNM RESOURCES INC	202,096	5,297,523	7,861,534
POLARIS INDUSTRIES INC	156,209	12,423,175	19,085,616
POLARITYTE INC	1,723	30,566	40,559
POLYONE CORPORATION	244,608	4,845,648	10,571,958
POLYUS PJSC REG S GDR	86,179	3,415,295	2,830,980
POOL CORP	97,251	5,432,249	14,733,527
POPE RESOURCES	3,142	165,550	230,937
POPULAR INC	330,422	12,147,662	14,938,379
PORTLAND GENERAL ELECTRIC CO	333,666	12,294,134	14,267,558
PORTOLA PHARMACEUTICALS INC	90,300	3,825,249	3,410,631
POST HOLDINGS INC	121,899	7,216,142	10,485,752
POTBELLY CORP	8,608	108,815	111,474
POWELL INDUSTRIES INC	31,950	1,004,392	1,112,819
POWER INTEGRATIONS INC	68,302	3,306,627	4,989,461
PPG INDUSTRIES INC	656,715	38,449,323	68,121,047
PPL CORP	2,105,448	56,112,544	60,110,540
PQ GROUP HOLDINGS INC	96,566	1,678,646	1,738,188
PRA GROUP INC	108,020	2,423,729	4,164,171
PRA HEALTH SCIENCES INC	179,658	14,242,992	16,772,871
PRAXAIR INC	546,773	35,905,730	86,472,150
PREFERRED BANK/LOS ANGELES	30,606	826,640	1,881,045
PREFORMED LINE PRODUCTS CO	5,890	295,162	522,914

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PREMIER FINANCIAL BANCORP	42,230	673,315	788,434
PREMIER INC CLASS A	101,568	3,587,480	3,695,044
PRESIDIO INC	62,015	892,170	812,397
PRESTIGE CONSUMER HEALTHCARE	108,300	3,433,195	4,156,554
PRGC PROGRESS INVESTMENTS II	49,134,299	481,073,318	617,000,469
PRGX GLOBAL INC	91,307	913,070	885,678
PRICESMART INC	41,154	1,963,338	3,724,437
PRIMEENERGY CORP	4,580	307,776	334,340
PRIMERICA INC	79,882	3,670,325	7,956,247
PRIMO WATER CORP	60,805	776,560	1,063,479
PRIMORIS SERVICES CORP	72,699	1,868,197	1,979,594
PRINCIPAL FINANCIAL GROUP	1,255,599	61,666,609	66,483,967
PROASSURANCE CORP	117,812	4,867,390	4,176,435
PROCTER + GAMBLE CO/THE	6,738,177	378,197,589	525,982,097
PROFIRE ENERGY INC	25,000	87,500	84,500
PROGENICS PHARMACEUTICALS	140,800	770,176	1,132,032
PROGRESS SOFTWARE CORP	106,871	3,510,784	4,148,732
PROGRESSIVE CORP	2,444,827	100,004,430	144,611,517
PROOFPOINT INC	83,115	4,163,813	9,583,991
PROPETRO HOLDING CORP	10,951	206,098	171,712
PROPHASE LABS INC	2,841	8,353	9,233
PROS HOLDINGS INC	48,600	518,074	1,777,302
PROSPECT CAPITAL CORP	801,839	7,000,516	5,380,340
PROSPERITY BANCSHARES INC	190,682	11,083,332	13,035,022
PROTALIX BIOTHERAPEUTICS INC	800,900	335,978	344,387
PROTECTIVE INSURANCE CORP B	14,344	309,391	349,994
PROTEOSTASIS THERAPEUTICS IN	41,200	219,184	114,948
PROTHENA CORP PLC	57,168	2,591,343	833,509
PROTO LABS INC	44,876	4,940,132	5,338,000
PROVIDENCE SERVICE CORP	41,234	921,505	3,238,931
PROVIDENT FINANCIAL HLDGS	53,515	977,184	1,021,066
PROVIDENT FINANCIAL SERVICES	214,035	4,190,537	5,892,384
PRUDENTIAL BANCORP INC	16,887	299,744	325,919
PRUDENTIAL FINANCIAL INC	1,389,045	102,115,064	129,889,598
PSYCHEMEDICS CORP	48,160	1,007,989	926,598
PTC INC	221,776	7,441,073	20,804,807
PTC THERAPEUTICS INC	49,592	2,003,097	1,672,738
PUBLIC SERVICE ENTERPRISE GP	1,752,877	64,895,352	94,900,761
PULTEGROUP INC	825,124	14,607,696	23,722,315
PUMA BIOTECHNOLOGY INC	70,300	5,053,486	4,158,245
PURE CYCLE CORP	80,300	730,730	766,865
PURE STORAGE INC CLASS A	71,328	1,512,317	1,703,313
PVH CORP	332,433	40,587,564	49,771,869
PZENA INVESTMENT MANAGM CL A	24,210	219,585	222,974
Q2 HOLDINGS INC	15,548	767,574	887,013
QAD INC A	29,797	416,877	1,494,320
QAD INC B	7,500	92,613	303,750
QCR HOLDINGS INC	30,505	1,428,302	1,447,462

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QEP RESOURCES INC	664,729	13,366,556	8,149,578
QIAGEN N.V.	95,629	3,439,055	3,457,945
QIWI PLC SPONSORED ADR	79,854	1,534,238	1,257,701
QORVO INC	268,349	9,260,664	21,513,539
QUAD GRAPHICS INC	83,221	2,614,544	1,733,493
QUAKER CHEMICAL CORP	40,382	1,859,700	6,253,960
QUALCOMM INC	3,614,236	142,391,497	202,830,924
QUALYS INC	51,647	3,945,416	4,353,842
QUANEX BUILDING PRODUCTS	79,306	1,426,671	1,423,543
QUANTA SERVICES INC	677,640	19,563,345	22,633,176
QUANTENNA COMMUNICATIONS INC	14,300	228,800	222,222
QUANTUM CORP	109,491	419,370	240,880
QUDIAN INC SPON ADR	79,983	757,759	708,649
QUEST DIAGNOSTICS INC	666,052	49,305,602	73,225,757
QUICKLOGIC CORP	119,100	166,740	136,965
QUIDEL CORP	56,597	1,321,173	3,763,701
QUINSTREET INC	231,922	2,527,753	2,945,409
QUMU CORP	37,200	66,216	81,840
QUORUM HEALTH CORP	132,146	878,138	660,730
QUOTIENT TECHNOLOGY INC	145,459	2,121,069	1,905,513
QURATE RETAIL INC	1,577,733	31,893,372	33,479,494
R1 RCM INC	14,851	119,556	128,907
RA PHARMACEUTICALS INC	900	11,700	8,955
RADA ELECTRONIC INDS LTD	43,750	100,188	134,750
RADCOM LTD	537	10,074	10,606
RADIAN GROUP INC	610,938	9,152,616	9,909,414
RADIANT LOGISTICS INC	61,000	217,770	238,510
RADISYS CORP	202,107	162,409	141,293
RADIUS HEALTH INC	63,700	4,098,753	1,877,239
RADNET INC	160,176	1,088,523	2,402,640
RADWARE LTD	173,637	2,264,985	4,389,543
RAFAEL HOLDINGS INC CLASS B	8,575	30,625	78,804
RALPH LAUREN CORP	189,238	17,604,456	23,791,001
RAMBUS INC	262,525	3,774,263	3,292,064
RANGE RESOURCES CORP	(554,598)	(5,711,109)	(9,278,425)
RAPID7 INC	5,690	156,191	160,572
RASER TECHNOLOGIES INC	383,800	-	1,957
RAVE RESTAURANT GROUP INC	64,220	86,697	91,835
RAVEN INDUSTRIES INC	107,213	2,402,598	4,122,340
RAYMOND JAMES FINANCIAL INC	378,423	22,630,339	33,812,095
RAYONIER ADVANCED MATERIALS	95,778	2,391,917	1,636,846
RAYTHEON COMPANY	951,294	108,838,200	183,770,975
RBB BANCORP	2,205	60,606	70,825
RBC BEARINGS INC	50,744	2,671,784	6,536,335
RCI HOSPITALITY HOLDINGS INC	37,131	1,015,913	1,175,196
RCM TECHNOLOGIES INC	50,700	272,766	250,458
RE/MAX HOLDINGS INC CL A	39,348	2,281,833	2,063,803
READING INTERNATIONAL INC A	59,617	947,585	950,891

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REALNETWORKS INC	9,135	31,141	33,800
REALOGY HOLDINGS CORP	423,999	15,681,492	9,667,177
REALPAGE INC	156,465	4,275,236	8,621,222
REATA PHARMACEUTICALS INC A	5,096	197,457	178,207
RECRO PHARMA INC	64,300	776,744	322,786
RED HAT INC	371,620	22,086,015	49,934,579
RED LION HOTELS CORP	60,800	604,960	708,320
RED ROBIN GOURMET BURGERS	28,356	1,262,107	1,321,390
RED ROCK RESORTS INC CLASS A	16,241	465,486	544,074
RED VIOLET INC	588	3,704	5,057
REDFIN CORP	43,737	958,939	1,009,887
REED S INC	13,200	30,360	37,620
REGAL BELOIT CORP	130,944	8,204,738	10,711,219
REGALWOOD GLOBAL ENERGY LT A	6,161	60,255	60,131
REGENERON PHARMACEUTICALS	177,435	31,539,328	61,213,301
REGENXBIO INC	20,139	1,026,813	1,444,973
REGIONAL MANAGEMENT CORP	44,006	1,455,996	1,541,090
REGIONS FINANCIAL CORP	5,132,660	73,500,042	91,258,695
REGIS CORP	106,253	1,827,766	1,757,425
REGULUS THERAPEUTICS INC	177,600	119,702	117,074
REINSURANCE GROUP OF AMERICA	382,047	43,783,777	50,995,634
REIS INC	8,669	182,251	188,984
RELIANCE STEEL + ALUMINUM	274,159	18,729,024	23,999,879
RELIANT BANCORP INC	26,700	614,100	748,935
RENAISSANCERE HOLDINGS LTD	110,786	10,391,349	13,329,772
RENASANT CORP	100,798	4,098,700	4,588,325
RENEWABLE ENERGY GROUP INC	407,936	3,833,983	7,281,658
RENT A CENTER INC	211,272	3,111,305	3,109,924
REPLIGEN CORP	105,859	1,239,818	4,979,607
REPUBLIC BANCORP INC CLASS A	30,123	945,574	1,364,572
REPUBLIC FIRST BANCORP INC	71,611	651,545	562,146
REPUBLIC SERVICES INC	747,297	29,499,180	51,085,223
RESEARCH FRONTIERS INC	62,841	59,699	51,781
RESHAPE LIFESCIENCES INC	6	51	14
RESMED INC	288,588	11,924,634	29,891,945
RESOLUTE ENERGY CORP	4,467	144,061	139,370
RESOLUTE FOREST PRODUCTS	199,572	2,472,781	2,065,570
RESOURCES CONNECTION INC	158,932	2,477,814	2,685,951
RESTAURANT BRANDS INTERN	143,397	8,656,350	8,646,839
RETROPHIN INC	56,525	1,740,204	1,540,872
REV GROUP INC	4,300	94,600	73,143
REVANCE THERAPEUTICS INC	4,755	145,551	130,525
REVLON INC CLASS A	59,726	1,104,023	1,048,191
REWALK ROBOTICS LTD	205,000	225,500	200,880
REX AMERICAN RESOURCES CORP	34,038	1,427,749	2,756,057
REX ENERGY CORP	42,720	35,671	5,938
REXNORD CORP	264,873	7,034,777	7,697,209
RGC RESOURCES INC	12,900	325,209	376,422

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RH	51,218	3,498,785	7,155,155
RIBBON COMMUNICATIONS INC	111,902	1,377,752	796,742
RICE MIDSTREAM PARTNERS LP	121,049	2,219,768	2,060,254
RICHARDSON ELEC LTD	51,000	471,240	496,740
RIGEL PHARMACEUTICALS INC	550,694	1,398,703	1,558,464
RIGNET INC	5,713	87,265	58,844
RING ENERGY INC	138,700	1,822,644	1,750,394
RINGCENTRAL INC CLASS A	156,096	2,815,695	10,981,354
RIO TINTO PLC SPON ADR	476,756	23,406,613	26,450,423
RIOT BLOCKCHAIN INC	16,907	126,633	107,190
RISE EDUCATION CAYMAN ADR	3,944	62,827	55,689
RITE AID CORP	3,195,160	9,917,863	5,527,627
RIVERVIEW BANCORP INC	69,355	645,002	585,356
RLI CORP	101,661	2,650,911	6,728,942
RMR GROUP INC/THE A	11,590	241,830	909,236
ROADRUNNER TRANSPORTATION SY	96,053	1,015,111	200,751
ROBERT HALF INTL INC	654,643	28,371,073	42,617,259
ROCKET PHARMACEUTICALS INC	9,325	204,548	183,050
ROCKWELL AUTOMATION INC	287,038	21,220,315	47,714,327
ROCKWELL COLLINS INC	461,673	36,911,438	62,178,120
ROCKWELL MEDICAL INC	51,400	488,300	253,402
ROCKY BRANDS INC	51,496	1,264,077	1,544,880
ROCKY MOUNTAIN CHOC FACT INC	20,320	237,541	232,461
ROGERS CORP	31,271	2,082,362	3,485,466
ROKU INC	8,847	336,628	377,059
ROLLINS INC	449,514	13,328,433	23,635,446
ROPER TECHNOLOGIES INC	202,177	19,660,172	55,782,656
ROSETTA STONE INC	31,922	352,684	511,710
ROSNEFT OIL CO PJSC REGS GDR	2,839,142	16,161,306	17,659,463
ROSS STORES INC	1,511,252	74,929,355	128,078,607
ROSTELECOM SPONSORED ADR	375,924	4,308,570	2,646,505
ROWAN COMPANIES PLC A	521,166	10,424,273	8,453,313
ROYAL CARIBBEAN CRUISES LTD	475,156	34,108,571	49,226,162
ROYAL DUTCH SHELL SPON ADR A	377,993	25,470,874	26,168,455
ROYAL DUTCH SHELL SPON ADR B	234,361	16,830,010	17,026,327
ROYAL GOLD INC	126,834	8,018,163	11,775,269
RPC INC	181,045	2,189,575	2,637,826
RPM INTERNATIONAL INC	364,449	12,950,342	21,254,666
RR DONNELLEY + SONS CO	323,629	5,558,235	1,864,103
RSP PERMIAN INC	155,200	5,432,955	6,831,904
RTI SURGICAL INC	189,500	833,800	871,700
RTW RETAILWINDS INC	176,000	702,240	901,120
RUBICON PROJECT INC/THE	88,499	201,220	252,222
RUBICON TECHNOLOGY INC	6,130	42,052	48,427
RUDOLPH TECHNOLOGIES INC	193,207	3,588,409	5,718,927
RUE21 CLASS A COMMON STOCK	14,414	49,555	8,403
RUSH ENTERPRISES INC CL B	1,510	61,869	66,289
RUSH ENTERPRISES INC CL A	59,628	2,190,509	2,586,663

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RUSHYDRO PJSC ADR	6,746,290	9,076,076	7,083,605
RUTH S HOSPITALITY GROUP INC	116,952	758,926	3,280,504
RYANAIR HOLDINGS PLC SP ADR	563,968	20,286,248	64,422,065
RYDER SYSTEM INC	502,714	35,833,840	36,125,028
RYERSON HOLDING CORP	38,845	367,876	433,122
S + T BANCORP INC	79,449	3,342,277	3,435,375
S+P GLOBAL INC	801,832	82,198,971	163,485,526
SABAN CAPITAL ACQUISITION A	5,952	59,715	60,115
SABINE OIL + GAS HOLDINGS IN	78	488	410
SABINE OIL + GAS HOLDINGS IN	138	6,141	6,555
SABRE CORP	448,318	10,424,821	11,046,556
SAFE BULKERS INC	461,455	1,389,421	1,568,947
SAFEGUARD SCIENTIFICS INC	31,839	387,319	407,539
SAFETY INSURANCE GROUP INC	16,048	1,048,521	1,370,499
SAGA COMMUNICATIONS INC CL A	12,700	568,960	488,950
SAGE THERAPEUTICS INC	64,596	4,624,564	10,111,212
SAIA INC	48,222	1,150,322	3,898,749
SAILPOINT TECHNOLOGIES HOLDI	9,486	251,210	232,786
SALEM MEDIA GROUP INC	39,300	125,760	202,395
SALESFORCE.COM INC	1,749,378	119,308,538	238,615,159
SALISBURY BANCORP INC	2,300	91,425	102,810
SALLY BEAUTY HOLDINGS INC	1,095,523	21,136,783	17,561,234
SAMSUNG ELECTRO REGS GDR PFD	1,881	842,379	1,581,921
SANCHEZ ENERGY CORP	309,864	4,610,659	1,400,585
SANCHEZ MIDSTREAM PARTNERS L	30,030	359,765	354,354
SANDERSON FARMS INC	43,494	2,843,762	4,573,394
SANDRIDGE ENERGY INC	1,933	-	503
SANDRIDGE ENERGY INC	4,592	-	1,286
SANDRIDGE ENERGY INC	43,990	992,562	780,383
SANDRIDGE MISSISSIPPIAN TRUS	59,000	52,227	116,820
SANDRIDGE MISSISSIPPIAN TRUS	129,500	138,565	235,690
SANDRIDGE PERMIAN TRUST	173,300	381,260	450,580
SANDY SPRING BANCORP INC	61,232	1,427,469	2,511,124
SANGAMO THERAPEUTICS INC	112,130	1,041,047	1,592,246
SANMINA CORP	220,728	4,523,820	6,467,330
SANTANDER CONSUMER USA HOLDI	441,277	9,022,743	8,423,978
SAP SE SPONSORED ADR	172,643	18,141,618	19,967,889
SAREPTA THERAPEUTICS INC	112,347	2,063,653	14,850,026
SB FINANCIAL GROUP INC	3,200	60,512	65,024
SBERBANK PJSC SPONSORED ADR	6,812,126	67,145,337	97,788,069
SBERBANK PJSC SPONSORED ADR	8,481,098	115,032,413	122,424,650
SCANA CORP	263,194	11,001,787	10,138,233
SCANSOURCE INC	90,379	3,156,889	3,642,274
SCHLUMBERGER LTD	3,180,013	159,654,681	213,156,271
SCHNEIDER NATIONAL INC CL B	11,286	306,433	310,478
SCHNITZER STEEL INDS INC A	63,866	2,287,885	2,152,284
SCHOLASTIC CORP	110,315	3,912,813	4,888,058
SCHULMAN (A.) INC	74,222	2,039,028	3,302,879

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Security Name	Shares	Book Value	Market Value
SCHWAB (CHARLES) CORP	2,478,374	52,563,242	126,644,911
SCIENCE APPLICATIONS INTE	114,707	5,067,615	9,283,238
SCIENTIFIC GAMES CORP	89,512	1,930,866	4,399,515
SCORPIO BULKERS INC	184,923	4,082,748	1,312,953
SCORPIO TANKERS INC	574,079	5,042,398	1,613,162
SCOTTS MIRACLE GRO CO	138,108	8,833,266	11,485,061
SCYNEXIS INC	200,000	246,000	328,000
SEABOARD CORP	318	1,276,828	1,260,151
SEACHANGE INTERNATIONAL INC	150,437	481,653	514,495
SEACOAST BANKING CORP/FL	55,375	929,753	1,748,743
SEACOR HOLDINGS INC	55,577	2,452,150	3,182,895
SEACOR MARINE HOLDINGS INC	47,700	1,031,394	1,101,393
SEADRILL LTD	756,076	251,146	162,556
SEADRILL PARTNERS LLC	327,677	6,873,833	1,137,039
SEAGATE TECHNOLOGY	601,645	14,247,002	33,974,893
SEALED AIR CORP	525,152	12,961,618	22,292,702
SEARS HOLDINGS CORP	34,989	631,046	82,924
SEASPAN CORP	328,055	3,843,758	3,339,600
SEASPINE HOLDINGS CORP	17,000	194,820	214,540
SEATTLE GENETICS INC	171,100	4,403,594	11,359,329
SEAWORLD ENTERTAINMENT INC	205,593	4,843,024	4,486,039
SECUREWORKS CORP A	34,500	373,635	429,525
SECURITY NATL FINL CORP CL A	58,303	311,921	303,176
SEI INVESTMENTS COMPANY	571,779	18,890,437	35,747,623
SELECT BANCORP INC	14,698	193,132	197,982
SELECT MEDICAL HOLDINGS CORP	155,911	1,766,004	2,829,785
SELECTIVE INSURANCE GROUP	110,412	2,660,079	6,072,660
SELLAS LIFE SCIENCES GROUP I	786	4,559	2,688
SEMGROUP CORP CLASS A	80,500	2,770,175	2,044,700
SEMPRA ENERGY	613,694	44,374,658	71,256,010
SEMTECH CORP	122,403	3,623,381	5,759,061
SENDGRID INC	4,121	99,685	109,289
SENECA FOODS CORP CL A	11,717	341,139	316,359
SENOMYX INC	108,400	123,576	130,080
SENSATA TECHNOLOGIES HOLDING	340,645	12,910,971	16,207,889
SENSEONICS HOLDINGS INC	16,213	55,016	66,635
SENSIENT TECHNOLOGIES CORP	102,707	3,705,589	7,348,686
SEQUANS COMMUNICATIONS ADR	67,000	111,220	136,680
SERES THERAPEUTICS INC	1,491	14,618	12,823
SERVICE CORP INTERNATIONAL	323,440	5,265,768	11,575,918
SERVICEMASTER GLOBAL HOLDING	245,026	10,571,356	14,571,696
SERVICENOW INC	363,562	36,344,291	62,703,538
SERVICESOURCE INTERNATIONAL	239,458	1,483,225	943,465
SERVISFIRST BANCSHARES INC	83,786	3,579,790	3,496,390
SEVERN BANCORP INC/MD	49,450	370,875	427,743
SH JINJIANG INTL HOTELS B	240,303	534,533	586,099
SH JINJIANG INTL TRAVEL B	80,100	319,107	163,724
SHAKE SHACK INC CLASS A	35,253	2,119,563	2,333,044

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SHANG GONG GROUP CO LTD B	303,079	213,415	201,244
SHANGHAI BAILIAN GROUP CO B	372,618	527,471	426,648
SHANGHAI BAOSIGHT SOFTWARE B	338,000	526,583	640,510
SHANGHAI CHLOR ALKALI CHEM B	901,392	622,247	563,370
SHANGHAI DIESEL ENGINE CO B	503,760	345,078	309,812
SHANGHAI GREENCOURT INVEST B	307,500	125,829	125,153
SHANGHAI HAIXIN GROUP CO B	714,234	443,672	339,261
SHANGHAI HIGHLY GROUP CO B	446,252	301,220	369,943
SHANGHAI HUAYI GROUP CORP	383,500	345,495	344,383
SHANGHAI JINJIANG INTL B	237,630	366,015	245,947
SHANGHAI JINQIAO EXPORT PR B	785,916	1,047,772	994,970
SHANGHAI LUJIAZUI FIN+TRAD B	2,059,451	2,864,549	2,949,134
SHANGHAI MECHANICAL AND EL B	637,720	1,280,128	1,170,216
SHANGHAI PHOENIX ENTERPRIS B	209,801	139,280	122,943
SHANGHAI SHIBEI HI TECH CO B	731,700	420,394	280,241
SHANGHAI WAIGAOQIAO FREE B	333,153	485,778	462,416
SHANGHAI ZHENHUA HEAVY IND B	2,242,949	1,228,634	1,056,429
SHANGHAI ZHONGYIDA CO LTD B	496,200	302,627	131,493
SHARPS COMPLIANCE CORP	29,600	119,880	109,224
SHELL MIDSTREAM PARTNERS LP	271,516	7,296,325	6,022,225
SHENANDOAH TELECOMMUNICATION	98,577	1,782,277	3,223,468
SHERWIN WILLIAMS CO/THE	167,808	27,632,901	68,393,507
SHILOH INDUSTRIES INC	44,928	388,963	390,874
SHIP FINANCE INTL LTD	186,185	2,285,325	2,783,466
SHOE CARNIVAL INC	48,769	880,248	1,582,554
SHORE BANCSHARES INC	27,851	514,617	529,726
SHUTTERFLY INC	66,795	3,302,253	6,013,554
SHUTTERSTOCK INC	30,374	2,038,573	1,441,550
SI FINANCIAL GROUP INC	36,938	524,520	544,836
SIERRA BANCORP	41,751	1,009,397	1,179,048
SIFCO INDUSTRIES	21,725	124,702	117,804
SIFY TECHNOLOGIES SPON ADR	161,800	305,802	297,712
SIGMA DESIGNS INC	307,746	1,908,882	1,877,251
SIGMATRON INTERNATIONAL INC	8,700	58,638	61,074
SIGNATURE BANK	108,793	7,104,244	13,912,449
SIGNET JEWELERS LTD	406,238	18,774,600	22,647,769
SILGAN HOLDINGS INC	128,985	3,658,891	3,460,668
SILICOM LTD	1,618	60,041	62,228
SILICON LABORATORIES INC	109,693	7,883,058	10,925,423
SILICON MOTION TECHNOL ADR	69,185	1,767,411	3,659,195
SILVERBOW RESOURCES INC	8,906	240,852	257,205
SIMMONS FIRST NATL CORP CL A	152,567	3,915,851	4,561,753
SIMPLY GOOD FOODS CO/THE	21,227	264,880	306,518
SIMPSON MANUFACTURING CO INC	82,516	3,073,788	5,131,670
SIMULATIONS PLUS INC	39,200	652,680	872,200
SINA CORP	92,392	10,247,903	7,824,678
SINCLAIR BROADCAST GROUP A	226,377	5,075,762	7,278,021
SINOVAC BIOTECH LTD	70,064	453,742	522,677

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SIRIUS XM HOLDINGS INC	5,056,574	21,377,664	34,233,006
SISTEMA PJSC REG S SPONS GDR	414,068	3,276,995	1,129,578
SITEONE LANDSCAPE SUPPLY INC	9,443	731,911	792,929
SIX FLAGS ENTERTAINMENT CORP	204,503	7,182,035	14,325,435
SJW GROUP	14,009	621,545	927,676
SKECHERS USA INC CL A	364,923	8,589,619	10,951,339
SKYLINE CHAMPION CORP	9,900	251,262	346,896
SKYWEST INC	161,638	4,986,204	8,389,012
SKYWORKS SOLUTIONS INC	446,355	21,791,553	43,140,211
SLEEP NUMBER CORP	116,912	2,225,762	3,392,786
SLM CORP	(241,679)	(7,447,627)	(2,767,225)
SM ENERGY CO	(436,263)	(6,253,094)	(11,207,596)
SMART + FINAL STORES INC	44,869	337,578	249,023
SMART GLOBAL HOLDINGS INC	1,355	56,666	43,184
SMITH (A.O.) CORP	332,048	6,985,993	19,640,639
SMITH + NEPHEW PLC SPON ADR	312,789	10,483,575	11,738,971
SMITH MICRO SOFTWARE INC	22,375	44,079	51,239
SMTC CORPORATION	25,860	63,098	76,028
SNAP INC A	451,200	6,765,217	5,906,208
SNAP ON INC	163,506	15,013,703	26,278,684
SOCIAL CAPITAL HEDOSOPHIA HO	10,859	109,132	109,133
SOGOU INC ADR	57,691	799,453	659,408
SOHU.COM LTD ADR	40,738	1,503,939	1,446,199
SOLAR CAPITAL LTD	17,415	368,088	355,963
SOLAR SENIOR CAPITAL LTD	16,400	273,716	267,484
SOLAREDGE TECHNOLOGIES INC	7,467	387,893	357,296
SOLARIS OILFIELD INFRAST A	12,323	195,905	176,096
SOLITARIO ZINC CORP	14,104	6,905	6,072
SONIC AUTOMOTIVE INC CLASS A	113,139	1,810,542	2,330,663
SONIC CORP	84,966	1,848,302	2,924,530
SONIC FOUNDRY INC	13,487	32,234	30,615
SONOCO PRODUCTS CO	286,279	9,844,514	15,029,648
SONOMA PHARMACEUTICALS INC	1,805	6,949	4,476
SORL AUTO PARTS INC	97,319	772,728	454,480
SORRENTO THERAPEUTICS INC	61,587	418,530	443,426
SOTHEBY S	120,070	3,919,909	6,524,604
SOUTH JERSEY INDUSTRIES	117,107	3,126,130	3,919,571
SOUTH STATE CORP	61,642	4,158,562	5,316,623
SOUTHCROSS ENERGY PARTNERS L	18,400	32,016	28,520
SOUTHERN CO/THE	2,604,445	95,361,983	120,611,848
SOUTHERN COPPER CORP	253,902	5,970,025	11,900,387
SOUTHERN FIRST BANCSHARES	11,676	446,219	516,079
SOUTHERN MISSOURI BANCORP	19,440	681,555	758,549
SOUTHERN NATL BANCORP OF VA	44,120	720,922	787,101
SOUTHSIDE BANCSHARES INC	82,964	1,852,463	2,794,228
SOUTHWEST AIRLINES CO	1,870,572	59,884,709	95,174,703
SOUTHWEST GAS HOLDINGS INC	133,037	6,935,517	10,146,732
SOUTHWEST GEORGIA FINL CORP	9,963	209,223	226,161

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Security Name	Shares	Book Value	Market Value
SOUTHWESTERN ENERGY CO	3,883,293	33,206,671	20,581,453
SP PLUS CORP	23,322	916,160	867,578
SPARK NETWORKS SE ADR	4,150	58,640	44,654
SPARK THERAPEUTICS INC	40,800	2,668,921	3,376,608
SPARTAN MOTORS INC	6,375	107,907	96,263
SPARTANNASH CO	67,291	1,530,081	1,717,266
SPARTON CORP	21,399	395,454	406,367
SPECTRA ENERGY PARTNERS LP	152,067	5,073,523	5,386,213
SPECTRUM BRANDS HOLDING/OLD	61,848	3,817,602	5,048,034
SPECTRUM PHARMACEUTICALS INC	150,828	1,114,604	3,161,355
SPEEDWAY MOTORSPORTS INC	28,169	672,446	489,014
SPI ENERGY CO LTD	57,573	49,461	21,878
SPIRE INC	117,290	5,903,946	8,286,539
SPIRIT AEROSYSTEMS HOLD CL A	460,155	25,437,714	39,531,916
SPIRIT AIRLINES INC	(146,562)	(6,563,321)	(5,327,529)
SPLUNK INC	258,147	18,460,450	25,584,949
SPOK HOLDINGS INC	37,400	554,653	562,870
SPORTSMAN S WAREHOUSE HOLDIN	55,835	305,213	285,875
SPOTIFY TECHNOLOGY SA	198,344	31,036,469	33,369,395
SPRAGUE RESOURCES LP	45,544	1,228,920	1,156,818
SPRINT CORP	1,986,544	25,334,347	10,806,799
SPROUTS FARMERS MARKET INC	680,088	17,769,586	15,009,542
SPS COMMERCE INC	29,716	1,598,630	2,183,532
SPX CORP	78,095	1,336,034	2,737,230
SPX FLOW INC	93,948	3,762,096	4,112,104
SQUARE INC A	314,041	10,217,347	19,357,487
SRC ENERGY INC	337,011	3,638,431	3,713,861
SS+C TECHNOLOGIES HOLDINGS	669,146	23,099,977	34,728,677
ST JOE CO/THE	10,709	192,377	192,227
STAAR SURGICAL CO	70,113	920,339	2,173,503
STAGE STORES INC	30,200	89,090	72,782
STAMPS.COM INC	56,724	2,093,590	14,354,008
STANDARD MOTOR PRODS	35,879	855,999	1,734,391
STANDEX INTERNATIONAL CORP	17,587	1,000,900	1,797,391
STANLEY BLACK + DECKER INC	486,904	43,512,868	64,665,720
STAR BULK CARRIERS CORP	218,848	7,011,343	2,814,385
STAR GROUP LP	11,262	109,999	110,368
STARBUCKS CORP	3,324,863	94,986,264	162,419,558
STARRETT (L.S.) CO CL A	8,500	51,425	54,400
STARTEK INC	60,391	554,389	379,859
STATE AUTO FINANCIAL CORP	22,788	643,753	681,589
STATE BANK FINANCIAL CORP	58,487	1,885,425	1,953,466
STATE STREET CORP	1,102,497	60,176,202	102,631,446
STEALTHGAS INC	508,900	2,137,380	1,999,977
STEEL CONNECT INC	145,000	287,100	313,200
STEEL DYNAMICS INC	829,429	28,642,190	38,112,263
STEEL PARTNETRS HLDGS L P	3,343	58,685	56,497
STEELCASE INC CL A	258,032	3,428,972	3,483,432

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Security Name	Shares	Book Value	Market Value
STEIN MART INC	48,500	99,425	118,825
STELLUS CAPITAL INVESTMENT C	22,000	280,500	281,160
STEMLINE THERAPEUTICS INC	31,461	557,386	504,949
STEPAN CO	53,512	3,029,882	4,174,471
STERICYCLE INC	104,788	6,079,344	6,841,609
STERIS PLC	224,050	18,047,071	23,527,491
STERLING BANCORP/DE	290,293	5,115,578	6,821,886
STERLING CONSTRUCTION CO	59,743	675,228	778,451
STEVEN MADDEN LTD	128,092	3,692,715	6,801,685
STEWARDSHIP FINANCIAL CORP	900	10,800	10,485
STEWART INFORMATION SERVICES	19,590	532,259	843,741
STIFEL FINANCIAL CORP	190,102	8,624,463	9,932,830
STITCH FIX INC CLASS A	8,306	214,772	227,917
STOCK YARDS BANCORP INC	34,916	1,328,786	1,332,045
STONEMOR PARTNERS LP	24,552	469,131	148,049
STONERIDGE INC	131,977	1,840,218	4,637,672
STRATASYS LTD	78,773	6,075,884	1,507,715
STRATEGIC EDUCATION INC	29,644	4,313,841	3,350,068
STRATEGIC INVESTMENT GROUP II	49,874,852	494,443,285	708,210,328
STRATTEC SECURITY CORP	15,442	510,754	471,753
STRATUS PROPERTIES INC	17,199	536,609	525,429
STREAMLINE HEALTH SOLUTIONS	28,600	41,756	42,042
STRONGBRIDGE BIOPHARMA PLC	30,770	211,178	184,620
STRYKER CORP	881,206	80,809,443	148,800,445
SUBURBAN PROPANE PARTNERS LP	98,466	4,190,907	2,312,966
SUMMER INFANT INC	134,830	117,302	187,414
SUMMIT FINANCIAL GROUP INC	22,401	572,711	601,243
SUMMIT MATERIALS INC CL A	201,939	4,840,206	5,300,899
SUMMIT MIDSTREAM PARTNERS LP	15,690	245,811	241,626
SUMMIT STATE BANK	2,875	42,694	44,419
SUN HYDRAULICS CORP	41,970	1,248,339	2,022,534
SUNCOKE ENERGY INC	173,772	1,613,974	2,328,545
SUNCOKE ENERGY PARTNERS LP	36,090	653,853	541,350
SUNCOR ENERGY INC	98,590	3,952,960	4,010,641
SUNEDISON INC	720,500	1,765	1
SUNESIS PHARMACEUTICALS INC	19,416	54,559	41,162
SUNOCO LP	23,084	634,367	576,177
SUNPOWER CORP	652,844	7,463,082	5,007,313
SUNTRUST BANKS INC	1,927,728	90,314,411	127,268,603
SUPER MICRO COMPUTER INC	40,320	431,151	953,568
SUPERIOR ENERGY SERVICES INC	386,054	8,112,482	3,760,166
SUPERIOR GROUP OF COS INC	2,218	59,036	45,935
SUPERIOR INDUSTRIES INTL	37,852	694,327	677,551
SUPERNUS PHARMACEUTICALS INC	72,557	2,344,590	4,342,536
SUPERVALU INC	188,281	5,556,804	3,863,526
SUPPORT.COM INC	105,166	283,948	299,723
SURFACE ONCOLOGY INC	1,000	15,000	16,310
SURGERY PARTNERS INC	6,505	113,968	96,925

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Security Name	Shares	Book Value	Market Value
SURGUTNEFTEGAS SP ADR	1,791,622	9,382,055	7,987,051
SURGUTNEFTEGAZ SP ADR PREF	1,412,399	7,852,732	6,963,127
SURMODICS INC	6,604	193,289	364,541
SUTTONBROOK EUREKA FUND	5,248,488	5,248,488	706,499
SVB FINANCIAL GROUP	144,232	14,785,920	41,648,432
SWAP BARCLAYS BANK COC	150,000	150,000	150,000
SWAP CCPC GOLDMAN SACHS COC	15,000	15,000	15,000
SWAP CITIBANK BOC	(70,000)	(70,000)	(70,000)
SWAP CITIBANK COC	3,980,024	3,980,024	3,980,024
SWAP DEUTSCHE BANK COC	250,000	250,000	250,000
SWAP GOLDMAN SACHS BOC	(690,000)	(690,000)	(690,000)
SWAP GOLDMAN SACHS COC	782,255	782,255	782,255
SWAP HSBC BOC	230,000	230,000	230,000
SWAP HSBC COC	200,000	200,000	200,000
SWAP JP MORGAN BOC	(1,709,078)	(1,709,078)	(1,709,078)
SWAP JP MORGAN COC	(670,000)	(670,000)	(670,000)
SWAP NORTHERN TRUST BOC	650,000	650,000	650,000
SWAP NORTHERN TRUST COC	(2,650,000)	(2,650,000)	(2,650,000)
SWAP NORTHERN TRUST COC	1,700,000	1,700,000	1,700,000
SWAP STAND. CHARTER BANK BOCOC	776,000	776,000	776,000
SWAP STANDARD CHARTERED BANK L	(520,000)	(520,000)	(520,000)
SWAP STATE STREET BANK BOC	50,000	50,000	50,000
SWAP STATE STREET BANK COCCO C	601,264	601,264	601,264
SWAP UBS BOC	(350,000)	(350,000)	(350,000)
SWITCH INC A	13,900	236,300	169,163
SWK HOLDINGS CORP	982	-	9,820
SYKES ENTERPRISES INC	158,605	3,530,460	4,564,652
SYMANTEC CORP	1,957,996	53,961,424	40,432,617
SYNACOR INC	13,700	23,975	27,400
SYNALLOY CORP	44,857	769,298	894,897
SYNAPTICS INC	99,735	3,773,860	5,023,652
SYNCHRONOSS TECHNOLOGIES INC	46,400	1,324,060	286,288
SYNCHRONY FINANCIAL	2,113,813	48,248,462	70,559,078
SYNEOS HEALTH INC	118,171	7,019,745	5,542,220
SYNERGY PHARMACEUTICALS INC	39,736	93,967	69,141
SYNNEX CORP	85,126	7,314,649	8,215,510
SYNOPSYS INC	744,902	41,109,031	63,741,264
SYNOVUS FINANCIAL CORP	442,405	15,691,798	23,372,256
SYNTEL INC	78,058	1,520,513	2,504,881
SYNTHESIS ENERGY SYSTEMS INC	18,750	59,813	61,500
SYNTHETIC BIOLOGICS INC	100,350	23,582	23,984
SYPRIS SOLUTIONS INC	49,748	72,632	81,587
SYSCO CORP	2,041,972	86,954,249	139,446,268
SYSTEMAX INC	36,870	750,305	1,265,747
T MOBILE US INC	844,239	37,747,247	50,443,280
T ROWE PRICE GROUP INC	604,765	37,289,054	70,207,169
TABLEAU SOFTWARE INC CL A	122,853	6,761,224	12,008,881
TABULA RASA HEALTHCARE INC	11,463	469,807	731,683

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Security Name	Shares	Book Value	Market Value
TACTILE SYSTEMS TECHNOLOGY I	5,538	271,856	287,976
TAILORED BRANDS INC	122,514	2,793,850	3,126,557
TAIWAN SEMICONDUCTOR SP ADR	1,397,632	54,425,458	51,097,426
TAKE TWO INTERACTIVE SOFTWRE	192,563	9,025,359	22,791,757
TAL EDUCATION GROUP ADR	426,371	13,689,962	15,690,453
TALLGRASS ENERGY LP	121,760	2,041,702	2,698,202
TALLGRASS ENERGY PARTNERS LP	73,090	3,527,513	3,165,528
TALOS ENERGY INC	14,999	7,613,333	481,918
TANDEM DIABETES CARE INC	11,300	225,068	248,826
TANDY LEATHER FACTORY INC	30,500	225,700	237,900
TAPESTRY INC	831,014	29,952,536	38,816,664
TARGA RESOURCES CORP	324,039	12,570,850	16,036,690
TARGET CORP	1,611,060	69,900,169	122,633,887
TARO PHARMACEUTICAL INDUS	36,869	3,567,540	4,265,375
TAYLOR DEVICES INC	79,856	805,747	819,323
TAYLOR MORRISON HOME CORP A	195,058	4,292,203	4,053,305
TC PIPELINES LP	169,953	6,748,704	4,410,280
TCEH CORP TRA	79,445	76,448	42,503
TCF FINANCIAL CORP	1,163,547	22,327,507	28,646,527
TCG BDC INC	561	9,986	9,548
TCS GROUP HOLDING REG S	52,857	1,148,435	1,094,140
TD AMERITRADE HOLDING CORP	579,552	19,787,948	31,742,063
TE CONNECTIVITY LTD	869,510	43,680,498	78,308,071
TEAM INC	81,520	1,849,185	1,883,112
TECH DATA CORP	135,469	8,239,264	11,124,714
TECHTARGET	37,448	805,155	1,063,523
TECNOGLASS INC	86,372	808,587	750,573
TECOGEN INC/WALTHAM MA	2,392	7,846	8,898
TEEKAY CORP	155,833	3,231,471	1,207,706
TEEKAY LNG PARTNERS LP	62,621	2,042,487	1,055,164
TEEKAY OFFSHORE PARTNERS LP	95,986	2,225,585	253,403
TEEKAY TANKERS LTD CLASS A	520,709	2,687,207	609,230
TEGNA INC	814,145	8,542,319	8,833,473
TEJON RANCH CO	2,476	59,672	60,167
TELADOC HEALTH INC	3,500	111,632	203,175
TELARIA INC	60,000	247,800	242,400
TELEDYNE TECHNOLOGIES INC	75,471	4,552,281	15,023,257
TELEFLEX INC	99,328	12,654,513	26,640,763
TELEKOMUNIK INDONESIA SP ADR	1,319,500	26,672,830	34,320,195
TELEPHONE AND DATA SYSTEMS	672,762	18,071,082	18,447,134
TELLURIAN INC	41,083	406,285	341,811
TEMPUR SEALY INTERNATIONAL I	108,241	3,723,855	5,200,980
TENET HEALTHCARE CORP	436,296	14,447,907	14,646,457
TENNANT CO	30,793	1,355,123	2,432,647
TENNECO INC CLASS A	194,269	8,568,669	8,540,065
TERADATA CORP	568,244	16,525,655	22,814,997
TERADYNE INC	727,091	20,355,571	27,680,354
TEREX CORP	712,152	21,679,876	30,045,693

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Security Name	Shares	Book Value	Market Value
TERNIUM SA SPONSORED ADR	326,930	9,370,297	11,383,703
TERRAFORM POWER INC A	67,204	2,334,198	786,287
TERRITORIAL BANCORP INC	5,560	161,541	172,360
TESARO INC	58,200	3,688,926	2,588,154
TESLA INC	200,280	33,039,847	68,686,026
TESSCO TECHNOLOGIES INC	57,253	1,021,903	990,477
TETRA TECH INC	165,940	5,302,728	9,707,490
TETRA TECHNOLOGIES INC	120,158	1,613,288	534,703
TETRAPHASE PHARMACEUTICALS I	163,800	525,798	584,766
TEXAS CAPITAL BANCSHARES INC	75,671	3,262,292	6,923,897
TEXAS INSTRUMENTS INC	2,931,637	137,583,696	323,212,979
TEXAS ROADHOUSE INC	177,749	4,948,764	11,644,337
TEXTAINER GROUP HOLDINGS LTD	32,241	567,571	512,632
TEXTRON INC	662,854	21,569,318	43,688,707
TFS FINANCIAL CORP	127,030	1,529,835	2,003,263
TG THERAPEUTICS INC	92,600	1,550,187	1,217,690
THERAPEUTICSMD INC	40,493	229,535	252,676
THERAVANCE BIOPHARMA INC	67,300	1,318,481	1,526,364
THERMO FISHER SCIENTIFIC INC	810,343	64,751,622	167,854,449
THERMON GROUP HOLDINGS INC	74,961	1,636,707	1,714,358
THESTREET INC	79,200	139,392	172,656
THIRD POINT REINSURANCE LTD	27,072	383,641	338,400
THL CREDIT INC	7,600	59,394	59,432
THOR INDUSTRIES INC	136,744	8,636,059	13,317,498
TIDEWATER INC	10,863	412,587	314,267
TIFFANY + CO	379,367	28,753,711	49,924,697
TILE SHOP HLDGS INC	10,440	62,744	80,388
TILLY S INC CLASS A SHRS	35,571	391,923	538,901
TIMBERLAND BANCORP INC	40,000	1,293,200	1,493,600
TIMKEN CO	319,780	12,362,675	13,926,419
TIMKENSTEEL CORP	85,095	1,678,701	1,391,303
TIPTREE INC	27,800	169,580	189,040
TITAN INTERNATIONAL INC	175,719	2,711,287	1,885,465
TITAN MACHINERY INC	27,744	412,304	431,419
TITAN PHARMACEUTICALS INC	28,073	26,389	30,600
TIVITY HEALTH INC	8,830	341,872	310,816
TIVO CORP	240,969	5,870,215	3,241,033
TJX COMPANIES INC	2,303,332	125,738,864	219,231,140
TMK PAO GDR REG S	145,982	823,240	721,151
TOBAM VENTURES	58,676	58,676	6,636,431
TOLL BROTHERS INC	437,123	12,666,883	16,169,180
TOMPKINS FINANCIAL CORP	42,091	2,616,706	3,614,775
TOOTSIE ROLL INDS	17,120	484,674	528,152
TOPBUILD CORP	64,677	1,590,433	5,066,796
TORCHMARK CORP	500,622	21,484,977	40,755,637
TORO CO	540,180	22,452,140	32,545,845
TORONTO DOMINION BANK	3,600	107,442	208,296
TOTAL SYSTEM SERVICES INC	606,205	30,932,093	51,236,447

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Security Name	Shares	Book Value	Market Value
TOWER INTERNATIONAL INC	80,691	1,660,841	2,565,974
TOWN SPORTS INTERNATIONAL	53,000	495,550	771,150
TOWNE BANK	122,104	2,815,573	3,919,538
TOWNSQUARE MEDIA INC CL A	16,400	120,048	106,108
TPG PACE ENERGY HOLDINGS A	10,751	109,091	116,863
TPG PACE HOLDINGS CORP CL A	6,042	59,604	59,997
TPG SPECIALTY LENDING INC	25,400	483,733	455,676
TPI COMPOSITES INC	2,687	59,716	78,568
TRACTOR SUPPLY COMPANY	315,689	12,006,131	24,147,052
TRADE DESK INC/THE CLASS A	26,000	2,091,832	2,438,800
TRANS WORLD ENTERTAINMENT CP	21,974	27,468	19,117
TRANSACT TECHNOLOGIES INC	32,752	406,125	409,400
TRANSATLANTIC PETROLEUM LTD	196,860	318,913	271,667
TRANSCANADA CORP	102,964	4,469,951	4,448,045
TRANSCAT INC	18,404	311,948	347,836
TRANSDIGM GROUP INC	92,752	12,396,285	32,012,425
TRANSENTERIX INC	181,463	317,970	791,179
TRANSMONTAIGNE PARTNERS LP	27,430	957,015	1,010,521
TRANSOCEAN LTD	1,133,813	12,499,815	15,238,447
TRANSUNION	719,359	35,485,767	51,534,879
TRAVELCENTERS OF AMERICA LLC	404,531	1,636,920	1,415,859
TRAVELERS COS INC/THE	933,301	75,021,215	114,180,044
TRAVELPORT WORLDWIDE LTD	225,192	3,261,891	4,175,060
TRAVELZOO	100,100	1,071,070	1,711,710
TRECORA RESOURCES	48,691	515,071	723,061
TREDEGAR CORP	14,696	337,802	345,356
TREEHOUSE FOODS INC	111,125	6,987,672	5,835,174
TREVENA INC	125,000	232,500	180,000
TREX COMPANY INC	226,818	3,046,516	14,196,539
TRI POINTE GROUP INC	226,803	3,744,701	3,710,497
TRIANGLE CAPITAL CORP	9,500	111,625	109,250
TRIBUNE CO	2,575,000	23,926	270,375
TRIBUNE MEDIA CO A	252,551	9,555,956	9,665,127
TRIBUNE PUBLISHING CO	37,857	561,462	654,169
TRICO BANCSHARES	45,653	1,423,413	1,709,705
TRIMAS CORP	216,657	5,679,655	6,369,716
TRIMBLE INC	530,558	10,459,401	17,423,525
TRINET GROUP INC	36,499	1,175,604	2,041,754
TRINITY BIOTECH PLC SPON ADR	28,100	125,888	140,500
TRINITY INDUSTRIES INC	332,710	4,630,470	11,398,645
TRINITY PLACE HOLDINGS INC	20,687	135,914	135,500
TRINSEO SA	165,196	6,165,590	11,720,656
TRIPADVISOR INC	8,446	(1,568,771)	470,527
TRIPLE S MANAGEMENT CORP B	35,582	822,298	1,389,833
TRIPLEPOINT VENTURE GROWTH B	825	9,933	10,255
TRISTATE CAPITAL HLDGS INC	7,722	192,763	201,544
TRITON INTERNATIONAL LTD/BER	116,788	3,666,661	3,580,720
TRIUMPH BANCORP INC	3,718	148,733	151,509

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Security Name	Shares	Book Value	Market Value
TRIUMPH GROUP INC	120,231	3,924,642	2,356,528
TRIVAGO NV ADR	15,000	165,000	68,100
TRONOX LTD CL A	122,052	2,332,263	2,401,983
TROVAGENE INC	6,432	23,152	4,953
TRUEBLUE INC	113,468	2,199,976	3,057,963
TRUECAR INC	147,500	1,386,684	1,488,275
TRUPANION INC	26,899	630,947	1,038,301
TRUSTCO BANK CORP NY	164,052	1,342,890	1,460,063
TRUSTMARK CORP	182,131	5,186,065	5,942,935
TSAKOS ENERGY NAVIGATION LTD	608,628	4,296,441	2,264,096
TTEC HOLDINGS INC	45,381	793,046	1,567,914
TTM TECHNOLOGIES	172,134	1,911,109	3,034,722
TUCOWS INC CLASS A	31,234	1,842,382	1,894,342
TUESDAY MORNING CORP	152,223	599,951	464,280
TUPPERWARE BRANDS CORP	49,860	2,558,103	2,056,226
TUTOR PERINI CORP	74,871	1,768,867	1,381,370
TWENTY FIRST CENTURY FOX B	1,492,379	42,330,504	73,529,513
TWENTY FIRST CENTURY FOX A	1,657,454	44,811,822	82,358,889
TWILIO INC A	86,356	4,926,381	4,837,663
TWIN DISC INC	41,946	915,485	1,041,100
TWITTER INC	1,835,373	54,248,394	80,150,739
TWO RIVER BANCORP	7,084	121,491	135,517
TYLER TECHNOLOGIES INC	74,120	4,353,150	16,462,052
TYSON FOODS INC CL A	1,259,687	60,299,865	86,729,450
U.S. GLOBAL INVESTORS INC A	32,800	95,448	52,808
U.S. PHYSICAL THERAPY INC	42,767	1,675,256	4,105,632
UBIQUITI NETWORKS INC	55,444	1,982,654	4,697,216
UC HLDGS INC	3,602	-	10,806
UC HLDGS INC	42,076	-	631,140
UFP TECHNOLOGIES INC	35,000	1,137,500	1,079,750
UGI CORP	734,654	28,484,081	38,253,434
ULTA BEAUTY INC	184,987	26,794,253	43,187,065
ULTIMATE SOFTWARE GROUP INC	57,045	2,026,639	14,678,249
ULTRA CLEAN HOLDINGS INC	86,903	1,886,734	1,442,590
ULTRA PETROLEUM CORP	177,338	7,849,518	409,651
ULTRAGENYX PHARMACEUTICAL IN	72,337	3,498,014	5,560,545
ULTRALIFE CORP	31,400	277,890	301,440
UMB FINANCIAL CORP	105,770	6,910,734	8,062,847
UMPQUA HOLDINGS CORP	989,567	20,630,762	22,354,319
UNDER ARMOUR INC CLASS A	234,187	4,093,021	5,264,524
UNDER ARMOUR INC CLASS C	434,000	7,840,437	9,148,720
UNICO AMERICAN CORP	13,300	102,410	105,070
UNIFI INC	43,034	388,192	1,364,178
UNIFIRST CORP/MA	41,676	5,743,713	7,372,484
UNILEVER PLC SPONSORED ADR	718,000	40,187,377	39,691,040
UNION BANKSHARES CORP	116,639	2,962,459	4,534,924
UNION BANKSHARES INC /VT	2,696	139,297	139,922
UNION PACIFIC CORP	2,158,536	141,187,986	305,821,380

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Security Name	Shares	Book Value	Market Value
UNIQURE NV	28,427	1,013,566	1,074,541
UNISYS CORP	319,927	7,054,833	4,127,058
UNIT CORP	129,339	5,167,917	3,305,905
UNITED BANCORP INC/OHIO	13,229	167,347	178,592
UNITED BANCSHARES INC/OHIO	2,000	44,800	45,500
UNITED BANKSHARES INC	155,721	3,512,976	5,668,244
UNITED COMMUNITY BANCORP	12,402	311,910	337,334
UNITED COMMUNITY BANKS/GA	176,019	4,152,085	5,398,503
UNITED COMMUNITY FINANCIAL	101,024	899,173	1,110,254
UNITED CONTINENTAL HOLDINGS	660,230	32,321,231	46,037,838
UNITED FINANCIAL BANCORP INC	163,771	2,062,747	2,869,268
UNITED FIRE GROUP INC	68,769	2,524,294	3,748,598
UNITED GUARDIAN INC	15,750	274,050	301,613
UNITED INSURANCE HOLDINGS CO	32,624	505,783	638,778
UNITED NATURAL FOODS INC	104,728	4,280,184	4,467,696
UNITED PARCEL SERVICE CL B	1,404,506	110,336,763	149,200,672
UNITED RENTALS INC	167,032	9,062,262	24,657,264
UNITED SECURITY BANCSHARE/CA	76,198	853,418	853,418
UNITED STATES ANTIMONY CORP	131,400	32,824	63,072
UNITED STATES LIME + MINERAL	4,131	182,665	346,591
UNITED STATES STEEL CORP	275,221	7,283,707	9,563,930
UNITED TECHNOLOGIES CORP	2,299,066	181,927,180	287,452,222
UNITED THERAPEUTICS CORP	194,104	16,185,462	21,962,868
UNITEDHEALTH GROUP INC	3,241,923	363,019,636	795,373,389
UNITIL CORP	9,978	347,228	509,277
UNITY BANCORP INC	54,643	1,210,342	1,243,128
UNIVAR INC	123,109	3,507,995	3,230,380
UNIVERSA	100,000,000	93,754,607	94,250,200
UNIVERSAL DISPLAY CORP	88,578	6,010,532	7,617,708
UNIVERSAL ELECTRONICS INC	32,419	760,488	1,071,448
UNIVERSAL FOREST PRODUCTS	97,711	2,304,547	3,578,177
UNIVERSAL HEALTH SERVICES B	369,114	31,423,890	41,134,064
UNIVERSAL INSURANCE HOLDINGS	149,643	2,640,904	5,252,469
UNIVERSAL LOGISTICS HOLDINGS	15,579	279,593	408,949
UNIVERSAL STAINLESS + ALLOY	20,400	605,064	482,868
UNIVERSAL TECHNICAL INSTITUT	80,000	247,200	252,000
UNIVEST CORP OF PENNSYLVANIA	75,089	2,047,622	2,064,948
UNUM GROUP	823,038	25,288,807	30,444,176
UPLAND SOFTWARE INC	2,067	56,987	71,043
UQM TECHNOLOGIES INC	167,200	207,328	167,200
URANIUM ENERGY CORP	295,000	448,400	474,950
URBAN ONE INC	19,350	36,765	40,635
URBAN OUTFITTERS INC	286,894	7,950,998	12,781,128
UROGEN PHARMA LTD	16,885	962,592	840,198
US AUTO PARTS NETWORK INC	24,500	47,040	36,750
US BANCORP	4,450,438	138,877,135	222,610,909
US CELLULAR CORP	49,040	2,034,298	1,816,442
US CONCRETE INC	25,359	972,207	1,331,348

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Security Name	Shares	Book Value	Market Value
US ECOLOGY INC	78,043	2,487,769	4,971,339
US FOODS HOLDING CORP	934,353	26,204,683	35,337,230
US SILICA HOLDINGS INC	130,700	3,728,323	3,357,683
USA COMPRESSION PARTNERS LP	5,794	108,985	97,513
USA TECHNOLOGIES INC	130,198	1,139,453	1,822,772
USA TRUCK INC	36,143	903,214	848,276
USANA HEALTH SCIENCES INC	22,550	1,528,176	2,600,015
USD PARTNERS LP	150,000	1,650,000	1,612,500
USG CORP	226,430	6,972,702	9,763,662
UTAH MEDICAL PRODUCTS INC	17,512	1,274,978	1,928,947
UTSTARCOM HOLDINGS CORP	65,655	326,305	267,872
UXIN LTD ADR	100,000	900,000	904,000
VAALCO ENERGY INC	182,200	178,538	497,406
VAIL RESORTS INC	121,597	20,399,337	33,340,681
VALE SA SP ADR	1,179,246	12,248,347	15,117,934
VALERO ENERGY CORP	1,562,014	88,300,448	173,118,012
VALERO ENERGY PARTNERS LP	19,190	664,938	730,563
VALHI INC	234,620	1,340,402	1,116,791
VALIDUS HOLDINGS LTD	153,598	5,355,665	10,383,225
VALLEY NATIONAL BANCORP	716,042	8,898,685	8,707,071
VALMONT INDUSTRIES	63,679	7,822,927	9,599,609
VALOR EQUITY PARTNERS IV, L.P.	22,988,246	22,988,246	24,772,594
VALVOLINE INC	307,900	2,919,032	6,641,403
VANDA PHARMACEUTICALS INC	59,993	766,093	1,142,867
VANGUARD REAL ESTATE ETF	695,957	57,925,702	56,685,698
VANGUARD TOTAL WORLD STOCK ETF	2,550,139	191,572,894	187,103,698
VANTAGE ENERGY ACQUISITION A	11,136	109,433	109,912
VAREX IMAGING CORP	75,853	1,060,826	2,813,388
VARIAN MEDICAL SYSTEMS INC	274,112	18,531,471	31,172,017
VARONIS SYSTEMS INC	48,651	2,272,038	3,624,500
VAXART INC	9,003	47,716	27,279
VECTREN CORP	217,882	10,145,399	15,567,669
VECTRUS INC	28,521	428,732	879,017
VEECO INSTRUMENTS INC	347,740	6,961,494	4,955,295
VEEVA SYSTEMS INC CLASS A	261,493	13,079,248	20,098,352
VENATOR MATERIALS PLC	8,214	157,986	134,381
VEON LTD	486,197	1,901,060	1,157,149
VERA BRADLEY INC	81,808	1,731,466	1,148,584
VERACYTE INC	148,600	904,974	1,387,924
VERASTEM INC	87,000	373,230	598,560
VERICEL CORP	55,695	700,674	540,242
VERIFONE SYSTEMS INC	665,716	18,205,644	15,191,639
VERINT SYSTEMS INC	142,944	5,489,556	6,339,566
VERISIGN INC	311,138	28,312,022	42,756,584
VERISK ANALYTICS INC	407,107	27,592,411	43,820,997
VERITEX HOLDINGS INC	15,777	426,129	490,191
VERITIV CORP	43,259	1,400,277	1,723,871
VERIZON COMMUNICATIONS INC	12,226,652	505,325,324	615,122,862

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Security Name	Shares	Book Value	Market Value
VERMILLION INC	54,500	73,030	42,537
VERSARTIS INC	62,382	133,178	126,324
VERSO CORP A	54,386	477,172	1,183,439
VERSUM MATERIALS INC	184,415	2,133,490	6,851,017
VERTEX ENERGY INC	77,600	83,808	82,256
VERTEX PHARMACEUTICALS INC	661,223	58,877,365	112,381,461
VERU INC	98,400	192,864	198,768
VF CORP	838,092	34,436,342	68,321,260
VIACOM INC CLASS A	19,201	846,949	680,675
VIACOM INC CLASS B	1,153,080	39,350,846	34,776,893
VIAD CORP	47,680	1,787,110	2,586,640
VIASAT INC	133,249	6,986,311	8,757,124
VIAVI SOLUTIONS INC	539,382	12,142,076	5,523,272
VICAL INC	30,770	46,155	35,386
VICOR CORP	28,787	399,137	1,253,674
VIDEO DISPLAY CORP	30,280	31,794	32,551
VILLAGE SUPER MARKET CLASS A	23,441	600,266	690,572
VINCE HOLDING CORP	4,567	332,886	75,310
VIPER ENERGY PARTNERS LP	45,092	1,323,779	1,438,886
VIPSHOP HOLDINGS LTD ADR	675,954	7,422,793	7,334,101
VIRCO MFG CORPORATION	55,276	229,395	245,978
VIRNETX HOLDING CORP	110,800	265,920	376,720
VIRTU FINANCIAL INC CLASS A	4,355	162,921	115,625
VIRTUS INVESTMENT PARTNERS	17,245	1,892,070	2,206,498
VIRTUSA CORP	80,033	2,359,191	3,896,006
VISA INC CLASS A SHARES	4,424,918	227,695,349	586,080,389
VISHAY INTERTECHNOLOGY INC	408,513	5,353,857	9,477,502
VISHAY PRECISION GROUP	65,568	1,858,251	2,501,419
VISTEON CORP	193,555	19,031,128	25,015,048
VISTRA ENERGY CORP	14,276	-	17,417
VISTRA ENERGY CORP	1,466,681	29,153,124	34,701,672
VITAMIN SHOPPE INC	189,113	1,259,698	1,314,335
VIVINT SOLAR INC	7,400	118,400	36,630
VIVUS INC	112,000	42,762	78,960
VMWARE INC CLASS A	212,711	19,711,982	31,262,136
VOCERA COMMUNICATIONS INC	7,716	191,216	230,631
VOLT INFO SCIENCES INC	20,700	55,890	70,380
VONAGE HOLDINGS CORP	289,209	1,090,228	3,727,904
VOXELJET AG ADR	25,000	81,750	87,750
VOXX INTERNATIONAL CORP	111,494	583,892	602,068
VOYA FINANCIAL INC	1,820,683	64,661,147	85,572,101
VOYAGER THERAPEUTICS INC	3,200	59,328	62,528
VSE CORP	33,784	902,800	1,614,200
VTB BANK JSC GDR REG S	8,176,269	17,101,471	12,452,458
VULCAN MATERIALS CO	383,045	29,069,780	49,435,788
VUZIX CORP	5,900	35,695	43,955
W+T OFFSHORE INC	886,408	4,053,800	6,337,817
WABASH NATIONAL CORP	155,535	1,987,801	2,902,283

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Security Name	Shares	Book Value	Market Value
WABCO HOLDINGS INC	156,034	10,334,242	18,259,099
WABTEC CORP	61,365	(2,352,660)	6,049,362
WADDELL + REED FINANCIAL A	302,942	7,386,216	5,443,868
WAGEWORKS INC	71,375	3,627,062	3,568,750
WALGREENS BOOTS ALLIANCE INC	2,303,917	96,301,960	138,269,579
WALKER + DUNLOP INC	47,434	2,364,215	2,639,702
WALMART INC	3,841,468	202,423,533	329,021,734
WALT DISNEY CO/THE	3,593,078	169,842,420	376,590,505
WARREN RES INC	16,898	2,029,132	16,898
WARRIOR MET COAL INC	6,766	161,640	186,539
WASHINGTON FEDERAL INC	320,111	7,208,100	10,467,630
WASHINGTON TRUST BANCORP	26,347	851,992	1,530,761
WASTE CONNECTIONS INC	236,089	17,918,689	17,772,780
WASTE MANAGEMENT INC	2,124,443	135,802,781	172,802,194
WATERS CORP	243,720	25,227,892	47,181,755
WATERSTONE FINANCIAL INC	60,355	758,864	1,029,053
WATSCO INC	109,122	14,633,551	19,454,270
WATTS WATER TECHNOLOGIES A	78,214	4,451,623	6,131,978
WAVE LIFE SCIENCES LTD	4,078	206,581	155,984
WAYFAIR INC CLASS A	(60,970)	(8,129,539)	(7,240,797)
WAYSIDE TECHNOLOGY GROUP INC	15,927	219,793	223,774
WD 40 CO	41,875	1,704,792	6,124,219
WEATHERFORD INTERNATIONAL PL	716,997	17,594,222	2,358,920
WEB.COM GROUP INC	109,245	1,873,730	2,823,983
WEBSTER FINANCIAL CORP	210,875	6,917,248	13,432,738
WEC ENERGY GROUP INC	915,030	39,460,762	59,156,690
WEIBO CORP SPON ADR	82,210	9,119,810	7,296,960
WEIGHT WATCHERS INTL INC	42,724	2,159,145	4,319,396
WEIS MARKETS INC	7,786	335,590	415,305
WELBILT INC	230,375	2,888,979	5,139,666
WELLCARE HEALTH PLANS INC	268,067	39,001,911	66,008,818
WELLMAN INC	312,400	156	156
WELLS FARGO + CO	13,100,366	494,827,164	726,284,291
WENDY S CO/THE	569,710	8,200,308	9,787,618
WERNER ENTERPRISES INC	129,958	2,455,151	4,879,923
WESBANCO INC	114,857	4,625,128	5,173,159
WESCO AIRCRAFT HOLDINGS INC	117,379	1,727,948	1,320,514
WESCO INTERNATIONAL INC	140,164	7,246,465	8,003,364
WEST BANCORPORATION	43,099	1,015,402	1,083,940
WEST PHARMACEUTICAL SERVICES	289,639	18,286,402	28,758,256
WESTAMERICA BANCORPORATION	62,322	3,127,879	3,521,816
WESTELL TECHNOLOGIES INC A	35,205	106,671	100,334
WESTERN ALLIANCE BANCORP	282,794	9,353,817	16,008,968
WESTERN DIGITAL CORP	682,705	34,699,123	52,848,194
WESTERN GAS EQUITY PARTNERS	39,534	1,473,891	1,413,341
WESTERN GAS PARTNERS LP	197,817	9,550,833	9,572,365
WESTERN NEW ENGLAND BANCORP	78,716	850,488	865,876
WESTERN UNION CO	1,581,418	21,780,500	32,150,228
WESTLAKE CHEMICAL CORP	202,665	17,318,407	21,812,834
WESTLAKE CHEMICAL PARTNERS L	118,461	2,677,980	2,902,295
WESTROCK CO	933,991	43,664,124	53,256,167

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Security Name	Shares	Book Value	Market Value
WESTWATER RESOURCES INC	10,517	5,468	4,250
WESTWOOD HOLDINGS GROUP INC	15,493	537,951	922,453
WEX INC	128,030	11,527,097	24,387,154
WEYCO GROUP INC	8,141	245,459	296,332
WGL HOLDINGS INC	89,142	4,791,498	7,911,353
WHIRLPOOL CORP	185,203	19,112,233	27,082,235
WHITE MOUNTAINS INSURANCE GP	1,712	1,413,998	1,552,116
WHITING PETROLEUM CORP	160,811	14,626,109	8,477,956
WIDEOPENWEST INC	17,156	159,237	165,727
WIDEPOINT CORP	72,255	40,636	39,740
WILDHORSE RESOURCE DEVELOPME	108,464	1,711,315	2,750,647
WILEY (JOHN) + SONS CL B	1,600	64,806	100,256
WILEY (JOHN) + SONS CLASS A	245,540	13,392,029	15,321,696
WILLAMETTE VALLEY VINEYARDS	9,410	78,103	80,456
WILLDAN GROUP INC	48,191	1,340,816	1,492,475
WILLIAM LYON HOMES CL A	5,630	150,546	130,616
WILLIAMS COS INC	1,475,940	33,003,073	40,012,733
WILLIAMS PARTNERS LP	391,287	19,875,113	15,882,339
WILLIAMS SONOMA INC	281,817	11,221,047	17,297,927
WILLIS LEASE FINANCE CORP	25,500	904,995	805,545
WILLIS TOWERS WATSON PLC	293,889	36,385,987	44,553,572
WILLSCOT CORP	15,468	204,588	228,926
WINDSTREAM HOLDINGS INC	221,618	5,867,233	1,167,927
WINGSTOP INC	25,326	1,187,613	1,319,991
WINMARK CORP	10,581	455,542	1,570,749
WINNEBAGO INDUSTRIES	87,595	1,557,229	3,556,357
WINTRUST FINANCIAL CORP	105,658	5,166,337	9,197,529
WIRELESS TELECOM GROUP INC	67,592	152,082	148,702
WISDOMTREE INVESTMENTS INC	77,020	838,506	699,342
WIX.COM LTD	15,000	347,128	1,504,500
WNS HOLDINGS LTD ADR	100,158	2,585,184	5,226,244
WOLVERINE WORLD WIDE INC	177,133	2,873,721	6,158,914
WOODWARD INC	173,059	9,047,328	13,301,315
WORKDAY INC CLASS A	238,945	20,198,372	28,941,018
WORKIVA INC	4,354	104,535	106,238
WORLD ACCEPTANCE CORP	33,434	1,588,291	3,711,508
WORLD FUEL SERVICES CORP	166,966	4,281,098	3,407,776
WORLD WRESTLING ENTERTAIN A	76,775	1,850,242	5,590,756
WORLDPAY INC CLASS A	820,462	53,198,287	67,097,382
WORTHINGTON INDUSTRIES	130,709	3,147,784	5,485,857
WPX ENERGY INC	824,990	8,859,478	14,874,570
WR BERKLEY CORP	320,971	15,646,961	23,241,510
WR GRACE + CO	139,674	6,095,040	10,239,501
WRIGHT MEDICAL GROUP NV	166,500	233,100	213,120
WRIGHT MEDICAL GROUP NV	161,203	3,862,643	4,184,830
WSFS FINANCIAL CORP	58,526	2,627,749	3,119,436
WVS FINANCIAL CORP	3,294	53,297	54,516
WW GRAINGER INC	150,054	25,574,075	46,276,654
WYNDHAM DESTINATIONS INC	214,510	3,710,878	9,496,358
WYNDHAM HOTELS + RESORTS INC	211,290	4,160,894	12,430,191
WYNN RESORTS LTD	200,512	25,155,494	33,553,678
X 5 RETAIL GROUP NV REGS GDR	81,447	2,869,175	2,156,717

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Security Name	Shares	Book Value	Market Value
XCEL ENERGY INC	2,431,889	88,969,153	111,088,690
XCERRA CORP	208,183	1,695,295	2,908,317
XENCOR INC	49,491	1,915,142	1,831,662
XENON PHARMACEUTICALS INC	55,000	319,000	506,000
XERIUM TECHNOLOGIES INC	17,672	116,812	233,977
XEROX CORP	862,474	25,583,544	20,699,376
XILINX INC	622,829	24,634,066	40,645,821
XL GROUP LTD	637,924	26,721,498	35,691,848
XO GROUP INC	64,248	1,328,797	2,055,936
XOMA CORP	10,640	259,297	222,163
XPERI CORP	130,424	3,358,738	2,099,826
XPO LOGISTICS INC	196,529	11,776,865	19,688,275
XPRESSPA GROUP INC	82,990	55,437	24,216
XUNLEI LTD ADR	36,193	462,908	387,265
XYLEM INC	367,269	9,387,957	24,746,585
YANDEX NV A	449,198	13,229,953	16,126,208
YELP INC	155,019	9,466,383	6,073,644
YEXT INC	4,600	50,600	88,964
YIRENDAI LTD ADR	27,413	819,852	581,704
YORK WATER CO	12,583	420,791	400,139
YRC WORLDWIDE INC	97,412	1,429,822	978,991
YUM BRANDS INC	1,066,918	47,922,869	83,454,326
YUM CHINA HOLDINGS INC	1,444,771	35,230,404	55,565,893
YY INC ADR	173,309	20,010,927	17,412,355
ZAGG INC	82,978	948,925	1,435,519
ZAYO GROUP HOLDINGS INC	561,545	19,337,040	20,485,162
ZEBRA TECHNOLOGIES CORP CL A	102,612	5,427,361	14,699,169
ZENDESK INC	122,417	3,312,904	6,670,502
ZHONGLU CO LTD B	102,600	234,136	81,875
ZILLOW GROUP INC A	149,850	5,325,149	8,953,538
ZILLOW GROUP INC C	191,367	6,453,303	11,302,135
ZIMMER BIOMET HOLDINGS INC	781,738	69,249,884	87,116,883
ZION OIL + GAS INC	102,780	421,398	416,773
ZIONS BANCORP NA	642,118	22,762,311	33,833,197
ZIOPHARM ONCOLOGY INC	221,552	2,659,511	669,087
ZIX CORP	188,522	1,053,016	1,016,134
ZOE S KITCHEN INC	31,900	803,593	311,344
ZOETIS INC	1,808,607	85,809,546	154,075,230
ZOGENIX INC	53,405	961,138	2,360,501
ZSCALER INC	5,138	210,697	183,684
ZTO EXPRESS CAYMAN INC ADR	586,295	8,998,998	11,725,900
ZUMIEZ INC	47,706	1,084,907	1,195,035
ZYNGA INC CL A	6,238,058	22,060,260	25,388,896
Total		**56,197,065,161**	**84,755,376,471**

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Security Name	Shares	Book Value	Market Value
1+1 DRILLISCH AG	88,908	6,689,068	5,061,511
361 DEGREES INTERNATIONAL	1,140,000	366,940	350,190
3I GROUP PLC	3,578,373	29,549,236	42,547,486
3SBIO INC	2,539,000	4,732,979	5,767,034
77 BANK LTD/THE	236,379	5,915,230	5,158,020
888 HOLDINGS PLC	675,942	1,806,822	2,405,945
A DATA TECHNOLOGY CO LTD	242,885	381,238	523,396
A LIVING SERVICES CO LTD H	406,750	820,334	745,536
A.G.V. PRODUCTS	546,945	157,140	140,465
A2 MILK CO LTD	1,666,833	2,773,166	12,932,944
A2A SPA	4,478,605	7,775,492	7,765,061
AA PLC	1,494,145	7,048,911	2,449,040
AAC TECHNOLOGIES HOLDINGS IN	3,451,450	30,269,259	48,612,282
AAK AB	419,586	2,642,075	6,688,236
AALBERTS INDUSTRIES NV	225,637	11,709,710	10,806,415
AAREAL BANK AG	209,687	7,223,281	9,222,376
ABB INDIA LTD	82,511	1,533,541	1,419,240
ABB LTD REG	4,175,228	79,278,109	91,287,779
ABC MART INC	85,512	3,894,876	4,678,398
ABILITY ENTERPRISE CO LTD	319,950	324,944	172,104
ABLE C+C	35,820	1,200,706	491,742
ABN AMRO GROUP NV CVA	734,730	17,399,480	19,061,080
ABOITIZ EQUITY VENTURES INC	4,345,830	5,688,755	4,438,052
ABOITIZ POWER CORP	3,910,500	3,134,406	2,546,304
ABU DHABI COMMERCIAL BANK	4,286,410	8,375,223	8,238,720
ABU DHABI NATIONAL OIL CO FO	1,111,960	802,272	717,462
ACACIA MINING PLC	370,909	1,425,795	614,564
ACBEL POLYTECH INC	656,000	542,746	407,734
ACC LTD	53,270	1,206,008	1,041,764
ACCELL GROUP	54,808	1,226,470	1,171,037
ACCENT GROUP LTD	711,679	846,800	867,609
ACCIONA SA	70,726	8,710,948	5,856,302
ACCOR SA	447,931	20,768,771	21,975,706
ACCORDIA GOLF TRUST	2,405,300	1,281,660	1,084,899
ACCTON TECHNOLOGY CORP	2,317,000	3,076,857	6,702,836
ACE HARDWARE INDONESIA	9,635,100	613,775	853,913
ACEA SPA	143,369	1,949,049	2,132,556
ACER INC	11,191,660	9,116,646	9,140,244
ACERINOX SA	315,596	4,939,524	4,178,498
ACHILLES CORP	34,500	557,935	678,071
ACKERMANS + VAN HAAREN	49,861	7,089,431	8,586,747
ACOM CO LTD	1,019,069	3,504,484	3,919,319
ACS ACTIVIDADES CONS Y SERV	932,807	36,082,864	37,791,745
ACS ACTIVIDADES DE CONSTRUCCIO	932,321	1,015,593	960,085
ADANA CIMENTO A	75,945	167,281	109,743

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Security Name	Shares	Book Value	Market Value
ADANI ENTERPRISES LTD	254,267	380,539	419,913
ADANI GREEN ENERGY LTD	3,062	932	1,198
ADANI PORTS AND SPECIAL ECON	1,082,083	5,609,935	5,893,297
ADANI POWER LTD	1,338,476	802,382	315,499
ADANI TRANSMISSION LTD	322,541	728,287	735,091
ADARO ENERGY TBK PT	53,658,300	7,996,698	6,702,607
ADASTRIA CO LTD	72,400	1,650,345	918,359
ADCOCK INGRAM HOLDINGS LTD	238,021	1,163,454	1,044,557
ADECCO GROUP AG REG	571,409	36,953,069	33,814,384
ADEKA CORP	298,790	3,635,293	4,793,480
ADELAIDE BRIGHTON LTD	1,037,933	3,171,976	5,329,793
ADHI KARYA PERSERO TBK PT	2,125,200	391,958	265,465
ADIDAS AG	740,061	85,943,097	161,535,754
ADITYA BIRLA FASHION AND RET	228,574	507,012	460,384
ADLINK TECHNOLOGY INC	224,069	513,334	397,597
ADMIRAL GROUP PLC	588,431	13,280,333	14,818,916
ADO PROPERTIES SA	61,838	2,127,762	3,361,585
ADP	97,230	15,308,924	21,989,005
ADVAN CO LTD	49,900	299,982	435,637
ADVANCED CERAMIC X CORP	71,000	589,101	590,337
ADVANCED INFO SERVICE FOR RG	2,782,600	15,767,124	15,538,213
ADVANCED INFO SERVICE NVDR	2,529,800	16,642,495	14,126,562
ADVANCED INTERNATIONAL MULTI	142,000	166,792	164,410
ADVANCED PROCESS SYSTEMS COR	23,519	535,384	443,157
ADVANCED WIRELESS SEMICONDUC	175,000	419,742	440,822
ADVANTAGE OIL + GAS LTD	524,500	2,715,568	1,638,751
ADVANTECH CO LTD	752,142	4,743,366	4,958,609
ADVANTEST CORP	323,149	6,314,385	6,733,426
ADVTECH LTD	827,798	921,815	945,192
ADYEN NV	4,810	2,133,822	2,649,309
AECI LTD	241,840	2,032,567	1,865,906
AECON GROUP INC	146,000	1,724,882	1,715,884
AEDAS HOMES SAU	97,619	3,584,857	3,464,843
AEGEAN AIRLINES	37,994	328,703	374,841
AEGON NV	6,236,596	51,178,135	37,397,994
AENA SME SA	261,522	32,592,295	47,480,392
AEON CO LTD	2,631,765	42,058,948	56,310,956
AEON DELIGHT CO LTD	55,100	1,377,505	1,875,385
AEON FANTASY CO LTD	13,900	157,233	811,926
AEON FINANCIAL SERVICE CO LT	298,093	5,737,889	6,362,044
AEON MALL CO LTD	209,500	4,438,109	3,763,869
AES TIETE ENERGIA SA UNIT	244,605	1,021,542	613,515
AF AB B SHS	166,530	2,251,759	3,812,357
AFFICHAGE HOLDING SA REG	2,328	962,506	870,993
AFREN PLC	12,706,941	-	17

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AFRICA ISRAEL PROPERTIES LTD	25,601	391,846	580,202
AFRICAN RAINBOW MINERALS LTD	118,056	1,197,882	939,711
AFTERPAY TOUCH GROUP LTD	338,979	1,919,125	2,341,750
AFYON CIMENTO	59,678	115,941	76,988
AG ANADOLU GRUBU HOLDING AS	123,781	654,548	577,133
AGABANG+COMPANY	46,455	483,854	230,087
AGC INC	799,408	32,168,766	31,142,017
AGEAS	505,813	42,198,766	25,518,194
AGFA GEVAERT NV	818,345	4,599,965	3,439,653
AGGREKO PLC	558,303	6,005,310	4,982,795
AGILE GROUP HOLDINGS LTD	5,874,390	9,577,175	10,003,486
AGL ENERGY LTD	1,717,734	23,820,960	28,530,435
AGNICO EAGLE MINES LTD	791,327	35,524,646	36,256,246
AGRANA BETEILIGUNGS AG	5,956	712,187	613,337
AGRICULTURAL BANK OF CHINA H	148,402,389	80,170,668	69,420,717
AGUAS ANDINAS SA A	5,364,419	3,426,651	2,939,350
AGUNG PODOMORO LAND TBK PT	12,179,000	314,746	141,083
AHLSELL AB	686,300	4,652,325	4,054,433
AHNLAB INC	12,441	761,088	569,306
AI HOLDINGS CORP	81,400	734,087	1,765,204
AIA ENGINEERING LTD	74,770	1,580,698	1,637,050
AIA GROUP LTD	37,528,713	206,887,169	328,148,126
AIB GROUP PLC	2,688,192	15,910,383	14,594,490
AICA KOGYO CO LTD	100,100	3,246,468	3,515,452
AICHI BANK LTD/THE	30,200	1,702,320	1,310,080
AICHI CORP	54,300	287,973	318,157
AICHI STEEL CORP	40,400	1,646,371	1,555,600
AIDA ENGINEERING LTD	152,500	1,071,896	1,482,801
AIFUL CORP	670,900	2,001,103	2,095,711
AIN HOLDINGS INC	46,320	2,966,514	3,416,552
AINSWORTH GAME TECHNOLOGY LT	328,382	1,229,711	252,330
AIPHONE CO LTD	23,900	402,328	371,991
AIR ARABIA PJSC	4,869,071	1,523,425	1,297,747
AIR CANADA	187,800	2,173,924	3,033,753
AIR CHINA LTD H	6,823,076	8,595,192	6,592,218
AIR FRANCE KLM	519,349	5,403,117	4,234,861
AIR LIQUIDE SA	869,153	77,482,981	109,291,808
AIR NEW ZEALAND LTD	3,086,288	5,101,981	6,634,388
AIR WATER INC	402,309	6,067,050	7,387,681
AIRASIA X BHD	2,187,200	265,789	184,094
AIRBUS SE	1,128,128	60,849,793	132,057,099
AIRPORT CITY LTD	209,053	2,144,075	2,313,510
AIRPORT FACILITIES CO LTD	37,600	196,382	209,106
AIRPORTS OF THAILAND PC NVDR	12,063,000	25,736,052	22,938,998
AIRPORTS OF THAILAND PCL FOR	9,199,140	12,805,767	17,493,082

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AIRTAC INTERNATIONAL GROUP	190,762	1,373,235	2,712,345
AISAN INDUSTRY CO LTD	82,600	705,329	696,505
AISIN SEIKI CO LTD	766,027	32,332,522	34,924,718
AIXTRON SE	225,793	3,162,720	2,926,235
AJANTA PHARMA LTD	34,211	753,917	490,683
AJINOMOTO CO INC	1,875,956	30,816,110	35,498,612
AJISEN CHINA HOLDINGS LTD	780,000	505,057	307,210
AK HOLDINGS INC	12,055	1,013,692	815,565
AKASOL AG	22,500	1,263,449	1,305,745
AKASTOR ASA	311,914	641,843	685,029
AKATSUKI INC	10,500	575,034	396,718
AKBANK T.A.S.	15,481,284	43,973,738	25,412,393
AKCANSA CIMENTO	56,483	188,374	118,115
AKEBONO BRAKE INDUSTRY CO	196,000	891,198	475,999
AKENERJI ELEKTRIK URETIM AS	265,360	152,793	43,443
AKER ASA A SHARES	74,190	3,265,242	5,670,933
AKER BP ASA	229,316	3,890,502	8,463,174
AKER SOLUTIONS ASA	393,489	1,853,906	2,752,839
AKITA BANK LTD/THE	54,000	1,716,781	1,503,995
AKR CORPORINDO TBK PT	3,723,005	1,843,830	1,117,161
AKSA AKRILIK KIMYA SANAYII	114,514	338,734	286,960
AKSA ENERJI URETIM AS	308,212	313,414	281,893
AKSIGORTA	178,039	164,457	150,788
AKWEL	19,730	779,183	601,234
AKZO NOBEL	592,805	40,421,778	50,746,955
AL MEERA CONSUMER GOODS CO	4,889	226,348	204,100
ALACER GOLD CORP	806,319	3,386,742	1,489,494
ALAM SUTERA REALTY TBK PT	76,536,300	2,438,529	1,751,843
ALAMOS GOLD INC CLASS A	822,851	8,994,406	4,685,206
ALARKO HOLDING	80,008	135,774	79,987
ALBARAKA TURK KATILIM BANKAS	645,015	340,844	191,483
ALBIOMA SA	61,168	1,866,477	1,379,771
ALCONIX CORP	43,000	904,271	619,582
ALD SA	140,220	2,257,486	2,393,498
ALDAR PROPERTIES PJSC	12,970,394	7,768,453	7,132,896
ALEMBIC PHARMACEUTICALS LTD	72,452	594,247	531,480
ALEXANDER FORBES GROUP HOLDI	1,163,191	541,126	489,675
ALFA FINANCIAL SOFTWARE HOLD	196,115	1,361,842	454,147
ALFA LAVAL AB	939,588	16,773,199	22,329,131
ALFA S.A.B. A	7,835,850	10,024,568	9,208,915
ALFRESA HOLDINGS CORP	797,865	14,928,841	18,764,396
ALGONQUIN POWER + UTILITIES	971,385	8,469,902	9,378,228
ALI CORP	412,000	371,352	216,213
ALIANSCE SHOPPING CENTERS SA	105,631	432,385	407,435
ALIBABA HEALTH INFORMATION T	5,662,000	3,342,126	5,463,210

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ALIBABA PICTURES GROUP LTD	18,810,000	3,859,878	2,061,909
ALIMENTATION COUCHE TARD B	1,196,885	33,422,524	51,962,524
ALIOR BANK SA	114,771	1,978,076	2,050,823
ALK ABELLO A/S	14,990	1,519,238	2,504,010
ALKEM LABORATORIES LTD	49,348	1,174,457	1,362,103
ALLAHABAD BANK FOREIGN	337,744	476,475	206,053
ALLIANCE BANK MALAYSIA BHD	1,285,800	1,221,931	1,285,959
ALLIANCE GLOBAL GROUP INC	10,862,400	3,109,729	2,365,130
ALLIANZ SE REG	990,413	166,098,405	204,698,351
ALLIED MINDS PLC	492,978	2,643,759	683,397
ALLOT COMMUNICATIONS LTD	61,225	848,153	323,808
ALLREAL HOLDING AG REG	31,086	4,468,594	5,056,034
ALM. BRAND A/S	221,049	1,528,640	2,171,867
ALMACENES EXITO SA	401,840	2,557,999	2,216,490
ALMIRALL SA	143,942	1,692,487	1,929,324
ALPARGATAS SA PREF	138,900	737,985	436,838
ALPEK SA DE CV	521,300	831,357	783,710
ALPEN CO LTD	56,000	1,062,204	1,204,785
ALPHA BANK AE	1,675,403	3,512,856	3,745,965
ALPHA NETWORKS INC	516,330	372,618	366,648
ALPHA SYSTEMS INC	13,600	245,139	282,277
ALPINE ELECTRONICS INC	92,800	1,109,434	1,915,233
ALPIQ HOLDING AG REG	8,390	822,228	632,873
ALPS ELECTRIC CO LTD	314,968	3,198,357	8,092,799
ALS LTD	923,107	8,216,796	5,142,562
ALSEA SAB DE CV	986,200	3,362,581	3,431,875
ALSO HOLDING REG	5,571	708,422	665,412
ALSTOM	301,092	18,029,074	13,836,619
ALTAGAS LTD	562,580	13,860,049	11,611,271
ALTEK CORP	350,800	265,019	462,540
ALTEN SA	69,165	3,344,944	7,130,546
ALTICE EUROPE NV	1,542,757	24,653,592	6,286,351
ALTICE EUROPE NV B	116,499	1,851,136	473,344
ALTIUM LTD	255,100	1,292,426	4,242,698
ALTRAN TECHNOLOGIES SA	538,414	5,766,014	7,807,529
ALTRI SGPS SA	170,004	414,390	1,716,923
ALUMINA LTD	4,749,939	8,216,038	9,826,577
ALUMINUM CORP OF CHINA LTD H	7,005,000	4,134,575	3,089,345
ALUPAR INVESTIMENTO SA UNIT	140,423	856,311	554,772
ALVIVA HOLDINGS LTD	200,350	359,677	263,114
AMADA HOLDINGS CO LTD	800,289	7,419,583	7,694,739
AMADEUS IT GROUP SA	2,059,100	90,573,626	162,517,379
AMANAT HOLDINGS PJSC	1,928,504	536,388	651,034
AMANO CORP	190,381	2,412,270	4,499,774
AMARA RAJA BATTERIES LTD	65,218	785,439	691,207

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Security Name	Shares	Book Value	Market Value
AMATA CORP PUBLIC CO LTD FOR	1,061,200	487,557	598,987
AMBEV SA	11,508,154	68,075,866	53,780,893
AMBU A/S B	295,577	2,046,622	9,967,589
AMBUJA CEMENTS LTD	1,299,880	4,357,498	3,935,782
AMCOR LIMITED	3,129,145	24,204,334	33,315,463
AMER SPORTS OYJ	291,580	4,548,405	9,198,537
AMERICA MOVIL SAB DE C SER L	87,061,458	77,715,999	73,393,707
AMG ADVANCED METALLURGICAL	64,136	3,010,519	3,609,313
AMICOGEN INC	37,608	1,303,041	1,057,883
AMLAK FINANCE	711,592	250,516	137,934
AMMB HOLDINGS BHD	4,174,437	4,731,854	3,875,266
AMOREPACIFIC CORP	62,927	8,322,205	18,209,024
AMOREPACIFIC CORP PREF	27,733	4,284,773	3,856,990
AMOREPACIFIC GROUP	76,314	5,051,254	8,456,509
AMOT INVESTMENTS LTD	293,815	1,175,957	1,468,854
AMP LTD	5,620,610	29,124,466	14,783,921
AMPLIFON SPA	273,292	2,282,440	5,666,900
AMREST HOLDINGS SE	9,581	1,258,963	1,125,987
AMS AG	124,620	10,004,705	9,259,745
AMTRAN TECHNOLOGY CO LTD	1,345,582	932,812	609,050
AMUNDI SA	123,482	6,942,927	8,555,135
AMUSE INC	23,300	462,357	626,648
ANA HOLDINGS INC	562,527	20,769,404	20,664,672
ANADOLU CAM SANAYII AS	197,297	121,427	124,032
ANADOLU EFES BIRACILIK VE	574,528	4,143,344	2,959,674
ANADOLU HAYAT EMEKLILIK	106,359	177,038	200,358
ANANTI INC	89,525	542,387	664,308
ANDHRA BANK	519,941	532,398	248,151
ANDRITZ AG	197,795	9,857,317	10,498,335
ANEKA TAMBANG TBK	10,333,130	404,811	641,765
ANEST IWATA CORP	68,500	640,226	739,020
ANGANG STEEL CO LTD H	6,270,674	6,197,486	5,658,869
ANGLO AMERICAN PLATINUM LTD	55,029	1,634,221	1,441,343
ANGLO AMERICAN PLC	3,254,181	95,988,205	72,814,272
ANGLOGOLD ASHANTI LTD	734,777	7,284,947	6,010,630
ANHEUSER BUSCH INBEV SA/NV	1,572,629	93,596,835	158,824,707
ANHUI CONCH CEMENT CO LTD H	9,964,830	53,015,175	57,156,358
ANHUI EXPRESSWAY CO LTD H	1,904,632	1,411,387	1,148,297
ANHUI GUJING DISTILLERY CO B	327,592	1,595,371	2,096,135
ANICOM HOLDINGS INC	34,200	871,940	1,287,537
ANIMA HOLDING SA	55,500	478,251	216,957
ANIMA HOLDING SPA	629,364	3,312,292	3,384,554
ANRITSU CORP	318,500	2,297,470	4,373,570
ANSELL LTD	342,458	4,736,429	6,879,751
ANTA SPORTS PRODUCTS LTD	5,588,520	24,691,457	29,597,156

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ANTOFAGASTA PLC	666,025	7,393,770	8,705,267
ANTON OILFIELD SERVICES GP	2,664,000	963,659	383,703
ANXIN CHINA HOLDINGS LTD	3,936,000	-	1
AO WORLD PLC	581,012	1,470,085	1,147,554
AOI ELECTRONICS CO LTD	9,300	416,847	301,002
AOKI HOLDINGS INC	111,400	1,139,926	1,625,264
AOMORI BANK LTD/THE	49,400	1,669,517	1,491,834
AOYAMA TRADING CO LTD	128,865	3,730,854	4,304,613
AOZORA BANK LTD	375,291	11,820,748	14,281,150
AP MOELLER MAERSK A/S A	10,485	19,590,171	12,445,957
AP MOLLER MAERSK A/S B	17,820	30,379,240	22,194,368
AP THAILAND PCL FOREIGN	3,278,550	703,954	806,525
APA GROUP	2,430,347	14,156,098	17,687,266
APERAM	117,448	2,660,938	5,047,625
APHRIA INC	384,500	4,110,482	3,469,547
APLUS FINANCIAL CO LTD	155,300	222,019	158,434
APN OUTDOOR GROUP LTD	339,805	1,616,945	1,576,687
APOLLO HOSPITALS ENTERPRISE	170,996	2,774,568	2,614,169
APOLLO TYRES LTD	497,915	1,562,166	1,845,879
APPEN LTD	214,163	1,563,637	2,115,593
APPLUS SERVICES SA	345,892	4,312,964	4,615,964
APROGEN PHARMACEUTICALS INC	173,079	800,157	587,801
ARAKAWA CHEMICAL INDUSTRIES	40,100	478,055	644,047
ARATA CORP	31,900	985,999	1,929,581
ARB CORP LTD	171,868	1,646,152	2,899,059
ARBONIA AG	99,600	1,469,177	1,639,019
ARC RESOURCES LTD	803,755	15,858,745	8,297,535
ARCA CONTINENTAL SAB DE CV	660,200	4,454,500	4,106,485
ARCADIS NV	169,857	3,669,122	3,065,975
ARCELIK A.S.	527,824	2,772,139	1,757,032
ARCELORMITTAL	1,425,250	78,493,245	41,784,329
ARCELORMITTAL SOUTH AFRICA	307,344	68,577	47,538
ARCLAND SAKAMOTO CO LTD	60,700	466,849	911,884
ARCLAND SERVICE HOLDINGS CO	33,200	518,295	704,974
ARCS CO LTD	120,800	2,526,901	3,293,604
ARDENT LEISURE GROUP	1,005,625	1,457,019	1,467,437
ARDENTEC CORP	1,002,513	910,253	1,109,757
AREZZO INDUSTRIA E COMERCIO	61,545	929,098	713,445
ARIAKE JAPAN CO LTD	35,409	2,003,007	3,049,717
ARISTOCRAT LEISURE LTD	2,284,624	22,511,406	52,159,016
ARJO AB B SHARES	474,539	1,643,463	1,694,782
ARKEMA	154,630	13,237,539	18,306,587
ARNOLDO MONDADORI EDITORE	272,807	720,831	415,982
ARTNATURE INC	44,500	576,078	275,200
ARUHI CORP	38,600	784,340	807,789

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ARVIND LTD	228,479	962,596	1,329,557
ARYZTA AG	157,370	6,599,025	2,360,669
AS ONE CORP	29,628	849,671	2,056,961
ASAHI CO LTD	27,000	452,289	380,752
ASAHI DIAMOND INDUSTRIAL CO	208,400	1,945,038	1,473,184
ASAHI GROUP HOLDINGS LTD	1,353,553	49,172,546	69,312,081
ASAHI HOLDINGS INC	86,400	1,614,872	1,610,762
ASAHI INTECC CO LTD	342,972	9,323,974	12,973,888
ASAHI KASEI CORP	4,125,536	37,910,169	52,442,149
ASAHI YUKIZAI CORP	26,000	330,011	535,422
ASALEO CARE LTD	752,561	1,030,729	775,661
ASCENDIS HEALTH LTD	327,192	639,759	260,202
ASCENTIAL PLC	830,772	4,859,247	4,964,240
ASCOM HOLDING AG REG	87,791	1,151,845	1,591,458
ASE TECHNOLOGY HOLDING CO LT	6,388,822	14,907,553	15,003,679
ASELSAN ELEKTRONIK SANAYI	144,519	641,850	729,977
ASHMORE GROUP PLC	702,551	4,166,166	3,459,737
ASHOK LEYLAND LTD	2,426,381	4,252,439	4,455,064
ASHTEAD GROUP PLC	1,767,669	31,178,714	53,046,500
ASIA CEMENT CORP	4,182,942	4,039,607	4,596,112
ASIA OPTICAL CO INC	270,000	344,112	832,445
ASIA PACIFIC TELECOM CO LTD	2,822,000	1,110,773	740,476
ASIA POLYMER	516,129	344,780	297,098
ASIA VITAL COMPONENTS	353,000	248,964	331,714
ASIAN PAINTS LTD	669,329	10,872,273	12,352,522
ASIAN PAY TELEVISION TRUST	4,834,500	2,441,913	1,435,990
ASIANA AIRLINES	514,380	2,355,782	1,910,752
ASICS CORP	296,788	3,852,584	5,018,588
ASKA PHARMACEUTICAL CO LTD	47,400	433,775	616,224
ASKUL CORP	35,100	1,325,565	1,137,625
ASM INTERNATIONAL NV	103,623	2,910,344	5,729,854
ASM PACIFIC TECHNOLOGY	1,800,600	22,390,397	22,767,275
ASMEDIA TECHNOLOGY INC	46,000	572,787	734,769
ASML HOLDING NV	1,053,196	106,805,556	208,673,220
ASOS PLC	511,698	35,994,534	41,223,254
ASPEED TECHNOLOGY INC	94,000	2,364,895	2,463,421
ASPEN PHARMACARE HOLDINGS LT	604,796	11,970,514	11,394,103
ASR NEDERLAND NV	405,808	17,052,142	16,573,571
ASSA ABLOY AB B	1,946,923	21,300,007	41,545,674
ASSECO POLAND SA	221,242	2,974,348	2,366,092
ASSICURAZIONI GENERALI	3,724,646	87,429,089	62,490,996
ASSOCIATED BRITISH FOODS PLC	798,534	19,561,840	28,865,774
ASSORE LTD	34,373	773,010	733,692
ASTELLAS PHARMA INC	7,826,334	98,114,553	119,339,847
ASTM SPA	111,695	1,805,308	2,587,326

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ASTRA AGRO LESTARI TBK PT	485,205	611,175	379,225
ASTRA INTERNATIONAL TBK PT	71,659,700	40,879,285	33,004,468
ASTRAL FOODS LTD	481,870	11,447,273	10,034,849
ASTRAZENECA PLC	2,702,168	146,377,156	187,402,810
ASTRO MALAYSIA HOLDINGS BHD	4,457,600	2,726,270	1,754,570
ASUNARO AOKI CONSTRUCTION	46,400	285,575	392,514
ASUSTEK COMPUTER INC	2,011,409	17,918,062	18,373,400
ASX LTD	549,462	19,827,090	26,140,402
ATACADAO DISTRIBUICAO COMERC	321,142	1,513,341	1,263,734
ATCO LTD CLASS I	271,700	7,709,616	8,381,608
ATEA ASA	262,712	2,505,059	3,784,156
ATEAM INC	22,800	544,226	486,403
ATEN INTERNATION CO LTD	207,000	476,110	600,866
ATGEN CO LTD	39,942	727,790	584,167
ATLANTIA SPA	1,319,234	33,275,941	38,999,695
ATLAS ARTERIA	1,432,147	3,733,730	6,803,850
ATLAS COPCO AB A SHS	1,243,958	19,815,892	36,264,727
ATLAS COPCO AB B SHS	2,744,640	30,500,726	71,990,809
ATOM CORP	198,400	1,049,154	1,927,309
ATOS SE	278,770	25,645,000	38,064,658
ATRESMEDIA CORP DE MEDIOS DE	169,044	1,620,387	1,422,032
ATRIUM LJUNGBERG AB B SHS	108,984	1,675,940	1,761,579
ATS AUTOMATION TOOLING SYS	176,400	1,130,544	2,620,287
ATSUGI CO LTD	27,700	358,529	291,842
ATTACQ LTD	694,832	1,046,453	864,342
ATTENDO AB	221,098	2,101,304	1,957,407
AU OPTRONICS CORP	51,447,369	22,077,371	21,767,914
AU SMALL FINANCE BANK LTD	64,659	677,792	618,845
AUCKLAND INTL AIRPORT LTD	1,989,550	5,345,399	9,132,827
AUDIOCODES LTD	40,079	178,111	310,073
AURIZON HOLDINGS LTD	6,645,712	25,291,907	21,261,093
AUROBINDO PHARMA LTD	829,136	8,198,659	7,346,836
AURORA CANNABIS INC	1,119,700	9,111,857	7,916,082
AURUBIS AG	82,488	4,194,195	6,308,233
AUSDRILL LTD	728,472	1,259,564	987,655
AUSNET SERVICES	4,273,994	4,486,941	5,068,333
AUST AND NZ BANKING GROUP	7,004,016	143,707,467	146,139,629
AUSTEVOLL SEAFOOD ASA	291,628	2,219,983	3,499,364
AUSTRALIAN AGRICULTURAL CO	936,537	1,180,273	871,870
AUSTRALIAN PHARMA INDUS LTD	1,636,475	1,645,094	2,055,486
AUTO TRADER GROUP PLC	2,310,330	12,360,583	12,990,863
AUTOBACS SEVEN CO LTD	185,115	2,674,402	3,282,317
AUTOCANADA INC	66,500	1,176,042	859,907
AUTOGRILL SPA	412,098	4,113,432	5,114,574
AUTOMOTIVE HOLDINGS GROUP LT	827,261	2,351,844	1,741,982

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AUTONEUM HOLDING AG	7,637	1,074,568	1,784,364
AVANTI FEEDS LTD	63,844	738,190	501,462
AVANTI FEEDS LTD	127,688	1,476,402	1,002,923
AVANZA BANK HOLDING AB	57,631	1,430,062	2,963,365
AVENUE SUPERMARTS LTD	96,179	1,687,004	2,085,153
AVEO GROUP	1,364,772	3,150,639	2,450,319
AVEVA GROUP PLC	135,483	3,097,405	4,804,489
AVEX INC	84,800	1,104,036	1,177,469
AVI LTD	619,097	4,186,643	4,887,281
AVIANCA HOLDINGS SA	561,527	625,910	450,256
AVIC INTERNATIONAL HLDGS HK	7,502,180	493,194	248,624
AVIVA PLC	8,194,886	69,115,585	54,529,285
AWA BANK LTD/THE	594,489	3,673,852	3,660,376
AXA SA	6,705,988	182,966,933	164,538,617
AXEL SPRINGER SE	126,604	6,645,668	9,157,236
AXFOOD AB	274,141	2,878,310	5,279,957
AXIAL RETAILING INC	32,200	975,459	1,223,870
AXIATA GROUP BERHAD	8,046,094	10,300,791	7,569,045
AXIS BANK LTD	7,550,523	45,742,229	56,291,427
AXTEL SAB DE CV CPO	1,657,200	456,916	334,715
AYALA CORPORATION	522,869	8,356,680	9,013,716
AYALA LAND INC	21,431,844	16,737,359	15,220,254
AYALA LAND INC	13,670,744	-	26
AYGAZ AS	88,092	336,274	210,173
AZ. BGP HOLDINGS	43,616,220	-	51
AZBIL CORP	141,835	3,875,876	6,184,833
AZIMUT HOLDING SPA	260,649	3,585,789	4,033,773
AZRIELI GROUP LTD	161,922	6,995,966	8,024,109
AZUL SA	174,200	1,203,440	965,765
B COMMUNICATIONS LTD	28,819	695,575	263,741
B GRIMM POWER PCL FOREIGN	886,300	708,962	609,950
B+M EUROPEAN VALUE RETAIL SA	1,670,678	9,636,919	8,913,288
B2GOLD CORP	2,019,892	5,869,579	5,236,103
B2W CIA DIGITAL	154,186	990,950	1,078,028
B3 SA BRASIL BOLSA BALCAO	3,408,935	19,008,994	18,119,437
BABCOCK INTL GROUP PLC	629,264	8,515,562	6,794,169
BACHEM HOLDING AG REG B	12,487	1,172,570	1,644,896
BAE SYSTEMS PLC	9,943,319	74,434,189	84,909,784
BAGFAS BANDIRMA GUBRE FABRIK	29,703	112,479	48,109
BAIC MOTOR CORP LTD H	7,316,141	8,886,653	6,993,997
BAJAJ AUTO LTD	697,125	27,706,366	28,594,182
BAJAJ CORP LTD	75,028	497,570	443,828
BAJAJ FINANCE LTD	218,161	4,475,473	7,311,888
BAJAJ FINSERV LTD	75,384	5,147,123	6,404,697
BAJAJ HINDUSTHAN SUGAR LTD	1,255,540	361,700	123,694

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BAJAJ HOLDINGS AND INVESTMEN	52,791	1,683,674	2,220,897
BAKKAFROST P/F	93,930	2,718,312	5,211,419
BAKKAVOR GROUP PLC	300,666	758,858	766,122
BALFOUR BEATTY PLC	1,663,806	7,357,436	6,231,870
BALKRISHNA INDUSTRIES LTD	59,908	658,836	910,665
BALOISE HOLDING AG REG	146,473	17,519,614	21,286,121
BALRAMPUR CHINI MILLS LTD	2,721,565	2,831,063	2,556,122
BANCA FARMAFACTORING SPA	183,944	1,377,721	1,078,115
BANCA GENERALI SPA	120,408	1,692,545	3,000,029
BANCA IFIS SPA	42,415	1,117,283	1,276,668
BANCA MEDIOLANUM SPA	475,850	3,006,187	3,225,136
BANCA POPOLARE DI SONDRIO	1,178,852	6,996,578	4,745,721
BANCO BILBAO VIZCAYA ARGENTA	16,119,611	184,120,211	114,315,474
BANCO BPM SPA	2,743,697	10,652,633	8,046,953
BANCO BRADESCO S.A.	1,105,053	8,319,858	7,002,441
BANCO BRADESCO SA PREF	6,281,179	47,923,044	43,916,337
BANCO BTG PACTUAL SA UNIT	205,884	1,234,656	989,981
BANCO COMERCIAL PORTUGUES R	17,780,702	3,380,183	5,343,590
BANCO DAVIVIENDA SA	242,829	2,834,474	3,059,143
BANCO DE CHILE	146,916,883	22,929,101	22,719,769
BANCO DE CREDITO E INVERSION	99,229	6,036,720	6,626,088
BANCO DE SABADELL SA	16,989,010	42,238,288	28,473,899
BANCO DEL BAJIO SA	1,847,700	3,825,136	3,886,085
BANCO DO BRASIL S.A.	11,153,002	99,332,686	83,051,803
BANCO ESPIRITO SANTO REG	9,968,526	1,540,478	12
BANCO ESTADO RIO GRAN PREF B	1,372,900	7,288,978	5,263,366
BANCO SANTANDER BRASIL UNIT	1,553,210	15,667,431	11,828,521
BANCO SANTANDER CHILE	160,825,956	11,241,755	12,665,095
BANCO SANTANDER MEXICO B	3,235,200	5,835,841	4,416,032
BANCO SANTANDER SA	39,043,211	326,948,063	209,325,955
BANCOLOMBIA SA	1,361,447	15,431,653	16,372,650
BANCOLOMBIA SA PREF	631,290	6,708,975	7,677,819
BANDAI NAMCO HOLDINGS INC	727,409	20,580,582	30,011,819
BANDO CHEMICAL INDUSTRIES	129,800	1,087,178	1,433,173
BANG + OLUFSEN A/S	73,309	762,535	1,592,200
BANGCHAK CORP PCL FOREIGN	1,865,700	1,892,545	1,802,065
BANGCHAK CORP PCL NVDR	695,400	827,857	671,681
BANGKOK AIRWAYS FOREIGN	948,500	774,793	326,378
BANGKOK BANK PCL FOREIGN REG	708,600	3,920,388	4,181,446
BANGKOK BANK PUBLIC CO NVDR	825,100	4,840,229	4,868,912
BANGKOK CHAIN HOSPITAL FOREG	2,220,375	644,707	1,025,407
BANGKOK CHAIN HOSPITAL NVDR	2,985,800	1,593,622	1,378,893
BANGKOK DUSIT MED SERVI NVDR	1,317,200	997,960	993,963
BANGKOK DUSIT MED SERVICE F	16,588,900	10,440,020	12,518,035
BANGKOK EXPRESSWAY AND METRO	4,216,000	1,010,824	948,059

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BANGKOK EXPRESSWAY AND METRO	15,475,300	3,513,836	3,479,957
BANGKOK LAND PUB CO LTD FRGN	18,443,500	934,774	1,035,464
BANGKOK LIFE ASSURANCE FOREI	1	1	1
BANGKOK LIFE ASSURANCE NVDR	609,459	851,532	565,677
BANK ALFALAH LTD	3,199,000	1,362,027	1,371,000
BANK CENTRAL ASIA TBK PT	27,303,500	35,663,469	40,917,143
BANK DANAMON INDONESIA TBK	3,807,724	1,487,231	1,693,946
BANK HANDLOWY W WARSZAWIE SA	64,464	1,359,582	1,219,047
BANK HAPOALIM BM	4,557,949	24,819,423	30,817,565
BANK LEUMI LE ISRAEL	6,590,500	32,241,218	38,888,910
BANK MANDIRI PERSERO TBK PT	124,379,006	49,282,895	59,455,422
BANK MILLENNIUM SA	1,035,439	2,206,421	2,218,037
BANK NEGARA INDONESIA PERSER	42,893,692	22,710,873	21,102,619
BANK OF BARODA FOREIGN	825,992	1,872,583	1,358,068
BANK OF CHINA LTD H	284,532,508	141,193,576	141,079,410
BANK OF CHONGQING CO LTD H	1,058,500	889,438	673,246
BANK OF COMMUNICATIONS CO H	55,347,286	45,044,025	42,398,739
BANK OF EAST ASIA LTD	3,262,731	12,669,298	13,037,699
BANK OF GEORGIA GROUP PLC	76,340	1,918,542	1,899,852
BANK OF INDIA FOREIGN	388,407	974,800	496,032
BANK OF IRELAND GROUP PLC	2,463,914	17,684,362	19,231,034
BANK OF IWATE LTD/THE	49,000	2,286,082	1,886,742
BANK OF KAOHSIUNG	794,082	232,321	243,784
BANK OF KYOTO LTD/THE	187,542	9,189,720	8,685,871
BANK OF MONTREAL	1,624,941	99,078,280	125,528,530
BANK OF NAGOYA LTD/THE	56,899	2,003,079	1,977,711
BANK OF NOVA SCOTIA	3,152,118	163,482,324	178,375,205
BANK OF OKINAWA LTD/THE	55,804	1,877,855	2,042,931
BANK OF QUEENSLAND LTD	766,829	7,366,341	5,773,363
BANK OF SAGA LTD/THE	25,400	755,814	569,617
BANK OF THE PHILIPPINE ISLAN	3,777,830	7,411,118	6,264,823
BANK OF THE RYUKYUS LTD	112,000	1,388,865	1,652,219
BANK PEKAO SA	548,302	20,006,078	16,548,866
BANK RAKYAT INDONESIA PERSER	199,207,500	42,930,619	39,480,063
BANK TABUNGAN NEGARA PERSERO	23,671,105	5,708,100	4,047,049
BANKIA SA	2,588,891	18,509,305	9,693,674
BANKINTER SA	5,558,944	41,153,145	54,142,482
BANPU POWER PCL FOREIGN	770,300	602,106	537,094
BANPU PUBLIC CO LTD FOR REG	7,093,998	3,941,370	4,175,459
BANPU PUBLIC CO LTD NVDR	58,300	30,668	34,315
BANQUE CANTONALE VAUDOIS REG	5,895	3,262,303	4,523,883
BAPCOR LTD	648,489	2,020,331	3,138,341
BARCLAYS AFRICA GROUP LTD	1,790,234	23,643,031	20,897,002
BARCLAYS PLC	38,940,035	183,828,107	97,166,038
BARCO N.V.	23,595	1,504,614	2,881,558

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BARITO PACIFIC TBK PT	5,353,300	966,220	739,674
BARLOWORLD LTD	260,515	2,048,353	2,465,211
BARRATT DEVELOPMENTS PLC	2,678,286	19,440,105	18,224,588
BARRICK GOLD CORP	3,359,427	76,375,702	44,104,530
BARRY CALLEBAUT AG REG	5,512	6,877,674	9,881,021
BARWA REAL ESTATE CO	132,787	1,236,502	1,247,271
BASF SE	1,835,860	124,475,495	175,570,748
BASIC FIT NV	51,381	851,054	1,733,708
BASILEA PHARMACEUTICA REG	24,851	2,001,908	1,651,811
BASSO INDUSTRY CORP	120,500	202,681	257,295
BAVARIAN NORDIC A/S	71,282	1,975,482	2,102,213
BAWAG GROUP AG	74,571	3,446,904	3,482,616
BAYER AG REG	2,285,915	212,288,907	251,812,716
BAYER CROPSCIENCE LTD	12,907	757,737	862,140
BAYERISCHE MOTOREN WERKE AG	787,696	60,667,103	71,394,359
BAYERISCHE MOTOREN WERKE PRF	154,706	12,761,420	12,336,829
BAYSIDE LAND CORPORATION LTD	1,503	607,950	647,507
BAYTEX ENERGY CORP	537,700	17,904,371	1,786,270
BAYWA BAYERISCHE WARENVERMIT	49,800	1,843,952	1,686,176
BB BIOTECH AG REG	184,921	6,734,740	12,421,804
BB SEGURIDADE PARTICIPACOES	5,734,830	52,852,295	36,459,412
BBA AVIATION PLC	2,390,835	6,274,766	10,776,295
BBMG CORP H	3,654,750	1,784,269	1,350,945
BCA MARKETPLACE PLC	1,758,715	5,005,707	5,108,278
BCE INC	925,727	36,109,590	37,466,803
BCPG PCL FOREIGN	734,400	513,440	350,242
BDO UNIBANK INC	4,017,536	9,161,039	9,447,712
BE SEMICONDUCTOR INDUSTRIES	205,859	4,170,177	5,571,331
BEACH ENERGY LTD	3,753,003	3,272,965	4,866,449
BEADELL RESOURCES LTD	2,703,170	1,688,999	133,815
BEAUTY COMMUNITY PCL FOREIGN	3,297,200	1,409,961	1,214,182
BEAUTY COMMUNITY PCL NVDR	15,324,100	9,600,095	5,643,043
BEAZLEY PLC	1,344,719	4,343,667	10,403,645
BEC WORLD PCL FOREIGN	1,269,200	909,228	300,731
BECHTLE AG	67,360	2,038,700	5,198,514
BECLE SAB DE CV	567,200	985,650	829,053
BEFESA SA	41,189	2,038,583	2,216,960
BEGA CHEESE LTD	366,738	1,785,122	2,007,846
BEIERSDORF AG	347,717	31,740,320	39,477,219
BEIJING CAPITAL INTL AIRPO H	7,987,166	11,129,718	8,419,385
BEIJING CAPITAL LAND LTD H	2,300,000	980,964	990,893
BEIJING ENT MED + HLTH INDY GR	10,344,000	1,010,457	540,573
BEIJING ENTERPRISES CLEAN EN	23,000,000	807,359	595,122
BEIJING ENTERPRISES HLDGS	2,555,993	14,129,427	12,445,294
BEIJING ENTERPRISES WATER GR	8,224,000	5,799,658	4,486,514

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BEIJING GAS BLUE SKY HOLDING	5,847,699	443,675	372,681
BEIJING JINGNENG CLEAN ENE H	7,098,000	2,083,223	1,646,605
BEIJING NORTH STAR CO LTD H	1,220,000	421,286	388,760
BEIJING URBAN CONSTRUCTION H	320,000	191,576	143,574
BEKAERT NV	86,448	2,776,040	2,805,921
BEKASI FAJAR INDUSTRIAL ESTA	67,763,200	1,516,670	1,182,191
BELC CO LTD	20,900	532,917	1,105,710
BELIMO HOLDING AG REG	1,147	2,342,218	4,978,670
BELL FOOD GROUP AG REG	4,843	1,437,237	1,548,570
BELLAMY S AUSTRALIA LTD	147,228	1,115,145	1,690,432
BELLSYSTEM24 HOLDINGS INC	68,600	520,567	1,197,163
BELLUNA CO LTD	104,900	356,251	1,323,029
BELLWAY PLC	386,189	14,289,978	15,316,382
BENDIGO AND ADELAIDE BANK	1,296,994	11,423,685	10,387,796
BENEFIT ONE INC	70,600	488,158	1,995,016
BENESSE HOLDINGS INC	249,870	9,325,763	8,865,518
BENETEAU	87,823	1,316,072	1,646,757
BENGANG STEEL PLATES CO B	862,785	326,225	295,826
BERA HOLDING AS	386,080	287,470	168,550
BERGER PAINTS INDIA LTD	408,291	1,614,433	1,674,520
BERJAYA CORP BHD	5,939,410	760,733	441,100
BERJAYA SPORTS TOTO BHD	1,320,246	755,911	800,743
BERKELEY GROUP HOLDINGS/THE	496,262	24,088,606	24,798,948
BERLI JUCKER PUB CO FORGN	2,246,000	3,446,074	3,423,574
BERLI JUCKER PUBLIC CO NVDR	803,000	1,373,700	1,224,011
BERMAZ AUTO BHD	966,240	586,376	526,235
BERTRANDT AG	11,289	1,309,840	1,072,232
BES ENGINEERING CORP	3,056,000	781,604	845,979
BESALCO SA	288,131	341,342	263,934
BESIKTAS FUTBOL YATIRIMLAR	141,006	205,641	78,487
BETSSON AB	325,316	2,399,908	1,977,497
BEZEQ THE ISRAELI TELECOM CO	8,658,563	12,592,610	9,735,872
BGF CO LTD	58,986	1,446,977	571,601
BGF RETAIL CO LTD	19,641	3,216,038	3,436,514
BH CO LTD	51,638	983,310	1,132,839
BHARAT ELECTRONICS LTD	986,243	1,905,529	1,563,969
BHARAT FINANCIAL INCLUSION F	117,371	966,670	1,981,166
BHARAT FORGE LTD	437,959	3,901,541	3,916,478
BHARAT PETROLEUM CORP LTD	2,478,512	14,286,454	13,504,029
BHARTI AIRTEL LTD FOREIGN	3,819,937	22,793,160	21,294,971
BHARTI INFRATEL LTD	1,638,733	8,972,092	7,188,516
BHP BILLITON PLC	4,898,445	105,656,682	110,329,999
BHP GROUP LTD	8,416,364	217,114,764	210,866,932
BIC CAMERA INC	376,224	4,476,610	5,804,783
BID CORP LTD	312,106	5,635,410	6,269,104

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BIDVEST GROUP LTD	2,484,646	30,105,134	35,713,642
BIESSE SPA	32,268	1,927,917	1,261,343
BIG SHOPPING CENTERS 2004 LT	8,729	591,594	588,523
BILFINGER SE	82,897	4,519,818	4,216,017
BILIA AB A SHS	175,642	1,930,069	1,373,369
BILLERUDKORSNAS AB	432,332	4,167,958	6,125,428
BIM BIRLESIK MAGAZALAR AS	863,631	15,740,036	12,658,871
BINEX CO LTD	48,607	759,336	468,843
BINGGRAE CO LTD	10,597	464,684	571,449
BINGO INDUSTRIES LTD	614,984	1,208,948	1,217,741
BIOCON LTD	196,780	1,791,201	1,779,392
BIOMERIEUX	86,011	3,640,528	7,742,551
BIOTEST AG VORZUGSAKTIEN	41,536	764,016	1,200,261
BIOTON SA	70,243	178,798	93,433
BIRCHCLIFF ENERGY LTD	548,800	3,340,270	2,010,883
BIZIM TOPTAN SATIS MAGAZALAR	53,910	206,362	70,018
BIZLINK HOLDING INC	178,399	1,177,375	1,255,115
BK BRASIL OPERACAO E ASSESSO	124,400	518,219	514,750
BKW AG	46,443	2,300,227	2,993,456
BLACKBERRY LTD	1,096,744	45,550,281	10,571,830
BLACKMORES LTD	31,196	3,880,387	3,284,505
BLOOMBERRY RESORTS CORP	11,835,900	3,054,892	2,162,365
BLUE DART EXPRESS LTD	9,001	825,601	480,719
BLUE LABEL TELECOMS LTD	1,540,271	1,484,802	1,167,600
BLUE SKY ALTERNATIVE INVESTM	147,898	737,755	186,313
BLUESCOPE STEEL LTD	1,261,583	12,650,548	16,088,398
BML INC	45,300	653,673	1,167,621
BNK FINANCIAL GROUP INC	928,443	9,266,940	7,789,091
BNP PARIBAS	2,574,541	190,118,444	159,884,174
BOBST GROUP SA REG	18,139	1,701,059	1,856,007
BOC AVIATION LTD	546,655	3,000,312	3,396,801
BOC HONG KONG HOLDINGS LTD	11,151,905	37,179,150	52,522,531
BODYCOTE PLC	457,125	2,801,811	5,911,474
BOE TECHNOLOGY GROUP CO LT B	1,482,000	628,392	555,364
BOE VARITRONIX LTD	620,103	283,986	213,408
BOIRON SA	12,469	578,455	1,058,380
BOLIDEN AB	1,312,498	31,681,316	42,634,912
BOLLORE	1,697,655	6,357,777	7,896,678
BOLSA MEXICANA DE VALORES SA	707,200	1,313,206	1,198,830
BOLSAS Y MERCADOS ESPANOLES	174,018	5,223,481	5,745,783
BOMBARDIER INC B	7,618,800	15,342,109	30,117,268
BOMBAY BURMAH TRADING CORP	22,753	428,456	479,502
BONAVA AB	6,181	77,372	74,965
BONAVA AB B SHARES	180,126	1,193,436	2,116,168
BONDUELLE SCA	30,034	714,320	1,085,299

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BOOHOO GROUP PLC	10,426,955	26,968,395	26,775,245
BORAL LTD	2,367,078	10,108,407	11,420,416
BORR DRILLING LTD	802,155	3,677,077	3,838,345
BORREGAARD ASA	231,533	2,687,276	2,499,866
BORYSZEW SA	77,257	156,633	131,240
BOSCH LTD	17,105	5,478,234	4,371,418
BOSIDENG INTL HLDGS LTD	4,805,177	663,148	661,478
BOSKALIS WESTMINSTER	257,148	9,240,647	7,490,820
BOSSARD HOLDING AG REG A	5,933	1,333,836	1,101,215
BOURBON CORP	70,222	1,620,955	389,032
BOUSTEAD SINGAPORE LTD	640,482	787,949	366,392
BOUYGUES SA	876,715	43,355,070	37,781,410
BOVIS HOMES GROUP PLC	494,046	5,777,424	7,471,690
BP PLC	48,113,989	404,577,200	367,350,730
BPD JAWA BARAT DAN BANTEN TB	3,456,900	397,352	504,182
BPER BANCA	1,036,635	8,468,012	5,696,994
BPOST SA	241,780	6,390,773	3,819,389
BR MALLS PARTICIPACOES SA	711,291	2,751,585	1,793,295
BR PROPERTIES SA	174,900	461,765	413,679
BRACK CAPITAL PROPERTIES NV	4,811	544,644	526,239
BRADESPAR SA PREF	324,900	2,583,817	2,468,375
BRAIT SE	327,072	1,760,137	1,016,086
BRAMBLES LTD	3,684,123	27,419,549	24,171,481
BRASKEM SA PREF A	83,400	411,052	1,100,323
BRAVIDA HOLDING AB	425,257	2,810,434	3,382,186
BREMBO SPA	392,303	2,560,710	5,308,609
BRENNTAG AG	689,978	30,771,308	38,442,476
BREVILLE GROUP LTD	307,389	2,064,590	2,639,068
BREWIN DOLPHIN HOLDINGS PLC	668,616	2,033,893	3,135,495
BRF SA	176,202	1,163,694	824,358
BRICKWORKS LTD	137,806	1,481,392	1,592,433
BRIDGESTONE CORP	1,441,896	40,730,652	56,405,321
BRIGHTOIL PETROLEUM HOLDINGS	5,263,000	-	1
BRILLIANCE CHINA AUTOMOTIVE	6,265,391	12,606,383	11,308,202
BRISA BRIDGESTONE SABANCI	46,269	114,992	62,618
BRITANNIA INDUSTRIES LTD	72,900	4,859,390	6,611,434
BRITVIC PLC	941,046	7,230,136	9,678,424
BROADLEAF CO LTD	169,500	775,837	1,025,279
BROGENT TECHNOLOGIES INC	31,826	318,899	206,686
BRONCO BILLY CO LTD	18,800	542,711	781,601
BROOKFIELD ASSET MANAGE CL A	1,606,719	37,395,964	65,138,412
BROTHER INDUSTRIES LTD	930,495	14,541,690	18,380,563
BROWN (N) GROUP PLC	402,951	1,481,278	900,670
BRUNEL INTERNATIONAL	41,305	589,581	699,272
BRUNELLO CUCINELLI SPA	88,901	2,229,290	3,970,213

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BT GROUP PLC	22,864,563	87,631,705	65,747,180
BTG PLC	843,159	4,299,821	5,744,015
BTS GROUP HOLDINGS PCL FORGN	9,665,400	2,528,770	2,567,326
BTS GROUP HOLDINGS PCL NVDR	3,324,000	964,299	882,922
BTS RAIL MASS TRANSIT FUND F	5,017,703	1,662,346	1,802,314
BUCHER INDUSTRIES AG REG	15,883	3,208,791	5,316,994
BUDIMEX	14,043	791,588	462,855
BUKWANG PHARMACEUTICAL CO	54,685	419,906	1,155,524
BUMI ARMADA BERHAD	2,914,500	1,020,466	519,480
BUMI SERPONG DAMAI PT	10,417,100	1,507,361	1,137,667
BUMITAMA AGRI LTD	641,800	499,522	291,834
BUMRUNGRAD HOSPITAL FOREIGN	823,800	5,006,167	4,140,136
BUMRUNGRAD HOSPITAL PCL NVDR	229,300	1,360,708	1,152,383
BUNKA SHUTTER CO LTD	137,200	769,222	1,164,339
BUNZL PLC	787,531	15,562,774	23,861,992
BURBERRY GROUP PLC	1,970,863	33,938,105	56,203,911
BURCKHARDT COMPRESSION HOLDI	7,247	1,669,399	2,573,435
BURE EQUITY AB	120,028	669,009	1,357,795
BUREAU VERITAS SA	507,643	8,755,471	13,549,095
BURSA MALAYSIA BHD	887,550	1,290,570	1,614,926
BUWOG AG	72,703	1,710,955	2,444,671
BUZZI UNICEM SPA	151,936	3,858,177	3,723,478
BUZZI UNICEM SPA RSP	116,556	1,663,756	1,551,369
BW LPG LTD	156,600	1,845,952	625,601
BWX LTD	230,785	917,384	971,938
BYD CO LTD H	1,111,093	7,038,885	6,734,154
BYD ELECTRONIC INTL CO LTD	1,524,000	3,552,262	2,086,274
BYUCKSAN CORPORATION	86,282	464,753	263,607
C C LAND HOLDINGS LTD	2,790,000	674,782	622,335
C+C GROUP PLC	679,153	2,815,234	2,569,143
CA IMMOBILIEN ANLAGEN AG	213,867	4,062,948	7,126,453
CABCHARGE AUSTRALIA LTD	246,380	1,230,355	436,891
CAC HOLDINGS CORP	25,400	217,443	248,806
CADILA HEALTHCARE LTD	621,510	3,726,334	3,423,453
CAE INC	901,535	11,907,354	18,716,729
CAFE DE CORAL HOLDINGS LTD	626,344	1,275,811	1,516,871
CAFE24 CORP	11,273	1,802,256	1,810,558
CAHYA MATA SARAWAK BHD	722,200	719,756	420,144
CAIRN ENERGY PLC	1,305,049	3,456,065	4,307,479
CAIRN HOMES PLC	1,527,418	3,190,441	3,167,208
CAIRO COMMUNICATIONS SPA	136,116	851,964	544,309
CAIXABANK SA	7,238,464	30,130,922	31,320,415
CAL COMP ELECTRONICS THAI F	3,281,325	337,561	177,289
CALBEE INC	264,988	7,998,372	9,964,113
CALTEX AUSTRALIA LTD	963,506	21,075,934	23,164,778

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Security Name	Shares	Book Value	Market Value
CAMECO CORP	1,097,800	11,109,000	12,342,896
CAMIL ALIMENTOS SA	162,400	375,345	278,588
CAN IMPERIAL BK OF COMMERCE	1,034,526	78,654,294	89,937,583
CANADIAN NATL RAILWAY CO	2,036,618	104,780,823	166,481,078
CANADIAN NATURAL RESOURCES	2,181,828	68,970,297	78,701,386
CANADIAN PACIFIC RAILWAY LTD	287,733	27,599,727	52,697,278
CANADIAN TIRE CORP CLASS A	220,179	21,276,015	28,722,275
CANADIAN UTILITIES LTD A	426,747	10,616,188	10,770,459
CANADIAN WESTERN BANK	206,500	4,616,122	5,439,374
CANARA BANK	192,946	941,292	708,393
CANCOM SE	39,657	3,913,741	4,051,386
CANFOR CORP	207,059	2,626,656	4,980,308
CANFOR PULP PRODUCTS INC	39,300	374,799	753,465
CANON ELECTRONICS INC	54,600	1,094,897	1,100,232
CANON INC	3,504,201	135,310,937	114,871,610
CANON MARKETING JAPAN INC	301,547	5,809,651	6,283,307
CANOPY GROWTH CORP	372,300	9,375,745	10,873,668
CANVEST ENVIRONMENTAL PROTEC	1,509,000	658,377	809,755
CAP SA	362,884	3,660,162	3,612,704
CAPCOM CO LTD	311,418	5,619,423	7,675,449
CAPGEMINI SE	568,574	54,515,730	76,474,237
CAPITA PLC	2,927,813	14,868,238	6,175,050
CAPITAL + COUNTIES PROPERTIE	1,341,849	7,497,119	5,089,740
CAPITAL ENVIRONMENT HOLDINGS	5,716,000	238,726	163,929
CAPITAL FIRST LTD	60,174	601,123	453,753
CAPITAL POWER CORP	336,477	7,061,491	6,453,544
CAPITAL SECURITIES CORP	3,820,603	1,344,661	1,416,036
CAPITALAND LTD	4,702,974	12,776,717	10,899,448
CAPITEC BANK HOLDINGS LTD	120,139	7,127,112	7,608,256
CAR INC	1,181,000	1,267,127	1,180,180
CARABAO GROUP PCL F	306,000	415,772	434,108
CARD FACTORY PLC	682,387	2,937,900	1,774,816
CARDNO LTD	617,766	888,428	607,060
CARE RATINGS LTD	29,412	679,831	538,379
CAREER TECHNOLOGY CO LTD	492,000	521,661	1,011,804
CAREGEN CO LTD	8,297	824,382	599,290
CARGOTEC OYJ B SHARE	127,399	4,742,703	6,446,598
CARL ZEISS MEDITEC AG BR	72,351	4,588,197	4,937,473
CARLSBERG AS B	328,088	31,613,900	38,641,533
CARNIVAL GROUP INTERNATIONAL	11,892,500	1,280,792	492,650
CARNIVAL PLC	721,924	38,963,661	41,432,150
CARREFOUR SA	1,834,924	62,156,423	29,714,623
CARSALES.COM LTD	551,710	3,649,042	6,163,378
CASCADES INC	284,410	2,163,604	2,544,761
CASETEK HOLDINGS LTD	180,766	787,688	439,931

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CASH CONVERTERS INTL LTD	900,969	787,446	206,361
CASHBUILD LTD	35,335	776,873	850,747
CASINO GUICHARD PERRACHON	134,511	10,955,694	5,221,859
CASIO COMPUTER CO LTD	544,628	6,820,783	8,860,377
CASTELLUM AB	681,796	7,888,200	11,062,228
CASTROL INDIA LTD	313,925	902,637	750,048
CATCHER TECHNOLOGY CO LTD	2,934,260	32,791,789	32,818,363
CATHAY FINANCIAL HOLDING CO	21,904,344	36,545,567	38,652,400
CATHAY PACIFIC AIRWAYS	1,297,982	2,203,648	2,041,578
CATHAY REAL ESTATE DEVELOPME	1,575,099	880,736	826,593
CATTOLICA ASSICURAZIONI SC	553,540	5,790,824	4,617,713
CAVERION OYJ	250,169	1,277,819	1,778,797
CAWACHI LTD	33,600	679,081	687,683
CCC SA	20,838	1,161,775	1,152,116
CCDUBIEU9 EUR DEUTSCHE	(50,000)	(58,345)	(58,378)
CCGLMIEU4 GOLDMAN COC SWCC	1,920,000	2,256,611	2,241,697
CCGSCHEU2 CCPC GS EUR	3,365,000	3,680,913	3,928,807
CCGSCXEU7 GOLDMAN SACHS MGCC	1,819,000	2,136,771	2,123,774
CCGSCZEU2 GOLDMAN SACHS CCPC	5,704,000	6,710,202	6,659,708
CCL INDUSTRIES INC CL B	470,700	11,696,624	23,061,777
CCMSBIEU4 SWCC MORG STANLEY EU	1,040,000	1,220,114	1,214,253
CCMYCIEU0 SWBC MS EUR	(114,000)	(123,192)	(133,101)
CCNGFIEU5 SWCC NOMURA EUR	60,000	70,053	70,053
CCR SA	9,390,200	44,030,875	24,699,492
CCRYLIEU5 SWBC RBOS	(1,100,000)	(1,294,096)	(1,284,306)
CCRYLIEU5 SWCC RBOS	1,160,000	1,351,755	1,354,359
CCUAGIEU9 UBS BOC	(50,000)	(58,204)	(58,378)
CD PROJEKT SA	61,479	1,765,414	2,656,900
CEAT LTD	23,638	418,897	434,068
CEBU AIR INC	304,110	525,204	394,900
CECONOMY AG	1,050,860	25,534,903	8,757,841
CEDAR WOODS PROPERTIES LTD	131,352	793,388	559,005
CELESTIAL NUTRIFOODS LTD	1,340,000	-	1
CELESTICA INC	299,344	2,548,081	3,556,765
CELL BIOTECH CO LTD	11,622	630,225	379,579
CELLCOM ISRAEL LTD	142,834	1,080,309	810,442
CELLNEX TELECOM SA	318,532	7,332,618	8,033,087
CELLTRION HEALTHCARE CO LTD	92,401	4,712,567	9,194,501
CELLTRION INC	172,255	12,220,539	46,908,383
CELLTRION PHARM INC	44,456	1,382,303	3,617,909
CELLUMED CO LTD	38,745	678,063	483,226
CEMBRA MONEY BANK AG	75,274	5,345,278	5,916,849
CEMENTIR HOLDING SPA	97,558	442,848	772,268
CEMEX HOLDINGS PHILIPPINES I	2,914,600	608,837	172,579
CEMEX LATAM HOLDINGS SA	270,973	1,091,191	765,776

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CEMEX SAB CPO	19,929,484	17,221,861	13,241,879
CENCOSUD SA	4,374,250	13,431,775	10,818,634
CENOVUS ENERGY INC	2,188,510	40,822,450	22,709,462
CENTAMIN PLC	2,299,361	5,641,491	3,612,522
CENTER LABORATORIES INC	250,522	549,637	585,046
CENTERRA GOLD INC	451,600	3,735,458	2,509,556
CENTRAIS ELETRICAS BRAS PR B	287,700	2,229,354	1,013,239
CENTRAIS ELETRICAS BRASILIER	508,398	2,413,476	1,610,795
CENTRAL BANK OF INDIA	503,677	650,144	508,713
CENTRAL CHINA SECURITIES C H	1,765,000	768,410	535,431
CENTRAL GLASS CO LTD	192,000	4,089,958	4,028,421
CENTRAL JAPAN RAILWAY CO	610,696	90,831,798	126,588,545
CENTRAL PATTANA PCL NVDR	1,727,300	4,207,287	3,636,558
CENTRAL PATTANA PUB CO FOREI	5,258,500	10,272,282	11,070,944
CENTRAL PLAZA HOTEL PCL FRGN	1,154,100	1,368,991	1,497,926
CENTRAL SPORTS CO LTD	11,800	446,446	449,564
CENTRICA PLC	19,022,585	63,431,049	39,593,132
CENTRO DE IMAGEM DIAGNOSTICO	69,000	371,372	234,579
CENTURY PACIFIC FOOD INC	1,538,400	516,489	461,225
CENTURY SUNSHINE GROUP HOLDI	10,550,000	952,480	322,735
CENTURY TEXTILES + INDS LTD	37,094	410,139	481,142
CERVED GROUP SPA	467,034	3,550,895	5,016,629
CES ENERGY SOLUTIONS CORP	531,600	3,674,961	1,814,500
CESC LTD	128,024	1,411,544	1,704,215
CEZ AS	397,047	10,191,616	9,390,835
CFE	22,997	2,080,287	2,846,117
CG POWER AND INDUSTRIAL SOLU	399,947	460,618	326,601
CGI GROUP INC CLASS A	1,049,892	42,920,673	66,491,697
CGN NEW ENERGY HOLDINGS CO L	2,462,000	878,055	436,199
CGN POWER CO LTD H	22,992,171	7,149,461	5,949,194
CH. KARNCHANG PUB CO FORGN	1,512,100	1,228,818	1,090,830
CHAILEASE HOLDING CO LTD	5,651,703	18,108,582	18,537,163
CHALLENGER LTD	1,570,378	7,794,668	13,726,036
CHAMBAL FERTILISERS + CHEM	168,446	232,379	380,211
CHANG HWA COMMERCIAL BANK	14,889,023	7,975,616	8,643,774
CHANGHONG MEILING CO LTD B	204,782	102,919	81,177
CHAOWEI POWER HOLDINGS LTD	776,000	514,350	395,643
CHAROEN POKPHAND ENTERPRISE	362,000	677,901	713,587
CHAROEN POKPHAND FOOD FORGN	10,520,400	8,409,920	7,684,687
CHAROEN POKPHAND FOODS NVDR	4,748,100	3,600,211	3,468,277
CHAROEN POKPHAND INDONESI PT	7,986,900	2,049,255	2,051,067
CHARTWELL RETIREMENT RESIDEN	494,900	4,795,149	5,767,469
CHAUN CHOUNG TECHNOLOGY CORP	111,000	473,127	318,563
CHC HEALTHCARE GROUP	116,174	244,882	125,363
CHEIL WORLDWIDE INC	243,434	3,706,126	4,510,464

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CHEMRING GROUP PLC	896,955	3,837,995	2,634,857
CHENG LOONG CORP	2,344,000	1,300,121	1,318,517
CHENG MEI MATERIALS TECHNOLO	660,000	424,376	220,805
CHENG SHIN RUBBER IND CO LTD	4,493,298	7,692,551	6,757,227
CHENG UEI PRECISION INDUSTRY	933,892	1,349,076	995,506
CHESNARA PLC	364,926	1,298,907	1,744,093
CHIBA BANK LTD/THE	1,532,165	10,591,311	10,830,905
CHIBA KOGYO BANK LTD/THE	138,300	961,509	603,069
CHICONY ELECTRONICS CO LTD	1,504,521	3,598,673	3,390,150
CHICONY POWER TECHNOLOGY CO	312,555	651,402	526,931
CHIHO ENVIRONMENTAL GROUP LT	518,000	373,387	207,980
CHILISIN ELECTRONICS CORP	241,000	835,784	1,410,975
CHIMNEY CO LTD	14,100	295,481	375,525
CHIN POON INDUSTRIAL CO LTD	1,281,000	2,399,776	1,621,812
CHINA AEROSPACE INTL HLDG	2,716,000	284,907	263,103
CHINA AGRI INDUSTRIES HLDGS	4,452,973	2,087,054	1,702,760
CHINA AIRLINES LTD	8,311,192	2,942,566	2,595,160
CHINA ALL ACCESS HOLDINGS	1,220,000	423,082	124,403
CHINA ANIMAL HEALTHCARE LTD	7,317,731	-	1
CHINA AOYUAN GROUP LTD	1,574,000	1,498,540	1,153,599
CHINA BEIDAHUANG INDUSTRY A	4,400,000	333,226	159,838
CHINA BILLS FINANCE CORP	1,635,000	666,433	769,544
CHINA CHEMICAL + PHARM CO	360,000	235,787	233,793
CHINA CINDA ASSET MANAGEME H	28,925,603	11,233,656	9,291,057
CHINA CITIC BANK CORP LTD H	34,008,757	22,581,842	21,284,056
CHINA COMMUNICATIONS CONST H	16,698,051	18,467,461	16,133,074
CHINA COMMUNICATIONS SERVI H	10,833,043	6,575,845	6,862,605
CHINA CONCH VENTURE HOLDINGS	4,973,500	13,551,310	18,193,915
CHINA CONSTRUCTION BANK H	384,025,539	332,173,398	354,878,963
CHINA DEVELOPMENT FINANCIAL	31,348,108	10,188,061	11,464,369
CHINA DONGXIANG GROUP CO	8,656,000	1,576,812	1,588,773
CHINA EASTERN AIRLINES CO H	2,386,540	1,353,173	1,615,271
CHINA EDUCATION GROUP HOLDIN	438,000	847,041	736,937
CHINA ELECTRIC MANUFACTURING	582,000	258,885	227,161
CHINA ELECTRONICS HUADA TECH	1,008,000	288,582	147,754
CHINA ELECTRONICS OPTICS VAL	4,512,000	492,140	350,817
CHINA EVERBRIGHT BANK CO L H	10,773,839	5,253,974	4,627,885
CHINA EVERBRIGHT GREENTECH L	655,000	575,755	684,601
CHINA EVERBRIGHT INTL LTD	6,899,344	9,393,506	8,917,187
CHINA EVERBRIGHT LTD	2,344,381	5,084,348	4,303,015
CHINA EVERBRIGHT WATER LTD	637,500	201,351	187,019
CHINA EVERGRANDE GROUP	6,469,365	14,224,765	16,492,018
CHINA FANGDA GROUP CO LTD B	649,550	286,375	329,517
CHINA FINANCIAL INTERNATIONA	14,450,000	1,405,490	418,096
CHINA FIRST CAPITAL GROUP LT	4,064,000	1,684,363	2,590,036

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CHINA FISHERY GROUP LTD	3,092,906	-	2
CHINA FOODS LTD	1,264,044	655,190	658,973
CHINA FORESTRY HOLDINGS CO	5,319,000	2,007,092	1
CHINA GALAXY SECURITIES CO H	5,563,223	5,126,384	2,857,680
CHINA GAS HOLDINGS LTD	5,894,800	15,393,469	23,705,580
CHINA GENERAL PLASTICS	2,166,589	2,202,802	2,153,194
CHINA GOLD INTERNATIONAL RES	503,000	2,016,428	871,823
CHINA GOLDJOY GROUP LTD	31,860,000	3,376,822	1,746,210
CHINA GRAND PHARMACEUTICAL A	1,136,000	811,723	799,281
CHINA HARMONY NEW ENERGY AUT	1,539,000	744,520	661,075
CHINA HIGH SPEED TRANSMISSIO	658,000	706,614	1,014,830
CHINA HONGXING SPORTS LTD	6,008,000	-	4
CHINA HUARONG ASSET MANAGE H	46,853,633	20,958,750	13,556,615
CHINA HUISHAN DAIRY HOLDINGS	7,591,000	-	1
CHINA HUIYUAN JUICE GROUP	911,000	388,013	234,559
CHINA INTERNATIONAL CAPITA H	1,390,400	2,503,029	2,477,588
CHINA INTERNATIONAL MARINE H	1,040,905	1,675,151	1,363,912
CHINA JINMAO HOLDINGS GROUP	9,554,320	3,894,539	4,798,198
CHINA LESSO GROUP HOLDINGS L	1,397,000	975,830	886,764
CHINA LIFE INSURANCE CO H	19,255,179	58,878,069	49,699,810
CHINA LIFE INSURANCE CO LTD	11,151,423	11,143,960	11,740,843
CHINA LILANG LTD	552,000	361,172	792,245
CHINA LITERATURE LTD	284,377	3,301,264	2,671,432
CHINA LNG GROUP LTD	3,393,000	1,196,724	488,702
CHINA LOGISTICS PROPERTY HOL	608,000	252,690	196,843
CHINA LONGYUAN POWER GROUP H	7,103,901	5,912,855	5,722,636
CHINA LOTSYNERGY HLDG LTD	16,000,000	1,163,877	259,004
CHINA LUMENA NEW MATERIALS	5,274,000	0	1
CHINA MACHINERY ENGINEERIN H	2,820,000	1,738,542	1,351,509
CHINA MAN MADE FIBER CORP	3,150,150	987,928	1,074,555
CHINA MAPLE LEAF EDUCATIONAL	920,000	729,975	1,658,133
CHINA MEDICAL SYSTEM HOLDING	3,814,032	7,498,245	7,622,765
CHINA MENGNIU DAIRY CO	6,354,842	10,464,549	21,546,093
CHINA MERCHANTS BANK H	13,662,057	51,100,287	50,413,494
CHINA MERCHANTS LAND LTD	1,714,000	265,753	294,935
CHINA MERCHANTS PORT HOLDING	2,626,959	7,224,949	5,337,326
CHINA MERCHANTS SECURITIES H	1,360,000	2,127,016	1,844,432
CHINA METAL PRODUCTS CO LTD	457,962	448,154	431,848
CHINA METAL RESOURCES UTILIZ	1,096,000	440,605	697,097
CHINA MILK PRODUCTS GROUP	1,714,577	-	1
CHINA MINSHENG BANKING COR H	22,515,984	18,242,471	16,100,373
CHINA MINSHENG DIT GROUP LTD	5,140,000	276,522	133,652
CHINA MOBILE LTD	20,394,805	198,630,435	181,190,105
CHINA MODERN DAIRY HOLDINGS	1,581,000	496,989	298,247
CHINA MOLYBDENUM CO LTD H	6,995,854	2,901,062	3,388,492

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CHINA MOTOR CORP	1,223,668	981,277	1,137,838
CHINA NATIONAL ACCORD MEDI B	92,546	459,558	370,517
CHINA NATIONAL BUILDING MA H	7,928,608	6,079,734	7,852,358
CHINA OCEAN INDUSTRY GROUP	28,535,000	671,490	185,494
CHINA OCEANWIDE HOLDINGS LTD	8,912,000	1,108,193	454,378
CHINA OIL AND GAS GROUP LTD	6,380,000	757,784	496,058
CHINA ORIENTAL GROUP CO LTD	3,414,000	2,511,568	2,406,416
CHINA OVERSEAS GRAND OCEANS	1,648,000	1,011,039	607,068
CHINA OVERSEAS LAND + INVEST	8,809,645	27,625,285	29,026,929
CHINA OVERSEAS PROPERTY HOLD	7,940,000	2,618,600	2,631,334
CHINA PACIFIC INSURANCE GR H	6,621,174	29,284,732	25,613,908
CHINA PETROCHEMICAL DEV CORP	6,735,275	3,159,965	2,871,856
CHINA POWER CLEAN ENERGY DEV	523,500	284,409	255,563
CHINA POWER INTERNATIONAL	17,447,103	6,580,074	4,025,168
CHINA RAILWAY CONSTRUCTION H	4,808,860	5,688,337	4,872,944
CHINA RAILWAY GROUP LTD H	9,977,210	7,520,829	7,528,578
CHINA RAILWAY SIGNAL + COM H	2,502,000	1,846,760	1,776,334
CHINA RARE EARTH HLDGS LTD	2,140,800	254,168	114,606
CHINA REINSURANCE GROUP CO H	10,438,700	2,509,630	2,288,532
CHINA RESOURCES BEER HOLDING	3,877,946	13,763,286	18,832,539
CHINA RESOURCES CEMENT	10,077,364	8,679,492	10,211,657
CHINA RESOURCES GAS GROUP LT	2,216,000	7,363,072	9,603,528
CHINA RESOURCES LAND LTD	7,630,673	24,470,459	25,725,905
CHINA RESOURCES MEDICAL HOLD	705,588	1,073,147	863,385
CHINA RESOURCES PHARMACEUTIC	5,218,500	6,927,388	7,223,666
CHINA RESOURCES POWER HOLDIN	5,247,809	10,276,546	9,244,176
CHINA SCE PROPERTY HOLDINGS	9,461,000	4,415,242	4,486,029
CHINA SHENHUA ENERGY CO H	31,728,576	80,226,111	75,303,021
CHINA SHINEWAY PHARMACEUTICA	903,000	1,592,367	1,765,612
CHINA SILVER GROUP LTD	4,256,000	1,097,477	699,799
CHINA SINGYES SOLAR TECH	716,799	486,951	219,276
CHINA SOFT POWER TECHNOLOGY	5,642,470	312,686	64,728
CHINA SOUTH CITY HOLDINGS	4,658,225	1,275,862	908,435
CHINA SOUTHERN AIRLINES CO H	4,879,292	4,711,758	3,837,286
CHINA STATE CONSTRUCTION INT	4,319,660	5,716,002	4,432,284
CHINA STEEL CHEMICAL CORP	229,000	978,577	1,119,143
CHINA STEEL CORP	21,669,705	17,188,075	16,844,778
CHINA STRATEGIC HLDGS LTD	30,300,000	1,052,073	324,417
CHINA SUNTIEN GREEN ENERGY H	5,481,000	1,468,833	1,578,885
CHINA TAIPING INSURANCE HOLD	4,556,946	14,944,569	14,259,606
CHINA TELECOM CORP LTD H	137,364,047	61,984,430	64,257,124
CHINA TRADITIONAL CHINESE ME	4,390,000	2,669,729	3,799,412
CHINA TRAVEL INTL INV HK	4,835,741	1,159,550	1,886,108
CHINA UNICOM HONG KONG LTD	20,968,607	28,178,370	26,192,551
CHINA VANKE CO LTD H	3,823,316	13,088,594	13,377,183

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CHINA WATER AFFAIRS GROUP	1,568,000	953,775	1,636,862
CHINA WATER INDUSTRY GROUP L	1,876,000	361,553	351,506
CHINA YONGDA AUTOMOBILES SER	1,060,500	1,257,381	1,042,191
CHINA YUHUA EDUCATION CORP L	1,150,000	616,529	817,926
CHINA YURUN FOOD GROUP LTD	2,030,000	337,924	271,686
CHINA ZHENGTONG AUTO SERVICE	1,354,500	822,544	902,948
CHINA ZHONGWANG HOLDINGS LTD	3,493,830	1,675,565	1,848,128
CHINASOFT INTERNATIONAL LTD	2,252,000	944,140	1,756,718
CHINESE ESTATES HOLDINGS LTD	1,026,000	1,594,525	1,333,920
CHIPBOND TECHNOLOGY CORP	5,237,000	11,648,209	10,873,021
CHIPMOS TECHNOLOGIES INC	1,080,000	945,571	816,505
CHIYODA CO LTD	77,700	1,566,729	1,795,802
CHIYODA CORP	309,800	2,532,306	2,693,427
CHIYODA INTEGRE CO LTD	24,300	352,833	532,882
CHLITINA HOLDING LTD	68,050	467,767	662,901
CHOCOLADEFABRIKEN LINDT PC	3,540	16,928,842	22,923,813
CHOCOLADEFABRIKEN LINDT REG	276	14,124,429	20,958,155
CHOFU SEISAKUSHO CO LTD	40,700	890,259	881,867
CHOLAMANDALAM INVESTMENT AND	85,934	1,614,825	1,897,158
CHONG HING BANK LTD	339,000	802,282	658,517
CHONG HONG CONSTRUCTION CO	826,955	2,214,338	2,552,322
CHONG KUN DANG PHARMACEUTICA	13,673	377,323	1,232,962
CHONGKUNDANG HOLDINGS CORP	6,756	172,171	392,812
CHONGQING CHANGAN AUTOMOBI B	2,153,198	2,372,502	2,176,403
CHONGQING IRON + STEEL CO H	636,000	126,345	101,333
CHONGQING MACHINERY AND EL H	1,282,000	174,182	116,019
CHONGQING RURAL COMMERCIAL H	10,415,437	7,530,161	6,199,783
CHORI CO LTD	20,900	252,686	369,451
CHORUS AVIATION INC	88,300	435,177	472,562
CHORUS LTD	1,113,620	2,131,490	3,151,621
CHOW SANG SANG HLDG	697,290	1,180,627	1,343,839
CHOW TAI FOOK JEWELLERY GROU	2,800,228	4,353,858	3,155,207
CHR HANSEN HOLDING A/S	285,006	18,566,983	26,323,362
CHROMA ATE INC	2,526,921	13,288,026	13,592,504
CHUBU ELECTRIC POWER CO INC	2,387,919	40,616,818	35,808,545
CHUBU SHIRYO CO LTD	77,200	1,435,188	1,357,003
CHUDENKO CORP	77,828	1,545,303	1,946,315
CHUETSU PULP + PAPER CO LTD	17,400	346,141	267,837
CHUGAI PHARMACEUTICAL CO LTD	620,400	19,730,841	32,542,085
CHUGAI RO CO LTD	13,900	469,560	352,253
CHUGOKU BANK LTD/THE	533,087	6,917,944	5,395,121
CHUGOKU ELECTRIC POWER CO	947,373	14,844,439	12,247,895
CHUGOKU MARINE PAINTS LTD	196,600	1,564,604	1,959,522
CHUKYO BANK LTD/THE	24,300	585,234	510,944
CHULARAT HOSPITAL PCL F	8,625,200	571,044	541,516

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CHUN YUAN STEEL	649,000	268,680	240,540
CHUNG HSIN ELECTRIC + MACHIN	563,625	354,108	388,216
CHUNG HWA PULP	589,662	211,174	205,976
CHUNGHWA PRECISION TEST TECH	21,000	823,419	555,849
CHUNGHWA TELECOM CO LTD	16,227,200	57,571,340	58,546,403
CHUO SPRING CO LTD	9,200	281,991	316,454
CI TAKIRON CORP	88,600	326,795	499,132
CI FINANCIAL CORP	797,254	18,212,333	14,321,420
CI Z HOLDINGS CO LTD	37,000	1,776,137	1,760,394
CIA BRASILEIRA DE DIS PREF	177,838	3,926,270	3,600,302
CIA CERVECERIAS UNIDAS SA	382,996	4,828,447	4,809,709
CIA DE DISTRIBUCION INTEGRAL	121,312	2,618,400	3,138,696
CIA DE GAS DE SAO PAULO PR A	26,553	461,376	409,400
CIA DE TRANSMISSAO DE ENE PF	237,448	4,718,123	3,579,556
CIA ENERGETICA DE MINAS GER	115,121	411,363	197,484
CIA ENERGETICA DE SP PREF B	335,685	1,684,594	1,427,407
CIA ENERGETICA MINAS GER PRF	2,610,068	5,231,951	4,952,305
CIA HERING	185,000	1,062,170	685,203
CIA PARANAENSE DE ENERGI PFB	1	7	6
CIA PARANAENSE DE ENERGIA	31,000	224,524	154,782
CIA SANEAMENTO BASICO DE SP	3,384,352	33,679,910	20,486,967
CIA SANEAMENTO DO PARANA PRF	887,400	2,946,956	2,071,230
CIA SANEAMENTO MINAS GERAIS	899,434	12,860,181	9,589,536
CIA SIDERURGICA NACIONAL SA	755,541	1,558,266	1,543,523
CIA SUD AMERICANA DE VAPORES	16,992,428	778,718	485,725
CIE AUTOMOTIVE SA	130,634	1,976,115	3,855,751
CIE FINANCIERE RICHEMONT REG	1,630,823	97,339,245	138,158,851
CIECH SA	49,262	868,134	703,282
CIELO SA	7,228,712	50,003,946	31,038,707
CIFI HOLDINGS GROUP CO LTD	5,516,000	5,192,110	3,508,383
CIMB GROUP HOLDINGS BHD	11,913,724	19,056,779	16,073,721
CIMC ENRIC HOLDINGS LTD	961,805	844,530	915,777
CIMIC GROUP LTD	226,962	5,638,985	7,093,322
CIMSA CIMENTO SANAYI VE TIC	72,008	326,477	171,642
CINEPLEX INC	189,638	5,214,522	4,206,649
CINEWORLD GROUP PLC	2,338,827	6,209,863	8,201,297
CIPLA LTD	787,376	6,710,924	7,086,556
CIPUTRA DEVELOPMENT TBK PT	17,088,652	1,548,685	1,216,359
CIR SPA	621,997	1,084,234	761,071
CITIBANK COC CCCBKIEU2	2,790,000	3,247,406	3,257,466
CITIC LTD	15,503,596	23,913,101	21,855,951
CITIC RESOURCES HOLDINGS LTD	3,877,583	468,200	410,224
CITIC SECURITIES CO LTD H	3,506,910	7,966,428	7,008,948
CITIC TELECOM INTERNATIONAL	2,918,625	899,910	766,351
CITIZEN WATCH CO LTD	974,930	6,294,608	6,407,701

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CITY DEVELOPMENTS LTD	1,256,877	9,789,791	10,075,296
CITY LODGE HOTELS LTD	56,164	635,898	581,135
CITY UNION BANK LTD	427,716	1,160,327	1,153,020
CITYCON OYJ	1,089,369	2,735,865	2,358,090
CJ CGV CO LTD	28,520	905,529	1,719,645
CJ CHEILJEDANG CORP	21,070	5,167,248	6,664,132
CJ CHEILJEDANG CORP PREF	1,910	342,261	231,359
CJ CORP	43,716	4,838,637	5,569,917
CJ E+M CORP	53,305	2,524,652	4,730,251
CJ ENM CO LTD	10,311	1,677,685	2,586,770
CJ FRESHWAY CORP	9,218	479,806	267,980
CJ HELLO CO LTD	75,062	1,003,452	727,384
CJ LOGISTICS	14,761	1,547,766	2,225,077
CK ASSET HOLDINGS LTD	8,339,123	51,634,099	66,220,212
CK HUTCHISON HOLDINGS LTD	9,952,126	107,883,442	105,541,031
CK INFRASTRUCTURE HOLDINGS L	1,880,734	12,160,980	13,939,886
CK POWER LTD FOREIGN	4,810,930	481,221	546,004
CKD CORP	125,100	923,521	2,057,800
CLAL INSURANCE ENTERPR HLDGS	88,675	1,216,653	1,236,176
CLARIANT AG REG	391,281	4,721,691	9,386,488
CLARION CO LTD	206,000	489,489	554,218
CLAS OHLSON AB B SHS	113,641	1,756,698	905,724
CLEAN TEQ HOLDINGS LTD	1,145,487	1,142,876	681,306
CLEANAWAY CO LTD	127,000	719,901	795,611
CLEANAWAY WASTE MANAGEMENT L	3,244,578	3,061,860	4,051,362
CLEANUP CORP	34,145	229,952	268,191
CLEVO COMPANY	1,305,708	1,490,825	1,468,940
CLICKS GROUP LTD	511,355	5,339,900	7,332,173
CLOETTA AB B SHS	636,834	2,329,336	1,934,848
CLOSE BROTHERS GROUP PLC	368,937	5,213,556	7,238,147
CLOVER INDUSTRIES LTD	199,855	315,568	239,133
CLP HOLDINGS LTD	5,198,254	45,968,506	55,988,180
CMBC CAPITAL HOLDINGS LTD	18,750,000	763,291	1,087,414
CMC MAGNETICS CORP	2,428,507	386,741	716,879
CMC MARKETS PLC	237,952	737,340	626,428
CMG PHARMACEUTICAL CO LTD	174,430	606,832	724,640
CMIC HOLDINGS CO LTD	18,800	284,961	389,697
CMK CORP	98,000	571,476	624,638
CNH INDUSTRIAL NV	3,088,819	32,962,911	32,803,379
CNP ASSURANCES	535,202	11,380,469	12,178,821
COATS GROUP PLC	3,352,208	3,714,983	3,438,811
COBHAM PLC	3,994,203	9,057,169	6,784,163
COC CASH COLLATERAL CCPC CCGSC	2,055,000	2,235,355	2,399,316
COCA COLA AMATIL LTD	3,297,262	25,407,694	22,412,870
COCA COLA BOTTLERS JAPAN HOL	515,579	17,188,108	20,597,094

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COCA COLA FEMSA SAB SER L	1,251,000	9,561,777	7,157,573
COCA COLA HBC AG DI	487,660	13,220,809	16,295,423
COCA COLA ICECEK AS	193,751	2,231,955	1,434,566
COCHLEAR LTD	471,175	38,887,133	69,684,696
COCOKARA FINE INC	44,045	1,191,271	2,707,953
CODERE SA	109,193	1,142,063	1,055,603
COFACE SA	220,002	2,601,419	2,445,340
COFCO MEAT HOLDINGS LTD	3,621,425	706,340	530,835
COFIDE SPA	727,268	529,057	362,151
COGECO COMMUNICATIONS INC	23,900	874,920	1,183,145
COGOBUY GROUP	698,000	930,983	313,170
COLBUN SA	16,802,431	3,953,872	3,483,876
COLGATE PALMOLIVE (INDIA)	416,990	6,664,603	7,211,130
COLLECTOR AB	83,898	1,078,693	568,323
COLLIERS INTERNATIONAL GROUP	77,000	1,880,447	5,854,681
COLLINS FOODS LTD	229,907	834,235	946,158
COLOPL INC	75,900	1,600,325	513,926
COLOPLAST B	378,782	23,895,987	37,857,425
COLOUR LIFE SERVICES GROUP	533,000	417,100	536,706
COLOWIDE CO LTD	130,593	1,144,842	3,491,047
COLRUYT SA	213,571	10,961,018	12,185,975
COM HEM HOLDING AB	468,629	5,172,094	7,627,139
COM2US CORP	22,081	1,477,230	3,328,495
COMBA TELECOM SYSTEMS HOLDIN	2,009,897	384,229	286,929
COMDIRECT BANK AG	59,930	548,280	867,644
COMET HOLDING AG REG	17,185	2,539,334	1,851,851
COMFORTDELGRO CORP LTD	6,698,947	9,882,173	11,545,673
COMMERCIAL BANK PQSC	367,901	3,459,767	3,848,764
COMMERCIAL INTERNATIONAL BAN	1,782,040	7,140,943	8,494,822
COMMERZBANK AG	2,732,875	59,851,732	26,199,409
COMMONWEALTH BANK OF AUSTRAL	3,601,093	169,180,521	193,882,801
COMPAGNIE DE SAINT GOBAIN	1,549,567	79,987,714	69,237,997
COMPAL ELECTRONICS	18,577,901	12,696,186	11,699,352
COMPASS GROUP PLC	5,051,215	69,931,390	107,935,649
COMPEQ MANUFACTURING CO LTD	5,125,000	3,001,851	5,437,911
COMPUGROUP MEDICAL SE	55,783	1,700,274	2,865,697
COMPUTACENTER PLC	237,301	2,120,668	4,530,271
COMPUTER ENGINEER + CONSULT	25,300	825,134	933,061
COMPUTERSHARE LTD	1,721,519	14,312,630	23,441,928
COMSYS HOLDINGS CORP	331,626	4,624,819	8,799,249
CONCENTRIC AB	102,191	702,385	1,756,872
CONCORD NEW ENERGY GROUP LTD	8,160,000	431,781	358,832
CONCORD SECURITIES CO LTD	826,000	259,108	219,176
CONCORDIA FINANCIAL GROUP LT	3,398,836	18,649,805	17,306,401
CONCRAFT HOLDING CO LTD	55,000	600,825	528,560

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CONEXIO CORP	33,100	333,391	575,548
CONSORCIO ARA S.A.B. SER	924,900	304,752	318,091
CONSTELLATION SOFTWARE INC	158,820	72,620,693	123,094,706
CONSTRUCC Y AUX DE FERROCARR	48,201	2,097,978	2,312,989
CONSTRUTORA TENDA SA	51,479	232,934	318,315
CONTACT ENERGY LTD	1,681,841	6,919,332	6,661,338
CONTAINER CORP OF INDIA LTD	533,040	5,504,684	5,074,441
CONTINENTAL AG	436,745	67,362,053	99,715,217
CONTROLADORA VUELA CIA DE A	925,700	1,028,478	475,666
CONVATEC GROUP PLC	10,201,190	33,058,249	28,606,301
CONVOY GLOBAL HOLDINGS LTD	26,358,000	-	3
CONZZETA AG REG	3,026	2,469,444	3,474,133
COOKPAD INC	94,700	638,355	436,886
COOLPAD GROUP LTD	6,430,600	-	1
CORBION NV	142,136	3,114,070	4,530,461
COREANA COSMETICS CO LTD	48,111	527,719	259,441
CORETRONIC CORP	2,811,279	4,125,146	3,923,444
COROMANDEL INTERNATIONAL LTD	95,188	447,606	546,829
CORONA CORP	28,500	351,257	312,107
CORONATION FUND MANAGERS LTD	312,727	1,448,656	1,330,423
CORP FINANCIERA COLOMBIANA	100,790	991,546	870,977
CORP INMOBILIARIA VESTA SAB	1,029,400	1,681,928	1,357,468
CORPORACION FINANCIERA ALBA	35,412	2,086,817	2,058,996
CORPORATE TRAVEL MANAGEMENT	196,039	3,013,602	3,954,224
CORPORATION BANK	412,123	194,144	156,091
CORTICEIRA AMORIM SA	80,500	1,106,029	1,054,543
CORUS ENTERTAINMENT INC B SH	259,100	3,788,019	976,955
COSAN LOGISTICA SA	168,300	509,414	420,378
COSAN SA	618,100	7,494,373	5,651,806
COSCO CAPITAL INC	4,512,300	635,334	514,073
COSCO SHIPPING DEVELOPMENT H	5,912,009	1,323,360	987,162
COSCO SHIPPING ENERGY TRAN H	2,117,086	1,352,441	1,020,029
COSCO SHIPPING HOLDINGS CO H	3,949,858	1,962,569	1,812,450
COSCO SHIPPING INTERNATIONAL	1,167,200	242,878	321,012
COSCO SHIPPING PORTS LTD	4,301,683	4,628,144	3,585,901
COSEL CO LTD	45,900	518,671	581,390
COSMAX BTI INC	8,702	364,731	245,952
COSMAX INC	13,984	853,040	2,038,941
COSMO ENERGY HOLDINGS CO LTD	132,882	3,308,394	4,666,736
COSMO LADY CHINA HOLDINGS CO	886,000	517,926	441,563
COSMO PHARMACEUTICALS NV	16,630	2,887,841	1,875,784
COSMOS PHARMACEUTICAL CORP	26,668	4,512,387	5,412,329
COSON CO LTD	32,049	772,020	369,520
COSTA GROUP HOLDINGS LTD	640,278	1,589,558	3,902,822
COTT CORPORATION	314,700	3,322,504	5,210,510

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COUNTRY GARDEN HOLDINGS CO	21,461,467	33,024,196	37,750,320
COUNTRY GARDEN SERVICES HOLD	1,395,224	725,220	1,789,057
COUNTRYSIDE PROPERTIES PLC	942,490	3,697,560	4,280,471
COUNTRYWIDE PLC	342,048	2,689,812	170,023
COVESTRO AG	683,041	51,278,091	60,943,793
COWAY CO LTD	172,995	10,580,562	13,442,231
COX AND KINGS LTD	121,537	523,126	371,538
CP ALL PCL FOREIGN	8,571,519	14,140,689	19,016,198
CP ALL PCL NVDR	8,942,681	23,118,859	19,839,633
CP POKPHAND CO LTD	11,224,000	1,135,016	1,015,753
CPMC HOLDINGS LTD	482,000	330,521	297,969
CRAMO OYJ	106,074	2,208,759	2,465,789
CRANSWICK PLC	124,332	3,881,343	5,541,683
CREATE RESTAURANTS HOLDINGS	103,600	576,034	1,516,143
CREATE SD HOLDINGS CO	53,000	703,436	1,523,992
CREDIT AGRICOLE SA	2,481,863	46,885,377	33,135,204
CREDIT CORP GROUP LTD	92,273	950,867	1,231,938
CREDIT SAISON CO LTD	428,386	7,774,122	6,744,957
CREDIT SUISSE GROUP AG REG	8,255,027	178,800,898	124,288,890
CREDITO EMILIANO SPA	191,308	1,236,860	1,416,114
CREDITO REAL SAB DE CV SOFOM	330,500	633,547	389,254
CRESCENT POINT ENERGY CORP	1,008,028	31,894,242	7,402,448
CREST NICHOLSON HOLDINGS	561,366	3,361,398	2,888,978
CRH PLC	2,979,630	71,177,591	105,230,704
CRH PLC	13,957	516,765	494,569
CRODA INTERNATIONAL PLC	422,113	19,547,609	26,761,302
CROMPTON GREAVES CONSUMER EL	506,353	1,515,107	1,671,708
CROPENERGIES AG	44,700	264,826	263,557
CROWN RESORTS LTD	1,815,319	17,421,400	18,106,850
CRRC CORP LTD H	8,006,175	7,621,261	6,214,762
CRUCIALTEC CO LTD	86,181	806,754	178,239
CRYSTAL INTERNATIONAL GROUP	1,027,000	992,901	716,044
CRYSTALGENOMICS INC	54,146	1,172,333	1,119,843
CSBC CORP TAIWAN	469,000	259,846	274,584
CSC FINANCIAL CO LTD H	1,405,000	1,239,794	999,293
CSG HOLDING CO LTD B	2,779,189	1,449,172	1,154,829
CSL LTD	1,316,257	81,913,948	187,326,083
CSMALL GROUP LTD	31,000	9,666	7,349
CSPC PHARMACEUTICAL GROUP LT	22,694,000	52,630,819	68,555,379
CSR LTD	1,652,186	5,948,657	5,603,093
CSSC OFFSHORE + MARINE ENG H	372,000	666,392	384,070
CST GROUP LTD	65,539,602	1,365,123	292,384
CT ENVIRONMENTAL GROUP LTD	3,146,000	762,811	437,086
CTBC FINANCIAL HOLDING CO LT	53,352,399	35,448,694	38,410,717
CTCI CORP	1,557,015	2,628,930	2,492,164

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CTS EVENTIM AG + CO KGAA	140,551	4,085,518	6,921,754
CTT CORREIOS DE PORTUGAL	481,856	4,143,898	1,691,149
CUB ELECPARTS INC	86,664	728,376	1,108,581
CUCKOO HOLDINGS CO LTD	2,751	292,877	438,136
CUCKOO HOMESYS CO LTD	2,297	469,902	457,545
CUMMINS INDIA LTD	117,939	1,439,753	1,114,839
CUROCOM CO LTD	191,081	535,863	372,046
CURRO HOLDINGS LTD	164,352	412,178	350,138
CVC BRASIL OPERADORA E AGENC	299,500	3,774,816	3,518,584
CYBERAGENT INC	173,342	5,102,205	10,422,586
CYBERLINK CORP	68,240	183,923	143,918
CYBERTAN TECHNOLOGY INC	489,000	368,669	289,501
CYBG PLC	1,517,783	5,072,543	6,364,240
CYBOZU INC	46,200	140,483	224,817
CYFROWY POLSAT SA	417,126	2,943,132	2,578,105
CYPRUS POPULAR BANK PUBLIC C	10,584,222	-	12
CYRELA BRAZIL REALTY SA EMP	352,200	1,550,211	1,006,966
D IETEREN SA/NV	59,513	2,096,747	2,472,256
D LINK CORP	1,036,806	499,940	472,690
D.A.CONSORTIUM HOLDINGS INC	48,200	818,127	1,344,631
D.G. KHAN CEMENT	346,100	509,358	326,266
D/S NORDEN	59,151	1,333,884	1,049,266
D+L INDUSTRIES INC	3,399,500	798,829	647,190
DABUR INDIA LTD	1,342,408	6,338,253	7,669,643
DACIAN GOLD LTD	407,301	963,985	857,663
DAEDUCK ELECTRONICS CO	62,832	379,647	470,747
DAEDUCK GDS CO LTD	54,950	551,782	658,217
DAEHAN FLOUR MILLS CO LTD	2,010	254,453	332,746
DAEHWA PHARM CO LTD	22,863	622,183	446,182
DAEJAN HOLDINGS PLC	13,989	840,205	1,085,976
DAEKYO CO LTD	61,596	330,641	428,326
DAESANG CORPORATION	45,794	599,388	1,090,920
DAETWYLER HOLDING AG BR	16,919	1,814,634	3,251,065
DAEWOO ENGINEERING + CONSTR	362,173	3,189,876	1,907,542
DAEWOONG CO LTD	46,708	522,422	745,987
DAEWOONG PHARMACEUTICAL CO	9,322	404,462	1,639,401
DAH CHONG HONG	2,206,000	1,338,446	1,099,422
DAH SING BANKING GROUP LTD	1,030,429	1,831,245	2,159,246
DAH SING FINANCIAL HOLDINGS	975,702	6,280,647	5,695,932
DAI DAN CO LTD	30,400	600,407	630,149
DAI ICHI LIFE HOLDINGS INC	3,330,830	56,123,313	59,420,576
DAI ICHI SEIKO CO LTD	16,600	419,561	269,311
DAI NIPPON PRINTING CO LTD	842,207	19,997,876	18,849,196
DAI NIPPON TORYO CO LTD	62,400	515,935	806,161
DAIBIRU CORP	141,700	1,393,926	1,441,754

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DAICEL CORP	776,875	6,817,207	8,598,824
DAIDO METAL CO LTD	85,700	566,485	873,519
DAIDO STEEL CO LTD	101,157	4,998,854	4,675,880
DAIFUKU CO LTD	166,000	3,285,131	7,276,035
DAIHEN CORP	295,000	1,453,275	1,776,419
DAIHO CORP	191,000	969,444	1,138,085
DAIICHI JITSUGYO CO LTD	24,100	556,361	707,128
DAIICHI SANKYO CO LTD	2,176,353	61,072,013	83,250,193
DAIICHIKOSHO CO LTD	81,912	3,304,623	3,956,387
DAIKEN CORP	36,000	537,490	830,407
DAIKIN INDUSTRIES LTD	607,106	36,324,924	72,733,234
DAIKOKU DENKI CO LTD	21,000	310,559	353,776
DAIKOKUTENBUSSAN CO LTD	10,400	391,896	487,302
DAIKYO INC	78,481	1,548,612	1,718,200
DAIKYONISHIKAWA CORP	139,300	1,456,735	2,041,113
DAILY MAIL+GENERAL TST A NV	773,460	7,129,308	7,561,697
DAIMLER AG REGISTERED SHARES	2,018,013	131,216,191	129,893,562
DAINICHISEIKA COLOR + CHEM	43,200	1,226,171	1,345,551
DAIO PAPER CORP	172,200	1,551,012	2,397,259
DAIRY CREST GROUP PLC	840,656	6,149,748	5,449,494
DAISEKI CO LTD	88,965	1,970,026	2,614,373
DAISHI BANK LTD/THE	102,729	4,261,375	4,085,417
DAISHIN SECURITIES CO LTD	84,206	711,707	883,993
DAISHIN SECURITIES CO LTD PF	48,421	267,471	374,508
DAISYO CORP	19,400	246,034	312,460
DAITO PHARMACEUTICAL CO LTD	23,600	527,500	732,939
DAITO TRUST CONSTRUCT CO LTD	263,151	32,545,051	42,787,428
DAIWA HOUSE INDUSTRY CO LTD	1,528,054	33,610,450	52,091,653
DAIWA INDUSTRIES LTD	63,000	395,856	731,440
DAIWA SECURITIES GROUP INC	3,895,493	27,843,167	22,624,210
DAIWABO HOLDINGS CO LTD	61,300	1,817,928	3,265,201
DALATA HOTEL GROUP PLC	421,269	3,358,677	3,433,133
DALI FOODS GROUP CO LTD	10,722,000	9,186,350	8,268,245
DALIAN PORT (PDA) CO LTD H	2,654,998	453,900	395,943
DALIAN REFRIGERATION CO B	205,001	84,451	73,948
DALMIA BHARAT LTD	21,164	923,437	704,298
DAMAC PROPERTIES DUBAI CO	2,279,026	1,927,497	1,271,934
DANA GAS	2,645,147	497,674	748,936
DANIELI + CO	26,855	624,945	667,852
DANIELI + CO RSP	109,430	1,578,140	1,926,697
DANONE	1,189,302	78,188,849	87,299,405
DANSKE BANK A/S	2,731,032	85,117,878	85,485,175
DAOU TECHNOLOGY INC	62,268	880,154	1,293,409
DARFON ELECTRONICS CORP	599,000	518,364	1,591,387
DARWIN PRECISIONS CORP	584,000	306,601	549,742

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DASSAULT AVIATION SA	8,781	14,481,466	16,731,690
DASSAULT SYSTEMES SA	453,252	39,821,560	63,503,352
DATALOGIC SPA	50,818	1,071,941	1,877,876
DATANG INTL POWER GEN CO H	10,392,000	3,330,421	3,179,015
DATASONIC GROUP BHD	749,500	318,634	161,422
DATATEC LTD	359,849	1,167,923	557,118
DAVIDE CAMPARI MILANO SPA	1,247,910	5,812,057	10,264,551
DAWNRAYS PHARMACEUTICAL HOLD	661,000	463,211	409,468
DAWONSYS CO LTD	40,009	615,527	498,991
DB FINANCIAL INVESTMENT CO L	60,533	292,543	224,589
DB HITEK CO LTD	82,159	957,695	1,444,878
DB INSURANCE CO LTD	189,292	9,315,987	10,020,842
DBS GROUP HOLDINGS LTD	4,157,369	51,163,844	81,135,012
DBV TECHNOLOGIES SA	50,460	2,751,491	1,953,608
DCC PLC	172,082	11,244,440	15,664,844
DCM HOLDINGS CO LTD	329,473	2,591,403	3,087,555
DE LA RUE PLC	248,280	3,482,537	1,822,522
DE LONGHI SPA	161,388	2,614,805	4,575,047
DEA CAPITAL SPA	164,358	322,920	245,627
DEBENHAMS PLC	2,961,455	3,072,047	583,742
DECHRA PHARMACEUTICALS PLC	242,279	3,404,854	8,898,755
DECMIL GROUP LTD	284,366	721,356	203,801
DELEK AUTOMOTIVE SYSTEMS LTD	89,408	690,293	489,228
DELEK GROUP LTD	15,734	2,655,086	2,133,227
DELIVERY HERO SE	197,311	9,030,443	10,500,290
DELTA ELECTRONICS INC	4,703,037	19,965,965	16,891,043
DELTA ELECTRONICS THAI FORGN	1,079,677	2,348,502	1,906,463
DELTA ELECTRONICS THAI NVDR	321,300	614,823	567,342
DELTA GALIL INDUSTRIES	18,971	611,018	548,314
DEN NETWORKS LTD	141,369	258,771	166,614
DENA CO LTD	353,152	6,924,993	6,622,098
DENKA CO LTD	216,603	4,772,701	7,225,641
DENKI KOGYO CO LTD	26,099	687,709	840,003
DENSO CORP	2,047,552	91,328,768	100,043,799
DENTIUM CO LTD	13,821	1,067,000	1,107,416
DENTSU INC	503,947	17,760,932	23,885,900
DENYO CO LTD	31,800	317,393	493,228
DEPO AUTO PARTS IND CO LTD	193,000	656,628	509,586
DERICHEBOURG	200,952	1,184,797	1,271,649
DESCARTES SYSTEMS GRP/THE	179,932	3,462,488	5,858,442
DESCENTE LTD	105,900	747,779	1,875,825
DETOUR GOLD CORP	371,300	6,057,936	3,336,323
DEUTSCHE BANK AG REGISTERED	3,665,496	133,598,608	39,466,948
DEUTSCHE BETEILIGUNGS AG	27,337	760,487	1,085,189
DEUTSCHE BOERSE AG	1,293,037	111,930,266	172,330,657

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DEUTSCHE EUROSHOP AG	116,872	4,233,090	4,129,097
DEUTSCHE LUFTHANSA REG	1,184,080	25,575,036	28,478,948
DEUTSCHE PFANDBRIEFBANK AG	275,507	3,439,094	3,863,237
DEUTSCHE POST AG REG	3,121,322	104,668,477	101,931,101
DEUTSCHE TELEKOM AG REG	9,761,056	156,416,790	151,231,898
DEUTSCHE WOHNEN SE	773,979	20,763,087	37,411,506
DEUTZ AG	257,175	1,627,399	1,986,252
DEVRO PLC	357,770	1,449,963	939,024
DEWAN HOUSING FINANCE CORP	230,613	878,726	2,145,914
DEXERIALS CORP	101,900	1,120,757	1,017,482
DEYAAR DEVELOPMENT PJSC	1,735,869	335,621	204,629
DFDS A/S	69,973	1,786,502	4,467,132
DFZQ H	1,235,600	1,198,098	962,280
DGB FINANCIAL GROUP INC	544,814	6,270,605	5,010,627
DIAGEO PLC	5,369,097	122,871,506	192,950,417
DIALOG GROUP BHD	11,287,682	6,175,618	8,634,469
DIALOG SEMICONDUCTOR PLC	165,316	4,132,792	2,520,773
DIASORIN SPA	59,961	2,481,082	6,839,732
DIC ASSET AG	93,293	958,813	1,046,762
DIC CORP	231,814	6,942,384	7,241,244
DIEBOLD NIXDORF AG	15,289	934,228	1,021,059
DIGI.COM BHD	8,023,500	9,089,003	8,242,982
DIGITAL ARTS INC	22,300	612,381	1,207,963
DIGITAL CHINA HOLDINGS LTD	1,862,750	1,706,926	1,020,952
DIGITAL DOMAIN HOLDINGS LTD	34,210,000	1,431,929	531,980
DIGITAL GARAGE INC	76,500	1,680,235	2,973,254
DIGITAL TELECOMMUNICATIONS F	7,431,286	3,049,930	3,252,449
DIGNITY PLC	105,448	1,717,439	1,400,531
DILIP BUILDCON LTD	40,173	600,091	389,358
DINO POLSKA SA	222,866	5,671,553	6,190,805
DIO CORP	23,373	879,974	756,031
DIP CORP	43,300	570,606	1,112,943
DIPLOMA PLC	257,817	2,579,623	4,462,422
DIRECIONAL ENGENHARIA SA	131,600	517,031	203,861
DIRECT ENERGIE	17,922	796,897	880,517
DIRECT LINE INSURANCE GROUP	4,789,868	22,310,126	21,684,399
DIS CHEM PHARMACIES PTY LTD	1,163,083	3,276,843	2,220,730
DISCO CORP	57,200	4,657,025	9,765,287
DISCOVERY LTD	3,244,502	43,736,833	34,915,753
DISH TV INDIA LTD	586,070	747,723	614,170
DISTRIBUIDORA INTERNACIONAL	1,237,950	6,771,481	3,606,196
DIVI S LABORATORIES LTD	289,608	4,396,553	4,390,088
DIXONS CARPHONE PLC	1,939,703	11,060,617	4,778,628
DKSH HOLDING AG	49,684	4,205,538	3,495,068
DLF LTD	382,996	1,430,501	1,055,384

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DMCI HOLDINGS INC	8,330,100	2,036,391	1,638,938
DMG MORI AG	50,420	1,444,487	2,749,131
DMG MORI CO LTD	169,500	2,156,078	2,352,020
DNA OY	129,224	2,184,537	3,092,949
DNB ASA	3,724,716	52,265,083	72,799,772
DNO ASA	1,315,227	1,774,869	2,431,840
DO + CO AG	14,882	1,523,707	882,675
DOBANK SPA	83,246	1,283,017	1,098,291
DOGAN SIRKETLER GRUBU HLDGS	1,665,466	545,633	352,637
DOGUS OTOMOTIV SERVIS VE TIC	56,981	195,965	86,569
DOHA BANK QPSC	359,620	2,889,779	2,642,086
DOLLARAMA INC	1,098,858	41,453,978	42,569,314
DOMAIN HOLDINGS AUSTRALIA LT	414,919	1,191,735	987,132
DOMETIC GROUP AB	628,293	4,377,950	6,180,392
DOMINO S PIZZA ENTERPRISES L	167,692	6,795,580	6,470,017
DOMINO S PIZZA GROUP PLC	1,204,489	3,612,676	5,516,498
DOMMO ENERGIA SA	1,388,000	886,420	512,284
DON QUIJOTE HOLDINGS CO LTD	309,757	8,632,844	14,877,509
DONG A SOCIO HOLDINGS CO LTD	6,694	576,949	615,644
DONG A ST CO LTD	9,407	913,744	739,393
DONGFANG ELECTRIC CORP LTD H	612,817	676,268	403,053
DONGJIANG ENVIRONMENTAL H	272,900	424,908	342,279
DONGJIN SEMICHEM CO LTD	65,874	1,160,438	724,052
DONGKOOK PHARMACEUTICAL CO L	11,348	610,108	654,712
DONGKUK STEEL MILL CO LTD	179,602	1,371,349	1,360,108
DONGSUH COMPANIES INC	52,458	1,709,419	1,230,845
DONGWON F+B CO LTD	2,385	783,264	632,362
DONGWON INDUSTRIES CO.	2,934	858,530	900,339
DONGYUE GROUP	3,418,000	3,340,774	2,875,399
DOOSAN BOBCAT INC	51,711	1,636,151	1,484,748
DOOSAN HEAVY INDUSTRIES	223,756	7,207,619	3,142,017
DOOSAN INFRACORE CO LTD	285,704	3,419,333	2,471,231
DOREL INDUSTRIES CL B	96,300	2,255,641	1,632,514
DORMAKABA HOLDING AG	7,950	3,306,415	5,560,476
DOSHISHA CO LTD	68,100	1,050,548	1,540,727
DOUBLEDRAGON PROPERTIES CORP	695,310	653,635	332,232
DOUBLEUGAMES CO LTD	18,458	657,837	889,363
DOUTOR NICHIRES HOLDINGS CO	86,600	1,470,431	1,720,038
DOUZONE BIZON CO LTD	45,162	594,669	2,512,377
DOWA HOLDINGS CO LTD	114,458	3,385,467	3,528,859
DOWNER EDI LTD	1,301,180	5,856,311	6,518,134
DR LAL PATHLABS LTD	24,246	345,270	338,910
DR. REDDY S LABORATORIES	129,681	4,807,847	4,230,366
DRAEGERWERK AG	8,223	782,624	491,559
DRAEGERWERK AG PREF	29,171	2,238,263	2,094,605

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DRAKE + SCULL INTERNATIONAL	644,896	422,016	127,991
DRAX GROUP PLC	1,009,111	4,337,755	4,367,212
DRB HICOM BHD	1,479,500	787,178	717,866
DRDGOLD LTD	535,587	280,012	142,628
DS SMITH PLC	3,852,975	24,403,754	26,512,883
DSV A/S	1,049,065	24,968,164	84,760,309
DTS CORP	59,600	1,247,754	2,214,183
DUBAI FINANCIAL MARKET PJSC	1,926,609	693,522	506,154
DUBAI INVESTMENTS PJSC	4,251,047	2,480,201	2,198,927
DUBAI ISLAMIC BANK	6,778,929	8,848,487	9,006,214
DUERR AG	108,054	3,637,529	5,019,847
DUFRY AG REG	151,988	20,478,943	19,347,684
DUK SAN NEOLUX CO LTD	23,990	396,896	331,490
DUKSAN HI METAL CO LTD	25,431	269,202	151,285
DULUXGROUP LTD	858,183	2,743,533	4,850,623
DUNELM GROUP PLC	240,605	1,729,548	1,604,177
DURATEX SA	381,062	1,251,297	861,683
DUSKIN CO LTD	148,036	3,000,506	3,692,714
DXB ENTERTAINMENTS PJSC	2,293,410	619,855	206,667
DY CORP	29,215	275,287	135,786
DYDO GROUP HOLDINGS INC	29,600	1,290,461	1,758,389
DYNAM JAPAN HOLDINGS CO LTD	881,200	1,984,173	1,170,373
DYNAMIC ELECTRONICS CO LTD	405,000	133,020	132,040
DYNAPACK INTERNATIONAL TECH	235,000	568,010	314,865
E INK HOLDINGS INC	2,619,000	1,734,625	2,912,052
E MART INC	71,914	15,628,623	16,421,815
E TON SOLAR TECH CO LTD	490,660	179,045	82,076
E.ON SE	6,553,431	153,633,403	70,041,480
E.SUN FINANCIAL HOLDING CO	21,220,650	12,578,055	14,790,456
E1 CORP	5,957	351,010	365,063
EAGLE HIGH PLANTATIONS TBK P	14,719,200	367,251	183,862
EAGLE INDUSTRY CO LTD	82,800	1,061,472	1,332,096
EARTH CORP	31,800	1,031,758	1,619,212
EAST JAPAN RAILWAY CO	1,264,357	106,568,525	121,167,784
EASTERN + ORIENTAL BHD	1,187,618	553,856	461,582
EASYJET PLC	416,248	6,974,176	9,193,999
EBARA CORP	245,612	6,064,769	7,638,996
EBOS GROUP LTD	245,719	2,270,884	2,986,234
EBRO FOODS SA	179,357	3,445,767	4,186,073
ECLAT TEXTILE COMPANY LTD	225,706	2,869,482	2,683,583
ECLERX SERVICES LTD FOREIGN	30,111	605,103	571,368
ECLIPX GROUP LTD	914,549	2,302,828	2,142,015
ECN CAPITAL CORP	735,000	2,054,056	1,972,367
ECO WORLD DEVELOPMENT GROUP	1,344,100	480,822	409,269
ECONOCOM GROUP	293,388	1,806,286	1,617,499

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ECOPETROL SA	18,711,379	14,943,049	19,272,085
ECOPRO CO LTD	38,379	1,524,657	1,162,217
ECORODOVIAS INFRA E LOG SA	1,547,225	4,112,107	2,975,897
EDELWEISS FINANCIAL SERVICES	543,252	1,062,275	2,335,076
EDENRED	2,164,888	57,215,764	68,397,291
EDF	1,169,000	34,706,500	16,078,128
EDION CORP	374,111	3,264,386	3,772,690
EDP ENERGIAS DO BRASIL SA	703,013	2,934,401	2,534,384
EDP ENERGIAS DE PORTUGAL SA	5,312,858	21,504,416	21,090,302
EDP RENOVAVEIS SA	279,778	2,754,021	2,917,029
EFG HERMES HOLDING SAE	1,002,279	1,556,104	1,289,685
EFG INTERNATIONAL AG	166,215	1,633,059	1,245,420
EGE ENDUSTRI VE TICARET AS	1,434	131,594	91,871
EGIS TECHNOLOGY INC	82,000	603,247	381,914
EHIME BANK LTD/THE	91,299	1,220,884	1,060,821
EI GROUP PLC	2,401,452	3,479,515	4,628,957
EI TOWERS SPA	37,087	1,563,672	2,050,300
EICHER MOTORS LTD	32,906	13,121,170	13,731,261
EIFFAGE	263,979	24,243,980	28,718,897
EIGHTEENTH BANK LTD/THE	509,000	1,450,504	1,328,046
EIKEN CHEMICAL CO LTD	73,900	678,128	1,572,539
EIS ECZACIBASI ILAC VE SINAI	209,484	189,100	154,557
EISAI CO LTD	839,172	46,842,937	59,124,257
EIZO CORP	70,547	2,155,773	3,066,707
EL PUERTO DE LIVERPOOL C1	493,095	3,980,788	3,197,030
ELAN MICROELECTRONICS CORP	613,000	907,043	1,047,520
ELBIT SYSTEMS LTD	71,031	5,820,431	8,330,335
ELDERS LTD	285,303	1,108,917	1,783,335
ELDORADO GOLD CORP	2,271,700	6,233,569	2,296,827
ELECOM CO LTD	42,700	542,972	998,833
ELECTRA LTD	3,620	398,507	899,029
ELECTRIC POWER DEVELOPMENT C	567,579	16,879,456	14,655,134
ELECTRICITY GEN PUB CO FOREI	633,600	4,190,139	4,283,924
ELECTRICITY GENERA PCL NVDR	264,400	1,933,181	1,787,673
ELECTROCOMPONENTS PLC	1,020,386	3,676,974	10,211,512
ELECTROLUX AB SER B	913,169	21,766,416	20,823,438
ELEKTA AB B SHS	829,276	6,381,148	10,938,360
ELEMATEC CORP	17,400	280,433	412,831
ELEMENT FLEET MANAGEMENT COR	792,600	8,582,144	3,723,644
ELEMENTIA SAB DE CV	158,650	188,091	108,641
ELEMENTIS PLC	1,075,449	2,295,334	3,589,411
ELETROPAULO METROPOLITANA SP	80,503	958,451	879,227
ELIA SYSTEM OPERATOR SA/NV	74,393	3,548,318	4,629,509
ELIOR GROUP	290,811	7,203,888	4,196,672
ELIS SA	332,842	8,415,848	7,632,297

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ELISA OYJ	417,509	15,864,659	19,337,651
ELITE ADVANCED LASER CORP	166,080	469,122	563,796
ELITE MATERIAL CO LTD	407,000	875,514	1,065,274
ELITE SEMICONDUCTOR MEMORY	297,000	280,540	392,578
ELITEGROUP COMPUTER SYSTEMS	530,887	369,300	305,593
ELLAKTOR SA	175,752	264,454	393,983
ELMOS SEMICONDUCTOR AG	10,900	190,434	287,614
ELRINGKLINGER AG	69,184	1,504,016	887,726
EMAAR DEVELOPMENT PJSC	851,985	1,290,327	1,173,664
EMAAR MALLS PJSC	3,544,754	2,453,235	2,065,196
EMAAR PROPERTIES PJSC	8,959,749	14,784,050	12,001,134
EMAMI LTD	139,577	1,182,473	1,077,971
EMBOTELLADORA ANDINA PREF B	727,898	3,152,409	2,832,457
EMBRAER SA	1,646,113	9,557,395	10,379,659
EMECO HOLDINGS LTD	6,567,328	1,520,406	1,819,601
EMEMORY TECHNOLOGY INC	111,000	1,371,534	1,390,754
EMERA INC	134,676	4,067,620	4,381,871
EMIRATES TELECOM GROUP CO	4,280,270	20,452,873	18,819,368
EMMI AG REG	4,866	1,282,620	4,140,964
EMPEROR CAPITAL GROUP LTD	8,596,000	738,475	547,833
EMPEROR WATCH + JEWELLERY	6,960,000	553,288	425,826
EMPIRE CO LTD A	707,841	13,174,026	14,200,406
EMPRESA NACIONAL DE TELECOM	374,563	4,167,625	3,481,584
EMPRESAS CMPC SA	3,584,451	11,971,416	13,234,024
EMPRESAS COPEC SA	1,071,906	14,387,966	16,543,421
EMS CHEMIE HOLDING AG REG	22,707	9,652,455	14,555,623
ENAGAS SA	757,071	20,326,332	22,133,322
ENAV SPA	547,580	1,938,576	2,746,550
ENBRIDGE INC	3,015,986	103,639,472	107,758,822
ENBRIDGE INCOME FUND HOLDING	323,500	7,847,558	7,928,572
ENCANA CORP	1,896,116	40,845,681	24,749,182
ENCE ENERGIA Y CELULOSA SA	318,065	1,134,291	2,822,313
ENDEAVOUR MINING CORP	154,900	2,805,080	2,777,826
ENDESA SA	876,343	19,622,869	19,332,886
ENDURANCE TECHNOLOGIES LTD	30,185	561,519	550,348
ENEA SA	1,309,315	3,876,417	3,196,394
ENEL AMERICAS SA	66,875,987	13,441,758	11,781,070
ENEL CHILE SA	78,147,676	9,927,905	7,741,007
ENEL SPA	26,884,140	156,368,951	149,315,528
ENERCARE INC	247,000	3,547,604	3,376,077
ENERCHINA HOLDINGS LTD	2,541,452	-	1,620
ENERCHINA HOLDINGS LTD	2,541,452	467,866	147,393
ENERFLEX LTD	200,100	2,119,720	2,150,910
ENERGA SA	1,655,344	4,660,337	3,952,717
ENERGISA SA UNITS	335,700	3,165,736	2,552,172

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ENERGY ABSOLUTE PCL FOREIGN	2,797,400	3,326,170	2,765,314
ENERGY ABSOLUTE PCL NVDR	1,510,700	2,159,103	1,493,372
ENERGY DEVELOPMENT CORP	3,845,900	480,313	376,897
ENERJISA ENERJI AS	197,294	265,070	267,009
ENERPLUS CORP	515,200	9,344,851	6,493,608
ENGHOUSE SYSTEMS LTD	49,900	2,047,918	2,912,177
ENGIE	5,278,044	142,617,608	80,912,088
ENGIE BRASIL ENERGIA SA	1	10	9
ENGIE ENERGIA CHILE SA	764,538	1,621,701	1,409,189
ENGINEERS INDIA LTD	192,678	400,453	349,275
ENGRO CORPORATION LTD	464,300	1,026,788	1,199,878
ENGRO FERTILIZERS LTD	880,500	538,005	541,205
ENI SPA	9,623,375	213,190,004	178,716,258
ENKA INSAAT VE SANAYI AS	1,506,756	1,784,153	1,535,962
ENN ENERGY HOLDINGS LTD	5,220,000	33,071,931	51,332,046
ENNOCONN CORP	53,480	638,702	776,191
ENPLAS CORP	21,450	430,823	598,388
ENSIGN ENERGY SERVICES INC	356,000	4,369,423	1,588,597
ENTERTAINMENT ONE LTD	819,180	3,258,070	3,977,841
ENTRA ASA	337,375	3,944,667	4,602,977
EO TECHNICS CO LTD	17,502	942,354	1,094,562
EOH HOLDINGS LTD	114,393	1,240,036	270,245
EPIROC AB A	1,357,961	6,673,874	14,267,243
EPIROC AB B	3,028,714	12,025,372	27,761,519
EPISTAR CORP	891,000	1,539,899	1,114,901
EPS HOLDINGS INC	75,600	957,465	1,621,682
EQUATORIAL ENERGIA SA ORD	222,000	3,269,837	3,276,280
EQUINITI GROUP PLC	683,355	2,950,375	2,228,434
EQUINOR ASA	5,445,425	127,440,876	144,580,630
EQUITAS HOLDINGS LTD/INDIA	134,445	354,170	266,575
ERAMET	18,493	2,077,523	2,433,363
EREGLI DEMIR VE CELIK FABRIK	2,860,148	5,747,129	6,368,093
EREX CO LTD	67,300	723,487	707,845
ERG SPA	144,192	2,358,054	3,153,223
ERICSSON LM A SHS	74,906	438,322	573,559
ERICSSON LM B SHS	6,809,798	77,529,673	52,721,508
ERIS LIFESCIENCES LTD	55,037	692,633	550,290
ERM POWER LTD	295,972	670,962	323,645
ERSTE GROUP BANK AG	1,185,545	50,866,853	49,484,566
ESCORTS LTD	345,051	4,410,309	4,389,750
ESHRAQ PROPERTIES CO PJSC	1,394,430	595,982	227,777
ESPEC CORP	44,300	465,216	870,282
ESPRIT HOLDINGS LTD	4,352,592	17,594,493	1,353,692
ESSENTRA PLC	557,552	3,389,481	3,536,264
ESSILORLUXOTTICA	603,776	43,413,266	85,227,122

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ESSITY AKTIEBOLAG B	1,415,520	22,603,988	35,000,338
ESSO STE ANONYME FRANCAISE	5,839	593,245	328,595
ESSO THAILAND PCL FOREIGN	3,899,200	1,718,418	1,365,250
ESSO THAILAND PCL NVDR	16,476,200	8,393,710	5,768,908
ESTACIO PARTICIPACOES SA	955,200	8,933,935	6,052,861
ESTIA HEALTH LTD	500,780	1,865,927	1,217,304
ESURE GROUP PLC	750,114	2,988,076	2,152,996
ETERNAL MATERIALS CO LTD	1,175,055	1,048,592	1,073,365
ETRON TECHNOLOGY INC	483,000	165,293	208,323
EUGENE CORP	103,142	374,143	698,719
EUGENE INVESTMENT + SECURITI	125,667	622,834	338,833
EUGLENA CO LTD	135,800	1,867,244	1,017,596
EURAZEO SE	124,832	8,287,197	9,466,311
EUROBANK ERGASIAS SA	3,059,175	2,697,231	3,196,708
EUROCASH SA	158,576	1,338,605	919,109
EUROFINS SCIENTIFIC	22,030	8,810,609	12,253,550
EURONAV NV	352,042	4,578,517	3,232,726
EURONEXT NV	180,126	7,051,201	11,451,173
EUROPCAR MOBILITY GROUP	236,485	2,968,104	2,467,027
EUSKALTEL SA	206,574	2,488,306	1,872,806
EUSU HOLDINGS CO LTD	42,462	147,486	232,408
EUTELSAT COMMUNICATIONS	572,966	15,490,370	11,884,194
EVA AIRWAYS CORP	6,060,378	3,093,849	2,931,944
EVA PRECISION INDUSTRIAL HLD	2,078,000	581,623	238,380
EVEN CONSTRUTORA E INCORPORA	223,677	401,837	212,201
EVERBRIGHT SECURITIES CO L H	711,000	928,605	866,382
EVERGREEN INTERNATIONAL STOR	651,000	377,517	281,851
EVERGREEN MARINE CORP LTD	3,184,168	1,595,913	1,357,698
EVERLIGHT CHEMICAL	590,911	363,080	360,495
EVERLIGHT ELECTRONICS CO LTD	890,000	1,341,368	1,120,947
EVN AG	77,302	1,147,241	1,444,064
EVOGENE LTD	62,054	860,665	177,488
EVOLUTION GAMING GROUP	51,898	3,534,069	3,231,297
EVOLUTION MINING LTD	2,228,510	3,023,862	5,779,335
EVONIK INDUSTRIES AG	414,721	14,836,160	14,201,812
EVOTEC AG	279,771	2,672,559	4,813,140
EVRAZ PLC	967,004	5,437,532	6,490,679
EVRY AS	363,004	1,414,841	1,313,876
EVS BROADCAST EQUIPMENT S.A.	29,396	1,569,359	674,071
EXCHANGE INCOME CORP	13,428	326,948	327,062
EXEDY CORP	90,821	2,883,957	2,812,405
EXIDE INDUSTRIES LTD	373,493	1,202,724	1,408,060
EXOR NV	258,900	9,263,694	17,441,488
EXPERIAN PLC	4,551,488	62,782,889	112,640,663
EXTENDICARE INC	304,900	2,138,550	1,680,433

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EXXARO RESOURCES LTD	310,759	3,257,741	2,849,970
EZ TEC EMPREENDIMENTOS E PAR	87,017	568,340	364,814
EZAKI GLICO CO LTD	95,350	2,564,815	4,579,624
EZDAN HOLDING GROUP	141,966	562,344	319,726
EZION HOLDINGS LTD WARRANT	2,627,801	-	2
EZRA HOLDINGS LTD	3,815,700	-	3
EZZ STEEL	309,577	349,853	507,886
F N COMMUNICATIONS INC	102,200	1,089,225	690,160
F SECURE OYJ	225,957	887,302	993,268
F+C COMMERCIAL PROPERTY TRUST	1,236,260	2,018,814	2,458,052
FABEGE AB	651,528	2,978,981	7,783,961
FAES FARMA SA	647,501	2,468,607	2,744,244
FAIRFAX FINANCIAL HLDGS LTD	221,105	94,043,738	123,820,145
FAIRFAX MEDIA LTD	4,682,328	3,456,308	2,594,653
FAMILYMART UNY HOLDINGS CO L	269,445	17,240,217	28,363,912
FAMOUS BRANDS LTD	85,582	917,617	707,384
FANCL CORP	90,700	1,494,924	4,544,621
FANTASIA HOLDINGS GROUP CO	2,345,000	348,021	391,558
FANUC CORP	504,385	68,560,614	100,203,060
FAR EAST CONSORTIUM INTERNAT	3,046,894	1,219,203	1,813,662
FAR EAST HORIZON LTD	5,100,309	4,690,125	4,947,243
FAR EASTERN DEPARTMENT STORE	2,713,072	1,942,411	1,739,691
FAR EASTERN INTL BANK	2,650,459	791,944	878,024
FAR EASTERN NEW CENTURY CORP	22,926,659	21,067,219	21,732,143
FAR EASTONE TELECOMM CO LTD	3,535,928	8,074,367	9,138,893
FARADAY TECHNOLOGY CORP	273,000	502,605	535,461
FARGLORY LAND DEVELOPMENT CO	718,299	967,181	763,333
FAST RETAILING CO LTD	105,352	21,005,975	48,422,068
FASTIGHETS AB BALDER B SHRS	190,308	5,009,215	4,973,621
FAUJI CEMENT CO LTD	1,020,000	412,065	191,906
FAUJI FERTILIZER BIN QASIM	352,500	156,424	112,034
FAUJI FERTILIZER COMPANY LTD	888,109	781,008	721,749
FAURECIA	124,238	4,600,567	8,865,709
FCC CO LTD	115,300	2,084,364	3,252,945
FDG ELECTRIC VEHICLES LTD	12,425,000	663,047	190,046
FDK CORP	149,000	217,444	258,277
FEDERAL BANK LTD FOREIGN	2,504,565	3,440,707	2,992,026
FEDERAL CORPORATION	652,799	366,269	263,359
FEED ONE CO LTD	290,600	638,117	606,045
FENG HSIN STEEL CO LTD	640,820	1,021,505	1,229,577
FENG TAY ENTERPRISE CO LTD	402,280	1,905,933	2,018,756
FERGUSON PLC	622,421	29,909,360	50,537,701
FERRARI NV	376,188	25,708,065	51,168,954
FERREXPO PLC	614,122	1,347,066	1,485,782
FERROVIAL SA	1,066,893	16,751,347	21,892,324

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FEVERTREE DRINKS PLC	34,048	746,973	1,523,869
FF GROUP	39,499	808,801	221,362
FFP	16,593	1,374,857	2,049,681
FGV HOLDINGS BHD	2,686,200	1,941,181	1,004,125
FIAT CHRYSLER AUTOMOBILES NV	3,176,669	31,766,331	60,581,524
FIBRECHEM TECHNOLOGIES LTD	761,000	-	1
FIBRIA CELULOSE SA	636,250	9,897,624	12,001,004
FIDEA HOLDINGS CO LTD	437,400	872,086	679,211
FIDESSA GROUP PLC	100,584	2,872,602	5,132,568
FIELDS CORP	46,200	670,152	436,286
FIELMANN AG	57,102	3,415,193	3,953,500
FIH MOBILE LTD	9,281,000	4,811,169	1,443,234
FILA KOREA LTD	116,374	1,624,353	3,513,670
FILINVEST LAND INC	14,360,000	514,450	376,709
FINANCIAL PRODUCTS GROUP CO	145,800	1,499,453	1,880,993
FINCANTIERI SPA	985,038	947,133	1,343,295
FINECOBANK SPA	701,381	4,899,889	7,920,379
FINGERPRINT CARDS AB B	649,533	3,658,846	497,206
FINNAIR OYJ	110,883	627,501	1,199,461
FINNING INTERNATIONAL INC	574,293	10,772,071	14,166,869
FINOLEX CABLES LTD	62,361	648,889	529,224
FIRICH ENTERPRISES CO LTD	246,803	444,086	471,126
FIRST ABU DHABI BANK PJSC	5,140,019	15,168,310	17,002,091
FIRST CAPITAL REALTY INC	593,362	9,119,435	9,319,137
FIRST FINANCIAL HOLDING CO	24,691,540	15,371,430	16,683,199
FIRST GEN CORPORATION	3,146,700	1,293,528	852,603
FIRST INTL BANK ISRAEL	203,792	3,338,737	4,250,596
FIRST MAJESTIC SILVER CORP	354,800	4,637,047	2,705,267
FIRST NATIONAL FINANCIAL COR	33,000	690,176	715,466
FIRST PACIFIC CO	6,904,983	4,411,006	3,335,677
FIRST QUANTUM MINERALS LTD	1,445,000	9,852,875	21,277,624
FIRST RESOURCES LTD	1,097,700	1,195,089	1,255,894
FIRST TRACTOR CO H	484,000	354,699	159,782
FIRSTGROUP PLC	4,148,898	10,014,104	4,573,783
FIRSTRAND LTD	5,490,916	22,631,118	25,595,230
FIRSTSERVICE CORP	67,500	1,292,302	5,130,811
FISCHER (GEORG) REG	8,929	11,893,448	11,429,336
FISHER + PAYKEL HEALTHCARE C	1,444,319	7,203,045	14,560,574
FIT HON TENG LTD	1,951,000	1,387,623	882,811
FLETCHER BUILDING LTD	2,337,414	11,948,483	10,998,694
FLEURY SA	183,700	1,668,551	1,262,896
FLEXIGROUP LTD	602,938	1,279,625	988,967
FLEXIUM INTERCONNECT INC	381,653	1,130,963	1,176,686
FLIGHT CENTRE TRAVEL GROUP L	231,219	7,806,340	10,873,719
FLOW TRADERS	59,338	2,637,044	2,308,413

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FLSMIDTH + CO A/S	117,817	5,973,964	7,050,742
FLUGHAFEN WIEN AG	23,694	452,358	882,480
FLUGHAFEN ZURICH AG REG	39,525	8,029,957	8,056,659
FLUIDRA SA	103,563	1,677,421	1,658,954
FLYTECH TECHNOLOGY CO LTD	196,713	654,897	504,549
FNAC DARTY SA	39,593	2,208,964	3,765,175
FOCALTECH SYSTEMS CO LTD	353,061	600,877	308,032
FOMENTO DE CONSTRUC Y CONTRA	157,699	1,394,851	1,988,513
FOMENTO ECONOMICO MEXICA UBD	3,935,373	33,155,699	35,027,588
FOOSUNG CO LTD	106,043	634,040	980,030
FORBO HOLDING AG REG	2,749	1,647,694	4,102,944
FORD OTOMOTIV SANAYI AS	265,076	3,342,473	3,546,922
FORFARMERS NV	81,608	1,060,386	1,061,435
FORMOSA CHEMICALS + FIBRE	14,850,538	50,363,031	59,181,015
FORMOSA INTERNATIONAL HOTELS	92,064	673,610	449,925
FORMOSA PETROCHEMICAL CORP	5,081,380	16,079,809	20,416,519
FORMOSA PLASTICS CORP	11,559,120	35,401,267	42,652,180
FORMOSA TAFFETA CO.	1,771,475	1,737,638	1,937,737
FORMOSAN RUBBER GROUP INC	419,202	333,921	199,368
FORMULA SYSTEMS (1985) LTD	15,779	624,622	569,855
FORTESCUE METALS GROUP LTD	3,479,905	15,083,355	11,287,249
FORTIS HEALTHCARE LTD	575,067	1,315,332	1,131,837
FORTIS INC	941,350	30,684,178	30,069,959
FORTUM OYJ	1,626,569	39,823,564	38,817,634
FORUS SA	112,600	446,239	361,298
FOSHAN ELECTRICAL + LIGHT B	573,211	377,908	325,130
FOSTER ELECTRIC CO LTD	52,400	872,406	752,660
FOSUN INTERNATIONAL LTD	5,468,223	10,166,538	10,287,615
FOURLIS SA	49,546	188,886	347,085
FOXCONN TECHNOLOGY CO LTD	2,612,255	6,990,013	6,391,729
FOXSEMICON INTEGRATED TECH	90,000	668,523	559,391
FP CORP	55,790	2,544,286	3,082,515
FRANCE BED HOLDINGS CO LTD	47,300	371,695	415,073
FRANCO NEVADA CORP	667,798	41,667,426	48,709,733
FRAPORT AG FRANKFURT AIRPORT	150,280	12,922,319	14,496,463
FRASER + NEAVE HOLDINGS BHD	184,500	1,100,792	1,782,198
FRASERS PROPERTY LTD	1,101,100	1,668,146	1,332,464
FREEMAN FINTECH CORP LTD	24,280,000	1,626,389	272,341
FREENET AG	424,976	9,711,829	11,258,346
FREIGHTWAYS LTD	383,017	1,206,751	2,027,895
FRESENIUS MEDICAL CARE AG +	759,309	60,706,133	76,578,600
FRESENIUS SE + CO KGAA	1,371,658	78,044,711	110,181,823
FRESNILLO PLC	363,843	5,726,273	5,492,961
FRUTAROM	76,262	2,586,414	7,468,803
FSP TECHNOLOGY INC	133,400	132,797	111,136

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Security Name	Shares	Book Value	Market Value
FU SHOU YUAN INTERNATIONAL	1,513,000	1,045,970	1,706,728
FUBON FINANCIAL HOLDING CO	32,728,085	54,538,390	54,853,638
FUCHS PETROLUB AG	81,447	3,350,791	3,851,286
FUCHS PETROLUB SE PREF	148,554	6,472,796	7,326,287
FUDO TETRA CORP	297,100	429,448	555,227
FUFENG GROUP LTD	2,031,999	1,084,508	914,282
FUGRO NV CVA	296,275	6,181,393	4,301,466
FUJI CO LTD	45,804	875,554	957,722
FUJI CORP/AICHI	190,707	1,898,280	3,419,348
FUJI ELECTRIC CO LTD	1,081,972	3,440,663	8,244,340
FUJI KYUKO CO LTD	51,099	872,266	1,526,996
FUJI MEDIA HOLDINGS INC	135,800	2,067,915	2,319,628
FUJI OIL CO LTD	88,400	665,535	332,004
FUJI OIL HOLDINGS INC	231,500	7,450,123	8,318,241
FUJI PHARMA CO LTD	32,200	416,776	552,922
FUJI SEAL INTERNATIONAL INC	97,316	1,412,137	3,452,822
FUJI SOFT INC	64,200	1,602,431	2,709,656
FUJIBO HOLDINGS INC	23,000	682,228	747,529
FUJICCO CO LTD	45,900	660,692	1,175,212
FUJIFILM HOLDINGS CORP	1,915,119	69,259,034	74,796,233
FUJIKURA KASEI CO LTD	52,000	319,063	300,456
FUJIKURA LTD	489,100	2,319,014	3,113,037
FUJIMI INC	40,500	638,344	897,644
FUJIMORI KOGYO CO LTD	43,800	968,508	1,443,326
FUJITA KANKO INC	15,599	595,283	461,921
FUJITEC CO LTD	249,918	2,361,599	3,079,836
FUJITSU FRONTECH LTD	24,000	269,084	326,312
FUJITSU GENERAL LTD	133,258	2,512,227	2,086,123
FUJITSU LTD	4,706,513	28,535,634	28,545,438
FUJIYA CO LTD	22,000	383,342	503,101
FUKUDA CORP	11,800	436,058	711,633
FUKUI BANK LTD/THE	51,400	1,426,916	1,124,382
FUKUI COMPUTER HOLDINGS INC	15,300	373,550	252,502
FUKUOKA FINANCIAL GROUP INC	1,489,402	6,862,141	7,489,703
FUKUSHIMA INDUSTRIES CORP	24,500	442,810	1,123,640
FUKUYAMA TRANSPORTING CO LTD	92,846	2,927,781	4,744,354
FULLCAST HOLDINGS CO LTD	47,400	832,795	1,211,050
FULLSHARE HOLDINGS LTD	18,930,000	8,126,863	9,361,910
FULLSUN INTERNATIONAL HOLDIN	5,100,000	957,105	754,068
FUNAI ELECTRIC CO LTD	64,000	693,868	367,481
FUNAI SOKEN HOLDINGS INC	77,700	883,768	1,730,564
FURUKAWA CO LTD	71,200	1,103,940	1,056,124
FURUKAWA ELECTRIC CO LTD	167,257	6,751,653	5,851,315
FURUNO ELECTRIC CO LTD	60,165	460,507	473,650
FUSO CHEMICAL CO LTD	40,000	795,305	1,032,456

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FUSO PHARMACEUTICAL INDUST	14,800	444,567	388,957
FUTABA CORP	115,000	2,089,111	2,016,251
FUTABA INDUSTRIAL CO LTD	124,800	1,007,390	784,190
FUTURE CORP	36,800	178,366	452,172
FUTURE LAND DEVELOPMENT HOLD	6,004,000	3,300,698	5,433,519
FUTURE RETAIL LTD	268,586	2,196,926	2,253,080
FUTURE WORLD FINANCIAL HOLDI	19,700,000	1,148,244	318,898
FUYAO GLASS INDUSTRY GROUP H	1,260,000	4,211,947	4,255,970
FUYO GENERAL LEASE CO LTD	61,500	2,565,577	4,230,849
G RESOURCES GROUP LTD	46,482,600	2,275,302	527,306
G SMATT GLOBAL CO LTD	31,032	726,925	262,568
G TECH OPTOELECTRONICS CORP	187,514	510,104	95,637
G TEKT CORP	49,200	592,247	833,288
G TREEBNT CO LTD	41,230	1,754,032	1,287,397
G.U.D. HOLDINGS LTD	200,883	1,401,018	2,101,661
G4S PLC	4,103,030	15,546,165	14,501,383
G8 EDUCATION LTD	957,992	3,713,464	1,649,202
GAKKEN HOLDINGS CO LTD	10,200	228,749	455,830
GALAPAGOS NV	93,417	6,173,938	8,609,912
GALAXY ENTERTAINMENT GROUP L	5,894,559	24,089,774	45,643,584
GALAXY RESOURCES LTD	834,806	1,276,228	1,868,893
GALENICA AG	101,248	5,009,926	5,373,654
GALLIFORD TRY PLC	261,388	2,530,753	3,014,428
GALP ENERGIA SGPS SA	1,621,922	27,731,805	30,933,195
GAM HOLDING AG	525,149	6,393,468	7,245,623
GAMEVIL INC	9,873	673,159	478,369
GAMUDA BHD	4,490,900	4,824,690	3,635,411
GATEWAY DISTRIPARKS LTD	80,493	251,937	208,884
GATEWAY LIFESTYLE	602,828	1,265,439	1,037,781
GAZIT GLOBE LTD	317,876	3,136,182	2,926,451
GAZTRANSPORT ET TECHNIGA SA	49,546	3,078,922	3,036,992
GCA CORP	47,000	410,335	362,371
GCL NEW ENERGY HOLDINGS LTD	12,864,000	1,303,421	524,696
GCL POLY ENERGY HOLDINGS LTD	65,249,598	9,408,694	6,154,485
GE POWER INDIA LTD	19,901	163,856	231,397
GE T+D INDIA LTD	81,782	619,264	346,274
GEA GROUP AG	299,864	9,246,691	10,114,573
GEBERIT AG REG	109,018	31,375,274	46,760,427
GECOSS CORP	22,432	164,501	215,885
GEDI GRUPPO EDITORIALE SPA	600,725	705,580	229,000
GEELY AUTOMOBILE HOLDINGS LT	13,756,263	33,982,953	35,681,822
GEK TERNA HOLDING REAL ESTAT	100,820	258,511	605,042
GEMALTO	142,146	7,686,658	8,268,258
GEMDALE PROPERTIES AND INVES	11,352,000	608,309	1,229,910
GEMTEK TECHNOLOGY CORP	431,000	403,441	385,219

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GEMVAX + KAEL CO LTD	58,716	1,861,360	684,888
GENEL ENERGY PLC	202,276	655,610	725,054
GENER S.A.	4,187,240	1,602,923	1,028,601
GENERAL INTERFACE SOLUTION	316,000	1,887,458	2,052,184
GENERTEC UNIVERSAL MEDICAL G	5,732,500	4,921,193	4,566,739
GENESIS ENERGY LTD	1,224,754	2,008,867	2,023,296
GENEXINE CO LTD	26,537	1,220,995	2,216,774
GENFIT	62,248	2,823,698	1,710,833
GENIUS ELECTRONIC OPTICAL CO	93,053	621,458	1,460,415
GENKY DRUGSTORES CO LTD	18,000	731,993	735,341
GENMAB A/S	99,743	11,576,270	15,392,448
GENOMMA LAB INTERNACIONAL B	1,778,700	1,647,564	1,501,272
GENSCRIPT BIOTECH CORP	1,214,000	4,240,155	3,357,844
GENTERA SAB DE CV	2,890,800	2,316,264	2,584,046
GENTING BHD	5,699,100	12,851,342	11,865,189
GENTING MALAYSIA BHD	5,319,300	6,362,728	6,426,088
GENTING PLANTATIONS BHD	499,500	1,337,299	1,168,530
GENTING SINGAPORE LTD	16,659,316	14,594,836	14,906,025
GENUS PLC	148,231	2,492,685	5,158,706
GENWORTH MI CANADA INC	116,792	3,056,847	3,798,215
GENWORTH MORTGAGE INSURANCE	1,145,588	2,872,295	2,175,293
GEO HOLDINGS CORP	90,500	952,031	1,214,129
GEORGIA CAPITAL PLC	78,275	940,821	1,064,429
GEOVISION INC	120,792	221,339	132,525
GEOX SPA	155,801	942,591	440,211
GERDAU SA PREF	1,035,324	4,367,661	3,743,140
GERRESHEIMER AG	73,588	4,705,782	5,971,281
GERRY WEBER INTL AG	58,017	1,008,499	372,558
GESTAMP AUTOMOCION SA	342,979	2,456,873	2,572,861
GETAC TECHNOLOGY CORP	811,000	882,749	1,170,409
GETBACK SA	63,066	185,676	63,168
GETIN HOLDING SA	404,852	241,858	59,474
GETIN NOBLE BANK SA	718,461	348,461	191,899
GETINGE AB B SHS	520,661	5,266,365	4,743,335
GETLINK SE	788,444	7,091,754	10,811,838
GF SECURITIES CO LTD H	4,163,000	8,393,586	6,070,362
GFPT PUBLIC CO LTD FOR	691,600	282,232	250,504
GFPT PUBLIC CO LTD NVDR	20,500	9,176	7,425
GIANT MANUFACTURING	431,666	2,210,011	1,826,424
GIBSON ENERGY INC	371,400	6,635,469	4,949,365
GIGABYTE TECHNOLOGY CO LTD	5,319,000	11,479,708	11,758,552
GIGASOLAR MATERIALS CORP	28,000	465,814	147,400
GIGASTORAGE CORP	434,000	313,573	150,890
GIKEN LTD	30,100	564,761	699,747
GILAT SATELLITE NETWORKS LTD	54,288	255,718	501,718

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GILDAN ACTIVEWEAR INC	551,950	8,931,569	15,537,427
GILLETTE INDIA LTD	16,262	1,298,835	1,523,796
GIMA TT SPA	73,914	1,361,982	1,215,943
GIMV NV	47,659	2,620,422	2,904,632
GINKO INTERNATIONAL CO LTD	57,000	821,764	465,520
GINTECH ENERGY CORP	1,482,205	1,115,815	631,998
GIORDANO INTERNATIONAL LTD	2,718,000	1,381,566	1,711,428
GIVAUDAN REG	29,471	45,282,522	66,839,913
GJENSIDIGE FORSIKRING ASA	419,931	5,756,580	6,883,439
GL EVENTS	21,453	476,359	577,344
GLANBIA PLC	490,380	9,407,122	9,103,440
GLAXOSMITHKLINE CONSUMER HEA	16,615	1,426,506	1,577,425
GLAXOSMITHKLINE PLC	12,206,954	267,768,912	246,546,201
GLENCORE PLC	25,805,036	120,778,487	123,330,187
GLENMARK PHARMACEUTICALS LTD	153,410	1,607,586	1,305,491
GLOBAL BRANDS GROUP HOLDING	17,292,000	1,321,772	1,035,918
GLOBAL BRANDS MANUFACTURE	295,000	109,234	148,523
GLOBAL DOMINION ACCESS SA	85,838	241,787	465,524
GLOBAL LIGHTING TECHNOLOGIES	347,000	788,873	417,695
GLOBAL MEDIACOM TBK PT	10,542,400	418,544	408,306
GLOBAL MIXED MODE TECHNOLOGY	108,000	289,848	236,627
GLOBAL POWER SYNERGY PCL F	448,600	454,363	937,686
GLOBAL TELECOM HOLDING	3,031,679	1,305,278	798,167
GLOBAL UNICHIP CORP	123,000	576,030	1,103,383
GLOBALWAFERS CO LTD	1,229,000	21,644,501	20,437,312
GLOBE TELECOM INC	129,550	4,395,375	3,738,361
GLOBE UNION INDUSTRIAL CORP	453,050	260,331	263,017
GLORIA MATERIAL TECHNOLOGY	562,516	406,396	349,629
GLORIOUS PROPERTY HOLDINGS	3,058,000	431,211	163,708
GLORY LTD	164,224	4,865,118	4,596,167
GLOW ENERGY PCL FOREIGN	740,400	1,765,848	2,117,504
GLOW ENERGY PCL NVDR	367,700	1,014,670	1,051,602
GMEXICO TRANSPORTES SAB DE C	494,500	652,667	729,331
GMO INTERNET INC	130,300	753,275	3,104,426
GMO PAYMENT GATEWAY INC	27,300	1,305,899	3,149,858
GMR INFRASTRUCTURE LTD	2,941,630	812,861	656,892
GN STORE NORD A/S	365,448	5,398,779	16,653,182
GNCO CO LTD	150,323	329,697	281,223
GO AHEAD GROUP PLC	158,699	3,870,005	3,327,216
GOCOMPARE.COM GROUP PLC	671,149	683,792	1,160,771
GODO STEEL LTD	19,690	533,416	372,771
GODREJ CONSUMER PRODUCTS LTD	325,311	3,678,213	5,819,655
GODREJ INDUSTRIES LTD	87,088	667,269	792,772
GODREJ PROPERTIES LTD	80,665	785,448	846,562
GOLD CIRCUIT ELECTRONICS LTD	500,000	142,806	162,028

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GOLD FIELDS LTD	1,521,498	5,962,717	5,461,574
GOLD ROAD RESOURCES LTD	1,806,781	842,015	987,855
GOLDCORP INC	1,885,050	49,547,715	25,865,789
GOLDCREST CO LTD	34,970	752,514	569,231
GOLDEN AGRI RESOURCES LTD	16,796,563	5,661,973	3,757,207
GOLDSUN BUILDING MATERIALS C	1,936,000	561,357	595,624
GOLDWIN INC	38,900	723,205	3,371,462
GOLFZON CO LTD	5,602	292,425	213,625
GOLTAS GOLLER BOLGESI CIMENT	5,020	125,432	52,225
GOME RETAIL HOLDINGS LTD	37,546,517	4,452,329	3,828,616
GOOD RESOURCES HOLDINGS LTD	5,480,000	303,724	145,985
GOODBABY INTERNATIONAL HOLDI	1,781,000	976,840	1,078,300
GOURMET MASTER CO LTD	459,247	4,857,930	4,443,573
GRAFTON GROUP PLC UTS	523,132	3,025,847	5,497,696
GRAINCORP LTD A	754,484	5,147,919	4,281,219
GRAINGER PLC	949,828	2,037,584	3,862,354
GRAN TIERRA ENERGY INC	816,600	4,447,418	2,824,532
GRAND BAOXIN AUTO GROUP LTD	842,168	406,630	323,108
GRAND CITY PROPERTIES	254,651	5,998,378	6,612,350
GRAND KOREA LEISURE CO LTD	39,465	704,808	922,443
GRAND PACIFIC PETROCHEMICAL	4,731,000	3,306,478	4,546,577
GRANDVISION NV	87,471	2,171,446	1,965,941
GRAPE KING BIO LTD	851,000	6,832,614	6,419,798
GRAPHITE INDIA LTD	358,478	3,841,788	4,395,495
GRASIM INDUSTRIES LTD	599,318	10,721,136	8,807,171
GREAT BASIN GOLD LTD	1,664,600	-	1
GREAT CANADIAN GAMING CORP	122,400	1,276,250	4,331,385
GREAT EAGLE HOLDINGS LTD	840,125	3,304,978	4,101,331
GREAT EASTERN SHIPPING CO F	65,535	388,849	269,639
GREAT WALL ENTERPRISES	1,389,869	1,346,829	1,857,657
GREAT WALL MOTOR COMPANY H	7,509,610	8,090,692	5,743,158
GREAT WEST LIFECO INC	925,474	24,142,965	22,738,469
GREATEK ELECTRONICS INC	454,000	492,486	805,596
GREATVIEW ASEPTIC PACKAGING	1,973,000	1,161,231	1,176,942
GREE INC	306,000	3,370,925	1,638,225
GREEN CROSS CELL CORP	12,172	336,485	406,825
GREEN CROSS CORP	12,052	1,583,005	2,233,053
GREEN CROSS HOLDINGS CORP	58,004	936,461	1,730,492
GREEN ENERGY TECHNOLOGY INC	334,000	225,373	136,389
GREEN SEAL HOLDING LTD	45,350	245,695	44,995
GREENCORE GROUP PLC	1,621,884	3,161,091	3,980,664
GREENCROSS LTD	177,577	1,481,650	587,788
GREENE KING PLC	746,633	6,446,323	5,673,934
GREENLAND HONG KONG HOLDINGS	1,036,000	425,620	384,269
GREENTOWN CHINA HOLDINGS	1,276,500	1,519,709	1,711,665

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GREENTOWN SERVICE GROUP CO L	956,000	603,018	867,601
GREENYARD NV	30,696	734,536	441,538
GREGGS PLC	274,067	2,552,549	3,602,088
GRENDENE SA	330,900	923,952	681,169
GRENKE AG	59,735	2,069,054	6,824,414
GRIEG SEAFOOD ASA	116,204	966,266	1,224,716
GRIFOLS SA	1,765,303	43,140,003	53,134,653
GRIFOLS SA B	1,247,353	25,540,680	26,884,177
GRINDROD LTD	522,233	484,985	357,395
GRINDROD SHIPPING HOLDINGS L	13,550	195,264	142,356
GROUP FIVE LTD	132,019	352,527	12,907
GROUP LEASE PUBLIC CO LTD FO	956,900	591,149	151,637
GROUPE BRUXELLES LAMBERT SA	208,560	21,659,694	21,993,311
GROUPE CRIT	6,287	604,393	589,433
GRUH FINANCE LTD	378,949	1,171,195	1,682,221
GRUMA S.A.B. B	911,150	10,957,317	11,259,725
GRUPA AZOTY SA	121,547	2,078,178	1,399,238
GRUPA LOTOS SA	305,634	4,263,245	4,646,613
GRUPO AEROMEXICO SAB DE CV	815,800	1,189,095	1,120,204
GRUPO AEROPORT DEL PACIFIC B	677,620	6,324,839	6,339,496
GRUPO AEROPORT DEL SURESTE B	348,405	5,765,043	5,590,043
GRUPO AEROPORTUARIO DEL CENT	560,900	3,048,476	2,955,492
GRUPO AVAL ACCIONES SA PF	9,408,303	4,295,001	3,940,161
GRUPO BIMBO SAB SERIES A	4,642,632	11,062,759	9,138,467
GRUPO CATALANA OCCIDENTE SA	88,389	3,689,776	3,937,027
GRUPO COMERCIAL CHEDRAUI SA	669,100	1,501,019	1,568,606
GRUPO DE INV SURAMERICANA	602,432	7,903,948	7,712,469
GRUPO DE INV SURAMERICANA PF	233,954	3,165,443	2,846,968
GRUPO ELEKTRA SAB DE CV	80,956	3,029,621	2,231,384
GRUPO FIN INTERACCIONES O	135,400	647,667	655,172
GRUPO FINANCIERO BANORTE O	8,011,000	46,207,264	47,713,660
GRUPO FINANCIERO INBURSA O	3,394,298	6,068,331	4,800,706
GRUPO GICSA SA DE CV	738,100	545,057	327,072
GRUPO HERDEZ SAB SERIES	510,907	1,247,055	1,088,057
GRUPO LALA SAB DE CV	798,100	1,520,218	831,568
GRUPO MEXICO SAB DE CV SER B	5,585,265	15,820,849	16,023,458
GRUPO ROTOPLAS SAB DE CV	216,800	344,837	284,460
GRUPO SIMEC S.A. SER B	97,700	398,765	307,876
GRUPO TELEVISA SAB SER CPO	4,274,604	18,267,813	16,393,150
GS ENGINEERING + CONSTRUCT	92,636	4,960,336	3,823,469
GS HOLDINGS	200,866	9,257,638	9,804,496
GS HOME SHOPPING INC	10,355	1,284,085	1,671,480
GS RETAIL CO LTD	62,925	2,758,514	2,481,430
GS YUASA CORP	997,000	6,741,261	4,545,524
GT CAPITAL HOLDINGS INC	213,700	4,539,770	3,643,922

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GUANGDONG ELECTRIC POWER B	1,697,068	803,014	614,327
GUANGDONG INVESTMENT LTD	9,015,721	12,597,774	14,318,603
GUANGDONG PROVINCIAL EXPR B	430,700	211,679	340,368
GUANGSHEN RAILWAY CO LTD H	2,180,711	1,163,258	1,228,577
GUANGZHOU AUTOMOBILE GROUP H	20,885,704	27,240,044	20,418,631
GUANGZHOU BAIYUNSHAN PHARM H	1,274,000	4,564,494	5,618,594
GUANGZHOU R+F PROPERTIES H	3,357,795	6,318,253	6,779,404
GUARARAPES CONFECCOES SA	9,200	404,870	225,756
GUBRE FABRIKALARI TAS	169,510	277,742	130,984
GUERBET	12,531	635,392	836,869
GUJARAT FLUOROCHEMICALS LTD	34,030	363,256	367,419
GUJARAT GAS LTD	41,099	311,386	437,354
GUJARAT PIAVAV PORT FOREIGN	284,179	770,721	437,581
GUJARAT STATE PETRONET LTD	217,323	429,935	570,784
GULF ENERGY DEVELOPM FOREIGN	516,000	1,094,827	965,650
GULF ENERGY DEVELOPMENT NVDR	97,200	206,235	181,902
GULF INTERNATIONAL SERVICES	99,877	579,756	467,153
GULF WAREHOUSING COMPANY	41,060	535,264	469,241
GUN EI CHEMICAL INDUSTRY CO	11,200	272,676	354,408
GUNGHO ONLINE ENTERTAINMENT	1,038,100	2,810,771	2,642,931
GUNKUL ENGINEERING FORGN	3,892,286	540,650	319,560
GUNMA BANK LTD/THE	1,245,186	7,240,776	6,542,665
GUNZE LTD	47,058	1,810,903	3,016,402
GUOCOLAND LTD	898,400	1,413,848	1,337,552
GUORUI PROPERTIES LTD	1,078,000	444,202	354,504
GUOTAI JUNAN INTERNATIONAL	5,373,521	1,629,010	1,164,367
GUOTAI JUNAN SECURITIES CO H	1,238,400	2,821,991	2,632,929
GURUNAVI INC	55,200	660,610	452,504
GVC HOLDINGS PLC	1,272,883	13,370,742	17,662,312
GWA GROUP LTD	666,528	1,312,418	1,674,378
H I S CO LTD	79,127	2,317,447	2,385,990
H LUNDBECK A/S	217,177	10,339,485	15,260,075
H.S. INDUSTRIES CO LTD	95,824	823,315	686,975
H+R GMBH + CO KGAA	24,137	415,611	287,448
H2O RETAILING CORP	259,889	4,379,920	4,150,622
HABIB BANK LTD	7,872,855	14,694,714	10,789,279
HACHIJUNI BANK LTD/THE	1,447,002	8,034,486	6,192,199
HACI OMER SABANCI HOLDING	5,412,075	16,737,458	10,431,464
HAICHANG OCEAN PARK HOLDINGS	2,506,000	552,960	603,705
HAIER ELECTRONICS GROUP CO	4,775,690	14,938,423	16,344,158
HAITIAN INTERNATIONAL HLDGS	2,952,056	8,241,916	6,968,635
HAITONG INTERNATIONAL SECURI	3,990,176	2,126,881	1,820,779
HAITONG SECURITIES CO LTD H	9,347,271	15,688,314	9,448,006
HAKUHODO DY HOLDINGS INC	962,032	11,295,161	15,442,540
HAKUTO CO LTD	23,300	230,763	347,086

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HALDEX AB	63,599	345,154	632,720
HALFORDS GROUP PLC	700,358	3,592,536	3,208,529
HALLA HOLDINGS CORP	15,741	940,052	622,154
HALMA PLC	1,173,852	15,458,793	21,231,969
HALOWS CO LTD	16,800	338,351	412,549
HAMAKYOREX CO LTD	43,300	826,875	1,270,483
HAMAMATSU PHOTONICS KK	369,633	9,639,086	15,884,558
HAMBURGER HAFEN UND LOGISTIK	78,087	1,827,444	1,695,772
HANA FINANCIAL GROUP	1,509,349	52,872,508	58,031,049
HANA MICROELECTRONICS FOREIG	1,031,500	1,367,358	1,027,452
HANA MICROELECTRONICS NVDR	1,279,700	1,466,677	1,274,679
HANA TOUR SERVICE INC	18,300	751,421	1,435,101
HANALL BIOPHARMA CO LTD	78,057	1,182,317	1,747,440
HANCOM INC	30,585	538,160	485,738
HANDSOME CO LTD	30,888	606,513	1,154,316
HANERGY THIN FILM POWER GROU	40,094,000	-	5
HANG LUNG GROUP LTD	3,186,609	9,736,067	8,935,803
HANG LUNG PROPERTIES LTD	4,905,179	14,029,124	10,116,156
HANG SENG BANK LTD	3,733,972	69,531,898	93,379,641
HANGZHOU STEAM TURBINE CO B	334,511	374,882	295,905
HANIL HOLDINGS CO LTD	8,667	620,264	1,115,939
HANJIN HEAVY INDUS + CONST	138,033	857,572	369,079
HANJIN KAL CORP	62,775	1,235,227	951,904
HANJIN TRANSPORTATION CO	24,229	732,481	463,058
HANKOOK SHELL OIL CO LTD	1,329	574,758	421,536
HANKOOK TIRE CO LTD	256,077	9,923,921	9,673,254
HANKOOK TIRE WORLDWIDE CO LT	50,329	977,162	790,271
HANKYU HANSHIN HOLDINGS INC	692,066	22,571,433	27,835,093
HANMI PHARM CO LTD	13,774	4,642,483	5,203,099
HANMI SCIENCE CO LTD	33,251	3,409,526	1,927,335
HANNOVER RUECK SE	184,759	15,406,684	23,038,411
HANNSTAR DISPLAY CORP	14,880,545	4,068,779	4,446,325
HANNSTOUCH SOLUTION INCORPOR	577,164	213,849	157,124
HANON SYSTEMS	380,965	2,156,032	3,623,355
HANSAE CO LTD	36,512	577,653	535,640
HANSOL CHEMICAL CO LTD	17,370	1,216,208	1,220,342
HANSOL HOLDINGS CO LTD	97,931	570,956	393,218
HANSOL PAPER CO LTD	45,531	724,239	684,293
HANSOL TECHNICS CO LTD	36,733	708,670	314,760
HANSSEM CO LTD	32,878	6,371,180	3,097,524
HANWA CO LTD	121,652	3,521,097	4,640,272
HANWHA AEROSPACE CO LTD	70,112	4,504,014	1,475,214
HANWHA CHEMICAL CORP	258,158	5,048,676	5,061,240
HANWHA CORPORATION	280,033	10,470,230	7,927,359
HANWHA CORPORATION 3P	49,408	853,125	678,279

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HANWHA GENERAL INSURANCE CO	326,191	2,139,476	1,911,195
HANWHA INVESTMENT + SECURITI	187,352	688,305	437,071
HANWHA LIFE INSURANCE CO LTD	1,452,731	8,807,136	6,908,456
HAP SENG CONSOLIDATED	1,919,200	4,000,261	4,656,061
HAPAG LLOYD AG	46,974	1,866,657	1,672,758
HAPPINET CORP	40,800	610,926	516,791
HAREL INSURANCE INVESTMENTS	427,432	2,445,027	3,200,588
HARGREAVES LANSDOWN PLC	1,829,439	19,988,839	47,617,991
HARTALEGA HOLDINGS BHD	3,118,000	2,292,327	4,623,547
HARVEY NORMAN HOLDINGS LTD	1,637,502	4,525,410	4,016,762
HASEKO CORP	1,112,149	11,742,208	15,372,185
HASTINGS GROUP HOLDINGS PLC	654,310	1,831,708	2,199,370
HAULOTTE GROUP	29,341	316,796	501,524
HAVELLS INDIA LTD	717,317	5,375,196	5,688,597
HAYS PLC	3,302,715	5,627,698	8,136,527
HAZAMA ANDO CORP	529,762	2,335,372	4,821,018
HC GROUP INC	1,193,000	786,738	699,488
HCL TECHNOLOGIES LTD	5,825,837	79,959,192	78,759,126
HDC HOLDINGS CO LTD	49,049	1,076,664	1,258,682
HDC HYUNDAI DEVELOPMENT CO E	68,133	3,278,302	3,295,082
HDFC BANK LIMITED	52,792	1,635,018	1,626,562
HDFC STANDARD LIFE INSURANCE	352,570	2,441,053	2,347,293
HEALTH AND HAPPINESS H+H INT	285,147	1,521,083	1,966,293
HEALTHSCOPE LTD	4,329,835	8,444,789	7,070,006
HEARTLAND BANK LTD	866,092	926,541	996,859
HEG LTD	19,008	915,860	918,426
HEIDELBERGCEMENT AG	365,233	28,496,718	30,736,928
HEIDELBERGER DRUCKMASCHINEN	697,586	2,390,751	1,917,255
HEINEKEN HOLDING NV	772,254	37,374,401	74,025,099
HEINEKEN NV	497,978	32,902,105	50,013,272
HEIWA CORP	168,800	3,098,482	4,075,035
HEIWA REAL ESTATE CO LTD	113,100	1,913,297	2,016,634
HEIWADO CO LTD	105,786	1,937,326	2,635,935
HELICAL PLC	215,034	1,067,618	962,417
HELIOPOLIS HOUSING	150,900	156,476	249,757
HELLA GMBH + CO KGAA	111,203	5,655,097	6,232,086
HELLENIC EXCHANGES ATHENS	86,628	459,474	470,313
HELLENIC PETROLEUM SA	102,152	754,329	855,149
HELLENIC TELECOMMUN ORGANIZA	336,365	3,449,265	4,162,865
HELLOFRESH SE	163,258	2,492,341	2,491,298
HELVETIA HOLDING AG REG	17,373	9,650,870	9,911,682
HEMFOSA FASTIGHETER AB	351,990	3,352,740	4,123,469
HEMFOSA FASTIGHETER AB PREF	22,972	481,538	485,324
HENDERSON INVESTMENT LTD	2,609,000	197,646	219,483
HENDERSON LAND DEVELOPMENT	3,919,375	18,500,882	20,732,280

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HENGAN INTL GROUP CO LTD	4,160,145	39,048,583	40,034,791
HENGDELI HOLDINGS LTD	12,508,399	1,016,981	565,995
HENGTEN NETWORKS GROUP LTD	30,528,000	1,243,853	1,089,528
HENKEL AG + CO KGAA	258,722	19,531,102	28,772,263
HENKEL AG + CO KGAA VORZUG	459,462	39,321,466	58,740,737
HENNES + MAURITZ AB B SHS	2,526,616	67,942,721	37,704,364
HERA SPA	2,067,973	5,267,119	6,446,616
HERMES INTERNATIONAL	106,274	50,238,344	64,993,241
HERO MOTOCORP LTD	834,843	37,340,531	42,323,975
HEXAGON AB B SHS	740,653	24,094,970	41,354,368
HEXAWARE TECHNOLOGIES LTD	143,582	458,118	960,112
HEXPOL AB	602,791	4,233,889	6,279,915
HI SUN TECHNOLOGY CHINA LTD	2,385,000	507,907	349,598
HIBIYA ENGINEERING LTD	41,700	469,278	831,252
HIDAY HIDAKA CORP	50,378	706,607	1,128,405
HIGHFIELD RESOURCES LTD	642,402	716,451	355,979
HIGHLAND GOLD MINING LTD	253,883	454,523	479,321
HIGHWEALTH CONSTRUCTION CORP	1,670,825	2,209,069	2,479,782
HIKARI TSUSHIN INC	64,580	6,261,137	11,351,714
HIKMA PHARMACEUTICALS PLC	233,879	6,123,513	4,634,771
HILL + SMITH HOLDINGS PLC	180,297	3,009,897	3,520,570
HILONG HOLDING LTD	1,055,000	355,652	164,057
HINDALCO INDUSTRIES LTD	1,359,334	3,843,576	4,573,108
HINDUSTAN CONSTRUCTION CO	599,353	303,071	107,160
HINDUSTAN PETROLEUM CORP	2,334,345	11,035,401	8,831,091
HINDUSTAN UNILEVER LTD	3,390,780	66,381,484	81,219,858
HINDUSTAN ZINC LTD	461,215	1,661,846	1,847,822
HINO MOTORS LTD	1,052,700	10,820,275	11,243,119
HIOKI E E CORP	18,800	306,462	789,238
HIRATA CORP	18,100	1,736,344	1,299,102
HIROSE ELECTRIC CO LTD	98,486	11,479,342	12,207,943
HIROSHIMA BANK LTD/THE	908,636	7,651,099	6,054,019
HISAKA WORKS LTD	43,100	572,659	408,179
HISAMITSU PHARMACEUTICAL CO	205,475	11,919,131	17,344,750
HISCOX LTD	547,137	10,661,214	11,015,958
HISENSE HOME APPLIANCES GR H	611,000	471,777	623,815
HITACHI CAPITAL CORP	123,385	2,569,951	3,190,310
HITACHI CHEMICAL CO LTD	273,574	5,142,732	5,520,136
HITACHI CONSTRUCTION MACHINE	254,134	6,916,969	8,259,670
HITACHI HIGH TECHNOLOGIES CO	236,249	8,184,426	9,640,640
HITACHI LTD	19,239,373	111,365,293	135,760,339
HITACHI METALS LTD	576,309	6,598,447	5,983,437
HITACHI TRANSPORT SYSTEM LTD	168,382	3,308,249	4,314,252
HITACHI ZOSEN CORP	455,624	2,696,924	2,147,210
HITE JINRO CO LTD	61,149	2,188,085	1,078,132

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HITO COMMUNICATIONS INC	20,300	321,714	365,625
HIWIN TECHNOLOGIES CORP	667,664	7,086,179	7,883,597
HK ELECTRIC INVESTMENTS SS	2,080,000	1,994,815	1,983,111
HKBN LTD	1,514,500	1,645,396	2,331,945
HKR INTERNATIONAL LTD	1,440,800	950,395	883,346
HKT TRUST AND HKT LTD SS	6,079,000	7,894,396	7,763,937
HLB INC	87,768	3,279,132	7,678,223
HO TUNG CHEMICAL CORP	1,496,976	509,133	418,329
HOCHIKI CORP	30,500	579,912	609,917
HOCHSCHILD MINING PLC	537,950	2,096,632	1,352,986
HOCHTIEF AG	45,173	5,004,003	8,164,424
HODOGAYA CHEMICAL CO LTD	11,799	304,698	355,786
HOEGH LNG HOLDINGS LTD	88,211	1,166,787	488,113
HOGY MEDICAL CO LTD	52,300	1,368,869	2,341,967
HOKKAIDO ELECTRIC POWER CO	546,748	7,067,734	3,721,825
HOKKAIDO GAS CO LTD	111,000	292,553	315,668
HOKKAN HOLDINGS LTD	95,000	258,025	319,912
HOKKOKU BANK LTD/THE	64,161	1,943,190	2,525,545
HOKUETSU BANK LTD/THE	67,600	1,402,916	1,346,935
HOKUETSU CORP	428,888	2,299,044	2,207,070
HOKUHOKU FINANCIAL GROUP INC	430,473	8,230,130	5,732,385
HOKURIKU ELECTRIC POWER CO	456,508	7,485,906	4,587,130
HOKUTO CORP	42,900	898,429	765,705
HOLDING CO ADMIE IPTO SA	160,593	300,958	325,126
HOLMEN AB B SHARES	305,513	4,837,969	6,951,394
HOLTEK SEMICONDUCTOR INC	237,000	350,996	576,788
HOLY STONE ENTERPRISE CO LTD	167,000	685,893	1,341,981
HOME CAPITAL GROUP INC	215,700	3,624,999	2,461,254
HOME PRODUCT CENTER PCL FOR	11,682,478	3,879,252	4,725,180
HOME PRODUCT CENTER PCL NVDR	2,351,800	1,058,480	951,226
HOMECAST CO LTD	60,586	646,549	419,672
HOMESERVE PLC	662,183	4,459,517	7,859,485
HON HAI PRECISION INDUSTRY	56,317,371	147,082,864	153,684,349
HONDA MOTOR CO LTD	4,883,344	161,356,181	143,416,404
HONEYS HOLDINGS CO LTD	42,280	413,730	363,387
HONG KONG + CHINA GAS	29,815,981	42,497,615	57,082,262
HONG KONG EXCHANGES + CLEAR	3,777,377	59,198,768	113,627,768
HONG KONG TELEVISION NETWORK	805,910	301,395	300,979
HONG LEONG BANK BERHAD	1,648,583	6,731,073	7,427,704
HONG LEONG FINANCIAL GROUP	623,706	2,775,486	2,779,232
HONG PU REAL ESTATE DEVELOP	341,000	296,310	244,942
HONGHUA GROUP	4,665,000	1,530,960	434,067
HONGKONG + SHANGHAI HOTELS	1,584,445	2,398,712	2,261,920
HOPEWELL HOLDINGS LTD	1,609,185	5,642,549	5,496,964
HOPSON DEVELOPMENT HOLDINGS	1,117,600	1,159,477	995,739

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Security Name	Shares	Book Value	Market Value
HORIBA LTD	140,600	8,068,129	9,837,494
HORNBACH BAUMARKT AG	16,494	625,157	509,363
HORNBACH HOLDING AG + CO KGA	21,775	1,836,208	1,571,167
HOSHIZAKI CORP	182,577	13,032,854	18,477,752
HOSIDEN CORP	385,000	5,597,026	3,239,471
HOSKEN CONS INVESTMENTS LTD	117,382	1,339,176	1,197,693
HOSOKAWA MICRON CORP	14,100	406,939	875,800
HOTA INDUSTRIAL MFG CO LTD	297,873	979,427	1,445,962
HOTAI MOTOR COMPANY LTD	210,000	2,007,936	1,849,386
HOTEL SHILLA CO LTD	73,210	6,477,809	8,112,548
HOTELES CITY EXPRESS SAB DE	541,900	655,224	584,750
HOUSE FOODS GROUP INC	149,047	2,864,008	5,274,809
HOUSING DEVELOPMENT + INFRAS	423,931	600,784	128,389
HOUSING DEVELOPMENT FINANCE	2,680,148	59,609,460	74,640,450
HOWDEN JOINERY GROUP PLC	4,441,494	28,389,822	31,442,150
HOYA CORP	1,526,078	64,517,042	86,785,224
HSBC COC CCHUSIEU7	1,160,000	1,350,246	1,354,359
HSBC HOLDINGS PLC	38,962,792	420,371,012	365,588,677
HSD ENGINE CO LTD	25,642	206,231	95,713
HSIN KUANG STEEL CO LTD	304,000	205,539	387,871
HT+E LTD	547,787	1,531,499	1,015,878
HTC CORP	1,367,220	6,423,288	2,551,612
HU LANE ASSOCIATE INC	124,000	599,440	563,294
HUA HAN HEALTH INDUSTRY HOLD	6,649,605	-	1
HUA HONG SEMICONDUCTOR LTD	2,098,000	4,374,325	7,206,865
HUA NAN FINANCIAL HOLDINGS C	15,842,655	8,351,259	9,223,383
HUADIAN FUXIN ENERGY CORP H	9,530,000	2,589,649	2,235,079
HUADIAN POWER INTL CORP H	6,120,000	3,750,554	2,418,217
HUAKU DEVELOPMENT CO LTD	614,204	1,358,083	1,335,642
HUANENG POWER INTL INC H	10,215,992	7,289,065	6,771,206
HUANENG RENEWABLES CORP H	12,364,000	4,237,604	4,113,217
HUANG HSIANG CONSTRUCTION CO	202,000	389,931	179,550
HUATAI SECURITIES CO LTD H	2,576,947	5,535,364	4,099,229
HUAYI TENCENT ENTERTAINMENT	8,590,000	575,432	410,588
HUB POWER COMPANY	1,860,158	2,072,904	1,409,248
HUBER SUHNER AG REG	33,868	1,536,694	2,063,562
HUCHEMS FINE CHEMICAL CORP	44,328	780,834	1,163,386
HUDACO INDUSTRIES LTD	41,572	395,748	459,358
HUDBAY MINERALS INC	502,600	4,550,411	2,800,607
HUDSON S BAY CO	281,200	3,881,942	2,505,351
HUFVUDSTADEN AB A SHS	279,993	2,919,732	4,015,549
HUGEL INC	4,582	1,341,121	1,982,039
HUGO BOSS AG ORD	257,268	24,168,580	23,357,034
HUHTAMAKI OYJ	186,214	8,129,296	6,889,858
HULIC CO LTD	663,772	4,451,494	7,089,264

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HUMAX CO LTD	37,396	397,166	279,505
HUMEDIX CO LTD	11,631	893,855	316,213
HUNG SHENG CONSTRUCTION LTD	4,830,000	5,655,400	6,471,473
HUNTING PLC	296,727	2,887,125	3,040,011
HUONS CO LTD	10,368	524,814	852,139
HUONS GLOBAL CO LTD	9,493	354,662	507,656
HUSKY ENERGY INC	755,038	18,860,626	11,760,788
HUSQVARNA AB B SHS	1,267,932	10,136,318	12,050,031
HUTCHISON TELECOMM HONG KONG	2,575,000	670,930	909,158
HYAKUGO BANK LTD/THE	665,900	2,652,970	2,615,145
HYAKUJUSHI BANK LTD/THE	886,082	2,804,511	2,911,875
HYBRID KINETIC GROUP LTD	21,334,000	865,955	203,946
HYDRO ONE LTD	863,823	15,009,489	13,159,765
HYFLUX LTD	1,393,400	1,099,130	214,605
HYOSUNG CORPORATION	47,470	4,267,802	5,707,474
HYPERA SA	2,649,200	28,254,202	19,011,387
HYSAN DEVELOPMENT CO	1,945,112	8,358,622	10,859,276
HYUNDAI CONSTRUCTION EQUIPME	12,048	1,354,884	1,524,242
HYUNDAI CORPORATION	21,228	502,248	690,458
HYUNDAI DEPT STORE CO	56,987	5,636,215	5,905,786
HYUNDAI ELECTRIC + ENERGY SY	12,023	1,371,956	755,146
HYUNDAI ELEVATOR CO.	21,260	1,233,594	1,709,193
HYUNDAI ENGINEERING + CONST	168,216	8,617,196	8,678,708
HYUNDAI GLOVIS CO LTD	77,202	11,155,634	8,000,746
HYUNDAI GREENFOOD CO LTD	160,791	1,788,243	2,055,874
HYUNDAI HEAVY INDUSTRIES	78,647	9,481,233	7,197,841
HYUNDAI HEAVY INDUSTRIES HOL	31,221	11,103,334	9,902,758
HYUNDAI HOME SHOPPING NETWOR	12,494	1,481,476	1,261,171
HYUNDAI LIVART CO LTD	19,060	635,515	389,922
HYUNDAI MARINE + FIRE INS CO	283,128	9,102,065	8,561,161
HYUNDAI MERCHANT MARINE	565,996	3,728,568	2,554,473
HYUNDAI MIPO DOCKYARD	19,348	2,068,798	1,489,510
HYUNDAI MOBIS CO LTD	192,181	35,934,289	36,556,637
HYUNDAI MOTOR CO	376,374	46,458,145	42,382,178
HYUNDAI MOTOR CO LTD 2ND PRF	95,625	8,984,663	7,790,713
HYUNDAI MOTOR CO LTD PRF	60,541	5,371,025	4,470,636
HYUNDAI ROTEM COMPANY	102,116	2,275,102	2,570,080
HYUNDAI STEEL CO	220,777	12,814,364	10,419,803
HYUNDAI WIA CORP	33,684	3,728,171	1,231,604
I SENS INC	19,458	599,573	392,826
IAMGOLD CORP	986,500	3,841,481	5,744,490
IBERDROLA SA	17,123,872	138,415,705	132,433,535
IBIDEN CO LTD	311,197	7,270,535	4,986,906
IBJ LEASING CO LTD	93,600	2,158,858	2,475,945
IBSTOCK PLC	823,639	2,279,474	3,253,530

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ICA GRUPPEN AB	248,264	8,310,714	7,623,309
ICD CO LTD	22,875	543,346	184,724
ICHIA TECHNOLOGIES INC	455,000	420,011	276,834
ICHIBANYA CO LTD	37,900	970,182	1,656,083
ICHIGO INC	579,400	2,401,825	2,720,065
ICHIKOH INDUSTRIES LTD	125,000	501,931	1,495,283
ICHIYOSHI SECURITIES CO LTD	83,000	722,391	899,201
ICICI LOMBARD GENERAL INSURA	85,916	1,024,412	873,706
ICICI PRUDENTIAL LIFE INSURA	238,885	1,483,766	1,315,497
ICOM INC	20,100	478,398	490,682
IDBI BANK LTD	649,791	718,319	520,667
IDEC CORP	67,400	862,752	1,579,046
IDEMITSU KOSAN CO LTD	382,570	9,149,368	13,642,861
IDFC BANK LTD	1,237,312	1,250,912	701,592
IDFC LTD FOREIGN	265,183	258,090	178,814
IDI INSURANCE CO LTD	16,059	770,455	962,518
IDOM INC	112,500	548,415	622,602
IDORSIA LTD	171,285	3,770,733	4,536,780
IDP EDUCATION LTD	266,944	873,713	2,072,903
IEI INTEGRATION CORP	325,093	467,341	396,123
IFCI LTD	1,042,421	501,045	225,935
IG GROUP HOLDINGS PLC	836,024	5,653,653	9,503,383
IGG INC	1,943,000	1,078,274	2,486,501
IGM FINANCIAL INC	253,162	8,874,076	7,334,375
IGUATEMI EMP DE SHOPPING	119,000	1,072,971	953,881
IHH HEALTHCARE BHD	8,101,400	11,922,907	12,233,826
IHI CORP	390,528	11,145,905	13,609,336
IHLAS HOLDING	1,205,482	278,147	110,517
IIDA GROUP HOLDINGS CO LTD	578,561	11,191,713	11,162,234
IIFL HOLDINGS LTD	286,202	3,406,568	2,799,779
IINO KAIUN KAISHA LTD	253,800	1,412,340	1,152,543
IJM CORP BHD	6,982,738	4,986,684	3,094,220
ILIAD SA	73,973	12,319,797	11,689,802
ILJIN MATERIALS CO LTD	35,328	1,300,365	1,342,432
ILUKA RESOURCES LTD	1,214,836	7,881,491	10,034,960
ILYANG PHARMACEUTICAL CO LTD	27,194	769,960	788,126
IMARKETKOREA INC	62,259	1,029,668	386,011
IMAX CHINA HOLDING INC	231,000	1,119,623	703,707
IMCD NV	127,236	5,264,607	8,541,881
IMERYS SA	74,179	4,975,793	5,997,585
IMI PLC	555,960	7,043,998	8,308,953
IMMOFINANZ AG	288,796	6,963,893	6,878,552
IMPALA PLATINUM HOLDINGS LTD	783,508	5,536,361	1,157,577
IMPERIAL LOGISTICS LTD	1,750,689	28,144,979	25,020,882
IMPERIAL OIL LTD	558,129	21,856,116	18,541,364

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Security Name	Shares	Book Value	Market Value
IMPLENIA AG REG	39,020	2,706,712	2,970,857
INABA DENKI SANGYO CO LTD	88,900	2,992,185	3,635,778
INABA SEISAKUSHO CO LTD	18,600	212,833	242,313
INABATA + CO LTD	146,300	1,345,219	2,031,412
INAGEYA CO LTD	52,500	684,123	861,215
INARI AMERTRON BHD	11,004,051	5,123,414	6,156,493
INBODY CO LTD	26,880	937,484	772,996
INCHCAPE PLC	1,255,403	13,715,447	12,936,370
INCITEC PIVOT LTD	4,810,765	15,559,227	12,902,591
IND + COMM BK OF CHINA H	262,822,234	205,576,595	196,644,745
INDAH KIAT PULP + PAPER TBK	5,706,000	5,038,076	7,406,253
INDEPENDENCE GROUP NL	1,021,082	4,018,574	3,877,751
INDIA CEMENTS LTD	178,098	347,006	274,757
INDIABULLS HOUSING FINANCE L	560,381	8,763,010	9,344,454
INDIABULLS REAL ESTATE LTD	815,547	1,086,125	1,861,659
INDIABULLS VENTURES LTD	164,470	668,198	1,170,602
INDIAN BANK	341,960	1,459,552	1,715,415
INDIAN HOTELS CO LTD	912,694	1,527,311	1,759,049
INDIAN OVERSEAS BANK	649,939	403,062	133,279
INDIVIOR PLC	1,532,847	4,918,130	7,754,980
INDOCEMENT TUNGGAL PRAKARSA	2,353,250	3,230,793	2,241,581
INDOFOOD AGRI RESOURCES LTD	973,100	379,571	153,441
INDOFOOD CBP SUKSES MAKMUR T	5,908,600	3,581,263	3,649,066
INDOFOOD SUKSES MAKMUR TBK P	8,739,700	4,601,391	4,055,758
INDORAMA VENTURES FOREIGN	2,361,900	2,658,101	3,903,230
INDORAMA VENTURES PCL NVDR	288,700	441,112	477,100
INDRA SISTEMAS SA	390,529	5,161,379	4,673,614
INDRAPRASTHA GAS LTD	226,871	489,320	842,054
INDUS HOLDING AG	48,942	1,815,312	3,051,397
INDUSTRIA DE DISENO TEXTIL	4,946,042	112,850,998	168,969,297
INDUSTRIA MACCHINE AUTOMATIC	42,231	1,767,650	3,678,289
INDUSTRIAL ALLIANCE INSURANC	451,248	16,078,888	17,409,127
INDUSTRIAL BANK OF KOREA	894,431	12,224,902	12,359,118
INDUSTRIAS BACHOCO SER B	303,100	1,448,024	1,475,426
INDUSTRIAS CH S.A.B. SER B	178,200	1,034,508	748,856
INDUSTRIAS PENOLES SAB DE CV	181,096	4,097,653	3,280,334
INDUSTRIES QATAR	224,716	6,417,852	6,603,848
INDUSTRIVARDEN AB A SHS	535,045	9,845,248	10,843,244
INDUSTRIVARDEN AB C SHS	481,927	8,929,388	9,357,335
INDUTRADE AB	240,466	4,220,461	5,752,261
INES CORP	50,300	348,320	481,816
INFICON HOLDING AG REG	4,401	2,742,622	2,240,501
INFIGEN ENERGY	1,440,536	1,197,301	702,464
INFINEON TECHNOLOGIES AG	2,194,280	19,581,769	55,926,991
INFO EDGE INDIA LTD	135,943	2,116,721	2,353,878

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Security Name	Shares	Book Value	Market Value
INFO SERVICES INTL DENTSU	23,700	250,956	713,578
INFOMART CORP	237,300	1,295,746	3,153,574
INFORMA PLC	2,673,389	23,930,160	29,471,688
INFORTREND TECHNOLOGY INC	401,000	230,581	169,010
INFOSYS LTD	5,629,768	93,897,189	107,410,534
INFRAESTRUCTURA ENERGETICA N	587,400	2,913,958	2,648,952
INFRASTRUTTURE WIRELESS ITAL	511,914	2,803,735	3,947,712
INFRATIL LTD	963,614	1,534,687	2,205,162
ING GROEP NV	11,211,682	185,954,049	161,376,047
INGENICO GROUP	121,537	13,058,660	10,926,345
INGHAMS GROUP LTD	461,091	1,194,422	1,301,386
INMARSAT PLC	1,372,635	11,177,058	9,967,221
INNERGEX RENEWABLE ENERGY	288,921	2,997,493	3,033,182
INNOCEAN WORLDWIDE INC	23,638	1,440,141	1,259,845
INNOGY SE	270,389	10,746,363	11,582,769
INNOLUX CORP	38,038,302	16,664,541	13,661,525
INNOX ADVANCED MATERIALS CO	12,378	870,837	635,282
INPEX CORP	3,126,787	40,433,975	32,449,254
INSPUR INTERNATIONAL LTD	1,015,000	499,517	381,654
INSTITUTO HERMES PARDINI SA	58,900	596,081	269,439
INSUN ENT CO LTD	58,869	313,571	382,952
INSURANCE AUSTRALIA GROUP	5,786,756	24,469,680	36,470,388
INTACT FINANCIAL CORP	364,332	22,966,607	25,826,872
INTAGE HOLDINGS INC	71,500	859,404	808,825
INTER PIPELINE LTD	707,213	21,786,230	13,246,971
INTERCONEXION ELECTRICA SA	671,784	3,003,445	3,316,616
INTERCONTINENTAL HOTELS GROU	397,925	12,564,150	24,797,025
INTERFLEX CO LTD	21,815	639,074	338,627
INTERGLOBE AVIATION LTD	371,019	6,976,344	5,894,391
INTERMEDIATE CAPITAL GROUP	649,611	4,218,839	9,451,295
INTERNATIONAL CSRC INVEST	901,361	863,100	1,382,115
INTERNATIONAL GAMES SYSTEM C	66,000	314,426	385,326
INTERNATIONAL PERSONAL FINAN	541,583	1,867,362	1,457,221
INTERNET INITIATIVE JAPAN	58,600	1,382,699	1,178,190
INTERPARFUMS SA	23,886	573,837	1,005,366
INTERPARK HOLDINGS CORP	128,274	653,104	325,145
INTERPUMP GROUP SPA	214,130	2,704,379	6,660,202
INTERROLL HOLDING AG REG	1,444	1,814,826	2,530,399
INTERSHOP HOLDING AG	2,503	1,293,868	1,272,990
INTERTEK GROUP PLC	322,479	12,923,949	24,336,046
INTERTRUST NV	163,119	2,802,976	2,898,644
INTESA SANPAOLO	33,061,892	127,578,238	95,982,452
INTESA SANPAOLO RSP	3,069,688	10,480,308	9,311,273
INTESA SANPAOLO SPA	36,124,950	-	42
INTILAND DEVELOPMENT TBK PT	6,518,500	233,075	168,307

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Security Name	Shares	Book Value	Market Value
INTL CONSOLIDATED AIRLINE DI	2,348,859	13,555,346	20,591,187
INTL CONTAINER TERM SVCS INC	1,671,780	3,273,843	2,421,485
INTOPS CO LTD	24,460	219,990	195,548
INTOUCH HOLDINGS PCL F	1,118,400	2,183,014	1,797,609
INTOUCH HOLDINGS PCL NVDR	774,500	1,355,100	1,244,857
INTRON BIOTECHNOLOGY INC	25,462	1,207,325	887,572
INTRUM AB	170,924	4,440,560	3,972,177
INVENTEC CORP	8,150,871	6,008,126	6,402,852
INVERSIONES AGUAS METROPOL	760,744	1,203,359	1,162,573
INVERSIONES LA CONSTRUCCION	90,965	1,534,573	1,453,802
INVESTEC LTD	1,208,870	9,633,014	8,472,343
INVESTEC PLC	1,384,301	9,424,140	9,832,618
INVESTMENT AB LATOUR B SHS	276,332	2,760,170	2,993,133
INVESTMENT AB ORESUND	67,703	775,796	952,050
INVESTOR AB B SHS	1,177,208	36,216,517	48,017,348
INVOCARE LTD	285,191	2,218,766	2,895,201
IOCHPE MAXION S.A.	172,675	1,246,389	938,461
IOI CORP BHD	6,864,966	7,854,662	7,715,545
IOI PROPERTIES GROUP BHD	3,372,157	1,691,486	1,335,673
ION BEAM APPLICATIONS	42,870	646,956	1,146,211
IOOF HOLDINGS LTD	941,675	6,312,837	6,254,850
IPCA LABORATORIES LTD	59,681	535,804	609,397
IPEK MATBACILIK SANAYI TICAR	205,879	210,233	261,101
IPH LTD	312,849	1,402,867	1,028,611
IPSEN	100,545	7,964,618	15,771,530
IPSOS	138,542	4,511,872	4,736,180
IRB BRASIL RESSEGUROS SA	535,100	6,718,125	6,724,563
IRB INFRASTRUCTURE DEVELOPER	1,940,278	6,519,838	5,972,482
IREN SPA	2,242,431	4,009,228	5,733,752
IRESS LTD	318,091	2,286,308	2,829,659
IRISH BANK RESOLUTION CORP	1,745,043	-	2
IRISH CONTINENTAL GROUP PLC	415,166	2,522,147	2,447,873
IRISO ELECTRONICS CO LTD	48,300	1,675,911	2,917,230
IRON FORCE INDUSTRIAL CO LTD	76,000	513,281	218,115
IRPC PCL FOREIGN	35,407,200	6,762,068	6,198,665
IRPC PCL NVDR	30,252,900	6,755,355	5,296,312
IS DONGSEO CO LTD	30,898	1,698,917	769,331
ISEKI + CO LTD	39,828	1,061,463	710,874
ISENTIA GROUP LTD	352,942	826,970	183,844
ISETAN MITSUKOSHI HOLDINGS L	1,143,886	13,320,692	14,292,766
ISHARES CORE MSCI EMERGING MAR	332,340	18,772,354	17,451,173
ISHARES S+P/TSX 60 INDEX ETF	99,811	1,781,812	1,842,268
ISHIHARA SANGYO KAISHA LTD	92,113	976,538	868,198
ISRAEL CHEMICALS LTD	2,024,978	14,480,772	9,238,265
ISRAEL CORP LIMITED/THE	8,694	2,708,895	1,848,979

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Security Name	Shares	Book Value	Market Value
ISRAEL DISCOUNT BANK A	4,777,182	10,863,302	13,924,828
ISS A/S	487,067	16,080,640	16,738,039
ISTYLE INC	102,800	794,191	1,129,487
ISUZU MOTORS LTD	1,599,162	16,552,074	21,244,679
IT S HANBUL CO LTD	8,996	591,275	430,226
ITALGAS SPA	930,998	4,132,730	5,132,753
ITALIAN THAI DEVELOP FOREIGN	6,033,900	803,468	488,103
ITALIAN THAI DEVELOP NVDR	2,596,200	262,806	210,016
ITALMOBILIARE SPA	27,095	538,424	664,330
ITAU CORPBANCA	444,528,617	4,430,278	4,360,313
ITAU UNIBANCO HOLDING S PREF	5,997,630	66,648,277	62,885,168
ITAUSA INVESTIMENTOS ITAU PR	11,161,098	26,980,907	26,630,680
ITE GROUP PLC	558,105	870,025	589,471
ITE GROUP PLC	976,684	501,747	308,183
ITE TECHNOLOGY INC	194,615	206,566	237,456
ITEQ CORP	424,000	501,709	988,779
ITO EN LTD	113,100	2,411,549	5,238,144
ITOCHU CORP	4,348,360	55,288,126	78,809,486
ITOCHU ENEX CO LTD	163,300	1,174,621	1,593,710
ITOCHU SHOKUHIN CO LTD	11,000	383,562	605,787
ITOCHU TECHNO SOLUTIONS CORP	263,498	3,358,538	4,553,200
ITOHAM YONEKYU HOLDINGS INC	265,100	2,606,257	2,280,868
ITOKI CORP	111,000	728,454	646,368
ITV PLC	8,000,840	12,575,381	18,379,817
IVANHOE MINES LTD CL A	1,310,500	4,221,637	2,689,840
IWATANI CORP	115,600	2,863,841	4,028,493
IWG PLC	1,488,175	2,298,248	6,279,385
IYO BANK LTD/THE	880,286	7,727,140	5,817,446
IZUMI CO LTD	77,550	1,876,344	4,795,897
J FRONT RETAILING CO LTD	639,212	8,831,543	9,735,482
J OIL MILLS INC	19,100	678,142	686,300
J TRUST CO LTD	178,700	2,069,266	1,476,193
JAC RECRUITMENT CO LTD	29,600	299,952	638,953
JACCS CO LTD	89,900	1,625,506	1,944,661
JACQUET METAL SERVICE SA	29,151	590,050	929,163
JAFCO CO LTD	59,486	1,883,494	2,419,396
JAIN IRRIGATION SYSTEMS LTD	382,114	526,666	428,320
JAIPRAKASH ASSOCIATES LTD	2,168,041	386,438	507,875
JAMCO CORP	21,200	398,668	483,084
JAMES HARDIE INDUSTRIES CDI	3,100,246	30,155,703	51,951,176
JAMMU + KASHMIR BANK LTD	328,582	553,688	242,666
JAPAN AIRLINES CO LTD	496,763	16,763,101	17,616,441
JAPAN AIRPORT TERMINAL CO	104,885	3,590,366	4,914,487
JAPAN AVIATION ELECTRONICS	84,000	1,547,650	1,323,342
JAPAN CASH MACHINE CO LTD	33,700	354,697	377,267

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Security Name	Shares	Book Value	Market Value
JAPAN DISPLAY INC	1,212,700	3,999,174	1,576,570
JAPAN EXCHANGE GROUP INC	5,162,941	65,759,652	95,973,417
JAPAN LIFELINE CO LTD	141,900	1,542,902	3,487,129
JAPAN MATERIAL CO LTD	120,300	670,291	1,861,547
JAPAN PETROLEUM EXPLORATION	98,826	3,905,980	2,581,173
JAPAN POST BANK CO LTD	1,097,149	14,315,198	12,777,702
JAPAN POST HOLDINGS CO LTD	2,521,415	31,086,808	27,612,300
JAPAN POST INSURANCE CO LTD	131,400	3,561,012	2,702,381
JAPAN PULP + PAPER CO LTD	34,500	1,232,362	1,569,810
JAPAN SECURITIES FINANCE CO	274,500	1,808,566	1,504,279
JAPAN STEEL WORKS LTD	113,400	5,533,307	2,861,491
JAPAN TRANSCITY CORP	100,600	311,084	490,444
JAPAN WOOL TEXTILE CO LTD	170,800	1,360,907	1,586,721
JAPARA HEALTHCARE LTD	932,813	1,606,018	1,244,022
JAPFA COMFEED INDONES TBK PT	12,209,500	1,380,313	1,367,498
JARDINE CYCLE + CARRIAGE LTD	385,734	9,171,922	9,001,875
JARDINE LLOYD THOMPSON GROUP	318,450	4,658,739	5,381,552
JASA MARGA (PERSERO) TBK PT	5,461,320	2,369,292	1,593,044
JASMINE BROADBAND INTER F	3,645,905	1,154,282	1,094,982
JASMINE INTL PCL FOREIGN	4,723,900	1,014,215	615,975
JASTRZEBSKA SPOLKA WEGLOWA S	382,818	9,814,300	7,842,557
JB FINANCIAL GROUP CO LTD	275,819	1,508,609	1,378,476
JB HI FI LTD	274,840	4,144,565	4,573,035
JCDECAUX SA	128,709	3,410,818	4,306,860
JCR PHARMACEUTICALS CO LTD	30,800	878,228	1,871,385
JCU CORP	47,700	1,056,751	1,109,763
JD SPORTS FASHION PLC	806,429	2,843,944	4,691,017
JEIL PHARMACEUTICAL CO LTD/N	17,859	942,445	588,089
JENAX INC	32,134	842,080	397,891
JENOPTIK AG	123,246	1,713,868	4,832,025
JENTECH PRECISION INDUSTRIAL	89,000	209,037	192,955
JEOL LTD	160,000	640,397	1,648,174
JERONIMO MARTINS	467,311	6,316,328	6,749,186
JERUSALEM ECONOMY LTD	358,351	896,940	859,717
JESS LINK PRODUCTS CO LTD	133,000	160,562	122,144
JET AIRWAYS INDIA LTD	28,596	213,521	144,785
JFE HOLDINGS INC	1,425,166	40,621,462	26,968,338
JGC CORP	551,746	11,100,569	11,123,088
JIANGLING MOTORS CORP LTD B	170,161	337,884	215,373
JIANGSU EXPRESS CO LTD H	13,728,445	19,829,209	16,361,198
JIAYUAN INTERNATIONAL GROUP	1,348,000	1,689,692	2,336,743
JIH SUN FINANCIAL HOLDINGS	2,206,000	660,117	659,879
JIMOTO HOLDINGS INC	356,500	710,304	540,712
JINDAL SAW LTD	218,632	336,820	253,526
JINDAL STEEL + POWER LTD	437,501	1,816,831	1,424,281

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Security Name	Shares	Book Value	Market Value
JINLI GROUP HOLDINGS LTD	220,420	242,139	182,909
JINS INC	35,100	1,192,910	2,005,895
JM AB	274,310	5,934,402	4,906,059
JM FINANCIAL LTD	259,716	593,068	438,767
JOEL JERUSALEM OIL EXPLORATI	29,989	1,150,869	1,521,344
JOHN LAING GROUP PLC	885,221	2,814,683	3,220,974
JOHNSON ELECTRIC HOLDINGS	1,254,588	3,731,284	3,654,008
JOHNSON HEALTH TECH CO LTD	128,965	202,758	129,437
JOHNSON MATTHEY PLC	473,667	17,476,934	22,631,746
JOLLIBEE FOODS CORP	2,556,260	13,419,924	12,597,487
JOSHIN DENKI CO LTD	60,000	1,471,149	1,879,655
JOYFUL HONDA CO LTD	175,400	2,023,419	2,680,921
JP HOLDINGS INC	112,000	429,535	356,936
JP MORGAN BOC CCJPMIEU2	(490,000)	(571,027)	(572,100)
JSE LTD	99,906	971,039	1,181,633
JSL SA	65,800	414,655	72,685
JSP CORP	23,400	343,491	706,658
JSR CORP	830,360	15,601,257	14,138,572
JSW ENERGY LTD	692,162	789,252	662,714
JSW STEEL LTD	2,554,767	8,218,318	12,185,621
JTEKT CORP	405,000	5,779,779	5,513,836
JU TENG INTERNATIONAL HLDGS	1,970,000	1,186,713	326,431
JUBILANT FOODWORKS LTD	229,335	4,003,676	4,640,758
JUBILANT FOODWORKS LTD	229,335	4,003,676	4,640,758
JUBILANT LIFE SCIENCES LTD	450,227	5,182,556	4,594,267
JUKI CORP	61,200	653,377	616,614
JULIUS BAER GROUP LTD	424,851	17,877,020	24,936,116
JUMBO SA	271,503	4,316,971	4,475,948
JUNGHEINRICH PRFD	115,998	1,739,610	4,301,369
JUPITER FUND MANAGEMENT	1,119,276	5,547,840	6,590,652
JUROKU BANK LTD/THE	121,668	3,414,082	3,214,017
JUST DIAL LTD	56,077	956,152	454,288
JUST EAT PLC	6,533,243	54,983,915	67,192,782
JUST ENERGY GROUP INC	303,900	2,404,209	1,095,052
JUST GROUP PLC	2,044,065	4,131,546	3,643,215
JUSTSYSTEMS CORP	76,900	756,822	1,581,530
JUSUNG ENGINEERING CO LTD	71,930	760,425	529,875
JUVENTUS FOOTBALL CLUB SPA	745,633	289,563	575,443
JVC KENWOOD CORP	459,200	1,915,724	1,301,754
JW HOLDINGS CORP	74,723	616,734	530,336
JW PHARMACEUTICAL	26,296	848,185	817,547
JXTG HOLDINGS INC	12,467,006	67,941,166	86,688,828
JYSKE BANK REG	193,242	10,771,117	10,598,558
K S AG REG	523,705	23,874,337	12,932,211
K S HOLDINGS CORP	505,092	5,623,864	5,248,597

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K WAH INTL HOLDINGS	2,731,028	1,159,828	1,573,427
K+O ENERGY GROUP INC	28,300	341,117	477,522
KABU.COM SECURITIES CO LTD	312,500	563,260	1,012,843
KADOKAWA DWANGO CORP	117,500	1,906,521	1,299,485
KAGA ELECTRONICS CO LTD	57,700	998,881	1,370,548
KAGOME CO LTD	158,283	3,528,570	5,258,714
KAISA GROUP HOLDINGS LTD	2,476,000	1,465,231	1,057,250
KAJARIA CERAMICS LTD	87,198	641,642	615,407
KAJIMA CORP	3,169,800	20,393,321	24,553,680
KAKAKU.COM INC	431,980	6,278,052	9,757,721
KAKAO CORP	88,695	10,132,901	9,112,227
KAKAO M CORP	12,711	1,027,007	1,026,460
KAKEN PHARMACEUTICAL CO LTD	62,400	2,454,461	3,205,489
KALBE FARMA TBK PT	49,150,900	5,205,379	4,184,515
KAMADA LTD	54,787	482,210	281,826
KAMEDA SEIKA CO LTD	30,600	1,007,794	1,635,462
KAMEI CORP	80,800	783,702	1,113,904
KAMIGUMI CO LTD	469,260	9,013,760	9,756,744
KANADEN CORP	38,921	227,289	484,207
KANAGAWA CHUO KOTSU CO LTD	13,700	471,367	460,728
KANAMOTO CO LTD	56,700	767,822	1,794,190
KANDENKO CO LTD	361,262	2,956,487	3,966,005
KANEKA CORP	1,046,989	8,157,896	9,386,179
KANEMATSU CORP	293,100	2,639,286	4,236,475
KANEMATSU ELECTRONICS LTD	24,300	305,255	890,697
KANGDA INTERNATIONAL ENVIRON	691,000	246,067	107,453
KANGWON LAND INC	286,079	6,596,472	6,712,396
KANSAI ELECTRIC POWER CO INC	2,541,819	39,492,876	37,083,731
KANSAI MIRAI FINANCIAL GROUP	383,183	2,927,575	2,902,456
KANSAI NEROLAC PAINTS LTD	237,674	1,685,743	1,533,963
KANSAI PAINT CO LTD	366,763	4,170,334	7,622,339
KANSAI SUPER MARKET LTD	39,500	546,528	435,422
KANTO DENKA KOGYO CO LTD	94,200	538,401	784,965
KAO CORP	1,797,761	90,559,087	137,146,937
KAP INDUSTRIAL HOLDINGS LTD	2,512,170	1,442,843	1,372,816
KAPPA CREATE CO LTD	46,700	475,078	608,388
KAPSCH TRAFFICCOM AG	10,504	426,352	473,388
KARDEMIR KARABUK DEMIR CL A	335,095	248,258	245,770
KARDEMIR KARABUK DEMIR CL D	1,077,123	560,633	1,036,870
KARNATAKA BANK LTD	503,090	893,116	805,502
KAROON ENERGY LTD	418,337	2,342,090	349,270
KARUR VYSYA BANK LTD	439,918	730,087	665,832
KASAI KOGYO CO LTD	70,000	693,524	865,797
KASIKORNBANK PCL FOREIGN	5,504,502	33,940,451	32,232,822
KASIKORNBANK PCL NVDR	2,938,898	16,863,193	17,209,363

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Security Name	Shares	Book Value	Market Value
KATAKURA INDUSTRIES CO LTD	44,700	489,850	525,028
KATHMANDU HOLDINGS LTD	393,934	681,563	776,135
KATITAS CO LTD	49,300	2,019,139	1,755,866
KATO SANGYO CO LTD	82,400	2,017,938	2,819,447
KATO WORKS CO LTD	21,800	453,678	547,140
KAVERI SEED CO LTD FOR	34,817	242,134	283,328
KAWADA TECHNOLOGIES INC	9,200	638,465	595,531
KAWASAKI HEAVY INDUSTRIES	371,438	11,495,040	10,948,811
KAWASAKI KISEN KAISHA LTD	161,956	7,107,465	2,993,039
KAZ MINERALS PLC	425,988	5,518,665	4,741,124
KB FINANCIAL GROUP INC	1,006,846	47,745,433	47,699,837
KBC ANCORA	92,265	3,675,296	4,946,688
KBC GROUP NV	763,939	45,623,481	58,974,898
KC CO LTD	15,067	282,058	256,862
KC TECH CO LTD/NEW	21,380	569,444	441,220
KCC CORP	15,939	5,310,373	4,690,886
KCE ELECTRONICS PCL FOREIGN	1,184,500	1,470,015	1,358,618
KCOM GROUP PLC	1,568,100	1,565,844	2,004,036
KDDI CORP	5,358,560	104,079,758	146,632,920
KEE TAI PROPERTIES CO LTD	555,000	289,696	204,790
KEIHAN HOLDINGS CO LTD	257,900	7,202,397	9,255,202
KEIHANSHIN BUILDING CO LTD	79,000	435,227	651,885
KEIHIN CORP	178,500	2,870,311	3,621,085
KEIKYU CORP	649,353	11,229,730	10,646,188
KEIO CORP	303,804	11,839,266	14,701,300
KEISEI ELECTRIC RAILWAY CO	368,902	8,004,705	12,672,524
KEIYO BANK LTD/THE	709,167	3,586,756	3,041,162
KEIYO CO LTD	93,700	452,983	465,264
KELLER GROUP PLC	239,015	2,806,960	3,199,775
KELT EXPLORATION LTD	317,550	2,103,051	2,155,705
KEMIRA OYJ	221,816	2,298,943	2,949,798
KENDA RUBBER INDUSTRIAL CO	1,335,046	1,784,917	1,471,294
KENEDIX INC	546,159	2,263,768	3,323,353
KENKO MAYONNAISE CO LTD	28,500	836,892	1,047,217
KENON HOLDINGS LTD	33,321	470,967	505,111
KEPCO ENGINEERING + CONSTRUC	26,710	444,514	635,096
KEPCO PLANT SERVICE + ENGINE	56,678	3,996,486	1,812,984
KEPPEL CORP LTD	5,968,911	32,129,276	31,300,120
KEPPEL INFRASTRUCTURE TRUST	4,183,000	1,592,748	1,595,277
KERING	167,635	36,174,014	94,651,318
KERNEL HOLDING SA	158,773	2,279,799	2,016,495
KERRY GROUP PLC A	468,144	29,911,695	48,973,726
KERRY LOGISTICS NETWORK LTD	1,576,225	2,352,536	2,197,949
KERRY PROPERTIES LTD	2,252,734	10,263,686	10,782,066
KESKO OYJ B SHS	166,654	7,489,237	10,195,833

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Security Name	Shares	Book Value	Market Value
KEWPIE CORP	229,342	3,566,507	5,782,984
KEY COFFEE INC	33,500	545,959	666,280
KEYENCE CORP	348,792	121,485,167	196,997,495
KEYERA CORP	451,095	11,631,197	12,544,038
KFC HOLDINGS JAPAN LTD	31,200	560,616	561,383
KGHM POLSKA MIEDZ SA	188,644	5,561,796	4,433,999
KH NEOCHEM CO LTD	74,000	1,460,009	2,241,412
KH VATEC CO LTD	27,821	663,999	267,102
KIA MOTORS CORP	713,982	19,974,554	19,763,432
KIATNAKIN BANK PCL FOR	2,787,600	5,175,418	5,700,570
KIATNAKIN BANK PCL NVDR	227,000	508,528	464,209
KIDMAN RESOURCES LTD	709,975	1,169,613	975,691
KIER GROUP PLC	207,091	3,479,825	2,624,755
KIKKOMAN CORP	472,983	12,901,790	23,870,130
KIMBERLY CLARK DE MEXICO A	10,642,160	20,961,911	18,164,887
KINAXIS INC	60,900	3,688,751	4,097,191
KINDEN CORP	438,200	5,753,562	7,160,583
KINDOM CONSTRUCTION CORP	440,000	309,895	318,940
KINEPOLIS	32,954	1,446,650	2,089,217
KING S TOWN BANK	1,603,000	1,372,526	1,719,274
KING SLIDE WORKS CO LTD	92,000	943,838	1,299,047
KING YUAN ELECTRONICS CO LTD	6,725,438	6,548,070	6,121,354
KINGBOARD HOLDINGS LTD	3,696,300	13,716,646	13,521,699
KINGBOARD LAMINATES HLDG LTD	4,515,434	5,429,487	5,577,061
KINGDEE INTERNATIONAL SFTWR	3,600,000	2,178,625	3,684,683
KINGFISHER PLC	6,659,007	26,104,533	26,110,926
KINGSOFT CORP LTD	1,285,845	3,801,395	3,900,746
KINGSPAN GROUP PLC	1,283,945	43,222,966	64,280,149
KINIK COMPANY	190,000	374,481	439,969
KINKI SHARYO CO LTD	8,000	374,177	173,990
KINNEVIK AB B	468,258	11,789,340	16,063,982
KINPO ELECTRONICS INC	1,917,000	602,326	625,618
KINROSS GOLD CORP	4,375,900	13,986,741	16,466,384
KINSUS INTERCONNECT TECH	633,030	1,503,927	1,085,900
KINTETSU DEPT STORE CO LTD	19,000	604,970	687,853
KINTETSU GROUP HOLDINGS CO L	581,417	22,830,153	23,725,950
KINTETSU WORLD EXPRESS INC	116,000	1,955,927	2,395,089
KION GROUP AG	365,586	23,881,824	26,310,425
KIRIN HOLDINGS CO LTD	2,498,828	49,016,953	66,844,467
KIRKLAND LAKE GOLD LTD	396,700	5,131,483	8,395,703
KISCO CORP	58,321	437,061	380,957
KISOJI CO LTD	44,609	878,497	1,131,687
KISSEI PHARMACEUTICAL CO LTD	84,255	2,182,088	2,285,797
KISWIRE LTD	18,346	700,194	479,844
KITA NIPPON BANK LTD/THE	18,000	489,056	433,729

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Security Name	Shares	Book Value	Market Value
KITAGAWA CORP	17,800	303,554	420,232
KITANO CONSTRUCTION CORP	86,000	239,477	357,153
KITANOTATSUJIN CORP	125,000	915,502	897,170
KITZ CORP	364,103	2,042,651	2,988,034
KIWOOM SECURITIES CO LTD	26,098	1,275,268	2,540,721
KIYO BANK LTD/THE	184,061	2,609,653	3,035,972
KLAB INC	72,100	1,115,896	958,816
KLABIN SA UNIT	1,143,177	6,420,077	5,823,743
KLOECKNER + CO SE	279,401	3,845,492	2,945,719
KLOVERN AB B SHS	1,674,887	1,630,721	1,860,986
KLOVERN AB PREF	35,152	1,433,938	1,284,899
KNM GROUP BHD	3,255,320	384,539	145,057
KNT CT HOLDINGS CO LTD	35,700	556,206	500,216
KOA CORP	60,200	569,959	1,511,454
KOATSU GAS KOGYO CO LTD	57,400	316,337	503,186
KOBAYASHI PHARMACEUTICAL CO	123,048	3,896,406	10,631,241
KOBE BUSSAN CO LTD	12,700	333,578	626,028
KOBE STEEL LTD	829,474	13,906,376	7,593,433
KOC HOLDING AS	9,513,375	36,577,568	29,529,423
KOEI TECMO HOLDINGS CO LTD	96,995	1,789,672	1,907,237
KOENIG + BAUER AG	29,778	2,339,107	2,152,097
KOH YOUNG TECHNOLOGY INC	30,130	1,324,722	2,757,524
KOHNAN SHOJI CO LTD	107,200	1,632,110	2,495,994
KOITO MANUFACTURING CO LTD	236,697	6,110,040	15,642,324
KOJIMA CO LTD	63,900	254,806	308,063
KOKUYO CO LTD	214,258	3,979,389	3,804,862
KOLMAR KOREA CO LTD	30,693	1,337,539	2,327,105
KOLMAR KOREA HOLDINGS CO LTD	13,353	790,673	537,355
KOLON CORP	13,461	602,734	508,486
KOLON INDUSTRIES INC	43,905	2,289,338	2,663,058
KOLON LIFE SCIENCE INC	15,625	1,551,325	1,005,215
KOMATSU LTD	2,406,576	61,934,854	68,830,703
KOMATSU MATERE CO LTD	68,500	335,353	601,729
KOMAX HOLDING AG REG	9,037	2,539,159	2,380,864
KOMEDA HOLDINGS CO LTD	65,400	1,004,575	1,286,567
KOMERCNI BANKA AS	581,616	24,926,490	24,419,222
KOMERI CO LTD	86,700	2,301,032	2,201,060
KOMIPHARM INTERNATIONAL CO	67,389	946,127	1,650,713
KOMORI CORP	150,800	1,877,309	1,756,259
KONA I CO LTD	21,671	653,955	229,446
KONAMI HOLDINGS CORP	344,930	13,394,744	17,563,357
KONE OYJ B	1,818,039	58,432,589	92,675,002
KONECRANES OYJ	166,110	5,658,571	6,853,904
KONGSBERG AUTOMOTIVE ASA	314,363	192,222	361,018
KONGSBERG GRUPPEN ASA	122,092	2,845,291	2,594,515

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KONICA MINOLTA INC	1,275,146	13,078,133	11,846,027
KONINKLIJKE AHOLD DELHAIZE N	3,757,227	70,026,361	89,950,355
KONINKLIJKE BAM GROEP NV	670,776	3,661,239	2,822,526
KONINKLIJKE DSM NV	535,544	35,806,215	53,848,654
KONINKLIJKE KPN NV	8,860,288	28,506,344	24,103,463
KONINKLIJKE PHILIPS NV	3,357,455	117,899,451	142,785,937
KONISHI CO LTD	78,400	700,816	1,270,510
KONOIKE TRANSPORT CO LTD	107,500	1,260,194	1,622,715
KONYA CIMENTO SANAYII AS	1,168	131,501	52,903
KOREA AEROSPACE INDUSTRIES	172,100	8,582,950	6,362,064
KOREA ELECTRIC POWER CORP	648,064	20,799,305	18,607,490
KOREA ELECTRIC TERMINAL CO	15,677	457,564	617,515
KOREA GAS CORPORATION	78,876	3,739,307	4,543,597
KOREA INVESTMENT HOLDINGS CO	68,455	2,646,019	5,165,604
KOREA LINE CORP	24,234	1,790,928	485,985
KOREA PETRO CHEMICAL IND	6,084	996,639	1,367,467
KOREA REAL ESTATE INVEST	342,687	1,147,872	834,810
KOREA ZINC CO LTD	21,389	5,611,302	7,407,944
KOREAN AIR LINES CO LTD	266,722	8,463,636	6,760,786
KOREAN REINSURANCE CO	242,498	2,393,978	2,578,377
KORIAN	134,163	3,889,860	4,530,089
KOSE CORP	92,739	6,371,157	19,985,374
KOSHIDAKA HOLDINGS CO LTD	95,900	815,665	1,411,249
KOSSAN RUBBER INDUSTRIES	489,000	694,580	1,021,701
KOT ADDU POWER COMPANY LTD	711,000	602,097	316,130
KOTOBUKI SPIRITS CO LTD	44,700	1,012,875	2,340,631
KOURAKUEN HOLDINGS CORP	20,641	255,906	315,303
KOZA ALTIN ISLETMELERI AS	89,288	906,185	828,329
KOZA ANADOLU METAL MADENCILI	315,864	475,457	435,061
KPIT TECHNOLOGIES LTD	199,128	520,889	789,798
KRAKATAU STEEL PERSERO TBK	6,727,099	380,999	214,065
KRBL LTD	134,625	570,656	662,662
KRESNA GRAHA INVESTAMA TBK P	16,608,800	797,783	840,292
KRONES AG	36,712	2,684,754	4,744,947
KROSAKI HARIMA CORP	8,500	323,906	484,991
KROTON EDUCACIONAL SA	8,287,652	38,446,252	20,076,134
KRUK SA	25,031	1,902,855	1,337,144
KRUNG THAI BANK NVDR	4,162,300	2,260,836	2,098,111
KRUNG THAI BANK PUB CO FOREI	10,202,951	5,376,406	5,143,051
KRUNGTHAI CARD PCL FOREIGN	187,000	733,529	1,986,840
KRUNGTHAI CARD PCL NVDR	1	4	11
KT CORP	83,000	2,514,569	2,040,556
KT SKYLIFE CO LTD	40,291	825,960	495,277
KTB INVESTMENT + SECURITIES	105,424	401,590	383,575
KUALA LUMPUR KEPONG BHD	1,004,250	5,837,481	6,006,357

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Security Name	Shares	Book Value	Market Value
KUANGCHI SCIENCE LTD	3,745,000	2,236,485	377,104
KUBOTA CORP	2,213,540	28,198,471	34,832,305
KUDELSKI SA BR	83,808	1,177,759	784,948
KUEHNE NAGEL INTL AG REG	150,671	18,202,328	22,639,723
KUMAGAI GUMI CO LTD	81,868	1,914,221	2,875,155
KUMBA IRON ORE LTD	318,266	7,784,744	6,844,475
KUMHO INDUSTRIAL CO LTD	103,611	1,693,263	971,498
KUMHO PETROCHEMICAL CO LTD	34,553	3,844,309	3,611,866
KUMHO TIRE CO INC	422,497	4,030,138	2,392,065
KUMIAI CHEMICAL INDUSTRY CO	202,741	1,025,983	1,590,592
KUNG LONG BATTERIES INDUSTRI	109,000	567,094	518,392
KUNGSLEDEN AB	558,293	3,433,338	3,856,752
KUO TOONG INTL CO LTD	239,151	293,715	155,703
KURA CORP	23,100	586,046	1,534,925
KURABO INDUSTRIES LTD	673,000	1,608,768	2,126,574
KURARAY CO LTD	871,322	11,772,160	12,004,129
KUREHA CORP	54,900	3,081,180	3,925,500
KURIMOTO LTD	28,600	504,655	504,273
KURITA WATER INDUSTRIES LTD	336,191	9,472,903	9,591,148
KUSURI NO AOKI HOLDINGS CO L	26,800	1,082,470	1,783,199
KWANG DONG PHARMACEUTICAL CO	64,422	260,428	443,353
KWANGJU BANK	61,740	625,226	592,748
KWG GROUP HOLDINGS LTD	3,378,224	2,750,770	4,245,682
KWS SAAT SE	4,681	1,006,348	1,661,452
KYB CORP	79,400	3,147,605	3,612,838
KYOBO SECURITIES CO LTD	35,695	310,798	305,866
KYOCERA CORP	908,515	45,818,823	51,239,048
KYODO PRINTING CO LTD	15,500	481,808	401,336
KYOEI STEEL LTD	44,100	970,843	834,502
KYOKUTO KAIHATSU KOGYO CO	90,100	877,381	1,376,330
KYOKUTO SECURITIES	49,900	386,066	652,779
KYOKUYO CO LTD	29,999	809,052	973,651
KYORIN HOLDINGS INC	133,854	2,971,464	2,779,436
KYORITSU MAINTENANCE CO LTD	78,602	2,026,610	4,314,541
KYOSAN ELECTRIC MFG CO LTD	100,600	423,368	623,045
KYOWA EXEO CORP	263,249	5,340,764	6,913,658
KYOWA HAKKO KIRIN CO LTD	1,039,400	16,280,890	20,954,094
KYUDENKO CORP	66,400	2,175,862	3,207,150
KYUSHU ELECTRIC POWER CO INC	1,443,142	20,669,504	16,103,675
KYUSHU FINANCIAL GROUP INC	811,805	5,100,553	3,921,055
KYUSHU RAILWAY COMPANY	555,912	17,293,280	17,013,873
L OCCITANE INTERNATIONAL SA	912,126	2,092,699	1,504,427
L OREAL	550,873	81,114,423	136,030,888
L+F CO LTD	30,979	1,175,469	1,409,273
L+K ENGINEERING CO LTD	217,000	260,500	238,078

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L+T FINANCE HOLDINGS LTD	715,179	2,117,502	1,582,966
LA COMER SAB DE CV	587,678	545,708	620,992
LAFARGE MALAYSIA BHD	555,200	638,688	426,073
LAFARGEHOLCIM LTD REG	989,746	64,097,413	48,223,890
LAGARDERE SCA	341,051	15,339,891	9,003,172
LAI SUN DEVELOPMENT	681,582	699,538	1,138,077
LAMPRELL PLC	481,228	1,233,572	599,762
LANCASHIRE HOLDINGS LTD	470,849	4,459,772	3,524,691
LAND + HOUSES PUB NVDR	15,769,500	5,509,001	5,378,670
LAND + HOUSES PUB CO FOR REG	10,730,900	3,085,477	3,660,102
LAND MARK OPTOELECTRONICS	95,100	1,154,426	887,415
LANDING INTERNATIONAL DEVELO	109,440,000	4,421,030	1,673,938
LANDIS GYR GROUP AG	53,400	4,148,387	3,708,072
LANXESS AG	186,354	8,873,715	14,534,191
LAOX CO LTD	58,900	408,960	217,488
LARGAN PRECISION CO LTD	114,294	12,721,711	16,831,922
LARSEN + TOUBRO INFOTECH LTD	137,325	2,985,136	3,349,996
LARSEN + TOUBRO LTD	399,648	6,506,245	7,437,658
LASERTEC CORP	79,700	1,034,817	2,244,969
LATAM AIRLINES GROUP SA	426,663	5,386,956	4,248,116
LAUNCH TECH COMPANY LTD H	223,000	275,885	258,375
LAURENTIAN BANK OF CANADA	151,282	5,877,688	5,159,079
LAURUS LABS LTD	49,573	466,492	334,201
LAWSON INC	193,616	11,458,354	12,096,084
LCY CHEMICAL CORP	1,417,000	2,081,347	2,191,369
LEADERS COSMETICS CO LTD	23,848	909,658	372,324
LEALEA ENTERPRISE	1,312,458	424,219	462,762
LEC INC	26,300	703,609	1,098,158
LEE + MAN PAPER MANUFACTURIN	3,980,325	3,685,891	4,028,294
LEE S PHARMACEUTICAL HLDGS	528,500	723,463	689,806
LEENO INDUSTRIAL INC	19,307	662,289	1,091,378
LEG IMMOBILIEN AG	130,920	11,995,173	14,227,810
LEGAL + GENERAL GROUP PLC	13,727,459	35,024,506	48,209,002
LEGEND HOLDINGS CORP H	1,125,360	3,585,271	3,428,242
LEGRAND SA	1,396,024	72,100,192	102,522,504
LEM HOLDING SA REG	1,206	1,465,099	1,797,553
LENDLEASE GROUP	2,094,412	23,788,744	30,655,102
LENOVO GROUP LTD	23,510,979	13,594,984	12,736,256
LENZING AG	38,319	4,890,299	4,626,051
LEONARDO SPA	1,664,032	24,895,383	16,448,095
LEONI AG	76,326	2,677,071	3,876,479
LEONTEQ AG	18,980	1,922,590	1,089,541
LEOPALACE21 CORP	903,498	6,275,447	4,951,233
LEROY SEAFOOD GROUP ASA	795,220	3,034,159	5,354,544
LEWIS GROUP LTD	124,193	566,316	281,889

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LEXTAR ELECTRONICS CORP	516,000	399,561	323,256
LEYOU TECHNOLOGIES HOLDINGS	1,485,000	226,754	458,062
LF CORP	48,128	1,151,056	1,213,456
LG CHEM LTD	106,495	24,356,192	31,867,279
LG CHEM LTD PREFERENCE	17,688	2,932,984	3,197,965
LG CORP	289,507	19,973,918	18,728,986
LG DISPLAY CO LTD	854,518	21,166,127	14,031,117
LG ELECTRONICS INC	385,600	26,311,469	28,716,734
LG ELECTRONICS PREF	31,833	719,888	976,840
LG HAUSYS LTD	13,119	1,306,739	816,921
LG HOUSEHOLD + HEALTH CARE	18,365	8,573,667	23,003,625
LG HOUSEHOLD + HEALTH PREF	4,705	1,897,921	3,081,786
LG INNOTEK CO LTD	39,242	4,381,244	5,087,904
LG INTERNATIONAL CORP	60,307	1,744,225	1,306,787
LG UPLUS CORP	795,100	7,708,554	9,987,797
LI + FUNG LTD	15,191,009	15,684,869	5,576,494
LI CHENG ENTERPRISE CO LTD	132,336	448,861	147,144
LI NING CO LTD	12,495,798	12,824,492	13,777,241
LI PENG ENTERPRISE CO LTD	1,085,214	297,887	289,025
LIANHUA SUPERMARKET HLDGS H	721,576	355,509	210,620
LIBERBANK SA	3,375,597	2,656,966	1,726,237
LIBERTY HOLDINGS LTD	290,084	2,885,070	2,461,838
LIC HOUSING FINANCE LTD	530,572	4,452,851	3,629,170
LIEN HWA INDUSTRIAL	1,748,326	1,656,544	2,164,728
LIFCO AB B SHS	118,952	2,919,230	4,241,637
LIFE CORP	46,900	1,251,421	1,165,672
LIFE HEALTHCARE GROUP HOLDIN	10,620,489	25,159,935	19,278,633
LIFESTYLE CHINA GROUP LTD	932,000	215,986	384,896
LIFESTYLE INTL HLDGS LTD	915,500	1,395,211	1,941,752
LIFETECH SCIENTIFIC CORP	2,600,000	586,494	821,878
LIFULL CO LTD	139,700	702,183	924,481
LIG NEX1 CO LTD	23,395	1,995,847	840,709
LIGHT SA	176,000	849,058	514,633
LINAMAR CORP	163,380	5,515,059	7,180,051
LINDAB INTERNATIONAL AB	152,094	1,592,935	1,115,288
LINDE AG TENDER	344,982	51,556,096	82,329,031
LINE CORP	156,300	6,052,853	6,512,206
LINGSEN PRECISION INDUSTRIES	476,000	230,323	192,814
LINICAL CO LTD	23,900	299,508	536,841
LINK ADMINISTRATION HOLDINGS	1,081,524	6,541,600	5,857,284
LINK AND MOTIVATION INC	90,000	560,910	1,084,729
LINK NET TBK PT	2,272,700	824,345	696,242
LINTEC CORP	148,550	3,205,422	4,311,725
LINX SA	191,292	1,204,560	880,041
LION CORP	755,801	9,047,809	13,851,632

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LIPPO CIKARANG PT	483,900	328,513	60,445
LIPPO KARAWACI TBK PT	42,234,600	2,574,223	1,002,077
LIQUEFIED NATURAL GAS LTD	1,023,960	3,461,569	438,801
LISI	36,963	1,680,003	1,400,418
LITE ON SEMICONDUCTOR CORP	331,615	282,104	463,892
LITE ON TECHNOLOGY CORP	4,212,632	5,602,869	5,098,517
LIU CHONG HING INVESTMENT	390,000	665,774	616,408
LIVZON PHARMACEUTICAL GROU H	244,647	1,128,541	1,172,492
LIXIL GROUP CORP	673,252	13,408,773	13,469,295
LIXIL VIVA CORP	48,900	836,120	758,896
LLOYDS BANKING GROUP PLC	145,426,889	165,556,396	121,055,954
LOBLAW COMPANIES LTD	641,857	28,190,832	32,984,555
LOCALIZA RENT A CAR	542,998	2,629,496	3,349,104
LOCK+LOCK CO LTD	33,356	923,708	664,426
LOGAN PROPERTY HOLDINGS CO L	4,694,000	6,586,535	6,354,037
LOGITECH INTERNATIONAL REG	341,828	12,667,524	15,033,616
LOGO YAZILIM SANAYI VE TICAR	19,721	301,631	181,059
LOJAS AMERICANAS SA	203,268	827,241	684,182
LOJAS AMERICANAS SA PREF	817,686	4,210,445	3,542,867
LOJAS RENNER S.A.	1,071,600	11,089,909	8,180,302
LONDON STOCK EXCHANGE GROUP	571,928	14,811,508	33,759,995
LONG BON INTERNATIONAL CO LT	638,000	387,193	283,546
LONG CHEN PAPER	923,858	531,332	787,848
LONGFOR GROUP HOLDINGS LTD	3,131,175	7,366,253	8,441,116
LONKING HOLDINGS LTD	17,425,000	7,216,904	8,017,928
LONZA GROUP AG REG	270,408	53,188,091	71,758,405
LOOKERS PLC	815,156	1,754,857	1,166,612
LOOMIS AB B	210,847	4,780,501	7,339,342
LOTES CO LTD	236,000	719,243	1,521,033
LOTTE CHEMICAL CORP	34,672	6,609,994	10,826,250
LOTTE CHEMICAL TITAN HOLDING	699,200	817,958	856,799
LOTTE CHILSUNG BEVERAGE CO	589	478,164	812,286
LOTTE CONFECTIONERY CO LTD	3,533	595,439	573,776
LOTTE CORP	99,534	5,317,925	5,117,360
LOTTE FINE CHEMICAL CO LTD	34,657	1,548,424	2,021,270
LOTTE FOOD CO LTD	761	356,122	581,760
LOTTE HIMART CO LTD	37,963	2,288,650	2,684,149
LOTTE SHOPPING CO	38,376	8,026,564	7,231,009
LOTUS PHARMACEUTICAL CO LTD	97,000	302,727	244,341
LPN DEVELOPMENT PCL FOREIGN	1,591,000	655,717	480,229
LPP SA	3,292	7,707,416	7,460,735
LS CORP	36,296	2,550,577	2,442,530
LS INDUSTRIAL SYSTEMS	32,606	2,110,393	2,062,560
LT GROUP INC	4,780,200	1,745,881	1,619,450
LUCKY CEMENT	373,950	1,726,670	1,564,155

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LUK FOOK HOLDINGS INTL LTD	769,000	2,326,028	3,180,703
LUMENS CO LTD	79,668	931,047	255,195
LUNDBERGS AB B SHS	174,152	5,909,515	5,357,325
LUNDIN MINING CORP	1,615,500	7,844,829	8,977,388
LUNDIN PETROLEUM AB	1,479,956	29,318,040	47,263,965
LUNG YEN LIFE SERVICE CORP	347,000	888,732	694,262
LUPIN LTD	498,737	8,053,745	6,578,975
LUTHAI TEXTILE CO LTD B	395,145	425,484	453,295
LUTRONIC CORP	40,402	718,924	518,393
LUXOTTICA GROUP SPA	576,572	28,444,785	37,199,757
LUYE PHARMA GROUP LTD	3,486,000	3,064,280	3,576,889
LVMC HOLDINGS	52,284	861,590	177,564
LVMH MOET HENNESSY LOUIS VUI	486,987	66,986,257	162,159,563
LYNAS CORP LTD	1,400,680	2,238,064	2,421,648
M DIAS BRANCO SA	94,300	1,242,893	916,676
M+A CAPITAL PARTNERS CO LTD	13,300	624,848	1,187,532
M1 LTD	1,041,938	1,713,643	1,222,663
M3 INC	741,366	20,952,474	29,550,227
M6 METROPOLE TELEVISION	188,734	3,868,972	3,774,706
MAANSHAN IRON + STEEL H	3,568,624	1,531,758	1,587,480
MABUCHI MOTOR CO LTD	112,550	3,734,713	5,354,927
MACA LTD	597,647	934,761	529,886
MACAU LEGEND DEVELOPMENT LTD	2,628,000	1,315,027	432,113
MACNICA FUJI ELECTRONICS HOL	101,200	1,212,312	1,700,295
MACQUARIE GROUP LTD	851,972	50,826,530	77,835,124
MACROMILL INC	53,200	1,266,518	1,308,807
MACRONIX INTERNATIONAL	3,153,000	4,930,643	4,488,256
MAEDA CORP	285,314	3,296,450	3,281,633
MAEDA KOSEN CO LTD	52,000	667,182	894,326
MAEDA ROAD CONSTRUCTION CO	161,390	2,807,104	3,070,002
MAEIL DAIRIES CO.	6,132	168,641	490,780
MAEZAWA KASEI INDUSTRIES CO	27,300	279,622	306,113
MAEZAWA KYUSO INDUSTRIES CO	18,800	275,898	330,632
MAGAZINE LUIZA SA	67,200	1,891,749	2,235,517
MAGELLAN FINANCIAL GROUP LTD	266,122	4,680,746	4,581,344
MAGNA INTERNATIONAL INC	928,217	30,603,026	53,952,238
MAGNESITA REFRATARIOS SA	53,980	770,676	889,518
MAGYAR TELEKOM TELECOMMUNICA	1,451,074	2,663,197	2,069,332
MAHANAGAR GAS LTD	29,495	515,826	357,113
MAHINDRA + MAHINDRA FIN SECS	474,651	2,771,273	3,253,592
MAHINDRA + MAHINDRA LTD	1,837,279	21,548,470	24,072,471
MAHINDRA CIE AUTOMOTIVE LTD	217,438	717,801	816,721
MAHLE METAL LEVE SA	135,200	1,148,181	914,359
MAINFREIGHT LTD	198,499	2,309,757	3,736,146
MAIRE TECNIMONT SPA	340,963	1,856,204	1,532,652

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MAISONS DU MONDE SA	93,380	3,023,534	3,438,676
MAJOR CINEPLEX GROUP FOREIGN	888,800	723,326	659,960
MAKALOT INDUSTRIAL CO LTD	259,430	1,003,775	1,165,748
MAKINO MILLING MACHINE CO	240,305	1,507,257	1,870,112
MAKITA CORP	709,698	22,289,050	31,811,949
MALAKOFF CORP BHD	3,988,000	1,356,746	814,482
MALAYAN BANKING BHD	16,614,156	40,514,219	37,016,315
MALAYSIA AIRPORTS HLDGS BHD	2,283,482	4,760,698	4,974,537
MALAYSIA BUILDING SOCIETY	2,573,784	867,533	739,099
MALAYSIA MARINE AND HEAVY EN	545,700	134,525	89,160
MALAYSIAN RESOURCES CORP BHD	2,607,100	760,658	387,241
MAN GROUP PLC	5,621,932	11,879,137	13,107,885
MAN SE	120,669	13,012,352	13,659,009
MAN WAH HOLDINGS LTD	3,482,000	1,525,753	2,733,957
MANAPPURAM FINANCE LTD	560,640	810,863	805,999
MANDO CORP	59,570	2,606,657	2,052,479
MANDOM CORP	86,500	1,373,214	2,694,217
MANI INC	50,900	841,620	2,290,764
MANILA ELECTRIC COMPANY	1,116,230	6,999,729	7,437,699
MANILA WATER COMPANY	1,702,800	1,084,962	893,398
MANITOU BF	26,493	633,087	997,554
MANULIFE FINANCIAL CORP	4,347,147	95,678,387	78,056,644
MAOYE INTERNATIONAL HLDGS	1,432,000	231,421	146,021
MAPFRE SA	2,076,901	7,428,215	6,268,332
MAPLE LEAF FOODS INC	198,310	2,742,395	5,011,079
MARCOPOLO SA PREF	751,300	684,013	654,170
MARI PETROLEUM CO LTD	33,180	428,779	416,628
MARICO LTD	1,390,226	6,343,636	6,729,453
MARINE HARVEST	896,367	14,087,809	17,838,478
MARISA LOJAS SA	112,650	242,405	112,433
MARKS + SPENCER GROUP PLC	6,269,239	33,264,033	24,425,327
MARKSANS PHARMA LTD	237,024	175,764	91,156
MARR SPA	81,516	1,100,311	2,149,030
MARS GROUP HOLDINGS CORP	18,861	425,739	443,918
MARSHALLS PLC	495,169	3,094,472	2,667,288
MARSTON S PLC	2,731,921	4,428,000	3,588,786
MARTINREA INTERNATIONAL INC	307,596	2,360,143	3,297,049
MARUBENI CORP	6,012,981	42,008,065	45,877,039
MARUDAI FOOD CO LTD	267,000	894,990	1,214,896
MARUHA NICHIRO CORP	113,100	2,506,022	4,548,914
MARUI GROUP CO LTD	489,815	5,766,584	10,321,204
MARUICHI STEEL TUBE LTD	178,540	5,229,810	6,052,613
MARUSAN SECURITIES CO LTD	121,000	849,048	1,112,066
MARUTI SUZUKI INDIA LTD	320,252	35,557,283	41,252,515
MARUWA CO LTD	28,300	1,180,998	2,268,803

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MARUWA UNYU KIKAN CO LTD	21,000	656,192	768,790
MARUZEN SHOWA UNYU CO LTD	138,606	453,036	633,184
MARVELOUS INC	66,700	568,407	549,786
MAS REAL ESTATE INC	379,485	742,103	581,427
MASMOVIL IBERCOM SA	27,212	4,217,538	3,164,430
MASRAF AL RAYAN	1,257,890	12,761,144	12,067,591
MASSMART HOLDINGS LTD	388,038	4,779,713	3,160,077
MASTERLINK SECURITIES CORP	1,507,000	522,367	531,356
MATAHARI DEPARTMENT STORE TB	3,614,000	3,253,283	2,219,344
MATAHARI PUTRA PRIMA TBK PT	3,370,200	601,618	55,504
MATAS A/S	87,745	1,995,875	712,245
MATRIX IT LTD	65,662	703,094	698,675
MATSUDA SANGYO CO LTD	24,800	378,393	365,848
MATSUI SECURITIES CO LTD	185,500	1,500,413	1,773,525
MATSUMOTOKIYOSHI HOLDINGS CO	162,450	2,849,554	7,296,427
MATSUYA CO LTD	81,100	926,594	1,222,010
MATSUYAFOODS HOLDINGS CO LTD	16,800	252,636	571,805
MAUREL ET PROM	127,292	1,291,732	928,874
MAVI GIYIM SANAYI VE TICA B	43,297	543,051	368,968
MAX CO LTD	119,300	1,450,142	1,510,031
MAX FINANCIAL SERVICES LTD	161,288	903,659	1,018,246
MAXAR TECHNOLOGIES LTD	129,349	6,328,051	6,489,820
MAXELL HOLDINGS LTD	104,500	1,796,948	1,760,457
MAXIS BHD	5,731,700	8,743,822	7,747,266
MAYNE PHARMA GROUP LTD	3,142,364	2,937,328	2,019,910
MAYR MELNHOF KARTON AG	19,969	1,947,552	2,695,193
MAZDA MOTOR CORP	1,697,731	21,659,972	20,845,160
MAZOR ROBOTICS LTD	128,116	4,633,123	3,534,910
MBANK SA	19,584	2,103,382	2,091,289
MCB BANK LTD	1,200,000	2,271,703	1,948,061
MCCARTHY + STONE PLC	1,143,003	3,269,693	1,480,378
MCDONALD S HOLDINGS CO JAPAN	165,500	7,833,028	8,441,972
MCJ CO LTD	137,000	769,170	1,047,614
MCLEOD RUSSEL INDIA LTD	53,888	247,084	117,348
MCMILLAN SHAKESPEARE LTD	147,650	1,467,273	1,745,459
MEBUKI FINANCIAL GROUP INC	3,314,500	13,615,174	11,131,621
MEDCO ENERGI INTERNASIONAL T	8,314,766	361,562	559,927
MEDIA NUSANTARA CITRA TBK PT	5,685,900	968,678	365,040
MEDIASET ESPANA COMUNICACION	613,784	6,813,136	5,175,457
MEDIASET SPA	645,284	4,292,357	2,064,321
MEDIATEK INC	2,121,834	20,606,772	20,878,371
MEDIBANK PRIVATE LTD	5,575,104	10,968,351	12,027,961
MEDICAL DATA VISION CO LTD	32,800	336,539	468,762
MEDICALGORITHMICS SA	4,095	282,921	164,065
MEDICARE GROUP	16,636	442,452	287,897

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MEDICLINIC INTERNATIONAL PLC	921,810	9,922,785	6,408,828
MEDIGEN BIOTECHNOLOGY CORP	133,625	653,921	142,879
MEDIOBANCA SPA	1,213,539	13,014,117	11,281,104
MEDIPAL HOLDINGS CORP	559,032	10,392,294	11,244,737
MEDIPOST CO LTD	15,470	1,459,828	1,264,528
MEDY TOX INC	11,213	3,006,339	7,719,816
MEG ENERGY CORP	593,300	2,920,631	4,943,227
MEGA FINANCIAL HOLDING CO LT	36,909,431	30,704,973	32,565,187
MEGACABLE HOLDINGS CPO	1,950,900	8,655,090	8,121,906
MEGACHIPS CORP	38,400	701,398	1,024,786
MEGAWORLD CORP	12,769,400	1,281,877	1,024,088
MEGGITT PLC	2,407,387	14,160,090	15,678,820
MEGMILK SNOW BRAND CO LTD	76,100	2,364,490	2,030,204
MEIDENSHA CORP	713,000	2,910,298	2,574,821
MEIJI HOLDINGS CO LTD	473,613	28,063,988	39,936,310
MEIKO NETWORK JAPAN CO LTD	38,200	495,316	440,060
MEISEI INDUSTRIAL CO LTD	98,900	457,983	720,555
MEITEC CORP	58,600	1,546,737	2,814,535
MEITU INC	8,113,500	10,075,870	7,084,039
MEKONOMEN AB	68,269	1,327,349	944,747
MELCO HOLDINGS INC	25,500	502,411	945,041
MELCO INTERNATIONAL DEVELOP.	3,051,159	4,971,319	9,392,130
MELCO RESORTS AND ENTERTAINM	5,744,600	981,736	559,740
MELEXIS NV	48,162	1,453,199	4,470,410
MELIA HOTELS INTERNATIONAL	253,065	2,600,275	3,468,773
MELISRON	50,904	1,798,332	2,106,775
MELROSE INDUSTRIES PLC	9,051,635	20,620,601	25,418,556
MENICON CO LTD	49,800	831,448	1,335,314
MENORA MIVTACHIM HOLDINGS LT	52,562	387,972	566,034
MERAFE RESOURCES LTD	1,775,789	177,183	222,844
MERCK KGAA	518,274	46,540,262	50,599,388
MERCURIES + ASSOCIATES HOLDI	1,193,423	914,889	949,227
MERCURIES LIFE INSURANCE CO	1,738,462	825,724	932,281
MERCURY NZ LTD	1,945,686	4,521,691	4,439,390
MERIDA INDUSTRY CO LTD	361,742	1,692,528	1,809,392
MERIDIAN ENERGY LTD	3,286,962	6,238,302	6,943,364
MERITZ FINANCIAL GROUP INC	90,343	472,827	1,086,224
MERITZ FIRE + MARINE INSURAN	195,616	2,729,613	3,369,966
MERITZ SECURITIES CO LTD	653,329	1,872,464	2,081,039
MERLIN ENTERTAINMENT	1,357,792	8,303,785	6,932,083
MERRY ELECTRONICS CO LTD	225,457	839,706	983,511
MERSEN	30,507	1,083,355	1,214,590
MESOBLAST LTD	826,907	2,908,610	904,221
METAIR INVESTMENTS LTD	361,624	782,783	409,214
METALLURGICAL CORP OF CHIN H	4,614,425	1,565,719	1,364,545

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METALURGICA GERDAU SA PREF	1,105,876	1,033,675	1,776,346
METAWATER CO LTD	23,700	610,382	688,972
METCASH LTD	3,627,568	8,471,198	6,995,395
METHANEX CORP	180,600	4,685,823	12,762,611
METLIFECARE LTD	359,198	1,337,198	1,522,401
METRO AG	491,137	9,886,679	6,069,727
METRO BANK PLC	173,782	6,674,708	7,424,542
METRO INC	747,221	20,219,057	25,385,462
METRO PACIFIC INVESTMENTS CO	34,596,400	4,073,129	2,982,029
METROPOLITAN BANK + TRUST	2,498,826	3,822,390	3,436,808
METROVACESA SA	95,224	1,763,443	1,667,682
METSA SERLA B SHARES	435,577	1,443,113	4,927,928
METSO OYJ	289,894	8,394,265	9,713,971
MEYER BURGER TECHNOLOGY AG	1,328,937	3,091,735	1,256,732
MGM CHINA HOLDINGS LTD	1,366,080	2,535,681	3,169,054
MICHELIN (CGDE)	507,381	47,590,648	61,786,584
MICHINOKU BANK LTD/THE	41,400	833,455	678,756
MICRO FOCUS INTERNATIONAL	1,237,226	33,849,646	21,618,688
MICRO STAR INTERNATIONAL CO	1,073,343	1,710,943	3,316,297
MICROBIO CO LTD	501,580	456,028	333,142
MICRONICS JAPAN CO LTD	74,600	883,807	664,069
MICROPORT SCIENTIFIC CORP	790,761	519,908	955,511
MIDAS HOLDINGS LTD	2,510,900	371,336	353,570
MIE HOLDINGS CORPORATION	1,656,000	303,147	60,157
MIE KOTSU GROUP HOLDINGS INC	119,300	531,740	582,687
MIGDAL INSURANCE + FINANCIAL	897,412	917,545	774,208
MIGROS TICARET A.S	86,549	611,397	388,046
MILBON CO LTD	47,600	781,844	2,133,652
MILLAT TRACTORS LTD	34,090	400,365	339,637
MIMASU SEMICONDUCTOR INDUST	29,500	327,304	475,132
MIN AIK TECHNOLOGY CO LTD	215,800	538,703	149,347
MINDA INDUSTRIES LTD	42,423	730,317	782,827
MINDTREE LTD	187,812	1,258,063	2,705,271
MINEBEA MITSUMI INC	961,042	10,464,271	16,259,583
MINERAL RESOURCES LTD	507,868	6,024,279	6,007,563
MINERVA SA	149,000	385,761	242,821
MINISTOP CO LTD	37,000	646,001	746,581
MINMETALS LAND LTD	2,222,000	332,385	396,510
MINOR INTERNATIONAL PCL FOR	5,457,709	6,081,466	5,353,925
MINOR INTERNATIONAL PCL NVDR	396,600	466,125	389,058
MINTH GROUP LTD	1,501,987	5,690,044	6,346,464
MIRACA HOLDINGS INC	159,558	6,128,642	4,753,680
MIRAE ASSET DAEWOO CO LTD	972,696	9,876,738	7,435,953
MIRAE ASSET LIFE INSURANCE	228,407	1,002,782	1,137,424
MIRAIT HOLDINGS CORP	225,100	2,583,294	3,487,307

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MIROKU JYOHO SERVICE CO LTD	44,500	800,974	1,120,887
MISAWA HOMES CO LTD	57,500	379,977	477,588
MISC BHD	741,800	1,578,503	1,087,129
MISUMI CORPORATION	524,420	5,628,132	15,292,526
MITAC HOLDINGS CORP	2,646,143	2,748,173	2,868,459
MITCHELLS + BUTLERS PLC	565,236	2,375,792	1,943,243
MITIE GROUP PLC	877,206	3,255,011	1,810,160
MITO SECURITIES CO LTD	154,500	578,309	559,333
MITRA ADIPERKASA TBK PT	9,683,900	556,204	608,200
MITSUBA CORP	95,600	962,275	766,423
MITSUBISHI CHEMICAL HOLDINGS	3,901,490	26,690,761	32,665,931
MITSUBISHI CORP	3,824,466	90,208,389	106,276,408
MITSUBISHI ELECTRIC CORP	5,448,672	63,151,451	72,532,541
MITSUBISHI ESTATE CO LTD	2,094,522	45,712,055	36,627,898
MITSUBISHI GAS CHEMICAL CO	444,961	7,618,336	10,083,078
MITSUBISHI HEAVY INDUSTRIES	756,637	32,885,525	27,535,808
MITSUBISHI KAKOKI KAISHA LTD	10,400	283,867	187,222
MITSUBISHI LOGISNEXT CO LTD	64,400	446,294	736,648
MITSUBISHI LOGISTICS CORP	189,600	4,599,033	4,096,175
MITSUBISHI MATERIALS CORP	336,313	11,256,700	9,245,457
MITSUBISHI MOTORS CORP	1,154,710	14,429,924	9,205,154
MITSUBISHI PAPER MILLS LTD	68,700	830,824	391,366
MITSUBISHI PENCIL CO LTD	110,452	1,444,284	2,293,501
MITSUBISHI RESEARCH INSTITUT	13,600	343,727	622,507
MITSUBISHI SHOKUHIN CO LTD	44,500	1,185,569	1,187,577
MITSUBISHI STEEL MFG CO LTD	28,900	752,630	561,223
MITSUBISHI TANABE PHARMA	968,500	16,631,162	16,735,512
MITSUBISHI UFJ FINANCIAL GRO	29,763,469	224,926,878	169,581,775
MITSUBISHI UFJ LEASE + FINAN	1,218,187	5,805,439	7,489,598
MITSUBOSHI BELTING LTD	95,000	551,549	1,193,879
MITSUI + CO LTD	5,648,097	91,415,741	94,207,188
MITSUI CHEMICALS INC	635,603	15,240,506	16,927,990
MITSUI E+S HOLDINGS CO LTD	234,522	4,307,258	3,076,427
MITSUI FUDOSAN CO LTD	1,991,936	45,800,133	48,087,725
MITSUI HIGH TEC INC	49,900	411,297	634,309
MITSUI HOME CO LTD	50,000	269,668	301,539
MITSUI MATSUSHIMA HOLDINGS C	60,000	796,175	894,326
MITSUI MINING + SMELTING CO	94,800	4,867,674	4,035,408
MITSUI OSK LINES LTD	310,421	18,461,980	7,477,120
MITSUI SOKO HOLDINGS CO LTD	383,400	1,368,208	1,194,177
MITSUI SUGAR CO LTD	35,100	736,806	1,088,507
MITSUUROKO HOLDINGS CO LTD	141,200	1,111,211	1,130,722
MIURA CO LTD	178,812	3,507,936	4,347,409
MIYAZAKI BANK LTD/THE	49,301	1,589,335	1,504,423
MIZRAHI TEFAHOT BANK LTD	469,098	6,092,995	8,607,808

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MIZUHO FINANCIAL GROUP INC	60,932,067	145,828,104	102,594,055
MIZUNO CORP	63,600	1,728,856	2,377,141
MK RESTAURANTS GROUP FOREIGN	234,300	578,693	519,802
MMC CORP BHD	942,700	571,117	312,716
MMG LTD	4,884,000	1,329,829	3,417,670
MMI HOLDINGS LTD	1,332,385	2,291,022	1,717,701
MOBIMO HOLDING AG REG	14,319	2,471,538	3,533,063
MOCHIDA PHARMACEUTICAL CO	31,472	1,831,263	2,292,954
MODEC INC	55,100	1,253,622	1,527,170
MODERN TIMES GROUP B SHS	121,866	3,801,888	5,105,676
MODETOUR NETWORK INC	31,534	581,415	769,605
MOL HUNGARIAN OIL AND GAS PL	2,220,363	23,183,053	21,440,093
MOMO.COM INC	65,000	440,548	460,501
MONADELPHOUS GROUP LTD	187,152	2,410,331	2,082,455
MONCLER SPA	345,445	7,956,491	15,729,655
MONDI LTD	498,583	10,671,499	13,517,078
MONDI PLC	1,122,081	22,348,387	30,384,089
MONETA MONEY BANK AS	2,455,569	8,416,008	8,408,690
MONEX GROUP INC	438,600	1,011,513	2,534,230
MONEYSUPERMARKET.COM	1,258,352	3,676,772	5,231,559
MONOGATARI CORP	10,700	1,067,412	1,090,624
MONOTARO CO LTD	107,300	2,554,247	4,746,716
MORGAN ADVANCED MATERIALS PL	943,421	3,441,759	4,067,973
MORINAGA + CO LTD	68,400	3,226,514	3,279,050
MORINAGA MILK INDUSTRY CO	144,700	5,531,611	5,408,369
MORITA HOLDINGS CORP	98,661	852,634	1,991,658
MORPHOSYS AG	97,536	6,301,586	11,957,212
MOS FOOD SERVICES INC	69,900	1,466,219	2,063,585
MOTA ENGIL SGPS SA	282,598	909,568	948,599
MOTECH INDUSTRIES INC	505,744	526,745	255,456
MOTHERSON SUMI SYSTEMS LTD	874,718	3,657,598	3,634,711
MOTILAL OSWAL FINANCIAL SERV	42,456	835,074	480,980
MOTOR OIL (HELLAS) SA	140,464	2,704,409	2,820,780
MOUNT GIBSON IRON LTD	1,762,766	1,519,101	566,552
MOVIDA PARTICIPACOES SA	93,800	221,848	131,653
MPACT LTD	354,076	748,365	607,080
MPHASIS LTD	299,634	3,610,259	4,741,490
MR PRICE GROUP LTD	757,984	14,267,925	12,512,646
MRF LTD	1,430	1,410,718	1,564,817
MRV ENGENHARIA	418,500	1,330,187	1,309,648
MS+AD INSURANCE GROUP HOLDIN	1,859,720	58,476,660	57,824,003
MTI LTD	52,200	332,256	291,715
MTN GROUP LTD	2,653,857	30,467,501	20,892,014
MTR CORP	5,588,144	25,968,769	30,912,879
MTU AERO ENGINES AG	283,119	29,364,932	54,409,473

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Security Name	Shares	Book Value	Market Value
MUANGTHAI CAPITAL PCL FOREIG	1,199,200	1,009,417	1,194,494
MUANGTHAI CAPITAL PCL NVDR	5,132,000	6,494,773	5,111,862
MUENCHENER RUECKVER AG REG	397,531	73,516,589	84,032,098
MUHAK CO LTD	28,281	837,644	384,439
MUHIBBAH ENGINEERING (M) BHD	549,900	402,255	408,392
MULLEN GROUP LTD	325,400	4,550,667	3,831,728
MULPHA INTERNATIONAL BHD	248,290	220,912	133,380
MULTI COMMODITY EXCH INDIA	20,590	338,505	219,694
MULTIPLAN EMPREENDIMENTOS	88,523	1,786,762	1,311,486
MULTIPLUS SA	51,165	363,907	388,984
MUNTERS GROUP AB	159,337	940,411	809,509
MURATA MANUFACTURING CO LTD	357,404	27,279,883	60,080,914
MURRAY + ROBERTS HOLDINGS	490,330	513,593	626,406
MUSASHI SEIMITSU INDUSTRY CO	49,200	1,017,889	1,627,933
MUSASHINO BANK LTD/THE	85,200	2,376,661	2,530,655
MUTHOOT FINANCE LTD	502,514	2,911,085	2,783,391
MY EG SERVICES BHD	3,413,600	1,016,344	815,478
MYCRONIC AB	164,597	1,744,246	1,843,575
MYER HOLDINGS LTD	3,641,365	5,171,691	995,456
MYOB GROUP LTD	988,425	2,489,416	2,110,560
MYTILINEOS HOLDINGS S.A.	102,988	1,174,319	1,032,893
NABTESCO CORP	211,601	4,058,593	6,514,327
NACHI FUJIKOSHI CORP	56,400	2,530,732	2,523,017
NAGACORP LTD	3,190,000	2,393,583	2,903,160
NAGAILEBEN CO LTD	62,000	905,445	1,576,238
NAGASE + CO LTD	341,567	4,843,912	5,340,984
NAGATANIEN HOLDINGS CO LTD	47,000	451,975	638,180
NAGOYA RAILROAD CO LTD	554,772	11,410,882	14,324,452
NAKAYAMA STEEL WORKS LTD	28,300	207,094	171,438
NAMCHOW HOLDINGS CO LTD	250,000	389,142	498,549
NAMHAE CHEMICAL CORP	41,731	503,220	576,633
NAMPAK LTD	807,103	1,420,702	923,329
NAMURA SHIPBUILDING CO LTD	163,300	1,396,581	689,969
NAMYANG DAIRY PRODUCTS CO	938	478,334	542,012
NAN HAI CORP LTD	25,650,000	701,287	676,768
NAN KANG RUBBER TIRE CO LTD	1,016,000	1,122,642	894,750
NAN LIU ENTERPRISE CO LTD	80,000	436,160	453,942
NAN YA PLASTICS CORP	14,585,363	36,358,031	41,715,521
NAN YA PRINTED CIRCUIT BOARD	310,000	259,100	283,172
NANKAI ELECTRIC RAILWAY CO	203,633	4,847,730	5,653,153
NANOSONICS LTD	531,773	870,609	1,241,565
NANTO BANK LTD/THE	119,600	3,522,209	3,049,252
NANYA TECHNOLOGY CORPORATION	13,482,902	36,639,639	36,793,461
NAPHTHA ISRAEL PETROLEUM CRP	75,448	552,998	441,696
NASPERS LTD N SHS	1,000,500	113,982,025	254,390,698

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NATCO PHARMA LTD	248,969	2,924,439	2,927,743
NATIONAL ALUMINIUM CO LTD	736,941	745,822	695,907
NATIONAL AUSTRALIA BANK LTD	5,366,357	127,242,439	108,678,785
NATIONAL BANK OF CANADA	854,907	29,465,874	41,021,498
NATIONAL BANK OF GREECE	7,482,050	2,207,509	2,297,482
NATIONAL BANK OF PAKISTAN	1,233,402	602,366	482,393
NATIONAL EXPRESS GROUP PLC	1,583,601	6,933,929	8,396,452
NATIONAL GRID PLC	7,580,731	92,509,216	83,910,963
NATIXIS	2,134,515	12,702,259	15,147,312
NATURA COSMETICOS SA	237,066	2,304,798	1,865,153
NATURALENDO TECH CO LTD	30,646	1,057,653	624,194
NATURECELL CO LTD	82,926	4,838,450	1,138,419
NATURGY ENERGY GROUP SA	1,605,093	36,800,112	42,502,936
NAVER CORP	98,473	33,927,217	67,415,791
NAVIGATOR CO SA/THE	724,932	2,500,954	4,316,613
NAVITAS LTD	713,128	2,979,176	2,339,412
NBCC INDIA LTD	540,406	750,254	591,162
NCC AB A SHS	9,793	219,306	162,013
NCC AB B SHS	250,256	3,970,596	4,166,737
NCC GROUP PLC	553,041	2,385,614	1,495,353
NCC LTD	530,346	493,786	743,483
NCSOFT CORP	51,695	13,067,192	17,208,475
NDS CO LTD	10,500	300,538	568,772
NEC CAPITAL SOLUTIONS LTD	16,000	227,006	278,644
NEC CORP	1,028,988	30,431,354	28,241,083
NEC NETWORKS + SYSTEM INTEGR	74,600	1,455,245	1,679,030
NEDBANK GROUP LTD	1,836,219	33,010,154	33,436,099
NEINOR HOMES SA	161,739	3,545,199	3,028,969
NEMAK SAB DE CV	700,400	748,687	484,970
NEMETSCHEK SE	46,395	1,998,700	5,584,773
NEOPOST SA	99,310	6,011,859	2,669,156
NEOWIZ	24,456	866,673	393,885
NEPES CORP	34,370	571,046	485,713
NEPI ROCKCASTLE PLC	397,383	4,856,771	3,550,462
NESTE OYJ	506,466	24,188,400	39,737,015
NESTLE (MALAYSIA) BERHAD	288,900	10,284,220	10,549,016
NESTLE INDIA LTD	75,148	8,665,179	10,759,825
NESTLE SA REG	7,471,904	403,267,699	578,669,034
NET HOLDING AS	158,377	177,566	67,759
NET ONE SYSTEMS CO LTD	237,475	2,253,011	4,084,231
NETCARE LTD	2,515,468	5,244,414	5,069,018
NETCOMPANY GROUP AS	40,100	1,212,258	1,468,522
NETDRAGON WEBSOFT HOLDINGS L	297,500	626,040	657,534
NETENT AB	389,365	2,168,458	2,084,796
NETLINK NBN TRUST	6,228,400	3,814,081	3,380,283

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NETMARBLE CORP	30,141	3,994,352	4,124,273
NETUREN CO LTD	71,600	565,305	624,436
NETWEALTH GROUP LTD	176,228	1,139,233	1,070,294
NEUCA SA	2,547	240,650	185,041
NEVSUN RESOURCES LTD	768,000	3,411,768	2,668,106
NEW CHINA LIFE INSURANCE C H	1,313,671	7,046,714	5,467,036
NEW GOLD INC	1,243,000	6,219,247	2,589,091
NEW PROVENANCE EVERLASTING HLD	28,061,835	2,064,784	196,726
NEW SPORTS GROUP LTD	3,753,000	1,000,398	420,962
NEW WORLD DEPT STORE CHINA	1,059,679	734,810	244,475
NEW WORLD DEVELOPMENT	12,409,110	16,170,512	17,461,914
NEW ZEALAND REFINING CO LTD	379,240	736,381	626,505
NEWCREST MINING LTD	2,456,296	48,893,012	39,563,379
NEWOCEAN ENERGY HLDGS LTD	1,942,000	1,087,578	396,051
NEX GROUP PLC	730,098	5,487,088	9,909,018
NEXANS SA	97,784	5,337,615	3,371,374
NEXEN TIRE CORP	77,318	913,771	711,090
NEXITY	119,501	4,743,215	7,548,219
NEXON CO LTD	1,565,814	13,711,485	22,745,404
NEXT PLC	366,982	17,150,065	29,312,745
NEXTAGE CO LTD	67,000	818,480	764,574
NEXTDC LTD	751,077	2,432,873	4,195,294
NEXTEER AUTOMOTIVE GROUP LTD	1,753,000	3,005,346	2,591,923
NFI GROUP INC	127,403	4,276,268	4,749,586
NGK INSULATORS LTD	587,765	10,726,381	10,469,556
NGK SPARK PLUG CO LTD	346,920	5,320,694	9,897,235
NH FOODS LTD	360,259	14,348,164	14,554,769
NH HOTEL GROUP SA	472,729	2,696,258	3,493,748
NH INVESTMENT + SECURITIES C	535,614	6,887,735	7,184,773
NHK SPRING CO LTD	538,600	5,121,359	5,076,499
NHN ENTERTAINMENT CORP	16,905	1,015,454	984,419
NHPC LTD	6,007,703	2,485,907	2,056,201
NIB HOLDINGS LTD	1,163,160	3,507,620	4,924,365
NIBE INDUSTRIER AB B SHS	718,783	4,555,462	7,724,547
NICE HOLDINGS CO LTD	41,819	727,046	624,752
NICE INFORMATION SERVICE CO	79,139	585,814	781,094
NICE LTD	140,664	7,409,328	14,510,040
NICHI IKO PHARMACEUTICAL CO	89,450	1,808,122	1,319,562
NICHIAS CORP	271,175	1,546,464	3,398,103
NICHIBAN CO LTD	26,500	839,220	722,521
NICHICON CORP	169,200	1,874,606	2,135,527
NICHIDEN CORP	28,300	416,975	545,995
NICHIHA CORP	64,889	843,449	2,454,610
NICHIIGAKKAN CO LTD	87,100	776,444	988,441
NICHIREI CORP	217,317	2,927,163	5,528,816

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NICKEL ASIA CORP	2,424,100	579,566	210,762
NIDEC CORP	874,666	63,826,447	131,280,840
NIEN HSING TEXTILE CO LTD	148,000	128,166	113,348
NIEN MADE ENTERPRISE CO LTD	330,000	3,489,859	2,819,588
NIFCO INC	166,630	3,363,155	5,159,941
NIHON CHOUZAI CO LTD	13,500	538,605	358,570
NIHON KOHDEN CORP	202,018	5,273,945	5,626,556
NIHON M+A CENTER INC	586,916	11,252,504	17,035,480
NIHON NOHYAKU CO LTD	116,400	894,500	748,222
NIHON PARKERIZING CO LTD	238,500	2,390,811	3,436,519
NIHON TOKUSHU TORYO CO LTD	31,600	604,230	670,143
NIHON TRIM CO LTD	10,000	506,275	431,093
NIHON UNISYS LTD	155,226	1,770,691	3,901,496
NIHON YAMAMURA GLASS CO LTD	187,000	392,023	317,393
NIKKISO CO LTD	132,300	1,122,102	1,342,529
NIKKON HOLDINGS CO LTD	155,300	2,782,193	4,078,614
NIKON CORP	1,347,917	25,981,718	21,454,229
NILFISK HOLDING A/S	59,681	1,630,754	2,913,207
NINE DRAGONS PAPER HOLDINGS	4,002,000	5,349,916	5,101,046
NINE ENTERTAINMENT CO HOLDIN	1,405,239	2,687,166	2,574,886
NINTENDO CO LTD	284,494	90,117,678	92,977,771
NIPPO CORP	159,559	2,812,343	2,909,847
NIPPON BEET SUGAR MFG CO LTD	21,700	479,451	469,989
NIPPON CARBON CO LTD	21,899	647,133	1,227,760
NIPPON CERAMIC CO LTD	41,500	662,919	1,081,664
NIPPON CHEMI CON CORP	35,900	1,319,557	1,398,533
NIPPON CHEMIPHAR CO LTD	5,100	201,355	215,253
NIPPON COKE + ENGINEERING CO	427,400	565,328	455,317
NIPPON DENKO CO LTD	967,800	4,071,748	2,752,286
NIPPON DENSETSU KOGYO CO LTD	99,035	1,342,811	2,180,710
NIPPON ELECTRIC GLASS CO LTD	220,471	9,393,225	6,130,553
NIPPON EXPRESS CO LTD	364,182	23,038,450	26,434,553
NIPPON FLOUR MILLS CO LTD	135,113	1,550,294	2,349,367
NIPPON GAS CO LTD	100,200	1,991,417	5,843,832
NIPPON KANZAI CO LTD	32,900	373,343	653,753
NIPPON KAYAKU CO LTD	478,171	4,894,008	5,348,746
NIPPON KOEI CO LTD	29,500	518,102	731,874
NIPPON LIGHT METAL HOLDINGS	1,467,600	2,368,621	3,299,169
NIPPON PAINT HOLDINGS CO LTD	271,887	2,876,154	11,708,581
NIPPON PAPER INDUSTRIES CO L	345,397	7,115,752	5,513,130
NIPPON PARKING DEVELOPMENT C	309,400	183,694	530,727
NIPPON ROAD CO LTD	15,700	589,971	807,927
NIPPON SEIKI CO LTD	138,995	2,289,349	2,617,646
NIPPON SHARYO LTD	135,000	542,823	341,263
NIPPON SHEET GLASS CO LTD	347,199	3,081,848	3,341,436

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NIPPON SHINYAKU CO LTD	92,100	3,173,574	5,720,652
NIPPON SHOKUBAI CO LTD	83,210	4,639,641	6,017,353
NIPPON SIGNAL COMPANY LTD	187,600	1,621,340	1,822,395
NIPPON SODA CO LTD	314,000	1,474,360	1,737,751
NIPPON STEEL + SUMIKIN BUSSA	59,771	2,195,674	2,967,910
NIPPON STEEL + SUMITOMO META	1,830,491	62,122,009	35,952,089
NIPPON SUISAN KAISHA LTD	587,100	1,985,982	2,894,024
NIPPON TELEGRAPH + TELEPHONE	3,089,200	135,650,396	140,452,410
NIPPON TELEVISION HOLDINGS	146,500	2,551,924	2,471,977
NIPPON THOMPSON CO LTD	189,700	1,178,782	1,488,280
NIPPON YAKIN KOGYO CO LTD	300,100	965,594	866,989
NIPPON YUSEN KK	388,235	15,041,895	7,707,568
NIPRO CORP	374,300	4,396,881	4,325,410
NISHAT MILLS LTD	353,200	563,681	409,823
NISHI NIPPON FINANCIAL HOLDI	338,522	4,624,899	3,957,802
NISHI NIPPON RAILROAD CO LTD	141,600	2,792,642	3,854,322
NISHIMATSU CONSTRUCTION CO	333,512	7,250,710	9,574,939
NISHIMATSUYA CHAIN CO LTD	116,500	1,027,269	1,339,963
NISHIO RENT ALL CO LTD	34,523	576,920	1,108,015
NISSAN CHEMICAL CORP	272,076	4,664,324	12,699,254
NISSAN MOTOR CO LTD	6,682,278	63,736,674	65,034,042
NISSAN SHATAI CO LTD	195,400	2,451,048	1,779,972
NISSEI ASB MACHINE CO LTD	17,700	403,683	922,033
NISSEI BUILD KOGYO CO LTD	60,900	548,451	626,786
NISSHA CO LTD	85,000	1,692,340	1,754,255
NISSHIN OILLIO GROUP LTD/THE	112,700	3,026,210	3,388,173
NISSHIN SEIFUN GROUP INC	677,883	9,252,095	14,351,425
NISSHIN STEEL CO LTD	90,372	1,879,129	1,247,495
NISSHINBO HOLDINGS INC	391,717	4,649,638	4,208,398
NISSIN CORP	27,900	439,615	647,343
NISSIN ELECTRIC CO LTD	95,900	594,690	883,979
NISSIN FOODS HOLDINGS CO LTD	225,433	12,348,066	16,302,246
NISSIN KOGYO CO LTD	91,800	1,406,473	1,623,583
NITORI HOLDINGS CO LTD	322,173	36,273,021	50,260,908
NITTA CORP	55,100	1,317,047	2,163,906
NITTETSU MINING CO LTD	16,000	691,590	755,473
NITTO BOSEKI CO LTD	58,700	763,478	1,403,310
NITTO DENKO CORP	324,894	17,033,322	24,588,872
NITTO KOGYO CORP	81,900	1,141,555	1,637,039
NITTO KOHKI CO LTD	23,800	505,853	557,371
NKT A/S	63,303	1,669,647	1,731,000
NMC HEALTH PLC	145,837	5,640,121	6,896,832
NMDC LTD	3,323,686	6,493,367	5,243,968
NN GROUP NV	1,517,145	52,145,006	61,713,604
NOBIA AB	327,809	2,467,890	2,526,540

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NOBLE GROUP LTD	3,980,540	1,933,584	394,113
NOEVIR HOLDING CO	30,700	2,057,883	2,214,535
NOF CORP	149,800	4,168,537	4,841,638
NOHMI BOSAI LTD	45,600	361,823	975,276
NOJIMA CORP	69,900	901,472	1,554,315
NOK CORP	307,183	5,156,068	5,945,925
NOKIA OYJ	22,473,936	199,773,944	129,360,514
NOKIAN RENKAAT OYJ	279,226	8,714,513	11,032,194
NOLATO AB B SHS	44,398	3,379,705	3,588,168
NOMURA CO LTD	94,700	832,123	2,092,095
NOMURA HOLDINGS INC	9,604,885	71,254,496	46,669,518
NOMURA REAL ESTATE HOLDINGS	315,000	6,648,933	6,990,204
NOMURA RESEARCH INSTITUTE LT	322,515	11,071,471	15,635,856
NONGSHIM CO LTD	6,335	1,491,796	1,847,353
NORBORD INC	113,540	3,055,728	4,666,063
NORDEA BANK AB	8,692,707	91,570,358	83,837,107
NORDEX SE	139,007	1,649,495	1,411,665
NORDIC SEMICONDUCTOR ASA	307,642	1,177,054	1,970,322
NORITAKE CO LTD	36,400	1,212,264	2,017,749
NORITSU KOKI CO LTD	43,700	383,282	752,367
NORITZ CORP	122,700	1,916,593	1,999,490
NORMA GROUP SE	82,466	3,497,612	5,656,639
NORSK HYDRO ASA	6,143,849	41,267,687	36,778,366
NORSTAR HOLDINGS INC	19,030	472,524	335,834
NORTH MINING SHARES CO LTD	15,779,000	522,980	207,157
NORTH PACIFIC BANK LTD	1,047,925	5,123,906	3,509,955
NORTH WEST CO INC/THE	115,480	2,312,616	2,573,928
NORTHAM PLATINUM LTD	323,899	1,119,748	866,803
NORTHERN STAR RESOURCES LTD	1,257,989	1,852,533	6,747,916
NORTHGATE PLC	592,292	4,972,167	3,181,070
NORTHLAND POWER INC	273,682	4,654,737	5,103,516
NORWAY ROYAL SALMON ASA	66,414	1,074,941	1,481,408
NORWEGIAN AIR SHUTTLE AS	31,133	713,110	948,841
NORWEGIAN FINANCE HOLDING AS	440,597	5,216,588	4,892,279
NOS SGPS	761,999	4,050,266	4,176,122
NOSTRUM OIL + GAS PLC	223,423	913,129	569,300
NOVA MEASURING INSTRUMENTS	65,006	771,326	1,775,498
NOVAGOLD RESOURCES INC	492,008	3,088,022	2,202,993
NOVARTIS AG REG	5,759,062	385,909,251	436,620,361
NOVATEK MICROELECTRONICS COR	1,451,630	5,990,357	6,546,702
NOVO NORDISK A/S B	4,900,823	150,278,545	227,320,161
NOVOZYMES A/S B SHARES	1,003,591	24,708,121	50,906,904
NRW HOLDINGS LTD	903,092	1,110,439	1,130,988
NS SHOPPING CO LTD	36,269	707,801	429,566
NS SOLUTIONS CORP	84,800	1,429,032	2,138,278

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NS UNITED KAIUN KAISHA LTD	21,600	627,234	419,851
NSD CO LTD	88,500	972,771	2,016,648
NSK LTD	791,060	6,842,293	8,163,062
NTN CORP	800,295	4,194,446	3,280,223
NTT DATA CORP	2,890,880	28,975,900	33,302,604
NTT DOCOMO INC	4,532,261	94,591,656	115,490,513
NTT URBAN DEVELOPMENT CORP	196,867	2,239,003	2,115,034
NUFARM LTD	525,045	4,183,339	3,437,055
NUTRIBIOTECH CO LTD	22,178	658,449	420,875
NUTRIEN LTD	1,422,995	76,720,121	77,367,139
NUVISTA ENERGY LTD	681,300	5,079,538	4,723,445
NWS HOLDINGS LTD	4,140,595	7,582,855	7,167,120
NYRSTAR NV	214,239	3,374,829	1,150,120
NZME LTD	393,723	257,181	228,358
O NET TECHNOLOGIES GROUP LTD	685,000	306,785	409,492
O2 CZECH REPUBLIC AS	76,401	861,404	876,076
OBARA GROUP INC	26,700	600,098	1,523,442
OBAYASHI CORP	2,474,064	21,453,980	25,753,585
OBEROI REALTY LTD	101,606	446,030	707,898
OBI PHARMA INC	107,000	1,113,720	547,485
OBIC BUSINESS CONSULTANTS	12,900	591,020	916,562
OBIC CO LTD	184,531	8,164,323	15,276,931
OBRASCON HUARTE LAIN S.A.	404,442	3,286,006	1,294,318
OBSIDIAN ENERGY LTD	1,686,900	2,614,101	1,910,739
OC OERLIKON CORP AG REG	360,814	6,413,390	5,519,678
OCADO GROUP PLC	1,168,147	4,470,297	15,846,585
OCEAN YIELD ASA	100,679	817,632	878,273
OCEANA GROUP LTD	61,051	432,765	351,885
OCEANAGOLD CORP	1,297,900	3,362,521	3,601,304
OCI CO LTD	94,738	14,095,815	8,755,508
OCI NV	170,532	5,573,498	4,605,292
ODAKYU ELECTRIC RAILWAY CO	816,238	15,370,789	17,523,712
ODONTOPREV S.A.	1,980,083	8,973,602	6,726,539
OESTERREICHISCHE POST AG	94,892	3,419,366	4,331,936
OFX GROUP LTD	497,723	1,224,231	641,711
OGAKI KYORITSU BANK LTD/THE	115,139	3,156,547	2,924,083
OHARA INC	19,200	496,608	559,888
OHL MEXICO SAB DE CV	519,000	762,186	765,730
OHSHO FOOD SERVICE CORP	22,600	779,197	1,289,505
OIL + GAS DEVELOPMENT CO LTD	7,653,085	11,967,920	9,767,844
OIL REFINERIES LTD	4,771,798	2,153,915	2,003,593
OIL SEARCH LTD	3,614,551	20,007,880	23,768,433
OILES CORP	75,500	1,275,696	1,438,225
OITA BANK LTD/THE	51,699	2,114,207	1,757,295
OJI HOLDINGS CORP	2,341,449	11,720,453	14,522,417

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OKABE CO LTD	102,200	566,417	889,458
OKAMOTO INDUSTRIES INC	153,344	675,149	1,751,277
OKAMURA CORP	228,800	1,936,625	3,366,984
OKASAN SECURITIES GROUP INC	514,000	2,692,193	2,529,048
OKI ELECTRIC INDUSTRY CO LTD	319,280	4,471,580	3,574,299
OKINAWA ELECTRIC POWER CO	116,829	1,722,427	2,436,464
OKUMA CORP	50,000	2,567,999	2,645,240
OKUMURA CORP	144,100	3,917,415	4,702,943
OKURA INDUSTRIAL CO LTD	17,400	288,793	409,375
OKUWA CO LTD	54,000	585,023	566,497
OLD MUTUAL LTD	4,817,818	9,913,062	9,768,329
OLYMPUS CORP	867,090	28,007,801	32,487,009
OMNIA HOLDINGS LTD	147,725	1,779,141	1,422,687
OMRON CORP	443,611	14,363,899	20,705,718
OMV AG	484,332	26,357,018	27,465,464
ONEMARKET LTD	169,397	194,825	160,203
ONESAVINGS BANK PLC	510,326	2,849,139	2,766,451
ONEX CORPORATION	391,821	22,349,669	28,740,589
ONO PHARMACEUTICAL CO LTD	1,626,400	30,570,801	38,132,630
ONOKEN CO LTD	32,100	378,359	541,641
ONTEX GROUP NV	186,797	5,727,381	4,102,366
ONWARD HOLDINGS CO LTD	504,079	3,779,623	3,868,254
OOH MEDIA LTD	137,543	467,026	503,037
OOH MEDIA LTD	316,349	1,077,432	1,156,985
OOREDOO QPSC	191,993	4,574,591	3,834,060
OPAP SA	467,821	4,857,308	5,287,261
OPEN DOOR INC	27,500	603,713	566,560
OPEN HOUSE CO LTD	53,200	3,189,731	3,150,743
OPEN TEXT CORP	596,610	10,120,916	20,985,324
OPHIR ENERGY PLC	1,608,847	8,599,560	1,072,661
OPTEX GROUP CO LTD	69,200	682,690	1,936,713
OPTORUN CO LTD	19,600	726,458	753,812
OPTOTECH CORP	565,681	321,741	545,485
OPUS GLOBAL NYILVANOSAN MU	123,118	276,482	302,233
ORACLE CORP JAPAN	132,747	8,507,245	10,846,029
ORACLE FINANCIAL SERVICES	30,629	1,597,854	1,821,557
ORANGE	5,714,764	114,804,692	95,713,793
ORANGE BELGIUM	77,193	1,893,649	1,303,232
ORANGE LIFE INSURANCE LTD	72,860	3,426,703	2,735,927
ORANGE POLSKA SA	2,763,000	5,515,883	3,424,277
ORASCOM CONSTRUCTION LTD	68,860	551,474	558,424
ORASCOM INVESTMENT HOLDING	5,784,958	586,034	232,821
ORGANIZACION SORIANA S.A.B B	533,264	1,134,397	977,500
ORGANO CORP	14,500	531,519	414,323
ORICA LTD	776,326	13,575,693	10,181,193

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ORIENT CORP	1,661,369	3,210,336	2,234,857
ORIENT OVERSEAS INTL LTD	452,300	2,938,435	4,404,556
ORIENT SEMICONDUCTOR ELECTR	994,000	428,720	330,915
ORIENTAL BANK OF COMMERCE	263,004	387,525	290,393
ORIENTAL LAND CO LTD	621,900	38,578,845	65,269,602
ORIENTAL UNION CHEMICAL	825,300	675,422	890,577
ORIENTAL WEAVERS	215,453	177,548	146,927
ORIFLAME HOLDING AG	50,314	1,728,270	1,624,266
ORIGIN ENERGY LTD	4,288,043	32,312,351	31,777,245
ORIGIN ENTERPRISES PLC	311,688	2,227,494	2,245,334
ORIGIN PROPERTY PCL F	1,025,900	662,694	507,841
ORIOLA CORP B	269,721	961,002	962,059
ORION CORP/REPUBLIC OF KOREA	57,352	5,698,636	7,667,517
ORION HOLDINGS CORP	93,404	2,310,698	2,304,720
ORION OYJ CLASS B	222,297	8,529,124	5,992,847
ORIX CORP	4,783,799	69,760,640	75,666,644
ORKLA ASA	1,722,123	17,231,126	15,086,325
OROCOBRE LTD	459,026	1,474,619	1,753,412
ORORA LTD	2,944,686	3,547,915	7,767,180
ORPEA	88,673	7,767,307	11,833,503
ORSTED A/S	365,128	17,314,289	22,085,624
OSAKA GAS CO LTD	1,581,535	31,616,081	32,732,984
OSAKA SODA CO LTD	50,500	966,554	1,438,428
OSAKA STEEL CO LTD	23,300	400,726	444,270
OSAKA TITANIUM TECHNOLOGIES	38,100	577,457	569,617
OSAKI ELECTRIC CO LTD	97,100	746,930	746,013
OSG CORP	200,862	4,078,085	4,140,008
OSISKO GOLD ROYALTIES LTD	356,350	4,774,577	3,372,654
OSJB HOLDINGS CORP	220,700	642,875	557,902
OSRAM LICHT AG	167,120	7,193,767	6,829,236
OSSTEM IMPLANT CO LTD	21,651	441,704	988,816
OTELLO CORP ASA	278,670	1,549,738	738,525
OTOKAR OTOMOTIV VE SAVUNMA	10,152	357,861	167,198
OTP BANK PLC	1,964,337	56,011,102	71,146,951
OTSUKA CORP	394,356	10,808,892	15,469,479
OTSUKA HOLDINGS CO LTD	1,413,019	54,431,386	68,428,059
OTTOGI CORPORATION	2,872	2,225,918	2,213,592
OUE LTD	841,000	1,614,125	962,200
OUTOKUMPU OYJ	649,289	4,223,185	4,039,038
OUTOTEC OYJ	308,397	2,881,397	2,455,671
OUTSOURCING INC	174,300	1,353,126	3,235,325
OVERSEA CHINESE BANKING CORP	9,526,617	68,205,306	81,327,335
OVS SPA	368,562	2,608,903	1,203,160
OYO CORP	42,000	489,677	535,025
OZ MINERALS LTD	847,079	7,341,751	5,895,641

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OZNER WATER INTERNATIONAL HO	1,550,000	345,819	361,547
PACIFIC BASIN SHIPPING LTD	8,479,000	3,048,820	2,323,621
PACIFIC INDUSTRIAL CO LTD	117,900	888,877	1,732,869
PACIFIC METALS CO LTD	30,300	1,052,243	1,114,725
PACIFIC TEXTILES HOLDINGS	1,357,000	1,149,256	1,153,687
PACK CORP/THE	26,600	485,344	859,730
PACT GROUP HOLDINGS LTD	644,942	2,497,054	2,511,236
PADDY POWER BETFAIR PLC	142,961	18,020,707	15,665,780
PADDY POWER BETFAIR PLC	42,315	4,719,600	4,693,465
PADINI HOLDINGS BERHAD	626,100	762,840	925,317
PAGE INDUSTRIES LTD	7,198	2,273,221	2,922,090
PAGEGROUP PLC	744,805	3,871,125	5,541,060
PAKISTAN OILFIELDS LTD	171,144	764,822	949,078
PAKISTAN PETROLEUM LTD	11,332,830	14,688,422	20,052,904
PAKISTAN STATE OIL CO LTD	555,616	1,492,213	1,456,222
PAKUWON JATI TBK PT	32,602,800	1,279,405	1,205,826
PAL GROUP HOLDINGS CO LTD	28,700	634,162	678,602
PALFINGER AG	21,394	487,840	810,555
PALM HILLS DEVELOPMENTS SAE	1,364,266	425,412	341,638
PALTAC CORPORATION	72,200	2,488,549	4,158,678
PAN AMERICAN SILVER CORP	315,722	6,515,199	5,647,450
PAN INTERNATIONAL INDUSTRIAL	461,530	406,037	325,464
PAN JIT INTERNATIONAL INC	454,000	213,751	848,779
PAN OCEAN CO LTD	402,066	1,825,100	1,762,308
PANALPINA WELTTRANSPORT REG	61,230	6,879,994	8,324,739
PANASONIC CORP	6,647,793	97,819,618	89,635,524
PANDA GREEN ENERGY GROUP LTD	7,042,000	915,447	511,626
PANDORA A/S	944,875	95,788,603	66,007,251
PANDOX AB	159,490	2,783,059	2,713,434
PANIN FINANCIAL TBK PT	19,586,700	425,294	278,834
PAPELES Y CARTONES DE EUROPA	131,549	761,103	2,604,888
PARADE TECHNOLOGIES LTD	93,801	878,241	1,575,221
PARADISE CO LTD	107,215	2,739,232	1,736,412
PARAGON BANKING GROUP PLC	850,304	3,444,204	5,384,058
PARAMOUNT BED HOLDINGS CO LT	50,604	1,474,584	2,170,081
PARAMOUNT RESOURCES LTD A	149,900	3,302,841	1,696,766
PARCO CO LTD	31,400	290,873	342,164
PAREX RESOURCES INC	345,700	3,920,045	6,522,691
PARGESA HOLDING SA BR	96,030	8,852,046	8,133,464
PARIS MIKI HOLDINGS INC	42,000	356,110	189,970
PARK24 CO LTD	366,279	7,223,102	9,970,037
PARKLAND FUEL CORP	305,274	5,854,493	7,495,800
PARKSON RETAIL GROUP LTD	2,114,500	264,746	258,739
PARMALAT SPA	549,222	1,643,942	1,853,196
PARQUE ARAUCO S.A.	1,039,228	2,749,172	2,924,802

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PARTNER COMMUNICATIONS CO	202,485	941,904	758,928
PARTNERS GROUP HOLDING AG	68,704	32,800,394	50,337,036
PARTRON CO LTD	83,019	577,341	528,878
PASON SYSTEMS INC	170,400	2,261,186	2,787,645
PASONA GROUP INC	34,400	233,877	559,642
PATRIZIA IMMOBILIEN AG	92,661	454,042	1,786,157
PAX GLOBAL TECHNOLOGY LTD	923,000	734,148	455,297
PAZ OIL CO LTD	27,734	4,481,016	3,635,942
PC DEPOT CORP	61,940	323,978	324,337
PC JEWELLER LTD	1,570,018	8,694,080	3,133,620
PCCW LTD	17,678,552	10,098,065	9,959,811
PCHOME ONLINE INC	107,400	677,546	452,659
PEAB AB	482,060	3,454,716	3,645,356
PEARL ABYSS CORP	12,513	2,772,165	2,526,178
PEARSON PLC	2,110,255	25,449,885	24,656,678
PEGASUS HAVA TASIMACILIGI AS	331,356	1,977,568	1,780,753
PEGATRON CORP	5,596,280	13,269,046	11,508,823
PEMBINA PIPELINE CORP	1,089,786	34,353,606	37,719,379
PENDAL GROUP LTD	576,422	4,104,478	4,220,563
PENDRAGON PLC	1,038,961	686,768	335,378
PENNON GROUP PLC	815,708	9,882,112	8,555,203
PENTA OCEAN CONSTRUCTION CO	655,100	4,621,391	4,388,428
PEOPLE S INSURANCE CO GROU H	21,643,336	10,448,720	10,179,647
PEPPER FOOD SERVICE CO LTD	28,500	1,355,175	1,175,868
PEPTIDREAM INC	144,300	3,706,052	6,005,715
PEPTRON INC	14,085	690,122	652,118
PEREGRINE HOLDINGS LTD	304,544	569,730	479,049
PERMANENT TSB GROUP HOLDINGS	245,513	1,035,519	573,298
PERNOD RICARD SA	447,519	46,416,653	73,097,895
PERPETUAL LTD	84,027	3,566,537	2,582,667
PERSEUS MINING LTD	2,187,894	2,760,405	695,106
PERSIMMON PLC	922,308	25,479,713	30,843,774
PERSISTENT SYSTEMS LTD FOR	67,149	725,659	795,272
PERSOL HOLDINGS CO LTD	353,007	4,490,033	7,875,053
PERUSAHAAN GAS NEGARA PERSER	14,732,100	3,333,681	2,050,980
PETKIM PETROKIMYA HOLDING AS	3,133,723	4,323,037	3,310,752
PETRA DIAMONDS LTD	1,817,107	2,625,099	1,350,658
PETROBRAS PETROLEO BRAS	6,919,200	37,058,034	34,925,109
PETROBRAS PETROLEO BRAS PR	6,637,000	42,834,131	29,653,800
PETROBRAS DISTRIBUIDORA SA	3,260,209	15,069,642	15,498,576
PETROFAC LTD	667,569	4,482,819	5,150,658
PETROLEUM GEO SERVICES	884,694	5,734,311	4,145,375
PETRON CORP	2,597,700	573,085	432,240
PETRONET LNG LTD FOR	463,233	1,444,795	1,482,021
PETS AT HOME GROUP PLC	1,587,465	4,496,949	2,714,128

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PEUGEOT SA	1,394,612	30,576,615	31,849,156
PEYTO EXPLORATION + DEV CORP	485,600	9,022,712	3,735,811
PFEIFFER VACUUM TECHNOLOGY	17,563	1,803,240	2,889,252
PFIZER LIMITED	16,689	549,145	628,319
PFNONWOVENS SA	1,116	35,711	45,578
PGE SA	3,893,470	12,323,550	9,713,006
PHARMA MAR SA	348,504	1,811,918	620,110
PHARMAENGINE INC	101,584	590,847	478,125
PHARMAESSENTIA CORP	203,000	1,130,320	1,331,650
PHARMALLY INTERENATIONAL HOL	42,984	489,530	531,511
PHARMICELL CO LTD	108,884	596,029	1,548,507
PHIHONG TECHNOLOGY CO LTD	462,357	253,978	169,089
PHISON ELECTRONICS CORP	407,000	3,602,374	3,217,180
PHOENIX GROUP HOLDINGS	974,752	8,439,945	8,712,427
PHOENIX GROUP HOLDINGS	467,500	-	1,018,902
PHOENIX HOLDINGS LTD/THE	430,056	2,269,473	2,243,944
PHOENIX MEDIA INVESTMENT HOL	1,732,000	494,574	150,120
PHOENIX MILLS LTD	71,663	669,028	697,228
PI INDUSTRIES LTD	84,553	888,924	929,324
PIA CORP	13,300	640,365	748,061
PIAGGIO + C. S.P.A.	348,768	905,904	877,118
PICC PROPERTY + CASUALTY H	37,414,940	47,749,115	40,393,418
PICK N PAY STORES LTD	1,632,065	8,953,088	8,904,392
PICTON PROPERTY INCOME LTD	1,275,186	1,084,765	1,532,044
PIDILITE INDUSTRIES LTD	172,683	1,900,652	2,680,411
PIGEON CORP	312,714	7,645,522	15,217,158
PILBARA MINERALS LTD	3,350,976	1,524,401	2,141,626
PILIPINAS SHELL PETROLEUM	878,760	1,244,350	844,716
PILOT CORP	63,400	2,808,491	3,531,603
PING AN INSURANCE GROUP CO H	14,444,192	124,004,403	132,926,813
PIOLAX INC	54,600	720,489	1,315,152
PIONEER CORP	961,500	2,489,268	1,336,803
PIONEER FOODS GROUP LTD	198,908	2,283,554	1,624,062
PIONEERS HOLDING	475,953	669,315	216,294
PIRAEUS BANK S.A	434,966	1,831,503	1,482,907
PIRAMAL ENTERPRISES LTD	186,102	5,926,392	6,889,156
PIRELLI + C SPA	653,023	5,179,186	5,452,952
PIXART IMAGING INC	138,000	354,438	515,998
PKO BANK POLSKI SA	1,571,620	15,783,889	15,527,511
PKP CARGO SA	40,017	829,182	474,567
PLASTIC OMNIUM	102,988	3,267,818	4,354,024
PLATINUM ASSET MANAGEMENT	465,812	2,068,986	1,982,391
PLAY COMMUNICATIONS SA	102,904	1,032,150	703,626
PLAYTECH PLC	1,010,398	11,334,269	10,044,858
PLDT INC	269,973	9,441,313	6,525,791

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PLENUS CO LTD	81,500	1,516,136	1,336,198
PLUS500 LTD	99,889	1,521,756	2,129,838
POLA ORBIS HOLDINGS INC	446,488	10,934,621	19,650,873
POLSKI KONCERN NAFTOWY ORLEN	1,310,437	33,305,207	29,422,224
POLSKIE GORNICTWO NAFTOWE I	5,880,555	9,686,218	8,968,594
POLY CULTURE GROUP CORP H	122,600	338,899	195,336
POLY PROPERTY GROUP CO LTD	5,078,844	2,527,395	2,097,452
POLYMETAL INTERNATIONAL PLC	488,050	6,097,165	4,317,133
POLYPIPE GROUP PLC	395,559	2,031,997	2,010,612
POONGSAN CORP	58,755	1,695,165	1,795,072
PORR AG	31,327	1,174,142	1,053,385
PORSCHE AUTOMOBIL HLDG PRF	395,586	31,152,436	25,199,443
PORTO SEGURO SA	326	3,920	3,447
POS MALAYSIA BERHAD	444,500	463,802	437,953
POSCO	260,036	81,888,716	76,762,534
POSCO CHEMTECH CO LTD	43,590	565,861	1,722,871
POSCO DAEWOO CORP	94,426	2,477,767	1,813,115
POSCO ICT CO LTD	111,994	640,081	684,324
POSIFLEX TECHNOLOGY INC	87,766	471,580	333,924
POSTAL SAVINGS BANK OF CHI H	24,227,000	15,404,996	15,779,843
POSTE ITALIANE SPA	2,108,745	16,603,155	17,653,015
POSTNL NV	1,252,912	3,812,921	4,703,024
POU CHEN	8,025,000	10,323,240	9,317,776
POU SHENG INTL HOLDINGS LTD	4,464,000	1,006,887	853,488
POWER ASSETS HOLDINGS LTD	4,158,062	29,024,737	29,070,315
POWER CORP OF CANADA	1,054,955	27,268,606	23,610,077
POWER FINANCE CORPORATION	2,279,085	3,256,175	2,571,310
POWER FINANCIAL CORP	609,101	16,819,339	14,238,364
POWER GRID CORP OF INDIA LTD	2,246,431	6,284,239	6,126,332
POWERLONG REAL ESTATE HOLDIN	1,955,000	540,616	1,054,070
POWERTECH TECHNOLOGY INC	2,305,600	5,898,627	6,692,543
POWSZECHNY ZAKLAD UBEZPIECZE	973,238	11,027,714	10,132,832
POYA INTERNATIONAL CO LTD	121,311	1,189,882	1,305,083
PP LONDON SUMATRA INDONES PT	4,372,700	629,562	302,092
PP PERSERO TBK PT	2,925,900	737,157	407,339
PPB GROUP BERHAD	1,931,100	8,700,191	9,408,107
PPC LTD	18,581,941	22,359,538	9,801,910
PRADA S.P.A.	1,126,568	6,430,772	5,212,501
PRAIRIESKY ROYALTY LTD	718,639	16,151,924	14,176,656
PRECIOUS SHIPPING PCL FORGN	763,836	202,486	255,918
PRECISION DRILLING CORP	775,700	6,183,394	2,565,126
PREMIER FOODS PLC	1,484,464	2,886,719	742,789
PREMIER INVESTMENTS LTD	222,749	1,941,898	2,778,078
PREMIER OIL PLC	2,311,916	6,102,340	3,928,321
PREMIUM BRANDS HOLDINGS CORP	70,800	4,406,932	6,096,943

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PRESIDENT CHAIN STORE CORP	3,702,013	35,401,428	41,951,736
PRESIDENT SECURITIES CORP	1,292,000	659,411	629,293
PRESS KOGYO CO LTD	294,200	1,225,339	1,726,448
PRESS METAL ALUMINIUM HOLDIN	4,243,300	5,291,927	4,579,970
PRESSANCE CORP	88,400	958,578	1,366,323
PRESTIGE ESTATE PROJ FOR	140,192	476,830	552,563
PRESTIGE INTERNATIONAL INC	96,700	788,894	1,298,180
PRETIUM RESOURCES INC	362,200	3,091,202	2,662,567
PRIMA MEAT PACKERS LTD	438,470	1,291,403	2,537,438
PRIMARY HEALTH CARE LTD	1,185,187	4,457,803	3,056,107
PRIMAX ELECTRONICS LTD	712,000	1,199,845	1,443,220
PRINCE HOUSING DEVELOPMENT	2,757,840	1,221,633	1,004,051
PROMETIC LIFE SCIENCES INC	1,464,100	3,378,486	578,762
PROMOTORA Y OPERADORA DE INF	516,845	5,618,845	4,665,758
PRONEXUS INC	29,700	214,709	354,743
PROPERTY + BUILDING CORP LTD	2,606	97,558	201,401
PROSEGUR CASH SA	800,332	2,420,744	2,158,529
PROSEGUR COMP SEGURIDAD	618,800	3,129,215	4,042,277
PROSIEBENSAT.1 MEDIA SE	755,348	31,288,304	19,163,838
PROVIDENT FINANCIAL PLC	548,413	5,323,349	4,342,807
PROXIMUS	380,865	12,911,131	8,586,754
PRUDENTIAL PLC	8,383,829	132,553,653	191,987,550
PRUKSA HOLDING PCL FOREIGN	842,400	566,536	483,115
PRYSMIAN SPA	657,519	14,987,308	16,374,756
PSG GROUP LTD	188,228	3,293,099	2,969,076
PSP SWISS PROPERTY AG REG	70,610	5,922,490	6,542,243
PTC INDIA LTD	625,446	803,430	691,491
PTG ENERGY PCL FOREIGN	619,300	311,748	269,180
PTT EXPLOR + PROD PCL NVDR	1,612,400	5,705,096	6,837,978
PTT EXPLORATION + PROD FOR	8,911,283	27,597,827	37,791,587
PTT GLOBAL CHEMICAL PCL FOR	9,797,100	25,208,661	21,587,332
PTT GLOBAL CHEMICAL PCL NVDR	14,875,300	46,223,645	32,776,846
PTT PCL NVDR	3,289,100	6,000,431	4,765,373
PTT PCL/FOREIGN	37,459,900	48,892,628	54,273,323
PUBLIC BANK BERHAD	8,830,987	48,336,578	51,068,661
PUBLIC POWER CORP	208,246	319,178	450,291
PUBLICIS GROUPE	492,734	29,486,521	33,907,700
PUMA SE	18,367	9,891,610	10,743,644
PUMA SE	1,113	547,490	651,041
PUNJAB NATIONAL BANK FOREIGN	11,969,680	31,400,456	13,303,527
PUREGOLD PRICE CLUB INC	1,488,880	1,399,440	1,300,076
PVR LTD	28,986	626,894	581,412
PW MEDTECH GROUP LTD	865,000	289,787	170,895
PZ CUSSONS PLC	454,924	1,974,505	1,353,783
Q TECHNOLOGY GROUP CO LTD	509,000	858,537	386,026

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QANTAS AIRWAYS LTD	4,348,308	12,634,797	19,790,519
QATAR ELECTRICITY + WATER CO	62,316	3,375,843	3,217,121
QATAR GAS TRANSPORT(NAKILAT)	376,903	1,976,490	1,635,558
QATAR INTERNATIONAL ISLAMIC	46,833	790,294	681,979
QATAR ISLAMIC BANK	242,350	7,235,855	7,721,121
QATAR NATIONAL BANK	883,539	36,498,552	36,884,902
QATAR NAVIGATION	106,048	1,911,386	1,893,194
QBE INSURANCE GROUP LTD	3,438,573	45,561,902	24,745,338
QGEP PARTICIPACOES SA	485,500	1,524,608	1,867,599
QIAGEN N.V.	1,101,777	33,455,322	40,135,065
QIANHAI HEALTH HOLDINGS LTD	18,684,649	897,244	176,238
QINETIQ GROUP PLC	1,554,726	4,463,650	5,535,937
QINGDAO PORT INTERNATIONAL H	1,337,000	774,672	1,002,053
QINGLING MOTORS CO LTD H	1,116,000	366,930	342,818
QISDA CORP	3,146,149	1,616,657	2,218,614
QOL HOLDINGS CO LTD	49,000	766,604	916,607
QUALICORP CONS E CORR SEG SA	732,000	5,914,858	3,512,169
QUALITAS CONTROLADORA SAB CV	239,100	533,329	597,393
QUALITY HOUSE PCL FOREIGN	9,895,600	703,816	919,965
QUALITY HOUSES PCL NVDR	3,782,200	366,307	351,620
QUANTA COMPUTER INC	7,227,785	14,287,940	12,683,028
QUANTA STORAGE INC	221,000	200,694	204,412
QUBE HOLDINGS LTD	2,855,765	5,424,348	5,085,055
QUEBECOR INC CL B	554,900	6,826,135	11,355,740
QUESS CORP LTD	50,569	803,392	842,214
QUILTER PLC	3,263,285	5,980,578	6,243,666
QUINTIS LTD	776,487	-	1
RADIANT OPTO ELECTRONICS COR	1,473,634	3,813,263	2,948,380
RADICO KHAITAN LTD	71,826	172,829	433,849
RADISSON HOSPITALITY AB	123,118	401,750	395,668
RADIUM LIFE TECH CO LTD	1,064,535	534,970	391,059
RAFFLES MEDICAL GROUP LTD	1,977,778	1,334,985	1,465,021
RAGING RIVER EXPLORATION INC	497,900	4,050,203	2,157,459
RAI WAY SPA	235,657	1,165,436	1,103,317
RAIA DROGASIL SA	29,731	539,549	513,110
RAIFFEISEN BANK INTERNATIONA	459,330	14,876,670	14,099,090
RAIN INDUSTRIES LTD	109,206	627,578	307,463
RAISIO OYJ V SHS	264,810	1,047,161	1,123,866
RAITO KOGYO CO LTD	98,600	545,429	1,030,820
RAJESH EXPORTS LTD	132,871	1,259,460	1,166,488
RAK PROPERTIES	1,412,701	221,215	246,145
RAKUTEN INC	1,468,711	16,777,915	9,936,821
RALLYE SA	76,658	2,079,057	877,120
RAMAYANA LESTARI SENTOSA PT	4,053,400	429,473	421,463
RAMCO CEMENTS LTD/THE	95,512	718,196	979,167

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RAMI LEVY CHAIN STORES HASHI	17,006	724,222	824,156
RAMIRENT OYJ	188,807	1,493,347	2,006,020
RAMSAY HEALTH CARE LTD	323,963	10,100,738	12,920,653
RAND MERCHANT INVESTMENT HOL	813,500	2,623,579	2,222,751
RANDGOLD RESOURCES LTD	314,363	25,656,866	24,155,207
RANDON PARTICIPACOES SA PREF	275,838	583,446	442,356
RANDSTAD NV	326,974	16,238,534	19,248,272
RANK GROUP PLC	567,555	1,562,474	1,434,189
RASSINI SAB DE CV	123,400	517,837	426,971
RATCHABURI ELEC GEN HODG FOR	2,172,700	3,469,495	3,361,029
RATCHABURI ELECTRICITY NVDR	458,300	779,373	708,961
RATHBONE BROTHERS PLC	165,059	5,146,746	5,652,825
RATIONAL AG	7,096	3,680,720	4,631,281
RATOS AB B SHS	531,975	3,196,113	1,781,575
RATTANINDIA POWER LTD	2,624,483	296,758	135,984
RAUBEX GROUP LTD	189,187	362,017	267,502
RAYMOND LTD	17,435	138,631	233,323
RAZER INC	4,725,000	1,351,451	1,144,294
RCR TOMLINSON LTD	339,154	912,081	746,740
RCS MEDIAGROUP SPA	226,441	257,867	285,532
REA GROUP LTD	174,650	9,241,011	11,725,876
REAL GOLD MINING LTD	5,371,500	1	1
REALTEK SEMICONDUCTOR CORP	1,619,915	5,407,844	5,897,652
REC LTD	2,792,832	5,777,761	4,265,779
REC SILICON ASA	4,189,688	1,830,622	470,867
RECHI PRECISION CO LTD	419,136	382,192	445,414
RECKITT BENCKISER GROUP PLC	1,202,134	69,180,203	99,020,295
RECORDATI SPA	266,049	7,185,947	10,579,909
RECRUIT HOLDINGS CO LTD	3,574,339	63,973,454	98,938,504
RED ELECTRICA CORPORACION SA	1,070,541	17,717,277	21,798,442
RED STAR MACALLINE GROUP C H	1,213,107	1,449,368	1,635,938
REDCO GROUP	1,150,000	572,966	586,327
REDES ENERGETICAS NACIONAIS	1,028,103	3,081,756	2,880,869
REDINGTON INDIA LTD	280,642	544,448	448,314
REDROW PLC	809,300	4,053,350	5,694,992
REGINA MIRACLE INTERNATIONAL	711,000	925,848	552,817
REGIONAL SAB DE CV	338,100	1,988,499	1,834,322
REGIS HEALTHCARE LTD	274,484	1,094,624	665,192
REGIS RESOURCES LTD	1,209,302	2,874,302	4,574,682
REJECT SHOP LTD/THE	83,197	650,924	349,150
RELIA INC	113,090	1,315,705	1,614,186
RELIANCE CAPITAL LTD	780,857	5,182,171	4,419,139
RELIANCE COMMUNICATIONS LTD	2,326,342	2,101,636	466,864
RELIANCE HOME FINANCE LTD	140,077	138,827	123,077
RELIANCE INDUSTRIES LTD	6,580,799	78,552,285	93,402,875

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RELIANCE INFRASTRUCTURE LTD	629,500	4,628,791	3,599,309
RELIANCE POWER LTD	861,094	1,144,661	402,175
RELIANCE WORLDWIDE CORP LTD	1,506,324	4,033,843	5,965,397
RELO GROUP INC	190,800	3,041,318	5,036,782
RELX NV	3,826,774	62,038,231	81,607,142
RELX PLC	3,504,237	58,064,730	75,064,488
REMGRO LTD	540,370	8,686,508	8,054,150
REMY COINTREAU	48,701	5,595,029	6,311,557
RENAULT SA	452,406	40,299,528	38,469,305
RENESAS ELECTRONICS CORP	1,462,200	15,290,169	14,336,200
RENEWI PLC	1,283,770	1,700,333	1,322,020
RENGO CO LTD	1,034,400	7,297,683	9,105,223
RENISHAW PLC	83,797	1,959,051	5,863,551
RENTIAN TECHNOLOGY HOLDING	4,940,000	350,340	210,938
RENTOKIL INITIAL PLC	3,705,426	7,608,797	17,161,454
REPCO HOME FINANCE LTD	45,597	495,026	367,891
REPLY SPA	48,498	2,043,379	3,295,509
REPSOL SA	5,851,034	117,729,820	114,528,047
REPSOL SA	5,194,761	2,925,973	2,948,267
RESOLUTE MINING LTD	1,208,080	1,625,782	1,138,052
RESONA HOLDINGS INC	6,725,752	41,254,716	35,983,213
RESORTTRUST INC	118,222	1,924,504	2,091,953
RESTAURANT BRANDS INTERN	993,667	42,252,595	59,901,777
RESTAURANT GROUP PLC	498,292	1,957,148	1,851,247
RESURS HOLDING AB	231,214	1,416,628	1,488,702
RETAIL FOOD GROUP LTD	367,923	1,543,457	146,794
RETAIL PARTNERS CO LTD	78,500	1,164,079	1,186,377
REUNERT LTD	239,448	1,347,558	1,402,316
REXEL SA	1,099,556	19,733,065	15,809,839
RHB BANK BHD	1,802,711	2,371,195	2,436,639
RHEINMETALL AG	92,486	11,888,636	10,210,785
RHEON AUTOMATIC MACHINERY	46,100	943,078	803,675
RHI MAGNESITA NV	51,424	1,432,920	3,123,058
RHOEN KLINIKUM AG	49,268	1,241,142	1,436,921
RHT HEALTH TRUST	1,185,200	785,825	673,656
RHYTHM WATCH CO LTD	16,500	213,270	308,802
RIB SOFTWARE SE	88,937	3,565,007	2,066,385
RICH DEVELOPMENT CO LTD	947,000	353,055	323,033
RICHTER GEDEON NYRT	525,546	11,183,558	9,601,355
RICOH CO LTD	2,511,058	29,417,305	23,032,862
RICOH LEASING CO LTD	42,100	1,077,804	1,385,406
RIETER HOLDING AG REG	7,258	1,235,388	1,253,585
RIGHT ON CO LTD	39,900	381,155	384,717
RIGHTMOVE PLC	248,030	13,994,030	17,388,218
RIKEN CORP	18,100	700,542	947,772

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RIKEN KEIKI CO LTD	36,200	711,281	818,352
RIKEN TECHNOS CORP	117,600	428,947	588,186
RIKEN VITAMIN CO LTD	16,600	613,317	659,414
RINGER HUT CO LTD	47,500	760,714	1,112,400
RINNAI CORP	113,995	8,002,236	10,054,901
RIO TINTO LTD	1,478,445	87,880,217	91,145,587
RIO TINTO PLC	4,355,766	221,192,506	241,587,007
RIPLEY CORP SA	1,272,796	1,091,695	1,208,858
RISO KAGAKU CORP	73,300	860,343	1,549,183
RITCHIE BROS AUCTIONEERS	834,503	18,294,105	28,445,866
RITEK CORPORATION	2,037,672	376,815	979,120
RMB HOLDINGS LTD	1,824,338	10,072,245	10,087,849
ROAD KING INFRASTRUCTURE LTD	819,000	1,023,686	1,432,254
ROBINSON PCL FOREIGN	835,099	1,535,393	1,411,577
ROBINSON PCL NVDR	315,801	616,449	533,802
ROBINSONS LAND CO	2,697,061	1,271,799	939,998
ROBINSONS RETAIL HOLDINGS IN	928,990	1,521,873	1,383,889
ROCHE HOLDING AG BR	79,133	20,099,908	17,851,646
ROCHE HOLDING AG GENUSSCHEIN	2,334,033	486,210,035	518,425,881
ROCK FIELD CO LTD	42,600	355,756	733,813
ROCKET INTERNET SE	148,666	2,767,585	4,773,314
ROCKWOOL INTL A/S B SHS	17,139	4,958,828	6,692,845
ROGERS COMMUNICATIONS INC B	1,182,274	50,643,652	56,118,582
ROHM CO LTD	214,025	16,143,461	17,969,869
ROHTO PHARMACEUTICAL CO LTD	219,905	3,887,559	7,057,846
ROKKO BUTTER CO LTD	25,200	688,899	533,280
ROLAND DG CORP	26,400	608,244	580,841
ROLLS ROYCE HOLDINGS PLC	5,237,548	61,953,564	68,332,800
ROLTA INDIA LTD	209,972	220,528	105,729
RONSHINE CHINA HOLDINGS LTD	591,000	997,298	765,356
RORZE CORP	22,200	480,635	430,111
ROTORK PLC	2,004,452	4,939,091	8,857,430
ROUND ONE CORP	134,200	973,522	2,111,774
ROYAL BAFOKENG PLATINUM LTD	107,157	270,229	155,737
ROYAL BANK OF CANADA	3,469,856	191,965,152	261,112,962
ROYAL BANK OF SCOTLAND GROUP	9,639,701	115,778,078	32,593,387
ROYAL DUTCH SHELL PLC A SHS	11,082,131	349,823,996	384,653,968
ROYAL DUTCH SHELL PLC A SHS	1,742,262	61,173,819	60,557,505
ROYAL DUTCH SHELL PLC B SHS	9,341,488	289,074,756	334,658,790
ROYAL HOLDINGS CO LTD	77,200	1,362,198	2,115,307
ROYAL MAIL PLC	3,021,632	21,745,356	20,161,979
ROYAL UNIBREW	131,672	4,263,780	10,492,081
RPC GROUP PLC	1,048,854	11,455,738	10,360,700
RPS GROUP PLC	550,844	2,081,666	1,858,129
RS TECHNOLOGIES CO LTD	13,900	910,390	716,553

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RSA INSURANCE GROUP PLC	2,680,495	24,522,530	24,043,456
RTL GROUP	136,705	11,757,712	9,273,341
RUBIS	192,022	11,768,903	11,994,453
RUENTEX DEVELOPMENT CO LTD	2,779,582	3,447,139	3,209,121
RUENTEX INDUSTRIES LTD	1,513,221	3,199,267	3,087,143
RUMO SA	1,067,320	2,821,537	3,911,528
RUN LONG CONSTRUCTION CO LTD	331,000	496,269	590,596
RUSSEL METALS INC	148,700	2,989,378	3,037,416
RWE AG	1,200,667	60,875,952	27,370,914
RWE AG NON VTG PREF	86,574	1,005,079	1,627,380
RYANAIR HOLDINGS PLC	118,720	2,237,321	2,190,756
RYMAN HEALTHCARE LTD	1,022,857	7,553,355	8,289,527
RYOBI LTD	84,678	1,640,971	2,786,542
RYODEN CORP	28,600	364,748	466,575
RYOHIN KEIKAKU CO LTD	79,697	17,107,900	28,061,057
RYOSAN CO LTD	84,605	2,391,510	3,101,127
RYOYO ELECTRO CORP	63,500	783,673	1,026,755
S 1 CORPORATION	112,221	8,735,865	9,746,965
S FOODS INC	43,900	1,192,982	1,722,074
S IMMO AG	172,384	1,947,940	3,365,185
S OIL CORP	109,545	7,482,952	10,762,833
S.A.C.I. FALABELLA	1,854,031	16,518,444	17,069,006
S.O.I.T.E.C.	36,032	1,650,450	3,037,395
S+T AG	100,487	2,614,824	2,590,506
S+T DYNAMICS CO LTD	29,251	356,944	181,621
S+T MOTIV CO LTD	17,238	446,001	510,412
SA SA INTERNATIONAL HLDGS	1,954,005	1,307,366	1,240,330
SAAB AB B	154,487	6,916,670	6,424,007
SAC S BAR HOLDINGS INC	36,300	556,697	325,427
SACYR SA	865,808	2,830,361	2,371,512
SACYR SA	865,808	51,389	49,432
SADBHAV ENGINEERING LTD	102,511	539,055	429,105
SAFILO GROUP SPA	109,952	933,495	576,402
SAFRAN SA	628,660	32,810,556	76,371,899
SAGA PLC	2,593,249	6,679,132	4,300,215
SAGAMI HOLDINGS CORP	41,572	416,953	535,953
SAGAX AB D	151,913	584,461	553,584
SAGAX AB PREF	25,689	121,596	102,658
SAGE GROUP PLC/THE	3,169,434	21,147,018	26,303,433
SAIBU GAS CO LTD	66,800	1,658,032	1,808,030
SAINSBURY (J) PLC	4,339,675	20,354,013	18,403,020
SAINT MARC HOLDINGS CO LTD	46,500	1,130,191	1,147,754
SAIPEM SPA	1,320,868	17,466,142	6,082,358
SAIZERIYA CO LTD	81,100	1,515,700	1,856,078
SAKAI CHEMICAL INDUSTRY CO	49,700	1,057,589	1,338,465

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SAKAI MOVING SERVICE CO LTD	21,300	582,859	1,057,645
SAKATA INX CORP	113,200	1,035,123	1,478,810
SAKATA SEED CORP	74,147	1,174,402	2,804,820
SALAM INTERNATIONAL INVESTME	98,396	286,797	140,797
SALFACORP SA	400,824	785,523	629,392
SALIM IVOMAS PRATAMA TBK PT	16,109,800	843,329	553,107
SALINI IMPREGILO SPA	441,777	1,744,528	1,151,259
SALMAR ASA	116,414	1,786,212	4,882,006
SALVATORE FERRAGAMO SPA	84,780	2,258,472	2,068,785
SALZGITTER AG	95,723	3,667,980	4,174,290
SAM YOUNG ELECTRONICS CO LTD	21,444	225,731	302,082
SAMART CORPORATION PCL FOR	852,900	333,859	189,219
SAMCHULLY CO LTD	5,424	599,953	545,077
SAMPO CORP	728,590	327,152	326,197
SAMPO OYJ A SHS	1,768,998	58,997,083	86,333,490
SAMSONITE INTERNATIONAL SA	2,526,922	6,769,514	8,937,930
SAMSUNG BIOLOGICS CO LTD	26,748	4,124,875	10,008,000
SAMSUNG C+T CORP	144,867	18,940,068	15,143,118
SAMSUNG CARD CO	81,663	3,207,108	2,806,364
SAMSUNG ELECTRO MECHANICS CO	103,873	7,928,359	13,840,413
SAMSUNG ELECTRONICS CO LTD	16,455,319	417,314,129	688,775,802
SAMSUNG ELECTRONICS PREF	2,624,543	64,431,147	88,662,220
SAMSUNG ENGINEERING CO LTD	285,821	5,278,762	4,013,547
SAMSUNG FIRE + MARINE INS	119,084	27,212,911	28,208,323
SAMSUNG FIRE + MARINE INS PF	7,460	1,189,724	1,221,579
SAMSUNG HEAVY INDUSTRIES	842,681	9,668,522	5,398,602
SAMSUNG LIFE INSURANCE CO LT	181,035	17,579,207	15,983,709
SAMSUNG PHARMACEUTICAL CO LT	107,952	590,316	272,665
SAMSUNG SDI CO LTD PFD	138,738	19,920,980	26,639,688
SAMSUNG SDS CO LTD	64,537	18,980,950	11,610,290
SAMSUNG SECURITIES CO LTD	176,755	7,387,030	5,511,203
SAMTY CO LTD	67,200	1,286,332	1,231,580
SAMYANG CORP	7,586	596,312	558,144
SAMYANG FOODS CO LTD	9,095	400,793	865,025
SAMYANG HOLDINGS CORP	12,324	759,630	1,315,887
SAN A CO LTD	44,047	1,158,921	2,175,210
SAN AI OIL CO LTD	207,900	1,953,039	2,563,909
SAN IN GODO BANK LTD/THE	487,993	4,171,662	4,366,010
SAN JU SAN FINANCIAL GROUP I	49,461	1,485,224	893,973
SANDEN HOLDINGS CORP	64,600	1,198,762	842,165
SANDFIRE RESOURCES NL	358,001	2,322,339	2,422,902
SANDS CHINA LTD	8,381,314	30,791,631	44,815,291
SANDVIK AB	2,666,792	38,368,356	47,397,712
SANEI ARCHITECTURE PLANNING	24,800	533,823	420,703
SANGETSU CORP	173,200	2,458,575	3,508,877

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SANKEN ELECTRIC CO LTD	234,000	1,001,530	1,242,197
SANKI ENGINEERING CO LTD	136,400	1,116,619	1,336,108
SANKYO CO LTD	207,846	8,982,456	8,134,451
SANKYO SEIKO CO LTD	75,800	223,281	313,424
SANKYO TATEYAMA INC	130,500	1,867,615	1,630,587
SANKYU INC	130,611	5,536,799	6,862,782
SANLAM LTD	6,531,918	30,064,844	33,392,904
SANNE GROUP PLC	281,293	2,628,165	2,503,083
SANOFI	2,630,426	216,834,071	210,834,804
SANOFI INDIA LTD	8,673	558,080	656,643
SANOH INDUSTRIAL CO LTD	61,200	407,165	390,080
SANOMA OYJ	183,350	1,896,207	1,860,272
SANRIO CO LTD	185,957	5,692,517	3,602,796
SANSHIN ELECTRONICS CO LTD	78,400	976,144	1,362,524
SANSIRI PCL NVDR	8,200,300	468,310	381,179
SANSIRI PUBLIC CO LTD FORGN	16,119,633	1,042,546	749,298
SANTAM LTD	59,037	1,059,983	1,229,391
SANTANDER BANK POLSKA SA	39,886	3,988,276	3,553,992
SANTEN PHARMACEUTICAL CO LTD	1,207,042	15,197,264	21,042,731
SANTOS BRASIL PARTICIPACOES	301,000	565,342	218,275
SANTOS LTD	4,879,650	28,394,550	22,605,410
SANWA HOLDINGS CORP	416,092	3,487,098	4,410,166
SANY HEAVY EQUIPMENT INTL	1,032,000	222,834	380,154
SANYANG MOTOR CO LTD	909,000	685,465	651,447
SANYO CHEMICAL INDUSTRIES	31,200	1,115,054	1,352,052
SANYO DENKI CO LTD	21,000	735,406	1,495,870
SANYO ELECTRIC RAILWAY CO	35,500	787,851	859,577
SANYO SHOKAI LTD	33,200	970,721	665,708
SANYO SPECIAL STEEL CO LTD	82,400	1,933,725	1,967,661
SAO MARTINHO SA	291,100	1,479,852	1,350,558
SAP SE	3,273,197	257,476,354	378,149,576
SAPPI LIMITED	1,282,291	7,580,736	8,560,301
SAPPORO HOLDINGS LTD	146,322	4,145,657	3,667,132
SAPURA ENERGY BHD	5,560,445	2,710,921	880,972
SAPUTO INC	632,205	14,135,875	20,978,181
SARACEN MINERAL HOLDINGS LTD	1,619,903	1,062,829	2,621,134
SARANTIS SA	42,234	381,450	364,896
SARAS SPA	2,158,237	3,918,112	5,231,210
SARTORIUS AG VORZUG	65,883	5,080,568	9,853,674
SARTORIUS STEDIM BIOTECH	48,599	3,129,338	5,078,390
SAS AB	512,185	1,834,913	984,178
SAS AB PREF	6,024	349,506	369,009
SASA POLYESTER SANAYI	113,621	233,662	231,895
SASOL LTD	781,139	24,827,410	28,658,718
SATO HOLDINGS CORP	67,100	1,388,463	2,008,184

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SATS LTD	2,818,804	9,408,390	10,336,648
SAVILLS PLC	481,524	4,257,518	5,530,871
SAWAI PHARMACEUTICAL CO LTD	74,513	3,849,634	3,390,471
SBI HOLDINGS INC	548,267	9,921,370	14,126,791
SBI LIFE INSURANCE CO LTD	129,997	1,286,178	1,279,479
SBM OFFSHORE NV	557,437	7,853,916	8,672,388
SBS MEDIA HOLDINGS CO LTD	119,106	674,143	252,212
SCANDIC HOTELS GROUP AB	152,328	2,094,834	1,315,374
SCHAEFFLER AG	162,595	2,558,082	2,116,692
SCHIBSTED ASA B SHS	220,391	5,494,497	6,219,318
SCHIBSTED ASA CL A	210,062	5,578,467	6,381,448
SCHINDLER HOLDING AG REG	54,461	7,273,402	11,452,195
SCHINDLER HOLDING PART CERT	114,109	18,489,989	24,546,737
SCHMOLZ BICKENBACH AG REG	962,827	1,708,293	754,398
SCHNEIDER ELECTRIC SE	1,434,738	97,126,609	119,637,718
SCHOELLER BLECKMANN OILFIELD	25,637	1,719,936	3,092,026
SCHOUW + CO	31,094	1,310,334	2,745,666
SCHRODERS PLC	88,355	3,684,380	3,683,830
SCHRODERS PLC NON VOTING	152,032	5,369,319	4,987,900
SCHWEITER TECHNOLOGIES AG BR	2,494	1,469,676	2,597,106
SCIENTEX BHD	338,708	712,228	604,551
SCINOPHARM TAIWAN LTD	387,955	587,138	412,278
SCOR SE	343,859	10,608,861	12,774,863
SCOUT24 AG	742,098	36,797,393	39,370,892
SCREEN HOLDINGS CO LTD	135,513	5,705,345	9,542,738
SCSK CORP	87,494	2,228,249	4,068,019
SDI CORPORATION	194,000	574,930	536,406
SEAH BESTEEL CORP	24,929	562,967	479,791
SEAH STEEL HOLDINGS CORP	5,859	485,963	400,063
SEALINK TRAVEL GROUP LTD	184,420	621,617	603,626
SEARLE COMPANY LTD/THE	116,827	522,601	324,172
SEB SA	55,950	5,967,920	9,772,538
SEBANG GLOBAL BATTERY CO LTD	16,646	574,314	472,720
SECOM CO LTD	600,001	37,539,418	46,081,420
SECURE ENERGY SERVICES INC	334,100	3,653,711	1,843,906
SECURITAS AB B SHS	923,272	12,196,977	15,217,578
SECURITY BANK CORP	912,116	3,737,401	3,418,245
SEEGENE INC	30,610	1,043,859	766,280
SEEK LTD	1,554,106	19,256,848	25,043,353
SEGA SAMMY HOLDINGS INC	1,272,417	20,572,087	21,803,345
SEIBU HOLDINGS INC	494,000	9,282,154	8,331,079
SEIKA CORP	25,000	357,669	545,299
SEIKAGAKU CORP	79,200	967,632	1,063,246
SEIKO EPSON CORP	695,457	9,775,594	12,092,720
SEIKO HOLDINGS CORP	71,053	1,186,706	1,529,277

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SEINO HOLDINGS CO LTD	601,209	7,955,873	10,660,177
SEIREN CO LTD	106,486	832,804	1,659,322
SEKERBANK	913,433	448,460	253,222
SEKISUI CHEMICAL CO LTD	1,468,746	19,878,933	25,034,916
SEKISUI HOUSE LTD	2,200,338	32,558,915	38,935,246
SEKISUI JUSHI CORP	66,233	725,864	1,389,658
SEKISUI PLASTICS CO LTD	51,700	337,878	517,630
SELECT HARVESTS LTD	202,107	1,074,162	1,030,354
SEMAFO INC	681,300	3,203,519	1,973,281
SEMAPA SOCIEDADE DE INVESTIM	87,669	1,465,647	2,349,116
SEMBCORP INDUSTRIES LTD	2,413,838	6,612,950	4,868,393
SEMBCORP MARINE LTD	3,056,735	5,361,350	4,573,333
SEMEN BATURAJA PERSERO TBK P	2,890,400	571,251	738,232
SEMEN INDONESIA PERSERO TBK	26,769,720	23,806,829	13,310,136
SEMICONDUCTOR MANUFACTURING	9,835,285	10,599,513	12,787,018
SEMIRARA MINING AND POWER CO	1,647,000	1,342,897	935,103
SEMPERIT AG HOLDING	25,172	1,136,719	467,294
SENAO INTERNATIONAL CO LTD	212,000	526,518	347,324
SENEX ENERGY LTD	2,726,584	2,335,505	876,323
SENIOR PLC	993,330	2,234,949	3,984,168
SENKO GROUP HOLDINGS CO LTD	522,400	3,148,213	4,131,471
SENSHU IKEDA HOLDINGS INC	1,028,900	4,106,648	3,474,099
SENSHUKAI CO LTD	64,500	420,625	301,639
SENTUL CITY TBK PT	53,280,600	829,823	408,993
SEOBU T+D	49,053	539,042	422,969
SEOUL SEMICONDUCTOR CO LTD	79,061	2,397,107	1,177,580
SEOYON E HWA CO LTD	38,199	718,322	230,325
SER EDUCACIONAL SA	82,300	642,884	336,695
SERCO GROUP PLC	2,357,695	4,753,731	3,080,064
SERCOMM CORPORATION	543,000	1,270,044	1,262,729
SES	897,630	18,599,855	16,443,565
SEVEN + I HOLDINGS CO LTD	2,302,356	83,126,862	100,416,935
SEVEN BANK LTD	1,352,000	4,275,952	4,137,841
SEVEN GENERATIONS ENERGY A	611,040	9,406,762	6,730,753
SEVEN GROUP HOLDINGS LTD	265,427	1,716,012	3,731,987
SEVEN WEST MEDIA LTD	1,872,914	840,088	1,162,394
SEVERN TRENT PLC	521,907	13,455,261	13,639,705
SFA ENGINEERING CORP	60,988	1,345,532	1,792,155
SFA SEMICON CO LTD	158,291	587,993	271,985
SFS GROUP AG	45,008	3,927,168	4,750,328
SG FLEET GROUP LTD	257,842	699,272	704,874
SG HOLDINGS CO LTD	134,500	2,507,237	2,950,706
SGL CARBON SE	105,025	2,607,542	1,129,349
SGS SA REG	28,956	62,301,313	77,044,919
SHANDONG AIRLINES CO LTD B	227,690	473,983	369,449

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SHANDONG CHENMING PAPER B	1,337,174	1,740,639	1,724,847
SHANDONG CHENMING PAPER H	877,285	687,317	726,836
SHANDONG WEIGAO GP MEDICAL H	6,502,000	4,934,629	4,599,621
SHANGHAI DASHENG AGRICULTU H	4,440,000	440,982	48,670
SHANGHAI ELECTRIC GRP CO L H	6,608,223	2,735,525	2,223,672
SHANGHAI FOSUN PHARMACEUTI H	1,157,500	5,666,121	6,351,500
SHANGHAI FUDAN ZHANGJIANG H	395,000	330,975	183,769
SHANGHAI INDUSTRIAL URBAN DE	1,640,000	358,746	301,015
SHANGHAI JIN JIANG INTL HO H	1,708,000	402,506	692,304
SHANGHAI PHARMACEUTICALS H	10,735,700	30,593,530	29,625,822
SHANGRI LA ASIA LTD	2,221,980	4,097,506	4,180,311
SHARP CORP	249,993	20,256,714	6,093,812
SHAW COMMUNICATIONS INC B	1,391,333	28,316,758	28,324,830
SHAWCOR LTD	226,215	5,491,564	4,388,617
SHENG SIONG GROUP LTD	883,200	689,291	686,609
SHENG YU STEEL CO LTD	134,000	175,653	114,492
SHENWAN HONGYUAN HK LTD	800,000	570,709	213,117
SHENZHEN EXPRESSWAY CO H	3,225,826	2,754,866	3,166,021
SHENZHEN INTL HOLDINGS	1,447,704	2,372,972	2,996,732
SHENZHEN INVESTMENT LTD	8,039,516	3,291,895	2,930,745
SHENZHEN WONGTEE INTL ENT B	164,020	91,477	71,082
SHENZHOU INTERNATIONAL GROUP	3,150,632	32,582,129	38,893,717
SHIBUSAWA WAREHOUSE CO LTD	20,100	390,894	313,391
SHIBUYA CORPORATION	47,600	1,386,527	1,458,963
SHIGA BANK LTD/THE	785,330	4,386,108	4,020,061
SHIKOKU BANK LTD/THE	87,300	1,349,915	1,077,408
SHIKOKU CHEMICALS CORP	74,000	527,157	1,033,521
SHIKOKU ELECTRIC POWER CO	492,966	9,216,900	6,595,726
SHIKUN + BINUI LTD	580,192	1,274,913	1,022,791
SHIMA SEIKI MFG LTD	65,624	4,343,442	3,134,121
SHIMACHU CO LTD	81,200	2,055,231	2,580,454
SHIMADZU CORP	753,519	12,094,539	22,789,587
SHIMAMURA CO LTD	96,770	10,167,426	8,518,101
SHIMANO INC	518,079	44,085,786	76,052,585
SHIMAO PROPERTY HOLDINGS LTD	4,618,552	11,233,228	12,127,051
SHIMIZU BANK LTD/THE	18,200	682,941	348,341
SHIMIZU CORP	1,454,985	9,842,049	15,093,015
SHIMOJIMA CO LTD	20,300	216,233	204,347
SHIN ETSU CHEMICAL CO LTD	1,080,619	74,066,111	96,320,601
SHIN ETSU POLYMER CO LTD	75,600	440,217	705,732
SHIN KONG FINANCIAL HOLDING	57,802,179	20,611,313	22,276,452
SHIN NIPPON BIOMEDICAL LABOR	43,300	422,744	195,068
SHIN ZU SHING CO LTD	174,000	544,213	513,636
SHINDENGEN ELECTRIC MFG	17,300	777,241	827,789
SHINHAN FINANCIAL GROUP LTD	1,424,881	58,279,675	55,358,768

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SHINING BUILDING BUSINESS CO	880,950	313,316	377,073
SHINKO ELECTRIC INDUSTRIES	218,600	1,496,166	1,955,786
SHINKO PLANTECH CO LTD	131,300	1,198,183	1,325,269
SHINKO SHOJI CO LTD	40,900	413,364	641,018
SHINKONG SYNTHETIC FIBERS	3,631,000	1,187,656	1,399,356
SHINMAYWA INDUSTRIES LTD	226,881	1,619,027	2,666,899
SHINNIHON CORP	63,600	557,734	734,387
SHINSEGAE INC	27,509	7,533,301	9,910,151
SHINSEI BANK LTD	664,836	11,833,186	10,239,789
SHINWA CO LTD	22,563	316,657	488,476
SHINYOUNG SECURITIES CO LTD	10,417	524,817	529,963
SHIONOGI + CO LTD	1,232,894	50,348,001	63,344,917
SHIP HEALTHCARE HOLDINGS INC	109,200	2,435,441	4,120,941
SHIPPING CORP OF INDIA LTD	168,533	170,861	145,620
SHIRE PLC	2,166,708	91,141,491	122,004,479
SHISEIDO CO LTD	952,445	28,473,685	75,652,156
SHIZUOKA BANK LTD/THE	1,270,737	12,781,524	11,483,842
SHIZUOKA GAS CO LTD	179,200	1,209,470	1,643,725
SHO BOND HOLDINGS CO LTD	52,757	1,636,773	3,672,247
SHOCHIKU CO LTD	22,919	2,675,403	3,316,856
SHOEI CO LTD	28,000	1,130,571	989,663
SHOEI FOODS CORP	26,900	1,115,709	945,926
SHOPRITE HOLDINGS LTD	2,956,711	39,315,137	47,589,969
SHOUGANG CONCORD INTL ENT CO	6,108,000	210,922	158,044
SHOUGANG FUSHAN RESOURCES GR	6,934,000	3,264,051	1,652,752
SHOWA AIRCRAFT INDUSTRY	21,000	234,290	234,903
SHOWA CORP	174,300	1,581,143	2,863,955
SHOWA DENKO K K	259,617	6,274,068	11,531,762
SHOWA SANGYO CO LTD	80,000	1,621,711	2,089,469
SHOWA SHELL SEKIYU KK	1,063,133	12,493,797	15,865,651
SHREE CEMENT LTD	14,542	3,245,440	3,301,309
SHREE RENUKA SUGARS LTD	826,668	289,915	155,645
SHRIRAM TRANSPORT FINANCE	263,099	4,570,377	4,989,915
SHUFERSAL LTD	270,224	1,652,155	1,655,058
SHUI ON LAND LTD	6,472,890	2,465,538	1,641,850
SHUN TAK HOLDINGS LTD	4,789,750	1,998,034	1,959,747
SIA ENGINEERING CO LTD	761,884	2,241,648	1,754,540
SIAM CEMENT PUB CO FOR REG	2,670,450	40,603,055	33,370,549
SIAM CITY CEMENT PCL FOR	100,215	828,362	608,005
SIAM COMMERCIAL BANK FOREIGN	4,185,443	17,889,810	14,970,570
SIAM COMMERCIAL BANK P NVDR	2,299,700	9,758,488	8,225,610
SIAM GLOBAL HOUSE PCL FOREIG	1,866,959	843,904	935,452
SIAS SPA	253,523	3,148,674	3,818,412
SIBANYE GOLD LTD	1,789,960	2,192,685	1,074,792
SICHUAN EXPRESSWAY CO H	1,590,500	657,603	482,495

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SIEGFRIED HOLDING AG REG	9,670	2,066,819	3,861,378
SIEMENS AG REG	1,818,889	195,010,258	240,439,060
SIEMENS GAMESA RENEWABLE ENE	2,233,346	37,508,842	29,999,797
SIEMENS HEALTHINEERS AG	358,202	14,223,019	14,786,130
SIEMENS LTD	197,561	3,321,897	2,826,811
SIERRA WIRELESS INC	73,200	2,336,315	1,170,243
SIG PLC	1,426,210	2,967,811	2,630,487
SIGMA HEALTHCARE LTD	2,429,141	1,315,941	1,453,764
SIGNIFY NV	242,150	9,257,821	6,290,572
SIGURD MICROELECTRONICS CORP	583,000	520,968	725,679
SIHUAN PHARMACEUTICAL HLDGS	9,862,000	3,249,142	2,199,810
SIIC ENVIRONMENT HOLDINGS LT	1,188,400	467,967	366,064
SIIX CORP	105,900	1,343,538	2,322,314
SIKA AG REG	516,300	40,609,329	71,443,295
SILERGY CORP	87,000	1,288,024	2,114,469
SILICON INTEGRATED SYSTEMS	651,890	215,362	273,683
SILICON WORKS CO LTD	18,216	553,472	590,038
SILK ROAD LOGISTICS HOLDINGS	4,769,000	329,620	86,925
SILLAJEN INC	141,121	14,576,482	9,281,444
SILOAM INTERNATIONAL HOSPITA	420,493	438,781	153,320
SILTRONIC AG	44,134	3,286,335	6,314,839
SILVER BASE GROUP HOLDINGS	2,472,736	848,666	179,653
SILVERLAKE AXIS LTD	1,724,640	968,690	664,053
SIMCORP A/S	100,405	3,274,351	8,134,355
SIME DARBY BERHAD	8,065,571	4,935,442	4,891,855
SIME DARBY PLANTATION BHD	4,470,671	6,019,652	5,898,917
SIME DARBY PROPERTY BHD	3,369,561	1,041,566	1,000,984
SIMPLO TECHNOLOGY CO LTD	368,000	2,542,830	2,160,552
SIMS METAL MANAGEMENT LTD	318,028	6,051,498	3,778,397
SINANEN HOLDINGS CO LTD	19,300	417,271	487,183
SINBON ELECTRONICS CO LTD	840,745	1,726,175	2,297,065
SINCERE NAVIGATION	491,000	380,168	246,398
SINDOH CO LTD	7,103	312,332	338,420
SINFONIA TECHNOLOGY CO LTD	276,000	602,727	981,754
SINGAMAS CONTAINER HLDGS	3,030,000	599,039	424,832
SINGAPORE AIRLINES LTD	2,424,755	20,615,310	19,010,364
SINGAPORE EXCHANGE LTD	2,303,236	12,228,003	12,111,626
SINGAPORE POST LTD	4,757,334	4,293,927	4,396,216
SINGAPORE PRESS HOLDINGS LTD	7,241,023	17,710,674	13,807,598
SINGAPORE TECH ENGINEERING	6,456,546	15,971,589	15,579,051
SINGAPORE TELECOMMUNICATIONS	27,860,290	69,406,729	62,933,402
SINKO INDUSTRIES LTD	43,000	713,156	769,819
SINO AMERICAN SILICON PRODUC	754,000	1,295,591	3,041,868
SINO BIOPHARMACEUTICAL	20,412,996	21,063,362	31,326,753
SINO LAND CO	12,615,623	21,478,844	20,518,307

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SINO OCEAN GROUP HOLDING LTD	18,916,876	13,385,236	10,995,030
SINO OIL AND GAS HOLDINGS LT	25,304,000	945,719	116,111
SINO THAI ENGR + CONST FOR	1,399,343	908,586	764,507
SINOFERT HOLDINGS LTD	3,482,258	614,374	412,787
SINOLINK WORLDWIDE HOLDINGS	2,434,000	237,130	276,117
SINOPAC FINANCIAL HOLDINGS	33,551,979	11,304,849	12,105,278
SINOPEC ENGINEERING GROUP H	4,367,500	4,148,300	4,564,875
SINOPEC KANTONS HOLDINGS	1,620,000	1,151,040	766,075
SINOPEC OILFIELD SERVICE H	4,278,000	909,444	572,548
SINOPEC SHANGHAI PETROCHEM H	11,692,999	6,980,787	7,124,198
SINOPHARM GROUP CO H	3,082,908	12,692,515	12,397,727
SINOSOFT TECHNOLOGY GROUP LT	1,004,599	421,158	380,304
SINOTRANS LIMITED H	5,785,783	2,841,225	3,053,125
SINOTRANS SHIPPING LTD	1,659,554	364,833	437,869
SINOTRUK HONG KONG LTD	7,259,975	9,134,392	11,955,831
SINTEX INDUSTRIES LTD	484,934	130,133	104,751
SINTEX PLASTICS TECHNOLOGY L	577,054	541,745	356,684
SINTOKOGIO LTD	166,900	1,486,760	1,481,178
SINYI REALTY CO	482,602	447,564	557,180
SIRIUS MINERALS PLC	9,568,111	3,864,100	4,178,766
SIRTEX MEDICAL LTD	97,594	1,195,580	2,267,775
SITC INTERNATIONAL HOLDINGS	2,713,693	1,468,125	3,026,571
SITRONIX TECHNOLOGY CORP	159,000	381,908	612,772
SIX OF OCTOBER DEVELOPMENT	308,785	410,892	409,757
SIXT SE	30,572	868,773	3,424,873
SIXT SE PRFD	48,872	1,718,670	3,834,467
SJM HOLDINGS LTD	5,570,809	8,015,415	6,930,271
SK CHEMICALS CO LTD/NEW	18,906	1,409,844	1,575,924
SK DISCOVERY CO LTD	22,016	768,511	727,940
SK GAS LTD	7,798	471,400	657,005
SK HOLDINGS CO LTD	90,165	17,868,554	20,953,553
SK HYNIX INC	1,930,242	76,338,302	148,426,864
SK INNOVATION CO LTD	231,668	26,092,950	41,989,175
SK MATERIALS CO LTD	11,598	1,023,168	1,861,716
SK NETWORKS CO LTD	496,684	3,505,727	2,005,454
SK SECURITIES CO LTD	556,876	972,161	524,648
SK TELECOM	156,907	31,970,116	32,803,348
SKANDINAVISKA ENSKILDA BAN A	3,232,852	26,425,722	30,774,612
SKANDINAVISKA ENSKILDA BAN C	38,278	463,166	358,134
SKANSKA AB B SHS	710,704	12,200,461	12,933,446
SKC CO LTD	77,598	2,378,064	3,004,355
SKCKOLONPI INC	27,835	1,211,530	1,236,279
SKF AB B SHARES	1,223,220	23,158,332	22,793,514
SKISTAR AB	48,699	740,909	1,015,787
SKY NETWORK TELEVISION LTD	1,190,577	3,558,202	2,095,808

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SKY PERFECT JSAT HOLDINGS	375,419	1,745,325	1,789,566
SKY PLC	1,884,523	21,129,742	36,362,741
SKYCITY ENTERTAINMENT GROUP	1,358,689	3,959,205	3,716,397
SKYFAME REALTY HOLDINGS LTD	1,230,000	920,647	904,614
SKYLARK HOLDINGS CO LTD	405,400	5,686,299	5,998,741
SKYWORTH DIGITAL HLDGS LTD	3,133,786	2,013,110	1,398,040
SL CORP	29,497	517,341	480,368
SLC AGRICOLA SA	254,900	2,274,345	3,376,229
SM ENTERTAINMENT CO LTD	33,105	1,287,425	1,246,079
SM INVESTMENTS CORP	1,044,803	15,189,413	17,130,325
SM PRIME HOLDINGS INC	12,803,850	6,951,913	8,625,070
SMA SOLAR TECHNOLOGY AG	19,962	644,543	826,920
SMARTGROUP CORP LTD	193,620	1,099,444	1,669,465
SMARTONE TELECOMMUNICATIONS	919,038	836,049	948,857
SMC CORP	248,388	41,083,253	91,111,853
SMCP SA	52,833	1,514,533	1,510,054
SMI HOLDINGS GROUP LTD	1,453,600	675,636	481,726
SMILES FIDELIDADE SA	52,113	816,160	704,340
SMITH + NEPHEW PLC	2,897,059	40,958,895	53,471,315
SMITHS GROUP PLC	921,504	18,520,782	20,658,142
SMK CORP	124,000	542,141	424,286
SMS CO LTD	128,600	1,047,554	2,348,737
SMU SA	1,816,298	473,039	537,040
SMURFIT KAPPA GROUP PLC	603,081	17,909,083	24,412,044
SNAM SPA	8,801,336	37,128,244	36,746,991
SNC LAVALIN GROUP INC	389,874	17,512,266	17,207,864
SNS REAAL	2,618,193	-	3
SOBHA LTD	48,348	306,892	311,335
SOC INVERSIONES ORO BLANCO	38,669,961	413,952	328,583
SOC QUIMICA Y MINERA CHILE B	199,560	8,222,121	9,636,151
SOCIETE BIC SA	86,691	7,397,044	8,036,560
SOCIETE GENERALE SA	1,935,346	123,372,827	81,605,967
SOCO INTERNATIONAL PLC	471,253	2,405,933	599,774
SODA SANAYII	802,205	1,165,567	1,085,670
SODASTREAM INTERNATIONAL LTD	32,891	3,005,424	2,751,287
SODEXO SA	438,415	40,789,505	43,826,451
SODICK CO LTD	85,800	412,929	783,134
SOFINA	48,905	7,410,190	8,450,660
SOFT WORLD INTL CORP	136,000	281,598	347,042
SOFTBANK GROUP CORP	1,823,255	76,590,665	131,240,122
SOFTCAT PLC	224,531	2,041,742	2,270,709
SOFTWARE AG	173,279	5,475,010	8,074,271
SOGO MEDICAL CO LTD	37,300	570,039	780,247
SOHGO SECURITY SERVICES CO	130,056	2,531,338	6,129,123
SOHO CHINA LTD	5,728,923	3,186,237	2,723,729

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SOJITZ CORP	4,441,838	13,341,993	16,120,786
SOLAR A/S B SHS	10,078	616,114	628,543
SOLARA ACTIVE PHARMA SCIENCES	9,984	29,928	33,115
SOLARTECH ENERGY CORP	359,549	207,668	127,364
SOLASTO CORP	91,800	813,830	1,025,203
SOLVAY SA	187,451	23,147,571	23,669,548
SOMPO HOLDINGS INC	1,146,801	40,619,577	46,383,501
SONAE	3,951,053	4,611,869	4,751,446
SONAE SIERRA BRASIL SA	28,100	284,548	135,117
SONDA SA	460,875	850,267	686,656
SONGWON INDUSTRIAL CO LTD	34,417	580,067	707,177
SONIC HEALTHCARE LTD	1,479,726	22,510,722	26,818,534
SONIX TECHNOLOGY CO LTD	196,000	245,658	199,931
SONOVA HOLDING AG REG	201,479	27,014,521	36,087,457
SONY CORP	3,411,307	129,187,609	174,438,161
SONY FINANCIAL HOLDINGS INC	820,379	14,816,716	15,672,116
SOPHOS GROUP PLC	686,264	3,206,407	5,789,598
SOPRA STERIA GROUP	43,176	5,393,404	8,801,614
SOTETSU HOLDINGS INC	166,210	3,305,014	5,086,913
SOULBRAIN CO LTD	17,876	636,524	992,844
SOUTH INDIAN BANK LTD	1,291,228	470,246	420,264
SOUTH32 LTD	12,543,529	25,321,581	33,456,701
SOUTHERN CROSS MEDIA GROUP L	3,012,259	3,308,466	2,915,545
SP SETIA BHD	2,122,979	1,740,074	1,629,220
SPAR GROUP LIMITED/THE	302,024	4,029,024	4,085,821
SPAR NORD BANK A/S	221,203	2,502,349	2,367,494
SPAREBANK 1 OESTLANDET	57,587	623,188	614,702
SPAREBANK 1 SMN	327,126	2,268,109	3,391,508
SPAREBANK 1 SR BANK ASA	444,691	3,678,963	4,714,039
SPARK NEW ZEALAND LTD	6,946,834	15,588,442	17,543,508
SPC SAMLIP	4,797	1,099,352	565,999
SPCG PCL	513,800	381,930	299,316
SPECTRIS PLC	276,204	5,580,789	9,517,586
SPEEDCAST INTERNATIONAL LTD	536,016	1,618,111	2,443,538
SPIE SA	266,536	5,888,245	5,408,556
SPIRAX SARCO ENGINEERING PLC	146,286	10,791,508	12,592,348
SPIRE HEALTHCARE GROUP PLC	657,011	3,303,634	2,173,752
SPORTON INTERNATIONAL INC	91,833	499,638	445,784
SPORTS DIRECT INTERNATIONAL	464,782	1,750,915	2,450,833
SQUARE ENIX HOLDINGS CO LTD	198,455	5,637,183	9,746,718
SRA HOLDINGS INC	13,900	334,789	384,002
SRE GROUP LTD	6,338,000	240,014	138,951
SREI INFRASTRUCTURE FINANCE	252,237	227,375	228,804
SRF LTD	18,283	454,287	452,732
SRG TAKAMIYA CO LTD	34,600	242,729	230,531

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SRI TRANG AGRO INDUSTRY FOR	1,075,720	474,871	323,073
SRISAWAD CORP PCL NVDR	1,435,555	2,860,973	1,278,264
SRISAWADCORP PCL FOREIGN	1,095,754	1,390,980	975,694
SSAB AB B SHARES	2,440,985	9,649,101	9,217,133
SSAB AB A SHARES	508,341	2,596,142	2,404,193
SSANGYONG CEMENT IND	96,641	2,001,475	2,462,633
SSANGYONG MOTOR CO	103,807	862,580	425,660
SSE PLC	2,685,720	56,772,127	48,045,905
SSP GROUP PLC	1,127,725	5,989,568	9,443,963
SSR MINING INC	255,500	4,180,038	2,519,165
SSY GROUP LTD	2,292,172	932,927	2,544,764
ST BARBARA LTD	1,085,308	2,124,071	3,873,079
ST CORP	25,300	322,829	757,184
ST GALLER KANTONALBANK A REG	5,703	2,314,502	2,963,642
ST JAMES S PLACE PLC	2,948,296	31,143,093	44,666,315
ST PHARM CO LTD	18,340	707,444	604,751
ST SHINE OPTICAL CO LTD	60,000	1,113,360	1,373,633
ST. MODWEN PROPERTIES PLC	577,159	2,486,747	3,203,425
STABILUS SA	63,679	4,351,376	5,728,548
STADA ARZNEIMITTEL AG	52,645	5,324,895	4,944,301
STADIO HOLDINGS PTY LTD	455,503	153,013	135,924
STAGECOACH GROUP PLC	1,344,140	3,834,697	2,512,836
STALLERGENES GREER PLC	7,548	498,014	270,549
STANDARD BANK GROUP LTD	4,688,616	65,581,978	65,634,638
STANDARD CHARTER BOC CCSCXIEU9	(4,310,000)	(5,016,333)	(5,032,143)
STANDARD CHARTERED PLC	6,145,436	95,171,386	56,194,206
STANDARD FOODS CORP	1,179,747	2,453,181	2,387,470
STANDARD LIFE ABERDEEN PLC	6,159,256	33,372,697	26,485,146
STANLEY ELECTRIC CO LTD	439,077	11,577,089	14,984,075
STANTEC INC	328,100	6,463,659	8,432,902
STAR ENTERTAINMENT GRP LTD/T	1,690,875	6,925,161	6,159,062
STAR MICRONICS CO LTD	69,400	829,258	1,075,163
STAR PETROLEUM REFINING PCL	2,577,100	1,292,123	1,011,238
STARHUB LTD	1,847,032	3,960,747	2,248,679
STARPHARMA HOLDINGS LTD	803,131	1,115,520	691,303
STARS GROUP INC/THE	312,900	8,680,351	11,341,421
STARTS CORP INC	106,560	2,115,199	2,598,461
STARZEN CO LTD	22,900	838,548	1,209,452
STATE BANK OF INDIA	3,298,763	14,139,782	12,486,816
STEADFAST GROUP LTD	1,952,217	3,406,490	4,053,131
STEEL AUTHORITY OF INDIA	1,181,519	1,570,611	1,431,308
STEINHOFF AFRICA RETAIL LTD	656,592	1,046,148	800,006
STEINHOFF INTERNATIONAL H NV	5,106,735	11,458,908	480,634
STELLA CHEMIFA CORP	18,800	537,908	646,666
STELLA INTERNATIONAL	1,238,000	2,210,307	1,533,801

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STELLA JONES INC	109,900	2,629,664	4,000,997
STERLITE TECHNOLOGIES LTD	131,311	670,388	527,812
STMICROELECTRONICS NV	1,586,311	19,685,730	35,393,597
STMICROELECTRONICS NV	500,902	5,453,717	11,190,691
STOBART GROUP LTD	702,171	2,828,670	2,132,196
STOCKMANN OYJ ABP B SHARE	78,177	1,192,803	365,559
STOLT NIELSEN LTD	83,460	1,238,015	1,300,479
STORA ENSO OYJ R SHS	2,307,032	27,772,338	45,144,340
STOREBRAND ASA	2,145,067	12,648,069	17,301,814
STRABAG SE BR	43,478	1,263,015	1,700,552
STRAUMANN HOLDING AG REG	28,133	13,378,348	21,391,223
STRAUSS GROUP LTD	80,550	1,079,142	1,619,560
STRIDES PHARMA SCIENCE LTD	52,814	855,650	304,134
STROEER SE + CO KGAA	57,950	1,947,320	3,508,148
STUDIO ALICE CO LTD	19,400	283,088	459,757
STUDIO DRAGON CORP	12,403	1,233,699	1,288,710
SUBARU CORP	1,641,222	32,813,017	47,785,320
SUBSEA 7 SA	605,075	5,245,218	9,677,013
SUEDZUCKER AG	148,063	3,438,488	2,357,961
SUEZ	993,334	18,653,208	12,879,219
SUGI HOLDINGS CO LTD	110,342	4,918,929	6,385,521
SUI NORTHERN GAS PIPELINES	886,000	1,087,196	731,123
SUI SOUTHERN GAS CO LTD	1,176,000	364,118	317,796
SUL AMERICA SA UNITS	1,080,689	6,728,426	5,134,635
SULZER AG REG	38,275	4,497,277	4,648,739
SUMCO CORP	401,800	6,437,998	8,114,717
SUMIDA CORP	41,300	765,119	465,331
SUMITOMO BAKELITE CO LTD	441,041	2,129,292	4,252,533
SUMITOMO CHEMICAL CO LTD	4,816,977	26,013,350	27,310,627
SUMITOMO CORP	3,753,891	54,344,511	61,680,871
SUMITOMO DAINIPPON PHARMA CO	563,900	8,093,194	11,938,297
SUMITOMO DENSETSU CO LTD	30,800	438,734	551,961
SUMITOMO ELECTRIC INDUSTRIES	1,970,092	27,032,982	29,347,283
SUMITOMO FORESTRY CO LTD	422,332	4,872,344	6,394,175
SUMITOMO HEAVY INDUSTRIES	361,415	10,894,566	12,203,242
SUMITOMO METAL MINING CO LTD	422,743	12,936,776	16,174,648
SUMITOMO MITSUI CONSTRUCTION	483,923	2,375,434	3,368,434
SUMITOMO MITSUI FINANCIAL GR	3,176,108	154,055,411	123,471,503
SUMITOMO MITSUI TRUST HOLDIN	1,841,371	72,280,108	73,029,773
SUMITOMO OSAKA CEMENT CO LTD	1,372,025	4,919,154	6,428,754
SUMITOMO PRECISION PRODUCTS	57,000	226,810	188,345
SUMITOMO REALTY + DEVELOPMEN	914,216	25,110,083	33,749,192
SUMITOMO RIKO COMPANY LTD	132,600	1,280,442	1,358,741
SUMITOMO RUBBER INDUSTRIES	474,281	6,621,168	7,536,086
SUMITOMO SEIKA CHEMICALS CO	18,400	457,396	918,630

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SUMITOMO WAREHOUSE CO LTD	343,000	1,873,167	2,080,946
SUMMARECON AGUNG TBK PT	13,772,705	1,023,153	869,804
SUMMERSET GROUP HOLDINGS LTD	581,703	1,661,470	3,012,891
SUMMIT ASCENT HOLDINGS LTD	1,872,000	1,403,803	178,957
SUN ART RETAIL GROUP LTD	5,777,516	6,850,735	7,555,630
SUN FRONTIER FUDOUSAN CO LTD	64,900	755,904	768,148
SUN HUNG KAI + CO LTD	1,326,000	979,059	745,357
SUN HUNG KAI PROPERTIES	4,033,867	58,694,136	60,877,305
SUN INTERNATIONAL LTD	176,200	795,321	785,339
SUN LIFE FINANCIAL INC	1,463,168	52,490,843	58,762,526
SUN PHARMA ADVANCED RESEARCH	103,956	358,727	563,288
SUN PHARMACEUTICAL INDUS	2,370,374	20,298,449	19,512,383
SUN TV NETWORK LTD	605,863	7,858,125	6,917,706
SUNAC CHINA HOLDINGS LTD	3,285,777	8,958,257	11,496,419
SUNCOR ENERGY INC	3,591,661	133,588,978	146,074,624
SUNCORP GROUP LTD	3,403,013	35,503,972	36,683,864
SUNDARAM FINANCE LTD	59,382	1,260,369	1,386,548
SUNDRAM FASTENERS LTD	68,266	628,077	623,028
SUNDRUG CO LTD	266,060	9,352,355	10,785,080
SUNG KWANG BEND CO LTD	33,674	659,303	350,488
SUNGWOO HITECH CO LTD	210,372	1,602,795	815,439
SUNNY FRIEND ENVIRONMENTAL T	86,000	389,973	606,458
SUNNY OPTICAL TECH	1,397,800	16,884,181	26,012,377
SUNPLUS TECHNOLOGY CO LTD	559,000	205,804	290,606
SUNRISE COMMUNICATIONS GROUP	78,722	6,835,730	6,405,899
SUNSHINE OILSANDS LTD	9,041,500	776,129	275,436
SUNTORY BEVERAGE + FOOD LTD	437,374	17,674,249	18,677,191
SUNWAY BHD	157,275	-	13,822
SUNWAY BHD	4,352,942	1,630,804	1,670,271
SUNWAY CONSTRUCTION GROUP BH	577,260	204,573	258,656
SUPALAI PCL NVDR	200	112	142
SUPALAI PUBLIC CO LTD FOR	1,860,800	1,033,084	1,319,915
SUPER ENERGY CORP PCL FOREIG	15,905,000	766,083	302,449
SUPER GROUP LTD	843,891	2,409,923	2,157,406
SUPER RETAIL GROUP LTD	339,372	2,045,921	2,031,034
SUPERB SUMMIT INTERNATIONAL	15,630,000	-	2
SUPERDRY PLC	122,158	2,367,494	1,809,552
SUPERIOR PLUS CORP	336,021	3,790,696	3,246,666
SUPERLOOP LTD	331,146	607,752	616,561
SUPERMAX CORP BHD	2,005,700	1,427,631	2,070,496
SUPREME ELECTRONICS CO LTD	545,000	551,338	612,239
SUPREME INDUSTRIES LTD FOR	63,819	893,481	1,054,180
SURUGA BANK LTD	511,799	6,754,537	4,578,999
SURYA CITRA MEDIA PT TBK	11,731,700	2,327,241	1,686,483
SURYA SEMESTA INTERNUSA PT	6,955,500	498,894	274,240

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SUSHIRO GLOBAL HOLDINGS LTD	40,000	1,301,913	2,419,537
SUZANO PAPEL E CELULOSE SA	1,298,400	10,474,984	15,176,235
SUZLON ENERGY LTD	3,555,282	987,325	389,179
SUZUKEN CO LTD	299,831	10,796,167	12,695,413
SUZUKI MOTOR CORP	1,508,030	56,552,091	83,294,611
SVENSKA CELLULOSA AB SCA B	3,138,311	26,712,891	34,140,446
SVENSKA HANDELSBANKEN A SHS	6,869,692	67,590,082	76,452,776
SVENSKA HANDELSBANKEN B SHS	91,552	1,339,849	1,052,040
SWANCOR HOLDING CO LTD	84,000	384,678	245,758
SWATCH GROUP AG/THE BR	105,950	40,216,852	50,267,430
SWATCH GROUP AG/THE REG	124,370	8,036,767	10,752,973
SWCC SHOWA HOLDINGS CO LTD	54,800	593,588	355,719
SWECO AB B SHS	172,141	3,138,832	4,063,959
SWEDBANK AB A SHARES	3,493,526	65,582,191	74,900,323
SWEDISH ORPHAN BIOVITRUM AB	370,327	3,252,462	8,090,813
SWIRE PACIFIC LTD CL A	1,946,339	20,299,960	20,615,869
SWIRE PACIFIC LTD CL B	2,847,500	5,011,738	5,066,771
SWIRE PROPERTIES LTD	4,803,637	15,769,111	17,756,212
SWISS LIFE HOLDING AG REG	117,384	29,126,951	40,785,014
SWISS PRIME SITE REG	192,833	15,793,518	17,701,524
SWISS RE AG	1,075,581	77,342,746	92,831,756
SWISSCOM AG REG	107,166	46,154,722	47,833,195
SWISSQUOTE GROUP HOLDING REG	18,474	786,938	1,021,424
SYDBANK A/S	165,695	4,555,129	5,696,699
SYDNEY AIRPORT	2,372,839	8,236,756	12,552,709
SYMPHONY LTD	23,576	452,186	488,295
SYMRISE AG	246,257	13,906,406	21,592,563
SYNCMOLD ENTERPRISE CORP	264,000	505,216	541,188
SYNDICATE BANK	488,687	626,813	292,078
SYNERGIE SA	15,464	1,008,066	761,921
SYNGENE INTERNATIONAL LTD	58,869	394,956	524,077
SYNNEX TECHNOLOGY INTL CORP	5,581,949	7,986,343	8,421,853
SYNTHOMER PLC	630,497	2,085,977	4,386,822
SYRAH RESOURCES LTD	573,329	1,769,712	1,224,216
SYSMEX CORP	520,888	30,239,324	48,625,305
SYSTENA CORP	166,000	832,441	1,696,493
SYSTEX CORP	230,000	383,923	497,138
T GAIA CORP	61,700	863,115	1,576,410
T HASEGAWA CO LTD	46,700	704,890	1,018,618
T M G HOLDING	1,764,522	1,340,957	1,143,142
T RAD CO LTD	15,300	484,580	475,168
T+D HOLDINGS INC	1,376,931	23,823,756	20,691,569
TA CHEN STAINLESS PIPE CO	1,316,763	794,687	1,565,596
TA YA ELECTRIC WIRE + CABLE	612,000	140,970	277,009
TABCORP HOLDINGS LTD	3,648,977	12,093,221	12,024,365

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Security Name	Shares	Book Value	Market Value
TABREED	466,518	253,004	210,833
TACHI S CO LTD	100,600	1,468,427	1,683,857
TACHIBANA ELETECH CO LTD	41,600	863,592	761,656
TADANO LTD	206,800	3,526,286	2,541,008
TAEKWANG INDUSTRIAL CO LTD	1,889	1,791,915	2,354,258
TAEWOONG CO LTD	19,200	806,215	279,085
TAEYOUNG ENGINEERING + CONST	141,053	1,046,385	1,752,879
TAG IMMOBILIEN AG	369,290	5,238,444	8,118,832
TAHOE RESOURCES INC	646,700	8,509,345	3,180,774
TAICHUNG COMMERCIAL BANK	3,868,880	1,348,332	1,326,067
TAIFLEX SCIENTIFIC CO LTD	260,180	338,501	359,269
TAIGEN BIOPHARMACEUTICALS	412,060	461,698	288,551
TAIHAN ELECTRIC WIRE CO LTD	507,106	905,578	589,235
TAIHEI DENGYO KAISHA LTD	31,000	580,922	785,040
TAIHEIYO CEMENT CORP	275,658	7,062,886	9,071,218
TAIHO KOGYO CO	31,800	318,497	366,907
TAIKISHA LTD	88,000	1,897,746	2,673,408
TAIMED BIOLOGICS INC	328,000	2,287,695	3,356,544
TAINAN SPINNING	1,642,335	762,420	724,516
TAISEI CORP	540,328	14,970,272	29,805,481
TAISEI LAMICK CO LTD	11,400	278,906	320,598
TAISHIN FINANCIAL HOLDING	21,270,270	8,897,376	10,046,145
TAISHO PHARMACEUTICAL HOLDIN	143,914	12,440,340	16,851,574
TAIWAN BUSINESS BANK	10,621,906	2,955,115	3,278,355
TAIWAN CEMENT	6,119,000	7,330,692	8,499,587
TAIWAN COGENERATION CORP	530,000	368,901	472,834
TAIWAN COOPERATIVE FINANCIAL	19,988,332	10,403,458	11,702,502
TAIWAN FERTILIZER CO LTD	1,616,000	2,501,029	2,218,200
TAIWAN GLASS IND CORP	1,495,846	804,625	843,877
TAIWAN HIGH SPEED RAIL CORP	4,785,000	3,912,016	3,750,972
TAIWAN HON CHUAN ENTERPRISE	403,643	784,467	710,944
TAIWAN LAND DEVELOPMENT CORP	1,041,654	345,862	308,173
TAIWAN MOBILE CO LTD	3,420,312	11,465,058	12,396,296
TAIWAN PAIHO LTD	294,299	531,896	619,709
TAIWAN PCB TECHVEST CO LTD	411,736	491,006	384,882
TAIWAN SECOM	375,097	994,269	1,102,340
TAIWAN SEMICONDUCTOR CO LTD	299,000	265,969	847,323
TAIWAN SEMICONDUCTOR MANUFAC	76,242,367	408,190,100	541,399,953
TAIWAN STYRENE MONOMER	787,181	416,664	595,127
TAIWAN SURFACE MOUNTING TECH	716,007	781,884	641,127
TAIWAN TEA CORP	900,000	484,758	442,790
TAIWAN UNION TECHNOLOGY CORP	292,000	796,958	1,029,569
TAIYEN BIOTECH CO LTD	172,733	158,956	168,549
TAIYO HOLDINGS CO LTD	40,867	1,211,926	1,678,733
TAIYO NIPPON SANSO CORP	329,922	3,909,394	4,729,979

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Security Name	Shares	Book Value	Market Value
TAIYO YUDEN CO LTD	187,300	1,664,507	5,233,544
TAKAMATSU CONSTRUCTION GROUP	32,400	585,470	972,600
TAKAOKA TOKO CO LTD	31,500	716,210	557,965
TAKARA BIO INC	96,700	1,525,365	2,021,040
TAKARA HOLDINGS INC	481,600	4,367,926	6,365,390
TAKARA LEBEN CO LTD	171,600	693,192	642,929
TAKARA STANDARD CO LTD	153,275	2,296,928	2,553,084
TAKASAGO INTERNATIONAL CORP	33,900	957,776	1,084,959
TAKASAGO THERMAL ENGINEERING	152,500	1,717,643	2,833,431
TAKASHIMAYA CO LTD	1,099,261	9,498,285	9,408,201
TAKEAWAY.COM NV	43,840	2,201,829	2,927,806
TAKEDA PHARMACEUTICAL CO LTD	3,181,001	155,570,102	134,344,989
TAKEUCHI MFG CO LTD	77,100	1,427,958	1,623,231
TAKIHYO CO LTD	12,400	274,303	271,252
TAKKT AG	86,792	1,576,891	1,586,891
TAKUMA CO LTD	174,900	1,005,643	2,131,675
TALANX AG	189,933	6,639,870	6,936,539
TALKTALK TELECOM GROUP	1,738,100	3,859,638	2,409,464
TAMRON CO LTD	35,500	639,680	631,382
TAMURA CORP	157,050	523,705	995,342
TANSEISHA CO LTD	74,800	599,212	948,802
TAOKAENOI FOOD + MARKETING F	692,600	545,969	307,311
TARKETT	70,392	2,716,421	2,028,356
TASSAL GROUP LTD	661,142	2,079,048	2,017,442
TAT GIDA SANAYI AS	93,456	193,140	89,148
TATA COMMUNICATIONS LTD	103,997	947,980	899,719
TATA CONSULTANCY SVCS LTD	5,812,585	111,700,892	156,756,972
TATA GLOBAL BEVERAGES LTD	383,211	1,118,379	1,506,501
TATA MOTORS LTD	2,451,664	13,804,753	9,636,329
TATA MOTORS LTD A DVR	621,284	2,205,272	1,438,615
TATA POWER CO LTD	2,011,309	2,774,594	2,150,308
TATA STEEL LTD	509,536	4,204,386	4,222,273
TATE + LYLE PLC	962,090	7,886,470	8,215,653
TATERU INC	68,800	865,216	1,136,056
TATSUTA ELEC WIRE + CABLE	73,500	406,511	374,252
TATUNG CO LTD	2,665,000	754,973	2,368,811
TAURON POLSKA ENERGIA SA	2,519,013	2,233,576	1,540,763
TAV HAVALIMANLARI HOLDING AS	1,032,269	4,836,876	5,056,343
TAYCA CORP	36,900	959,993	747,894
TAYLOR WIMPEY PLC	10,593,269	24,633,532	25,020,541
TBC BANK GROUP PLC	74,908	1,922,485	1,726,747
TCI CO LTD	284,495	2,976,841	4,395,006
TCL ELECTRONICS HOLDINGS LTD	894,332	450,698	426,336
TDK CORP	305,116	19,671,135	31,182,351
TECAN GROUP AG REG	30,270	2,752,622	7,346,865

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Security Name	Shares	Book Value	Market Value
TECH MAHINDRA LTD	2,151,698	19,675,549	20,584,258
TECH PRO TECHNOLOGY DEVELOPM	18,653,192	-	2
TECHNICOLOR REGR	949,638	4,184,910	1,168,623
TECHNIPFMC PLC	789,904	28,099,664	25,223,614
TECHNOGYM SPA	206,106	1,438,353	2,442,488
TECHNOLOGY ONE LTD	365,202	974,173	1,146,775
TECHNOPRO HOLDINGS INC	83,600	2,792,152	5,139,855
TECHNOVATOR INTERNATIONAL LT	830,000	536,322	206,298
TECHTRONIC INDUSTRIES CO LTD	4,670,302	16,621,181	26,043,849
TECK RESOURCES LTD CLS B	1,067,967	23,263,768	27,189,338
TECNICAS REUNIDAS SA	68,305	3,198,135	2,200,290
TECO ELECTRIC + MACHINERY	3,457,000	2,857,036	2,596,563
TED BAKER PLC	66,079	2,426,881	1,879,168
TEIJIN LTD	514,736	8,609,292	9,442,907
TEIKOKU ELECTRIC MFG CO LTD	35,800	368,637	437,622
TEIKOKU SEN I CO LTD	45,000	975,484	940,911
TEKFEN HOLDING AS	2,448,197	8,380,284	9,271,854
TEKKEN CORP	39,300	913,819	1,083,930
TELCON RF PHARMACEUTICAL INC	133,364	1,851,507	1,178,677
TELE COLUMBUS AG	219,919	2,004,400	1,527,761
TELE2 AB B SHS	913,166	11,884,121	10,748,533
TELECOM EGYPT	471,910	805,875	371,144
TELECOM ITALIA RSP	24,021,087	25,883,547	15,694,448
TELECOM ITALIA SPA	41,209,921	54,338,428	30,668,287
TELECOM PLUS PLC	149,118	2,353,208	2,216,791
TELEFONICA BRASIL S.A. PREF	1,387,476	18,933,740	16,495,075
TELEFONICA DEUTSCHLAND HOLDI	2,905,481	14,694,997	11,452,391
TELEFONICA SA	11,911,399	181,398,972	101,230,217
TELEKOM AUSTRIA AG	338,265	2,411,942	2,819,882
TELEKOM MALAYSIA BHD	2,930,664	3,631,414	2,256,310
TELEKOMUNIKASI INDONESIA PER	106,597,500	28,628,883	27,895,368
TELENET GROUP HOLDING NV	185,587	9,519,647	8,667,288
TELENOR ASA	3,112,920	58,498,906	63,840,373
TELEPERFORMANCE	165,174	19,247,000	29,178,052
TELESITES SAB DE CV	1,476,009	1,061,100	1,082,090
TELEVISION BROADCASTS LTD	579,493	3,031,339	1,835,510
TELEVISION FRANCAISE (T.F.1)	278,190	3,541,918	2,932,952
TELIA CO AB	8,355,707	48,342,187	38,257,295
TELKOM SA SOC LTD	1,811,353	8,449,989	6,480,894
TELSTRA CORP LTD	15,744,938	56,477,546	30,478,839
TELUS CORP	760,622	22,227,418	27,002,963
TEMENOS AG REG	149,260	12,154,358	22,547,963
TENAGA NASIONAL BHD	10,012,593	35,415,338	36,287,749
TENARIS SA	1,011,052	18,521,493	18,550,839
TENCENT HOLDINGS LTD	13,295,286	525,304,399	667,352,877

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Security Name	Shares	Book Value	Market Value
TENMA CORP	31,426	429,156	563,464
TERNA SPA	4,364,147	20,366,250	23,601,717
TERUMO CORP	1,078,972	40,890,961	61,855,931
TES CO LTD	31,988	671,196	673,054
TESCO PLC	24,485,414	113,789,803	82,983,103
TESSENDERLO GROUP	59,604	2,032,809	2,324,329
TEST RESEARCH INC	317,700	481,110	652,312
TEST RITE INTERNATIONAL CO	634,000	443,865	477,239
TEVA PHARMACEUTICAL IND LTD	2,635,050	106,358,524	62,504,649
TEXHONG TEXTILE GROUP LTD	404,000	463,868	609,699
TEXWINCA HOLDINGS LTD	1,612,000	873,822	688,323
TFI INTERNATIONAL INC	289,265	5,206,923	8,916,869
TGS NOPEC GEOPHYSICAL CO ASA	296,000	5,810,374	10,895,171
THAI AIRWAYS INTL PCL FOR	1,827,892	1,076,104	695,184
THAI OIL PCL FOREIGN	2,259,500	5,393,607	5,302,630
THAI OIL PCL NVDR	2,961,500	8,589,133	6,950,094
THAI UNION GROUP PCL F	9,173,156	5,243,386	4,374,762
THAI UNION GROUP PCL NVDR	3,015,200	1,763,149	1,437,976
THAI VEGETABLE OIL PCL FOR	610,200	526,333	488,086
THAI VEGETABLE OIL PCL NVDR	334,400	362,639	267,480
THAICOM PCL FOREIGN	916,400	571,249	193,625
THAIFOODS GROUP PCL F	2,073,300	403,392	240,310
THALES SA	308,287	26,275,181	39,719,450
THANACHART CAPITAL FOREIGN	2,479,300	3,411,255	3,498,559
THANACHART CAPITAL PCL NVDR	2,953,800	5,286,188	4,168,130
THE FOSCHINI GROUP LTD	660,930	10,577,000	8,390,466
THE UNITED LABORATORIES INTE	975,500	1,107,618	1,015,854
THERMAX LTD FOREIGN	45,385	595,806	690,463
THINKING ELECTRONIC INDUSTRI	258,000	720,183	754,829
THK CO LTD	245,469	5,534,768	7,036,194
THOMAS COOK (INDIA) LTD	127,623	491,292	496,596
THOMAS COOK GROUP PLC	3,385,599	4,048,619	4,814,016
THOMSON REUTERS CORP	825,203	29,627,280	33,279,121
THORESEN THAI AGENCIES FOR	2,202,286	731,770	422,110
THORESEN THAI AGENCIES NVDR	1,210,200	293,848	231,958
THORN GROUP LTD	359,587	610,067	159,408
THULE GROUP AB/THE	267,567	4,007,069	6,663,752
THYSSENKRUPP AG	880,926	31,014,850	21,413,903
TI FINANCIAL HOLDINGS LTD	63,964	480,274	573,730
TIAN GE INTERACTIVE HOLDINGS	756,000	580,214	560,824
TIANGONG INTL CO LTD	1,088,000	144,691	230,207
TIANHE CHEMICALS GROUP LTD	5,054,767	-	1
TIANJIN CAPITAL ENVIRON H	572,000	317,058	266,116
TIANJIN DEVELOPMENT HLDGS LT	724,000	375,051	301,765
TIANJIN PORT DVLP HLDS LTD	2,702,000	392,500	327,183

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Security Name	Shares	Book Value	Market Value
TIANNENG POWER INTL LTD	6,318,000	7,014,254	9,840,858
TIBET WATER RESOURCES LTD	2,160,000	777,321	817,697
TICON INDUSTRIAL CONNECT F	276,700	148,660	136,972
TIETO OYJ	197,540	4,023,549	6,402,509
TIGER BRANDS LTD	274,160	7,466,545	6,628,846
TIM PARTICIPACOES SA	2,250,310	8,395,697	7,708,865
TIMAH TBK PT	4,036,483	331,083	228,161
TIME DOTCOM BHD	503,100	822,045	951,525
TIMES CHINA HOLDINGS LTD	665,000	1,044,230	986,636
TINGYI (CAYMAN ISLN) HLDG CO	6,820,285	11,335,630	15,821,806
TIPCO ASPHALT PCL FOREIGN	857,600	605,904	354,637
TIS INC	242,659	6,299,987	11,172,852
TISCO FINANCIAL FOREIGN	3,063,197	7,531,517	7,766,633
TISCO FINANCIAL GROUP NVDR	1,984,400	5,721,216	5,031,379
TITAN CEMENT CO. S.A.	38,763	934,877	982,093
TITAN CO LTD	1,860,348	22,990,465	23,853,400
TK CORPORATION	30,214	578,901	321,252
TKC CORP	31,000	637,497	1,155,871
TKH GROUP NV DUTCH CERT	113,784	3,557,302	7,226,962
TLG IMMOBILIEN AG	198,407	4,393,116	5,290,890
TMB BANK PCL NVDR	14,843,100	1,228,519	1,030,460
TMB BANK PUBLIC CORP FOREIGN	42,129,119	2,907,951	2,924,750
TMX GROUP LTD	172,945	8,915,629	11,330,267
TOA CORP	52,100	400,665	573,375
TOA CORP	44,900	743,265	1,154,068
TOA OIL CO LTD	144,000	211,132	293,811
TOA PAINT THAILAND PCL FOR	622,400	792,349	713,891
TOAGOSEI CO LTD	390,206	3,512,114	4,509,219
TOBU RAILWAY CO LTD	599,528	16,205,421	18,348,756
TOC CO LTD	119,000	631,758	866,998
TOCALO CO LTD	135,500	798,580	1,417,817
TOCHIGI BANK LTD/THE	348,500	1,474,390	1,208,179
TOD S SPA	29,767	2,452,888	1,854,151
TODA CORP	584,000	3,096,937	5,082,616
TODA KOGYO CORP	7,200	288,990	185,322
TOEI CO LTD	27,184	2,182,586	2,785,523
TOENEC CORP	15,548	434,528	466,728
TOFAS TURK OTOMOBIL FABRIKA	396,675	2,897,052	2,083,297
TOHO BANK LTD/THE	484,700	1,759,121	1,754,748
TOHO CO LTD	307,812	7,855,523	10,323,853
TOHO CO LTD	21,000	408,979	503,553
TOHO GAS CO LTD	256,861	7,828,550	8,893,260
TOHO HOLDINGS CO LTD	194,500	3,641,672	4,746,386
TOHO TITANIUM CO LTD	66,100	531,394	608,097
TOHO ZINC CO LTD	28,600	1,098,040	1,058,638

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Security Name	Shares	Book Value	Market Value
TOHOKU ELECTRIC POWER CO INC	1,410,257	20,829,583	17,226,360
TOKAI CARBON CO LTD	342,100	5,455,856	6,149,245
TOKAI CORP/GIFU	56,900	1,022,784	1,226,202
TOKAI HOLDINGS CORP	291,200	1,490,582	2,818,277
TOKAI RIKA CO LTD	141,100	2,684,186	2,680,218
TOKAI TOKYO FINANCIAL HOLDIN	623,517	4,586,306	3,985,465
TOKEN CORP	18,290	958,122	1,614,916
TOKIO MARINE HOLDINGS INC	1,957,664	76,006,883	91,781,241
TOKUSHU TOKAI PAPER CO LTD	17,400	444,805	684,124
TOKUYAMA CORP	135,500	3,919,561	4,348,869
TOKYO BASE CO LTD	37,300	506,290	285,563
TOKYO BROADCASTING SYSTEM	98,980	1,748,506	2,223,286
TOKYO CENTURY CORP	128,820	4,797,557	7,303,657
TOKYO DOME CORP	305,792	2,692,052	2,733,120
TOKYO ELECTRIC POWER COMPANY	4,627,075	48,848,835	21,555,281
TOKYO ELECTRON DEVICE LTD	14,000	208,162	255,947
TOKYO ELECTRON LTD	390,508	35,356,150	67,056,039
TOKYO ENERGY + SYSTEMS INC	40,466	286,777	464,702
TOKYO GAS CO LTD	1,889,649	46,187,960	50,164,880
TOKYO INDIVIDUALIZED EDU	41,700	399,622	367,814
TOKYO KIRABOSHI FINANCIAL GR	91,200	2,818,374	2,190,974
TOKYO OHKA KOGYO CO LTD	108,059	2,870,788	4,170,561
TOKYO RAKUTENCHI CO LTD	5,476	215,600	284,269
TOKYO ROPE MFG CO LTD	24,600	582,111	392,436
TOKYO SEIMITSU CO LTD	108,335	2,341,644	3,584,596
TOKYO STEEL MFG CO LTD	218,400	1,179,907	1,940,194
TOKYO TATEMONO CO LTD	543,105	6,743,428	7,457,795
TOKYO TEKKO CO LTD	19,800	368,565	284,045
TOKYOTOKEIBA CO LTD	33,500	782,951	1,448,698
TOKYU CONSTRUCTION CO LTD	170,440	884,548	1,657,237
TOKYU CORP	1,986,367	30,032,497	34,216,478
TOKYU FUDOSAN HOLDINGS CORP	1,308,254	8,943,262	9,236,263
TOLI CORP	100,000	205,614	299,734
TOMOKU CO LTD	20,400	249,138	375,162
TOMONY HOLDINGS INC	532,900	2,288,744	2,285,266
TOMRA SYSTEMS ASA	273,814	3,041,664	5,744,773
TOMTOM	276,920	2,330,833	2,508,302
TOMY COMPANY LTD	212,600	1,696,967	1,765,829
TON YI INDUSTRIAL CORP	1,038,000	467,940	427,273
TONAMI HOLDINGS CO LTD	18,884	704,545	1,123,510
TONG HSING ELECTRONIC INDUST	203,000	815,211	705,774
TONG REN TANG TECHNOLOGIES H	1,482,000	2,245,090	2,353,685
TONG TAI MACHINE + TOOL CO	332,360	252,139	237,645
TONG YANG INDUSTRY	686,450	961,314	1,057,081
TONGAAT HULETT LTD	439,152	3,414,672	2,563,863

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TONGDA GROUP HOLDINGS LTD	4,650,000	1,076,030	942,393
TONGDA HONG TAI HLDGS LTD	169,092	44,333	31,467
TONGYANG INC	453,640	1,280,010	795,753
TONGYANG LIFE INSURANCE	121,548	1,274,290	805,958
TOP GLOVE CORP BHD	1,097,100	1,149,320	3,297,139
TOPCO SCIENTIFIC CO LTD	243,796	519,847	638,906
TOPCON CORP	182,800	3,541,799	3,135,648
TOPDANMARK A/S	140,737	3,668,075	6,161,861
TOPPAN FORMS CO LTD	123,600	1,338,527	1,250,897
TOPPAN PRINTING CO LTD	1,519,246	13,613,438	11,905,435
TOPRE CORP	101,337	1,496,457	2,551,608
TOPTEC CO LTD	41,540	725,405	909,445
TOPY INDUSTRIES LTD	62,299	1,541,892	1,729,512
TORAY INDUSTRIES INC	4,557,877	33,673,309	35,964,289
TORC OIL + GAS LTD	298,200	2,793,749	1,663,908
TOREX GOLD RESOURCES INC	178,860	2,881,890	1,592,193
TORIDOLL HOLDINGS CORP	48,000	654,737	1,134,943
TORII PHARMACEUTICAL CO LTD	25,400	492,449	617,314
TORISHIMA PUMP MFG CO LTD	43,300	579,302	405,773
TOROMONT INDUSTRIES LTD	192,233	4,254,802	8,309,224
TORONTO DOMINION BANK	4,711,079	188,620,734	272,504,467
TORRENT PHARMACEUTICALS LTD	68,096	1,408,195	1,392,581
TORRENT POWER LTD	629,779	2,219,412	2,087,927
TOSEI CORP	62,800	405,281	665,618
TOSHIBA CORP	12,034,788	48,248,896	36,180,963
TOSHIBA MACHINE CO LTD	340,000	1,699,470	1,623,798
TOSHIBA PLANT SYSTEMS + SERV	107,200	1,549,508	2,452,443
TOSHIBA TEC CORP	333,000	1,341,745	2,029,296
TOSHO CO LTD	30,900	376,964	1,180,039
TOSHO PRINTING CO LTD	33,300	156,608	297,630
TOSOH CORP	598,301	5,792,256	9,274,435
TOTAL ACCESS COMM FOREIGN	970,800	1,513,214	1,076,876
TOTAL SA	6,485,531	392,468,504	395,343,778
TOTETSU KOGYO CO LTD	68,700	1,033,026	2,189,419
TOTO LTD	286,953	6,696,337	13,315,925
TOTVS SA	190,011	1,421,903	1,343,323
TOUNG LOONG TEXTILE MANUF CO	109,000	301,184	178,756
TOURISM HOLDINGS LTD	253,484	1,114,102	1,141,282
TOURMALINE OIL CORP	477,146	16,860,126	8,520,400
TOWA BANK LTD/THE	117,390	1,170,659	1,203,946
TOWA CORP	48,800	704,244	492,119
TOWA PHARMACEUTICAL CO LTD	18,500	855,406	990,430
TOWER BERSAMA INFRASTRUCTURE	2,063,800	1,099,989	718,658
TOWER LTD	734,498	582,577	382,915
TOWER SEMICONDUCTOR LTD	154,788	2,496,335	3,427,658

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Security Name	Shares	Book Value	Market Value
TOWN HEALTH INTERNATIONAL ME	9,196,000	-	1
TOWNGAS CHINA CO LTD	2,621,785	2,514,385	2,543,103
TOYO CONSTRUCTION CO LTD	173,600	667,162	771,103
TOYO CORP	48,000	500,962	390,882
TOYO DENKI SEIZO TOYO ELEC	13,100	468,065	221,398
TOYO ENGINEERING CORP	65,200	1,145,874	446,773
TOYO INK SC HOLDINGS CO LTD	162,717	3,736,909	4,245,489
TOYO KANETSU K K	17,600	420,253	641,936
TOYO SECURITIES CO LTD	198,000	513,290	468,343
TOYO SEIKAN GROUP HOLDINGS L	456,115	7,683,003	8,013,360
TOYO SUISAN KAISHA LTD	237,275	7,006,967	8,450,773
TOYO TANSO CO LTD	30,800	1,259,851	902,325
TOYO TIRE + RUBBER CO LTD	180,789	3,100,498	2,645,772
TOYOBO CO LTD	270,662	4,568,556	4,503,499
TOYODA GOSEI CO LTD	210,932	5,147,522	5,349,235
TOYOTA BOSHOKU CORP	163,900	3,011,470	3,017,127
TOYOTA INDUSTRIES CORP	332,197	13,234,959	18,624,506
TOYOTA MOTOR CORP	5,515,349	288,029,185	357,017,581
TOYOTA TSUSHO CORP	1,878,441	50,993,395	62,917,132
TP ICAP PLC	1,306,508	7,203,632	7,268,804
TPG TELECOM LTD	1,396,919	7,211,490	5,336,026
TPI POLENE PCL	3,065,700	749,934	508,945
TPI POLENE PUB CO LTD FOR	13,022,400	791,665	660,357
TPK HOLDING CO LTD	339,000	2,348,001	716,060
TPR CO LTD	73,500	1,259,235	1,712,666
TPV TECHNOLOGY LTD	1,880,000	520,670	206,081
TRADE ME GROUP LTD	1,026,218	3,867,071	3,237,772
TRAKYA CAM SANAYII AS	590,514	449,202	534,933
TRANCOM CO LTD	13,500	615,573	927,504
TRANSALTA CORP	749,700	6,208,506	3,761,466
TRANSALTA RENEWABLES INC	192,700	2,095,885	1,822,333
TRANSCANADA CORP	1,650,595	65,480,408	71,371,655
TRANSCEND INFORMATION INC	513,071	1,504,271	1,423,678
TRANSCONTINENTAL INC CL A	354,215	4,183,667	8,220,901
TRANSCOSMOS INC	84,700	1,397,187	2,031,760
TRANSMISSORA ALIANCA DE UNIT	1,792,307	10,980,753	8,711,374
TRANSURBAN GROUP	4,583,564	30,168,406	40,537,189
TRAVELSKY TECHNOLOGY LTD H	2,636,000	6,638,532	7,677,393
TRAVIS PERKINS PLC	713,464	17,638,613	13,399,256
TREASURY WINE ESTATES LTD	2,909,863	19,184,683	37,387,662
TRELLEBORG AB B SHS	595,159	11,731,090	12,726,796
TREND MICRO INC	457,832	19,559,528	26,122,857
TRIGANO SA	21,550	971,950	3,829,461
TRIPOD TECHNOLOGY CORP	2,064,307	6,279,109	5,673,907
TRUE CORP PCL FOREIGN	15,556,093	3,225,766	2,488,599

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Security Name	Shares	Book Value	Market Value
TRUE CORP PCL NVDR	5,462,500	1,214,808	873,868
TRUELIGHT CORP	682,500	2,657,449	780,134
TRULY INTERNATIONAL HOLDINGS	3,466,000	960,115	662,677
TRUSCO NAKAYAMA CORP	90,100	1,050,038	2,250,771
TRUST TECH INC	17,100	517,403	601,314
TRUWORTHS INTERNATIONAL LTD	1,895,073	14,933,704	10,680,849
TRYG A/S	372,220	7,168,423	8,737,531
TS TECH CO LTD	125,670	3,877,609	5,247,359
TSI HOLDINGS CO LTD	299,700	1,903,969	2,118,585
TSINGTAO BREWERY CO LTD H	1,027,364	5,251,737	5,643,958
TSOGO SUN HOLDINGS LTD	949,303	1,758,380	1,419,842
TSRC CORP	1,136,615	1,641,511	1,222,788
TSUBAKI NAKASHIMA CO LTD	85,100	1,526,143	2,006,014
TSUBAKIMOTO CHAIN CO	535,209	3,622,963	4,252,101
TSUGAMI CORP	98,000	427,912	869,715
TSUKISHIMA KIKAI CO LTD	102,200	1,036,963	1,457,825
TSUKUBA BANK LTD	172,200	586,766	402,652
TSUKUI CORP	99,800	593,238	901,007
TSUMURA + CO	176,300	5,594,340	5,698,136
TSURUHA HOLDINGS INC	130,539	11,529,025	16,369,672
TSURUMI MANUFACTURING CO LTD	43,900	372,432	738,768
TSUTSUMI JEWELRY CO LTD	16,300	328,717	270,330
TTW PCL FOREIGN SHARES	1,890,200	651,062	667,532
TTW PCL NVDR	95,800	28,632	33,832
TTY BIOPHARM CO LTD	317,827	1,038,453	1,016,388
TUI AG DI	346,266	6,319,264	7,594,457
TUI AG DI	1,495,389	26,738,834	32,822,540
TULLOW OIL PLC	2,926,919	7,920,029	9,467,453
TUNG HO STEEL ENTERPRISE COR	1,326,000	1,022,925	978,566
TUNG THIH ELECTRONIC CO LTD	76,000	632,436	264,231
TUPRAS TURKIYE PETROL RAFINE	1,611,513	37,390,838	37,990,789
TUPY SA	140,800	823,741	656,169
TURCAS PETROL A.S.	102,677	87,754	38,774
TURK HAVA YOLLARI AO	3,799,608	12,237,891	11,229,960
TURK SISE VE CAM FABRIKALARI	1,496,448	1,573,718	1,381,729
TURK TELEKOMUNIKASYON AS	20,462,990	35,637,266	22,288,990
TURK TRAKTOR VE ZIRAAT MAKIN	23,659	536,343	268,547
TURKCELL ILETISIM HIZMET AS	3,169,449	12,542,073	8,419,670
TURKIYE GARANTI BANKASI	11,025,308	29,329,503	20,167,659
TURKIYE HALK BANKASI	1,400,721	5,038,405	2,262,581
TURKIYE IS BANKASI C	24,395,449	46,431,820	30,353,196
TURKIYE SINAI KALKINMA BANK	1,821,573	620,515	385,691
TURKIYE VAKIFLAR BANKASI T D	9,643,765	13,759,564	10,335,913
TURQUOISE HILL RESOURCES LTD	2,152,783	15,415,859	6,087,919
TV ASAHI HOLDINGS CORP	62,400	1,112,081	1,370,642

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TV AZTECA SAB DE CV CPO	960,200	441,031	117,731
TV TOKYO HOLDINGS CORP	34,800	711,459	1,063,495
TV18 BROADCAST LTD	496,712	305,049	382,421
TVS MOTOR CO LTD	245,250	1,469,755	1,978,931
TWI PHARMACEUTICALS INC	75,000	427,184	187,694
TXC CORP	458,000	673,849	573,091
TYC BROTHER INDUSTRIAL CO	264,000	191,763	277,954
TYNTEK CORPORATION	426,175	184,576	334,778
U BLOX HOLDING AG	16,195	3,356,588	3,211,436
U CITY PCL F	432,788,000	416,387	391,900
U MING MARINE TRANSPORT CORP	439,000	551,205	482,362
U SHIN LTD	74,300	478,881	474,919
UACJ CORP	62,100	1,730,207	1,338,824
UBE INDUSTRIES LTD	305,240	8,091,160	7,933,787
UBI BANCA SPA	1,975,245	21,634,153	7,592,005
UBISOFT ENTERTAINMENT	318,446	23,143,095	34,941,932
UBS GROUP AG REG	7,979,461	173,129,232	123,153,472
UCB SA	474,596	31,820,517	37,314,091
UCHIDA YOKO CO LTD	19,600	362,330	681,262
UCO BANK	532,553	367,075	143,019
UDG HEALTHCARE PLC	581,876	3,417,319	6,345,515
UEM SUNRISE BHD	1,521,200	664,714	267,373
UFLEX LTD	118,525	425,375	449,777
UK COMMERCIAL PROPERTY REIT	2,243,654	2,793,711	2,606,723
UKC HOLDINGS CORP	32,800	481,513	668,644
ULKER BISKUVI SANAYI	373,949	2,197,794	1,471,732
ULTRA ELECTRONICS HLDGS PLC	168,820	3,806,029	3,677,597
ULTRAPAR PARTICIPACOES SA	1,177,370	21,858,910	14,061,483
ULTRATECH CEMENT LTD	178,430	9,339,649	9,944,579
ULVAC INC	91,800	5,233,687	3,514,034
UMICORE	550,488	15,527,165	31,589,813
UMS HOLDINGS LTD	930,700	735,485	566,543
UNI PRESIDENT CHINA HOLDINGS	2,987,807	3,194,602	3,838,798
UNI PRESIDENT ENTERPRISES CO	21,473,310	47,048,461	54,513,479
UNICAJA BANCO SA	3,211,369	4,593,251	5,477,925
UNICHARM CORP	1,405,540	30,041,215	42,293,728
UNICREDIT SPA	4,697,029	84,435,919	78,399,529
UNIFIN FINANCIERA SAB DE CV	138,900	411,001	377,924
UNILEVER INDONESIA TBK PT	2,996,200	9,257,548	9,638,857
UNILEVER NV CVA	4,457,089	197,724,417	248,667,239
UNILEVER PLC	2,892,552	110,241,568	160,088,008
UNIMICRON TECHNOLOGY CORP	2,834,844	1,869,479	1,515,586
UNION BANK OF INDIA	335,229	832,614	400,964
UNION FINANCIERE DE FRANCE	8,438	287,914	270,924
UNION PROPERTIES PJSC	1,213,916	376,978	260,091

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UNION TOOL CO	19,700	507,271	616,264
UNIPER SE	504,015	7,782,537	15,029,344
UNIPOL GRUPPO SPA	1,515,090	5,595,602	5,853,436
UNIPOLSAI ASSICURAZIONI SPA	3,343,577	8,547,308	7,387,932
UNIPRES CORP	170,347	3,586,825	3,338,810
UNIQA INSURANCE GROUP AG	359,607	3,580,298	3,308,492
UNIQUE ENGINEERING + CO FORE	853,500	414,310	283,384
UNISEM (M) BERHAD	672,900	328,756	384,800
UNITECH LTD	3,422,963	305,511	207,331
UNITECH PRINTED CIRCUIT	674,000	263,973	457,609
UNITED ARROWS LTD	62,217	1,391,014	2,325,449
UNITED BANK LTD	883,800	1,548,936	1,225,895
UNITED BREWERIES LTD	65,265	837,179	1,096,784
UNITED DEVELOPMENT CO	306,580	1,426,697	1,175,462
UNITED ENERGY GROUP LTD	16,104,000	1,479,602	2,134,761
UNITED ENGINEERS LTD	1,407,800	2,456,264	2,901,297
UNITED INTEGRATED SERVICES	379,000	526,632	825,413
UNITED INTERNET AG REG SHARE	339,905	14,590,301	19,469,768
UNITED MICROELECTRONICS CORP	49,166,066	23,138,979	27,333,743
UNITED OVERSEAS BANK LTD	6,776,810	106,752,430	133,001,420
UNITED RENEWABLE ENERGY CO L	1,054,581	685,032	349,354
UNITED SPIRITS LTD	615,185	4,965,344	5,970,478
UNITED SUPER MARKETS HOLDING	140,800	1,069,658	1,821,572
UNITED TRACTORS TBK PT	5,310,478	10,595,445	11,710,475
UNITED UTILITIES GROUP PLC	1,453,147	18,925,179	14,642,130
UNITIKA LTD	127,999	942,925	729,178
UNITY OPTO TECHNOLOGY CO LTD	383,971	277,627	154,276
UNIVENTURES PCL FOREIGN	1,019,500	399,114	204,639
UNIVERSAL ROBINA CORP	1,563,820	4,781,181	3,545,645
UNIZO HOLDINGS CO LTD	50,300	1,541,175	937,747
UNIZYX HOLDING CORP	497,000	243,004	229,847
UOL GROUP LTD	1,573,403	7,101,529	8,793,055
UPC TECHNOLOGY CORP	1,870,386	982,407	1,257,619
UPL LTD	604,832	6,423,780	5,462,600
UPM KYMMENE OYJ	1,861,607	35,252,332	66,553,188
UPONOR OYJ	133,636	1,853,097	2,145,368
USHIO INC	340,430	4,810,056	4,330,482
USI CORP	2,188,341	1,261,930	1,015,630
USINAS SIDER MINAS GER PF A	340,500	659,448	647,830
USS CO LTD	582,458	7,496,205	11,084,923
V TECHNOLOGY CO LTD	10,700	1,298,205	1,978,387
V.S. INDUSTRY BERHAD	1,385,974	394,674	531,813
V1 GROUP LTD	4,438,000	297,473	271,526
VA TECH WABAG LTD	34,756	407,709	196,798
VAKRANGEE LTD	690,157	2,331,898	673,385

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VALE INDONESIA TBK	6,157,200	1,408,348	1,735,875
VALE SA	7,053,235	69,008,539	90,910,725
VALEANT PHARMACEUTICALS INTE	690,700	26,995,280	16,067,065
VALEO SA	857,064	35,101,133	46,851,159
VALIANT HOLDING AG REG	41,751	6,180,889	4,726,132
VALID SOLUCOES SA	165,050	1,474,995	712,554
VALLOUREC SA	644,884	2,907,301	3,823,402
VALMET OYJ	338,420	4,200,117	6,527,423
VALOR HOLDINGS CO LTD	134,300	2,327,328	3,063,929
VALORA HOLDING AG REG	11,931	2,982,045	3,893,090
VALQUA LTD	35,400	552,409	1,008,324
VALUE PARTNERS GROUP LTD	2,087,000	1,790,462	1,649,287
VALUETRONICS HOLDINGS LTD	610,600	354,843	297,799
VAN DE VELDE NV	13,947	650,366	506,427
VANGUARD INTERNATIONAL SEMI	1,784,000	3,218,735	4,084,268
VARUN BEVERAGES LTD	53,514	455,800	588,603
VAT GROUP AG	66,899	6,922,620	8,933,791
VECTOR INC	54,600	529,717	1,129,808
VECTURA GROUP PLC	1,527,065	3,578,230	1,573,573
VEDANTA LTD	2,351,652	7,928,815	8,107,133
VEDANTA RESOURCES PLC	197,049	1,613,445	1,682,676
VEIDEKKE ASA	299,767	3,628,640	3,012,235
VELESTO ENERGY BHD	4,643,400	707,418	321,860
VENTURE CORP LTD	1,039,578	9,293,191	13,601,813
VEOLIA ENVIRONNEMENT	1,111,802	35,974,576	23,793,898
VERBUND AG	107,082	1,959,365	3,463,155
VERMILION ENERGY INC	311,900	13,106,215	11,241,156
VESTAS WIND SYSTEMS A/S	550,088	31,532,228	34,049,167
VESTEL ELEKTRONIK SANAYI	147,828	222,551	288,157
VESUVIUS PLC	482,439	2,051,338	3,808,903
VETROPACK HOLDING AG BR	481	828,334	968,830
VGI GLOBAL MEDIA PCL FOREIGN	4,898,699	809,327	1,138,545
VIA VAREJO SA	193,400	1,358,949	935,482
VIBHAVADI MEDICAL CENTER FOR	8,257,600	679,710	548,347
VICAT	37,527	2,327,123	2,462,384
VICTREX PLC	199,970	3,698,577	7,693,266
VIDENTE CO LTD	44,466	732,032	430,895
VIENNA INSURANCE GROUP AG	139,906	5,915,012	3,815,793
VIEWORKS CO LTD	14,824	793,858	405,681
VIFOR PHARMA AG	142,201	17,672,452	22,720,367
VIJAYA BANK	386,402	350,765	288,751
VILLAGE ROADSHOW LTD	176,468	1,100,781	301,186
VILMORIN + CIE	11,719	1,046,751	790,850
VINA CONCHA Y TORO S.A.	541,320	1,016,548	1,111,750
VINCI SA	1,203,768	79,711,737	115,753,680

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VINDA INTERNATIONAL HOLDINGS	368,000	650,007	638,862
VINYTHAI PUBLIC CO LTD FOREI	1,057,500	883,574	794,801
VIOHALCO SA	79,922	356,035	304,667
VIRBAC SA	9,356	997,416	1,275,877
VIRGIN AUSTRALIA INT HOLDINGS	7,398,961	-	5
VIRGIN MONEY HOLDINGS UK	670,392	3,848,178	3,247,378
VIROMED CO LTD	28,882	1,372,322	6,105,517
VIRTUS HEALTH LTD	130,666	946,262	555,120
VISCOFAN SA	99,669	3,690,455	6,790,107
VISTA LAND + LIFESCAPES INC	13,077,200	1,580,350	1,504,549
VISUAL PHOTONICS EPITAXY CO	234,250	386,575	883,571
VITA GROUP LTD	287,285	755,580	208,015
VITAL KSK HOLDINGS INC	119,600	990,333	1,246,047
VITASOY INTL HOLDINGS LTD	2,050,000	4,198,022	6,558,579
VITROLIFE AB	143,072	1,797,055	2,099,541
VIVENDI	3,107,888	83,135,269	76,200,940
VIVOTEK INC	38,954	146,847	103,363
VOCUS GROUP LTD	1,968,128	8,574,685	3,359,089
VODACOM GROUP LTD	3,376,073	41,330,804	30,245,180
VODAFONE GROUP PLC	68,808,875	237,458,167	166,991,194
VODAFONE IDEA LTD	3,750,565	5,600,618	3,248,866
VODAFONE QATAR	289,713	734,646	701,008
VOESTALPINE AG	416,372	20,337,280	19,178,039
VOLCAN CIA MINERA SAA CMN B	2,358,076	822,711	583,308
VOLKERWESSELS	59,607	1,606,226	1,532,464
VOLKSWAGEN AG	56,162	10,289,961	9,278,434
VOLKSWAGEN AG PREF	363,259	46,395,167	60,318,805
VOLTAS LTD	182,623	1,001,995	1,396,160
VOLTRONIC POWER TECHNOLOGY	69,428	812,356	1,186,414
VOLVO AB B SHS	4,030,391	58,540,719	64,515,090
VONOVIA SE	1,125,316	41,935,839	53,553,067
VONTOBEL HOLDING AG REG	72,636	3,717,391	5,263,266
VOPAK	152,637	7,510,521	7,051,825
VOSSLOH AG	18,751	1,881,688	912,927
VT HOLDINGS CO LTD	184,400	1,046,923	970,570
VTECH HOLDINGS LTD	474,685	5,572,362	5,478,682
VTG AG	38,254	2,103,098	2,170,645
VZ HOLDING AG	6,334	1,286,153	1,990,239
W SCOPE CORP	53,300	1,016,028	774,249
WABCO INDIA LTD	7,700	710,336	789,611
WACKER CHEMIE AG	25,054	3,548,835	3,280,591
WACKER NEUSON SE	57,094	1,053,046	1,450,524
WACOAL HOLDINGS CORP	177,178	4,675,915	5,166,659
WACOM CO LTD	322,800	1,868,745	1,835,995
WAFER WORKS CORP	577,668	318,880	1,180,403

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Security Name	Shares	Book Value	Market Value
WAH LEE INDUSTRIAL CORP	293,000	596,301	511,262
WAHA CAPITAL PJSC	1,128,050	674,891	534,366
WAKITA + CO LTD	130,200	1,373,707	1,365,886
WALLENIUS WILHELMSEN ASA	222,715	1,183,949	1,038,375
WALLENSTAM AB B SHS	371,558	1,453,417	3,345,517
WALMART DE MEXICO SAB DE CV	22,474,900	56,351,853	59,869,797
WALSIN LIHWA CORP	7,536,173	4,231,504	5,116,643
WALSIN TECHNOLOGY CORP	828,346	2,672,168	11,329,527
WAN HAI LINES LTD	1,565,876	888,290	867,977
WANT WANT CHINA HOLDINGS LTD	18,471,453	14,247,714	16,433,824
WARABEYA NICHIYO HOLDINGS CO	30,700	482,625	704,549
WARSAW STOCK EXCHANGE	44,064	524,637	430,760
WARTSILA OYJ ABP	1,141,750	15,721,669	22,435,245
WASHINGTON H. SOUL PATTINSON	237,728	3,191,585	3,634,101
WASHTEC AG	23,200	2,060,507	2,050,499
WASION HOLDINGS LTD	620,000	369,070	336,654
WASKITA KARYA PERSERO TBK PT	8,601,695	1,341,307	1,155,496
WASTE CONNECTIONS INC	461,899	23,278,942	34,772,783
WATAMI CO LTD	50,400	799,092	661,140
WATERLAND FINANCIAL HOLDINGS	4,158,000	1,466,928	1,466,077
WCT HOLDINGS BHD	1,390,816	760,628	278,886
WDB HOLDINGS CO LTD	17,100	643,674	514,860
WE SOLUTIONS LTD	6,099,589	1,330,926	917,413
WEATHERNEWS INC	11,000	277,169	334,176
WEBJET LTD	239,747	1,371,704	2,382,493
WEBZEN INC	36,295	807,792	788,101
WEG SA	1,073,870	4,926,519	4,535,632
WEI CHUAN FOODS	674,000	602,947	532,771
WEICHAI POWER CO LTD H	37,310,536	34,731,172	51,456,577
WEIFU HIGH TECHNOLOGY GROU B	254,004	621,441	552,981
WEIQIAO TEXTILE CO LTD H	1,235,000	721,540	563,550
WEIR GROUP PLC/THE	508,327	14,561,975	13,422,380
WELCIA HOLDINGS CO LTD	103,122	2,827,192	5,483,579
WELLNET CORP	34,500	442,563	339,814
WELSPUN CORP LTD	502,298	715,453	868,016
WELSPUN INDIA LTD	531,983	682,390	420,446
WELTREND SEMICONDUCTOR INC	235,600	142,104	222,166
WEMADE ENTERTAINMENT CO LTD	18,334	784,220	781,395
WENDEL	64,862	6,197,285	8,936,100
WESFARMERS LTD	2,847,309	77,304,221	103,840,299
WESSANEN	127,310	938,194	2,678,508
WEST CHINA CEMENT LTD	32,890,000	6,265,346	5,240,299
WEST FRASER TIMBER CO LTD	154,700	4,565,573	10,641,836
WEST JAPAN RAILWAY CO	624,239	36,975,646	46,009,906
WESTERN AREAS LTD	553,060	2,183,879	1,454,717

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Security Name	Shares	Book Value	Market Value
WESTERN FOREST PRODUCTS INC	157,380	219,491	320,634
WESTGOLD RESOURCES LTD	607,740	928,482	830,703
WESTON (GEORGE) LTD	127,227	8,065,299	10,373,916
WESTPAC BANKING CORP	6,964,652	147,923,714	150,772,877
WESTPORTS HOLDINGS BHD	2,572,800	2,391,665	2,159,127
WESTSHORE TERMINALS INVESTME	110,500	2,865,755	2,001,760
WETHERSPOON (J.D.) PLC	237,519	2,491,567	3,951,166
WH GROUP LTD	54,006,907	48,840,688	43,987,806
WH SMITH PLC	272,796	3,258,081	7,199,580
WHA CORP PCL FOREIGN	9,579,620	911,182	1,058,298
WHARF HOLDINGS LTD	4,078,558	10,839,445	13,100,544
WHARF REAL ESTATE INVESTMENT	3,017,640	11,895,857	21,481,903
WHEATON PRECIOUS METALS CORP	980,587	28,354,083	21,632,624
WHEELOCK + CO LTD	3,195,344	17,873,684	22,258,194
WHIRLPOOL OF INDIA LTD	51,858	764,411	1,159,965
WHITBREAD PLC	352,102	11,033,943	18,403,920
WHITECAP RESOURCES INC	926,900	8,615,957	6,278,216
WIENERBERGER AG	383,831	7,956,330	9,581,278
WIHLBORGS FASTIGHETER AB	312,809	1,826,759	3,623,913
WIJAYA KARYA BETON TBK PT	2,719,600	229,515	77,432
WIJAYA KARYA PERSERO TBK PT	3,643,378	668,218	336,879
WILLIAM DEMANT HOLDING	382,343	9,240,368	15,385,988
WILLIAM HILL PLC	2,482,838	9,941,735	9,945,355
WILMAR INTERNATIONAL LTD	5,336,834	16,701,902	11,977,053
WILSON BAYLY HOLMES OVCON	84,503	855,031	921,711
WIN SEMICONDUCTORS CORP	523,127	1,590,642	3,766,219
WINBOND ELECTRONICS CORP	7,611,222	2,884,801	4,868,027
WING TAI HOLDINGS LTD	845,286	1,153,765	1,233,677
WINPAK LTD	81,071	3,063,483	2,711,714
WIPRO LTD	3,425,738	14,141,016	13,074,954
WIRECARD AG	511,209	29,064,870	82,337,158
WISDOM MARINE LINES CO LTD	609,268	625,882	573,527
WISETECH GLOBAL LTD	161,146	721,144	1,864,522
WISTRON CORP	14,935,551	12,142,533	11,095,667
WISTRON NEWEB CORP	393,838	859,709	939,109
WIZ SOLUCOES E CORRETAGEM DE	110,200	493,927	234,297
WIZZ AIR HOLDINGS PLC	78,894	2,237,559	3,749,754
WM MORRISON SUPERMARKETS	8,722,041	30,791,144	29,018,504
WOCKHARDT LTD	27,579	585,181	258,019
WOLTERS KLUWER	1,046,560	38,972,496	58,969,456
WONIK HOLDINGS CO LTD	72,864	344,862	372,002
WONIK IPS CO LTD	60,073	818,378	1,514,627
WOOD GROUP (JOHN) PLC	1,349,704	12,797,847	11,187,066
WOODSIDE PETROLEUM LTD	2,663,092	79,943,914	69,771,985
WOOLWORTHS GROUP LTD	3,010,259	66,545,817	67,880,428

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Security Name	Shares	Book Value	Market Value
WOOLWORTHS HOLDINGS LTD	4,718,803	29,150,231	19,090,388
WOONGJIN THINKBIG CO LTD	52,896	532,342	289,991
WOORI BANK	1,634,629	23,183,864	23,907,091
WORKPOINT ENTERTAINMENT FOR	505,400	1,208,378	575,878
WORKPOINT ENTERTAINMENT NVDR	1,537,200	3,575,363	1,751,564
WORLD HOLDINGS CO LTD	17,600	713,361	535,476
WORLDLINE SA	76,936	3,930,467	4,358,390
WORLDPAY INC CLASS A	296,302	23,263,237	24,105,305
WORLEYPARSONS LTD	462,618	7,534,294	5,974,755
WOWOW INC	13,600	272,916	431,580
WOWPRIME CORP	102,177	813,895	301,284
WPG HOLDINGS LTD	6,467,690	8,703,331	9,164,249
WPP AUNZ LTD	697,735	518,879	520,677
WPP PLC	3,270,849	47,617,993	51,517,798
WSP GLOBAL INC	254,161	7,664,753	13,374,149
WT MICROELECTRONICS CO LTD	1,070,549	1,432,063	1,560,782
WUESTENROT + WUERTTEMBERG	66,135	1,450,978	1,357,456
WUS PRINTED CIRCUIT CO LTD	249,250	152,841	131,212
WUXI BIOLOGICS CAYMAN INC	806,000	6,048,891	8,973,877
WUXI LITTLE SWAN CO B	261,000	1,433,342	1,561,918
WYNN MACAU LTD	7,614,516	22,053,442	24,506,756
X FAB SILICON FOUNDRIES SE	113,579	1,174,619	1,148,396
XEBIO HOLDINGS CO LTD	79,400	1,585,175	1,265,210
XERO LTD	153,369	4,430,612	5,100,383
XIABUXIABU CATERING MANAGEME	580,500	1,172,206	1,268,222
XIAMEN INTERNATIONAL PORT H	1,110,000	178,385	178,269
XINCHEN CHINA POWER HOLDINGS	1,792,000	799,488	180,446
XING SE	7,183	1,479,546	2,318,871
XINGDA INT L HOLDINGS	1,375,775	510,612	403,327
XINHUA WINSHARE PUBLISHING H	698,000	582,220	485,769
XINJIANG GOLDWIND SCI+TEC H	1,086,839	1,243,552	1,322,972
XINJIANG XINXIN MINING IND H	1,059,000	174,460	140,382
XINTEC INC	197,000	476,132	392,856
XINYI GLASS HOLDINGS LTD	6,040,138	4,991,471	7,383,251
XINYI SOLAR HOLDINGS LTD	5,461,999	1,248,441	1,677,841
XL AXIATA TBK PT	7,420,850	1,774,907	1,304,992
XTEP INTERNATIONAL HOLDINGS	2,290,000	1,073,252	1,567,444
XXENTRIA TECHNOLOGY MATERIAL	199,000	579,508	514,984
XXL ASA	231,939	2,583,530	1,878,187
YA MAN LTD	57,200	691,260	959,487
YAGEO CORPORATION	831,564	7,430,747	30,684,012
YAHAGI CONSTRUCTION CO LTD	50,200	335,435	401,546
YAHOO JAPAN CORP	3,699,598	14,113,335	12,291,356
YAKULT HONSHA CO LTD	460,889	25,486,243	30,791,122
YAKUODO CO LTD	22,200	575,908	800,695

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Security Name	Shares	Book Value	Market Value
YAMABIKO CORP	70,600	407,732	847,085
YAMADA DENKI CO LTD	2,989,840	17,764,411	14,872,946
YAMAGATA BANK LTD/THE	77,900	1,813,009	1,655,546
YAMAGUCHI FINANCIAL GROUP IN	832,126	9,584,618	9,375,644
YAMAHA CORP	377,612	9,131,099	19,636,574
YAMAHA MOTOR CO LTD	813,344	16,179,265	20,457,513
YAMANA GOLD INC	2,239,000	4,407,132	6,518,963
YAMANASHI CHUO BANK LTD/THE	493,000	2,257,409	1,873,814
YAMASHIN FILTER CORP	74,600	930,275	726,704
YAMATO HOLDINGS CO LTD	1,153,755	25,112,066	33,998,613
YAMATO KOGYO CO LTD	95,333	3,121,441	2,878,968
YAMAZAKI BAKING CO LTD	488,800	8,702,902	12,797,544
YAMAZEN CORP	242,475	1,861,471	2,318,251
YANG MING MARINE TRANSPORT	1,348,992	610,189	398,213
YANGTZE OPTICAL FIBRE AND H	291,000	1,126,806	1,179,512
YANGZIJIANG SHIPBUILDING	15,147,400	15,117,287	10,053,830
YANLORD LAND GROUP LTD	2,550,200	3,164,571	2,973,831
YANTAI CHANGYU PIONEER B	864,039	2,470,116	2,272,033
YANZHOU COAL MINING CO H	6,082,766	7,278,945	7,954,825
YAOKO CO LTD	49,700	1,115,246	2,741,543
YAPI VE KREDI BANKASI	12,492,972	10,338,620	6,762,981
YARA INTERNATIONAL ASA	683,865	28,449,153	28,360,126
YASHILI INTERNATIONAL HOLDIN	1,508,000	537,698	342,140
YASKAWA ELECTRIC CORP	475,425	7,542,583	16,803,944
YATAS YATAK VE YORGAN SANAYI	49,241	432,147	228,513
YC INOX CO LTD	492,900	328,468	430,036
YELLOW HAT LTD	31,830	399,714	941,121
YEONG GUAN ENERGY GROUP CO	105,000	519,904	201,469
YES BANK LTD	3,140,178	14,399,574	15,566,831
YFY INC	3,322,000	1,228,214	1,312,957
YG ENTERTAINMENT INC	22,754	974,325	740,092
YICHANG HEC CHANGJIANG PHA H	216,600	1,109,271	1,101,574
YIEH PHUI ENTERPRISE CO LTD	2,777,595	1,127,104	942,916
YIHAI INTERNATIONAL HOLDING	574,000	866,035	1,094,525
YING LI INTERNATIONAL REAL E	1,098,700	108,596	90,249
YINSON HOLDINGS BHD	682,900	608,156	774,275
YIP S CHEMICAL HOLDINGS LTD	560,000	513,132	197,006
YIT OYJ	372,284	3,903,244	2,218,941
YIXIN GROUP LTD	1,499,500	713,488	628,817
YODOGAWA STEEL WORKS LTD	87,458	2,151,310	2,233,726
YOKOGAWA BRIDGE HOLDINGS COR	72,100	693,437	1,711,289
YOKOGAWA ELECTRIC CORP	648,891	8,201,924	11,552,504
YOKOHAMA REITO CO LTD	84,000	645,992	765,188
YOKOHAMA RUBBER CO LTD	254,614	4,087,541	5,293,875
YOMA STRATEGIC HLDGS LTD	2,549,562	1,289,527	691,850

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Security Name	Shares	Book Value	Market Value
YOMIURI LAND CO LTD	7,400	278,581	309,322
YONDOSHI HOLDINGS INC	37,500	673,787	917,483
YONEX CO LTD	78,800	733,791	487,320
YOROZU CORP	45,100	741,639	694,222
YOSHINOYA HOLDINGS CO LTD	207,200	2,862,534	4,132,215
YOULCHON CHEMICAL CO LTD	25,336	198,013	303,486
YOUNG POONG CORPORATION	1,062	649,046	764,221
YOUNGONE CORP	62,327	928,890	1,873,445
YOUNGONE HOLDINGS CO LTD	11,261	318,208	554,714
YPSOMED HOLDING AG REG	7,694	859,533	1,119,677
YTL CORP BHD	10,759,102	3,969,457	3,009,725
YTL POWER INTERNATIONAL BHD	6,674,654	2,262,134	1,701,917
YUANTA FINANCIAL HOLDING CO	88,173,224	39,684,294	40,199,020
YUANTA SECURITIES KOREA	181,568	1,644,882	600,339
YUASA TRADING CO LTD	59,900	1,273,644	1,911,673
YUE YUEN INDUSTRIAL HLDG	2,694,724	8,979,862	7,607,994
YUEXIU PROPERTY CO LTD	26,845,589	5,693,725	5,132,705
YUEXIU TRANSPORT INFRASTRUCT	2,144,000	1,455,884	1,563,158
YUHAN CORPORATION	23,183	3,971,454	4,524,273
YULON FINANCE CORP	216,000	563,355	839,530
YULON MOTOR COMPANY	1,107,067	1,086,264	766,161
YULON NISSAN MOTOR CO LTD	31,000	309,294	256,736
YUNGJIN PHARMACEUTICAL CO	184,874	1,968,050	1,232,493
YUNGSHIN GLOBAL HOLDING CORP	326,000	466,244	439,999
YUNGTAY ENGINEERING CO LTD	595,000	1,079,369	944,553
YURTEC CORP	90,200	525,162	740,232
YUSHIN PRECISION EQUIPMENT	43,300	388,176	502,720
YUSHIRO CHEMICAL INDUSTRY CO	23,500	322,957	359,401
YUZHOU PROPERTIES CO	2,683,000	842,833	1,576,535
Z ENERGY LTD	915,657	3,821,949	4,692,987
ZALANDO SE	248,888	8,682,239	13,910,510
ZARDOYA OTIS SA	413,874	5,711,660	3,952,730
ZEDER INVESTMENTS LTD	1,191,523	686,795	465,960
ZEE ENTERTAINMENT ENTERPRISE	1,433,308	10,063,442	11,379,229
ZEHNDER GROUP AG RG	25,011	857,927	1,035,251
ZENG HSING INDUSTRIAL CO LTD	81,000	421,226	342,719
ZENKOKU HOSHO CO LTD	125,333	4,221,884	5,691,554
ZENRIN CO LTD	66,400	608,291	1,607,771
ZENSHO HOLDINGS CO LTD	418,628	8,884,466	10,631,522
ZEON CORP	935,958	8,527,355	11,069,426
ZERIA PHARMACEUTICAL CO LTD	114,300	1,922,859	2,473,499
ZHAOJIN MINING INDUSTRY H	1,662,974	1,335,731	1,269,680
ZHEJIANG EXPRESSWAY CO H	8,449,478	8,958,309	7,538,936
ZHEN DING TECHNOLOGY HOLDING	1,315,250	3,031,996	2,907,583
ZHENRO PROPERTIES GROUP LTD	1,027,000	678,627	620,484

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Security Name	Shares	Book Value	Market Value
ZHONGAN ONLINE P+C INSURAN H	195,000	1,680,920	1,231,574
ZHONGSHENG GROUP HOLDINGS	2,911,938	7,396,842	8,740,880
ZHOU HEI YA INTERNATIONAL HO	1,110,000	1,176,532	898,419
ZHUZHOU CRRC TIMES ELECTRI H	877,146	4,413,569	4,170,257
ZIGNAGO VETRO SPA	70,720	409,421	658,902
ZINWELL CORPORATION	271,000	269,828	222,215
ZOJIRUSHI CORP	99,200	1,391,692	1,212,629
ZOOMLION HEAVY INDUSTRY H	2,302,544	1,461,959	983,184
ZOOPLUS AG	13,881	1,816,099	2,593,083
ZORLU ENERJI ELEKTRIK URETIM	499,254	177,936	178,725
ZOZO INC	583,900	10,366,316	21,165,156
ZPG PLC	627,700	2,370,699	4,049,132
ZTE CORP H	1,658,587	3,637,681	2,519,977
ZUIKO CORP	9,000	508,346	264,073
ZUKEN INC	28,700	238,937	466,652
ZUMTOBEL GROUP AG	75,696	1,090,596	581,533
ZURICH INSURANCE GROUP AG	364,303	83,741,451	107,902,223
Total		**59,067,741,482**	**65,426,443,028**

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Security Name	Shares	Book Value	Market Value
ACADIA REALTY TRUST	122,358	3,280,418	3,348,938
AG MORTGAGE INVESTMENT TRUST	133,196	2,267,669	2,502,753
AGNC INVESTMENT CORP	1,167,103	28,968,406	21,696,445
AGREE REALTY CORP	45,641	1,393,498	2,408,476
ALEXANDER + BALDWIN INC	142,668	3,290,045	3,352,698
ALEXANDER S INC	5,587	2,096,797	2,137,754
ALEXANDRIA REAL ESTATE EQUIT	76,166	5,583,915	9,609,864
AMERICAN ASSETS TRUST INC	67,936	2,436,268	2,601,269
AMERICAN CAMPUS COMMUNITIES	355,387	14,056,803	15,238,995
AMERICAN HOMES 4 RENT A	615,209	11,623,584	13,645,336
AMERICAN TOWER CORP	930,959	64,436,125	134,216,359
AMERICOLD REALTY TRUST	17,241	306,894	379,647
ANNALY CAPITAL MANAGEMENT IN	4,454,269	55,959,351	45,834,428
ANWORTH MORTGAGE ASSET CORP	340,755	1,978,362	1,693,552
APARTMENT INVT + MGMT CO A	596,627	21,408,717	25,237,322
APOLLO COMMERCIAL REAL ESTAT	199,870	3,371,827	3,653,624
APPLE HOSPITALITY REIT INC	1,371,145	25,562,630	24,516,073
ARBOR REALTY TRUST INC	135,787	951,204	1,416,258
ARES COMMERCIAL REAL ESTATE	53,818	686,266	743,227
ARMADA HOFFLER PROPERTIES IN	89,584	1,175,193	1,334,802
ARMOUR RESIDENTIAL REIT INC	117,083	4,266,416	2,670,663
ASHFORD HOSPITALITY TRUST	369,802	2,805,959	2,995,396
AVALONBAY COMMUNITIES INC	431,230	62,921,286	74,124,125
BLACKSTONE MORTGAGE TRU CL A	162,926	4,708,344	5,120,764
BLUEROCK RESIDENTIAL GROWTH	75,000	675,750	669,000
BOSTON PROPERTIES INC	371,674	38,038,205	46,615,353
BP PRUDHOE BAY ROYALTY TRUST	43,228	2,996,276	1,292,517
BRAEMAR HOTELS + RESORTS INC	85,265	1,387,850	973,726
BRANDYWINE REALTY TRUST	401,362	5,415,186	6,774,991
BRIXMOR PROPERTY GROUP INC	1,481,394	25,601,311	25,820,697
BRT APARTMENTS CORP	13,549	162,453	172,750
CAMDEN PROPERTY TRUST	318,373	23,764,693	29,013,331
CAPSTEAD MORTGAGE CORP	342,915	3,493,578	3,069,089
CARETRUST REIT INC	138,838	1,634,873	2,317,206
CATCHMARK TIMBER TRUST INC A	39,761	467,558	506,158
CBL + ASSOCIATES PROPERTIES	584,597	6,562,970	3,256,205
CEDAR REALTY TRUST INC	200,948	1,714,176	948,475
CHATHAM LODGING TRUST	52,900	1,089,923	1,122,538
CHERRY HILL MORTGAGE INVESTM	123,376	2,194,945	2,203,495
CHESAPEAKE LODGING TRUST	157,891	4,050,754	4,995,671
CHIMERA INVESTMENT CORP	638,243	10,714,117	11,667,082
CIM COMMERCIAL TRUST CORP	1,894	28,789	28,599
CITY OFFICE REIT INC	157,757	1,951,679	2,024,022

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Security Name	Shares	Book Value	Market Value
COLONY CAPITAL INC	241,416	11,812,828	1,506,436
COLONY CREDIT REAL ESTATE IN	13,260	255,901	274,880
COLUMBIA PROPERTY TRUST INC	318,013	7,704,671	7,222,075
COMMUNITY HEALTHCARE TRUST I	2,297	58,688	68,611
CONDOR HOSPITALITY TRUST INC	15,803	157,240	164,351
CORECIVIC INC	330,649	9,354,788	7,899,205
CORENERGY INFRASTRUCTURE TRU	7,038	258,379	264,629
COREPOINT LODGING INC	1,650	43,626	42,735
CORESITE REALTY CORP	60,036	3,165,526	6,653,190
CORPORATE OFFICE PROPERTIES	193,301	6,092,068	5,603,796
COUSINS PROPERTIES INC	727,208	7,435,236	7,046,646
CROWN CASTLE INTL CORP	981,369	69,990,507	105,811,206
CUBESMART	340,094	7,120,194	10,957,829
CYRUSONE INC	143,832	5,915,756	8,394,036
CYS INVESTMENTS INC	680,588	5,987,073	5,104,410
DCT INDUSTRIAL TRUST INC	195,703	6,837,232	13,059,261
DDR CORP	213,378	9,248,893	3,819,466
DIAMONDROCK HOSPITALITY CO	614,835	6,123,619	7,550,174
DIGITAL REALTY TRUST INC	277,818	13,783,546	30,998,932
DOUGLAS EMMETT INC	350,084	10,368,457	14,066,375
DUKE REALTY CORP	886,289	19,526,051	25,728,970
DYNEX CAPITAL INC	141,316	1,127,206	922,793
EASTERLY GOVERNMENT PROPERTI	19,559	382,841	386,486
EASTGROUP PROPERTIES INC	74,102	4,154,657	7,081,187
EDUCATION REALTY TRUST INC	153,102	5,102,291	6,353,733
ELLINGTON RESIDENTIAL MORTGA	25,733	324,214	280,490
EMPIRE STATE REALTY TRUST A	214,022	3,650,409	3,659,776
EPR PROPERTIES	214,906	11,675,455	13,923,760
EQUINIX INC	139,218	31,416,541	59,848,426
EQUITY COMMONWEALTH	424,358	11,662,835	13,367,277
EQUITY LIFESTYLE PROPERTIES	306,256	20,428,983	28,144,926
EQUITY RESIDENTIAL	1,058,849	59,105,733	67,438,093
ESSEX PROPERTY TRUST INC	174,188	32,981,239	41,643,125
EXANTAS CAPITAL CORP	127,426	2,465,344	1,297,197
EXTRA SPACE STORAGE INC	388,670	23,489,934	38,793,153
FEDERAL REALTY INVS TRUST	186,572	19,545,874	23,610,687
FIRST INDUSTRIAL REALTY TR	188,566	3,812,387	6,286,790
FOREST CITY REALTY TRUST A	609,113	12,489,874	13,893,868
FOUR CORNERS PROPERTY TRUST	105,695	1,526,581	2,603,268
FRANKLIN STREET PROPERTIES C	283,704	3,455,882	2,428,506
FRONT YARD RESIDENTIAL CORP	159,008	3,142,953	1,656,863
GAMING AND LEISURE PROPERTIE	522,985	16,556,477	18,722,863
GEO GROUP INC/THE	248,343	4,331,201	6,839,366

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Security Name	Shares	Book Value	Market Value
GETTY REALTY CORP	85,505	2,086,679	2,408,676
GGP INC	1,176,284	20,390,158	24,031,482
GLADSTONE COMMERCIAL CORP	23,353	396,149	448,845
GLOBAL MEDICAL REIT INC	45,600	353,400	404,016
GLOBAL NET LEASE INC	64,496	1,481,262	1,317,653
GOVERNMENT PROPERTIES INCOME	160,870	3,699,587	2,549,790
GRAMERCY PROPERTY TRUST	339,673	8,364,676	9,279,866
GRANITE POINT MORTGAGE TRUST	60,263	1,113,557	1,105,826
GREAT AJAX CORP	61,315	861,666	802,000
HANNON ARMSTRONG SUSTAINABLE	73,432	1,508,423	1,450,282
HCP INC	1,155,205	40,099,908	29,827,393
HEALTHCARE REALTY TRUST INC	238,693	6,758,246	6,941,192
HEALTHCARE TRUST OF AME CL A	269,083	7,575,270	7,254,478
HERSHA HOSPITALITY TRUST	127,914	2,561,562	2,743,755
HIGHWOODS PROPERTIES INC	552,070	25,425,911	28,006,511
HOSPITALITY PROPERTIES TRUST	480,209	12,052,370	13,738,779
HOST HOTELS + RESORTS INC	1,981,607	31,803,423	41,752,459
HUDSON PACIFIC PROPERTIES IN	396,108	12,413,790	14,034,106
HUGOTON ROYALTY TRUST	186,000	120,900	120,900
HUNT COMPANIES FINANCE TRUST	25,029	70,582	85,349
INDEPENDENCE REALTY TRUST IN	266,543	2,527,174	2,748,058
INDUSTRIAL LOGISTICS PROPERT	7,279	155,787	162,686
INFRAREIT INC	30,815	586,286	683,169
INVESCO MORTGAGE CAPITAL	569,637	10,444,633	9,057,228
INVESTORS REAL ESTATE TRUST	356,891	2,997,144	1,973,607
INVITATION HOMES INC	401,856	8,614,275	9,266,799
IPAYMENT HLDGS INC DEL	3,000	-	3
IRON MOUNTAIN INC	629,045	17,454,705	22,022,865
ISTAR INC	283,936	2,584,948	3,063,669
JBG SMITH PROPERTIES	255,164	8,159,849	9,305,831
JERNIGAN CAPITAL INC	23,500	456,840	447,910
KILROY REALTY CORP	158,399	8,468,521	11,981,300
KIMCO REALTY CORP	975,704	21,377,045	16,577,211
KITE REALTY GROUP TRUST	204,331	4,970,040	3,489,973
KKR REAL ESTATE FINANCE TRUS	3,004	59,479	59,419
LADDER CAPITAL CORP REIT	145,779	2,070,952	2,277,068
LAMAR ADVERTISING CO A	253,840	13,185,385	17,339,810
LASALLE HOTEL PROPERTIES	347,942	8,807,804	11,910,055
LEXINGTON REALTY TRUST	565,006	5,842,033	4,932,502
LIBERTY PROPERTY TRUST	606,296	24,687,329	26,877,102
LIFE STORAGE INC	110,100	7,719,985	10,713,831
LTC PROPERTIES INC	68,566	2,453,678	2,930,511
MACERICH CO/THE	107,390	5,557,495	6,102,974

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Security Name	Shares	Book Value	Market Value
MACK CALI REALTY CORP	197,282	5,413,577	4,000,879
MANULIFE US REAL ESTATE INV	2,451,674	2,013,891	2,096,181
MEDEQUITIES REALTY TRUST INC	15,478	158,918	170,568
MEDICAL PROPERTIES TRUST INC	1,001,802	12,677,573	14,065,300
MFA FINANCIAL INC	1,145,012	8,725,435	8,679,191
MGM GROWTH PROPERTIES LLC A	57,378	1,506,311	1,747,734
MID AMERICA APARTMENT COMM	350,660	26,261,348	35,300,942
MONMOUTH REAL ESTATE INV COR	148,349	1,665,053	2,452,209
MTGE INVESTMENT CORP	272,342	4,794,343	5,337,903
NATIONAL RETAIL PROPERTIES	472,599	17,430,463	20,775,452
NATIONAL STORAGE AFFILIATES	29,526	665,041	909,991
NATL HEALTH INVESTORS INC	77,937	3,902,989	5,742,398
NEW RESIDENTIAL INVESTMENT	778,961	12,570,108	13,624,028
NEW SENIOR INVESTMENT GROUP	213,566	2,928,158	1,616,695
NEW YORK MORTGAGE TRUST INC	393,670	2,706,760	2,365,957
NEXPOINT RESIDENTIAL	18,963	351,542	539,497
NORTHSTAR REALTY EUROPE CORP	133,314	1,578,560	1,931,720
OMEGA HEALTHCARE INVESTORS	119,293	1,836,346	3,698,083
ONE LIBERTY PROPERTIES INC	35,620	601,054	940,724
ORCHID ISLAND CAPITAL INC	56,909	546,960	427,956
OUTFRONT MEDIA INC	494,958	7,701,684	9,626,933
OWENS REALTY MORTGAGE INC	37,021	566,516	617,510
PARAMOUNT GROUP INC	461,858	7,693,570	7,112,613
PARK HOTELS + RESORTS INC	867,655	24,587,516	26,576,273
PEBBLEBROOK HOTEL TRUST	206,505	7,019,108	8,012,394
PENN REAL ESTATE INVEST TST	174,019	2,675,487	1,912,469
PENNYMAC MORTGAGE INVESTMENT	246,645	5,187,456	4,683,789
PERMIAN BASIN ROYALTY TRUST	14,980	142,656	139,763
PHYSICIANS REALTY TRUST	187,356	3,403,365	2,986,455
PIEDMONT OFFICE REALTY TRU A	620,948	11,195,766	12,375,494
POTLATCHDELTIC CORP	102,414	4,206,665	5,207,752
PREFERRED APARTMENT COMMUN A	60,883	978,815	1,034,402
PROLOGIS INC	1,178,561	54,539,085	77,419,672
PS BUSINESS PARKS INC/CA	52,578	3,923,653	6,756,273
PUBLIC STORAGE	500,302	82,105,608	113,498,512
QTS REALTY TRUST INC CL A	22,176	982,207	875,952
QUALITY CARE PROPERTIES	262,637	4,313,701	5,649,322
RAMCO GERSHENSON PROPERTIES	152,750	2,148,473	2,017,828
RAYONIER INC	467,727	15,146,406	18,096,358
READY CAPITAL CORP	22,789	338,284	370,321
REALTY INCOME CORP	430,575	17,533,302	23,160,629
REDWOOD TRUST INC	183,394	3,112,991	3,020,499
REGENCY CENTERS CORP	299,823	17,558,568	18,613,012

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RETAIL OPPORTUNITY INVESTMEN	165,265	2,592,360	3,166,477
RETAIL PROPERTIES OF AME A	536,919	7,971,413	6,861,825
REXFORD INDUSTRIAL REALTY IN	82,306	1,948,592	2,583,585
RLJ LODGING TRUST	494,980	10,309,200	10,914,309
RYMAN HOSPITALITY PROPERTIES	119,621	4,483,118	9,946,486
SABINE ROYALTY TRUST	32,562	1,720,278	1,532,042
SABRA HEALTH CARE REIT INC	304,905	6,798,787	6,625,586
SAFETY INCOME + GROWTH INC	567	9,923	10,756
SAN JUAN BASIN ROYALTY TR	113,050	2,270,256	654,560
SAUL CENTERS INC	29,857	1,474,487	1,599,738
SBA COMMUNICATIONS CORP	256,765	19,887,118	42,397,037
SELECT INCOME REIT	120,928	2,789,714	2,717,252
SENIOR HOUSING PROP TRUST	686,565	13,676,844	12,419,961
SERITAGE GROWTH PROP A REIT	28,700	1,322,040	1,217,741
SIMON PROPERTY GROUP INC	738,454	88,175,785	125,677,486
SL GREEN REALTY CORP	207,264	15,132,915	20,836,250
SOTHERLY HOTELS INC	23,200	150,568	161,936
SPIRIT MTA REIT	87,461	829,138	900,848
SPIRIT REALTY CAPITAL INC	1,712,190	15,772,892	13,748,886
STAG INDUSTRIAL INC	144,024	3,484,152	3,921,774
STARWOOD PROPERTY TRUST INC	756,829	17,589,659	16,430,758
STORE CAPITAL CORP	321,308	8,047,122	8,803,839
SUMMIT HOTEL PROPERTIES INC	111,309	1,502,677	1,592,832
SUN COMMUNITIES INC	110,213	6,157,189	10,787,648
SUNSTONE HOTEL INVESTORS INC	701,946	9,334,989	11,666,343
TANGER FACTORY OUTLET CENTER	210,808	5,633,665	4,951,880
TAUBMAN CENTERS INC	(43,233)	(2,332,108)	(2,540,371)
TERRENO REALTY CORP	73,775	1,747,938	2,779,104
TEXAS PACIFIC LAND TRUST	15,540	3,453,113	10,805,739
TIER REIT INC	74,156	1,182,992	1,763,430
TPG RE FINANCE TRUST INC	2,948	58,046	59,903
TRANSCONTINENTAL REALTY INV	300	13,284	10,035
TWO HARBORS INVESTMENT CORP	1,132,788	20,787,207	17,898,050
UDR INC	760,639	22,913,317	28,554,388
UMH PROPERTIES INC	25,994	413,900	399,008
UNITI GROUP INC	(215,089)	(4,287,709)	(4,308,233)
UNIVERSAL HEALTH RLTY INCOME	26,475	1,209,314	1,693,871
URBAN EDGE PROPERTIES	191,568	3,443,293	4,381,160
URSTADT BIDDLE CLASS A	46,935	929,591	1,062,139
URSTADT BIDDLE PROPERTIES	2,800	58,078	51,156
VENTAS INC	985,811	50,797,662	56,141,936
VEREIT INC	2,059,234	23,111,381	15,320,701
VICI PROPERTIES INC	782,562	15,818,704	16,152,080

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VORNADO REALTY TRUST	608,581	40,174,955	44,986,308
WASHINGTON PRIME GROUP INC	516,806	5,639,706	4,191,297
WASHINGTON REIT	141,150	4,509,139	4,281,080
WEINGARTEN REALTY INVESTORS	778,864	24,195,594	23,996,800
WELLTOWER INC	829,062	50,718,934	51,973,897
WESTERN ASSET MORTGAGE CAPIT	131,796	1,401,409	1,373,314
WEYERHAEUSER CO	1,845,778	50,605,779	67,297,066
WHITESTONE REIT	36,085	532,798	450,341
WP CAREY INC	252,760	16,279,193	16,770,626
XENIA HOTELS + RESORTS INC	198,939	3,704,282	4,846,154
Total		**2,241,409,138**	**2,696,302,904**

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Security Name	Shares	Book Value	Market Value
ABACUS PROPERTY GROUP	803,569	1,759,559	2,238,312
AEDIFICA	42,014	3,431,792	3,831,076
ALLIED PROPERTIES REAL ESTAT	238,900	6,776,343	7,600,414
ALONY HETZ PROPERTIES + INV	267,017	2,242,935	2,450,935
ALSTRIA OFFICE REIT AG	397,069	5,466,558	5,966,508
ARENA REIT	650,596	997,175	1,033,489
ARGOSY PROPERTY LTD	1,822,428	1,410,382	1,320,246
ARROWHEAD PROPERTIES LTD	1,531,007	1,051,568	647,868
ARTIS REAL ESTATE INVESTMENT	500,306	6,011,239	4,986,135
ASCENDAS HOSPITALITY TRUST	1,932,700	1,361,043	1,105,615
ASCENDAS REAL ESTATE INV TRT	7,041,759	12,137,115	13,634,209
ASCOTT RESIDENCE TRUST 100	3,575,655	2,649,353	2,805,978
ASSURA PLC	5,504,299	4,259,376	4,185,823
ASTRO JAPAN PROPERTY GROUP	119,078	464,998	644,019
AVENTUS RETAIL PROPERTY FUND	756,990	1,413,848	1,252,836
AXIARE PATRIMONIO SOCIMI SA	22,357	434,880	457,845
BEFIMMO	49,607	3,570,639	3,058,106
BENI STABILI SPA	2,555,331	1,844,707	2,239,100
BIG YELLOW GROUP PLC	376,345	2,738,767	4,737,652
BOARDWALK REAL ESTATE INVEST	101,983	4,388,584	3,540,662
BRITISH LAND CO PLC	2,190,190	21,722,391	19,437,332
BWP TRUST	1,276,116	2,510,176	3,064,289
CACHE LOGISTICS TRUST	2,942,724	2,048,564	1,661,824
CAN APARTMENT PROP REAL ESTA	414,100	8,999,495	13,419,805
CAPITALAND COMMERCIAL TRUST	6,547,449	6,733,836	7,971,225
CAPITALAND MALL TRUST	9,070,491	13,155,264	13,770,382
CAPITALAND RETAIL CHINA TRUS	1,836,959	1,811,845	2,047,802
CARMILA	70,562	2,054,694	1,964,875
CDL HOSPITALITY TRUSTS	1,837,560	1,879,902	2,115,856
CENTURIA INDUSTRIAL REIT	433,944	824,206	823,992
CHAMPION REIT	5,397,894	3,218,239	3,584,629
CHARTER HALL GROUP	1,205,682	4,385,037	5,808,133
CHARTER HALL LONG WALE REIT	494,266	1,582,914	1,606,829
CHARTER HALL RETAIL REIT	929,837	2,552,321	2,878,572
CHOICE PROPERTIES REIT	645,635	5,920,508	5,943,700
COFINIMMO	54,247	6,729,727	6,688,293
COMINAR REAL ESTATE INV TR U	669,122	9,166,035	6,521,072
CONCENTRADORA FIBRA DANHOS S	407,000	744,794	611,046
CONCENTRADORA FIBRA HOTELERA	950,200	941,559	557,384
COVIVIO	70,190	6,297,050	7,301,778
CROMWELL PROPERTY GROUP	4,044,978	3,407,412	3,347,267
DAIWA HOUSE REIT INVESTMENT	1,109	2,631,135	2,632,204

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Security Name	Shares	Book Value	Market Value
DELTA PROPERTY FUND LTD	761,233	417,580	291,580
DERWENT LONDON PLC	181,532	9,197,776	7,444,079
DEXUS	3,435,367	22,626,377	24,646,119
DREAM GLOBAL REAL ESTATE INV	476,997	4,881,447	5,207,098
DREAM OFFICE REAL ESTATE INV	207,932	4,394,710	3,703,559
EMIRA PROPERTY FUND LTD	632,842	818,313	662,103
EMLAK KONUT GAYRIMENKUL YATI	2,669,242	2,457,694	1,182,782
ESR REIT	3,457,154	1,363,579	1,293,105
EUROCOMMERCIAL PROPERTIE CV	117,445	4,641,329	4,985,791
FAR EAST HOSPITALITY TRUST	2,701,994	2,107,983	1,258,354
FIBRA UNO ADMINISTRACION SA	4,217,100	8,835,170	6,187,562
FIRST REAL ESTATE INVT TRUST	1,170,067	990,587	1,141,319
FOLKESTONE EDUCATION TRUST	507,994	896,969	1,009,641
FORTRESS REIT LTD A	829,303	1,004,645	931,784
FORTRESS REIT LTD B	812,213	1,934,000	891,842
FORTUNE REIT	3,279,112	2,848,787	3,853,624
FRASERS CENTREPOINT TRUST	1,322,987	1,609,878	2,144,335
FRASERS COMMERCIAL TRUST	1,976,800	1,677,976	2,000,722
FRASERS HOSPITALITY TRUST	1,606,000	887,109	795,050
FRASERS LOGISTICS + INDUSTRI	2,442,240	1,620,434	1,880,713
GDI PROPERTY GROUP	980,830	791,118	934,845
GECINA SA	102,218	14,612,975	17,102,092
GOODMAN GROUP	3,907,811	17,006,447	27,775,687
GOODMAN PROPERTY TRUST	2,517,042	2,011,216	2,471,036
GPT GROUP	3,793,278	10,433,620	14,181,474
GRANITE REAL ESTATE INVESTME	149,557	5,514,437	6,096,200
GREAT PORTLAND ESTATES PLC	671,897	5,105,713	6,337,245
GREEN REIT PLC	1,668,763	2,919,123	2,883,580
GRIVALIA PROPERTIES REIC	68,891	591,483	691,730
GROWTHPOINT PROPERTIES AUSTR	632,897	1,500,087	1,688,093
GROWTHPOINT PROPERTIES LTD	6,391,463	13,752,905	12,446,012
H+R REAL ESTATE INV REIT UTS	1,111,571	19,217,133	17,001,641
HAMMERSON PLC	2,044,447	15,836,561	14,105,926
HANSTEEN HOLDINGS PLC	1,369,187	1,976,511	1,883,592
HIBERNIA REIT PLC	1,636,223	2,583,405	2,865,559
HISPANIA ACTIVOS INMOBILIARI	206,294	2,998,569	4,390,853
HOTEL PROPERTY INVESTMENTS	351,960	766,054	821,744
HYPROP INVESTMENTS LTD	321,096	2,923,805	2,397,517
ICADE	63,248	6,101,905	5,929,772
IGB REAL ESTATE INVESTMENT T	2,795,800	1,065,413	1,204,281
IMMOBILIARE GRANDE DISTRIBUZ	146,409	1,441,016	1,176,408
IMPACT GROWTH REIT FOREIGN	973,500	454,147	502,471

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Security Name	Shares	Book Value	Market Value
INGENIA COMMUNITIES GROUP	439,010	836,478	999,036
INMOBILIARIA COLONIAL SOCIMI	678,550	5,504,270	7,498,565
INTU PROPERTIES PLC	2,567,760	11,910,305	6,108,936
INVESTA OFFICE FUND	1,397,232	3,651,595	5,399,162
IS GAYRIMENKUL YATIRIM ORTAK	865,874	356,473	187,116
JAPAN PRIME REALTY INVESTMEN	641	2,355,233	2,329,278
JAPAN REAL ESTATE INVESTMENT	960	4,958,603	5,078,861
JAPAN RETAIL FUND INVESTMENT	2,059	3,743,066	3,710,345
KEPPEL DC REIT	1,895,263	1,618,512	1,890,398
KEPPEL REIT	6,035,120	5,517,697	4,868,817
KIWI PROPERTY GROUP LTD	2,496,187	2,184,996	2,273,108
KLCCP STAPLED GROUP	580,900	1,071,376	1,150,439
KLEPIERRE	375,477	16,865,512	14,138,025
KOREA ASSET IN TRUST CO LTD	101,126	697,488	451,415
LAND SECURITIES GROUP PLC	1,653,398	26,307,435	20,888,166
LINK REIT	9,194,133	59,292,374	83,967,093
LIPPO MALLS INDONESIA RETAIL	6,869,600	1,884,614	1,587,036
LONDONMETRIC PROPERTY PLC	1,592,142	3,178,714	3,888,749
MACQUARIE MEXICO REAL ESTATE	2,830,600	3,419,612	2,835,532
MAPLETREE COMMERCIAL TRUST	4,441,302	4,089,271	5,113,930
MAPLETREE INDUSTRIAL TRUST	3,088,382	3,134,050	4,371,527
MAPLETREE LOGISTICS TRUST 20	4,813,767	3,362,567	4,342,452
MAPLETREE NORTH ASIA COMMERC	6,931,100	5,587,596	5,794,979
MERCIALYS	102,732	3,176,545	1,788,377
MERLIN PROPERTIES SOCIMI SA	675,684	8,159,101	9,825,690
MIRVAC GROUP	14,271,118	22,441,671	22,880,943
MORGUARD REAL ESTATE TR UTS	52,700	614,177	530,425
NATIONAL STORAGE REIT	1,273,730	1,529,780	1,548,102
NEWRIVER REIT PLC	962,759	4,037,379	3,431,924
NIPPON BUILDING FUND INC	1,035	5,807,500	5,970,884
NIPPON PROLOGIS REIT INC	1,346	2,800,077	2,792,496
NOMURA REAL ESTATE MASTER FU	2,906	4,128,629	4,100,644
NORTHVIEW APARTMENT REAL EST	105,200	2,354,089	2,101,681
NSI NV	50,263	3,548,937	2,106,777
OUE HOSPITALITY TRUST	2,179,537	1,357,670	1,270,797
PARKWAYLIFE REAL ESTATE	971,900	1,729,953	1,938,810
PAVILION REAL ESTATE INVEST	1,202,100	475,240	529,704
PLA ADMINISTRADORA INDUSTRIA	1,142,300	2,039,128	1,573,763
PRECINCT PROPERTIES NEW ZEAL	1,992,718	1,362,047	1,821,379
PROLOGIS PROPERTY MEXICO SA	629,400	1,098,450	1,172,935
PROSPERITY REIT	3,681,958	1,044,519	1,492,410
RDI REIT PLC	3,773,905	2,664,307	1,741,384

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REBOSIS PROPERTY FUND LTD	709,721	568,235	384,732
REDEFINE PROPERTIES LTD	6,406,762	5,549,119	4,903,379
REIT 1 LTD	454,892	1,336,036	1,801,897
RESILIENT REIT LTD	261,198	1,995,378	1,071,948
RIOCAN REAL ESTATE INVST TR	724,240	15,688,126	13,296,131
RURAL FUNDS GROUP	516,279	923,934	808,680
SA CORPORATE REAL ESTATE LTD	5,033,567	2,018,292	1,604,866
SABANA SHARIAH COMP IND REIT	2,068,333	1,185,308	667,449
SAFESTORE HOLDINGS PLC	500,817	2,582,726	3,633,315
SCENTRE GROUP	13,773,787	41,671,780	44,675,977
SCHRODER REAL ESTATE INVESTM	1,624,524	1,219,149	1,323,328
SEGRO PLC	1,940,933	11,801,832	17,153,494
SELLA CAPITAL REAL ESTATE LT	390,108	777,188	696,654
SHAFTESBURY PLC	555,520	4,604,236	6,861,196
SHOPPING CENTRES AUSTRALASIA	1,404,769	2,275,660	2,542,888
SMARTCENTRES REAL ESTATE INV	339,169	7,449,332	7,871,701
SOILBUILD BUSINESS SPACE REI	1,698,110	1,008,123	809,513
SPH REIT	1,746,200	1,351,978	1,267,868
SPRING REAL ESTATE INVESTMEN	1,637,000	783,909	694,824
STARHILL GLOBAL REIT	3,021,800	1,862,739	1,429,454
STOCKLAND	9,252,970	29,745,000	27,141,125
SUNLIGHT REAL ESTATE INVEST	3,556,000	1,511,921	2,456,649
SUNTEC REIT	6,063,570	8,131,355	7,693,418
SUNWAY REAL ESTATE INVESTMEN	3,393,200	1,320,104	1,486,809
TORUNLAR GAYRIMENKUL YATIRIM	249,837	179,095	148,881
TRITAX BIG BOX REIT PLC	3,439,981	6,458,674	7,080,412
UNIBAIL RODAMCO WESTFIELD	75,115	16,652,803	16,535,865
UNIBAIL RODAMCO WESTFIELD	203,445	41,404,380	44,786,717
UNITE GROUP PLC	659,308	4,312,218	7,494,589
UNITED URBAN INVESTMENT CORP	2,358	3,679,331	3,659,461
VAKIF GAYRIMENKUL	179,139	233,038	79,379
VASTNED RETAIL NV	59,741	3,116,834	2,817,926
VICINITY CENTRES	8,495,086	17,847,515	16,256,376
VITAL HEALTHCARE PROPERTY TR	806,060	923,682	1,096,943
VIVA ENERGY REIT	936,467	1,593,827	1,556,794
VUKILE PROPERTY FUND LTD	820,942	1,412,529	1,165,565
WAREHOUSES DE PAUW SCA	43,852	3,362,367	5,550,018
WERELDHAVE BELGIUM NV	4,874	444,680	556,545
WERELDHAVE NV	104,048	6,485,574	4,089,060
WORKSPACE GROUP PLC	285,487	1,703,561	4,070,675
YUEXIU REAL ESTATE INVESTMEN	2,867,552	1,385,831	1,926,212
Total		**878,998,389**	**926,534,847**

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Security Name	Par Value	Book Value	Market Value
31750C4V9 OTC ECAL USD VS JPY	4,375,000	80,544	24,938
31750C4X5 OTC ECAL USD VS JPY	2,444,000	44,310	13,931
31750C4Z0	4,616,000	85,719	26,773
31750CTJ9	(12,200,000)	(159,782)	(8,698)
31750CTK6	12,200,000	121,047	221,915
31750D041 OTC EPUT EUR VS USD	10,200,000	79,339	262,010
31750DGW2 OTC EPUT EUR VS USD	5,500,000	71,453	80,809
31750DGZ5 OTC ECAL EUR VS USD	(5,500,000)	(75,959)	(57,556)
31750DLD8 OTC ECAL GBP VS USD	(3,454,000)	(49,965)	(37,945)
31750DLO4 OTC EPUT USD VS CAD	(5,841,000)	(44,987)	(45,379)
31750DLR7 OTC ECAL USD VS CAD	8,762,000	16,543	11,548
31750DMB1	(3,422,000)	(108,573)	(106,532)
31750DN46	892,000	54,355	54,129
31750DN79	892,000	64,529	63,537
31750DNS3 OTC EPUT USD VS INR	4,690,000	52,153	57,438
31750DNT1 OTC ECAL USD VS KRW	(4,690,000)	(19,585)	(20,355)
3175179Q5 ITRAXX.O C 0.475 EU2	(25,500,000)	(11,346)	(642)
3175179T9 ITRAXX.O P 0.75 EU29	(25,500,000)	(52,597)	(118,971)
31751Y846 CDX.O P 0.95 IG30 5Y	(2,900,000)	(4,821)	(386)
31752Y423 CDX.O P 0.75 IG30 5Y	(2,400,000)	(3,120)	(1,176)
317579845 CDX.O P 0.85 IG30 5Y	(1,600,000)	(1,652)	(339)
317580504 CDX.O P 0.725 IG30 5	(1,700,000)	(1,573)	(693)
3175CA424 CDX.O P 0.90 IG30 5Y	(3,400,000)	(4,165)	(4,165)
3175WA018 CDX.O P 0.75 IG30 5Y	(5,100,000)	(4,845)	(1,703)
3175Z7806 CDX.O P 0.90 IG30 5Y	(2,100,000)	(2,993)	(2,993)
601499681 TRS GBP P E	(221)	(287)	(292)
601499681 TRS GBP R E	221	287	107,160
601589493 TRS GBP P E	(747)	(994)	(986)
601589493 TRS GBP R E	747	994	374,960
602034944 TRS GBP P E	(887)	(1,108)	(1,171)
602034944 TRS GBP R E	887	1,108	436,374
602286624 TRS GBP P E	(748)	(912)	(987)
602286624 TRS GBP R E	748	912	307,189
602391398 TRS GBP P E	(496)	(628)	(655)
602391398 TRS GBP R E	496	628	172,940
602393609 TRS GBP P E	(744)	(929)	(982)
602393609 TRS GBP R E	744	929	259,165
602421257 TRS GBP P E	(174)	(217)	(229)
602421257 TRS GBP R E	174	217	57,762
602425323 TRS GBP P E	(168)	(210)	(222)
602425323 TRS GBP R E	168	210	54,142
603863611 TRS USD P E	(22,950)	(1,095,297)	(960,782)
603863611 TRS USD R V 01MLIBOR	1,095,297	1,095,297	1,095,297
604543873 TRS EUR P E	(686)	(846)	(145,855)

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Security Name	Par Value	Book Value	Market Value
604543873 TRS EUR R E	686	846	801
604570131 TRS KRW P E	(858,611)	(804)	(41,278)
604570131 TRS KRW R E	858,611	804	770
604570140 TRS USD P E	(813)	(813)	(813)
604570140 TRS USD R E	813	813	27,572
604574356 TRS KRW P E	(863,049)	(810)	(90,397)
604574356 TRS KRW R E	863,049	810	774
604576639 TRS USD P E	(815)	(815)	(815)
604576639 TRS USD R E	815	815	72,608
604582499 TRS HKD P E	(2,321)	(296)	(27,436)
604582499 TRS HKD R E	2,321	296	296
604582635 TRS EUR P E	(356)	(441)	(49,991)
604582635 TRS EUR R E	356	441	416
604597818 TRS HKD P E	(2,384)	(304)	(41,943)
604597818 TRS HKD R E	2,384	304	304
604600162 TRS KRW P E	(433,333)	(406)	(46,429)
604600162 TRS KRW R E	433,333	406	389
604600170 TRS USD P E	(404)	(404)	(404)
604600170 TRS USD R E	404	404	39,171
604601982 TRS USD P E	(406)	(406)	(406)
604601982 TRS USD R E	406	406	39,122
604602004 TRS HKD P E	(2,318)	(295)	(50,605)
604602004 TRS HKD R E	2,318	295	295
604606447 TRS USD P E	(362)	(362)	(362)
604606447 TRS USD R E	362	362	61,238
604634376 TRS HKD P E	(2,189)	(279)	(68,156)
604634376 TRS HKD R E	2,189	279	279
604634394 TRS USD P E	(368)	(368)	(368)
604634394 TRS USD R E	368	368	66,400
604639113 TRS HKD P E	(2,205)	(281)	(51,860)
604639113 TRS HKD R E	2,205	281	281
604639130 TRS KRW P E	(192,465)	(180)	(39,664)
604639130 TRS KRW R E	192,465	180	173
604639139 TRS USD P E	(184)	(184)	(184)
604639139 TRS USD R E	184	184	37,645
604640613 TRS USD P E	(368)	(368)	(368)
604640613 TRS USD R E	368	368	70,595
604646747 TRS KRW P E	(397,619)	(372)	(68,013)
604646747 TRS KRW R E	397,619	372	357
604646755 TRS USD P E	(382)	(382)	(382)
604646755 TRS USD R E	382	382	59,513
604650663 CDS USD P V 03MEVENT	(39,336,500)	(39,336,500)	(39,336,500)
604650663 CDS USD R F 5.00000	39,336,500	41,767,496	41,631,109
604673697 TRS HKD P E	(4,353)	(555)	(109,725)

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Security Name	Par Value	Book Value	Market Value
604673697 TRS HKD R E	4,353	555	555
604707138 TRS HKD P E	(2,292)	(292)	(69,356)
604707138 TRS HKD R E	2,292	292	292
604707147 TRS USD P E	(401)	(401)	(401)
604707147 TRS USD R E	401	401	63,537
604717195 TRS HKD P E	(2,255)	(287)	(39,431)
604717195 TRS HKD R E	2,255	287	287
604717203 TRS USD P E	(393)	(393)	(393)
604717203 TRS USD R E	393	393	31,743
604717211 TRS USD P E	(90,700)	(4,058,618)	(3,797,077)
604717211 TRS USD R V 01MLIBOR	4,058,618	4,058,618	4,058,618
604728776 TRS HKD P E	(4,580)	(584)	(77,211)
604728776 TRS HKD R E	4,580	584	584
604728784 TRS USD P E	(792)	(792)	(792)
604728784 TRS USD R E	792	792	62,290
604731798 TRS KRW P E	(209,046)	(195)	(16,588)
604731798 TRS KRW R E	209,046	195	188
604731806 TRS HKD P E	(2,252)	(287)	(42,854)
604731806 TRS HKD R E	2,252	287	287
604731814 TRS USD P E	(585)	(585)	(585)
604731814 TRS USD R E	585	585	52,884
604731854 TRS HKD P E	(1,132)	(144)	(21,530)
604731854 TRS HKD R E	1,132	144	144
604731862 TRS USD P E	(195)	(195)	(195)
604731862 TRS USD R E	195	195	17,606
604733754 TRS HKD P E	(2,294)	(292)	(35,416)
604733754 TRS HKD R E	2,294	292	292
604733762 TRS USD P E	(400)	(400)	(400)
604733762 TRS USD R E	400	400	28,034
604736906 TRS HKD P E	(2,285)	(291)	(38,047)
604736906 TRS HKD R E	2,285	291	291
604736914 TRS USD P E	(398)	(398)	(398)
604736914 TRS USD R E	398	398	30,077
604773487 TRS HKD P E	(2,353)	(300)	(21,969)
604773487 TRS HKD R E	2,353	300	300
604773505 TRS USD P E	(417)	(417)	(417)
604773505 TRS USD R E	417	417	13,780
604773678 TRS HKD P E	(2,505)	(319)	(20,489)
604773678 TRS HKD R E	2,505	319	319
604773686 TRS USD P E	(431)	(431)	(431)
604773686 TRS USD R E	431	431	11,625
604791607 TRS USD P E	(437)	(437)	(652)
604791607 TRS USD R E	437	437	437
604793005 TRS USD P E	(431)	(431)	(431)
604793005 TRS USD R E	431	431	4,119

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Security Name	Par Value	Book Value	Market Value
604803440 TRS HKD P E	(2,638)	(336)	(31,785)
604803440 TRS HKD R E	2,638	336	336
604803458 TRS USD P E	(431)	(431)	(431)
604803458 TRS USD R E	431	431	22,181
604808021 TRS HKD P E	(1,943)	(248)	(19,718)
604808021 TRS HKD R E	1,943	248	248
604808037 TRS USD P E	(344)	(344)	(344)
604808037 TRS USD R E	344	344	9,898
604836207 TRS KRW P E	(477,922)	(444)	(15,075)
604836207 TRS KRW R E	477,922	444	429
604836215 TRS USD P E	(461)	(461)	(461)
604836215 TRS USD R E	461	461	11,975
604858482 TRS KRW P E	(481,675)	(447)	(12,437)
604858482 TRS KRW R E	481,675	447	432
604868370 TRS USD P E	(468)	(468)	(468)
604868370 TRS USD R E	468	468	6,348
605139211 TRS USD P V 03MLIBOR	(33,387,015)	(33,387,015)	(33,387,015)
605139211 TRS USD R E	16,831	33,387,015	34,071,835
99S108AM4 TRS USD P F .40000	(58,118,941)	-	(1)
99S108AM4 TRS USD R F .00000	58,118,941	-	1
99S11ESU3 TRS USD P E	(23,084,796)	-	(23)
99S11Y815 TRS USD P F .00000	(80,000,000)	-	(1)
99S11Y815 TRS USD R F .09000	80,000,000	-	1
B05155997 CDS USD P F 5.00000	(39,336,500)	(39,336,500)	(41,631,109)
B05155997 CDS USD R V 03MEVENT	39,336,500	36,686,203	39,336,500
BCP3M2A83 TRS USD P F .08000	(62,049,144)	(62,049,144)	(62,049,144)
BCP3M2A83 TRS USD R F .00000	62,049,144	62,049,144	65,285,655
BCP3M3V39 TRS USD P F .00000	(114,933,498)	(114,933,498)	(120,928,480)
BCP3M3V39 TRS USD R F .08000	114,933,498	114,933,498	114,933,498
BCP3M84W4 TRS USD P V 03MAB3D	(2,820,165)	(2,820,165)	(2,820,165)
BCP3M84W4 TRS USD R E	1,052	2,820,165	2,967,271
BCP3MA5S7 TRS USD P F .08000	(100,625,622)	(100,625,622)	(100,625,622)
BCP3MA5S7 TRS USD R F .00000	100,625,622	100,625,622	105,874,299
BCP3MA5V0 TRS USD P F .00000	(23,676,617)	(23,676,617)	(24,911,600)
BCP3MA5V0 TRS USD R F .08000	23,676,617	23,676,617	23,676,617
BCP3MHEX1 TRS USD P F .08000	(164,421,990)	(164,421,990)	(164,421,990)
BCP3MHEX1 TRS USD R F .00000	164,421,990	164,421,990	172,998,313
BCP3MHHB6 TRS USD P F .07000	(53,454,698)	(53,454,698)	(53,454,698)
BCP3MHHB6 TRS USD R F .00000	53,454,698	53,454,698	56,242,919
BCP3MHHH3 TRS USD P F .07000	(51,431,420)	(51,431,420)	(51,431,420)
BCP3MHHH3 TRS USD R F .00000	51,431,420	51,431,420	54,114,106
BCP3MHHQ3 TRS USD P F .00000	(148,485,273)	(148,485,273)	(156,230,330)
BCP3MHHQ3 TRS USD R F .07000	148,485,273	148,485,273	148,485,273
BCP3MM7G5 TRS USD P V 01MLIBOR	(6,703,307)	(6,703,307)	(6,703,307)
BCP3MM7G5 TRS USD R E	3,407	6,703,307	6,896,960

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Security Name	Par Value	Book Value	Market Value
BCP3PLU03 SPGCCIP C 219.135	958,313	16,238,937	46,248,203
BCP3PLU78 SPGCCIP C 214.2525	980,152	20,344,015	52,065,670
BCP3PU9W7 TRS USD P F .07000	(299,039,822)	(299,039,822)	(299,039,822)
BCP3PU9W7 TRS USD R F .00000	299,039,822	299,039,822	314,637,870
BCP3PVEN9 TRS USD P F .08000	(426,440,975)	(426,440,975)	(426,440,975)
BCP3PVEN9 TRS USD R F .00000	426,440,975	426,440,975	448,684,324
BCP3PVF40 TRS USD P F .08000	(865,432,189)	(865,432,189)	(865,432,189)
BCP3PVF40 TRS USD R F .00000	865,432,189	865,432,189	910,573,513
BCP3PVF73 TRS USD P F .09000	(235,355,179)	(235,355,179)	(235,355,179)
BCP3PVF73 TRS USD R F .00000	235,355,179	235,355,179	247,631,409
BCP3R1JZ1 TRS USD P F .07000	(268,830,391)	(268,830,391)	(268,830,391)
BCP3R1JZ1 TRS USD R F .00000	268,830,391	268,830,391	282,852,702
BCP3R1XD4 TRS USD P F .09000	(284,905,722)	(284,905,722)	(284,905,722)
BCP3R1XD4 TRS USD R F .00000	284,905,722	284,905,722	299,766,530
BCP3R1Y19 TRS USD P F .08000	(286,774,531)	(286,774,531)	(286,774,531)
BCP3R1Y19 TRS USD R F .00000	286,774,531	286,774,531	301,732,817
BCP3R1YS0 TRS USD P F .08000	(108,220,899)	(108,220,899)	(108,220,899)
BCP3R1YS0 TRS USD R F .00000	108,220,899	108,220,899	113,865,749
BCP3R1Z83 TRS USD P F .08000	(187,962,614)	(187,962,614)	(187,962,614)
BCP3R1Z83 TRS USD R F .00000	187,962,614	187,962,614	197,766,827
BCP3R22D6 TRS USD P F .09000	(284,905,722)	(284,905,722)	(284,905,722)
BCP3R22D6 TRS USD R F .00000	284,905,722	284,905,722	299,766,530
BCP3RVHT1 TRS USD P F .00000	(122,231,723)	(122,231,723)	(128,607,383)
BCP3RVHT1 TRS USD R F .08000	122,231,723	122,231,723	122,231,723
BCP3RVHW4 TRS USD P F .00000	(177,791,597)	(177,791,597)	(187,065,285)
BCP3RVHW4 TRS USD R F .08000	177,791,597	177,791,597	177,791,597
BCP3S26X7 TRS USD P F .00000	(83,847)	(439,599,030)	(439,598,921)
BCP3S26X7 TRS USD R F .00000	83,847	439,599,030	448,651,211
BCP3T5PU4 TRS USD P V 01MLIBID	(25,925,837)	(25,925,837)	(25,925,837)
BCP3T5PU4 TRS USD R E	87,820	25,925,837	26,029,842
BCP3U2FQ9 TRS USD P F .08000	(120,656,581)	(120,656,581)	(120,656,581)
BCP3U2FQ9 TRS USD R F .00000	120,656,581	120,656,581	126,950,082
BCP3U2GG0 TRS USD P F .08000	(156,654,973)	(156,654,973)	(156,654,973)
BCP3U2GG0 TRS USD R F .00000	156,654,973	156,654,973	164,826,166
BCP3U2H79 TRS USD P F .08000	(12,603,326)	(12,603,326)	(12,603,326)
BCP3U2H79 TRS USD R F .00000	12,603,326	12,603,327	13,260,721
BCP3U2HL8 TRS USD P F .07000	(116,319,322)	(116,319,322)	(116,319,322)
BCP3U2HL8 TRS USD R F .00000	116,319,322	116,319,322	122,386,589
BCP3U2HS3 TRS USD P F .07000	(42,854,487)	(42,854,487)	(42,854,487)
BCP3U2HS3 TRS USD R F .00000	42,854,487	42,854,487	45,089,796
BCP3UER49 TRS USD P F .00000	(106,208,475)	(106,208,475)	(111,748,356)
BCP3UER49 TRS USD R F .07000	106,208,475	106,208,475	106,208,475
BCP3UERD9 TRS USD P F .00000	(53,104,238)	(53,104,238)	(55,874,178)
BCP3UERD9 TRS USD R F .07000	53,104,238	53,104,238	53,104,238
BCP3UERV9 TRS USD P F .00000	(177,424,367)	(177,424,367)	(186,678,900)

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BCP3UERV9 TRS USD R F .07000	177,424,367	177,424,367	177,424,367
BCP3UVH34 TRS USD P F .00000	(17,586,267)	(17,586,267)	(18,503,574)
BCP3UVH34 TRS USD R F .07000	17,586,267	17,586,267	17,586,267
BCP3V89W9 TRS USD P V 03MUSB3M	(11,350,211)	(11,350,211)	(11,350,211)
BCP3V89W9 TRS USD R E	4,232	11,350,211	11,942,250
BCP3V8LE5 TRS USD P V 01MLIBOR	(58,118,941)	(58,118,941)	(58,118,941)
BCP3V8LE5 TRS USD R E	29,978	58,118,941	60,686,896
BCP3VAPX4 TRS USD P V 01MLIBOR	(33,346,280)	(33,346,280)	(33,346,280)
BCP3VAPX4 TRS USD R E	112,956	33,346,280	33,480,054
BCP3XMXJ8 TRS USD P F .07000	(65,694,542)	(65,694,542)	(65,694,542)
BCP3XMXJ8 TRS USD R F .00000	65,694,542	65,694,542	69,121,199
BCP3XMXV1 TRS USD P F .07000	(427,014,526)	(427,014,526)	(427,014,526)
BCP3XMXV1 TRS USD R F .00000	427,014,526	427,014,526	449,287,791
BCP3XYLU0 TRS USD P F .07000	(569,405,193)	(569,405,193)	(569,405,193)
BCP3XYLU0 TRS USD R F .00000	569,405,193	569,405,193	599,105,619
BCP3XYML9 TRS USD P F .07000	(45,656,035)	(45,656,035)	(45,656,035)
BCP3XYML9 TRS USD R F .00000	45,656,035	45,656,035	48,037,474
BCP3XYND6 TRS USD P F .07000	(230,281,016)	(230,281,016)	(230,281,016)
BCP3XYND6 TRS USD R F .00000	230,281,016	230,281,016	242,292,575
BCP3Y2T23 TRS USD P F .00000	(133,015)	(725,972,991)	(725,972,991)
BCP3Y2T23 TRS USD R F .00000	133,015	725,972,991	711,740,918
BCP3Y2ZJ9 TRS USD P F .00000	(133,015)	(725,972,991)	(725,972,991)
BCP3Y2ZJ9 TRS USD R F .00000	133,015	725,972,991	711,740,918
BCP3Y90A1 TRS USD P F .08000	(67,319,454)	(67,319,454)	(67,319,454)
BCP3Y90A1 TRS USD R F .00000	67,319,454	67,319,454	70,830,866
BCP3YFRA8 TRS USD P F .00000	(678,616)	(3,209,862)	(3,211,279)
BCP3YFRA8 TRS USD R F .00000	678,616	3,209,862	3,174,894
BCP3YFRT7 TRS USD P F .00000	(1,214,029)	(5,074,641)	(5,074,641)
BCP3YFRT7 TRS USD R F .00000	1,214,029	5,074,641	5,212,808
BCP3YFRW0 TRS USD P F .00000	(230,347)	(2,058,865)	(2,058,865)
BCP3YFRW0 TRS USD R F .00000	230,347	2,058,865	2,049,378
BCP3YFS09 TRS USD P F .00000	(315,838)	(658,870)	(658,870)
BCP3YFS09 TRS USD R F .00000	315,838	658,870	668,223
BCP3YFT40 TRS USD P F .00000	(130,622)	(1,344,746)	(1,344,746)
BCP3YFT40 TRS USD R F .00000	130,622	1,344,746	1,381,115
BCP3YFT73 TRS USD P F .00000	(200,286)	(3,434,825)	(3,434,825)
BCP3YFT73 TRS USD R F .00000	200,286	3,434,825	3,456,618
BCP3YGEX0 TRS USD P F .00000	(124,168)	(329,194)	(329,194)
BCP3YGEX0 TRS USD R F .00000	124,168	329,194	336,287
BCP3YJAS9 TRS USD P F .00000	(185,515,569)	(185,515,569)	(195,192,143)
BCP3YJAS9 TRS USD R F .08000	185,515,569	185,515,569	185,515,569
BCP3YK784 TRS USD P E	(78,196)	(23,084,796)	(23,177,405)
BCP3YK784 TRS USD R V 01MLIBOR	23,084,796	23,084,796	23,084,796
BCP3ZB5X0 TRS USD P F .00000	(379,205,306)	(379,205,306)	(398,984,822)
BCP3ZB5X0 TRS USD R F .07000	379,205,306	379,205,306	379,205,306

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Security Name	Par Value	Book Value	Market Value
BCP3ZB668 TRS USD P F .09000	(389,153,054)	(389,153,054)	(389,153,054)
BCP3ZB668 TRS USD R F .00000	389,153,054	389,153,054	409,451,448
BCP3ZFM87 TRS USD P F .00000	(70,312)	(368,135,773)	(368,135,773)
BCP3ZFM87 TRS USD R F .00000	70,312	368,135,773	376,227,700
BCP3ZRD65 TRS USD P F .00000	(118,914)	(621,873,706)	(621,873,701)
BCP3ZRD65 TRS USD R F .00000	118,914	621,873,706	636,288,836
BCP3ZTMS3 TRS USD P F .00000	(324,010)	(2,896,028)	(2,896,028)
BCP3ZTMS3 TRS USD R F .00000	324,010	2,896,028	2,882,690
BCP3ZX157 TRS USD P F .08000	(223,707,969)	(223,707,969)	(223,707,969)
BCP3ZX157 TRS USD R F .00000	223,707,969	223,707,969	235,376,675
BCP404LF3 TRS USD P V 03MLIBOR	(80,000,000)	(80,000,000)	(80,000,000)
BCP404LF3 TRS USD R E	15,259	80,000,000	81,647,382
BCP404LJ5 TRS USD P V 03MLIBOR	(20,000,000)	(20,000,000)	(20,000,000)
BCP404LJ5 TRS USD R E	3,815	20,000,000	20,411,819
BCP40F7D9 TRS USD P F .07000	(670,956,256)	(670,956,256)	(670,956,256)
BCP40F7D9 TRS USD R F .00000	670,956,256	670,956,256	705,953,630
BCP40F7U1 TRS USD P F .07000	(37,689,940)	(37,689,940)	(37,689,940)
BCP40F7U1 TRS USD R F .00000	37,689,940	37,689,940	39,655,864
BCP40F814 TRS USD P F .09000	(163,848,634)	(163,848,634)	(163,848,634)
BCP40F814 TRS USD R F .00000	163,848,634	163,848,634	172,395,051
BCP40F863 TRS USD P F .09000	(163,848,634)	(163,848,634)	(163,848,634)
BCP40F863 TRS USD R F .00000	163,848,634	163,848,634	172,395,051
BCP40F8C0 TRS USD P F .09000	(82,953,281)	(82,953,281)	(82,953,281)
BCP40F8C0 TRS USD R F .00000	82,953,281	82,953,281	87,280,161
BCP40F8K2 TRS USD P F .08000	(159,475,851)	(159,475,851)	(159,475,851)
BCP40F8K2 TRS USD R F .00000	159,475,851	159,475,851	167,794,182
BCP40F8T3 TRS USD P F .00000	(26,458,954)	(26,458,954)	(27,839,065)
BCP40F8T3 TRS USD R F .08000	26,458,954	26,458,954	26,458,954
BCP40F8Y2 TRS USD P F .08000	(163,633,301)	(163,633,301)	(163,633,301)
BCP40F8Y2 TRS USD R F .00000	163,633,301	163,633,301	172,168,486
BCP40F939 TRS USD P F .08000	(297,489,529)	(297,489,529)	(297,489,529)
BCP40F939 TRS USD R F .00000	297,489,529	297,489,529	313,006,713
BCP40H604 TRS USD P F .00000	(204,929,472)	(204,929,472)	(215,618,684)
BCP40H604 TRS USD R F .07000	204,929,472	204,929,472	204,929,472
BCP40H638 TRS USD P F .00000	(158,440,842)	(158,440,842)	(166,705,186)
BCP40H638 TRS USD R F .07000	158,440,842	158,440,842	158,440,842
BCP40H6D6 TRS USD P F .00000	(189,749,511)	(189,749,511)	(199,646,929)
BCP40H6D6 TRS USD R F .09000	189,749,511	189,749,511	189,749,511
BCP40H877 TRS USD P F .00000	(284,624,267)	(284,624,267)	(299,470,394)
BCP40H877 TRS USD R F .08000	284,624,267	284,624,267	284,624,267
BCP40H8A0 TRS USD P F .00000	(284,624,267)	(284,624,267)	(299,470,394)
BCP40H8A0 TRS USD R F .08000	284,624,267	284,624,267	284,624,267
BCP40M0J8 TRS USD P F .00000	(329,238,696)	(329,238,696)	(346,411,931)
BCP40M0J8 TRS USD R F .08000	329,238,696	329,238,696	329,238,696
BCP40QPD5 TRS USD P F .08000	(18,859,100)	(18,859,100)	(18,859,100)

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Security Name	Par Value	Book Value	Market Value
BCP40QPD5 TRS USD R F .00000	18,859,100	18,859,100	19,842,799
BCP411HK2 TRS USD P F .00000	(188,170)	(786,250)	(786,551)
BCP411HK2 TRS USD R F .00000	188,170	786,250	807,966
BCP411JH7 TRS USD P F .00000	(652,237)	(3,540,603)	(3,541,647)
BCP411JH7 TRS USD R F .00000	652,237	3,540,603	3,716,025
BCP411K28 TRS USD P F .00000	(56,280)	(502,845)	(503,036)
BCP411K28 TRS USD R F .00000	56,280	502,845	500,719
BCP416J86 TRS USD P V 03MLIBOR	(19,999,570)	(19,999,570)	(19,999,570)
BCP416J86 TRS USD R E	2,477	19,999,570	20,145,548
BCP41J0N5 JUL18 SPX CALL	(7,400)	(68,632)	(2,060)
BCP41J0P0 JUL18 SPX PUT	(7,400)	(99,590)	(155,707)
BCP41MP68 TRS USD P F .00000	(146,123,040)	(146,123,040)	(153,744,882)
BCP41MP68 TRS USD R F .07000	146,123,040	146,123,040	146,123,040
BCP41MQE0 TRS USD P F .00000	(192,680)	(1,052,772,306)	(1,052,772,306)
BCP41MQE0 TRS USD R F .00000	192,680	1,052,772,306	1,030,998,310
BCP41MWA1 TRS USD P F .00000	(150,830,809)	(150,830,809)	(158,698,210)
BCP41MWA1 TRS USD R F .07000	150,830,809	150,830,809	150,830,809
BCP41SM19 TRS USD P V 03MLIBOR	(93,967,126)	(93,967,126)	(93,967,126)
BCP41SM19 TRS USD R E	347,319	93,967,126	93,926,246
BCP41UA09 TRS USD P F .08000	(143,000,000)	(143,000,000)	(143,000,000)
BCP41UA09 TRS USD R F .00000	143,000,000	143,000,000	150,458,943
BCP41UA90 TRS USD P F .08000	(52,000,000)	(52,000,000)	(52,000,000)
BCP41UA90 TRS USD R F .00000	52,000,000	52,000,000	54,712,343
BCP41UB99 TRS USD P F .08000	(65,000,000)	(65,000,000)	(65,000,000)
BCP41UB99 TRS USD R F .00000	65,000,000	65,000,000	68,390,429
BCP41UD48 TRS USD P F .15000	(125,018,024)	(125,018,024)	(125,018,024)
BCP41UD48 TRS USD R F .00000	125,018,024	125,018,024	125,027,377
BCP41UDB2 JUL18 SPX PUT	(7,700)	(106,607)	(206,064)
BCP41UDH9 JUL18 SPX CALL	(7,700)	(74,625)	(13,736)
BCP41YV65 EUR CALL USD PUT	149,000,000	541,033	626,274
BCP41YV99 EUR PUT USD CALL	(149,000,000)	(609,955)	(121,776)
BCP41YVH1 GBP CALL USD PUT	121,000,000	567,311	319,501
BCP41YVL2 GBP PUT USD CALL	(121,000,000)	(583,247)	(255,601)
BCP423UH9 EUR CALL USD PUT	144,000,000	569,114	453,944
BCP423UJ5 EUR PUT USD CALL	(144,000,000)	(620,092)	(252,191)
BCP423VG0 GBP CALL USD PUT	127,000,000	588,103	234,741
BCP423VH8 GBP PUT USD CALL	(127,000,000)	(585,423)	(553,317)
BCP426465 JUL18 SPX PUT	(7,000)	(105,349)	(197,481)
BCP4264B4 JUL18 SPX CALL	(7,000)	(67,280)	(28,512)
BCP42C9M2 EUR CALL JPY PUT	138,000,000	604,867	966,732
BCP42C9T7 EUR PUT JPY CALL	(138,000,000)	(707,279)	(306,132)
BCP42CBR8 GBP CALL JPY PUT	122,000,000	660,846	757,032
BCP42CBT4 GBP PUT JPY CALL	(122,000,000)	(697,738)	(402,676)
BNG3P7847 IRS CZK P F 1.94000	(8,000,000)	(389,250)	(356,281)
BNG3P7847 IRS CZK R V 06MPRIBO	8,000,000	389,250	359,039

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Security Name	Par Value	Book Value	Market Value
BOZ18E TRS USD P F .00000	(586,950)	(586,950)	(586,950)
BOZ18E TRS USD R E	1,860,000	586,950	553,164
BOZ18H TRS USD P F .00000	(1,731,504)	(1,731,504)	(1,731,504)
BOZ18H TRS USD R E	5,460,000	1,731,504	1,623,804
BR4569839 IRS HUF P F 1.00000	(299,600,000)	(1,189,932)	(1,014,119)
BR4569839 IRS HUF R V 06MBUBOR	299,600,000	1,194,190	1,062,812
BR9644198 IRS MXN P F 8.00000	(224,400,000)	(10,815,031)	(11,482,256)
BR9644198 IRS MXN R V 01MTIIE	224,400,000	10,966,964	11,416,507
BS0ZXS2 IRS USD P F 2.15700	(5,230,000)	(5,230,000)	(4,968,556)
BS0ZXS2 IRS USD R V 03MLIBOR	5,230,000	5,230,000	5,230,000
BWPC0FAO1 CDS USD P F 1.00000	(33,100,000)	(33,100,000)	(32,891,967)
BWPC0FAO1 CDS USD R V 03MEVENT	33,100,000	33,120,117	33,100,000
BWU00L9U6 IRS USD P F 2.75000	(7,300,000)	(7,300,000)	(6,959,599)
BWU00L9U6 IRS USD R V 03MLIBOR	7,300,000	7,053,858	7,300,000
BWU00LT75 IRS USD P F 2.00000	(1,100,000)	(1,100,000)	(1,088,756)
BWU00LT75 IRS USD R V 03MLIBOR	1,100,000	1,093,505	1,100,000
BWU00MO45 IRS JPY P F .30000	(1,770,000,000)	(16,387,063)	(16,014,986)
BWU00MO45 IRS JPY R V 06MLIBOR	1,770,000,000	16,481,266	15,979,777
BWU00NBJ4 IRS USD P F 2.00000	(1,000,000)	(1,000,000)	(959,042)
BWU00NBJ4 IRS USD R V 03MLIBOR	1,000,000	1,047,985	1,000,000
BWU00NBN5 IRS USD P F 2.25000	(600,000)	(600,000)	(564,525)
BWU00NBN5 IRS USD R V 03MLIBOR	600,000	645,534	600,000
BWU00NBS4 IRS USD P F 2.50000	(200,000)	(200,000)	(180,242)
BWU00NBS4 IRS USD R V 03MLIBOR	200,000	221,614	200,000
BWU00ON00 IRS EUR P F 1.50000	(1,200,000)	(1,465,740)	(1,411,490)
BWU00ON00 IRS EUR R V 06MEURIB	1,200,000	1,500,974	1,401,061
BWU00ON18 IRS GBP P F 1.25000	(42,800,000)	(59,977,747)	(56,698,589)
BWU00ON18 IRS GBP R V 06MLIBOR	42,800,000	59,981,000	56,506,723
BZQ18F TRS BRL P F .00000	(7,745,776)	(2,080,602)	(2,013,249)
BZQ18F TRS BRL R E	105	2,080,602	1,992,118
CCS0651Y9 CYS GBP R V 03MLIBOR	2,500,000	3,119,249	3,263,512
CCS0651Y9 CYS USD P V 03MLIBOR	(3,050,500)	(3,050,500)	(3,050,500)
CCS092214 CYS AUD R V 03MBBSW	6,000,000	4,787,102	4,432,141
CCS092214 CYS USD P V 03MLIBOR	(4,756,200)	(4,756,200)	(4,756,221)
CCS092719 CYS AUD R V 03MBBSW	3,600,000	2,830,500	2,658,444
CCS092719 CYS USD P V 03MLIBOR	(2,835,720)	(2,835,720)	(2,835,720)
CCS280918 CYS AUD R V 03MBBSW	1,167,000	914,345	861,777
CCS280918 CYS USD P V 03MLIBOR	(912,711)	(912,711)	(912,711)
CCSCCG122 CYS GBP R V 03MLIBOR	1,700,000	2,072,554	2,219,188
CCSCCG122 CYS USD P V 03MLIBOR	(2,074,000)	(2,074,000)	(2,074,000)
CTZ18E TRS USD P F .00000	(160,075)	(160,075)	(160,075)
CTZ18E TRS USD R E	200,000	160,075	167,840
CTZ18H TRS USD P F .00000	(1,484,390)	(1,484,390)	(1,484,390)
CTZ18H TRS USD R E	1,850,000	1,484,390	1,552,520
CU18H TRS USD P F .00000	(3,514,434)	(3,514,434)	(3,514,434)

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Security Name	Par Value	Book Value	Market Value
CU18H TRS USD R E	860,000	3,514,434	3,091,700
FSMIU18F TRS CHF P F .00000	(4,221,750)	(4,279,983)	(4,251,724)
FSMIU18F TRS CHF R E	490	4,279,983	4,231,583
HCN18E TRS HKD P F .00000	(74,772,987)	(9,527,476)	(9,530,745)
HCN18E TRS HKD R E	6,800	9,527,476	9,420,645
HCN18F TRS HKD P F .00000	(21,334,417)	(2,718,516)	(2,719,336)
HCN18F TRS HKD R E	1,950	2,718,516	2,701,509
HSIN18E TRS HKD P F .00000	(27,232,418)	(3,469,859)	(3,471,110)
HSIN18E TRS HKD R E	950	3,469,859	3,478,411
HSIN18F TRS HKD P F .00000	(24,362,131)	(3,104,050)	(3,105,256)
HSIN18F TRS HKD R E	850	3,104,050	3,112,263
IS0EWE8 IRS USD P F 1.69400	(16,940,000)	(16,940,000)	(16,141,602)
IS0EWE8 IRS USD R V 03MLIBOR	16,940,000	16,940,000	16,940,000
IS0HDA0 IRS NZD P V 03MBKBM	(3,200,000)	(2,701,119)	(2,166,560)
IS0HDA0 IRS NZD R F 3.79500	3,200,000	2,701,119	2,292,681
KCU18H TRS USD P F .00000	(2,195,208)	(2,195,208)	(2,195,208)
KCU18H TRS USD R E	1,800,000	2,195,208	2,071,800
KM2U18F TRS KRW P F .00000	(6,891,934,279)	(6,395,832)	(6,183,880)
KM2U18F TRS KRW R E	21,750,000	6,395,832	5,854,643
KWU18E TRS USD P F .00000	(27,513)	(27,513)	(27,513)
KWU18E TRS USD R E	5,000	27,513	24,425
KWU18H TRS USD P F .00000	(248,466)	(248,466)	(248,466)
KWU18H TRS USD R E	45,000	248,466	219,825
LCQ18E TRS USD P F .00000	(4,778,680)	(4,778,680)	(4,778,680)
LCQ18E TRS USD R E	4,560,000	4,778,680	4,866,660
LCV18E TRS USD P F .00000	(1,188,405)	(1,188,405)	(1,188,405)
LCV18E TRS USD R E	1,080,000	1,188,405	1,188,405
LHQ18E TRS USD P F .00000	(2,034,096)	(2,034,096)	(2,034,096)
LHQ18E TRS USD R E	2,640,000	2,034,096	2,018,280
LHV18E TRS USD P F .00000	(363,225)	(363,225)	(363,225)
LHV18E TRS USD R E	600,000	363,225	363,225
QR4584009 IRS KRW P V 03MKSDA	(23,340,600,000)	(20,723,253)	(20,942,665)
QR4584009 IRS KRW R F 1.87000	23,340,600,000	20,723,253	20,722,117
QR4584371 IRS KRW P V 03MKSDA	(23,694,300,000)	(21,076,588)	(21,260,027)
QR4584371 IRS KRW R F 1.85000	23,694,300,000	21,076,588	21,017,071
QR4584823 IRS KRW P V 03MKSDA	(23,694,300,000)	(21,013,037)	(21,260,027)
QR4584823 IRS KRW R F 1.84550	23,694,300,000	21,013,037	21,012,781
QR4589852 IRS KRW P V 03MKSDA	(5,514,400,000)	(4,890,604)	(4,947,869)
QR4589852 IRS KRW R F 1.82250	5,514,400,000	4,890,604	4,885,224
QR4610231 IRS KRW P V 03MKSDA	(2,207,300,000)	(1,957,086)	(1,980,529)
QR4610231 IRS KRW R F 2.00700	2,207,300,000	1,957,086	1,971,839
QR4611551 IRS KRW P F 2.02250	(58,900,000)	(52,009)	(52,849)
QR4611551 IRS KRW R V 03MKSDA	58,900,000	52,009	53,044
QR4613936 IRS KRW P F 2.13750	(747,800,000)	(661,682)	(670,974)
QR4613936 IRS KRW R V 03MKSDA	747,800,000	661,682	669,991

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Security Name	Par Value	Book Value	Market Value
QR9132259 IRS KRW P F 2.17000	(1,412,300,000)	(1,268,058)	(1,267,205)
QR9132259 IRS KRW R V 03MKSDA	1,412,300,000	1,268,058	1,263,503
QR9147134 IRS KRW P V 03MKSDA	(2,021,900,000)	(1,818,419)	(1,814,177)
QR9147134 IRS KRW R F 2.20000	2,021,900,000	1,818,419	1,821,916
QR9177261 IRS KRW P F 2.23250	(3,032,000,000)	(2,705,452)	(2,720,502)
QR9177261 IRS KRW R V 03MKSDA	3,032,000,000	2,705,452	2,704,932
QR9475578 IRS KRW P V 03MKSDA0	(1,447,300,000)	(1,362,614)	(1,298,609)
QR9475578 IRS KRW R F 2.17200	1,447,300,000	1,362,614	1,302,519
QR9611152 IRS KRW P V 03MKSDA	(2,952,600,000)	(2,789,024)	(2,649,260)
QR9611152 IRS KRW R F 2.23500	2,952,600,000	2,789,024	2,664,720
QR9611159 IRS KRW P V 03MKSDA	(2,952,600,000)	(2,789,024)	(2,649,260)
QR9611159 IRS KRW R F 2.23500	2,952,600,000	2,789,024	2,664,720
QR9629063 IRS KRW P F 2.34250	(8,620,500,000)	(8,072,763)	(7,734,859)
QR9629063 IRS KRW R V 03MKSDA	8,620,500,000	8,072,763	7,652,436
QR9645641 IRS KRW P F 2.33250	(2,648,400,000)	(2,433,073)	(2,376,312)
QR9645641 IRS KRW R V 03MKSDA	2,648,400,000	2,433,073	2,352,056
QR9653043 IRS KRW P F 2.28250	(1,583,500,000)	(1,450,689)	(1,420,817)
QR9653043 IRS KRW R V 03MKSDA	1,583,500,000	1,450,689	1,409,502
QR9707384 IRS KRW P V 03MKSDA	(1,991,800,000)	(1,855,685)	(1,787,169)
QR9707384 IRS KRW R F 2.29500	1,991,800,000	1,855,685	1,802,407
QR9707402 IRS KRW P V 03MKSDA	(1,991,800,000)	(1,855,685)	(1,787,169)
QR9707402 IRS KRW R F 2.29500	1,991,800,000	1,855,685	1,802,407
QR9714703 IRS KRW P F 2.30000	(17,430,500,000)	(16,096,131)	(15,639,749)
QR9714703 IRS KRW R V 03MKSDA	17,430,500,000	16,096,131	15,502,897
QR9714710 IRS KRW P V 03MKSDA	(17,564,000,000)	(16,219,411)	(15,759,533)
QR9714710 IRS KRW R F 2.37000	17,564,000,000	16,219,411	15,929,377
QR9722065 IRS KRW P F 2.31750	(2,451,200,000)	(2,269,104)	(2,199,372)
QR9722065 IRS KRW R V 03MKSDA	2,451,200,000	2,269,104	2,181,125
QR9727045 IRS KRW P F 2.31000	(26,145,700,000)	(24,164,233)	(23,459,578)
QR9727045 IRS KRW R V 03MKSDA	26,145,700,000	24,164,233	23,243,782
QR9727052 IRS KRW P V 03MKSDA	(26,345,900,000)	(24,349,261)	(23,639,210)
QR9727052 IRS KRW R F 2.38000	26,345,900,000	24,349,261	23,905,144
QR9741999 IRS KRW P F 2.28000	(13,072,900,000)	(12,219,377)	(11,729,834)
QR9741999 IRS KRW R V 03MKSDA	13,072,900,000	12,219,377	11,637,714
QR9742006 IRS KRW P V 03MKSDA	(13,173,000,000)	(12,312,941)	(11,819,650)
QR9742006 IRS KRW R F 2.34750	13,173,000,000	12,312,941	11,934,466
QR9767630 IRS KRW P F 2.26000	(13,072,800,000)	(12,269,169)	(11,729,744)
QR9767630 IRS KRW R V 03MKSDA	13,072,800,000	12,269,169	11,648,145
QR9767637 IRS KRW P V 03MKSDA	(13,173,000,000)	(12,363,210)	(11,819,650)
QR9767637 IRS KRW R F 2.32500	13,173,000,000	12,363,210	11,921,900
QR9768828 IRS KRW P F 2.27000	(3,983,600,000)	(3,736,435)	(3,574,338)
QR9768828 IRS KRW R V 03MKSDA	3,983,600,000	3,736,435	3,547,870
QR9768835 IRS KRW P V 03MKSDA	(4,012,600,000)	(3,763,636)	(3,600,359)
QR9768835 IRS KRW R F 2.34125	4,012,600,000	3,763,636	3,634,270
QR9810232 IRS KRW P F 2.26750	(1,699,000,000)	(1,611,037)	(1,524,450)

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Security Name	Par Value	Book Value	Market Value
QR9810232 IRS KRW R V 03MKSDA	1,699,000,000	1,611,037	1,515,405
QR9844210 IRS KRW P V 03MKSDA	(3,275,900,000)	(3,050,470)	(2,939,345)
QR9844210 IRS KRW R F 2.20500	3,275,900,000	3,050,470	2,948,106
QR9876852 IRS KRW P V 03MKSDA	(1,746,300,000)	(1,635,036)	(1,566,891)
QR9876852 IRS KRW R F 2.28000	1,746,300,000	1,635,036	1,577,114
QR9899104 IRS KRW P V 03MKSDA	(1,567,200,000)	(1,465,563)	(1,406,191)
QR9899104 IRS KRW R F 2.34750	1,567,200,000	1,465,563	1,419,851
QR9906065 IRS KRW P F 2.41000	(2,895,600,000)	(2,686,833)	(2,598,116)
QR9906065 IRS KRW R V 03MKSDA	2,895,600,000	2,686,833	2,565,205
QR9926489 IRS KRW P V 03MKSDA	(1,627,300,000)	(1,505,992)	(1,460,117)
QR9926489 IRS KRW R F 2.32250	1,627,300,000	1,505,992	1,472,575
QR9954859 IRS KRW P F 2.30700	(1,458,000,000)	(1,363,828)	(1,308,210)
QR9954859 IRS KRW R V 03MKSDA	1,458,000,000	1,363,828	1,298,005
QR9976253 IRS KRW P F 2.26000	(8,312,400,000)	(7,572,561)	(7,458,412)
QR9976253 IRS KRW R V 03MKSDA	8,312,400,000	7,572,561	7,416,798
SE2901J23 CDS EUR P V 03MEVENT	(173,000,000)	(211,809,833)	(201,986,237)
SE2901J23 CDS EUR R F 1.00000	173,000,000	216,090,240	204,619,974
SI3001J23 CDS USD P V 03MEVENT	(201,000,000)	(201,000,000)	(201,000,000)
SI3001J23 CDS USD R F 1.00000	201,000,000	204,439,954	204,024,582
SL 2604978664 KOSPI 200 INDEX	(1,375,000)	(4,761)	(27)
SL 2604978672 KOSPI 200 INDEX	(1,375,000)	(6,366)	(12,743)
SM2901J23 CDS USD P V 03MEVENT	(26,750,000)	(26,750,000)	(26,750,000)
SM2901J23 CDS USD R F 1.00000	26,750,000	26,224,927	25,688,158
SMZ18E TRS USD P F .00000	(297,280)	(297,280)	(297,280)
SMZ18E TRS USD R E	800	297,280	263,920
SMZ18H TRS USD P F .00000	(2,369,020)	(2,369,020)	(2,369,020)
SMZ18H TRS USD R E	6,300	2,369,020	2,078,370
SR4569838 IRS HUF P V 06MBUBOR	(299,600,000)	(1,212,598)	(1,062,812)
SR4569838 IRS HUF R F 1.00000	299,600,000	1,216,205	1,014,119
SR9643993 IRS CZK P V 06MPRIBO	(202,200,000)	(9,673,034)	(9,074,712)
SR9643993 IRS CZK R F 2.00000	202,200,000	9,775,214	9,097,061
SR9644083 IRS HKD P V 03MHIBOR	(165,100,000)	(21,052,809)	(21,044,045)
SR9644083 IRS HKD R F 2.50000	165,100,000	20,910,154	20,789,709
SR9644103 IRS HUF P V 06MBUBOR	(3,935,200,000)	(15,436,715)	(13,959,870)
SR9644103 IRS HUF R F 1.50000	3,935,200,000	15,518,815	13,473,617
SR9644196 IRS MXN P V 01MTIIE	(715,300,000)	(37,887,214)	(36,391,387)
SR9644196 IRS MXN R F 7.50000	715,300,000	37,720,694	35,846,922
SR9644290 IRS PLN P V 06MWIBOR	(18,800,000)	(5,141,032)	(5,021,435)
SR9644290 IRS PLN R F 2.50000	18,800,000	5,125,628	5,017,758
SR9644292 IRS PLN P V 06MWIBOR	(121,000,000)	(35,572,729)	(32,318,808)
SR9644292 IRS PLN R F 3.00000	121,000,000	36,071,397	33,055,576
SR9644322 IRS ZAR P V 03MJIBAR	(267,100,000)	(22,334,900)	(19,487,460)
SR9644322 IRS ZAR R F 7.50000	267,100,000	22,489,010	19,202,758
SR9644362 IRS SGD P V 06MSibor	(48,200,000)	(36,645,500)	(35,350,202)
SR9644362 IRS SGD R F 2.00000	48,200,000	36,139,020	34,713,334

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Security Name	Par Value	Book Value	Market Value
SR9644364 IRS SGD P V 06MSibor	(1,200,000)	(891,928)	(880,088)
SR9644364 IRS SGD R F 2.50000	1,200,000	892,662	885,200
SWAP BARCLAYS BANK BOC EUR	(434,000)	(502,909)	(506,825)
SWAP BNP PARIBAS BOC EUR	(432,000)	(500,170)	(504,490)
SWAP CITIBANK BOC EUR	(1,432,779)	(1,663,665)	(1,673,200)
SWAP COLLATERAL ROYAL BANK	26	29	30
SWAP DEUTSCHE BANK BOC EUR	(3,062,000)	(3,571,481)	(3,575,804)
SWAP HSBC BOC EUR	(921,000)	(1,081,962)	(1,075,544)
SWAP MORGAN STANLEY BOC GBP	(136,065)	(181,737)	(179,572)
SWPC0GPK1 CDS USD P V 03MEVENT	(44,700,000)	(44,700,000)	(44,700,000)
SWPC0GPK1 CDS USD R F 1.00000	44,700,000	43,880,980	42,904,669
SWPC0GVU2 CDS EUR P V 03MEVENT	(1,800,000)	(2,198,610)	(2,101,591)
SWPC0GVU2 CDS EUR R F 1.00000	1,800,000	2,139,231	2,023,445
SWPC0H4C0 CDS USD P F 1.00000	(5,000,000)	(5,000,000)	(5,074,821)
SWPC0H4C0 CDS USD R V 03MEVENT	5,000,000	4,903,465	5,000,000
SWPC0H4D8 CDS USD P F 1.00000	(7,000,000)	(7,000,000)	(7,164,416)
SWPC0H4D8 CDS USD R V 03MEVENT	7,000,000	6,830,454	7,000,000
SWPC0H4H9 CDS USD P F 1.00000	(1,700,000)	(1,700,000)	(1,739,930)
SWPC0H4H9 CDS USD R V 03MEVENT	1,700,000	1,657,594	1,700,000
SWU00DOU7 IRS MXN P V 01MTIIE	(400,000,000)	(22,134,569)	(20,350,279)
SWU00DOU7 IRS MXN R F 6.00000	400,000,000	21,373,353	18,987,697
SWU00GLR0 IRS MXN P V 01MTIIE	(141,000,000)	(7,284,949)	(7,173,473)
SWU00GLR0 IRS MXN R F 5.57000	141,000,000	6,839,804	6,521,854
SWU00JGE9 IRS CAD P V 03MCDOR	(9,800,000)	(7,343,809)	(7,449,922)
SWU00JGE9 IRS CAD R F 1.75000	9,800,000	6,591,644	6,050,945
SWU00JLZ6 IRS ZAR P V 03MJIBAR	(34,100,000)	(2,483,316)	(2,487,916)
SWU00JLZ6 IRS ZAR R F 8.50000	34,100,000	2,521,822	2,531,456
SWU00JTL9 IRS ZAR P V 03MJIBAR	(25,500,000)	(1,898,880)	(1,860,465)
SWU00JTL9 IRS ZAR R F 7.75000	25,500,000	1,893,002	1,868,774
SWU00K8T2 IRS ZAR P V 03MJIBAR	(9,500,000)	(701,203)	(693,114)
SWU00K8T2 IRS ZAR R F 8.25000	9,500,000	712,235	707,356
SWU00KT10 IRS THB P V 06MTHBSR	(320,400,000)	(9,091,683)	(9,670,993)
SWU00KT10 IRS THB R F 2.55000	320,400,000	9,091,683	9,777,642
SWU00L506 IRS MXN P V 01MTIIE	(337,800,000)	(17,221,190)	(17,185,811)
SWU00L506 IRS MXN R F 7.74000	337,800,000	17,194,572	16,913,677
SWU00LT91 IRS THB P V 06MTHBSR	(102,700,000)	(2,976,467)	(3,099,909)
SWU00LT91 IRS THB R F 2.48000	102,700,000	2,976,467	3,111,904
SWU00LTA8 IRS THB P V 06MTHBSR	(31,200,000)	(904,243)	(941,745)
SWU00LTA8 IRS THB R F 2.81000	31,200,000	904,243	946,919
SWU00M8G6 IRS JPY P V 06MLIBOR	(20,000,000)	(176,281)	(180,562)
SWU00M8G6 IRS JPY R F 1.00000	20,000,000	180,232	188,774
SWU00OG16 IRS ZAR P V 03MJIBAR	(310,400,000)	(26,572,357)	(22,646,603)
SWU00OG16 IRS ZAR R F 7.25000	310,400,000	26,636,028	22,131,422
SWU00OM19 IRS EUR P V 06MEURIB	(48,500,000)	(57,099,062)	(56,626,199)
SWU00OM19 IRS EUR R F 1.25000	48,500,000	57,930,028	58,137,708

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Security Name	Par Value	Book Value	Market Value
SWU00OMY7 IRS EUR P V 06MEURIB	(36,700,000)	(45,266,543)	(42,849,103)
SWU00OMY7 IRS EUR R F .50000	36,700,000	45,139,802	43,237,964
SWU00OMZ4 IRS EUR P V 06MEURIB	(36,800,000)	(45,149,761)	(42,965,858)
SWU00OMZ4 IRS EUR R F 1.25000	36,800,000	45,654,461	44,343,081
SWU00ON34 IRS GBP P V 06MLIBOR	(5,000,000)	(6,676,503)	(6,601,253)
SWU00ON34 IRS GBP R F 1.50000	5,000,000	6,577,259	6,570,012
SWU00ORG1 IRS ZAR P V 03MJIBAR	(111,000,000)	(9,377,525)	(8,098,495)
SWU00ORG1 IRS ZAR R F 7.75000	111,000,000	9,376,139	7,760,690
SX18E TRS USD P F .00000	(6,538,625)	(6,538,625)	(6,538,625)
SX18E TRS USD R E	640,000	6,538,625	5,632,000
SX18H TRS USD P F .00000	(4,747,469)	(4,747,469)	(4,747,469)
SX18H TRS USD R E	465,000	4,747,469	4,092,000
SX2901J23 CDS EUR P V 03MEVENT	(95,000,000)	(115,265,876)	(110,917,298)
SX2901J23 CDS EUR R F 5.00000	95,000,000	126,456,589	119,799,996
SY3001J23 CDS USD P V 03MEVENT	(142,000,000)	(142,000,000)	(142,000,000)
SY3001J23 CDS USD R F 5.00000	142,000,000	150,499,769	150,283,259
TWN18E TRS USD P F .00000	(1,772,992)	(1,772,992)	(1,772,992)
TWN18E TRS USD R E	4,600	1,772,992	1,782,960
TWN18F TRS USD P F .00000	(77,132)	(77,132)	(77,132)
TWN18F TRS USD R E	200	77,132	77,520
TXN18E TRS TWD P F .00000	(83,367,490)	(2,761,976)	(2,734,391)
TXN18E TRS TWD R E	7,800	2,761,976	2,731,541
US 10YR FUT OPTN AUG18C 120.5	(69,000)	(15,422)	(22,641)
US 10YR FUT OPTN AUG18P 119	(69,000)	(21,234)	(6,469)
WU18E TRS USD P F .00000	(285,556)	(285,556)	(285,556)
WU18E TRS USD R E	55,000	285,556	275,688
WU18H TRS USD P F .00000	(1,348,513)	(1,348,513)	(1,348,513)
WU18H TRS USD R E	260,000	1,348,513	1,303,250
Total		**53,353,232**	**351,346,502**

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Real Estate Partnerships

Security Name	Book Value	Market Value
400 R STREET	16,205,076	973,585
AGI RESMARK HOUSING FUND	36,274,513	103,532,646
ARA ASIA DRAGON FUND II	23,526,833	58,776,333
ARA CHINA LT HOLD (CHINA LTH)	773,016,706	1,036,671,833
ASIA PACIFIC PROPERTY FUND	250,360,085	272,514,699
BLACKROCK EUROPE PRPTY II LP	18,820,648	1,054,634
BLACKSTONE PROPERTY PARTNERS E	750,000,000	786,612,000
CALEAST CANADA LTD PARTNERSHIP	3,911,296	3,310,188
CALEAST INDUSTRIAL INV LLC	3,669,309	15,750,141
CALEAST SOLSTICE BASE	1,666,525,707	2,878,141,558
CALEAST SOLSTICE DT LAND	502,601,997	252,987,731
CALEAST SOLSTICE DT OTHER	1,042,624,119	1,049,457,478
CALEAST SOLSTICE LLC	(1,363,633)	(2,778,529)
CALSMART LLC (CANYON)	393,816	244,479
CALWEST CALPERS	21,109,375	10,207,101
CANYON CATALYST FUND II, LLC	269,057,641	289,516,246
CANYON CATALYST FUND, LLC	7,025,459	230,793
CANYON JOHNSON URBAN FD III LP	3,262,404	273,204
CBRE STRATEGIC PARTNERS, UK	(1,968)	(53,002)
CIM CA URBAN REAL ESTATE	336,473,106	330,407,505
CIM CORE URBAN REIT LLC	127,187,428	251,190,719
CIM FUND III	132,331,001	334,227,748
FSP BASE	1,984,504,997	4,093,132,844
FSP DT 2012 AND BEYOND	489,100,875	802,078,481
GRI BASE	494,764,386	2,265,602,318
GRI DT 2012 AND BEYOND	17,787,203	17,787,203
HC NOP HOLDINGS L P	(1,021,884)	386,475
HCB LTH	460,769,421	483,761,354
HEARTHSTONE HSG PRTNRS II LLC	(3,154,752)	626,368
HEARTHSTONE MSII	(1)	(9,913)
HEARTHSTONE PATH OF GROWTH FND	120,379	86,016
HEARTSTONE HSG PARTNERS	75,253	7,296
HINES CALPERS BRAZIL FUND II	102,440,118	91,850,268
HINES CALPERS CHINA FUND	6,739,367	6,254,874
HINES CALPERS GREEN	212,652,335	201,313,074
HINES CALPERS MEXICO FUND II	67,247	141,772
HINES EUROPEAN DEVELOPMENT FD	7,985,601	7,846,979
HOLLYWOOD PARK COINVESTMENT	19,013,906	66,256,104
HRC LTH LLC	400,183,674	348,635,215
IHP FUND II LP A + D	5,205,279	4,420,406
IHP INVESTMENT FUND III	385,767,588	337,606,819
IMI BASE	2,127,072,316	6,330,539,450

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Security Name	Book Value	Market Value
IMP ICMI	(11,990,836)	(11,990,836)
IMP BASE	2,184,991,772	4,037,920,609
IMP DT 2012 AND BEYOND	235,149,362	353,374,701
INST CORE MULTIFAMILY INV	487,874,573	612,876,820
INSTITUTIONAL HSG PARTNERS LP	12,701,966	37,516,400
INSTITUTIONAL LOGISTICS PTNRS	415,337,520	608,351,511
KAREC CA DEVELOPEMENT PRGM LLC	19,625	682
KC 2011 LLC	135,067,646	106,093,340
KSC AFFORDABLE HOUSING	78,202,112	68,937,742
LAND MANAGEMENT COMPANY LLC	791,338,611	419,819,377
LASALLE JAPAN LOGISTICS II	145,720	200,021
NATIONAL OFFICE PARTNERS (CWP)	564,173	291,205
ORA MULTI FAMILY INVESTMENT I	110,956,482	115,818,374
ORA RESIDENTIAL INVESTMENTS	57,008,858	151,844,403
PACIFIC MULTIFAMILY INVESTORS	901,487,681	1,097,222,292
PLA RESIDENTIAL FUND	519,741	471,387
PLA RETAIL FUND I	2,038,543	1,703,170
SACRAMENTO VENTURE BASE	228,690	43,492,382
SACRAMENTO VENTURE DT	45,874,450	47,430,695
STOCKBRIDGE REAL ESTATE FD II	23,307,778	26,555,554
TECHCORE, LLC	863,370,815	1,253,732,705
TPG HOSPITALITY INVESTMENTS IV	7,367,078	(4,006,417)
WHITNEY RANCH VENTURE SWBO	39,318,187	43,893,330
XANDER CASSANDER CO INVESTMENT	155,093,700	830,372
Total	**19,229,058,471**	**31,743,952,311**

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Private Equity

Security Name	Book Value	Market Value
AACP AP INVESTORS	10,430,254	1,112,296
AACP CHINA DEBT INVESTORS	1,456,773	67,602
AACP CHINA GROWTH	15,956,612	3,136,240
AACP CHINA VENTURE INVESTORS	2,912,302	5,250,784
AACP INDIA A	3,837,357	1,106,571
AACP INDIA B	4,052,405	8,599,070
AACP INDIA C	4,826,339	8,667,376
ABERDARE VENTURES IV L P	46,786,342	37,990,229
ACACIA COMMUNICATIONS INC	1,500,959	1,654,206
ADVENT INTERNATIONAL GPE V D	6,500,876	5,615,327
ADVENT INTERNATIONAL GPE VI A	183,911,135	239,547,196
ADVENT INTERNATIONAL GPE VII C	325,348,350	481,557,853
ADVENT INTERNATIONAL GPE VIII	245,750,000	255,937,321
ADVENT LATIN AMERICAN PEF III	7,003,196	5,923,240
ADVENT LATIN AMERICAN PRIVATE	48,229,013	47,698,397
ADVENT LATIN AMERICAN PRIVATE	71,754,479	84,762,633
AFFINITY ASIA PACIFIC FUND III	78,504,358	42,441,778
AISLING CAPITAL 11	57,977,403	12,187,792
AISLING CAPITAL III LP	48,300,487	63,765,049
ALTA V	11,644,856	28,076
AP ALTERNATIVE ASSETS L P	63,326,248	1,200,002
APOLLO ASIA OPPORTUNITY FUND	5,800,283	58
APOLLO CO INVESTORS (MHE), L.P	1,025,063	55,386,964
APOLLO CREDIT OPPORT FD I	-	37,893,629
APOLLO EURO PRINCIPAL FINANCE	390,336	701,422
APOLLO INVESTMENT FUND IV	1	202,390
APOLLO INVESTMENT FUND V	-	4,105,783
APOLLO INVESTMENT FUND VI	164,640,505	115,425,903
APOLLO INVESTMENT FUND VII LP	182,268,348	184,220,078
APOLLO INVESTMENT FUND VIII	355,197,118	441,814,019
APOLLO SVF MNGMNT L P	-	286,907,602
AQR DELTA OFFSHORE FUND LP	198,912,271	230,411,329
AQR STYLE PREMIA MASTER ACCNT	148,664,675	194,457,661
AQUANTIA CORP	1,186,913	1,124,291
ARCLIGHT ENERGY PARTNERS FD 3	23,415,905	498,876
ARCLIGHT ENERGY PARTNERS FD IV	30,993,243	18,999,461
ARES CORP OPP FUND V L.P.	137,964,046	132,918,780
ARES CORP OPPORTUNITY FUND II	13,900,770	15,741,527
ARES CORPORATE OPP FUND III	167,442,458	389,042,942
ARES CORPORATE OPP FUND LP	4,491,167	5,469,131
ASIA ALTERNATIVES CAPITAL	14,739,202	15,306,594
ASIA ALTERNATIVES CAPITAL II	22,908,753	75,503,446

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Private Equity

Security Name	Book Value	Market Value
AVATAR INTL.INVESTORS L.P.	36,431,895	33,395,916
AVATAR NA INVESTORS, L.P.	13,280,375	7,608,632
AVENUE ASIA SPECIAL SITUATIONS	-	16,738
AVENUE SPECIAL SIT FND VI (A)	3,245,391	11,955,008
BANC OF AMERICA CAL COMM	24,911,384	14,279,953
BARING VOSTOK PRIV EQ FD IV	64,869,787	49,717,697
BDC III C LP	38,509,428	48,098,429
BIRCH HILL EQUITY PRTNRS IV LP	103,313,784	110,588,185
BIRCH HILL EQUITY PRTNS III LP	78,965,626	26,587,834
BLACKSTONE CAPITAL PRTS VI	374,470,498	494,033,578
BLACKSTONE COMMUNICATIONS I	43,378,691	858,334
BLACKSTONE FIRST EAGLE CO INV	66,819,283	87,110,428
BLACKSTONE GST CO INVEST LP	100,056,248	259,111,463
BLACKSTONE MANAGEMENT PRTNRS V	156,107,596	48,827,615
BLACKSTONE MANAGEMENT PTRS IV	22,700,483	19,161,092
BLACKSTONE TACT OPPS FD	92,339,874	106,611,341
BLACKSTONE TACTICAL OPP FD (RL	19,522	0
BLACKSTONE TACTICAL OPP FND II	332,537,767	389,627,708
BLACKSTONE TACTICAL OPPORTUNI	494,735,985	569,416,570
BLACKSTONE TOF (T4U	41,527,854	60,804,544
BRIDGEPOINT EUROPE II C LP	1,914,485	496,785
BRIDGEPOINT EUROPE III C LP	13,611,194	17,461,214
BRIDGEPOINT EUROPE III D	119,424,414	103,818,690
BRIDGEPOINT EUROPE IV B LP	47,916,869	61,567,008
BRIDGEPOINT EUROPE IV D	166,384,654	233,543,652
BRIDGEPOINT EUROPE V LP	261,787,419	304,089,316
CAESARS ACQUISITION COMPANY	6,774,443	68
CALIFORNIA ASIA INVESTORS LP	73,622,258	489,729,876
CALIFORNIA EM VENTURES IV LLC	279,848,327	209,019,114
CALIFORNIA EMERG VENT II LLC	625,169,086	68,687,119
CALIFORNIA EMERG VENT III LLC	226,512,599	79,327,894
CALIFORNIA EMERGING VENTURES	370,394,878	10,721,518
CALIFORNIA MEZZ INV FUND LP	27,971,490	27,847,800
CALPERS WELLSPRING V LP	14,355,718	13,477,169
CAPITAL LINK FUND I	272,658,543	208,068,300
CAPITAL LINK FUND II	222,617,835	214,466,308
CARLYLE	21,117,864	50,936
CARLYLE ACOSTA COINVESTMENT LP	100,285,941	65,013,671
CARLYLE ASIA GROWTH PRTNRS IV	69,038,681	61,338,290
CARLYLE ASIA GROWTH PRTNS III	38,354,339	2,821,537
CARLYLE ASIA PARTNERS GP II	28,276,993	1,312,590
CARLYLE ASIA PARTNERS III	92,603,583	86,051,883

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Security Name	Book Value	Market Value
CARLYLE ASIA PARTNERS LP	22,436,648	225
CARLYLE EUROPE PARTNERS II	3,091,746	960,029
CARLYLE EUROPE PARTNERS III LP	117,436,086	42,180,908
CARLYLE EUROPE REALTY PARTNERS	9,852,914	94
CARLYLE EUROPE TECH PTNRS II	22,488,131	13,451,568
CARLYLE GLB FIN SERV PARTNERS	10,523,052	8,783,742
CARLYLE HAVASU COINVESTMENT, L	72,353,505	72,265,957
CARLYLE JAPAN INTL PARTNERS II	33,955,315	18,008,884
CARLYLE JAPAN PARTNERS LP	8,709,147	85
CARLYLE MANOR CARE	13,128,107	84,676
CARLYLE MEXICO PARTNERS	7,845,467	1,163,804
CARLYLE PARTNERS IV, L.P.	21,474,284	7,774,564
CARLYLE PARTNERS KINDER MORGAN	15,686,528	157
CARLYLE PARTNERS V	291,096,477	146,935,613
CARLYLE PARTNERS VI L.P.	472,642,202	505,914,780
CARLYLE REALTY III LP	10,012,420	29,173,453
CARLYLE STRATEGIC PARTNERS II	-	1,759,500
CARLYLE STRATEGIC PARTNERS IV	23,706,457	22,275,641
CARLYLE US EQUITY OPPORTUNITY	95,719,833	102,754,440
CARLYLE VENTURE PARTNERS III	19,443,885	1,250,747
CARLYLE VENTURE PRTNRS II LP	40,800,099	10,553,313
CARLYLE/RIVER RENE+ALT ENGY II	188,030,657	144,001,604
CARLYLE/RIVERSTONE GLB E+P IV	262,344,969	228,841,501
CARLYLE/RIVERSTONE GLOBAL	126,709,895	16,059,228
CARLYLE/RIVERSTONEENERGYFDI,LP	53,034,245	53
CASTLELAKE I LP	9,714,194	15,392,453
CDH FUND V,LP	139,735,714	200,434,393
CENTERBRIDGE CAP PRTNS III	72,050,683	80,221,114
CENTINELA CAPITAL PTNRS	2,000,003	20
CENTINELA INVESTMENT PTNRS	-	2,404,000
CENTRAL VALLEY FUND II SBIC LP	4,496,020	9,229,852
CERBERUS CAL II PARTNERS LP	131,683,168	137,924,819
CERBERUS CP PARTNERS LP	243,939,971	603,795,824
CERBERUS INSTITUTIONAL PARTNER	69,679,783	352,800,095
CHK MID CON CO INV VEH PRE L.P	32,893,596	7,842,754
CHK MID CON ROYALTY LP	7,220,381	1,668,803
CLARUS LIFESCIENCES I LP	20,690,149	8,085,390
CLARUS LIFESCIENCES II LP	40,815,787	42,421,037
CLAYTON DUBILIER + RICE FUND X	14,931,306	13,102,475
CLEARLAKE CAP PARTNERS IV LP	44,868,413	47,261,784
CLEARLAKE CAPITAL PARTNERS III	35,150,494	75,570,188
CLEARLAKE CAPITAL PARTNERS V	16,501,154	16,229,974

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Security Name	Book Value	Market Value
CLEARLAKE OPPS PARTNERS (P) LP	26,036,894	23,746,272
CLEARWATER CAP PARTNERS FD III	11,578,102	44,489,901
CLEARWATER CAPITAL PARTNERS	1,882,024	3,172,573
CLEARWATER CAPITAL PARTNERS 1	19,752,657	9,216
COINVEST HAMLET HOLDINGS B LLC	41,012,330	10,354,342
COLLEGIUM PHARMACEUTICAL INC	1,145,383	1,107,332
COLLER INTERNATIONAL PARTNERS	33,325,359	42,694,631
COMMUNITY BANCORP LLC	34,170,717	83,246,119
CORPORATE PARTNERS LP	169,304,469	1,840,848
COUPA SOFTWARE INC	921,292	1,163,017
CRATON EQUITY INVESTORS I L.P	34,078,394	541,985
CVC CAPITAL PARTNERS VI	442,441,705	519,872,540
CVC COMPOUNDING CAPITAL	616,724,495	673,468,905
CVC CREDIT STRATEGIC INV A LP	129,035,111	147,909,533
CVC EURO EQUITY PARTNERS III	24,588,005	14,641,124
CVC EUROPEAN EQ PTNERS IV(B)LP	120,944,319	402,743
CVC EUROPEAN EQTY TNDM FND B	116,159,480	4,394,404
CVC EUROPEAN EQUITY V LP	116,619,154	179,679,030
CYTOMX THERAPEUTICS INC	1,370,867	1,083,290
EM ALTERANTIVES INVESTEMENTS	51,827,332	55,840,633
ENRGY FUTURE HOLDINGS CORP KKR	75,039,662	89,597
ESPERION THERAPEUTICS INC	349,277	225,617
ESSEX W HEALTH VENTURES VIII	92,334,646	71,464,401
FIRST RESERVE FUND XI	346,738,744	27,026,551
FIRST RESERVE FUND XII	231,849,282	66,839,134
FIRST RESERVE FUND XIII, LP	177,878,616	204,426,999
FOUNDATION RADIOLOGY GRP SJ38	15,160,369	15,160,361
FR AFG CO INVESTMENT LP	52,700,923	53
FRANCISCO PARTNERS	23,291,800	243,371
FRANCISCO PARTNERS II LP	64,780,659	32,903,302
FRANCISCO PARTNERS III	44,894,828	75,504,963
GCM GROSVENOR DEM II LP	76,085,891	81,645,715
GCM GROSVENOR DEM LP	55,682,622	59,393,312
GENERATION CAPTIAL PARTNERS LP	31,108,867	368,858
GOLDEN STATE INVESTMENT FUND	241,180,221	145,698,178
GREEN EQUITY INVESTORS IV	-	7,458,761
GREEN EQUITY INVESTORS V LP	91,834,052	237,352,362
GSO CAP SOLUTIONS FUND II LP	179,020,174	173,114,477
GSO CAPITAL OPPORTUNITY	22,881,363	2,749,039
GSO CAPITAL OPPS FUND II L.P.	126,418,645	126,017,898
GSO CAPITAL SOLUTIONS,LP	80,330,808	25,484,628
GSO ENERGY PARTNERS C II	143,833,728	158,439,324

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Security Name	Book Value	Market Value
GSO ENERGY PARTNERS C LP	303,794,239	268,949,482
H + F CAPITAL PARTNERS VIII LP	317,877,957	359,308,581
H F KRONOS 1, L.P.	97,677,532	97,677,532
H+F HOCKEY PARTNERS LP	41,251,140	107,278,993
HELLMAN + FRIEDMAN CAP PAR VI	129,042,789	47,063,196
HELLMAN + FRIEDMAN CAP PART V	8,107,446	2,646,003
HELLMAN + FRIEDMAN VII	129,787,880	388,928,072
ICPL CO INVEST FUND, LP.	2,002,448	20
ICV PARTNERS II LP	12,283,537	5,825,826
INSIGHT VENTURE PARTNERS IX LP	91,701,780	132,750,341
INSIGHT VENTURE PARTNERS V	4,936,291	5,035,600
INSIGHT VENTURE PARTNERS V	4,119,773	531,002
INSIGHT VENTURE PARTNERS VI	21,803,463	16,815,932
INSIGHT VENTURE PARTNERS X, L.	27,500,000	27,500,000
INSIGHTVP GROWTHBO COINVEST B	291,465,648	512,421,572
ITHACA LP	75,000,000	124,451,775
KHOSLA VENTURES III	148,967,372	70,101,295
KHOSLA VENTURES SEED, LP	58,224,216	31,838,865
KKR 2006	214,421,676	110,957,811
KKR ASIAN FUND	79,187,066	18,850,652
KKR ASIAN FUND II	433,413,329	557,751,378
KKR EUROPEAN FD II	69,264,094	1,049,567
KKR EUROPEAN FUND III	123,031,067	114,646,638
KKR EUROPEAN FUND L P 1	16,582,112	166
KKR MILENNIUM FUND	58,357,573	4,535,711
KLINE HAWKES PACIFIC LP	43,774,685	10,876,083
KPS SPECIAL SITUATIONS FND III	15,477,841	36,183,763
LACKSTONE CAPITAL PRTNERS VII	122,384,633	136,110,274
LIME ROCK PARTNERS IV	24,498,587	203,547
LIME ROCK PARTNERS IV	83,686,107	83,686,107
LIME ROCK PARTNERS V	65,997,585	41,841,013
LINDSAY GOLDBERG IV LP	83,815,352	138,743,390
LION CAPITAL FUND II L.P.	111,869,407	28,696,501
MADISON DEARBORN CAP PART IV	31,157,932	6,829,258
MADISON DEARBORN CAP PARTNER V	58,853,682	4,241,114
MAGNUM CAPITAL	-	48
MHR INSTITUTIONAL ADV II LLC	20,129,317	20,345,244
MHR INSTITUTIONAL INV III	172,729,535	156,494,168
NEVRO CORP	1,823,731	1,752,069
NEW MOUNTAIN PARTNERS II	18,357,177	4,699,951
NEW MOUNTAIN PARTNERS III	118,654,605	268,845,456
NEWBRIDGE ASIA IV LP	61,741,038	6,528,272

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Security Name	Book Value	Market Value
NOGALES INVESTORS FUND 1 LP	20,176,772	203
OAK HILL CAPITAL PARTNERS II	28,213,821	3,220,629
OAK HILL CR PARTNERS III LTD	173,201,277	149,272,872
OAKTREE OPP FUND VIII B L.P.	48,313,870	105,953,428
ONEX PARTNERS IV LP	225,484,353	222,031,060
ONEX SIG CO INVEST LP	97,200,000	165,983,191
PAG ASIA I LP	60,725,408	103,426,214
PAGAC DRONE HOLDINGS I LP	50,794,634	72,956,638
PALLADIUM EQUITY PARTNERS III	108,798,613	34,918,683
PATRIA BRAZILIAN PE FD V LP	30,266,046	34,190,160
PCG CLEAN ENERGY + TECHNOLOGY	399,753,123	156,819,153
PCG CORPORATE PARTNERS II	120,073,611	127,290,401
PCG INTERNATIONAL EMERGING MKT	676,023	185,090,148
PCGI GLOBAL OPPS FUND 2	294,084,587	453,544,308
PERMIRA EUROPE III LP 2	19,130,742	510,880
PERMIRA IV	50,533,528	33,377,342
PERMIRA V LP 2	233,972,496	282,708,431
PERMIRA VI L.P.1	200,554,189	219,628,567
POLISH ENTERPRISE FUND V	14,756,062	298,233
POLISH ENTERPRISE FUND VI	86,645,590	17,687,476
PROVIDENCE EQUITY PARTNERS V	41,079,534	4,221,579
PROVIDENCE EQUITY VI	170,774,749	121,918,949
RESOLUTE FUND II	105,180,621	91,272,390
RFG PRIVATE EQUITY	17,146,687	4,935,118
RHONE PARTNERS III LP	64,380,347	55
RICHARDSON PRIVATE EQUITY II	18,465,469	6,085
RIVERSTONE FIELDWOOD PARTNERS	55,104,740	8,394,436
RIVERSTONE GLBL EN PWR VI	321,376,119	353,139,970
RIVERSTONE GLOB ENGY + PWR V	314,382,036	278,494,698
RIVERWOOD CAP PTNRS LP	42,129,788	50,667,649
SACRAMENTO PARTNERS	-	172,692,080
SAIF PARTNERS III	35,464,838	169,128,092
SAIF PARTNERS IV, LP	98,081,849	164,710,909
SAMSON III CO INVESTMENT	100,400,000	100
SANKATY MANAGED (CALPERS)	341,274,408	362,002,680
SILVER LAKE PARTNERS II	9,414,467	9,515,048
SILVER LAKE PARTNERS III	163,960,502	241,060,386
SILVER LAKE PARTNERS IV, L.P.	277,487,422	376,494,859
SILVER LAKE PARTNERS V L.P.	29,453,475	29,453,475
SILVER LAKE TECH ASSOC SUMERU	-	7
SILVER LAKE TECH INV III	17,358,255	174
SILVER LAKE TECH INVESTORS IV	64,192,284	100,780,153

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Security Name	Book Value	Market Value
SILVER LAKE TECHNOLOGY INV SUM	1,886,713	52,396
SILVER LAKE TECHNOLOGY INVESTO	22,969,156	23,025,385
SIRIS PARTNERS III LP	49,375,372	57,473,676
SL SPV 1, L.P.	80,839,558	83,228,609
SOLAREDGE TECHNOLOGIES INC	1,792,730	1,484,116
SQUARE INC A	1,574,485	2,495,989
T VI CO INVEST A LP	37,909,390	66,928,005
TAILWIND CAP PARTNERS II, LP	113,751,510	156,721,712
TAILWIND CAPITAL PARTNERS LP	46,360,937	30,539,730
TCP II CO INVEST B LP	42,817,349	61,502,989
THE RISE FUND (A), L.P.	13,154,686	11,709,578
THE SECOND EUROPEAN EQUITY	27,729,893	2,106,111
THL MANAGERS VI	47,406,759	84,888,725
TOWERBROOK INVESTORS II	44,667,928	15,517,852
TOWERBROOK INVESTORS III L.P.	107,164,223	48,856,374
TOWERBROOK INVESTORS IV LP	177,741,496	227,197,242
TOWERBROOK STRUCTURED OPP FUND	87,993,699	87,241,353
TPG ASIA V	181,100,912	148,907,649
TPG BIOTECHNOLOGY PARTNERS II	50,574,653	12,999,813
TPG BIOTECHNOLOGY PRTNRS III	73,199,867	43,800,926
TPG PARTNERS IV	70,088,726	10,037,305
TPG PARTNERS V	287,726,157	107,323,194
TPG PARTNERS VI	463,574,658	392,889,266
TPG STAR	82,189,251	60,852,409
TPG VENTURE HOLDING	23,049,867	46,707,996
TRANSENTERIX INC	396,750	501,400
TRIDENT VI, LP	184,412,765	247,039,524
TRIDENT VII, L.P.	87,998,578	85,787,702
TRITON FUND IV L.P.	52,684,294	62,351,373
TRIUS CO INVESTMENT LP (ISTA)	957,521	8
UPLAND SOFTWARE INC	167,098	267,124
VANTAGEPOINT 2006	93,362,548	25,843,221
VANTAGEPOINT CLEANTECH PARTNER	21,178,799	5,741,763
VICENTE CAP PTNRS GRWTH EQ FND	21,019,778	34,952,815
W CAPITAL PARTNERS II	51,643,275	11,171,318
WELLSPRING CAPITAL PARTNERS V	87,996,014	65,519,740
WELSH CARSN ANDRSON +STOWE	187,960,349	233,034,541
WELSH CARSON ANDERSON STOWE X	41,345,200	534,971
WELSH CARSON ANDERSON STOWE XI	58,399,379	64,812,529
WIGMORE STREET CO INVESTMENT	65,289,721	81,942,621
WIGMORE STREET II(BDC III) LP	8,214,463	8,164,828
WLR RECOVERY FUND II LP	23,196,561	273,972

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Security Name	Book Value	Market Value
WLR RECOVERY FUND III	118,722,283	7,936,703
WLR RECOVERY FUND IV	134,281,972	35,985,707
YUCAIPA AMERICAN ALLIANCE FUND	111,168,946	70,392,954
YUCAIPA AMERICAN ALLIANCE II	312,214,031	455,022,931
YUCAIPA CORP INITIATIVE FD	145,750,588	40,958,592
YUCAIPA CORP INITIATIVES II LP	73,525,352	55,475,540
Total	**27,241,760,252**	**26,659,937,062**

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Infrastructure Partnerships

Security Name	Book Value	Market Value
ALINDA INFRASTRUCTURE	(2,555,612)	423,494
ALINDA INFRASTRUCTURE FUND II	93,723,170	153,004,668
BEAR REPUBLIC INFRASTRUCTURE	19,522	(2,161)
CARLYLE INFRASTRUCTURE PARTNER	(2,586,989)	6,279,529
CIM INFRASTRUCTURE FUND	9,229,229	419,666,065
CONCESSION INVESTMENT HLDG LLC	381,945,075	459,099,890
GLOBAL INFRASTR PRTNRS FUND II	211,439,216	272,069,200
GOLDEN REEF INFRASTRUCTURE	392,056,757	455,558,706
HARBERT GULF PACIFIC POWER (GP	878,410,302	1,039,118,102
HARBERT POWER FUND V (HPF V)	69,818,473	81,494,006
IVY INVESTMENT VEHICLE LDC	35,664,492	776,281,557
NEPTUNE REGIONAL TRANS SYS LLC	188,704,898	246,579,935
NH INFRASTRUCTURE PTNR II LP	136,523,779	176,272,268
UBS INTL INFRA FUND II (B) LP	41,831,725	43,323,863
UBS INTL INFRA FUND II (C) LP	88,892,418	92,063,211
Total	**2,523,116,455**	**4,221,232,332**

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Forestland

Security Name	Book Value	Market Value
SOUTHERN DIVERSIFIED	2,539,561	2,219,274
TIMBER INTERNATIONAL	239,575,847	422,456,548
TIMBERLAND LINCOLN TIMBER CO	1,394,235,757	1,550,869,779
Total	**1,636,351,165**	**1,975,545,602**

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