2023–24

Annual Investment Report

Fiscal Year Ended June 30, 2024

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

CalPERS

Summary of PERF Investments

as of June 30, 2024

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CHIEF INVESTMENT OFFICER'S LETTER

November 25, 2024

I am pleased to report on the performance of CalPERS' investments and the operations and initiatives of the Investment Office for the one-year period ending on June 30, 2024.

The Public Employees' Retirement Fund (PERF) earned a time-weighted net rate of return of 9.3 percent, exceeding the discount rate of 6.8 percent. The ending fair value of investments at June 30, 2024, was $551.4 billion and the overall funded status of the PERF improved to 75 percent.

Long-term return rates provide a comprehensive look at efforts to secure lifetime benefits for our members. Total PERF annualized returns for the five-year period were 6.6 percent; the 10-year period at 6.2 percent; and the 20-year period at 6.7 percent. The 30-year return rate rose slightly to 7.7 percent.

The public equity asset class, comprising 41.9 percent of the PERF, performed exceptionally well, earning a 17.5 percent return. Public equity outperformed its benchmark by 46 basis points over the one-year period. The private debt asset class, established in 2022, also performed strongly with a 17 percent return. Fixed income and private equity earned returns of 3.7 percent and 10.9 percent, respectively. Real assets generated a negative one-year return with positive relative returns of 473 basis points against the policy benchmark.

During the mid-cycle asset allocation review, the Board of Administration sought to raise the PERF's long-term annualized returns and approved an Investment Office proposal to seize on the strong and ongoing growth in private equity and increase CalPERS' exposure to private markets. The investment team presented private equity's 20-year annualized returns of 12.1 percent, making it the top performing asset class of the Fund over that period. As a result of the board's approval, total private asset allocations will increase from 33 percent of plan assets to 40 percent. Private equity will increase from a target of 13 percent of the fund to 17 percent. Private debt will increase to 8 percent. Target allocations for public equity and fixed income will decrease to 37 percent and 28 percent, respectively. The target allocation for real assets will not change.

The increased allocation to private assets reinforces the need for the stringent set of labor principles adopted by the board last year. These principles call for the freedom of association of workers, elimination of all forms of compulsory labor, effective abolition of child labor, elimination of workplace discrimination, and the maintenance of safe and healthy working environments. CalPERS will rely on the principles in future engagements with firms operating in these markets. Furthermore, they highlight our strong commitment to sustainable investing.

In line with that commitment, the investment team presented the Sustainable Investments 2030 Strategy to the board last fall. A major key performance indicator of the strategy is the $100 Billion Climate Action Plan. The plan will more than double the allocation toward climate solutions by 2030 and takes advantage of the investment opportunities made possible due to the transition to a low-carbon economy. Importantly, it accelerates the portfolio's move to net zero emissions. The strategy also outlines efforts to diversify corporate leadership and calls for better management of human capital by advocating for more corporate reporting, improved workforce valuations, and promotes sound labor practices.

CalPERS' status as a shareholder in publicly traded corporations gives the right to call for action in the boardroom on important issues, like labor practices, climate change, or corporate diversity. We were therefore alarmed when Exxon sued its own investors to force them to drop a shareholder proposal it didn't like and persisted with that lawsuit even after the proposal was withdrawn. In response to this attempt to silence shareholder voices, CalPERS took the unprecedented step of voting against every member of Exxon's board. Although ExxonMobil's suit was ultimately dismissed by the court, the corporate world was put on notice that CalPERS would zealously guard its shareholder rights.

The 2023 proxy voting report was released, which documents how CalPERS exercises those rights. The report summarizes efforts to hold corporate leaders to account in several critical areas including board independence, director accountability, oversight of climate-related risks, and executive compensation. For instance, our vote against Tesla CEO Elon Musk's exorbitant $46 billion pay package in May underscored CalPERS' long-standing position against excessive executive compensation deals that harm shareholders.

The strong investment returns in the fiscal year and the initiatives I have discussed would not have been possible without the hard work and dedication of the talented professionals in the Investment Office. Aiming to create a pipeline of new investment talent, we collaborated with Stanford University to develop the Long-Term Investing Fellowship Program, an apprenticeship for students to learn about investing and CalPERS' work. Through this program, we hope to train the future leadership of the Investment Office.

Our mission is to manage the CalPERS portfolio in an efficient and sustainable manner to generate risk-adjusted returns to pay benefits now and into the future. The departure of our former chief investment officer in 2023 prompted the board to embark on a search for a successor. In April 2024, the board named Stephen Gilmore of the top-performing New Zealand sovereign wealth fund to fill the role beginning in July 2024. We're excited to welcome Stephen to the Investment Office, and I know that he will be an effective steward of our members' hard-earned money.

The 2023-24 fiscal year saw the Investment Office deliver strong returns for our members, reinforce the commitment to sustainable investing, hold corporate leaders to account, and

foster partnerships to train the next generation of talent. I am proud of what we accomplished and hope to build on our gains in the years ahead.

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

Dan Bienvenue
Interim Chief Investment Officer

CalPERS 2023-2024 Annual Investment Report
Cash Equivalents

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
AUSTRALIA AND NEW ZEALAND BANK	5.50	8/30/2024	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	5.52	7/30/2024	150,000,000	150,000,000	150,000,000
AUSTRALIA AND NEW ZEALAND BANK	5.52	7/26/2024	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	5.51	7/18/2024	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	5.51	7/15/2024	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	5.50	7/5/2024	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	5.50	7/2/2024	100,000,000	100,000,000	100,000,000
BANK AMER SECS INC	5.61	12/26/2024	50,000,000	50,000,000	50,000,000
BANK AMER SECS INC	5.56	11/22/2024	100,000,000	100,000,000	100,000,000
BANK OF AMERICA N/A	5.72	7/3/2025	100,000,000	100,000,000	100,009,734
BANK OF AMERICA N/A	5.62	11/22/2024	25,000,000	25,000,000	25,000,000
BANK OF AMERICA N/A	5.59	10/23/2024	25,000,000	25,000,000	25,000,000
BANK OF AMERICA N/A	5.62	10/17/2024	50,000,000	50,000,000	50,000,000
BANK OF AMERICA N/A	5.63	10/10/2024	50,000,000	50,000,000	50,000,000
BANK OF AMERICA N/A	5.54	7/17/2024	50,000,000	50,000,000	50,000,000
BANK OF AMERICA N/A	5.57	7/10/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.52	12/4/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.54	12/2/2024	100,000,000	100,000,000	100,000,000
BANQUE NATIONALE DU CANADA	5.48	10/2/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.46	9/3/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.47	8/15/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.45	8/5/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.47	8/2/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.41	7/15/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.41	7/10/2024	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	5.41	7/8/2024	100,000,000	100,000,000	100,000,000
BANQUE NATIONALE DU CANADA	5.41	7/5/2024	200,000,000	200,000,000	200,000,000
CANADIAN IMPERIAL BK	5.43	10/2/2024	50,000,000	50,000,000	49,987,440
CANADIAN IMPERIAL BK	5.44	9/6/2024	100,000,000	100,000,000	100,004,729
CANADIAN IMPERIAL BK	5.45	9/6/2024	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK	5.50	7/3/2024	50,000,000	50,000,000	50,000,000
CITIBANK NA N Y BRH INSTL	5.74	8/21/2024	50,000,000	50,000,000	50,008,212
CITIGROUP GLOBAL MARKETS	5.56	11/1/2024	100,000,000	100,000,000	100,010,738
J.P. MORGAN SECURITIES	5.95	10/30/2024	50,000,000	50,000,000	50,013,464
J.P. MORGAN SECURITIES	6.00	10/22/2024	100,000,000	100,000,000	100,031,429
JAPAN TREASURY DISC BILL	0.01	9/9/2024	25,920,000,000	164,738,878	161,121,957
JAPAN TREASURY DISC BILL	0.01	8/13/2024	5,000,000,000	32,063,851	31,082,172
JAPAN TREASURY DISC BILL	0.01	8/5/2024	35,000,000,000	226,308,870	217,577,306
JAPAN TREASURY DISC BILL	0.01	7/29/2024	30,000,000,000	193,890,721	186,496,050
JAPAN TREASURY DISC BILL	0.00	7/22/2024	5,400,000,000	34,866,512	33,569,371
JAPAN TREASURY DISC BILL	0.01	7/8/2024	9,000,000,000	59,310,932	55,949,165
JP MORGAN SECURITIES LLC	5.70	6/5/2025	50,000,000	50,000,000	50,000,000
JP MORGAN SECURITIES LLC	5.64	2/21/2025	100,000,000	100,000,000	100,000,000
JP MORGAN SECURITIES LLC	5.71	1/27/2025	50,000,000	50,000,000	50,000,000
JP MORGAN SECURITIES LLC	5.82	12/19/2024	50,000,000	50,000,000	50,000,000
JP MORGAN SECURITIES LLC	5.82	12/9/2024	100,000,000	100,000,000	100,000,000
JP MORGAN SECURITIES LLC	5.63	10/29/2024	50,000,000	50,000,000	50,015,146
MITSUBISHI TR + BKG CORP N Y	5.54	12/3/2024	40,000,000	39,999,711	39,999,660
MIZUHO BK LTD NEW YORK BRH INS	5.53	12/3/2024	100,000,000	100,000,000	100,000,000
MIZUHO BK LTD NEW YORK BRH INS	5.53	10/2/2024	50,000,000	50,000,000	50,005,911
MIZUHO BK LTD NEW YORK BRH INS	5.47	9/18/2024	50,000,000	50,000,000	50,000,000
MIZUHO BK LTD NEW YORK BRH INS	5.46	9/4/2024	100,000,000	100,000,000	100,000,000
MIZUHO BK LTD NEW YORK BRH INS	5.50	9/3/2024	50,000,000	50,000,000	50,000,000
MIZUHO BK LTD NEW YORK BRH INS	5.48	8/2/2024	50,000,000	50,000,000	50,000,000

CalPERS 2023-2024 Annual Investment Report
Cash Equivalents

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
MIZUHO BK LTD NEW YORK BRH INS	5.57	7/9/2024	50,000,000	50,000,000	50,000,000
MIZUHO BK LTD NEW YORK BRH INS	1.00	7/8/2024	50,000,000	50,000,000	50,001,850
MIZUHO BK LTD NEW YORK BRH INS	1.00	7/3/2024	50,000,000	50,000,000	50,000,000
MUFG BK LTD	5.44	9/6/2024	100,000,000	100,000,000	100,001,025
MUFG BK LTD	5.44	9/4/2024	100,000,000	100,000,000	100,001,315
MUFG BK LTD	5.59	7/8/2024	100,000,000	100,000,000	100,000,000
MUFG BK LTD	5.43	7/2/2024	50,000,000	50,000,000	50,000,207
NATIONAL BANK OF CANADA NYC	5.43	12/31/2049	100,000,000	100,000,000	100,000,000
NATIXIS TIME DEPOSIT TD	5.46	9/6/2024	100,000,000	100,000,000	100,000,000
NATIXIS TIME DEPOSIT TD	5.46	9/4/2024	100,000,000	100,000,000	100,000,000
NATIXIS TIME DEPOSIT TD	5.40	7/3/2024	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	5.47	8/6/2024	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	5.48	8/5/2024	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	5.47	7/31/2024	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	5.45	7/5/2024	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	5.47	7/2/2024	100,000,000	100,000,000	100,000,000
REPO	5.32	7/1/2024	2,200,000,000	2,200,000,000	2,200,000,000
REPO	5.33	7/1/2024	1,000,000,000	1,000,000,000	1,000,000,000
REPO	5.36	7/1/2024	1,000,000,000	1,000,000,000	1,000,000,000
STATE STREET INSTITUTIONAL TRE	0.00	12/30/2030	21,351	21,351	21,351
STIF CALPERS	1.00	12/31/2060	8,025,321,772	8,025,321,772	8,025,321,772
SUMITOMO MITSUI BKG CORP	5.58	10/2/2024	50,000,000	50,000,000	50,000,000
SUMITOMO MITSUI BKG CORP	5.59	7/3/2024	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BANK	5.43	9/6/2024	100,000,000	100,000,000	100,000,000
TORONTO DOMINION BANK	5.45	9/6/2024	100,000,000	100,000,000	100,000,000
TORONTO DOMINION BK	5.45	9/6/2024	100,000,000	100,000,000	99,993,615
WASHINGTON MUTUAL INC COMMON	0.01	9/21/2017	2,460,000	1,710,000	27,675
WELLS FARGO BANK NA	5.69	1/17/2025	25,000,000	25,000,000	25,016,310
WELLS FARGO BANK NA	5.81	12/12/2024	50,000,000	50,000,000	50,065,974
TOTAL				**18,153,232,598**	**18,126,333,578**

CalPERS 2023-2024 Annual Investment Report
International Currency

Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	1,997,618	1,328,149	1,334,109
BRAZILIAN REAL	14,197,773	2,598,844	2,556,108
CANADIAN DOLLAR	6,475,666	4,731,308	4,732,463
CHILEAN PESO	653,237	819	692
DANISH KRONE	3,648,234	523,996	524,307
EURO CURRENCY	94,186,405	100,708,122	100,944,325
HONG KONG DOLLAR	4,545,992	581,973	582,267
INDIAN RUPEE	3,532,211,565	42,357,811	42,359,005
INDONESIAN RUPIAH	8,267,181,659	505,492	504,866
JAPANESE YEN	1,672,960,162	10,433,854	10,400,100
MALAYSIAN RINGGIT	5,767,849	1,223,518	1,222,650
MEXICAN PESO (NEW)	17,738,227	973,413	970,071
NEW ISRAELI SHEQEL	9,080,304	2,419,277	2,410,359
NEW TAIWAN DOLLAR	59,856,662	1,845,032	1,845,065
NEW ZEALAND DOLLAR	571,483	349,565	348,233
NORWEGIAN KRONE	16,698,059	1,583,684	1,568,261
PHILIPPINE PESO	4,556,585	81,485	77,745
POLISH ZLOTY	203	50	50
POUND STERLING	32,218,734	41,014,305	40,727,684
QATARI RIAL	6,167,255	1,693,836	1,693,836
SAUDI RIYAL	43,362,758	11,558,431	11,558,471
SINGAPORE DOLLAR	1,220,978	898,567	900,924
SOUTH AFRICAN RAND	16,012,225	884,798	876,902
SOUTH KOREAN WON	430,874,851	311,336	313,022
SWEDISH KRONA	4,067,204	386,584	384,054
SWISS FRANC	922,653	1,032,223	1,026,767
THAILAND BAHT	44,016,442	1,199,335	1,199,440
UAE DIRHAM	1,690,528	460,258	460,258
US DOLLAR	8,506,468	78,506,468	78,506,468
YUAN RENMINBI	107,991,881	20,544,525	14,791,686
TOTAL		**330,737,059**	**324,820,189**

Currency balances are in absolute values

CalPERS 2023-2024 Annual Investment Report
U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	4.63	5/15/2054	749,500,000	763,019,184	759,812,745
US TREASURY N/B	4.25	2/15/2054	1,247,625,000	1,211,325,576	1,188,362,813
US TREASURY N/B	4.75	11/15/2053	707,575,000	738,988,640	731,676,773
US TREASURY N/B	4.13	8/15/2053	611,725,000	570,080,744	569,764,488
US TREASURY N/B	3.63	5/15/2053	543,080,000	488,428,829	462,211,994
US TREASURY N/B	3.63	2/15/2053	539,525,000	495,359,731	459,017,754
US TREASURY N/B	4.00	11/15/2052	535,900,000	527,640,769	488,255,141
US TREASURY N/B	3.00	8/15/2052	529,855,000	450,904,027	398,633,098
US TREASURY N/B	2.88	5/15/2052	555,250,000	442,638,657	406,980,898
US TREASURY N/B	2.25	2/15/2052	584,800,000	413,973,433	372,535,875
US TREASURY N/B	1.88	11/15/2051	648,206,300	407,616,624	376,263,501
US TREASURY N/B	2.00	8/15/2051	706,700,000	449,133,556	424,572,109
US TREASURY N/B	2.38	5/15/2051	720,050,000	581,606,452	474,220,430
US TREASURY N/B	1.88	2/15/2051	719,600,000	446,908,466	420,178,938
US TREASURY N/B	1.63	11/15/2050	642,300,000	375,863,576	351,558,891
US TREASURY N/B	1.38	8/15/2050	652,100,000	366,130,022	333,691,797
US TREASURY N/B	1.25	5/15/2050	575,700,000	328,784,208	285,331,313
US TREASURY N/B	2.00	2/15/2050	489,600,000	324,748,789	297,355,500
US TREASURY N/B	2.38	11/15/2049	382,200,000	285,186,674	253,804,688
US TREASURY N/B	2.25	8/15/2049	412,400,000	304,007,780	266,577,938
US TREASURY N/B	2.88	5/15/2049	440,920,000	372,849,659	325,660,756
US TREASURY N/B	3.00	2/15/2049	460,255,000	382,989,793	348,715,077
US TREASURY N/B	3.38	11/15/2048	423,300,000	365,151,981	343,798,969
US TREASURY N/B	3.00	8/15/2048	408,600,000	348,403,777	310,025,250
US TREASURY N/B	3.13	5/15/2048	365,678,000	325,969,450	284,314,645
US TREASURY N/B	3.00	2/15/2048	333,850,000	265,905,515	253,986,820
US TREASURY N/B	2.75	11/15/2047	280,700,000	209,036,427	204,077,672
US TREASURY N/B	2.75	8/15/2047	273,400,000	202,468,084	199,154,813
US TREASURY N/B	3.00	5/15/2047	167,000,000	130,797,883	127,755,000
US TREASURY N/B	3.00	2/15/2047	242,960,000	189,569,296	186,206,063
US TREASURY N/B	2.88	11/15/2046	97,050,000	76,146,349	72,848,156
US TREASURY N/B	2.25	8/15/2046	288,700,000	200,517,888	192,391,484
US TREASURY N/B	2.50	5/15/2046	232,000,000	178,228,234	163,016,250
US TREASURY N/B	2.50	2/15/2046	259,000,000	206,704,517	182,473,594
US TREASURY N/B	3.00	11/15/2045	113,530,000	95,796,887	87,897,055
US TREASURY N/B	2.88	8/15/2045	213,900,000	176,334,895	162,396,891
US TREASURY N/B	3.00	5/15/2045	201,500,000	209,166,405	156,603,281
US TREASURY N/B	2.50	2/15/2045	301,418,800	231,313,812	214,949,282
US TREASURY N/B	3.00	11/15/2044	257,600,000	227,169,270	201,169,500
US TREASURY N/B	3.13	8/15/2044	320,100,000	293,512,915	255,729,891
US TREASURY N/B	3.38	5/15/2044	192,504,000	164,645,098	160,379,895
US TREASURY N/B	4.63	5/15/2044	587,500,000	586,283,736	586,398,438
US TREASURY N/B	3.63	2/15/2044	214,600,000	186,580,699	185,863,719
US TREASURY N/B	4.50	2/15/2044	663,070,000	661,755,082	650,430,228
US TREASURY N/B	3.75	11/15/2043	191,427,200	180,888,444	169,173,788
US TREASURY N/B	4.75	11/15/2043	468,575,000	474,890,738	474,944,691
US TREASURY N/B	3.63	8/15/2043	192,896,500	167,541,995	167,578,834
US TREASURY N/B	4.38	8/15/2043	402,137,300	389,064,208	388,250,996
US TREASURY N/B	2.88	5/15/2043	270,341,800	211,090,570	209,852,822

CalPERS 2023-2024 Annual Investment Report
U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	3.88	5/15/2043	360,423,000	343,119,639	325,225,441
US TREASURY N/B	3.13	2/15/2043	150,988,300	131,624,951	122,229,747
US TREASURY N/B	3.88	2/15/2043	393,795,100	380,025,597	356,015,383
US TREASURY N/B	2.75	11/15/2042	180,000,000	143,663,464	137,925,000
US TREASURY N/B	4.00	11/15/2042	353,500,000	342,478,201	325,827,578
US TREASURY N/B	2.75	8/15/2042	101,000,000	80,064,511	77,659,531
US TREASURY N/B	3.38	8/15/2042	348,500,000	316,535,160	294,373,594
US TREASURY N/B	3.00	5/15/2042	109,600,000	97,891,241	87,936,875
US TREASURY N/B	3.25	5/15/2042	405,850,000	353,707,103	337,426,227
US TREASURY N/B	2.38	2/15/2042	464,200,000	353,564,873	337,850,563
US TREASURY N/B	3.13	2/15/2042	115,000,000	101,867,064	94,425,781
US TREASURY N/B	2.00	11/15/2041	594,750,000	413,444,451	408,518,906
US TREASURY N/B	3.13	11/15/2041	80,300,000	66,071,927	66,134,578
US TREASURY N/B	1.75	8/15/2041	723,100,000	485,591,396	477,584,953
US TREASURY N/B	3.75	8/15/2041	91,900,000	92,554,792	82,982,828
US TREASURY N/B	2.25	5/15/2041	543,410,000	425,533,963	393,123,172
US TREASURY N/B	4.38	5/15/2041	82,400,000	81,188,262	80,790,625
US TREASURY N/B	1.88	2/15/2041	641,545,000	480,414,395	438,957,118
US TREASURY N/B	4.75	2/15/2041	96,000,000	99,008,482	98,550,000
US TREASURY N/B	1.38	11/15/2040	694,500,000	496,503,523	438,077,578
US TREASURY N/B	4.25	11/15/2040	89,100,000	86,679,497	86,287,781
US TREASURY N/B	1.13	8/15/2040	591,700,000	393,967,396	360,289,828
US TREASURY N/B	3.88	8/15/2040	91,400,000	85,105,394	84,716,375
US TREASURY N/B	1.13	5/15/2040	376,025,000	248,897,074	231,196,621
US TREASURY N/B	4.38	5/15/2040	277,300,000	296,383,965	273,443,797
US TREASURY N/B	4.63	2/15/2040	137,800,000	167,813,456	139,953,125
US TREASURY N/B	4.38	11/15/2039	103,000,000	121,521,423	101,841,250
US TREASURY N/B	4.50	8/15/2039	94,600,000	95,359,053	94,880,844
US TREASURY N/B	4.25	5/15/2039	75,600,000	74,318,284	73,875,375
US TREASURY N/B	3.50	2/15/2039	43,400,000	38,468,559	39,026,094
US TREASURY N/B	4.50	5/15/2038	33,800,000	33,399,645	34,111,594
US TREASURY N/B	4.38	2/15/2038	24,000,000	23,364,167	23,943,750
US TREASURY N/B	5.00	5/15/2037	28,725,000	30,305,883	30,475,430
US TREASURY N/B	4.75	2/15/2037	35,000,000	37,375,959	36,301,563
US TREASURY N/B	4.50	2/15/2036	30,000,000	29,943,057	30,529,688
US TREASURY N/B	4.38	5/15/2034	826,700,000	826,887,804	826,958,344
US TREASURY N/B	4.00	2/15/2034	996,450,000	970,841,944	967,490,672
US TREASURY N/B	4.50	11/15/2033	813,400,000	830,682,080	821,025,625
US TREASURY N/B	3.88	8/15/2033	845,325,000	805,199,433	813,361,148
US TREASURY N/B	3.38	5/15/2033	715,725,000	682,948,730	663,387,609
US TREASURY N/B	3.50	2/15/2033	209,700,000	206,081,080	196,528,219
US TREASURY N/B	4.13	11/15/2032	205,000,000	209,933,027	201,572,656
US TREASURY N/B	2.75	8/15/2032	143,250,000	135,948,086	127,470,117
US TREASURY N/B	2.88	5/15/2032	172,650,000	171,886,244	155,546,859
US TREASURY N/B	1.88	2/15/2032	297,550,000	274,151,114	249,756,031
US TREASURY N/B	1.38	11/15/2031	227,400,000	210,920,374	184,975,688
US TREASURY N/B	1.25	8/15/2031	412,300,000	403,764,358	334,607,219
US TREASURY N/B	4.50	5/31/2029	11,500,000	11,509,330	11,579,063
US TREASURY N/B	2.63	1/31/2026	27,300,000	26,631,150	26,365,828

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U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	2.88	7/31/2025	24,400,000	24,002,840	23,838,609
US TREASURY N/B	4.63	6/30/2025	30,600,000	30,508,674	30,451,781
TOTAL				**30,552,771,412**	**28,844,254,602**

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Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ABU DHABI GOVT INT L	2.70	9/2/2070	9,600,000	5,920,593	5,472,000
ABU DHABI GOVT INT L	5.50	4/30/2054	102,100,000	100,670,938	103,759,125
ABU DHABI GOVT INT L	3.00	9/15/2051	14,600,000	10,239,478	9,800,250
ABU DHABI GOVT INT L	3.88	4/16/2050	38,300,000	32,793,393	30,544,250
ABU DHABI GOVT INT L	3.13	9/30/2049	24,100,000	18,275,134	16,817,281
ABU DHABI GOVT INT L	4.13	10/11/2047	26,400,000	23,324,753	22,233,750
ABU DHABI GOVT INT L	5.00	4/30/2034	4,000,000	4,071,500	4,045,000
ABU DHABI GOVT INT L	3.13	4/16/2030	6,400,000	6,019,979	5,858,000
ABU DHABI GOVT INT L	4.88	4/30/2029	20,000,000	20,101,802	20,055,600
ABU DHABI GOVT INT L	1.63	6/2/2028	10,000,000	9,142,843	8,850,000
ABU DHABI GOVT INT L	3.13	10/11/2027	20,000,000	19,422,016	18,900,000
ABU DHABI GOVT INT L	3.13	5/3/2026	12,500,000	12,144,308	12,042,969
ARAB REPUBLIC OF EGYPT	7.50	2/16/2061	18,000,000	11,059,268	12,031,875
ARAB REPUBLIC OF EGYPT	8.15	11/20/2059	3,200,000	1,944,211	2,273,000
ARAB REPUBLIC OF EGYPT	8.75	9/30/2051	28,200,000	19,879,228	21,167,625
ARAB REPUBLIC OF EGYPT	8.88	5/29/2050	136,300,000	91,891,310	103,758,375
ARAB REPUBLIC OF EGYPT	8.70	3/1/2049	101,100,000	71,452,047	75,319,500
ARAB REPUBLIC OF EGYPT	7.90	2/21/2048	43,000,000	26,822,190	30,180,625
ARAB REPUBLIC OF EGYPT	8.50	1/31/2047	63,400,000	43,097,581	46,916,000
ARAB REPUBLIC OF EGYPT	7.30	9/30/2033	74,400,000	55,007,796	58,613,250
ARAB REPUBLIC OF EGYPT	7.63	5/29/2032	107,500,000	81,566,528	87,713,281
ARAB REPUBLIC OF EGYPT	7.05	1/15/2032	58,000,000	40,164,716	46,345,625
ARAB REPUBLIC OF EGYPT	5.88	2/16/2031	41,500,000	30,616,496	32,162,500
ARAB REPUBLIC OF EGYPT	7.60	3/1/2029	34,650,000	30,143,079	31,434,047
ARAB REPUBLIC OF EGYPT	6.59	2/21/2028	64,700,000	55,230,115	58,472,625
ARAB REPUBLIC OF EGYPT	5.80	9/30/2027	16,000,000	13,734,917	14,380,000
ARAB REPUBLIC OF EGYPT	7.50	1/31/2027	41,000,000	38,364,992	39,372,813
ARAB REPUBLIC OF EGYPT	3.88	2/16/2026	5,000,000	4,547,908	4,625,000
ARAB REPUBLIC OF EGYPT	5.25	10/6/2025	18,000,000	16,124,944	17,353,125
ARAB REPUBLIC OF EGYPT	5.88	6/11/2025	32,427,000	31,714,287	31,687,259
BANK GOSPODARSTWA KRAJOW	5.38	5/22/2033	74,750,000	74,561,395	74,032,400
BANK GOSPODARSTWA KRAJOW	6.25	10/31/2028	31,600,000	31,547,978	32,677,876
CBB INTL SUKUK SIX	5.25	3/20/2025	5,000,000	4,969,255	4,956,250
CORP FINANCIERA DE DESAR	2.40	9/28/2027	11,500,000	10,267,570	10,335,625
COSTA RICA GOVERNMENT	7.30	11/13/2054	80,400,000	76,482,797	83,766,750
COSTA RICA GOVERNMENT	7.16	3/12/2045	30,000,000	28,829,534	30,956,250
COSTA RICA GOVERNMENT	7.00	4/4/2044	28,850,000	27,459,374	29,345,859
COSTA RICA GOVERNMENT	5.63	4/30/2043	14,000,000	11,642,043	12,481,875
COSTA RICA GOVERNMENT	6.55	4/3/2034	81,300,000	81,330,613	83,154,656
COSTA RICA GOVERNMENT	6.13	2/19/2031	56,500,000	55,298,293	56,694,219
DOMINICAN REPUBLIC	5.88	1/30/2060	57,527,000	43,164,932	48,933,904
DOMINICAN REPUBLIC	6.40	6/5/2049	36,000,000	29,822,404	33,738,750
DOMINICAN REPUBLIC	6.50	2/15/2048	25,700,000	21,749,889	24,382,875
DOMINICAN REPUBLIC	6.85	1/27/2045	90,600,000	81,198,926	88,923,900
DOMINICAN REPUBLIC	7.45	4/30/2044	91,000,000	87,341,911	95,550,000
DOMINICAN REPUBLIC	5.30	1/21/2041	24,400,000	19,338,231	20,717,125
DOMINICAN REPUBLIC	6.60	6/1/2036	33,620,000	33,349,359	33,502,330
DOMINICAN REPUBLIC	6.00	2/22/2033	96,700,000	89,768,861	93,527,031
DOMINICAN REPUBLIC	4.88	9/23/2032	101,800,000	87,452,098	91,301,875

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DOMINICAN REPUBLIC	7.05	2/3/2031	121,150,000	121,634,101	124,708,781
DOMINICAN REPUBLIC	4.50	1/30/2030	65,400,000	58,161,751	59,595,750
DOMINICAN REPUBLIC	5.50	2/22/2029	65,220,000	61,406,956	62,978,063
DOMINICAN REPUBLIC	6.00	7/19/2028	55,400,000	54,090,066	54,901,400
DOMINICAN REPUBLIC	8.63	4/20/2027	13,102,000	13,384,601	13,548,287
DOMINICAN REPUBLIC	5.95	1/25/2027	124,600,000	122,683,527	123,852,400
DOMINICAN REPUBLIC	6.88	1/29/2026	100,700,000	101,489,212	101,832,875
DOMINICAN REPUBLIC	5.50	1/27/2025	37,500,000	37,395,321	37,488,281
DUBAI GOVT INT L BONDS	3.90	9/9/2050	4,100,000	3,089,362	3,010,938
EGYPT TASKEEK CO	10.88	2/28/2026	25,000,000	25,914,431	25,687,500
EXPORT IMPORT BANK KOREA	5.38	9/18/2025	20,000,000	19,987,002	20,020,800
EXPORT IMPORT BK INDIA	5.50	1/18/2033	61,400,000	61,648,331	61,685,510
EXPORT IMPORT BK INDIA	2.25	1/13/2031	37,300,000	30,992,812	30,819,125
EXPORT IMPORT BK INDIA	3.25	1/15/2030	27,800,000	24,974,714	24,999,706
EXPORT IMPORT BK INDIA	3.88	2/1/2028	25,000,000	23,936,279	23,890,625
EXPORT IMPORT BK INDIA	3.38	8/5/2026	59,450,000	57,380,478	57,127,734
FED REPUBLIC OF BRAZIL	7.13	5/13/2054	85,000,000	84,411,564	82,067,500
FED REPUBLIC OF BRAZIL	4.75	1/14/2050	33,500,000	24,604,394	23,885,500
FED REPUBLIC OF BRAZIL	5.63	2/21/2047	106,000,000	86,937,539	87,609,000
FED REPUBLIC OF BRAZIL	5.00	1/27/2045	30,200,000	23,152,368	23,118,100
FED REPUBLIC OF BRAZIL	5.63	1/7/2041	56,900,000	48,908,465	49,901,300
FED REPUBLIC OF BRAZIL	7.13	1/20/2037	46,300,000	47,973,621	48,383,500
FED REPUBLIC OF BRAZIL	6.13	3/15/2034	50,000,000	49,074,430	48,050,000
FED REPUBLIC OF BRAZIL	8.25	1/20/2034	46,700,000	51,652,747	53,051,200
FED REPUBLIC OF BRAZIL	6.00	10/20/2033	62,500,000	61,576,213	60,062,500
FED REPUBLIC OF BRAZIL	6.13	1/22/2032	95,000,000	93,586,548	92,435,000
FED REPUBLIC OF BRAZIL	3.75	9/12/2031	15,000,000	13,049,326	12,780,000
FED REPUBLIC OF BRAZIL	6.25	3/18/2031	128,200,000	126,613,671	127,174,400
FED REPUBLIC OF BRAZIL	3.88	6/12/2030	45,000,000	40,268,117	39,712,500
FED REPUBLIC OF BRAZIL	4.50	5/30/2029	27,000,000	25,535,102	25,366,500
FED REPUBLIC OF BRAZIL	4.25	1/7/2025	11,000,000	10,921,737	10,873,500
FIN DEPT GOVT SHARJAH	4.38	3/10/2051	59,500,000	41,193,006	41,147,969
FIN DEPT GOVT SHARJAH	4.00	7/28/2050	46,000,000	30,428,731	29,914,375
FIN DEPT GOVT SHARJAH	6.13	3/6/2036	103,000,000	102,098,001	102,227,500
FIN DEPT GOVT SHARJAH	3.63	3/10/2033	20,000,000	17,006,559	16,756,250
FIN DEPT GOVT SHARJAH	6.50	11/23/2032	53,000,000	52,623,408	54,788,750
FONDO MIVIVIENDA SA	4.63	4/12/2027	56,300,000	55,030,765	54,663,781
GOVERNMENT OF JAMAICA	6.75	4/28/2028	20,000,000	20,559,915	20,487,500
HAZINE MUSTESARLIGI VARL	8.51	1/14/2029	97,600,000	97,985,561	103,181,500
HUNGARIAN DEVELOPMENT BA	6.50	6/29/2028	30,000,000	30,168,700	30,515,625
HUNGARY	6.75	9/25/2052	109,000,000	110,260,334	116,888,875
HUNGARY	3.13	9/21/2051	14,500,000	9,263,410	9,207,500
HUNGARY	7.63	3/29/2041	48,300,000	53,081,611	55,167,656
HUNGARY	5.50	3/26/2036	61,600,000	60,346,523	59,213,000
HUNGARY	5.50	6/16/2034	56,100,000	53,640,770	54,469,594
HUNGARY	6.25	9/22/2032	98,200,000	99,004,080	101,047,800
HUNGARY	2.13	9/22/2031	30,300,000	23,883,960	23,967,300
HUNGARY	5.25	6/16/2029	68,900,000	67,052,792	67,608,125
HUNGARY	6.13	5/22/2028	139,000,000	139,612,600	141,606,250

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ISLAMIC REP OF PAKISTAN	6.00	4/8/2026	6,200,000	5,601,175	5,574,188
IVORY COAST	8.25	1/30/2037	104,800,000	103,415,453	101,132,000
IVORY COAST	7.63	1/30/2033	97,200,000	95,602,284	94,162,500
IVORY COAST	1.00	12/31/2032	1,571,529	1,476,553	1,456,604
IVORY COAST	6.38	3/3/2028	3,000,000	2,921,203	2,898,750
KINGDOM OF BAHRAIN	6.25	1/25/2051	21,000,000	16,624,084	17,377,500
KINGDOM OF BAHRAIN	7.50	9/20/2047	49,700,000	46,061,258	47,432,438
KINGDOM OF BAHRAIN	6.00	9/19/2044	18,100,000	14,423,475	14,858,969
KINGDOM OF BAHRAIN	7.50	2/12/2036	44,600,000	44,600,000	45,533,813
KINGDOM OF BAHRAIN	7.75	4/18/2035	39,000,000	39,122,874	40,511,250
KINGDOM OF BAHRAIN	5.63	5/18/2034	54,800,000	48,569,366	49,114,500
KINGDOM OF BAHRAIN	5.25	1/25/2033	54,600,000	48,369,001	48,662,250
KINGDOM OF BAHRAIN	5.45	9/16/2032	59,700,000	54,111,924	54,774,750
KINGDOM OF BAHRAIN	5.63	9/30/2031	47,100,000	43,724,823	44,259,281
KINGDOM OF BAHRAIN	7.38	5/14/2030	48,300,000	49,078,812	50,307,469
KINGDOM OF BAHRAIN	6.75	9/20/2029	65,300,000	65,194,550	66,238,688
KINGDOM OF BAHRAIN	7.00	10/12/2028	54,300,000	54,663,335	55,962,938
KINGDOM OF BAHRAIN	4.25	1/25/2028	6,400,000	5,835,136	6,010,000
KINGDOM OF BAHRAIN	7.00	1/26/2026	35,000,000	35,461,481	35,382,813
KINGDOM OF JORDAN	7.38	10/10/2047	63,000,000	55,542,970	53,668,125
KINGDOM OF JORDAN	5.85	7/7/2030	42,000,000	38,743,187	37,590,000
KINGDOM OF JORDAN	7.50	1/13/2029	61,000,000	60,521,979	59,475,000
KINGDOM OF JORDAN	7.75	1/15/2028	64,000,000	65,057,292	63,340,000
KINGDOM OF JORDAN	5.75	1/31/2027	28,900,000	27,990,006	27,445,969
KINGDOM OF JORDAN	6.13	1/29/2026	28,600,000	28,389,524	27,706,250
KINGDOM OF JORDAN	4.95	7/7/2025	18,800,000	18,468,942	18,300,625
KINGDOM OF MOROCCO	4.00	12/15/2050	34,400,000	23,887,740	23,596,250
KINGDOM OF MOROCCO	5.50	12/11/2042	61,600,000	53,860,262	54,323,500
KINGDOM OF MOROCCO	6.50	9/8/2033	79,400,000	78,869,428	81,856,438
KINGDOM OF MOROCCO	3.00	12/15/2032	25,700,000	21,245,509	20,664,406
KINGDOM OF MOROCCO	5.95	3/8/2028	68,500,000	67,973,626	68,671,250
KOREA DEVELOPMENT BANK	5.63	10/23/2033	40,000,000	39,893,119	41,912,400
KOREA DEVELOPMENT BANK	4.38	2/15/2028	22,000,000	21,927,503	21,704,320
KOREA DEVELOPMENT BANK	5.38	10/23/2026	20,000,000	19,982,288	20,150,000
KOREA HOUSING FINANCE CO	5.38	11/15/2026	25,000,000	24,934,144	25,163,000
KOREA NATIONAL OIL CORP	4.88	4/3/2029	25,000,000	24,827,346	24,754,250
KOREA NATIONAL OIL CORP	5.25	11/14/2026	20,000,000	19,892,066	19,951,800
KSA SUKUK LTD	5.25	6/4/2034	49,600,000	49,046,327	49,675,392
KSA SUKUK LTD	5.25	6/4/2030	42,000,000	41,819,893	42,052,500
KSA SUKUK LTD	4.30	1/19/2029	37,200,000	37,070,609	36,165,375
KSA SUKUK LTD	5.27	10/25/2028	74,000,000	76,317,108	74,832,500
KSA SUKUK LTD	5.25	6/4/2027	20,000,000	19,939,139	20,022,800
KSA SUKUK LTD	3.63	4/20/2027	20,900,000	20,462,655	20,122,781
MAGYAR EXPORT IMPORT BAN	6.13	12/4/2027	56,900,000	56,568,501	57,067,773
MALAYSIA SOVEREIGN SUKUK	4.24	4/22/2045	4,510,000	4,368,159	4,051,953
MALAYSIA SOVEREIGN SUKUK	3.04	4/22/2025	8,200,000	8,100,195	8,043,462
MALAYSIA SUKUK GLOBAL	4.08	4/27/2046	13,738,000	12,521,925	11,939,181
MALAYSIA WAKALA SUKUK	3.08	4/28/2051	2,000,000	1,582,068	1,423,750
MONGOLIA INTL BOND	4.45	7/7/2031	8,400,000	6,825,231	7,089,222

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MONGOLIA INTL BOND	7.88	6/5/2029	1,700,000	1,685,027	1,738,250
MONGOLIA INTL BOND	3.50	7/7/2027	33,000,000	28,766,535	29,730,938
MONGOLIA INTL BOND	5.13	4/7/2026	30,000,000	28,203,726	29,128,125
OMAN GOV INTERNTL BOND	7.00	1/25/2051	77,275,000	78,304,768	81,331,938
OMAN GOV INTERNTL BOND	6.75	1/17/2048	131,100,000	126,277,781	133,517,156
OMAN GOV INTERNTL BOND	6.50	3/8/2047	75,100,000	70,730,094	74,912,250
OMAN GOV INTERNTL BOND	7.38	10/28/2032	46,000,000	49,684,955	50,772,500
OMAN GOV INTERNTL BOND	6.25	1/25/2031	55,300,000	55,978,933	56,924,438
OMAN GOV INTERNTL BOND	6.00	8/1/2029	69,300,000	69,861,073	70,339,500
OMAN GOV INTERNTL BOND	5.63	1/17/2028	103,000,000	102,468,146	102,871,250
OMAN GOV INTERNTL BOND	6.75	10/28/2027	43,600,000	44,871,552	44,908,000
OMAN GOV INTERNTL BOND	5.38	3/8/2027	53,000,000	52,264,363	52,552,813
OMAN GOV INTERNTL BOND	4.75	6/15/2026	124,000,000	121,481,602	121,558,750
OMAN GOV INTERNTL BOND	4.88	2/1/2025	35,000,000	34,825,738	34,682,813
OMAN SOVEREIGN SUKUK	4.88	6/15/2030	3,000,000	2,965,278	2,898,750
PERUSAHAAN PENERBIT SBSN	5.50	7/2/2054	50,000,000	50,000,000	49,431,500
PERUSAHAAN PENERBIT SBSN	5.60	11/15/2033	20,000,000	20,000,000	20,543,750
PERUSAHAAN PENERBIT SBSN	4.70	6/6/2032	17,100,000	16,999,655	16,506,844
PERUSAHAAN PENERBIT SBSN	2.55	6/9/2031	6,000,000	5,257,688	5,070,000
PERUSAHAAN PENERBIT SBSN	2.80	6/23/2030	11,900,000	10,791,757	10,434,813
PERUSAHAAN PENERBIT SBSN	4.45	2/20/2029	6,700,000	6,623,743	6,511,563
PERUSAHAAN PENERBIT SBSN	5.40	11/15/2028	20,000,000	20,000,000	20,150,000
PERUSAHAAN PENERBIT SBSN	4.40	3/1/2028	32,200,000	32,043,190	31,352,419
PERUSAHAAN PENERBIT SBSN	4.40	6/6/2027	36,150,000	35,828,015	35,390,492
PERUSAHAAN PENERBIT SBSN	4.15	3/29/2027	19,800,000	19,538,938	19,305,000
REPUBLIC OF ANGOLA	9.13	11/26/2049	38,500,000	30,950,579	31,582,031
REPUBLIC OF ANGOLA	9.38	5/8/2048	79,100,000	65,079,908	66,172,094
REPUBLIC OF ANGOLA	8.75	4/14/2032	137,100,000	123,644,934	121,376,344
REPUBLIC OF ANGOLA	8.00	11/26/2029	105,500,000	95,675,567	94,818,125
REPUBLIC OF ANGOLA	8.25	5/9/2028	85,000,000	80,310,426	79,793,750
REPUBLIC OF ANGOLA	9.50	11/12/2025	44,950,000	45,617,698	45,582,109
REPUBLIC OF ARGENTINA	1.00	7/9/2046	18,500,000	6,878,290	8,070,625
REPUBLIC OF ARGENTINA	1.00	7/9/2035	19,500,000	8,088,585	8,190,000
REPUBLIC OF AZERBAIJAN	3.50	9/1/2032	10,900,000	9,565,248	9,299,063
REPUBLIC OF CHILE	3.25	9/21/2071	13,000,000	8,507,078	8,053,500
REPUBLIC OF CHILE	3.10	1/22/2061	26,500,000	16,963,532	16,405,156
REPUBLIC OF CHILE	5.33	1/5/2054	30,000,000	29,752,100	28,350,000
REPUBLIC OF CHILE	3.50	4/15/2053	18,000,000	13,103,082	12,726,000
REPUBLIC OF CHILE	4.00	1/31/2052	16,000,000	13,107,665	12,370,000
REPUBLIC OF CHILE	3.50	1/25/2050	9,000,000	6,907,093	6,480,000
REPUBLIC OF CHILE	4.34	3/7/2042	106,600,000	93,706,539	92,020,318
REPUBLIC OF CHILE	3.10	5/7/2041	76,800,000	57,421,496	56,234,496
REPUBLIC OF CHILE	4.95	1/5/2036	104,200,000	103,116,610	99,875,700
REPUBLIC OF CHILE	3.50	1/31/2034	45,000,000	39,385,454	39,060,000
REPUBLIC OF CHILE	2.55	7/27/2033	40,000,000	32,740,904	32,440,000
REPUBLIC OF CHILE	4.85	1/22/2029	68,000,000	67,822,107	67,144,091
REPUBLIC OF CHILE	3.24	2/6/2028	2,500,000	2,370,705	2,349,219
REPUBLIC OF CHILE	2.75	1/31/2027	30,000,000	28,428,343	28,209,375
REPUBLIC OF COLOMBIA	3.88	2/15/2061	20,000,000	11,109,716	11,070,000

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REPUBLIC OF COLOMBIA	8.75	11/14/2053	94,300,000	96,792,565	99,297,900
REPUBLIC OF COLOMBIA	4.13	5/15/2051	10,000,000	6,078,114	6,005,000
REPUBLIC OF COLOMBIA	5.20	5/15/2049	65,000,000	46,109,254	45,825,000
REPUBLIC OF COLOMBIA	5.00	6/15/2045	82,400,000	58,740,416	57,886,000
REPUBLIC OF COLOMBIA	5.63	2/26/2044	67,000,000	51,051,385	51,322,000
REPUBLIC OF COLOMBIA	4.13	2/22/2042	57,100,000	37,828,689	37,371,950
REPUBLIC OF COLOMBIA	6.13	1/18/2041	76,495,000	63,006,208	64,294,048
REPUBLIC OF COLOMBIA	7.38	9/18/2037	53,900,000	51,606,226	52,309,950
REPUBLIC OF COLOMBIA	8.00	11/14/2035	60,600,000	60,274,907	62,236,200
REPUBLIC OF COLOMBIA	7.50	2/2/2034	104,000,000	103,200,414	104,052,000
REPUBLIC OF COLOMBIA	8.00	4/20/2033	125,500,000	126,598,984	130,080,750
REPUBLIC OF COLOMBIA	3.25	4/22/2032	15,000,000	11,777,287	11,505,000
REPUBLIC OF COLOMBIA	3.13	4/15/2031	61,700,000	49,258,271	48,619,600
REPUBLIC OF COLOMBIA	3.00	1/30/2030	84,900,000	69,269,751	69,405,750
REPUBLIC OF COLOMBIA	4.50	3/15/2029	106,600,000	96,394,304	97,006,000
REPUBLIC OF COLOMBIA	3.88	4/25/2027	43,800,000	40,744,163	41,172,000
REPUBLIC OF COLOMBIA	4.50	1/28/2026	96,000	93,687	93,840
REPUBLIC OF ECUADOR	1.00	7/31/2040	9,900,000	4,140,258	4,482,844
REPUBLIC OF ECUADOR	1.00	7/31/2035	6,577,000	2,615,607	3,278,223
REPUBLIC OF ECUADOR	0.01	7/31/2030	13,584,640	7,407,054	6,495,156
REPUBLIC OF ECUADOR	1.00	7/31/2030	10,180,000	6,809,722	6,442,031
REPUBLIC OF EL SALVADOR	9.50	7/15/2052	6,500,000	4,067,289	5,063,906
REPUBLIC OF EL SALVADOR	7.63	2/1/2041	5,000,000	2,834,489	3,365,000
REPUBLIC OF EL SALVADOR	8.25	4/10/2032	10,000,000	6,761,747	7,810,000
REPUBLIC OF EL SALVADOR	9.25	4/17/2030	9,000,000	8,006,581	7,960,014
REPUBLIC OF EL SALVADOR	8.63	2/28/2029	5,000,000	3,489,698	4,410,000
REPUBLIC OF EL SALVADOR	6.38	1/18/2027	3,509,000	3,154,858	3,112,483
REPUBLIC OF GUATEMALA	6.13	6/1/2050	67,200,000	63,519,626	60,669,000
REPUBLIC OF GUATEMALA	4.65	10/7/2041	33,000,000	26,962,607	25,843,125
REPUBLIC OF GUATEMALA	6.60	6/13/2036	82,900,000	83,087,020	83,055,438
REPUBLIC OF GUATEMALA	3.70	10/7/2033	14,400,000	12,251,653	11,709,000
REPUBLIC OF GUATEMALA	7.05	10/4/2032	64,300,000	64,500,301	67,253,781
REPUBLIC OF GUATEMALA	5.38	4/24/2032	26,200,000	25,423,766	24,849,063
REPUBLIC OF GUATEMALA	4.90	6/1/2030	33,300,000	31,768,126	31,520,531
REPUBLIC OF GUATEMALA	5.25	8/10/2029	11,700,000	11,436,349	11,232,000
REPUBLIC OF GUATEMALA	4.88	2/13/2028	5,000,000	4,874,557	4,798,438
REPUBLIC OF GUATEMALA	4.38	6/5/2027	22,000,000	21,202,185	20,975,625
REPUBLIC OF INDONESIA	3.35	3/12/2071	2,500,000	1,711,017	1,608,594
REPUBLIC OF INDONESIA	4.45	4/15/2070	21,000,000	17,798,417	17,239,688
REPUBLIC OF INDONESIA	3.20	9/23/2061	8,000,000	5,616,765	5,142,500
REPUBLIC OF INDONESIA	5.65	1/11/2053	35,500,000	36,018,541	35,954,844
REPUBLIC OF INDONESIA	5.45	9/20/2052	15,500,000	15,574,433	15,337,560
REPUBLIC OF INDONESIA	4.30	3/31/2052	11,500,000	9,819,310	9,603,765
REPUBLIC OF INDONESIA	4.20	10/15/2050	26,100,000	22,114,477	21,555,468
REPUBLIC OF INDONESIA	5.35	2/11/2049	30,500,000	29,675,622	30,185,469
REPUBLIC OF INDONESIA	6.75	1/15/2044	61,800,000	70,407,060	71,436,938
REPUBLIC OF INDONESIA	5.25	1/17/2042	2,900,000	2,851,520	2,842,319
REPUBLIC OF INDONESIA	7.75	1/17/2038	13,100,000	15,527,842	16,108,906
REPUBLIC OF INDONESIA	6.63	2/17/2037	10,400,000	11,568,906	11,605,750

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REPUBLIC OF INDONESIA	8.50	10/12/2035	40,400,000	50,462,072	51,009,444
REPUBLIC OF INDONESIA	4.85	1/11/2033	46,250,000	45,985,210	45,194,922
REPUBLIC OF INDONESIA	4.65	9/20/2032	30,000,000	29,586,828	28,903,125
REPUBLIC OF INDONESIA	3.55	3/31/2032	37,400,000	34,620,420	33,523,864
REPUBLIC OF INDONESIA	2.15	7/28/2031	31,200,000	26,929,006	25,671,750
REPUBLIC OF INDONESIA	1.85	3/12/2031	11,000,000	9,298,005	8,965,000
REPUBLIC OF INDONESIA	3.85	10/15/2030	16,200,000	15,483,360	15,066,000
REPUBLIC OF INDONESIA	2.85	2/14/2030	6,500,000	5,968,519	5,752,220
REPUBLIC OF INDONESIA	4.75	2/11/2029	11,000,000	11,027,594	10,827,651
REPUBLIC OF INDONESIA	4.10	4/24/2028	9,600,000	9,468,787	9,218,586
REPUBLIC OF INDONESIA	3.50	1/11/2028	20,900,000	20,195,007	19,750,500
REPUBLIC OF INDONESIA	4.55	1/11/2028	35,000,000	34,849,481	34,200,054
REPUBLIC OF INDONESIA	4.15	9/20/2027	7,700,000	7,598,019	7,466,594
REPUBLIC OF INDONESIA	4.35	1/8/2027	27,700,000	27,358,590	27,154,656
REPUBLIC OF INDONESIA	4.75	1/8/2026	16,900,000	16,920,670	16,762,688
REPUBLIC OF KAZAKHSTAN	6.50	7/21/2045	59,900,000	62,645,840	69,109,625
REPUBLIC OF KAZAKHSTAN	4.88	10/14/2044	30,000,000	27,221,250	29,137,500
REPUBLIC OF KENYA	8.25	2/28/2048	36,000,000	28,794,751	27,914,760
REPUBLIC OF KENYA	6.30	1/23/2034	15,000,000	12,011,850	11,198,438
REPUBLIC OF KENYA	8.00	5/22/2032	65,600,000	58,647,154	56,678,400
REPUBLIC OF KENYA	9.75	2/16/2031	100,300,000	98,007,120	95,535,750
REPUBLIC OF KENYA	7.25	2/28/2028	32,600,000	29,644,637	29,594,688
REPUBLIC OF KENYA	7.00	5/22/2027	48,800,000	45,162,079	46,421,000
REPUBLIC OF LATVIA	5.13	7/30/2034	53,600,000	53,065,963	52,854,424
REPUBLIC OF MONTENEGRO	7.25	3/12/2031	9,000,000	9,007,945	9,033,750
REPUBLIC OF NIGERIA	8.25	9/28/2051	36,404,000	24,946,027	27,940,070
REPUBLIC OF NIGERIA	9.25	1/21/2049	8,300,000	6,228,175	7,259,906
REPUBLIC OF NIGERIA	7.63	11/28/2047	33,700,000	23,374,547	24,516,750
REPUBLIC OF NIGERIA	7.70	2/23/2038	51,200,000	37,633,331	39,632,000
REPUBLIC OF NIGERIA	7.38	9/28/2033	58,900,000	44,716,444	48,132,344
REPUBLIC OF NIGERIA	7.88	2/16/2032	122,400,000	100,234,239	105,876,000
REPUBLIC OF NIGERIA	8.75	1/21/2031	44,050,000	38,367,576	40,801,313
REPUBLIC OF NIGERIA	7.14	2/23/2030	57,900,000	48,093,842	50,210,156
REPUBLIC OF NIGERIA	8.38	3/24/2029	100,300,000	88,261,228	94,031,250
REPUBLIC OF NIGERIA	6.13	9/28/2028	60,700,000	51,274,574	53,226,313
REPUBLIC OF NIGERIA	6.50	11/28/2027	68,200,000	60,691,489	63,106,313
REPUBLIC OF PANAMA	4.50	1/19/2063	44,100,000	32,567,821	28,179,900
REPUBLIC OF PANAMA	3.87	7/23/2060	22,500,000	15,098,338	12,817,969
REPUBLIC OF PANAMA	7.88	3/1/2057	29,400,000	28,484,768	30,557,625
REPUBLIC OF PANAMA	4.50	4/1/2056	83,900,000	61,648,446	54,367,200
REPUBLIC OF PANAMA	6.85	3/28/2054	73,700,000	68,819,528	67,656,600
REPUBLIC OF PANAMA	4.30	4/29/2053	41,100,000	29,979,002	26,345,100
REPUBLIC OF PANAMA	4.50	4/16/2050	58,650,000	44,990,270	39,515,438
REPUBLIC OF PANAMA	4.50	5/15/2047	22,500,000	17,749,184	15,567,188
REPUBLIC OF PANAMA	8.00	3/1/2038	38,100,000	38,314,423	40,157,400
REPUBLIC OF PANAMA	6.88	1/31/2036	37,000,000	36,588,624	36,202,188
REPUBLIC OF PANAMA	6.70	1/26/2036	100,300,000	105,728,963	97,761,156
REPUBLIC OF PANAMA	6.40	2/14/2035	98,100,000	101,130,202	92,998,800
REPUBLIC OF PANAMA	3.30	1/19/2033	16,500,000	14,002,307	12,837,000

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REPUBLIC OF PANAMA	2.25	9/29/2032	22,000,000	17,385,849	15,829,000
REPUBLIC OF PANAMA	7.50	3/1/2031	28,600,000	28,599,728	29,913,813
REPUBLIC OF PANAMA	3.16	1/23/2030	10,000,000	9,090,455	8,435,000
REPUBLIC OF PANAMA	9.38	4/1/2029	38,600,000	44,501,551	43,159,625
REPUBLIC OF PANAMA	3.88	3/17/2028	31,300,000	30,073,280	28,905,550
REPUBLIC OF PANAMA	8.88	9/30/2027	38,400,000	41,807,815	41,484,000
REPUBLIC OF PANAMA	7.13	1/29/2026	59,200,000	60,267,736	60,310,000
REPUBLIC OF PANAMA	3.75	3/16/2025	47,000,000	46,376,168	46,236,250
REPUBLIC OF PARAGUAY	5.40	3/30/2050	26,000,000	22,515,346	22,473,750
REPUBLIC OF PARAGUAY	5.60	3/13/2048	70,400,000	63,293,585	62,374,400
REPUBLIC OF PARAGUAY	6.10	8/11/2044	99,000,000	96,034,606	94,637,813
REPUBLIC OF PARAGUAY	6.00	2/9/2036	28,700,000	28,748,601	28,682,063
REPUBLIC OF PARAGUAY	5.85	8/21/2033	41,900,000	41,738,059	41,334,350
REPUBLIC OF PARAGUAY	3.85	6/28/2033	10,000,000	8,949,660	8,643,750
REPUBLIC OF PARAGUAY	4.95	4/28/2031	59,400,000	57,524,443	56,671,313
REPUBLIC OF PARAGUAY	4.70	3/27/2027	3,000,000	2,976,142	2,920,313
REPUBLIC OF PERU	3.23	12/31/2099	28,500,000	16,871,131	16,031,250
REPUBLIC OF PERU	3.60	1/15/2072	45,100,000	30,191,931	28,990,844
REPUBLIC OF PERU	2.78	12/1/2060	12,900,000	7,827,089	7,236,094
REPUBLIC OF PERU	3.55	3/10/2051	30,500,000	22,432,354	21,597,813
REPUBLIC OF PERU	5.63	11/18/2050	4,000,000	3,997,154	3,900,000
REPUBLIC OF PERU	3.30	3/11/2041	38,400,000	29,059,462	28,500,000
REPUBLIC OF PERU	6.55	3/14/2037	91,178,000	97,489,374	97,845,391
REPUBLIC OF PERU	3.00	1/15/2034	105,000,000	86,920,236	85,476,563
REPUBLIC OF PERU	8.75	11/21/2033	99,418,000	120,199,767	121,134,619
REPUBLIC OF PERU	1.86	12/1/2032	30,000,000	23,292,771	22,725,000
REPUBLIC OF PERU	2.78	1/23/2031	67,800,000	58,808,680	58,070,700
REPUBLIC OF PERU	2.84	6/20/2030	15,800,000	13,932,304	13,839,813
REPUBLIC OF PERU	4.13	8/25/2027	11,500,000	11,192,636	11,129,844
REPUBLIC OF PERU	2.39	1/23/2026	8,700,000	8,337,658	8,292,188
REPUBLIC OF PERU	7.35	7/21/2025	37,418,000	38,200,238	38,154,667
REPUBLIC OF PHILIPPINES	5.60	5/14/2049	50,250,000	50,184,900	50,820,840
REPUBLIC OF PHILIPPINES	5.50	1/17/2048	65,420,000	66,889,077	66,176,419
REPUBLIC OF PHILIPPINES	5.95	10/13/2047	7,500,000	8,054,842	7,978,125
REPUBLIC OF PHILIPPINES	4.20	3/29/2047	37,500,000	32,589,895	31,242,188
REPUBLIC OF PHILIPPINES	3.20	7/6/2046	31,600,000	23,553,052	22,613,750
REPUBLIC OF PHILIPPINES	2.65	12/10/2045	5,600,000	3,900,961	3,669,750
REPUBLIC OF PHILIPPINES	2.95	5/5/2045	19,600,000	14,437,086	13,566,875
REPUBLIC OF PHILIPPINES	3.70	2/2/2042	29,600,000	24,465,234	23,911,250
REPUBLIC OF PHILIPPINES	3.70	3/1/2041	10,500,000	8,948,735	8,506,155
REPUBLIC OF PHILIPPINES	3.95	1/20/2040	17,000,000	14,705,195	14,418,125
REPUBLIC OF PHILIPPINES	5.00	1/13/2037	34,800,000	33,911,231	34,191,000
REPUBLIC OF PHILIPPINES	6.38	10/23/2034	60,400,000	66,071,479	66,100,250
REPUBLIC OF PHILIPPINES	5.00	7/17/2033	20,000,000	20,077,077	19,737,500
REPUBLIC OF PHILIPPINES	5.61	4/13/2033	41,800,000	43,837,475	42,975,625
REPUBLIC OF PHILIPPINES	3.56	9/29/2032	6,000,000	5,548,043	5,345,625
REPUBLIC OF PHILIPPINES	6.38	1/15/2032	53,600,000	58,303,325	57,419,000
REPUBLIC OF PHILIPPINES	1.95	1/6/2032	11,500,000	9,722,114	9,210,781
REPUBLIC OF PHILIPPINES	7.75	1/14/2031	30,900,000	35,642,416	35,274,281

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REPUBLIC OF PHILIPPINES	2.46	5/5/2030	34,100,000	30,574,668	29,432,563
REPUBLIC OF PHILIPPINES	9.50	2/2/2030	38,000,000	46,183,266	45,801,875
REPUBLIC OF PHILIPPINES	3.75	1/14/2029	33,200,000	32,106,298	31,240,045
REPUBLIC OF PHILIPPINES	4.63	7/17/2028	4,400,000	4,381,714	4,328,500
REPUBLIC OF PHILIPPINES	3.00	2/1/2028	31,600,000	30,069,133	29,407,750
REPUBLIC OF PHILIPPINES	5.17	10/13/2027	15,800,000	16,051,812	15,800,000
REPUBLIC OF PHILIPPINES	3.23	3/29/2027	2,300,000	2,217,647	2,184,281
REPUBLIC OF PHILIPPINES	5.50	3/30/2026	34,200,000	34,834,910	34,338,938
REPUBLIC OF POLAND	5.50	3/18/2054	126,500,000	124,807,505	122,715,120
REPUBLIC OF POLAND	5.50	4/4/2053	104,500,000	105,141,734	102,282,510
REPUBLIC OF POLAND	5.13	9/18/2034	64,300,000	64,045,475	63,264,770
REPUBLIC OF POLAND	4.88	10/4/2033	107,700,000	107,438,430	105,027,963
REPUBLIC OF POLAND	5.75	11/16/2032	35,000,000	36,783,865	36,255,450
REPUBLIC OF POLAND	4.63	3/18/2029	32,000,000	31,771,689	31,703,040
REPUBLIC OF POLAND	5.50	11/16/2027	38,100,000	38,781,351	38,889,432
REPUBLIC OF SENEGAL	6.75	3/13/2048	3,500,000	2,634,353	2,513,000
REPUBLIC OF SENEGAL	6.25	5/23/2033	1,300,000	1,163,459	1,087,125
REPUBLIC OF SENEGAL	7.75	6/10/2031	14,300,000	13,463,090	13,573,417
REPUBLIC OF SERBIA	6.00	6/12/2034	153,100,000	149,906,563	150,612,125
REPUBLIC OF SERBIA	6.50	9/26/2033	26,000,000	25,498,782	26,365,625
REPUBLIC OF SERBIA	6.25	5/26/2028	27,500,000	27,492,283	27,826,563
REPUBLIC OF SLOVENIA	5.00	9/19/2033	40,000,000	39,753,720	39,685,200
REPUBLIC OF SOUTH AFRICA	7.30	4/20/2052	124,200,000	109,035,283	112,245,750
REPUBLIC OF SOUTH AFRICA	5.75	9/30/2049	89,900,000	67,823,134	67,649,750
REPUBLIC OF SOUTH AFRICA	5.65	9/27/2047	45,800,000	35,038,901	34,521,750
REPUBLIC OF SOUTH AFRICA	5.00	10/12/2046	13,900,000	9,930,123	9,747,375
REPUBLIC OF SOUTH AFRICA	5.38	7/24/2044	25,800,000	18,704,270	19,382,250
REPUBLIC OF SOUTH AFRICA	6.25	3/8/2041	11,000,000	9,548,712	9,377,500
REPUBLIC OF SOUTH AFRICA	5.88	4/20/2032	82,200,000	76,385,289	76,137,750
REPUBLIC OF SOUTH AFRICA	5.88	6/22/2030	71,700,000	68,152,719	68,025,375
REPUBLIC OF SOUTH AFRICA	4.85	9/30/2029	65,900,000	60,898,833	60,216,125
REPUBLIC OF SOUTH AFRICA	4.30	10/12/2028	54,023,000	49,973,695	49,566,103
REPUBLIC OF SOUTH AFRICA	4.85	9/27/2027	23,200,000	22,510,082	22,214,000
REPUBLIC OF SOUTH AFRICA	4.88	4/14/2026	32,700,000	32,034,179	31,800,750
REPUBLIC OF SOUTH AFRICA	5.88	9/16/2025	31,300,000	31,398,784	31,143,500
REPUBLIC OF SRI LANKA	7.55	3/28/2030	20,000,000	11,610,971	11,430,000
REPUBLIC OF SRI LANKA	6.85	11/3/2025	3,000,000	1,865,590	1,769,063
REPUBLIC OF SRI LANKA	6.35	6/28/2024	2,000,000	2,000,000	1,143,125
REPUBLIC OF SRI LANKA	5.75	4/18/2023	3,000,000	1,760,273	1,695,330
REPUBLIC OF TURKIYE	5.75	5/11/2047	105,000,000	75,420,147	80,685,938
REPUBLIC OF TURKIYE	6.63	2/17/2045	55,600,000	44,481,460	47,972,375
REPUBLIC OF TURKIYE	4.88	4/16/2043	94,000,000	62,717,860	66,534,375
REPUBLIC OF TURKIYE	6.00	1/14/2041	40,544,000	30,758,865	33,651,520
REPUBLIC OF TURKIYE	6.75	5/30/2040	11,500,000	9,303,477	10,425,469
REPUBLIC OF TURKIYE	6.88	3/17/2036	38,800,000	33,135,702	36,702,375
REPUBLIC OF TURKIYE	7.63	5/15/2034	87,000,000	85,784,908	87,625,313
REPUBLIC OF TURKIYE	6.50	9/20/2033	54,700,000	46,260,326	51,400,906
REPUBLIC OF TURKIYE	9.38	1/19/2033	133,900,000	131,840,017	149,675,094
REPUBLIC OF TURKIYE	5.88	6/26/2031	25,200,000	20,963,462	23,199,750

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF TURKIYE	5.95	1/15/2031	16,000,000	13,807,023	14,860,000
REPUBLIC OF TURKIYE	9.13	7/13/2030	25,000,000	24,578,817	27,250,000
REPUBLIC OF TURKIYE	5.25	3/13/2030	34,100,000	28,401,129	31,190,844
REPUBLIC OF TURKIYE	7.63	4/26/2029	35,300,000	34,816,134	36,028,063
REPUBLIC OF TURKIYE	9.38	3/14/2029	5,000,000	5,191,061	5,437,500
REPUBLIC OF TURKIYE	6.13	10/24/2028	24,700,000	22,739,971	24,105,656
REPUBLIC OF TURKIYE	5.13	2/17/2028	19,900,000	17,984,897	18,911,219
REPUBLIC OF TURKIYE	9.88	1/15/2028	100,100,000	102,741,375	109,891,031
REPUBLIC OF TURKIYE	6.00	3/25/2027	22,900,000	21,647,430	22,563,656
REPUBLIC OF TURKIYE	4.88	10/9/2026	34,000,000	31,823,060	32,810,000
REPUBLIC OF TURKIYE	4.25	4/14/2026	12,000,000	11,292,231	11,553,750
REPUBLIC OF TURKIYE	4.75	1/26/2026	21,000,000	20,049,009	20,448,750
REPUBLIC OF TURKIYE	6.38	10/14/2025	36,500,000	35,854,776	36,420,156
REPUBLIC OF UZBEKISTAN	6.90	2/28/2032	25,600,000	25,220,993	24,928,000
REPUBLIC OF UZBEKISTAN	3.90	10/19/2031	53,300,000	45,370,887	43,372,875
REPUBLIC OF UZBEKISTAN	5.38	2/20/2029	50,200,000	47,203,234	46,874,250
REPUBLIC OF UZBEKISTAN	7.85	10/12/2028	70,000,000	69,451,297	72,209,375
REPUBLICA ORIENT URUGUAY	4.98	4/20/2055	82,800,000	79,586,837	75,606,750
REPUBLICA ORIENT URUGUAY	5.10	6/18/2050	133,600,000	133,024,075	126,085,000
REPUBLICA ORIENT URUGUAY	7.63	3/21/2036	54,600,000	66,928,549	64,854,563
REPUBLICA ORIENT URUGUAY	5.75	10/28/2034	76,200,000	80,227,159	79,400,400
REPUBLICA ORIENT URUGUAY	7.88	1/15/2033	33,200,000	40,353,317	39,225,800
REPUBLICA ORIENT URUGUAY	4.38	1/23/2031	73,000,000	72,851,212	71,029,000
ROMANIA	7.63	1/17/2053	133,500,000	137,085,182	144,430,313
ROMANIA	4.00	2/14/2051	13,900,000	9,490,051	9,599,688
ROMANIA	5.13	6/15/2048	26,700,000	22,197,076	22,277,813
ROMANIA	6.13	1/22/2044	5,100,000	4,728,609	4,848,188
ROMANIA	6.00	5/25/2034	111,192,000	107,291,227	109,211,393
ROMANIA	6.38	1/30/2034	90,380,000	89,874,518	90,759,596
ROMANIA	7.13	1/17/2033	135,500,000	139,520,085	142,783,125
ROMANIA	3.63	3/27/2032	41,950,000	35,064,567	35,487,078
ROMANIA	3.00	2/14/2031	44,950,000	37,175,669	37,308,500
ROMANIA	5.88	1/30/2029	57,600,000	57,359,020	57,222,000
ROMANIA	6.63	2/17/2028	49,000,000	49,766,202	50,043,391
ROMANIA	5.25	11/25/2027	55,400,000	54,014,893	54,402,800
ROMANIA	3.00	2/27/2027	54,900,000	51,116,580	51,057,000
ROP SUKUK TRUST	5.05	6/6/2029	25,000,000	25,013,888	24,828,125
SAUDI INTERNATIONAL BOND	3.45	2/2/2061	16,500,000	12,033,258	10,766,250
SAUDI INTERNATIONAL BOND	4.50	4/22/2060	9,600,000	8,569,957	7,782,000
SAUDI INTERNATIONAL BOND	3.75	1/21/2055	15,950,000	12,753,316	11,264,688
SAUDI INTERNATIONAL BOND	5.75	1/16/2054	78,500,000	76,805,516	76,459,000
SAUDI INTERNATIONAL BOND	5.00	1/18/2053	137,745,000	127,194,593	121,215,600
SAUDI INTERNATIONAL BOND	3.25	11/17/2051	29,700,000	21,975,670	19,499,906
SAUDI INTERNATIONAL BOND	5.25	1/16/2050	72,750,000	70,795,409	67,543,828
SAUDI INTERNATIONAL BOND	5.00	4/17/2049	94,805,000	90,047,792	85,057,861
SAUDI INTERNATIONAL BOND	4.63	10/4/2047	90,600,000	82,273,689	77,349,750
SAUDI INTERNATIONAL BOND	4.50	10/26/2046	80,900,000	73,284,396	68,588,031
SAUDI INTERNATIONAL BOND	5.00	1/16/2034	25,400,000	25,155,915	24,955,500
SAUDI INTERNATIONAL BOND	4.88	7/18/2033	131,000,000	130,081,423	127,888,750

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SAUDI INTERNATIONAL BOND	5.50	10/25/2032	70,500,000	74,146,427	71,998,125
SAUDI INTERNATIONAL BOND	3.25	10/22/2030	14,300,000	13,354,083	12,865,531
SAUDI INTERNATIONAL BOND	4.50	4/17/2030	47,900,000	47,619,475	46,388,156
SAUDI INTERNATIONAL BOND	4.75	1/16/2030	7,600,000	7,550,502	7,429,000
SAUDI INTERNATIONAL BOND	4.38	4/16/2029	34,200,000	33,988,964	33,312,938
SAUDI INTERNATIONAL BOND	3.63	3/4/2028	42,200,000	40,862,913	40,195,500
SAUDI INTERNATIONAL BOND	3.25	10/26/2026	10,000,000	9,509,220	9,593,750
SAUDI INTERNATIONAL BOND	2.90	10/22/2025	2,500,000	2,459,370	2,420,313
SHARJAH SUKUK PROGRAM	3.89	4/4/2030	10,700,000	9,881,308	9,740,344
SHARJAH SUKUK PROGRAM	3.23	10/23/2029	7,500,000	6,909,910	6,667,969
SHARJAH SUKUK PROGRAM	4.23	3/14/2028	20,300,000	19,631,417	19,297,688
SHARJAH SUKUK PROGRAM	3.85	4/3/2026	15,000,000	14,641,516	14,465,625
STATE OF QATAR	4.40	4/16/2050	58,700,000	54,073,306	51,472,563
STATE OF QATAR	4.82	3/14/2049	56,400,000	55,674,626	52,751,625
STATE OF QATAR	5.10	4/23/2048	92,700,000	94,212,844	90,266,625
STATE OF QATAR	4.63	6/2/2046	33,000,000	32,010,553	30,236,250
STATE OF QATAR	5.75	1/20/2042	39,300,000	43,451,863	41,707,125
STATE OF QATAR	6.40	1/20/2040	34,057,000	39,531,144	38,207,697
STATE OF QATAR	4.75	5/29/2034	7,500,000	7,460,238	7,514,100
STATE OF QATAR	9.75	6/15/2030	13,700,000	17,416,437	17,274,844
STATE OF QATAR	3.75	4/16/2030	12,700,000	12,345,626	12,096,750
STATE OF QATAR	4.63	5/29/2029	7,500,000	7,463,030	7,481,250
STATE OF QATAR	4.00	3/14/2029	45,900,000	45,203,449	44,494,313
STATE OF QATAR	4.50	4/23/2028	18,700,000	18,659,769	18,501,313
STATE OF QATAR	3.25	6/2/2026	55,900,000	54,754,498	54,048,313
TRINIDAD + TOBAGO	6.40	6/26/2034	68,640,000	68,640,000	68,168,100
TRINIDAD + TOBAGO	5.95	1/14/2031	68,400,000	67,953,195	67,502,250
TRINIDAD + TOBAGO	4.50	6/26/2030	16,800,000	16,051,679	15,403,500
TRINIDAD + TOBAGO	4.50	8/4/2026	32,700,000	32,246,479	31,800,750
TUNISIAN REPUBLIC	5.75	1/30/2025	22,500,000	20,205,319	21,375,000
TURK IHRACAT KR BK	7.50	2/6/2028	32,700,000	32,451,003	32,700,000
TURK IHRACAT KR BK	9.00	1/28/2027	38,500,000	38,495,333	40,003,906
TURK IHRACAT KR BK	9.38	1/31/2026	28,400,000	29,279,171	29,420,625
UAE INT L GOVT BOND	3.25	10/19/2061	6,600,000	4,974,918	4,452,938
UAE INT L GOVT BOND	4.95	7/7/2052	25,800,000	25,758,664	24,227,813
UAE INT L GOVT BOND	2.88	10/19/2041	21,600,000	17,089,682	15,788,250
UAE INT L GOVT BOND	4.86	7/2/2034	17,000,000	16,998,472	16,978,750
UNITED MEXICAN STATES	5.75	12/31/2099	69,300,000	59,913,740	57,324,094
UNITED MEXICAN STATES	6.40	5/7/2054	45,900,000	45,594,166	43,662,375
UNITED MEXICAN STATES	6.34	5/4/2053	96,591,000	96,388,406	90,892,131
UNITED MEXICAN STATES	4.40	2/12/2052	200,000	154,712	145,400
UNITED MEXICAN STATES	5.55	1/21/2045	15,000,000	14,508,480	13,532,813
UNITED MEXICAN STATES	4.75	3/8/2044	38,600,000	31,816,284	30,937,900
UNITED MEXICAN STATES	4.28	8/14/2041	44,500,000	36,547,876	34,554,250
UNITED MEXICAN STATES	6.05	1/11/2040	37,900,000	38,192,704	36,715,625
UNITED MEXICAN STATES	6.00	5/7/2036	76,500,000	75,787,295	74,479,062
UNITED MEXICAN STATES	6.35	2/9/2035	29,064,000	30,204,084	29,223,852
UNITED MEXICAN STATES	3.50	2/12/2034	88,300,000	74,660,468	71,832,050
UNITED MEXICAN STATES	4.75	4/27/2032	78,912,000	75,303,602	72,944,280

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
UNITED MEXICAN STATES	2.66	5/24/2031	51,100,000	43,324,348	42,029,750
UNITED MEXICAN STATES	3.25	4/16/2030	5,000,000	4,496,964	4,393,750
UNITED MEXICAN STATES	5.00	5/7/2029	12,000,000	11,962,432	11,718,110
UNITED MEXICAN STATES	4.50	4/22/2029	9,000,000	8,831,880	8,609,063
UNITED MEXICAN STATES	5.40	2/9/2028	15,000,000	15,152,092	14,948,438
UZBEKNEFTEGAZ JSC	4.75	11/16/2028	64,250,000	54,577,014	53,809,375
TOTAL				**20,094,739,282**	**20,173,416,468**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ARIZONA BILTMORE TRUST	1.00	6/11/2029	115,000,000	2,815,902	2,699,418
BANC OF AMERICA COMMERCIAL MOR	1.00	7/15/2049	46,273,408	5,715,089	1,001,992
BANK 2017 BNK4 XA	1.00	5/15/2050	35,859,346	3,001,819	1,077,083
BANK 2017 BNK7 XA	1.00	9/15/2060	205,248,024	9,817,965	3,408,804
BANK 2017 BNK9 XA	1.00	11/15/2054	48,361,173	3,086,313	1,001,198
BANK 2019 BN16 XA	1.00	2/15/2052	45,891,088	3,387,313	1,502,918
BANK 2019 BN17 XA	1.00	4/15/2052	82,491,991	6,938,987	3,274,159
BANK 2019 BN21 XA	1.00	10/17/2052	189,252,564	11,771,686	6,433,645
BANK 2019 BN22 XA	1.00	11/15/2062	84,786,117	4,038,823	2,244,885
BANK 2019 BN23 XA	1.00	12/15/2052	70,324,446	4,159,206	2,147,761
BANK 2019 BN24 A2	2.71	11/15/2062	9,982,696	10,071,296	8,740,164
BANK 2019 BN24 A3	2.96	11/15/2062	40,000,000	41,071,448	35,623,068
BANK 2019 BN24 XA	1.00	11/15/2062	79,880,996	4,387,384	2,348,748
BANK 2020 BN30 A3	1.65	12/15/2053	15,000,000	15,133,130	12,199,846
BANK 2020 BN30 A4	1.93	12/15/2053	8,510,000	8,737,879	6,831,414
BANK 2021 BN31 A4	2.04	2/15/2054	5,000,000	5,134,282	4,082,239
BANK 2021 BN31 XA	1.00	2/15/2054	108,104,666	11,558,552	6,954,538
BANK 2021 BN32 A2	1.99	4/15/2054	5,000,000	5,135,076	4,673,664
BANK 2021 BN33 A2	1.94	5/15/2064	3,000,000	3,083,374	2,695,423
BANK 2021 BN34 XA	1.00	6/15/2063	50,805,260	3,974,800	2,418,064
BANK 2021 BN35 XA	1.00	6/15/2064	113,830,993	7,875,613	5,822,310
BANK 2021 BN36 XA	1.00	9/15/2064	66,110,691	4,253,680	2,574,903
BANK 2021 BN37 XA	1.00	11/15/2064	156,913,331	7,003,356	4,421,505
BANK 2022 BNK43 XA	1.00	8/15/2055	123,881,825	8,431,769	7,072,137
BANK 2023 BNK45 XA	1.00	2/15/2056	96,657,268	6,704,728	5,898,562
BANK 2023 BNK45 XB	1.00	2/15/2056	65,320,000	2,156,670	1,719,660
BANK 2023 BNK46 XA	1.00	8/15/2056	47,461,674	1,974,880	1,879,511
BANK5 2023 5YR2 XA	1.00	7/15/2056	103,803,358	2,484,409	1,977,931
BANK5 2023 5YR3 XA	1.00	9/15/2056	118,717,809	3,803,405	3,543,140
BANK5 2023 5YR4 XA	1.00	12/15/2056	76,199,876	3,081,294	2,890,284
BANK5 2024 5YR5 XA	1.00	2/15/2029	38,370,861	2,097,581	1,938,116
BANK5 2024 5YR6 XA 144A	1.00	5/15/2057	40,898,961	1,323,163	1,288,719
BANK5 2024 5YR7 XA	1.00	6/15/2057	132,000,000	7,487,383	7,447,094
BARCLAYS COMMERCIAL MORTGAGE S	1.00	5/15/2052	126,913,284	13,321,961	6,111,587
BARCLAYS COMMERCIAL MORTGAGE S	1.00	11/15/2052	73,518,694	4,866,129	2,417,318
BARCLAYS COMMERCIAL MORTGAGE S	1.00	10/15/2053	102,652,188	14,605,867	8,224,211
BARCLAYS COMMERCIAL MORTGAGE S	1.00	11/15/2054	67,464,389	4,983,729	3,286,712
BARCLAYS COMMERCIAL MORTGAGE S	1.00	12/15/2056	132,850,000	5,000,261	4,436,008
BARCLAYS COMMERCIAL MORTGAGE S	1.00	7/15/2056	129,835,944	7,417,514	6,952,140
BARCLAYS COMMERCIAL MORTGAGE S	1.00	3/15/2057	32,729,243	1,649,812	1,574,895
BARCLAYS COMMERCIAL MORTGAGE S	1.00	9/15/2055	57,147,607	4,984,014	4,230,816
BARCLAYS COMMERCIAL MORTGAGE S	1.00	2/15/2057	75,164,174	8,272,777	7,940,086
BARCLAYS COMMERCIAL MORTGAGE S	1.00	4/15/2056	109,106,798	5,497,848	4,829,600
BENCHMARK MORTGAGE TRUST	1.00	1/15/2051	40,588,103	1,696,247	581,031
BENCHMARK MORTGAGE TRUST	1.00	2/15/2051	71,539,419	1,386,076	822,404
BENCHMARK MORTGAGE TRUST	1.00	7/15/2051	82,953,202	3,161,264	1,286,447
BENCHMARK MORTGAGE TRUST	1.00	10/10/2051	85,261,442	2,705,004	916,202
BENCHMARK MORTGAGE TRUST	1.00	3/15/2052	93,651,091	7,786,386	3,531,884
BENCHMARK MORTGAGE TRUST	1.00	5/15/2052	121,919,644	9,863,494	4,059,535

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BENCHMARK MORTGAGE TRUST	1.00	9/15/2053	79,447,102	9,777,936	4,692,654
BENCHMARK MORTGAGE TRUST	1.00	2/15/2054	35,032,425	3,382,818	1,986,509
BENCHMARK MORTGAGE TRUST	1.00	4/15/2054	67,396,224	5,921,567	3,531,936
BENCHMARK MORTGAGE TRUST	1.00	6/15/2054	73,362,716	5,089,870	2,993,728
BENCHMARK MORTGAGE TRUST	1.00	12/15/2054	84,333,822	5,109,444	3,523,156
BENCHMARK MORTGAGE TRUST	1.00	8/15/2057	112,460,015	9,684,759	4,391,988
BENCHMARK MORTGAGE TRUST	1.00	12/15/2072	136,869,301	8,750,205	4,323,589
BENCHMARK MORTGAGE TRUST	1.00	12/15/2056	51,870,051	3,473,919	3,419,619
BENCHMARK MORTGAGE TRUST	1.00	7/15/2056	123,453,478	4,348,204	3,560,909
BENCHMARK MORTGAGE TRUST	1.00	4/15/2056	167,235,879	6,321,357	5,456,422
BENCHMARK MORTGAGE TRUST	1.00	10/15/2028	32,494,211	1,823,023	1,730,242
BENCHMARK MORTGAGE TRUST	1.00	5/15/2056	40,500,000	1,180,563	1,168,368
BENCHMARK MORTGAGE TRUST	1.00	5/15/2055	58,388,833	2,484,048	1,906,366
BENCHMARK MORTGAGE TRUST	1.00	1/10/2057	69,497,417	3,203,303	2,944,872
BENCHMARK MORTGAGE TRUST	1.00	7/15/2055	141,900,000	7,502,452	6,420,061
BENCHMARK MORTGAGE TRUST	1.00	11/15/2056	260,008,315	5,989,474	5,269,381
BENCHMARK MORTGAGE TRUST	1.95	3/15/2054	10,000,000	10,270,200	9,209,479
BENCHMARK MORTGAGE TRUST	1.96	6/15/2054	3,000,000	3,081,542	2,662,710
BENCHMARK MORTGAGE TRUST	1.98	4/15/2054	5,000,000	5,135,437	4,700,421
BMO MORTGAGE TRUST	1.00	8/15/2056	62,336,626	1,624,143	1,332,938
BMO MORTGAGE TRUST	1.00	5/15/2057	58,619,152	1,518,805	1,518,805
BMO MORTGAGE TRUST	1.00	12/15/2056	58,514,488	3,236,670	3,202,884
BMO MORTGAGE TRUST	1.00	3/15/2057	39,588,113	3,498,370	3,450,983
BMO MORTGAGE TRUST	1.00	2/15/2057	71,675,000	3,402,928	3,099,924
BMO MORTGAGE TRUST	1.00	11/15/2056	175,976,781	1,850,290	1,625,526
BMO MORTGAGE TRUST	1.00	6/15/2056	93,121,815	4,946,771	4,820,692
CANTOR COMMERCIAL REAL ESTATE	1.00	11/15/2052	142,118,079	13,180,301	6,157,297
CANTOR COMMERCIAL REAL ESTATE	3.01	1/15/2053	10,000,000	10,258,879	8,842,707
CD COMMERCIAL MORTGAGE TRUST	1.00	11/10/2049	1,845,000	2,060,732	1,719,005
CD COMMERCIAL MORTGAGE TRUST	1.00	2/10/2050	53,103,167	4,169,958	1,057,901
CD COMMERCIAL MORTGAGE TRUST	1.00	8/15/2050	151,985,908	10,148,570	2,908,507
CD COMMERCIAL MORTGAGE TRUST	1.00	11/13/2050	105,545,175	5,894,974	1,993,154
CD COMMERCIAL MORTGAGE TRUST	1.00	8/15/2057	104,207,582	12,068,018	5,803,661
CD COMMERCIAL MORTGAGE TRUST	3.25	11/10/2049	2,839,006	3,060,158	2,695,450
CITIGROUP COMMERCIAL MORTGAGE	1.00	11/10/2048	49,233,386	2,992,784	323,656
CITIGROUP COMMERCIAL MORTGAGE	1.00	2/10/2049	112,401,502	10,666,745	1,617,442
CITIGROUP COMMERCIAL MORTGAGE	1.00	4/10/2049	46,866,636	6,095,109	966,545
CITIGROUP COMMERCIAL MORTGAGE	1.00	5/10/2049	121,617,370	16,794,033	3,139,297
CITIGROUP COMMERCIAL MORTGAGE	1.00	8/10/2049	36,606,214	2,522,397	941,906
CITIGROUP COMMERCIAL MORTGAGE	1.00	12/10/2049	77,829,888	3,466,807	829,811
CITIGROUP COMMERCIAL MORTGAGE	1.00	8/15/2050	54,413,368	3,469,897	1,001,868
CITIGROUP COMMERCIAL MORTGAGE	1.00	11/10/2051	65,556,711	4,053,640	1,804,441
CITIGROUP COMMERCIAL MORTGAGE	1.00	2/15/2053	114,108,209	9,119,094	4,531,871
CITIGROUP COMMERCIAL MORTGAGE	1.00	8/10/2056	125,023,673	9,812,506	4,490,401
CITIGROUP COMMERCIAL MORTGAGE	1.00	9/10/2058	87,075,518	6,248,766	594,090
CITIGROUP COMMERCIAL MORTGAGE	1.00	12/15/2072	120,328,187	8,458,494	4,268,091
CITIGROUP COMMERCIAL MORTGAGE	2.86	12/15/2072	10,000,000	10,091,125	8,844,563
CITIGROUP COMMERCIAL MORTGAGE	3.10	12/15/2072	40,000,000	41,095,965	35,747,632
CITIGROUP COMMERCIAL MORTGAGE	3.33	4/15/2049	5,000,000	5,468,156	4,783,875

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CITIGROUP COMMERCIAL MORTGAGE	3.78	9/10/2058	1,000,000	1,114,269	967,631
COMM MORTGAGE TRUST	1.00	3/10/2039	179,395	2,827	5,977
COMM MORTGAGE TRUST	1.00	12/10/2047	59,553,389	4,194,354	120,018
COMM MORTGAGE TRUST	1.00	2/10/2048	122,173,538	10,922,223	430,838
COMM MORTGAGE TRUST	1.00	2/10/2049	89,743,482	6,621,204	902,117
COMM MORTGAGE TRUST	1.00	10/10/2049	53,718,748	5,512,913	1,115,462
COMM MORTGAGE TRUST	1.00	9/10/2050	75,770,626	6,928,384	2,087,410
COMM MORTGAGE TRUST	1.00	8/15/2057	180,332,345	8,763,557	3,840,340
COMM MORTGAGE TRUST	1.00	2/10/2036	2,201,100	1,993,002	1,976,589
COMM MORTGAGE TRUST	1.00	1/10/2039	31,350,000	27,345,838	27,353,139
COMM MORTGAGE TRUST	3.35	2/10/2048	8,610,000	9,217,163	8,495,019
COMM MORTGAGE TRUST	3.61	10/10/2048	950,000	1,048,572	923,464
COMM MORTGAGE TRUST	3.64	12/10/2047	29,503,000	32,030,354	29,198,476
COMM MORTGAGE TRUST	3.70	8/10/2048	2,370,000	2,611,358	2,317,270
COMM MORTGAGE TRUST	3.71	7/10/2048	34,538,000	35,586,529	33,835,344
COMM MORTGAGE TRUST	3.76	8/10/2048	25,000,000	25,548,198	24,408,520
COMM MORTGAGE TRUST	3.77	2/10/2049	48,718,000	54,170,075	47,211,867
COMM MORTGAGE TRUST	3.84	9/10/2047	29,950,874	32,540,920	29,762,511
COMM MORTGAGE TRUST	3.90	7/10/2050	15,630,000	17,210,734	15,365,780
COMM MORTGAGE TRUST	3.92	10/10/2047	1,700,000	1,862,352	1,691,793
COMM MORTGAGE TRUST	2.82	1/10/2039	3,300,000	3,005,490	3,002,427
COMM MORTGAGE TRUST	3.38	1/10/2039	15,000,000	13,413,513	13,339,431
COMM MORTGAGE TRUST	3.17	1/10/2039	39,602,000	35,318,958	35,287,126
CREDIT SUISSE FIRST BOSTON MOR	1.00	10/15/2039	3,943	2	0
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	8/15/2048	85,289,445	4,907,587	351,312
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	11/15/2048	118,596,034	8,168,183	1,073,334
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	9/15/2050	50,392,698	2,709,918	514,656
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	11/15/2050	59,544,831	3,357,376	1,070,878
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	4/15/2051	176,272,505	11,015,445	3,606,105
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	3/15/2052	96,726,713	7,566,834	3,089,672
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	9/15/2052	70,536,262	7,404,262	3,705,612
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	6/15/2057	121,037,667	7,723,050	355,059
DEUTSCHE BANK COMMERCIAL MORTG	1.00	6/10/2050	188,008,946	10,332,043	3,761,907
DEUTSCHE BANK COMMERCIAL MORTG	1.00	9/15/2053	20,064,261	2,304,479	1,036,554
DEUTSCHE BANK COMMERCIAL MORTG	2.89	8/10/2049	3,260,000	3,525,175	3,077,848
FANNIE MAE	1.00	12/25/2053	42,313,078	41,327,723	41,594,208
FANNIE MAE	5.50	2/25/2033	451,893	454,806	448,545
FANNIE MAE	6.50	8/18/2028	19,856	23,944	19,886
FANNIE MAE	6.50	11/25/2031	652,782	660,827	669,654
FANNIE MAE	7.00	11/25/2029	143,761	149,000	146,578
FED HM LN PC POOL 2B0649	1.00	7/1/2042	1,228,141	1,265,637	1,255,319
FED HM LN PC POOL 2B0893	1.00	11/1/2042	197,763	203,221	199,305
FED HM LN PC POOL 2B1771	1.00	10/1/2043	59,239	60,018	59,579
FED HM LN PC POOL 2B1985	1.00	12/1/2043	956,167	984,359	963,081
FED HM LN PC POOL 2B2161	1.00	1/1/2044	784,775	809,845	789,772
FED HM LN PC POOL 2B2622	1.00	5/1/2044	1,113,503	1,152,681	1,125,061
FED HM LN PC POOL 2B2821	1.00	7/1/2044	611,841	633,164	614,974
FED HM LN PC POOL 2B3169	1.00	9/1/2044	364,031	376,823	363,175
FED HM LN PC POOL 2B3249	1.00	9/1/2044	550,731	570,452	551,906

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FED HM LN PC POOL 2B3309	1.00	10/1/2044	3,480,444	3,611,368	3,495,842
FED HM LN PC POOL 2B3317	1.00	10/1/2044	1,860,264	1,928,958	1,864,608
FED HM LN PC POOL 2B3403	1.00	11/1/2044	550,527	569,783	538,178
FED HM LN PC POOL 2B3878	1.00	3/1/2045	436,357	450,941	435,972
FED HM LN PC POOL 849316	1.00	7/1/2043	828,175	853,929	840,984
FED HM LN PC POOL 849345	1.00	5/1/2044	823,299	850,977	835,313
FED HM LN PC POOL 849433	1.00	8/1/2044	790,950	818,352	799,309
FED HM LN PC POOL 849473	1.00	5/1/2044	625,275	645,258	634,420
FED HM LN PC POOL 849628	1.00	10/1/2044	557,767	575,595	569,524
FED HM LN PC POOL A23348	6.50	6/1/2034	8,194	9,003	8,553
FED HM LN PC POOL A25467	6.50	8/1/2034	2,091	2,124	2,184
FED HM LN PC POOL A25557	6.00	8/1/2034	56,743	64,247	58,314
FED HM LN PC POOL A30638	7.00	3/1/2032	348	379	360
FED HM LN PC POOL A32056	4.50	4/1/2035	3,668	3,598	3,580
FED HM LN PC POOL A44755	7.00	4/1/2036	3,206	3,293	3,212
FED HM LN PC POOL A46250	4.50	7/1/2035	55,456	54,915	54,129
FED HM LN PC POOL A51249	6.00	8/1/2036	216,987	242,637	224,831
FED HM LN PC POOL A53990	7.00	11/1/2036	30,578	31,285	32,718
FED HM LN PC POOL A55597	7.00	12/1/2036	232	265	248
FED HM LN PC POOL A58297	6.00	3/1/2037	16,138	16,058	16,721
FED HM LN PC POOL A61946	6.00	6/1/2037	5,605	6,153	5,809
FED HM LN PC POOL A61969	6.00	6/1/2037	1,077	1,524	1,116
FED HM LN PC POOL A62176	6.00	6/1/2037	7,265	7,909	7,530
FED HM LN PC POOL A62582	6.00	6/1/2037	297	309	308
FED HM LN PC POOL A62725	6.00	7/1/2037	17,325	19,241	17,955
FED HM LN PC POOL A62853	6.00	7/1/2037	2,788	2,774	2,890
FED HM LN PC POOL A62906	6.00	6/1/2037	53,810	58,651	55,753
FED HM LN PC POOL A63098	6.00	7/1/2037	658	745	681
FED HM LN PC POOL A63205	6.00	7/1/2037	6,442	7,292	6,675
FED HM LN PC POOL A63312	7.00	7/1/2037	65,129	68,802	69,923
FED HM LN PC POOL A64107	6.50	8/1/2037	33,557	33,877	35,256
FED HM LN PC POOL A64161	6.00	8/1/2037	12,988	12,922	13,457
FED HM LN PC POOL A64281	6.00	8/1/2037	5,365	5,989	5,560
FED HM LN PC POOL A64381	7.00	8/1/2037	91,691	96,557	98,701
FED HM LN PC POOL A64472	7.00	8/1/2037	6,052	6,914	6,498
FED HM LN PC POOL A64843	7.00	8/1/2037	3,217	3,254	3,230
FED HM LN PC POOL A65572	6.50	9/1/2037	3,666	3,701	3,857
FED HM LN PC POOL A66302	6.00	10/1/2037	103,021	103,279	106,766
FED HM LN PC POOL A67052	6.00	10/1/2037	30,215	30,298	31,314
FED HM LN PC POOL A67245	6.00	10/1/2037	1,682	1,751	1,744
FED HM LN PC POOL A67492	6.50	11/1/2037	3,894	3,932	4,099
FED HM LN PC POOL A67530	6.00	11/1/2037	137	156	142
FED HM LN PC POOL A68726	6.50	11/1/2037	200	220	210
FED HM LN PC POOL A68739	6.50	10/1/2037	3,259	3,290	3,424
FED HM LN PC POOL A68762	6.00	11/1/2037	327	371	339
FED HM LN PC POOL A69521	6.50	12/1/2037	103,212	104,209	108,615
FED HM LN PC POOL A69748	6.50	12/1/2037	20,345	20,542	21,402
FED HM LN PC POOL A69764	6.50	12/1/2037	35,038	35,377	36,860
FED HM LN PC POOL A69830	6.00	12/1/2037	13,663	14,224	14,160

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A70570	6.50	1/1/2038	12,587	12,709	13,240
FED HM LN PC POOL A71410	6.00	1/1/2038	5,731	5,967	5,939
FED HM LN PC POOL A72251	7.00	2/1/2038	23,924	26,649	25,761
FED HM LN PC POOL A74528	4.50	3/1/2038	12,534	12,608	12,196
FED HM LN PC POOL A77989	7.00	6/1/2038	38,526	44,492	41,493
FED HM LN PC POOL A77997	7.00	5/1/2038	61,967	63,546	66,751
FED HM LN PC POOL A81046	6.00	8/1/2038	885	1,004	917
FED HM LN PC POOL A81420	6.00	9/1/2038	9,840	11,103	10,198
FED HM LN PC POOL A82358	6.00	10/1/2038	9,827	11,179	10,185
FED HM LN PC POOL A82557	6.00	10/1/2038	7,918	8,253	8,207
FED HM LN PC POOL A83617	6.00	12/1/2038	1,283	1,321	1,330
FED HM LN PC POOL A84001	6.00	1/1/2039	723	754	750
FED HM LN PC POOL A87100	4.50	6/1/2039	96,829	105,570	94,209
FED HM LN PC POOL A87842	4.50	8/1/2039	1,621,779	1,715,245	1,578,136
FED HM LN PC POOL A88406	4.50	9/1/2039	524,018	551,851	509,916
FED HM LN PC POOL A88904	6.00	9/1/2039	1,933	2,189	2,003
FED HM LN PC POOL A89165	4.50	10/1/2039	47,906	50,456	46,617
FED HM LN PC POOL A89214	4.50	10/1/2039	15,492	16,317	15,075
FED HM LN PC POOL A89279	6.00	10/1/2039	66,842	73,066	69,255
FED HM LN PC POOL A89503	4.50	10/1/2039	49,848	52,501	48,506
FED HM LN PC POOL A89658	5.00	11/1/2039	19,235	20,655	19,125
FED HM LN PC POOL A89989	4.50	11/1/2039	58,077	61,175	56,511
FED HM LN PC POOL A90032	4.50	12/1/2039	27,917	29,410	27,166
FED HM LN PC POOL A90112	4.50	12/1/2039	113,070	119,113	110,027
FED HM LN PC POOL A90175	4.50	12/1/2039	175,791	185,186	171,060
FED HM LN PC POOL A90316	4.50	12/1/2039	21,745	22,907	21,159
FED HM LN PC POOL A90365	4.50	12/1/2039	1,049,892	1,106,006	1,021,639
FED HM LN PC POOL A90388	4.50	12/1/2039	253,530	267,081	246,708
FED HM LN PC POOL A90421	4.50	12/1/2039	809,575	852,844	787,789
FED HM LN PC POOL A90660	4.50	1/1/2040	37,181	39,172	36,180
FED HM LN PC POOL A91025	5.00	2/1/2040	32,161	35,599	31,978
FED HM LN PC POOL A91109	4.50	2/1/2040	285,058	300,357	277,213
FED HM LN PC POOL A91182	4.50	2/1/2040	220,261	231,559	214,320
FED HM LN PC POOL A91373	4.50	3/1/2040	33,630	35,439	32,725
FED HM LN PC POOL A91435	4.50	2/1/2040	682,332	718,952	663,970
FED HM LN PC POOL A91531	6.00	3/1/2040	22,953	25,212	23,792
FED HM LN PC POOL A91548	5.50	3/1/2040	235,453	262,546	239,323
FED HM LN PC POOL A91796	5.00	4/1/2040	22,520	25,183	22,389
FED HM LN PC POOL A91942	4.50	4/1/2040	179,569	188,820	174,634
FED HM LN PC POOL A91947	5.00	4/1/2040	1,878	2,108	1,867
FED HM LN PC POOL A92350	5.00	6/1/2040	29,820	33,427	29,646
FED HM LN PC POOL A92465	4.50	6/1/2040	1,830	1,830	1,779
FED HM LN PC POOL A92543	5.00	6/1/2040	1,356,039	1,527,230	1,348,152
FED HM LN PC POOL A92789	5.00	7/1/2040	1,878	2,105	1,867
FED HM LN PC POOL A92955	5.00	7/1/2040	17,861	20,064	17,757
FED HM LN PC POOL A93093	4.50	7/1/2040	8,929	9,392	8,684
FED HM LN PC POOL A93101	5.00	7/1/2040	68,392	76,833	67,996
FED HM LN PC POOL A93108	6.00	7/1/2040	22,592	24,987	23,418
FED HM LN PC POOL A93486	5.00	8/1/2040	69,041	74,615	68,639

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FED HM LN PC POOL A93497	4.50	8/1/2040	171,413	180,320	166,702
FED HM LN PC POOL A93505	4.50	8/1/2040	823,620	868,346	800,953
FED HM LN PC POOL A93588	5.00	8/1/2040	65,081	70,899	64,702
FED HM LN PC POOL A93658	4.50	9/1/2040	23,250	24,515	22,611
FED HM LN PC POOL A93692	4.50	9/1/2040	456,162	476,695	443,601
FED HM LN PC POOL A93784	4.50	9/1/2040	22,751	23,775	22,125
FED HM LN PC POOL A93792	3.50	9/1/2040	10,267	10,708	9,395
FED HM LN PC POOL A93795	5.00	9/1/2040	3,628	3,983	3,607
FED HM LN PC POOL A93948	4.50	9/1/2040	95,224	100,405	92,603
FED HM LN PC POOL A93996	4.50	9/1/2040	1,290,998	1,264,744	1,255,468
FED HM LN PC POOL A94055	4.00	9/1/2040	2,779,505	3,011,228	2,628,500
FED HM LN PC POOL A94177	4.00	10/1/2040	631,446	684,553	597,140
FED HM LN PC POOL A94585	4.00	10/1/2040	891,889	966,923	843,435
FED HM LN PC POOL A94862	4.50	11/1/2040	461,530	482,392	448,829
FED HM LN PC POOL A94944	4.50	11/1/2040	201,617	218,653	196,076
FED HM LN PC POOL A95062	4.50	11/1/2040	175,645	189,434	170,811
FED HM LN PC POOL A95085	4.00	11/1/2040	9,814,857	10,047,120	9,281,634
FED HM LN PC POOL A95313	4.50	12/1/2040	186,015	194,441	180,893
FED HM LN PC POOL A95409	4.50	12/1/2040	1,076,260	1,054,356	1,046,624
FED HM LN PC POOL A95493	4.50	12/1/2040	276,169	304,257	268,634
FED HM LN PC POOL A95763	5.00	12/1/2040	61,023	65,832	60,668
FED HM LN PC POOL A95834	5.00	12/1/2040	1,012,454	1,089,089	1,006,552
FED HM LN PC POOL A95836	5.00	12/1/2040	106,974	120,242	106,351
FED HM LN PC POOL A96174	4.00	1/1/2041	407,013	440,371	384,901
FED HM LN PC POOL A96236	4.50	1/1/2041	96,510	101,514	93,854
FED HM LN PC POOL A96421	5.00	1/1/2041	371,611	413,955	369,445
FED HM LN PC POOL A96587	4.50	2/1/2041	56,841	59,832	55,279
FED HM LN PC POOL A96672	5.00	6/1/2040	15,082	16,247	14,969
FED HM LN PC POOL A96731	4.50	2/1/2041	1,345,301	1,415,195	1,308,275
FED HM LN PC POOL A96766	4.50	2/1/2041	144,460	151,966	140,484
FED HM LN PC POOL A96783	4.50	2/1/2041	175,310	184,418	170,485
FED HM LN PC POOL A96876	4.50	2/1/2041	246,195	258,986	239,176
FED HM LN PC POOL A97014	5.00	2/1/2041	12,444	13,491	12,372
FED HM LN PC POOL A97043	4.50	2/1/2041	59,952	63,106	58,241
FED HM LN PC POOL A97151	4.50	2/1/2041	108,509	114,147	105,416
FED HM LN PC POOL A97152	4.50	2/1/2041	254,017	267,215	246,779
FED HM LN PC POOL A97220	4.00	3/1/2041	301,644	323,199	284,410
FED HM LN PC POOL A97248	4.50	3/1/2041	166,850	175,535	162,093
FED HM LN PC POOL A97255	4.50	2/1/2041	730,603	801,027	709,774
FED HM LN PC POOL A97260	4.50	2/1/2041	9,122,710	9,986,225	8,862,299
FED HM LN PC POOL A97323	5.00	3/1/2041	303,911	331,875	302,125
FED HM LN PC POOL A97328	4.00	3/1/2041	226,024	242,843	213,110
FED HM LN PC POOL A97528	4.50	3/1/2041	179,490	188,832	174,373
FED HM LN PC POOL A97661	4.50	3/1/2041	951,899	1,001,446	924,761
FED HM LN PC POOL A97942	4.50	4/1/2041	94,395	103,496	91,702
FED HM LN PC POOL C00909	7.00	1/1/2030	1,084	1,092	1,122
FED HM LN PC POOL C01367	7.00	5/1/2032	553	620	579
FED HM LN PC POOL C03424	6.00	10/1/2039	19,865	22,491	20,590
FED HM LN PC POOL C03427	5.50	10/1/2039	3,668,579	4,113,598	3,727,410

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FED HM LN PC POOL C03479	5.00	6/1/2040	28,186	31,660	28,022
FED HM LN PC POOL C03490	4.50	8/1/2040	917,991	899,327	892,727
FED HM LN PC POOL C03552	4.50	8/1/2040	521,429	574,081	507,098
FED HM LN PC POOL C03993	4.00	6/1/2042	7,638,750	8,002,102	7,193,780
FED HM LN PC POOL C09005	4.00	7/1/2042	33,519	35,052	31,567
FED HM LN PC POOL C35511	7.00	1/1/2030	3,758	4,063	3,896
FED HM LN PC POOL C37060	7.00	3/1/2030	2,457	2,464	2,556
FED HM LN PC POOL G00616	7.00	6/1/2026	15	15	15
FED HM LN PC POOL G01324	7.00	10/1/2031	3,099	3,124	3,219
FED HM LN PC POOL G02319	6.50	8/1/2036	43,757	44,155	45,946
FED HM LN PC POOL G02366	6.50	10/1/2036	1,656	1,864	1,738
FED HM LN PC POOL G02496	6.00	12/1/2036	42,815	48,704	44,363
FED HM LN PC POOL G02611	6.00	2/1/2037	16,111	16,750	16,693
FED HM LN PC POOL G02735	7.00	3/1/2037	65,447	66,191	70,106
FED HM LN PC POOL G02789	6.00	4/1/2037	377,632	430,641	391,362
FED HM LN PC POOL G02985	6.00	6/1/2037	7,348	7,643	7,615
FED HM LN PC POOL G02996	6.00	5/1/2037	75,306	74,928	78,044
FED HM LN PC POOL G03120	6.00	8/1/2037	13,595	15,490	14,089
FED HM LN PC POOL G03158	6.00	8/1/2037	18,161	18,196	18,822
FED HM LN PC POOL G03202	5.50	9/1/2037	107,716	111,305	109,213
FED HM LN PC POOL G03218	6.00	9/1/2037	3,806	4,326	3,944
FED HM LN PC POOL G03362	6.00	9/1/2037	127,931	145,902	132,583
FED HM LN PC POOL G03521	6.50	7/1/2037	83,269	94,853	87,607
FED HM LN PC POOL G03550	6.00	11/1/2037	5,632	5,862	5,837
FED HM LN PC POOL G03617	6.50	12/1/2037	43,271	43,689	45,526
FED HM LN PC POOL G03618	6.50	12/1/2037	102,370	112,389	107,704
FED HM LN PC POOL G03698	6.00	12/1/2037	8,161	9,291	8,457
FED HM LN PC POOL G03781	6.00	1/1/2038	101,953	106,146	105,659
FED HM LN PC POOL G03973	6.00	1/1/2038	450,979	454,347	467,376
FED HM LN PC POOL G04015	6.00	2/1/2038	91,006	103,627	94,315
FED HM LN PC POOL G04214	5.50	5/1/2038	126,280	130,592	128,170
FED HM LN PC POOL G04445	5.50	6/1/2038	16,612	17,181	16,861
FED HM LN PC POOL G04477	6.00	8/1/2038	15,342	17,376	15,901
FED HM LN PC POOL G04570	6.00	11/1/2037	6,844	7,124	7,093
FED HM LN PC POOL G04610	6.00	7/1/2038	4,856	5,060	5,033
FED HM LN PC POOL G04765	6.00	9/1/2038	4,022	4,139	4,168
FED HM LN PC POOL G04953	4.50	9/1/2038	3,942	3,959	3,836
FED HM LN PC POOL G05227	6.00	2/1/2039	1,164	1,200	1,206
FED HM LN PC POOL G05228	6.00	1/1/2039	8,047	9,119	8,340
FED HM LN PC POOL G05380	6.00	4/1/2039	903	930	935
FED HM LN PC POOL G05535	4.50	7/1/2039	1,570,497	1,659,859	1,528,235
FED HM LN PC POOL G05749	6.00	3/1/2038	616	701	638
FED HM LN PC POOL G05830	6.00	12/1/2039	161,536	180,279	167,409
FED HM LN PC POOL G05832	5.00	3/1/2040	3,932	4,415	3,909
FED HM LN PC POOL G05929	5.00	7/1/2040	256,359	275,582	254,870
FED HM LN PC POOL G05958	5.00	8/1/2040	90,468	101,644	89,943
FED HM LN PC POOL G05978	6.00	5/1/2040	2,335	2,647	2,420
FED HM LN PC POOL G06024	4.50	8/1/2040	14,132	14,857	13,743
FED HM LN PC POOL G06025	4.50	9/1/2040	3,173,854	3,417,689	3,086,506

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FED HM LN PC POOL G06231	4.00	12/1/2040	383,488	415,532	362,654
FED HM LN PC POOL G06492	4.50	5/1/2041	95,330	100,375	92,611
FED HM LN PC POOL G06503	4.50	9/1/2040	37,298	39,240	36,274
FED HM LN PC POOL G06506	4.00	12/1/2040	286,977	310,998	271,386
FED HM LN PC POOL G06719	4.50	9/1/2041	1,219,579	1,283,810	1,184,828
FED HM LN PC POOL G06782	4.00	10/1/2041	3,253	3,327	3,067
FED HM LN PC POOL G07044	4.00	6/1/2042	3,457,039	3,744,886	3,258,832
FED HM LN PC POOL G07249	4.00	12/1/2042	331,656	358,362	312,342
FED HM LN PC POOL G07319	3.50	3/1/2043	12,987,369	13,636,375	11,878,367
FED HM LN PC POOL G07348	3.50	3/1/2043	6,172,043	6,163,418	5,645,007
FED HM LN PC POOL G07396	4.50	7/1/2041	1,655,975	1,811,393	1,610,488
FED HM LN PC POOL G07459	3.50	8/1/2043	651,894	697,813	596,264
FED HM LN PC POOL G07477	4.00	1/1/2041	24,740,654	26,506,590	23,396,540
FED HM LN PC POOL G07642	5.00	10/1/2041	170,656	191,773	169,665
FED HM LN PC POOL G07805	4.50	5/1/2042	779,603	856,062	757,361
FED HM LN PC POOL G07810	4.50	5/1/2042	3,463,120	3,799,501	3,369,927
FED HM LN PC POOL G07996	4.00	1/1/2040	6,518,085	6,948,971	6,145,672
FED HM LN PC POOL G08148	7.00	8/1/2036	37,763	38,176	40,451
FED HM LN PC POOL G08163	7.00	11/1/2036	53,297	60,365	57,091
FED HM LN PC POOL G08193	6.00	4/1/2037	18,019	18,739	18,675
FED HM LN PC POOL G08210	6.00	7/1/2037	7,930	9,016	8,218
FED HM LN PC POOL G08227	6.00	10/1/2037	847	963	878
FED HM LN PC POOL G08232	6.00	11/1/2037	284	295	294
FED HM LN PC POOL G08309	5.50	12/1/2038	63,065	65,355	64,009
FED HM LN PC POOL G08364	4.50	9/1/2039	418,393	436,729	407,134
FED HM LN PC POOL G08368	4.50	10/1/2039	1,126,374	1,186,325	1,096,063
FED HM LN PC POOL G08372	4.50	11/1/2039	2,288,640	2,331,375	2,227,052
FED HM LN PC POOL G08417	5.00	8/1/2040	1,347	1,486	1,340
FED HM LN PC POOL G08435	4.50	2/1/2041	1,259,854	1,302,856	1,223,910
FED HM LN PC POOL G08457	4.50	8/1/2041	447,689	491,341	434,916
FED HM LN PC POOL G08501	4.00	7/1/2042	78,045	81,601	73,500
FED HM LN PC POOL G08504	4.00	8/1/2042	42,652	44,729	40,171
FED HM LN PC POOL G08619	3.00	12/1/2044	17,857	18,795	15,665
FED HM LN PC POOL G08624	4.00	1/1/2045	98,036	105,488	91,819
FED HM LN PC POOL G08658	3.00	8/1/2045	37,092	39,005	32,526
FED HM LN PC POOL G08669	4.00	9/1/2045	329,694	342,710	308,307
FED HM LN PC POOL G08672	4.00	10/1/2045	12,989	13,454	12,146
FED HM LN PC POOL G08677	4.00	11/1/2045	216,194	225,562	202,170
FED HM LN PC POOL G08680	3.00	12/1/2045	73,225	76,915	64,212
FED HM LN PC POOL G08682	4.00	12/1/2045	48,585	52,220	45,433
FED HM LN PC POOL G08697	3.00	3/1/2046	18,983	19,906	16,605
FED HM LN PC POOL G08699	4.00	3/1/2046	32,092	34,308	29,979
FED HM LN PC POOL G08707	4.00	5/1/2046	809,245	838,933	755,959
FED HM LN PC POOL G08710	3.00	6/1/2046	503,764	528,816	440,643
FED HM LN PC POOL G08715	3.00	8/1/2046	2,839,596	2,977,784	2,483,801
FED HM LN PC POOL G08717	4.00	8/1/2046	176,681	187,630	165,047
FED HM LN PC POOL G08721	3.00	9/1/2046	85,568,610	89,961,958	74,847,043
FED HM LN PC POOL G08726	3.00	10/1/2046	461,965	484,911	404,082
FED HM LN PC POOL G08732	3.00	11/1/2046	36,686	38,514	32,089

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FED HM LN PC POOL G08737	3.00	12/1/2046	8,446,292	8,855,304	7,387,989
FED HM LN PC POOL G08741	3.00	1/1/2047	7,467,534	7,826,921	6,531,868
FED HM LN PC POOL G08747	3.00	2/1/2047	7,723,151	8,087,016	6,755,457
FED HM LN PC POOL G08750	3.00	3/1/2047	5,568,398	5,837,004	4,870,689
FED HM LN PC POOL G08752	4.00	3/1/2047	24,875	25,789	23,150
FED HM LN PC POOL G08767	4.00	6/1/2047	66,554	68,043	61,937
FED HM LN PC POOL G08785	4.00	10/1/2047	20,355	21,585	18,943
FED HM LN PC POOL G08789	4.00	11/1/2047	70,546	74,934	65,653
FED HM LN PC POOL G08792	3.50	12/1/2047	486,235	473,829	438,458
FED HM LN PC POOL G08797	4.00	1/1/2048	28,475	30,257	26,499
FED HM LN PC POOL G13689	5.00	10/1/2024	103	103	102
FED HM LN PC POOL G13748	5.00	12/1/2024	53	53	52
FED HM LN PC POOL G13756	5.00	1/1/2025	9	9	9
FED HM LN PC POOL G13827	5.00	3/1/2025	49	50	49
FED HM LN PC POOL G13888	5.00	6/1/2025	236	16,719	235
FED HM LN PC POOL G13911	5.00	6/1/2025	11	11	11
FED HM LN PC POOL G30302	5.00	7/1/2025	222	224	221
FED HM LN PC POOL G31077	5.00	9/1/2031	14,609	15,502	14,525
FED HM LN PC POOL G31106	5.00	9/1/2031	1,395	1,482	1,388
FED HM LN PC POOL G60440	3.50	3/1/2046	50,999	54,801	46,349
FED HM LN PC POOL G60661	4.00	7/1/2046	121,790	126,891	113,706
FED HM LN PC POOL G60713	3.50	9/1/2046	14,433	15,564	13,100
FED HM LN PC POOL G60805	4.50	8/1/2042	2,173,060	2,128,625	2,111,063
FED HM LN PC POOL G60856	4.50	7/1/2042	2,427,611	2,661,974	2,360,800
FED HM LN PC POOL G60959	4.50	7/1/2045	3,101,950	3,293,073	3,013,451
FED HM LN PC POOL G61075	4.00	7/1/2044	10,410,554	11,316,608	9,815,744
FED HM LN PC POOL G61195	3.50	8/1/2044	27,153,658	28,716,136	24,836,774
FED HM LN PC POOL G61319	4.00	1/1/2046	3,618,549	3,924,255	3,407,820
FED HM LN PC POOL G61321	4.50	7/1/2045	1,866,646	2,049,754	1,815,274
FED HM LN PC POOL G61417	3.50	5/1/2048	88,061,149	94,579,966	79,555,172
FED HM LN PC POOL G61553	4.50	8/1/2048	63,114,593	65,068,570	60,737,397
FED HM LN PC POOL G61554	4.50	8/1/2048	19,342,567	19,874,111	18,627,863
FED HM LN PC POOL G61581	4.00	8/1/2048	222,999,177	231,703,849	207,461,450
FED HM LN PC POOL G61646	4.00	10/1/2048	88,598,793	90,670,586	82,425,570
FED HM LN PC POOL G61693	3.50	6/1/2048	33,365,932	33,442,542	30,143,059
FED HM LN PC POOL G61748	3.50	11/1/2048	82,227,986	82,736,991	74,405,602
FED HM LN PC POOL G61844	3.50	8/1/2046	11,907,370	12,703,538	10,797,405
FED HM LN PC POOL G61932	3.50	6/1/2048	52,841,919	55,521,038	47,649,718
FED HM LN PC POOL G61942	3.50	3/1/2048	6,599,540	6,726,372	5,965,908
FED HM LN PC POOL G61949	4.00	2/1/2049	11,561,762	12,846,317	10,793,185
FED HM LN PC POOL G67710	3.50	3/1/2048	94,522,102	100,796,632	85,237,007
FED HM LN PC POOL G67719	4.50	1/1/2049	18,057,555	18,890,254	17,406,921
FED HM LN PC POOL J11138	5.00	11/1/2024	213	214	212
FED HM LN PC POOL J11372	5.00	12/1/2024	70	70	70
FED HM LN PC POOL J12421	5.00	6/1/2025	3,896	3,938	3,880
FED HM LN PC POOL J16528	4.00	8/1/2026	84,310	86,087	83,065
FED HM LN PC POOL K39023	6.50	1/1/2048	355,388	361,347	369,552
FED HM LN PC POOL Q00054	5.00	4/1/2041	404	448	402
FED HM LN PC POOL Q00265	4.50	4/1/2041	3,427,479	3,799,144	3,331,877

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FED HM LN PC POOL Q00284	4.50	4/1/2041	443,424	466,551	430,782
FED HM LN PC POOL Q00627	5.00	5/1/2041	4,075	4,421	4,051
FED HM LN PC POOL Q00704	4.50	5/1/2041	111,581	122,381	108,398
FED HM LN PC POOL Q01073	4.50	5/1/2041	1,572,871	1,540,819	1,527,973
FED HM LN PC POOL Q01226	5.00	6/1/2041	2,629	2,902	2,614
FED HM LN PC POOL Q01300	4.50	6/1/2036	686,154	747,867	666,568
FED HM LN PC POOL Q01559	4.50	6/1/2041	10,602	11,088	10,300
FED HM LN PC POOL Q01561	4.50	6/1/2041	363,053	382,063	352,702
FED HM LN PC POOL Q01722	5.00	7/1/2041	1,375,193	1,508,051	1,367,113
FED HM LN PC POOL Q01919	4.50	7/1/2041	563,191	615,984	547,114
FED HM LN PC POOL Q01982	4.50	7/1/2041	14,220	14,976	13,815
FED HM LN PC POOL Q02376	4.50	8/1/2041	177,957	187,429	172,878
FED HM LN PC POOL Q02459	4.50	8/1/2041	389,366	426,803	378,254
FED HM LN PC POOL Q02481	4.50	7/1/2041	223,274	240,105	216,900
FED HM LN PC POOL Q02546	4.50	8/1/2041	158,161	171,591	153,652
FED HM LN PC POOL Q02570	4.50	8/1/2041	284,437	309,105	276,318
FED HM LN PC POOL Q02592	4.50	8/1/2041	210,524	221,730	204,516
FED HM LN PC POOL Q02645	5.00	8/1/2041	388,052	434,039	385,774
FED HM LN PC POOL Q02662	4.50	8/1/2041	79,867	84,118	77,587
FED HM LN PC POOL Q02663	4.50	8/1/2041	18,408	19,376	17,884
FED HM LN PC POOL Q02674	4.50	8/1/2041	469,309	515,076	455,879
FED HM LN PC POOL Q02716	4.50	8/1/2036	734,334	800,795	713,372
FED HM LN PC POOL Q02718	4.50	8/1/2036	1,295,113	1,412,325	1,258,143
FED HM LN PC POOL Q02775	4.50	8/1/2041	25,132	26,470	24,415
FED HM LN PC POOL Q02776	4.50	8/1/2041	4,712	4,960	4,578
FED HM LN PC POOL Q02791	4.50	8/1/2041	170,916	182,135	166,037
FED HM LN PC POOL Q02833	4.50	8/1/2041	14,729	15,976	14,309
FED HM LN PC POOL Q02930	4.50	8/1/2041	444,794	488,153	432,097
FED HM LN PC POOL Q02982	5.00	8/1/2041	89,189	96,638	88,665
FED HM LN PC POOL Q03009	4.50	9/1/2041	646,515	680,995	628,065
FED HM LN PC POOL Q03039	4.50	9/1/2041	246,474	267,806	239,440
FED HM LN PC POOL Q03089	4.50	9/1/2041	572,281	628,127	555,945
FED HM LN PC POOL Q03090	4.50	9/1/2041	277,259	292,045	269,346
FED HM LN PC POOL Q03232	4.50	9/1/2041	574,727	626,166	558,321
FED HM LN PC POOL Q03240	4.50	9/1/2041	113,426	119,399	110,192
FED HM LN PC POOL Q03339	4.00	9/1/2041	408,952	443,633	385,587
FED HM LN PC POOL Q03457	4.50	9/1/2041	448,571	472,195	435,782
FED HM LN PC POOL Q03516	4.50	9/1/2041	1,381,980	1,515,453	1,342,531
FED HM LN PC POOL Q03550	4.50	9/1/2041	177,944	190,121	172,864
FED HM LN PC POOL Q03580	4.50	9/1/2041	33,876	35,438	32,910
FED HM LN PC POOL Q03643	4.50	10/1/2041	1,435,419	1,512,115	1,394,454
FED HM LN PC POOL Q03645	4.50	9/1/2036	1,489,638	1,624,700	1,447,116
FED HM LN PC POOL Q03779	4.50	7/1/2041	615,813	667,342	598,235
FED HM LN PC POOL Q03805	4.50	10/1/2041	8,744,585	9,598,610	8,494,967
FED HM LN PC POOL Q04141	4.50	10/1/2041	940,601	1,032,485	913,751
FED HM LN PC POOL Q04220	4.50	10/1/2041	11,811	12,357	11,475
FED HM LN PC POOL Q04296	4.50	11/1/2041	37,811	39,809	36,733
FED HM LN PC POOL Q04368	4.00	11/1/2041	13,053	14,168	12,307
FED HM LN PC POOL Q04441	4.00	11/1/2041	1,566,772	1,701,242	1,477,254

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FED HM LN PC POOL Q04442	4.50	11/1/2041	3,953,807	4,340,274	3,840,944
FED HM LN PC POOL Q04643	5.00	11/1/2041	299,381	322,484	297,622
FED HM LN PC POOL Q04674	4.00	12/1/2041	112,847	121,206	106,399
FED HM LN PC POOL Q04741	4.50	11/1/2041	772,292	847,783	750,259
FED HM LN PC POOL Q04789	4.50	11/1/2041	281,810	294,854	273,765
FED HM LN PC POOL Q05168	4.00	12/1/2041	3,919,268	4,249,486	3,695,340
FED HM LN PC POOL Q05451	4.00	1/1/2042	3,413,794	3,706,620	3,218,746
FED HM LN PC POOL Q05535	3.50	1/1/2042	663,529	728,636	609,571
FED HM LN PC POOL Q05599	4.00	1/1/2042	2,706,881	2,827,083	2,552,179
FED HM LN PC POOL Q05601	4.00	1/1/2042	1,478,367	1,585,682	1,393,900
FED HM LN PC POOL Q05692	4.00	1/1/2042	2,027,606	2,202,143	1,911,322
FED HM LN PC POOL Q05711	4.50	1/1/2042	317,555	334,405	308,502
FED HM LN PC POOL Q05717	3.50	1/1/2042	356,024	386,480	326,483
FED HM LN PC POOL Q05942	4.00	2/1/2042	1,075,840	1,168,534	1,014,140
FED HM LN PC POOL Q05962	4.00	1/1/2042	743,748	807,330	701,254
FED HM LN PC POOL Q07480	4.00	4/1/2042	5,095,979	5,337,485	4,799,129
FED HM LN PC POOL Q08126	4.50	5/1/2042	265,849	283,033	257,765
FED HM LN PC POOL Q08550	3.50	5/1/2042	157,325	153,538	143,900
FED HM LN PC POOL Q08862	3.50	6/1/2042	7,093	7,369	6,488
FED HM LN PC POOL Q09850	4.00	8/1/2042	348,904	379,114	328,549
FED HM LN PC POOL Q10056	4.50	8/1/2042	198,733	211,648	192,930
FED HM LN PC POOL Q10392	3.50	8/1/2042	11,081,330	11,478,029	10,135,706
FED HM LN PC POOL Q10670	4.00	8/1/2042	104,602	112,526	98,516
FED HM LN PC POOL Q10971	3.50	9/1/2042	324,582	324,133	296,862
FED HM LN PC POOL Q11004	4.00	9/1/2042	1,754,837	1,906,923	1,652,432
FED HM LN PC POOL Q11005	3.50	9/1/2042	2,471,955	2,468,534	2,260,848
FED HM LN PC POOL Q11207	3.50	9/1/2042	508,672	539,211	465,265
FED HM LN PC POOL Q11218	3.50	9/1/2042	290,245	285,631	265,480
FED HM LN PC POOL Q12191	3.50	10/1/2042	208,817	222,547	191,266
FED HM LN PC POOL Q12276	3.50	10/1/2042	1,684,689	1,802,358	1,540,563
FED HM LN PC POOL Q12858	3.50	11/1/2042	363,894	388,199	332,933
FED HM LN PC POOL Q13268	4.50	10/1/2042	441,054	469,816	427,643
FED HM LN PC POOL Q13756	4.50	10/1/2042	156,124	163,496	151,692
FED HM LN PC POOL Q14010	3.50	12/1/2042	643,381	688,827	588,479
FED HM LN PC POOL Q14672	3.50	1/1/2043	680,462	728,549	622,350
FED HM LN PC POOL Q14864	3.50	1/1/2043	4,981	5,333	4,556
FED HM LN PC POOL Q15105	3.50	2/1/2043	548,256	547,491	501,476
FED HM LN PC POOL Q15287	3.50	1/1/2043	125,874	125,699	115,125
FED HM LN PC POOL Q15499	3.50	2/1/2043	1,579,557	1,691,224	1,444,765
FED HM LN PC POOL Q16336	3.50	3/1/2043	803,521	860,363	734,943
FED HM LN PC POOL Q16644	3.50	3/1/2043	8,515	9,118	7,789
FED HM LN PC POOL Q16849	4.00	4/1/2043	966,399	1,039,586	906,281
FED HM LN PC POOL Q17192	3.50	4/1/2043	1,608,981	1,722,951	1,471,661
FED HM LN PC POOL Q17550	3.50	4/1/2043	667,186	713,328	610,244
FED HM LN PC POOL Q17648	3.50	4/1/2043	5,194	5,142	4,750
FED HM LN PC POOL Q18134	3.50	5/1/2043	2,712,707	2,823,513	2,480,784
FED HM LN PC POOL Q18479	4.00	5/1/2043	1,009,546	1,097,364	946,665
FED HM LN PC POOL Q18499	4.00	5/1/2043	1,358,559	1,459,340	1,273,939
FED HM LN PC POOL Q19289	4.00	6/1/2043	832,257	894,041	780,484

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FED HM LN PC POOL Q20131	3.50	7/1/2043	2,110	2,256	1,930
FED HM LN PC POOL Q21243	3.50	8/1/2043	152,943	159,737	139,890
FED HM LN PC POOL Q22089	4.00	10/1/2043	827,765	898,710	776,207
FED HM LN PC POOL Q22593	4.00	10/1/2043	1,890,018	2,055,029	1,772,296
FED HM LN PC POOL Q22663	4.00	10/1/2043	155,376	164,330	145,711
FED HM LN PC POOL Q23277	4.00	12/1/2043	233,913	247,017	219,316
FED HM LN PC POOL Q23332	4.00	12/1/2043	828,604	901,056	777,058
FED HM LN PC POOL Q23341	4.00	11/1/2043	784,976	852,503	736,144
FED HM LN PC POOL Q24189	4.00	1/1/2039	942,676	1,020,534	883,961
FED HM LN PC POOL Q24519	4.00	1/1/2044	687,187	746,279	644,438
FED HM LN PC POOL Q24521	4.00	1/1/2044	479,902	513,424	450,049
FED HM LN PC POOL Q24754	4.00	2/1/2039	366,587	396,232	343,334
FED HM LN PC POOL Q25223	4.00	3/1/2039	276,821	299,739	259,263
FED HM LN PC POOL Q26024	4.00	5/1/2039	87,480	93,804	82,025
FED HM LN PC POOL Q29009	4.00	10/1/2039	183,113	194,589	176,392
FED HM LN PC POOL Q29056	4.00	10/1/2044	52,222	54,084	48,926
FED HM LN PC POOL Q29974	4.00	11/1/2039	255,505	276,790	239,241
FED HM LN PC POOL Q30023	3.50	11/1/2044	59,964	62,836	54,847
FED HM LN PC POOL Q30380	4.00	12/1/2039	6,034	6,449	5,999
FED HM LN PC POOL Q31111	3.50	1/1/2045	29,026	30,371	26,550
FED HM LN PC POOL Q32954	3.00	4/1/2045	39,590	41,599	34,717
FED HM LN PC POOL Q33094	3.50	5/1/2045	211	224	191
FED HM LN PC POOL Q33538	4.00	5/1/2045	874,541	933,150	817,797
FED HM LN PC POOL Q33712	3.50	5/1/2045	207,569	217,061	188,253
FED HM LN PC POOL Q33839	3.50	6/1/2045	6,716,377	7,127,408	6,090,232
FED HM LN PC POOL Q33925	4.00	6/1/2045	90,284	97,334	84,427
FED HM LN PC POOL Q34077	3.50	6/1/2041	597,328	632,738	541,642
FED HM LN PC POOL Q34167	4.00	6/1/2045	180,824	195,230	169,085
FED HM LN PC POOL Q34469	4.00	6/1/2045	651,858	696,669	609,528
FED HM LN PC POOL Q34781	4.00	7/1/2045	2,193,385	2,365,590	2,050,952
FED HM LN PC POOL Q34871	3.50	7/1/2045	882,617	942,343	800,520
FED HM LN PC POOL Q34896	3.50	7/1/2040	1,287,681	1,371,075	1,167,635
FED HM LN PC POOL Q34954	3.50	7/1/2045	478,279	509,029	433,953
FED HM LN PC POOL Q34967	4.00	7/1/2045	93,455	97,427	87,368
FED HM LN PC POOL Q35069	4.00	8/1/2045	1,780	1,921	1,664
FED HM LN PC POOL Q35511	3.50	8/1/2040	5,607,331	5,983,038	5,084,578
FED HM LN PC POOL Q36624	3.50	10/1/2045	2,347,769	2,493,039	2,128,894
FED HM LN PC POOL Q36970	4.00	10/1/2045	222,103	238,926	207,695
FED HM LN PC POOL Q37418	3.50	11/1/2045	7,073,138	7,473,349	6,414,899
FED HM LN PC POOL Q37485	3.00	11/1/2045	24,265	25,482	21,278
FED HM LN PC POOL Q37993	4.00	12/1/2045	514,697	536,470	481,172
FED HM LN PC POOL Q38945	4.00	2/1/2046	43,753	46,658	40,912
FED HM LN PC POOL Q39499	4.00	3/1/2046	50,650	54,506	47,326
FED HM LN PC POOL Q40366	3.50	5/1/2046	146,080	154,038	131,777
FED HM LN PC POOL Q40927	4.00	6/1/2046	275,646	285,642	257,472
FED HM LN PC POOL Q41537	3.00	7/1/2046	3,047,088	3,198,065	2,665,294
FED HM LN PC POOL Q41898	3.50	7/1/2046	407,517	428,371	367,668
FED HM LN PC POOL Q42089	4.00	7/1/2046	96,573	100,085	90,200
FED HM LN PC POOL Q42278	3.50	8/1/2046	44,073	46,359	39,783

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FED HM LN PC POOL Q43428	3.00	8/1/2046	1,799,882	1,890,184	1,574,360
FED HM LN PC POOL Q43618	3.00	10/1/2046	337,636	354,502	295,331
FED HM LN PC POOL Q43734	3.00	10/1/2046	396,000	415,795	346,382
FED HM LN PC POOL Q44033	3.00	11/1/2046	3,034,444	3,176,983	2,654,235
FED HM LN PC POOL Q44452	3.00	11/1/2046	428,409	449,205	374,730
FED HM LN PC POOL Q44569	3.00	11/1/2046	139,503	146,122	122,023
FED HM LN PC POOL Q44652	3.00	12/1/2046	1,948,012	2,046,192	1,703,930
FED HM LN PC POOL Q44655	3.00	12/1/2046	266,782	280,026	233,354
FED HM LN PC POOL Q44663	3.00	11/1/2046	4,958,620	5,205,233	4,337,315
FED HM LN PC POOL Q44665	3.00	11/1/2046	769,497	806,627	673,081
FED HM LN PC POOL Q44813	3.00	12/1/2046	26,734	28,061	23,384
FED HM LN PC POOL Q45094	3.00	12/1/2046	80,616	84,624	70,515
FED HM LN PC POOL Q45176	3.00	1/1/2047	61,863	64,957	54,112
FED HM LN PC POOL Q45199	4.00	1/1/2047	62,367	66,831	58,275
FED HM LN PC POOL Q45252	3.00	1/1/2047	978,890	1,027,793	856,237
FED HM LN PC POOL Q45511	3.00	1/1/2047	50,268	52,755	43,970
FED HM LN PC POOL Q45638	3.00	1/1/2047	239,307	251,079	209,323
FED HM LN PC POOL Q45644	3.00	1/1/2047	4,091,080	4,293,158	3,578,476
FED HM LN PC POOL Q45735	3.00	1/1/2047	15,804,462	16,570,081	13,824,196
FED HM LN PC POOL Q45872	3.00	1/1/2047	314,272	329,449	274,895
FED HM LN PC POOL Q45878	3.00	12/1/2046	2,161,592	2,266,326	1,890,749
FED HM LN PC POOL Q45930	3.00	2/1/2047	24,308	25,502	21,263
FED HM LN PC POOL Q46241	3.00	1/1/2047	123,039	129,579	107,623
FED HM LN PC POOL Q46272	3.00	2/1/2047	7,891,909	8,277,435	6,903,069
FED HM LN PC POOL Q46441	3.00	2/1/2047	1,661,850	1,743,578	1,453,624
FED HM LN PC POOL Q49504	3.50	7/1/2047	12,968,456	13,523,735	11,734,632
FED HM LN PC POOL Q51109	3.50	10/1/2047	521,529	508,174	470,284
FED HM LN PC POOL Q51334	4.00	10/1/2047	46,153	46,759	42,952
FED HM LN PC POOL Q51789	4.00	11/1/2047	3,514,456	3,789,482	3,272,000
FED HM LN PC POOL Q51914	3.50	11/1/2047	161,149	157,020	145,315
FED HM LN PC POOL Q52081	3.50	11/1/2047	242,744	236,555	218,893
FED HM LN PC POOL Q52189	3.50	11/1/2047	238,848	232,728	215,379
FED HM LN PC POOL Q52315	4.00	11/1/2047	7,450,025	8,274,640	6,959,528
FED HM LN PC POOL Q52554	4.00	11/1/2047	812,801	863,411	756,406
FED HM LN PC POOL Q52562	3.50	12/1/2047	617,627	601,790	556,939
FED HM LN PC POOL Q52890	3.50	12/1/2047	3,189,298	3,282,982	2,875,889
FED HM LN PC POOL Q53499	4.00	1/1/2048	3,295,951	3,541,438	3,068,569
FED HM LN PC POOL Q53571	3.50	1/1/2048	216,990	211,422	195,669
FED HM LN PC POOL Q54646	3.50	3/1/2048	103,793	101,166	93,523
FED HM LN PC POOL Q54667	4.00	3/1/2048	912,843	966,933	849,081
FED HM LN PC POOL Q54740	3.50	3/1/2048	166,477	162,200	150,005
FED HM LN PC POOL Q54743	3.50	3/1/2048	2,963,224	2,887,463	2,670,021
FED HM LN PC POOL Q54812	3.50	3/1/2048	20,498,716	21,824,059	18,473,489
FED HM LN PC POOL Q54832	3.50	3/1/2048	4,179,660	4,072,798	3,766,094
FED HM LN PC POOL Q54925	4.00	3/1/2048	2,633,332	2,818,544	2,449,809
FED HM LN PC POOL Q55052	3.50	4/1/2048	969,826	944,891	873,864
FED HM LN PC POOL Q55220	3.50	4/1/2048	231,693	225,735	208,767
FED HM LN PC POOL Q55303	4.00	4/1/2048	20,314,577	21,783,625	18,898,811
FED HM LN PC POOL Q55650	3.50	4/1/2048	209,846	204,450	189,080

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FED HM LN PC POOL Q56064	4.00	5/1/2048	43,365	45,893	40,337
FED HM LN PC POOL Q56195	4.00	5/1/2048	858,355	869,684	797,937
FED HM LN PC POOL Q56225	3.50	5/1/2048	480,084	467,732	432,580
FED HM LN PC POOL Q56369	3.50	5/1/2048	5,786,943	5,638,790	5,214,340
FED HM LN PC POOL Q57797	4.00	8/1/2048	906,740	918,731	843,418
FED HM LN PC POOL Q57834	4.00	8/1/2048	33,101,636	35,316,358	30,794,714
FED HM LN PC POOL Q58277	3.50	9/1/2048	1,040,641	1,013,796	937,662
FED HM LN PC POOL Q58413	4.00	9/1/2048	9,954,237	10,102,883	9,260,505
FED HM LN PC POOL Q58478	4.00	9/1/2048	20,000,028	21,337,901	18,606,184
FED HM LN PC POOL Q58648	4.00	9/1/2048	2,325,858	2,360,297	2,163,764
FED HM LN PC POOL Q58741	4.00	9/1/2048	1,337,738	1,427,474	1,244,508
FED HM LN PC POOL Q58806	4.00	8/1/2048	499,086	503,900	464,304
FED HM LN PC POOL Q58974	4.00	10/1/2048	1,320,334	1,325,371	1,228,317
FED HM LN PC POOL Q59044	4.50	9/1/2048	13,167,401	13,529,489	12,680,667
FED HM LN PC POOL Q59065	4.00	10/1/2048	18,560,550	18,631,355	17,267,026
FED HM LN PC POOL Q59077	4.00	10/1/2048	2,916,231	2,927,356	2,712,993
FED HM LN PC POOL Q59367	4.00	10/1/2048	6,504,755	6,527,851	6,051,425
FED HM LN PC POOL Q59742	4.00	11/1/2048	21,691,540	21,814,837	20,179,811
FED HM LN PC POOL Q59962	3.50	7/1/2048	22,886,645	23,584,899	20,752,999
FED HM LN PC POOL Q63540	3.50	5/1/2049	2,142,950	2,208,606	1,924,250
FED HM LN PC POOL QA0958	3.00	7/1/2049	2,013,136	2,125,959	1,744,876
FED HM LN PC POOL QA1204	3.00	7/1/2049	5,869,937	5,914,703	5,080,442
FED HM LN PC POOL QA1207	3.00	7/1/2049	5,135,230	5,179,749	4,450,936
FED HM LN PC POOL QA2505	3.00	9/1/2049	8,823,546	7,490,894	7,613,341
FED HM LN PC POOL QA4907	3.00	6/1/2049	2,537,506	2,623,718	2,213,896
FED HM LN PC POOL QA6656	3.00	2/1/2050	5,661,730	4,858,063	4,884,754
FED HM LN PC POOL QA9424	2.50	5/1/2050	1,004,631	846,208	843,422
FED HM LN PC POOL QA9842	2.50	5/1/2050	2,514,813	2,118,245	2,110,494
FED HM LN PC POOL QB0875	2.50	7/1/2050	1,823,081	1,535,573	1,529,412
FED HM LN PC POOL QB2170	2.50	8/1/2050	1,029,276	866,948	862,840
FED HM LN PC POOL QB2765	2.50	9/1/2050	18,187,642	19,071,126	14,992,366
FED HM LN PC POOL QB2834	2.50	9/1/2050	3,094,168	2,606,167	2,593,835
FED HM LN PC POOL QB3887	2.50	9/1/2050	3,987,114	3,358,282	3,341,159
FED HM LN PC POOL QB5146	2.00	11/1/2050	4,877,339	3,875,739	3,863,780
FED HM LN PC POOL QB6055	1.50	12/1/2050	1,787,742	1,308,602	1,351,485
FED HM LN PC POOL QB6503	2.50	11/1/2050	1,084,400	913,360	908,046
FED HM LN PC POOL QB6635	2.50	12/1/2050	507,281	427,266	424,782
FED HM LN PC POOL QB6725	2.50	12/1/2050	923,045	777,450	772,646
FED HM LN PC POOL QB6834	2.50	12/1/2050	11,931,145	12,508,055	9,809,295
FED HM LN PC POOL QB7011	2.50	12/1/2050	6,240,705	6,442,715	5,162,877
FED HM LN PC POOL QB7033	2.50	12/1/2050	2,792,156	2,351,741	2,337,209
FED HM LN PC POOL QB7592	2.50	1/1/2051	26,145,473	27,298,147	21,487,636
FED HM LN PC POOL QB8063	2.50	1/1/2051	6,711,415	7,017,040	5,517,849
FED HM LN PC POOL QB8159	2.50	1/1/2051	2,154,009	1,744,632	1,772,250
FED HM LN PC POOL QB8670	2.50	2/1/2051	23,528,821	24,645,812	19,337,143
FED HM LN PC POOL QB9659	2.50	3/1/2051	1,039,404	857,894	865,377
FED HM LN PC POOL QC0145	2.00	3/1/2051	9,109,408	7,198,573	7,274,932
FED HM LN PC POOL QC0393	3.00	4/1/2051	5,684,895	4,885,027	4,941,512
FED HM LN PC POOL QC0394	3.00	4/1/2051	4,136,803	3,554,753	3,585,759

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FED HM LN PC POOL QC0400	3.00	4/1/2051	1,529,958	1,314,692	1,332,917
FED HM LN PC POOL QC1643	2.50	4/1/2051	956,039	990,493	791,323
FED HM LN PC POOL QC1698	2.50	3/1/2051	962,320	996,989	792,282
FED HM LN PC POOL QC1899	1.50	5/1/2046	18,448,242	18,247,224	13,774,852
FED HM LN PC POOL QC2170	1.50	5/1/2051	3,644,317	3,591,675	2,729,079
FED HM LN PC POOL QC3134	1.50	6/1/2051	939,770	687,291	711,416
FED HM LN PC POOL QC3135	1.50	6/1/2051	839,302	613,815	635,449
FED HM LN PC POOL QC5537	2.50	8/1/2051	26,481,466	27,392,864	21,731,000
FED HM LN PC POOL QC6342	2.50	9/1/2051	9,120,268	9,440,707	7,527,484
FED HM LN PC POOL QC7270	2.50	9/1/2051	19,218,485	19,889,640	15,764,965
FED HM LN PC POOL QC9224	2.00	10/1/2051	2,739,930	2,634,914	2,164,289
FED HM LN PC POOL QD2068	2.00	12/1/2051	91,567,611	91,227,260	72,324,737
FED HM LN PC POOL QD6061	2.00	1/1/2052	28,185,344	27,596,505	22,301,122
FED HM LN PC POOL QD6064	2.00	2/1/2052	11,209,128	10,971,672	8,850,499
FED HM LN PC POOL QD6081	3.00	2/1/2052	17,061,284	17,431,289	14,570,588
FED HM LN PC POOL QD6091	3.00	1/1/2052	15,911,795	16,273,920	13,650,194
FED HM LN PC POOL QD8418	2.00	3/1/2052	362,568	350,342	288,106
FED HM LN PC POOL QD9168	2.50	3/1/2052	19,695,063	16,352,610	16,210,101
FED HM LN PC POOL QD9315	2.50	4/1/2052	1,623,829	1,329,222	1,343,778
FED HM LN PC POOL QE1164	2.50	4/1/2052	989,678	810,123	821,515
FED HM LN PC POOL QF2437	5.50	10/1/2052	12,926,546	13,097,977	12,892,818
FED HM LN PC POOL QF6185	5.00	1/1/2053	15,646,637	15,622,152	15,143,298
FED HM LN PC POOL QF8175	7.00	2/1/2053	735,663	768,741	767,336
FED HM LN PC POOL QG0464	6.00	4/1/2053	9,572,205	9,734,508	9,596,388
FED HM LN PC POOL QG0779	6.00	4/1/2053	19,611,197	19,766,277	19,659,967
FED HM LN PC POOL QH2129	6.50	10/1/2053	10,359,488	10,551,203	10,723,887
FED HM LN PC POOL QH2149	6.50	10/1/2053	18,911,571	19,185,221	19,514,421
FED HM LN PC POOL QH2154	5.50	9/1/2053	48,561,241	46,945,195	47,877,202
FED HM LN PC POOL QH2158	6.50	10/1/2053	25,788,496	26,177,366	26,702,325
FED HM LN PC POOL QH3158	6.50	10/1/2053	5,256,207	5,396,471	5,442,463
FED HM LN PC POOL QH4110	7.00	11/1/2053	2,173,172	2,270,905	2,259,432
FED HM LN PC POOL QH4128	7.00	11/1/2053	9,676,101	9,939,418	10,020,173
FED HM LN PC POOL QH4135	7.00	11/1/2053	9,415,754	9,757,871	9,801,759
FED HM LN PC POOL QH4147	6.50	11/1/2053	24,224,696	24,871,178	24,823,840
FED HM LN PC POOL QH4968	7.00	11/1/2053	1,327,836	1,387,552	1,387,070
FED HM LN PC POOL QH5964	7.00	11/1/2053	6,995,345	7,223,746	7,245,067
FED HM LN PC POOL QH5965	6.50	12/1/2053	30,760,084	31,373,032	31,424,583
FED HM LN PC POOL QH6342	7.00	12/1/2053	4,713,476	4,925,457	4,914,789
FED HM LN PC POOL QH6348	7.00	12/1/2053	4,726,915	4,939,501	4,928,802
FED HM LN PC POOL QH7320	7.00	12/1/2053	1,158,254	1,210,344	1,207,723
FED HM LN PC POOL QH7444	7.00	1/1/2054	3,424,279	3,578,284	3,559,855
FED HM LN PC POOL QH7652	7.00	1/1/2054	11,252,423	11,987,915	11,904,814
FED HM LN PC POOL QH7676	7.00	1/1/2054	9,385,038	9,721,252	9,720,069
FED HM LN PC POOL QH7677	7.00	1/1/2054	18,196,844	19,226,725	19,135,171
FED HM LN PC POOL QH7761	7.00	1/1/2054	18,967,701	19,820,763	19,777,814
FED HM LN PC POOL QH8323	7.00	1/1/2054	5,883,551	6,148,160	6,134,838
FED HM LN PC POOL QH8763	7.00	1/1/2054	4,935,658	5,157,636	5,146,460
FED HM LN PC POOL QI0025	7.00	2/1/2054	1,572,879	1,643,620	1,644,181
FED HM LN PC POOL QI0200	7.00	1/1/2054	4,156,407	4,343,339	4,333,928

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FED HM LN PC POOL QI0901	6.50	3/1/2054	9,604,698	10,021,794	9,942,547
FED HM LN PC POOL QI0902	7.00	3/1/2054	12,654,226	13,197,391	13,172,993
FED HM LN PC POOL QI0903	7.00	3/1/2054	7,926,446	8,371,506	8,335,176
FED HM LN PC POOL QI0905	7.00	3/1/2054	10,302,936	10,830,436	10,807,485
FED HM LN PC POOL QI0907	7.00	2/1/2054	7,127,170	7,575,020	7,540,388
FED HM LN PC POOL QI0924	7.00	3/1/2054	8,249,597	8,658,888	8,626,209
FED HM LN PC POOL QI0933	6.50	3/1/2054	10,544,465	10,950,180	10,880,594
FED HM LN PC POOL QI0939	7.00	2/1/2054	7,125,479	7,408,729	7,391,848
FED HM LN PC POOL QI0940	6.50	2/1/2054	7,276,917	7,518,631	7,472,550
FED HM LN PC POOL QI0941	6.50	2/1/2054	7,205,451	7,464,852	7,410,945
FED HM LN PC POOL QI0944	6.50	3/1/2054	14,993,614	15,672,562	15,591,151
FED HM LN PC POOL QI0947	7.00	3/1/2054	7,048,419	7,531,126	7,482,983
FED HM LN PC POOL QI1005	7.00	2/1/2054	2,284,564	2,387,313	2,381,451
FED HM LN PC POOL QI4953	6.50	5/1/2054	7,484,923	7,701,189	7,699,728
FED HM LN PC POOL QI4954	6.50	5/1/2054	7,282,788	7,582,708	7,615,377
FED HM LN PC POOL QI8827	7.00	6/1/2054	3,954,854	4,111,277	4,095,094
FED HM LN PC POOL QK0571	2.00	12/1/2040	26,106,635	26,992,697	21,915,614
FED HM LN PC POOL QK0575	2.00	12/1/2040	19,361,097	20,018,215	16,252,969
FED HM LN PC POOL QK0599	2.00	1/1/2041	24,449,829	25,280,402	20,524,783
FED HM LN PC POOL QK0839	2.00	6/1/2041	23,438,930	23,879,293	19,643,672
FED HM LN PC POOL QK1092	2.50	9/1/2041	10,992,167	11,421,333	9,468,223
FED HM LN PC POOL QK1219	2.50	11/1/2041	19,976,387	20,627,274	17,198,237
FED HM LN PC POOL QK1278	2.50	1/1/2042	14,647,992	15,053,435	12,604,534
FED HM LN PC POOL QK1392	2.50	2/1/2042	32,196,748	32,403,940	27,677,498
FED HM LN PC POOL QK1424	3.00	3/1/2042	20,300,385	20,697,511	18,049,821
FED HM LN PC POOL QN0571	2.00	9/1/2034	559,887	576,476	492,559
FED HM LN PC POOL RA2643	2.50	6/1/2050	82,872,456	85,633,277	68,741,173
FED HM LN PC POOL RA2790	2.50	6/1/2050	34,462,259	29,001,180	28,491,070
FED HM LN PC POOL RA2894	2.50	6/1/2050	13,146,283	10,866,221	10,868,460
FED HM LN PC POOL RA2903	3.00	6/1/2050	17,468,885	15,146,467	15,051,974
FED HM LN PC POOL RA3060	3.00	7/1/2050	80,503,702	66,828,110	69,426,927
FED HM LN PC POOL RA3173	3.00	7/1/2050	6,675,348	5,707,172	5,746,136
FED HM LN PC POOL RA3382	3.00	8/1/2050	80,604,816	69,311,990	68,766,811
FED HM LN PC POOL RA3575	2.00	9/1/2050	9,861,414	7,853,620	7,830,080
FED HM LN PC POOL RA3662	2.50	10/1/2050	4,295,186	3,423,824	3,545,665
FED HM LN PC POOL RA4524	1.50	2/1/2051	49,988,219	36,771,245	37,408,285
FED HM LN PC POOL RA4636	1.50	2/1/2051	37,136,777	26,718,888	28,064,393
FED HM LN PC POOL RA5247	2.00	5/1/2051	156,165,021	157,743,547	123,535,211
FED HM LN PC POOL RA5560	2.50	7/1/2051	1,077,863	855,023	889,529
FED HM LN PC POOL RA5731	2.00	8/1/2051	2,350,055	1,788,369	1,857,115
FED HM LN PC POOL RA5855	2.50	9/1/2051	22,491,427	23,324,678	18,482,482
FED HM LN PC POOL RA5923	2.50	9/1/2051	206,742,505	214,013,703	169,828,079
FED HM LN PC POOL RA6020	2.50	10/1/2051	185,504,356	191,778,127	152,382,058
FED HM LN PC POOL RA6051	2.50	7/1/2051	1,136,185	1,171,891	932,101
FED HM LN PC POOL RA6059	2.50	9/1/2051	5,847,233	6,029,232	4,793,606
FED HM LN PC POOL RA6440	2.00	12/1/2051	212,919,404	212,127,996	168,174,529
FED HM LN PC POOL RA6508	2.00	12/1/2051	218,847,077	219,019,151	172,856,506
FED HM LN PC POOL RA6844	3.00	2/1/2052	2,574,404	2,620,697	2,208,080
FED HM LN PC POOL RA6845	3.00	12/1/2051	1,148,623	1,169,474	982,716

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FED HM LN PC POOL RA6847	3.00	1/1/2052	999,161	1,020,536	859,072
FED HM LN PC POOL RA6848	3.00	1/1/2052	2,297,225	2,338,854	1,963,000
FED HM LN PC POOL RA6849	3.00	1/1/2052	7,282,883	7,413,813	6,230,909
FED HM LN PC POOL RA7007	2.00	3/1/2052	44,211,109	42,517,799	34,824,417
FED HM LN PC POOL RA7200	2.50	4/1/2052	7,005,238	5,663,218	5,790,128
FED HM LN PC POOL RB0713	2.00	12/1/2041	37,728,336	37,022,860	31,769,415
FED HM LN PC POOL RB5100	2.00	2/1/2041	55,641,488	57,367,295	46,696,191
FED HM LN PC POOL RB5111	2.00	5/1/2041	74,529,481	75,663,337	62,478,873
FED HM LN PC POOL RB5153	2.00	4/1/2042	51,033,389	46,346,866	42,460,849
FED HM LN PC POOL RJ0019	7.00	10/1/2053	20,699,038	21,331,880	21,437,960
FED HM LN PC POOL RJ0103	6.50	10/1/2053	62,573,927	62,916,256	64,525,328
FED HM LN PC POOL RJ0107	6.50	10/1/2053	19,510,931	19,640,730	20,185,545
FED HM LN PC POOL RJ0108	6.50	10/1/2053	45,850,884	45,724,153	46,841,384
FED HM LN PC POOL RJ0112	6.50	10/1/2053	46,763,450	46,719,771	47,808,036
FED HM LN PC POOL RJ0195	6.50	11/1/2053	89,935,675	89,880,652	92,740,368
FED HM LN PC POOL RJ0199	6.50	11/1/2053	58,150,268	58,112,533	60,160,886
FED HM LN PC POOL RJ0204	7.00	11/1/2053	11,514,280	12,053,533	12,027,923
FED HM LN PC POOL RJ0512	6.50	12/1/2053	23,673,181	24,191,508	24,201,985
FED HM LN PC POOL RJ0513	6.50	12/1/2053	48,625,637	50,047,118	49,711,819
FED HM LN PC POOL RJ0532	7.00	12/1/2053	55,939,869	58,594,483	58,435,306
FED HM LN PC POOL RJ0659	6.50	1/1/2054	48,174,593	50,077,037	49,840,290
FED HM LN PC POOL RJ0848	6.50	2/1/2054	49,299,273	51,102,376	50,836,697
FED HM LN PC POOL RJ0852	6.50	2/1/2054	42,593,730	44,286,048	44,066,462
FED HM LN PC POOL RJ0858	6.50	2/1/2054	41,798,959	42,937,058	42,732,650
FED HM LN PC POOL RJ0860	7.00	2/1/2054	16,628,613	17,417,754	17,370,403
FED HM LN PC POOL RJ0864	7.00	2/1/2054	12,693,649	13,332,381	13,289,522
FED HM LN PC POOL RJ0867	7.00	2/1/2054	35,861,612	37,136,789	37,141,813
FED HM LN PC POOL RJ1092	7.00	3/1/2054	15,408,360	16,139,606	16,095,716
FED HM LN PC POOL RJ1095	7.00	3/1/2054	11,882,527	12,461,033	12,432,892
FED HM LN PC POOL RJ1545	7.00	5/1/2054	16,694,732	17,444,580	17,465,112
FED HM LN PC POOL RJ1800	7.00	6/1/2054	9,949,434	10,450,744	10,433,819
FED HM LN PC POOL RJ1803	7.00	6/1/2054	18,226,140	18,802,589	18,793,932
FED HM LN PC POOL SB8504	2.50	10/1/2035	69,636,512	63,588,504	63,625,659
FED HM LN PC POOL SB8511	2.00	5/1/2036	60,713,653	54,584,752	53,818,615
FED HM LN PC POOL SC0396	3.00	5/1/2040	30,508,176	27,938,869	27,199,921
FED HM LN PC POOL SD0007	3.00	3/1/2049	195,194,215	197,791,467	170,301,016
FED HM LN PC POOL SD0018	3.00	6/1/2049	43,999,252	46,065,719	38,388,009
FED HM LN PC POOL SD0039	4.00	2/1/2046	3,938,652	4,311,945	3,709,013
FED HM LN PC POOL SD0120	3.00	10/1/2049	11,312,100	11,576,454	9,947,682
FED HM LN PC POOL SD0121	3.00	10/1/2049	8,417,018	8,592,601	7,370,669
FED HM LN PC POOL SD0145	3.00	8/1/2047	50,234,305	52,707,621	43,882,797
FED HM LN PC POOL SD0526	1.50	1/1/2051	25,301,563	19,556,789	19,098,981
FED HM LN PC POOL SD0563	2.50	3/1/2051	28,093,083	29,112,824	23,088,278
FED HM LN PC POOL SD0704	2.50	10/1/2051	46,581,469	37,904,717	38,918,164
FED HM LN PC POOL SD0792	2.00	12/1/2051	52,222,031	50,904,230	41,247,605
FED HM LN PC POOL SD0793	2.00	12/1/2051	20,416,798	19,901,589	16,126,222
FED HM LN PC POOL SD0833	2.00	1/1/2052	79,030,401	77,211,790	62,531,316
FED HM LN PC POOL SD0851	2.50	1/1/2052	39,522,468	39,590,679	32,603,107
FED HM LN PC POOL SD0852	2.50	2/1/2052	117,794,098	117,963,553	97,171,398

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FED HM LN PC POOL SD0870	2.00	2/1/2052	61,860,280	60,374,137	48,843,617
FED HM LN PC POOL SD1903	6.00	11/1/2052	19,789,827	20,054,478	19,909,770
FED HM LN PC POOL SD2734	3.00	4/1/2053	12,574,159	10,358,086	10,693,935
FED HM LN PC POOL SD3430	6.50	6/1/2053	38,824,593	39,067,990	40,225,567
FED HM LN PC POOL SD3524	3.00	9/1/2050	12,669,704	10,427,110	10,905,041
FED HM LN PC POOL SD3576	3.00	1/1/2052	74,806,777	64,580,235	64,381,016
FED HM LN PC POOL SD3607	2.00	3/1/2052	8,885,169	6,752,697	7,094,856
FED HM LN PC POOL SD3741	6.50	9/1/2053	47,734,214	48,287,402	49,222,831
FED HM LN PC POOL SD4032	6.50	10/1/2053	28,434,476	28,525,802	29,447,748
FED HM LN PC POOL SD4118	7.00	9/1/2053	20,156,715	21,359,993	21,325,356
FED HM LN PC POOL SD4228	2.00	3/1/2052	5,600,100	4,379,573	4,482,224
FED HM LN PC POOL SD4408	7.00	12/1/2053	26,751,904	27,859,775	27,945,287
FED HM LN PC POOL SD4606	2.50	4/1/2052	9,195,373	7,720,009	7,699,943
FED HM LN PC POOL SD4616	6.50	1/1/2054	79,702,548	82,973,000	82,458,363
FED HM LN PC POOL SD4617	6.50	1/1/2054	99,369,879	103,058,596	102,805,717
FED HM LN PC POOL SD4640	7.00	1/1/2054	25,585,171	26,891,076	26,849,924
FED HM LN PC POOL SD4680	1.50	10/1/2051	41,794,227	31,222,732	31,209,967
FED HM LN PC POOL SD4688	6.50	2/1/2054	68,343,790	71,285,318	70,948,013
FED HM LN PC POOL SD4757	7.00	1/1/2054	85,041,855	88,987,912	89,033,939
FED HM LN PC POOL SD4760	7.00	1/1/2054	39,785,885	41,941,228	41,752,623
FED HM LN PC POOL SD4808	7.00	1/1/2054	14,040,912	14,759,309	14,734,998
FED HM LN PC POOL SD4920	7.00	2/1/2054	20,865,336	22,250,325	22,110,109
FED HM LN PC POOL SD4921	7.00	1/1/2054	13,320,312	14,146,621	14,068,791
FED HM LN PC POOL SD4981	7.00	2/1/2054	41,966,853	44,344,273	44,072,248
FED HM LN PC POOL SD5021	7.00	2/1/2054	8,589,238	8,933,929	8,993,601
FED HM LN PC POOL SD5026	7.00	2/1/2054	11,855,238	12,535,781	12,510,250
FED HM LN PC POOL SD5099	2.50	3/1/2052	92,508,304	74,211,004	76,578,288
FED HM LN PC POOL SD5282	6.50	11/1/2053	38,266,278	39,725,180	39,579,831
FED HM LN PC POOL SD5284	2.50	3/1/2052	9,781,971	7,874,565	8,138,594
FED HM LN PC POOL SD5408	6.50	5/1/2054	45,497,165	47,107,354	47,115,148
FED HM LN PC POOL SD5411	7.00	5/1/2054	14,680,548	15,411,246	15,357,983
FED HM LN PC POOL SD7502	3.50	7/1/2049	62,240,645	64,840,346	55,904,736
FED HM LN PC POOL SD7503	3.50	8/1/2049	102,708,645	106,141,712	92,410,686
FED HM LN PC POOL SD7504	3.50	8/1/2049	212,597,541	218,934,622	190,641,561
FED HM LN PC POOL SD7515	3.00	5/1/2050	54,409,400	58,323,234	47,645,579
FED HM LN PC POOL SD7537	2.00	3/1/2051	376,602,498	380,280,672	298,619,148
FED HM LN PC POOL SD7550	3.00	2/1/2052	193,617,604	164,354,239	167,946,285
FED HM LN PC POOL SD8005	3.50	8/1/2049	200,449	204,630	179,547
FED HM LN PC POOL SD8016	3.00	10/1/2049	18,637	19,423	16,079
FED HM LN PC POOL SD8030	3.00	12/1/2049	265,634	272,596	229,180
FED HM LN PC POOL SD8104	1.50	11/1/2050	151,786,832	115,817,202	113,446,084
FED HM LN PC POOL SD8112	1.50	12/1/2050	110,370,604	78,946,405	82,482,876
FED HM LN PC POOL SD8145	1.50	5/1/2051	4,337,356	3,240,397	3,238,598
FED HM LN PC POOL SD8275	4.50	12/1/2052	300,513,988	289,446,255	283,399,644
FED HM LN PC POOL SD8349	5.50	8/1/2053	17,749,617	17,670,441	17,500,694
FED HM LN PC POOL SI2059	2.00	9/1/2050	70,658,640	55,863,725	55,799,835
FED HM LN PC POOL SI2060	2.00	9/1/2050	69,626,801	56,107,797	55,000,777
FED HM LN PC POOL SI2069	2.50	11/1/2050	87,671,902	74,745,537	72,345,847
FED HM LN PC POOL SI2072	2.00	9/1/2050	45,403,704	35,565,037	35,992,977

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL SI2092	2.50	10/1/2050	25,337,703	21,000,868	20,931,855
FED HM LN PC POOL SI2097	3.00	7/1/2050	17,726,215	15,523,686	15,264,191
FED HM LN PC POOL SI4002	2.50	10/1/2040	15,021,179	13,338,101	13,026,253
FED HM LN PC POOL V81760	4.00	5/1/2045	5,827	6,238	5,449
FED HM LN PC POOL V81932	3.50	10/1/2045	33,442,397	35,788,910	30,354,136
FED HM LN PC POOL V81990	4.00	10/1/2045	185,064	199,108	172,989
FED HM LN PC POOL V83155	4.50	4/1/2047	5,783,468	6,277,571	5,572,312
FED HM LN PC POOL V84064	3.50	12/1/2047	226,537	220,729	204,232
FED HM LN PC POOL V84479	4.50	7/1/2048	89,424,410	92,316,959	86,118,827
FED HM LN PC POOL V84887	4.50	11/1/2048	38,628,590	41,614,219	37,200,680
FED HM LN PC POOL V84888	4.50	11/1/2048	37,774,680	40,872,007	36,378,335
FED HM LN PC POOL V84889	4.50	11/1/2048	37,146,738	40,192,558	35,773,605
FED HM LN PC POOL Z60026	5.00	11/1/2024	200	201	199
FED HM LN PC POOL Z60045	5.00	1/1/2025	4,940	4,993	4,917
FED HM LN PC POOL ZA5285	3.50	3/1/2048	29,054,832	31,761,919	26,342,881
FED HM LN PC POOL ZA5405	3.00	1/1/2047	5,087,210	5,338,535	4,443,995
FED HM LN PC POOL ZA5430	3.50	5/1/2048	11,929,526	13,042,187	10,798,143
FED HM LN PC POOL ZJ1003	4.50	1/1/2041	469,369	513,837	455,869
FED HM LN PC POOL ZJ1049	4.50	1/1/2041	349,111	382,765	339,070
FED HM LN PC POOL ZL1861	4.50	8/1/2041	1,203,101	1,320,049	1,167,291
FED HM LN PC POOL ZL2183	4.50	10/1/2041	134,010	145,623	130,116
FED HM LN PC POOL ZL3023	4.00	4/1/2042	347,217	377,098	326,627
FED HM LN PC POOL ZL3122	4.00	5/1/2042	954,646	1,036,867	898,037
FED HM LN PC POOL ZL3305	4.00	7/1/2042	351,748	380,527	330,890
FED HM LN PC POOL ZL3368	4.00	7/1/2042	118,172	127,222	111,164
FED HM LN PC POOL ZL4493	3.00	12/1/2042	9,417	9,385	8,356
FED HM LN PC POOL ZL5134	3.00	3/1/2043	123,860	120,455	109,779
FED HM LN PC POOL ZM0434	3.00	11/1/2045	40,954	41,037	35,923
FED HM LN PC POOL ZM0496	3.00	11/1/2045	290,369	290,962	254,297
FED HM LN PC POOL ZM0578	3.00	12/1/2045	347,295	345,268	304,718
FED HM LN PC POOL ZM0811	3.50	2/1/2046	1,706,206	1,728,159	1,537,476
FED HM LN PC POOL ZM1274	3.50	5/1/2046	1,351,470	1,435,770	1,217,820
FED HM LN PC POOL ZM1348	3.00	7/1/2046	65,342	63,103	57,080
FED HM LN PC POOL ZM1779	3.00	9/1/2046	29,660,714	30,865,722	25,910,482
FED HM LN PC POOL ZM1825	3.00	8/1/2046	710,587	707,556	620,742
FED HM LN PC POOL ZM1979	3.00	10/1/2046	39,128	40,995	34,176
FED HM LN PC POOL ZM1991	3.00	10/1/2046	46,217	48,142	40,373
FED HM LN PC POOL ZM1998	3.00	11/1/2046	12,087	12,664	10,558
FED HM LN PC POOL ZM2089	3.00	11/1/2046	222,656	223,621	194,504
FED HM LN PC POOL ZM2161	3.00	12/1/2046	13,164,847	13,108,501	11,500,314
FED HM LN PC POOL ZM2168	3.00	11/1/2046	8,610,811	8,582,919	7,522,080
FED HM LN PC POOL ZM2195	3.00	12/1/2046	1,311,223	1,303,505	1,145,435
FED HM LN PC POOL ZM2285	3.00	12/1/2046	10,760,938	10,714,880	9,400,350
FED HM LN PC POOL ZM2296	3.50	12/1/2046	7,743	8,160	6,980
FED HM LN PC POOL ZM2365	3.00	11/1/2046	9,826	10,295	8,583
FED HM LN PC POOL ZM2428	3.00	1/1/2047	15,638	15,670	13,661
FED HM LN PC POOL ZM2429	3.00	1/1/2047	7,104,834	7,583,020	6,106,659
FED HM LN PC POOL ZM2443	3.00	1/1/2047	4,365,768	4,374,807	3,813,771
FED HM LN PC POOL ZM2542	3.00	2/1/2047	307,272	296,572	268,422

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FED HM LN PC POOL ZM2558	3.00	1/1/2047	42,430	42,518	37,066
FED HM LN PC POOL ZM2778	3.00	3/1/2047	12,557	12,120	10,956
FED HM LN PC POOL ZM3309	3.50	5/1/2047	3,352,509	3,482,047	3,024,638
FED HM LN PC POOL ZM4703	3.00	11/1/2047	1,842,883	1,778,288	1,607,860
FED HM LN PC POOL ZM5169	3.50	9/1/2047	7,095,969	7,756,801	6,447,898
FED HM LN PC POOL ZM5587	3.50	2/1/2048	3,975,989	4,274,558	3,587,143
FED HM LN PC POOL ZM6545	3.50	5/1/2048	1,825,299	1,995,531	1,652,190
FED HM LN PC POOL ZM7659	4.00	8/1/2048	10,338,266	11,119,981	9,613,699
FED HM LN PC POOL ZM8299	4.00	9/1/2048	7,717	7,758	7,168
FED HM LN PC POOL ZN4430	3.50	1/1/2049	1,960,927	1,984,977	1,767,007
FED HM LN PC POOL ZN4636	3.00	10/1/2048	6,573,568	6,884,777	5,735,238
FED HM LN PC POOL ZN4664	3.00	4/1/2047	37,907,977	39,744,216	33,114,981
FED HM LN PC POOL ZN5108	3.00	4/1/2049	147,227	148,359	127,022
FED HM LN PC POOL ZS2728	4.50	7/1/2039	6,450,256	7,055,558	6,268,623
FED HM LN PC POOL ZS3635	4.50	6/1/2041	2,390,056	2,649,632	2,324,093
FED HM LN PC POOL ZS3659	3.00	12/1/2042	8,031	8,222	7,126
FED HM LN PC POOL ZS3686	3.00	11/1/2042	20,461	20,390	18,159
FED HM LN PC POOL ZS4038	4.00	5/1/2042	2,220,178	2,424,871	2,096,895
FED HM LN PC POOL ZS4609	3.00	4/1/2045	26,928	26,982	23,582
FED HM LN PC POOL ZS4625	3.00	8/1/2045	6,879	6,892	6,024
FED HM LN PC POOL ZS4650	3.00	2/1/2046	36,019	36,093	31,545
FED HM LN PC POOL ZS4652	4.00	2/1/2046	16,095,650	17,314,844	15,032,094
FED HM LN PC POOL ZS4655	3.50	3/1/2046	5,610,463	5,951,488	5,055,634
FED HM LN PC POOL ZS4658	3.00	4/1/2046	4,685	4,801	4,092
FED HM LN PC POOL ZS4662	3.00	5/1/2046	1,803,023	1,892,305	1,575,053
FED HM LN PC POOL ZS4667	3.00	6/1/2046	2,816,018	2,799,553	2,459,967
FED HM LN PC POOL ZS4669	4.00	6/1/2046	18,692,329	20,111,136	17,435,899
FED HM LN PC POOL ZS4671	3.00	8/1/2046	30,694	29,642	26,813
FED HM LN PC POOL ZS4672	3.50	8/1/2046	4,443,228	4,500,645	4,003,828
FED HM LN PC POOL ZS4677	3.00	9/1/2046	5,060,179	5,041,500	4,420,382
FED HM LN PC POOL ZS4682	3.00	10/1/2046	13,285	12,829	11,605
FED HM LN PC POOL ZS4688	3.00	11/1/2046	171,489	171,312	149,806
FED HM LN PC POOL ZS4693	3.00	12/1/2046	2,334,810	2,445,458	2,039,602
FED HM LN PC POOL ZS4697	3.00	1/1/2047	2,085,733	2,118,598	1,822,018
FED HM LN PC POOL ZS4703	3.00	2/1/2047	8,578,435	9,007,211	7,493,798
FED HM LN PC POOL ZS4706	3.00	3/1/2047	411,357	411,337	359,346
FED HM LN PC POOL ZS4712	3.00	4/1/2047	30,264,276	31,070,369	26,437,731
FED HM LN PC POOL ZS4721	3.00	6/1/2047	538,689	564,546	469,990
FED HM LN PC POOL ZS4734	3.00	9/1/2047	8,296,828	8,375,815	7,238,730
FED HM LN PC POOL ZS4750	3.00	1/1/2048	16,185,618	16,390,158	14,121,459
FED HM LN PC POOL ZS4758	3.00	3/1/2048	4,004,690	4,144,642	3,493,970
FED HM LN PC POOL ZS4779	3.00	6/1/2048	3,720,579	3,850,647	3,216,548
FED HM LN PC POOL ZT0049	4.00	4/1/2044	8,685,320	9,436,572	8,170,070
FED HM LN PC POOL ZT0230	3.00	11/1/2046	8,136	7,857	7,108
FED HM LN PC POOL ZT0326	3.50	3/1/2048	23,975,797	26,209,597	21,737,919
FED HM LN PC POOL ZT0504	3.00	4/1/2047	71,031,484	68,587,548	62,050,430
FED HM LN PC POOL ZT0520	3.00	4/1/2047	36,695,587	38,505,739	32,055,883
FED HM LN PC POOL ZT0540	4.00	6/1/2048	16,528,952	18,197,748	15,422,895
FED HM LN PC POOL ZT1548	3.00	11/1/2048	184,357	186,559	159,382

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FED HM LN PC POOL ZT1631	3.00	7/1/2047	20,229	21,198	17,671
FED HM LN PC POOL ZT1682	3.00	1/1/2047	66,495,398	68,017,196	58,087,875
FED HM LN PC POOL ZT2101	3.00	4/1/2048	30,335,887	30,872,106	26,467,138
FHLMC MULTIFAMILY STRUCTURED P	1.00	5/25/2028	9,536,000	10,456,042	9,196,517
FHLMC MULTIFAMILY STRUCTURED P	1.00	7/25/2028	1,546,000	1,706,365	1,493,459
FHLMC MULTIFAMILY STRUCTURED P	1.00	10/25/2028	28,520,939	31,719,168	27,432,315
FHLMC MULTIFAMILY STRUCTURED P	3.28	8/25/2027	19,479,000	20,642,498	18,551,007
FHLMC MULTIFAMILY STRUCTURED P	3.51	3/25/2029	8,060,000	8,885,366	7,632,306
FHLMC MULTIFAMILY STRUCTURED P	3.77	12/25/2028	10,870,000	12,056,285	10,421,538
FHLMC MULTIFAMILY STRUCTURED P	3.85	6/25/2028	6,000,000	6,588,123	5,786,234
FIVE 2023 V1	1.00	2/10/2056	36,917,543	1,292,776	787,654
FNMA POOL 190396	1.00	6/1/2039	1,049,651	1,028,654	1,020,094
FNMA POOL 190400	1.00	11/1/2039	8,733,492	9,346,746	8,487,566
FNMA POOL 190404	1.00	5/1/2040	4,724	5,172	4,588
FNMA POOL 190405	1.00	10/1/2040	33,736	36,539	31,863
FNMA POOL 256393	6.00	9/1/2036	711	748	736
FNMA POOL 256749	6.00	6/1/2037	1,015	1,069	1,051
FNMA POOL 257043	6.00	1/1/2038	195	205	202
FNMA POOL 257047	5.50	1/1/2028	21,823	22,309	21,770
FNMA POOL 257126	6.00	3/1/2028	10,860	11,121	10,914
FNMA POOL 257169	4.50	3/1/2038	124,781	122,267	121,259
FNMA POOL 257252	6.00	6/1/2028	9,709	9,954	9,761
FNMA POOL 257325	5.50	8/1/2028	20,109	20,613	20,090
FNMA POOL 257372	6.00	9/1/2028	6,764	6,943	6,806
FNMA POOL 257452	6.00	11/1/2028	1,925	1,977	1,940
FNMA POOL 257500	6.00	11/1/2028	13,197	13,557	13,299
FNMA POOL 310098	1.00	6/1/2036	62,291	67,684	60,437
FNMA POOL 333499	6.00	11/1/2025	2,312	2,317	2,303
FNMA POOL 357778	6.00	5/1/2035	513	569	529
FNMA POOL 589085	6.50	9/1/2031	25,523	27,435	26,269
FNMA POOL 627002	6.50	7/1/2032	38,592	41,593	39,851
FNMA POOL 745736	1.00	12/1/2035	10,398	10,893	10,528
FNMA POOL 757748	6.00	9/1/2034	396	430	406
FNMA POOL 781753	6.00	9/1/2034	1,730	1,951	1,776
FNMA POOL 784326	6.00	11/1/2034	1,559	1,692	1,600
FNMA POOL 787591	6.00	8/1/2034	3,650	3,955	3,746
FNMA POOL 789712	6.00	9/1/2034	683	688	701
FNMA POOL 789722	6.00	9/1/2034	7,878	8,540	8,086
FNMA POOL 790218	6.00	8/1/2034	1,644	1,816	1,687
FNMA POOL 790912	6.00	9/1/2034	2,723	2,854	2,795
FNMA POOL 791552	6.00	9/1/2034	4,452	4,823	4,569
FNMA POOL 792196	6.00	9/1/2034	8,359	8,425	8,579
FNMA POOL 792218	6.00	10/1/2034	6,371	6,422	6,539
FNMA POOL 792232	6.00	10/1/2034	7,936	8,612	8,144
FNMA POOL 793111	6.00	8/1/2034	4,284	4,644	4,396
FNMA POOL 794050	6.00	9/1/2034	4,899	5,312	5,028
FNMA POOL 795871	6.00	9/1/2034	1,564	1,694	1,605
FNMA POOL 795875	6.00	9/1/2034	2,032	2,048	2,085
FNMA POOL 796243	6.00	11/1/2034	3,710	3,740	3,807

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FNMA POOL 796430	6.00	9/1/2034	1,971	2,135	2,023
FNMA POOL 796460	6.00	9/1/2034	4,307	4,695	4,420
FNMA POOL 796893	6.00	9/1/2034	12,375	12,472	12,701
FNMA POOL 797590	6.00	6/1/2035	580	630	598
FNMA POOL 797959	6.00	11/1/2034	182	190	186
FNMA POOL 799133	6.00	4/1/2035	465	511	477
FNMA POOL 799694	6.00	11/1/2034	24,733	26,811	25,383
FNMA POOL 800330	6.00	11/1/2034	11,604	12,580	11,909
FNMA POOL 800903	6.00	10/1/2034	15,348	16,718	15,751
FNMA POOL 801455	6.00	11/1/2034	23,792	26,788	24,419
FNMA POOL 802069	6.00	10/1/2034	7,393	7,451	7,587
FNMA POOL 802191	6.00	12/1/2034	17,882	18,023	18,353
FNMA POOL 802398	6.00	10/1/2034	2,658	2,883	2,728
FNMA POOL 802672	6.00	12/1/2034	11,090	12,016	11,381
FNMA POOL 802791	6.00	11/1/2034	8,765	9,503	8,996
FNMA POOL 804389	6.00	12/1/2034	5,199	5,654	5,335
FNMA POOL 804865	6.00	1/1/2035	428	465	440
FNMA POOL 806544	6.00	12/1/2034	4,912	4,951	5,041
FNMA POOL 809953	6.00	3/1/2035	2,072	2,081	2,135
FNMA POOL 819972	6.00	4/1/2035	929	1,030	958
FNMA POOL 820030	6.00	4/1/2035	3,114	3,378	3,208
FNMA POOL 828175	6.00	7/1/2035	2,540	2,820	2,618
FNMA POOL 829377	6.00	6/1/2035	2,152	2,333	2,218
FNMA POOL 831063	5.50	10/1/2025	14,361	14,496	14,290
FNMA POOL 831287	6.00	1/1/2036	6,113	6,425	6,300
FNMA POOL 832270	6.00	8/1/2035	1,754	1,840	1,807
FNMA POOL 833565	6.00	10/1/2035	633	664	652
FNMA POOL 837564	6.00	6/1/2035	638	669	657
FNMA POOL 840852	6.00	1/1/2036	190	200	196
FNMA POOL 845193	6.00	11/1/2035	2,131	2,240	2,196
FNMA POOL 850632	6.00	1/1/2036	193	202	199
FNMA POOL 867659	6.00	5/1/2036	10,444	10,986	10,810
FNMA POOL 870782	6.00	7/1/2036	2,351	2,471	2,433
FNMA POOL 871137	6.00	1/1/2037	2,856	3,008	2,956
FNMA POOL 880305	6.00	4/1/2036	2,337	2,456	2,419
FNMA POOL 880500	6.00	7/1/2036	737	775	763
FNMA POOL 880926	6.00	5/1/2036	1,887	1,983	1,953
FNMA POOL 883278	6.00	7/1/2036	130	137	135
FNMA POOL 886959	6.00	6/1/2036	9,833	10,345	10,177
FNMA POOL 888334	1.00	4/1/2037	2,667	2,811	2,760
FNMA POOL 889164	1.00	2/1/2038	2,943	3,104	3,046
FNMA POOL 889338	1.00	12/1/2037	10,008	10,560	10,359
FNMA POOL 889574	1.00	8/1/2037	707	746	732
FNMA POOL 889624	1.00	5/1/2038	9,923	10,441	10,059
FNMA POOL 889697	1.00	7/1/2038	470	496	486
FNMA POOL 890289	1.00	2/1/2041	3,231	3,540	3,138
FNMA POOL 890310	1.00	12/1/2040	39,391	43,164	38,259
FNMA POOL 891281	6.00	9/1/2036	6,533	6,877	6,761
FNMA POOL 892369	6.00	7/1/2036	2,349	2,469	2,431

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FNMA POOL 892780	6.00	11/1/2036	68,544	72,178	70,945
FNMA POOL 893299	6.00	8/1/2036	1,852	1,949	1,917
FNMA POOL 893511	6.00	9/1/2036	3,188	3,356	3,300
FNMA POOL 894976	7.00	9/1/2036	21,101	22,260	22,584
FNMA POOL 897205	6.00	8/1/2036	5,052	5,312	5,229
FNMA POOL 898415	6.00	10/1/2036	107	113	111
FNMA POOL 899743	6.00	7/1/2037	4,939	5,203	5,113
FNMA POOL 899948	6.50	12/1/2037	146,875	161,261	154,347
FNMA POOL 900291	6.00	9/1/2036	5,244	5,515	5,427
FNMA POOL 902792	6.00	12/1/2036	385	406	399
FNMA POOL 904453	6.00	11/1/2036	369	388	382
FNMA POOL 908596	6.00	2/1/2037	1,228	1,292	1,271
FNMA POOL 908724	6.00	1/1/2037	7,670	8,080	7,939
FNMA POOL 912531	6.00	2/1/2037	16,221	17,073	16,789
FNMA POOL 914725	6.00	4/1/2037	404	426	418
FNMA POOL 915445	5.50	4/1/2027	29,578	30,106	29,451
FNMA POOL 915811	6.00	12/1/2036	13,946	14,674	14,432
FNMA POOL 916916	6.00	5/1/2037	295	311	305
FNMA POOL 917142	6.00	6/1/2037	3,417	3,599	3,537
FNMA POOL 917988	6.00	5/1/2037	424	447	439
FNMA POOL 918332	6.00	5/1/2037	1,895	1,997	1,961
FNMA POOL 918561	6.00	5/1/2037	972	1,024	1,006
FNMA POOL 920424	6.00	11/1/2036	124	131	129
FNMA POOL 923878	6.00	4/1/2037	2,198	2,314	2,275
FNMA POOL 924952	6.00	8/1/2037	88,953	93,803	92,073
FNMA POOL 929200	6.00	3/1/2038	2,389	2,522	2,473
FNMA POOL 930260	6.00	12/1/2038	235,538	256,824	243,803
FNMA POOL 930610	4.50	2/1/2039	6,472	7,069	6,290
FNMA POOL 931487	4.50	7/1/2039	1,093	1,195	1,062
FNMA POOL 931639	4.50	7/1/2039	4,287	4,679	4,166
FNMA POOL 931790	4.50	8/1/2039	389,718	426,251	378,752
FNMA POOL 932044	4.50	9/1/2039	1,227	1,339	1,192
FNMA POOL 932122	4.00	5/1/2035	18,362	19,426	17,503
FNMA POOL 932385	4.50	1/1/2040	18,695	20,619	18,190
FNMA POOL 932391	4.50	1/1/2040	1,652	1,805	1,605
FNMA POOL 932474	4.50	2/1/2040	22,357	24,402	21,727
FNMA POOL 932669	4.50	3/1/2040	1,176,411	1,152,526	1,142,606
FNMA POOL 934412	6.00	9/1/2038	831	877	860
FNMA POOL 934650	6.00	11/1/2038	9,837	10,397	10,182
FNMA POOL 935051	6.00	3/1/2039	819	865	848
FNMA POOL 938134	6.00	7/1/2037	409	431	423
FNMA POOL 940624	6.00	8/1/2037	1,217	1,284	1,260
FNMA POOL 940664	6.00	9/1/2037	4,490	4,736	4,648
FNMA POOL 940698	6.00	10/1/2037	1,074	1,132	1,112
FNMA POOL 940730	6.00	10/1/2037	166	175	172
FNMA POOL 941274	6.00	7/1/2037	1,509	1,589	1,561
FNMA POOL 941280	6.00	6/1/2037	7,789	8,203	8,062
FNMA POOL 942347	6.00	8/1/2037	5,869	5,956	6,075
FNMA POOL 942700	6.00	8/1/2037	1,418	1,495	1,468

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 942987	6.00	9/1/2037	13,738	13,943	14,220
FNMA POOL 943597	6.00	7/1/2037	2,037	2,145	2,108
FNMA POOL 944215	6.00	7/1/2037	63,649	64,592	65,881
FNMA POOL 944340	6.00	6/1/2037	485	512	502
FNMA POOL 946391	6.00	9/1/2037	13,026	13,739	13,483
FNMA POOL 947052	6.00	10/1/2037	2,752	2,903	2,848
FNMA POOL 948226	6.00	8/1/2037	3,338	3,516	3,455
FNMA POOL 952459	6.00	9/1/2037	13,881	14,628	14,368
FNMA POOL 952730	6.00	9/1/2037	601	633	622
FNMA POOL 953927	6.00	12/1/2037	1,437	1,515	1,487
FNMA POOL 956230	6.00	11/1/2037	9,554	10,070	9,889
FNMA POOL 959891	6.00	11/1/2037	12,916	13,627	13,369
FNMA POOL 959983	6.00	11/1/2037	60	64	62
FNMA POOL 960128	6.00	11/1/2037	2,518	2,654	2,606
FNMA POOL 961427	6.00	2/1/2038	3,458	3,646	3,579
FNMA POOL 964530	6.00	7/1/2038	2,999	3,165	3,105
FNMA POOL 966326	6.00	12/1/2037	1,810	1,908	1,873
FNMA POOL 966482	7.00	1/1/2038	6,212	6,325	6,676
FNMA POOL 966526	6.00	9/1/2037	79,485	86,483	82,271
FNMA POOL 966594	6.00	1/1/2038	1,715	1,808	1,774
FNMA POOL 966853	7.00	12/1/2037	414	443	445
FNMA POOL 967986	6.00	1/1/2038	3,533	3,725	3,657
FNMA POOL 968927	6.00	1/1/2038	129	136	134
FNMA POOL 970673	6.00	10/1/2038	1,579	1,666	1,634
FNMA POOL 970785	6.00	11/1/2038	521	550	539
FNMA POOL 972448	6.00	3/1/2038	1,387	1,463	1,436
FNMA POOL 972504	6.00	3/1/2038	3,632	3,831	3,759
FNMA POOL 973126	5.50	12/1/2037	200,936	218,247	203,478
FNMA POOL 973243	6.00	3/1/2038	19,010	20,048	19,676
FNMA POOL 974152	6.00	2/1/2038	9,766	10,299	10,109
FNMA POOL 974435	6.00	3/1/2038	1,195	1,261	1,236
FNMA POOL 976896	6.00	1/1/2038	35,048	36,952	36,278
FNMA POOL 981445	6.00	9/1/2038	1,522	1,606	1,575
FNMA POOL 982665	6.00	7/1/2038	12,592	13,288	13,034
FNMA POOL 983475	6.00	5/1/2038	2,094	2,210	2,167
FNMA POOL 984937	6.00	6/1/2038	483	509	500
FNMA POOL 985560	6.00	6/1/2038	1,177	1,242	1,218
FNMA POOL 987905	6.00	10/1/2038	1,509	1,594	1,561
FNMA POOL 988714	6.00	10/1/2038	816	862	844
FNMA POOL 988842	6.00	8/1/2038	522	551	540
FNMA POOL 990040	6.00	9/1/2038	9,519	10,048	9,854
FNMA POOL 990274	6.00	10/1/2038	1,193	1,260	1,235
FNMA POOL 990406	6.00	11/1/2038	966	1,021	999
FNMA POOL 990523	6.00	9/1/2038	636	672	659
FNMA POOL 991160	6.00	9/1/2038	7,924	8,364	8,202
FNMA POOL 991472	6.00	10/1/2038	378	399	391
FNMA POOL 991860	6.00	10/1/2038	2,087	2,203	2,160
FNMA POOL 992144	6.00	10/1/2038	1,401	1,480	1,450
FNMA POOL 992630	6.00	11/1/2038	3,237	3,418	3,348

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FNMA POOL 992695	6.00	10/1/2038	38,522	42,741	39,873
FNMA POOL 993075	6.00	12/1/2038	1,583	1,613	1,638
FNMA POOL 995050	1.00	9/1/2037	276	291	286
FNMA POOL 995069	1.00	10/1/2038	1,777	1,878	1,839
FNMA POOL 995196	1.00	7/1/2038	39,790	45,434	41,184
FNMA POOL 995442	1.00	12/1/2038	19,134	20,224	19,805
FNMA POOL 995477	1.00	1/1/2029	6,845	7,029	6,838
FNMA POOL 995515	1.00	3/1/2039	546,514	535,458	531,125
FNMA POOL 995672	1.00	4/1/2039	30,037	32,803	29,192
FNMA POOL 995876	1.00	11/1/2038	5,377	5,682	5,566
FNMA POOL 995883	1.00	6/1/2039	13,279	14,048	13,745
FNMA POOL AA0587	4.50	2/1/2039	20,334	22,203	19,767
FNMA POOL AA0601	4.50	2/1/2039	78,360	85,588	76,172
FNMA POOL AA0890	6.00	12/1/2038	363	383	375
FNMA POOL AA2180	4.50	2/1/2039	614	618	597
FNMA POOL AA2441	4.50	2/1/2039	81,971	87,107	79,661
FNMA POOL AA4433	4.50	3/1/2039	377	411	366
FNMA POOL AA4463	4.50	4/1/2039	3,911	4,268	3,801
FNMA POOL AA8741	4.50	7/1/2039	5,159	5,639	5,014
FNMA POOL AA8944	4.50	6/1/2039	389,866	381,972	378,888
FNMA POOL AA9055	4.50	7/1/2039	17,891	19,574	17,387
FNMA POOL AA9372	4.50	7/1/2039	610,914	667,923	593,693
FNMA POOL AB0293	6.00	11/1/2038	3,157	3,333	3,254
FNMA POOL AB1080	4.50	5/1/2040	923,759	975,138	897,214
FNMA POOL AB1248	4.50	7/1/2040	1,373	1,502	1,333
FNMA POOL AB1335	4.50	8/1/2040	944	1,030	916
FNMA POOL AB1387	4.50	8/1/2040	11,815	12,920	11,475
FNMA POOL AB1470	4.50	9/1/2040	697,426	683,243	677,385
FNMA POOL AB1501	4.00	9/1/2040	5,853,563	6,384,701	5,528,526
FNMA POOL AB1957	4.00	12/1/2040	675,415	736,858	637,994
FNMA POOL AB1969	4.50	12/1/2040	1,967,727	2,059,614	1,911,130
FNMA POOL AB2086	4.00	1/1/2041	412,596	446,688	389,685
FNMA POOL AB2189	4.50	2/1/2041	634,068	696,488	616,028
FNMA POOL AB3032	4.50	5/1/2041	43,017	45,454	41,737
FNMA POOL AB3315	4.50	3/1/2041	2,401	2,602	2,332
FNMA POOL AB3754	5.00	6/1/2041	211,770	221,297	210,296
FNMA POOL AB3844	5.00	11/1/2041	171,966	187,505	170,742
FNMA POOL AB4003	4.50	12/1/2041	568,120	616,354	551,211
FNMA POOL AB4115	4.00	12/1/2041	1,355	1,469	1,276
FNMA POOL AB4312	4.00	1/1/2042	8,875,248	9,629,123	8,357,786
FNMA POOL AB4316	4.00	1/1/2042	40,859	44,170	38,477
FNMA POOL AB4751	3.50	3/1/2042	4,952	5,263	4,523
FNMA POOL AB5297	4.50	6/1/2042	420,257	458,998	407,775
FNMA POOL AB5666	3.50	7/1/2042	538,398	562,045	491,849
FNMA POOL AB7505	3.00	1/1/2043	21,164	22,387	18,777
FNMA POOL AB8251	4.00	4/1/2042	307,923	328,814	289,623
FNMA POOL AB8457	3.50	2/1/2028	187,344	190,670	181,994
FNMA POOL AB8897	3.00	4/1/2043	3,632,038	3,842,353	3,218,144
FNMA POOL AB8931	3.00	4/1/2043	1,926,581	2,038,141	1,707,035

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FNMA POOL AC0380	4.50	7/1/2039	34,111	35,976	33,150
FNMA POOL AC1092	4.50	7/1/2039	84,939	92,925	82,548
FNMA POOL AC1258	4.00	8/1/2039	375,936	412,741	355,205
FNMA POOL AC1541	4.50	9/1/2039	2,238	2,425	2,175
FNMA POOL AC1877	4.50	9/1/2039	4,581	5,000	4,452
FNMA POOL AC1892	4.50	9/1/2039	19,023	20,810	18,487
FNMA POOL AC3414	4.50	11/1/2039	566,420	618,539	550,470
FNMA POOL AC3657	4.50	10/1/2039	11,341,096	12,398,124	11,021,742
FNMA POOL AC3668	4.50	10/1/2039	63,642	69,596	61,850
FNMA POOL AC4563	4.50	2/1/2039	107,177	114,622	104,156
FNMA POOL AC5047	4.50	10/1/2039	709	775	689
FNMA POOL AC5400	4.50	10/1/2039	1,069	1,169	1,039
FNMA POOL AC5518	5.00	12/1/2039	5,267	5,494	5,230
FNMA POOL AC5566	4.50	2/1/2040	2,697	2,953	2,621
FNMA POOL AC5585	5.00	2/1/2040	82,086	92,132	81,515
FNMA POOL AC6118	4.50	11/1/2039	17,419	19,019	16,929
FNMA POOL AC6263	4.50	12/1/2039	2,754	3,013	2,677
FNMA POOL AC6608	4.50	11/1/2039	791,936	776,305	769,636
FNMA POOL AC7311	4.50	11/1/2039	269,415	291,758	261,829
FNMA POOL AC7330	4.50	12/1/2039	2,703	2,946	2,627
FNMA POOL AC7870	4.50	2/1/2040	7,662	8,388	7,446
FNMA POOL AC8634	4.50	1/1/2040	1,702,832	1,864,708	1,654,882
FNMA POOL AC9288	4.50	3/1/2041	2,114	2,295	2,051
FNMA POOL AC9294	4.50	5/1/2041	1,925	2,111	1,868
FNMA POOL AC9302	4.50	7/1/2041	623,511	677,189	604,953
FNMA POOL AC9313	4.50	11/1/2041	189,765	206,222	184,117
FNMA POOL AC9518	4.50	1/1/2040	1,477	1,608	1,436
FNMA POOL AD0127	1.00	7/1/2039	709	750	734
FNMA POOL AD0213	1.00	9/1/2039	1,432	1,514	1,482
FNMA POOL AD0496	1.00	10/1/2039	2,105	2,226	2,178
FNMA POOL AD0526	1.00	12/1/2038	8,246	8,716	8,536
FNMA POOL AD0640	1.00	3/1/2039	2,438	2,578	2,523
FNMA POOL AD1075	4.50	3/1/2040	553	605	537
FNMA POOL AD2004	4.50	3/1/2040	1,236	1,353	1,201
FNMA POOL AD2341	4.50	3/1/2040	20,379	22,275	19,793
FNMA POOL AD3072	4.50	4/1/2040	1,333	1,459	1,294
FNMA POOL AD3125	4.50	5/1/2040	2,190	2,390	2,127
FNMA POOL AD3795	4.50	4/1/2040	3,152	3,451	3,061
FNMA POOL AD3907	3.50	10/1/2025	8,889	8,942	8,780
FNMA POOL AD4452	4.50	4/1/2040	332,209	360,491	322,653
FNMA POOL AD6041	4.50	7/1/2040	17,778	18,770	17,266
FNMA POOL AD6049	5.00	7/1/2040	21,115	22,734	20,966
FNMA POOL AD6927	4.50	6/1/2040	1,037,994	1,016,902	1,008,167
FNMA POOL AD6960	4.50	7/1/2040	8,166	8,940	7,931
FNMA POOL AD7887	4.50	6/1/2040	7,152,087	7,832,949	6,946,567
FNMA POOL AD7916	4.50	7/1/2040	2,106,129	2,305,544	2,045,608
FNMA POOL AD8035	4.50	8/1/2040	2,476	2,696	2,405
FNMA POOL AD8037	4.50	8/1/2040	554,894	585,908	538,948
FNMA POOL AD9687	4.00	8/1/2040	1,130	1,220	1,067

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FNMA POOL AD9808	4.50	7/1/2040	815	882	792
FNMA POOL AD9966	4.50	8/1/2040	74,718	79,005	72,573
FNMA POOL AE0217	1.00	8/1/2040	512,225	516,795	497,506
FNMA POOL AE0218	1.00	8/1/2040	27,157	29,740	26,377
FNMA POOL AE0374	1.00	11/1/2039	647	685	670
FNMA POOL AE0550	1.00	9/1/2040	96,626	108,520	95,944
FNMA POOL AE0674	1.00	11/1/2040	12,374,730	13,380,027	12,018,802
FNMA POOL AE0698	1.00	12/1/2040	2,971	3,256	2,886
FNMA POOL AE0803	1.00	10/1/2040	2,625,305	2,772,503	2,551,379
FNMA POOL AE0822	1.00	2/1/2041	313,495	332,516	304,486
FNMA POOL AE0826	1.00	1/1/2041	16,289	17,754	15,821
FNMA POOL AE0949	1.00	2/1/2041	5,938	6,435	5,609
FNMA POOL AE0954	1.00	2/1/2041	2,158	2,365	2,096
FNMA POOL AE0984	1.00	2/1/2041	5,505	6,023	5,346
FNMA POOL AE1308	4.50	8/1/2040	4,255	4,609	4,132
FNMA POOL AE1837	4.50	8/1/2040	4,152,105	4,402,986	4,032,792
FNMA POOL AE1971	4.00	9/1/2040	981,697	1,062,563	927,186
FNMA POOL AE2100	4.50	8/1/2040	119	130	116
FNMA POOL AE2546	4.50	9/1/2040	105,983	111,916	102,938
FNMA POOL AE2851	4.50	10/1/2040	45,957	50,343	44,636
FNMA POOL AE3026	4.50	9/1/2040	4,007,025	4,333,477	3,891,880
FNMA POOL AE3382	4.00	11/1/2040	4,226	4,531	3,992
FNMA POOL AE3389	4.50	11/1/2040	239,890	265,746	233,065
FNMA POOL AE3470	4.50	10/1/2040	10,938	11,987	10,622
FNMA POOL AE3695	4.50	11/1/2040	833,539	880,349	809,587
FNMA POOL AE3824	4.50	9/1/2040	283,815	310,995	275,659
FNMA POOL AE4414	4.00	11/1/2040	903,399	978,933	853,235
FNMA POOL AE4486	4.00	9/1/2030	45,378	46,255	44,262
FNMA POOL AE4588	4.50	9/1/2040	13,079	14,326	12,703
FNMA POOL AE4935	4.50	9/1/2040	40,533	43,909	39,368
FNMA POOL AE5637	4.50	6/1/2041	87,507	93,246	84,898
FNMA POOL AE6062	4.50	10/1/2040	239,785	253,229	232,894
FNMA POOL AE6120	4.00	10/1/2040	1,422	1,539	1,343
FNMA POOL AE6393	4.50	3/1/2041	1,321,994	1,464,656	1,283,587
FNMA POOL AE7323	4.00	11/1/2040	216,915	235,065	204,871
FNMA POOL AE7536	4.50	10/1/2040	613	671	595
FNMA POOL AE7620	4.50	11/1/2040	27,106	29,368	26,327
FNMA POOL AE7731	4.50	11/1/2040	1,961,493	2,071,647	1,905,128
FNMA POOL AE8184	4.50	10/1/2040	25,452	27,848	24,721
FNMA POOL AE8289	4.00	12/1/2040	432,431	471,770	408,419
FNMA POOL AE9274	4.50	2/1/2041	32,497	35,620	31,553
FNMA POOL AE9292	4.50	11/1/2040	195,917	214,770	190,282
FNMA POOL AE9761	4.50	12/1/2040	3,506,479	3,710,091	3,405,718
FNMA POOL AH0055	4.50	2/1/2041	620,628	687,729	602,971
FNMA POOL AH0353	4.50	2/1/2041	111,188	120,651	107,879
FNMA POOL AH0426	4.50	4/1/2041	42,917	46,616	41,643
FNMA POOL AH1338	4.00	12/1/2040	29,134	29,329	27,518
FNMA POOL AH1504	4.50	12/1/2040	421,788	462,339	409,667
FNMA POOL AH1620	4.50	1/1/2041	143,323	154,088	139,209

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FNMA POOL AH2159	4.50	3/1/2041	13,438	14,727	13,038
FNMA POOL AH2182	4.00	11/1/2040	349,996	379,416	330,562
FNMA POOL AH2367	4.00	1/1/2041	4,912	5,323	4,639
FNMA POOL AH2714	4.50	1/1/2041	4,388,613	4,658,471	4,262,503
FNMA POOL AH2727	4.50	1/1/2041	7,701,013	8,439,390	7,479,719
FNMA POOL AH2755	4.50	4/1/2041	39,472	41,705	38,297
FNMA POOL AH2899	4.50	1/1/2041	52,455	57,659	50,944
FNMA POOL AH3519	4.00	2/1/2041	1,213,040	1,301,610	1,145,682
FNMA POOL AH3526	4.50	2/1/2041	43,083	47,230	41,845
FNMA POOL AH3645	4.00	2/1/2041	45,296	49,098	42,781
FNMA POOL AH3853	4.50	7/1/2041	26,976	28,509	26,173
FNMA POOL AH3865	4.50	9/1/2041	93,689	102,805	90,900
FNMA POOL AH4471	4.00	2/1/2041	463,270	505,487	437,545
FNMA POOL AH4493	4.50	2/1/2041	55,949	58,466	54,341
FNMA POOL AH4546	4.50	2/1/2041	335,097	367,195	325,124
FNMA POOL AH4987	4.00	1/1/2041	3,052	3,308	2,883
FNMA POOL AH5457	4.50	6/1/2041	244,335	268,045	237,079
FNMA POOL AH5850	4.50	2/1/2041	6,228,827	6,834,494	6,049,815
FNMA POOL AH5980	4.50	3/1/2041	36,218	39,298	35,140
FNMA POOL AH6151	4.50	3/1/2041	325,337	353,141	315,653
FNMA POOL AH6169	4.50	2/1/2041	265,679	291,175	258,044
FNMA POOL AH6220	4.50	3/1/2041	35,951	37,982	34,881
FNMA POOL AH6275	4.50	4/1/2041	704,273	689,925	683,311
FNMA POOL AH6690	4.00	3/1/2041	646	693	609
FNMA POOL AH6910	4.50	4/1/2041	81,542	86,155	79,115
FNMA POOL AH6912	4.50	4/1/2041	49,656	52,465	48,178
FNMA POOL AH6932	4.50	4/1/2041	46,240	48,857	44,893
FNMA POOL AH7284	4.00	3/1/2041	2,586,405	2,803,797	2,435,608
FNMA POOL AH7549	4.50	3/1/2041	390,517	428,139	378,894
FNMA POOL AH7614	4.50	3/1/2041	56,070	61,445	54,401
FNMA POOL AH7620	4.50	5/1/2041	37,786	41,437	36,661
FNMA POOL AH7621	4.50	6/1/2041	302,330	331,581	293,331
FNMA POOL AH7628	4.50	7/1/2041	376,625	413,174	365,415
FNMA POOL AH7633	4.50	8/1/2041	254,626	278,884	247,048
FNMA POOL AH7642	4.50	10/1/2041	626,109	687,090	607,473
FNMA POOL AH7780	4.50	4/1/2041	37,327	40,027	36,216
FNMA POOL AH8040	5.00	4/1/2041	51,846	54,169	51,478
FNMA POOL AH8319	4.50	4/1/2041	31,131	32,892	30,204
FNMA POOL AH8382	4.50	3/1/2041	12,184	12,873	11,821
FNMA POOL AH8924	4.50	4/1/2041	796,021	842,316	772,329
FNMA POOL AH9388	4.50	3/1/2041	1,432,817	1,570,190	1,390,170
FNMA POOL AH9708	4.50	4/1/2041	20,642	22,641	20,028
FNMA POOL AH9719	4.50	4/1/2041	3,013	3,304	2,924
FNMA POOL AI0309	4.50	8/1/2041	451,690	487,919	438,246
FNMA POOL AI0788	4.50	6/1/2041	81,636	89,500	79,206
FNMA POOL AI0814	4.50	8/1/2041	278,347	305,322	270,062
FNMA POOL AI0818	4.00	9/1/2041	759,063	820,707	714,806
FNMA POOL AI0915	4.50	4/1/2041	9,916	10,864	9,621
FNMA POOL AI0964	4.50	4/1/2041	98,967	104,567	96,022

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FNMA POOL AI0987	4.50	7/1/2041	499,605	542,647	484,735
FNMA POOL AI1019	4.50	5/1/2041	85,448	93,166	82,905
FNMA POOL AI1116	4.50	4/1/2041	139,903	148,051	135,739
FNMA POOL AI1151	4.50	4/1/2041	1,040,306	1,019,112	1,009,343
FNMA POOL AI1859	4.50	5/1/2041	628,886	664,522	610,168
FNMA POOL AI2090	4.50	4/1/2041	25,523	26,967	24,763
FNMA POOL AI2123	4.50	5/1/2041	11,676	12,804	11,328
FNMA POOL AI2404	4.50	5/1/2041	233,901	253,647	226,939
FNMA POOL AI2463	4.50	5/1/2041	10,207	11,197	9,904
FNMA POOL AI2468	4.50	5/1/2041	12,815	14,044	12,434
FNMA POOL AI2472	4.50	5/1/2041	124,687	131,752	120,976
FNMA POOL AI2504	4.50	5/1/2041	85,202	90,030	82,727
FNMA POOL AI2572	4.50	5/1/2041	26,575	28,675	25,786
FNMA POOL AI2574	5.00	5/1/2041	4,366	4,562	4,335
FNMA POOL AI2828	4.50	6/1/2041	12,632	13,855	12,256
FNMA POOL AI2898	4.50	5/1/2041	509,797	558,999	494,624
FNMA POOL AI3051	4.50	7/1/2041	820,626	900,265	796,200
FNMA POOL AI3097	5.00	6/1/2041	98,300	106,238	97,600
FNMA POOL AI3653	4.50	5/1/2041	1,387,584	1,520,648	1,346,284
FNMA POOL AI4162	5.00	6/1/2041	369,772	413,934	367,139
FNMA POOL AI4291	4.50	6/1/2041	5,858	6,407	5,684
FNMA POOL AI4835	4.50	6/1/2041	926,055	980,969	898,481
FNMA POOL AI4890	4.50	6/1/2041	1,504,044	1,647,606	1,459,276
FNMA POOL AI4895	4.50	2/1/2040	137,892	149,018	134,010
FNMA POOL AI4918	4.50	8/1/2041	788,062	861,881	764,606
FNMA POOL AI4931	4.50	9/1/2041	525,145	569,628	509,514
FNMA POOL AI4937	4.50	10/1/2041	281,834	303,301	273,446
FNMA POOL AI4951	4.50	11/1/2041	70,892	76,300	69,039
FNMA POOL AI5011	4.50	6/1/2041	36,843	38,933	35,746
FNMA POOL AI5048	4.50	7/1/2041	12,189	13,364	11,825
FNMA POOL AI5074	4.50	7/1/2041	56,471	61,325	54,786
FNMA POOL AI5595	5.00	7/1/2041	229,257	256,203	227,631
FNMA POOL AI5710	5.00	6/1/2041	47,542	49,681	47,203
FNMA POOL AI5868	4.50	7/1/2041	227,082	248,978	220,323
FNMA POOL AI6092	4.00	6/1/2031	2,318	2,366	2,255
FNMA POOL AI6515	4.50	7/1/2041	8,220	9,018	7,975
FNMA POOL AI6581	4.50	7/1/2041	279,498	306,642	271,179
FNMA POOL AI7004	4.50	7/1/2041	127,217	139,546	123,431
FNMA POOL AI7190	4.50	7/1/2041	131,891	139,613	127,965
FNMA POOL AI7294	4.50	8/1/2041	89,156	96,693	86,502
FNMA POOL AI7417	4.50	9/1/2041	343,272	363,735	333,051
FNMA POOL AI7569	4.50	9/1/2041	251,085	265,837	243,612
FNMA POOL AI7578	4.50	9/1/2041	82,514	89,494	80,058
FNMA POOL AI7662	4.50	7/1/2041	239,318	262,417	232,195
FNMA POOL AI7951	4.50	8/1/2036	96,765	104,796	93,885
FNMA POOL AI8483	4.50	7/1/2041	2,279,857	2,500,955	2,211,999
FNMA POOL AI8772	4.50	8/1/2041	7,445	8,087	7,224
FNMA POOL AI8842	4.50	8/1/2041	53,372	58,561	51,783
FNMA POOL AI9522	4.50	9/1/2041	701,571	741,559	680,689

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FNMA POOL AI9736	4.50	9/1/2041	90,214	98,815	87,529
FNMA POOL AI9834	4.00	9/1/2041	2,305	2,500	2,170
FNMA POOL AJ0087	4.50	8/1/2041	7,441	7,932	7,232
FNMA POOL AJ0222	4.50	9/1/2041	984,684	1,068,069	955,442
FNMA POOL AJ0276	4.50	9/1/2041	1,262,623	1,337,889	1,225,028
FNMA POOL AJ0277	4.50	9/1/2041	1,301,133	1,378,695	1,262,392
FNMA POOL AJ0761	4.50	9/1/2041	43,590	47,829	42,292
FNMA POOL AJ0767	4.50	9/1/2041	482,285	529,214	467,930
FNMA POOL AJ1413	4.50	9/1/2041	151,989	166,712	147,465
FNMA POOL AJ1415	4.50	9/1/2041	889,545	871,400	863,069
FNMA POOL AJ1589	4.00	10/1/2041	561,607	609,089	528,863
FNMA POOL AJ1672	4.50	9/1/2041	5,557,201	5,991,997	5,391,797
FNMA POOL AJ1693	4.50	9/1/2041	985,995	1,086,862	956,714
FNMA POOL AJ1921	4.50	9/1/2041	232,173	253,022	225,263
FNMA POOL AJ1949	4.00	10/1/2041	30,729	33,215	28,937
FNMA POOL AJ1968	5.00	10/1/2041	108,074	112,976	107,306
FNMA POOL AJ2084	5.00	11/1/2041	393,588	435,300	390,785
FNMA POOL AJ2227	4.50	9/1/2041	84,906	93,167	82,378
FNMA POOL AJ2665	4.00	10/1/2041	2,347	2,478	2,210
FNMA POOL AJ3051	4.00	10/1/2041	2,784,652	3,016,896	2,622,296
FNMA POOL AJ3130	4.50	10/1/2041	1,639,463	1,796,537	1,590,633
FNMA POOL AJ3145	4.50	10/1/2041	28,789	31,592	27,932
FNMA POOL AJ3146	4.50	10/1/2041	13,911	15,265	13,497
FNMA POOL AJ4563	4.50	11/1/2041	896,413	949,259	869,732
FNMA POOL AJ4748	3.50	12/1/2041	360,300	376,020	329,217
FNMA POOL AJ4994	4.50	11/1/2041	2,187,722	2,398,702	2,122,607
FNMA POOL AJ5303	4.00	11/1/2041	12,775	13,858	12,030
FNMA POOL AJ5572	4.00	1/1/2042	399,921	432,597	376,604
FNMA POOL AJ5822	4.50	11/1/2041	1,387,948	1,523,242	1,346,621
FNMA POOL AJ6087	3.50	12/1/2026	1,132	1,142	1,109
FNMA POOL AJ6180	4.50	11/1/2041	115,595	124,124	112,154
FNMA POOL AJ8365	3.50	1/1/2042	6,044,733	6,238,230	5,523,261
FNMA POOL AJ8463	4.00	12/1/2041	2,332,847	2,532,074	2,196,833
FNMA POOL AJ8636	4.00	1/1/2042	912	986	859
FNMA POOL AJ9199	4.00	1/1/2042	9,546	10,253	8,990
FNMA POOL AJ9279	4.00	12/1/2041	39,561,655	42,299,662	37,255,056
FNMA POOL AJ9300	4.00	1/1/2042	10,139,475	11,002,372	9,548,414
FNMA POOL AK0001	4.50	1/1/2042	276,338	303,268	268,113
FNMA POOL AK0188	3.50	2/1/2042	251,598	262,598	229,893
FNMA POOL AK0372	5.00	2/1/2042	92,999	100,686	92,337
FNMA POOL AK0843	4.50	1/1/2042	1,068,264	1,160,617	1,036,469
FNMA POOL AK1120	5.00	2/1/2042	64,275	69,661	63,819
FNMA POOL AK1378	4.00	3/1/2042	266,175	284,750	250,381
FNMA POOL AK2415	4.00	2/1/2042	16,447,413	17,285,441	15,488,464
FNMA POOL AK2427	4.50	2/1/2042	1,856,043	2,016,639	1,800,800
FNMA POOL AK3420	5.00	1/1/2042	158,806	171,481	157,675
FNMA POOL AK3658	4.00	2/1/2042	209,006	223,602	196,844
FNMA POOL AK3971	4.50	2/1/2042	8,891	9,538	8,626
FNMA POOL AK4726	4.50	3/1/2042	1,248,947	1,343,530	1,209,586

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FNMA POOL AK5920	4.50	2/1/2037	136,320	146,432	132,024
FNMA POOL AK6766	4.00	3/1/2042	6,929,825	7,063,923	6,518,637
FNMA POOL AK7438	4.00	3/1/2042	2,003,248	2,174,972	1,884,406
FNMA POOL AK9116	4.50	6/1/2040	871	954	846
FNMA POOL AK9445	4.00	3/1/2042	15,115,993	16,398,279	14,219,249
FNMA POOL AK9490	4.00	4/1/2042	7,170,029	7,548,939	6,743,901
FNMA POOL AK9733	4.50	4/1/2042	299,530	317,334	290,080
FNMA POOL AL0004	1.00	2/1/2041	4,333,812	4,866,500	4,303,167
FNMA POOL AL0054	1.00	2/1/2041	5,191	5,687	5,042
FNMA POOL AL0065	1.00	4/1/2041	20,545	22,516	19,954
FNMA POOL AL0095	1.00	7/1/2038	6,225	6,569	6,444
FNMA POOL AL0145	1.00	8/1/2040	8,664	9,479	8,420
FNMA POOL AL0160	1.00	5/1/2041	6,963	7,630	6,763
FNMA POOL AL0763	1.00	7/1/2040	11,537	12,225	11,942
FNMA POOL AL0846	1.00	10/1/2026	43	44	42
FNMA POOL AL0933	1.00	10/1/2041	2,052,625	2,262,760	2,038,047
FNMA POOL AL1465	1.00	2/1/2027	9,328	9,434	9,119
FNMA POOL AL1503	1.00	1/1/2042	909,320	938,783	923,481
FNMA POOL AL1505	1.00	3/1/2042	31,810	34,451	29,955
FNMA POOL AL1947	1.00	4/1/2042	2,770,970	2,995,099	2,617,103
FNMA POOL AL2070	1.00	7/1/2042	5,317,828	5,776,559	5,001,779
FNMA POOL AL2117	1.00	3/1/2042	445,888	483,775	419,891
FNMA POOL AL2243	1.00	3/1/2042	896,638	972,693	844,360
FNMA POOL AL2278	1.00	5/1/2041	285,039	327,953	295,021
FNMA POOL AL2463	1.00	7/1/2042	9,186,505	9,978,323	8,641,523
FNMA POOL AL2482	1.00	9/1/2042	734	805	713
FNMA POOL AL2694	1.00	11/1/2042	12,211,548	12,620,063	11,154,925
FNMA POOL AL2845	1.00	7/1/2042	3,783,085	4,001,675	3,670,486
FNMA POOL AL2846	1.00	6/1/2042	1,875,952	2,071,691	1,822,579
FNMA POOL AL2869	1.00	1/1/2042	2,956,512	3,244,285	2,871,544
FNMA POOL AL2901	1.00	9/1/2042	3,788,069	4,115,393	3,563,345
FNMA POOL AL3519	1.00	11/1/2041	1,303	1,429	1,265
FNMA POOL AL3811	1.00	9/1/2042	6,479,018	7,034,663	6,094,655
FNMA POOL AL3967	1.00	8/1/2042	7,799	8,557	7,567
FNMA POOL AL4242	1.00	10/1/2041	804,590	899,097	798,901
FNMA POOL AL4301	1.00	4/1/2042	440,963	483,677	427,838
FNMA POOL AL4338	1.00	10/1/2043	130,890	142,220	122,591
FNMA POOL AL4626	1.00	8/1/2043	383,827	394,372	384,440
FNMA POOL AL5097	1.00	9/1/2043	641,213	628,226	622,787
FNMA POOL AL5231	1.00	9/1/2042	7,235	7,937	7,027
FNMA POOL AL5400	1.00	1/1/2043	1,059,530	1,121,227	1,027,994
FNMA POOL AL5537	1.00	4/1/2044	2,341	2,571	2,272
FNMA POOL AL5707	1.00	11/1/2043	10,798,646	11,865,373	10,477,237
FNMA POOL AL5749	1.00	7/1/2042	24,030	26,383	23,315
FNMA POOL AL5876	1.00	1/1/2042	5,184	5,676	5,038
FNMA POOL AL5889	1.00	6/1/2044	1,502	1,649	1,457
FNMA POOL AL5930	1.00	1/1/2043	18,410	20,204	17,862
FNMA POOL AL5955	1.00	1/1/2042	10,522,879	11,811,546	10,448,468
FNMA POOL AL6001	1.00	10/1/2044	4,095,622	4,454,554	3,830,792

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FNMA POOL AL6127	1.00	12/1/2044	510,809	527,750	521,069
FNMA POOL AL6214	1.00	9/1/2042	7,656,456	8,100,029	7,428,571
FNMA POOL AL6274	1.00	9/1/2044	15,328,120	16,948,452	15,217,242
FNMA POOL AL6818	1.00	8/1/2044	20,949	23,012	20,347
FNMA POOL AL6949	1.00	6/1/2044	4,510,799	4,778,770	4,381,178
FNMA POOL AL7318	1.00	1/1/2043	6,313,166	6,680,788	6,131,753
FNMA POOL AL7363	1.00	10/1/2041	1,302,777	1,377,138	1,265,341
FNMA POOL AL7364	1.00	9/1/2043	1,111,439	1,176,790	1,080,142
FNMA POOL AL7767	1.00	6/1/2044	111,098	121,859	107,791
FNMA POOL AL8206	1.00	1/1/2043	20,734	22,756	20,138
FNMA POOL AL8383	1.00	10/1/2045	20,510	22,556	19,921
FNMA POOL AL8516	1.00	6/1/2042	9,910,983	10,754,140	9,333,134
FNMA POOL AL8839	1.00	3/1/2043	1,544,558	1,512,929	1,498,586
FNMA POOL AL9128	1.00	2/1/2046	22,964	25,254	22,280
FNMA POOL AL9246	1.00	8/1/2044	3,155,533	3,465,156	3,064,857
FNMA POOL AL9405	1.00	6/1/2044	2,592,271	2,784,090	2,368,639
FNMA POOL AL9565	1.00	9/1/2046	32,742	36,056	29,878
FNMA POOL AL9635	1.00	12/1/2045	17,240	18,976	15,732
FNMA POOL AL9725	1.00	1/1/2047	66,985	73,751	61,024
FNMA POOL AL9774	1.00	1/1/2047	17,993	19,811	16,392
FNMA POOL AL9949	1.00	2/1/2047	2,247,775	2,401,097	2,030,007
FNMA POOL AO1748	4.00	5/1/2042	3,133,084	3,401,049	2,946,974
FNMA POOL AO2102	4.50	5/1/2042	325,717	346,771	315,441
FNMA POOL AO2106	4.50	5/1/2042	229,436	249,033	222,208
FNMA POOL AO4143	4.00	6/1/2042	6,135	6,579	5,771
FNMA POOL AO5257	4.50	6/1/2042	246,085	264,325	238,333
FNMA POOL AO6731	4.00	6/1/2042	387,519	416,617	364,530
FNMA POOL AO8629	3.50	7/1/2042	5,710,394	5,910,564	5,216,294
FNMA POOL AO8647	4.00	7/1/2042	421,528	453,312	396,521
FNMA POOL AO8954	4.00	7/1/2042	108,694	118,068	102,248
FNMA POOL AO9369	4.00	7/1/2042	1,501,998	1,626,798	1,412,931
FNMA POOL AP0005	1.00	7/1/2042	1,844,326	1,901,456	1,895,461
FNMA POOL AP3683	4.00	10/1/2042	1,666,070	1,745,986	1,567,232
FNMA POOL AP6021	3.00	4/1/2043	23,408	24,763	20,741
FNMA POOL AP9889	3.50	10/1/2042	3,136	3,346	2,864
FNMA POOL AQ4601	4.00	12/1/2042	2,526,247	2,606,707	2,376,379
FNMA POOL AQ5034	3.00	12/1/2042	26,281	27,799	23,317
FNMA POOL AQ5175	3.00	12/1/2042	409,705	433,363	363,494
FNMA POOL AQ6654	3.50	1/1/2043	8,875	9,303	8,107
FNMA POOL AQ7192	3.00	7/1/2043	204,314	216,169	181,031
FNMA POOL AQ8254	3.50	12/1/2042	622,902	666,742	569,047
FNMA POOL AQ8429	3.50	12/1/2042	3,684,365	3,939,023	3,365,822
FNMA POOL AR2462	3.00	1/1/2043	70,621	74,702	62,656
FNMA POOL AR4865	3.00	1/1/2043	66,172	69,996	58,709
FNMA POOL AR4878	3.50	1/1/2043	429,158	445,603	392,188
FNMA POOL AR4943	3.00	1/1/2043	69,426	73,438	61,595
FNMA POOL AR6707	2.00	2/1/2028	126,749	129,535	120,615
FNMA POOL AR7032	3.50	2/1/2043	391,454	420,220	357,601
FNMA POOL AR8316	3.00	5/1/2043	1,955,632	2,068,951	1,732,775

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FNMA POOL AR8609	3.00	7/1/2043	22,625	23,938	20,047
FNMA POOL AR8929	3.00	1/1/2043	7,456	7,887	6,615
FNMA POOL AR8948	3.50	3/1/2028	115,806	117,896	112,512
FNMA POOL AR9900	3.50	4/1/2043	3,095,764	3,348,735	2,828,219
FNMA POOL AS0018	3.00	7/1/2043	1,701,518	1,800,247	1,507,619
FNMA POOL AS0026	3.50	7/1/2043	18,384	19,653	16,794
FNMA POOL AS0044	3.00	7/1/2043	2,671,038	2,826,023	2,366,656
FNMA POOL AS0317	4.00	8/1/2043	2,052	2,202	1,922
FNMA POOL AS0518	3.00	9/1/2043	777,216	822,375	688,647
FNMA POOL AS1075	3.00	11/1/2043	3,116,907	3,298,249	2,761,715
FNMA POOL AS4774	3.00	4/1/2045	8,958	8,931	7,845
FNMA POOL AS4805	3.50	4/1/2045	494	523	448
FNMA POOL AS5319	3.50	7/1/2045	409	432	371
FNMA POOL AS5459	3.50	7/1/2045	16,008	17,614	14,608
FNMA POOL AS5474	4.00	7/1/2045	3,371,748	3,607,195	3,148,953
FNMA POOL AS5696	3.50	8/1/2045	2,436	2,572	2,206
FNMA POOL AS5812	3.50	9/1/2045	7,621,747	8,108,279	6,903,393
FNMA POOL AS5943	4.00	10/1/2045	10,816	11,623	10,101
FNMA POOL AS6101	3.50	11/1/2045	2,364,785	2,540,943	2,143,791
FNMA POOL AS7245	3.50	5/1/2046	988,288	1,001,289	890,554
FNMA POOL AS8056	3.00	10/1/2046	16,600,563	17,427,822	14,501,627
FNMA POOL AS8269	3.00	11/1/2046	99,711,880	103,195,879	87,104,544
FNMA POOL AS8371	3.50	11/1/2046	298,640	328,904	272,064
FNMA POOL AS8483	3.00	12/1/2046	4,271	4,222	3,731
FNMA POOL AS8493	3.50	12/1/2046	1,978,773	2,153,709	1,795,182
FNMA POOL AS8784	3.00	2/1/2047	1,583,006	1,658,673	1,382,855
FNMA POOL AS9587	4.00	5/1/2047	47,942,798	50,891,504	44,576,572
FNMA POOL AS9619	4.50	5/1/2047	8,251,043	8,986,735	7,923,901
FNMA POOL AS9938	3.50	7/1/2047	7,961,923	8,702,650	7,218,764
FNMA POOL AT1572	3.00	5/1/2043	1,916,175	2,027,207	1,697,814
FNMA POOL AT2722	3.00	5/1/2043	5,015,615	5,306,244	4,444,053
FNMA POOL AT2724	3.00	5/1/2043	1,737,365	1,838,036	1,539,381
FNMA POOL AT3107	3.00	4/1/2043	233,181	246,683	206,608
FNMA POOL AT3164	3.00	4/1/2043	5,165	5,464	4,577
FNMA POOL AT3179	3.00	5/1/2043	179,563	189,968	159,101
FNMA POOL AT3359	3.00	6/1/2043	108,120	114,390	95,799
FNMA POOL AT4336	3.00	6/1/2043	137,417	145,385	121,757
FNMA POOL AT4943	3.50	5/1/2043	1,412,648	1,477,979	1,290,563
FNMA POOL AT5898	3.00	6/1/2043	1,936,942	2,049,257	1,716,215
FNMA POOL AT7585	3.50	6/1/2043	3,231,615	3,354,174	2,952,215
FNMA POOL AT7589	3.50	6/1/2043	2,680,782	2,786,676	2,449,007
FNMA POOL AT7590	4.00	5/1/2043	294,612	311,706	275,932
FNMA POOL AT7602	3.50	5/1/2043	454,139	483,133	414,858
FNMA POOL AT7893	1.00	8/1/2043	2,613,509	2,688,719	2,657,725
FNMA POOL AT8004	3.00	6/1/2043	71,399	75,539	63,263
FNMA POOL AT8064	3.00	7/1/2043	2,366,298	2,503,601	2,096,643
FNMA POOL AT8292	3.00	6/1/2043	232,816	246,316	206,285
FNMA POOL AT8326	3.00	6/1/2043	248,065	262,449	219,796
FNMA POOL AT8620	4.50	6/1/2043	396,768	428,228	383,829

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FNMA POOL AT8624	3.50	6/1/2043	230,360	246,152	210,443
FNMA POOL AT9528	3.00	7/1/2043	1,970,420	2,084,752	1,745,878
FNMA POOL AT9878	3.00	6/1/2043	547,762	579,524	485,341
FNMA POOL AU1632	3.00	7/1/2043	19,400,471	20,550,527	17,189,662
FNMA POOL AU1636	3.50	7/1/2043	7,005,415	7,395,083	6,399,481
FNMA POOL AU1650	3.50	7/1/2043	19,530,923	20,352,096	17,841,594
FNMA POOL AU1724	4.00	7/1/2043	580,602	643,121	543,782
FNMA POOL AU2107	3.00	8/1/2043	4,101	4,339	3,633
FNMA POOL AU2593	3.00	8/1/2043	8,649	9,151	7,663
FNMA POOL AU2594	4.00	7/1/2043	289,266	314,393	270,952
FNMA POOL AU3195	3.00	8/1/2043	1,869,610	1,978,167	1,656,556
FNMA POOL AU3353	3.00	8/1/2043	2,088,538	2,209,807	1,850,535
FNMA POOL AU3374	3.00	8/1/2043	2,383,083	2,521,454	2,111,515
FNMA POOL AU4585	3.00	8/1/2043	74,954	79,307	66,413
FNMA POOL AU4977	3.00	8/1/2043	538,476	569,742	477,114
FNMA POOL AU5161	3.00	8/1/2043	126,128	133,451	111,755
FNMA POOL AU6066	3.00	7/1/2043	1,711,687	1,811,007	1,516,629
FNMA POOL AU6145	3.00	8/1/2043	212,825	225,182	188,572
FNMA POOL AU6155	3.00	8/1/2043	117,104	123,903	103,759
FNMA POOL AU6240	4.00	10/1/2043	144,798	149,470	135,617
FNMA POOL AU6973	1.00	11/1/2043	814,243	838,384	824,445
FNMA POOL AU7007	4.00	11/1/2043	411,959	447,632	385,839
FNMA POOL AU7195	3.00	9/1/2043	26,443	27,980	23,430
FNMA POOL AU7276	4.00	10/1/2038	1,298,034	1,404,290	1,215,732
FNMA POOL AU8150	3.00	8/1/2043	155,807	164,854	138,052
FNMA POOL AU9432	5.00	10/1/2043	18,613	20,321	18,476
FNMA POOL AU9782	1.00	9/1/2043	327,109	328,443	325,786
FNMA POOL AV0022	4.00	11/1/2043	3,793,378	4,090,155	3,552,858
FNMA POOL AV0662	4.00	12/1/2043	335,902	365,076	314,635
FNMA POOL AV1095	4.50	9/1/2043	410,525	445,933	398,109
FNMA POOL AV2334	1.00	1/1/2044	945,464	973,965	960,262
FNMA POOL AV2348	4.00	1/1/2044	898,460	976,710	841,493
FNMA POOL AV3538	4.00	12/1/2038	986,379	1,067,653	923,837
FNMA POOL AV5373	5.00	12/1/2043	294,345	318,880	292,169
FNMA POOL AV6610	4.00	4/1/2039	1,920,866	2,067,370	1,796,660
FNMA POOL AV6685	4.50	1/1/2044	168,646	180,604	163,120
FNMA POOL AV6735	4.50	3/1/2044	182,523	194,796	176,515
FNMA POOL AV9206	4.00	3/1/2039	1,919,075	2,077,255	1,794,985
FNMA POOL AV9631	1.00	3/1/2044	502,056	517,700	503,903
FNMA POOL AW0966	1.00	6/1/2044	1,418,688	1,463,631	1,448,079
FNMA POOL AW2234	1.00	5/1/2044	644,142	662,249	646,319
FNMA POOL AW6278	1.00	7/1/2044	777,930	806,437	791,342
FNMA POOL AX1040	1.00	10/1/2044	298,455	301,752	298,075
FNMA POOL AX2377	1.00	9/1/2044	359,470	373,486	359,055
FNMA POOL AX2763	4.00	9/1/2044	8,708	9,133	8,145
FNMA POOL AX5302	4.00	1/1/2042	45,709,685	48,167,032	43,044,632
FNMA POOL AX7770	4.00	2/1/2045	1,238,516	1,335,245	1,158,431
FNMA POOL AX9530	3.50	2/1/2045	613,205	647,906	556,659
FNMA POOL AY0089	1.00	12/1/2044	936,011	966,315	953,928

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FNMA POOL AY1306	3.50	3/1/2045	316	331	286
FNMA POOL AY1814	4.00	1/1/2045	926,153	1,004,891	866,266
FNMA POOL AY4200	3.00	5/1/2045	5,509,156	5,603,408	4,824,769
FNMA POOL AY5654	1.00	6/1/2045	1,249,951	1,290,521	1,269,546
FNMA POOL AY5790	4.00	3/1/2045	3,483,073	3,765,230	3,252,921
FNMA POOL AZ0439	1.00	5/1/2045	1,280,338	1,325,091	1,298,476
FNMA POOL AZ0489	3.50	5/1/2045	1,338,221	1,437,570	1,201,279
FNMA POOL AZ2111	3.50	10/1/2045	1,096,017	1,164,362	992,650
FNMA POOL AZ2626	3.00	8/1/2045	1,073,931	1,076,068	940,519
FNMA POOL AZ2899	3.50	9/1/2045	27,246,543	28,039,023	24,678,543
FNMA POOL AZ3732	3.00	10/1/2045	1,318,192	1,320,821	1,154,437
FNMA POOL AZ3737	3.00	11/1/2045	150,478	160,908	132,200
FNMA POOL AZ4775	3.50	10/1/2045	1,113,615	1,175,750	1,008,520
FNMA POOL AZ4815	3.50	7/1/2045	1,667,387	1,778,246	1,510,235
FNMA POOL AZ5321	4.00	8/1/2045	2,092,405	2,257,057	1,954,145
FNMA POOL AZ5640	4.00	7/1/2045	645,461	697,877	602,743
FNMA POOL AZ6650	3.50	1/1/2046	2,587,058	2,620,992	2,343,068
FNMA POOL AZ7353	3.50	11/1/2045	4,135,425	4,335,301	3,745,155
FNMA POOL AZ7903	4.00	6/1/2041	1,148,809	1,253,838	1,085,018
FNMA POOL BA0898	3.50	2/1/2046	1,909,319	2,021,441	1,720,502
FNMA POOL BA1136	3.50	3/1/2046	2,166,430	2,298,863	1,952,187
FNMA POOL BA1141	3.50	3/1/2046	306,975	335,405	278,939
FNMA POOL BA1147	3.50	3/1/2046	1,496,105	1,583,535	1,348,148
FNMA POOL BA1565	3.00	10/1/2045	3,034,345	3,040,398	2,657,397
FNMA POOL BA2696	3.50	10/1/2045	11,330	11,738	10,260
FNMA POOL BA4384	3.50	11/1/2045	1,006,427	1,019,609	911,448
FNMA POOL BA4388	3.50	11/1/2045	2,672,379	2,727,460	2,420,180
FNMA POOL BA4390	3.50	11/1/2045	3,591,516	3,665,541	3,252,575
FNMA POOL BA5343	3.50	12/1/2045	1,644,078	1,687,027	1,490,435
FNMA POOL BA6587	3.50	1/1/2046	632,940	641,243	573,208
FNMA POOL BC0089	4.00	12/1/2045	12,185,951	12,767,313	11,380,919
FNMA POOL BC0448	3.50	12/1/2045	996,747	1,058,144	902,742
FNMA POOL BC0767	3.50	12/1/2045	1,446,810	1,465,773	1,310,271
FNMA POOL BC0843	3.50	4/1/2046	214,226	235,850	195,162
FNMA POOL BC1154	3.50	6/1/2046	4,765,947	5,247,573	4,341,829
FNMA POOL BC1809	3.50	5/1/2046	1,414,555	1,500,396	1,274,667
FNMA POOL BC2284	3.00	7/1/2046	8,337,263	8,734,576	7,283,119
FNMA POOL BC2891	3.50	2/1/2046	400,558	405,816	362,756
FNMA POOL BC6408	3.50	4/1/2046	4,722,368	5,009,356	4,255,364
FNMA POOL BD2170	3.50	8/1/2047	153,371	167,649	139,055
FNMA POOL BD4485	3.50	7/1/2045	9,374	9,798	8,565
FNMA POOL BD5425	3.00	12/1/2046	180,607	189,725	157,772
FNMA POOL BD6965	3.00	10/1/2046	6,230	6,211	5,442
FNMA POOL BD7074	3.00	3/1/2047	1,823,298	1,910,484	1,592,764
FNMA POOL BD9522	3.00	10/1/2046	10,015,082	10,500,860	8,748,799
FNMA POOL BE0518	3.00	11/1/2046	19,649,747	20,629,514	17,165,279
FNMA POOL BE2378	3.00	4/1/2047	132,772	131,556	115,985
FNMA POOL BE2848	3.00	12/1/2046	30,844	32,385	26,944
FNMA POOL BE3188	3.50	2/1/2047	150,293	164,238	136,567

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FNMA POOL BE3319	3.00	1/1/2047	166,440	174,799	145,395
FNMA POOL BE3321	3.50	1/1/2047	349,397	382,006	318,305
FNMA POOL BE3695	3.50	6/1/2047	2,618,340	2,747,780	2,357,971
FNMA POOL BE4057	3.00	1/1/2047	111,075	116,553	97,031
FNMA POOL BE4247	3.00	12/1/2046	139,176	146,169	121,579
FNMA POOL BE4479	3.50	12/1/2046	360,197	364,959	324,512
FNMA POOL BE4595	3.00	4/1/2047	387,227	383,681	337,843
FNMA POOL BE5008	4.00	2/1/2045	3,866,827	4,191,695	3,616,826
FNMA POOL BE6826	3.50	3/1/2047	356,560	389,876	324,281
FNMA POOL BE7083	3.50	1/1/2047	152,887	161,141	137,856
FNMA POOL BE7961	3.50	2/1/2047	196,052	191,084	176,664
FNMA POOL BE8340	4.50	9/1/2047	164,630	168,962	158,108
FNMA POOL BE8348	4.50	12/1/2047	97,157	101,419	93,593
FNMA POOL BE8781	4.00	6/1/2047	7,215,194	7,772,027	6,708,591
FNMA POOL BE9210	3.00	3/1/2047	312,301	327,313	272,474
FNMA POOL BE9407	4.00	7/1/2047	977,555	1,053,209	908,918
FNMA POOL BE9447	3.50	11/1/2047	602,989	659,203	546,707
FNMA POOL BH0975	3.00	4/1/2047	282,449	295,698	246,428
FNMA POOL BH1224	3.50	4/1/2047	147,940	157,795	133,472
FNMA POOL BH1374	3.00	7/1/2047	101,668	106,390	88,702
FNMA POOL BH1421	3.00	4/1/2047	52,145	51,668	45,495
FNMA POOL BH1731	3.50	6/1/2047	473,575	521,545	430,702
FNMA POOL BH2557	3.00	5/1/2047	360,798	365,436	314,785
FNMA POOL BH2558	3.00	5/1/2047	213,142	211,188	185,960
FNMA POOL BH2759	3.00	6/1/2047	368,032	386,549	321,096
FNMA POOL BH2829	3.00	9/1/2047	764,271	800,580	666,803
FNMA POOL BH4152	3.50	11/1/2047	57,456	62,813	52,093
FNMA POOL BH4158	3.50	12/1/2047	340,502	368,074	308,720
FNMA POOL BH4226	3.00	6/1/2047	157,072	164,507	137,040
FNMA POOL BH4271	4.00	6/1/2047	9,328,082	9,963,534	8,673,126
FNMA POOL BH4410	4.00	6/1/2047	8,048,004	8,542,107	7,480,030
FNMA POOL BH4466	3.00	11/1/2047	110,103	115,227	96,061
FNMA POOL BH5642	3.00	7/1/2047	259,938	259,653	226,788
FNMA POOL BH5750	3.50	11/1/2047	1,257,909	1,361,514	1,125,818
FNMA POOL BH5801	3.50	7/1/2047	462,800	506,134	420,903
FNMA POOL BH5955	3.50	8/1/2047	471,501	519,312	428,816
FNMA POOL BH7494	3.50	9/1/2047	489,464	539,124	445,153
FNMA POOL BH7671	3.50	11/1/2047	534,582	584,418	484,685
FNMA POOL BH8113	3.00	10/1/2047	58,402	61,180	50,954
FNMA POOL BH8224	4.00	8/1/2047	4,422,283	4,728,723	4,110,188
FNMA POOL BH8657	3.50	9/1/2047	305,070	330,300	277,452
FNMA POOL BH8794	3.00	10/1/2047	296,311	310,096	258,522
FNMA POOL BH9215	3.50	1/1/2048	45,587	44,423	41,054
FNMA POOL BH9285	3.50	2/1/2048	11,839,063	12,941,571	10,734,016
FNMA POOL BH9843	3.00	10/1/2047	203,754	213,384	177,943
FNMA POOL BH9854	3.50	11/1/2047	538,549	588,758	488,281
FNMA POOL BJ0175	3.50	1/1/2048	438,531	479,346	397,599
FNMA POOL BJ0186	3.50	2/1/2048	113,384	123,942	102,630
FNMA POOL BJ0641	3.50	3/1/2048	8,415,992	9,200,092	7,617,829

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FNMA POOL BJ0650	3.50	3/1/2048	955,868	931,429	860,181
FNMA POOL BJ0812	3.00	10/1/2047	1,044,715	1,086,907	911,482
FNMA POOL BJ0813	3.00	10/1/2047	934,086	978,570	814,962
FNMA POOL BJ0957	3.50	11/1/2047	28,476	28,239	25,644
FNMA POOL BJ1003	3.50	12/1/2047	2,432,348	2,412,070	2,190,474
FNMA POOL BJ1163	3.50	1/1/2048	714,336	780,823	647,660
FNMA POOL BJ2015	3.50	12/1/2047	556,272	612,792	505,913
FNMA POOL BJ2070	3.50	12/1/2047	132,355	145,804	120,373
FNMA POOL BJ2193	3.50	1/1/2048	45,471	49,714	41,227
FNMA POOL BJ2508	3.50	10/1/2047	3,462,702	3,646,221	3,118,370
FNMA POOL BJ2554	3.00	11/1/2047	167,084	174,979	145,776
FNMA POOL BJ2965	3.00	11/1/2047	71,264	71,185	62,175
FNMA POOL BJ3139	3.50	11/1/2047	496,148	546,533	451,232
FNMA POOL BJ3420	3.50	2/1/2048	548,117	603,719	498,496
FNMA POOL BJ3619	3.50	1/1/2048	192,274	190,670	173,154
FNMA POOL BJ3655	3.50	2/1/2048	5,548,658	5,892,956	4,996,535
FNMA POOL BJ3667	3.50	2/1/2048	3,410,545	3,728,148	3,092,208
FNMA POOL BJ3671	3.50	2/1/2048	2,153,832	2,372,336	1,958,846
FNMA POOL BJ3728	3.50	12/1/2047	540,661	536,154	486,898
FNMA POOL BJ3844	3.50	1/1/2048	1,567,258	1,726,600	1,425,375
FNMA POOL BJ3937	3.50	1/1/2048	1,569,742	1,556,646	1,413,646
FNMA POOL BJ3960	3.50	1/1/2048	124,845	123,804	112,431
FNMA POOL BJ3995	3.50	2/1/2048	1,221,065	1,210,871	1,099,642
FNMA POOL BJ3997	3.50	2/1/2048	129,669	128,586	116,689
FNMA POOL BJ4289	3.50	1/1/2048	457,691	504,102	416,256
FNMA POOL BJ4290	3.50	1/1/2048	106,487	114,697	96,547
FNMA POOL BJ4343	3.50	1/1/2048	634,861	699,234	577,388
FNMA POOL BJ4746	3.50	2/1/2048	1,959,535	2,142,016	1,776,634
FNMA POOL BJ4768	3.50	2/1/2048	1,377,313	1,517,035	1,252,625
FNMA POOL BJ4769	3.50	1/1/2048	940,381	1,027,908	852,606
FNMA POOL BJ4882	3.50	3/1/2048	169,864	168,445	152,972
FNMA POOL BJ4916	3.50	3/1/2048	5,596	5,453	5,040
FNMA POOL BJ5001	3.00	12/1/2047	1,115,558	1,157,136	973,291
FNMA POOL BJ5244	3.50	12/1/2047	869,154	957,473	790,470
FNMA POOL BJ5251	3.50	12/1/2047	419,255	415,760	377,564
FNMA POOL BJ5460	3.50	3/1/2048	5,676,110	5,963,588	5,107,908
FNMA POOL BJ5879	3.50	1/1/2048	43,137	47,152	39,111
FNMA POOL BJ5917	3.50	3/1/2048	636,540	695,851	576,171
FNMA POOL BJ5950	3.50	4/1/2048	677,840	741,034	613,555
FNMA POOL BJ5955	3.50	4/1/2048	235,904	229,869	212,289
FNMA POOL BJ6416	3.50	3/1/2048	636,419	695,718	576,062
FNMA POOL BJ7038	3.50	8/1/2048	428,770	467,812	388,106
FNMA POOL BJ7216	4.00	10/1/2048	7,497,542	7,525,991	6,966,107
FNMA POOL BJ7398	3.50	11/1/2048	1,145,112	1,118,906	1,030,481
FNMA POOL BJ8120	3.50	1/1/2048	27,023	29,763	24,577
FNMA POOL BJ8558	3.50	3/1/2048	34,155	33,870	30,736
FNMA POOL BJ8650	3.50	1/1/2048	8,357	9,135	7,577
FNMA POOL BJ8878	3.50	3/1/2048	29,968	29,202	26,968
FNMA POOL BJ8879	3.50	3/1/2048	936,593	1,023,859	847,768

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL BJ9380	3.50	1/1/2048	521,616	570,165	472,929
FNMA POOL BJ9906	3.50	3/1/2048	861,497	948,935	782,363
FNMA POOL BK0161	3.50	2/1/2048	38,537	38,216	34,704
FNMA POOL BK0766	3.50	3/1/2048	174,751	170,283	157,257
FNMA POOL BK1193	3.50	2/1/2048	52,110	51,675	46,894
FNMA POOL BK1791	3.50	3/1/2048	45,240	44,083	40,711
FNMA POOL BK1793	3.50	3/1/2048	140,384	139,211	126,331
FNMA POOL BK2738	2.50	7/1/2050	2,914,608	2,454,961	2,445,111
FNMA POOL BK2780	2.50	7/1/2050	8,227,876	8,624,207	6,799,712
FNMA POOL BK4810	4.00	9/1/2048	46,345,553	47,116,473	43,060,519
FNMA POOL BK7146	3.50	6/1/2048	587,431	634,716	524,859
FNMA POOL BK7274	4.00	12/1/2048	2,101,961	2,224,067	1,952,476
FNMA POOL BK8439	2.00	1/1/2041	14,395,004	14,872,376	12,080,767
FNMA POOL BM1096	1.00	4/1/2044	16,084,614	17,464,642	15,146,818
FNMA POOL BM1456	1.00	6/1/2047	3,733,427	3,963,776	3,362,878
FNMA POOL BM1630	1.00	4/1/2046	18,375,083	19,972,960	17,303,744
FNMA POOL BM1822	1.00	9/1/2047	594,069	649,397	538,619
FNMA POOL BM1937	1.00	5/1/2047	9,106	10,028	8,296
FNMA POOL BM1938	1.00	11/1/2046	610,495	667,044	554,739
FNMA POOL BM1952	1.00	10/1/2047	897,840	981,496	814,037
FNMA POOL BM1957	1.00	11/1/2047	35,443	35,148	31,918
FNMA POOL BM3122	1.00	10/1/2047	17,212,576	17,925,688	15,555,834
FNMA POOL BM3282	1.00	12/1/2047	146,659	161,560	133,382
FNMA POOL BM3326	1.00	12/1/2047	136,935	150,849	124,538
FNMA POOL BM3327	1.00	12/1/2047	6,646	7,266	6,025
FNMA POOL BM3548	1.00	4/1/2046	7,105,916	7,559,605	6,691,614
FNMA POOL BM3663	1.00	4/1/2047	25,851,519	27,109,686	22,582,914
FNMA POOL BM3788	1.00	3/1/2048	10,729,787	11,628,963	9,697,026
FNMA POOL BM4029	1.00	5/1/2048	10,426,773	10,444,717	9,390,234
FNMA POOL BM4596	1.00	3/1/2048	8,178,292	8,866,825	7,391,117
FNMA POOL BM4737	1.00	6/1/2048	14,514,215	15,732,343	13,117,195
FNMA POOL BM4752	1.00	6/1/2045	19,846,191	21,719,171	18,689,080
FNMA POOL BM4858	1.00	8/1/2048	18,105,775	18,615,849	16,894,794
FNMA POOL BM5024	1.00	11/1/2048	53,630,535	54,555,032	46,791,011
FNMA POOL BM5126	1.00	1/1/2048	19,947,848	20,862,576	18,027,831
FNMA POOL BM5221	1.00	9/1/2046	974,320	987,175	882,371
FNMA POOL BM5312	1.00	6/1/2045	2,625,783	2,873,591	2,472,690
FNMA POOL BM5388	1.00	1/1/2047	17,873,230	19,071,260	16,105,711
FNMA POOL BM5457	1.00	11/1/2045	2,401,286	2,628,516	2,261,281
FNMA POOL BM5575	1.00	3/1/2046	10,336,984	11,110,549	9,442,560
FNMA POOL BM5742	1.00	7/1/2047	11,283,425	12,134,190	10,307,110
FNMA POOL BM5843	1.00	1/1/2048	2,173,039	2,327,364	1,968,229
FNMA POOL BM5915	1.00	11/1/2046	51,660,746	52,503,455	45,243,080
FNMA POOL BN2530	3.50	2/1/2049	95,878	97,775	86,118
FNMA POOL BN2844	3.50	11/1/2048	230,565	224,639	206,006
FNMA POOL BN6890	2.00	2/1/2041	14,564,390	15,037,864	12,222,922
FNMA POOL BN7748	3.50	9/1/2049	23,953,579	25,473,437	21,479,777
FNMA POOL BO0556	3.00	7/1/2049	4,112,266	4,188,712	3,559,174
FNMA POOL BO2650	3.50	6/1/2049	4,472,487	4,704,651	4,006,103

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FNMA POOL BO5253	3.50	9/1/2049	2,685,281	2,855,664	2,407,959
FNMA POOL BO5626	3.50	8/1/2049	4,379,173	4,606,659	3,922,519
FNMA POOL BO9383	2.50	1/1/2051	2,733,053	2,224,249	2,260,255
FNMA POOL BP3613	2.50	6/1/2050	949,248	799,553	796,633
FNMA POOL BP6441	2.50	7/1/2050	20,914,128	17,615,877	17,538,736
FNMA POOL BP6557	2.50	8/1/2050	20,357,938	17,147,281	17,072,311
FNMA POOL BP6716	2.50	9/1/2050	126,728,642	132,552,336	104,308,746
FNMA POOL BP6719	2.50	9/1/2050	26,544,712	27,935,881	22,079,264
FNMA POOL BP7206	2.50	7/1/2050	1,788,110	1,506,117	1,499,522
FNMA POOL BP7229	2.00	7/1/2050	30,783,472	29,516,929	24,296,796
FNMA POOL BP7310	2.50	8/1/2050	3,880,591	3,268,582	3,253,092
FNMA POOL BP7646	2.00	11/1/2040	28,565,050	29,533,703	23,985,995
FNMA POOL BP7661	2.00	12/1/2040	30,667,356	31,708,210	25,744,182
FNMA POOL BP8439	2.50	9/1/2050	1,235,528	1,040,665	1,035,741
FNMA POOL BQ0989	2.00	7/1/2041	122,546,779	125,135,056	102,675,432
FNMA POOL BQ1037	2.50	8/1/2050	1,138,932	959,311	955,117
FNMA POOL BQ2030	2.50	9/1/2050	2,036,391	1,715,219	1,707,103
FNMA POOL BQ4217	2.50	10/1/2050	2,255,649	1,899,884	1,890,210
FNMA POOL BQ4342	2.50	12/1/2050	22,779,742	23,890,659	18,728,564
FNMA POOL BQ4793	2.50	10/1/2050	44,852,672	47,013,658	36,958,896
FNMA POOL BQ6110	2.50	10/1/2050	720,061	606,492	603,181
FNMA POOL BQ6621	2.50	9/1/2041	5,099,664	5,298,942	4,392,652
FNMA POOL BQ6747	2.50	11/1/2041	7,639,434	7,871,818	6,578,658
FNMA POOL BQ6910	2.50	12/1/2041	11,475,589	11,821,270	9,879,659
FNMA POOL BQ6993	2.50	1/1/2042	12,936,544	13,295,941	11,131,840
FNMA POOL BR1849	2.50	1/1/2051	1,567,818	1,320,513	1,311,878
FNMA POOL BR2614	2.00	2/1/2051	7,025,222	5,782,856	5,626,798
FNMA POOL BR3181	2.50	2/1/2051	11,342,451	11,889,954	9,332,210
FNMA POOL BR5246	2.50	2/1/2051	3,795,774	3,197,012	3,169,674
FNMA POOL BR7217	2.00	4/1/2051	6,033,145	4,563,841	4,803,202
FNMA POOL BR8410	2.50	4/1/2051	1,150,374	1,191,833	950,563
FNMA POOL BR8904	2.50	4/1/2051	4,581,540	3,750,472	3,817,788
FNMA POOL BR9026	2.50	4/1/2051	440,464	456,261	363,768
FNMA POOL BT0826	2.50	6/1/2051	2,906,160	2,378,981	2,419,002
FNMA POOL BT0915	2.50	6/1/2051	17,726,308	18,298,189	14,562,875
FNMA POOL BT1541	2.50	8/1/2051	5,570,419	5,766,078	4,595,383
FNMA POOL BT1904	2.00	2/1/2052	20,295,178	19,801,845	16,058,177
FNMA POOL BT1906	2.00	2/1/2052	15,361,882	15,019,356	12,125,266
FNMA POOL BT1916	3.00	2/1/2052	4,757,426	4,863,162	4,081,236
FNMA POOL BT2006	2.50	2/1/2042	25,618,938	25,826,999	22,022,973
FNMA POOL BT4303	2.50	8/1/2051	7,248,275	7,500,815	5,950,263
FNMA POOL BT4305	2.50	8/1/2051	4,679,918	4,842,973	3,841,844
FNMA POOL BT6159	2.50	9/1/2051	4,673,805	4,837,025	3,833,932
FNMA POOL BT6727	2.50	9/1/2051	16,919,477	17,540,308	13,884,320
FNMA POOL BU1200	3.00	3/1/2042	21,442,199	21,861,662	19,071,180
FNMA POOL BU3395	2.00	12/1/2051	550,440	483,642	434,616
FNMA POOL BU3984	6.00	5/1/2053	21,329,144	21,698,994	21,383,029
FNMA POOL BU4193	6.50	10/1/2053	5,434,365	5,487,951	5,568,772
FNMA POOL BU4204	6.50	10/1/2053	10,387,039	10,460,989	10,611,427

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FNMA POOL BU4212	6.50	10/1/2053	6,700,840	6,761,302	6,850,521
FNMA POOL BU4217	6.50	9/1/2053	5,488,554	5,522,612	5,591,077
FNMA POOL BU4230	6.50	10/1/2053	10,715,270	11,101,397	11,056,844
FNMA POOL BU4395	7.00	3/1/2054	5,351,782	5,615,647	5,596,103
FNMA POOL BU4411	6.50	2/1/2054	5,230,738	5,440,691	5,397,480
FNMA POOL BU4663	6.50	6/1/2054	11,491,415	11,797,274	11,750,023
FNMA POOL BU4749	7.00	6/1/2054	3,664,590	3,807,243	3,794,538
FNMA POOL BU4750	7.50	6/1/2054	2,973,180	3,100,759	3,134,536
FNMA POOL BU7488	2.50	12/1/2051	1,084,549	887,793	899,172
FNMA POOL BU7493	2.50	1/1/2052	1,108,317	907,247	920,132
FNMA POOL BV0778	3.00	2/1/2052	1,072,551	1,092,610	915,444
FNMA POOL BV8055	4.50	9/1/2052	22,383,937	21,371,515	21,112,631
FNMA POOL BW9650	3.00	7/1/2048	11,391,458	9,469,947	9,689,112
FNMA POOL BW9776	3.00	6/1/2048	38,266,584	31,812,347	32,548,005
FNMA POOL BX3228	5.00	1/1/2053	6,391,895	6,275,843	6,188,387
FNMA POOL CA0105	3.50	8/1/2047	32,670,968	34,779,640	29,428,321
FNMA POOL CA0532	3.50	10/1/2047	2,216,738	2,238,858	1,996,474
FNMA POOL CA0681	3.50	11/1/2047	15,883	17,364	14,401
FNMA POOL CA0689	3.50	11/1/2047	93,776	103,299	85,286
FNMA POOL CA0833	3.50	12/1/2047	141,198	140,020	127,157
FNMA POOL CA0905	3.50	12/1/2047	2,139,048	2,338,562	1,939,391
FNMA POOL CA0907	3.50	12/1/2047	3,420,933	3,549,289	3,086,371
FNMA POOL CA0917	3.50	12/1/2047	5,085,960	5,161,627	4,581,171
FNMA POOL CA0996	3.50	1/1/2048	46,168,167	46,141,752	41,652,986
FNMA POOL CA0998	3.50	1/1/2048	46,454,043	49,630,828	41,843,403
FNMA POOL CA1055	3.50	12/1/2047	6,690,033	6,192,250	6,024,774
FNMA POOL CA1058	3.50	1/1/2048	267,217	294,312	243,026
FNMA POOL CA1176	3.50	2/1/2048	32,870,790	35,931,923	29,802,662
FNMA POOL CA1178	3.50	2/1/2048	8,672,197	9,398,619	7,837,482
FNMA POOL CA1184	3.50	2/1/2048	60,642,008	61,424,555	54,623,190
FNMA POOL CA1524	3.50	4/1/2048	4,350,116	4,714,861	3,924,501
FNMA POOL CA1694	4.00	5/1/2048	22,249,764	23,734,066	20,672,671
FNMA POOL CA1867	3.50	6/1/2048	1,908,451	2,086,528	1,727,455
FNMA POOL CA2189	4.00	8/1/2048	21,702,292	24,313,129	20,250,763
FNMA POOL CA2430	4.00	10/1/2048	26,498,814	27,621,895	24,641,621
FNMA POOL CA2623	4.00	11/1/2048	3,997,041	4,382,590	3,726,234
FNMA POOL CA2781	3.00	9/1/2048	1,841,755	1,832,414	1,592,251
FNMA POOL CA2785	4.00	12/1/2048	15,545,718	17,265,345	14,492,464
FNMA POOL CA2922	3.00	12/1/2048	3,228,006	3,213,084	2,790,705
FNMA POOL CA3064	3.00	2/1/2049	5,383,393	5,340,967	4,654,100
FNMA POOL CA3198	4.00	3/1/2049	23,872,267	24,865,308	22,232,690
FNMA POOL CA3317	3.00	1/1/2049	1,762,968	1,751,534	1,524,137
FNMA POOL CA3332	4.00	4/1/2049	11,309,623	12,676,627	10,544,455
FNMA POOL CA3635	3.50	6/1/2049	5,363,880	5,525,464	4,809,926
FNMA POOL CA3865	3.50	7/1/2049	69,532,356	72,663,760	62,351,412
FNMA POOL CA3971	3.50	8/1/2049	125,655,530	131,243,089	112,864,178
FNMA POOL CA4018	3.00	8/1/2049	52,307,249	45,587,979	45,132,982
FNMA POOL CA4027	4.00	8/1/2049	21,845,771	22,815,785	20,263,724
FNMA POOL CA4314	3.00	10/1/2049	33,536,663	34,204,349	29,279,996

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FNMA POOL CA6029	2.50	6/1/2050	18,406,023	14,587,917	15,422,013
FNMA POOL CA6086	3.00	6/1/2050	2,945,128	2,573,722	2,536,984
FNMA POOL CA6347	2.50	7/1/2050	540,651	428,985	448,277
FNMA POOL CA6590	2.50	8/1/2050	20,556,397	17,314,441	17,238,740
FNMA POOL CA6673	2.50	7/1/2050	4,403,774	3,566,903	3,631,465
FNMA POOL CA6729	3.00	8/1/2050	142,629,615	154,400,174	123,978,940
FNMA POOL CA7024	2.50	9/1/2050	152,493,647	128,442,937	127,835,151
FNMA POOL CA7230	2.50	10/1/2050	117,377,695	123,226,389	97,453,204
FNMA POOL CA7293	2.50	10/1/2050	118,426,784	124,724,933	98,504,598
FNMA POOL CA7294	2.50	10/1/2050	108,691,738	114,144,826	90,241,661
FNMA POOL CA7589	1.50	11/1/2050	29,369,715	21,079,175	22,056,765
FNMA POOL CA8009	1.50	12/1/2050	28,971,732	21,312,852	21,685,248
FNMA POOL CA8248	1.50	12/1/2045	1,094,004	815,071	817,578
FNMA POOL CA8487	2.50	12/1/2050	66,754,049	69,991,051	55,245,596
FNMA POOL CA8933	2.00	2/1/2051	3,533,989	2,699,277	2,802,203
FNMA POOL CB0435	2.00	5/1/2051	157,283,331	159,021,692	124,528,723
FNMA POOL CB0440	2.50	5/1/2051	15,528,083	12,318,279	12,829,399
FNMA POOL CB0511	2.50	5/1/2051	12,375,250	9,933,678	10,229,316
FNMA POOL CB0581	2.00	5/1/2051	203,163,965	205,231,772	160,854,612
FNMA POOL CB0711	1.50	6/1/2051	819,714	598,215	618,633
FNMA POOL CB1107	2.00	7/1/2046	106,939,622	108,551,971	83,992,242
FNMA POOL CB1620	2.00	9/1/2051	2,554,002	2,456,136	2,007,615
FNMA POOL CB1626	2.50	9/1/2051	325,995,885	337,518,992	267,889,319
FNMA POOL CB1787	2.00	10/1/2051	22,032	21,188	17,313
FNMA POOL CB2282	2.00	12/1/2051	128,411,459	127,957,109	101,425,874
FNMA POOL CB2318	2.00	12/1/2051	215,005,566	215,389,778	169,822,286
FNMA POOL CB2352	2.00	12/1/2051	235,228,528	235,648,879	185,795,406
FNMA POOL CB2562	2.00	1/1/2042	23,433,005	22,981,685	19,726,494
FNMA POOL CB2629	2.50	1/1/2052	207,165,525	206,703,703	170,896,201
FNMA POOL CB2805	2.50	2/1/2052	213,013,447	213,427,135	175,782,101
FNMA POOL CB2806	2.50	2/1/2052	212,145,397	212,297,991	174,938,597
FNMA POOL CB2860	2.50	2/1/2052	212,563,635	212,701,240	175,283,483
FNMA POOL CB3091	2.00	3/1/2052	124,387,941	120,552,414	97,978,488
FNMA POOL CB5661	7.00	2/1/2053	17,893,000	18,440,030	18,531,544
FNMA POOL CB6931	6.50	8/1/2053	32,638,667	33,911,065	33,759,043
FNMA POOL CB7351	6.50	10/1/2053	19,283,391	19,732,915	19,714,137
FNMA POOL CB7399	6.50	9/1/2053	18,622,561	19,060,886	18,945,292
FNMA POOL CB7428	6.50	11/1/2053	51,854,047	51,764,821	53,646,966
FNMA POOL CB7429	7.00	11/1/2053	45,541,174	47,210,498	47,166,920
FNMA POOL CB7445	6.50	11/1/2053	48,322,415	48,189,377	49,700,533
FNMA POOL CB7446	6.50	11/1/2053	71,814,019	71,457,034	73,744,667
FNMA POOL CB7486	6.50	10/1/2053	5,177,204	5,458,714	5,387,807
FNMA POOL CB7570	7.00	11/1/2053	23,238,701	23,949,193	24,068,285
FNMA POOL CB7637	7.50	12/1/2053	42,194,478	43,781,693	43,722,824
FNMA POOL CB7657	7.00	12/1/2053	18,425,463	19,410,363	19,381,331
FNMA POOL CB8031	7.00	2/1/2054	51,901,495	54,052,972	54,216,783
FNMA POOL CB8032	7.00	2/1/2054	39,594,243	41,171,826	41,186,892
FNMA POOL CB8040	7.00	2/1/2054	89,426,114	92,282,430	92,618,481
FNMA POOL CB8042	7.00	2/1/2054	30,758,004	32,185,258	32,201,864

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FNMA POOL CB8175	6.50	3/1/2054	52,867,089	54,473,960	54,288,203
FNMA POOL CB8184	6.50	3/1/2054	51,398,470	53,380,082	53,182,010
FNMA POOL CB8191	7.00	3/1/2054	4,442,014	4,686,961	4,676,098
FNMA POOL CB8193	7.00	3/1/2054	13,074,739	13,691,065	13,692,412
FNMA POOL CB8194	7.00	3/1/2054	11,650,258	12,177,360	12,166,320
FNMA POOL CB8195	7.00	3/1/2054	12,521,901	13,036,434	13,020,027
FNMA POOL CB8199	7.00	3/1/2054	6,045,445	6,438,424	6,404,142
FNMA POOL CB8203	7.50	3/1/2054	5,404,346	5,614,585	5,612,840
FNMA POOL CB8302	7.50	4/1/2054	5,576,922	5,985,393	6,012,999
FNMA POOL CB8372	7.00	4/1/2054	8,225,624	8,681,064	8,632,770
FNMA POOL CB8510	6.50	5/1/2054	56,417,213	58,093,376	58,374,904
FNMA POOL CB8511	6.50	5/1/2054	6,486,228	6,838,917	6,750,286
FNMA POOL CB8513	7.00	5/1/2054	22,281,752	22,914,344	22,975,887
FNMA POOL CB8517	7.00	5/1/2054	10,207,501	10,647,316	10,678,527
FNMA POOL CB8518	7.00	4/1/2054	2,087,936	2,206,722	2,194,357
FNMA POOL CB8553	6.50	5/1/2054	56,823,763	58,370,582	58,597,967
FNMA POOL CB8558	7.00	5/1/2054	15,673,573	16,573,317	16,563,907
FNMA POOL CB8559	7.00	5/1/2054	16,686,621	17,466,602	17,524,843
FNMA POOL CB8562	7.00	5/1/2054	20,178,989	20,929,959	20,981,716
FNMA POOL CB8563	7.00	5/1/2054	25,687,221	26,603,226	26,634,380
FNMA POOL CB8565	7.00	5/1/2054	12,028,745	12,699,059	12,742,450
FNMA POOL CB8732	6.50	6/1/2054	78,253,557	81,097,790	80,984,688
FNMA POOL CB8735	7.00	6/1/2054	14,518,656	15,016,348	14,977,032
FNMA POOL DA5901	7.00	1/1/2054	1,391,630	1,454,218	1,446,868
FNMA POOL DA9816	7.00	1/1/2054	1,174,872	1,227,711	1,225,050
FNMA POOL FM1000	1.00	4/1/2047	108,574,943	110,201,525	94,846,981
FNMA POOL FM1199	1.00	11/1/2048	13,744,180	13,865,473	11,991,379
FNMA POOL FM1382	1.00	8/1/2049	20,433,933	21,668,444	18,323,622
FNMA POOL FM1445	1.00	8/1/2049	2,662,011	2,719,942	2,331,087
FNMA POOL FM1477	1.00	6/1/2045	10,051,809	10,905,932	9,465,749
FNMA POOL FM1510	1.00	11/1/2048	8,142,415	8,296,334	7,112,907
FNMA POOL FM1552	1.00	12/1/2047	13,607,231	13,851,457	11,886,765
FNMA POOL FM1602	1.00	10/1/2049	8,166,588	8,344,495	7,151,371
FNMA POOL FM1911	1.00	7/1/2048	4,658,243	4,973,049	4,218,633
FNMA POOL FM2048	1.00	1/1/2045	2,086,309	2,282,664	1,970,461
FNMA POOL FM2213	1.00	11/1/2048	13,976,179	14,331,473	12,193,791
FNMA POOL FM2440	1.00	2/1/2050	42,351,642	43,707,540	35,026,973
FNMA POOL FM2457	1.00	2/1/2050	25,570,968	27,222,919	24,515,525
FNMA POOL FM2749	1.00	6/1/2048	3,726,149	4,083,932	3,508,900
FNMA POOL FM2821	1.00	5/1/2048	5,684,706	5,953,291	4,965,945
FNMA POOL FM2834	1.00	11/1/2046	61,297,127	65,172,160	54,311,923
FNMA POOL FM2836	1.00	9/1/2046	45,889,744	50,254,211	43,214,193
FNMA POOL FM2843	1.00	9/1/2046	4,366,949	4,782,279	4,124,461
FNMA POOL FM3127	1.00	10/1/2047	24,385,348	25,530,618	21,302,121
FNMA POOL FM3812	1.00	7/1/2047	9,848,121	10,590,665	8,995,998
FNMA POOL FM3824	1.00	4/1/2044	6,274,305	6,861,706	5,908,489
FNMA POOL FM3874	1.00	2/1/2046	13,280,566	14,539,256	12,506,257
FNMA POOL FM3879	1.00	7/1/2050	20,520,592	21,575,535	17,087,587
FNMA POOL FM3880	1.00	7/1/2050	34,513,118	36,164,712	28,686,647

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FNMA POOL FM3991	1.00	8/1/2050	24,786,103	25,885,643	20,431,584
FNMA POOL FM4070	1.00	8/1/2050	37,925,958	39,798,671	31,511,605
FNMA POOL FM4071	1.00	5/1/2050	6,325,230	6,637,180	5,259,367
FNMA POOL FM4150	1.00	9/1/2050	29,465,499	30,848,463	24,413,750
FNMA POOL FM4231	1.00	9/1/2050	46,900,190	48,915,340	38,660,582
FNMA POOL FM4257	1.00	9/1/2050	69,455,266	72,810,192	57,686,935
FNMA POOL FM4344	1.00	9/1/2050	16,761,728	17,514,036	13,892,678
FNMA POOL FM4523	1.00	10/1/2050	4,028,192	3,200,976	3,176,098
FNMA POOL FM4915	1.00	11/1/2050	38,947,960	40,795,581	32,257,332
FNMA POOL FM4929	1.00	3/1/2048	31,586,255	33,844,534	28,462,628
FNMA POOL FM4969	1.00	12/1/2050	2,136,113	1,631,657	1,694,943
FNMA POOL FM5108	1.00	11/1/2048	10,015,912	10,724,866	9,025,419
FNMA POOL FM5179	1.00	12/1/2050	3,879,007	2,962,955	3,077,878
FNMA POOL FM5311	1.00	12/1/2050	111,992,477	117,283,908	92,110,261
FNMA POOL FM5553	1.00	1/1/2051	286,301	209,389	216,840
FNMA POOL FM5866	1.00	6/1/2049	27,864,554	26,001,713	25,093,696
FNMA POOL FM5867	1.00	6/1/2049	38,324,997	35,762,839	34,513,949
FNMA POOL FM6055	1.00	2/1/2051	1,216,109	966,367	957,543
FNMA POOL FM6268	1.00	2/1/2051	5,865,256	4,555,871	4,702,143
FNMA POOL FM6887	1.00	5/1/2051	9,022,616	7,157,554	7,460,118
FNMA POOL FM6928	1.00	4/1/2051	32,480,956	32,839,834	25,725,527
FNMA POOL FM7069	1.00	5/1/2051	14,337,731	11,624,886	11,959,404
FNMA POOL FM7095	1.00	4/1/2051	23,353,916	24,130,469	19,302,150
FNMA POOL FM7699	1.00	11/1/2048	41,860,512	43,842,833	36,567,767
FNMA POOL FM7959	1.00	12/1/2048	17,755,810	18,609,321	15,510,807
FNMA POOL FM8095	1.00	2/1/2049	15,553,965	16,302,180	13,587,358
FNMA POOL FM9540	1.00	11/1/2051	119,512,602	119,153,900	94,429,496
FNMA POOL FM9668	1.00	11/1/2051	122,369,773	121,915,048	96,653,844
FNMA POOL FM9805	1.00	11/1/2041	10,539,164	10,880,132	9,073,464
FNMA POOL FP0040	1.00	10/1/2050	69,085,371	54,114,086	54,766,196
FNMA POOL FS0331	1.00	1/1/2052	82,809	77,628	71,158
FNMA POOL FS2528	1.00	1/1/2051	24,813,131	17,705,276	18,547,356
FNMA POOL FS4391	1.00	4/1/2053	27,735,584	22,961,948	23,588,260
FNMA POOL FS4992	1.00	12/1/2051	19,182,613	16,473,495	16,538,812
FNMA POOL FS5089	1.00	5/1/2040	7,895,161	7,230,254	7,039,023
FNMA POOL FS5534	1.00	9/1/2053	36,553,564	38,533,572	38,360,519
FNMA POOL FS5823	1.00	9/1/2053	84,639,059	83,206,465	85,989,504
FNMA POOL FS5966	1.00	10/1/2053	91,687,187	92,708,242	94,546,502
FNMA POOL FS5972	1.00	10/1/2053	88,128,258	88,411,309	91,268,738
FNMA POOL FS6073	1.00	10/1/2053	40,133,656	42,369,720	42,147,083
FNMA POOL FS6085	1.00	10/1/2053	30,095,985	30,217,964	31,129,080
FNMA POOL FS6086	1.00	10/1/2053	22,786,257	22,786,257	23,496,859
FNMA POOL FS6091	1.00	10/1/2053	19,886,289	19,885,529	20,573,882
FNMA POOL FS6113	1.00	5/1/2052	199,971,499	170,465,005	172,332,956
FNMA POOL FS6139	1.00	2/1/2052	7,752,670	5,849,651	6,198,946
FNMA POOL FS6252	1.00	11/1/2053	79,116,352	82,569,977	82,131,061
FNMA POOL FS6423	1.00	11/1/2053	46,137,656	48,278,382	48,303,476
FNMA POOL FS6526	1.00	12/1/2053	64,945,767	67,457,003	67,175,137
FNMA POOL FS6543	1.00	9/1/2053	22,991,161	23,242,283	23,130,749

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FNMA POOL FS6764	1.00	1/1/2054	246,352,374	256,139,946	254,870,315
FNMA POOL FS6770	1.00	1/1/2054	157,952,396	165,091,566	164,998,538
FNMA POOL FS6774	1.00	12/1/2053	21,951,120	23,146,197	23,184,571
FNMA POOL FS6942	1.00	12/1/2053	415,944,568	427,269,308	425,235,792
FNMA POOL FS6959	1.00	1/1/2054	72,695,272	77,128,164	76,711,750
FNMA POOL FS7050	1.00	1/1/2054	24,823,869	25,598,322	25,710,041
FNMA POOL FS7111	1.00	1/1/2054	24,877,063	25,994,849	25,737,218
FNMA POOL FS7166	1.00	2/1/2054	47,056,422	48,495,129	48,694,049
FNMA POOL FS7167	1.00	2/1/2054	28,229,435	30,067,692	29,883,886
FNMA POOL FS7240	1.00	3/1/2052	50,685,142	42,036,106	41,915,707
FNMA POOL FS7253	1.00	2/1/2054	56,520,364	58,889,533	58,474,626
FNMA POOL FS7364	1.00	11/1/2051	6,829,053	5,485,267	5,465,980
FNMA POOL FS7400	1.00	4/1/2052	4,185,595	3,561,100	3,497,968
FNMA POOL FS7821	1.00	3/1/2052	20,559,627	15,914,474	16,439,242
FNMA POOL MA0052	6.00	3/1/2029	1,498	1,542	1,504
FNMA POOL MA0562	4.50	11/1/2040	18,188	19,940	17,665
FNMA POOL MA0583	4.00	12/1/2040	158,705	171,738	149,892
FNMA POOL MA0614	4.00	1/1/2041	45,896	49,736	43,348
FNMA POOL MA0640	4.50	2/1/2041	395,998	434,279	384,619
FNMA POOL MA0790	4.50	7/1/2041	1,234,434	1,351,100	1,197,693
FNMA POOL MA1260	4.00	10/1/2042	1,129,032	1,226,676	1,062,053
FNMA POOL MA1430	3.00	5/1/2043	2,062,642	2,182,162	1,827,591
FNMA POOL MA1524	3.00	8/1/2043	1,612,484	1,706,111	1,428,731
FNMA POOL MA1614	4.50	10/1/2043	1,335,838	1,466,511	1,292,073
FNMA POOL MA2190	4.00	2/1/2045	6,962,071	7,365,061	6,511,893
FNMA POOL MA2487	3.00	12/1/2045	16,336	16,286	14,307
FNMA POOL MA2670	3.00	7/1/2046	64,597	67,675	56,429
FNMA POOL MA2806	3.00	11/1/2046	33,437,024	35,038,692	29,209,325
FNMA POOL MA2833	3.00	12/1/2046	70,094,678	73,573,415	61,232,071
FNMA POOL MA2896	3.50	2/1/2047	1,142,389	1,200,340	1,029,416
FNMA POOL MA3057	3.50	7/1/2047	33,895,380	31,635,802	30,524,815
FNMA POOL MA3147	3.00	10/1/2047	45,110	46,978	39,357
FNMA POOL MA3148	3.50	10/1/2047	51,678,038	47,833,382	46,539,161
FNMA POOL MA3209	3.00	12/1/2047	33,213	34,759	28,977
FNMA POOL MA3210	3.50	12/1/2047	96,543,703	91,993,294	86,943,372
FNMA POOL MA3237	3.00	1/1/2048	1,915,811	1,980,582	1,671,487
FNMA POOL MA3238	3.50	1/1/2048	86,016,866	86,048,152	77,463,327
FNMA POOL MA3331	3.00	4/1/2048	4,324,341	4,475,355	3,738,519
FNMA POOL MA3530	3.00	10/1/2048	696,827	691,887	602,427
FNMA POOL MA3568	3.00	11/1/2048	1,027,546	1,020,998	888,343
FNMA POOL MA3577	3.00	1/1/2049	2,108,732	2,097,407	1,823,060
FNMA POOL MA4119	2.00	9/1/2050	27,405,480	26,240,372	21,615,755
FNMA POOL MA4182	2.00	11/1/2050	30,647,522	29,326,298	24,156,263
FNMA POOL MA4208	2.00	12/1/2050	13,282,026	12,709,291	10,465,243
FNMA POOL MA4209	1.50	12/1/2050	11,300,965	8,149,169	8,445,510
FNMA POOL MA4236	1.50	1/1/2051	9,255,099	6,914,633	6,915,863
FNMA POOL MA4254	1.50	2/1/2051	161,402,201	121,085,307	120,595,124
FNMA POOL MA4586	2.00	4/1/2042	22,241,647	20,213,194	18,505,516
FNMA POOL MA4733	4.50	9/1/2052	131,107,972	126,280,028	123,681,929

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FNMA POOL MC0444	4.50	3/1/2041	5,929	6,499	5,752
FNMA POOL MC0473	4.50	5/1/2041	96,745	102,227	93,865
FNMA TBA 15 YR 2	2.00	7/15/2039	35,000,000	30,719,124	30,759,785
FNMA TBA 15 YR 2	2.00	8/15/2039	36,000,000	31,824,844	31,675,068
FNMA TBA 15 YR 3	3.00	7/15/2039	21,500,000	19,818,633	19,882,147
FNMA TBA 15 YR 5	5.00	7/15/2039	25,000,000	24,644,531	24,782,200
FNMA TBA 15 YR 5.5	5.50	7/15/2039	156,400,000	157,362,073	156,704,980
FNMA TBA 15 YR 5.5	5.50	8/15/2039	108,600,000	108,977,516	108,783,534
FNMA TBA 30 YR 2	2.00	8/15/2054	787,700,000	622,967,383	616,623,376
FNMA TBA 30 YR 2	2.00	7/15/2054	798,800,000	622,294,537	624,702,339
FNMA TBA 30 YR 2.5	2.50	8/15/2054	(196,165,000)	(161,588,700)	(160,320,947)
FNMA TBA 30 YR 2.5	2.50	7/15/2054	(759,300,000)	(619,309,026)	(620,017,805)
FNMA TBA 30 YR 3	3.00	8/13/2054	650,100,000	558,415,289	553,291,009
FNMA TBA 30 YR 3.5	3.50	9/25/2024	1,815,000,000	1,617,763,281	1,606,231,440
FNMA TBA 30 YR 4	4.00	8/15/2054	(915,000,000)	(845,652,793)	(837,606,555)
FNMA TBA 30 YR 4	4.00	7/15/2054	0	5,145,146	0
FNMA TBA 30 YR 4.5	4.50	8/15/2054	(506,000,000)	(480,595,352)	(477,164,072)
FNMA TBA 30 YR 4.5	4.50	7/15/2054	(546,350,000)	(513,700,147)	(515,044,691)
FNMA TBA 30 YR 5	5.00	8/15/2054	(20,800,000)	(20,272,688)	(20,103,949)
FNMA TBA 30 YR 5.5	5.50	7/15/2054	163,000,000	161,847,769	160,701,700
FNMA TBA 30 YR 6	6.00	7/15/2054	550,000,000	552,637,027	551,446,500
FNMA TBA 30 YR 6.5	6.50	8/15/2054	(2,386,200,000)	(2,433,700,615)	(2,427,528,984)
FNMA TBA 30 YR 6.5	6.50	7/15/2054	(574,200,000)	(574,523,662)	(584,317,404)
FNMA TBA 30 YR 7	7.00	8/15/2054	(1,088,200,000)	(1,120,395,168)	(1,118,408,432)
FNMA TBA 30 YR 7	7.00	7/15/2054	75,000,000	81,485,559	77,120,250
FREDDIE MAC	0.01	10/17/2027	85,800	76,819	80,535
FREDDIE MAC	1.00	12/25/2053	48,660,840	47,527,663	47,836,436
FREDDIE MAC	6.25	6/15/2028	518,573	521,929	523,833
FREDDIE MAC	6.50	4/15/2028	391,202	394,865	396,432
GCCFC COMMERCIAL MORTGAGE TRUS	1.00	3/10/2039	584,342	30,064	0
GNMA II POOL 003807	5.50	1/20/2036	766	873	776
GNMA II POOL 003965	5.50	3/20/2037	837	957	849
GNMA II POOL 003997	5.50	6/20/2037	8,243	9,427	8,362
GNMA II POOL 004048	5.50	11/20/2037	998	1,143	1,013
GNMA II POOL 004072	5.50	1/20/2038	878	1,006	891
GNMA II POOL 004098	5.50	3/20/2038	412	472	419
GNMA II POOL 004194	5.50	7/20/2038	35,961	41,221	36,543
GNMA II POOL 004221	5.50	8/20/2038	400	458	406
GNMA II POOL 004244	5.50	9/20/2038	42,721	48,987	43,413
GNMA II POOL 004315	5.50	12/20/2038	30,484	34,972	30,978
GNMA II POOL 004462	5.00	6/20/2039	30,295	31,416	30,231
GNMA II POOL 004521	5.50	8/20/2039	93,525	106,488	95,134
GNMA II POOL 004600	5.50	12/20/2039	14,156	16,080	14,399
GNMA II POOL 004635	4.00	2/20/2040	47,769	51,893	45,348
GNMA II POOL 004748	5.50	7/20/2040	9,170	10,388	9,328
GNMA II POOL 004770	4.00	8/20/2040	372,301	404,350	353,372
GNMA II POOL 004800	4.00	9/20/2040	131,312	142,194	124,636
GNMA II POOL 004803	5.50	9/20/2040	889,046	1,024,354	903,448
GNMA II POOL 004833	4.00	10/20/2040	595,345	644,767	565,076

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GNMA II POOL 004834	4.50	10/20/2040	8,727,003	9,518,223	8,542,865
GNMA II POOL 004836	5.50	10/20/2040	101,907	117,260	103,290
GNMA II POOL 004853	4.00	11/20/2040	4,868,989	5,273,154	4,621,437
GNMA II POOL 004882	4.00	12/20/2040	1,536,299	1,664,007	1,458,189
GNMA II POOL 004885	5.50	12/20/2040	33,882	39,046	34,431
GNMA II POOL 004925	5.50	1/20/2041	52,035	59,923	52,741
GNMA II POOL 004945	4.00	2/20/2041	1,053,493	1,141,021	999,930
GNMA II POOL 004949	4.00	2/20/2041	78,604	81,919	74,068
GNMA II POOL 004950	5.50	2/20/2041	88,496	101,877	89,930
GNMA II POOL 005081	4.00	6/20/2041	465,501	504,480	440,990
GNMA II POOL 005117	5.50	7/20/2041	445,107	496,244	451,524
GNMA II POOL 005140	4.50	8/20/2041	2,065,167	2,254,191	2,020,738
GNMA II POOL 005177	5.50	9/20/2041	23,993	27,561	24,382
GNMA II POOL 005206	5.50	10/20/2041	817,253	941,754	828,338
GNMA II POOL 080152	1.00	1/20/2028	502	506	495
GNMA II POOL 080169	1.00	2/20/2028	392	395	385
GNMA II POOL 080174	1.00	3/20/2028	767	774	753
GNMA II POOL 080178	1.00	3/20/2028	1,381	1,393	1,357
GNMA II POOL 080180	1.00	3/20/2028	323	326	318
GNMA II POOL 080186	1.00	4/20/2028	741	748	730
GNMA II POOL 080197	1.00	5/20/2028	564	569	556
GNMA II POOL 080198	1.00	5/20/2028	2,006	2,026	1,977
GNMA II POOL 080204	1.00	6/20/2028	1,283	1,296	1,265
GNMA II POOL 080205	1.00	6/20/2028	1,339	1,353	1,320
GNMA II POOL 080207	1.00	6/20/2028	2,129	2,150	2,098
GNMA II POOL 080221	1.00	8/20/2028	1,825	1,842	1,785
GNMA II POOL 080311	1.00	8/20/2029	859	868	845
GNMA II POOL 080317	1.00	9/20/2029	1,097	1,109	1,073
GNMA II POOL 783038	5.50	7/20/2040	27,325	30,893	27,767
GNMA II POOL 783377	4.50	5/20/2041	2,729,746	2,980,996	2,671,019
GNMA II POOL MA0393	4.00	9/20/2042	66,382	71,975	62,848
GNMA II POOL MA2892	3.50	6/20/2045	1,778	1,879	1,622
GNMA II POOL MA3105	3.50	9/20/2045	2,350	2,486	2,143
GNMA II POOL MA3106	4.00	9/20/2045	87	93	82
GNMA II POOL MA3172	3.00	10/20/2045	13,919	14,595	12,344
GNMA II POOL MA3456	4.50	2/20/2046	1,023,339	971,171	994,180
GNMA II POOL MA3599	4.50	4/20/2046	45,556	43,234	44,258
GNMA II POOL MA3662	3.00	5/20/2046	14,036,552	13,512,946	12,401,615
GNMA II POOL MA3735	3.00	6/20/2046	162,433,727	164,572,448	143,513,913
GNMA II POOL MA3738	4.50	6/20/2046	798,267	757,569	776,283
GNMA II POOL MA3802	3.00	7/20/2046	118,088,003	123,716,625	104,333,452
GNMA II POOL MA3873	3.00	8/20/2046	6,681,904	6,999,633	5,911,997
GNMA II POOL MA3939	4.50	9/20/2046	117,168	114,436	114,305
GNMA II POOL MA4002	2.50	10/20/2046	122,788,557	102,823,242	104,800,066
GNMA II POOL MA4003	3.00	10/20/2046	20,829,691	21,612,198	18,430,786
GNMA II POOL MA4068	3.00	11/20/2046	18,856,433	19,754,341	16,660,090
GNMA II POOL MA4071	4.50	11/20/2046	77,533	73,580	75,398
GNMA II POOL MA4125	2.50	12/20/2046	22,703,405	19,095,580	19,377,362
GNMA II POOL MA4194	2.50	1/20/2047	15,299,835	12,811,953	13,058,413

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GNMA II POOL MA4195	3.00	1/20/2047	32,556,707	33,699,788	28,764,595
GNMA II POOL MA4320	3.00	3/20/2047	6,665,417	6,990,391	5,889,048
GNMA II POOL MA4384	4.50	4/20/2047	106,600	101,164	103,004
GNMA II POOL MA4512	4.50	6/20/2047	1,255,566	1,191,539	1,213,209
GNMA II POOL MA4651	3.00	8/20/2047	764,092	677,458	674,206
GNMA II POOL MA4652	3.50	8/20/2047	22,932,840	20,706,952	20,805,126
GNMA II POOL MA4721	4.50	9/20/2047	417,688	396,387	401,991
GNMA II POOL MA4780	4.50	10/20/2047	90,622	86,000	87,564
GNMA II POOL MA4837	3.50	11/20/2047	34,248,122	30,898,183	31,070,574
GNMA II POOL MA4963	4.00	1/20/2048	7,241,258	7,705,749	6,788,907
GNMA II POOL MA5020	4.00	2/20/2048	55,953,385	51,568,387	52,458,059
GNMA II POOL MA5021	4.50	2/20/2048	10,074	9,560	9,695
GNMA II POOL MA5137	4.00	4/20/2048	11,253,083	10,539,148	10,526,456
GNMA II POOL MA5265	4.50	6/20/2048	143,329	136,018	137,932
GNMA II POOL MA5331	4.50	7/20/2048	264,912	256,874	254,938
GNMA II POOL MA5399	4.50	8/20/2048	636,966	604,476	612,983
GNMA II POOL MA5466	4.00	9/20/2048	30,066,539	28,018,583	28,125,101
GNMA II POOL MA5529	4.50	10/20/2048	319,166	306,403	307,149
GNMA II POOL MA5530	5.00	10/20/2048	2,697,627	2,794,471	2,663,927
GNMA II POOL MA5596	4.50	11/20/2048	403,596	383,009	388,400
GNMA II POOL MA5652	4.50	12/20/2048	24,537,517	26,218,816	23,613,638
GNMA II POOL MA5653	5.00	12/20/2048	4,902,282	5,267,166	4,841,042
GNMA II POOL MA5711	4.50	1/20/2049	36,917,654	35,080,134	35,527,642
GNMA II POOL MA5712	5.00	1/20/2049	1,802,322	1,937,151	1,779,807
GNMA II POOL MA5764	4.50	2/20/2049	511,783	485,676	492,513
GNMA II POOL MA5818	4.50	3/20/2049	238,545	226,376	229,563
GNMA II POOL MA5819	5.00	3/20/2049	8,444,961	9,034,868	8,339,466
GNMA II POOL MA5932	4.50	5/20/2049	146,806	139,317	141,279
GNMA II POOL MA6041	4.50	7/20/2049	41,204	39,102	39,653
GNMA II POOL MA6089	3.00	8/20/2049	50,451,957	52,750,157	44,317,663
GNMA II POOL MA6221	4.50	10/20/2049	132,634	125,868	127,640
GNMA II POOL MA6341	4.50	12/20/2049	1,964,445	1,864,220	1,890,480
GNMA II POOL MA6410	3.50	1/20/2050	95,650,228	85,050,792	86,543,355
GNMA II POOL MA6411	4.00	1/20/2050	15,676,290	14,681,403	14,649,224
GNMA II POOL MA6412	4.50	1/20/2050	149,250	141,635	143,630
GNMA II POOL MA6474	3.00	2/20/2050	25,517,081	24,096,782	22,372,027
GNMA II POOL MA6477	4.50	2/20/2050	2,918,503	2,769,597	2,808,616
GNMA II POOL MA6542	3.50	3/20/2050	38,638,991	34,347,653	34,960,167
GNMA II POOL MA6544	4.50	3/20/2050	1,411,765	1,339,735	1,358,610
GNMA II POOL MA6602	4.50	4/20/2050	723,899	686,964	696,719
GNMA II POOL MA6659	4.50	5/20/2050	23,048	21,872	22,180
GNMA II POOL MA6709	2.50	6/20/2050	23,575,930	20,695,633	19,925,741
GNMA II POOL MA6710	3.00	6/20/2050	27,757,258	28,954,242	24,335,823
GNMA II POOL MA6713	4.50	6/20/2050	185,743	176,266	178,749
GNMA II POOL MA6769	4.50	7/20/2050	2,544,212	2,414,394	2,448,418
GNMA II POOL MA6819	2.50	8/20/2050	21,357,961	18,748,047	18,037,989
GNMA II POOL MA6823	4.50	8/20/2050	21,507	20,410	20,697
GNMA II POOL MA6930	2.00	10/20/2050	490,495,408	388,542,120	397,358,619
GNMA II POOL MA6932	3.00	10/20/2050	33,418,001	31,361,990	29,253,292

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GNMA II POOL MA6935	4.50	10/20/2050	1,205,262	1,143,761	1,159,969
GNMA II POOL MA6994	2.00	11/20/2050	826,898,418	669,245,068	670,404,833
GNMA II POOL MA6996	3.00	11/20/2050	16,633,703	14,966,986	14,556,627
GNMA II POOL MA6997	3.50	11/20/2050	30,534,118	27,140,917	27,626,960
GNMA II POOL MA7051	2.00	12/20/2050	330,580,885	263,866,416	267,947,156
GNMA II POOL MA7053	3.00	12/20/2050	4,185,429	3,687,632	3,661,755
GNMA II POOL MA7054	3.50	12/20/2050	66,573,782	69,649,934	60,083,658
GNMA II POOL MA7137	3.00	1/20/2051	96,518,565	97,499,883	84,418,514
GNMA II POOL MA7139	4.00	1/20/2051	26,632,962	24,859,562	24,888,046
GNMA II POOL MA7140	4.50	1/20/2051	56,813	53,914	54,674
GNMA II POOL MA7193	2.50	2/20/2051	26,827	33,220	22,594
GNMA II POOL MA7195	3.50	2/20/2051	9,030,800	8,027,008	8,170,976
GNMA II POOL MA7197	4.50	2/20/2051	5,063,092	4,804,724	4,872,458
GNMA II POOL MA7257	3.50	3/20/2051	25,959,744	23,074,079	23,488,113
GNMA II POOL MA7990	4.00	4/20/2052	206,831,017	196,141,857	191,118,528
GNMA II POOL MA8046	4.50	5/20/2052	23,646,195	22,545,268	22,507,391
GNMA II POOL MA8101	4.50	6/20/2052	49,659,550	46,650,431	47,267,939
GNMA II POOL MA8102	5.00	6/20/2052	18,227,541	18,069,167	17,757,090
GNMA II POOL MA8147	2.50	7/20/2052	17,732,579	14,881,683	14,909,274
GNMA II POOL MA8151	4.50	7/20/2052	3,976,741	3,800,771	3,785,221
GNMA II POOL MA8197	2.50	8/20/2052	23,239,816	19,507,284	19,539,673
GNMA II POOL MA8201	4.50	8/20/2052	112,668,351	107,993,913	107,242,227
GNMA II POOL MA8264	2.50	9/20/2052	12,902,529	10,813,846	10,848,245
GNMA II POOL MA8268	4.50	9/20/2052	81,671,731	80,910,416	77,738,408
GNMA II POOL MA8343	2.50	10/20/2052	2,100,656	1,747,344	1,765,680
GNMA II POOL MA8347	4.50	10/20/2052	192,695,927	191,578,143	183,415,662
GNMA II POOL MA8423	2.50	11/20/2052	6,853,991	5,798,632	5,762,728
GNMA II POOL MA8427	4.50	11/20/2052	333,888,675	316,612,687	317,808,546
GNMA II POOL MA8485	2.50	12/20/2052	12,141,483	10,271,902	10,209,867
GNMA II POOL MA8489	4.50	12/20/2052	7,300,577	6,923,374	6,948,981
GNMA II POOL MA8642	2.50	2/20/2053	92,315,815	78,099,701	77,901,013
GNMA II POOL MA8724	4.50	3/20/2053	137,715,199	130,063,877	131,082,815
GNMA II POOL MA9100	2.50	8/20/2053	51,230	43,339	43,084
GNMA II POOL MA9165	2.50	9/20/2053	9,583,315	8,088,797	8,059,496
GNMA II POOL MA9235	2.50	10/20/2053	17,766,393	15,164,842	14,935,917
GNMA II POOL MA9238	4.00	10/20/2053	10,696,460	10,069,789	9,883,754
GNMA II POOL MA9299	2.50	10/20/2053	4,210,489	3,553,197	3,539,040
GNMA II POOL MA9356	2.50	12/20/2053	13,148,937	11,158,544	11,054,097
GNMA II POOL MA9417	2.50	12/20/2053	14,176,999	12,031,012	11,920,561
GNMA II POOL MA9420	4.00	1/20/2054	10,215,114	9,288,982	9,439,095
GNMA II POOL MA9482	2.50	2/20/2054	9,280,789	7,887,421	7,800,775
GNMA II POOL MA9535	2.50	3/20/2054	13,389,544	11,341,672	11,258,438
GNMA II POOL MA9536	3.00	3/20/2054	11,019,920	9,712,240	9,652,004
GNMA II POOL MA9537	3.50	3/20/2054	10,851,089	9,894,983	9,817,956
GNMA II POOL MA9544	7.00	3/20/2054	249,870,315	255,512,281	254,788,847
GNMA II POOL MA9599	2.50	4/20/2054	17,613,393	14,466,134	14,804,573
GNMA II POOL MA9600	3.00	4/20/2054	11,957,992	10,428,943	10,461,829
GNMA II POOL MA9601	3.50	4/20/2054	11,442,389	10,304,376	10,331,841
GNMA II POOL MA9608	7.00	4/20/2054	312,226,176	319,268,693	318,776,016

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GNMA II POOL MA9662	2.50	5/20/2054	2,366,884	1,986,716	1,989,801
GNMA II POOL MA9663	3.00	4/20/2054	23,970,422	20,892,421	21,012,691
GNMA II POOL MA9664	3.50	5/20/2054	4,493,530	4,038,006	4,050,612
GNMA II POOL MA9671	7.00	5/20/2054	379,357,706	387,838,837	387,239,276
GNMA II POOL MA9728	7.00	6/20/2054	284,315,232	290,745,747	290,645,849
GNMA II TBA 30 YR 2	2.00	7/15/2054	(568,200,000)	(456,380,535)	(459,852,783)
GNMA II TBA 30 YR 2.5	2.50	7/15/2054	81,000,000	68,413,359	68,086,251
GNMA II TBA 30 YR 3	3.00	8/15/2054	9,200,000	8,101,391	8,018,251
GNMA II TBA 30 YR 3.5	3.50	7/15/2054	265,900,000	241,445,641	238,819,946
GNMA II TBA 30 YR 4	4.00	7/15/2054	(128,900,000)	(119,484,258)	(119,089,937)
GNMA II TBA 30 YR 4.5	4.50	7/15/2054	(973,100,000)	(923,344,789)	(924,880,949)
GNMA II TBA 30 YR 5	5.00	7/15/2054	79,500,000	78,006,270	77,406,845
GNMA II TBA 30 YR 5.5	5.50	8/15/2054	304,325,000	302,174,916	301,814,927
GNMA II TBA 30 YR 5.5	5.50	7/15/2054	(251,325,000)	(255,116,023)	(249,360,392)
GNMA II TBA 30 YR 6	6.00	8/15/2054	889,995,500	893,040,580	893,092,684
GNMA II TBA 30 YR 6	6.00	7/15/2054	1,737,729,500	1,742,970,550	1,744,854,191
GNMA II TBA 30 YR 6.5	6.50	8/15/2054	263,600,000	266,997,969	266,979,352
GNMA II TBA 30 YR 6.5	6.50	7/15/2054	1,975,400,000	2,000,923,118	2,002,739,536
GNMA II TBA 30 YR 7	7.00	8/15/2054	(116,400,000)	(118,508,516)	(118,473,084)
GNMA II TBA 30 YR 7	7.00	7/15/2054	(1,113,419,606)	(1,135,238,547)	(1,133,761,782)
GNMA II TBA 30 YR 7	7.00	9/15/2054	45,000,000	45,759,375	45,794,250
GNMA POOL 393403	6.50	4/15/2026	13	13	13
GNMA POOL 412570	6.50	3/15/2026	79	79	79
GNMA POOL 415053	6.50	2/15/2026	29	29	29
GNMA POOL 417374	6.50	4/15/2026	22	22	22
GNMA POOL 716861	4.50	4/15/2039	302	327	296
GOVERNMENT NATIONAL MORTGAGE A	1.00	6/20/2051	158,260,672	137,283,899	131,230,811
GOVERNMENT NATIONAL MORTGAGE A	1.00	9/20/2049	18,221,218	16,559,349	16,096,896
GOVERNMENT NATIONAL MORTGAGE A	1.00	6/20/2049	24,675,060	22,424,846	21,668,615
GOVERNMENT NATIONAL MORTGAGE A	1.00	11/20/2053	369,784,059	358,755,663	364,514,647
GS MORTGAGE SECURITIES TRUST	1.00	3/10/2050	90,537,831	6,029,983	1,613,365
GS MORTGAGE SECURITIES TRUST	1.00	5/10/2050	68,458,157	4,235,561	240,920
GS MORTGAGE SECURITIES TRUST	1.00	11/10/2050	109,705,803	8,320,143	2,673,932
GS MORTGAGE SECURITIES TRUST	1.00	5/10/2052	83,258,672	6,988,566	3,304,808
GS MORTGAGE SECURITIES TRUST	1.00	11/10/2052	122,148,864	8,365,121	4,215,552
GS MORTGAGE SECURITIES TRUST	1.00	12/12/2053	51,532,621	5,882,285	4,033,258
GS MORTGAGE SECURITIES TRUST	1.00	12/15/2054	109,164,231	9,828,067	6,705,377
GS MORTGAGE SECURITIES TRUST	1.00	9/10/2052	142,617,130	8,984,167	4,577,465
GS MORTGAGE SECURITIES TRUST	2.01	12/12/2053	3,000,000	3,080,316	2,452,658
JP MORGAN CHASE COMMERCIAL MOR	1.00	1/15/2049	47,208,804	3,279,218	472,395
JP MORGAN CHASE COMMERCIAL MOR	1.00	8/15/2049	73,380,027	5,931,010	1,579,011
JP MORGAN CHASE COMMERCIAL MOR	1.00	3/15/2050	132,661,715	8,950,426	2,259,435
JP MORGAN CHASE COMMERCIAL MOR	1.00	7/15/2050	68,663,953	4,873,259	1,455,742
JP MORGAN CHASE COMMERCIAL MOR	1.00	3/10/2052	127,070,005	11,078,433	4,905,018
JP MORGAN CHASE COMMERCIAL MOR	3.91	1/15/2049	1,384,000	1,546,537	1,341,989
JP MORGAN MORTGAGE TRUST	1.00	11/25/2052	87,768,266	82,683,656	74,011,697
JP MORGAN MORTGAGE TRUST	1.00	12/25/2052	90,545,980	79,813,098	74,953,407
JPMBB COMMERCIAL MORTGAGE SECU	1.00	2/15/2047	584,292	42,323	582
JPMBB COMMERCIAL MORTGAGE SECU	1.00	8/15/2047	16,772,739	663,765	23,216

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JPMBB COMMERCIAL MORTGAGE SECU	1.00	11/15/2047	80,346,092	5,688,503	154,722
JPMBB COMMERCIAL MORTGAGE SECU	1.00	8/15/2048	111,184,456	7,545,978	720,035
JPMBB COMMERCIAL MORTGAGE SECU	1.00	10/15/2048	49,883,969	3,832,152	164,752
JPMBB COMMERCIAL MORTGAGE SECU	1.00	12/15/2048	61,334,085	4,532,650	554,471
JPMBB COMMERCIAL MORTGAGE SECU	1.00	3/17/2049	147,126,836	13,606,290	2,179,693
JPMBB COMMERCIAL MORTGAGE SECU	3.80	8/15/2048	37,547,528	38,370,778	36,726,483
MASTR ALTERNATIVE LOANS TRUST	6.50	5/25/2033	52,246	54,364	52,026
ML CFC COMMERCIAL MORTGAGE TRU	1.00	8/12/2048	1,580,959	45,632	62
MORGAN STANLEY BAML TRUST	1.00	10/15/2047	28,395,434	1,637,417	12,237
MORGAN STANLEY BAML TRUST	1.00	12/15/2047	61,795,986	4,423,604	419,442
MORGAN STANLEY BAML TRUST	1.00	2/15/2048	75,832,631	7,566,322	262,181
MORGAN STANLEY BAML TRUST	1.00	10/15/2048	162,319,901	13,052,628	1,084,866
MORGAN STANLEY BAML TRUST	1.00	5/15/2049	50,293,438	5,796,490	920,718
MORGAN STANLEY BAML TRUST	1.00	5/15/2050	62,692,199	6,068,636	1,583,444
MORGAN STANLEY BAML TRUST	2.86	9/15/2049	4,580,000	4,957,130	4,310,054
MORGAN STANLEY BAML TRUST	3.33	5/15/2049	10,000,000	10,225,510	9,590,768
MORGAN STANLEY CAPITAL I TRUST	1.00	3/15/2049	64,410,736	5,453,180	802,048
MORGAN STANLEY CAPITAL I TRUST	1.00	12/15/2050	57,762,489	3,698,394	1,433,058
MORGAN STANLEY CAPITAL I TRUST	1.00	7/15/2051	77,693,103	4,891,224	1,913,151
MORGAN STANLEY CAPITAL I TRUST	1.00	2/15/2053	109,841,093	10,104,019	5,397,365
MORGAN STANLEY CAPITAL I TRUST	1.00	5/15/2054	72,843,546	7,204,569	4,207,636
MORGAN STANLEY CAPITAL I TRUST	1.52	5/15/2054	3,000,000	2,999,907	2,733,522
MORGAN STANLEY CAPITAL I TRUST	2.78	8/15/2049	1,290,000	1,385,180	1,209,320
SG COMMERCIAL MORTGAGE SECURIT	1.00	10/10/2048	55,016,258	5,996,381	1,280,284
STRUCTURED ASSET SECURITIES CO	1.00	11/25/2032	17,550	17,666	17,550
UBS COMMERCIAL MORTGAGE TRUST	1.00	10/15/2050	52,853,474	4,369,497	1,433,378
UBS COMMERCIAL MORTGAGE TRUST	1.00	11/15/2050	107,507,904	6,410,902	2,510,374
UBS COMMERCIAL MORTGAGE TRUST	1.00	10/15/2052	96,859,091	11,200,591	5,742,433
UBS COMMERCIAL MORTGAGE TRUST	3.04	12/15/2052	68,185,000	70,065,479	59,999,758
VENDEE MORTGAGE TRUST	6.50	10/15/2029	1,225,791	1,231,804	1,253,497
WAMU COMMERCIAL MORTGAGE SECUR	1.00	12/27/2049	2,958,937	962	9
WELLS FARGO COMMERCIAL MORTGAG	1.00	12/15/2047	74,390,336	1,408,494	251,224
WELLS FARGO COMMERCIAL MORTGAG	1.00	11/15/2048	59,395,476	4,775,990	522,477
WELLS FARGO COMMERCIAL MORTGAG	1.00	6/15/2049	77,332,002	11,122,430	2,015,400
WELLS FARGO COMMERCIAL MORTGAG	1.00	12/15/2050	52,173,558	3,774,287	1,250,388
WELLS FARGO COMMERCIAL MORTGAG	1.00	8/15/2051	38,060,844	2,475,249	1,009,546
WELLS FARGO COMMERCIAL MORTGAG	1.00	3/15/2052	114,969,373	11,090,866	4,893,361
WELLS FARGO COMMERCIAL MORTGAG	1.00	8/15/2052	44,042,520	5,366,009	2,477,130
WELLS FARGO COMMERCIAL MORTGAG	1.00	10/15/2052	108,599,876	8,647,808	4,304,067
WELLS FARGO COMMERCIAL MORTGAG	1.00	2/15/2053	77,375,482	8,126,283	4,122,884
WELLS FARGO COMMERCIAL MORTGAG	1.00	11/15/2054	36,053,841	3,521,090	2,239,549
WELLS FARGO COMMERCIAL MORTGAG	1.00	7/15/2058	9,000,000	9,966,098	8,804,240
WELLS FARGO COMMERCIAL MORTGAG	1.00	9/15/2058	55,315,487	3,556,233	329,324
WELLS FARGO COMMERCIAL MORTGAG	1.00	1/15/2059	47,376,408	4,775,115	791,583
WELLS FARGO COMMERCIAL MORTGAG	1.00	11/15/2059	65,957,304	6,283,884	1,338,916
WELLS FARGO COMMERCIAL MORTGAG	1.00	1/15/2060	37,273,860	4,088,793	1,112,827
WELLS FARGO COMMERCIAL MORTGAG	1.00	9/15/2061	176,910,099	8,587,834	3,536,375
WELLS FARGO COMMERCIAL MORTGAG	2.67	7/15/2048	11,318,222	11,938,799	10,735,907
WELLS FARGO COMMERCIAL MORTGAG	3.41	12/15/2047	10,000,000	10,839,864	9,868,562

CalPERS 2023-2024 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WELLS FARGO COMMERCIAL MORTGAG	3.50	7/15/2058	20,000,000	20,157,650	19,619,517
WELLS FARGO COMMERCIAL MORTGAG	3.54	5/15/2048	8,875,000	9,705,314	8,695,462
WELLS FARGO COMMERCIAL MORTGAG	3.56	1/15/2059	5,909,463	6,437,967	5,721,562
WELLS FARGO COMMERCIAL MORTGAG	3.64	12/15/2059	14,956,430	16,840,771	14,265,477
WELLS FARGO COMMERCIAL MORTGAG	3.70	11/15/2048	1,160,000	1,282,987	1,127,977
WELLS FARGO COMMERCIAL MORTGAG	3.81	12/15/2048	18,500,000	18,911,135	17,977,142
WF RBS COMMERCIAL MORTGAGE TRU	1.00	6/15/2046	2,832,510	186,453	111
WF RBS COMMERCIAL MORTGAGE TRU	1.00	11/15/2047	57,443,330	4,044,010	103,997
WF RBS COMMERCIAL MORTGAGE TRU	1.00	9/15/2057	43,977,177	2,879,054	100,056
TOTAL				**30,130,721,255**	**27,161,322,426**

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Mortgage Loans

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	1/31/2050	1,970,006	1,902,118	1,970,006
JUMBO MHLP 885	1.00	12/14/2036	469,047	460,865	432,072
JUMBO MHLP 30 YEAR 890	6.09	6/15/2037	368,603	396,494	387,632
JUMBO MHLP 30 YEAR 892	6.23	9/20/2037	377,756	395,380	378,242
JUMBO MHLP 30 YEAR 895	6.15	12/20/2037	673,473	673,332	637,475
JUMBO MHLP 30 YEAR 897	6.02	3/20/2038	512,538	531,031	476,992
JUMBO MHLP 30 YEAR 898	6.21	6/20/2038	592,949	582,492	540,382
JUMBO MHLP 30 YEAR 901	5.90	8/19/2038	444,451	453,175	435,401
JUMBO MHLP 30 YEAR 904	6.28	12/12/2038	591,973	548,544	520,412
JUMBO MHLP 30 YEAR 913	1.00	12/10/2039	258,117	258,832	239,109
JUMBO MHLP 30 YEAR 915	4.27	3/12/2040	85,377	81,437	73,392
JUMBO MHLP 30 YR 888	1.00	3/15/2037	487,357	496,012	451,713
JUMBO MHLP 854	6.21	2/1/2033	168,325	175,717	169,428
JUMBO MHLP 856	1.00	6/1/2033	541,408	547,800	524,562
JUMBO MHLP 858	1.00	9/1/2033	770,678	769,848	736,514
JUMBO MHLP 860	1.00	12/15/2033	220,446	217,252	207,846
JUMBO MHLP 866	1.00	9/24/2034	38,441	38,691	36,854
JUMBO MHLP 868	1.00	12/30/2030	554,985	523,324	493,855
JUMBO MHLP 870	1.00	3/25/2035	206,360	207,036	198,054
JUMBO MHLP 872	1.00	7/25/2034	356,766	362,246	344,777
JUMBO MHLP 874	1.00	7/25/2034	211,576	212,226	202,937
JUMBO MHLP 876	1.00	12/19/2035	158,094	173,601	151,876
JUMBO MHLP 879	1.00	3/24/2036	158,535	160,444	152,463
JUMBO MHLP 882	1.00	9/19/2036	107,848	109,154	104,477
PERSONAL LOAN MHLP	6.75	1/31/2050	138,140	142,827	128,244
TOTAL				**10,419,878**	**9,994,711**

CalPERS 2023-2024 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORTGAGE INVESTMENT TRUS	1.00	10/25/2035	580,000	0	23
AIMCO	1.00	7/20/2035	230,600,000	230,600,000	230,489,136
ANTARES CLO	1.00	1/20/2036	290,000,000	290,000,000	290,000,000
ANTARES CLO	1.00	4/20/2031	235,130,704	235,130,704	234,754,495
APIDOS CLO LTD	1.00	1/20/2031	368,636,885	368,636,885	369,042,386
ARES CLO LTD	1.00	10/20/2036	284,000,000	284,000,000	285,144,212
ARES CLO LTD	1.00	4/20/2035	174,950,000	174,550,171	175,480,274
ASSET BACKED FUNDING CORPORATI	6.00	7/26/2035	314,228	0	3
BAIN CAPITAL CREDIT CLO, LIMIT	1.00	1/24/2037	304,000,000	304,000,000	305,553,600
BAIN CAPITAL CREDIT CLO, LIMIT	1.00	4/23/2035	390,500,000	390,500,000	390,174,800
BALBOA BAY LOAN FUNDING LTD	1.00	4/20/2034	173,000,000	172,573,946	172,948,100
BCRED MML CLO 2021 1 LLC	1.00	4/20/2035	412,500,000	412,500,000	410,355,000
BEAR STEARNS ASSET BACKED SECU	5.50	12/25/2035	87,300	0	1
BLUEMOUNTAIN CLO LTD	1.00	7/22/2035	201,000,000	201,000,000	200,908,600
CARLYLE GLOBAL MARKET STRATEGI	1.00	10/15/2030	26,350,423	26,350,423	26,345,152
CBAM CLO MANAGEMENT	1.00	1/15/2031	175,995,678	175,995,678	176,056,798
CHURCHILL MIDDLE MARKET CLO LT	1.00	10/20/2030	64,617,311	64,617,311	64,627,262
CITIBANK CREDIT CARD ISSUANCE	6.15	6/15/2039	187,179,000	217,356,506	198,796,562
CLOVER CLO	1.00	4/18/2035	312,100,000	312,100,000	312,256,050
CLOVER CLO	1.00	1/25/2035	236,250,000	236,250,000	236,226,375
CLOVER CLO	1.00	7/20/2034	8,000,000	7,917,709	7,992,800
CLOVER CLO	1.00	10/15/2029	22,691,805	22,691,805	22,684,729
COUNTRYWIDE ASSET BACKED CERTI	1.00	3/25/2034	80,000,000	0	1
DRYDEN SENIOR LOAN FUND	1.00	4/20/2035	271,000,000	271,000,000	270,035,400
DRYDEN SENIOR LOAN FUND	1.00	11/15/2028	12,600,000	12,600,000	12,534,480
ELMWOOD CLO 16 LTD	1.00	4/20/2037	373,400,000	373,400,000	375,780,064
ELMWOOD CLO 17 LTD	1.00	7/17/2035	370,000,000	370,000,000	369,827,000
ELMWOOD CLO 18 LTD	1.00	7/17/2033	58,000,000	58,000,000	58,110,200
FBR SECURITIZATION TRUST	1.00	11/25/2035	570,753	0	22
FBR SECURITIZATION TRUST	1.00	9/25/2035	300,000	0	12
FIRST FRANKLIN MORTGAGE LOAN N	5.68	12/25/2035	42,874	0	0
FIRST FRANKLIN MORTGAGE LOAN N	6.50	9/25/2035	198,940	0	0
GALAXY CLO LTD	1.00	4/15/2037	192,000,000	192,000,000	193,816,320
GE WMCMSN	5.50	1/25/2036	103,549	0	1
GILBERT PARK CLO LTD	1.00	10/15/2030	224,760,104	224,760,105	224,962,389
GOLDENTREE LOAN MANAGEMENT US	1.00	7/20/2037	250,000,000	250,000,000	250,128,750
GOLUB CAPITAL BDC LLC	1.00	1/20/2031	151,196,264	151,196,264	151,105,547
GOLUB CAPITAL PARTNERS CLO LTD	1.00	7/25/2035	300,000,000	300,000,000	299,850,000
GOLUB CAPITAL PARTNERS CLO LTD	1.00	10/20/2031	214,721,562	214,721,562	215,129,533
GSAMP NIM TRUST	5.50	11/25/2035	539,975	0	5
HEAT EQUITY ASSET TRUST NIM	6.50	5/27/2036	131,313	0	0
HEAT EQUITY ASSET TRUST NIM	6.00	1/27/2036	419,282	194,883	4
JAMESTOWN CLO LTD	1.00	7/25/2035	18,000,000	18,000,000	17,989,200
LCM LTD PARTNERSHIP	1.00	4/15/2034	125,000,000	124,845,870	124,937,500
MADISON PARK FUNDING LTD	1.00	4/21/2035	397,000,000	397,000,000	396,126,600
MAGNETITE CLO LTD	1.00	4/20/2031	303,554,608	303,554,608	303,111,495
OAK HILL CREDIT PARTNERS	1.00	7/19/2033	347,600,000	347,571,437	347,422,200
OCP CLO LTD	1.00	11/20/2030	121,299,192	121,299,192	121,371,971
OCTAGON 59 LTD	1.00	5/15/2035	282,000,000	281,647,574	282,433,998
OCTAGON INVESTMENT PARTNERS 40	1.00	1/20/2035	313,000,000	313,000,000	312,718,300
OCTAGON INVESTMENT PARTNERS XV	1.00	1/25/2031	50,951,033	50,951,033	50,920,463
OPTION ONE MORTGAGE SECURITIES	5.44	8/26/2035	213,614	0	2
OWL ROCK CLO LTD	1.00	4/20/2034	240,000,000	236,304,165	240,119,040

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Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
OWNIT MORTGAGE LOAN NIM	5.00	8/25/2036	939,567	0	0
PALMER SQUARE CLO LTD	1.00	4/18/2037	258,100,000	258,100,000	260,155,767
PALMER SQUARE CLO LTD	1.00	7/20/2034	285,000,000	285,000,000	284,912,400
PARALLEL LTD	1.00	4/20/2031	140,101,734	140,101,734	140,129,755
RRAM	1.00	1/15/2030	293,903,132	293,903,132	294,343,987
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/2033	89,124	1	259,953
SOUND POINT CLO LTD	1.00	10/20/2031	260,000,000	260,000,000	260,520,000
SOUND POINT CLO LTD	1.00	4/18/2031	35,389,787	35,389,787	35,389,787
SYMPHONY CLO LTD	1.00	7/24/2036	248,000,000	248,000,000	249,636,800
SYMPHONY CLO LTD	1.00	4/23/2035	47,000,000	46,985,519	46,988,875
TEACHERS INSURANCE AND ANNUITY	1.00	1/16/2031	54,610,263	54,610,263	54,632,107
TIAA CLO LTD	1.00	1/20/2032	165,509,369	165,509,369	165,790,735
VOYA CLO LTD	1.00	4/19/2031	22,468,292	22,220,837	22,479,526
TOTAL				**10,548,638,473**	**10,543,506,545**

CalPERS 2023-2024 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
1011778 BC / NEW RED FIN	4.00	10/15/2030	102,273,000	91,228,424	89,965,467
1011778 BC / NEW RED FIN	6.13	6/15/2029	15,974,000	15,980,225	16,042,528
1011778 BC / NEW RED FIN	3.50	2/15/2029	32,188,000	29,254,906	29,218,335
1011778 BC / NEW RED FIN	3.88	1/15/2028	51,830,000	49,380,732	48,531,021
1011778 BC / NEW RED FIN	4.38	1/15/2028	35,867,000	34,200,084	33,849,123
1011778 BC / NEW RED FIN	5.75	4/15/2025	9,857,000	9,857,530	9,829,795
1375209 BC LTD	9.00	1/30/2028	18,655,000	18,152,152	17,939,208
AAR ESCROW ISSUER LLC	6.75	3/15/2029	9,600,000	9,658,427	9,790,272
ABBOTT LABORATORIES	4.90	11/30/2046	67,066,000	71,791,447	63,158,064
ABBOTT LABORATORIES	4.75	11/30/2036	3,500,000	3,510,685	3,395,735
ABBVIE INC	5.50	3/15/2064	20,000,000	19,925,844	19,737,600
ABBVIE INC	5.40	3/15/2054	30,000,000	29,898,281	29,683,200
ABBVIE INC	4.25	11/21/2049	80,098,000	79,051,917	66,658,357
ABBVIE INC	4.88	11/14/2048	9,130,000	9,098,641	8,384,992
ABBVIE INC	4.45	5/14/2046	63,690,000	61,983,068	55,256,807
ABBVIE INC	4.70	5/14/2045	9,100,000	9,143,034	8,219,666
ABBVIE INC	4.75	3/15/2045	18,724,000	21,015,803	17,014,686
ABBVIE INC	4.85	6/15/2044	2,000,000	2,396,331	1,852,120
ABBVIE INC	4.40	11/6/2042	12,566,000	13,281,010	11,037,346
ABBVIE INC	4.05	11/21/2039	87,800,000	87,758,341	76,191,084
ABBVIE INC	4.30	5/14/2036	28,600,000	29,101,351	26,292,838
ABBVIE INC	4.50	5/14/2035	49,199,000	51,032,107	46,397,609
ABBVIE INC	4.55	3/15/2035	38,300,000	43,053,525	36,326,018
ABBVIE INC	5.05	3/15/2034	20,000,000	19,939,163	19,938,200
ABC SUPPLY CO INC	4.00	1/15/2028	38,541,000	36,509,871	36,097,115
ABU DHABI CRUDE OIL	4.60	11/2/2047	108,900,000	101,272,384	97,601,625
ABU DHABI CRUDE OIL	3.65	11/2/2029	51,700,000	48,967,920	48,355,656
ABU DHABI DEVELOPMENT HO	5.50	5/8/2034	35,600,000	35,427,087	36,561,200
ABU DHABI DEVELOPMENT HO	5.38	5/8/2029	48,600,000	48,349,566	49,412,106
ACCELERATE360 INT HOLDCO	13.00	10/31/2027	122,595,939	129,329,397	150,026,780
ACCO BRANDS CORP	4.25	3/15/2029	20,940,000	18,533,859	18,729,992
ACRISURE LLC / FIN INC	7.50	11/6/2030	10,950,000	10,986,199	10,998,290
ACRISURE LLC / FIN INC	6.00	8/1/2029	1,000,000	919,282	925,260
ACRISURE LLC / FIN INC	4.25	2/15/2029	13,350,000	12,036,040	12,133,682
ACUITY BRANDS LIGHTING	2.15	12/15/2030	4,100,000	4,043,154	3,400,417
ACURIS FIN US/ACURIS FIN	5.00	5/1/2028	700,000	700,000	630,042
ADAPTHEALTH LLC	5.13	3/1/2030	13,600,000	11,717,048	11,909,112
ADAPTHEALTH LLC	4.63	8/1/2029	12,943,000	11,092,954	11,218,604
ADIENT GLOBAL HOLDINGS	8.25	4/15/2031	23,624,000	24,326,739	24,610,302
ADIENT GLOBAL HOLDINGS	4.88	8/15/2026	32,935,000	32,129,816	32,038,839
ADOBE INC	4.95	4/4/2034	15,000,000	14,971,455	14,926,950
ADT SEC CORP	4.88	7/15/2032	21,085,000	18,823,348	19,387,868
ADT SEC CORP	4.13	8/1/2029	30,119,000	27,251,276	27,782,368
ADVANCED DRAINAGE SYSTEM	6.38	6/15/2030	13,560,000	13,424,556	13,588,612
ADVANCED DRAINAGE SYSTEM	5.00	9/30/2027	500,000	500,000	489,165
ADVANTAGE SALES + MARKET	6.50	11/15/2028	16,300,000	14,799,836	14,754,760
ADVENTIST HEALTH SYS/W	5.76	12/1/2034	4,000,000	4,017,282	3,993,920
ADVOCATE HEALTH CORP	3.01	6/15/2050	18,850,000	18,917,380	12,758,623
AECOM	5.13	3/15/2027	26,050,000	25,408,036	25,577,453
AEP TEXAS INC	5.25	5/15/2052	12,000,000	11,981,712	10,717,320
AEP TEXAS INC	4.70	5/15/2032	12,000,000	11,973,156	11,314,560
AEP TRANSMISSION CO LLC	5.40	3/15/2053	43,000,000	44,073,822	41,159,600
AEP TRANSMISSION CO LLC	4.50	6/15/2052	49,693,000	48,371,653	41,254,632

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Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AEP TRANSMISSION CO LLC	2.75	8/15/2051	33,700,000	32,514,552	20,175,516
AEP TRANSMISSION CO LLC	3.65	4/1/2050	33,276,000	33,166,558	23,989,001
AEP TRANSMISSION CO LLC	3.15	9/15/2049	22,200,000	21,929,570	14,559,648
AEP TRANSMISSION CO LLC	3.80	6/15/2049	1,500,000	1,593,901	1,106,070
AEP TRANSMISSION CO LLC	3.75	12/1/2047	2,000,000	2,120,028	1,480,560
AEP TRANSMISSION CO LLC	5.15	4/1/2034	3,000,000	2,953,063	2,934,660
AERCAP IRELAND CAP/GLOBA	3.85	10/29/2041	7,500,000	7,498,656	5,879,250
AERCAP IRELAND CAP/GLOBA	5.30	1/19/2034	76,000,000	73,708,923	74,501,280
AERCAP IRELAND CAP/GLOBA	3.40	10/29/2033	31,500,000	30,546,374	26,443,620
AERCAP IRELAND CAP/GLOBA	3.30	1/30/2032	79,460,000	70,542,236	68,283,156
AEROPUERTO INTL TOCUMEN	5.13	8/11/2061	85,800,000	68,651,838	63,277,500
AEROPUERTO INTL TOCUMEN	4.00	8/11/2041	9,500,000	7,973,426	7,175,469
AES CORP/THE	1.00	1/15/2055	10,400,000	10,434,398	10,551,736
AETHON UN/AETHIN UN FIN	8.25	2/15/2026	13,150,000	13,077,771	13,298,464
AETNA INC	3.88	8/15/2047	26,781,000	24,690,193	19,421,313
AETNA INC	4.50	5/15/2042	12,325,000	12,749,889	10,296,059
AETNA INC	6.75	12/15/2037	10,446,000	12,440,137	11,159,148
AETNA INC	6.63	6/15/2036	18,278,000	21,384,987	19,370,659
AFFILIATED MANAGERS GROU	3.30	6/15/2030	14,150,000	14,226,814	12,625,904
AFFINITY INTERACTIVE	6.88	12/15/2027	13,300,000	12,409,455	11,750,284
AG ISSUER LLC	6.25	3/1/2028	21,411,000	20,967,201	20,933,321
AG TTMT ESCROW ISSUER	8.63	9/30/2027	21,053,000	21,399,723	21,808,803
AGCO CORP	5.80	3/21/2034	14,000,000	13,974,300	13,938,960
AGREE LP	5.63	6/15/2034	31,500,000	31,161,908	31,186,890
AGREE LP	2.60	6/15/2033	27,500,000	27,026,900	21,599,325
AGREE LP	4.80	10/1/2032	2,250,000	2,143,883	2,109,780
AHEAD DB HOLDINGS LLC	1.00	2/1/2031	7,589,795	7,518,859	7,604,064
AIR CANADA	3.88	8/15/2026	1,789,000	1,731,109	1,702,645
AIR LEASE CORP	2.88	1/15/2032	14,500,000	12,846,948	12,132,730
AIR PRODUCTS + CHEMICALS	2.70	5/15/2040	3,000,000	3,059,176	2,142,840
AKER BP ASA	3.10	7/15/2031	11,500,000	11,479,838	9,780,060
AKER BP ASA	4.00	1/15/2031	21,100,000	21,517,147	19,164,497
ALBERTSONS COS/SAFEWAY	4.88	2/15/2030	28,930,000	27,393,498	27,324,674
ALBERTSONS COS/SAFEWAY	3.50	3/15/2029	35,183,000	31,815,151	31,624,591
ALBERTSONS COS/SAFEWAY	5.88	2/15/2028	26,113,000	25,783,157	25,801,472
ALBERTSONS COS/SAFEWAY	6.50	2/15/2028	8,360,000	8,384,838	8,400,713
ALBERTSONS COS/SAFEWAY	4.63	1/15/2027	53,606,000	52,403,635	51,813,415
ALBERTSONS COS/SAFEWAY	3.25	3/15/2026	18,729,000	18,132,577	17,965,419
ALBERTSONS COS/SAFEWAY	7.50	3/15/2026	946,000	956,443	958,260
ALCOA NEDERLAND HOLDING	7.13	3/15/2031	38,173,000	38,740,359	39,234,591
ALCOA NEDERLAND HOLDING	4.13	3/31/2029	10,375,000	9,545,115	9,611,608
ALCOA NEDERLAND HOLDING	6.13	5/15/2028	10,425,000	10,374,682	10,404,359
ALCOA NEDERLAND HOLDING	5.50	12/15/2027	7,400,000	7,289,702	7,291,590
ALCON FINANCE CORP	5.75	12/6/2052	18,200,000	18,640,820	18,414,214
ALCON FINANCE CORP	5.38	12/6/2032	7,900,000	7,938,350	7,913,430
ALEXANDRIA REAL ESTATE E	3.55	3/15/2052	39,500,000	38,011,600	26,496,205
ALEXANDRIA REAL ESTATE E	3.00	5/18/2051	12,000,000	11,799,118	7,223,760
ALEXANDRIA REAL ESTATE E	4.00	2/1/2050	26,772,000	27,402,758	19,848,493
ALEXANDRIA REAL ESTATE E	4.85	4/15/2049	2,192,000	2,313,352	1,854,103
ALEXANDRIA REAL ESTATE E	2.95	3/15/2034	24,000,000	23,218,638	19,409,760
ALEXANDRIA REAL ESTATE E	1.88	2/1/2033	20,400,000	19,396,797	15,351,408
ALEXANDRIA REAL ESTATE E	2.00	5/18/2032	22,000,000	21,952,363	17,228,640
ALGONQUIN PWR + UTILITY	1.00	1/18/2082	13,300,000	11,324,080	12,160,456

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ALIMENTATION COUCHE TARD	5.62	2/12/2054	7,000,000	7,000,000	6,888,560
ALLEGIANT TRAVEL CO	7.25	8/15/2027	33,262,000	32,942,832	31,716,647
ALLEGION US HOLDING CO	5.60	5/29/2034	5,000,000	4,983,500	5,002,350
ALLIANT HOLD / CO ISSUER	7.00	1/15/2031	49,501,000	50,268,321	50,066,796
ALLIANT HOLD / CO ISSUER	5.88	11/1/2029	2,752,000	2,755,063	2,577,193
ALLIANT HOLD / CO ISSUER	6.75	4/15/2028	49,446,000	49,029,169	49,549,837
ALLIANT HOLD / CO ISSUER	4.25	10/15/2027	25,176,000	23,796,459	23,578,835
ALLIANT HOLD / CO ISSUER	6.75	10/15/2027	10,766,000	10,657,231	10,599,558
ALLIED UNIVERSAL	6.00	6/1/2029	500,000	435,619	437,815
ALLIED UNIVERSAL	6.63	7/15/2026	1,264,000	1,227,907	1,260,473
ALLIED UNIVERSAL HOLDCO	7.88	2/15/2031	31,665,000	31,740,669	31,778,677
ALLISON TRANSMISSION INC	3.75	1/30/2031	33,588,000	29,418,555	29,463,394
ALLISON TRANSMISSION INC	5.88	6/1/2029	21,820,000	21,450,583	21,592,854
ALLSTATE CORP	3.85	8/10/2049	2,258,000	2,362,487	1,706,438
ALLSTATE CORP	5.25	3/30/2033	3,000,000	2,991,362	2,987,970
ALLY FINANCIAL INC	8.00	11/1/2031	23,528,000	29,986,163	25,988,794
ALPHABET INC	2.05	8/15/2050	35,000,000	28,608,694	19,873,350
ALPHABET INC	1.90	8/15/2040	11,500,000	9,458,806	7,490,410
ALTA EQUIPMENT GROUP	9.00	6/1/2029	11,275,000	10,944,235	10,511,683
ALTAR BIDCO INC.	1.00	2/1/2029	2,977,215	2,980,937	2,970,516
ALTICE FRANCE SA	5.50	10/15/2029	7,056,000	4,808,806	4,652,868
ALTICE FRANCE SA	5.13	7/15/2029	31,709,000	22,461,114	20,864,205
ALTICE FRANCE SA	5.13	1/15/2029	335,000	226,842	218,326
ALTICE FRANCE SA	8.13	2/1/2027	2,000,000	1,554,245	1,500,040
AMAZON.COM INC	4.10	4/13/2062	5,000,000	4,977,897	3,998,100
AMAZON.COM INC	3.25	5/12/2061	10,000,000	10,802,065	6,669,900
AMAZON.COM INC	2.70	6/3/2060	51,552,000	43,642,288	30,339,899
AMAZON.COM INC	4.25	8/22/2057	38,600,000	40,916,267	32,332,518
AMAZON.COM INC	3.10	5/12/2051	187,600,000	184,581,623	128,907,464
AMAZON.COM INC	4.05	8/22/2047	44,406,000	46,102,088	36,996,859
AMAZON.COM INC	2.88	5/12/2041	11,000,000	11,229,238	8,076,090
AMAZON.COM INC	3.88	8/22/2037	29,300,000	29,735,517	25,872,779
AMAZON.COM INC	4.70	12/1/2032	38,650,000	39,076,702	38,307,948
AMBAC ASSURANCE CORP	5.10	12/31/2099	16	23	23
AMC ENTERTAINMENT HLDGS	7.50	2/15/2029	9,250,000	7,779,093	6,265,488
AMC NETWORKS INC	4.25	2/15/2029	23,345,000	16,761,501	15,757,642
AMC NETWORKS INC	10.25	1/15/2029	8,475,000	8,519,932	8,347,028
AMCOR FINANCE USA INC	5.63	5/26/2033	11,000,000	10,902,746	11,117,920
AMER AIRLINE 21 1A EETC	2.88	1/11/2036	25,040,680	24,459,880	21,366,211
AMER AIRLN 15 1 A PTT	3.38	11/1/2028	11,438,477	10,485,436	10,763,035
AMEREN CORP	3.50	1/15/2031	300,000	300,275	270,360
AMEREN ILLINOIS CO	5.90	12/1/2052	9,500,000	9,717,115	9,796,780
AMEREN ILLINOIS CO	2.90	6/15/2051	18,000,000	16,974,962	11,260,440
AMEREN ILLINOIS CO	4.50	3/15/2049	3,346,000	3,891,940	2,857,317
AMEREN ILLINOIS CO	3.70	12/1/2047	20,368,000	20,704,126	15,203,694
AMEREN ILLINOIS CO	4.15	3/15/2046	6,882,000	7,158,878	5,620,598
AMEREN ILLINOIS CO	3.85	9/1/2032	16,863,000	16,774,671	15,300,137
AMERICA MOVIL SAB DE CV	4.38	7/16/2042	33,534,000	34,575,397	28,459,970
AMERICA MOVIL SAB DE CV	6.13	3/30/2040	33,096,000	38,925,829	34,307,314
AMERICAN AIRLINES INC	8.50	5/15/2029	17,785,000	17,989,148	18,481,994
AMERICAN AIRLINES INC	7.25	2/15/2028	16,185,000	16,069,478	16,185,000
AMERICAN AIRLINES, INC.	1.00	4/20/2028	7,181,287	7,390,673	7,409,436
AMERICAN AIRLINES/AADVAN	5.75	4/20/2029	131,716,907	128,801,982	128,352,857

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AMERICAN AIRLINES/AADVAN	5.50	4/20/2026	86,858,462	86,783,481	86,127,982
AMERICAN AXLE + MFG INC	5.00	10/1/2029	23,223,000	20,446,317	21,266,694
AMERICAN AXLE + MFG INC	6.50	4/1/2027	4,604,000	4,625,992	4,594,286
AMERICAN ELECTRIC POWER	5.63	3/1/2033	18,000,000	18,330,032	17,958,600
AMERICAN ELECTRIC POWER	5.95	11/1/2032	25,500,000	25,737,812	26,113,275
AMERICAN EXPRESS CO	1.00	4/25/2035	35,000,000	35,243,430	35,625,100
AMERICAN EXPRESS CO	1.00	7/28/2034	9,000,000	8,816,197	9,019,080
AMERICAN HOMES 4 RENT	4.30	4/15/2052	12,000,000	11,269,934	9,285,360
AMERICAN HOMES 4 RENT	3.38	7/15/2051	10,000,000	9,816,442	6,536,800
AMERICAN HOMES 4 RENT	5.50	2/1/2034	13,000,000	12,767,256	12,797,200
AMERICAN HOMES 4 RENT	3.63	4/15/2032	18,025,000	16,902,287	15,742,855
AMERICAN HOMES 4 RENT	2.38	7/15/2031	9,000,000	8,843,777	7,309,800
AMERICAN INTERNATIONAL	5.13	3/27/2033	4,500,000	4,403,866	4,435,335
AMERICAN INTL GROUP	4.38	6/30/2050	7,500,000	6,412,929	6,206,025
AMERICAN INTL GROUP	4.75	4/1/2048	2,800,000	2,528,299	2,470,552
AMERICAN INTL GROUP	4.50	7/16/2044	1,000,000	879,584	864,470
AMERICAN INTL GROUP	3.88	1/15/2035	2,000,000	1,794,077	1,779,200
AMERICAN TOWER CORP	5.45	2/15/2034	25,000,000	25,037,696	24,788,750
AMERICAN TOWER CORP	5.90	11/15/2033	10,000,000	9,967,641	10,238,700
AMERICAN TOWER CORP	5.55	7/15/2033	15,000,000	15,006,072	14,979,600
AMERICAN TOWER CORP	5.65	3/15/2033	1,000,000	1,015,510	1,005,770
AMERICAN TOWER CORP	2.70	4/15/2031	32,900,000	32,931,859	27,796,223
AMERICAN TOWER CORP	1.88	10/15/2030	19,200,000	18,986,747	15,628,032
AMERICAN TOWER CORP	2.90	1/15/2030	14,900,000	14,920,843	13,138,969
AMERICAN WATER CAPITAL C	3.25	6/1/2051	79,500,000	79,295,618	53,947,905
AMERICAN WATER CAPITAL C	3.45	5/1/2050	15,501,000	15,675,966	10,937,041
AMERICAN WATER CAPITAL C	4.15	6/1/2049	29,100,000	29,699,450	23,338,200
AMERICAN WATER CAPITAL C	4.20	9/1/2048	12,105,000	13,640,689	9,818,729
AMERICAN WATER CAPITAL C	3.75	9/1/2047	8,538,000	8,328,269	6,464,974
AMERICAN WATER CAPITAL C	4.30	12/1/2042	2,000,000	2,229,576	1,695,480
AMERICAN WATER CAPITAL C	6.59	10/15/2037	50,800,000	55,209,883	56,452,516
AMERIGAS PART/FIN CORP	9.38	6/1/2028	8,292,000	8,442,385	8,516,216
AMERIGAS PART/FIN CORP	5.75	5/20/2027	18,578,000	17,762,459	17,501,776
AMERIGAS PART/FIN CORP	5.88	8/20/2026	19,225,000	18,622,325	18,627,295
AMERIGAS PART/FIN CORP	5.50	5/20/2025	4,765,000	4,726,801	4,750,181
AMERITEX HOLDCO INTERMED	10.25	10/15/2028	5,800,000	5,927,947	6,105,370
AMFAM HOLDINGS INC	2.81	3/11/2031	2,500,000	2,496,867	1,920,225
AMGEN INC	5.75	3/2/2063	46,000,000	46,736,579	45,099,780
AMGEN INC	4.40	2/22/2062	5,000,000	4,223,265	3,973,600
AMGEN INC	5.65	3/2/2053	60,000,000	60,710,847	59,122,200
AMGEN INC	4.88	3/1/2053	18,000,000	17,764,057	15,853,860
AMGEN INC	4.66	6/15/2051	24,750,000	26,504,444	21,118,680
AMGEN INC	3.38	2/21/2050	56,950,000	57,694,605	40,006,236
AMGEN INC	4.56	6/15/2048	5,450,000	6,222,047	4,608,248
AMGEN INC	4.40	5/1/2045	72,600,000	76,170,337	61,061,682
AMGEN INC	5.60	3/2/2043	33,000,000	33,468,982	32,517,210
AMGEN INC	4.95	10/1/2041	7,250,000	8,477,276	6,646,873
AMGEN INC	2.80	8/15/2041	17,500,000	15,824,141	12,287,625
AMGEN INC	3.15	2/21/2040	9,000,000	8,747,470	6,726,420
AMGEN INC	6.38	6/1/2037	1,000,000	1,297,739	1,070,050
AMGEN INC	5.25	3/2/2033	35,000,000	35,629,337	34,896,750
AMKOR TECHNOLOGY INC	6.63	9/15/2027	12,117,000	12,139,599	12,147,414
AMN HEALTHCARE INC	4.63	10/1/2027	6,950,000	6,700,902	6,620,570

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AMPHENOL CORP	2.20	9/15/2031	5,500,000	5,485,496	4,515,610
AMWINS GROUP INC	4.88	6/30/2029	26,100,000	24,149,647	24,298,578
AMWINS GROUP INC	6.38	2/15/2029	23,596,000	23,554,694	23,679,766
ANALOG DEVICES INC	2.95	10/1/2051	4,000,000	3,478,254	2,610,360
ANGI GROUP LLC	3.88	8/15/2028	10,544,000	9,297,414	9,055,609
ANGLO AMERICAN CAPITAL	5.50	5/2/2033	17,000,000	16,849,589	16,650,140
ANHEUSER BUSCH CO/INBEV	4.90	2/1/2046	119,630,000	122,504,886	110,167,267
ANHEUSER BUSCH CO/INBEV	4.70	2/1/2036	107,900,000	111,190,566	102,814,673
ANHEUSER BUSCH INBEV WOR	5.80	1/23/2059	22,400,000	24,591,619	23,319,296
ANHEUSER BUSCH INBEV WOR	5.55	1/23/2049	13,500,000	16,789,928	13,600,575
ANHEUSER BUSCH INBEV WOR	4.60	4/15/2048	1,740,000	1,771,741	1,539,065
ANHEUSER BUSCH INBEV WOR	4.35	6/1/2040	34,600,000	37,116,136	30,519,276
ANHEUSER BUSCH INBEV WOR	5.45	1/23/2039	46,000,000	49,051,715	46,633,420
ANHEUSER BUSCH INBEV WOR	4.38	4/15/2038	26,773,000	26,923,887	24,369,052
ANHEUSER BUSCH INBEV WOR	5.00	6/15/2034	30,000,000	29,882,107	29,772,000
ANTERO MIDSTREAM PART/FI	6.63	2/1/2032	20,365,000	20,373,004	20,544,619
ANTERO MIDSTREAM PART/FI	5.38	6/15/2029	31,316,000	29,723,087	30,384,349
ANTERO MIDSTREAM PART/FI	5.75	1/15/2028	23,064,000	22,460,973	22,699,358
ANTERO MIDSTREAM PART/FI	5.75	3/1/2027	22,964,000	22,647,608	22,792,689
ANTHEM INC	4.55	3/1/2048	22,727,000	25,077,595	19,265,451
ANTHEM INC	4.63	5/15/2042	16,396,000	18,257,896	14,431,759
ANYWHERE RE GRP/REALOGY	5.25	4/15/2030	8,711,000	6,503,784	5,238,447
ANYWHERE RE GRP/REALOGY	5.75	1/15/2029	11,175,000	8,826,847	6,837,312
ANYWHERE REAL EST/CO ISS	7.00	4/15/2030	6,296,800	5,735,338	5,148,830
AON CORP/AON GLOBAL HOLD	2.90	8/23/2051	28,000,000	27,864,070	17,094,280
AON GLOBAL LTD	4.75	5/15/2045	18,684,000	20,307,605	16,185,389
AON GLOBAL LTD	4.60	6/14/2044	37,215,000	42,847,717	31,725,415
AON NORTH AMERICA INC	5.45	3/1/2034	2,000,000	2,002,176	1,991,100
APOLLO CMMRL REAL EST FI	4.63	6/15/2029	13,100,000	11,051,583	10,988,804
APOLLO GLOBAL MANAGEMENT	6.38	11/15/2033	14,000,000	13,904,390	14,792,120
APPLE INC	4.10	8/8/2062	8,000,000	7,166,006	6,470,720
APPLE INC	2.85	8/5/2061	8,000,000	7,991,171	4,919,280
APPLE INC	2.70	8/5/2051	25,000,000	23,816,906	15,864,500
APPLE INC	2.65	5/11/2050	5,000,000	4,430,475	3,192,900
APPLE INC	3.75	11/13/2047	9,078,000	9,742,143	7,222,457
APPLE INC	3.75	9/12/2047	7,366,000	8,266,056	5,876,742
APPLE INC	4.25	2/9/2047	5,000,000	5,201,289	4,371,450
APPLE INC	3.85	8/4/2046	5,000,000	4,656,106	4,080,750
APPLE INC	4.65	2/23/2046	41,440,000	46,796,076	38,240,418
APPLE INC	4.38	5/13/2045	22,576,000	24,307,591	20,083,384
APPLE INC	3.85	5/4/2043	101,738,000	103,672,429	85,159,793
APPLE INC	2.38	2/8/2041	2,000,000	1,980,819	1,382,580
APTIV PLC	3.10	12/1/2051	8,500,000	7,967,319	5,186,445
APTIV PLC / APTIV CORP	4.15	5/1/2052	6,000,000	5,988,000	4,464,480
APX GROUP INC	5.75	7/15/2029	19,500,000	17,575,272	18,707,715
APX GROUP INC	6.75	2/15/2027	19,955,000	19,794,649	19,905,711
ARAMARK SERVICES INC	5.00	2/1/2028	32,053,000	30,879,040	30,981,148
ARAMARK SERVICES INC	5.00	4/1/2025	10,475,000	10,409,828	10,408,170
ARCELORMITTAL SA	6.00	6/17/2034	25,000,000	24,964,885	25,014,000
ARCELORMITTAL SA	6.80	11/29/2032	4,500,000	4,614,987	4,747,410
ARCH CAPITAL GROUP LTD	3.64	6/30/2050	2,200,000	1,661,289	1,585,694
ARCHER DANIELS MIDLAND C	2.90	3/1/2032	5,000,000	4,312,723	4,276,100
ARCHES BUYER INC	6.13	12/1/2028	2,898,000	2,759,290	2,405,253

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ARCHES BUYER INC	4.25	6/1/2028	49,881,000	45,227,244	44,507,320
ARCHROCK PARTNERS LP/FIN	6.25	4/1/2028	27,521,000	26,462,041	27,264,229
ARCHROCK PARTNERS LP/FIN	6.88	4/1/2027	18,393,000	18,137,739	18,455,536
ARCOSA INC	4.38	4/15/2029	1,000,000	1,006,724	927,490
ARDAGH METAL PACKAGING	4.00	9/1/2029	31,581,000	26,683,784	26,763,634
ARDAGH METAL PACKAGING	3.25	9/1/2028	18,691,000	16,753,732	16,416,492
ARDAGH METAL PACKAGING	6.00	6/15/2027	24,650,000	24,385,585	24,157,493
ARDAGH PKG FIN/HLDGS USA	5.25	8/15/2027	12,828,000	11,380,857	7,921,356
ARDAGH PKG FIN/HLDGS USA	4.13	8/15/2026	29,755,000	27,760,636	25,829,720
ARETEC GROUP INC	10.00	8/15/2030	25,947,000	26,919,344	28,246,423
ARIZONA PUBLIC SERVICE	5.70	8/15/2034	18,000,000	17,991,978	17,968,320
ARROW ELECTRONICS INC	5.88	4/10/2034	10,000,000	9,997,067	9,897,900
ARSENAL AIC PARENT LLC	11.50	10/1/2031	4,700,000	5,229,702	5,265,927
ARSENAL AIC PARENT LLC	8.00	10/1/2030	7,700,000	7,749,558	8,083,075
ARTERA SERVICES LLC	8.50	2/15/2031	9,000,000	9,245,366	9,256,410
ARTHUR J GALLAGHER + CO	6.75	2/15/2054	20,000,000	19,756,642	22,014,400
ARTHUR J GALLAGHER + CO	5.75	3/2/2053	3,000,000	3,016,540	2,914,950
ARTHUR J GALLAGHER + CO	5.45	7/15/2034	2,000,000	2,008,666	1,984,120
ARTHUR J GALLAGHER + CO	6.50	2/15/2034	10,000,000	9,981,756	10,580,100
ARTHUR J GALLAGHER + CO	5.50	3/2/2033	1,000,000	1,004,319	1,002,710
ASBURY AUTOMOTIVE GROUP	5.00	2/15/2032	24,658,000	22,379,324	22,330,038
ASBURY AUTOMOTIVE GROUP	4.63	11/15/2029	36,930,000	34,356,989	34,201,612
ASBURY AUTOMOTIVE GROUP	4.50	3/1/2028	567,000	568,475	537,034
ASCEND LEARNING LLC	1.00	12/11/2028	17,433,434	17,105,959	17,408,505
ASCENSION HEALTH	3.11	11/15/2039	2,000,000	2,157,875	1,547,420
ASCENT RESOURCES/ARU FIN	8.25	12/31/2028	10,916,000	10,968,296	11,175,801
ASCENT RESOURCES/ARU FIN	9.00	11/1/2027	1,001,000	974,958	1,241,851
ASCENT RESOURCES/ARU FIN	7.00	11/1/2026	23,122,000	22,882,025	23,159,226
ASGN INCORPORATED	4.63	5/15/2028	22,047,000	21,030,678	20,809,502
ASHTEAD CAPITAL INC	5.95	10/15/2033	23,000,000	22,545,406	23,040,940
ASHTEAD CAPITAL INC	2.45	8/12/2031	24,500,000	24,302,103	19,772,970
ASSURANT INC	2.65	1/15/2032	25,000,000	24,559,888	20,565,750
ASSURANT INC	3.70	2/22/2030	24,700,000	24,879,345	22,337,445
ASSURED GUARANTY US HLDG	3.60	9/15/2051	10,500,000	10,490,112	7,277,130
ASSUREDPARTNERS INC	7.50	2/15/2032	7,046,000	7,022,499	7,061,642
ASSUREDPARTNERS INC	5.63	1/15/2029	5,282,000	5,105,852	4,942,420
ASTRAZENECA FINANCE LLC	5.00	2/26/2034	20,000,000	19,929,325	19,884,400
ASTRAZENECA FINANCE LLC	4.88	3/3/2033	2,000,000	2,025,289	1,978,720
ASTRAZENECA PLC	3.00	5/28/2051	14,000,000	11,302,735	9,365,720
ASTRAZENECA PLC	2.13	8/6/2050	15,000,000	10,177,076	8,393,550
ASTRAZENECA PLC	6.45	9/15/2037	17,552,000	21,506,539	19,531,515
ASURION CORPORATION	1.00	8/19/2028	2,984,925	2,970,000	2,959,224
AT+T INC	3.80	12/1/2057	87,718,000	80,462,297	61,249,971
AT+T INC	3.55	9/15/2055	102,217,000	72,820,343	68,873,815
AT+T INC	3.50	9/15/2053	63,500,000	44,403,599	43,099,355
AT+T INC	4.75	5/15/2046	3,277,000	3,507,327	2,836,768
AT+T INC	3.10	2/1/2043	5,500,000	5,265,978	4,008,895
AT+T INC	3.50	6/1/2041	33,200,000	33,339,555	25,398,332
AT+T INC	6.00	8/15/2040	38,400,000	41,200,120	39,213,312
AT+T INC	4.90	8/15/2037	46,800,000	47,916,541	43,675,632
AT+T INC	5.40	2/15/2034	58,000,000	57,909,608	58,001,740
AT+T INC	2.55	12/1/2033	16,500,000	14,765,264	13,115,190
AT+T INC	2.25	2/1/2032	20,000,000	17,206,068	16,231,000

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AT+T INC	2.75	6/1/2031	4,000,000	3,813,053	3,425,800
ATHENAHEALTH GROUP INC	6.50	2/15/2030	1,500,000	1,362,637	1,381,725
ATHENE GLOBAL FUNDING	2.65	10/4/2031	25,500,000	25,492,795	20,942,385
ATHENE GLOBAL FUNDING	2.67	6/7/2031	40,991,000	41,168,765	33,864,715
ATHENE HOLDING LTD	6.25	4/1/2054	20,000,000	20,259,409	20,009,000
ATHENE HOLDING LTD	6.65	2/1/2033	3,000,000	3,027,798	3,151,620
ATI INC	5.13	10/1/2031	1,695,000	1,700,758	1,564,570
ATI INC	4.88	10/1/2029	1,037,000	1,034,293	972,986
ATLAS LUXCO 4 / ALL UNI	4.63	6/1/2028	61,323,000	55,407,641	55,895,028
ATMOS ENERGY CORP	5.75	10/15/2052	11,000,000	11,044,838	11,138,710
AUST + NZ BANKING GROUP	1.00	11/25/2035	27,189,000	27,012,483	22,327,607
AUTODESK INC	2.40	12/15/2031	5,500,000	5,401,340	4,560,710
AUTONATION INC	3.85	3/1/2032	11,700,000	10,234,449	10,405,161
AUTONATION INC	2.40	8/1/2031	17,100,000	17,034,475	13,749,939
AVALONBAY COMMUNITIES	4.35	4/15/2048	9,984,000	10,530,305	8,286,221
AVALONBAY COMMUNITIES	5.00	2/15/2033	11,500,000	11,437,730	11,219,975
AVANTOR FUNDING INC	3.88	11/1/2029	41,984,000	38,755,912	38,091,244
AVANTOR FUNDING INC	4.63	7/15/2028	62,904,000	60,091,120	59,853,156
AVIENT CORP	7.13	8/1/2030	20,042,000	20,239,292	20,397,144
AVIENT CORP	5.75	5/15/2025	10,000,000	9,936,067	9,978,200
AVIS BUDGET CAR/FINANCE	8.00	2/15/2031	35,201,000	34,801,245	34,808,861
AVIS BUDGET CAR/FINANCE	5.38	3/1/2029	20,612,000	19,473,759	18,875,645
AVIS BUDGET CAR/FINANCE	4.75	4/1/2028	23,175,000	21,802,691	21,345,566
AVIS BUDGET CAR/FINANCE	5.75	7/15/2027	1,909,000	1,931,991	1,846,900
AXALTA COAT/DUTCH HLD BV	4.75	6/15/2027	23,954,000	23,279,617	23,294,786
AXALTA COATING SYSTEMS	3.38	2/15/2029	29,609,000	26,442,187	26,555,128
AXALTA COATING SYSTEMS D	7.25	2/15/2031	18,943,000	19,129,314	19,712,086
B+G FOODS INC	8.00	9/15/2028	23,875,000	24,161,743	24,234,319
B+G FOODS INC	5.25	9/15/2027	1,200,000	1,123,752	1,113,108
BALDWIN INSUR GRP/FIN	7.13	5/15/2031	12,925,000	12,957,530	13,072,991
BALL CORP	3.13	9/15/2031	15,099,000	13,226,275	12,770,583
BALL CORP	2.88	8/15/2030	21,800,000	19,000,982	18,534,360
BALL CORP	6.00	6/15/2029	18,046,000	17,963,906	18,142,727
BALL CORP	6.88	3/15/2028	17,275,000	17,537,116	17,728,642
BALL CORP	4.88	3/15/2026	2,525,000	2,562,791	2,484,524
BALTIMORE GAS + ELECTRIC	5.65	6/1/2054	20,000,000	19,994,413	19,814,800
BALTIMORE GAS + ELECTRIC	5.40	6/1/2053	4,000,000	4,070,665	3,824,480
BALTIMORE GAS + ELECTRIC	4.55	6/1/2052	7,000,000	6,988,400	5,844,090
BALTIMORE GAS + ELECTRIC	2.90	6/15/2050	7,900,000	7,833,624	4,960,173
BALTIMORE GAS + ELECTRIC	3.50	8/15/2046	500,000	510,379	360,705
BALTIMORE GAS + ELECTRIC	5.30	6/1/2034	20,000,000	19,954,514	19,906,600
BANCO BILBAO VIZCAYA ARG	1.00	3/13/2035	25,000,000	25,012,581	24,929,750
BANCO BILBAO VIZCAYA ARG	1.00	11/15/2034	10,000,000	10,681,385	10,901,400
BANCO DEL ESTADO CHILE	1.00	12/31/2099	40,700,000	40,959,069	42,002,400
BANCO DEL ESTADO CHILE	2.70	1/9/2025	34,200,000	33,812,171	33,601,500
BANCO NACIONAL COM EXT	4.38	10/14/2025	8,400,000	8,313,873	8,260,875
BANCO NACIONAL DE PANAMA	2.50	8/11/2030	44,800,000	37,895,563	34,384,000
BANCO SANTANDER SA	6.94	11/7/2033	26,000,000	27,593,035	28,394,340
BANCO SANTANDER SA	6.92	8/8/2033	39,600,000	39,721,725	41,391,504
BANK OF AMERICA CORP	5.00	1/21/2044	30,318,000	33,101,224	28,590,177
BANK OF AMERICA CORP	1.00	4/22/2042	52,000,000	52,126,665	39,091,000
BANK OF AMERICA CORP	5.88	2/7/2042	27,700,000	30,092,079	28,811,878
BANK OF AMERICA CORP	1.00	6/19/2041	33,006,000	33,038,350	23,076,145

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BANK OF AMERICA CORP	1.00	4/23/2040	24,250,000	25,014,750	20,593,343
BANK OF AMERICA CORP	7.75	5/14/2038	41,500,000	47,631,993	49,264,235
BANK OF AMERICA CORP	1.00	4/24/2038	15,400,000	16,909,861	13,620,068
BANK OF AMERICA CORP	1.00	7/22/2033	25,000,000	25,000,000	24,424,250
BANK OF AMERICA CORP	1.00	2/4/2033	30,000,000	29,759,444	25,396,800
BANK OF AMERICA CORP	1.00	10/20/2032	25,000,000	24,654,063	20,736,000
BANK OF AMERICA CORP	1.00	7/21/2032	105,000,000	104,574,775	85,989,750
BANK OF AMERICA CORP	1.00	4/22/2032	52,000,000	50,587,113	43,971,720
BANK OF NOVA SCOTIA	1.00	5/4/2037	13,294,000	12,091,863	11,981,616
BANK OF NOVA SCOTIA	5.65	2/1/2034	20,000,000	20,234,435	20,319,000
BANK OF NY MELLON CORP	1.00	4/26/2034	20,000,000	20,000,000	19,487,000
BANK OF NY MELLON CORP	1.00	10/25/2033	25,000,000	25,432,138	25,913,000
BANK OF NY MELLON CORP	1.00	6/13/2033	35,000,000	34,933,559	32,682,300
BANNER HEALTH	2.91	1/1/2051	3,746,000	3,752,650	2,493,525
BAPCO ENERGIES BSCC	8.38	11/7/2028	39,000,000	40,637,084	41,457,000
BAPCO ENERGIES BSCC	7.50	10/25/2027	44,500,000	45,197,654	45,348,281
BARCLAYS PLC	1.00	3/12/2055	15,000,000	15,000,000	15,201,000
BARCLAYS PLC	1.00	11/24/2042	11,000,000	7,927,796	7,884,140
BARCLAYS PLC	1.00	9/23/2035	5,000,000	4,871,985	4,296,500
BARCLAYS PLC	1.00	9/13/2034	35,000,000	34,919,124	37,094,400
BARCLAYS PLC	1.00	5/9/2034	30,000,000	30,000,000	30,747,900
BARCLAYS PLC	1.00	11/2/2033	63,565,000	69,158,265	69,917,686
BARCLAYS PLC	1.00	11/24/2032	35,000,000	33,323,080	28,964,250
BARRICK NA FINANCE LLC	5.75	5/1/2043	5,000,000	5,197,195	4,968,900
BARRICK NA FINANCE LLC	5.70	5/30/2041	3,000,000	3,071,033	2,969,700
BATH + BODY WORKS INC	6.75	7/1/2036	18,130,000	16,672,662	18,034,818
BATH + BODY WORKS INC	6.88	11/1/2035	22,285,000	20,703,181	22,472,194
BATH + BODY WORKS INC	6.63	10/1/2030	36,421,000	35,875,255	36,544,831
BATH + BODY WORKS INC	7.50	6/15/2029	16,518,000	16,963,102	17,041,455
BATH + BODY WORKS INC	5.25	2/1/2028	7,756,000	7,372,200	7,538,056
BAUSCH + LOMB CORP	8.38	10/1/2028	68,173,000	69,244,870	69,882,779
BAUSCH + LOMB CORPORATION	1.00	5/10/2027	4,505,431	4,474,792	4,453,619
BAUSCH HEALTH COS INC	11.00	9/30/2028	47,176,000	39,895,557	42,049,384
BAUSCH HEALTH COS INC	4.88	6/1/2028	47,866,000	35,132,924	35,826,744
BAUSCH HEALTH COS INC	5.75	8/15/2027	13,783,000	11,108,125	11,021,162
BAUSCH HEALTH COS INC	6.13	2/1/2027	21,675,000	17,078,266	18,125,719
BAUSCH HEALTH COS INC	5.50	11/1/2025	53,715,000	50,939,707	50,118,781
BAYCARE HEALTH SYSTEM	3.83	11/15/2050	9,438,000	9,554,820	7,492,356
BAYTEX ENERGY CORP	7.38	3/15/2032	25,329,000	25,248,365	25,713,748
BAYTEX ENERGY CORP	8.50	4/30/2030	41,295,000	41,062,561	43,187,963
BCPE EMPIRE HOLDINGS INC	7.63	5/1/2027	13,500,000	13,216,019	13,067,190
BEACON ROOFING SUPPLY IN	6.50	8/1/2030	22,662,000	22,696,482	22,840,803
BEACON ROOFING SUPPLY IN	4.50	11/15/2026	2,000,000	1,951,787	1,946,600
BECTON DICKINSON + CO	4.69	12/15/2044	7,450,000	8,768,436	6,556,447
BECTON DICKINSON + CO	4.30	8/22/2032	14,000,000	13,819,548	13,122,620
BELLRING BRANDS INC	7.00	3/15/2030	15,850,000	15,942,763	16,231,985
BERKLEY (WR) CORPORATION	4.00	5/12/2050	15,880,000	15,652,304	12,137,560
BERKSHIRE HATHAWAY ENERG	4.60	5/1/2053	25,000,000	24,497,637	20,765,500
BERKSHIRE HATHAWAY ENERG	2.85	5/15/2051	44,168,000	38,587,360	26,980,023
BERKSHIRE HATHAWAY ENERG	4.45	1/15/2049	3,000,000	3,262,158	2,453,280
BERKSHIRE HATHAWAY ENERG	6.13	4/1/2036	3,000,000	3,854,872	3,144,030
BERKSHIRE HATHAWAY FIN	3.85	3/15/2052	75,000,000	74,976,423	58,034,250
BERKSHIRE HATHAWAY FIN	2.85	10/15/2050	36,376,000	34,642,160	23,403,227

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BERKSHIRE HATHAWAY FIN	4.20	8/15/2048	110,486,000	114,519,127	92,751,892
BERKSHIRE HATHAWAY FIN	4.30	5/15/2043	8,000,000	7,363,106	6,999,760
BERRY GLOBAL INC	5.63	7/15/2027	8,995,000	8,918,578	8,849,821
BHP BILLITON FIN USA LTD	5.50	9/8/2053	10,000,000	9,824,781	9,911,300
BHP BILLITON FIN USA LTD	5.00	9/30/2043	4,000,000	3,962,207	3,740,840
BHP BILLITON FIN USA LTD	4.90	2/28/2033	16,245,000	16,622,306	15,925,298
BIG RIVER STEEL/BRS FIN	6.63	1/31/2029	15,443,000	15,373,860	15,479,754
BIO RAD LABS	3.70	3/15/2032	10,700,000	10,587,839	9,465,862
BLACKROCK FUNDING INC	5.25	3/14/2054	12,000,000	11,856,720	11,593,680
BLACKROCK FUNDING INC	5.00	3/14/2034	10,000,000	10,002,995	9,925,400
BLACKROCK INC	2.10	2/25/2032	7,000,000	6,115,233	5,702,130
BLACKSTONE HOLDINGS FINA	3.20	1/30/2052	30,000,000	29,920,432	19,770,300
BLACKSTONE HOLDINGS FINA	2.80	9/30/2050	9,438,000	9,403,668	5,624,199
BLACKSTONE HOLDINGS FINA	2.55	3/30/2032	22,500,000	22,457,701	18,652,950
BLOCK INC	6.50	5/15/2032	80,553,000	80,730,869	81,645,299
BLOCK INC	3.50	6/1/2031	32,372,000	27,901,513	27,951,280
BLOCK INC	2.75	6/1/2026	25,810,000	24,353,000	24,400,258
BLUE RACER MID LLC/FINAN	7.25	7/15/2032	13,060,000	13,167,748	13,427,770
BLUE RACER MID LLC/FINAN	7.00	7/15/2029	17,248,000	17,323,632	17,565,536
BMW US CAPITAL LLC	5.15	4/2/2034	20,000,000	19,957,539	19,696,800
BOEING CO	7.01	5/1/2064	15,000,000	15,000,000	15,362,100
BOEING CO	5.93	5/1/2060	40,120,000	37,087,500	35,894,160
BOEING CO	6.86	5/1/2054	35,000,000	35,520,193	35,884,800
BOEING CO	5.81	5/1/2050	49,970,000	54,205,654	45,116,414
BOEING CO	5.71	5/1/2040	43,876,000	49,373,171	40,513,343
BOEING CO	5.88	2/15/2040	6,710,000	7,848,198	6,285,324
BOEING CO	3.55	3/1/2038	11,052,000	10,867,592	8,004,964
BOEING CO	3.25	2/1/2035	25,050,000	24,063,806	19,134,443
BOEING CO	6.53	5/1/2034	30,000,000	30,140,465	30,712,500
BOMBARDIER INC	7.45	5/1/2034	6,500,000	7,234,061	7,299,825
BOMBARDIER INC	7.00	6/1/2032	30,992,000	31,032,836	31,415,351
BOMBARDIER INC	7.25	7/1/2031	16,337,000	16,333,211	16,772,381
BOMBARDIER INC	8.75	11/15/2030	18,099,000	18,599,201	19,567,553
BOMBARDIER INC	7.50	2/1/2029	14,800,000	14,693,901	15,352,336
BOMBARDIER INC	6.00	2/15/2028	23,615,000	22,541,592	23,360,666
BOMBARDIER INC	7.88	4/15/2027	45,208,000	44,807,837	45,349,501
BOMBARDIER INC	7.13	6/15/2026	4,393,000	4,337,101	4,454,107
BOOZ ALLEN HAMILTON INC	5.95	8/4/2033	5,000,000	4,956,544	5,135,800
BOSTON GENERATING LLC	1.00	6/20/2022	444,326	444,326	0
BOSTON PROPERTIES LP	6.50	1/15/2034	6,500,000	6,498,294	6,621,745
BOSTON SCIENTIFIC CORP	7.38	1/15/2040	12,650,000	14,487,189	14,851,986
BOSTON SCIENTIFIC CORP	4.55	3/1/2039	15,833,000	16,565,567	14,753,031
BOSTON SCIENTIFIC CORP	6.50	11/15/2035	1,000,000	1,295,016	1,107,010
BOXER PARENT CO INC	7.13	10/2/2025	12,178,000	12,243,311	12,202,965
BOYD GAMING CORP	4.75	6/15/2031	20,815,000	19,499,043	18,841,530
BOYD GAMING CORP	4.75	12/1/2027	31,591,000	30,761,184	30,378,537
BOYNE USA INC	4.75	5/15/2029	39,646,000	36,771,143	37,052,359
BP CAP MARKETS AMERICA	3.00	3/17/2052	10,000,000	6,908,778	6,429,400
BP CAP MARKETS AMERICA	2.94	6/4/2051	1,000,000	696,246	635,570
BP CAP MARKETS AMERICA	3.06	6/17/2041	4,000,000	3,178,117	2,913,760
BP CAP MARKETS AMERICA	5.23	11/17/2034	20,000,000	20,000,000	19,852,600
BP CAP MARKETS AMERICA	4.99	4/10/2034	15,000,000	14,924,108	14,670,900
BP CAP MARKETS AMERICA	4.81	2/13/2033	80,000,000	81,076,963	77,566,400

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BP CAP MARKETS AMERICA	2.72	1/12/2032	17,000,000	17,000,000	14,461,390
BRAND INDUSTRIAL SERVICE	10.38	8/1/2030	20,850,000	21,756,027	22,534,680
BRANDYWINE OPER PARTNERS	4.55	10/1/2029	4,500,000	3,893,659	3,927,015
BRANDYWINE OPER PARTNERS	8.88	4/12/2029	3,700,000	3,682,487	3,859,692
BRANDYWINE OPER PARTNERS	8.05	3/15/2028	4,600,000	4,666,341	4,769,648
BREAD FINANCIAL HLDGS	9.75	3/15/2029	9,250,000	9,443,557	9,720,733
BRIGHTLINE EAST LLC	11.00	1/31/2030	4,400,000	4,385,112	4,013,680
BRINK S CO/THE	6.50	6/15/2029	2,370,000	2,374,398	2,398,582
BRINK S CO/THE	4.63	10/15/2027	10,830,000	10,318,898	10,382,938
BRISTOL MYERS SQUIBB CO	6.40	11/15/2063	7,000,000	6,998,967	7,586,950
BRISTOL MYERS SQUIBB CO	6.25	11/15/2053	56,000,000	64,862,671	60,153,520
BRISTOL MYERS SQUIBB CO	3.70	3/15/2052	125,000,000	121,793,346	91,622,500
BRISTOL MYERS SQUIBB CO	2.55	11/13/2050	22,000,000	20,606,668	12,877,700
BRISTOL MYERS SQUIBB CO	4.25	10/26/2049	35,350,000	39,138,941	28,782,324
BRISTOL MYERS SQUIBB CO	3.55	3/15/2042	10,000,000	9,969,782	7,771,100
BRISTOL MYERS SQUIBB CO	2.35	11/13/2040	30,950,000	30,947,886	20,488,281
BRISTOW GROUP INC	6.88	3/1/2028	250,000	236,618	245,530
BRIXMOR OPERATING PART	5.75	2/15/2035	12,000,000	11,907,451	11,972,040
BRIXMOR OPERATING PART	5.50	2/15/2034	20,000,000	19,762,952	19,610,000
BROADCOM INC	3.75	2/15/2051	17,200,000	13,148,856	12,776,160
BROADCOM INC	3.50	2/15/2041	3,000,000	2,312,582	2,298,600
BROADCOM INC	4.93	5/15/2037	97,000,000	88,327,447	91,202,310
BROADCOM INC	3.19	11/15/2036	22,000,000	17,194,394	17,400,240
BROADCOM INC	3.14	11/15/2035	7,000,000	5,498,055	5,604,340
BROADCOM INC	3.47	4/15/2034	71,250,000	66,194,149	60,722,100
BROADCOM INC	3.42	4/15/2033	12,000,000	10,261,686	10,342,320
BROADCOM INC	2.60	2/15/2033	75,000,000	74,007,340	60,721,500
BROADCOM INC	4.30	11/15/2032	23,200,000	23,677,034	21,683,184
BROADCOM INC	4.15	4/15/2032	5,000,000	4,620,064	4,606,350
BROADCOM INC	2.45	2/15/2031	58,000,000	57,147,104	48,837,740
BROADRIDGE FINANCIAL SOL	2.60	5/1/2031	30,500,000	30,491,001	25,719,430
BROADSTONE NET LEASE LLC	2.60	9/15/2031	6,000,000	5,992,043	4,767,300
BROOKFIELD FIN I UK PLC	2.34	1/30/2032	21,000,000	20,915,942	16,840,740
BROOKFIELD FINANCE INC	3.50	3/30/2051	13,768,000	13,752,845	9,533,101
BROOKFIELD FINANCE INC	4.35	4/15/2030	9,925,000	10,738,125	9,402,846
BROOKFIELD PPTY REIT INC	4.50	4/1/2027	22,223,000	20,276,586	20,676,279
BROOKFIELD PPTY REIT INC	5.75	5/15/2026	21,567,000	20,665,611	21,130,915
BROOKFIELD RESID PROPERT	4.88	2/15/2030	10,450,000	8,905,153	9,351,810
BROOKFIELD RESID PROPERT	5.00	6/15/2029	1,275,000	1,275,000	1,164,993
BROOKFIELD RESID PROPERT	6.25	9/15/2027	12,050,000	11,493,696	11,857,803
BROOKFLD FIN LLC/FIN INC	3.45	4/15/2050	12,000,000	12,345,018	8,230,440
BROWN + BROWN INC	4.95	3/17/2052	2,500,000	2,135,471	2,126,050
BROWN + BROWN INC	5.65	6/11/2034	25,000,000	24,936,102	24,865,250
BROWN + BROWN INC	4.20	3/17/2032	12,500,000	12,259,680	11,414,750
BROWN + BROWN INC	2.38	3/15/2031	28,683,000	27,777,386	23,700,476
BROWN FORMAN CORP	4.50	7/15/2045	7,048,000	7,619,695	6,186,734
BUCKEYE PARTNERS LP	6.88	7/1/2029	7,600,000	7,605,582	7,634,884
BUCKEYE PARTNERS LP	4.50	3/1/2028	15,525,000	14,445,004	14,590,550
BUCKEYE PARTNERS LP	3.95	12/1/2026	15,420,000	14,975,408	14,670,125
BUCKEYE PARTNERS LP	4.13	3/1/2025	9,009,000	8,870,645	8,883,595
BUILDERS FIRSTSOURCE INC	6.38	3/1/2034	25,320,000	25,235,541	25,063,002
BUILDERS FIRSTSOURCE INC	6.38	6/15/2032	19,614,000	19,616,100	19,651,267
BUILDERS FIRSTSOURCE INC	4.25	2/1/2032	48,227,000	43,314,946	42,589,746

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BUILDERS FIRSTSOURCE INC	5.00	3/1/2030	18,310,000	17,346,601	17,330,415
BUNGE LTD FINANCE CORP	2.75	5/14/2031	16,100,000	15,928,765	13,788,362
BURFORD CAPITAL GLBL FIN	9.25	7/1/2031	26,050,000	27,118,936	27,422,054
BURLINGTN NORTH SANTA FE	5.50	3/15/2055	20,000,000	19,894,226	20,108,200
BURLINGTN NORTH SANTA FE	5.20	4/15/2054	30,000,000	29,984,358	28,806,000
BURLINGTN NORTH SANTA FE	4.45	1/15/2053	28,165,000	27,341,477	23,986,722
BURLINGTN NORTH SANTA FE	3.30	9/15/2051	1,000,000	773,872	696,630
BURLINGTN NORTH SANTA FE	4.70	9/1/2045	31,506,000	32,602,784	28,215,198
BURLINGTN NORTH SANTA FE	4.15	4/1/2045	38,536,000	39,271,401	31,915,901
BURLINGTN NORTH SANTA FE	4.55	9/1/2044	9,438,000	10,293,323	8,297,890
BURLINGTN NORTH SANTA FE	4.90	4/1/2044	18,076,000	19,988,250	16,667,337
BURLINGTN NORTH SANTA FE	4.45	3/15/2043	700,000	650,176	612,759
C+S GROUP ENTERPRISES LL	5.00	12/15/2028	925,000	925,000	666,231
CABLE ONE INC	4.00	11/15/2030	29,075,000	23,698,672	21,689,950
CADILLAC FAIRVIEW PRP TR	2.50	10/15/2031	9,000,000	8,856,962	7,366,770
CAESARS ENTERTAIN INC	6.50	2/15/2032	46,606,000	46,686,326	46,833,437
CAESARS ENTERTAIN INC	7.00	2/15/2030	82,873,000	83,422,467	84,682,118
CAESARS ENTERTAIN INC	4.63	10/15/2029	44,941,000	40,780,858	41,189,325
CAESARS ENTERTAIN INC	8.13	7/1/2027	57,415,000	58,167,279	58,587,988
CALDERYS FINANCING LLC	11.25	6/1/2028	700,000	708,454	741,328
CALIFORNIA RESOURCES CRP	8.25	6/15/2029	9,550,000	9,550,191	9,746,730
CALIFORNIA RESOURCES CRP	7.13	2/1/2026	12,985,000	13,067,229	13,014,086
CALPINE CORP	3.75	3/1/2031	27,760,000	23,830,889	24,552,610
CALPINE CORP	5.00	2/1/2031	41,990,000	37,432,689	39,175,830
CALPINE CORP	4.63	2/1/2029	19,235,000	17,459,434	17,952,410
CALPINE CORP	5.13	3/15/2028	38,935,000	36,456,230	37,447,683
CALPINE CORP	4.50	2/15/2028	45,993,000	43,622,093	43,742,563
CAMDEN PROPERTY TRUST	4.90	1/15/2034	15,000,000	14,786,478	14,343,000
CAMELOT FINANCE SA	4.50	11/1/2026	22,866,000	22,141,584	22,104,334
CAMELOT RETURN MERGER SU	8.75	8/1/2028	12,400,000	12,205,935	12,162,788
CAMPBELL SOUP CO	4.80	3/15/2048	10,388,000	10,839,749	9,062,803
CAMPBELL SOUP CO	5.40	3/21/2034	26,000,000	25,921,333	25,842,960
CANADIAN IMPERIAL BANK	6.09	10/3/2033	10,000,000	10,000,000	10,356,300
CANADIAN NATL RAILWAY	4.40	8/5/2052	23,000,000	22,704,551	19,755,850
CANADIAN NATL RAILWAY	3.85	8/5/2032	19,000,000	18,903,423	17,533,580
CANADIAN NATL RESOURCES	4.95	6/1/2047	4,047,000	3,601,993	3,518,138
CANADIAN NATL RESOURCES	6.75	2/1/2039	16,600,000	17,696,348	17,597,826
CANADIAN NATL RESOURCES	6.25	3/15/2038	8,900,000	9,266,955	9,120,186
CANADIAN PACIFIC RAILWAY	3.10	12/2/2051	56,500,000	53,526,746	37,542,555
CANADIAN PACIFIC RAILWAY	3.50	5/1/2050	5,939,000	4,638,293	4,279,525
CANADIAN PACIFIC RAILWAY	4.70	5/1/2048	14,900,000	14,225,625	12,918,449
CANADIAN PACIFIC RAILWAY	4.30	5/15/2043	12,100,000	10,783,990	10,313,435
CAPITAL ONE FINANCIAL CO	1.00	6/8/2034	42,000,000	41,563,219	43,127,280
CAPITAL ONE FINANCIAL CO	1.00	10/30/2031	15,000,000	15,000,000	16,498,950
CAPSTONE BORROWER INC	8.00	6/15/2030	2,900,000	2,945,190	2,997,585
CARGO AIRCRAFT MANAGEMEN	4.75	2/1/2028	28,550,000	26,134,180	26,477,270
CARLISLE COS INC	2.20	3/1/2032	15,000,000	14,947,045	12,074,100
CARNELIAN POINT HOLDINGS LP	1.00	6/30/2028	119,337	825,246	1,193,370
CARNIVAL CORP	10.50	6/1/2030	12,400,000	12,925,495	13,465,036
CARNIVAL CORP	7.00	8/15/2029	200,000	200,425	207,326
CARNIVAL CORP	6.00	5/1/2029	73,373,000	69,002,771	72,469,045
CARNIVAL CORP	4.00	8/1/2028	66,690,000	61,476,436	62,550,552
CARNIVAL CORP	6.65	1/15/2028	1,500,000	1,466,705	1,505,520

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CARNIVAL CORP	5.75	3/1/2027	111,536,000	107,238,803	110,274,528
CARNIVAL CORP	7.63	3/1/2026	42,649,000	43,033,779	43,075,916
CARNIVAL HLDGS BM LTD	10.38	5/1/2028	55,653,000	59,161,840	60,268,303
CARRIER GLOBAL CORP	6.20	3/15/2054	10,000,000	9,983,819	10,728,600
CARRIER GLOBAL CORP	3.58	4/5/2050	13,000,000	10,482,789	9,440,990
CARRIER GLOBAL CORP	3.38	4/5/2040	38,926,000	39,793,199	30,143,905
CARRIER GLOBAL CORP	5.90	3/15/2034	11,500,000	11,644,589	12,010,140
CASTLE US HOLDING CORP	9.50	2/15/2028	1,925,000	1,925,000	919,900
CATALENT PHARMA SOLUTION	3.50	4/1/2030	15,550,000	13,671,088	14,878,085
CATALENT PHARMA SOLUTION	3.13	2/15/2029	10,838,000	9,552,812	10,366,439
CATALENT PHARMA SOLUTION	5.00	7/15/2027	13,404,000	13,110,026	13,142,488
CATERPILLAR INC	3.80	8/15/2042	1,000,000	883,986	810,340
CB144A APPCION ESC	9.00	6/1/2025	1,975,000	1,927,416	0
CBOE GLOBAL MARKETS INC	3.00	3/16/2032	21,500,000	21,376,413	18,532,785
CBRE SERVICES INC	5.95	8/15/2034	24,000,000	24,191,748	24,289,200
CCO HLDGS LLC/CAP CORP	4.50	5/1/2032	79,071,000	68,713,040	63,767,599
CCO HLDGS LLC/CAP CORP	4.75	2/1/2032	800,000	662,475	655,136
CCO HLDGS LLC/CAP CORP	4.25	2/1/2031	99,999,000	84,532,431	81,621,184
CCO HLDGS LLC/CAP CORP	4.50	8/15/2030	122,112,000	106,344,045	103,259,128
CCO HLDGS LLC/CAP CORP	4.75	3/1/2030	124,719,000	110,522,644	108,026,609
CCO HLDGS LLC/CAP CORP	6.38	9/1/2029	100,000	93,117	94,846
CCO HLDGS LLC/CAP CORP	5.38	6/1/2029	10,819,000	9,820,602	9,841,287
CCO HLDGS LLC/CAP CORP	5.13	5/1/2027	118,305,000	113,601,943	113,540,858
CCO HLDGS LLC/CAP CORP	5.50	5/1/2026	750,000	734,863	740,925
CD+R SMOKEY BUYER INC	6.75	7/15/2025	50,646,000	49,987,024	50,342,124
CDW LLC/CDW FINANCE	3.57	12/1/2031	22,000,000	22,019,353	19,172,780
CEC ENTERTAINMENT LLC	6.75	5/1/2026	8,500,000	8,376,602	8,430,640
CEDAR FAIR LP	5.25	7/15/2029	2,000,000	1,968,202	1,915,520
CEDAR FAIR/CAN/MAGNUM/MI	6.50	10/1/2028	1,150,000	1,147,896	1,152,346
CEDAR FAIR/CAN/MAGNUM/MI	5.38	4/15/2027	22,662,000	21,968,049	22,453,056
CENCORA INC	5.13	2/15/2034	10,000,000	9,843,166	9,819,900
CENGAGE LEARNING, INC	1.00	3/22/2031	10,049,813	9,949,314	10,068,706
CENOVUS ENERGY INC	3.75	2/15/2052	3,000,000	2,117,392	2,118,360
CENOVUS ENERGY INC	5.40	6/15/2047	1,785,000	1,614,994	1,641,540
CENOVUS ENERGY INC	5.25	6/15/2037	2,949,000	3,117,081	2,809,070
CENTENE CORP	2.63	8/1/2031	6,500,000	5,367,544	5,318,885
CENTENE CORP	2.50	3/1/2031	44,500,000	43,241,629	36,546,515
CENTERPOINT ENER HOUSTON	5.30	4/1/2053	6,000,000	6,060,284	5,743,500
CENTERPOINT ENER HOUSTON	4.85	10/1/2052	42,300,000	41,990,961	37,575,090
CENTERPOINT ENER HOUSTON	3.60	3/1/2052	20,000,000	19,426,070	14,440,600
CENTERPOINT ENER HOUSTON	3.35	4/1/2051	3,000,000	2,619,242	2,082,180
CENTERPOINT ENER HOUSTON	4.25	2/1/2049	16,804,000	17,192,758	13,699,797
CENTERPOINT ENER HOUSTON	3.95	3/1/2048	6,084,000	6,190,726	4,764,259
CENTERPOINT ENER HOUSTON	4.50	4/1/2044	22,250,000	23,917,378	19,319,675
CENTERPOINT ENER HOUSTON	3.55	8/1/2042	2,000,000	2,073,771	1,545,220
CENTERPOINT ENER HOUSTON	4.95	4/1/2033	7,000,000	6,988,707	6,823,880
CENTERPOINT ENER HOUSTON	4.45	10/1/2032	29,000,000	28,915,429	27,439,220
CENTERPOINT ENERGY INC	2.65	6/1/2031	16,000,000	15,978,642	13,466,720
CENTERPOINT ENERGY RES	5.40	7/1/2034	7,000,000	6,988,624	6,938,820
CENTERPOINT ENERGY RES	5.40	3/1/2033	34,000,000	34,380,724	33,981,640
CENTERPOINT ENERGY RESOU	6.63	11/1/2037	36,198,000	39,247,442	39,284,241
CENTRAL GARDEN + PET CO	4.13	10/15/2030	15,535,000	13,751,578	13,860,482
CENTRAL GARDEN + PET CO	5.13	2/1/2028	7,195,000	6,914,333	6,996,634

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CENTURY COMMUNITIES	3.88	8/15/2029	11,700,000	10,619,209	10,425,402
CENTURY COMMUNITIES	6.75	6/1/2027	9,575,000	9,582,966	9,617,130
CF INDUSTRIES INC	5.15	3/15/2034	2,000,000	1,927,331	1,918,520
CGI INC	2.30	9/14/2031	2,000,000	1,993,992	1,591,920
CHAMPIONS FINANCING INC	8.75	2/15/2029	9,750,000	9,893,148	9,995,213
CHARLES SCHWAB CORP	1.00	8/24/2034	20,000,000	20,466,145	20,829,200
CHARLES SCHWAB CORP	1.00	5/19/2034	58,500,000	58,557,622	59,616,180
CHART INDUSTRIES INC	9.50	1/1/2031	12,242,000	12,750,143	13,256,984
CHART INDUSTRIES INC	7.50	1/1/2030	39,641,000	40,271,457	41,028,039
CHARTER COMM OPT LLC/CAP	5.50	4/1/2063	5,000,000	4,180,884	3,885,550
CHARTER COMM OPT LLC/CAP	6.83	10/23/2055	2,841,000	2,759,544	2,691,251
CHARTER COMM OPT LLC/CAP	4.80	3/1/2050	8,200,000	7,803,004	6,027,246
CHARTER COMM OPT LLC/CAP	5.75	4/1/2048	15,172,000	17,356,406	12,718,081
CHARTER COMM OPT LLC/CAP	6.48	10/23/2045	112,030,000	116,502,473	102,469,360
CHARTER COMM OPT LLC/CAP	3.50	3/1/2042	10,600,000	7,418,494	7,077,302
CHARTER COMM OPT LLC/CAP	3.50	6/1/2041	27,000,000	26,553,682	18,149,130
CHARTER COMM OPT LLC/CAP	5.38	4/1/2038	10,153,000	12,174,327	8,864,280
CHARTER COMM OPT LLC/CAP	6.38	10/23/2035	103,302,000	115,386,620	100,701,889
CHARTER COMM OPT LLC/CAP	4.40	4/1/2033	20,000,000	17,877,228	17,667,200
CHEMOURS CO	4.63	11/15/2029	17,845,000	15,501,961	15,362,761
CHEMOURS CO	5.75	11/15/2028	26,005,000	24,247,390	24,025,759
CHEMOURS CO	5.38	5/15/2027	1,300,000	1,225,793	1,234,805
CHENIERE ENERGY PARTNERS	3.25	1/31/2032	9,000,000	7,532,513	7,674,660
CHENIERE ENERGY PARTNERS	4.00	3/1/2031	13,000,000	11,631,676	11,808,290
CHESAPEAKE ENERGY CORP	6.75	4/15/2029	56,812,000	56,775,914	56,864,835
CHESAPEAKE ENERGY CORP	5.88	2/1/2029	14,120,000	13,773,722	13,974,988
CHESAPEAKE ENERGY CORP	5.50	2/1/2026	18,070,000	17,916,441	17,897,432
CHEVRON CORP	3.08	5/11/2050	24,803,000	21,256,400	16,940,449
CHEVRON CORP	2.98	5/11/2040	2,000,000	2,103,579	1,494,040
CHOBANI LLC/FINANCE CORP	7.63	7/1/2029	5,450,000	5,481,806	5,619,986
CHOICE HOTELS INTL INC	3.70	1/15/2031	4,389,000	4,508,907	3,873,029
CHORD ENERGY CORP	6.38	6/1/2026	535,000	535,000	534,246
CHROMALLOY CORPORATION	1.00	3/27/2031	3,500,000	3,465,000	3,504,375
CHS/COMMUNITY HEALTH SYS	10.88	1/15/2032	49,160,000	50,431,683	51,226,195
CHS/COMMUNITY HEALTH SYS	4.75	2/15/2031	38,535,000	31,756,890	30,296,988
CHS/COMMUNITY HEALTH SYS	5.25	5/15/2030	70,141,000	59,680,501	57,873,339
CHS/COMMUNITY HEALTH SYS	6.00	1/15/2029	29,935,000	27,142,062	26,395,186
CHS/COMMUNITY HEALTH SYS	8.00	12/15/2027	8,145,000	8,069,845	8,073,161
CHS/COMMUNITY HEALTH SYS	5.63	3/15/2027	63,062,000	58,955,579	58,676,038
CHUBB INA HOLDINGS LLC	2.85	12/15/2051	800,000	573,543	523,144
CHUBB INA HOLDINGS LLC	4.35	11/3/2045	5,200,000	5,272,442	4,490,720
CHURCH + DWIGHT CO INC	5.00	6/15/2052	10,000,000	9,995,439	9,285,000
CHURCHILL DOWNS INC	6.75	5/1/2031	21,414,000	21,294,036	21,566,039
CHURCHILL DOWNS INC	5.75	4/1/2030	50,891,000	48,729,822	49,448,749
CHURCHILL DOWNS INC	4.75	1/15/2028	26,676,000	25,351,541	25,512,126
CHURCHILL DOWNS INC	5.50	4/1/2027	18,067,000	17,833,439	17,809,184
CIGNA GROUP/THE	5.60	2/15/2054	15,000,000	14,978,526	14,368,800
CIGNA GROUP/THE	4.80	7/15/2046	18,000,000	19,927,854	15,836,040
CIGNA GROUP/THE	3.20	3/15/2040	18,000,000	18,386,505	13,315,140
CIGNA GROUP/THE	4.80	8/15/2038	72,525,000	77,225,488	66,622,916
CIGNA GROUP/THE	5.25	2/15/2034	10,000,000	9,920,568	9,855,800
CINEMARK USA INC	5.25	7/15/2028	44,061,000	40,717,813	42,094,558
CINEMARK USA INC	5.88	3/15/2026	865,000	838,872	855,779

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CINTAS CORPORATION NO. 2	4.00	5/1/2032	18,000,000	17,991,960	16,884,900
CISCO SYSTEMS INC	5.30	2/26/2054	20,000,000	19,920,524	19,610,000
CISCO SYSTEMS INC	5.50	1/15/2040	9,000,000	9,622,457	9,141,120
CISCO SYSTEMS INC	5.90	2/15/2039	5,000,000	5,475,401	5,312,350
CISCO SYSTEMS INC	5.05	2/26/2034	5,000,000	5,027,976	4,995,200
CITIGROUP INC	4.65	7/23/2048	6,500,000	5,945,113	5,666,505
CITIGROUP INC	4.75	5/18/2046	8,000,000	6,991,468	6,858,720
CITIGROUP INC	8.13	7/15/2039	23,900,000	28,129,224	29,855,163
CITIGROUP INC	1.00	6/11/2035	25,000,000	25,000,000	24,830,500
CITIGROUP INC	1.00	2/13/2035	62,000,000	61,297,273	61,455,020
CITIGROUP INC	1.00	5/25/2034	61,000,000	61,264,806	62,046,150
CITIGROUP INC	1.00	5/1/2032	94,000,000	92,453,869	78,329,260
CITIZENS FINANCIAL GROUP	1.00	4/25/2035	35,000,000	35,263,685	36,205,400
CITIZENS FINANCIAL GROUP	2.64	9/30/2032	9,000,000	6,542,323	6,898,410
CITIZENS FINANCIAL GROUP	1.00	1/23/2030	23,000,000	22,986,969	22,923,180
CIVITAS RESOURCES INC	8.75	7/1/2031	37,724,000	39,286,492	40,390,332
CIVITAS RESOURCES INC	8.63	11/1/2030	21,549,000	22,264,656	23,129,188
CIVITAS RESOURCES INC	8.38	7/1/2028	62,759,000	64,279,245	65,847,998
CIVITAS RESOURCES INC	5.00	10/15/2026	2,000,000	1,925,357	1,948,440
CLARIOS GLOBAL LP	6.75	5/15/2025	17,438,000	17,442,960	17,447,765
CLARIOS GLOBAL LP/US FIN	6.75	5/15/2028	25,615,000	25,728,266	25,926,478
CLARIOS GLOBAL LP/US FIN	8.50	5/15/2027	49,493,000	49,592,364	49,795,402
CLARIOS GLOBAL LP/US FIN	6.25	5/15/2026	44,169,000	44,013,256	44,141,174
CLARIV SCI HLD CORP	4.88	7/1/2029	57,411,000	52,799,492	53,364,099
CLARIV SCI HLD CORP	3.88	7/1/2028	37,533,000	34,646,803	34,890,301
CLEAN HARBORS INC	6.38	2/1/2031	12,324,000	12,374,948	12,352,222
CLEAN HARBORS INC	4.88	7/15/2027	16,455,000	16,490,291	15,931,073
CLEAR CHANNEL OUTDOOR HLDNGS I	1.00	8/21/2026	4,809,339	4,760,873	4,809,339
CLEAR CHANNEL OUTDOOR HO	7.88	4/1/2030	28,137,000	28,000,846	28,322,423
CLEAR CHANNEL OUTDOOR HO	9.00	9/15/2028	29,166,000	29,773,342	30,444,346
CLEAR CHANNEL OUTDOOR HO	7.75	4/15/2028	5,992,000	5,370,578	5,250,550
CLEAR CHANNEL OUTDOOR HO	5.13	8/15/2027	68,870,000	65,076,176	65,786,690
CLEARWAY ENERGY OP LLC	3.75	2/15/2031	40,614,000	36,250,056	35,474,704
CLEARWAY ENERGY OP LLC	4.75	3/15/2028	43,868,000	41,674,884	41,869,374
CLEVELAND CLIFFS INC	7.00	3/15/2032	11,413,000	11,383,032	11,300,696
CLEVELAND CLIFFS INC	6.75	4/15/2030	25,314,000	24,815,907	25,089,212
CLEVELAND CLIFFS INC	5.88	6/1/2027	23,770,000	23,527,138	23,611,692
CLOROX COMPANY	4.60	5/1/2032	15,000,000	14,938,743	14,535,150
CLOUD SOFTWARE GRP INC	8.25	6/30/2032	51,396,000	51,652,999	52,397,194
CLOUD SOFTWARE GRP INC	9.00	9/30/2029	124,608,000	111,488,533	120,839,854
CLOUD SOFTWARE GRP INC	6.50	3/31/2029	148,324,000	135,618,685	142,487,451
CLYDESDALE ACQUISITION	6.63	4/15/2029	28,168,000	27,522,590	27,709,425
CME GROUP INC	5.30	9/15/2043	6,500,000	6,781,759	6,494,995
CME GROUP INC	2.65	3/15/2032	43,500,000	43,301,995	37,296,030
CNA FINANCIAL CORP	5.13	2/15/2034	8,000,000	7,892,794	7,748,960
CNO FINANCIAL GROUP INC	6.45	6/15/2034	30,000,000	30,017,378	29,982,600
CNO GLOBAL FUNDING	2.65	1/6/2029	12,500,000	12,488,224	10,947,750
CNT PRNT/CDK GLO II/FIN	8.00	6/15/2029	13,285,000	13,449,392	13,488,792
CNTRL PARENT/CDK GLB INC	7.25	6/15/2029	20,010,000	19,746,240	19,922,957
CNX RESOURCES CORP	7.25	3/1/2032	2,050,000	2,080,221	2,087,782
CNX RESOURCES CORP	7.38	1/15/2031	18,043,000	17,821,362	18,438,863
CNX RESOURCES CORP	6.00	1/15/2029	18,665,000	17,962,325	18,303,646
COCA COLA CO/THE	5.40	5/13/2064	13,000,000	12,917,986	12,883,910

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COCA COLA CO/THE	5.30	5/13/2054	15,000,000	14,913,389	14,899,050
COCA COLA CO/THE	3.00	3/5/2051	6,000,000	4,624,069	4,049,160
COCA COLA CO/THE	2.88	5/5/2041	3,000,000	3,117,008	2,203,800
COCA COLA CO/THE	2.50	6/1/2040	21,271,000	17,464,679	14,921,819
COCA COLA FEMSA SAB CV	1.85	9/1/2032	6,600,000	5,931,868	5,112,822
CODELCO INC	6.30	9/8/2053	58,500,000	57,007,740	57,677,344
CODELCO INC	3.70	1/30/2050	11,750,000	9,113,378	8,012,031
CODELCO INC	4.50	8/1/2047	18,300,000	15,879,467	14,434,125
CODELCO INC	4.88	11/4/2044	8,600,000	7,814,724	7,202,500
CODELCO INC	5.63	10/18/2043	33,000,000	32,895,989	30,508,500
CODELCO INC	4.25	7/17/2042	25,600,000	22,098,002	20,064,000
CODELCO INC	6.15	10/24/2036	11,100,000	11,601,003	11,204,063
CODELCO INC	6.44	1/26/2036	63,200,000	63,703,195	64,977,500
CODELCO INC	5.63	9/21/2035	11,100,000	11,228,730	10,805,156
CODELCO INC	5.95	1/8/2034	68,600,000	68,523,777	68,291,300
CODELCO INC	5.13	2/2/2033	50,000,000	49,791,714	47,406,250
CODELCO INC	3.75	1/15/2031	14,000,000	12,937,264	12,495,000
CODELCO INC	3.15	1/14/2030	21,200,000	19,412,146	18,742,125
CODELCO INC	3.00	9/30/2029	15,200,000	13,690,242	13,414,000
CODELCO INC	3.63	8/1/2027	27,000,000	25,665,963	25,531,875
COGENT COMMUNICATIONS GR	3.50	5/1/2026	11,900,000	11,642,851	11,390,561
COHERENT CORP	5.00	12/15/2029	43,380,000	40,453,014	41,073,052
COINBASE GLOBAL INC	3.63	10/1/2031	16,570,000	12,191,988	13,274,558
COINBASE GLOBAL INC	3.38	10/1/2028	31,430,000	24,500,363	26,941,167
COLGATE PALMOLIVE CO	3.25	8/15/2032	2,000,000	1,985,745	1,787,340
COLUMBIA PIPELINE GROUP	5.80	6/1/2045	36,350,000	38,263,264	35,392,541
COMCAST CORP	5.50	5/15/2064	20,000,000	19,669,677	19,244,600
COMCAST CORP	2.99	11/1/2063	34,977,000	33,164,419	20,518,907
COMCAST CORP	2.94	11/1/2056	81,606,000	76,611,686	49,233,716
COMCAST CORP	5.35	5/15/2053	15,000,000	14,937,821	14,371,500
COMCAST CORP	4.05	11/1/2052	3,000,000	3,116,649	2,324,790
COMCAST CORP	2.89	11/1/2051	48,688,000	42,338,420	30,399,327
COMCAST CORP	2.80	1/15/2051	2,000,000	1,380,623	1,232,720
COMCAST CORP	3.45	2/1/2050	5,000,000	4,738,147	3,531,650
COMCAST CORP	3.97	11/1/2047	6,501,000	7,314,585	5,067,530
COMCAST CORP	3.75	4/1/2040	7,500,000	7,380,169	6,094,650
COMCAST CORP	3.25	11/1/2039	99,352,000	99,941,806	76,446,396
COMCAST CORP	4.40	8/15/2035	22,000,000	23,488,593	20,356,380
COMCAST CORP	4.20	8/15/2034	8,653,000	8,981,156	7,932,119
COMCAST CORP	5.30	6/1/2034	30,000,000	30,025,780	30,060,900
COMCAST CORP	4.25	1/15/2033	6,257,000	6,618,513	5,848,042
COMCAST CORP	5.50	11/15/2032	15,000,000	15,864,339	15,342,000
COMERICA BANK	1.00	8/25/2033	16,250,000	13,306,602	14,620,938
COMISION FEDERAL DE ELEC	6.26	2/15/2052	46,228,000	39,055,760	39,062,660
COMISION FEDERAL DE ELEC	4.68	2/9/2051	7,700,000	5,436,178	5,295,675
COMISION FEDERAL DE ELEC	5.75	2/14/2042	6,200,000	5,098,393	5,568,375
COMISION FEDERAL DE ELEC	3.88	7/26/2033	20,900,000	16,455,672	16,722,090
COMISION FEDERAL DE ELEC	3.35	2/9/2031	24,300,000	19,943,530	20,024,719
COMISION FEDERAL DE ELEC	4.69	5/15/2029	45,300,000	41,622,761	42,270,563
COMMONSPIRIT HEALTH	5.32	12/1/2034	5,000,000	4,932,973	4,912,450
COMMONSPIRIT HEALTH	5.21	12/1/2031	5,000,000	4,948,747	4,929,700
COMMONWEALTH BANK AUST	2.69	3/11/2031	13,000,000	11,364,831	10,772,710
COMMONWEALTH EDISON CO	5.65	6/1/2054	15,000,000	14,903,234	14,925,000

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COMMONWEALTH EDISON CO	5.30	2/1/2053	10,000,000	10,315,672	9,450,900
COMMONWEALTH EDISON CO	3.85	3/15/2052	5,000,000	4,125,769	3,701,500
COMMONWEALTH EDISON CO	2.75	9/1/2051	10,000,000	9,425,602	5,966,300
COMMONWEALTH EDISON CO	3.75	8/15/2047	43,540,000	42,250,377	32,751,659
COMMONWEALTH EDISON CO	3.65	6/15/2046	10,676,000	9,907,112	7,926,289
COMMONWEALTH EDISON CO	3.70	3/1/2045	15,804,000	15,216,082	12,018,784
COMMONWEALTH EDISON CO	4.70	1/15/2044	7,766,000	8,327,794	6,891,393
COMMONWEALTH EDISON CO	6.45	1/15/2038	45,300,000	49,174,330	49,013,694
COMMONWEALTH EDISON CO	5.90	3/15/2036	3,425,000	3,652,737	3,550,115
COMMONWEALTH EDISON CO	5.30	6/1/2034	15,000,000	14,947,017	15,002,100
COMMSCOPE INC	4.75	9/1/2029	20,453,000	17,469,927	14,178,020
COMMSCOPE INC	6.00	3/1/2026	23,780,000	23,110,155	20,944,235
COMPASS GROUP DIVERSIFIE	5.00	1/15/2032	725,000	725,835	657,938
COMPASS GROUP DIVERSIFIE	5.25	4/15/2029	20,150,000	18,617,272	19,147,135
COMPASS MINERALS INTERNA	6.75	12/1/2027	6,750,000	6,745,538	6,451,313
COMSTOCK RESOURCES INC	5.88	1/15/2030	43,388,000	39,282,653	40,441,521
COMSTOCK RESOURCES INC	6.75	3/1/2029	40,827,000	38,843,797	39,561,771
CON EDISON CO OF NY INC	5.70	5/15/2054	10,000,000	9,930,537	9,978,400
CON EDISON CO OF NY INC	5.90	11/15/2053	15,000,000	14,865,532	15,357,300
CON EDISON CO OF NY INC	6.15	11/15/2052	29,000,000	29,804,322	30,735,070
CON EDISON CO OF NY INC	3.20	12/1/2051	14,645,000	12,958,430	9,638,460
CON EDISON CO OF NY INC	3.95	4/1/2050	45,942,000	48,369,574	35,900,916
CON EDISON CO OF NY INC	4.13	5/15/2049	27,200,000	28,445,467	21,473,584
CON EDISON CO OF NY INC	4.65	12/1/2048	22,300,000	22,916,635	18,982,652
CON EDISON CO OF NY INC	3.88	6/15/2047	2,000,000	2,094,754	1,542,440
CON EDISON CO OF NY INC	3.85	6/15/2046	1,500,000	1,565,388	1,148,160
CON EDISON CO OF NY INC	4.45	3/15/2044	2,000,000	2,254,079	1,703,900
CON EDISON CO OF NY INC	3.95	3/1/2043	1,500,000	1,593,926	1,197,435
CON EDISON CO OF NY INC	5.38	5/15/2034	12,000,000	12,048,340	12,056,160
CONAIR HOLDINGS LLC	1.00	5/17/2028	8,448,908	8,250,105	8,395,088
CONCENTRA ESCROW ISSUER	6.88	7/15/2032	16,666,000	16,768,301	16,912,823
CONDUENT BUS SERVICES	6.00	11/1/2029	8,831,000	7,759,606	8,265,286
CONNECTICUT LIGHT + PWR	5.25	1/15/2053	5,000,000	5,154,703	4,777,400
CONNECTICUT LIGHT + PWR	4.00	4/1/2048	56,282,000	57,814,428	44,861,819
CONNECTICUT LIGHT + PWR	4.15	6/1/2045	25,814,000	26,061,523	21,150,443
CONNECTICUT LIGHT + PWR	4.30	4/15/2044	14,830,000	15,035,943	12,502,876
CONOCOPHILLIPS	4.85	8/15/2048	1,000,000	1,235,642	897,980
CONOCOPHILLIPS	4.88	10/1/2047	5,490,000	6,914,904	4,996,504
CONOCOPHILLIPS	6.50	2/1/2039	3,000,000	3,428,944	3,299,850
CONOCOPHILLIPS COMPANY	4.03	3/15/2062	4,000,000	3,290,394	3,013,400
CONOCOPHILLIPS COMPANY	5.55	3/15/2054	15,000,000	14,962,843	14,774,550
CONOCOPHILLIPS COMPANY	5.30	5/15/2053	43,000,000	42,811,041	40,862,900
CONOCOPHILLIPS COMPANY	3.80	3/15/2052	99,100,000	97,721,119	74,122,836
CONOCOPHILLIPS COMPANY	4.30	11/15/2044	1,425,000	1,289,285	1,208,999
CONOCOPHILLIPS COMPANY	3.76	3/15/2042	30,660,000	30,438,333	24,294,984
CONSENSUS CLOUD SOLUTION	6.50	10/15/2028	3,250,000	2,907,077	3,034,168
CONSOLIDATED COMMUNICATI	6.50	10/1/2028	11,150,000	9,668,499	9,553,655
CONSTELLATION BRANDS INC	5.25	11/15/2048	13,259,000	14,392,595	12,345,985
CONSTELLATION BRANDS INC	4.50	5/9/2047	13,964,000	14,691,557	11,659,242
CONSTELLATION BRANDS INC	2.25	8/1/2031	11,500,000	11,069,452	9,438,855
CONSTELLIUM SE	3.75	4/15/2029	27,117,000	24,864,510	24,604,068
CONSTELLIUM SE	5.88	2/15/2026	2,139,000	2,140,304	2,131,963
CONSUMERS ENERGY CO	4.20	9/1/2052	12,137,000	11,185,845	9,814,585

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CONSUMERS ENERGY CO	4.63	5/15/2033	23,500,000	23,447,703	22,505,950
COPT DEFENSE PROP LP	2.90	12/1/2033	23,635,000	20,532,260	18,645,179
COPT DEFENSE PROP LP	2.75	4/15/2031	5,875,000	5,013,410	4,858,390
COREBRIDGE FINANCIAL INC	4.40	4/5/2052	12,250,000	11,778,242	9,643,935
COREBRIDGE FINANCIAL INC	4.35	4/5/2042	5,000,000	4,998,801	4,125,150
COREBRIDGE FINANCIAL INC	3.90	4/5/2032	13,500,000	12,692,103	12,091,140
CORELOGIC INC	1.00	6/2/2028	5,959,679	5,926,826	5,861,762
CORELOGIC INC	4.50	5/1/2028	17,225,000	14,996,148	15,656,492
CORNERSTONE BUILDING	6.13	1/15/2029	575,000	575,000	472,811
CORNERSTONE CHEM CO LLC	10.25	9/1/2027	87,938	87,450	53,532
COSTAR GROUP INC	2.80	7/15/2030	20,300,000	20,330,272	17,170,146
COTIVITI CORPORATION	1.00	5/1/2031	7,705,688	7,667,159	7,657,527
COTY INC	5.00	4/15/2026	6,650,000	6,495,412	6,558,563
COTY/HFC PRESTIGE/INT US	6.63	7/15/2030	4,425,000	4,425,000	4,493,765
COTY/HFC PRESTIGE/INT US	4.75	1/15/2029	2,300,000	2,146,864	2,183,413
COUGAR JV SUBSIDIARY LLC	8.00	5/15/2032	12,470,000	12,694,112	12,885,999
CQP HOLDCO LP/BIP V CHIN	7.50	12/15/2033	19,400,000	19,852,128	20,114,502
CQP HOLDCO LP/BIP V CHIN	5.50	6/15/2031	55,714,000	51,972,969	52,802,386
CREDIT ACCEPTANC	9.25	12/15/2028	11,075,000	11,498,368	11,714,028
CRESCENT ENERGY FINANCE	7.38	1/15/2033	20,710,000	20,707,485	20,788,905
CRESCENT ENERGY FINANCE	7.63	4/1/2032	14,199,000	14,274,055	14,473,751
CRESCENT ENERGY FINANCE	9.25	2/15/2028	32,770,000	34,111,608	34,615,934
CRH AMERICA FINANCE INC	4.50	4/4/2048	6,960,000	5,822,713	5,801,995
CRH AMERICA FINANCE INC	5.40	5/21/2034	44,000,000	43,853,597	43,566,600
CROCS INC	4.25	3/15/2029	275,000	241,246	250,773
CROWDSTRIKE HOLDINGS INC	3.00	2/15/2029	4,300,000	3,839,396	3,873,569
CROWN AMER/CAP CORP VI	4.75	2/1/2026	23,060,000	22,708,025	22,660,601
CROWN AMERICAS LLC	5.25	4/1/2030	12,475,000	11,997,468	12,063,076
CROWN CASTLE INC	2.90	4/1/2041	12,750,000	10,824,881	8,817,900
CROWN CASTLE INC	5.80	3/1/2034	10,000,000	9,984,418	10,099,600
CROWN CASTLE INC	5.10	5/1/2033	20,000,000	19,984,831	19,281,200
CROWN CASTLE INC	2.50	7/15/2031	15,000,000	14,972,990	12,381,750
CROWN CASTLE INC	2.10	4/1/2031	5,000,000	4,583,949	4,048,750
CROWN CASTLE INC	3.30	7/1/2030	2,030,000	2,067,151	1,809,704
CROWNROCK LP/CROWNROCK F	5.00	5/1/2029	3,694,000	3,692,316	3,663,931
CROWNROCK LP/CROWNROCK F	5.63	10/15/2025	39,133,000	38,939,239	39,048,864
CSC HOLDINGS LLC	4.50	11/15/2031	11,000,000	8,066,230	7,097,640
CSC HOLDINGS LLC	3.38	2/15/2031	11,100,000	8,005,421	6,936,723
CSC HOLDINGS LLC	6.50	2/1/2029	15,859,000	13,634,226	11,601,810
CSC HOLDINGS LLC	11.25	5/15/2028	2,900,000	2,832,931	2,533,643
CSC HOLDINGS LLC	5.50	4/15/2027	8,000,000	7,015,664	6,493,280
CSC HOLDINGS, LLC	1.00	1/18/2028	11,478,277	11,073,738	11,010,996
CSX CORP	4.65	3/1/2068	10,000,000	9,581,474	8,389,600
CSX CORP	4.50	11/15/2052	6,000,000	5,440,280	5,136,060
CSX CORP	3.35	9/15/2049	25,714,000	25,208,770	18,084,399
CSX CORP	4.50	3/15/2049	16,476,000	17,057,837	14,110,046
CSX CORP	4.75	11/15/2048	26,114,000	27,108,700	23,273,580
CSX CORP	4.30	3/1/2048	8,666,000	8,935,442	7,229,177
CSX CORP	3.80	11/1/2046	5,320,000	5,443,154	4,124,543
CSX CORP	4.10	3/15/2044	11,684,000	11,341,561	9,600,392
CSX CORP	4.75	5/30/2042	1,750,000	2,071,080	1,588,020
CSX CORP	6.22	4/30/2040	32,733,000	37,308,275	35,052,460
CSX CORP	6.15	5/1/2037	7,400,000	8,770,014	7,931,986

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CSX CORP	4.10	11/15/2032	7,000,000	6,996,472	6,536,880
CUBESMART LP	2.50	2/15/2032	3,750,000	3,098,905	3,066,150
CUBESMART LP	2.00	2/15/2031	9,100,000	8,985,370	7,359,079
CUSHMAN + WAKEFIELD US	8.88	9/1/2031	1,800,000	1,788,629	1,896,102
CUSHMAN + WAKEFIELD US	6.75	5/15/2028	14,100,000	13,324,983	13,993,404
CVR ENERGY INC	8.50	1/15/2029	6,300,000	6,350,998	6,333,453
CVR PARTNERS/CVR NITROGE	6.13	6/15/2028	12,621,000	11,660,626	12,130,548
CVS HEALTH CORP	6.05	6/1/2054	25,000,000	24,838,284	24,501,500
CVS HEALTH CORP	5.88	6/1/2053	23,500,000	23,468,122	22,507,595
CVS HEALTH CORP	5.63	2/21/2053	39,000,000	39,493,249	36,194,340
CVS HEALTH CORP	5.05	3/25/2048	108,450,000	102,363,428	93,457,872
CVS HEALTH CORP	5.13	7/20/2045	21,272,000	23,587,598	18,705,108
CVS HEALTH CORP	6.00	6/1/2044	25,000,000	24,849,844	24,509,750
CVS HEALTH CORP	2.70	8/21/2040	25,664,000	25,639,235	17,042,692
CVS HEALTH CORP	4.13	4/1/2040	24,050,000	24,564,110	19,409,793
CVS HEALTH CORP	4.78	3/25/2038	132,703,000	145,807,536	118,485,201
CWT TRAVEL GROUP INC	8.50	11/19/2026	3,600,000	2,456,899	1,022,625
DAE FUNDING LLC	3.38	3/20/2028	35,200,000	32,457,526	32,296,000
DAE FUNDING LLC	1.55	8/1/2024	45,100,000	44,948,497	44,874,500
DAE SUKUK DIFC LTD	3.75	2/15/2026	21,900,000	21,342,445	21,119,813
DAIMLER TRUCK FINAN NA	5.38	6/25/2034	11,500,000	11,476,260	11,382,470
DAIMLER TRUCK FINAN NA	5.50	9/20/2033	10,000,000	9,946,039	10,046,300
DAIMLER TRUCK FINAN NA	2.50	12/14/2031	5,000,000	4,944,560	4,124,100
DANAHER CORP	2.80	12/10/2051	10,000,000	7,771,379	6,308,600
DANAHER CORP	2.60	10/1/2050	3,500,000	2,888,778	2,136,260
DARLING INGREDIENTS INC	6.00	6/15/2030	35,305,000	34,731,775	34,702,344
DARLING INGREDIENTS INC	5.25	4/15/2027	16,830,000	16,580,168	16,449,305
DAVITA INC	3.75	2/15/2031	44,480,000	37,817,090	37,968,128
DAVITA INC	4.63	6/1/2030	88,320,000	79,240,171	79,919,885
DCP MIDSTREAM OPERATING	5.60	4/1/2044	13,515,000	12,686,808	12,898,716
DCP MIDSTREAM OPERATING	6.75	9/15/2037	6,384,000	6,775,035	6,847,606
DELEK LOG PART/FINANCE	8.63	3/15/2029	42,856,000	43,202,635	44,142,966
DELL INT LLC / EMC CORP	8.35	7/15/2046	1,280,000	1,554,694	1,619,878
DELL INT LLC / EMC CORP	3.38	12/15/2041	25,000,000	24,927,575	18,294,750
DELL INT LLC / EMC CORP	8.10	7/15/2036	21,208,000	29,278,575	25,267,635
DELMARVA PWR + LIGHT CO	4.15	5/15/2045	36,898,000	36,627,057	29,398,850
DEUTSCHE BANK NY	1.00	2/10/2034	52,500,000	51,062,922	53,439,750
DEUTSCHE BANK NY	1.00	1/7/2033	26,000,000	19,545,698	21,413,340
DEUTSCHE BANK NY	1.00	9/18/2031	39,923,000	39,819,355	35,106,689
DEUTSCHE BANK NY	1.00	1/18/2029	8,000,000	8,032,310	8,253,520
DEUTSCHE TELEKOM INT FIN	9.25	6/1/2032	19,513,000	23,111,033	24,186,168
DEVELOPMENT BANK OF KAZA	5.50	4/15/2027	34,000,000	33,897,569	33,830,000
DEVELOPMENT BANK OF KAZA	5.75	5/12/2025	37,500,000	37,604,848	37,368,750
DH EUROPE FINANCE II	3.25	11/15/2039	25,450,000	25,815,117	20,110,845
DIAGEO CAPITAL PLC	5.63	10/5/2033	19,000,000	18,934,896	19,725,990
DIAMOND FRGN/DIAMOND FIN	8.50	10/1/2030	12,913,000	12,943,223	13,541,347
DIAMONDBACK ENERGY INC	5.75	4/18/2054	30,000,000	29,809,495	29,067,600
DIAMONDBACK ENERGY INC	6.25	3/15/2053	21,500,000	21,788,700	22,194,665
DIAMONDBACK ENERGY INC	4.25	3/15/2052	5,500,000	4,285,824	4,262,775
DIAMONDBACK ENERGY INC	4.40	3/24/2051	2,500,000	2,034,753	1,992,675
DIAMONDBACK ENERGY INC	5.40	4/18/2034	45,000,000	44,483,385	44,543,250
DIAMONDBACK ENERGY INC	6.25	3/15/2033	40,000,000	41,383,777	41,841,200
DICK S SPORTING GOODS	4.10	1/15/2052	16,000,000	12,770,222	11,271,840

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DICK S SPORTING GOODS	3.15	1/15/2032	4,000,000	3,993,848	3,400,440
DISCOVER FINANCIAL SVS	1.00	11/2/2034	50,000,000	53,884,221	56,227,500
DISCOVER FINANCIAL SVS	6.70	11/29/2032	5,000,000	5,173,889	5,212,050
DISCOVERY COMMUNICATIONS	5.00	9/20/2037	20,533,000	21,812,608	17,567,419
DISH DBS CORP	5.75	12/1/2028	14,945,000	11,880,350	10,283,356
DISH DBS CORP	5.25	12/1/2026	7,930,000	6,845,613	6,264,145
DISH DBS CORP	7.75	7/1/2026	13,590,000	10,145,959	8,436,536
DISH DBS CORP	5.88	11/15/2024	22,995,000	22,253,715	21,935,160
DISH NETWORK CORP	11.75	11/15/2027	29,884,000	29,539,996	29,355,950
DIVERSIFIED HEALTHCARE T	4.38	3/1/2031	6,875,000	5,517,267	5,002,113
DIVERSIFIED HEALTHCARE T	9.75	6/15/2025	1,232,000	1,221,684	1,229,906
DOC DR LLC	2.63	11/1/2031	28,800,000	28,772,671	23,791,680
DOLLAR GENERAL CORP	4.13	4/3/2050	13,645,000	15,529,520	10,351,097
DOMINION ENERGY INC	4.70	12/1/2044	12,598,000	14,082,250	10,662,191
DOMINION ENERGY INC	3.30	4/15/2041	33,000,000	33,155,839	23,820,060
DOMINION ENERGY INC	5.38	11/15/2032	2,000,000	2,008,607	1,983,520
DOMINION ENERGY INC	4.35	8/15/2032	20,000,000	19,889,581	18,643,400
DOMINION ENERGY INC	2.25	8/15/2031	8,000,000	7,773,120	6,510,000
DOMINION ENERGY SOUTH	6.25	10/15/2053	10,000,000	9,944,788	10,750,000
DOMTAR CORP	6.75	10/1/2028	10,504,000	9,612,391	9,369,883
DORNOCH DEBT MERGER SUB	6.63	10/15/2029	500,000	418,568	425,125
DOW CHEMICAL CO/THE	6.90	5/15/2053	750,000	863,107	833,580
DOW CHEMICAL CO/THE	3.60	11/15/2050	37,452,000	37,351,063	26,069,963
DOW CHEMICAL CO/THE	4.38	11/15/2042	6,250,000	6,523,761	5,165,563
DOW CHEMICAL CO/THE	6.30	3/15/2033	2,000,000	2,153,889	2,110,000
DP WORLD CRESCENT LTD	3.88	7/18/2029	23,800,000	22,652,327	22,282,750
DP WORLD CRESCENT LTD	4.85	9/26/2028	16,000,000	15,881,708	15,665,000
DP WORLD LTD UAE	5.63	9/25/2048	37,000,000	34,860,663	35,196,250
DP WORLD LTD UAE	6.85	7/2/2037	36,700,000	39,192,022	39,911,250
DP WORLD SALAAM	1.00	12/31/2099	77,000,000	76,575,903	76,494,688
DT MIDSTREAM INC	4.38	6/15/2031	37,731,000	34,009,800	34,437,461
DT MIDSTREAM INC	4.13	6/15/2029	40,729,000	37,228,876	37,656,812
DTE ELECTRIC CO	3.70	3/15/2045	9,700,000	9,291,907	7,476,275
DUKE ENERGY CAROLINAS	5.40	1/15/2054	30,000,000	30,006,549	28,749,000
DUKE ENERGY CAROLINAS	5.35	1/15/2053	8,000,000	7,807,869	7,599,360
DUKE ENERGY CAROLINAS	3.55	3/15/2052	12,000,000	11,965,351	8,443,680
DUKE ENERGY CAROLINAS	3.70	12/1/2047	18,843,000	16,789,415	13,822,848
DUKE ENERGY CAROLINAS	3.88	3/15/2046	9,476,000	8,955,782	7,260,795
DUKE ENERGY CAROLINAS	3.75	6/1/2045	7,100,000	6,872,293	5,339,200
DUKE ENERGY CAROLINAS	4.95	1/15/2033	10,000,000	10,250,524	9,836,900
DUKE ENERGY CAROLINAS	2.85	3/15/2032	7,000,000	6,996,721	5,995,430
DUKE ENERGY CORP	5.80	6/15/2054	20,000,000	19,887,247	19,490,200
DUKE ENERGY CORP	5.00	8/15/2052	15,000,000	13,925,531	13,039,200
DUKE ENERGY CORP	3.50	6/15/2051	28,266,000	27,330,640	19,064,852
DUKE ENERGY CORP	3.30	6/15/2041	28,003,000	27,605,789	20,313,656
DUKE ENERGY CORP	5.45	6/15/2034	15,000,000	14,841,586	14,862,300
DUKE ENERGY FLORIDA LLC	5.95	11/15/2052	10,000,000	9,939,686	10,200,600
DUKE ENERGY FLORIDA LLC	3.00	12/15/2051	2,000,000	1,989,579	1,258,760
DUKE ENERGY FLORIDA LLC	3.40	10/1/2046	22,500,000	21,075,241	15,784,200
DUKE ENERGY FLORIDA LLC	3.85	11/15/2042	2,000,000	2,137,788	1,587,360
DUKE ENERGY FLORIDA LLC	6.40	6/15/2038	1,000,000	1,266,335	1,071,860
DUKE ENERGY FLORIDA LLC	6.35	9/15/2037	7,666,000	8,152,267	8,141,062
DUKE ENERGY OHIO INC	5.55	3/15/2054	15,000,000	14,961,239	14,452,200

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DUKE ENERGY OHIO INC	5.65	4/1/2053	3,000,000	2,996,639	2,896,170
DUKE ENERGY OHIO INC	4.30	2/1/2049	1,800,000	2,042,750	1,444,374
DUKE ENERGY OHIO INC	5.25	4/1/2033	3,000,000	2,998,534	2,973,420
DUKE ENERGY PROGRESS LLC	5.35	3/15/2053	10,000,000	10,370,035	9,382,300
DUKE ENERGY PROGRESS LLC	4.00	4/1/2052	41,000,000	42,802,188	31,016,910
DUKE ENERGY PROGRESS LLC	3.60	9/15/2047	35,600,000	32,090,740	25,708,896
DUKE ENERGY PROGRESS LLC	3.70	10/15/2046	24,500,000	22,636,966	18,130,245
DUKE ENERGY PROGRESS LLC	4.20	8/15/2045	21,300,000	21,110,076	17,173,551
DUKE ENERGY PROGRESS LLC	5.10	3/15/2034	22,000,000	21,938,956	21,827,520
DUKE ENERGY PROGRESS LLC	3.40	4/1/2032	10,000,000	9,979,701	8,831,300
DUPONT DE NEMOURS INC	5.32	11/15/2038	7,769,000	8,681,092	7,985,056
DYCOM INDUSTRIES INC	4.50	4/15/2029	12,045,000	11,232,021	11,279,420
DYE + DURHAM LIMITED	8.63	4/15/2029	9,975,000	10,113,668	10,121,832
EAST OHIO GAS CO/THE	3.00	6/15/2050	18,768,000	18,621,047	11,534,813
EASTERN GAS TRAN	3.90	11/15/2049	9,338,000	10,031,027	6,635,863
EASTERN GAS TRAN	4.80	11/1/2043	2,000,000	2,342,490	1,753,240
EASTMAN CHEMICAL CO	4.65	10/15/2044	13,184,000	13,376,891	11,041,073
EASTMAN CHEMICAL CO	5.75	3/8/2033	5,000,000	5,076,853	5,044,000
EATON CORP	4.70	8/23/2052	10,000,000	9,949,153	9,047,700
EATON CORP	4.15	11/2/2042	5,820,000	6,314,550	4,949,968
EATON CORP	4.15	3/15/2033	11,000,000	10,949,224	10,304,250
EBAY INC	4.00	7/15/2042	17,346,000	18,979,105	13,874,198
EBAY INC	6.30	11/22/2032	3,000,000	3,224,338	3,184,080
EBAY INC	2.60	5/10/2031	17,500,000	17,467,495	14,851,375
ECO MATERIAL TECH INC	7.88	1/31/2027	13,350,000	13,144,200	13,382,841
EDGEWELL PERSONAL CARE	4.13	4/1/2029	29,922,000	27,216,502	27,519,862
EDGEWELL PERSONAL CARE	5.50	6/1/2028	20,790,000	20,130,718	20,308,712
EDO SUKUK LTD	5.88	9/21/2033	62,500,000	62,221,132	63,398,438
EDO SUKUK LTD	5.66	7/3/2031	20,400,000	20,400,000	20,403,060
ELANCO ANIMAL HEALTH INC	6.65	8/28/2028	22,580,000	22,848,459	22,863,153
ELASTIC NV	4.13	7/15/2029	11,305,000	10,302,516	10,341,362
ELEMENT SOLUTIONS INC	3.88	9/1/2028	37,564,000	34,560,947	34,548,362
ELEVANCE HEALTH INC	5.13	2/15/2053	26,500,000	26,183,418	24,381,060
ELEVANCE HEALTH INC	4.55	5/15/2052	15,000,000	14,925,139	12,588,300
ELEVANCE HEALTH INC	3.60	3/15/2051	24,250,000	23,891,055	17,421,443
ELEVANCE HEALTH INC	3.13	5/15/2050	12,676,000	12,726,592	8,496,089
ELEVANCE HEALTH INC	3.70	9/15/2049	40,281,000	39,895,066	29,738,657
ELEVANCE HEALTH INC	4.38	12/1/2047	15,592,000	16,236,907	12,941,984
ELEVANCE HEALTH INC	5.38	6/15/2034	10,000,000	9,960,944	10,046,100
ELEVANCE HEALTH INC	4.75	2/15/2033	28,500,000	28,378,879	27,510,480
ELEVANCE HEALTH INC	4.10	5/15/2032	13,000,000	12,976,571	12,061,010
ELI LILLY + CO	5.10	2/9/2064	20,000,000	19,976,433	19,056,600
ELI LILLY + CO	4.95	2/27/2063	16,000,000	16,383,970	14,854,080
ELI LILLY + CO	5.00	2/9/2054	15,000,000	14,915,764	14,327,400
ELI LILLY + CO	4.88	2/27/2053	38,000,000	38,413,933	35,582,060
ELI LILLY + CO	4.70	2/27/2033	12,000,000	12,260,063	11,790,720
EMBECTA CORP	5.00	2/15/2030	28,400,000	23,848,318	23,396,772
EMERA US FINANCE LP	4.75	6/15/2046	1,000,000	806,692	822,500
EMERSON ELECTRIC CO	2.80	12/21/2051	31,000,000	30,866,040	19,484,120
EMPIRE RESORTS INC	7.75	11/1/2026	1,000,000	1,003,718	935,260
EMPRESA DE LOS FERROCARR	3.83	9/14/2061	28,880,000	20,257,379	19,087,875
EMPRESA DE LOS FERROCARR	3.07	8/18/2050	12,600,000	8,082,567	7,591,500
EMPRESA DE TRANSMISION	5.13	5/2/2049	6,600,000	5,414,293	4,791,188

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EMPRESA DE TRANSPORTE ME	3.69	9/13/2061	8,600,000	5,986,054	5,635,688
EMPRESA DE TRANSPORTE ME	4.70	5/7/2050	25,966,000	22,460,708	21,129,833
EMPRESA DE TRANSPORTE ME	5.00	1/25/2047	12,900,000	11,651,321	11,106,094
EMPRESA DE TRANSPORTE ME	3.65	5/7/2030	12,500,000	11,631,163	11,371,094
EMPRESA NACIONAL DEL PET	4.50	9/14/2047	14,400,000	11,050,155	10,696,500
EMPRESA NACIONAL DEL PET	6.15	5/10/2033	51,000,000	50,936,222	50,898,000
EMPRESA NACIONAL DEL PET	3.45	9/16/2031	18,600,000	16,110,283	15,815,813
EMPRESA NACIONAL DEL PET	5.25	11/6/2029	41,700,000	40,505,438	40,655,980
EMPRESA NACIONAL DEL PET	3.75	8/5/2026	20,400,000	19,643,330	19,526,625
EMRLD BOR / EMRLD CO ISS	6.75	7/15/2031	23,718,000	23,743,700	24,028,469
EMRLD BOR / EMRLD CO ISS	6.63	12/15/2030	77,508,000	77,399,151	78,173,794
ENBRIDGE INC	3.40	8/1/2051	10,154,000	7,280,881	6,864,307
ENBRIDGE INC	4.50	6/10/2044	9,059,000	8,182,520	7,486,629
ENBRIDGE INC	5.63	4/5/2034	20,000,000	19,931,833	19,969,400
ENBRIDGE INC	5.70	3/8/2033	60,000,000	61,168,535	60,483,600
ENCINO ACQUISITION PARTN	8.75	5/1/2031	14,155,000	14,425,076	14,758,145
ENCINO ACQUISITION PARTN	8.50	5/1/2028	22,410,000	21,485,594	22,841,393
ENCOMPASS HEALTH CORP	4.75	2/1/2030	27,422,000	25,724,048	25,651,361
ENCOMPASS HEALTH CORP	4.50	2/1/2028	29,214,000	27,917,134	27,800,042
ENCORE CAPITAL GROUP INC	8.50	5/15/2030	9,750,000	9,759,514	9,914,190
ENCORE CAPITAL GROUP INC	9.25	4/1/2029	22,400,000	22,767,197	23,346,848
ENDO FINANCE HOLDINGS	8.50	4/15/2031	18,106,000	18,407,461	18,729,209
ENERFLEX LTD	9.00	10/15/2027	10,950,000	10,715,069	11,115,236
ENERGIZER HOLDINGS INC	4.38	3/31/2029	30,981,000	27,502,532	28,005,585
ENERGIZER HOLDINGS INC	4.75	6/15/2028	16,965,000	15,602,993	15,887,553
ENERGY TRANSFER LP	6.05	9/1/2054	10,000,000	9,946,149	9,815,300
ENERGY TRANSFER LP	1.00	5/15/2054	14,850,000	15,456,310	15,539,486
ENERGY TRANSFER LP	5.95	5/15/2054	20,000,000	19,043,349	19,374,000
ENERGY TRANSFER LP	5.00	5/15/2050	71,500,000	60,803,755	60,772,140
ENERGY TRANSFER LP	6.25	4/15/2049	28,600,000	29,163,871	28,491,892
ENERGY TRANSFER LP	6.00	6/15/2048	6,000,000	5,731,075	5,789,580
ENERGY TRANSFER LP	5.40	10/1/2047	53,500,000	51,776,308	47,858,960
ENERGY TRANSFER LP	5.30	4/15/2047	11,150,000	11,262,302	9,872,210
ENERGY TRANSFER LP	6.13	12/15/2045	15,000,000	15,153,809	14,700,150
ENERGY TRANSFER LP	5.35	5/15/2045	8,600,000	7,902,312	7,696,226
ENERGY TRANSFER LP	6.50	2/1/2042	18,500,000	21,762,621	19,166,185
ENERGY TRANSFER LP	7.50	7/1/2038	28,847,000	31,153,758	32,807,693
ENERGY TRANSFER LP	6.63	10/15/2036	16,750,000	17,449,748	17,683,310
ENERGY TRANSFER LP	4.90	3/15/2035	6,900,000	6,757,459	6,417,414
ENERGY TRANSFER LP	5.60	9/1/2034	10,000,000	9,974,170	9,924,100
ENERGY TRANSFER LP	5.55	5/15/2034	25,000,000	24,890,817	24,683,750
ENERGY TRANSFER LP	6.55	12/1/2033	25,000,000	24,973,517	26,452,500
ENERGY TRANSFER LP	5.75	2/15/2033	10,000,000	10,184,747	10,084,600
ENLINK MIDSTREAM LLC	6.50	9/1/2030	15,050,000	15,189,583	15,391,635
ENLINK MIDSTREAM PARTNER	5.45	6/1/2047	11,800,000	9,535,699	10,233,314
ENTEGRIS INC	5.95	6/15/2030	66,039,000	64,237,470	65,376,629
ENTEGRIS INC	3.63	5/1/2029	6,000,000	5,383,482	5,401,560
ENTERGY ARKANSAS LLC	5.75	6/1/2054	5,000,000	4,977,855	4,959,200
ENTERGY ARKANSAS LLC	3.35	6/15/2052	17,400,000	16,442,720	11,687,406
ENTERGY ARKANSAS LLC	5.45	6/1/2034	20,000,000	20,033,555	20,030,200
ENTERGY ARKANSAS LLC	5.15	1/15/2033	14,899,000	15,015,852	14,710,379
ENTERGY CORP	3.75	6/15/2050	6,750,000	7,162,407	4,768,335
ENTERGY LOUISIANA LLC	5.70	3/15/2054	15,000,000	14,978,627	14,783,700

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ENTERGY LOUISIANA LLC	4.00	3/15/2033	16,100,000	16,102,360	14,491,771
ENTERGY MISSISSIPPI LLC	3.85	6/1/2049	900,000	979,827	662,760
ENTERPRISE PRODUCTS OPER	3.30	2/15/2053	17,000,000	11,462,408	11,476,190
ENTERPRISE PRODUCTS OPER	4.20	1/31/2050	1,000,000	855,702	803,800
ENTERPRISE PRODUCTS OPER	4.80	2/1/2049	12,050,000	12,088,380	10,666,299
ENTERPRISE PRODUCTS OPER	4.25	2/15/2048	14,300,000	14,299,580	11,692,538
ENTERPRISE PRODUCTS OPER	4.90	5/15/2046	26,245,000	27,253,883	23,653,569
ENTERPRISE PRODUCTS OPER	5.10	2/15/2045	6,500,000	7,108,925	6,033,495
ENTERPRISE PRODUCTS OPER	4.85	3/15/2044	12,034,000	12,676,583	10,853,465
ENTERPRISE PRODUCTS OPER	4.45	2/15/2043	9,962,000	10,161,770	8,550,185
ENTERPRISE PRODUCTS OPER	6.45	9/1/2040	49,896,000	53,550,856	53,475,539
ENTERPRISE PRODUCTS OPER	6.13	10/15/2039	7,158,000	7,662,264	7,540,166
ENTERPRISE PRODUCTS OPER	6.65	10/15/2034	14,496,000	15,474,853	15,910,230
ENTERPRISE PRODUCTS OPER	4.85	1/31/2034	10,000,000	9,971,881	9,712,400
ENTERPRISE PRODUCTS OPER	5.35	1/31/2033	20,500,000	20,798,746	20,675,890
EOG RESOURCES INC	4.95	4/15/2050	6,500,000	6,467,148	5,961,670
EPIC CRUDE SVCS LP	1.00	3/2/2026	2,960,086	2,945,285	2,961,951
EPIC Y GRADE SERVICES, LP	1.00	6/29/2029	1,450,000	1,413,750	1,447,057
EQM MIDSTREAM PARTNERS L	6.50	7/15/2048	6,800,000	6,252,221	6,857,936
EQM MIDSTREAM PARTNERS L	4.75	1/15/2031	50,201,000	46,607,520	46,994,662
EQM MIDSTREAM PARTNERS L	7.50	6/1/2030	900,000	900,000	959,193
EQM MIDSTREAM PARTNERS L	6.38	4/1/2029	13,500,000	13,503,126	13,633,515
EQM MIDSTREAM PARTNERS L	4.50	1/15/2029	37,087,000	34,912,941	35,016,062
EQM MIDSTREAM PARTNERS L	5.50	7/15/2028	28,095,000	27,114,028	27,666,551
EQM MIDSTREAM PARTNERS L	6.50	7/1/2027	37,670,000	37,357,590	38,085,877
EQM MIDSTREAM PARTNERS L	7.50	6/1/2027	900,000	900,000	919,818
EQM MIDSTREAM PARTNERS L	4.13	12/1/2026	2,145,000	2,033,039	2,064,241
EQM MIDSTREAM PARTNERS L	6.00	7/1/2025	6,642,000	6,649,112	6,649,041
EQM MIDSTREAM PARTNERS L	4.00	8/1/2024	3,000,000	2,994,901	2,989,800
EQUINIX INC	2.95	9/15/2051	20,300,000	20,199,675	12,533,220
EQUINIX INC	3.00	7/15/2050	4,000,000	3,846,324	2,533,160
EQUINOR ASA	3.70	4/6/2050	31,998,000	31,715,472	24,306,641
EQUINOR ASA	3.25	11/18/2049	19,738,000	17,871,053	13,799,033
EQUINOR ASA	4.25	11/23/2041	2,000,000	2,220,039	1,743,460
EQUINOR ASA	3.63	4/6/2040	21,451,000	24,410,392	17,380,673
EQUIPMENTSHARE.COM INC	8.63	5/15/2032	12,500,000	12,584,835	12,977,250
EQUIPMENTSHARE.COM INC	9.00	5/15/2028	25,326,000	25,433,797	26,160,492
EQUITABLE HOLDINGS INC	5.59	1/11/2033	3,000,000	2,987,277	3,039,120
ERP OPERATING LP	4.50	7/1/2044	10,425,000	9,051,398	8,829,141
ESAB CORP	6.25	4/15/2029	22,002,000	22,069,674	22,142,813
ESC 144A HERTZ CORP	6.00	1/15/2028	350,000	160,490	31,500
ESC GCB EXIDE TECHNOLO	11.00	4/30/2020	1,223,864	1,223,864	0
ESC LEHMAN BRTH HLDH PROD	1.00	9/27/2027	80,000,000	5,538,946	8,000
ESC LEHMAN BRTH HLDH PROD	1.00	4/4/2016	575,000	0	58
ESCROW GENON ENERGY	9.50	10/15/2049	1,150,000	489,215	0
ESKOM HOLDINGS SOC LTD	6.35	8/10/2028	64,148,000	61,096,604	62,129,904
ESKOM HOLDINGS SOC LTD	4.31	7/23/2027	29,682,000	27,238,630	27,530,055
ESKOM HOLDINGS SOC LTD	7.13	2/11/2025	31,000,000	30,787,373	30,883,750
ESSENTIAL PROPER	2.95	7/15/2031	11,298,000	8,643,485	9,296,220
ESSENTIAL UTILITIES INC	5.30	5/1/2052	58,230,000	58,101,661	53,144,774
ESSENTIAL UTILITIES INC	3.35	4/15/2050	24,425,000	24,659,118	16,418,485
ESSENTIAL UTILITIES INC	4.28	5/1/2049	31,323,000	33,814,212	24,790,902
ESSENTIAL UTILITIES INC	2.40	5/1/2031	15,000,000	14,987,232	12,352,350

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ESTEE LAUDER CO INC	5.15	5/15/2053	31,000,000	30,740,304	29,040,800
ESTEE LAUDER CO INC	5.00	2/14/2034	10,000,000	9,908,856	9,812,900
EUSHI FINANCE INC	1.00	12/15/2054	1,700,000	1,704,524	1,711,271
EVEREST REINSURANCE HLDG	3.13	10/15/2052	17,000,000	16,103,610	10,504,810
EVEREST REINSURANCE HLDG	3.50	10/15/2050	16,230,000	15,946,778	10,920,356
EVERI HOLDINGS INC	5.00	7/15/2029	650,000	648,797	638,606
EVERSOURCE ENERGY	3.45	1/15/2050	18,768,000	18,861,406	12,847,634
EVERSOURCE ENERGY	5.95	7/15/2034	41,000,000	41,096,415	41,397,290
EVERSOURCE ENERGY	5.50	1/1/2034	15,000,000	14,923,657	14,714,850
EVERSOURCE ENERGY	5.13	5/15/2033	20,000,000	19,918,995	19,175,400
EVERSOURCE ENERGY	3.38	3/1/2032	18,500,000	18,471,246	15,890,020
EXELON CORP	5.60	3/15/2053	34,000,000	33,972,995	32,710,720
EXELON CORP	4.70	4/15/2050	3,250,000	3,713,659	2,745,405
EXELON CORP	5.63	6/15/2035	28,102,000	28,677,725	28,037,084
EXELON CORP	5.45	3/15/2034	20,000,000	19,968,124	19,859,800
EXELON CORP	5.30	3/15/2033	17,000,000	17,226,390	16,877,940
EXTRA SPACE STORAGE LP	2.35	3/15/2032	16,250,000	15,432,823	12,960,025
EXTRA SPACE STORAGE LP	2.55	6/1/2031	15,000,000	14,984,423	12,483,750
EXTRA SPACE STORAGE LP	2.20	10/15/2030	4,959,000	4,979,583	4,117,606
EXXON MOBIL CORPORATION	3.45	4/15/2051	52,350,000	48,338,610	37,799,318
EXXON MOBIL CORPORATION	4.33	3/19/2050	87,438,000	95,699,744	73,685,751
EXXON MOBIL CORPORATION	3.10	8/16/2049	33,014,000	32,730,351	22,388,444
EXXON MOBIL CORPORATION	4.23	3/19/2040	45,118,000	50,805,973	39,725,497
FACTSET RESEARCH SYSTEMS	3.45	3/1/2032	18,200,000	18,024,481	15,861,482
FAIR ISAAC CORP	4.00	6/15/2028	34,578,000	32,971,797	32,338,729
FAIRFAX FINL HLDGS LTD	6.35	3/22/2054	12,000,000	11,968,374	12,013,440
FAIRFAX FINL HLDGS LTD	5.63	8/16/2032	5,650,000	5,580,916	5,582,370
FAIRFAX FINL HLDGS LTD	3.38	3/3/2031	15,500,000	15,507,964	13,482,830
FEDEX CORP	5.25	5/15/2050	6,000,000	6,617,797	5,595,360
FEDEX CORP	4.95	10/17/2048	1,000,000	939,921	884,710
FEDEX CORP	4.40	1/15/2047	9,038,000	9,508,002	7,359,372
FEDEX CORP	4.75	11/15/2045	12,634,000	13,014,939	10,873,326
FEDEX CORP	3.88	8/1/2042	5,600,000	6,109,077	4,371,920
FEDEX CORP	3.25	5/15/2041	17,500,000	17,563,447	12,820,850
FEDEX CORP	3.90	2/1/2035	5,600,000	5,755,849	4,966,976
FEDEX CORP	4.90	1/15/2034	5,800,000	5,974,596	5,660,742
FERRELLGAS LP/FERRELLGAS	5.88	4/1/2029	17,625,000	15,983,367	16,218,701
FERRELLGAS LP/FERRELLGAS	5.38	4/1/2026	20,825,000	20,125,621	20,367,475
FERTITTA ENTERTAINMENT	6.75	1/15/2030	8,331,000	7,259,416	7,313,952
FERTITTA ENTERTAINMENT	4.63	1/15/2029	29,274,000	26,699,937	26,667,150
FIDELITY NATL FINANCIAL	2.45	3/15/2031	28,600,000	28,416,094	23,330,164
FIDELITY NATL INFO SERV	3.10	3/1/2041	6,000,000	5,987,246	4,309,080
FIDELITY NATL INFO SERV	5.10	7/15/2032	1,000,000	972,373	987,230
FIESTA PURCHASER INC	7.88	3/1/2031	10,350,000	10,479,857	10,698,278
FIRST AMERICAN FINANCIAL	2.40	8/15/2031	13,000,000	12,968,900	10,369,840
FIRST AMERICAN FINANCIAL	4.00	5/15/2030	7,150,000	7,117,935	6,432,712
FIRSTCASH INC	6.88	3/1/2032	9,075,000	9,039,747	9,073,367
FIRSTCASH INC	5.63	1/1/2030	11,675,000	10,973,323	11,055,525
FIRSTCASH INC	4.63	9/1/2028	11,150,000	10,424,128	10,495,607
FIRSTENERGY CORP	3.40	3/1/2050	40,264,000	29,502,006	26,732,880
FIRSTENERGY CORP	5.10	7/15/2047	21,626,000	19,459,363	18,483,093
FIRSTENERGY TRANSMISSION	4.55	4/1/2049	21,280,000	23,327,180	17,593,878
FIRSTENERGY TRANSMISSION	5.45	7/15/2044	50,605,000	54,522,765	47,402,210

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FISERV INC	4.40	7/1/2049	33,510,000	35,570,935	27,183,647
FISERV INC	5.45	3/15/2034	11,000,000	11,002,686	10,928,830
FISERV INC	5.63	8/21/2033	8,500,000	8,435,689	8,575,055
FIVE POINT OP CO LP/FIVE	1.00	1/15/2028	8,632,731	8,988,250	8,832,492
FLORIDA POWER + LIGHT CO	5.30	4/1/2053	2,500,000	2,642,958	2,407,425
FLORIDA POWER + LIGHT CO	2.88	12/4/2051	22,750,000	18,102,435	14,449,890
FLORIDA POWER + LIGHT CO	3.15	10/1/2049	5,000,000	3,821,569	3,400,150
FLORIDA POWER + LIGHT CO	4.13	6/1/2048	46,100,000	45,429,413	37,440,576
FLORIDA POWER + LIGHT CO	3.95	3/1/2048	24,298,000	23,682,117	19,130,544
FLORIDA POWER + LIGHT CO	4.05	10/1/2044	24,000,000	23,336,732	19,671,120
FLORIDA POWER + LIGHT CO	5.95	2/1/2038	19,500,000	21,395,474	20,477,340
FLORIDA POWER + LIGHT CO	5.65	2/1/2037	34,901,000	36,402,512	35,569,005
FLOWSERVE CORPORATION	2.80	1/15/2032	8,000,000	7,964,343	6,564,880
FLOWSERVE CORPORATION	3.50	10/1/2030	5,800,000	5,798,982	5,155,852
FLUOR CORP	4.25	9/15/2028	5,500,000	5,171,848	5,221,315
FMC CORP	6.38	5/18/2053	19,000,000	18,956,289	18,840,970
FMC CORP	4.50	10/1/2049	9,530,000	9,806,742	7,272,343
FOMENTO ECONOMICO MEX	3.50	1/16/2050	1,000	998	716
FORD MOTOR COMPANY	4.75	1/15/2043	44,600,000	33,250,175	36,109,052
FORD MOTOR COMPANY	6.10	8/19/2032	17,675,000	16,741,788	17,653,260
FORD MOTOR COMPANY	3.25	2/12/2032	58,178,000	45,944,063	48,135,314
FORD MOTOR CREDIT CO LLC	6.13	3/8/2034	43,000,000	42,558,454	42,600,530
FORD MOTOR CREDIT CO LLC	7.12	11/7/2033	20,000,000	20,009,585	21,125,600
FORTINET INC	2.20	3/15/2031	600,000	598,636	494,028
FORTREA HOLDINGS INC	7.50	7/1/2030	9,325,000	9,385,026	9,272,967
FORTRESS INTERMEDIATE	7.50	6/1/2031	22,750,000	22,872,105	23,333,765
FORTRESS INTERMEDIATE 3 INC	1.00	5/9/2031	8,750,000	8,706,250	8,750,000
FORTRESS TRANS + INFRAST	7.00	6/15/2032	9,825,000	9,861,497	9,988,979
FORTRESS TRANS + INFRAST	7.00	5/1/2031	19,250,000	19,269,527	19,670,420
FORTRESS TRANS + INFRAST	7.88	12/1/2030	5,500,000	5,661,442	5,761,360
FORTRESS TRANS + INFRAST	5.50	5/1/2028	23,020,000	21,805,440	22,337,227
FORTUNE BRANDS INNOVATIO	5.88	6/1/2033	21,000,000	20,994,323	21,274,470
FREEDOM MORTGAGE CORP	12.25	10/1/2030	17,050,000	17,069,990	18,363,873
FREEDOM MORTGAGE CORP	12.00	10/1/2028	25,050,000	25,182,692	26,890,925
FREEDOM MORTGAGE CORP	6.63	1/15/2027	14,925,000	14,023,836	14,412,625
FREEDOM MORTGAGE CORP	7.63	5/1/2026	10,000,000	9,624,806	9,931,400
FREEDOM MORTGAGE HOLD	9.13	5/15/2031	12,200,000	12,104,773	11,883,410
FREEDOM MORTGAGE HOLD	9.25	2/1/2029	17,050,000	17,180,316	17,053,922
FREEPORT MCMORAN INC	5.45	3/15/2043	6,000,000	5,619,124	5,659,860
FREEPORT MCMORAN INC	5.40	11/14/2034	7,800,000	8,761,709	7,650,162
FRONTIER COMMUNICATIONS	8.63	3/15/2031	4,656,000	4,656,000	4,796,611
FRONTIER COMMUNICATIONS	8.75	5/15/2030	43,356,000	43,338,625	45,096,310
FRONTIER COMMUNICATIONS	6.00	1/15/2030	29,466,000	24,008,837	25,671,369
FRONTIER COMMUNICATIONS	5.88	11/1/2029	3,186,991	2,741,577	2,775,136
FRONTIER COMMUNICATIONS	6.75	5/1/2029	30,400,000	26,480,856	27,881,360
FRONTIER COMMUNICATIONS	5.00	5/1/2028	55,550,000	50,706,049	52,348,654
FRONTIER COMMUNICATIONS	5.88	10/15/2027	32,369,000	30,639,470	31,582,757
FRST STU BID/FRST TRANS	4.00	7/31/2029	21,254,000	18,894,562	19,144,753
FTAI INFRA ESC HLDGS LLC	10.50	6/1/2027	10,900,000	10,964,294	11,540,811
FXI HOLDINGS INC	12.25	11/15/2026	2,152,000	2,124,379	2,136,864
GA GLOBAL FUNDING TRUST	2.90	1/6/2032	42,731,000	42,678,326	35,617,143
GACI FIRST INVESTMENT	5.38	10/13/2122	32,500,000	30,490,266	27,817,969
GACI FIRST INVESTMENT	5.38	1/29/2054	44,000,000	39,338,133	39,008,750

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GACI FIRST INVESTMENT	5.13	2/14/2053	27,000,000	24,693,709	23,405,625
GACI FIRST INVESTMENT	4.88	2/14/2035	63,300,000	62,355,170	59,897,625
GACI FIRST INVESTMENT	5.25	10/13/2032	15,000,000	15,200,739	14,920,313
GACI FIRST INVESTMENT	5.00	1/29/2029	10,000,000	9,880,210	9,865,625
GACI FIRST INVESTMENT	5.00	10/13/2027	38,000,000	38,112,145	37,726,875
GAP INC/THE	3.88	10/1/2031	29,168,000	23,324,074	24,338,363
GAP INC/THE	3.63	10/1/2029	38,322,000	32,028,406	33,140,482
GARDA WORLD SECURITY	6.00	6/1/2029	24,470,000	21,983,207	22,333,035
GARDA WORLD SECURITY	4.63	2/15/2027	18,420,000	17,560,297	17,614,125
GARDA WORLD SECURITY COR	9.50	11/1/2027	17,570,000	17,592,061	17,674,366
GARRETT MOTION HLD/SARL	7.75	5/31/2032	8,750,000	8,817,792	8,885,800
GATES CORPORATION/DE	6.88	7/1/2029	13,794,000	13,929,373	14,043,396
GCI LLC	4.75	10/15/2028	16,421,000	14,874,932	14,997,135
GE CAPITAL INTL FUNDING	4.42	11/15/2035	58,500,000	58,807,613	53,964,495
GE HEALTHCARE TECH INC	6.38	11/22/2052	69,000,000	75,308,443	74,857,410
GE HEALTHCARE TECH INC	5.91	11/22/2032	27,000,000	28,173,239	27,862,650
GEN DIGITAL INC	7.13	9/30/2030	9,421,000	9,423,584	9,643,807
GEN DIGITAL INC	6.75	9/30/2027	17,525,000	17,516,524	17,729,692
GEN DIGITAL INC	5.00	4/15/2025	18,999,000	18,870,996	18,876,646
GENERAL DYNAMICS CORP	4.25	4/1/2050	3,226,000	3,469,009	2,717,002
GENERAL DYNAMICS CORP	2.85	6/1/2041	1,000,000	793,011	719,340
GENERAL DYNAMICS CORP	4.25	4/1/2040	1,500,000	1,398,407	1,315,605
GENERAL MOTORS CO	5.95	4/1/2049	3,000,000	2,821,741	2,909,730
GENERAL MOTORS CO	5.40	4/1/2048	12,500,000	10,975,127	11,195,750
GENERAL MOTORS CO	5.20	4/1/2045	25,600,000	28,795,195	22,462,720
GENERAL MOTORS CO	5.15	4/1/2038	34,188,000	37,727,571	31,437,575
GENERAL MOTORS CO	6.60	4/1/2036	15,250,000	19,654,289	15,978,035
GENERAL MOTORS CO	5.60	10/15/2032	5,000,000	4,899,023	5,001,000
GENERAL MOTORS FINL CO	5.95	4/4/2034	25,000,000	24,994,633	25,016,250
GENERAL MOTORS FINL CO	6.10	1/7/2034	10,000,000	9,985,088	10,109,800
GENERAL MOTORS FINL CO	6.40	1/9/2033	11,000,000	11,258,090	11,411,840
GENERAL MOTORS FINL CO	5.60	6/18/2031	52,500,000	52,439,639	52,156,125
GENESEE + WYOMING INC	6.25	4/15/2032	32,947,000	32,934,441	32,831,356
GENESIS ENERGY LP/FIN	7.88	5/15/2032	12,974,000	13,001,322	13,094,528
GENESIS ENERGY LP/FIN	8.88	4/15/2030	13,025,000	13,059,531	13,697,872
GENESIS ENERGY LP/FIN	8.25	1/15/2029	14,725,000	14,815,080	15,194,580
GENESIS ENERGY LP/FIN	7.75	2/1/2028	17,187,000	16,928,785	17,377,088
GENESIS ENERGY LP/FIN	8.00	1/15/2027	27,906,000	27,685,574	28,542,536
GEORGIA POWER CO	3.25	3/15/2051	1,250,000	1,235,036	848,363
GEORGIA POWER CO	5.25	3/15/2034	40,000,000	39,838,135	39,887,600
GFL ENVIRONMENTAL INC	6.75	1/15/2031	22,672,000	22,861,270	23,158,314
GFL ENVIRONMENTAL INC	4.38	8/15/2029	18,990,000	17,386,376	17,511,818
GFL ENVIRONMENTAL INC	4.75	6/15/2029	22,585,000	21,415,102	21,313,465
GFL ENVIRONMENTAL INC	3.50	9/1/2028	23,750,000	22,018,415	21,898,213
GFL ENVIRONMENTAL INC	4.00	8/1/2028	26,385,000	24,509,254	24,467,338
GFL ENVIRONMENTAL INC	3.75	8/1/2025	23,207,000	22,778,849	22,983,749
GILEAD SCIENCES INC	5.55	10/15/2053	24,590,000	24,554,535	24,545,738
GILEAD SCIENCES INC	2.80	10/1/2050	16,000,000	11,163,133	10,022,400
GILEAD SCIENCES INC	4.15	3/1/2047	24,750,000	25,907,598	20,116,553
GILEAD SCIENCES INC	4.75	3/1/2046	24,600,000	26,110,127	21,891,540
GILEAD SCIENCES INC	4.50	2/1/2045	4,450,000	4,639,243	3,843,688
GILEAD SCIENCES INC	4.80	4/1/2044	6,500,000	7,790,130	5,855,785
GILEAD SCIENCES INC	5.65	12/1/2041	14,651,000	17,152,601	14,725,281

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GILEAD SCIENCES INC	2.60	10/1/2040	14,000,000	11,153,465	9,628,780
GILEAD SCIENCES INC	5.25	10/15/2033	10,000,000	10,129,016	10,066,500
GLAXOSMITHKLINE CAP INC	6.38	5/15/2038	13,600,000	17,561,280	15,000,936
GLENCORE FUNDING LLC	5.63	4/4/2034	39,000,000	38,775,962	38,405,640
GLOBAL AVIATION HOLDINGS INC.	1.00	7/13/2021	181,989	181,989	0
GLOBAL MEDICAL RESPONSE	10.00	10/31/2028	9,823,231	9,427,151	9,582,660
GLOBAL NET LEASE/GLOBAL	3.75	12/15/2027	8,900,000	7,780,698	7,816,692
GLOBAL PAYMENTS INC	4.15	8/15/2049	7,100,000	7,114,294	5,341,614
GLP CAPITAL LP / FIN II	6.75	12/1/2033	7,000,000	6,881,375	7,334,040
GLP CAPITAL LP / FIN II	4.00	1/15/2031	38,854,000	40,154,743	34,844,267
GLP CAPITAL LP / FIN II	4.00	1/15/2030	27,560,000	28,059,327	25,199,486
GN BONDCO LLC	9.50	10/15/2031	23,650,000	23,251,584	22,086,972
GO DADDY OPCO/FINCO	3.50	3/1/2029	20,815,000	18,901,285	18,797,818
GO DADDY OPCO/FINCO	5.25	12/1/2027	15,525,000	15,211,504	15,189,039
GOEASY LTD	7.63	7/1/2029	5,900,000	5,911,725	6,016,230
GOEASY LTD	9.25	12/1/2028	18,997,000	19,236,655	20,162,846
GOLDMAN SACHS GROUP INC	5.15	5/22/2045	6,000,000	5,608,949	5,611,080
GOLDMAN SACHS GROUP INC	4.80	7/8/2044	13,374,000	12,995,658	12,067,761
GOLDMAN SACHS GROUP INC	1.00	2/24/2043	5,000,000	3,859,163	3,771,750
GOLDMAN SACHS GROUP INC	1.00	4/22/2042	7,000,000	5,857,751	5,185,670
GOLDMAN SACHS GROUP INC	6.25	2/1/2041	16,200,000	18,137,073	17,207,316
GOLDMAN SACHS GROUP INC	1.00	10/31/2038	2,000,000	2,298,669	1,701,200
GOLDMAN SACHS GROUP INC	6.75	10/1/2037	67,496,000	78,561,069	72,880,156
GOLDMAN SACHS GROUP INC	6.45	5/1/2036	6,250,000	6,432,064	6,658,250
GOLDMAN SACHS GROUP INC	1.00	10/24/2034	20,000,000	20,000,000	21,510,400
GOLDMAN SACHS GROUP INC	1.00	2/24/2033	61,000,000	59,514,208	52,175,740
GOLDMAN SACHS GROUP INC	1.00	7/21/2032	48,000,000	44,898,292	39,446,880
GOLDMAN SACHS GROUP INC	1.00	4/22/2032	12,000,000	10,229,685	10,087,080
GOODYEAR TIRE + RUBBER	5.63	4/30/2033	300,000	302,483	271,152
GOODYEAR TIRE + RUBBER	5.25	7/15/2031	19,043,000	17,470,869	17,307,231
GOODYEAR TIRE + RUBBER	5.25	4/30/2031	3,600,000	3,250,564	3,288,672
GOODYEAR TIRE + RUBBER	5.00	7/15/2029	32,583,000	30,253,850	30,248,428
GOODYEAR TIRE + RUBBER	4.88	3/15/2027	11,313,000	11,038,732	10,926,887
GOODYEAR TIRE + RUBBER	5.00	5/31/2026	29,818,000	29,460,366	29,265,174
GOODYEAR TIRE + RUBBER	9.50	5/31/2025	11,725,000	11,850,327	11,750,561
GOTO GROUP INC	5.50	5/1/2028	1,478,630	1,233,311	598,623
GPS HOSPITALITY HOLDING	7.00	8/15/2028	1,450,000	1,450,000	1,059,530
GRAFTECH FINANCE INC	4.63	12/15/2028	7,700,000	6,746,134	4,899,356
GRAHAM PACKAGING/GPC CAP	7.13	8/15/2028	13,100,000	12,404,478	12,376,225
GRAPHIC PACKAGING INTERN	6.38	7/15/2032	4,850,000	4,853,343	4,851,116
GRAY TELEVISION INC	5.38	11/15/2031	32,037,000	23,722,026	18,183,240
GRAY TELEVISION INC	4.75	10/15/2030	24,011,000	17,725,490	14,404,199
GRAY TELEVISION INC	10.50	7/15/2029	35,913,000	35,880,971	36,114,472
GRAY TELEVISION INC	7.00	5/15/2027	20,785,000	18,832,305	19,128,643
GREYSTAR REAL ESTATE PAR	7.75	9/1/2030	4,350,000	4,350,000	4,585,292
GRIFFON CORPORATION	5.75	3/1/2028	21,805,000	21,035,325	21,049,893
GROUP 1 AUTOMOTIVE INC	4.00	8/15/2028	31,884,000	29,438,027	29,430,207
GRUBHUB HOLDINGS INC	5.50	7/1/2027	10,800,000	8,842,273	9,795,384
GRUPO TELEVISA SAB	6.13	1/31/2046	4,721,000	5,026,159	4,542,216
GUARDIAN LIFE INSURANCE	3.70	1/22/2070	13,492,000	13,692,300	8,999,974
GUITAR CENTER INC	8.50	1/15/2026	2,100,000	1,986,864	1,891,491
GULFPORT ENERGY OP CORP	8.00	5/17/2026	19,630,280	21,041,197	19,866,236
GXO LOGISTICS INC	2.65	7/15/2031	3,550,000	3,101,099	2,884,233

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H.B. FULLER CO	4.25	10/15/2028	3,969,000	3,970,482	3,742,092
H+E EQUIPMENT SERVICES	3.88	12/15/2028	56,816,000	51,494,016	51,249,736
HACKENSACK MERIDIAN HLTH	2.68	9/1/2041	11,438,000	11,453,829	8,016,437
HALEON US CAPITAL LLC	4.00	3/24/2052	8,700,000	7,551,947	6,898,143
HALEON US CAPITAL LLC	3.63	3/24/2032	17,000,000	16,013,352	15,219,590
HALLIBURTON CO	5.00	11/15/2045	4,200,000	3,833,083	3,802,050
HALLIBURTON CO	4.85	11/15/2035	27,984,000	28,012,681	26,623,138
HANESBRANDS INC	9.00	2/15/2031	23,232,000	23,498,744	24,344,813
HANESBRANDS INC	4.88	5/15/2026	25,658,000	24,914,678	25,096,603
HARBOUR ENERGY PLC	5.50	10/15/2026	800,000	800,000	784,440
HARTFORD FINL SVCS GRP	3.60	8/19/2049	27,173,000	26,188,567	19,836,290
HARVEST MIDSTREAM I LP	7.50	5/15/2032	8,045,000	8,079,090	8,151,435
HARVEST MIDSTREAM I LP	7.50	9/1/2028	20,560,000	20,587,787	20,898,212
HASBRO INC	6.35	3/15/2040	6,500,000	8,331,659	6,643,000
HAWAIIAN BRAND INTELLECT	5.75	1/20/2026	45,373,815	44,154,038	43,165,471
HCA INC	6.00	4/1/2054	75,000,000	73,632,290	73,989,750
HCA INC	5.90	6/1/2053	50,000,000	48,222,090	48,675,000
HCA INC	4.63	3/15/2052	22,000,000	17,694,280	17,765,660
HCA INC	3.50	7/15/2051	35,000,000	32,363,841	23,399,600
HCA INC	5.50	6/15/2047	27,525,000	29,950,878	25,406,126
HCA INC	5.13	6/15/2039	38,925,000	42,729,033	36,026,645
HCA INC	2.38	7/15/2031	4,500,000	4,480,699	3,693,825
HCA INC	3.50	9/1/2030	19,369,000	19,760,515	17,472,194
HEALTH CARE SERVICE CORP	3.20	6/1/2050	11,426,000	11,361,969	7,360,972
HEALTHCARE RLTY HLDGS LP	2.00	3/15/2031	19,548,000	19,426,693	15,416,139
HEALTHCARE RLTY HLDGS LP	2.05	3/15/2031	27,800,000	27,586,376	21,508,304
HEALTHCARE RLTY HLDGS LP	2.40	3/15/2030	10,000,000	9,992,793	8,234,000
HEALTHEQUITY INC	4.50	10/1/2029	35,479,000	32,970,541	33,143,772
HEALTHPEAK OP LLC	5.25	12/15/2032	22,000,000	21,951,162	21,605,320
HELIOS SOFT/ION CORP SOL	8.75	5/1/2029	27,539,000	27,693,939	28,042,138
HERBALIFE/HLF FINANCING	7.88	9/1/2025	2,200,000	2,149,165	2,160,708
HERC HOLDINGS INC	6.63	6/15/2029	22,282,000	22,333,928	22,616,007
HERC HOLDINGS INC	5.50	7/15/2027	44,942,000	43,854,414	44,294,386
HERITAGE PETROL CO LTD	9.00	8/12/2029	31,400,000	32,491,323	32,803,188
HERTZ CORP/THE	5.00	12/1/2029	25,378,000	21,164,044	15,554,430
HERTZ CORP/THE	12.63	7/15/2029	2,400,000	2,471,356	2,495,952
HERTZ CORP/THE	4.63	12/1/2026	16,093,000	14,670,809	11,682,231
HESS CORP	5.80	4/1/2047	4,329,000	4,539,746	4,382,809
HESS CORP	5.60	2/15/2041	15,500,000	16,482,430	15,465,280
HESS CORP	6.00	1/15/2040	8,437,000	10,180,493	8,718,205
HESS CORP	7.13	3/15/2033	3,000,000	3,251,420	3,367,590
HESS CORP	7.30	8/15/2031	9,100,000	11,208,137	10,145,226
HESS MIDSTREAM OPERATION	5.50	10/15/2030	1,150,000	1,150,809	1,110,647
HESS MIDSTREAM OPERATION	4.25	2/15/2030	18,090,000	16,562,109	16,609,514
HESS MIDSTREAM OPERATION	6.50	6/1/2029	7,200,000	7,230,783	7,296,480
HESS MIDSTREAM OPERATION	5.13	6/15/2028	13,130,000	12,660,044	12,716,405
HESS MIDSTREAM OPERATION	5.63	2/15/2026	20,460,000	20,444,091	20,330,284
HIGHWOODS REALTY LP	7.65	2/1/2034	7,680,000	8,186,651	8,245,862
HIGHWOODS REALTY LP	2.60	2/1/2031	17,200,000	17,141,496	13,748,992
HIGHWOODS REALTY LP	3.05	2/15/2030	5,800,000	5,719,355	4,914,978
HILCORP ENERGY I/HILCORP	6.88	5/15/2034	4,700,000	4,647,971	4,647,454
HILCORP ENERGY I/HILCORP	8.38	11/1/2033	15,380,000	15,558,879	16,387,698
HILCORP ENERGY I/HILCORP	6.25	4/15/2032	11,689,000	10,827,596	11,247,506

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HILCORP ENERGY I/HILCORP	6.00	2/1/2031	25,359,000	23,675,900	24,235,850
HILCORP ENERGY I/HILCORP	6.00	4/15/2030	12,944,000	12,157,703	12,498,079
HILCORP ENERGY I/HILCORP	5.75	2/1/2029	28,754,000	27,452,416	27,829,559
HILCORP ENERGY I/HILCORP	6.25	11/1/2028	22,195,000	21,758,575	21,915,121
HILLENBRAND INC	6.25	2/15/2029	3,642,000	3,643,751	3,662,104
HILTON DOMESTIC OPERATIN	6.13	4/1/2032	2,000,000	1,990,167	2,008,540
HILTON DOMESTIC OPERATIN	3.63	2/15/2032	46,698,000	40,799,526	40,434,864
HILTON DOMESTIC OPERATIN	4.00	5/1/2031	34,351,000	31,036,475	30,743,114
HILTON DOMESTIC OPERATIN	4.88	1/15/2030	30,789,000	29,477,046	29,550,666
HILTON DOMESTIC OPERATIN	3.75	5/1/2029	24,610,000	22,776,886	22,557,526
HILTON DOMESTIC OPERATIN	5.75	5/1/2028	2,502,000	2,516,616	2,487,288
HILTON DOMESTIC OPERATIN	5.38	5/1/2025	17,314,000	17,276,056	17,255,306
HILTON GRAND VAC BOR ESC	6.63	1/15/2032	30,769,000	30,745,380	30,908,999
HILTON GRAND VAC BOR ESC	4.88	7/1/2031	16,045,000	14,291,936	14,185,224
HILTON GRAND VAC BOR ESC	5.00	6/1/2029	28,273,000	26,211,600	26,364,855
HILTON WORLDWIDE FIN LLC	4.88	4/1/2027	17,494,000	17,193,160	17,179,633
HLF FIN SARL LLC/HERBALI	4.88	6/1/2029	5,175,000	4,285,730	3,582,549
HLF FIN SARL LLC/HERBALI	12.25	4/15/2029	2,700,000	2,612,777	2,688,174
HOLOGIC INC	3.25	2/15/2029	40,985,000	36,812,038	36,776,660
HOME DEPOT INC	3.63	4/15/2052	32,000,000	31,332,319	23,675,520
HOME DEPOT INC	2.75	9/15/2051	30,000,000	27,532,960	18,681,900
HOME DEPOT INC	2.38	3/15/2051	8,000,000	6,059,694	4,592,400
HOME DEPOT INC	3.35	4/15/2050	19,560,000	19,660,196	13,907,551
HOME DEPOT INC	4.50	12/6/2048	22,434,000	24,453,569	19,445,791
HOME DEPOT INC	4.25	4/1/2046	12,530,000	13,837,372	10,542,867
HOME DEPOT INC	4.88	2/15/2044	14,276,000	15,331,945	13,221,575
HOME DEPOT INC	5.95	4/1/2041	21,506,000	26,736,901	22,736,573
HOME DEPOT INC	3.30	4/15/2040	38,006,000	38,536,731	29,585,011
HOME DEPOT INC	5.88	12/16/2036	15,628,000	17,645,194	16,562,398
HOME DEPOT INC	4.95	6/25/2034	20,000,000	19,809,314	19,818,800
HOME DEPOT INC	4.50	9/15/2032	12,000,000	12,067,871	11,636,160
HOMER CITY GENERATION LP	8.73	10/1/2026	736,747	619,991	285,489
HONEYWELL INTERNATIONAL	5.35	3/1/2064	10,000,000	9,975,605	9,699,300
HONEYWELL INTERNATIONAL	5.25	3/1/2054	10,000,000	9,977,751	9,705,900
HONEYWELL INTERNATIONAL	5.00	3/1/2035	15,000,000	14,959,215	14,869,650
HOST HOTELS + RESORTS LP	5.70	7/1/2034	10,000,000	9,834,161	9,829,600
HOWARD HUGHES CORP	4.38	2/1/2031	14,700,000	12,648,256	12,684,924
HOWARD HUGHES CORP	4.13	2/1/2029	17,825,000	15,811,647	15,955,692
HOWARD HUGHES CORP	5.38	8/1/2028	17,425,000	16,382,401	16,562,463
HOWARD MIDSTREAM ENERGY	7.38	7/15/2032	25,865,000	25,924,269	26,307,033
HOWARD MIDSTREAM ENERGY	8.88	7/15/2028	18,835,000	19,311,913	19,932,515
HP ENTERPRISE CO	6.35	10/15/2045	10,717,000	11,646,712	11,257,137
HP ENTERPRISE CO	6.20	10/15/2035	6,000,000	7,007,809	6,315,960
HP INC	5.50	1/15/2033	2,000,000	1,996,911	2,013,560
HP INC	2.65	6/17/2031	14,000,000	13,955,295	11,857,580
HRT DNT / HRT DNT FIN	10.50	4/30/2028	4,800,000	4,818,053	5,095,920
HSBC HOLDINGS PLC	1.00	3/9/2044	60,000,000	63,369,019	62,727,600
HSBC HOLDINGS PLC	1.00	3/4/2035	25,000,000	25,000,000	25,135,000
HSBC HOLDINGS PLC	1.00	3/9/2034	20,000,000	20,847,845	20,825,200
HSBC HOLDINGS PLC	1.00	11/3/2033	59,830,000	67,603,472	67,631,832
HSBC HOLDINGS PLC	1.00	8/11/2033	15,000,000	14,784,616	14,812,800
HSBC HOLDINGS PLC	1.00	3/29/2033	26,021,000	24,246,907	24,038,980
HSBC HOLDINGS PLC	1.00	5/24/2032	15,000,000	15,000,000	12,560,700

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HSBC HOLDINGS PLC	1.00	8/18/2031	21,500,000	19,760,702	17,957,230
HUB INTERNATIONAL LIMITED	1.00	6/20/2030	10,000,000	10,041,250	10,017,500
HUB INTERNATIONAL LTD	7.38	1/31/2032	42,017,000	42,224,326	42,624,986
HUB INTERNATIONAL LTD	7.25	6/15/2030	106,123,000	107,846,351	108,745,299
HUB INTERNATIONAL LTD	5.63	12/1/2029	19,397,000	18,278,851	18,339,864
HUDBAY MINERALS INC	6.13	4/1/2029	21,635,000	20,625,960	21,472,521
HUDBAY MINERALS INC	4.50	4/1/2026	19,904,000	19,363,377	19,472,879
HUGHES SATELLITE SYSTEMS	6.63	8/1/2026	5,450,000	5,222,773	2,458,768
HUMANA INC	5.88	3/1/2033	3,000,000	3,070,277	3,053,580
HUNT COS INC	5.25	4/15/2029	12,700,000	10,856,746	11,546,459
HUNTINGTON BANCSHARES	1.00	2/2/2035	10,000,000	10,000,000	9,846,700
HUNTINGTON BANCSHARES	1.00	5/17/2033	7,500,000	6,860,036	7,092,300
HUNTINGTON INGALLS INDUS	4.20	5/1/2030	2,000,000	2,024,697	1,882,300
HUSKY INJECTION / TITAN	9.00	2/15/2029	11,400,000	11,620,617	11,805,270
HUTAMA KARYA PERSERO PT	3.75	5/11/2030	19,400,000	18,285,824	17,757,063
HYATT HOTELS CORP	5.50	6/30/2034	15,000,000	14,829,653	14,625,150
HYDRO QUEBEC	9.38	4/15/2030	1,000	1,257	1,216
HYUNDAI CAPITAL AMERICA	5.40	6/24/2031	27,000,000	26,950,341	26,790,750
IBM CORP	5.10	2/6/2053	35,500,000	33,849,190	33,131,085
IBM CORP	4.25	5/15/2049	5,000,000	4,357,911	4,064,250
IBM CORP	4.00	6/20/2042	13,600,000	14,151,218	11,114,328
IBM CORP	2.85	5/15/2040	11,000,000	11,001,084	7,858,510
IBM CORP	4.15	5/15/2039	2,000,000	1,760,085	1,720,180
IBM INTERNAT CAPITAL	5.30	2/5/2054	10,000,000	9,944,258	9,366,100
IBM INTERNAT CAPITAL	5.25	2/5/2044	10,000,000	9,960,413	9,474,600
IBM INTERNAT CAPITAL	4.90	2/5/2034	17,000,000	16,812,528	16,497,990
ICAHN ENTERPRISES/FIN	9.00	6/15/2030	7,550,000	7,533,359	7,514,817
ICAHN ENTERPRISES/FIN	4.38	2/1/2029	16,000,000	13,931,700	13,666,880
ICAHN ENTERPRISES/FIN	9.75	1/15/2029	8,725,000	8,955,487	9,056,986
ICAHN ENTERPRISES/FIN	5.25	5/15/2027	41,422,000	38,355,833	38,882,831
ICAHN ENTERPRISES/FIN	6.25	5/15/2026	35,559,000	34,263,979	35,262,082
IDEX CORP	2.63	6/15/2031	10,000,000	9,991,418	8,397,600
IHEARTCOMMUNICATIONS INC	4.75	1/15/2028	11,799,000	10,106,714	5,942,684
IHEARTCOMMUNICATIONS INC	5.25	8/15/2027	19,194,000	16,754,429	10,230,402
IHEARTCOMMUNICATIONS INC	8.38	5/1/2027	10,335,000	7,876,167	3,701,067
IHEARTCOMMUNICATIONS INC	6.38	5/1/2026	25,609,111	23,515,209	19,924,401
IHO VERWALTUNGS GMBH	6.00	5/15/2027	2,500,000	2,460,615	2,463,125
IHO VERWALTUNGS GMBH	4.75	9/15/2026	3,972,081	3,833,387	3,849,344
ILIAD HOLDING SAS	8.50	4/15/2031	5,516,000	5,567,904	5,593,003
ILIAD HOLDING SAS	6.50	10/15/2026	5,311,000	5,280,264	5,286,623
ILLUMINATE BUYER/HLDG	9.00	7/1/2028	400,000	400,000	403,512
IMOLA MERGER CORP	4.75	5/15/2029	78,768,000	72,724,397	73,685,889
INDIANA MICHIGAN POWER	5.63	4/1/2053	10,000,000	9,997,032	9,722,800
INDIANA MICHIGAN POWER	3.25	5/1/2051	15,000,000	14,895,642	9,866,700
INDIANAPOLIS PWR + LIGHT	4.05	5/1/2046	9,000,000	8,777,677	7,033,860
INDO ASAHAN/MINERAL IND	5.80	5/15/2050	3,000,000	2,714,498	2,761,290
INDO ASAHAN/MINERAL IND	6.76	11/15/2048	10,000,000	9,419,669	10,431,300
INDO ASAHAN/MINERAL IND	5.45	5/15/2030	39,300,000	38,143,315	38,514,000
INDO ASAHAN/MINERAL IND	6.53	11/15/2028	11,500,000	11,817,623	11,895,313
INDO ASAHAN/MINERAL IND	4.75	5/15/2025	46,800,000	46,575,445	46,317,375
INEOS QUATTRO FINANCE 2	9.63	3/15/2029	7,905,000	8,137,744	8,388,233
ING GROEP NV	1.00	12/31/2099	33,100,000	30,214,232	25,717,045
ING GROEP NV	1.00	4/1/2032	9,000,000	9,000,000	7,595,550

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
INGERSOLL RAND INC	5.70	6/15/2054	17,000,000	16,918,756	17,118,150
INGERSOLL RAND INC	5.45	6/15/2034	15,000,000	14,962,339	15,121,800
INGERSOLL RAND INC	5.70	8/14/2033	14,500,000	14,398,720	14,836,690
INGERSOLL RAND INC	5.31	6/15/2031	12,000,000	12,017,664	12,060,720
INGEVITY CORP	3.88	11/1/2028	36,106,000	32,422,140	32,798,329
INGLES MARKETS INC	4.00	6/15/2031	1,000,000	859,218	871,790
INSIGHT ENTERPRS	6.63	5/15/2032	11,560,000	11,650,773	11,745,422
INSTALLED BUILDING PRODU	5.75	2/1/2028	925,000	928,812	904,733
INSTITUTO COSTARRICENSE	6.38	5/15/2043	32,595,000	27,312,225	28,765,088
INTEL CORP	5.90	2/10/2063	78,000,000	79,092,495	77,963,340
INTEL CORP	4.90	8/5/2052	3,000,000	2,802,447	2,644,230
INTEL CORP	3.05	8/12/2051	10,000,000	9,053,303	6,342,800
INTEL CORP	3.25	11/15/2049	5,000,000	3,627,524	3,352,750
INTEL CORP	3.73	12/8/2047	28,807,000	28,238,946	21,188,701
INTEL CORP	5.63	2/10/2043	25,000,000	25,476,750	24,765,750
INTEL CORP	4.60	3/25/2040	15,544,000	15,924,093	14,021,776
INTEL CORP	5.15	2/21/2034	5,000,000	4,967,038	4,937,050
INTELLIGENT PACKAGING	6.00	9/15/2028	24,675,000	23,165,351	23,902,426
INTERCONTINENTALEXCHANGE	5.20	6/15/2062	39,000,000	39,606,217	36,321,870
INTERCONTINENTALEXCHANGE	4.95	6/15/2052	18,000,000	17,627,387	16,394,220
INTERCONTINENTALEXCHANGE	3.00	6/15/2050	53,500,000	52,640,236	34,732,200
INTERCONTINENTALEXCHANGE	4.25	9/21/2048	19,264,000	20,251,963	15,774,904
INTERCONTINENTALEXCHANGE	2.65	9/15/2040	7,250,000	6,667,952	5,030,195
INTERCONTINENTALEXCHANGE	4.60	3/15/2033	5,500,000	5,497,653	5,251,235
INTERCONTINENTALEXCHANGE	1.85	9/15/2032	5,000,000	3,989,284	3,877,250
INTERNATIONAL PAPER CO	4.35	8/15/2048	2,000,000	1,748,151	1,619,780
INTERNATIONAL PAPER CO	4.80	6/15/2044	26,153,000	25,719,816	22,718,065
INTERSTATE POWER + LIGHT	5.70	10/15/2033	9,000,000	8,954,988	9,093,510
INTESA SANPAOLO SPA	1.00	6/1/2042	10,000,000	7,674,938	7,489,700
INTESA SANPAOLO SPA	1.00	6/1/2032	15,000,000	12,699,767	12,743,250
INTUIT INC	5.50	9/15/2053	7,000,000	6,943,574	7,028,280
INVITATION HOMES OP	2.70	1/15/2034	20,000,000	19,970,111	15,768,200
INVITATION HOMES OP	4.15	4/15/2032	18,500,000	18,003,676	16,885,875
INVITATION HOMES OP	2.00	8/15/2031	25,650,000	25,256,555	20,342,246
IQVIA INC	6.50	5/15/2030	9,364,000	9,435,291	9,506,988
IQVIA INC	5.00	5/15/2027	37,022,000	36,372,600	36,168,643
IQVIA INC	5.00	10/15/2026	38,180,000	37,407,397	37,494,669
IRB HOLDING CORP	7.00	6/15/2025	22,454,000	22,479,359	22,456,245
IRON MOUNTAIN INC	5.63	7/15/2032	3,150,000	2,813,857	2,982,137
IRON MOUNTAIN INC	4.50	2/15/2031	22,630,000	20,396,890	20,406,150
IRON MOUNTAIN INC	5.25	7/15/2030	39,259,000	36,618,989	37,301,546
IRON MOUNTAIN INC	4.88	9/15/2029	37,791,000	34,870,190	35,579,849
IRON MOUNTAIN INC	7.00	2/15/2029	16,581,000	16,711,489	16,886,588
IRON MOUNTAIN INC	5.00	7/15/2028	1,720,000	1,623,112	1,648,087
IRON MOUNTAIN INC	5.25	3/15/2028	24,228,000	23,608,665	23,451,735
IRON MOUNTAIN INC	4.88	9/15/2027	43,059,000	41,458,188	41,776,703
ITT HOLDINGS LLC	6.50	8/1/2029	31,670,000	28,586,988	28,724,690
JACKSON FINANCIAL INC	4.00	11/23/2051	20,000,000	13,025,777	13,929,000
JACOBS ENGINEERING GROUP	5.90	3/1/2033	18,500,000	18,261,984	18,524,420
JACOBS ENTERTAINMENT INC	6.75	2/15/2029	10,250,000	9,641,775	9,536,190
JAGUAR LAND ROVER AUTOMO	5.50	7/15/2029	950,000	950,000	909,834
JAGUAR LAND ROVER AUTOMO	7.75	10/15/2025	800,000	800,000	804,312
JANE STREET GRP/JSG FIN	7.13	4/30/2031	27,834,000	28,115,959	28,544,324

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JANE STREET GRP/JSG FIN	4.50	11/15/2029	25,125,000	23,188,025	23,567,250
JB POINDEXTER + CO INC	8.75	12/15/2031	6,575,000	6,645,369	6,817,815
JBS USA HOLD/FOOD/LUX CO	7.25	11/15/2053	49,500,000	49,554,881	53,652,555
JBS USA HOLD/FOOD/LUX CO	6.50	12/1/2052	28,892,000	27,865,248	28,722,115
JBS USA HOLD/FOOD/LUX CO	6.75	3/15/2034	30,174,000	30,551,879	31,916,247
JBS USA HOLD/FOOD/LUX CO	5.75	4/1/2033	10,628,000	10,347,067	10,569,652
JBS USA HOLD/FOOD/LUX CO	3.00	5/15/2032	4,000,000	3,962,087	3,276,960
JBS USA HOLD/FOOD/LUX CO	3.63	1/15/2032	23,000,000	22,423,326	19,886,950
JBS USA HOLD/FOOD/LUX CO	3.75	12/1/2031	3,213,000	3,258,772	2,807,487
JEFFERIES FIN GROUP INC	2.63	10/15/2031	17,000,000	16,876,749	13,740,080
JEFFERIES FIN LLC / JFIN	5.00	8/15/2028	25,150,000	22,355,133	23,225,522
JEFFERSON CAPITAL HOLDIN	9.50	2/15/2029	1,600,000	1,600,000	1,647,616
JELD WEN INC	4.88	12/15/2027	3,250,000	3,097,018	3,069,235
JERSEY CENTRAL PWR + LT	2.75	3/1/2032	6,000,000	5,988,248	4,957,380
JETBLUE 2019 1 CLASS AA	2.75	11/15/2033	14,326,854	14,047,307	12,354,190
JETBLUE AIRWAYS CORP	4.00	5/15/2034	4,394,532	4,429,088	4,091,881
JM SMUCKER CO	6.50	11/15/2053	15,500,000	16,196,545	16,639,250
JM SMUCKER CO	4.38	3/15/2045	1,500,000	1,664,973	1,253,340
JM SMUCKER CO	6.50	11/15/2043	10,000,000	9,910,850	10,531,900
JM SMUCKER CO	2.75	9/15/2041	15,500,000	15,476,461	10,233,720
JM SMUCKER CO	4.25	3/15/2035	4,550,000	4,719,958	4,069,202
JM SMUCKER CO	6.20	11/15/2033	20,000,000	20,577,120	21,000,400
JOHN DEERE CAPITAL CORP	5.05	6/12/2034	40,000,000	39,945,586	39,777,200
JOHN DEERE CAPITAL CORP	5.10	4/11/2034	10,000,000	9,993,938	9,969,500
JOHN DEERE CAPITAL CORP	5.15	9/8/2033	10,000,000	9,998,622	10,024,100
JOHN DEERE CAPITAL CORP	4.35	9/15/2032	27,000,000	26,908,466	25,804,440
JOHN DEERE CAPITAL CORP	3.90	6/7/2032	6,000,000	5,988,294	5,553,000
JOHNSON + JOHNSON	3.75	3/3/2047	22,096,000	22,312,860	17,751,264
JOHNSON + JOHNSON	4.50	9/1/2040	6,000,000	5,940,799	5,639,520
JOHNSON CONTROLS INTL PL	4.63	7/2/2044	7,666,000	7,578,129	6,605,716
JOHNSON CONTROLS INTL PL	6.00	1/15/2036	18,875,000	20,880,104	19,603,575
JOHNSON CONTROLS/TYCO FI	4.90	12/1/2032	1,000,000	992,272	975,450
JONES DESLAURIERS INSURA	8.50	3/15/2030	9,300,000	9,477,289	9,721,197
JPMORGAN CHASE + CO	1.00	1/23/2049	16,542,000	17,131,766	13,036,750
JPMORGAN CHASE + CO	1.00	11/15/2048	20,000,000	15,310,855	15,896,600
JPMORGAN CHASE + CO	4.95	6/1/2045	5,934,000	6,509,986	5,540,635
JPMORGAN CHASE + CO	4.85	2/1/2044	31,910,000	34,687,805	29,775,221
JPMORGAN CHASE + CO	5.63	8/16/2043	8,711,000	11,193,741	8,851,596
JPMORGAN CHASE + CO	1.00	4/22/2042	2,000,000	2,107,150	1,484,540
JPMORGAN CHASE + CO	1.00	11/19/2041	2,000,000	1,950,859	1,364,920
JPMORGAN CHASE + CO	1.00	4/22/2041	2,000,000	2,089,455	1,496,380
JPMORGAN CHASE + CO	1.00	7/24/2038	33,236,000	35,203,108	28,519,479
JPMORGAN CHASE + CO	1.00	7/25/2033	25,000,000	25,000,000	24,285,750
JPMORGAN CHASE + CO	1.00	4/26/2033	25,000,000	25,499,785	23,786,250
JPMORGAN CHASE + CO	1.00	1/25/2033	188,000,000	186,354,987	160,262,480
KAISER ALUMINUM CORP	4.50	6/1/2031	31,126,000	27,543,638	27,577,013
KAISER ALUMINUM CORP	4.63	3/1/2028	25,158,000	23,249,916	23,531,032
KEHE DIST/FIN / NEXTWAVE	9.00	2/15/2029	11,425,000	11,533,682	11,711,539
KELLANOVA	5.75	5/16/2054	7,000,000	6,986,128	6,995,520
KEMPER CORP	2.40	9/30/2030	4,350,000	4,329,407	3,557,952
KENNAMETAL INC	2.80	3/1/2031	1,000,000	997,247	840,440
KENNEDY WILSON INC	5.00	3/1/2031	14,535,000	11,769,589	11,896,898
KENNEDY WILSON INC	4.75	2/1/2030	14,620,000	12,364,634	12,134,600

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KENNEDY WILSON INC	4.75	3/1/2029	12,672,000	10,835,369	10,846,218
KENVUE INC	5.20	3/22/2063	15,000,000	15,045,622	14,168,100
KENVUE INC	5.05	3/22/2053	49,000,000	49,857,172	46,194,260
KENVUE INC	5.10	3/22/2043	15,000,000	14,963,353	14,472,000
KENVUE INC	4.90	3/22/2033	10,000,000	10,100,073	9,887,500
KEY BANK NA	5.00	1/26/2033	30,300,000	27,518,851	27,930,540
KEYCORP	1.00	3/6/2035	25,000,000	24,999,515	25,355,500
KEYCORP	1.00	6/1/2033	37,300,000	34,776,894	33,992,982
KFC HLD/PIZZA HUT/TACO	4.75	6/1/2027	20,870,000	20,474,479	20,351,798
KHAZANAH CAPITAL LTD	4.88	6/1/2033	5,000,000	4,996,340	4,867,188
KHAZANAH GLOBAL SUKUK	4.69	6/1/2028	14,000,000	13,852,965	13,741,875
KILROY REALTY LP	6.25	1/15/2036	10,000,000	9,892,271	9,489,600
KIMBERLY CLARK CORP	4.50	2/16/2033	1,900,000	1,921,351	1,845,660
KIMCO REALTY OP LLC	6.40	3/1/2034	30,000,000	29,885,529	31,735,500
KIMCO REALTY OP LLC	4.60	2/1/2033	1,500,000	1,400,304	1,406,895
KIMCO REALTY OP LLC	3.20	4/1/2032	17,500,000	16,867,061	15,012,025
KINDER MORGAN ENER PART	7.50	11/15/2040	23,468,000	24,711,236	26,365,594
KINDER MORGAN INC	5.45	8/1/2052	52,000,000	47,070,198	47,873,280
KINDER MORGAN INC	5.55	6/1/2045	50,750,000	52,335,939	47,365,990
KINDER MORGAN INC	5.30	12/1/2034	16,718,000	18,543,467	16,208,435
KINDER MORGAN INC	5.40	2/1/2034	15,000,000	14,944,083	14,769,600
KINDER MORGAN INC	5.20	6/1/2033	41,500,000	40,446,794	40,298,160
KINDER MORGAN INC	4.80	2/1/2033	4,500,000	4,317,683	4,264,605
KINDER MORGAN INC	7.75	1/15/2032	5,000,000	5,683,850	5,649,400
KINETIK HOLDINGS LP	5.88	6/15/2030	24,445,000	23,665,536	24,096,414
KINETIK HOLDINGS LP	6.63	12/15/2028	17,081,000	17,278,336	17,351,734
KKR GROUP FIN CO X LLC	3.25	12/15/2051	12,000,000	12,021,786	7,876,320
KKR GROUP FINAN CO VIII	3.50	8/25/2050	12,700,000	12,604,145	8,756,269
KKR GROUP FINAN CO XII	4.85	5/17/2032	20,200,000	19,949,591	19,391,394
KKR GROUP FINANCE CO III	5.13	6/1/2044	3,370,000	3,089,583	3,049,345
KLA CORP	4.95	7/15/2052	2,500,000	2,471,448	2,326,675
KLA CORP	5.00	3/15/2049	20,622,000	22,928,975	19,271,053
KODIAK GAS SERVICES LLC	7.25	2/15/2029	36,143,000	36,598,043	37,067,177
KOHL S CORPORATION	4.63	5/1/2031	5,300,000	4,445,959	4,433,503
KOHLER ENERGY CO LLC	1.00	5/1/2031	4,700,000	4,559,000	4,716,168
KONINKIJKE AHOLD DLHAIZE	5.70	10/1/2040	7,109,000	8,049,016	7,137,081
KONTOOR BRANDS INC	4.13	11/15/2029	700,000	700,000	633,724
KRAFT HEINZ FOODS CO	5.50	6/1/2050	6,000,000	5,960,550	5,733,960
KRAFT HEINZ FOODS CO	4.88	10/1/2049	17,000,000	15,012,617	14,830,120
KRAFT HEINZ FOODS CO	4.38	6/1/2046	69,217,000	68,431,946	56,361,327
KRAFT HEINZ FOODS CO	5.20	7/15/2045	3,400,000	3,887,254	3,114,876
KRAFT HEINZ FOODS CO	5.00	6/4/2042	4,000,000	4,747,884	3,616,640
KRAFT HEINZ FOODS CO	4.63	10/1/2039	11,425,000	11,849,717	10,124,607
KROGER CO	3.95	1/15/2050	4,000,000	3,232,359	3,082,200
KROGER CO	4.45	2/1/2047	3,500,000	3,073,761	2,890,825
KROGER CO	7.50	4/1/2031	17,250,000	18,982,266	19,348,463
KRONOS ACQUISITION HOLDI	8.25	6/30/2031	900,000	900,000	903,492
KYNDRYL HOLDINGS INC	6.35	2/20/2034	7,000,000	6,991,634	7,112,210
L3HARRIS TECH INC	5.60	7/31/2053	5,000,000	4,984,636	4,954,050
L3HARRIS TECH INC	5.05	4/27/2045	4,142,000	5,016,631	3,826,173
L3HARRIS TECH INC	6.15	12/15/2040	3,000,000	3,845,255	3,131,520
L3HARRIS TECH INC	4.85	4/27/2035	9,730,000	10,890,070	9,235,230
L3HARRIS TECH INC	5.40	7/31/2033	20,000,000	19,984,621	19,932,400

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LABL INC	5.88	11/1/2028	26,412,000	24,282,870	24,089,329
LABL INC	6.75	7/15/2026	18,930,000	18,714,253	18,752,626
LADDER CAP FIN LLLP/CORP	7.00	7/15/2031	22,088,000	22,128,771	22,302,695
LADDER CAP FIN LLLP/CORP	4.75	6/15/2029	39,177,000	34,734,116	36,187,795
LADDER CAP FIN LLLP/CORP	4.25	2/1/2027	29,893,000	27,824,521	28,314,650
LADDER CAP FIN LLLP/CORP	5.25	10/1/2025	4,491,000	4,383,667	4,452,557
LAM RESEARCH CORP	2.88	6/15/2050	2,000,000	1,440,406	1,302,320
LAMAR MEDIA CORP	3.63	1/15/2031	15,244,000	13,442,348	13,392,159
LAMAR MEDIA CORP	4.00	2/15/2030	14,870,000	13,799,466	13,471,625
LAMAR MEDIA CORP	3.75	2/15/2028	12,155,000	11,428,876	11,364,560
LAMB WESTON HLD	4.38	1/31/2032	21,959,000	20,261,875	19,571,618
LAMB WESTON HLD	4.13	1/31/2030	30,787,000	28,693,897	27,911,802
LAMB WESTON HLD	4.88	5/15/2028	15,710,000	15,282,270	15,196,754
LBI EHF	1.00	12/31/2049	76,924	10,206	0
LCM INVESTMENTS HOLDINGS	8.25	8/1/2031	23,574,000	24,051,512	24,625,165
LCM INVESTMENTS HOLDINGS	4.88	5/1/2029	29,939,000	27,291,059	27,971,409
LCPR SR SECURED FIN DAC	5.13	7/15/2029	14,100,000	12,611,810	11,705,538
LCPR SR SECURED FIN DAC	6.75	10/15/2027	25,300,000	24,551,626	23,713,184
LEAR CORP	3.55	1/15/2052	9,000,000	8,728,239	6,149,070
LEAR CORP	2.60	1/15/2032	1,500,000	1,395,732	1,227,465
LEGACY LIFEPOINT HEALTH	4.38	2/15/2027	10,863,000	9,642,615	10,379,053
LEHMAN BRTH HLD	7.50	5/11/2038	339,000,000	0	3,390
LEIDOS INC	5.75	3/15/2033	2,000,000	1,991,214	2,016,580
LEIDOS INC	2.30	2/15/2031	35,800,000	35,226,403	29,478,436
LEIDOS INC	4.38	5/15/2030	8,915,000	9,546,975	8,424,853
LEVEL 3 FINANCING INC	4.00	4/15/2031	5,400,000	3,281,370	2,820,312
LEVEL 3 FINANCING INC	10.75	12/15/2030	6,300,000	6,345,139	6,284,880
LEVEL 3 FINANCING INC	3.88	10/15/2030	4,500,000	2,744,745	2,373,885
LEVEL 3 FINANCING INC	10.50	5/15/2030	30,771,000	30,695,455	30,623,299
LEVEL 3 FINANCING INC	4.50	4/1/2030	14,200,000	8,810,292	7,759,164
LEVEL 3 FINANCING INC	11.00	11/15/2029	29,346,037	29,135,545	30,065,895
LEVEL 3 FINANCING INC	4.88	6/15/2029	5,500,000	3,739,216	3,181,860
LEVEL 3 FINANCING INC	10.50	4/15/2029	6,100,000	6,120,165	6,086,214
LEVEL 3 FINANCING INC	3.63	1/15/2029	3,400,000	2,247,166	1,057,740
LEVEL 3 FINANCING INC	4.25	7/1/2028	7,525,000	6,142,828	2,699,970
LEVEL 3 FINANCING INC	4.63	9/15/2027	4,975,000	4,258,832	2,596,303
LEVI STRAUSS + CO	3.50	3/1/2031	9,900,000	8,608,283	8,566,767
LIBERTY MUTUAL GROUP INC	4.30	2/1/2061	8,000,000	6,407,349	4,983,040
LIBERTY MUTUAL GROUP INC	3.95	10/15/2050	18,010,000	18,279,038	13,063,013
LIBERTY UTILITIES FIN	2.05	9/15/2030	1,100,000	1,098,328	897,424
LIFE TIME INC	8.00	4/15/2026	2,325,000	2,306,230	2,349,599
LIFE TIME INC	5.75	1/15/2026	25,925,000	25,716,129	25,813,263
LIFEPOINT HEALTH INC	10.00	6/1/2032	19,550,000	19,546,307	20,021,937
LIFEPOINT HEALTH INC	1.00	5/17/2031	5,445,000	5,445,000	5,450,118
LIFEPOINT HEALTH INC	11.00	10/15/2030	29,675,000	30,076,987	32,706,895
LIFEPOINT HEALTH INC	9.88	8/15/2030	8,750,000	8,765,293	9,337,213
LIFEPOINT HEALTH INC	1.00	11/16/2028	7,980,000	7,996,758	8,017,905
LIGHT + WONDER INTL INC	7.50	9/1/2031	17,917,000	18,102,981	18,536,212
LIGHT + WONDER INTL INC	7.25	11/15/2029	16,425,000	16,513,927	16,754,978
LIGHT + WONDER INTL INC	7.00	5/15/2028	22,865,000	22,837,472	22,981,154
LINCOLN NATIONAL CORP	4.35	3/1/2048	8,000,000	6,268,043	6,080,400
LINCOLN NATIONAL CORP	7.00	6/15/2040	9,000,000	9,912,685	9,741,870
LINCOLN NATIONAL CORP	6.30	10/9/2037	2,800,000	2,897,239	2,862,468

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LINCOLN NATIONAL CORP	5.85	3/15/2034	1,000,000	1,008,895	997,770
LIONS GATE CAPITAL HOLD	5.50	4/15/2029	7,600,000	6,692,088	4,922,976
LITHIA MOTORS INC	4.38	1/15/2031	23,320,000	20,932,823	20,800,974
LITHIA MOTORS INC	3.88	6/1/2029	24,755,000	22,762,003	22,260,191
LIVE NATION ENTERTAINMEN	3.75	1/15/2028	33,818,000	31,471,734	31,516,009
LIVE NATION ENTERTAINMEN	4.75	10/15/2027	35,697,000	34,272,917	34,217,716
LIVE NATION ENTERTAINMEN	6.50	5/15/2027	44,282,000	44,401,706	44,631,828
LIVE NATION ENTERTAINMEN	5.63	3/15/2026	2,235,000	2,258,879	2,209,499
LIVE NATION ENTERTAINMEN	4.88	11/1/2024	12,450,000	12,408,345	12,405,678
LLOYDS BANKING GROUP PLC	1.00	12/14/2046	2,500,000	1,718,305	1,739,050
LLOYDS BANKING GROUP PLC	1.00	11/15/2033	36,000,000	39,586,968	40,431,600
LLOYDS BANKING GROUP PLC	1.00	8/11/2033	10,000,000	9,608,653	9,552,000
LOCKHEED MARTIN CORP	5.90	11/15/2063	5,500,000	6,424,238	5,781,105
LOCKHEED MARTIN CORP	5.20	2/15/2055	13,000,000	13,020,494	12,440,480
LOCKHEED MARTIN CORP	5.70	11/15/2054	30,000,000	33,821,182	30,844,500
LOCKHEED MARTIN CORP	4.15	6/15/2053	2,000,000	1,827,701	1,616,880
LOCKHEED MARTIN CORP	4.09	9/15/2052	73,710,000	77,075,982	59,125,002
LOCKHEED MARTIN CORP	2.80	6/15/2050	5,738,000	5,707,051	3,648,565
LOCKHEED MARTIN CORP	4.70	5/15/2046	1,000,000	1,144,087	900,050
LOCKHEED MARTIN CORP	3.80	3/1/2045	3,000,000	3,066,847	2,386,410
LOCKHEED MARTIN CORP	4.07	12/15/2042	16,312,000	17,599,865	13,718,555
LOCKHEED MARTIN CORP	4.80	8/15/2034	4,000,000	3,943,851	3,904,840
LOCKHEED MARTIN CORP	5.25	1/15/2033	9,000,000	9,449,441	9,151,290
LOCKHEED MARTIN CORP	3.90	6/15/2032	2,500,000	2,434,088	2,331,500
LOUISIANA ST LOCAL GOVT ENVRNM	5.20	12/1/2039	12,000,000	12,000,000	12,057,262
LOUISIANA ST LOCAL GOVT ENVRNM	4.48	8/1/2039	10,000,000	10,000,000	9,395,451
LOWE S COS INC	5.85	4/1/2063	4,000,000	3,900,227	3,903,160
LOWE S COS INC	5.80	9/15/2062	3,000,000	3,024,104	2,914,440
LOWE S COS INC	5.75	7/1/2053	4,500,000	4,494,307	4,436,415
LOWE S COS INC	5.63	4/15/2053	10,000,000	10,048,871	9,683,200
LOWE S COS INC	4.25	4/1/2052	29,000,000	30,113,933	22,797,190
LOWE S COS INC	3.00	10/15/2050	36,326,000	36,707,776	22,741,166
LOWE S COS INC	4.05	5/3/2047	39,523,000	40,006,743	30,520,846
LOWE S COS INC	3.70	4/15/2046	23,935,000	23,964,122	17,575,710
LOWE S COS INC	4.38	9/15/2045	1,000,000	1,116,910	819,000
LOWE S COS INC	4.65	4/15/2042	1,500,000	1,737,012	1,309,935
LOWE S COS INC	2.80	9/15/2041	13,000,000	12,801,664	8,915,140
LOWE S COS INC	5.15	7/1/2033	15,000,000	15,000,000	14,925,450
LSB INDUSTRIES	6.25	10/15/2028	9,950,000	9,348,356	9,598,765
LUMEN TECHNOLOGIES INC	4.13	4/15/2030	16,205,372	11,665,957	10,142,371
LUMEN TECHNOLOGIES INC	4.13	4/15/2029	11,177,500	8,578,070	7,308,855
LUMEN TECHNOLOGIES INC	4.50	1/15/2029	1,300,000	1,291,030	378,001
LYB INT FINANCE III	3.63	4/1/2051	8,500,000	5,983,305	5,841,540
LYB INT FINANCE III	4.20	5/1/2050	6,000,000	4,664,961	4,561,200
LYB INT FINANCE III	3.38	10/1/2040	2,000,000	1,518,491	1,462,100
LYB INT FINANCE III	5.50	3/1/2034	8,000,000	7,948,993	7,915,040
LYB INT FINANCE III	5.63	5/15/2033	19,500,000	19,483,382	19,741,605
LYB INTL FINANCE BV	5.25	7/15/2043	5,092,000	5,146,155	4,619,768
M+T BANK CORPORATION	1.00	1/27/2034	17,400,000	16,110,016	16,098,828
MACQUARIE AIRFINANCE HLD	6.50	3/26/2031	10,000,000	9,975,949	10,295,500
MACQUARIE BANK LTD	1.00	3/3/2036	15,500,000	15,455,253	12,899,255
MADISON IAQ LLC	4.13	6/30/2028	28,658,000	26,544,223	26,733,042
MADISON IAQ LLC	1.00	6/21/2028	6,460,331	6,409,500	6,461,688

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MALLINCKRODT FIN/SB	14.75	11/14/2028	8,625,000	9,351,075	9,393,746
MARATHON OIL CORP	6.80	3/15/2032	5,783,000	6,042,577	6,291,846
MARATHON PETROLEUM CORP	6.50	3/1/2041	43,834,000	46,169,162	45,602,702
MARRIOTT INTERNATIONAL	5.30	5/15/2034	13,000,000	12,838,101	12,758,330
MARRIOTT INTERNATIONAL	3.50	10/15/2032	24,000,000	24,265,700	20,832,720
MARRIOTT OWNERSHIP RESOR	4.50	6/15/2029	18,631,000	16,698,665	17,112,387
MARS INC	4.75	4/20/2033	20,000,000	19,785,868	19,416,400
MARS INC	4.65	4/20/2031	8,000,000	8,000,000	7,802,880
MARSH + MCLENNAN COS INC	5.45	3/15/2053	11,000,000	11,301,199	10,700,690
MARSH + MCLENNAN COS INC	6.25	11/1/2052	7,000,000	6,934,551	7,577,220
MARSH + MCLENNAN COS INC	4.90	3/15/2049	13,750,000	17,658,204	12,321,513
MARSH + MCLENNAN COS INC	4.35	1/30/2047	9,638,000	9,917,987	8,141,411
MASS MUTUAL LIFE INS CO	1.00	2/15/2069	11,525,000	11,899,095	10,090,022
MASS MUTUAL LIFE INS CO	5.67	12/1/2052	10,000,000	10,000,000	9,768,200
MASTERBRAND INC	7.00	7/15/2032	16,533,000	16,624,407	16,743,300
MASTERCARD INC	3.85	3/26/2050	24,968,000	25,765,968	19,693,760
MASTERCARD INC	3.65	6/1/2049	4,694,000	4,771,600	3,584,855
MASTERCARD INC	4.88	5/9/2034	24,000,000	23,771,089	23,725,440
MASTERCARD INC	4.85	3/9/2033	15,000,000	15,516,643	14,926,800
MATADOR RESOURCES CO	6.50	4/15/2032	43,049,000	43,117,634	43,079,134
MATADOR RESOURCES CO	6.88	4/15/2028	11,256,000	11,206,662	11,430,693
MATCH GROUP HLD II LLC	3.63	10/1/2031	10,176,000	8,821,684	8,620,497
MATCH GROUP HLD II LLC	4.13	8/1/2030	13,169,000	11,701,806	11,681,693
MATCH GROUP HLD II LLC	4.63	6/1/2028	24,489,000	23,090,315	22,947,907
MATCH GROUP HLD II LLC	5.00	12/15/2027	1,200,000	1,142,008	1,150,620
MATTAMY GROUP CORP	4.63	3/1/2030	13,625,000	12,376,683	12,563,068
MATTAMY GROUP CORP	5.25	12/15/2027	12,500,000	11,992,348	12,148,000
MATTHEWS INTERNATIONAL C	5.25	12/1/2025	1,775,000	1,768,579	1,735,684
MAUSER PACKAGING SOLUT	7.88	4/15/2027	100,897,000	100,788,841	103,088,483
MAUSER PACKAGING SOLUT	9.25	4/15/2027	575,000	572,121	575,598
MAVIS TIRE EXPRESS SERVI	6.50	5/15/2029	500,000	442,303	466,105
MAXIM CRANE WORKS LLC	11.50	9/1/2028	3,200,000	3,297,705	3,305,664
MAZOON ASSETS CO SAOC	5.50	2/14/2029	20,000,000	19,881,483	19,743,750
MAZOON ASSETS CO SAOC	5.20	11/8/2027	8,800,000	8,609,241	8,668,000
MCDONALD S CORP	5.45	8/14/2053	20,000,000	19,945,840	19,323,600
MCDONALD S CORP	4.45	9/1/2048	7,842,000	8,515,421	6,588,299
MCDONALD S CORP	4.45	3/1/2047	28,162,000	29,203,943	23,639,746
MCDONALD S CORP	4.88	12/9/2045	62,019,000	67,555,707	55,733,995
MCDONALD S CORP	4.60	5/26/2045	11,042,000	12,587,753	9,553,207
MCDONALD S CORP	6.30	3/1/2038	3,400,000	4,430,996	3,646,126
MCDONALD S CORP	5.20	5/17/2034	15,000,000	14,950,962	15,046,350
MCGRAW HILL EDUCATION	8.00	8/1/2029	15,450,000	14,061,274	15,029,606
MCGRAW HILL EDUCATION	5.75	8/1/2028	24,440,000	22,181,860	23,572,624
MCKESSON CORP	5.10	7/15/2033	20,000,000	19,908,062	19,976,000
MDGH GMTN RSC LTD	5.08	5/22/2053	24,500,000	23,786,881	23,175,469
MDGH GMTN RSC LTD	3.40	6/7/2051	950,000	757,542	678,063
MDGH GMTN RSC LTD	3.95	5/21/2050	10,200,000	8,951,503	8,089,875
MDGH GMTN RSC LTD	3.70	11/7/2049	40,200,000	33,763,646	30,577,125
MDGH GMTN RSC LTD	5.88	5/1/2034	32,600,000	32,528,323	34,311,500
MDGH GMTN RSC LTD	4.38	11/22/2033	29,000,000	28,804,755	27,332,500
MDGH GMTN RSC LTD	5.50	4/28/2033	30,000,000	31,568,340	30,796,875
MDGH GMTN RSC LTD	3.38	3/28/2032	16,700,000	15,431,341	14,967,375
MDGH GMTN RSC LTD	2.88	5/21/2030	20,000,000	18,288,050	17,806,250

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MDGH GMTN RSC LTD	2.88	11/7/2029	14,800,000	13,669,363	13,320,000
MDGH GMTN RSC LTD	4.50	11/7/2028	15,000,000	14,794,766	14,653,125
MDGH GMTN RSC LTD	3.00	3/28/2027	23,300,000	22,388,796	21,952,969
MDGH GMTN RSC LTD	2.50	5/21/2026	10,000,000	9,606,607	9,476,100
MDGH GMTN RSC LTD	2.50	11/7/2024	4,600,000	4,564,376	4,541,063
MEDLINE BORROWER LP	5.25	10/1/2029	100,326,000	91,127,742	95,616,698
MEDLINE BORROWER LP	3.88	4/1/2029	160,090,000	145,133,620	147,407,670
MEDLINE BORROWER LP	1.00	10/23/2028	4,531,459	4,528,287	4,537,531
MEDLINE BORROWER/MEDL CO	6.25	4/1/2029	37,662,000	37,682,881	38,082,308
MEDTRONIC GLOBAL HLDINGS	4.50	3/30/2033	24,000,000	23,941,403	23,074,320
MEG ENERGY CORP	5.88	2/1/2029	11,688,000	11,237,571	11,371,021
MEG ENERGY CORP	7.13	2/1/2027	2,628,000	2,603,143	2,665,554
MERCEDES BENZ FIN NA	5.05	8/3/2033	11,000,000	10,953,830	10,825,100
MERCK + CO INC	5.15	5/17/2063	21,500,000	21,574,200	20,398,985
MERCK + CO INC	2.90	12/10/2061	8,000,000	6,629,581	4,788,080
MERCK + CO INC	5.00	5/17/2053	21,500,000	21,468,089	20,233,650
MERCK + CO INC	2.75	12/10/2051	35,000,000	32,110,064	21,884,800
MERCK + CO INC	4.00	3/7/2049	17,450,000	17,881,566	14,104,312
MERCK + CO INC	3.70	2/10/2045	8,650,000	9,010,580	6,786,704
MERCK + CO INC	4.90	5/17/2044	63,500,000	63,234,151	59,565,540
MERCK + CO INC	2.35	6/24/2040	3,250,000	3,172,047	2,218,320
MERCK + CO INC	4.50	5/17/2033	1,000,000	993,227	966,200
MESA WEST CORE LENDIG FUND LLC	1.00	1/26/2025	150,727,388	150,727,388	150,727,388
MET LIFE GLOB FUNDING I	2.40	1/11/2032	21,500,000	21,273,653	17,678,590
META PLATFORMS INC	5.75	5/15/2063	20,000,000	20,121,779	20,565,200
META PLATFORMS INC	4.65	8/15/2062	26,500,000	25,751,866	22,894,675
META PLATFORMS INC	5.60	5/15/2053	55,000,000	56,114,115	56,141,250
META PLATFORMS INC	4.45	8/15/2052	68,500,000	65,288,340	59,063,440
META PLATFORMS INC	3.85	8/15/2032	36,500,000	36,310,975	33,960,695
METHANEX CORP	5.25	12/15/2029	13,150,000	12,370,057	12,690,671
METHANEX CORP	5.13	10/15/2027	14,225,000	13,848,367	13,718,306
METLIFE INC	10.75	8/1/2069	34,500,000	41,980,588	45,976,425
METLIFE INC	9.25	4/8/2068	43,100,000	48,120,561	50,066,253
METLIFE INC	5.00	7/15/2052	16,000,000	15,831,907	14,580,320
METLIFE INC	4.72	12/15/2044	3,500,000	3,903,458	3,088,575
METLIFE INC	4.88	11/13/2043	3,000,000	3,673,725	2,730,630
METLIFE INC	5.38	7/15/2033	2,500,000	2,543,122	2,522,025
MEXICO CITY ARPT TRUST	5.50	7/31/2047	15,000,000	12,373,098	12,426,563
MEXICO CITY ARPT TRUST	5.50	10/31/2046	15,000,000	12,009,185	12,435,938
MEXICO CITY ARPT TRUST	4.25	10/31/2026	14,200,000	13,767,354	13,647,478
MGM RESORTS INTL	6.50	4/15/2032	26,338,000	26,137,186	26,215,792
MGM RESORTS INTL	4.75	10/15/2028	22,170,000	20,761,288	21,104,288
MGM RESORTS INTL	5.50	4/15/2027	29,834,000	29,200,309	29,474,799
MGM RESORTS INTL	5.75	6/15/2025	13,596,000	13,529,994	13,555,348
MI WINDOWS AND DOORS LLC	1.00	3/28/2031	4,035,000	4,029,956	4,056,022
MICHAELS COS INC/THE	5.25	5/1/2028	20,390,000	17,629,606	16,279,784
MICROSOFT CORP	3.04	3/17/2062	11,500,000	10,850,578	7,608,745
MICROSOFT CORP	2.68	6/1/2060	72,959,000	67,241,392	44,356,883
MICROSOFT CORP	2.92	3/17/2052	100,500,000	94,830,754	68,265,630
MICROSOFT CORP	2.53	6/1/2050	96,836,000	89,950,362	61,136,440
MICROSTRATEGY INC	6.13	6/15/2028	10,825,000	10,140,028	10,490,399
MID AMERICA APARTMENTS	2.88	9/15/2051	7,000,000	6,910,581	4,345,530
MID AMERICA APARTMENTS	5.00	3/15/2034	12,000,000	11,867,292	11,654,760

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MIDAMERICAN ENERGY CO	5.30	2/1/2055	20,000,000	19,916,390	19,048,000
MIDAMERICAN ENERGY CO	5.85	9/15/2054	25,000,000	25,009,329	25,621,750
MIDAMERICAN ENERGY CO	2.70	8/1/2052	1,500,000	967,313	897,360
MIDAMERICAN ENERGY CO	3.65	8/1/2048	52,327,000	50,282,789	39,204,435
MIDAMERICAN ENERGY CO	3.95	8/1/2047	17,976,000	17,338,650	13,997,192
MIDAMERICAN ENERGY CO	4.25	5/1/2046	16,204,000	16,099,601	13,344,480
MIDAMERICAN ENERGY CO	4.40	10/15/2044	49,356,000	50,459,414	41,877,579
MIDAS OPCO HOLDINGS LLC	5.63	8/15/2029	33,098,000	29,903,634	30,584,869
MIDCAP FINANCIAL ISSR TR	6.50	5/1/2028	25,637,000	24,036,889	24,214,659
MIDWEST GMNG BOR/MWG FIN	4.88	5/1/2029	25,103,000	23,417,712	23,390,975
MILEAGE PLUS HLDINGS LLC	6.50	6/20/2027	13,200,000	13,804,780	13,229,172
MILLENNIUM ESCROW CORP	6.63	8/1/2026	11,190,000	9,876,726	5,799,329
MIRABELA NICKEL	1.00	9/10/2044	4,155	0	0
MISSISSIPPI POWER CO	3.10	7/30/2051	17,000,000	16,458,026	10,717,990
MISSISSIPPI POWER CO	4.25	3/15/2042	2,000,000	1,706,062	1,642,780
MITER BRAND / MIWD BORR	6.75	4/1/2032	18,497,000	18,481,989	18,607,982
MITSUBISHI UFJ FIN GRP	3.75	7/18/2039	39,948,000	42,366,454	33,364,570
MITSUBISHI UFJ FIN GRP	1.00	7/20/2033	20,000,000	20,000,000	19,703,200
MITSUBISHI UFJ FIN GRP	1.00	10/13/2032	15,000,000	15,000,000	12,419,100
MITSUBISHI UFJ FIN GRP	1.00	7/20/2032	47,000,000	47,000,000	38,642,930
MIWD HLDCO II/MIWD FIN	5.50	2/1/2030	14,524,000	12,840,136	13,431,650
MIZUHO FINANCIAL GROUP	1.00	7/10/2035	25,000,000	25,000,000	24,916,500
MIZUHO FINANCIAL GROUP	1.00	7/9/2032	60,000,000	58,201,483	48,708,000
MIZUHO FINANCIAL GROUP	1.00	9/8/2031	17,300,000	15,537,381	14,153,130
MOBIUS MERGER SUB	9.00	6/1/2030	2,550,000	2,360,486	2,528,988
MODENA BUYER LLC	1.00	4/18/2031	12,300,000	12,054,000	11,988,687
MODIVCARE ESCROW ISSUER	5.00	10/1/2029	9,475,000	7,591,929	6,670,590
MODIVCARE INC	5.88	11/15/2025	7,425,000	7,292,865	7,534,073
MOHEGAN TRIBAL GAMING AU	8.00	2/1/2026	25,500,000	24,732,280	24,066,900
MOLINA HEALTHCARE INC	3.88	5/15/2032	17,439,000	15,508,372	15,122,229
MOLINA HEALTHCARE INC	3.88	11/15/2030	25,896,000	23,100,150	22,991,505
MOLINA HEALTHCARE INC	4.38	6/15/2028	27,975,000	26,482,313	26,307,690
MOLSON COORS BEVERAGE	4.20	7/15/2046	38,712,000	38,490,070	30,910,758
MOLSON COORS BEVERAGE	5.00	5/1/2042	31,133,000	33,324,896	28,483,270
MOODY S CORPORATION	3.10	11/29/2061	1,000,000	678,493	612,530
MOODY S CORPORATION	3.75	2/25/2052	34,500,000	31,306,300	25,918,470
MOODY S CORPORATION	4.88	12/17/2048	15,729,000	17,355,491	14,084,848
MOODY S CORPORATION	5.25	7/15/2044	16,400,000	18,279,073	15,702,836
MOODY S CORPORATION	2.75	8/19/2041	21,000,000	20,632,682	14,506,170
MOODY S CORPORATION	4.25	8/8/2032	13,500,000	13,320,963	12,686,625
MOOG INC	4.25	12/15/2027	11,553,000	11,073,887	10,954,670
MORGAN STANLEY	6.38	7/24/2042	17,000,000	20,813,200	18,688,610
MORGAN STANLEY	1.00	4/22/2042	10,000,000	10,125,291	7,495,600
MORGAN STANLEY	1.00	4/22/2039	2,400,000	2,734,835	2,145,072
MORGAN STANLEY	1.00	1/19/2038	20,000,000	20,000,000	19,886,200
MORGAN STANLEY	1.00	4/20/2037	22,000,000	21,947,976	21,070,500
MORGAN STANLEY	1.00	9/16/2036	49,000,000	43,664,312	38,779,090
MORGAN STANLEY	1.00	1/21/2033	42,000,000	41,736,264	35,704,620
MORGAN STANLEY	1.00	10/20/2032	36,500,000	35,231,799	30,195,720
MORGAN STANLEY	1.00	7/21/2032	53,614,000	53,517,483	43,859,469
MORGAN STANLEY	1.00	4/28/2032	179,000,000	179,000,000	143,851,560
MOSS CREEK RESOURCES HLD	10.50	5/15/2027	1,425,000	1,427,152	1,461,452
MOSS CREEK RESOURCES HLD	7.50	1/15/2026	10,925,000	10,798,392	10,945,321

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MOTION BONDCO DAC	6.63	11/15/2027	3,000,000	2,820,526	2,916,690
MOTOROLA SOLUTIONS INC	5.40	4/15/2034	10,000,000	9,989,099	9,909,300
MOTOROLA SOLUTIONS INC	2.75	5/24/2031	700,000	594,700	593,341
MOTOROLA SOLUTIONS INC	2.30	11/15/2030	3,330,000	3,328,445	2,799,464
MPH ACQUISITION HOLDINGS	5.50	9/1/2028	16,800,000	15,141,432	12,736,752
MPLX LP	5.65	3/1/2053	17,500,000	16,613,382	16,441,950
MPLX LP	4.95	3/14/2052	16,000,000	13,808,419	13,585,440
MPLX LP	5.50	2/15/2049	30,355,000	30,481,313	28,041,949
MPLX LP	4.70	4/15/2048	20,020,000	16,680,587	16,547,531
MPLX LP	5.20	12/1/2047	1,992,000	2,128,693	1,753,677
MPLX LP	5.20	3/1/2047	1,389,000	1,339,480	1,243,641
MPLX LP	5.50	6/1/2034	35,000,000	34,634,108	34,465,550
MPLX LP	5.00	3/1/2033	34,500,000	33,899,094	32,980,965
MPLX LP	2.65	8/15/2030	9,900,000	9,802,269	8,533,503
MPT OPER PARTNERSP/FINL	3.50	3/15/2031	24,973,000	18,026,364	16,241,440
MPT OPER PARTNERSP/FINL	4.63	8/1/2029	13,882,000	11,022,791	10,200,077
MPT OPER PARTNERSP/FINL	5.00	10/15/2027	28,025,000	24,279,105	23,374,532
MPT OPER PARTNERSP/FINL	5.25	8/1/2026	7,950,000	7,364,602	7,236,965
MSCI INC	3.88	2/15/2031	1,500,000	1,524,698	1,348,995
MUNICH RE	1.00	5/23/2042	16,300,000	15,895,361	16,262,673
MURPHY OIL CORP	5.88	12/1/2027	3,241,000	3,163,736	3,236,333
MURPHY OIL USA INC	3.75	2/15/2031	14,700,000	12,860,601	12,952,611
MURPHY OIL USA INC	4.75	9/15/2029	11,925,000	11,290,312	11,295,599
MVM ENERGETIKA ZRT	6.50	3/13/2031	20,000,000	19,688,532	20,066,400
MVM ENERGETIKA ZRT	7.50	6/9/2028	25,000,000	25,426,358	25,992,188
MYLAN INC	5.40	11/29/2043	13,368,000	10,472,202	11,565,459
NABORS INDUSTRIES INC	9.13	1/31/2030	24,884,000	25,307,202	25,793,759
NABORS INDUSTRIES INC	7.38	5/15/2027	28,892,000	28,167,924	29,325,958
NABORS INDUSTRIES LTD	7.25	1/15/2026	18,382,000	17,788,832	18,653,135
NASDAQ INC	6.10	6/28/2063	25,000,000	24,855,494	25,362,000
NASDAQ INC	5.95	8/15/2053	52,000,000	52,350,934	52,563,160
NASDAQ INC	3.95	3/7/2052	35,223,000	33,931,621	26,145,681
NASDAQ INC	3.25	4/28/2050	16,396,000	16,680,430	10,922,687
NASDAQ INC	2.50	12/21/2040	7,750,000	7,188,116	5,065,168
NATIONAL AUSTRALIA BANK	1.00	1/12/2037	12,000,000	12,000,000	10,133,520
NATIONAL RURAL UTIL COOP	5.80	1/15/2033	9,500,000	9,495,946	9,773,885
NATIONSTAR MTG HLD INC	7.13	2/1/2032	18,335,000	18,254,423	18,438,043
NATIONSTAR MTG HLD INC	5.75	11/15/2031	28,895,000	25,684,917	27,151,765
NATIONSTAR MTG HLD INC	5.13	12/15/2030	22,135,000	19,455,343	20,324,578
NATIONSTAR MTG HLD INC	5.50	8/15/2028	24,341,000	22,586,864	23,405,332
NATIONSTAR MTG HLD INC	6.00	1/15/2027	16,896,000	16,322,629	16,717,240
NATIONWIDE MUTUAL INSURA	9.38	8/15/2039	41,500,000	47,183,213	52,721,185
NATWEST GROUP PLC	1.00	11/28/2035	2,000,000	1,956,475	1,675,120
NATWEST GROUP PLC	1.00	3/1/2035	20,000,000	20,000,000	20,081,600
NATWEST GROUP PLC	1.00	3/2/2034	28,500,000	29,373,637	29,174,310
NAVIENT CORP	5.63	8/1/2033	16,300,000	13,183,295	12,999,250
NAVIENT CORP	11.50	3/15/2031	13,151,000	13,247,304	14,480,829
NAVIENT CORP	9.38	7/25/2030	14,495,000	14,475,543	15,237,289
NAVIENT CORP	5.50	3/15/2029	22,735,000	20,661,916	20,744,323
NAVIENT CORP	4.88	3/15/2028	11,050,000	9,764,901	10,107,767
NAVIENT CORP	5.00	3/15/2027	14,300,000	13,355,496	13,664,365
NAVIENT CORP	6.75	6/25/2025	2,134,000	2,169,013	2,133,189
NAVIENT CORP	5.88	10/25/2024	1,136,000	1,132,131	1,133,683

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NBCUNIVERSAL MEDIA LLC	4.45	1/15/2043	15,819,000	15,682,545	13,659,232
NCL CORPORATION LTD	7.75	2/15/2029	14,939,000	14,912,610	15,540,295
NCL CORPORATION LTD	8.13	1/15/2029	9,225,000	9,422,758	9,671,951
NCL CORPORATION LTD	8.38	2/1/2028	12,400,000	12,814,060	12,958,868
NCL CORPORATION LTD	5.88	2/15/2027	32,732,000	32,048,510	32,310,739
NCL CORPORATION LTD	5.88	3/15/2026	29,355,000	28,538,261	29,024,756
NCL CORPORATION LTD	3.63	12/15/2024	8,773,000	8,661,802	8,688,867
NCL FINANCE LTD	6.13	3/15/2028	12,325,000	11,410,521	12,163,543
NCR ATLEOS LLC	9.50	4/1/2029	72,413,000	72,663,712	78,311,763
NCR ATLEOS LLC	1.00	3/27/2029	1,489,500	1,499,740	1,502,533
NCR VOYIX CORP	5.13	4/15/2029	69,816,000	64,615,058	65,724,782
NCR VOYIX CORP	5.00	10/1/2028	34,166,000	31,922,811	32,279,012
NECESS RETAIL/AFIN OP LP	4.50	9/30/2028	5,100,000	4,464,145	4,493,865
NEPTUNE BIDCO US INC	9.29	4/15/2029	100,219,000	94,225,444	95,953,679
NESCO HOLDINGS II INC	5.50	4/15/2029	23,295,000	21,769,039	21,602,618
NESTLE CAPITAL CORP	5.10	3/12/2054	10,000,000	9,968,324	9,553,400
NESTLE CAPITAL CORP	4.88	3/12/2034	45,000,000	44,943,918	44,367,300
NESTLE HOLDINGS INC	4.70	1/15/2053	6,000,000	5,966,836	5,388,060
NEVADA POWER CO	6.00	3/15/2054	7,000,000	6,988,616	7,108,150
NEVADA POWER CO	5.90	5/1/2053	5,000,000	4,972,709	4,992,600
NEVADA POWER CO	6.75	7/1/2037	26,314,000	29,188,487	29,008,817
NEW ENTERPRISE STONE + L	5.25	7/15/2028	12,350,000	11,714,540	11,666,304
NEW FORTRESS ENERGY INC	8.75	3/15/2029	14,025,000	13,740,270	12,776,354
NEW FORTRESS ENERGY INC	6.50	9/30/2026	33,406,000	31,631,638	30,605,909
NEW FORTRESS ENERGY INC	6.75	9/15/2025	17,384,000	16,947,502	16,839,881
NEW YORK LIFE INSURANCE	6.75	11/15/2039	31,900,000	35,769,984	35,511,080
NEWELL BRANDS INC	7.00	4/1/2046	17,200,000	13,553,794	13,952,468
NEWELL BRANDS INC	6.88	4/1/2036	1,840,000	1,609,485	1,648,585
NEWELL BRANDS INC	6.63	9/15/2029	18,353,000	17,879,883	18,026,133
NEWELL BRANDS INC	6.38	9/15/2027	16,058,000	15,687,420	15,828,852
NEWELL BRANDS INC	5.70	4/1/2026	60,980,000	58,985,830	60,203,725
NEWELL BRANDS INC	4.88	6/1/2025	9,255,000	9,089,431	9,126,726
NEWFOLD DIGITAL HLDGS GR	11.75	10/15/2028	18,800,000	18,998,343	19,459,504
NEWMONT / NEWCREST FIN	5.35	3/15/2034	54,000,000	54,015,639	53,903,340
NEWMONT CORP	4.88	3/15/2042	4,000,000	3,769,117	3,689,400
NEWMONT CORP	6.25	10/1/2039	4,500,000	4,795,020	4,748,310
NEWMONT CORP	2.60	7/15/2032	14,500,000	14,203,490	12,089,810
NEXSTAR MEDIA INC	4.75	11/1/2028	32,233,000	29,174,540	28,630,962
NEXSTAR MEDIA INC	5.63	7/15/2027	68,802,000	66,006,649	65,345,388
NEXTERA ENERGY CAPITAL	5.00	7/15/2032	32,000,000	32,098,237	31,196,800
NEXTERA ENERGY OPERATING	7.25	1/15/2029	35,398,000	35,824,457	36,315,870
NEXTERA ENERGY OPERATING	4.50	9/15/2027	34,138,000	32,419,688	32,244,707
NEXTERA ENERGY OPERATING	3.88	10/15/2026	18,651,000	17,867,950	17,748,292
NEXTERA ENERGY OPERATING	4.25	9/15/2024	48,000	47,953	47,727
NEXTERA ENERGY OPERATING	4.25	7/15/2024	7,977,000	7,978,122	7,966,949
NGL ENRGY OP/FIN CORP	8.38	2/15/2032	20,485,000	20,690,122	20,795,143
NGL ENRGY OP/FIN CORP	8.13	2/15/2029	36,362,000	36,572,444	37,080,877
NIKE INC	3.38	3/27/2050	5,000,000	4,085,552	3,600,350
NIKE INC	3.25	3/27/2040	22,130,000	21,394,414	17,259,408
NISOURCE INC	4.38	5/15/2047	34,048,000	35,282,057	27,352,801
NISOURCE INC	5.65	2/1/2045	20,100,000	20,256,595	19,420,218
NISOURCE INC	4.80	2/15/2044	1,000,000	929,354	867,740
NISOURCE INC	5.35	4/1/2034	25,000,000	24,908,933	24,523,250

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NISOURCE INC	5.40	6/30/2033	17,000,000	16,943,302	16,826,770
NMG HLDCO/NEIMAN MARCUS	7.13	4/1/2026	30,730,000	29,770,180	30,416,247
NNN REIT INC	3.00	4/15/2052	10,000,000	9,789,379	6,219,000
NNN REIT INC	3.50	4/15/2051	9,500,000	9,375,321	6,604,590
NNN REIT INC	5.50	6/15/2034	15,000,000	14,816,862	14,863,650
NNN REIT INC	5.60	10/15/2033	12,500,000	12,024,454	12,444,375
NOBLE FINANCE II LLC	8.00	4/15/2030	29,050,000	29,743,341	30,188,760
NOMURA HOLDINGS INC	5.78	7/3/2034	10,000,000	10,000,000	9,969,600
NOMURA HOLDINGS INC	2.61	7/14/2031	10,500,000	10,490,932	8,638,455
NORDSTROM INC	5.00	1/15/2044	19,750,000	13,909,315	15,981,898
NORDSTROM INC	4.25	8/1/2031	1,250,000	1,133,678	1,111,863
NORDSTROM INC	4.38	4/1/2030	8,060,000	7,174,578	7,322,107
NORFOLK SOUTHERN CORP	4.10	5/15/2121	13,000,000	12,966,883	9,176,700
NORFOLK SOUTHERN CORP	3.16	5/15/2055	6,000,000	4,516,881	3,803,640
NORFOLK SOUTHERN CORP	4.55	6/1/2053	32,500,000	30,832,403	27,232,725
NORFOLK SOUTHERN CORP	3.70	3/15/2053	15,000,000	14,918,465	10,816,500
NORFOLK SOUTHERN CORP	3.05	5/15/2050	14,730,000	13,397,620	9,590,114
NORFOLK SOUTHERN CORP	3.40	11/1/2049	11,576,000	11,602,723	8,099,033
NORFOLK SOUTHERN CORP	4.10	5/15/2049	16,914,000	17,382,954	13,317,576
NORFOLK SOUTHERN CORP	3.95	10/1/2042	674,000	728,365	540,184
NORFOLK SOUTHERN CORP	5.55	3/15/2034	5,000,000	5,147,400	5,097,500
NORTHERN OIL + GAS INC	8.75	6/15/2031	6,800,000	6,841,859	7,139,184
NORTHERN OIL + GAS INC	8.13	3/1/2028	10,350,000	10,388,738	10,468,404
NORTHERN STATES PWR MINN	5.40	3/15/2054	20,000,000	19,923,468	19,324,600
NORTHERN STATES PWR MINN	5.10	5/15/2053	9,000,000	8,586,854	8,306,370
NORTHERN STATES PWR MINN	4.50	6/1/2052	20,411,000	19,227,846	17,246,274
NORTHERN STATES PWR MINN	3.20	4/1/2052	7,943,000	7,745,988	5,285,987
NORTHERN STATES PWR MINN	3.60	9/15/2047	61,900,000	58,306,258	45,045,868
NORTHERN STATES PWR MINN	4.00	8/15/2045	14,900,000	14,102,101	11,788,284
NORTHERN STATES PWR MINN	4.13	5/15/2044	19,600,000	19,158,345	15,955,380
NORTHRIVER MIDSTREAM FIN	6.75	7/15/2032	18,252,000	18,252,000	18,314,239
NORTHRIVER MIDSTREAM FIN	5.63	2/15/2026	12,350,000	12,041,839	12,350,741
NORTHROP GRUMMAN CORP	4.95	3/15/2053	51,500,000	51,188,215	46,417,980
NORTHROP GRUMMAN CORP	5.25	5/1/2050	19,098,000	19,831,014	18,112,161
NORTHROP GRUMMAN CORP	4.03	10/15/2047	43,400,000	41,644,115	34,327,664
NORTHROP GRUMMAN CORP	4.75	6/1/2043	14,412,000	16,895,169	12,916,755
NORTHROP GRUMMAN CORP	5.15	5/1/2040	42,698,000	44,424,283	40,835,940
NORTHROP GRUMMAN CORP	4.90	6/1/2034	3,500,000	3,428,578	3,404,310
NORTHROP GRUMMAN CORP	4.70	3/15/2033	35,500,000	35,766,193	34,266,730
NORTHWEST ACQ/DOMINION	7.13	11/1/2022	8,200,000	8,200,000	82
NOVA CHEMICALS CORP	9.00	2/15/2030	8,257,000	8,257,000	8,725,832
NOVA CHEMICALS CORP	8.50	11/15/2028	3,201,000	3,255,396	3,394,532
NOVELIS CORP	3.88	8/15/2031	24,811,000	21,311,053	21,488,559
NOVELIS CORP	4.75	1/30/2030	66,719,000	61,944,987	61,890,546
NOVELIS CORP	3.25	11/15/2026	27,404,000	26,053,946	25,746,332
NRG ENERGY INC	1.00	12/31/2099	1,000,000	978,932	1,092,650
NRG ENERGY INC	3.88	2/15/2032	4,958,000	4,162,425	4,263,136
NRG ENERGY INC	3.63	2/15/2031	35,194,000	30,718,078	30,194,692
NRG ENERGY INC	5.25	6/15/2029	30,581,000	28,662,227	29,380,084
NRG ENERGY INC	3.38	2/15/2029	16,340,000	14,739,482	14,535,737
NRG ENERGY INC	5.75	1/15/2028	35,169,000	34,307,986	34,900,309
NRG ENERGY INC	6.63	1/15/2027	503,000	511,113	502,039
NSTAR ELECTRIC CO	4.95	9/15/2052	12,700,000	12,610,817	11,404,727

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NSTAR ELECTRIC CO	4.55	6/1/2052	13,000,000	13,023,990	10,927,410
NSTAR ELECTRIC CO	3.10	6/1/2051	2,000,000	2,078,024	1,317,420
NSTAR ELECTRIC CO	4.40	3/1/2044	13,208,000	15,078,274	11,187,308
NSTAR ELECTRIC CO	5.40	6/1/2034	3,000,000	3,029,202	3,002,820
NUCOR CORP	3.13	4/1/2032	1,000,000	871,156	865,460
NUSTAR LOGISTICS LP	6.38	10/1/2030	22,671,000	21,995,828	23,074,544
NUSTAR LOGISTICS LP	5.63	4/28/2027	30,260,000	29,609,349	30,018,828
NUSTAR LOGISTICS LP	6.00	6/1/2026	20,450,000	20,423,766	20,411,759
NUSTAR LOGISTICS LP	5.75	10/1/2025	22,504,000	22,494,837	22,374,152
NUTRIEN LTD	5.80	3/27/2053	5,000,000	4,969,684	4,930,650
NUTRIEN LTD	3.95	5/13/2050	16,286,000	16,438,170	12,231,600
NUTRIEN LTD	5.00	4/1/2049	7,537,000	8,730,683	6,635,273
NUTRIEN LTD	4.90	6/1/2043	3,630,000	4,220,964	3,232,769
NUTRIEN LTD	4.13	3/15/2035	9,850,000	10,270,298	8,790,140
NUTRIEN LTD	5.40	6/21/2034	10,000,000	9,965,794	9,857,300
NVENT FINANCE SARL	2.75	11/15/2031	13,000,000	12,968,392	10,710,570
NVIDIA CORP	3.50	4/1/2040	5,500,000	5,739,329	4,551,140
NXP BV/NXP FDG/NXP USA	3.25	5/11/2041	47,500,000	45,918,601	34,657,900
NXP BV/NXP FDG/NXP USA	5.00	1/15/2033	7,000,000	6,821,479	6,828,640
NXP BV/NXP FDG/NXP USA	2.65	2/15/2032	23,000,000	22,300,191	19,121,970
OCCIDENTAL PETROLEUM COR	6.45	9/15/2036	36,200,000	37,536,416	37,768,184
OHIO POWER COMPANY	2.90	10/1/2051	36,000,000	31,956,196	21,977,640
OI EUROPEAN GROUP BV	4.75	2/15/2030	1,025,000	987,707	936,748
OLD REPUBLIC INTL CORP	5.75	3/28/2034	10,000,000	9,993,377	9,937,400
OLYMPUS WTR US HLDG CORP	7.25	6/15/2031	26,834,000	26,825,295	26,729,616
OLYMPUS WTR US HLDG CORP	6.25	10/1/2029	6,670,000	6,085,139	6,075,436
OLYMPUS WTR US HLDG CORP	9.75	11/15/2028	56,070,000	55,955,498	59,397,194
OLYMPUS WTR US HLDG CORP	4.25	10/1/2028	48,244,000	42,611,313	43,847,524
OLYMPUS WTR US HLDG CORP	7.13	10/1/2027	11,081,000	10,994,743	11,128,870
OMNICOM GROUP INC	2.60	8/1/2031	18,500,000	18,177,301	15,590,135
ON SEMICONDUCTOR CORP	3.88	9/1/2028	20,400,000	19,115,929	18,801,660
ONCOR ELECTRIC DELIVERY	4.95	9/15/2052	8,000,000	7,951,895	7,236,720
ONCOR ELECTRIC DELIVERY	4.60	6/1/2052	15,000,000	14,874,094	12,752,550
ONCOR ELECTRIC DELIVERY	2.70	11/15/2051	20,500,000	19,662,844	12,246,085
ONCOR ELECTRIC DELIVERY	3.70	5/15/2050	17,900,000	17,854,694	13,209,663
ONCOR ELECTRIC DELIVERY	3.80	6/1/2049	21,122,000	21,504,101	16,027,585
ONCOR ELECTRIC DELIVERY	3.75	4/1/2045	42,232,000	41,002,285	32,739,936
ONCOR ELECTRIC DELIVERY	7.50	9/1/2038	17,500,000	18,685,970	20,862,975
ONCOR ELECTRIC DELIVERY	5.65	11/15/2033	12,000,000	11,980,440	12,309,840
ONCOR ELECTRIC DELIVERY	4.55	9/15/2032	25,000,000	24,980,136	23,948,500
ONCOR ELECTRIC DELIVERY	7.00	5/1/2032	21,480,000	22,834,135	23,911,751
ONE GAS INC	4.50	11/1/2048	11,150,000	11,508,368	9,345,819
ONEMAIN FINANCE CORP	7.50	5/15/2031	34,272,000	34,283,360	34,695,259
ONEMAIN FINANCE CORP	4.00	9/15/2030	28,485,000	23,495,650	24,442,979
ONEMAIN FINANCE CORP	7.88	3/15/2030	5,750,000	5,755,456	5,926,813
ONEMAIN FINANCE CORP	5.38	11/15/2029	4,393,000	4,077,383	4,120,458
ONEMAIN FINANCE CORP	9.00	1/15/2029	23,607,000	23,764,147	24,896,650
ONEMAIN FINANCE CORP	6.63	1/15/2028	26,644,000	25,826,609	26,746,579
ONEMAIN FINANCE CORP	3.50	1/15/2027	17,360,000	15,661,038	16,263,369
ONEMAIN FINANCE CORP	7.13	3/15/2026	53,410,000	53,220,281	54,222,366
ONEOK INC	6.63	9/1/2053	29,500,000	30,847,208	31,500,985
ONEOK INC	3.95	3/1/2050	2,000,000	1,509,492	1,458,100
ONEOK INC	5.20	7/15/2048	3,000,000	2,561,344	2,659,530

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ONEOK INC	6.05	9/1/2033	10,000,000	10,391,798	10,298,100
ONEOK INC	6.35	1/15/2031	6,750,000	7,947,155	7,071,840
ONEOK PARTNERS LP	6.85	10/15/2037	15,900,000	16,987,958	17,071,353
OPEN TEXT CORP	3.88	12/1/2029	26,351,000	23,330,242	23,611,550
OPEN TEXT CORP	3.88	2/15/2028	23,197,000	21,514,180	21,469,055
OPEN TEXT HOLDINGS INC	4.13	12/1/2031	15,750,000	14,047,000	13,852,283
OPEN TEXT HOLDINGS INC	4.13	2/15/2030	23,267,000	20,836,514	20,995,908
OPENLANE INC	5.13	6/1/2025	4,496,000	4,494,611	4,431,258
OPTION CARE HEALTH INC	4.38	10/31/2029	11,065,000	10,159,388	10,163,203
OQ SAOC	5.13	5/6/2028	48,000,000	46,397,461	46,680,000
ORACLE CORP	3.85	4/1/2060	19,000,000	13,541,152	13,065,350
ORACLE CORP	5.55	2/6/2053	39,000,000	38,170,805	36,882,690
ORACLE CORP	6.90	11/9/2052	112,000,000	117,628,924	125,190,240
ORACLE CORP	3.60	4/1/2050	4,000,000	2,887,344	2,793,160
ORACLE CORP	4.00	7/15/2046	24,517,000	22,015,585	18,694,458
ORACLE CORP	4.13	5/15/2045	41,400,000	44,052,836	32,404,608
ORACLE CORP	4.50	7/8/2044	17,400,000	18,719,467	14,467,230
ORACLE CORP	3.65	3/25/2041	10,000,000	9,943,624	7,647,800
ORACLE CORP	3.60	4/1/2040	130,710,000	134,789,784	100,466,320
ORACLE CORP	4.30	7/8/2034	10,000,000	9,226,855	9,108,200
ORACLE CORP	4.90	2/6/2033	33,000,000	32,709,049	32,026,830
ORACLE CORP	6.25	11/9/2032	13,000,000	13,068,993	13,763,100
ORANGE SA	5.50	2/6/2044	19,276,000	23,287,006	18,606,930
ORANGE SA	5.38	1/13/2042	2,000,000	2,505,770	1,910,000
ORGANON + CO/ORGANON FOR	6.75	5/15/2034	18,525,000	18,523,357	18,500,362
ORGANON + CO/ORGANON FOR	7.88	5/15/2034	12,700,000	12,730,842	13,054,584
ORGANON + CO/ORGANON FOR	5.13	4/30/2031	86,727,000	76,999,278	77,868,704
ORGANON + CO/ORGANON FOR	4.13	4/30/2028	81,539,000	76,306,312	75,730,162
OTIS WORLDWIDE CORP	3.11	2/15/2040	4,600,000	4,773,926	3,419,824
OUTFRONT MEDIA CAP LLC/C	4.63	3/15/2030	33,102,000	28,999,807	29,812,985
OUTFRONT MEDIA CAP LLC/C	4.25	1/15/2029	23,254,000	20,909,455	21,186,022
OUTFRONT MEDIA CAP LLC/C	5.00	8/15/2027	19,596,000	18,879,221	18,979,314
OWENS + MINOR INC	6.63	4/1/2030	11,299,000	10,630,881	10,272,938
OWENS + MINOR INC	4.50	3/31/2029	14,520,000	12,728,630	12,508,835
OWENS BROCKWAY	7.25	5/15/2031	9,220,000	9,292,317	9,231,617
OWENS BROCKWAY	6.63	5/13/2027	20,308,000	20,258,028	20,279,163
OWENS CORNING	5.70	6/15/2034	5,000,000	5,078,665	5,047,750
PACIFIC GAS + ELECTRIC	6.70	4/1/2053	33,000,000	32,932,125	34,294,260
PACIFIC GAS + ELECTRIC	6.75	1/15/2053	22,730,000	22,591,494	23,617,379
PACIFIC GAS + ELECTRIC	4.95	7/1/2050	44,000,000	36,562,240	36,338,720
PACIFIC GAS + ELECTRIC	3.30	8/1/2040	23,768,000	23,662,738	16,901,187
PACIFIC GAS + ELECTRIC	4.50	7/1/2040	57,100,000	57,309,740	47,065,246
PACIFIC GAS + ELECTRIC	6.95	3/15/2034	30,000,000	30,385,650	32,303,100
PACIFIC GAS + ELECTRIC	6.15	1/15/2033	26,400,000	26,723,904	26,817,912
PACIFIC GAS + ELECTRIC	2.50	2/1/2031	56,560,000	55,045,637	46,637,114
PACIFIC LIFE GF II	2.45	1/11/2032	19,000,000	18,977,252	15,355,230
PACIFIC LIFECORP	5.40	9/15/2052	8,000,000	7,959,864	7,632,320
PACIFICORP	5.80	1/15/2055	35,000,000	34,484,440	33,910,450
PACIFICORP	5.50	5/15/2054	10,000,000	9,286,480	9,306,500
PACIFICORP	5.35	12/1/2053	16,000,000	15,866,036	14,526,560
PACIFICORP	5.45	2/15/2034	5,000,000	4,969,046	4,937,100
PACKAGING CORP OF AMERIC	3.05	10/1/2051	15,600,000	15,336,283	10,188,048
PACKAGING CORP OF AMERIC	5.70	12/1/2033	10,000,000	9,992,845	10,162,500

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PACTIV EVERGREEN GROUP	4.38	10/15/2028	14,420,000	13,177,556	13,459,916
PACTIV EVERGREEN GROUP	4.00	10/15/2027	32,763,000	30,498,926	30,698,931
PANTHER ESCROW ISSUER	7.13	6/1/2031	79,865,000	80,430,926	80,776,260
PARAMOUNT GLOBAL	1.00	3/30/2062	10,971,000	9,451,144	9,675,325
PARAMOUNT GLOBAL	1.00	2/28/2057	7,800,000	6,604,889	6,385,548
PARAMOUNT GLOBAL	4.95	5/19/2050	6,257,000	4,600,086	4,373,580
PARAMOUNT GLOBAL	4.60	1/15/2045	5,000,000	3,551,554	3,381,850
PARAMOUNT GLOBAL	5.85	9/1/2043	42,762,000	41,019,484	33,588,696
PARAMOUNT GLOBAL	4.38	3/15/2043	266,000	288,188	176,422
PARAMOUNT GLOBAL	4.85	7/1/2042	6,583,000	6,781,182	4,781,694
PARAMOUNT GLOBAL	6.88	4/30/2036	10,000,000	9,421,835	9,356,500
PARAMOUNT GLOBAL	5.50	5/15/2033	1,295,000	1,192,746	1,114,166
PARAMOUNT GLOBAL	4.20	5/19/2032	1,000,000	1,085,269	817,390
PARAMOUNT GLOBAL	7.88	7/30/2030	15,200,000	16,800,073	15,590,944
PAREXEL INTERNATIONAL CORP	1.00	11/15/2028	5,959,517	5,958,646	5,968,813
PARK INTERMED HOLDINGS	7.00	2/1/2030	15,045,000	15,127,109	15,216,212
PARK INTERMED HOLDINGS	4.88	5/15/2029	33,338,000	30,722,570	31,262,710
PARK INTERMED HOLDINGS	5.88	10/1/2028	24,311,000	23,315,546	23,958,004
PARKLAND CORP	4.63	5/1/2030	12,075,000	11,055,680	11,020,007
PARKLAND CORP	4.50	10/1/2029	20,600,000	19,011,554	18,876,398
PARKLAND CORP	5.88	7/15/2027	14,200,000	13,986,218	14,027,896
PATTERN ENERGY OP LP/PAT	4.50	8/15/2028	18,460,000	17,432,039	17,090,268
PAYPAL HOLDINGS INC	5.05	6/1/2052	3,000,000	2,896,360	2,740,470
PBF HOLDING CO LLC	7.88	9/15/2030	7,925,000	7,943,928	8,108,226
PBF HOLDING CO LLC	6.00	2/15/2028	17,270,000	16,905,763	16,853,102
PE PRJT BLUE SKY MTY 1012025	1.00	1/1/2025	22,139,789	22,139,789	22,139,789
PECO ENERGY CO	4.38	8/15/2052	20,300,000	20,196,003	16,709,945
PECO ENERGY CO	4.60	5/15/2052	10,000,000	9,932,778	8,554,300
PECO ENERGY CO	3.00	9/15/2049	6,392,000	6,160,115	4,198,202
PECO ENERGY CO	3.90	3/1/2048	33,098,000	32,846,343	25,538,417
PECO ENERGY CO	3.70	9/15/2047	20,242,000	19,200,657	15,317,121
PECO ENERGY CO	4.15	10/1/2044	14,000,000	13,530,802	11,465,580
PECO ENERGY CO	4.90	6/15/2033	9,000,000	8,983,685	8,813,340
PELABUHAN INDO PERSERO	4.25	5/5/2025	11,900,000	11,768,952	11,766,363
PENN MUTUAL LIFE INS CO	3.80	4/29/2061	10,000,000	10,000,000	6,412,800
PENNYMAC FIN SVCS INC	5.75	9/15/2031	22,925,000	20,550,375	21,488,749
PENNYMAC FIN SVCS INC	7.13	11/15/2030	14,175,000	14,086,934	14,135,735
PENNYMAC FIN SVCS INC	7.88	12/15/2029	20,750,000	20,972,390	21,389,930
PENNYMAC FIN SVCS INC	4.25	2/15/2029	14,675,000	13,025,083	13,342,804
PENNYMAC FIN SVCS INC	5.38	10/15/2025	13,400,000	13,355,079	13,285,296
PENSKE AUTOMOTIVE GROUP	3.75	6/15/2029	15,909,000	14,352,302	14,359,782
PENSKE AUTOMOTIVE GROUP	3.50	9/1/2025	9,600,000	9,424,383	9,350,400
PENTAIR FINANCE SARL	5.90	7/15/2032	4,000,000	3,929,825	4,082,120
PEPSICO INC	4.65	2/15/2053	47,000,000	48,106,330	42,462,620
PEPSICO INC	2.75	10/21/2051	6,500,000	4,734,880	4,122,300
PEPSICO INC	3.38	7/29/2049	30,100,000	32,527,570	21,777,049
PEPSICO INC	2.63	10/21/2041	26,000,000	25,963,864	18,145,400
PEPSICO INC	3.90	7/18/2032	22,000,000	21,972,388	20,538,760
PEPSICO SINGAPORE FIN	4.70	2/16/2034	10,000,000	9,981,033	9,735,300
PERFORMANCE FOOD GROUP I	4.25	8/1/2029	27,585,000	25,421,246	25,104,833
PERFORMANCE FOOD GROUP I	5.50	10/15/2027	30,405,000	29,867,985	29,737,914
PERMIAN RESOURC OPTG LLC	7.00	1/15/2032	48,652,000	48,875,193	50,001,120
PERMIAN RESOURC OPTG LLC	9.88	7/15/2031	17,540,000	19,255,797	19,414,851

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PERMIAN RESOURC OPTG LLC	5.88	7/1/2029	37,259,000	35,691,702	36,734,766
PERMIAN RESOURC OPTG LLC	8.00	4/15/2027	15,561,000	15,603,287	15,902,408
PERMIAN RESOURC OPTG LLC	7.75	2/15/2026	12,675,000	12,795,895	12,780,456
PERMIAN RESOURC OPTG LLC	5.38	1/15/2026	1,875,000	1,857,251	1,853,963
PERRIGO FINANCE UNLIMITD	3.90	12/15/2024	3,250,000	3,216,930	3,202,193
PERRIGO FINANCE UNLIMITE	4.65	6/15/2030	29,725,000	27,104,060	27,318,761
PERRIGO FINANCE UNLIMITE	4.38	3/15/2026	12,950,000	12,600,738	12,546,867
PERUSAHAAN LISTRIK NEGAR	4.00	6/30/2050	11,100,000	8,112,093	7,936,500
PERUSAHAAN LISTRIK NEGAR	4.88	7/17/2049	11,000,000	9,156,576	9,070,270
PERUSAHAAN LISTRIK NEGAR	6.15	5/21/2048	34,200,000	32,093,307	33,654,938
PERUSAHAAN LISTRIK NEGAR	5.25	5/15/2047	2,000,000	1,710,558	1,760,625
PERUSAHAAN LISTRIK NEGAR	5.25	10/24/2042	12,300,000	10,615,208	11,077,688
PERUSAHAAN LISTRIK NEGAR	3.00	6/30/2030	6,300,000	5,453,329	5,442,948
PERUSAHAAN LISTRIK NEGAR	3.38	2/5/2030	35,100,000	31,889,140	31,304,813
PERUSAHAAN LISTRIK NEGAR	3.88	7/17/2029	37,800,000	35,059,420	35,094,938
PERUSAHAAN LISTRIK NEGAR	5.38	1/25/2029	35,800,000	35,901,622	35,587,438
PERUSAHAAN LISTRIK NEGAR	5.45	5/21/2028	40,100,000	40,010,840	40,024,813
PERUSAHAAN LISTRIK NEGAR	4.13	5/15/2027	42,903,000	41,464,586	41,298,857
PETCO HEALTH AND WELLNESS COMP	1.00	3/3/2028	13,665,000	12,460,920	12,569,887
PETROLEOS DEL PERU SA	5.63	6/19/2047	90,800,000	61,548,636	57,204,000
PETROLEOS DEL PERU SA	4.75	6/19/2032	28,500,000	22,566,777	21,179,063
PETROLEOS MEXICANOS	6.95	1/28/2060	82,900,000	53,605,313	54,444,575
PETROLEOS MEXICANOS	7.69	1/23/2050	200,000,000	144,411,475	144,156,000
PETROLEOS MEXICANOS	6.35	2/12/2048	55,600,000	34,919,817	35,267,080
PETROLEOS MEXICANOS	6.75	9/21/2047	77,000,000	50,458,235	50,732,990
PETROLEOS MEXICANOS	5.63	1/23/2046	14,000,000	8,696,525	8,435,000
PETROLEOS MEXICANOS	6.50	6/2/2041	15,000,000	10,230,702	10,200,000
PETROLEOS MEXICANOS	10.00	2/7/2033	81,800,000	80,208,043	81,943,150
PETROLEOS MEXICANOS	6.70	2/16/2032	129,910,000	107,827,003	108,691,800
PETROLEOS MEXICANOS	6.84	1/23/2030	20,000,000	17,769,329	17,588,000
PETROLEOS MEXICANOS	8.75	6/2/2029	65,000,000	62,847,706	63,821,875
PETROLEOS MEXICANOS	6.50	1/23/2029	18,000,000	16,393,818	16,245,000
PETROLEOS MEXICANOS	6.50	3/13/2027	36,600,000	34,781,261	34,857,840
PETROLEOS MEXICANOS	6.49	1/23/2027	18,600,000	17,604,162	17,835,540
PETROLIAM NASIONAL BHD	7.63	10/15/2026	20,200,000	21,427,824	21,218,282
PETRONAS CAPITAL LTD	3.40	4/28/2061	62,500,000	45,112,936	41,228,750
PETRONAS CAPITAL LTD	4.80	4/21/2060	46,937,000	43,141,553	40,876,964
PETRONAS CAPITAL LTD	4.55	4/21/2050	132,426,000	120,524,072	113,233,500
PETRONAS CAPITAL LTD	4.50	3/18/2045	89,400,000	80,644,244	76,943,898
PETRONAS CAPITAL LTD	2.48	1/28/2032	73,711,000	62,775,016	61,120,424
PETRONAS CAPITAL LTD	3.50	4/21/2030	141,700,000	132,352,856	129,909,143
PETRONAS CAPITAL LTD	3.50	3/18/2025	58,800,000	58,294,584	57,974,448
PETRONAS ENERGY CANADA	2.11	3/23/2028	36,000,000	32,902,726	32,358,240
PETSMART INC	1.00	2/11/2028	8,268,756	8,257,486	8,234,275
PETSMART INC/PETSMART FI	7.75	2/15/2029	52,738,000	51,785,148	51,309,855
PETSMART INC/PETSMART FI	4.75	2/15/2028	51,565,000	49,097,972	47,896,150
PFIZER INC	4.00	3/15/2049	13,600,000	13,121,139	10,974,656
PFIZER INC	2.55	5/28/2040	6,000,000	5,760,624	4,172,520
PFIZER INC	7.20	3/15/2039	18,700,000	20,790,302	22,079,464
PFIZER INVESTMENT ENTER	5.34	5/19/2063	67,000,000	65,675,440	63,232,590
PFIZER INVESTMENT ENTER	5.30	5/19/2053	58,000,000	58,018,832	55,979,280
PFIZER INVESTMENT ENTER	5.11	5/19/2043	116,000,000	113,809,895	110,290,480
PFIZER INVESTMENT ENTER	4.75	5/19/2033	10,000,000	9,986,679	9,742,900

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PG+E CORP	5.25	7/1/2030	29,125,000	26,833,676	27,846,995
PG+E CORP	5.00	7/1/2028	32,941,000	31,258,020	31,721,195
PG+E RECOVERY FND LLC	5.54	7/15/2049	25,000,000	24,997,299	25,146,000
PG+E WILDFIRE RECOVERY	5.10	6/1/2054	28,000,000	28,236,640	26,794,880
PG+E WILDFIRE RECOVERY	5.21	12/1/2049	25,000,000	24,999,673	24,228,250
PG+E WILDFIRE RECOVERY	5.08	6/1/2043	25,000,000	24,998,878	24,713,500
PG+E WILDFIRE RECOVERY	4.72	6/1/2037	25,000,000	24,998,634	23,871,000
PHILLIPS 66	4.68	2/15/2045	3,825,000	3,627,330	3,253,698
PHILLIPS 66	4.88	11/15/2044	16,124,000	18,164,338	14,271,836
PHILLIPS 66	4.65	11/15/2034	9,456,000	10,607,561	8,787,272
PHILLIPS 66 CO	5.30	6/30/2033	28,000,000	27,860,072	27,710,760
PHILLIPS EDISON GROCERY	5.75	7/15/2034	10,000,000	9,859,478	9,873,600
PHILLIPS EDISON GROCERY	2.63	11/15/2031	22,000,000	19,491,702	17,943,420
PHINIA INC	6.75	4/15/2029	7,075,000	7,124,812	7,182,328
PIEDMONT HEALTHCARE INC	2.72	1/1/2042	12,500,000	12,500,000	8,707,750
PIEDMONT NATURAL GAS CO	5.05	5/15/2052	9,000,000	8,927,189	7,865,640
PIKE CORP	5.50	9/1/2028	21,231,000	19,830,465	20,351,400
PILGRIM S PRIDE CORP	6.88	5/15/2034	27,000,000	26,507,034	28,679,940
PILGRIM S PRIDE CORP	6.25	7/1/2033	20,000,000	19,878,612	20,311,200
PILGRIM S PRIDE CORP	3.50	3/1/2032	5,000,000	4,622,812	4,230,550
PINE STREET TRUST II	5.57	2/15/2049	10,184,000	10,277,522	9,399,425
PIONEER NATURAL RESOURCE	2.15	1/15/2031	13,000,000	12,856,707	10,918,700
PLAINS ALL AMER PIPELINE	4.90	2/15/2045	43,872,000	38,315,661	37,199,069
PLAINS ALL AMER PIPELINE	4.70	6/15/2044	30,000,000	27,432,798	24,717,000
PLAINS ALL AMER PIPELINE	5.15	6/1/2042	6,319,000	5,384,781	5,599,708
PLAINS ALL AMER PIPELINE	5.70	9/15/2034	20,000,000	19,970,301	19,827,600
PLAYTIKA HOLDING CORP	4.25	3/15/2029	19,344,000	17,561,472	17,040,323
PM GENERAL PURCHASER LLC	9.50	10/1/2028	13,129,000	13,424,290	13,391,580
PNC FINANCIAL SERVICES	1.00	1/22/2035	20,000,000	20,000,000	20,102,600
PNC FINANCIAL SERVICES	1.00	8/18/2034	10,000,000	10,000,000	10,246,000
PNC FINANCIAL SERVICES	1.00	1/24/2034	29,500,000	28,728,595	28,499,065
PNC FINANCIAL SERVICES	1.00	6/6/2033	20,300,000	18,691,480	18,812,213
POST HOLDINGS INC	6.25	2/15/2032	29,669,000	29,705,746	29,744,656
POST HOLDINGS INC	4.50	9/15/2031	53,018,000	46,970,676	47,515,792
POST HOLDINGS INC	4.63	4/15/2030	59,377,000	54,616,996	54,558,556
POST HOLDINGS INC	5.50	12/15/2029	42,195,000	39,969,343	40,677,668
POST HOLDINGS INC	5.63	1/15/2028	38,821,000	37,965,075	38,231,309
POTOMAC ELECTRIC POWER	5.20	3/15/2034	8,000,000	7,970,588	7,995,360
POWDERHOUND	1.00	3/31/2028	253,534,842	353,220,551	407,630,282
PPL ELECTRIC UTILITIES	5.25	5/15/2053	20,000,000	20,638,381	19,065,800
PPL ELECTRIC UTILITIES	3.00	10/1/2049	4,000,000	3,727,181	2,650,680
PPL ELECTRIC UTILITIES	3.95	6/1/2047	44,464,000	43,898,839	35,238,165
PPL ELECTRIC UTILITIES	4.15	10/1/2045	19,700,000	19,610,722	16,225,511
PPL ELECTRIC UTILITIES	4.13	6/15/2044	20,506,000	20,176,212	16,947,184
PPL ELECTRIC UTILITIES	4.75	7/15/2043	500,000	587,167	452,825
PPL ELECTRIC UTILITIES	5.00	5/15/2033	11,500,000	11,686,412	11,330,605
PRA GROUP INC	8.88	1/31/2030	7,100,000	7,100,000	7,101,704
PRA GROUP INC	7.38	9/1/2025	14,100,000	14,025,349	14,130,738
PRAIRIE ECI ACQUIROR LP	1.00	8/1/2029	2,000,000	2,000,000	1,998,760
PRECISION DRILLING CORP	6.88	1/15/2029	2,175,000	2,153,506	2,151,641
PRESTIGE BRANDS INC	3.75	4/1/2031	22,210,000	19,183,654	19,344,910
PRESTIGE BRANDS INC	5.13	1/15/2028	2,040,000	2,066,232	1,980,636
PRIME HEALTHCARE SERVICE	7.25	11/1/2025	18,375,000	18,073,164	18,347,070

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PRIME SECSRVC BRW/FINANC	6.25	1/15/2028	33,340,000	32,065,325	32,806,227
PRIME SECSRVC BRW/FINANC	3.38	8/31/2027	34,466,000	31,923,930	31,908,623
PRIME SECSRVC BRW/FINANC	5.75	4/15/2026	43,412,000	42,930,873	43,077,293
PRIMERICA INC	2.80	11/19/2031	10,500,000	10,323,073	8,783,040
PRIMO WATER HOLDINGS INC	4.38	4/30/2029	29,682,000	27,088,546	27,320,797
PRINCIPAL FINANCIAL GRP	5.50	3/15/2053	7,000,000	6,708,204	6,714,260
PRINCIPAL FINANCIAL GRP	5.38	3/15/2033	2,000,000	1,988,256	1,997,260
PROG HOLDINGS INC	6.00	11/15/2029	13,100,000	12,136,559	12,446,834
PROGRESSIVE CORP	3.70	3/15/2052	2,650,000	2,148,233	1,977,404
PROGRESSIVE CORP	4.20	3/15/2048	10,976,000	11,417,659	9,009,430
PROGRESSIVE CORP	4.95	6/15/2033	5,000,000	4,966,867	4,949,550
PROLOGIS LP	5.25	3/15/2054	7,000,000	6,877,189	6,622,980
PROLOGIS LP	3.05	3/1/2050	5,142,000	4,427,185	3,372,329
PROLOGIS LP	4.38	9/15/2048	11,984,000	13,119,780	10,049,663
PROLOGIS LP	4.63	1/15/2033	2,000,000	1,958,716	1,914,180
PROTECTIVE LIFE CORP	3.40	1/15/2030	11,700,000	11,771,619	10,452,546
PROVIDENT FDG/PFG FIN	6.38	6/15/2025	575,000	572,452	558,457
PRUDENTIAL FINANCIAL INC	3.70	3/13/2051	8,500,000	6,576,148	6,156,805
PRUDENTIAL FINANCIAL INC	3.94	12/7/2049	1,705,000	1,368,079	1,293,311
PRUDENTIAL FINANCIAL INC	3.91	12/7/2047	4,144,000	4,261,504	3,186,404
PRUDENTIAL FINANCIAL INC	4.60	5/15/2044	3,500,000	3,816,858	3,053,645
PRUDENTIAL FINANCIAL INC	3.00	3/10/2040	2,000,000	2,084,626	1,478,720
PRUDENTIAL FINANCIAL INC	5.70	12/14/2036	2,000,000	2,091,930	2,046,540
PT PERTAMINA (PERSERO)	4.15	2/25/2060	6,000,000	4,522,792	4,434,375
PT PERTAMINA (PERSERO)	4.18	1/21/2050	8,200,000	6,355,911	6,324,250
PT PERTAMINA (PERSERO)	6.50	11/7/2048	13,200,000	13,375,980	14,024,868
PT PERTAMINA (PERSERO)	6.45	5/30/2044	19,900,000	19,899,907	20,926,094
PT PERTAMINA (PERSERO)	5.63	5/20/2043	23,400,000	21,829,432	22,465,170
PT PERTAMINA (PERSERO)	6.00	5/3/2042	30,900,000	29,974,681	31,025,531
PT PERTAMINA (PERSERO)	6.50	5/27/2041	42,200,000	43,986,725	44,863,875
PT PERTAMINA (PERSERO)	2.30	2/9/2031	10,000,000	8,477,127	8,303,125
PT PERTAMINA (PERSERO)	3.10	8/27/2030	17,500,000	15,585,953	15,432,813
PT PERTAMINA (PERSERO)	3.10	1/21/2030	6,400,000	5,743,996	5,698,000
PT PERTAMINA (PERSERO)	3.65	7/30/2029	2,200,000	2,057,387	2,044,625
PT PERTAMINA (PERSERO)	1.40	2/9/2026	56,300,000	53,265,291	52,622,906
PTC INC	4.00	2/15/2028	11,300,000	10,757,770	10,643,244
PTC INC	3.63	2/15/2025	7,700,000	7,602,631	7,603,827
PUB SVC NEW HAMP	5.15	1/15/2053	5,000,000	5,073,999	4,666,850
PUB SVC NEW HAMP	3.60	7/1/2049	4,520,000	4,552,473	3,319,081
PUBLIC SERVICE COLORADO	5.75	5/15/2054	20,000,000	19,949,805	19,770,000
PUBLIC SERVICE COLORADO	5.35	5/15/2034	13,000,000	12,971,056	12,883,520
PUBLIC SERVICE ELECTRIC	5.45	3/1/2054	15,000,000	14,911,002	14,804,700
PUBLIC SERVICE ELECTRIC	5.13	3/15/2053	10,500,000	10,529,489	9,932,790
PUBLIC SERVICE ELECTRIC	3.00	3/1/2051	7,500,000	5,744,964	4,893,225
PUBLIC SERVICE ELECTRIC	3.15	1/1/2050	6,338,000	6,368,439	4,322,516
PUBLIC SERVICE ELECTRIC	4.05	5/1/2048	38,032,400	38,840,520	30,560,174
PUBLIC SERVICE ELECTRIC	4.15	11/1/2045	28,660,000	28,633,355	23,306,025
PUBLIC SERVICE ELECTRIC	4.05	5/1/2045	45,786,000	45,286,250	36,748,759
PUBLIC SERVICE ELECTRIC	5.80	5/1/2037	6,392,000	7,973,234	6,675,102
PUBLIC SERVICE ENTERPRIS	5.45	4/1/2034	20,000,000	19,838,008	19,836,000
PUBLIC SERVICE ENTERPRIS	6.13	10/15/2033	20,500,000	20,602,150	21,287,405
PUBLIC SERVICE ENTERPRIS	2.45	11/15/2031	15,920,000	15,363,877	13,105,503
PUG LLC	1.00	3/15/2030	5,221,539	5,169,324	5,213,393

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PUGET SOUND ENERGY INC	2.89	9/15/2051	22,500,000	22,485,530	13,865,625
PUGET SOUND ENERGY INC	4.30	5/20/2045	3,600,000	3,591,511	2,942,856
QATAR ENERGY	3.30	7/12/2051	95,800,000	70,589,369	66,940,250
QATAR ENERGY	3.13	7/12/2041	202,500,000	160,945,977	150,356,250
QATAR ENERGY	2.25	7/12/2031	106,700,000	92,001,881	89,094,500
QATAR ENERGY	1.38	9/12/2026	82,300,000	76,587,270	75,716,000
QAZAQGAZ NC JSC	4.38	9/26/2027	65,900,000	61,868,459	61,884,219
QUALCOMM INC	6.00	5/20/2053	16,000,000	17,657,563	17,202,400
QUALCOMM INC	4.50	5/20/2052	1,000,000	933,185	863,070
QUALCOMM INC	4.80	5/20/2045	13,365,000	17,191,959	12,352,468
QUANTA SERVICES INC	3.05	10/1/2041	16,000,000	15,898,054	11,252,640
QUANTA SERVICES INC	2.35	1/15/2032	3,338,000	3,014,775	2,714,428
QUEST DIAGNOSTICS INC	6.40	11/30/2033	9,500,000	9,495,297	10,169,180
QVC INC	4.38	9/1/2028	5,925,000	4,089,360	4,322,525
QVC INC	4.75	2/15/2027	7,100,000	5,571,065	5,995,879
QVC INC	4.45	2/15/2025	7,000,000	6,638,463	6,888,420
RACKSPACE FINANCE LLC	3.50	5/15/2028	2,240,000	1,996,564	972,003
RADIOLOGY PARTNERS INC	7.78	1/31/2029	9,062,631	8,485,776	8,503,195
RAISING CANE S RESTAURAN	9.38	5/1/2029	16,600,000	17,368,676	17,941,114
RAND PARENT LLC	8.50	2/15/2030	29,625,000	28,522,383	29,964,503
RANGE RESOURCES CORP	4.75	2/15/2030	16,130,000	14,963,164	15,127,843
RANGE RESOURCES CORP	8.25	1/15/2029	27,860,000	28,453,674	28,887,198
RANGE RESOURCES CORP	4.88	5/15/2025	16,260,000	16,184,328	16,160,489
RAYMOND JAMES FINANCIAL	3.75	4/1/2051	2,000,000	1,448,994	1,471,980
REALTY INCOME CORP	5.13	2/15/2034	10,000,000	9,895,942	9,704,300
REALTY INCOME CORP	4.90	7/15/2033	15,900,000	15,116,755	15,195,948
REALTY INCOME CORP	1.80	3/15/2033	13,500,000	13,353,236	10,155,240
REALTY INCOME CORP	2.85	12/15/2032	18,500,000	18,825,719	15,254,730
REALTY INCOME CORP	5.63	10/13/2032	21,000,000	21,038,236	21,272,580
REALTY INCOME CORP	2.70	2/15/2032	12,500,000	11,678,131	10,393,000
REGENCY CENTERS LP	5.25	1/15/2034	10,000,000	9,886,063	9,739,800
REGENERON PHARMACEUTICAL	2.80	9/15/2050	12,692,000	12,412,903	7,779,815
REGENERON PHARMACEUTICAL	1.75	9/15/2030	10,207,000	9,292,177	8,400,769
REGIONS BANK	6.45	6/26/2037	9,000,000	8,965,805	9,172,440
REINSURANCE GRP OF AMER	5.75	9/15/2034	10,000,000	9,929,625	9,965,100
REINSURANCE GRP OF AMER	6.00	9/15/2033	5,000,000	5,067,753	5,091,300
RENAISSANCERE HOLDINGS L	5.75	6/5/2033	42,500,000	41,111,638	42,541,225
REPUBLIC SERVICES INC	5.70	5/15/2041	1,374,000	1,746,288	1,387,314
REPUBLIC SERVICES INC	5.20	11/15/2034	29,000,000	28,919,967	28,825,420
REPUBLIC SERVICES INC	5.00	4/1/2034	15,000,000	14,932,136	14,683,200
REPUBLIC SERVICES INC	5.00	12/15/2033	19,000,000	18,898,043	18,589,030
REVVITY INC	2.55	3/15/2031	13,500,000	13,494,016	11,297,340
REWORLD HOLDING CORP	4.88	12/1/2029	18,000,000	16,279,464	16,443,720
REXFORD INDUSTRIAL REALT	2.15	9/1/2031	3,250,000	2,646,799	2,589,828
REXFORD INDUSTRIAL REALT	2.13	12/1/2030	28,519,000	28,265,312	23,372,746
RHP HOTEL PPTY/RHP FINAN	6.50	4/1/2032	38,921,000	38,846,615	38,915,940
RHP HOTEL PPTY/RHP FINAN	4.50	2/15/2029	28,154,000	25,996,504	26,396,627
RHP HOTEL PPTY/RHP FINAN	4.75	10/15/2027	27,354,000	26,163,554	26,354,211
RINGCENTRAL INC	8.50	8/15/2030	4,000,000	3,974,088	4,176,520
RIO TINTO FIN USA LTD	2.75	11/2/2051	2,000,000	1,389,769	1,239,140
RIO TINTO FIN USA PLC	5.13	3/9/2053	50,000,000	50,623,418	47,053,000
RIO TINTO FIN USA PLC	5.00	3/9/2033	9,000,000	9,148,357	8,959,320
RITCHIE BROS HLDGS INC	7.75	3/15/2031	43,641,000	45,266,466	45,624,047

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RITCHIE BROS HLDGS INC	6.75	3/15/2028	9,107,000	9,219,850	9,279,396
RITE AID CORP	8.00	11/15/2026	7,782,000	5,152,002	3,275,599
RITE AID CORP	1.00	10/18/2024	12,965	1,188	0
RITE AID CORP	8.00	10/18/2024	972,000	448,882	396,090
RITHM CAPITAL CORP	8.00	4/1/2029	11,500,000	11,258,114	11,177,080
RITHM CAPITAL CORP	6.25	10/15/2025	1,984,000	1,911,837	1,969,636
RLJ LODGING TRUST LP	4.00	9/15/2029	17,481,000	15,749,994	15,470,685
RLJ LODGING TRUST LP	3.75	7/1/2026	16,309,000	15,830,731	15,502,194
ROBLOX CORP	3.88	5/1/2030	38,532,000	34,626,269	34,255,333
ROCHE HOLDINGS INC	5.22	3/8/2054	27,000,000	27,043,640	26,469,720
ROCHE HOLDINGS INC	4.99	3/8/2034	20,000,000	20,000,000	19,816,200
ROCKCLIFF ENERGY II LLC	5.50	10/15/2029	24,500,000	23,075,951	22,933,470
ROCKET SOFTWARE INC	9.00	11/28/2028	12,450,000	12,490,719	12,678,956
ROCKET SOFTWARE, INC.	1.00	11/28/2028	5,471,219	5,416,506	5,486,374
ROCKETMTGE CO ISSUER INC	4.00	10/15/2033	32,512,000	27,864,634	27,402,414
ROCKETMTGE CO ISSUER INC	3.88	3/1/2031	54,147,000	47,126,777	47,186,945
ROCKETMTGE CO ISSUER INC	3.63	3/1/2029	29,818,000	26,596,726	27,092,933
ROCKETMTGE CO ISSUER INC	2.88	10/15/2026	36,051,000	33,736,719	33,623,686
ROCKIES EXPRESS PIPELINE	6.88	4/15/2040	18,275,000	17,483,638	17,477,114
ROCKIES EXPRESS PIPELINE	4.95	7/15/2029	23,270,000	21,813,943	21,906,611
ROCKIES EXPRESS PIPELINE	3.60	5/15/2025	450,000	443,676	439,556
ROGERS COMMUNICATIONS IN	1.00	3/15/2082	10,500,000	9,759,520	10,052,910
ROGERS COMMUNICATIONS IN	4.55	3/15/2052	18,500,000	15,401,208	15,084,715
ROGERS COMMUNICATIONS IN	5.30	2/15/2034	25,000,000	24,773,351	24,526,250
ROGERS COMMUNICATIONS IN	3.80	3/15/2032	53,500,000	53,257,799	47,811,880
ROLLER BEARING CO OF AME	4.38	10/15/2029	11,150,000	10,355,454	10,268,370
ROYAL BANK OF CANADA	5.00	5/2/2033	30,000,000	29,944,158	29,579,700
ROYAL CARIBBEAN CRUISES	6.25	3/15/2032	33,280,000	33,388,042	33,531,264
ROYAL CARIBBEAN CRUISES	7.25	1/15/2030	4,513,000	4,520,513	4,673,076
ROYAL CARIBBEAN CRUISES	9.25	1/15/2029	40,450,000	42,253,290	43,196,151
ROYAL CARIBBEAN CRUISES	5.50	4/1/2028	53,961,000	51,726,596	53,283,789
ROYAL CARIBBEAN CRUISES	3.70	3/15/2028	400,000	354,845	373,888
ROYAL CARIBBEAN CRUISES	5.38	7/15/2027	28,797,000	27,886,438	28,365,333
ROYAL CARIBBEAN CRUISES	5.50	8/31/2026	13,000,000	12,584,121	12,839,320
ROYAL CARIBBEAN CRUISES	4.25	7/1/2026	6,955,000	6,799,424	6,731,119
ROYALTY PHARMA PLC	5.90	9/2/2054	15,000,000	14,643,230	14,469,300
ROYALTY PHARMA PLC	3.35	9/2/2051	22,000,000	21,516,481	14,064,380
ROYALTY PHARMA PLC	3.55	9/2/2050	16,000,000	10,823,848	10,748,000
ROYALTY PHARMA PLC	3.30	9/2/2040	93,330,000	88,852,652	67,396,393
ROYALTY PHARMA PLC	2.20	9/2/2030	18,300,000	18,129,023	15,259,272
RPM INTERNATIONAL INC	2.95	1/15/2032	5,970,000	5,744,055	4,994,024
RTX CORP	5.38	2/27/2053	10,500,000	10,905,141	9,970,590
RTX CORP	3.03	3/15/2052	24,500,000	22,663,337	15,623,650
RTX CORP	2.82	9/1/2051	10,000,000	8,700,049	6,084,000
RTX CORP	3.13	7/1/2050	29,560,000	29,626,666	19,415,599
RTX CORP	4.05	5/4/2047	17,866,000	17,462,407	14,045,892
RTX CORP	4.35	4/15/2047	13,615,000	15,995,110	11,211,408
RTX CORP	4.50	6/1/2042	48,126,000	52,292,006	41,755,080
RTX CORP	4.88	10/15/2040	3,000,000	3,657,062	2,735,250
RTX CORP	4.45	11/16/2038	35,073,000	39,704,692	31,038,202
RTX CORP	6.10	3/15/2034	4,000,000	4,249,298	4,212,000
RTX CORP	5.15	2/27/2033	9,500,000	9,824,716	9,399,965
RYAN SPECIALTY GROUP	4.38	2/1/2030	100,000	100,000	92,867

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S+P GLOBAL INC	3.90	3/1/2062	16,000,000	15,578,178	11,875,680
S+P GLOBAL INC	3.70	3/1/2052	26,000,000	25,202,076	19,619,080
S+P GLOBAL INC	5.25	9/15/2033	11,500,000	11,514,154	11,602,580
S+P GLOBAL INC	2.90	3/1/2032	3,000,000	2,932,085	2,592,990
SABRE GLBL INC	11.25	12/15/2027	14,400,000	13,289,155	13,993,200
SABRE GLBL INC	8.63	6/1/2027	18,292,000	16,486,658	16,901,808
SALESFORCE INC	3.05	7/15/2061	4,000,000	2,679,128	2,469,400
SALESFORCE INC	2.90	7/15/2051	82,000,000	75,645,811	52,834,240
SALESFORCE INC	2.70	7/15/2041	12,000,000	11,073,575	8,386,080
SALLY HOLDINGS/SALLY CAP	6.75	3/1/2032	4,675,000	4,670,517	4,618,246
SAMRUK KAZYNA JSC	2.00	10/28/2026	26,400,000	24,456,259	24,279,750
SAN DIEGO G + E	5.55	4/15/2054	20,000,000	19,798,669	19,566,800
SAN DIEGO G + E	5.35	4/1/2053	38,500,000	38,586,780	36,392,510
SAN DIEGO G + E	3.70	3/15/2052	10,500,000	10,356,697	7,575,435
SAN DIEGO G + E	3.75	6/1/2047	3,725,000	3,462,691	2,776,131
SAN DIEGO G + E	3.00	3/15/2032	22,000,000	21,952,092	18,962,460
SANCHEZ ENERGY CORP	6.13	1/15/2023	1,800,000	1,800,000	9,000
SANCHEZ ENERGY CORP	7.75	6/15/2021	3,400,000	3,400,000	144,500
SANTANDER HOLDINGS USA	1.00	11/9/2031	24,000,000	24,000,000	25,996,080
SANTANDER UK GROUP HLDGS	1.00	3/15/2032	13,500,000	13,215,854	11,355,120
SATURN OIL + GAS INC	9.63	6/15/2029	4,725,000	4,737,276	4,773,479
SBA COMMUNICATIONS CORP	3.13	2/1/2029	43,302,000	38,949,423	38,640,540
SBA COMMUNICATIONS CORP	3.88	2/15/2027	42,981,000	41,107,129	40,962,612
SC GAMES HOLDIN/US FINCO	6.63	3/1/2030	40,999,000	37,850,074	39,966,235
SCHLUMBERGER INVESTMENT	5.00	6/1/2034	30,000,000	29,582,464	29,520,000
SCIH SALT HOLDINGS INC	6.63	5/1/2029	325,000	296,950	305,646
SCIH SALT HOLDINGS INC	4.88	5/1/2028	30,275,000	28,176,090	28,116,090
SCIL IV LLC / SCIL USA H	5.38	11/1/2026	15,625,000	14,982,501	15,087,188
SCOTTS MIRACLE GRO CO	4.38	2/1/2032	1,050,000	888,095	904,145
SCOTTS MIRACLE GRO CO	4.00	4/1/2031	5,260,000	4,176,004	4,536,540
SCOTTS MIRACLE GRO CO	4.50	10/15/2029	6,785,000	5,916,082	6,198,640
SCRIPPS ESCROW II INC	3.88	1/15/2029	9,686,000	8,286,104	6,739,228
SCRIPPS ESCROW INC	5.88	7/15/2027	1,950,000	1,670,902	1,178,678
SEAGATE HDD CAYMAN	9.63	12/1/2032	34,492,865	37,616,547	39,316,002
SEAGATE HDD CAYMAN	8.50	7/15/2031	8,790,000	9,100,705	9,456,897
SEAGATE HDD CAYMAN	8.25	12/15/2029	12,744,000	13,269,501	13,667,940
SEAGATE HDD CAYMAN	4.09	6/1/2029	9,400,000	8,461,177	8,701,298
SEAGATE HDD CAYMAN	4.88	6/1/2027	10,000,000	9,745,546	9,742,600
SEALED AIR/SEALED AIR US	6.13	2/1/2028	24,815,000	24,693,750	24,883,738
SEAWORLD PARKS + ENTERTA	5.25	8/15/2029	10,926,000	10,353,375	10,317,750
SELECT MEDICAL CORP	6.25	8/15/2026	55,298,000	55,275,098	55,595,503
SENSATA TECH INC	4.38	2/15/2030	250,000	245,600	229,883
SENSATA TECHNOLOGIES BV	5.88	9/1/2030	18,832,000	18,454,460	18,422,216
SENSATA TECHNOLOGIES BV	4.00	4/15/2029	37,715,000	35,111,142	34,648,393
SENSATA TECHNOLOGIES BV	5.00	10/1/2025	12,326,000	12,212,592	12,435,948
SENSATA TECHNOLOGIES INC	6.63	7/15/2032	18,797,000	18,830,475	18,929,143
SENSATA TECHNOLOGIES INC	3.75	2/15/2031	24,997,000	21,990,666	21,803,383
SENTARA HEALTHCARE	2.93	11/1/2051	5,000,000	5,000,000	3,325,500
SERVICE CORP INTL	4.00	5/15/2031	25,155,000	22,277,008	22,429,204
SERVICE CORP INTL	3.38	8/15/2030	28,171,000	24,734,631	24,556,097
SERVICE CORP INTL	5.13	6/1/2029	16,159,000	15,753,096	15,726,908
SERVICE CORP INTL	4.63	12/15/2027	15,480,000	14,918,667	14,998,417
SERVICE PROPERTIES TRUST	8.88	6/15/2032	7,200,000	7,035,675	6,710,544

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SERVICE PROPERTIES TRUST	8.63	11/15/2031	18,302,000	18,733,489	19,082,214
SERVICE PROPERTIES TRUST	8.38	6/15/2029	9,300,000	9,191,091	9,145,899
SERVICE PROPERTIES TRUST	5.50	12/15/2027	725,000	726,788	673,453
SERVICE PROPERTIES TRUST	5.25	2/15/2026	1,325,000	1,317,494	1,282,666
SHEA HOMES LP/FNDG CP	4.75	4/1/2029	1,075,000	1,078,485	999,782
SHELL INTERNATIONAL FIN	3.00	11/26/2051	23,500,000	17,215,833	15,379,340
SHELL INTERNATIONAL FIN	3.25	4/6/2050	87,000,000	83,745,815	60,465,870
SHELL INTERNATIONAL FIN	3.75	9/12/2046	13,612,000	14,049,274	10,529,426
SHELL INTERNATIONAL FIN	4.00	5/10/2046	6,000,000	5,188,406	4,829,760
SHELL INTERNATIONAL FIN	4.38	5/11/2045	13,800,000	14,913,924	11,783,544
SHELL INTERNATIONAL FIN	4.55	8/12/2043	5,385,000	6,119,809	4,794,481
SHELL INTERNATIONAL FIN	2.88	11/26/2041	38,813,000	36,525,482	27,609,628
SHELL INTERNATIONAL FIN	6.38	12/15/2038	5,000,000	5,651,362	5,510,000
SHELL INTERNATIONAL FIN	4.13	5/11/2035	7,000,000	6,691,060	6,416,340
SHERWIN WILLIAMS CO	4.50	6/1/2047	3,000,000	2,600,863	2,532,630
SHERWIN WILLIAMS CO	2.20	3/15/2032	1,000,000	817,604	812,460
SHIFT4 PAYMENTS LLC/FIN	4.63	11/1/2026	5,003,000	4,972,644	4,847,006
SILGAN HOLDINGS INC	4.13	2/1/2028	15,600,000	14,891,861	14,716,884
SIMMONS FOOD INC/SIMMONS	4.63	3/1/2029	47,950,000	42,314,872	42,247,786
SIMON PROPERTY GROUP LP	6.65	1/15/2054	27,000,000	26,906,320	29,708,910
SIMON PROPERTY GROUP LP	5.85	3/8/2053	5,000,000	4,985,156	4,968,550
SIMON PROPERTY GROUP LP	3.25	9/13/2049	5,000,000	5,050,307	3,352,750
SIMON PROPERTY GROUP LP	6.25	1/15/2034	5,000,000	5,301,321	5,273,600
SIMON PROPERTY GROUP LP	5.50	3/8/2033	36,500,000	36,374,405	36,702,210
SIMON PROPERTY GROUP LP	2.65	2/1/2032	13,250,000	12,693,906	11,056,993
SIMON PROPERTY GROUP LP	2.20	2/1/2031	5,000,000	4,854,531	4,131,550
SINCLAIR TELEVISION GROU	4.13	12/1/2030	13,375,000	10,561,003	8,961,250
SINCLAIR TELEVISION GROU	5.50	3/1/2030	3,595,000	2,342,049	2,179,253
SIRIUS XM RADIO INC	3.88	9/1/2031	54,036,000	44,978,463	44,105,804
SIRIUS XM RADIO INC	4.13	7/1/2030	37,655,000	32,746,764	32,166,407
SIRIUS XM RADIO INC	5.50	7/1/2029	46,124,000	43,962,700	43,334,882
SIRIUS XM RADIO INC	4.00	7/15/2028	76,818,000	69,907,203	69,399,686
SIRIUS XM RADIO INC	5.00	8/1/2027	63,691,000	61,247,421	60,943,370
SIRIUS XM RADIO INC	3.13	9/1/2026	2,800,000	2,629,706	2,635,108
SITIO ROYAL OP / SIT FIN	7.88	11/1/2028	6,850,000	7,021,970	7,081,599
SIX FLAGS ENTER / THEME	6.63	5/1/2032	37,786,000	37,824,295	38,396,622
SIX FLAGS ENTERTAINMENT	7.25	5/15/2031	30,666,000	30,095,393	31,166,162
SIX FLAGS ENTERTAINMENT	5.50	4/15/2027	11,999,000	11,603,999	11,870,851
SIX FLAGS THEME PARKS	7.00	7/1/2025	3,877,000	3,925,904	3,885,491
SIZZLING PLATT/FIN CO	8.50	11/28/2025	2,100,000	2,072,317	2,115,288
SK INVICTUS INTERMEDIATE	5.00	10/30/2029	13,100,000	11,310,806	11,861,526
SLM CORP	3.13	11/2/2026	18,575,000	17,385,609	17,330,661
SLM CORP	4.20	10/29/2025	12,300,000	11,914,526	11,952,279
SM ENERGY CO	6.50	7/15/2028	6,408,000	6,401,989	6,357,889
SM ENERGY CO	6.63	1/15/2027	4,000,000	3,993,923	3,984,680
SM ENERGY CO	6.75	9/15/2026	2,679,000	2,637,023	2,676,589
SMURFIT KAPPA TREASURY	5.78	4/3/2054	5,000,000	5,000,000	4,965,200
SMURFIT KAPPA TREASURY	5.44	4/3/2034	10,000,000	10,000,000	9,907,300
SMYRNA READY MIX CONCRET	8.88	11/15/2031	17,103,000	17,889,631	18,144,060
SMYRNA READY MIX CONCRET	6.00	11/1/2028	21,565,000	21,244,906	21,067,280
SOCIETE GENERALE	7.37	1/10/2053	3,000,000	3,156,394	2,958,450
SOLARIS MIDSTREAM HOLDIN	7.63	4/1/2026	1,000,000	1,006,827	1,004,770
SONIC AUTOMOTIVE INC	4.88	11/15/2031	10,940,000	9,674,779	9,622,715

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SONIC AUTOMOTIVE INC	4.63	11/15/2029	23,575,000	21,241,828	21,295,533
SOTERA HEALTH HLDGS LLC	7.38	6/1/2031	22,385,000	22,384,535	22,444,096
SOTERA HEALTH HOLDINGS LLC	1.00	5/30/2031	19,075,000	18,979,625	19,011,480
SOTHEBY S	7.38	10/15/2027	17,400,000	16,385,667	14,530,566
SOTHEBY S/BIDFAIR HLD	5.88	6/1/2029	400,000	400,000	298,144
SOUTHERN CAL EDISON	5.75	4/15/2054	20,000,000	19,888,253	19,560,400
SOUTHERN CAL EDISON	5.88	12/1/2053	50,000,000	49,133,121	49,897,000
SOUTHERN CAL EDISON	2.95	2/1/2051	3,500,000	2,699,622	2,165,485
SOUTHERN CAL EDISON	3.65	2/1/2050	24,250,000	23,402,237	17,240,295
SOUTHERN CAL EDISON	4.13	3/1/2048	7,100,000	7,888,891	5,513,150
SOUTHERN CAL EDISON	4.00	4/1/2047	98,872,000	92,031,352	75,665,753
SOUTHERN CAL EDISON	4.65	10/1/2043	3,000,000	3,336,349	2,578,260
SOUTHERN CAL EDISON	5.20	6/1/2034	15,000,000	14,933,090	14,641,200
SOUTHERN CAL EDISON	5.95	11/1/2032	26,500,000	26,576,356	27,388,015
SOUTHERN CALIF GAS CO	3.95	2/15/2050	4,500,000	4,532,856	3,406,770
SOUTHERN CO	5.20	6/15/2033	52,000,000	51,790,197	51,119,640
SOUTHERN CO GAS CAPITAL	3.15	9/30/2051	15,000,000	14,926,485	9,407,400
SOUTHERN COPPER CORP	5.88	4/23/2045	5,000,000	5,148,939	4,932,450
SOUTHERN COPPER CORP	5.25	11/8/2042	3,000,000	2,919,079	2,793,030
SOUTHERN COPPER CORP	6.75	4/16/2040	1,000,000	1,096,697	1,087,330
SOUTHERN COPPER CORP	7.50	7/27/2035	14,850,000	18,578,330	17,213,081
SOUTHERN GAS CORRIDOR	6.88	3/24/2026	90,800,000	92,304,265	91,424,250
SOUTHWEST AIRLINES CO	2.63	2/10/2030	10,146,000	10,185,557	8,788,059
SOUTHWEST GAS CORP	4.15	6/1/2049	10,200,000	10,278,099	7,717,320
SOUTHWESTERN ELEC POWER	3.90	4/1/2045	7,600,000	7,396,696	5,643,076
SOUTHWESTERN ENERGY CO	4.75	2/1/2032	42,091,000	39,237,091	38,659,321
SOUTHWESTERN ENERGY CO	5.38	3/15/2030	36,742,000	35,280,399	35,500,120
SOUTHWESTERN ENERGY CO	5.38	2/1/2029	24,422,000	23,565,751	23,681,525
SOUTHWESTERN ENERGY CO	8.38	9/15/2028	1,550,000	1,584,587	1,602,933
SOUTHWESTERN ENERGY CO	5.95	1/23/2025	2,015,000	2,017,599	2,008,008
SOUTHWESTERN PUBLIC SERV	6.00	6/1/2054	10,000,000	9,925,969	9,999,600
SPECIALTY BUILDING PRODU	6.38	9/30/2026	15,750,000	15,396,165	15,478,470
SPECTRA ENERGY PARTNERS	4.50	3/15/2045	45,705,000	44,361,219	37,175,533
SPECTRUM BRANDS INC	3.88	3/15/2031	2,005,000	1,712,291	1,673,954
SPIRIT AEROSYSTEMS INC	9.75	11/15/2030	23,452,000	23,926,005	25,865,445
SPIRIT AEROSYSTEMS INC	9.38	11/30/2029	22,964,000	24,054,652	24,727,865
SPIRIT LOYALTY KY LTD/IP	8.00	9/20/2025	43,567,000	39,149,875	31,626,291
SPRINT CAPITAL CORP	8.75	3/15/2032	23,695,000	27,462,552	28,493,711
SPX FLOW INC	8.75	4/1/2030	1,700,000	1,756,860	1,747,821
SS+C TECHNOLOGIES INC	6.50	6/1/2032	34,451,000	34,519,146	34,758,992
SS+C TECHNOLOGIES INC	5.50	9/30/2027	63,670,000	62,200,226	62,724,501
STANDARD INDUSTRIES INC	3.38	1/15/2031	37,746,000	31,768,756	31,777,980
STANDARD INDUSTRIES INC	4.38	7/15/2030	49,280,000	44,161,163	44,520,045
STANDARD INDUSTRIES INC	4.75	1/15/2028	40,882,000	39,303,737	38,980,987
STANDARD INDUSTRIES INC	5.00	2/15/2027	30,852,000	30,089,759	29,980,122
STAPLES INC	12.75	1/15/2030	505,216	485,041	393,124
STAPLES INC	10.75	9/1/2029	43,040,000	42,231,757	40,915,976
STAR PARENT INC	9.00	10/1/2030	42,961,000	43,906,949	45,150,293
STAR PARENT, INC.	1.00	9/27/2030	3,167,063	3,119,557	3,162,375
STARBUCKS CORP	3.50	11/15/2050	5,000,000	3,784,638	3,518,750
STARBUCKS CORP	4.45	8/15/2049	35,160,000	36,795,361	28,943,712
STARBUCKS CORP	4.50	11/15/2048	8,142,000	9,518,166	6,794,906
STARBUCKS CORP	4.30	6/15/2045	4,000,000	4,569,046	3,290,000

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STARBUCKS CORP	5.00	2/15/2034	5,000,000	4,915,847	4,885,400
STARWOOD PROPERTY TRUST	7.25	4/1/2029	8,017,000	8,077,682	8,103,984
STARWOOD PROPERTY TRUST	4.38	1/15/2027	11,100,000	10,231,431	10,518,249
STATE OF MINAS GERAIS	5.33	2/15/2028	7,184,800	7,109,012	7,081,519
STATE OIL CO OF THE AZER	6.95	3/18/2030	38,000,000	39,011,344	38,855,000
STATE STREET CORP	1.00	11/21/2034	15,000,000	15,000,000	15,572,550
STATE STREET CORP	1.00	5/18/2034	18,500,000	18,500,000	18,293,725
STATE STREET CORP	1.00	8/4/2033	20,000,000	19,342,688	18,526,800
STATE STREET CORP	1.00	5/13/2033	17,500,000	17,701,816	16,551,850
STATION CASINOS LLC	6.63	3/15/2032	14,845,000	14,787,201	14,780,721
STATION CASINOS LLC	4.63	12/1/2031	22,215,000	19,555,659	19,824,888
STATION CASINOS LLC	1.00	3/14/2031	2,945,000	2,948,681	2,941,584
STATION CASINOS LLC	4.50	2/15/2028	26,355,000	24,738,473	24,784,506
STERICYCLE INC	3.88	1/15/2029	13,300,000	12,261,481	12,422,466
STERIS PLC	3.75	3/15/2051	11,810,000	9,843,402	8,585,043
STERIS PLC	2.70	3/15/2031	27,500,000	27,065,342	23,428,075
STONEX GROUP INC	7.88	3/1/2031	9,125,000	9,266,096	9,412,529
STORE CAPITAL LLC	2.70	12/1/2031	25,000,000	24,552,638	20,038,000
STORE CAPITAL LLC	2.75	11/18/2030	23,500,000	23,439,489	19,454,240
STORE CAPITAL LLC	4.63	3/15/2029	6,000,000	6,022,318	5,668,320
STRATHCONA RESOURCES	6.88	8/1/2026	17,550,000	16,977,389	17,370,639
SUBURBAN PROPANE PARTNRS	5.00	6/1/2031	10,475,000	9,481,795	9,422,263
SUCI SECOND INVEST CO	6.00	10/25/2028	5,000,000	5,124,292	5,132,813
SUMITOMO MITSUI FINL GRP	6.18	7/13/2043	20,000,000	19,960,415	21,821,600
SUMITOMO MITSUI FINL GRP	3.05	1/14/2042	24,000,000	24,000,000	17,950,800
SUMMIT MATERIALS LLC/FIN	7.25	1/15/2031	26,029,000	26,389,961	26,954,331
SUMMIT MATERIALS LLC/FIN	5.25	1/15/2029	21,868,000	21,122,507	21,194,247
SUMMIT MID HLDS LLC / FI	1.00	10/15/2026	8,485,000	8,560,534	8,724,192
SUNCOKE ENERGY INC	4.88	6/30/2029	10,400,000	9,281,587	9,427,808
SUNCOR ENERGY INC	3.75	3/4/2051	28,820,000	28,431,198	20,684,979
SUNCOR ENERGY INC	6.85	6/1/2039	1,000,000	1,299,755	1,077,000
SUNCOR ENERGY INC	6.50	6/15/2038	3,000,000	3,171,184	3,142,410
SUNCOR ENERGY INC	6.80	5/15/2038	2,800,000	3,411,209	2,988,076
SUNCOR ENERGY INC	5.95	12/1/2034	17,200,000	17,992,423	17,568,940
SUNOCO LP	7.25	5/1/2032	25,105,000	25,420,882	25,955,306
SUNOCO LP	7.00	5/1/2029	22,600,000	22,733,237	23,170,650
SUNOCO LP/FINANCE CORP	4.50	4/30/2030	25,805,000	23,564,502	23,884,076
SUNOCO LP/FINANCE CORP	4.50	5/15/2029	24,176,000	22,459,262	22,643,242
SUNOCO LP/FINANCE CORP	7.00	9/15/2028	4,700,000	4,695,780	4,818,346
SUNOCO LP/FINANCE CORP	5.88	3/15/2028	3,675,000	3,753,701	3,659,271
SUNOCO LP/FINANCE CORP	6.00	4/15/2027	23,421,000	23,206,145	23,417,253
SUPERIOR PLUS/GEN PRTNR	4.50	3/15/2029	20,977,000	19,117,859	19,260,872
SURGERY CENTER HOLDINGS	7.25	4/15/2032	5,100,000	5,100,000	5,165,025
SYNCHRONY FINANCIAL	7.25	2/2/2033	17,400,000	16,434,432	17,361,720
SYNIVERSE HOLDINGS, LLC	1.00	5/13/2027	7,488,091	7,317,405	7,269,663
SYSCO CORPORATION	6.60	4/1/2050	36,200,000	43,552,768	40,315,578
SYSCO CORPORATION	4.45	3/15/2048	18,750,000	19,147,827	15,584,250
SYSCO CORPORATION	4.50	4/1/2046	12,950,000	13,627,084	10,895,871
SYSCO CORPORATION	4.85	10/1/2045	8,741,000	9,603,937	7,741,292
SYSCO CORPORATION	5.38	9/21/2035	2,250,000	2,648,428	2,237,423
SYSCO CORPORATION	6.00	1/17/2034	10,000,000	9,909,586	10,491,400
T MOBILE USA INC	5.80	9/15/2062	10,000,000	9,935,240	9,902,900
T MOBILE USA INC	3.60	11/15/2060	12,500,000	9,262,517	8,423,750

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T MOBILE USA INC	6.00	6/15/2054	10,000,000	9,900,049	10,352,900
T MOBILE USA INC	5.65	1/15/2053	91,000,000	92,343,458	89,721,450
T MOBILE USA INC	3.40	10/15/2052	17,500,000	17,423,357	11,944,800
T MOBILE USA INC	4.50	4/15/2050	4,820,000	5,409,132	4,024,845
T MOBILE USA INC	3.00	2/15/2041	62,200,000	61,149,764	44,451,230
T MOBILE USA INC	4.38	4/15/2040	68,665,000	75,568,006	59,500,282
T MOBILE USA INC	5.15	4/15/2034	15,000,000	14,891,889	14,739,000
T MOBILE USA INC	5.05	7/15/2033	57,000,000	56,955,659	55,755,690
T MOBILE USA INC	5.20	1/15/2033	10,000,000	9,986,859	9,896,600
T MOBILE USA INC	2.70	3/15/2032	13,000,000	12,969,775	10,870,340
T MOBILE USA INC	2.25	11/15/2031	46,000,000	46,144,165	37,593,500
T MOBILE USA INC	3.50	4/15/2031	21,350,000	22,303,753	19,187,886
TAKEDA PHARMACEUTICAL	5.65	7/5/2054	10,000,000	9,957,000	9,806,200
TAKEDA PHARMACEUTICAL	3.18	7/9/2050	4,000,000	2,913,670	2,646,960
TAKEDA PHARMACEUTICAL	3.03	7/9/2040	40,965,000	41,107,015	29,657,841
TALEN ENERGY SUPPLY LLC	8.63	6/1/2030	30,850,000	32,209,822	32,918,493
TALLGRASS NRG PRTNR/FIN	6.00	9/1/2031	11,521,000	10,190,450	10,785,154
TALLGRASS NRG PRTNR/FIN	6.00	12/31/2030	19,112,000	17,526,641	17,821,176
TALLGRASS NRG PRTNR/FIN	7.38	2/15/2029	23,065,000	23,114,662	23,178,710
TALLGRASS NRG PRTNR/FIN	5.50	1/15/2028	24,026,000	22,623,196	23,004,174
TALOS PRODUCTION INC	9.38	2/1/2031	7,925,000	8,106,876	8,367,770
TALOS PRODUCTION INC	9.00	2/1/2029	7,550,000	7,674,875	7,926,217
TAPESTRY INC	7.85	11/27/2033	24,500,000	25,939,471	25,775,715
TARGA RESOURCES CORP	6.50	2/15/2053	40,424,000	40,853,761	42,476,731
TARGA RESOURCES CORP	6.50	3/30/2034	30,000,000	29,985,648	31,756,500
TARGA RESOURCES CORP	6.13	3/15/2033	18,500,000	18,780,483	19,030,950
TARGA RESOURCES PARTNERS	4.00	1/15/2032	8,604,000	7,425,902	7,728,113
TARGA RESOURCES PARTNERS	4.88	2/1/2031	17,493,000	17,370,453	16,680,625
TARGA RESOURCES PARTNERS	5.50	3/1/2030	17,501,000	18,156,584	17,392,494
TARGET CORP	4.80	1/15/2053	26,234,000	25,753,850	23,804,469
TARGET CORP	2.95	1/15/2052	12,000,000	9,473,902	7,738,800
TARGET CORP	4.00	7/1/2042	1,000,000	1,177,112	842,250
TARGET CORP	4.40	1/15/2033	9,200,000	9,061,777	8,833,380
TARGET CORP	4.50	9/15/2032	11,000,000	10,984,120	10,597,950
TASEKO MINES LTD	8.25	5/1/2030	10,125,000	10,280,359	10,387,845
TAYLOR MORRISON COMM	5.13	8/1/2030	14,225,000	13,409,247	13,633,951
TAYLOR MORRISON COMM	5.88	6/15/2027	17,747,000	17,564,261	17,661,459
TC ZIRAAT BANKASI AS	8.00	1/16/2029	35,000,000	34,907,708	35,425,150
TD SYNNEX CORP	6.10	4/12/2034	7,000,000	6,992,879	7,020,020
TD SYNNEX CORP	2.65	8/9/2031	3,000,000	2,982,877	2,467,680
TEACHERS INSUR + ANNUITY	4.27	5/15/2047	14,435,000	14,543,010	11,553,918
TEACHERS INSUR + ANNUITY	4.90	9/15/2044	17,148,000	17,934,349	15,210,276
TEGNA INC	5.00	9/15/2029	41,350,000	37,152,584	36,486,827
TEGNA INC	4.63	3/15/2028	18,250,000	17,142,820	16,523,550
TEGNA INC	4.75	3/15/2026	7,300,000	7,331,304	7,131,516
TELECOM ITALIA CAPITAL	7.20	7/18/2036	17,100,000	15,447,216	16,419,591
TELECOM ITALIA CAPITAL	6.38	11/15/2033	4,800,000	4,227,306	4,500,288
TELEFLEX INC	4.25	6/1/2028	14,266,000	13,758,808	13,438,429
TELEFLEX INC	4.63	11/15/2027	14,720,000	14,121,235	14,189,786
TELEFONICA EMISIONES SAU	4.90	3/6/2048	7,000,000	8,093,077	5,921,230
TELEFONICA EMISIONES SAU	5.21	3/8/2047	27,000,000	29,679,963	23,920,380
TELESAT CANADA/TELESAT L	5.63	12/6/2026	6,750,000	5,381,571	3,120,795
TELUS CORP	4.30	6/15/2049	9,112,000	9,008,434	7,188,001

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TEMPO ACQUISITION LLC/FI	5.75	6/1/2025	2,068,000	2,070,016	2,065,394
TEMPUR SEALY INTL INC	3.88	10/15/2031	20,161,000	17,402,676	17,039,674
TEMPUR SEALY INTL INC	4.00	4/15/2029	30,470,000	27,324,534	27,516,543
TENET HEALTHCARE CORP	6.75	5/15/2031	5,455,000	5,488,878	5,539,225
TENET HEALTHCARE CORP	6.13	6/15/2030	73,810,000	72,504,061	73,351,640
TENET HEALTHCARE CORP	4.38	1/15/2030	38,264,000	35,329,511	35,456,570
TENET HEALTHCARE CORP	4.25	6/1/2029	6,206,000	5,697,191	5,777,848
TENET HEALTHCARE CORP	6.13	10/1/2028	56,965,000	55,897,193	56,659,098
TENET HEALTHCARE CORP	4.63	6/15/2028	1,400,000	1,323,020	1,331,708
TENET HEALTHCARE CORP	5.13	11/1/2027	65,807,000	63,936,577	64,396,756
TENET HEALTHCARE CORP	6.25	2/1/2027	53,507,000	53,274,448	53,482,387
TENNECO INC	8.00	11/17/2028	31,090,000	27,746,186	28,278,531
TENNESSEE GAS PIPELINE	2.90	3/1/2030	8,468,000	8,477,275	7,396,205
TEREX CORP	5.00	5/15/2029	20,540,000	19,555,854	19,473,152
TERRAFORM POWER OPERATIN	4.75	1/15/2030	35,277,000	32,271,699	32,172,624
TERRAFORM POWER OPERATIN	5.00	1/31/2028	27,398,000	26,125,024	26,179,885
TEXAS COHLD TCEH	11.50	10/1/2020	4,650,000	4,650,000	0
TEXAS INSTRUMENTS INC	5.05	5/18/2063	42,000,000	41,678,510	38,940,720
TEXAS INSTRUMENTS INC	5.00	3/14/2053	8,000,000	8,343,520	7,492,080
TEXAS INSTRUMENTS INC	4.10	8/16/2052	7,000,000	6,915,148	5,707,170
TEXAS INSTRUMENTS INC	4.15	5/15/2048	10,800,000	10,690,276	8,952,552
TEXAS INSTRUMENTS INC	3.88	3/15/2039	500,000	459,320	436,375
TEXAS NATURAL GAS SECURITIZTN	5.17	4/1/2041	15,000,000	15,758,583	15,013,111
TEXTRON INC	2.45	3/15/2031	1,400,000	1,396,537	1,170,778
TGP HOLDINGS III LLC	1.00	6/29/2028	7,783,514	7,475,255	7,361,648
THERMO FISHER SCIENTIFIC	5.40	8/10/2043	32,000,000	32,000,000	31,950,400
THERMO FISHER SCIENTIFIC	2.80	10/15/2041	11,200,000	11,149,682	7,969,360
THERMO FISHER SCIENTIFIC	5.20	1/31/2034	5,000,000	5,059,539	5,026,950
THOR INDUSTRIES	4.00	10/15/2029	12,950,000	11,630,457	11,437,052
TIME WARNER CABLE LLC	4.50	9/15/2042	39,500,000	35,328,108	28,975,620
TIME WARNER CABLE LLC	5.50	9/1/2041	81,386,000	83,210,855	68,021,605
TIME WARNER CABLE LLC	6.75	6/15/2039	10,162,000	11,023,520	9,840,982
TIME WARNER CABLE LLC	7.30	7/1/2038	8,160,000	8,619,960	8,252,126
TIMKEN CO	4.13	4/1/2032	8,500,000	8,408,094	7,734,490
TK ELEVATOR US NEWCO INC	5.25	7/15/2027	10,869,000	10,349,490	10,537,713
TMS INTERNATIONAL CORP	6.25	4/15/2029	700,000	700,000	641,599
TOPAZ SOLAR FARMS LLC	5.75	9/30/2039	8,058,261	8,068,632	7,785,408
TOPBUILD CORP	4.13	2/15/2032	31,675,000	27,824,057	27,895,222
TOPGOLF CALLAWAY BRANDS CORP.	1.00	3/15/2030	3,255,390	3,263,529	3,261,218
TORONTO DOMINION BANK	4.46	6/8/2032	14,500,000	13,866,725	13,664,365
TOTALENERGIES CAP INTL	3.13	5/29/2050	57,900,000	55,490,538	39,142,137
TOTALENERGIES CAP INTL	3.46	7/12/2049	5,000,000	4,763,148	3,632,400
TOTALENERGIES CAP INTL	2.99	6/29/2041	6,000,000	5,488,665	4,357,740
TOTALENERGIES CAPITAL SA	5.64	4/5/2064	8,000,000	8,000,000	7,930,560
TOTALENERGIES CAPITAL SA	5.49	4/5/2054	20,000,000	20,000,000	19,734,600
TOTALENERGIES CAPITAL SA	5.15	4/5/2034	20,000,000	20,183,168	20,021,000
TOWNSQUARE MEDIA INC	6.88	2/1/2026	7,800,000	7,720,752	7,683,702
TOYOTA MOTOR CREDIT CORP	4.80	1/5/2034	17,000,000	16,636,950	16,508,870
TOYOTA MOTOR CREDIT CORP	5.10	3/21/2031	30,000,000	29,991,647	29,993,400
TOYOTA MOTOR CREDIT CORP	5.55	11/20/2030	24,000,000	23,941,096	24,653,760
TOYOTA MOTOR CREDIT CORP	3.38	4/1/2030	6,500,000	6,104,432	5,980,325
TRANE TECH FIN LTD	5.25	3/3/2033	15,500,000	15,940,555	15,599,975
TRANSCANADA PIPELINES	7.63	1/15/2039	4,000,000	4,590,165	4,663,880

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TRANSCONT GAS PIPE LINE	3.95	5/15/2050	33,248,000	32,761,429	25,175,386
TRANSCONT GAS PIPE LINE	4.60	3/15/2048	2,015,000	2,096,345	1,715,591
TRANSCONT GAS PIPE LINE	4.45	8/1/2042	9,630,000	9,902,839	8,380,026
TRANSCONT GAS PIPE LINE	5.40	8/15/2041	18,188,000	19,218,773	17,645,634
TRANSDIGM INC	6.63	3/1/2032	68,675,000	68,897,605	69,469,570
TRANSDIGM INC	7.13	12/1/2031	2,425,000	2,410,027	2,502,964
TRANSDIGM INC	6.88	12/15/2030	42,587,000	42,717,061	43,483,456
TRANSDIGM INC	1.00	3/22/2030	9,482,313	9,532,578	9,497,484
TRANSDIGM INC	6.38	3/1/2029	88,346,000	88,430,461	88,892,862
TRANSDIGM INC	4.63	1/15/2029	23,915,000	21,692,315	22,345,937
TRANSDIGM INC	1.00	8/24/2028	6,525,000	6,561,391	6,534,527
TRANSDIGM INC	6.75	8/15/2028	56,023,000	56,142,409	56,764,745
TRANSDIGM INC	5.50	11/15/2027	76,127,000	73,849,699	74,765,088
TRANSDIGM, INC.	1.00	2/28/2031	4,675,000	4,698,375	4,684,350
TRANSMONTAIGE PARTNERS	6.13	2/15/2026	2,817,000	2,773,564	2,753,618
TRANSNET SOC LTD	8.25	2/6/2028	23,000,000	22,573,086	22,892,188
TRANSOCEAN INC	6.80	3/15/2038	1,950,000	1,567,344	1,617,642
TRANSOCEAN INC	8.50	5/15/2031	12,248,000	12,234,745	12,235,874
TRANSOCEAN INC	8.75	2/15/2030	32,805,900	33,268,179	34,444,227
TRANSOCEAN INC	8.25	5/15/2029	45,427,000	45,524,997	45,516,491
TRANSOCEAN INC	8.00	2/1/2027	6,461,000	6,376,172	6,442,392
TRANSOCEAN POSEIDON LTD	6.88	2/1/2027	168,750	165,769	168,509
TRANSOCEAN TITAN FIN LTD	8.38	2/1/2028	23,791,000	24,188,299	24,540,417
TRAVEL + LEISURE CO	4.50	12/1/2029	19,700,000	17,610,535	18,119,272
TRAVEL + LEISURE CO	6.63	7/31/2026	17,850,000	17,863,876	17,985,660
TRAVELERS COS INC	3.05	6/8/2051	20,000,000	16,714,683	13,388,800
TRAVELERS COS INC	2.55	4/27/2050	1,000,000	670,893	608,660
TRAVELERS COS INC	4.10	3/4/2049	11,984,000	12,511,482	9,768,278
TRAVELERS COS INC	4.05	3/7/2048	10,884,000	11,266,675	8,859,249
TRAVELERS COS INC	4.00	5/30/2047	600,000	520,012	483,858
TRAVELERS COS INC	3.75	5/15/2046	12,800,000	12,553,914	10,026,112
TREEHOUSE FOODS INC	4.00	9/1/2028	10,500,000	9,520,669	9,419,445
TRINET GROUP INC	7.13	8/15/2031	850,000	850,000	862,674
TRINET GROUP INC	3.50	3/1/2029	10,100,000	9,132,150	8,991,626
TRINIDAD GEN UNLTD	5.25	11/4/2027	27,900,000	27,357,028	27,124,031
TRINITY HEALTH CORP	2.63	12/1/2040	4,000,000	4,000,000	2,823,920
TRINITY INDUSTRIES INC	7.75	7/15/2028	6,650,000	6,856,721	6,879,359
TRINSEO OP / TRINSEO FIN	5.38	9/1/2025	2,017,000	1,883,914	1,656,441
TRIPADVISOR INC	7.00	7/15/2025	10,850,000	10,839,500	10,867,903
TRITON CONTAINER/TAL INT	3.25	3/15/2032	23,500,000	22,786,225	19,273,760
TRITON WATER HOLDINGS IN	6.25	4/1/2029	14,325,000	13,041,832	13,805,862
TRITON WATER HOLDINGS INC.	1.00	3/31/2028	5,216,938	5,179,972	5,228,884
TRIUMPH GROUP INC	9.00	3/15/2028	26,048,000	26,527,411	27,329,562
TRIVIUM PACKAGING FIN	5.50	8/15/2026	300,000	297,664	294,084
TRONOX INC	4.63	3/15/2029	18,925,000	17,007,584	17,106,308
TRUIST FINANCIAL CORP	1.00	1/24/2035	20,000,000	20,000,000	19,916,600
TRUIST FINANCIAL CORP	1.00	6/8/2034	28,000,000	28,005,177	28,236,880
TRUIST FINANCIAL CORP	1.00	1/26/2034	24,000,000	23,060,960	22,973,280
TRUIST FINANCIAL CORP	1.00	7/28/2033	15,500,000	14,102,006	14,364,315
TRUIST INSURANCE HOLDINGS LLC	1.00	5/6/2031	3,200,000	3,196,125	3,202,848
TTM TECHNOLOGIES INC	4.00	3/1/2029	10,950,000	10,014,574	10,047,939
TURKIYE VARLIK FONU	8.25	2/14/2029	25,181,000	25,630,849	25,599,030
TWILIO INC	3.88	3/15/2031	15,356,000	13,499,176	13,510,516

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TWILIO INC	3.63	3/15/2029	10,196,000	9,157,888	9,193,121
TYCO ELECTRONICS GROUP S	7.13	10/1/2037	15,080,000	16,825,530	17,403,828
TYSON FOODS INC	5.10	9/28/2048	9,474,000	9,831,313	8,263,223
TYSON FOODS INC	4.55	6/2/2047	15,308,000	15,962,025	12,300,437
TYSON FOODS INC	5.15	8/15/2044	1,400,000	1,641,518	1,225,210
TYSON FOODS INC	4.88	8/15/2034	2,900,000	3,152,186	2,729,770
TYSON FOODS INC	5.70	3/15/2034	25,000,000	24,986,809	24,887,750
UBER TECHNOLOGIES INC	4.50	8/15/2029	50,269,000	47,889,999	47,897,811
UBER TECHNOLOGIES INC	6.25	1/15/2028	17,526,000	17,511,513	17,539,670
UBER TECHNOLOGIES INC	7.50	9/15/2027	38,152,000	38,763,517	38,892,530
UBER TECHNOLOGIES INC	8.00	11/1/2026	28,825,000	28,945,166	29,067,130
UBS GROUP AG	1.00	12/31/2099	19,500,000	18,990,907	15,826,200
UBS GROUP AG	1.00	11/15/2033	48,490,000	53,917,385	58,475,546
UBS GROUP AG	1.00	8/12/2033	2,500,000	2,565,666	2,624,575
UBS GROUP AG	1.00	5/14/2032	46,000,000	45,006,463	39,255,480
UBS GROUP AG	1.00	4/1/2031	4,000,000	4,275,644	3,731,240
UKG INC	6.88	2/1/2031	83,947,000	84,521,696	85,009,769
UKG, INC,	1.00	2/10/2031	2,840,000	2,840,000	2,849,230
UNDER ARMOUR INC	3.25	6/15/2026	10,150,000	9,763,698	9,635,903
UNIFRAX ESCROW ISS CORP	5.25	9/30/2028	7,175,000	6,206,127	3,928,671
UNILEVER CAPITAL CORP	5.00	12/8/2033	10,000,000	9,922,111	10,002,500
UNION PACIFIC CORP	4.10	9/15/2067	11,600,000	11,106,337	8,763,336
UNION PACIFIC CORP	2.97	9/16/2062	3,000,000	1,956,009	1,775,070
UNION PACIFIC CORP	3.84	3/20/2060	9,725,000	8,932,179	7,152,057
UNION PACIFIC CORP	3.95	8/15/2059	13,800,000	13,730,155	10,371,252
UNION PACIFIC CORP	4.95	5/15/2053	33,000,000	33,289,735	30,720,690
UNION PACIFIC CORP	3.50	2/14/2053	41,000,000	38,907,628	29,386,340
UNION PACIFIC CORP	4.95	9/9/2052	10,000,000	9,937,511	9,333,100
UNION PACIFIC CORP	2.95	3/10/2052	26,000,000	25,989,364	16,758,820
UNION PACIFIC CORP	3.80	10/1/2051	3,000,000	3,063,698	2,292,300
UNION PACIFIC CORP	3.25	2/5/2050	2,000,000	1,735,822	1,393,460
UNION PACIFIC CORP	4.00	4/15/2047	5,292,000	5,321,817	4,221,323
UNION PACIFIC CORP	4.05	3/1/2046	14,500,000	15,157,951	11,736,735
UNION PACIFIC CORP	3.20	5/20/2041	44,500,000	44,872,354	33,612,185
UNION PACIFIC CORP	3.55	8/15/2039	17,694,000	18,274,351	14,421,849
UNION PACIFIC CORP	3.60	9/15/2037	1,200,000	1,261,855	1,007,748
UNITED AIR 2018 1 AA PTT	3.50	9/1/2031	5,878,126	5,584,145	5,426,451
UNITED AIR 2019 2 AA PTT	2.70	11/1/2033	8,483,407	8,412,994	7,292,252
UNITED AIRLINES HOLDINGS	4.88	1/15/2025	740,000	737,259	734,776
UNITED AIRLINES INC	1.00	2/22/2031	1,995,000	1,985,025	1,996,776
UNITED AIRLINES INC	4.63	4/15/2029	68,176,000	64,461,897	63,526,397
UNITED AIRLINES INC	4.38	4/15/2026	77,911,000	76,390,356	75,300,202
UNITED NATURAL FOODS INC	6.75	10/15/2028	2,625,000	2,350,009	2,367,645
UNITED PARCEL SERVICE	5.05	3/3/2053	17,000,000	17,443,943	15,895,340
UNITED PARCEL SERVICE	5.30	4/1/2050	10,000,000	11,263,102	9,726,500
UNITED PARCEL SERVICE	3.75	11/15/2047	11,702,000	10,799,847	8,969,700
UNITED PARCEL SERVICE	3.40	11/15/2046	22,327,000	21,531,943	16,564,401
UNITED RENTALS NORTH AM	6.13	3/15/2034	21,510,000	21,420,288	21,427,187
UNITED RENTALS NORTH AM	3.75	1/15/2032	21,565,000	19,105,411	18,753,787
UNITED RENTALS NORTH AM	3.88	2/15/2031	31,941,000	28,679,738	28,515,328
UNITED RENTALS NORTH AM	4.00	7/15/2030	23,380,000	21,595,625	21,155,861
UNITED RENTALS NORTH AM	5.25	1/15/2030	9,666,000	9,316,459	9,356,881
UNITED RENTALS NORTH AM	4.88	1/15/2028	51,965,000	50,933,348	50,326,024

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UNITED RENTALS NORTH AM	5.50	5/15/2027	7,510,000	7,424,421	7,454,576
UNITED WHOLESALE MTGE LL	5.50	4/15/2029	27,196,000	24,800,561	25,828,041
UNITED WHOLESALE MTGE LL	5.75	6/15/2027	11,753,000	11,224,333	11,476,805
UNITED WHOLESALE MTGE LL	5.50	11/15/2025	19,666,000	19,263,734	19,548,987
UNITEDHEALTH GROUP INC	5.20	4/15/2063	42,000,000	41,754,896	38,989,020
UNITEDHEALTH GROUP INC	6.05	2/15/2063	29,000,000	29,569,012	30,506,840
UNITEDHEALTH GROUP INC	5.88	2/15/2053	30,000,000	29,828,394	31,161,900
UNITEDHEALTH GROUP INC	4.75	5/15/2052	10,000,000	9,751,322	8,855,000
UNITEDHEALTH GROUP INC	3.25	5/15/2051	53,000,000	46,936,233	36,396,690
UNITEDHEALTH GROUP INC	2.90	5/15/2050	10,000,000	8,733,113	6,483,400
UNITEDHEALTH GROUP INC	3.70	8/15/2049	3,000,000	3,026,126	2,254,620
UNITEDHEALTH GROUP INC	4.45	12/15/2048	9,200,000	9,277,538	7,862,320
UNITEDHEALTH GROUP INC	4.25	6/15/2048	20,800,000	20,577,539	17,198,896
UNITEDHEALTH GROUP INC	3.75	10/15/2047	26,000,000	25,894,250	19,815,640
UNITEDHEALTH GROUP INC	4.20	1/15/2047	4,900,000	5,206,906	4,037,894
UNITEDHEALTH GROUP INC	4.75	7/15/2045	18,060,000	19,974,515	16,367,597
UNITEDHEALTH GROUP INC	2.75	5/15/2040	7,000,000	7,295,880	5,033,700
UNITEDHEALTH GROUP INC	3.50	8/15/2039	3,500,000	3,845,830	2,827,370
UNITEDHEALTH GROUP INC	4.50	4/15/2033	10,000,000	9,644,564	9,554,400
UNITEDHEALTH GROUP INC	5.35	2/15/2033	4,000,000	4,056,304	4,052,160
UNITI GROUP/CSL CAPITAL	6.50	2/15/2029	18,165,000	14,581,811	11,570,560
UNITI GROUP/CSL CAPITAL	4.75	4/15/2028	21,437,000	19,073,202	17,521,746
UNITI GROUP/CSL CAPITAL	10.50	2/15/2028	69,267,000	68,697,040	68,101,236
UNITI GRP/UNITI HLD/CSL	6.00	1/15/2030	12,204,000	9,513,447	7,291,524
UNIV OF CALIFORNIA CA RGTS MED	4.56	5/15/2053	20,000,000	20,000,000	17,730,080
UNIV OF MICHIGAN MI	3.50	4/1/2052	5,000,000	5,000,000	3,799,725
UNIVERSAL HEALTH SVCS	2.65	1/15/2032	2,400,000	1,950,971	1,956,312
UNIVERSAL HEALTH SVCS	2.65	10/15/2030	19,399,000	19,334,295	16,537,260
UNIVISION COMMUNICATIONS	8.50	7/31/2031	9,750,000	9,745,664	9,472,418
UNIVISION COMMUNICATIONS	7.38	6/30/2030	32,735,000	31,703,742	30,538,154
UNIVISION COMMUNICATIONS	4.50	5/1/2029	27,209,000	25,010,906	22,914,604
UNIVISION COMMUNICATIONS	8.00	8/15/2028	64,649,000	65,042,397	63,003,036
UNIVISION COMMUNICATIONS	6.63	6/1/2027	31,814,000	31,067,746	30,503,263
URBAN ONE INC	7.38	2/1/2028	7,850,000	7,429,538	6,000,148
US ACUTE CARE SOLUTIONS	9.75	5/15/2029	14,500,000	14,238,726	14,303,090
US BANCORP	1.00	11/3/2036	22,500,000	16,871,112	17,728,875
US BANCORP	1.00	1/23/2035	20,000,000	20,000,000	20,093,600
US BANCORP	1.00	6/12/2034	49,000,000	49,015,679	49,682,570
US BANCORP	1.00	2/1/2034	7,000,000	6,623,643	6,632,990
US BANCORP	1.00	7/22/2033	18,500,000	16,910,967	17,532,635
US CELLULAR CORP	6.70	12/15/2033	12,212,000	11,027,351	13,004,315
US FOODS INC	7.25	1/15/2032	19,498,000	19,566,562	20,240,679
US FOODS INC	4.63	6/1/2030	22,383,000	20,792,146	20,829,844
US FOODS INC	4.75	2/15/2029	36,415,000	34,535,229	34,543,997
US FOODS INC	6.88	9/15/2028	25,933,000	26,036,410	26,524,272
USA COM PART/USA COM FIN	7.13	3/15/2029	37,027,000	37,109,903	37,287,300
USA COM PART/USA COM FIN	6.88	9/1/2027	31,186,000	30,562,210	31,237,457
USI INC/NY	7.50	1/15/2032	6,369,000	6,361,124	6,474,407
UTAH ACQUISITION SUB	5.25	6/15/2046	8,437,000	9,302,599	6,946,182
VAIL RESORTS INC	6.50	5/15/2032	43,691,000	43,822,652	44,217,913
VALARIS LTD	8.38	4/30/2030	43,025,000	43,544,598	44,537,329
VALE OVERSEAS LIMITED	6.40	6/28/2054	10,000,000	9,923,521	9,870,900
VALE OVERSEAS LIMITED	6.88	11/21/2036	2,000,000	2,091,464	2,135,340

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VALE OVERSEAS LIMITED	6.13	6/12/2033	72,000,000	71,752,971	72,400,320
VALERO ENERGY CORP	3.65	12/1/2051	460,000	340,172	318,173
VALERO ENERGY CORP	6.63	6/15/2037	11,808,000	12,828,877	12,594,059
VALLOUREC SACA	7.50	4/15/2032	11,550,000	11,675,198	11,955,405
VALVOLINE INC	3.63	6/15/2031	14,550,000	12,410,602	12,526,386
VARSITY BRANDS, INC.	1.00	12/15/2026	4,949,749	4,826,005	4,990,584
VELOCITY VEHICLE GROUP	8.00	6/1/2029	7,688,000	7,767,601	7,899,574
VENTAS REALTY LP	4.88	4/15/2049	5,092,000	5,356,150	4,324,788
VENTAS REALTY LP	5.63	7/1/2034	25,000,000	24,741,764	24,757,000
VENTURE GLOBAL CALCASIEU	3.88	11/1/2033	45,608,000	39,678,270	38,927,340
VENTURE GLOBAL CALCASIEU	4.13	8/15/2031	46,755,000	41,781,281	41,969,626
VENTURE GLOBAL CALCASIEU	6.25	1/15/2030	30,329,000	30,139,471	30,799,100
VENTURE GLOBAL CALCASIEU	3.88	8/15/2029	57,407,000	52,078,292	52,308,684
VENTURE GLOBAL LNG INC	9.88	2/1/2032	61,827,000	63,076,017	67,285,706
VENTURE GLOBAL LNG INC	8.38	6/1/2031	91,011,000	91,108,554	94,368,396
VENTURE GLOBAL LNG INC	9.50	2/1/2029	58,054,000	59,990,784	63,579,580
VENTURE GLOBAL LNG INC	8.13	6/1/2028	89,335,000	90,355,619	92,132,079
VERDE PURCHASER LLC	10.50	11/30/2030	4,100,000	4,175,224	4,338,005
VERICAST CORP	11.00	9/15/2026	2,500,000	2,644,382	2,675,000
VERISIGN INC	2.70	6/15/2031	11,000,000	10,871,269	9,196,550
VERISK ANALYTICS INC	3.63	5/15/2050	4,600,000	4,572,309	3,307,446
VERISK ANALYTICS INC	5.75	4/1/2033	9,500,000	9,929,754	9,771,510
VERITAS US INC/BERMUDA L	7.50	9/1/2025	19,925,000	19,110,103	17,236,121
VERIZON COMMUNICATIONS	2.99	10/30/2056	67,603,000	57,677,074	41,384,529
VERIZON COMMUNICATIONS	5.50	2/23/2054	41,000,000	41,077,398	40,148,430
VERIZON COMMUNICATIONS	3.55	3/22/2051	10,500,000	8,125,322	7,556,850
VERIZON COMMUNICATIONS	2.88	11/20/2050	4,000,000	2,615,831	2,515,840
VERIZON COMMUNICATIONS	4.00	3/22/2050	15,230,000	15,482,951	11,868,739
VERIZON COMMUNICATIONS	2.85	9/3/2041	11,000,000	10,953,064	7,706,820
VERIZON COMMUNICATIONS	3.40	3/22/2041	34,373,000	34,638,679	26,273,003
VERIZON COMMUNICATIONS	2.65	11/20/2040	140,860,000	140,554,436	97,048,314
VERIZON COMMUNICATIONS	4.40	11/1/2034	22,000,000	20,986,933	20,385,420
VERIZON COMMUNICATIONS	4.50	8/10/2033	6,000,000	5,692,194	5,640,180
VERIZON COMMUNICATIONS	2.36	3/15/2032	40,000,000	33,786,925	32,691,200
VERIZON COMMUNICATIONS	2.55	3/21/2031	12,452,000	12,425,055	10,577,351
VERSCEND HOLDING CORP	1.00	5/1/2031	5,750,000	5,750,000	5,716,478
VERTIV GROUP CORPORATION	4.13	11/15/2028	19,925,000	18,514,865	18,603,375
VFH PARENT / VALOR CO	7.50	6/15/2031	10,175,000	10,181,246	10,231,166
VIASAT INC	7.50	5/30/2031	4,000,000	2,779,716	2,655,160
VIASAT INC	5.63	4/15/2027	8,400,000	8,091,745	7,513,464
VIASAT INC	5.63	9/15/2025	13,633,000	13,428,230	13,230,554
VIATRIS INC	4.00	6/22/2050	34,998,000	23,559,971	23,584,452
VIATRIS INC	3.85	6/22/2040	68,862,000	71,866,946	50,265,128
VICI PROPERTIES LP	5.63	5/15/2052	14,773,000	13,332,577	13,227,744
VICI PROPERTIES LP	5.13	5/15/2032	3,000,000	2,826,569	2,858,700
VICTORIA S SECRET + CO	4.63	7/15/2029	32,025,000	26,334,914	26,553,849
VICTRA HLDG/VICTRA FIN	7.75	2/15/2026	18,825,000	18,288,482	18,711,862
VIDEOTRON LTD	3.63	6/15/2029	3,450,000	3,054,083	3,148,746
VIDEOTRON LTD / LTEE	5.13	4/15/2027	3,700,000	3,625,429	3,644,907
VIKING CRUISES LTD	9.13	7/15/2031	18,113,000	18,556,428	19,604,062
VIKING CRUISES LTD	7.00	2/15/2029	15,974,000	15,467,238	16,059,461
VIKING CRUISES LTD	5.88	9/15/2027	18,111,000	17,029,282	17,921,740
VIRGIN MEDIA SECURED FIN	4.50	8/15/2030	2,732,000	2,461,534	2,316,982

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VIRGINIA ELEC + POWER CO	2.95	11/15/2051	15,000,000	14,639,043	9,373,800
VIRGINIA ELEC + POWER CO	2.45	12/15/2050	1,750,000	1,576,688	983,395
VIRGINIA ELEC + POWER CO	6.00	1/15/2036	43,400,000	46,387,225	44,645,580
VIRGINIA ELEC + POWER CO	5.00	1/15/2034	8,000,000	7,844,127	7,773,520
VIRGINIA ELEC + POWER CO	5.00	4/1/2033	3,000,000	2,969,161	2,921,460
VISA INC	4.30	12/14/2045	5,700,000	6,371,873	4,941,957
VISA INC	2.70	4/15/2040	3,000,000	2,760,660	2,186,490
VISA INC	4.15	12/14/2035	5,000,000	5,387,985	4,664,700
VISTA OUTDOOR INC	4.50	3/15/2029	4,400,000	4,235,090	4,414,124
VISTAJET MALTA/VM HOLDS	9.50	6/1/2028	400,000	344,528	351,232
VISTAJET MALTA/VM HOLDS	7.88	5/1/2027	125,000	107,767	110,434
VISTRA CORP	1.00	12/31/2099	2,000,000	2,034,958	2,015,720
VISTRA CORP	5.00	7/31/2027	44,961,000	43,835,967	43,502,016
VISTRA CORP	5.50	9/1/2026	32,719,000	32,191,293	32,279,257
VISTRA OPERATIONS CO LLC	6.88	4/15/2032	29,241,000	29,207,006	29,685,463
VISTRA OPERATIONS CO LLC	7.75	10/15/2031	58,414,000	59,525,192	60,844,022
VISTRA OPERATIONS CO LLC	4.38	5/1/2029	28,026,000	25,755,082	26,108,741
VISTRA OPERATIONS CO LLC	5.63	2/15/2027	58,557,000	57,446,903	57,575,585
VITAL ENERGY INC	7.88	4/15/2032	26,070,000	26,239,980	26,468,871
VITAL ENERGY INC	9.75	10/15/2030	3,200,000	3,174,001	3,494,368
VITERRA FINANCE BV	3.20	4/21/2031	30,940,000	30,665,690	26,703,695
VMED O2 UK FINAN	4.75	7/15/2031	2,651,000	2,391,733	2,237,338
VMED O2 UK FINANCING I	7.75	4/15/2032	10,200,000	10,192,997	9,950,610
VMWARE LLC	2.20	8/15/2031	15,000,000	14,979,029	12,190,650
VOC ESCROW LTD	5.00	2/15/2028	21,050,000	19,925,497	20,411,764
VODAFONE GROUP PLC	5.75	2/10/2063	20,000,000	19,825,468	18,957,200
VODAFONE GROUP PLC	5.75	6/28/2054	10,000,000	9,943,416	9,702,100
VODAFONE GROUP PLC	5.63	2/10/2053	18,000,000	17,808,745	17,236,440
VODAFONE GROUP PLC	4.25	9/17/2050	4,000,000	3,239,666	3,120,720
VODAFONE GROUP PLC	4.88	6/19/2049	20,872,000	20,687,634	18,063,255
VODAFONE GROUP PLC	4.38	2/19/2043	8,250,000	9,227,761	7,194,248
VODAFONE GROUP PLC	5.00	5/30/2038	36,600,000	45,248,968	35,022,906
VODAFONE GROUP PLC	6.15	2/27/2037	21,800,000	24,047,533	23,116,720
VOYA FINANCIAL INC	5.70	7/15/2043	19,065,000	21,029,132	18,433,186
VT TOPCO INC	8.50	8/15/2030	1,700,000	1,722,642	1,784,813
WACHOVIA CORP	5.50	8/1/2035	4,567,000	5,474,200	4,503,290
WALMART INC	4.50	4/15/2053	14,000,000	13,185,834	12,389,860
WALMART INC	4.50	9/9/2052	50,000,000	49,976,978	44,327,500
WALMART INC	4.05	6/29/2048	7,842,000	8,226,873	6,511,369
WALMART INC	2.50	9/22/2041	1,000,000	993,891	692,180
WALT DISNEY COMPANY/THE	3.50	5/13/2040	2,000,000	2,215,486	1,594,920
WALT DISNEY COMPANY/THE	8.45	8/1/2034	36,780,000	48,718,040	45,907,325
WAND NEWCO 3 INC	7.63	1/30/2032	23,750,000	24,166,481	24,532,325
WAND NEWCO 3 INC	1.00	1/30/2031	2,600,000	2,606,500	2,615,782
WARNERMEDIA HOLDINGS INC	5.39	3/15/2062	35,000,000	26,657,144	27,301,400
WARNERMEDIA HOLDINGS INC	5.14	3/15/2052	77,750,000	61,452,022	60,503,495
WARNERMEDIA HOLDINGS INC	5.05	3/15/2042	43,000,000	36,598,967	34,944,810
WARNERMEDIA HOLDINGS INC	4.28	3/15/2032	54,000,000	48,953,614	47,119,320
WASH MULTIFAM ACQ INC	5.75	4/15/2026	19,845,000	19,235,047	19,425,675
WASTE CONNECTIONS INC	5.00	3/1/2034	3,000,000	2,950,086	2,932,800
WASTE CONNECTIONS INC	4.20	1/15/2033	19,000,000	18,957,601	17,619,460
WASTE CONNECTIONS INC	3.20	6/1/2032	12,000,000	11,993,035	10,423,200
WASTE MANAGEMENT INC	4.63	2/15/2033	17,000,000	16,998,518	16,416,900

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WASTE MANAGEMENT INC	4.95	7/3/2031	10,000,000	9,939,300	9,932,500
WASTE PRO USA INC	5.50	2/15/2026	21,195,000	20,698,775	20,874,108
WATCO COS LLC/FINANCE CO	6.50	6/15/2027	12,875,000	12,633,861	12,824,530
WEATHERFORD INTERNATIONA	8.63	4/30/2030	49,660,000	50,487,440	51,520,760
WEEKLEY HOMES LLC/ FINAN	4.88	9/15/2028	1,332,000	1,332,908	1,233,765
WELLS FARGO + COMPANY	1.00	4/25/2053	11,000,000	9,730,102	9,411,160
WELLS FARGO + COMPANY	1.00	4/4/2051	157,820,000	145,955,636	143,878,181
WELLS FARGO + COMPANY	4.75	12/7/2046	25,956,000	27,613,133	21,974,869
WELLS FARGO + COMPANY	4.40	6/14/2046	9,716,000	9,347,764	7,842,950
WELLS FARGO + COMPANY	4.65	11/4/2044	43,208,000	45,374,413	36,499,526
WELLS FARGO + COMPANY	5.61	1/15/2044	6,000,000	5,812,842	5,760,660
WELLS FARGO + COMPANY	1.00	4/30/2041	12,000,000	9,687,851	8,801,760
WELLS FARGO + COMPANY	1.00	4/24/2034	15,000,000	15,009,706	14,836,500
WELLS FARGO + COMPANY	1.00	7/25/2033	72,000,000	72,172,806	69,310,800
WELLS FARGO + COMPANY	1.00	3/2/2033	105,000,000	102,657,443	91,150,500
WELLS FARGO + COMPANY	1.00	2/11/2031	8,220,000	8,175,630	7,111,615
WELLS FARGO BANK NA	6.60	1/15/2038	3,000,000	4,137,671	3,290,910
WELLTOWER OP LLC	4.95	9/1/2048	7,499,000	8,185,715	6,785,095
WESCO DISTRIBUTION INC	6.63	3/15/2032	35,735,000	35,851,720	36,137,019
WESCO DISTRIBUTION INC	6.38	3/15/2029	43,268,000	43,383,813	43,441,072
WESCO DISTRIBUTION INC	7.25	6/15/2028	62,373,000	63,601,532	63,559,958
WESTERN ALLIANCE BANCORP	1.00	6/15/2031	4,200,000	3,322,014	3,685,458
WESTERN DIGITAL CORP	3.10	2/1/2032	2,000,000	1,995,901	1,626,600
WESTERN DIGITAL CORP	4.75	2/15/2026	26,470,000	25,915,360	25,906,454
WESTERN MIDSTREAM OPERAT	5.25	2/1/2050	40,950,000	33,608,486	35,632,233
WESTERN MIDSTREAM OPERAT	5.45	4/1/2044	23,000,000	20,440,803	20,591,670
WESTERN MIDSTREAM OPERAT	6.15	4/1/2033	21,000,000	20,778,252	21,455,910
WESTINGHOUSE AIR BRAKE	5.61	3/11/2034	7,000,000	7,000,000	7,035,420
WESTPAC BANKING CORP	1.00	11/18/2036	22,000,000	22,000,000	18,064,200
WESTPAC BANKING CORP	1.00	11/15/2035	20,000,000	19,961,973	16,519,000
WESTPAC BANKING CORP	1.00	7/24/2034	8,595,000	8,824,613	7,943,671
WESTPAC BANKING CORP	1.00	8/10/2033	10,000,000	9,853,364	9,768,300
WEYERHAEUSER CO	3.38	3/9/2033	10,000,000	9,957,593	8,565,000
WEYERHAEUSER CO	7.38	3/15/2032	6,801,000	7,478,400	7,605,422
WILLIAM CARTER	5.63	3/15/2027	10,700,000	10,551,812	10,559,509
WILLIAMS COMPANIES INC	5.10	9/15/2045	39,800,000	40,642,222	35,890,048
WILLIAMS COMPANIES INC	6.30	4/15/2040	6,383,000	7,158,237	6,616,682
WILLIAMS COMPANIES INC	5.65	3/15/2033	23,000,000	23,656,183	23,226,550
WILLIAMS COMPANIES INC	4.65	8/15/2032	4,000,000	3,812,226	3,802,720
WILLIAMS COMPANIES INC	2.60	3/15/2031	9,000,000	8,782,246	7,610,130
WILLIAMS SCOTSMAN INC	7.38	10/1/2031	26,973,000	27,215,276	27,736,066
WILLIAMS SCOTSMAN INC	6.63	6/15/2029	23,306,000	23,325,621	23,503,635
WILLIAMS SCOTSMAN INC	4.63	8/15/2028	15,460,000	14,601,095	14,570,122
WILLIAMS SCOTSMAN INC	6.13	6/15/2025	14,138,000	13,993,219	14,121,317
WILLIS NORTH AMERICA INC	5.90	3/5/2054	20,000,000	19,903,451	19,412,200
WILLIS NORTH AMERICA INC	3.88	9/15/2049	14,432,000	14,996,879	10,382,236
WILLIS NORTH AMERICA INC	5.35	5/15/2033	25,500,000	25,411,325	24,995,355
WINDSOR HOLDINGS III LLC	8.50	6/15/2030	13,772,000	14,117,474	14,387,333
WINDSTREAM ESCROW LLC	7.75	8/15/2028	28,054,000	24,972,463	26,430,234
WISCONSIN POWER + LIGHT	3.95	9/1/2032	16,000,000	15,806,220	14,599,200
WMG ACQUISITION CORP	3.00	2/15/2031	13,550,000	11,630,194	11,679,016
WMG ACQUISITION CORP	3.88	7/15/2030	14,675,000	13,158,349	13,109,031
WMG ACQUISITION CORP	3.75	12/1/2029	23,393,000	20,915,786	21,177,449

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Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WOLVERINE WORLD WIDE	4.00	8/15/2029	25,738,000	22,135,697	21,510,276
WORKDAY INC	3.80	4/1/2032	20,000,000	19,199,126	17,970,600
WP CAREY INC	2.25	4/1/2033	1,500,000	1,167,838	1,161,285
WR GRACE HOLDING LLC	5.63	8/15/2029	49,789,000	44,726,820	45,778,496
WR GRACE HOLDING LLC	4.88	6/15/2027	34,319,000	33,109,827	33,130,533
WRANGLER HOLDCO CORP	6.63	4/1/2032	5,807,000	5,807,000	5,805,548
WRKCO INC	3.00	6/15/2033	1,600,000	1,347,681	1,346,176
WRKCO INC	4.20	6/1/2032	17,861,000	18,084,346	16,706,465
WW GRAINGER INC	4.60	6/15/2045	16,934,000	18,773,579	15,162,704
WW INTERNATIONAL INC	4.50	4/15/2029	3,700,000	2,918,733	1,426,609
WYNDHAM HOTELS + RESORTS	4.38	8/15/2028	11,029,000	10,555,890	10,265,352
WYNN LAS VEGAS LLC/CORP	5.25	5/15/2027	37,849,000	36,471,149	36,917,536
WYNN RESORTS FINANCE LLC	7.13	2/15/2031	29,201,000	29,593,682	30,277,349
WYNN RESORTS FINANCE LLC	5.13	10/1/2029	28,390,000	26,345,979	27,026,144
XCEL ENERGY INC	3.50	12/1/2049	25,500,000	19,575,861	17,290,275
XEROX HOLDINGS CORP	8.88	11/30/2029	9,791,000	9,780,148	9,338,754
XEROX HOLDINGS CORP	5.50	8/15/2028	12,075,000	11,132,124	10,394,522
XEROX HOLDINGS CORP	5.00	8/15/2025	2,741,000	2,669,587	2,691,470
XHR LP	4.88	6/1/2029	10,750,000	9,796,249	10,082,533
XHR LP	6.38	8/15/2025	11,375,000	11,316,492	11,362,715
XPO INC	7.13	2/1/2032	15,142,000	15,274,554	15,504,651
YUM BRANDS INC	5.38	4/1/2032	33,435,000	32,275,740	32,140,062
YUM BRANDS INC	4.63	1/31/2032	32,137,000	29,861,492	29,584,037
YUM BRANDS INC	3.63	3/15/2031	29,932,000	26,669,946	26,426,364
YUM BRANDS INC	4.75	1/15/2030	16,525,000	15,947,618	15,732,957
ZAYO GROUP HOLDINGS INC	4.00	3/1/2027	24,925,000	20,873,674	19,836,811
ZEBRA TECHNOLOGIES CORP	6.50	6/1/2032	16,956,000	17,017,520	17,148,451
ZF NA CAPITAL	6.88	4/23/2032	6,000,000	6,000,000	6,203,640
ZF NA CAPITAL	6.75	4/23/2030	5,000,000	5,000,000	5,096,700
ZF NA CAPITAL	7.13	4/14/2030	4,573,000	4,600,150	4,731,272
ZI TECH LLC/ZI FIN CORP	3.88	2/1/2029	43,615,000	39,600,737	39,365,154
ZIGGO BV	4.88	1/15/2030	5,621,000	5,238,331	5,003,814
ZIMMER BIOMET HOLDINGS	4.25	8/15/2035	2,000,000	2,026,165	1,763,800
ZIMMER BIOMET HOLDINGS	2.60	11/24/2031	9,900,000	9,658,537	8,274,915
ZIPRECRUITER INC	5.00	1/15/2030	27,200,000	24,217,272	23,623,472
ZIRAAT KATILIM VARLIK	9.38	11/12/2026	5,000,000	5,264,578	5,262,500
ZOETIS INC	3.00	5/15/2050	3,000,000	2,384,791	1,956,510
ZOETIS INC	4.70	2/1/2043	52,124,000	54,867,209	46,456,036
TOTAL				**66,121,047,855**	**62,181,440,410**

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Security Name	Shares	Book Value	Market Value
10X GENOMICS INC CLASS A	145,667	13,142,166	2,833,225
3M CO	1,536,771	189,875,652	157,042,628
4LICENSING CORP	40,600	0	0
AAON INC	104,662	6,983,166	9,130,715
ABBOTT LABORATORIES	3,921,968	327,656,228	407,531,695
ABBVIE INC	6,248,879	781,097,652	1,071,807,726
ABERCROMBIE + FITCH CO CL A	103,337	13,822,057	18,377,453
ACADEMY SPORTS + OUTDOORS IN	120,586	5,760,821	6,421,216
ACADIA HEALTHCARE CO INC	354,723	22,401,960	23,957,991
ACI WORLDWIDE INC	207,419	5,002,006	8,211,723
ACUITY BRANDS INC	69,771	9,685,580	16,845,534
ADIENT PLC	168,569	6,010,911	4,165,343
ADOBE INC	1,090,369	355,345,012	605,743,643
ADVANCE AUTO PARTS INC	96,135	9,137,353	6,088,231
ADVANCED DRAINAGE SYSTEMS IN	129,392	9,073,481	20,753,200
ADVANCED ENERGY INDUSTRIES	65,866	2,999,638	7,163,594
ADVANCED MICRO DEVICES	3,227,957	235,439,716	523,607,098
AECOM	259,667	13,417,570	22,887,119
AES CORP	1,163,086	20,247,058	20,435,459
AEVI GENOMIC MEDICINE INC	51,000	0	0
AFFILIATED MANAGERS GROUP	74,861	8,208,728	11,695,548
AFFIRM HOLDINGS INC	394,086	12,824,593	11,905,344
AFLAC INC	1,424,045	79,082,831	127,181,461
AGCO CORP	117,031	9,273,052	11,455,016
AGILENT TECHNOLOGIES INC	649,819	61,222,679	84,236,255
AIR LEASE CORP	188,820	7,374,465	8,974,627
AIR PRODUCTS + CHEMICALS INC	299,113	51,104,092	77,186,110
AIRBNB INC CLASS A	1,289,376	170,171,235	195,508,109
AKAMAI TECHNOLOGIES INC	748,143	66,054,747	67,392,721
ALARM.COM HOLDINGS INC	94,826	5,357,510	6,025,247
ALASKA AIR GROUP INC	215,611	8,323,126	8,710,684
ALBEMARLE CORP	177,723	19,017,482	16,976,194
ALBERTSONS COS INC CLASS A	2,042,504	44,569,083	40,339,454
ALCOA CORP	238,756	6,963,115	9,497,715
ALEXZA PHARMACEUTICALS	26,307	0	0
ALIGN TECHNOLOGY INC	133,123	28,653,179	32,139,894
ALLETE INC	332,096	21,021,650	20,706,186
ALLIANT ENERGY CORP	1,203,203	55,629,659	61,243,033
ALLISON TRANSMISSION HOLDING	197,881	8,457,069	15,019,176
ALLSTATE CORP	1,362,348	131,518,920	217,512,482
ALLY FINANCIAL INC	551,148	15,930,181	21,864,093
ALNYLAM PHARMACEUTICALS INC	215,567	25,663,756	52,382,790

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Security Name	Shares	Book Value	Market Value
ALPHABET INC CL A	13,163,941	1,095,213,604	2,397,812,467
ALPHABET INC CL C	11,463,115	1,069,284,497	2,102,565,125
ALTAIR ENGINEERING INC A	67,341	5,716,566	6,604,812
AMAZON.COM INC	17,961,894	1,672,800,445	3,471,137,768
AMBIT BIOSCIENCES CORP	34,600	0	0
AMDOCS LTD	563,015	42,545,724	44,433,144
AMEDISYS INC	136,072	13,512,162	12,491,412
AMEREN CORPORATION	1,301,020	90,452,195	92,515,532
AMERICAN AIRLINES GROUP INC	1,192,791	24,114,981	13,514,447
AMERICAN EAGLE ENERGY CORP	96,300	0	0
AMERICAN EAGLE OUTFITTERS	390,493	6,659,563	7,794,254
AMERICAN ELECTRIC POWER	2,544,411	198,518,566	223,246,621
AMERICAN EXPRESS CO	1,507,581	213,016,648	349,080,461
AMERICAN FINANCIAL GROUP INC	186,118	18,129,659	22,896,236
AMERICAN INTERNATIONAL GROUP	1,279,440	67,963,436	94,985,724
AMERICAN WATER WORKS CO INC	969,224	103,068,867	125,184,972
AMERIPRISE FINANCIAL INC	188,421	29,819,975	80,491,587
AMETEK INC	477,914	45,949,573	79,673,043
AMGEN INC	2,662,500	635,313,153	831,898,125
AMN HEALTHCARE SERVICES INC	78,019	5,357,010	3,996,924
AMPHENOL CORP CL A	5,851,252	146,907,303	394,198,847
ANALOG DEVICES INC	1,600,855	227,585,553	365,411,267
ANSYS INC	424,420	108,915,655	136,451,030
ANTERO MIDSTREAM CORP	481,388	6,081,547	7,095,660
ANTERO RESOURCES CORP	500,605	14,435,049	16,334,834
AON PLC CLASS A	888,351	151,658,433	260,802,087
APA CORP	577,038	20,973,260	16,987,999
APELLIS PHARMACEUTICALS INC	173,574	10,086,514	6,658,301
API GROUP CORP	397,747	8,376,992	14,967,221
APOLLO GLOBAL MANAGEMENT INC	950,917	52,750,449	112,274,850
APPLE INC	41,883,902	4,667,712,192	8,821,589,434
APPLIED INDUSTRIAL TECH INC	71,410	9,798,680	13,853,541
APPLIED MATERIALS INC	2,273,057	206,941,763	536,418,866
APPLOVIN CORP CLASS A	479,870	21,419,231	39,934,793
APTARGROUP INC	117,347	9,961,149	16,523,636
ARAMARK	466,880	12,712,149	15,883,311
ARCHER DANIELS MIDLAND CO	898,130	43,514,891	54,291,994
ARES MANAGEMENT CORP A	337,435	19,284,441	44,973,358
ARISTA NETWORKS INC	477,004	49,039,843	167,180,544
ARMSTRONG WORLD INDUSTRIES	87,602	6,825,834	9,920,063
ARROW ELECTRONICS INC	302,994	29,943,046	36,589,555
ARROWHEAD PHARMACEUTICALS IN	164,308	4,425,275	4,270,371
ARTHUR J GALLAGHER + CO	1,048,816	96,992,673	271,968,477

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Security Name	Shares	Book Value	Market Value
ASBURY AUTOMOTIVE GROUP	37,841	6,907,437	8,622,830
ASCENT GLOBAL LOGISTICS INC	1,400	0	0
ASGN INC	89,258	5,619,537	7,869,880
ASHLAND INC	95,231	6,544,214	8,998,398
ASPEN TECHNOLOGY INC	110,139	20,931,614	21,876,910
ASSURANT INC	278,630	29,108,585	46,322,238
AT+T INC	30,593,677	626,648,455	584,645,167
ATI INC	172,920	5,723,144	9,588,414
ATKORE INC	71,763	7,216,415	9,682,984
ATMOS ENERGY CORP	810,355	80,737,332	94,527,911
AUTODESK INC	977,043	199,088,097	241,769,373
AUTOMATIC DATA PROCESSING	1,777,010	250,599,493	424,154,517
AUTONATION INC	50,890	3,330,074	8,110,851
AUTOZONE INC	85,034	81,699,240	252,049,279
AVANTOR INC	1,179,341	27,641,364	25,002,098
AVERY DENNISON CORP	149,961	16,648,028	32,788,981
AVIENT CORP	160,115	4,675,240	6,989,035
AVIS BUDGET GROUP INC	25,437	2,507,592	2,658,676
AVNET INC	449,599	18,448,761	23,149,853
AXALTA COATING SYSTEMS LTD	401,700	11,204,094	13,726,135
AXCELIS TECHNOLOGIES INC	60,905	8,985,094	8,660,082
AXION INTERNATIONAL HOLDINGS	35,000	0	0
AXON ENTERPRISE INC	121,633	13,348,146	35,789,296
AZEK CO INC/THE	270,904	8,648,517	11,413,190
AZENTA INC	94,162	4,197,905	4,954,810
BADGER METER INC	34,102	5,411,675	6,354,909
BAKER HUGHES CO	1,753,384	46,958,289	61,666,870
BALCHEM CORP	105,621	9,889,989	16,260,375
BALL CORP	626,144	33,973,840	37,581,287
BANK OF AMERICA CORP	19,212,595	545,407,044	764,085,192
BANK OF HAWAII CORP	64,281	4,064,014	3,677,518
BANK OF NEW YORK MELLON CORP	2,019,964	88,039,348	120,975,691
BANK OZK	215,675	6,882,926	8,842,682
BATH + BODY WORKS INC	393,835	10,866,256	15,379,278
BAXANO SURGICAL INC	66,000	0	0
BAXTER INTERNATIONAL INC	2,475,549	169,082,194	82,807,114
BEACON ROOFING SUPPLY INC	95,453	7,881,917	8,638,499
BECTON DICKINSON AND CO	1,405,720	324,704,020	328,530,821
BEIGENE LTD	762,600	8,509,061	8,419,885
BELDEN INC	66,255	5,798,843	6,214,720
BELLRING BRANDS INC	250,086	8,411,434	14,289,917
BENTLEY SYSTEMS INC CLASS B	782,970	35,571,877	38,647,399

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Security Name	Shares	Book Value	Market Value
BERKSHIRE HATHAWAY INC CL A	746	269,197,730	456,731,786
BERKSHIRE HATHAWAY INC CL B	4,972,699	1,323,701,147	2,022,893,953
BERRY GLOBAL GROUP INC	226,213	10,915,438	13,312,653
BEST BUY CO INC	375,679	24,404,806	31,666,027
BILL HOLDINGS INC	140,786	17,387,059	7,408,161
BIO RAD LABORATORIES A	41,496	12,277,298	11,332,979
BIO TECHNE CORP	210,775	9,974,373	15,102,040
BIOGEN INC	396,065	84,479,601	91,815,822
BIOMARIN PHARMACEUTICAL INC	890,108	80,594,601	73,282,592
BJ S WHOLESALE CLUB HOLDINGS	645,294	39,529,445	56,682,625
BLACK HILLS CORP	349,584	21,889,177	19,010,378
BLACKBAUD INC	245,920	16,100,497	18,731,726
BLACKLINE INC	110,304	6,836,418	5,344,233
BLACKROCK INC	256,708	125,666,565	202,111,367
BLOCK INC	938,403	76,848,810	60,517,664
BLUEPRINT MEDICINES CORP	83,904	7,108,286	9,043,179
BOA FUTURES COC	7,611,000	7,611,000	7,611,000
BODY CENTRAL CORP	5,850	0	0
BOEING CO/THE	806,202	149,943,897	146,736,880
BOISE CASCADE CO	65,674	6,947,747	7,829,659
BOOKING HOLDINGS INC	91,827	176,249,786	363,772,671
BOOZ ALLEN HAMILTON HOLDINGS	635,314	46,855,815	97,774,825
BORGWARNER INC	433,561	14,396,184	13,978,130
BOSTON SCIENTIFIC CORP	3,460,245	140,949,615	266,473,467
BOX INC CLASS A	694,843	18,950,527	18,371,649
BOYD GAMING CORP	125,367	5,359,782	6,907,725
BRIGHT HORIZONS FAMILY SOLUT	102,514	12,221,938	11,284,750
BRIGHTHOUSE FINANCIAL INC	113,011	4,743,837	4,897,902
BRINK S CO/THE	98,954	6,095,280	10,132,893
BRISTOL MYERS SQUIBB CO	8,715,947	523,949,490	361,973,279
BROADCOM INC	1,216,836	769,039,619	1,953,666,743
BROADRIDGE FINANCIAL SOLUTIO	586,227	66,773,023	115,486,719
BROOKFIELD RENEWABLE COR A	267,187	10,033,417	7,568,365
BROWN + BROWN INC	1,155,471	46,693,393	103,310,662
BRUKER CORP	195,304	8,842,292	12,462,373
BRUNSWICK CORP	133,209	7,384,899	9,693,641
BUILDERS FIRSTSOURCE INC	236,374	10,295,694	32,716,536
BUNGE GLOBAL SA	276,041	21,095,780	29,472,920
BURLINGTON STORES INC	109,419	19,367,937	26,260,562
BWX TECHNOLOGIES INC	340,093	19,512,170	32,308,835
C.H. ROBINSON WORLDWIDE INC	582,820	49,024,082	51,358,098
CABLE ONE INC	19,169	24,795,350	6,785,826

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Security Name	Shares	Book Value	Market Value
CABOT CORP	104,116	7,545,694	9,567,219
CACI INTERNATIONAL INC CL A	117,596	27,848,747	50,581,567
CADENCE BANK	314,435	8,164,546	8,892,229
CADENCE DESIGN SYS INC	997,105	155,079,640	306,859,064
CAESARS ENTERTAINMENT INC	363,230	18,960,676	14,434,766
CAMPBELL SOUP CO	923,405	38,618,003	41,728,672
CAPITAL ONE FINANCIAL CORP	940,342	90,329,300	130,190,394
CARDINAL HEALTH INC	1,514,848	116,580,518	148,939,855
CARLISLE COS INC	94,629	14,011,720	38,344,626
CARLYLE GROUP INC/THE	355,395	11,665,626	14,269,134
CARLYLE PARTNERS V	139,811,246	131,747,343	37,623,486
CARMAX INC	261,819	16,984,860	19,201,820
CARNELIAN POINT HOLDINGS L.P.	1,046	2,484,428	1,244,594
CARNIVAL CORP	1,753,492	40,795,877	32,825,371
CARNIVAL PLC	191,487	2,473,420	3,284,744
CARRIER GLOBAL CORP	1,448,359	38,210,807	91,362,515
CARTER S INC	70,303	5,491,193	4,356,681
CARVANA CO	192,755	15,877,095	24,811,424
CASELLA WASTE SYSTEMS INC A	236,598	19,595,996	23,475,260
CASEY S GENERAL STORES INC	190,019	37,020,464	72,503,650
CATALENT INC	235,536	14,095,219	13,244,201
CATERPILLAR INC	937,341	141,861,722	312,228,321
CBOE GLOBAL MARKETS INC	605,895	71,591,982	103,038,504
CBRE GROUP INC A	548,204	28,022,361	48,850,625
CCBOSHUS6 BANK OF AMERICA CCPC	725,000	725,000	725,000
CCBOSZUS6 BOA CCPC COC	17,309,000	17,309,000	17,309,000
CDW CORP/DE	668,552	104,675,955	149,648,680
CELANESE CORP	196,830	18,640,557	26,550,415
CELSIUS HOLDINGS INC	316,759	12,627,837	18,083,777
CENCORA INC	912,003	134,062,710	205,474,276
CENTENE CORP	2,476,017	163,990,645	164,159,927
CENTERPOINT ENERGY INC	2,963,111	81,875,083	91,797,179
CENVEO ENTERPRISES, INC.	1,157	121,749	20,826
CF INDUSTRIES HOLDINGS INC	327,422	15,014,214	24,268,520
CHAMPIONX CORP	338,648	6,166,005	11,246,527
CHAPARRAL ENERGY INC NEW WTS	818	52,052	0
CHARLES RIVER LABORATORIES	96,653	14,827,036	19,966,579
CHART INDUSTRIES INC	58,312	4,841,438	8,416,755
CHARTER COMMUNICATIONS INC A	181,725	60,693,571	54,328,513
CHEMED CORP	76,772	32,543,497	41,654,952
CHEMOURS CO/THE	257,220	6,112,530	5,805,456
CHENIERE ENERGY INC	572,709	60,675,997	100,126,794

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Security Name	Shares	Book Value	Market Value
CHESAPEAKE ENERGY CORP	219,452	15,954,551	18,036,779
CHEVRON CORP	3,094,552	359,107,391	484,049,824
CHIPOTLE MEXICAN GRILL INC	2,689,533	58,832,746	168,499,441
CHOICE HOTELS INTL INC	94,421	8,087,850	11,236,107
CHORD ENERGY CORP	99,871	14,803,161	16,746,371
CHURCH + DWIGHT CO INC	1,182,834	75,393,168	122,636,229
CHURCHILL DOWNS INC	103,749	7,178,796	14,483,367
CIBL INC RSTD	88	0	0
CIENA CORP	242,899	9,672,151	11,702,883
CIM FUND III	205,035,538	205,035,538	161,066,077
CINCINNATI FINANCIAL CORP	515,001	42,753,781	60,821,624
CINTAS CORP	168,678	39,597,650	118,118,461
CIRRUS LOGIC INC	109,329	5,999,550	13,956,947
CISCO SYSTEMS INC	19,379,780	894,811,128	920,733,348
CITIGROUP INC	6,012,039	328,937,026	381,524,149
CITIZENS FINANCIAL GROUP	772,337	26,034,665	27,827,336
CIVITAS RESOURCES INC	149,278	9,540,844	10,300,186
CLEAN HARBORS INC	106,602	8,980,970	24,108,076
CLEVELAND CLIFFS INC	805,288	12,025,905	12,393,382
CLOROX COMPANY	598,227	86,153,041	81,640,039
CLOUDFLARE INC CLASS A	500,494	32,971,720	41,455,921
CME GROUP INC	1,784,089	302,604,429	350,751,897
CMS ENERGY CORP	1,366,487	72,845,456	81,346,971
CNO FINANCIAL GROUP INC	194,214	3,394,462	5,383,620
COBALT INTERNATIONAL ENERGY	51,680	0	0
COCA COLA CO/THE	11,677,533	564,032,843	743,274,975
COGNEX CORP	231,352	8,654,181	10,818,035
COGNIZANT TECH SOLUTIONS A	2,478,878	160,760,438	168,563,704
COHERENT CORP	173,828	7,086,386	12,595,579
COINBASE GLOBAL INC CLASS A	338,045	34,114,714	75,123,751
COLDWATER CREEK INC	54,625	0	0
COLGATE PALMOLIVE CO	4,241,917	295,799,770	411,635,626
COLUMBIA BANKING SYSTEM INC	288,453	7,207,102	5,737,334
COMCAST CORP CLASS A	15,005,259	575,200,796	587,605,942
COMERICA INC	237,809	12,378,766	12,137,772
COMFORT SYSTEMS USA INC	65,534	10,906,695	19,930,201
COMMERCE BANCSHARES INC	219,097	9,015,404	12,221,234
COMMERCIAL METALS CO	233,882	9,741,429	12,861,245
COMMUNITY FINANCIAL SYSTEM I	113,005	6,579,803	5,334,969
CONAGRA BRANDS INC	2,324,247	72,303,243	66,055,100
CONCENTRIX CORP	88,141	5,612,098	5,577,563
CONFLUENT INC CLASS A	312,559	9,562,035	9,229,868

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Security Name	Shares	Book Value	Market Value
CONMED CORP	43,123	3,892,613	2,989,288
CONOCOPHILLIPS	2,120,446	139,934,962	242,536,613
CONSOLIDATED EDISON INC	1,694,749	136,299,573	151,544,456
CONSTELLATION BRANDS INC A	656,803	135,491,905	168,982,276
CONSTELLATION ENERGY	548,775	32,138,472	109,903,178
CONTRA ABIOMED INC	97,042	0	0
CONTRA ADURO BIOTECH I	30,532	0	0
CONTRA GTX INC DEL	851	0	0
CONTRA INNOCOLL HLDGS PLC	18,300	0	0
COOPER COS INC/THE	737,294	49,575,888	64,365,766
COOPER STD HLDGS INC	73,200	0	0
COPART INC	1,672,756	34,833,610	90,596,548
CORE + MAIN INC CLASS A	285,428	14,554,419	13,968,849
COREBRIDGE FINANCIAL INC	422,423	11,164,710	12,300,970
CORINTHIAN COLLEGES INC	214,600	0	0
CORNING INC	3,669,135	112,143,721	142,545,895
CORPAY INC	137,634	28,562,592	36,667,080
CORTEVA INC	1,234,060	44,527,711	66,565,248
COSTAR GROUP INC	688,954	38,145,929	51,079,080
COSTCO WHOLESALE CORP	1,278,908	448,073,622	1,087,059,011
COTERRA ENERGY INC	1,390,467	27,119,315	37,083,755
COTY INC CL A	515,180	5,878,855	5,162,128
COUPANG INC	2,108,799	40,501,536	44,179,366
CRANE CO	96,028	4,523,300	13,922,140
CRANE NXT CO	93,420	2,108,144	5,737,867
CREDIT ACCEPTANCE CORP	33,105	12,786,227	17,038,481
CRH PLC	1,731,243	72,076,101	129,062,799
CROCS INC	111,516	5,691,580	16,274,649
CROWDSTRIKE HOLDINGS INC A	382,900	61,695,660	146,723,457
CROWN HOLDINGS INC	208,055	13,183,640	15,477,243
CSX CORP	3,422,777	70,461,516	114,491,966
CULLEN/FROST BANKERS INC	108,314	9,187,431	11,007,955
CUMMINS INC	256,346	40,813,691	70,989,938
CURTISS WRIGHT CORP	119,697	17,609,426	32,435,493
CVS HEALTH CORP	2,664,181	179,455,819	157,346,795
CWT TRAVEL CLASS B LLC UNITS	51,627	726,966	110,998
CYTOKINETICS INC	179,737	9,584,355	9,738,153
DANAHER CORP	1,475,897	214,963,189	368,753,016
DARDEN RESTAURANTS INC	527,528	72,665,580	79,825,537
DARLING INGREDIENTS INC	227,610	7,057,259	8,364,756
DATADOG INC CLASS A	506,117	51,582,127	65,638,330
DAVITA INC	113,165	7,521,728	15,681,290

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Security Name	Shares	Book Value	Market Value
DAYFORCE INC	192,837	12,609,659	9,564,725
DECKERS OUTDOOR CORP	49,230	12,483,673	47,652,183
DEERE + CO	555,313	130,493,743	207,481,657
DELL TECHNOLOGIES C	382,445	18,194,298	52,742,990
DELTA AIR LINES INC	1,277,048	46,484,468	60,583,275
DENTSPLY SIRONA INC	367,198	14,487,849	9,146,927
DEVON ENERGY CORP	1,212,774	46,253,806	57,485,488
DEXCOM INC	658,880	41,469,871	74,703,832
DIAMONDBACK ENERGY INC	319,571	33,962,143	63,974,918
DICK S SPORTING GOODS INC	101,789	7,252,849	21,869,370
DIODES INC	85,216	4,241,664	6,129,597
DIRECTBUY HLDGS INC.	5,621	69,965	0
DISCOVER FINANCIAL SERVICES	528,070	38,773,999	69,076,875
DOCUSIGN INC	369,505	33,049,557	19,768,523
DOLBY LABORATORIES INC CL A	296,136	20,883,917	23,462,855
DOLLAR GENERAL CORP	293,429	39,023,320	38,800,129
DOLLAR TREE INC	299,833	27,446,507	32,013,178
DOMINION ENERGY INC	4,036,596	285,964,057	197,793,204
DOMINO S PIZZA INC	175,957	60,703,543	90,851,878
DONALDSON CO INC	218,035	9,749,941	15,602,589
DOORDASH INC A	593,024	71,888,477	64,509,177
DOUBLEVERIFY HOLDINGS INC	184,826	5,627,650	3,598,563
DOVER CORP	265,991	24,592,484	47,998,104
DOW INC	1,610,270	76,862,617	85,424,864
DOXIMITY INC CLASS A	199,310	5,466,602	5,574,702
DR HORTON INC	1,210,903	110,238,131	170,652,574
DRAFTKINGS INC CL A	767,166	25,088,804	29,282,765
DROPBOX INC CLASS A	1,151,253	26,622,700	25,868,663
DT MIDSTREAM INC	185,425	6,764,648	13,170,747
DTE ENERGY COMPANY	1,048,165	102,554,993	116,356,797
DUKE ENERGY CORP	3,795,053	324,969,785	380,378,162
DUN + BRADSTREET HOLDINGS IN	932,148	12,560,981	8,631,729
DUOLINGO	58,755	12,532,050	12,260,406
DUPONT DE NEMOURS INC	759,825	48,283,305	61,158,372
DXC TECHNOLOGY CO	337,296	10,613,048	6,438,983
DYNATRACE INC	1,095,369	46,340,823	49,006,839
EAGLE MATERIALS INC	70,204	6,247,587	15,266,562
EAST WEST BANCORP INC	268,810	12,742,590	19,684,966
EASTMAN CHEMICAL CO	216,431	15,765,722	21,203,753
EATON CORP PLC	717,412	77,114,955	224,944,673
EBAY INC	960,200	34,617,281	51,582,017
ECOLAB INC	476,155	70,768,646	113,325,089

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Security Name	Shares	Book Value	Market Value
EDISON INTERNATIONAL	1,909,174	123,798,678	137,097,785
EDWARDS LIFESCIENCES CORP	1,069,699	68,543,627	98,808,205
ELANCO ANIMAL HEALTH INC	865,075	15,275,771	12,483,072
ELASTIC NV	137,817	12,967,999	15,698,741
ELECTRONIC ARTS INC	1,314,491	150,997,471	183,148,031
ELEMENT SOLUTIONS INC	652,674	10,980,209	17,700,676
ELEVANCE HEALTH INC	724,688	260,927,419	392,679,440
ELF BEAUTY INC	95,772	12,120,839	20,181,077
ELI LILLY + CO	2,067,372	536,854,887	1,871,757,292
EMCOR GROUP INC	99,455	10,516,757	36,309,045
EMERSON ELECTRIC CO	990,531	65,700,318	109,116,967
ENCOMPASS HEALTH CORP	503,579	30,624,292	43,202,042
ENDEAVOUR INTERNATIONAL CORP	72,400	0	0
ENER1 INC	3	0	0
ENERSYS	82,143	4,975,173	8,503,447
ENOVIS CORP	65,716	4,100,516	2,970,364
ENPHASE ENERGY INC	217,812	22,391,222	21,718,066
ENSIGN GROUP INC/THE	268,632	21,672,761	33,227,092
ENTEGRIS INC	256,684	17,615,023	34,755,029
ENTERGY CORP	1,021,106	95,420,643	109,258,342
ENVESTNET INC	73,853	4,923,551	4,622,464
ENVISTA HOLDINGS CORP	274,728	6,835,473	4,568,737
EOG RESOURCES INC	1,059,900	86,215,870	133,409,613
EPAM SYSTEMS INC	94,943	19,091,934	17,859,734
EQT CORP	582,567	16,458,287	21,543,509
EQUIFAX INC	209,129	28,294,150	50,705,432
EQUITABLE HOLDINGS INC	633,049	16,733,274	25,866,456
EQUITRANS MIDSTREAM CORP	751,251	6,370,718	9,751,256
ESAB CORP	115,790	6,255,481	10,934,051
ESC ACETO CHEM INC COM	71,900	0	0
ESC GCI LIBERTY INC SR	273,265	0	0
ESC NII HLDGS INC BE	21,400	0	0
ESC RENTECH NITROGEN PARTN	46,300	0	0
ESCROW AMBASSADORS GROUP INC	34,400	0	0
ESCROW CHROMCRAFT REVINGTON	13,900	0	0
ESCROW DESIGN WITHIN REACH	16,361	0	0
ESSENT GROUP LTD	228,738	9,524,856	12,852,819
ESSENTIAL UTILITIES INC	1,143,652	42,583,595	42,692,529
ESTEE LAUDER COMPANIES CL A	413,199	62,149,695	43,964,418
ETSY INC	213,066	15,501,588	12,566,682
EURONET WORLDWIDE INC	94,394	9,123,574	9,769,782
EVERCORE INC A	76,247	6,759,540	15,892,168

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Security Name	Shares	Book Value	Market Value
EVERGY INC	1,069,875	60,537,999	56,671,279
EVERSOURCE ENERGY	1,595,973	108,340,175	90,507,629
EXACT SCIENCES CORP	370,630	24,613,407	15,659,134
EXELIXIS INC	1,464,672	28,584,231	32,911,180
EXELON CORP	4,976,901	160,615,678	172,250,544
EXLSERVICE HOLDINGS INC	277,361	8,929,428	8,698,050
EXPEDIA GROUP INC	267,452	29,361,531	33,696,301
EXPEDITORS INTL WASH INC	796,434	71,351,554	99,386,999
EXPONENT INC	97,706	4,646,005	9,293,806
EXXON MOBIL CORP	8,675,688	638,743,446	998,745,203
F5 INC	298,870	44,171,276	51,474,380
FACTSET RESEARCH SYSTEMS INC	181,247	67,931,413	73,997,713
FAIR ISAAC CORP	46,248	13,446,248	68,847,550
FASTENAL CO	2,835,602	132,476,953	178,189,230
FEDERAL SIGNAL CORP	56,842	4,550,216	4,755,971
FEDEX CORP	407,772	67,690,621	122,266,358
FERROGLOBE REP + WRNTY INS TRU	440,900	0	0
FIDELITY NATIONAL FINANCIAL	522,591	18,749,209	25,826,497
FIDELITY NATIONAL INFO SERV	998,274	89,353,110	75,229,952
FIFTH THIRD BANCORP	1,224,312	31,484,019	44,675,154
FIRST AMERICAN FINANCIAL	191,706	8,744,135	10,342,595
FIRST CITIZENS BCSHS CL A	26,750	17,352,800	45,036,568
FIRST FINL BANKSHARES INC	240,303	6,176,050	7,096,154
FIRST HAWAIIAN INC	232,707	6,015,651	4,831,002
FIRST HORIZON CORP	958,588	14,940,333	15,116,957
FIRST MARINER BANCORP INC	143,653	0	0
FIRST SOLAR INC	143,393	11,727,990	32,329,404
FIRSTENERGY CORP	2,725,062	106,710,357	104,288,123
FISERV INC	2,577,575	222,052,238	384,161,778
FIVE BELOW	76,269	7,867,395	8,311,036
FIVE9 INC	103,238	7,118,045	4,552,797
FLEX LTD	850,778	10,616,581	25,089,769
FLOOR + DECOR HOLDINGS INC A	138,981	8,227,536	13,816,107
FLOWERS FOODS INC	862,454	20,863,603	19,146,479
FLOWSERVE CORP	246,226	9,135,671	11,843,487
FLUOR CORP	258,228	8,051,409	11,245,847
FMC CORP	239,431	17,857,622	13,779,303
FNB CORP	635,067	7,605,014	8,687,737
FOOT LOCKER INC	142,453	4,268,202	3,549,940
FORD MOTOR CO	8,143,773	89,899,972	102,123,206
FORMFACTOR INC	148,400	3,457,168	8,982,657
FORTINET INC	1,257,475	39,324,158	75,788,122

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Security Name	Shares	Book Value	Market Value
FORTIVE CORP	670,365	40,416,544	49,674,104
FORTREA HOLDINGS INC	151,237	3,196,276	3,529,874
FORTUNE BRANDS INNOVATIONS I	230,269	10,719,121	14,953,722
FOX CORP CLASS A	680,630	24,155,700	23,393,279
FOX CORP CLASS B	246,315	8,389,435	7,887,019
FOX FACTORY HOLDING CORP	70,172	5,060,398	3,381,590
FRANKLIN ELECTRIC CO INC	100,089	5,200,422	9,640,578
FRANKLIN RESOURCES INC	508,408	13,310,555	11,362,940
FREEPORT MCMORAN INC	2,708,494	69,452,725	131,632,896
FRESHPET INC	79,253	6,509,982	10,254,548
FRONTDOOR INC	162,835	5,691,379	5,502,213
FRONTIER COMMUNICATIONS PARE	431,189	9,974,132	11,288,538
FTAI AVIATION LTD	147,776	10,162,811	15,254,917
FTI CONSULTING INC	58,683	5,164,582	12,647,951
GAMESTOP CORP CLASS A GB REG	137,767	4,327,823	3,401,478
GAP INC/THE	715,910	10,296,987	17,103,101
GARTNER INC	374,640	93,337,743	168,235,838
GATEWAY CASINOS + ENTERTAINMEN	23,241	850,000	104,585
GATX CORP	69,632	4,487,716	9,216,493
GE HEALTHCARE TECHNOLOGY	806,386	55,673,941	62,833,597
GE VERNOVA INC	478,888	32,227,532	82,134,160
GEN DIGITAL INC	1,076,811	26,234,697	26,898,813
GENERAC HOLDINGS INC	100,349	11,258,953	13,268,157
GENERAL DYNAMICS CORP	941,948	192,198,821	273,296,793
GENERAL ELECTRIC CO	2,728,851	210,902,488	433,805,761
GENERAL MILLS INC	2,751,742	142,634,912	174,075,199
GENERAL MOTORS CO	5,417,448	204,362,061	251,694,672
GENPACT LTD	433,629	16,170,565	13,958,518
GENTEX CORP	510,897	13,244,961	17,222,342
GENUINE PARTS CO	691,431	69,356,397	95,638,736
GILEAD SCIENCES INC	6,567,700	447,597,407	450,609,897
GITLAB INC CL A	191,168	9,728,968	9,504,873
GLACIER BANCORP INC	196,376	7,284,671	7,328,758
GLAUKOS CORP	74,081	5,000,770	8,767,488
GLOBAL PAYMENTS INC	449,939	43,845,107	43,509,115
GLOBALFOUNDRIES INC	102,099	5,808,962	5,162,127
GLOBE LIFE INC	215,691	17,027,438	17,747,063
GLOBUS MEDICAL INC A	193,729	10,363,272	13,268,500
GODADDY INC CLASS A	741,985	56,693,876	103,662,724
GOLDMAN SACHS GROUP INC	978,491	290,241,836	442,591,129
GOODYEAR TIRE + RUBBER CO	502,996	6,378,601	5,709,006
GQG PARTNERS INC CDI	1,072,830	1,285,093	2,027,668

Security Name	Shares	Book Value	Market Value
GRACO INC	359,279	17,624,325	28,483,663
GRAIL INC	47,702	1,374,717	733,200
GRAND CANYON EDUCATION INC	170,458	16,233,848	23,848,779
GRAPHIC PACKAGING HOLDING CO	579,600	10,933,662	15,191,323
GUARDANT HEALTH INC	153,809	11,848,228	4,442,008
GUIDEWIRE SOFTWARE INC	379,585	44,360,415	52,340,992
GXO LOGISTICS INC	201,734	8,196,284	10,187,574
H F SPOCK 1, L.P	98,004,268	98,004,268	322,461,385
H.B. FULLER CO.	68,743	4,760,163	5,290,463
H+R BLOCK INC	612,391	24,344,986	33,209,964
HAEMONETICS CORP/MASS	239,648	20,767,294	19,826,080
HALLIBURTON CO	1,752,183	44,609,626	59,189,402
HALOZYME THERAPEUTICS INC	241,568	7,075,824	12,648,512
HANCOCK WHITNEY CORP	146,885	7,056,492	7,025,512
HANOVER INSURANCE GROUP INC/	146,893	16,016,353	18,426,264
HARDWOOD HOLDINGS CS	2,059	15,443	98,832
HARLEY DAVIDSON INC	220,489	7,626,322	7,395,209
HARTFORD FINANCIAL SVCS GRP	1,552,832	131,252,918	156,121,729
HARVEST NATURAL RESOURCES IN	13,475	0	0
HASBRO INC	222,002	17,215,085	12,987,136
HCA HEALTHCARE INC	891,911	181,964,871	286,553,182
HEALTHEQUITY INC	310,185	23,106,537	26,737,948
HEICO CORP	43,455	5,591,534	9,716,974
HEICO CORP CLASS A	161,953	14,482,766	28,749,899
HELEN OF TROY LTD	40,902	4,829,833	3,793,253
HELMERICH + PAYNE	159,102	6,585,430	5,749,947
HENRY SCHEIN INC	601,841	36,103,785	38,578,008
HERC HOLDINGS INC	47,686	6,007,445	6,356,069
HERE MEDIA INC	3,622	0	0
HERE MEDIA INC SPL SHRS	3,622	0	1
HERSHEY CO/THE	728,523	93,073,446	133,924,383
HESS CORP	484,419	36,540,930	71,461,491
HEWLETT PACKARD ENTERPRISE	11,130,988	171,035,701	235,643,016
HEXCEL CORP	153,186	8,344,327	9,566,509
HF SINCLAIR CORP	327,942	14,563,260	17,492,426
HIGHLAND RESTORATION CAP PTNRS	494,063	494,063	1,278,313
HILLENBRAND INC	115,601	3,308,312	4,626,355
HILTON GRAND VACATIONS INC	149,267	5,377,067	6,034,874
HILTON WORLDWIDE HOLDINGS IN	545,477	56,979,562	119,023,083
HINES EUROPEAN DEVELOPMENT FD	(400,969)	(400,969)	(400,969)
HIPCRICKET INC	120,300	0	0
HOLOGIC INC	1,122,128	70,192,864	83,318,004

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Security Name	Shares	Book Value	Market Value
HOME BANCSHARES INC	293,669	5,981,384	7,036,318
HOME DEPOT INC	2,795,138	619,676,576	962,198,443
HONEYWELL INTERNATIONAL INC	1,582,183	245,349,128	337,859,430
HORMEL FOODS CORP	1,374,367	52,857,740	41,904,450
HOULIHAN LOKEY INC	96,483	5,881,004	13,011,711
HOWARD HUGHES HOLDINGS INC	54,474	4,992,635	3,531,006
HOWMET AEROSPACE INC	809,835	28,726,922	62,867,568
HP INC	5,276,827	146,073,548	184,794,482
HUBBELL INC	99,004	12,980,569	36,183,995
HUBSPOT INC	92,601	25,100,400	54,615,151
HUMANA INC	474,593	179,620,547	177,331,674
HUNT (JB) TRANSPRT SVCS INC	139,581	14,655,895	22,332,962
HUNTINGTON BANCSHARES INC	2,543,477	30,620,219	33,523,039
HUNTINGTON INGALLS INDUSTRIE	203,368	39,860,402	50,095,639
HUNTSMAN CORP	292,111	6,888,852	6,651,445
HYATT HOTELS CORP CL A	82,960	7,635,088	12,603,283
IAC INC	119,609	5,592,499	5,603,688
ICU MEDICAL INC	41,790	6,663,359	4,962,564
IDACORP INC	230,840	22,741,910	21,502,746
IDEX CORP	270,201	46,029,107	54,364,441
IDEXX LABORATORIES INC	154,287	39,110,623	75,168,645
IGNITE RESTAURANT GROUP INC	12,000	0	0
ILLINOIS TOOL WORKS	580,837	86,931,991	137,635,167
ILLUMINA INC	286,220	47,417,359	29,875,763
INCYTE CORP	908,576	79,092,103	55,077,877
INDEPENDENT BANK CORP/MA	63,690	4,873,272	3,230,358
INGERSOLL RAND INC	723,550	28,459,148	65,727,338
INGEVITY CORP	46	0	2,011
INGREDION INC	132,187	10,157,513	15,161,849
INSIGHT ENTERPRISES INC	142,228	20,473,333	28,212,346
INSMED INC	195,062	5,404,994	13,069,159
INSPERITY INC	61,311	6,415,059	5,592,177
INSPIRE MEDICAL SYSTEMS INC	42,385	4,635,387	5,672,385
INSTALLED BUILDING PRODUCTS	28,561	6,524,531	5,874,427
INSULET CORP	98,948	14,410,275	19,967,711
INTEGRA LIFESCIENCES HOLDING	133,079	6,587,228	3,877,926
INTEL CORP	14,157,099	536,319,944	438,445,505
INTELLIA THERAPEUTICS INC	127,435	6,046,220	2,851,999
INTERACTIVE BROKERS GRO CL A	204,549	13,013,755	25,077,722
INTERCONTINENTAL EXCHANGE IN	2,348,795	204,107,750	321,526,548
INTERNATIONAL PAPER CO	644,343	25,173,356	27,803,465
INTERPUBLIC GROUP OF COS INC	682,328	15,449,598	19,849,018

Security Name	Shares	Book Value	Market Value
INTL BUSINESS MACHINES CORP	5,308,688	689,364,736	918,137,590
INTL FLAVORS + FRAGRANCES	451,707	44,887,620	43,007,039
INTRA CELLULAR THERAPIES INC	166,516	9,867,685	11,404,685
INTUIT INC	714,136	271,276,988	469,337,356
INTUITIVE SURGICAL INC	621,737	110,207,653	276,579,745
INVESCO LTD	601,788	11,920,150	9,002,802
IONIS PHARMACEUTICALS INC	196,484	8,673,599	9,364,446
IPG PHOTONICS CORP	57,210	6,780,443	4,827,954
IQVIA HOLDINGS INC	347,101	53,583,741	73,391,099
IRHYTHM TECHNOLOGIES INC	44,235	6,382,592	4,761,456
IRIDIUM COMMUNICATIONS INC	209,049	5,558,319	5,564,897
ISHARES MSCI INDIA ETF	4,580,300	236,664,101	255,489,134
ITRON INC	79,202	5,428,367	7,837,840
ITT INC	157,549	8,391,189	20,352,183
IVY INVESTMENT VEHICLE LDC	190,171	190,171	190,171
JABIL INC	240,437	11,304,486	26,157,164
JACK HENRY + ASSOCIATES INC	376,847	51,243,047	62,564,139
JACKSON FINANCIAL INC A	170,871	6,741,274	12,688,889
JACOBS SOLUTIONS INC	248,260	23,213,157	34,684,505
JAZZ PHARMACEUTICALS PLC	298,677	37,163,638	31,877,796
JEFFERIES FINANCIAL GROUP IN	384,260	10,169,598	19,120,842
JETBLUE AIRWAYS CORP	478,695	5,824,135	2,915,264
JM SMUCKER CO/THE	508,717	54,936,342	55,470,502
JOHN BEAN TECHNOLOGIES CORP	61,486	5,212,447	5,839,329
JOHNSON + JOHNSON	9,090,529	1,417,139,921	1,328,671,719
JOHNSON CONTROLS INTERNATION	1,264,464	62,659,782	84,049,005
JONES LANG LASALLE INC	102,426	14,240,045	21,026,039
JPMORGAN CHASE + CO	7,747,398	895,937,141	1,566,988,960
JUNIPER NETWORKS INC	1,487,527	42,345,852	54,235,234
KAGY HOLDINGS COMPANY INC	343	13,720	0
KB HOME	154,126	5,716,121	10,816,610
KBR INC	655,356	29,412,822	42,034,534
KELLANOVA	1,277,427	74,727,699	73,681,989
KEMPER CORP	99,568	6,070,426	5,907,373
KENVUE INC	211,616	4,674,852	3,847,179
KEURIG DR PEPPER INC	5,254,469	177,178,119	175,499,265
KEYCORP	1,748,512	26,150,386	24,846,403
KEYSIGHT TECHNOLOGIES IN	406,586	38,076,761	55,600,636
KIMBERLY CLARK CORP	1,640,042	188,588,070	226,653,804
KINDER MORGAN INC	6,842,230	139,719,268	135,956,102
KINSALE CAPITAL GROUP INC	43,934	6,754,679	16,926,896
KIRBY CORP	114,205	7,830,626	13,673,765

Security Name	Shares	Book Value	Market Value
KKR + CO INC	1,188,055	50,202,429	125,031,045
KLA CORP	550,806	270,471,111	454,145,105
KNIFE RIVER CORP	96,278	4,153,644	6,752,939
KNIGHT SWIFT TRANSPORTATION	854,062	38,892,769	42,634,775
KOHLS CORP	199,519	7,406,664	4,586,949
KRAFT HEINZ CO/THE	4,330,545	157,656,179	139,530,160
KROGER CO	3,193,583	98,840,398	159,455,599
KYNDRYL HOLDINGS INC	383,652	7,710,891	10,093,889
L3HARRIS TECHNOLOGIES INC	811,375	141,353,812	182,218,598
LABCORP HOLDINGS INC	371,285	64,189,349	75,560,210
LAM RESEARCH CORP	266,555	90,520,812	283,841,101
LAMB WESTON HOLDINGS INC	527,842	43,723,418	44,380,955
LANCASTER COLONY CORP	102,847	15,842,612	19,434,999
LANDSTAR SYSTEM INC	70,512	7,859,128	13,008,059
LANTHEUS HOLDINGS INC	118,767	8,930,691	9,535,805
LAS VEGAS SANDS CORP	637,739	28,940,094	28,219,958
LATTICE SEMICONDUCTOR CORP	255,942	8,288,917	14,842,096
LAZARD INC	193,122	7,070,397	7,373,423
LAZARE KAPLAN INTERNATIONAL	45,000	0	0
LCI INDUSTRIES	53,281	4,772,485	5,508,191
LEAR CORP	119,704	13,121,808	13,671,418
LEGGETT + PLATT INC	242,999	7,811,794	2,784,769
LEIDOS HOLDINGS INC	669,931	55,868,378	97,729,534
LENNAR CORP A	791,177	69,796,096	118,573,711
LENNOX INTERNATIONAL INC	83,441	17,827,749	44,639,276
LIBERTY MEDIA CORP LIB NEW C	267,054	11,526,335	19,185,192
LIBERTY MEDIA CORP LIBER NEW	272,031	6,772,790	6,028,246
LIFE360 INC CDI	314,974	2,350,420	3,443,535
LIGHT + WONDER INC	159,821	11,614,393	16,762,036
LINCOLN ELECTRIC HOLDINGS	105,720	9,922,875	19,943,024
LINCOLN NATIONAL CORP	283,591	10,359,609	8,819,721
LINDE PLC	855,149	188,266,171	375,247,939
LITHIA MOTORS INC	42,130	7,325,112	10,635,725
LITTELFUSE INC	51,625	7,633,011	13,194,837
LIVE NATION ENTERTAINMENT IN	327,849	22,697,257	30,732,581
LKQ CORP	486,427	17,507,102	20,230,591
LOCKHEED MARTIN CORP	839,445	268,513,210	392,104,760
LOEWS CORP	912,375	60,543,731	68,190,908
LOUISIANA PACIFIC CORP	117,069	4,256,705	9,638,337
LOWE S COS INC	1,812,077	281,103,967	399,490,566
LPL FINANCIAL HOLDINGS INC	147,743	17,841,242	41,264,652
LUCID GROUP INC	1,317,396	20,634,576	3,438,426

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LUMENTUM HOLDINGS INC	88,526	6,163,505	4,507,745
LYFT INC A	645,793	17,609,287	9,105,766
LYONDELLBASELL INDU CL A	491,921	40,627,289	47,057,182
M + T BANK CORP	372,688	51,373,177	56,410,062
MACOM TECHNOLOGY SOLUTIONS H	68,140	6,609,287	7,595,566
MACY S INC	531,332	10,056,607	10,201,617
MADISON SQUARE GARDEN SPORTS	80,839	13,006,174	15,208,244
MADRIGAL PHARMACEUTICALS INC	22,262	5,307,828	6,236,922
MAGNOLIA OIL + GAS CORP A	287,363	6,397,925	7,281,793
MANHATTAN ASSOCIATES INC	321,596	49,963,336	79,331,301
MANPOWERGROUP INC	90,131	6,491,300	6,291,154
MARATHON DIGITAL HOLDINGS IN	480,372	9,454,637	9,535,384
MARATHON OIL CORP	1,475,052	29,674,842	42,289,741
MARATHON PETROLEUM CORP	700,929	44,484,353	121,597,163
MARKEL GROUP INC	74,421	77,569,756	117,262,193
MARKETAXESS HOLDINGS INC	53,598	12,257,364	10,748,015
MARRIOTT INTERNATIONAL CL A	412,830	45,946,998	99,809,910
MARRIOTT VACATIONS WORLD	67,884	6,397,059	5,927,636
MARSH + MCLENNAN COS	2,384,433	227,560,959	502,447,722
MARTIN MARIETTA MATERIALS	109,471	24,697,996	59,311,388
MARVELL TECHNOLOGY INC	1,139,886	39,363,526	79,678,098
MASCO CORP	450,176	19,789,057	30,013,406
MASIMO CORP	74,713	9,542,036	9,409,359
MASTEC INC	106,030	6,701,902	11,344,152
MASTERCARD INC A	2,400,068	697,230,036	1,058,814,112
MATADOR RESOURCES CO	195,149	10,335,372	11,630,887
MATCH GROUP INC	465,425	33,273,378	14,139,632
MATSON INC	72,113	6,831,725	9,444,640
MATTEL INC	611,512	10,490,385	9,943,187
MAXIMUS INC	120,152	7,664,180	10,297,030
MCDONALD S CORP	3,545,178	669,462,981	903,453,162
MCKESSON CORP	639,158	194,217,713	373,293,850
MDU RESOURCES GROUP INC	333,051	6,028,362	8,359,611
MEDPACE HOLDINGS INC	49,974	6,073,724	20,581,795
MERCK + CO. INC.	10,043,527	772,843,058	1,243,388,643
MERIT MEDICAL SYSTEMS INC	92,018	6,587,986	7,908,947
MERITAGE HOMES CORP	83,115	8,976,511	13,452,183
META PLATFORMS INC CLASS A	5,853,067	1,268,677,556	2,951,233,666
METLIFE INC	1,136,786	56,337,297	79,791,122
METTLER TOLEDO INTERNATIONAL	40,011	25,263,368	55,918,974
MGIC INVESTMENT CORP	612,140	7,921,125	13,191,657
MGM RESORTS INTERNATIONAL	434,755	13,311,640	19,320,531

Security Name	Shares	Book Value	Market Value
MICROCHIP TECHNOLOGY INC	991,729	54,108,033	90,743,232
MICRON TECHNOLOGY INC	3,731,294	223,839,370	490,777,103
MICROSOFT CORP	21,308,850	4,426,708,639	9,523,990,508
MICROSTRATEGY INC CL A	27,643	15,187,525	38,077,680
MIDDLEBY CORP	189,420	22,276,459	23,224,790
MKS INSTRUMENTS INC	116,849	10,512,986	15,258,144
MODERNA INC	1,003,122	104,924,262	119,120,763
MOHAWK INDUSTRIES INC	102,378	11,084,671	11,629,123
MOLINA HEALTHCARE INC	286,930	78,519,598	85,304,289
MOLSON COORS BEVERAGE CO B	888,879	55,011,948	45,181,720
MONDELEZ INTERNATIONAL INC A	5,683,270	318,070,569	371,913,189
MONGODB INC	112,845	28,793,294	28,206,738
MONOLITHIC POWER SYSTEMS INC	123,109	50,212,799	101,156,215
MONSTER BEVERAGE CORP	1,459,206	51,475,303	72,887,538
MOODY S CORP	297,924	55,450,578	125,405,196
MORGAN STANLEY	2,526,562	151,467,042	245,556,752
MORNINGSTAR INC	49,368	8,609,831	14,605,525
MOSAIC CO/THE	542,607	18,685,976	15,681,358
MOTOROLA SOLUTIONS INC	803,528	118,495,354	310,201,984
MR COOPER GROUP INC	73,478	5,690,897	5,968,620
MSA SAFETY INC	71,935	7,349,890	13,501,483
MSC INDUSTRIAL DIRECT CO A	90,902	6,498,833	7,209,443
MSCI INC	346,202	132,123,856	166,782,826
MUELLER INDUSTRIES INC	242,371	8,632,908	13,800,608
MURPHY OIL CORP	255,945	9,398,248	10,555,184
MURPHY USA INC	103,216	27,976,716	48,455,783
NASDAQ INC	1,671,585	56,978,352	100,729,712
NATERA INC	194,763	12,453,125	21,090,891
NATIONAL ENERGY	726,459	0	1
NATIONAL FUEL GAS CO	178,447	8,714,525	9,670,044
NCINO INC	136,163	6,884,761	4,282,327
NEOGEN CORP	283,485	6,849,355	4,430,882
NETAPP INC	1,329,688	90,183,366	171,263,814
NETFLIX INC	788,709	212,459,222	532,284,041
NEUROCRINE BIOSCIENCES INC	485,020	40,949,630	66,772,703
NEW JERSEY RESOURCES CORP	466,507	21,352,387	19,938,509
NEW YORK COMMUNITY BANCORP	1,044,023	12,025,768	3,361,774
NEW YORK TIMES CO A	283,670	8,810,728	14,526,750
NEWELL BRANDS INC	644,074	11,526,345	4,128,530
NEWMONT CORP	1,960,947	74,238,933	82,104,903
NEWMONT CORP CDI	3,310	125,605	140,306
NEXSTAR MEDIA GROUP INC	66,976	6,921,018	11,118,688

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NEXTEER AUTOMOTIVE GROUP LTD	1,372,000	1,330,300	618,573
NEXTERA ENERGY INC	6,533,791	333,306,211	462,657,741
NEXTRACKER INC CL A	200,118	11,881,220	9,381,533
NIKE INC CL B	2,261,415	175,147,176	170,443,589
NISOURCE INC	2,149,130	56,294,082	61,916,435
NOBLE CORP PLC	187,432	9,599,508	8,368,844
NORDSON CORP	103,461	14,915,414	23,996,754
NORDSTROM INC	184,075	4,455,731	3,906,086
NORFOLK SOUTHERN CORP	386,484	59,447,309	82,974,255
NORTHERN TRUST CORP	364,435	29,551,129	30,605,262
NORTHROP GRUMMAN CORP	654,067	252,787,778	285,140,509
NORWEGIAN CRUISE LINE HOLDIN	756,997	20,285,280	14,223,974
NOV INC	699,523	15,419,233	13,298,264
NOVANTA INC	72,279	6,648,616	11,789,429
NRG ENERGY INC	413,625	16,192,795	32,204,852
NTENT INC	2	0	0
NUCOR CORP	450,536	34,631,949	71,220,791
NUTANIX INC A	465,497	16,320,314	26,463,616
NVIDIA CORP	67,259,938	1,928,490,987	8,309,296,773
NVR INC	8,655	26,402,168	65,678,988
O REILLY AUTOMOTIVE INC	337,434	186,355,490	356,350,550
OCCIDENTAL PETROLEUM CORP	1,125,040	53,291,842	70,911,340
OCERA THERAPEUTICS INC	30,711	0	0
OGE ENERGY CORP	920,709	33,421,026	32,869,311
OKTA INC	270,609	27,989,335	25,331,732
OLD DOMINION FREIGHT LINE	390,961	31,688,991	69,043,719
OLD NATIONAL BANCORP	522,561	8,664,901	8,982,835
OLD REPUBLIC INTL CORP	1,225,390	32,155,545	37,864,551
OLIN CORP	222,012	7,083,317	10,467,868
OLLIE S BARGAIN OUTLET HOLDI	117,322	8,478,180	11,517,506
OMNICOM GROUP	913,852	63,429,943	81,972,524
OMTHERA PHARMACEUTICAL INC	3,900	0	0
ON SEMICONDUCTOR	2,146,716	132,748,508	147,157,405
ONE GAS INC	296,078	21,638,598	18,904,580
ONEMAIN HOLDINGS INC	231,325	9,895,209	11,216,959
ONEOK INC	1,042,355	60,037,120	85,004,175
ONTO INNOVATION INC	89,934	7,501,676	19,745,911
OPTION CARE HEALTH INC	291,389	9,313,299	8,071,476
ORACLE CORP	4,949,236	277,547,672	698,832,123
ORCHIDS PAPER PRODUCTS CO	25,100	0	0
ORGANON + CO	419,986	10,606,870	8,693,740
ORMAT TECHNOLOGIES INC	66,633	4,549,999	4,777,598

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Security Name	Shares	Book Value	Market Value
OSHKOSH CORP	132,549	9,471,256	14,341,832
OTIS WORLDWIDE CORP	697,178	41,808,661	67,110,392
OVINTIV INC	432,916	9,612,179	20,290,773
OWENS CORNING	185,479	13,942,562	32,221,419
P G + E CORP	6,550,148	105,090,876	114,366,026
PACCAR INC	1,174,137	61,786,643	120,866,052
PACIFIC MULTIFAMILY INVESTORS	2,547,430,308	2,547,430,308	2,581,484,356
PACKAGING CORP OF AMERICA	168,995	16,758,522	30,851,727
PAGERDUTY INC	153,638	4,263,045	3,522,925
PALANTIR TECHNOLOGIES INC A	3,355,177	73,235,135	84,986,663
PALO ALTO NETWORKS INC	561,839	64,650,042	190,469,097
PAPA JOHN S INTL INC	56,657	3,657,095	2,661,749
PARADE TECHNOLOGIES LTD	101,000	3,398,879	2,608,968
PARAGON OFFSHORE PLC	193,566	0	0
PARKER HANNIFIN CORP	244,395	49,466,807	123,617,448
PAYCHEX INC	1,553,490	119,275,486	184,181,774
PAYCOM SOFTWARE INC	86,430	20,011,970	12,362,953
PAYLOCITY HOLDING CORP	74,090	9,250,529	9,768,770
PAYPAL HOLDINGS INC	1,799,847	147,971,367	104,445,233
PBF ENERGY INC CLASS A	203,573	8,561,537	9,368,433
PDL BIOPHARMA INC	252,971	0	0
PENN ENTERTAINMENT INC	266,027	8,706,458	5,148,959
PENSKE AUTOMOTIVE GROUP INC	37,365	5,623,220	5,568,133
PENUMBRA INC	51,779	8,163,013	9,318,667
PEPSICO INC	8,877,301	1,204,545,883	1,464,133,254
PERFORMANCE FOOD GROUP CO	294,768	13,284,318	19,487,127
PERMIAN RESOURCES CORP	1,141,563	18,534,620	18,436,247
PFIZER INC	16,751,684	624,675,350	468,712,118
PHILLIPS 66	884,175	77,416,531	124,818,985
PINNACLE FINANCIAL PARTNERS	141,506	6,810,391	11,326,145
PINNACLE WEST CAPITAL	569,931	44,955,963	43,531,330
PINTEREST INC CLASS A	1,048,322	41,007,617	46,199,559
PLANET FITNESS INC CL A	109,116	7,055,041	8,029,855
PLUG POWER INC	774,830	12,475,390	1,805,380
PLUS THERAPEUTICS INC	115	0	0
PNC FINANCIAL SERVICES GROUP	852,134	106,471,113	132,489,802
PNM RESOURCES INC	480,991	22,188,878	17,777,427
POLARIS INC	105,922	9,407,154	8,294,791
POOL CORP	70,457	13,414,913	21,653,552
PORTLAND GENERAL ELECTRIC CO	455,419	21,426,805	19,692,318
POST HOLDINGS INC	255,685	20,232,585	26,632,150
POWER INTEGRATIONS INC	106,357	4,987,875	7,465,242

Security Name	Shares	Book Value	Market Value
PPG INDUSTRIES INC	438,429	42,741,770	55,193,874
PPL CORP	3,526,929	95,654,807	97,519,587
PREMIER INC CLASS A	522,208	16,350,791	9,749,623
PRIMERICA INC	74,199	7,981,872	17,554,002
PRINCIPAL FINANCIAL GROUP	413,609	21,944,110	32,447,643
PROCORE TECHNOLOGIES INC	154,954	9,441,714	10,275,004
PROCTER + GAMBLE CO/THE	9,144,800	1,039,078,523	1,508,160,416
PROGRESSIVE CORP	2,599,170	237,960,322	539,873,601
PROSPERITY BANCSHARES INC	156,176	10,103,263	9,548,605
PRUDENTIAL FINANCIAL INC	739,522	63,049,951	86,664,656
PTC INC	573,927	67,428,048	104,265,318
PUBLIC SERVICE ENTERPRISE GP	2,434,837	131,280,509	179,447,487
PULTEGROUP INC	867,140	45,318,535	95,472,153
PURE STORAGE INC CLASS A	494,991	11,797,545	31,783,393
PVH CORP	121,493	11,360,711	12,862,472
Q2 HOLDINGS INC	105,022	6,592,311	6,335,978
QORVO INC	179,950	14,032,456	20,881,422
QUAKER CHEMICAL CORPORATION	33,212	4,259,685	5,636,077
QUALCOMM INC	3,582,968	402,401,841	713,655,644
QUALYS INC	188,564	29,924,231	26,889,226
QUANTA SERVICES INC	251,278	16,688,424	63,847,231
QUANTUMSCAPE CORP	446,606	7,820,315	2,197,302
QUEST DIAGNOSTICS INC	571,298	57,204,895	78,199,270
QUICKSILVER RESOURCES INC	232,000	0	0
QUIDELORTHO CORP	95,413	7,729,660	3,169,623
RADIAN GROUP INC	321,457	6,702,584	9,997,341
RALPH LAUREN CORP	73,655	7,624,831	12,894,048
RAMBUS INC	186,262	9,437,233	10,944,762
RANGE RESOURCES CORP	420,705	11,634,630	14,106,328
RAPID7 INC	107,306	6,215,923	4,638,842
RAYMOND JAMES FINANCIAL INC	374,389	24,277,570	46,278,248
RB GLOBAL INC	699,403	37,958,166	53,331,172
RBC BEARINGS INC	52,315	7,225,088	14,113,543
REGAL REXNORD CORP	118,249	9,971,051	15,989,633
REGENERON PHARMACEUTICALS	376,929	209,974,377	396,163,702
REGIONS FINANCIAL CORP	1,891,609	30,028,667	37,907,852
REINSURANCE GROUP OF AMERICA	314,769	48,737,881	64,612,639
RELIANCE INC	136,823	16,407,211	39,076,693
RELIANCE WORLDWIDE CORP LTD	1,430,269	4,161,426	4,317,548
REPLIGEN CORP	93,718	9,406,164	11,814,096
REPUBLIC SERVICES INC	977,181	83,445,849	189,905,356
RESIDEO TECHNOLOGIES INC	254,371	4,491,613	4,975,502

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RESMED INC	258,993	33,046,995	49,576,458
REVVITY INC	239,160	21,086,770	25,078,415
RH	21,527	4,201,300	5,262,061
RINGCENTRAL INC CLASS A	151,357	10,713,383	4,268,282
RIVIAN AUTOMOTIVE INC A	1,073,814	44,745,056	14,410,587
RLI CORP	206,556	20,674,646	29,060,364
ROBERT HALF INC	198,437	10,437,982	12,696,017
ROBINHOOD MARKETS INC A	1,128,845	15,342,940	25,636,098
ROBLOX CORP CLASS A	671,455	26,285,751	24,984,842
ROCKWELL AUTOMATION INC	159,505	22,259,889	43,908,550
ROKU INC	213,272	26,121,313	12,781,394
ROLLINS INC	1,288,640	35,648,985	62,872,746
ROPER TECHNOLOGIES INC	522,692	191,274,450	294,620,573
ROSS STORES INC	647,203	56,190,231	94,051,566
ROYAL CARIBBEAN CRUISES LTD	426,123	32,835,512	67,936,791
ROYAL GOLD INC	321,209	32,375,855	40,202,518
ROYALTY PHARMA PLC CL A	1,837,338	66,965,571	48,450,603
RPM INTERNATIONAL INC	229,295	14,816,406	24,690,490
RTX CORP	4,064,171	323,947,956	408,002,348
RXO INC	194,605	3,396,150	5,088,923
RYAN SPECIALTY HOLDINGS INC	450,455	24,017,017	26,085,850
RYDER SYSTEM INC	91,160	5,496,528	11,292,901
S+P GLOBAL INC	720,239	193,843,020	321,226,654
SABINE OIL + GAS HOLDINGS IN	140	6,141	0
SAIA INC	37,923	3,933,831	17,986,501
SALESFORCE INC	1,917,578	274,358,455	493,009,395
SAMSONITE INTERNATIONAL SA	2,197,004	5,698,544	6,556,831
SAREPTA THERAPEUTICS INC	151,851	14,671,836	23,992,462
SCHLUMBERGER LTD	2,783,143	117,062,327	131,309,843
SCHWAB (CHARLES) CORP	2,774,153	136,393,764	204,427,486
SCIENCE APPLICATIONS INTE	267,692	23,873,679	31,467,195
SCOTTS MIRACLE GRO CO	73,217	5,610,770	4,763,502
SEAGATE TECHNOLOGY HOLDINGS	968,920	75,136,808	100,060,373
SEALED AIR CORP	266,268	9,562,391	9,263,482
SEELOS THERAPEUTICS INC	860	0	0
SEI INVESTMENTS COMPANY	164,210	7,843,947	10,622,760
SELECTIVE INSURANCE GROUP	311,405	24,752,862	29,219,131
SEMPRA	2,888,681	179,533,628	219,713,077
SENSATA TECHNOLOGIES HOLDING	271,058	11,716,451	10,134,863
SENSIENT TECHNOLOGIES CORP	73,740	4,004,144	5,470,774
SENTINELONE INC CLASS A	385,361	8,394,179	8,111,849
SERVICE CORP INTERNATIONAL	255,572	11,470,908	18,178,846

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Security Name	Shares	Book Value	Market Value
SERVICENOW INC	506,572	217,513,045	398,505,016
SERVISFIRST BANCSHARES INC	51,182	3,911,026	3,234,192
SFX ENTERTAINMENT INC	115,200	0	0
SHAKE SHACK INC CLASS A	50,414	3,567,644	4,537,263
SHERWIN WILLIAMS CO/THE	473,232	78,658,427	141,226,677
SIGNET JEWELERS LTD	76,521	5,404,044	6,854,754
SILGAN HOLDINGS INC	385,793	18,288,291	16,330,618
SILICON LABORATORIES INC	49,782	4,619,320	5,507,404
SIMPSON MANUFACTURING CO INC	88,063	6,640,738	14,841,258
SIRIUS XM HOLDINGS INC	1,166,496	5,827,572	3,301,262
SITEONE LANDSCAPE SUPPLY INC	83,456	7,545,558	10,132,395
SKECHERS USA INC CL A	267,125	10,924,184	18,463,692
SKYLINE CHAMPION CORP	78,542	4,674,009	5,321,221
SKYWORKS SOLUTIONS INC	740,223	70,929,064	78,893,028
SLM CORP	420,709	5,102,600	8,746,608
SM ENERGY CO	243,692	9,685,563	10,534,825
SMARTSHEET INC CLASS A	211,787	9,790,595	9,335,574
SMITH (A.O.) CORP	222,590	10,456,880	18,203,420
SNAP ON INC	97,843	14,280,612	25,575,184
SNOWFLAKE INC CLASS A	424,404	105,856,947	57,332,743
SOFI TECHNOLOGIES INC	1,296,052	8,160,244	8,566,930
SOLVENTUM CORP	230,680	19,510,826	12,198,369
SONOCO PRODUCTS CO	175,626	8,750,705	8,907,761
SOUTHERN CO/THE	5,295,081	279,082,779	410,739,433
SOUTHERN COPPER CORP	575,739	54,414,815	62,030,121
SOUTHSTATE CORP	152,002	11,550,300	11,615,997
SOUTHWEST AIRLINES CO	852,531	27,866,843	24,390,912
SOUTHWEST GAS HOLDINGS INC	332,616	23,213,815	23,409,515
SOUTHWESTERN ENERGY CO	2,135,690	12,986,419	14,373,311
SPECTRUM BRANDS HOLDINGS INC	65,360	4,111,005	5,616,387
SPIRE INC	259,735	17,387,184	15,773,708
SPIRIT AEROSYSTEMS HOLD CL A	164,844	6,394,027	5,418,427
SPORT HALEY HOLDINGS INC	6,900	0	0
SPROUT SOCIAL INC CLASS A	69,003	7,666,869	2,462,029
SPROUTS FARMERS MARKET INC	512,662	22,231,329	42,889,303
SPS COMMERCE INC	69,019	4,340,560	12,986,616
SPX TECHNOLOGIES INC	41,719	5,448,156	5,929,941
SS+C TECHNOLOGIES HOLDINGS	1,027,769	53,969,554	64,410,283
STANLEY BLACK + DECKER INC	266,051	27,418,368	21,254,824
STARBUCKS CORP	3,301,959	236,591,885	257,057,508
STATE STREET CORP	530,973	31,562,722	39,292,016
STEEL DYNAMICS INC	308,224	17,186,402	39,915,138

Security Name	Shares	Book Value	Market Value
STERICYCLE INC	175,751	9,600,035	10,216,457
STERIS PLC	171,502	27,210,775	37,651,551
STIFEL FINANCIAL CORP	189,889	8,570,602	15,979,178
STRYKER CORP	657,035	121,400,061	223,556,246
SUMMIT MATERIALS INC CL A	206,437	5,824,259	7,557,663
SUNRUN INC	305,335	8,883,994	3,621,322
SUPER MICRO COMPUTER INC	87,982	17,370,958	72,088,059
SYNAPTICS INC	71,563	5,005,550	6,311,860
SYNCHRONY FINANCIAL	1,061,304	35,172,327	50,082,998
SYNERGY PHARMACEUTICALS INC	5,895	0	0
SYNOPSYS INC	470,664	143,125,612	280,073,320
SYNOVUS FINANCIAL CORP	261,391	8,942,985	10,505,312
SYSCO CORP	1,087,009	67,692,410	77,601,653
T MOBILE US INC	2,571,983	291,358,600	453,131,965
T ROWE PRICE GROUP INC	395,349	37,942,502	45,587,730
TAKE TWO INTERACTIVE SOFTWRE	221,564	26,127,109	34,450,998
TAPESTRY INC	448,046	14,878,296	19,171,931
TARGA RESOURCES CORP	398,580	18,905,055	51,329,153
TARGANTA THERAPEUTICS	9,000	0	0
TARGET CORP	1,418,141	173,657,585	209,941,648
TAYLOR MORRISON HOME CORP	433,371	14,717,668	24,026,094
TCEH CORP TRA	79,445	76,448	89,376
TD SYNNEX CORP	318,308	29,690,498	36,732,750
TE CONNECTIVITY LTD	1,531,948	179,560,059	230,450,938
TEGNA INC	1,084,265	18,841,313	15,114,654
TELADOC HEALTH INC	274,260	15,696,242	2,682,270
TELEDYNE TECHNOLOGIES INC	81,895	21,486,597	31,773,625
TELEFLEX INC	98,548	24,845,606	20,727,603
TEMPUR SEALY INTERNATIONAL I	297,290	6,340,481	14,073,726
TENABLE HOLDINGS INC	193,534	8,843,148	8,434,218
TENET HEALTHCARE CORP	199,541	9,750,208	26,544,948
TERADATA CORP	171,324	5,197,416	5,920,971
TERADYNE INC	261,922	14,629,453	38,840,426
TEREX CORP	120,246	6,635,470	6,594,297
TESLA INC	9,318,139	1,558,294,568	1,843,874,026
TETRA TECH INC	105,235	9,077,229	21,518,481
TETRAPHASE PHARMACEUTICALS INC	8,190	0	0
TEXAS CAPITAL BANCSHARES INC	88,816	4,936,536	5,430,213
TEXAS INSTRUMENTS INC	5,040,407	725,695,810	980,510,374
TEXAS PACIFIC LAND CORP	38,030	19,945,446	27,924,303
TEXAS ROADHOUSE INC	337,375	30,041,225	57,930,661
TEXTRON INC	360,681	17,598,202	30,968,093

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Security Name	Shares	Book Value	Market Value
THE CIGNA GROUP	1,061,447	254,094,334	350,882,535
THERMO FISHER SCIENTIFIC INC	966,700	354,618,456	534,585,113
THOR INDUSTRIES INC	98,111	6,797,787	9,168,480
TIMKEN CO	123,882	6,231,037	9,926,699
TJX COMPANIES INC	3,670,943	233,571,941	404,170,849
TKO GROUP HOLDINGS INC	121,652	10,727,025	13,137,203
TOAST INC CLASS A	723,075	15,858,132	18,633,660
TOBIRA THERAPEUTICS IN	4,344	0	0
TOLL BROTHERS INC	234,964	12,148,057	27,063,175
TOPBUILD CORP	62,673	7,185,699	24,146,041
TORO CO	252,024	18,028,519	23,566,770
TPG INC	65,868	2,806,561	2,730,229
TRACTOR SUPPLY COMPANY	261,095	36,777,774	70,495,650
TRADE DESK INC/THE CLASS A	748,613	27,944,862	73,117,077
TRADEWEB MARKETS INC CLASS A	571,236	44,847,384	60,551,016
TRANSDIGM GROUP INC	95,969	39,202,137	122,610,959
TRANSOCEAN LTD	873,409	5,483,007	4,672,765
TRANSUNION	251,952	17,164,940	18,684,783
TRAVEL LEISURE CO	150,324	5,541,851	6,761,595
TRAVELERS COS INC/THE	1,092,990	172,582,571	222,248,587
TREX COMPANY INC	214,592	10,177,085	15,905,642
TRIBUNE CO	2,575,000	23,926	3
TRIMBLE INC	441,509	17,555,288	24,689,288
TRINET GROUP INC	68,415	5,853,984	6,841,507
TRUIST FINANCIAL CORP	2,586,391	106,515,708	100,481,339
TWILIO INC A	292,181	39,006,717	16,598,825
TYLER TECHNOLOGIES INC	206,212	66,411,889	103,679,269
TYSON FOODS INC CL A	1,037,655	59,769,591	59,291,610
U HAUL HOLDING CO	69,653	4,014,224	4,299,680
UBER TECHNOLOGIES INC	3,676,576	128,516,617	267,213,813
UBIQUITY INC	379,900	0	0
UC HLDGS INC	42,076	0	163,045
UFP INDUSTRIES INC	122,540	6,308,073	13,724,498
UGI CORP	403,040	14,866,748	9,229,629
UIPATH INC CLASS A	681,286	14,564,054	8,638,711
ULTA BEAUTY INC	92,147	25,017,100	35,556,765
ULTRAGENYX PHARMACEUTICAL IN	108,096	7,568,376	4,442,748
UMB FINANCIAL CORP	86,699	5,877,697	7,232,433
UNIFIRST CORP/MA	35,641	6,059,406	6,113,503
UNION PACIFIC CORP	1,338,814	208,371,569	302,920,059
UNIT CORP	2,535	0	913
UNITED AIRLINES HOLDINGS INC	613,167	29,807,934	29,836,872

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Security Name	Shares	Book Value	Market Value
UNITED BANKSHARES INC	251,484	8,305,139	8,158,149
UNITED COMMUNITY BANKS/GA	191,110	6,191,425	4,865,665
UNITED PARCEL SERVICE CL B	2,559,603	374,088,607	350,281,671
UNITED RENTALS INC	130,115	28,001,039	84,149,281
UNITED STATES STEEL CORP	371,344	7,761,462	14,036,808
UNITED THERAPEUTICS CORP	235,012	48,263,549	74,863,073
UNITEDHEALTH GROUP INC	2,881,691	1,096,554,253	1,467,530,015
UNITEK GLOBAL SERVICES INC	35,550	0	0
UNITY SOFTWARE INC	390,662	31,149,168	6,352,181
UNIVERSAL DISPLAY CORP	88,054	11,818,616	18,513,388
UNIVERSAL HEALTH SERVICES B	179,783	22,234,136	33,247,275
UNUM GROUP	556,111	20,985,968	28,422,857
US BANCORP	3,043,824	121,888,757	120,839,826
US FOODS HOLDING CORP	445,107	16,785,636	23,581,833
VAIL RESORTS INC	70,704	14,764,322	12,735,920
VALARIS LTD	75,938	5,122,540	5,657,385
VALERO ENERGY CORP	750,886	68,062,909	117,708,889
VALLEY NATIONAL BANCORP	842,908	9,047,640	5,883,522
VALMONT INDUSTRIES	39,673	6,398,172	10,888,259
VALOR EQUITY PARTNERS IV, L.P.	71,456,214	71,456,214	176,717,505
VALVOLINE INC	220,907	5,163,416	9,543,213
VANGUARD S+P 500 ETF	18,956	8,831,056	9,480,464
VARONIS SYSTEMS INC	451,461	16,853,359	21,656,592
VAXCYTE INC	152,778	9,384,243	11,536,267
VEEVA SYSTEMS INC CLASS A	249,513	37,495,666	45,663,392
VERALTO CORP	393,976	22,598,679	37,612,891
VERISIGN INC	428,894	72,218,822	76,257,353
VERISK ANALYTICS INC	701,289	112,087,042	189,032,450
VERIZON COMMUNICATIONS INC	14,848,430	730,490,096	612,349,253
VERTEX PHARMACEUTICALS INC	1,012,058	248,213,930	474,371,826
VERTIV HOLDINGS CO A	662,982	17,934,610	57,394,365
VESTIS CORP	202,970	4,094,294	2,482,325
VF CORP	590,472	24,246,010	7,971,403
VIASAT INC	165,593	7,491,770	2,103,036
VIATRIS INC	2,320,331	30,302,572	24,665,173
VIAVI SOLUTIONS INC	452,396	7,011,735	3,107,967
VISA INC CLASS A SHARES	3,948,264	602,313,470	1,036,300,852
VISTEON CORP	60,503	6,321,238	6,455,672
VISTRA CORP	694,211	18,940,280	59,688,265
VONTIER CORP	325,900	8,880,117	12,449,395
VOYA FINANCIAL INC	242,094	14,140,947	17,225,006
VULCAN MATERIALS CO	229,194	28,536,156	56,995,964

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Security Name	Shares	Book Value	Market Value
WABTEC CORP	353,236	28,431,102	55,829,087
WALGREENS BOOTS ALLIANCE INC	975,094	37,446,196	11,793,814
WALKER + DUNLOP INC	42,349	4,337,322	4,158,673
WALMART INC	17,418,276	679,996,433	1,179,391,468
WALT DISNEY CO/THE	5,239,371	498,987,857	520,217,269
WARNER BROS DISCOVERY INC	3,916,690	83,891,280	29,140,288
WARREN RES INC	16,898	2,029,132	4,225
WASTE MANAGEMENT INC	2,004,978	211,012,004	427,742,007
WATERS CORP	105,579	20,682,092	30,630,593
WATSCO INC	60,266	10,576,480	27,917,623
WATTS WATER TECHNOLOGIES A	40,145	6,456,194	7,361,390
WAVE SYSTEMS CORP CLASS A	3,702	0	0
WAYFAIR INC CLASS A	116,110	12,888,526	6,122,489
WD 40 CO	29,064	4,043,655	6,383,618
WEATHERFORD INTERNATIONAL PL	146,955	9,717,822	17,994,658
WEBSTER FINANCIAL CORP	306,789	12,598,911	13,372,941
WEC ENERGY GROUP INC	1,537,839	115,029,381	120,658,848
WELLS FARGO + CO	12,704,860	558,912,443	754,541,718
WENDY S CO/THE	825,295	16,796,514	13,997,003
WESCO INTERNATIONAL INC	85,872	6,686,420	13,612,452
WEST PHARMACEUTICAL SERVICES	131,041	20,917,585	43,163,597
WESTERN ALLIANCE BANCORP	201,981	9,300,763	12,688,454
WESTERN DIGITAL CORP	567,861	28,880,922	43,026,829
WESTERN UNION CO	1,812,224	32,469,911	22,145,377
WESTLAKE CORP	68,051	8,286,761	9,855,146
WESTROCK CO	536,633	21,667,029	26,971,175
WET SEAL INC/THE CLASS A	268,800	0	0
WEX INC	76,987	11,950,406	13,637,479
WHIRLPOOL CORP	95,942	12,025,933	9,805,276
WHITE MOUNTAINS INSURANCE GP	14,302	17,180,498	25,993,170
WILLIAMS COS INC	2,563,861	76,236,204	108,964,093
WILLIAMS SONOMA INC	122,524	11,395,968	34,597,114
WILLSCOT MOBILE MINI HOLDING	363,359	10,336,750	13,676,852
WINGSTOP INC	62,319	9,340,658	26,339,752
WINTRUST FINANCIAL CORP	128,440	8,657,672	12,659,049
WOLFSPEED INC	163,391	9,302,633	3,718,783
WOODWARD INC	112,875	9,496,544	19,683,151
WORKDAY INC CLASS A	369,508	64,825,156	82,607,221
WORKIVA INC	90,697	6,498,050	6,619,977
WR BERKLEY CORP	1,021,468	59,229,447	80,266,955
WW GRAINGER INC	116,455	46,999,690	105,070,359
WYNDHAM HOTELS + RESORTS INC	212,842	12,143,410	15,750,315

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Security Name	Shares	Book Value	Market Value
WYNN RESORTS LTD	183,707	18,322,417	16,441,780
XCEL ENERGY INC	2,897,617	158,793,207	154,761,724
XPO INC	204,546	7,396,558	21,712,567
XYLEM INC	416,089	35,873,964	56,434,250
YETI HOLDINGS INC	151,726	6,046,580	5,788,352
YUM BRANDS INC	1,199,862	115,299,055	158,933,721
ZEBRA TECHNOLOGIES CORP CL A	68,779	11,547,946	21,247,899
ZIFF DAVIS INC	235,076	14,982,326	12,940,940
ZILLOW GROUP INC A	125,540	6,019,563	5,654,325
ZILLOW GROUP INC C	178,700	10,432,954	8,289,903
ZIMMER BIOMET HOLDINGS INC	377,487	39,368,595	40,968,683
ZIONS BANCORP NA	259,028	9,730,786	11,234,054
ZOETIS INC	1,433,556	152,651,687	248,521,287
ZOOM VIDEO COMMUNICATIONS A	1,182,088	119,116,005	69,967,873
ZOOMINFO TECHNOLOGIES INC	509,634	16,283,658	6,508,045
ZSCALER INC	152,606	21,192,729	29,329,348
ZURN ELKAY WATER SOLUTIONS C	273,065	6,392,755	8,028,206
TOTAL		**89,202,627,618**	**140,618,933,887**

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Security Name	Shares	Book Value	Market Value
360 ONE WAM LTD	293,080	2,044,596	3,445,037
360 SECURITY TECHNOLOGY IN A	278,200	355,991	292,648
37 INTERACTIVE ENTERTAINME A	90,646	233,318	162,029
3BB INTERNET INFRASTRUCTUR F	6,538,155	1,638,933	979,902
3I GROUP PLC	2,217,735	44,613,775	85,963,533
3M INDIA LTD	4,447	1,463,529	1,962,762
3PEAK INC A	25,108	324,690	336,374
3R PETROLEUM OLEO E GAS SA	347,941	2,272,442	1,721,404
3SBIO INC	3,657,000	3,691,221	3,016,527
4IMPRINT GROUP PLC	50,226	3,334,782	3,720,572
77 BANK LTD/THE	133,200	2,362,450	3,705,524
A DATA TECHNOLOGY CO LTD	401,731	946,149	1,337,429
A LIVING SMART CITY SERVICES	1,120,500	500,045	401,854
A.G.V. PRODUCTS	24,000	8,927	9,506
A2 MILK CO LTD	1,192,320	8,530,708	5,158,435
A2A SPA	2,921,776	5,021,373	5,823,080
AAC TECHNOLOGIES HOLDINGS IN	1,187,325	4,332,535	4,668,766
AAEON TECHNOLOGY INC	2,000	10,939	10,912
AAK AB	338,164	5,494,831	9,918,083
AALBERTS NV	166,179	7,724,513	6,753,651
AAPICO HITECH PCL NVDR	38,500	22,995	21,297
AARTI INDUSTRIES LIMITED	279,143	2,671,218	2,297,260
AAVAS FINANCIERS LTD	69,590	1,533,997	1,546,492
ABB INDIA LTD	99,635	5,075,828	10,146,826
ABB LTD REG	3,272,127	107,968,828	181,774,815
ABC MART INC	124,800	2,105,955	2,191,723
ABCELLERA BIOLOGICS INC	298,613	3,881,108	883,894
ABDULLAH AL OTHAIM MARKETS	1,445,925	4,711,979	4,378,321
ABICO AVY CO LTD	675,000	660,688	759,444
ABILITY ENTERPRISE CO LTD	179,000	230,089	299,055
ABN AMRO BANK NV CVA	943,617	16,903,982	15,524,058
ABRDN PLC	2,986,621	11,354,986	5,595,449
ABSA GROUP LTD	1,404,035	13,788,529	12,183,446
ABSOLUTE CLEAN ENERG FOREIGN	62,500	2,348	2,265
ABU DHABI COMMERCIAL BANK	14,395,409	33,352,067	31,432,393
ABU DHABI ISLAMIC BANK	8,357,562	22,282,502	26,349,188
ABU DHABI NATIONAL OIL CO FO	13,987,837	15,958,201	12,910,092
ABU DHABI PORTS CO PJSC	1,072,973	1,567,123	1,489,859
ACBEL POLYTECH INC	1,031,970	1,319,667	1,235,832
ACC LTD	118,104	3,024,534	3,709,436
ACCELLERON INDUSTRIES AG	168,433	4,766,437	6,597,868
ACCENT GROUP LTD	602,407	719,578	778,486

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Security Name	Shares	Book Value	Market Value
ACCENTURE PLC CL A	2,075,665	506,724,873	629,777,738
ACCIONA SA	37,869	5,338,593	4,476,829
ACCOR SA	298,932	12,280,965	12,270,598
ACCTON TECHNOLOGY CORP	1,039,000	9,991,534	17,775,311
ACER INC	5,267,788	5,194,253	7,607,487
ACERINOX SA	360,116	3,615,978	3,740,051
ACES ELECTRONIC CO LTD	323,000	452,573	489,854
ACKERMANS + VAN HAAREN	41,663	6,422,636	7,211,428
ACME ELECTRONICS CORPORATION	104,000	122,777	142,016
ACOM CO LTD	728,500	2,165,610	1,852,276
ACS ACTIVIDADES CONS Y SERV	457,008	17,163,804	19,729,774
ACTER GROUP CORP LTD	172,000	1,100,982	1,399,697
ACTRON TECHNOLOGY CORP	2,000	14,023	14,056
ACWA POWER CO	587,038	39,762,277	55,424,048
ADANI ENERGY SOLUTIONS LTD	507,570	10,125,110	6,070,785
ADANI ENTERPRISES LTD	474,071	10,038,395	18,064,007
ADANI GREEN ENERGY LTD	670,219	10,414,034	14,378,289
ADANI PORTS AND SPECIAL ECON	1,271,219	12,759,926	22,533,565
ADANI POWER LTD	1,888,940	8,008,939	16,278,135
ADANI TOTAL GAS LTD	405,307	5,802,265	4,355,038
ADANI WILMAR LTD	224,988	1,751,873	896,048
ADARO MINERALS INDONESIA TBK	263,800	22,777	21,265
ADASTRIA CO LTD	45,400	987,344	1,025,918
ADCOCK INGRAM HOLDINGS LTD	253	857	833
ADDCN TECHNOLOGY CO LTD	12,000	74,089	74,164
ADDLIFE AB B	180,853	5,891,586	2,144,923
ADDSINO CO LTD A	48,700	51,186	39,089
ADDTECH AB B SHARES	389,213	5,217,135	9,680,544
ADECCO GROUP AG REG	284,265	14,055,368	9,433,347
ADEKA CORP	183,227	2,856,212	3,688,284
ADHI KARYA PERSERO TBK PT	986,600	16,123	11,869
ADIDAS AG	276,883	55,090,726	66,175,609
ADIMMUNE CORP	503,000	923,006	442,663
ADITYA BIRLA CAPITAL LTD	825,916	1,525,079	2,364,435
ADITYA BIRLA FASHION AND RET	610,956	1,854,282	2,287,063
ADLINK TECHNOLOGY INC	22,000	42,568	55,540
ADMIRAL GROUP PLC	1,379,201	43,127,244	45,593,074
ADNOC DRILLING CO PJSC	9,288,627	10,125,541	10,368,646
ADNOC LOGISTICS + SERVICES	1,803,238	1,994,006	2,057,056
ADP	54,924	7,343,418	6,687,162
ADVANCED CERAMIC X CORP	77,000	633,335	488,945
ADVANCED ENERGY SOLUTION HOL	31,000	1,077,691	602,962

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Security Name	Shares	Book Value	Market Value
ADVANCED INFO SERVICE FOR RG	1,586,600	9,789,429	9,036,022
ADVANCED INFO SERVICE NVDR	3,330,111	20,195,921	18,965,684
ADVANCED MICRO FABRICATION A	24,900	474,169	481,776
ADVANCED NANO PRODUCTS CO LT	13,480	1,323,117	1,150,674
ADVANCED PETROCHEMICALS CO	142,577	1,649,946	1,465,066
ADVANCED WIRELESS SEMICONDUC	207,378	624,701	891,735
ADVANCETEK ENTERPRISE CO LTD	173,000	281,409	330,626
ADVANTECH CO LTD	2,301,095	17,531,360	26,244,321
ADVANTEST CORP	997,100	10,393,304	39,825,868
ADVTECH LTD	22,002	32,573	34,099
ADYEN NV	65,011	79,827,422	77,563,028
AECC AERO ENGINE CONTROL A	70,000	209,973	192,430
AECC AVIATION POWER CO A	106,262	578,154	531,978
AECI LTD	285,353	1,620,418	1,688,487
AEGIS LOGISTICS LTD	202,732	930,726	2,122,155
AEGON LTD	3,512,908	22,303,816	21,716,393
AEM HOLDINGS LTD	437,290	1,131,507	580,798
AENA SME SA	122,803	19,684,070	24,743,800
AEON CO (M) BHD	250,700	74,778	73,868
AEON CO LTD	1,854,290	32,808,356	39,642,567
AEON CREDIT SERVICE M BHD	320,400	488,694	507,342
AEON DELIGHT CO LTD	30,000	747,133	743,190
AEON FINANCIAL SERVICE CO LT	185,700	2,331,059	1,522,687
AEON HOKKAIDO CORP	84,600	774,340	477,539
AEON MALL CO LTD	169,800	2,385,739	2,000,846
AEON THANA SINSAP THA FOREIG	134,500	731,961	465,468
AEON THANA SINSAP THAI NVDR	4,400	15,566	15,231
AERCAP HOLDINGS NV	3,951,670	259,560,791	368,295,684
AEROFLOT PJSC	2,004,340	0	0
AES BRASIL ENERGIA SA	415,533	836,351	852,105
AFFLE INDIA PRIVATE LTD	83,192	1,198,996	1,340,581
AFRICAN RAINBOW MINERALS LTD	154,773	1,800,805	1,924,077
AFRIMAT LTD	4,233	16,674	16,410
AFRY AB	181,294	3,030,452	3,252,625
AGC INC	799,971	29,468,700	25,889,898
AGEAS	288,303	19,329,532	13,187,783
AGILE GROUP HOLDINGS LTD	3,324,000	417,269	217,153
AGL ENERGY LTD	1,007,705	10,214,787	7,288,550
AGNICO EAGLE MINES LTD	840,694	43,719,598	54,975,373
AGRICULTURAL BANK OF CHINA A	269,851,979	129,470,129	161,153,103
AGRICULTURAL BANK OF CHINA H	154,107,599	58,849,456	65,927,118
AGRITRADE RES	5,555,000	0	1

Security Name	Shares	Book Value	Market Value
AHNLAB INC	11,333	627,156	497,287
AI HOLDINGS CORP	59,900	746,498	884,760
AIA ENGINEERING LTD	64,002	2,750,089	3,207,192
AIA GROUP LTD	25,947,569	209,883,323	176,143,294
AICA KOGYO CO LTD	92,100	2,535,124	2,002,780
AICHI FINANCIAL GROUP INC	76,100	1,263,110	1,270,699
AIDA ENGINEERING LTD	92,000	635,114	521,025
AIER EYE HOSPITAL GROUP CO A	368,610	789,669	521,051
AIFUL CORP	502,300	1,234,008	1,189,708
AIMA TECHNOLOGY GROUP CO L A	80,692	401,032	302,063
AIN HOLDINGS INC	48,800	1,811,786	1,816,580
AIR ARABIA PJSC	4,302,223	2,683,684	2,694,014
AIR CHINA LTD A	389,826	450,591	394,052
AIR CHINA LTD H	2,239,076	1,749,453	1,041,044
AIR FRANCE KLM	210,102	2,739,433	1,852,762
AIR LIQUIDE SA	979,662	111,827,710	169,336,706
AIR NEW ZEALAND LTD	3,135,197	1,668,565	1,012,529
AIR WATER INC	754,500	10,280,851	10,203,996
AIRBUS SE	1,123,170	126,792,688	154,394,876
AIRPORT CITY LTD	115,581	1,720,761	1,631,298
AIRPORTS OF THAILAND PC NVDR	13,366,991	27,574,722	21,035,322
AIRPORTS OF THAILAND PCL FOR	4,720,640	9,666,694	7,428,761
AIRTAC INTERNATIONAL GROUP	199,815	5,509,798	6,085,330
AIRTEL AFRICA PLC	2,035,996	3,542,999	3,091,061
AISIN CORP	993,183	32,570,434	32,371,369
AIXTRON SE	190,702	3,513,456	3,747,447
AJ BELL PLC	561,562	2,671,537	2,694,297
AJANTA PHARMA LTD	67,324	1,204,037	1,846,610
AJIN INDUSTRIAL CO LTD	360,382	1,199,758	918,954
AJINOMOTO CO INC	1,502,956	31,665,446	52,705,301
AK MEDICAL HOLDINGS LTD	550,000	968,122	303,624
AKER ASA A SHARES	40,839	2,706,026	2,358,870
AKER BP ASA	555,145	13,183,828	14,192,159
AKER CARBON CAPTURE ASA	4,119,858	11,226,829	2,576,967
AKESO INC	958,000	4,876,998	4,632,093
AKR CORPORINDO TBK PT	12,397,600	1,147,975	1,226,574
AKZO NOBEL N.V.	308,688	23,226,854	18,785,362
AL BABTAIN POWER + TELECOMMU	99,737	1,022,335	1,019,542
AL DAWAA MEDICAL SERVICES CO	47,776	999,658	1,110,477
AL HAMMADI HOLDING	116,856	1,190,049	1,448,396
AL HASSAN G.I. SHAKER CO	76,907	607,496	616,019
AL MASANE AL KOBRA MINING CO	63,783	945,430	1,094,900

Security Name	Shares	Book Value	Market Value
AL RAJHI BANK	9,247,359	118,375,291	200,890,222
AL RAJHI CO FOR CO OPERATIVE	98,883	3,497,080	4,949,949
AL YAH SATELLITE COMMUNICATI	1,431,096	1,024,491	775,381
AL YAMAMAH STEEL INDUSTRIES	35,784	387,386	342,426
ALABDULLATIF INDUSTRIAL INV	12,519	61,832	57,796
ALAMOS GOLD INC CLASS A	1,061,839	14,195,353	16,652,969
ALCHIP TECHNOLOGIES LTD	116,000	9,617,113	8,778,300
ALCON INC	1,554,349	96,193,871	138,760,157
ALCOR MICRO CORP	10,000	47,513	48,703
ALDAR PROPERTIES PJSC	19,361,656	25,391,174	32,998,630
ALDREES PETROLEUM AND TRANSP	78,131	2,607,280	2,544,943
ALEMBIC PHARMACEUTICALS LTD	69,931	635,340	735,152
ALFA LAVAL AB	528,408	13,917,745	23,156,782
ALFA S.A.B. A	6,122,192	4,474,366	3,579,150
ALFEN N.V.	36,440	2,448,435	674,083
ALFRESA HOLDINGS CORP	949,194	13,141,935	12,999,343
ALGONQUIN POWER + UTILITIES	1,152,271	11,847,367	6,770,395
ALI CORP	136,000	92,528	93,276
ALIBABA GROUP HOLDING LTD	28,871,544	455,142,034	260,709,376
ALIBABA GROUP HOLDING SP ADR	32,691	2,747,659	2,353,752
ALIBABA HEALTH INFORMATION T	8,320,000	7,797,101	3,335,553
ALIBABA PICTURES GROUP LTD	26,070,000	3,629,114	1,385,820
ALIMENTATION COUCHE TARD INC	1,342,970	44,439,405	75,346,249
ALINMA BANK	6,068,386	30,294,976	50,305,684
ALJAZIRA TAKAFUL TA AWUNI CO	48,913	256,627	237,029
ALK ABELLO A/S	237,736	2,997,985	5,230,876
ALKEM LABORATORIES LTD	123,655	6,477,004	7,401,683
ALKERMES PLC	323,548	8,516,113	7,797,521
ALKYL AMINES CHEMICALS LTD	19,636	870,051	503,174
ALLEGION PLC	156,296	12,956,878	18,466,374
ALLEIMA AB	369,856	2,004,030	2,402,797
ALLFUNDS GROUP PLC	546,323	4,324,185	3,068,136
ALLIANCE BANK MALAYSIA BHD	1,733,700	1,345,417	1,392,833
ALLIANZ MALAYSIA BHD	1,900	8,406	8,981
ALLIANZ SAUDI FRANSI COOPERA	43,728	251,121	212,835
ALLIANZ SE REG	880,326	194,592,387	244,836,194
ALLIED SUPREME CORP	77,000	939,848	1,008,739
ALLOS SA	1,781,506	8,243,858	6,773,929
ALLREAL HOLDING AG REG	26,167	4,264,935	4,478,626
ALLTOP TECHNOLOGY CO LTD	51,000	353,631	389,871
ALMARAI CO	765,711	11,537,232	11,572,613
ALMIRALL SA	172,231	2,597,383	1,735,133

Security Name	Shares	Book Value	Market Value
ALMUNAJEM FOODS CO	2,713	83,768	75,353
ALONY HETZ PROPERTIES + INV	259,255	1,883,539	1,734,239
ALPARGATAS SA PREF	346,300	654,743	568,600
ALPEK SA DE CV	466,524	366,461	338,562
ALPHA DHABI HOLDING PJSC	6,100,064	40,884,008	19,597,265
ALPHAMAB ONCOLOGY	898,000	1,473,248	276,047
ALPS ALPINE CO LTD	476,172	5,384,333	4,548,300
ALROSA PJSC	5,205,130	0	0
ALS LTD	818,348	6,624,870	7,657,003
ALSEA SAB DE CV	869,900	3,134,005	3,025,659
ALSTOM	450,689	16,908,124	7,584,390
ALTAGAS LTD	559,626	11,724,403	12,641,553
ALTEN SA	145,359	18,143,527	15,968,329
ALTEOGEN INC	74,871	8,485,974	15,257,081
ALTIUM LTD	191,438	5,717,804	8,697,772
ALTRON LTD A	394	294	283
ALUMINA LTD	4,051,398	5,911,379	4,586,207
ALUMINUM CORP OF CHINA LTD A	26,205,235	26,375,956	27,386,666
ALUMINUM CORP OF CHINA LTD H	9,399,000	4,674,076	6,416,563
ALUPAR INVESTIMENTO SA UNIT	159,846	912,856	856,729
AMADA CO LTD	596,292	5,674,595	6,587,178
AMADEUS IT GROUP SA	2,462,373	170,570,770	163,990,532
AMANO CORP	116,900	3,097,138	3,018,809
AMARA RAJA ENERGY + MOBILITY	233,535	2,636,018	4,657,845
AMATA CORP PUBLIC CO LTD FOR	1,168,942	731,467	713,517
AMATA CORP PUBLIC COLTD NVDR	77,400	50,160	47,251
AMAZING MICROELECTRONIC CORP	21,000	64,063	63,826
AMBASSADOR HOTEL/THE	149,000	321,076	332,984
AMBER ENTERPRISES INDIA LTD	27,040	910,862	1,466,270
AMBEV SA	6,811,475	17,151,797	13,992,693
AMBU A/S B	679,521	14,895,419	13,086,118
AMBUJA CEMENTS LTD	1,061,838	4,938,445	8,534,848
AMCOR PLC CDI	3,326,441	32,686,644	33,079,087
AME ELITE CONSORTIUM BHD	396,900	144,617	135,455
AMERICA MOVIL SAB DE C SER B	34,247,200	32,706,718	29,161,317
AMERICANA RESTAURANTS INTERN	9,028,481	7,933,787	7,841,273
AMLOGIC SHANGHAI INC A	262,643	1,963,274	2,133,996
AMMAN MINERAL INTERNASIONAL	17,973,200	11,189,757	12,073,649
AMMB HOLDINGS BHD	10,770,637	9,867,438	9,794,645
AMOREPACIFIC CORP	49,180	5,774,336	5,977,366
AMOREPACIFIC CORP PREF	25,108	2,867,420	855,490
AMOREPACIFIC GROUP	51,901	1,734,945	1,219,761

Security Name	Shares	Book Value	Market Value
AMOT INVESTMENTS LTD	377,728	1,978,917	1,530,083
AMOTIV LTD	242,047	1,790,776	1,697,344
AMP LTD	4,795,051	11,259,821	3,506,627
AMPLIFON S.P.A.	209,633	0	4
AMPLIFON SPA	212,935	6,150,736	7,585,959
AMPOL LTD	459,927	9,559,713	9,933,629
AMS OSRAM AG	1,577,353	3,909,229	2,184,540
AMTRAN TECHNOLOGY CO LTD	916,000	446,416	581,650
AMUNDI SA	94,552	5,966,684	6,105,758
AMVIS HOLDINGS INC	57,300	1,091,718	818,928
ANA HOLDINGS INC	593,023	15,723,072	10,947,295
ANAND RATHI WEALTH LTD	25,083	1,139,647	1,175,506
ANDES TECHNOLOGY CORP	56,000	850,442	746,575
ANEKA TAMBANG TBK	13,402,630	1,099,139	1,023,102
ANGANG STEEL CO LTD A	394,500	134,771	114,554
ANGANG STEEL CO LTD H	2,341,876	865,460	365,952
ANGEL ONE LTD	119,007	3,236,664	3,713,505
ANGEL YEAST CO LTD A	36,773	169,405	140,679
ANGELALIGN TECHNOLOGY INC	67,200	945,765	488,462
ANGLO AMERICAN PLATINUM LTD	69,071	3,977,750	2,276,992
ANGLO AMERICAN PLC	2,093,230	65,966,144	66,211,539
ANGLOGOLD ASHANTI PLC	653,007	12,973,433	16,442,379
ANHEUSER BUSCH INBEV SA/NV	1,496,884	95,425,284	86,823,966
ANHUI CONCH CEMENT CO LTD A	164,830	643,015	532,587
ANHUI CONCH CEMENT CO LTD H	1,733,830	7,649,349	4,130,599
ANHUI EXPRESSWAY CO LTD H	946,000	766,749	1,132,952
ANHUI GUJING DISTILLERY CO A	13,604	497,628	393,301
ANHUI GUJING DISTILLERY CO B	240,609	2,667,572	3,580,443
ANHUI HONGLU STEEL CONSTRU A	247,843	777,828	576,086
ANHUI JINHE INDUSTRIAL CO A	58,300	224,060	158,830
ANHUI YINGJIA DISTILLERY C A	10,000	97,773	78,758
ANHUI ZHONGDING SEALING PA A	59,700	115,662	100,088
ANICOM HOLDINGS INC	129,300	858,486	540,961
ANIMA HOLDING SA	117,500	76,900	66,636
ANIMA HOLDING SPA	15,917	67,950	79,495
ANJI MICROELECTRONICS TECH A	16,627	330,158	286,498
ANJOY FOODS GROUP CO LTD A	10,800	171,840	109,926
ANPEC ELECTRONICS CORP	100,000	667,231	622,659
ANRITSU CORP	212,100	3,211,030	1,625,762
ANSELL LTD	224,075	3,646,386	3,973,169
ANTA SPORTS PRODUCTS LTD	2,627,000	26,669,822	25,236,004
ANTOFAGASTA PLC	591,890	9,965,869	15,787,451

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Security Name	Shares	Book Value	Market Value
ANXIN CHINA	3,936,000	0	1
ANYCOLOR INC	53,000	847,524	909,033
ANZ GROUP HOLDINGS LTD	4,995,998	91,662,886	94,225,231
AOZORA BANK LTD	191,300	4,017,902	3,124,720
AP MEMORY TECHNOLOGY CORP	193,000	1,547,861	2,299,360
AP MOLLER MAERSK A/S A	5,740	9,182,029	9,750,655
AP MOLLER MAERSK A/S B	8,014	13,929,340	13,941,792
AP THAILAND PCL NVDR	1,367,500	375,828	296,263
AP THAILAND PCL FOREIGN	3,605,850	865,611	781,157
APA GROUP	2,361,081	15,159,980	12,599,316
APAQ TECHNOLOGY CO LTD	66,000	244,938	330,595
APAR INDUSTRIES LTD	28,104	2,008,113	2,855,806
APCB INC	31,000	19,194	19,446
APELOA PHARMACEUTICAL CO A	47,600	113,801	88,474
APERAM	83,888	2,231,129	2,170,406
APEX BIOTECHNOLOGY CORP	59,000	61,384	63,653
APEX INTERNATIONAL CO LTD	368,000	730,789	438,994
APL APOLLO TUBES LTD	289,389	4,793,232	5,397,722
APOLLO HOSPITALS ENTERPRISE	153,000	7,897,727	11,349,980
APOLLO TYRES LTD	637,898	2,321,888	4,145,436
APPIER GROUP INC	142,100	1,541,818	1,067,120
APPLUS SERVICES SA	3,143	43,136	43,124
APTIV PLC	468,572	35,736,146	32,996,895
APTUS VALUE HOUSING FINANCE	279,637	1,119,466	1,106,488
ARAB NATIONAL BANK	4,695,927	26,408,889	25,359,708
ARABIAN CEMENT	71,247	590,342	543,145
ARABIAN CENTRES CO LTD	286,495	1,779,443	1,539,540
ARABIAN CONTRACTING SERVICES	22,684	1,546,940	1,378,599
ARABIAN DRILLING CO	30,705	1,505,416	1,103,272
ARABIAN INTERNET + COMMUNICA	36,339	2,297,552	2,832,265
ARABTEC HOLDING CO PJSC	1,775,872	0	0
ARAMEX PJSC	1,204,620	760,926	813,361
ARATA CORP	44,200	781,815	969,952
ARB CORP LTD	140,805	2,337,207	3,538,600
ARC RESOURCES LTD	1,156,930	16,117,206	20,638,506
ARCA CONTINENTAL SAB DE CV	2,635,421	20,205,598	25,857,695
ARCADIS NV	144,915	5,423,241	9,186,912
ARCADIUM LITHIUM PLC	1,231,776	10,354,976	4,138,822
ARCADYAN TECHNOLOGY CORP	327,679	1,321,749	1,636,304
ARCELORMITTAL	897,168	29,216,636	20,548,158
ARCH CAPITAL GROUP LTD	1,748,981	121,031,567	176,454,702
ARCLANDS CORP	90,900	1,021,914	1,098,532

Security Name	Shares	Book Value	Market Value
ARCS CO LTD	71,500	1,384,230	1,292,123
ARDENTEC CORP	745,513	995,634	1,574,148
ARE HOLDINGS INC	140,700	1,654,070	1,835,933
AREZZO INDUSTRIA E COMERCIO	35,350	370,105	326,813
ARGENX SE	75,902	17,960,182	33,238,928
ARIAKE JAPAN CO LTD	28,500	1,023,392	926,615
ARISTOCRAT LEISURE LTD	1,202,298	24,965,620	39,955,308
ARJO AB B SHARES	434,310	1,960,431	1,682,255
ARKEMA	101,931	9,382,072	8,865,634
ARM HOLDINGS PLC ADR	5,568	292,069	911,036
ARMAC LOCACAO LOGISTICA E SE	4,300	8,798	7,633
AROUNDTOWN SA	1,193,994	2,533,168	2,515,188
ARRAIL GROUP LTD	431,500	608,505	286,289
ARRIYADH DEVELOPMENT COMPANY	222,919	1,480,265	1,270,394
ARTIENCE CO LTD	79,400	1,536,436	1,658,495
AS ONE CORP	84,400	2,578,142	1,504,269
ASAHI GROUP HOLDINGS LTD	791,424	27,363,721	27,921,039
ASAHI INDIA GLASS LTD	162,246	1,225,595	1,305,559
ASAHI INTECC CO LTD	324,900	5,326,888	4,555,589
ASAHI KASEI CORP	5,820,835	43,768,701	37,289,385
ASCENTAGE PHARMA GROUP INTER	245,100	1,054,758	802,103
ASCENTIAL PLC	390,861	2,580,041	1,689,905
ASE TECHNOLOGY HOLDING CO LT	17,494,936	57,252,105	90,868,077
ASHMORE GROUP PLC	833,876	2,434,135	1,793,258
ASHOK LEYLAND LTD	1,621,910	2,270,232	4,704,938
ASHTEAD GROUP PLC	576,906	16,846,496	38,520,175
ASHTROM GROUP LTD	66,552	881,657	760,175
ASIA CEMENT CORP	11,943,925	19,753,746	16,144,171
ASIA OPTICAL CO INC	617,000	1,291,179	1,323,713
ASIA POTASH INTERNATIONAL A	109,000	423,392	241,265
ASIA TECH IMAGE INC	80,000	179,406	171,879
ASIA VITAL COMPONENTS	528,700	9,769,199	12,467,237
ASIAINFO TECHNOLOGIES LTD	986,400	1,036,114	886,931
ASIAN PAINTS LTD	719,397	22,217,944	25,167,472
ASIANA AIRLINES	58,908	841,115	450,210
ASICS CORP	1,222,648	8,655,413	18,705,405
ASKUL CORP	61,400	917,873	834,017
ASM INTERNATIONAL NV	88,082	27,600,108	67,195,424
ASMEDIA TECHNOLOGY INC	72,000	3,707,895	4,971,410
ASML HOLDING NV	761,009	337,931,522	786,414,172
ASML HOLDING NV NY REG SHS	49,337	42,061,745	50,458,430
ASMPT LTD	557,000	5,817,217	7,769,314

Security Name	Shares	Book Value	Market Value
ASPEED TECHNOLOGY INC	56,763	5,173,580	8,468,564
ASPEN PHARMACARE HOLDINGS LT	603,920	6,096,506	7,716,875
ASR NEDERLAND NV	427,798	19,945,910	20,407,547
ASROCK INC	4,000	30,175	28,235
ASSA ABLOY AB B	1,744,242	34,743,095	49,345,193
ASSET WORLD CORP PCL FOREIGN	9,763,200	1,705,864	925,838
ASSET WORLD CORP PCL NVDR	27,900	2,871	2,646
ASSICURAZIONI GENERALI	3,926,407	80,877,115	98,010,922
ASSOCIATED BRITISH FOODS PLC	606,863	15,678,518	18,978,973
ASSURED GUARANTY LTD	127,847	7,815,822	9,863,401
ASTELLAS PHARMA INC	8,021,334	112,220,916	79,285,845
ASTER DM HEALTHCARE LTD	365,752	1,409,932	1,520,504
ASTRA INDUSTRIAL GROUP	73,753	3,285,938	3,070,748
ASTRA INTERNATIONAL TBK PT	99,433,400	43,257,801	27,082,318
ASTRA OTOPARTS TBK PT	117,200	14,488	13,563
ASTRAL LTD	187,008	3,750,732	5,339,609
ASTRAZENECA PLC	3,123,438	335,172,018	487,856,428
ASTRAZENECA PLC SPONS ADR	31,733	1,302,315	2,474,857
ASUSTEK COMPUTER INC	2,728,284	31,181,337	41,881,468
ASX LTD	324,551	14,484,346	13,005,086
ASYMCHEM LABORATORIES TIAN A	12,738	181,182	114,804
ATA IMS BHD	62,000	4,216	6,374
ATACADAO SA	1,212,505	2,502,684	1,969,025
ATEN INTERNATION CO LTD	2,000	5,144	5,129
ATKINSREALIS GROUP INC	323,000	7,321,010	13,979,039
ATLAS ARTERIA	1,854,789	7,658,821	6,329,877
ATLAS COPCO AB A SHS	4,625,874	47,503,237	87,013,308
ATLAS COPCO AB B SHS	4,491,274	28,443,206	72,584,805
ATLASSIAN CORP CL A	276,162	44,802,815	48,847,573
ATOM CORP	199,600	1,178,993	897,122
ATUL LTD	23,750	2,105,124	1,845,472
AU SMALL FINANCE BANK LTD	382,701	2,217,061	3,084,371
AUB GROUP LTD	157,705	2,121,349	3,337,696
AUCKLAND INTL AIRPORT LTD	2,131,588	9,077,968	9,910,478
AUDINATE GROUP LTD	133,292	1,871,606	1,409,172
AUDIX CORP	24,000	53,817	56,150
AUO CORP	33,078,692	17,689,489	18,149,614
AURAS TECHNOLOGY CO LTD	110,000	1,331,653	2,736,310
AUREN ENERGIA SA ON	919,655	2,460,813	2,043,202
AURIZON HOLDINGS LTD	3,166,429	10,869,138	7,718,656
AUROBINDO PHARMA LTD	392,965	3,948,425	5,690,856
AURORA CORP	24,000	54,062	56,002

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Security Name	Shares	Book Value	Market Value
AURUBIS AG	56,516	3,558,191	4,436,923
AUSSIE BROADBAND LTD	382,198	944,399	883,169
AUSTAL LTD	519,556	955,102	864,006
AUSTRALIAN ETHICAL INVT LTD	195,375	925,665	563,683
AUTO TRADER GROUP PLC	4,500,037	32,440,990	45,576,216
AUTOBACS SEVEN CO LTD	96,600	1,180,353	933,813
AUTOHOME INC ADR	92,974	5,348,161	2,552,143
AUTOLIV INC	145,854	10,808,626	15,604,922
AVANZA BANK HOLDING AB	223,453	3,087,111	5,433,251
AVARY HOLDING SHENZHEN CO A	140,048	454,700	762,696
AVENUE SUPERMARTS LTD	222,365	8,328,050	12,578,119
AVI LTD	684,650	3,000,433	3,546,632
AVIA AVIAN TBK PT	24,097,500	1,162,094	757,877
AVIC INDUSTRY FINANCE HOLD A	334,901	146,552	101,839
AVICHINA INDUSTRY + TECH H	3,764,000	2,213,033	1,692,254
AVICOPTER PLC A	31,437	190,563	177,020
AVIVA PLC	5,670,834	42,510,232	34,167,918
AVOLTA AG	182,199	7,615,258	7,076,294
AVZ MINERALS LIMITED	4,990,078	3,379,806	3
AWA BANK LTD/THE	56,600	1,176,941	994,353
AXA SA	3,864,207	114,205,511	126,612,981
AXFOOD AB	187,664	5,464,659	4,933,402
AXIAL RETAILING INC	88,500	725,627	563,924
AXIATA GROUP BERHAD	7,090,550	6,444,625	3,922,913
AXIOMTEK CO LTD	140,000	385,773	433,704
AXIS BANK LTD	4,531,252	51,530,227	68,753,309
AXIS CAPITAL HOLDINGS LTD	330,806	20,419,219	23,371,464
AXTEL SAB DE CV CPO	19,400	1,982	1,570
AYALA LAND INC	13,670,744	0	23
AYVENS SA	293,342	2,879,886	1,702,702
AZ COM MARUWA HOLDINGS INC	73,400	1,018,318	533,413
AZBIL CORP	643,900	25,899,656	17,936,814
AZELIS GROUP NV	238,903	4,909,395	4,291,305
AZIMUT HOLDING SPA	535,700	11,243,265	12,642,555
AZRIELI GROUP LTD	62,425	3,715,048	3,662,116
AZUL SA	405,000	1,511,678	535,193
B GRIMM POWER PCL FOREIGN	1,057,300	1,266,577	622,323
B GRIMM POWER PCL NVDR	245,300	141,220	144,385
B+M EUROPEAN VALUE RETAIL SA	4,016,260	24,703,590	22,196,459
B2GOLD CORP	2,108,292	6,765,739	5,654,579
B3 SA BRASIL BOLSA BALCAO	7,703,033	22,453,518	14,201,576
BACHEM HOLDING AG	39,698	2,326,685	3,642,466

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Security Name	Shares	Book Value	Market Value
BAE SYSTEMS PLC	15,517,437	155,977,323	258,925,703
BAHVEST RESOURCES BHD	2,186,100	259,199	268,773
BAIC MOTOR CORP LTD H	5,151,233	2,197,197	1,319,577
BAIDU INC CLASS A	4,035,862	63,274,140	44,068,114
BAIRONG INC	1,005,000	1,298,495	1,145,645
BAJAJ AUTO LTD	114,528	7,133,907	13,050,124
BAJAJ ELECTRICALS LTD	62,970	993,119	797,931
BAJAJ FINANCE LTD	850,188	62,283,942	72,547,507
BAJAJ FINSERV LTD	437,146	6,085,567	8,325,998
BAJAJ HOLDINGS AND INVESTMEN	44,448	2,819,235	4,550,359
BAKKAFROST P/F	89,325	4,265,395	4,547,031
BALAJI AMINES LTD	22,488	1,152,140	617,456
BALFOUR BEATTY PLC	1,017,061	4,227,235	4,695,719
BALKRISHNA INDUSTRIES LTD	119,102	2,970,370	4,611,981
BALOISE HOLDING AG REG	80,347	11,737,409	14,145,266
BALRAMPUR CHINI MILLS LTD	180,304	862,171	929,175
BANCA GENERALI SPA	124,927	3,769,845	5,015,647
BANCA MEDIOLANUM SPA	875,716	7,270,761	9,676,550
BANCA MONTE DEI PASCHI SIENA	1,673,259	7,975,613	7,863,695
BANCA POPOLARE DI SONDRIO	925,401	5,030,982	6,625,239
BANCO ABC BRASIL SA	45,100	200,728	179,768
BANCO BILBAO VIZCAYA ARGENTA	14,790,918	122,939,851	148,252,112
BANCO BILBAO VIZCAYA SP ADR	37,562	186,315	376,747
BANCO BPM SPA	4,043,798	16,848,583	26,064,690
BANCO BRADESCO ADR	1,167,526	3,424,171	2,615,258
BANCO BRADESCO S.A.	5,343,606	17,280,647	10,765,473
BANCO BRADESCO SA PREF	10,447,456	37,404,612	23,286,645
BANCO BTG PACTUAL SA UNIT	2,366,223	12,006,655	13,168,019
BANCO DE SABADELL SA	10,290,482	13,702,118	19,859,797
BANCO DEL BAJIO SA	1,346,800	3,651,043	4,088,559
BANCO DO BRASIL S.A.	11,976,900	53,455,534	57,594,001
BANCO ESTADO RIO GRAN PREF B	323,000	732,798	660,020
BANCO PAN SA	520,700	799,974	758,421
BANCO SANTANDER BRASIL UNIT	303,739	1,628,945	1,501,755
BANCO SANTANDER SA	35,451,041	183,485,391	164,535,390
BANCO SANTANDER SA SPON ADR	79,341	209,634	367,349
BANDAI NAMCO HOLDINGS INC	2,639,137	39,996,617	51,516,164
BANDHAN BANK LTD	1,054,956	4,199,275	2,578,107
BANGCHAK CORP PCL FOREIGN	1,571,900	1,542,555	1,606,274
BANGCHAK CORP PCL NVDR	447,900	490,637	457,777
BANGKOK AIRWAYS PCL NVDR	157,100	72,844	89,900
BANGKOK BANK PCL FOREIGN REG	5,188,520	23,561,580	18,450,899

Security Name	Shares	Book Value	Market Value
BANGKOK BANK PUBLIC CO NVDR	1,799,700	7,734,593	6,399,914
BANGKOK CHAIN HOSPITAL FOREG	1,556,775	702,081	725,413
BANGKOK COMMERCIAL FOREIGN	2,580,400	1,627,696	527,366
BANGKOK DUSIT MED SERVI NVDR	36,820,702	28,466,041	26,839,806
BANGKOK DUSIT MED SERVICE F	19,024,000	14,598,603	13,867,212
BANGKOK EXPRESSWAY AND M FOR	11,374,200	3,315,512	2,371,078
BANGKOK EXPRESSWAY NVDR	42,326,620	12,295,925	8,823,464
BANGKOK LIFE ASSURANCE NVDR	894,500	800,277	458,252
BANK AL JAZIRA	2,545,587	10,263,853	11,195,806
BANK ALBILAD	2,165,945	18,240,433	18,821,251
BANK BTPN SYARIAH TBK PT	1,071,700	74,228	74,937
BANK CENTRAL ASIA TBK PT	267,605,600	114,873,409	162,197,593
BANK CIMB NIAGA TBK PT	331,100	37,560	35,587
BANK DANAMON INDONESIA TBK	1,500	254	236
BANK HAPOALIM BM	2,600,177	19,798,202	22,991,053
BANK LEUMI LE ISRAEL	3,151,248	22,561,649	25,680,429
BANK MANDIRI PERSERO TBK PT	237,799,292	78,322,488	89,310,879
BANK NEGARA INDONESIA PERSER	74,192,600	22,074,630	21,113,741
BANK OF AYUDHYA PUBLIC NVDR	1,600	1,108	1,073
BANK OF BARODA	2,440,961	5,768,853	8,061,693
BANK OF BEIJING CO LTD A	6,020,519	4,582,691	4,815,874
BANK OF CHANGSHA CO LTD A	587,881	669,047	658,677
BANK OF CHINA LTD A	75,091,729	38,744,803	47,518,274
BANK OF CHINA LTD H	521,235,324	208,180,884	257,033,374
BANK OF CHONGQING CO LTD H	1,613,500	972,637	1,041,593
BANK OF COMMUNICATIONS CO A	67,127,856	53,535,521	68,683,110
BANK OF COMMUNICATIONS CO H	39,162,346	29,637,037	30,748,416
BANK OF EAST ASIA LTD	2,272,204	5,338,766	2,887,063
BANK OF GUIYANG CO LTD A	3,878,564	3,166,766	2,799,683
BANK OF HANGZHOU CO LTD A	364,627	665,696	651,764
BANK OF INDIA	1,517,272	1,715,726	2,192,735
BANK OF JIANGSU CO LTD A	33,937,194	36,563,718	34,537,537
BANK OF KAOHSIUNG	43,000	15,232	15,839
BANK OF MAHARASHTRA	1,451,887	1,078,644	1,128,432
BANK OF MONTREAL	1,222,641	95,266,919	102,602,843
BANK OF NANJING CO LTD A	510,205	693,340	726,097
BANK OF NINGBO CO LTD A	349,561	1,325,575	1,056,230
BANK OF NOVA SCOTIA	2,162,998	110,312,618	98,922,959
BANK OF QUEENSLAND LTD	1,107,643	6,583,005	4,297,919
BANK OF SHANGHAI CO LTD A	17,393,476	16,800,405	17,296,170
BANK OF ZHENGZHOU CO LTD A	429,309	117,473	101,738
BANK RAKYAT INDONESIA PERSER	261,745,589	80,221,249	73,528,532

Security Name	Shares	Book Value	Market Value
BANK SYARIAH INDONESIA TBK P	4,788,453	662,860	766,165
BANK TABUNGAN NEGARA PERSERO	4,025,000	336,546	310,939
BANKINTER SA	1,147,393	6,979,542	9,378,868
BANQUE CANTONALE VAUDOIS REG	123,339	11,646,324	13,087,440
BANQUE SAUDI FRANSI	2,437,967	25,022,750	23,069,578
BAOSHAN IRON + STEEL CO A	25,745,143	22,645,898	23,450,053
BAPCOR LTD	557,677	2,054,478	1,914,367
BARCLAYS PLC	39,172,395	113,804,702	103,448,306
BARCO N.V.	117,222	1,805,347	1,301,557
BARITO PACIFIC TBK PT	45,944,682	3,102,953	2,777,731
BARLOWORLD LTD	331,935	1,458,219	1,523,467
BARRATT DEVELOPMENTS PLC	1,638,574	11,215,658	9,782,494
BARRICK GOLD CORP	8,607,474	142,899,507	143,547,014
BARRY CALLEBAUT AG REG	16,341	29,770,250	26,622,773
BARWA REAL ESTATE CO	3,707,709	3,260,935	2,795,293
BASF SE	1,546,069	91,961,679	74,872,082
BASHNEFT PAO PREF	39,081	0	0
BASIC FIT NV	88,381	2,522,241	1,905,820
BASSO INDUSTRY CORP	77,000	101,477	103,247
BATA INDIA LTD	84,946	1,554,489	1,542,080
BAVARIAN NORDIC A/S	110,745	3,026,415	2,747,063
BAWAN CO	9,682	123,043	113,425
BAYCURRENT CONSULTING INC	237,200	5,798,426	4,777,626
BAYER AG REG	1,734,507	104,173,973	49,039,539
BAYER CROPSCIENCE LTD	22,881	1,822,567	1,840,904
BAYERISCHE MOTOREN WERKE AG	639,473	53,465,843	60,571,885
BAYERISCHE MOTOREN WERKE PRF	108,422	8,119,482	9,580,829
BB SEGURIDADE PARTICIPACOES	9,151,900	59,946,227	54,257,769
BBMG CORP H	5,272,750	1,515,836	378,198
BBMG CORPORATION A	300,800	71,626	56,445
BCE INC	1,311,347	54,892,810	42,464,125
BE SEMICONDUCTOR INDUSTRIES	153,148	16,355,483	25,630,225
BEACH ENERGY LTD	3,090,125	4,537,076	3,075,019
BEAZLEY PLC	1,192,733	8,272,054	10,677,083
BECHTLE AG	421,861	19,518,506	19,866,580
BECLE SAB DE CV	558,500	1,007,711	1,010,095
BEFESA SA	68,203	3,084,334	2,270,405
BEGA CHEESE LTD	499,343	1,837,427	1,417,317
BEIERSDORF AG	478,289	53,330,213	69,996,413
BEIJER REF AB	644,032	10,835,122	9,943,087
BEIJING BEI MO GAO KE FRIC A	35,440	366,823	106,939
BEIJING CAPITAL ECO ENVIRO A	409,300	162,846	150,252

Security Name	Shares	Book Value	Market Value
BEIJING CAPITAL INTL AIRPO H	2,549,154	1,905,978	842,391
BEIJING CHUNLIZHENGDA MEDI H	136,750	258,123	150,809
BEIJING DABEINONG TECHNOLO A	182,521	133,784	96,262
BEIJING EASPRING MATERIAL A	21,800	161,066	102,452
BEIJING ENLIGHT MEDIA CO L A	117,930	147,912	135,849
BEIJING ENTERPRISES HLDGS	1,154,539	4,488,734	3,874,684
BEIJING ENTERPRISES WATER GR	6,270,000	2,944,338	1,927,650
BEIJING HUAFENG TEST + CON A	14,944	290,359	187,802
BEIJING JINGNENG CLEAN ENE H	4,272,000	1,015,292	1,017,749
BEIJING JINGYUNTONG TECHNO A	585,600	393,927	202,931
BEIJING KINGSOFT OFFICE SO A	18,900	799,309	588,938
BEIJING NEW BUILDING MATER A	285,729	1,252,004	1,160,786
BEIJING ORIGINWATER TECHNO A	169,400	114,696	97,229
BEIJING SHIJI INFORMATION A	333,460	335,693	261,713
BEIJING SHOUGANG CO LTD A	618,500	294,597	230,428
BEIJING SHUNXIN AGRICULT A	32,950	95,002	75,551
BEIJING SINNET TECHNOLOGY A	65,800	87,379	76,159
BEIJING TONGRENTANG CO A	54,700	363,617	286,280
BEIJING UNITED INFORMATION A	30,543	140,363	82,041
BEIJING WANTAI BIOLOGICAL A	17,489	170,687	157,816
BEIJING YANJING BREWERY CO A	94,600	131,587	114,415
BEIJING YUANLIU HONGYUAN E A	6,900	43,487	32,228
BEIJING ZHONGKE SANHUAN HI A	34,300	42,562	35,941
BEKAERT NV	60,958	2,799,449	2,553,170
BELIMO HOLDING AG REG	16,044	7,637,852	8,045,268
BELLEVUE GOLD LTD	1,893,977	1,602,211	2,257,835
BELLSYSTEM24 HOLDINGS INC	56,400	622,946	560,284
BELLWAY PLC	237,673	6,614,414	7,619,396
BEML LTD	28,018	1,064,908	1,491,188
BENDIGO AND ADELAIDE BANK	969,667	7,421,203	7,440,838
BERGER PAINTS INDIA LTD	439,309	2,364,735	2,656,296
BERJAYA CORP BHD	186,800	11,824	12,275
BERKELEY GROUP HOLDINGS/THE	184,661	10,027,578	10,711,286
BERLI JUCKER PUB CO FORGN	1,379,250	1,824,349	800,546
BERMAZ AUTO BHD	271,000	133,370	144,189
BETHEL AUTOMOTIVE SAFETY S A	19,580	132,441	104,325
BEZEQ THE ISRAELI TELECOM CO	3,625,244	4,636,120	4,076,379
BFF BANK SPA	292,676	2,846,577	2,782,337
BFI FINANCE INDONESIA TBK PT	11,938,400	1,002,919	688,600
BGF RETAIL CO LTD	16,447	2,171,376	1,234,283
BH CO LTD	40,554	878,164	712,976
BHARAT DYNAMICS LTD	106,514	1,218,403	2,039,404

Security Name	Shares	Book Value	Market Value
BHARAT ELECTRONICS LTD	6,213,060	9,732,308	22,790,848
BHARAT FORGE LTD	388,049	3,918,787	7,773,104
BHARAT HEAVY ELECTRICALS	1,961,539	2,976,577	7,077,001
BHARAT PETROLEUM CORP LTD	5,404,188	18,148,111	19,698,431
BHARTI AIRTEL PARTLY PAID	262,690	1,540,809	3,285,402
BHARTI AIRTEL LTD	10,651,770	120,113,480	184,460,362
BHARTI HEXACOM LTD	2,706	18,518	36,243
BHP GROUP LTD	8,607,312	231,235,957	245,341,463
BIC CAMERA INC	271,700	2,701,955	2,589,316
BID CORP LTD	560,192	12,054,384	13,036,312
BIDVEST GROUP LTD	593,497	7,662,732	9,245,487
BIG SHOPPING CENTERS 2004 LT	22,607	2,569,896	2,177,166
BILIBILI INC CLASS Z	440,284	17,708,169	7,156,351
BILLERUD AB	363,698	3,801,285	3,369,043
BIMB HOLDINGS BHD	1,727,000	936,893	911,562
BINDAWOOD HOLDING CO	697,334	1,715,564	1,375,486
BIOCON LTD	698,915	2,855,707	2,942,763
BIOMERIEUX	213,875	25,387,406	20,343,331
BIONEER CORP	35,469	1,161,083	757,567
BIONTECH SE ADR	50,746	10,774,493	4,077,949
BIRLASOFT LTD	272,548	1,136,268	2,256,237
BIZLINK HOLDING INC	220,035	1,708,108	2,536,673
BKW AG	89,611	13,692,990	14,290,292
BLOOMAGE BIOTECHNOLOGY COR A	11,800	125,096	91,431
BLUE BIRD TBK PT	138,500	13,541	12,560
BLUE DART EXPRESS LTD	8,682	878,218	829,968
BLUE MOON GROUP HOLDINGS LTD	1,518,000	1,039,390	402,494
BLUE STAR LTD	198,210	1,788,578	3,885,299
BLUESCOPE STEEL LTD	918,067	10,376,362	12,526,539
BML INC	31,800	690,091	568,749
BNK FINANCIAL GROUP INC	557,279	3,989,341	3,429,110
BNP PARIBAS	2,263,783	144,898,464	144,436,174
BOC AVIATION LTD	384,100	2,799,504	2,755,068
BOC HONG KONG HOLDINGS LTD	17,048,445	61,964,578	52,516,216
BODYCOTE PLC	350,114	2,680,788	3,018,409
BOE TECHNOLOGY GROUP CO LT A	1,419,397	829,399	795,162
BOE TECHNOLOGY GROUP CO LT B	1,988,100	735,541	649,340
BOE VARITRONIX LTD	566,000	918,041	345,079
BOLIDEN AB	480,892	11,652,574	15,398,611
BOLLORE SE	1,591,199	7,601,095	9,347,156
BOLSA MEXICANA DE VALORES SA	840,300	1,615,872	1,423,697
BOMBARDIER INC B	151,900	7,206,934	9,738,887

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BON FAME CO LTD	6,000	17,910	17,034
BORA PHARMACEUTICALS CO LTD	94,510	1,642,899	2,415,079
BOROUGE	4,335,956	3,192,797	2,750,572
BORR DRILLING LTD	379,252	2,720,279	2,447,018
BORREGAARD ASA	179,599	2,548,817	3,245,358
BOSCH LTD	13,201	3,536,588	5,395,979
BOSHIWA INT L	1,935,000	0	0
BOSIDENG INTL HLDGS LTD	9,015,177	4,571,160	5,623,405
BOSS ENERGY LTD	710,493	1,598,051	1,959,697
BOUYGUES SA	357,922	14,469,529	11,496,815
BOYD GROUP SERVICES INC	36,400	4,729,382	6,835,763
BP PLC	43,308,621	279,600,566	260,199,806
BP PLC SPONS ADR	281,712	9,433,913	10,169,803
BPD JAWA BARAT DAN BANTEN TB	449,700	28,196	26,639
BPD JAWA TIMUR TBK PT	869,400	28,061	27,874
BPER BANCA SPA	3,993,228	11,334,396	20,204,704
BRADESPAR SA PREF	580,300	3,005,439	1,933,839
BRAMBLES LTD	2,368,955	19,650,303	22,988,136
BRASKEM SA PREF A	242,800	928,767	780,710
BRAVIDA HOLDING AB	336,339	2,716,730	2,496,298
BREMBO N.V.	255,750	2,185,134	2,810,623
BRENNTAG SE	262,880	15,623,362	17,738,804
BREVILLE GROUP LTD	250,662	3,080,488	4,543,368
BRF SA	1,560,228	5,496,496	6,367,959
BRICKWORKS LTD	115,267	1,681,844	2,016,906
BRIDGESTONE CORP	2,743,044	100,796,686	107,805,074
BRIGADE ENTERPRISES LTD	193,055	1,725,861	3,121,784
BRIGHTCOM GROUP LTD	2,482,090	1,413,906	279,203
BRIGHTOIL	5,263,000	0	1
BRIGHTON BEST INTERNATIONAL	682,000	744,132	721,081
BRITANNIA INDUSTRIES LTD	220,481	11,260,291	14,477,929
BRITVIC PLC	431,450	4,141,919	6,441,985
BROOKFIELD ASSET MGMT A	624,697	18,917,206	23,776,273
BROOKFIELD CORP	2,748,317	83,615,799	114,284,227
BROOKFIELD INFRASTRUCTURE A	202,449	8,606,031	6,813,154
BROTHER INDUSTRIES LTD	1,249,700	21,807,375	21,993,663
BRUNELLO CUCINELLI SPA	58,218	6,531,729	5,833,995
BRV LOTUS FUND III LP	100,969,367	101,419,619	129,254,117
BRXPLGR18M16	435	9,038	7,822
BSE LTD	265,825	6,062,762	8,232,777
BT GROUP PLC	23,986,872	51,265,316	42,563,494
BTG HOTELS GROUP CO LTD A	96,300	207,084	162,900

Security Name	Shares	Book Value	Market Value
BTS GROUP HOLDINGS PCL FORGN	12,140,500	3,964,076	1,482,102
BTS GROUP HOLDINGS PCL NVDR	2,018,200	280,937	246,466
BUCHER INDUSTRIES AG REG	11,696	3,709,702	4,711,769
BUDWEISER BREWING CO APAC LT	2,734,321	8,318,082	3,222,092
BUKALAPAK.COM PT TBK	101,932,200	1,383,834	865,258
BUMI ARMADA BERHAD	7,228,700	956,366	858,097
BUMI SERPONG DAMAI PT	13,461,500	1,055,544	785,171
BUMRUNGRAD HOSPITAL FOREIGN	845,100	4,852,614	5,688,118
BUMRUNGRAD HOSPITAL PCL NVDR	1,732,417	9,432,456	11,660,386
BUNKA SHUTTER CO LTD	90,900	732,341	995,126
BUNZL PLC	609,290	16,880,749	23,183,361
BUPA ARABIA FOR COOPERATIVE	150,086	6,416,263	10,281,507
BURBERRY GROUP PLC	623,098	10,870,726	6,914,391
BURCKHARDT COMPRESSION HOLDI	5,563	2,663,266	3,652,539
BURE EQUITY AB	93,618	1,763,483	3,155,906
BUREAU VERITAS SA	651,910	15,885,383	18,068,665
BURJEEL HOLDINGS PLC	554,677	512,051	398,679
BURSA MALAYSIA BHD	1,378,350	2,226,091	2,582,856
BUZZI SPA	156,687	4,089,046	6,310,791
BY HEALTH CO LTD A	52,200	120,400	96,882
BYD CO LTD A	92,926	2,979,975	3,185,221
BYD CO LTD H	1,710,093	35,940,965	50,817,494
BYD ELECTRONIC INTL CO LTD	1,247,500	3,518,206	6,231,588
C ANIMAL HEALTH	7,317,731	0	1
C FIBER OPTIC	2,239,200	0	0
C UYEMURA + CO LTD	18,400	927,331	1,270,821
C+A MODAS LTDA	243,600	509,966	409,622
C+D INTERNATIONAL INVESTMENT	1,202,000	3,487,844	2,235,490
C+S PAPER CO LTD A	119,700	136,468	113,456
CAE INC	419,310	6,880,955	7,786,522
CAFE DE CORAL HOLDINGS LTD	558,000	625,162	574,627
CAITONG SECURITIES CO LTD A	196,797	205,658	178,177
CAIXA SEGURIDADE PARTICIPACO	1,824,550	4,160,811	4,700,637
CAIXABANK SA	8,759,612	37,939,434	46,407,036
CAJA DE AHORROS DEL MEDITERR	163,949	0	0
CAL COMP ELECTRONICS NVDR	2,629,000	253,980	280,828
CALBEE INC	119,700	2,830,652	2,298,611
CALIN TECHNOLOGY CO LTD	25,000	36,680	38,184
CAMECO CORP	738,300	32,165,128	36,317,608
CAMTEK LTD	48,473	3,867,715	6,021,810
CAN FIN HOMES LTD	134,769	951,725	1,479,150
CAN IMPERIAL BK OF COMMERCE	1,697,870	73,111,487	80,715,677

Security Name	Shares	Book Value	Market Value
CANAAN INC	202,231	827,810	202,191
CANADIAN NATL RAILWAY CO	1,077,942	95,380,167	127,350,606
CANADIAN NATURAL RESOURCES	4,573,644	113,420,034	162,875,813
CANADIAN PACIFIC KANSAS CITY	1,561,830	68,508,156	122,974,097
CANADIAN SOLAR INC	81,864	1,708,579	1,207,505
CANARA BANK	3,591,785	3,454,329	5,146,021
CANCOM SE	57,852	2,598,905	2,000,228
CANMAX TECHNOLOGIES CO LTD A	33,150	146,775	78,007
CANON INC	4,639,201	135,100,126	125,569,322
CANON MARKETING JAPAN INC	90,300	1,956,942	2,511,521
CANSINO BIOLOGICS INC H	117,200	1,631,537	293,325
CANVEST ENVIRONMENTAL PROTEC	1,210,000	700,875	650,923
CAPCOM CO LTD	605,000	5,867,861	11,407,224
CAPGEMINI SE	826,981	150,479,580	164,589,119
CAPITAL FUTURES CORP	299,000	528,548	539,171
CAPITAL POWER CORP	229,800	8,014,096	6,547,962
CAPITAL SECURITIES CORP	6,172,785	3,806,659	4,775,892
CAPITALAND INDIA TRUST	1,682,134	1,438,765	1,216,376
CAPITALAND INVESTMENT LTD/SI	4,110,282	8,974,980	8,067,422
CAPITEC BANK HOLDINGS LTD	107,018	9,345,649	15,408,153
CAPRI HOLDINGS LTD	189,418	8,711,905	6,265,957
CAPRICORN METALS LTD	520,964	1,508,077	1,663,088
CAPSTONE COPPER CORP	53,678	251,769	380,514
CAR GROUP LTD	1,837,655	31,213,340	43,261,552
CARABAO GROUP PCL F	466,000	1,406,273	844,444
CARBORUNDUM UNIVERSAL LTD	168,565	2,309,338	3,375,367
CAREER TECHNOLOGY CO LTD	870,444	725,885	578,213
CARGOTEC OYJ B SHARE	84,059	4,207,322	6,752,358
CARL ZEISS MEDITEC AG BR	60,351	5,750,955	4,246,323
CARLSBERG AS B	162,696	20,077,176	19,537,981
CARREFOUR SA	976,134	24,843,551	13,811,559
CARSGEN THERAPEUTICS HOLDING	525,500	842,200	323,079
CASIO COMPUTER CO LTD	367,300	4,252,923	2,743,455
CASTELLUM AB	699,137	10,016,988	8,542,675
CASTROL INDIA LTD	792,346	1,627,915	1,906,442
CATCHER TECHNOLOGY CO LTD	4,029,260	23,757,751	28,814,584
CATHAY FINANCIAL HOLDING CO	42,310,659	62,476,863	76,948,627
CATHAY PACIFIC AIRWAYS	1,793,806	2,039,571	1,835,760
CATRION CATERING HOLDING CO	63,339	1,576,866	2,113,776
CAVENDISH HYDROGEN ASA	55,068	92,283	142,228
CCL PRODUCTS INDIA LTD F	103,317	797,475	732,315
CCR SA	1,814,700	4,851,602	3,802,945

Security Name	Shares	Book Value	Market Value
CEAT LTD	31,599	842,638	1,069,328
CECEP SOLAR ENERGY CO LT A	147,500	118,498	95,159
CECEP WIND POWER CORP A	214,010	96,624	87,649
CELCOMDIGI BHD	5,931,000	5,951,029	4,626,632
CELESTICA INC	242,546	11,175,413	13,887,694
CELLNEX TELECOM SA	2,485,205	127,275,977	80,891,092
CELLTRION INC	243,949	27,905,294	30,890,282
CELLTRION PHARM INC	34,840	2,819,154	2,247,595
CEMBRA MONEY BANK AG	48,117	3,735,396	4,107,064
CEMEX SAB CPO	27,380,707	16,836,345	17,534,878
CENOVUS ENERGY INC	2,396,222	38,271,184	47,091,119
CENTAMIN PLC	2,098,830	3,800,674	3,207,634
CENTER LABORATORIES INC	766,053	1,077,588	1,284,568
CENTRAIS ELETRICAS BRAS PR B	427,500	3,625,033	3,086,344
CENTRAIS ELETRICAS BRASILIER	1,961,100	16,010,921	12,657,572
CENTRAL DEPOSITORY SERVICES	81,132	1,624,454	2,322,621
CENTRAL GLASS CO LTD	40,000	864,085	931,253
CENTRAL JAPAN RAILWAY CO	4,445,595	147,338,840	95,981,459
CENTRAL PATTANA PCL NVDR	134,900	253,015	203,118
CENTRAL PATTANA PUB CO FOREI	4,831,300	9,048,083	7,273,774
CENTRAL PLAZA HOTEL PCL FRGN	925,900	1,042,403	1,002,916
CENTRAL RETAIL CORP FOREIGN	4,656,200	4,395,913	3,901,578
CENTRAL RETAIL CORP PCL NVDR	6,055,600	6,740,157	5,074,192
CENTRICA PLC	10,454,385	22,632,215	17,829,046
CENTURY IRON + STEEL INDUS	260,000	1,473,159	2,420,417
CENTURY PLYBOARDS INDIA LTD	89,232	744,315	817,078
CENTURY TEXTILES + INDS LTD	77,731	1,194,147	2,158,412
CERA SANITARYWARE LTD	8,177	814,473	851,487
CESC LTD	962,355	1,115,608	1,876,544
CETC CYBERSPACE SECURITY T A	35,600	121,005	69,388
CETTIRE LTD	348,064	835,912	271,972
CG POWER AND INDUSTRIAL SOLU	1,036,241	4,488,405	8,757,966
CGI INC	1,061,163	73,813,493	105,895,437
CGN NEW ENERGY HOLDINGS CO L	2,218,000	608,746	724,431
CGN POWER CO LTD H	59,304,412	16,330,549	26,130,479
CGN PWR CO LTD	826,300	428,441	524,022
CH. KARNCHANG PUB CO FORGN	1,496,500	1,054,747	815,587
CHABIOTECH CO LTD	74,717	908,251	841,321
CHAILEASE HOLDING CO LTD	2,155,331	9,281,113	10,198,224
CHALET HOTELS LTD	98,787	897,078	951,709
CHALLENGER LTD	820,732	3,458,621	3,842,424
CHAMBAL FERTILISERS + CHEM	243,326	816,960	1,478,906

Security Name	Shares	Book Value	Market Value
CHAMPION BUILDING MATERIALS	21,000	7,112	7,638
CHAMPION IRON LTD	845,444	2,475,124	3,613,641
CHANG HWA COMMERCIAL BANK	10,818,750	6,245,971	6,152,812
CHANG WAH ELECTROMATERIALS	647,000	922,934	904,443
CHANG WAH TECHNOLOGY CO LTD	24,000	30,297	28,704
CHANGCHUN HIGH TECH INDUST A	17,026	324,267	214,014
CHANGE HOLDINGS INC	65,500	761,685	489,032
CHANGJIANG SECURITIES CO L A	193,771	153,182	128,195
CHANGZHOU XINGYU AUTOMOTIV A	26,709	496,498	409,881
CHAOZHOU THREE CIRCLE GROU A	109,616	424,290	438,267
CHAROEN POKPHAND ENTERPRISE	462,600	1,143,796	1,504,388
CHAROEN POKPHAND FOOD FORGN	6,641,400	4,869,610	4,144,371
CHAROEN POKPHAND FOODS NVDR	2,022,000	1,200,761	1,261,995
CHAROEN POKPHAND INDONESI PT	10,796,400	3,812,055	3,346,132
CHC RESOURCES CORP	31,000	63,475	62,876
CHECK POINT SOFTWARE TECH	1,158,570	138,284,616	191,164,050
CHEIL WORLDWIDE INC	323,362	5,215,016	4,322,488
CHEMOMETEC A/S	26,252	2,223,813	1,149,200
CHEN FULL INTERNATIONAL CO	257,000	326,266	357,676
CHENG LOONG CORP	1,586,000	1,177,441	1,395,752
CHENG MEI MATERIALS TECHNOLO	204,000	91,611	87,721
CHENG SHIN RUBBER IND CO LTD	7,649,998	10,847,071	11,660,813
CHENG UEI PRECISION INDUSTRY	750,000	1,115,375	1,826,377
CHENGTUN MINING GROUP CO A	400,571	538,411	201,360
CHENGXIN LITHIUM GROUP CO A	42,800	153,337	78,676
CHERVON HOLDINGS LTD	180,400	737,349	420,535
CHIA CHANG CO LTD	168,000	238,458	244,687
CHIA HSIN CEMENT	35,000	19,411	19,743
CHIBA BANK LTD/THE	3,229,200	20,482,540	28,746,826
CHICONY ELECTRONICS CO LTD	2,150,960	9,234,335	11,337,780
CHICONY POWER TECHNOLOGY CO	493,000	1,839,007	2,074,346
CHIEN KUO CONSTRUCTION CO	867,000	663,554	620,021
CHIN HIN GROUP BHD	1,859,212	910,311	1,371,506
CHIN POON INDUSTRIAL CO LTD	2,748,000	3,757,894	4,150,610
CHINA AGRITECH INC	24,300	0	0
CHINA AIRLINES LTD	4,220,678	2,170,686	3,083,398
CHINA AUTOMOTIVE ENGINEERI A	122,500	374,964	283,395
CHINA BAOAN GROUP A	90,600	135,485	106,725
CHINA BILLS FINANCE CORP	410,000	192,665	197,155
CHINA BOHAI BANK CO LTD H	5,922,500	975,117	720,649
CHINA CINDA ASSET MANAGEME H	18,323,603	3,861,361	1,525,544
CHINA CITIC BANK CORP LTD A	10,117,420	9,244,991	9,284,802

Security Name	Shares	Book Value	Market Value
CHINA CITIC BANK CORP LTD H	54,329,557	28,391,448	34,863,217
CHINA CITIC FINANCIAL ASSE H	27,898,000	1,487,906	1,250,654
CHINA COM RICH RENE ENE INVEST	40,094,000	0	5
CHINA COMMUNICATIONS SERVI H	4,565,085	2,421,543	2,461,739
CHINA CONCH ENVIRONMENT PROT	2,067,500	582,289	230,389
CHINA CONCH VENTURE HOLDINGS	2,145,500	4,667,209	2,000,767
CHINA CONSTRUCTION BANK A	5,666,883	5,562,758	5,743,856
CHINA CONSTRUCTION BANK H	642,820,544	454,813,936	475,071,668
CHINA CSSC HOLDINGS LTD A	7,332,806	37,474,174	40,888,208
CHINA DATANG CORP RENEWABL H	3,737,000	1,154,705	966,879
CHINA DEVELOPMENT FINANCIAL	79,945,568	30,438,942	37,210,920
CHINA DILI GROUP	6,566,000	1,648,885	1
CHINA EAST EDUCATION HOLDING	595,500	242,875	172,380
CHINA EASTERN AIRLINES CO A	1,744,045	895,287	957,919
CHINA EASTERN AIRLINES CO H	2,440,540	1,057,530	612,683
CHINA ECOTEK CORPORATION	144,000	346,748	313,820
CHINA EDUCATION GROUP HOLDIN	1,507,000	1,997,861	870,539
CHINA ELECTRIC MANUFACTURING	71,000	38,423	43,224
CHINA ENERGY ENGINEERING C A	1,080,600	336,385	313,782
CHINA ENERGY ENGINEERING C H	8,382,000	1,031,319	923,297
CHINA EVERBRIGHT BANK CO A	12,256,861	6,154,566	5,322,003
CHINA EVERBRIGHT BANK CO L H	5,765,000	2,203,705	1,794,527
CHINA EVERBRIGHT ENVIRONMENT	6,010,804	4,085,396	3,017,997
CHINA EVERBRIGHT LTD	1,182,525	1,283,096	598,464
CHINA FEIHE LTD	6,459,000	8,346,231	2,986,554
CHINA FISHERY GROUP LTD	3,092,906	0	2
CHINA FOODS LTD	1,376,000	528,043	502,287
CHINA FORESTRY HOLDINGS CO	5,319,000	2,007,092	1
CHINA GALAXY SECURITIES CO A	304,900	508,917	453,545
CHINA GALAXY SECURITIES CO H	7,181,000	4,234,554	3,761,936
CHINA GAS HOLDINGS LTD	4,711,600	11,456,402	4,224,756
CHINA GENERAL PLASTICS	631,000	659,068	325,796
CHINA GREAT WALL SECURITIE A	114,016	122,213	104,638
CHINA GREATWALL TECHNOLOGY A	131,177	195,802	157,215
CHINA GREEN ELECTRICITY IN A	87,200	132,440	113,825
CHINA HONGQIAO GROUP LTD	6,311,000	7,176,003	9,554,528
CHINA INTERNATIONAL CAPITA H	2,977,600	4,842,865	3,314,294
CHINA INTERNATIONAL CAPTAL A	34,400	162,487	139,519
CHINA INTERNATIONAL MARINE H	1,167,318	866,706	1,052,654
CHINA INTL MARINE CONTAIN A	658,450	875,161	835,146
CHINA JINMAO HOLDINGS GROUP	11,426,320	4,705,057	907,398
CHINA JUSHI CO LTD A	185,803	323,384	281,218

Security Name	Shares	Book Value	Market Value
CHINA KEPEI EDUCATION GROUP	1,000,000	451,577	194,688
CHINA LESSO GROUP HOLDINGS L	1,862,000	1,545,450	744,162
CHINA LIFE INSURANCE CO H	12,973,606	25,958,746	18,345,718
CHINA LILANG LTD	783,000	503,089	463,341
CHINA LITERATURE LTD	663,697	4,037,035	2,138,050
CHINA LONGYUAN POWER GROUP H	7,046,252	5,782,312	6,335,620
CHINA MAN MADE FIBER CORP	233,000	57,353	58,535
CHINA MEDICAL SYSTEM HOLDING	1,940,260	2,229,487	1,645,333
CHINA MEHECO CO LTD A	55,300	89,484	76,654
CHINA MEIDONG AUTO HOLDINGS	648,000	2,260,563	174,298
CHINA MENGNIU DAIRY CO	4,620,000	18,259,218	8,284,508
CHINA MERCHANTS BANK A	5,665,088	36,288,051	26,529,700
CHINA MERCHANTS BANK H	6,599,327	30,396,606	29,965,934
CHINA MERCHANTS ENERGY A	14,972,440	14,021,590	17,329,094
CHINA MERCHANTS PORT HOLDING	3,557,994	5,638,919	5,295,491
CHINA MERCHANTS SECURITIES A	315,505	631,961	601,132
CHINA MERCHANTS SECURITIES H	772,979	777,169	610,851
CHINA MERCHANTS SHEKOU IND A	354,674	563,114	427,027
CHINA METAL RECYCLING	1,401,600	0	0
CHINA MINSHENG BANKING A	13,724,070	7,517,510	7,124,521
CHINA MINSHENG BANKING COR H	15,945,894	7,851,176	5,514,959
CHINA MODERN DAIRY HOLDINGS	3,809,000	685,745	341,512
CHINA MOTOR CORP	445,000	1,291,312	1,700,933
CHINA NATIONAL BUILDING MA H	6,534,800	5,120,183	2,343,602
CHINA NATIONAL CHEMICAL A	251,300	287,330	283,626
CHINA NATIONAL GOLD GROUP A	206,625	360,032	272,261
CHINA NATIONAL NUCLEAR POW A	2,508,638	3,384,723	3,662,904
CHINA NATIONAL SOFTWARE A	41,560	203,594	170,322
CHINA NEW HIGHER EDUCATION G	2,782,000	1,343,850	719,815
CHINA NONFERROUS MINING CORP	4,461,000	3,348,037	3,891,112
CHINA NORTHERN RARE EARTH A	190,794	585,191	449,541
CHINA ORIENTAL GROUP CO LTD	3,662,000	1,389,059	539,406
CHINA OVERSEAS GRAND OCEANS	3,528,000	1,254,974	885,761
CHINA OVERSEAS LAND + INVEST	6,906,645	17,899,341	11,979,179
CHINA OVERSEAS PROPERTY HOLD	3,135,000	1,790,968	1,879,230
CHINA PACIFIC INSURANCE GR A	337,794	1,327,516	1,289,047
CHINA PACIFIC INSURANCE GR H	5,497,088	16,238,842	13,420,180
CHINA PETROCHEMICAL DEV CORP	5,598,285	1,978,223	1,786,054
CHINA PETROLEUM + CHEMICAL A	10,830,800	8,219,925	9,375,710
CHINA PETROLEUM + CHEMICAL H	122,729,500	66,227,192	79,541,367
CHINA POWER INTERNATIONAL	6,792,962	2,515,746	3,523,799
CHINA RAILWAY GROUP LTD A	42,988,503	48,403,387	38,390,742

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Security Name	Shares	Book Value	Market Value
CHINA RAILWAY GROUP LTD H	7,800,504	4,794,168	4,306,350
CHINA RAILWAY SIGNAL + COM A	286,034	230,178	235,080
CHINA RAILWAY SIGNAL + COM H	3,137,000	1,623,928	1,350,091
CHINA RARE EARTH RESOURCES A	62,600	243,734	217,381
CHINA REINSURANCE GROUP CO H	15,185,471	2,370,954	1,108,670
CHINA RENAISSANCE HOLDINGS L	453,100	1,059,319	6
CHINA RESOURCES BEER HOLDING	2,515,998	12,366,002	8,459,304
CHINA RESOURCES BUILDING MAT	3,327,493	2,448,504	588,152
CHINA RESOURCES DOUBLE CRA A	82,100	234,943	220,182
CHINA RESOURCES GAS GROUP LT	1,472,000	6,189,994	5,156,609
CHINA RESOURCES LAND LTD	4,942,563	19,146,748	16,808,353
CHINA RESOURCES MEDICAL HOLD	839,088	659,458	379,384
CHINA RESOURCES MICROELECT A	39,300	243,783	201,539
CHINA RESOURCES MIXC LIFESTY	949,000	4,169,790	3,142,118
CHINA RESOURCES PHARMACEUTIC	4,427,000	3,732,436	3,283,101
CHINA RESOURCES POWER HOLDIN	3,668,322	7,625,254	11,252,954
CHINA RESOURCES SANJIU MED A	51,550	305,554	300,650
CHINA RISUN GROUP LTD	1,913,000	1,098,299	730,179
CHINA RUYI HOLDINGS LTD	7,570,800	2,293,431	2,036,401
CHINA SHENHUA ENERGY CO A	8,554,806	29,120,768	51,990,760
CHINA SHENHUA ENERGY CO H	16,559,773	49,520,795	76,251,228
CHINA SHINEWAY PHARMACEUTICA	687,000	730,483	676,671
CHINA SOUTH CITY HOLDINGS	6,820,100	478,909	161,607
CHINA SOUTHERN AIRLINES CO A	537,726	462,778	433,813
CHINA SOUTHERN AIRLINES CO H	2,274,000	1,263,101	850,485
CHINA SOUTHERN POWER GRID A	73,400	52,444	44,236
CHINA STATE CONSTRUCTION A	101,188,134	84,625,178	73,595,402
CHINA STATE CONSTRUCTION INT	4,641,660	5,278,232	6,337,593
CHINA STEEL CHEMICAL CORP	279,000	1,076,065	933,132
CHINA STEEL CORP	55,543,705	45,491,543	39,549,946
CHINA STEEL STRUCTURE CO LTD	5,000	9,687	8,939
CHINA SUNTIEN GREEN ENERGY H	5,918,000	2,757,532	2,683,400
CHINA TAIPING INSURANCE HOLD	3,551,820	5,459,078	3,630,439
CHINA THREE GORGES RENEWAB A	989,200	683,124	590,743
CHINA TOBACCO INTERNATIONAL	271,000	386,320	579,047
CHINA TOURISM GROUP DUTY F A	89,959	1,323,656	770,015
CHINA TOURISM GROUP DUTY F H	169,800	2,803,780	1,040,692
CHINA TOWER CORP LTD H	283,497,280	52,265,861	36,674,469
CHINA TRADITIONAL CHINESE ME	3,650,000	1,843,779	1,697,048
CHINA TRAVEL INTL INV HK	4,078,000	720,596	605,903
CHINA UNITED NETWORK A	15,256,440	11,451,364	9,821,504
CHINA VALVES TECHNOLOGY INC	158,400	0	0

Security Name	Shares	Book Value	Market Value
CHINA VANKE CO LTD A	539,900	820,683	512,514
CHINA VANKE CO LTD H	3,087,212	6,885,294	1,838,753
CHINA WATER AFFAIRS GROUP	2,092,000	1,510,575	1,345,210
CHINA YANGTZE POWER CO LTD A	11,374,017	38,745,526	45,054,558
CHINA YONGDA AUTOMOBILES SER	2,131,000	1,258,361	469,493
CHINA ZHENHUA GROUP SCIENC A	23,200	216,885	131,971
CHINA ZHESHANG BANK CO LTD A	430,500	170,170	162,755
CHINA ZHONGWANG	3,594,400	947,713	46
CHINASOFT INTERNATIONAL LTD	3,736,000	2,318,898	1,966,729
CHINESE GAMER INTERNATIONAL	9,000	14,207	16,312
CHINESE MARITIME TRANSPORT	67,000	99,179	98,100
CHIPBOND TECHNOLOGY CORP	1,123,000	2,338,297	2,322,745
CHIPMOS TECHNOLOGIES INC	1,241,788	1,498,998	1,642,117
CHIPMOS TECHNOLOGIES INC ADR	6,675	188,603	174,284
CHIYODA CORP	257,900	674,816	484,186
CHOCOLADEFABRIKEN LINDT PC	686	7,901,173	8,008,266
CHOCOLADEFABRIKEN LINDT REG	671	52,723,110	77,509,341
CHOLAMANDALAM FINANCIAL HOLD	142,268	1,296,075	2,479,863
CHOLAMANDALAM INVESTMENT AND	561,843	4,213,083	9,591,322
CHONG HONG CONSTRUCTION CO	379,218	1,167,734	1,279,990
CHONG KUN DANG PHARMACEUTICA	24,520	1,689,188	1,743,700
CHONGQING BREWERY CO A	21,300	232,850	177,095
CHONGQING CHANGAN AUTOMOB A	243,308	489,347	447,568
CHONGQING CHANGAN AUTOMOBI B	3,351,137	1,281,295	1,575,258
CHONGQING FULING ZHACAI A	33,433	70,756	56,097
CHONGQING RURAL COMMERCIAL H	4,952,000	2,354,675	2,429,516
CHONGQING THREE GORGES A	249,512	294,514	235,813
CHONGQING ZHIFEI BIOLOGICA A	94,752	564,900	363,783
CHOW TAI FOOK JEWELLERY GROU	3,033,400	4,331,011	3,283,149
CHROMA ATE INC	501,921	2,557,345	4,920,161
CHUBB LTD	1,433,061	271,778,965	365,545,200
CHUBU ELECTRIC POWER CO INC	3,877,800	49,433,603	45,826,792
CHUDENKO CORP	40,000	757,293	800,700
CHUGAI PHARMACEUTICAL CO LTD	3,518,405	84,460,589	125,023,020
CHUGIN FINANCIAL GROUP INC	327,600	3,441,199	3,434,652
CHUGOKU ELECTRIC POWER CO	856,000	8,170,656	5,622,065
CHUGOKU MARINE PAINTS LTD	73,700	1,032,105	931,903
CHULARAT HOSPITAL PCL F	8,382,800	675,325	593,917
CHUN YUAN STEEL	73,000	47,587	45,567
CHUNBO CO LTD	7,374	935,917	384,622
CHUNG HSIN ELECTRIC + MACHIN	1,257,625	4,805,272	7,288,140
CHUNG HUNG STEEL CORP	1,263,000	1,561,499	837,037

Security Name	Shares	Book Value	Market Value
CHUNGHWA PRECISION TEST TECH	25,000	615,002	352,172
CHUNGHWA TELECOM CO LTD	16,219,290	58,557,003	62,744,352
CIA DE DISTRIBUCION INTEGRAL	102,028	2,550,209	2,889,028
CIA DE SANEAMENTO DO PA UNIT	597,900	2,632,344	2,966,658
CIA DE TRANSMISSAO DE ENE PF	68,223	369,859	322,545
CIA ENERGETICA MINAS GER PRF	3,724,814	6,640,685	6,632,389
CIA SANEAMENTO BASICO DE ADR	24,079	338,432	323,863
CIA SANEAMENTO BASICO DE SP	659,040	8,389,224	8,895,369
CIA SANEAMENTO MINAS GERAIS	599,564	2,550,263	2,254,952
CIA SIDERURGICA NACIONAL SA	1,133,567	2,868,415	2,634,707
CIE AUTOMOTIVE INDIA LTD	170,022	827,201	1,166,890
CIE AUTOMOTIVE SA	69,863	1,472,877	1,943,026
CIE FINANCIERE RICHEMO A REG	996,424	90,482,684	155,518,327
CIELO SA	1,607,737	1,743,974	1,629,628
CIMB GROUP HOLDINGS BHD	44,317,668	54,127,629	63,881,323
CIMC ENRIC HOLDINGS LTD	1,072,000	792,468	1,080,763
CIPLA LTD	1,082,374	14,113,021	19,220,977
CIPUTRA DEVELOPMENT TBK PT	13,235,852	1,001,959	913,541
CITI PACIFIC SPECIAL STEE A	207,733	469,843	386,116
CITIC LTD	12,733,596	14,561,941	11,579,851
CITIC SECURITIES CO A	3,073,065	9,178,357	7,673,350
CITIC SECURITIES CO LTD H	3,321,246	6,362,050	4,892,382
CITIC TELECOM INTERNATIONAL	2,506,000	852,736	841,004
CITIZEN WATCH CO LTD	420,800	1,771,866	2,812,142
CITY CEMENT CO	7,769	38,606	40,050
CITY DEVELOPMENTS LTD	865,554	5,079,746	3,295,552
CITY UNION BANK LTD	528,681	1,209,282	1,059,315
CJ CHEILJEDANG CORP	23,160	5,599,777	6,486,196
CJ CORP	22,598	1,719,654	1,994,671
CJ ENM CO LTD	22,623	2,598,226	1,383,882
CJ LOGISTICS	15,318	1,489,589	1,058,307
CK ASSET HOLDINGS LTD	9,410,253	55,213,376	35,255,002
CK HUTCHISON HOLDINGS LTD	13,447,736	121,489,430	64,419,055
CK INFRASTRUCTURE HOLDINGS L	2,522,146	17,125,425	14,246,310
CK POWER LTD FOREIGN	5,284,230	770,298	564,458
CKD CORP	101,600	1,318,778	2,008,513
CLAL INSURANCE ENTERPR HLDGS	113,353	1,760,244	1,606,476
CLARIANT AG REG	373,033	5,927,855	5,869,944
CLARIVATE PLC	812,464	13,748,526	4,622,964
CLASSYS INC	41,734	1,284,402	1,540,203
CLEAN SCIENCE + TECHNOLOGY L	38,078	867,418	653,265
CLEANAWAY CO LTD	122,000	783,904	682,610

Security Name	Shares	Book Value	Market Value
CLEANAWAY WASTE MANAGEMENT L	3,877,710	6,299,891	7,173,671
CLEVO COMPANY	1,370,000	1,843,827	2,259,298
CLICKS GROUP LTD	418,694	6,269,854	7,896,094
CLINUVEL PHARMACEUTICALS LTD	74,210	1,240,307	761,760
CLP HOLDINGS LTD	7,539,754	76,219,860	60,936,865
CMC MAGNETICS CORP	1,829,000	693,819	713,187
CMGE TECHNOLOGY GROUP LTD	3,502,000	896,667	408,180
CMOC GROUP LTD A	845,432	996,332	984,348
CMOC GROUP LTD H	10,292,000	7,173,145	9,412,965
CNGR ADVANCED MATERIAL CO A	145,960	688,449	619,559
CNH INDUSTRIAL NV	1,628,671	18,595,926	16,498,468
CNK INTERNATIONAL CO LTD	158,899	0	0
CNNC HUA YUAN TITANIUM A	480,776	576,128	215,995
CNOOC ENERGY TECHNOLOGY + A	1,502,200	659,372	847,727
CNPC CAPITAL CO LTD A	186,700	157,389	141,160
CO FOR COOPERATIVE INSURANCE	153,150	4,038,523	5,902,945
COCA COLA BOTTLERS JAPAN HOL	268,675	5,338,184	3,368,892
COCA COLA EUROPACIFIC PARTNE	382,580	17,617,723	27,878,686
COCA COLA FEMSA SAB DE CV	1,101,975	8,608,280	9,454,028
COCA COLA FEMSA SAB SP ADR	13,965	1,261,159	1,198,756
COCA COLA HBC AG DI	361,580	10,561,071	12,331,841
COCHIN SHIPYARD LTD	115,912	1,603,802	3,079,148
COCHLEAR LTD	125,525	18,235,416	27,845,056
CODAN LTD	255,942	1,424,429	2,056,300
COFCO JOYCOME FOODS LTD	3,997,000	1,331,114	849,846
COFORGE LIMITED	105,201	6,048,736	6,887,055
COGNA EDUCACAO	2,767,100	1,315,964	881,780
COLES GROUP LTD	3,802,743	39,776,201	43,250,449
COLGATE PALMOLIVE (INDIA)	226,974	5,467,622	7,739,139
COLLIERS INTL GR SUBORD VOT	77,000	9,207,486	8,596,703
COLLINS FOODS LTD	195,733	1,103,250	1,189,558
COLOPLAST B	585,461	62,783,434	70,391,290
COLOWIDE CO LTD	123,693	1,555,244	1,538,669
COLRUYT GROUP N.V	96,444	3,335,714	4,608,066
COM2US CORP	15,544	1,016,877	431,936
COM7 PCL F	1,744,200	797,122	884,042
COMET HOLDING AG REG	12,604	2,416,931	5,077,544
COMFORTDELGRO CORP LTD	7,910,056	8,709,053	7,821,230
COMMERCIAL BANK PSQC	6,342,315	8,768,928	7,471,076
COMMERZBANK AG	1,882,134	30,175,204	28,613,695
COMMONWEALTH BANK OF AUSTRAL	2,916,990	175,452,268	248,153,739
COMPAGNIE DE SAINT GOBAIN	832,986	47,668,805	64,833,699

Security Name	Shares	Book Value	Market Value
COMPAL ELECTRONICS	14,418,739	12,489,750	15,422,588
COMPANHIA BRASILEIRA DE ALUM	39,800	40,039	49,871
COMPANHIA PARANAENSE PREF B	5,010,620	8,991,702	8,389,517
COMPANHIA PARANAENSE DE ENER	927,700	1,618,701	1,384,597
COMPASS GROUP PLC	7,699,125	179,889,462	210,221,129
COMPEQ MANUFACTURING CO LTD	1,850,000	2,849,205	4,641,900
COMPUGROUP MEDICAL SE + CO K	39,905	1,702,134	1,017,886
COMPUTACENTER PLC	407,884	10,576,976	14,808,203
COMPUTER AGE MANAGEMENT SERV	71,442	2,763,552	3,095,334
COMPUTERSHARE LTD	1,304,412	17,896,741	22,946,135
COMSYS HOLDINGS CORP	657,072	12,682,419	12,625,945
COMTURE CORP	36,900	660,036	418,641
CONCORD NEW ENERGY GROUP LTD	9,430,000	646,900	724,759
CONCORD SECURITIES CO LTD	56,000	28,128	28,827
CONCORDIA FINANCIAL GROUP LT	5,405,900	22,608,361	31,798,226
CONSTELLATION SOFTWARE INC	257,036	128,226,521	342,256,654
CONSTRUTORA TENDA SA	126,600	299,747	245,020
CONSUN PHARMACEUTICAL GROUP	1,389,000	885,781	989,170
CONTACT ENERGY LTD	1,277,337	6,251,639	7,005,108
CONTAINER CORP OF INDIA LTD	400,505	3,752,393	5,006,664
CONTEMPORARY AMPEREX TECHN A	226,353	6,721,289	5,581,620
CONTINENTAL AG	199,443	17,906,392	11,307,585
CONTRA CLEMENTIA PHARM F	9,646	13,022	0
CONTROLADORA VUELA CIA DE A	1,372,900	1,342,160	869,447
CONVATEC GROUP PLC	2,672,174	8,283,361	7,931,595
CONVOY	26,358,000	0	3
CORBION NV	100,231	2,445,270	2,012,029
CORE LITHIUM LTD	2,820,055	2,192,270	175,154
CORETRONIC CORP	655,000	1,355,506	1,837,363
COROMANDEL INTERNATIONAL LTD	211,805	2,691,995	4,065,995
CORONADO GLOBAL RESOURCE CDI	1,283,522	1,454,107	1,015,800
CORONATION FUND MANAGERS LTD	530,753	975,230	1,043,623
CORP ACCIONA ENERGIAS RENOVA	69,798	2,927,666	1,438,526
CORP INMOBILIARIA VESTA ADR	21,756	763,230	652,462
CORP INMOBILIARIA VESTA SAB	1,476,000	5,270,060	4,418,009
CORPORATE TRAVEL MANAGEMENT	205,861	2,594,510	1,823,051
COSAN SA	1,787,576	7,149,443	4,357,558
COSCO SHIPPING DEVELOPME A	309,600	112,845	109,419
COSCO SHIPPING DEVELOPMENT H	7,376,009	1,026,687	1,067,638
COSCO SHIPPING ENERGY TRAN A	153,200	356,919	327,558
COSCO SHIPPING ENERGY TRAN H	1,963,086	1,607,682	2,549,600
COSCO SHIPPING HOLDINGS CO A	12,897,435	21,856,079	27,364,111

Security Name	Shares	Book Value	Market Value
COSCO SHIPPING HOLDINGS CO H	5,381,915	5,030,466	9,416,318
COSCO SHIPPING PORTS LTD	4,198,452	3,122,047	2,898,518
COSMAX INC	13,144	1,115,313	1,858,218
COSMO ENERGY HOLDINGS CO LTD	152,100	5,020,724	7,658,815
COSMOAM+T CO LTD	27,651	3,390,138	2,896,677
COSMOCHEMICAL CO LTD	43,270	1,275,159	880,175
COSMOS PHARMACEUTICAL CORP	28,400	2,562,324	2,290,755
COUNTRY GARDEN HOLDINGS CO	22,729,836	11,628,638	291
COUNTRY GARDEN SERVICES HOLD	3,068,028	8,206,534	1,894,089
COVESTRO AG	308,112	17,342,487	18,096,105
COWAY CO LTD	345,876	20,471,379	16,131,674
COWELL E HOLDINGS INC	406,000	892,103	1,276,652
CP ALL PCL FOREIGN	9,200,200	18,763,061	13,788,705
CP ALL PCL NVDR	9,570,627	21,117,334	14,343,879
CP AXTRA PCL FOREIGN	2,379,900	2,495,637	1,767,212
CP AXTRA PCL NVDR	79,100	61,973	58,742
CPFL ENERGIA SA	311,900	1,980,027	1,837,929
CRAFTSMAN AUTOMATION LTD	13,902	787,784	923,866
CRANSWICK PLC	99,951	4,102,247	5,616,401
CREATE RESTAURANTS HOLDINGS	179,000	950,767	1,224,048
CREATE SD HOLDINGS CO	42,800	877,432	961,843
CREATIVE + INNOVATIVE SYSTEM	85,141	787,285	671,108
CREDICORP LTD	378,989	65,761,974	61,142,321
CREDIT AGRICOLE SA	1,896,404	28,966,732	25,898,336
CREDIT BANK OF MOSCOW PJSC	24,436,400	0	0
CREDIT CORP GROUP LTD	106,792	1,381,135	1,067,682
CREDIT SAISON CO LTD	349,478	5,745,909	7,230,283
CREDITACCESS GRAMEEN LTD	106,573	1,638,065	1,689,734
CRISIL LTD	25,138	1,092,084	1,281,838
CRISPR THERAPEUTICS AG	143,140	10,338,444	7,730,996
CRODA INTERNATIONAL PLC	191,338	11,402,914	9,551,609
CROMPTON GREAVES CONSUMER EL	1,028,410	4,323,117	4,998,916
CRRC CORP LTD H	21,507,000	11,521,577	13,883,659
CRRC CORP LTD A	1,449,791	1,357,479	1,491,470
CS WIND CORP	34,079	1,780,647	1,225,508
CSC FINANCIAL CO LTD A	237,767	767,915	626,630
CSC FINANCIAL CO LTD H	2,968,000	2,907,720	2,201,149
CSG HOLDING CO LTD B	2,566,039	879,042	847,962
CSHG LOGISTICA FI IMOBILIARIO	57,031	1,815,309	1,664,898
CSL LTD	814,913	111,875,559	160,665,579
CSN MINERACAO SA	865,141	1,090,202	808,384
CSPC PHARMACEUTICAL GROUP LT	17,297,040	15,612,272	13,780,256

Security Name	Shares	Book Value	Market Value
CSTONE PHARMACEUTICALS	678,500	715,922	99,072
CTBC FINANCIAL HOLDING CO LT	88,934,939	65,968,482	103,761,769
CTCI CORP	1,701,417	2,576,648	2,779,282
CTEG	2,456,000	0	0
CTOS DIGITAL BHD	2,713,300	774,617	851,241
CTS EVENTIM AG + CO KGAA	99,192	4,917,296	8,281,497
CUB ELECPARTS INC	126,960	701,842	463,750
CUMMINS INDIA LTD	248,616	5,486,669	11,827,192
CURRO HOLDINGS LTD	35,121	20,123	21,677
CURVES HOLDINGS CO LTD	101,800	563,264	495,522
CURY CONSTRUTORA E INCORPORA	362,800	1,366,259	1,345,530
CVC EUROPEAN EQ PTNERS IV(B)LP	90,492,349	103,542,142	399,773
CYBERAGENT INC	690,700	5,698,063	4,326,030
CYBERARK SOFTWARE LTD/ISRAEL	485,913	100,410,726	132,858,336
CYBERLINK CORP	68,000	206,588	224,281
CYBOZU INC	45,400	365,484	564,185
CYIENT LTD FOREIGN	139,999	1,899,845	3,084,207
CYPRUS POPULAR BANK PUBLIC C	10,584,222	0	11
CYRELA BRAZIL REALTY SA EMP	708,800	2,819,806	2,405,454
D IETEREN GROUP	36,861	6,374,991	7,826,111
D LINK CORP	1,149,127	618,640	648,225
D+O GREEN TECHNOLOGIES BHD	916,096	880,921	710,742
DA CIN CONSTRUCTION CO LTD	137,000	241,336	233,953
DAAN GENE CO LTD A	42,852	46,669	29,348
DABUR INDIA LTD	824,672	5,148,211	5,940,974
DADA NEXUS LTD ADR	118,810	2,029,086	149,702
DAEDUCK ELECTRONICS CO LTD	56,891	1,177,918	894,799
DAEJOO ELECTRONIC MATERIALS	16,749	1,222,742	1,740,003
DAESANG CORPORATION	25,095	392,890	513,203
DAETWYLER HOLDING AG BR	12,626	2,071,083	2,371,767
DAEWOO ENGINEERING + CONSTR	339,160	1,627,571	916,160
DAEWOONG PHARMACEUTICAL CO	8,237	642,707	612,767
DAI ICHI LIFE HOLDINGS INC	2,210,379	40,528,121	59,058,981
DAI NIPPON PRINTING CO LTD	1,039,507	25,088,385	34,973,343
DAICEL CORP	836,463	7,330,750	8,020,942
DAIDO STEEL CO LTD	383,100	3,199,823	3,536,711
DAIEI KANKYO CO LTD	62,400	958,329	1,059,009
DAIFUKU CO LTD	470,600	7,017,825	8,805,898
DAIHEN CORP	33,700	1,201,613	1,738,846
DAIICHI SANKYO CO LTD	3,369,698	73,327,608	115,717,256
DAIICHIKOSHO CO LTD	135,600	2,533,833	1,396,380
DAIKIN INDUSTRIES LTD	372,006	40,059,660	51,733,362

Security Name	Shares	Book Value	Market Value
DAIMLER TRUCK HOLDING AG	857,644	29,630,740	34,165,969
DAIO PAPER CORP	141,300	1,936,807	781,956
DAISEKI CO LTD	82,040	1,766,925	1,907,476
DAISHI HOKUETSU FINANCIAL GR	95,900	2,239,063	3,058,358
DAITO TRUST CONSTRUCT CO LTD	299,680	36,114,387	30,897,630
DAIWA HOUSE INDUSTRY CO LTD	1,558,524	40,274,642	39,500,823
DAIWA SECURITIES GROUP INC	3,107,800	18,385,564	23,705,593
DAIWABO HOLDINGS CO LTD	163,800	1,648,747	2,934,171
DAJIN HEAVY INDUSTRY CO LT A	80,800	373,753	253,218
DALLAH HEALTHCARE CO	146,039	5,734,712	6,189,413
DALMIA BHARAT LTD	122,668	2,622,818	2,667,699
DANA GAS	8,865,546	2,009,815	1,532,794
DANEL (ADIR YEOSHUA) LTD	8,121	1,009,625	666,331
DANONE	1,441,497	98,678,585	88,189,480
DANSKE BANK A/S	1,367,799	31,452,366	40,789,653
DAOU TECHNOLOGY INC	43,580	675,898	598,393
DAQIN RAILWAY CO LTD A	15,737,281	15,883,900	15,433,686
DAQO NEW ENERGY CORP ADR	92,467	3,617,513	1,350,063
DAR AL ARKAN REAL ESTATE DEV	2,570,923	9,429,919	8,086,388
DARFON ELECTRONICS CORP	246,000	476,977	522,460
DARKTRACE PLC	773,406	3,722,951	5,637,331
DASSAULT AVIATION SA	32,164	4,461,482	5,846,697
DASSAULT SYSTEMES SE	3,664,388	114,053,949	138,634,029
DATA 3 LTD	258,011	971,840	1,442,261
DATA PATTERNS INDIA LTD	40,240	1,135,476	1,448,384
DATANG INTL POWER GEN CO A	193,600	83,135	79,818
DATANG INTL POWER GEN CO H	6,882,000	1,520,244	1,472,059
DATATEC LTD	15,609	32,167	32,056
DAVIDE CAMPARI MILANO NV	607,907	4,528,407	5,749,103
DAWONSYS CO LTD	50,788	923,171	412,501
DAYAMITRA TELEKOMUNIKASI TBK	29,602,600	1,435,745	1,166,034
DAYANG ENTERPRISE HLDGS BHD	444,000	242,753	247,529
DB HITEK CO LTD	58,410	1,225,680	2,075,011
DB INSURANCE CO LTD	97,714	5,171,011	8,128,147
DBS GROUP HOLDINGS LTD	7,840,745	155,678,019	207,061,622
DCC PLC	179,547	13,001,175	12,575,005
DCM HOLDINGS CO LTD	175,700	1,551,830	1,594,696
DCM SHRIRAM LTD	74,344	958,861	896,281
DE GREY MINING LTD	2,818,668	2,673,591	2,145,994
DE LICACY INDUSTRIAL CO LTD	84,000	36,313	36,768
DE LONGHI SPA	118,229	3,116,679	3,700,038
DEEP YELLOW LTD	1,480,835	1,306,352	1,325,228

Security Name	Shares	Book Value	Market Value
DEEPAK FERTILISERS + PETRO	96,841	956,789	786,468
DEEPAK NITRITE LTD	104,547	2,993,264	3,136,915
DELEK GROUP LTD	15,148	2,328,094	1,599,926
DELHIVERY LTD	786,053	3,290,356	3,772,064
DELIVEROO PLC	2,332,252	3,057,138	3,859,246
DELIVERY HERO SE	250,673	16,259,198	5,950,808
DELPHA CONSTRUCTION CO LTD	203,000	316,995	302,233
DELTA DUNIA MAKMUR TBK PT	3,404,700	104,540	119,554
DELTA ELECTRONICS INC	9,387,757	56,135,776	112,132,788
DELTA ELECTRONICS THAI FORGN	3,041,270	1,602,513	6,899,264
DELTA ELECTRONICS THAI NVDR	428,000	934,325	971,372
DEMANT A/S	456,681	17,780,708	19,781,503
DENA CO LTD	140,200	1,354,584	1,390,153
DENKA CO LTD	151,000	3,091,212	2,030,887
DENSO CORP	3,460,036	43,641,643	53,731,540
DENTIUM CO LTD	10,968	1,022,166	942,620
DENTSU GROUP INC	353,600	11,094,112	8,909,288
DENTSU SOKEN INC	39,100	1,442,557	1,283,405
DEPO AUTO PARTS IND CO LTD	457,000	2,746,046	3,359,724
DESCARTES SYSTEMS GRP/THE	463,139	28,904,590	44,863,576
DESCENTE LTD	62,200	1,369,295	1,305,021
DETERRA ROYALTIES LTD	736,962	1,974,390	1,963,807
DEUTSCHE BANK AG REGISTERED	4,499,370	80,538,575	71,886,401
DEUTSCHE BOERSE AG	796,746	111,986,352	163,182,757
DEUTSCHE LUFTHANSA REG	1,034,778	9,222,109	6,332,547
DEUTSCHE TELEKOM AG REG	16,905,025	309,665,860	425,409,904
DEUTSCHE WOHNEN SE	66,988	3,121,831	1,289,438
DEVYANI INTERNATIONAL LTD	632,976	1,410,252	1,250,290
DEXCO SA	697,650	1,087,864	823,951
DEXERIALS CORP	92,100	2,193,079	4,267,209
DEXXOS PARTICIPACOES SA ON	800	1,594	1,509
DFI RETAIL GROUP HOLDINGS LT	512,500	2,759,500	973,756
DGB FINANCIAL GROUP INC	329,030	2,656,561	1,917,060
DHC SOFTWARE CO LTD A	556,400	407,602	344,471
DHIPAYA GROUP HOLDIN FOREIGN	573,960	857,878	422,288
DHL GROUP	1,751,798	62,344,688	70,950,400
DIAGEO PLC	3,510,593	116,817,042	110,489,717
DIAGNOSTICOS DA AMERICA SA	472,700	1,051,169	235,735
DIALOG GROUP BHD	6,752,900	4,591,331	3,422,471
DIASORIN SPA	36,478	4,040,121	3,638,282
DIC CORP	153,500	3,525,037	2,911,474
DIGITAL ARTS INC	16,400	635,211	459,804

Security Name	Shares	Book Value	Market Value
DIGITAL CHINA HOLDINGS LTD	1,955,750	1,146,616	836,681
DIGITAL GARAGE INC	59,000	1,406,127	905,946
DIGITAL TELECOMMUNICATIONS F	8,170,275	3,333,345	1,714,325
DINGDONG CAYMAN LTD SPN ADR	186,035	638,369	370,212
DINGZING ADVANCED MATERIALS	44,000	259,560	269,223
DIP CORP	52,200	943,089	887,850
DIPLOMA PLC	241,821	6,886,757	12,681,844
DIRECT LINE INSURANCE GROUP	2,161,460	5,050,180	5,486,542
DIS CHEM PHARMACIES PTY LTD	667,384	962,046	1,230,296
DISCO CORP	248,100	55,614,682	94,144,228
DISCOVERY LTD	2,521,716	26,926,861	18,600,785
DIVI S LABORATORIES LTD	188,695	7,325,082	10,401,269
DIXON TECHNOLOGIES INDIA LTD	53,349	3,886,804	7,659,105
DKSH HOLDING AG	62,553	4,254,827	4,225,522
DL E+C CO LTD	97,565	3,232,980	2,296,484
DL HOLDINGS CO LTD	20,984	985,493	900,953
DLF LTD	939,187	4,891,938	9,289,489
DMG MORI CO LTD	209,200	3,783,670	5,432,250
DNB BANK ASA	1,875,923	29,936,533	36,946,104
DO FLUORIDE NEW MATERIALS A	56,740	150,209	95,048
DOHA BANK QPSC	4,179,397	1,792,123	1,639,159
DOHOME PCL FOREIGN	1,707,483	816,271	479,244
DOLLARAMA INC	1,378,306	82,474,625	125,818,835
DOMAIN HOLDINGS AUSTRALIA LT	425,101	1,013,574	865,909
DOMETIC GROUP AB	532,928	4,282,356	3,386,725
DOMINO S PIZZA ENTERPRISES L	103,225	3,746,488	2,474,233
DOMINO S PIZZA GROUP PLC	758,038	2,801,243	2,940,335
DONG E E JIAOCO LTD A	43,818	342,015	375,711
DONGFANG ELECTRIC CORP LTD A	754,791	1,898,689	1,907,445
DONGFANG ELECTRIC CORP LTD H	932,617	1,160,000	1,486,021
DONGFENG MOTOR GRP CO LTD H	9,990,000	5,465,681	2,853,408
DONGGUAN YIHEDA AUTOMATION A	22,580	98,937	60,804
DONGJIN SEMICHEM CO LTD	53,938	1,255,160	1,569,372
DONGKOOK PHARMACEUTICAL CO L	42,609	516,328	576,997
DONGKUK STEEL MILL CO LTD/NE	18,744	156,146	133,040
DONGSUH COMPANIES INC	53,743	1,079,357	749,633
DONGXING SECURITIES CO LT A	155,987	186,081	170,073
DONGYUE GROUP	4,134,000	4,222,356	4,495,453
DOOSAN BOBCAT INC	98,288	3,767,791	3,663,046
DOOSAN ENERBILITY CO LTD	722,693	9,638,507	10,552,928
DORMAKABA HOLDING AG	6,050	2,870,749	3,103,774
DOUBLEUGAMES CO LTD	18,735	627,635	627,450

Security Name	Shares	Book Value	Market Value
DOUZONE BIZON CO LTD	27,740	854,403	1,467,107
DOWA HOLDINGS CO LTD	83,600	2,753,433	2,967,078
DOWLAIS GROUP PLC	2,244,886	2,755,382	2,074,406
DOWNER EDI LTD	1,234,751	4,943,198	3,826,282
DR LAL PATHLABS LTD	53,455	1,734,446	1,782,590
DR SULAIMAN AL HABIB MEDICAL	372,748	20,121,731	28,674,452
DR. REDDY S LABORATORIES	248,864	14,769,182	19,107,436
DRAKE + SCULL INTERNATIONAL	583,531	0	0
DRAX GROUP PLC	704,427	3,953,913	4,383,612
DRDGOLD LTD SPONSORED ADR	7,692	67,705	66,228
DREWLOONG PRECISION INC	12,000	58,469	58,999
DS SMITH PLC	2,291,368	10,564,801	12,194,598
DSM FIRMENICH AG	224,944	21,543,913	25,458,689
DSV A/S	375,546	28,841,322	57,588,257
DTS CORP	56,600	1,084,182	1,483,094
DUBAI ELECTRICITY + WATER AU	22,863,586	15,295,020	13,694,497
DUBAI FINANCIAL MARKET PJSC	3,009,799	1,328,420	1,040,719
DUBAI INVESTMENTS PJSC	3,787,461	2,521,681	2,175,768
DUBAI ISLAMIC BANK	15,157,786	23,905,336	23,687,910
DUERR AG	84,908	2,499,848	1,801,830
DUK SAN NEOLUX CO LTD	21,035	969,796	616,613
DUKHAN BANK	4,642,056	4,899,152	4,815,448
DUNELM GROUP PLC	206,703	2,257,360	2,780,387
DUSKIN CO LTD	79,200	1,789,383	1,805,462
DWS GROUP GMBH + CO KGAA	16,469	615,367	584,943
DYACO INTERNATIONAL INC	15,000	15,105	14,449
DYNAMIC HOLDING CO LTD	405,000	865,237	790,239
DYNAPACK INTERNATIONAL TECH	475,000	1,254,077	1,455,397
E INK HOLDINGS INC	1,283,000	7,581,832	9,966,609
E LIFE MALL CORPORATION	81,000	210,838	210,980
E MART INC	33,520	3,705,949	1,375,871
E.ON SE	4,451,998	76,513,576	58,474,926
E.SUN FINANCIAL HOLDING CO	70,102,387	44,090,947	61,693,299
E+R ENGINEERING CORP	90,000	261,439	356,488
EAGERS AUTOMOTIVE LTD	315,791	2,625,563	2,218,683
EARTH CORP	25,100	929,097	753,665
EAST BUY HOLDING LTD	466,500	1,990,766	754,076
EAST GROUP CO LTD A	110,300	81,849	60,583
EAST JAPAN RAILWAY CO	5,251,571	137,611,857	86,987,631
EAST MONEY INFORMATION CO A	749,562	1,493,945	1,084,176
EASTERN AIR LOGISTICS CO L A	87,975	235,364	245,217
EASTERN MEDIA INTERNATIONAL	43,000	26,108	26,112

Security Name	Shares	Book Value	Market Value
EASTERN POLYMER GROUP NVDR	70,800	12,319	9,936
EASTERN PROVINCE CEMENT CO	28,368	254,915	244,995
EASTROC BEVERAGE GROUP CO A	14,360	392,806	424,359
EASYJET PLC	665,352	3,796,704	3,849,618
EBARA CORP	876,935	7,634,308	13,866,283
EBOS GROUP LTD	267,638	6,365,502	5,254,606
ECLAT TEXTILE COMPANY LTD	310,882	4,357,722	5,069,433
ECLERX SERVICES LTD FOREIGN	31,356	907,357	909,649
ECO WORLD DEVELOPMENT GROUP	1,137,100	349,666	361,558
ECOPRO BM CO LTD	57,411	6,587,435	7,632,562
ECOPRO CO LTD	137,780	17,204,766	9,016,560
ECOPRO HN CO LTD	17,995	491,392	801,376
ECORODOVIAS INFRA E LOG SA	178,100	246,098	211,625
ECOVACS ROBOTICS CO LTD A	22,500	199,123	145,402
ECOVE ENVIRONMENT CORP	6,000	57,560	57,889
EDELWEISS FINANCIAL SERVICES	907,565	660,774	709,750
EDENRED	1,379,368	64,228,857	58,261,313
EDION CORP	146,500	1,376,741	1,479,938
EG INDUSTRIES BHD	90,600	29,072	39,370
EGIS TECHNOLOGY INC	98,000	711,630	753,695
EGUARANTEE INC	55,800	603,005	502,988
EHANG HOLDINGS LTD SPS ADR	62,312	1,216,731	846,199
EICHER MOTORS LTD	207,988	7,885,505	11,655,551
EID PARRY INDIA LTD	144,969	1,091,550	1,327,785
EIFFAGE	151,622	14,779,465	13,936,461
EIH LTD	401,513	1,402,093	2,067,140
EIKEN CHEMICAL CO LTD	54,300	692,050	756,137
EIRGENIX INC	302,000	1,160,780	842,472
EISAI CO LTD	687,450	30,759,300	28,171,534
EIZO CORP	29,700	841,810	898,239
ELAN MICROELECTRONICS CORP	1,238,500	4,999,074	5,879,219
ELANG MAHKOTA TEKNOLOGI TBK	38,613,700	4,131,807	915,023
ELBIT SYSTEMS LTD	107,336	15,210,187	18,764,995
ELDERS LTD	306,096	1,565,967	1,668,157
ELECOM CO LTD	75,700	889,789	768,013
ELECTRA LTD	1,995	869,125	666,200
ELECTRIC CONNECTOR TECHNOL A	47,900	277,837	263,945
ELECTRIC POWER DEVELOPMENT C	932,438	16,582,087	14,552,316
ELECTRICAL INDUSTRIES CO	1,979,268	2,857,516	3,350,131
ELECTRICITY GEN PUB CO FOREI	301,300	2,065,543	849,773
ELECTRICITY GENERA PCL NVDR	77,000	227,830	217,171
ELECTROLUX AB B	360,422	3,207,516	2,990,193

Security Name	Shares	Book Value	Market Value
ELECTROSTEEL CASTINGS LTD	506,833	974,557	1,054,178
ELEKTA AB B SHS	616,079	3,755,105	3,851,167
ELEMENT FLEET MANAGEMENT COR	674,700	8,007,258	12,272,669
ELGI EQUIPMENTS LTD	333,032	2,181,412	2,869,354
ELIA GROUP SA/NV	177,794	21,438,454	16,663,668
ELIS SA	339,079	5,753,843	7,348,146
ELISA OYJ	733,110	33,629,344	33,659,859
ELITE MATERIAL CO LTD	350,000	4,597,099	5,124,660
ELITE SEMICONDUCTOR MICROELE	354,000	649,801	1,096,656
ELM CO	43,972	6,019,403	10,047,126
ELNUSA PT	507,500	12,711	13,761
EMAAR DEVELOPMENT PJSC	5,437,472	10,826,054	11,843,119
EMAAR ECONOMIC CITY	349,465	870,977	602,686
EMAAR PROPERTIES PJSC	16,520,916	32,348,163	36,883,069
EMAMI LTD	343,836	2,052,306	2,842,444
EMBRACER GROUP AB	1,556,791	3,903,598	3,423,701
EMBRAER SA	1,247,906	6,196,981	8,121,915
EMBRAER SA SPON ADR	59,592	1,464,625	1,537,474
EMEMORY TECHNOLOGY INC	101,000	6,004,838	8,001,171
EMERA INC	1,140,276	45,051,032	38,041,144
EMERALD RESOURCES NL	801,458	1,693,980	1,889,446
EMERGING DISPLAY TECHNOLOGIE	8,000	7,955	7,940
EMIRATES CENTRAL COOLING SYS	3,127,484	1,490,348	1,243,161
EMIRATES NBD PJSC	9,355,552	44,091,956	42,027,391
EMIRATES TELECOM GROUP CO	16,303,984	94,523,825	71,465,871
EMMI AG REG	3,587	3,650,357	3,544,706
EMS CHEMIE HOLDING AG REG	34,270	20,673,978	28,087,976
EN JAPAN INC	47,800	1,296,604	777,652
ENAGAS SA	1,142,848	22,862,589	17,013,137
ENAUTA PARTICIPACOES SA	25,200	128,713	99,540
ENBRIDGE INC	3,967,008	141,622,990	141,102,324
ENCAVIS AG TEND	177,407	2,420,181	3,251,330
ENCHEM CO LTD	23,445	4,429,637	3,832,275
ENDEAVOUR GROUP LTD/AUSTRALI	2,354,006	10,826,975	7,939,232
ENDEAVOUR MINING PLC	304,656	6,046,829	6,493,113
ENDESA SA	557,624	12,407,223	10,480,748
ENDURANCE TECHNOLOGIES LTD	47,881	860,112	1,537,810
ENEL SPA	15,392,008	104,152,391	107,132,457
ENEOS HOLDINGS INC	21,162,830	83,925,751	108,747,950
ENERGEAN PLC	237,354	3,788,102	2,958,403
ENERGISA SA UNITS	484,200	4,561,793	3,976,853
ENERGIX RENEWABLE ENERGIES	460,884	1,856,768	1,731,129

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Security Name	Shares	Book Value	Market Value
ENERGY ABSOLUTE PCL FOREIGN	2,431,100	3,395,215	741,967
ENERGY ABSOLUTE PCL NVDR	133,200	40,675	40,675
ENEVA SA	813,300	1,973,673	1,859,575
ENGIE	3,989,362	79,256,359	57,018,812
ENGIE BRASIL ENERGIA SA	113,273	987,162	903,224
ENGINEERS INDIA LTD	437,026	952,529	1,314,641
ENI SPA	6,037,018	93,454,316	92,877,149
ENI SPA SPONSORED ADR	6,442	180,709	198,349
ENLIGHT RENEWABLE ENERGY LTD	191,149	3,768,698	3,036,801
ENN ENERGY HOLDINGS LTD	1,354,400	13,835,949	11,163,924
ENN NATURAL GAS CO LTD A	392,365	1,032,014	1,117,853
ENNOCONN CORP	131,286	1,120,590	1,357,725
ENNOSTAR INC	942,300	1,804,486	1,262,055
ENTAIN PLC	1,027,469	11,919,256	8,182,657
EO TECHNICS CO LTD	14,197	1,249,342	1,927,672
EPIROC AB A	1,102,938	13,996,696	22,027,164
EPIROC AB B	1,701,183	13,606,194	31,131,582
EPISIL TECHNOLOGIES INC	440,205	1,458,560	819,580
EQT AB	1,038,658	27,359,171	30,717,862
EQUATORIAL ENERGIA SA	20,116	114,053	112,596
EQUATORIAL ENERGIA SA ORD	1,004,906	4,676,958	5,552,429
EQUINOR ASA	2,699,438	72,116,705	77,059,796
EQUINOR ASA SPON ADR	159,792	4,998,380	4,563,660
EQUITAL LTD	28,089	898,890	805,278
EQUITAS SMALL FINANCE BANK L	799,766	724,959	931,859
ERG SPA	98,246	2,314,258	2,468,169
ERICSSON LM B SHS	5,088,944	45,326,506	31,619,144
ESCORTS KUBOTA LTD	50,835	1,196,336	2,527,841
ESON PRECISION IND CO LTD	60,000	101,747	121,881
ESR GROUP LTD	3,583,400	8,707,156	4,709,104
ESSA INDUSTRIES INDONESIA TB	18,129,000	998,185	852,486
ESSILORLUXOTTICA	522,597	76,095,319	112,691,860
ESSITY AKTIEBOLAG B	1,067,626	24,669,998	27,360,551
ETERNAL MATERIALS CO LTD	1,682,272	1,621,651	1,602,471
ETERNIT SA	5,400	7,642	5,746
ETIHAD ETISALAT CO	2,011,150	19,396,403	28,626,562
ETRON TECHNOLOGY INC	375,172	782,584	582,856
EUCATEX SA INDUSTRIA PREF	2,900	7,938	7,826
EUGENE TECHNOLOGY CO LTD	23,652	660,401	853,122
EUGLENA CO LTD	177,000	1,350,925	595,285
EURAZEO SE	109,524	7,719,815	8,727,796
EUROCHARM HOLDINGS CO LTD	3,000	17,688	19,003

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Security Name	Shares	Book Value	Market Value
EUROFINS SCIENTIFIC	232,170	12,425,345	11,583,218
EURONAV NV	38,215	509,311	629,511
EURONEXT NV	140,305	11,415,792	13,007,199
EVA AIRWAYS CORP	6,623,014	5,670,925	7,788,419
EVE ENERGY CO LTD A	92,767	648,801	507,266
EVEN CONSTRUTORA E INCORPORA	20,200	28,144	23,821
EVERBRIGHT SECURITIE CO A	156,807	356,370	314,013
EVEREST GROUP LTD	232,913	74,343,101	88,744,511
EVEREST TEXTILE	91,000	23,046	22,412
EVERGREEN INTERNATIONAL STOR	1,032,000	1,069,955	1,010,005
EVERGREEN MARINE CORP LTD	8,255,036	49,515,153	49,110,631
EVERGREEN STEEL CORP	559,000	2,285,984	2,403,727
EVERLIGHT CHEMICAL	138,000	82,572	81,673
EVERLIGHT ELECTRONICS CO LTD	1,297,000	2,164,355	3,054,733
EVOLUTION AB	320,412	29,143,029	33,402,152
EVOLUTION MINING LTD	3,118,677	8,950,284	7,289,834
EVONIK INDUSTRIES AG	392,928	10,142,849	8,022,361
EVOTEC SE	268,701	4,632,322	2,584,627
EVRAZ PLC	1,259,607	0	2
EVT LTD	186,881	1,639,493	1,450,275
EXEDY CORP	20,000	352,462	366,530
EXEO GROUP INC	816,500	8,682,518	8,118,810
EXIDE INDUSTRIES LTD	772,133	2,860,709	5,227,771
EXOR NV	334,529	23,853,649	35,028,604
EXPERIAN PLC	2,164,635	55,261,659	100,860,734
EZAKI GLICO CO LTD	84,650	2,605,435	2,200,191
EZRA HOLDINGS LTD	3,815,700	0	3
F+F CO LTD / NEW	25,634	3,257,578	1,162,055
FABEGE AB	436,688	3,467,298	3,490,577
FABRINET	61,723	7,654,374	15,109,175
FAGRON	99,868	1,899,906	1,950,155
FAIRFAX FINANCIAL HLDGS LTD	40,851	24,584,758	46,463,130
FAMOUS BRANDS LTD	101	269	289
FANCL CORP	118,900	2,348,082	2,032,671
FANGDA CARBON NEW MATERIAL A	147,417	107,624	87,032
FANUC CORP	2,119,145	66,956,851	58,083,554
FAR EAST HORIZON LTD	4,196,309	3,427,477	2,730,407
FAR EASTERN DEPARTMENT STORE	1,772,466	1,454,461	1,857,625
FAR EASTERN INTL BANK	4,283,859	1,697,845	2,192,057
FAR EASTERN NEW CENTURY CORP	18,838,569	18,929,817	20,469,447
FAR EASTONE TELECOMM CO LTD	6,802,737	16,243,419	17,635,133
FARADAY TECHNOLOGY CORP	346,908	2,074,782	3,593,045

Security Name	Shares	Book Value	Market Value
FARGLORY LAND DEVELOPMENT CO	474,299	871,655	1,176,935
FAST RETAILING CO LTD	324,900	57,659,529	81,921,820
FASTIGHETS AB BALDER B SHRS	1,043,294	5,871,460	7,154,169
FATTAL HOLDINGS 1998 LTD	10,763	1,193,660	1,107,670
FAW JIEFANG GROUP CO LTD A	798,825	1,004,264	856,722
FCC CO LTD	59,600	948,170	870,325
FEDERAL BANK LTD FOREIGN	3,858,920	6,299,825	8,202,873
FEDERAL GRID CO ROSSETI PJSC	935,848,173	0	11
FEEDBACK TECHNOLOGY CORP	13,000	49,768	63,514
FENG HSIN STEEL CO LTD	634,000	1,650,586	1,506,762
FENG TAY ENTERPRISE CO LTD	720,977	3,497,232	3,444,706
FERGUSON PLC	381,577	41,238,989	73,493,904
FERRARI NV	436,093	92,772,163	177,932,663
FERROCHINA 12C (DLST)	672,000	0	0
FERROTEC HOLDINGS CORP	87,300	1,854,538	1,503,844
FERROVIAL SE	895,507	24,427,383	34,800,909
FERTIGLOBE PLC	1,784,303	2,295,939	1,170,773
FF GROUP	39,499	0	0
FIBI HOLDINGS	28,001	987,155	1,103,777
FIELMANN GROUP AG	41,050	2,347,967	1,887,404
FIH MOBILE LTD	4,597,000	481,003	518,145
FII BTLG	63,202	1,310,863	1,135,018
FII IRIDIUM	56,793	1,039,553	738,537
FILA HOLDINGS CORP	194,263	6,574,197	5,658,833
FINABLR PLC	417,996	0	1
FINANCIAL PARTNERS GROUP	123,200	1,345,966	1,714,049
FINE ORGANIC INDUSTRIES LTD	11,161	866,388	654,511
FINECOBANK SPA	2,819,287	39,045,061	42,060,887
FINNING INTERNATIONAL INC	267,900	5,682,430	7,852,882
FINOLEX CABLES LTD	122,723	1,301,246	2,295,029
FINOLEX INDUSTRIES LTD	428,076	1,179,894	1,670,708
FINVOLUTION GROUP ADR	329,767	1,710,035	1,572,996
FIRST ABU DHABI BANK PJSC	21,978,599	96,185,225	74,558,493
FIRST CAPITAL SECURITIES C A	195,129	158,240	136,041
FIRST FINANCIAL HOLDING CO	50,831,489	33,636,945	44,028,940
FIRST INTL BANK ISRAEL	89,888	2,500,787	3,407,307
FIRST PACIFIC CO	5,118,749	2,406,164	2,380,320
FIRST QUANTUM MINERALS LTD	895,700	8,687,850	11,762,884
FIRST RESOURCES LTD	826,600	897,114	841,700
FIRST TRACTOR CO H	970,000	758,200	918,144
FIRSTRAND LTD	9,851,909	35,213,120	41,490,325
FIRSTSERVICE CORP	71,635	6,697,118	10,899,597

Security Name	Shares	Book Value	Market Value
FIRSTSOURCE SOLUTIONS LTD	457,536	1,141,765	1,152,092
FISCHER (GEORG) REG	137,694	8,483,483	9,232,217
FISHER + PAYKEL HEALTHCARE C	2,912,234	33,189,624	53,379,058
FITAIHI HOLDING GROUP	73,963	81,912	75,114
FITIPOWER INTEGRATED TECH	174,126	2,035,746	1,457,249
FLAT GLASS GROUP CO LTD A	65,800	221,703	181,155
FLAT GLASS GROUP CO LTD H	474,000	1,124,005	698,196
FLEETPARTNERS GROUP LTD	431,362	867,037	1,031,364
FLETCHER BUILDING LTD	1,298,783	4,851,448	2,239,700
FLEURY SA	437,061	1,296,795	1,182,677
FLEXIUM INTERCONNECT INC	514,653	1,584,698	1,438,880
FLIGHT CENTRE TRAVEL GROUP L	304,029	4,331,165	4,097,478
FLSMIDTH + CO A/S	97,386	4,396,345	4,845,403
FLUGHAFEN ZURICH AG REG	33,056	6,317,904	7,309,418
FLUIDRA SA	228,236	4,514,060	4,767,681
FLUTTER ENTERTAINMENT PLC DI	337,648	53,104,265	61,756,398
FLYTECH TECHNOLOGY CO LTD	43,000	122,348	125,654
FOCALTECH SYSTEMS CO LTD	280,013	594,482	744,023
FOCUS MEDIA INFORMATION TE A	576,133	537,898	478,222
FOMENTO ECONOMICO MEXICA UBD	3,287,954	32,298,864	35,392,414
FOOD + LIFE COMPANIES LTD	169,200	2,888,834	2,738,487
FOOSUNG CO LTD	111,085	716,899	590,740
FORBO HOLDING AG REG	1,714	2,013,405	1,995,165
FOREST WATER ENVIRONMENTAL	190,000	261,405	251,252
FORMOSA ADVANCED TECH CO LTD	12,000	14,549	14,352
FORMOSA CHEMICALS + FIBRE	17,774,938	56,935,791	27,614,533
FORMOSA INTERNATIONAL HOTELS	94,000	806,744	607,034
FORMOSA PETROCHEMICAL CORP	6,086,780	21,506,916	12,157,987
FORMOSA PLASTICS CORP	16,105,040	53,148,699	28,544,913
FORMOSA SUMCO TECHNOLOGY COR	66,000	545,556	353,991
FORMOSA TAFFETA CO.	1,482,475	1,399,430	1,028,181
FORMOSAN RUBBER GROUP INC	165,000	135,833	137,070
FORMULA SYSTEMS (1985) LTD	16,238	1,077,623	1,141,384
FORTESCUE LTD	2,916,278	29,162,790	41,699,153
FORTIS HEALTHCARE LTD	759,350	2,487,202	4,328,838
FORTIS INC	2,218,093	89,809,009	86,188,479
FORTNOX AB	864,598	5,269,142	5,223,418
FORTRESS REAL EST INV LTD B	2,111,678	1,396,463	1,910,621
FORTUM OYJ	766,820	16,590,780	11,218,135
FORTUNE ELECTRIC CO LTD	705,000	11,808,361	20,536,196
FORVIA	283,170	5,402,357	3,355,191
FOSHAN HAITIAN FLAVOURING A	196,995	1,181,416	930,095

Security Name	Shares	Book Value	Market Value
FOSUN INTERNATIONAL LTD	3,476,027	3,770,585	1,869,944
FOX WIZEL LTD	12,060	960,581	817,296
FOXCONN INDUSTRIAL INTERNE A	584,500	1,843,083	2,193,683
FOXCONN TECHNOLOGY CO LTD	2,925,873	6,229,770	6,430,505
FOXSEMICON INTEGRATED TECH	328,200	2,598,256	3,120,998
FP CORP	73,272	1,662,498	1,098,680
FP PARTNER INC	27,100	1,204,609	492,774
FRANCO NEVADA CORP	959,638	84,816,926	113,752,949
FRAPORT AG FRANKFURT AIRPORT	60,968	3,773,570	3,149,511
FRAS LE SA	1,500	5,133	5,236
FRASER + NEAVE HOLDINGS BHD	319,800	2,181,102	2,154,398
FRASERS GROUP PLC	225,300	2,146,359	2,513,423
FREENET AG	210,797	4,467,610	5,602,879
FREIGHTWAYS GROUP LTD	279,296	1,228,684	1,310,455
FRESENIUS MEDICAL CARE AG	329,892	18,370,796	12,643,375
FRESENIUS SE + CO KGAA	705,431	27,178,534	21,078,565
FRESNILLO PLC	302,240	3,189,702	2,147,203
FROCH ENTERPRISE CO LTD	21,000	12,211	11,490
FRONTKEN CORP BHD	1,884,550	1,116,399	1,781,712
FRONTLINE PLC	254,403	6,276,954	6,682,933
FSN E COMMERCE VENTURES LTD	1,941,009	3,951,785	4,107,009
FSP TECHNOLOGY INC	77,000	150,799	144,309
FU SHOU YUAN INTERNATIONAL	1,390,025	1,050,296	868,839
FUBON FINANCIAL HOLDING CO	36,630,692	52,871,035	89,540,061
FUCHS SE	55,405	1,862,246	1,977,372
FUCHS SE PREF	127,071	5,123,365	5,812,542
FUFENG GROUP LTD	3,141,999	1,901,113	2,136,978
FUGRO NV	206,287	3,692,278	4,987,750
FUJI CORP/AICHI	138,400	1,845,730	2,193,104
FUJI ELECTRIC CO LTD	245,900	9,615,663	13,990,327
FUJI KYUKO CO LTD	51,700	2,328,920	1,025,259
FUJI MEDIA HOLDINGS INC	88,200	972,062	1,006,411
FUJI OIL HOLDINGS INC	80,300	1,721,775	1,402,980
FUJI SEAL INTERNATIONAL INC	63,400	1,224,038	970,359
FUJI SOFT INC	146,500	6,058,540	6,611,943
FUJIAN SUNNER DEVELOPMENT A	35,849	85,697	66,977
FUJIFILM HOLDINGS CORP	5,363,177	83,723,302	125,427,526
FUJIKURA LTD	439,400	4,650,749	8,675,482
FUJIMI INC	96,600	1,176,309	1,822,596
FUJIMORI KOGYO CO LTD	24,800	617,268	653,690
FUJITEC CO LTD	119,100	1,771,836	3,180,747
FUJITSU GENERAL LTD	93,100	1,645,943	1,207,882

Security Name	Shares	Book Value	Market Value
FUJITSU LIMITED	8,026,890	73,911,157	125,597,924
FUKUDA DENSHI CO LTD	20,500	867,671	866,592
FUKUOKA FINANCIAL GROUP INC	772,738	16,474,112	20,656,306
FUKUYAMA TRANSPORTING CO LTD	49,300	1,187,169	1,216,718
FULGENT SUN INTERNATIONAL	171,000	895,627	648,338
FULIN PRECISION CO LTD A	114,500	166,526	100,999
FULL TRUCK ALLIANCE SPN ADR	1,116,731	8,581,455	8,978,532
FUNAI SOKEN HOLDINGS INC	62,000	956,577	883,791
FURUKAWA ELECTRIC CO LTD	117,000	2,532,304	2,963,188
FUSHENG PRECISION CO LTD	401,000	2,731,917	3,510,446
FUSO CHEMICAL CO LTD	31,900	871,026	811,086
FUTURE PLC	206,379	3,350,412	2,736,856
FUYAO GLASS INDUSTRY GROUP A	2,410,849	14,174,681	15,817,308
FUYAO GLASS INDUSTRY GROUP H	1,051,655	4,615,324	6,108,802
FUYO GENERAL LEASE CO LTD	41,400	2,741,034	3,166,947
G BITS NETWORK TECHNOLOGY A	2,700	98,746	65,833
G8 EDUCATION LTD	1,299,650	2,278,975	1,028,548
GAIL INDIA LTD	4,618,561	7,938,493	12,162,097
GAJAH TUNGGAL TBK PT	4,771,000	334,914	324,865
GALAPAGOS NV	81,752	4,352,004	2,045,002
GALAXY ENTERTAINMENT GROUP L	3,533,000	17,246,102	16,471,739
GALENICA AG	276,936	19,419,608	22,667,085
GAMES WORKSHOP GROUP PLC	57,032	4,521,813	7,692,603
GAMUDA BHD	15,212,997	14,262,351	21,219,188
GANFENG LITHIUM GROUP CO L A	75,673	483,132	296,985
GANFENG LITHIUM GROUP CO L H	437,919	2,559,767	853,724
GAONA AERO MATERIAL CO LTD A	80,520	307,174	175,249
GAOTU TECHEDU INC	260,870	963,212	1,278,295
GARMIN LTD	758,892	61,536,272	123,638,685
GAS MALAYSIA BHD	56,600	42,567	43,192
GAZPROM NEFT PJSC	95,720	0	0
GAZPROM PJSC	34,985,746	533,698	0
GAZTRANSPORT ET TECHNIGA SA	70,160	7,517,862	9,168,294
GCL ENERGY TECHNOLOGY CO L A	202,343	329,911	220,611
GCL SYSTEM INTEGRATION TEC A	364,700	133,645	96,911
GCL TECHNOLOGY HOLDINGS LTD	30,054,000	6,845,252	4,465,375
GD POWER DEVELOPMENT CO A	37,171,779	29,771,463	30,497,703
GDS HOLDINGS LTD CL A	854,240	5,395,312	1,020,836
GEA GROUP AG	307,455	10,428,447	12,818,256
GEBERIT AG REG	56,057	23,905,955	33,112,718
GEELY AUTOMOBILE HOLDINGS LT	11,169,000	16,337,388	12,574,721
GEM CO LTD A	274,516	262,055	239,546

Security Name	Shares	Book Value	Market Value
GEM SERVICES INC/TW	169,000	375,066	350,070
GEMDALE CORP A	188,624	173,328	87,844
GEMDALE PROPERTIES AND INVES	8,950,000	1,136,917	282,010
GEMTEK TECHNOLOGY CORP	11,000	13,093	12,478
GEMVAX + KAEL CO LTD	64,528	1,187,658	488,302
GENERAL INTERFACE SOLUTION	418,000	1,299,059	876,164
GENERALPLUS TECHNOLOGY INC	157,000	307,254	309,243
GENERTEC UNIVERSAL MEDICAL G	2,442,000	1,559,594	1,329,323
GENESIS ENERGY LTD	959,117	1,625,385	1,279,919
GENESIS MINERALS LTD	1,803,848	2,013,786	2,114,249
GENESYS LOGIC INC	125,000	734,223	387,237
GENIUS ELECTRONIC OPTICAL CO	169,000	3,202,418	3,448,679
GENMAB A/S	110,099	26,097,170	27,611,132
GENOMMA LAB INTERNACIONAL B	1,092,200	1,060,555	1,027,969
GENSCRIPT BIOTECH CORP	1,304,000	2,922,913	1,389,618
GENTERA SAB DE CV	2,989,028	3,718,575	3,707,403
GENTING BHD	3,996,300	5,070,289	3,989,971
GENTING MALAYSIA BHD	23,533,500	15,056,827	12,720,865
GENTING SINGAPORE LTD	29,272,233	21,787,059	18,683,255
GENUIT GROUP PLC	454,193	2,480,231	2,477,641
GENUS PLC	111,732	2,752,273	2,330,475
GEOVISION INC	188,000	362,217	394,063
GERDAU SA PREF	2,515,120	8,435,003	8,322,903
GEROVA FINANCIAL GROUP LTD	43,540	0	4
GERRESHEIMER AG	58,548	4,789,874	6,293,709
GETAC HOLDINGS CORP	1,218,000	3,309,023	4,280,073
GETINGE AB B SHS	364,538	8,945,642	6,197,733
GETLINK SE	643,398	9,394,251	10,656,733
GF SECURITIES CO LTD A	238,090	464,397	396,884
GF SECURITIES CO LTD H	2,064,800	2,551,531	1,711,118
GFH FINANCIAL GROUP BSC	5,743,849	1,641,131	1,657,702
GFL ENVIRONMENTAL INC SUB VT	300,400	9,065,727	11,696,824
GFPT PUBLIC CO LTD NVDR	386,400	134,168	134,775
GHCL LTD	112,714	859,658	761,687
GHITHA HOLDING PJSC	60,105	1,098,428	510,560
GIANT MANUFACTURING	489,009	3,377,649	3,195,746
GIANT NETWORK GROUP CO LTD A	115,100	176,130	148,825
GIGABYTE TECHNOLOGY CO LTD	735,000	6,568,518	6,921,520
GIGADEVICE SEMICONDUCTO CL A	28,795	386,518	377,137
GILDAN ACTIVEWEAR INC	325,400	8,250,166	12,339,685
GINLONG TECHNOLOGIES CO LT A	16,150	217,885	92,111
GIVAUDAN REG	38,640	108,137,146	183,180,948

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Security Name	Shares	Book Value	Market Value
GJENSIDIGE FORSIKRING ASA	285,673	4,710,824	5,119,217
GLARUN TECHNOLOGY CO LTD A	61,100	124,859	114,322
GLAXOSMITHKLINE FOREIGN	67,425	1,614,238	2,143,568
GLENCORE PLC	22,888,324	114,034,067	130,517,294
GLENMARK PHARMACEUTICALS LTD	232,532	1,834,590	3,431,379
GLOBAL BRANDS MANUFACTURE	80,000	170,194	183,222
GLOBAL HEALTH LTD/INDIA	109,491	1,145,087	1,717,872
GLOBAL LIGHTING TECHNOLO	25,000	49,845	50,013
GLOBAL MIXED MODE TECHNOLOGY	146,000	1,233,576	1,374,880
GLOBAL POWER SYNERGY NVDR	100,900	127,947	109,294
GLOBAL POWER SYNERGY PCL F	1,026,080	1,944,701	1,111,429
GLOBAL UNICHIP CORP	146,000	6,428,539	7,223,205
GLOBALWAFERS CO LTD	817,000	14,598,238	13,574,064
GLOBANT SA	69,854	8,590,711	12,452,177
GLOBE UNION INDUSTRIAL CORP	731,000	418,200	434,884
GLOBERIDE INC	34,000	1,099,623	452,319
GLOBETRONICS TECHNOLOGY BHD	136,000	35,756	42,667
GLORIA MATERIAL TECHNOLOGY	669,000	1,082,855	998,094
GLORY LTD	88,700	1,841,082	1,545,885
GLYCONEX INC	9,000	7,031	8,350
GMO INTERNET GROUP INC	87,600	1,489,623	1,337,480
GMO PAYMENT GATEWAY INC	50,000	2,690,884	2,751,780
GMR AIRPORTS INFRASTRUCTURE	3,738,402	1,977,487	4,329,547
GN STORE NORD A/S	246,145	5,872,261	6,866,273
GODAWARI POWER AND ISPAT LTD	42,139	571,962	537,732
GODREJ CONSUMER PRODUCTS LTD	572,308	6,411,616	9,443,288
GODREJ INDUSTRIES LTD	105,391	773,364	1,081,732
GODREJ PROPERTIES LTD	164,311	3,644,077	6,321,861
GOERTEK INC A	427,375	991,853	1,142,071
GOKE MICROELECTRONICS CO A	8,200	65,971	59,348
GOLD CIRCUIT ELECTRONICS LTD	538,400	1,471,704	3,435,378
GOLD FIELDS LTD	1,532,096	15,852,700	22,942,002
GOLD ROAD RESOURCES LTD	1,908,424	1,467,243	2,179,468
GOLDEN AGRI RESOURCES LTD	9,425,400	1,905,284	1,877,782
GOLDEN SOLAR NEW ENERGY TECH	1,842,000	1,537,189	865,865
GOLDSUN BUILDING MATERIALS C	2,127,381	1,880,062	2,826,350
GOLDWIN INC	60,200	3,865,579	3,298,548
GOLDWIND SCIENCE + TECHNOL A	157,199	194,013	144,700
GOLDWIND SCIENCE+TECHNOLOG H	949,544	928,080	386,808
GOOD WILL INSTRUMENT CO LTD	40,000	52,269	51,292
GOODWE TECHNOLOGIES CO LTD A	7,789	105,800	59,872
GOTION HIGH TECH CO LTD A	76,984	256,685	201,931

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Security Name	Shares	Book Value	Market Value
GOTO GOJEK TOKOPEDIA TBK PT	1,532,941,600	9,263,633	4,680,756
GPS PARTICIPACOES E EMPREEND	623,332	1,913,914	1,934,724
GRAB HOLDINGS LTD CL A	5,175,358	15,808,513	18,372,701
GRAFTON GROUP PLC UTS CDI	356,741	3,180,506	4,186,463
GRAINCORP LTD A	444,177	1,871,400	2,631,295
GRAINGER PLC	1,261,008	3,727,777	3,881,682
GRAND CITY PROPERTIES	157,582	3,120,579	1,824,002
GRAND PACIFIC PETROCHEMICAL	1,466,156	811,086	632,714
GRAND PHARMACEUTICAL GROUP L	3,400,439	2,089,475	2,025,292
GRANULES INDIA LTD	192,568	910,020	1,138,045
GRAPE KING BIO LTD	184,000	999,138	870,625
GRAPHITE INDIA LTD	98,983	754,107	666,397
GRASIM INDUSTRIES LTD	643,113	12,453,438	20,598,025
GREAT BASIN GOLD LTD	1,664,600	0	1
GREAT CHINA METAL INDUSTRY	54,000	40,690	40,698
GREAT EASTERN SHIPPING CO F	224,785	2,102,948	3,302,193
GREAT TREE PHARMACY CO LTD	85,387	788,225	648,795
GREAT WALL ENTERPRISES	1,245,409	1,735,814	2,195,901
GREAT WALL MOTOR CO LTD A	183,574	700,095	636,148
GREAT WALL MOTOR CO LTD H	5,124,580	6,575,947	7,902,752
GREAT WEST LIFECO INC	488,398	13,068,362	14,244,936
GREATECH TECHNOLOGY BHD	27,900	31,053	31,049
GREATEK ELECTRONICS INC	975,000	1,611,320	1,890,404
GREE ELECTRIC APPLIANCES I A	17,896,062	92,012,187	96,137,243
GREEN CROSS CORP	8,291	1,908,156	688,457
GREEN CROSS HOLDINGS CORP	45,755	816,546	465,031
GREENTOWN CHINA HOLDINGS	2,128,500	2,258,312	1,673,972
GREENTOWN SERVICE GROUP CO L	2,358,000	1,581,421	1,017,819
GREGGS PLC	182,131	3,753,582	6,382,168
GRENDENE SA	624,000	818,527	647,094
GRG BANKING EQUIPMENT CO A	510,199	834,119	730,968
GRIFOLS SA	241,861	4,769,599	2,037,477
GRIFOLS SA B	631,762	6,085,473	3,866,215
GRINDWELL NORTON LTD	71,815	1,812,102	2,354,245
GROUPE BRUXELLES LAMBERT NV	378,472	34,496,498	27,035,076
GRUMA S.A.B. B	981,325	11,766,745	17,913,454
GRUPO AEROPORT DEL PACIFIC B	601,425	8,056,978	9,412,773
GRUPO AEROPORT DEL SURESTE B	396,820	9,431,036	11,953,173
GRUPO AEROPORTUARIO DEL CENT	544,555	4,322,385	4,620,808
GRUPO BIMBO SAB SERIES A	2,696,899	6,618,230	9,529,256
GRUPO CARSO SAB DE CV SER A1	755,900	3,757,340	5,198,796
GRUPO CATALANA OCCIDENTE SA	37,859	1,221,632	1,533,750

Security Name	Shares	Book Value	Market Value
GRUPO CEMENTOS CHIHUAHUA	263,600	2,253,233	2,471,305
GRUPO COMERCIAL CHEDRAUI SA	677,700	2,878,173	4,709,530
GRUPO DE MODA SOMA SA	682,700	916,989	754,672
GRUPO ELEKTRA SAB DE CV	67,979	4,264,416	3,941,622
GRUPO FINANCIERO BANORTE O	5,735,103	42,133,491	44,713,110
GRUPO FINANCIERO INBURSA O	3,656,353	7,150,579	8,692,370
GRUPO HERDEZ SAB SERIES	10,171	28,904	29,419
GRUPO MEXICO SAB DE CV SER B	5,570,000	30,567,738	29,977,054
GRUPO SBF SA	46,200	103,300	99,812
GRUPO TELEVISA SAB SER CPO	3,469,625	6,520,010	1,897,474
GRUPO TRAXION SAB DE CV	559,200	895,960	832,738
GS ENGINEERING + CONSTRUCT	106,352	3,065,892	1,161,166
GS HOLDINGS	127,597	4,657,281	4,347,481
GS RETAIL CO LTD	64,769	1,740,319	981,073
GS YUASA CORP	144,700	3,607,591	2,866,835
GSK PLC	14,486,074	299,615,353	280,079,565
GUANGDONG ELECTRIC POWER B	1,331,100	363,150	358,034
GUANGDONG FENGHUA ADVANCED A	137,200	284,346	245,428
GUANGDONG HAID GROUP CO A	68,396	505,151	440,795
GUANGDONG HEC TECHNOLOGY H A	118,500	141,871	114,269
GUANGDONG HONGDA HOLDIN A	91,100	338,208	251,183
GUANGDONG INVESTMENT LTD	4,944,355	6,175,296	2,894,217
GUANGDONG KINLONG HARDWARE A	25,700	137,070	91,066
GUANGDONG PROVINCIAL EXPR B	657,783	509,108	609,138
GUANGDONG XINBAO ELECTRICA A	111,966	266,882	215,779
GUANGDONG ZHONGSHENG PHA A	109,600	277,780	171,587
GUANGHUI ENERGY CO LTD A	274,900	327,140	252,279
GUANGSHEN RAILWAY CO LTD H	2,192,711	701,372	595,485
GUANGXI GUIGUAN ELECTRIC A	194,086	181,134	203,901
GUANGZHOU AUTOMOBILE GROUP A	168,766	223,061	178,919
GUANGZHOU AUTOMOBILE GROUP H	5,830,104	4,543,394	2,061,039
GUANGZHOU BAIYUNSHAN PHAR A	62,991	272,048	253,060
GUANGZHOU BAIYUNSHAN PHARM H	288,000	922,058	761,754
GUANGZHOU GREAT POWER ENER A	26,700	98,115	67,073
GUANGZHOU HAIGE COMMUNICAT A	106,700	156,544	151,409
GUANGZHOU KINGMED DIAGNOST A	23,439	141,460	87,293
GUANGZHOU R+F PROPERTIES H	2,372,400	461,852	267,406
GUANGZHOU SHIYUAN ELECTRON A	54,693	256,549	221,219
GUANGZHOU TINCI MATERIALS A	87,322	345,634	210,042
GUANGZHOU WONDFO BIOTECH C A	21,040	83,652	70,318
GUARARAPES CONFECCOES SA	118,600	166,886	148,612
GUDENG PRECISION INDUSTRIAL	89,829	913,046	1,236,338

Security Name	Shares	Book Value	Market Value
GUJARAT FLUOROCHEMICALS LTD	62,090	2,639,924	2,377,045
GUJARAT GAS LTD	314,718	1,712,976	2,372,005
GUJARAT NARMADA VALLEY FERT	127,758	1,188,897	1,088,592
GUJARAT PIAVAV PORT FOREIGN	404,053	978,956	1,013,725
GUJARAT STATE FERT + CHEM F	333,903	856,319	970,631
GUJARAT STATE PETRONET LTD	509,684	1,634,068	1,813,496
GULF ENERGY DEVELOPM FOREIGN	3,342,730	3,268,290	3,689,095
GULF ENERGY DEVELOPMENT NVDR	8,964,300	11,636,475	9,893,158
GULF INSURANCE GROUP	57,909	567,617	475,423
GULF INTERNATIONAL SERVICES	1,467,120	1,173,168	1,321,657
GUNGHO ONLINE ENTERTAINMENT	62,300	951,236	1,050,146
GUNKUL ENGINEERING FORGN	6,437,700	774,406	445,582
GUNKUL ENGINEERING PCL NVDR	1,045,200	71,864	72,344
GUNMA BANK LTD/THE	2,072,600	8,815,734	13,232,377
GUNZE LTD	25,300	863,275	905,931
GUOLIAN SECURITIES CO LTD A	89,000	144,140	117,516
GUOSEN SECURITIES CO LTD A	232,070	290,005	276,240
GUOTAI JUNAN SECURITIES CO A	312,543	625,140	580,068
GUOTAI JUNAN SECURITIES CO H	1,123,031	1,594,024	1,114,784
GUOYUAN SECURITIES CO LTD A	187,041	176,279	155,254
GUSHENGTANG HOLDINGS LTD	226,100	1,116,793	1,085,996
GWA GROUP LTD	436,085	828,154	698,976
H I S CO LTD	77,600	1,219,547	784,881
H LUNDBECK A/S	439,422	2,414,287	2,454,078
H WORLD GROUP LTD	3,367,480	13,112,149	11,214,307
H.U. GROUP HOLDINGS INC	98,500	1,730,653	1,438,375
H2O RETAILING CORP	171,600	1,578,632	2,541,054
HAAD THIP PUB CO FOREIGN	4,500	2,101	1,974
HACHIJUNI BANK LTD/THE	2,277,176	10,543,785	14,856,995
HAESUNG DS CO LTD	18,136	679,181	601,459
HAFNIA LTD	477,868	3,631,340	4,025,805
HAICHANG OCEAN PARK HOLDINGS	4,870,861	1,045,426	436,718
HAIDILAO INTERNATIONAL HOLDI	3,146,000	10,307,098	5,657,435
HAIER SMART HOME CO LTD A	843,005	3,345,693	3,276,989
HAIER SMART HOME CO LTD H	5,282,242	15,055,116	17,658,815
HAINAN DRINDA NEW ENERGY T A	13,500	111,804	70,969
HAINAN MEILAN INTERNATIONA H	334,364	1,216,878	329,339
HAITIAN INTERNATIONAL HLDGS	982,056	2,500,795	2,792,721
HAITONG SECURITIES CO LTD A	407,996	509,422	478,372
HAITONG SECURITIES CO LTD H	5,505,600	4,947,161	2,559,846
HAKUHODO DY HOLDINGS INC	360,000	3,726,170	2,629,642
HALEON PLC	30,595,491	121,371,635	124,767,948

Security Name	Shares	Book Value	Market Value
HALMA PLC	668,501	15,114,385	22,869,474
HAMAMATSU PHOTONICS KK	589,303	21,663,748	15,782,154
HAN S LASER TECHNOLOGY IN A	86,756	251,338	247,172
HANA FINANCIAL GROUP	898,936	34,601,516	39,640,986
HANA MICROELECTRONICS FOREIG	948,700	1,104,003	1,202,113
HANA MICROELECTRONICS NVDR	53,700	68,508	68,052
HANA MICRON INC	71,530	1,338,246	985,824
HANA TOUR SERVICE INC	18,380	767,645	781,137
HANALL BIOPHARMA CO LTD	65,792	1,330,852	1,479,315
HANG LUNG GROUP LTD	1,515,000	3,237,993	1,649,407
HANG LUNG PROPERTIES LTD	9,710,500	23,334,985	8,283,414
HANG SENG BANK LTD	3,330,722	70,093,828	42,831,735
HANG ZHOU GREAT STAR INDUS A	48,659	165,270	164,622
HANGJIN TECHNOLOGY CO LTD A	130,100	556,069	393,463
HANGZHOU BINJIANG REAL EST A	130,300	177,631	129,573
HANGZHOU CHANG CHUAN TECHN A	25,800	139,604	96,015
HANGZHOU FIRST APPLIED MAT A	69,163	206,338	139,263
HANGZHOU LION MICROELECTRO A	93,000	297,140	294,763
HANGZHOU OXYGEN PLANT GROU A	58,200	245,933	177,370
HANGZHOU ROBAM APPLIANCES A	95,574	339,620	289,307
HANGZHOU SILAN MICROELECTR A	74,000	249,904	177,478
HANGZHOU STEAM TURBINE PO B	603,445	481,180	534,861
HANGZHOU TIGERMED CONSULTI A	39,402	339,398	262,308
HANGZHOU TIGERMED CONSULTI H	172,904	2,630,611	611,270
HANJIN KAL CORP	53,847	2,944,000	2,526,749
HANKOOK + CO	13,817	180,619	152,675
HANKOOK TIRE + TECHNOLOGY CO	143,606	4,215,599	4,715,577
HANKYU HANSHIN HOLDINGS INC	1,209,366	40,747,912	32,132,559
HANMI PHARM CO LTD	13,524	3,335,577	2,657,645
HANMI SCIENCE CO LTD	37,810	1,680,810	852,893
HANMI SEMICONDUCTOR CO LTD	89,972	7,400,710	11,262,047
HANNOVER RUECK SE	293,311	65,447,906	74,408,114
HANNSTAR BOARD CORP	489,000	915,583	842,598
HANNSTAR DISPLAY CORP	3,255,545	846,307	985,449
HANON SYSTEMS	280,478	1,672,362	963,812
HANSEN TECHNOLOGIES LTD	275,891	894,101	836,514
HANSOH PHARMACEUTICAL GROUP	1,452,000	4,134,409	3,035,157
HANSOL CHEMICAL CO LTD	14,811	1,529,351	1,964,380
HANSSEM CO LTD	11,893	490,325	528,772
HANWA CO LTD	72,600	2,076,917	2,780,184
HANWHA AEROSPACE CO LTD	219,293	15,348,826	39,748,443
HANWHA CORPORATION	81,594	2,020,385	1,591,611

Security Name	Shares	Book Value	Market Value
HANWHA CORPORATION 3P	65,924	698,576	721,740
HANWHA LIFE INSURANCE CO LTD	633,440	1,949,180	1,380,555
HANWHA OCEAN CO LTD	118,909	2,467,358	2,639,083
HANWHA SOLUTIONS CORP	142,136	3,318,580	2,850,022
HANWHA SYSTEMS CO LTD	108,205	1,600,216	1,482,570
HAOHUA CHEMICAL SCIENCE A	29,700	136,659	117,567
HAP SENG CONSOLIDATED	1,529,200	1,392,847	1,416,575
HAPPIEST MINDS TECHNOLOGIES	93,333	1,491,724	914,788
HAPVIDA PARTICIPACOES E INVE	6,752,102	11,068,127	4,655,829
HARBIN ELECTRIC CO LTD H	1,202,000	383,309	374,146
HARBOUR ENERGY PLC	1,032,674	5,165,722	4,068,999
HAREL INSURANCE INVESTMENTS	197,338	1,486,316	1,583,544
HARGREAVES LANSDOWN PLC	671,612	10,129,465	9,611,130
HARMONIC DRIVE SYSTEMS INC	79,600	2,409,646	2,251,523
HARMONY GOLD MINING CO LTD	1,123,122	7,453,759	10,336,297
HARMONY GOLD MNG SPON ADR	64,363	599,384	590,209
HARTALEGA HOLDINGS BHD	2,939,000	3,120,270	2,043,507
HARVEY NORMAN HOLDINGS LTD	1,047,502	2,970,406	2,917,234
HASEKO CORP	1,122,500	12,356,026	12,407,093
HAVELLS INDIA LTD	375,653	5,238,976	8,210,293
HAYS PLC	2,887,450	4,584,812	3,449,458
HAZAMA ANDO CORP	282,100	1,745,131	2,044,821
HBL POWER SYSTEMS LTD	171,025	1,004,263	1,025,690
HCL TECHNOLOGIES LTD	2,066,128	24,618,014	36,166,355
HD HYUNDAI	87,551	4,872,626	4,738,545
HD HYUNDAI CONSTRUCTION EQUI	75,080	3,272,407	2,999,929
HD HYUNDAI ELECTRIC CO LTD	44,311	2,813,359	9,979,280
HD HYUNDAI HEAVY INDUSTRIES	24,336	2,202,232	2,752,752
HD HYUNDAI INFRACORE CO LTD	227,417	1,367,076	1,262,243
HD HYUNDAI MARINE SOLUTION C	3,378	288,331	319,027
HD HYUNDAI MIPO	25,737	1,347,440	1,738,818
HD KOREA SHIPBUILDING + OFFS	305,151	29,195,475	35,201,301
HDC HYUNDAI DEVELOPMENT CO E	583,649	7,044,881	7,716,924
HDFC ASSET MANAGEMENT CO LTD	169,837	6,027,722	8,133,691
HDFC BANK LIMITED	10,648,336	189,673,597	215,016,257
HDFC LIFE INSURANCE CO LTD	1,093,530	8,743,115	7,803,767
HEALIUS LTD	1,134,219	2,472,558	1,136,240
HEALTH AND HAPPINESS H+H INT	236,500	284,541	270,834
HEBEI HENGSHUI LAOBAIGAN A	109,608	352,894	272,938
HEBEI SINOPACK ELECTRONIC A	42,520	366,737	269,301
HEFEI MEIYA OPTOELECTRONIC A	80,959	215,453	182,969
HEIDELBERG MATERIALS AG	274,515	21,486,207	28,485,588

Security Name	Shares	Book Value	Market Value
HEILONGJIANG AGRICULTURE A	58,000	110,529	99,225
HEINEKEN HOLDING NV	229,478	17,795,283	18,113,797
HEINEKEN NV	574,864	52,498,052	55,634,945
HEIWA CORP	80,800	1,269,808	1,040,768
HEIWA REAL ESTATE CO LTD	55,500	1,237,406	1,352,483
HEIWADO CO LTD	50,500	841,468	758,475
HELENS INTERNATIONAL HOLDING	513,000	618,724	147,184
HELIA GROUP LTD	613,295	1,245,118	1,585,129
HELLO GROUP INC SPN ADR	229,662	1,291,554	1,405,542
HELLOFRESH SE	270,725	2,079,435	1,311,481
HELVETIA HOLDING AG REG	63,665	7,765,441	8,608,200
HEMNET GROUP AB	144,455	4,362,150	4,367,670
HENAN MINGTAI AL INDUSTRIA A	204,300	412,747	323,485
HENAN SHENHUO COAL + POWER A	233,000	711,092	645,623
HENAN SHUANGHUI INVESTMENT A	169,849	632,721	552,995
HENDERSON LAND DEVELOPMENT	7,023,196	31,504,525	18,846,147
HENGAN INTL GROUP CO LTD	3,217,283	16,249,701	9,807,533
HENGDIAN GROUP DMEGC A	71,900	155,407	122,809
HENGLI PETROCHEMICAL CO L A	123,269	273,526	235,538
HENGTONG OPTIC ELECTRIC CO A	101,600	217,214	219,460
HENGYI PETROCHEMICAL CO A	222,900	227,412	216,466
HENKEL AG + CO KGAA	499,481	36,341,185	39,319,193
HENKEL AG + CO KGAA VOR PREF	418,925	34,839,858	37,364,371
HENNES + MAURITZ AB B SHS	1,114,983	22,934,231	17,650,941
HENSOLDT AG	94,949	3,320,560	3,494,496
HERA SPA	1,498,180	5,260,062	5,128,983
HERMES INTERNATIONAL	62,683	81,921,955	143,770,153
HERO MOTOCORP LTD	212,302	9,678,807	14,205,574
HESTEEL CO LTD A	457,900	142,140	121,676
HEXAGON AB B SHS	9,966,402	102,140,616	112,602,217
HEXPOL AB	451,408	4,051,581	5,029,803
HFCL LTD	1,194,645	1,241,586	1,621,350
HIBISCUS PETROLEUM BHD	240,000	136,243	118,537
HIGHWEALTH CONSTRUCTION CORP	3,500,513	4,757,150	5,621,721
HIKARI TSUSHIN INC	137,490	22,970,157	25,611,637
HIKMA PHARMACEUTICALS PLC	285,477	6,979,382	6,824,289
HILAN LTD	25,009	1,070,142	1,293,203
HILL + SMITH PLC	164,179	3,862,905	4,080,285
HIMADRI SPECIALITY CHEMICAL	354,813	1,391,879	1,677,323
HINDALCO INDUSTRIES LTD	2,646,200	14,327,360	22,009,192
HINDUSTAN AERONAUTICS LTD	484,269	17,565,395	30,571,885
HINDUSTAN CONSTRUCTION CO	2,008,644	872,941	1,148,042

Security Name	Shares	Book Value	Market Value
HINDUSTAN COPPER LTD	373,157	1,365,737	1,426,177
HINDUSTAN PETROLEUM CORP	1,545,010	4,929,480	6,153,958
HINDUSTAN UNILEVER LTD	1,359,085	36,901,584	40,308,650
HINDUSTAN ZINC LTD	351,449	1,648,999	2,822,387
HINO MOTORS LTD	454,200	2,742,569	1,180,264
HIOKI E E CORP	15,100	1,121,368	637,382
HIRATA CORP	15,400	1,050,800	637,602
HIROGIN HOLDINGS INC	528,500	3,592,542	4,083,838
HIROSE ELECTRIC CO LTD	148,086	16,910,934	16,358,872
HISAMITSU PHARMACEUTICAL CO	114,880	4,227,221	2,654,549
HISCOX LTD	571,844	9,261,284	8,313,041
HISENSE HOME APPLIANCES GR H	1,108,000	3,660,097	3,647,294
HITACHI CONSTRUCTION MACHINE	178,500	4,511,526	4,780,425
HITACHI ENERGY INDIA LTD	15,818	1,163,433	2,449,196
HITACHI LTD	8,151,865	84,918,857	182,487,813
HITACHI ZOSEN CORP	297,488	1,769,876	1,945,545
HITE JINRO CO LTD	46,317	1,084,673	715,032
HITHINK ROYALFLUSH INFORMA A	22,232	388,259	315,784
HIWIN TECHNOLOGIES CORP	431,760	3,764,256	2,834,791
HIYES INTERNATIONAL CO LTD	214,000	1,295,807	1,527,087
HKBN LTD	1,340,000	1,395,652	422,232
HL MANDO CO LTD	55,209	1,896,956	1,760,766
HLB INC	198,005	6,608,178	8,415,057
HLB LIFE SCIENCE CO LTD	162,423	1,303,782	969,938
HMM CO LTD	473,913	9,898,257	6,758,398
HO TUNG CHEMICAL CORP	942,000	280,731	289,207
HOCHTIEF AG	42,034	3,891,629	4,784,324
HOGY MEDICAL CO LTD	29,900	798,333	733,282
HOKKAIDO ELECTRIC POWER CO	337,200	1,723,937	2,502,909
HOKKOKU FINANCIAL HOLDINGS I	33,800	1,016,863	1,109,437
HOKUETSU CORP	204,600	1,094,816	1,345,692
HOKUHOKU FINANCIAL GROUP INC	224,900	2,338,362	2,889,198
HOKURIKU ELECTRIC POWER CO	326,300	1,816,239	2,066,002
HOLCIM LTD	1,129,053	76,855,959	100,039,500
HOLLYSYS AUTOMATION TECHNOLO	98,018	1,846,822	2,121,117
HOLMEN AB B SHARES	146,279	5,795,134	5,762,802
HOLTEK SEMICONDUCTOR INC	220,000	732,259	406,900
HOLY STONE ENTERPRISE CO LTD	217,300	701,657	628,949
HOME PRODUCT CENTER PCL FOR	9,219,926	3,942,856	2,323,982
HOME PRODUCT CENTER PCL NVDR	460,100	125,254	115,979
HON HAI PRECISION INDUSTRY	71,400,522	261,565,794	470,992,763
HONDA MOTOR CO LTD	11,732,610	112,443,107	125,451,457

Security Name	Shares	Book Value	Market Value
HONEYWELL AUTOMATION INDIA	3,351	2,026,324	2,279,026
HONG KONG + CHINA GAS	52,428,527	79,490,143	39,888,655
HONG KONG EXCHANGES + CLEAR	3,068,375	125,999,567	98,330,741
HONG LEONG BANK BERHAD	961,693	3,953,229	3,914,158
HONG LEONG FINANCIAL GROUP	327,463	1,278,865	1,199,503
HONG LEONG INDUSTRIES BHD	3,700	9,011	8,722
HONG PU REAL ESTATE DEVELOP	14,000	16,551	14,457
HONGKONG LAND HOLDINGS LTD	5,893,010	34,734,796	19,034,422
HONGLI CLEAN ENERGY TECHNOLO	5,780	0	0
HOPSON DEVELOPMENT HOLDINGS	2,018,305	1,191,447	925,491
HORIBA LTD	79,000	4,831,336	6,374,745
HORIZON CONSTRUCTION DEVELOP	745,795	180,437	143,286
HOSHINE SILICON INDUSTRY C A	24,400	235,925	156,111
HOSHIZAKI CORP	615,072	23,190,526	19,508,252
HOSIDEN CORP	87,000	981,826	1,163,898
HOSKEN CONS INVESTMENTS LTD	10,574	101,698	101,588
HOTA INDUSTRIAL MFG CO LTD	336,243	961,193	573,163
HOTAI FINANCE CO LTD	269,000	780,578	932,842
HOTAI MOTOR COMPANY LTD	416,480	6,796,057	7,984,816
HOTEL SHILLA CO LTD	41,034	3,074,498	1,597,790
HOTRON PRECISION ELECTRONIC	48,000	48,952	49,196
HOUSE FOODS GROUP INC	119,700	2,716,404	2,117,794
HOUSING + URBAN DEV CORP LTD	743,245	1,889,703	2,506,384
HOWDEN JOINERY GROUP PLC	981,098	8,319,442	10,895,627
HOYA CORP	1,231,998	93,610,715	143,258,253
HOYUAN GREEN ENERGY CO LTD A	23,974	138,390	56,119
HPSP CO LTD	170,937	5,100,928	4,861,740
HSBC HOLDINGS PLC	35,276,272	308,726,172	304,982,100
HSIN KUANG STEEL CO LTD	457,000	905,269	901,569
HSING TA CEMENT CO LTD	51,000	30,827	30,970
HTC CORP	966,781	1,871,956	1,375,305
HUA HAN HEALTH	6,649,605	0	1
HUA HONG SEMICONDUCTOR LTD	833,000	2,692,803	2,352,599
HUA NAN FINANCIAL HOLDINGS C	48,045,071	27,123,091	39,097,757
HUADIAN POWER INTL CORP A	851,200	792,367	809,129
HUADIAN POWER INTL CORP H	3,446,000	1,688,452	2,087,711
HUADONG MEDICINE CO LTD A	67,089	330,207	255,552
HUAFON CHEMICAL CO LTD A	135,300	144,749	132,877
HUAGONG TECH CO LTD A	47,600	202,961	195,138
HUAIBEI MINING HOLDINGS CO A	7,715,908	19,332,330	17,691,681
HUAKU DEVELOPMENT CO LTD	405,800	1,191,996	1,707,459
HUALAN BIOLOGICAL ENGINEER A	70,716	196,252	152,944

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Security Name	Shares	Book Value	Market Value
HUALI INDUSTRIAL GROUP CO A	14,700	131,605	122,520
HUANENG LANCANG RIVER HYDR A	342,064	417,540	505,071
HUANENG POWER INTL INC A	423,600	524,741	558,162
HUANENG POWER INTL INC H	6,819,602	4,019,911	5,057,480
HUANG HSIANG CONSTRUCTION CO	118,000	222,968	203,326
HUATAI SECURITIES CO LTD A	381,044	767,516	646,668
HUATAI SECURITIES CO LTD H	2,646,402	3,846,803	2,925,295
HUAXIA BANK CO LTD A	16,204,183	14,583,872	14,204,763
HUAXIN CEMENT CO LTD A	181,256	377,449	341,367
HUAXIN CEMENT CO LTD H	452,488	666,147	436,991
HUAYU AUTOMOTIVE SYSTEMS A	657,267	1,630,955	1,474,635
HUB24 LTD	105,429	1,860,047	3,277,632
HUBEI DINGLONG CO LTD A	111,507	383,699	346,396
HUBEI ENERGY GROUP CO LTD A	486,400	385,049	400,402
HUBEI FEILIHUA QUARTZ GLAS A	64,611	446,999	272,131
HUBEI XINGFA CHEMICALS GRP A	45,300	174,692	118,388
HUBER SUHNER AG REG	27,854	2,281,475	2,371,285
HUDACO INDUSTRIES LTD	2,811	25,929	26,093
HUFVUDSTADEN AB A SHS	179,394	2,504,821	2,125,925
HUGEL INC	54,987	6,903,367	9,227,768
HUGO BOSS AG ORD	105,977	4,474,744	4,744,282
HUHTAMAKI OYJ	164,234	5,748,343	6,593,638
HUISHAN DAIRY	7,591,000	0	1
HUIYUAN JUICE	911,000	0	0
HUIZHOU DESAY SV AUTOMOTIV A	19,900	331,757	237,383
HULIC CO LTD	1,731,600	16,419,756	15,334,230
HUMANWELL HEALTHCARE GROUP A	71,800	200,937	168,858
HUNAN GOLD CORP LTD A	98,300	217,179	243,704
HUNAN VALIN STEEL CO LTD A	866,625	692,615	525,853
HUNDSUN TECHNOLOGIES INC A	91,694	334,263	221,800
HUSQVARNA AB B SHS	560,279	4,312,027	4,493,794
HUTCHISON PORT HOLDINGS TR U	8,771,400	3,366,096	1,122,741
HUTCHMED CHINA LTD	788,000	2,752,155	2,775,584
HUYA INC ADR	118,951	1,109,021	469,857
HWA SHIN CO LTD	61,347	595,689	661,826
HYAKUGO BANK LTD/THE	409,700	1,442,933	1,762,482
HYBE CO LTD	25,806	5,579,916	3,796,384
HYDRO ONE LTD	1,377,100	34,926,482	40,104,823
HYFLUX LTD	1,393,400	0	1
HYGEIA HEALTHCARE HOLDINGS C	370,200	2,645,805	1,334,781
HYOSUNG ADVANCED MATERIALS C	5,265	1,101,904	1,445,826
HYOSUNG CORPORATION	83,655	4,307,442	3,585,648

Security Name	Shares	Book Value	Market Value
HYOSUNG HEAVY INDUSTRIES COR	12,361	2,339,023	3,107,115
HYOSUNG TNC CORP	5,108	1,048,500	1,280,250
HYPERA SA	659,100	4,784,384	3,405,621
HYSAN DEVELOPMENT CO	1,033,112	3,188,453	1,484,735
HYUNDAI AUTOEVER CORP	10,735	1,174,062	1,282,119
HYUNDAI BIOSCIENCE CO LTD	59,890	819,116	799,260
HYUNDAI DEPT STORE CO	60,189	3,089,325	2,129,464
HYUNDAI ELEVATOR CO.	37,068	1,536,968	1,191,644
HYUNDAI ENGINEERING + CONST	127,173	4,730,986	2,961,091
HYUNDAI GLOVIS CO LTD	116,907	15,129,184	18,599,810
HYUNDAI GREEN FOOD/NEW	84,541	739,184	757,890
HYUNDAI MARINE + FIRE INS CO	115,937	2,964,855	2,905,826
HYUNDAI MOBIS CO LTD	143,373	25,226,884	26,194,132
HYUNDAI MOTOR CO	329,792	45,774,436	70,678,271
HYUNDAI MOTOR CO LTD 2ND PRF	74,286	6,335,352	9,886,858
HYUNDAI MOTOR CO LTD 3P	611	50,827	80,742
HYUNDAI MOTOR CO LTD PRF	65,943	5,355,147	8,709,392
HYUNDAI ROTEM COMPANY	143,382	3,280,560	4,249,992
HYUNDAI STEEL CO	145,098	5,175,093	3,062,200
HYUNDAI WIA CORP	27,849	1,695,494	1,171,492
I SHENG ELECTRIC WIRE + CABL	40,000	64,240	71,513
IA FINANCIAL CORP INC	185,000	8,469,038	11,615,089
IBERDROLA SA	10,824,074	117,312,658	140,554,584
IBF FINANCIAL HOLDINGS CO LT	5,722,985	2,234,701	2,840,211
IBIDEN CO LTD	132,000	3,555,106	5,373,223
ICHIBANYA CO LTD	145,000	974,962	996,957
ICHIGO INC	329,700	833,804	821,894
ICICI BANK LTD	7,467,305	88,463,517	107,423,524
ICICI LOMBARD GENERAL INSURA	1,034,972	19,959,189	22,211,635
ICICI PRUDENTIAL LIFE INSURA	429,805	2,757,194	3,122,178
ICICI SECURITIES LTD	100,138	922,403	909,791
ICL GROUP LTD	1,258,043	8,487,823	5,446,666
ICON PLC	159,599	28,447,060	50,029,537
IDBI BANK LTD	744,396	760,402	749,596
IDEC CORP	42,900	852,398	787,541
IDEMITSU KOSAN CO LTD	7,849,820	40,760,862	50,824,242
IDFC FIRST BANK LTD	10,003,003	8,684,508	9,855,931
IDFC LTD	2,097,517	1,761,500	3,072,939
IDP EDUCATION LTD	361,465	5,350,231	3,657,311
IEIT SYSTEMS CO LTD A	61,803	331,438	307,885
IFAST CORP LTD	282,900	1,749,229	1,502,966
IFLYTEK CO LTD A	93,942	621,613	552,660

Security Name	Shares	Book Value	Market Value
IG GROUP HOLDINGS PLC	711,815	6,096,737	7,370,567
IGG INC	1,457,000	833,635	561,741
IGO LTD	1,098,764	5,856,497	4,138,754
IHH HEALTHCARE BHD	15,321,000	20,906,312	20,460,477
IHI CORP	209,365	5,086,544	6,253,912
IIDA GROUP HOLDINGS CO LTD	240,400	3,959,211	3,164,534
IIFL FINANCE LTD	636,863	2,927,649	3,953,137
IINO KAIUN KAISHA LTD	147,700	1,037,701	1,175,283
IJM CORP BHD	13,633,640	7,667,292	8,814,619
IKD CO LTD A	115,300	341,700	233,574
ILUKA RESOURCES LTD	709,740	2,809,139	3,104,720
IMCD NV	220,534	24,229,298	30,561,090
IMDEX LTD	801,321	1,089,606	1,188,064
IMEIK TECHNOLOGY DEVELOPME A	13,600	470,555	320,589
IMERYS SA	69,491	2,818,518	2,500,996
IMI PLC	453,865	7,002,740	10,121,427
IMPALA PLATINUM HOLDINGS LTD	1,325,454	9,379,451	6,589,821
IMPERIAL OIL LTD	298,907	13,868,662	20,376,399
IMUGENE LTD	11,214,791	2,665,954	426,919
INABA DENKI SANGYO CO LTD	92,000	1,923,061	2,241,966
INABATA + CO LTD	81,600	1,156,712	1,790,698
INARI AMERTRON BHD	15,779,200	9,780,448	12,375,843
INCHCAPE PLC	690,239	5,227,907	6,492,200
INCITEC PIVOT LTD	3,290,822	8,148,502	6,373,554
IND + COMM BK OF CHINA A	135,887,013	91,375,598	106,091,205
IND + COMM BK OF CHINA H	411,312,870	252,229,386	244,446,664
INDAH KIAT PULP + PAPER TBK	5,170,600	3,262,582	2,810,280
INDIA CEMENTS LTD	323,041	889,835	1,137,300
INDIABULLS HOUSING FINANCE L	745,843	1,404,056	1,489,431
INDIABULLS REAL ESTATE LTD	702,092	786,609	1,221,378
INDIAMART INTERMESH LTD	42,310	1,745,037	1,360,289
INDIAN BANK	438,639	1,988,100	2,869,468
INDIAN ENERGY EXCHANGE LTD	659,312	1,198,835	1,427,518
INDIAN HOTELS CO LTD	1,261,892	6,017,694	9,458,822
INDIAN RAILWAY CATERING + TO	457,575	3,332,824	5,428,489
INDIAN RAILWAY FINANCE CORP	2,930,179	2,386,854	6,107,603
INDIVIOR PLC	209,615	3,272,131	3,285,691
INDOCEMENT TUNGGAL PRAKARSA	1,953,350	1,753,921	864,842
INDOFOOD CBP SUKSES MAKMUR T	3,279,500	2,299,099	2,062,889
INDOFOOD SUKSES MAKMUR TBK P	7,328,300	3,452,125	2,718,788
INDORAMA VENTURES FOREIGN	2,869,900	2,763,662	1,524,983
INDORAMA VENTURES PCL NVDR	1,028,500	685,550	546,523

Security Name	Shares	Book Value	Market Value
INDOSAT TBK PT	2,287,500	1,340,452	1,494,762
INDRA SISTEMAS SA	617,804	9,641,407	12,785,764
INDRAPRASTHA GAS LTD	577,076	3,213,133	3,486,240
INDUS TOWERS LTD	1,945,644	7,490,999	8,756,758
INDUSTRIA DE DISENO TEXTIL	2,226,796	65,645,411	110,642,944
INDUSTRIAL BANK CO LTD A	30,771,676	81,938,772	74,264,905
INDUSTRIAL BANK OF KOREA	594,232	5,997,377	6,052,435
INDUSTRIAL SECURITIES CO A	373,228	303,861	258,688
INDUSTRIAS PENOLES SAB DE CV	182,276	2,556,596	2,369,976
INDUSTRIES QATAR	6,830,175	25,157,463	24,011,601
INDUSTRIVARDEN AB A SHS	384,344	10,100,339	13,087,099
INDUSTRIVARDEN AB C SHS	443,287	12,580,816	14,968,550
INDUTRADE AB	452,342	10,913,919	11,600,950
INFIBEAM AVENUES LTD	2,280,254	977,478	844,155
INFICON HOLDING AG REG	3,481	3,096,344	5,291,619
INFINEON TECHNOLOGIES AG	1,756,328	31,854,694	64,574,358
INFO EDGE INDIA LTD	116,778	5,853,961	9,503,441
INFOCOM CORP	33,100	771,713	1,246,961
INFOMART CORP	334,400	1,127,824	642,359
INFOMEDIA LTD	602,999	678,889	676,561
INFORE ENVIRONMENT TECHNOL A	400,900	316,060	232,276
INFORMA PLC	2,504,930	22,400,919	27,100,374
INFORTREND TECHNOLOGY INC	194,000	169,415	194,649
INFOSYS LTD	17,030,156	204,074,048	319,975,979
INFRASTRUTTURE WIRELESS ITAL	1,745,255	20,044,341	18,237,159
INFRATIL LTD	1,149,710	6,110,340	7,846,449
INFRONEER HOLDINGS INC	349,560	3,087,563	2,834,775
ING GROEP NV	12,987,570	200,448,133	222,183,785
INGENIC SEMICONDUCTOR CO A	19,100	183,265	145,039
INGHAMS GROUP LTD	690,206	1,720,100	1,668,658
INNER MONGOLIA BAOTOU STE A	2,011,439	472,107	385,750
INNER MONGOLIA DIAN TOU EN A	374,800	998,225	1,083,203
INNER MONGOLIA ERDOS RESOU A	7,346,673	12,810,005	9,982,262
INNER MONGOLIA ERODS RESOU B	939,980	1,311,960	783,944
INNER MONGOLIA JUNZHENG EN A	546,700	317,229	276,315
INNER MONGOLIA YILI INDUS A	1,449,358	6,601,511	5,129,733
INNER MONGOLIA YUAN XING A	147,700	161,685	139,793
INNOCARE PHARMA LTD	1,103,000	1,868,760	680,954
INNOCEAN WORLDWIDE INC	52,069	1,137,795	811,234
INNODISK CORP	90,000	856,718	837,816
INNOLUX CORP	13,311,241	5,394,819	5,888,024
INNOVENT BIOLOGICS INC	2,542,500	11,218,066	11,984,136

Security Name	Shares	Book Value	Market Value
INOX WIND LTD	497,601	759,391	846,527
INPAQ TECHNOLOGY CO LTD	679,000	1,773,382	1,963,232
INPEX CORP	2,204,378	26,129,782	32,436,670
INPOST SA	381,134	6,977,384	6,723,610
INSIGNIA FINANCIAL LTD	1,076,441	3,230,835	1,646,292
INSTALCO AB	379,124	2,460,624	1,452,030
INSURANCE AUSTRALIA GROUP	4,218,153	18,080,085	20,114,116
INTACT FINANCIAL CORP	861,392	86,776,916	143,534,907
INTCO MEDICAL TECHNOLOGY C A	107,610	347,243	395,167
INTEGRAFIN HOLDINGS PLC	497,878	2,385,210	2,183,932
INTELBRAS SA INDUSTRIA DE TE	100,600	443,202	418,197
INTELLECT DESIGN ARENA LTD	135,608	1,280,379	1,737,007
INTER FAR EAST ENERGY CORP F	2,619,700	0	0
INTER RAO UES PJSC	73,864,300	0	1
INTERCONTINENTAL HOTELS GROU	330,596	21,726,409	34,794,932
INTERGLOBE AVIATION LTD	643,068	28,177,153	32,607,432
INTERMEDIATE CAPITAL GROUP	493,243	7,629,529	13,606,323
INTERNATIONAL CSRC INVEST	1,233,267	987,917	651,963
INTERNATIONAL DISTRIBUTION S	1,116,303	3,363,964	4,521,405
INTERNATIONAL GAMES SYSTEM C	237,000	4,602,197	9,898,937
INTERNATIONAL PETROLEUM CORP	22,693	250,464	301,068
INTERNATIONAL WORKPLACE GROU	1,286,788	3,294,574	2,812,441
INTERNET INITIATIVE JAPAN	193,000	3,405,217	2,842,963
INTERPUMP GROUP SPA	134,753	7,888,934	5,990,646
INTERROLL HOLDING AG REG	968	2,047,989	2,854,665
INTERTEK GROUP PLC	276,380	14,928,560	16,749,613
INTESA SANPAOLO	53,090,266	154,377,454	197,499,020
INTL CONSOLIDATED AIRLINE DI	3,090,770	6,946,070	6,339,229
INTOUCH HOLDINGS PCL F	1,195,731	2,415,159	2,329,716
INTOUCH HOLDINGS PCL NVDR	3,473,596	7,421,447	6,767,821
INVENTEC CORP	4,946,170	5,493,288	8,507,565
INVESTEC LTD	530,479	3,246,849	3,843,775
INVESTEC PLC	1,113,731	4,176,039	8,075,782
INVESTMENT AB LATOUR B SHS	251,668	4,719,048	6,801,333
INVESTOR AB A SHS	909,983	15,253,630	24,721,281
INVESTOR AB B SHS	4,043,831	69,152,059	110,812,289
IOCHPE MAXION S.A.	51,000	119,041	107,978
IOI CORP BHD	4,517,266	4,345,577	3,543,056
IOI PROPERTIES GROUP BHD	2,934,000	1,384,600	1,374,512
IPCA LABORATORIES LTD	227,278	3,284,461	3,079,108
IPH LTD	370,213	1,757,504	1,550,238
IPIRANGA REF PETRO	6,150	0	0

Security Name	Shares	Book Value	Market Value
IPSEN	173,043	19,902,656	21,235,046
IPSOS	72,718	4,045,087	4,590,466
IQIYI INC ADR	775,769	7,685,146	2,847,079
IRAY TECHNOLOGY CO LTD A	4,228	98,929	66,731
IRB BRASIL RESSEGUROS SA	121,009	942,789	688,443
IRB INFRASTRUCTURE DEVELOPER	1,979,528	877,959	1,539,959
IRCON INTERNATIONAL LTD	369,216	1,048,418	1,193,935
IREN SPA	1,238,334	2,629,881	2,573,530
IRESS LTD	311,492	2,190,575	1,674,644
IRISO ELECTRONICS CO LTD	35,700	1,121,354	674,674
IRON FORCE INDUSTRIAL CO LTD	25,000	78,227	86,695
IRPC PCL FOREIGN	14,757,000	1,577,191	659,486
IRPC PCL NVDR	2,687,500	141,770	120,107
IS DONGSEO CO LTD	23,462	933,945	425,277
ISC CO LTD	17,956	1,130,138	854,427
ISETAN MITSUKOSHI HOLDINGS L	1,695,286	18,779,885	31,827,451
ISHIHARA SANGYO KAISHA LTD	6,400	55,117	64,613
ISRACARD LTD	338,290	1,114,580	1,130,567
ISRAEL CORP LIMITED/THE	6,603	2,050,755	1,476,000
ISRAEL DISCOUNT BANK A	2,354,429	9,656,259	11,743,395
ISS A/S	298,292	5,576,193	5,118,589
ISU SPECIALTY CHEMICAL	33,576	1,599,286	1,163,513
ISUPETASYS CO LTD	87,843	2,307,106	3,746,012
ISUZU MOTORS LTD	1,869,781	21,395,702	24,770,315
ITALGAS SPA	893,897	4,940,085	4,408,893
ITALTILE LTD	18,366	10,129	11,134
ITAU UNIBANCO H SPON PRF ADR	3,022,509	19,476,374	17,651,453
ITAU UNIBANCO HOLDING S PREF	13,289,966	90,075,563	77,546,435
ITAU UNIBANCO HOLDING SA	954,300	4,718,635	4,826,251
ITAUSA SA	12,018,905	25,669,402	21,248,874
ITE TECHNOLOGY INC	441,000	2,274,361	2,317,731
ITEQ CORP	287,812	960,667	1,029,125
ITO EN LTD	102,400	3,123,275	2,216,602
ITOCHU CORP	6,377,399	157,297,695	311,376,922
ITOHAM YONEKYU HOLDINGS INC	55,320	1,715,609	1,477,061
ITV PLC	7,324,273	6,852,508	7,454,898
IVANHOE MINES LTD CL A	1,060,200	7,411,059	13,675,261
IVECO GROUP NV	362,384	2,730,625	4,066,407
IWATANI CORP	98,400	5,594,279	5,721,988
IYOGIN HOLDINGS INC	485,437	3,612,600	4,494,960
IZUMI CO LTD	69,800	1,817,510	1,395,919
J FRONT RETAILING CO LTD	1,117,336	11,506,714	11,651,940

Security Name	Shares	Book Value	Market Value
J RESOURCES ASIA PASIFIK TBK	6,697,300	72,363	63,394
J.B. CHEMICALS + PHARMA LTD	102,795	1,197,463	2,163,066
JA SOLAR TECHNOLOGY CO LTD A	138,293	452,142	212,156
JACCS CO LTD	42,600	1,229,638	1,232,769
JAFCO GROUP CO LTD	90,900	1,138,291	1,073,103
JAFRON BIOMEDICAL CO LTD A	25,069	107,957	93,434
JAI BALAJI INDUSTRIES LTD	92,013	1,191,542	963,469
JAIPRAKASH POWER VENTURES LT	7,169,398	1,424,139	1,685,147
JAMES HARDIE INDUSTRIES CDI	767,525	14,017,899	24,245,844
JAMMU + KASHMIR BANK LTD	557,183	884,094	764,273
JANUS HENDERSON GROUP PLC	251,853	6,953,752	8,489,997
JAPAN AIRLINES CO LTD	519,665	10,938,772	8,200,731
JAPAN AIRPORT TERMINAL CO	110,600	4,152,925	3,772,615
JAPAN AVIATION ELECTRONICS	77,500	1,277,506	1,247,835
JAPAN ELEVATOR SERVICE HOLDI	105,400	1,418,087	1,693,771
JAPAN EXCHANGE GROUP INC	2,683,900	57,641,130	62,600,975
JAPAN LIFELINE CO LTD	106,300	1,125,907	748,715
JAPAN MATERIAL CO LTD	95,200	950,391	1,310,291
JAPAN PETROLEUM EXPLORATION	64,200	1,709,211	2,594,227
JAPAN POST BANK CO LTD	4,923,724	47,303,603	46,510,000
JAPAN POST HOLDINGS CO LTD	10,158,115	95,148,492	100,722,326
JAPAN POST INSURANCE CO LTD	1,217,500	22,153,023	23,621,892
JAPAN SECURITIES FINANCE CO	132,500	1,138,566	1,315,445
JAPAN STEEL WORKS LTD	107,800	2,966,349	2,870,250
JAPAN WOOL TEXTILE CO LTD	85,700	683,506	725,091
JAPFA COMFEED INDONES TBK PT	15,488,000	1,481,479	1,348,685
JARDINE CYCLE + CARRIAGE LTD	481,068	9,975,543	9,442,102
JARDINE MATHESON HLDGS LTD	1,000,998	56,604,307	35,415,309
JARIR MARKETING CO	2,437,076	11,352,852	8,237,052
JASA MARGA (PERSERO) TBK PT	4,005,443	1,388,501	1,218,259
JASMINE TECHNOLOGY SOLS FORE	408,900	2,543,800	626,763
JASON FURNITURE HANGZHOU C A	60,483	302,512	267,506
JAYA TIASA HOLDINGS BHD	456,400	120,906	104,486
JB FINANCIAL GROUP CO LTD	295,704	1,955,396	3,145,026
JB HI FI LTD	200,174	4,985,566	8,183,010
JBM AUTO LTD	56,444	1,075,218	1,388,502
JBS SA	2,344,300	13,335,146	13,619,833
JCDECAUX SE	121,549	2,863,761	2,393,064
JCET GROUP CO LTD A	123,600	448,784	536,836
JCR PHARMACEUTICALS CO LTD	100,800	540,579	380,366
JCU CORP	34,200	773,314	849,369
JD HEALTH INTERNATIONAL INC	1,493,401	12,941,094	4,064,797

Security Name	Shares	Book Value	Market Value
JD LOGISTICS INC	3,674,600	7,089,820	3,944,115
JD SPORTS FASHION PLC	4,120,125	6,165,766	6,224,382
JD.COM INC CLASS A	4,077,923	89,583,863	53,956,794
JDE PEET S NV	196,662	6,692,463	3,920,375
JEISYS MEDICAL INC	96,809	907,962	905,145
JENAX INC	7,380	0	0
JENOPTIK AG	84,465	1,803,110	2,446,000
JENTECH PRECISION INDUSTRIAL	152,791	1,935,845	5,651,705
JEOL LTD	70,900	4,729,272	3,203,416
JESS LINK PRODUCTS CO LTD	136,000	627,195	809,087
JFE HOLDINGS INC	1,061,827	20,082,637	15,284,485
JGC HOLDINGS CORP	362,500	5,006,800	2,840,559
JIA WEI LIFESTYLE INC	42,000	100,506	99,040
JIANGSU AZURE CORP A	271,300	454,666	287,991
JIANGSU CNANO TECHNOLOGY C A	12,048	59,173	38,087
JIANGSU EASTERN SHENGHONG A	166,515	269,478	181,777
JIANGSU EXPRESS CO LTD H	2,192,306	2,523,272	2,339,110
JIANGSU HENGLI HYDRAULIC C A	48,991	380,091	312,571
JIANGSU HENGRUI PHARMACEUT A	1,620,300	10,104,381	8,535,546
JIANGSU HOPERUN SOFTWARE C A	96,700	364,518	273,776
JIANGSU JIEJIE MICROELECTR A	147,600	438,359	349,751
JIANGSU KING S LUCK BREWER A	46,215	350,253	292,453
JIANGSU LINYANG ENERGY CO A	433,200	383,355	372,034
JIANGSU NATA OPTO ELECTRON A	56,390	304,807	220,822
JIANGSU NHWA PHARMACEUTICA A	37,500	135,284	121,938
JIANGSU PACIFIC QUARTZ CO A	19,600	158,267	79,492
JIANGSU YANGHE DISTILLERY A	59,051	921,365	653,049
JIANGSU YANGNONG CHEMICAL A	14,540	134,534	112,425
JIANGSU YOKE TECHNOLOGY A	22,500	197,573	193,881
JIANGSU YUYUE MEDICAL EQU A	43,631	221,334	224,704
JIANGSU ZHONGTIAN TECHNOLO A	472,408	903,149	1,025,604
JIANGXI COPPER CO LTD A	4,736,191	14,458,119	15,361,676
JIANGXI COPPER CO LTD H	2,881,000	5,616,801	5,749,626
JIANGXI SPECIAL ELECTRIC A	70,500	131,463	78,700
JIH LIN TECHNOLOGY CO LTD	60,000	125,146	127,244
JILIN ELECTRIC POWER A	295,000	233,983	215,365
JINAN ACETATE CHEMICAL CO LT	95,730	2,688,022	2,629,207
JINCHUAN GROUP INTERNATIONAL	8,212,000	1,140,109	872,358
JINDAL SAW LTD	290,889	1,654,655	1,897,170
JINDAL STAINLESS LTD	630,776	5,064,233	6,221,735
JINDAL STEEL + POWER LTD	640,129	3,703,106	8,017,397
JINKE SMART SERVICES GROUP H	347,300	1,179,498	328,735

Security Name	Shares	Book Value	Market Value
JINKOSOLAR HOLDING CO ADR	61,835	1,744,813	1,281,235
JINS HOLDINGS INC	26,300	976,379	640,088
JINXIN FERTILITY GROUP LTD	2,982,500	2,768,711	1,062,019
JIO FINANCIAL SERVICES LTD	4,596,297	11,575,450	19,741,629
JIUGUI LIQUOR CO LTD A	11,800	130,737	70,906
JIUMAOJIU INTERNATIONAL HOLD	1,223,000	2,392,884	634,423
JIZHONG ENERGY RESOURCES A	8,958,124	9,317,886	8,220,884
JK CEMENT LTD	70,987	2,640,356	3,736,327
JK LAKSHMI CEMENT LTD	90,543	814,086	959,817
JK TYRE + INDUSTRIES LTD	178,912	931,909	922,050
JM AB	111,235	2,481,939	2,080,763
JMDC INC	41,600	1,188,942	858,844
JMT NETWORK SERVICES FOREIGN	873,912	1,079,696	316,725
JMT NETWORK SERVICES NVDR	74,400	33,852	26,968
JNBY DESIGN LTD	547,500	955,024	1,067,321
JOHN WOOD GROUP PLC	1,233,291	3,321,610	3,216,026
JOHNS LYNG GROUP LTD	323,546	1,489,279	1,231,658
JOHNSON ELECTRIC HOLDINGS	624,075	1,098,421	940,025
JOHNSON HEALTH TECH CO LTD	11,000	26,319	30,110
JOHNSON MATTHEY PLC	335,053	10,030,414	6,639,528
JOINCARE PHARMACEUTICAL GR A	98,100	166,945	150,089
JOINN LABORATORIES CHINA C A	37,368	111,351	67,921
JOINN LABORATORIES CHINA C H	149,815	709,188	143,917
JOINTOWN PHARMACEUTICAL A	285,301	226,855	190,701
JONJEE HIGH TECH INDUSTRIA A	27,673	114,833	86,005
JOSHIN DENKI CO LTD	35,500	691,652	584,607
JOYFUL HONDA CO LTD	87,900	996,311	1,219,652
JOYY INC ADR	51,620	2,507,273	1,553,247
JSE LTD	38,255	186,314	227,833
JSW ENERGY LTD	739,274	4,334,193	6,511,799
JSW STEEL LTD	1,617,381	10,506,965	18,067,341
JTEKT CORP	967,200	9,389,455	6,731,199
JUBILANT FOODWORKS LTD	426,893	2,051,286	2,883,587
JUBILANT INGREVIA LTD	115,214	989,019	716,887
JUBILANT PHARMOVA LTD	115,760	786,159	1,026,980
JUDO CAPITAL HOLDINGS LTD	869,236	715,434	731,455
JULIUS BAER GROUP LTD	351,892	16,876,481	19,658,416
JUMBO INTERACTIVE LTD	95,688	1,326,907	1,104,926
JUNEYAO AIRLINES CO LTD A	78,400	152,670	118,017
JUPITER WAGONS LTD	110,334	523,483	911,980
JUROKU FINANCIAL GROUP INC	69,400	1,710,227	2,055,770
JUST EAT TAKEAWAY	326,939	4,616,292	3,936,719

Security Name	Shares	Book Value	Market Value
JUSTSYSTEMS CORP	57,400	1,740,705	1,074,065
JUSUNG ENGINEERING CO LTD	63,497	1,313,596	1,722,939
JVCKENWOOD CORP	267,800	1,277,615	1,551,597
JYOTHY LABS LTD	199,233	1,027,545	1,031,201
JYP ENTERTAINMENT CORP	49,263	1,778,958	2,050,698
JYSKE BANK REG	105,722	5,267,706	8,417,474
K S AG REG	320,170	3,289,027	4,315,030
K S HOLDINGS CORP	241,000	2,412,346	2,266,028
K WAH INTL HOLDINGS	2,106,000	883,527	466,649
KADOKAWA CORP	142,700	3,399,126	2,288,297
KAGA ELECTRONICS CO LTD	28,900	904,100	1,036,644
KAGOME CO LTD	113,800	2,651,140	2,311,947
KAINOS GROUP PLC	173,508	2,797,835	2,320,811
KAJARIA CERAMICS LTD	127,270	1,406,618	2,149,196
KAJIMA CORP	1,048,200	15,159,105	18,124,881
KAKAKU.COM INC	202,500	3,168,978	2,654,309
KAKAO CORP	520,071	17,680,389	15,358,456
KAKAO GAMES CORP	66,257	2,649,357	986,755
KAKAOBANK CORP	274,030	8,914,143	4,041,284
KAKAOPAY CORP	34,023	1,262,401	664,889
KAKEN PHARMACEUTICAL CO LTD	72,200	1,697,688	1,728,029
KALBE FARMA TBK PT	27,525,900	2,925,199	2,563,601
KALPATARU PROJECTS INTERNATI	150,447	1,477,095	2,121,188
KALYAN JEWELLERS INDIA LTD	534,214	2,384,834	3,210,572
KAMEDA SEIKA CO LTD	25,400	810,759	670,292
KAMIGUMI CO LTD	576,000	11,528,933	11,863,036
KANAMOTO CO LTD	59,000	1,078,641	1,087,883
KANDENKO CO LTD	215,000	1,827,230	2,301,578
KANEKA CORP	114,800	3,489,640	3,015,275
KANEMATSU CORP	257,600	3,121,331	4,314,160
KANGJI MEDICAL HOLDINGS LTD	423,000	526,430	302,328
KANGWON LAND INC	355,173	5,211,207	3,581,418
KANSAI ELECTRIC POWER CO INC	3,735,811	44,381,001	62,751,220
KANSAI NEROLAC PAINTS LTD	343,921	1,484,430	1,114,019
KANSAI PAINT CO LTD	906,800	19,671,023	14,600,348
KANZHUN LTD ADR	561,653	11,538,621	10,564,698
KAO CORP	1,682,361	105,974,184	68,231,525
KAORI HEAT TREATMENT CO LTD	133,000	1,189,437	1,976,049
KAROON ENERGY LTD	1,465,107	2,061,430	1,790,612
KARUR VYSYA BANK LTD	927,005	1,841,230	2,298,184
KASIKORNBANK PCL FOREIGN	9,898,074	40,110,683	33,849,943
KASIKORNBANK PCL NVDR	740,600	2,708,729	2,532,742

Security Name	Shares	Book Value	Market Value
KATITAS CO LTD	83,100	1,826,906	900,431
KATO SANGYO CO LTD	39,391	1,089,236	1,055,400
KAWASAKI HEAVY INDUSTRIES	245,100	6,918,469	9,309,789
KAWASAKI KISEN KAISHA LTD	935,700	9,899,873	13,611,482
KAYNES TECHNOLOGY INDIA LTD	39,497	1,355,515	1,825,190
KB FINANCIAL GROUP INC	694,007	31,939,837	39,578,792
KB FINANCIAL GROUP INC ADR	14,520	539,367	821,977
KBC ANCORA	59,180	2,678,493	2,759,047
KBC CORP LTD A	43,298	410,266	167,834
KBC GROUP NV	411,143	26,022,204	29,038,556
KCC CORP	9,098	1,974,871	2,039,037
KCE ELECTRONICS NVDR	68,700	80,837	78,628
KCE ELECTRONICS PCL FOREIGN	1,379,500	1,495,666	1,578,827
KDDI CORP	7,690,281	194,196,711	203,372,220
KE HOLDINGS INC ADR	1,040,263	22,936,712	14,719,754
KEC INTERNATIONAL LTD	172,369	1,057,185	1,833,308
KEDA INDUSTRIAL GROUP CO L A	71,600	118,923	82,674
KEDGE CONSTRUCTION CO LTD	26,000	82,167	74,855
KEE TAI PROPERTIES CO LTD	25,000	11,923	14,102
KEHUA DATA CO LTD A	60,400	256,712	174,809
KEI INDUSTRIES LTD	90,894	2,196,161	4,817,849
KEIHAN HOLDINGS CO LTD	464,900	12,609,447	8,317,702
KEIHANSHIN BUILDING CO LTD	49,400	389,038	514,396
KEIKYU CORP	1,046,900	11,207,084	7,650,323
KEIO CORP	550,526	28,622,593	12,775,790
KEISEI ELECTRIC RAILWAY CO	613,864	19,326,000	19,752,332
KEIYO BANK LTD/THE	177,600	789,947	969,370
KELINGTON GROUP BHD	185,400	100,712	134,408
KELSIAN GROUP LTD	342,219	1,317,806	1,177,039
KEMIRA OYJ	215,105	3,490,536	5,247,081
KENDA RUBBER INDUSTRIAL CO	1,400,961	1,649,791	1,455,312
KENON HOLDINGS LTD	36,073	871,282	899,718
KEPCO ENGINEERING + CONSTRUC	21,968	1,370,196	1,094,816
KEPCO PLANT SERVICE + ENGINE	39,807	1,719,016	1,097,499
KEPLER WEBER SA	16,600	31,892	28,631
KEPPEL INFRASTRUCTURE TRUST	6,187,899	2,333,920	2,145,961
KEPPEL LTD	6,405,909	24,261,584	30,582,080
KERING	92,255	34,602,511	33,470,649
KERJAYA PROSPEK GROUP BHD	122,000	46,467	46,809
KERRY LOGISTICS NETWORK LTD	464,042	718,389	446,980
KERRY PROPERTIES LTD	1,052,085	3,465,468	1,829,993
KERRY TJ LOGISTICS CO LTD	28,000	36,445	34,955

Security Name	Shares	Book Value	Market Value
KESKO OYJ B SHS	472,024	7,453,751	8,291,606
KEWPIE CORP	530,600	9,099,220	10,551,967
KEYENCE CORP	617,876	222,950,998	270,988,138
KEYERA CORP	402,200	10,068,222	11,137,052
KEYMED BIOSCIENCES INC	285,000	1,342,947	1,232,007
KGI SECURITIES THAILAND NVDR	217,600	26,320	25,379
KH NEOCHEM CO LTD	60,700	1,134,267	863,377
KIA CORP	521,531	26,835,959	48,989,743
KIATNAKIN PHATRA BAN FOREIGN	838,700	1,495,052	1,062,730
KIATNAKIN PHATRA BANK P NVDR	21,000	28,482	26,617
KIKKOMAN CORP	1,624,515	13,978,037	18,819,444
KIMBERLY CLARK DE MEXICO A	1,952,060	3,965,954	3,378,783
KINAXIS INC	118,900	12,691,227	13,708,239
KINDEN CORP	429,000	6,745,450	8,542,130
KINEA INDICE DE PRECOS FII	129,843	2,515,451	2,251,151
KINEA RENDA IMOBILIARIA	10,609	340,813	304,932
KINEA RENDA IMOBILIARIA FII	40,210	1,179,475	1,155,747
KINEA RENDIMENTOS IMOBILIARIOS	12,538	245,360	239,273
KING S TOWN BANK	1,912,000	2,675,707	3,589,275
KING S TOWN CONSTRUCTION CO	3,000	5,633	4,966
KING SLIDE WORKS CO LTD	104,000	2,027,195	3,975,251
KING YUAN ELECTRONICS CO LTD	1,915,000	3,146,033	7,024,492
KINGBOARD HOLDINGS LTD	1,654,500	4,436,582	3,895,013
KINGBOARD LAMINATES HLDG LTD	1,522,500	1,541,784	1,638,091
KINGDEE INTERNATIONAL SFTWR	6,937,000	8,844,738	6,504,100
KINGFISHER PLC	3,344,561	10,788,331	10,519,607
KINGSOFT CLOUD HOLDINGS LTD	2,450,520	3,813,133	430,004
KINGSOFT CORP LTD	1,621,645	4,801,281	4,683,832
KINIK COMPANY	193,000	1,083,641	1,951,328
KINKO OPTICAL CO LTD	253,000	243,426	244,878
KINNEVIK AB B	416,974	4,595,575	3,423,554
KINNEVIK AB RDS	403,132	880,598	873,627
KINPO ELECTRONICS INC	2,363,000	977,983	1,303,816
KINROSS GOLD CORP	2,456,115	11,913,258	20,444,449
KINSUS INTERCONNECT TECH	396,030	1,004,768	1,127,974
KINTETSU GROUP HOLDINGS CO L	863,417	34,619,390	18,797,006
KION GROUP AG	121,670	6,609,653	5,097,353
KIRIN HOLDINGS CO LTD	3,444,148	56,893,098	44,384,675
KIRLOSKAR OIL ENGINES LTD	127,497	1,481,391	2,130,242
KISSEI PHARMACEUTICAL CO LTD	58,900	1,286,805	1,193,674
KITZ CORP	136,500	948,728	964,820
KIWOOM SECURITIES CO LTD	34,604	2,583,629	3,165,021

Security Name	Shares	Book Value	Market Value
KIYO BANK LTD/THE	91,300	1,222,359	1,063,636
KLABIN SA UNIT	1,531,160	6,337,442	5,910,313
KMW CO LTD	48,401	2,197,968	464,495
KNORR BREMSE AG	119,230	10,564,382	9,111,214
KNR CONSTRUCTIONS LTD	201,776	705,203	843,768
KO JA CAYMAN CO LTD	4,000	6,195	6,350
KOA CORP	52,400	714,592	503,608
KOBAYASHI PHARMACEUTICAL CO	230,700	17,687,124	7,490,651
KOBE BUSSAN CO LTD	235,900	5,758,516	5,255,916
KOBE STEEL LTD	576,669	6,783,690	7,157,297
KOEI TECMO HOLDINGS CO LTD	243,340	2,191,981	2,101,202
KOH YOUNG TECHNOLOGY INC	93,119	1,018,293	855,086
KOHNAN SHOJI CO LTD	73,100	1,750,941	1,897,259
KOITO MANUFACTURING CO LTD	385,100	6,197,883	5,312,368
KOJAMO OYJ	274,791	2,787,222	2,831,692
KOKUYO CO LTD	173,800	2,776,982	2,913,965
KOLMAR KOREA CO LTD	26,921	1,097,587	1,392,506
KOLON INDUSTRIES INC	34,104	1,389,610	950,189
KOMATSU LTD	1,629,509	39,912,821	47,317,420
KOMEDA HOLDINGS CO LTD	64,900	1,090,075	1,096,599
KOMERI CO LTD	47,000	1,080,880	1,021,171
KONAMI GROUP CORP	162,700	7,786,916	11,712,460
KONE OYJ B	1,876,819	117,769,747	92,709,190
KONECRANES OYJ	144,184	5,745,422	8,182,368
KONGSBERG GRUPPEN ASA	154,362	6,938,407	12,612,835
KONICA MINOLTA INC	753,400	4,969,342	2,085,140
KONINKLIJKE AHOLD DELHAIZE N	4,609,925	116,826,813	136,313,619
KONINKLIJKE KPN NV	17,635,718	57,032,491	67,665,899
KONINKLIJKE PHILIPS NV	1,438,219	42,618,789	36,362,913
KOREA AEROSPACE INDUSTRIES	120,385	4,706,340	4,635,272
KOREA ELECTRIC POWER CORP	438,393	9,490,797	6,232,775
KOREA ELECTRIC TERMINAL CO	17,404	843,677	868,565
KOREA GAS CORPORATION	43,638	1,428,117	1,654,857
KOREA INVESTMENT HOLDINGS CO	74,454	3,688,297	3,786,289
KOREA ZINC CO LTD	17,437	5,804,836	6,523,850
KOREAN AIR LINES CO LTD	337,980	6,307,008	5,708,707
KOREAN REINSURANCE CO	218,790	1,235,397	1,268,408
KOSE CORP	54,550	4,717,226	3,470,847
KOSSAN RUBBER INDUSTRIES	3,459,500	1,649,567	1,723,241
KOTAK MAHINDRA BANK LTD	1,731,093	36,684,482	37,419,219
KOTOBUKI SPIRITS CO LTD	168,700	1,496,171	1,958,527
KPIT TECHNOLOGIES LTD	255,850	4,343,835	5,015,982

Security Name	Shares	Book Value	Market Value
KPJ HEALTHCARE BERHAD	4,171,200	1,237,385	1,706,505
KPR MILL LTD	120,098	1,013,756	1,270,517
KRAFTON INC	149,841	25,969,558	30,643,131
KRISHNA INSTITUTE OF MEDICAL	71,828	1,760,211	1,795,458
KRONES AG	24,941	2,905,246	3,132,830
KRUNG THAI BANK NVDR	25,929,890	12,864,691	12,082,597
KRUNG THAI BANK PUB CO FOREI	45,122,626	24,633,189	21,025,871
KRUNGTHAI CARD PCL FOREIGN	1,477,100	2,059,249	1,640,216
KRUNGTHAI CARD PCL NVDR	126,000	155,837	139,976
KSS LINE LTD	68,110	481,314	434,439
KT SKYLIFE CO LTD	90,491	600,055	341,190
KUAISHOU TECHNOLOGY	5,729,600	58,249,379	33,868,076
KUALA LUMPUR KEPONG BHD	1,784,680	8,309,531	7,807,784
KUANG CHI TECHNOLOGIES CO A	86,163	214,166	204,761
KUBOTA CORP	1,332,319	18,819,897	18,635,629
KUEHNE NAGEL INTL AG REG	230,775	38,133,752	66,361,295
KUM YANG CO LTD	45,704	4,169,248	2,855,469
KUMAGAI GUMI CO LTD	58,100	1,389,852	1,327,359
KUMBA IRON ORE LTD	117,936	3,150,906	2,839,830
KUMHO PETROCHEMICAL CO LTD	29,595	2,971,026	3,149,784
KUMHO TIRE CO INC	220,208	1,583,159	1,046,249
KUMIAI CHEMICAL INDUSTRY CO	167,741	1,025,091	839,438
KUNG LONG BATTERIES INDUSTRI	26,000	113,569	114,606
KUNLUN ENERGY CO LTD	8,082,000	7,965,884	8,385,660
KUNLUN TECH CO LTD A	49,680	232,083	219,384
KURA SUSHI INC	40,500	981,359	1,018,419
KURARAY CO LTD	1,542,300	16,187,345	17,732,711
KUREHA CORP	94,700	1,853,585	1,644,866
KURITA WATER INDUSTRIES LTD	191,000	6,546,593	8,096,789
KUSURI NO AOKI HOLDINGS CO L	78,800	1,387,048	1,489,198
KWEICHOW MOUTAI CO LTD A	186,695	46,451,048	37,523,628
KWONG FONG INDUSTRIES	40,000	17,542	14,796
KYB CORP	37,400	1,114,725	1,260,153
KYOCERA CORP	5,568,768	74,576,164	64,096,568
KYOKUTO BOEKI KAISHA LTD	47,500	479,639	531,518
KYORIN PHARMACEUTICAL CO LTD	67,300	995,442	712,078
KYORITSU MAINTENANCE CO LTD	92,300	1,738,184	1,721,383
KYOTO FINANCIAL GROUP INC	491,612	5,986,300	8,722,260
KYOWA KIRIN CO LTD	1,167,480	22,048,040	19,940,640
KYUDENKO CORP	81,300	2,635,838	2,988,494
KYUNG DONG NAVIEN CO LTD	12,887	470,342	477,470
KYUSHU ELECTRIC POWER CO INC	2,159,200	17,133,100	22,241,666

Security Name	Shares	Book Value	Market Value
KYUSHU FINANCIAL GROUP INC	721,400	3,596,337	4,229,923
KYUSHU RAILWAY COMPANY	616,300	14,450,287	13,352,017
L OCCITANE INTERNATIONAL SA	916,250	2,909,059	3,896,444
L OREAL	424,926	127,923,426	186,749,320
L+F CO LTD	31,275	4,957,183	3,074,124
L+K ENGINEERING CO LTD	340,000	2,264,885	2,520,537
L+T FINANCE LTD	1,429,898	2,226,037	3,107,016
L+T TECHNOLOGY SERVICES LTD	47,024	2,722,485	2,768,356
LA COMER SAB DE CV	761,037	1,182,060	1,484,173
LA FRANCAISE DES JEUX SAEM	176,451	6,254,485	6,014,036
LABORATORIOS FARMACEUTICOS R	41,333	3,202,489	3,878,382
LAGENDA PROPERTIES BHD	355,200	109,087	91,106
LAGERCRANTZ GROUP AB B SHS	324,854	3,542,112	5,282,231
LAKSHMI MACHINE WORKS LTD	8,626	1,131,109	1,760,895
LANCASHIRE HOLDINGS LTD	436,823	3,707,573	3,390,464
LAND + HOUSES PUB NVDR	1,870,800	345,697	300,809
LAND + HOUSES PUB CO FOR REG	13,156,300	3,536,945	2,115,190
LANDIS GYR GROUP AG	38,971	3,002,744	3,148,575
LANXESS AG	145,403	4,146,785	3,581,118
LAO FENG XIANG CO LTD B	664,834	2,490,212	2,441,935
LAOBAIXING PHARMACY CHAIN A	26,273	93,483	66,072
LARGAN PRECISION CO LTD	492,882	38,076,040	41,704,640
LARSEN + TOUBRO GDR REG S	141,906	5,823,995	6,045,196
LARSEN + TOUBRO LTD	1,958,931	65,275,091	83,359,841
LASERTEC CORP	406,600	80,396,123	91,223,562
LAURUS LABS LTD	575,256	4,349,505	2,928,804
LB GROUP CO LTD A	119,162	334,590	303,095
LBS BINA GROUP BHD	1,741,200	257,017	265,748
LEALEA ENTERPRISE	379,000	112,203	113,555
LEE + MAN PAPER MANUFACTURIN	3,418,000	1,133,856	1,011,294
LEEJAM SPORTS CO JSC	75,392	4,372,511	4,553,744
LEENO INDUSTRIAL INC	15,717	1,416,284	2,683,267
LEG IMMOBILIEN SE	121,689	12,010,287	9,945,854
LEGAL + GENERAL GROUP PLC	10,048,416	28,525,453	28,834,827
LEGEND HOLDINGS CORP H	1,093,560	1,510,793	823,597
LEGRAND SA	468,585	35,043,231	46,528,750
LELON ELECTRONICS CORP	131,000	306,042	349,290
LEMON TREE HOTELS LTD	947,849	1,163,223	1,638,679
LENDLEASE GROUP	1,122,850	8,830,802	4,056,939
LENOVO GROUP LTD	15,334,000	14,508,305	21,644,141
LENS TECHNOLOGY CO LTD A	228,073	441,081	570,127
LEONARDO SPA	871,350	13,355,635	20,246,694

Security Name	Shares	Book Value	Market Value
LEONG HUP INTERNATIONAL BHD	2,361,100	297,246	310,309
LEOPALACE21 CORP	412,700	1,105,375	1,318,719
LEPU MEDICAL TECHNOLOGY A	79,488	188,767	161,574
LEROY SEAFOOD GROUP ASA	509,401	2,199,853	2,069,701
LET S GOWEX S.A	86,288	0	0
LEVIMA ADVANCED MATERIALS A	26,700	84,246	50,139
LEYARD OPTOELECTRONIC CO L A	142,000	105,628	87,525
LG CHEM LTD	78,400	22,941,620	19,678,487
LG CHEM LTD PREFERENCE	13,280	2,258,216	2,325,078
LG CORP	147,256	9,272,532	8,622,481
LG DISPLAY CO LTD	498,342	6,886,144	4,152,548
LG ELECTRONICS INC	205,365	15,270,390	16,544,036
LG ELECTRONICS PREF	43,579	1,173,536	1,541,578
LG ENERGY SOLUTION	50,181	18,395,695	11,902,726
LG H+H	15,952	8,536,953	4,004,003
LG H+H PRF	250	61,548	27,697
LG INNOTEK CO LTD	25,942	4,278,135	5,126,194
LG UPLUS CORP	903,140	7,660,737	6,443,034
LI AUTO INC CLASS A	1,845,800	25,211,406	16,620,146
LI NING CO LTD	3,448,840	14,021,451	7,465,738
LI PENG ENTERPRISE CO LTD	894,000	263,642	260,416
LIAONING PORT CO LTD A	546,200	112,782	92,020
LIBERTY GLOBAL LTD A	539,783	12,784,371	9,408,418
LIBERTY GLOBAL LTD C	1,170,212	30,045,031	20,888,284
LIC HOUSING FINANCE LTD	767,985	5,544,880	7,338,557
LIDA HOLDINGS LTD	43,000	39,954	37,842
LIEN HWA INDUSTRIAL HOLDINGS	1,853,798	2,393,375	3,902,810
LIFCO AB B SHS	411,778	7,744,964	11,314,963
LIFE CORP	80,800	1,725,262	1,979,065
LIFE HEALTHCARE GROUP HOLDIN	2,343,691	1,991,075	1,649,642
LIFESTYLE COMMUNITIES LTD	195,821	1,641,988	1,625,590
LIFETECH SCIENTIFIC CORP	3,222,000	766,230	573,641
LIG NEX1 CO LTD	19,697	1,615,000	3,148,093
LIGACHEM BIOSCIENCES INC	29,513	1,214,054	1,526,578
LINDAB INTERNATIONAL AB	129,441	2,038,332	2,772,116
LINDE INDIA LTD	32,734	1,996,773	3,257,910
LINGSEN PRECISION INDUSTRIES	163,000	110,094	118,828
LINGYI ITECH GUANGDONG CO A	559,113	404,107	545,263
LINKLOGIS INC CLASS B	1,577,500	754,221	438,453
LINTEC CORP	79,000	1,399,622	1,677,156
LION CORP	1,176,401	18,520,942	9,170,750
LIONTOWN RESOURCES LTD	2,518,407	4,343,843	1,522,137

Security Name	Shares	Book Value	Market Value
LITE ON TECHNOLOGY CORP	3,155,275	6,678,614	10,309,713
LIVANOVA PLC	104,570	7,294,841	5,732,529
LIVZON PHARMACEUTICAL GROU A	214,700	1,122,965	1,094,255
LIVZON PHARMACEUTICAL GROU H	300,689	932,239	989,794
LIXIL CORP	435,500	7,052,551	4,584,874
LIZHONG SITONG LIGHT ALLOY A	60,000	211,331	152,777
LLOYDS BANKING GROUP PLC	122,558,376	98,938,286	84,813,572
LLOYDS METALS + ENERGY LTD	164,188	1,186,540	1,441,688
LOBLAW COMPANIES LTD	759,348	48,119,040	88,068,497
LOCALIZA RENT A CAR	1,068,004	10,258,007	8,076,181
LOCALIZA RENT A CAR SA	10,016	0	16,229
LOGITECH INTERNATIONAL REG	798,522	65,363,749	77,241,252
LOJAS QUERO QUERO S/A	51,100	46,430	34,223
LOJAS RENNER S.A.	1,904,873	11,407,024	4,279,996
LONDON STOCK EXCHANGE GROUP	829,740	72,368,939	98,595,828
LONG BON INTERNATIONAL CO LT	446,000	249,327	330,635
LONG CHEN PAPER + PACKAGING	1,592,717	807,470	679,966
LONGFOR GROUP HOLDINGS LTD	3,586,675	10,041,271	4,924,773
LONGI GREEN ENERGY TECHNOL A	369,735	1,253,698	710,021
LONGSHINE TECHNOLOGY GROUP A	489,100	742,237	570,104
LONGWELL CO	217,000	533,121	613,378
LONKING HOLDINGS LTD	3,960,000	901,892	740,533
LONZA GROUP AG REG	91,510	27,090,128	49,940,488
LOOMIS AB	126,438	3,144,822	3,295,210
LOTES CO LTD	154,624	4,399,318	7,769,023
LOTTE CHEMICAL CORP	22,081	3,386,501	1,839,951
LOTTE CORP	109,351	2,905,627	2,001,951
LOTTE ENERGY MATERIALS CORP	26,836	1,673,068	1,029,391
LOTTE FINE CHEMICAL CO LTD	24,729	1,017,504	799,472
LOTTE SHOPPING CO	19,560	2,314,196	902,334
LOTTERY CORP LTD/THE	3,629,784	10,423,721	12,290,471
LOTUS BAKERIES	719	5,412,460	7,420,787
LOTUS PHARMACEUTICAL CO LTD	192,000	1,328,862	1,831,728
LOVISA HOLDINGS LTD	99,167	1,107,861	2,176,941
LPI CAPITAL BERHAD	39,700	101,395	104,857
LS CORP	56,333	4,628,651	5,889,130
LS ELECTRIC CO LTD	57,638	5,479,133	9,233,052
LSR GROUP PJSC	67,269	0	0
LTIMINDTREE LTD	139,555	6,481,723	9,011,961
LUFAX HOLDING LTD ADR	244,739	7,796,068	580,055
LUK FOOK HOLDINGS INTL LTD	608,000	1,677,559	1,294,318
LUKOIL PJSC	1,021,438	0	0

Security Name	Shares	Book Value	Market Value
LUKOIL PJSC SPON ADR	32,282	0	0
LULULEMON ATHLETICA INC	221,646	48,632,343	66,205,680
LUMAX INTERNATIONAL CORP LTD	3,000	10,198	11,606
LUMENA NEWMAT	131,850	0	0
LUMINE GROUP INC	469,400	6,438,289	12,668,500
LUNDBERGS AB B SHS	127,503	5,631,493	6,308,821
LUNDIN MINING CORP	1,144,000	8,137,075	12,732,970
LUNIT INC	35,940	2,303,346	1,220,629
LUOYANG XINQIANGLIAN SLEWI A	11,740	44,156	24,153
LUPIN LTD	548,104	8,593,209	10,657,104
LUXI CHEMICAL GROUP CO LT A	97,187	160,477	154,284
LUXSHARE PRECISION INDUSTR A	296,351	1,346,035	1,595,645
LUYE PHARMA GROUP LTD	3,005,000	1,672,687	1,039,216
LUZHOU LAOJIAO CO LTD A	61,194	1,688,492	1,202,717
LVGEM CHINA REAL ESTATE INVE	1,592,000	384,040	128,464
LVMH MOET HENNESSY LOUIS VUI	439,873	211,619,353	336,422,997
LWSA SA	485,500	549,221	354,002
LX INTERNATIONAL CORP	48,092	1,190,024	1,065,611
LX SEMICON CO LTD	18,953	903,985	1,119,424
LY CORP	11,954,201	34,989,990	28,900,838
LYNAS RARE EARTHS LTD	1,654,369	10,365,444	6,552,053
M DIAS BRANCO SA	209,900	1,565,659	1,108,372
M VIDEO PJSC	91,821	0	0
M+A RESEARCH INSTITUTE HOLDI	38,100	1,363,269	950,961
M+G PLC	3,834,177	9,124,337	9,888,309
M3 INC	720,300	12,049,398	6,866,738
M31 TECHNOLOGY CORP	37,200	881,494	1,301,481
MAANSHAN IRON + STEEL A	775,700	268,239	214,621
MAANSHAN IRON + STEEL H	1,642,000	575,416	237,655
MABUCHI MOTOR CO LTD	164,000	2,586,265	2,434,106
MACAUTO INDUSTRIAL CO LTD	9,000	19,595	19,725
MACNICA HOLDINGS INC	87,100	3,752,629	3,654,905
MACQUARIE GROUP LTD	618,599	59,321,794	84,564,868
MACQUARIE TECHNOLOGY GROUP L	23,457	1,099,835	1,481,512
MACRONIX INTERNATIONAL CO	2,798,830	3,158,744	2,247,416
MACROTECH DEVELOPERS LTD	399,209	4,021,583	7,198,217
MAEDA KOSEN CO LTD	68,600	623,653	721,144
MAGAZINE LUIZA SA	124,012	371,705	269,045
MAGELLAN FINANCIAL GROUP LTD	234,982	4,401,197	1,321,395
MAGNA INTERNATIONAL INC	475,172	19,883,851	19,911,924
MAGNIT PJSC	99,452	0	0
MAGNITOGORSK IRON + STEEL WO	4,440,489	0	0

Security Name	Shares	Book Value	Market Value
MAH SING GROUP BHD	340,000	91,637	124,685
MAHANAGAR GAS LTD	89,291	1,260,811	1,710,067
MAHINDRA + MAHINDRA FIN SECS	835,993	2,366,515	3,013,688
MAHINDRA + MAHINDRA LTD	1,474,159	23,362,666	50,677,834
MAHLE METAL LEVE SA	22,400	139,541	130,421
MAINFREIGHT LTD	133,539	7,234,042	5,503,188
MAJESTIC CAPITAL LTD	3,810	0	0
MAKALOT INDUSTRIAL CO LTD	672,802	6,601,904	8,731,096
MAKEMYTRIP LTD	6,302	508,494	529,998
MAKINO MILLING MACHINE CO	37,600	1,359,989	1,577,772
MAKITA CORP	425,100	11,500,540	11,553,801
MALAKOFF CORP BHD	741,200	113,767	120,195
MALAYAN BANKING BHD	37,901,206	79,024,540	80,020,352
MALAYAN CEMENT BHD	97,600	102,688	103,031
MALAYAN FLOUR MILLS BHD	61,000	10,712	11,056
MALAYSIA AIRPORTS HLDGS BHD	4,820,074	8,939,064	10,115,259
MALAYSIA MARINE AND HEAVY EN	17,700	1,745	1,688
MALAYSIAN PACIFIC INDUSTRIES	211,800	1,762,296	1,769,834
MAN GROUP PLC/JERSEY	2,469,682	6,002,595	7,561,334
MAN WAH HOLDINGS LTD	2,481,200	3,125,970	1,703,441
MANAPPURAM FINANCE LTD	1,776,541	3,781,085	4,429,305
MANDATUM OYJ	763,772	3,349,568	3,420,000
MANDOM CORP	60,600	852,690	455,462
MANGALORE REFINERY + PETRO	300,887	778,294	773,373
MANGO EXCELLENT MEDIA CO L A	77,911	301,107	223,040
MANI INC	103,700	1,896,274	1,279,653
MANKIND PHARMA LTD	183,725	4,859,353	4,691,199
MANULIFE FINANCIAL CORP	3,210,782	69,976,388	85,481,635
MAOYAN ENTERTAINMENT	661,600	881,922	682,158
MAP AKTIF ADIPERKASA PT	13,123,900	811,000	625,146
MAPELEY LTD	30,416	0	0
MAPFRE SA	1,939,136	4,786,635	4,476,660
MARCOPOLO SA PREF	1,499,140	1,813,880	1,713,874
MARFRIG GLOBAL FOODS SA	1,073,400	2,086,979	2,388,647
MARICO LTD	855,631	5,120,409	6,290,747
MARIELLA BURANI SPA	28,240	0	0
MARKETECH INTERNATIONAL CORP	55,000	261,066	287,363
MARKS + SPENCER GROUP PLC	3,589,651	11,432,155	13,000,888
MARSHALLS PLC	422,798	2,436,398	1,563,395
MARUBENI CORP	3,771,812	41,814,773	69,768,908
MARUHA NICHIRO CORP	65,400	1,431,524	1,283,538
MARUI GROUP CO LTD	535,367	8,518,243	7,551,584

Security Name	Shares	Book Value	Market Value
MARUICHI STEEL TUBE LTD	113,000	2,831,424	2,620,934
MARUTI SUZUKI INDIA LTD	202,586	22,331,126	29,236,026
MARUWA CO LTD	13,400	2,789,004	3,202,972
MASRAF AL RAYAN	9,825,844	9,531,117	6,295,988
MASTEK LTD	26,973	962,468	881,790
MATAHARI DEPARTMENT STORE TB	489,400	47,179	42,440
MATRIX CONCEPTS HOLDINGS BHD	1,237,500	471,478	466,932
MATRIX IT LTD	57,399	964,428	1,039,130
MATSUI SECURITIES CO LTD	153,800	966,581	803,139
MATSUKIYOCOCOKARA + CO	1,907,910	25,864,804	27,398,185
MAX CO LTD	54,500	813,776	1,302,703
MAX FINANCIAL SERVICES LTD	471,162	6,031,337	5,490,596
MAX HEALTHCARE INSTITUTE LTD	1,150,591	7,554,010	12,979,425
MAXELL LTD	65,900	842,357	730,857
MAXIS BHD	4,703,000	4,947,743	3,519,204
MAXSCEND MICROELECTRONICS A	21,244	285,976	226,208
MAYORA INDAH PT	5,470,600	932,196	785,245
MAYTRONICS LTD	76,475	809,448	284,609
MAZAGON DOCK SHIPBUILDERS LT	46,065	1,281,822	2,365,171
MAZDA MOTOR CORP	1,705,400	15,676,830	16,496,361
MBM RESOURCES BERHAD	9,600	9,791	10,765
MC GROUP PCL NVDR	222,800	73,949	64,355
MCDONALD S HOLDINGS CO JAPAN	369,100	14,914,587	14,547,395
MCJ CO LTD	104,800	740,643	984,414
MCMILLAN SHAKESPEARE LTD	103,872	1,045,897	1,215,388
MEBUKI FINANCIAL GROUP INC	5,082,400	13,635,928	19,791,218
MECHEMA CHEMICALS INTL CORP	15,000	34,386	36,620
MEDCO ENERGI INTERNASIONAL T	14,750,100	1,113,489	1,202,528
MEDIATEK INC	7,348,490	197,323,286	317,121,523
MEDIBANK PRIVATE LTD	10,842,329	23,370,288	27,009,132
MEDIGEN BIOTECHNOLOGY CORP	4,000	5,366	5,629
MEDIGEN VACCINE BIOLOGICS	332,418	881,524	563,569
MEDIOBANCA SPA	1,792,615	19,098,858	26,302,132
MEDIPAL HOLDINGS CORP	1,109,966	21,662,748	16,891,687
MEDITERRANEAN + GULF INSURAN	10,524	80,751	77,985
MEDLEY INC	39,800	1,218,057	890,713
MEDLIVE TECHNOLOGY CO LTD	266,500	340,280	254,642
MEDPLUS HEALTH SERVICES LTD	101,805	904,499	833,186
MEDTRONIC PLC	3,742,903	323,653,403	294,603,950
MEDY TOX INC	8,955	841,782	985,607
MEG ENERGY CORP	494,300	7,798,589	10,573,446
MEGA FINANCIAL HOLDING CO LT	53,003,409	50,531,189	66,006,126

Security Name	Shares	Book Value	Market Value
MEGA FIRST CORP BHD	142,000	118,822	141,774
MEGA OR HOLDINGS LTD	31,504	820,202	753,982
MEGACABLE HOLDINGS CPO	563,130	1,909,738	1,416,031
MEGACHIPS CORP	26,000	543,728	659,456
MEGAPORT LTD	271,743	2,176,862	2,036,246
MEGASTUDYEDU CO LTD	30,490	1,398,222	1,247,066
MEGMILK SNOW BRAND CO LTD	70,600	1,317,398	1,141,562
MEIDENSHA CORP	110,300	2,077,760	2,502,779
MEIHUA HOLDINGS GROUP CO A	889,405	1,311,462	1,220,658
MEIJI HOLDINGS CO LTD	1,198,014	38,307,532	25,835,575
MEIKO ELECTRONICS CO LTD	32,200	1,008,039	1,435,248
MEINIAN ONEHEALTH HEALTHCA A	149,259	101,576	77,280
MEITEC GROUP HOLDINGS INC	135,900	2,036,205	2,752,484
MEITU INC	4,852,000	1,446,845	1,640,690
MEITUAN CLASS B	9,204,465	148,629,446	130,980,924
MELCO INTERNATIONAL DEVELOP.	1,316,000	1,667,984	884,972
MELEXIS NV	37,974	2,271,422	3,272,243
MELISRON	43,023	2,552,227	2,845,968
MELROSE INDUSTRIES PLC	2,311,389	13,893,344	16,172,919
MENICON CO LTD	87,000	2,778,003	714,456
MERAFE RESOURCES LTD	8,788	726	712
MERCADOLIBRE INC	123,457	114,171,879	202,889,245
MERCARI INC	170,200	2,822,461	2,113,485
MERCEDES BENZ GROUP AG	1,699,611	108,739,001	117,619,364
MERCK KGAA	287,892	39,258,624	47,747,863
MERCURIES + ASSOCIATES HOLDI	137,000	70,621	70,102
MERCURY NZ LTD	1,145,207	3,621,547	4,581,266
MERDEKA COPPER GOLD TBK PT	18,011,000	4,199,386	2,617,825
MERIDA INDUSTRY CO LTD	397,742	2,527,432	2,654,593
MERIDIAN ENERGY LTD	2,125,527	6,146,908	8,146,744
MERITZ FINANCIAL GROUP INC	174,342	6,639,531	10,018,521
MERLIN PROPERTY GROUP LIMITED	3	72,035	0
MERRY ELECTRONICS CO LTD	536,406	2,057,165	2,281,774
MESAIEED PETROCHEMICAL HOLDI	20,091,463	11,253,421	9,082,820
METAIR INVESTMENTS LTD	7,228	4,503	4,354
METALLURGICAL CORP OF CHIN A	6,421,561	3,265,525	2,726,651
METALLURGICAL CORP OF CHIN H	4,752,425	1,168,719	973,950
METALURGICA GERDAU SA PREF	1,911,200	4,171,715	3,664,525
METCASH LTD	1,686,949	4,389,217	3,988,299
METRO INC/CN	1,064,578	41,247,709	58,964,714
METRODATA ELECTRONIC PT	424,200	14,691	14,896
METROPOLIS HEALTHCARE LTD	36,773	875,182	872,303

Security Name	Shares	Book Value	Market Value
METSA BOARD OYJ B	249,656	1,479,446	1,961,284
METSO CORP	1,056,854	8,134,100	11,195,453
MEZZION PHARMA CO LTD	26,961	958,869	726,664
MGM CHINA HOLDINGS LTD	1,467,600	2,101,649	2,285,799
MH DEVELOPMENT NPV	734,000	0	0
MI TECHNOVATION BHD	161,800	86,071	88,831
MICHELIN (CGDE)	1,245,525	36,288,165	48,203,290
MICRO STAR INTERNATIONAL CO	1,711,000	8,872,671	9,387,952
MICROBIO CO LTD	793,701	798,078	1,014,133
MICRONICS JAPAN CO LTD	58,500	1,152,101	2,432,958
MICROPORT CARDIOFLOW MEDTECH	1,957,000	635,185	208,049
MICROPORT SCIENTIFIC CORP	1,269,400	2,388,634	856,849
MIDAS HOLDINGS LTD	2,510,900	0	2
MIDDLE EAST HEALTHCARE CO	63,602	1,100,050	1,464,765
MIDEA REAL ESTATE HOLDING LT	344,000	624,480	293,010
MILBON CO LTD	32,900	1,030,432	680,050
MILKYWAY INTELLIGENT SUPP A	16,267	247,389	119,248
MIN AIK TECHNOLOGY CO LTD	562,000	572,269	579,471
MINEBEA MITSUMI INC	799,474	12,596,053	16,376,166
MINERAL RESOURCES LTD	219,349	5,628,550	7,898,862
MINERVA SA	393,500	894,021	473,240
MING YANG SMART ENERGY GRO A	90,200	171,628	116,634
MING YUAN CLOUD GROUP HOLDIN	1,682,000	527,836	437,339
MINISO GROUP HOLDING LTD	679,420	2,796,103	3,258,997
MINOR INTERNATIONAL PCL FOR	5,776,188	5,895,140	4,722,001
MINOR INTERNATIONAL PCL NVDR	765,700	661,589	626,052
MINTH GROUP LTD	1,076,000	2,725,932	1,673,110
MIPS AB	180,034	7,556,584	7,055,025
MIRAE ASSET SECURITIES 2P	33,878	97,663	87,987
MIRAE ASSET SECURITIES CO LT	812,988	5,447,701	4,323,113
MIRAIT ONE CORP	146,800	1,856,974	1,910,525
MISC BHD	8,710,900	15,219,330	15,732,245
MISUMI GROUP INC	371,500	6,677,778	6,352,183
MITAC HOLDINGS CORP	2,144,471	2,381,136	2,928,353
MITANI SEKISAN CO LTD	15,800	809,600	594,251
MITIE GROUP PLC	2,478,842	3,335,489	3,641,255
MITRA ADIPERKASA TBK PT	11,639,600	929,201	1,048,463
MITRA KELUARGA KARYASEHAT TB	9,229,200	1,589,350	1,702,414
MITSUBISHI CHEMICAL GROUP CO	3,758,677	23,589,693	20,868,298
MITSUBISHI CORP	14,480,361	168,189,466	283,377,946
MITSUBISHI ELECTRIC CORP	3,618,775	47,069,342	57,759,755
MITSUBISHI ESTATE CO LTD	2,500,093	42,941,041	39,165,948

Security Name	Shares	Book Value	Market Value
MITSUBISHI GAS CHEMICAL CO	631,900	11,113,035	12,051,904
MITSUBISHI HC CAPITAL INC	3,438,457	21,555,511	22,700,742
MITSUBISHI HEAVY INDUSTRIES	5,142,170	28,157,646	55,079,357
MITSUBISHI LOGISNEXT CO LTD	158,500	1,484,595	1,577,512
MITSUBISHI LOGISTICS CORP	108,100	2,977,011	3,548,232
MITSUBISHI MATERIALS CORP	216,500	5,482,877	3,971,724
MITSUBISHI MOTORS CORP	912,200	6,047,598	2,513,289
MITSUBISHI PENCIL CO LTD	74,700	981,673	1,165,599
MITSUBISHI UFJ FINANCIAL GRO	19,673,452	144,970,137	211,460,778
MITSUBOSHI BELTING LTD	36,300	1,062,135	1,021,121
MITSUI + CO LTD	5,004,746	68,834,634	113,591,907
MITSUI CHEMICALS INC	288,707	6,891,057	7,968,799
MITSUI E+S CO LTD	170,600	1,938,384	1,544,160
MITSUI FUDOSAN CO LTD	5,953,549	45,617,784	54,350,284
MITSUI HIGH TEC INC	37,700	2,667,317	1,472,987
MITSUI MINING + SMELTING CO	107,300	3,633,572	3,427,959
MITSUI OSK LINES LTD	3,570,605	95,254,760	106,945,014
MITSUI SOKO HOLDINGS CO LTD	35,400	851,273	1,050,825
MITSUUROKO HOLDINGS CO LTD	65,900	597,656	722,262
MIURA CO LTD	551,300	20,913,289	11,162,403
MIVNE REAL ESTATE KD LTD	1,099,966	2,411,595	2,575,308
MIXI INC	72,200	1,632,545	1,359,980
MIZRAHI TEFAHOT BANK LTD	241,829	5,956,728	8,191,065
MIZUHO FINANCIAL GROUP INC	12,304,106	203,075,240	256,851,846
MIZUHO LEASING CO LTD	372,600	1,955,007	2,608,174
MIZUNO CORP	31,400	1,116,509	1,545,992
MLS CO LTD A	2,476,500	3,113,433	2,734,010
MMC NORILSK NICKEL PJSC	13,935,400	14,693	0
MMC NORILSK NICKEL PJSC ADR	5	0	0
MMG LTD	5,874,400	1,777,681	1,697,358
MOBILE TELECOMMUNICATIONS CO	682,372	2,257,310	2,131,730
MOBILE TELESYSTEMS PUBLIC JO	897,563	0	1
MOBIMO HOLDING AG REG	12,353	2,931,456	3,498,602
MOBVISTA INC	1,008,000	704,340	325,384
MOCHIDA PHARMACEUTICAL CO	38,700	1,121,341	749,417
MOMENTUM METROPOLITAN HOLDIN	2,345,511	2,512,570	2,941,532
MOMO.COM INC	104,844	1,641,065	1,388,099
MONADELPHOUS GROUP LTD	177,116	1,813,294	1,518,815
MONCLER SPA	369,728	16,880,645	22,610,756
MONDAY.COM LTD	80,148	16,916,773	19,296,433
MONDI PLC	800,085	16,763,637	15,357,951
MONEX GROUP INC	317,200	1,174,461	1,433,587

Security Name	Shares	Book Value	Market Value
MONEY FORWARD INC	73,300	2,962,084	2,458,379
MONOGATARI CORP	48,000	890,158	1,013,057
MONOTARO CO LTD	1,317,900	22,809,887	15,492,688
MONTAGE TECHNOLOGY CO LTD A	46,134	344,758	361,196
MONY GROUP PLC	993,227	3,040,662	2,790,053
MORINAGA + CO LTD	124,000	2,390,119	1,918,671
MORINAGA MILK INDUSTRY CO	137,100	2,669,656	2,873,089
MORITA HOLDINGS CORP	62,100	671,175	722,295
MORPHOSYS AG	1,276	92,161	92,448
MOS FOOD SERVICES INC	44,700	998,977	1,005,933
MOSCOW EXCHANGE MICEX RTS PJ	2,971,045	0	0
MOSEL VITELIC INC	2,000	2,089	2,001
MOTHERSON SUMI WIRING INDIA	2,466,213	1,942,502	2,227,322
MOTILAL OSWAL FINANCIAL SERV	348,623	2,035,003	2,569,289
MOTUS HOLDINGS LTD	251,901	984,056	1,274,767
MOUWASAT MEDICAL SERVICES CO	168,335	3,999,839	5,438,267
MOWI ASA	781,071	14,890,732	13,035,877
MPHASIS LTD	168,125	3,880,630	4,953,058
MPI CORP	193,000	2,214,685	3,153,060
MR DIY GROUP M BHD	5,946,500	2,828,761	2,445,447
MR PRICE GROUP LTD	691,424	7,171,054	7,797,613
MRF LTD	4,070	4,610,559	6,318,713
MRV ENGENHARIA	868,001	1,641,115	1,043,895
MS+AD INSURANCE GROUP HOLDIN	7,267,736	80,037,586	161,520,305
MTN GROUP LTD	2,858,711	19,717,172	13,297,859
MTR CORP	5,822,400	30,104,223	18,383,045
MTU AERO ENGINES AG	88,627	16,983,841	22,682,717
MUANGTHAI CAPITAL PCL FOREIG	1,038,600	1,598,760	1,231,122
MUANGTHAI CAPITAL PCL NVDR	22,700	29,392	26,908
MUENCHENER RUECKVERSICHERUNG	337,903	118,041,726	169,122,977
MUHIBBAH ENGINEERING (M) BHD	1,369,900	274,738	278,771
MULTI COMMODITY EXCH INDIA	37,243	1,533,327	1,752,520
MULTICHOICE GROUP LTD	464,586	3,200,150	2,712,345
MULTILASER INDUSTRIAL SA	68,600	28,136	24,330
MULTIPLAN EMPREENDIMENTOS	390,541	1,741,768	1,584,824
MULTIPLY GROUP	7,694,071	5,962,777	4,294,380
MUNTERS GROUP AB	225,342	4,367,308	4,251,417
MURATA MANUFACTURING CO LTD	7,961,127	163,879,098	164,409,200
MUSASHI SEIMITSU INDUSTRY CO	78,100	910,959	914,226
MUSASHINO BANK LTD/THE	52,200	917,000	1,062,757
MUTHOOT FINANCE LTD	171,510	2,293,963	3,694,029
MUYUAN FOODS CO LTD A	1,398,798	9,106,870	8,353,492

Security Name	Shares	Book Value	Market Value
MY EG SERVICES BHD	7,663,124	1,369,934	1,656,925
MYCRONIC AB	148,843	3,233,843	5,742,789
MYER HOLDINGS LTD	1,201,568	740,379	662,036
NABTESCO CORP	201,600	4,584,562	3,418,910
NACHI FUJIKOSHI CORP	28,000	1,022,661	610,967
NAGACORP LTD	2,315,285	2,654,225	1,135,851
NAGAILEBEN CO LTD	36,400	623,711	598,069
NAGASE + CO LTD	204,088	2,958,909	3,995,271
NAGAWA CO LTD	13,700	1,432,909	700,075
NAGOYA RAILROAD CO LTD	1,158,527	20,025,815	12,628,852
NAHDI MEDICAL CO	240,065	10,271,852	8,433,886
NAK SEALING TECHNOLOGIES COR	18,000	71,036	71,020
NAKANISHI INC	114,700	2,216,661	1,819,686
NAMCHOW HOLDINGS CO LTD	35,000	63,530	63,329
NAMURA SHIPBUILDING CO LTD	92,300	1,165,979	1,382,263
NAMYONG TERMINAL PCL NVDR	857,500	105,369	84,588
NAN KANG RUBBER TIRE CO LTD	1,007,000	1,485,924	1,617,210
NAN PAO RESINS CHEMICAL CO L	183,000	1,613,149	1,929,206
NAN YA PLASTICS CORP	24,195,513	58,987,558	36,768,916
NAN YA PRINTED CIRCUIT BOARD	290,000	2,635,206	1,662,685
NANJI E COMMERCE CO LTD A	71,041	30,930	25,300
NANJING HANRUI COBALT CO L A	17,843	70,341	64,644
NANJING IRON + STEEL CO A	382,500	233,400	260,909
NANJING KING FRIEND BIOCHE A	41,804	77,264	68,024
NANKAI ELECTRIC RAILWAY CO	564,700	11,822,073	9,376,563
NANOSONICS LTD	401,673	965,833	802,094
NANTEX INDUSTRY CO LTD	541,000	656,935	615,361
NANTO BANK LTD/THE	49,300	1,126,078	1,092,594
NANTONG JIANGHAI CAPACITOR A	85,400	241,033	154,989
NANYA TECHNOLOGY CORP	1,195,478	2,700,082	2,568,465
NARAYANA HRUDAYALAYA LTD	167,113	2,046,070	2,414,464
NARI TECHNOLOGY CO LTD A	2,158,332	7,186,855	7,378,862
NASPERS LTD N SHS	302,220	54,536,624	59,046,378
NATCO PHARMA LTD	134,949	1,348,240	1,888,382
NATIONAL AGRI	2,048,000	0	0
NATIONAL ALUMINIUM CO LTD	1,604,352	2,169,229	3,600,338
NATIONAL AUSTRALIA BANK LTD	5,342,321	111,893,909	129,264,554
NATIONAL BANK OF CANADA	624,020	35,611,059	49,485,624
NATIONAL CO FOR GLASS IN/THE	13,414	157,659	153,033
NATIONAL CO FOR LEARNING + E	2,637	107,536	112,323
NATIONAL GAS + INDUSTRIALIZA	59,342	1,101,733	1,415,692
NATIONAL GRID PLC	13,412,926	162,767,612	149,647,234

Security Name	Shares	Book Value	Market Value
NATIONAL INDUSTRIALIZATION C	368,912	1,355,221	1,122,981
NATIONAL MARINE DREDGING CO	518,313	4,123,041	3,400,871
NATIONAL MEDICAL CARE CO	34,698	1,250,257	2,008,851
NATURA +CO HOLDING SA	1,393,717	4,052,519	3,899,313
NATURGY ENERGY GROUP SA	244,936	6,270,877	5,292,235
NATWEST GROUP PLC	11,155,155	65,905,682	43,971,095
NAURA TECHNOLOGY GROUP CO A	28,800	1,182,660	1,261,890
NAVER CORP	507,059	72,135,509	61,480,727
NAVIN FLUORINE INTERNATIONAL	50,269	1,772,347	2,154,716
NAVINFO CO LTD A	91,070	115,100	77,588
NBCC INDIA LTD	943,774	1,376,988	1,776,463
NCC AB B SHS	158,265	2,109,058	2,054,870
NCC LTD	748,800	1,240,864	2,841,875
NCSOFT CORP	30,975	7,626,851	4,048,249
NEC CORP	1,262,288	49,724,872	103,935,127
NEC NETWORKS + SYSTEM INTEGR	111,000	1,920,629	1,685,782
NEDBANK GROUP LTD	1,029,754	13,916,384	14,460,011
NEL ASA	2,753,426	2,900,003	1,448,669
NEMAK SAB DE CV	4,385,603	960,403	697,936
NEMETSCHEK SE	224,414	18,690,814	22,091,394
NEOEN SA	110,703	3,408,556	4,468,325
NEOENERGIA SA	416,700	1,833,597	1,393,143
NEPI ROCKCASTLE N.V.	912,514	6,638,935	6,565,225
NESTE OYJ	705,036	17,673,785	12,562,307
NESTLE (MALAYSIA) BERHAD	96,000	2,970,781	2,472,533
NESTLE INDIA LTD	660,944	15,844,285	20,225,217
NESTLE SA REG	8,690,921	796,427,200	887,081,320
NET ONE SYSTEMS CO LTD	128,700	3,079,044	2,358,635
NETCARE LTD	2,365,030	1,591,885	1,650,084
NETCOMPANY GROUP AS	55,560	2,355,973	2,385,867
NETDRAGON WEBSOFT HOLDINGS L	432,000	874,827	652,950
NETEASE INC	4,630,300	80,465,323	88,428,002
NETEASE INC ADR	21,439	1,951,257	2,049,140
NETLINK NBN MANAGEMENT PTE L	4,934,300	3,438,832	3,021,954
NETMARBLE CORP	28,554	2,373,009	1,113,949
NETWEALTH GROUP LTD	171,373	1,653,646	2,537,408
NETWORK INTERNATIONAL HOLDIN	2,230,989	12,078,091	11,026,951
NEULAND LABORATORIES LTD	12,475	909,164	1,119,763
NEUREN PHARMACEUTICALS LTD	220,248	2,252,333	3,128,662
NEW CHINA LIFE INSURANCE C A	107,407	545,608	441,818
NEW CHINA LIFE INSURANCE C H	1,403,733	4,328,907	2,679,185
NEW HOPE CORP LTD	897,805	3,260,849	2,926,053

Security Name	Shares	Book Value	Market Value
NEW HOPE LIUHE CO LTD A	167,278	242,081	209,438
NEW HORIZON HEALTH LTD	579,500	1,433,042	7
NEW INDIA ASSURANCE CO LTD/T	334,470	942,397	950,377
NEW ORIENTAL EDUCATION + TEC	2,762,300	23,825,927	21,122,247
NEW WORLD DEVELOPMENT	2,624,198	9,614,964	2,457,211
NEWGEN SOFTWARE TECHNOLOGIES	90,649	862,496	1,056,378
NEXANS SA	127,254	11,472,549	14,034,154
NEXI SPA	1,386,708	15,325,914	8,462,522
NEXON CO LTD	575,275	7,809,537	10,639,344
NEXT PLC	222,631	16,848,239	25,431,139
NEXTAGE CO LTD	64,100	1,009,397	957,556
NEXTDC LTD	2,907,652	24,953,786	34,235,268
NGERN TID LOR PCL FOREIGN	1,908,871	1,552,685	962,303
NGK INSULATORS LTD	434,600	6,578,840	5,565,581
NH FOODS LTD	515,900	15,992,712	15,426,327
NH INVESTMENT + SECURITIES C	305,564	3,043,292	2,817,103
NHK SPRING CO LTD	299,700	2,592,356	2,987,499
NHN CORP	24,322	454,267	366,643
NHPC LTD	5,002,604	3,602,679	6,041,632
NIB HOLDINGS LTD	897,929	3,645,720	4,407,728
NIBE INDUSTRIER AB B SHS	2,428,316	12,972,622	10,304,768
NICE INFORMATION SERVICE CO	58,178	622,885	479,278
NICE LTD	114,488	16,254,758	18,723,736
NICHIAS CORP	103,500	2,012,005	3,036,933
NICHICON CORP	109,200	1,030,397	814,623
NICHIDENBO CORP	119,000	244,780	232,927
NICHIHA CORP	44,300	886,231	943,229
NICHIREI CORP	509,671	9,473,591	11,216,184
NICKEL INDUSTRIES LTD	3,208,478	1,896,710	1,714,230
NIDEC CORP	1,032,592	50,489,293	46,122,082
NIEN HSING TEXTILE CO LTD	74,000	46,954	46,761
NIEN MADE ENTERPRISE CO LTD	196,000	2,281,885	2,356,241
NIFCO INC	138,300	3,114,599	3,298,888
NIHON KOHDEN CORP	544,270	7,258,988	7,863,283
NIHON M+A CENTER HOLDINGS IN	3,238,200	22,313,332	16,736,549
NIHON PARKERIZING CO LTD	147,600	1,342,913	1,199,268
NIHON UNISYS LTD	317,600	7,663,374	8,801,820
NIKKISO CO LTD	97,500	831,091	698,254
NIKKON HOLDINGS CO LTD	99,400	1,808,773	2,248,648
NIKON CORP	491,400	7,381,709	4,967,155
NINE DRAGONS PAPER HOLDINGS	2,909,000	2,150,841	1,210,935
NINE ENTERTAINMENT CO HOLDIN	2,307,791	3,167,185	2,157,770

Security Name	Shares	Book Value	Market Value
NINESTAR CORP A	56,600	268,786	204,823
NINETY ONE LTD	58,786	126,319	122,337
NINGBO DEYE TECHNOLOGY CO A	23,324	260,529	237,494
NINGBO JOYSON ELECTRONIC A	55,397	130,431	112,450
NINGBO ORIENT WIRES + CABL A	147,700	867,784	987,452
NINGBO RONBAY NEW ENERGY T A	18,200	128,526	58,034
NINGBO SHANSHAN CO LTD A	89,000	187,758	98,986
NINGBO TUOPU GROUP CO LTD A	45,801	406,621	336,316
NINGBO XUSHENG GROUP CO LT A	96,483	319,796	139,554
NINGBO ZHOUSHAN PORT CO LT A	173,139	84,963	80,632
NINGXIA BAOFENG ENERGY GRO A	477,227	1,103,503	1,132,812
NINTENDO CO LTD	5,003,700	239,297,094	266,142,863
NIO INC CLASS A	1,600,023	23,439,501	6,978,110
NIPPN CORP	100,500	1,397,552	1,458,838
NIPPON DENSETSU KOGYO CO LTD	55,100	798,750	675,821
NIPPON ELECTRIC GLASS CO LTD	255,143	6,491,830	5,803,607
NIPPON EXPRESS HOLDINGS INC	292,880	19,168,574	13,500,592
NIPPON GAS CO LTD	193,800	2,410,262	2,912,546
NIPPON KAYAKU CO LTD	307,658	2,961,096	2,347,714
NIPPON LIFE INDIA ASSET MANA	237,531	1,167,628	1,835,909
NIPPON LIGHT METAL HOLDINGS	110,200	1,661,918	1,233,807
NIPPON PAINT HOLDINGS CO LTD	1,733,200	11,740,941	11,291,884
NIPPON PAPER INDUSTRIES CO L	160,300	1,516,290	956,661
NIPPON SANSO HOLDINGS CORP	319,635	6,721,205	9,456,322
NIPPON SEIKI CO LTD	82,300	957,277	754,136
NIPPON SHINYAKU CO LTD	84,300	4,102,189	1,705,816
NIPPON SHOKUBAI CO LTD	470,000	6,091,330	4,693,879
NIPPON SIGNAL COMPANY LTD	91,400	764,446	598,313
NIPPON SODA CO LTD	48,200	1,371,372	1,576,132
NIPPON STEEL CORP	1,505,498	36,180,965	31,830,172
NIPPON TELEGRAPH + TELEPHONE	135,975,200	125,898,497	128,316,768
NIPPON YUSEN KK	3,323,400	75,231,474	96,731,063
NIPRO CORP	205,800	1,977,293	1,613,931
NISHI NIPPON FINANCIAL HOLDI	277,100	2,262,452	3,490,025
NISHI NIPPON RAILROAD CO LTD	140,400	2,710,357	2,249,722
NISHIMATSU CONSTRUCTION CO	53,500	1,227,072	1,500,307
NISHIMATSUYA CHAIN CO LTD	71,900	749,599	956,969
NISHOKU TECHNOLOGY INC	46,000	198,021	190,713
NISSAN CHEMICAL CORP	173,000	5,513,655	5,481,703
NISSAN MOTOR CO LTD	3,411,800	20,120,553	11,578,426
NISSHA CO LTD	63,700	923,392	806,646
NISSHIN OILLIO GROUP LTD/THE	38,200	1,073,435	1,149,377

Security Name	Shares	Book Value	Market Value
NISSHIN SEIFUN GROUP INC	1,263,083	21,393,667	14,522,392
NISSHINBO HOLDINGS INC	213,600	1,644,105	1,426,793
NISSIN FOODS HOLDINGS CO LTD	937,299	20,904,498	23,784,996
NISSUI CORP	574,700	2,702,457	3,082,547
NITERRA CO LTD	560,639	14,104,388	16,276,166
NITORI HOLDINGS CO LTD	123,100	12,156,344	13,001,816
NITTO BOSEKI CO LTD	44,800	1,103,324	1,807,486
NITTO DENKO CORP	256,952	15,441,221	20,302,679
NITTO KOGYO CORP	42,200	738,039	918,191
NKT A/S	92,216	4,070,100	8,077,634
NMC HEALTH PLC	206,717	7,269,033	0
NMDC LTD	2,108,283	3,981,310	6,221,743
NMDC STEEL LTD	1,672,975	1,152,990	1,137,556
NN GROUP NV	545,982	22,121,776	25,425,250
NOEVIR HOLDING CO	22,900	1,105,880	802,909
NOF CORP	368,000	4,232,581	5,026,116
NOJIMA CORP	105,800	1,011,408	1,060,899
NOK CORP	183,500	2,464,083	2,440,622
NOKIA OYJ	11,615,255	75,400,669	44,298,539
NOKIAN RENKAAT OYJ	209,143	2,245,248	1,723,713
NOMAD FOODS LTD	288,234	5,941,270	4,750,110
NOMURA CO LTD	132,200	816,817	716,639
NOMURA HOLDINGS INC	10,718,513	57,514,518	61,435,417
NOMURA HOLDINGS INC SPON ADR	229,677	952,048	1,327,533
NOMURA MICRO SCIENCE CO LTD	51,200	1,570,182	1,375,010
NOMURA REAL ESTATE HOLDINGS	387,200	9,390,188	9,702,867
NOMURA RESEARCH INSTITUTE LT	1,996,145	44,149,779	56,102,024
NONGFU SPRING CO LTD H	3,115,400	16,567,833	14,784,227
NONGSHIM CO LTD	5,800	1,384,491	2,060,446
NORDEA BANK ABP	7,805,585	79,015,679	92,976,885
NORDEX SE	239,372	3,141,709	2,934,916
NORDIC SEMICONDUCTOR ASA	314,294	3,656,221	4,209,286
NORDNET AB PUBL	291,820	5,263,435	6,100,832
NORITAKE CO LTD	43,300	984,846	1,072,676
NORITZ CORP	55,300	719,797	604,020
NORSK HYDRO ASA	2,219,575	13,444,570	13,862,697
NORTH EAST RUBBERS P FOREIGN	377,300	56,523	55,005
NORTH INDUSTRIES GROUP RED A	169,600	315,730	340,787
NORTH PACIFIC BANK LTD	465,700	1,149,212	1,540,175
NORTHAM PLATINUM HOLDINGS LT	553,954	4,030,203	3,861,971
NORTHEAST RUBBER PCL	19,950	0	516
NORTHERN STAR RESOURCES LTD	1,895,334	15,693,683	16,455,396

Security Name	Shares	Book Value	Market Value
NORTHLAND POWER INC	429,657	9,736,096	7,385,211
NOVA LTD	50,372	5,631,740	11,820,144
NOVA TECHNOLOGY CORP	55,000	340,225	326,357
NOVARTIS AG REG	8,404,139	666,734,296	899,428,052
NOVATEK MICROELECTRONICS COR	2,872,826	37,049,344	53,663,750
NOVATEK PJSC	2,540,291	10,873	0
NOVO NORDISK A/S B	6,432,601	331,931,832	929,642,140
NOVOLIPETSK STEEL PJSC	2,433,900	11,710	0
NOVONESIS (NOVOZYMES) B	2,032,079	111,605,238	124,438,628
NOVOROSSIYSK COMMERCIAL SEA	11,564,400	0	0
NRW HOLDINGS LTD	726,136	1,071,100	1,498,502
NS SOLUTIONS CORP	112,240	1,447,368	1,899,980
NSD CO LTD	111,600	1,479,015	2,140,295
NSK LTD	644,600	4,506,717	3,132,472
NSL FOODS PCL FOREIGN	103,800	81,129	85,563
NTN CORP	940,700	1,984,165	1,873,118
NTPC LTD	7,457,336	18,145,891	33,835,804
NTT DATA GROUP CORP	3,028,840	36,772,124	44,474,202
NU HOLDINGS LTD/CAYMAN ISL A	17,599,958	175,652,612	226,863,541
NUFARM LTD	709,501	3,212,297	2,179,703
NUTRIEN LTD	836,042	48,480,947	42,555,317
NUVOTON TECHNOLOGY CORP	237,000	1,128,670	935,101
NVENT ELECTRIC PLC	311,574	8,911,608	23,869,690
NWS HOLDINGS LTD	1,563,000	1,423,218	1,387,362
NXERA PHARMA CO LTD	135,400	1,397,073	1,349,288
NXP SEMICONDUCTORS NV	493,647	60,928,010	132,835,504
NYFOSA AB	296,680	2,060,781	2,877,110
O BANK CO LTD	3,268,000	1,054,294	1,057,723
O TA PRECISION INDUSTRY CO	3,000	8,605	8,276
O.S.K. HOLDINGS BHD	526,800	169,531	177,554
OBAYASHI CORP	1,223,172	10,424,351	14,538,831
OBEROI REALTY LTD	198,464	2,495,904	4,203,093
OBI PHARMA INC	238,000	571,198	446,047
OBIC BUSINESS CONSULTANTS	48,500	1,871,449	2,028,225
OBIC CO LTD	320,691	33,426,761	41,347,329
OC OERLIKON CORP AG REG	317,461	2,290,666	1,712,723
OCADO GROUP PLC	981,861	11,241,129	3,585,777
OCEAN PLASTICS CO LTD	20,000	24,350	22,810
OCEANA GROUP LTD	2,097	8,712	8,251
OCEANIA HEALTHCARE LTD	1,048,929	1,051,715	338,757
OCI CO LTD	7,956	613,127	595,328
OCI HOLDINGS CO LTD	25,563	2,359,583	1,643,547

Security Name	Shares	Book Value	Market Value
OCI NV	155,220	5,477,284	3,791,279
OCUMENSION THERAPEUTICS	342,000	673,842	300,062
ODAKYU ELECTRIC RAILWAY CO	1,580,094	31,462,414	15,284,261
ODONTOPREV S.A.	130,392	305,111	266,699
OFFCN EDUCATION TECHNOLOGY A	113,361	49,931	23,757
OFFSHORE OIL ENGINEERING A	1,429,600	1,305,247	1,157,255
OFILM GROUP CO LTD A	240,796	262,924	257,589
OGAKI KYORITSU BANK LTD/THE	68,100	1,299,633	968,624
OHSHO FOOD SERVICE CORP	20,100	914,863	1,079,599
OIL + NATURAL GAS CORP LTD	8,332,635	21,622,897	27,399,892
OIL REFINERIES LTD	4,209,671	1,339,464	972,185
OJI HOLDINGS CORP	4,587,943	20,051,046	18,105,348
OKAMOTO INDUSTRIES INC	21,168	575,493	660,596
OKAMURA CORP	119,900	1,209,976	1,680,814
OKASAN SECURITIES GROUP INC	321,400	1,296,296	1,594,418
OKI ELECTRIC INDUSTRY CO LTD	140,900	1,315,963	889,933
OKINAWA CELLULAR TELEPHONE	37,500	838,334	915,005
OKINAWA ELECTRIC POWER CO	78,227	846,448	542,230
OKINAWA FINANCIAL GROUP INC	31,100	833,445	510,600
OKUMA CORP	50,400	2,444,458	2,270,918
OKUMURA CORP	62,200	1,585,239	1,941,100
OLAM GROUP LTD	1,822,625	2,230,839	1,546,597
OLD MUTUAL LTD	9,290,423	8,980,582	6,303,901
OLECTRA GREENTECH LTD	79,930	1,424,530	1,705,478
OLLANAMI SAB	192,121	206,574	435,082
OLYMPUS CORP	2,740,456	40,709,710	44,183,710
OMNI BRIDGEWAY LTD	375,794	846,199	278,582
OMNIA HOLDINGS LTD	255,212	692,497	925,200
OMRON CORP	261,007	10,683,471	8,971,446
ON HOLDING AG CLASS A	606,846	19,345,645	23,545,631
ONE 97 COMMUNICATIONS LTD	506,398	4,132,641	2,439,788
ONE SOFTWARE TECHNOLOGIES LT	69,611	1,126,422	843,898
ONENESS BIOTECH CO LTD	380,520	3,653,968	1,923,625
ONEX CORPORATION	122,600	6,699,240	8,334,315
ONO PHARMACEUTICAL CO LTD	2,037,600	41,035,597	27,822,880
OOH MEDIA LTD	721,578	1,139,189	650,574
OOREDOO QPSC	1,587,187	3,855,167	4,446,390
OPC ENERGY LTD	143,930	1,029,269	1,008,640
OPEN HOUSE GROUP CO LTD	127,100	3,915,882	3,893,771
OPEN TEXT CORP	1,340,810	47,191,633	40,253,206
OPEN UP GROUP INC	93,200	1,272,302	1,151,243
OPERADORA DE SITES MEX A 1	1,793,688	1,495,731	1,617,568

Security Name	Shares	Book Value	Market Value
OPPEIN HOME GROUP INC A	9,104	108,942	66,789
OPTEX CO LTD	53,700	718,714	564,511
ORACLE CORP JAPAN	170,989	12,509,196	11,798,943
ORACLE FINANCIAL SERVICES	47,647	3,194,928	5,646,667
ORANGE	9,333,135	143,787,763	93,566,116
ORBIA ADVANCE CORP SAB DE CV	1,439,000	2,439,403	2,009,128
ORGANO CORP	46,500	1,514,135	2,387,741
ORICA LTD	859,236	11,834,615	10,254,543
ORIENT CORP	100,270	1,191,112	642,661
ORIENT ELECTRIC LTD	197,300	594,863	639,514
ORIENT OVERSEAS INTL LTD	207,000	5,648,634	3,359,247
ORIENT SECURITIES CO LTD A	295,704	368,087	307,823
ORIENT SECURITIES CO LTD H	1,161,200	682,903	455,121
ORIENT SEMICONDUCTOR ELECTR	769,000	1,129,515	1,396,179
ORIENTAL HOLDINGS BERHAD	102,100	146,827	146,955
ORIENTAL LAND CO LTD	4,810,000	110,594,835	134,019,769
ORIENTAL UNION CHEMICAL	1,088,000	642,241	576,845
ORIGIN ENERGY LTD	2,936,514	18,480,413	21,298,151
ORION CORP/REPUBLIC OF KOREA	37,509	3,065,501	2,512,424
ORION OYJ CLASS B	541,648	23,052,418	23,139,189
ORIX CORP	4,652,567	80,840,325	102,735,064
ORKLA ASA	1,351,891	12,036,497	11,014,530
ORORA LTD	2,220,829	3,738,247	2,921,875
ORSTED A/S	322,804	24,064,576	17,193,092
OSAKA GAS CO LTD	2,051,383	40,067,584	45,182,457
OSAKA ORGANIC CHEMICAL IND	26,000	625,581	616,624
OSAKA SODA CO LTD	38,900	1,291,144	2,628,644
OSB GROUP PLC	697,168	3,798,622	3,777,772
OSCOTEC INC	54,858	1,185,655	1,496,494
OSG CORP	157,100	2,568,689	1,912,722
OSOTSPA PCL FOREIGN	1,802,600	1,798,282	1,129,772
OTSUKA CORP	868,884	17,677,248	16,696,012
OTSUKA HOLDINGS CO LTD	2,551,819	99,770,532	107,396,585
OTTOGI CORPORATION	2,540	1,367,255	799,019
OUTOKUMPU OYJ	637,642	3,256,709	2,303,050
OUTSURANCE GROUP LTD	1,614,680	3,581,730	4,105,736
OVCTEK CHINA INC A	33,000	115,151	70,875
OVERSEA CHINESE BANKING CORP	16,910,260	139,716,937	180,051,689
OW BUNKER A/S	67,016	0	0
OXFORD NANOPORE TECHNOLOGIES	2,402,180	9,279,242	2,866,554
P DUKE TECHNOLOGY CO LTD	14,000	39,910	40,565
PABRIK KERTAS TJIWI KIMIA PT	1,878,900	1,310,744	998,255

Security Name	Shares	Book Value	Market Value
PACIFIC BASIN SHIPPING LTD	8,425,000	2,856,225	2,654,605
PACIFIC HOSPITAL SUPPLY CO	1,000	2,753	2,833
PACIFIC INDUSTRIAL CO LTD	80,000	704,508	749,972
PACIFIC SHUANGLIN BIO PHAR A	87,084	386,459	317,999
PADINI HOLDINGS BERHAD	14,600	11,902	11,296
PAGE INDUSTRIES LTD	7,142	2,686,989	3,348,965
PAGEGROUP PLC	576,315	3,205,201	3,099,269
PAIHO SHIH HOLDINGS CORP	35,000	22,769	21,901
PAKUWON JATI TBK PT	37,348,300	1,286,590	834,840
PAL CO LTD	79,300	1,048,016	893,764
PALADIN ENERGY LTD	521,688	4,035,398	4,348,179
PALTAC CORPORATION	53,500	2,014,524	1,457,081
PAN AMERICAN SILVER CORP	1,219,461	14,139,379	12,540,083
PAN INTERNATIONAL INDUSTRIAL	1,238,530	1,233,996	1,529,004
PAN JIT INTERNATIONAL INC	691,700	1,063,919	1,202,536
PAN OCEAN CO LTD	400,472	1,911,457	1,246,657
PAN PACIFIC INTERNATIONAL HO	1,930,928	29,037,069	45,182,227
PANASONIC HOLDINGS CORP	3,944,627	42,602,204	32,295,719
PANDORA A/S	159,994	15,195,771	24,166,313
PANGANG GROUP VANADIUM TIT A	355,000	180,340	121,562
PANIN FINANCIAL TBK PT	302,000	5,684	5,643
PARADISE CO LTD	70,820	1,187,085	725,439
PARAGON BANKING GROUP PLC	403,481	2,278,602	3,749,092
PARAMOUNT BED HOLDINGS CO LT	68,700	1,179,749	1,161,231
PAREX RESOURCES INC	67,943	1,053,115	1,088,399
PARK SYSTEMS CORP	7,435	885,217	1,010,058
PARK24 CO LTD	221,692	3,348,823	2,208,527
PARKLAND CORP	280,964	7,339,529	7,874,485
PARTNER COMMUNICATIONS CO	163,575	1,203,260	659,563
PARTNERS GROUP HOLDING AG	47,148	47,780,994	60,548,981
PATANJALI FOODS LTD	134,093	1,822,397	2,559,099
PAX GLOBAL TECHNOLOGY LTD	951,000	668,060	713,794
PAZ OIL CO LTD	16,622	1,300,624	1,501,945
PB FINTECH LTD	492,043	4,514,380	8,244,794
PCCW LTD	8,916,473	4,807,239	4,465,482
PDD HOLDINGS INC	1,855,328	212,079,277	246,665,858
PEAB AB CLASS B	355,549	2,536,974	2,237,671
PEARL ABYSS CORP	41,628	2,567,089	1,335,183
PEARSON PLC	1,257,872	14,528,220	15,755,378
PECCA GROUP BHD	369,800	110,332	102,690
PEGATRON CORP	13,300,150	30,717,270	42,842,214
PEGAVISION CORP	101,170	1,614,069	1,493,779

Security Name	Shares	Book Value	Market Value
PEMBINA PIPELINE CORP	993,566	34,465,956	36,857,347
PENGDU AGRICULTURE + ANIMA A	725,600	198,682	43,730
PENNON GROUP PLC	450,531	4,449,991	3,266,470
PENTA OCEAN CONSTRUCTION CO	476,700	2,709,207	1,961,803
PENTAIR PLC	303,516	13,276,875	23,270,602
PENTAMASTER CORP BHD	789,800	650,432	840,455
PEOPLE + TECHNOLOGY INC	31,774	1,281,511	1,551,192
PEOPLE S INSURANCE CO GROU H	53,146,336	17,849,033	18,243,228
PEOPLE.CN CO LTD A	45,500	150,967	124,581
PEPKOR HOLDINGS LTD	3,854,083	4,338,532	3,953,316
PEPTIDREAM INC	144,600	3,848,078	2,239,212
PERENTI LTD	1,501,838	1,470,389	1,003,012
PERFECT WORLD CO LTD A	65,034	104,302	67,704
PERION NETWORK LTD	71,329	1,399,280	600,404
PERNOD RICARD SA	295,188	43,151,001	40,089,356
PERPETUAL LTD	185,609	3,827,570	2,641,573
PERRIGO CO PLC	237,998	16,627,264	6,111,801
PERSEUS MINING LTD	2,399,570	2,794,236	3,766,005
PERSIMMON PLC	557,181	12,480,264	9,526,458
PERSISTENT SYSTEMS LTD	167,116	5,516,513	8,500,180
PERSOL HOLDINGS CO LTD	4,628,700	7,123,839	6,408,138
PERUSAHAAN GAS NEGARA TBK PT	27,501,200	3,244,763	2,586,293
PETRINDO JAYA KREASI TBK PT	2,666,300	1,060,165	1,424,757
PETROBRAS PETROLEO BRAS	8,760,300	57,085,687	63,686,038
PETROBRAS PETROLEO BRAS PR	14,499,601	88,842,309	99,327,533
PETROCHINA CO LTD A	21,544,825	28,701,421	30,454,344
PETROCHINA CO LTD H	109,904,400	63,390,726	111,207,926
PETROLEO BRASIL SP PREF ADR	448,895	5,608,646	6,122,928
PETROLEO BRASILEIRO SPON ADR	2,129,767	28,327,236	30,860,324
PETRONAS CHEMICALS GROUP BHD	8,401,700	13,409,381	11,237,889
PETRONAS DAGANGAN BHD	388,500	1,811,022	1,436,328
PETRONAS GAS BHD	1,533,400	5,867,862	5,792,309
PETRONET LNG LTD	1,226,494	3,741,398	4,857,579
PETRORECONCAVO SA	289,803	1,298,367	967,327
PETS AT HOME GROUP PLC	829,731	2,891,260	3,098,413
PEXA GROUP LTD	231,319	2,258,290	2,130,375
PFIZER LIMITED	19,475	992,550	1,057,658
PHARMAESSENTIA CORP	245,000	2,860,584	4,229,160
PHARMALLY INTERENATIONAL HOL	106,081	0	0
PHARMARESEARCH CO LTD	11,201	1,093,143	1,210,832
PHARMARON BEIJING CO LTD A	66,556	194,452	169,379
PHARMARON BEIJING CO LTD H	410,373	1,547,608	444,156

Security Name	Shares	Book Value	Market Value
PHIHONG TECHNOLOGY CO LTD	451,000	849,085	677,027
PHISON ELECTRONICS CORP	352,000	5,253,131	6,694,683
PHOENIX GROUP HOLDINGS PLC	958,263	8,032,332	6,317,716
PHOENIX HOLDINGS LTD/THE	295,537	2,492,686	2,698,681
PHOENIX MILLS LTD	154,175	5,069,604	6,634,488
PHOSAGRO PJSC	74,920	10,665	0
PHOSAGRO PJSC GDR REG S	2	0	0
PHYTOHEALTH CORP	12,000	7,409	7,546
PI INDUSTRIES LTD	131,229	4,596,852	5,978,321
PICC HOLDING CO A	391,600	299,210	276,253
PICC PROPERTY + CASUALTY H	44,308,069	46,853,572	55,048,834
PICK N PAY STORES LTD	502,304	806,369	707,243
PIDILITE INDUSTRIES LTD	240,111	6,179,682	9,096,430
PIE INDUSTRIAL BHD	161,000	199,421	213,643
PIGEON CORP	168,800	3,540,674	1,526,302
PIHSIANG MACHINERY MFG CO	230,000	0	0
PILBARA MINERALS LTD	5,231,626	12,047,970	10,726,624
PILLAR CORP /JAPAN	24,600	908,361	821,223
PILOT CORP	56,900	1,842,558	1,515,008
PING AN BANK CO LTD A	10,581,226	19,486,514	14,710,540
PING AN HEALTHCARE AND TECHN	570,600	3,508,362	836,093
PING AN INSURANCE GROUP CO A	2,750,276	19,293,692	15,580,571
PING AN INSURANCE GROUP CO H	12,513,688	102,897,129	56,740,482
PINGDINGSHAN TIANAN COAL A	11,664,160	19,667,495	17,893,618
PINNACLE INVESTMENT MANAGEME	176,470	1,356,862	1,671,203
PIRAMAL ENTERPRISES LTD	189,840	2,311,644	2,110,445
PIRAMAL PHARMA LTD	788,453	1,072,420	1,486,750
PIRELLI + C SPA	845,840	4,965,034	5,040,489
PIXART IMAGING INC	390,000	1,730,309	2,043,681
PKSHA TECHNOLOGY INC	28,200	926,409	621,466
PLANO + PLANO DESENVOLVIMENT	51,100	110,873	94,758
PLATINUM ASSET MANAGEMENT	852,835	633,334	592,352
PLAYTECH PLC	521,099	4,123,005	3,063,086
PLUS500 LTD	156,372	2,753,382	4,479,216
PLUXEE NV	142,340	3,612,324	3,996,127
PNB HOUSING FINANCE LTD	149,097	1,290,456	1,403,234
PNC INFRATECH LTD	165,924	837,353	957,988
POINTSBET HOLDINGS LTD	21,546	0	0
POLA ORBIS HOLDINGS INC	131,400	1,836,378	1,068,048
POLARIS GROUP	511,000	1,415,287	1,167,182
POLY DEVELOPMENTS AND HOLD A	591,380	1,014,347	709,592
POLY MEDICURE LTD	59,452	1,104,721	1,376,408

Security Name	Shares	Book Value	Market Value
POLY PROPERTY GROUP CO LTD	3,838,000	970,944	727,646
POLY PROPERTY SERVICES CO H	268,000	1,916,752	992,036
POLYCAB INDIA LTD	56,320	2,044,914	4,551,981
POLYNOVO LTD	1,008,575	1,436,396	1,650,268
POLYPLEX PCL NVDR	22,500	6,494	7,112
POLYTRONICS TECHNOLOGY CORP	26,000	43,375	42,156
POLYUS PJSC	155,858	0	0
POONAWALLA FINCORP LTD	401,205	2,201,659	1,968,358
POONGSAN CORP	39,069	1,241,051	1,796,666
POP MART INTERNATIONAL GROUP	1,892,600	9,363,538	9,272,300
POPULAR INC	165,441	8,855,939	14,629,952
PORTO SEGURO SA	771,742	4,398,599	4,300,273
PORTOBELLO SA	12,800	14,928	10,785
PORTON PHARMA SOLUTIONS L A	29,100	65,449	47,631
POS MALAYSIA BERHAD	85,300	8,963	8,408
POSCO DX CO LTD	95,107	3,639,902	2,649,730
POSCO FUTURE M CO LTD	37,648	3,259,412	7,070,239
POSCO HOLDINGS INC	123,314	34,138,554	32,519,579
POSCO INTERNATIONAL CORP	61,392	1,453,324	2,916,901
POSIFLEX TECHNOLOGY INC	5,000	23,636	26,895
POSITIVO TECNOLOGIA SA	116,800	212,283	165,071
POSTAL SAVINGS BANK OF CHI A	11,435,700	7,704,175	7,941,435
POSTAL SAVINGS BANK OF CHI H	54,431,953	33,679,291	31,931,033
POSTE ITALIANE SPA	1,515,911	15,033,656	19,325,575
POU CHEN	16,912,000	19,014,725	18,245,765
POWER + WATER UTILITY CO FOR	93,887	1,619,186	1,519,069
POWER ASSETS HOLDINGS LTD	6,008,562	39,807,160	32,515,529
POWER CONSTRUCTION CORP OF A	659,786	533,602	505,181
POWER CORP OF CANADA	960,339	25,517,185	26,683,492
POWER FINANCE CORPORATION	2,406,450	6,280,776	13,999,841
POWER GRID CORP OF INDIA LTD	7,368,160	16,747,140	29,244,196
POWERCHIP SEMICONDUCTOR MANU	12,169,000	12,208,726	10,052,840
POWERTECH TECHNOLOGY INC	4,281,000	15,906,027	24,808,594
POYA INTERNATIONAL CO LTD	124,240	1,632,759	1,884,202
PP LONDON SUMATRA INDONES PT	239,600	12,178	11,852
PP PERSERO TBK PT	4,265,900	109,636	75,549
PPB GROUP BERHAD	1,163,600	4,340,911	3,528,100
PPC LTD	47,038	8,513	8,295
PRADA S.P.A.	867,569	4,761,624	6,489,774
PRAIRIESKY ROYALTY LTD	419,900	7,883,111	7,978,544
PRAJ INDUSTRIES LTD	179,811	955,315	1,571,223
PRECIOUS SHIPPING PCL NVDR	453,400	120,412	121,080

Security Name	Shares	Book Value	Market Value
PREMIER INVESTMENTS LTD	142,941	2,003,882	2,973,681
PRESIDENT CHAIN STORE CORP	2,416,073	23,498,516	20,368,847
PRESIDENT SECURITIES CORP	2,712,041	1,895,941	2,461,951
PRESS METAL ALUMINIUM HOLDIN	5,895,200	5,076,549	7,197,955
PRESTIGE ESTATE PROJ FOR	191,185	2,929,210	4,339,386
PRESTIGE INTERNATIONAL INC	141,800	679,066	618,822
PRIMA MARINE PCL NVDR	2,992,900	627,097	701,381
PRIMA MEAT PACKERS LTD	69,785	1,150,709	1,033,371
PRIMAX ELECTRONICS LTD	742,000	1,527,929	2,154,538
PRINCE HOUSING DEVELOPMENT	402,000	161,334	148,698
PRIO SA	1,179,500	6,872,593	9,292,674
PRO MEDICUS LTD	103,647	5,588,263	9,916,599
PROCTER + GAMBLE HEALTH LTD	11,463	760,931	694,234
PROFARMA DISTRIBUIDORA	3,000	3,450	2,819
PROMATE ELECTRONIC CO LTD	42,000	108,624	122,991
PROMOTORA Y OPERADORA DE INF	405,890	4,010,846	3,757,133
PROSIEBENSAT.1 MEDIA SE	287,974	3,146,962	2,041,655
PROSPERITY DIELECTRICS CO LT	4,000	5,368	6,769
PROSUS NV	2,508,679	90,927,203	89,425,816
PROXIMUS	303,144	2,471,742	2,420,517
PRUDENTIAL PLC	4,525,164	58,384,073	41,096,536
PRYSMIAN SPA	525,288	19,025,288	32,551,846
PSP SWISS PROPERTY AG REG	206,955	23,307,052	26,554,542
PT XL AXIATA TBK	6,669,875	1,347,767	879,823
PTC INDIA LTD	345,655	791,871	853,907
PTT EXPLOR + PROD PCL NVDR	5,489,142	24,418,438	22,735,870
PTT EXPLORATION + PROD FOR	2,833,283	11,832,715	11,735,378
PTT GLOBAL CHEMICAL PCL FOR	3,217,900	4,857,451	2,674,459
PTT GLOBAL CHEMICAL PCL NVDR	745,400	794,095	619,548
PTT OIL + RETAIL BUS FOREIGN	3,902,500	2,940,267	1,701,478
PTT OIL + RETAIL BUSINE NVDR	116,100	50,647	50,647
PTT PCL NVDR	31,100,900	30,029,861	27,543,545
PTT PCL/FOREIGN	29,197,200	33,634,988	25,857,592
PUBLIC BANK BERHAD	75,356,435	78,509,280	64,214,705
PUBLICIS GROUPE	468,985	32,385,063	49,953,514
PUMA SE	130,592	8,946,687	6,000,221
PUNJAB NATIONAL BANK	4,524,888	5,053,462	6,688,545
PURE HEALTH HOLDING PJSC	2,671,900	3,611,418	3,077,094
PVR INOX LTD	105,291	2,062,732	1,802,307
PYLON TECHNOLOGIES CO LTD A	8,820	131,212	47,973
Q HOLDING PJSC	4,460,247	4,358,592	3,412,295
Q TECHNOLOGY GROUP CO LTD	663,000	613,359	349,870

Security Name	Shares	Book Value	Market Value
QANTAS AIRWAYS LTD	1,622,816	5,768,328	6,340,245
QASSIM CEMENT/THE	70,330	1,124,297	1,064,811
QATAR ALUMINUM MANUFACTURING	3,363,268	1,146,032	1,235,939
QATAR ELECTRICITY + WATER CO	720,557	3,256,911	3,097,148
QATAR FUEL QSC	980,270	4,916,453	4,008,849
QATAR GAS TRANSPORT(NAKILAT)	4,424,447	3,814,298	5,689,443
QATAR INTERNATIONAL ISLAMIC	2,042,312	5,623,649	5,609,206
QATAR ISLAMIC BANK	8,757,580	49,687,514	44,737,981
QATAR NATIONAL BANK	21,685,890	108,089,568	87,017,537
QATAR NAVIGATION	1,764,157	5,146,791	5,572,042
QBE INSURANCE GROUP LTD	3,690,330	41,366,181	42,859,172
QIAGEN N.V.	1,081,966	50,138,843	44,702,487
QIANHE CONDIMENT AND FOOD A	95,628	216,448	174,207
QIFU TECHNOLOGY INC	263,643	5,175,697	5,201,740
QINETIQ GROUP PLC	3,106,666	12,501,435	17,405,061
QINGDAO GAOCE TECHNOLOGY C A	63,550	249,719	103,496
QINGDAO HAIER BIOMEDICAL C A	26,774	347,336	136,421
QINGDAO SENTURY TIRE CO LT A	122,900	405,816	405,523
QINGDAO TGOOD ELECTRIC A	446,939	1,200,276	1,231,698
QINGHAI SALT LAKE INDUSTRY A	215,200	587,920	514,358
QISDA CORP	3,280,000	3,302,497	3,882,446
QL RESOURCES BHD	1,609,400	1,974,143	2,224,580
QST INTERNATIONAL CORP	91,000	203,576	191,585
QT GROUP OYJ	35,199	3,314,967	2,925,539
QUALITAS CONTROLADORA SAB CV	342,050	2,686,591	3,478,272
QUALITY HOUSE PCL FOREIGN	9,825,900	718,517	489,990
QUALITY HOUSES PCL NVDR	384,000	19,596	19,158
QUANG VIET ENTERPRISE CO LTD	8,000	26,351	27,989
QUANTA COMPUTER INC	14,183,086	61,091,380	136,403,536
QUANTA STORAGE INC	240,000	675,868	821,170
QUBE HOLDINGS LTD	2,776,848	5,703,050	6,768,992
QUECTEL WIRELESS SOLUTIONS A	106,542	800,281	681,936
QUESS CORP LTD	97,136	820,704	701,201
QUILTER PLC	2,412,796	4,508,660	3,663,373
RABIGH REFINING AND PETROCHE	449,888	1,752,601	807,055
RADIANT OPTO ELECTRONICS COR	2,649,890	10,651,960	15,478,759
RADICO KHAITAN LTD	119,500	1,230,048	2,560,213
RADIUM LIFE TECH CO LTD	993,000	360,766	322,924
RAFFLES MEDICAL GROUP LTD	1,477,878	1,105,706	1,085,036
RAIA DROGASIL SA	2,477,064	13,904,025	11,452,260
RAIL VIKAS NIGAM LTD	814,022	2,685,796	4,066,815
RAIN INDUSTRIES LTD	298,007	800,818	574,696

Security Name	Shares	Book Value	Market Value
RAINBOW CHILDREN S MEDICARE	68,553	905,392	1,024,220
RAINBOW ROBOTICS	13,332	1,791,795	1,544,827
RAITO KOGYO CO LTD	76,300	755,449	996,087
RAIZEN SA PREFERENCE	1,730,522	964,959	919,092
RAIZNEXT CORP	51,400	503,392	591,775
RAJESH EXPORTS LTD	207,780	1,636,952	702,931
RAKSUL INC	83,500	1,101,260	493,132
RAKUS CO LTD	161,800	4,443,816	2,094,670
RAKUTEN BANK LTD	137,300	2,672,234	2,486,355
RAKUTEN GROUP INC	2,284,587	15,694,380	11,786,528
RAMCO CEMENTS LTD/THE	190,029	1,930,962	1,906,219
RAMELIUS RESOURCES LTD	1,995,209	2,157,968	2,558,404
RAMI LEVY CHAIN STORES HASHI	14,325	791,517	754,428
RAMKRISHNA FORGINGS LTD	137,876	1,162,731	1,471,568
RAMSAY HEALTH CARE LTD	225,425	8,712,416	7,145,130
RANDON PARTICIPACOES SA PREF	310,500	685,305	610,440
RANDSTAD NV	187,496	9,250,595	8,506,203
RATCH GROUP PCL FOREIGN	1,604,749	2,284,897	1,158,821
RATIONAL AG	26,987	16,923,302	22,487,896
RATNAMANI METALS + TUBES LTD	44,230	1,269,755	1,914,083
RAUBEX GROUP LTD	17,993	35,074	39,415
RAYDIUM SEMICONDUCTOR CORP	101,000	989,101	1,279,565
RAYMOND LTD	56,872	1,077,944	1,993,443
RAYTRON TECHNOLOGY CO LTD A	33,060	155,455	126,655
RBL BANK LTD	677,325	2,642,723	2,136,144
RCE CAPITAL BHD	34,300	19,755	20,504
RDC SEMICONDUCTOR CO LTD	88,000	1,167,952	1,060,617
REA GROUP LTD	91,497	7,274,830	12,017,247
REALGOLD MINING	5,371,500	1	1
REALTEK SEMICONDUCTOR CORP	3,583,402	50,057,467	60,309,711
REC LTD	2,255,681	7,081,043	14,214,387
RECHI PRECISION CO LTD	1,408,000	1,226,390	1,323,737
RECKITT BENCKISER GROUP PLC	1,956,621	136,898,540	105,909,426
RECORDATI INDUSTRIA CHIMICA	479,740	20,739,978	25,039,669
RECRUIT HOLDINGS CO LTD	2,755,500	91,256,360	147,436,794
RED 5 LTD	10,146,728	2,595,816	2,439,538
RED AVENUE NEW MATERIALS G A	75,474	464,559	305,480
RED SEA INTERNATIONAL CO	43,547	379,059	329,655
RED STAR MACALLINE GROUP C H	1,036,077	684,848	181,805
REDCO PROPERTIES GROUP LTD	1,752,000	741,853	0
REDE D OR SAO LUIZ SA	1,043,994	7,279,466	5,112,461
REDEIA CORP SA	1,903,912	36,145,563	33,301,264

Security Name	Shares	Book Value	Market Value
REDINGTON LTD	960,085	1,557,611	2,466,829
REDROW PLC	513,084	3,181,896	4,326,185
REECE LTD	392,068	5,564,861	6,590,595
REGIONAL CONTAINER LINE NVDR	811,600	518,452	630,305
REGIONAL SAB DE CV	425,900	3,056,624	3,179,792
REGIS RESOURCES LTD	1,163,011	2,299,240	1,363,140
REINET INVESTMENTS SCA	253,866	5,397,415	6,388,974
RELAXO FOOTWEARS LTD	127,394	1,637,268	1,263,936
RELIANCE INDUSTRIES LTD	7,521,094	178,592,015	282,380,946
RELIANCE INFRASTRUCTURE LTD	470,296	1,045,805	1,127,620
RELIANCE POWER LTD	4,134,789	1,034,493	1,434,501
RELO GROUP INC	191,500	3,114,664	2,038,098
RELX PLC	4,527,203	128,612,557	208,256,053
REMEGEN CO LTD H	176,500	1,627,958	553,868
REMGRO LTD	808,690	8,068,109	6,027,929
REMY COINTREAU	31,398	4,107,349	2,622,303
RENAISSANCERE HOLDINGS LTD	256,370	47,215,530	57,301,269
RENAULT SA	315,664	18,736,594	16,185,457
RENESAS ELECTRONICS CORP	2,625,581	33,823,690	49,113,433
RENGO CO LTD	401,900	2,649,110	2,607,129
RENISHAW PLC	57,450	2,930,173	2,687,050
RENOVA INC	101,900	803,186	629,675
RENTOKIL INITIAL PLC	3,610,699	17,050,554	21,050,490
REPLY SPA	94,295	14,703,441	13,926,166
REPSOL SA	4,562,870	68,460,255	72,061,978
RESONA HOLDINGS INC	3,810,806	20,831,251	25,218,237
RESONAC HOLDINGS CORP	336,600	7,744,511	7,369,844
RESORTTRUST INC	110,100	1,743,392	1,633,099
RESTAURANT BRANDS INTERN	1,391,415	90,046,712	98,024,925
REUNERT LTD	292,952	785,459	1,126,957
REXEL SA	458,060	9,656,929	11,862,258
REXON INDUSTRIAL CORP LTD	206,000	302,748	290,825
RHB BANK BHD	14,102,790	17,899,815	16,471,939
RHEINMETALL AG	73,587	17,287,149	37,517,058
RHI MAGNESITA INDIA LTD	94,197	842,296	719,744
RHI MAGNESITA NV	34,655	1,303,541	1,517,926
RICH DEVELOPMENT CO LTD	81,000	31,906	30,586
RICHWAVE TECHNOLOGY CORP	117,870	716,304	833,844
RICOH CO LTD	3,088,307	31,040,316	26,407,847
RIGHTMOVE PLC	1,495,947	9,909,659	10,157,017
RIKEN KEIKI CO LTD	53,700	1,060,539	1,408,770
RINGER HUT CO LTD	43,400	785,890	615,144

Security Name	Shares	Book Value	Market Value
RINGKJOEBING LANDBOBANK A/S	50,194	5,162,679	8,411,180
RINNAI CORP	588,946	13,753,646	13,400,114
RIO TINTO LTD	647,842	45,437,706	51,486,700
RIO TINTO PLC	2,438,568	142,730,624	160,325,634
RISEN ENERGY CO LTD A	120,900	374,305	200,374
RITEK CORPORATION	832,000	217,560	291,084
RIVERSTONE HOLDINGS LTD	997,300	837,604	713,806
RIYAD BANK	5,016,701	35,810,951	34,834,487
RIYADH CABLES GROUP CO	144,570	4,095,604	3,884,384
RIYADH CEMENT CO	15,234	109,333	103,344
RIYUE HEAVY INDUSTRY CO LT A	111,702	356,314	157,133
ROCHE HOLDING AG BR	131,699	43,681,698	40,128,184
ROCHE HOLDING AG GENUSSCHEIN	2,842,439	825,984,762	789,214,924
ROCKWOOL A/S B SHS	16,241	4,727,193	6,596,119
ROHM CO LTD	1,491,304	31,989,204	19,932,262
ROHTO PHARMACEUTICAL CO LTD	338,600	4,574,423	7,095,778
ROJANA INDUS PARK PCL NVDR	2,081,100	407,663	345,928
ROLLS ROYCE HOLDINGS PLC	15,732,922	48,616,172	90,860,534
ROMI SA	21,100	42,826	39,773
RONGSHENG PETROCHEMICAL CO A	235,892	352,046	312,117
RORZE CORP	16,800	1,299,149	3,315,933
ROSHOW TECHNOLOGY CO LTD A	247,500	283,419	162,721
ROSNEFT OIL CO PJSC	2,918,444	0	0
ROSTELECOM PJSC	15,740	0	0
ROSTELECOM SPONSORED ADR	315,161	0	0
ROTORK PLC	1,456,969	4,720,546	6,203,666
ROUND ONE CORP	362,700	1,362,882	1,862,430
ROYAL BANK OF CANADA	2,594,540	208,753,993	276,168,196
ROYAL HOLDINGS CO LTD	74,300	1,316,488	1,174,593
ROYAL UNIBREW	84,723	5,753,381	6,721,188
RS GROUP PLC	811,676	10,781,194	7,192,846
RTL GROUP	71,443	4,077,419	2,174,585
RUBIS	172,732	5,083,236	4,861,448
RUENTEX DEVELOPMENT CO LTD	2,141,300	3,607,300	2,877,817
RUENTEX ENGINEERING + CONSTR	1,000	5,245	5,626
RUENTEX INDUSTRIES LTD	924,186	1,863,037	1,942,899
RUMO SA	1,860,500	7,806,522	6,940,305
RUN LONG CONSTRUCTION CO LTD	1,274,000	4,459,360	4,417,958
RUSHYDRO PJSC	236,428,000	0	3
RWE AG	1,227,438	51,533,254	42,030,481
RYMAN HEALTHCARE LTD	996,970	4,862,167	2,162,713
RYOHIN KEIKAKU CO LTD	407,000	5,660,813	6,765,697

Security Name	Shares	Book Value	Market Value
S 1 CORPORATION	35,206	2,040,196	1,483,357
S F HOLDING CO LTD A	210,804	1,242,781	1,030,520
S FOODS INC	30,200	753,231	545,577
S OIL CORP	73,178	4,649,725	3,535,324
S.O.I.T.E.C.	40,285	6,629,247	4,498,932
S+S TECH CORP	28,198	885,865	731,326
SAAB AB B	593,105	6,861,766	14,281,350
SABIC AGRI NUTRIENTS CO	1,079,128	33,077,658	32,446,326
SAFARI INDUSTRIES INDIA LTD	37,384	831,880	913,809
SAFRAN SA	601,062	82,657,096	127,165,311
SAGAX AB B	356,091	8,435,918	9,118,994
SAGE GROUP PLC/THE	5,140,939	43,705,358	70,737,894
SAHARA INTERNATIONAL PETROCH	1,739,520	15,149,333	13,539,286
SAIBU GAS HOLDINGS CO LTD	44,600	872,244	557,848
SAIC MOTOR CORP LTD A	7,664,587	15,947,376	14,550,522
SAILUN GROUP CO LTD A	186,100	366,573	356,863
SAINSBURY (J) PLC	2,891,900	10,806,873	9,322,642
SAIPEM SPA	2,265,697	4,500,980	5,808,448
SAIZERIYA CO LTD	52,200	1,295,508	1,778,296
SAKATA SEED CORP	63,700	1,458,322	1,364,234
SAKURA DEVELOPMENT CO LTD	68,000	158,907	158,254
SAKURA INTERNET INC	31,200	1,240,978	842,746
SALIK CO PJSC	3,144,813	2,640,910	2,876,851
SALMAR ASA	125,179	6,524,612	6,607,241
SAM A ALUMINUM CO LTD	13,214	935,273	696,940
SAM CHUN DANG PHARM CO LTD	24,141	1,261,577	2,562,310
SAMOLET GROUP	18,988	0	0
SAMPO CORP	266,000	239,265	236,552
SAMPO OYJ A SHS	1,117,612	42,681,669	48,031,907
SAMSUNG BIOLOGICS CO LTD	78,046	49,019,504	41,220,081
SAMSUNG C+T CORP	158,934	16,366,499	16,395,926
SAMSUNG CARD CO	70,265	2,228,240	1,955,014
SAMSUNG E+A CO LTD	294,213	5,077,030	5,161,950
SAMSUNG ELECTRO MECHANICS CO	96,194	9,342,035	11,041,564
SAMSUNG ELECTRONICS CO LTD	16,775,868	734,325,551	993,267,884
SAMSUNG ELECTRONICS PREF	4,690,084	177,584,837	216,701,302
SAMSUNG FIRE + MARINE INS	73,874	15,927,330	20,876,272
SAMSUNG FIRE + MARINE INS PF	992	139,288	200,706
SAMSUNG HEAVY INDUSTRIES	996,947	7,174,314	6,770,427
SAMSUNG LIFE INSURANCE CO LT	211,232	13,605,899	13,580,869
SAMSUNG SDI CO LTD PFD	67,569	15,053,454	17,377,083
SAMSUNG SDS CO LTD	83,267	14,138,918	8,983,209

Security Name	Shares	Book Value	Market Value
SAMSUNG SECURITIES CO LTD	134,593	4,397,974	3,891,688
SAMTY HOLDINGS CO LTD /JAPAN	48,682	911,116	751,144
SAMVARDHANA MOTHERSON INTERN	4,109,254	5,188,829	9,378,833
SAMYANG FOODS CO LTD	20,285	7,771,101	9,858,823
SAN A CO LTD	30,100	954,664	944,954
SAN AI OBBLI CO LTD	101,100	878,619	1,296,605
SAN FANG CHEMICAL	181,000	177,705	172,957
SAN FAR PROPERTY LTD	112,000	119,169	141,892
SAN FU CHEMICAL CO LTD	3,000	13,044	12,946
SAN IN GODO BANK LTD/THE	288,100	1,881,349	2,566,504
SAN SHING FASTECH CORP	16,000	28,122	27,964
SANDFIRE RESOURCES LTD	783,070	3,812,122	4,565,582
SANDOZ GROUP AG	1,371,324	40,533,936	49,658,229
SANDS CHINA LTD	5,047,200	15,808,851	10,524,451
SANDVIK AB	2,082,673	36,115,982	41,770,670
SANGETSU CORP	98,500	1,493,668	1,825,377
SANGFOR TECHNOLOGIES INC A	14,745	127,638	102,052
SANKEN ELECTRIC CO LTD	31,600	1,845,000	1,352,717
SANKI ENGINEERING CO LTD	77,400	880,574	1,024,405
SANKYO CO LTD	255,100	2,207,928	2,768,914
SANKYU INC	88,511	3,693,410	3,019,714
SANLAM LTD	3,115,014	13,329,597	13,804,784
SANOFI	3,496,762	320,131,229	337,064,212
SANOFI CONSUMER HEALTHCARE	13,691	532,113	619,414
SANOFI INDIA LTD	13,412	724,460	1,045,460
SANRIO CO LTD	342,900	3,885,858	6,305,476
SANSAN INC	135,600	1,330,780	1,458,339
SANSIRI PUBLIC CO LTD FORGN	24,475,400	982,359	1,113,807
SANTAM LTD	63,224	1,107,322	1,127,961
SANTEN PHARMACEUTICAL CO LTD	1,550,670	21,005,572	15,847,952
SANTOS BRASIL PARTICIPACOES	1,497,600	2,902,686	3,680,344
SANTOS LTD	5,504,374	31,219,436	28,158,901
SANWA HOLDINGS CORP	359,800	4,225,658	6,579,352
SANY HEAVY EQUIPMENT INTL	1,251,000	1,668,036	778,732
SANY HEAVY INDUSTRY CO LTD A	348,274	818,290	787,106
SANYANG MOTOR CO LTD	918,000	1,195,439	2,232,660
SANYO CHEMICAL INDUSTRIES	17,500	568,153	433,533
SANYO DENKI CO LTD	15,200	628,475	687,905
SAO MARTINHO SA	59,000	322,143	347,665
SAP SE	4,949,909	622,158,362	1,005,416,363
SAPIENS INTERNATIONAL CORP	55,212	1,327,205	1,843,722
SAPPI LIMITED	1,302,677	3,294,407	3,462,907

Security Name	Shares	Book Value	Market Value
SAPPORO HOLDINGS LTD	340,400	8,393,520	11,937,066
SAPUTO INC	764,858	17,628,162	17,171,365
SARANA MENARA NUSANTARA PT	28,271,800	1,831,799	1,269,035
SARTORIUS AG VORZUG	41,032	8,952,399	9,630,776
SARTORIUS STEDIM BIOTECH	69,819	18,885,532	11,471,322
SASOL LTD	1,059,206	16,227,746	8,010,757
SASOL LTD SPONSORED ADR	9,542	61,569	72,615
SATELLITE CHEMICAL CO LTD A	135,504	332,879	333,712
SATO HOLDINGS CORP	37,500	631,518	502,379
SATS LTD	4,714,967	10,360,217	9,915,260
SAUDI ARABIAN AMIANTIT CO	29,336	220,369	189,860
SAUDI ARABIAN MINING CO	2,031,696	17,128,162	23,313,923
SAUDI ARABIAN OIL CO	15,725,003	125,239,271	116,105,817
SAUDI ARAMCO BASE OIL CO	255,310	10,078,546	8,942,247
SAUDI AWWAL BANK	4,734,968	46,563,003	48,780,924
SAUDI BASIC INDUSTRIES CORP	4,457,468	112,684,066	87,329,112
SAUDI CEMENT	117,170	1,742,758	1,405,440
SAUDI CHEMICAL CO HOLDING	613,206	1,355,379	1,843,737
SAUDI CO FOR HARDWARE LLC	37,609	377,668	351,369
SAUDI ELECTRICITY CO	3,376,849	18,805,633	14,815,794
SAUDI GROUND SERVICES CO	133,714	1,050,673	1,899,711
SAUDI IND INVESTMENT GROUP	1,954,815	11,684,408	10,973,559
SAUDI INVESTMENT BANK/THE	1,097,645	4,075,185	3,756,734
SAUDI KAYAN PETROCHEMICAL CO	3,416,705	11,498,597	7,386,043
SAUDI PAPER MANUFACTURING CO	58,839	1,184,293	1,182,552
SAUDI PHARMACEUTICAL INDUSTR	91,025	705,714	708,479
SAUDI RE FOR COOPERATIVE REI	15,823	114,474	118,095
SAUDI REAL ESTATE CO	236,246	1,418,829	1,201,507
SAUDI RESEARCH + MEDIA GROUP	57,738	2,346,683	3,185,778
SAUDI STEEL PIPE CO	47,628	1,022,716	821,391
SAUDI TADAWUL GROUP HOLDING	212,455	14,116,972	14,112,322
SAUDI TELECOM CO	8,487,409	92,969,283	84,837,893
SAUDIA DAIRY + FOODSTUFF CO	28,552	1,893,175	2,666,761
SAVIA A	228,906	0	0
SAVILLS PLC	238,334	2,493,386	3,356,686
SAVIOR LIFETEC CORP	90,000	58,569	70,743
SAVOLA	418,314	4,194,809	5,212,757
SAWAI GROUP HOLDINGS CO LTD	70,529	3,046,474	2,866,150
SAYONA MINING LTD	11,503,924	2,054,629	276,584
SBERBANK OF RUSSIA PJSC	6,930,750	0	0
SBERBANK PJSC SPONSORED ADR	5,277,348	0	5
SBI CARDS + PAYMENT SERVICES	318,767	3,796,378	2,770,120

Security Name	Shares	Book Value	Market Value
SBI HOLDINGS INC	443,453	9,662,143	11,211,812
SBI LIFE INSURANCE CO LTD	723,325	10,326,173	12,941,954
SBM OFFSHORE NV	266,616	3,883,129	4,086,177
SCATEC ASA	198,587	2,557,469	1,616,117
SCB X PCL FOREIGN	3,759,334	12,364,348	10,551,438
SCB X PCL NVDR	409,900	1,225,826	1,150,843
SCG PACKAGING PCL FOREIGN	1,804,900	2,850,867	1,659,933
SCG PACKAGING PCL NVDR	94,300	80,686	86,726
SCHAEFFLER INDIA LTD	64,190	2,924,283	3,649,353
SCHIBSTED ASA B SHS	196,745	5,197,006	5,539,732
SCHIBSTED ASA CL A	100,708	2,669,765	2,981,290
SCHINDLER HOLDING AG REG	102,871	21,015,915	25,643,339
SCHINDLER HOLDING PART CERT	190,188	47,610,822	47,790,397
SCHNEIDER ELECTRIC SE	949,545	122,677,261	228,286,449
SCHRODERS PLC	1,473,772	8,468,093	6,777,903
SCIENTECH CORP	29,000	290,664	316,000
SCIENTEX BHD	1,253,424	1,022,861	1,145,168
SCINOPHARM TAIWAN LTD	27,000	23,272	24,136
SCOR SE	278,798	8,502,915	7,070,732
SCOUT24 SE	773,706	41,972,892	59,040,448
SCREEN HOLDINGS CO LTD	370,700	20,900,078	33,415,152
SCSK CORP	517,500	7,974,034	10,336,488
SD BIOSENSOR INC	65,150	2,479,596	466,204
SD GUTHRIE BHD	6,278,492	6,751,034	5,616,372
SDI CORPORATION	272,000	798,201	1,169,617
SDIC CAPITAL CO LTD A	171,100	158,328	132,412
SEA LTD ADR	147,621	21,743,477	10,543,092
SEADRILL LIMITED	75,132	3,746,213	3,849,214
SEAH STEEL HOLDINGS CORP	1,156	206,950	161,412
SEALAND SECURITIES CO LTD A	270,246	128,578	107,718
SEATRIUM LTD	3,516,219	5,382,900	3,580,520
SEAZEN GROUP LTD	3,871,602	2,439,476	674,418
SEAZEN HOLDINGS CO LTD A	101,144	192,718	122,885
SEB SA	42,594	4,841,835	4,364,184
SEBANG CO LTD	88,676	851,645	905,120
SEBANG GLOBAL BATTERY CO LTD	18,442	979,325	1,393,367
SECOM CO LTD	1,003,001	76,998,855	59,216,092
SECTRA AB B SHS	269,082	3,405,038	6,153,966
SECURITAS AB B SHS	796,494	7,149,542	7,912,152
SEEGENE INC	41,032	1,456,676	596,186
SEEK LTD	584,205	8,975,646	8,333,889
SEERA GROUP HOLDING	221,567	1,237,471	1,503,060

Security Name	Shares	Book Value	Market Value
SEGA SAMMY HOLDINGS INC	260,467	3,769,433	3,867,498
SEIBU HOLDINGS INC	939,000	11,765,728	12,941,458
SEIKO EPSON CORP	1,358,000	20,384,895	21,096,867
SEIKO GROUP CORP	52,400	1,176,765	1,601,057
SEINO HOLDINGS CO LTD	221,554	2,327,665	2,989,459
SEIREN CO LTD	69,500	757,950	1,036,496
SEKISUI CHEMICAL CO LTD	1,888,436	28,132,230	26,132,404
SEKISUI HOUSE LTD	2,736,038	46,292,438	60,602,408
SEKISUI JUSHI CORP	44,633	621,881	631,240
SELECT HARVESTS LTD	205,931	840,578	541,873
SEMBCORP INDUSTRIES LTD	1,623,181	3,468,871	5,760,934
SEMEN INDONESIA PERSERO TBK	7,365,119	3,417,983	1,677,673
SENAO INTERNATIONAL CO LTD	29,000	35,065	34,058
SENDAS DISTRIBUIDORA SA	566,203	1,474,659	1,054,065
SENKO GROUP HOLDINGS CO LTD	192,500	1,295,299	1,348,676
SENSETIME GROUP INC CLASS B	28,947,000	7,932,551	4,894,095
SENSHU IKEDA HOLDINGS INC	456,300	883,363	1,134,652
SEOUL SEMICONDUCTOR CO LTD	67,893	1,072,075	450,884
SERCO GROUP PLC	2,363,549	4,932,324	5,369,195
SERCOMM CORP	445,000	1,369,557	1,618,611
SERENA ENERGIA SA	498,080	1,324,513	790,014
SERIA CO LTD	83,900	1,521,897	1,521,946
SES	589,944	4,063,172	3,007,092
SESODA CORP	101,000	107,211	104,918
SEVEN + I HOLDINGS CO LTD	5,925,768	74,464,438	72,202,569
SEVEN BANK LTD	1,225,200	2,836,780	2,048,875
SEVEN GROUP HOLDINGS LTD	408,204	7,725,973	10,272,317
SEVERN TRENT PLC	351,665	9,764,097	10,581,649
SEVERSTAL PJSC	401,574	0	0
SFA ENGINEERING CORP	27,004	649,351	528,704
SFA SEMICON CO LTD	131,718	530,732	521,514
SFS GROUP AG	29,820	2,886,682	3,962,291
SG HOLDINGS CO LTD	2,105,200	27,529,488	19,401,710
SG MICRO CORP A	18,798	230,255	213,140
SGS SA REG	681,801	65,279,339	60,698,954
SH JINJIANG INTL HOTELS B	379,701	713,954	512,234
SHAANXI COAL INDUSTRY CO L A	12,530,674	43,406,155	44,229,922
SHAANXI CONSTRUCTION ENGIN A	390,700	293,989	194,257
SHAN XI HUA YANG GROUP NEW A	23,829,169	32,436,755	32,508,344
SHANDONG CHENMING PAPER B	1,785,261	787,471	336,134
SHANDONG CHENMING PAPER H	515,750	205,707	113,622
SHANDONG DONGYUE SILICONE A	111,745	259,007	104,692

Security Name	Shares	Book Value	Market Value
SHANDONG GOLD MINING CO LT A	189,100	704,638	709,213
SHANDONG GOLD MINING CO LT H	980,500	1,907,136	1,951,685
SHANDONG HI SPEED NEW ENERGY	904,215	480,335	178,358
SHANDONG HIMILE MECHANICAL A	61,200	297,933	319,964
SHANDONG HUALU HENGSHENG A	86,291	355,861	314,870
SHANDONG LINGLONG TYRE CO A	32,496	101,159	81,765
SHANDONG NANSHAN ALUMINUM A	2,602,551	1,303,267	1,358,170
SHANDONG SUN PAPER INDUSTR A	454,383	974,079	868,206
SHANDONG WEIFANG RAINBOW C A	25,707	324,902	156,830
SHANDONG WEIGAO GP MEDICAL H	3,624,000	3,457,825	1,726,746
SHANGHAI AIKO SOLAR ENERGY A	64,420	150,110	79,854
SHANGHAI BAIRUN INVESTMENT A	33,800	116,676	77,918
SHANGHAI BAOSIGHT SOFTWARE A	34,084	159,703	149,066
SHANGHAI BAOSIGHT SOFTWARE B	1,422,912	1,546,851	2,303,702
SHANGHAI BOCHU ELECTRONIC A	13,100	358,900	331,140
SHANGHAI CHLOR ALKALI CHEM B	646,600	398,730	324,605
SHANGHAI CONSTRUCTION GROU A	939,300	313,593	276,611
SHANGHAI ELECTRIC GRP CO L A	832,106	509,169	421,715
SHANGHAI ELECTRIC GRP CO L H	7,742,888	2,042,296	1,517,553
SHANGHAI ELECTRIC POWER CO A	849,100	1,074,510	1,150,222
SHANGHAI FOSUN PHARMACEUTI A	123,385	481,380	374,168
SHANGHAI FOSUN PHARMACEUTI H	672,000	1,781,096	1,137,876
SHANGHAI FUDAN MICROELECT H	294,000	1,396,171	457,906
SHANGHAI HAOHAI BIOLOGICAL H	67,500	255,023	274,937
SHANGHAI INTERNATIONAL AIR A	102,000	594,646	450,567
SHANGHAI INTERNATIONAL POR A	473,559	373,387	374,913
SHANGHAI JINJIANG INTERNAT A	24,927	103,350	78,463
SHANGHAI JINQIAO EXPORT PR B	601,293	585,668	533,959
SHANGHAI JUNSHI BIOSCIENCE A	29,600	141,292	117,778
SHANGHAI JUNSHI BIOSCIENCE H	186,200	1,230,616	279,037
SHANGHAI LINGANG HOLDINGS A	103,799	153,557	129,522
SHANGHAI LUJIAZUI FIN+TRAD B	2,117,161	1,976,476	832,015
SHANGHAI M+G STATIONERY IN A	59,317	297,796	254,144
SHANGHAI MECHANICAL AND EL B	547,079	842,614	466,115
SHANGHAI MICROPORT MEDBOT GR	331,500	987,805	374,071
SHANGHAI PHARMACEUTICALS A	260,500	749,467	681,861
SHANGHAI PHARMACEUTICALS H	1,349,700	2,463,377	2,029,555
SHANGHAI PUDONG DEVEL BANK A	15,174,975	18,083,495	17,106,233
SHANGHAI PUTAILAI NEW ENER A	94,159	324,292	182,248
SHANGHAI RAAS BLOOD PRODUC A	270,800	269,437	290,058
SHANGHAI RURAL COMMERCIAL A	6,861,764	5,519,082	6,315,851
SHANGHAI WANYE ENTERPRISE A	118,600	310,898	190,876

Security Name	Shares	Book Value	Market Value
SHANGHAI YUYUAN TOURIST MA A	394,514	332,385	278,290
SHANGHAI ZHANGJIANG HIGH A	96,121	237,230	243,303
SHANGHAI ZHENHUA HEAVY IND B	2,517,155	690,021	493,363
SHANGHAI ZHONGGU LOGISTICS A	248,526	362,965	297,516
SHANGRI LA ASIA LTD	2,337,442	2,851,536	1,607,716
SHANXI COKING COAL ENERGY A	403,700	631,520	570,094
SHANXI LU AN ENVIRONMENTAL A	695,801	1,810,809	1,727,869
SHANXI MEIJIN ENERGY CO LT A	181,900	169,152	118,604
SHANXI SECURITIES CO LTD A	135,503	103,818	87,233
SHANXI TAIGANG STAINLESS A	281,100	157,226	130,139
SHANXI XINGHUACUN FEN WINE A	51,980	1,822,360	1,501,422
SHAPIR ENGINEERING AND INDUS	207,928	1,253,071	1,054,763
SHARJAH ISLAMIC BANK	2,170,107	1,225,204	1,305,731
SHARP CORP	358,194	9,031,480	2,071,102
SHEELA FOAM LTD	54,347	953,171	596,378
SHELL PLC	14,639,864	445,386,002	524,578,595
SHENG SIONG GROUP LTD	1,104,200	1,250,093	1,213,989
SHENGHE RESOURCES HOLDINGS A	76,782	122,450	90,663
SHENGYI TECHNOLOGY CO LTD A	218,125	528,810	629,204
SHENWAN HONGYUAN GROUP CO H	3,122,400	806,798	591,851
SHENWAN HONGYUAN GROUP CO A	848,641	543,648	501,015
SHENZHEN CAPCHEM TECHNOLOG A	35,040	175,669	137,084
SHENZHEN DYNANONIC CO LTD A	133,140	589,029	514,262
SHENZHEN ENERGY GROUP CO L A	483,299	488,345	483,244
SHENZHEN EXPRESSWAY CORP H	1,112,000	1,143,788	1,036,955
SHENZHEN FASTPRINT CIRCUIT A	173,600	273,020	245,390
SHENZHEN INOVANCE TECHNOLO A	113,227	948,960	795,627
SHENZHEN INTL HOLDINGS	2,919,026	3,236,220	2,329,494
SHENZHEN INVESTMENT LTD	4,261,657	1,295,431	507,912
SHENZHEN JINJIA GROUP CO L A	237,500	143,176	117,435
SHENZHEN KAIFA TECHNOLOGY A	170,385	318,504	352,866
SHENZHEN KANGTAI BIOLOGICA A	44,932	149,893	96,070
SHENZHEN KEDALI INDUSTRY C A	10,300	157,922	107,757
SHENZHEN KSTAR SCIENCE AND A	22,400	87,018	54,306
SHENZHEN MINDRAY BIO MEDIC A	357,175	14,948,623	14,232,011
SHENZHEN MTC CO LTD A	182,348	126,948	120,137
SHENZHEN OVERSEAS CHINESE A	1,280,120	483,315	357,692
SHENZHEN SALUBRIS PHARM A	38,067	150,113	138,850
SHENZHEN SC NEW ENERGY TEC A	25,000	246,251	184,947
SHENZHEN SED INDUSTRY CO A	45,500	122,651	93,358
SHENZHEN SENIOR TECHNOLOGY A	59,000	106,807	66,267
SHENZHEN SUNLORD ELECTRONI A	195,900	668,665	736,821

Security Name	Shares	Book Value	Market Value
SHENZHEN SUNWAY COMMUNICAT A	43,388	113,603	116,362
SHENZHEN TRANSSION HOLDING A	1,455,379	16,525,734	15,257,779
SHENZHEN YINGHE TECHNOLOGY A	336,700	765,833	822,284
SHENZHOU INTERNATIONAL GROUP	1,192,400	13,706,861	11,675,980
SHIBAURA MACHINE CO LTD	39,000	871,588	934,635
SHIBUYA CORPORATION	34,200	901,451	759,010
SHIDA SHINGHWA ADVANCED MA A	4,900	28,198	22,685
SHIFT INC	17,600	3,561,198	1,595,226
SHIGA BANK LTD/THE	72,800	1,679,473	1,907,575
SHIH WEI NAVIGATION CO LTD	394,000	248,668	256,865
SHIHLIN ELECTRIC + ENGINEER	852,000	5,892,755	7,786,892
SHIJIAZHUANG YILING PHARMA A	77,800	221,266	163,361
SHIKOKU ELECTRIC POWER CO	310,300	3,731,985	2,662,048
SHIKUN + BINUI LTD	559,119	1,454,135	1,039,517
SHIMA SEIKI MFG LTD	48,100	903,856	505,340
SHIMADZU CORP	1,330,190	40,677,617	33,283,692
SHIMAMURA CO LTD	208,794	9,508,359	9,493,468
SHIMANO INC	302,699	38,059,885	46,752,413
SHIMAO SERVICES HOLDINGS LTD	1,091,000	200,223	107,600
SHIMIZU CORP	800,600	5,319,930	4,496,749
SHIN ETSU CHEMICAL CO LTD	3,390,225	79,304,139	131,470,417
SHIN KONG FINANCIAL HOLDING	60,981,766	19,002,418	18,496,696
SHIN POONG PHARMACEUTICAL CO	55,065	664,353	476,045
SHIN ZU SHING CO LTD	202,788	852,202	1,531,466
SHINHAN FINANCIAL GROUP ADR	4,034	117,384	140,424
SHINHAN FINANCIAL GROUP LTD	1,047,165	35,982,588	36,630,329
SHINKO ELECTRIC INDUSTRIES	242,700	8,118,488	8,509,437
SHINKONG INSURANCE CO LTD	53,000	149,938	157,163
SHINKONG SYNTHETIC FIBERS	2,302,000	1,017,050	1,181,468
SHINSEGAE INC	12,636	2,684,554	1,440,318
SHINSUNG DELTA TECH CO LTD	26,189	1,801,149	1,181,502
SHINY CHEMICAL INDUSTRIAL CO	193,750	1,118,316	895,848
SHIONOGI + CO LTD	1,190,494	62,049,585	46,454,873
SHIP HEALTHCARE HOLDINGS INC	132,900	2,381,334	1,962,194
SHISEIDO CO LTD	865,074	43,932,948	24,673,411
SHIZUOKA FINANCIAL GROUP INC	864,375	7,471,178	8,296,631
SHIZUOKA GAS CO LTD	92,000	611,656	547,334
SHO BOND HOLDINGS CO LTD	247,900	10,211,014	8,878,229
SHOCHIKU CO LTD	16,100	1,173,737	942,922
SHOEI CO LTD	84,500	1,032,412	1,029,593
SHOPIFY INC CLASS A	2,294,494	99,965,420	151,596,664
SHOPRITE HOLDINGS LTD	719,472	8,369,768	11,191,271

Security Name	Shares	Book Value	Market Value
SHOUCHENG HOLDINGS LTD	4,435,772	853,979	767,077
SHOUGANG FUSHAN RESOURCES GR	3,264,000	1,003,342	1,337,667
SHOWA SANGYO CO LTD	39,300	811,339	768,361
SHREE CEMENT LTD	19,254	5,624,971	6,435,217
SHRIRAM FINANCE LTD	512,956	10,817,364	17,910,065
SHUANGLIANG ECO ENERGY SYS A	237,500	348,034	151,917
SHUFERSAL LTD	465,154	2,510,122	3,049,826
SHUI ON LAND LTD	5,145,000	455,508	434,940
SIAM CEMENT PUB CO FOR REG	3,472,369	43,567,271	21,289,816
SIAM CITY CEMENT PCL FOR	76,560	398,413	271,212
SIAM GLOBAL HOUSE PCL FOREIG	2,482,521	1,079,481	1,014,723
SIBANYE STILLWATER LTD	4,725,501	8,659,372	5,104,869
SICHUAN CHUANTOU ENERGY CO A	291,786	639,901	749,371
SICHUAN DEVELOPMENT LOMON A	183,305	408,908	168,973
SICHUAN EXPRESSWAY CO H	1,838,000	621,689	805,135
SICHUAN HEBANG BIOTECHNOL A	366,500	133,371	82,830
SICHUAN KELUN PHARMACEUTIC A	67,762	286,854	281,505
SICHUAN NEW ENERGY POWER C A	58,600	113,455	86,445
SICHUAN ROAD+BRIDGE GROUP A	257,900	283,124	278,712
SICHUAN SWELLFUN CO LTD A	17,514	135,408	90,272
SICHUAN YAHUA INDUSTRIAL A	177,000	301,010	216,255
SIEGFRIED HOLDING AG REG	7,691	4,315,259	7,985,439
SIEMENS AG REG	1,427,113	193,826,440	265,706,311
SIEMENS ENERGY AG	897,902	20,262,512	23,394,233
SIEMENS HEALTHINEERS AG	584,903	29,619,471	33,725,610
SIEMENS LTD	154,575	6,727,402	14,283,786
SIEYUAN ELECTRIC CO LTD A	88,000	747,707	806,385
SIG GROUP AG	544,424	11,639,925	9,966,379
SIGMA HEALTHCARE LTD	2,826,886	1,932,632	2,407,127
SIGMAGOLD INTI PERKASA TBK P	8,974,200	0	0
SIGNIFY NV	231,157	7,336,985	5,772,523
SIGURD MICROELECTRONICS CORP	1,894,349	3,525,490	4,484,566
SIHUAN PHARMACEUTICAL HLDGS	6,935,000	740,957	461,897
SIIX CORP	57,700	545,409	460,571
SIKA AG REG	256,770	50,993,541	73,493,832
SILERGY CORP	1,111,000	13,118,145	15,821,971
SILEX SYSTEMS LTD	328,406	931,798	1,169,010
SILICON INTEGRATED SYSTEMS	927,000	1,288,462	1,614,461
SILICON OPTRONICS INC	82,000	256,877	261,609
SILITECH TECHNOLOGY CORP	19,000	23,034	23,134
SILTRONIC AG	34,714	2,690,141	2,693,624
SIMCERE PHARMACEUTICAL GROUP	753,000	646,965	552,642

Security Name	Shares	Book Value	Market Value
SIME DARBY BERHAD	12,625,192	6,875,128	7,012,054
SIMMTECH CO LTD	31,594	1,195,818	826,288
SIMPAR SA	432,600	635,979	415,120
SIMPLEX HOLDINGS INC	68,100	1,199,051	1,200,196
SIMPLO TECHNOLOGY CO LTD	818,200	10,133,993	10,781,930
SIMS LTD	276,382	3,302,927	1,901,192
SINBON ELECTRONICS CO LTD	971,105	8,288,397	8,740,738
SINCH AB	1,103,529	1,893,830	2,678,018
SINGAPORE AIRLINES LTD	2,687,875	12,275,538	13,684,809
SINGAPORE EXCHANGE LTD	3,828,374	23,336,469	26,779,550
SINGAPORE POST LTD	2,979,300	1,945,514	945,292
SINGAPORE TECH ENGINEERING	7,893,736	21,182,315	25,220,348
SINGAPORE TELECOMMUNICATIONS	36,051,052	78,853,418	73,152,845
SINMAG EQUIPMENT CORP	16,000	76,612	79,404
SINO AMERICAN SILICON PRODUC	2,320,000	12,684,443	15,554,151
SINO BIOPHARMACEUTICAL	17,734,747	10,352,833	6,065,011
SINO LAND CO	16,961,350	23,690,203	17,488,391
SINO OCEAN GROUP HOLDING LTD	4,232,000	296,527	181,589
SINOCARE INC A	73,000	284,833	253,371
SINOFERT HOLDINGS LTD	2,928,000	354,956	375,054
SINOFIBERS TECHNOLOGY CO L A	58,000	303,089	170,802
SINOMA INTERNATIONAL ENGIN A	226,900	404,796	374,808
SINOMA SCIENCE+TECHNOLOGY A	73,357	182,937	129,624
SINOMINE RESOURCE GROUP CO A	31,380	187,364	115,190
SINON CORP	63,000	80,011	85,446
SINOPAC FINANCIAL HOLDINGS	59,551,264	24,325,264	46,625,529
SINOPEC ENGINEERING GROUP H	3,608,500	2,327,668	2,495,835
SINOPEC KANTONS HOLDINGS	2,476,000	1,199,713	1,284,433
SINOPEC OILFIELD SERVICE H	6,544,000	635,760	427,482
SINOPEC SHANGHAI PETROCHE A	164,700	64,855	58,879
SINOPEC SHANGHAI PETROCHEM H	6,443,999	1,786,119	907,912
SINOPHARM GROUP CO H	2,343,099	7,092,000	6,227,866
SINOTRANS LIMITED H	3,968,783	1,624,929	1,931,875
SINOTRUK HONG KONG LTD	1,594,000	3,163,236	4,144,595
SINOTRUK JINAN TRUCK CO LT A	427,941	1,045,100	839,372
SINOVAC BIOTECH LTD	68,732	0	0
SINPHAR PHARMACEUTICAL CO	8,000	9,213	9,556
SINYI REALTY INC	209,000	210,483	204,223
SIRTEC INTERNATIONAL CO LTD	225,000	253,718	267,713
SIS DISTRIBUTION THA FOREIGN	27,800	19,051	19,886
SISTEMA PJSFC	5,147,700	0	0
SITC INTERNATIONAL HOLDINGS	2,156,000	3,617,304	5,854,343

Security Name	Shares	Book Value	Market Value
SITEMINDER LTD	361,970	934,185	1,230,466
SITRONIX TECHNOLOGY CORP	191,000	1,197,868	1,521,924
SIXT SE	22,663	2,831,891	1,609,173
SJM HOLDINGS LTD	4,071,749	3,185,457	1,382,040
SJVN LTD	1,050,624	1,656,409	1,658,452
SK BIOPHARMACEUTICALS CO LTD	37,299	4,314,500	2,100,040
SK BIOSCIENCE CO LTD	37,359	5,531,047	1,427,597
SK CHEMICALS CO LTD	18,161	2,488,034	643,844
SK DISCOVERY CO LTD	16,695	551,691	460,243
SK HYNIX INC	1,809,750	201,364,991	310,938,209
SK IE TECHNOLOGY CO LTD	31,313	2,710,824	1,003,199
SK INC	102,137	14,949,434	11,746,116
SK INNOVATION CO LTD	95,945	10,644,437	8,092,419
SK NETWORKS CO LTD	174,920	866,853	611,885
SK OCEANPLANT CO LTD	47,032	726,995	480,401
SK SQUARE CO LTD	160,302	8,463,563	11,645,634
SK TELECOM	615,929	22,115,434	23,044,202
SKANDINAVISKA ENSKILDA BAN A	2,931,945	32,738,325	43,328,140
SKANSKA AB B SHS	632,222	11,285,646	11,390,587
SKC CO LTD	30,672	1,546,106	3,756,902
SKF AB B SHARES	640,433	11,797,717	12,869,042
SKF INDIA LTD	35,996	1,856,024	2,791,852
SKP RESOURCES BHD	376,400	81,334	91,756
SKSHU PAINT CO LTD A	18,396	146,227	91,390
SKY PERFECT JSAT HOLDINGS	266,300	1,251,207	1,436,968
SKYCITY ENTERTAINMENT GROUP	1,396,281	3,066,929	1,242,203
SKYLARK HOLDINGS CO LTD	1,001,800	12,850,743	13,324,326
SKYWORTH GROUP LTD	2,713,238	1,115,759	1,070,380
SLC AGRICOLA SA	294,320	1,137,987	924,644
SM ENTERTAINMENT CO LTD	19,103	1,194,678	1,115,793
SMARTFREN TELECOM TBK PT	223,296,300	1,381,271	518,188
SMARTGROUP CORP LTD	162,403	921,469	916,495
SMC CORP	103,032	28,120,418	48,896,411
SMI HOLDINGS	1,325,600	0	0
SMITH + NEPHEW PLC	1,462,799	22,045,246	18,133,219
SMITHS GROUP PLC	602,924	12,177,104	12,995,324
SMS CO LTD	82,400	1,324,245	1,046,012
SMURFIT KAPPA GROUP PLC	454,638	15,929,582	20,287,548
SNAM SPA	10,793,154	55,435,795	47,785,623
SOBHA LIMITED	8,552	0	30,183
SOBHA LTD	68,544	1,173,723	1,608,354
SOCIETE BIC SA	43,342	2,658,434	2,554,870

Security Name	Shares	Book Value	Market Value
SOCIETE GENERALE SA	3,455,427	108,587,917	81,179,906
SOCIONEXT INC	335,300	7,807,541	7,939,566
SODEXO SA	449,272	34,646,049	40,446,628
SOFINA	27,973	5,587,271	6,391,766
SOFTBANK CORP	13,166,500	169,163,709	160,795,656
SOFTBANK GROUP CORP	1,692,250	65,058,196	109,303,684
SOFTCAT PLC	718,771	13,225,227	16,509,226
SOFTWAREONE HOLDING AG	207,987	4,391,794	3,911,644
SOHGO SECURITY SERVICES CO	2,354,900	20,687,082	13,755,216
SOHO CHINA LTD	2,917,000	501,507	250,326
SOHU.COM LTD ADR	51,535	811,339	717,369
SOJITZ CORP	732,400	11,932,507	17,797,811
SOLAR APPLIED MATERIALS TECH	731,249	1,114,153	1,471,970
SOLAR INDUSTRIES INDIA LTD	39,138	2,481,123	4,703,354
SOLAREDGE TECHNOLOGIES INC	74,645	10,716,882	1,885,547
SOLARIA ENERGIA Y MEDIO AMBI	141,086	2,278,591	1,749,524
SOLARVEST HOLDINGS BHD	412,000	132,054	137,988
SOLIDCORE RESOURCES PLC	2,082,035	0	2
SOLTEAM INC	78,000	125,573	135,123
SOLUM CO LTD	68,022	1,533,182	1,037,750
SOLVAY SA	130,032	4,429,677	4,580,852
SOMPO HOLDINGS INC	3,551,873	51,378,481	75,846,598
SONA BLW PRECISION FORGINGS	509,825	3,905,617	3,919,031
SONATA SOFTWARE LTD	300,726	1,486,044	2,136,725
SONGCHENG PERFORMANCE DEVE A	103,943	161,684	114,329
SONGWON INDUSTRIAL CO LTD	80,940	1,015,523	715,024
SONIC HEALTHCARE LTD	831,249	14,489,014	14,600,507
SONIX TECHNOLOGY CO LTD	86,000	136,996	136,258
SONOSCAPE MEDICAL CORP A	44,100	294,166	239,079
SONOVA HOLDING AG REG	84,689	18,641,654	26,162,679
SONY GROUP CORP	2,473,930	153,894,381	209,775,753
SOOCHOW SECURITIES CO LTD A	226,697	220,499	183,204
SOOP CO LTD	13,359	885,873	1,274,276
SOPRA STERIA GROUP	75,136	13,585,382	14,583,448
SOTETSU HOLDINGS INC	155,600	3,050,768	2,357,850
SOULBRAIN CO LTD/NEW	7,021	943,800	1,481,737
SOUTH32 LTD	7,390,846	15,388,267	18,065,677
SOUTHERN PROVINCE CEMENT CO	85,303	1,158,799	826,518
SOUTHERN SUN LTD	1,831	516	531
SOUTHWEST SECURITIES CO LT A	305,212	172,141	149,672
SOVCOMFLOT OAO	828,950	0	0
SP SETIA BHD	2,836,200	892,550	829,667

Security Name	Shares	Book Value	Market Value
SPAR GROUP LIMITED/THE	326,942	2,298,589	2,119,902
SPAREBANK 1 SMN	201,932	2,197,072	2,866,040
SPAREBANK 1 SR BANK ASA	313,068	3,230,109	3,840,058
SPARK NEW ZEALAND LTD	7,295,918	19,194,731	18,494,393
SPECTRIS PLC	181,322	5,388,925	6,372,610
SPIC INDUSTRY FINANCE HOLD A	645,900	465,335	323,798
SPIE SA	250,910	6,732,191	9,084,392
SPIRAX GROUP PLC	126,769	12,939,237	13,590,640
SPIRENT COMMUNICATIONS PLC	920,343	2,386,621	2,129,159
SPORTON INTERNATIONAL INC	102,384	636,428	703,782
SPORTS GEAR CO LTD	35,000	98,694	98,716
SPORTS TOTO BHD	106,300	35,848	34,926
SPOTIFY TECHNOLOGY SA	992,054	181,717,533	311,296,638
SQUARE ENIX HOLDINGS CO LTD	129,200	4,206,103	3,880,982
SRF LTD	216,926	4,355,588	6,337,245
SRI TRANG AGRO INDS PCL NVDR	832,500	392,073	490,012
SRI TRANG AGRO INDUSTRY FOR	1,395,820	709,303	821,574
SRI TRANG GLOVES THAILA NVDR	900,700	218,338	247,893
SRISAWAD CORP PCL NVDR	52,830	51,067	49,668
SRISAWADCORP PCL FOREIGN	1,000,200	1,179,200	940,307
SSAB AB A SHARES	233,456	1,440,539	1,288,285
SSAB AB B SHARES	1,268,953	7,917,698	6,897,088
SSE PLC	1,842,876	37,429,083	41,690,439
SSP GROUP PLC	1,312,613	5,100,604	2,457,518
SSY GROUP LTD	2,280,888	1,389,931	1,232,854
ST GALLER KANTONALBANK A REG	5,287	2,541,685	2,544,669
ST JAMES S PLACE PLC	695,184	9,453,583	4,802,930
ST PHARM CO LTD	15,414	758,507	957,430
ST SHINE OPTICAL CO LTD	86,000	806,447	498,377
STABILUS SE	40,272	2,442,778	1,845,156
STADLER RAIL AG	92,370	3,747,992	2,626,371
STANDARD BANK GROUP LTD	2,479,789	26,760,469	28,629,366
STANDARD CHARTERED PLC	4,494,890	48,765,846	40,684,560
STANDARD CHEMICAL + PHARMA	2,000	4,365	4,574
STANDARD FOODS CORP	666,900	1,124,849	878,830
STANLEY ELECTRIC CO LTD	196,300	4,122,408	3,502,380
STANMORE RESOURCES LTD	491,471	1,069,191	1,161,931
STANTEC INC	216,500	9,204,798	18,121,114
STAR ENTERTAINMENT GRP LTD/T	4,342,146	6,303,985	1,420,954
STAR HEALTH + ALLIED INSURAN	332,500	2,447,618	2,227,600
STAR PETROLEUM REFINING PCL	2,436,300	670,223	541,072
STARHUB LTD	1,188,640	1,589,078	1,061,252

Security Name	Shares	Book Value	Market Value
STARK TECHNOLOGY INC	29,000	110,662	105,482
STARPOWER SEMICONDUCTOR LT A	9,480	190,889	111,813
STARTS CORP INC	45,100	956,966	951,852
STATE BANK OF INDIA	5,840,363	44,615,416	59,459,465
STATE GRID INFORMATION + C A	146,200	364,185	337,826
STEADFAST GROUP LTD	1,815,279	6,881,822	7,492,247
STEEL AUTHORITY OF INDIA	2,300,287	2,878,770	4,100,880
STELLA INTERNATIONAL	1,005,500	1,546,707	2,040,030
STELLANTIS NV	5,504,785	93,944,721	108,969,080
STERLING AND WILSON RENEWABL	154,016	1,059,413	1,317,644
STERLITE TECHNOLOGIES LTD	364,422	953,289	598,284
STMICROELECTRONICS NV	1,888,682	61,106,423	74,622,059
STONECO LTD A	534,403	12,304,826	6,407,580
STORA ENSO OYJ R SHS	976,463	12,516,787	13,348,499
STOREBRAND ASA	785,375	5,840,362	8,040,020
STRAUMANN HOLDING AG REG	178,911	15,707,553	22,159,918
STRAUSS GROUP LTD	80,002	1,755,743	1,184,995
STRIDES PHARMA SCIENCE LTD	88,270	848,139	1,004,407
STRIKE CO LTD	24,500	737,533	702,134
STRIKE ENERGY LTD	3,780,766	1,013,160	706,996
STROEER SE + CO KGAA	60,196	3,363,175	3,861,232
SUBARU CORP	3,087,272	69,669,333	65,445,714
SUBSEA 7 SA	421,720	4,446,335	7,953,279
SUGI HOLDINGS CO LTD	163,600	2,484,798	2,251,716
SULZER AG REG	34,595	3,272,513	4,781,587
SUMBER ALFARIA TRIJAYA TBK P	70,568,900	12,072,467	11,851,316
SUMCO CORP	1,693,458	25,333,008	24,376,489
SUMISEKI HOLDINGS INC	100	846	846
SUMITOMO BAKELITE CO LTD	126,200	2,760,953	3,688,915
SUMITOMO CHEMICAL CO LTD	6,405,298	18,473,672	13,725,639
SUMITOMO CHEMICAL INDIA LTD	186,284	1,116,420	1,072,318
SUMITOMO CORP	1,858,127	31,704,046	46,401,540
SUMITOMO ELECTRIC INDUSTRIES	1,384,615	18,431,909	21,540,526
SUMITOMO FORESTRY CO LTD	276,282	5,747,253	8,788,627
SUMITOMO HEAVY INDUSTRIES	355,800	9,140,952	9,247,846
SUMITOMO METAL MINING CO LTD	433,107	13,663,412	13,134,008
SUMITOMO MITSUI CONSTRUCTION	240,600	986,235	598,286
SUMITOMO MITSUI FINANCIAL GR	2,552,737	125,853,047	170,199,146
SUMITOMO MITSUI TRUST HOLDIN	1,276,684	24,675,616	29,127,716
SUMITOMO OSAKA CEMENT CO LTD	56,045	1,726,014	1,370,988
SUMITOMO PHARMA CO LTD	284,800	2,708,956	717,049
SUMITOMO REALTY + DEVELOPMEN	667,315	20,094,042	19,584,746

Security Name	Shares	Book Value	Market Value
SUMITOMO RUBBER INDUSTRIES	382,387	4,332,146	3,809,372
SUMITOMO WAREHOUSE CO LTD	104,600	1,418,066	1,700,421
SUMMARECON AGUNG TBK PT	21,083,651	1,192,727	643,784
SUMMERSET GROUP HOLDINGS LTD	458,303	2,303,009	2,653,036
SUMMIT REAL ESTATE HOLDING	61,926	893,114	700,267
SUN ART RETAIL GROUP LTD	3,093,000	1,149,094	590,282
SUN HUNG KAI PROPERTIES	6,710,706	94,969,708	58,061,351
SUN INTERNATIONAL LTD	1,007	2,150	2,039
SUN LIFE FINANCIAL INC	1,052,373	45,321,657	51,590,131
SUN PHARMACEUTICAL INDUS	2,034,363	24,481,943	37,103,709
SUN TV NETWORK LTD	119,359	884,482	1,076,767
SUNAC SERVICES HOLDINGS LTD	2,140,979	580,816	496,347
SUNCOR ENERGY INC	2,862,985	102,041,801	109,107,312
SUNCORP GROUP LTD	2,174,610	21,147,927	25,284,872
SUNDARAM FINANCE LTD	103,154	5,067,822	5,804,110
SUNDRAM FASTENERS LTD	163,973	1,647,889	2,660,667
SUNDRUG CO LTD	330,300	7,819,294	8,324,233
SUNGEEL HITECH CO LTD	8,398	902,438	464,285
SUNGROW POWER SUPPLY CO LT A	259,480	2,479,411	2,204,649
SUNGWOO HITECH CO LTD	521,075	3,609,682	3,406,956
SUNNY OPTICAL TECH	737,600	9,233,604	4,558,458
SUNONWEALTH ELECTRIC MACHINE	596,000	2,078,845	2,112,728
SUNPLUS TECHNOLOGY CO LTD	1,262,000	1,343,900	1,408,213
SUNRESIN NEW MATERIALS CO A	20,300	150,044	116,114
SUNREX TECHNOLOGY CORP	204,000	382,220	377,923
SUNSPRING METAL CORP	351,000	326,363	301,863
SUNTORY BEVERAGE + FOOD LTD	579,676	23,310,977	20,565,777
SUNWAY CONSTRUCTION GROUP BH	821,800	515,515	660,227
SUNWODA ELECTRONIC CO LTD A	87,056	216,800	180,889
SUPALAI PCL NVDR	1,318,000	702,676	646,494
SUPALAI PUBLIC CO LTD FOR	1,979,100	1,142,420	970,742
SUPCON TECHNOLOGY CO LTD A	35,850	234,533	185,122
SUPER ENERGY CORP PCL NVDR	235,000	1,957	1,857
SUPER GROUP LTD	551,871	727,134	854,622
SUPER RETAIL GROUP LTD	334,382	2,419,070	3,115,280
SUPERB SUMMIT	15,630,000	0	2
SUPERMAX CORP BHD	2,727,900	476,958	506,048
SUPREME ELECTRONICS CO LTD	789,254	1,223,110	1,990,118
SUPREME INDUSTRIES LTD	123,884	5,654,608	8,849,063
SURGUTNEFTEGAS PJSC	14,970,110	70,248	0
SURGUTNEFTEGAS PREFERENCE	48,672,672	0	1
SURGUTNEFTEGAZ SP ADR PREF	1,563,713	0	2

Security Name	Shares	Book Value	Market Value
SURUGA BANK LTD	310,300	1,390,562	2,038,963
SURYA SEMESTA INTERNUSA PT	2,988,300	200,023	196,178
SUVEN PHARMACEUTICALS LTD	150,566	900,000	1,451,740
SUZANO SA	1,116,350	9,826,745	11,458,112
SUZHOU DONGSHAN PRECISION A	448,000	935,135	1,270,213
SUZHOU MAXWELL TECHNOLOGIE A	11,824	269,692	193,510
SUZHOU NANOMICRO TECHNOLOG A	10,300	30,199	24,506
SUZLON ENERGY LTD	19,516,166	9,656,385	12,372,295
SUZUKEN CO LTD	420,900	12,470,532	12,792,367
SUZUKI MOTOR CORP	3,008,724	27,825,615	34,621,108
SVENSKA CELLULOSA AB SCA B	979,323	9,605,252	14,476,918
SVENSKA HANDELSBANKEN A SHS	2,578,221	24,123,408	24,576,874
SVI PCL NVDR	56,700	13,162	13,210
SVITZER GROUP A/S	24,462	843,740	912,468
SWAN ENERGY LTD	197,602	1,436,640	1,390,769
SWANCOR HOLDING CO LTD	103,000	467,872	438,143
SWATCH GROUP AG/THE BR	36,327	9,793,209	7,440,464
SWATCH GROUP AG/THE REG	111,823	5,496,676	4,567,004
SWCC CORP	52,800	1,370,247	1,616,562
SWECO AB B SHS	344,795	5,644,498	4,733,942
SWEDBANK AB A SHARES	1,847,850	29,967,851	38,055,774
SWEDISH ORPHAN BIOVITRUM AB	330,290	7,375,059	8,844,993
SWIRE PACIFIC LTD CL A	1,928,661	13,912,215	17,045,061
SWIRE PACIFIC LTD CL B	2,547,500	3,866,107	3,419,630
SWIRE PROPERTIES LTD	5,311,361	15,094,253	8,462,911
SWISS LIFE HOLDING AG REG	61,270	30,389,367	45,042,457
SWISS PRIME SITE REG	328,092	28,901,972	31,107,766
SWISS RE AG	851,042	87,108,421	105,599,289
SWISSCOM AG REG	116,717	57,559,114	65,658,183
SWISSQUOTE GROUP HOLDING REG	16,110	3,254,896	5,084,356
SYARIKAT TAKAFUL MALAYSIA KE	260,600	204,779	206,049
SYDBANK A/S	109,931	4,405,133	5,829,780
SYENSQO SA	115,124	10,612,179	10,311,225
SYMRISE AG	632,225	76,090,364	77,448,245
SYN PROP E TECH SA	27,800	46,257	45,796
SYNCMOLD ENTERPRISE CORP	376,000	1,076,798	1,251,730
SYNGENE INTERNATIONAL LTD	238,173	2,255,229	2,028,111
SYNNEX TECHNOLOGY INTL CORP	6,735,327	13,108,722	15,176,623
SYRAH RESOURCES LTD	1,316,884	1,085,855	312,216
SYSMEX CORP	989,364	18,158,421	15,935,969
SYSTEMPRO CO LTD	456,100	1,118,603	890,311
SYSTEX CORP	230,000	802,132	882,675

Security Name	Shares	Book Value	Market Value
T+D HOLDINGS INC	1,292,080	18,668,048	22,558,822
T3EX GLOBAL HOLDINGS CORP	25,000	72,567	75,135
TA ANN HOLDINGS BERHAD	52,000	44,592	41,997
TA CHEN STAINLESS PIPE CO	5,726,584	6,477,861	6,337,080
TA I TECHNOLOGY CO LTD	28,000	43,514	45,658
TA YA ELECTRIC WIRE + CABLE	962,000	1,205,640	1,654,666
TABCORP HOLDINGS LTD	4,000,182	2,158,414	1,870,104
TADANO LTD	181,400	1,445,616	1,277,109
TAG IMMOBILIEN AG	280,431	4,098,273	4,108,552
TAI TECH ADVANCED ELECTRONIC	71,000	281,747	307,492
TAICHUNG COMMERCIAL BANK	6,051,439	2,464,833	3,413,636
TAIFLEX SCIENTIFIC CO LTD	250,000	404,618	448,500
TAIHAN ELECTRIC WIRE CO LTD	100,687	1,096,425	1,211,320
TAIHEIYO CEMENT CORP	577,558	11,194,582	14,498,192
TAIJI COMPUTER CORP LTD A	24,600	106,881	75,982
TAIKISHA LTD	51,900	1,311,194	1,716,453
TAIMED BIOLOGICS INC	297,371	1,212,696	818,560
TAINAN SPINNING	1,658,265	777,902	881,745
TAISEI CORP	529,251	17,310,273	19,579,589
TAISHIN FINANCIAL HOLDING	59,232,774	23,889,575	34,416,959
TAIWAN ASIA SEMICONDUCTOR CO	579,000	916,111	746,919
TAIWAN BUSINESS BANK	21,073,239	8,602,007	11,822,294
TAIWAN COGENERATION CORP	636,673	684,727	940,051
TAIWAN COOPERATIVE FINANCIAL	51,568,244	29,954,196	41,328,987
TAIWAN FERTILIZER CO LTD	1,146,000	2,067,318	2,271,435
TAIWAN FIRE + MARINE INSURAN	104,000	90,325	87,037
TAIWAN FU HSING INDUSTRIAL	317,000	539,697	518,863
TAIWAN GLASS IND CORP	2,115,000	1,061,897	1,261,522
TAIWAN HIGH SPEED RAIL CORP	3,148,000	3,267,057	2,950,058
TAIWAN HON CHUAN ENTERPRISE	466,642	1,367,696	2,466,895
TAIWAN MASK CORPORATION	185,000	571,070	433,967
TAIWAN MOBILE CO LTD	7,111,312	24,977,494	23,454,846
TAIWAN NAVIGATION CO LTD	458,000	516,752	537,179
TAIWAN PAIHO LTD	374,299	819,563	737,307
TAIWAN PCB TECHVEST CO LTD	242,000	300,650	293,162
TAIWAN SAKURA CORP	125,000	341,199	350,631
TAIWAN SANYO ELECTRIC CO	1,000	1,563	1,413
TAIWAN SECOM	508,680	1,618,188	2,061,928
TAIWAN SEMICONDUCTOR CO LTD	345,000	620,599	806,105
TAIWAN SEMICONDUCTOR MANUFAC	65,730,781	946,306,661	1,957,244,099
TAIWAN SEMICONDUCTOR SP ADR	192,759	29,122,631	33,503,442
TAIWAN SHIN KONG SECURITY CO	29,000	36,752	37,902

Security Name	Shares	Book Value	Market Value
TAIWAN SURFACE MOUNTING TECH	704,711	2,061,367	2,606,737
TAIWAN UNION TECHNOLOGY CORP	375,000	1,485,278	1,878,384
TAIYEN BIOTECH CO LTD	7,000	7,322	7,325
TAIYO HOLDINGS CO LTD	55,800	1,148,670	1,181,151
TAIYO YUDEN CO LTD	553,500	14,172,312	14,059,437
TAKARA BIO INC	84,300	567,084	578,563
TAKARA HOLDINGS INC	279,900	2,291,608	1,898,377
TAKARA STANDARD CO LTD	69,800	949,887	752,848
TAKASAGO THERMAL ENGINEERING	110,700	2,033,841	3,936,400
TAKASHIMAYA CO LTD	615,569	8,286,901	10,360,892
TAKEDA PHARMACEUTICAL CO LTD	6,917,626	232,137,166	179,412,754
TAKEUCHI MFG CO LTD	61,100	1,526,960	2,138,466
TAKUMA CO LTD	126,800	1,272,771	1,303,013
TAL EDUCATION GROUP ADR	732,334	16,853,731	7,814,151
TALANX AG	185,145	9,246,394	14,792,926
TANGSHAN JIDONG CEMENT INV A	114,800	95,753	63,841
TANGSHAN SANYOU CHEMICAL I A	263,832	203,536	181,409
TANLA PLATFORMS LTD	97,441	1,144,672	1,100,313
TATA CHEMICALS LTD	252,275	2,887,123	3,337,252
TATA COMMUNICATIONS LTD	199,714	3,001,878	4,441,689
TATA CONSULTANCY SVCS LTD	5,039,759	212,152,294	235,958,328
TATA CONSUMER PRODUCTS LTD	1,025,633	10,116,498	13,500,437
TATA ELXSI LTD	52,587	5,005,295	4,415,622
TATA INVESTMENT CORP LTD	19,346	1,775,514	1,502,150
TATA MOTORS LTD	5,239,746	44,880,505	62,192,038
TATA MOTORS LTD A DVR	705,998	2,263,414	5,635,284
TATA POWER CO LTD	2,339,912	5,883,931	12,363,631
TATA STEEL LTD	13,101,545	17,181,898	27,339,827
TATA TELESERVICES MAHARASHTR	757,446	1,357,710	706,062
TATE + LYLE PLC	671,802	5,227,066	5,078,364
TATNEFT PJSC	176,387	0	0
TATNEFT PJSC PREF	510,344	0	0
TATUNG CO LTD	3,234,000	4,874,884	5,682,219
TAYHO ADVANCED MATERIALS G A	92,300	257,730	111,885
TAYLOR WIMPEY PLC	5,958,274	11,208,928	10,706,770
TBC BANK GROUP PLC	92,796	3,300,429	3,014,722
TBEA CO LTD A	208,103	451,475	395,350
TBS HOLDINGS INC	64,400	1,193,293	1,623,012
TC ENERGY CORP	1,717,655	74,487,180	65,098,748
TCC GROUP HOLDINGS	28,859,794	33,231,892	30,424,147
TCC STEEL	27,931	1,103,259	1,130,227
TCI CO LTD	129,428	881,664	624,379

Security Name	Shares	Book Value	Market Value
TCL ELECTRONICS HOLDINGS LTD	4,808,333	3,138,750	3,892,319
TCL TECHNOLOGY GROUP CORP A	796,190	476,085	471,117
TCL ZHONGHUAN RENEWABLE EN A	183,953	463,558	217,949
TDK CORP	1,766,700	65,607,297	108,345,739
TEAMVIEWER SE	580,077	7,476,620	6,512,314
TECAN GROUP AG REG	21,655	8,691,999	7,248,939
TECH MAHINDRA LTD	1,022,240	12,893,342	17,535,403
TECH PRO	18,653,192	0	2
TECHNIP ENERGIES NV	232,347	3,530,316	5,214,460
TECHNIPFMC PLC	828,679	6,703,225	21,670,070
TECHNOLOGY ONE LTD	1,306,934	12,362,266	16,234,750
TECHNOPRO HOLDINGS INC	347,700	6,880,403	5,695,589
TECHNOPROBE SPA	807,753	6,093,104	7,964,529
TECHTRONIC INDUSTRIES CO LTD	2,851,016	24,938,975	32,573,530
TECK RESOURCES LTD CLS B	756,700	22,641,733	36,254,851
TECO ELECTRIC + MACHINERY	8,444,000	11,684,291	13,925,277
TEIJIN LTD	987,300	11,219,970	8,202,949
TEJAS NETWORKS LTD	107,161	1,204,097	1,815,976
TELE2 AB B SHS	2,956,802	36,804,775	29,790,823
TELECOM ITALIA RSP	7,657,687	3,956,371	1,993,581
TELECOM ITALIA SPA	15,740,533	11,680,717	3,770,535
TELECOM PLUS PLC	121,996	2,586,920	2,720,445
TELEFONICA BRASIL S.A.	2,658,357	28,139,121	21,699,701
TELEFONICA SA	24,472,828	151,092,172	103,865,910
TELEKOM MALAYSIA BHD	2,638,071	3,241,626	3,780,655
TELENOR ASA	3,071,016	54,824,589	35,101,446
TELEPERFORMANCE	104,128	16,687,934	10,974,725
TELIA CO AB	12,390,151	52,772,948	33,261,822
TELIX PHARMACEUTICALS LTD	514,579	3,488,450	6,409,309
TELKOM INDONESIA PERSERO TBK	226,281,800	58,314,764	43,252,643
TELKOM SA SOC LTD	465,982	1,065,886	625,478
TELSTRA GROUP LTD	21,223,308	55,146,082	51,309,838
TELUS CORP	2,055,784	36,014,799	31,114,325
TEMENOS AG REG	101,820	9,905,460	7,025,215
TEMPLE + WEBSTER GROUP LTD	215,148	1,596,046	1,349,223
TENAGA NASIONAL BHD	25,807,393	70,005,103	75,384,393
TENARIS SA	789,076	12,088,340	12,135,729
TENCENT HOLDINGS LTD	14,836,933	666,068,630	707,697,037
TENCENT MUSIC ENTERTAINM ADR	2,562,120	32,865,812	35,997,786
TERA RESOURCE CO LTD	163,468	0	0
TERNA RETE ELETTRICA NAZIONA	6,246,633	44,866,103	48,323,297
TERUMO CORP	5,340,208	77,154,140	88,073,927

Security Name	Shares	Book Value	Market Value
TESCO PLC	13,078,679	60,479,024	50,593,220
TEST RITE INTERNATIONAL CO	42,000	26,854	26,670
TEVA PHARMACEUTICAL IND LTD	1,978,123	40,060,624	32,545,143
TFI INTERNATIONAL INC	146,200	9,074,093	21,223,542
TGS ASA	222,402	3,681,809	2,677,823
THAI AIRWAYS INTL PCL FOR	1,211,100	0	3
THAI BEVERAGE PCL	13,176,600	4,933,647	4,375,188
THAI LIFE INSURANCE PCL	3,519,300	1,148,295	738,434
THAI OIL PCL FOREIGN	2,014,302	3,485,220	2,909,136
THAI OIL PCL NVDR	687,900	1,022,146	993,550
THAI STANLEY ELECTRIC PUB F	1,300	7,678	7,652
THAI UNION GROUP PCL F	3,825,660	1,914,846	1,553,303
THAI UNION GROUP PCL NVDR	447,800	200,718	181,820
THAI VEGETABLE OIL PCL FOR	655,209	496,616	383,868
THAIFOODS GROUP PCL NVDR	447,300	50,647	49,974
THAILAND FUTURE FUND FOREIGN	3,338,253	985,600	559,452
THALES SA	476,839	58,810,480	76,402,338
THANACHART CAPITAL FOREIGN	1,195,411	1,714,279	1,474,006
THANACHART CAPITAL PCL NVDR	324,200	415,769	399,779
THE FOSCHINI GROUP LTD	574,016	4,011,817	4,008,374
THE NATIONAL AGRICULTURE DEV	642,624	5,165,040	5,455,692
THE SAUDI NATIONAL BANK	13,985,691	138,617,055	136,814,922
THE SHANGHAI COMMERCIAL + SA	18,405,395	28,345,179	26,126,056
THEME INTERNATIONL HLDGS LTD	6,910,000	812,003	433,684
THERMAX LTD FOREIGN	51,979	2,457,505	3,335,616
THINKING ELECTRONIC INDUSTRI	127,000	757,301	696,826
THK CO LTD	312,349	6,714,770	5,579,603
THOMSON REUTERS CORP	699,689	73,799,918	117,919,597
THONBURI HEALTHCARE FOREIGN	1,113,800	1,231,870	910,525
THONG GUAN INDUSTRIES BHD	159,400	68,209	66,227
THORESEN THAI AGENCIES FOR	2,509,500	877,308	492,361
THORESEN THAI AGENCIES NVDR	1,487,600	284,346	291,868
THULE GROUP AB/THE	162,599	3,850,315	4,268,341
THUNDER SOFTWARE TECHNOLOG A	16,313	158,665	101,867
THUNGELA RESOURCES LTD	238,675	1,430,565	1,456,637
THYE MING INDUSTRIAL CO LTD	203,000	474,271	485,576
THYSSENKRUPP AG	795,502	13,747,438	3,442,717
TIAN LUN GAS HOLDINGS LTD	635,500	517,550	329,666
TIANGONG INTL CO LTD	1,860,000	528,012	433,604
TIANHE CHEM	5,054,767	0	1
TIANMA MICROELECTRONICS A	593,070	638,535	591,376
TIANNENG POWER INTL LTD	2,190,000	2,363,056	1,573,682

Security Name	Shares	Book Value	Market Value
TIANQI LITHIUM CORP A	83,000	644,277	340,045
TIANQI LITHIUM CORP H	142,200	808,289	407,986
TIANSHAN MATERIAL CO L A	90,100	83,149	66,642
TIANSHUI HUATIAN TECHNOLOG A	288,900	321,766	322,503
TIBET MINERAL DEVELOPMENT A	52,400	314,635	129,765
TIETOEVRY OYJ	516,406	12,817,650	9,984,389
TIGER BRANDS LTD	237,268	3,039,440	2,585,394
TIM SA	5,349,400	17,262,649	15,293,768
TIMAH TBK PT	2,053,300	117,043	109,718
TIME DOTCOM BHD	2,035,500	1,882,480	2,170,399
TIMKEN INDIA LTD	49,177	1,796,133	2,522,673
TINGYI (CAYMAN ISLN) HLDG CO	8,998,000	15,785,122	10,844,991
TIS INC	1,070,600	22,351,196	20,751,777
TISCO FINANCIAL FOREIGN	961,478	2,537,689	2,502,109
TISCO FINANCIAL GROUP NVDR	288,498	779,501	750,775
TITAGARH RAIL SYSTEM LTD	113,805	1,712,712	2,538,269
TITAN CO LTD	628,533	15,725,116	25,659,844
TITAN WIND ENERGY SUZHOU A	69,800	115,153	85,474
TKC CORP	50,800	1,036,334	1,094,257
TKG HUCHEMS	42,746	696,323	618,605
TKH GROUP NV DUTCH CERT	76,908	2,947,097	3,356,408
TMBTHANACHART BANK P FOREIGN	100,759,080	4,759,639	4,695,089
TMBTHANACHART BANK PCL NVDR	16,716,874	712,669	778,971
TMX GROUP LTD	1,287,825	24,793,544	35,839,059
TOA PAINT THAILAND PCL FOR	807,100	848,853	435,468
TOAGOSEI CO LTD	197,100	1,856,796	1,855,781
TOBU RAILWAY CO LTD	982,328	26,547,270	16,540,068
TOCALO CO LTD	86,900	736,255	1,111,777
TODA CORP	420,400	2,230,743	2,749,361
TOEI ANIMATION CO LTD	80,000	1,463,850	1,239,339
TOEI CO LTD	57,120	1,274,575	1,349,354
TOFFLON SCIENCE + TECHNOLO A	76,700	370,187	124,912
TOHO CO LTD	528,289	18,235,826	15,448,660
TOHO GAS CO LTD	174,100	4,985,269	4,224,258
TOHO HOLDINGS CO LTD	122,200	2,329,496	3,193,659
TOHO TITANIUM CO LTD	61,800	866,650	550,922
TOHOKU ELECTRIC POWER CO INC	929,400	9,727,909	8,386,343
TOKAI CARBON CO LTD	364,800	3,827,416	2,087,558
TOKAI CARBON KOREA CO LTD	7,571	728,605	737,024
TOKAI HOLDINGS CORP	212,000	1,317,944	1,296,831
TOKAI RIKA CO LTD	84,400	1,086,011	1,132,260
TOKAI TOKYO FINANCIAL HOLDIN	403,000	1,304,007	1,440,544

Security Name	Shares	Book Value	Market Value
TOKEN CORP	13,250	807,035	981,848
TOKIO MARINE HOLDINGS INC	10,246,479	188,593,386	382,507,189
TOKUYAMA CORP	130,900	2,067,941	2,400,973
TOKYO CENTURY CORP	444,500	4,272,203	4,169,843
TOKYO ELECTRIC POWER COMPANY	2,973,059	23,838,899	16,009,396
TOKYO ELECTRON DEVICE LTD	31,600	1,237,473	840,782
TOKYO ELECTRON LTD	1,288,100	185,754,011	279,468,764
TOKYO GAS CO LTD	1,986,879	45,046,827	42,674,791
TOKYO KIRABOSHI FINANCIAL GR	42,300	947,047	1,256,958
TOKYO OHKA KOGYO CO LTD	213,700	4,317,957	5,794,986
TOKYO SEIMITSU CO LTD	67,700	3,783,125	5,174,518
TOKYO STEEL MFG CO LTD	156,800	1,294,044	1,589,842
TOKYO TATEMONO CO LTD	1,012,300	13,862,364	15,978,054
TOKYOTOKEIBA CO LTD	26,200	764,430	660,457
TOKYU CORP	2,706,667	41,538,920	29,816,076
TOKYU FUDOSAN HOLDINGS CORP	1,060,600	6,688,981	7,077,938
TOMONY HOLDINGS INC	35,200	102,063	92,344
TOMRA SYSTEMS ASA	391,141	7,431,333	4,680,131
TOMY COMPANY LTD	151,300	1,620,555	2,979,731
TON YI INDUSTRIAL CORP	1,099,000	655,821	518,313
TONG HSING ELECTRONIC INDUST	272,626	1,363,341	1,260,552
TONG REN TANG TECHNOLOGIES H	918,000	870,860	592,609
TONG TAI MACHINE + TOOL CO	74,000	52,884	71,852
TONG YANG INDUSTRY	1,654,450	4,832,750	5,507,780
TONGCHENG TRAVEL HOLDINGS LT	2,107,200	4,665,990	4,194,421
TONGDAO LIEPIN GROUP	2,374,012	1,114,132	668,959
TONGFU MICROELECTRONIC CO A	67,400	193,709	206,700
TONGKUN GROUP CO LTD A	291,156	592,298	636,483
TONGLING NONFERROUS METALS A	601,393	309,838	297,370
TONGWEI CO LTD A	185,122	740,836	484,576
TOP GLOVE CORP BHD	8,539,100	3,328,023	1,991,102
TOPCHOICE MEDICAL CORPORAT A	11,959	138,695	88,537
TOPCO SCIENTIFIC CO LTD	356,001	1,978,853	3,017,937
TOPCO TECHNOLOGIES CORP	12,000	28,629	27,705
TOPCON CORP	189,800	1,993,700	2,119,717
TOPDANMARK A/S	73,468	2,495,997	3,883,430
TOPICUS.COM INC SUB VOTING	162,763	11,091,244	13,916,959
TOPOINT TECHNOLOGY CO LTD	18,000	17,651	17,339
TOPPAN HOLDINGS INC	697,226	14,270,483	19,214,241
TOPRE CORP	70,600	919,404	927,377
TOPSPORTS INTERNATIONAL HOLD	4,794,000	4,845,977	2,548,348
TORAY INDUSTRIES INC	2,713,264	16,579,768	12,844,567

Security Name	Shares	Book Value	Market Value
TORIDOLL HOLDINGS CORP	59,700	1,587,816	1,373,557
TOROMONT INDUSTRIES LTD	150,833	7,964,931	13,352,255
TORONTO DOMINION BANK	3,492,506	180,709,579	191,937,044
TORRENT PHARMACEUTICALS LTD	200,424	4,326,177	6,708,983
TORRENT POWER LTD	386,119	3,524,017	6,938,294
TOSHIBA TEC CORP	38,900	782,545	831,880
TOSOH CORP	1,120,500	14,360,574	14,614,006
TOTALENERGIES SE	7,055,909	410,990,169	471,402,629
TOTALENERGIES SE SPON ADR	60,717	3,563,413	4,048,610
TOTETSU KOGYO CO LTD	46,600	849,499	924,123
TOTO LTD	252,000	7,279,288	5,949,940
TOTVS SA	1,071,113	5,940,455	5,868,220
TOUNG LOONG TEXTILE MANUF CO	13,000	10,583	9,998
TOURMALINE OIL CORP	531,500	29,490,160	24,101,717
TOWA CORP	43,700	1,803,909	3,064,381
TOWA PHARMACEUTICAL CO LTD	41,800	798,855	763,710
TOWER BERSAMA INFRASTRUCTURE	5,420,200	577,763	627,255
TOWER SEMICONDUCTOR LTD	178,370	4,695,552	6,874,953
TOWNGAS SMART ENERGY CO LTD	1,945,000	762,690	695,085
TOYO CONSTRUCTION CO LTD	136,900	1,123,938	1,222,960
TOYO SEIKAN GROUP HOLDINGS L	613,200	10,402,625	9,625,326
TOYO SUISAN KAISHA LTD	469,370	19,458,309	27,821,975
TOYO TANSO CO LTD	24,900	1,012,905	1,041,757
TOYO TIRE CORP	209,700	3,306,499	3,348,343
TOYOBO CO LTD	144,800	1,683,283	948,785
TOYODA GOSEI CO LTD	128,600	2,651,254	2,261,254
TOYOTA BOSHOKU CORP	116,600	1,767,873	1,544,304
TOYOTA INDUSTRIES CORP	314,429	19,341,458	26,515,220
TOYOTA MOTOR CORP	20,283,555	297,341,477	414,850,777
TOYOTA TSUSHO CORP	3,181,233	44,434,895	61,939,832
TP ICAP GROUP PLC	1,274,952	4,434,782	3,220,121
TPG TELECOM LTD	615,726	2,797,911	1,883,363
TPI POLENE PCL NVDR	983,800	35,410	35,404
TPI POLENE PUB CO LTD FOR	13,847,100	670,889	498,077
TPK HOLDING CO LTD	720,000	908,104	895,525
TPR CO LTD	34,400	600,287	546,388
TRADA ALAM MINERA TBK PT	77,349,300	0	0
TRAINLINE PLC	778,413	4,319,993	3,093,809
TRANE TECHNOLOGIES PLC	456,874	55,369,337	150,279,633
TRANSCEND INFORMATION INC	1,447,071	3,666,657	5,129,649
TRANSCOSMOS INC	39,600	741,035	853,003
TRANSMISSORA ALIANCA DE UNIT	300,573	2,073,474	1,852,325

Security Name	Shares	Book Value	Market Value
TRANSNEFT PJSC	332,100	0	0
TRANSURBAN GROUP	5,087,065	43,047,164	42,127,824
TRAVELSKY TECHNOLOGY LTD H	987,000	1,948,890	1,157,995
TRAVIS PERKINS PLC	387,002	3,786,018	3,762,614
TREASURY WINE ESTATES LTD	1,372,073	10,324,432	11,399,360
TRELLEBORG AB B SHS	398,825	9,675,659	15,530,910
TREND MICRO INC	199,400	8,825,801	8,095,775
TRENT LTD FOREIGN	319,566	8,485,850	21,000,751
TRES TENTOS AGROINDUSTRIAL S	806,308	1,593,521	1,434,231
TRI CHEMICAL LABORATORIES IN	46,000	1,147,318	1,243,944
TRIDENT LTD	1,777,380	1,108,776	811,681
TRIGANO SA	14,347	1,306,486	1,682,186
TRINA SOLAR CO LTD A	87,200	408,564	202,090
TRIP.COM GROUP LTD	887,127	36,409,715	42,564,823
TRIPOD TECHNOLOGY CORP	2,220,000	13,304,988	14,952,145
TRISUL SA	13,700	12,209	11,962
TRIVENI TURBINE LTD	199,765	1,113,549	1,486,496
TROPICANA CORP BHD	12,500	3,875	3,842
TRUE CORP PCL/NEW FOREIGN	14,984,677	4,050,346	3,572,884
TRUE CORP PCL/NEW NVDR	3,426,176	793,737	816,943
TRUE CORP PCL/OLD	45,000	9,526	10,730
TRUSCO NAKAYAMA CORP	63,100	1,072,631	965,763
TRUWORTHS INTERNATIONAL LTD	1,173,455	4,204,772	5,994,531
TRYG A/S	1,561,820	33,808,947	34,162,428
TS TECH CO LTD	201,530	2,626,981	2,387,269
TSANN KUEN ENTERPRISE CO LTD	45,000	49,695	49,312
TSEC CORP	678,725	832,346	605,678
TSINGTAO BREWERY CO LTD A	29,887	359,988	297,898
TSINGTAO BREWERY CO LTD H	977,364	7,539,792	6,522,195
TSRC CORP	1,204,550	1,120,564	887,409
TSUBAKIMOTO CHAIN CO	61,000	1,812,825	2,362,495
TSUBURAYA FIELDS HOLDINGS IN	67,600	885,128	720,294
TSUGAMI CORP	74,900	652,985	723,578
TSUMURA + CO	108,879	3,008,968	2,778,494
TSURUHA HOLDINGS INC	61,300	4,557,414	3,490,664
TT HELLENIC POSTBANK S.A.	345,831	0	0
TTW PCL FOREIGN SHARES	2,031,400	714,719	489,894
TTY BIOPHARM CO LTD	336,827	880,565	790,118
TUBE INVESTMENTS OF INDIA LT	119,190	3,270,692	6,090,174
TUI AG	766,232	6,451,101	5,423,270
TUNG HO STEEL ENTERPRISE COR	1,040,100	1,705,667	2,231,468
TUPY SA	31,300	158,256	133,158

Security Name	Shares	Book Value	Market Value
TURVO INTERNATIONAL CO LTD	1,000	3,861	4,423
TUYA INC	398,443	1,448,745	681,347
TVS MOTOR CO LTD	376,760	5,145,771	10,685,295
TXC CORP	459,000	1,093,117	1,627,095
TYC BROTHER INDUSTRIAL CO	83,000	157,159	183,185
TYNTEK CORPORATION	64,000	36,217	38,469
U MING MARINE TRANSPORT CORP	869,000	1,292,665	1,494,698
UACJ CORP	57,400	1,446,429	1,372,030
UBE CORP	180,021	3,659,322	3,169,896
UBISOFT ENTERTAINMENT	174,393	3,709,599	3,820,375
UBRIGHT OPTRONICS CORP	48,000	89,994	93,214
UBS GROUP AG REG	9,802,074	283,717,866	288,610,105
UCB SA	581,475	51,279,001	86,437,300
UCHI TECHNOLOGIES BHD	426,800	358,619	360,077
UCHIDA YOKO CO LTD	16,100	654,632	837,728
ULTRAPAR PARTICIPACOES SA	1,899,230	6,811,861	7,386,008
ULTRATECH CEMENT LTD	173,147	13,566,757	24,227,638
ULVAC INC	198,200	11,730,636	12,949,658
UMICORE	365,290	9,958,929	5,492,892
UMM AL QURA CEMENT CO	35,857	158,876	160,380
UNI PRESIDENT CHINA HOLDINGS	2,719,000	2,292,955	2,483,103
UNI PRESIDENT ENTERPRISES CO	23,205,010	54,835,803	58,153,058
UNICHARM CORP	1,851,740	57,043,989	59,479,924
UNICREDIT SPA	4,713,852	82,564,356	174,828,801
UNID CO LTD	8,340	487,737	614,973
UNIGROUP GUOXIN MICROELECT A	37,434	426,636	269,699
UNILEVER INDONESIA TBK PT	8,955,900	3,830,127	1,652,004
UNILEVER PLC	5,446,773	270,341,075	299,164,666
UNIMICRON TECHNOLOGY CORP	2,041,034	6,663,048	11,324,575
UNION AUCTION PCL FOREIGN	72,300	18,567	19,209
UNION BANK OF INDIA	4,212,483	5,788,115	6,905,185
UNION BANK OF TAIWAN	13,000	6,441	6,552
UNIPAR CARBOCLORO SA PREF B	91,088	1,261,546	800,113
UNIPOL GRUPPO SPA	1,005,428	5,701,059	9,999,941
UNIPRO PJSC	20,540,000	0	0
UNISEM (M) BERHAD	268,600	208,627	236,858
UNISPLENDOUR CORP LTD A	58,809	192,198	180,033
UNITED BREWERIES LTD	99,672	1,915,322	2,374,005
UNITED CO RUSAL INTERNATIONA	5,249,931	0	0
UNITED DEVELOPMENT CO	2,746,914	830,366	841,954
UNITED ELECTRONICS CO	65,035	1,755,703	1,638,183
UNITED ENERGY GROUP LTD	17,006,000	2,415,079	664,414

Security Name	Shares	Book Value	Market Value
UNITED INTEGRATED SERVICES	791,600	5,262,912	8,930,737
UNITED INTERNATIONAL TRANSPO	51,262	1,009,087	1,202,435
UNITED INTERNET AG REG SHARE	147,843	3,179,953	3,188,052
UNITED MICROELECTRONICS CORP	71,935,201	102,288,120	123,508,182
UNITED OVERSEAS BANK LTD	5,853,687	110,407,731	135,322,644
UNITED PLANTATIONS BHD	313,900	1,369,077	1,630,218
UNITED RENEWABLE ENERGY CO L	1,967,673	1,162,560	827,931
UNITED SPIRITS LTD	465,123	4,889,399	7,120,780
UNITED SUPER MARKETS HOLDING	107,400	787,121	584,205
UNITED TRACTORS TBK PT	4,350,608	6,533,672	5,838,487
UNITED UTILITIES GROUP PLC	1,212,043	15,242,714	15,058,206
UNITED WIRE FACTORIES COMPAN	7,699	62,088	57,564
UNITY OPTO TECHNOLOGY CO LTD	990,971	0	0
UNIVERSAL CEMENT	3,000	3,057	3,297
UNIVERSAL MICROWAVE TECH	55,000	342,159	489,959
UNIVERSAL MUSIC GROUP NV	1,243,291	35,649,915	37,016,870
UNIVERSAL VISION BIOTECHNOLO	79,640	716,993	612,497
UNO MINDA LTD	253,753	1,866,057	3,323,230
UOA DEVELOPMENT BHD	140,100	58,072	54,347
UOL GROUP LTD	2,592,772	12,480,561	9,948,286
UPC TECHNOLOGY CORP	1,375,034	560,263	521,366
UPI SEMICONDUCTOR CORP	75,000	653,515	668,126
UPL LTD	656,424	5,149,095	4,494,505
UPM KYMMENE OYJ	901,654	25,220,516	31,522,380
USERJOY TECHNOLOGY CO LTD	20,000	49,971	57,272
USHA MARTIN LTD	244,640	1,022,073	1,137,866
USHIO INC	154,019	2,081,261	2,003,043
USI CORP	1,348,467	727,831	636,016
USINAS SIDER MINAS GER PF A	900,700	1,843,492	1,282,672
USS CO LTD	2,076,000	17,439,454	17,467,773
UT GROUP CO LTD	44,200	1,304,814	894,388
UTI ASSET MANAGEMENT CO LTD	126,795	1,303,538	1,521,324
V GUARD INDUSTRIES LTD	236,948	811,889	1,224,980
V.I.P. INDUSTRIES LTD	101,834	789,164	592,361
V.S. INDUSTRY BERHAD	7,209,148	1,421,132	1,940,786
VAIBHAV GLOBAL LTD	78,796	675,826	291,613
VALE INDONESIA TBK	3,999,211	1,119,392	1,030,662
VALE SA	7,150,279	114,861,884	80,096,204
VALE SA SP ADR	147,462	1,800,081	1,647,151
VALEO	377,999	8,553,381	4,026,151
VALIANT HOLDING AG REG	27,981	3,532,664	3,169,914
VALID SOLUCOES SA	63,500	208,475	173,999

Security Name	Shares	Book Value	Market Value
VALLOUREC SA	314,636	3,764,599	4,938,473
VALMET OYJ	277,504	9,055,770	7,938,057
VALOR HOLDINGS CO LTD	66,300	1,046,520	1,014,739
VAMOS LOCACAO DE CAMINHOES M	513,499	1,150,116	699,840
VANGUARD INTERNATIONAL SEMI	2,948,000	8,081,442	11,767,828
VAR ENERGI ASA	1,355,158	4,717,461	4,800,806
VARDHMAN TEXTILES LTD	162,443	996,484	935,853
VARUN BEVERAGES LTD	880,294	8,400,435	17,202,297
VAT GROUP AG	44,699	12,752,558	25,339,105
VECTOR LTD	428,704	1,034,231	969,166
VEDANT FASHIONS LTD	85,772	1,228,498	1,081,784
VEDANTA LTD	6,226,635	22,796,862	33,900,672
VELESTO ENERGY BHD	488,200	28,215	27,424
VENTEC INTERNATIONAL GROUP C	64,000	164,327	166,108
VENTIA SERVICES GROUP PTY LT	1,321,137	2,576,946	3,379,292
VENTURE CORP LTD	1,390,700	16,412,332	14,591,960
VENUS MEDTECH HANGZHOU INC H	510,000	4,100,341	7
VEOLIA ENVIRONNEMENT	1,057,074	32,008,834	31,631,416
VERALLIA	125,767	4,526,320	4,566,714
VEREN INC	1,108,100	8,281,777	8,737,826
VESTAS WIND SYSTEMS A/S	1,676,073	32,123,595	38,841,777
VESUVIUS PLC	489,594	2,520,507	2,856,205
VGP	17,754	3,214,492	1,978,919
VIA LABS INC	1,000	6,371	6,103
VIA TECHNOLOGIES INC	325,000	655,464	1,167,106
VIBRA ENERGIA SA	2,211,631	11,085,199	8,322,131
VICTORY GIANT TECHNOLOGY A	112,900	406,736	498,867
VICTREX PLC	155,267	3,050,177	2,250,123
VIDRALA SA	39,103	3,951,899	4,408,791
VINATI ORGANICS LTD	38,690	737,830	880,588
VINCI SA	906,751	88,413,025	95,606,748
VINCI SHOPPING CENTERS FII	43,655	1,053,513	914,449
VIPSHOP HOLDINGS LTD ADR	843,565	11,627,057	10,983,426
VIRBAC SA	7,943	3,230,187	2,779,593
VIRGIN AUSTRALIA INT HOLDINGS	7,398,961	0	5
VIRGIN MONEY UK PLC	2,018,257	3,358,002	5,449,909
VISCOFAN SA	67,902	3,359,033	4,475,581
VISERA TECHNOLOGIES CO LTD	161,000	1,232,138	1,727,047
VISTRY GROUP PLC	561,687	6,702,126	8,399,793
VISUAL PHOTONICS EPITAXY CO	302,250	1,024,839	1,537,275
VITASOY INTL HOLDINGS LTD	1,302,000	4,196,636	983,937
VITEC SOFTWARE GROUP AB B SH	57,357	2,789,180	2,978,830

Security Name	Shares	Book Value	Market Value
VITROLIFE AB	110,448	2,108,103	1,817,823
VIVA ENERGY GROUP LTD	1,995,749	3,653,792	4,198,556
VIVENDI SE	1,819,815	33,770,342	19,028,308
VNET GROUP INC ADR	175,689	1,760,266	368,081
VOBILE GROUP LTD PARALLEL	2,775,769	1,663,745	444,419
VODACOM GROUP LTD	1,144,016	8,186,052	6,109,292
VODAFONE GROUP PLC	47,111,466	90,681,633	41,545,267
VODAFONE IDEA LTD	32,584,204	6,141,109	6,990,706
VODAFONE QATAR	2,027,194	861,956	944,836
VOLKSWAGEN AG	61,720	10,999,677	7,415,246
VOLKSWAGEN AG PREF	357,552	51,768,129	40,390,012
VOLTAMP TRANSFORMERS LTD	9,247	1,001,889	1,220,234
VOLTAS LTD	347,590	4,307,915	6,137,128
VOLTRONIC POWER TECHNOLOGY	134,050	6,840,223	7,954,529
VOLVO AB A SHS	394,305	8,182,051	10,291,310
VOLVO AB B SHS	2,802,409	52,145,611	71,739,257
VOLVO CAR AB B	1,028,252	4,828,948	3,183,249
VONOVIA SE	1,147,991	44,127,974	32,666,108
VONTOBEL HOLDING AG REG	49,489	2,802,962	2,962,993
VOPAK	107,671	4,421,074	4,472,774
VSTECS HOLDINGS LTD	1,120,000	677,520	635,511
VTB BANK PJSC	10,573,644,000	224,830	123
VTECH HOLDINGS LTD	299,600	2,513,863	2,241,045
VULCABRAS SA	22,100	66,575	58,846
VULCAN STEEL LTD	154,351	784,379	687,567
W SCOPE CHUNGJU PLANT CO LTD	36,378	1,366,909	799,444
WACKER CHEMIE AG	25,511	2,909,505	2,783,368
WACOAL HOLDINGS CORP	82,700	1,802,246	2,311,454
WACOM CO LTD	213,100	1,080,600	1,000,191
WAFER WORKS CORP	756,710	884,182	882,871
WAFFER TECHNOLOGY CORP	179,000	729,552	509,278
WAH LEE INDUSTRIAL CORP	405,920	1,223,971	1,776,891
WALAA COOPERATIVE INSURANCE	54,893	462,390	423,593
WALLENSTAM AB B SHS	550,703	2,149,893	2,618,263
WALMART DE MEXICO SAB DE CV	10,845,500	37,131,819	36,927,666
WALSIN LIHWA CORP	8,726,942	8,690,498	9,549,754
WALSIN TECHNOLOGY CORP	515,000	2,489,049	1,873,220
WALTON ADVANCED ENGINEERING	304,000	174,463	193,974
WALVAX BIOTECHNOLOGY CO A	63,328	194,712	98,711
WAN HAI LINES LTD	1,014,292	1,165,862	2,770,153
WANDA FILM HOLDING CO LTD A	89,300	164,026	147,881
WANHUA CHEMICAL GROUP CO A	750,468	9,319,166	8,311,750

Security Name	Shares	Book Value	Market Value
WANT WANT CHINA HOLDINGS LTD	7,300,000	4,589,308	4,413,301
WANXIANG QIANCHAO CO LTD A	108,700	78,090	66,404
WARTSILA OYJ ABP	898,245	12,141,039	17,328,592
WASCO BHD	54,400	15,557	15,798
WASHINGTON H. SOUL PATTINSON	420,332	8,741,665	9,213,295
WASKITA KARYA PERSERO TBK PT	33,749,100	1,281,612	0
WASTE CONNECTIONS INC	1,244,891	115,575,066	218,373,360
WATCHES OF SWITZERLAND GROUP	403,631	2,715,378	2,112,404
WCT HOLDINGS BHD	827,600	133,115	152,626
WEBJET LTD	684,341	2,923,350	4,104,219
WEEBIT NANO LTD	298,850	1,249,586	508,947
WEG SA	2,448,439	12,336,891	18,598,018
WEI CHUAN FOODS	22,000	12,689	12,715
WEIBO CORP SPON ADR	112,205	3,318,191	861,743
WEICHAI POWER CO LTD A	1,645,954	4,067,667	3,661,273
WEICHAI POWER CO LTD H	4,657,960	7,788,883	8,913,424
WEIFU HIGH TECHNOLOGY GROU B	334,601	602,106	499,289
WEIHAI GUANGWEI COMPOSITES A	32,680	147,251	111,146
WEIKENG INDUSTRIAL CO LTD	87,000	92,337	98,554
WEIMOB INC	3,445,000	2,409,140	608,924
WEIR GROUP PLC/THE	441,822	10,392,978	11,080,823
WELCIA HOLDINGS CO LTD	164,900	3,030,508	2,056,384
WELL SHIN TECHNOLOGY CO LTD	173,000	336,193	428,214
WELSPUN CORP LTD	197,694	1,073,080	1,301,683
WELSPUN LIVING LTD	446,524	793,709	822,823
WELTREND SEMICONDUCTOR INC	229,000	436,026	436,943
WEMADE CO LTD	27,397	1,807,704	848,880
WENCAN GROUP CO LTD A	56,077	307,054	212,684
WENDEL	47,875	4,617,841	4,238,288
WENS FOODSTUFFS GROUP CO L A	249,000	702,351	675,976
WESFARMERS LTD	5,769,739	169,205,752	251,159,447
WEST AFRICAN RESOURCES LTD	1,718,788	1,465,017	1,848,111
WEST CHINA CEMENT LTD	4,718,000	703,825	622,447
WEST FRASER TIMBER CO LTD	133,999	7,905,442	10,289,419
WEST HOLDINGS CORP	39,700	877,186	643,157
WEST JAPAN RAILWAY CO	2,169,714	64,188,716	40,397,199
WESTERN MINING CO A	152,500	353,169	374,941
WESTERN SECURITIES CO LTD A	203,837	195,823	172,825
WESTERN SUPERCONDUCTING TE A	31,806	214,351	166,946
WESTGOLD RESOURCES LTD	762,626	994,351	1,232,555
WESTLIFE FOODWORLD LTD	95,449	880,415	961,225
WESTON (GEORGE) LTD	324,644	35,250,463	46,688,854

Security Name	Shares	Book Value	Market Value
WESTPAC BANKING CORP	5,962,271	110,544,466	108,427,993
WESTPORTS HOLDINGS BHD	298,800	251,510	264,122
WH GROUP LTD	18,501,500	14,426,821	12,180,580
WH SMITH PLC	213,377	3,260,169	3,053,458
WHA CORP PCL FOREIGN	11,133,120	1,434,303	1,468,337
WHA CORP PCL NVDR	659,000	96,740	86,919
WHA UTILITIES AND POWER NVDR	767,500	84,693	87,003
WHARF HOLDINGS LTD	1,754,203	4,590,797	4,931,859
WHARF REAL ESTATE INVESTMENT	2,579,222	11,238,224	6,838,415
WHEATON PRECIOUS METALS CORP	2,243,109	65,693,732	117,585,566
WHIRLPOOL OF INDIA LTD	93,199	1,917,178	2,233,480
WHITBREAD PLC	333,234	11,600,838	12,532,718
WIHLBORGS FASTIGHETER AB	442,620	2,661,174	4,091,759
WILL SEMICONDUCTOR CO LTD A	101,599	1,318,498	1,382,844
WILLIS TOWERS WATSON PLC	452,064	78,305,440	118,504,057
WILMAR INTERNATIONAL LTD	8,212,121	24,173,693	18,784,413
WILSON BAYLY HOLMES OVCON	13,736	112,178	120,419
WILSON SONS SA	275,228	961,548	753,175
WIN SEMICONDUCTORS CORP	576,000	3,684,575	3,098,254
WINBOND ELECTRONICS CORP	4,787,220	4,269,384	3,792,416
WINGTECH TECHNOLOGY CO LTD A	49,574	297,874	191,822
WINMATE INC	6,000	28,436	28,297
WINNING HEALTH TECHNOLOGY A	80,091	81,770	64,724
WINSTEK SEMICONDUCTOR CO LTD	1,000	3,860	4,131
WIPRO LTD	3,161,329	15,353,496	19,520,619
WISDOM MARINE LINES CO LTD	5,089,000	10,790,695	10,666,970
WISE PLC A	1,262,063	10,084,072	10,872,682
WISETECH GLOBAL LTD	274,326	10,502,732	18,375,865
WISTRON CORP	4,587,084	7,840,269	14,988,006
WISTRON NEWEB CORP	615,472	2,106,470	3,054,469
WIWYNN CORP	318,000	19,042,154	25,927,017
WIX.COM LTD	180,188	26,493,458	28,662,510
WIZ CO	15,700	22,126	16,140
WIZZ AIR HOLDINGS PLC	353,635	15,423,323	9,995,587
WOLONG ELECTRIC GROUP CO L A	62,700	117,554	104,346
WOLTERS KLUWER	1,234,064	102,904,288	204,739,824
WONDERFUL HI TECH CO LTD	70,000	79,867	88,143
WONIK IPS CO LTD	57,539	1,156,832	1,454,676
WONIK MATERIALS CO LTD	12,150	263,697	297,020
WOODSIDE ENERGY GROUP LTD	3,157,684	70,794,909	59,490,928
WOOLWORTHS GROUP LTD	2,006,156	46,392,012	45,272,276
WOOLWORTHS HOLDINGS LTD	1,711,135	6,072,868	5,789,383

Security Name	Shares	Book Value	Market Value
WOORI FINANCIAL GROUP INC	1,325,661	14,684,057	14,147,482
WORKMAN CO LTD	74,600	2,689,959	1,739,091
WORLDLINE SA	397,957	21,858,876	4,316,333
WORLEY LTD	828,569	9,707,102	8,289,408
WOWPRIME CORP	98,643	786,560	728,234
WPG HOLDINGS LTD	7,770,280	16,572,930	21,508,597
WPP PLC	1,854,089	21,108,759	16,978,202
WSP GLOBAL INC	218,961	18,839,503	34,088,930
WT MICROELECTRONICS CO LTD	1,144,188	3,492,318	4,373,443
WUCHAN ZHONGDA GROUP CO L A	513,600	340,125	305,311
WUHAN DR LASER TECHNOLOGY A	32,940	375,035	207,363
WUHAN GUIDE INFRARED CO LT A	183,448	192,741	147,998
WUHAN RAYCUS FIBER LASER T A	86,151	322,443	209,453
WUHU TOKEN SCIENCE CO LTD A	482,400	438,651	310,550
WULIANGYE YIBIN CO LTD A	159,901	3,575,241	2,804,318
WUS PRINTED CIRCUIT KUNSHA A	111,400	375,247	556,936
WUXI APPTEC CO LTD A	99,852	747,043	535,993
WUXI APPTEC CO LTD H	504,434	3,882,796	1,886,618
WUXI AUTOWELL TECHNOLOGY C A	75,219	754,765	430,759
WUXI BIOLOGICS CAYMAN INC	3,904,311	24,608,203	5,770,954
WUXI NCE POWER CO LTD A	50,952	263,683	213,485
WYNN MACAU LTD	2,370,000	3,796,604	1,942,786
X LEGEND ENTERTAINMENT CO LT	18,000	68,004	70,465
XAC AUTOMATION CORPORATION	87,000	88,355	93,593
XCMG CONSTRUCTION MACHIN A	465,341	472,272	455,729
XD INC	458,800	1,663,360	1,105,955
XERO LTD	245,720	16,575,405	22,383,914
XI AN TRIANGLE DEFENSE CO A	56,500	349,347	236,808
XIABUXIABU CATERING MANAGEME	692,500	324,412	121,518
XIAMEN C + D INC A	5,671,840	9,616,295	6,937,488
XIAMEN FARATRONIC CO LTD A	25,000	362,837	260,861
XIAMEN TUNGSTEN CO LTD A	76,005	205,967	179,594
XIAMEN XIANGYU CO LTD A	318,900	364,556	297,024
XIAOMI CORP CLASS B	28,155,400	77,450,897	59,434,186
XINHUA WINSHARE PUBLISHING H	778,000	701,497	968,573
XINJIANG DAQO NEW ENERGY C A	27,900	118,471	77,920
XINTE ENERGY CO LTD H	616,000	1,163,807	639,087
XINTEC INC	236,000	664,442	1,309,434
XINYI ENERGY HOLDINGS LTD	2,623,999	896,385	339,454
XINYI GLASS HOLDINGS LTD	3,739,000	4,494,267	4,099,434
XINYI SOLAR HOLDINGS LTD	6,026,000	7,308,802	3,033,305
XJ INTERNATIONAL HOLDINGS CO	4,892,000	777,773	113,414

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International Equity

Security Name	Shares	Book Value	Market Value
XP INC BDR	670,449	16,148,203	11,804,933
XP INC CLASS A	5,277,863	128,810,082	92,837,688
XP LOG FII	50,570	1,066,305	909,350
XP MALLS FDO INV IMOB FII	71,313	1,640,178	1,447,586
XPEC ENTERTAINMENT INC	37,368	0	0
XPENG INC CLASS A SHARES	1,572,700	23,297,560	5,952,480
XTEP INTERNATIONAL HOLDINGS	1,612,000	1,792,160	993,133
XUJI ELECTRIC CO LTD A	203,100	775,353	957,244
YADEA GROUP HOLDINGS LTD	2,420,000	4,942,294	3,059,579
YAGEO CORPORATION	1,799,412	33,457,017	40,490,445
YAKULT HONSHA CO LTD	1,316,900	35,353,273	23,548,818
YAMADA HOLDINGS CO LTD	2,969,520	11,121,654	7,974,839
YAMAGUCHI FINANCIAL GROUP IN	409,200	3,449,995	4,643,761
YAMAHA CORP	234,000	6,754,818	5,478,330
YAMAHA MOTOR CO LTD	1,492,995	10,596,899	13,819,934
YAMAMA CEMENT CO	165,770	1,459,413	1,473,619
YAMATO HOLDINGS CO LTD	1,343,371	21,016,558	14,769,064
YAMATO KOGYO CO LTD	67,400	2,594,758	3,279,077
YAMAZAKI BAKING CO LTD	215,800	3,486,986	4,429,772
YAMAZEN CORP	110,300	842,914	973,001
YANBU CEMENT CO	112,740	889,200	827,910
YANBU NATIONAL PETROCHEMICAL	1,223,346	16,136,987	11,951,069
YANCOAL AUSTRALIA LTD	661,133	2,473,603	2,922,044
YANDEX NV A	608,396	0	61
YANG MING MARINE TRANSPORT	2,901,000	9,497,936	6,670,928
YANGLING METRON NEW MATERI A	168,600	635,435	446,854
YANGTZE OPTICAL FIBRE AND H	195,500	298,162	194,063
YANGZHOU YANGJIE ELECTRONI A	23,300	145,691	124,146
YANGZIJIANG FINANCIAL HOLDIN	3,556,100	1,512,619	918,393
YANGZIJIANG SHIPBUILDING	5,192,900	5,303,834	9,425,961
YANKUANG ENERGY GROUP CO A	9,961,724	33,134,264	31,014,210
YANKUANG ENERGY GROUP CO H	5,393,058	6,214,371	7,709,593
YANLORD LAND GROUP LTD	945,300	736,448	306,908
YANTAI CHANGYU PIONEER B	468,228	990,493	564,344
YANTAI EDDIE PRECISION MAC A	25,438	59,970	48,884
YANTAI JEREH OILFIELD A	89,234	411,854	428,774
YAOKO CO LTD	44,900	2,404,279	2,719,238
YARA INTERNATIONAL ASA	285,235	10,878,498	8,240,274
YASKAWA ELECTRIC CORP	365,500	9,802,731	13,126,579
YATSEN HOLDING LTD ADR	1	0	3
YC CO LTD	75,000	44,995	47,393
YDUQS PARTICIPACOES SA	428,600	1,478,287	803,279

Security Name	Shares	Book Value	Market Value
YEAHKA LTD	243,600	1,163,089	312,015
YEALINK NETWORK TECHNOLOGY A	48,182	265,584	242,668
YES BANK LTD	30,919,468	9,459,114	8,784,097
YFC BONEAGLE ELECTRIC CO LTD	6,000	4,316	4,411
YFY INC	2,241,000	1,430,458	2,124,154
YG ENTERTAINMENT INC	19,646	716,800	575,180
YICHANG HEC CHANGJIANG PHA H	682,600	1,072,073	821,842
YIDU TECH INC	772,000	1,597,674	377,724
YIEH PHUI ENTERPRISE CO LTD	1,970,050	925,561	935,214
YIFAN PHARMACEUTICAL CO LT A	173,852	283,222	294,323
YIFENG PHARMACY CHAIN CO L A	58,457	276,366	196,572
YIHAI INTERNATIONAL HOLDING	687,000	3,237,644	1,152,693
YIHAI KERRY ARAWANA HOLDIN A	62,000	296,315	232,263
YINSON HOLDINGS BHD	3,242,720	1,730,384	1,602,221
YINTAI GOLD CO LTD A	176,745	376,031	394,369
YODOGAWA STEEL WORKS LTD	44,800	1,095,464	1,565,205
YOKOGAWA BRIDGE HOLDINGS COR	57,100	812,430	961,252
YOKOGAWA ELECTRIC CORP	459,471	8,100,945	11,111,194
YOKOHAMA RUBBER CO LTD	247,300	4,519,859	5,468,396
YONFER AGRICULTURAL TECHNO A	77,058	126,507	125,286
YONGXING SPECIAL MATERIALS A	19,760	164,696	96,844
YONYOU NETWORK TECHNOLOGY A	443,473	753,309	607,427
YOSHINOYA HOLDINGS CO LTD	121,800	2,083,393	2,320,763
YOUDAO INC ADR	46,443	623,400	182,061
YOUNG OPTICS INC	6,000	11,228	11,800
YOUNGONE CORP	82,562	2,310,449	2,090,298
YOUNGOR FASHION CO LTD A	385,600	401,038	376,049
YOUNGTEK ELECTRONICS CORP	112,000	252,447	273,773
YOUNGY CO LTD A	16,900	108,542	69,491
YTL CORP BHD	13,071,467	6,400,173	9,559,958
YTL POWER INTERNATIONAL BHD	7,988,000	7,146,421	8,161,630
YTO EXPRESS GROUP CO LTD A	119,765	290,377	256,728
YUAN LONGPING HIGH TECH AG A	43,076	77,001	57,999
YUANTA FINANCIAL HOLDING CO	60,582,626	34,767,479	59,851,522
YUE YUEN INDUSTRIAL HLDG	1,273,544	3,138,439	2,463,118
YUEXIU PROPERTY CO LTD	2,720,536	2,501,998	1,777,210
YUEXIU TRANSPORT INFRASTRUCT	2,086,000	1,212,937	1,084,774
YUHAN CORP	103,887	3,917,734	6,105,720
YULON FINANCE CORP	302,741	870,191	1,395,154
YULON MOTOR COMPANY	616,433	861,205	1,269,292
YUM CHINA HOLDINGS INC	792,801	34,913,678	24,504,231
YUNDA HOLDING CO LTD A	52,800	83,950	55,976

Security Name	Shares	Book Value	Market Value
YUNGSHIN CONSTRUCTION + DEV	70,000	375,443	462,833
YUNGSHIN GLOBAL HOLDING CORP	2,000	3,319	3,249
YUNNAN ALUMINIUM CO LTD A	162,256	315,145	300,258
YUNNAN BAIYAO GROUP CO LTD A	70,280	531,180	492,385
YUNNAN BOTANEE BIO TECHNOL A	13,000	105,443	86,040
YUNNAN COPPER CO LTD A	10,822,089	20,924,488	18,469,529
YUNNAN ENERGY NEW MATERIAL A	34,439	390,479	149,298
YUNNAN TIN CO LTD A	78,179	181,005	165,872
YUNNAN YUNTIANHUA CO A	118,200	347,989	314,408
ZAI LAB LTD	1,615,600	8,076,019	2,772,888
ZAI LAB LTD ADR	14,914	333,733	258,460
ZALANDO SE	357,932	17,039,360	8,397,338
ZAMIL INDUSTRIAL INVESTMENT	264,001	1,521,666	1,698,738
ZANGGE MINING CO LTD A	63,300	242,687	208,693
ZEALAND PHARMA A/S	114,349	6,857,456	14,667,094
ZEE ENTERTAINMENT ENTERPRISE	1,201,977	4,107,173	2,188,099
ZENG HSING INDUSTRIAL CO LTD	21,000	65,094	65,379
ZENITRON CORPORATION	58,000	64,153	63,468
ZENKOKU HOSHO CO LTD	235,400	8,344,057	8,672,015
ZENSAR TECHNOLOGIES LTD	178,703	1,212,894	1,601,586
ZENSHO HOLDINGS CO LTD	119,000	2,591,214	4,549,624
ZEON CORP	249,801	2,269,448	2,073,153
ZERIA PHARMACEUTICAL CO LTD	61,800	997,233	811,785
ZF COMMERCIAL VEHICLE CONTRO	8,489	1,526,127	1,583,143
ZHANGZHOU PIENTZEHUANG PHA A	24,983	883,805	708,931
ZHAOJIN MINING INDUSTRY H	2,080,500	2,748,873	3,490,874
ZHEFU HOLDING GROUP CO LTD A	159,325	69,540	60,892
ZHEJIANG CENTURY HUATONG A	371,161	240,680	174,376
ZHEJIANG CFMOTO POWER CO L A	15,600	343,448	304,144
ZHEJIANG CHINA COMMODITIES A	221,400	243,610	225,013
ZHEJIANG CHINT ELECTRICS A	132,062	387,091	344,772
ZHEJIANG CRYSTAL OPTECH A	82,700	157,378	192,340
ZHEJIANG DAHUA TECHNOLOGY A	132,676	333,253	280,953
ZHEJIANG DINGLI MACHINERY A	22,216	193,530	183,855
ZHEJIANG EXPRESSWAY CO H	2,988,479	2,172,014	2,017,285
ZHEJIANG HANGKE TECHNOLOGY A	115,919	355,271	277,062
ZHEJIANG HUAHAI PHARMACEUT A	59,920	154,082	139,934
ZHEJIANG HUAYOU COBALT CO A	87,284	458,457	264,588
ZHEJIANG JINGSHENG MECHANI A	54,800	347,347	215,647
ZHEJIANG JIUZHOU PHARMACEU A	139,600	327,831	262,341
ZHEJIANG JUHUA CO A	145,767	436,989	481,781
ZHEJIANG NARADA POWER SOUR A	103,300	212,713	117,154

Security Name	Shares	Book Value	Market Value
ZHEJIANG NHU CO LTD A	154,839	415,484	407,204
ZHEJIANG SANHUA INTELLIGEN A	96,304	325,107	251,681
ZHEJIANG SUPOR CO LTD A	19,975	151,900	137,073
ZHEJIANG WEIXING NEW BUILD A	58,206	154,228	122,938
ZHEJIANG WOLWO BIO PHARMAC A	22,500	96,868	62,315
ZHEJIANG XINAN CHEMICAL A	135,688	466,791	141,248
ZHEJIANG YONGTAI TECH A	28,500	50,969	30,527
ZHEN DING TECHNOLOGY HOLDING	3,144,000	10,891,872	12,550,221
ZHENGZHOU COAL MINING MACH A	437,496	1,030,975	886,875
ZHIHU INC ADR	94,957	611,012	259,234
ZHONGAN ONLINE P+C INSURAN H	1,329,500	3,515,276	2,312,764
ZHONGJI INNOLIGHT CO LTD A	39,391	562,316	743,919
ZHONGSHENG GROUP HOLDINGS	997,438	3,180,225	1,459,008
ZHONGTAI SECURITIES CO LTD A	99,500	90,874	77,275
ZHONGYU ENERGY HOLDINGS LTD	1,052,000	846,246	638,693
ZHOU HEI YA INTERNATIONAL HO	1,331,500	780,655	295,042
ZHUHAI HUAFA PROPERTIES CO A	118,700	139,863	105,681
ZHUZHOU CRRC TIMES ELECTRI A	80,032	576,896	541,310
ZHUZHOU CRRC TIMES ELECTRI H	822,146	3,484,050	3,243,686
ZHUZHOU HONGDA ELECTRONICS A	25,700	89,569	80,259
ZHUZHOU KIBING GROUP CO LT A	211,800	235,098	187,117
ZIBO QIXIANG TENGDA CHEMIC A	297,420	458,032	228,132
ZIJIN MINING GROUP CO LTD A	20,631,739	46,381,907	49,651,823
ZIJIN MINING GROUP CO LTD H	11,180,000	19,034,919	23,599,868
ZINWELL CORPORATION	269,000	172,314	175,373
ZIPPY TECHNOLOGY CORP	31,000	58,663	63,736
ZOJIRUSHI CORP	71,700	924,395	689,544
ZOMATO LTD	10,134,024	13,697,213	24,374,046
ZOOMLION HEAVY INDUSTRY H	2,952,144	2,134,769	1,909,523
ZOOMLION HEAVY INDUSTRY S A	1,393,922	1,684,485	1,466,314
ZOZO INC	183,000	3,814,585	4,582,429
ZTE CORP A	172,545	699,576	661,035
ZTE CORP H	1,238,188	2,997,406	2,740,480
ZURICH INSURANCE GROUP AG	508,080	230,517,945	270,889,303
ZYDUS LIFESCIENCES LTD	410,115	2,816,977	5,281,912
ZYDUS WELLNESS LTD	31,234	723,103	669,032
TOTAL		**69,820,353,354**	**81,038,458,952**

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Security Name	Shares	Book Value	Market Value
AGNC INVESTMENT CORP	1,196,692	19,832,575	11,416,516
AGREE REALTY CORP	451,131	30,198,544	27,943,054
ALEXANDRIA REAL ESTATE EQUIT	301,463	43,718,487	35,262,153
AMERICAN HOMES 4 RENT A	574,208	16,650,938	21,337,594
AMERICAN TOWER CORP	1,932,511	354,677,921	375,641,488
AMERICOLD REALTY TRUST INC	517,902	16,562,337	13,227,222
ANNALY CAPITAL MANAGEMENT IN	811,277	28,852,891	15,462,994
AVALONBAY COMMUNITIES INC	335,289	57,889,992	69,368,014
BLACKSTONE MORTGAGE TRU CL A	320,759	8,872,070	5,587,643
BOSTON PROPERTIES INC	300,608	29,126,818	18,505,473
BRIXMOR PROPERTY GROUP INC	601,075	12,515,564	13,878,849
BROADSTONE NET LEASE INC	356,099	7,168,260	5,651,295
CAMDEN PROPERTY TRUST	268,705	27,557,988	29,318,403
COUSINS PROPERTIES INC	282,109	8,614,289	6,530,827
CROWN CASTLE INC	2,134,636	259,629,794	208,553,937
CUBESMART	389,010	13,124,516	17,571,592
DIGITAL REALTY TRUST INC	548,123	61,502,982	83,342,103
DOUGLAS EMMETT INC	318,013	8,985,993	4,232,758
EAGLE HOSPITALITY TRUST	1,719,500	0	2
EASTGROUP PROPERTIES INC	80,428	8,590,353	13,680,804
EQUINIX INC	408,612	221,241,138	309,155,839
EQUITY LIFESTYLE PROPERTIES	821,371	51,582,723	53,495,893
EQUITY RESIDENTIAL	754,747	48,590,564	52,334,157
ESC WAR IND	72,030	0	0
ESSEX PROPERTY TRUST INC	200,371	45,356,423	54,540,986
EXTRA SPACE STORAGE INC	433,414	45,450,849	67,356,870
FEDERAL REALTY INVS TRUST	147,366	15,909,602	14,879,553
FIRST INDUSTRIAL REALTY TR	227,598	9,241,357	10,813,185
GAMING AND LEISURE PROPERTIE	829,737	36,683,716	37,512,410
HANNON ARMSTRONG SUSTAINABLE	160,896	5,106,843	4,762,607
HEALTHCARE REALTY TRUST INC	1,838,108	43,712,947	30,292,020
HEALTHPEAK PROPERTIES INC	1,392,304	39,621,525	27,289,162
HIGHWOODS PROPERTIES INC	198,683	7,499,399	5,219,405
HOST HOTELS + RESORTS INC	1,378,195	22,326,320	24,779,958
INDEPENDENCE REALTY TRUST IN	437,526	8,805,307	8,199,242
INNOVATIVE INDUSTRIAL PROPER	56,376	6,440,432	6,157,388
INVITATION HOMES INC	1,044,915	31,378,757	37,502,047
IRON MOUNTAIN INC	531,826	19,427,321	47,662,260
KILROY REALTY CORP	236,962	13,910,198	7,386,120
KIMCO REALTY CORP	1,163,517	24,038,374	22,642,121
KITE REALTY GROUP TRUST	422,162	8,798,280	9,447,989
LAMAR ADVERTISING CO A	173,824	12,265,357	20,777,189

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Security Name	Shares	Book Value	Market Value
LXP INDUSTRIAL TRUST	1,352,069	13,952,998	12,330,875
MEDICAL PROPERTIES TRUST INC	1,081,155	16,808,406	4,659,818
MID AMERICA APARTMENT COMM	211,245	23,284,214	30,125,653
NATIONAL STORAGE AFFILIATES	146,509	7,240,573	6,039,102
NNN REIT INC	903,298	36,501,578	38,480,495
OMEGA HEALTHCARE INVESTORS	1,172,079	37,424,094	40,143,706
PARK HOTELS + RESORTS INC	453,813	8,539,420	6,798,122
PHILLIPS EDISON + COMPANY IN	203,924	6,814,784	6,670,356
POTLATCHDELTIC CORP	151,609	6,617,128	5,971,880
PROLOGIS INC	1,895,250	165,466,674	212,856,108
PUBLIC STORAGE	809,027	176,364,568	232,716,617
RAYONIER INC	293,701	8,963,933	8,543,818
REALTY INCOME CORP	3,048,029	186,774,486	160,996,892
REGENCY CENTERS CORP	332,980	20,387,003	20,711,370
REXFORD INDUSTRIAL REALTY IN	351,939	17,541,041	15,692,970
RITHM CAPITAL CORP	990,887	12,108,357	10,810,646
RYMAN HOSPITALITY PROPERTIES	118,058	7,879,096	11,789,273
SABRA HEALTH CARE REIT INC	1,031,823	16,132,772	15,890,079
SBA COMMUNICATIONS CORP	443,135	123,061,987	86,987,401
SIMON PROPERTY GROUP INC	609,882	73,011,937	92,580,117
SL GREEN REALTY CORP	121,925	7,903,375	6,905,867
STAG INDUSTRIAL INC	323,684	10,078,547	11,672,055
STARWOOD PROPERTY TRUST INC	523,992	11,499,952	9,924,448
SUN COMMUNITIES INC	226,769	28,687,697	27,289,384
TERRENO REALTY CORP	138,644	7,238,371	8,204,957
UDR INC	691,639	27,193,760	28,461,043
VENTAS INC	705,722	37,587,764	36,175,319
VICI PROPERTIES INC	2,313,048	65,459,062	66,245,695
VORNADO REALTY TRUST	342,051	14,894,013	8,992,642
WELLTOWER INC	1,089,835	82,319,185	113,615,325
WEYERHAEUSER CO	1,357,064	39,162,072	38,527,155
WP CAREY INC	1,047,629	80,700,086	57,671,976
TOTAL		**3,109,058,676**	**3,263,200,285**

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Security Name	Shares	Book Value	Market Value
ABACUS GROUP	798,911	1,562,919	616,256
ABACUS STORAGE KING	847,490	773,345	653,726
ACTIVIA PROPERTIES INC	4,767	14,966,442	10,816,580
ADVANCE LOGISTICS INVESTMENT	1,108	1,253,463	827,248
ADVANCE RESIDENCE INVESTMENT	7,017	18,357,375	14,286,134
AEDIFICA	83,252	6,843,437	5,054,666
AEON REIT INVESTMENT CORP	2,914	3,404,867	2,412,945
AIMS APAC REIT	1,056,872	1,043,017	974,798
AL RAJHI REIT	101,212	230,383	223,111
ALAHLI REIT FUND 1	9,843	21,607	20,438
ARENA REIT	635,182	1,333,443	1,641,691
ARGOSY PROPERTY LTD	1,370,623	1,112,942	851,893
ASSURA PLC	5,009,565	3,754,290	2,555,000
AXIS REAL ESTATE INVESTMENT	2,289,500	969,044	888,143
BIG YELLOW GROUP PLC	317,862	3,759,480	4,717,903
BRITISH LAND CO PLC	1,746,084	11,857,041	9,088,631
BURSTONE GROUP LIMITED	327,778	123,213	128,885
BWP TRUST	1,047,833	2,544,452	2,421,325
CAN APARTMENT PROP REAL ESTA	288,100	8,879,595	9,358,765
CAPITALAND ASCENDAS REIT	17,707,710	35,367,986	33,448,985
CAPITALAND ASCOTT TRUST	4,218,277	2,521,195	2,723,485
CAPITALAND CHINA TRUST	2,015,517	1,656,767	996,421
CAPITALAND INTEGRATED COMMER	23,026,258	39,472,606	33,641,019
CDL HOSPITALITY TRUSTS	1,608,742	1,474,953	1,127,698
CENTURIA CAPITAL GROUP	1,325,929	1,859,189	1,461,111
CENTURIA INDUSTRIAL REIT	912,912	2,010,541	1,835,170
CENTURIA OFFICE REIT	749,179	1,152,524	552,876
CHAMPION REIT	4,011,000	2,166,983	806,624
CHARTER HALL GROUP	798,960	6,432,872	5,965,500
CHARTER HALL LONG WALE REIT	1,156,909	3,663,884	2,511,100
CHARTER HALL RETAIL REIT	814,715	2,117,452	1,768,358
CHARTER HALL SOCIAL INFRASTR	550,759	1,062,657	871,750
COFINIMMO	68,664	7,371,252	4,146,882
COMFORIA RESIDENTIAL REIT IN	1,173	3,126,634	2,318,879
CONCENTRADORA FIBRA DANHOS S	33,300	40,293	36,040
COVIVIO	92,745	6,962,187	4,411,623
CPN RETAIL GROWTH LEASEH FOR	10,400	2,992	2,862
CRE LOGISTICS REIT INC	1,031	1,590,689	919,095
CROMWELL PROPERTY GROUP	2,068,548	1,566,272	538,786
CROMWELL REIT EUR	510,200	1,191,198	765,534
DAIWA HOUSE REIT INVESTMENT	13,116	30,004,153	20,041,731
DAIWA OFFICE INVESTMENT CORP	535	1,370,254	942,564

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Security Name	Shares	Book Value	Market Value
DAIWA SECURITIES LIVING INVE	3,156	2,435,117	2,060,067
DERWENT LONDON PLC	186,035	4,569,222	5,315,060
DEXUS/AU	1,748,946	11,221,806	7,568,859
DIGITAL CORE REIT MANAGEMENT	1,349,300	971,943	769,102
EMBASSY OFFICE PARKS REIT	1,803,601	8,033,312	7,685,271
EQUITES PROPERTY FUND LTD	1,205,624	1,257,753	844,479
ESR KENDALL SQUARE REIT CO L	193,592	750,224	649,058
ESR LOGOS REIT	9,256,603	2,865,319	1,844,152
FAIRVEST LTD B	26,179	5,821	5,520
FIBRA MACQUARIE MEXICO	1,421,380	2,164,031	2,412,093
FIBRA MTY SAPI DE CV	519,896	307,888	277,782
FORTUNE REIT	2,485,000	2,045,934	1,196,773
FRASERS CENTREPOINT TRUST	5,349,442	8,601,809	8,407,535
FRASERS LOGISTICS + COMMERCI	10,578,300	10,192,800	7,415,152
FRASERS PROPERTY THA FOREIGN	24,900	6,505	5,734
FRONTIER REAL ESTATE INVEST	786	2,740,580	2,147,512
FUKUOKA REIT CORP	1,319	1,752,979	1,292,276
GECINA SA	98,838	12,467,547	9,107,063
GLOBAL ONE REIT	1,974	1,751,794	1,250,475
GLP J REIT	22,704	27,222,105	18,531,861
GOODMAN GROUP	3,213,079	38,495,434	74,569,071
GOODMAN PROPERTY TRUST	1,958,893	2,252,112	2,399,239
GPT GROUP	3,268,426	10,353,663	8,731,279
GRANITE REAL ESTATE INVESTME	111,800	5,338,449	5,538,731
GREAT PORTLAND ESTATES PLC	580,632	3,178,095	2,462,531
GROWTHPOINT PROPERTIES AUSTR	444,998	1,070,068	644,908
GROWTHPOINT PROPERTIES LTD	5,214,509	5,890,331	3,478,293
HAMMERSON PLC	7,772,211	3,124,365	2,721,491
HANKYU HANSHIN REIT INC	1,189	1,335,072	974,947
HEIWA REAL ESTATE REIT INC	1,855	2,123,342	1,524,510
HMC CAPITAL LTD	452,055	2,044,133	2,176,736
HOMECO DAILY NEEDS REIT	2,868,884	2,457,433	2,222,544
HOSHINO RESORTS REIT INC	491	2,354,813	1,590,277
HULIC REIT INC	2,155	2,815,548	1,955,936
HYPROP INVESTMENTS LTD	624,981	956,163	1,074,721
ICADE	58,665	2,018,168	1,442,456
ICHIGO OFFICE REIT INVESTMEN	2,251	1,525,406	1,155,871
INDUSTRIAL + INFRASTRUCTURE	12,463	15,399,349	9,808,627
INGENIA COMMUNITIES GROUP	753,050	2,360,519	2,403,982
INMOBILIARIA COLONIAL SOCIMI	593,478	3,612,431	3,454,480
INVINCIBLE INVESTMENT CORP	32,688	13,291,374	13,249,146
JADWA REIT SAUDI FUND	10,080	32,966	30,684

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Security Name	Shares	Book Value	Market Value
JAPAN EXCELLENT INC	2,145	2,366,660	1,582,819
JAPAN HOTEL REIT INVESTMENT	24,237	12,497,951	11,707,167
JAPAN LOGISTICS FUND INC	1,514	3,968,294	2,503,588
JAPAN METROPOLITAN FUND INVE	33,345	26,519,921	18,759,931
JAPAN PRIME REALTY INVESTMEN	5,991	17,328,936	12,066,915
JAPAN REAL ESTATE INVESTMENT	6,551	34,015,450	20,688,226
KDX REALTY INVESTMENT CORP	16,732	19,787,147	16,278,491
KEPPEL DC REIT	7,974,500	12,470,102	10,591,478
KEPPEL REIT	4,143,661	3,291,383	2,553,010
KINEA RENDIMENTOS IMOBILIARIOS	72,379	1,379,681	1,381,269
KIWI PROPERTY GROUP LTD	3,189,359	2,665,836	1,613,052
KLCCP STAPLED GROUP	20,500	32,776	32,157
KLEPIERRE	360,706	11,878,021	9,657,035
LAND SECURITIES GROUP PLC	1,278,250	14,401,417	10,010,567
LASALLE LOGIPORT REIT	8,102	9,388,704	7,434,137
LENDLEASE GLOBAL COMMERCIAL	2,688,661	1,420,544	1,110,979
LINK REIT	12,352,171	104,644,769	48,017,059
LONDONMETRIC PROPERTY PLC	3,481,163	9,312,778	8,511,462
LOTTE REIT CO LTD	210,950	850,421	501,124
LOTUS S RETAIL GROWTH FREEHO	97,800	33,855	30,648
MAPLETREE INDUSTRIAL TRUST	9,909,720	17,338,728	15,428,526
MAPLETREE LOGISTICS TRUST	5,714,250	6,461,261	5,439,152
MAPLETREE PAN ASIA COM TRUST	9,839,644	12,828,568	8,857,689
MERLIN PROPERTIES SOCIMI SA	581,397	6,690,079	6,480,637
MINDSPACE BUSINESS PARKS REI	315,338	1,324,248	1,259,663
MIRAI CORP	3,575	1,416,446	996,763
MIRVAC GROUP	7,406,343	12,014,130	9,249,833
MITSUBISHI ESTATE LOGISTICS	829	2,859,506	1,963,510
MITSUI FUDOSAN LOGISTICS PAR	3,757	14,259,014	10,124,702
MORI HILLS REIT INVESTMENT C	2,818	3,399,567	2,305,418
MORI TRUST REIT INC	4,156	2,440,492	1,793,040
NATIONAL STORAGE REIT	2,136,449	2,996,873	3,281,706
NIPPON ACCOMMODATIONS FUND	2,895	14,007,164	11,500,093
NIPPON BUILDING FUND INC	7,279	38,941,181	25,476,047
NIPPON PROLOGIS REIT INC	12,773	31,329,260	19,930,517
NIPPON REIT INVESTMENT CORP	806	2,506,456	1,653,500
NOMURA REAL ESTATE MASTER FU	21,783	26,779,291	19,323,847
NTT UD REIT INVESTMENT CORP	2,689	2,987,098	1,944,124
ONE REIT INC	446	982,181	710,340
ORIX JREIT INC	13,605	18,617,602	13,464,603
OUE REAL ESTATE INVESTMENT T	2,936,633	1,126,537	563,384
PARAGON REIT	2,008,900	1,351,224	1,267,377

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Security Name	Shares	Book Value	Market Value
PARKWAYLIFE REAL ESTATE	778,900	1,866,121	2,011,553
PAVILION REAL ESTATE INVEST	121,600	33,480	35,829
POWERGRID INFRASTRUCTURE INV	1,118,510	1,283,074	1,286,618
PRECINCT PROPERTIES GROUP	2,309,113	1,997,339	1,568,870
PRIMARY HEALTH PROPERTIES	2,368,434	3,672,736	2,747,006
PROLOGIS PROPERTY MEXICO SA	1,317,277	4,216,149	4,306,558
REDEFINE PROPERTIES LTD	10,041,251	2,010,463	2,210,632
REGION RE LTD	2,022,412	3,360,422	2,836,438
REIT 1 LTD	318,940	1,313,496	1,177,653
RESILIENT REIT LTD	463,014	1,154,471	1,188,229
RIOCAN REAL ESTATE INVST TR	564,200	6,998,039	6,931,134
RURAL FUNDS GROUP	603,391	957,814	803,939
SA CORPORATE REAL ESTATE LTD	9,529	1,436	1,352
SAFESTORE HOLDINGS PLC	381,943	3,242,435	3,715,414
SCENTRE GROUP	9,350,246	22,879,268	19,483,037
SEGRO PLC	2,320,678	22,589,341	26,353,630
SEKISUI HOUSE REIT INC	25,310	15,377,386	12,445,735
SELLA CAPITAL REAL ESTATE LT	382,779	1,110,070	666,144
SHAFTESBURY CAPITAL PLC	2,470,240	5,635,524	4,347,062
SIRIUS REAL ESTATE LTD	2,477,021	3,463,535	2,937,073
SK REITS CO LTD	254,538	835,594	890,375
SOSILA LOGISTICS REIT INC	1,190	1,324,984	870,715
STAR ASIA INVESTMENT CORPORA	3,754	1,661,528	1,393,224
STARHILL GLOBAL REIT	2,217,200	1,129,782	793,468
STOCKLAND	4,163,598	12,686,293	11,595,361
STOR AGE PROPERTY REIT LTD	52,395	41,063	39,741
STRIDE PROPERTY GROUP	834,464	1,179,116	605,092
SUNTEC REIT	10,449,800	11,939,646	8,096,145
SUNWAY REAL ESTATE INVESTMEN	110,500	35,726	36,306
SUPERMARKET INCOME REIT PLC	2,066,752	2,594,156	1,894,141
TF ADMINISTRADORA S DE RL DE	1,200,400	2,231,441	2,568,843
TOKYU REIT INC	1,580	2,223,801	1,534,242
TRITAX BIG BOX REIT PLC	4,270,845	8,550,199	8,373,787
TRUST FIBRA UNO	5,312,500	7,956,158	6,531,143
UNIBAIL RODAMCO WESTFIELD SE	182,231	23,391,333	14,359,718
UNITE GROUP PLC/THE	628,416	7,308,602	7,085,874
UNITED URBAN INVESTMENT CORP	15,333	16,870,876	13,621,072
VICINITY CENTRES	7,079,345	11,211,458	8,746,692
VITAL HEALTHCARE PROPERTY TR	900,135	1,343,748	987,295
VUKILE PROPERTY FUND LTD	1,627,623	1,327,756	1,363,790
WAREHOUSES DE PAUW SCA	300,029	9,340,439	8,135,444
WAYPOINT REIT	1,040,051	1,960,220	1,507,290

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International Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
YTL HOSPITALITY REIT	826,900	210,513	212,093
YUEXIU REAL ESTATE INVESTMEN	3,482,180	1,370,050	423,712
TOTAL		**1,203,168,239**	**958,533,568**

CalPERS 2023-2024 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
ADJ IR S+P 500 TR SEP24	6,250	0	0
B12276127 CDS USD P F 1.00000	(3,000,000)	(3,000,000)	(2,821,191)
B12276127 CDS USD R V 03MEVENT	3,000,000	3,374,645	3,000,000
B12276131 CDS USD P F 1.00000	(4,400,000)	(4,400,000)	(4,137,747)
B12276131 CDS USD R V 03MEVENT	4,400,000	4,962,287	4,400,000
B12276657 CDS USD P F 1.00000	(7,600,000)	(7,600,000)	(7,147,017)
B12276657 CDS USD R V 03MEVENT	7,600,000	8,567,544	7,600,000
B12541905 CDS USD P F 1.00000	(14,500,000)	(14,500,000)	(13,938,415)
B12541905 CDS USD R V 03MEVENT	14,500,000	18,538,250	14,500,000
B15774570 CDS USD P F 1.00000	(9,330,000)	(9,330,000)	(8,645,803)
B15774570 CDS USD R V 03MEVENT	9,330,000	10,188,620	9,330,000
B96HYC3S3 CDS USD P F 1.00000	(1,000,000)	(1,000,000)	(1,020,592)
B96HYC3S3 CDS USD R V 03MEVENT	1,000,000	977,851	1,000,000
B96HYC4Z6 CDS USD P F 1.00000	(200,000,000)	(200,000,000)	(193,629,200)
B96HYC4Z6 CDS USD R V 03MEVENT	200,000,000	206,862,250	200,000,000
BCP6PRU78 TRS USD P V 12MFEDL	(13,541,318)	(13,541,318)	(13,541,318)
BCP6PRU78 TRS USD R E	642,300	13,541,318	13,134,190
BCP6QMX67 TRS USD P V 12MFEDL	(36,220,015)	(36,220,015)	(36,220,015)
BCP6QMX67 TRS USD R E	1,661,865	36,220,015	33,982,954
BCP6TB5V4 TRS USD P V 12MFEDL	(1,869,302)	(1,869,302)	(1,869,302)
BCP6TB5V4 TRS USD R E	954,066	1,869,302	1,776,061
BCP6V4AQ2 TRS USD P V 12MFEDL	(41,785,845)	(41,785,845)	(41,785,845)
BCP6V4AQ2 TRS USD R E	1,935,937	41,785,845	39,587,366
BCP6VZZJ2 TRS USD P V 12MFEDL	(1,820,447)	(1,820,447)	(1,820,447)
BCP6VZZJ2 TRS USD R E	83,400	1,820,447	1,705,420
BCP6VZZP8 TRS USD P V 12MFEDL	(91,360,763)	(91,360,763)	(91,360,763)
BCP6VZZP8 TRS USD R E	4,185,504	91,360,763	85,588,053
BCP701NX1 TRS USD P V 12MFEDL	(885,007)	(885,007)	(885,007)
BCP701NX1 TRS USD R E	185,719	885,007	878,031
BCP71RDL0 TRS USD P V 12MFEDL	(624,370)	(624,370)	(624,370)
BCP71RDL0 TRS USD R E	303,800	624,370	621,334
BCP71RDQ9 TRS USD P V 12MFEDL	(790,637)	(790,637)	(790,637)
BCP71RDQ9 TRS USD R E	357,920	790,637	776,483
BCP733DF4 TRS USD P V 12MFEDL	(59,114,977)	(59,114,977)	(59,114,977)
BCP733DF4 TRS USD R E	2,846,670	59,114,977	58,210,658
BCP74Q7Z5 TRS USD P E	(692,000)	(127,065,040)	(133,729,000)
BCP74Q7Z5 TRS USD R V 12MFEDL	127,065,040	127,065,040	127,065,040
BCP74Q827 TRS USD P E	(122,000)	(19,723,740)	(20,925,440)
BCP74Q827 TRS USD R V 12MFEDL	19,723,740	19,723,740	19,723,740
BCP74Q850 TRS USD P E	(65,000)	(29,886,350)	(28,675,400)
BCP74Q850 TRS USD R V 12MFEDL	29,886,350	29,886,350	29,886,350
BCP74Q884 TRS USD P E	(188,000)	(49,915,880)	(58,740,600)

Security Name	Par Value	Book Value	Market Value
BCP74Q884 TRS USD R V 12MFEDL	49,915,880	49,915,880	49,915,880
BCP74Q8B7 TRS USD P E	(217,000)	(284,419,730)	(348,400,010)
BCP74Q8B7 TRS USD R V 12MFEDL	284,419,730	284,419,730	284,419,730
BCP75R9L1 TRS USD P V 12MFEDL	(970,806)	(970,806)	(970,806)
BCP75R9L1 TRS USD R E	495,486	970,806	922,382
BCP75YXB1 TRS USD P E	(1,248,750)	(228,995,775)	(263,011,725)
BCP75YXB1 TRS USD R V 12MFEDL	228,995,775	228,995,775	228,995,775
BCP75YXE5 TRS USD P E	(2,300,000)	(71,070,000)	(71,231,000)
BCP75YXE5 TRS USD R V 12MFEDL	71,070,000	71,070,000	71,070,000
BCP75YXH8 TRS USD P E	(650,000)	(106,899,000)	(107,198,000)
BCP75YXH8 TRS USD R V 12MFEDL	106,899,000	106,899,000	106,899,000
BCP75YXL9 TRS USD P E	(2,700,000)	(239,730,300)	(333,558,000)
BCP75YXL9 TRS USD R V 12MFEDL	239,730,300	239,730,300	239,730,300
BCP767GK8 TRS USD P E	(60,000)	(25,752,600)	(26,760,000)
BCP767GK8 TRS USD R V 12MFEDL	25,752,600	25,752,600	25,752,600
BCP767GN2 TRS USD P E	(440,000)	(46,393,600)	(43,687,600)
BCP767GN2 TRS USD R V 12MFEDL	46,393,600	46,393,600	46,393,600
BCP767GR3 TRS USD P E	(483,000)	(47,575,500)	(53,178,300)
BCP767GR3 TRS USD R V 12MFEDL	47,575,500	47,575,500	47,575,500
BCP767GX0 TRS USD P E	(165,000)	(51,478,350)	(50,062,650)
BCP767GX0 TRS USD R V 12MFEDL	51,478,350	51,478,350	51,478,350
BCP767H01 TRS USD P E	(68,000)	(52,700,000)	(61,565,840)
BCP767H01 TRS USD R V 12MFEDL	52,700,000	52,700,000	52,700,000
BCP767H27 TRS USD P E	(90,000)	(42,367,500)	(43,357,500)
BCP767H27 TRS USD R V 12MFEDL	42,367,500	42,367,500	42,367,500
BCP767H92 TRS USD P E	(336,000)	(19,323,360)	(20,123,040)
BCP767H92 TRS USD R V 12MFEDL	19,323,360	19,323,360	19,323,360
BCP767HC5 TRS USD P E	(67,000)	(12,243,580)	(14,111,540)
BCP767HC5 TRS USD R V 12MFEDL	12,243,580	12,243,580	12,243,580
BCP767HF8 TRS USD P E	(684,000)	(50,274,000)	(53,249,400)
BCP767HF8 TRS USD R V 12MFEDL	50,274,000	50,274,000	50,274,000
BCP767HJ0 TRS USD P E	(279,000)	(51,322,050)	(54,273,870)
BCP767HJ0 TRS USD R V 12MFEDL	51,322,050	51,322,050	51,322,050
BCP767HK7 TRS USD P E	(161,000)	(49,476,910)	(50,304,450)
BCP767HK7 TRS USD R V 12MFEDL	49,476,910	49,476,910	49,476,910
BCP767HT8 TRS USD P E	(265,000)	(42,291,350)	(39,230,600)
BCP767HT8 TRS USD R V 12MFEDL	42,291,350	42,291,350	42,291,350
BCP767HW1 TRS USD P E	(72,000)	(13,356,000)	(12,244,320)
BCP767HW1 TRS USD R V 12MFEDL	13,356,000	13,356,000	13,356,000
BCP76H775 TRS USD P E	(250,000)	(69,380,000)	(64,275,000)
BCP76H775 TRS USD R V 12MFEDL	69,380,000	69,380,000	69,380,000
BCP76H7D2 TRS USD P E	(1,709,000)	(707,047,480)	(763,837,550)

Security Name	Par Value	Book Value	Market Value
BCP76H7D2 TRS USD R V 12MFEDL	707,047,480	707,047,480	707,047,480
BCP76H7G5 TRS USD P E	(327,000)	(134,468,940)	(133,023,600)
BCP76H7G5 TRS USD R V 12MFEDL	134,468,940	134,468,940	134,468,940
BCP76H7N0 TRS USD P E	(48,000)	(64,200,480)	(77,065,440)
BCP76H7N0 TRS USD R V 12MFEDL	64,200,480	64,200,480	64,200,480
BCP76H890 TRS USD P E	(100,000)	(51,174,000)	(50,926,000)
BCP76H890 TRS USD R V 12MFEDL	51,174,000	51,174,000	51,174,000
BCP76TPT1 TRS USD P E	(775,000)	(123,914,750)	(123,201,750)
BCP76TPT1 TRS USD R V 12MFEDL	123,914,750	123,914,750	123,914,750
BCP76TPW4 TRS USD P E	(610,000)	(101,516,200)	(104,627,200)
BCP76TPW4 TRS USD R V 12MFEDL	101,516,200	101,516,200	101,516,200
BCP76XB75 TRS USD P E	(3,000,000)	(116,460,000)	(119,310,000)
BCP76XB75 TRS USD R V 12MFEDL	116,460,000	116,460,000	116,460,000
BCP76XBN0 TRS USD P E	(1,203,750)	(512,003,025)	(538,016,063)
BCP76XBN0 TRS USD R V 12MFEDL	512,003,025	512,003,025	512,003,025
BCP7787G4 TRS USD P E	(120,000)	(58,848,000)	(57,810,000)
BCP7787G4 TRS USD R V 12MFEDL	58,848,000	58,848,000	58,848,000
BCP7787H2 TRS USD P E	(59,000)	(19,286,510)	(20,310,160)
BCP7787H2 TRS USD R V 12MFEDL	19,286,510	19,286,510	19,286,510
BCP7787N9 TRS USD P E	(206,000)	(16,130,830)	(16,037,100)
BCP7787N9 TRS USD R V 12MFEDL	16,130,830	16,130,830	16,130,830
BCP7787R0 TRS USD P E	(344,000)	(64,286,720)	(72,453,280)
BCP7787R0 TRS USD R V 12MFEDL	64,286,720	64,286,720	64,286,720
BCP7787U3 TRS USD P E	(316,000)	(47,305,200)	(46,186,560)
BCP7787U3 TRS USD R V 12MFEDL	47,305,200	47,305,200	47,305,200
BCP7787V1 TRS USD P E	(82,000)	(14,846,100)	(15,846,500)
BCP7787V1 TRS USD R V 12MFEDL	14,846,100	14,846,100	14,846,100
BCP778808 TRS USD P E	(100,000)	(14,282,000)	(14,093,000)
BCP778808 TRS USD R V 12MFEDL	14,282,000	14,282,000	14,282,000
BCP778832 TRS USD P E	(248,000)	(43,414,880)	(45,488,160)
BCP778832 TRS USD R V 12MFEDL	43,414,880	43,414,880	43,414,880
BCP778865 TRS USD P E	(258,000)	(48,142,800)	(50,150,040)
BCP778865 TRS USD R V 12MFEDL	48,142,800	48,142,800	48,142,800
BCP778899 TRS USD P E	(258,000)	(51,442,620)	(55,093,320)
BCP778899 TRS USD R V 12MFEDL	51,442,620	51,442,620	51,442,620
BCP7788C2 TRS USD P E	(250,000)	(25,949,750)	(30,885,000)
BCP7788C2 TRS USD R V 12MFEDL	25,949,750	25,949,750	25,949,750
BCP7788F5 TRS USD P E	(317,000)	(12,261,560)	(12,413,720)
BCP7788F5 TRS USD R V 12MFEDL	12,261,560	12,261,560	12,261,560
BCP7788J7 TRS USD P E	(371,000)	(21,117,320)	(19,681,550)
BCP7788J7 TRS USD R V 12MFEDL	21,117,320	21,117,320	21,117,320
BCP7788M0 TRS USD P E	(217,000)	(11,728,850)	(11,589,970)

Security Name	Par Value	Book Value	Market Value
BCP7788M0 TRS USD R V 12MFEDL	11,728,850	11,728,850	11,728,850
BCP7788Q1 TRS USD P E	(154,000)	(65,758,000)	(68,830,300)
BCP7788Q1 TRS USD R V 12MFEDL	65,758,000	65,758,000	65,758,000
BCP77BGV4 TRS USD P E	(4,000,000)	(425,876,000)	(494,160,000)
BCP77BGV4 TRS USD R V 12MFEDL	425,876,000	425,876,000	425,876,000
BCP77BH19 TRS USD P E	(1,000,000)	(46,420,000)	(47,510,000)
BCP77BH19 TRS USD R V 12MFEDL	46,420,000	46,420,000	46,420,000
BCP77BH76 TRS USD P E	(2,000,000)	(61,440,000)	(61,940,000)
BCP77BH76 TRS USD R V 12MFEDL	61,440,000	61,440,000	61,440,000
BCP77BHA9 TRS USD P E	(340,000)	(49,378,200)	(50,333,600)
BCP77BHA9 TRS USD R V 12MFEDL	49,378,200	49,378,200	49,378,200
BCP77BHD3 TRS USD P E	(400,000)	(191,288,000)	(201,688,000)
BCP77BHD3 TRS USD R V 12MFEDL	191,288,000	191,288,000	191,288,000
BCP77E516 TRS USD P E	(350,000)	(167,972,000)	(176,477,000)
BCP77E516 TRS USD R V 12MFEDL	167,972,000	167,972,000	167,972,000
BCP77E540 TRS USD P E	(302,000)	(21,949,360)	(20,073,940)
BCP77E540 TRS USD R V 12MFEDL	21,949,360	21,949,360	21,949,360
BCP77E573 TRS USD P E	(1,500,000)	(153,660,000)	(148,935,000)
BCP77E573 TRS USD R V 12MFEDL	153,660,000	153,660,000	153,660,000
BCP77E5A6 TRS USD P E	(1,470,000)	(167,434,470)	(181,603,800)
BCP77E5A6 TRS USD R V 12MFEDL	167,434,470	167,434,470	167,434,470
BCP77E5D0 TRS USD P E	(300,000)	(68,703,000)	(67,878,000)
BCP77E5D0 TRS USD R V 12MFEDL	68,703,000	68,703,000	68,703,000
BCP77E5G3 TRS USD P E	(153,000)	(9,782,820)	(10,497,330)
BCP77E5G3 TRS USD R V 12MFEDL	9,782,820	9,782,820	9,782,820
BCP77ENA6 TRS USD P V 12MFEDL	(4,801,500)	(4,801,500)	(4,801,500)
BCP77ENA6 TRS USD R E	1,000,000	4,801,500	4,623,320
BCP77ENE8 TRS USD P V 12MFEDL	(562,392)	(562,392)	(562,392)
BCP77ENE8 TRS USD R E	60,000	562,392	554,690
BCP77KFY9 TRS USD P V 12MFEDL	(1,612,288)	(1,612,288)	(1,612,288)
BCP77KFY9 TRS USD R E	320,000	1,612,288	1,582,011
BCP77KGW2 TRS USD P V 12MFEDL	(1,034,840)	(1,034,840)	(1,034,840)
BCP77KGW2 TRS USD R E	400,000	1,034,840	1,030,525
BCP77KJT6 TRS USD P V 12MFEDL	(1,204,890)	(1,204,890)	(1,204,890)
BCP77KJT6 TRS USD R E	150,000	1,204,890	1,196,068
BCP77V2H6 TRS USD P E	(244,000)	(108,138,360)	(107,643,040)
BCP77V2H6 TRS USD R V 12MFEDL	108,138,360	108,138,360	108,138,360
BCP77V2L7 TRS USD P E	(597,000)	(76,666,740)	(73,908,600)
BCP77V2L7 TRS USD R V 12MFEDL	76,666,740	76,666,740	76,666,740
BCP77V2P8 TRS USD P E	(88,000)	(37,774,880)	(39,248,000)
BCP77V2P8 TRS USD R V 12MFEDL	37,774,880	37,774,880	37,774,880
BCP77V2S2 TRS USD P E	(1,344,000)	(62,697,600)	(63,853,440)

Security Name	Par Value	Book Value	Market Value
BCP77V2S2 TRS USD R V 12MFEDL	62,697,600	62,697,600	62,697,600
BCP77V2V5 TRS USD P E	(1,100,000)	(43,868,000)	(43,747,000)
BCP77V2V5 TRS USD R V 12MFEDL	43,868,000	43,868,000	43,868,000
BCP77V2W3 TRS USD P E	(1,693,000)	(51,280,970)	(52,432,210)
BCP77V2W3 TRS USD R V 12MFEDL	51,280,970	51,280,970	51,280,970
BCP77V310 TRS USD P E	(118,000)	(98,088,680)	(106,834,840)
BCP77V310 TRS USD R V 12MFEDL	98,088,680	98,088,680	98,088,680
BCP77V344 TRS USD P E	(132,000)	(27,764,880)	(26,840,880)
BCP77V344 TRS USD R V 12MFEDL	27,764,880	27,764,880	27,764,880
BCP781FL8 TRS USD P E	(334,000)	(19,281,820)	(19,836,260)
BCP781FL8 TRS USD R V 12MFEDL	19,281,820	19,281,820	19,281,820
BCP781FP9 TRS USD P E	(220,000)	(43,887,800)	(42,763,600)
BCP781FP9 TRS USD R V 12MFEDL	43,887,800	43,887,800	43,887,800
BCP781FS3 TRS USD P E	(728,000)	(143,350,480)	(147,245,280)
BCP781FS3 TRS USD R V 12MFEDL	143,350,480	143,350,480	143,350,480
BCP781FV6 TRS USD P E	(33,000)	(25,173,390)	(24,967,800)
BCP781FV6 TRS USD R V 12MFEDL	25,173,390	25,173,390	25,173,390
BCP781FY0 TRS USD P E	(320,000)	(12,486,400)	(12,704,000)
BCP781FY0 TRS USD R V 12MFEDL	12,486,400	12,486,400	12,486,400
BCP781G11 TRS USD P E	(300,000)	(70,005,000)	(69,465,000)
BCP781G11 TRS USD R V 12MFEDL	70,005,000	70,005,000	70,005,000
BCP781G45 TRS USD P E	(1,500,000)	(291,720,000)	(315,930,000)
BCP781G45 TRS USD R V 12MFEDL	291,720,000	291,720,000	291,720,000
BCP781G52 TRS USD P E	(200,000)	(22,002,000)	(22,462,000)
BCP781G52 TRS USD R V 12MFEDL	22,002,000	22,002,000	22,002,000
BCP781GA1 TRS USD P E	(600,000)	(27,738,000)	(28,506,000)
BCP781GA1 TRS USD R V 12MFEDL	27,738,000	27,738,000	27,738,000
BCP781GD5 TRS USD P E	(135,000)	(18,206,100)	(18,480,150)
BCP781GD5 TRS USD R V 12MFEDL	18,206,100	18,206,100	18,206,100
BCP781GG8 TRS USD P E	(130,000)	(27,098,500)	(27,760,200)
BCP781GG8 TRS USD R V 12MFEDL	27,098,500	27,098,500	27,098,500
BCP781GK9 TRS USD P E	(600,000)	(78,042,000)	(78,918,000)
BCP781GK9 TRS USD R V 12MFEDL	78,042,000	78,042,000	78,042,000
BCP781GN3 TRS USD P E	(100,000)	(41,108,000)	(40,680,000)
BCP781GN3 TRS USD R V 12MFEDL	41,108,000	41,108,000	41,108,000
BCP7899P9 TRS USD P E	(298,000)	(50,969,920)	(49,149,140)
BCP7899P9 TRS USD R V 12MFEDL	50,969,920	50,969,920	50,969,920
BCP7899S3 TRS USD P E	(1,000,000)	(120,888,000)	(123,540,000)
BCP7899S3 TRS USD R V 12MFEDL	120,888,000	120,888,000	120,888,000
BCP7899V6 TRS USD P E	(737,000)	(152,278,940)	(146,795,660)
BCP7899V6 TRS USD R V 12MFEDL	152,278,940	152,278,940	152,278,940
BCP78D5Z2 TRS USD P E	(303,000)	(63,714,840)	(62,936,130)

Security Name	Par Value	Book Value	Market Value
BCP78D5Z2 TRS USD R V 12MFEDL	63,714,840	63,714,840	63,714,840
BCP78D624 TRS USD P E	(500,000)	(96,560,000)	(105,310,000)
BCP78D624 TRS USD R V 12MFEDL	96,560,000	96,560,000	96,560,000
BCP78D640 TRS USD P E	(56,000)	(28,145,600)	(28,236,320)
BCP78D640 TRS USD R V 12MFEDL	28,145,600	28,145,600	28,145,600
BCP78D681 TRS USD P E	(102,000)	(33,921,120)	(35,112,480)
BCP78D681 TRS USD R V 12MFEDL	33,921,120	33,921,120	33,921,120
BCP78D6B4 TRS USD P E	(101,000)	(58,729,480)	(55,853,000)
BCP78D6B4 TRS USD R V 12MFEDL	58,729,480	58,729,480	58,729,480
BCP78D6E8 TRS USD P E	(179,000)	(80,415,750)	(78,967,640)
BCP78D6E8 TRS USD R V 12MFEDL	80,415,750	80,415,750	80,415,750
BCP78D6H1 TRS USD P E	(71,000)	(32,202,050)	(32,114,720)
BCP78D6H1 TRS USD R V 12MFEDL	32,202,050	32,202,050	32,202,050
BCP78D6L2 TRS USD P E	(2,012,000)	(349,665,480)	(398,134,560)
BCP78D6L2 TRS USD R V 12MFEDL	349,665,480	349,665,480	349,665,480
BCP78D6M0 TRS USD P E	(692,000)	(114,802,800)	(114,131,560)
BCP78D6M0 TRS USD R V 12MFEDL	114,802,800	114,802,800	114,802,800
BCP78D6S7 TRS USD P E	(845,000)	(26,118,950)	(26,169,650)
BCP78D6S7 TRS USD R V 12MFEDL	26,118,950	26,118,950	26,118,950
BCP78D6V0 TRS USD P E	(40,000)	(33,933,600)	(33,999,600)
BCP78D6V0 TRS USD R V 12MFEDL	33,933,600	33,933,600	33,933,600
BCP78D6Y4 TRS USD P E	(250,000)	(44,157,500)	(45,855,000)
BCP78D6Y4 TRS USD R V 12MFEDL	44,157,500	44,157,500	44,157,500
BCP78D715 TRS USD P E	(650,000)	(69,608,500)	(65,253,500)
BCP78D715 TRS USD R V 12MFEDL	69,608,500	69,608,500	69,608,500
BCP78D749 TRS USD P E	(963,000)	(64,482,480)	(65,204,730)
BCP78D749 TRS USD R V 12MFEDL	64,482,480	64,482,480	64,482,480
BCP78D772 TRS USD P E	(170,000)	(29,751,700)	(30,965,500)
BCP78D772 TRS USD R V 12MFEDL	29,751,700	29,751,700	29,751,700
BCP78D7A5 TRS USD P E	(121,000)	(28,125,240)	(28,017,550)
BCP78D7A5 TRS USD R V 12MFEDL	28,125,240	28,125,240	28,125,240
BCP78D7D9 TRS USD P E	(868,000)	(171,534,160)	(168,852,040)
BCP78D7D9 TRS USD R V 12MFEDL	171,534,160	171,534,160	171,534,160
BCP78D7G2 TRS USD P E	(856,000)	(54,433,040)	(54,484,400)
BCP78D7G2 TRS USD R V 12MFEDL	54,433,040	54,433,040	54,433,040
BCP78D7K3 TRS USD P E	(984,000)	(72,324,000)	(67,453,200)
BCP78D7K3 TRS USD R V 12MFEDL	72,324,000	72,324,000	72,324,000
BCP78D7N7 TRS USD P E	(564,000)	(32,672,520)	(33,495,960)
BCP78D7N7 TRS USD R V 12MFEDL	32,672,520	32,672,520	32,672,520
BCP78D7R8 TRS USD P E	(410,000)	(49,933,900)	(50,651,400)
BCP78D7R8 TRS USD R V 12MFEDL	49,933,900	49,933,900	49,933,900
BCP78D7U1 TRS USD P E	(220,000)	(55,838,200)	(56,064,800)

Security Name	Par Value	Book Value	Market Value
BCP78D7U1 TRS USD R V 12MFEDL	55,838,200	55,838,200	55,838,200
BCP78D7X5 TRS USD P E	(28,000)	(40,333,160)	(44,954,840)
BCP78D7X5 TRS USD R V 12MFEDL	40,333,160	40,333,160	40,333,160
BCP78NWF4 TRS USD P E	(697,000)	(196,777,040)	(211,476,770)
BCP78NWF4 TRS USD R V 12MFEDL	196,777,040	196,777,040	196,777,040
BCP78NWJ6 TRS USD P E	(400,000)	(38,084,000)	(38,876,000)
BCP78NWJ6 TRS USD R V 12MFEDL	38,084,000	38,084,000	38,084,000
BCP78NWM9 TRS USD P E	(430,000)	(24,626,100)	(25,537,700)
BCP78NWM9 TRS USD R V 12MFEDL	24,626,100	24,626,100	24,626,100
BCP78NWQ0 TRS USD P E	(1,000,000)	(45,520,000)	(47,510,000)
BCP78NWQ0 TRS USD R V 12MFEDL	45,520,000	45,520,000	45,520,000
BCP78NWT4 TRS USD P E	(450,000)	(29,745,000)	(29,448,000)
BCP78NWT4 TRS USD R V 12MFEDL	29,745,000	29,745,000	29,745,000
BCP78NWW7 TRS USD P E	(1,086,000)	(88,682,760)	(85,479,060)
BCP78NWW7 TRS USD R V 12MFEDL	88,682,760	88,682,760	88,682,760
BCP78NWZ0 TRS USD P E	(40,000)	(32,680,000)	(32,867,200)
BCP78NWZ0 TRS USD R V 12MFEDL	32,680,000	32,680,000	32,680,000
BCP78NX22 TRS USD P E	(60,000)	(22,677,000)	(22,417,800)
BCP78NX22 TRS USD R V 12MFEDL	22,677,000	22,677,000	22,677,000
BCP78NX55 TRS USD P E	(685,000)	(115,847,200)	(118,470,750)
BCP78NX55 TRS USD R V 12MFEDL	115,847,200	115,847,200	115,847,200
BCP78NX89 TRS USD P E	(520,000)	(39,020,800)	(35,646,000)
BCP78NX89 TRS USD R V 12MFEDL	39,020,800	39,020,800	39,020,800
BCP78NXB2 TRS USD P E	(1,000,000)	(37,580,000)	(39,160,000)
BCP78NXB2 TRS USD R V 12MFEDL	37,580,000	37,580,000	37,580,000
BCP78SH37 TRS USD P E	(4,290,000)	(565,765,200)	(529,986,600)
BCP78SH37 TRS USD R V 12MFEDL	565,765,200	565,765,200	565,765,200
BCP78SH60 TRS USD P E	(951,000)	(158,617,290)	(156,838,920)
BCP78SH60 TRS USD R V 12MFEDL	158,617,290	158,617,290	158,617,290
BCP78SH94 TRS USD P E	(24,000)	(41,640,960)	(38,532,720)
BCP78SH94 TRS USD R V 12MFEDL	41,640,960	41,640,960	41,640,960
BCP78SHC7 TRS USD P E	(842,000)	(137,928,020)	(138,871,060)
BCP78SHC7 TRS USD R V 12MFEDL	137,928,020	137,928,020	137,928,020
BCP78SHF0 TRS USD P E	(367,000)	(182,443,040)	(186,898,420)
BCP78SHF0 TRS USD R V 12MFEDL	182,443,040	182,443,040	182,443,040
BCP78SHJ2 TRS USD P E	(1,226,000)	(173,307,360)	(161,255,780)
BCP78SHJ2 TRS USD R V 12MFEDL	173,307,360	173,307,360	173,307,360
BCP78SHM5 TRS USD P E	(1,245,000)	(83,439,900)	(84,298,950)
BCP78SHM5 TRS USD R V 12MFEDL	83,439,900	83,439,900	83,439,900
BCP78SHQ6 TRS USD P E	(82,000)	(41,341,120)	(41,346,040)
BCP78SHQ6 TRS USD R V 12MFEDL	41,341,120	41,341,120	41,341,120
BCP78SHT0 TRS USD P E	(476,000)	(102,497,080)	(94,809,680)

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Security Name	Par Value	Book Value	Market Value
BCP78SHT0 TRS USD R V 12MFEDL	102,497,080	102,497,080	102,497,080
BCP78ZA46 TRS USD P E	(3,240,000)	(694,299,600)	(682,408,800)
BCP78ZA46 TRS USD R V 12MFEDL	694,299,600	694,299,600	694,299,600
BCP78ZA79 TRS USD P E	(4,850,000)	(657,563,000)	(599,169,000)
BCP78ZA79 TRS USD R V 12MFEDL	657,563,000	657,563,000	657,563,000
BCP78ZB03 TRS USD P V 12MFEDL	(38,912,016)	(38,912,016)	(38,912,016)
BCP78ZB03 TRS USD R E	1,846,359	38,912,016	37,755,614
BCP797824 TRS USD P E	(200,000)	(81,830,000)	(81,360,000)
BCP797824 TRS USD R V 12MFEDL	81,830,000	81,830,000	81,830,000
BCP797857 TRS USD P E	(125,000)	(22,037,500)	(22,768,750)
BCP797857 TRS USD R V 12MFEDL	22,037,500	22,037,500	22,037,500
BCP797881 TRS USD P E	(30,000)	(13,575,300)	(13,234,800)
BCP797881 TRS USD R V 12MFEDL	13,575,300	13,575,300	13,575,300
BCP7978B4 TRS USD P E	(125,000)	(22,213,750)	(22,927,500)
BCP7978B4 TRS USD R V 12MFEDL	22,213,750	22,213,750	22,213,750
BCP7978E8 TRS USD P E	(100,000)	(20,968,000)	(21,062,000)
BCP7978E8 TRS USD R V 12MFEDL	20,968,000	20,968,000	20,968,000
BCP798BK8 TRS USD P E	(285,000)	(53,887,800)	(55,076,250)
BCP798BK8 TRS USD R V 12MFEDL	53,887,800	53,887,800	53,887,800
BCP798BN2 TRS USD P E	(85,000)	(10,701,500)	(10,421,850)
BCP798BN2 TRS USD R V 12MFEDL	10,701,500	10,701,500	10,701,500
BCP798BR3 TRS USD P E	(2,100,000)	(58,254,000)	(58,758,000)
BCP798BR3 TRS USD R V 12MFEDL	58,254,000	58,254,000	58,254,000
BCP798BU6 TRS USD P E	(400,000)	(71,852,000)	(72,860,000)
BCP798BU6 TRS USD R V 12MFEDL	71,852,000	71,852,000	71,852,000
BCP798BX0 TRS USD P E	(800,000)	(359,824,000)	(357,560,000)
BCP798BX0 TRS USD R V 12MFEDL	359,824,000	359,824,000	359,824,000
BCP79AQQ4 TRS USD P E	(800,000)	(94,488,000)	(98,832,000)
BCP79AQQ4 TRS USD R V 12MFEDL	94,488,000	94,488,000	94,488,000
BCP79AQT8 TRS USD P E	(3,000,000)	(624,420,000)	(631,860,000)
BCP79AQT8 TRS USD R V 12MFEDL	624,420,000	624,420,000	624,420,000
BCP79AQW1 TRS USD P E	(1,330,000)	(595,401,100)	(594,443,500)
BCP79AQW1 TRS USD R V 12MFEDL	595,401,100	595,401,100	595,401,100
BCP79AQZ4 TRS USD P E	(50,000)	(44,505,500)	(45,269,000)
BCP79AQZ4 TRS USD R V 12MFEDL	44,505,500	44,505,500	44,505,500
BCP79AR26 TRS USD P E	(400,000)	(64,100,000)	(64,884,000)
BCP79AR26 TRS USD R V 12MFEDL	64,100,000	64,100,000	64,100,000
BCP79AR59 TRS USD P E	(170,000)	(38,838,200)	(38,804,200)
BCP79AR59 TRS USD R V 12MFEDL	38,838,200	38,838,200	38,838,200
BCP79BCZ7 TRS USD P E	(262,000)	(91,930,560)	(90,190,880)
BCP79BCZ7 TRS USD R V 12MFEDL	91,930,560	91,930,560	91,930,560
BCP79BD29 TRS USD P E	(1,000,000)	(193,910,000)	(194,530,000)

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Security Name	Par Value	Book Value	Market Value
BCP79BD29 TRS USD R V 12MFEDL	193,910,000	193,910,000	193,910,000
BCP79BD52 TRS USD P E	(2,520,000)	(460,101,600)	(498,657,600)
BCP79BD52 TRS USD R V 12MFEDL	460,101,600	460,101,600	460,101,600
BCP79BD86 TRS USD P E	(509,000)	(75,530,510)	(77,179,670)
BCP79BD86 TRS USD R V 12MFEDL	75,530,510	75,530,510	75,530,510
BCP79BDB9 TRS USD P E	(289,000)	(229,460,220)	(238,283,390)
BCP79BDB9 TRS USD R V 12MFEDL	229,460,220	229,460,220	229,460,220
BCP79BDE3 TRS USD P E	(546,000)	(91,771,680)	(90,051,780)
BCP79BDE3 TRS USD R V 12MFEDL	91,771,680	91,771,680	91,771,680
BCP79BDH6 TRS USD P E	(2,000,000)	(94,560,000)	(95,020,000)
BCP79BDH6 TRS USD R V 12MFEDL	94,560,000	94,560,000	94,560,000
BCP79BDL7 TRS USD P E	(588,000)	(81,496,800)	(80,467,800)
BCP79BDL7 TRS USD R V 12MFEDL	81,496,800	81,496,800	81,496,800
BCP79BDP8 TRS USD P E	(453,000)	(62,061,000)	(53,793,750)
BCP79BDP8 TRS USD R V 12MFEDL	62,061,000	62,061,000	62,061,000
BCP79BDS2 TRS USD P E	(381,000)	(87,016,590)	(83,995,260)
BCP79BDS2 TRS USD R V 12MFEDL	87,016,590	87,016,590	87,016,590
BCP79BDV5 TRS USD P E	(588,000)	(187,072,200)	(183,720,600)
BCP79BDV5 TRS USD R V 12MFEDL	187,072,200	187,072,200	187,072,200
BCP79BDY9 TRS USD P E	(715,000)	(164,335,600)	(168,732,850)
BCP79BDY9 TRS USD R V 12MFEDL	164,335,600	164,335,600	164,335,600
BCP79JUW7 TRS USD P V 12MFEDL	(2,642,509)	(2,642,509)	(2,642,509)
BCP79JUW7 TRS USD R E	473,000	2,642,509	2,573,191
BCP79JUZ0 TRS USD P V 12MFEDL	(997,262)	(997,262)	(997,262)
BCP79JUZ0 TRS USD R E	167,500	997,262	980,098
BCP79MNU2 TRS USD P E	(1,000,000)	(186,860,000)	(183,420,000)
BCP79MNU2 TRS USD R V 12MFEDL	186,860,000	186,860,000	186,860,000
BCP79MNX6 TRS USD P E	(421,000)	(83,850,570)	(85,151,460)
BCP79MNX6 TRS USD R V 12MFEDL	83,850,570	83,850,570	83,850,570
BCP79MP06 TRS USD P E	(100,000)	(158,666,000)	(160,553,000)
BCP79MP06 TRS USD R V 12MFEDL	158,666,000	158,666,000	158,666,000
BCP79MP30 TRS USD P E	(984,000)	(182,443,440)	(179,235,600)
BCP79MP30 TRS USD R V 12MFEDL	182,443,440	182,443,440	182,443,440
BCP79MP63 TRS USD P E	(442,000)	(74,693,580)	(75,811,840)
BCP79MP63 TRS USD R V 12MFEDL	74,693,580	74,693,580	74,693,580
BWU0205W0 IRS USD P F 3.75000	(71,500,000)	(71,500,000)	(70,469,121)
BWU0205W0 IRS USD R V 12MSOFR	71,500,000	71,440,279	71,500,000
BWU0206W9 IRS USD P F 3.50000	(42,240,000)	(42,240,000)	(40,699,928)
BWU0206W9 IRS USD R V 12MSOFR	42,240,000	43,942,829	42,240,000
BWU025U43 IRS USD P F 3.50000	(25,800,000)	(25,800,000)	(25,110,403)
BWU025U43 IRS USD R V 12MSOFR	25,800,000	26,085,206	25,800,000
E-MINI RUSS 2000 SEP24	132,900	0	0

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Security Name	Par Value	Book Value	Market Value
MSCI EAFE SEP24	587,200	0	0
MSCI EMGMKT SEP24	471,600	0	0
S+P/TSX 60 IX FUT SEP24	168,000	0	0
S+P500 EMINI FUT SEP24	537,500	0	0
SPI 200 FUTURES SEP24	1,575	0	0
SWPC0LLL2 CDS USD P V 03MEVENT	(35,000,000)	(35,000,000)	(35,000,000)
SWPC0LLL2 CDS USD R F 1.00000	35,000,000	29,342,292	31,691,976
SWPC0LLT5 CDS USD P V 03MEVENT	(8,000,000)	(8,000,000)	(8,000,000)
SWPC0LLT5 CDS USD R F 1.00000	8,000,000	7,558,985	7,936,389
SWPC0LMV9 CDS USD P V 03MEVENT	(45,000,000)	(45,000,000)	(45,000,000)
SWPC0LMV9 CDS USD R F 1.00000	45,000,000	42,213,676	44,264,160
SWPC0M3I7 CDS USD P V 03MEVENT	(25,000,000)	(25,000,000)	(25,000,000)
SWPC0M3I7 CDS USD R F 1.00000	25,000,000	25,368,176	25,373,575
SWPC0MC89 CDS USD P F 1.00000	(4,100,000)	(4,100,000)	(4,100,000)
SWPC0MC89 CDS USD R V 03MEVENT	4,100,000	4,015,769	4,018,507
SWPC0MC97 CDS USD P F 1.00000	(8,500,000)	(8,500,000)	(8,500,000)
SWPC0MC97 CDS USD R V 03MEVENT	8,500,000	8,328,530	8,331,051
SWPC0MJN9 CDS USD P V 03MEVENT	(15,000,000)	(15,000,000)	(15,000,000)
SWPC0MJN9 CDS USD R F 1.00000	15,000,000	15,343,574	15,300,116
SWPC0MJR0 CDS USD P V 03MEVENT	(12,800,000)	(12,800,000)	(12,800,000)
SWPC0MJR0 CDS USD R F 1.00000	12,800,000	13,034,217	12,969,536
SWPC0MOT0 CDS USD P F 1.00000	(8,600,000)	(8,600,000)	(8,600,000)
SWPC0MOT0 CDS USD R V 03MEVENT	8,600,000	8,633,955	8,640,329
SWPC0MOU7 CDS USD P F 1.00000	(5,300,000)	(5,300,000)	(5,300,000)
SWPC0MOU7 CDS USD R V 03MEVENT	5,300,000	5,319,767	5,324,949
SWPC0MOV5 CDS USD P F 1.00000	(800,000)	(800,000)	(800,000)
SWPC0MOV5 CDS USD R V 03MEVENT	800,000	803,159	803,752
TOPIX INDX FUTR SEP24	680,000	0	0
US 10YR NOTE (CBT)SEP24	3,875,100,000	0	0
US 10YR ULTRA FUT SEP24	2,230,300,000	0	0
US 2YR NOTE (CBT) SEP24	1,386,800,000	0	0
US 5YR NOTE (CBT) SEP24	173,300,000	0	0
US LONG BOND(CBT) SEP24	2,028,900,000	0	0
US ULTRA BOND CBT SEP24	866,300,000	0	0
TOTAL		**7,431,859**	**(465,195,809)**

Security Name	Book Value	Market Value
2SP I, L.P.	31,140,497	31,140,497
57 Stars Global Opportunities Fund 2 (CalPERS), LLC	28,096,212	312,744,710
57 Stars Global Opportunities Fund, LLC	0	16,106,004
AACP AP Investors, L.P.	10,130,491	49,110
AACP China Growth Investors	14,859,570	1,060,528
AACP India Investors B	573,314	2,276,011
AACP India Investors C	4,691,886	6,629,935
AACP India Venture Investors A	3,269,445	263,704
Advent Global Technology II Limited Partnership	62,303,082	78,699,010
Advent International GPE IX Limited Partnership	498,263,766	712,784,255
Advent International GPE V-D, L.P.	3,984,684	1,924,861
Advent International GPE VI-A, L.P.	110,405,338	42,182,962
Advent International GPE VII-C, L.P.	149,643,266	49,316,584
Advent International GPE VIII-B Limited Partnership	322,290,174	457,505,609
Advent International GPE X Limited Partnership	269,828,620	289,810,779
AHVF II Rand Warrant Co-Invest, L.P.	50,192,068	51,638,855
AlpInvest Secondaries Fund (onshore) VII, L.P.	360,925,078	432,000,610
Amberbrook IX, L.P.	44,475,208	56,048,147
American Industrial Partners Capital Fund VIII, L.P.	22,125,346	20,727,799
AMZL, L.P.	168,203,689	164,451,065
AP DSB Co-Invest III, L.P.	8,425,810	10,855,477
AP IX Connect Co-Invest Holdings, L.P.	39,524,289	20,376,431
Apollo Co-Investors (MHE), L.P.	1,232,678	4,348
Apollo European Principal Finance Fund, L.P.	439,730	134,321
Apollo Investment Fund IV, L.P.	0	73,984
Apollo Investment Fund IX, L.P	368,626,222	534,658,351
Apollo Investment Fund VI, L.P.	62,810,231	8,833,596
Apollo Investment Fund VIII, L.P.	105,000,130	104,420,310
Apollo Investment Fund X, L.P.	44,883,331	40,836,470
Apollo Special Opportunities Managed Account, L.P.	0	28,916,843
ArcLight Energy Partners Fund IV, L.P.	19,782,688	481,668
Ares Corporate Opportunities Fund V, L.P.	277,649,280	424,734,565
Ares Corporate Opportunities Fund VI, L.P.	216,611,199	271,227,979
Ares Private Opportunities (CP), L.P.	158,681,200	232,311,658
Arlington Capital Partners VI, L.P.	144,347,311	153,566,105
Arsenal Capital Partners Growth, L.P.	16,177,820	10,880,636
Arsenal Capital Partners VI, L.P.	58,351,371	48,234,527
ASF VIII B L.P.	137,866,787	219,801,708
Asia Alternatives Capital Partners II, L.P.	8,579,820	4,457,638
Asia Alternatives Capital Partners, L.P.	11,561,648	3,987,828
B Capital Global Growth III, L.P.	36,902,032	38,121,303
B Capital Opportunities Fund II, L.P.	17,553,071	30,704,797

Security Name	Book Value	Market Value
Bain Capital Asia Fund V, L.P.	44,567,813	48,062,955
Bain Capital Europe Fund VI, SCSp	21,102,563	16,818,514
Bain Capital Insurance Fund, L.P.	26,986,722	53,059,645
Bain Capital Tech Opportunities Fund II, L.P.	69,152,091	72,347,540
Bain Capital Venture Coinvestment Fund IV, L.P.	18,000,000	20,827,620
Bain Capital Venture Fund 2022, L.P.	33,010,572	34,475,548
Baring Vostok Private Equity Fund IV L.P. / Supplement	47,616,906	1,123,330
Base10 Advancement Initiative II, L.P.	11,383,923	9,825,680
Base10 Partners III, L.P.	19,267,494	16,977,629
Bay State Partners, L.P.	91,142,091	105,358,981
BC CLP INVESTORS, L.P.	358,707,579	390,609,955
BDC III C, L.P.	66,578,889	161,575,845
BDC IV D, L.P.	154,085,524	162,676,873
BE VI 'H' L.P.	347,168,178	557,676,225
Bear Coast (CV) Fund, L.P.	191,000,000	211,273,886
Bear Coast (Ventures) Fund, L.P.	180,921,324	182,414,545
Bear Technology Fund, L.P.	65,092,900	57,757,776
Berkshire Fund X, L.P.	260,169,560	284,515,816
Berkshire Spectre Co-Investor, L.P.	325,040,025	350,888,833
Bessemer Venture Partners XII Institutional L.P.	9,196,985	9,197,004
Beyond SPV I, L.P.	51,709,847	50,399,778
Biogeneration Capital Fund V Cooperatief U.A.	3,632,082	3,028,722
Birch Hill Equity Partners (US) III, L.P.	73,746,186	1,070,306
Birch Hill Equity Partners (US) IV, L.P.	46,135,698	51,035,488
Blackstone Arches Co-Invest L.P.	36,344,652	75,890,287
Blackstone Capital Partners VI L.P.	104,818,145	95,837,946
Blackstone Capital Partners VII, L.P.	261,713,255	336,247,076
Blackstone Capital Partners VIII, L.P.	200,923,672	230,780,812
Blackstone Communications Partners I L.P.	43,342,673	38,662
Blackstone Core Equity Partners II, L.P.	301,467,312	396,633,307
Blackstone First Eagle Co-Invest L.P.	66,890,555	52,822,200
Blackstone GTS Co-Invest, L.P.	11,884,460	44,773,382
Blackstone Tactical Opportunities Fund - C L.P.	191,918,950	63,117,824
Blackstone Tactical Opportunities Fund (KG Co-Invest)	94,910	1,036,654
Blackstone Tactical Opportunities Fund (T4U Co-Invest)	79,754	245,012
Blackstone Tactical Opportunities Fund II - C L.P.	119,170,872	88,856,933
Blackstone Tactical Opportunities Fund III-C (Surge) L.P	399,158,469	477,627,867
Blackstone Tactical Opportunities Fund III-C L.P.	130,747,128	158,461,015
Blackwell Capital Partners, L.P.	373,769,293	374,721,657
BOND III, L.P.	18,825,000	16,887,531
Bridgepoint Europe III 'C' L.P.	9,111,616	945,420
Bridgepoint Europe III 'D', L.P.	73,715,993	5,627,157

Security Name	Book Value	Market Value
Bridgepoint Europe IV 'B' L.P.	30,172,529	16,713,519
Bridgepoint Europe IV 'D', L.P.	73,917,212	63,432,526
Butterfly II, L.P.	54,859,548	61,938,738
BVP Forge Institutional L.P.	17,810,745	17,870,661
CA Co-Investment Limited Partnership	599,810,000	688,844,597
CA1 SPV, L.P.	98,184,367	102,292,990
California Asia Investors, L.P.	28,197,993	13,416,370
California Community Venture Fund, LLC	20,148,723	3,774,783
California Emerging Ventures IV, LLC	193,025,283	59,532,950
California Partners, L.P.	465,133,113	578,799,324
CalPERS Clean Energy & Technology Fund, LLC	363,762,600	6,066,833
CalPERS Corporate Partners, LLC	177,679,240	178
CalPERS Wellspring V, L.P.	14,476,034	8,746,676
Canaan Gold Coast L.P.	44,500,000	44,210,750
Capital Link Fund I, LLC	165,983,010	47,546,506
Capital Link Fund II, LLC	110,394,690	14,873,369
Capital Link Management, LLC	0	35,576
CapVest Equity Partners V SCSp	57,691,197	47,536,556
Carlyle Asia Partners V, L.P.	105,682,010	110,908,619
Carlyle Europe Partners II, L.P.	0	160,748
Carlyle Europe Partners III, L.P.	37,307,327	2,789,287
Carlyle Europe Partners V, S.C.Sp.	119,468,568	144,205,618
Carlyle Havasu Coinvestment, L.P.	72,453,848	72,275,829
Carlyle Partners VI, L.P.	92,413,716	85,625,908
Carlyle Partners VII, L.P.	292,357,950	360,391,399
Carlyle Partners VIII, L.P.	184,641,310	194,239,202
Carlyle Strategic Partners IV, L.P.	133,131,008	122,056,178
Carlyle U.S. Equity Opportunities II, L.P.	150,237,370	140,984,861
CD&R Value Building Partners I, L.P.	244,322,300	299,654,460
CDH Fund V, L.P.	55,082,636	64,427,664
Cedar Street Partners, L.P.	239,600,652	335,296,673
Centerbridge Capital Partners III, L.P.	121,256,747	141,369,535
Cerberus CAL II Partners, L.P.	0	290,574,619
Cerberus CAL III Partners, L.P.	468,812,913	367,276,006
Cerberus Cloud Partners, L.P.	36,262,193	59,124,780
Cerberus CP Partners, L.P.	0	499,614,127
Cerberus Institutional Partners V, L.P.	0	168,065,035
Cerberus Supply Chain Fund, L.P.	31,435,779	26,737,408
Clayton, Dubilier & Rice Fund X, L.P.	98,531,719	157,461,250
Clayton, Dubilier & Rice Fund XI, L.P.	419,272,687	460,755,637
Clayton, Dubilier & Rice Fund XII, L.P.	103,750,843	101,200,959
Clearlake Capital Partners III, L.P.	22,069,933	2,413,435

Security Name	Book Value	Market Value
Clearlake Capital Partners IV, L.P.	34,429,116	38,288,792
Clearlake Capital Partners V, L.P.	59,024,481	88,111,002
Clearlake Capital Partners VII, L.P.	201,920,387	223,330,208
Clearlake Opportunities Partners (P), L.P.	51,470,449	53,860,311
Clearwater Capital Partners Fund III, L.P.	0	11,195,808
Coalesce Capital Fund I, L.P.	9,131,045	6,239,133
Coastal Pacific Partners, L.P.	15,029,880	16,304,158
Cobalt Investment Fund, L.P.	260,965	260,965
Coefficient Capital Apex Fund I, L.P.	16,704,416	13,216,083
Coller International Partners V-A, L.P.	33,325,359	10,606
Crosspoint Capital Fund II, L.P.	183,990,059	186,820,930
CV Consortio Fund L.P.	454,844,775	556,201,020
CVC Capital Partners Asia V L.P.	170,597,515	220,533,455
CVC Capital Partners Strategic Opportunities Compoun	657,924,311	1,230,300,371
CVC Capital Partners VI, L.P.	325,307,345	479,324,547
CVC Capital Partners VII (A) L.P.	429,688,069	757,641,550
CVC Capital Partners VIII (A) L.P.	650,384,872	707,396,277
CVC European Equity Partners III, L.P.	23,331,144	13,673,917
CVC European Equity Partners V (B) L.P.	56,212,363	12,209,140
Daytona Investco, L.P.	175,000,000	178,260,950
Dragoneer Opportunities Fund VI, L.P.	19,553,902	18,616,016
DS Opportunities ©, L.P.	140,713,521	288,656,487
EMAlternatives Investments, L.P.	42,188,065	12,789,565
EQT IX (No.2) USD SCSp	707,579,645	820,478,931
EQT X (No.2) USD SCSp	76,070,127	69,953,785
Equip Opportunities Fund, L.P.	27,635,416	27,555,467
First Reserve Fund XI, L.P.	330,549,235	121,973
First Reserve Fund XIII, L.P.	295,093,802	160,227,350
Forbion Growth Opportunities Fund II Cooperatief U.A.	5,238,292	5,293,070
Forbion Ventures Fund VI Cooperatief U.A.	30,104,703	29,550,827
ForCal I Investment Fund C.V.	80,811,668	82,298,011
Forecastle, L.P.	516,796,263	727,984,022
Fourth Street Partners - CPS L.P.	450,365,526	593,922,690
Francisco Partners Agility II, L.P.	40,150,000	60,057,815
Francisco Partners II, L.P.	55,041,708	441,839
Francisco Partners III, L.P.	24,605,032	42,744,609
Francisco Partners VI, L.P.	221,457,520	271,804,780
Francisco Partners VII, L.P.	6,750,000	3,375,000
GC Customer Value Fund II, L.P.	76,732,842	84,970,803
GC Venture XI (S), L.P.	250,251,251	322,880,420
GC XI Alpha Co-invest, L.P.	127,985,409	138,949,791
GCM Grosvenor DEM II, L.P.	156,586,487	208,277,409

Security Name	Book Value	Market Value
GCM Grosvenor DEM III, L.P.	440,198,520	647,347,580
GCM Grosvenor DEM, L.P.	53,778,534	41,599,793
GCM Grosvenor Elevate Fund, L.P.	26,426,444	19,559,665
General Atlantic Managed Account	761,176,164	864,168,782
General Catalyst Group XI - Health Assurance, L.P.	129,682,379	136,233,285
General Catalyst Group XII - Creation, L.P.	58,887,283	57,244,975
General Catalyst Group XII - Ignition, L.P.	24,536,275	22,437,909
Genstar Capital Partners X, L.P.	94,356,504	97,916,292
Genstar Capital Partners XI, L.P.	1,263,898	1,402,293
Genstar X Opportunities Fund I, L.P.	131,934,037	143,757,042
Genstar XI Opportunities Fund I, L.P.	45,988,313	48,923,563
GIM LTE Hazel L.P.	203,850,000	203,850,000
Gold Hills Partners, L.P.	42,788,764	43,145,879
GPE IX Forescout Co-Investment Limited Partnership	82,061,582	130,489,486
GPE IX TKE Co-Investment Limited Partnership	37,843,069	60,317,557
Grain Communications Opportunity Fund IV-A, L.P.	77,997,607	74,894,550
Grandval II, L.P.	722,140,158	1,158,242,766
Grandval, L.P.	49,754,644	102,204,348
GranTain Co-Invest L.P.	124,371,957	130,973,621
GreatPoint Opportunity Fund I, L.P.	35,233,416	34,939,569
Green Equity Investors CF II, L.P.	60,708,143	89,215,776
Green Equity Investors CF, L.P.	158,717,298	141,299,022
Green Equity Investors IX, L.P.	143,551,614	170,418,888
Green Equity Investors V, L.P.	0	3,722,059
Green Equity Investors VIII, L.P.	540,710,507	679,527,656
Greenbriar Equity Fund VI, L.P.	28,653,683	27,371,345
Greenleaf Co-Invest Partners, L.P.	460,814,705	626,303,864
GSC I, L.P.	299,453,546	299,229,255
GSO Energy Partners-C II, L.P.	59,731,607	14,091,481
GSO Energy Partners-C, L.P.	212,445,679	23,392,501
H&F ARROW 1, L.P.	52,537,845	114,514,639
H&F Clyde 1, L.P.	36,032,758	39,702,082
H.I.G. Europe Middle Market LBO Fund, L.P.	68,413,774	87,949,656
Healthcare and Fintech, L.P.	69,454,156	118,714,169
Hedosophia Partners VI L.P.	14,999,997	14,999,997
Hellman & Friedman Capital Partners IX, L.P.	620,263,616	921,611,597
Hellman & Friedman Capital Partners VII	31,894,543	25,929,275
Hellman & Friedman Capital Partners VIII, L.P.	339,824,523	576,161,919
Hellman & Friedman Capital Partners X, L.P.	664,816,187	780,470,270
Hg Genesis 10 A L.P.	26,408,443	27,773,512
Hg Mercury 4 A L.P.	5,359,051	4,704,831
Hg Saturn 3 A L.P.	58,419,586	61,168,987

Security Name	Book Value	Market Value
HongShan Capital Expansion Fund I, L.P.	5,360,000	5,360,000
HongShan Capital Growth Fund VII, L.P.	12,480,000	9,991,101
HongShan Capital Seed Fund III, L.P.	3,601,617	3,117,318
HongShan Capital Venture Fund IX, L.P.	6,583,674	5,436,265
Hornet Co-Invest, L.P.	92,498,070	119,435,728
Impower Five, L.P.	20,196,000	17,324,149
Innovation Opportunities, L.P.	372,941,048	405,236,251
Insight Partners XI, L.P.	387,248,775	591,325,781
Insight Partners XII Buyout Annex Fund, L.P.	135,480,208	165,103,090
Insight Partners XII, L.P.	509,729,570	487,944,238
Insight Venture Partners Growth-Buyout Coinvestment	281,338,350	866,008,054
Insight Venture Partners IX, L.P.	66,934,545	245,242,662
Insight Venture Partners X, L.P.	210,969,596	495,127,043
Ithaca L.P.	65,274,334	261,263,918
Jade Equity Investors, L.P.	123,326,498	168,612,481
K5 Private Investors, L.P.	91,527,495	110,622,510
Karakoram Fund C II, L.P.	100,000,000	107,948,500
Karakoram Fund C, L.P.	196,348,288	247,073,297
Khosla Ventures III, L.P.	140,963,402	13,895,053
Khosla Ventures Seed, L.P.	58,224,216	79,064,410
KKR Asian Fund II L.P.	254,614,003	145,553,539
KKR Asian Fund IV SCSp	156,870,678	177,603,130
KKR Asian Fund L.P.	56,828,911	0
KKR European Fund III, L.P.	62,541,051	3,500,018
KKR European Fund V (USD) SCSp	270,017,131	311,226,336
KKR North America Fund XIII SCSp	348,899,348	378,633,946
KKR Pebble Co-Invest L.P.	75,000,000	102,275,250
KM Corporate Partners Fund II, L.P.	92,985,997	37,226,391
KOALA PACIFIC PARTNERSHIP, L.P.	31,584,208	30,467,927
Lightspeed Opportunity Fund II, L.P.	146,000,000	145,690,772
Lightspeed Venture Partners Select V, L.P.	63,000,000	58,143,147
Lightspeed Venture Partners XIV-A (Inception), L.P.	28,800,000	30,566,822
Lightspeed Venture Partners XIV-B (Ignite), L.P.	30,250,000	35,600,529
Lime Rock Partners IV, L.P.	24,498,587	96,753
Lincoln Plaza Fund, L.P.	253,400,389	239,837,627
Lindsay Goldberg - Alpine Co-Inv. L.P.	50,523,351	171,420,223
Lindsay Goldberg IV, L.P.	96,334,502	109,753,234
Lindsay Goldberg V L.P.	163,047,065	239,348,528
LongRange Capital Fund I, L.P.	708,302,375	808,043,390
LRC Fund I PNP Coinvest, L.P.	174,542,900	174,138,484
LS Investments C, L.P.	38,125,000	38,125,000
Lux Ventures VIII, L.P.	49,500,000	46,138,010

Security Name	Book Value	Market Value
Madison Dearborn Capital Partners V, L.P.	47,291,324	60,963
Madison Dearborn Capital Partners VIII, L.P.	374,380,041	397,426,877
Magnolia Opportunities, LLC	3,267,000	3,092,711
MDCP Co-Investors (Tango), L.P.	97,269,244	155,866,766
MDCP Co-Investors (Vision), L.P.	99,656,056	165,934,708
Middlefield Road Private Opportunities Fund, L.P.	106,456,220	123,909,824
Minerva Partners, L.P.	274,830,354	315,206,781
Moreton Bay SPV, L.P.	903,228,612	940,098,404
Muir Woods Partners, L.P.	75,693,908	91,110,411
New Mountain CAS Continuation Fund, L.P.	63,836,583	75,659,629
New Mountain Partners III, L.P.	28,774,907	15,668,100
New Mountain Partners VI, L.P.	493,098,376	628,411,967
NM Pacific, L.P.	271,454,387	332,755,303
Nordic Bear SCSp	1,287,802,250	1,390,892,108
Oak HC/FT Partners V, L.P.	35,693,136	36,513,471
Oak Hill Capital Partners II, L.P.	25,482,901	0
Oaktree Latigo Investment Fund, L.P.	248,700,000	393,311,589
Oaktree Opportunities Fund VIIIb, L.P.	0	25,704,203
OHA Black Bear Fund, L.P.	92,178,218	217,102,287
Onex Fox III, L.P.	50,000,000	72,552,900
Onex North Star Co-Invest, L.P.	49,905,782	71,415,274
Onex OD Co-Invest, L.P.	50,000,000	94,699,750
Onex Partners IV, L.P.	199,866,809	185,604,913
Onex Partners V-B, L.P.	426,579,917	596,317,480
Onex SIG Co-Invest, L.P.	166,930	68,660
Orchard Park, L.P.	350,269,742	399,703,310
PAG Asia I, L.P.	44,518,917	21,177,113
PAG Asia III, L.P.	303,731,363	363,679,178
PAGAC Drone Holding, L.P.	6,595,201	14,140
Palladium Equity Partners V, L.P.	64,378,959	75,086,990
Pantheon Global Secondary Fund VII Feeder (US), L.P.	64,527,803	76,906,430
Patience DF Holdings, L.P.	90,076,176	106,799,359
Patient Square Equity Partners, L.P.	182,859,867	199,772,576
Patria Brazilian Private Equity Fund V, L.P.	125,600,189	219,196,696
Permira Europe III	16,516,591	86,125
Permira Growth Opportunities I L.P. 1	189,017,828	188,774,101
Permira Growth Opportunities II SCSP	59,481,253	47,886,394
Permira IV L.P.2	35,678,308	64,764,158
Permira V, L.P.	142,220,931	181,826,137
Permira VI L.P. 1	356,816,915	627,001,874
Permira VII L.P.1	540,595,072	653,480,072
Permira VIII-2 SCSp	263,429,757	278,991,654

Security Name	Book Value	Market Value
Phoenix Bear Partners, L.P.	962,273,841	1,039,525,185
Pioneer Pier Investments, L.P.	3,289,037	3,289,037
Project Metal Co-Invest Fund, L.P.	194,126,099	109,727,448
Project Quail Opportunities, L.P.	371,994,399	425,588,376
Project Stream Co-Invest Fund, L.P.	167,498,438	126,646,742
Proofpoint Co-Invest Fund, L.P.	75,047,802	107,933,374
Prysm Capital Fund I, L.P.	101,529,237	79,818,733
PSG Encore L.P.	51,177,147	49,620,952
PSG Europe II L.P.	16,819,256	18,256,636
PSG V L.P.	75,381,232	83,895,241
Q-Street Capital, L.P.	309,937,654	352,027,188
RC CC Fund, L.P.	541,639,800	541,639,800
RealPage Parent, L.P.	50,000,000	50,000,000
Red Admiral Fund, L.P.	262,332,637	317,510,110
Redwood Lane Capital, L.P.	375,244,107	557,986,861
Redwood Opportunities SCSp	520,795,011	649,201,188
Riverstone Global Energy and Power Fund V, L.P.	273,443,385	31,486,472
Riverstone Global Energy and Power Fund VI, L.P.	381,202,683	232,723,857
RSK Aggregator, L.P.	40,115,207	44,302,232
Rubicon Partners SCSp	178,927,431	191,766,099
Sacramento Private Equity Partners, L.P.	742,857	62,259,255
SAIF Partners III L.P.	100,036	46,580,686
SAIF Partners IV L.P.	44,238,903	94,152,022
Samson Brunello 1, L.P.	38,021,176	84,659,585
Samson Hockey 1, L.P.	38,519,319	69,583,301
Samson Hockey Partners 1, L.P.	86,011,708	155,920,046
Samson Partners, L.P.	158,973,977	229,804,197
Samson Shield 1, L.P.	170,705,376	206,181,538
Set Builders II, L.P.	10,921,986	10,921,986
Sierra Partners, L.P.	54,323,969	70,369,096
SignalFire Sage Fund, L.P.	27,565,365	28,582,223
Silver Lake Partners III, L.P.	86,749,840	25,094,831
Silver Lake Partners IV, L.P.	216,947,306	480,739,072
Silver Lake Partners V, L.P.	300,119,397	416,141,234
Silver Lake Partners VI, L.P.	735,833,649	901,332,938
Silver Lake Partners VII, L.P.	75,316,875	82,253,860
Silver Lake Strategic Investors VI, L.P.	752,095,289	952,426,398
Silver Lake Technology Investors IV, L.P.	47,356,431	138,729,148
Silver Lake Technology Investors V, L.P.	68,521,877	111,555,878
Siris Partners IV, L.P.	101,917,590	131,364,741
SL SPV-1, L.P.	83,704,893	89,318,059
SL SPV-2, L.P.	32,908,312	72,613,835

Security Name	Book Value	Market Value
SLP Ace Co-Invest, L.P.	245,510,827	363,050,854
SLP Emblem Co-Invest, L.P.	75,445,446	99,462,372
SLP Redwood Co-Invest, L.P.	97,061,587	136,463,253
SPRINGBLUE A, L.P.	32,125,000	26,297,011
Springblue A-V, L.P.	5,400,000	5,116,073
SPRINGBLUE B, L.P.	42,250,000	39,325,709
Springblue B-III SPV (Z), L.P.	18,650,000	18,334,591
Springblue B-III, L.P.	5,600,000	5,072,138
SR One Capital Fund II-A, L.P.	42,099,187	39,260,565
SR One Capital Opportunities Fund I, L.P.	31,907,648	30,174,265
Summit Partners Co-Invest (Indigo), L.P.	68,615,146	68,535,484
Summit Partners Growth Equity Fund X-A, L.P.	219,253,816	283,788,765
Summit Partners Growth Equity Fund XI-A, L.P.	110,854,683	125,924,269
Sunrise Boulevard PE Partners L.P.	362,601,469	460,708,010
Sunshine Coast SPV, L.P.	773,451,381	773,136,586
TA Select Opportunities Fund II-A, L.P.	36,875,000	36,219,842
TA XIV-A, L.P.	138,972,450	134,270,546
Tailwind Capital Partners (PP), L.P.	35,090,688	0
Tailwind Capital Partners II, L.P.	21,489,514	72,664,877
Tailwind Capital Partners III, L.P.	82,995,531	188,538,105
TCC Opportunities, L.P.	333,591,718	410,538,317
TCP II Co-Invest B, L.P.	31,697,500	66,181,374
TCV X, L.P.	112,406,983	249,053,410
TCV XI, L.P.	237,790,710	226,313,266
The Rise Fund (A), L.P.	50,990,426	80,822,934
The Rise Fund III, L.P.	31,159,544	31,604,533
The Veritas Capital Fund VIII, L.P.	435,487,742	479,208,534
Thoma Bravo Fund XIV, L.P.	548,283,586	642,091,618
Thoma Bravo Fund XV, L.P.	427,818,403	500,494,482
Three Pillars Flex Opportunities Fund, L.P.	53,000,000	51,219,677
Three Pillars Secondaries Fund, L.P.	0	7,044,288
Thrive Capital Partners VIII Growth, L.P.	197,024,510	228,492,477
Thrive Capital Partners VIII Growth, LLC	500,643,564	645,845,217
Tiger Global Private Investment Partners XV, L.P.	279,000,000	197,200,548
Timber Coast Private Opportunities, L.P.	70,149,725	75,264,692
Top Castle Sidecar VII, L.P.	90,031,791	144,273,604
TowerBrook Investors II, L.P.	32,506,028	1,282,412
TowerBrook Investors IV (Onshore), L.P.	170,402,133	207,991,961
Towerbrook Investors V (Onshore), L.P.	374,428,789	479,292,439
Towerbrook Structured Opportunities Fund (Onshore),	153,216,804	154,869,247
Towerbrook Structured Opportunities Fund II (Onshore	205,015,712	215,446,706
TPG Asia V, L.P.	104,580,714	14,576,130

Security Name	Book Value	Market Value
TPG Asia VIII (A), L.P.	75,369,567	82,172,273
TPG Biotechnology Partners III, L.P.	55,327,330	48,274,332
TPG Golden Bear Partners, L.P.	433,167,611	729,835,011
TPG Growth IV, L.P.	59,245,471	81,763,016
TPG Growth V, L.P.	170,889,270	226,266,451
TPG Healthcare Partners, L.P.	83,551,948	102,592,496
TPG Holdings, L.P.	0	10,328,670
TPG Partners IV, L.P.	67,780,016	268,784
TPG Partners IX, L.P.	88,066,270	94,216,554
TPG Partners V, L.P.	262,149,933	604,665
TPG Partners VIII, L.P.	128,065,980	180,932,065
TPG STAR, L.P.	76,887,362	13,799,688
TPG Tech Adjacencies II, L.P.	100,840,203	107,991,891
Triangle Investment Opportunities, L.P.	689,791,513	707,268,071
Trident IX, L.P.	287,771,935	317,916,621
Trident VI	90,035,563	275,681,240
Trident VII, L.P.	226,321,260	448,677,647
Trident VIII, L.P.	362,095,281	503,483,712
Triton Fund IV L.P.	59,462,440	46,813,012
Triton Fund V, L.P.	178,213,863	259,079,633
T-VI Co-Invest-A, L.P.	23,504,454	365,712,635
T-VIII Skopima Co-Invest, L.P.	37,572,464	76,936,721
Valor Equity Partners VI L.P.	190,880,499	189,778,928
Verdane Edda III (D1) AB	10,259,211	10,523,830
Vicente Capital Partners Growth Equity Fund, L.P.	568,602	397,551
VIP IV, L.P.	272,973,978	309,857,969
VIP V S.C.Sp.	25,130,791	15,825,622
Vista Equity Partners Fund VII-Z, L.P.	345,597,330	419,899,356
WCAS Blackjack Co-Investment, LLC	50,000,000	102,656,700
WCAS Spartan Co-Investment, LLC	83,444,640	61,512,468
WCAS XIII, L.P.	334,209,837	424,519,441
WCAS XIV, L.P.	141,096,267	124,565,711
Welsh, Carson, Anderson & Stowe XI, L.P.	27,785,446	673,924
Welsh, Carson, Anderson & Stowe XII, L.P.	153,397,601	282,441,872
Whitney Global Partners L.P.	767,686,825	846,238,963
Wigeavenmore Co-Investment, L.P.	29,659,958	36,557,039
Wigmore Street (BDC III), L.P.	17,838,413	30,966,142
Wigmore Street BDC IV Co-Investment No.1, L.P.	38,078,030	40,983,257
Wigmore Street Co-investment No. 1, L.P.	27,920,666	44,367,348
Wigmore Street VI Co-Investment No., L.P.	90,337,779	158,852,791
Yucaipa American Alliance Fund II, L.P.	194,707,639	336,138,948
Yucaipa Corporate Initiatives Fund I, L.P.	127,663,316	5,132,449

Security Name	Book Value	Market Value
Yucaipa Corporate Initiatives Fund II, L.P.	44,977,793	1,232,280
TOTAL	**64,320,745,253**	**76,939,595,268**

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Private Debt and Loans

Security Name	Book Value	Market Value
Antares Credit Opportunities CA, LLC	685,288,735	628,818,888
Antares Credit Opportunities CA, LLC - Series 2	578,354,562	537,715,322
Antares Credit Opportunities CA, LLC - Series 3	391,239,759	342,661,866
Antares Credit Opportunities CA, LLC - Series 4	428,108,034	382,711,886
Ares Capital Europe V (D) Levered	814,331,424	856,109,883
Ares Capital Europe VI (ACE VI)	309,398,262	327,524,122
Ares Credit Investment Partnership (CP), L.P.	216,957,808	249,913,700
Ares European Credit Investments VII (CP), L.P.	267,429,513	339,322,589
Ares European Credit Investments VII (CP), L.P. -- ACE VI C	34,994,619	39,742,199
Ares Senior Credit Investment Partnership (CP), L.P.	124,900,000	128,517,398
Ares Senior Direct Lending Fund II	829,944,795	822,308,473
Ares SME (Parallel), L.P.	373,292,844	432,471,494
Blackstone Credit Series Fund-C, L.P. - Series A	421,005,775	467,907,082
Blackstone Credit Series Fund-C, L.P. - Series B	105,702,765	118,752,723
Blackstone Credit Series Fund-C, L.P. - Series C	87,451,561	88,071,330
Blackstone Real Estate Debt Strategies IV - C L.P.	671,506,585	599,855,143
Blue Owl Diversified Lending (CP)	514,595,808	521,788,314
Blue Owl Diversified Lending (CP) Co-Investment	308,757,485	313,951,095
Blue Owl Diversified Lending (CP) Overflow	59,740,260	61,216,382
Federated Trade Finance	1,436,284	584,689
Mesa West Real Estate Income Fund V (PF)	138,269,450	132,565,282
Oaktree Gilead Investment Fund, L.P.-Series A	336,737,500	446,696,817
OHA Co-Invest Opportunities Fund	305,279,695	474,670,688
OHA Credit Opportunities CA (C), L.P.	124,337,198	190,487,813
OHA Credit Solutions Fund II	271,188,863	325,685,621
OHA Credit Solutions Fund II (CA Parallel)	269,736,177	334,007,295
OHA Senior Private Lending Fund (CA 3)	229,989,098	290,161,146
OHA Senior Private Lending Fund (CA 5)	229,951,076	289,678,339
PIMCO DISCO Fund III, L.P.	696,760	23,293
Sixth Street Cottonwood Strategic Holdings I, L.P.	310,545,664	355,110,470
Sixth Street Fundamental Strategies Partners (A), L.P.	193,572,570	229,954,068
Sixth Street Mid-Stage Growth Partners (A), L.P.	67,071,687	70,944,622
Sixth Street TAO Partners (B), L.P.	722,953,085	907,878,451
West Street Co-Investment Partners (C), L.P.	348,266,795	380,833,768
West Street Loan Partners V Offshore Europe (USD), L.P.	40,500,000	40,500,000
West Street Loan Partners V Offshore Europe (USD), L.P. (	9,000,000	9,000,000
West Street Mezzanine Co-Investment Partners (C), L.P.	210,929,961	236,479,829
West Street Mezzanine Partners VIII	343,382,010	377,246,344
West Street Mezzanine Partners VIII, pro rata co-invest	84,401,939	97,745,464
West Street Strategic Solutions Fund I-(C), L.P.	268,047,595	339,632,822
West Street Strategic Solutions Fund I, L.P.	1,086,724,230	1,299,617,905
TOTAL	**12,816,018,233**	**14,088,864,612**

Security Name	Book Value	Market Value
ARA China Long Term Hold	614,839,847	765,308,373
Blackstone Mileway Logistics L.P.	722,063,806	765,461,285
Blackstone Property Partners Europe, L.P.	750,103,062	936,508,924
Blackstone Property Partners Life Sciences L.P.	761,056,680	786,520,115
CalEast Canada Limited Partnership	26,005	26,005
CalEast Solstice (Original)	(3,169,736)	(3,169,736)
CalEast Solstice, LLC	7,309,668,903	10,925,418,555
CalWest CalPERS GIP	5,411	5,411
Canyon Catalyst Fund II, LLC	72,412,609	103,014,902
Canyon Johnson Urban Fund, III	0	0
CCF II Industrial	473,664	1,944,366
CCF III Industrial	128,847,385	176,662,521
CCF III, LLC	303,155,441	199,846,130
CCP 2020	92,632,181	73,810,619
Core Property Index Trust	449,319,604	383,295,683
DW Life Sciences Partners, LLC	456,679,260	212,402,437
FSP - Base	5,421,949,044	4,409,855,503
FSP - DT 2012 and Beyond	561,743,479	322,887,343
Gotham Office Realty Partnership	421,455,653	233,746,470
GRI - Base	3,030,426,608	4,591,829,674
GRI - DT 2012 and Beyond	25,075,412	39,762,207
HC Green Development Fund, L.P	165,279,697	234,739,647
HC LTH, LLC	547,758,459	378,532,318
HCB Interests II, L.P	51,928,809	141,361,537
HCM Holdings II, L.P	(1,689)	(1,689)
Hearthstone Housing Partners II, LLC	1,090,053	1,090,053
IMI - Base	2,670,714,834	4,366,592,047
IMP - Base	5,072,011,730	6,342,905,709
IMP - DT 2012 and Beyond	116,865,607	132,980,323
IMP - ICMI	555,595,784	621,464,998
IMP Abaca	120,404,371	129,142,477
IMP DT 2020	770,515,185	845,117,236
IMP Fairmont Residential Owner, LLC	64,867,140	50,130,818
Institutional Logistics Partners, LLC	3,099,804,530	4,310,805,166
KC 2011, LLC	(6,318,662)	(6,318,662)
Land Management Company Resmark	3,812,691	3,812,691
National Office Partners, LLC (CWP)	319,827	319,827
ORA Residential Investments I, L.P.	15,288,127	50,296,258
PMI Tactical	1,134,589,807	976,973,725
Sacramento Venture Hines Base	50,781,247	44,013,884
Sacramento Venture Hines DT	33,824,972	28,514,282
Strategic Property Fund Asia SCSP	248,392,072	257,960,383

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Real Estate

Security Name	Book Value	Market Value
TechCore 2019	2,318,854,059	2,830,715,585
TOTAL	**38,155,142,970**	**46,666,285,398**

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Infrastructure Partnerships

Security Name	Book Value	Market Value
Alinda Infrastructure Fund II, L.P.	2,028,227	2,217,740
Archmore International Infrastructure Fund II (B), L.P.	16,166,064	15,875,964
Archmore International Infrastructure Fund II (C), L.P.	30,146,573	33,834,132
BIF V Co-Invest (C), L.P.	133,696,433	143,907,766
Brookfield Infrastructure Fund V	219,714,286	240,036,320
Carlyle Infrastructure Partners, L.P.	711,915	711,915
CIM Infrastructure Fund, L.P.	82,155,194	107,528,333
Concession Investment Holdings, LLC	255,759,171	1,059,246,809
DB SAF C Strategic Partners, L.P	132,943,913	144,606,418
DCP C Strategic Partners, L.P	1,107,530,663	1,291,116,053
DigitalBridge Partners II, L.P	386,213,380	468,509,272
DigitalBridge Strategic Assets Fund, L.P	237,963,904	252,708,623
GIP Aquarius Fund, SCSp	725,554,644	871,048,666
GIP IV Gutenberg Co-Invest, SCSP	170,322,335	129,983,826
GIP IV Seaway Co-Invest 2, L.P.	15,776,279	16,081,440
Global Infrastructure Partners II, L.P. (GIP II)	61,646,877	120,574,758
Global Infrastructure Partners IV-A/B, L.P.	389,278,285	472,740,327
Global Infrastructure Partners V	79,445,052	109,650,855
Golden Reef Infrastructure Trust	2,748,796,246	3,129,089,458
Harbert Gulf Pacific Power, LLC (HGPP)	1,820,324,736	1,978,980,599
Harbert Infrastructure Fund VI, L.P.	67,582,769	88,555,392
Harbert Power Fund V, L.P. (HPF V)	17,561,591	21,145,315
IFM Global Infrastructure (US), L.P.	803,847,977	803,847,977
IIF Hedged, L.P	479,041,310	558,494,144
Macquarie Infrastructure Partners VI, L.P.	189,903,108	193,001,947
Neptune Regional Transmission System, LLC	190,266,296	339,999,973
North Haven Infrastructure Partners II, L.P	125,962,628	78,749,694
Sierra Nevada Investment Partners, L.P	9,538,652	88,906,704
Stonepeak Infrastructure Fund IV, L.P	272,902,013	336,703,502
Tower Bridge Infrastructure Partners, L.P.	2,645,552,244	3,124,894,564
TOTAL	**13,418,332,765**	**16,222,748,483**

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Forestland

Security Name	Book Value	Market Value
Lincoln Timber, L.P.	26,129,568	26,129,568
Sylvanus, LLC	95,969,584	297,764,157
TOTAL	**122,099,152**	**323,893,725**

Long-Term Care 2023-2024 Annual Investment Report
Cash Equivalents

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
STATE STR INSTL INVT TR	1.00	12/31/2030	136,741,148	136,741,148	136,741,148
STIF CALPERS	1.00	12/31/2030	23,719,986	23,719,986	23,719,986
TOTAL				**160,461,134**	**160,461,134**

Long-Term 2023-2024 Annual Investment Report
International Currency

Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	190,723	126,845	127,375
BRAZILIAN REAL	831,900	156,674	149,772
CANADIAN DOLLAR	163,526	119,459	119,506
CZECH KORUNA	322,081	14,146	13,783
DANISH KRONE	150,707	21,646	21,659
EURO CURRENCY	509,535	549,464	546,094
HONG KONG DOLLAR	1,250,897	160,194	160,219
HUNGARIAN FORINT	2,386,276	6,608	6,476
INDIAN RUPEE	744,074	8,923	8,923
INDONESIAN RUPIAH	742,993,022	45,782	45,374
JAPANESE YEN	106,813,732	673,086	664,017
KUWAITI DINAR	5,522	17,934	18,001
MALAYSIAN RINGGIT	24,008	5,091	5,089
MEXICAN PESO (NEW)	279,405	16,181	15,280
NEW ISRAELI SHEQEL	211,419	56,456	56,121
NEW TAIWAN DOLLAR	383,769	11,838	11,830
NEW ZEALAND DOLLAR	68,284	41,911	41,609
NORWEGIAN KRONE	373,230	35,247	35,053
PHILIPPINE PESO	24,382	415	416
POLISH ZLOTY	1,939	480	482
POUND STERLING	182,455	231,308	230,641
QATARI RIAL	20,755	5,700	5,700
SAUDI RIYAL	63,048	16,805	16,806
SINGAPORE DOLLAR	55,960	41,359	41,291
SOUTH AFRICAN RAND	310,492	16,491	17,004
SOUTH KOREAN WON	3,831,835	2,771	2,784
SWEDISH KRONA	172,379	16,398	16,277
SWISS FRANC	114,967	128,365	127,940
THAILAND BAHT	3,420,834	93,087	93,217
TURKISH LIRA	211,624	6,594	6,455
UAE DIRHAM	85,056	23,158	23,157
US DOLLAR	4,918,451	4,918,451	4,918,451
YUAN RENMINBI	3,249,649	448,695	445,999
TOTAL		**8,017,562**	**7,992,800**

Currency balances are in absolute values

Long-Term Care 2023-2024 Annual Investment Report
U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TSY INFL IX N/B	2.13	2/15/2054	7,967,856	8,059,758	7,752,164
TSY INFL IX N/B	1.50	2/15/2053	27,210,744	23,121,486	22,876,158
TSY INFL IX N/B	0.13	2/15/2052	1,351,452	814,652	767,899
TSY INFL IX N/B	0.13	2/15/2051	10,957,947	6,719,331	6,341,912
TSY INFL IX N/B	0.25	2/15/2050	10,730,896	6,914,168	6,555,697
TSY INFL IX N/B	1.00	2/15/2049	7,226,104	5,704,769	5,491,980
TSY INFL IX N/B	1.00	2/15/2048	7,628,040	6,064,201	5,842,304
TSY INFL IX N/B	0.88	2/15/2047	10,390,000	8,099,544	7,806,502
TSY INFL IX N/B	1.00	2/15/2046	8,600,345	6,947,375	6,713,308
TSY INFL IX N/B	0.75	2/15/2045	33,510,080	25,935,314	25,116,852
TSY INFL IX N/B	1.38	2/15/2044	14,796,980	13,034,941	12,684,364
TSY INFL IX N/B	0.63	2/15/2043	10,636,080	8,256,826	7,995,133
TSY INFL IX N/B	0.75	2/15/2042	13,874,400	11,178,565	10,846,692
TSY INFL IX N/B	2.13	2/15/2041	5,010,600	5,040,530	4,969,595
TSY INFL IX N/B	2.13	2/15/2040	4,206,421	4,230,308	4,165,836
TOTAL				**140,121,767**	**135,926,396**

Long-Term Care 2023-2024 Annual Investment Report
Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ABU DHABI GOVT INT L	2.50	4/16/2025	1,780,000	1,741,053	1,738,663
ABU DHABI GOVT INT L	3.13	9/30/2049	310,000	210,360	216,225
ABU DHABI GOVT INT L	3.13	10/11/2027	870,000	825,630	823,109
ABU DHABI GOVT INT L	3.13	5/3/2026	240,000	232,287	231,246
ABU DHABI GOVT INT L	5.00	4/30/2034	400,000	407,068	404,418
ABU DHABI GOVT INT L	5.50	4/30/2054	1,400,000	1,432,462	1,421,297
ARAB REPUBLIC OF EGYPT	5.63	4/16/2030	1,442,000	1,259,053	1,237,484
ARAB REPUBLIC OF EGYPT	7.05	1/15/2032	1,310,000	822,949	1,046,242
ARAB REPUBLIC OF EGYPT	7.30	9/30/2033	2,050,000	1,241,370	1,616,938
ARAB REPUBLIC OF EGYPT	7.50	2/16/2061	1,200,000	612,999	799,581
ARAB REPUBLIC OF EGYPT	7.60	3/1/2029	850,000	605,806	769,930
ARAB REPUBLIC OF EGYPT	7.63	5/29/2032	2,201,000	1,704,847	1,794,013
ARAB REPUBLIC OF EGYPT	8.50	1/31/2047	2,197,000	1,424,427	1,623,329
ARAB REPUBLIC OF EGYPT	8.75	9/30/2051	340,000	269,780	255,410
ARAB REPUBLIC OF EGYPT	8.88	5/29/2050	780,000	616,618	592,937
BANK GOSPODARSTWA KRAJOW	5.38	5/22/2033	1,370,000	1,334,885	1,356,095
BARBADOS GOVT OF	6.50	10/1/2029	340,000	322,045	322,386
BENIN INTL GOV BOND	7.96	2/13/2038	1,084,000	1,029,532	1,006,808
BOLIVIA GOVERNMENT	4.50	3/20/2028	420,000	287,719	231,676
BOLIVIA GOVERNMENT	7.50	3/2/2030	410,000	317,001	233,490
CBB INTL SUKUK PROG WLL	3.88	5/18/2029	1,560,000	1,391,996	1,417,650
CBB INTL SUKUK PROG WLL	6.00	2/12/2031	530,000	530,859	534,980
CORP FINANCIERA DE DESAR	2.40	9/28/2027	260,000	232,196	233,142
CORP FINANCIERA DE DESAR	4.75	7/15/2025	2,307,000	2,277,173	2,272,993
COSTA RICA GOVERNMENT	6.13	2/19/2031	610,000	614,887	612,396
COSTA RICA GOVERNMENT	6.55	4/3/2034	1,670,000	1,673,080	1,707,401
COSTA RICA GOVERNMENT	7.00	4/4/2044	770,000	756,226	780,614
COSTA RICA GOVERNMENT	7.30	11/13/2054	1,330,000	1,313,136	1,385,677
DOMINICAN REPUBLIC	4.50	1/30/2030	2,250,000	1,995,084	2,048,652
DOMINICAN REPUBLIC	4.88	9/23/2032	2,408,000	2,094,510	2,155,338
DOMINICAN REPUBLIC	5.30	1/21/2041	1,540,000	1,209,632	1,303,619
DOMINICAN REPUBLIC	5.50	2/22/2029	2,360,000	2,222,737	2,281,469
DOMINICAN REPUBLIC	5.95	1/25/2027	2,100,000	2,066,073	2,089,678
DOMINICAN REPUBLIC	6.40	6/5/2049	1,160,000	966,285	1,084,178
DOMINICAN REPUBLIC	6.60	6/1/2036	185,000	183,511	184,602
DOMINICAN REPUBLIC	6.88	1/29/2026	1,400,000	1,406,298	1,417,511
DOMINICAN REPUBLIC	7.05	2/3/2031	2,785,000	2,767,367	2,872,680
EXPORT IMPORT BK INDIA	2.25	1/13/2031	330,000	275,665	272,906
EXPORT IMPORT BK INDIA	3.38	8/5/2026	430,000	411,963	413,464
EXPORT IMPORT BK INDIA	3.88	2/1/2028	1,520,000	1,438,396	1,452,944
EXPORT IMPORT BK INDIA	5.50	1/18/2033	1,320,000	1,316,313	1,326,247
FED REPUBLIC OF BRAZIL	2.88	6/6/2025	1,180,000	1,149,028	1,144,969
FED REPUBLIC OF BRAZIL	3.75	9/12/2031	820,000	723,806	699,833
FED REPUBLIC OF BRAZIL	3.88	6/12/2030	970,000	870,150	856,146
FED REPUBLIC OF BRAZIL	4.63	1/13/2028	870,000	845,862	842,576
FED REPUBLIC OF BRAZIL	4.75	1/14/2050	1,100,000	801,449	795,006
FED REPUBLIC OF BRAZIL	5.00	1/27/2045	1,140,000	883,682	879,493
FED REPUBLIC OF BRAZIL	5.63	2/21/2047	970,000	803,956	806,207
FED REPUBLIC OF BRAZIL	6.00	10/20/2033	1,090,000	1,049,316	1,049,379

Long-Term Care 2023-2024 Annual Investment Report
Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED REPUBLIC OF BRAZIL	6.13	1/22/2032	1,591,000	1,567,328	1,550,411
FED REPUBLIC OF BRAZIL	7.13	5/13/2054	2,890,000	2,881,650	2,791,297
FED REPUBLIC OF BRAZIL	8.25	1/20/2034	380,000	421,043	433,522
FIN DEPT GOVT SHARJAH	4.00	7/28/2050	470,000	299,324	306,671
FIN DEPT GOVT SHARJAH	6.13	3/6/2036	340,000	339,219	337,608
FIN DEPT GOVT SHARJAH	6.50	11/23/2032	230,000	240,043	238,071
GOVERNMENT OF JAMAICA	7.88	7/28/2045	680,000	764,813	787,218
GOVERNMENT OF JAMAICA	8.00	3/15/2039	400,000	470,701	467,098
HAZINE MUSTESARLIGI VARL	7.25	2/24/2027	820,000	811,480	830,029
HONDURAS GOVERNMENT	5.63	6/24/2030	1,311,000	1,145,235	1,117,693
HUNGARIAN DEVELOPMENT BA	6.50	6/29/2028	820,000	827,002	833,858
HUNGARY	2.13	9/22/2031	1,010,000	792,308	799,163
HUNGARY	3.13	9/21/2051	3,730,000	2,072,270	2,357,983
HUNGARY	5.25	6/16/2029	3,390,000	3,313,438	3,326,454
HUNGARY	5.38	9/12/2033	1,871,000	2,102,989	2,084,853
HUNGARY	5.50	3/26/2036	1,244,000	1,220,897	1,194,395
HUNGARY	5.50	6/16/2034	270,000	255,345	261,765
HUNGARY	6.25	9/22/2032	220,000	220,754	226,820
HUNGARY	7.63	3/29/2041	1,170,000	1,247,197	1,330,830
ITALY GOV T INT BOND	3.88	5/6/2051	900,000	624,697	628,752
ITALY GOV T INT BOND	4.00	10/17/2049	536,000	382,266	391,920
IVORY COAST	5.88	10/17/2031	2,512,000	2,469,094	2,424,629
IVORY COAST	6.38	3/3/2028	1,800,000	1,717,578	1,744,200
IVORY COAST	7.63	1/30/2033	550,000	543,675	533,500
IVORY COAST	8.25	1/30/2037	1,048,000	1,037,020	1,013,090
KINGDOM OF BAHRAIN	5.45	9/16/2032	1,200,000	1,079,967	1,103,621
KINGDOM OF BAHRAIN	6.25	1/25/2051	450,000	378,944	373,624
KINGDOM OF BAHRAIN	7.38	5/14/2030	1,550,000	1,580,807	1,612,124
KINGDOM OF BAHRAIN	7.50	2/12/2036	1,270,000	1,279,361	1,295,400
KINGDOM OF JORDAN	4.95	7/7/2025	1,200,000	1,181,504	1,167,024
KINGDOM OF JORDAN	7.38	10/10/2047	310,000	249,273	263,437
KINGDOM OF JORDAN	7.50	1/13/2029	860,000	862,586	841,768
KINGDOM OF MOROCCO	2.38	12/15/2027	1,670,000	1,494,582	1,488,204
KINGDOM OF MOROCCO	4.00	12/15/2050	220,000	152,256	150,960
KINGDOM OF MOROCCO	5.95	3/8/2028	1,000,000	997,005	1,002,371
KINGDOM OF MOROCCO	6.50	9/8/2033	470,000	461,844	484,100
KSA SUKUK LTD	2.25	5/17/2031	590,000	502,292	495,049
KSA SUKUK LTD	4.30	1/19/2029	2,100,000	2,041,403	2,039,016
KSA SUKUK LTD	4.51	5/22/2033	1,650,000	1,598,071	1,580,783
KUWAIT INTL BOND	3.50	3/20/2027	1,440,000	1,394,249	1,383,264
MAGYAR EXPORT IMPORT BAN	6.00	5/16/2029	2,067,000	2,369,934	2,326,074
MAGYAR EXPORT IMPORT BAN	6.13	12/4/2027	940,000	940,199	942,844
MALAYSIA SOVEREIGN SUKUK	3.04	4/22/2025	830,000	816,216	814,985
MALAYSIA SOVEREIGN SUKUK	4.24	4/22/2045	730,000	659,128	655,813
MONGOLIA INTL BOND	8.65	1/19/2028	390,000	389,458	407,596
OMAN GOV INTERNTL BOND	4.75	6/15/2026	1,000,000	976,429	982,250
OMAN GOV INTERNTL BOND	5.38	3/8/2027	640,000	629,751	636,000
OMAN GOV INTERNTL BOND	6.25	1/25/2031	900,000	910,551	925,875
OMAN GOV INTERNTL BOND	6.50	3/8/2047	3,391,000	3,149,227	3,382,523

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OMAN GOV INTERNTL BOND	6.75	1/17/2048	3,410,000	3,275,214	3,470,787
OMAN GOV INTERNTL BOND	6.75	10/28/2027	540,000	548,157	556,914
OMAN GOV INTERNTL BOND	7.00	1/25/2051	410,000	401,830	431,074
OMAN GOV INTERNTL BOND	7.38	10/28/2032	370,000	397,394	409,255
OMAN SOVEREIGN SUKUK	4.88	6/15/2030	530,000	519,167	514,365
PERUSAHAAN PENERBIT SBSN	4.40	6/6/2027	2,250,000	2,205,245	2,200,465
PNG GOVT INTL BOND	8.38	10/4/2028	220,000	207,212	209,721
REPUBLIC OF ANGOLA	8.00	11/26/2029	1,070,000	947,591	961,288
REPUBLIC OF ANGOLA	8.25	5/9/2028	800,000	720,116	752,000
REPUBLIC OF ANGOLA	8.75	4/14/2032	830,000	697,817	734,417
REPUBLIC OF ANGOLA	9.13	11/26/2049	660,000	496,231	541,174
REPUBLIC OF ANGOLA	9.38	5/8/2048	870,000	672,334	726,937
REPUBLIC OF AZERBAIJAN	3.50	9/1/2032	310,000	262,898	264,232
REPUBLIC OF CHILE	2.55	7/27/2033	200,000	161,397	162,030
REPUBLIC OF CHILE	3.10	5/7/2041	970,000	719,979	709,483
REPUBLIC OF CHILE	3.13	1/21/2026	250,000	241,813	241,283
REPUBLIC OF CHILE	3.24	2/6/2028	1,310,000	1,233,192	1,229,220
REPUBLIC OF CHILE	3.25	9/21/2071	1,100,000	673,867	678,595
REPUBLIC OF CHILE	4.00	1/31/2052	1,160,000	897,556	894,668
REPUBLIC OF CHILE	4.34	3/7/2042	8,950,000	7,594,026	7,714,217
REPUBLIC OF CHILE	4.85	1/22/2029	720,000	714,981	710,937
REPUBLIC OF CHILE	4.95	1/5/2036	930,000	886,439	891,330
REPUBLIC OF CHILE	5.33	1/5/2054	350,000	336,153	329,617
REPUBLIC OF COLOMBIA	3.25	4/22/2032	1,990,000	1,522,777	1,522,264
REPUBLIC OF COLOMBIA	3.88	4/25/2027	630,000	594,219	592,641
REPUBLIC OF COLOMBIA	3.88	3/22/2026	388,000	407,208	409,706
REPUBLIC OF COLOMBIA	4.13	2/22/2042	1,870,000	1,205,775	1,218,105
REPUBLIC OF COLOMBIA	4.50	3/15/2029	780,000	697,651	710,909
REPUBLIC OF COLOMBIA	4.50	1/28/2026	2,800,000	2,724,705	2,740,456
REPUBLIC OF COLOMBIA	8.00	11/14/2035	8,900,000	9,266,451	9,135,694
REPUBLIC OF COLOMBIA	8.00	4/20/2033	1,629,000	1,663,756	1,686,778
REPUBLIC OF COLOMBIA	8.75	11/14/2053	1,240,000	1,361,028	1,302,447
REPUBLIC OF ECUADOR	1.00	7/31/2035	4,150,000	1,695,933	2,059,041
REPUBLIC OF ECUADOR	1.00	7/31/2030	580,000	332,756	366,646
REPUBLIC OF EL SALVADOR	8.63	2/28/2029	422,000	365,585	372,910
REPUBLIC OF EL SALVADOR	9.50	7/15/2052	600,000	479,782	467,419
REPUBLIC OF GABON	6.63	2/6/2031	730,000	568,610	547,704
REPUBLIC OF GUATEMALA	3.70	10/7/2033	360,000	294,753	292,638
REPUBLIC OF GUATEMALA	4.65	10/7/2041	2,400,000	1,899,244	1,875,091
REPUBLIC OF GUATEMALA	5.25	8/10/2029	1,850,000	1,752,019	1,779,202
REPUBLIC OF GUATEMALA	5.38	4/24/2032	450,000	421,280	426,715
REPUBLIC OF GUATEMALA	6.13	6/1/2050	210,000	182,901	190,067
REPUBLIC OF GUATEMALA	6.60	6/13/2036	1,860,000	1,827,036	1,862,982
REPUBLIC OF GUATEMALA	7.05	10/4/2032	1,905,000	1,905,000	1,991,731
REPUBLIC OF INDONESIA	4.10	4/24/2028	2,000,000	1,924,719	1,925,301
REPUBLIC OF INDONESIA	4.35	1/8/2027	490,000	484,420	480,287
REPUBLIC OF INDONESIA	4.55	1/11/2028	920,000	912,739	900,618
REPUBLIC OF INDONESIA	4.85	1/11/2033	650,000	632,541	634,578
REPUBLIC OF INDONESIA	5.65	1/11/2053	430,000	433,091	434,992

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REPUBLIC OF INDONESIA	5.95	1/8/2046	1,500,000	1,562,931	1,583,722
REPUBLIC OF INDONESIA	6.75	1/15/2044	7,100,000	8,021,322	8,196,554
REPUBLIC OF INDONESIA	7.75	1/17/2038	480,000	574,620	588,353
REPUBLIC OF INDONESIA	8.50	10/12/2035	520,000	646,262	656,694
REPUBLIC OF IRAQ	5.80	1/15/2028	690,000	647,068	643,916
REPUBLIC OF KAZAKHSTAN	6.50	7/21/2045	390,000	404,602	449,717
REPUBLIC OF KENYA	7.25	2/28/2028	1,100,000	961,639	998,473
REPUBLIC OF KENYA	8.25	2/28/2048	410,000	339,119	317,310
REPUBLIC OF KENYA	9.75	2/16/2031	1,377,000	1,341,407	1,315,762
REPUBLIC OF LATVIA	5.13	7/30/2034	300,000	297,011	295,838
REPUBLIC OF MONTENEGRO	2.88	12/16/2027	1,203,000	1,205,310	1,183,329
REPUBLIC OF MONTENEGRO	7.25	3/12/2031	510,000	513,117	511,530
REPUBLIC OF MOZAMBIQUE	1.00	9/15/2031	300,000	245,879	247,877
REPUBLIC OF NIGERIA	6.50	11/28/2027	1,890,000	1,674,406	1,748,244
REPUBLIC OF NIGERIA	7.14	2/23/2030	410,000	325,290	356,034
REPUBLIC OF NIGERIA	7.38	9/28/2033	2,690,000	2,112,742	2,196,089
REPUBLIC OF NIGERIA	7.63	11/28/2047	1,328,000	932,335	962,274
REPUBLIC OF NIGERIA	8.38	3/24/2029	1,200,000	1,080,883	1,121,111
REPUBLIC OF PANAMA	2.25	9/29/2032	1,160,000	892,150	833,440
REPUBLIC OF PANAMA	3.88	3/17/2028	2,190,000	2,071,565	2,023,430
REPUBLIC OF PANAMA	4.50	1/19/2063	800,000	556,640	510,879
REPUBLIC OF PANAMA	4.50	4/1/2056	1,680,000	1,188,895	1,086,290
REPUBLIC OF PANAMA	4.50	4/16/2050	1,610,000	1,137,368	1,079,661
REPUBLIC OF PANAMA	6.40	2/14/2035	2,200,000	2,221,631	2,083,263
REPUBLIC OF PANAMA	6.85	3/28/2054	1,460,000	1,311,978	1,340,243
REPUBLIC OF PANAMA	6.88	1/31/2036	3,160,000	3,052,227	3,088,683
REPUBLIC OF PANAMA	7.50	3/1/2031	2,014,000	2,110,863	2,102,363
REPUBLIC OF PANAMA	8.00	3/1/2038	1,001,000	1,058,032	1,054,381
REPUBLIC OF PARAGUAY	3.85	6/28/2033	450,000	382,511	389,421
REPUBLIC OF PARAGUAY	5.60	3/13/2048	5,270,000	4,488,375	4,671,614
REPUBLIC OF PARAGUAY	6.00	2/9/2036	250,000	253,145	249,893
REPUBLIC OF PARAGUAY	6.10	8/11/2044	700,000	632,929	667,587
REPUBLIC OF PERU	1.86	12/1/2032	3,590,000	2,757,770	2,719,110
REPUBLIC OF PERU	2.39	1/23/2026	1,180,000	1,126,801	1,124,300
REPUBLIC OF PERU	2.78	12/1/2060	1,220,000	708,120	681,943
REPUBLIC OF PERU	2.78	1/23/2031	2,965,000	2,538,442	2,543,199
REPUBLIC OF PERU	2.84	6/20/2030	820,000	715,415	718,607
REPUBLIC OF PERU	3.00	1/15/2034	2,220,000	1,788,983	1,804,339
REPUBLIC OF PERU	3.30	3/11/2041	882,000	611,307	653,391
REPUBLIC OF PERU	3.55	3/10/2051	5,054,000	3,387,879	3,569,344
REPUBLIC OF PERU	3.60	1/15/2072	650,000	417,356	416,487
REPUBLIC OF PHILIPPINES	1.95	1/6/2032	1,260,000	1,018,141	1,007,601
REPUBLIC OF PHILIPPINES	2.95	5/5/2045	870,000	607,849	600,857
REPUBLIC OF PHILIPPINES	3.23	3/29/2027	550,000	524,683	522,645
REPUBLIC OF PHILIPPINES	3.75	1/14/2029	1,300,000	1,234,137	1,223,629
REPUBLIC OF PHILIPPINES	4.20	3/29/2047	4,355,000	3,394,277	3,619,912
REPUBLIC OF PHILIPPINES	4.63	7/17/2028	470,000	464,737	461,784
REPUBLIC OF PHILIPPINES	5.00	1/13/2037	2,320,000	2,199,298	2,274,553
REPUBLIC OF PHILIPPINES	5.17	10/13/2027	1,060,000	1,066,310	1,059,623

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REPUBLIC OF PHILIPPINES	5.50	1/17/2048	680,000	685,799	682,035
REPUBLIC OF PHILIPPINES	5.95	10/13/2047	1,700,000	1,721,893	1,807,191
REPUBLIC OF POLAND	4.63	3/18/2029	1,440,000	1,408,333	1,421,242
REPUBLIC OF POLAND	4.88	10/4/2033	1,175,000	1,125,790	1,143,220
REPUBLIC OF POLAND	5.13	9/18/2034	2,890,000	2,838,553	2,839,918
REPUBLIC OF POLAND	5.50	3/18/2054	2,210,000	2,147,303	2,139,319
REPUBLIC OF POLAND	5.50	4/4/2053	7,785,000	7,498,014	7,615,560
REPUBLIC OF POLAND	5.50	11/16/2027	980,000	988,083	998,986
REPUBLIC OF POLAND	5.75	11/16/2032	1,490,000	1,534,305	1,542,044
REPUBLIC OF SENEGAL	6.25	5/23/2033	1,400,000	1,163,887	1,171,895
REPUBLIC OF SENEGAL	6.75	3/13/2048	260,000	182,719	187,814
REPUBLIC OF SERBIA	6.00	6/12/2034	1,356,000	1,327,187	1,335,138
REPUBLIC OF SOUTH AFRICA	4.85	9/30/2029	1,420,000	1,263,786	1,301,372
REPUBLIC OF SOUTH AFRICA	4.88	4/14/2026	1,050,000	1,034,233	1,022,727
REPUBLIC OF SOUTH AFRICA	5.00	10/12/2046	1,300,000	861,351	913,885
REPUBLIC OF SOUTH AFRICA	5.75	9/30/2049	1,070,000	755,339	805,481
REPUBLIC OF SOUTH AFRICA	5.88	4/20/2032	2,120,000	1,894,291	1,964,556
REPUBLIC OF SOUTH AFRICA	6.25	3/8/2041	420,000	340,473	356,908
REPUBLIC OF SOUTH AFRICA	6.30	6/22/2048	1,430,000	1,087,678	1,159,527
REPUBLIC OF TURKIYE	4.25	3/13/2025	1,500,000	1,468,461	1,472,084
REPUBLIC OF TURKIYE	4.88	4/16/2043	960,000	651,658	676,251
REPUBLIC OF TURKIYE	5.75	5/11/2047	1,690,000	1,206,834	1,292,054
REPUBLIC OF TURKIYE	6.00	3/25/2027	730,000	698,727	719,099
REPUBLIC OF TURKIYE	7.63	4/26/2029	380,000	370,998	387,403
REPUBLIC OF TURKIYE	9.13	7/13/2030	2,090,000	2,117,125	2,275,365
REPUBLIC OF TURKIYE	9.38	3/14/2029	1,520,000	1,567,918	1,649,630
REPUBLICA ORIENT URUGUAY	4.38	10/27/2027	740,000	736,284	733,110
REPUBLICA ORIENT URUGUAY	4.98	4/20/2055	820,000	765,476	747,546
REPUBLICA ORIENT URUGUAY	5.10	6/18/2050	2,660,000	2,452,683	2,503,641
REPUBLICA ORIENT URUGUAY	5.75	10/28/2034	2,620,000	2,744,134	2,731,629
REPUBLICA ORIENT URUGUAY	7.63	3/21/2036	310,000	360,943	367,136
ROMANIA	2.12	7/16/2031	2,543,000	2,127,233	2,190,590
ROMANIA	2.50	2/8/2030	2,610,000	2,397,220	2,440,617
ROMANIA	5.25	11/25/2027	1,620,000	1,595,298	1,589,414
ROMANIA	5.88	1/30/2029	1,380,000	1,395,067	1,371,347
ROMANIA	6.00	5/25/2034	4,500,000	4,431,908	4,413,690
ROMANIA	6.13	1/22/2044	770,000	719,854	729,339
ROMANIA	6.38	1/30/2034	660,000	671,840	663,767
ROMANIA	6.63	2/17/2028	720,000	736,157	735,390
ROMANIA	7.13	1/17/2033	1,360,000	1,414,555	1,432,551
ROMANIA	7.63	1/17/2053	640,000	680,440	690,770
SAUDI INTERNATIONAL BOND	2.50	2/3/2027	460,000	434,388	431,020
SAUDI INTERNATIONAL BOND	2.75	2/3/2032	440,000	382,186	375,028
SAUDI INTERNATIONAL BOND	2.90	10/22/2025	1,210,000	1,177,721	1,171,159
SAUDI INTERNATIONAL BOND	3.25	10/26/2026	2,260,000	2,165,625	2,168,099
SAUDI INTERNATIONAL BOND	3.75	1/21/2055	490,000	339,953	344,957
SAUDI INTERNATIONAL BOND	4.50	4/22/2060	520,000	425,285	421,008
SAUDI INTERNATIONAL BOND	4.50	4/17/2030	2,400,000	2,336,393	2,323,555
SAUDI INTERNATIONAL BOND	5.00	1/18/2053	9,700,000	8,553,770	8,566,621

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SAUDI INTERNATIONAL BOND	5.00	4/17/2049	1,490,000	1,316,915	1,335,591
SAUDI INTERNATIONAL BOND	5.25	1/16/2050	1,000,000	918,826	927,621
SAUDI INTERNATIONAL BOND	5.75	1/16/2054	490,000	470,913	476,329
STATE OF QATAR	3.40	4/16/2025	240,000	236,587	236,084
STATE OF QATAR	3.75	4/16/2030	1,370,000	1,303,542	1,304,358
STATE OF QATAR	4.00	3/14/2029	1,940,000	1,898,340	1,879,375
STATE OF QATAR	4.40	4/16/2050	390,000	344,725	341,250
STATE OF QATAR	4.50	4/23/2028	310,000	306,938	306,351
STATE OF QATAR	4.82	3/14/2049	1,590,000	1,469,352	1,486,650
STATE OF QATAR	5.10	4/23/2048	1,790,000	1,697,549	1,743,013
TURK IHRACAT KR BK	7.50	2/6/2028	390,000	390,116	390,049
UAE INT L GOVT BOND	2.00	10/19/2031	420,000	356,501	347,973
UAE INT L GOVT BOND	2.88	10/19/2041	220,000	163,613	160,970
UAE INT L GOVT BOND	4.86	7/2/2034	400,000	400,000	398,897
UNITED MEXICAN STATES	2.66	5/24/2031	4,960,000	4,145,781	4,075,782
UNITED MEXICAN STATES	3.75	4/19/2071	330,000	212,309	197,951
UNITED MEXICAN STATES	3.75	1/11/2028	1,800,000	1,713,811	1,700,139
UNITED MEXICAN STATES	3.77	5/24/2061	1,790,000	1,116,287	1,093,805
UNITED MEXICAN STATES	4.15	3/28/2027	880,000	848,023	852,584
UNITED MEXICAN STATES	4.28	8/14/2041	2,370,000	1,825,558	1,835,366
UNITED MEXICAN STATES	4.40	2/12/2052	3,100,000	2,362,507	2,254,177
UNITED MEXICAN STATES	4.60	2/10/2048	1,810,000	1,348,155	1,379,317
UNITED MEXICAN STATES	4.88	5/19/2033	800,000	750,250	737,054
UNITED MEXICAN STATES	5.40	2/9/2028	1,360,000	1,362,488	1,353,522
UNITED MEXICAN STATES	6.00	5/7/2036	1,260,000	1,224,427	1,226,714
UNITED MEXICAN STATES	6.34	5/4/2053	7,200,000	6,995,497	6,773,502
UNITED MEXICAN STATES	6.35	2/9/2035	3,595,000	3,624,785	3,616,874
UNITED MEXICAN STATES	6.40	5/7/2054	1,940,000	1,842,249	1,845,643
UZBEKISTAN INTL BOND	5.38	5/29/2027	1,269,000	1,378,134	1,354,951
UZBEKISTAN INTL BOND	6.90	2/28/2032	650,000	638,685	632,580
UZBEKISTAN INTL BOND	7.85	10/12/2028	1,020,000	1,010,290	1,051,510
UZBEKNEFTEGAZ JSC	4.75	11/16/2028	270,000	226,475	226,508
TOTAL				**354,888,058**	**359,390,963**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ANGEL OAK MORTGAGE TRUST	1.00	8/25/2068	1,827,316	1,786,121	1,789,263
BANC OF AMERICA COMMERCIAL MOR	3.75	2/15/2050	1,000,000	916,442	945,913
BANC OF AMERICA COMMERCIAL MOR	3.17	7/15/2049	43,000	39,876	40,957
BANK 2017 BNK5 A5	3.39	6/15/2060	50,000	46,160	47,150
BANK 2017 BNK7 A5	3.44	9/15/2060	21,000	19,296	19,760
BANK 2017 BNK8 A3	3.23	11/15/2050	43,728	39,704	40,972
BANK 2018 BN13 A5	1.00	8/15/2061	88,000	82,435	83,916
BANK 2018 BN14 A4	1.00	9/15/2060	256,000	240,037	244,734
BANK 2018 BN15 A4	1.00	11/15/2061	125,000	117,881	120,246
BANK 2019 BN16 A4	4.01	2/15/2052	347,000	320,281	326,253
BANK 2019 BN18 A4	3.58	5/15/2062	179,000	159,835	161,346
BANK 2019 BN20 A3	3.01	9/15/2062	347,000	294,066	306,643
BANK 2020 BN25 A5	2.65	1/15/2063	347,000	291,121	300,047
BANK 2020 BN26 AS	2.69	3/15/2063	320,000	255,751	264,503
BANK 2020 BN28 A4	1.84	3/15/2063	147,000	116,292	120,236
BANK 2020 BN29 A4	2.00	11/15/2053	347,000	266,243	278,068
BANK 2021 BN31 A4	2.04	2/15/2054	210,000	165,925	171,454
BANK 2021 BN33 A5	2.56	5/15/2064	179,000	145,528	150,780
BANK 2021 BN34 A5	2.44	6/15/2063	347,000	272,202	281,369
BANK 2021 BN37 A4	2.37	11/15/2064	520,000	413,176	428,559
BANK 2024 BNK47 A5	5.72	6/15/2057	3,230,000	3,326,727	3,326,488
BANK5 2023 5YR3 A3	1.00	9/15/2056	555,000	579,352	580,632
BARCLAYS COMMERCIAL MORTGAGE S	1.00	5/15/2057	2,000,000	1,999,863	2,016,120
BARCLAYS COMMERCIAL MORTGAGE S	5.83	5/15/2057	1,010,000	1,040,145	1,051,049
BARCLAYS COMMERCIAL MORTGAGE S	5.42	2/15/2057	2,600,000	2,676,962	2,619,128
BARCLAYS COMMERCIAL MORTGAGE S	1.00	11/15/2056	720,000	761,991	797,008
BARCLAYS COMMERCIAL MORTGAGE S	1.00	9/15/2056	2,830,000	2,900,133	2,968,640
BARCLAYS COMMERCIAL MORTGAGE S	2.69	11/15/2054	286,000	233,187	240,838
BARCLAYS COMMERCIAL MORTGAGE S	2.32	9/15/2054	179,000	142,661	146,271
BARCLAYS COMMERCIAL MORTGAGE S	2.64	2/15/2053	179,000	151,081	154,885
BARCLAYS COMMERCIAL MORTGAGE S	3.58	5/15/2052	347,000	313,108	321,161
BARCLAYS COMMERCIAL MORTGAGE S	3.67	2/15/2050	314,000	292,214	298,574
BARCLAYS MORTGAGE LOAN TRUST	1.00	1/25/2064	1,516,121	1,512,541	1,507,559
BENCHMARK MORTGAGE TRUST	1.00	5/15/2055	179,000	160,404	165,479
BENCHMARK MORTGAGE TRUST	3.46	3/15/2055	520,000	443,680	455,150
BENCHMARK MORTGAGE TRUST	2.43	11/15/2054	1,570,000	1,352,295	1,388,548
BENCHMARK MORTGAGE TRUST	2.58	4/15/2054	433,000	338,631	352,494
BENCHMARK MORTGAGE TRUST	2.58	3/15/2054	179,000	142,129	148,695
BENCHMARK MORTGAGE TRUST	2.07	2/15/2054	347,000	267,080	279,227
BENCHMARK MORTGAGE TRUST	1.97	1/15/2054	107,000	83,448	86,907
BENCHMARK MORTGAGE TRUST	1.85	9/15/2053	268,000	205,037	216,482
BENCHMARK MORTGAGE TRUST	1.93	7/15/2053	226,000	177,208	184,680
BENCHMARK MORTGAGE TRUST	2.29	3/15/2053	268,000	215,658	224,306
BENCHMARK MORTGAGE TRUST	3.42	8/15/2052	1,500,000	1,282,545	1,330,649
BENCHMARK MORTGAGE TRUST	3.54	5/15/2052	347,000	309,066	314,608
BENCHMARK MORTGAGE TRUST	1.00	7/15/2051	572,000	531,518	544,494
BENCHMARK MORTGAGE TRUST	4.03	4/10/2051	214,000	198,152	203,105
BENCHMARK MORTGAGE TRUST	1.00	2/15/2051	50,000	45,705	46,872
BENCHMARK MORTGAGE TRUST	3.61	2/15/2051	39,000	35,446	36,799

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BLP COMMERCIAL MORTGAGE TRUST	1.00	3/15/2041	3,110,000	3,102,379	3,081,627
BMO 2022 C1 MORTGAGE TRUST	1.00	2/15/2055	214,000	182,728	187,525
BPR TRUST	1.00	9/15/2038	1,011,000	975,466	1,002,742
BSST MORTGAGE TRUST	1.00	4/15/2036	1,629,450	1,591,050	1,610,087
BX TRUST	1.00	3/15/2041	3,128,150	3,120,457	3,115,734
BX TRUST	1.00	2/15/2041	838,000	835,951	835,285
BX TRUST	1.00	12/9/2040	1,530,000	1,526,294	1,532,644
BX TRUST	1.00	2/15/2039	1,746,329	1,742,072	1,741,337
BX TRUST	1.00	10/15/2036	901,000	880,870	890,811
BX TRUST	1.00	7/15/2029	1,620,000	1,615,978	1,614,340
BX TRUST	1.00	4/15/2029	3,576,878	3,568,364	3,552,602
BX TRUST	1.00	6/15/2027	2,230,000	2,227,757	2,230,446
CD COMMERCIAL MORTGAGE TRUST	2.91	8/15/2057	520,000	439,977	460,789
CD COMMERCIAL MORTGAGE TRUST	1.00	8/15/2051	2,000,000	1,808,512	1,872,891
CD COMMERCIAL MORTGAGE TRUST	3.45	2/10/2050	32,339	31,043	31,482
CD COMMERCIAL MORTGAGE TRUST	3.63	2/10/2050	75,000	68,098	69,305
CD COMMERCIAL MORTGAGE TRUST	1.00	11/10/2049	64,000	58,661	59,629
CFCRE COMMERCIAL MORTGAGE TRUS	3.84	12/10/2054	325,000	304,345	309,570
CFCRE COMMERCIAL MORTGAGE TRUS	3.57	6/15/2050	64,000	58,913	60,303
CHASE MORTGAGE FINANCE CORPORA	1.00	2/25/2055	1,881,288	1,858,587	1,875,978
CIM TRUST	1.00	8/25/2049	982,857	833,196	873,613
CITIGROUP COMMERCIAL MORTGAGE	3.52	9/10/2058	57,991	56,410	57,207
CITIGROUP COMMERCIAL MORTGAGE	3.78	9/10/2058	125,000	118,211	120,954
CITIGROUP COMMERCIAL MORTGAGE	2.87	8/10/2056	520,000	446,465	462,868
CITIGROUP COMMERCIAL MORTGAGE	2.72	2/15/2053	693,000	580,794	604,983
CITIGROUP COMMERCIAL MORTGAGE	1.00	6/10/2051	1,330,000	1,213,560	1,265,558
CITIGROUP COMMERCIAL MORTGAGE	2.90	7/10/2049	96,000	88,333	90,600
CITIGROUP COMMERCIAL MORTGAGE	3.33	4/15/2049	89,000	83,288	85,153
CITIGROUP COMMERCIAL MORTGAGE	3.14	2/10/2048	157,000	151,077	155,264
COLT FUNDING LLC	1.00	9/25/2068	1,809,759	1,809,755	1,830,928
COLT FUNDING LLC	1.00	4/25/2067	317,472	301,292	309,576
COMM MORTGAGE TRUST	3.51	9/10/2050	82,000	75,039	76,761
COMM MORTGAGE TRUST	3.77	2/10/2049	179,000	170,342	173,466
COMM MORTGAGE TRUST	3.36	10/10/2048	54,866	52,140	53,468
COMM MORTGAGE TRUST	3.63	10/10/2048	125,000	118,909	121,129
COMM MORTGAGE TRUST	3.76	8/10/2048	107,000	102,308	104,468
COMM MORTGAGE TRUST	3.71	7/10/2048	89,000	85,207	87,189
COMM MORTGAGE TRUST	3.50	5/10/2048	453,000	434,081	444,445
COMM MORTGAGE TRUST	3.18	2/10/2048	32,000	30,677	31,576
COMM MORTGAGE TRUST	3.38	12/10/2047	32,725	31,840	32,491
CREDIT SUISSE MORTGAGE TRUST	1.00	9/9/2024	333,000	333,522	333,545
CSAIL COMMERCIAL MORTGAGE TRUS	2.56	3/15/2053	116,000	95,251	97,821
CSAIL COMMERCIAL MORTGAGE TRUS	3.02	9/15/2052	347,000	299,503	311,761
CSAIL COMMERCIAL MORTGAGE TRUS	3.61	6/15/2052	3,244,000	2,760,438	2,918,327
CSAIL COMMERCIAL MORTGAGE TRUS	4.05	3/15/2052	179,000	163,434	168,670
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	8/15/2051	107,000	99,800	102,818
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	11/15/2050	57,000	51,495	52,475
CSAIL COMMERCIAL MORTGAGE TRUS	3.51	4/15/2050	157,000	151,459	155,043
CSAIL COMMERCIAL MORTGAGE TRUS	3.50	11/15/2049	32,000	29,636	30,402

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CSAIL COMMERCIAL MORTGAGE TRUS	1.00	11/15/2048	704,000	679,104	681,647
CSAIL COMMERCIAL MORTGAGE TRUS	3.54	11/15/2048	360,066	345,527	351,235
DBSG 2024 ALTA MORTGAGE TRUST	1.00	6/10/2037	1,855,000	1,855,000	1,856,139
DC COMMERCIAL MORTGAGE TRUST	1.00	4/13/2028	220,000	219,982	221,157
DK TRUST	1.00	3/15/2034	2,690,000	2,690,000	2,673,207
ELM TRUST 2024	1.00	6/10/2039	1,160,000	1,160,000	1,167,357
FANNIE MAE CAS	1.00	2/25/2044	5,440,000	5,461,563	5,537,717
FANNIE MAE CAS	1.00	10/25/2043	0	0	0
FANNIE MAE CAS	1.00	9/25/2043	1,253,193	1,254,703	1,262,796
FANNIE MAE CAS	1.00	5/25/2043	4,108,315	4,158,929	4,211,484
FANNIE MAE CAS	1.00	1/25/2043	4,009,965	4,060,559	4,114,858
FANNIE MAE CAS	1.00	12/25/2042	4,023,316	4,088,543	4,138,953
FANNIE MAE CAS	1.00	4/25/2042	6,000,000	6,189,391	6,183,320
FANNIE MAE CAS	1.00	3/25/2042	5,800,000	6,365,554	6,361,153
FANNIE MAE CAS	1.00	1/25/2042	11,977,186	12,313,133	12,445,224
FANNIE MAE CAS	1.00	12/25/2041	6,996,000	7,043,093	7,161,989
FANNIE MAE CAS	1.00	11/25/2041	2,841,000	2,816,607	2,910,551
FANNIE MAE CAS	1.00	10/25/2041	2,875,000	2,945,278	2,958,948
FANNIE MAE CAS	1.00	2/25/2040	7,290,000	7,691,607	7,746,019
FANNIE MAE CAS	1.00	8/25/2031	0	0	0
FANNIE MAE CAS	1.00	10/25/2030	265,000	285,908	288,147
FANNIEMAE ACES	3.27	1/25/2039	16,625	16,098	16,170
FANNIEMAE ACES	1.00	11/25/2032	866,000	682,653	688,771
FANNIEMAE ACES	1.00	11/25/2031	936,000	750,602	757,072
FANNIEMAE ACES	1.00	9/25/2031	1,178,000	948,188	956,684
FANNIEMAE ACES	1.00	3/25/2031	756,000	607,155	612,113
FANNIEMAE ACES	1.00	1/25/2031	884,000	708,065	714,003
FANNIEMAE ACES	1.00	11/25/2030	273,000	220,548	222,537
FANNIEMAE ACES	1.00	9/25/2030	133,049	124,870	125,842
FANNIEMAE ACES	1.00	8/25/2030	511,000	475,876	479,795
FANNIEMAE ACES	1.27	7/25/2030	139,000	112,843	113,791
FANNIEMAE ACES	1.82	2/25/2030	968,801	831,740	834,025
FANNIEMAE ACES	2.94	6/25/2029	285,595	263,095	264,943
FANNIEMAE ACES	1.00	9/25/2028	1,680,499	1,587,794	1,605,475
FANNIEMAE ACES	1.00	7/25/2028	4,000,000	3,847,157	3,888,236
FANNIEMAE ACES	1.00	1/25/2028	65,949	61,841	62,116
FANNIEMAE ACES	1.00	12/25/2027	1,399,398	1,311,009	1,322,716
FANNIEMAE ACES	1.00	9/25/2027	313,696	296,396	297,491
FANNIEMAE ACES	1.00	2/25/2027	80,254	76,277	76,407
FANNIEMAE ACES	1.00	12/25/2026	144,302	136,108	136,261
FANNIEMAE ACES	1.00	7/25/2026	45,220	42,891	42,947
FANNIEMAE ACES	2.47	4/25/2026	63,020	60,192	60,249
FANNIEMAE ACES	2.58	3/25/2026	58,317	55,888	55,920
FANNIEMAE ACES	1.00	6/25/2025	40,475	39,485	39,534
FANNIEMAE ACES	1.00	4/25/2025	1,370,054	1,342,475	1,346,220
FANNIEMAE ACES	2.59	12/25/2024	36,234	35,741	35,726
FED HM LN PC POOL QE4965	5.00	6/1/2052	974	920	948
FED HM LN PC POOL QF0409	5.00	9/1/2052	1,400	1,323	1,362
FED HM LN PC POOL QF0895	5.00	10/1/2052	4,592	4,338	4,466

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FED HM LN PC POOL RA9056	5.00	5/1/2053	366,214	350,604	353,965
FED HM LN PC POOL RJ0320	6.50	11/1/2053	103,735	104,489	105,976
FED HM LN PC POOL SB0657	3.00	4/1/2037	356,972	326,122	331,664
FED HM LN PC POOL SB0805	4.50	3/1/2038	46,966	45,937	45,962
FED HM LN PC POOL SB0816	1.50	6/1/2037	463,201	396,204	395,415
FED HM LN PC POOL SB0886	2.50	6/1/2037	134,839	120,351	122,348
FED HM LN PC POOL SD1465	5.00	8/1/2052	39,043	36,883	37,997
FED HM LN PC POOL SD2293	3.50	8/1/2052	725,152	646,843	649,304
FED HM LN PC POOL SD2666	5.00	3/1/2053	678,349	649,852	656,337
FED HM LN PC POOL SD2873	3.00	1/1/2052	1,542,229	1,338,719	1,330,175
FED HM LN PC POOL SD2923	6.00	5/1/2053	276,151	276,109	277,139
FED HM LN PC POOL SD3804	2.00	5/1/2051	0	0	0
FED HM LN PC POOL SD3810	4.00	7/1/2049	1,732,444	1,593,755	1,610,180
FED HM LN PC POOL SD3812	2.50	2/1/2051	1,528,928	1,242,278	1,258,914
FED HM LN PC POOL SD3815	4.00	2/1/2050	699,976	643,477	651,452
FED HM LN PC POOL SD7524	3.00	8/1/2050	1,744,762	1,523,740	1,514,540
FED HM LN PC POOL SD8106	2.00	11/1/2050	4,315,033	3,449,925	3,401,093
FED HM LN PC POOL SD8145	1.50	5/1/2051	120,865	89,776	90,247
FED HM LN PC POOL SD8146	2.00	5/1/2051	8,711,971	6,753,403	6,847,258
FED HM LN PC POOL SD8183	2.50	12/1/2051	2,125,667	1,743,227	1,740,664
FED HM LN PC POOL SD8189	2.50	1/1/2052	2,011,358	1,649,453	1,646,436
FHLMC MULTIFAMILY STRUCTURED P	2.36	10/25/2036	173,000	129,859	132,120
FHLMC MULTIFAMILY STRUCTURED P	2.44	2/25/2036	518,000	398,401	405,473
FHLMC MULTIFAMILY STRUCTURED P	2.01	12/25/2035	433,000	318,736	324,618
FHLMC MULTIFAMILY STRUCTURED P	1.72	5/25/2035	1,126,000	817,155	828,093
FHLMC MULTIFAMILY STRUCTURED P	1.00	6/25/2034	1,690,000	1,658,078	1,688,012
FHLMC MULTIFAMILY STRUCTURED P	5.15	12/25/2033	3,000,000	3,116,575	3,071,302
FHLMC MULTIFAMILY STRUCTURED P	4.25	4/25/2033	357,000	338,989	342,639
FHLMC MULTIFAMILY STRUCTURED P	1.00	1/25/2033	2,000,000	1,883,690	1,934,779
FHLMC MULTIFAMILY STRUCTURED P	1.00	11/25/2032	2,000,000	1,810,594	1,858,832
FHLMC MULTIFAMILY STRUCTURED P	2.25	2/25/2032	918,000	763,961	771,486
FHLMC MULTIFAMILY STRUCTURED P	2.25	1/25/2032	693,000	576,753	582,680
FHLMC MULTIFAMILY STRUCTURED P	2.48	1/25/2032	8,000,000	6,827,207	6,846,606
FHLMC MULTIFAMILY STRUCTURED P	2.13	11/25/2031	179,000	148,313	149,847
FHLMC MULTIFAMILY STRUCTURED P	5.03	10/25/2031	8,000,000	7,999,695	8,057,934
FHLMC MULTIFAMILY STRUCTURED P	1.85	7/25/2031	347,000	284,906	287,861
FHLMC MULTIFAMILY STRUCTURED P	2.02	3/25/2031	468,000	391,947	396,000
FHLMC MULTIFAMILY STRUCTURED P	3.08	1/25/2031	8,000,000	7,199,433	7,256,616
FHLMC MULTIFAMILY STRUCTURED P	1.62	12/25/2030	453,000	371,606	375,165
FHLMC MULTIFAMILY STRUCTURED P	1.00	11/25/2030	76,000	71,737	72,553
FHLMC MULTIFAMILY STRUCTURED P	1.49	11/25/2030	2,100,000	1,770,212	1,733,186
FHLMC MULTIFAMILY STRUCTURED P	1.55	10/25/2030	3,066,000	2,484,074	2,532,842
FHLMC MULTIFAMILY STRUCTURED P	1.49	9/25/2030	520,000	426,201	429,836
FHLMC MULTIFAMILY STRUCTURED P	1.34	6/25/2030	2,079,000	1,704,578	1,719,142
FHLMC MULTIFAMILY STRUCTURED P	1.37	6/25/2030	57,000	46,667	47,045
FHLMC MULTIFAMILY STRUCTURED P	1.48	4/25/2030	74,000	61,530	62,045
FHLMC MULTIFAMILY STRUCTURED P	1.87	1/25/2030	347,000	296,365	298,856
FHLMC MULTIFAMILY STRUCTURED P	3.95	12/25/2029	389,122	378,116	380,648
FHLMC MULTIFAMILY STRUCTURED P	2.54	10/25/2029	693,000	617,052	622,165

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FHLMC MULTIFAMILY STRUCTURED P	2.90	6/25/2029	246,000	224,690	226,148
FHLMC MULTIFAMILY STRUCTURED P	2.73	5/25/2029	4,000,000	3,577,997	3,633,439
FHLMC MULTIFAMILY STRUCTURED P	3.30	4/25/2029	347,000	323,519	325,315
FHLMC MULTIFAMILY STRUCTURED P	1.00	1/25/2029	347,000	310,221	311,166
FHLMC MULTIFAMILY STRUCTURED P	3.56	1/25/2029	124,000	117,229	117,781
FHLMC MULTIFAMILY STRUCTURED P	3.69	1/25/2029	284,000	270,098	271,254
FHLMC MULTIFAMILY STRUCTURED P	3.77	12/25/2028	2,213,000	2,101,630	2,121,699
FHLMC MULTIFAMILY STRUCTURED P	1.00	11/25/2028	2,104,000	2,005,491	2,024,728
FHLMC MULTIFAMILY STRUCTURED P	1.66	8/25/2028	250,000	220,162	220,437
FHLMC MULTIFAMILY STRUCTURED P	3.85	6/25/2028	173,000	166,456	166,836
FHLMC MULTIFAMILY STRUCTURED P	3.90	4/25/2028	916,000	883,390	885,334
FHLMC MULTIFAMILY STRUCTURED P	1.76	3/25/2028	104,000	93,086	93,387
FHLMC MULTIFAMILY STRUCTURED P	3.35	1/25/2028	25,000	23,715	23,777
FHLMC MULTIFAMILY STRUCTURED P	3.60	1/25/2028	905,000	865,376	867,495
FHLMC MULTIFAMILY STRUCTURED P	3.44	12/25/2027	37,000	35,232	35,313
FHLMC MULTIFAMILY STRUCTURED P	1.00	11/25/2027	883,000	838,362	840,455
FHLMC MULTIFAMILY STRUCTURED P	3.19	7/25/2027	37,000	35,143	35,210
FHLMC MULTIFAMILY STRUCTURED P	1.00	1/25/2027	123,000	118,257	118,538
FHLMC MULTIFAMILY STRUCTURED P	3.41	12/25/2026	246,000	236,549	237,011
FHLMC MULTIFAMILY STRUCTURED P	2.53	10/25/2026	416,000	393,669	394,594
FHLMC MULTIFAMILY STRUCTURED P	1.00	9/25/2026	61,000	58,528	58,598
FHLMC MULTIFAMILY STRUCTURED P	2.28	7/25/2026	2,040,000	1,932,855	1,938,505
FHLMC MULTIFAMILY STRUCTURED P	2.72	7/25/2026	92,000	87,992	88,181
FHLMC MULTIFAMILY STRUCTURED P	2.53	5/25/2026	107,000	102,140	102,269
FHLMC MULTIFAMILY STRUCTURED P	2.75	1/25/2026	172,000	165,836	165,954
FHLMC MULTIFAMILY STRUCTURED P	3.00	12/25/2025	86,000	83,350	83,420
FHLMC MULTIFAMILY STRUCTURED P	3.01	7/25/2025	151,348	147,812	147,807
FHLMC MULTIFAMILY STRUCTURED P	1.00	5/25/2025	153,282	150,568	150,519
FHLMC MULTIFAMILY STRUCTURED P	3.21	3/25/2025	61,685	60,696	60,654
FHLMC MULTIFAMILY STRUCTURED P	2.81	1/25/2025	1,362,354	1,342,445	1,342,143
FHLMC MULTIFAMILY STRUCTURED P	3.02	1/25/2025	179,581	177,073	176,882
FHLMC MULTIFAMILY STRUCTURED P	3.06	12/25/2024	25,362	25,068	25,053
FHLMC MULTIFAMILY STRUCTURED P	3.17	10/25/2024	116,441	115,571	115,553
FNMA POOL BY2978	5.00	5/1/2053	661,374	633,183	639,912
FNMA POOL BZ1178	5.81	6/1/2031	8,918,000	8,981,921	9,270,364
FNMA POOL CA1384	4.50	3/1/2048	1,057,609	1,004,141	1,018,226
FNMA POOL CA4272	3.50	10/1/2034	247,776	232,560	235,611
FNMA POOL CA7044	3.00	9/1/2050	1,136,209	993,641	985,221
FNMA POOL CB2582	2.00	1/1/2037	1,423,593	1,248,306	1,256,625
FNMA POOL CB2755	3.00	2/1/2052	686,243	592,240	590,098
FNMA POOL CB3205	2.50	3/1/2037	479,255	427,325	433,802
FNMA POOL CB3255	3.50	4/1/2052	724,006	646,066	646,714
FNMA POOL CB5482	6.00	1/1/2053	1,110,303	1,111,400	1,117,033
FNMA POOL CB6867	5.50	8/1/2053	1,027,768	1,001,086	1,015,117
FNMA POOL CB7349	6.50	10/1/2053	392,979	402,199	401,469
FNMA POOL CB8018	6.50	2/1/2054	731,477	749,081	747,847
FNMA POOL CB8339	6.00	4/1/2054	210,321	212,441	211,710
FNMA POOL FM3480	1.00	6/1/2050	275,751	224,089	227,477
FNMA POOL FM4738	1.00	9/1/2050	761,941	696,237	705,388

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL FS0819	1.00	2/1/2037	465,457	416,069	422,374
FNMA POOL FS1488	1.00	12/1/2035	347,430	320,343	324,760
FNMA POOL FS2458	1.00	7/1/2052	49,144	45,793	48,180
FNMA POOL FS2473	1.00	7/1/2052	13,498	12,751	13,140
FNMA POOL FS3487	1.00	8/1/2042	574,754	477,556	481,023
FNMA POOL FS3956	1.00	10/1/2050	509,852	478,181	487,943
FNMA POOL FS4209	1.00	7/1/2051	1,897,645	1,702,164	1,699,761
FNMA POOL FS4486	1.00	2/1/2037	1,380,854	1,216,053	1,228,459
FNMA POOL FS4497	1.00	4/1/2037	269,452	241,159	244,459
FNMA POOL FS4531	1.00	11/1/2052	265,761	268,511	269,122
FNMA POOL FS4605	1.00	7/1/2050	0	0	0
FNMA POOL FS4607	1.00	9/1/2049	1,043,347	989,236	1,003,628
FNMA POOL FS4922	1.00	6/1/2051	1,615,406	1,404,576	1,397,576
FNMA POOL FS5079	1.00	3/1/2050	603,445	586,962	591,753
FNMA POOL FS5342	1.00	7/1/2053	1,004,429	977,666	992,128
FNMA POOL FS5343	1.00	7/1/2053	560,621	560,365	562,628
FNMA POOL FS5428	1.00	3/1/2038	90,599	87,219	87,848
FNMA POOL FS5504	1.00	8/1/2045	612,876	568,887	574,038
FNMA POOL MA3087	3.50	8/1/2047	0	0	0
FNMA POOL MA3210	3.50	12/1/2047	736,366	662,613	663,142
FNMA POOL MA4100	2.00	8/1/2050	0	0	0
FNMA POOL MA4464	1.50	11/1/2051	924,182	693,085	689,634
FNMA POOL MA4500	1.50	12/1/2041	2,116,887	1,711,079	1,704,609
FNMA POOL MA4501	2.00	12/1/2041	569,605	473,433	476,581
FNMA POOL MA4511	2.00	1/1/2052	1,121,849	888,988	879,295
FNMA POOL MA4547	2.00	2/1/2052	965,565	765,127	756,539
FNMA TBA 15 YR 1.5	1.50	7/15/2039	476,000	411,405	406,546
FNMA TBA 15 YR 2	2.00	7/15/2039	5,759,000	5,096,544	5,061,303
FNMA TBA 15 YR 2.5	2.50	7/15/2039	1,700,000	1,545,269	1,535,418
FNMA TBA 15 YR 3	3.00	7/15/2039	1,115,000	1,038,508	1,031,097
FNMA TBA 15 YR 3.5	3.50	7/15/2039	416,000	395,735	393,127
FNMA TBA 15 YR 4	4.00	7/15/2039	354,000	342,559	340,419
FNMA TBA 15 YR 4.5	4.50	7/15/2039	183,000	179,697	178,981
FNMA TBA 30 YR 1.5	1.50	7/15/2054	26,000	19,199	19,387
FNMA TBA 30 YR 2	2.00	7/15/2054	16,225,000	12,592,755	12,688,777
FNMA TBA 30 YR 2.5	2.50	7/15/2054	14,182,000	11,519,141	11,580,525
FNMA TBA 30 YR 3	3.00	7/15/2054	6,190,000	5,237,704	5,264,465
FNMA TBA 30 YR 3.5	3.50	7/15/2054	4,983,000	4,384,095	4,408,734
FNMA TBA 30 YR 4	4.00	7/15/2054	3,856,700	3,521,847	3,528,549
FNMA TBA 30 YR 4.5	4.50	7/15/2054	2,533,000	2,383,114	2,387,862
FNMA TBA 30 YR 5	5.00	7/15/2054	2,298,000	2,218,790	2,220,456
FNMA TBA 30 YR 5.5	5.50	7/15/2054	254,000	252,005	250,419
FNMA TBA 30 YR 6	6.00	7/15/2054	2,394,100	2,401,070	2,400,396
FNMA TBA 30 YR 6.5	6.50	7/15/2054	2,166,500	2,203,136	2,204,674
FREDDIE MAC STACR	1.00	1/25/2051	2,000,000	2,125,706	2,119,634
FREDDIE MAC STACR	1.00	11/25/2050	1,500,000	1,624,357	1,686,561
FREDDIE MAC STACR	1.00	6/25/2043	2,990,243	3,004,622	3,010,015
FREDDIE MAC STACR	1.00	5/25/2042	3,530,000	3,847,213	3,852,998
FREDDIE MAC STACR	1.00	4/25/2042	1,000,000	1,064,996	1,067,656

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FREDDIE MAC STACR	1.00	3/25/2042	6,275,000	6,779,401	6,791,588
FREDDIE MAC STACR	1.00	2/25/2042	5,940,000	6,208,735	6,228,505
FREDDIE MAC STACR	1.00	1/25/2042	3,830,000	3,849,417	3,929,834
FREDDIE MAC STACR	1.00	12/25/2041	2,135,000	2,124,682	2,165,698
FREDDIE MAC STACR	1.00	11/25/2041	5,610,000	5,836,958	5,843,053
FREDDIE MAC STACR	1.00	10/25/2041	6,020,000	6,168,921	6,235,995
FREDDIE MAC STACR	1.00	9/25/2041	2,000,000	2,001,217	2,011,300
FREDDIE MAC STACR	1.00	1/25/2034	1,500,000	1,595,443	1,586,247
FREDDIE MAC STACR	1.00	8/25/2033	5,790,000	6,300,739	6,327,544
FRESB MULTIFAMILY MORTGAGE PAS	1.00	10/25/2031	3,432,700	2,930,715	2,882,802
GCAT	1.00	8/25/2066	600,809	457,338	479,563
GNMA II POOL MA2225	4.50	9/20/2044	700,757	663,815	680,790
GNMA II POOL MA4511	4.00	6/20/2047	859,946	790,220	806,227
GNMA II POOL MA4900	3.50	12/20/2047	1,331,620	1,188,502	1,208,072
GNMA II POOL MA7051	2.00	12/20/2050	0	0	0
GNMA II POOL MA7135	2.00	1/20/2051	1,516,259	1,208,298	1,230,043
GNMA II POOL MA7767	2.50	12/20/2051	0	0	0
GNMA II POOL MA7882	3.00	2/20/2052	1,165,345	995,550	1,015,092
GNMA II POOL MA9170	5.00	9/20/2053	104,304	99,284	101,514
GNMA II POOL MA9171	5.50	9/20/2053	70,677	68,825	70,109
GNMA II TBA 30 YR 2	2.00	7/15/2054	5,886,000	4,819,087	4,763,628
GNMA II TBA 30 YR 2.5	2.50	7/15/2054	7,602,000	6,472,857	6,390,021
GNMA II TBA 30 YR 3	3.00	7/15/2054	4,412,000	3,893,859	3,843,351
GNMA II TBA 30 YR 3.5	3.50	7/15/2054	2,963,000	2,695,149	2,661,239
GNMA II TBA 30 YR 4	4.00	7/15/2054	1,979,000	1,847,555	1,828,386
GNMA II TBA 30 YR 4.5	4.50	7/15/2054	1,664,000	1,596,586	1,581,545
GNMA II TBA 30 YR 5	5.00	7/15/2054	2,054,000	2,015,225	1,999,920
GNMA II TBA 30 YR 5.5	5.50	7/15/2054	3,632,000	3,622,667	3,603,609
GNMA II TBA 30 YR 6	6.00	7/15/2054	1,340,000	1,350,029	1,345,494
GNMA II TBA 30 YR 6.5	6.50	7/15/2054	1,226,000	1,244,628	1,242,968
GRACECHURCH MORTGAGE FINANCE P	2.35	12/10/2040	1,500,000	1,146,959	1,222,409
GREAT WOLF TRUST	1.00	3/15/2039	2,550,000	2,543,751	2,544,271
GS MORTGAGE SECURITIES TRUST	2.91	2/13/2053	161,000	137,260	141,836
GS MORTGAGE SECURITIES TRUST	3.00	9/10/2052	347,000	299,539	309,802
GS MORTGAGE SECURITIES TRUST	3.57	5/10/2052	98,000	87,847	88,756
GS MORTGAGE SECURITIES TRUST	3.97	2/10/2052	520,000	477,331	487,847
GS MORTGAGE SECURITIES TRUST	3.43	8/10/2050	51,000	46,044	47,602
GS MORTGAGE SECURITIES TRUST	3.38	5/10/2050	221,000	210,639	216,416
GS MORTGAGE SECURITIES TRUST	3.43	5/10/2050	63,000	58,152	58,960
GS MORTGAGE SECURITIES TRUST	3.41	3/10/2050	46,617	43,445	44,135
GS MORTGAGE SECURITIES TRUST	3.67	3/10/2050	25,000	23,193	23,527
GS MORTGAGE SECURITIES TRUST	2.85	10/10/2049	127,000	116,173	119,342
GS MORTGAGE SECURITIES TRUST	3.51	10/10/2048	179,000	168,907	171,703
HONO MORTGAGE TRUST	1.00	10/15/2036	1,504,000	1,456,826	1,468,661
JP MORGAN CHASE COMMERCIAL MOR	4.03	3/10/2052	179,000	164,537	164,501
JP MORGAN CHASE COMMERCIAL MOR	3.45	9/15/2050	296,000	270,348	277,846
JP MORGAN CHASE COMMERCIAL MOR	3.72	3/15/2050	63,000	58,561	60,029
JP MORGAN CHASE COMMERCIAL MOR	1.00	9/6/2038	1,330,000	1,198,844	1,246,273
JP MORGAN MORTGAGE TRUST	1.00	8/25/2054	1,211,886	1,200,276	1,200,872

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JP MORGAN MORTGAGE TRUST	1.00	8/25/2052	840,741	722,392	726,008
JP MORGAN MORTGAGE TRUST	1.00	4/25/2052	3,870,501	3,103,994	3,214,965
JPMBB COMMERCIAL MORTGAGE SECU	3.58	3/17/2049	127,000	120,055	122,558
JPMBB COMMERCIAL MORTGAGE SECU	3.77	12/15/2048	49,000	46,596	47,629
JPMBB COMMERCIAL MORTGAGE SECU	3.54	8/15/2048	15,726	15,326	15,478
JPMBB COMMERCIAL MORTGAGE SECU	3.80	8/15/2048	0	0	0
JPMBB COMMERCIAL MORTGAGE SECU	3.82	7/15/2048	51,000	48,268	49,308
JPMBB COMMERCIAL MORTGAGE SECU	3.49	1/15/2048	265,000	255,908	262,269
JPMBB COMMERCIAL MORTGAGE SECU	3.80	9/15/2047	62,734	61,011	62,401
JPMDB COMMERCIAL MORTGAGE SECU	3.41	10/15/2050	63,000	57,479	58,950
JPMDB COMMERCIAL MORTGAGE SECU	3.14	12/15/2049	38,000	34,949	34,977
KSL COMMERCIAL MORTGAGE TRUST	1.00	12/15/2036	640,000	638,465	641,353
LBA TRUST	1.00	6/15/2026	1,740,000	1,735,764	1,731,250
MCR MORTGAGE TRUST	8.73	6/12/2039	600,000	599,997	598,180
MED TRUST	1.00	11/15/2038	1,277,867	1,244,698	1,276,585
MORGAN STANLEY BAML TRUST	3.72	12/15/2049	347,000	323,783	330,304
MORGAN STANLEY BAML TRUST	3.10	11/15/2049	305,000	278,010	284,478
MORGAN STANLEY BAML TRUST	3.06	5/15/2049	85,104	79,789	82,152
MORGAN STANLEY BAML TRUST	3.14	5/15/2049	115,022	110,832	112,701
MORGAN STANLEY BAML TRUST	3.31	4/15/2048	127,000	121,079	124,336
MORGAN STANLEY BAML TRUST	3.75	12/15/2047	223,000	212,055	216,471
MORGAN STANLEY CAPITAL I TRUST	2.73	5/15/2054	312,000	255,995	265,220
MORGAN STANLEY CAPITAL I TRUST	2.04	7/15/2053	119,000	95,149	98,755
MORGAN STANLEY CAPITAL I TRUST	3.26	7/15/2052	381,000	334,325	346,653
MORGAN STANLEY CAPITAL I TRUST	3.70	6/15/2052	1,500,000	1,301,657	1,354,449
MORGAN STANLEY CAPITAL I TRUST	4.07	3/15/2052	347,000	320,436	325,832
MORGAN STANLEY CAPITAL I TRUST	4.14	10/15/2051	179,000	166,470	170,537
MORGAN STANLEY CAPITAL I TRUST	1.00	7/15/2051	2,780,000	2,517,185	2,632,852
MORGAN STANLEY CAPITAL I TRUST	3.59	12/15/2050	51,000	46,877	47,729
MORGAN STANLEY CAPITAL I TRUST	3.60	12/15/2049	127,000	117,920	118,793
MORGAN STANLEY CAPITAL I TRUST	2.61	8/15/2049	12,546	11,983	12,190
MORGAN STANLEY RESIDENTIAL MOR	1.00	12/25/2068	1,118,294	1,118,293	1,119,701
OCEANVIEW MORTGAGE TRUST	1.00	11/25/2052	1,751,641	1,562,905	1,613,413
ONE NEW YORK PLAZA TRUST 2020	1.00	1/15/2036	1,000,000	976,237	957,645
ONSLOW BAY FINANCIAL LLC	1.00	1/25/2062	3,254,987	2,853,729	2,892,136
ONSLOW BAY FINANCIAL LLC	1.00	10/25/2051	3,320,141	2,604,812	2,677,040
OPEN TRUST	1.00	10/15/2028	306,973	306,302	310,686
ORL TRUST	1.00	10/19/2036	1,273,507	1,267,474	1,275,731
PRKCM TRUST	1.00	3/25/2059	4,361,735	4,361,479	4,371,140
PRKCM TRUST	1.00	8/25/2056	1,022,200	787,492	842,774
PRP ADVISORS, LLC	1.00	1/25/2054	323,144	309,813	308,103
SEQUOIA MORTGAGE TRUST	1.00	1/25/2052	2,014,700	1,732,442	1,735,075
TAUBMAN CENTERS COMMERCIAL MOR	1.00	5/15/2037	2,800,000	2,762,684	2,809,992
THE 2023 MIC TRUST	1.00	12/5/2038	1,250,000	1,346,455	1,344,468
TTAN	1.00	3/15/2038	2,160,414	2,120,665	2,143,452
UBS COMMERCIAL MORTGAGE TRUST	3.46	4/15/2052	2,488,161	2,380,289	2,379,211
UBS COMMERCIAL MORTGAGE TRUST	3.72	2/15/2051	40,809	37,304	38,584
UBS COMMERCIAL MORTGAGE TRUST	3.98	2/15/2051	76,000	69,943	71,429
UBS COMMERCIAL MORTGAGE TRUST	3.68	12/15/2050	286,000	261,183	267,767

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
UBS COMMERCIAL MORTGAGE TRUST	3.43	8/15/2050	57,000	52,228	52,737
WELLS FARGO COMMERCIAL MORTGAG	3.07	11/15/2059	63,000	57,342	59,305
WELLS FARGO COMMERCIAL MORTGAG	3.95	1/15/2059	1,250,000	1,167,282	1,197,837
WELLS FARGO COMMERCIAL MORTGAG	3.41	9/15/2058	57,772	55,236	56,662
WELLS FARGO COMMERCIAL MORTGAG	2.63	4/15/2054	520,000	420,119	436,264
WELLS FARGO COMMERCIAL MORTGAG	2.89	8/15/2052	347,000	297,961	307,653
WELLS FARGO COMMERCIAL MORTGAG	3.73	5/15/2052	113,000	101,512	104,327
WELLS FARGO COMMERCIAL MORTGAG	4.02	5/15/2052	904,000	804,256	833,883
WELLS FARGO COMMERCIAL MORTGAG	4.38	8/15/2051	1,625,000	1,464,383	1,516,110
WELLS FARGO COMMERCIAL MORTGAG	4.18	6/15/2051	268,000	250,522	255,958
WELLS FARGO COMMERCIAL MORTGAG	3.18	4/15/2050	155,000	148,072	151,808
WELLS FARGO COMMERCIAL MORTGAG	3.64	3/15/2050	445,000	408,517	415,258
WELLS FARGO COMMERCIAL MORTGAG	2.68	10/15/2049	108,150	99,599	102,531
WELLS FARGO COMMERCIAL MORTGAG	2.94	10/15/2049	82,000	75,310	77,443
WELLS FARGO COMMERCIAL MORTGAG	2.65	8/15/2049	51,000	46,505	47,755
WELLS FARGO COMMERCIAL MORTGAG	3.72	12/15/2048	32,000	30,395	31,217
WELLS FARGO COMMERCIAL MORTGAG	3.81	12/15/2048	63,000	59,792	61,219
WELLS FARGO COMMERCIAL MORTGAG	3.43	11/15/2048	49,431	47,616	48,281
WELLS FARGO COMMERCIAL MORTGAG	3.70	11/15/2048	415,000	393,603	403,544
WELLS FARGO COMMERCIAL MORTGAG	3.79	9/15/2048	555,171	531,003	541,964
WELLS FARGO COMMERCIAL MORTGAG	3.15	5/15/2048	103,000	97,927	100,349
WF RBS COMMERCIAL MORTGAGE TRU	3.65	10/15/2057	61,140	59,807	60,782
WF RBS COMMERCIAL MORTGAGE TRU	3.75	9/15/2057	268,000	259,222	265,253
WF RBS COMMERCIAL MORTGAGE TRU	3.61	11/15/2047	95,000	91,891	94,211
TOTAL				**473,406,713**	**477,365,549**

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AFFIRM INC	5.93	2/15/2029	1,790,000	1,784,318	1,792,466
AFFIRM INC	6.16	2/15/2029	3,250,000	3,245,016	3,239,970
AFFIRM INC	7.77	11/15/2028	950,000	949,955	962,791
AFFIRM INC	8.25	11/15/2028	3,000,000	3,067,416	3,062,339
AFFIRM INC	7.81	9/15/2028	2,050,000	2,049,749	2,085,073
AFFIRM INC	9.09	1/18/2028	10,000,000	10,122,390	10,060,135
AFFIRM INC	4.55	6/15/2027	1,984,209	1,959,151	1,975,546
AMER AIRLN 13 1 A PASS T	4.00	1/15/2027	9,580	9,146	9,306
APIDOS CLO LTD	1.00	10/22/2030	0	0	0
BAIN CAPITAL CREDIT CLO, LIMIT	1.00	4/16/2037	940,000	940,000	941,798
BALLYROCK LTD	1.00	2/20/2036	645,000	645,000	645,387
BENEFIT STREET PARTNERS CLO LT	1.00	1/20/2031	0	1	0
BLUE BRIDGE FUNDING LLC	7.37	11/15/2030	1,015,778	1,015,726	1,021,545
CARLYLE GLOBAL MARKET STRATEGI	1.00	1/15/2031	0	1	0
CEDAR FUNDING LTD	1.00	10/17/2034	500,000	500,705	501,000
CIFC FUNDING LTD	1.00	7/15/2036	2,500,000	2,486,365	2,498,250
CIFC FUNDING LTD	1.00	4/20/2034	750,000	749,642	750,375
COLLEGE AVE STUDENT LOANS	1.00	5/25/2055	2,066,432	2,070,843	2,133,333
ELFI GRADUATE LOAN PROGRAM LLC	6.37	2/4/2048	2,199,312	2,188,275	2,266,341
FORD CREDIT FLOORPLAN MASTER O	4.06	11/15/2030	2,021,000	1,902,958	1,939,372
FOUNDATION FINANCE TRUST	5.50	12/15/2049	1,177,902	1,177,771	1,170,108
GRACIE POINT INTERNATIONAL FUN	1.00	3/1/2028	889,000	891,243	892,485
HARRIMAN PARK CLO	1.00	4/20/2034	1,000,000	1,000,000	1,001,000
MADISON PARK FUNDING LTD	1.00	4/19/2034	500,000	500,000	500,200
MMAF EQUIPMENT FINANCE LLC	5.10	7/13/2049	796,059	796,602	787,482
NAVIENT STUDENT LOAN TRUST	5.66	10/15/2072	2,375,000	2,374,684	2,384,911
NAVIENT STUDENT LOAN TRUST	1.00	3/15/2072	839,695	839,695	852,395
NAVIENT STUDENT LOAN TRUST	1.00	12/15/2059	924,578	915,472	923,431
OAKTREE CLO LTD	1.00	7/15/2033	1,560,000	1,561,718	1,561,872
OCP CLO LTD	1.00	4/20/2037	1,000,000	1,000,000	1,008,736
OCP CLO LTD	1.00	7/20/2032	250,000	250,118	250,075
ONEMAIN FINANCIAL ISSUANCE TRU	5.79	5/14/2041	4,077,000	4,076,841	4,160,681
PAGAYA AI TECHNOLOGY IN HOUSIN	3.60	10/25/2040	1,212,000	1,066,628	1,126,098
PFS FINANCING CORP.	4.95	2/15/2029	3,585,000	3,584,839	3,556,341
REGIONAL MANAGEMENT ISSUANCE T	5.83	7/15/2036	260,000	259,947	261,762
SERVICE EXPERTS ISSUER	6.39	11/20/2035	237,000	236,982	238,254
SIGNAL PEAK CLO, LLC	1.00	4/25/2037	1,300,000	1,300,000	1,302,703
SMB PRIVATE EDUCATION LOAN TRU	1.00	3/15/2056	3,729,377	3,729,377	3,777,300
SMB PRIVATE EDUCATION LOAN TRU	1.00	2/16/2055	1,139,058	1,131,764	1,151,068
SMB PRIVATE EDUCATION LOAN TRU	1.00	9/15/2054	777,485	764,955	774,365
SMB PRIVATE EDUCATION LOAN TRU	5.50	6/17/2052	2,020,125	2,019,763	2,034,847
SMB PRIVATE EDUCATION LOAN TRU	1.00	9/15/2034	43,430	43,096	43,400
SOFI PERSONAL LOAN TRUST	6.06	2/12/2031	1,318,245	1,318,190	1,318,188
TICP CLO LTD	1.00	1/15/2034	3,500,000	3,482,196	3,501,400
TRINITAS CLO LTD	1.00	4/25/2037	3,000,000	3,000,000	3,004,311
UPSTART SECURITIZATION TRUST	6.77	6/20/2033	541,567	540,804	543,067
UPSTART SECURITIZATION TRUST	6.10	5/20/2032	3,750,000	3,705,086	3,744,247
WHITEBOX CLO III LTD	1.00	10/15/2034	250,000	248,252	250,125
TOTAL				**77,502,679**	**78,005,879**

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Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BANK OF AMERICA CREDIT CARD TR	5.00	4/15/2028	347,000	345,042	345,624
BREX INC	6.05	7/15/2027	116,000	115,996	115,993
CAPITAL ONE MULTI ASSET EXECUT	1.39	7/15/2030	520,000	447,973	452,964
CAPITAL ONE MULTI ASSET EXECUT	1.04	11/15/2026	347,000	333,132	341,156
GENERAL MOTORS	5.34	6/15/2028	1,760,000	1,745,359	1,762,157
TOTAL				**2,987,502**	**3,017,894**

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Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
1011778 BC / NEW RED FIN	4.00	10/15/2030	1,939,000	1,677,669	1,705,661
1011778 BC / NEW RED FIN	3.50	2/15/2029	135,000	120,423	122,545
1011778 BC / NEW RED FIN	4.38	1/15/2028	1,053,000	981,036	993,758
3R LUX SARL	9.75	2/5/2031	817,000	865,588	858,920
ABBOTT LABORATORIES	6.15	11/30/2037	100,000	108,772	109,063
ABBOTT LABORATORIES	4.75	11/30/2036	500,000	488,526	485,105
ABBVIE INC	5.50	3/15/2064	373,000	372,445	368,106
ABBVIE INC	5.40	3/15/2054	2,486,000	2,493,994	2,459,748
ABBVIE INC	4.45	5/14/2046	2,447,000	2,200,141	2,122,993
ABBVIE INC	4.40	11/6/2042	2,100,000	1,804,966	1,844,535
ABBVIE INC	4.05	11/21/2039	4,383,000	3,814,051	3,803,480
ABBVIE INC	4.30	5/14/2036	945,000	878,348	868,767
ABBVIE INC	4.50	5/14/2035	500,000	465,397	471,530
ABBVIE INC	5.05	3/15/2034	1,226,000	1,222,271	1,222,212
ABU DHABI CRUDE OIL	4.60	11/2/2047	410,000	359,308	367,180
ABU DHABI DEVELOPMENTAL	5.38	5/8/2029	300,000	305,666	304,779
ABU DHABI NATIONAL ENERG	4.70	4/24/2033	400,000	391,355	389,568
ACADEMY LTD	6.00	11/15/2027	319,000	307,091	314,253
ACRISURE LLC / FIN INC	4.25	2/15/2029	528,000	466,264	479,894
ADAMS HOMES INC	9.25	10/15/2028	240,000	240,000	246,161
ADANI GREEN ENERGY UP	6.70	3/12/2042	791,000	791,000	739,553
ADIENT GLOBAL HOLDINGS	8.25	4/15/2031	1,200,000	1,222,862	1,250,100
ADT SEC CORP	4.88	7/15/2032	2,911,000	2,654,932	2,676,694
ADT SEC CORP	4.13	8/1/2029	1,879,000	1,700,085	1,733,227
ADTALEM GLOBAL EDUCATION	5.50	3/1/2028	572,000	545,455	549,778
ADVANTAGE SALES + MARKET	6.50	11/15/2028	1,754,000	1,651,818	1,587,721
ADVENT HEALTH SYSTEM	3.63	3/1/2049	200,000	139,525	142,812
ADVENTHEALTH OBL GRP	2.80	11/15/2051	402,000	254,632	259,829
ADVOCATE HEALTH CORP	3.01	6/15/2050	98,000	64,887	66,331
ADVOCATE HEALTH CORP	3.39	10/15/2049	500,000	356,345	364,995
ADVOCATE HEALTH CORP	4.27	8/15/2048	700,000	582,150	603,064
AECOM	5.13	3/15/2027	710,000	697,855	697,121
AEP TEXAS INC	5.25	5/15/2052	2,741,000	2,440,757	2,448,015
AEP TEXAS INC	3.45	5/15/2051	200,000	134,659	131,620
AEP TEXAS INC	3.45	1/15/2050	200,000	136,559	132,126
AEP TEXAS INC	4.15	5/1/2049	200,000	151,745	149,602
AEP TRANSMISSION CO LLC	5.40	3/15/2053	2,338,000	2,250,936	2,237,934
AEP TRANSMISSION CO LLC	2.75	8/15/2051	1,105,000	675,351	661,541
AEP TRANSMISSION CO LLC	3.80	6/15/2049	300,000	227,771	221,214
AEP TRANSMISSION CO LLC	4.25	9/15/2048	50,000	40,871	40,133
AEP TRANSMISSION CO LLC	5.15	4/1/2034	2,030,000	2,028,700	1,985,787
AERCAP IRELAND CAP/GLOBA	3.85	10/29/2041	500,000	393,941	391,950
AEROPUERTO INTL TOCUMEN	5.13	8/11/2061	1,030,000	777,454	757,380
AEROPUERTOS DOMINICANOS	6.75	3/30/2029	1,355,836	1,324,803	1,390,478
AES ANDES SA	1.00	6/10/2055	1,635,000	1,635,000	1,642,096
AES ANDES SA	6.30	3/15/2029	1,052,000	1,051,080	1,056,019
AES PANAMA GENERATION HL	4.38	5/31/2030	1,351,183	1,194,923	1,174,949
AFLAC INC	4.75	1/15/2049	700,000	612,242	620,893
AFLAC INC	4.00	10/15/2046	100,000	76,192	78,693
AG TTMT ESCROW ISSUER	8.63	9/30/2027	300,000	306,817	310,770
AHS HOSPITAL CORP	5.02	7/1/2045	100,000	92,779	95,004
AIR BALTIC CORPORATION	14.50	8/14/2029	322,000	347,052	373,164
AIR CANADA	3.88	8/15/2026	1,626,000	1,550,588	1,547,513

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ALABAMA POWER CO	3.00	3/15/2052	1,147,000	747,874	744,254
ALABAMA POWER CO	3.13	7/15/2051	600,000	391,321	397,296
ALABAMA POWER CO	4.30	7/15/2048	500,000	403,830	409,210
ALABAMA POWER CO	3.70	12/1/2047	100,000	74,143	74,439
ALABAMA POWER CO	4.30	1/2/2046	100,000	81,124	82,898
ALABAMA POWER CO	3.75	3/1/2045	1,593,000	1,133,945	1,220,270
ALABAMA POWER CO	4.15	8/15/2044	42,000	33,609	34,487
ALABAMA POWER CO	6.00	3/1/2039	45,000	45,648	46,787
ALABAMA POWER CO	6.13	5/15/2038	100,000	102,438	105,221
ALBERTSONS COS/SAFEWAY	5.88	2/15/2028	146,000	142,257	144,258
ALBION FINANCING 1SARL /	6.13	10/15/2026	200,000	191,541	197,558
ALIBABA GROUP HOLDING	3.25	2/9/2061	216,000	123,267	131,427
ALIBABA GROUP HOLDING	4.00	12/6/2037	214,000	173,376	181,613
ALIBABA GROUP HOLDING	4.50	11/28/2034	200,000	178,466	184,336
ALLEGHANY CORP	3.25	8/15/2051	200,000	137,172	134,812
ALLIANT HOLD / CO ISSUER	6.75	4/15/2028	1,200,000	1,182,879	1,202,520
ALLINA HEALTH SYSTEM	2.90	11/15/2051	300,000	191,504	195,312
ALLISON TRANSMISSION INC	3.75	1/30/2031	551,000	467,912	483,337
ALLISON TRANSMISSION INC	5.88	6/1/2029	700,000	676,236	692,713
ALLISON TRANSMISSION INC	4.75	10/1/2027	700,000	665,310	676,291
ALLY FINANCIAL INC	6.70	2/14/2033	139,000	126,122	138,069
ALLY FINANCIAL INC	5.75	11/20/2025	164,000	160,693	163,075
ALPHABET INC	2.25	8/15/2060	173,000	98,404	95,627
ALPHABET INC	2.05	8/15/2050	225,000	132,865	127,757
ALPHABET INC	1.90	8/15/2040	866,000	579,779	564,060
AMC NETWORKS INC	10.25	1/15/2029	200,000	200,000	196,980
AMER SPORTS COMPANY	6.75	2/16/2031	70,000	70,000	69,805
AMEREN ILLINOIS CO	5.90	12/1/2052	58,000	59,366	59,812
AMEREN ILLINOIS CO	2.90	6/15/2051	173,000	109,743	108,225
AMEREN ILLINOIS CO	4.50	3/15/2049	260,000	222,460	222,027
AMEREN ILLINOIS CO	3.70	12/1/2047	369,000	281,078	275,440
AMEREN ILLINOIS CO	4.15	3/15/2046	96,000	77,214	78,404
AMERICAN AIRLINES INC	8.50	5/15/2029	285,000	285,000	296,169
AMERICAN AIRLINES INC	7.25	2/15/2028	374,000	366,809	374,000
AMERICAN AIRLINES/AADVAN	5.75	4/20/2029	2,184,000	2,100,537	2,128,221
AMERICAN AIRLINES/AADVAN	5.50	4/20/2026	1,184,000	1,168,199	1,174,043
AMERICAN ELECTRIC POWER	3.25	3/1/2050	217,000	140,798	142,380
AMERICAN INTERNATIONAL	5.13	3/27/2033	195,000	193,325	192,198
AMERICAN INTL GROUP	4.38	6/30/2050	898,000	756,511	743,068
AMERICAN INTL GROUP	4.50	7/16/2044	568,000	498,619	491,019
AMERICAN TOWER CORP	2.95	1/15/2051	3,812,000	2,479,790	2,384,330
AMERICAN UNIVERSITY	3.67	4/1/2049	99,000	75,777	77,269
AMERICAN WATER CAPITAL C	5.45	3/1/2054	310,000	307,221	299,392
AMERICAN WATER CAPITAL C	3.25	6/1/2051	130,000	89,850	88,217
AMERICAN WATER CAPITAL C	3.45	5/1/2050	173,000	123,491	122,064
AMERICAN WATER CAPITAL C	4.15	6/1/2049	260,000	211,477	208,520
AMERICAN WATER CAPITAL C	4.20	9/1/2048	57,000	46,338	46,234
AMERICAN WATER CAPITAL C	3.75	9/1/2047	65,000	49,715	49,218
AMERICAN WATER CAPITAL C	4.00	12/1/2046	21,000	16,419	16,534
AMERICAN WATER CAPITAL C	4.30	9/1/2045	26,000	21,149	21,816
AMERICAN WATER CAPITAL C	4.30	12/1/2042	44,000	37,059	37,301
AMERIGAS PART/FIN CORP	9.38	6/1/2028	3,164,000	3,245,338	3,249,555
AMERIGAS PART/FIN CORP	5.75	5/20/2027	460,000	437,815	433,352

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AMERIGAS PART/FIN CORP	5.88	8/20/2026	1,144,000	1,115,202	1,108,433
AMERIGAS PART/FIN CORP	5.50	5/20/2025	128,000	126,444	127,602
AMERITEX HOLDCO INTERMED	10.25	10/15/2028	200,000	198,354	210,530
AMGEN INC	5.75	3/2/2063	1,765,000	1,702,659	1,730,459
AMGEN INC	4.40	2/22/2062	173,000	133,505	137,487
AMGEN INC	5.65	3/2/2053	295,000	285,002	290,684
AMGEN INC	4.88	3/1/2053	6,459,000	5,594,781	5,688,893
AMGEN INC	4.20	2/22/2052	203,000	158,546	160,402
AMGEN INC	4.66	6/15/2051	512,000	431,878	436,879
AMGEN INC	3.38	2/21/2050	500,000	344,727	351,240
AMGEN INC	4.56	6/15/2048	87,000	72,825	73,563
AMGEN INC	4.40	5/1/2045	1,153,000	952,686	969,754
AMGEN INC	5.60	3/2/2043	4,203,000	4,258,587	4,141,510
AMGEN INC	5.15	11/15/2041	121,000	111,454	112,845
AMGEN INC	4.95	10/1/2041	31,000	27,909	28,421
AMGEN INC	3.15	2/21/2040	953,000	707,491	712,253
AMGEN INC	5.25	3/2/2033	331,000	325,142	330,024
ANALOG DEVICES INC	2.95	10/1/2051	196,000	129,336	127,908
ANALOG DEVICES INC	2.80	10/1/2041	700,000	495,497	493,255
ANGLO AMERICAN CAPITAL	6.00	4/5/2054	200,000	197,256	197,872
ANGLO AMERICAN CAPITAL	4.75	3/16/2052	1,335,000	1,123,378	1,103,004
ANGLO AMERICAN CAPITAL	3.95	9/10/2050	200,000	150,288	147,220
ANGLO AMERICAN CAPITAL	4.50	3/15/2028	3,160,000	3,069,982	3,060,997
ANGLOGOLD HOLDINGS PLC	3.75	10/1/2030	1,800,000	1,522,974	1,573,308
ANHEUSER BUSCH CO/INBEV	4.70	2/1/2036	618,000	582,767	588,874
ANHEUSER BUSCH INBEV FIN	4.63	2/1/2044	65,000	57,950	57,891
ANHEUSER BUSCH INBEV WOR	5.45	1/23/2039	230,000	228,428	233,167
ANHEUSER BUSCH INBEV WOR	8.20	1/15/2039	152,000	188,842	193,273
ANHEUSER BUSCH INBEV WOR	4.38	4/15/2038	394,000	355,332	358,623
ANTERO MIDSTREAM PART/FI	5.38	6/15/2029	230,000	216,102	223,158
ANTERO MIDSTREAM PART/FI	5.75	3/1/2027	926,000	900,047	919,092
ANTERO RESOURCES CORP	5.38	3/1/2030	91,000	85,441	88,160
ANTHEM INC	4.65	8/15/2044	297,000	267,301	259,070
ANYWHERE REAL EST/CO ISS	7.00	4/15/2030	901,000	823,641	736,739
AON GLOBAL LTD	4.60	6/14/2044	121,000	106,943	103,151
APACHE CORP	5.35	7/1/2049	184,000	150,600	154,140
APACHE CORP	4.75	4/15/2043	1,600,000	1,218,787	1,274,208
APACHE CORP	5.10	9/1/2040	2,425,000	2,002,512	2,069,738
APOLLO CMMRL REAL EST FI	4.63	6/15/2029	1,991,000	1,665,361	1,670,130
APOLLO GLOBAL MANAGEMENT	5.80	5/21/2054	1,075,000	1,075,000	1,058,746
APPALACHIAN POWER CO	4.50	3/1/2049	173,000	137,882	136,705
APPALACHIAN POWER CO	4.45	6/1/2045	17,000	13,676	13,654
APPALACHIAN POWER CO	4.40	5/15/2044	44,000	35,012	35,071
APPALACHIAN POWER CO	7.00	4/1/2038	17,000	18,471	18,640
APX GROUP INC	5.75	7/15/2029	2,098,000	1,942,244	2,012,758
APX GROUP INC	6.75	2/15/2027	85,000	82,434	84,790
ARCELORMITTAL	6.75	3/1/2041	140,000	137,183	143,210
ARCELORMITTAL	7.00	10/15/2039	160,000	161,523	171,942
ARCHROCK PARTNERS LP/FIN	6.25	4/1/2028	360,000	356,185	356,641
ARIZONA PUBLIC SERVICE	2.65	9/15/2050	289,000	166,998	166,597
ARIZONA PUBLIC SERVICE	4.25	3/1/2049	260,000	196,572	202,969
ARIZONA PUBLIC SERVICE	4.20	8/15/2048	130,000	98,401	100,992
ARIZONA PUBLIC SERVICE	3.75	5/15/2046	27,000	19,365	19,877

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ARIZONA PUBLIC SERVICE	4.35	11/15/2045	45,000	35,334	36,584
ARIZONA PUBLIC SERVICE	4.50	4/1/2042	49,000	40,300	41,086
ARIZONA PUBLIC SERVICE	5.05	9/1/2041	16,000	13,983	14,656
ARKO CORP	5.13	11/15/2029	666,000	590,602	580,206
ARTHUR J GALLAGHER + CO	6.75	2/15/2054	730,000	721,117	803,526
ARTHUR J GALLAGHER + CO	5.75	3/2/2053	940,000	890,972	913,351
ARTHUR J GALLAGHER + CO	3.05	3/9/2052	1,500,000	931,013	918,795
ARTHUR J GALLAGHER + CO	3.50	5/20/2051	2,400,000	1,631,405	1,655,496
ARTHUR J GALLAGHER + CO	5.45	7/15/2034	1,300,000	1,289,366	1,289,678
ASCENSION HEALTH	3.95	11/15/2046	137,000	111,319	114,288
ASCENSION HEALTH	3.11	11/15/2039	75,000	56,768	58,028
ASCENT RESOURCES/ARU FIN	7.00	11/1/2026	463,000	461,008	463,745
ASG FINANCE DESIGNATED	9.75	5/15/2029	1,216,000	1,216,000	1,214,431
ASHLAND INC	3.38	9/1/2031	72,000	58,677	60,685
ASTON MARTIN CAPITAL HOL	10.00	3/31/2029	1,535,000	1,526,702	1,511,714
ASTRAZENECA PLC	4.00	9/18/2042	69,000	58,555	57,970
AT+T INC	3.65	9/15/2059	5,639,000	3,843,669	3,784,728
AT+T INC	3.80	12/1/2057	5,157,000	3,660,445	3,600,927
AT+T INC	3.55	9/15/2055	2,591,000	1,639,487	1,745,816
AT+T INC	3.50	9/15/2053	3,642,000	2,435,047	2,471,935
AT+T INC	3.65	6/1/2051	2,500,000	1,694,591	1,765,450
AT+T INC	4.55	3/9/2049	300,000	235,921	248,619
AT+T INC	4.50	3/9/2048	600,000	469,898	494,736
AT+T INC	4.75	5/15/2046	400,000	328,917	346,264
AT+T INC	4.35	6/15/2045	200,000	156,076	165,624
AT+T INC	4.65	6/1/2044	100,000	81,740	85,391
AT+T INC	3.10	2/1/2043	700,000	488,446	510,223
AT+T INC	4.30	12/15/2042	300,000	239,604	249,549
AT+T INC	3.50	6/1/2041	6,973,000	5,354,054	5,334,415
AT+T INC	5.35	9/1/2040	204,000	186,929	195,155
AT+T INC	4.85	3/1/2039	200,000	175,447	183,216
AT+T INC	5.25	3/1/2037	700,000	653,271	679,665
AT+T INC	4.50	5/15/2035	575,000	510,654	529,443
AT+T INC	5.40	2/15/2034	2,700,000	2,590,984	2,700,081
AT+T INC	2.55	12/1/2033	581,000	466,857	461,814
ATHENE HOLDING LTD	3.95	5/25/2051	234,000	160,741	167,645
ATMOS ENERGY CORP	6.20	11/15/2053	50,000	48,779	53,897
ATMOS ENERGY CORP	3.38	9/15/2049	55,000	38,657	38,064
ATMOS ENERGY CORP	4.13	3/15/2049	481,000	387,363	378,893
ATMOS ENERGY CORP	4.13	10/15/2044	54,000	43,721	44,601
ATMOS ENERGY CORP	4.15	1/15/2043	96,000	79,376	80,264
ATMOS ENERGY CORP	5.50	6/15/2041	22,000	21,240	21,872
AVANTOR FUNDING INC	3.88	11/1/2029	73,000	64,810	66,231
AVIENT CORP	7.13	8/1/2030	103,000	102,938	104,825
AVIS BUDGET CAR/FINANCE	8.00	2/15/2031	1,130,000	1,097,740	1,117,412
AVISTA CORP	4.35	6/1/2048	44,000	35,491	36,366
AZUL SECURED FINANCE LLP	11.93	8/28/2028	1,000,000	991,310	970,380
BAE SYSTEMS HOLDINGS INC	4.75	10/7/2044	398,000	358,847	352,783
BAE SYSTEMS PLC	3.00	9/15/2050	850,000	584,779	549,117
BALTIMORE GAS + ELECTRIC	5.40	6/1/2053	1,810,000	1,717,522	1,730,577
BALTIMORE GAS + ELECTRIC	4.55	6/1/2052	100,000	88,074	83,487
BALTIMORE GAS + ELECTRIC	3.75	8/15/2047	45,000	33,865	33,628
BALTIMORE GAS + ELECTRIC	3.50	8/15/2046	18,000	13,003	12,985

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BALTIMORE GAS + ELECTRIC	6.35	10/1/2036	24,000	25,205	25,448
BANC CREDITO INVERSIONES	1.00	12/31/2099	550,000	550,000	576,180
BANCO DEL ESTADO CHILE	1.00	12/31/2099	220,000	227,806	227,088
BANCO DEL ESTADO CHILE	2.70	1/9/2025	562,000	553,811	552,187
BANCO MERCANTIL DE NORTE	1.00	12/31/2099	1,000,000	883,276	938,310
BANCO VOTORANTIM	4.50	9/24/2024	1,226,000	1,221,102	1,218,542
BANCOLOMBIA SA	1.00	12/24/2034	1,076,000	1,076,000	1,100,038
BANCOLOMBIA SA	1.00	12/18/2029	869,000	820,773	840,280
BANGKOK BANK PCL/HK	5.50	9/21/2033	2,573,000	2,568,755	2,551,464
BANGKOK BANK PCL/HK	5.30	9/21/2028	2,040,000	2,032,988	2,036,308
BANK OF AMERICA CORP	1.00	7/21/2052	4,196,000	2,831,634	2,736,799
BANK OF AMERICA CORP	1.00	3/15/2050	1,089,000	931,312	909,261
BANK OF AMERICA CORP	5.00	1/21/2044	1,044,000	1,001,331	984,502
BANK OF AMERICA CORP	1.00	6/19/2041	4,707,000	3,378,723	3,290,899
BANK OF AMERICA CORP	7.75	5/14/2038	357,000	407,744	423,791
BANK OF AMERICA CORP	1.00	4/24/2038	174,000	149,953	153,889
BANK OF AMERICA CORP	6.11	1/29/2037	214,000	217,311	222,376
BANNER HEALTH	2.91	1/1/2051	173,000	110,223	115,157
BANNER HEALTH	2.91	1/1/2042	357,000	253,645	257,915
BANNER HEALTH	1.90	1/1/2031	130,000	105,988	107,637
BAPCO ENERGIES BSCC	8.38	11/7/2028	450,000	475,637	478,238
BAPCO ENERGIES BSCC	7.50	10/25/2027	280,000	285,901	284,494
BARCLAYS PLC	1.00	3/12/2055	223,000	229,635	225,988
BATH + BODY WORKS INC	6.75	7/1/2036	513,000	495,962	510,307
BATH + BODY WORKS INC	6.88	11/1/2035	3,843,000	3,767,907	3,875,281
BATH + BODY WORKS INC	6.63	10/1/2030	298,000	290,238	299,013
BATH + BODY WORKS INC	5.25	2/1/2028	211,000	204,178	205,071
BAUSCH + LOMB CORP	8.38	10/1/2028	2,245,000	2,324,728	2,301,305
BAUSCH HEALTH COS INC	11.00	9/30/2028	500,000	378,900	445,665
BAUSCH HEALTH COS INC	6.13	2/1/2027	1,852,000	1,336,302	1,548,735
BAY AREA CA TOLL AUTH TOLL BRI	6.92	4/1/2040	500,000	558,882	559,019
BAYER US FINANCE II LLC	4.70	7/15/2064	54,000	40,506	39,716
BAYLOR SCOTT + WHITE HOL	2.84	11/15/2050	437,000	284,276	286,043
BAYLOR SCOTT + WHITE HOL	3.97	11/15/2046	44,000	35,441	36,314
BAYLOR SCOTT + WHITE HOL	4.19	11/15/2045	27,000	22,512	23,198
BAYTEX ENERGY CORP	8.50	4/30/2030	1,381,000	1,401,418	1,444,305
BECTON DICKINSON + CO	3.79	5/20/2050	79,000	61,921	59,697
BECTON DICKINSON + CO	4.67	6/6/2047	646,000	579,939	563,396
BECTON DICKINSON + CO	4.69	12/15/2044	213,000	193,748	187,453
BELLRING BRANDS INC	7.00	3/15/2030	347,000	347,228	355,363
BELO CORP	7.25	9/15/2027	163,000	157,330	163,872
BENTELER INTERNATIONAL A	10.50	5/15/2028	100,000	100,781	107,585
BERKSHIRE HATHAWAY ENERG	4.60	5/1/2053	1,050,000	848,187	872,151
BERKSHIRE HATHAWAY ENERG	4.50	2/1/2045	87,000	72,477	75,763
BERKSHIRE HATHAWAY ENERG	5.95	5/15/2037	47,000	46,970	48,590
BERKSHIRE HATHAWAY FIN	3.85	3/15/2052	800,000	604,308	619,032
BERKSHIRE HATHAWAY FIN	2.50	1/15/2051	385,000	237,326	231,200
BERKSHIRE HATHAWAY FIN	2.85	10/15/2050	385,000	252,523	247,697
BERKSHIRE HATHAWAY FIN	4.25	1/15/2049	121,000	104,106	103,392
BERKSHIRE HATHAWAY INC	4.50	2/11/2043	117,000	107,802	108,309
BERRY GLOBAL INC	5.63	7/15/2027	207,000	202,723	203,659
BETH ISRAEL LAHEY HEALTH	3.08	7/1/2051	83,000	50,399	53,023
BHP BILLITON FIN USA LTD	5.50	9/8/2053	82,000	82,043	81,273

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BLACK HILLS CORP	3.88	10/15/2049	173,000	121,635	123,560
BLACK HILLS CORP	4.20	9/15/2046	45,000	33,929	34,928
BLOCK INC	2.75	6/1/2026	134,000	125,127	126,681
BLUE OWL CREDIT INCOME	6.60	9/15/2029	111,000	109,735	109,478
BLUELINX HOLDING	6.00	11/15/2029	170,000	160,157	158,202
BOEING CO	7.01	5/1/2064	150,000	150,000	153,621
BOEING CO	5.93	5/1/2060	3,955,000	3,633,188	3,538,420
BOEING CO	3.95	8/1/2059	1,300,000	907,383	828,217
BOEING CO	3.83	3/1/2059	43,000	29,071	27,211
BOEING CO	6.86	5/1/2054	167,000	167,000	171,222
BOEING CO	5.81	5/1/2050	730,000	694,473	659,095
BOEING CO	3.75	2/1/2050	3,668,000	2,717,595	2,406,648
BOEING CO	3.90	5/1/2049	173,000	127,037	116,246
BOEING CO	3.63	3/1/2048	227,000	156,754	146,029
BOEING CO	3.65	3/1/2047	36,000	25,041	23,446
BOEING CO	3.38	6/15/2046	22,000	14,987	14,016
BOEING CO	5.71	5/1/2040	1,931,000	1,897,929	1,783,008
BOEING CO	5.88	2/15/2040	207,000	202,360	193,899
BOEING CO	6.88	3/15/2039	40,000	43,048	41,377
BOEING CO	3.50	3/1/2039	87,000	65,349	61,722
BOEING CO	3.55	3/1/2038	268,000	205,371	194,112
BOEING CO	6.63	2/15/2038	35,000	36,095	35,779
BOEING CO	3.25	2/1/2035	173,000	139,359	132,146
BOEING CO	3.60	5/1/2034	173,000	146,344	139,165
BON SECOURS MERCY	2.10	6/1/2031	217,000	175,916	179,411
BOOST NEWCO BORROWER LLC	7.50	1/15/2031	260,000	260,000	271,151
BORR IHC LTD / BORR FIN	10.00	11/15/2028	1,143,311	1,195,282	1,199,025
BP CAP MARKETS AMERICA	3.38	2/8/2061	538,000	360,123	355,387
BP CAP MARKETS AMERICA	2.94	6/4/2051	1,553,000	1,004,042	987,040
BP CAP MARKETS AMERICA	3.06	6/17/2041	232,000	170,830	168,998
BRASKEM IDESA SAPI	6.99	2/20/2032	2,761,000	1,926,862	2,092,728
BRASKEM NETHERLANDS	1.00	1/23/2081	800,000	801,979	801,544
BREAD FINANCIAL HLDGS	9.75	3/15/2029	958,000	974,773	1,006,753
BRIGHTHOUSE FINANCIAL IN	3.85	12/22/2051	100,000	62,189	63,494
BRIGHTHOUSE FINANCIAL IN	4.70	6/22/2047	1,300,000	958,580	1,008,969
BRINK S CO/THE	4.63	10/15/2027	131,000	123,133	125,592
BRINKER INTERNATIONAL IN	8.25	7/15/2030	185,000	182,077	194,280
BRISTOL MYERS SQUIBB CO	5.65	2/22/2064	413,000	410,812	403,546
BRISTOL MYERS SQUIBB CO	2.55	11/13/2050	2,202,000	1,316,169	1,288,941
BRISTOL MYERS SQUIBB CO	3.55	3/15/2042	88,000	65,427	68,386
BRISTOL MYERS SQUIBB CO	4.13	6/15/2039	425,000	372,711	368,692
BRISTOL MYERS SQUIBB CO	5.10	2/22/2031	1,410,000	1,407,899	1,414,907
BRISTOW GROUP INC	6.88	3/1/2028	333,000	327,015	327,046
BROADCOM INC	3.75	2/15/2051	3,135,000	2,288,094	2,328,678
BROADCOM INC	3.50	2/15/2041	5,671,000	4,414,716	4,345,120
BROADCOM INC	3.14	11/15/2035	4,438,000	3,595,621	3,553,152
BROOKFIELD FINANCE INC	5.97	3/4/2054	2,835,000	2,860,557	2,804,127
BROOKFIELD FINANCE INC	3.63	2/15/2052	200,000	127,280	139,358
BROOKFIELD PPTY REIT INC	4.50	4/1/2027	882,000	798,726	820,613
BROOKFIELD PPTY REIT INC	5.75	5/15/2026	238,000	231,317	233,188
BROOKFIELD RESID PROPERT	4.88	2/15/2030	2,356,000	2,106,323	2,108,408
BROOKFIELD RESID PROPERT	6.25	9/15/2027	1,195,000	1,159,252	1,175,940
BROWN + BROWN INC	4.95	3/17/2052	3,300,000	2,756,624	2,806,386

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BRUNDAGE BONE CONCRETE	6.00	2/1/2026	95,000	94,431	93,966
BUCKEYE PARTNERS LP	5.60	10/15/2044	30,000	22,641	23,697
BUCKEYE PARTNERS LP	5.85	11/15/2043	48,000	37,679	41,124
BUCKEYE PARTNERS LP	4.50	3/1/2028	129,000	119,198	121,235
BUCKEYE PARTNERS LP	4.13	12/1/2027	11,000	10,192	10,276
BUCKEYE PARTNERS LP	3.95	12/1/2026	28,000	26,196	26,638
BUILDERS FIRSTSOURCE INC	6.38	3/1/2034	505,000	505,000	499,874
BUILDERS FIRSTSOURCE INC	6.38	6/15/2032	1,229,000	1,193,976	1,231,335
BUILDERS FIRSTSOURCE INC	4.25	2/1/2032	288,000	248,007	254,336
BURFORD CAPITAL GLBL FIN	9.25	7/1/2031	1,709,000	1,759,416	1,799,013
BURFORD CAPITAL GLBL FIN	6.88	4/15/2030	489,000	474,807	479,934
BURFORD CAPITAL GLBL FIN	6.25	4/15/2028	50,000	48,563	48,539
BURLINGTN NORTH SANTA FE	5.20	4/15/2054	1,298,000	1,236,153	1,246,340
BURLINGTN NORTH SANTA FE	4.45	1/15/2053	173,000	149,223	147,335
BURLINGTN NORTH SANTA FE	2.88	6/15/2052	335,000	218,974	211,727
BURLINGTN NORTH SANTA FE	3.05	2/15/2051	1,233,000	843,011	816,850
BURLINGTN NORTH SANTA FE	3.55	2/15/2050	121,000	90,680	88,973
BURLINGTN NORTH SANTA FE	4.15	12/15/2048	419,000	343,695	342,038
BURLINGTN NORTH SANTA FE	4.05	6/15/2048	134,000	108,163	108,237
BURLINGTN NORTH SANTA FE	4.13	6/15/2047	45,000	36,911	36,726
BURLINGTN NORTH SANTA FE	3.90	8/1/2046	71,000	56,016	56,229
BURLINGTN NORTH SANTA FE	4.70	9/1/2045	607,000	539,180	543,599
BURLINGTN NORTH SANTA FE	4.15	4/1/2045	781,000	661,887	646,832
BURLINGTN NORTH SANTA FE	4.55	9/1/2044	1,753,000	1,606,106	1,541,238
BURLINGTN NORTH SANTA FE	4.90	4/1/2044	322,000	297,021	296,907
BURLINGTN NORTH SANTA FE	5.15	9/1/2043	65,000	61,662	62,147
BURLINGTN NORTH SANTA FE	4.45	3/15/2043	65,000	56,698	56,899
BURLINGTN NORTH SANTA FE	4.38	9/1/2042	40,000	34,650	34,831
BURLINGTN NORTH SANTA FE	4.40	3/15/2042	45,000	39,176	39,332
BURLINGTN NORTH SANTA FE	5.40	6/1/2041	52,000	51,018	51,359
BURLINGTN NORTH SANTA FE	5.05	3/1/2041	45,000	42,667	42,699
BURLINGTN NORTH SANTA FE	5.75	5/1/2040	379,000	402,001	389,017
BURLINGTN NORTH SANTA FE	6.15	5/1/2037	62,000	66,290	66,876
BURLINGTN NORTH SANTA FE	6.20	8/15/2036	38,000	40,863	41,089
CABLE ONE INC	4.00	11/15/2030	823,000	644,589	613,958
CALIFORNIA ENDOWMENT/THE	2.50	4/1/2051	520,000	324,362	319,493
CALIFORNIA INSTITUTE OF	3.65	9/1/2119	149,000	94,433	99,134
CALIFORNIA INSTITUTE OF	4.70	11/1/2111	44,000	35,480	37,589
CALIFORNIA INSTITUTE OF	4.32	8/1/2045	39,000	33,800	34,688
CALIFORNIA ST	7.63	3/1/2040	2,500,000	2,997,482	2,957,205
CALIFORNIA ST	7.35	11/1/2039	500,000	579,173	576,102
CALIFORNIA ST	7.30	10/1/2039	1,000,000	1,158,601	1,142,881
CALIFORNIA ST	7.55	4/1/2039	1,000,000	1,193,716	1,184,917
CALPINE CORP	5.13	3/15/2028	900,000	833,108	865,620
CALUMET SPECIALTY PROD	9.75	7/15/2028	410,000	408,633	388,442
CALUMET SPECIALTY PROD	8.13	1/15/2027	47,000	45,443	44,180
CAMELOT RETURN MERGER SU	8.75	8/1/2028	347,000	345,118	340,362
CAMERON LNG LLC	3.70	1/15/2039	1,982,000	1,673,481	1,605,261
CAMERON LNG LLC	3.40	1/15/2038	404,000	335,211	328,185
CAMERON LNG LLC	3.30	1/15/2035	910,000	767,763	750,741
CANADIAN NATL RAILWAY	4.40	8/5/2052	1,400,000	1,208,828	1,202,530
CANADIAN NATL RAILWAY	2.45	5/1/2050	230,000	139,323	137,604
CANADIAN NATL RAILWAY	4.45	1/20/2049	520,000	447,485	456,071

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CANADIAN NATL RAILWAY	3.65	2/3/2048	113,000	87,220	87,039
CANADIAN NATL RAILWAY	3.20	8/2/2046	87,000	62,025	62,710
CANADIAN NATL RAILWAY	6.38	11/15/2037	35,000	37,452	38,352
CANADIAN NATL RAILWAY	6.20	6/1/2036	37,000	39,457	40,123
CANADIAN NATL RAILWAY	6.25	8/1/2034	37,000	39,380	40,248
CANADIAN NATL RESOURCES	4.95	6/1/2047	134,000	114,306	116,489
CANADIAN NATL RESOURCES	6.75	2/1/2039	335,000	339,698	355,137
CANADIAN NATL RESOURCES	6.25	3/15/2038	1,074,000	1,094,646	1,100,571
CANADIAN NATL RESOURCES	6.50	2/15/2037	400,000	399,102	414,528
CANADIAN NATL RESOURCES	5.85	2/1/2035	37,000	35,575	36,673
CANADIAN PACIFIC RAILWAY	6.13	9/15/2115	114,000	114,688	116,082
CANADIAN PACIFIC RAILWAY	4.20	11/15/2069	248,000	187,372	188,597
CANADIAN PACIFIC RAILWAY	3.10	12/2/2051	133,000	88,984	88,375
CANADIAN PACIFIC RAILWAY	4.70	5/1/2048	273,000	234,408	236,694
CANADIAN PACIFIC RAILWAY	4.95	8/15/2045	87,000	78,151	79,346
CANADIAN PACIFIC RAILWAY	4.80	8/1/2045	45,000	39,628	40,458
CANADIAN PACIFIC RAILWAY	4.30	5/15/2043	173,000	144,685	147,457
CANADIAN PACIFIC RAILWAY	3.00	12/2/2041	827,000	673,707	714,677
CANADIAN PACIFIC RAILWAY	5.95	5/15/2037	36,000	36,680	37,237
CANADIAN PACIFIC RAILWAY	4.80	9/15/2035	41,000	39,068	38,922
CAPSTONE BORROWER INC	8.00	6/15/2030	173,000	171,376	178,821
CARDINAL HEALTH INC	4.37	6/15/2047	802,000	634,746	646,645
CARDINAL HEALTH INC	4.90	9/15/2045	1,000,000	826,411	877,160
CARDINAL HEALTH INC	4.50	11/15/2044	45,000	35,710	37,442
CARDINAL HEALTH INC	4.60	3/15/2043	16,000	12,924	13,578
CARNIVAL CORP	10.50	6/1/2030	1,047,000	1,099,452	1,136,927
CARNIVAL CORP	4.00	8/1/2028	134,000	121,844	125,683
CARNIVAL CORP	5.75	3/1/2027	676,000	647,470	668,354
CARNIVAL HLDGS BM LTD	10.38	5/1/2028	1,500,000	1,604,827	1,624,395
CARNIVAL PLC	7.88	6/1/2027	1,421,000	1,446,030	1,493,926
CARPENTER TECHNOLOGY	6.38	7/15/2028	117,000	111,491	116,780
CARRIER GLOBAL CORP	6.20	3/15/2054	325,000	324,474	348,680
CARRIER GLOBAL CORP	3.58	4/5/2050	850,000	608,075	617,296
CASE WESTERN RESERVE UNI	5.41	6/1/2122	116,000	106,478	110,158
CATHOLIC HEALTH SERVICES	3.37	7/1/2050	250,000	161,121	171,463
CCO HLDGS LLC/CAP CORP	4.25	1/15/2034	1,501,000	1,138,679	1,138,584
CCO HLDGS LLC/CAP CORP	4.50	6/1/2033	692,000	547,510	544,362
CCO HLDGS LLC/CAP CORP	4.50	5/1/2032	270,000	218,606	217,744
CCO HLDGS LLC/CAP CORP	4.75	2/1/2032	565,000	468,243	462,690
CCO HLDGS LLC/CAP CORP	7.38	3/1/2031	4,784,000	4,749,479	4,722,286
CCO HLDGS LLC/CAP CORP	4.25	2/1/2031	222,000	182,170	181,201
CCO HLDGS LLC/CAP CORP	4.50	8/15/2030	286,000	240,857	241,844
CCO HLDGS LLC/CAP CORP	4.75	3/1/2030	385,000	332,769	333,472
CCO HLDGS LLC/CAP CORP	6.38	9/1/2029	492,000	463,857	466,642
CCO HLDGS LLC/CAP CORP	5.38	6/1/2029	616,000	562,902	560,332
CCO HLDGS LLC/CAP CORP	5.00	2/1/2028	281,000	261,080	262,755
CCO HLDGS LLC/CAP CORP	5.13	5/1/2027	366,000	346,408	351,261
CENCORA INC	4.30	12/15/2047	2,600,000	2,124,142	2,147,132
CENCORA INC	4.25	3/1/2045	27,000	21,568	22,651
CENTERPOINT ENER HOUSTON	5.30	4/1/2053	768,000	735,313	735,168
CENTERPOINT ENER HOUSTON	3.95	3/1/2048	227,000	179,041	177,759
CENTERPOINT ENER HOUSTON	4.50	4/1/2044	217,000	185,268	188,421
CENTERPOINT ENER HOUSTON	3.55	8/1/2042	26,000	19,741	20,088

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CENTERPOINT ENERGY INC	3.70	9/1/2049	173,000	122,547	124,185
CENTERPOINT ENERGY RES	4.10	9/1/2047	74,000	57,461	57,966
CENTERPOINT ENERGY RES	5.85	1/15/2041	298,000	307,191	303,969
CENTERPOINT ENERGY RES	5.40	7/1/2034	50,000	49,919	49,563
CENTRAL GARDEN + PET CO	4.13	10/15/2030	67,000	58,247	59,778
CENTURY COMMUNITIES	3.88	8/15/2029	480,000	421,083	427,709
CHARLES RIVER LABORATORI	4.25	5/1/2028	93,000	86,486	87,855
CHARTER COMM OPT LLC/CAP	3.95	6/30/2062	2,675,000	1,590,724	1,584,884
CHARTER COMM OPT LLC/CAP	4.40	12/1/2061	520,000	333,027	339,440
CHARTER COMM OPT LLC/CAP	3.85	4/1/2061	1,609,000	943,469	943,260
CHARTER COMM OPT LLC/CAP	6.83	10/23/2055	45,000	40,805	42,628
CHARTER COMM OPT LLC/CAP	3.70	4/1/2051	5,952,000	3,533,879	3,633,339
CHARTER COMM OPT LLC/CAP	5.75	4/1/2048	575,000	472,753	482,000
CHARTER COMM OPT LLC/CAP	5.38	5/1/2047	297,000	240,130	237,419
CHARTER COMM OPT LLC/CAP	6.48	10/23/2045	622,000	559,010	568,919
CHARTER COMM OPT LLC/CAP	3.50	3/1/2042	2,793,000	1,885,281	1,864,802
CHARTER COMM OPT LLC/CAP	3.50	6/1/2041	500,000	329,090	336,095
CHARTER COMM OPT LLC/CAP	5.38	4/1/2038	674,000	565,792	588,449
CHARTER COMM OPT LLC/CAP	6.65	2/1/2034	383,000	389,730	386,941
CHEMOURS CO	4.63	11/15/2029	811,000	721,941	698,190
CHEMOURS CO	5.75	11/15/2028	1,990,000	1,848,994	1,838,541
CHEMOURS CO	5.38	5/15/2027	217,000	206,470	206,117
CHENIERE CORP CHRISTI HD	2.74	12/31/2039	5,783,000	4,568,415	4,658,033
CHENIERE ENERGY INC	5.65	4/15/2034	3,258,000	3,259,692	3,253,862
CHENIERE ENERGY PARTNERS	5.75	8/15/2034	1,245,000	1,252,452	1,245,847
CHENIERE ENERGY PARTNERS	5.95	6/30/2033	2,142,000	2,162,008	2,168,796
CHENIERE ENERGY PARTNERS	3.25	1/31/2032	204,000	172,800	173,959
CHENIERE ENERGY PARTNERS	4.00	3/1/2031	78,000	70,400	70,850
CHENIERE ENERGY PARTNERS	4.50	10/1/2029	695,000	659,926	661,939
CHESAPEAKE ENERGY CORP	6.75	4/15/2029	421,000	418,131	421,392
CHEVRON CORP	3.08	5/11/2050	660,000	459,147	450,780
CHICAGO IL TRANSIT AUTH SALES	6.20	12/1/2040	1,000,000	1,054,370	1,046,348
CHILDREN S HEATH SYS TX	2.51	8/15/2050	144,000	85,405	88,108
CHILDREN S HOSPITAL CORP	2.59	2/1/2050	173,000	105,799	107,808
CHURCHILL DOWNS INC	6.75	5/1/2031	1,300,000	1,265,917	1,309,230
CHURCHILL DOWNS INC	5.75	4/1/2030	347,000	323,508	337,166
CIGNA GROUP/THE	5.60	2/15/2054	1,500,000	1,484,255	1,436,880
CIGNA GROUP/THE	3.40	3/15/2051	2,260,000	1,590,758	1,533,455
CIGNA GROUP/THE	3.20	3/15/2040	910,000	674,553	673,154
CIMPRESS PLC	7.00	6/15/2026	792,000	777,840	790,646
CISCO SYSTEMS INC	5.35	2/26/2064	355,000	353,444	345,280
CISCO SYSTEMS INC	5.30	2/26/2054	860,000	856,583	843,230
CISCO SYSTEMS INC	5.50	1/15/2040	184,000	186,984	186,885
CISCO SYSTEMS INC	5.90	2/15/2039	186,000	197,956	197,619
CISCO SYSTEMS INC	4.95	2/26/2031	121,000	120,771	120,917
CITIGROUP INC	4.65	7/23/2048	1,434,000	1,315,738	1,250,118
CITIGROUP INC	4.65	7/30/2045	170,000	152,691	148,396
CITIGROUP INC	1.00	11/3/2042	3,604,000	2,622,749	2,511,447
CITIGROUP INC	1.00	1/24/2039	141,000	114,836	117,952
CITIGROUP INC	1.00	2/13/2035	1,900,000	1,900,000	1,883,299
CITIGROUP INC	6.00	10/31/2033	108,000	107,483	110,924
CIVITAS RESOURCES INC	8.75	7/1/2031	1,514,000	1,584,558	1,621,010
CIVITAS RESOURCES INC	8.63	11/1/2030	1,005,000	1,063,701	1,078,697

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CIVITAS RESOURCES INC	8.38	7/1/2028	2,324,000	2,392,333	2,438,387
CLARIOS GLOBAL LP/US FIN	6.75	5/15/2028	500,000	498,869	506,080
CLEAN HARBORS INC	6.38	2/1/2031	307,000	303,712	307,703
CLEARWAY ENERGY OP LLC	3.75	2/15/2031	210,000	175,516	183,427
CLEVELAND CLIFFS INC	6.25	10/1/2040	87,000	73,076	72,704
CLEVELAND CLIFFS INC	7.00	3/15/2032	440,000	440,000	435,670
CLEVELAND CLIFFS INC	6.75	4/15/2030	1,868,000	1,794,416	1,851,412
CLEVELAND ELECTRIC ILLUM	5.95	12/15/2036	188,000	182,785	189,833
CLOUD SOFTWARE GRP INC	6.50	3/31/2029	1,960,000	1,771,109	1,882,874
CLYDESDALE ACQUISITION	6.63	4/15/2029	331,000	315,716	325,611
CMS ENERGY CORP	4.88	3/1/2044	22,000	19,262	19,814
CNTRL PARENT/CDK GLB INC	7.25	6/15/2029	347,000	342,673	345,491
CNX MIDSTREAM PART LP	4.75	4/15/2030	812,000	695,844	731,295
CNX RESOURCES CORP	7.38	1/15/2031	1,334,000	1,309,364	1,363,268
CNX RESOURCES CORP	6.00	1/15/2029	1,330,000	1,274,149	1,304,251
COCA COLA CO/THE	5.40	5/13/2064	2,170,000	2,156,310	2,150,622
COCA COLA CO/THE	5.30	5/13/2054	1,280,000	1,272,609	1,271,386
COCA COLA CO/THE	2.50	3/15/2051	347,000	220,651	210,421
COCA COLA CO/THE	3.00	3/5/2051	513,000	363,060	346,203
COCA COLA CO/THE	2.88	5/5/2041	347,000	259,787	254,906
COCA COLA CO/THE	2.50	6/1/2040	4,000,000	2,830,658	2,806,040
CODELCO INC	6.30	9/8/2053	380,000	364,460	373,817
CODELCO INC	3.15	1/15/2051	360,000	203,187	222,322
CODELCO INC	5.63	10/18/2043	890,000	805,530	821,265
CODELCO INC	6.44	1/26/2036	1,040,000	1,066,164	1,067,425
CODELCO INC	5.95	1/8/2034	330,000	331,608	328,551
CODELCO INC	3.63	8/1/2027	300,000	282,739	283,596
COGENT COMMS GRP / FIN	7.00	6/15/2027	265,000	261,097	262,832
COGENT COMMUNICATIONS GR	7.00	6/15/2027	1,139,000	1,133,556	1,128,464
COINBASE GLOBAL INC	3.63	10/1/2031	220,000	152,144	176,246
COINBASE GLOBAL INC	3.38	10/1/2028	5,637,000	4,738,673	4,831,924
COLGATE PALMOLIVE CO	3.70	8/1/2047	645,000	504,407	510,511
COMCAST CORP	5.50	5/15/2064	597,000	567,362	574,451
COMCAST CORP	2.99	11/1/2063	769,000	481,070	451,126
COMCAST CORP	2.65	8/15/2062	523,000	296,258	284,800
COMCAST CORP	4.95	10/15/2058	185,000	166,516	165,216
COMCAST CORP	2.94	11/1/2056	5,544,000	3,228,405	3,344,751
COMCAST CORP	5.35	5/15/2053	347,000	329,791	332,461
COMCAST CORP	4.05	11/1/2052	137,000	106,882	106,165
COMCAST CORP	4.00	3/1/2048	130,000	102,819	102,124
COMCAST CORP	4.00	8/15/2047	260,000	205,060	204,196
COMCAST CORP	3.40	7/15/2046	86,000	62,214	62,114
COMCAST CORP	4.60	8/15/2045	141,000	121,378	122,601
COMCAST CORP	4.75	3/1/2044	295,000	260,822	265,597
COMCAST CORP	4.65	7/15/2042	147,000	129,784	131,628
COMCAST CORP	3.75	4/1/2040	2,584,000	2,064,169	2,099,810
COMCAST CORP	3.20	7/15/2036	397,000	326,329	320,780
COMCAST CORP	4.40	8/15/2035	189,000	173,315	174,880
COMCAST CORP	4.20	8/15/2034	251,000	227,885	230,089
COMCAST CORP	4.25	1/15/2033	412,000	394,050	385,072
COMMONSPIRIT HEALTH	6.46	11/1/2052	107,000	116,051	118,216
COMMONSPIRIT HEALTH	3.91	10/1/2050	130,000	96,543	98,521
COMMONSPIRIT HEALTH	3.82	10/1/2049	35,000	25,670	26,670

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COMMONSPIRIT HEALTH	4.19	10/1/2049	251,000	196,510	200,996
COMMONSPIRIT HEALTH	4.35	11/1/2042	65,000	54,242	54,785
COMMONWEALTH EDISON CO	5.65	6/1/2054	385,000	382,516	383,075
COMMONWEALTH EDISON CO	5.30	2/1/2053	150,000	144,369	141,764
COMMONWEALTH EDISON CO	2.75	9/1/2051	123,000	75,079	73,385
COMMONWEALTH EDISON CO	3.20	11/15/2049	123,000	83,279	81,845
COMMONWEALTH EDISON CO	4.00	3/1/2048	74,000	58,661	57,525
COMMONWEALTH EDISON CO	3.75	8/15/2047	148,000	111,854	111,329
COMMONWEALTH EDISON CO	3.65	6/15/2046	238,000	177,121	176,701
COMMONWEALTH EDISON CO	4.35	11/15/2045	45,000	37,371	37,734
COMMONWEALTH EDISON CO	3.70	3/1/2045	31,000	23,675	23,575
COMMONWEALTH EDISON CO	4.70	1/15/2044	217,000	189,593	192,561
COMMONWEALTH EDISON CO	4.60	8/15/2043	22,000	19,241	19,203
COMMONWEALTH EDISON CO	3.80	10/1/2042	22,000	17,354	17,309
COMPASS GROUP DIVERSIFIE	5.00	1/15/2032	483,000	411,097	438,323
COMPASS GROUP DIVERSIFIE	5.25	4/15/2029	584,000	540,323	554,934
COMSTOCK RESOURCES INC	5.88	1/15/2030	223,000	200,774	207,856
COMSTOCK RESOURCES INC	6.75	3/1/2029	1,694,000	1,602,241	1,639,545
CON EDISON CO OF NY INC	3.60	6/15/2061	295,000	200,011	202,609
CON EDISON CO OF NY INC	3.00	12/1/2060	904,000	543,490	534,553
CON EDISON CO OF NY INC	4.50	5/15/2058	109,000	86,973	88,852
CON EDISON CO OF NY INC	4.00	11/15/2057	40,000	30,048	30,047
CON EDISON CO OF NY INC	4.30	12/1/2056	44,000	33,977	34,627
CON EDISON CO OF NY INC	4.63	12/1/2054	65,000	53,946	55,021
CON EDISON CO OF NY INC	5.70	5/15/2054	1,417,000	1,434,766	1,413,939
CON EDISON CO OF NY INC	5.90	11/15/2053	330,000	327,042	337,861
CON EDISON CO OF NY INC	6.15	11/15/2052	54,000	54,761	57,231
CON EDISON CO OF NY INC	3.20	12/1/2051	217,000	143,303	142,816
CON EDISON CO OF NY INC	3.95	4/1/2050	347,000	269,572	271,160
CON EDISON CO OF NY INC	4.13	5/15/2049	100,000	78,005	78,947
CON EDISON CO OF NY INC	3.85	6/15/2046	57,000	43,091	43,630
CON EDISON CO OF NY INC	4.50	12/1/2045	48,000	39,878	40,455
CON EDISON CO OF NY INC	4.45	3/15/2044	776,000	669,928	661,113
CON EDISON CO OF NY INC	3.95	3/1/2043	48,000	37,827	38,318
CON EDISON CO OF NY INC	4.20	3/15/2042	35,000	28,899	28,883
CON EDISON CO OF NY INC	5.70	6/15/2040	48,000	46,392	47,863
CON EDISON CO OF NY INC	5.50	12/1/2039	57,000	54,085	56,181
CON EDISON CO OF NY INC	6.75	4/1/2038	49,000	52,931	54,243
CON EDISON CO OF NY INC	6.30	8/15/2037	73,000	75,545	77,381
CON EDISON CO OF NY INC	6.20	6/15/2036	42,000	42,960	44,543
CON EDISON CO OF NY INC	5.85	3/15/2036	52,000	51,918	53,418
CONDUENT BUS SERVICES	6.00	11/1/2029	1,057,000	937,168	989,289
CONNECT FINCO SARL/CONNE	6.75	10/1/2026	3,102,000	3,000,507	2,996,191
CONNECTICUT LIGHT + PWR	4.00	4/1/2048	258,000	205,842	205,649
CONNECTICUT LIGHT + PWR	4.15	6/1/2045	108,000	88,342	88,489
CONNECTICUT LIGHT + PWR	4.30	4/15/2044	254,000	211,594	214,142
CONSOLIDATED COMMUNICATI	5.00	10/1/2028	663,000	549,970	548,546
CONSOLIDATED COMMUNICATI	6.50	10/1/2028	1,611,000	1,410,175	1,380,353
CONSTELLATION EN GEN LLC	6.50	10/1/2053	745,000	727,512	791,786
CONSTELLATION EN GEN LLC	5.60	6/15/2042	65,000	60,427	62,725
CONSTELLATION EN GEN LLC	5.75	10/1/2041	24,000	22,572	23,614
CONSTELLATION EN GEN LLC	6.25	10/1/2039	122,000	121,782	125,987
CONSUMERS ENERGY CO	2.50	5/1/2060	288,000	157,417	162,530

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CONSUMERS ENERGY CO	2.65	8/15/2052	86,000	52,719	53,057
CONSUMERS ENERGY CO	3.10	8/15/2050	173,000	117,413	119,237
CONSUMERS ENERGY CO	3.75	2/15/2050	173,000	131,676	131,689
CONSUMERS ENERGY CO	4.05	5/15/2048	45,000	35,935	36,590
CONSUMERS ENERGY CO	3.95	7/15/2047	369,000	292,861	295,794
CONSUMERS ENERGY CO	3.25	8/15/2046	22,000	15,640	15,952
CONSUMERS ENERGY CO	3.95	5/15/2043	36,000	28,957	29,213
CONTINENTAL RESOURCES	4.90	6/1/2044	200,000	152,473	163,520
CONTINUUM GRN SPV CO ISS	7.50	6/26/2033	1,068,000	1,068,000	1,058,922
COOPERATIEVE RABOBANK UA	5.25	8/4/2045	250,000	224,488	236,853
COOPERATIEVE RABOBANK UA	5.25	5/24/2041	347,000	345,752	342,926
COREBRIDGE FINANCIAL INC	4.35	4/5/2042	900,000	748,567	742,527
COREWELL HEALTH OBL GRP	3.49	7/15/2049	87,000	62,341	64,975
CORNING INC	5.45	11/15/2079	277,000	242,178	254,829
CORNING INC	5.85	11/15/2068	173,000	161,267	169,317
CORNING INC	5.35	11/15/2048	173,000	159,603	161,937
CORNING INC	4.70	3/15/2037	173,000	157,311	159,878
COSAN LUXEMBOURG SA	7.25	6/27/2031	2,104,000	2,112,879	2,129,879
COTTAGE HEALTH SYSTEM	3.30	11/1/2049	173,000	121,000	123,737
COTY INC	5.00	4/15/2026	679,000	667,712	669,664
COTY/HFC PRESTIGE/INT US	6.63	7/15/2030	993,000	1,008,595	1,008,431
COTY/HFC PRESTIGE/INT US	4.75	1/15/2029	308,000	286,392	292,387
CPI CG INC	10.00	7/15/2029	480,000	480,000	499,138
CREDIT ACCEPTANC	9.25	12/15/2028	872,000	901,167	922,314
CRESCENT ENERGY FINANCE	9.25	2/15/2028	1,949,000	2,003,924	2,058,787
CROWN AMER/CAP CORP VI	4.75	2/1/2026	200,000	195,287	196,536
CROWN CASTLE INC	3.25	1/15/2051	2,097,000	1,436,580	1,388,151
CROWN CASTLE INC	2.90	4/1/2041	623,000	443,541	430,867
CROWN CASTLE INC	5.80	3/1/2034	792,000	805,948	799,888
CROWNROCK LP/CROWNROCK F	5.63	10/15/2025	1,398,000	1,383,719	1,394,994
CSC HOLDINGS LLC	11.75	1/31/2029	200,000	200,000	170,774
CSC HOLDINGS LLC	11.25	5/15/2028	789,000	782,360	689,326
CSX CORP	4.25	11/1/2066	24,000	19,079	18,671
CSX CORP	4.50	11/15/2052	873,000	760,241	747,297
CSX CORP	4.10	3/15/2044	226,000	188,653	185,697
CSX CORP	6.15	5/1/2037	60,000	65,701	64,313
CVR ENERGY INC	8.50	1/15/2029	1,982,000	1,982,912	1,992,524
CVR ENERGY INC	5.75	2/15/2028	741,000	687,525	688,708
CVR PARTNERS/CVR NITROGE	6.13	6/15/2028	1,372,000	1,271,247	1,318,684
CVS HEALTH CORP	6.00	6/1/2063	527,000	520,475	504,397
CVS HEALTH CORP	6.05	6/1/2054	413,000	413,636	404,765
CVS HEALTH CORP	5.05	3/25/2048	2,966,000	2,716,618	2,555,980
CVS HEALTH CORP	5.13	7/20/2045	2,959,000	2,694,278	2,601,937
CVS HEALTH CORP	2.70	8/21/2040	1,000,000	670,150	664,070
CVS HEALTH CORP	5.30	6/1/2033	73,000	72,795	71,276
DAE FUNDING LLC	3.38	3/20/2028	220,000	200,210	202,099
DAE FUNDING LLC	2.63	3/20/2025	600,000	583,123	583,942
DAE FUNDING LLC	1.55	8/1/2024	1,218,000	1,212,452	1,213,036
DAE SUKUK DIFC LTD	3.75	2/15/2026	310,000	297,780	298,375
DANA INC	4.25	9/1/2030	173,000	146,292	150,930
DANA INC	5.63	6/15/2028	120,000	113,993	116,326
DARDEN RESTAURANTS INC	4.55	2/15/2048	800,000	649,288	650,528
DARLING INGREDIENTS INC	6.00	6/15/2030	127,000	123,652	124,832

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DARTMOUTH HITCH HEALTH	4.18	8/1/2048	250,000	190,292	197,148
DAVITA INC	4.63	6/1/2030	3,267,000	2,873,303	2,956,276
DCP MIDSTREAM OPERATING	5.60	4/1/2044	1,149,000	1,103,118	1,096,606
DELEK LOG PART/FINANCE	8.63	3/15/2029	1,262,000	1,272,512	1,299,898
DELEK LOG PART/FINANCE	7.13	6/1/2028	1,085,000	1,065,199	1,070,906
DELL INT LLC / EMC CORP	3.45	12/15/2051	571,000	371,413	386,687
DELL INT LLC / EMC CORP	8.35	7/15/2046	271,000	321,713	342,959
DELL INT LLC / EMC CORP	3.38	12/15/2041	3,443,000	2,582,005	2,519,553
DELL INT LLC / EMC CORP	8.10	7/15/2036	181,000	218,236	215,647
DELMARVA PWR + LIGHT CO	4.15	5/15/2045	217,000	171,281	172,897
DELTA AIR LINES INC	3.75	10/28/2029	411,000	370,403	378,358
DELTA AIR LINES INC	7.38	1/15/2026	709,000	721,688	724,541
DELTA AIR LINES INC	2.90	10/28/2024	329,000	325,647	325,075
DELUXE CORP	8.00	6/1/2029	474,000	428,328	444,579
DEVON ENERGY CORPORATION	5.00	6/15/2045	1,022,000	857,384	870,785
DIAGEO CAPITAL PLC	5.88	9/30/2036	250,000	254,504	263,055
DIAMOND FRGN/DIAMOND FIN	8.50	10/1/2030	1,048,000	1,063,041	1,098,996
DIAMOND II LTD	7.95	7/28/2026	1,000,000	991,148	1,012,900
DIAMONDBACK ENERGY INC	5.90	4/18/2064	2,678,000	2,630,581	2,585,288
DIAMONDBACK ENERGY INC	5.75	4/18/2054	2,150,000	2,079,886	2,083,178
DIAMONDBACK ENERGY INC	6.25	3/15/2053	2,800,000	2,975,127	2,890,468
DIAMONDBACK ENERGY INC	4.25	3/15/2052	10,500,000	8,290,668	8,138,025
DICK S SPORTING GOODS	4.10	1/15/2052	4,950,000	3,530,104	3,487,226
DIGNITY HEALTH	5.27	11/1/2064	15,000	13,246	13,673
DIGNITY HEALTH	4.50	11/1/2042	44,000	37,225	38,294
DIRECTV FIN LLC/COINC	5.88	8/15/2027	4,366,000	4,020,090	4,108,581
DIRECTV FINANCING LLC	8.88	2/1/2030	559,000	563,927	547,401
DOMINION ENERGY INC	4.85	8/15/2052	250,000	210,782	215,088
DOMINION ENERGY INC	4.60	3/15/2049	104,000	84,609	86,375
DOMINION ENERGY INC	4.70	12/1/2044	45,000	37,244	38,085
DOMINION ENERGY INC	4.05	9/15/2042	26,000	19,955	20,355
DOMINION ENERGY INC	4.90	8/1/2041	76,000	65,876	66,863
DOMINION ENERGY INC	3.30	4/15/2041	76,000	54,638	54,858
DOMINION ENERGY INC	7.00	6/15/2038	31,000	32,953	33,692
DOMINION ENERGY INC	5.95	6/15/2035	120,000	120,312	121,786
DOMINION ENERGY SOUTH	5.10	6/1/2065	35,000	31,742	31,072
DOMINION ENERGY SOUTH	6.25	10/15/2053	433,000	430,053	465,475
DOMINION ENERGY SOUTH	4.60	6/15/2043	21,000	18,243	18,226
DOMINION ENERGY SOUTH	5.45	2/1/2041	17,000	16,177	16,588
DOMINION ENERGY SOUTH	6.05	1/15/2038	116,000	118,567	120,677
DOW CHEMICAL CO/THE	3.60	11/15/2050	407,000	286,740	283,309
DOW CHEMICAL CO/THE	5.55	11/30/2048	347,000	323,696	329,504
DOW CHEMICAL CO/THE	4.63	10/1/2044	390,000	323,116	332,756
DOW CHEMICAL CO/THE	4.38	11/15/2042	222,000	180,829	183,481
DOW CHEMICAL CO/THE	5.25	11/15/2041	78,000	71,644	72,403
DOW CHEMICAL CO/THE	9.40	5/15/2039	36,000	46,110	47,648
DOW CHEMICAL CO/THE	4.25	10/1/2034	47,000	42,047	42,895
DP WORLD LTD UAE	5.63	9/25/2048	300,000	276,059	285,000
DP WORLD SALAAM	1.00	12/31/2099	2,440,000	2,420,844	2,421,700
DPL INC	4.13	7/1/2025	228,000	222,038	223,280
DT MIDSTREAM INC	4.38	6/15/2031	947,000	831,154	864,336
DT MIDSTREAM INC	4.13	6/15/2029	496,000	447,187	458,587
DTE ELECTRIC CO	5.40	4/1/2053	150,000	140,980	146,447

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DTE ELECTRIC CO	3.25	4/1/2051	149,000	102,370	100,560
DTE ELECTRIC CO	3.95	3/1/2049	123,000	96,040	96,899
DTE ELECTRIC CO	4.05	5/15/2048	87,000	69,304	69,355
DTE ELECTRIC CO	3.75	8/15/2047	40,000	30,117	30,300
DTE ELECTRIC CO	3.70	6/1/2046	333,000	248,902	254,019
DTE ELECTRIC CO	3.70	3/15/2045	217,000	163,832	167,253
DTE ELECTRIC CO	4.30	7/1/2044	126,000	107,735	106,697
DTE ELECTRIC CO	4.00	4/1/2043	21,000	16,822	17,231
DUKE ENERGY CAROLINAS	5.40	1/15/2054	2,269,000	2,131,456	2,174,383
DUKE ENERGY CAROLINAS	5.35	1/15/2053	1,161,000	1,062,976	1,102,857
DUKE ENERGY CAROLINAS	3.45	4/15/2051	203,000	141,205	141,639
DUKE ENERGY CAROLINAS	3.95	3/15/2048	139,000	107,421	107,012
DUKE ENERGY CAROLINAS	3.70	12/1/2047	130,000	96,891	95,365
DUKE ENERGY CAROLINAS	3.88	3/15/2046	209,000	158,889	160,142
DUKE ENERGY CAROLINAS	3.75	6/1/2045	130,000	97,890	97,760
DUKE ENERGY CAROLINAS	4.00	9/30/2042	1,958,000	1,617,761	1,576,268
DUKE ENERGY CAROLINAS	4.25	12/15/2041	482,000	414,597	403,410
DUKE ENERGY CAROLINAS	5.30	2/15/2040	40,000	38,360	38,656
DUKE ENERGY CAROLINAS	6.05	4/15/2038	65,000	66,302	67,677
DUKE ENERGY CAROLINAS	6.00	1/15/2038	87,000	88,896	90,463
DUKE ENERGY CAROLINAS	6.10	6/1/2037	32,000	32,530	32,909
DUKE ENERGY CORP	6.10	9/15/2053	400,000	400,420	406,248
DUKE ENERGY CORP	5.00	8/15/2052	400,000	342,770	347,712
DUKE ENERGY CORP	4.20	6/15/2049	50,000	38,291	38,442
DUKE ENERGY CORP	3.95	8/15/2047	65,000	48,004	48,329
DUKE ENERGY CORP	3.75	9/1/2046	220,000	159,043	160,233
DUKE ENERGY CORP	4.80	12/15/2045	65,000	55,214	55,862
DUKE ENERGY CORP	3.30	6/15/2041	520,000	372,261	377,213
DUKE ENERGY FLORIDA LLC	5.95	11/15/2052	683,000	658,214	696,701
DUKE ENERGY FLORIDA LLC	3.00	12/15/2051	2,423,000	1,567,373	1,524,988
DUKE ENERGY FLORIDA LLC	4.20	7/15/2048	65,000	52,345	52,166
DUKE ENERGY FLORIDA LLC	5.65	4/1/2040	18,000	17,630	17,886
DUKE ENERGY FLORIDA LLC	6.40	6/15/2038	1,216,000	1,338,039	1,303,382
DUKE ENERGY FLORIDA LLC	6.35	9/15/2037	413,000	431,352	438,594
DUKE ENERGY INDIANA LLC	5.40	4/1/2053	400,000	379,216	378,192
DUKE ENERGY INDIANA LLC	2.75	4/1/2050	107,000	64,829	64,456
DUKE ENERGY INDIANA LLC	3.25	10/1/2049	104,000	70,020	69,868
DUKE ENERGY INDIANA LLC	3.75	5/15/2046	65,000	48,186	49,236
DUKE ENERGY INDIANA LLC	4.90	7/15/2043	59,000	52,599	52,678
DUKE ENERGY INDIANA LLC	6.45	4/1/2039	42,000	43,758	45,236
DUKE ENERGY INDIANA LLC	6.35	8/15/2038	27,000	28,226	28,782
DUKE ENERGY INDIANA LLC	6.12	10/15/2035	16,000	16,237	16,899
DUKE ENERGY OHIO INC	5.65	4/1/2053	104,000	101,398	100,401
DUKE ENERGY OHIO INC	4.30	2/1/2049	553,000	456,877	443,744
DUKE ENERGY OHIO INC	3.70	6/15/2046	101,000	73,487	74,030
DUKE ENERGY PROGRESS LLC	5.35	3/15/2053	753,000	719,012	706,487
DUKE ENERGY PROGRESS LLC	4.00	4/1/2052	138,000	109,545	104,398
DUKE ENERGY PROGRESS LLC	3.60	9/15/2047	247,000	181,215	178,374
DUKE ENERGY PROGRESS LLC	3.70	10/15/2046	130,000	95,807	96,201
DUKE ENERGY PROGRESS LLC	4.15	12/1/2044	702,000	522,744	563,832
DUKE ENERGY PROGRESS LLC	4.38	3/30/2044	11,000	9,160	9,130
DUKE ENERGY PROGRESS LLC	4.10	3/15/2043	18,000	14,502	14,541
DUKE ENERGY PROGRESS LLC	4.10	5/15/2042	2,766,000	2,252,852	2,258,882

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DUKE ENERGY PROGRESS LLC	6.30	4/1/2038	14,000	14,510	14,868
DUKE UNIVERSITY HEALTH	3.92	6/1/2047	550,000	436,710	443,652
DUPONT DE NEMOURS INC	5.32	11/15/2038	126,000	121,285	129,504
DYE + DURHAM LIMITED	8.63	4/15/2029	478,000	479,173	485,036
EASTERN GAS TRAN	4.80	11/1/2043	300,000	252,096	262,986
EASTMAN CHEMICAL CO	4.80	9/1/2042	852,000	768,498	741,453
EATON CORP	4.70	8/23/2052	292,000	260,825	264,193
EATON CORP	3.92	9/15/2047	57,000	45,955	45,501
EATON CORP	4.15	11/2/2042	87,000	74,523	73,994
ECO MATERIAL TECH INC	7.88	1/31/2027	265,000	263,311	265,652
ECOLAB INC	2.70	12/15/2051	300,000	186,848	185,040
ECOPETROL SA	8.38	1/19/2036	1,430,000	1,422,305	1,406,205
ECOPETROL SA	8.88	1/13/2033	2,020,000	2,029,990	2,088,276
EDGEWELL PERSONAL CARE	5.50	6/1/2028	782,000	743,144	763,897
EDISON INTERNATIONAL	6.95	11/15/2029	2,148,000	2,292,662	2,282,379
EG GLOBAL FINANCE PLC	12.00	11/30/2028	335,000	335,000	356,008
EIG PEARL HOLDINGS SARL	3.55	8/31/2036	2,400,000	2,021,325	2,063,352
EL PASO NATURAL GAS	3.50	2/15/2032	85,000	72,746	72,155
ELECTRONIC ARTS INC	2.95	2/15/2051	144,000	91,861	92,962
ELEVANCE HEALTH INC	5.65	6/15/2054	369,000	371,339	364,834
ELEVANCE HEALTH INC	6.10	10/15/2052	1,950,000	2,017,979	2,045,999
ELEVANCE HEALTH INC	4.65	1/15/2043	790,000	721,459	697,104
ELEVANCE HEALTH INC	5.38	6/15/2034	49,000	49,467	49,226
ELEVANCE HEALTH INC	4.10	5/15/2032	307,000	286,940	284,825
ELI LILLY + CO	5.10	2/9/2064	200,000	196,807	190,566
ELI LILLY + CO	4.95	2/27/2063	1,608,000	1,537,237	1,492,835
ELI LILLY + CO	2.50	9/15/2060	699,000	408,064	391,880
ELI LILLY + CO	5.00	2/9/2054	675,000	665,615	644,733
ELI LILLY + CO	4.88	2/27/2053	1,200,000	1,147,558	1,123,644
ELI LILLY + CO	2.25	5/15/2050	693,000	421,528	404,296
EMBECTA CORP	5.00	2/15/2030	1,314,000	1,113,153	1,082,513
EMBRAER NETHERLANDS FINA	7.00	7/28/2030	1,865,000	1,871,448	1,945,307
EMERA US FINANCE LP	4.75	6/15/2046	130,000	100,735	106,925
EMERSON ELECTRIC CO	2.80	12/21/2051	901,000	574,074	566,297
EMERSON ELECTRIC CO	2.75	10/15/2050	107,000	67,555	68,279
EMPRESA DE LOS FERROCARR	3.83	9/14/2061	580,000	376,880	382,116
EMPRESA DE TRANSMISION	5.13	5/2/2049	400,000	307,502	289,524
EMPRESA DE TRANSPORTE ME	4.70	5/7/2050	230,000	188,486	186,091
EMPRESA NACIONAL DEL PET	6.15	5/10/2033	1,390,000	1,377,341	1,382,689
EMPRESA NACIONAL DEL PET	5.25	11/6/2029	660,000	623,618	643,249
EMPRESA NACIONAL DEL PET	3.75	8/5/2026	1,000,000	957,213	955,590
EMRLD BOR / EMRLD CO ISS	6.63	12/15/2030	457,000	449,298	460,926
ENBRIDGE ENERGY PARTNERS	5.50	9/15/2040	528,000	509,382	503,638
ENBRIDGE INC	5.95	4/5/2054	1,131,000	1,140,204	1,122,438
ENCOMPASS HEALTH CORP	4.63	4/1/2031	727,000	646,623	668,142
ENCORE CAPITAL GROUP INC	9.25	4/1/2029	305,000	305,000	317,892
ENDEAVOR ENERGY RESOURCE	5.75	1/30/2028	140,000	137,189	141,364
ENDEAVOUR MINING PLC	5.00	10/14/2026	788,000	741,855	745,346
ENERGEAN ISRAEL FINANCE	8.50	9/30/2033	1,140,220	1,152,004	1,077,508
ENERGIZER HOLDINGS INC	4.38	3/31/2029	2,411,000	2,192,223	2,179,448
ENERGIZER HOLDINGS INC	4.75	6/15/2028	506,000	475,261	473,864
ENERGIZER HOLDINGS INC	6.50	12/31/2027	417,000	403,435	416,566
ENERGY TRANSFER LP	6.05	9/1/2054	1,500,000	1,496,522	1,472,295

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ENERGY TRANSFER LP	5.00	5/15/2050	2,833,000	2,295,165	2,407,937
ENERGY TRANSFER LP	6.25	4/15/2049	2,644,000	2,418,658	2,634,006
ENERGY TRANSFER LP	6.00	6/15/2048	87,000	78,979	83,949
ENERGY TRANSFER LP	5.40	10/1/2047	3,325,000	2,937,886	2,974,412
ENERGY TRANSFER LP	5.30	4/15/2047	260,000	216,984	230,204
ENERGY TRANSFER LP	6.13	12/15/2045	614,000	589,943	601,726
ENERGY TRANSFER LP	5.35	5/15/2045	1,067,000	953,495	954,869
ENERGY TRANSFER LP	5.15	3/15/2045	109,000	90,699	95,803
ENERGY TRANSFER LP	5.00	5/15/2044	65,000	52,493	56,113
ENERGY TRANSFER LP	5.30	4/1/2044	45,000	37,733	40,300
ENERGY TRANSFER LP	5.95	10/1/2043	45,000	40,596	43,608
ENERGY TRANSFER LP	5.15	2/1/2043	22,000	18,282	19,240
ENERGY TRANSFER LP	4.95	1/15/2043	43,000	34,942	36,858
ENERGY TRANSFER LP	6.50	2/1/2042	4,157,000	4,033,740	4,306,694
ENERGY TRANSFER LP	6.05	6/1/2041	700,000	650,778	686,217
ENERGY TRANSFER LP	7.50	7/1/2038	638,000	680,753	725,597
ENERGY TRANSFER LP	5.80	6/15/2038	87,000	81,266	85,335
ENERGY TRANSFER LP	6.63	10/15/2036	225,000	227,141	237,537
ENERGY TRANSFER LP	4.90	3/15/2035	217,000	196,634	201,823
ENGIE ENERGIA CHILE SA	3.40	1/28/2030	1,411,000	1,211,398	1,226,963
ENLINK MIDSTREAM PARTNER	5.45	6/1/2047	2,333,000	2,016,017	2,023,248
ENLINK MIDSTREAM PARTNER	5.05	4/1/2045	1,145,000	950,473	933,519
ENLINK MIDSTREAM PARTNER	4.85	7/15/2026	483,000	468,784	474,074
ENOVA INTERNATIONAL INC	11.25	12/15/2028	1,376,000	1,414,445	1,471,123
ENTEGRIS INC	5.95	6/15/2030	84,000	80,540	83,157
ENTERGY ARKANSAS LLC	5.75	6/1/2054	90,000	89,601	89,266
ENTERGY ARKANSAS LLC	3.35	6/15/2052	139,000	93,680	93,365
ENTERGY ARKANSAS LLC	2.65	6/15/2051	204,000	120,457	118,473
ENTERGY LOUISIANA LLC	2.90	3/15/2051	130,000	80,663	78,750
ENTERGY LOUISIANA LLC	4.20	4/1/2050	163,000	128,040	128,030
ENTERGY LOUISIANA LLC	3.10	6/15/2041	423,000	301,123	304,932
ENTERGY MISSISSIPPI LLC	5.85	6/1/2054	80,000	79,963	79,690
ENTERGY MISSISSIPPI LLC	3.85	6/1/2049	208,000	154,571	153,171
ENTERGY TEXAS INC	5.80	9/1/2053	300,000	297,188	299,817
ENTERGY TEXAS INC	3.55	9/30/2049	95,000	66,883	67,625
EQM MIDSTREAM PARTNERS L	4.75	1/15/2031	291,000	265,304	272,414
EQM MIDSTREAM PARTNERS L	7.50	6/1/2030	233,000	237,626	248,324
EQM MIDSTREAM PARTNERS L	4.50	1/15/2029	379,000	348,333	357,837
EQM MIDSTREAM PARTNERS L	5.50	7/15/2028	228,000	218,671	224,523
EQT CORP	5.75	2/1/2034	3,066,000	3,050,305	3,034,757
EQT CORP	3.63	5/15/2031	2,444,000	2,163,566	2,154,264
EQT CORP	7.00	2/1/2030	5,429,000	5,767,922	5,759,789
EQUINIX EU 2 FINANCING C	5.50	6/15/2034	1,367,000	1,374,499	1,364,662
EQUINIX INC	3.40	2/15/2052	1,542,000	1,034,034	1,055,468
EQUINIX INC	2.95	9/15/2051	520,000	318,333	321,048
EQUINIX INC	3.00	7/15/2050	3,407,000	2,216,266	2,157,619
EQUINIX INC	3.90	4/15/2032	453,000	409,696	412,049
EQUINOR ASA	3.70	4/6/2050	347,000	263,873	263,592
EQUINOR ASA	3.25	11/18/2049	373,000	260,813	260,768
EQUINOR ASA	3.63	4/6/2040	347,000	278,364	281,157
EQUIPMENTSHARE.COM INC	9.00	5/15/2028	125,000	122,658	129,119
ERP OPERATING LP	4.00	8/1/2047	44,000	33,018	33,816
ERP OPERATING LP	4.50	6/1/2045	33,000	26,590	27,662

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ERP OPERATING LP	4.50	7/1/2044	65,000	54,286	55,050
ESKOM HOLDINGS SOC LTD	6.35	8/10/2028	430,000	406,252	416,575
ESSENTIAL UTILITIES INC	5.30	5/1/2052	173,000	153,499	157,892
ESSENTIAL UTILITIES INC	3.35	4/15/2050	347,000	228,991	233,253
ESSENTIAL UTILITIES INC	4.28	5/1/2049	173,000	132,834	136,923
EVEREST REINSURANCE HLDG	3.13	10/15/2052	300,000	188,404	185,379
EVEREST REINSURANCE HLDG	3.50	10/15/2050	83,000	56,111	55,847
EVEREST REINSURANCE HLDG	4.87	6/1/2044	49,000	42,111	42,979
EVERGREEN ACQCO/TVI INC	9.75	4/26/2028	120,000	124,655	127,751
EVERGY KANSAS CENTRAL	3.25	9/1/2049	100,000	67,676	66,558
EVERGY KANSAS CENTRAL	4.25	12/1/2045	230,000	184,205	188,126
EVERGY KANSAS CENTRAL	4.10	4/1/2043	45,000	35,418	36,448
EVERGY KANSAS CENTRAL	4.13	3/1/2042	26,000	20,952	21,422
EVERGY METRO	4.13	4/1/2049	173,000	133,635	135,127
EVERGY METRO	4.20	3/15/2048	85,000	68,067	67,382
EVERGY METRO	4.20	6/15/2047	45,000	35,743	36,022
EVERGY METRO	5.30	10/1/2041	36,000	33,634	33,923
EVERGY METRO	5.40	4/1/2034	25,000	24,954	24,819
EVERSOURCE ENERGY	3.45	1/15/2050	820,000	567,979	561,331
EVERSOURCE ENERGY	5.95	7/15/2034	112,000	113,795	113,085
EXELON CORP	5.60	3/15/2053	850,000	803,116	817,768
EXELON CORP	4.45	4/15/2046	69,000	56,147	56,961
EXELON CORP	5.10	6/15/2045	424,000	379,522	385,280
EXELON CORP	4.95	6/15/2035	13,000	12,041	12,104
EXELON CORP	5.63	6/15/2035	398,000	391,342	397,081
EXXON MOBIL CORPORATION	3.45	4/15/2051	1,634,000	1,196,369	1,179,830
EXXON MOBIL CORPORATION	3.10	8/16/2049	347,000	240,556	235,318
EXXON MOBIL CORPORATION	3.57	3/6/2045	84,000	64,796	64,112
EXXON MOBIL CORPORATION	4.23	3/19/2040	1,282,000	1,140,759	1,128,775
FACTSET RESEARCH SYSTEMS	3.45	3/1/2032	125,000	111,186	108,939
FAIR ISAAC CORP	4.00	6/15/2028	644,000	597,055	602,295
FAIRFAX FINL HLDGS LTD	6.10	3/15/2055	1,530,000	1,523,654	1,481,591
FAIRFAX FINL HLDGS LTD	6.35	3/22/2054	2,935,000	2,929,907	2,938,287
FEDEX CORP	4.10	2/1/2045	153,000	119,597	120,270
FIRST QUANTUM MINERALS L	9.38	3/1/2029	400,000	407,172	418,356
FIRSTCASH INC	6.88	3/1/2032	670,000	670,000	669,879
FIRSTCASH INC	5.63	1/1/2030	946,000	875,337	895,805
FIRSTENERGY CORP	3.40	3/1/2050	2,207,000	1,495,963	1,465,316
FIRSTENERGY TRANSMISSION	4.55	4/1/2049	1,255,000	1,004,356	1,037,609
FIRSTENERGY TRANSMISSION	5.45	7/15/2044	574,000	546,918	537,672
FISERV INC	4.40	7/1/2049	2,700,000	2,158,926	2,190,267
FISERV INC	5.60	3/2/2033	158,000	156,777	159,359
FIVE POINT OP CO LP/FIVE	1.00	1/15/2028	368,000	375,232	376,516
FLORIDA POWER + LIGHT CO	5.30	4/1/2053	1,094,000	1,043,403	1,053,489
FLORIDA POWER + LIGHT CO	2.88	12/4/2051	2,982,000	1,933,992	1,894,047
FLORIDA POWER + LIGHT CO	3.15	10/1/2049	97,000	66,688	65,963
FLORIDA POWER + LIGHT CO	3.99	3/1/2049	173,000	137,413	136,859
FLORIDA POWER + LIGHT CO	4.13	6/1/2048	87,000	71,276	70,658
FLORIDA POWER + LIGHT CO	3.95	3/1/2048	220,000	175,374	173,213
FLORIDA POWER + LIGHT CO	3.70	12/1/2047	38,000	29,059	28,747
FLORIDA POWER + LIGHT CO	4.05	10/1/2044	188,000	160,154	154,090
FLORIDA POWER + LIGHT CO	4.05	6/1/2042	1,378,000	1,165,162	1,150,410
FLORIDA POWER + LIGHT CO	4.13	2/1/2042	35,000	29,408	29,507

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FLORIDA POWER + LIGHT CO	5.25	2/1/2041	21,000	20,153	20,515
FLORIDA POWER + LIGHT CO	5.69	3/1/2040	41,000	41,229	41,540
FLORIDA POWER + LIGHT CO	5.96	4/1/2039	70,000	72,298	73,009
FLORIDA POWER + LIGHT CO	5.95	2/1/2038	754,000	806,437	791,790
FLORIDA POWER + LIGHT CO	5.30	6/15/2034	343,000	348,134	345,946
FMG RESOURCES AUG 2006	6.13	4/15/2032	1,290,000	1,199,113	1,275,359
FMG RESOURCES AUG 2006	4.38	4/1/2031	464,000	393,922	414,728
FMG RESOURCES AUG 2006	4.50	9/15/2027	800,000	748,559	763,872
FOOT LOCKER INC	4.00	10/1/2029	738,000	607,541	616,016
FORD FOUNDATION/THE	2.82	6/1/2070	100,000	58,928	58,166
FORD FOUNDATION/THE	2.42	6/1/2050	50,000	31,027	30,137
FORD MOTOR CREDIT CO LLC	6.13	3/8/2034	2,295,000	2,249,065	2,273,679
FORD MOTOR CREDIT CO LLC	4.00	11/13/2030	325,000	290,737	290,108
FORTREA HOLDINGS INC	7.50	7/1/2030	1,346,000	1,366,182	1,338,489
FORTRESS TRANS + INFRAST	7.00	6/15/2032	455,000	455,000	462,594
FORTRESS TRANS + INFRAST	7.88	12/1/2030	684,000	699,394	716,504
FORTRESS TRANS + INFRAST	5.50	5/1/2028	2,745,000	2,584,281	2,663,583
FOUNDRY JV HOLDCO LLC	6.40	1/25/2038	500,000	506,892	515,350
FOUNDRY JV HOLDCO LLC	6.25	1/25/2035	777,000	800,005	794,063
FOUNDRY JV HOLDCO LLC	6.15	1/25/2032	600,000	598,476	612,090
FREEDOM MORTGAGE CORP	12.25	10/1/2030	185,000	181,700	199,256
FREEDOM MORTGAGE CORP	12.00	10/1/2028	816,000	877,516	875,968
FREEDOM MORTGAGE HOLD	9.13	5/15/2031	315,000	315,000	306,826
FREEDOM MORTGAGE HOLD	9.25	2/1/2029	300,000	303,213	300,069
FREEPORT INDONESIA PT	4.76	4/14/2027	2,200,000	2,134,627	2,154,570
FREEPORT MCMORAN INC	5.45	3/15/2043	1,950,000	1,732,029	1,839,455
FRONTIER COMMUNICATIONS	8.63	3/15/2031	1,936,000	1,911,820	1,994,467
FRONTIER COMMUNICATIONS	8.75	5/15/2030	1,069,000	1,050,852	1,111,910
FRONTIER COMMUNICATIONS	6.00	1/15/2030	347,000	266,760	302,313
FRONTIER COMMUNICATIONS	5.00	5/1/2028	263,000	245,420	247,843
FRONTIER COMMUNICATIONS	5.88	10/15/2027	1,309,000	1,263,507	1,277,204
GACI FIRST INVESTMENT	5.38	10/13/2122	800,000	683,821	684,731
GACI FIRST INVESTMENT	5.25	1/29/2034	500,000	488,908	492,230
GACI FIRST INVESTMENT	5.25	10/13/2032	450,000	446,399	447,196
GACI FIRST INVESTMENT	5.00	10/13/2027	680,000	671,088	674,900
GANNETT HOLDINGS LLC	6.00	11/1/2026	730,000	697,341	695,741
GAP INC/THE	3.88	10/1/2031	1,463,000	1,214,056	1,220,756
GAP INC/THE	3.63	10/1/2029	263,000	200,198	227,440
GARDA WORLD SECURITY COR	9.50	11/1/2027	600,000	584,045	603,564
GARTNER INC	3.75	10/1/2030	2,049,000	1,845,801	1,837,769
GARTNER INC	3.63	6/15/2029	3,142,000	2,882,587	2,876,564
GATX CORP	6.05	6/5/2054	305,000	309,269	306,757
GCI LLC	4.75	10/15/2028	1,168,000	1,075,794	1,066,723
GE CAPITAL INTL FUNDING	4.42	11/15/2035	1,400,000	1,284,511	1,291,458
GEMS MENASA KY LTD/GEMS	7.13	7/31/2026	2,016,000	1,992,163	2,004,368
GEN DIGITAL INC	7.13	9/30/2030	580,000	580,682	593,717
GEN DIGITAL INC	6.75	9/30/2027	866,000	863,635	876,115
GENERAL DYNAMICS CORP	3.60	11/15/2042	36,000	28,594	28,356
GENERAL DYNAMICS CORP	2.85	6/1/2041	500,000	363,553	359,670
GENERAL DYNAMICS CORP	4.25	4/1/2040	693,000	610,938	607,810
GENERAL ELECTRIC CO	4.50	3/11/2044	1,000,000	861,036	869,320
GENERAL ELECTRIC CO	5.88	1/14/2038	250,000	252,808	256,910
GENERAL MOTORS CO	5.40	4/1/2048	200,000	163,604	179,132

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GENERAL MOTORS CO	5.20	4/1/2045	3,170,000	2,735,161	2,781,517
GENERAL MOTORS CO	6.25	10/2/2043	600,000	541,426	597,582
GENERAL MOTORS CO	5.15	4/1/2038	300,000	259,259	275,865
GENERAL MOTORS CO	5.00	4/1/2035	200,000	177,009	187,090
GENERAL MOTORS FINL CO	5.95	4/4/2034	1,125,000	1,126,283	1,125,731
GENERAL MOTORS FINL CO	3.10	1/12/2032	448,000	378,891	376,436
GENERAL MOTORS FINL CO	5.60	6/18/2031	915,000	913,698	909,007
GENERAL MOTORS FINL CO	5.55	7/15/2029	390,000	391,129	390,101
GENTING NY LLC/GENNY CAP	3.30	2/15/2026	649,000	609,376	619,574
GEORGE WASHINGTON UNIVER	4.13	9/15/2048	277,000	230,148	235,292
GEORGETOWN UNIVERSITY	5.22	12/31/2099	87,000	75,570	80,038
GEORGETOWN UNIVERSITY	5.12	4/1/2053	73,000	68,677	71,955
GEORGETOWN UNIVERSITY	2.94	4/1/2050	199,000	130,269	133,517
GEORGETOWN UNIVERSITY	4.32	4/1/2049	87,000	73,325	75,310
GEORGIA POWER CO	5.13	5/15/2052	784,000	684,209	730,139
GEORGIA POWER CO	3.70	1/30/2050	87,000	63,470	64,144
GEORGIA POWER CO	4.30	3/15/2043	44,000	35,757	36,588
GEORGIA POWER CO	4.30	3/15/2042	539,000	427,689	457,805
GEORGIA POWER CO	4.75	9/1/2040	65,000	57,031	58,572
GEORGIAN RAILWAY JSC	4.00	6/17/2028	370,000	331,316	325,465
GFL ENVIRONMENTAL INC	3.50	9/1/2028	855,000	765,928	788,336
GGAM FINANCE LTD	8.00	6/15/2028	575,000	580,655	605,216
GGAM FINANCE LTD	8.00	2/15/2027	215,000	216,791	222,293
GILEAD SCIENCES INC	2.80	10/1/2050	3,016,000	1,973,460	1,889,222
GILEAD SCIENCES INC	2.60	10/1/2040	5,965,000	4,148,275	4,102,548
GLENCORE FINANCE CANADA	6.00	11/15/2041	233,000	232,772	228,333
GLENCORE FUNDING LLC	5.89	4/4/2054	325,000	318,008	312,608
GLENCORE FUNDING LLC	3.38	9/23/2051	212,000	147,022	137,806
GLENCORE FUNDING LLC	5.63	4/4/2034	75,000	74,305	73,857
GLENCORE FUNDING LLC	6.50	10/6/2033	538,000	573,596	562,000
GLENCORE FUNDING LLC	2.63	9/23/2031	1,023,000	860,598	842,031
GLENCORE FUNDING LLC	5.37	4/4/2029	2,505,000	2,505,000	2,492,325
GLOBAL PART/GLP FINANCE	8.25	1/15/2032	1,279,000	1,308,976	1,313,213
GLOBAL PART/GLP FINANCE	6.88	1/15/2029	110,000	104,990	109,116
GLOBAL PAYMENTS INC	5.95	8/15/2052	603,000	607,833	581,117
GLP CAPITAL LP / FIN II	6.75	12/1/2033	1,971,000	2,089,843	2,065,056
GLP CAPITAL LP / FIN II	3.25	1/15/2032	4,237,000	3,575,045	3,555,818
GLP CAPITAL LP / FIN II	4.00	1/15/2030	106,000	96,444	96,921
GLP CAPITAL LP / FIN II	5.30	1/15/2029	2,037,000	1,994,890	2,006,160
GO DADDY OPCO/FINCO	3.50	3/1/2029	78,000	68,556	70,441
GOEASY LTD	7.63	7/1/2029	722,000	722,403	736,223
GOEASY LTD	9.25	12/1/2028	1,055,000	1,105,387	1,119,745
GOLDMAN SACHS GROUP INC	4.80	7/8/2044	2,021,000	1,843,912	1,823,609
GOLDMAN SACHS GROUP INC	1.00	2/24/2043	3,847,000	3,006,363	2,901,984
GOLDMAN SACHS GROUP INC	1.00	4/22/2042	200,000	142,977	148,162
GOLDMAN SACHS GROUP INC	6.25	2/1/2041	447,000	460,499	474,794
GOLDMAN SACHS GROUP INC	1.00	4/23/2039	542,000	463,541	478,846
GOLDMAN SACHS GROUP INC	1.00	10/31/2038	5,789,000	4,959,870	4,924,123
GOLDMAN SACHS GROUP INC	6.75	10/1/2037	1,500,000	1,565,579	1,619,655
GOLDMAN SACHS GROUP INC	6.45	5/1/2036	101,000	103,223	107,597
GOLDMAN SACHS GROUP INC	1.00	4/25/2035	2,182,000	2,182,000	2,235,503
GOLDMAN SACHS GROUP INC	1.00	2/24/2033	207,000	177,459	177,055
GOODYEAR TIRE + RUBBER	5.25	7/15/2031	348,000	299,457	316,280

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GOODYEAR TIRE + RUBBER	5.00	7/15/2029	293,000	263,181	272,007
GRAHAM PACKAGING/GPC CAP	7.13	8/15/2028	781,000	716,354	737,850
GRAN TIERRA ENERGY INC	9.50	10/15/2029	1,020,000	895,617	975,793
GRAPHIC PACKAGING INTERN	3.50	3/15/2028	132,000	119,774	121,728
GRAPHIC PACKAGING INTERN	4.13	8/15/2024	42,000	41,895	41,896
GREAT LAKES DREDGE+DOCK	5.25	6/1/2029	336,000	281,774	299,242
GREENFIRE RESOURCES LTD	12.00	10/1/2028	541,000	574,768	577,393
GRIFOLS SA	4.75	10/15/2028	1,084,000	942,093	934,896
GRUBHUB HOLDINGS INC	5.50	7/1/2027	1,570,000	1,369,049	1,423,959
GRUPO TELEVISA SAB	5.25	5/24/2049	347,000	297,296	299,756
GULFPORT ENERGY OP CORP	8.00	5/17/2026	303,000	305,405	306,642
HACKENSACK MERIDIAN HLTH	4.50	7/1/2057	44,000	36,846	37,891
HACKENSACK MERIDIAN HLTH	2.88	9/1/2050	347,000	222,817	227,049
HACKENSACK MERIDIAN HLTH	4.21	7/1/2048	42,000	34,790	35,524
HACKENSACK MERIDIAN HLTH	2.68	9/1/2041	347,000	237,486	243,198
HARBOUR ENERGY PLC	5.50	10/15/2026	585,000	576,338	573,622
HARTFORD FINL SVCS GRP	2.90	9/15/2051	132,000	86,652	82,848
HAT HOLDINGS I LLC/HAT	3.38	6/15/2026	122,000	113,292	115,140
HAWAIIAN BRAND INTELLECT	5.75	1/20/2026	467,571	443,187	444,814
HCA INC	6.10	4/1/2064	1,385,000	1,376,641	1,354,170
HCA INC	6.00	4/1/2054	870,000	865,039	858,281
HCA INC	5.90	6/1/2053	4,824,000	4,840,347	4,696,164
HCA INC	4.63	3/15/2052	3,150,000	2,648,334	2,543,720
HCA INC	3.50	7/15/2051	2,000,000	1,313,448	1,337,120
HCA INC	5.25	6/15/2049	607,000	519,300	540,716
HCA INC	5.50	6/15/2047	832,000	795,415	767,953
HCA INC	5.13	6/15/2039	1,065,000	1,004,034	985,700
HELIX ENERGY SOLUTIONS	9.75	3/1/2029	294,000	306,664	313,413
HERITAGE PETROL CO LTD	9.00	8/12/2029	290,000	300,667	303,207
HERSHEY COMPANY	2.65	6/1/2050	208,000	131,437	129,688
HERSHEY COMPANY	3.38	8/15/2046	45,000	32,844	33,152
HESS CORP	5.80	4/1/2047	1,739,000	1,641,432	1,760,616
HESS CORP	5.60	2/15/2041	1,214,000	1,123,482	1,211,281
HESS CORP	6.00	1/15/2040	69,000	66,631	71,300
HESS MIDSTREAM OPERATION	4.25	2/15/2030	134,000	119,952	123,033
HILCORP ENERGY I/HILCORP	8.38	11/1/2033	190,000	190,000	202,449
HILCORP ENERGY I/HILCORP	6.00	2/1/2031	531,000	490,150	507,482
HILCORP ENERGY I/HILCORP	6.00	4/15/2030	700,000	661,242	675,885
HILCORP ENERGY I/HILCORP	6.25	11/1/2028	700,000	676,652	691,173
HILTON DOMESTIC OPERATIN	3.63	2/15/2032	308,000	260,118	266,691
HILTON GRAND VAC BOR ESC	6.63	1/15/2032	130,000	130,000	130,592
HILTON GRAND VAC BOR ESC	4.88	7/1/2031	795,000	695,045	702,852
HILTON GRAND VAC BOR ESC	5.00	6/1/2029	1,008,000	917,754	939,970
HOAG MEMORIAL HOSPITAL	3.80	7/15/2052	173,000	131,464	135,308
HOLOGIC INC	3.25	2/15/2029	943,000	832,581	846,173
HOME DEPOT INC	5.40	6/25/2064	466,000	460,696	454,741
HOME DEPOT INC	3.50	9/15/2056	100,000	71,530	70,934
HOME DEPOT INC	5.30	6/25/2054	550,000	541,397	537,658
HOME DEPOT INC	4.95	9/15/2052	100,000	93,181	92,501
HOME DEPOT INC	3.63	4/15/2052	5,800,000	4,439,897	4,291,188
HOME DEPOT INC	2.75	9/15/2051	100,000	63,348	62,273
HOME DEPOT INC	2.38	3/15/2051	1,669,000	977,669	958,089
HOME DEPOT INC	3.35	4/15/2050	200,000	143,651	142,204

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HOME DEPOT INC	3.13	12/15/2049	200,000	137,872	136,272
HOME DEPOT INC	4.50	12/6/2048	200,000	174,616	173,360
HOME DEPOT INC	3.90	6/15/2047	200,000	160,031	158,044
HOME DEPOT INC	4.25	4/1/2046	1,098,000	934,625	923,868
HOME DEPOT INC	4.40	3/15/2045	100,000	86,029	86,504
HOME DEPOT INC	4.88	2/15/2044	100,000	92,804	92,614
HOME DEPOT INC	4.20	4/1/2043	100,000	85,610	84,780
HOME DEPOT INC	5.95	4/1/2041	100,000	104,925	105,722
HOME DEPOT INC	5.40	9/15/2040	100,000	98,771	99,825
HOME DEPOT INC	3.30	4/15/2040	200,000	156,743	155,686
HOME DEPOT INC	5.88	12/16/2036	400,000	420,726	423,916
HOWARD HUGHES CORP	4.38	2/1/2031	3,097,000	2,669,284	2,672,463
HOWARD HUGHES CORP	4.13	2/1/2029	237,000	204,686	212,146
HOWARD HUGHES CORP	5.38	8/1/2028	5,484,000	5,221,772	5,212,542
HOWARD MIDSTREAM ENERGY	8.88	7/15/2028	173,000	177,271	183,081
HOWMET AEROSPACE INC	5.95	2/1/2037	1,100,000	1,125,273	1,129,425
HP ENTERPRISE CO	6.35	10/15/2045	761,000	800,207	799,354
HRT DNT / HRT DNT FIN	10.50	4/30/2028	173,000	174,544	183,665
HSBC HOLDINGS PLC	1.00	3/9/2044	1,090,000	1,081,118	1,139,551
HSBC HOLDINGS PLC	6.80	6/1/2038	286,000	282,127	302,525
HSBC HOLDINGS PLC	6.50	9/15/2037	214,000	206,369	219,361
HSBC HOLDINGS PLC	6.50	5/2/2036	514,000	498,952	531,697
HSBC HOLDINGS PLC	1.00	6/20/2034	447,000	434,190	461,478
HUDBAY MINERALS INC	6.13	4/1/2029	348,000	329,070	345,387
HUMANA INC	5.75	4/15/2054	943,000	921,562	908,665
HUMANA INC	4.95	10/1/2044	75,000	66,355	65,237
HUNTINGTON INGALLS INDUS	4.20	5/1/2030	77,000	73,368	72,469
IBM CORP	5.10	2/6/2053	357,000	325,518	333,177
IBM CORP	4.90	7/27/2052	366,000	324,377	326,673
IBM CORP	3.43	2/9/2052	113,000	78,087	78,090
IBM CORP	2.95	5/15/2050	214,000	136,879	136,048
IBM CORP	4.25	5/15/2049	2,000,000	1,616,135	1,625,700
IBM CORP	4.00	6/20/2042	308,000	250,695	251,707
IBM CORP	2.85	5/15/2040	591,000	420,412	422,216
IBM CORP	4.15	5/15/2039	6,260,000	5,477,683	5,384,163
IBM INTERNAT CAPITAL	5.30	2/5/2054	400,000	387,376	374,644
IBM INTERNAT CAPITAL	5.25	2/5/2044	600,000	579,233	568,476
ICAHN ENTERPRISES/FIN	9.00	6/15/2030	639,000	639,000	636,022
ICAHN ENTERPRISES/FIN	4.38	2/1/2029	348,000	286,368	297,255
ICAHN ENTERPRISES/FIN	9.75	1/15/2029	1,333,000	1,387,934	1,383,721
ICAHN ENTERPRISES/FIN	6.25	5/15/2026	125,000	120,862	123,956
IHO VERWALTUNGS GMBH	6.38	5/15/2029	263,000	246,332	259,770
IHS HOLDING LTD	6.25	11/29/2028	1,676,000	1,423,580	1,492,461
ILIAD HOLDING SAS	7.00	10/15/2028	500,000	470,163	495,570
ILIAD HOLDING SAS	6.50	10/15/2026	290,000	280,114	288,669
ILLINOIS ST	6.63	2/1/2035	423,077	438,417	437,687
ILLINOIS ST	5.10	6/1/2033	1,176,471	1,135,895	1,154,889
IMOLA MERGER CORP	4.75	5/15/2029	2,164,000	1,946,113	2,024,379
INDIANA MICHIGAN POWER	3.25	5/1/2051	104,000	69,603	68,409
INDIANA MICHIGAN POWER	4.25	8/15/2048	217,000	172,745	172,836
INDIANA MICHIGAN POWER	3.75	7/1/2047	45,000	33,424	33,159
INDIANA MICHIGAN POWER	4.55	3/15/2046	26,000	22,235	21,827
INDIANA MICHIGAN POWER	6.05	3/15/2037	26,000	26,239	26,904

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INDIANA UNIV HEALTH INC	2.85	11/1/2051	185,000	116,074	121,501
INDIANA UNIV HEALTH INC	3.97	11/1/2048	49,000	39,070	39,995
INEOS FINANCE PLC	7.50	4/15/2029	425,000	425,000	429,722
INGERSOLL RAND INC	5.70	6/15/2054	55,000	54,776	55,382
INKIA ENERGY LTD	5.88	11/9/2027	600,000	580,923	597,642
INOVA HEALTH SYSTEMS FOU	4.07	5/15/2052	199,000	163,015	165,078
INTEL CORP	5.90	2/10/2063	1,035,000	1,011,780	1,034,514
INTEL CORP	3.05	8/12/2051	92,000	61,358	58,354
INTEL CORP	3.25	11/15/2049	1,984,000	1,391,332	1,330,371
INTEL CORP	2.80	8/12/2041	882,000	639,123	610,467
INTELSAT JACKSON HLDG	6.50	3/15/2030	900,000	832,095	839,520
INTERCONTINENTALEXCHANGE	5.20	6/15/2062	347,000	320,991	323,172
INTERCONTINENTALEXCHANGE	3.00	9/15/2060	928,000	566,637	555,018
INTERCONTINENTALEXCHANGE	4.95	6/15/2052	733,000	674,886	667,609
INTERCONTINENTALEXCHANGE	3.00	6/15/2050	1,000,000	658,695	649,200
INTERCONTINENTALEXCHANGE	4.25	9/21/2048	173,000	142,670	141,666
INTERCONTINENTALEXCHANGE	2.65	9/15/2040	2,419,000	1,680,268	1,678,351
INTERCORP PERU LTD	3.88	8/15/2029	1,800,000	1,569,209	1,599,912
INTERFACE INC	5.50	12/1/2028	362,000	330,521	342,383
INTERNATIONAL GAME TECH	4.13	4/15/2026	203,000	195,310	197,543
INTERNATIONAL PAPER CO	6.00	11/15/2041	133,000	129,677	133,407
INTERPUBLIC GROUP COS	5.40	10/1/2048	87,000	77,583	80,446
INTERPUBLIC GROUP COS	3.38	3/1/2041	464,000	326,563	339,602
INTERSTATE POWER + LIGHT	3.10	11/30/2051	347,000	216,275	220,158
INTERSTATE POWER + LIGHT	3.70	9/15/2046	44,000	31,500	32,299
INTERSTATE POWER + LIGHT	6.25	7/15/2039	21,000	21,243	21,798
INTESA SANPAOLO SPA	1.00	6/1/2042	3,032,000	2,169,406	2,270,877
INTESA SANPAOLO SPA	1.00	6/1/2032	946,000	734,129	803,674
INTESA SANPAOLO SPA	5.71	1/15/2026	1,858,000	1,813,971	1,840,962
INTUIT INC	5.50	9/15/2053	2,540,000	2,616,941	2,550,262
IQVIA INC	6.50	5/15/2030	697,000	699,276	707,643
IRON MOUNTAIN INC	5.63	7/15/2032	1,460,000	1,303,764	1,382,197
IRON MOUNTAIN INC	4.50	2/15/2031	323,000	280,576	291,259
IRON MOUNTAIN INC	5.25	7/15/2030	221,000	200,766	209,981
IRON MOUNTAIN INC	7.00	2/15/2029	619,000	615,224	630,408
IRON MOUNTAIN INFO MGMT	5.00	7/15/2032	415,000	357,417	379,331
ITHACA ENERGY NORTH	9.00	7/15/2026	1,771,000	1,770,481	1,793,102
ITT HOLDINGS LLC	6.50	8/1/2029	348,000	316,135	315,636
JACKSON FINANCIAL INC	4.00	11/23/2051	2,240,000	1,548,847	1,560,048
JACOBS ENTERTAINMENT INC	6.75	2/15/2029	173,000	159,190	160,952
JAGUAR LAND ROVER AUTOMO	5.88	1/15/2028	1,400,000	1,305,897	1,372,896
JAZZ SECURITIES DAC	4.38	1/15/2029	210,000	189,153	194,786
JB POINDEXTER + CO INC	8.75	12/15/2031	520,000	520,000	539,204
JBS USA HOLD/FOOD/LUX CO	6.50	12/1/2052	3,500,000	3,508,136	3,479,420
JBS USA HOLD/FOOD/LUX CO	4.38	2/2/2052	4,890,000	3,710,549	3,623,099
JBS USA HOLD/FOOD/LUX CO	6.75	3/15/2034	3,361,000	3,486,875	3,555,064
JOHNS HOPKINS HEALTH SYS	3.84	5/15/2046	387,000	306,320	313,818
JOHNS HOPKINS UNIVERSITY	2.81	1/1/2060	114,000	72,104	71,988
JOHNS HOPKINS UNIVERSITY	4.08	7/1/2053	35,000	29,336	29,594
JOHNSON + JOHNSON	2.45	9/1/2060	347,000	207,974	196,090
JOHNSON + JOHNSON	4.50	9/1/2040	45,000	42,281	42,296
JOHNSON + JOHNSON	3.40	1/15/2038	802,000	674,620	673,327
JOHNSON + JOHNSON	3.55	3/1/2036	49,000	42,961	42,891

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JONES DESLAURIERS INSURA	8.50	3/15/2030	58,000	58,928	60,627
JPMORGAN CHASE + CO	1.00	4/22/2052	2,952,000	2,138,689	2,081,278
JPMORGAN CHASE + CO	1.00	4/22/2051	1,105,000	787,474	752,969
JPMORGAN CHASE + CO	1.00	7/24/2048	139,000	109,820	111,853
JPMORGAN CHASE + CO	5.63	8/16/2043	117,000	113,911	118,888
JPMORGAN CHASE + CO	1.00	11/19/2041	4,723,000	3,358,108	3,223,259
JPMORGAN CHASE + CO	1.00	4/22/2035	315,000	315,000	323,360
JPMORGAN CHASE + CO	1.00	10/23/2034	1,660,000	1,660,000	1,760,546
JPMORGAN CHASE + CO	1.00	6/1/2034	603,000	588,445	600,365
JUNIPER NETWORKS INC	5.95	3/15/2041	393,000	394,919	396,785
KAISER ALUMINUM CORP	4.50	6/1/2031	758,000	626,227	671,573
KAISER ALUMINUM CORP	4.63	3/1/2028	214,000	193,013	200,161
KAISER FOUNDATION HOSPIT	3.00	6/1/2051	236,000	157,785	157,669
KAISER FOUNDATION HOSPIT	3.27	11/1/2049	185,000	130,588	131,850
KAISER FOUNDATION HOSPIT	4.88	4/1/2042	39,000	35,990	36,786
KAISER FOUNDATION HOSPIT	2.81	6/1/2041	230,000	163,099	166,009
KB HOME	4.00	6/15/2031	627,000	535,282	553,321
KB HOME	7.25	7/15/2030	264,000	264,477	271,812
KELLANOVA	5.75	5/16/2054	1,310,000	1,307,404	1,309,162
KENBOURNE INVEST SA	6.88	11/26/2024	1,108,000	986,214	471,520
KENTUCKY UTILITIES CO	4.38	10/1/2045	69,000	55,841	57,432
KENTUCKY UTILITIES CO	5.13	11/1/2040	78,000	71,975	73,322
KEYCORP	1.00	3/6/2035	54,000	53,999	54,768
KINDER MORGAN ENER PART	5.40	9/1/2044	44,000	37,785	40,278
KINDER MORGAN ENER PART	5.50	3/1/2044	65,000	57,140	60,177
KINDER MORGAN ENER PART	5.00	8/15/2042	44,000	36,584	38,452
KINDER MORGAN ENER PART	5.63	9/1/2041	65,000	61,562	61,147
KINDER MORGAN ENER PART	7.50	11/15/2040	217,000	231,469	243,793
KINDER MORGAN ENER PART	6.50	2/1/2037	52,000	51,602	54,403
KINDER MORGAN INC	3.60	2/15/2051	740,000	514,571	504,806
KINDER MORGAN INC	3.25	8/1/2050	612,000	382,832	391,044
KINDER MORGAN INC	5.20	3/1/2048	797,000	704,780	707,035
KINDER MORGAN INC	5.55	6/1/2045	2,935,000	2,798,058	2,739,294
KINDER MORGAN INC	5.30	12/1/2034	18,000	17,655	17,451
KINDER MORGAN INC	5.40	2/1/2034	10,000	9,976	9,846
KINDER MORGAN INC	5.20	6/1/2033	521,000	512,379	505,912
KINETIK HOLDINGS LP	5.88	6/15/2030	604,000	584,857	595,387
KLA CORP	5.25	7/15/2062	1,315,000	1,224,849	1,255,891
KLA CORP	4.95	7/15/2052	1,067,000	1,000,889	993,025
KLA CORP	3.30	3/1/2050	520,000	368,006	365,706
KLA CORP	5.00	3/15/2049	173,000	159,227	161,667
KODIAK GAS SERVICES LLC	7.25	2/15/2029	150,000	150,000	153,836
KOHL S CORPORATION	5.55	7/17/2045	45,000	28,970	30,697
KOHL S CORPORATION	4.63	5/1/2031	1,340,000	1,066,598	1,120,923
KOSMOS ENERGY LTD	7.50	3/1/2028	1,311,000	1,272,426	1,248,400
KRAFT HEINZ FOODS CO	6.50	2/9/2040	544,000	561,926	580,644
KRAFT HEINZ FOODS CO	6.88	1/26/2039	130,000	139,423	144,253
KYNDRYL HOLDINGS INC	4.10	10/15/2041	1,700,000	1,212,715	1,288,141
L3HARRIS TECH INC	5.60	7/31/2053	1,287,000	1,254,322	1,275,172
L3HARRIS TECH INC	5.05	4/27/2045	1,541,000	1,476,419	1,423,499
L3HARRIS TECH INC	5.35	6/1/2034	415,000	414,714	411,962
L3HARRIS TECH INC	5.40	7/31/2033	62,000	62,751	61,790
L3HARRIS TECH INC	5.25	6/1/2031	473,000	472,665	471,217

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LABL INC	9.50	11/1/2028	800,000	818,507	808,328
LADDER CAP FIN LLLP/CORP	7.00	7/15/2031	105,000	105,000	106,021
LADDER CAP FIN LLLP/CORP	4.25	2/1/2027	1,057,000	987,473	1,001,190
LAMAR MEDIA CORP	3.63	1/15/2031	1,130,000	962,100	992,728
LAMAR MEDIA CORP	3.75	2/15/2028	149,000	137,304	139,311
LAMB WESTON HLD	4.38	1/31/2032	173,000	151,388	154,191
LAMB WESTON HLD	4.13	1/31/2030	248,000	222,003	224,839
LAS VEGAS SANDS CORP	6.20	8/15/2034	115,000	114,851	115,736
LCM INVESTMENTS HOLDINGS	8.25	8/1/2031	115,000	117,695	120,128
LCPR SR SECURED FIN DAC	6.75	10/15/2027	500,000	476,240	468,640
LEAR CORP	3.55	1/15/2052	100,000	64,559	68,323
LEAR CORP	5.25	5/15/2049	400,000	339,867	354,900
LEVEL 3 NEW MONEY TSA	11.00	11/15/2029	225,534	225,534	225,534
LEVIATHAN BOND LTD	6.75	6/30/2030	442,082	416,721	394,116
LG ELECTRONICS INC	5.63	4/24/2029	949,000	942,851	958,300
LG ELECTRONICS INC	5.63	4/24/2027	3,108,000	3,096,340	3,119,841
LGI HOMES INC	4.00	7/15/2029	241,000	210,723	209,072
LGI HOMES INC	8.75	12/15/2028	405,000	408,007	421,710
LIBERTY COSTA RICA SR SF	10.88	1/15/2031	1,000,000	1,008,985	1,059,260
LIFEPOINT HEALTH INC	11.00	10/15/2030	265,000	265,000	292,075
LIONS GATE CAPITAL HOLD	5.50	4/15/2029	876,000	682,487	567,438
LITHIA MOTORS INC	4.38	1/15/2031	224,000	194,145	199,804
LIVE NATION ENTERTAINMEN	3.75	1/15/2028	277,000	252,340	258,145
LIVE NATION ENTERTAINMEN	6.50	5/15/2027	1,252,000	1,252,000	1,261,891
LOCKHEED MARTIN CORP	5.20	2/15/2064	375,000	373,809	354,548
LOCKHEED MARTIN CORP	5.90	11/15/2063	1,271,000	1,365,079	1,335,961
LOCKHEED MARTIN CORP	4.30	6/15/2062	2,105,000	1,741,863	1,703,577
LOCKHEED MARTIN CORP	5.20	2/15/2055	1,070,000	1,025,404	1,023,947
LOCKHEED MARTIN CORP	5.70	11/15/2054	61,000	63,425	62,717
LOCKHEED MARTIN CORP	4.15	6/15/2053	2,150,000	1,773,222	1,738,146
LOCKHEED MARTIN CORP	4.09	9/15/2052	494,000	405,999	396,252
LOCKHEED MARTIN CORP	4.70	5/15/2046	144,000	132,202	129,607
LOCKHEED MARTIN CORP	3.80	3/1/2045	1,000,000	805,380	795,470
LOCKHEED MARTIN CORP	4.07	12/15/2042	551,000	470,478	463,397
LOCKHEED MARTIN CORP	5.72	6/1/2040	71,000	73,351	73,366
LOCKHEED MARTIN CORP	6.15	9/1/2036	62,000	66,120	67,294
LOCKHEED MARTIN CORP	4.50	5/15/2036	139,000	132,670	130,447
LOCKHEED MARTIN CORP	3.60	3/1/2035	22,000	19,291	19,277
LOUISIANA ST LOCAL GOVT ENVRNM	5.20	12/1/2039	1,250,000	1,241,361	1,255,965
LOWE S COS INC	5.85	4/1/2063	1,177,000	1,216,432	1,148,505
LOWE S COS INC	5.80	9/15/2062	673,000	650,869	653,806
LOWE S COS INC	4.45	4/1/2062	300,000	228,363	233,499
LOWE S COS INC	5.75	7/1/2053	632,000	650,766	623,070
LOWE S COS INC	4.25	4/1/2052	3,773,000	3,141,590	2,965,993
LOWE S COS INC	3.50	4/1/2051	100,000	68,321	68,431
LOWE S COS INC	3.00	10/15/2050	1,034,000	654,260	647,315
LOWE S COS INC	4.05	5/3/2047	300,000	231,082	231,669
LOWE S COS INC	3.70	4/15/2046	1,286,000	958,437	944,323
LOWE S COS INC	4.38	9/15/2045	100,000	80,847	81,900
LOWE S COS INC	2.80	9/15/2041	1,096,000	791,742	751,615
LOWE S COS INC	5.15	7/1/2033	210,000	210,921	208,956
LSB INDUSTRIES	6.25	10/15/2028	999,000	946,805	963,735
LYB INT FINANCE III	3.80	10/1/2060	2,300,000	1,486,313	1,554,938

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
LYB INT FINANCE III	3.63	4/1/2051	2,550,000	1,697,710	1,752,462
LYB INT FINANCE III	4.20	5/1/2050	347,000	253,756	263,789
LYB INT FINANCE III	4.20	10/15/2049	260,000	190,530	199,454
LYB INT FINANCE III	3.38	10/1/2040	1,200,000	864,431	877,260
LYB INTL FINANCE BV	4.88	3/15/2044	69,000	57,531	59,990
LYB INTL FINANCE BV	5.25	7/15/2043	257,000	225,145	233,166
LYONDELLBASELL IND NV	4.63	2/26/2055	1,000,000	772,398	811,170
MACQUARIE AIRFINANCE HLD	8.13	3/30/2029	175,000	175,000	185,189
MACY S RETAIL HLDGS LLC	4.50	12/15/2034	6,000	4,349	5,185
MACY S RETAIL HLDGS LLC	6.13	3/15/2032	970,000	891,282	926,515
MACY S RETAIL HLDGS LLC	5.88	3/15/2030	751,000	656,731	718,820
MACY S RETAIL HLDGS LLC	5.88	4/1/2029	1,883,000	1,784,693	1,824,627
MADISON IAQ LLC	4.13	6/30/2028	389,000	350,694	362,871
MAF GLOBAL SECURITIES	1.00	12/31/2099	800,000	774,421	788,914
MARATHON OIL CORP	5.20	6/1/2045	65,000	53,083	59,784
MARATHON OIL CORP	6.60	10/1/2037	236,000	233,764	255,633
MARATHON PETROLEUM CORP	5.00	9/15/2054	2,000,000	1,608,731	1,691,780
MARATHON PETROLEUM CORP	4.75	9/15/2044	1,600,000	1,316,539	1,364,176
MARATHON PETROLEUM CORP	6.50	3/1/2041	304,000	305,562	316,266
MARKEL GROUP INC	6.00	5/16/2054	880,000	876,854	871,174
MARKEL GROUP INC	5.00	4/5/2046	1,350,000	1,159,728	1,192,712
MARRIOTT INTERNATIONAL	5.30	5/15/2034	105,000	103,680	103,048
MARSH + MCLENNAN COS INC	5.45	3/15/2054	164,000	162,054	159,352
MARSH + MCLENNAN COS INC	5.45	3/15/2053	1,979,000	1,905,307	1,925,151
MARSH + MCLENNAN COS INC	6.25	11/1/2052	600,000	638,558	649,476
MARSH + MCLENNAN COS INC	2.90	12/15/2051	192,000	122,679	119,712
MARSH + MCLENNAN COS INC	4.90	3/15/2049	1,400,000	1,256,184	1,254,554
MARSH + MCLENNAN COS INC	4.20	3/1/2048	117,000	95,306	95,071
MARSH + MCLENNAN COS INC	4.35	1/30/2047	1,600,000	1,331,015	1,351,552
MARSH + MCLENNAN COS INC	4.75	3/15/2039	1,555,000	1,394,497	1,446,243
MARTIN MARIETTA MATERIAL	3.20	7/15/2051	400,000	265,042	266,276
MARTIN MARIETTA MATERIAL	4.25	12/15/2047	758,000	605,280	615,913
MASS GENERAL BRIGHAM INC	3.19	7/1/2049	173,000	120,617	121,046
MASS INSTITUTE OF TECH	3.89	7/1/2116	60,000	43,615	44,174
MASS INSTITUTE OF TECH	4.68	12/31/2099	39,000	34,072	34,556
MASS INSTITUTE OF TECH	5.60	12/31/2099	74,000	76,870	78,224
MASS INSTITUTE OF TECH	3.07	4/1/2052	347,000	246,395	246,491
MASS INSTITUTE OF TECH	2.29	7/1/2051	111,000	66,829	66,603
MASS INSTITUTE OF TECH	2.99	7/1/2050	230,000	162,609	161,478
MASS INSTITUTE OF TECH	3.96	7/1/2038	18,000	16,024	16,410
MASTERCARD INC	2.95	3/15/2051	3,400,000	2,339,745	2,249,576
MASTERCARD INC	3.65	6/1/2049	1,360,000	1,033,859	1,038,646
MASTERCARD INC	3.95	2/26/2048	126,000	104,871	102,073
MASTERCARD INC	3.80	11/21/2046	57,000	46,357	45,268
MATADOR RESOURCES CO	6.50	4/15/2032	3,670,000	3,679,011	3,672,569
MATADOR RESOURCES CO	6.88	4/15/2028	1,141,000	1,139,489	1,158,708
MATCH GROUP HLD II LLC	3.63	10/1/2031	729,000	609,528	617,565
MATCH GROUP HLD II LLC	4.63	6/1/2028	101,000	94,356	94,644
MATTAMY GROUP CORP	4.63	3/1/2030	421,000	377,414	388,187
MAUSER PACKAGING SOLUT	7.88	4/15/2027	1,100,000	1,088,451	1,123,892
MAYO CLINIC	3.20	11/15/2061	347,000	232,146	231,466
MAYO CLINIC	4.13	11/15/2052	21,000	17,347	17,644
MAYO CLINIC	4.00	11/15/2047	52,000	42,243	43,643

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MAZOON ASSETS CO SAOC	5.20	11/8/2027	300,000	296,954	294,780
MC BRAZIL DWNSTRM	7.25	6/30/2031	1,322,278	978,313	1,178,229
MCDONALD S CORP	5.15	9/9/2052	2,450,000	2,305,243	2,261,620
MCDONALD S CORP	4.20	4/1/2050	200,000	162,535	159,542
MCDONALD S CORP	3.63	9/1/2049	4,500,000	3,359,001	3,264,345
MCDONALD S CORP	4.45	9/1/2048	200,000	170,681	168,026
MCDONALD S CORP	4.45	3/1/2047	300,000	254,985	251,826
MCDONALD S CORP	4.88	12/9/2045	400,000	360,997	359,464
MCDONALD S CORP	4.60	5/26/2045	100,000	86,803	86,517
MCDONALD S CORP	3.63	5/1/2043	100,000	77,183	76,362
MCDONALD S CORP	3.70	2/15/2042	100,000	78,492	78,359
MCDONALD S CORP	4.88	7/15/2040	100,000	91,433	92,187
MCDONALD S CORP	5.70	2/1/2039	100,000	99,892	102,218
MCDONALD S CORP	6.30	3/1/2038	200,000	213,224	214,478
MCDONALD S CORP	6.30	10/15/2037	200,000	212,903	214,292
MCDONALD S CORP	4.70	12/9/2035	200,000	188,874	189,938
MCLAREN HEALTH CARE CORP	4.39	5/15/2048	487,000	399,869	418,581
MDC HOLDINGS INC	3.97	8/6/2061	230,000	134,722	194,803
MDGH GMTN RSC LTD	3.40	6/7/2051	440,000	315,968	313,439
MDGH GMTN RSC LTD	4.38	11/22/2033	1,600,000	1,514,320	1,506,128
MEG ENERGY CORP	5.88	2/1/2029	672,000	645,774	653,775
MEGLOBAL BV	2.63	4/28/2028	2,200,000	1,979,141	1,975,350
MEGLOBAL BV	4.25	11/3/2026	1,000,000	967,489	965,927
MELCO RESORTS FINANCE	7.63	4/17/2032	800,000	800,000	794,240
MELCO RESORTS FINANCE	5.38	12/4/2029	571,000	487,711	513,209
MELCO RESORTS FINANCE	5.75	7/21/2028	1,100,000	992,177	1,030,051
MELCO RESORTS FINANCE	5.25	4/26/2026	1,400,000	1,328,132	1,351,322
MEMORIAL HEALTH SERVICES	3.45	11/1/2049	87,000	62,379	64,722
MEMORIAL SLOAN KETTERING	4.20	7/1/2055	83,000	67,561	68,794
MEMORIAL SLOAN KETTERING	2.96	1/1/2050	192,000	127,545	129,836
MEMORIAL SLOAN KETTERING	5.00	7/1/2042	13,000	12,204	12,480
MERCK + CO INC	5.15	5/17/2063	243,000	230,498	230,556
MERCK + CO INC	2.90	12/10/2061	1,000,000	614,254	598,510
MERCK + CO INC	5.00	5/17/2053	347,000	330,074	326,562
MERCK + CO INC	2.75	12/10/2051	866,000	558,486	541,492
MERCK + CO INC	2.45	6/24/2050	173,000	106,105	102,878
MERCK + CO INC	4.00	3/7/2049	230,000	190,397	185,902
MERCK + CO INC	3.70	2/10/2045	529,000	425,511	415,048
MERCK + CO INC	4.90	5/17/2044	1,000,000	950,748	938,040
MERCK + CO INC	4.15	5/18/2043	182,000	158,259	154,902
MERCK + CO INC	3.60	9/15/2042	45,000	36,290	35,618
MERCK + CO INC	3.90	3/7/2039	520,000	449,435	448,947
MET TRANSPRTN AUTH NY REVENUE	5.18	11/15/2049	80,000	72,409	73,202
META PLATFORMS INC	5.75	5/15/2063	900,000	880,926	925,434
META PLATFORMS INC	4.65	8/15/2062	3,336,000	2,856,380	2,882,137
META PLATFORMS INC	5.60	5/15/2053	600,000	587,339	612,450
META PLATFORMS INC	4.45	8/15/2052	7,827,000	6,738,223	6,748,752
METHANEX CORP	5.25	12/15/2029	1,000,000	908,463	965,070
METHANEX CORP	5.13	10/15/2027	394,000	371,580	379,966
MGM CHINA HOLDINGS LTD	7.13	6/26/2031	320,000	320,000	322,141
MGM CHINA HOLDINGS LTD	5.88	5/15/2026	800,000	775,128	790,232
MGM CHINA HOLDINGS LTD	5.25	6/18/2025	700,000	684,917	692,146
MICROSOFT CORP	3.04	3/17/2062	872,000	587,273	576,941

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MICROSOFT CORP	2.68	6/1/2060	2,100,000	1,319,495	1,276,737
MICROSTRATEGY INC	6.13	6/15/2028	1,458,000	1,381,658	1,412,933
MIDAMERICAN ENERGY CO	5.30	2/1/2055	1,719,000	1,696,054	1,637,176
MIDAMERICAN ENERGY CO	5.85	9/15/2054	1,364,000	1,409,574	1,397,923
MIDAMERICAN ENERGY CO	3.15	4/15/2050	173,000	115,542	115,844
MIDAMERICAN ENERGY CO	4.25	7/15/2049	130,000	104,913	106,846
MIDAMERICAN ENERGY CO	3.65	8/1/2048	239,000	176,011	179,064
MIDAMERICAN ENERGY CO	3.95	8/1/2047	399,000	309,344	310,685
MIDAMERICAN ENERGY CO	4.25	5/1/2046	508,000	425,903	418,353
MIDAMERICAN ENERGY CO	4.40	10/15/2044	200,000	168,032	169,696
MIDAMERICAN ENERGY CO	4.80	9/15/2043	38,000	33,694	34,287
MIDAMERICAN ENERGY CO	5.35	1/15/2034	136,000	141,594	137,686
MIDCAP FINANCIAL ISSR TR	6.50	5/1/2028	440,000	402,181	415,589
MILLICOM INTL CELLULAR	7.38	4/2/2032	1,065,000	1,065,000	1,061,975
MINERAL RESOURCES LTD	8.50	5/1/2030	1,000,000	1,004,946	1,035,310
MINERAL RESOURCES LTD	9.25	10/1/2028	931,000	971,148	977,187
MINERAL RESOURCES LTD	8.00	11/1/2027	2,863,000	2,862,218	2,920,947
MINERAL RESOURCES LTD	8.13	5/1/2027	738,000	736,688	744,996
MINERALS TECHNOLOGIES IN	5.00	7/1/2028	10,000	9,134	9,490
MISSISSIPPI POWER CO	3.10	7/30/2051	217,000	135,951	136,812
MISSISSIPPI POWER CO	4.25	3/15/2042	44,000	35,490	36,141
MOLINA HEALTHCARE INC	3.88	5/15/2032	252,000	211,379	218,522
MOLINA HEALTHCARE INC	4.38	6/15/2028	800,000	741,743	752,320
MOODY S CORPORATION	3.10	11/29/2061	237,000	154,947	145,170
MOODY S CORPORATION	3.75	2/25/2052	487,000	387,164	365,864
MOODY S CORPORATION	2.75	8/19/2041	408,000	293,282	281,834
MORGAN STANLEY	1.00	1/25/2052	5,750,000	3,804,298	3,616,693
MORGAN STANLEY	1.00	4/22/2042	8,849,000	6,826,409	6,632,856
MORGAN STANLEY	1.00	4/22/2039	195,000	169,762	174,287
MORGAN STANLEY	1.00	7/22/2038	227,000	187,715	192,158
MORGAN STANLEY	1.00	1/19/2038	461,000	446,623	458,377
MORGAN STANLEY	1.00	4/20/2037	1,101,000	1,018,628	1,054,483
MORGAN STANLEY	1.00	4/19/2035	700,000	700,000	718,375
MOTOROLA SOLUTIONS INC	5.50	9/1/2044	2,277,000	2,140,354	2,206,914
MOTOROLA SOLUTIONS INC	5.40	4/15/2034	2,405,000	2,388,194	2,383,187
MOTOROLA SOLUTIONS INC	5.60	6/1/2032	347,000	338,468	350,824
MPH ACQUISITION HOLDINGS	5.75	11/1/2028	266,000	215,357	142,831
MPH ACQUISITION HOLDINGS	5.50	9/1/2028	2,162,000	1,932,932	1,639,099
MPLX LP	4.90	4/15/2058	1,000,000	777,764	822,530
MPLX LP	5.65	3/1/2053	700,000	621,170	657,678
MPLX LP	4.95	3/14/2052	1,045,000	868,377	887,299
MPLX LP	5.50	2/15/2049	1,300,000	1,134,072	1,200,940
MPLX LP	4.70	4/15/2048	2,300,000	1,824,791	1,901,065
MPLX LP	5.20	12/1/2047	500,000	420,949	440,180
MPLX LP	5.20	3/1/2047	1,216,000	1,024,185	1,088,746
MPLX LP	4.50	4/15/2038	2,544,000	2,177,646	2,220,505
MPT OPER PARTNERSP/FINL	3.50	3/15/2031	176,000	120,071	114,463
MPT OPER PARTNERSP/FINL	4.63	8/1/2029	293,000	221,525	215,288
MPT OPER PARTNERSP/FINL	5.00	10/15/2027	1,337,000	1,097,343	1,115,138
MPT OPER PARTNERSP/FINL	5.25	8/1/2026	787,000	721,942	716,414
MSCI INC	3.25	8/15/2033	1,085,000	901,987	896,622
MSCI INC	3.88	2/15/2031	2,885,000	2,607,663	2,594,567
MSCI INC	4.00	11/15/2029	397,000	371,397	370,167

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MT SINAI HOSPITAL	3.74	7/1/2049	248,000	183,389	180,244
MT SINAI HOSPITAL	3.98	7/1/2048	35,000	27,389	27,309
MURPHY OIL CORP	5.88	12/1/2027	1,167,000	1,151,353	1,165,320
MURPHY OIL USA INC	3.75	2/15/2031	879,000	751,072	774,513
MUTHOOT FINANCE LTD	7.13	2/14/2028	1,318,000	1,317,364	1,331,167
MVM ENERGETIKA ZRT	7.50	6/9/2028	999,000	1,035,761	1,038,436
MYLAN INC	5.20	4/15/2048	200,000	153,738	162,340
MYLAN INC	5.40	11/29/2043	104,000	85,455	89,977
NASDAQ INC	6.10	6/28/2063	200,000	192,151	202,896
NASDAQ INC	5.95	8/15/2053	100,000	96,751	101,083
NASDAQ INC	3.95	3/7/2052	173,000	127,238	128,416
NASDAQ INC	3.25	4/28/2050	130,000	85,357	86,603
NASDAQ INC	2.50	12/21/2040	589,000	389,422	384,953
NASDAQ INC	5.55	2/15/2034	144,000	141,737	144,268
NATIONAL GRID PLC	5.42	1/11/2034	180,000	180,000	176,123
NATIONAL GRID USA	5.80	4/1/2035	13,000	12,655	12,954
NATIONAL RURAL UTIL COOP	4.30	3/15/2049	109,000	87,147	89,186
NATIONAL RURAL UTIL COOP	4.40	11/1/2048	87,000	70,610	72,605
NATIONSTAR MTG HLD INC	7.13	2/1/2032	180,000	178,721	181,012
NATIONSTAR MTG HLD INC	5.75	11/15/2031	2,772,000	2,529,452	2,604,765
NATIONSTAR MTG HLD INC	5.13	12/15/2030	401,000	343,771	368,202
NATIONSTAR MTG HLD INC	5.50	8/15/2028	1,200,000	1,108,519	1,153,872
NATIONSTAR MTG HLD INC	6.00	1/15/2027	125,000	123,674	123,678
NATIONWIDE CHILDREN HOSP	4.56	11/1/2052	269,000	238,711	242,434
NAVIENT CORP	9.38	7/25/2030	329,000	328,177	345,848
NAVIENT CORP	5.50	3/15/2029	166,000	145,518	151,465
NAVIENT CORP	5.00	3/15/2027	198,000	183,943	189,199
NBCUNIVERSAL MEDIA LLC	4.45	1/15/2043	69,000	59,377	59,579
NBCUNIVERSAL MEDIA LLC	5.95	4/1/2041	188,000	193,598	194,625
NCL CORPORATION LTD	7.75	2/15/2029	1,480,000	1,447,898	1,539,570
NCL CORPORATION LTD	8.38	2/1/2028	1,277,000	1,334,809	1,334,554
NCL CORPORATION LTD	5.88	3/15/2026	1,848,000	1,763,859	1,827,210
NCR ATLEOS LLC	9.50	4/1/2029	380,000	375,906	410,955
NEPTUNE BIDCO US INC	9.29	4/15/2029	515,000	484,191	493,082
NESCO HOLDINGS II INC	5.50	4/15/2029	3,149,000	2,994,787	2,920,225
NEVADA POWER CO	6.00	3/15/2054	200,000	199,675	203,090
NEVADA POWER CO	3.13	8/1/2050	57,000	35,878	36,393
NEVADA POWER CO	6.65	4/1/2036	100,000	104,478	107,645
NEW FORTRESS ENERGY INC	8.75	3/15/2029	495,000	495,000	450,930
NEW FORTRESS ENERGY INC	6.50	9/30/2026	2,736,000	2,596,317	2,506,668
NEW FORTRESS ENERGY INC	6.75	9/15/2025	1,952,000	1,912,320	1,890,902
NEW GOLD INC	7.50	7/15/2027	131,000	129,881	131,954
NEW JERSEY ST TURNPIKE AUTH TU	7.10	1/1/2041	300,000	349,909	342,006
NEW JERSEY ST TURNPIKE AUTH TU	7.41	1/1/2040	1,300,000	1,553,262	1,522,352
NEW YORK NY	6.27	12/1/2037	300,000	323,979	320,455
NEWELL BRANDS INC	5.70	4/1/2026	522,000	505,607	515,355
NEWMARK GROUP INC	7.50	1/12/2029	262,000	262,218	269,344
NEWMONT / NEWCREST FIN	4.20	5/13/2050	133,000	110,473	108,193
NEWMONT CORP	4.88	3/15/2042	1,186,000	1,122,102	1,093,907
NEWMONT CORP	5.88	4/1/2035	148,000	153,589	153,054
NEXSTAR MEDIA INC	4.75	11/1/2028	2,204,000	1,950,165	1,957,703
NEXSTAR MEDIA INC	5.63	7/15/2027	1,866,000	1,756,323	1,772,252
NEXTERA ENERGY CAPITAL	5.25	2/28/2053	860,000	777,284	796,016

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NEXTERA ENERGY CAPITAL	3.00	1/15/2052	173,000	108,175	109,407
NEXTERA ENERGY OPERATING	4.50	9/15/2027	631,000	593,638	596,005
NGL ENRGY OP/FIN CORP	8.38	2/15/2032	753,000	756,720	764,400
NGL ENRGY OP/FIN CORP	8.13	2/15/2029	559,000	560,954	570,051
NGPL PIPECO LLC	7.77	12/15/2037	2,488,000	2,585,159	2,851,696
NISOURCE INC	5.00	6/15/2052	865,000	778,825	764,755
NISOURCE INC	3.95	3/30/2048	46,000	34,700	34,444
NISOURCE INC	4.38	5/15/2047	263,000	212,081	211,284
NISOURCE INC	5.65	2/1/2045	551,000	519,098	532,365
NISOURCE INC	5.25	2/15/2043	44,000	40,188	40,389
NISOURCE INC	5.95	6/15/2041	466,000	473,958	466,913
NNN REIT INC	3.50	4/15/2051	1,893,000	1,265,784	1,316,051
NOBLE FINANCE II LLC	8.00	4/15/2030	529,000	536,828	549,737
NOGAHOLDING SUKUK	5.25	4/8/2029	260,000	249,800	250,037
NOKIA OYJ	6.63	5/15/2039	1,890,000	1,840,456	1,885,672
NORDSTROM INC	5.00	1/15/2044	3,599,000	2,588,115	2,912,347
NORDSTROM INC	4.38	4/1/2030	215,000	172,722	195,317
NORFOLK SOUTHERN CORP	4.10	5/15/2121	173,000	118,167	122,121
NORFOLK SOUTHERN CORP	5.95	3/15/2064	458,000	491,531	467,137
NORFOLK SOUTHERN CORP	4.55	6/1/2053	3,197,000	2,703,666	2,678,862
NORFOLK SOUTHERN CORP	4.84	10/1/2041	761,000	717,688	694,374
NORTHEASTERN UNIVERSITY	2.89	10/1/2050	232,000	151,726	157,127
NORTHERN OIL + GAS INC	8.75	6/15/2031	1,071,000	1,118,277	1,124,421
NORTHERN OIL + GAS INC	8.13	3/1/2028	1,584,000	1,612,183	1,602,121
NORTHERN STATES PWR MINN	5.40	3/15/2054	320,000	314,398	309,194
NORTHERN STATES PWR MINN	5.10	5/15/2053	22,000	20,059	20,304
NORTHERN STATES PWR MINN	3.20	4/1/2052	85,000	57,120	56,567
NORTHERN STATES PWR MINN	3.60	9/15/2047	230,000	171,007	167,376
NORTHERN STATES PWR MINN	3.60	5/15/2046	26,000	19,322	19,243
NORTHERN STATES PWR MINN	4.00	8/15/2045	308,000	242,154	243,677
NORTHERN STATES PWR MINN	4.13	5/15/2044	101,000	82,212	82,219
NORTHERN STATES PWR MINN	3.40	8/15/2042	44,000	33,211	33,248
NORTHERN STATES PWR MINN	4.85	8/15/2040	671,000	621,086	607,295
NORTHERN STATES PWR MINN	5.35	11/1/2039	515,000	515,815	504,602
NORTHERN STATES PWR MINN	6.20	7/1/2037	44,000	45,792	47,077
NORTHERN STATES PWR MINN	6.25	6/1/2036	59,000	61,956	63,043
NORTHERN STATES PWR WISC	5.65	6/15/2054	240,000	239,125	239,590
NORTHROP GRUMMAN CORP	5.25	5/1/2050	1,844,000	1,670,861	1,748,813
NORTHROP GRUMMAN CORP	5.15	5/1/2040	920,000	912,041	879,879
NORTHWELL HEALTHCARE INC	3.81	11/1/2049	347,000	251,580	258,001
NORTHWELL HEALTHCARE INC	4.26	11/1/2047	80,000	62,468	64,612
NORTHWELL HEALTHCARE INC	3.98	11/1/2046	65,000	49,030	50,309
NORTHWEST PIPELINE LLC	4.00	4/1/2027	1,491,000	1,445,526	1,444,600
NORTHWESTERN UNIVERSITY	3.66	12/1/2057	53,000	40,791	40,208
NORTHWESTERN UNIVERSITY	4.64	12/1/2044	1,044,000	973,215	988,668
NOVA CHEMICALS CORP	9.00	2/15/2030	475,000	475,000	501,971
NOVANT HEALTH INC	3.32	11/1/2061	250,000	163,947	165,028
NOVANT HEALTH INC	3.17	11/1/2051	201,000	137,089	135,261
NOVANT HEALTH INC	2.64	11/1/2036	130,000	98,124	98,281
NOVELIS CORP	4.75	1/30/2030	582,000	527,457	539,881
NRG ENERGY INC	7.00	3/15/2033	1,350,000	1,404,864	1,423,670
NRG ENERGY INC	3.88	2/15/2032	1,209,000	1,019,851	1,039,559
NRG ENERGY INC	3.63	2/15/2031	218,000	174,326	187,033

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NRG ENERGY INC	5.25	6/15/2029	209,000	191,178	200,793
NRG ENERGY INC	5.75	1/15/2028	301,000	292,537	298,700
NRG ENERGY INC	6.63	1/15/2027	42,000	41,576	41,920
NSTAR ELECTRIC CO	4.40	3/1/2044	32,000	27,136	27,104
NSTAR ELECTRIC CO	5.50	3/15/2040	24,000	23,270	23,743
NUCOR CORP	2.98	12/15/2055	900,000	542,149	552,906
NUCOR CORP	3.85	4/1/2052	87,000	64,435	65,937
NUCOR CORP	5.20	8/1/2043	37,000	34,798	36,052
NUCOR CORP	6.40	12/1/2037	81,000	85,953	87,480
NUFARM AUSTRALIA/AMERICA	5.00	1/27/2030	20,000	17,676	18,283
NXP BV/NXP FDG/NXP USA	3.25	11/30/2051	609,000	401,490	400,996
NXP BV/NXP FDG/NXP USA	3.25	5/11/2041	1,479,000	1,079,733	1,079,138
NXP BV/NXP FDG/NXP USA	5.00	1/15/2033	693,000	652,976	676,035
NY + PRESBYTERIAN HOSPIT	3.95	12/31/2099	243,000	167,031	174,710
NY + PRESBYTERIAN HOSPIT	4.06	8/1/2056	44,000	35,039	35,816
NY + PRESBYTERIAN HOSPIT	4.02	8/1/2045	44,000	35,668	37,057
NYU LANGONE HOSPITALS	3.38	7/1/2055	243,000	162,984	168,669
OCCIDENTAL PETROLEUM COR	6.60	3/15/2046	500,000	529,744	521,090
OCCIDENTAL PETROLEUM COR	6.45	9/15/2036	700,000	737,302	730,324
OCEANEERING INTL INC	6.00	2/1/2028	125,000	116,207	123,185
OFFICE CHERIFIEN DES PHO	7.50	5/2/2054	2,146,000	2,087,564	2,184,907
OFFICE CHERIFIEN DES PHO	5.13	6/23/2051	1,200,000	846,235	901,518
OFFICE CHERIFIEN DES PHO	6.75	5/2/2034	2,548,000	2,510,182	2,611,547
OGLETHORPE POWER CORP	6.20	12/1/2053	175,000	172,473	178,910
OGLETHORPE POWER CORP	5.25	9/1/2050	15,000	13,155	13,469
OGLETHORPE POWER CORP	4.50	4/1/2047	693,000	545,301	563,201
OGLETHORPE POWER CORP	5.38	11/1/2040	49,000	43,796	46,003
OGLETHORPE POWER CORP	5.95	11/1/2039	24,000	23,343	23,818
OHIO EDISON CO	6.88	7/15/2036	44,000	46,850	49,024
OHIO POWER COMPANY	2.90	10/1/2051	2,425,000	1,474,020	1,480,438
OHIO POWER COMPANY	4.00	6/1/2049	76,000	58,202	57,399
OHIO POWER COMPANY	4.15	4/1/2048	87,000	68,490	66,992
OHIO POWER COMPANY	5.65	6/1/2034	125,000	124,740	125,493
OHIOHEALTH CORP	2.83	11/15/2041	1,040,000	735,980	753,553
OI EUROPEAN GROUP BV	4.75	2/15/2030	872,000	794,924	796,921
OKLAHOMA G+E CO	3.85	8/15/2047	31,000	23,160	23,428
OKLAHOMA G+E CO	4.15	4/1/2047	24,000	18,834	19,182
OKLAHOMA ST DEV FIN AUTH	4.71	5/1/2052	1,250,000	1,143,466	1,154,141
OLD REPUBLIC INTL CORP	3.85	6/11/2051	1,600,000	1,090,815	1,131,120
OLIN CORP	5.00	2/1/2030	75,000	68,452	70,850
OLYMPUS WTR US HLDG CORP	9.75	11/15/2028	1,573,000	1,572,086	1,666,342
ONCOR ELECTRIC DELIVERY	4.95	9/15/2052	555,000	503,059	502,047
ONCOR ELECTRIC DELIVERY	4.10	11/15/2048	347,000	277,787	277,975
ONCOR ELECTRIC DELIVERY	4.55	12/1/2041	45,000	39,622	40,006
ONCOR ELECTRIC DELIVERY	5.25	9/30/2040	45,000	43,533	43,331
ONCOR ELECTRIC DELIVERY	5.65	11/15/2033	25,000	24,959	25,646
ONE GAS INC	4.50	11/1/2048	309,000	261,321	259,001
ONE GAS INC	4.66	2/1/2044	224,000	200,097	197,427
ONEMAIN FINANCE CORP	7.50	5/15/2031	270,000	270,000	273,335
ONEMAIN FINANCE CORP	5.38	11/15/2029	232,000	203,032	217,607
ONEMAIN FINANCE CORP	9.00	1/15/2029	1,475,000	1,487,585	1,555,579
ONEMAIN FINANCE CORP	6.63	1/15/2028	125,000	118,881	125,481
ONEMAIN FINANCE CORP	3.50	1/15/2027	234,000	210,453	219,218

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ONEMAIN FINANCE CORP	7.13	3/15/2026	1,093,000	1,086,551	1,109,625
ONEOK INC	6.63	9/1/2053	500,000	542,791	533,915
ONEOK INC	7.15	1/15/2051	347,000	359,771	383,619
ONEOK INC	4.50	3/15/2050	600,000	446,198	474,606
ONEOK INC	3.95	3/1/2050	260,000	181,463	189,553
ONEOK INC	4.45	9/1/2049	66,000	48,957	51,869
ONEOK INC	4.85	2/1/2049	520,000	417,016	437,684
ONEOK INC	5.20	7/15/2048	2,900,000	2,418,776	2,570,879
ONEOK INC	4.95	7/13/2047	45,000	36,664	38,470
ONEOK INC	6.00	6/15/2035	944,000	955,020	963,333
ONEOK PARTNERS LP	6.20	9/15/2043	46,000	43,762	46,137
ONEOK PARTNERS LP	6.13	2/1/2041	1,797,000	1,719,431	1,795,221
ONEOK PARTNERS LP	6.85	10/15/2037	421,000	433,520	452,015
ONEOK PARTNERS LP	6.65	10/1/2036	30,000	30,393	31,717
OPEN TEXT CORP	3.88	12/1/2029	513,000	444,269	459,669
OPEN TEXT CORP	3.88	2/15/2028	148,000	134,297	136,975
OQ SAOC	5.13	5/6/2028	350,000	338,056	339,938
ORACLE CORP	4.10	3/25/2061	421,000	293,512	302,278
ORACLE CORP	3.85	4/1/2060	6,329,000	4,345,151	4,352,137
ORACLE CORP	4.38	5/15/2055	274,000	202,309	213,849
ORACLE CORP	5.55	2/6/2053	1,365,000	1,230,865	1,290,894
ORACLE CORP	6.90	11/9/2052	2,250,000	2,383,509	2,514,983
ORACLE CORP	3.95	3/25/2051	2,238,000	1,607,471	1,654,352
ORACLE CORP	3.60	4/1/2050	2,106,000	1,405,792	1,470,599
ORACLE CORP	4.00	11/15/2047	4,826,000	3,541,428	3,654,489
ORACLE CORP	4.00	7/15/2046	272,000	201,416	207,403
ORACLE CORP	4.13	5/15/2045	529,000	402,841	414,059
ORACLE CORP	4.50	7/8/2044	433,000	350,201	360,018
ORACLE CORP	3.65	3/25/2041	1,900,000	1,426,779	1,453,082
ORACLE CORP	5.38	7/15/2040	200,000	184,393	189,986
ORACLE CORP	3.60	4/1/2040	9,137,000	6,872,333	7,022,881
ORACLE CORP	6.13	7/8/2039	256,000	254,769	265,242
ORACLE CORP	6.50	4/15/2038	130,000	134,386	139,285
ORACLE CORP	3.80	11/15/2037	258,000	202,377	212,515
ORACLE CORP	3.85	7/15/2036	537,000	455,600	452,804
ORACLE CORP	3.90	5/15/2035	1,000,000	849,960	867,000
ORACLE CORP	4.30	7/8/2034	1,584,000	1,465,402	1,442,739
ORGANON + CO/ORGANON FOR	6.75	5/15/2034	200,000	200,000	199,734
ORGANON + CO/ORGANON FOR	7.88	5/15/2034	200,000	200,000	205,584
ORGANON + CO/ORGANON FOR	5.13	4/30/2031	200,000	173,850	179,572
ORLANDO HEALTH OBL GRP	3.33	10/1/2050	173,000	121,732	126,627
ORYX FUNDING LTD	5.80	2/3/2031	800,000	771,947	789,312
OTIS WORLDWIDE CORP	3.36	2/15/2050	81,000	60,568	56,976
OVINTIV INC	7.10	7/15/2053	865,000	949,733	948,966
OVINTIV INC	6.63	8/15/2037	443,000	465,747	460,268
OWENS CORNING	5.95	6/15/2054	1,115,000	1,100,257	1,122,571
PACIFIC GAS + ELECTRIC	6.75	1/15/2053	1,294,000	1,306,633	1,344,518
PACIFIC GAS + ELECTRIC	3.50	8/1/2050	6,940,000	4,728,906	4,540,773
PACIFIC GAS + ELECTRIC	3.30	8/1/2040	5,004,000	3,606,710	3,558,294
PACIFIC GAS + ELECTRIC	4.50	7/1/2040	1,733,000	1,334,456	1,428,443
PACIFICORP	2.90	6/15/2052	830,000	479,265	490,057
PACIFICORP	3.30	3/15/2051	433,000	274,220	280,484
PACIFICORP	4.15	2/15/2050	173,000	125,518	132,094

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PACIFICORP	4.13	1/15/2049	107,000	77,546	81,207
PACIFICORP	6.00	1/15/2039	69,000	67,194	69,987
PACIFICORP	6.35	7/15/2038	22,000	22,128	22,924
PACIFICORP	6.25	10/15/2037	81,000	81,104	83,647
PACIFICORP	5.75	4/1/2037	33,000	31,916	32,733
PACIFICORP	6.10	8/1/2036	27,000	26,652	27,927
PACIFICORP	5.25	6/15/2035	13,000	11,966	12,585
PARAMOUNT GLOBAL	1.00	3/30/2062	328,000	289,831	289,263
PARAMOUNT GLOBAL	4.95	5/19/2050	1,260,000	1,016,359	880,727
PARAMOUNT GLOBAL	4.90	8/15/2044	1,482,000	1,146,607	1,028,019
PARAMOUNT GLOBAL	5.25	4/1/2044	276,000	221,489	200,332
PARKLAND CORP	4.63	5/1/2030	136,000	121,242	124,118
PARKLAND CORP	5.88	7/15/2027	15,000	14,334	14,818
PATRICK INDUSTRIES INC	4.75	5/1/2029	606,000	538,689	559,471
PBF HOLDING CO LLC	7.88	9/15/2030	1,703,000	1,744,708	1,742,373
PBF HOLDING CO LLC	6.00	2/15/2028	2,236,000	2,162,093	2,182,023
PEACEHEALTH OBLIGATED GR	3.22	11/15/2050	130,000	82,909	85,857
PEACEHEALTH OBLIGATED GR	4.79	11/15/2048	173,000	144,792	151,920
PECO ENERGY CO	4.38	8/15/2052	285,000	241,830	234,598
PECO ENERGY CO	2.80	6/15/2050	158,000	99,577	98,056
PECO ENERGY CO	3.00	9/15/2049	90,000	61,906	59,111
PECO ENERGY CO	3.90	3/1/2048	1,856,000	1,433,971	1,432,090
PECO ENERGY CO	3.70	9/15/2047	108,000	81,882	81,724
PECO ENERGY CO	4.15	10/1/2044	217,000	176,360	177,716
PECO ENERGY CO	4.80	10/15/2043	346,000	316,391	308,722
PECO ENERGY CO	5.95	10/1/2036	18,000	18,527	18,901
PENNYMAC FIN SVCS INC	5.75	9/15/2031	940,000	820,289	881,109
PENNYMAC FIN SVCS INC	7.13	11/15/2030	245,000	243,470	244,321
PENNYMAC FIN SVCS INC	7.88	12/15/2029	1,093,000	1,119,132	1,126,708
PENNYMAC FIN SVCS INC	4.25	2/15/2029	470,000	400,266	427,333
PENNYMAC FIN SVCS INC	5.38	10/15/2025	481,000	467,722	476,883
PENSKE AUTOMOTIVE GROUP	3.75	6/15/2029	514,000	448,881	463,947
PEPSICO INC	4.65	2/15/2053	1,390,000	1,298,233	1,255,809
PEPSICO INC	3.63	3/19/2050	850,000	669,016	646,034
PERMIAN RESOURC OPTG LLC	5.88	7/1/2029	530,000	512,963	522,543
PERRIGO FINANCE UNLIMITE	4.38	3/15/2026	341,000	328,315	330,385
PERUSAHAAN LISTRIK NEGAR	6.25	1/25/2049	580,000	542,750	571,393
PERUSAHAAN LISTRIK NEGAR	6.15	5/21/2048	560,000	501,620	545,597
PERUSAHAAN LISTRIK NEGAR	5.25	5/15/2047	260,000	218,883	226,426
PERUSAHAAN LISTRIK NEGAR	5.38	1/25/2029	340,000	335,767	337,875
PERUSAHAAN LISTRIK NEGAR	5.45	5/21/2028	480,000	473,956	479,016
PETROLEOS DEL PERU SA	5.63	6/19/2047	800,000	521,225	505,968
PETROLEOS DEL PERU SA	4.75	6/19/2032	630,000	484,051	466,912
PETROLEOS MEXICANOS	6.95	1/28/2060	290,000	192,992	191,142
PETROLEOS MEXICANOS	7.69	1/23/2050	1,380,000	952,869	993,365
PETROLEOS MEXICANOS	5.63	1/23/2046	630,000	372,308	380,596
PETROLEOS MEXICANOS	6.70	2/16/2032	2,640,000	2,065,071	2,208,017
PETROLEOS MEXICANOS	5.95	1/28/2031	3,150,000	2,383,397	2,536,884
PETROLEOS MEXICANOS	6.84	1/23/2030	450,000	368,214	394,938
PETROLEOS MEXICANOS	8.75	6/2/2029	2,050,000	1,861,484	2,013,018
PETROLEOS MEXICANOS	6.50	1/23/2029	1,070,000	974,859	965,611
PETROLEOS MEXICANOS	6.50	3/13/2027	172,000	155,769	163,615
PETROLEOS MEXICANOS	6.49	1/23/2027	770,000	703,507	738,792

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PETROLEOS MEXICANOS	4.25	1/15/2025	1,080,000	1,058,100	1,067,828
PETRONAS CAPITAL LTD	3.40	4/28/2061	560,000	381,804	369,639
PETRONAS CAPITAL LTD	4.80	4/21/2060	560,000	489,758	488,841
PETRONAS CAPITAL LTD	4.55	4/21/2050	690,000	591,252	592,082
PETRONAS CAPITAL LTD	2.48	1/28/2032	820,000	680,955	679,034
PETRONAS CAPITAL LTD	3.50	4/21/2030	1,800,000	1,638,816	1,650,492
PETRONAS CAPITAL LTD	3.50	3/18/2025	1,560,000	1,536,254	1,537,676
PETRONAS ENERGY CANADA	2.11	3/23/2028	1,320,000	1,191,638	1,187,974
PETSMART INC/PETSMART FI	7.75	2/15/2029	600,000	574,357	583,752
PETSMART INC/PETSMART FI	4.75	2/15/2028	600,000	546,149	557,310
PFIZER INVESTMENT ENTER	5.34	5/19/2063	1,184,000	1,156,296	1,117,424
PFIZER INVESTMENT ENTER	5.30	5/19/2053	1,972,000	1,914,185	1,903,296
PFIZER INVESTMENT ENTER	5.11	5/19/2043	2,164,000	2,126,011	2,057,488
PFIZER INVESTMENT ENTER	4.75	5/19/2033	138,000	134,184	134,452
PG+E CORP	5.25	7/1/2030	409,000	366,425	391,053
PG+E CORP	5.00	7/1/2028	1,679,000	1,594,649	1,616,827
PIEDMONT HEALTHCARE INC	2.86	1/1/2052	116,000	72,141	73,943
PIEDMONT HEALTHCARE INC	2.72	1/1/2042	433,000	286,335	301,636
PIEDMONT NATURAL GAS CO	5.05	5/15/2052	115,000	102,425	100,505
PIEDMONT NATURAL GAS CO	3.35	6/1/2050	508,000	344,590	332,994
PIEDMONT NATURAL GAS CO	3.64	11/1/2046	13,000	9,062	9,350
PIEDMONT NATURAL GAS CO	4.65	8/1/2043	21,000	17,709	18,174
PLAINS ALL AMER PIPELINE	4.90	2/15/2045	987,000	760,661	836,877
PLAINS ALL AMER PIPELINE	4.70	6/15/2044	2,000,000	1,552,727	1,647,800
PLAINS ALL AMER PIPELINE	4.30	1/31/2043	14,000	10,389	11,038
PLAINS ALL AMER PIPELINE	5.15	6/1/2042	78,000	63,917	69,121
PLAINS ALL AMER PIPELINE	6.65	1/15/2037	29,000	28,872	30,454
PLUSPETROL CAM/PLUS LOTE	6.24	7/3/2036	1,165,000	1,164,115	1,163,357
PORT AUTH OF NEW YORK NEW JE	5.07	7/15/2053	500,000	483,017	488,147
PORT AUTH OF NEW YORK NEW JE	3.14	2/15/2051	500,000	359,123	364,287
PORT AUTH OF NEW YORK NEW JE	5.65	11/1/2040	1,000,000	1,032,609	1,041,692
POSCO	5.88	1/17/2033	400,000	406,593	410,488
POSCO	5.75	1/17/2028	800,000	801,625	810,712
POSCO	5.63	1/17/2026	600,000	599,211	600,888
POTOMAC ELECTRIC POWER	6.50	11/15/2037	21,000	22,484	23,007
PPL ELECTRIC UTILITIES	5.25	5/15/2053	299,000	279,296	285,034
PPL ELECTRIC UTILITIES	3.00	10/1/2049	121,000	80,961	80,183
PPL ELECTRIC UTILITIES	4.15	6/15/2048	100,000	80,969	80,721
PPL ELECTRIC UTILITIES	3.95	6/1/2047	173,000	137,268	137,104
PPL ELECTRIC UTILITIES	4.75	7/15/2043	33,000	29,337	29,886
PPL ELECTRIC UTILITIES	6.25	5/15/2039	18,000	18,830	19,285
PPL ELECTRIC UTILITIES	4.85	2/15/2034	325,000	324,388	316,092
PRA GROUP INC	5.00	10/1/2029	349,000	278,361	298,838
PRA GROUP INC	7.38	9/1/2025	263,000	260,351	263,573
PRAIRIE ACQUIROR LP	9.00	8/1/2029	335,000	335,000	345,486
PRES + FELLOWS OF HARVAR	3.30	7/15/2056	59,000	41,935	42,338
PRES + FELLOWS OF HARVAR	3.75	11/15/2052	314,000	252,714	252,569
PRES + FELLOWS OF HARVAR	2.52	10/15/2050	232,000	148,320	146,424
PRES + FELLOWS OF HARVAR	3.15	7/15/2046	57,000	41,971	42,000
PRES + FELLOWS OF HARVAR	4.88	10/15/2040	1,021,000	991,097	994,403
PRIME SECSRVC BRW/FINANC	6.25	1/15/2028	900,000	860,009	885,591
PRIME SECSRVC BRW/FINANC	3.38	8/31/2027	1,568,000	1,426,828	1,451,654
PRIME SECSRVC BRW/FINANC	5.75	4/15/2026	1,624,000	1,600,797	1,611,479

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PRINCIPAL FINANCIAL GRP	5.50	3/15/2053	1,210,000	1,101,086	1,160,608
PRINCIPAL FINANCIAL GRP	4.30	11/15/2046	45,000	34,973	37,295
PRINCIPAL FINANCIAL GRP	4.35	5/15/2043	18,000	14,344	15,305
PRINCIPAL FINANCIAL GRP	4.63	9/15/2042	22,000	18,179	19,508
PRINCIPAL FINANCIAL GRP	6.05	10/15/2036	55,000	55,588	57,882
PROG HOLDINGS INC	6.00	11/15/2029	1,081,000	1,007,306	1,027,101
PROGRESS ENERGY INC	6.00	12/1/2039	98,000	96,771	98,457
PROGRESSIVE CORP	3.70	3/15/2052	1,700,000	1,274,797	1,268,523
PROGRESSIVE CORP	4.20	3/15/2048	421,000	347,648	345,569
PROGRESSIVE CORP	4.13	4/15/2047	1,500,000	1,225,607	1,228,710
PROGRESSIVE CORP	3.70	1/26/2045	18,000	13,515	14,004
PROGRESSIVE CORP	4.35	4/25/2044	69,000	56,894	59,272
PROLOGIS LP	5.25	6/15/2053	100,000	92,862	94,456
PROLOGIS LP	4.38	9/15/2048	206,000	167,987	172,750
PROMIGAS/GASES PACIFICO	3.75	10/16/2029	1,000,000	864,481	907,450
PROV ST JOSEPH HLTH OBL	2.70	10/1/2051	260,000	150,226	153,761
PROV ST JOSEPH HLTH OBL	3.93	10/1/2048	53,000	39,603	41,114
PROV ST JOSEPH HLTH OBL	3.74	10/1/2047	39,000	28,163	29,837
PROV ST JOSEPH HLTH OBL	5.40	10/1/2033	347,000	339,011	345,352
PT PERTAMINA (PERSERO)	4.15	2/25/2060	760,000	542,370	553,538
PT PERTAMINA (PERSERO)	6.50	11/7/2048	230,000	241,172	242,349
PT PERTAMINA (PERSERO)	3.65	7/30/2029	2,400,000	2,214,223	2,226,360
PT PERTAMINA (PERSERO)	1.40	2/9/2026	550,000	518,225	514,014
PTC INC	4.00	2/15/2028	541,000	502,842	509,557
PUB SVC NEW HAMP	5.15	1/15/2053	148,000	139,621	138,139
PUBLIC SERVICE COLORADO	5.75	5/15/2054	195,000	194,511	192,758
PUBLIC SERVICE COLORADO	4.50	6/1/2052	477,000	387,381	386,885
PUBLIC SERVICE COLORADO	3.20	3/1/2050	217,000	144,472	142,573
PUBLIC SERVICE COLORADO	4.05	9/15/2049	69,000	52,792	52,442
PUBLIC SERVICE COLORADO	4.10	6/15/2048	64,000	49,083	48,914
PUBLIC SERVICE COLORADO	3.80	6/15/2047	230,000	170,316	167,684
PUBLIC SERVICE COLORADO	4.30	3/15/2044	29,000	23,628	23,578
PUBLIC SERVICE COLORADO	3.60	9/15/2042	30,000	22,554	22,469
PUBLIC SERVICE COLORADO	6.50	8/1/2038	36,000	37,713	38,882
PUBLIC SERVICE COLORADO	6.25	9/1/2037	21,000	21,528	21,952
PUBLIC SERVICE ELECTRIC	5.45	3/1/2054	410,000	407,567	404,662
PUBLIC SERVICE ELECTRIC	5.45	8/1/2053	717,000	745,551	706,381
PUBLIC SERVICE ELECTRIC	3.00	3/1/2051	173,000	114,745	112,870
PUBLIC SERVICE ELECTRIC	3.15	1/1/2050	208,000	143,691	141,856
PUBLIC SERVICE ELECTRIC	3.85	5/1/2049	144,000	112,061	111,468
PUBLIC SERVICE ELECTRIC	4.05	5/1/2048	200,000	161,719	160,706
PUBLIC SERVICE ELECTRIC	3.60	12/1/2047	54,000	40,807	40,134
PUBLIC SERVICE ELECTRIC	3.80	3/1/2046	44,000	34,357	34,355
PUBLIC SERVICE ELECTRIC	3.65	9/1/2042	65,000	51,016	50,868
PUBLIC SERVICE ELECTRIC	3.95	5/1/2042	24,000	19,763	19,572
PUBLIC SERVICE ELECTRIC	5.50	3/1/2040	331,000	335,612	330,765
PUBLIC SERVICE ELECTRIC	5.80	5/1/2037	17,000	17,072	17,753
PUBLIC SERVICE OKLAHOMA	3.15	8/15/2051	347,000	223,278	223,038
PUBLIC STORAGE OP CO	5.35	8/1/2053	200,000	191,825	192,862
PUGET SOUND ENERGY INC	2.89	9/15/2051	94,000	58,448	57,928
PUGET SOUND ENERGY INC	3.25	9/15/2049	173,000	116,590	113,929
PUGET SOUND ENERGY INC	4.22	6/15/2048	54,000	43,093	42,787
PUGET SOUND ENERGY INC	4.30	5/20/2045	65,000	51,882	53,135

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PUGET SOUND ENERGY INC	5.64	4/15/2041	20,000	19,238	19,613
PUGET SOUND ENERGY INC	5.80	3/15/2040	35,000	34,058	34,971
PUGET SOUND ENERGY INC	5.76	10/1/2039	24,000	23,320	24,143
PUGET SOUND ENERGY INC	6.27	3/15/2037	262,000	266,987	278,886
PULTEGROUP INC	6.00	2/15/2035	100,000	99,190	102,775
QATAR ENERGY	3.30	7/12/2051	650,000	455,830	455,000
QATAR ENERGY	3.13	7/12/2041	750,000	556,645	559,018
QATAR ENERGY	2.25	7/12/2031	540,000	451,731	450,976
QATAR ENERGY	1.38	9/12/2026	900,000	834,245	828,590
QAZAQGAZ NC JSC	4.38	9/26/2027	550,000	512,715	514,999
QUANTA SERVICES INC	3.05	10/1/2041	896,000	609,618	630,148
QVC INC	4.38	9/1/2028	469,000	362,068	342,154
QVC INC	4.75	2/15/2027	543,000	463,132	458,558
RADY CHILDREN HOSP/SD CA	3.15	8/15/2051	248,000	166,844	173,243
RAISING CANE S RESTAURAN	9.38	5/1/2029	165,000	165,000	178,330
RAIZEN FUELS FINANCE	6.95	3/5/2054	605,000	595,957	611,915
RAIZEN FUELS FINANCE	6.45	3/5/2034	2,106,000	2,119,232	2,137,885
RAKUTEN GROUP INC	9.75	4/15/2029	1,055,000	1,060,704	1,090,248
RAKUTEN GROUP INC	11.25	2/15/2027	986,000	1,024,504	1,056,085
RAND PARENT LLC	8.50	2/15/2030	156,000	150,113	157,788
RANGE RESOURCES CORP	4.75	2/15/2030	223,000	204,142	209,145
RANGE RESOURCES CORP	4.88	5/15/2025	244,000	240,499	242,507
RAYMOND JAMES FINANCIAL	3.75	4/1/2051	4,244,000	3,210,619	3,123,542
RAYMOND JAMES FINANCIAL	4.95	7/15/2046	1,000,000	858,005	899,370
REALTY INCOME CORP	5.13	2/15/2034	41,000	40,034	39,788
REGENERON PHARMACEUTICAL	2.80	9/15/2050	3,850,000	2,378,504	2,359,935
REPUBLIC SERVICES INC	6.20	3/1/2040	145,000	159,344	153,844
REPUBLIC SERVICES INC	5.00	4/1/2034	144,000	139,935	140,959
RESORTS WORLD/RWLV CAP	8.45	7/27/2030	850,000	853,506	899,955
REWORLD HOLDING CORP	5.00	9/1/2030	335,000	288,425	302,301
RINGCENTRAL INC	8.50	8/15/2030	227,000	233,797	237,018
RIO TINTO ALCAN INC	5.75	6/1/2035	50,000	49,864	52,071
RIO TINTO ALCAN INC	6.13	12/15/2033	100,000	103,949	105,973
RIO TINTO FIN USA LTD	2.75	11/2/2051	866,000	551,272	536,548
RIO TINTO FIN USA LTD	5.20	11/2/2040	100,000	96,558	96,759
RIO TINTO FIN USA PLC	5.13	3/9/2053	650,000	610,881	611,689
RIO TINTO FIN USA PLC	4.13	8/21/2042	45,000	37,865	38,098
RIO TINTO FIN USA PLC	4.75	3/22/2042	27,000	24,551	24,955
RITHM CAPITAL CORP	8.00	4/1/2029	930,000	913,778	903,886
RITHM CAPITAL CORP	6.25	10/15/2025	240,000	235,934	238,262
RLJ LODGING TRUST LP	4.00	9/15/2029	3,648,000	3,266,230	3,228,480
RLJ LODGING TRUST LP	3.75	7/1/2026	1,964,000	1,882,539	1,866,841
ROBLOX CORP	3.88	5/1/2030	3,520,000	3,093,963	3,129,315
ROCKEFELLER FOUNDATION	2.49	10/1/2050	100,000	62,003	61,999
ROCKETMTGE CO ISSUER INC	4.00	10/15/2033	214,000	172,814	180,368
ROCKETMTGE CO ISSUER INC	3.88	3/1/2031	5,210,000	4,535,870	4,540,307
ROCKIES EXPRESS PIPELINE	4.80	5/15/2030	424,000	377,948	391,208
ROGERS COMMUNICATIONS IN	3.70	11/15/2049	1,867,000	1,367,568	1,319,260
ROGERS COMMUNICATIONS IN	5.00	3/15/2044	1,121,000	1,021,810	1,001,244
ROGERS COMMUNICATIONS IN	5.30	2/15/2034	90,000	89,238	88,295
ROLLS ROYCE PLC	5.75	10/15/2027	2,272,000	2,221,047	2,287,313
ROLLS ROYCE PLC	3.63	10/14/2025	626,000	604,880	607,802
ROYAL CARIBBEAN CRUISES	6.25	3/15/2032	166,000	166,000	167,253

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ROYAL CARIBBEAN CRUISES	8.25	1/15/2029	756,000	783,320	797,958
ROYAL CARIBBEAN CRUISES	9.25	1/15/2029	2,217,000	2,372,677	2,367,512
ROYAL CARIBBEAN CRUISES	5.50	4/1/2028	312,000	295,369	308,084
ROYAL CARIBBEAN CRUISES	5.50	8/31/2026	542,000	516,872	535,301
RPM INTERNATIONAL INC	4.25	1/15/2048	31,000	22,987	25,622
RPM INTERNATIONAL INC	5.25	6/1/2045	177,000	163,212	162,787
RTX CORP	5.38	2/27/2053	403,000	382,666	382,681
RTX CORP	3.03	3/15/2052	6,143,000	3,965,436	3,917,391
RTX CORP	4.50	6/1/2042	4,106,000	3,701,672	3,562,448
RTX CORP	6.10	3/15/2034	43,000	45,917	45,279
S+P GLOBAL INC	3.90	3/1/2062	104,000	79,498	77,192
S+P GLOBAL INC	2.30	8/15/2060	1,100,000	590,272	559,812
S+P GLOBAL INC	3.70	3/1/2052	81,000	61,759	61,121
S+P GLOBAL INC	3.25	12/1/2049	217,000	152,878	152,301
SABINE PASS LIQUEFACTION	5.90	9/15/2037	4,918,000	4,878,306	5,038,786
SABRE GLBL INC	11.25	12/15/2027	1,115,000	1,099,377	1,083,501
SABRE GLBL INC	8.63	6/1/2027	760,000	710,036	702,240
SALESFORCE INC	3.05	7/15/2061	277,000	174,965	171,006
SALESFORCE INC	2.70	7/15/2041	600,000	427,393	419,304
SAMARCO MINERACAO SA	9.00	6/30/2031	1,138,053	1,016,418	1,058,184
SAMRUK KAZYNA JSC	2.00	10/28/2026	450,000	415,370	414,013
SAN DIEGO G + E	5.35	4/1/2053	688,000	644,725	650,339
SAN DIEGO G + E	3.32	4/15/2050	260,000	175,938	177,307
SAN DIEGO G + E	4.10	6/15/2049	69,000	53,680	54,295
SAN DIEGO G + E	4.15	5/15/2048	57,000	45,353	45,993
SAN DIEGO G + E	3.75	6/1/2047	356,000	265,825	265,316
SAN DIEGO G + E	4.30	4/1/2042	72,000	61,615	60,862
SAN DIEGO G + E	3.95	11/15/2041	311,000	255,959	250,000
SAN DIEGO G + E	6.00	6/1/2039	16,000	16,065	16,898
SANDS CHINA LTD	5.40	8/8/2028	562,000	534,270	550,243
SANDS CHINA LTD	4.05	1/8/2026	600,000	575,497	580,644
SASOL FINANCING USA LLC	5.50	3/18/2031	1,800,000	1,473,591	1,513,602
SASOL FINANCING USA LLC	6.50	9/27/2028	800,000	734,707	762,056
SASOL FINANCING USA LLC	4.38	9/18/2026	400,000	368,779	376,312
SATURN OIL + GAS INC	9.63	6/15/2029	644,000	649,410	650,607
SBA COMMUNICATIONS CORP	3.88	2/15/2027	129,000	120,592	122,942
SCIL IV LLC / SCIL USA H	5.38	11/1/2026	200,000	189,632	193,116
SEADRILL FINANCE LTD	8.38	8/1/2030	688,000	704,267	718,988
SEAGATE HDD CAYMAN	9.63	12/1/2032	1,288,000	1,411,546	1,468,101
SEAGATE HDD CAYMAN	8.50	7/15/2031	36,000	36,803	38,731
SEAGATE HDD CAYMAN	8.25	12/15/2029	900,000	937,752	965,250
SEATTLE CHILDREN HOSP	2.72	10/1/2050	260,000	162,557	165,654
SEMPRA	4.00	2/1/2048	141,000	106,372	107,269
SEMPRA	6.00	10/15/2039	78,000	76,524	78,888
SEMPRA	3.80	2/1/2038	109,000	88,525	89,049
SENSATA TECHNOLOGIES BV	4.00	4/15/2029	680,000	605,145	624,709
SERVICE CORP INTL	5.13	6/1/2029	256,000	241,834	249,155
SERVICE PROPERTIES TRUST	5.50	12/15/2027	232,000	205,617	215,505
SERVICE PROPERTIES TRUST	5.25	2/15/2026	700,000	665,209	677,635
SIERRACOL ENRGY ANDINA	6.00	6/15/2028	800,000	641,123	713,088
SILGAN HOLDINGS INC	4.13	2/1/2028	638,000	591,095	601,883
SIMON PROPERTY GROUP LP	5.85	3/8/2053	347,000	331,842	344,817
SIMON PROPERTY GROUP LP	3.80	7/15/2050	2,000,000	1,422,943	1,468,200

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SIMON PROPERTY GROUP LP	3.25	9/13/2049	1,400,000	908,629	938,770
SIMON PROPERTY GROUP LP	4.25	11/30/2046	399,000	303,612	320,780
SIMON PROPERTY GROUP LP	4.25	10/1/2044	36,000	27,833	29,232
SIMON PROPERTY GROUP LP	4.75	3/15/2042	52,000	43,850	45,809
SIMON PROPERTY GROUP LP	6.75	2/1/2040	1,351,000	1,483,346	1,465,268
SINCLAIR TELEVISION GROU	4.13	12/1/2030	1,614,000	1,273,033	1,081,380
SISECAM UK PLC	8.63	5/2/2032	2,148,000	2,148,000	2,183,528
SISECAM UK PLC	8.25	5/2/2029	2,548,000	2,548,000	2,584,717
SK INVICTUS INTERMEDIATE	5.00	10/30/2029	1,711,000	1,480,871	1,549,242
SLM CORP	3.13	11/2/2026	766,000	700,612	714,686
SM ENERGY CO	6.50	7/15/2028	723,000	712,270	717,346
SMURFIT KAPPA TREASURY	5.78	4/3/2054	1,683,000	1,692,183	1,671,286
SMURFIT KAPPA TREASURY	5.44	4/3/2034	330,000	330,000	326,941
SMYRNA READY MIX CONCRET	8.88	11/15/2031	590,000	590,000	625,913
SMYRNA READY MIX CONCRET	6.00	11/1/2028	696,000	670,403	679,936
SNAP ON INC	3.10	5/1/2050	2,200,000	1,535,216	1,498,772
SNAP ON INC	4.10	3/1/2048	73,000	60,208	59,712
SNF GROUP SACA	3.13	3/15/2027	200,000	182,800	184,098
SOLVENTUM CORP	6.00	5/15/2064	395,000	381,427	375,376
SOLVENTUM CORP	5.90	4/30/2054	915,000	889,835	874,621
SOUTHERN CAL EDISON	5.75	4/15/2054	477,000	475,684	466,516
SOUTHERN CAL EDISON	5.88	12/1/2053	2,531,000	2,426,507	2,525,786
SOUTHERN CAL EDISON	3.65	6/1/2051	347,000	244,053	243,858
SOUTHERN CAL EDISON	2.95	2/1/2051	416,000	260,741	257,383
SOUTHERN CAL EDISON	3.65	2/1/2050	392,000	279,952	278,688
SOUTHERN CAL EDISON	4.88	3/1/2049	173,000	147,293	150,121
SOUTHERN CAL EDISON	4.13	3/1/2048	143,000	111,168	111,040
SOUTHERN CAL EDISON	4.00	4/1/2047	290,000	221,480	221,934
SOUTHERN CAL EDISON	3.60	2/1/2045	234,000	167,576	170,855
SOUTHERN CAL EDISON	4.65	10/1/2043	65,000	54,932	55,862
SOUTHERN CAL EDISON	3.90	3/15/2043	30,000	22,852	23,275
SOUTHERN CAL EDISON	4.05	3/15/2042	30,000	23,529	24,012
SOUTHERN CAL EDISON	4.50	9/1/2040	69,000	58,467	59,376
SOUTHERN CAL EDISON	5.50	3/15/2040	1,692,000	1,678,321	1,629,937
SOUTHERN CAL EDISON	6.05	3/15/2039	41,000	40,708	41,868
SOUTHERN CAL EDISON	5.95	2/1/2038	49,000	49,030	49,627
SOUTHERN CAL EDISON	5.55	1/15/2037	35,000	33,566	34,938
SOUTHERN CAL EDISON	5.63	2/1/2036	32,000	31,221	31,891
SOUTHERN CAL EDISON	5.75	4/1/2035	54,000	53,692	54,837
SOUTHERN CAL EDISON	5.20	6/1/2034	908,000	903,147	886,281
SOUTHERN CALIF GAS CO	5.75	6/1/2053	300,000	289,427	297,687
SOUTHERN CALIF GAS CO	3.95	2/15/2050	54,000	40,275	40,881
SOUTHERN CALIF GAS CO	4.30	1/15/2049	433,000	343,953	346,811
SOUTHERN CALIF GAS CO	3.75	9/15/2042	26,000	19,554	20,218
SOUTHERN CALIF GAS CO	5.13	11/15/2040	17,000	15,691	16,089
SOUTHERN CO	4.40	7/1/2046	195,000	158,189	163,012
SOUTHERN CO	4.25	7/1/2036	34,000	29,491	30,074
SOUTHERN CO GAS CAPITAL	3.15	9/30/2051	173,000	110,308	108,499
SOUTHERN CO GAS CAPITAL	4.40	5/30/2047	65,000	51,588	52,697
SOUTHERN CO GAS CAPITAL	3.95	10/1/2046	22,000	16,185	16,490
SOUTHERN CO GAS CAPITAL	4.40	6/1/2043	100,000	79,227	82,044
SOUTHERN CO GAS CAPITAL	5.88	3/15/2041	200,000	193,518	200,174
SOUTHERN COPPER CORP	5.88	4/23/2045	128,000	125,344	126,271

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SOUTHERN COPPER CORP	5.25	11/8/2042	700,000	636,467	651,707
SOUTHERN COPPER CORP	6.75	4/16/2040	109,000	116,922	118,519
SOUTHERN GAS CORRIDOR	6.88	3/24/2026	980,000	982,796	984,871
SOUTHERN POWER CO	4.95	12/15/2046	87,000	72,781	75,648
SOUTHERN POWER CO	5.25	7/15/2043	200,000	175,950	185,154
SOUTHERN POWER CO	5.15	9/15/2041	69,000	61,685	63,819
SOUTHWEST GAS CORP	3.18	8/15/2051	243,000	149,051	152,711
SOUTHWEST GAS CORP	4.15	6/1/2049	526,000	402,938	397,972
SOUTHWEST GAS CORP	3.80	9/29/2046	22,000	15,455	16,149
SOUTHWESTERN ELEC POWER	3.85	2/1/2048	65,000	46,611	46,551
SOUTHWESTERN ELEC POWER	3.90	4/1/2045	182,000	132,902	135,137
SOUTHWESTERN ELEC POWER	6.20	3/15/2040	381,000	378,559	394,034
SOUTHWESTERN ENERGY CO	5.38	3/15/2030	278,000	261,289	268,604
SOUTHWESTERN PUBLIC SERV	3.70	8/15/2047	33,000	23,871	23,266
SOUTHWESTERN PUBLIC SERV	3.40	8/15/2046	217,000	147,962	146,566
SOUTHWESTERN PUBLIC SERV	4.50	8/15/2041	44,000	36,553	36,819
SPIRE MISSOURI INC	3.30	6/1/2051	254,000	176,638	169,639
SPIRIT AEROSYSTEMS INC	9.75	11/15/2030	707,000	744,314	779,757
SPIRIT AEROSYSTEMS INC	9.38	11/30/2029	728,000	748,382	783,918
ST MARYS CEMENT INC	5.75	4/2/2034	980,000	969,572	961,743
STANDARD INDUSTRIES INC	4.38	7/15/2030	231,000	200,494	208,688
STANDARD INDUSTRIES INC	4.75	1/15/2028	800,000	746,669	762,800
STANFORD UNIVERSITY	2.41	6/1/2050	104,000	64,909	64,988
STANFORD UNIVERSITY	3.65	5/1/2048	49,000	39,491	39,455
STAR PARENT INC	9.00	10/1/2030	120,000	120,000	126,115
STARWOOD PROPERTY TRUST	7.25	4/1/2029	743,000	747,591	751,062
STARWOOD PROPERTY TRUST	4.38	1/15/2027	797,000	732,315	755,229
STATE OIL CO OF THE AZER	6.95	3/18/2030	480,000	491,999	490,080
STEELCASE INC	5.13	1/18/2029	303,000	277,726	287,659
STENA INTERNATIONAL SA	7.63	2/15/2031	265,000	265,000	271,283
STENA INTERNATIONAL SA	7.25	1/15/2031	385,000	385,000	393,204
STERICYCLE INC	3.88	1/15/2029	501,000	445,714	467,944
STONEX GROUP INC	7.88	3/1/2031	410,000	410,000	422,919
STRATHCONA RESOURCES	6.88	8/1/2026	723,000	700,047	715,611
STUDIO CITY FINANCE LTD	6.00	7/15/2025	500,000	484,029	496,995
SUBURBAN PROPANE PARTNRS	5.00	6/1/2031	111,000	96,412	99,845
SUMITOMO MITSUI FINL GRP	1.00	12/31/2099	690,000	690,000	687,095
SUMMIT MATERIALS LLC/FIN	5.25	1/15/2029	127,000	119,219	123,087
SUNCOKE ENERGY INC	4.88	6/30/2029	743,000	673,572	673,544
SUNOCO LP/FINANCE CORP	4.50	5/15/2029	1,600,000	1,466,351	1,498,560
SUNOCO LP/FINANCE CORP	7.00	9/15/2028	374,000	375,133	383,417
SUTTER HEALTH	5.55	8/15/2053	289,000	285,798	296,031
SUTTER HEALTH	3.36	8/15/2050	97,000	67,082	69,435
SUTTER HEALTH	4.09	8/15/2048	65,000	51,628	53,555
SUTTER HEALTH	3.16	8/15/2040	173,000	126,812	130,864
SUTTER HEALTH	2.29	8/15/2030	270,000	226,468	231,728
SUZANO AUSTRIA GMBH	3.13	1/15/2032	1,560,000	1,255,154	1,273,506
SUZANO AUSTRIA GMBH	3.75	1/15/2031	1,310,000	1,127,697	1,138,167
SYNCHRONY FINANCIAL	7.25	2/2/2033	3,397,000	3,276,350	3,389,527
T MOBILE USA INC	5.80	9/15/2062	393,000	370,726	389,184
T MOBILE USA INC	3.60	11/15/2060	1,370,000	961,705	923,243
T MOBILE USA INC	5.50	1/15/2055	590,000	589,396	568,512
T MOBILE USA INC	6.00	6/15/2054	410,000	409,321	424,469

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T MOBILE USA INC	5.75	1/15/2054	2,955,000	3,026,984	2,940,786
T MOBILE USA INC	5.65	1/15/2053	1,963,000	1,863,007	1,935,420
T MOBILE USA INC	3.40	10/15/2052	4,736,000	3,282,829	3,232,604
T MOBILE USA INC	3.00	2/15/2041	3,191,000	2,309,867	2,280,448
T MOBILE USA INC	4.38	4/15/2040	500,000	408,548	433,265
T MOBILE USA INC	5.05	7/15/2033	391,000	385,674	382,464
TAKEDA PHARMACEUTICAL	3.38	7/9/2060	228,000	155,968	145,649
TAKEDA PHARMACEUTICAL	3.18	7/9/2050	708,000	493,518	468,512
TAKEDA PHARMACEUTICAL	3.03	7/9/2040	760,000	577,505	550,225
TALEN ENERGY SUPPLY LLC	8.63	6/1/2030	1,232,000	1,275,918	1,314,606
TALLGRASS NRG PRTNR/FIN	6.00	12/31/2030	422,000	381,923	393,498
TALLGRASS NRG PRTNR/FIN	7.38	2/15/2029	255,000	255,000	256,257
TALLGRASS NRG PRTNR/FIN	6.00	3/1/2027	700,000	677,527	689,647
TALOS PRODUCTION INC	9.38	2/1/2031	1,505,000	1,560,680	1,589,084
TALOS PRODUCTION INC	9.00	2/1/2029	147,000	147,315	154,325
TAMPA ELECTRIC CO	5.00	7/15/2052	347,000	305,321	310,832
TAMPA ELECTRIC CO	4.45	6/15/2049	173,000	139,578	144,569
TAMPA ELECTRIC CO	4.30	6/15/2048	87,000	69,146	70,520
TAMPA ELECTRIC CO	4.35	5/15/2044	21,000	16,922	17,301
TAMPA ELECTRIC CO	4.10	6/15/2042	48,000	38,624	39,457
TARGA RESOURCES CORP	6.50	2/15/2053	5,018,000	5,230,315	5,272,814
TARGA RESOURCES CORP	6.25	7/1/2052	1,358,000	1,315,477	1,371,729
TARGA RESOURCES CORP	4.95	4/15/2052	3,400,000	2,835,628	2,892,414
TARGA RESOURCES CORP	6.50	3/30/2034	1,230,000	1,310,857	1,302,017
TASEKO MINES LTD	8.25	5/1/2030	135,000	135,000	138,505
TAYLOR MORRISON COMM	5.13	8/1/2030	430,000	397,232	412,134
TAYLOR MORRISON COMM	5.75	1/15/2028	635,000	619,162	629,476
TECK RESOURCES LIMITED	5.40	2/1/2043	600,000	522,110	544,032
TEGNA INC	5.00	9/15/2029	1,712,000	1,526,374	1,510,652
TEGNA INC	4.63	3/15/2028	3,055,000	2,814,391	2,765,997
TELEFLEX INC	4.63	11/15/2027	669,000	636,344	644,903
TELEFONICA EMISIONES SAU	5.52	3/1/2049	893,000	763,431	826,445
TELEFONICA EMISIONES SAU	4.90	3/6/2048	161,000	126,591	136,188
TELEFONICA EMISIONES SAU	5.21	3/8/2047	214,000	176,452	189,591
TELEFONICA EMISIONES SAU	4.67	3/6/2038	150,000	122,973	132,113
TELEFONICA EMISIONES SAU	7.05	6/20/2036	198,000	207,789	215,677
TEMPUR SEALY INTL INC	3.88	10/15/2031	1,959,000	1,580,832	1,655,708
TEMPUR SEALY INTL INC	4.00	4/15/2029	700,000	613,109	632,149
TENET HEALTHCARE CORP	6.75	5/15/2031	194,000	192,112	196,995
TENET HEALTHCARE CORP	6.13	6/15/2030	277,000	267,841	275,280
TENET HEALTHCARE CORP	4.38	1/15/2030	309,000	276,757	286,329
TENET HEALTHCARE CORP	4.25	6/1/2029	384,000	346,373	357,508
TENET HEALTHCARE CORP	6.13	10/1/2028	1,050,000	1,009,630	1,044,362
TENET HEALTHCARE CORP	4.63	6/15/2028	205,000	190,880	195,000
TENET HEALTHCARE CORP	5.13	11/1/2027	345,000	330,915	337,607
TERRAFORM POWER OPERATIN	4.75	1/15/2030	676,000	596,958	616,512
TERRAFORM POWER OPERATIN	5.00	1/31/2028	308,000	285,685	294,306
TEXAS HEALTH RESOURCES	4.33	11/15/2055	21,000	17,834	17,927
TEXAS HEALTH RESOURCES	2.33	11/15/2050	217,000	121,736	127,208
TEXAS INSTRUMENTS INC	5.05	5/18/2063	382,000	362,035	354,175
TEXAS INSTRUMENTS INC	5.15	2/8/2054	85,000	82,794	81,302
TEXAS INSTRUMENTS INC	4.10	8/16/2052	248,000	205,097	202,197
TEXAS INSTRUMENTS INC	2.70	9/15/2051	1,269,000	820,967	789,686

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TEXAS INSTRUMENTS INC	3.88	3/15/2039	180,000	160,905	157,095
TEXAS NATURAL GAS SECURITIZTN	5.17	4/1/2041	1,250,000	1,234,431	1,251,093
TEXTRON INC	6.10	11/15/2033	57,000	59,833	59,050
THERMO FISHER SCIENTIFIC	4.10	8/15/2047	197,000	171,342	161,946
THERMO FISHER SCIENTIFIC	5.40	8/10/2043	445,000	462,020	444,310
THOMSON REUTERS CORP	5.65	11/23/2043	32,000	28,738	31,450
THOMSON REUTERS CORP	5.85	4/15/2040	67,000	64,452	68,713
THOMSON REUTERS CORP	5.50	8/15/2035	21,000	20,305	21,117
TIERRA MOJADA LUX II SRL	5.75	12/1/2040	1,578,022	1,350,741	1,420,898
TIME WARNER CABLE LLC	4.50	9/15/2042	607,000	441,454	445,271
TIME WARNER CABLE LLC	5.50	9/1/2041	637,000	515,957	532,398
TIME WARNER CABLE LLC	5.88	11/15/2040	96,000	82,093	83,507
TIME WARNER CABLE LLC	6.75	6/15/2039	304,000	287,661	294,397
TIME WARNER CABLE LLC	7.30	7/1/2038	122,000	120,280	123,377
TIME WARNER CABLE LLC	6.55	5/1/2037	152,000	141,328	143,991
TITAN INTERNATIONAL INC	7.00	4/30/2028	790,000	758,659	759,601
TK ELEVATOR US NEWCO INC	5.25	7/15/2027	700,000	662,111	678,664
TOLEDO EDISON COMPANY	6.15	5/15/2037	19,000	19,304	19,943
TOLEDO HOSPITAL/THE	6.02	11/15/2048	87,000	60,453	75,064
TOTALENERGIES CAPITAL SA	5.49	4/5/2054	1,150,000	1,150,000	1,134,740
TOWNSQUARE MEDIA INC	6.88	2/1/2026	731,000	714,367	720,101
TOYOTA MOTOR CREDIT CORP	4.80	1/5/2034	127,000	125,364	123,331
TPC GROUP INC	13.00	12/16/2027	148,286	149,555	149,936
TRANE TECH FIN LTD	4.50	3/21/2049	74,000	66,545	63,285
TRANSCONT GAS PIPE LINE	4.60	3/15/2048	2,237,000	1,979,713	1,904,604
TRANSCONT GAS PIPE LINE	4.45	8/1/2042	1,559,000	1,361,260	1,356,642
TRANSDIGM INC	6.63	3/1/2032	295,000	295,000	298,413
TRANSDIGM INC	6.88	12/15/2030	264,000	264,517	269,557
TRANSDIGM INC	4.88	5/1/2029	670,000	607,584	627,736
TRANSDIGM INC	6.38	3/1/2029	279,000	279,000	280,727
TRANSDIGM INC	6.75	8/15/2028	1,533,000	1,529,917	1,553,297
TRANSDIGM INC	5.50	11/15/2027	822,000	772,885	807,294
TRANSNET SOC LTD	8.25	2/6/2028	850,000	829,016	845,266
TRANSOCEAN INC	8.75	2/15/2030	596,700	611,239	626,499
TRANSOCEAN TITAN FIN LTD	8.38	2/1/2028	400,000	409,581	412,600
TRAVEL + LEISURE CO	4.63	3/1/2030	208,000	182,873	189,251
TRAVEL + LEISURE CO	4.50	12/1/2029	1,614,000	1,407,503	1,484,493
TRAVEL + LEISURE CO	6.63	7/31/2026	817,000	805,675	823,209
TRAVEL + LEISURE CO	5.10	10/1/2025	44,000	43,823	44,233
TRINIDAD GEN UNLTD	5.25	11/4/2027	580,000	562,971	563,209
TRINITY HEALTH CORP	3.43	12/1/2048	35,000	26,043	26,193
TRINITY HEALTH CORP	4.13	12/1/2045	21,000	17,156	17,693
TRINITY HEALTH CORP	2.63	12/1/2040	823,000	568,032	581,022
TRONOX INC	4.63	3/15/2029	2,054,000	1,847,699	1,856,611
TRUSTEES PRINCETON UNIV	4.20	3/1/2052	173,000	150,039	152,188
TRUSTEES PRINCETON UNIV	2.52	7/1/2050	139,000	87,997	89,809
TRUSTEES PRINCETON UNIV	5.70	3/1/2039	1,064,000	1,117,582	1,133,500
TUCSON ELECTRIC POWER CO	5.50	4/15/2053	173,000	162,678	166,379
TUCSON ELECTRIC POWER CO	3.25	5/1/2051	116,000	75,129	76,384
TUCSON ELECTRIC POWER CO	4.00	6/15/2050	133,000	98,296	100,262
TURKIYE VARLIK FONU	8.25	2/14/2029	690,000	686,798	701,455
TWILIO INC	3.88	3/15/2031	389,000	331,351	342,250
TWILIO INC	3.63	3/15/2029	667,000	588,480	601,394

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TYCO ELECTRONICS GROUP S	7.13	10/1/2037	229,000	255,133	264,289
UBS GROUP AG	1.00	12/31/2099	200,000	200,000	223,970
UBS GROUP AG	4.88	5/15/2045	2,322,000	2,173,559	2,084,622
UNICREDIT SPA	1.00	4/2/2034	1,500,000	1,437,257	1,533,285
UNION ELECTRIC CO	5.45	3/15/2053	57,000	54,079	54,970
UNION ELECTRIC CO	4.00	4/1/2048	102,000	78,570	79,218
UNION ELECTRIC CO	3.65	4/15/2045	27,000	19,917	20,345
UNION ELECTRIC CO	3.90	9/15/2042	18,000	14,063	14,498
UNION ELECTRIC CO	8.45	3/15/2039	20,000	24,826	25,456
UNION ELECTRIC CO	5.30	8/1/2037	13,000	12,649	12,866
UNION PACIFIC CORP	3.85	2/14/2072	220,000	158,872	156,862
UNION PACIFIC CORP	3.75	2/5/2070	64,000	45,329	44,683
UNION PACIFIC CORP	2.97	9/16/2062	689,000	435,988	407,674
UNION PACIFIC CORP	3.55	5/20/2061	520,000	361,644	358,379
UNION PACIFIC CORP	3.50	2/14/2053	1,658,000	1,216,281	1,188,355
UNION PACIFIC CORP	3.60	9/15/2037	1,626,000	1,351,367	1,365,499
UNISYS CORP	6.88	11/1/2027	586,000	540,364	516,987
UNITED AIRLINES INC	4.63	4/15/2029	1,849,000	1,667,901	1,722,898
UNITED AIRLINES INC	4.38	4/15/2026	1,323,000	1,268,306	1,278,666
UNITED NATURAL FOODS INC	6.75	10/15/2028	508,000	430,662	458,196
UNITED RENTALS NORTH AM	3.88	2/15/2031	253,000	220,151	225,866
UNITED RENTALS NORTH AM	5.25	1/15/2030	311,000	295,766	301,054
UNITED RENTALS NORTH AM	4.88	1/15/2028	438,000	419,310	424,185
UNITED RENTALS NORTH AM	3.88	11/15/2027	566,000	528,916	534,117
UNITED WHOLESALE MTGE LL	5.50	4/15/2029	1,803,000	1,591,423	1,712,309
UNITED WHOLESALE MTGE LL	5.75	6/15/2027	1,400,000	1,313,968	1,367,100
UNITED WHOLESALE MTGE LL	5.50	11/15/2025	800,000	778,536	795,240
UNITEDHEALTH GROUP INC	5.50	4/15/2064	225,000	222,809	218,210
UNITEDHEALTH GROUP INC	5.20	4/15/2063	1,471,000	1,366,655	1,365,544
UNITEDHEALTH GROUP INC	6.05	2/15/2063	151,000	159,371	158,846
UNITEDHEALTH GROUP INC	4.95	5/15/2062	347,000	311,356	309,000
UNITEDHEALTH GROUP INC	3.13	5/15/2060	1,000,000	643,799	631,730
UNITEDHEALTH GROUP INC	3.88	8/15/2059	347,000	260,330	257,231
UNITEDHEALTH GROUP INC	5.05	4/15/2053	255,000	237,579	236,525
UNITEDHEALTH GROUP INC	5.88	2/15/2053	1,942,000	2,035,584	2,017,214
UNITEDHEALTH GROUP INC	4.75	5/15/2052	489,000	436,122	433,010
UNITEDHEALTH GROUP INC	3.25	5/15/2051	1,000,000	693,828	686,730
UNITEDHEALTH GROUP INC	3.70	8/15/2049	230,000	174,876	172,854
UNITEDHEALTH GROUP INC	4.45	12/15/2048	48,000	41,224	41,021
UNITEDHEALTH GROUP INC	3.75	10/15/2047	629,000	487,863	479,386
UNITEDHEALTH GROUP INC	4.25	4/15/2047	81,000	67,690	67,385
UNITEDHEALTH GROUP INC	4.20	1/15/2047	66,000	54,852	54,388
UNITEDHEALTH GROUP INC	4.75	7/15/2045	1,758,000	1,653,483	1,593,258
UNITEDHEALTH GROUP INC	4.25	3/15/2043	31,000	26,667	26,724
UNITEDHEALTH GROUP INC	3.95	10/15/2042	51,000	41,991	41,820
UNITEDHEALTH GROUP INC	4.38	3/15/2042	22,000	19,181	19,331
UNITEDHEALTH GROUP INC	4.63	11/15/2041	29,000	26,180	26,205
UNITEDHEALTH GROUP INC	3.05	5/15/2041	347,000	257,735	256,461
UNITEDHEALTH GROUP INC	5.95	2/15/2041	87,000	89,588	90,912
UNITEDHEALTH GROUP INC	5.70	10/15/2040	22,000	22,291	22,440
UNITEDHEALTH GROUP INC	2.75	5/15/2040	260,000	187,129	186,966
UNITEDHEALTH GROUP INC	3.50	8/15/2039	346,000	280,410	279,506
UNITEDHEALTH GROUP INC	6.88	2/15/2038	89,000	100,897	101,880

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UNITEDHEALTH GROUP INC	6.63	11/15/2037	94,000	104,046	103,972
UNITEDHEALTH GROUP INC	6.50	6/15/2037	72,000	79,015	79,032
UNITEDHEALTH GROUP INC	5.80	3/15/2036	37,000	38,412	38,667
UNITEDHEALTH GROUP INC	4.63	7/15/2035	302,000	294,404	289,428
UNITI GROUP/CSL CAPITAL	10.50	2/15/2028	2,867,000	2,874,955	2,817,966
UNIV OF CALIFORNIA CA RGTS MED	3.26	5/15/2060	500,000	331,731	335,693
UNIV OF CALIFORNIA CA RGTS MED	3.01	5/15/2050	500,000	337,938	337,420
UNIV OF CALIFORNIA CA RGTS MED	6.55	5/15/2048	500,000	563,935	548,142
UNIV OF MINNESOTA MN	4.05	4/1/2052	1,000,000	842,967	851,582
UNIV OF VIRGINIA VA UNIV REVEN	2.58	11/1/2051	1,000,000	639,140	633,505
UNIV SOUTHERN CALIFORNIA	3.23	10/1/2120	308,000	177,807	183,787
UNIV SOUTHERN CALIFORNIA	5.25	10/1/2111	21,000	19,495	20,469
UNIV SOUTHERN CALIFORNIA	4.98	10/1/2053	97,000	93,259	93,984
UNIV SOUTHERN CALIFORNIA	2.95	10/1/2051	1,000,000	672,508	676,720
UNIV SOUTHERN CALIFORNIA	2.81	10/1/2050	260,000	170,668	172,201
UNIV SOUTHERN CALIFORNIA	3.84	10/1/2047	37,000	30,188	30,415
UNIV SOUTHERN CALIFORNIA	3.03	10/1/2039	61,000	48,477	48,807
UNIVERSITY OF CHICAGO	4.00	10/1/2053	73,000	59,910	59,641
UNIVERSITY OF CHICAGO	2.76	4/1/2045	1,381,000	1,038,344	1,053,316
UNIVERSITY OF MIAMI	4.06	4/1/2052	248,000	200,108	199,610
UNIVERSITY OF PENNSYLVAN	2.40	10/1/2050	248,000	151,644	150,583
UNIVISION COMMUNICATIONS	7.38	6/30/2030	800,000	767,142	746,312
UNIVISION COMMUNICATIONS	8.00	8/15/2028	395,000	396,748	384,943
UNIVISION COMMUNICATIONS	6.63	6/1/2027	600,000	583,430	575,280
UNUM GROUP	4.13	6/15/2051	2,300,000	1,611,756	1,689,810
UNUM GROUP	5.75	8/15/2042	29,000	26,103	27,916
UPBOUND GROUP INC	6.38	2/15/2029	539,000	515,574	517,521
USA COM PART/USA COM FIN	7.13	3/15/2029	436,000	436,547	439,065
UTAH ACQUISITION SUB	5.25	6/15/2046	45,000	35,146	37,049
VALARIS LTD	8.38	4/30/2030	1,190,000	1,203,636	1,231,829
VALE OVERSEAS LIMITED	6.40	6/28/2054	1,090,000	1,081,664	1,075,928
VALERO ENERGY CORP	4.00	6/1/2052	97,000	69,857	71,092
VALERO ENERGY CORP	4.90	3/15/2045	65,000	55,440	58,193
VEDANTA RESOURCES	13.88	12/9/2028	768,600	580,752	740,262
VENTURE GLOBAL CALCASIEU	3.88	11/1/2033	204,000	167,526	174,118
VENTURE GLOBAL CALCASIEU	4.13	8/15/2031	238,000	205,044	213,641
VENTURE GLOBAL CALCASIEU	6.25	1/15/2030	1,276,000	1,247,661	1,295,778
VENTURE GLOBAL CALCASIEU	3.88	8/15/2029	276,000	243,681	251,488
VENTURE GLOBAL LNG INC	9.88	2/1/2032	630,000	630,222	685,623
VENTURE GLOBAL LNG INC	8.38	6/1/2031	425,000	426,634	440,678
VENTURE GLOBAL LNG INC	9.50	2/1/2029	515,000	516,534	564,018
VENTURE GLOBAL LNG INC	8.13	6/1/2028	1,605,000	1,614,997	1,655,253
VERISK ANALYTICS INC	3.63	5/15/2050	1,400,000	985,093	1,006,614
VERISK ANALYTICS INC	5.50	6/15/2045	31,000	28,180	29,802
VERIZON COMMUNICATIONS	3.70	3/22/2061	2,387,000	1,584,732	1,683,623
VERIZON COMMUNICATIONS	3.00	11/20/2060	497,000	293,649	297,509
VERIZON COMMUNICATIONS	2.99	10/30/2056	8,672,000	5,408,081	5,308,738
VERIZON COMMUNICATIONS	4.67	3/15/2055	90,000	79,768	77,800
VERIZON COMMUNICATIONS	2.88	11/20/2050	347,000	210,848	218,249
VERIZON COMMUNICATIONS	4.13	8/15/2046	153,000	119,926	123,662
VERIZON COMMUNICATIONS	2.85	9/3/2041	775,000	527,631	542,981
VERIZON COMMUNICATIONS	3.40	3/22/2041	957,000	705,012	731,483
VERIZON COMMUNICATIONS	2.65	11/20/2040	7,469,000	4,975,699	5,145,917

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VERIZON COMMUNICATIONS	5.25	3/16/2037	478,000	458,668	472,011
VERIZON COMMUNICATIONS	4.27	1/15/2036	2,633,000	2,284,278	2,383,708
VERIZON COMMUNICATIONS	4.40	11/1/2034	443,000	416,050	410,488
VERIZON COMMUNICATIONS	5.05	5/9/2033	1,407,000	1,396,227	1,387,302
VIATRIS INC	4.00	6/22/2050	1,600,000	1,062,095	1,078,208
VIATRIS INC	3.85	6/22/2040	860,000	625,818	627,748
VICI PROPERTIES LP	5.63	5/15/2052	8,673,000	7,880,261	7,765,804
VIDEOTRON LTD	3.63	6/15/2029	523,000	461,256	477,332
VIKING CRUISES LTD	9.13	7/15/2031	673,000	690,905	728,401
VIKING CRUISES LTD	7.00	2/15/2029	500,000	475,746	502,675
VIRGIN MEDIA FINANCE PLC	5.00	7/15/2030	220,000	183,348	181,190
VIRGINIA ELEC + POWER CO	5.35	1/15/2054	325,000	324,188	307,096
VIRGINIA ELEC + POWER CO	5.70	8/15/2053	970,000	939,051	964,849
VIRGINIA ELEC + POWER CO	4.63	5/15/2052	520,000	434,840	437,960
VIRGINIA ELEC + POWER CO	2.95	11/15/2051	258,000	163,532	161,229
VIRGINIA ELEC + POWER CO	2.45	12/15/2050	444,000	262,763	249,501
VIRGINIA ELEC + POWER CO	4.60	12/1/2048	404,000	339,424	343,545
VIRGINIA ELEC + POWER CO	3.80	9/15/2047	65,000	48,140	48,123
VIRGINIA ELEC + POWER CO	4.00	11/15/2046	50,000	37,985	38,899
VIRGINIA ELEC + POWER CO	4.20	5/15/2045	61,000	48,462	49,567
VIRGINIA ELEC + POWER CO	4.45	2/15/2044	21,000	17,440	17,690
VIRGINIA ELEC + POWER CO	4.65	8/15/2043	44,000	37,474	38,212
VIRGINIA ELEC + POWER CO	4.00	1/15/2043	784,000	627,260	630,093
VIRGINIA ELEC + POWER CO	8.88	11/15/2038	117,000	147,654	151,088
VIRGINIA ELEC + POWER CO	6.35	11/30/2037	44,000	45,104	46,634
VIRGINIA ELEC + POWER CO	6.00	5/15/2037	35,000	35,341	36,035
VIRGINIA ELEC + POWER CO	5.00	1/15/2034	125,000	122,556	121,461
VISTAJET MALTA/VM HOLDS	9.50	6/1/2028	500,000	466,922	439,040
VISTRA CORP	5.00	7/31/2027	1,438,000	1,365,849	1,391,337
VISTRA CORP	5.50	9/1/2026	295,000	284,132	291,035
VISTRA OPERATIONS CO LLC	6.00	4/15/2034	2,047,000	2,056,456	2,049,252
VISTRA OPERATIONS CO LLC	7.75	10/15/2031	1,145,000	1,147,441	1,192,632
VISTRA OPERATIONS CO LLC	4.30	7/15/2029	855,000	809,631	808,001
VISTRA OPERATIONS CO LLC	4.38	5/1/2029	281,000	251,773	261,777
VISTRA OPERATIONS CO LLC	5.63	2/15/2027	698,000	677,019	686,302
VMED O2 UK FINAN	4.75	7/15/2031	1,000,000	853,746	843,960
VODAFONE GROUP PLC	1.00	4/4/2079	700,000	706,683	721,966
VODAFONE GROUP PLC	6.15	2/27/2037	86,000	86,569	91,194
VOYA FINANCIAL INC	4.80	6/15/2046	1,215,000	952,002	1,029,603
W + T OFFSHORE INC	11.75	2/1/2026	173,000	174,540	177,882
WABASH NATIONAL CORP	4.50	10/15/2028	555,000	483,955	499,900
WACHOVIA CORP	5.50	8/1/2035	115,000	109,451	113,396
WALGREENS BOOTS ALLIANCE	3.45	6/1/2026	325,000	307,201	305,438
WALMART INC	4.50	4/15/2053	200,000	181,099	176,998
WALMART INC	4.50	9/9/2052	100,000	90,421	88,655
WALMART INC	3.63	12/15/2047	100,000	79,241	77,196
WALMART INC	4.30	4/22/2044	50,000	44,622	44,255
WALMART INC	4.00	4/11/2043	50,000	43,039	42,619
WALMART INC	2.50	9/22/2041	100,000	70,996	69,218
WALMART INC	5.63	4/15/2041	100,000	104,231	105,025
WALMART INC	5.00	10/25/2040	50,000	49,597	49,489
WALMART INC	5.63	4/1/2040	100,000	105,431	105,219
WALMART INC	3.95	6/28/2038	100,000	88,897	89,700

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WALMART INC	6.20	4/15/2038	100,000	111,007	111,713
WALMART INC	6.50	8/15/2037	200,000	225,207	226,586
WALMART INC	5.25	9/1/2035	200,000	205,462	205,542
WARRIOR MET COAL INC	7.88	12/1/2028	387,000	391,484	393,935
WASHINGTON GAS LIGHT CO	3.65	9/15/2049	173,000	122,086	126,563
WASHINGTON GAS LIGHT CO	3.80	9/15/2046	64,000	46,671	48,367
WASTE CONNECTIONS INC	2.95	1/15/2052	299,000	187,833	191,213
WASTE CONNECTIONS INC	3.05	4/1/2050	173,000	115,684	114,792
WASTE MANAGEMENT INC	2.95	6/1/2041	957,000	691,316	692,466
WEATHERFORD INTERNATIONA	8.63	4/30/2030	1,247,000	1,268,672	1,293,725
WELLS FARGO + COMPANY	1.00	4/25/2053	5,398,000	4,689,275	4,618,313
WELLS FARGO + COMPANY	1.00	4/4/2051	693,000	608,577	631,780
WELLS FARGO + COMPANY	4.75	12/7/2046	425,000	347,019	359,814
WELLS FARGO + COMPANY	4.40	6/14/2046	313,000	244,914	252,660
WELLS FARGO + COMPANY	4.90	11/17/2045	177,000	149,511	154,073
WELLS FARGO + COMPANY	3.90	5/1/2045	117,000	90,287	92,345
WELLS FARGO + COMPANY	4.65	11/4/2044	164,000	133,709	138,537
WELLS FARGO + COMPANY	5.61	1/15/2044	217,000	199,955	208,344
WELLS FARGO + COMPANY	5.38	11/2/2043	184,000	166,114	172,467
WELLS FARGO + COMPANY	1.00	4/30/2041	2,808,000	2,099,863	2,059,612
WELLS FARGO + COMPANY	1.00	10/23/2034	1,865,000	1,865,000	1,989,377
WELLS FARGO + COMPANY	1.00	7/25/2033	563,000	526,663	541,972
WELLS FARGO BANK NA	6.60	1/15/2038	250,000	259,321	274,243
WELLTOWER OP LLC	6.50	3/15/2041	400,000	430,796	431,548
WESTERN MIDSTREAM OPERAT	5.25	2/1/2050	1,400,000	1,114,870	1,218,196
WESTERN MIDSTREAM OPERAT	5.30	3/1/2048	96,000	77,429	82,431
WESTERN MIDSTREAM OPERAT	5.45	4/1/2044	579,000	480,579	518,373
WESTLAKE CORP	3.38	8/15/2061	500,000	289,776	302,815
WESTLAKE CORP	4.38	11/15/2047	45,000	34,225	36,398
WESTLAKE CORP	5.00	8/15/2046	69,000	57,376	60,402
WESTPAC BANKING CORP	2.96	11/16/2040	457,000	297,713	318,182
WILLIS NORTH AMERICA INC	5.90	3/5/2054	2,940,000	2,937,938	2,853,593
WINDSOR HOLDINGS III LLC	8.50	6/15/2030	173,000	173,254	180,730
WISCONSIN ELECTRIC POWER	4.30	10/15/2048	158,000	129,666	130,157
WISCONSIN ELECTRIC POWER	5.70	12/1/2036	15,000	14,849	15,650
WISCONSIN POWER + LIGHT	3.65	4/1/2050	173,000	122,915	123,737
WISCONSIN POWER + LIGHT	6.38	8/15/2037	13,000	13,466	13,624
WISCONSIN PUBLIC SERVICE	3.30	9/1/2049	246,000	168,507	169,974
WISCONSIN PUBLIC SERVICE	4.75	11/1/2044	44,000	37,806	39,617
WISCONSIN PUBLIC SERVICE	3.67	12/1/2042	21,000	15,569	16,474
WORLD ACCEPTANCE CORP	7.00	11/1/2026	416,000	388,015	396,506
WR GRACE HOLDING LLC	7.38	3/1/2031	87,000	86,179	88,101
WW GRAINGER INC	4.20	5/15/2047	45,000	38,121	37,287
WW GRAINGER INC	3.75	5/15/2046	36,000	28,244	27,987
WW GRAINGER INC	4.60	6/15/2045	2,300,000	2,065,145	2,059,420
WYETH LLC	6.00	2/15/2036	51,000	53,587	54,208
WYNN MACAU LTD	5.63	8/26/2028	1,200,000	1,080,341	1,124,700
WYNN MACAU LTD	5.50	1/15/2026	1,100,000	1,056,599	1,078,209
WYNN RESORTS FINANCE LLC	7.13	2/15/2031	109,000	106,637	113,018
XCEL ENERGY INC	3.50	12/1/2049	225,000	153,976	152,561
XCEL ENERGY INC	6.50	7/1/2036	30,000	31,048	31,233
XEROX HOLDINGS CORP	8.88	11/30/2029	1,134,000	1,086,860	1,081,621
XEROX HOLDINGS CORP	5.50	8/15/2028	860,000	773,528	740,314

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Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
XHR LP	4.88	6/1/2029	601,000	560,014	563,684
XPO INC	7.13	6/1/2031	122,000	122,763	124,928
YALE NEW HAVEN HLTH SRVC	2.50	7/1/2050	104,000	59,300	62,616
ZAYO GROUP HOLDINGS INC	4.00	3/1/2027	800,000	643,274	636,688
ZF NA CAPITAL	7.13	4/14/2030	700,000	703,508	724,227
ZF NA CAPITAL	6.88	4/14/2028	700,000	698,003	713,909
ZF NA CAPITAL	4.75	4/29/2025	287,000	283,129	283,266
ZIGGO BOND CO BV	6.00	1/15/2027	800,000	756,993	784,720
ZIPRECRUITER INC	5.00	1/15/2030	950,000	852,184	825,085
TOTAL				**1,508,999,343**	**1,519,138,380**

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Security Name	Shares	Book Value	Market Value
3M CO	6,846	614,040	699,593
ABBOTT LABORATORIES	19,768	2,000,417	2,054,093
ABBVIE INC	20,007	2,929,174	3,431,601
ADOBE INC	5,084	2,869,753	2,824,365
ADVANCED MICRO DEVICES	18,198	2,033,596	2,951,898
AECOM	1,465	127,338	129,125
AES CORP	7,784	134,857	136,765
AFLAC INC	6,270	466,899	559,974
AGILENT TECHNOLOGIES INC	3,574	427,040	463,298
AIR PRODUCTS + CHEMICALS INC	2,512	732,035	648,222
AIRBNB INC CLASS A	4,915	699,389	745,261
AKAMAI TECHNOLOGIES INC	1,577	164,875	142,056
ALBEMARLE CORP	1,403	274,439	134,015
ALBERTSONS COS INC CLASS A	4,522	101,159	89,310
ALIGN TECHNOLOGY INC	874	318,766	211,010
ALLIANT ENERGY CORP	2,304	113,426	117,274
ALLSTATE CORP	3,162	343,318	504,845
ALLY FINANCIAL INC	2,853	81,140	113,179
ALNYLAM PHARMACEUTICALS INC	1,293	258,897	314,199
ALPHABET INC CL A	66,172	8,984,917	12,053,230
ALPHABET INC CL C	58,109	7,947,779	10,658,353
AMAZON.COM INC	105,363	14,536,594	20,361,400
AMEREN CORPORATION	2,632	203,401	187,162
AMERICAN ELECTRIC POWER	5,532	420,433	485,378
AMERICAN EXPRESS CO	6,567	1,053,697	1,520,589
AMERICAN FINANCIAL GROUP INC	827	97,240	101,738
AMERICAN INTERNATIONAL GROUP	8,638	507,176	641,285
AMERICAN WATER WORKS CO INC	1,983	268,082	256,124
AMERIPRISE FINANCIAL INC	1,096	373,002	468,200
AMETEK INC	2,602	410,346	433,779
AMGEN INC	6,129	1,562,134	1,915,006
AMPHENOL CORP CL A	13,132	576,982	884,703
ANALOG DEVICES INC	5,513	1,000,600	1,258,397
ANSYS INC	955	302,594	307,033
AON PLC CLASS A	2,474	814,495	726,317
APA CORP	4,528	195,884	133,304
APOLLO GLOBAL MANAGEMENT INC	4,768	436,251	562,958
APPLE INC	165,655	31,380,340	34,890,256
APPLIED MATERIALS INC	9,357	1,438,477	2,208,158
APPLOVIN CORP CLASS A	2,180	136,274	181,420
ARCHER DANIELS MIDLAND CO	6,066	476,415	366,690
ARES MANAGEMENT CORP A	2,077	222,757	276,823

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Security Name	Shares	Book Value	Market Value
ARISTA NETWORKS INC	3,089	623,238	1,082,633
ARTHUR J GALLAGHER + CO	2,349	533,956	609,119
ASPEN TECHNOLOGY INC	341	65,117	67,733
ASSURANT INC	617	85,346	102,576
AT+T INC	82,302	1,200,887	1,572,791
ATMOS ENERGY CORP	1,610	180,674	187,807
AUTODESK INC	2,630	576,468	650,794
AUTOMATIC DATA PROCESSING	4,596	1,160,943	1,097,019
AUTOZONE INC	211	540,494	625,425
AVANTOR INC	7,292	154,333	154,590
AVERY DENNISON CORP	809	148,905	176,888
AXON ENTERPRISE INC	882	189,666	259,520
BAKER HUGHES CO	11,216	414,022	394,467
BALL CORP	3,421	184,957	205,328
BANK OF AMERICA CORP	79,048	2,265,593	3,143,739
BANK OF NEW YORK MELLON CORP	8,259	375,501	494,632
BATH + BODY WORKS INC	2,417	90,229	94,384
BAXTER INTERNATIONAL INC	5,719	222,355	191,301
BECTON DICKINSON AND CO	3,240	877,576	757,220
BEIGENE LTD	23,900	379,088	263,875
BENTLEY SYSTEMS INC CLASS B	3,065	153,834	151,288
BERKSHIRE HATHAWAY INC CL B	14,745	5,323,743	5,998,266
BEST BUY CO INC	2,136	157,943	180,043
BIO RAD LABORATORIES A	235	89,470	64,181
BIO TECHNE CORP	1,621	125,238	116,145
BIOGEN INC	1,542	409,830	357,466
BIOMARIN PHARMACEUTICAL INC	1,913	173,481	157,497
BLACKROCK INC	1,651	1,151,104	1,299,865
BLOCK INC	6,760	401,879	435,952
BOEING CO/THE	6,977	1,549,537	1,269,884
BOOKING HOLDINGS INC	397	1,247,964	1,572,716
BOOZ ALLEN HAMILTON HOLDINGS	1,586	182,537	244,085
BOSTON SCIENTIFIC CORP	16,447	897,102	1,266,583
BRISTOL MYERS SQUIBB CO	23,032	1,385,416	956,519
BROADCOM INC	5,004	4,421,567	8,034,072
BROADRIDGE FINANCIAL SOLUTIO	1,469	276,433	289,393
BROOKFIELD RENEWABLE COR A	3,591	99,436	101,719
BROWN + BROWN INC	2,462	178,088	220,127
BUILDERS FIRSTSOURCE INC	1,346	184,660	186,300
BUNGE GLOBAL SA	1,717	194,258	183,324
BURLINGTON STORES INC	687	111,843	164,880
C.H. ROBINSON WORLDWIDE INC	1,341	116,669	118,169
CADENCE DESIGN SYS INC	3,322	816,345	1,022,346

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Security Name	Shares	Book Value	Market Value
CAESARS ENTERTAINMENT INC	2,637	140,524	104,794
CAMPBELL SOUP CO	3,385	139,111	152,968
CAPITAL ONE FINANCIAL CORP	4,178	425,070	578,444
CARDINAL HEALTH INC	2,660	231,181	261,531
CARLISLE COS INC	533	137,445	215,977
CARLYLE GROUP INC/THE	2,358	79,222	94,674
CARMAX INC	1,791	145,333	131,352
CARNIVAL CORP	10,787	165,404	201,933
CARRIER GLOBAL CORP	10,073	567,865	635,405
CATALENT INC	1,957	97,988	110,042
CATERPILLAR INC	5,745	1,618,646	1,913,660
CBOE GLOBAL MARKETS INC	1,146	171,798	194,889
CBRE GROUP INC A	3,474	298,312	309,568
CDW CORP/DE	1,481	314,873	331,507
CELANESE CORP	1,158	146,313	156,203
CELSIUS HOLDINGS INC	1,951	99,282	111,383
CENCORA INC	1,815	315,681	408,920
CENTENE CORP	5,916	367,476	392,231
CENTERPOINT ENERGY INC	6,881	188,843	213,173
CF INDUSTRIES HOLDINGS INC	2,448	201,137	181,446
CHARLES RIVER LABORATORIES	535	110,253	110,520
CHARTER COMMUNICATIONS INC A	1,107	453,462	330,949
CHENIERE ENERGY INC	2,629	437,793	459,628
CHESAPEAKE ENERGY CORP	1,322	117,341	108,655
CHEVRON CORP	19,570	3,252,986	3,061,139
CHIPOTLE MEXICAN GRILL INC	15,250	596,477	955,413
CHORD ENERGY CORP	700	129,792	117,376
CHURCH + DWIGHT CO INC	3,327	317,083	344,943
CINCINNATI FINANCIAL CORP	2,099	220,810	247,892
CINTAS CORP	982	492,102	687,655
CISCO SYSTEMS INC	46,798	2,665,762	2,223,373
CITIGROUP INC	21,384	884,389	1,357,029
CITIZENS FINANCIAL GROUP	5,264	149,393	189,662
CLEVELAND CLIFFS INC	5,826	88,323	89,662
CLOROX COMPANY	1,540	236,329	210,164
CLOUDFLARE INC CLASS A	3,338	224,291	276,487
CME GROUP INC	4,009	814,051	788,169
CMS ENERGY CORP	3,671	201,318	218,535
COCA COLA CO/THE	50,086	2,943,390	3,187,974
COGNIZANT TECH SOLUTIONS A	5,989	425,000	407,252
COINBASE GLOBAL INC CLASS A	2,141	179,600	475,794
COLGATE PALMOLIVE CO	10,356	757,050	1,004,946

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Security Name	Shares	Book Value	Market Value
COMCAST CORP CLASS A	45,743	2,033,997	1,791,296
CONAGRA BRANDS INC	8,951	259,887	254,387
CONFLUENT INC CLASS A	2,269	70,306	67,004
CONOCOPHILLIPS	13,253	1,627,417	1,515,878
CONSOLIDATED EDISON INC	4,019	347,684	359,379
CONSTELLATION BRANDS INC A	2,702	694,247	695,171
CONSTELLATION ENERGY	3,692	414,401	739,397
COOPER COS INC/THE	2,009	176,567	175,386
COPART INC	9,764	442,792	528,818
CORNING INC	9,786	313,145	380,186
CORPAY INC	799	216,421	212,862
CORTEVA INC	7,806	397,855	421,056
COSTAR GROUP INC	5,037	418,377	373,443
COSTCO WHOLESALE CORP	5,009	2,750,420	4,257,600
COTERRA ENERGY INC	8,803	247,804	234,776
CRH PLC	7,091	577,886	531,683
CROWDSTRIKE HOLDINGS INC A	2,832	485,865	1,085,194
CROWN HOLDINGS INC	1,296	117,499	96,409
CSX CORP	22,083	661,291	738,676
CUMMINS INC	1,540	357,034	426,472
CVS HEALTH CORP	13,836	911,072	817,154
DANAHER CORP	7,921	1,832,719	1,979,062
DARDEN RESTAURANTS INC	1,467	222,441	221,986
DATADOG INC CLASS A	2,998	302,122	388,811
DAVITA INC	614	60,818	85,082
DAYFORCE INC	1,548	112,068	76,781
DECKERS OUTDOOR CORP	305	161,018	295,225
DEERE + CO	2,988	1,237,262	1,116,406
DELL TECHNOLOGIES C	3,029	231,315	417,729
DELTA AIR LINES INC	1,723	71,393	81,739
DEVON ENERGY CORP	8,424	448,364	399,298
DEXCOM INC	4,731	475,431	536,401
DIAMONDBACK ENERGY INC	1,889	291,265	378,159
DICK S SPORTING GOODS INC	632	70,809	135,785
DISCOVER FINANCIAL SERVICES	2,736	253,203	357,896
DOCUSIGN INC	2,237	116,142	119,680
DOLLAR GENERAL CORP	2,429	309,844	321,187
DOLLAR TREE INC	2,271	264,049	242,475
DOMINION ENERGY INC	9,428	440,962	461,972
DOMINO S PIZZA INC	406	158,295	209,630
DOORDASH INC A	2,817	237,966	306,433
DOVER CORP	1,565	224,801	282,404

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Security Name	Shares	Book Value	Market Value
DOW INC	8,539	462,058	452,994
DR HORTON INC	3,699	425,516	521,300
DRAFTKINGS INC CL A	4,654	139,251	177,643
DTE ENERGY COMPANY	2,057	207,243	228,348
DUKE ENERGY CORP	8,659	750,699	867,892
DUPONT DE NEMOURS INC	4,765	358,303	383,535
DYNATRACE INC	2,932	141,095	131,178
EASTMAN CHEMICAL CO	1,713	141,668	167,823
EATON CORP PLC	4,369	1,005,566	1,369,900
EBAY INC	5,967	263,697	320,547
ECOLAB INC	3,086	561,406	734,468
EDISON INTERNATIONAL	4,538	305,056	325,874
EDWARDS LIFESCIENCES CORP	6,754	512,939	623,867
ELECTRONIC ARTS INC	2,806	341,551	390,960
ELEVANCE HEALTH INC	2,666	1,200,100	1,444,599
ELI LILLY + CO	9,166	5,158,738	8,298,713
EMCOR GROUP INC	294	114,268	107,334
EMERSON ELECTRIC CO	6,832	667,551	752,613
ENPHASE ENERGY INC	1,692	215,867	168,709
ENTEGRIS INC	1,606	162,880	217,452
ENTERGY CORP	2,359	218,609	252,413
EOG RESOURCES INC	6,534	868,786	822,435
EPAM SYSTEMS INC	607	157,743	114,183
EQT CORP	4,273	183,532	158,016
EQUIFAX INC	1,350	278,674	327,321
EQUITABLE HOLDINGS INC	3,601	102,773	147,137
ESSENTIAL UTILITIES INC	2,606	93,610	97,282
ESTEE LAUDER COMPANIES CL A	2,606	417,994	277,278
ETSY INC	1,343	97,797	79,210
EVERGY INC	2,902	152,470	153,719
EVERSOURCE ENERGY	4,357	267,152	247,085
EXACT SCIENCES CORP	1,912	156,922	80,782
EXELON CORP	10,714	421,818	370,812
EXPEDIA GROUP INC	1,487	165,173	187,347
EXPEDITORS INTL WASH INC	1,489	172,620	185,812
EXXON MOBIL CORP	50,131	5,632,893	5,771,081
F5 INC	559	92,915	96,277
FACTSET RESEARCH SYSTEMS INC	396	171,631	161,675
FAIR ISAAC CORP	279	250,019	415,336
FASTENAL CO	6,158	346,984	386,969
FEDEX CORP	2,563	658,002	768,490
FIDELITY NATIONAL FINANCIAL	3,028	127,721	149,644

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Security Name	Shares	Book Value	Market Value
FIDELITY NATIONAL INFO SERV	7,260	407,766	547,114
FIFTH THIRD BANCORP	8,340	225,764	304,327
FIRST CITIZENS BCSHS CL A	112	149,985	188,564
FIRST SOLAR INC	1,206	224,194	271,905
FIRSTENERGY CORP	6,682	233,603	255,720
FISERV INC	7,327	892,399	1,092,016
FORD MOTOR CO	45,667	550,690	572,664
FORTINET INC	7,297	451,512	439,790
FORTIVE CORP	3,714	287,116	275,207
FORTUNE BRANDS INNOVATIONS I	1,305	88,432	84,747
FOX CORP CLASS A	163	5,123	5,602
FOX CORP CLASS B	7,811	223,112	250,108
FRANKLIN RESOURCES INC	3,594	93,488	80,326
FREEPORT MCMORAN INC	15,778	645,002	766,811
GARTNER INC	836	292,780	375,414
GE HEALTHCARE TECHNOLOGY	4,497	305,521	350,406
GE VERNOVA INC	3,255	316,442	558,265
GEN DIGITAL INC	6,974	143,985	174,211
GENERAL DYNAMICS CORP	2,470	554,088	716,646
GENERAL ELECTRIC CO	12,252	1,109,535	1,947,700
GENERAL MILLS INC	6,921	457,088	437,822
GENERAL MOTORS CO	14,660	488,257	681,104
GENUINE PARTS CO	1,540	234,604	213,013
GILEAD SCIENCES INC	15,004	1,127,684	1,029,424
GLOBAL PAYMENTS INC	2,991	377,826	289,230
GODADDY INC CLASS A	1,626	118,617	227,168
GOLDMAN SACHS GROUP INC	3,693	1,196,064	1,670,418
GRACO INC	1,921	147,321	152,297
HALLIBURTON CO	9,715	394,533	328,173
HARTFORD FINANCIAL SVCS GRP	3,799	275,463	381,951
HCA HEALTHCARE INC	2,268	621,085	728,663
HEICO CORP	242	40,421	54,114
HEICO CORP CLASS A	1,306	182,070	231,841
HENRY SCHEIN INC	1,177	87,447	75,446
HERSHEY CO/THE	2,030	426,257	373,175
HESS CORP	2,912	458,054	429,578
HEWLETT PACKARD ENTERPRISE	15,028	265,026	318,143
HF SINCLAIR CORP	1,793	103,300	95,639
HILTON WORLDWIDE HOLDINGS IN	2,703	402,038	589,795
HOLOGIC INC	2,280	168,842	169,290
HOME DEPOT INC	11,267	3,692,440	3,878,552
HONEYWELL INTERNATIONAL INC	7,533	1,399,738	1,608,597

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Security Name	Shares	Book Value	Market Value
HORMEL FOODS CORP	3,754	138,133	114,459
HOWMET AEROSPACE INC	3,882	191,739	301,360
HP INC	11,387	341,651	398,773
HUBBELL INC	618	193,612	225,867
HUBSPOT INC	585	320,511	345,027
HUMANA INC	1,370	641,266	511,901
HUNT (JB) TRANSPRT SVCS INC	944	176,619	151,040
HUNTINGTON BANCSHARES INC	17,828	198,963	234,973
HUNTINGTON INGALLS INDUSTRIE	378	82,072	93,113
HYATT HOTELS CORP CL A	499	61,651	75,808
IDEX CORP	837	185,956	168,404
IDEXX LABORATORIES INC	916	453,726	446,275
ILLINOIS TOOL WORKS	3,506	849,672	830,782
ILLUMINA INC	1,706	261,157	178,072
INCYTE CORP	1,800	113,275	109,116
INGERSOLL RAND INC	3,922	268,422	356,274
INSULET CORP	748	140,530	150,946
INTEL CORP	47,729	1,759,873	1,478,167
INTERCONTINENTAL EXCHANGE IN	6,865	803,039	939,750
INTERNATIONAL PAPER CO	3,918	134,619	169,062
INTERPUBLIC GROUP OF COS INC	5,870	188,673	170,758
INTL BUSINESS MACHINES CORP	10,479	1,559,578	1,812,343
INTL FLAVORS + FRAGRANCES	2,881	203,544	274,300
INTUIT INC	3,145	1,734,791	2,066,925
INTUITIVE SURGICAL INC	3,969	1,225,390	1,765,610
IQVIA HOLDINGS INC	2,206	487,283	466,437
JABIL INC	1,415	164,788	153,938
JACK HENRY + ASSOCIATES INC	722	112,712	119,866
JACOBS SOLUTIONS INC	1,344	179,598	187,770
JM SMUCKER CO/THE	1,505	209,611	164,105
JOHNSON + JOHNSON	27,321	4,386,881	3,993,237
JOHNSON CONTROLS INTERNATION	8,377	489,744	556,819
JPMORGAN CHASE + CO	32,491	4,725,184	6,571,630
JUNIPER NETWORKS INC	3,679	106,728	134,136
KELLANOVA	4,304	239,362	248,255
KENNEDY WILSON HOLDINGS INC	20,213	311,537	196,470
KENVUE INC	22,522	496,934	409,450
KEURIG DR PEPPER INC	16,679	543,564	557,079
KEYCORP	12,090	138,673	171,799
KEYSIGHT TECHNOLOGIES IN	1,897	255,890	259,415
KIMBERLY CLARK CORP	4,542	575,963	627,704
KINDER MORGAN INC	22,712	387,797	451,287

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Security Name	Shares	Book Value	Market Value
KKR + CO INC	7,767	511,191	817,399
KLA CORP	1,523	780,443	1,255,729
KNIGHT SWIFT TRANSPORTATION	1,610	86,170	80,371
KRAFT HEINZ CO/THE	10,962	357,296	353,196
KROGER CO	8,576	388,498	428,200
L3HARRIS TECHNOLOGIES INC	1,996	345,329	448,262
LABCORP HOLDINGS INC	966	197,499	196,591
LAM RESEARCH CORP	1,473	1,031,182	1,568,524
LAMB WESTON HOLDINGS INC	1,822	176,640	153,194
LAS VEGAS SANDS CORP	4,437	232,367	196,337
LATTICE SEMICONDUCTOR CORP	1,523	140,996	88,319
LEIDOS HOLDINGS INC	1,388	135,274	202,481
LENNAR CORP A	2,447	284,303	366,732
LENNOX INTERNATIONAL INC	364	135,969	194,733
LINDE PLC	5,403	2,065,904	2,370,890
LIVE NATION ENTERTAINMENT IN	1,929	159,838	180,824
LKQ CORP	2,862	146,478	119,031
LOCKHEED MARTIN CORP	2,669	1,187,452	1,246,690
LOEWS CORP	1,717	105,990	128,329
LOWE S COS INC	6,631	1,528,388	1,461,870
LPL FINANCIAL HOLDINGS INC	812	190,146	226,792
LYONDELLBASELL INDU CL A	3,308	326,554	316,443
M + T BANK CORP	1,814	224,591	274,567
MANHATTAN ASSOCIATES INC	726	145,106	179,090
MARATHON OIL CORP	6,228	168,280	178,557
MARATHON PETROLEUM CORP	4,530	666,001	785,864
MARKEL GROUP INC	132	192,239	207,987
MARKETAXESS HOLDINGS INC	408	98,270	81,816
MARRIOTT INTERNATIONAL CL A	3,020	606,891	730,145
MARSH + MCLENNAN COS	6,170	1,190,743	1,300,142
MARTIN MARIETTA MATERIALS	724	320,093	392,263
MARVELL TECHNOLOGY INC	10,473	607,837	732,063
MASCO CORP	2,565	146,924	171,009
MASTERCARD INC A	9,368	3,856,453	4,132,787
MATCH GROUP INC	3,065	140,157	93,115
MCDONALD S CORP	8,285	2,313,191	2,111,349
MCKESSON CORP	1,469	598,787	857,955
MERCK + CO. INC.	28,547	3,068,283	3,534,119
META PLATFORMS INC CLASS A	25,025	7,559,297	12,618,106
METLIFE INC	6,943	443,583	487,329
METTLER TOLEDO INTERNATIONAL	276	334,667	385,735
MGM RESORTS INTERNATIONAL	3,142	135,976	139,630

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Security Name	Shares	Book Value	Market Value
MICROCHIP TECHNOLOGY INC	5,983	487,681	547,445
MICRON TECHNOLOGY INC	12,536	903,396	1,648,860
MICROSOFT CORP	79,710	26,670,646	35,626,385
MICROSTRATEGY INC CL A	173	263,518	238,304
MODERNA INC	3,949	430,712	468,944
MOLINA HEALTHCARE INC	706	221,444	209,894
MOLSON COORS BEVERAGE CO B	4,596	286,065	233,615
MONDELEZ INTERNATIONAL INC A	16,307	1,134,914	1,067,130
MONGODB INC	799	316,004	199,718
MONOLITHIC POWER SYSTEMS INC	528	285,254	433,847
MONSTER BEVERAGE CORP	8,316	462,651	415,384
MOODY S CORP	1,996	674,070	840,176
MORGAN STANLEY	13,893	1,178,416	1,350,261
MOSAIC CO/THE	3,563	137,358	102,971
MOTOROLA SOLUTIONS INC	1,877	527,082	724,616
MSCI INC	968	523,690	466,334
NASDAQ INC	3,793	193,511	228,566
NETAPP INC	2,354	187,119	303,195
NETFLIX INC	4,925	2,207,806	3,323,784
NEUROCRINE BIOSCIENCES INC	1,187	130,487	163,414
NEWMONT CORP	12,868	493,668	538,783
NEXTERA ENERGY INC	23,022	1,514,993	1,630,188
NIKE INC CL B	13,617	1,366,615	1,026,313
NISOURCE INC	5,760	150,758	165,946
NORDSON CORP	572	139,004	132,670
NORFOLK SOUTHERN CORP	2,527	507,828	542,522
NORTHERN TRUST CORP	2,296	176,063	192,818
NORTHROP GRUMMAN CORP	1,728	748,319	753,322
NRG ENERGY INC	2,394	91,335	186,397
NUCOR CORP	2,890	492,426	456,851
NVIDIA CORP	282,028	13,988,972	34,841,739
NVR INC	36	222,540	273,188
O REILLY AUTOMOTIVE INC	659	623,104	695,944
OCCIDENTAL PETROLEUM CORP	6,570	434,087	414,107
OKTA INC	1,721	150,857	161,103
OLD DOMINION FREIGHT LINE	2,303	486,725	406,710
OMNICOM GROUP	2,745	218,695	246,227
ON SEMICONDUCTOR	5,197	512,107	356,254
ONEOK INC	6,380	421,010	520,289
ORACLE CORP	18,868	2,337,508	2,664,162
OTIS WORLDWIDE CORP	5,534	472,126	532,703
OVINTIV INC	2,748	130,610	128,799

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Security Name	Shares	Book Value	Market Value
OWENS CORNING	987	139,557	171,462
P G + E CORP	23,636	385,571	412,685
PACCAR INC	6,210	510,142	639,257
PACKAGING CORP OF AMERICA	1,000	145,520	182,560
PALANTIR TECHNOLOGIES INC A	22,632	350,319	573,269
PALO ALTO NETWORKS INC	3,629	902,738	1,230,267
PARKER HANNIFIN CORP	1,413	582,820	714,710
PAYCHEX INC	4,028	488,931	477,560
PAYCOM SOFTWARE INC	592	169,452	84,680
PAYLOCITY HOLDING CORP	553	110,138	72,913
PAYPAL HOLDINGS INC	11,266	716,680	653,766
PEPSICO INC	16,968	2,952,489	2,798,532
PFIZER INC	65,039	2,284,303	1,819,791
PHILLIPS 66	4,846	566,396	684,110
PINTEREST INC CLASS A	7,220	208,672	318,185
PNC FINANCIAL SERVICES GROUP	4,797	578,979	745,838
POOL CORP	407	145,767	125,083
PPG INDUSTRIES INC	2,522	344,009	317,495
PPL CORP	10,285	253,678	284,380
PRINCIPAL FINANCIAL GROUP	2,723	210,211	213,619
PROCTER + GAMBLE CO/THE	27,268	4,161,386	4,497,039
PROGRESSIVE CORP	6,597	893,733	1,370,263
PRUDENTIAL FINANCIAL INC	4,132	390,267	484,229
PTC INC	1,488	218,259	270,325
PUBLIC SERVICE ENTERPRISE GP	6,214	367,092	457,972
PULTEGROUP INC	2,474	194,071	272,387
PURE STORAGE INC CLASS A	3,487	214,611	223,900
QORVO INC	910	98,827	105,596
QUALCOMM INC	12,602	1,474,629	2,510,066
QUANTA SERVICES INC	1,545	323,414	392,569
QUEST DIAGNOSTICS INC	1,357	172,541	185,746
RAYMOND JAMES FINANCIAL INC	2,100	223,188	259,581
RB GLOBAL INC	4,958	322,282	378,060
REGENERON PHARMACEUTICALS	1,184	976,161	1,244,420
REGIONS FINANCIAL CORP	10,279	188,324	205,991
RELIANCE INC	559	151,559	159,650
REPLIGEN CORP	562	95,490	70,846
REPUBLIC SERVICES INC	2,183	317,748	424,244
RESMED INC	1,600	246,732	306,272
REVVITY INC	1,271	142,412	133,277
RIVIAN AUTOMOTIVE INC A	7,196	161,324	96,570
ROBINHOOD MARKETS INC A	4,845	58,194	110,030

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Security Name	Shares	Book Value	Market Value
ROBLOX CORP CLASS A	4,719	140,029	175,594
ROCKWELL AUTOMATION INC	1,227	375,885	337,769
ROKU INC	1,418	117,700	84,981
ROLLINS INC	3,178	121,036	155,055
ROPER TECHNOLOGIES INC	1,188	587,227	669,628
ROSS STORES INC	3,687	444,689	535,795
ROYAL CARIBBEAN CRUISES LTD	2,599	259,865	414,359
ROYALTY PHARMA PLC CL A	4,848	143,016	127,842
RPM INTERNATIONAL INC	1,438	139,285	154,844
RTX CORP	15,911	1,352,217	1,597,305
S+P GLOBAL INC	3,738	1,475,210	1,667,148
SALESFORCE INC	10,908	2,392,370	2,804,447
SAMSARA INC CL A	2,428	83,526	81,824
SCHLUMBERGER LTD	16,330	974,971	770,449
SCHWAB (CHARLES) CORP	17,401	1,046,546	1,282,280
SEAGATE TECHNOLOGY HOLDINGS	2,249	160,536	232,254
SEI INVESTMENTS COMPANY	1,326	81,388	85,779
SEMPRA	7,824	542,215	595,093
SERVICENOW INC	2,341	1,407,079	1,841,594
SHERWIN WILLIAMS CO/THE	2,707	729,486	807,850
SKYWORKS SOLUTIONS INC	1,749	189,928	186,408
SMITH (A.O.) CORP	1,374	99,757	112,366
SNAP ON INC	611	160,858	159,709
SNOWFLAKE INC CLASS A	3,370	537,232	455,253
SOLVENTUM CORP	1,711	116,553	90,478
SOUTHERN CO/THE	12,168	806,865	943,872
SOUTHERN COPPER CORP	3,058	240,002	329,469
SOUTHWEST AIRLINES CO	1,711	53,214	48,952
SS+C TECHNOLOGIES HOLDINGS	1,970	111,208	123,460
STANLEY BLACK + DECKER INC	1,768	163,600	141,246
STARBUCKS CORP	12,608	1,221,358	981,533
STATE STREET CORP	3,443	241,630	254,782
STEEL DYNAMICS INC	1,527	161,221	197,747
STERIS PLC	1,063	236,842	233,371
STRYKER CORP	4,148	1,188,621	1,411,357
SUPER MICRO COMPUTER INC	608	210,746	498,165
SYNCHRONY FINANCIAL	4,345	138,171	205,041
SYNOPSYS INC	1,700	795,722	1,011,602
SYSCO CORP	5,765	395,825	411,563
T MOBILE US INC	5,701	784,220	1,004,402
T ROWE PRICE GROUP INC	2,588	287,464	298,422
TAKE TWO INTERACTIVE SOFTWRE	2,022	285,466	314,401

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Security Name	Shares	Book Value	Market Value
TARGA RESOURCES CORP	2,098	182,239	270,180
TARGET CORP	5,138	644,148	760,630
TE CONNECTIVITY LTD	3,380	442,377	508,453
TELEDYNE TECHNOLOGIES INC	461	190,051	178,859
TELEFLEX INC	511	107,669	107,479
TERADYNE INC	1,581	167,231	234,446
TESLA INC	32,279	8,251,714	6,387,369
TEXAS INSTRUMENTS INC	10,447	1,767,237	2,032,255
TEXAS PACIFIC LAND CORP	225	135,600	165,211
TEXTRON INC	1,955	151,057	167,856
THE CIGNA GROUP	3,271	911,183	1,081,294
THERMO FISHER SCIENTIFIC INC	4,302	2,329,607	2,379,006
TJX COMPANIES INC	12,774	1,170,808	1,406,417
TOAST INC CLASS A	3,815	80,442	98,313
TORO CO	1,157	115,182	108,191
TRACTOR SUPPLY COMPANY	1,116	244,059	301,320
TRADE DESK INC/THE CLASS A	5,074	414,549	495,578
TRADEWEB MARKETS INC CLASS A	1,311	113,499	138,966
TRANSDIGM GROUP INC	597	531,645	762,733
TRANSUNION	2,134	168,881	158,257
TRAVELERS COS INC/THE	2,541	412,352	516,687
TRIMBLE INC	2,685	144,434	150,145
TRUIST FINANCIAL CORP	15,135	461,581	587,995
TWILIO INC A	1,819	119,017	103,337
TYLER TECHNOLOGIES INC	448	176,137	225,245
TYSON FOODS INC CL A	3,467	180,997	198,104
UBER TECHNOLOGIES INC	20,998	997,735	1,526,135
UIPATH INC CLASS A	4,187	69,707	53,091
ULTA BEAUTY INC	535	224,030	206,440
UNION PACIFIC CORP	6,970	1,503,038	1,577,032
UNITED PARCEL SERVICE CL B	8,221	1,345,424	1,125,044
UNITED RENTALS INC	739	348,842	477,933
UNITED THERAPEUTICS CORP	500	112,905	159,275
UNITEDHEALTH GROUP INC	10,492	5,051,928	5,343,156
UNITY SOFTWARE INC	2,563	96,033	41,674
UNIVERSAL HEALTH SERVICES B	654	84,288	120,944
US BANCORP	17,473	641,172	693,678
VALERO ENERGY CORP	3,910	520,499	612,932
VEEVA SYSTEMS INC CLASS A	1,675	365,183	306,542
VERALTO CORP	2,637	228,115	251,754
VERISIGN INC	1,080	222,879	192,024
VERISK ANALYTICS INC	1,560	375,292	420,498

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Security Name	Shares	Book Value	Market Value
VERIZON COMMUNICATIONS INC	48,361	1,661,208	1,994,408
VERTEX PHARMACEUTICALS INC	2,878	1,003,361	1,348,976
VERTIV HOLDINGS CO A	4,540	234,744	393,028
VIATRIS INC	14,330	152,188	152,328
VISA INC CLASS A SHARES	17,604	4,317,914	4,620,522
VISTRA CORP	4,015	154,140	345,210
VULCAN MATERIALS CO	1,318	286,068	327,760
WABTEC CORP	1,998	221,171	315,784
WALGREENS BOOTS ALLIANCE INC	9,197	209,048	111,238
WALMART INC	50,001	2,677,038	3,385,568
WALT DISNEY CO/THE	20,804	1,690,654	2,065,629
WARNER BROS DISCOVERY INC	27,319	314,674	203,253
WASTE MANAGEMENT INC	4,489	709,102	957,683
WATERS CORP	726	200,554	210,627
WATSCO INC	360	128,298	166,766
WEC ENERGY GROUP INC	4,130	337,435	324,040
WELLS FARGO + CO	40,662	1,696,854	2,414,916
WEST PHARMACEUTICAL SERVICES	888	357,549	292,498
WESTERN DIGITAL CORP	3,625	171,734	274,666
WESTLAKE CORP	372	47,851	53,873
WESTROCK CO	2,711	88,419	136,255
WILLIAMS COS INC	13,543	466,970	575,578
WILLIAMS SONOMA INC	677	159,458	191,164
WORKDAY INC CLASS A	2,333	578,947	521,565
WR BERKLEY CORP	2,076	128,784	163,132
WW GRAINGER INC	527	366,521	475,480
WYNN RESORTS LTD	1,230	119,389	110,085
XCEL ENERGY INC	6,193	344,262	330,768
XYLEM INC	2,489	243,275	337,583
YUM BRANDS INC	3,321	427,213	439,900
ZEBRA TECHNOLOGIES CORP CL A	544	148,648	168,058
ZIMMER BIOMET HOLDINGS INC	2,026	239,101	219,882
ZOETIS INC	5,146	978,731	892,111
ZOOM VIDEO COMMUNICATIONS A	2,633	192,031	155,847
ZSCALER INC	1,024	169,853	196,803
TOTAL		**424,319,415**	**517,410,839**

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Security Name	Shares	Book Value	Market Value
360 SECURITY TECHNOLOGY IN A	15,300	23,179	16,172
37 INTERACTIVE ENTERTAINME A	5,000	16,190	8,980
3I GROUP PLC	27,034	686,473	1,047,765
AAC TECHNOLOGIES HOLDINGS IN	24,000	52,769	94,372
ABB INDIA LTD	1,870	109,135	190,412
ABB LTD REG	44,447	1,673,720	2,469,168
ABRDN EUROPEAN LOGISTICS INCOM	71,512	58,995	54,239
ABSA GROUP LTD	31,457	295,751	272,966
ABU DHABI COMMERCIAL BANK	111,133	261,030	242,659
ABU DHABI ISLAMIC BANK	51,111	143,956	161,140
ABU DHABI NATIONAL OIL CO FO	109,296	113,966	100,875
ACCENTURE PLC CL A	7,070	2,307,078	2,145,109
ACCIONA SA	676	91,464	79,913
ACCOR SA	5,464	197,098	224,287
ACCTON TECHNOLOGY CORP	18,000	266,324	307,939
ACER INC	98,000	124,254	141,526
ACM RESEARCH SHANGHAI I A	1,630	24,018	18,958
ACS ACTIVIDADES CONS Y SERV	5,940	208,942	256,430
ACWA POWER CO	5,025	370,521	474,426
ADANI ENTERPRISES LTD	6,034	217,844	229,902
ADANI GREEN ENERGY LTD	11,180	206,106	239,830
ADANI PORTS AND SPECIAL ECON	18,636	242,632	330,336
ADANI POWER LTD	27,222	176,710	234,588
ADARO ENERGY INDONESIA TBK P	637,800	107,839	108,669
ADECCO GROUP AG REG	4,717	198,345	156,533
ADES HOLDING CO	12,211	65,218	65,488
ADIDAS AG	4,538	897,798	1,084,584
ADMIRAL GROUP PLC	7,447	227,859	246,170
ADP	1,015	132,766	123,577
ADVANCED MICRO FABRICATION A	1,313	26,749	25,526
ADVANCED PETROCHEMICALS CO	3,557	39,828	36,550
ADVANTECH CO LTD	18,000	195,229	205,293
ADVANTEST CORP	21,500	666,749	858,744
ADYEN NV	603	536,763	719,423
AECC AERO ENGINE CONTROL A	2,800	8,469	7,734
AECC AVIATION POWER CO A	5,100	27,618	25,654
AEGON LTD	37,937	189,596	234,521
AENA SME SA	2,220	348,089	447,306
AEON CO LTD	20,500	426,670	438,266
AEON MALL CO LTD	16,400	195,563	193,250
AERCAP HOLDINGS NV	5,500	349,314	512,600
AGC INC	5,600	197,504	181,236

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Security Name	Shares	Book Value	Market Value
AGEAS	4,189	162,430	191,615
AGNICO EAGLE MINES LTD	14,216	691,370	929,622
AGRICULTURAL BANK OF CHINA A	168,400	80,307	101,049
AGRICULTURAL BANK OF CHINA H	1,073,000	379,912	459,029
AIA GROUP LTD	313,000	2,747,879	2,124,779
AIB GROUP PLC	43,592	195,721	230,609
AIER EYE HOSPITAL GROUP CO A	19,300	49,894	27,412
AIMA TECHNOLOGY GROUP CO L A	1,800	7,013	6,770
AIR CANADA	3,199	52,949	41,848
AIR CHINA LTD A	20,100	23,602	20,415
AIR LIQUIDE SA	16,320	2,628,405	2,820,943
AIRBUS SE	16,586	2,403,920	2,279,957
AIRTAC INTERNATIONAL GROUP	5,000	153,180	152,274
AISIN CORP	4,200	145,914	136,893
AJINOMOTO CO INC	13,900	566,194	487,442
AKBANK T.A.S.	109,285	128,705	213,513
AKER BP ASA	7,974	215,172	203,853
AKESO INC	24,000	111,939	116,044
AKZO NOBEL N.V.	4,662	367,545	283,701
AL RAJHI BANK	67,669	1,307,418	1,470,046
ALCHIP TECHNOLOGIES LTD	3,000	298,749	227,024
ALCON INC	14,253	1,159,623	1,272,397
ALDAR PROPERTIES PJSC	150,613	217,342	256,694
ALFA LAVAL AB	7,831	281,592	343,182
ALFA S.A.B. A	106,893	74,973	62,491
ALIBABA GROUP HOLDING LTD	560,200	6,548,202	5,058,547
ALIBABA HEALTH INFORMATION T	188,000	112,713	75,370
ALIMENTATION COUCHE TARD INC	21,291	1,133,629	1,194,512
ALINMA BANK	42,711	328,842	354,065
ALLEGION PLC	998	110,918	117,914
ALLEGRO.EU SA	21,099	164,061	197,866
ALLIANZ SE REG	10,894	2,624,273	3,029,831
ALLREAL HOLDING AG REG	2,642	442,646	452,192
ALMARAI CO	9,091	152,688	137,397
ALPHA SERVICES AND HOLDINGS	74,387	115,264	121,460
ALSTOM	9,363	227,908	157,546
ALTAGAS LTD	7,803	156,974	176,264
ALTEOGEN INC	1,424	189,596	290,179
ALUMINUM CORP OF CHINA LTD A	24,100	22,263	25,307
ALUMINUM CORP OF CHINA LTD H	136,000	74,945	92,845
AMADEUS IT GROUP SA	12,724	855,474	847,400
AMBEV SA	202,467	559,956	415,909

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Security Name	Shares	Book Value	Market Value
AMBUJA CEMENTS LTD	21,022	132,569	168,970
AMCOR PLC	24,302	229,358	237,674
AMERICA MOVIL SAB DE C SER B	659,792	606,717	561,809
AMERICANA RESTAURANTS INTERN	113,465	126,372	98,544
AMLOGIC SHANGHAI INC A	537	5,641	4,384
AMMAN MINERAL INTERNASIONAL	245,100	123,338	164,647
AMMB HOLDINGS BHD	65,400	53,208	59,473
AMOREPACIFIC CORP	1,050	106,468	127,617
AMOT INVESTMENTS LTD	40,333	189,637	163,379
AMPLIFON SPA	3,198	100,841	113,929
AMPOL LTD	5,446	119,873	117,624
AMUNDI SA	1,703	99,298	109,968
ANA HOLDINGS INC	4,400	98,586	81,225
ANEKA TAMBANG TBK	303,200	38,732	23,145
ANGEL YEAST CO LTD A	2,600	12,002	9,994
ANGLO AMERICAN PLATINUM LTD	2,298	72,380	75,726
ANGLO AMERICAN PLC	35,787	947,162	1,131,863
ANGLOGOLD ASHANTI PLC	15,622	262,219	393,348
ANHEUSER BUSCH INBEV SA/NV	26,051	1,470,915	1,511,040
ANHUI CONCH CEMENT CO LTD A	13,200	47,440	42,855
ANHUI CONCH CEMENT CO LTD H	39,000	106,269	92,912
ANHUI GUJING DISTILLERY CO A	1,600	60,429	46,478
ANHUI GUJING DISTILLERY CO B	5,500	90,245	81,844
ANHUI JIANGHUAI AUTO GROUP A	9,400	23,217	20,492
ANHUI KOUZI DISTILLERY CO A	4,400	26,671	23,732
ANHUI YINGJIA DISTILLERY C A	4,400	44,419	34,819
ANJOY FOODS GROUP CO LTD A	900	16,521	9,204
ANKER INNOVATIONS TECHNOLO A	650	5,890	6,370
ANTA SPORTS PRODUCTS LTD	45,600	518,971	438,046
ANTOFAGASTA PLC	10,840	201,914	289,130
ANZ GROUP HOLDINGS LTD	85,997	1,400,730	1,621,911
AP MOLLER MAERSK A/S A	72	120,303	122,307
AP MOLLER MAERSK A/S B	137	239,039	238,335
APA GROUP	36,185	201,576	193,088
APL APOLLO TUBES LTD	5,872	114,600	109,521
APOLLO HOSPITALS ENTERPRISE	4,295	290,094	318,604
APTIV PLC	3,130	319,773	220,415
ARAB NATIONAL BANK	32,705	165,445	176,619
ARABIAN INTERNET + COMMUNICA	669	59,846	52,142
ARC RESOURCES LTD	17,890	283,355	319,140
ARCA CONTINENTAL SAB DE CV	18,103	168,776	177,619
ARCELORMITTAL	13,146	350,765	301,087

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Security Name	Shares	Book Value	Market Value
ARCH CAPITAL GROUP LTD	4,504	344,088	454,409
ARGENX SE	1,667	834,997	730,008
ARISTOCRAT LEISURE LTD	16,117	432,259	535,604
ARKEMA	1,855	189,835	161,334
AROUNDTOWN SA	123,250	206,638	259,629
ASAHI GROUP HOLDINGS LTD	15,200	590,566	536,243
ASAHI KASEI CORP	41,000	271,247	262,654
ASE TECHNOLOGY HOLDING CO LT	118,000	450,136	612,888
ASELSAN ELEKTRONIK SANAYI	47,918	68,843	85,653
ASHOK LEYLAND LTD	53,051	112,648	153,890
ASHTEAD GROUP PLC	12,271	817,606	819,331
ASIA CEMENT CORP	91,000	115,101	123,001
ASIA VITAL COMPONENTS	12,000	284,983	282,971
ASIAN PAINTS LTD	14,111	565,596	493,629
ASICS CORP	18,800	260,539	287,622
ASM INTERNATIONAL NV	1,257	609,147	958,930
ASML HOLDING NV	11,216	7,626,550	11,590,410
ASPEN PHARMACARE HOLDINGS LT	12,857	110,196	164,275
ASR NEDERLAND NV	4,004	172,879	191,005
ASSA ABLOY AB B	27,404	624,497	775,268
ASSICURAZIONI GENERALI	27,430	556,689	684,682
ASSOCIATED BRITISH FOODS PLC	10,116	260,136	316,366
ASTELLAS PHARMA INC	51,000	749,203	504,103
ASTRA INTERNATIONAL TBK PT	686,400	295,242	186,952
ASTRAL LTD	5,336	127,727	152,348
ASTRAZENECA PLC	43,746	5,906,724	6,832,781
ASUSTEK COMPUTER INC	25,000	308,768	383,768
ASX LTD	4,661	172,377	186,771
ASYMCHEM LABORATORIES TIAN A	800	14,052	7,245
ATACADAO SA	21,449	45,783	34,832
ATLAS COPCO AB A SHS	75,456	1,027,451	1,419,316
ATLAS COPCO AB B SHS	42,308	497,780	683,747
ATLASSIAN CORP CL A	1,899	390,328	335,895
ATRIUM LJUNGBERG AB B SHS	7,566	133,144	146,816
AU SMALL FINANCE BANK LTD	11,705	100,975	94,335
AUCKLAND INTL AIRPORT LTD	31,610	151,132	146,966
AUO CORP	221,000	121,581	121,258
AURIZON HOLDINGS LTD	53,032	123,051	129,274
AUROBINDO PHARMA LTD	9,305	115,269	134,753
AUTO TRADER GROUP PLC	29,282	223,796	296,567
AUTOBIO DIAGNOSTICS CO LTD A	1,100	6,964	6,974
AVENUE SUPERMARTS LTD	6,225	308,234	352,112

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AVIC INDUSTRY FINANCE HOLD A	15,100	7,625	4,614
AVICHINA INDUSTRY + TECH H	78,000	35,521	35,067
AVIVA PLC	78,665	366,893	473,933
AVOLTA AG	2,631	114,182	102,183
AXA SA	50,348	1,518,643	1,649,572
AXIATA GROUP BERHAD	90,500	47,361	50,070
AXIS BANK LTD	80,484	1,088,331	1,221,195
AYALA CORPORATION	9,810	108,388	97,415
AYALA LAND INC	221,300	112,054	107,612
AZRIELI GROUP LTD	8,190	449,238	480,460
B3 SA BRASIL BOLSA BALCAO	208,825	538,172	384,983
BACHEM HOLDING AG	910	81,155	83,496
BAE SYSTEMS PLC	88,104	1,145,870	1,470,113
BAIC BLUEPARK NEW ENERGY A	6,400	4,484	7,117
BAIDU INC CLASS A	82,400	1,474,699	899,736
BAJAJ AUTO LTD	2,619	203,281	298,424
BAJAJ FINANCE LTD	10,040	905,797	856,725
BAJAJ FINSERV LTD	14,670	306,135	279,396
BAJAJ HOLDINGS AND INVESTMEN	943	90,835	96,533
BALKRISHNA INDUSTRIES LTD	2,686	83,302	104,010
BALOISE HOLDING AG REG	1,321	207,347	232,564
BANCO BILBAO VIZCAYA ARGENTA	164,088	1,280,815	1,644,656
BANCO BPM SPA	37,511	212,560	241,777
BANCO BRADESCO S.A.	57,791	150,041	116,426
BANCO BRADESCO SA PREF	186,998	555,812	416,789
BANCO BTG PACTUAL SA UNIT	41,479	262,276	230,827
BANCO DE CHILE	1,642,576	169,371	182,734
BANCO DE CREDITO E INVERSION	2,606	70,108	73,106
BANCO DE SABADELL SA	152,650	321,938	294,567
BANCO DEL BAJIO SA	28,761	88,443	87,311
BANCO DO BRASIL S.A.	60,996	288,712	293,315
BANCO SANTANDER CHILE	2,370,057	108,845	110,980
BANCO SANTANDER SA	443,524	1,679,228	2,058,490
BANCOLOMBIA SA	8,360	57,674	71,211
BANCOLOMBIA SA PREF	17,515	111,938	144,037
BANDAI NAMCO HOLDINGS INC	17,300	393,787	337,697
BANDHAN BANK LTD	25,581	78,375	62,514
BANK AL JAZIRA	15,878	59,737	69,833
BANK ALBILAD	22,117	202,196	192,188
BANK CENTRAL ASIA TBK PT	1,986,900	1,199,601	1,204,274
BANK HAPOALIM BM	34,626	287,035	306,167
BANK LEUMI LE ISRAEL	41,416	322,013	337,511

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Security Name	Shares	Book Value	Market Value
BANK MANDIRI PERSERO TBK PT	1,326,900	529,882	498,347
BANK NEGARA INDONESIA PERSER	537,400	169,423	152,933
BANK OF BARODA	36,038	98,218	119,021
BANK OF BEIJING CO LTD A	54,600	34,148	43,884
BANK OF CHANGSHA CO LTD A	8,200	9,124	9,231
BANK OF CHENGDU CO LTD A	9,900	18,711	20,696
BANK OF CHINA LTD A	51,600	26,446	32,809
BANK OF CHINA LTD H	2,904,000	1,000,565	1,432,026
BANK OF COMMUNICATIONS CO A	79,700	60,536	81,937
BANK OF COMMUNICATIONS CO H	329,000	190,532	258,315
BANK OF HANGZHOU CO LTD A	15,600	24,723	28,018
BANK OF IRELAND GROUP PLC	28,170	268,476	294,908
BANK OF JIANGSU CO LTD A	34,700	33,683	35,483
BANK OF MONTREAL	20,500	1,760,686	1,720,331
BANK OF NANJING CO LTD A	28,400	30,666	40,610
BANK OF NINGBO CO LTD A	14,400	55,574	43,719
BANK OF NOVA SCOTIA	35,398	1,674,215	1,618,889
BANK OF SHANGHAI CO LTD A	26,900	22,420	26,878
BANK OF SUZHOU CO LTD A	14,100	13,334	14,554
BANK OF THE PHILIPPINE ISLAN	70,140	128,618	142,532
BANK PEKAO SA	6,539	162,021	273,268
BANK RAKYAT INDONESIA PERSER	2,446,500	899,002	687,261
BANQUE CANTONALE VAUDOIS REG	765	81,385	81,174
BANQUE SAUDI FRANSI	18,302	187,606	173,185
BAOSHAN IRON + STEEL CO A	41,400	37,111	37,890
BARCLAYS PLC	424,507	811,604	1,120,997
BARITO PACIFIC TBK PT	1,163,358	89,582	70,334
BARRATT DEVELOPMENTS PLC	28,277	157,373	168,788
BARRICK GOLD CORP	49,635	792,877	827,764
BARRY CALLEBAUT AG REG	95	157,062	154,774
BARWA REAL ESTATE CO	76,170	53,758	57,426
BASF SE	25,446	1,251,338	1,232,275
BAYER AG REG	27,524	1,436,958	778,180
BAYERISCHE MOTOREN WERKE AG	8,821	916,718	835,537
BAYERISCHE MOTOREN WERKE PRF	1,957	184,305	172,932
BB SEGURIDADE PARTICIPACOES	23,853	152,053	141,414
BCE INC	3,535	138,901	114,471
BDO UNIBANK INC	84,080	205,080	183,915
BE SEMICONDUCTOR INDUSTRIES	2,253	275,101	377,048
BECHTLE AG	2,214	107,353	104,263
BEIERSDORF AG	2,986	396,506	436,994
BEIJER REF AB	9,951	113,823	153,632

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BEIJING ENLIGHT MEDIA CO L A	4,000	5,140	4,630
BEIJING ENTERPRISES HLDGS	16,500	59,192	55,371
BEIJING ENTERPRISES WATER GR	158,000	36,883	48,569
BEIJING KINGSOFT OFFICE SO A	984	50,009	30,809
BEIJING NEW BUILDING MATER A	5,900	26,768	24,084
BEIJING ORIENTAL YUHONG A	2,000	8,293	3,397
BEIJING ROBOROCK TECHNOLOG A	205	9,085	11,077
BEIJING SHANGHAI HIGH SPE A	101,700	71,326	75,162
BEIJING TIANTAN BIOLOGICAL A	4,680	13,194	15,716
BEIJING TONGRENTANG CO A	1,900	14,418	9,992
BEIJING WANTAI BIOLOGICAL A	2,000	13,631	18,134
BEIJING YANJING BREWERY CO A	34,300	45,478	41,683
BERKELEY GROUP HOLDINGS/THE	2,938	151,673	170,395
BETHEL AUTOMOTIVE SAFETY S A	980	7,171	5,247
BHARAT ELECTRONICS LTD	139,439	286,327	511,520
BHARAT FORGE LTD	9,037	130,530	181,022
BHARAT HEAVY ELECTRICALS	36,736	101,048	132,538
BHARAT PETROLEUM CORP LTD	53,586	145,235	195,323
BHARTI AIRTEL LTD	82,111	985,318	1,421,944
BHP GROUP LTD	142,479	4,192,100	4,061,199
BID CORP LTD	11,946	271,881	277,957
BIDVEST GROUP LTD	11,478	159,811	178,795
BILIBILI INC CLASS Z	8,740	132,994	142,058
BIM BIRLESIK MAGAZALAR AS	15,951	157,260	265,173
BIOMERIEUX	1,245	127,235	118,422
BKW AG	387	65,545	61,715
BLOOMAGE BIOTECHNOLOGY COR A	970	12,371	7,552
BLUESCOPE STEEL LTD	10,901	151,346	148,735
BNP PARIBAS	28,691	1,838,838	1,830,523
BOC AVIATION LTD	7,000	52,549	50,209
BOC HONG KONG HOLDINGS LTD	100,000	286,964	308,041
BOC INTERNATIONAL CHINA CO A	3,800	5,991	4,749
BOE TECHNOLOGY GROUP CO LT A	58,800	32,832	33,098
BOLIDEN AB	7,382	202,959	236,373
BOLLORE SE	18,010	105,261	105,776
BOSCH LTD	267	97,447	109,135
BOSIDENG INTL HLDGS LTD	144,000	57,862	89,822
BOUBYAN BANK K.S.C	51,415	96,904	94,868
BOUYGUES SA	5,521	189,450	177,337
BP PLC	476,699	3,049,558	2,863,531
BRAMBLES LTD	37,373	361,418	362,662
BRENNTAG SE	3,605	290,267	243,256

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BRF SA	21,236	75,145	86,673
BRIDGESTONE CORP	16,700	652,180	656,331
BRILLIANCE CHINA AUTOMOTIVE	112,000	60,099	117,775
BRITANNIA INDUSTRIES LTD	4,169	247,243	273,753
BROOKFIELD ASSET MGMT A	9,743	338,766	370,823
BROOKFIELD CORP	38,511	1,320,906	1,601,400
BROTHER INDUSTRIES LTD	6,800	113,429	119,674
BRP INC/CA SUB VOTING	952	69,416	60,981
BT GROUP PLC	184,894	264,153	328,032
BUDIMEX	483	51,699	83,743
BUNZL PLC	10,067	355,825	383,043
BUPA ARABIA FOR COOPERATIVE	2,673	149,769	183,111
BURBERRY GROUP PLC	11,196	293,338	124,234
BUREAU VERITAS SA	9,176	244,854	254,317
BY HEALTH CO LTD A	4,000	10,647	7,459
BYD CO LTD A	3,900	131,815	134,320
BYD CO LTD H	37,500	1,179,797	1,114,327
BYD ELECTRONIC INTL CO LTD	28,500	134,996	142,365
C+D INTERNATIONAL INVESTMENT	26,000	69,482	48,354
CA IMMOBILIEN ANLAGEN AG	6,088	199,902	202,008
CAE INC	8,820	211,590	163,786
CAITONG SECURITIES CO LTD A	10,200	11,056	9,279
CAIXA SEGURIDADE PARTICIPACO	25,065	72,564	64,575
CAIXABANK SA	108,722	432,851	575,972
CAMBRICON TECHNOLOGIES A	954	18,866	26,084
CAMECO CORP	12,329	470,933	606,471
CAN IMPERIAL BK OF COMMERCE	26,264	1,058,142	1,248,564
CANADIAN NATL RAILWAY CO	15,650	1,761,041	1,848,927
CANADIAN NATURAL RESOURCES	60,736	1,998,902	2,162,945
CANADIAN PACIFIC KANSAS CITY	25,984	2,060,805	2,045,907
CANARA BANK	61,117	86,545	87,563
CANON INC	29,600	734,909	801,184
CAPCOM CO LTD	10,000	210,651	188,549
CAPGEMINI SE	4,297	802,257	855,206
CAPITALAND INVESTMENT LTD/SI	524,500	1,202,792	1,029,456
CAPITEC BANK HOLDINGS LTD	3,128	270,460	450,357
CAR GROUP LTD	9,934	183,031	233,863
CARL ZEISS MEDITEC AG BR	1,073	103,458	75,497
CARLSBERG AS B	3,183	448,216	382,242
CARREFOUR SA	17,572	313,503	248,593
CASTELLUM AB	77,044	809,087	941,389
CATCHER TECHNOLOGY CO LTD	22,000	124,198	157,329

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Security Name	Shares	Book Value	Market Value
CATENA AB	6,509	240,506	324,522
CATHAY BIOTECH INC A	86	578	537
CATHAY FINANCIAL HOLDING CO	340,000	493,802	618,344
CCR SA	38,697	96,443	81,094
CD PROJEKT SA	2,280	83,367	78,806
CELCOMDIGI BHD	118,800	111,602	92,673
CELLNEX TELECOM SA	13,365	507,429	435,018
CELLTRION INC	5,609	614,842	710,242
CELLTRION PHARM INC	654	32,002	42,190
CEMEX SAB CPO	541,833	416,195	346,989
CENCOSUD SA	41,142	85,695	77,365
CENOVUS ENERGY INC	39,282	789,336	771,946
CENTRAIS ELETRICAS BRAS PR B	11,527	93,553	83,218
CENTRAIS ELETRICAS BRASILIER	41,408	291,690	267,259
CENTRAL JAPAN RAILWAY CO	21,800	555,472	470,666
CENTRICA PLC	148,240	290,530	252,789
CEZ AS	5,987	245,554	225,453
CG POWER AND INDUSTRIAL SOLU	21,558	119,643	182,185
CGI INC	5,848	602,208	583,582
CGN POWER CO LTD H	355,000	90,115	156,416
CGN PWR CO LTD	53,800	28,762	34,282
CHAILEASE HOLDING CO LTD	54,000	303,000	255,506
CHANDRA ASRI PACIFIC TBK PT	280,500	158,554	158,022
CHANG HWA COMMERCIAL BANK	190,000	103,633	108,056
CHANGCHUN HIGH TECH INDUST A	800	15,274	10,104
CHANGJIANG SECURITIES CO L A	5,300	4,316	3,523
CHANGZHOU XINGYU AUTOMOTIV A	300	6,118	4,626
CHAOZHOU THREE CIRCLE GROU A	3,400	14,820	13,659
CHAROEN POKPHAND INDONESI PT	254,200	83,679	78,783
CHARTWELL RETIREMENT RESIDEN	44,248	340,690	415,527
CHECK POINT SOFTWARE TECH	2,510	338,783	414,150
CHENG SHIN RUBBER IND CO LTD	63,000	79,948	96,030
CHIBA BANK LTD/THE	14,200	106,872	126,411
CHINA AIRLINES LTD	102,000	73,700	74,516
CHINA BAOAN GROUP A	5,500	8,137	6,510
CHINA CITIC BANK CORP LTD H	326,000	148,874	209,194
CHINA COAL ENERGY CO H	76,000	55,356	88,777
CHINA COMMUNICATIONS SERVI H	94,000	41,848	50,688
CHINA CONSTRUCTION BANK A	18,200	15,454	18,536
CHINA CONSTRUCTION BANK H	3,474,000	1,906,598	2,567,433
CHINA CSSC HOLDINGS LTD A	10,500	41,442	58,829
CHINA DEVELOPMENT FINANCIAL	580,000	220,247	269,963

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CHINA EASTERN AIRLINES CO A	19,100	11,449	10,541
CHINA ENERGY ENGINEERING C A	59,700	18,873	17,419
CHINA EVERBRIGHT BANK CO A	125,900	52,651	54,927
CHINA EVERBRIGHT BANK CO L H	95,000	27,993	29,568
CHINA FEIHE LTD	125,000	77,174	57,798
CHINA GALAXY SECURITIES CO A	6,300	9,786	9,416
CHINA GALAXY SECURITIES CO H	135,000	72,155	70,721
CHINA GAS HOLDINGS LTD	93,400	97,220	83,741
CHINA GREAT WALL SECURITIE A	7,100	8,288	6,547
CHINA GREATWALL TECHNOLOGY A	7,600	11,389	9,152
CHINA HONGQIAO GROUP LTD	103,000	119,502	155,937
CHINA INTERNATIONAL CAPITA H	42,400	79,508	47,193
CHINA INTERNATIONAL CAPTAL A	6,300	33,108	25,673
CHINA JUSHI CO LTD A	11,600	23,035	17,641
CHINA LIFE INSURANCE CO A	5,300	26,961	22,648
CHINA LIFE INSURANCE CO H	271,000	429,612	383,206
CHINA LITERATURE LTD	13,800	56,155	44,454
CHINA LONGYUAN POWER GROUP H	118,000	93,775	106,099
CHINA MENGNIU DAIRY CO	112,000	381,458	200,835
CHINA MERCHANTS BANK A	42,500	190,897	199,981
CHINA MERCHANTS BANK H	138,500	582,133	628,868
CHINA MERCHANTS ENERGY A	20,200	16,919	23,491
CHINA MERCHANTS EXPRESSWAY A	13,800	22,402	22,525
CHINA MERCHANTS PORT HOLDING	46,000	67,830	68,463
CHINA MERCHANTS SECURITIES A	13,700	26,680	26,227
CHINA MERCHANTS SHEKOU IND A	14,700	27,300	17,783
CHINA MINSHENG BANKING A	58,100	30,469	30,305
CHINA MINSHENG BANKING COR H	258,000	84,965	89,223
CHINA NATIONAL BUILDING MA H	196,000	98,621	70,292
CHINA NATIONAL CHEMICAL A	17,000	18,589	19,279
CHINA NATIONAL MEDICINES A	1,400	6,083	5,933
CHINA NATIONAL NUCLEAR POW A	40,700	40,550	59,711
CHINA NATIONAL SOFTWARE A	2,100	12,148	8,647
CHINA NORTHERN RARE EARTH A	8,400	26,406	19,884
CHINA OILFIELD SERVICES H	68,000	81,103	65,323
CHINA OVERSEAS LAND + INVEST	132,000	289,951	228,921
CHINA PACIFIC INSURANCE GR A	14,800	59,458	56,747
CHINA PACIFIC INSURANCE GR H	94,600	231,209	230,944
CHINA PETROLEUM + CHEMICAL A	63,800	55,357	55,493
CHINA PETROLEUM + CHEMICAL H	920,000	541,687	596,255
CHINA POWER INTERNATIONAL	177,000	68,864	91,817
CHINA RAILWAY GROUP LTD A	42,900	40,452	38,495

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CHINA RAILWAY GROUP LTD H	157,000	84,915	86,670
CHINA RAILWAY SIGNAL + COM A	9,554	7,414	7,889
CHINA RARE EARTH RESOURCES A	2,300	9,774	8,024
CHINA RESOURCES BEER HOLDING	66,000	382,590	221,905
CHINA RESOURCES GAS GROUP LT	32,300	91,057	113,150
CHINA RESOURCES LAND LTD	112,000	494,324	380,869
CHINA RESOURCES MICROELECT A	2,140	16,896	11,027
CHINA RESOURCES MIXC LIFESTY	23,800	108,080	78,801
CHINA RESOURCES PHARMACEUTIC	58,000	38,593	43,013
CHINA RESOURCES POWER HOLDIN	68,000	133,263	208,597
CHINA RESOURCES SANJIU MED A	2,860	14,127	16,760
CHINA RUYI HOLDINGS LTD	204,000	56,469	54,871
CHINA SHENHUA ENERGY CO A	12,900	52,539	78,774
CHINA SHENHUA ENERGY CO H	123,500	373,089	568,669
CHINA SOUTHERN AIRLINES CO A	21,000	18,422	17,023
CHINA STATE CONSTRUCTION A	92,600	72,488	67,672
CHINA STATE CONSTRUCTION INT	80,000	90,721	109,230
CHINA STEEL CORP	400,000	339,801	284,820
CHINA TAIPING INSURANCE HOLD	52,600	52,366	53,763
CHINA THREE GORGES RENEWAB A	79,700	54,319	47,824
CHINA TOURISM GROUP DUTY F A	4,000	62,680	34,401
CHINA TOURISM GROUP DUTY F H	6,000	66,830	36,773
CHINA TOWER CORP LTD H	1,678,000	162,675	217,074
CHINA UNITED NETWORK A	57,100	40,557	36,935
CHINA VANKE CO LTD A	17,900	34,002	17,072
CHINA VANKE CO LTD H	74,200	91,243	44,193
CHINA YANGTZE POWER CO LTD A	48,500	145,294	193,037
CHINA ZHENHUA GROUP SCIENC A	1,100	13,255	6,287
CHINA ZHESHANG BANK CO LTD A	73,400	25,917	27,881
CHOCOLADEFABRIKEN LINDT PC	28	326,936	326,864
CHOCOLADEFABRIKEN LINDT REG	3	347,503	346,539
CHOLAMANDALAM INVESTMENT AND	16,340	245,559	278,939
CHONGQING BREWERY CO A	1,800	22,611	15,037
CHONGQING CHANGAN AUTOMOB A	15,400	27,757	28,464
CHONGQING RURAL COMMERCIAL A	28,100	14,806	19,414
CHONGQING ZHIFEI BIOLOGICA A	5,000	31,504	19,288
CHOW TAI FOOK JEWELLERY GROU	80,400	121,840	87,017
CHUBB LTD	4,430	887,358	1,130,004
CHUBU ELECTRIC POWER CO INC	16,900	221,661	199,720
CHUGAI PHARMACEUTICAL CO LTD	19,200	597,724	682,253
CHUNGHWA TELECOM CO LTD	141,000	520,438	545,459
CIA ENERGETICA MINAS GER PRF	62,962	119,442	112,107

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Security Name	Shares	Book Value	Market Value
CIA SANEAMENTO BASICO DE SP	11,719	137,955	158,175
CIA SIDERURGICA NACIONAL SA	27,187	76,691	63,190
CIA SUD AMERICANA DE VAPORES	544,318	34,868	34,461
CIBUS NORDIC REAL ESTAT PUBL	10,631	114,043	158,408
CIE FINANCIERE RICHEMO A REG	15,285	2,132,745	2,385,623
CIMB GROUP HOLDINGS BHD	248,900	302,784	358,775
CIPLA LTD	18,571	271,188	329,785
CITIC LTD	198,000	196,439	180,060
CITIC SECURITIES CO A	23,700	72,040	59,462
CITIC SECURITIES CO LTD H	65,500	131,511	96,479
CITY DEVELOPMENTS LTD	78,500	386,214	298,882
CITYCON OYJ	15,614	88,691	66,101
CJ CHEILJEDANG CORP	309	72,101	86,538
CK ASSET HOLDINGS LTD	60,000	319,140	224,787
CK HUTCHISON HOLDINGS LTD	79,500	421,841	380,831
CK INFRASTRUCTURE HOLDINGS L	17,500	86,428	98,849
CLARIANT AG REG	6,169	100,527	97,073
CLICKS GROUP LTD	8,729	123,818	164,618
CLP HOLDINGS LTD	50,500	385,773	408,145
CMOC GROUP LTD A	36,700	31,040	42,933
CMOC GROUP LTD H	129,000	84,745	117,973
CNGR ADVANCED MATERIAL CO A	2,100	11,342	8,957
CNH INDUSTRIAL NV	11,757	126,848	119,098
CNPC CAPITAL CO LTD A	14,200	12,787	10,788
CO FOR COOPERATIVE INSURANCE	2,553	91,203	98,402
COAL INDIA LTD	59,569	253,173	338,001
COCA COLA EUROPACIFIC PARTNE	6,095	387,966	444,143
COCA COLA FEMSA SAB DE CV	18,809	157,369	161,361
COCA COLA HBC AG DI	7,018	198,417	239,352
COCA COLA ICECEK AS	2,745	56,922	69,162
COCHLEAR LTD	1,926	341,990	427,238
COLES GROUP LTD	39,250	399,133	446,409
COLGATE PALMOLIVE (INDIA)	5,574	161,778	190,049
COLOPLAST B	3,533	402,317	424,781
COMMERCIAL BANK PSQC	121,799	186,312	143,476
COMMERZBANK AG	29,998	322,654	456,053
COMMONWEALTH BANK OF AUSTRAL	46,944	3,102,270	3,993,561
COMPAGNIE DE SAINT GOBAIN	12,969	820,851	1,009,384
COMPAL ELECTRONICS	139,000	138,314	148,677
COMPANHIA PARANAENSE PREF B	34,079	65,429	57,060
COMPASS GROUP PLC	50,978	1,302,319	1,391,931
COMPUTERSHARE LTD	15,907	260,330	279,823

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Security Name	Shares	Book Value	Market Value
CONCORDIA FINANCIAL GROUP LT	28,100	128,048	165,288
CONSTELLATION SOFTWARE INC	574	1,222,587	1,653,553
CONTAINER CORP OF INDIA LTD	9,676	100,422	120,957
CONTEMPORARY AMPEREX TECHN A	8,200	265,762	203,170
CONTINENTAL AG	3,004	222,922	170,314
COREM PROPERTY GROUP B SHARE	94,672	68,689	78,177
COSAN SA	43,949	156,437	107,134
COSCO SHIPPING DEVELOPME A	44,600	14,771	15,836
COSCO SHIPPING ENERGY TRAN A	6,000	11,135	12,890
COSCO SHIPPING ENERGY TRAN H	50,000	52,938	64,938
COSCO SHIPPING HOLDINGS CO A	31,700	43,123	67,579
COSCO SHIPPING HOLDINGS CO H	112,500	115,809	196,832
COSMOAM+T CO LTD	847	102,888	88,730
COUNTRY GARDEN HOLDINGS CO	425,000	54,755	5
COVESTRO AG	5,182	270,138	304,349
COWAY CO LTD	1,794	55,833	83,672
CPFL ENERGIA SA	8,632	60,757	50,865
CREDICORP LTD	2,386	335,837	384,933
CREDIT AGRICOLE SA	31,204	389,074	426,063
CRODA INTERNATIONAL PLC	3,780	249,000	188,647
CRRC CORP LTD H	152,000	75,812	98,122
CRRC CORP LTD A	54,500	45,199	56,330
CSC FINANCIAL CO LTD A	8,600	29,836	22,772
CSL LTD	13,395	2,329,231	2,640,905
CSPC INNOVATION PHARMACEUT A	6,760	29,649	23,473
CSPC PHARMACEUTICAL GROUP LT	308,000	234,190	245,377
CTBC FINANCIAL HOLDING CO LT	641,000	488,486	747,865
CTS EVENTIM AG + CO KGAA	1,678	144,661	140,095
CUMMINS INDIA LTD	4,891	113,689	232,671
CYBERARK SOFTWARE LTD/ISRAEL	1,253	227,511	342,595
D IETEREN GROUP	563	93,026	119,533
DABUR INDIA LTD	21,536	140,864	155,139
DAI ICHI LIFE HOLDINGS INC	25,600	503,069	684,003
DAI NIPPON PRINTING CO LTD	6,000	167,033	201,865
DAIFUKU CO LTD	8,300	159,951	155,309
DAIICHI SANKYO CO LTD	52,000	1,508,074	1,785,702
DAIKIN INDUSTRIES LTD	7,300	1,246,756	1,015,175
DAIMLER TRUCK HOLDING AG	14,965	517,681	596,160
DAITO TRUST CONSTRUCT CO LTD	1,500	168,145	154,653
DAIWA HOUSE INDUSTRY CO LTD	15,600	438,216	395,382
DAIWA SECURITIES GROUP INC	37,400	219,520	285,278
DALLAH HEALTHCARE CO	1,307	49,339	55,393

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Security Name	Shares	Book Value	Market Value
DANONE	18,827	1,082,682	1,151,751
DANSKE BANK A/S	19,664	457,226	586,399
DAQIN RAILWAY CO LTD A	39,700	39,390	39,121
DAR AL ARKAN REAL ESTATE DEV	18,432	92,873	57,975
DASHENLIN PHARMACEUTICAL G A	3,100	10,988	6,101
DASSAULT AVIATION SA	543	105,130	98,701
DASSAULT SYSTEMES SE	18,607	741,389	703,955
DATANG INTL POWER GEN CO A	22,300	8,484	9,238
DAVIDE CAMPARI MILANO NV	28,776	330,471	272,138
DB INSURANCE CO LTD	1,606	100,321	133,590
DBS GROUP HOLDINGS LTD	55,540	1,240,199	1,466,723
DCC PLC	3,231	185,437	226,271
DELIVERY HERO SE	5,659	197,608	134,341
DELTA ELECTRONICS INC	69,000	751,077	824,176
DEMANT A/S	2,564	110,383	111,062
DENSO CORP	53,600	912,994	832,356
DENTSU GROUP INC	5,700	172,406	143,616
DESCARTES SYSTEMS GRP/THE	2,694	210,448	260,964
DEUTSCHE BANK AG REGISTERED	52,015	557,773	831,078
DEUTSCHE BOERSE AG	5,204	907,223	1,065,839
DEUTSCHE EUROSHOP AG	2,949	65,688	69,849
DEUTSCHE LUFTHANSA REG	14,978	126,589	91,661
DEUTSCHE TELEKOM AG REG	89,995	1,938,635	2,264,697
DEUTSCHE WOHNEN SE	8,664	197,834	166,770
DHL GROUP	28,118	1,238,095	1,138,820
DIAGEO PLC	66,333	2,589,085	2,087,483
DIASORIN SPA	625	63,558	62,336
DINO POLSKA SA	1,737	155,441	175,513
DIOS FASTIGHETER AB	15,909	96,962	130,019
DISCO CORP	2,600	543,378	986,597
DISCOVERY LTD	20,086	152,721	148,159
DIVI S LABORATORIES LTD	4,709	211,281	259,567
DLF LTD	27,037	234,037	267,411
DNB BANK ASA	23,481	456,434	462,453
DOLLARAMA INC	7,675	514,193	700,613
DONGFANG ELECTRIC CORP LTD A	5,800	13,057	14,727
DONGXING SECURITIES CO LT A	5,200	5,907	5,697
DOOSAN BOBCAT INC	2,084	84,735	77,667
DOOSAN ENERBILITY CO LTD	15,868	202,382	231,709
DR ING HC F PORSCHE AG	2,958	315,123	220,395
DR SULAIMAN AL HABIB MEDICAL	3,038	206,458	233,705
DR. REDDY S LABORATORIES	4,164	281,628	319,705

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Security Name	Shares	Book Value	Market Value
DSM FIRMENICH AG	4,996	443,012	565,432
DSV A/S	4,678	858,549	717,344
DUBAI ISLAMIC BANK	101,740	156,074	158,995
DUKHAN BANK	64,071	73,928	66,464
E INK HOLDINGS INC	30,000	173,976	233,035
E.ON SE	62,189	755,328	816,809
E.SUN FINANCIAL HOLDING CO	518,000	397,295	455,864
EAST JAPAN RAILWAY CO	26,100	486,669	432,323
EAST MONEY INFORMATION CO A	34,500	75,025	50,140
EASTROC BEVERAGE GROUP CO A	900	23,243	26,724
ECLAT TEXTILE COMPANY LTD	7,000	114,981	114,144
ECOPRO BM CO LTD	1,823	415,284	242,360
ECOPRO CO LTD	3,510	568,754	229,750
ECOPRO MATERIALS CO LTD	515	74,388	34,009
EDENRED	6,763	418,834	285,653
EDP ENERGIAS DE PORTUGAL SA	85,478	372,844	320,547
EDP RENOVAVEIS SA	7,770	131,128	108,674
EICHER MOTORS LTD	4,830	236,716	270,668
EIFFAGE	1,754	172,674	161,216
EISAI CO LTD	6,800	397,242	278,662
ELBIT SYSTEMS LTD	810	166,616	141,608
ELEMENT FLEET MANAGEMENT COR	12,215	192,593	222,188
ELIA GROUP SA/NV	757	83,009	70,950
ELISA OYJ	4,092	195,439	187,879
ELM CO	873	187,232	199,471
EMAAR PROPERTIES PJSC	245,920	480,577	549,018
EMEMORY TECHNOLOGY INC	2,000	120,830	158,439
EMERA INC	8,325	306,232	277,733
EMIRATES NBD PJSC	70,971	319,643	318,819
EMIRATES TELECOM GROUP CO	124,533	639,100	545,870
EMPRESAS CMPC SA	42,004	74,368	78,764
EMPRESAS COPEC SA	12,846	88,984	98,666
EMPYREAN TECHNOLOGY CO LTD A	1,600	23,901	16,967
EMS CHEMIE HOLDING AG REG	193	143,731	158,184
ENBRIDGE INC	60,161	2,117,802	2,139,830
ENCHEM CO LTD	397	83,909	64,893
ENDEAVOUR GROUP LTD/AUSTRALI	81,158	284,417	273,717
ENDEAVOUR MINING PLC	5,735	111,616	122,228
ENDESA SA	10,112	203,151	190,036
ENEL AMERICAS SA	671,512	76,441	62,319
ENEL CHILE SA	902,840	58,156	50,789
ENEL SPA	234,609	1,550,850	1,632,866

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Security Name	Shares	Book Value	Market Value
ENEOS HOLDINGS INC	83,400	328,218	428,562
ENERGISA SA UNITS	8,936	81,724	73,393
ENEVA SA	13,692	32,418	31,306
ENGIE	52,169	822,119	745,589
ENGIE BRASIL ENERGIA SA	6,044	53,320	48,194
ENI SPA	59,903	952,336	921,542
ENN ENERGY HOLDINGS LTD	27,800	197,656	229,133
ENN NATURAL GAS CO LTD A	7,100	17,199	20,325
ENTAIN PLC	19,790	273,333	157,604
ENTRA ASA	12,427	115,646	127,684
EOPTOLINK TECHNOLOGY INC L A	1,600	9,591	23,242
EPIROC AB A	18,831	363,145	376,079
EPIROC AB B	10,247	171,209	187,519
EQT AB	10,528	231,731	311,360
EQUATORIAL ENERGIA SA	558	3,164	3,123
EQUATORIAL ENERGIA SA ORD	36,598	230,457	202,215
EQUINOR ASA	24,368	771,417	695,624
EREGLI DEMIR VE CELIK FABRIK	49,038	84,176	79,652
ERICSSON LM B SHS	82,013	427,106	509,571
ERSTE GROUP BANK AG	10,047	367,157	476,371
ESSILORLUXOTTICA	8,304	1,563,012	1,790,643
ESSITY AKTIEBOLAG B	16,891	385,295	432,874
ETIHAD ETISALAT CO	13,148	153,878	187,148
EURAZEO SE	979	58,660	78,011
EUROBANK ERGASIAS SERVICES A	98,579	163,688	213,523
EUROFINS SCIENTIFIC	3,451	204,012	172,170
EURONEXT NV	2,198	155,934	203,769
EVA AIRWAYS CORP	87,000	87,203	102,309
EVE ENERGY CO LTD A	4,400	29,879	24,174
EVERBRIGHT SECURITIE CO A	6,900	16,110	13,883
EVERDISPLAY OPTRONICS SHAN A	22,128	7,843	6,030
EVEREST GROUP LTD	472	172,489	179,841
EVERGREEN MARINE CORP LTD	38,000	129,244	226,068
EVOLUTION AB	5,289	572,144	551,364
EVONIK INDUSTRIES AG	9,334	180,213	190,571
EXOR NV	2,624	235,396	274,759
EXPERIAN PLC	26,234	920,614	1,222,366
EXXARO RESOURCES LTD	8,877	78,608	86,534
FABEGE AB	44,973	382,648	359,480
FAIRFAX FINANCIAL HLDGS LTD	588	489,313	668,778
FALABELLA SA	34,651	86,161	106,494
FANUC CORP	25,900	737,613	709,891

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Security Name	Shares	Book Value	Market Value
FAR EAST HORIZON LTD	52,000	35,752	33,835
FAR EASTERN NEW CENTURY CORP	101,000	91,340	109,744
FAR EASTONE TELECOMM CO LTD	58,000	128,905	150,357
FAST RETAILING CO LTD	4,900	1,143,928	1,235,509
FASTIGHETS AB BALDER B SHRS	132,166	626,422	906,300
FASTPARTNER AB A	9,211	63,102	61,319
FENG TAY ENTERPRISE CO LTD	21,000	116,605	100,334
FERGUSON PLC	2,192	347,234	424,481
FERRARI NV	3,537	1,096,264	1,443,151
FERROVIAL SE	14,101	436,855	547,988
FINECOBANK SPA	16,050	221,147	239,446
FIRST ABU DHABI BANK PJSC	158,805	572,771	538,718
FIRST CAPITAL SECURITIES C A	9,500	7,762	6,655
FIRST FINANCIAL HOLDING CO	407,000	340,909	352,533
FIRST QUANTUM MINERALS LTD	20,401	443,722	267,918
FIRSTRAND LTD	178,410	673,092	751,354
FIRSTSERVICE CORP	1,025	153,924	155,958
FISHER + PAYKEL HEALTHCARE C	17,758	241,995	325,491
FLAT GLASS GROUP CO LTD A	5,800	24,908	16,044
FLAT GLASS GROUP CO LTD H	13,000	31,939	19,149
FLUTTER ENTERTAINMENT PLC DI	4,944	876,518	904,020
FOCUS MEDIA INFORMATION TE A	23,700	24,748	19,766
FOMENTO ECONOMICO MEXICA UBD	70,617	775,553	760,140
FORD OTOMOTIV SANAYI AS	2,458	81,927	84,274
FORMOSA CHEMICALS + FIBRE	127,000	254,467	197,303
FORMOSA PETROCHEMICAL CORP	44,000	111,445	87,887
FORMOSA PLASTICS CORP	132,000	339,402	233,960
FORTESCUE LTD	48,126	644,328	688,138
FORTIS INC	15,251	594,130	592,608
FORTUM OYJ	14,657	193,958	214,423
FORTUNE ELECTRIC CO LTD	4,000	88,191	116,517
FOSHAN HAITIAN FLAVOURING A	9,800	53,634	46,491
FOSUN INTERNATIONAL LTD	75,000	46,783	40,346
FOUNDER SECURITIES CO LTD A	12,500	12,180	13,298
FOXCONN INDUSTRIAL INTERNE A	25,700	65,743	96,914
FRANCO NEVADA CORP	5,487	755,873	650,412
FRESENIUS MEDICAL CARE AG	5,658	252,227	216,847
FRESENIUS SE + CO KGAA	12,595	383,744	376,344
FUBON FINANCIAL HOLDING CO	285,000	553,831	696,654
FUJI ELECTRIC CO LTD	3,500	170,224	199,130
FUJIFILM HOLDINGS CORP	32,500	647,801	760,071
FUJITSU LIMITED	49,100	624,119	768,275

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FUYAO GLASS INDUSTRY GROUP A	3,700	19,434	24,392
FUYAO GLASS INDUSTRY GROUP H	25,200	118,964	146,377
GAIL INDIA LTD	81,211	143,066	213,820
GALAXY ENTERTAINMENT GROUP L	61,000	394,507	284,397
GALAXYCORE INC A	4,151	8,805	6,918
GALP ENERGIA SGPS SA	12,552	187,189	265,286
GAMUDA BHD	80,000	74,981	111,585
GANFENG LITHIUM GROUP CO L A	3,400	22,935	13,406
GANFENG LITHIUM GROUP CO L H	14,600	73,099	28,462
GARMIN LTD	1,716	181,186	279,571
GCL TECHNOLOGY HOLDINGS LTD	833,000	150,508	123,765
GD POWER DEVELOPMENT CO A	36,900	18,483	30,420
GEA GROUP AG	3,765	144,417	156,967
GEBERIT AG REG	916	471,071	541,078
GEELY AUTOMOBILE HOLDINGS LT	220,000	275,744	247,688
GENMAB A/S	1,752	660,918	439,372
GENSCRIPT BIOTECH CORP	40,000	94,803	42,626
GENTING BHD	76,500	69,414	76,378
GENTING MALAYSIA BHD	106,500	58,030	57,568
GENTING SINGAPORE LTD	168,200	110,501	107,355
GERDAU SA PREF	54,652	226,469	180,845
GETINGE AB B SHS	6,419	110,653	109,133
GETLINK SE	9,856	161,678	163,201
GF SECURITIES CO LTD A	12,000	24,930	20,099
GF SECURITIES CO LTD H	35,200	50,379	29,170
GFL ENVIRONMENTAL INC SUB VT	5,815	186,945	226,421
GIANT BIOGENE HOLDING CO LTD	11,800	54,134	69,297
GIGABYTE TECHNOLOGY CO LTD	18,000	175,480	169,505
GILDAN ACTIVEWEAR INC	4,394	128,636	166,627
GINLONG TECHNOLOGIES CO LT A	1,100	11,459	6,304
GIVAUDAN REG	264	884,348	1,251,547
GJENSIDIGE FORSIKRING ASA	5,047	80,247	90,441
GLENCORE PLC	295,015	1,603,892	1,682,280
GLOBAL E ONLINE LTD	2,501	94,022	90,711
GLOBAL UNICHIP CORP	3,000	135,419	148,421
GLOBALWAFERS CO LTD	10,000	152,755	166,145
GMR AIRPORTS INFRASTRUCTURE	87,078	88,444	100,844
GODREJ CONSUMER PRODUCTS LTD	14,431	183,104	238,104
GODREJ PROPERTIES LTD	4,415	109,337	169,844
GOERTEK INC A	7,100	15,343	19,064
GOLD FIELDS LTD	32,711	402,086	489,805
GOLDWIND SCIENCE + TECHNOL A	4,400	5,727	4,069

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GONEO GROUP CO LTD A	1,160	11,704	12,312
GOTION HIGH TECH CO LTD A	4,800	16,173	12,651
GOTO GOJEK TOKOPEDIA TBK PT	29,194,400	170,713	89,143
GRAB HOLDINGS LTD CL A	61,080	231,730	216,834
GRAINGER PLC	135,027	396,908	415,624
GRAND CITY PROPERTIES	17,832	156,640	206,404
GRASIM INDUSTRIES LTD	9,294	238,662	297,636
GREAT WALL MOTOR CO LTD H	77,500	93,225	119,515
GREAT WEST LIFECO INC	7,993	233,047	233,128
GREE ELECTRIC APPLIANCES I A	4,100	20,738	22,131
GRG BANKING EQUIPMENT CO A	8,000	13,467	11,517
GRIFOLS SA	8,301	111,958	69,927
GROUPE BRUXELLES LAMBERT NV	2,230	177,294	159,294
GRUMA S.A.B. B	6,911	113,351	126,156
GRUPO AEROPORT DEL PACIFIC B	13,707	242,277	214,523
GRUPO AEROPORT DEL SURESTE B	7,135	189,684	214,922
GRUPO AEROPORTUARIO DEL CENT	9,470	86,021	80,357
GRUPO BIMBO SAB SERIES A	46,519	224,027	164,370
GRUPO CARSO SAB DE CV SER A1	19,794	154,512	136,135
GRUPO FINANCIERO BANORTE O	91,542	768,119	713,693
GRUPO FINANCIERO INBURSA O	64,705	140,765	153,823
GRUPO MEXICO SAB DE CV SER B	112,934	533,127	607,795
GS HOLDINGS	1,712	50,052	58,331
GSK PLC	117,744	2,066,768	2,276,510
GUANGDONG HAID GROUP CO A	4,200	27,705	27,196
GUANGDONG HEC TECHNOLOGY H A	6,900	6,327	6,685
GUANGDONG INVESTMENT LTD	126,000	90,287	73,753
GUANGHUI ENERGY CO LTD A	17,800	17,491	16,413
GUANGZHOU AUTOMOBILE GROUP A	4,000	5,671	4,261
GUANGZHOU AUTOMOBILE GROUP H	104,000	54,923	36,765
GUANGZHOU BAIYUN INTERNATI A	6,800	11,335	8,872
GUANGZHOU BAIYUNSHAN PHAR A	2,100	8,889	8,477
GUANGZHOU KINGMED DIAGNOST A	1,000	7,931	3,742
GUANGZHOU SHIYUAN ELECTRON A	1,500	10,981	6,096
GUANGZHOU TINCI MATERIALS A	4,400	20,052	10,634
GULF BANK	73,134	58,842	67,948
GUOLIAN SECURITIES CO LTD A	10,700	15,434	14,196
GUOSEN SECURITIES CO LTD A	14,600	18,582	17,461
GUOTAI JUNAN SECURITIES CO A	16,100	32,279	30,024
GUOYUAN SECURITIES CO LTD A	8,000	7,631	6,672
HACI OMER SABANCI HOLDING	35,735	81,943	105,188
HAIDILAO INTERNATIONAL HOLDI	58,000	158,890	104,301

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Security Name	Shares	Book Value	Market Value
HAIER SMART HOME CO LTD A	17,300	57,470	67,571
HAIER SMART HOME CO LTD H	84,800	268,806	283,485
HAINAN AIRLINES HOLDING CO A	119,300	25,307	16,747
HAINAN AIRPORT INFRASTRUCT A	22,200	12,244	9,594
HAITIAN INTERNATIONAL HLDGS	24,000	51,433	68,243
HAITONG SECURITIES CO LTD A	27,800	37,858	32,751
HAITONG SECURITIES CO LTD H	59,600	37,329	27,711
HALEON PLC	204,430	819,132	833,662
HALMA PLC	11,766	314,260	402,474
HAMAMATSU PHOTONICS KK	3,900	176,270	104,446
HANA FINANCIAL GROUP	10,687	318,469	471,268
HANG SENG BANK LTD	21,700	270,656	279,053
HANGZHOU FIRST APPLIED MAT A	6,020	17,843	12,179
HANGZHOU OXYGEN PLANT GROU A	2,600	11,710	7,962
HANGZHOU SILAN MICROELECTR A	3,400	11,977	8,193
HANGZHOU TIGERMED CONSULTI A	700	6,250	4,682
HANJIN KAL CORP	1,003	47,791	47,071
HANKOOK TIRE + TECHNOLOGY CO	3,149	90,950	103,403
HANKYU HANSHIN HOLDINGS INC	5,800	206,152	154,104
HANMI PHARM CO LTD	329	73,944	64,653
HANMI SEMICONDUCTOR CO LTD	1,524	67,349	190,763
HANNOVER RUECK SE	1,800	398,698	456,630
HANSOH PHARMACEUTICAL GROUP	42,000	54,647	87,794
HANWHA AEROSPACE CO LTD	1,285	110,773	232,915
HANWHA OCEAN CO LTD	3,134	71,098	69,556
HANWHA SOLUTIONS CORP	4,303	118,815	86,279
HAOHUA CHEMICAL SCIENCE A	1,800	8,316	7,159
HAPVIDA PARTICIPACOES E INVE	176,149	157,344	121,461
HARGREAVES LANSDOWN PLC	11,129	105,404	159,252
HARMONY GOLD MINING CO LTD	20,570	95,920	189,309
HAVELLS INDIA LTD	8,846	142,277	193,326
HCL TECHNOLOGIES LTD	34,621	622,175	606,000
HD HYUNDAI	1,778	80,177	96,230
HD HYUNDAI ELECTRIC CO LTD	777	166,700	174,987
HD HYUNDAI HEAVY INDUSTRIES	846	80,369	95,694
HD KOREA SHIPBUILDING + OFFS	1,517	136,930	175,009
HDFC ASSET MANAGEMENT CO LTD	3,724	143,134	178,337
HDFC BANK LIMITED	100,577	2,012,121	2,030,899
HDFC LIFE INSURANCE CO LTD	34,143	277,372	243,643
HEBEI YANGYUAN ZHIHUI BEVE A	3,300	11,367	9,660
HEIDELBERG MATERIALS AG	3,582	281,016	371,693
HEILONGJIANG AGRICULTURE A	7,000	13,086	12,033

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Security Name	Shares	Book Value	Market Value
HEINEKEN HOLDING NV	4,874	381,710	384,726
HEINEKEN NV	9,188	871,754	889,206
HEIWA REAL ESTATE CO LTD	5,600	152,717	136,466
HELLENIC TELECOMMUN ORGANIZA	6,709	99,000	96,639
HELVETIA HOLDING AG REG	866	128,373	117,092
HENAN SHENHUO COAL + POWER A	5,500	12,803	15,313
HENAN SHUANGHUI INVESTMENT A	10,000	36,663	32,714
HENDERSON LAND DEVELOPMENT	50,000	136,575	134,168
HENGAN INTL GROUP CO LTD	23,000	85,083	70,113
HENGDIAN GROUP DMEGC A	3,900	9,015	6,693
HENGLI PETROCHEMICAL CO L A	10,700	22,038	20,543
HENGTONG OPTIC ELECTRIC CO A	7,100	13,778	15,410
HENKEL AG + CO KGAA	3,377	228,020	265,838
HENKEL AG + CO KGAA VOR PREF	4,730	357,624	421,874
HENNES + MAURITZ AB B SHS	16,255	241,511	257,328
HERMES INTERNATIONAL	895	1,811,300	2,052,724
HERO MOTOCORP LTD	4,337	206,915	290,196
HEXAGON AB B SHS	57,764	525,639	652,628
HIKARI TSUSHIN INC	600	99,902	111,768
HIKMA PHARMACEUTICALS PLC	5,524	143,912	132,046
HINDALCO INDUSTRIES LTD	48,641	323,798	404,557
HINDUSTAN AERONAUTICS LTD	7,059	235,596	445,634
HINDUSTAN PETROLEUM CORP	30,036	92,792	119,622
HINDUSTAN UNILEVER LTD	30,199	921,279	895,621
HISENSE HOME APPLIANCES GR H	14,000	63,698	46,084
HITACHI CONSTRUCTION MACHINE	3,000	95,880	80,343
HITACHI LTD	132,000	1,838,722	2,954,942
HITHINK ROYALFLUSH INFORMA A	1,100	24,357	15,699
HKT TRUST AND HKT LTD SS	128,000	136,391	143,618
HLA GROUP CORP L A	22,100	23,142	28,104
HLB INC	4,181	88,927	177,689
HMM CO LTD	9,514	119,627	135,677
HOLCIM LTD	14,750	966,427	1,306,916
HOLMEN AB B SHARES	2,115	78,847	83,320
HON HAI PRECISION INDUSTRY	450,000	1,520,221	2,968,420
HONDA MOTOR CO LTD	129,100	1,425,092	1,380,405
HONG KONG + CHINA GAS	314,000	229,477	238,896
HONG KONG EXCHANGES + CLEAR	32,500	1,002,902	1,041,512
HONG LEONG BANK BERHAD	21,600	91,518	87,911
HONGKONG LAND HOLDINGS LTD	242,700	853,770	783,921
HORIZON CONSTRUCTION DEVELOP	9,629	2,330	1,850
HOSHINE SILICON INDUSTRY C A	1,900	16,480	12,214

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HOSHIZAKI CORP	2,600	102,567	82,464
HOTAI MOTOR COMPANY LTD	11,000	240,682	210,903
HOYA CORP	10,000	1,140,156	1,162,812
HSBC HOLDINGS PLC	536,201	3,987,230	4,635,552
HUA HONG SEMICONDUCTOR LTD	21,000	55,183	59,309
HUA NAN FINANCIAL HOLDINGS C	310,000	200,668	252,269
HUADIAN POWER INTL CORP A	18,600	12,957	17,765
HUADONG MEDICINE CO LTD A	3,500	18,326	13,396
HUAFON CHEMICAL CO LTD A	13,000	13,094	12,828
HUAGONG TECH CO LTD A	2,300	9,733	9,474
HUALAN BIOLOGICAL ENGINEER A	2,300	6,786	4,998
HUANENG POWER INTL INC H	196,000	98,395	145,354
HUATAI SECURITIES CO LTD A	12,600	28,159	21,485
HUATAI SECURITIES CO LTD H	48,800	65,736	53,942
HUAXIA BANK CO LTD A	33,000	25,291	29,067
HUBEI JUMPCAN PHARMACEUT A	1,900	6,745	8,292
HUFVUDSTADEN AB A SHS	18,719	210,957	221,831
HUIZHOU DESAY SV AUTOMOTIV A	1,200	23,231	14,383
HULIC CO LTD	86,500	789,040	766,003
HUMANWELL HEALTHCARE GROUP A	3,100	9,885	7,325
HUNAN VALIN STEEL CO LTD A	15,500	13,364	9,450
HUNDSUN TECHNOLOGIES INC A	4,300	20,856	10,451
HUSQVARNA AB B SHS	10,170	80,835	81,570
HWATSING TECHNOLOGY CO LTD A	886	23,469	23,117
HYBE CO LTD	805	144,547	118,425
HYDRO ONE LTD	9,914	264,524	288,722
HYGEIA HEALTHCARE HOLDINGS C	12,800	69,556	46,151
HYGON INFORMATION TECHNOLO A	4,359	43,803	42,186
HYPERA SA	13,337	105,615	68,913
HYSAN DEVELOPMENT CO	108,000	223,046	155,207
HYUNDAI ENGINEERING + CONST	3,144	85,184	73,204
HYUNDAI GLOVIS CO LTD	720	95,347	114,551
HYUNDAI MOBIS CO LTD	2,225	395,292	406,529
HYUNDAI MOTOR CO	5,005	704,200	1,072,630
HYUNDAI MOTOR CO LTD 2ND PRF	1,151	90,810	153,188
HYUNDAI MOTOR CO LTD PRF	764	58,120	100,905
HYUNDAI STEEL CO	2,956	86,866	62,384
IA FINANCIAL CORP INC	2,694	168,656	169,139
IBERDROLA SA	167,278	1,930,380	2,171,981
IBIDEN CO LTD	3,100	166,964	126,189
ICICI BANK LTD	187,777	2,356,813	2,701,332
ICICI LOMBARD GENERAL INSURA	8,497	148,878	182,351

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Security Name	Shares	Book Value	Market Value
ICICI PRUDENTIAL LIFE INSURA	12,701	79,564	92,256
ICL GROUP LTD	23,351	136,882	101,098
IDEMITSU KOSAN CO LTD	23,500	109,228	152,152
IDFC FIRST BANK LTD	121,991	132,505	120,195
IEIT SYSTEMS CO LTD A	3,000	15,565	15,016
IFLYTEK CO LTD A	5,100	36,545	30,146
IGM FINANCIAL INC	3,330	91,955	91,917
IHH HEALTHCARE BHD	71,600	90,911	95,618
IMCD NV	1,466	199,553	203,154
IMEIK TECHNOLOGY DEVELOPME A	560	24,633	13,264
IMPALA PLATINUM HOLDINGS LTD	33,068	148,998	164,380
IMPERIAL OIL LTD	5,368	310,230	365,935
INARI AMERTRON BHD	124,000	81,304	97,255
IND + COMM BK OF CHINA A	122,500	76,950	96,098
IND + COMM BK OF CHINA H	2,339,000	1,100,322	1,390,086
INDAH KIAT PULP + PAPER TBK	101,100	64,818	54,949
INDIAN HOTELS CO LTD	34,435	182,594	258,115
INDIAN OIL CORP LTD	99,666	148,943	197,963
INDIAN RAILWAY CATERING + TO	8,469	79,841	100,470
INDOFOOD CBP SUKSES MAKMUR T	92,300	67,570	58,057
INDOFOOD SUKSES MAKMUR TBK P	159,500	71,574	59,173
INDUS TOWERS LTD	29,621	123,800	133,314
INDUSIND BANK LTD	11,358	215,618	199,476
INDUSTRIA DE DISENO TEXTIL	31,867	1,233,843	1,583,355
INDUSTRIAL BANK CO LTD A	45,200	100,025	109,609
INDUSTRIAL BANK OF KOREA	9,096	76,280	92,645
INDUSTRIAL SECURITIES CO A	15,500	13,555	10,794
INDUSTRIAS PENOLES SAB DE CV	6,599	87,421	85,801
INDUSTRIES QATAR	56,825	198,263	199,769
INDUSTRIVARDEN AB A SHS	3,871	106,310	131,809
INDUSTRIVARDEN AB C SHS	3,297	86,356	111,330
INDUTRADE AB	6,756	140,125	173,267
INFINEON TECHNOLOGIES AG	36,652	1,292,012	1,347,562
INFO EDGE INDIA LTD	2,504	157,771	203,769
INFORMA PLC	45,741	429,372	494,834
INFOSYS LTD	120,222	2,283,878	2,258,826
INFRASTRUTTURE WIRELESS ITAL	9,324	114,934	97,432
ING GROEP NV	92,949	1,300,936	1,590,105
INGENIC SEMICONDUCTOR CO A	1,200	12,572	9,156
INNER MONGOLIA BAOTOU STE A	99,000	24,659	19,075
INNER MONGOLIA DIAN TOU EN A	6,400	12,192	18,585
INNER MONGOLIA JUNZHENG EN A	8,000	4,631	4,063

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INNER MONGOLIA YILI INDUS A	15,300	54,504	54,411
INNER MONGOLIA YITAI COAL B	36,400	49,759	65,374
INNER MONGOLIA YUAN XING A	6,100	6,269	5,801
INNOLUX CORP	303,000	135,823	134,027
INNOVENT BIOLOGICS INC	45,500	207,657	214,463
INPEX CORP	28,000	408,999	412,010
INPOST SA	6,113	109,583	107,840
INSURANCE AUSTRALIA GROUP	61,211	227,596	291,882
INTACT FINANCIAL CORP	4,984	722,182	830,491
INTERCONEXION ELECTRICA SA	17,846	70,516	78,375
INTERCONTINENTAL HOTELS GROU	4,866	376,386	512,141
INTERGLOBE AVIATION LTD	6,088	216,540	308,698
INTERSHOP HOLDING AG	985	131,703	129,565
INTERTEK GROUP PLC	5,027	267,176	304,641
INTESA SANPAOLO	423,826	1,144,781	1,576,652
INTL CONTAINER TERM SVCS INC	33,440	120,639	199,582
INVENTEC CORP	94,000	164,716	161,682
INVESTMENT AB LATOUR B SHS	3,874	85,020	104,695
INVESTOR AB B SHS	48,367	939,209	1,325,386
IOI CORP BHD	94,500	81,478	74,118
IPSEN	939	114,205	115,230
ISOFTSTONE INFORMATION TEC A	2,100	6,889	10,176
ISRAEL DISCOUNT BANK A	31,663	159,019	157,928
ISUZU MOTORS LTD	19,100	250,728	253,028
ITAU UNIBANCO HOLDING S PREF	173,392	950,199	1,011,736
ITAUSA SA	198,994	351,395	351,812
ITOCHU CORP	33,500	1,305,618	1,635,640
IVANHOE MINES LTD CL A	18,522	178,638	238,911
JA SOLAR TECHNOLOGY CO LTD A	6,900	25,845	10,636
JAPAN AIRLINES CO LTD	5,900	114,762	93,107
JAPAN EXCHANGE GROUP INC	13,700	253,935	319,547
JAPAN POST BANK CO LTD	40,200	333,367	379,733
JAPAN POST HOLDINGS CO LTD	59,600	482,268	590,961
JAPAN POST INSURANCE CO LTD	5,400	88,285	104,771
JARDINE MATHESON HLDGS LTD	4,600	217,856	162,748
JARIR MARKETING CO	20,100	78,235	67,936
JBS SA	30,598	120,320	177,767
JCET GROUP CO LTD A	2,000	9,117	8,728
JD HEALTH INTERNATIONAL INC	38,950	211,906	106,013
JD LOGISTICS INC	64,000	88,333	68,694
JD SPORTS FASHION PLC	77,496	132,735	117,065
JD.COM INC CLASS A	83,300	1,394,592	1,102,145

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JDE PEET S NV	3,802	97,845	75,791
JERONIMO MARTINS	8,730	203,372	170,754
JFE HOLDINGS INC	18,000	278,304	259,101
JG SUMMIT HOLDINGS INC	77,400	50,670	34,402
JIANGSU EASTERN SHENGHONG A	14,100	22,731	15,466
JIANGSU EXPRESS CO LTD H	36,000	32,145	38,410
JIANGSU HENGLI HYDRAULIC C A	2,800	25,712	17,950
JIANGSU HENGRUI PHARMACEUT A	13,000	73,317	68,810
JIANGSU KING S LUCK BREWER A	6,400	47,572	40,693
JIANGSU NHWA PHARMACEUTICA A	1,600	5,704	5,228
JIANGSU PACIFIC QUARTZ CO A	1,200	11,115	4,890
JIANGSU PHOENIX PUBLISH A	6,300	8,751	9,503
JIANGSU YANGHE DISTILLERY A	6,900	116,457	76,672
JIANGSU YANGNONG CHEMICAL A	500	4,522	3,885
JIANGSU YOKE TECHNOLOGY A	1,200	11,205	10,390
JIANGSU YUYUE MEDICAL EQU A	1,600	7,283	8,280
JIANGSU ZHONGTIAN TECHNOLO A	8,300	16,675	18,105
JIANGXI COPPER CO LTD A	4,100	11,413	13,362
JIANGXI COPPER CO LTD H	34,000	57,076	67,848
JINDAL STAINLESS LTD	11,855	111,295	116,933
JINDAL STEEL + POWER LTD	12,599	110,197	157,798
JINDUICHENG MOLYBDENUM CO A	5,900	9,423	8,453
JINKO SOLAR CO LTD A	14,167	20,881	13,843
JIO FINANCIAL SERVICES LTD	104,565	300,085	449,108
JIZHONG ENERGY RESOURCES A	12,100	10,797	11,157
JOINCARE PHARMACEUTICAL GR A	4,800	7,600	7,379
JOLLIBEE FOODS CORP	14,590	60,219	56,260
JONJEE HIGH TECH INDUSTRIA A	2,100	10,312	6,558
JSW ENERGY LTD	12,577	92,721	110,782
JSW STEEL LTD	23,808	249,400	265,953
JUBILANT FOODWORKS LTD	13,971	95,321	94,369
JULIUS BAER GROUP LTD	5,578	376,969	311,613
JUMBO SA	4,758	136,243	137,072
JUNEYAO AIRLINES CO LTD A	6,700	14,515	10,134
KAJIMA CORP	11,700	196,393	202,310
KAKAO CORP	11,186	414,018	330,338
KAKAOBANK CORP	6,024	116,355	88,839
KALBE FARMA TBK PT	693,600	80,070	64,595
KANGWON LAND INC	77	927	776
KANSAI ELECTRIC POWER CO INC	20,600	302,778	346,023
KAO CORP	13,900	532,713	563,742
KAWASAKI KISEN KAISHA LTD	11,700	148,381	170,198

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KB FINANCIAL GROUP INC	13,748	558,203	784,031
KBC GROUP NV	6,684	432,753	472,080
KDDI CORP	42,900	1,270,448	1,134,506
KEISEI ELECTRIC RAILWAY CO	3,200	129,021	102,967
KEPPEL LTD	38,000	191,172	181,413
KERING	1,997	1,003,100	724,487
KERRY GROUP PLC A	4,499	404,865	364,770
KESKO OYJ B SHS	8,007	153,909	140,651
KEYENCE CORP	5,500	2,272,800	2,412,191
KEYERA CORP	7,437	184,820	205,933
KGHM POLSKA MIEDZ SA	5,136	138,805	192,087
KIA CORP	9,441	566,708	886,830
KIKKOMAN CORP	19,200	222,094	222,424
KIMBERLY CLARK DE MEXICO A	60,533	132,847	104,775
KINGDEE INTERNATIONAL SFTWR	97,000	146,501	90,944
KINGFISHER PLC	66,122	191,815	207,959
KINGNET NETWORK CO LTD A	5,500	10,741	7,229
KINGSOFT CORP LTD	31,600	117,665	91,270
KINGSPAN GROUP PLC	4,521	367,793	385,208
KINROSS GOLD CORP	37,268	202,805	310,215
KINTETSU GROUP HOLDINGS CO L	4,600	143,579	100,144
KIRIN HOLDINGS CO LTD	28,600	401,130	368,568
KLABIN SA UNIT	35,443	149,803	136,809
KNORR BREMSE AG	1,628	108,052	124,405
KOBE BUSSAN CO LTD	4,400	109,953	98,033
KOC HOLDING AS	26,645	143,178	184,333
KOITO MANUFACTURING CO LTD	6,000	97,403	82,768
KOJAMO OYJ	28,123	274,130	289,804
KOMATSU LTD	26,300	763,036	763,691
KOMERCNI BANKA AS	2,974	92,320	99,584
KONAMI GROUP CORP	3,100	184,500	223,163
KONE OYJ B	9,742	442,004	481,225
KONGSBERG GRUPPEN ASA	2,689	135,422	219,716
KONINKLIJKE AHOLD DELHAIZE N	26,921	821,288	796,043
KONINKLIJKE KPN NV	113,919	399,419	437,092
KONINKLIJKE PHILIPS NV	22,994	492,187	581,348
KOREA AEROSPACE INDUSTRIES	2,640	98,612	101,649
KOREA ELECTRIC POWER CORP	8,994	120,727	127,870
KOREA INVESTMENT HOLDINGS CO	1,679	66,123	85,383
KOREA ZINC CO LTD	346	139,925	129,452
KOREAN AIR LINES CO LTD	7,028	120,694	118,708
KOTAK MAHINDRA BANK LTD	40,447	904,612	874,300

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KRAFTON INC	1,054	127,799	215,547
KT CORP	1,451	35,388	39,424
KUAISHOU TECHNOLOGY	83,500	686,484	493,573
KUALA LUMPUR KEPONG BHD	18,300	83,601	80,066
KUANG CHI TECHNOLOGIES CO A	4,500	8,954	10,745
KUBOTA CORP	27,300	440,544	381,854
KUEHNE NAGEL INTL AG REG	1,397	406,640	401,719
KUM YANG CO LTD	1,273	126,623	79,534
KUMBA IRON ORE LTD	2,897	75,822	69,749
KUMHO PETROCHEMICAL CO LTD	631	61,936	67,157
KUNLUN ENERGY CO LTD	140,000	111,323	145,247
KUNLUN TECH CO LTD A	2,700	13,147	11,980
KUWAIT FINANCE HOUSE	355,581	796,469	823,024
KWEICHOW MOUTAI CO LTD A	2,700	681,093	545,269
KYOCERA CORP	36,900	474,230	424,719
KYOWA KIRIN CO LTD	7,900	139,858	134,933
L OREAL	6,761	2,952,932	2,971,265
L+F CO LTD	912	144,626	89,643
LA FRANCAISE DES JEUX SAEM	3,076	107,903	104,835
LARGAN PRECISION CO LTD	4,000	295,860	338,455
LARSEN + TOUBRO LTD	24,263	1,021,803	1,032,481
LASERTEC CORP	2,200	377,944	493,584
LATAM AIRLINES GROUP SA	6,615,558	64,850	89,990
LB GROUP CO LTD A	4,500	11,701	11,501
LEG IMMOBILIEN SE	15,662	1,123,631	1,280,082
LEGAL + GENERAL GROUP PLC	185,315	502,242	531,762
LEGRAND SA	7,121	692,514	707,022
LENOVO GROUP LTD	294,000	337,655	414,976
LENS TECHNOLOGY CO LTD A	6,900	11,634	17,331
LEONARDO SPA	7,858	120,766	182,585
LEPU MEDICAL TECHNOLOGY A	2,800	6,123	5,719
LG CHEM LTD	1,829	803,673	459,077
LG CHEM LTD PREFERENCE	262	68,328	45,871
LG CORP	3,287	208,749	192,468
LG DISPLAY CO LTD	10,289	94,809	85,735
LG ELECTRONICS INC	3,956	302,535	318,722
LG ENERGY SOLUTION	1,725	689,873	409,163
LG H+H	330	118,180	82,830
LG INNOTEK CO LTD	519	106,097	102,556
LG UPLUS CORP	7,744	60,762	55,246
LI AUTO INC CLASS A	44,200	856,282	397,989
LI NING CO LTD	82,000	384,154	177,498

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Security Name	Shares	Book Value	Market Value
LIAONING PORT CO LTD A	2,700	588	457
LIFCO AB B SHS	6,467	124,054	177,702
LIFESTYLE COMMUNITIES LTD	18,988	206,311	157,627
LINGYI ITECH GUANGDONG CO A	10,700	8,903	10,485
LITE ON TECHNOLOGY CORP	70,000	294,035	228,719
LIVZON PHARMACEUTICAL GROU A	1,400	6,562	7,170
LLOYDS BANKING GROUP PLC	1,823,201	972,876	1,261,597
LOBLAW COMPANIES LTD	4,895	432,263	567,718
LOCALIZA RENT A CAR	31,803	396,606	240,479
LOGITECH INTERNATIONAL REG	4,486	324,728	433,923
LOJAS RENNER S.A.	32,549	105,130	73,133
LONDON STOCK EXCHANGE GROUP	12,803	1,332,357	1,521,321
LONGFOR GROUP HOLDINGS LTD	66,000	144,134	90,622
LONGI GREEN ENERGY TECHNOL A	15,700	60,376	30,293
LONZA GROUP AG REG	2,101	1,159,442	1,146,595
LOTTE CHEMICAL CORP	699	72,918	58,246
LOTTERY CORP LTD/THE	66,106	211,961	223,835
LOTUS BAKERIES	12	101,315	123,851
LPP SA	38	124,297	161,545
LTIMINDTREE LTD	3,133	231,833	202,325
LULULEMON ATHLETICA INC	1,384	556,583	413,401
LUNDBERGS AB B SHS	1,803	77,968	89,212
LUNDIN MINING CORP	18,378	145,660	204,551
LUPIN LTD	8,689	136,440	168,945
LUXSHARE PRECISION INDUSTR A	15,100	64,723	81,692
LUZHOU LAOJIAO CO LTD A	4,400	136,101	86,891
LVMH MOET HENNESSY LOUIS VUI	7,748	6,316,281	5,925,679
LY CORP	74,300	220,982	179,630
M+G PLC	85,103	209,981	219,460
M3 INC	12,500	236,746	119,164
MABANEE CO KPSC	24,393	63,156	66,082
MACQUARIE GROUP LTD	9,728	1,097,101	1,329,839
MACROTECH DEVELOPERS LTD	10,905	135,677	196,627
MAGNA INTERNATIONAL INC	7,756	449,600	325,011
MAHINDRA + MAHINDRA LTD	33,477	696,779	1,150,854
MAKITA CORP	6,100	161,747	165,791
MALAYAN BANKING BHD	207,700	405,398	438,514
MALAYSIA AIRPORTS HLDGS BHD	33,400	54,658	70,092
MANGO EXCELLENT MEDIA CO L A	3,500	14,063	10,067
MANILA ELECTRIC COMPANY	10,180	61,807	63,572
MANKIND PHARMA LTD	3,819	98,124	97,514
MANULIFE FINANCIAL CORP	50,791	953,790	1,352,224

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Security Name	Shares	Book Value	Market Value
MARICO LTD	21,726	140,336	159,713
MARUBENI CORP	40,500	682,909	749,147
MARUTI SUZUKI INDIA LTD	5,118	645,536	738,591
MASRAF AL RAYAN	227,063	134,913	145,492
MATSUKIYOCOCOKARA + CO	9,500	173,687	136,423
MAX HEALTHCARE INSTITUTE LTD	27,429	227,826	309,412
MAXIS BHD	86,400	75,050	64,651
MAXSCEND MICROELECTRONICS A	1,100	19,120	11,769
MAZDA MOTOR CORP	16,200	176,870	156,703
MBANK SA	505	50,843	80,020
MCDONALD S HOLDINGS CO JAPAN	2,800	110,864	110,357
MEDIATEK INC	55,000	1,273,687	2,373,503
MEDIBANK PRIVATE LTD	69,467	160,804	173,048
MEDIOBANCA SPA	15,569	207,365	228,432
MEDTRONIC PLC	16,324	1,309,802	1,284,862
MEG ENERGY CORP	8,228	162,678	176,003
MEGA FINANCIAL HOLDING CO LT	431,351	488,629	537,169
MEIHUA HOLDINGS GROUP CO A	8,600	10,663	11,860
MEIJI HOLDINGS CO LTD	8,300	201,390	178,992
MEITUAN CLASS B	182,200	2,946,261	2,592,722
MELISRON	4,814	299,475	318,446
MELROSE INDUSTRIES PLC	37,744	239,487	264,039
MERCADOLIBRE INC	512	735,266	841,421
MERCEDES BENZ GROUP AG	22,627	1,629,672	1,565,855
MERCK KGAA	3,647	655,108	604,867
MERCURY NZ LTD	16,446	61,588	65,790
MERDEKA COPPER GOLD TBK PT	302,100	68,079	43,908
MERIDIAN ENERGY LTD	33,462	105,014	128,254
MERITZ FINANCIAL GROUP INC	3,625	146,969	208,309
MESAIEED PETROCHEMICAL HOLDI	199,112	100,103	90,013
METALLURGICAL CORP OF CHIN A	53,500	27,090	22,825
METLEN ENERGY + METALS SA	3,693	142,288	137,975
METRO INC/CN	7,379	386,578	408,707
METROPOLITAN BANK + TRUST	85,720	82,379	98,797
METSO CORP	17,558	204,051	185,995
MICHELIN (CGDE)	19,468	631,853	753,429
MICRO STAR INTERNATIONAL CO	26,000	134,479	142,657
MIDEA GROUP CO LTD A	6,300	55,201	55,924
MINEBEA MITSUMI INC	9,600	166,029	196,643
MINERAL RESOURCES LTD	4,601	213,540	165,684
MINISO GROUP HOLDING LTD	13,148	87,467	63,067
MIRAE ASSET SECURITIES CO LT	7,006	35,384	37,257

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Security Name	Shares	Book Value	Market Value
MISC BHD	46,800	71,166	84,523
MITSUBISHI CHEMICAL GROUP CO	39,600	241,090	219,861
MITSUBISHI CORP	94,300	1,646,291	1,845,433
MITSUBISHI ELECTRIC CORP	54,200	718,235	865,091
MITSUBISHI ESTATE CO LTD	226,300	3,063,126	3,545,170
MITSUBISHI HC CAPITAL INC	22,400	149,520	147,885
MITSUBISHI HEAVY INDUSTRIES	89,900	524,422	962,935
MITSUBISHI UFJ FINANCIAL GRO	311,300	2,595,187	3,346,001
MITSUI + CO LTD	72,600	1,403,171	1,647,784
MITSUI CHEMICALS INC	5,600	156,085	154,569
MITSUI FUDOSAN CO LTD	559,900	4,372,433	5,111,359
MITSUI OSK LINES LTD	9,500	280,726	284,539
MIZRAHI TEFAHOT BANK LTD	3,822	129,101	129,456
MIZUHO FINANCIAL GROUP INC	68,000	1,155,713	1,419,520
MMG LTD	108,000	52,901	41,222
MOBILE TELECOMMUNICATIONS CO	84,881	169,633	151,229
MOBIMO HOLDING AG REG	1,318	364,984	373,282
MOL HUNGARIAN OIL AND GAS PL	19,845	151,147	154,996
MONCLER SPA	5,961	392,641	364,539
MONDAY.COM LTD	1,038	196,819	249,909
MONDI PLC	13,055	238,103	250,595
MONETA MONEY BANK AS	8,893	34,384	38,892
MONOTARO CO LTD	7,000	83,729	82,289
MONTAGE TECHNOLOGY CO LTD A	2,517	17,781	19,801
MOTOR OIL (HELLAS) SA	2,246	56,472	56,424
MOUWASAT MEDICAL SERVICES CO	3,349	100,868	108,194
MOWI ASA	13,742	246,283	229,345
MPHASIS LTD	3,363	108,558	99,072
MR DIY GROUP M BHD	94,400	29,358	38,821
MRF LTD	83	122,108	128,858
MS+AD INSURANCE GROUP HOLDIN	36,200	441,588	804,519
MTN GROUP LTD	62,601	400,403	291,201
MTR CORP	54,000	212,832	170,492
MTU AERO ENGINES AG	1,547	354,658	395,930
MUENCHENER RUECKVERSICHERUNG	3,867	1,539,460	1,935,462
MULTIPLY GROUP	137,307	145,791	76,635
MURATA MANUFACTURING CO LTD	49,400	944,076	1,020,184
MUTHOOT FINANCE LTD	4,250	76,346	91,529
MUYUAN FOODS CO LTD A	12,900	71,977	77,407
NAHDI MEDICAL CO	1,189	45,822	41,772
NAN YA PLASTICS CORP	177,000	377,186	268,980
NANJING SECURITIES CO LTD A	9,800	11,051	10,358

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Security Name	Shares	Book Value	Market Value
NANYA TECHNOLOGY CORP	41,000	87,524	88,088
NARI TECHNOLOGY CO LTD A	16,000	51,479	54,962
NASPERS LTD N SHS	6,440	1,114,738	1,258,100
NATIONAL AUSTRALIA BANK LTD	87,017	1,626,575	2,105,482
NATIONAL BANK OF CANADA	9,423	659,228	747,243
NATIONAL BANK OF GREECE	29,450	189,754	245,687
NATIONAL BANK OF KUWAIT	273,615	775,364	768,887
NATIONAL GRID PLC	137,021	1,548,783	1,528,735
NATIONAL SILICON INDUSTRY A	7,024	19,850	13,350
NATURA +CO HOLDING SA	31,105	95,402	87,024
NATWEST GROUP PLC	181,571	551,337	715,655
NAURA TECHNOLOGY GROUP CO A	1,100	40,842	48,428
NAVER CORP	4,691	748,269	568,782
NCSOFT CORP	527	99,415	68,876
NEC CORP	7,200	397,916	592,838
NEDBANK GROUP LTD	16,600	185,911	233,100
NEMETSCHEK SE	1,500	108,136	147,660
NEPI ROCKCASTLE N.V.	20,120	120,624	144,752
NESTE OYJ	11,086	387,734	197,529
NESTLE (MALAYSIA) BERHAD	2,500	69,651	64,388
NESTLE INDIA LTD	13,013	382,610	398,197
NESTLE SA REG	75,029	8,696,229	7,658,202
NETEASE INC	69,600	1,423,796	1,329,170
NETMARBLE CORP	865	28,150	33,745
NEW CHINA LIFE INSURANCE C A	3,900	21,888	16,118
NEW CHINA LIFE INSURANCE C H	38,900	93,160	74,239
NEW HOPE LIUHE CO LTD A	12,600	20,158	15,850
NEW ORIENTAL EDUCATION + TEC	52,800	310,696	403,740
NEW WORLD DEVELOPMENT	247,000	511,050	231,264
NEXI SPA	15,009	106,974	91,593
NEXON CO LTD	9,500	186,522	175,696
NEXT PLC	3,661	329,488	418,174
NH INVESTMENT + SECURITIES C	7,235	55,464	66,700
NHPC LTD	109,651	141,093	132,416
NIBE INDUSTRIER AB B SHS	39,688	283,309	168,418
NICE LTD	1,685	331,635	275,570
NIDEC CORP	11,400	577,576	509,194
NIEN MADE ENTERPRISE CO LTD	7,000	67,704	84,151
NINESTAR CORP A	3,700	13,798	13,454
NINGBO DEYE TECHNOLOGY CO A	1,400	12,270	14,324
NINGBO ORIENT WIRES + CABL A	1,500	7,690	10,076
NINGBO SANXING MEDICAL CO A	3,100	11,614	14,932

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NINGBO SHANSHAN CO LTD A	5,300	9,973	5,923
NINGBO TUOPU GROUP CO LTD A	2,300	23,661	16,970
NINGXIA BAOFENG ENERGY GRO A	17,300	33,430	41,262
NINTENDO CO LTD	29,100	1,268,097	1,547,803
NIPPON EXPRESS HOLDINGS INC	2,700	139,775	124,459
NIPPON PAINT HOLDINGS CO LTD	26,300	202,718	171,344
NIPPON SANSO HOLDINGS CORP	4,700	117,917	139,048
NIPPON STEEL CORP	24,900	606,186	526,451
NIPPON TELEGRAPH + TELEPHONE	830,600	947,066	783,819
NIPPON YUSEN KK	12,500	349,170	363,826
NISSAN CHEMICAL CORP	3,600	153,709	114,069
NISSAN MOTOR CO LTD	64,400	270,531	218,550
NISSIN FOODS HOLDINGS CO LTD	5,700	168,188	144,644
NITORI HOLDINGS CO LTD	2,300	279,525	242,926
NITTO DENKO CORP	4,000	286,660	316,051
NMDC LTD	36,390	99,380	107,375
NN GROUP NV	7,758	300,053	361,271
NOKIA OYJ	151,693	604,164	578,530
NOMURA HOLDINGS INC	84,100	348,069	482,035
NOMURA REAL ESTATE HOLDINGS	21,700	563,855	543,782
NOMURA RESEARCH INSTITUTE LT	10,500	301,743	295,104
NONGFU SPRING CO LTD H	74,400	417,764	353,065
NORDEA BANK ABP	88,989	977,123	1,060,082
NORSK HYDRO ASA	32,008	185,528	199,909
NORTHAM PLATINUM HOLDINGS LT	12,117	68,154	84,474
NORTHERN STAR RESOURCES LTD	30,828	225,301	267,650
NORTHLAND POWER INC	7,441	137,786	127,900
NOVARTIS AG REG	55,445	5,222,171	5,933,837
NOVATEK MICROELECTRONICS COR	22,000	290,784	410,955
NOVO NORDISK A/S B	91,788	8,934,266	13,265,214
NOVONESIS (NOVOZYMES) B	10,495	472,528	642,683
NP3 FASTIGHETER AB	4,875	76,952	118,305
NTPC LTD	157,840	581,693	716,160
NTT DATA GROUP CORP	18,900	263,040	277,520
NUTRIEN LTD	14,293	901,159	727,524
NXP SEMICONDUCTORS NV	2,881	599,011	775,248
NYFOSA AB	32,760	208,525	317,695
OBAYASHI CORP	18,300	166,724	217,516
OBIC CO LTD	1,800	298,037	232,078
OCI NV	3,138	81,992	76,646
OFFSHORE OIL ENGINEERING A	9,300	7,840	7,564
OIL + NATURAL GAS CORP LTD	110,987	269,316	364,954

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Security Name	Shares	Book Value	Market Value
OLD MUTUAL LTD	173,382	116,345	117,645
OLYMPUS CORP	33,400	459,023	538,499
OMRON CORP	4,700	220,055	161,546
OMV AG	5,315	251,318	231,614
ONEX CORPORATION	1,938	121,630	131,745
ONO PHARMACEUTICAL CO LTD	9,700	181,902	132,451
OOREDOO QPSC	31,816	94,312	89,130
OPAP SA	6,585	115,645	103,321
OPEN TEXT CORP	7,152	287,407	214,714
OPERADORA DE SITES MEX A 1	46,485	43,149	41,921
OPPEIN HOME GROUP INC A	700	10,122	5,160
ORACLE CORP JAPAN	1,200	82,188	82,805
ORANGE	55,680	623,201	558,201
ORBIA ADVANCE CORP SAB DE CV	32,153	73,559	44,892
ORICA LTD	15,209	152,896	181,512
ORIENT OVERSEAS INTL LTD	5,000	67,097	81,141
ORIENT SECURITIES CO LTD A	15,900	21,521	16,631
ORIENTAL LAND CO LTD	30,900	1,095,923	860,959
ORIGIN ENERGY LTD	51,327	280,277	372,267
ORION CORP/REPUBLIC OF KOREA	852	72,802	57,068
ORION OYJ CLASS B	3,109	124,548	132,816
ORIX CORP	35,000	673,144	772,846
ORKLA ASA	20,645	151,885	168,204
ORLEN SA	22,054	325,247	371,347
ORSTED A/S	5,049	286,715	268,914
OSAKA GAS CO LTD	11,600	200,877	255,494
OTP BANK PLC	8,259	320,581	410,724
OTSUKA CORP	6,500	142,598	124,901
OTSUKA HOLDINGS CO LTD	12,300	464,860	517,661
OUTSURANCE GROUP LTD	34,625	74,282	88,023
OVERSEA CHINESE BANKING CORP	97,200	901,917	1,034,935
PAGE INDUSTRIES LTD	267	122,346	125,193
PAN AMERICAN SILVER CORP	9,559	146,744	189,944
PAN PACIFIC INTERNATIONAL HO	9,600	199,326	224,633
PANASONIC HOLDINGS CORP	62,700	719,902	513,340
PANDORA A/S	2,317	259,169	349,971
PANDOX AB	16,359	184,728	291,954
PANGANG GROUP VANADIUM TIT A	18,600	9,851	6,400
PARKLAND CORP	3,983	112,019	111,629
PARTNERS GROUP HOLDING AG	632	741,431	811,627
PB FINTECH LTD	10,539	163,562	176,593
PEACH PROPERTY GROUP AG	2,818	40,090	23,018

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Security Name	Shares	Book Value	Market Value
PEARSON PLC	16,677	179,102	208,874
PEGASUS HAVA TASIMACILIGI AS	7,878	52,824	54,765
PEGATRON CORP	68,000	165,625	219,040
PEMBINA PIPELINE CORP	17,541	557,097	650,697
PENTAIR PLC	1,657	113,674	127,042
PEOPLE S INSURANCE CO GROU H	314,000	110,697	107,785
PEOPLE.CN CO LTD A	1,800	9,063	4,952
PEPKOR HOLDINGS LTD	60,691	55,479	62,253
PERNOD RICARD SA	6,470	1,215,277	878,566
PERSIMMON PLC	9,285	128,162	158,686
PERSISTENT SYSTEMS LTD	3,530	153,886	179,551
PETROBRAS PETROLEO BRAS	134,927	1,007,112	980,899
PETROBRAS PETROLEO BRAS PR	169,471	1,136,642	1,160,938
PETROCHINA CO LTD A	45,400	49,395	64,482
PETROCHINA CO LTD H	740,000	551,267	748,777
PETRONAS CHEMICALS GROUP BHD	113,000	173,481	151,146
PETRONAS DAGANGAN BHD	11,300	54,666	41,775
PETRONAS GAS BHD	29,900	110,045	112,945
PETRONET LNG LTD	26,467	68,380	104,821
PGE SA	36,792	72,496	65,694
PHARMAESSENTIA CORP	9,000	97,191	155,357
PHARMARON BEIJING CO LTD A	2,700	10,605	6,904
PHOENIX GROUP HOLDINGS PLC	28,215	181,016	186,001
PHOENIX MILLS LTD	3,560	132,484	153,193
PI INDUSTRIES LTD	2,945	121,469	134,161
PICC HOLDING CO A	28,200	22,815	19,987
PICC PROPERTY + CASUALTY H	268,000	320,125	332,966
PIDILITE INDUSTRIES LTD	6,097	195,564	230,971
PILBARA MINERALS LTD	73,248	209,892	150,180
PING AN BANK CO LTD A	39,400	61,416	55,038
PING AN INSURANCE GROUP CO A	21,600	147,636	122,952
PING AN INSURANCE GROUP CO H	241,500	1,478,475	1,095,000
PIOTECH INC A	586	12,984	9,687
PIRAEUS FINANCIAL HOLDINGS S	38,444	139,984	140,335
PKO BANK POLSKI SA	30,517	267,674	477,638
PLATZER FASTIGHETER HOLD B	9,519	61,604	81,526
PLDT INC	2,630	55,632	64,483
POLY DEVELOPMENTS AND HOLD A	21,400	40,445	25,800
POLYCAB INDIA LTD	1,884	132,686	152,268
POP MART INTERNATIONAL GROUP	16,800	54,540	82,307
PORSCHE AUTOMOBIL HLDG PRF	3,849	202,005	174,123
POSCO DX CO LTD	1,574	70,067	43,852

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Security Name	Shares	Book Value	Market Value
POSCO FUTURE M CO LTD	1,081	344,093	203,007
POSCO HOLDINGS INC	2,640	1,167,411	696,201
POSCO INTERNATIONAL CORP	1,846	116,958	87,707
POSTAL SAVINGS BANK OF CHI A	53,200	35,748	37,121
POSTAL SAVINGS BANK OF CHI H	291,000	145,063	170,707
POSTE ITALIANE SPA	12,972	141,279	165,373
POU CHEN	69,000	64,407	74,442
POWER + WATER UTILITY CO FOR	2,867	52,433	46,387
POWER ASSETS HOLDINGS LTD	41,500	204,312	224,579
POWER CONSTRUCTION CORP OF A	42,600	30,491	32,774
POWER CORP OF CANADA	16,844	461,347	468,015
POWER FINANCE CORPORATION	52,406	260,777	304,868
POWER GRID CORP OF INDIA LTD	172,458	493,855	684,455
POWSZECHNY ZAKLAD UBEZPIECZE	21,683	212,305	277,992
PPB GROUP BERHAD	26,100	87,886	79,116
PRESIDENT CHAIN STORE CORP	22,000	185,511	185,472
PRESS METAL ALUMINIUM HOLDIN	131,500	139,609	160,560
PRIO SA	28,424	271,306	223,935
PRO MEDICUS LTD	1,778	142,258	170,112
PROMOTORA Y OPERADORA DE INF	6,940	64,654	64,240
PROSUS NV	39,587	1,259,346	1,411,135
PRUDENTIAL PLC	76,307	907,749	692,966
PRYSMIAN SPA	7,127	288,687	441,650
PSP SWISS PROPERTY AG REG	8,157	987,329	1,046,630
PUBLIC BANK BERHAD	509,900	464,788	434,509
PUBLIC POWER CORP	6,936	73,531	83,554
PUBLICIS GROUPE	6,497	518,464	691,999
PUMA SE	2,991	196,338	137,424
PUNJAB NATIONAL BANK	86,931	128,099	128,498
QANTAS AIRWAYS LTD	21,893	80,203	85,534
QATAR ELECTRICITY + WATER CO	15,389	74,831	66,146
QATAR GAS TRANSPORT(NAKILAT)	86,462	85,410	111,182
QATAR INTERNATIONAL ISLAMIC	34,411	92,456	94,510
QATAR ISLAMIC BANK	60,570	314,771	309,421
QATAR NATIONAL BANK	167,377	695,796	671,623
QBE INSURANCE GROUP LTD	42,356	411,402	491,919
QIAGEN N.V.	5,501	244,948	227,279
QL RESOURCES BHD	38,200	44,734	52,796
QUANTA COMPUTER INC	98,000	756,187	942,496
QUEBECOR INC CL B	4,538	101,203	95,745
RAIA DROGASIL SA	44,771	247,362	206,991
RAKUTEN GROUP INC	42,400	174,038	218,748

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Security Name	Shares	Book Value	Market Value
RAMSAY HEALTH CARE LTD	4,974	159,358	157,657
RANDSTAD NV	3,254	187,120	147,625
RANGE INTELLIGENT COMPUTI A	7,500	27,968	24,721
RATIONAL AG	132	98,498	109,994
REA GROUP LTD	1,630	173,117	214,083
REALTEK SEMICONDUCTOR CORP	17,000	239,272	286,115
REC LTD	46,462	242,115	292,743
RECKITT BENCKISER GROUP PLC	20,183	1,433,835	1,092,480
RECORDATI INDUSTRIA CHIMICA	3,113	154,352	162,481
RECRUIT HOLDINGS CO LTD	42,000	1,543,727	2,247,258
REDE D OR SAO LUIZ SA	19,660	113,525	96,275
REECE LTD	6,540	94,078	109,936
REGIONAL REIT LTD	173,064	17,557	34,128
REINET INVESTMENTS SCA	4,797	101,814	120,713
RELIANCE INDUSTRIES LTD	110,126	3,328,219	4,134,702
RELX PLC	54,209	1,802,641	2,493,645
REMGRO LTD	18,984	155,296	141,486
REMY COINTREAU	1,426	174,878	119,056
RENAULT SA	5,641	220,495	289,228
RENESAS ELECTRONICS CORP	41,300	681,838	772,546
RENTOKIL INITIAL PLC	73,663	512,614	429,457
REPSOL SA	35,224	553,199	556,266
RESONA HOLDINGS INC	58,100	322,999	384,480
RESTAURANT BRANDS INTERN	8,599	599,505	605,798
REXEL SA	6,340	163,569	164,165
RHB BANK BHD	51,600	62,275	60,268
RHEINMETALL AG	1,225	341,030	624,544
RICHTER GEDEON NYRT	5,524	136,402	143,614
RICOH CO LTD	15,300	126,173	130,829
RIO TINTO LTD	9,430	715,248	749,441
RIO TINTO PLC	33,212	2,095,174	2,183,550
RIYAD BANK	51,999	414,175	361,066
ROCHE HOLDING AG BR	952	288,561	290,071
ROCHE HOLDING AG GENUSSCHEIN	19,743	5,601,384	5,481,725
ROCKCHIP ELECTRONICS CO L A	700	6,287	5,700
ROCKWOOL A/S B SHS	214	53,340	86,914
ROHM CO LTD	7,200	138,272	96,233
ROLLS ROYCE HOLDINGS PLC	238,129	696,587	1,375,054
RONGSHENG PETROCHEMICAL CO A	19,700	33,485	26,191
ROYAL BANK OF CANADA	39,572	3,570,982	4,212,125
RUENTEX DEVELOPMENT CO LTD	56,700	71,885	76,202
RUMO SA	44,972	199,578	167,761

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Security Name	Shares	Book Value	Market Value
RWE AG	17,555	690,135	601,126
S F HOLDING CO LTD A	10,900	66,829	53,540
S OIL CORP	1,675	96,808	80,921
SAAB AB B	8,904	132,079	214,398
SABIC AGRI NUTRIENTS CO	8,347	306,643	250,971
SAFRAN SA	9,448	1,501,269	1,998,852
SAGAX AB B	43,871	931,920	1,123,474
SAGE GROUP PLC/THE	30,452	386,272	419,011
SAHARA INTERNATIONAL PETROCH	9,838	95,731	76,573
SAIC MOTOR CORP LTD A	16,800	34,095	32,046
SAILUN GROUP CO LTD A	3,900	6,794	7,514
SAINSBURY (J) PLC	61,378	203,176	197,849
SAL SAUDI LOGISTICS SERVICES	922	62,631	74,171
SALMAR ASA	2,033	98,779	107,307
SAMHALLSBYGGNADSBOLAGET I NO	197,828	65,701	100,743
SAMPO OYJ A SHS	12,913	516,759	554,965
SAMSUNG BIOLOGICS CO LTD	655	362,316	345,939
SAMSUNG C+T CORP	2,934	235,285	302,672
SAMSUNG E+A CO LTD	5,838	144,793	102,425
SAMSUNG ELECTRO MECHANICS CO	2,109	229,644	242,079
SAMSUNG ELECTRONICS CO LTD	172,274	9,192,376	10,200,023
SAMSUNG ELECTRONICS PREF	29,293	1,277,209	1,353,458
SAMSUNG FIRE + MARINE INS	1,105	205,274	312,274
SAMSUNG HEAVY INDUSTRIES	23,712	148,094	161,066
SAMSUNG LIFE INSURANCE CO LT	3,149	161,811	202,460
SAMSUNG SDI CO LTD PFD	2,004	898,427	515,377
SAMSUNG SDS CO LTD	1,606	174,347	173,259
SAMVARDHANA MOTHERSON INTERN	96,703	122,906	220,699
SANAN OPTOELECTRONICS CO L A	9,600	20,758	15,485
SANDOZ GROUP AG	11,872	311,041	429,908
SANDS CHINA LTD	68,400	226,330	142,628
SANDVIK AB	29,018	552,738	581,993
SANGFOR TECHNOLOGIES INC A	1,000	14,596	6,954
SANLAM LTD	67,517	243,880	299,205
SANOFI	32,068	3,384,401	3,091,138
SANTANDER BANK POLSKA SA	1,225	105,498	164,916
SANTOS LTD	95,170	476,256	486,864
SANY HEAVY INDUSTRY CO LTD A	17,200	39,993	39,058
SAP SE	29,311	4,132,150	5,953,596
SAPUTO INC	8,629	181,809	193,724
SARTORIUS AG VORZUG	698	271,590	163,830
SARTORIUS STEDIM BIOTECH	755	209,804	124,046

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Security Name	Shares	Book Value	Market Value
SASA POLYESTER SANAYI	37,101	73,377	49,659
SASOL LTD	21,051	279,645	159,208
SATELLITE CHEMICAL CO LTD A	6,900	14,967	17,074
SAUDI ARABIAN MINING CO	45,321	487,573	520,063
SAUDI ARABIAN OIL CO	119,998	1,053,090	886,007
SAUDI ARAMCO BASE OIL CO	2,120	83,760	74,253
SAUDI AWWAL BANK	35,989	335,808	370,768
SAUDI BASIC INDUSTRIES CORP	30,768	734,455	602,796
SAUDI ELECTRICITY CO	30,597	162,977	134,243
SAUDI IND INVESTMENT GROUP	12,951	84,522	72,702
SAUDI INVESTMENT BANK/THE	24,182	83,911	82,764
SAUDI KAYAN PETROCHEMICAL CO	26,366	88,426	56,997
SAUDI RESEARCH + MEDIA GROUP	1,309	63,094	72,226
SAUDI TADAWUL GROUP HOLDING	1,800	96,070	119,565
SAUDI TELECOM CO	69,612	733,149	695,823
SAVOLA	9,273	90,233	115,554
SBI CARDS + PAYMENT SERVICES	10,023	93,892	87,095
SBI HOLDINGS INC	7,900	170,756	199,735
SBI LIFE INSURANCE CO LTD	16,554	289,652	296,180
SCHINDLER HOLDING AG REG	557	111,109	138,847
SCHINDLER HOLDING PART CERT	1,235	272,307	310,331
SCHNEIDER ELECTRIC SE	15,288	2,672,536	3,675,138
SCHRODERS PLC	27,362	141,032	125,832
SCOUT24 SE	1,991	135,940	151,930
SCREEN HOLDINGS CO LTD	2,400	291,606	216,337
SCSK CORP	5,100	90,697	101,867
SD GUTHRIE BHD	77,400	72,046	69,238
SDIC CAPITAL CO LTD A	4,400	4,342	3,421
SDIC POWER HOLDINGS CO LTD A	15,200	26,106	38,157
SEB SA	596	60,941	61,066
SECOM CO LTD	6,300	433,252	371,945
SECURITAS AB B SHS	13,574	115,114	134,840
SEEK LTD	9,682	140,964	138,116
SEIKO EPSON CORP	8,400	134,218	130,496
SEKISUI CHEMICAL CO LTD	8,900	134,056	123,159
SEKISUI HOUSE LTD	17,400	364,784	385,405
SEMBCORP INDUSTRIES LTD	25,700	98,314	91,213
SENDAS DISTRIBUIDORA SA	46,048	118,188	85,722
SERES GROUP CO L A	3,400	19,101	42,638
SEVEN + I HOLDINGS CO LTD	64,700	873,861	788,338
SEVEN GROUP HOLDINGS LTD	5,291	133,804	133,146
SEVERN TRENT PLC	8,600	260,763	258,736

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Security Name	Shares	Book Value	Market Value
SG HOLDINGS CO LTD	9,200	134,307	84,788
SG MICRO CORP A	1,000	11,416	11,393
SGS SA REG	4,079	372,679	363,143
SHAANXI COAL INDUSTRY CO L A	22,900	57,258	81,218
SHAN XI HUA YANG GROUP NEW A	9,600	10,944	13,159
SHANDONG GOLD MINING CO LT A	6,700	26,262	25,247
SHANDONG GOLD MINING CO LT H	26,500	52,125	52,746
SHANDONG HIMILE MECHANICAL A	3,000	14,111	15,760
SHANDONG HUALU HENGSHENG A	3,700	16,989	13,566
SHANDONG LINGLONG TYRE CO A	1,500	4,383	3,792
SHANDONG NANSHAN ALUMINUM A	54,200	23,337	28,420
SHANDONG WEIGAO GP MEDICAL H	85,600	83,204	40,786
SHANGHAI AIKO SOLAR ENERGY A	4,300	14,070	5,356
SHANGHAI BAOSIGHT SOFTWARE A	5,160	27,511	22,675
SHANGHAI BAOSIGHT SOFTWARE B	30,600	55,718	49,541
SHANGHAI BOCHU ELECTRONIC A	562	14,620	14,274
SHANGHAI CONSTRUCTION GROU A	38,500	14,753	11,392
SHANGHAI ELECTRIC GRP CO L A	7,500	4,691	3,819
SHANGHAI ELECTRIC POWER CO A	6,800	8,590	9,256
SHANGHAI FOSUN PHARMACEUTI A	7,300	28,546	22,243
SHANGHAI INTERNATIONAL POR A	19,300	13,603	15,353
SHANGHAI LINGANG HOLDINGS A	5,000	7,992	6,269
SHANGHAI M+G STATIONERY IN A	1,200	6,288	5,166
SHANGHAI MOONS ELECTRIC C A	1,000	9,320	5,537
SHANGHAI PHARMACEUTICALS A	2,600	6,266	6,838
SHANGHAI PHARMACEUTICALS H	29,600	47,198	44,510
SHANGHAI PUDONG DEVEL BANK A	57,500	55,399	65,128
SHANGHAI PUTAILAI NEW ENER A	4,900	22,639	9,529
SHANGHAI RAAS BLOOD PRODUC A	12,800	12,437	13,776
SHANGHAI RURAL COMMERCIAL A	15,600	12,532	14,428
SHANGHAI UNITED IMAGING HE A	1,871	37,616	28,248
SHANXI COAL INTERNATIONAL A	4,800	12,054	9,658
SHANXI COKING COAL ENERGY A	16,200	21,395	22,987
SHANXI LU AN ENVIRONMENTAL A	7,900	19,320	19,712
SHANXI MEIJIN ENERGY CO LT A	12,900	13,188	8,451
SHANXI TAIGANG STAINLESS A	9,700	5,509	4,512
SHANXI XINGHUACUN FEN WINE A	3,600	125,311	104,482
SHEDE SPIRITS CO LTD A	3,100	36,961	24,178
SHELL PLC	181,065	5,645,204	6,486,577
SHENERGY COMPANY LIMITED A	12,100	10,846	14,704
SHENGYI TECHNOLOGY CO LTD A	4,400	9,285	12,753
SHENNAN CIRCUITS CO LTD A	700	6,516	10,190

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SHENWAN HONGYUAN GROUP CO A	45,900	27,388	27,226
SHENZHEN CAPCHEM TECHNOLOG A	2,000	13,272	7,861
SHENZHEN ENERGY GROUP CO L A	11,800	10,578	11,855
SHENZHEN GOODIX TECHNOLOGY A	2,500	24,379	23,655
SHENZHEN INOVANCE TECHNOLO A	3,800	36,273	26,829
SHENZHEN KANGTAI BIOLOGICA A	2,300	8,691	4,941
SHENZHEN KEDALI INDUSTRY C A	600	8,657	6,307
SHENZHEN MINDRAY BIO MEDIC A	2,400	87,858	96,089
SHENZHEN NEW INDUSTRIES BI A	1,800	14,997	16,707
SHENZHEN TRANSSION HOLDING A	2,618	36,855	27,578
SHENZHOU INTERNATIONAL GROUP	29,000	293,245	283,968
SHIJIAZHUANG YILING PHARMA A	3,500	10,988	7,384
SHIMADZU CORP	6,600	193,596	165,144
SHIMANO INC	2,300	343,043	355,237
SHIN ETSU CHEMICAL CO LTD	51,000	1,682,756	1,977,732
SHIN KONG FINANCIAL HOLDING	480,000	143,384	145,591
SHINHAN FINANCIAL GROUP LTD	15,549	418,638	543,904
SHIONOGI + CO LTD	7,000	309,079	273,151
SHISEIDO CO LTD	11,000	428,810	313,739
SHIZUOKA FINANCIAL GROUP INC	12,300	103,618	118,060
SHOPIFY INC CLASS A	33,959	2,249,806	2,243,748
SHOPRITE HOLDINGS LTD	17,040	218,665	265,053
SHREE CEMENT LTD	385	133,478	128,678
SHRIRAM FINANCE LTD	9,993	250,279	348,909
SIBANYE STILLWATER LTD	94,593	132,519	102,156
SICHUAN CHUANTOU ENERGY CO A	14,000	28,510	36,127
SICHUAN HEBANG BIOTECHNOL A	14,000	4,637	3,179
SICHUAN KELUN PHARMACEUTIC A	2,800	10,143	11,688
SICHUAN ROAD+BRIDGE GROUP A	13,700	14,399	14,876
SICHUAN SWELLFUN CO LTD A	5,200	38,628	26,930
SIEMENS AG REG	21,129	3,193,231	3,933,892
SIEMENS ENERGY AG	16,913	263,043	440,656
SIEMENS HEALTHINEERS AG	7,981	393,590	460,186
SIEMENS LTD	3,136	148,456	289,747
SIEYUAN ELECTRIC CO LTD A	1,300	9,063	11,969
SIG GROUP AG	8,440	218,309	154,505
SIKA AG REG	4,202	1,143,594	1,202,709
SILERGY CORP	11,000	105,169	156,651
SIME DARBY BERHAD	127,500	62,689	70,811
SINGAPORE AIRLINES LTD	44,800	225,704	228,091
SINGAPORE EXCHANGE LTD	21,200	150,380	148,294
SINGAPORE TECH ENGINEERING	50,100	145,406	160,069

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Security Name	Shares	Book Value	Market Value
SINGAPORE TELECOMMUNICATIONS	234,200	404,530	475,226
SINO BIOPHARMACEUTICAL	352,000	136,474	120,378
SINO LAND CO	774,000	895,840	798,051
SINOLINK SECURITIES CO LTD A	6,300	8,036	6,546
SINOMA INTERNATIONAL ENGIN A	7,200	11,410	11,950
SINOMA SCIENCE+TECHNOLOGY A	2,700	8,041	4,794
SINOMINE RESOURCE GROUP CO A	1,500	8,256	5,533
SINOPAC FINANCIAL HOLDINGS	368,000	200,144	288,125
SINOPHARM GROUP CO H	53,200	145,252	141,392
SINOTRUK HONG KONG LTD	24,000	44,636	62,402
SITC INTERNATIONAL HOLDINGS	35,000	77,535	95,038
SK BIOPHARMACEUTICALS CO LTD	1,161	70,940	65,367
SK BIOSCIENCE CO LTD	1,021	55,326	39,015
SK HYNIX INC	19,750	1,793,976	3,393,298
SK IE TECHNOLOGY CO LTD	917	58,926	29,379
SK INC	1,234	137,388	141,912
SK INNOVATION CO LTD	2,265	293,794	191,040
SK SQUARE CO LTD	3,441	113,661	249,982
SK TELECOM	1,684	67,141	63,005
SKANDINAVISKA ENSKILDA BAN A	45,476	542,650	672,036
SKANSKA AB B SHS	9,720	143,757	175,122
SKC CO LTD	713	49,139	87,331
SKF AB B SHARES	8,800	142,842	176,828
SM INVESTMENTS CORP	8,770	129,935	124,272
SM PRIME HOLDINGS INC	362,600	190,526	175,085
SMC CORP	1,600	792,995	759,319
SMITH + NEPHEW PLC	28,716	373,028	355,957
SMITHS GROUP PLC	12,818	265,028	276,265
SMURFIT KAPPA GROUP PLC	7,444	303,232	331,889
SNAM SPA	54,883	279,449	242,989
SOC QUIMICA Y MINERA CHILE B	5,302	326,353	213,597
SOCIETE GENERALE SA	20,385	556,523	478,900
SODEXO SA	2,512	196,529	226,148
SOFINA	387	86,862	88,428
SOFTBANK CORP	83,800	962,777	1,023,406
SOFTBANK GROUP CORP	29,100	1,288,295	1,879,579
SOLAR INDUSTRIES INDIA LTD	996	112,306	119,691
SOMPO HOLDINGS INC	24,900	362,107	531,714
SONA BLW PRECISION FORGINGS	14,461	96,485	111,162
SONIC HEALTHCARE LTD	12,517	256,917	219,854
SONOVA HOLDING AG REG	1,457	383,102	450,104
SONY GROUP CORP	34,900	2,967,354	2,959,319

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Security Name	Shares	Book Value	Market Value
SOOCHOW SECURITIES CO LTD A	12,100	13,628	9,825
SOUTH32 LTD	129,207	286,623	315,825
SOUTHWEST SECURITIES CO LT A	10,000	5,707	4,927
SPARK NEW ZEALAND LTD	51,397	149,716	130,286
SPIRAX GROUP PLC	2,013	247,476	215,785
SPRING AIRLINES CO LTD A	2,900	22,197	22,482
SRF LTD	5,994	176,802	175,106
SSE PLC	33,176	664,370	750,476
STANDARD BANK GROUP LTD	47,724	479,872	550,969
STANDARD CHARTERED PLC	65,498	573,232	592,819
STANTEC INC	3,385	235,624	283,322
STARPOWER SEMICONDUCTOR LT A	700	13,494	8,296
STATE BANK OF INDIA	63,944	499,848	651,000
STELLANTIS NV	61,807	1,130,514	1,223,484
STMICROELECTRONICS NV	18,140	843,791	716,713
STORA ENSO OYJ R SHS	16,565	207,996	226,446
STORAGEVAULT CANADA INC	43,645	146,100	148,636
STRAUMANN HOLDING AG REG	3,045	454,612	377,152
SUBARU CORP	17,400	344,173	368,855
SUMBER ALFARIA TRIJAYA TBK P	692,000	128,646	116,214
SUMCO CORP	11,500	156,927	165,537
SUMITOMO CORP	29,500	631,696	736,675
SUMITOMO ELECTRIC INDUSTRIES	21,400	274,155	332,920
SUMITOMO METAL MINING CO LTD	6,600	205,218	200,142
SUMITOMO MITSUI FINANCIAL GR	35,200	1,674,556	2,346,885
SUMITOMO MITSUI TRUST HOLDIN	18,700	361,385	426,638
SUMITOMO REALTY + DEVELOPMEN	78,500	2,203,581	2,303,857
SUN HUNG KAI PROPERTIES	298,000	3,334,398	2,578,310
SUN LIFE FINANCIAL INC	16,619	815,660	814,706
SUN PHARMACEUTICAL INDUS	35,609	531,489	649,449
SUNCOR ENERGY INC	36,040	1,238,978	1,373,542
SUNCORP GROUP LTD	35,241	306,639	409,757
SUNDARAM FINANCE LTD	2,392	123,554	134,589
SUNGROW POWER SUPPLY CO LT A	4,480	43,487	38,246
SUNNY OPTICAL TECH	24,800	209,741	153,265
SUNRESIN NEW MATERIALS CO A	1,200	9,854	6,897
SUNTORY BEVERAGE + FOOD LTD	4,000	130,238	141,912
SUNWODA ELECTRONIC CO LTD A	4,900	10,971	10,230
SUPCON TECHNOLOGY CO LTD A	2,237	15,399	11,607
SUPREME INDUSTRIES LTD	2,241	120,146	160,062
SUZANO SA	28,238	291,886	289,830
SUZHOU DONGSHAN PRECISION A	4,100	10,633	11,680

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SUZHOU MAXWELL TECHNOLOGIE A	700	14,466	11,511
SUZHOU TFC OPTICAL COMMUNI A	1,260	9,679	15,333
SUZLON ENERGY LTD	311,353	144,437	197,369
SUZUKI MOTOR CORP	43,700	442,929	502,852
SVENSKA CELLULOSA AB SCA B	16,474	219,086	243,527
SVENSKA HANDELSBANKEN A SHS	40,196	345,749	383,164
SWATCH GROUP AG/THE BR	799	215,916	163,650
SWATCH GROUP AG/THE REG	1,460	76,441	59,628
SWEDBANK AB A SHARES	23,025	409,263	474,189
SWEDISH ORPHAN BIOVITRUM AB	5,477	107,521	146,671
SWIRE PACIFIC LTD CL A	10,500	72,636	92,797
SWIRE PROPERTIES LTD	234,200	499,976	373,165
SWISS LIFE HOLDING AG REG	830	522,444	610,169
SWISS PRIME SITE REG	16,330	1,540,755	1,548,315
SWISS RE AG	8,448	827,656	1,048,244
SWISSCOM AG REG	767	454,653	431,470
SYENSQO SA	2,056	196,496	184,148
SYMRISE AG	3,747	381,358	459,012
SYNNEX TECHNOLOGY INTL CORP	51,000	98,000	114,918
SYSMEX CORP	15,400	271,854	248,050
T M G HOLDING	33,424	38,299	39,590
T+D HOLDINGS INC	13,800	221,686	240,938
TAG IMMOBILIEN AG	27,371	314,567	401,008
TAISEI CORP	4,700	162,399	173,876
TAISHIN FINANCIAL HOLDING	424,000	238,575	246,363
TAIWAN BUSINESS BANK	248,000	104,561	139,130
TAIWAN COOPERATIVE FINANCIAL	382,000	314,931	306,151
TAIWAN HIGH SPEED RAIL CORP	63,000	58,752	59,035
TAIWAN MOBILE CO LTD	66,000	197,904	217,684
TAIWAN SEMICONDUCTOR MANUFAC	888,000	15,487,975	26,441,687
TAKEDA PHARMACEUTICAL CO LTD	46,600	1,418,638	1,208,599
TALANX AG	1,937	134,194	154,764
TATA COMMUNICATIONS LTD	3,941	85,741	87,644
TATA CONSULTANCY SVCS LTD	32,844	1,526,999	1,537,735
TATA CONSUMER PRODUCTS LTD	21,812	251,332	287,064
TATA ELXSI LTD	1,478	157,489	124,096
TATA MOTORS LTD	60,745	541,654	721,000
TATA MOTORS LTD A DVR	16,150	96,040	128,909
TATA POWER CO LTD	50,743	204,146	268,114
TATA STEEL LTD	272,851	449,743	569,376
TAYLOR WIMPEY PLC	119,297	173,452	214,367
TBEA CO LTD A	9,800	20,064	18,707

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Security Name	Shares	Book Value	Market Value
TC ENERGY CORP	29,382	1,071,091	1,113,568
TCC GROUP HOLDINGS	230,000	252,343	242,467
TCL TECHNOLOGY GROUP CORP A	33,800	19,613	20,096
TCL ZHONGHUAN RENEWABLE EN A	8,900	31,522	10,595
TDK CORP	11,100	433,212	680,725
TECH MAHINDRA LTD	18,934	298,423	324,776
TECHTRONIC INDUSTRIES CO LTD	37,500	381,368	428,440
TECK RESOURCES LTD CLS B	12,978	544,727	621,798
TELE2 AB B SHS	15,360	110,861	154,757
TELECOM ITALIA SPA	251,917	80,671	60,343
TELEFONICA BRASIL S.A.	15,443	129,480	126,059
TELEFONICA SA	142,510	573,672	604,831
TELEKOM MALAYSIA BHD	39,900	44,072	57,175
TELENOR ASA	20,250	216,764	231,456
TELEPERFORMANCE	1,568	219,337	165,261
TELIA CO AB	75,764	159,069	203,393
TELKOM INDONESIA PERSERO TBK	1,748,100	428,293	334,141
TELSTRA GROUP LTD	112,379	287,904	271,689
TELUS CORP	16,257	280,658	246,050
TEMENOS AG REG	1,751	131,739	120,812
TENAGA NASIONAL BHD	91,800	195,118	268,151
TENARIS SA	13,817	223,322	212,500
TENCENT HOLDINGS LTD	238,100	9,955,270	11,356,974
TERNA RETE ELETTRICA NAZIONA	40,175	327,062	310,790
TERUMO CORP	38,400	573,854	633,316
TESCO PLC	218,589	718,659	845,534
TEVA PHARMACEUTICAL SP ADR	32,222	323,712	523,608
TFI INTERNATIONAL INC	2,177	294,563	316,030
THALES SA	2,768	409,850	443,508
THE SAUDI NATIONAL BANK	101,610	963,950	993,999
THE SHANGHAI COMMERCIAL + SA	143,000	191,408	202,985
THERMAX LTD FOREIGN	1,454	92,543	93,304
THOMSON REUTERS CORP	4,473	583,695	753,841
THUNDER SOFTWARE TECHNOLOG A	1,400	15,496	8,784
TIANQI LITHIUM CORP A	3,300	26,944	13,584
TIANSHAN ALUMINUM GROUP CO A	15,300	14,552	17,077
TIANSHUI HUATIAN TECHNOLOG A	3,800	4,732	4,262
TIM SA	27,221	78,346	77,824
TINGYI (CAYMAN ISLN) HLDG CO	72,000	105,620	86,779
TIS INC	4,500	103,172	87,225
TITAN CO LTD	13,122	571,015	535,691
TMX GROUP LTD	7,516	163,262	209,164

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Security Name	Shares	Book Value	Market Value
TOFAS TURK OTOMOBIL FABRIKA	4,378	44,600	45,405
TOHO CO LTD	3,200	121,123	93,577
TOKIO MARINE HOLDINGS INC	52,900	1,247,078	1,974,789
TOKYO ELECTRIC POWER COMPANY	41,500	177,566	223,469
TOKYO ELECTRON LTD	13,200	2,049,267	2,863,857
TOKYO GAS CO LTD	9,500	223,469	204,044
TOKYO TATEMONO CO LTD	35,500	496,724	560,329
TOKYU CORP	14,000	174,713	154,221
TONGCHENG TRAVEL HOLDINGS LT	40,800	92,015	81,209
TONGFU MICROELECTRONIC CO A	2,900	8,188	8,936
TONGKUN GROUP CO LTD A	2,400	5,088	5,272
TONGLING NONFERROUS METALS A	11,600	5,398	5,763
TONGWEI CO LTD A	9,700	43,104	25,511
TOPPAN HOLDINGS INC	7,000	175,802	192,907
TOPSPORTS INTERNATIONAL HOLD	83,000	67,063	44,118
TORAY INDUSTRIES INC	44,600	236,986	211,133
TOROMONT INDUSTRIES LTD	2,392	197,398	211,746
TORONTO DOMINION BANK	49,592	3,006,952	2,725,413
TORRENT PHARMACEUTICALS LTD	4,417	113,633	147,854
TORRENT POWER LTD	6,164	111,042	110,762
TOTALENERGIES SE	60,175	3,879,537	4,019,823
TOTO LTD	4,000	110,126	94,442
TOTVS SA	19,597	109,222	107,362
TOURMALINE OIL CORP	9,241	475,653	419,048
TOYOTA INDUSTRIES CORP	4,100	305,049	345,745
TOYOTA MOTOR CORP	297,100	5,312,505	6,076,458
TOYOTA TSUSHO CORP	17,400	356,588	338,784
TRANE TECHNOLOGIES PLC	2,526	507,988	830,877
TRANSURBAN GROUP	90,611	771,701	750,381
TRAVELSKY TECHNOLOGY LTD H	32,000	57,800	37,544
TREASURY WINE ESTATES LTD	32,819	249,560	272,662
TRELLEBORG AB B SHS	6,139	238,780	239,063
TREND MICRO INC	3,700	159,355	150,222
TRENT LTD FOREIGN	6,398	230,829	420,448
TRINA SOLAR CO LTD A	4,560	20,937	10,619
TRIP.COM GROUP LTD	19,750	763,724	947,607
TRITAX EUROBOX PLC	142,838	94,146	111,045
TRYG A/S	9,771	189,096	213,726
TSINGTAO BREWERY CO LTD A	1,700	21,976	17,026
TSINGTAO BREWERY CO LTD H	30,000	241,783	200,195
TUBE INVESTMENTS OF INDIA LT	3,752	165,611	191,644
TUPRAS TURKIYE PETROL RAFINE	33,745	184,856	170,354

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Security Name	Shares	Book Value	Market Value
TURK HAVA YOLLARI AO	19,335	181,820	182,094
TURK SISE VE CAM FABRIKALARI	48,283	96,934	73,934
TURKCELL ILETISIM HIZMET AS	42,383	93,076	130,057
TURKIYE IS BANKASI C	306,484	107,873	148,177
TVS MOTOR CO LTD	8,383	204,174	237,740
UBS GROUP AG REG	91,790	2,461,763	2,701,809
UCB SA	3,590	322,641	533,660
ULTRAPAR PARTICIPACOES SA	24,743	97,883	96,220
ULTRATECH CEMENT LTD	4,297	521,303	601,253
UMICORE	5,933	152,036	89,213
UNI PRESIDENT ENTERPRISES CO	174,000	387,261	436,053
UNICHARM CORP	11,600	443,976	372,605
UNICREDIT SPA	43,209	1,056,416	1,602,532
UNIGROUP GUOXIN MICROELECT A	1,900	23,925	13,754
UNILEVER INDONESIA TBK PT	265,200	62,891	48,910
UNILEVER PLC	71,812	3,599,304	3,944,283
UNIMICRON TECHNOLOGY CORP	47,000	274,375	260,777
UNION BANK OF INDIA	54,185	95,813	88,821
UNISPLENDOUR CORP LTD A	6,300	22,632	19,378
UNITED MICROELECTRONICS CORP	410,000	604,951	703,944
UNITED OVERSEAS BANK LTD	34,800	728,883	804,489
UNITED SPIRITS LTD	15,008	196,371	229,743
UNITED TRACTORS TBK PT	52,100	89,049	69,917
UNITED UTILITIES GROUP PLC	21,034	245,005	261,264
UNIVERSAL MUSIC GROUP NV	22,818	571,536	679,366
UNIVERSAL ROBINA CORP	31,140	64,610	59,083
UNIVERSAL SCIENTIFIC INDUS A	2,600	5,245	5,743
UOL GROUP LTD	85,000	403,027	326,139
UPL LTD	19,140	140,091	131,028
UPM KYMMENE OYJ	15,256	513,671	533,357
VALE SA	121,940	1,700,194	1,365,951
VANGUARD INTERNATIONAL SEMI	31,000	68,509	123,746
VARUN BEVERAGES LTD	17,088	226,695	333,922
VAT GROUP AG	760	312,274	430,830
VEDANTA LTD	40,680	144,430	221,481
VEOLIA ENVIRONNEMENT	19,334	578,833	578,537
VERBUND AG	2,213	172,836	174,682
VESTAS WIND SYSTEMS A/S	28,068	642,038	650,451
VGP	1,885	186,814	210,106
VIBRA ENERGIA SA	41,344	156,222	155,567
VINCI SA	13,636	1,502,897	1,437,764
VIVENDI SE	18,148	162,816	189,755

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Security Name	Shares	Book Value	Market Value
VODACOM GROUP LTD	17,432	99,397	93,088
VODAFONE GROUP PLC	680,050	628,287	599,692
VOESTALPINE AG	3,112	91,115	84,116
VOLKSWAGEN AG	650	86,466	78,093
VOLKSWAGEN AG PREF	6,034	707,307	681,616
VOLTRONIC POWER TECHNOLOGY	2,000	98,886	118,675
VOLVO AB A SHS	5,953	118,446	155,371
VOLVO AB B SHS	45,040	937,089	1,152,985
VOLVO CAR AB B	23,755	84,789	73,540
VONOVIA SE	146,495	3,530,920	4,168,512
WALLENSTAM AB B SHS	59,966	208,902	285,102
WALMART DE MEXICO SAB DE CV	187,471	728,396	638,317
WALSIN LIHWA CORP	100,000	117,865	109,428
WALVAX BIOTECHNOLOGY CO A	3,000	9,833	4,699
WAN HAI LINES LTD	29,000	42,999	79,201
WANDA FILM HOLDING CO LTD A	2,500	4,595	4,160
WANHUA CHEMICAL GROUP CO A	6,600	87,750	73,448
WANT WANT CHINA HOLDINGS LTD	169,000	111,454	102,170
WARTSILA OYJ ABP	14,354	194,637	276,910
WASHINGTON H. SOUL PATTINSON	7,125	153,177	156,172
WASTE CONNECTIONS INC	2,706	377,305	474,524
WEG SA	60,785	440,075	461,705
WEICHAI POWER CO LTD A	10,600	18,206	23,692
WEICHAI POWER CO LTD H	71,000	96,183	135,863
WEIHAI GUANGWEI COMPOSITES A	1,900	7,307	6,493
WENS FOODSTUFFS GROUP CO L A	14,900	34,176	40,644
WESFARMERS LTD	31,575	1,101,330	1,374,475
WEST FRASER TIMBER CO LTD	1,521	114,749	116,791
WEST JAPAN RAILWAY CO	13,600	295,101	253,214
WESTERN MINING CO A	5,000	9,101	12,352
WESTERN SECURITIES CO LTD A	9,000	8,240	7,667
WESTERN SUPERCONDUCTING TE A	2,163	14,292	11,407
WESTON (GEORGE) LTD	2,168	253,720	311,792
WESTPAC BANKING CORP	97,683	1,364,340	1,776,420
WH GROUP LTD	273,000	146,343	179,729
WHARF HOLDINGS LTD	29,644	77,151	83,342
WHARF REAL ESTATE INVESTMENT	318,000	1,285,593	843,123
WHEATON PRECIOUS METALS CORP	12,916	552,708	677,067
WHITBREAD PLC	5,589	248,277	210,185
WIHLBORGS FASTIGHETER AB	48,149	357,411	445,108
WILL SEMICONDUCTOR CO LTD A	2,600	33,017	35,557
WILLIS TOWERS WATSON PLC	1,128	230,247	295,694

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Security Name	Shares	Book Value	Market Value
WILMAR INTERNATIONAL LTD	66,500	176,873	152,112
WINBOND ELECTRONICS CORP	110,261	93,283	87,348
WINGTECH TECHNOLOGY CO LTD A	3,700	23,500	14,385
WINTIME ENERGY GROUP CO L A	35,700	7,280	5,798
WIPRO LTD	50,117	271,235	309,432
WISE PLC A	16,153	142,009	139,155
WISETECH GLOBAL LTD	4,466	206,462	299,157
WISTRON CORP	91,000	318,881	297,335
WIWYNN CORP	4,000	203,059	326,125
WIX.COM LTD	1,514	144,178	240,832
WOLTERS KLUWER	6,848	836,049	1,136,131
WOODSIDE ENERGY GROUP LTD	53,540	1,284,432	1,008,696
WOOLWORTHS GROUP LTD	35,007	841,425	789,991
WOOLWORTHS HOLDINGS LTD	33,322	124,218	112,740
WOORI FINANCIAL GROUP INC	21,082	190,902	224,987
WPG HOLDINGS LTD	55,000	95,169	152,243
WPP PLC	33,802	325,924	309,530
WSP GLOBAL INC	3,465	489,470	539,445
WUHAN GUIDE INFRARED CO LT A	6,300	6,665	5,107
WULIANGYE YIBIN CO LTD A	8,300	185,315	146,260
WUS PRINTED CIRCUIT KUNSHA A	3,500	9,810	17,582
WUXI APPTEC CO LTD A	5,400	60,163	29,125
WUXI APPTEC CO LTD H	11,900	129,365	44,506
WUXI BIOLOGICS CAYMAN INC	133,000	731,576	196,585
XCMG CONSTRUCTION MACHIN A	33,100	30,577	32,571
XERO LTD	3,869	307,255	352,446
XIAMEN C + D INC A	6,600	9,548	8,111
XIAMEN FARATRONIC CO LTD A	300	4,602	3,145
XIAMEN TUNGSTEN CO LTD A	3,500	8,574	8,309
XIAOMI CORP CLASS B	550,800	824,604	1,162,639
XINJIANG DAQO NEW ENERGY C A	3,888	22,284	10,911
XINYI SOLAR HOLDINGS LTD	168,000	141,654	84,566
XPENG INC CLASS A SHARES	44,300	379,721	167,670
YADEA GROUP HOLDINGS LTD	42,000	81,113	53,096
YAGEO CORPORATION	12,000	191,091	270,025
YAKULT HONSHA CO LTD	8,700	208,125	155,573
YAMAHA MOTOR CO LTD	29,600	264,493	273,992
YAMATO HOLDINGS CO LTD	7,400	137,793	81,356
YANBU NATIONAL PETROCHEMICAL	10,115	114,876	98,815
YANG MING MARINE TRANSPORT	64,000	94,524	147,170
YANKUANG ENERGY GROUP CO A	7,900	20,726	24,713
YANKUANG ENERGY GROUP CO H	106,600	141,419	152,375

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Security Name	Shares	Book Value	Market Value
YANTAI JEREH OILFIELD A	4,500	18,100	21,726
YAPI VE KREDI BANKASI	118,351	75,697	122,021
YARA INTERNATIONAL ASA	4,845	185,162	139,969
YASKAWA ELECTRIC CORP	6,400	252,552	229,845
YEALINK NETWORK TECHNOLOGY A	3,500	17,502	17,712
YES BANK LTD	534,846	142,570	151,947
YIFENG PHARMACY CHAIN CO L A	2,880	11,450	9,731
YINTAI GOLD CO LTD A	6,200	12,184	13,900
YOKOGAWA ELECTRIC CORP	6,600	133,807	159,605
YONGXING SPECIAL MATERIALS A	1,500	10,471	7,386
YONYOU NETWORK TECHNOLOGY A	8,500	20,799	11,698
YOUNGOR FASHION CO LTD A	9,700	9,359	9,505
YTL CORP BHD	117,600	66,236	86,003
YTL POWER INTERNATIONAL BHD	86,200	71,872	88,073
YTO EXPRESS GROUP CO LTD A	10,400	22,232	22,400
YUANTA FINANCIAL HOLDING CO	370,000	288,248	365,535
YUHAN CORP	1,941	98,467	114,077
YUM CHINA HOLDINGS INC	13,970	743,796	430,835
YUNDA HOLDING CO LTD A	6,500	9,661	6,924
YUNNAN ALUMINIUM CO LTD A	5,700	12,232	10,598
YUNNAN BOTANEE BIO TECHNOL A	800	11,373	5,320
YUNNAN CHIHONG ZINC + GERM A	10,200	7,719	7,496
YUNNAN ENERGY NEW MATERIAL A	2,100	18,876	9,147
YUNNAN YUNTIANHUA CO A	2,600	6,334	6,949
YUTONG BUS CO LTD A	3,300	5,912	11,718
ZALANDO SE	6,320	184,939	148,271
ZANGGE MINING CO LTD A	4,800	15,956	15,901
ZENSHO HOLDINGS CO LTD	2,500	111,357	95,580
ZHANGZHOU PIENTZEHUANG PHA A	1,200	45,522	34,214
ZHAOJIN MINING INDUSTRY H	58,000	88,277	97,318
ZHEJIANG CENTURY HUATONG A	17,900	13,081	8,450
ZHEJIANG CHINA COMMODITIES A	10,300	12,658	10,518
ZHEJIANG CHINT ELECTRICS A	4,000	13,609	10,493
ZHEJIANG DAHUA TECHNOLOGY A	6,900	20,142	14,681
ZHEJIANG DINGLI MACHINERY A	1,500	10,995	12,473
ZHEJIANG EXPRESSWAY CO H	83,680	60,434	56,484
ZHEJIANG HUAHAI PHARMACEUT A	3,100	7,191	7,274
ZHEJIANG HUAYOU COBALT CO A	3,700	20,574	11,269
ZHEJIANG JINGSHENG MECHANI A	3,100	23,610	12,257
ZHEJIANG JUHUA CO A	4,200	9,358	13,948
ZHEJIANG LEAPMOTOR TECHNOLOG	17,540	84,752	60,209
ZHEJIANG NHU CO LTD A	9,900	22,125	26,160

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Security Name	Shares	Book Value	Market Value
ZHEJIANG SANHUA INTELLIGEN A	4,000	15,711	10,504
ZHEJIANG SUPOR CO LTD A	700	4,582	4,827
ZHEJIANG WEIMING ENVIRONME A	3,900	9,500	11,046
ZHEJIANG WEIXING NEW BUILD A	2,300	6,456	4,881
ZHEJIANG ZHENENG ELECTRIC A	26,200	15,813	25,637
ZHEN DING TECHNOLOGY HOLDING	22,000	67,101	87,820
ZHONGJI INNOLIGHT CO LTD A	2,520	26,853	47,819
ZHONGJIN GOLD CORP A	4,100	6,178	8,351
ZHONGSHENG GROUP HOLDINGS	28,000	83,399	40,956
ZHONGTAI SECURITIES CO LTD A	10,900	10,785	8,506
ZHUZHOU CRRC TIMES ELECTRI H	18,700	66,452	73,771
ZIJIN MINING GROUP CO LTD A	41,200	73,319	99,626
ZIJIN MINING GROUP CO LTD H	194,000	321,213	409,499
ZOMATO LTD	240,072	390,103	577,411
ZOOMLION HEAVY INDUSTRY S A	15,300	14,741	16,172
ZOZO INC	3,300	66,632	82,633
ZTE CORP A	8,400	39,316	32,335
ZTE CORP H	26,400	82,843	58,431
ZURICH INSURANCE GROUP AG	4,106	1,925,825	2,189,166
TOTAL		**748,925,660**	**820,461,977**

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Domestic Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
ACADIA REALTY TRUST	18,439	275,587	330,427
AGREE REALTY CORP	17,909	1,071,819	1,109,283
ALEXANDER + BALDWIN INC	13,342	232,025	226,280
ALEXANDRIA REAL ESTATE EQUIT	33,007	3,845,085	3,860,829
AMERICAN ASSETS TRUST INC	8,707	181,516	194,863
AMERICAN HOMES 4 RENT A	64,669	2,290,046	2,403,100
AMERICAN TOWER CORP	5,225	942,127	1,015,636
AMERICOLD REALTY TRUST INC	51,217	1,644,054	1,308,082
ANNALY CAPITAL MANAGEMENT IN	8,131	163,128	154,977
APARTMENT INVT + MGMT CO A	26,539	201,558	220,008
APPLE HOSPITALITY REIT INC	40,403	636,625	587,460
ARMADA HOFFLER PROPERTIES IN	12,049	133,503	133,623
AVALONBAY COMMUNITIES INC	27,137	4,879,601	5,614,374
BOSTON PROPERTIES INC	30,141	2,004,239	1,855,480
BRANDYWINE REALTY TRUST	30,660	152,380	137,357
BRIXMOR PROPERTY GROUP INC	54,476	1,184,013	1,257,851
BROADSTONE NET LEASE INC	34,200	545,347	542,754
CAMDEN PROPERTY TRUST	19,977	2,083,928	2,179,690
CARETRUST REIT INC	24,310	513,153	610,181
CENTERSPACE	2,808	177,053	189,905
COMMUNITY HEALTHCARE TRUST I	4,938	157,794	115,500
COPT DEFENSE PROPERTIES	20,816	537,579	521,024
COUSINS PROPERTIES INC	27,388	636,056	634,032
CROWN CASTLE INC	4,888	489,477	477,558
CUBESMART	40,415	1,647,410	1,825,546
DIAMONDROCK HOSPITALITY CO	38,608	312,124	326,238
DIGITAL REALTY TRUST INC	61,986	8,163,455	9,424,971
DOUGLAS EMMETT INC	22,310	272,727	296,946
EASTERLY GOVERNMENT PROPERTI	17,847	231,832	220,767
EASTGROUP PROPERTIES INC	8,605	1,504,230	1,463,711
ELME COMMUNITIES	15,653	233,894	249,352
EMPIRE STATE REALTY TRUST A	24,250	212,555	227,465
EPR PROPERTIES	13,394	586,702	562,280
EQUINIX INC	18,224	14,039,402	13,788,278
EQUITY LIFESTYLE PROPERTIES	34,978	2,296,881	2,278,117
EQUITY RESIDENTIAL	72,138	4,581,443	5,002,049
ESSENTIAL PROPERTIES REALTY	31,324	752,455	867,988
ESSEX PROPERTY TRUST INC	12,348	2,907,060	3,361,126
EXTRA SPACE STORAGE INC	40,347	5,191,148	6,270,327
FEDERAL REALTY INVS TRUST	14,826	1,433,823	1,496,981
FIRST INDUSTRIAL REALTY TR	23,819	1,209,691	1,131,641
FOUR CORNERS PROPERTY TRUST	18,287	447,380	451,140

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Domestic Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
GAMING AND LEISURE PROPERTIE	51,521	2,459,148	2,329,264
GETTY REALTY CORP	8,495	253,272	226,477
GLOBAL NET LEASE INC	35,734	370,795	262,645
HEALTHCARE REALTY TRUST INC	68,699	1,158,511	1,132,160
HEALTHPEAK PROPERTIES INC	136,292	2,732,131	2,671,323
HIGHWOODS PROPERTIES INC	19,066	455,986	500,864
HOST HOTELS + RESORTS INC	133,733	2,164,790	2,404,519
HUDSON PACIFIC PROPERTIES IN	24,229	170,905	116,541
INDEPENDENCE REALTY TRUST IN	40,793	663,673	764,461
INNOVATIVE INDUSTRIAL PROPER	5,162	448,654	563,794
INVENTRUST PROPERTIES CORP	12,124	293,655	300,190
INVITATION HOMES INC	117,150	3,966,957	4,204,514
IRON MOUNTAIN INC	52,393	4,559,962	4,695,461
JBG SMITH PROPERTIES	16,538	264,443	251,874
KILROY REALTY CORP	21,041	777,389	655,848
KIMCO REALTY CORP	127,706	2,374,097	2,485,159
KITE REALTY GROUP TRUST	39,153	861,736	876,244
LTC PROPERTIES INC	7,529	241,255	259,751
LXP INDUSTRIAL TRUST	52,712	501,284	480,733
MACERICH CO/THE	39,021	465,372	602,484
MEDICAL PROPERTIES TRUST INC	106,793	732,641	460,278
MID AMERICA APARTMENT COMM	22,233	3,127,000	3,170,648
NATIONAL STORAGE AFFILIATES	13,035	444,589	537,303
NATL HEALTH INVESTORS INC	7,534	385,747	510,278
NETSTREIT CORP	12,700	215,048	204,470
NEXPOINT RESIDENTIAL	4,169	150,587	164,717
NNN REIT INC	32,723	1,265,399	1,394,000
OMEGA HEALTHCARE INVESTORS	44,517	1,418,136	1,524,707
PARAMOUNT GROUP INC	34,633	174,924	160,351
PARK HOTELS + RESORTS INC	37,574	490,405	562,859
PEBBLEBROOK HOTEL TRUST	21,204	310,387	291,555
PHILLIPS EDISON + COMPANY IN	21,889	747,227	715,989
PIEDMONT OFFICE REALTY TRU A	21,932	151,528	159,007
PROLOGIS INC	176,957	21,593,308	19,874,041
PUBLIC STORAGE	30,259	8,228,175	8,704,001
REALTY INCOME CORP	164,250	8,931,782	8,675,685
REGENCY CENTERS CORP	35,270	2,200,298	2,193,794
RETAIL OPPORTUNITY INVESTMEN	22,601	300,382	280,930
REXFORD INDUSTRIAL REALTY IN	38,610	2,006,905	1,721,620
RLJ LODGING TRUST	27,325	274,556	263,140
RYMAN HOSPITALITY PROPERTIES	10,516	938,661	1,050,128
SABRA HEALTH CARE REIT INC	41,496	530,653	639,038

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Domestic Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
SAFEHOLD INC	8,648	170,741	166,820
SBA COMMUNICATIONS CORP	1,167	258,026	229,082
SERVICE PROPERTIES TRUST	28,980	230,420	148,957
SIMON PROPERTY GROUP INC	62,381	7,311,618	9,469,436
SITE CENTERS CORP	34,675	459,072	502,788
SL GREEN REALTY CORP	11,840	452,169	670,618
STAG INDUSTRIAL INC	32,836	1,191,481	1,184,066
SUMMIT HOTEL PROPERTIES INC	18,430	108,622	110,396
SUN COMMUNITIES INC	23,720	2,874,300	2,854,465
SUNSTONE HOTEL INVESTORS INC	36,844	336,189	385,388
TANGER INC	19,031	441,650	515,930
TERRENO REALTY CORP	17,058	1,024,947	1,009,492
UDR INC	62,872	2,459,111	2,587,183
URBAN EDGE PROPERTIES	21,585	354,086	398,675
VENTAS INC	77,182	3,274,179	3,956,349
VERIS RESIDENTIAL INC	13,979	248,050	209,685
VICI PROPERTIES INC	199,774	6,136,162	5,721,527
VORNADO REALTY TRUST	31,691	776,362	833,156
WELLTOWER INC	112,749	9,370,156	11,754,083
WEYERHAEUSER CO	8,386	269,109	238,079
WP CAREY INC	41,589	2,622,360	2,289,474
XENIA HOTELS + RESORTS INC	18,546	221,243	265,764
TOTAL		**191,394,306**	**199,469,455**

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International Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
ABACUS GROUP	89,801	66,213	69,270
ABACUS STORAGE KING	95,693	75,554	73,814
ABRDN PROPERTY INCOME TRUST	74,873	46,384	48,838
ACTIVIA PROPERTIES INC	123	344,757	279,094
ADVANCE LOGISTICS INVESTMENT	118	105,388	88,100
ADVANCE RESIDENCE INVESTMENT	241	565,064	490,660
AEDIFICA	8,659	548,771	525,728
AEON REIT INVESTMENT CORP	314	316,071	260,007
AEW UK REIT PLC	30,224	36,325	32,590
AIMS APAC REIT	118,200	110,955	109,020
ALLIED PROPERTIES REAL ESTAT	22,467	339,654	251,376
ARENA REIT	69,066	165,100	178,507
ARGAN	2,143	168,052	167,204
ARGOSY PROPERTY LTD	156,867	108,207	97,499
ASCENCIO	946	44,461	45,726
ASSURA PLC	540,724	305,534	275,736
BALANCED COMM PROPERTY TRUST	96,599	83,316	96,712
BIG YELLOW GROUP PLC	34,083	456,165	505,810
BOARDWALK REAL ESTATE INVEST	7,370	379,019	379,609
BRITISH LAND CO PLC	168,116	666,565	874,713
BWP TRUST	97,967	229,599	226,378
CAN APARTMENT PROP REAL ESTA	32,256	1,159,290	1,047,816
CAPITALAND ASCENDAS REIT	749,800	1,535,293	1,416,335
CAPITALAND ASCOTT TRUST	456,600	325,184	294,798
CAPITALAND INTEGRATED COMMER	1,051,200	1,475,749	1,535,787
CARE PROPERTY INVEST	5,860	81,893	82,902
CARMILA	10,292	159,656	172,516
CDL HOSPITALITY TRUSTS	155,300	117,531	108,862
CENTURIA INDUSTRIAL REIT	94,179	186,162	189,321
CENTURIA OFFICE REIT	88,046	70,156	64,976
CHAMPION REIT	297,000	92,772	59,724
CHARTER HALL LONG WALE REIT	117,928	265,549	255,964
CHARTER HALL RETAIL REIT	88,016	194,432	191,040
CHARTER HALL SOCIAL INFRASTR	74,564	130,506	118,020
CHOICE PROPERTIES REIT	47,460	460,349	445,344
CLS HOLDINGS PLC	25,266	37,819	28,905
COFINIMMO	6,529	478,086	394,307
COMFORIA RESIDENTIAL REIT IN	125	288,204	247,109
COVIVIO	11,860	558,154	564,112
CRE LOGISTICS REIT INC	109	127,156	97,169
CROMBIE REAL ESTATE INVESTME	19,619	193,807	182,806
CROMWELL PROPERTY GROUP	222,250	65,560	57,888

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International Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
CROMWELL REIT EUR	55,500	85,347	83,275
CUSTODIAN PROPERTY INCOME RE	70,428	72,898	66,771
DAIWA HOUSE REIT INVESTMENT	401	719,382	612,743
DAIWA OFFICE INVESTMENT CORP	98	232,915	172,654
DAIWA SECURITIES LIVING INVE	362	275,797	236,292
DERWENT LONDON PLC	20,482	479,589	585,143
DEXUS INDUSTRIA REIT	39,628	71,331	74,633
DEXUS/AU	228,102	1,123,119	987,150
DIGITAL CORE REIT MANAGEMENT	157,000	88,960	89,490
DREAM INDUSTRIAL REAL ESTATE	47,817	482,342	442,753
EMPIRIC STUDENT PROPERTY PLC	107,673	117,529	124,132
ESR KENDALL SQUARE REIT CO L	22,080	66,379	74,028
ESR LOGOS REIT	1,148,900	264,689	228,890
EUROCOMMERCIAL PROPERTIES NV	7,583	180,168	182,859
FAR EAST HOSPITALITY TRUST	176,500	83,550	80,745
FIRST CAPITAL REAL ESTATE IN	38,373	397,576	412,236
FORTUNE REIT	259,000	158,489	124,733
FRASERS CENTREPOINT TRUST	200,600	330,069	315,276
FRASERS LOGISTICS + COMMERCI	529,000	454,512	370,817
FRONTIER REAL ESTATE INVEST	89	284,123	243,165
FUKUOKA REIT CORP	125	140,109	122,467
GECINA SA	10,937	1,140,560	1,007,483
GLOBAL ONE REIT	170	134,899	107,690
GLP J REIT	851	795,457	694,618
GOODMAN GROUP	383,959	7,566,140	8,910,840
GOODMAN PROPERTY TRUST	203,469	260,342	249,208
GPT GROUP	410,537	1,111,831	1,096,709
GRANITE REAL ESTATE INVESTME	11,214	617,073	555,557
GREAT PORTLAND ESTATES PLC	64,188	277,160	272,225
GROWTHPOINT PROPERTIES AUSTR	45,864	72,089	66,468
H+R REAL ESTATE INV REIT UTS	47,615	360,074	311,437
HAMBORNER REIT AG	12,692	87,808	88,689
HAMMERSON PLC	755,507	236,125	264,545
HANKYU HANSHIN REIT INC	123	120,049	100,856
HEALTHCARE + MEDICAL INVESTM	62	62,661	49,682
HEALTHCO REIT	80,765	79,800	57,175
HEIWA REAL ESTATE REIT INC	173	171,373	142,177
HELICAL PLC	18,464	51,806	57,767
HOME INVEST BELGIUM	1,596	27,536	29,387
HOMECO DAILY NEEDS REIT	311,912	245,238	241,640
HOSHINO RESORTS REIT INC	42	178,963	136,031
HOTEL PROPERTY INVESTMENTS	33,123	63,493	70,345

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International Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
HULIC REIT INC	227	251,535	206,030
ICADE	5,848	213,921	143,779
ICHIGO OFFICE REIT INVESTMEN	194	117,797	99,617
IMMOBILIARE GRANDE DISTRIBUZ	13,497	32,086	24,938
IMPACT HEALTHCARE REIT PLC	56,014	62,230	60,965
INDUSTRIAL + INFRASTRUCTURE	410	395,811	322,678
INGENIA COMMUNITIES GROUP	65,583	177,382	209,362
INMOBILIARIA COLONIAL SOCIMI	58,882	346,186	342,670
INTERRENT REAL ESTATE INVEST	24,866	230,690	216,432
INVINCIBLE INVESTMENT CORP	1,233	520,101	499,761
IRISH RESIDENTIAL PROPERTIES	81,753	86,652	79,383
JAPAN EXCELLENT INC	220	200,176	162,340
JAPAN HOTEL REIT INVESTMENT	841	425,364	406,227
JAPAN LOGISTICS FUND INC	158	326,462	261,271
JAPAN METROPOLITAN FUND INVE	1,226	824,201	689,749
JAPAN PRIME REALTY INVESTMEN	166	419,427	334,353
JAPAN REAL ESTATE INVESTMENT	278	1,135,298	877,931
JR REIT XXVII	22,169	67,313	64,099
KDX REALTY INVESTMENT CORP	721	840,257	701,458
KEPPEL DC REIT	236,800	371,366	314,510
KEPPEL REIT	454,600	288,709	280,089
KILLAM APARTMENT REAL ESTATE	21,331	287,063	265,634
KIWI PROPERTY GROUP LTD	286,413	144,001	144,856
KLEPIERRE	43,724	1,131,213	1,170,593
LAND SECURITIES GROUP PLC	152,534	1,116,694	1,194,508
LAR ESPANA REAL ESTATE SOCIM	10,830	66,519	79,276
LASALLE LOGIPORT REIT	337	339,508	309,220
LENDLEASE GLOBAL COMMERCIAL	297,900	121,104	123,095
LIFE SCIENCE REIT PLC	70,277	53,597	29,849
LINK REIT	530,500	2,620,929	2,062,233
LONDONMETRIC PROPERTY PLC	345,956	744,028	845,782
LOTTE REIT CO LTD	23,420	58,668	55,636
MAPLETREE INDUSTRIAL TRUST	360,100	607,992	560,643
MAPLETREE LOGISTICS TRUST	602,800	739,011	573,778
MAPLETREE PAN ASIA COM TRUST	414,000	456,872	372,684
MERCIALYS	17,298	166,461	191,509
MERLIN PROPERTIES SOCIMI SA	61,158	538,639	681,680
MIRAI CORP	346	110,884	96,470
MIRVAC GROUP	822,683	1,261,121	1,027,432
MITSUBISHI ESTATE LOGISTICS	96	253,444	227,378
MITSUI FUDOSAN LOGISTICS PAR	101	334,337	272,184
MONTEA NV	3,314	263,151	280,946

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International Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
MORI HILLS REIT INVESTMENT C	279	276,895	228,251
MORI TRUST REIT INC	453	229,278	195,438
NATIONAL STORAGE REIT	239,571	350,736	367,994
NEWRIVER REIT PLC	58,040	58,808	57,227
NIPPON ACCOMMODATIONS FUND	84	370,539	333,681
NIPPON BUILDING FUND INC	322	1,358,565	1,126,980
NIPPON PROLOGIS REIT INC	494	984,674	770,819
NIPPON REIT INVESTMENT CORP	74	180,634	151,809
NOMURA REAL ESTATE MASTER FU	926	1,078,298	821,461
NORTHWEST HEALTHCARE PROPERT	38,966	187,012	132,701
NSI NV	3,259	65,454	67,132
NTT UD REIT INVESTMENT CORP	252	236,587	182,193
ONE REIT INC	44	77,717	70,078
ORIX JREIT INC	472	585,682	467,129
OUE REAL ESTATE INVESTMENT T	402,100	69,378	77,141
PARAGON REIT	193,700	126,331	122,201
PARKWAYLIFE REAL ESTATE	69,700	192,128	180,004
PICTON PROPERTY INCOME LTD	99,795	84,376	85,404
PRECINCT PROPERTIES GROUP	249,897	176,644	169,786
PRIMARIS REIT	17,172	173,019	166,531
PRIMARY HEALTH PROPERTIES	244,876	285,260	284,010
PROLOGIS PROPERTY MEXICO SA	26,807	112,865	87,639
PROSPERITY REIT	251,000	46,029	44,366
PRS REIT PLC/THE	96,157	86,033	91,286
REGION RE LTD	208,623	286,267	292,591
REGIONAL REIT LTD	80,763	19,430	15,926
RESIDENTIAL SECURE INCOME PL	35,358	26,265	21,588
RETAIL ESTATES	2,211	133,422	146,918
RIOCAN REAL ESTATE INVST TR	61,304	864,328	753,112
SAFESTORE HOLDINGS PLC	38,426	404,208	373,779
SAMTY RESIDENTIAL INVESTMENT	77	60,741	50,453
SANKEI REAL ESTATE INC	81	51,379	42,801
SCENTRE GROUP	1,090,973	1,933,432	2,273,252
SCHRODER REAL ESTATE INVESTM	93,959	50,183	52,973
SEGRO PLC	281,742	2,616,838	3,198,938
SEKISUI HOUSE REIT INC	761	433,719	374,208
SHAFTESBURY CAPITAL PLC	257,718	376,336	453,487
SHINHAN ALPHA REIT CO LTD	12,123	64,000	55,485
SHURGARD SELF STORAGE LTD	5,453	239,540	210,685
SIRIUS REAL ESTATE LTD	245,176	274,682	290,711
SK REITS CO LTD	30,425	103,026	106,427
SMARTCENTRES REAL ESTATE INV	23,442	416,763	376,723

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International Real Estate Investment Trusts (REITs)

Security Name	Shares	Book Value	Market Value
SOSILA LOGISTICS REIT INC	131	114,046	95,852
STAR ASIA INVESTMENT CORPORA	395	155,847	146,596
STARHILL GLOBAL REIT	251,500	90,400	90,004
STARTS PROCEED INVESTMENT CO	42	62,671	52,219
STOCKLAND	496,278	1,330,168	1,382,102
STRIDE PROPERTY GROUP	94,420	76,502	68,466
SUNLIGHT REAL ESTATE INVEST	194,000	64,483	42,490
SUNTEC REIT	391,700	348,904	303,475
SUPERMARKET INCOME REIT PLC	223,307	210,109	204,655
TAKARA LEBEN REAL ESTATE INV	139	91,943	86,065
TARGET HEALTHCARE REIT PLC	115,480	110,196	114,593
TOKYU REIT INC	158	201,159	153,423
TRIPLE POINT SOCIAL HOUSING	65,852	46,793	47,449
TRITAX BIG BOX REIT PLC	442,817	767,639	868,195
TRUST FIBRA UNO	105,403	148,333	129,581
UNIBAIL RODAMCO WESTFIELD SE	22,157	1,210,656	1,745,863
UNITE GROUP PLC/THE	63,468	731,449	715,650
UNITED URBAN INVESTMENT CORP	531	572,823	471,714
URBAN LOGISTICS REIT PLC	86,104	124,331	128,001
VASTNED RETAIL NV	3,095	65,077	76,956
VICINITY CENTRES	782,575	936,702	966,889
VITAL HEALTHCARE PROPERTY TR	90,307	116,152	99,051
WAREHOUSE REIT PLC	70,294	73,160	72,064
WAREHOUSES DE PAUW SCA	34,742	940,835	942,039
WAYPOINT REIT	118,873	189,939	172,275
WERELDHAVE NV	7,525	124,272	106,780
WORKSPACE GROUP PLC	26,870	164,401	201,760
XIOR STUDENT HOUSING NV	6,090	173,805	195,482
TOTAL		**76,672,305**	**74,686,913**

Long-Term Care 2023-2024 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BRYML0PZ7 TRS USD R E	159,283	37,907,299	37,922,033
BRYML0PZ7 TRS USD P V 03MTBILL	(37,907,299)	(37,907,299)	(37,907,299)
BRYML0CW8 TRS USD R E	144,459	34,379,379	34,392,741
BRYML0CW8 TRS USD P V 03MTBILL	(34,379,379)	(34,379,379)	(34,379,379)
BRYML0LM0 TRS USD R E	160,997	38,315,209	38,330,101
BRYML0LM0 TRS USD P V 03MTBILL	(38,315,209)	(38,315,209)	(38,315,209)
BRYPQHKF7 CDS USD R F 3.00000	5,000,000	3,799,583	4,129,063
BRYPQHKF7 CDS USD P V 01MEVENT	(5,000,000)	(5,000,000)	(5,000,000)
BRYPQH6J5 CDS USD R F 3.00000	3,000,000	2,277,875	2,327,437
BRYPQH6J5 CDS USD P V 01MEVENT	(3,000,000)	(3,000,000)	(3,000,000)
BRYQ1BVA4 TRS USD R E	3,360	787,737	799,947
BRYQ1BVA4 TRS USD P V 03MTBILL	(787,737)	(787,737)	(787,737)
BRYNTMLD2 TRS USD R E	11,460	2,757,708	2,728,392
BRYNTMLD2 TRS USD P V 00MTBILL	(2,757,708)	(2,757,708)	(2,757,708)
BRYRKRM40 TRS USD R E	2,213	529,144	526,870
BRYRKRM40 TRS USD P V 03MTBILL	(529,144)	(529,144)	(529,144)
BRYSGURS8 TRS USD R E	942	218,167	224,271
BRYSGURS8 TRS USD P V 03MTBILL	(218,167)	(218,167)	(218,167)
BRYTYWKN0 TRS USD R E	64,987	14,715,201	15,472,079
BRYTYWKN0 TRS USD P V 03MTBILL	(14,715,201)	(14,715,201)	(14,715,201)
BRYU2WD00 TRS USD R E	402	90,797	95,708
BRYU2WD00 TRS USD P V 03MTBILL	(90,797)	(90,797)	(90,797)
BRYUBL2G1 IRS USD R V 12MUSCPI	17,300,000	17,300,445	17,300,000
BRYUBL2G1 IRS USD P F 2.44320	(17,300,000)	(17,300,000)	(17,023,368)
BRYUHRA08 IRS USD R V 12MUSCPI	42,000,000	42,001,880	42,000,000
BRYUHRA08 IRS USD P F 2.50250	(42,000,000)	(42,000,000)	(41,959,581)
BRYVLQTE3 IRS USD R V 12MUSCPI	37,100,000	37,101,289	37,100,000
BRYVLQTE3 IRS USD P F 2.47100	(37,100,000)	(37,100,000)	(36,693,089)
BRYW8GBW7 IRS USD R V 12MUSCPI	23,650,000	23,650,959	23,650,000
BRYW8GBW7 IRS USD P F 2.47100	(23,650,000)	(23,650,000)	(23,480,333)
B96HYC3S3 CDS USD R V 03MEVENT	28,140,000	27,522,531	28,140,000
B96HYC3S3 CDS USD P F 1.00000	(28,140,000)	(28,140,000)	(28,719,459)
S96HYC4Z6 CDS USD R F 1.00000	86,600,000	84,029,739	83,841,444
S96HYC4Z6 CDS USD P V 03MEVENT	(86,600,000)	(86,600,000)	(86,600,000)
S96J5F3R6 CDS USD R F 5.00000	49,420,000	52,910,496	52,519,870
S96J5F3R6 CDS USD P V 03MEVENT	(49,420,000)	(49,420,000)	(49,420,000)
BRYXPJJ93 TRS USD R E	4,373	1,041,122	1,041,122
BRYXPJJ93 TRS USD P V 03MTBILL	(1,041,122)	(1,041,122)	(1,041,122)
B96J5F3R6 CDS USD R V 03MEVENT	2,870,000	2,674,055	2,870,000
B96J5F3R6 CDS USD P F 5.00000	(2,870,000)	(2,870,000)	(3,050,021)
BRYY338R2 IRS USD R V 12MUSCPI	4,250,000	4,250,109	4,250,000
BRYY338R2 IRS USD P F 2.58670	(4,250,000)	(4,250,000)	(4,258,845)

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Derivatives

Security Name	Par Value	Book Value	Market Value
BYD05NGR9 IRS USD R V 12MUSCPI	7,000,000	7,000,146	7,000,000
BYD05NGR9 IRS USD P F 2.60520	(7,000,000)	(7,000,000)	(7,022,150)
BYD15DFF6 IRS USD R V 12MUSCPI	3,500,000	3,500,122	3,500,000
BYD15DFF6 IRS USD P F 2.55920	(3,500,000)	(3,500,000)	(3,519,018)
BYD2L30X5 IRS USD R V 12MUSCPI	1,400,000	1,400,049	1,400,000
BYD2L30X5 IRS USD P F 2.52920	(1,400,000)	(1,400,000)	(1,401,905)
BYD2L32N5 IRS USD R V 12MUSCPI	5,000,000	5,000,059	5,000,000
BYD2L32N5 IRS USD P F 2.48670	(5,000,000)	(5,000,000)	(4,991,296)
NIKKEI 225 (SGX) SEP24	500	-	-
MSCI EMGMKT SEP24	1,600	-	-
FED FUND 30DAY AUG24	68,755,500	-	-
EURO STOXX 50 SEP24	150	-	-
S+P500 EMINI FUT SEP24	250	-	-
US 2YR NOTE (CBT) SEP24	113,800,000	-	-
US 10YR NOTE (CBT)SEP24	(34,800,000)	-	-
US ULTRA BOND CBT SEP24	47,400,000	-	-
TOPIX INDX FUTR SEP24	30,000	-	-
FTSE 100 IDX FUT SEP24	40	-	-
US LONG BOND(CBT) SEP24	145,200,000	-	-
US 10YR ULTRA FUT SEP24	(8,100,000)	-	-
US 5YR NOTE (CBT) SEP24	(33,800,000)	-	-
DJ US REAL ESTATE SEP24	9,100	-	-
SPI 200 FUTURES SEP24	100	-	-
TOTAL		**(1,810,663)**	**(319,750)**

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