



2018-19

Annual Investment Report

Fiscal Year Ended June 30, 2019



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

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as of June 30, 2019

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CHIEF INVESTMENT OFFICER'S LETTER

November 21, 2019

On behalf of the CalPERS Investment Office, I am pleased to report on CalPERS' investment performance, operations, and initiatives for the one-year period ending on June 30, 2019. The CalPERS Public Employees' Retirement Fund (PERF) earned a time-weighted rate of return of 6.7 percent this fiscal year, with the ending fair value of investments at \$376 billion.

Drivers of the returns included the fixed income program, which generated a 9.6 percent net return, followed by private equity and public equity net returns of 7.7 percent and 6.1 percent, respectively.

While we did not reach the desired 7.0 percent return, our results are promising when considering the market volatility this year. Our focus is always on the long-term sustainability of the Fund. Our investment horizon stretches across generations.

As the new Chief Investment Officer of CalPERS, I am committed to meeting our expected rate of return. We have been improving our investment capabilities, reviewing our investment activities, and capitalizing on our advantages.

We are working through our current asset allocation to maximize our return potential. We are improving what we can accomplish in less efficient markets, like private equity, using CalPERS' respected reputation and the scale at which we can invest. We are also identifying areas that offer higher growth potential.

By maintaining a Total Fund approach and staying focused on investment activities, we are putting the full force and talents of our investment team behind all of our asset classes. This strategy has allowed us to prioritize our resources based on their potential to benefit the entirety of our fund.

The number one priority of every member of the CalPERS Investment Office is to protect the pensions being earned by our members. Our plan is to continue to innovate and explore new business models to achieve our investment goals and support our pension payments.

CalPERS is committed to the success and sustainability of our system. Our mission remains the same—manage the CalPERS investment portfolio in an efficient and risk-aware manner to generate returns to sustainably pay benefits. We continue to identify ways to reduce the cost, risk, and complexity in the Fund's portfolio and operations, while also maximizing investment returns.

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

Yu (Ben) Meng, Ph.D.
Chief Investment Officer

**CalPERS 2018-2019 Annual Investment Report
Domestic Cash Equivalents**

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
AMERICAN ELEC PWR INC	0.00	7/8/2019	6,000,000	5,996,990	5,995,812
AMERICAN ELEC PWR INC	0.00	7/10/2019	25,000,000	24,983,875	24,979,033
AMERICAN ELEC PWR INC	0.00	7/17/2019	40,000,000	39,953,778	39,946,694
ASTRAZENECA PLC	0.00	7/24/2019	1,000,000	998,352	998,142
BANK OF MONTREAL-	2.58	6/25/2020	25,000,000	25,000,000	25,000,000
BANK OF MONTREAL-	2.58	3/6/2020	25,000,000	25,000,000	25,000,000
BANK OF NOVA SCOTIA	2.40	3/23/2020	50,000,000	50,000,000	50,000,000
BANK OF NOVA SCOTIA	2.54	1/27/2020	25,000,000	25,000,000	25,009,361
BANK OF NOVA SCOTIA/THE	2.65	4/27/2020	25,000,000	25,000,000	25,001,931
CANADIAN IMPERIAL BK	2.59	4/9/2020	25,000,000	25,000,000	25,000,000
CANADIAN PACIFIC	0.00	7/17/2019	20,000,000	19,977,600	19,973,347
CMMNWLTH BNK OF AUS	2.50	3/13/2020	50,000,000	50,000,000	50,000,000
CMMNWLTH BNK OF AUS	2.56	6/5/2020	25,000,000	25,000,000	24,997,417
CONSOLIDATED ED CO N	0.00	7/9/2019	89,000,000	88,949,764	88,928,914
CONSOLIDATED ED CO N	0.00	7/10/2019	31,000,000	30,980,315	30,972,968
DOLLAR GENERAL CORP	0.00	7/1/2019	11,700,000	11,700,000	11,697,559
DOMINION RESOURCES	0.00	7/1/2019	30,000,000	30,000,000	29,993,740
DOMINION RESOURCES	0.00	7/8/2019	20,000,000	19,989,889	19,986,039
DOMINION RESOURCES	0.00	7/15/2019	40,000,000	39,960,333	39,952,343
DOMINION RESOURCES	0.00	7/16/2019	45,400,000	45,351,952	45,342,705
DOVER CORPORATION	0.00	7/1/2019	33,514,000	33,514,000	33,507,007
DOVER CORPORATION	0.00	7/2/2019	50,000,000	49,996,486	49,986,084
DUKE ENERGY CORP	0.00	7/1/2019	49,500,000	49,500,000	49,489,671
EASTMAN CHEMICAL CO	0.00	7/23/2019	20,000,000	19,968,833	19,964,819
ENBRIDGE (US) INC	0.00	7/3/2019	18,000,000	17,997,290	17,993,735
ENBRIDGE (US) INC	0.00	7/10/2019	27,000,000	26,981,843	26,977,356
ENBRIDGE (US) INC	0.00	7/18/2019	20,000,000	19,974,972	19,971,922
ENBRIDGE (US) INC	0.00	7/25/2019	20,000,000	19,964,667	19,961,960
ENTERPRISE PRODS OPER LLC	0.00	7/8/2019	120,000,000	119,940,422	119,916,233
FORTIVE CORPORATION	0.00	7/1/2019	30,000,000	30,000,000	29,993,740
FORTIVE CORPORATION	0.00	7/22/2019	1,000,000	998,483	998,312
J.P. MORGAN SECURITIES	2.47	9/13/2019	50,000,000	50,000,000	50,000,000
JM SMUCKER CO	0.00	7/1/2019	48,000,000	48,000,000	47,989,984
JM SMUCKER CO	0.00	7/8/2019	23,000,000	22,988,685	22,983,945
LEGGETT & PLATT	0.00	7/17/2019	5,550,000	5,543,587	5,542,604
MAGELLAN MIDSTREAM HLDGS L P	0.00	7/8/2019	1,000,000	999,498	999,302
MARSH & MCLENNAN CO	0.00	7/2/2019	90,000,000	89,993,500	89,974,950
MCCORMICK & COMPANY	0.00	7/1/2019	70,000,000	70,000,000	69,984,711
MONDELEZ INTL INC	0.00	7/1/2019	7,600,000	7,600,000	7,598,433
MONDELEZ INTL INC	0.00	7/18/2019	20,000,000	19,975,917	19,971,922
MONDELEZ INTL INC	0.00	7/24/2019	1,000,000	998,358	998,169
NATIONAL BK OF CANAD	0.01	10/18/2019	50,000,000	50,000,000	50,000,000
NATIONAL BK OF CANAD	1.00	1/17/2020	25,000,000	25,000,000	25,000,000
NATIONAL BK OF CANAD	0.01	4/17/2020	25,000,000	25,000,000	25,000,000
NEXTERA ENERGY CAP HLDGS INC	0.00	7/10/2019	1,034,000	1,033,341	1,033,133
NEXTERA ENERGY CAP HLDGS INC	0.00	7/15/2019	5,000,000	4,995,022	4,994,043
NEXTERA ENERGY CAP HLDGS INC	0.00	7/19/2019	95,000,000	94,877,450	94,859,906
NEXTERA ENERGY CAP HLDGS INC	0.00	7/23/2019	15,000,000	14,976,625	14,973,615
OVERSEAS-CHINESE BANKING CORP	2.57	7/8/2019	25,000,000	25,000,000	25,000,000
OVERSEAS-CHINESE BANKING CORP	2.57	7/11/2019	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	2.55	7/17/2019	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	2.56	7/24/2019	50,000,000	50,000,000	50,000,000

**CalPERS 2018-2019 Annual Investment Report
Domestic Cash Equivalents**

Security Name	Interest Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
PPG INDUSTRIES	0.00	7/10/2019	3,000,000	2,998,088	2,997,484
PPL CAPITAL FUNDING	0.00	7/1/2019	20,000,000	20,000,000	19,995,827
PPL CAPITAL FUNDING	0.00	7/8/2019	8,490,000	8,485,741	8,484,073
PPL CAPITAL FUNDING	0.00	7/15/2019	50,000,000	49,950,417	49,940,429
PPL CAPITAL FUNDING	0.00	7/16/2019	46,900,000	46,850,364	46,840,812
ROGERS COMMUNICATIONS	0.00	7/8/2019	15,000,000	14,992,533	14,989,529
ROYAL BANK OF CANADA	2.48	3/19/2020	50,000,000	50,000,000	50,000,000
ROYAL BANK OF CANADA	2.59	6/11/2020	25,000,000	25,000,000	24,997,243
ROYAL BK OF CANADA	2.66	4/17/2020	25,000,000	25,000,000	24,999,939
ROYAL BK OF CANADA	2.54	1/27/2020	25,000,000	25,000,000	25,000,000
STANDARD CHARTERED BANK SG	1.00	7/1/2019	150,000,000	150,000,000	150,000,000
STIF CALPERS	2.50	12/31/2020	6,827,598,913	6,827,598,913	6,827,598,913
SUMITOMO MITSUI BKG CORP	2.56	11/6/2019	50,000,000	50,000,000	49,999,485
SUNCOR ENERGY INC	0.00	7/5/2019	2,500,000	2,499,289	2,498,780
SUNCOR ENERGY INC	0.00	7/10/2019	5,000,000	4,996,800	4,995,807
TELUS CORP	0.00	7/2/2019	5,000,000	4,999,649	4,998,608
TORONTO DOMINION BANK	2.52	11/26/2019	25,000,000	25,000,000	25,005,510
TORONTO DOMINION BANK	1.00	6/16/2020	25,000,000	25,000,000	25,000,000
TOYOTA MOTOR CREDIT	2.67	12/13/2019	50,000,000	50,000,000	50,000,000
TOYOTA MOTOR CREDIT	2.60	2/7/2020	25,000,000	25,000,000	25,000,000
US BANK N.A.	1.00	7/3/2019	150,000,000	150,000,000	150,003,456
WALGREENS BOOTS	0.00	7/2/2019	27,595,000	27,593,045	27,587,319
WALGREENS BOOTS	0.00	7/22/2019	30,000,000	29,955,025	29,949,360
WEC ENERGY GROUP INC	0.00	7/22/2019	8,000,000	7,987,867	7,986,496
WEC ENERGY GROUP INC	0.00	7/23/2019	37,918,000	37,858,448	37,851,301
WEC ENERGY GROUP INC	0.00	7/24/2019	1,500,000	1,497,508	1,497,254
WELLS FARGO BANK NA	2.58	3/6/2020	25,000,000	25,000,000	25,008,943
WELLS FARGO BANK NA	2.62	4/2/2020	25,000,000	25,000,000	25,011,604
WELLS FARGO BANK NA	2.62	7/10/2019	75,000,000	75,000,000	75,001,856
WELLS FARGO BANK NA	2.58	6/26/2020	25,000,000	25,000,000	24,999,866
WESTAR ENERGY INC	0.00	7/2/2019	100,000,000	99,992,833	99,972,167
WESTAR ENERGY INC	0.00	7/3/2019	9,300,000	9,298,657	9,296,763
WESTPAC BANKING CORP.	2.57	6/5/2020	25,000,000	25,000,000	25,000,000
WHIRLPOOL CORP	0.00	7/9/2019	50,000,000	49,971,556	49,961,852
XCEL ENERGY INC	0.00	7/2/2019	48,000,000	47,996,627	47,986,640
XCEL ENERGY INC	0.00	7/11/2019	78,500,000	78,444,178	78,428,650
TOTAL				9,853,629,363	9,853,327,525

CalPERS 2018-2019 Annual Investment Report
International Currency

Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	24,183,893	16,829,795	16,971,046
BRAZILIAN REAL	7,980,968	2,074,357	2,082,363
CANADIAN DOLLAR	(5,904,627)	(4,328,968)	(4,518,559)
CHILEAN PESO	135,663,191	199,588	199,813
COLOMBIAN PESO	12,859,406,737	3,998,589	4,009,793
CZECH KORUNA	6,919,677	307,386	309,704
DANISH KRONE	1,788,033	272,678	272,816
EGYPTIAN POUND	25,395,324	1,520,030	1,521,134
EURO CURRENCY	21,371,526	24,136,476	24,337,903
HONG KONG DOLLAR	83,228,474	10,653,828	10,653,245
HUNGARIAN FORINT	681,565,468	2,389,623	2,404,668
INDIAN RUPEE	2,838,949,745	41,081,912	41,127,808
INDONESIAN RUPIAH	158,847,200,280	11,233,369	11,243,829
JAPANESE YEN	2,801,965,095	25,999,599	26,006,730
KUWAITI DINAR	24,008	79,183	79,131
MALAYSIAN RINGGIT	20,800,338	5,026,143	5,033,355
MEXICAN PESO (NEW)	60,746,612	3,171,327	3,161,967
MOROCCAN DIRHAM	98	12	10
NEW ISRAELI SHEQEL	23,053,500	6,461,348	6,463,809
NEW TAIWAN DOLLAR	1,100,982,498	35,547,093	35,447,528
NEW ZEALAND DOLLAR	404,134	269,723	271,437
NORWEGIAN KRONE	5,519,779	640,132	647,402
PAKISTAN RUPEE	26,871,300	183,662	168,208
PHILIPPINE PESO	4,867,371	94,514	95,001
POLISH ZLOTY	1,434,892	383,427	384,772
POUND STERLING	1,326,297	1,715,363	1,687,979
QATARI RIAL	22,561,034	6,195,959	6,195,959
ROMANIAN LEU	583,647	139,976	140,509
RUSSIAN RUBLE	25,098,017	386,658	397,908
SAUDI RIYAL	763,627	203,623	203,620
SINGAPORE DOLLAR	(1,423,230)	(1,053,244)	(1,051,946)
SOL	3,088,439	922,494	939,320
SOUTH AFRICAN RAND	5,287,317	371,114	374,954
SOUTH KOREAN WON	8,742,200,975	7,560,644	7,571,300
SWEDISH KRONA	4,213,659	450,331	454,146
SWISS FRANC	233,305	233,387	239,287
THAILAND BAHT	309,792,092	10,095,736	10,101,642
TURKISH LIRA	17,215,442	2,933,295	2,976,390
UAE DIRHAM	18,277,492	4,975,972	4,975,972
YUAN RENMINBI	(551,069)	583,407	(70,479)
Total		223,939,543	223,511,473

**CalPERS 2018-2019 Annual Investment Report
U.S. Treasuries and Agencies**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FANNIE MAE	1.88	9/24/2026	364,000,000	342,736,330	360,505,600
FANNIE MAE	6.63	11/15/2030	179,900,000	242,130,009	257,183,241
TENN VALLEY AUTHORITY	4.88	1/15/2048	64,500,000	79,696,747	85,973,985
TENN VALLEY AUTHORITY	5.38	4/1/2056	53,500,000	72,142,587	79,235,105
TENN VALLEY AUTHORITY	5.88	4/1/2036	123,000,000	137,547,562	169,544,430
TREASURY BILL	0.01	9/19/2019	4,500,000	4,479,350	4,479,350
TSY INFL IX N/B	0.38	7/15/2027	1,209,531,000	1,181,066,668	1,220,870,897
TSY INFL IX N/B	0.50	1/15/2028	1,210,263,772	1,185,120,866	1,230,298,999
TSY INFL IX N/B	0.63	2/15/2043	280,050,120	257,940,371	271,643,234
TSY INFL IX N/B	0.75	2/15/2042	381,624,750	361,518,170	383,241,671
TSY INFL IX N/B	0.75	2/15/2045	282,105,200	268,264,581	279,240,236
TSY INFL IX N/B	0.75	7/15/2028	688,080,120	705,932,744	717,094,422
TSY INFL IX N/B	0.88	2/15/2047	401,413,122	386,277,307	409,213,487
TSY INFL IX N/B	0.88	1/15/2029	430,403,158	437,423,833	453,199,367
TSY INFL IX N/B	1.00	2/15/2046	223,751,400	229,048,512	234,620,446
TSY INFL IX N/B	1.00	2/15/2048	196,759,188	195,374,011	207,109,160
TSY INFL IX N/B	1.00	2/15/2049	79,706,545	77,809,213	84,336,858
TSY INFL IX N/B	1.38	2/15/2044	76,741,000	82,011,071	87,136,539
TSY INFL IX N/B	1.75	1/15/2028	85,372,700	93,992,883	95,747,868
TSY INFL IX N/B	2.13	2/15/2040	169,043,160	213,423,832	216,460,404
TSY INFL IX N/B	3.63	4/15/2028	115,319,560	144,382,077	148,087,902
US TREASURY N/B	2.38	5/15/2029	14,100,000	14,544,612	14,571,469
US TREASURY N/B	3.00	2/15/2049	175,000,000	185,389,916	192,226,563
US TREASURY N/B	3.00	11/15/2044	1,730,500	1,712,234	1,890,301
US TREASURY N/B	1.50	8/15/2026	288,000,000	262,538,188	280,710,000
US TREASURY N/B	1.63	5/15/2026	1,000,000,000	917,143,812	984,062,500
US TREASURY N/B	2.00	11/15/2026	214,000,000	209,383,567	215,638,438
US TREASURY N/B	2.13	5/31/2026	384,900,000	387,288,767	391,274,906
US TREASURY N/B	2.25	8/15/2027	1,622,000,000	1,565,995,942	1,661,282,813
US TREASURY N/B	2.38	5/15/2027	1,051,400,000	1,025,808,405	1,087,049,031
US TREASURY N/B	2.38	5/15/2029	776,380,000	792,332,235	802,340,206
US TREASURY N/B	2.50	2/15/2045	260,745,000	244,576,924	259,767,206
US TREASURY N/B	2.50	2/15/2046	400,000,000	374,324,563	397,875,000
US TREASURY N/B	2.63	2/15/2029	72,790,000	72,797,792	76,759,330
US TREASURY N/B	2.75	8/15/2042	111,000,000	110,543,054	116,463,281
US TREASURY N/B	2.75	8/15/2047	496,000,000	489,857,205	517,622,500
US TREASURY N/B	2.75	2/15/2028	897,000,000	889,947,522	953,763,281
US TREASURY N/B	2.75	11/15/2047	831,400,000	786,615,502	867,773,750
US TREASURY N/B	2.88	8/15/2028	894,240,000	893,949,310	961,028,550
US TREASURY N/B	2.88	8/15/2045	819,400,000	814,541,898	875,733,750
US TREASURY N/B	2.88	5/15/2028	847,600,000	844,848,399	910,242,938
US TREASURY N/B	2.88	5/15/2043	1,679,500,000	1,563,083,780	1,796,277,734
US TREASURY N/B	2.88	5/15/2049	669,650,000	686,806,266	718,408,891
US TREASURY N/B	2.88	11/15/2046	377,000,000	367,581,541	403,448,906

CalPERS 2018-2019 Annual Investment Report
U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	3.00	8/15/2048	600,754,700	595,604,468	658,858,944
US TREASURY N/B	3.00	2/15/2047	715,000,000	703,789,715	784,042,188
US TREASURY N/B	3.00	2/15/2048	835,750,000	825,468,916	915,407,422
US TREASURY N/B	3.00	2/15/2049	651,600,000	646,258,459	715,741,875
US TREASURY N/B	3.00	5/15/2045	835,000,000	828,569,523	913,150,781
US TREASURY N/B	3.00	11/15/2044	903,000,000	939,703,680	986,386,406
US TREASURY N/B	3.00	11/15/2045	396,400,000	401,054,510	433,810,250
US TREASURY N/B	3.13	8/15/2044	929,900,000	937,708,711	1,037,419,688
US TREASURY N/B	3.13	2/15/2043	64,000,000	67,812,770	71,370,000
US TREASURY N/B	3.13	5/15/2048	762,978,000	771,251,483	856,204,374
US TREASURY N/B	3.13	11/15/2028	878,170,000	894,568,514	963,242,719
US TREASURY N/B	3.38	5/15/2044	260,000,000	298,109,683	302,168,750
US TREASURY N/B	3.38	11/15/2048	135,950,000	137,159,960	160,038,641
US TREASURY N/B	3.63	2/15/2044	365,000,000	420,346,446	441,022,656
US TREASURY N/B	3.75	8/15/2041	21,000,000	24,562,650	25,784,063
US TREASURY N/B	3.75	11/15/2043	1,077,000,000	1,195,982,387	1,325,887,969
US TREASURY N/B	4.38	2/15/2038	46,300,000	56,198,389	61,195,578
US TREASURY N/B	4.38	5/15/2040	138,800,000	168,939,895	184,799,188
US TREASURY N/B	4.38	5/15/2041	80,000,000	99,860,279	106,825,000
US TREASURY N/B	4.38	11/15/2039	121,700,000	149,784,551	161,784,938
US TREASURY N/B	4.50	8/15/2039	760,800,000	945,096,601	1,027,436,625
US TREASURY N/B	4.50	2/15/2036	599,640,000	722,953,284	791,056,331
US TREASURY N/B	4.63	2/15/2040	398,000,000	492,435,558	546,379,375
US TREASURY N/B	4.75	2/15/2041	334,300,000	427,391,852	467,758,828
US TREASURY N/B	5.00	5/15/2037	415,000,000	543,701,094	585,020,313
US TREASURY N/B	5.25	2/15/2029	438,000,000	526,242,791	562,419,375
Total				34,020,486,325	36,566,646,819

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AUSTRALIAN GOVERNMENT	1.75	11/21/2020	4,669,000	3,528,318	3,309,819
AUSTRALIAN GOVERNMENT	5.75	7/15/2022	22,922,000	19,262,427	18,381,811
AUSTRALIAN GOVERNMENT	5.75	7/15/2022	1,682,000	1,336,680	1,348,844
AUSTRALIAN GOVERNMENT	2.25	11/21/2022	10,000,000	7,596,401	7,316,496
AUSTRALIAN GOVERNMENT	5.50	4/21/2023	50,000,000	43,137,729	41,002,719
AUSTRALIAN GOVERNMENT	2.75	4/21/2024	7,000,000	5,551,635	5,308,830
AUSTRALIAN GOVERNMENT	3.25	4/21/2025	50,000,000	37,801,960	39,313,170
AUSTRALIAN GOVERNMENT	4.25	4/21/2026	10,000,000	8,141,241	8,429,129
AUSTRALIAN GOVERNMENT	2.25	5/21/2028	25,000,000	18,121,755	18,928,351
AUSTRALIAN GOVERNMENT	2.75	11/21/2028	2,774,000	2,051,814	2,190,649
AUSTRALIAN GOVERNMENT	3.25	4/21/2029	13,116,000	10,329,317	10,821,857
AUSTRALIAN GOVERNMENT	2.75	11/21/2029	40,000,000	30,847,340	31,878,893
AUSTRALIAN GOVERNMENT	3.75	4/21/2037	12,100,000	10,415,206	11,239,359
AUSTRALIAN GOVERNMENT	3.00	3/21/2047	44,500,000	33,444,018	38,364,641
BELGIUM KINGDOM	2.25	6/22/2023	1,750,000	2,456,663	2,220,135
BELGIUM KINGDOM	0.20	10/22/2023	3,425,000	4,034,523	4,022,337
BELGIUM KINGDOM	2.60	6/22/2024	644,567	788,643	846,766
BELGIUM KINGDOM	2.60	6/22/2024	3,815,000	4,869,627	5,011,755
BELGIUM KINGDOM	0.80	6/22/2027	17,252,233	20,275,047	21,120,285
BELGIUM KINGDOM	5.50	3/28/2028	1,643,000	2,303,858	2,786,363
BELGIUM KINGDOM	0.80	6/22/2028	27,000,000	31,349,926	33,053,251
BELGIUM KINGDOM	0.90	6/22/2029	3,444,742	3,984,174	4,247,531
BELGIUM KINGDOM	1.00	6/22/2031	5,000,000	5,748,844	6,210,708
BELGIUM KINGDOM	1.00	6/22/2031	5,000,000	5,767,878	6,210,708
BELGIUM KINGDOM	1.45	6/22/2037	2,000,000	2,242,260	2,597,984
BELGIUM KINGDOM	1.60	6/22/2047	5,000,000	5,322,612	6,620,068
BELGIUM KINGDOM	1.70	6/22/2050	1,800,400	2,034,990	2,413,035
BONO BCO CENT CHILE PES	6.00	2/1/2021	7,280,000,000	12,545,079	11,562,800
BONO BCO CENT CHILE PES	6.00	3/1/2022	1,445,000,000	2,352,015	2,356,820
BONO BCO CENT CHILE PES	6.00	3/1/2023	1,755,000,000	2,830,234	2,930,174
BONOS DE TESORERIA	7.84	8/12/2020	40,000,000	12,939,538	12,846,911
BONOS DE TESORERIA	5.70	8/12/2024	50,000,000	15,920,273	16,514,850
BONOS DE TESORERIA	8.20	8/12/2026	77,000,000	27,606,025	29,062,790
BONOS DE TESORERIA	6.35	8/12/2028	84,800,000	27,609,502	28,942,825
BONOS DE TESORERIA	5.94	2/12/2029	66,344,000	19,814,064	21,969,722
BONOS DE TESORERIA	6.95	8/12/2031	3,700,000	1,155,087	1,318,089
BONOS DE TESORERIA	6.15	8/12/2032	76,692,000	24,162,189	25,571,386
BONOS DE TESORERIA	5.40	8/12/2034	6,331,000	1,899,420	1,964,989
BONOS DE TESORERIA	6.90	8/12/2037	17,140,000	5,687,693	6,083,541
BONOS DE TESORERIA	6.85	2/12/2042	1,450,000	476,681	515,093
BONOS DE TESORERIA	6.71	2/12/2055	1,850,000	590,717	662,195
BONOS TESORERIA PESOS	4.50	2/28/2021	4,620,000,000	7,474,983	7,124,599
BONOS TESORERIA PESOS	4.00	3/1/2023	95,000,000	148,273	147,937
BONOS TESORERIA PESOS	0.35	7/30/2023	200,000,000	322,436	372,231
BONOS TESORERIA PESOS	4.50	3/1/2026	500,000,000	792,865	808,523
BONOS TESORERIA PESOS	4.70	9/1/2030	490,000,000	748,356	821,807
BONOS TESORERIA PESOS	5.00	3/1/2035	245,000,000	389,462	431,475
BONOS TESORERIA PESOS	6.00	1/1/2043	515,000,000	1,004,828	1,057,717

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BONOS Y OBLIG DEL ESTADO	1.15	7/30/2020	3,180,000	3,770,198	3,683,905
BONOS Y OBLIG DEL ESTADO	0.75	7/30/2021	5,600,000	6,578,666	6,532,888
BONOS Y OBLIG DEL ESTADO	0.35	7/30/2023	6,427,000	7,474,982	7,496,646
BONOS Y OBLIG DEL ESTADO	4.40	10/31/2023	28,500,000	37,885,902	38,989,167
BONOS Y OBLIG DEL ESTADO	0.25	7/30/2024	5,600,000	6,404,888	6,509,509
BONOS Y OBLIG DEL ESTADO	2.15	10/31/2025	6,200,000	7,296,892	8,014,812
BONOS Y OBLIG DEL ESTADO	1.95	4/30/2026	6,728,000	8,246,840	8,641,803
BONOS Y OBLIG DEL ESTADO	1.50	4/30/2027	4,100,000	4,885,163	5,143,460
BONOS Y OBLIG DEL ESTADO	1.45	10/31/2027	33,940,000	39,922,589	42,520,149
BONOS Y OBLIG DEL ESTADO	1.40	4/30/2028	9,000,000	10,835,666	11,254,528
BONOS Y OBLIG DEL ESTADO	1.40	7/30/2028	60,150,000	69,762,649	75,097,612
BONOS Y OBLIG DEL ESTADO	1.45	4/30/2029	46,400,000	54,316,934	58,200,252
BONOS Y OBLIG DEL ESTADO	0.60	10/31/2029	12,000,000	13,588,107	13,868,293
BONOS Y OBLIG DEL ESTADO	2.35	7/30/2033	24,594,000	30,056,633	34,008,130
BONOS Y OBLIG DEL ESTADO	4.20	1/31/2037	1,730,000	2,351,318	3,024,614
BONOS Y OBLIG DEL ESTADO	2.90	10/31/2046	10,049,000	12,658,926	15,548,515
BONOS Y OBLIG DEL ESTADO	2.70	10/31/2048	26,200,000	35,661,501	39,226,140
BRITISH COLUMBIA PROV OF	2.70	12/18/2022	800,000	607,203	632,776
BRITISH COLUMBIA PROV OF	2.30	6/18/2026	28,400,000	22,107,822	22,263,601
BRITISH COLUMBIA PROV OF	3.20	6/18/2044	11,500,000	9,135,073	10,097,207
BRITISH COLUMBIA PROV OF	2.80	6/18/2048	10,000,000	7,561,546	8,290,721
BUNDESREPUB. DEUTSCHLAND	2.50	1/4/2021	9,000,000	11,077,370	10,763,529
BUNDESREPUB. DEUTSCHLAND	0.50	2/15/2025	6,360,000	7,353,558	7,712,392
BUNDESREPUB. DEUTSCHLAND	0.50	8/15/2027	12,600,000	14,686,062	15,495,132
BUNDESREPUB. DEUTSCHLAND	0.50	2/15/2028	33,000,000	39,444,280	40,621,421
BUNDESREPUB. DEUTSCHLAND	0.25	2/15/2029	116,700,000	134,780,473	140,413,922
BUNDESREPUB. DEUTSCHLAND	5.50	1/4/2031	8,000,000	14,649,793	15,289,717
BUNDESREPUB. DEUTSCHLAND	4.75	7/4/2034	9,992,000	18,038,492	19,778,702
BUNDESREPUB. DEUTSCHLAND	4.00	1/4/2037	6,250,000	11,006,992	12,142,915
BUNDESREPUB. DEUTSCHLAND	3.25	7/4/2042	1,650,000	2,766,705	3,208,747
BUNDESREPUB. DEUTSCHLAND	2.50	8/15/2046	7,200,000	11,318,063	13,089,740
BUNDESREPUB. DEUTSCHLAND	1.25	8/15/2048	53,900,000	68,129,396	78,335,360
BUONI POLIENNALI DEL TES	0.05	4/15/2021	20,000,000	22,553,223	22,707,771
BUONI POLIENNALI DEL TES	2.30	10/15/2021	79,315,000	92,959,649	94,052,527
BUONI POLIENNALI DEL TES	5.00	3/1/2022	1,130,000	1,426,670	1,433,908
BUONI POLIENNALI DEL TES	1.20	4/1/2022	44,445,000	50,699,448	51,305,371
BUONI POLIENNALI DEL TES	1.35	4/15/2022	8,820,000	9,981,651	10,218,145
BUONI POLIENNALI DEL TES	0.95	3/1/2023	40,000,000	44,925,407	45,509,289
BUONI POLIENNALI DEL TES	0.95	3/15/2023	50,000,000	56,382,590	56,882,283
BUONI POLIENNALI DEL TES	2.45	10/1/2023	5,400,000	6,327,943	6,479,530
BUONI POLIENNALI DEL TES	0.65	10/15/2023	79,900,000	87,966,688	89,455,331
BUONI POLIENNALI DEL TES	1.85	5/15/2024	51,130,000	59,353,597	59,848,747
BUONI POLIENNALI DEL TES	1.45	11/15/2024	45,000,000	50,152,578	51,438,191
BUONI POLIENNALI DEL TES	1.45	5/15/2025	30,000,000	33,471,306	34,108,667
BUONI POLIENNALI DEL TES	1.50	6/1/2025	62,007,000	69,116,701	70,724,037
BUONI POLIENNALI DEL TES	2.50	11/15/2025	4,000,000	4,698,219	4,810,357
BUONI POLIENNALI DEL TES	2.10	7/15/2026	600,000	690,785	702,132
BUONI POLIENNALI DEL TES	2.20	6/1/2027	5,225,000	5,813,246	6,152,183

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BUONI POLIENNALI DEL TES	2.05	8/1/2027	66,124,000	76,355,696	76,895,580
BUONI POLIENNALI DEL TES	2.00	2/1/2028	1,000	1,147	1,158
BUONI POLIENNALI DEL TES	2.80	12/1/2028	47,000,000	53,902,953	57,424,314
BUONI POLIENNALI DEL TES	5.25	11/1/2029	4,270,000	6,070,382	6,265,551
BUONI POLIENNALI DEL TES	2.45	9/1/2033	25,670,000	28,053,921	29,564,275
BUONI POLIENNALI DEL TES	3.35	3/1/2035	2,799,000	3,189,617	3,517,515
BUONI POLIENNALI DEL TES	2.95	9/1/2038	1,500,000	1,716,873	1,781,141
BUONI POLIENNALI DEL TES	5.00	9/1/2040	500,000	700,643	760,967
BUONI POLIENNALI DEL TES	2.70	3/1/2047	4,175,000	4,439,822	4,646,536
BUONI POLIENNALI DEL TES	3.45	3/1/2048	5,750,000	6,997,477	7,214,044
BUONI POLIENNALI DEL TES	3.85	9/1/2049	21,362,000	26,718,804	28,113,074
CANADA HOUSING TRUST	2.35	6/15/2027	21,300,000	16,105,558	16,917,424
CANADA T BILL	0.00	7/11/2019	430,000,000	324,565,794	328,869,791
CANADA T BILL	0.00	7/25/2019	403,000,000	304,663,285	308,028,621
CANADIAN GOVERNMENT	1.25	2/1/2020	32,000,000	24,824,054	24,420,647
CANADIAN GOVERNMENT	0.75	9/1/2021	20,000,000	14,700,570	15,078,630
CANADIAN GOVERNMENT	0.50	3/1/2022	28,000,000	20,280,034	20,904,810
CANADIAN GOVERNMENT	2.00	9/1/2023	25,000,000	19,058,573	19,590,779
CANADIAN GOVERNMENT	2.25	3/1/2024	40,935,000	31,408,435	32,534,045
CANADIAN GOVERNMENT	1.50	6/1/2026	4,605,000	3,395,654	3,540,467
CANADIAN GOVERNMENT	1.00	6/1/2027	20,000,000	14,409,753	14,796,862
CANADIAN GOVERNMENT	2.00	6/1/2028	27,000,000	20,499,321	21,598,760
CANADIAN GOVERNMENT	2.25	6/1/2029	90,000,000	70,683,579	73,852,688
CANADIAN GOVERNMENT	5.00	6/1/2037	4,500,000	4,937,636	5,227,817
CANADIAN GOVERNMENT	2.75	12/1/2048	20,000,000	17,343,454	19,077,865
CANADIAN GOVERNMENT RRB	1.50	12/1/2044	2,234,970	1,995,247	2,181,591
COMUNIDAD DE MADRID	4.69	3/12/2020	1,800,000	1,989,793	2,117,281
CZECH REPUBLIC	2.40	9/17/2025	130,610,000	5,950,774	6,168,402
CZECH REPUBLIC	1.00	6/26/2026	6,780,000	279,014	293,619
CZECH REPUBLIC	0.25	2/10/2027	44,820,000	1,860,627	1,833,828
CZECH REPUBLIC	2.50	8/25/2028	133,480,000	6,209,341	6,487,949
CZECH REPUBLIC	2.75	7/23/2029	59,010,000	2,784,686	2,934,634
CZECH REPUBLIC	0.95	5/15/2030	77,590,000	3,073,605	3,253,919
CZECH REPUBLIC	2.00	10/13/2033	9,840,000	418,072	451,563
CZECH REPUBLIC	4.20	12/4/2036	231,210,000	12,969,979	13,836,681
DUTCH TREASURY CERT	0.00	8/30/2019	99,700,000	112,668,623	113,647,878
FINNISH GOVERNMENT	2.75	7/4/2028	9,000,000	12,558,885	12,948,335
FINNISH GOVERNMENT	0.50	9/15/2028	8,000,000	9,092,426	9,632,429
FINNISH GOVERNMENT	0.50	9/15/2029	6,720,000	7,620,494	8,062,926
FINNISH GOVERNMENT	1.38	4/15/2047	2,000,000	2,433,974	2,769,403
FRANCE (GOVT OF)	0.00	5/25/2022	7,420,000	8,762,539	8,617,461
FRANCE (GOVT OF)	4.25	10/25/2023	35,000,000	48,382,450	48,328,640
FRANCE (GOVT OF)	3.50	4/25/2026	5,542,000	7,244,402	7,998,413
FRANCE (GOVT OF)	0.50	5/25/2026	8,150,000	9,273,859	9,805,724
FRANCE (GOVT OF)	0.75	5/25/2028	20,750,000	25,028,640	25,457,756
FRANCE (GOVT OF)	0.75	11/25/2028	97,744,204	113,388,858	119,829,113
FRANCE (GOVT OF)	0.50	5/25/2029	60,000,000	68,441,315	71,750,280
FRANCE (GOVT OF)	2.50	5/25/2030	2,087,000	2,586,512	3,005,041

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FRANCE (GOVT OF)	1.50	5/25/2031	29,900,000	35,741,334	39,441,903
FRANCE (GOVT OF)	1.25	5/25/2034	4,135,000	4,982,373	5,315,715
FRANCE (GOVT OF)	4.75	4/25/2035	8,850,000	15,298,529	16,905,215
FRANCE (GOVT OF)	1.75	6/25/2039	4,580,000	5,836,638	6,354,138
FRANCE (GOVT OF)	2.00	5/25/2048	67,500,000	86,693,705	98,963,646
FRANCE (GOVT OF)	4.00	4/25/2060	5,000,000	9,106,475	11,284,510
FRENCH DISCOUNT T BILL	0.00	7/3/2019	466,000,000	526,750,837	530,689,148
FRENCH DISCOUNT T BILL	0.00	8/7/2019	11,800,000	13,190,788	13,445,284
FRENCH DISCOUNT T BILL	0.00	9/4/2019	98,800,000	111,672,442	112,624,262
GENERALITAT DE VALENCIA	4.90	3/17/2020	1,700,000	1,878,671	2,000,215
GERMAN TREASURY BILL	0.00	8/14/2019	105,400,000	118,994,121	120,100,870
HUNGARY GOVERNMENT BOND	0.50	4/21/2021	10,700,000,000	38,333,781	37,762,702
HUNGARY GOVERNMENT BOND	1.50	8/24/2022	247,950,000	863,109	887,684
HUNGARY GOVERNMENT BOND	1.75	10/26/2022	10,100,000,000	36,543,915	36,581,829
HUNGARY GOVERNMENT BOND	3.00	6/26/2024	10,000,000,000	37,731,434	37,840,715
HUNGARY GOVERNMENT BOND	2.50	10/24/2024	706,240,000	2,499,728	2,599,681
HUNGARY GOVERNMENT BOND	2.75	12/22/2026	316,490,000	1,115,419	1,166,398
HUNGARY GOVERNMENT BOND	3.00	10/27/2027	5,974,000,000	21,356,483	22,283,700
HUNGARY GOVERNMENT BOND	6.75	10/22/2028	114,710,000	525,931	549,764
HUNGARY GOVERNMENT BOND	3.00	8/21/2030	290,840,000	1,058,764	1,062,998
HUNGARY GOVERNMENT BOND	3.25	10/22/2031	1,906,530,000	6,806,149	7,060,167
INDONESIA GOVERNMENT	7.00	5/15/2022	3,643,000,000	274,270	256,963
INDONESIA GOVERNMENT	7.00	5/15/2027	600,000,000,000	42,148,217	41,450,746
INDONESIA GOVERNMENT	6.13	5/15/2028	24,016,000,000	1,617,907	1,564,992
INDONESIA GOVERNMENT	8.25	5/15/2029	11,215,000,000	767,648	841,472
INDONESIA GOVERNMENT	6.63	5/15/2033	60,872,000,000	3,760,588	3,912,108
INDONESIA GOVERNMENT	8.38	3/15/2034	70,180,000,000	4,964,395	5,265,673
INDONESIA GOVERNMENT	8.25	5/15/2036	273,000,000	21,706	20,321
INDONESIA GOVERNMENT	7.50	5/15/2038	20,266,000,000	1,294,115	1,370,445
INDONESIA GOVERNMENT	8.38	4/15/2039	7,500,000,000	525,331	552,115
IRISH TSY 0.9 2028	0.90	5/15/2028	5,000,000	5,686,245	6,128,227
IRISH TSY 1 2026	1.00	5/15/2026	6,593,750	7,686,671	8,108,932
IRISH TSY 1.10 2029	1.10	5/15/2029	10,000,000	11,716,292	12,415,521
IRISH TSY 2 2045	2.00	2/18/2045	6,000,000	7,176,393	8,490,946
IRISH TSY 2.4 2030	2.40	5/15/2030	6,500,000	8,551,032	9,088,735
IRISH TSY 3.9 2023	3.90	3/20/2023	2,500,000	3,115,274	3,313,801
ISRAEL FIXED BOND	1.25	11/30/2022	28,000,000	7,823,420	8,062,694
ISRAEL FIXED BOND	4.25	3/31/2023	43,250,000	13,063,853	13,846,112
ISRAEL FIXED BOND	3.75	3/31/2024	84,000,000	25,998,837	26,922,488
ISRAEL FIXED BOND	1.75	8/31/2025	36,000,000	9,679,354	10,617,656
ISRAEL FIXED BOND	2.00	3/31/2027	130,000,000	37,641,746	38,316,020
ISRAEL FIXED BOND	2.25	9/28/2028	70,500,000	20,546,598	21,229,760
ITALY GOV T INT BOND	6.00	8/4/2028	700,000	1,048,715	1,047,361
IVORY COAST	6.63	3/22/2048	745,000	789,573	827,298
IVORY COAST	6.63	3/22/2048	945,000	999,462	1,049,391
JAPAN (10 YEAR ISSUE)	0.80	6/20/2023	1,500,000,000	13,638,548	14,505,476
JAPAN (10 YEAR ISSUE)	0.10	3/20/2027	8,500,000,000	77,310,141	81,073,464
JAPAN (10 YEAR ISSUE)	0.10	9/20/2027	11,670,000,000	106,945,295	111,368,671

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JAPAN (10 YEAR ISSUE)	0.10	3/20/2029	1,181,050,000	10,913,579	11,242,228
JAPAN (20 YEAR ISSUE)	1.90	6/20/2025	300,000,000	3,121,727	3,146,324
JAPAN (20 YEAR ISSUE)	2.10	6/20/2029	830,900,000	9,895,073	9,454,476
JAPAN (20 YEAR ISSUE)	1.60	3/20/2032	600,000,000	6,282,992	6,725,859
JAPAN (20 YEAR ISSUE)	1.60	3/20/2033	52,400,000	517,661	592,435
JAPAN (20 YEAR ISSUE)	1.70	9/20/2033	3,237,000,000	34,554,110	37,143,478
JAPAN (20 YEAR ISSUE)	1.50	3/20/2034	580,000,000	5,686,688	6,520,720
JAPAN (20 YEAR ISSUE)	0.40	3/20/2036	3,000,000,000	26,680,865	29,036,848
JAPAN (20 YEAR ISSUE)	0.50	9/20/2036	312,950,000	2,911,986	3,074,311
JAPAN (20 YEAR ISSUE)	0.60	12/20/2036	306,250,000	2,894,137	3,058,151
JAPAN (20 YEAR ISSUE)	0.70	3/20/2037	2,835,000,000	26,274,322	28,746,279
JAPAN (30 YEAR ISSUE)	2.00	12/20/2033	500,000,000	5,754,170	5,947,559
JAPAN (30 YEAR ISSUE)	2.30	6/20/2035	2,623,900,000	29,673,519	32,800,455
JAPAN (30 YEAR ISSUE)	2.40	9/20/2038	1,800,000,000	21,330,949	23,548,691
JAPAN (30 YEAR ISSUE)	1.80	3/20/2043	3,355,000,000	37,790,093	41,814,809
JAPAN (30 YEAR ISSUE)	0.30	6/20/2046	350,000,000	3,222,028	3,217,278
JAPAN (30 YEAR ISSUE)	0.50	9/20/2046	202,000,000	1,768,441	1,952,054
JAPAN (30 YEAR ISSUE)	0.80	12/20/2047	2,000,000,000	18,663,678	20,779,655
JAPAN (30 YEAR ISSUE)	0.80	3/20/2048	610,000,000	5,689,221	6,333,209
JAPAN (30 YEAR ISSUE)	0.70	6/20/2048	6,740,000,000	58,813,706	68,317,100
JAPAN (30 YEAR ISSUE)	0.90	9/20/2048	948,250,000	8,937,288	10,084,508
JAPAN (30 YEAR ISSUE)	0.70	12/20/2048	5,033,000,000	47,560,254	50,973,256
JAPAN (30 YEAR ISSUE)	0.50	3/20/2049	1,887,750,000	17,203,269	18,126,360
JAPAN (40 YEAR ISSUE)	0.40	3/20/2056	760,000,000	6,050,946	7,036,031
JAPAN (40 YEAR ISSUE)	0.80	3/20/2058	550,000,000	5,283,833	5,795,266
JAPAN (5 YEAR ISSUE)	0.10	3/20/2022	2,500,000,000	22,725,092	23,410,061
JAPAN GOVT CPI LINKED	0.10	3/10/2025	287,811,000	2,851,074	2,755,859
JAPAN GOVT CPI LINKED	0.10	3/10/2026	2,752,389,420	27,672,390	26,500,168
JAPAN GOVT CPI LINKED	0.10	3/10/2028	1,161,419,500	10,868,941	11,247,779
JAPAN TREASURY DISC BILL	0.00	7/1/2019	22,320,000,000	200,891,793	207,165,398
JAPAN TREASURY DISC BILL	0.00	7/8/2019	22,200,000,000	202,166,714	206,055,263
JAPAN TREASURY DISC BILL	0.00	7/16/2019	29,200,000,000	261,308,445	271,036,140
JAPAN TREASURY DISC BILL	0.00	7/22/2019	10,000,000,000	89,385,865	92,823,363
JAPAN TREASURY DISC BILL	0.00	7/29/2019	7,000,000,000	65,457,086	64,978,870
JAPAN TREASURY DISC BILL	0.00	8/13/2019	8,220,000,000	75,116,412	76,308,130
JAPAN TREASURY DISC BILL	0.00	8/19/2019	1,920,000,000	17,501,059	17,824,172
JAPAN TREASURY DISC BILL	0.00	8/26/2019	2,120,000,000	19,530,743	19,681,330
JAPAN TREASURY DISC BILL	0.00	9/9/2019	8,360,000,000	77,410,907	77,614,896
JUNTA DE ANDALUCIA	4.85	3/17/2020	3,300,000	3,653,221	3,890,813
KINGDOM OF DENMARK	3.00	11/15/2021	127,000,000	20,506,234	21,115,446
KINGDOM OF DENMARK	1.50	11/15/2023	10,000,000	1,520,370	1,673,161
KINGDOM OF DENMARK	1.75	11/15/2025	152,100,000	24,838,781	26,702,021
KINGDOM OF DENMARK	0.50	11/15/2027	138,000,000	21,528,146	22,729,783
KINGDOM OF DENMARK	0.50	11/15/2029	65,000,000	10,604,506	10,706,553
KINGDOM OF DENMARK	4.50	11/15/2039	22,000,000	5,508,912	6,410,681
KINGDOM OF SPAIN	5.25	4/6/2029	800,000	1,161,637	1,258,385
KOMMUNINVEST I SVERIGE	1.00	10/2/2024	116,000,000	13,978,282	13,019,781
LAND NORDRHEIN WESTFALEN	0.50	4/16/2026	3,000,000	3,429,122	3,574,496

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LAND NORDRHEIN WESTFALEN	2.38	5/13/2033	4,500,000	6,111,486	6,451,033
LETRA TESOURO NACIONAL	0.00	4/1/2020	29,400,000	7,278,262	7,344,358
MALAYSIA GOVERNMENT	3.65	10/31/2019	4,500,000	1,095,592	1,090,782
MALAYSIA GOVERNMENT	3.49	3/31/2020	8,822,000	2,149,340	2,140,045
MALAYSIA GOVERNMENT	3.89	7/31/2020	8,000,000	2,014,364	1,950,269
MALAYSIA GOVERNMENT	4.16	7/15/2021	16,700,000	3,915,579	4,064,331
MALAYSIA GOVERNMENT	3.88	3/10/2022	6,367,000	1,489,455	1,562,592
MALAYSIA GOVERNMENT	3.48	3/15/2023	3,900,000	928,885	945,788
MALAYSIA GOVERNMENT	3.76	4/20/2023	12,364,000	3,042,394	3,027,954
MALAYSIA GOVERNMENT	3.80	8/17/2023	6,394,000	1,569,797	1,567,565
MALAYSIA GOVERNMENT	4.18	7/15/2024	21,467,000	5,226,382	5,360,321
MALAYSIA GOVERNMENT	4.06	9/30/2024	26,139,000	6,652,604	6,505,894
MALAYSIA GOVERNMENT	3.88	3/14/2025	44,000,000	10,446,201	10,852,858
MALAYSIA GOVERNMENT	3.96	9/15/2025	47,291,000	11,081,457	11,704,969
MALAYSIA GOVERNMENT	3.91	7/15/2026	8,344,000	2,066,250	2,062,245
MALAYSIA GOVERNMENT	3.90	11/30/2026	10,296,000	2,484,998	2,537,005
MALAYSIA GOVERNMENT	3.90	11/16/2027	3,000,000	766,261	738,368
MALAYSIA GOVERNMENT	3.73	6/15/2028	3,000,000	719,939	730,475
MALAYSIA GOVERNMENT	3.89	8/15/2029	11,940,000	2,944,924	2,948,684
MALAYSIA GOVERNMENT	4.23	6/30/2031	36,400,000	8,821,605	9,158,950
MALAYSIA GOVERNMENT	3.84	4/15/2033	6,500,000	1,572,668	1,558,858
MALAYSIA GOVERNMENT	4.64	11/7/2033	12,450,000	3,086,223	3,240,977
MALAYSIA GOVERNMENT	4.74	3/15/2046	6,400,000	1,468,144	1,637,421
MALAYSIA GOVERNMENT	4.92	7/6/2048	1,500,000	369,436	396,951
MALAYSIA INVESTMNT ISSUE	4.13	8/15/2025	63,000,000	15,323,303	15,720,035
MALAYSIA INVESTMNT ISSUE	4.07	9/30/2026	2,950,000	747,062	733,968
MEX BONOS DESARR FIX RT	5.00	12/11/2019	41,600,000	2,201,714	2,133,890
MEX BONOS DESARR FIX RT	6.50	6/10/2021	196,800,500	10,255,634	10,049,076
MEX BONOS DESARR FIX RT	7.25	12/9/2021	9,900,000	524,033	512,741
MEX BONOS DESARR FIX RT	6.50	6/9/2022	183,577,300	9,709,866	9,308,701
MEX BONOS DESARR FIX RT	8.00	12/7/2023	129,540,500	6,900,734	6,886,499
MEX BONOS DESARR FIX RT	10.00	12/5/2024	49,350,000	2,990,189	2,864,032
MEX BONOS DESARR FIX RT	10.00	12/5/2024	421,631,100	26,980,878	24,469,402
MEX BONOS DESARR FIX RT	5.75	3/5/2026	1,141,946,800	53,589,839	54,041,364
MEX BONOS DESARR FIX RT	7.50	6/3/2027	1,708,107,200	86,630,919	88,736,594
MEX BONOS DESARR FIX RT	8.50	5/31/2029	738,000,000	41,391,390	40,850,804
MEX BONOS DESARR FIX RT	8.50	5/31/2029	68,132,000	3,889,529	3,771,337
MEX BONOS DESARR FIX RT	7.75	5/29/2031	118,113,500	6,636,961	6,213,306
MEX BONOS DESARR FIX RT	7.75	11/23/2034	68,324,700	4,078,755	3,571,428
MEX BONOS DESARR FIX RT	10.00	11/20/2036	40,645,200	2,551,505	2,566,690
MEX BONOS DESARR FIX RT	8.50	11/18/2038	20,000,000	1,108,314	1,112,013
MEX BONOS DESARR FIX RT	8.50	11/18/2038	30,158,800	1,688,343	1,680,192
MEX BONOS DESARR FIX RT	7.75	11/13/2042	358,790,000	17,993,922	18,519,706
MEX BONOS DESARR FIX RT	8.00	11/7/2047	830,000,000	42,067,721	43,915,369
MEXICAN UDIBONOS	4.00	11/30/2028	103,890,734	5,663,562	5,647,147
NETHERLANDS GOVERNMENT	0.25	7/15/2025	1,117,000	1,202,724	1,329,272
NETHERLANDS GOVERNMENT	0.50	7/15/2026	3,861,894	4,198,839	4,685,999
NETHERLANDS GOVERNMENT	0.75	7/15/2027	10,600,000	12,651,756	13,124,359

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NETHERLANDS GOVERNMENT	0.75	7/15/2028	16,500,000	19,585,646	20,507,594
NETHERLANDS GOVERNMENT	2.50	1/15/2033	10,000,000	14,401,735	15,249,021
NETHERLANDS GOVERNMENT	3.75	1/15/2042	1,200,000	2,101,625	2,431,423
NETHERLANDS GOVERNMENT	2.75	1/15/2047	16,500,000	27,141,200	30,979,902
NEW S WALES TREASURY CRP	3.00	3/20/2028	5,000,000	3,874,529	3,874,492
NEW S WALES TREASURY CRP	3.00	2/20/2030	13,538,000	10,245,872	10,489,532
NEW ZEALAND GOVERNMENT	6.00	5/15/2021	14,000,000	11,059,335	10,242,233
NEW ZEALAND GOVERNMENT	5.50	4/15/2023	18,500,000	13,736,777	14,410,056
NEW ZEALAND GOVERNMENT	3.00	4/20/2029	14,000,000	9,890,884	10,615,439
NEW ZEALAND GOVERNMENT	2.75	4/15/2037	3,000,000	2,070,817	2,262,668
NEW ZEALAND GVT ILB	2.00	9/20/2025	16,976,000	12,650,959	13,480,728
NORWEGIAN GOVERNMENT	3.75	5/25/2021	51,440,000	6,223,028	6,313,255
NORWEGIAN GOVERNMENT	2.00	5/24/2023	334,000,000	44,144,073	40,293,812
NORWEGIAN GOVERNMENT	3.00	3/14/2024	58,300,000	9,037,266	7,372,698
NORWEGIAN GOVERNMENT	1.75	3/13/2025	69,000,000	8,185,164	8,294,745
NORWEGIAN GOVERNMENT	1.50	2/19/2026	80,000,000	10,060,182	9,482,146
NORWEGIAN GOVERNMENT	1.75	2/17/2027	108,000,000	13,112,465	13,002,232
NOTA DO TESOURO NACIONAL	10.00	1/1/2021	166,326,000	45,579,477	45,792,736
NOTA DO TESOURO NACIONAL	10.00	1/1/2025	8,000,000	2,455,752	2,357,669
NOTA DO TESOURO NACIONAL	10.00	1/1/2027	37,500,000	11,528,283	11,227,721
NOTA DO TESOURO NACIONAL	10.00	1/1/2029	130,000,000	36,229,038	39,556,171
NZ LOCAL GOVT FUND AGENC	2.75	4/15/2025	4,500,000	3,051,489	3,153,918
NZ LOCAL GOVT FUND AGENC	2.75	4/15/2025	2,200,000	1,462,099	1,541,916
NZ LOCAL GOVT FUND AGENC	4.50	4/15/2027	19,228,000	14,592,715	15,078,436
OBRIGACOES DO TESOURO	2.88	10/15/2025	2,300,000	2,936,087	3,085,696
OBRIGACOES DO TESOURO	2.88	7/21/2026	10,000,000	12,821,271	13,583,680
OBRIGACOES DO TESOURO	4.13	4/14/2027	20,000,000	27,336,921	29,622,658
OBRIGACOES DO TESOURO	1.95	6/15/2029	65,000,000	77,503,712	84,587,437
ONTARIO (PROVINCE OF)	2.60	6/2/2025	5,678,000	4,258,582	4,510,550
ONTARIO (PROVINCE OF)	2.60	6/2/2027	8,100,000	6,441,207	6,436,920
ONTARIO (PROVINCE OF)	6.20	6/2/2031	400,000	485,702	432,297
ONTARIO (PROVINCE OF)	3.45	6/2/2045	10,000,000	8,458,382	9,031,643
POLAND GOVERNMENT BOND	5.25	10/25/2020	3,400,000	918,903	956,635
POLAND GOVERNMENT BOND	1.75	7/25/2021	11,500,000	3,063,731	3,091,172
POLAND GOVERNMENT BOND	5.75	10/25/2021	39,850,000	12,808,699	11,682,936
POLAND GOVERNMENT BOND	2.25	4/25/2022	50,000,000	13,206,282	13,607,904
POLAND GOVERNMENT BOND	2.50	1/25/2023	30,905,000	8,183,438	8,471,278
POLAND GOVERNMENT BOND	4.00	10/25/2023	50,370,000	14,974,084	14,658,248
POLAND GOVERNMENT BOND	2.50	4/25/2024	75,000,000	20,158,826	20,579,377
POLAND GOVERNMENT BOND	3.25	7/25/2025	84,377,000	23,074,206	24,055,998
POLAND GOVERNMENT BOND	2.50	7/25/2026	95,385,000	25,263,439	26,011,980
POLAND GOVERNMENT BOND	2.50	7/25/2027	62,025,000	15,513,938	16,845,146
POLAND GOVERNMENT BOND	2.75	4/25/2028	152,898,000	39,960,137	42,250,721
POLAND GOVERNMENT BOND	5.75	4/25/2029	2,300,000	776,537	796,921
PROVINCE OF ALBERTA	2.90	12/1/2028	10,000,000	7,733,466	8,122,671
PROVINCE OF QUEBEC	3.00	9/1/2023	1,400,000	1,072,320	1,124,221
PROVINCE OF QUEBEC	3.75	9/1/2024	11,500,000	9,513,729	9,625,942
PROVINCE OF QUEBEC	2.75	9/1/2025	2,237,000	1,748,750	1,794,462

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PROVINCE OF QUEBEC	2.75	9/1/2027	10,100,000	7,657,897	8,139,282
PROVINCE OF QUEBEC	2.75	9/1/2028	5,000,000	3,847,309	4,035,584
PROVINCE OF QUEBEC	2.30	9/1/2029	2,890,000	2,147,061	2,249,058
PROVINCE OF QUEBEC	6.25	6/1/2032	6,000,000	6,320,447	6,618,068
QUEENSLAND TREASURY CORP	6.00	6/14/2021	7,350,000	7,256,301	5,650,799
QUEENSLAND TREASURY CORP	4.25	7/21/2023	20,200,000	17,901,023	15,831,979
QUEENSLAND TREASURY CORP	2.75	8/20/2027	9,000,000	6,623,313	6,812,699
QUEENSLAND TREASURY CORP	3.25	8/21/2029	15,000,000	10,590,265	11,843,396
QUEENSLAND TREASURY CORP	3.50	8/21/2030	4,000,000	3,079,750	3,230,508
REPUBLIC OF AUSTRIA	1.65	10/21/2024	2,140,000	2,780,376	2,716,068
REPUBLIC OF AUSTRIA	0.75	10/20/2026	3,070,000	3,682,032	3,762,871
REPUBLIC OF AUSTRIA	0.50	4/20/2027	2,500,000	2,693,125	3,012,776
REPUBLIC OF AUSTRIA	6.25	7/15/2027	5,000,000	8,343,363	8,702,394
REPUBLIC OF AUSTRIA	0.50	2/20/2029	17,658,000	20,146,369	21,181,026
REPUBLIC OF AUSTRIA	2.40	5/23/2034	23,000,000	31,239,963	34,177,427
REPUBLIC OF AUSTRIA	4.15	3/15/2037	500,000	791,831	935,094
REPUBLIC OF CHILE	5.50	8/5/2020	1,514,000,000	2,466,957	2,288,917
REPUBLIC OF INDONESIA	2.88	7/8/2021	6,200,000	8,439,864	7,448,893
REPUBLIC OF INDONESIA	2.63	6/14/2023	9,400,000	10,740,213	11,585,723
REPUBLIC OF LATVIA	1.13	5/30/2028	3,700,000	4,309,855	4,528,736
REPUBLIC OF LITHUANIA	2.13	10/29/2026	6,670,000	8,438,524	8,692,860
REPUBLIC OF LITHUANIA	0.95	5/26/2027	970,000	1,119,916	1,175,576
REPUBLIC OF LITHUANIA	2.13	10/22/2035	500,000	612,462	664,188
REPUBLIC OF LITHUANIA	2.13	10/22/2035	488,000	607,720	648,248
REPUBLIC OF PERU	7.84	8/12/2020	300,000	94,339	96,352
REPUBLIC OF PERU	5.70	8/12/2024	2,219,000	674,829	732,929
REPUBLIC OF PERU	8.20	8/12/2026	5,806,000	2,003,335	2,191,410
REPUBLIC OF PERU	8.20	8/12/2026	6,932,000	2,498,063	2,616,406
REPUBLIC OF PERU	6.35	8/12/2028	30,548,000	9,444,536	10,426,243
REPUBLIC OF PERU	6.35	8/12/2028	5,100,000	1,649,507	1,740,665
REPUBLIC OF PERU	5.94	2/12/2029	17,000,000	5,029,843	5,629,526
REPUBLIC OF PERU	6.95	8/12/2031	6,464,000	1,944,555	2,302,737
REPUBLIC OF PERU	6.90	8/12/2037	20,104,000	6,782,536	7,135,561
REPUBLIC OF PERU	6.85	2/12/2042	2,200,000	694,736	781,520
REPUBLIC OF PERU	6.71	2/12/2055	2,142,000	647,324	766,715
REPUBLIC OF SOUTH AFRICA	6.75	3/31/2021	6,000,000	423,937	427,877
REPUBLIC OF SOUTH AFRICA	6.75	3/31/2021	12,822,020	870,518	914,374
REPUBLIC OF SOUTH AFRICA	7.75	2/28/2023	125,569,000	9,389,209	9,035,714
REPUBLIC OF SOUTH AFRICA	10.50	12/21/2026	219,101,719	18,839,761	17,559,213
REPUBLIC OF SOUTH AFRICA	10.50	12/21/2026	53,707,804	4,191,150	4,304,242
REPUBLIC OF SOUTH AFRICA	8.00	1/31/2030	41,489,435	2,683,829	2,777,990
REPUBLIC OF SOUTH AFRICA	7.00	2/28/2031	12,700,000	829,376	770,939
REPUBLIC OF SOUTH AFRICA	7.00	2/28/2031	11,991,602	639,103	727,936
REPUBLIC OF SOUTH AFRICA	8.25	3/31/2032	101,041,681	6,559,660	6,674,559
REPUBLIC OF SOUTH AFRICA	8.88	2/28/2035	38,357,231	2,806,566	2,595,369
REPUBLIC OF SOUTH AFRICA	8.50	1/31/2037	369,210,102	25,294,126	23,896,045
REPUBLIC OF SOUTH AFRICA	9.00	1/31/2040	50,327,595	3,692,473	3,360,353
REPUBLIC OF SOUTH AFRICA	8.75	1/31/2044	19,985,399	1,394,559	1,290,855

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REPUBLIC OF SOUTH AFRICA	8.75	2/28/2048	213,519,524	14,052,923	13,653,439
REPUBLIKA SLOVENIJA	4.63	9/9/2024	2,000,000	2,751,836	2,863,126
REPUBLIKA SLOVENIJA	5.13	3/30/2026	2,400,000	3,191,934	3,715,377
REPUBLIKA SLOVENIJA	1.19	3/14/2029	5,613,000	6,467,735	7,004,934
REPUBLIKA SLOVENIJA	2.25	3/3/2032	810,000	932,367	1,130,297
REPUBLIKA SLOVENIJA	1.50	3/25/2035	617,000	724,913	784,379
REPUBLIKA SLOVENIJA	3.13	8/7/2045	370,000	513,718	609,830
ROMANIA GOVERNMENT BOND	2.30	10/26/2020	137,000,000	33,211,243	32,477,885
ROMANIA GOVERNMENT BOND	3.25	3/22/2021	27,000,000	6,493,752	6,463,087
ROMANIA GOVERNMENT BOND	4.00	10/27/2021	5,795,000	1,386,770	1,400,354
ROMANIA GOVERNMENT BOND	5.85	4/26/2023	43,000,000	11,515,940	10,974,638
ROMANIA GOVERNMENT BOND	4.25	6/28/2023	14,460,000	3,578,558	3,489,887
ROMANIA GOVERNMENT BOND	3.25	4/29/2024	8,575,000	1,989,419	1,977,527
ROMANIA GOVERNMENT BOND	4.75	2/24/2025	6,905,000	1,766,930	1,692,970
ROMANIA GOVERNMENT BOND	4.85	4/22/2026	2,295,000	557,116	564,181
ROMANIA GOVERNMENT BOND	5.80	7/26/2027	16,640,000	4,531,315	4,320,800
ROMANIA GOVERNMENT BOND	2.88	5/26/2028	480,000	590,410	608,010
ROMANIA GOVERNMENT BOND	5.00	2/12/2029	19,535,000	4,731,269	4,797,969
ROMANIA GOVERNMENT BOND	3.65	9/24/2031	3,000,000	631,320	630,312
ROMANIA GOVERNMENT BOND	3.88	10/29/2035	970,000	1,217,737	1,265,107
RUSSIA GOVT BOND OFZ	6.80	12/11/2019	253,477,000	4,064,722	4,016,892
RUSSIA GOVT BOND OFZ	6.40	5/27/2020	199,303,000	2,979,097	3,146,223
RUSSIA GOVT BOND OFZ	7.60	4/14/2021	400,885,000	6,454,707	6,408,059
RUSSIA GOVT BOND OFZ	7.50	8/18/2021	257,755,000	4,172,846	4,123,712
RUSSIA GOVT BOND OFZ	7.00	12/15/2021	398,548,000	6,167,007	6,303,535
RUSSIA GOVT BOND OFZ	7.60	7/20/2022	1,648,709,000	26,519,766	26,487,820
RUSSIA GOVT BOND OFZ	7.40	12/7/2022	252,994,000	4,128,780	4,041,206
RUSSIA GOVT BOND OFZ	7.00	1/25/2023	598,977,000	9,047,452	9,446,981
RUSSIA GOVT BOND OFZ	7.00	8/16/2023	199,471,000	3,172,001	3,138,786
RUSSIA GOVT BOND OFZ	7.00	8/16/2023	1,359,226,000	20,173,493	21,388,173
RUSSIA GOVT BOND OFZ	6.50	2/28/2024	2,267,247,000	32,498,839	34,975,093
RUSSIA GOVT BOND OFZ	7.10	10/16/2024	2,148,455,000	33,441,633	33,876,954
RUSSIA GOVT BOND OFZ	7.75	9/16/2026	737,529,000	11,924,181	11,997,138
RUSSIA GOVT BOND OFZ	7.95	10/7/2026	5,227,156,000	80,343,929	85,939,168
RUSSIA GOVT BOND OFZ	8.15	2/3/2027	961,880,000	15,450,978	16,043,533
RUSSIA GOVT BOND OFZ	7.05	1/19/2028	1,968,418,000	29,340,194	30,791,893
RUSSIA GOVT BOND OFZ	6.90	5/23/2029	4,136,177,000	58,264,892	63,839,097
RUSSIA GOVT BOND OFZ	8.50	9/17/2031	668,582,000	11,180,946	11,577,201
RUSSIA GOVT BOND OFZ	7.70	3/23/2033	3,155,919,000	46,833,290	51,335,782
RUSSIA GOVT BOND OFZ	7.25	5/10/2034	404,610,000	5,809,621	6,318,780
SINGAPORE GOVERNMENT	1.63	10/1/2019	14,000,000	10,533,420	10,342,577
SINGAPORE GOVERNMENT	2.25	6/1/2021	7,000,000	5,598,623	5,235,913
SINGAPORE GOVERNMENT	3.13	9/1/2022	1,300,000	941,608	1,003,814
SINGAPORE GOVERNMENT	1.75	2/1/2023	44,000,000	31,826,951	32,599,579
SINGAPORE GOVERNMENT	2.75	7/1/2023	21,000,000	15,467,859	16,126,982
SINGAPORE GOVERNMENT	2.13	6/1/2026	23,400,000	17,222,740	17,546,325
SINGAPORE GOVERNMENT	2.63	5/1/2028	7,000,000	5,247,634	5,428,020
SINGAPORE GOVERNMENT	2.75	3/1/2046	4,000,000	3,088,814	3,050,017

**CalPERS 2018-2019 Annual Investment Report
International Sovereign Debt Securities**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SLOVAKIA GOVERNMENT BOND	1.38	1/21/2027	3,000,000	3,337,203	3,774,086
SLOVAKIA GOVERNMENT BOND	1.00	6/12/2028	3,000,000	3,472,196	3,672,734
SLOVAKIA GOVERNMENT BOND	1.63	1/21/2031	2,000,000	2,423,650	2,602,739
SLOVAKIA GOVERNMENT BOND	1.88	3/9/2037	555,787	690,508	751,250
SLOVAKIA GOVERNMENT BOND	2.00	10/17/2047	389,438	488,766	549,992
SPAIN LETRAS DEL TESORO	0.00	7/12/2019	268,000,000	301,441,071	305,245,495
SWEDISH GOVERNMENT	2.50	5/12/2025	70,000,000	9,071,893	8,834,490
SWEDISH GOVERNMENT	1.00	11/12/2026	151,000,000	18,002,403	17,765,667
SWEDISH GOVERNMENT	0.75	5/12/2028	96,000,000	11,309,557	11,134,725
SWEDISH GOVERNMENT	0.75	11/12/2029	49,000,000	5,574,508	5,676,019
SWEDISH GOVERNMENT	3.50	3/30/2039	15,450,000	2,429,450	2,596,370
SWITZERLAND	2.00	5/25/2022	6,118,000	6,782,192	6,806,353
SWITZERLAND	3.25	6/27/2027	27,100,000	34,232,487	36,740,818
SWITZERLAND	4.00	4/8/2028	16,000,000	21,772,708	23,293,112
SWITZERLAND	0.00	6/22/2029	4,099,000	4,198,244	4,434,908
SWITZERLAND	3.50	4/8/2033	2,900,000	4,140,401	4,555,124
SWITZERLAND	2.50	3/8/2036	5,000,000	6,942,225	7,445,333
SWITZERLAND	1.50	4/30/2042	5,250,000	6,903,807	7,278,169
SWITZERLAND	4.00	1/6/2049	1,000,000	2,084,651	2,232,000
THAILAND GOVERNMENT BOND	1.88	6/17/2022	121,000,000	3,558,843	3,955,531
THAILAND GOVERNMENT BOND	2.00	12/17/2022	165,000,000	5,303,748	5,413,244
THAILAND GOVERNMENT BOND	3.63	6/16/2023	148,701,000	4,491,964	5,180,057
THAILAND GOVERNMENT BOND	2.40	12/17/2023	341,760,000	10,895,219	11,401,513
THAILAND GOVERNMENT BOND	3.85	12/12/2025	546,000,000	17,199,315	19,787,013
THAILAND GOVERNMENT BOND	2.13	12/17/2026	321,301,000	9,660,020	10,562,213
THAILAND GOVERNMENT BOND	3.58	12/17/2027	15,144,000	451,102	551,309
THAILAND GOVERNMENT BOND	5.67	3/13/2028	2,749,000	89,391	115,116
THAILAND GOVERNMENT BOND	2.88	12/17/2028	270,000,000	8,793,817	9,353,356
THAILAND GOVERNMENT BOND	4.88	6/22/2029	154,800,000	5,051,401	6,285,765
THAILAND GOVERNMENT BOND	3.65	6/20/2031	530,000,000	17,898,570	19,781,943
THAILAND GOVERNMENT BOND	3.78	6/25/2032	398,000,000	13,724,202	15,014,534
THAILAND GOVERNMENT BOND	3.40	6/17/2036	239,903,000	7,698,793	8,898,274
THAILAND GOVERNMENT BOND	3.30	6/17/2038	16,659,000	542,379	610,281
THAILAND GOVERNMENT BOND	4.68	6/29/2044	29,660,000	1,021,081	1,269,296
THAILAND GOVERNMENT BOND	2.88	6/17/2046	74,797,000	2,127,940	2,438,624
THAILAND GOVERNMENT BOND	4.00	6/17/2066	10,000,000	326,170	379,889
TITULOS DE TESORERIA	7.00	5/4/2022	13,228,300,000	4,341,780	4,350,428
TITULOS DE TESORERIA	10.00	7/24/2024	4,151,000,000	1,524,837	1,566,749
TITULOS DE TESORERIA	6.25	11/26/2025	67,500,000,000	21,689,507	21,816,076
TITULOS DE TESORERIA	7.50	8/26/2026	32,355,400,000	10,922,364	11,174,377
TITULOS DE TESORERIA	6.00	4/28/2028	11,948,300,000	3,612,203	3,739,833
TITULOS DE TESORERIA	7.75	9/18/2030	27,393,800,000	9,320,362	9,623,381
TITULOS DE TESORERIA	7.00	6/30/2032	96,158,300,000	30,802,868	31,762,223
TITULOS DE TESORERIA	7.25	10/18/2034	14,960,000,000	4,804,365	5,042,304
TITULOS DE TESORERIA	4.75	4/4/2035	1,466,554,894	562,094	541,811
TREASURY CERTIFICATES	0.00	7/11/2019	240,000,000	269,873,387	273,351,089
TREASURY CORP VICTORIA	5.50	11/17/2026	8,000,000	7,336,998	7,171,898
TREASURY CORP VICTORIA	3.00	10/20/2028	4,000,000	2,819,145	3,109,044

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International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TURKEY GOVERNMENT BOND	10.70	8/17/2022	1,032,509	140,384	151,110
TURKEY GOVERNMENT BOND	10.60	2/11/2026	12,960	1,724	1,734
TURKEY GOVERNMENT BOND	11.00	2/24/2027	2,613	331	348
UK TREASURY BILL GBP	0.00	7/1/2019	51,720,000	65,152,107	65,824,054
UK TREASURY BILL GBP	0.00	7/8/2019	32,700,000	41,185,958	41,612,100
UK TREASURY BILL GBP	0.00	7/15/2019	338,000,000	428,373,684	430,056,310
UK TREASURY BILL GBP	0.00	7/22/2019	52,300,000	66,371,305	66,534,525
UK TREASURY BILL GBP	0.00	7/29/2019	65,000,000	82,360,820	82,679,052
UK TSY 0 3/4 2023	0.75	7/22/2023	85,000,000	111,930,216	108,776,819
UK TSY 1 1/2 2026	1.50	7/22/2026	3,053,000	4,365,329	4,102,267
UK TSY 1 1/2 2047	1.50	7/22/2047	93,434,000	118,477,006	119,577,008
UK TSY 1 3/4 2037	1.75	9/7/2037	40,000,000	50,551,276	54,181,393
UK TSY 1 5/8 2028	1.63	10/22/2028	66,750,000	88,973,326	90,934,770
UK TSY 1.75 2022	1.75	9/7/2022	7,250,000	9,307,360	9,568,478
UK TSY 2 2025	2.00	9/7/2025	11,288,000	14,815,764	15,545,708
UK TSY 3 1/4 2044	3.25	1/22/2044	11,900,000	19,308,586	20,693,642
UK TSY 3 3/4 2021	3.75	9/7/2021	13,000,000	18,313,971	17,680,792
UK TSY 3.5 2045	3.50	1/22/2045	14,167,990	24,509,095	25,800,484
UK TSY 4 1/2 2042	4.50	12/7/2042	12,599,000	24,796,152	25,811,137
UK TSY 4 1/4 2046	4.25	12/7/2046	1,750,000	3,367,797	3,618,395
UK TSY 4 1/4 2027	4.25	12/7/2027	32,650,000	54,239,953	53,508,982
UK TSY 4 1/4 2032	4.25	6/7/2032	20,000,000	34,962,506	35,199,069
UK TSY 4 1/4 2036	4.25	3/7/2036	10,000,000	18,629,331	18,444,200
UK TSY 4 1/4 2040	4.25	12/7/2040	700,000	1,363,159	1,359,816
UK TSY 4 1/4 2049	4.25	12/7/2049	2,750,000	5,572,685	5,892,475
UK TSY 4 3/4 2030	4.75	12/7/2030	30,526,000	55,310,487	54,883,326
UK TSY 5 2025	5.00	3/7/2025	3,188,000	4,980,088	5,041,459
WESTERN AUST TREAS CORP	6.00	10/16/2023	1,000,000	984,400	840,117
Total				10,711,640,779	11,037,137,628

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ABU DHABI GOVT INT L	2.50	10/11/2022	1,900,000	1,895,874	1,915,846
ABU DHABI GOVT INT L	3.13	10/11/2027	2,000,000	1,991,272	2,077,760
COMMONWEALTH OF BAHAMAS	6.00	11/21/2028	985,000	1,013,488	1,051,281
DOMINICAN REPUBLIC	6.50	2/15/2048	1,263,000	1,274,764	1,336,052
DOMINICAN REPUBLIC	6.40	6/5/2049	15,000,000	15,147,803	15,686,700
FONDO MIVIVIENDA SA	3.50	1/31/2023	369,000	367,875	375,284
GOVT OF BERMUDA	4.75	2/15/2029	10,000,000	10,000,387	11,041,400
HUNGARY	7.63	3/29/2041	16,000,000	22,295,908	25,690,560
HYDRO QUEBEC	9.38	4/15/2030	1,000	1,453	1,614
ITALY GOV T INT BOND	5.38	6/15/2033	24,000,000	26,204,982	26,657,520
JAPAN FIN ORG MUNICIPAL	2.63	4/20/2022	2,600,000	2,597,419	2,636,816
JAPAN FIN ORG MUNICIPAL	3.38	9/27/2023	2,000,000	1,991,500	2,096,660
JAPAN INT L COOP AGENCY	3.38	6/12/2028	29,500,000	29,557,581	31,762,060
JPN BANK FOR INT L COOP	2.88	6/1/2027	46,300,000	45,925,786	48,128,387
JPN BANK FOR INT L COOP	3.50	10/31/2028	40,000,000	41,193,484	43,675,200
KINGDOM OF BAHRAIN	6.00	9/19/2044	1,110,000	1,015,289	1,020,434
KSA SUKUK LTD	2.89	4/20/2022	1,100,000	1,100,000	1,114,201
PROV OF NEW BRUNSWICK	3.63	2/24/2028	5,000,000	4,994,411	5,451,500
PROVINCE OF ALBERTA	3.30	3/15/2028	10,000,000	9,967,333	10,712,700
PROVINCE OF QUEBEC	2.75	4/12/2027	86,000,000	84,739,979	89,247,360
PROVINCE OF QUEBEC	7.50	9/15/2029	5,000,000	6,576,737	7,265,950
REPUBLIC OF CHILE	3.24	2/6/2028	45,000,000	43,971,179	47,260,350
REPUBLIC OF CHILE	3.86	6/21/2047	10,000,000	9,901,722	10,829,000
REPUBLIC OF CHILE	3.50	1/25/2050	20,000,000	20,067,875	20,387,000
REPUBLIC OF COLOMBIA	4.50	3/15/2029	62,500,000	64,436,631	68,296,875
REPUBLIC OF COLOMBIA	5.00	6/15/2045	100,000,000	98,026,186	110,548,000
REPUBLIC OF COLOMBIA	5.20	5/15/2049	58,000,000	60,359,252	65,972,100
REPUBLIC OF INDONESIA	4.75	2/11/2029	50,000,000	51,488,167	55,537,000
REPUBLIC OF INDONESIA	3.40	9/18/2029	10,000,000	9,956,252	10,068,500
REPUBLIC OF INDONESIA	5.35	2/11/2049	43,000,000	45,876,773	51,487,340
REPUBLIC OF KOREA	2.75	1/19/2027	15,000,000	14,751,228	15,279,900
REPUBLIC OF KOREA	3.50	9/20/2028	25,000,000	25,082,038	27,026,750
REPUBLIC OF KOREA	2.50	6/19/2029	20,000,000	19,692,214	19,945,800
REPUBLIC OF KOREA	3.88	9/20/2048	5,000,000	5,024,840	5,717,000
REPUBLIC OF PANAMA	3.88	3/17/2028	40,000,000	40,994,962	42,779,600
REPUBLIC OF PANAMA	6.70	1/26/2036	35,000,000	41,432,888	47,720,050
REPUBLIC OF PANAMA	4.50	5/15/2047	3,000,000	3,145,904	3,387,840
REPUBLIC OF PANAMA	4.50	4/16/2050	41,000,000	40,280,351	46,123,770
REPUBLIC OF PERU	4.13	8/25/2027	46,000,000	48,362,296	51,266,080
REPUBLIC OF PERU	2.84	6/20/2030	20,000,000	20,064,822	20,128,400
REPUBLIC OF PERU	8.75	11/21/2033	5,000,000	6,626,485	8,080,400
REPUBLIC OF PERU	5.63	11/18/2050	40,000,000	46,018,341	55,181,200
REPUBLIC OF PHILIPPINES	3.00	2/1/2028	30,000,000	29,131,636	30,835,500
REPUBLIC OF PHILIPPINES	3.75	1/14/2029	10,000,000	9,974,814	10,932,500

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Foreign Issued - USD Denominated

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF PHILIPPINES	6.38	10/23/2034	39,000,000	48,052,803	54,450,240
REPUBLIC OF PHILIPPINES	5.00	1/13/2037	47,000,000	53,021,264	58,924,370
REPUBLIC OF PHILIPPINES	3.95	1/20/2040	5,962,000	6,033,530	6,657,587
REPUBLIC OF PHILIPPINES	3.70	2/2/2042	70,000,000	70,267,992	76,177,500
REPUBLIC OF SENEGAL	6.75	3/13/2048	1,970,000	1,795,099	1,851,051
REPUBLIC OF SOUTH AFRICA	5.88	6/22/2030	40,000,000	40,532,153	43,416,800
REPUBLIC OF SOUTH AFRICA	6.30	6/22/2048	63,000,000	61,237,901	69,343,470
REPUBLICA ORIENT URUGUAY	4.38	10/27/2027	10,000,000	10,427,895	10,808,100
REPUBLICA ORIENT URUGUAY	4.38	1/23/2031	21,000,000	21,575,541	22,715,700
REPUBLICA ORIENT URUGUAY	7.63	3/21/2036	12,000,000	14,728,791	17,116,200
REPUBLICA ORIENT URUGUAY	5.10	6/18/2050	58,000,000	59,297,798	65,322,500
REPUBLICA ORIENT URUGUAY	4.98	4/20/2055	30,000,000	29,485,383	33,165,900
SAUDI INTERNATIONAL BOND	2.38	10/26/2021	14,500,000	14,321,618	14,477,380
SAUDI INTERNATIONAL BOND	2.88	3/4/2023	1,100,000	1,095,042	1,112,716
SAUDI INTERNATIONAL BOND	4.00	4/17/2025	5,800,000	5,745,950	6,178,044
SAUDI INTERNATIONAL BOND	3.25	10/26/2026	800,000	792,262	816,416
SAUDI INTERNATIONAL BOND	3.63	3/4/2028	2,200,000	2,178,575	2,261,094
SAUDI INTERNATIONAL BOND	4.38	4/16/2029	10,000,000	9,911,889	10,819,500
SAUDI INTERNATIONAL BOND	4.38	4/16/2029	661,000	655,963	715,169
SAUDI INTERNATIONAL BOND	5.25	1/16/2050	17,000,000	17,146,641	19,352,800
STATE OF ISRAEL	3.25	1/17/2028	36,000,000	35,303,549	38,019,240
STATE OF ISRAEL	4.13	1/17/2048	27,400,000	26,838,635	30,011,494
STATE OF QATAR	5.25	1/20/2020	100,000	101,102	101,455
STATE OF QATAR	4.50	1/20/2022	300,000	309,157	315,246
STATE OF QATAR	3.88	4/23/2023	11,300,000	11,271,086	11,856,638
STATE OF QATAR	3.88	4/23/2023	1,029,000	1,025,477	1,079,689
STATE OF QATAR	4.50	4/23/2028	5,200,000	5,216,368	5,823,324
STATE OF QATAR	4.00	3/14/2029	15,000,000	15,116,600	16,184,550
STATE OF QATAR	4.00	3/14/2029	5,000,000	5,046,621	5,394,850
STATE OF QATAR	4.82	3/14/2049	4,000,000	4,028,346	4,590,920
UNITED MEXICAN STATES	3.75	1/11/2028	95,000,000	91,083,198	96,769,850
UNITED MEXICAN STATES	4.50	4/22/2029	50,000,000	50,587,652	53,601,000
UNITED MEXICAN STATES	4.75	3/8/2044	38,000,000	37,134,054	39,694,800
UNITED MEXICAN STATES	4.35	1/15/2047	20,000,000	18,735,759	19,849,800
UNITED MEXICAN STATES	4.60	2/10/2048	160,000,000	152,201,889	165,072,000
UNITED MEXICAN STATES	5.75	10/12/2099	50,000,000	51,577,112	54,680,500
Total				2,038,400,876	2,212,464,132

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ACCREDITED MLT 2004-3	2.91	10/25/2034	32,398	31,371	32,313
AMERICAN HOME MORT TRUST 2005-1	3.96	11/25/2035	107,861	107,897	103,653
AMERICAN HOME MORT TRUST 2005-1	3.91	6/25/2045	138,253	138,185	138,253
AMERICAN HOME MORT TRUST 2005-4	3.67	11/25/2045	1,509,849	1,508,562	1,083,785
BANC OF AMERICA CMT 2016-UBS10	2.13	7/15/2049	88,504,053	10,930,830	7,511,103
BANC OF AMERICA FUNDING 2004-B TRUST	3.68	12/20/2034	80,462	59,006	80,462
BANK 2019-BNK17	1.19	4/15/2052	87,068,167	7,323,922	7,045,719
BANK 2019-BNK16	1.13	2/15/2052	49,585,854	3,660,031	3,540,454
BANK 2017-BNK4	1.59	5/15/2050	44,910,984	3,759,541	3,558,156
BANK 2019-BNK18	1.05	5/15/2062	112,816,223	8,247,881	8,329,594
BANK 2017-BNK9	0.95	11/15/2054	62,126,659	3,964,799	3,264,015
BANK 2017-BNK7	0.93	9/15/2060	115,933,091	6,965,144	5,498,984
BARCLAYS CMT 2019-C3	1.51	5/15/2052	133,555,000	14,019,135	13,936,802
BAYVIEW COMMERCIAL ASSET TRUST 2004-2	2.14	8/25/2034	129,254	114,295	127,574
BAYVIEW COMMERCIAL ASSET TRUST 2005-3	2.11	11/25/2035	396,788	333,643	384,182
BEAR STEARNS ARM TRUST 2004-10	4.37	1/25/2035	43,723	40,059	43,723
BEAR STEARNS CMS TRUST 2004-PWR2	2.05	5/11/2039	3,867,182	96,869	91,432
BEAR STEARNS MORT FUND TRUST 2006-AR1	1.97	8/25/2036	214,948	106,144	1,106,276
BEAR STEARNS MORT FUND TRUST 2006-SL5	2.01	12/25/2036	179,002	176,829	176,223
BELLEMEADE RE 2018-2 LTD	3.06	8/25/2028	460,560	460,560	460,560
BENCHMARK 2018-B6 MORTGAGE TRUST	0.60	10/10/2051	94,361,722	2,993,720	2,733,635
BENCHMARK 2018-B1 MORTGAGE TRUST	0.66	1/15/2051	59,761,585	2,497,541	2,084,963
BENCHMARK 2018-B5 MORTGAGE TRUST	0.65	7/15/2051	91,531,027	3,488,156	3,183,345
BENCHMARK 2019-B9 MORTGAGE TRUST	1.21	3/15/2052	99,137,907	8,242,573	8,053,004
BENCHMARK 2019-B10 MORTGAGE TRUST	1.39	3/15/2062	159,942,976	14,999,908	14,769,814
BENCHMARK 2019-B11 MORTGAGE TRUST	1.20	5/15/2052	130,430,000	10,551,996	10,654,540
CD 2017-CD3 MORTGAGE TRUST	1.18	2/10/2050	59,285,433	4,655,424	3,620,198
CD 2007-CD4 CMT	1.04	12/11/2049	334,796	590	3,660
CD 2007-CD4 CMT	1.04	12/11/2049	399,596	704	4,426
CD 2017-CD6 MORTGAGE TRUST	1.11	11/13/2050	74,409,399	5,026,274	4,101,688
CD 2017-CD5 MORTGAGE TRUST	1.04	8/15/2050	180,064,316	12,023,453	9,504,576
CD 2005-CD1 CMT	0.00	7/15/2044	20,823,847	208	813
CITIGROUP CMT 2016-GC37	1.92	4/10/2049	63,835,330	8,301,925	5,961,162
CITIGROUP CMT 2016-P6	0.94	12/10/2049	111,287,173	4,957,108	4,077,473
CITIGROUP CMT 2016-GC36	1.44	2/10/2049	127,043,143	12,056,216	8,361,444
CITIGROUP CMT 2016-C1	2.05	5/10/2049	139,295,359	19,235,171	14,249,609
CITIGROUP CMT 2015-GC35	1.01	11/10/2048	60,086,881	3,652,543	2,231,880
CITIGROUP CMT 2018-C6	0.96	11/10/2051	69,850,055	4,319,115	4,200,063
CITIGROUP CMT 2013-GC15	1.08	9/10/2046	67,086,755	4,879,416	2,236,751
CITIGROUP CMT 2015-GC33	1.05	9/10/2058	101,313,587	7,270,526	4,692,875
CGMS CMT 2017-B1	0.98	8/15/2050	62,154,060	3,963,515	3,190,725
CITIGROUP MLT 2007-AR5	4.45	4/25/2037	854,829	846,289	802,659
CITIGROUP MLT 2007-6	3.75	3/25/2037	570,033	362,106	495,606
CITIGROUP MLT INC	4.55	9/25/2035	101,799	99,595	103,363
COMM 2013-CCRE11 MORTGAGE TRUST	1.10	8/10/2050	81,700,393	6,683,908	2,868,310
COMM 2006-C8 MORTGAGE TRUST	0.36	12/10/2046	6,838,404	178,508	267
COMM 2014-CCRE21 MORTGAGE TRUST	1.02	12/10/2047	97,507,980	6,867,502	3,743,039
COMM 2015-LC19 MORTGAGE TRUST	1.29	2/10/2048	174,760,771	15,623,483	8,968,801

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COMM 2016-DC2 MORTGAGE TRUST	1.17	2/10/2049	126,136,539	9,306,255	6,608,763
COMM 2013-LC6 MORTGAGE TRUST	1.48	1/10/2046	72,327,170	6,549,205	2,844,887
COMM 2004-LNB2 MORTGAGE TRUST	1.22	3/10/2039	836,964	13,187	18,260
COMM 2013-CCRE6 MORTGAGE TRUST	1.18	3/10/2046	161,336,965	13,996,112	4,069,783
COMM 2016-COR1 MORTGAGE TRUST	1.58	10/10/2049	64,026,081	6,570,709	4,763,990
COMM 2017-COR2 MORTGAGE TRUST	1.33	9/10/2050	84,712,776	7,746,045	6,524,868
COMM 2012-CCRE2 MORTGAGE TRUST	1.80	8/15/2045	18,278,826	2,329,706	759,404
COMM 2012-CCRE1 MORTGAGE TRUST	2.03	5/15/2045	62,784,778	8,702,579	2,773,528
COMM 2015-LC21 MORTGAGE TRUST	3.71	7/10/2048	30,000,000	30,788,889	31,948,654
COMM 2015-CCRE25 MORTGAGE TRUST	3.76	8/10/2048	25,000,000	25,661,933	26,674,821
ALTERNATIVE LOAN TRUST 2005-27	3.89	8/25/2035	677,782	502,020	604,767
ALTERNATIVE LOAN TRUST 2004-33	4.46	12/25/2034	15,086	15,099	15,086
ALTERNATIVE LOAN TRUST 2004-33	3.81	12/25/2034	18,075	15,218	18,075
ALTERNATIVE LOAN TRUST 2006-OA7	1.92	6/25/2046	434,902	241,298	354,449
ALTERNATIVE LOAN TRUST 2004-J11	5.50	11/25/2034	1,889,913	1,960,729	1,911,312
CHL MPTT 2005-3	2.29	4/25/2035	398,756	295,935	381,493
CHL MPTT 2003-60	4.43	2/25/2034	75,817	65,904	75,817
CHL MPTT 2004-29	2.37	2/25/2035	201,596	148,862	197,483
CHL MPTT 2004-25	2.49	2/25/2035	1,351,026	1,351,026	1,298,342
CHL MPTT 2007-HYB2	3.69	2/25/2047	313,175	309,555	279,904
CHL MPTT 2007-HYB1	3.29	3/25/2037	1,963,130	1,838,459	1,776,940
CHL MPTT 2004-23	3.17	11/25/2034	275,917	203,899	275,074
REPERFORMING LOAN REMIC TRUST 2005-R3	2.11	9/25/2035	359,955	322,503	329,079
CREDIT SUISSE FIRST BOSTON MORT SEC CORP	0.40	10/15/2039	2,503,778	28,838	2,203
CREDIT SUISSE CMT SERIES 2006-C5	1.09	12/15/2039	4,083,324	145	159
CSAIL 2018-CX11 CMT	1.00	4/15/2051	220,070,489	13,752,425	12,296,185
CSAIL 2015-C3 CMT	0.94	8/15/2048	114,024,171	6,560,994	3,730,503
CSAIL 2015-C2 CMT	0.90	6/15/2057	146,680,957	9,359,272	5,288,472
CSAIL 2019-C15 CMT	1.22	3/15/2052	109,948,818	8,601,186	8,220,027
CSAIL 2016-C5 CMT	1.10	11/15/2048	210,397,953	14,490,949	9,014,132
CSAIL 2017-CX10 CMT	0.86	11/15/2050	70,912,784	3,998,346	3,392,248
CSAIL 2017-CX9 CMT	1.02	9/15/2050	83,258,996	4,477,336	3,094,907
DBUBS 2011-LC3 MORTGAGE TRUST	0.36	8/10/2044	25,970,043	2,357,225	117,721
DBUBS 2011-LC1 MORTGAGE TRUST	0.89	11/10/2046	39,050,844	2,587,633	221,940
DBJPM 17-C6 MORTGAGE TRUST	1.17	6/10/2050	99,295,461	7,547,102	5,773,925
DSLA MLT 2004-AR2	2.53	11/19/2044	122,922	60,659	116,745
EUROSAIL PLC	1.00	3/13/2045	664,757	986,074	833,017
FANNIE MAE CONN AVENUE SECURITIES	5.71	5/25/2025	543,412	575,563	578,795
FANNIE MAE REMICS	0.00	9/25/2023	103,898	88,378	100,280
FANNIE MAE REMICS	3.00	8/25/2031	13,150,000	13,351,332	13,328,074
FANNIE MAE REMICS	5.50	2/25/2033	1,166,038	1,177,899	1,255,910
FANNIE MAE REMICS	6.50	9/25/2023	70,030	70,693	73,643
FANNIE MAE REMICS	6.50	8/18/2028	117,175	116,180	129,024
FANNIE MAE REMICS	6.50	11/25/2031	1,313,767	1,340,903	1,488,600
FANNIE MAE REMICS	7.00	3/25/2020	3,991	3,999	4,014
FANNIE MAE REMICS	7.00	11/25/2029	911,064	975,012	1,018,097
FANNIE MAE INTEREST STRIP	5.00	4/25/2036	61,327	29,725	11,895
FANNIE MAE INTEREST STRIP	5.00	3/25/2036	54,922	21,861	10,821

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FANNIE MAE TRUST 2005-W3	4.19	4/25/2045	471,351	486,119	494,332
FED HM LN PC POOL 2B0649	2.73	7/1/2042	16,830,368	17,058,798	17,028,472
FED HM LN PC POOL 2B0893	3.74	11/1/2042	2,347,822	2,392,592	2,421,584
FED HM LN PC POOL 2B1771	3.85	10/1/2043	1,537,618	1,560,342	1,591,700
FED HM LN PC POOL 2B1985	3.11	12/1/2043	2,633,934	2,716,938	2,684,952
FED HM LN PC POOL 2B2161	4.67	1/1/2044	2,729,419	2,783,173	2,842,235
FED HM LN PC POOL 2B2622	3.19	5/1/2044	6,506,065	6,663,477	6,656,311
FED HM LN PC POOL 2B2821	3.23	7/1/2044	4,048,387	4,182,356	4,140,694
FED HM LN PC POOL 2B3169	3.14	9/1/2044	3,882,674	3,995,392	3,968,796
FED HM LN PC POOL 2B3249	3.13	9/1/2044	9,786,543	10,066,456	10,002,461
FED HM LN PC POOL 2B3271	3.05	8/1/2044	1,033,991	1,065,052	1,056,512
FED HM LN PC POOL 2B3309	3.09	10/1/2044	13,354,644	13,742,098	13,651,997
FED HM LN PC POOL 2B3317	3.11	10/1/2044	7,041,053	7,221,601	7,194,712
FED HM LN PC POOL 2B3403	3.23	11/1/2044	3,097,347	3,182,852	3,160,550
FED HM LN PC POOL 2B3878	2.70	3/1/2045	3,240,493	3,325,157	3,286,705
FED HM LN PC POOL 849316	3.32	7/1/2043	3,660,605	3,804,413	3,764,893
FED HM LN PC POOL 849345	3.21	5/1/2044	11,804,870	12,192,773	12,090,814
FED HM LN PC POOL 849433	3.24	8/1/2044	7,703,484	7,930,568	7,876,040
FED HM LN PC POOL 849473	3.18	5/1/2044	5,978,800	6,173,881	6,122,543
FED HM LN PC POOL 849628	2.81	10/1/2044	2,592,339	2,678,377	2,642,087
FED HM LN PC POOL A11314	6.00	7/1/2033	1,620	1,745	1,808
FED HM LN PC POOL A11732	5.00	8/1/2033	2,180	2,274	2,368
FED HM LN PC POOL A12739	5.00	8/1/2033	142,684	149,988	150,906
FED HM LN PC POOL A12885	5.00	8/1/2033	697	727	758
FED HM LN PC POOL A13679	6.00	9/1/2033	307	323	342
FED HM LN PC POOL A13715	5.00	9/1/2033	1,455,229	1,534,052	1,582,143
FED HM LN PC POOL A13890	5.00	9/1/2033	856	894	931
FED HM LN PC POOL A13973	5.50	10/1/2033	1,040	1,106	1,144
FED HM LN PC POOL A18698	6.00	2/1/2034	315,707	320,643	346,928
FED HM LN PC POOL A19680	5.00	3/1/2034	3,447	3,598	3,774
FED HM LN PC POOL A23348	6.50	6/1/2034	43,504	47,500	48,284
FED HM LN PC POOL A24457	6.00	7/1/2034	861,315	874,966	954,307
FED HM LN PC POOL A25467	6.50	8/1/2034	4,855	4,969	5,388
FED HM LN PC POOL A25557	6.00	8/1/2034	581,480	627,305	659,321
FED HM LN PC POOL A25914	6.00	8/1/2034	276,052	280,418	304,680
FED HM LN PC POOL A27926	6.00	10/1/2034	713	751	814
FED HM LN PC POOL A30638	7.00	3/1/2032	1,172	1,268	1,328
FED HM LN PC POOL A32056	4.50	4/1/2035	12,174	11,831	12,960
FED HM LN PC POOL A36085	6.00	7/1/2035	566	611	620
FED HM LN PC POOL A44350	6.00	4/1/2036	198	213	216
FED HM LN PC POOL A44755	7.00	4/1/2036	23,176	25,134	23,731
FED HM LN PC POOL A46250	4.50	7/1/2035	143,160	141,154	153,622
FED HM LN PC POOL A51249	6.00	8/1/2036	740,713	792,420	839,077
FED HM LN PC POOL A53990	7.00	11/1/2036	46,605	50,587	47,510
FED HM LN PC POOL A55597	7.00	12/1/2036	2,263	2,456	2,601
FED HM LN PC POOL A56815	6.00	1/1/2037	89,104	96,229	97,597
FED HM LN PC POOL A58000	5.00	3/1/2037	988	1,034	1,070
FED HM LN PC POOL A58297	6.00	3/1/2037	48,723	48,386	54,100

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FED HM LN PC POOL A61946	6.00	6/1/2037	13,733	14,839	15,475
FED HM LN PC POOL A61969	6.00	6/1/2037	1,703	1,983	1,928
FED HM LN PC POOL A62176	6.00	6/1/2037	8,848	9,561	9,716
FED HM LN PC POOL A62582	6.00	6/1/2037	1,635	1,727	1,852
FED HM LN PC POOL A62725	6.00	7/1/2037	102,601	110,876	114,743
FED HM LN PC POOL A62853	6.00	7/1/2037	8,565	8,506	9,704
FED HM LN PC POOL A62906	6.00	6/1/2037	67,689	73,140	74,158
FED HM LN PC POOL A63098	6.00	7/1/2037	1,788	1,933	2,026
FED HM LN PC POOL A63205	6.00	7/1/2037	15,248	16,478	17,262
FED HM LN PC POOL A63312	7.00	7/1/2037	158,629	172,308	171,024
FED HM LN PC POOL A63860	6.00	7/1/2037	3,792	4,098	4,154
FED HM LN PC POOL A64107	6.50	8/1/2037	129,291	130,992	145,158
FED HM LN PC POOL A64161	6.00	8/1/2037	54,745	54,361	59,962
FED HM LN PC POOL A64249	6.00	8/1/2037	15,745	16,890	17,304
FED HM LN PC POOL A64281	6.00	8/1/2037	30,299	32,746	34,310
FED HM LN PC POOL A64381	7.00	8/1/2037	215,996	234,648	231,088
FED HM LN PC POOL A64472	7.00	8/1/2037	14,421	15,666	16,569
FED HM LN PC POOL A64843	7.00	8/1/2037	40,278	40,917	44,707
FED HM LN PC POOL A65572	6.50	9/1/2037	4,389	4,446	4,871
FED HM LN PC POOL A66302	6.00	10/1/2037	275,791	276,742	312,476
FED HM LN PC POOL A66825	6.00	10/1/2037	3,367	3,640	3,806
FED HM LN PC POOL A67052	6.00	10/1/2037	152,612	153,146	172,924
FED HM LN PC POOL A67245	6.00	10/1/2037	4,967	5,245	5,470
FED HM LN PC POOL A67492	6.50	11/1/2037	16,408	16,625	18,390
FED HM LN PC POOL A67530	6.00	11/1/2037	395	427	448
FED HM LN PC POOL A68726	6.50	11/1/2037	666	731	754
FED HM LN PC POOL A68739	6.50	10/1/2037	12,549	12,714	14,409
FED HM LN PC POOL A68762	6.00	11/1/2037	779	842	871
FED HM LN PC POOL A69521	6.50	12/1/2037	123,360	124,995	136,913
FED HM LN PC POOL A69659	7.00	12/1/2037	11,067	12,028	11,456
FED HM LN PC POOL A69748	6.50	12/1/2037	33,225	33,665	36,875
FED HM LN PC POOL A69764	6.50	12/1/2037	42,471	43,034	47,137
FED HM LN PC POOL A69830	6.00	12/1/2037	30,449	32,163	33,723
FED HM LN PC POOL A70570	6.50	1/1/2038	17,300	17,530	19,489
FED HM LN PC POOL A71410	6.00	1/1/2038	20,831	22,006	23,602
FED HM LN PC POOL A72251	7.00	2/1/2038	33,137	36,022	37,210
FED HM LN PC POOL A73988	7.00	2/1/2038	8,836	9,112	9,125
FED HM LN PC POOL A74528	4.50	3/1/2038	40,426	40,753	43,388
FED HM LN PC POOL A74611	6.00	3/1/2038	781	844	855
FED HM LN PC POOL A77428	6.00	5/1/2038	72,142	78,031	79,468
FED HM LN PC POOL A77989	7.00	6/1/2038	117,651	127,948	135,219
FED HM LN PC POOL A77997	7.00	5/1/2038	73,451	79,871	74,743
FED HM LN PC POOL A78238	7.00	6/1/2038	54,747	59,539	56,207
FED HM LN PC POOL A78312	5.00	1/1/2034	12,360	12,939	13,072
FED HM LN PC POOL A79564	5.50	6/1/2038	8,028	8,544	8,561
FED HM LN PC POOL A81046	6.00	8/1/2038	2,941	3,158	3,334
FED HM LN PC POOL A81420	6.00	9/1/2038	40,490	43,812	45,856
FED HM LN PC POOL A82358	6.00	10/1/2038	26,053	28,193	29,481

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FED HM LN PC POOL A82557	6.00	10/1/2038	27,404	28,969	31,025
FED HM LN PC POOL A83617	6.00	12/1/2038	2,744	2,853	3,101
FED HM LN PC POOL A84001	6.00	1/1/2039	850	899	932
FED HM LN PC POOL A84051	5.00	1/1/2039	161,750	177,465	175,274
FED HM LN PC POOL A85053	5.00	3/1/2039	33,321	35,257	36,159
FED HM LN PC POOL A85767	5.00	4/1/2039	2,186	2,313	2,311
FED HM LN PC POOL A86958	6.00	6/1/2039	1,081	1,144	1,184
FED HM LN PC POOL A87100	4.50	6/1/2039	766,459	804,271	822,287
FED HM LN PC POOL A87388	5.00	7/1/2039	24,901	26,355	26,858
FED HM LN PC POOL A87530	6.00	7/1/2039	26,355	28,578	28,879
FED HM LN PC POOL A87700	5.00	8/1/2039	995,155	1,092,347	1,081,872
FED HM LN PC POOL A87842	4.50	8/1/2039	6,218,546	6,695,789	6,680,255
FED HM LN PC POOL A87957	5.00	8/1/2039	14,633	15,488	15,907
FED HM LN PC POOL A88406	4.50	9/1/2039	943,947	1,010,620	1,014,249
FED HM LN PC POOL A88559	6.00	9/1/2039	4,310	4,675	4,734
FED HM LN PC POOL A88622	5.00	9/1/2039	164,117	173,717	179,552
FED HM LN PC POOL A88904	6.00	9/1/2039	9,576	10,386	10,868
FED HM LN PC POOL A89165	4.50	10/1/2039	183,235	196,187	196,881
FED HM LN PC POOL A89214	4.50	10/1/2039	71,972	77,060	77,342
FED HM LN PC POOL A89243	5.00	10/1/2039	363,538	399,095	395,175
FED HM LN PC POOL A89279	6.00	10/1/2039	78,169	84,786	85,619
FED HM LN PC POOL A89300	5.00	10/1/2039	82,291	90,520	90,045
FED HM LN PC POOL A89303	5.00	10/1/2039	44,973	47,155	49,272
FED HM LN PC POOL A89503	4.50	10/1/2039	184,830	197,894	198,652
FED HM LN PC POOL A89658	5.00	11/1/2039	93,399	102,540	100,729
FED HM LN PC POOL A89989	4.50	11/1/2039	121,771	130,384	127,341
FED HM LN PC POOL A90032	4.50	12/1/2039	105,901	113,398	113,820
FED HM LN PC POOL A90112	4.50	12/1/2039	366,631	392,584	394,048
FED HM LN PC POOL A90175	4.50	12/1/2039	477,459	511,257	513,067
FED HM LN PC POOL A90316	4.50	12/1/2039	81,658	87,439	87,765
FED HM LN PC POOL A90365	4.50	12/1/2039	3,255,671	3,486,134	3,498,725
FED HM LN PC POOL A90388	4.50	12/1/2039	739,047	791,363	794,317
FED HM LN PC POOL A90421	4.50	12/1/2039	2,585,149	2,768,148	2,778,476
FED HM LN PC POOL A90563	5.00	1/1/2040	197,528	207,143	214,808
FED HM LN PC POOL A90660	4.50	1/1/2040	140,934	150,918	151,467
FED HM LN PC POOL A90768	5.00	1/1/2040	20,218	21,503	21,965
FED HM LN PC POOL A90893	5.00	1/1/2040	185,901	204,531	203,465
FED HM LN PC POOL A91025	5.00	2/1/2040	124,484	132,239	135,374
FED HM LN PC POOL A91109	4.50	2/1/2040	1,075,958	1,152,235	1,156,372
FED HM LN PC POOL A91182	4.50	2/1/2040	602,557	643,383	647,603
FED HM LN PC POOL A91373	4.50	3/1/2040	80,993	86,738	87,045
FED HM LN PC POOL A91435	4.50	2/1/2040	2,249,691	2,409,178	2,417,831
FED HM LN PC POOL A91531	6.00	3/1/2040	73,179	79,275	80,543
FED HM LN PC POOL A91548	5.50	3/1/2040	821,478	885,519	885,658
FED HM LN PC POOL A91699	5.00	4/1/2040	75,720	80,447	82,344
FED HM LN PC POOL A91796	5.00	4/1/2040	74,028	78,649	80,470
FED HM LN PC POOL A91942	4.50	4/1/2040	519,759	555,038	558,623
FED HM LN PC POOL A91947	5.00	4/1/2040	6,088	6,468	6,620

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FED HM LN PC POOL A92350	5.00	6/1/2040	85,902	94,540	94,019
FED HM LN PC POOL A92465	4.50	6/1/2040	10,264	10,269	11,001
FED HM LN PC POOL A92543	5.00	6/1/2040	3,865,613	4,254,344	4,251,977
FED HM LN PC POOL A92789	5.00	7/1/2040	6,112	6,495	6,647
FED HM LN PC POOL A92955	5.00	7/1/2040	56,651	59,427	61,607
FED HM LN PC POOL A93093	4.50	7/1/2040	26,701	28,519	28,698
FED HM LN PC POOL A93101	5.00	7/1/2040	224,592	238,654	244,241
FED HM LN PC POOL A93108	6.00	7/1/2040	59,122	64,068	67,097
FED HM LN PC POOL A93486	5.00	8/1/2040	110,994	117,950	117,429
FED HM LN PC POOL A93497	5.00	8/1/2040	472,808	505,015	508,163
FED HM LN PC POOL A93505	4.50	8/1/2040	2,813,030	3,013,297	3,023,284
FED HM LN PC POOL A93588	5.00	8/1/2040	302,237	332,671	320,559
FED HM LN PC POOL A93658	4.50	9/1/2040	130,724	140,037	139,965
FED HM LN PC POOL A93692	4.50	9/1/2040	1,960,205	2,075,729	2,106,730
FED HM LN PC POOL A93784	4.50	9/1/2040	81,399	86,196	87,483
FED HM LN PC POOL A93795	5.00	9/1/2040	10,872	11,554	11,503
FED HM LN PC POOL A93948	4.50	9/1/2040	276,328	296,014	296,983
FED HM LN PC POOL A94055	4.00	9/1/2040	9,214,238	9,401,144	9,723,834
FED HM LN PC POOL A94177	4.00	10/1/2040	1,714,386	1,787,031	1,809,204
FED HM LN PC POOL A94585	4.00	10/1/2040	2,945,302	3,005,057	3,108,186
FED HM LN PC POOL A94616	5.00	10/1/2040	15,594	16,595	16,498
FED HM LN PC POOL A94819	5.00	11/1/2040	387,201	412,077	417,874
FED HM LN PC POOL A94862	4.50	11/1/2040	2,843,742	3,011,635	3,056,180
FED HM LN PC POOL A94944	4.50	11/1/2040	757,376	804,685	815,143
FED HM LN PC POOL A95062	4.50	11/1/2040	714,404	745,405	767,811
FED HM LN PC POOL A95085	4.00	11/1/2040	37,837,221	39,006,772	39,929,638
FED HM LN PC POOL A95313	4.50	12/1/2040	471,888	499,772	507,165
FED HM LN PC POOL A95493	4.50	12/1/2040	814,140	865,033	876,222
FED HM LN PC POOL A95763	5.00	12/1/2040	220,459	242,230	234,867
FED HM LN PC POOL A95834	5.00	12/1/2040	3,561,750	3,913,481	3,873,335
FED HM LN PC POOL A95836	5.00	12/1/2040	246,935	262,815	268,541
FED HM LN PC POOL A96115	4.50	1/1/2041	2,212,536	2,389,093	2,377,916
FED HM LN PC POOL A96174	4.00	1/1/2041	1,346,174	1,403,259	1,420,620
FED HM LN PC POOL A96236	4.50	1/1/2041	501,402	535,278	538,874
FED HM LN PC POOL A96303	4.50	1/1/2041	1,449,540	1,564,639	1,557,857
FED HM LN PC POOL A96421	5.00	1/1/2041	959,948	1,054,808	1,043,933
FED HM LN PC POOL A96587	4.50	2/1/2041	187,829	200,690	196,697
FED HM LN PC POOL A96672	5.00	6/1/2040	38,981	42,815	41,223
FED HM LN PC POOL A96731	4.50	2/1/2041	3,948,672	4,215,684	4,243,794
FED HM LN PC POOL A96766	4.50	2/1/2041	996,091	1,063,448	1,070,542
FED HM LN PC POOL A96783	4.50	2/1/2041	440,940	470,757	473,896
FED HM LN PC POOL A96876	4.50	2/1/2041	808,139	862,786	868,548
FED HM LN PC POOL A97014	5.00	2/1/2041	14,515	15,441	15,357
FED HM LN PC POOL A97043	4.50	2/1/2041	171,487	183,230	184,311
FED HM LN PC POOL A97151	4.50	2/1/2041	315,385	336,711	338,960
FED HM LN PC POOL A97152	4.50	2/1/2041	845,152	902,302	908,320
FED HM LN PC POOL A97169	5.00	2/1/2041	37,682	39,542	40,978
FED HM LN PC POOL A97220	4.00	3/1/2041	1,047,840	1,100,444	1,105,797

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FED HM LN PC POOL A97248	4.50	3/1/2041	726,142	775,283	780,419
FED HM LN PC POOL A97255	4.50	2/1/2041	4,008,298	4,329,408	4,307,906
FED HM LN PC POOL A97260	4.50	2/1/2041	29,923,930	32,056,032	32,160,658
FED HM LN PC POOL A97323	5.00	3/1/2041	568,160	624,374	612,157
FED HM LN PC POOL A97328	4.00	3/1/2041	770,138	808,801	812,704
FED HM LN PC POOL A97528	4.50	3/1/2041	500,541	534,414	537,953
FED HM LN PC POOL A97661	4.50	3/1/2041	2,692,278	2,874,473	2,893,507
FED HM LN PC POOL A97942	4.50	4/1/2041	325,734	345,903	350,082
FED HM LN PC POOL B32155	3.50	4/1/2042	158,386	158,108	162,245
FED HM LN PC POOL C00909	7.00	1/1/2030	3,397	3,446	3,910
FED HM LN PC POOL C01367	7.00	5/1/2032	1,684	1,819	1,957
FED HM LN PC POOL C03424	6.00	10/1/2039	64,298	69,742	72,964
FED HM LN PC POOL C03427	5.50	10/1/2039	11,776,007	12,664,613	12,788,731
FED HM LN PC POOL C03479	5.00	6/1/2040	87,433	92,233	95,082
FED HM LN PC POOL C03533	5.00	10/1/2040	74,733	79,426	81,271
FED HM LN PC POOL C03552	4.50	8/1/2040	1,712,081	1,818,779	1,840,113
FED HM LN PC POOL C03993	4.00	6/1/2042	25,339,348	26,881,172	26,741,209
FED HM LN PC POOL C09005	4.00	7/1/2042	98,717	104,489	104,179
FED HM LN PC POOL C09021	4.50	11/1/2042	323,515	342,992	338,309
FED HM LN PC POOL C33003	7.50	11/1/2029	1,458	1,481	1,460
FED HM LN PC POOL C35511	7.00	1/1/2030	6,296	6,774	6,964
FED HM LN PC POOL C35716	7.50	1/1/2030	17,463	17,743	17,494
FED HM LN PC POOL C37060	7.00	3/1/2030	16,534	17,798	17,375
FED HM LN PC POOL C43084	7.50	7/1/2030	765	778	857
FED HM LN PC POOL C46835	7.50	1/1/2031	10,244	10,417	10,501
FED HM LN PC POOL C46897	6.00	1/1/2025	247	257	271
FED HM LN PC POOL C48025	7.50	2/1/2031	4,233	4,304	4,297
FED HM LN PC POOL C48961	7.50	3/1/2031	31,200	31,729	31,513
FED HM LN PC POOL C50565	7.50	4/1/2031	2,748	2,795	2,766
FED HM LN PC POOL C51850	7.50	5/1/2031	11,311	11,504	11,505
FED HM LN PC POOL C67539	6.00	1/1/2029	352	375	386
FED HM LN PC POOL C76133	5.00	2/1/2033	1,254	1,308	1,349
FED HM LN PC POOL C77128	5.00	3/1/2033	801	835	847
FED HM LN PC POOL C90613	5.00	1/1/2023	60,953	63,403	64,458
FED HM LN PC POOL C90703	4.00	7/1/2023	67,402	69,718	69,685
FED HM LN PC POOL C90706	5.00	9/1/2023	78,265	81,470	82,765
FED HM LN PC POOL C91028	5.00	2/1/2027	64,817	67,596	68,545
FED HM LN PC POOL C91137	5.00	11/1/2027	1,594	1,649	1,686
FED HM LN PC POOL C91154	5.00	1/1/2028	2,717	2,812	2,873
FED HM LN PC POOL C91164	5.00	3/1/2028	66,699	69,579	70,534
FED HM LN PC POOL C91167	5.00	4/1/2028	1,344	1,392	1,421
FED HM LN PC POOL C91222	5.00	12/1/2028	8,896	9,239	9,414
FED HM LN PC POOL C91227	5.00	10/1/2028	12,908	13,405	13,658
FED HM LN PC POOL D97372	5.00	7/1/2027	22,100	22,735	23,371
FED HM LN PC POOL D97638	5.00	3/1/2028	2,150	2,214	2,274
FED HM LN PC POOL D97830	5.00	6/1/2028	33,073	34,503	34,975
FED HM LN PC POOL D98316	5.00	1/1/2030	16,212	16,837	17,144
FED HM LN PC POOL G00029	8.00	6/1/2021	15,925	16,074	16,048

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FED HM LN PC POOL G00616	7.00	6/1/2026	143	153	152
FED HM LN PC POOL G01324	7.00	10/1/2031	9,723	9,853	11,260
FED HM LN PC POOL G01649	5.00	2/1/2034	258,840	270,980	281,828
FED HM LN PC POOL G01740	5.50	12/1/2034	2,684,238	2,857,259	2,983,587
FED HM LN PC POOL G01770	5.50	1/1/2035	6,624,025	7,059,000	7,360,464
FED HM LN PC POOL G01981	5.00	12/1/2035	13,775	14,533	15,101
FED HM LN PC POOL G01992	6.50	12/1/2035	2,845	2,881	3,157
FED HM LN PC POOL G02319	6.50	8/1/2036	93,407	94,609	105,550
FED HM LN PC POOL G02366	6.50	10/1/2036	4,436	4,859	5,115
FED HM LN PC POOL G02496	6.00	12/1/2036	149,485	159,951	169,284
FED HM LN PC POOL G02611	6.00	2/1/2037	53,440	56,403	60,565
FED HM LN PC POOL G02735	7.00	3/1/2037	159,688	162,222	186,285
FED HM LN PC POOL G02789	6.00	4/1/2037	808,128	865,042	917,084
FED HM LN PC POOL G02985	6.00	6/1/2037	18,032	19,037	20,425
FED HM LN PC POOL G02996	6.00	5/1/2037	201,986	200,580	229,219
FED HM LN PC POOL G03120	6.00	8/1/2037	34,652	37,451	39,303
FED HM LN PC POOL G03158	6.00	8/1/2037	68,742	68,913	77,882
FED HM LN PC POOL G03202	5.50	9/1/2037	314,037	328,473	348,883
FED HM LN PC POOL G03218	6.00	9/1/2037	18,882	20,409	21,428
FED HM LN PC POOL G03362	6.00	9/1/2037	328,090	354,626	372,041
FED HM LN PC POOL G03521	6.50	7/1/2037	167,915	184,133	194,430
FED HM LN PC POOL G03550	6.00	11/1/2037	20,810	21,980	23,568
FED HM LN PC POOL G03617	6.50	12/1/2037	93,423	94,661	104,977
FED HM LN PC POOL G03618	6.50	12/1/2037	312,555	341,141	355,685
FED HM LN PC POOL G03698	6.00	12/1/2037	22,483	24,309	25,515
FED HM LN PC POOL G03781	6.00	1/1/2038	349,800	369,519	395,630
FED HM LN PC POOL G03973	6.00	1/1/2038	1,195,012	1,207,242	1,356,145
FED HM LN PC POOL G04015	6.00	2/1/2038	246,036	263,607	279,211
FED HM LN PC POOL G04214	5.50	5/1/2038	346,455	362,561	376,633
FED HM LN PC POOL G04445	5.50	6/1/2038	28,163	29,474	30,317
FED HM LN PC POOL G04477	6.00	8/1/2038	51,355	55,563	58,104
FED HM LN PC POOL G04570	6.00	11/1/2037	15,320	16,181	17,386
FED HM LN PC POOL G04610	6.00	7/1/2038	18,605	19,663	20,848
FED HM LN PC POOL G04765	6.00	9/1/2038	10,417	10,829	11,816
FED HM LN PC POOL G04953	4.50	9/1/2038	12,980	13,054	13,933
FED HM LN PC POOL G05182	5.00	2/1/2033	7,789,781	8,146,179	8,534,796
FED HM LN PC POOL G05227	6.00	2/1/2039	8,572	8,914	9,673
FED HM LN PC POOL G05228	6.00	1/1/2039	24,763	26,806	28,075
FED HM LN PC POOL G05354	5.00	3/1/2039	48,428	53,141	52,574
FED HM LN PC POOL G05380	6.00	4/1/2039	2,204	2,293	2,437
FED HM LN PC POOL G05535	4.50	7/1/2039	27,292,053	29,362,918	29,327,372
FED HM LN PC POOL G05661	5.00	9/1/2039	94,029	103,219	102,243
FED HM LN PC POOL G05668	5.00	4/1/2035	23,789,989	25,038,409	25,882,549
FED HM LN PC POOL G05749	6.00	3/1/2038	1,686	1,824	1,911
FED HM LN PC POOL G05774	5.00	1/1/2040	312,922	343,594	340,307
FED HM LN PC POOL G05830	6.00	12/1/2039	526,375	564,997	595,708
FED HM LN PC POOL G05832	5.00	3/1/2040	15,563	16,322	16,925
FED HM LN PC POOL G05929	5.00	7/1/2040	857,536	941,938	932,558

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FED HM LN PC POOL G05958	5.00	8/1/2040	260,809	276,748	283,626
FED HM LN PC POOL G05978	6.00	5/1/2040	6,799	7,371	7,704
FED HM LN PC POOL G06024	4.50	8/1/2040	45,916	49,005	49,347
FED HM LN PC POOL G06025	4.50	9/1/2040	10,226,280	11,003,297	10,990,617
FED HM LN PC POOL G06231	4.00	12/1/2040	1,384,576	1,412,677	1,461,147
FED HM LN PC POOL G06395	5.00	4/1/2040	94,396	99,760	101,506
FED HM LN PC POOL G06492	4.50	5/1/2041	272,326	291,019	292,691
FED HM LN PC POOL G06503	4.50	9/1/2040	99,143	105,903	106,556
FED HM LN PC POOL G06506	4.00	12/1/2040	919,738	965,732	970,604
FED HM LN PC POOL G06719	4.50	9/1/2041	3,440,009	3,673,965	3,697,147
FED HM LN PC POOL G06782	4.00	10/1/2041	10,260	10,562	10,828
FED HM LN PC POOL G06875	5.50	12/1/2038	195,114	209,749	216,774
FED HM LN PC POOL G07044	4.00	6/1/2042	10,586,169	11,309,860	11,171,833
FED HM LN PC POOL G07203	4.50	6/1/2041	8,370,216	8,981,130	9,051,994
FED HM LN PC POOL G07239	3.00	12/1/2042	17,984	18,534	18,350
FED HM LN PC POOL G07249	4.00	12/1/2042	896,150	941,315	945,712
FED HM LN PC POOL G07289	3.00	11/1/2042	42,881	42,705	43,856
FED HM LN PC POOL G07319	3.50	3/1/2043	46,004,549	45,923,038	47,791,513
FED HM LN PC POOL G07348	3.50	3/1/2043	18,281,984	18,249,591	18,997,962
FED HM LN PC POOL G07396	4.50	7/1/2041	4,694,787	4,989,769	5,045,399
FED HM LN PC POOL G07399	5.00	7/1/2041	7,967,699	8,590,976	8,657,762
FED HM LN PC POOL G07459	3.50	8/1/2043	2,008,695	2,082,291	2,086,745
FED HM LN PC POOL G07477	4.00	1/1/2041	90,312,296	95,374,115	95,299,622
FED HM LN PC POOL G07642	5.00	10/1/2041	483,973	520,474	525,892
FED HM LN PC POOL G07805	4.50	5/1/2042	2,308,213	2,418,826	2,480,509
FED HM LN PC POOL G07810	4.50	5/1/2042	11,449,560	12,281,022	12,302,433
FED HM LN PC POOL G07996	4.00	1/1/2040	17,892,418	18,254,798	18,879,064
FED HM LN PC POOL G08003	6.00	7/1/2034	915,478	987,484	1,038,793
FED HM LN PC POOL G08068	5.50	7/1/2035	346,297	368,126	384,934
FED HM LN PC POOL G08148	7.00	8/1/2036	96,781	98,279	112,889
FED HM LN PC POOL G08163	7.00	11/1/2036	127,050	137,905	147,692
FED HM LN PC POOL G08193	6.00	4/1/2037	52,401	55,315	59,467
FED HM LN PC POOL G08210	6.00	7/1/2037	20,665	22,332	23,452
FED HM LN PC POOL G08227	6.00	10/1/2037	2,198	2,376	2,495
FED HM LN PC POOL G08232	6.00	11/1/2037	854	902	969
FED HM LN PC POOL G08309	5.50	12/1/2038	149,745	157,060	162,726
FED HM LN PC POOL G08364	4.50	9/1/2039	1,478,975	1,565,166	1,589,201
FED HM LN PC POOL G08368	4.50	10/1/2039	3,970,187	4,250,814	4,266,659
FED HM LN PC POOL G08372	4.50	11/1/2039	4,333,501	4,640,040	4,657,393
FED HM LN PC POOL G08417	5.00	8/1/2040	6,115	6,414	6,559
FED HM LN PC POOL G08435	4.50	2/1/2041	3,729,112	3,894,777	4,007,854
FED HM LN PC POOL G08457	4.50	8/1/2041	1,787,662	1,895,745	1,921,293
FED HM LN PC POOL G08501	4.00	7/1/2042	284,609	301,181	300,354
FED HM LN PC POOL G08504	4.00	8/1/2042	625,483	664,363	660,084
FED HM LN PC POOL G08619	3.00	12/1/2044	67,781	69,870	68,893
FED HM LN PC POOL G08624	4.00	1/1/2045	424,602	443,773	444,454
FED HM LN PC POOL G08635	3.00	4/1/2045	105,740	106,036	107,365
FED HM LN PC POOL G08658	3.00	8/1/2045	161,693	162,158	164,111

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FED HM LN PC POOL G08669	4.00	9/1/2045	1,590,642	1,654,266	1,664,776
FED HM LN PC POOL G08672	4.00	10/1/2045	63,768	66,591	66,740
FED HM LN PC POOL G08677	4.00	11/1/2045	940,847	982,534	984,696
FED HM LN PC POOL G08680	3.00	12/1/2045	290,140	287,744	294,331
FED HM LN PC POOL G08682	4.00	12/1/2045	203,792	212,846	213,290
FED HM LN PC POOL G08692	3.00	2/1/2046	143,932	144,336	145,982
FED HM LN PC POOL G08697	3.00	3/1/2046	80,894	81,121	82,038
FED HM LN PC POOL G08698	3.50	3/1/2046	28,051,791	28,667,573	28,984,786
FED HM LN PC POOL G08699	4.00	3/1/2046	142,230	148,012	148,858
FED HM LN PC POOL G08701	3.00	4/1/2046	20,988	21,638	21,283
FED HM LN PC POOL G08707	4.00	5/1/2046	3,803,008	3,970,834	3,980,221
FED HM LN PC POOL G08710	3.00	6/1/2046	13,844,525	13,769,382	14,036,775
FED HM LN PC POOL G08715	3.00	8/1/2046	11,602,751	11,629,804	11,763,274
FED HM LN PC POOL G08716	3.50	8/1/2046	21,641,607	21,991,550	22,327,456
FED HM LN PC POOL G08717	4.00	8/1/2046	752,254	785,740	787,309
FED HM LN PC POOL G08721	3.00	9/1/2046	20,592,554	20,400,138	20,876,391
FED HM LN PC POOL G08726	3.00	10/1/2046	1,925,576	1,920,069	1,951,919
FED HM LN PC POOL G08732	3.00	11/1/2046	813,344	811,979	823,424
FED HM LN PC POOL G08737	3.00	12/1/2046	31,158,782	31,162,272	31,543,300
FED HM LN PC POOL G08741	3.00	1/1/2047	31,786,307	31,885,598	32,176,928
FED HM LN PC POOL G08747	3.00	2/1/2047	25,220,805	24,079,973	25,532,757
FED HM LN PC POOL G08750	3.00	3/1/2047	19,364,878	19,398,420	19,599,445
FED HM LN PC POOL G08752	4.00	3/1/2047	145,374	151,892	151,960
FED HM LN PC POOL G08756	3.00	4/1/2047	98,147,057	96,605,972	99,414,920
FED HM LN PC POOL G08761	3.50	5/1/2047	3,796,295	3,678,204	3,910,799
FED HM LN PC POOL G08765	3.00	6/1/2047	1,801,401	1,788,936	1,823,356
FED HM LN PC POOL G08767	4.00	6/1/2047	430,111	441,831	449,065
FED HM LN PC POOL G08785	4.00	10/1/2047	117,611	117,534	122,553
FED HM LN PC POOL G08789	4.00	11/1/2047	433,412	445,038	452,158
FED HM LN PC POOL G08792	3.50	12/1/2047	2,761,233	2,675,729	2,847,053
FED HM LN PC POOL G08797	4.00	1/1/2048	174,842	179,611	182,095
FED HM LN PC POOL G08800	3.50	2/1/2048	8,456,051	8,194,173	8,713,759
FED HM LN PC POOL G08803	3.00	3/1/2048	74,839	72,107	75,567
FED HM LN PC POOL G08813	3.50	5/1/2048	2,889,706	2,799,756	2,970,435
FED HM LN PC POOL G08835	3.50	9/1/2048	380,699	368,846	390,183
FED HM LN PC POOL G11753	5.00	8/1/2020	3,704	3,731	3,792
FED HM LN PC POOL G12319	5.00	6/1/2021	831	840	851
FED HM LN PC POOL G12769	5.00	8/1/2022	6,697	6,808	6,863
FED HM LN PC POOL G12832	5.00	10/1/2022	8,436	8,637	8,676
FED HM LN PC POOL G12869	5.00	9/1/2022	1,644	1,671	1,686
FED HM LN PC POOL G13004	5.00	3/1/2023	49,899	50,814	51,413
FED HM LN PC POOL G13006	5.00	2/1/2023	314	319	323
FED HM LN PC POOL G13081	5.00	4/1/2023	4,828	4,918	4,975
FED HM LN PC POOL G13174	5.00	6/1/2023	84,676	86,901	87,241
FED HM LN PC POOL G13178	5.00	6/1/2023	34,868	35,526	35,931
FED HM LN PC POOL G13202	5.00	7/1/2023	32,233	32,878	33,214
FED HM LN PC POOL G13232	5.00	6/1/2023	205,772	209,688	211,996
FED HM LN PC POOL G13240	5.00	8/1/2023	10,443	10,647	10,760

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FED HM LN PC POOL G13255	5.00	7/1/2023	31,684	32,296	32,646
FED HM LN PC POOL G13369	5.00	11/1/2023	150,760	153,916	154,957
FED HM LN PC POOL G13379	5.00	12/1/2023	100,345	102,449	103,336
FED HM LN PC POOL G13408	5.00	1/1/2024	75,428	77,002	77,718
FED HM LN PC POOL G13488	5.00	1/1/2024	140,405	143,390	144,556
FED HM LN PC POOL G13512	5.00	12/1/2022	678	696	695
FED HM LN PC POOL G13586	5.00	4/1/2024	33,713	34,462	34,660
FED HM LN PC POOL G13601	5.00	6/1/2024	19,490	20,082	20,085
FED HM LN PC POOL G13644	5.00	7/1/2024	180,152	184,195	185,578
FED HM LN PC POOL G13656	5.00	2/1/2024	30,102	30,733	30,893
FED HM LN PC POOL G13689	5.00	10/1/2024	31,808	32,562	32,775
FED HM LN PC POOL G13729	5.00	10/1/2024	1,382	1,415	1,415
FED HM LN PC POOL G13748	5.00	12/1/2024	4,730	4,883	4,911
FED HM LN PC POOL G13756	5.00	1/1/2025	14,179	14,656	14,609
FED HM LN PC POOL G13827	5.00	3/1/2025	26,705	27,374	27,512
FED HM LN PC POOL G13888	5.00	6/1/2025	1,357,898	1,426,193	1,398,683
FED HM LN PC POOL G13911	5.00	6/1/2025	172,775	177,194	177,023
FED HM LN PC POOL G14181	3.50	6/1/2021	10,053	10,173	10,382
FED HM LN PC POOL G18156	5.00	12/1/2021	1,306	1,332	1,341
FED HM LN PC POOL G18247	5.00	4/1/2023	36,478	37,408	37,587
FED HM LN PC POOL G18304	5.00	3/1/2024	184,385	188,328	189,999
FED HM LN PC POOL G30302	5.00	7/1/2025	23,502	24,494	24,853
FED HM LN PC POOL G30359	5.00	8/1/2027	1,794	1,856	1,897
FED HM LN PC POOL G30419	5.00	11/1/2028	8,655	8,923	9,153
FED HM LN PC POOL G30795	5.00	7/1/2032	87,260	91,092	92,287
FED HM LN PC POOL G31077	5.00	9/1/2031	419,538	437,919	443,664
FED HM LN PC POOL G31106	5.00	9/1/2031	61,841	64,550	65,422
FED HM LN PC POOL G60440	3.50	3/1/2046	147,606	150,506	153,801
FED HM LN PC POOL G60661	4.00	7/1/2046	887,736	926,702	930,197
FED HM LN PC POOL G60713	3.50	9/1/2046	48,785	49,745	50,588
FED HM LN PC POOL G60856	4.50	7/1/2042	8,022,726	8,449,855	8,619,005
FED HM LN PC POOL G60959	4.50	7/1/2045	10,184,335	10,961,300	10,941,391
FED HM LN PC POOL G61012	4.00	4/1/2044	26,269,446	26,805,970	27,716,734
FED HM LN PC POOL G61075	4.00	7/1/2044	33,467,134	34,150,939	35,310,824
FED HM LN PC POOL G61257	3.00	11/1/2046	30,332	29,064	30,738
FED HM LN PC POOL G61311	3.50	2/1/2048	949,125	919,585	977,295
FED HM LN PC POOL G61319	4.00	1/1/2046	12,063,191	12,371,347	12,723,330
FED HM LN PC POOL G61321	4.50	7/1/2045	6,231,283	6,535,419	6,680,786
FED HM LN PC POOL G61372	3.50	5/1/2048	966,411	936,329	993,831
FED HM LN PC POOL G61380	3.50	3/1/2048	59,414,400	59,409,884	61,809,352
FED HM LN PC POOL G61417	3.50	5/1/2048	271,625,424	271,541,639	280,892,327
FED HM LN PC POOL G61553	4.50	8/1/2048	577,479,837	595,580,329	613,698,818
FED HM LN PC POOL G61554	4.50	8/1/2048	91,194,568	94,221,112	97,424,022
FED HM LN PC POOL G61581	4.00	8/1/2048	1,200,439,622	1,221,429,995	1,257,689,020
FED HM LN PC POOL G61587	3.00	4/1/2047	214,599,349	205,652,346	217,443,178
FED HM LN PC POOL G61604	3.00	4/1/2047	125,505,879	119,790,694	127,180,006
FED HM LN PC POOL G61646	4.00	10/1/2048	697,156,715	700,622,364	730,444,108
FED HM LN PC POOL G61693	3.50	6/1/2048	103,409,038	103,696,125	106,936,979

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FED HM LN PC POOL G61748	3.50	11/1/2048	234,462,046	236,211,710	243,399,273
FED HM LN PC POOL G61942	3.50	3/1/2048	19,436,337	19,888,821	20,095,969
FED HM LN PC POOL G61949	4.00	2/1/2049	31,340,315	32,898,614	33,363,637
FED HM LN PC POOL G67710	3.50	3/1/2048	328,313,083	321,964,279	338,855,797
FED HM LN PC POOL G67712	4.00	6/1/2048	44,998,697	46,148,244	47,931,820
FED HM LN PC POOL G67719	4.50	1/1/2049	72,450,417	76,473,371	77,937,797
FED HM LN PC POOL J03958	5.00	12/1/2021	4,459	4,521	4,564
FED HM LN PC POOL J04178	5.00	1/1/2022	3,706	3,758	3,797
FED HM LN PC POOL J04229	5.00	2/1/2022	631	640	646
FED HM LN PC POOL J04324	5.00	2/1/2022	3,053	3,098	3,125
FED HM LN PC POOL J04508	5.00	3/1/2022	1,746	1,782	1,788
FED HM LN PC POOL J05659	5.00	9/1/2022	25,813	26,418	26,423
FED HM LN PC POOL J06770	5.00	12/1/2022	2,501	2,563	2,567
FED HM LN PC POOL J06787	5.00	1/1/2023	25,258	25,713	25,855
FED HM LN PC POOL J06806	5.00	2/1/2023	4,541	4,622	4,648
FED HM LN PC POOL J06832	5.00	1/1/2023	324	330	332
FED HM LN PC POOL J06857	5.00	1/1/2023	1,477	1,504	1,522
FED HM LN PC POOL J07005	5.00	2/1/2023	15,157	15,429	15,547
FED HM LN PC POOL J07046	5.00	2/1/2023	3,385	3,448	3,483
FED HM LN PC POOL J07161	5.00	3/1/2023	70,685	72,461	72,528
FED HM LN PC POOL J07567	5.00	4/1/2023	30,021	30,787	31,315
FED HM LN PC POOL J07575	5.00	4/1/2023	18,489	18,841	19,077
FED HM LN PC POOL J07704	5.00	4/1/2023	15,069	15,454	15,426
FED HM LN PC POOL J07844	5.00	5/1/2023	1,093	1,121	1,119
FED HM LN PC POOL J07891	5.00	5/1/2023	54,673	55,707	55,965
FED HM LN PC POOL J07926	5.00	5/1/2023	14,400	14,680	14,741
FED HM LN PC POOL J08023	5.00	7/1/2023	415,454	423,468	427,841
FED HM LN PC POOL J08112	5.00	6/1/2023	2,901	2,956	2,969
FED HM LN PC POOL J08160	5.00	12/1/2022	13,945	14,290	14,332
FED HM LN PC POOL J08248	5.00	12/1/2022	7,163	7,292	7,332
FED HM LN PC POOL J08266	5.00	7/1/2023	55,449	56,519	57,099
FED HM LN PC POOL J08278	5.00	3/1/2021	5,759	5,845	5,895
FED HM LN PC POOL J08657	5.00	9/1/2023	40,842	41,662	41,807
FED HM LN PC POOL J09312	5.00	2/1/2024	62,183	63,530	63,652
FED HM LN PC POOL J11138	5.00	11/1/2024	8,322	8,589	8,518
FED HM LN PC POOL J11372	5.00	12/1/2024	2,937	3,006	3,026
FED HM LN PC POOL J12421	5.00	6/1/2025	89,865	92,902	91,989
FED HM LN PC POOL J16296	4.00	8/1/2026	106,788	109,770	110,905
FED HM LN PC POOL J16528	4.00	8/1/2026	377,622	388,168	392,151
FED HM LN PC POOL K39023	6.50	1/1/2048	746,723	761,911	801,134
FED HM LN PC POOL Q00054	5.00	4/1/2041	2,870	3,012	3,121
FED HM LN PC POOL Q00265	4.50	4/1/2041	9,086,816	9,656,523	9,800,796
FED HM LN PC POOL Q00284	4.50	4/1/2041	1,143,548	1,221,002	1,229,024
FED HM LN PC POOL Q00627	5.00	5/1/2041	15,504	16,272	16,797
FED HM LN PC POOL Q00704	4.50	5/1/2041	302,370	320,602	324,973
FED HM LN PC POOL Q01226	5.00	6/1/2041	9,952	10,588	10,623
FED HM LN PC POOL Q01300	4.50	6/1/2036	1,982,417	2,100,277	2,130,468
FED HM LN PC POOL Q01559	4.50	6/1/2041	34,465	36,512	37,041

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FED HM LN PC POOL Q01561	4.50	6/1/2041	1,688,110	1,802,637	1,814,300
FED HM LN PC POOL Q01676	4.50	6/1/2041	385,998	406,328	403,682
FED HM LN PC POOL Q01722	5.00	7/1/2041	4,226,178	4,542,092	4,595,941
FED HM LN PC POOL Q01919	4.50	7/1/2041	805,960	854,645	866,210
FED HM LN PC POOL Q01982	4.50	7/1/2041	39,790	42,526	42,787
FED HM LN PC POOL Q02239	5.00	7/1/2041	72,802	77,465	77,022
FED HM LN PC POOL Q02376	4.50	8/1/2041	498,408	532,705	536,194
FED HM LN PC POOL Q02459	4.50	8/1/2041	1,266,298	1,342,859	1,362,967
FED HM LN PC POOL Q02481	4.50	7/1/2041	906,179	960,918	973,928
FED HM LN PC POOL Q02546	4.50	8/1/2041	1,180,549	1,251,925	1,268,803
FED HM LN PC POOL Q02570	4.50	8/1/2041	448,253	475,355	473,925
FED HM LN PC POOL Q02592	4.50	8/1/2041	545,797	583,355	587,456
FED HM LN PC POOL Q02645	5.00	8/1/2041	771,342	849,614	842,535
FED HM LN PC POOL Q02662	4.50	8/1/2041	241,604	258,229	259,737
FED HM LN PC POOL Q02663	4.50	8/1/2041	52,928	56,524	56,884
FED HM LN PC POOL Q02674	4.50	8/1/2041	905,761	960,523	970,855
FED HM LN PC POOL Q02716	4.50	8/1/2036	1,311,866	1,376,503	1,390,859
FED HM LN PC POOL Q02718	4.50	8/1/2036	3,096,052	3,248,596	3,327,276
FED HM LN PC POOL Q02775	4.50	8/1/2041	65,112	69,593	70,062
FED HM LN PC POOL Q02776	4.50	8/1/2041	3,250,289	3,510,161	3,493,257
FED HM LN PC POOL Q02791	4.50	8/1/2041	199,864	211,948	209,020
FED HM LN PC POOL Q02833	4.50	8/1/2041	55,728	58,669	59,894
FED HM LN PC POOL Q02930	4.50	8/1/2041	2,137,415	2,250,197	2,297,205
FED HM LN PC POOL Q02982	5.00	8/1/2041	282,282	310,926	298,641
FED HM LN PC POOL Q03009	4.50	9/1/2041	871,523	931,544	938,050
FED HM LN PC POOL Q03039	4.50	9/1/2041	942,456	1,001,759	1,013,915
FED HM LN PC POOL Q03089	4.50	9/1/2041	2,241,241	2,380,593	2,408,762
FED HM LN PC POOL Q03090	4.50	9/1/2041	748,743	800,309	804,735
FED HM LN PC POOL Q03147	5.00	9/1/2041	393,745	433,725	417,497
FED HM LN PC POOL Q03232	4.50	9/1/2041	1,204,837	1,277,748	1,294,885
FED HM LN PC POOL Q03240	4.50	9/1/2041	548,418	585,716	584,016
FED HM LN PC POOL Q03339	4.00	9/1/2041	1,534,078	1,599,254	1,618,938
FED HM LN PC POOL Q03447	4.50	9/1/2041	112,874	117,821	118,177
FED HM LN PC POOL Q03457	4.50	9/1/2041	1,350,726	1,442,589	1,451,705
FED HM LN PC POOL Q03516	4.50	9/1/2041	4,439,626	4,652,072	4,771,498
FED HM LN PC POOL Q03526	4.50	9/1/2041	202,908	215,187	212,204
FED HM LN PC POOL Q03550	4.50	9/1/2041	544,993	577,973	571,732
FED HM LN PC POOL Q03580	4.50	9/1/2041	149,221	158,106	160,377
FED HM LN PC POOL Q03643	4.50	10/1/2041	3,508,942	3,750,793	3,776,810
FED HM LN PC POOL Q03645	4.50	9/1/2036	3,080,938	3,261,132	3,311,013
FED HM LN PC POOL Q03686	4.50	10/1/2041	18,185	19,268	19,018
FED HM LN PC POOL Q03779	4.50	7/1/2041	1,155,039	1,215,929	1,241,400
FED HM LN PC POOL Q03805	4.50	10/1/2041	20,824,092	21,924,897	22,377,354
FED HM LN PC POOL Q04049	4.50	10/1/2041	627,839	665,866	672,233
FED HM LN PC POOL Q04141	4.50	10/1/2041	2,938,229	3,116,190	3,149,380
FED HM LN PC POOL Q04220	4.50	10/1/2041	65,366	69,262	69,986
FED HM LN PC POOL Q04296	4.50	11/1/2041	130,130	138,994	139,859
FED HM LN PC POOL Q04368	4.00	11/1/2041	91,204	95,442	96,250

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FED HM LN PC POOL Q04441	4.00	11/1/2041	4,454,719	4,736,015	4,701,150
FED HM LN PC POOL Q04442	4.50	11/1/2041	14,332,966	15,091,331	15,404,517
FED HM LN PC POOL Q04448	5.00	11/1/2041	360,200	396,016	381,076
FED HM LN PC POOL Q04643	5.00	11/1/2041	947,867	1,042,119	1,030,787
FED HM LN PC POOL Q04660	4.50	11/1/2041	1,067,429	1,140,142	1,147,202
FED HM LN PC POOL Q04663	5.00	11/1/2041	424,098	466,269	454,322
FED HM LN PC POOL Q04674	4.00	12/1/2041	435,810	454,338	459,917
FED HM LN PC POOL Q04741	4.50	11/1/2041	2,631,856	2,797,693	2,828,617
FED HM LN PC POOL Q04789	4.50	11/1/2041	2,189,260	2,319,832	2,346,568
FED HM LN PC POOL Q05168	4.00	12/1/2041	11,516,712	11,822,347	12,153,816
FED HM LN PC POOL Q05316	4.50	12/1/2041	656,619	686,781	698,947
FED HM LN PC POOL Q05451	4.00	1/1/2042	10,406,619	10,900,936	10,982,314
FED HM LN PC POOL Q05535	3.50	1/1/2042	1,486,799	1,468,833	1,550,602
FED HM LN PC POOL Q05599	4.00	1/1/2042	7,824,562	8,271,319	8,257,401
FED HM LN PC POOL Q05601	4.00	1/1/2042	7,945,168	8,156,059	8,384,627
FED HM LN PC POOL Q05692	4.00	1/1/2042	5,894,345	6,014,244	6,220,418
FED HM LN PC POOL Q05711	4.50	1/1/2042	813,623	869,134	873,669
FED HM LN PC POOL Q05717	3.50	1/1/2042	763,014	753,794	792,934
FED HM LN PC POOL Q05942	4.00	2/1/2042	2,795,070	2,951,867	2,949,704
FED HM LN PC POOL Q05962	4.00	1/1/2042	2,605,142	2,737,480	2,749,237
FED HM LN PC POOL Q07480	4.00	4/1/2042	19,672,146	20,867,170	20,760,367
FED HM LN PC POOL Q07863	4.00	4/1/2042	1,682,073	1,796,467	1,775,135
FED HM LN PC POOL Q08126	4.50	5/1/2042	587,633	636,271	625,737
FED HM LN PC POOL Q08311	4.00	5/1/2042	3,886,072	4,143,980	4,101,071
FED HM LN PC POOL Q08550	3.50	5/1/2042	490,428	475,312	507,016
FED HM LN PC POOL Q08862	3.50	6/1/2042	20,858	21,897	21,668
FED HM LN PC POOL Q09426	4.00	7/1/2042	739,388	786,071	779,356
FED HM LN PC POOL Q09716	4.00	7/1/2042	810,138	865,369	854,455
FED HM LN PC POOL Q09850	4.00	8/1/2042	1,864,159	1,902,121	1,963,388
FED HM LN PC POOL Q10056	4.50	8/1/2042	1,030,707	1,116,216	1,087,384
FED HM LN PC POOL Q10397	4.50	8/1/2042	562,053	597,685	592,988
FED HM LN PC POOL Q10670	4.00	8/1/2042	527,912	563,932	548,676
FED HM LN PC POOL Q10971	3.50	9/1/2042	1,790,903	1,787,743	1,861,071
FED HM LN PC POOL Q11004	4.00	9/1/2042	3,908,956	4,128,704	4,125,237
FED HM LN PC POOL Q11005	3.50	9/1/2042	9,383,910	9,367,351	9,751,575
FED HM LN PC POOL Q11207	3.50	9/1/2042	1,205,521	1,264,111	1,252,385
FED HM LN PC POOL Q11218	3.50	9/1/2042	1,028,976	997,106	1,069,289
FED HM LN PC POOL Q12191	3.50	10/1/2042	319,257	338,231	327,932
FED HM LN PC POOL Q12276	3.50	10/1/2042	3,310,003	3,504,408	3,412,978
FED HM LN PC POOL Q12858	3.50	11/1/2042	811,894	810,459	838,204
FED HM LN PC POOL Q13268	4.50	10/1/2042	1,279,039	1,385,310	1,373,514
FED HM LN PC POOL Q13756	4.50	10/1/2042	703,702	746,035	753,952
FED HM LN PC POOL Q13973	3.00	12/1/2042	22,927	22,833	23,393
FED HM LN PC POOL Q14010	3.50	12/1/2042	2,067,803	2,178,899	2,148,185
FED HM LN PC POOL Q14672	3.50	1/1/2043	1,186,073	1,183,975	1,232,515
FED HM LN PC POOL Q14864	3.50	1/1/2043	16,058	15,862	16,687
FED HM LN PC POOL Q15105	3.50	2/1/2043	1,896,104	1,892,746	1,969,786
FED HM LN PC POOL Q15287	3.50	1/1/2043	304,775	304,236	312,193

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FED HM LN PC POOL Q15499	3.50	2/1/2043	3,141,264	3,284,322	3,263,304
FED HM LN PC POOL Q16037	3.00	3/1/2043	241,353	233,017	246,557
FED HM LN PC POOL Q16336	3.50	3/1/2043	2,611,614	2,730,632	2,713,076
FED HM LN PC POOL Q16644	3.50	3/1/2043	25,673	25,359	26,678
FED HM LN PC POOL Q16849	4.00	4/1/2043	2,004,550	2,075,369	2,113,246
FED HM LN PC POOL Q17192	3.50	4/1/2043	4,151,062	4,326,605	4,312,340
FED HM LN PC POOL Q17550	3.50	4/1/2043	1,248,763	1,310,173	1,297,290
FED HM LN PC POOL Q17648	3.50	4/1/2043	15,885	15,686	16,502
FED HM LN PC POOL Q18134	3.50	5/1/2043	8,127,178	8,547,330	8,442,999
FED HM LN PC POOL Q18479	4.00	5/1/2043	2,329,182	2,411,520	2,451,303
FED HM LN PC POOL Q18499	4.00	5/1/2043	3,210,230	3,323,713	3,387,584
FED HM LN PC POOL Q19289	4.00	6/1/2043	2,612,825	2,705,248	2,760,376
FED HM LN PC POOL Q20131	3.50	7/1/2043	6,170	6,094	6,403
FED HM LN PC POOL Q22089	4.00	10/1/2043	3,388,647	3,516,277	3,556,772
FED HM LN PC POOL Q22593	4.00	10/1/2043	5,698,407	5,935,434	6,010,055
FED HM LN PC POOL Q22663	4.00	10/1/2043	493,963	511,479	511,520
FED HM LN PC POOL Q23277	4.00	12/1/2043	741,541	767,867	779,350
FED HM LN PC POOL Q23332	4.00	12/1/2043	1,737,935	1,799,634	1,824,332
FED HM LN PC POOL Q23341	4.00	11/1/2043	1,107,762	1,147,066	1,158,496
FED HM LN PC POOL Q24189	4.00	1/1/2039	2,183,252	2,307,215	2,303,722
FED HM LN PC POOL Q24519	4.00	1/1/2044	1,137,884	1,178,305	1,184,222
FED HM LN PC POOL Q24521	4.00	1/1/2044	1,416,597	1,466,919	1,486,102
FED HM LN PC POOL Q24754	4.00	2/1/2039	809,560	855,562	853,722
FED HM LN PC POOL Q25223	4.00	3/1/2039	1,143,573	1,208,602	1,206,677
FED HM LN PC POOL Q26024	4.00	5/1/2039	1,527,273	1,614,255	1,611,536
FED HM LN PC POOL Q29009	4.00	10/1/2039	1,104,483	1,167,622	1,165,382
FED HM LN PC POOL Q29056	4.00	10/1/2044	140,972	147,241	147,586
FED HM LN PC POOL Q29974	4.00	11/1/2039	863,042	912,415	910,082
FED HM LN PC POOL Q30023	3.50	11/1/2044	315,893	327,332	323,472
FED HM LN PC POOL Q30380	4.00	12/1/2039	1,093,196	1,155,781	1,153,461
FED HM LN PC POOL Q31111	3.50	1/1/2045	238,978	247,639	244,717
FED HM LN PC POOL Q32954	3.00	4/1/2045	240,907	241,582	244,584
FED HM LN PC POOL Q33094	3.50	5/1/2045	477	493	493
FED HM LN PC POOL Q33538	4.00	5/1/2045	3,069,478	3,243,762	3,187,581
FED HM LN PC POOL Q33712	3.50	5/1/2045	428,783	444,349	439,079
FED HM LN PC POOL Q33925	4.00	6/1/2045	237,234	247,763	248,289
FED HM LN PC POOL Q34077	3.50	6/1/2041	2,231,013	2,304,410	2,298,594
FED HM LN PC POOL Q34167	4.00	6/1/2045	578,503	603,276	605,463
FED HM LN PC POOL Q34469	4.00	6/1/2045	3,183,468	3,349,457	3,331,834
FED HM LN PC POOL Q34781	4.00	7/1/2045	6,291,762	6,643,496	6,584,989
FED HM LN PC POOL Q34871	3.50	7/1/2045	2,873,358	2,978,345	2,972,934
FED HM LN PC POOL Q34896	3.50	7/1/2040	3,258,642	3,365,159	3,356,255
FED HM LN PC POOL Q34954	3.50	7/1/2045	1,472,660	1,527,373	1,524,448
FED HM LN PC POOL Q34967	4.00	7/1/2045	605,449	632,397	634,412
FED HM LN PC POOL Q35069	4.00	8/1/2045	6,967	7,352	7,292
FED HM LN PC POOL Q35511	3.50	8/1/2040	17,053,931	17,611,729	17,585,908
FED HM LN PC POOL Q36624	3.50	10/1/2045	6,375,381	6,607,271	6,579,601
FED HM LN PC POOL Q36970	4.00	10/1/2045	795,796	831,141	832,884

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FED HM LN PC POOL Q37294	3.00	11/1/2045	66,738	66,925	67,887
FED HM LN PC POOL Q37485	3.00	11/1/2045	1,622,930	1,627,481	1,646,202
FED HM LN PC POOL Q37822	3.00	12/1/2045	1,070,952	1,063,544	1,083,462
FED HM LN PC POOL Q37993	4.00	12/1/2045	1,721,420	1,797,876	1,803,771
FED HM LN PC POOL Q38938	3.50	2/1/2046	8,744,920	8,886,311	9,024,997
FED HM LN PC POOL Q38945	4.00	2/1/2046	284,803	297,693	298,075
FED HM LN PC POOL Q39499	4.00	3/1/2046	109,372	109,300	114,468
FED HM LN PC POOL Q40366	3.50	5/1/2046	853,223	826,701	879,500
FED HM LN PC POOL Q40927	4.00	6/1/2046	2,625,812	2,742,771	2,748,179
FED HM LN PC POOL Q41203	3.50	5/1/2046	4,429,595	4,526,833	4,570,786
FED HM LN PC POOL Q41537	3.00	7/1/2046	10,588,989	10,618,721	10,734,940
FED HM LN PC POOL Q41627	3.00	7/1/2046	229,041	219,472	232,233
FED HM LN PC POOL Q41898	3.50	7/1/2046	805,420	780,504	826,684
FED HM LN PC POOL Q42089	4.00	7/1/2046	517,580	540,680	537,794
FED HM LN PC POOL Q42278	3.50	8/1/2046	424,914	411,703	437,804
FED HM LN PC POOL Q43428	3.00	8/1/2046	10,158,863	10,165,080	10,298,370
FED HM LN PC POOL Q43618	3.00	10/1/2046	801,757	804,009	812,643
FED HM LN PC POOL Q43734	3.00	10/1/2046	1,283,481	1,279,364	1,300,908
FED HM LN PC POOL Q44033	3.00	11/1/2046	11,559,833	11,592,314	11,716,786
FED HM LN PC POOL Q44035	3.00	10/1/2046	22,601	22,664	22,909
FED HM LN PC POOL Q44452	3.00	11/1/2046	2,213,291	2,205,353	2,243,456
FED HM LN PC POOL Q44569	3.00	11/1/2046	230,306	230,953	233,267
FED HM LN PC POOL Q44652	3.00	12/1/2046	6,031,731	5,989,995	6,113,627
FED HM LN PC POOL Q44655	3.00	12/1/2046	41,522,102	41,316,367	42,073,013
FED HM LN PC POOL Q44663	3.00	11/1/2046	15,989,201	16,034,126	16,203,147
FED HM LN PC POOL Q44664	3.00	11/1/2046	29,837,169	29,689,354	30,233,047
FED HM LN PC POOL Q44665	3.00	11/1/2046	2,588,621	2,595,894	2,623,767
FED HM LN PC POOL Q44813	3.00	12/1/2046	4,494,577	4,464,352	4,555,369
FED HM LN PC POOL Q45094	3.00	12/1/2046	36,451,847	36,271,233	36,935,849
FED HM LN PC POOL Q45117	3.50	12/1/2046	86,452	83,764	89,061
FED HM LN PC POOL Q45176	3.00	1/1/2047	172,917	172,060	175,264
FED HM LN PC POOL Q45199	4.00	1/1/2047	129,686	135,460	135,729
FED HM LN PC POOL Q45252	3.00	1/1/2047	3,028,373	3,036,885	3,069,489
FED HM LN PC POOL Q45511	3.00	1/1/2047	114,382	114,704	115,930
FED HM LN PC POOL Q45623	3.00	1/1/2047	27,834	27,912	28,201
FED HM LN PC POOL Q45624	3.00	1/1/2047	12,417,188	11,849,036	12,577,467
FED HM LN PC POOL Q45638	3.00	1/1/2047	751,379	746,180	760,788
FED HM LN PC POOL Q45644	3.00	1/1/2047	32,394,935	32,364,278	32,822,284
FED HM LN PC POOL Q45735	3.00	1/1/2047	52,702,876	52,718,468	53,354,760
FED HM LN PC POOL Q45872	3.00	1/1/2047	1,473,706	1,477,848	1,493,147
FED HM LN PC POOL Q45878	3.00	12/1/2046	8,697,322	8,721,763	8,804,903
FED HM LN PC POOL Q45930	3.00	2/1/2047	903,325	868,139	915,242
FED HM LN PC POOL Q45989	3.00	1/1/2047	65,581	65,765	66,474
FED HM LN PC POOL Q46241	3.00	1/1/2047	237,651	238,319	240,915
FED HM LN PC POOL Q46272	3.00	2/1/2047	25,289,578	25,164,231	25,624,411
FED HM LN PC POOL Q46441	3.00	2/1/2047	5,986,202	6,003,030	6,065,460
FED HM LN PC POOL Q46616	3.00	3/1/2047	22,515	21,564	22,767
FED HM LN PC POOL Q47342	3.50	4/1/2047	5,136,644	5,288,045	5,312,142

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FED HM LN PC POOL Q48181	4.00	5/1/2047	45,126	47,136	47,059
FED HM LN PC POOL Q49356	3.50	7/1/2047	36,229,814	37,118,459	37,467,746
FED HM LN PC POOL Q49485	3.50	7/1/2047	14,841,840	15,208,048	15,348,963
FED HM LN PC POOL Q49647	3.50	8/1/2047	66,187,814	68,407,002	68,449,351
FED HM LN PC POOL Q49848	3.50	8/1/2047	946,350	916,907	974,896
FED HM LN PC POOL Q49901	3.50	8/1/2047	32,440,306	33,497,420	33,488,796
FED HM LN PC POOL Q50827	3.50	9/1/2047	37,305,979	38,646,620	38,554,769
FED HM LN PC POOL Q50920	3.50	9/1/2047	12,796,968	13,209,712	13,208,106
FED HM LN PC POOL Q51044	3.50	9/1/2047	2,184,124	2,257,364	2,254,715
FED HM LN PC POOL Q51109	3.50	10/1/2047	2,891,315	2,801,350	2,977,263
FED HM LN PC POOL Q51131	3.50	10/1/2047	4,867,393	4,715,941	5,012,088
FED HM LN PC POOL Q51334	4.00	10/1/2047	284,066	288,600	295,886
FED HM LN PC POOL Q51789	4.00	11/1/2047	15,696,787	15,871,392	16,451,285
FED HM LN PC POOL Q51914	3.50	11/1/2047	945,503	916,081	973,196
FED HM LN PC POOL Q52062	3.00	11/1/2047	5,556,426	5,321,473	5,611,115
FED HM LN PC POOL Q52081	3.50	11/1/2047	885,926	858,494	912,648
FED HM LN PC POOL Q52189	3.50	11/1/2047	959,233	929,384	988,166
FED HM LN PC POOL Q52315	4.00	11/1/2047	18,294,455	19,153,657	19,495,083
FED HM LN PC POOL Q52554	4.00	11/1/2047	5,081,490	5,078,179	5,292,930
FED HM LN PC POOL Q52562	3.50	12/1/2047	2,863,058	2,773,962	2,949,416
FED HM LN PC POOL Q53088	3.50	9/1/2047	19,360,079	19,358,608	20,210,570
FED HM LN PC POOL Q53286	3.50	1/1/2048	4,258,866	4,367,244	4,396,508
FED HM LN PC POOL Q53313	3.50	1/1/2048	62,271,031	63,855,681	64,283,699
FED HM LN PC POOL Q53499	4.00	1/1/2048	11,836,558	11,971,849	12,405,487
FED HM LN PC POOL Q53500	3.50	1/1/2048	49,421,024	49,361,943	51,018,372
FED HM LN PC POOL Q53571	3.50	1/1/2048	965,194	935,156	993,420
FED HM LN PC POOL Q53987	3.50	2/1/2048	45,130,823	45,921,916	46,587,200
FED HM LN PC POOL Q53996	3.50	2/1/2048	4,318,850	4,394,554	4,458,203
FED HM LN PC POOL Q54171	3.50	2/1/2048	10,669,365	10,740,937	11,033,368
FED HM LN PC POOL Q54231	3.50	2/1/2048	24,648,567	24,779,007	25,443,981
FED HM LN PC POOL Q54233	3.50	2/1/2048	7,093,404	7,130,942	7,335,376
FED HM LN PC POOL Q54552	3.50	3/1/2048	19,512,490	18,908,170	20,074,616
FED HM LN PC POOL Q54554	3.50	2/1/2048	16,713,989	16,703,387	17,253,362
FED HM LN PC POOL Q54556	3.50	3/1/2048	9,715,501	9,709,338	10,029,006
FED HM LN PC POOL Q54646	3.50	3/1/2048	441,613	428,071	454,143
FED HM LN PC POOL Q54667	4.00	3/1/2048	2,068,843	2,067,495	2,151,897
FED HM LN PC POOL Q54740	3.50	3/1/2048	989,901	959,091	1,016,660
FED HM LN PC POOL Q54743	3.50	3/1/2048	13,857,385	13,428,209	14,244,507
FED HM LN PC POOL Q54748	3.50	3/1/2048	19,220,352	19,181,568	19,840,599
FED HM LN PC POOL Q54754	3.50	3/1/2048	11,462,772	11,439,642	11,832,684
FED HM LN PC POOL Q54783	3.50	3/1/2048	10,165,539	10,143,127	10,493,573
FED HM LN PC POOL Q54812	3.50	3/1/2048	75,750,636	75,654,395	78,195,106
FED HM LN PC POOL Q54832	3.50	3/1/2048	17,639,180	17,092,878	18,139,633
FED HM LN PC POOL Q54867	3.50	3/1/2048	964,627	934,603	991,996
FED HM LN PC POOL Q54900	3.50	3/1/2048	17,834,896	17,282,533	18,348,692
FED HM LN PC POOL Q54925	4.00	3/1/2048	11,023,785	11,148,124	11,550,063
FED HM LN PC POOL Q54931	3.50	3/1/2048	14,782,243	14,324,423	15,208,089
FED HM LN PC POOL Q55052	3.50	4/1/2048	4,834,903	4,684,412	4,972,077

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FED HM LN PC POOL Q55220	3.50	4/1/2048	968,936	938,777	997,694
FED HM LN PC POOL Q55303	4.00	4/1/2048	93,738,184	94,795,552	98,213,449
FED HM LN PC POOL Q55650	3.50	4/1/2048	967,518	937,403	994,971
FED HM LN PC POOL Q56064	4.00	5/1/2048	367,174	366,935	382,054
FED HM LN PC POOL Q56083	3.50	5/1/2048	3,787,292	3,669,403	3,891,449
FED HM LN PC POOL Q56111	3.50	5/1/2048	5,402,115	5,404,168	5,619,879
FED HM LN PC POOL Q56195	4.00	5/1/2048	2,335,142	2,372,431	2,425,712
FED HM LN PC POOL Q56225	3.50	5/1/2048	3,787,457	3,669,562	3,894,918
FED HM LN PC POOL Q56369	3.50	5/1/2048	32,864,176	31,846,231	33,796,606
FED HM LN PC POOL Q57797	4.00	8/1/2048	4,619,652	4,693,436	4,799,183
FED HM LN PC POOL Q57833	4.00	8/1/2048	47,865,433	47,947,788	50,428,513
FED HM LN PC POOL Q57834	4.00	8/1/2048	172,228,939	174,802,485	180,451,984
FED HM LN PC POOL Q58277	3.50	9/1/2048	3,961,170	3,837,842	4,059,756
FED HM LN PC POOL Q58413	4.00	9/1/2048	48,975,064	49,857,760	51,291,438
FED HM LN PC POOL Q58478	4.00	9/1/2048	95,350,348	97,275,544	99,902,957
FED HM LN PC POOL Q58585	4.00	9/1/2048	68,785	69,254	71,126
FED HM LN PC POOL Q58648	4.00	9/1/2048	10,520,404	10,708,417	11,022,725
FED HM LN PC POOL Q58741	4.00	9/1/2048	6,553,112	6,629,451	6,865,994
FED HM LN PC POOL Q58746	4.50	9/1/2048	1,810,455	1,877,103	1,924,008
FED HM LN PC POOL Q58806	4.00	8/1/2048	2,057,944	2,081,915	2,156,205
FED HM LN PC POOL Q58974	4.00	10/1/2048	9,252,719	9,295,297	9,694,510
FED HM LN PC POOL Q59044	4.50	9/1/2048	55,908,462	57,764,053	59,738,975
FED HM LN PC POOL Q59065	4.00	10/1/2048	98,826,267	99,281,028	103,544,889
FED HM LN PC POOL Q59077	4.00	10/1/2048	13,039,332	13,099,334	13,661,927
FED HM LN PC POOL Q59367	4.00	10/1/2048	23,667,293	23,768,655	24,797,337
FED HM LN PC POOL Q59742	4.00	11/1/2048	110,311,820	110,193,701	115,578,923
FED HM LN PC POOL Q59852	3.50	11/1/2048	992,265	961,369	1,017,156
FED HM LN PC POOL Q62522	3.50	1/1/2049	7,234,329	7,343,478	7,458,788
FED HM LN PC POOL V61367	2.50	1/1/2023	911,322	928,358	920,904
FED HM LN PC POOL V61368	2.50	8/1/2023	505,538	515,586	510,304
FED HM LN PC POOL V81760	4.00	5/1/2045	18,922	19,448	19,804
FED HM LN PC POOL V81932	3.50	10/1/2045	125,787,846	128,645,083	130,438,210
FED HM LN PC POOL V81990	4.00	10/1/2045	621,843	649,467	650,825
FED HM LN PC POOL V83155	4.50	4/1/2047	22,350,240	22,968,308	23,760,372
FED HM LN PC POOL V83986	3.50	3/1/2048	67,462,612	67,354,924	70,182,051
FED HM LN PC POOL V84064	3.50	12/1/2047	990,704	959,874	1,014,681
FED HM LN PC POOL V84257	3.50	5/1/2048	32,449,676	32,397,870	33,757,845
FED HM LN PC POOL V84296	3.50	5/1/2048	970,586	940,374	997,156
FED HM LN PC POOL V84352	3.50	6/1/2048	15,197,167	14,726,420	15,585,280
FED HM LN PC POOL V84479	4.50	7/1/2048	466,960,799	485,213,306	498,952,610
FED HM LN PC POOL V84692	4.50	9/1/2048	134,231,734	138,349,622	142,650,982
FED HM LN PC POOL V84772	4.50	10/1/2048	242,293,489	249,743,171	257,490,313
FED HM LN PC POOL V84887	4.50	11/1/2048	196,909,652	202,972,990	210,400,566
FED HM LN PC POOL V84888	4.50	11/1/2048	202,703,290	209,831,153	216,591,155
FED HM LN PC POOL V84889	4.50	11/1/2048	197,020,074	203,948,093	210,518,477
FED HM LN PC POOL V85327	4.00	3/1/2049	195,213,340	201,048,460	202,816,380
FED HM LN PC POOL Z60007	5.00	4/1/2023	26,789	27,874	28,330
FED HM LN PC POOL Z60008	5.00	5/1/2023	80,871	84,154	85,521

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FED HM LN PC POOL Z60026	5.00	11/1/2024	88,604	92,314	93,700
FED HM LN PC POOL Z60045	5.00	1/1/2025	161,352	168,123	170,631
FHLMC-GNMA	7.00	3/25/2024	61,964	62,399	66,249
FREDDIE MAC MULTIFAMILY SPTC	3.31	2/25/2042	44,134,628	8,918,019	2,137,236
FREDDIE MAC MULTIFAMILY SPTC	1.23	1/25/2021	82,926,553	5,207,054	1,071,089
FREDDIE MAC MULTIFAMILY SPTC	1.54	7/25/2019	4,574,603	432,908	179
FREDDIE MAC MULTIFAMILY SPTC	0.79	3/25/2020	104,210,325	4,343,174	178,008
FREDDIE MAC MULTIFAMILY SPTC	1.25	11/25/2019	66,848,067	4,836,374	65,414
FREDDIE MAC MULTIFAMILY SPTC	4.78	11/25/2044	9,050,000	2,515,131	428,991
FIRST FRANKLIN MLT 2006-FF15	1.87	11/25/2036	2,165,369	2,120,865	2,125,435
FIRST HORIZON ALT MST 2006-AA6	3.90	11/25/2036	1,163,263	1,160,364	1,005,928
FIRST HORIZON MPTT 2006-AR3	3.54	11/25/2036	274,489	274,611	244,731
FNMA POOL 050639	7.50	9/1/2022	1,221	1,238	1,283
FNMA POOL 050656	7.50	11/1/2022	180	183	190
FNMA POOL 050775	7.50	8/1/2023	1,123	1,142	1,190
FNMA POOL 050996	7.50	2/1/2024	280	285	296
FNMA POOL 124422	7.50	8/1/2022	231	234	240
FNMA POOL 136053	8.50	10/1/2021	27,378	27,890	27,655
FNMA POOL 141082	8.50	11/1/2021	11,804	11,886	11,836
FNMA POOL 152777	7.50	3/1/2022	1,565	1,583	1,566
FNMA POOL 168119	8.50	5/1/2022	6,529	6,570	6,546
FNMA POOL 190396	4.50	6/1/2039	7,200	7,649	7,728
FNMA POOL 190400	4.50	11/1/2039	27,315,976	29,342,781	29,321,680
FNMA POOL 190404	4.50	5/1/2040	16,445	17,473	17,662
FNMA POOL 190405	4.00	10/1/2040	121,790	126,951	128,444
FNMA POOL 235014	7.50	9/1/2023	7,970	8,105	7,978
FNMA POOL 250549	6.00	4/1/2026	112,594	118,969	123,553
FNMA POOL 250685	6.00	6/1/2026	101,409	107,226	111,005
FNMA POOL 254198	6.00	2/1/2032	6,573	7,056	7,452
FNMA POOL 254229	6.50	2/1/2022	92	92	102
FNMA POOL 254305	6.50	5/1/2022	90	90	100
FNMA POOL 254740	6.00	3/1/2033	45,916	49,410	50,275
FNMA POOL 254763	6.00	5/1/2023	8,544	8,868	9,353
FNMA POOL 254981	6.00	11/1/2033	1,757	1,777	1,992
FNMA POOL 254984	6.00	12/1/2033	39,666	42,743	44,952
FNMA POOL 254998	4.50	11/1/2023	3,477	3,561	3,632
FNMA POOL 255070	6.00	1/1/2034	8,663	8,762	9,815
FNMA POOL 255217	4.50	4/1/2024	13,932	14,285	14,553
FNMA POOL 255267	6.00	6/1/2034	33,275	35,892	37,731
FNMA POOL 255311	6.00	7/1/2034	131,781	142,163	149,432
FNMA POOL 255364	6.00	9/1/2034	8,680	8,784	9,843
FNMA POOL 255898	5.00	10/1/2035	3,920	4,140	4,287
FNMA POOL 256167	4.50	3/1/2021	1,811	1,803	1,849
FNMA POOL 256209	4.50	4/1/2021	1,452	1,446	1,482
FNMA POOL 256245	4.50	4/1/2021	30,697	31,108	31,332
FNMA POOL 256393	6.00	9/1/2036	2,271	2,437	2,568
FNMA POOL 256672	5.00	4/1/2037	1,354	1,428	1,475
FNMA POOL 256749	6.00	6/1/2037	3,280	3,522	3,720

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FNMA POOL 256887	5.50	9/1/2022	907	931	935
FNMA POOL 256956	5.00	10/1/2037	14,910	15,739	15,760
FNMA POOL 257009	6.00	12/1/2022	4,867	5,006	5,049
FNMA POOL 257043	6.00	1/1/2038	553	595	627
FNMA POOL 257047	5.50	1/1/2028	113,258	119,386	120,763
FNMA POOL 257062	5.00	1/1/2038	2,553	2,695	2,768
FNMA POOL 257079	5.50	1/1/2023	4,103	4,105	4,262
FNMA POOL 257081	4.50	1/1/2023	22,916	23,415	23,418
FNMA POOL 257126	6.00	3/1/2028	44,075	46,575	48,246
FNMA POOL 257230	5.00	6/1/2038	1,640	1,736	1,766
FNMA POOL 257252	6.00	6/1/2028	60,319	63,784	66,027
FNMA POOL 257325	5.50	8/1/2028	75,362	79,557	80,353
FNMA POOL 257372	6.00	9/1/2028	30,915	32,712	33,840
FNMA POOL 257452	6.00	11/1/2028	8,600	9,104	9,414
FNMA POOL 257500	6.00	11/1/2028	61,063	64,641	66,842
FNMA POOL 276644	7.50	6/1/2024	1,249	1,271	1,282
FNMA POOL 310098	4.50	6/1/2036	180,645	189,751	194,007
FNMA POOL 323541	6.00	2/1/2029	89,194	95,051	99,289
FNMA POOL 323881	6.00	7/1/2029	79,581	84,906	88,582
FNMA POOL 333499	6.00	11/1/2025	18,300	18,511	18,342
FNMA POOL 333641	6.00	2/1/2026	27,000	28,494	29,555
FNMA POOL 335973	6.00	2/1/2026	1,466	1,548	1,604
FNMA POOL 336931	6.00	2/1/2026	3,350	3,537	3,667
FNMA POOL 339013	6.00	3/1/2026	1,873	1,977	2,050
FNMA POOL 339175	6.00	3/1/2026	45,508	48,067	50,285
FNMA POOL 339832	6.00	3/1/2026	46,548	49,166	50,953
FNMA POOL 340365	6.00	3/1/2026	21,776	23,001	23,837
FNMA POOL 345830	6.00	5/1/2026	2,478	2,618	2,713
FNMA POOL 346285	6.00	5/1/2026	394	417	432
FNMA POOL 353235	6.00	12/1/2023	10,923	11,340	11,957
FNMA POOL 357263	6.00	9/1/2032	40,157	43,167	44,539
FNMA POOL 357604	6.00	8/1/2034	25,055	25,346	28,374
FNMA POOL 357641	5.00	11/1/2034	1,383,643	1,462,711	1,511,655
FNMA POOL 357746	6.00	4/1/2035	5,694	6,150	6,449
FNMA POOL 357778	6.00	5/1/2035	1,145	1,236	1,265
FNMA POOL 368933	6.00	3/1/2025	7,451	7,782	8,156
FNMA POOL 373903	6.00	6/1/2024	12,550	13,112	13,738
FNMA POOL 413965	6.00	4/1/2028	5,212	5,540	5,705
FNMA POOL 428297	6.00	5/1/2028	16,245	17,273	17,783
FNMA POOL 449218	6.00	1/1/2029	67,898	72,339	74,324
FNMA POOL 450835	6.00	12/1/2028	10,018	10,150	10,966
FNMA POOL 452481	6.00	11/1/2028	1,829	1,948	2,002
FNMA POOL 453107	6.00	1/1/2029	234	236	257
FNMA POOL 453862	6.00	12/1/2028	16,442	17,513	18,000
FNMA POOL 456078	6.00	12/1/2028	3,998	4,259	4,450
FNMA POOL 481451	6.00	2/1/2029	41,554	44,289	46,992
FNMA POOL 481570	6.00	2/1/2029	19,128	20,387	21,296
FNMA POOL 481623	6.00	1/1/2029	100,788	107,380	111,932

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FNMA POOL 481892	6.00	2/1/2029	16,508	17,595	18,070
FNMA POOL 486203	6.00	2/1/2029	22,095	22,234	24,564
FNMA POOL 535899	6.00	4/1/2031	1,669	1,788	1,829
FNMA POOL 545993	6.00	11/1/2032	23,277	25,029	26,387
FNMA POOL 555178	6.00	1/1/2033	3,083	3,316	3,493
FNMA POOL 555417	6.00	5/1/2033	878	945	995
FNMA POOL 589083	6.00	10/1/2031	147,966	158,715	162,158
FNMA POOL 589085	6.50	9/1/2031	37,476	40,943	41,568
FNMA POOL 625146	6.00	2/1/2032	8,528	9,157	9,545
FNMA POOL 626935	6.00	1/1/2032	112,185	120,395	122,887
FNMA POOL 627002	6.50	7/1/2032	53,947	59,057	59,837
FNMA POOL 630176	6.00	2/1/2032	24,879	26,711	27,253
FNMA POOL 635141	6.00	7/1/2032	21,323	21,553	24,155
FNMA POOL 657009	6.00	9/1/2032	41,750	44,863	45,703
FNMA POOL 657023	6.00	9/1/2032	71,358	76,678	78,111
FNMA POOL 660677	6.00	10/1/2032	8,517	9,157	9,461
FNMA POOL 663224	6.00	10/1/2032	11,195	11,351	12,377
FNMA POOL 664020	6.00	3/1/2033	19,828	21,337	21,704
FNMA POOL 666501	6.00	11/1/2032	73,856	79,416	80,909
FNMA POOL 666637	6.00	11/1/2032	5,376	5,434	5,884
FNMA POOL 666780	6.00	11/1/2032	13,832	14,873	15,140
FNMA POOL 670401	6.00	6/1/2032	6,118	6,573	6,930
FNMA POOL 671872	6.00	12/1/2032	64,086	68,921	70,150
FNMA POOL 678122	6.00	1/1/2033	15,681	16,867	17,252
FNMA POOL 678914	6.00	1/1/2033	11,352	11,480	12,431
FNMA POOL 679539	6.00	3/1/2033	22,305	24,003	24,422
FNMA POOL 682302	4.50	7/1/2033	234,641	245,940	245,168
FNMA POOL 682321	4.50	8/1/2033	1,096,454	1,149,360	1,167,526
FNMA POOL 682322	4.50	8/1/2033	55,051	57,708	58,470
FNMA POOL 682337	4.50	9/1/2033	1,190,052	1,247,589	1,271,359
FNMA POOL 682360	4.50	9/1/2033	117,316	122,988	122,562
FNMA POOL 684025	6.00	2/1/2033	3,008	3,042	3,293
FNMA POOL 686225	6.00	2/1/2033	92,591	99,622	104,403
FNMA POOL 686360	6.00	3/1/2033	9,120	9,814	9,983
FNMA POOL 693856	6.00	3/1/2033	636	644	703
FNMA POOL 701202	6.00	4/1/2033	45,575	49,051	50,082
FNMA POOL 702039	6.00	5/1/2033	15,118	16,273	16,717
FNMA POOL 707281	6.00	5/1/2033	92,294	99,348	104,242
FNMA POOL 720001	6.00	6/1/2033	60,164	64,773	66,195
FNMA POOL 721130	6.00	8/1/2034	1,346	1,452	1,474
FNMA POOL 725027	5.00	11/1/2033	6,945,238	7,508,994	7,542,342
FNMA POOL 725237	6.00	3/1/2034	8,015	8,639	9,083
FNMA POOL 725648	5.00	7/1/2019	8	8	8
FNMA POOL 725690	6.00	8/1/2034	1,093,089	1,179,376	1,239,292
FNMA POOL 725703	6.00	8/1/2034	22,278	22,543	25,254
FNMA POOL 725876	5.00	10/1/2019	2,091	2,096	2,139
FNMA POOL 725934	5.00	11/1/2019	3,381	3,393	3,459
FNMA POOL 725938	6.00	11/1/2034	27,572	27,902	31,225

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FNMA POOL 730570	6.00	8/1/2033	15,458	16,647	16,921
FNMA POOL 733462	6.00	8/1/2033	31,740	34,182	35,275
FNMA POOL 733868	6.00	12/1/2032	9,504	9,608	10,765
FNMA POOL 735036	5.50	12/1/2034	13,153,692	14,036,391	14,610,743
FNMA POOL 735061	6.00	11/1/2034	6,561	6,639	7,438
FNMA POOL 735271	6.00	1/1/2035	47,840	51,652	54,177
FNMA POOL 735288	5.00	3/1/2035	231,682	245,024	253,210
FNMA POOL 735502	6.00	4/1/2035	1,045,775	1,129,539	1,185,857
FNMA POOL 735503	6.00	4/1/2035	3,653,421	3,946,052	4,141,526
FNMA POOL 735580	5.00	6/1/2035	302,593	320,060	330,749
FNMA POOL 735669	5.00	4/1/2035	24,557,291	25,955,076	26,769,242
FNMA POOL 735676	5.00	7/1/2035	6,980,187	7,385,982	7,629,108
FNMA POOL 735894	5.50	9/1/2035	22,152	23,662	24,564
FNMA POOL 737087	5.00	7/1/2019	74	74	74
FNMA POOL 738347	6.00	8/1/2033	6,007	6,469	6,575
FNMA POOL 738492	6.00	10/1/2033	25,349	25,635	28,580
FNMA POOL 741388	6.00	9/1/2033	13,900	14,971	15,239
FNMA POOL 741858	6.00	9/1/2033	11,547	11,677	12,764
FNMA POOL 742265	6.00	11/1/2033	25,754	27,748	28,215
FNMA POOL 743045	6.00	10/1/2033	1,249	1,345	1,369
FNMA POOL 743466	6.00	10/1/2033	88,788	95,647	98,148
FNMA POOL 745230	6.00	5/1/2035	9,066	9,724	10,280
FNMA POOL 745736	5.50	12/1/2035	25,063	26,780	27,820
FNMA POOL 745755	5.00	12/1/2035	217,961	230,671	238,246
FNMA POOL 747330	6.00	10/1/2033	31,613	34,056	35,923
FNMA POOL 747417	6.00	10/1/2033	99,509	107,196	112,651
FNMA POOL 748422	6.00	8/1/2033	16,710	17,996	18,845
FNMA POOL 748807	6.00	12/1/2033	309,491	333,500	350,588
FNMA POOL 749047	6.00	10/1/2033	6,236	6,718	6,846
FNMA POOL 750502	6.00	12/1/2033	63,828	68,779	71,067
FNMA POOL 753098	6.00	12/1/2033	48,681	52,457	55,126
FNMA POOL 754140	6.00	12/1/2033	23,673	25,509	26,108
FNMA POOL 756798	6.00	11/1/2033	105,117	113,254	115,064
FNMA POOL 757257	5.50	10/1/2034	56,784	60,581	60,544
FNMA POOL 757266	5.50	10/1/2034	1,085,106	1,157,674	1,204,162
FNMA POOL 757305	4.50	10/1/2019	891	893	909
FNMA POOL 757317	4.50	12/1/2019	7,951	7,984	8,115
FNMA POOL 757322	4.50	1/1/2020	6,694	6,727	6,833
FNMA POOL 757333	4.50	4/1/2020	24,187	24,362	24,688
FNMA POOL 757340	5.00	6/1/2020	11,369	11,478	11,632
FNMA POOL 757748	6.00	9/1/2034	2,020	2,180	2,217
FNMA POOL 759001	6.00	1/1/2034	25,219	27,180	27,881
FNMA POOL 759090	6.00	1/1/2034	9,742	9,853	10,900
FNMA POOL 759282	6.00	1/1/2034	3,703	3,991	4,143
FNMA POOL 762875	6.00	9/1/2033	68,067	73,315	74,509
FNMA POOL 763857	6.00	2/1/2034	6,456	6,959	7,186
FNMA POOL 767402	6.00	1/1/2034	28,868	29,206	32,640
FNMA POOL 769017	6.00	12/1/2031	7,469	8,017	8,176

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FNMA POOL 772540	6.00	4/1/2034	26,679	28,769	29,279
FNMA POOL 773133	6.00	6/1/2034	17,224	18,578	18,863
FNMA POOL 776798	6.00	8/1/2034	5,916	5,986	6,681
FNMA POOL 776837	6.00	9/1/2034	17,233	18,596	19,574
FNMA POOL 777504	6.00	8/1/2034	22,186	23,937	24,521
FNMA POOL 777530	5.00	7/1/2019	644	644	643
FNMA POOL 777536	5.00	9/1/2019	643	644	658
FNMA POOL 779451	6.00	6/1/2034	16,567	17,870	18,775
FNMA POOL 781662	6.00	2/1/2035	1,323	1,428	1,456
FNMA POOL 781752	6.00	9/1/2034	566	611	627
FNMA POOL 781753	6.00	9/1/2034	5,568	6,008	6,197
FNMA POOL 781776	6.00	10/1/2034	10,965	11,093	12,417
FNMA POOL 782827	5.00	7/1/2019	173	173	173
FNMA POOL 782828	5.00	7/1/2019	57	57	57
FNMA POOL 784326	6.00	11/1/2034	2,042	2,204	2,239
FNMA POOL 785121	5.00	7/1/2019	608	608	607
FNMA POOL 785263	5.00	7/1/2019	55	55	55
FNMA POOL 785264	5.00	7/1/2019	140	140	140
FNMA POOL 785265	5.00	7/1/2019	124	124	124
FNMA POOL 785786	5.00	11/1/2019	735	735	752
FNMA POOL 786090	4.50	7/1/2019	23	23	23
FNMA POOL 786957	5.00	8/1/2019	221	221	226
FNMA POOL 787591	6.00	8/1/2034	19,233	20,751	21,105
FNMA POOL 788045	6.00	9/1/2034	3,925	4,235	4,313
FNMA POOL 788049	6.00	10/1/2034	83,734	90,369	93,063
FNMA POOL 788121	5.00	7/1/2019	5	5	5
FNMA POOL 788251	5.00	7/1/2019	34	34	34
FNMA POOL 788497	5.00	7/1/2019	107	107	107
FNMA POOL 789005	5.00	8/1/2019	12	12	12
FNMA POOL 789249	6.00	10/1/2034	69,912	75,452	77,309
FNMA POOL 789254	6.00	10/1/2034	19,019	20,499	20,819
FNMA POOL 789712	6.00	9/1/2034	1,063	1,075	1,167
FNMA POOL 789716	6.00	9/1/2034	11,575	12,490	12,722
FNMA POOL 789722	6.00	9/1/2034	29,829	32,188	32,855
FNMA POOL 789798	6.00	8/1/2034	7,420	8,005	8,148
FNMA POOL 789800	6.00	9/1/2034	51,137	55,181	56,101
FNMA POOL 790212	6.00	8/1/2034	4,694	5,064	5,180
FNMA POOL 790218	6.00	8/1/2034	4,346	4,689	4,852
FNMA POOL 790431	6.00	9/1/2034	8,776	9,471	9,832
FNMA POOL 790912	6.00	9/1/2034	12,052	12,916	13,328
FNMA POOL 790915	6.00	9/1/2034	35,884	38,722	39,584
FNMA POOL 790986	5.00	7/1/2019	251	251	250
FNMA POOL 791090	5.00	8/1/2019	34	34	35
FNMA POOL 791162	5.00	7/1/2019	50	50	49
FNMA POOL 791216	6.00	8/1/2034	20,054	21,638	21,952
FNMA POOL 791239	6.00	8/1/2034	15,802	15,985	17,585
FNMA POOL 791324	6.00	9/1/2034	15,180	15,357	16,736
FNMA POOL 791552	6.00	9/1/2034	5,835	6,297	6,388

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 791655	6.00	9/1/2034	79,704	86,008	88,536
FNMA POOL 791665	6.00	9/1/2034	1,270	1,368	1,390
FNMA POOL 791906	5.00	8/1/2019	986	987	1,009
FNMA POOL 792196	6.00	9/1/2034	17,858	18,066	19,556
FNMA POOL 792218	6.00	10/1/2034	8,295	8,395	9,080
FNMA POOL 792232	6.00	10/1/2034	36,309	39,186	40,111
FNMA POOL 793111	6.00	8/1/2034	6,934	7,482	7,591
FNMA POOL 793187	6.00	7/1/2034	31,128	33,580	35,275
FNMA POOL 793480	5.00	8/1/2019	111	111	112
FNMA POOL 793536	5.00	8/1/2019	115	115	117
FNMA POOL 793541	5.00	8/1/2019	153	154	153
FNMA POOL 793564	5.00	9/1/2019	27	27	28
FNMA POOL 793671	6.00	9/1/2034	35,509	38,317	38,878
FNMA POOL 793675	6.00	9/1/2034	17,359	18,732	19,393
FNMA POOL 793964	6.00	10/1/2034	806	870	883
FNMA POOL 794000	6.00	9/1/2034	28,089	30,311	31,056
FNMA POOL 794050	6.00	9/1/2034	13,611	14,687	14,900
FNMA POOL 794051	6.00	9/1/2034	137,631	148,516	151,333
FNMA POOL 794200	5.00	9/1/2019	970	971	992
FNMA POOL 794338	6.00	9/1/2034	22,705	24,501	25,720
FNMA POOL 794564	6.00	10/1/2034	54,491	58,809	59,648
FNMA POOL 794749	6.00	9/1/2034	144,437	155,861	163,618
FNMA POOL 795119	6.00	10/1/2034	6,371	6,876	6,974
FNMA POOL 795871	6.00	9/1/2034	2,039	2,200	2,232
FNMA POOL 795875	6.00	9/1/2034	7,193	7,277	8,029
FNMA POOL 795892	6.00	9/1/2034	37,063	39,995	40,573
FNMA POOL 796147	6.00	10/1/2034	8,760	8,865	9,810
FNMA POOL 796243	6.00	11/1/2034	4,873	4,931	5,334
FNMA POOL 796430	6.00	9/1/2034	4,459	4,812	4,881
FNMA POOL 796460	6.00	9/1/2034	11,567	12,481	12,858
FNMA POOL 796565	6.00	9/1/2034	16,340	16,530	18,065
FNMA POOL 796893	6.00	9/1/2034	26,862	27,176	30,423
FNMA POOL 796940	6.00	10/1/2034	34,921	37,688	38,588
FNMA POOL 797163	6.00	1/1/2035	19,393	20,928	21,348
FNMA POOL 797590	6.00	6/1/2035	746	806	819
FNMA POOL 797959	6.00	11/1/2034	940	1,007	1,029
FNMA POOL 799133	6.00	4/1/2035	2,277	2,458	2,517
FNMA POOL 799284	4.50	1/1/2020	1,347	1,353	1,375
FNMA POOL 799694	6.00	11/1/2034	32,271	34,833	35,325
FNMA POOL 799695	6.00	11/1/2034	12,749	12,902	14,167
FNMA POOL 800078	6.00	10/1/2034	118,332	127,708	134,074
FNMA POOL 800153	6.00	12/1/2034	897	968	983
FNMA POOL 800330	6.00	11/1/2034	14,867	16,048	16,328
FNMA POOL 800813	6.00	11/1/2034	5,221	5,635	5,716
FNMA POOL 800903	6.00	10/1/2034	29,620	31,967	32,540
FNMA POOL 801000	6.00	12/1/2034	724	733	794
FNMA POOL 801059	6.00	11/1/2034	795	858	871
FNMA POOL 801213	6.00	11/1/2034	33,551	36,214	36,726

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FNMA POOL 801455	6.00	11/1/2034	36,115	38,982	40,804
FNMA POOL 801538	6.00	9/1/2034	20,561	22,188	23,298
FNMA POOL 801726	5.00	10/1/2019	317	317	324
FNMA POOL 801760	6.00	10/1/2034	9,838	10,618	10,795
FNMA POOL 801763	6.00	12/1/2034	7,918	8,548	8,725
FNMA POOL 802069	6.00	10/1/2034	15,291	15,470	16,793
FNMA POOL 802182	6.00	11/1/2034	15,932	17,197	17,550
FNMA POOL 802191	6.00	12/1/2034	41,371	41,857	45,489
FNMA POOL 802398	6.00	10/1/2034	5,599	6,043	6,130
FNMA POOL 802672	6.00	12/1/2034	14,140	15,265	15,479
FNMA POOL 802791	6.00	11/1/2034	11,243	12,135	12,306
FNMA POOL 803283	5.00	1/1/2020	104	105	107
FNMA POOL 804029	6.00	9/1/2034	70,311	75,872	79,246
FNMA POOL 804259	6.00	12/1/2034	39,460	42,598	43,453
FNMA POOL 804305	6.00	11/1/2034	11,759	12,693	12,909
FNMA POOL 804389	6.00	12/1/2034	6,687	7,219	7,320
FNMA POOL 804520	6.00	12/1/2034	19,295	20,830	21,123
FNMA POOL 804865	6.00	1/1/2035	557	601	610
FNMA POOL 804993	6.00	1/1/2035	3,582	3,868	3,922
FNMA POOL 806544	6.00	12/1/2034	9,346	9,456	10,246
FNMA POOL 807835	6.00	12/1/2034	50,184	54,175	57,125
FNMA POOL 809953	6.00	3/1/2035	2,643	2,660	2,893
FNMA POOL 813753	5.00	2/1/2020	2,317	2,331	2,371
FNMA POOL 816012	5.00	2/1/2020	78	79	80
FNMA POOL 817007	5.00	2/1/2020	2,363	2,377	2,417
FNMA POOL 819244	6.00	4/1/2035	802	812	882
FNMA POOL 819256	4.50	4/1/2020	21,394	21,391	21,364
FNMA POOL 819972	6.00	4/1/2035	4,416	4,768	4,877
FNMA POOL 820030	6.00	4/1/2035	3,963	4,278	4,350
FNMA POOL 821037	6.00	5/1/2035	461	495	507
FNMA POOL 828175	6.00	7/1/2035	7,268	7,850	8,096
FNMA POOL 828285	5.00	3/1/2035	333,051	352,113	354,826
FNMA POOL 828303	5.00	5/1/2035	194,803	205,989	205,896
FNMA POOL 828315	5.50	9/1/2035	139,209	148,568	148,487
FNMA POOL 829377	6.00	6/1/2035	2,736	2,955	2,995
FNMA POOL 831063	5.50	10/1/2025	187,838	196,626	200,196
FNMA POOL 831287	6.00	1/1/2036	10,981	11,786	12,439
FNMA POOL 831426	6.00	3/1/2021	9,449	9,591	9,553
FNMA POOL 832198	5.00	7/1/2035	1,897	1,999	2,071
FNMA POOL 832270	6.00	8/1/2035	5,862	6,282	6,465
FNMA POOL 833309	6.00	7/1/2035	1,051	1,135	1,150
FNMA POOL 833565	6.00	10/1/2035	1,057	1,133	1,175
FNMA POOL 835753	5.00	8/1/2035	11,944	12,395	13,042
FNMA POOL 837564	6.00	6/1/2035	834	893	913
FNMA POOL 840852	6.00	1/1/2036	533	572	601
FNMA POOL 845166	4.50	1/1/2021	4,980	5,039	5,083
FNMA POOL 845193	6.00	11/1/2035	3,962	4,253	4,487
FNMA POOL 850512	5.50	11/1/2035	77,417	82,638	82,543

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FNMA POOL 850534	6.00	2/1/2036	223,044	240,744	244,401
FNMA POOL 850632	6.00	1/1/2036	996	1,068	1,126
FNMA POOL 851895	5.00	11/1/2035	2,177	2,300	2,378
FNMA POOL 852522	5.00	2/1/2036	708	746	764
FNMA POOL 867391	4.50	4/1/2021	2,684	2,672	2,740
FNMA POOL 867659	6.00	5/1/2036	28,823	30,953	31,612
FNMA POOL 867829	4.50	2/1/2021	6,669	6,752	6,807
FNMA POOL 868588	4.50	4/1/2021	13,944	14,130	14,232
FNMA POOL 868595	4.50	4/1/2021	17,200	17,431	17,556
FNMA POOL 868620	4.50	4/1/2021	301	306	308
FNMA POOL 868702	4.50	4/1/2021	20,449	20,723	20,872
FNMA POOL 869472	4.50	3/1/2021	14,948	15,140	15,257
FNMA POOL 869493	4.50	3/1/2021	27,214	27,564	27,777
FNMA POOL 869858	4.50	4/1/2021	1,172	1,188	1,196
FNMA POOL 870782	6.00	7/1/2036	7,122	7,640	7,878
FNMA POOL 871137	6.00	1/1/2037	7,902	8,493	8,678
FNMA POOL 879630	5.50	6/1/2021	520	528	522
FNMA POOL 879721	4.50	2/1/2021	5,063	5,041	5,168
FNMA POOL 880305	6.00	4/1/2036	5,105	5,474	5,782
FNMA POOL 880500	6.00	7/1/2036	1,366	1,467	1,517
FNMA POOL 880772	4.50	3/1/2021	1,291	1,308	1,318
FNMA POOL 880926	6.00	5/1/2036	5,449	5,843	6,037
FNMA POOL 883278	6.00	7/1/2036	167	179	183
FNMA POOL 883560	6.00	5/1/2036	17,940	19,241	19,682
FNMA POOL 886959	6.00	6/1/2036	21,721	23,329	24,577
FNMA POOL 888209	5.50	5/1/2036	1,800	1,924	2,000
FNMA POOL 888334	6.00	4/1/2037	9,771	10,504	11,081
FNMA POOL 888677	5.50	8/1/2022	204	208	209
FNMA POOL 889040	5.00	6/1/2037	3,148	3,330	3,428
FNMA POOL 889117	5.00	10/1/2035	9,465,339	10,261,171	10,284,149
FNMA POOL 889164	6.00	2/1/2038	7,503	8,063	8,489
FNMA POOL 889338	6.00	12/1/2037	23,814	25,618	27,007
FNMA POOL 889527	5.50	5/1/2023	13,334	13,654	13,888
FNMA POOL 889574	6.00	8/1/2037	2,054	2,208	2,328
FNMA POOL 889624	5.50	5/1/2038	25,232	27,026	27,492
FNMA POOL 889697	6.00	7/1/2038	1,234	1,328	1,396
FNMA POOL 889762	5.00	9/1/2037	6,113	6,468	6,640
FNMA POOL 890289	4.50	2/1/2041	10,616	11,282	11,402
FNMA POOL 890310	4.50	12/1/2040	133,142	141,493	143,000
FNMA POOL 891281	6.00	9/1/2036	28,030	30,113	31,554
FNMA POOL 892369	6.00	7/1/2036	2,912	3,123	3,187
FNMA POOL 892780	6.00	11/1/2036	131,695	141,508	146,193
FNMA POOL 893299	6.00	8/1/2036	2,315	2,487	2,552
FNMA POOL 893511	6.00	9/1/2036	10,012	10,756	11,327
FNMA POOL 894976	7.00	9/1/2036	25,775	28,269	27,047
FNMA POOL 896873	5.50	5/1/2022	7,034	7,204	7,167
FNMA POOL 897205	6.00	8/1/2036	10,894	11,687	12,306
FNMA POOL 897973	7.00	9/1/2036	1,760	1,930	1,792

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FNMA POOL 898415	6.00	10/1/2036	259	278	292
FNMA POOL 899396	5.00	4/1/2037	9,443	9,964	9,981
FNMA POOL 899514	5.00	5/1/2037	13,373	14,145	14,358
FNMA POOL 899743	6.00	7/1/2037	9,321	10,009	10,546
FNMA POOL 899794	5.50	8/1/2022	24,361	24,986	24,567
FNMA POOL 899887	5.50	10/1/2021	3,734	3,795	3,753
FNMA POOL 899948	6.50	12/1/2037	324,840	355,409	372,599
FNMA POOL 900291	6.00	9/1/2036	6,459	6,930	7,071
FNMA POOL 900301	6.00	9/1/2036	3,255	3,497	3,563
FNMA POOL 900562	6.00	9/1/2036	4,452	4,776	4,873
FNMA POOL 900999	5.50	9/1/2021	710	724	719
FNMA POOL 902172	5.00	11/1/2036	5,215	5,522	5,579
FNMA POOL 902792	6.00	12/1/2036	568	610	643
FNMA POOL 904453	6.00	11/1/2036	487	522	533
FNMA POOL 906092	5.50	1/1/2022	3,747	3,830	3,811
FNMA POOL 906561	5.00	1/1/2037	8,512	9,001	9,273
FNMA POOL 906667	5.50	12/1/2021	3,798	3,879	3,881
FNMA POOL 907399	5.50	1/1/2022	1,779	1,819	1,812
FNMA POOL 907706	5.50	2/1/2022	1,190	1,217	1,193
FNMA POOL 908596	6.00	2/1/2037	2,395	2,571	2,711
FNMA POOL 908724	6.00	1/1/2037	15,013	16,134	16,951
FNMA POOL 908745	6.00	1/1/2037	2,585	2,778	2,829
FNMA POOL 909481	5.00	2/1/2037	4,464	4,721	4,860
FNMA POOL 910390	5.00	3/1/2037	3,854	4,076	4,182
FNMA POOL 912531	6.00	2/1/2037	47,773	51,280	54,021
FNMA POOL 914024	5.00	3/1/2037	362	382	395
FNMA POOL 914072	5.00	3/1/2037	734	774	801
FNMA POOL 914386	5.00	3/1/2037	34,307	36,327	37,134
FNMA POOL 914725	6.00	4/1/2037	850	914	961
FNMA POOL 915341	5.00	6/1/2022	29,252	29,953	29,930
FNMA POOL 915344	5.50	10/1/2022	21,431	22,042	21,751
FNMA POOL 915352	4.50	4/1/2023	104,546	107,194	106,709
FNMA POOL 915445	5.50	4/1/2027	178,967	187,980	190,742
FNMA POOL 915447	6.00	8/1/2036	11,611	12,473	12,711
FNMA POOL 915462	5.50	7/1/2027	122,903	129,185	130,989
FNMA POOL 915811	6.00	12/1/2036	27,629	29,651	30,885
FNMA POOL 915939	5.50	3/1/2022	4,243	4,341	4,326
FNMA POOL 916916	6.00	5/1/2037	1,083	1,163	1,226
FNMA POOL 917142	6.00	6/1/2037	8,202	8,808	9,282
FNMA POOL 917809	5.00	5/1/2037	7,493	7,574	8,141
FNMA POOL 917988	6.00	5/1/2037	1,108	1,190	1,217
FNMA POOL 918332	6.00	5/1/2037	15,764	16,948	17,845
FNMA POOL 918363	5.00	5/1/2037	595	630	634
FNMA POOL 918561	6.00	5/1/2037	2,143	2,304	2,364
FNMA POOL 920202	5.50	1/1/2022	62,825	64,208	63,955
FNMA POOL 920424	6.00	11/1/2036	310	333	343
FNMA POOL 923878	6.00	4/1/2037	8,824	9,473	9,931
FNMA POOL 924952	6.00	8/1/2037	218,045	234,478	246,882

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FNMA POOL 928345	5.50	5/1/2022	10,207	10,453	10,533
FNMA POOL 929200	6.00	3/1/2038	4,037	4,343	4,458
FNMA POOL 929400	5.00	5/1/2023	71,965	73,865	74,089
FNMA POOL 930030	5.00	10/1/2038	7,458	7,898	8,092
FNMA POOL 930260	6.00	12/1/2038	326,475	353,214	357,371
FNMA POOL 930334	5.50	1/1/2024	694	713	728
FNMA POOL 930594	5.00	2/1/2039	2,970	3,146	3,221
FNMA POOL 930610	4.50	2/1/2039	21,078	22,388	22,618
FNMA POOL 930862	5.50	3/1/2024	3,297	3,388	3,306
FNMA POOL 931148	5.00	5/1/2039	435,846	479,269	476,050
FNMA POOL 931331	5.00	6/1/2039	452,610	497,738	494,276
FNMA POOL 931487	4.50	7/1/2039	4,372	4,644	4,693
FNMA POOL 931639	4.50	7/1/2039	17,020	18,080	18,272
FNMA POOL 931693	5.50	4/1/2023	5,768	5,904	5,936
FNMA POOL 931790	4.50	8/1/2039	1,399,472	1,467,193	1,502,161
FNMA POOL 932044	4.50	9/1/2039	4,599	4,886	4,937
FNMA POOL 932122	4.00	5/1/2035	78,723	81,988	81,729
FNMA POOL 932385	4.50	1/1/2040	56,213	60,474	60,712
FNMA POOL 932391	4.50	1/1/2040	5,384	5,720	5,783
FNMA POOL 932474	4.50	2/1/2040	82,806	87,980	88,937
FNMA POOL 933342	5.00	1/1/2038	469	496	509
FNMA POOL 933433	5.00	3/1/2038	2,371	2,504	2,569
FNMA POOL 933521	5.00	1/1/2038	294	311	319
FNMA POOL 933800	5.00	5/1/2038	6,721	7,098	7,285
FNMA POOL 934076	5.00	6/1/2038	6,596	6,966	7,036
FNMA POOL 934412	6.00	9/1/2038	1,723	1,852	1,904
FNMA POOL 934505	5.50	10/1/2023	5,768	5,952	5,962
FNMA POOL 934650	6.00	11/1/2038	22,679	24,418	25,639
FNMA POOL 935051	6.00	3/1/2039	2,638	2,838	2,909
FNMA POOL 937282	5.00	5/1/2037	7,039	7,427	7,625
FNMA POOL 938077	5.50	7/1/2022	524	535	537
FNMA POOL 938134	6.00	7/1/2037	898	966	1,012
FNMA POOL 939458	5.50	6/1/2022	2,407	2,408	2,460
FNMA POOL 940624	6.00	8/1/2037	2,945	3,167	3,329
FNMA POOL 940664	6.00	9/1/2037	15,425	16,589	17,433
FNMA POOL 940698	6.00	10/1/2037	2,984	3,205	3,336
FNMA POOL 940730	6.00	10/1/2037	639	686	718
FNMA POOL 941274	6.00	7/1/2037	3,633	3,902	4,108
FNMA POOL 941280	6.00	6/1/2037	16,154	17,346	18,215
FNMA POOL 941404	5.50	7/1/2022	509	522	521
FNMA POOL 941524	5.50	6/1/2022	6,370	6,527	6,386
FNMA POOL 941846	6.00	9/1/2037	17,270	18,550	18,904
FNMA POOL 942347	6.00	8/1/2037	17,849	18,216	20,182
FNMA POOL 942700	6.00	8/1/2037	3,496	3,760	3,954
FNMA POOL 942987	6.00	9/1/2037	34,716	35,431	39,223
FNMA POOL 943597	6.00	7/1/2037	5,007	5,376	5,666
FNMA POOL 943983	5.50	7/1/2022	8,208	8,374	8,240
FNMA POOL 944037	6.00	8/1/2037	2,068	2,224	2,271

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 944085	5.50	6/1/2022	15,289	15,591	15,420
FNMA POOL 944215	6.00	7/1/2037	136,835	139,643	153,904
FNMA POOL 944340	6.00	6/1/2037	2,090	2,248	2,367
FNMA POOL 944358	5.50	6/1/2022	5,787	5,930	5,972
FNMA POOL 944901	5.50	7/1/2022	15,341	15,727	15,469
FNMA POOL 945896	6.00	8/1/2022	866	889	887
FNMA POOL 946391	6.00	9/1/2037	27,572	29,653	31,205
FNMA POOL 947052	6.00	10/1/2037	7,568	8,140	8,557
FNMA POOL 947217	4.50	10/1/2022	2,441	2,491	2,491
FNMA POOL 947821	6.00	10/1/2037	687	739	752
FNMA POOL 948226	6.00	8/1/2037	4,049	4,349	4,433
FNMA POOL 950873	5.50	9/1/2022	68,827	70,275	70,268
FNMA POOL 950903	5.50	10/1/2022	2,385	2,449	2,391
FNMA POOL 952007	5.00	11/1/2037	6,360	6,730	6,912
FNMA POOL 952459	6.00	9/1/2037	27,252	29,276	30,781
FNMA POOL 952513	6.00	9/1/2037	2,529	2,717	2,770
FNMA POOL 952727	5.50	9/1/2022	140,897	144,585	144,354
FNMA POOL 952730	6.00	9/1/2037	1,332	1,431	1,502
FNMA POOL 953419	6.00	11/1/2022	5,825	5,989	5,939
FNMA POOL 953513	5.50	10/1/2022	163	166	164
FNMA POOL 953927	6.00	12/1/2037	4,318	4,640	4,882
FNMA POOL 955944	5.50	10/1/2022	10,124	10,340	10,483
FNMA POOL 956230	6.00	11/1/2037	12,445	13,369	13,803
FNMA POOL 959891	6.00	11/1/2037	35,674	38,372	39,875
FNMA POOL 959983	6.00	11/1/2037	231	248	260
FNMA POOL 960128	6.00	11/1/2037	6,332	6,802	7,153
FNMA POOL 961427	6.00	2/1/2038	8,606	9,248	9,738
FNMA POOL 961578	5.00	2/1/2038	713	754	771
FNMA POOL 962343	5.00	3/1/2038	4,977	5,268	5,396
FNMA POOL 963706	5.00	6/1/2023	168,691	173,210	173,701
FNMA POOL 964530	6.00	7/1/2038	5,320	5,719	5,854
FNMA POOL 964794	6.00	8/1/2038	16,297	17,521	17,839
FNMA POOL 964844	6.00	8/1/2038	8,164	8,777	8,954
FNMA POOL 965521	5.50	12/1/2022	11,308	11,312	11,649
FNMA POOL 965547	5.50	1/1/2023	31,747	32,637	32,629
FNMA POOL 966326	6.00	12/1/2037	2,287	2,457	2,503
FNMA POOL 966482	7.00	1/1/2038	8,534	9,378	8,664
FNMA POOL 966510	5.50	4/1/2037	326,486	347,771	347,967
FNMA POOL 966525	5.50	10/1/2037	333,353	355,257	355,286
FNMA POOL 966526	6.00	9/1/2037	97,909	105,081	107,175
FNMA POOL 966594	6.00	1/1/2038	4,148	4,456	4,689
FNMA POOL 966727	5.50	1/1/2023	26,566	27,313	27,286
FNMA POOL 966762	5.00	1/1/2038	603	639	638
FNMA POOL 966853	7.00	12/1/2037	787	865	835
FNMA POOL 967986	6.00	1/1/2038	4,533	4,870	5,129
FNMA POOL 968927	6.00	1/1/2038	565	607	638
FNMA POOL 969437	5.50	1/1/2023	17,537	17,934	17,619
FNMA POOL 969446	5.50	1/1/2023	47,910	48,993	48,611

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FNMA POOL 969756	5.00	2/1/2038	10,583	11,174	11,472
FNMA POOL 969816	5.50	2/1/2023	9,115	9,376	9,369
FNMA POOL 969822	4.50	1/1/2023	4,037	4,125	4,120
FNMA POOL 970012	5.50	7/1/2023	4,867	5,016	5,017
FNMA POOL 970673	6.00	10/1/2038	1,885	2,027	2,071
FNMA POOL 970754	6.00	10/1/2038	5,617	6,047	6,148
FNMA POOL 970769	5.00	11/1/2038	875	924	933
FNMA POOL 970785	6.00	11/1/2038	1,630	1,755	1,844
FNMA POOL 972448	6.00	3/1/2038	3,633	3,905	4,110
FNMA POOL 972451	5.00	3/1/2038	671	709	728
FNMA POOL 972504	6.00	3/1/2038	21,834	23,463	24,659
FNMA POOL 973023	5.00	3/1/2038	664	702	719
FNMA POOL 973126	5.50	12/1/2037	368,973	393,279	393,249
FNMA POOL 973127	6.00	11/1/2037	121,414	130,330	132,904
FNMA POOL 973243	6.00	3/1/2038	30,678	32,968	34,716
FNMA POOL 973717	6.00	4/1/2038	428	459	468
FNMA POOL 973770	5.00	3/1/2038	2,274	2,401	2,466
FNMA POOL 973994	5.50	2/1/2023	22,094	22,724	22,454
FNMA POOL 974152	6.00	2/1/2038	22,385	24,054	25,242
FNMA POOL 974335	5.50	3/1/2038	32,019	34,289	34,126
FNMA POOL 974385	5.00	4/1/2038	4,771	5,040	5,170
FNMA POOL 974435	6.00	3/1/2038	2,280	2,453	2,552
FNMA POOL 974532	5.00	4/1/2038	1,316	1,393	1,427
FNMA POOL 974640	5.00	3/1/2038	687	726	739
FNMA POOL 974700	5.00	4/1/2038	2,126	2,245	2,305
FNMA POOL 974789	4.50	5/1/2023	13,742	13,777	14,026
FNMA POOL 976435	6.00	3/1/2038	34,649	37,235	37,941
FNMA POOL 976896	6.00	1/1/2038	96,703	103,904	109,318
FNMA POOL 976913	5.00	4/1/2038	863	911	935
FNMA POOL 977143	5.50	8/1/2023	965	989	999
FNMA POOL 979505	5.00	4/1/2038	2,329	2,466	2,523
FNMA POOL 981445	6.00	9/1/2038	3,539	3,805	3,881
FNMA POOL 981689	5.00	6/1/2038	11,651	12,335	12,633
FNMA POOL 981785	5.00	4/1/2038	517	545	546
FNMA POOL 982033	5.00	4/1/2038	2,700	2,857	2,923
FNMA POOL 982665	6.00	7/1/2038	31,195	33,534	35,147
FNMA POOL 982894	5.50	5/1/2023	13,802	14,133	14,171
FNMA POOL 983288	6.00	5/1/2038	11,296	12,141	12,383
FNMA POOL 983475	6.00	5/1/2038	5,090	5,475	5,761
FNMA POOL 984834	5.00	7/1/2038	5,809	6,136	6,299
FNMA POOL 984937	6.00	6/1/2038	1,422	1,529	1,608
FNMA POOL 984977	6.00	8/1/2038	1,924	2,071	2,106
FNMA POOL 985560	6.00	6/1/2038	3,849	4,137	4,351
FNMA POOL 985771	5.50	11/1/2022	97,484	100,131	99,184
FNMA POOL 986092	5.50	9/1/2023	27,577	28,446	27,680
FNMA POOL 986199	5.50	7/1/2023	302,917	310,415	313,111
FNMA POOL 986496	5.50	8/1/2023	80,648	82,673	81,989
FNMA POOL 986508	5.50	1/1/2024	705	728	705

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FNMA POOL 987905	6.00	10/1/2038	6,365	6,853	7,005
FNMA POOL 987914	5.00	11/1/2038	11,613	12,269	12,428
FNMA POOL 988301	5.50	9/1/2023	61,816	63,764	62,527
FNMA POOL 988714	6.00	10/1/2038	2,299	2,475	2,597
FNMA POOL 988841	6.00	8/1/2038	1,459	1,571	1,597
FNMA POOL 988842	6.00	8/1/2038	1,100	1,183	1,229
FNMA POOL 990040	6.00	9/1/2038	11,339	12,192	12,442
FNMA POOL 990274	6.00	10/1/2038	2,551	2,743	2,806
FNMA POOL 990406	6.00	11/1/2038	1,141	1,229	1,249
FNMA POOL 990523	6.00	9/1/2038	2,287	2,459	2,521
FNMA POOL 990895	5.50	10/1/2023	298,973	306,683	312,764
FNMA POOL 990968	5.50	9/1/2023	7,161	7,343	7,183
FNMA POOL 991092	5.50	11/1/2023	44,548	45,712	45,550
FNMA POOL 991160	6.00	9/1/2038	10,572	11,367	11,961
FNMA POOL 991397	5.50	10/1/2023	110,899	114,438	115,166
FNMA POOL 991435	5.00	12/1/2038	2,830	2,997	3,012
FNMA POOL 991472	6.00	10/1/2038	447	481	490
FNMA POOL 991860	6.00	10/1/2038	4,996	5,372	5,644
FNMA POOL 992144	6.00	10/1/2038	9,137	9,833	10,328
FNMA POOL 992490	5.50	11/1/2023	27,791	28,517	28,691
FNMA POOL 992630	6.00	11/1/2038	10,231	11,002	11,226
FNMA POOL 992695	6.00	10/1/2038	90,848	98,270	102,669
FNMA POOL 992910	5.50	11/1/2023	129,900	133,294	132,453
FNMA POOL 992959	5.50	12/1/2023	125,831	129,948	130,879
FNMA POOL 993075	6.00	12/1/2038	4,075	4,160	4,502
FNMA POOL 995002	5.00	7/1/2037	1,320,173	1,433,384	1,433,589
FNMA POOL 995039	5.00	4/1/2038	4,264	4,514	4,633
FNMA POOL 995050	6.00	9/1/2037	778	836	882
FNMA POOL 995069	6.00	10/1/2038	4,332	4,663	4,971
FNMA POOL 995196	6.00	7/1/2038	111,804	119,769	126,745
FNMA POOL 995238	5.00	1/1/2024	121,765	125,452	125,337
FNMA POOL 995245	5.00	1/1/2039	8,423	8,921	9,130
FNMA POOL 995253	5.50	12/1/2023	1,070	1,098	1,101
FNMA POOL 995442	6.00	12/1/2038	54,876	59,087	62,225
FNMA POOL 995461	5.50	12/1/2023	505	519	527
FNMA POOL 995477	5.50	1/1/2029	36,504	38,574	38,918
FNMA POOL 995672	4.50	4/1/2039	101,751	108,083	109,189
FNMA POOL 995789	5.00	4/1/2036	891,640	943,802	974,554
FNMA POOL 995872	5.00	6/1/2039	9,088	9,606	9,851
FNMA POOL 995876	6.00	11/1/2038	13,313	14,331	15,098
FNMA POOL 995883	6.00	6/1/2039	39,337	42,376	44,612
FNMA POOL 995917	5.00	7/1/2039	1,135	1,202	1,230
FNMA POOL 995951	5.00	4/1/2039	2,601	2,755	2,820
FNMA POOL AA0587	4.50	2/1/2039	86,423	90,985	92,730
FNMA POOL AA0601	4.50	2/1/2039	201,632	212,277	216,556
FNMA POOL AA0708	5.50	1/1/2024	3,110	3,193	3,240
FNMA POOL AA0890	6.00	12/1/2038	649	698	733
FNMA POOL AA2040	4.50	2/1/2039	211,117	221,261	222,252

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FNMA POOL AA2180	4.50	2/1/2039	2,916	2,941	3,129
FNMA POOL AA2441	4.50	2/1/2039	98,973	104,198	103,408
FNMA POOL AA2778	5.00	10/1/2039	19,745	20,924	21,416
FNMA POOL AA4433	4.50	3/1/2039	1,091	1,159	1,170
FNMA POOL AA4434	5.00	3/1/2039	666	706	724
FNMA POOL AA4463	4.50	4/1/2039	12,210	12,969	13,100
FNMA POOL AA5781	5.00	4/1/2039	349	369	378
FNMA POOL AA7999	5.00	5/1/2024	5,570	5,743	5,699
FNMA POOL AA8741	4.50	7/1/2039	16,335	17,353	17,538
FNMA POOL AA9055	4.50	7/1/2039	80,074	84,936	85,942
FNMA POOL AA9372	4.50	7/1/2039	1,896,566	2,006,168	2,035,905
FNMA POOL AB0293	6.00	11/1/2038	14,588	15,687	16,508
FNMA POOL AB1080	4.50	5/1/2040	2,772,565	2,975,494	2,977,868
FNMA POOL AB1248	4.50	7/1/2040	4,559	4,845	4,897
FNMA POOL AB1335	4.50	8/1/2040	3,200	3,401	3,437
FNMA POOL AB1387	4.50	8/1/2040	39,906	42,405	42,861
FNMA POOL AB1565	5.00	10/1/2040	675,646	743,772	734,669
FNMA POOL AB1969	4.50	12/1/2040	6,531,021	6,928,917	7,014,659
FNMA POOL AB2086	4.00	1/1/2041	1,534,296	1,599,358	1,618,129
FNMA POOL AB2189	4.50	2/1/2041	1,222,950	1,298,588	1,315,017
FNMA POOL AB3032	4.50	5/1/2041	102,883	110,445	110,503
FNMA POOL AB3315	4.50	3/1/2041	5,722	6,081	6,145
FNMA POOL AB3354	5.00	6/1/2037	6,408	6,762	6,853
FNMA POOL AB3754	5.00	6/1/2041	454,874	481,389	480,889
FNMA POOL AB3844	5.00	11/1/2041	481,986	530,986	517,408
FNMA POOL AB4003	4.50	12/1/2041	1,485,289	1,568,886	1,595,308
FNMA POOL AB4115	4.00	12/1/2041	5,405	5,635	5,700
FNMA POOL AB4312	4.00	1/1/2042	30,268,523	31,874,152	31,922,506
FNMA POOL AB4316	4.00	1/1/2042	146,878	153,124	154,905
FNMA POOL AB4751	3.50	3/1/2042	18,012	18,455	18,699
FNMA POOL AB5297	4.50	6/1/2042	1,888,928	2,008,519	2,041,454
FNMA POOL AB8251	4.00	4/1/2042	596,298	608,077	616,377
FNMA POOL AB8457	3.50	2/1/2028	908,431	947,043	940,947
FNMA POOL AB9715	3.50	6/1/2033	377,018	385,028	391,040
FNMA POOL AB9716	3.50	6/1/2033	129,654	132,408	134,475
FNMA POOL AC0380	4.50	7/1/2039	131,034	140,588	140,675
FNMA POOL AC1092	4.50	7/1/2039	242,094	253,795	259,925
FNMA POOL AC1258	4.00	8/1/2039	915,748	954,410	969,252
FNMA POOL AC1541	4.50	9/1/2039	9,415	9,988	10,108
FNMA POOL AC1877	4.50	9/1/2039	16,773	17,819	18,007
FNMA POOL AC1892	4.50	9/1/2039	72,870	77,305	78,237
FNMA POOL AC2749	4.50	8/1/2039	47,704	50,604	49,834
FNMA POOL AC3414	4.50	11/1/2039	1,961,835	2,081,470	2,106,140
FNMA POOL AC3657	4.50	10/1/2039	34,639,301	37,158,413	37,187,867
FNMA POOL AC3668	4.50	10/1/2039	186,792	198,446	200,532
FNMA POOL AC4563	4.50	2/1/2039	381,293	401,422	400,930
FNMA POOL AC5047	4.50	10/1/2039	2,243	2,383	2,408
FNMA POOL AC5400	4.50	10/1/2039	3,946	4,192	4,236

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FNMA POOL AC5518	5.00	12/1/2039	9,922	10,490	10,783
FNMA POOL AC5566	4.50	2/1/2040	10,595	11,257	11,379
FNMA POOL AC5585	5.00	2/1/2040	230,052	253,123	251,275
FNMA POOL AC6048	5.00	5/1/2040	2,726	2,883	2,882
FNMA POOL AC6118	4.50	11/1/2039	60,851	64,649	65,328
FNMA POOL AC6213	5.00	11/1/2039	245,278	269,823	268,156
FNMA POOL AC6263	4.50	12/1/2039	5,188	5,512	5,570
FNMA POOL AC6608	4.50	11/1/2039	12,612	13,399	13,539
FNMA POOL AC6648	5.00	12/1/2039	2,920,995	3,213,509	3,212,179
FNMA POOL AC6753	5.00	12/1/2039	68,527	75,390	74,705
FNMA POOL AC7311	4.50	11/1/2039	567,106	610,970	603,183
FNMA POOL AC7330	4.50	12/1/2039	7,160	7,607	7,685
FNMA POOL AC7870	4.50	2/1/2040	28,431	30,208	30,536
FNMA POOL AC8634	4.50	1/1/2040	4,727,810	5,086,143	5,077,860
FNMA POOL AC9288	4.50	3/1/2041	6,668	7,087	7,162
FNMA POOL AC9294	4.50	5/1/2041	3,924	4,170	4,214
FNMA POOL AC9302	4.50	7/1/2041	2,042,894	2,196,891	2,188,271
FNMA POOL AC9313	4.50	11/1/2041	482,284	509,404	508,647
FNMA POOL AC9518	4.50	1/1/2040	6,379	6,778	6,852
FNMA POOL AD0127	6.00	7/1/2039	2,933	3,156	3,327
FNMA POOL AD0213	6.00	9/1/2039	4,161	4,478	4,719
FNMA POOL AD0245	5.00	8/1/2038	2,989	3,164	3,269
FNMA POOL AD0308	5.00	3/1/2035	9,713,685	10,279,049	10,547,425
FNMA POOL AD0496	6.00	10/1/2039	5,373	5,783	6,092
FNMA POOL AD0526	6.00	12/1/2038	27,714	29,841	31,430
FNMA POOL AD0569	5.00	1/1/2040	185,869	204,496	203,260
FNMA POOL AD0640	6.00	3/1/2039	4,645	5,003	5,257
FNMA POOL AD0890	6.00	5/1/2024	689	711	703
FNMA POOL AD1075	4.50	3/1/2040	1,851	1,966	1,988
FNMA POOL AD2004	4.50	3/1/2040	4,199	4,462	4,510
FNMA POOL AD2341	4.50	3/1/2040	74,003	78,629	79,482
FNMA POOL AD3072	4.50	4/1/2040	3,982	4,231	4,277
FNMA POOL AD3101	5.00	4/1/2040	839,596	923,911	918,282
FNMA POOL AD3125	4.50	5/1/2040	7,992	8,492	8,584
FNMA POOL AD3651	5.00	3/1/2040	349,009	384,033	371,788
FNMA POOL AD3795	4.50	4/1/2040	8,870	9,425	9,527
FNMA POOL AD3907	3.50	10/1/2025	245,000	252,366	252,887
FNMA POOL AD4437	4.50	4/1/2040	412,745	444,090	431,362
FNMA POOL AD4452	4.50	4/1/2040	668,189	718,707	714,955
FNMA POOL AD6041	4.50	7/1/2040	104,319	111,960	112,033
FNMA POOL AD6049	5.00	7/1/2040	194,099	213,631	211,864
FNMA POOL AD6495	5.00	5/1/2040	211,162	232,382	225,168
FNMA POOL AD6960	4.50	7/1/2040	26,977	28,666	28,974
FNMA POOL AD7887	4.50	6/1/2040	16,969,704	18,257,823	18,226,370
FNMA POOL AD7916	4.50	7/1/2040	7,286,396	7,831,352	7,820,428
FNMA POOL AD7952	5.50	9/1/2024	71,112	73,191	73,715
FNMA POOL AD8035	4.50	8/1/2040	8,948	9,508	9,607
FNMA POOL AD8037	4.50	8/1/2040	1,113,882	1,195,500	1,178,646

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AD8918	5.00	6/1/2040	340,311	359,920	369,824
FNMA POOL AD9029	4.50	10/1/2040	203,275	218,588	212,446
FNMA POOL AD9687	4.00	8/1/2040	2,982	3,108	3,144
FNMA POOL AD9808	4.50	7/1/2040	6,305	6,700	6,772
FNMA POOL AD9966	4.50	8/1/2040	564,812	607,304	606,641
FNMA POOL AE0217	4.50	8/1/2040	446,842	474,829	479,928
FNMA POOL AE0218	4.50	8/1/2040	92,629	98,430	99,486
FNMA POOL AE0374	6.00	11/1/2039	1,418	1,528	1,613
FNMA POOL AE0550	5.00	9/1/2040	312,836	344,359	342,046
FNMA POOL AE0674	4.50	11/1/2040	37,628,781	39,919,548	40,412,851
FNMA POOL AE0698	4.50	12/1/2040	9,658	10,264	10,372
FNMA POOL AE0803	4.50	10/1/2040	9,122,204	9,791,100	9,797,599
FNMA POOL AE0822	4.50	2/1/2041	1,168,378	1,255,839	1,250,641
FNMA POOL AE0826	4.50	1/1/2041	62,400	66,316	67,014
FNMA POOL AE0949	4.00	2/1/2041	20,845	21,256	21,984
FNMA POOL AE0954	4.50	2/1/2041	6,943	7,378	7,457
FNMA POOL AE0984	4.50	2/1/2041	20,063	21,322	21,545
FNMA POOL AE1308	4.50	8/1/2040	15,622	16,601	16,779
FNMA POOL AE1837	4.50	8/1/2040	14,489,370	15,546,943	15,562,424
FNMA POOL AE1971	4.00	9/1/2040	3,270,274	3,353,727	3,448,975
FNMA POOL AE2100	4.50	8/1/2040	675	717	725
FNMA POOL AE2546	4.50	9/1/2040	488,091	523,868	522,817
FNMA POOL AE2851	4.50	10/1/2040	210,129	221,556	225,690
FNMA POOL AE3026	4.50	9/1/2040	17,015,319	18,214,757	18,275,394
FNMA POOL AE3382	4.00	11/1/2040	18,064	18,884	19,051
FNMA POOL AE3389	4.50	11/1/2040	1,187,954	1,261,262	1,281,854
FNMA POOL AE3470	4.50	10/1/2040	30,466	32,505	32,140
FNMA POOL AE3695	4.50	11/1/2040	3,120,360	3,349,247	3,351,434
FNMA POOL AE3824	4.50	9/1/2040	1,322,365	1,423,115	1,420,173
FNMA POOL AE4414	4.00	11/1/2040	3,196,514	3,369,688	3,371,150
FNMA POOL AE4486	4.00	9/1/2030	168,423	174,323	174,067
FNMA POOL AE4588	4.50	9/1/2040	56,027	59,538	60,176
FNMA POOL AE4935	4.50	9/1/2040	223,828	237,616	240,402
FNMA POOL AE5637	4.50	6/1/2041	102,432	108,795	107,053
FNMA POOL AE6062	4.50	10/1/2040	873,517	937,568	938,203
FNMA POOL AE6120	4.00	10/1/2040	5,574	5,810	5,879
FNMA POOL AE6393	4.50	3/1/2041	3,361,570	3,569,621	3,627,258
FNMA POOL AE7323	4.00	11/1/2040	899,713	944,690	948,854
FNMA POOL AE7536	4.50	10/1/2040	2,470	2,625	2,653
FNMA POOL AE7620	4.50	11/1/2040	97,021	103,521	103,082
FNMA POOL AE7731	4.50	11/1/2040	6,688,718	7,179,354	7,163,392
FNMA POOL AE8184	4.50	10/1/2040	88,405	93,213	94,697
FNMA POOL AE8930	4.50	11/1/2040	91,406	97,048	95,530
FNMA POOL AE9274	4.50	2/1/2041	154,575	163,195	166,022
FNMA POOL AE9292	4.50	11/1/2040	494,148	521,046	530,735
FNMA POOL AE9761	4.50	12/1/2040	14,380,996	15,470,466	15,445,990
FNMA POOL AH0055	4.50	2/1/2041	1,647,061	1,748,931	1,776,749
FNMA POOL AH0353	4.50	2/1/2041	470,582	506,548	505,430

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FNMA POOL AH0426	4.50	4/1/2041	85,964	90,767	91,484
FNMA POOL AH1338	4.00	12/1/2040	94,390	95,215	99,488
FNMA POOL AH1504	4.50	12/1/2040	1,144,823	1,208,885	1,229,600
FNMA POOL AH1620	4.50	1/1/2041	443,329	468,029	467,565
FNMA POOL AH2159	4.50	3/1/2041	38,718	40,578	41,584
FNMA POOL AH2182	4.00	11/1/2040	1,058,479	1,085,501	1,116,319
FNMA POOL AH2367	4.00	1/1/2041	14,061	14,338	14,827
FNMA POOL AH2714	4.50	1/1/2041	14,266,140	15,340,226	15,322,627
FNMA POOL AH2727	4.50	1/1/2041	23,890,217	25,753,652	25,659,370
FNMA POOL AH2755	4.50	4/1/2041	83,848	90,009	90,058
FNMA POOL AH2899	4.50	1/1/2041	153,531	163,026	165,422
FNMA POOL AH3519	4.00	2/1/2041	4,072,496	4,319,539	4,294,954
FNMA POOL AH3526	4.50	2/1/2041	113,615	121,246	122,028
FNMA POOL AH3645	4.00	2/1/2041	151,530	157,957	159,809
FNMA POOL AH3853	4.50	7/1/2041	132,667	142,425	142,493
FNMA POOL AH3865	4.50	9/1/2041	282,473	298,329	303,394
FNMA POOL AH4493	4.50	2/1/2041	159,828	169,189	171,663
FNMA POOL AH4546	4.50	2/1/2041	1,053,485	1,118,695	1,131,509
FNMA POOL AH4987	4.00	1/1/2041	9,981	10,404	10,526
FNMA POOL AH5448	4.50	6/1/2041	41,023	43,319	43,007
FNMA POOL AH5457	4.50	6/1/2041	1,186,551	1,252,970	1,274,431
FNMA POOL AH5850	4.50	2/1/2041	16,843,851	17,881,378	18,090,875
FNMA POOL AH5980	4.50	3/1/2041	122,087	129,650	131,127
FNMA POOL AH6151	4.50	3/1/2041	1,838,690	1,985,589	1,974,844
FNMA POOL AH6169	4.50	2/1/2041	499,164	527,002	536,128
FNMA POOL AH6220	4.50	3/1/2041	149,670	160,664	160,434
FNMA POOL AH6264	4.00	4/1/2041	16,805	17,571	17,370
FNMA POOL AH6690	4.00	3/1/2041	18,423	19,263	19,427
FNMA POOL AH6910	4.50	4/1/2041	182,712	196,137	190,955
FNMA POOL AH6912	4.50	4/1/2041	131,968	141,665	141,740
FNMA POOL AH6932	4.50	4/1/2041	92,058	98,823	96,211
FNMA POOL AH7373	5.00	5/1/2041	182,596	201,090	194,513
FNMA POOL AH7549	4.50	3/1/2041	814,604	862,346	874,927
FNMA POOL AH7614	4.50	3/1/2041	261,550	276,149	280,917
FNMA POOL AH7620	4.50	5/1/2041	155,936	164,656	167,481
FNMA POOL AH7621	4.50	6/1/2041	1,192,069	1,258,797	1,276,895
FNMA POOL AH7628	4.50	7/1/2041	877,937	927,126	942,955
FNMA POOL AH7633	4.50	8/1/2041	924,357	976,194	979,439
FNMA POOL AH7642	4.50	10/1/2041	1,803,042	1,904,340	1,936,584
FNMA POOL AH7780	4.50	4/1/2041	88,055	92,975	93,710
FNMA POOL AH8040	5.00	4/1/2041	60,290	63,797	63,738
FNMA POOL AH8319	4.50	4/1/2041	131,533	141,198	141,275
FNMA POOL AH8382	4.50	3/1/2041	50,150	53,834	52,905
FNMA POOL AH8924	4.50	4/1/2041	2,878,269	3,095,651	3,090,918
FNMA POOL AH9388	4.50	3/1/2041	3,371,026	3,582,699	3,620,642
FNMA POOL AH9507	5.00	6/1/2041	35,187	37,238	37,265
FNMA POOL AH9708	4.50	4/1/2041	41,504	44,101	44,578
FNMA POOL AH9719	4.50	4/1/2041	8,966	9,529	9,630

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FNMA POOL AI0309	4.50	8/1/2041	788,507	832,727	846,900
FNMA POOL AI0788	4.50	6/1/2041	259,397	274,782	278,606
FNMA POOL AI0814	4.50	8/1/2041	1,046,842	1,105,549	1,124,371
FNMA POOL AI0818	4.00	9/1/2041	2,911,656	2,987,707	3,070,779
FNMA POOL AI0915	4.50	4/1/2041	30,355	32,262	32,603
FNMA POOL AI0964	4.50	4/1/2041	267,985	287,676	287,830
FNMA POOL AI0987	4.50	7/1/2041	587,532	622,587	625,268
FNMA POOL AI1019	4.50	5/1/2041	302,745	323,131	325,167
FNMA POOL AI1116	4.50	4/1/2041	192,939	207,530	204,157
FNMA POOL AI1616	4.50	4/1/2041	97,541	102,991	101,937
FNMA POOL AI1859	4.50	5/1/2041	2,085,775	2,239,089	2,239,809
FNMA POOL AI2090	4.50	4/1/2041	91,723	98,463	98,436
FNMA POOL AI2123	4.50	5/1/2041	37,454	39,779	40,227
FNMA POOL AI2404	4.50	5/1/2041	1,003,024	1,070,564	1,077,308
FNMA POOL AI2463	4.50	5/1/2041	30,037	31,924	32,261
FNMA POOL AI2468	4.50	5/1/2041	41,974	44,742	45,083
FNMA POOL AI2472	4.50	5/1/2041	469,507	504,018	504,275
FNMA POOL AI2504	4.50	5/1/2041	294,175	315,798	307,447
FNMA POOL AI2572	4.50	5/1/2041	58,384	62,008	62,327
FNMA POOL AI2574	5.00	5/1/2041	8,566	9,065	9,213
FNMA POOL AI2828	4.50	6/1/2041	67,013	70,765	71,977
FNMA POOL AI2898	4.50	5/1/2041	1,226,279	1,298,254	1,317,097
FNMA POOL AI3051	4.50	7/1/2041	3,151,599	3,330,662	3,385,016
FNMA POOL AI3097	5.00	6/1/2041	310,631	342,113	331,236
FNMA POOL AI3653	4.50	5/1/2041	5,062,077	5,376,269	5,436,984
FNMA POOL AI4162	5.00	6/1/2041	931,179	1,025,554	1,018,473
FNMA POOL AI4291	4.50	6/1/2041	17,272	18,358	18,549
FNMA POOL AI4835	4.50	6/1/2041	2,818,467	3,035,017	3,030,701
FNMA POOL AI4890	4.50	6/1/2041	5,705,745	5,978,586	6,128,275
FNMA POOL AI4895	4.50	2/1/2040	781,844	829,672	839,515
FNMA POOL AI4918	4.50	8/1/2041	2,360,818	2,493,212	2,535,680
FNMA POOL AI4931	4.50	9/1/2041	2,607,109	2,753,451	2,750,389
FNMA POOL AI4937	4.50	10/1/2041	542,806	573,302	572,484
FNMA POOL AI4951	4.50	11/1/2041	476,025	502,793	502,051
FNMA POOL AI5011	4.50	6/1/2041	102,807	110,367	110,421
FNMA POOL AI5048	4.50	7/1/2041	40,021	42,263	42,983
FNMA POOL AI5074	4.50	7/1/2041	241,744	255,289	259,647
FNMA POOL AI5595	5.00	7/1/2041	677,757	731,073	736,365
FNMA POOL AI5710	5.00	6/1/2041	165,330	174,968	174,788
FNMA POOL AI5868	4.50	7/1/2041	668,281	707,561	717,768
FNMA POOL AI6092	4.00	6/1/2031	10,436	10,810	10,902
FNMA POOL AI6515	4.50	7/1/2041	18,352	19,380	19,711
FNMA POOL AI6581	4.50	7/1/2041	650,845	694,744	698,803
FNMA POOL AI6729	4.50	7/1/2041	325,987	346,257	340,695
FNMA POOL AI7004	4.50	7/1/2041	605,244	639,154	650,065
FNMA POOL AI7190	4.50	7/1/2041	547,842	589,354	586,826
FNMA POOL AI7294	4.50	8/1/2041	436,815	461,311	469,163
FNMA POOL AI7417	4.50	9/1/2041	1,972,616	2,124,464	2,121,160

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FNMA POOL AI7560	4.50	6/1/2041	312,169	330,781	326,253
FNMA POOL AI7569	4.50	9/1/2041	961,458	1,034,403	1,029,880
FNMA POOL AI7578	4.50	9/1/2041	427,069	451,041	458,693
FNMA POOL AI7662	4.50	7/1/2041	422,107	453,926	453,370
FNMA POOL AI7951	4.50	8/1/2036	605,851	637,577	650,664
FNMA POOL AI8483	4.50	7/1/2041	7,895,447	8,498,089	8,480,206
FNMA POOL AI8501	5.00	7/1/2036	863,631	941,012	940,267
FNMA POOL AI8772	4.50	8/1/2041	50,352	53,176	54,081
FNMA POOL AI8842	4.50	8/1/2041	165,604	176,783	177,869
FNMA POOL AI9522	4.50	9/1/2041	1,527,861	1,640,319	1,641,019
FNMA POOL AI9736	4.50	9/1/2041	190,533	203,406	204,646
FNMA POOL AI9834	4.00	9/1/2041	6,735	6,868	7,103
FNMA POOL AJ0087	4.50	8/1/2041	15,703	16,583	16,410
FNMA POOL AJ0222	4.50	9/1/2041	3,790,399	4,025,055	4,076,977
FNMA POOL AJ0276	4.50	9/1/2041	4,999,212	5,384,042	5,375,607
FNMA POOL AJ0277	4.50	9/1/2041	2,941,553	3,167,988	3,163,064
FNMA POOL AJ0761	4.50	9/1/2041	112,505	120,106	120,838
FNMA POOL AJ0767	4.50	9/1/2041	1,478,589	1,596,413	1,588,106
FNMA POOL AJ1413	4.50	9/1/2041	486,161	514,835	522,138
FNMA POOL AJ1589	4.00	10/1/2041	2,190,336	2,297,969	2,310,050
FNMA POOL AJ1672	4.50	9/1/2041	12,272,573	13,196,478	13,181,482
FNMA POOL AJ1693	4.50	9/1/2041	2,938,763	3,119,951	3,158,684
FNMA POOL AJ1921	4.50	9/1/2041	747,672	798,186	803,042
FNMA POOL AJ1949	4.00	10/1/2041	144,753	150,904	152,664
FNMA POOL AJ1968	5.00	10/1/2041	225,029	238,194	243,616
FNMA POOL AJ2084	5.00	11/1/2041	556,559	613,141	601,821
FNMA POOL AJ2227	4.50	9/1/2041	336,786	359,539	361,731
FNMA POOL AJ2665	4.00	10/1/2041	6,691	6,975	6,916
FNMA POOL AJ3051	4.00	10/1/2041	10,481,211	11,083,936	11,054,027
FNMA POOL AJ3130	4.50	10/1/2041	6,053,133	6,404,311	6,483,927
FNMA POOL AJ3145	4.50	10/1/2041	139,826	149,281	150,182
FNMA POOL AJ3146	4.50	10/1/2041	39,890	42,587	42,844
FNMA POOL AJ4563	4.50	11/1/2041	2,132,413	2,294,398	2,290,337
FNMA POOL AJ4994	4.50	11/1/2041	6,393,673	6,796,267	6,867,113
FNMA POOL AJ5303	4.00	11/1/2041	42,741	43,584	45,076
FNMA POOL AJ5572	4.00	1/1/2042	1,922,645	2,031,079	2,027,279
FNMA POOL AJ5822	4.50	11/1/2041	3,434,420	3,697,328	3,693,026
FNMA POOL AJ6087	3.50	12/1/2026	10,254	10,524	10,584
FNMA POOL AJ6180	4.50	11/1/2041	505,614	534,046	538,087
FNMA POOL AJ6522	4.50	11/1/2041	892,379	942,560	957,704
FNMA POOL AJ7560	4.50	12/1/2041	111,629	119,189	116,666
FNMA POOL AJ8365	3.50	1/1/2042	22,729,672	23,665,200	23,597,474
FNMA POOL AJ8463	4.00	12/1/2041	8,919,750	9,458,984	9,407,243
FNMA POOL AJ8636	4.00	1/1/2042	15,890	16,566	16,712
FNMA POOL AJ9199	4.00	1/1/2042	36,495	37,216	38,490
FNMA POOL AJ9279	4.00	12/1/2041	84,816,803	90,093,600	89,400,386
FNMA POOL AJ9300	4.00	1/1/2042	30,295,016	30,893,164	31,949,824
FNMA POOL AK0001	4.50	1/1/2042	509,417	538,114	547,090

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FNMA POOL AK0372	5.00	2/1/2042	297,671	327,988	314,623
FNMA POOL AK0843	4.50	1/1/2042	2,843,885	3,012,116	3,054,266
FNMA POOL AK1120	5.00	2/1/2042	461,353	508,340	491,690
FNMA POOL AK1378	4.00	3/1/2042	832,101	882,495	861,156
FNMA POOL AK2415	4.00	2/1/2042	54,899,155	57,812,896	57,899,769
FNMA POOL AK2427	4.50	2/1/2042	5,194,918	5,589,684	5,579,213
FNMA POOL AK3420	5.00	1/1/2042	488,793	538,544	524,432
FNMA POOL AK3658	4.00	2/1/2042	771,863	817,257	813,071
FNMA POOL AK3971	4.50	2/1/2042	26,319	27,815	27,874
FNMA POOL AK4726	4.50	3/1/2042	2,666,586	2,861,524	2,863,821
FNMA POOL AK5920	4.50	2/1/2037	618,695	653,937	661,920
FNMA POOL AK6766	4.00	3/1/2042	20,352,656	20,858,020	21,486,569
FNMA POOL AK7438	4.00	3/1/2042	5,551,224	5,887,415	5,861,499
FNMA POOL AK9116	4.50	6/1/2040	1,587	1,687	1,704
FNMA POOL AK9445	4.00	3/1/2042	49,549,559	52,052,723	52,257,608
FNMA POOL AK9733	4.50	4/1/2042	900,274	968,866	966,867
FNMA POOL AL0004	5.00	2/1/2041	14,874,970	16,141,213	16,163,758
FNMA POOL AL0054	4.50	2/1/2041	16,886	17,946	18,134
FNMA POOL AL0065	4.50	4/1/2041	62,895	66,845	67,549
FNMA POOL AL0071	5.00	5/1/2040	3,800	4,029	4,118
FNMA POOL AL0078	6.00	12/1/2020	121	122	121
FNMA POOL AL0095	6.00	7/1/2038	15,495	16,657	17,566
FNMA POOL AL0145	4.50	8/1/2040	30,068	31,951	32,275
FNMA POOL AL0160	4.50	5/1/2041	23,206	24,665	24,925
FNMA POOL AL0763	6.00	7/1/2040	31,574	34,045	35,808
FNMA POOL AL0846	3.50	10/1/2026	333	344	343
FNMA POOL AL0920	5.00	7/1/2037	2,568,315	2,786,122	2,791,686
FNMA POOL AL0933	5.00	10/1/2041	6,598,349	7,214,581	7,169,517
FNMA POOL AL1054	5.50	1/1/2038	48,804	52,256	54,079
FNMA POOL AL1338	5.00	7/1/2041	2,749	2,916	2,910
FNMA POOL AL1465	3.50	2/1/2027	66,219	68,438	68,350
FNMA POOL AL1503	3.41	1/1/2042	4,668,660	4,863,164	4,813,896
FNMA POOL AL1505	4.00	3/1/2042	120,111	125,220	126,658
FNMA POOL AL1779	5.50	12/1/2038	17,765	19,037	19,732
FNMA POOL AL1947	4.00	4/1/2042	10,894,932	11,561,387	11,490,288
FNMA POOL AL2070	4.00	7/1/2042	15,617,335	16,305,740	16,470,964
FNMA POOL AL2071	5.50	3/1/2040	5,735,286	6,173,649	6,370,306
FNMA POOL AL2117	4.00	3/1/2042	1,562,943	1,629,434	1,648,354
FNMA POOL AL2243	4.00	3/1/2042	3,300,371	3,440,774	3,480,486
FNMA POOL AL2278	6.00	5/1/2041	802,651	861,856	910,183
FNMA POOL AL2463	4.00	7/1/2042	27,572,439	28,117,355	29,062,695
FNMA POOL AL2482	4.50	9/1/2042	2,378	2,528	2,553
FNMA POOL AL2694	3.50	11/1/2042	35,875,943	37,403,522	37,247,497
FNMA POOL AL2845	4.50	7/1/2042	13,455,787	14,449,345	14,450,940
FNMA POOL AL2846	4.50	6/1/2042	5,394,099	5,779,540	5,806,943
FNMA POOL AL2869	4.50	1/1/2042	8,968,448	9,586,969	9,631,590
FNMA POOL AL2901	4.00	9/1/2042	10,661,017	11,287,840	11,243,758
FNMA POOL AL3519	4.50	11/1/2041	4,356	4,630	4,677

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FNMA POOL AL3811	4.00	9/1/2042	21,048,697	22,113,451	22,197,438
FNMA POOL AL3967	4.50	8/1/2042	24,619	26,174	26,440
FNMA POOL AL4163	4.00	5/1/2023	8,327	8,560	8,643
FNMA POOL AL4242	5.00	10/1/2041	2,405,517	2,611,385	2,594,461
FNMA POOL AL4301	4.50	4/1/2042	1,386,507	1,453,398	1,489,055
FNMA POOL AL4338	4.00	10/1/2043	435,834	454,448	457,737
FNMA POOL AL4626	2.99	8/1/2043	3,801,687	3,845,922	3,885,781
FNMA POOL AL4809	5.00	5/1/2042	2,470,743	2,666,475	2,682,845
FNMA POOL AL5097	4.50	9/1/2043	4,568	4,858	4,906
FNMA POOL AL5231	4.50	9/1/2042	24,393	25,934	26,196
FNMA POOL AL5400	4.50	1/1/2043	3,683,974	3,956,490	3,956,404
FNMA POOL AL5537	4.50	4/1/2044	7,523	8,000	8,079
FNMA POOL AL5707	4.50	11/1/2043	30,348,378	32,730,560	32,591,975
FNMA POOL AL5749	4.50	7/1/2042	75,262	80,013	80,819
FNMA POOL AL5876	4.50	1/1/2042	17,245	18,332	18,506
FNMA POOL AL5889	4.50	6/1/2044	4,666	4,963	5,009
FNMA POOL AL5930	4.50	1/1/2043	62,062	65,987	66,651
FNMA POOL AL5955	5.00	1/1/2042	34,215,648	37,354,946	37,153,338
FNMA POOL AL6001	4.00	10/1/2044	14,468,529	15,267,996	15,159,914
FNMA POOL AL6127	2.86	12/1/2044	2,856,585	2,937,802	2,920,076
FNMA POOL AL6214	4.50	9/1/2042	26,763,474	28,740,887	28,741,061
FNMA POOL AL6274	5.00	9/1/2044	47,676,386	52,504,920	51,770,784
FNMA POOL AL6818	4.50	8/1/2044	74,127	78,842	79,611
FNMA POOL AL6949	4.50	6/1/2044	13,795,618	14,820,985	14,815,846
FNMA POOL AL7318	4.50	1/1/2043	18,909,283	20,308,070	20,308,131
FNMA POOL AL7363	4.50	10/1/2041	4,009,771	4,305,004	4,306,411
FNMA POOL AL7364	4.50	9/1/2043	3,721,027	3,996,917	3,996,054
FNMA POOL AL7767	4.50	6/1/2044	397,557	422,826	426,943
FNMA POOL AL8206	4.50	1/1/2043	73,607	78,263	79,041
FNMA POOL AL8383	4.50	10/1/2045	71,470	76,032	76,746
FNMA POOL AL8516	4.00	6/1/2042	34,310,532	35,162,793	36,180,906
FNMA POOL AL9128	4.50	2/1/2046	78,054	83,041	83,817
FNMA POOL AL9246	4.50	8/1/2044	10,923,057	11,457,434	11,729,393
FNMA POOL AL9565	3.50	9/1/2046	75,697	75,720	79,263
FNMA POOL AL9635	3.50	12/1/2045	39,575	39,587	41,354
FNMA POOL AL9725	3.50	1/1/2047	147,311	147,356	154,119
FNMA POOL AL9774	3.50	1/1/2047	38,014	38,025	39,771
FNMA POOL AL9949	3.50	2/1/2047	5,573,826	5,736,423	5,760,689
FNMA POOL AO1748	4.00	5/1/2042	9,950,987	10,457,114	10,494,891
FNMA POOL AO2102	4.50	5/1/2042	577,612	625,420	615,327
FNMA POOL AO2106	4.50	5/1/2042	1,152,044	1,238,969	1,235,355
FNMA POOL AO4143	4.00	6/1/2042	25,263	25,762	26,675
FNMA POOL AO5257	4.50	6/1/2042	371,731	394,079	391,170
FNMA POOL AO6731	4.00	6/1/2042	2,211,372	2,305,509	2,332,264
FNMA POOL AO8647	4.00	7/1/2042	895,645	946,304	940,022
FNMA POOL AO8954	4.00	7/1/2042	332,265	352,626	350,423
FNMA POOL AO9369	4.00	7/1/2042	3,698,640	3,916,865	3,900,819
FNMA POOL AP0005	2.63	7/1/2042	16,802,636	17,044,970	16,983,687

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FNMA POOL AP3683	4.00	10/1/2042	5,215,697	5,534,445	5,500,724
FNMA POOL AP9889	3.50	10/1/2042	14,947	15,317	15,364
FNMA POOL AQ4601	4.00	12/1/2042	4,864,094	5,061,089	5,129,956
FNMA POOL AQ6654	3.50	1/1/2043	30,111	30,858	30,815
FNMA POOL AQ8254	3.50	12/1/2042	1,180,629	1,254,807	1,226,126
FNMA POOL AQ8429	3.50	12/1/2042	9,788,194	10,403,180	10,165,399
FNMA POOL AR4878	3.50	1/1/2043	781,563	819,609	811,626
FNMA POOL AR7032	3.50	2/1/2043	1,403,839	1,465,463	1,457,480
FNMA POOL AR8948	3.50	3/1/2028	949,667	990,185	982,208
FNMA POOL AR9900	3.50	4/1/2043	6,025,728	6,328,097	6,275,034
FNMA POOL AR9927	3.50	4/1/2033	1,408,252	1,438,072	1,460,632
FNMA POOL AS0026	3.50	7/1/2043	57,365	58,794	59,556
FNMA POOL AS0317	4.00	8/1/2043	10,548	10,757	11,100
FNMA POOL AS4774	3.00	4/1/2045	39,142	38,995	39,715
FNMA POOL AS4805	3.50	4/1/2045	1,811	1,869	1,871
FNMA POOL AS5319	3.50	7/1/2045	1,890	1,902	1,950
FNMA POOL AS5459	3.50	7/1/2045	34,623	34,633	36,197
FNMA POOL AS5474	4.00	7/1/2045	15,925,737	16,329,530	16,657,351
FNMA POOL AS5696	3.50	8/1/2045	12,811	13,388	13,213
FNMA POOL AS5812	3.50	9/1/2045	30,074,521	31,119,008	31,097,494
FNMA POOL AS5943	4.00	10/1/2045	50,327	52,768	52,639
FNMA POOL AS6101	3.50	11/1/2045	7,147,106	7,309,477	7,406,749
FNMA POOL AS7245	3.50	5/1/2046	5,848,436	5,943,000	6,027,491
FNMA POOL AS8269	3.00	11/1/2046	267,524,040	266,970,081	270,989,600
FNMA POOL AS8371	3.50	11/1/2046	658,751	658,951	689,216
FNMA POOL AS8483	3.00	12/1/2046	14,873	14,712	15,065
FNMA POOL AS8493	3.50	12/1/2046	4,971,405	5,002,138	5,178,644
FNMA POOL AS8600	2.50	1/1/2032	13,128	13,133	13,227
FNMA POOL AS8963	4.00	10/1/2043	891,251	936,298	939,202
FNMA POOL AS9587	4.00	5/1/2047	206,218,918	218,326,324	215,993,798
FNMA POOL AS9938	3.50	7/1/2047	20,146,329	20,323,848	21,015,495
FNMA POOL AT2476	3.50	5/1/2033	762,397	778,567	790,078
FNMA POOL AT2478	3.50	5/1/2033	1,000,964	1,022,194	1,038,199
FNMA POOL AT2482	3.50	5/1/2033	1,182,269	1,207,345	1,226,243
FNMA POOL AT2858	3.50	5/1/2033	112,140	114,519	114,654
FNMA POOL AT2934	3.50	5/1/2033	1,375,392	1,404,564	1,426,546
FNMA POOL AT2958	3.50	5/1/2033	1,513,081	1,545,174	1,565,775
FNMA POOL AT2960	3.50	5/1/2033	1,671,498	1,706,951	1,733,669
FNMA POOL AT4187	3.50	5/1/2033	1,400,597	1,430,303	1,452,700
FNMA POOL AT4943	3.50	5/1/2043	5,180,387	5,483,606	5,394,737
FNMA POOL AT5419	3.50	5/1/2033	709,054	724,093	734,804
FNMA POOL AT5421	3.50	5/1/2033	1,413,655	1,443,639	1,466,237
FNMA POOL AT7585	3.50	6/1/2043	9,531,399	9,988,466	9,898,619
FNMA POOL AT7589	3.50	6/1/2043	6,972,942	7,321,217	7,241,577
FNMA POOL AT7590	4.00	5/1/2043	1,004,209	1,077,953	1,059,131
FNMA POOL AT7602	3.50	5/1/2043	1,041,322	1,087,593	1,081,110
FNMA POOL AT7893	2.28	8/1/2043	14,387,249	14,182,181	14,463,066
FNMA POOL AT8446	3.50	6/1/2033	642,387	656,035	664,954

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FNMA POOL AT8620	4.50	6/1/2043	914,401	969,799	977,481
FNMA POOL AT8624	3.50	6/1/2043	483,491	496,009	502,118
FNMA POOL AT8750	3.50	5/1/2033	611,479	624,449	632,961
FNMA POOL AU1636	3.50	7/1/2043	22,048,767	22,960,520	22,891,261
FNMA POOL AU1650	3.50	7/1/2043	69,190,540	72,036,897	71,834,655
FNMA POOL AU1724	4.00	7/1/2043	1,481,339	1,537,964	1,577,710
FNMA POOL AU2553	3.50	7/1/2033	1,284,014	1,311,338	1,331,776
FNMA POOL AU2554	3.50	7/1/2033	1,593,654	1,627,566	1,652,935
FNMA POOL AU2594	4.00	7/1/2043	1,645,375	1,677,952	1,731,481
FNMA POOL AU6240	4.00	10/1/2043	368,742	383,729	387,415
FNMA POOL AU6973	3.58	11/1/2043	2,332,586	2,403,971	2,404,251
FNMA POOL AU7007	4.00	11/1/2043	1,220,206	1,248,548	1,282,686
FNMA POOL AU7276	4.00	10/1/2038	3,581,045	3,791,864	3,776,393
FNMA POOL AU9432	5.00	10/1/2043	330,646	356,873	352,977
FNMA POOL AU9782	3.78	9/1/2043	469,440	477,011	484,205
FNMA POOL AV0022	4.00	11/1/2043	12,464,441	12,711,368	13,060,362
FNMA POOL AV0662	4.00	12/1/2043	1,130,079	1,178,361	1,186,668
FNMA POOL AV1095	4.50	9/1/2043	1,921,106	2,064,317	2,060,110
FNMA POOL AV2334	2.89	1/1/2044	6,582,631	6,727,778	6,695,651
FNMA POOL AV2348	4.00	1/1/2044	2,003,543	2,050,094	2,110,577
FNMA POOL AV3538	4.00	12/1/2038	2,804,008	2,969,346	2,956,968
FNMA POOL AV5373	5.00	12/1/2043	494,621	533,902	522,788
FNMA POOL AV6610	4.00	4/1/2039	4,351,086	4,608,441	4,588,306
FNMA POOL AV6685	4.50	1/1/2044	335,810	356,241	350,887
FNMA POOL AV6735	4.50	3/1/2044	205,709	218,239	214,981
FNMA POOL AV9206	4.00	3/1/2039	6,621,520	7,012,858	6,982,494
FNMA POOL AV9631	2.98	3/1/2044	2,332,016	2,406,980	2,374,532
FNMA POOL AW0966	2.81	6/1/2044	9,612,753	9,859,484	9,788,028
FNMA POOL AW2234	3.36	5/1/2044	2,043,866	2,115,811	2,099,632
FNMA POOL AW6278	3.11	7/1/2044	4,470,119	4,588,695	4,569,694
FNMA POOL AX1040	3.02	10/1/2044	1,023,075	1,042,582	1,046,258
FNMA POOL AX2377	2.91	9/1/2044	1,264,660	1,291,684	1,291,236
FNMA POOL AX2763	4.00	9/1/2044	68,402	72,568	71,538
FNMA POOL AX6039	2.96	10/1/2044	1,122,602	1,144,822	1,147,096
FNMA POOL AX7770	4.00	2/1/2045	3,732,656	3,961,510	3,904,144
FNMA POOL AX9530	3.50	2/1/2045	2,603,486	2,572,624	2,686,688
FNMA POOL AY0089	2.82	12/1/2044	4,718,272	4,871,840	4,816,709
FNMA POOL AY1306	3.50	3/1/2045	1,186	1,232	1,225
FNMA POOL AY1814	4.00	1/1/2045	2,051,829	2,176,745	2,147,983
FNMA POOL AY5654	2.64	6/1/2045	14,781,467	15,079,872	14,937,447
FNMA POOL AY5790	4.00	3/1/2045	10,723,273	11,379,569	11,215,879
FNMA POOL AZ0439	2.80	5/1/2045	3,796,817	3,900,454	3,858,559
FNMA POOL AZ0489	3.50	5/1/2045	3,125,366	3,245,774	3,245,012
FNMA POOL AZ2111	3.50	10/1/2045	3,271,494	3,324,386	3,374,206
FNMA POOL AZ2626	3.00	8/1/2045	3,648,590	3,657,573	3,700,137
FNMA POOL AZ2899	3.50	9/1/2045	94,934,865	98,348,547	98,164,065
FNMA POOL AZ3732	3.00	10/1/2045	3,310,558	3,318,715	3,357,328
FNMA POOL AZ3737	3.00	11/1/2045	300,267	299,803	306,079

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FNMA POOL AZ4775	3.50	10/1/2045	5,223,430	5,307,879	5,387,412
FNMA POOL AZ4815	3.50	7/1/2045	5,208,942	5,360,956	5,386,115
FNMA POOL AZ5321	4.00	8/1/2045	4,742,797	5,012,576	4,960,689
FNMA POOL AZ5640	4.00	7/1/2045	3,227,824	3,388,047	3,378,576
FNMA POOL AZ6650	3.50	1/1/2046	4,697,699	4,773,652	4,844,420
FNMA POOL AZ7353	3.50	11/1/2045	19,396,754	19,710,353	20,005,692
FNMA POOL BA0898	3.50	2/1/2046	5,704,008	5,961,359	5,881,278
FNMA POOL BA1136	3.50	3/1/2046	10,537,009	10,763,794	10,862,868
FNMA POOL BA1141	3.50	3/1/2046	1,248,563	1,248,942	1,303,132
FNMA POOL BA1147	3.50	3/1/2046	3,152,588	3,220,440	3,248,628
FNMA POOL BA1565	3.00	10/1/2045	5,586,249	5,600,014	5,662,874
FNMA POOL BA2696	3.50	10/1/2045	64,936	67,825	66,975
FNMA POOL BA4384	3.50	11/1/2045	4,100,166	4,166,456	4,228,884
FNMA POOL BA4388	3.50	11/1/2045	12,937,430	13,266,602	13,343,593
FNMA POOL BA4390	3.50	11/1/2045	15,843,648	16,246,763	16,341,067
FNMA POOL BA5343	3.50	12/1/2045	4,453,457	4,596,968	4,593,256
FNMA POOL BA6587	3.50	1/1/2046	2,855,948	2,902,124	2,945,590
FNMA POOL BC0448	3.50	12/1/2045	6,136,965	6,310,545	6,328,686
FNMA POOL BC0767	3.50	12/1/2045	6,275,333	6,376,792	6,472,339
FNMA POOL BC0823	3.50	4/1/2046	1,210,466	1,230,038	1,248,087
FNMA POOL BC0843	3.50	4/1/2046	427,223	427,353	447,350
FNMA POOL BC1154	3.50	6/1/2046	11,299,349	11,303,636	11,831,656
FNMA POOL BC1809	3.50	5/1/2046	6,190,800	6,324,044	6,383,199
FNMA POOL BC2891	3.50	2/1/2046	1,851,805	1,881,746	1,909,923
FNMA POOL BC6408	3.50	4/1/2046	11,985,213	12,243,168	12,354,012
FNMA POOL BD2170	3.50	8/1/2047	207,740	207,803	215,986
FNMA POOL BD5425	3.00	12/1/2046	376,413	375,912	381,289
FNMA POOL BD6965	3.00	10/1/2046	24,943	24,850	25,269
FNMA POOL BD7107	2.50	3/1/2032	654,222	654,222	659,175
FNMA POOL BE1566	3.50	4/1/2047	3,582,416	3,692,188	3,702,517
FNMA POOL BE2378	3.00	4/1/2047	291,605	288,347	294,977
FNMA POOL BE2848	3.00	12/1/2046	63,484	63,400	64,316
FNMA POOL BE3188	3.50	2/1/2047	331,413	331,513	345,710
FNMA POOL BE3319	3.00	1/1/2047	781,821	780,781	791,990
FNMA POOL BE3321	3.50	1/1/2047	827,900	828,151	865,475
FNMA POOL BE4057	3.00	1/1/2047	371,394	370,900	376,062
FNMA POOL BE4247	3.00	12/1/2046	433,424	432,847	439,106
FNMA POOL BE4479	3.50	12/1/2046	1,342,374	1,364,081	1,380,941
FNMA POOL BE4595	3.00	4/1/2047	669,284	661,807	677,247
FNMA POOL BE5008	4.00	2/1/2045	14,543,108	15,321,794	15,233,343
FNMA POOL BE6826	3.50	3/1/2047	785,528	785,767	820,626
FNMA POOL BE7083	3.50	1/1/2047	573,619	566,807	590,063
FNMA POOL BE7961	3.50	2/1/2047	628,739	609,281	647,298
FNMA POOL BE8340	4.50	9/1/2047	2,289,637	2,362,895	2,432,435
FNMA POOL BE8348	4.50	12/1/2047	6,925,145	7,127,148	7,357,062
FNMA POOL BE8781	4.00	6/1/2047	22,375,970	23,600,817	23,436,613
FNMA POOL BE8824	3.50	7/1/2047	8,285,797	8,486,914	8,553,379
FNMA POOL BE9210	3.00	3/1/2047	863,275	862,125	873,548

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FNMA POOL BE9407	4.00	7/1/2047	3,115,383	3,286,405	3,263,055
FNMA POOL BE9447	3.50	11/1/2047	1,643,825	1,644,324	1,712,849
FNMA POOL BH0975	3.00	4/1/2047	590,887	584,286	596,731
FNMA POOL BH1224	3.50	4/1/2047	822,743	847,234	850,414
FNMA POOL BH1374	3.00	7/1/2047	523,496	522,799	528,499
FNMA POOL BH1421	3.00	4/1/2047	118,840	117,513	120,380
FNMA POOL BH1731	3.50	6/1/2047	882,537	882,805	922,595
FNMA POOL BH2557	3.00	5/1/2047	934,607	927,727	943,842
FNMA POOL BH2558	3.00	5/1/2047	506,880	501,216	511,893
FNMA POOL BH2606	3.50	8/1/2047	176,070,010	182,213,321	181,864,455
FNMA POOL BH2759	3.00	6/1/2047	892,031	890,842	903,587
FNMA POOL BH2829	3.00	9/1/2047	1,583,004	1,580,894	1,597,600
FNMA POOL BH3889	3.50	7/1/2047	1,483,482	1,519,382	1,532,303
FNMA POOL BH3897	3.50	8/1/2047	4,479,960	4,633,492	4,627,395
FNMA POOL BH4152	3.50	11/1/2047	161,910	161,959	168,337
FNMA POOL BH4158	3.50	12/1/2047	1,081,514	1,081,843	1,124,445
FNMA POOL BH4226	3.00	6/1/2047	404,278	403,739	408,277
FNMA POOL BH4271	4.00	6/1/2047	38,629,974	40,761,472	40,461,019
FNMA POOL BH4333	3.50	6/1/2047	1,686,684	1,726,755	1,742,197
FNMA POOL BH4466	3.00	11/1/2047	208,636	208,357	210,746
FNMA POOL BH5113	3.50	8/1/2047	7,654,167	7,903,029	7,896,632
FNMA POOL BH5642	3.00	7/1/2047	587,745	586,962	593,137
FNMA POOL BH5750	3.50	11/1/2047	3,213,780	3,237,133	3,331,457
FNMA POOL BH5801	3.50	7/1/2047	779,169	779,406	813,020
FNMA POOL BH5810	3.50	7/1/2047	4,489,800	4,601,401	4,640,320
FNMA POOL BH5955	3.50	8/1/2047	900,666	900,940	941,004
FNMA POOL BH6452	3.50	7/1/2047	10,977,368	11,243,014	11,325,111
FNMA POOL BH7032	3.50	12/1/2047	141,370	139,940	145,526
FNMA POOL BH7342	3.50	7/1/2047	6,124,248	6,315,839	6,329,562
FNMA POOL BH7348	3.50	8/1/2047	13,129,053	13,539,862	13,544,955
FNMA POOL BH7494	3.50	9/1/2047	1,147,474	1,147,822	1,195,849
FNMA POOL BH7671	3.50	11/1/2047	1,074,955	1,075,281	1,117,621
FNMA POOL BH8113	3.00	10/1/2047	133,013	132,835	134,233
FNMA POOL BH8657	3.50	9/1/2047	802,780	803,024	839,219
FNMA POOL BH8794	3.00	10/1/2047	900,731	899,530	908,995
FNMA POOL BH9215	3.50	1/1/2048	224,878	217,914	231,554
FNMA POOL BH9285	3.50	2/1/2048	27,539,596	27,758,894	28,630,963
FNMA POOL BH9843	3.00	10/1/2047	907,905	906,695	916,235
FNMA POOL BH9854	3.50	11/1/2047	1,111,186	1,111,524	1,155,292
FNMA POOL BJ0056	3.50	10/1/2047	7,597,557	7,855,719	7,838,235
FNMA POOL BJ0175	3.50	1/1/2048	972,347	972,642	1,010,876
FNMA POOL BJ0186	3.50	2/1/2048	280,428	280,513	291,541
FNMA POOL BJ0641	3.50	3/1/2048	22,697,099	22,705,725	23,596,544
FNMA POOL BJ0650	3.50	3/1/2048	4,810,580	4,661,592	4,946,072
FNMA POOL BJ0812	3.00	10/1/2047	2,752,694	2,749,024	2,777,949
FNMA POOL BJ0813	3.00	10/1/2047	1,909,633	1,907,087	1,927,242
FNMA POOL BJ0957	3.50	11/1/2047	118,654	117,454	122,105
FNMA POOL BJ1003	3.50	12/1/2047	10,338,344	10,233,745	10,630,001

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FNMA POOL BJ1007	3.50	12/1/2047	1,171,350	1,159,499	1,205,425
FNMA POOL BJ1163	3.50	1/1/2048	1,245,473	1,245,851	1,294,828
FNMA POOL BJ1662	3.50	12/1/2047	1,637,557	1,586,848	1,678,848
FNMA POOL BJ2015	3.50	12/1/2047	958,852	959,143	997,819
FNMA POOL BJ2070	3.50	12/1/2047	227,360	227,430	236,946
FNMA POOL BJ2193	3.50	1/1/2048	135,199	135,240	141,032
FNMA POOL BJ2508	3.50	10/1/2047	9,643,425	9,675,400	9,923,908
FNMA POOL BJ2554	3.00	11/1/2047	418,558	418,000	422,398
FNMA POOL BJ2965	3.00	11/1/2047	163,194	162,977	164,691
FNMA POOL BJ3139	3.50	11/1/2047	965,296	965,589	1,005,986
FNMA POOL BJ3420	3.50	2/1/2048	942,152	942,438	981,808
FNMA POOL BJ3611	3.50	1/1/2048	29,482,688	30,177,238	30,416,664
FNMA POOL BJ3619	3.50	1/1/2048	793,424	785,396	816,117
FNMA POOL BJ3653	3.50	2/1/2048	17,795,342	18,079,485	18,358,150
FNMA POOL BJ3655	3.50	2/1/2048	20,034,592	20,327,645	20,616,335
FNMA POOL BJ3667	3.50	2/1/2048	6,966,254	6,968,901	7,242,315
FNMA POOL BJ3671	3.50	2/1/2048	4,362,477	4,364,135	4,546,099
FNMA POOL BJ3728	3.50	12/1/2047	1,158,446	1,146,725	1,192,644
FNMA POOL BJ3793	3.50	12/1/2047	1,466,296	1,503,930	1,512,743
FNMA POOL BJ3828	3.50	1/1/2048	24,396,934	25,023,208	25,169,777
FNMA POOL BJ3844	3.50	1/1/2048	3,804,079	3,805,524	3,964,457
FNMA POOL BJ3937	3.50	1/1/2048	14,978,156	14,826,606	15,420,459
FNMA POOL BJ3960	3.50	1/1/2048	814,783	806,539	838,679
FNMA POOL BJ3995	3.50	2/1/2048	16,765,873	16,596,225	17,238,093
FNMA POOL BJ3996	3.50	2/1/2048	1,810,281	1,779,481	1,862,057
FNMA POOL BJ3997	3.50	2/1/2048	789,386	781,398	810,931
FNMA POOL BJ4014	3.50	2/1/2048	106,680	105,601	109,592
FNMA POOL BJ4289	3.50	1/1/2048	1,222,957	1,223,329	1,274,433
FNMA POOL BJ4290	3.50	1/1/2048	189,038	189,096	195,325
FNMA POOL BJ4343	3.50	1/1/2048	1,156,080	1,156,431	1,204,740
FNMA POOL BJ4746	3.50	2/1/2048	5,063,275	5,065,199	5,263,925
FNMA POOL BJ4768	3.50	2/1/2048	2,628,384	2,629,183	2,739,015
FNMA POOL BJ4769	3.50	1/1/2048	1,518,367	1,518,828	1,578,532
FNMA POOL BJ4816	3.50	2/1/2048	1,870,761	1,877,524	1,929,927
FNMA POOL BJ4830	3.50	2/1/2048	13,820,356	13,870,315	14,257,461
FNMA POOL BJ4882	3.50	3/1/2048	680,394	673,509	698,964
FNMA POOL BJ4916	3.50	3/1/2048	29,182	28,278	29,991
FNMA POOL BJ5001	3.00	12/1/2047	2,736,879	2,733,229	2,762,115
FNMA POOL BJ5244	3.50	12/1/2047	1,596,731	1,597,216	1,666,144
FNMA POOL BJ5251	3.50	12/1/2047	1,247,959	1,235,333	1,284,800
FNMA POOL BJ5460	3.50	3/1/2048	15,151,151	15,203,798	15,571,314
FNMA POOL BJ5879	3.50	1/1/2048	105,429	105,461	109,607
FNMA POOL BJ5917	3.50	3/1/2048	1,072,460	1,072,786	1,114,965
FNMA POOL BJ5950	3.50	4/1/2048	866,301	866,564	896,763
FNMA POOL BJ5955	3.50	4/1/2048	761,021	737,450	780,799
FNMA POOL BJ6416	3.50	3/1/2048	1,423,469	1,423,901	1,479,882
FNMA POOL BJ6691	3.50	3/1/2048	2,761,228	2,758,033	2,848,562
FNMA POOL BJ7038	3.50	8/1/2048	1,428,899	1,429,333	1,485,531

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FNMA POOL BJ7216	4.00	10/1/2048	39,219,074	39,398,579	41,065,580
FNMA POOL BJ7398	3.50	11/1/2048	4,735,195	4,604,557	4,849,644
FNMA POOL BJ8120	3.50	1/1/2048	56,889	56,906	59,283
FNMA POOL BJ8543	3.50	2/1/2048	3,957,069	3,834,521	4,066,799
FNMA POOL BJ8547	3.50	3/1/2048	822,484	797,011	846,725
FNMA POOL BJ8558	3.50	3/1/2048	474,935	470,129	487,484
FNMA POOL BJ8650	3.50	1/1/2048	19,259	19,265	20,022
FNMA POOL BJ8878	3.50	3/1/2048	86,529	83,849	88,853
FNMA POOL BJ8879	3.50	3/1/2048	1,932,289	1,932,876	2,008,867
FNMA POOL BJ9279	3.50	2/1/2048	355,212	351,618	365,018
FNMA POOL BJ9379	3.50	1/1/2048	6,682,215	6,795,103	6,893,549
FNMA POOL BJ9380	3.50	1/1/2048	1,728,457	1,728,982	1,796,952
FNMA POOL BJ9906	3.50	3/1/2048	1,417,896	1,418,327	1,477,577
FNMA POOL BK0161	3.50	2/1/2048	175,673	173,896	180,468
FNMA POOL BK0766	3.50	3/1/2048	605,479	586,726	623,205
FNMA POOL BK1193	3.50	2/1/2048	495,558	490,543	508,867
FNMA POOL BK1791	3.50	3/1/2048	204,013	197,694	209,670
FNMA POOL BK1793	3.50	3/1/2048	610,191	604,016	627,111
FNMA POOL BK4740	4.00	8/1/2048	39,920,243	41,140,833	41,490,970
FNMA POOL BK4810	4.00	9/1/2048	235,233,340	239,956,045	246,308,740
FNMA POOL BK7146	3.50	6/1/2048	1,629,195	1,641,036	1,688,860
FNMA POOL BK7274	4.00	12/1/2048	8,510,538	8,744,374	8,835,012
FNMA POOL BK7466	3.00	9/1/2048	1,121,524	1,113,936	1,131,814
FNMA POOL BK7943	4.00	11/1/2048	248,104,932	255,593,895	257,703,122
FNMA POOL BM1096	4.00	4/1/2044	55,846,207	58,697,610	58,885,596
FNMA POOL BM1456	3.50	6/1/2047	13,330,417	13,669,970	13,807,059
FNMA POOL BM1617	3.50	7/1/2047	8,277,173	8,532,604	8,557,595
FNMA POOL BM1630	4.00	4/1/2046	59,828,078	61,017,738	63,084,075
FNMA POOL BM1822	3.50	9/1/2047	1,296,977	1,297,372	1,351,442
FNMA POOL BM1937	3.50	5/1/2047	21,012	21,018	21,985
FNMA POOL BM1938	3.50	11/1/2046	1,390,725	1,391,147	1,450,716
FNMA POOL BM1952	3.50	10/1/2047	2,081,938	2,082,571	2,169,189
FNMA POOL BM1957	3.50	11/1/2047	286,361	283,464	294,814
FNMA POOL BM3282	3.50	12/1/2047	325,064	325,163	340,050
FNMA POOL BM3326	3.50	12/1/2047	294,623	294,713	307,044
FNMA POOL BM3327	3.50	12/1/2047	17,795	17,800	18,501
FNMA POOL BM3548	4.00	4/1/2046	22,834,632	23,404,579	24,068,890
FNMA POOL BM3788	3.50	3/1/2048	30,738,774	30,819,361	31,909,457
FNMA POOL BM4029	3.50	5/1/2048	33,968,088	34,038,812	35,105,184
FNMA POOL BM4596	3.50	3/1/2048	21,714,380	21,776,331	22,538,124
FNMA POOL BM4623	3.50	10/1/2047	17,028,118	17,084,578	17,536,890
FNMA POOL BM4737	3.50	6/1/2048	41,602,331	41,711,412	43,140,901
FNMA POOL BM4858	4.00	8/1/2048	42,200,036	43,635,797	45,075,878
FNMA POOL BM5221	3.50	9/1/2046	5,108,119	5,190,718	5,259,556
FNMA POOL BM5843	3.50	1/1/2048	6,838,632	6,992,236	7,089,443
FNMA POOL BN2844	3.50	11/1/2048	823,362	797,850	843,261
FNMA POOL BN6287	3.00	5/1/2049	962,097	954,366	970,924
FNMA POOL BN8859	3.00	5/1/2049	118,587	117,676	119,675

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FNMA POOL CA0105	3.50	8/1/2047	134,739,632	139,140,181	139,090,900
FNMA POOL CA0532	3.50	10/1/2047	54,740,695	54,922,197	56,373,593
FNMA POOL CA0681	3.50	11/1/2047	37,823	37,835	39,325
FNMA POOL CA0689	3.50	11/1/2047	210,874	210,938	220,041
FNMA POOL CA0833	3.50	12/1/2047	523,157	517,864	538,601
FNMA POOL CA0905	3.50	12/1/2047	5,252,013	5,298,298	5,456,399
FNMA POOL CA0917	3.50	12/1/2047	16,942,332	17,248,236	17,479,041
FNMA POOL CA0996	3.50	1/1/2048	141,641,598	141,543,309	146,390,558
FNMA POOL CA0998	3.50	1/1/2048	170,256,924	170,720,047	175,650,514
FNMA POOL CA1051	3.50	1/1/2048	58,860	58,265	60,564
FNMA POOL CA1058	3.50	1/1/2048	596,918	597,099	621,170
FNMA POOL CA1176	3.50	2/1/2048	77,218,326	77,247,671	80,278,414
FNMA POOL CA1178	3.50	2/1/2048	22,387,766	22,391,218	23,226,758
FNMA POOL CA1184	3.50	2/1/2048	223,403,700	224,011,473	230,469,582
FNMA POOL CA1187	3.50	2/1/2048	6,767,530	6,699,051	6,977,276
FNMA POOL CA1524	3.50	4/1/2048	12,257,835	12,259,725	12,717,207
FNMA POOL CA1535	3.50	2/1/2048	214,968,552	218,395,538	221,210,908
FNMA POOL CA1694	4.00	5/1/2048	116,098,448	118,517,459	121,564,293
FNMA POOL CA1867	3.50	6/1/2048	5,289,121	5,330,017	5,498,731
FNMA POOL CA2189	4.00	8/1/2048	50,864,065	52,279,685	54,330,542
FNMA POOL CA2430	4.00	10/1/2048	129,438,594	131,530,921	136,283,861
FNMA POOL CA2622	3.50	11/1/2048	28,896,638	29,206,935	29,583,456
FNMA POOL CA2623	4.00	11/1/2048	11,825,222	12,400,735	12,587,829
FNMA POOL CA2781	3.00	9/1/2048	14,153,868	14,067,226	14,283,725
FNMA POOL CA2785	4.00	12/1/2048	38,697,943	40,485,618	41,193,558
FNMA POOL CA2922	3.00	12/1/2048	14,525,622	14,444,719	14,658,890
FNMA POOL CA3063	3.00	11/1/2048	898,179	895,228	906,420
FNMA POOL CA3064	3.00	2/1/2049	31,659,944	31,359,665	31,950,414
FNMA POOL CA3198	4.00	3/1/2049	70,215,505	73,728,673	74,732,486
FNMA POOL CA3317	3.00	1/1/2049	7,143,003	7,087,222	7,208,538
FNMA POOL CA3332	4.00	4/1/2049	24,751,106	25,960,006	26,433,835
FNMA POOL MA0052	6.00	3/1/2029	4,938	5,240	5,406
FNMA POOL MA0115	4.50	7/1/2029	25,292	26,366	26,645
FNMA POOL MA0171	4.50	9/1/2029	5,041	5,230	5,281
FNMA POOL MA0562	4.50	11/1/2040	44,636	47,435	47,932
FNMA POOL MA0583	4.00	12/1/2040	560,179	583,928	590,787
FNMA POOL MA0614	4.00	1/1/2041	163,214	170,135	172,108
FNMA POOL MA0640	4.50	2/1/2041	1,265,298	1,361,718	1,358,998
FNMA POOL MA0706	4.50	4/1/2031	5,837,795	6,099,660	6,214,875
FNMA POOL MA0790	4.50	7/1/2041	4,459,438	4,739,850	4,788,128
FNMA POOL MA0816	4.50	8/1/2031	18,433,706	19,236,611	19,621,739
FNMA POOL MA1260	4.00	10/1/2042	3,251,415	3,455,382	3,429,156
FNMA POOL MA1472	3.50	6/1/2033	929,608	946,148	964,181
FNMA POOL MA1512	3.50	7/1/2033	1,436,291	1,461,890	1,489,711
FNMA POOL MA1614	4.50	10/1/2043	3,478,579	3,744,905	3,727,015
FNMA POOL MA2190	4.00	2/1/2045	21,094,466	22,288,545	22,070,023
FNMA POOL MA2487	3.00	12/1/2045	66,369	66,120	67,300
FNMA POOL MA2806	3.00	11/1/2046	70,308,963	69,767,822	71,216,473

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FNMA POOL MA2833	3.00	12/1/2046	246,091,891	248,989,797	249,292,483
FNMA POOL MA2896	3.50	2/1/2047	5,207,875	5,190,778	5,361,603
FNMA POOL MA3071	4.00	7/1/2037	75,286,736	77,694,865	78,595,520
FNMA POOL MA3147	3.00	10/1/2047	207,867	206,785	209,923
FNMA POOL MA3209	3.00	12/1/2047	138,621	138,444	139,899
FNMA POOL MA3238	3.50	1/1/2048	9,037,285	8,757,422	9,306,372
FNMA POOL MA3281	4.00	2/1/2038	226,921,280	234,190,378	236,826,728
FNMA POOL MA3332	3.50	4/1/2048	1,597,149	1,547,681	1,644,113
FNMA POOL MA3530	3.00	10/1/2048	4,824,981	4,783,722	4,869,249
FNMA POOL MA3568	3.00	11/1/2048	5,767,936	5,723,632	5,820,855
FNMA POOL MA3577	3.00	1/1/2049	11,657,993	11,582,607	11,764,951
FNMA POOL MA3626	3.00	3/1/2049	918,757	911,528	927,186
FNMA POOL MA3644	3.00	4/1/2049	297,486	296,572	300,215
FNMA POOL MA3670	3.00	5/1/2049	652,957	647,770	658,947
FNMA POOL MA3685	3.00	6/1/2049	4,334,859	4,253,870	4,374,630
FNMA POOL MC0444	4.50	3/1/2041	20,750	22,052	22,286
FNMA POOL MC0473	4.50	5/1/2041	194,438	208,730	208,839
FNMA TBA 30 YR	3.50	9/12/2049	16,800,000	17,117,625	17,166,634
FNMA TBA 30 YR	3.50	8/13/2049	17,000,000	17,325,488	17,376,952
FNMA TBA 30 YR	3.50	7/15/2049	747,550,000	762,048,362	764,282,270
FNMA TBA 30 YR	3.00	7/15/2049	1,229,700,000	1,233,727,309	1,240,195,674
FNMA TBA 30 YR	4.00	7/15/2049	952,400,000	982,965,156	984,338,877
FREDDIE MAC REMICS	0.00	10/17/2027	390,192	349,349	380,301
FREDDIE MAC REMICS	3.00	7/15/2040	12,196,278	12,455,115	12,318,409
FREDDIE MAC REMICS	4.50	3/15/2021	708	709	707
FREDDIE MAC REMICS	5.00	2/15/2020	5,713	3,466	53
FREDDIE MAC REMICS	6.25	6/15/2028	2,415,572	2,450,967	2,662,128
FREDDIE MAC REMICS	6.50	4/15/2028	1,515,749	1,548,668	1,673,237
FREDDIE MAC STRIPS	4.50	8/15/2035	26,433	11,082	4,559
FREDDIE MAC STRIPS	5.00	9/15/2035	64,236	25,231	12,119
CMT 2007-GG9	0.63	3/10/2039	10,281,843	44,279	402
GE CAPITAL COMMERCIAL MORTGAGE CORP	0.54	3/10/2040	5,509,611	157,669	215
GNMA II POOL 003248	5.50	6/20/2032	1,860	1,994	1,982
GNMA II POOL 003284	5.50	9/20/2032	1,069	1,147	1,170
GNMA II POOL 003320	5.50	12/20/2032	1,208	1,296	1,322
GNMA II POOL 003652	5.50	12/20/2034	2,640	2,842	2,890
GNMA II POOL 003702	5.50	4/20/2035	2,386	2,570	2,612
GNMA II POOL 003807	5.50	1/20/2036	2,087	2,250	2,283
GNMA II POOL 003965	5.50	3/20/2037	2,383	2,573	2,608
GNMA II POOL 003997	5.50	6/20/2037	23,903	25,821	26,151
GNMA II POOL 004048	5.50	11/20/2037	2,723	2,943	2,977
GNMA II POOL 004072	5.50	1/20/2038	2,317	2,504	2,535
GNMA II POOL 004098	5.50	3/20/2038	1,084	1,172	1,186
GNMA II POOL 004194	5.50	7/20/2038	100,787	109,018	110,299
GNMA II POOL 004221	5.50	8/20/2038	1,156	1,251	1,265
GNMA II POOL 004244	5.50	9/20/2038	114,513	123,888	125,311
GNMA II POOL 004315	5.50	12/20/2038	82,632	89,421	90,418
GNMA II POOL 004462	5.00	6/20/2039	48,211	50,592	50,445

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GNMA II POOL 004521	5.50	8/20/2039	261,476	283,165	285,254
GNMA II POOL 004559	5.00	10/20/2039	969,612	1,049,113	1,064,385
GNMA II POOL 004600	5.50	12/20/2039	38,469	41,674	41,975
GNMA II POOL 004635	4.00	2/20/2040	166,887	178,596	176,717
GNMA II POOL 004715	5.00	6/20/2040	8,409,707	9,064,071	9,244,881
GNMA II POOL 004748	5.50	7/20/2040	22,313	24,186	24,258
GNMA II POOL 004770	4.00	8/20/2040	1,290,945	1,339,127	1,367,171
GNMA II POOL 004772	5.00	8/20/2040	2,805,065	3,050,813	3,081,855
GNMA II POOL 004800	4.00	9/20/2040	458,720	475,856	485,813
GNMA II POOL 004803	5.50	9/20/2040	2,454,572	2,661,096	2,687,321
GNMA II POOL 004833	4.00	10/20/2040	2,009,271	2,088,292	2,128,103
GNMA II POOL 004834	4.50	10/20/2040	26,685,458	28,490,880	28,467,190
GNMA II POOL 004836	5.50	10/20/2040	273,621	297,106	299,545
GNMA II POOL 004853	4.00	11/20/2040	16,458,086	17,416,895	17,430,803
GNMA II POOL 004882	4.00	12/20/2040	5,098,122	5,459,025	5,399,369
GNMA II POOL 004885	5.50	12/20/2040	77,372	83,902	84,606
GNMA II POOL 004925	5.50	1/20/2041	124,637	135,368	136,434
GNMA II POOL 004945	4.00	2/20/2041	3,415,468	3,549,878	3,617,233
GNMA II POOL 004949	4.00	2/20/2041	247,771	261,362	256,468
GNMA II POOL 004950	5.50	2/20/2041	239,493	259,748	262,017
GNMA II POOL 004952	3.50	2/20/2041	74,476	79,017	76,435
GNMA II POOL 005081	4.00	6/20/2041	1,439,649	1,542,078	1,524,703
GNMA II POOL 005117	5.50	7/20/2041	1,291,795	1,401,584	1,413,488
GNMA II POOL 005140	4.50	8/20/2041	6,101,131	6,537,263	6,508,758
GNMA II POOL 005177	5.50	9/20/2041	67,291	73,131	73,470
GNMA II POOL 005206	5.50	10/20/2041	2,270,501	2,467,728	2,483,290
GNMA II POOL 080152	4.00	1/20/2028	2,111	2,156	2,182
GNMA II POOL 080169	4.00	2/20/2028	1,740	1,776	1,798
GNMA II POOL 080174	4.00	3/20/2028	2,979	3,042	3,010
GNMA II POOL 080178	4.00	3/20/2028	5,910	6,035	6,111
GNMA II POOL 080180	4.00	3/20/2028	1,688	1,723	1,745
GNMA II POOL 080186	3.88	4/20/2028	2,986	3,054	3,082
GNMA II POOL 080197	3.88	5/20/2028	2,660	2,721	2,745
GNMA II POOL 080198	3.88	5/20/2028	7,302	7,468	7,537
GNMA II POOL 080204	3.88	6/20/2028	4,135	4,229	4,166
GNMA II POOL 080205	3.88	6/20/2028	3,691	3,775	3,704
GNMA II POOL 080207	3.88	6/20/2028	6,584	6,734	6,665
GNMA II POOL 080221	3.25	8/20/2028	7,725	7,886	7,776
GNMA II POOL 080311	3.25	8/20/2029	2,500	2,555	2,596
GNMA II POOL 080317	3.25	9/20/2029	3,791	3,873	3,851
GNMA II POOL 080562	4.13	12/20/2031	35,377	35,380	36,731
GNMA II POOL 080932	3.88	6/20/2034	57,643	57,517	59,828
GNMA II POOL 081401	3.25	7/20/2035	41,981	41,800	43,303
GNMA II POOL 081560	4.63	12/20/2035	13,001	12,993	13,290
GNMA II POOL 081635	4.00	3/20/2036	47,867	47,695	49,799
GNMA II POOL 081734	3.75	8/20/2036	22,531	22,505	22,833
GNMA II POOL 783038	5.50	7/20/2040	73,227	79,375	80,146
GNMA II POOL 783377	4.50	5/20/2041	8,806,252	9,417,755	9,394,727

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GNMA II POOL MA0393	4.00	9/20/2042	190,422	206,020	201,569
GNMA II POOL MA2892	3.50	6/20/2045	7,605	7,809	7,884
GNMA II POOL MA3105	3.50	9/20/2045	10,094	10,450	10,454
GNMA II POOL MA3106	4.00	9/20/2045	378	401	397
GNMA II POOL MA3172	3.00	10/20/2045	57,498	58,024	58,862
GNMA II POOL MA3662	3.00	5/20/2046	65,378,167	62,381,912	66,949,397
GNMA II POOL MA3735	3.00	6/20/2046	756,652,788	726,133,796	774,367,535
GNMA II POOL MA4003	3.00	10/20/2046	54,505,001	52,238,022	55,798,289
GNMA II POOL MA4963	4.00	1/20/2048	49,513,398	51,088,051	51,556,888
GNMA II POOL MA5530	5.00	10/20/2048	30,070,802	31,372,519	31,484,622
GNMA II POOL MA5653	5.00	12/20/2048	67,067,607	69,884,000	70,137,015
GNMA II POOL MA5712	5.00	1/20/2049	25,978,388	27,141,528	27,167,312
GNMA II POOL MA5819	5.00	3/20/2049	106,396,127	111,459,438	111,718,072
GNMA II TBA 30 YR 4	4.50	7/22/2049	107,000,000	111,296,719	111,529,739
GNMA POOL 353933	6.50	10/15/2023	5,612	5,686	6,165
GNMA POOL 375958	6.50	12/15/2023	2,007	2,035	2,205
GNMA POOL 393403	6.50	4/15/2026	452	459	496
GNMA POOL 412570	6.50	3/15/2026	519	528	571
GNMA POOL 415053	6.50	2/15/2026	104	105	114
GNMA POOL 417374	6.50	4/15/2026	386	392	424
GNMA POOL 426034	6.50	4/15/2026	23	23	25
GNMA POOL 433112	6.50	7/15/2026	3,194	3,250	3,509
GNMA POOL 444136	5.00	8/15/2040	233,200	250,007	244,067
GNMA POOL 562291	5.50	12/15/2033	3,371	3,650	3,800
GNMA POOL 603567	5.50	4/15/2033	48,431	48,958	54,610
GNMA POOL 603829	5.50	12/15/2032	14,010	15,135	15,183
GNMA POOL 604183	5.50	4/15/2033	1,820	1,840	2,051
GNMA POOL 604370	5.50	6/15/2033	59,143	63,966	65,304
GNMA POOL 604382	5.50	6/15/2033	15,504	16,768	17,470
GNMA POOL 604872	5.50	12/15/2033	37,496	40,593	42,274
GNMA POOL 604949	5.50	1/15/2034	5,445	5,895	6,138
GNMA POOL 606739	5.00	7/15/2040	984,617	1,055,499	1,067,924
GNMA POOL 609460	5.50	8/15/2033	2,807	2,838	2,989
GNMA POOL 611879	5.50	5/15/2033	2,218	2,398	2,500
GNMA POOL 619120	5.50	10/15/2034	465	470	495
GNMA POOL 622145	5.50	10/15/2033	5,086	5,504	5,724
GNMA POOL 622611	5.50	10/15/2033	15,465	16,737	16,517
GNMA POOL 636834	5.50	11/15/2034	3,226	3,496	3,475
GNMA POOL 696976	5.00	6/15/2040	222,546	238,550	244,343
GNMA POOL 696990	5.00	8/15/2040	451,235	483,754	473,989
GNMA POOL 706805	5.00	6/15/2040	582,525	624,416	630,093
GNMA POOL 711520	5.00	6/15/2040	928,658	995,441	1,021,351
GNMA POOL 716861	4.50	4/15/2039	1,056	1,127	1,139
GNMA POOL 718536	5.00	6/15/2040	562,464	602,913	616,694
GNMA POOL 719226	5.00	7/15/2040	2,628,074	2,817,269	2,890,517
GNMA POOL 723807	5.00	6/15/2040	275,325	295,124	294,731
GNMA POOL 726872	5.00	6/15/2040	45,312	48,571	47,424
GNMA POOL 730927	5.00	7/15/2040	614,760	659,017	670,907

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GNMA POOL 732153	5.00	6/15/2040	243,850	261,387	256,449
GNMA POOL 732516	5.00	7/15/2040	717,121	768,746	786,246
GNMA POOL 733352	5.00	7/15/2040	471,393	505,328	513,075
GNMA POOL 736055	5.00	6/15/2040	707,803	758,704	778,509
GNMA POOL 736107	5.00	7/15/2040	730,255	782,826	803,033
GNMA POOL 739192	5.00	7/15/2040	605,695	649,299	666,294
GNMA POOL 739669	5.00	8/15/2040	420,267	450,554	458,986
GNMA POOL 740478	5.00	7/15/2040	933,085	1,000,257	1,026,552
GNMA POOL 740494	5.00	7/15/2040	622,643	667,467	679,872
GNMA POOL 741230	5.00	8/15/2040	46,714	50,080	48,891
GNMA POOL 741313	5.00	6/15/2040	11,175	11,979	11,696
GNMA POOL 742413	5.00	7/15/2040	64,067	68,679	67,053
GNMA POOL 743691	5.00	6/15/2040	279,686	299,800	302,565
GNMA POOL 743742	5.00	6/15/2040	1,338,710	1,434,982	1,472,492
GNMA POOL 743744	5.00	7/15/2040	585,300	627,436	641,856
GNMA POOL 743802	5.00	6/15/2040	595,006	637,795	652,385
GNMA POOL 743817	5.00	7/15/2040	620,415	665,079	677,923
GNMA POOL 744484	5.00	7/15/2040	1,231,803	1,320,480	1,354,780
GNMA POOL 745790	5.00	7/15/2040	37,387	40,079	39,129
GNMA POOL 781806	9.50	5/15/2022	2,641	2,770	2,649
GS MORTGAGE SECURITIES TRUST 2017-GS5	0.96	3/10/2050	102,847,832	6,849,851	5,240,692
GS MORTGAGE SECURITIES TRUST 2015-GC30	0.81	5/10/2050	92,234,034	5,706,593	3,034,669
GS MORTGAGE SECURITIES TRUST 2019-GC39	1.30	5/10/2052	96,972,257	8,139,657	7,448,560
GS MORTGAGE SECURITIES TRUST 2006-GG8	1.27	11/10/2039	14,018,990	561,616	21,361
GS MORTGAGE SECURITIES TRUST 2012-GCJ9	2.11	11/10/2045	48,625,409	7,500,435	2,671,231
GS MORTGAGE SECURITIES TRUST 2013-GC16	1.21	11/10/2046	73,052,299	6,496,775	2,837,680
GS MORTGAGE SECURITIES TRUST 2017-GS8	1.12	11/10/2050	124,926,761	9,474,508	7,789,580
GSR MLT 2006-OA1	2.63	8/25/2046	1,350,343	869,680	723,537
GSR MLT 2004-7	3.96	6/25/2034	300,451	174,197	294,963
GSR MLT 2004-5	3.34	5/25/2034	65,599	65,632	65,599
GSR MLT 2005-AR6	4.37	9/25/2035	36,146	33,790	36,878
HARBORVIEW MLT 2004-1	4.22	4/19/2034	119,201	114,392	119,201
HARBORVIEW MLT 2004-9	2.53	12/19/2034	771,934	765,910	708,342
HARBORVIEW MLT 2006-14	1.93	2/19/2037	215,255	94,830	130,897
HARBORVIEW MLT 2004-11	2.49	1/19/2035	847,245	838,795	815,895
HARBORVIEW MLT 2005-1	2.27	3/19/2035	276,322	211,814	267,449
HARBORVIEW MLT 2004-8	2.53	11/19/2034	169,444	122,712	166,383
HARBORVIEW MLT 2006-10	1.91	11/19/2036	647,461	493,282	617,866
HARBORVIEW MLT 2007-7	2.71	10/25/2037	884,615	675,644	876,226
HOME Banc MORTGAGE TRUST 2004-2	2.45	12/25/2034	314,767	263,943	317,217
IMPAC CMB TRUST SERIES 2005-2	2.35	4/25/2035	292,639	177,684	281,772
IMPAC CMB TRUST SERIES 2004-10	2.61	3/25/2035	28,322	28,404	26,987
IMPAC SECURED ASSETS TRUST 2007-2	1.82	5/25/2037	548,836	548,836	461,624
INDYMAC INDA MLT 2007-AR7	3.67	11/25/2037	483,379	403,315	449,129
INDYMAC INDX MLT 2005-AR13	3.99	8/25/2035	473,989	329,074	369,310
INDYMAC INDX MLT 2004-AR12	2.49	12/25/2034	132,168	95,505	117,733
INDYMAC INDX MLT 2006-AR11	3.76	6/25/2036	1,649,826	1,613,750	1,414,526
JPMCC CMS TRUST 2019-COR4	1.29	3/10/2052	131,818,170	11,492,396	11,367,162

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JP MORGAN CHASE CMS TRUST 2002 CIBC5	1.65	10/12/2037	585,181	17,466	9,789
JP MORGAN CHASE CMS TRUST 2016-JP3	1.57	8/15/2049	100,257,594	8,103,414	7,909,555
JP MORGAN CHASE CMS TRUST 2013-C16	1.10	12/15/2046	71,144,782	5,442,220	2,492,701
JP MORGAN CHASE CMS TRUST 2004-C3	0.00	1/15/2042	3,663,235	99,633	143
JP MORGAN CHASE CMS TRUST 2015-JP1	1.24	1/15/2049	77,130,358	5,357,629	3,166,547
JP MORGAN CHASE CMS TRUST 2014-C20	1.11	7/15/2047	77,045,634	5,170,484	2,305,692
JPMCC CMS TRUST 2017-JP6	1.30	7/15/2050	69,081,160	5,733,115	4,189,440
JPMCC CMS TRUST 2017-JP5	1.24	3/15/2050	189,177,415	12,763,391	10,654,120
JP MORGAN MORT ACQ TRUST 2007-CH2	1.99	1/25/2037	7,150,000	7,141,758	6,844,033
JP MORGAN MORTGAGE TRUST 2006-A2	4.28	4/25/2036	99,609	96,449	95,593
JP MORGAN MORTGAGE TRUST 2005-A4	4.29	7/25/2035	42,526	38,974	42,526
JP MORGAN MORTGAGE TRUST 2006-A4	5.37	6/25/2036	207,577	188,707	192,814
JP MORGAN MORTGAGE TRUST 2006-A2	4.09	11/25/2033	7,828	7,547	7,943
JPMBB CMS TRUST 2014-C19	0.91	4/15/2047	51,890,702	3,290,442	1,212,188
JPMBB CMS TRUST 2014-C21	1.16	8/15/2047	57,889,867	4,763,236	2,337,475
JPMBB CMS TRUST 2015-C31	1.07	8/15/2048	160,493,111	10,892,507	6,733,615
JPMBB CMS TRUST 2015-C33	1.13	12/15/2048	81,578,821	6,028,756	3,903,924
JPMBB CMS TRUST 2014-C18	1.01	2/15/2047	76,761,953	5,560,175	2,501,664
JPMBB CMS TRUST 2016-C1	1.49	3/15/2049	208,382,413	19,271,206	12,801,286
JPMBB CMS TRUST 2013-C15	1.24	11/15/2045	49,111,982	4,150,012	1,888,799
JPMBB CMS TRUST 2014-C24	1.08	11/15/2047	112,005,268	7,929,973	3,721,766
JPMBB CMS TRUST 2015-C32	1.51	11/15/2048	109,219,510	9,110,982	4,531,394
JPMBB CMS TRUST 2015-C28	1.20	10/15/2048	74,309,220	5,708,521	2,874,079
JPMBB CMS TRUST 2015-C31	3.80	8/15/2048	45,000,000	46,191,235	48,074,998
LB-UBS CMT 2004-C6	0.03	8/15/2036	1,035,378	3,362	367
LB-UBS CMT 2007-C1	0.35	2/15/2040	1,337,737	15,252	52
LB-UBS CMT 2007-C1	0.35	2/15/2040	1,067,007	11,985	42
LB-UBS CMT 2006-C7	0.88	11/15/2038	4,729,165	42,728	26,940
LB-UBS CMT 2006-C7	0.88	11/15/2038	4,844,693	110,996	27,598
LB-UBS CMT 2006-C6	0.78	9/15/2039	13,586,490	142,169	531
LUMINENT MORTGAGE TRUST 2006-5	1.90	7/25/2036	1,123,478	752,929	892,005
MASTR ADJ RATE MORTGAGES TRUST 2005-2	3.90	3/25/2035	211,990	211,990	211,523
MASTR ADJ RATE MORTGAGES TRUST 2004-12	3.90	11/25/2034	66,832	57,670	66,832
MASTR ALTERNATIVE LOAN TRUST 2003-3	6.50	5/25/2033	103,049	109,575	103,049
MASTR REPERFORMING LOAN TRUST 2005-2	2.06	5/25/2035	998,406	864,849	809,378
MASTR SPECIALIZED LOAN TRUST	2.08	1/25/2037	1,596,549	896,905	891,239
MERRILL LYNCH MIT SERIES MLMI 2004-A1	4.21	2/25/2034	177,382	168,871	178,875
MERRILL LYNCH MIT SERIES MLMI 2005-A2	4.46	2/25/2035	1,282,054	1,094,811	1,282,054
MERRILL LYNCH MIT MLMI SERIES 2005-A4	4.33	7/25/2035	345,574	345,423	280,780
ML-CFC CMT 2007-5	0.42	8/12/2048	5,720,364	223	223
ML-CFC CMT 2006-4	0.76	12/12/2049	4,551,374	9,004	18,681
ML-CFC CMT 2006-3	0.78	7/12/2046	1,778,288	48,593	40,594
MORGAN STANLEY BAMLTRUST 2012-C5	1.60	8/15/2045	83,231,547	8,878,805	2,907,060
MORGAN STANLEY BAMLTRUST 2014-C17	1.27	8/15/2047	65,995,070	5,407,168	2,775,978
MORGAN STANLEY BAMLTRUST 2015-C27	1.07	12/15/2047	77,861,136	5,573,612	3,534,422
MORGAN STANLEY BAMLTRUST 2013-C8	1.12	12/15/2048	124,622,531	10,009,374	3,569,854
MORGAN STANLEY BAMLTRUST 2014-C14	1.16	2/15/2047	155,639,918	11,602,830	5,172,556
MORGAN STANLEY BAMLTRUST 2015-C20	1.46	2/15/2048	119,471,134	11,920,424	6,211,434

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MORGAN STANLEY BAMLTRUST 2014-C16	1.16	6/15/2047	99,248,714	8,083,867	3,758,661
MORGAN STANLEY BAMLTRUST 2013-C9	1.19	5/15/2046	162,501,675	12,073,625	5,574,098
MORGAN STANLEY BAMLTRUST 2016-C29	1.76	5/15/2049	62,901,468	7,249,608	5,052,630
MORGAN STANLEY BAMLTRUST 2017-C33	1.58	5/15/2050	86,452,725	8,368,667	6,221,167
MORGAN STANLEY BAMLTRUST 2012-C6	1.77	11/15/2045	38,970,402	5,063,014	1,672,017
MORGAN STANLEY BAMLTRUST 2014-C18	0.87	10/15/2047	105,267,562	6,070,233	1,899,770
MORGAN STANLEY BAMLTRUST 2015-C26	1.18	10/15/2048	116,575,232	9,283,387	5,799,833
MORGAN STANLEY BAMLTRUST 2015-C25	1.25	10/15/2048	83,524,862	6,807,544	4,221,957
MORGAN STANLEY BAML TRUST 2016-C29	3.33	5/15/2049	10,000,000	10,270,866	10,439,495
MORGAN STANLEY CAPITAL I 2017-HR2	0.94	12/15/2050	72,702,351	4,654,957	3,854,731
MORGAN STANLEY CAPITAL I TRUST 2011-C3	0.73	7/15/2049	129,846,840	6,239,651	1,074,019
MORGAN STANLEY CAPITAL I TRUST 2018-H3	1.00	7/15/2051	94,572,132	5,953,855	5,376,876
MORGAN STANLEY CAPITAL I TRUST 2011-C2	1.02	6/15/2044	51,063,196	5,310,157	641,424
MORGAN STANLEY CAP I TRUST 2016-UBS9	1.33	3/15/2049	86,810,374	7,349,592	4,997,801
MORGAN STANLEY MLT 2004-6AR	4.33	8/25/2034	399,451	195,701	377,790
MORGAN STANLEY MLT 2005-3AR	4.01	7/25/2035	505,224	395,295	478,029
MORGAN STANLEY MLT 2007-11AR	2.87	6/25/2037	426,316	421,344	315,135
MORGAN STANLEY MLT 2007-14AR	3.49	11/25/2037	1,262,515	1,259,688	1,071,718
MORGAN STANLEY MLT 2004-8AR	2.64	10/25/2034	56,205	48,919	54,351
MORGAN STANLEY MLT 2004-7AR	4.42	9/25/2034	294,890	144,924	217,806
MORGAN STANLEY MLT 2007-12	6.00	8/25/2037	4,259	4,259	3,406
NEW YORK MORTGAGE TRUST 2005-2	2.37	8/25/2035	346,571	309,602	335,680
NEWGATE FUNDING	1.00	12/1/2050	670,248	862,139	805,111
NOMURA ASSET CORP ALT SERIES 2007-1	6.00	3/25/2047	615,273	589,808	620,534
NOMURA HOME EQUITY TRUST SERIES 2007-1	6.06	2/25/2037	983,906	600,913	419,101
PARAGON MORTGAGE	1.00	5/15/2041	762,778	1,015,323	936,391
RESI FINANCE LP	3.12	9/10/2035	775,515	627,561	639,877
RALI SERIES 2005-QO1 TRUST	3.74	8/25/2035	667,000	508,396	653,384
RALI SERIES 2005-QS12 TRUST	5.50	8/25/2035	58,172	53,385	55,285
RALI SERIES 2006-QS6 TRUST	6.00	6/25/2036	861,029	656,563	775,189
RAMP SERIES 2005-SL1 TRUST	7.50	5/25/2032	182,131	180,070	40,782
RMAC SECURITIES	1.00	6/12/2044	218,978	284,292	264,002
SALOMON BROTHERS MRTG SEC	4.11	9/25/2032	154,975	157,586	154,975
SEQUOIA MORTGAGE TRUST 2003-8	2.36	1/20/2034	64,596	57,057	63,617
SEQUOIA MORTGAGE TRUST 2004-12	2.26	1/20/2035	165,042	139,142	160,115
SEQUOIA MORTGAGE TRUST 4	2.57	11/22/2024	2,674	2,550	2,671
SG CMS TRUST 2016-C5	2.14	10/10/2048	47,010,067	6,228,262	4,490,354
STRUCT ADJ MLT SERIES 2004-4	4.37	4/25/2034	194,708	172,940	194,708
STRUCT ADJ MLT	3.95	4/25/2035	359,488	294,441	359,906
STRUCT ADJ MLT	2.05	8/25/2035	76,515	65,622	76,100
STRUCT ADJ MLT SERIES 2004-20	4.09	1/25/2035	228,873	184,307	228,808
STRUCT ADJ MLT SERIES 2005-15	4.11	7/25/2035	517,566	413,580	432,482
STRUCT ADJ MLT SERIES 2005-4	4.42	3/25/2035	361,206	323,369	361,206
STRUCT ADJ MLT	2.21	10/25/2034	2,535,688	2,532,848	2,383,583
STRUCT ADJ MLT SERIES 2005-19XS	2.01	10/25/2035	146,075	122,115	144,012
STRUCT ADJ MLT SERIES 2007-9	3.96	10/25/2047	1,105,849	1,106,336	1,002,984
STRUCT ASSET MORT INV II TRUST 2006-AR7	1.92	8/25/2036	1,468,596	1,064,466	1,337,452
STRUCT ASSET MORT INV II TRUST 2005-AR4	2.02	12/25/2035	148,519	104,350	152,328

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STRUCT ASSET MORT INV II TRUST 2006-AR1	1.94	2/25/2036	902,465	603,114	837,457
STRUCT ASSET SEC CORP MPTC SER 2003-22A	4.56	6/25/2033	148,227	140,385	148,227
STRUCT ASSET CORP MORT TRUST 2006-NC1	1.86	5/25/2036	80,966	77,613	80,367
STRUCT ASSET SEC MPTC SERIES 2002-21A	4.24	11/25/2032	199,764	201,879	199,764
THORNBURG MS TRUST 2007-4	3.79	9/25/2037	242,144	214,957	242,144
UBS-BARCLAYS CMT 2013-C6	1.12	4/10/2046	111,932,089	9,962,537	3,970,595
UBS-BARCLAYS CMT 2012-C4	1.78	12/10/2045	62,517,397	8,159,417	2,684,294
UBS CMT 2018-C15	1.12	12/15/2051	61,518,202	4,261,864	4,219,792
CCUBS CMT 2017-C1	1.16	11/15/2050	79,564,471	5,769,347	4,722,772
UBS CMT 2017-C4	1.24	10/15/2050	66,328,896	5,483,536	4,574,516
VENDEE MORTGAGE TRUST 1999-3	6.50	10/15/2029	4,234,028	4,268,986	4,836,883
WACHOVIA BANK CMT SERIES 2007-C30	0.59	12/15/2043	1,510,967	738	2,559
WAMU CMS TRUST 2006-SL1	0.63	11/23/2043	3,689,451	223,118	49,871
WAMU CMS TRUST 2007-SL2	0.11	12/27/2049	7,437,216	332,508	8,334
WAMU MPTC SERIES 2007-HY4 TRUST	3.51	4/25/2037	2,077,872	2,078,950	1,933,322
WAMU MPTC SERIES 2003-AR7 TRUST	4.44	8/25/2033	205,845	198,351	211,887
WAMU MPTC SERIES 2006-AR8 TRUST	3.84	8/25/2036	171,400	163,648	164,220
WAMU MPTC SERIES 2005-AR11 TRUST	2.03	8/25/2045	396,631	331,415	390,160
WAMU MPTC SERIES 2005-AR11 TRUST	2.11	8/25/2045	369,740	288,745	359,918
WAMU MPTC SERIES 2006-AR8 TRUST	3.88	8/25/2046	257,350	214,569	252,105
WAMU MPTC SERIES 2007-HY2 TRUST	3.81	12/25/2036	945,163	756,698	927,385
WAMU MPTC SERIES 2007-HY1 TRUST	4.04	2/25/2037	1,172,538	930,692	1,133,658
WAMU MPTC SERIES 2002-AR18 TRUST	4.57	1/25/2033	90,972	86,748	90,972
WAMU MPTC SERIES 2004-AR14 TRUST	4.38	1/25/2035	453,673	429,664	456,988
WAMU MPTC SERIES 2005-AR1 TRUST	2.43	1/25/2045	746,952	746,952	744,823
WAMU MPTC SERIES 2007-HY7 TRUST	3.70	7/25/2037	394,393	286,216	345,740
WAMU MPTC SERIES 2004-AR10 TRUST	2.15	7/25/2044	456,264	392,061	446,249
WAMU MPTC SERIES 2005-AR8	2.25	7/25/2045	37,111	30,712	36,633
WAMU MPTC SERIES 2005-AR9 TRUST	2.35	7/25/2045	134,098	113,413	130,058
WAMU MPTC SERIES 2007-HY6 TRUST	3.74	6/25/2037	1,963,619	1,965,897	1,818,172
WAMU MPTC SERIES 2007-HY3 TRUST	3.55	3/25/2037	1,034,516	763,652	947,384
WAMU MPTC SERIES 2004-AR13 TRUST	2.59	11/25/2034	395,438	395,438	386,570
WAMU MPTC SERIES 2006-AR14 TRUST	3.27	11/25/2036	323,743	281,066	308,333
WAMU MPTC SERIES 2002-AR17 TRUST	3.53	11/25/2042	27,197	25,437	27,016
WAMU MPTC SERIES 2006-AR12 TRUST	3.67	10/25/2036	9,416	9,158	8,838
WAMU MPTC SERIES 2004-AR12 TRUST	2.49	10/25/2044	105,654	88,062	104,338
WAMU MPTC SERIES 2005-AR13 TRUST	2.07	10/25/2045	401,929	293,395	395,129
WAMU MPTC SERIES 2006-AR11 TRUST	2.63	9/25/2046	1,228,393	971,837	1,194,795
WAMU MPTC WMALT SERIES 2007-HY2 TRUST	3.96	4/25/2037	951,876	945,113	688,344
WAMU MPTC WMALT SERIES 2006-AR6 TRUST	3.29	8/25/2046	1,367,060	868,846	1,007,804
WAMU MPTC WMALT SERIES 2005-AR1 TRUST	1.97	12/25/2035	1,234,469	908,623	1,174,071
WAMU MPTC WMALT SERIES 2006-AR5 TRUST	3.32	6/25/2046	515,154	298,715	445,426
WELLS FARGO CMT 2018-C46	1.11	8/15/2051	52,071,213	3,386,399	3,172,267
WELLS FARGO CMT 2014-LC18	1.23	12/15/2047	110,177,039	9,133,968	4,822,890
WELLS FARGO CMT 2017-C42	1.04	12/15/2050	54,950,914	3,975,204	3,324,724
WELLS FARGO CMT 2018-C48	1.12	1/15/2052	68,918,453	4,985,216	4,889,835
WELLS FARGO CMT 2016-NXS5	1.66	1/15/2059	71,821,340	7,238,945	4,740,405
WELLS FARGO CMT 2017-RC1	1.67	1/15/2060	61,491,094	6,745,327	5,082,113

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WELLS FARGO CMT 2016-C34	2.30	6/15/2049	104,434,594	15,020,514	10,249,414
WELLS FARGO CMT 2019-C49	1.45	3/15/2052	124,250,618	11,986,209	11,750,928
WELLS FARGO CMT 2015-C31	1.17	11/15/2048	70,921,439	5,702,793	3,711,882
WELLS FARGO CMT 2016-C36	1.46	11/15/2059	84,263,222	8,027,926	5,901,737
WELLS FARGO CMT 2012-LC5	1.92	10/15/2045	57,482,177	7,798,927	2,676,985
WELLS FARGO CMT 2015-LC22	0.98	9/15/2058	74,100,317	4,763,909	3,003,810
WELLS FARGO CMT 2018-C47	0.79	9/15/2061	195,044,696	9,468,150	8,939,261
WELLS FARGO CMT 2015-NXS2	3.50	7/15/2058	20,000,000	20,180,818	21,013,166
WELLS FARGO CMT 2015-P2	3.81	12/15/2048	18,500,000	18,995,221	19,849,456
WELLS FARGO MBS 2003-M TRUST	4.43	12/25/2033	2,108	2,061	2,278
WELLS FARGO MBS 2006-AR6 TRUST	4.69	3/25/2036	58,765	55,010	58,765
WELLS FARGO MBS 2006-AR16 TRUST	4.51	10/25/2036	125,668	104,395	125,668
WFRBS COMM MORT TRUST 2012-C6	2.25	4/15/2045	67,068,086	10,780,213	2,761,459
WFRBS COMM MORT TRUST 2013-C14	0.87	6/15/2046	134,554,287	8,857,171	3,146,130
WFRBS COMM MORT TRUST 2013-C11	1.34	3/15/2045	116,602,308	9,184,181	4,210,801
WFRBS COMM MORT TRUST 2014-C24	0.99	11/15/2047	87,354,104	6,149,729	2,915,192
WFRBS COMM MORT TRUST 2013-C16	0.87	9/15/2046	127,596,847	8,098,061	3,088,793
WFRBS COMM MORT TRUST 2014-C22	0.96	9/15/2057	81,516,870	5,336,665	2,845,795
Total				21,653,700,431	21,782,155,345

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	1/1/2020	2,575,201	2,575,201	2,575,201
JUMBO MHLP 15 YEAR 912	5.31	12/10/2024	29,725	29,710	29,844
JUMBO MHLP 30 YEAR 906	6.63	3/13/2039	135,956	135,681	141,775
JUMBO MHLP 885	1.00	12/14/2036	1,567,240	1,563,779	1,548,664
JUMBO MHLP 15 YEAR 900	4.72	9/19/2023	24,542	24,522	23,872
JUMBO MHLP 15 YEAR 903	5.83	12/12/2023	49,228	49,228	49,642
JUMBO MHLP 15 YR 887	1.00	3/15/2022	28,147	28,147	28,105
JUMBO MHLP 30 YEAR 890	6.09	6/15/2037	1,580,597	1,575,242	1,536,412
JUMBO MHLP 30 YEAR 892	6.23	9/20/2037	1,393,143	1,388,974	1,371,860
JUMBO MHLP 30 YEAR 895	6.15	12/20/2037	3,087,905	3,075,683	3,078,452
JUMBO MHLP 30 YEAR 897	6.02	3/20/2038	2,152,058	2,149,446	2,091,862
JUMBO MHLP 30 YEAR 898	6.21	6/20/2038	1,433,715	1,429,013	1,345,340
JUMBO MHLP 30 YEAR 901	5.90	8/19/2038	3,112,977	3,112,977	3,085,400
JUMBO MHLP 30 YEAR 904	6.28	12/12/2038	4,577,338	4,573,051	4,463,197
JUMBO MHLP 30 YEAR 908	5.58	6/18/2039	1,016,924	1,016,803	978,464
JUMBO MHLP 30 YEAR 913	1.00	12/10/2039	1,377,466	1,376,048	1,336,429
JUMBO MHLP 30 YEAR 915	4.27	3/12/2040	444,378	443,487	422,699
JUMBO MHLP 30 YR 888	1.00	3/15/2037	2,170,307	2,164,558	2,123,519
JUMBO MHLP 854	6.21	2/1/2033	647,360	646,902	671,897
JUMBO MHLP 856	5.93	6/1/2033	978,490	978,418	977,899
JUMBO MHLP 858	5.64	9/1/2033	2,189,500	2,186,859	2,171,941
JUMBO MHLP 860	1.00	12/15/2033	1,116,730	1,114,733	1,099,786
JUMBO MHLP 866	5.30	9/24/2034	91,881	91,861	92,090
JUMBO MHLP 868	5.55	12/30/2030	686,835	686,329	609,668
JUMBO MHLP 870	3.50	3/25/2035	276,476	276,238	275,508
JUMBO MHLP 871	1.00	7/19/2025	6,608	6,602	6,592
JUMBO MHLP 872	1.00	7/25/2034	1,433,587	1,431,775	1,437,483
JUMBO MHLP 874	5.81	7/25/2034	286,680	286,568	285,562
JUMBO MHLP 875	1.00	12/19/2020	13,012	13,012	13,019
JUMBO MHLP 876	1.00	12/19/2035	1,349,196	1,346,092	1,331,179
JUMBO MHLP 879	5.72	3/24/2036	204,490	203,571	204,797
JUMBO MHLP 882	1.00	9/19/2036	137,537	137,137	135,364
JUMBO MHLP 884	1.00	12/14/2021	21,249	21,235	21,294
JUMBO MHLP ARM 893	6.22	9/20/2037	187,779	187,617	158,542
PERSONAL LOAN MHLP	6.75	3/1/2021	2,124,065	2,196,168	2,148,959
Total				38,522,664	37,872,317

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORT INV TRUST 2005-4	0.00	10/25/2035	580,000	-	23
ACCREDITED MORT LOAN TRUST 2003-3	5.21	1/25/2034	799,207	695,321	799,207
ACCREDITED MORT LOAN TRUST 2003-3	2.47	1/25/2034	16,357	13,179	16,124
ACE SEC CORP HELT SERIES 2003-OP1	2.76	12/25/2033	175,571	176,159	174,947
AEGIS ABS CORP MPTC SERIES 2003-3	2.76	1/25/2034	67,806	67,969	65,776
AFC HOME EQUITY LOAN TRUST 1998-1	2.38	4/25/2028	4,676	4,059	4,660
AFC TRUST SERIES 2000-2	2.50	6/25/2030	130,773	101,097	123,141
AIG CLO 2019-1 LTD	3.42	4/15/2032	305,000,000	305,000,000	305,305,000
AIG CLO 2018-1 LTD	3.29	1/20/2032	296,500,000	296,500,000	296,470,350
AIMCO CLO SERIES 2018-B	3.23	1/15/2032	248,225,000	248,225,000	247,381,035
ALM XVII LTD	3.60	1/15/2028	25,000,000	25,000,000	24,902,500
ALM VII R-2 LTD	3.64	10/15/2027	35,000,000	35,000,000	34,755,000
ALM VII R LTD	3.41	10/15/2028	174,000,000	173,767,390	173,947,800
ALM XII LTD	3.35	4/16/2027	8,500,000	8,344,469	8,432,850
AMERICAN HOME MORT TRUST 2007-SD2	2.11	1/25/2047	1,128,403	453,697	137,171
AMERICAN HOME MORT TRUST 2007-A	2.61	7/25/2046	1,023,525	467,348	439,196
AMERIQUEST MORT ABS-CTFS SER 2003-2	3.06	3/25/2033	209,124	209,773	209,227
ANTARES CLO 2018-1 LTD	3.22	4/20/2031	399,000,000	399,000,000	398,960,100
ANTARES CLO 2019-1 LTD	3.65	7/20/2031	290,000,000	290,000,000	289,689,990
APIDOS CLO XI	3.74	1/17/2028	181,850,000	181,850,000	181,759,075
APIDOS CLO XVI	3.47	1/19/2025	34,500,000	34,500,000	34,468,950
APIDOS CLO XVI	3.47	1/19/2025	30,000,000	30,000,000	29,973,000
APIDOS CLO XXVIII	3.10	1/20/2031	435,000,000	435,000,000	433,042,500
ARES XL CLO LTD	3.67	1/15/2029	50,000,000	50,000,000	49,630,000
ARGENT SEC INC ABS PTC SER 2003-W9	3.18	1/25/2034	253,851	254,650	254,863
ARGENT SEC INC ABS PT SERIES 2003-W7	2.76	10/25/2033	32,539	32,706	32,311
ABFC 2002-WF2 TRUST	2.83	5/25/2032	136,056	122,168	135,639
ABS FUNDING CORP NIM 2005-HE2 LTD	6.00	7/26/2035	314,228	-	3
ABS CORP HELOT SERIES 2003-HE5	2.89	9/15/2033	334,975	335,919	338,317
AUBURN CLO LTD	3.22	10/20/2030	240,000,000	240,000,000	239,856,000
BAIN CAPITAL CREDIT CLO 2019-1	3.42	4/18/2032	192,000,000	192,000,000	192,460,800
BAYVIEW FINANCIAL ACQUISITION TRUST	1.97	12/28/2036	253,155	199,266	251,939
BAYVIEW FINANCIAL ACQUISITION TRUST	2.04	5/28/2037	1,086,781	756,623	1,019,605
BAYVIEW FIN REVOLVING ASSET TRUST 2004	2.69	5/28/2039	1,217,624	841,304	1,051,546
BAYVIEW FIN ASSET TRUST 2007-SSR1	2.93	3/25/2037	916,692	751,605	868,548
BAYVIEW FIN ASSET TRUST 2007-SSR1	3.63	3/25/2037	267,369	174,772	263,962
BAYVIEW FIN ASSET TRUST 2007-SSR1	3.98	3/25/2037	210,075	127,135	211,201
BEAR STEARNS ABS I TRUST 2006-HE7	1.87	8/25/2036	1,153,097	1,124,725	1,547,252
BEAR STEARNS ABS TRUST 2007-SD2	2.11	9/25/2046	575,486	362,855	562,067
BEAR STEARNS ABS NIM	5.50	12/25/2035	87,300	-	1
BLACK DIAMOND CLO 2019-2 LTD	3.71	7/23/2032	1,747,585	1,747,585	1,747,585
BLUEMOUNTAIN CLO 2015-2 LTD	4.05	7/18/2027	5,000,000	5,000,000	4,963,000
BLUEMOUNTAIN CLO 2016-2 LTD	4.84	8/20/2028	5,000,000	5,000,000	4,992,000
BLUEMOUNTAIN FUJI US CLO II LTD	3.17	10/20/2030	200,000,000	200,000,000	199,560,000
BMW VEHICLE OWNER TRUST 2018-A	2.09	11/25/2020	4,402,624	4,402,624	4,401,678
BURNHAM PARK CLO LTD	3.47	10/20/2029	16,000,000	16,000,000	15,745,600
CALIFORNIA STREET CLO XII LTD	3.50	10/15/2025	31,000,000	31,000,000	30,965,900
CARLYLE GLOBAL CLO 2013-3 LTD	3.10	10/15/2030	51,650,000	51,650,000	51,303,945

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CARLYLE GLOBAL CLO 2013-2 LTD	3.30	1/18/2029	43,537,500	43,537,500	42,475,185
CARLYLE US CLO 2017-1 LTD	3.27	4/20/2031	41,600,000	41,509,509	41,575,040
CATAMARAN CLO 2016-1 LTD	3.53	1/18/2029	56,000,000	56,000,000	55,977,600
CATAMARAN CLO 2014-2 LTD	4.05	10/18/2026	36,000,000	36,000,000	35,974,800
CATAMARAN CLO 2015-1 LTD	3.25	4/22/2027	28,000,000	28,000,000	27,801,200
CBAM 2017-4 LTD	3.20	1/15/2031	181,000,000	181,000,000	180,221,700
CBAM 2017-4 LTD	3.45	1/15/2031	51,750,000	51,750,000	50,352,750
CBAM 2018-6 LTD	3.50	7/15/2031	30,000,000	30,000,000	29,724,000
CBAM 2017-3 LTD	3.23	10/17/2029	325,000,000	325,000,000	324,837,500
CBAM 2017-3 LTD	3.70	10/17/2029	85,000,000	85,000,000	84,345,500
CBAM 2017-2 LTD	3.24	10/17/2029	213,480,000	213,480,000	213,373,260
CBAM 2017-2 LTD	3.75	10/17/2029	6,430,000	6,430,000	6,393,349
CIFC FUNDING 2015-IV LTD	3.82	10/20/2027	20,000,000	20,000,000	19,974,000
CITIBANK CREDIT CARD ISSUANCE TRUST	6.15	6/15/2039	187,179,000	227,450,667	254,512,555
CITIGROUP MORT LOAN TRUST 2007-SHL1	2.11	11/25/2046	1,191,287	715,717	1,149,840
COACHELLA HOUSING	8.40	8/1/2020	769,956	769,956	790,771
COLE PARK CLO LTD 2015-1	3.57	10/20/2028	33,300,000	33,300,000	33,083,550
COUNTRYWIDE AB CERTIFICATES	2.05	4/25/2036	223,086	147,315	222,863
CWABS AB NOTES TRUST 2007-SEA2	2.71	8/25/2047	297,870	205,362	297,811
COUNTRYWIDE AB CERTIFICATES	2.36	2/25/2037	163,018	61,633	6,371
COUNTRYWIDE AB CERTIFICATES	2.61	6/25/2033	21,995	20,340	22,001
CWHEQ HELOT SERIES 2006-S6	0.00	3/25/2034	80,000,000	-	1
CWABS AB CERTIFICATES TRUST 2007-13	2.61	10/25/2047	1,189,258	875,965	1,166,436
CWABS INC AB CERTIFICATES TRUST 2004-5	2.17	9/25/2034	39,246	39,268	38,927
CWABS REVOLV HELOT SERIES 2004-J	2.06	12/15/2033	29,117	24,334	28,869
CWABS REVOLV HELOT SERIES 2004-O	2.05	2/15/2034	75,099	55,583	71,825
CWABS REVOLV HELOT SERIES 2004-O	2.05	2/15/2034	120,636	87,901	114,448
COVENANT CREDIT PARTNERS CLO III LTD	3.28	10/15/2029	256,500,000	256,500,000	256,140,900
COVENANT CREDIT PARTNERS CLO III LTD	3.85	10/15/2029	10,000,000	10,000,000	9,925,000
CREDIT SUISSE FIRST BOSTON MORT SEC CO	2.18	5/25/2044	17,500	17,097	17,500
CUMBERLAND PARK CLO LTD	3.37	7/20/2028	25,000,000	25,000,000	24,862,500
CUMBERLAND PARK CLO LTD	3.77	7/20/2028	5,000,000	5,000,000	4,901,500
DORCHESTER PARK CLO DAC	3.42	4/20/2028	45,500,000	45,500,000	45,072,300
DRYDEN 57 CLO LTD	2.92	5/15/2031	1,090,000	1,090,000	1,080,626
DRYDEN 30 SENIOR LOAN FUND	3.16	11/15/2028	12,600,000	12,600,000	12,375,720
ELEVATION CLO 2017-7 LTD	3.22	7/15/2030	60,000,000	60,000,000	59,736,000
ELEVATION CLO 2017-7 LTD	3.60	7/15/2030	25,000,000	25,000,000	24,602,500
EMC MORT LOAN TRUST 2002-A	3.21	5/25/2039	47,417	40,478	47,375
EQUITY ONE MORT PT TRUST 2002-4	5.91	2/25/2033	54,736	54,748	5,967
FBR SECURITIZATION TRUST	5.08	11/25/2035	570,753	-	22
FBR SECURITIZATION TRUST 2005-2	5.08	9/25/2035	300,000	-	12
FFMLT 2005-FF8-N LTD	6.50	9/25/2035	198,940	-	0
FIRST FRNKLIN MORT LOAN TRUST 2006-FFB	1.97	12/25/2026	146,088	146,088	138,850
FORD CREDIT AUTO LEASE TRUST 2018-A	1.99	12/15/2020	10,627,618	10,627,618	10,627,088
FORD CREDIT AUTO OWNER TRUST 2018-A	1.87	2/15/2021	17,534,252	17,534,252	17,531,086
FORD CREDIT AUTO OWNER TRUST 2019-B	2.01	2/15/2022	12,770,000	12,770,000	12,769,894
FORD CREDIT AUTO OWNER TRUST 2017-C	2.51	9/15/2020	3,973,598	3,971,837	3,973,410
GALAXY XXIV CLO LTD	3.12	1/15/2031	213,500,000	213,500,000	211,770,650

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GALAXY XXII CLO LTD	3.68	7/16/2028	34,650,000	34,650,000	34,566,840
GE-WMC MORT SEC CI-NIM 2005-2 LTD	5.50	1/25/2036	103,549	-	1
GILBERT PARK CLO LTD	3.19	10/15/2030	435,000,000	435,000,000	434,130,000
GM FIN AUTO LEASING TRUST 2019-2	2.60	5/20/2020	16,127,433	16,127,433	16,132,308
GM FIN CONS AUTO REC TRUST 2018-2	1.89	5/17/2021	9,717,240	9,717,240	9,715,812
GOLDENTREE LOAN MGMT US CLO 1 LTD	3.19	4/20/2029	13,000,000	12,963,073	13,000,000
GOLUB CAPITAL BDC CLO 2018 LLC	3.45	1/20/2031	218,000,000	218,000,000	218,566,800
GOLUB CAPITAL PARTNERS CLO 35B LTD	4.02	7/20/2029	32,700,000	32,700,000	32,700,000
GREENPOINT MORT FUND TRUST 2005-HE1	2.73	9/25/2034	625,870	213,193	641,563
GREYWOLF CLO V LTD	3.10	1/27/2031	557,473	557,473	553,626
GSAMP 2005-WMC2-N	5.50	11/25/2035	539,975	-	5
GSAMP TRUST 2007-SEA1	2.01	12/25/2036	923,962	657,058	916,010
GSAMP TRUST 2006-SEA1	2.21	5/25/2036	1,227,221	681,894	1,222,057
CSFB NIMS TRUST HEAT 2005-6 NIM39	6.00	1/27/2036	419,282	97,893	4
HEAT EQUITY ASSET TRUST NIM	6.50	5/27/2036	131,313	-	0
HPS LOAN MANAGEMENT 11-2017 LTD	3.17	5/6/2030	213,500,000	213,500,000	213,435,950
HIGHBRIDGE LOAN MGMT 12-2018 LTD	3.05	7/18/2031	287,500,000	287,500,000	284,682,500
HOME EQUITY ASSET TRUST 2003-4	4.11	10/25/2033	16,142	16,289	16,152
HOME EQUITY ASSET TRUST 2006-5	1.86	10/25/2036	987,470	633,698	968,600
HOME EQUITY MORT TRUST 2006-5	6.00	1/25/2037	3,350,878	3,349,670	1,847,603
HYUNDAI AUTO REC TRUST 2018-A	1.89	4/15/2021	10,329,997	10,329,997	10,327,233
ICG US CLO 2017-1 LTD	3.61	4/28/2029	171,000,000	171,000,000	170,846,100
HOME EQUITY MORT LOAN AB SPMD 2000-A	0.15	6/25/2031	312,934	257,777	267,314
IXIS REAL ESTATE CAPITAL TRUST 2006-HE2	1.87	8/25/2036	3,962,160	2,115,390	1,613,552
JACKSON MILL CLO LTD	3.45	4/15/2027	61,000,000	61,000,000	60,810,900
JAMESTOWN CLO V LTD	3.75	1/17/2027	28,000,000	28,000,000	27,854,400
JAMESTOWN CLO II LTD	3.25	4/22/2030	22,500,000	22,500,000	22,151,250
JP MORGAN MORT ACQ TRUST 2006-RM1	1.79	8/25/2036	14,239	14,239	8,075
LA ARENA FUNDING LLC	7.66	12/15/2026	8,066,029	7,733,457	8,520,531
LCM XVIII LP	3.75	7/15/2027	51,000,000	51,000,000	50,994,900
LCM XIII LP	3.71	7/19/2027	277,500,000	277,500,000	277,361,250
LONG BEACH MORT LOAN TRUST 2006-WL1	2.88	1/25/2046	1,854	1,499	1,854
LONG BEACH MORT LOAN TRUST 2001-3	2.53	9/25/2031	102,290	84,381	102,305
MAGNETITE VIII LTD	3.50	4/15/2031	8,500,000	8,500,000	8,367,400
MAGNETITE XX LTD	2.90	4/20/2031	334,400,000	334,400,000	329,317,120
MAGNETITE XX LTD	3.32	4/20/2031	57,475,000	57,475,000	55,836,963
MARATHON CLO VII LTD	3.26	10/28/2025	137,325,341	137,325,341	137,284,144
MERCER FIELD II CLO LTD	3.33	4/15/2029	374,000,000	374,000,000	373,775,600
MERRILL LYNCH MORT INV SERIES 2007-HE2	1.83	2/25/2037	593,914	593,914	257,280
MERRILL LYNCH MORT INV SERIES 2007-SL1	2.31	2/25/2037	3,412,613	3,412,613	274,974
MERRILL LYNCH MORT INV SERIES 2006-SD1	1.99	1/25/2047	288,015	212,396	289,144
MORGAN STANLEY ABS CAP I INC 2006-NC1	2.01	12/25/2035	190,445	147,412	190,200
MORGAN STANLEY ABS CAP I INC 2004-HE8	2.77	9/25/2034	95,008	80,056	89,211
MORGAN STANLEY DW CAPTRUST 2003-NC1	4.78	11/25/2032	88,946	89,278	89,080
NATIONAL COLLEGIATE SLT 2006-3	2.18	2/25/2032	2,500,000	2,500,000	38
NEW CENTURY HELOT SERIES 2003-B	2.68	10/25/2033	394,911	396,352	390,058
NISSAN AUTO LEASE TRUST 2019-A	2.60	4/15/2020	19,380,524	19,380,524	19,383,600
NISSAN AUTO REC 2018-A OWNER TRUST	1.86	12/15/2020	4,525,352	4,525,352	4,524,459

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NOVASTAR MORT TRUST SERIES 2007-1	1.81	3/25/2037	94,766	94,766	47,382
NZCG FUNDING LTD	3.04	2/26/2031	249,000,000	249,000,000	247,207,200
OCP CLO 2017-14 LTD	3.05	11/20/2030	210,600,000	210,600,000	209,441,700
OCTAGON INVESTMENT PARTNERS 30 LTD	3.29	3/17/2030	70,500,000	70,500,000	70,577,550
OCTAGON INVESTMENT PARTNERS XVII LTD	2.94	1/25/2031	74,050,000	74,050,000	73,265,070
OCTAGON LOAN FUNDING LTD	3.08	11/18/2031	711,595	711,595	705,831
OPTION ONE CI-4	5.44	8/26/2035	213,614	-	2
OWNIT MORT LOAN	5.00	8/25/2036	939,567	-	0
OZLM FUNDING III LTD	3.50	1/22/2029	263,500,000	263,500,000	263,420,950
OZLM FUNDING III LTD	4.05	1/22/2029	78,875,000	78,875,000	78,811,900
OZLM XVIII LTD	3.01	4/15/2031	1,325,000	1,325,000	1,305,523
OZLM XXII LTD	3.07	1/17/2031	544,779	544,779	539,930
OZLM XXI LTD	3.12	1/20/2031	254,000,000	254,000,000	252,552,200
PALMER SQUARE CLO 2013-2 LTD	3.20	10/17/2031	90,000,000	90,000,000	89,559,000
PALMER SQUARE CLO 2018-1 LTD	3.03	4/18/2031	225,000,000	225,000,000	222,750,000
PARALLEL 2018-1 LTD	3.10	4/20/2031	260,000,000	260,000,000	257,842,000
PARALLEL 2015-1 LTD	3.27	7/20/2027	47,000,000	47,000,000	46,384,300
PARALLEL 2017-1 LTD	3.28	7/20/2029	168,000,000	168,000,000	167,916,000
PARALLEL 2018-2 LTD	3.22	10/20/2031	20,000,000	20,000,000	19,946,000
PIKES PEAK CLO 3	4.04	4/25/2030	30,000,000	30,000,000	29,966,430
PROVIDENT HOME EQUITY TRUST 2000-2	2.25	8/25/2031	274,633	195,117	239,768
RAAC SERIES 2007-RP1 TRUST	2.00	5/25/2046	505,043	357,763	498,922
RAAC SERIES 2007-RP3 TRUST	2.09	10/25/2046	1,001,278	687,047	991,323
RAAC SERIES 2007-SP3 TRUST	2.91	9/25/2047	277,433	232,413	277,572
RACE POINT VIII CLO LTD	3.24	2/20/2030	250,000,000	250,000,000	250,025,000
REGATTA FUNDING LP 2013-2A	3.85	1/15/2029	32,200,000	32,200,000	32,164,580
REGATTA X FUNDING LTD	3.12	1/17/2031	224,000,000	224,000,000	222,499,200
RESMAE MORT LOAN TRUST 2006-1	2.01	2/25/2036	1,059,157	1,059,157	545,489
RR 3 LTD	3.09	1/15/2030	490,000,000	490,000,000	485,982,000
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/2033	89,124	1	1
SAXON ASSET SECURITIES TRUST 2002-3	4.30	12/25/2032	164,271	133,184	155,489
SB FINANCE NIM TRUST 2006-KS4N	7.50	6/25/2036	111,419	-	1
SHACKLETON 2017-X CLO LTD	3.30	4/20/2029	213,500,000	213,500,000	213,435,950
SHARPS SP I LLC NET INTT MARG TRUST 2005	5.00	5/25/2035	428,624	-	4
SLM PRIVATE CREDIT SL TRUST 2006-C	2.51	12/15/2039	1,550,224	1,550,224	1,395,309
SOFI CONSUMER LOAN PGM 2018-1 TRUST	2.55	2/25/2027	534,536	534,507	534,119
SOFI CONSUMER LOAN PGM 2018-1 TRUST	3.65	2/25/2027	465,000	464,950	474,342
SOUNDS POINT CLO IV-R LTD	3.15	4/18/2031	40,000,000	40,000,000	39,740,000
SOUND POINT CLO XI LTD	3.62	7/20/2028	37,500,000	37,500,000	37,406,250
SOUND POINT CLO VI-R LTD	3.22	10/20/2031	260,000,000	260,000,000	258,804,000
SOUND POINT CLO XIV LTD	3.79	1/23/2029	280,000,000	280,000,000	279,916,000
SOUND POINT CLO XV LTD	3.65	1/23/2029	25,000,000	25,000,000	24,975,000
STRUCTURED ASSET INV TRUST 2004-10	2.61	11/25/2034	794,897	795,535	791,625
STRUCTURED ASSET SEC CORP 2007-BC1	1.84	2/25/2037	1,558,564	1,474,687	1,522,686
CALIFORNIA STREET CLO IX LP	3.60	7/16/2032	261,000,000	261,000,000	261,000,000
CALIFORNIA STREET CLO IX LP	4.23	10/16/2028	244,000,000	244,000,000	243,902,400
TACONIC PARK CLO LTD 2016-1A	3.39	1/20/2029	325,000,000	325,000,000	325,227,500
TCI-FLATIRON CLO 2016-1 LTD	3.85	7/17/2028	30,000,000	30,000,000	30,000,000

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TCI-FLATIRON CLO 2016-1 LTD	4.70	7/17/2028	5,000,000	5,000,000	5,005,500
TIAA CLO III LTD	3.15	1/16/2031	87,000,000	87,000,000	86,521,500
TERWIN MORT TRUST 2006-6	0.68	7/25/2037	2,415,847	2,341,529	1,284,316
TERWIN MORT TRUST 2006-2HGS	0.62	3/25/2037	1,066,077	1,062,671	626,497
TERWIN MORT TRUST 2006-4SL	4.50	5/25/2037	1,911,176	1,857,178	1,260,426
TIAA CHURCHILL MIDDLE MARKET CLO I LTD	3.50	10/20/2030	109,000,000	109,000,000	108,923,700
TIAA CLO IV LTD	3.20	1/20/2032	175,000,000	175,000,000	174,352,500
TICP CLO XII LTD	3.65	1/15/2031	26,800,000	26,800,000	26,706,200
TICP CLO I-2 LTD	4.14	4/26/2028	5,000,000	5,000,000	4,989,500
TOYOTA AUTO RECEIVABLES 2019-B	1.90	2/15/2022	28,250,000	28,250,000	28,222,145
TOYOTA AUTO RECEIVABLES 2017-C	2.28	7/15/2020	5,819,343	5,818,313	5,818,730
TOYOTA AUTO RECEIVABLES 2018-B	1.87	3/15/2021	23,356,846	23,356,846	23,349,487
TOYOTA AUTO RECEIVABLES 2018-A	1.84	10/15/2020	10,004,896	10,004,896	10,003,295
TOYOTA AUTO RECEIVABLES 2018-C	1.89	8/16/2021	17,546,604	17,546,604	17,539,721
TOYOTA AUTO RECEIVABLES 2017-D	2.08	8/17/2020	16,867,192	16,865,549	16,865,053
VOYA CLO 2017-4 LTD	3.13	10/15/2030	55,000,000	55,000,000	54,730,500
VOYA CLO 2018-1 LTD	2.92	4/19/2031	32,000,000	31,388,246	31,584,000
WELLS FARGO HOME EQUITY TRUST 2004-1	2.08	4/25/2034	383,152	382,247	378,796
WELLS FARGO HOME EQUITY ABS 2004-2	6.21	10/25/2034	97,170	97,332	97,285
THL CREDIT WIND RIVER 2017-1 CLO LTD	3.64	4/18/2029	16,000,000	16,000,000	15,992,000
ZAIS CLO 5 LTD	3.53	10/15/2028	12,000,000	11,918,022	11,994,000
Total				13,580,587,613	13,558,345,848

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1011778 BC / NEW RED FIN	4.63	1/15/2022	20,300,000	20,262,873	20,398,658
1011778 BC / NEW RED FIN	4.25	5/15/2024	29,975,000	28,806,223	30,261,261
1011778 BC / NEW RED FIN	5.00	10/15/2025	56,020,000	53,930,001	56,509,615
1011778 BC ULC	4.15	2/17/2024	1,810,453	1,808,190	1,795,372
21ST CENTURY ONCOLOGY	8.13	1/16/2023	604,852	604,852	522,441
3M COMPANY	3.63	10/15/2047	19,200,000	19,029,638	19,247,424
3M COMPANY	4.00	9/14/2048	35,000,000	35,176,038	37,861,950
8TH AVENUE FOOD & PRO	5.84	10/1/2025	878,008	876,826	877,183
8TH AVENUE FOOD & PROVI	9.84	10/1/2026	229,047	227,329	227,902
ABBOTT LABORATORIES	4.90	11/30/2046	58,500,000	58,217,285	72,150,975
ABBVIE INC	3.60	5/14/2025	11,000,000	10,974,589	11,382,360
ABBVIE INC	3.20	5/14/2026	9,000,000	8,734,624	9,082,890
ABBVIE INC	4.25	11/14/2028	55,000,000	54,130,261	58,758,150
ABBVIE INC	4.50	5/14/2035	22,109,000	22,330,112	22,698,647
ABBVIE INC	4.30	5/14/2036	19,500,000	18,763,132	19,568,250
ABBVIE INC	4.40	11/6/2042	8,200,000	8,133,861	8,078,804
ABBVIE INC	4.70	5/14/2045	10,000,000	10,031,673	10,191,700
ABBVIE INC	4.45	5/14/2046	46,000,000	44,985,979	45,124,160
ABBVIE INC	4.88	11/14/2048	10,000,000	9,869,166	10,510,400
ABC SUPPLY CO INC	4.03	10/31/2023	696,438	690,841	685,699
ABC SUPPLY CO INC	5.75	12/15/2023	2,065,000	2,098,674	2,142,892
ABC SUPPLY CO INC	5.88	5/15/2026	15,409,000	15,312,865	16,080,678
ACADIA HEALTHCARE CO INC	5.63	2/15/2023	15,097,000	15,063,581	15,344,893
ACADIA HEALTHCARE CO INC	6.50	3/1/2024	1,098,000	1,123,454	1,143,918
ACE CAPITAL TRUST II	9.70	4/1/2030	23,595,000	26,254,702	33,506,080
ACI WORLDWIDE INC	5.75	8/15/2026	725,000	725,000	756,762
ACRISURE LLC / FIN INC	8.13	2/15/2024	14,695,000	14,899,756	15,167,591
ACRISURE LLC / FIN INC	7.00	11/15/2025	900,000	900,000	815,229
ADIANT GLOBAL HOLDINGS	4.88	8/15/2026	19,370,000	16,790,438	15,342,590
ADIANT US LLC	6.15	5/6/2024	325,000	323,375	316,267
ADIANT US LLC	7.00	5/15/2026	14,408,000	14,688,363	14,787,219
ADT SEC CORP	5.25	3/15/2020	925,000	938,400	939,180
ADT SEC CORP	6.25	10/15/2021	15,550,000	16,026,849	16,524,674
ADT SEC CORP	3.50	7/15/2022	18,030,000	17,184,319	17,986,007
ADT SEC CORP	4.13	6/15/2023	15,262,000	14,566,129	15,268,563
ADT SEC CORP	4.88	7/15/2032	14,030,000	11,387,512	11,933,357
ADVANCED MICRO DEVICES	7.50	8/15/2022	1,175,000	1,220,422	1,327,633
ADVANCED MICRO DEVICES	7.00	7/1/2024	875,000	901,454	907,839
AECOM	5.88	10/15/2024	13,200,000	13,605,227	14,312,628
AECOM	5.13	3/15/2027	23,440,000	22,147,380	24,376,662
AERCAP IRELAND CAP/GLOBA	3.65	7/21/2027	20,000,000	18,063,049	19,870,400
AERCAP IRELAND CAP/GLOBA	3.88	1/23/2028	22,100,000	21,686,528	22,193,483
AES CORP/THE	4.00	3/15/2021	5,150,000	5,136,613	5,241,722
AES CORP/THE	4.50	3/15/2023	7,100,000	7,082,989	7,289,499
AES CORP/THE	4.88	5/15/2023	13,790,000	13,833,016	14,028,429
AES CORP/THE	5.50	4/15/2025	10,475,000	10,658,855	10,896,305
AES CORP/THE	5.13	9/1/2027	9,950,000	10,042,845	10,498,146

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AETNA INC	6.63	6/15/2036	17,978,000	20,965,097	22,371,823
AETNA INC	6.75	12/15/2037	10,096,000	11,984,483	12,666,442
AETNA INC	4.50	5/15/2042	5,000,000	4,955,604	4,966,850
AETNA INC	3.88	8/15/2047	32,205,000	28,210,855	29,140,372
AFRICAN DEVELOPMENT BANK	5.25	3/23/2022	2,000,000	2,058,396	1,548,249
AGFC CAPITAL TRUST I	3.75	1/15/2067	250,000	163,404	126,875
AHERN RENTALS INC	7.38	5/15/2023	12,425,000	11,683,302	11,104,595
AHOLD FINANCE USA LLC	6.88	5/1/2029	838,000	884,123	1,055,771
AIB GROUP PLC	4.75	10/12/2023	400,000	399,215	420,408
AIR CANADA	7.75	4/15/2021	1,775,000	1,888,150	1,912,918
AIR LEASE CORP	3.75	6/1/2026	45,000,000	44,530,608	46,132,200
AIR LEASE CORP	3.63	4/1/2027	11,000,000	10,171,335	11,078,430
AIR LEASE CORP	3.63	12/1/2027	18,790,000	17,920,859	18,827,956
AIR LEASE CORP	4.63	10/1/2028	20,000,000	19,719,874	21,386,000
AIR METHODS CORP	5.44	4/21/2024	766,482	715,769	619,256
AIRCASTLE LTD	4.25	6/15/2026	10,000,000	9,951,841	10,112,400
ALBERTSONS COS/SAFEWAY	6.63	6/15/2024	21,975,000	21,310,433	22,764,122
ALBERTSONS COS/SAFEWAY	5.75	3/15/2025	24,650,000	22,692,735	24,875,301
ALBERTSONS COS/SAFEWAY	7.50	3/15/2026	11,929,000	12,115,727	12,739,814
ALCOA NEDERLAND HOLDING	6.75	9/30/2024	15,938,000	16,739,076	16,830,528
ALCOA NEDERLAND HOLDING	7.00	9/30/2026	11,750,000	12,415,112	12,600,583
ALCOA NEDERLAND HOLDING	6.13	5/15/2028	11,600,000	11,714,744	12,121,420
ALERIS INTL INC	6.85	2/27/2023	866,250	857,588	866,519
ALERIS INTL INC	10.75	7/15/2023	600,000	605,368	627,852
ALEXANDRIA REAL ESTATE E	3.80	4/15/2026	10,000,000	9,989,723	10,493,500
ALEXANDRIA REAL ESTATE E	4.85	4/15/2049	7,000,000	6,996,463	7,902,370
ALGECO GLOBAL FINANCE	8.00	2/15/2023	400,000	394,186	404,300
ALGECO SCOTSMAN FIN 2	10.00	8/15/2023	800,000	764,030	809,216
ALIBABA GROUP HOLDING	3.40	12/6/2027	5,000,000	4,679,289	5,075,950
ALIBABA GROUP HOLDING	4.00	12/6/2037	5,000,000	4,993,686	5,113,100
ALIBABA GROUP HOLDING	4.20	12/6/2047	33,500,000	34,214,016	35,097,615
ALIBABA GROUP HOLDING	4.40	12/6/2057	25,000,000	25,487,461	26,693,250
ALLEGHENY TECHNOLOGIES	5.95	1/15/2021	8,500,000	8,580,442	8,731,710
ALLEGHENY TECHNOLOGIES	7.88	8/15/2023	9,500,000	10,078,191	10,189,510
ALLEGION US HOLDING CO	3.55	10/1/2027	5,000,000	4,990,011	4,927,900
ALLERGAN FUNDING SCS	2.63	11/15/2028	330,000	411,165	413,787
ALLERGAN FUNDING SCS	4.55	3/15/2035	39,500,000	38,522,987	40,405,340
ALLERGAN FUNDING SCS	4.75	3/15/2045	29,500,000	29,315,885	30,356,090
ALLIANT HOLD / CO-ISSUER	8.25	8/1/2023	1,455,000	1,487,423	1,490,095
ALLIED UNIVERSAL	6.63	7/15/2026	2,775,000	2,775,000	2,816,625
ALLIED UNIVERSAL	9.75	7/15/2027	2,800,000	2,761,948	2,789,500
ALLISON TRANSMISSION INC	5.00	10/1/2024	22,870,000	22,592,183	23,377,714
ALLISON TRANSMISSION INC	5.88	6/1/2029	9,425,000	9,555,278	9,922,640
ALLSTATE CORP	3.85	8/10/2049	10,000,000	9,930,433	10,533,600
ALLY FINANCIAL INC	3.75	11/18/2019	100,000	100,426	100,514
ALLY FINANCIAL INC	8.00	3/15/2020	2,025,000	2,090,769	2,096,888
ALLY FINANCIAL INC	4.25	4/15/2021	750,000	757,883	765,878

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ALLY FINANCIAL INC	4.13	2/13/2022	6,505,000	6,542,547	6,663,072
ALLY FINANCIAL INC	3.88	5/21/2024	1,525,000	1,509,973	1,562,012
ALLY FINANCIAL INC	5.13	9/30/2024	9,600,000	9,733,210	10,370,880
ALLY FINANCIAL INC	4.63	3/30/2025	2,490,000	2,462,779	2,637,259
ALLY FINANCIAL INC	5.75	11/20/2025	21,945,000	22,655,871	24,324,716
ALLY FINANCIAL INC	8.00	11/1/2031	35,884,000	42,964,572	47,391,640
ALLY FINANCIAL INC	8.00	11/1/2031	850,000	960,961	1,120,802
ALTICE FINANCING SA	7.50	5/15/2026	400,000	400,304	402,096
ALTICE FRANCE SA	6.25	5/15/2024	1,600,000	1,601,376	1,647,312
ALTICE FRANCE SA	7.38	5/1/2026	3,003,000	2,993,430	3,078,135
ALTICE FRANCE SA	5.90	8/14/2026	2,512,375	2,449,566	2,455,847
ALTICE FRANCE SA	8.13	2/1/2027	3,900,000	3,861,906	4,095,819
ALTICE LUXEMBOURG SA	7.75	5/15/2022	1,713,000	1,694,684	1,740,357
ALTICE LUXEMBOURG SA	10.50	5/15/2027	3,000,000	3,019,574	3,080,370
ALTRA INDUSTRIAL MOTION	4.09	10/1/2025	473,881	472,696	464,702
AMAZON.COM INC	4.80	12/5/2034	4,000,000	4,376,842	4,911,160
AMAZON.COM INC	3.88	8/22/2037	48,000,000	48,837,570	52,909,920
AMAZON.COM INC	4.95	12/5/2044	5,000,000	5,616,000	6,297,500
AMAZON.COM INC	4.05	8/22/2047	64,000,000	64,802,011	72,370,560
AMAZON.COM INC	4.25	8/22/2057	43,000,000	44,730,673	49,712,730
AMBAC ASSURANCE CORP	5.10	6/7/2020	53,920	45,406	76,324
AMBAC LSNI LLC	7.10	2/12/2023	171,082	83,368	173,724
AMC ENTERTAINMENT HLDGS	5.75	6/15/2025	14,245,000	13,540,348	13,186,312
AMC ENTERTAINMENT HLDGS	6.13	5/15/2027	3,575,000	3,384,253	3,195,335
AMC ENTERTAINMENT HOLDIN	5.88	11/15/2026	13,350,000	12,561,964	12,020,874
AMC NETWORKS INC	4.75	12/15/2022	11,700,000	11,679,598	11,877,138
AMC NETWORKS INC	5.00	4/1/2024	21,900,000	21,505,232	22,549,335
AMC NETWORKS INC	4.75	8/1/2025	14,300,000	13,699,281	14,539,954
AMEREN ILLINOIS CO	4.15	3/15/2046	4,190,000	4,016,172	4,608,288
AMEREN ILLINOIS CO	3.70	12/1/2047	17,100,000	16,675,767	17,635,743
AMERICA MOVIL SAB DE CV	6.13	3/30/2040	19,600,000	23,838,855	25,572,316
AMERICA MOVIL SAB DE CV	4.38	7/16/2042	27,000,000	27,103,248	28,944,000
AMERICAN AIRLINES GROUP	4.63	3/1/2020	2,225,000	2,227,263	2,241,821
AMERICAN AIRLINES GROUP	5.00	6/1/2022	10,525,000	10,607,259	10,830,015
AMERICAN AXLE & MFG INC	6.25	4/1/2025	16,365,000	16,113,488	16,290,376
AMERICAN CAMPUS CMNTYS	3.30	7/15/2026	20,000,000	19,941,029	20,185,200
AMERICAN CAMPUS CMNTYS	3.63	11/15/2027	5,000,000	4,996,350	5,096,650
AMERICAN HOMES 4 RENT	4.90	2/15/2029	10,000,000	9,950,823	10,881,200
AMERICAN HONDA FINANCE	2.38	6/16/2020	45,000,000	45,000,000	45,043,650
AMERICAN INTL GROUP	3.75	7/10/2025	9,500,000	9,612,293	9,964,075
AMERICAN INTL GROUP	3.90	4/1/2026	2,000,000	2,060,508	2,092,540
AMERICAN INTL GROUP	4.25	3/15/2029	25,000,000	24,931,584	26,804,000
AMERICAN INTL GROUP	4.50	7/16/2044	7,329,000	7,073,958	7,733,927
AMERICAN TOWER CORP	3.38	10/15/2026	5,000,000	4,922,725	5,087,250
AMERICAN TOWER CORP	3.55	7/15/2027	38,500,000	38,430,027	39,259,990
AMERICAN TOWER CORP	3.60	1/15/2028	32,100,000	31,317,807	32,791,434
AMERICAN TOWER CORP	3.95	3/15/2029	35,000,000	34,632,157	36,573,950

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AMERICAN TOWER CORP	3.80	8/15/2029	20,000,000	19,920,188	20,676,400
AMERICAN WATER CAP CORP	6.59	10/15/2037	47,000,000	49,008,359	64,124,450
AMERICAN WATER CAPITAL C	3.75	9/1/2047	3,000,000	2,992,835	3,035,880
AMERICAN WATER CAPITAL C	4.15	6/1/2049	23,715,000	23,559,318	25,619,552
AMERICAN WOODMARK CORP	4.88	3/15/2026	375,000	369,422	370,339
AMERIGAS PART/FIN CORP	5.63	5/20/2024	14,625,000	14,375,345	15,600,926
AMERIGAS PART/FIN CORP	5.50	5/20/2025	13,425,000	13,054,978	14,100,680
AMERIGAS PART/FIN CORP	5.88	8/20/2026	11,525,000	11,249,021	12,245,082
AMERIGAS PART/FIN CORP	5.75	5/20/2027	11,200,000	10,729,838	11,756,976
AMERN MUN PWR-A-COMB	7.73	2/15/2033	2,000,000	2,035,532	2,942,800
AMGEN INC	2.60	8/19/2026	14,400,000	13,856,300	14,205,600
AMGEN INC	3.20	11/2/2027	6,000,000	5,559,742	6,146,580
AMGEN INC	4.40	5/1/2045	61,500,000	63,436,447	65,309,925
AMGEN INC	4.56	6/15/2048	1,000,000	1,098,924	1,084,140
AMGEN INC	4.66	6/15/2051	14,400,000	14,404,307	15,733,584
AMKOR TECHNOLOGY INC	6.63	9/15/2027	10,780,000	10,831,838	10,708,852
AMPHENOL CORP	4.35	6/1/2029	6,000,000	5,994,503	6,496,380
AMSTED INDUSTRIES	5.63	7/1/2027	500,000	500,000	521,200
ANADARKO PETROLEUM CORP	6.45	9/15/2036	24,200,000	26,315,871	29,767,210
ANADARKO PETROLEUM CORP	4.50	7/15/2044	11,500,000	11,538,229	11,716,200
ANADARKO PETROLEUM CORP	6.60	3/15/2046	21,200,000	22,586,264	27,596,040
ANALOG DEVICES INC	3.50	12/5/2026	45,085,000	44,494,334	46,168,393
ANDEAVOR LOGIS LP/CORP	4.25	12/1/2027	5,500,000	5,572,240	5,809,815
ANDEAVOR LOGIS LP/CORP	5.20	12/1/2047	5,000,000	5,052,915	5,346,700
ANHEUSER-BUSCH CO/INBEV	4.70	2/1/2036	70,500,000	68,374,434	77,397,015
ANHEUSER-BUSCH CO/INBEV	4.90	2/1/2046	53,614,000	51,283,886	59,660,051
ANHEUSER-BUSCH INBEV WOR	4.38	4/15/2038	19,000,000	17,679,925	20,089,840
ANHEUSER-BUSCH INBEV WOR	5.45	1/23/2039	38,000,000	38,892,443	45,139,060
ANHEUSER-BUSCH INBEV WOR	5.80	1/23/2059	15,000,000	16,256,220	18,798,900
ANIXTER INC	6.00	12/1/2025	525,000	525,000	567,289
ANTERO MIDSTREAM PART/FI	5.38	9/15/2024	2,325,000	2,353,730	2,329,883
ANTERO MIDSTREAM PART/FI	5.75	3/1/2027	975,000	975,718	974,932
ANTERO MIDSTREAM PART/FI	5.75	1/15/2028	225,000	225,000	222,705
ANTHEM INC	3.65	12/1/2027	33,500,000	33,458,548	34,763,620
ANTHEM INC	4.63	5/15/2042	2,000,000	2,102,727	2,176,840
ANTHEM INC	4.38	12/1/2047	15,150,000	14,803,979	16,096,269
ANTHEM INC	4.55	3/1/2048	5,190,000	5,007,818	5,648,640
ANZ NEW ZEALAND INTL/LDN	3.45	7/17/2027	14,400,000	14,375,666	14,849,568
AON CORP	4.50	12/15/2028	10,000,000	9,975,018	11,000,900
AON CORP	3.75	5/2/2029	15,000,000	14,986,574	15,636,000
AON PLC	4.75	5/15/2045	21,100,000	21,054,013	23,551,820
APERGY CORP	6.38	5/1/2026	1,742,000	1,771,815	1,757,521
APOLLO INVESTMENT CORP	5.25	3/3/2025	10,000,000	9,712,953	10,121,200
APPLE INC	3.85	5/4/2043	101,500,000	99,138,300	107,975,700
APPLE INC	4.45	5/6/2044	4,000,000	4,041,801	4,589,880
APPLE INC	4.38	5/13/2045	13,400,000	13,678,908	15,269,836
APPLE INC	4.65	2/23/2046	40,000,000	45,094,150	47,461,200

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APPLE INC	4.25	2/9/2047	34,500,000	35,359,940	38,698,650
APPLE INC	3.75	11/13/2047	7,200,000	7,236,562	7,556,112
APPLIED MATERIALS INC	4.35	4/1/2047	7,876,000	8,277,674	8,787,096
APPLIED SYSTEMS INC	8.89	9/19/2025	500,000	514,750	504,375
APTIM CORP	7.75	6/15/2025	1,375,000	1,279,758	1,051,696
APX GROUP INC	8.75	12/1/2020	922,000	902,023	875,172
APX GROUP INC	7.88	12/1/2022	17,574,000	17,453,517	16,870,513
APX GROUP INC	7.63	9/1/2023	515,000	466,272	421,538
APX GROUP INC	8.50	11/1/2024	801,000	800,472	767,030
AQUA AMERICA INC	3.57	5/1/2029	10,000,000	10,000,000	10,403,400
AQUA AMERICA INC	4.28	5/1/2049	15,000,000	14,999,851	16,157,250
ARAMARK SERVICES INC	5.13	1/15/2024	14,385,000	14,526,122	14,780,588
ARAMARK SERVICES INC	3.64	3/11/2025	1,400,000	1,403,500	1,394,050
ARAMARK SERVICES INC	5.00	4/1/2025	14,350,000	14,419,495	14,637,144
ARAMARK SERVICES INC	4.75	6/1/2026	13,130,000	12,869,280	13,336,798
ARAMARK SERVICES INC	5.00	2/1/2028	23,280,000	22,700,229	23,942,083
ARCHROCK PARTNERS LP/FIN	6.88	4/1/2027	10,550,000	10,719,988	11,029,920
ARCONIC INC	5.13	10/1/2024	2,075,000	2,145,205	2,187,631
ARCONIC INC	5.90	2/1/2027	13,050,000	13,722,466	14,129,888
ARCONIC INC	5.95	2/1/2037	500,000	487,090	517,490
ARD FINANCE SA	7.13	9/15/2023	2,500,000	2,557,904	2,550,550
ARDAGH PKG FIN/HLDGS USA	4.25	9/15/2022	3,400,000	3,374,356	3,432,606
ARDAGH PKG FIN/HLDGS USA	4.63	5/15/2023	600,000	602,042	610,872
ARDAGH PKG FIN/HLDGS USA	7.25	5/15/2024	2,624,000	2,717,099	2,771,784
ARDONAGH MIDCO THREE PLC	8.63	7/15/2023	800,000	730,547	745,200
ARDONAGH MIDCO THREE PLC	8.63	7/15/2023	1,000,000	1,000,000	942,280
ARROW BIDCO LLC	9.50	3/15/2024	350,000	346,802	352,674
ARUBA INVESTMENTS INC	8.75	2/15/2023	2,374,000	2,435,522	2,383,021
ASBURY AUTOMOTIVE GROUP	6.00	12/15/2024	12,025,000	12,012,187	12,504,317
ASCEND LEARNING LLC	5.00	7/12/2024	683,316	674,026	672,424
ASCEND LEARNING LLC	6.88	8/1/2025	1,626,000	1,638,023	1,654,520
ASCEND LEARNING LLC	6.88	8/1/2025	1,083,000	1,031,993	1,101,443
ASCENT RESOURCES/ARU FIN	10.00	4/1/2022	16,360,000	17,443,450	17,335,547
ASCENT RESOURCES/ARU FIN	7.00	11/1/2026	10,350,000	9,946,875	9,469,008
ASHLAND LLC	4.75	8/15/2022	17,045,000	17,087,876	17,818,161
ASHTREAD CAPITAL INC	4.38	8/15/2027	3,000,000	2,985,390	3,002,820
ASHTON WOODS USA/FINANCE	6.75	8/1/2025	525,000	521,344	496,582
ASP AMC MERGER SUB	8.00	5/15/2025	2,500,000	1,932,668	1,485,625
ASP UNIFRAX HOLDINGS INC	5.64	12/14/2025	323,375	321,758	314,366
ASR NEDERLAND NV	1.00	9/29/2045	600,000	758,163	798,584
ASSUREDPARTNERS INC	7.00	8/15/2025	525,000	525,000	523,126
ASTRAZENECA PLC	3.13	6/12/2027	9,500,000	9,461,487	9,730,470
ASTRAZENECA PLC	4.00	1/17/2029	5,000,000	4,839,436	5,466,900
ASURION LLC	4.77	8/4/2022	1,546,053	1,546,053	1,541,632
ASURION LLC	4.70	11/3/2023	665,790	665,790	664,125
AT&T INC	2.95	7/15/2026	11,500,000	11,177,871	11,411,565
AT&T INC	1.80	9/5/2026	400,000	449,922	492,804

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AT&T INC	3.80	2/15/2027	12,400,000	12,715,426	12,877,400
AT&T INC	4.90	8/15/2037	43,000,000	42,930,713	46,438,280
AT&T INC	6.00	8/15/2040	37,500,000	39,653,487	44,589,375
AT&T INC	4.80	6/15/2044	38,500,000	36,570,175	40,571,685
AT&T INC	4.35	6/15/2045	43,000,000	42,138,972	42,969,470
AT&T INC	4.75	5/15/2046	4,500,000	4,202,675	4,734,900
AT&T INC	5.65	2/15/2047	33,500,000	33,430,176	39,359,820
ATOTECH ALPHA 2 BV	8.75	6/1/2023	1,075,000	1,071,836	1,057,499
ATOTECH ALPHA 3 BV	6.25	2/1/2025	1,334,000	1,312,548	1,327,597
AVALONBAY COMMUNITIES	4.35	4/15/2048	9,500,000	9,483,074	10,665,460
AVANGRID INC	3.80	6/1/2029	10,000,000	9,985,978	10,464,000
AVANTOR INC	6.00	10/1/2024	32,184,000	32,346,033	34,262,443
AVANTOR INC	9.00	10/1/2025	36,761,000	37,719,663	40,940,726
AVAYA INC ESCROW PERP SR	7.00	4/1/2019	695,000	695,000	0
AVIATION CAPITAL GROUP	7.13	10/15/2020	2,400,000	2,399,991	2,537,472
AVIS BUDGET CAR/FINANCE	5.50	4/1/2023	15,225,000	15,108,106	15,548,531
AVIS BUDGET CAR/FINANCE	5.25	3/15/2025	1,416,000	1,316,376	1,424,071
AVIS BUDGET CAR/FINANCE	5.75	7/15/2027	800,000	803,000	806,000
AVOLON HOLDINGS FNDG LTD	3.63	5/1/2022	325,000	324,779	329,355
AVOLON HOLDINGS FNDG LTD	5.25	5/15/2024	1,950,000	1,983,504	2,080,787
AVON INTERNATIONAL CAPIT	6.50	8/15/2022	500,000	500,000	503,670
AVON INTERNATIONAL OPERA	7.88	8/15/2022	9,700,000	9,796,883	10,086,545
AXA SA	8.60	12/15/2030	4,000,000	4,212,382	5,703,720
AXALTA COATING SYSTEMS	4.88	8/15/2024	13,896,000	13,752,751	14,361,655
B&G FOODS INC	4.63	6/1/2021	9,460,000	9,407,146	9,484,123
B&G FOODS INC	5.25	4/1/2025	19,111,000	18,325,786	19,308,034
BAC CAPITAL TRUST XIII	4.00	12/29/2049	810,000	526,928	657,566
BAE SYSTEMS PLC	5.80	10/11/2041	39,500,000	40,586,657	49,239,515
BAFFINLAND IRON CORP/LP	8.75	7/15/2026	11,275,000	11,247,419	11,520,119
BAIDU INC	3.63	7/6/2027	5,000,000	5,024,392	5,037,700
BAIDU INC	4.38	3/29/2028	9,500,000	9,452,820	10,036,940
BALL CORP	4.38	12/15/2020	5,425,000	5,459,927	5,547,063
BALL CORP	5.00	3/15/2022	6,700,000	6,840,789	7,046,122
BALL CORP	4.00	11/15/2023	13,600,000	13,354,386	14,094,768
BALL CORP	5.25	7/1/2025	16,100,000	16,495,981	17,441,291
BALL CORP	4.88	3/15/2026	13,600,000	13,582,897	14,419,264
BANCO DE SABADELL	0.88	11/12/2021	800,000	903,710	937,898
BANCO SANTANDER SA	4.25	4/11/2027	28,100,000	29,014,374	29,516,802
BANFF MERGER SUB INC	9.75	9/1/2026	975,000	963,966	845,744
BANK OF AMERICA CORP	3.56	4/23/2027	20,000,000	20,000,000	20,846,400
BANK OF AMERICA CORP	3.25	10/21/2027	41,000,000	39,720,676	41,969,650
BANK OF AMERICA CORP	4.18	11/25/2027	19,000,000	18,304,175	20,155,960
BANK OF AMERICA CORP	3.82	1/20/2028	50,500,000	50,739,104	53,358,300
BANK OF AMERICA CORP	3.42	12/20/2028	26,311,000	25,085,165	27,067,178
BANK OF AMERICA CORP	4.27	7/23/2029	6,000,000	5,941,414	6,547,500
BANK OF AMERICA CORP	3.97	2/7/2030	15,000,000	15,000,000	16,060,050
BANK OF AMERICA CORP	7.75	5/14/2038	39,500,000	40,882,360	58,493,575

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BANK OF AMERICA CORP	4.08	4/23/2040	20,000,000	20,000,000	21,300,000
BANK OF AMERICA CORP	5.88	2/7/2042	28,000,000	28,613,763	37,302,440
BANK OF AMERICA CORP	5.00	1/21/2044	27,500,000	29,363,827	33,430,375
BANK OF AMERICA CORP	6.25	9/29/2049	675,000	700,297	731,221
BANK OF AMERICA CORP	6.50	10/29/2049	1,000,000	1,000,000	1,105,330
BANK OF AMERICA CORP	5.88	12/31/2099	21,075,000	21,053,842	21,961,625
BANK OF AMERICA NA	1.00	8/28/2020	75,000,000	75,000,000	75,026,250
BANK OF MONTREAL	0.00	7/19/2019	2,800,000	2,118,459	2,140,824
BANK OF MONTREAL	0.00	7/26/2019	4,800,000	3,648,330	3,668,707
BANK OF MONTREAL	2.34	7/13/2020	100,000,000	100,000,000	100,225,000
BANK OF NOVA SCOTIA	0.00	7/23/2019	2,800,000	2,118,069	2,140,431
BANK OF NOVA SCOTIA	4.65	12/31/2099	225,000	225,000	214,949
BANK OF NOVA SCOTIA HOUS	1.94	6/16/2020	25,000,000	25,000,000	24,991,000
BARCLAYS BANK PLC	7.63	11/21/2022	600,000	620,682	655,206
BARCLAYS PLC	1.88	3/23/2021	1,400,000	1,609,267	1,642,230
BARCLAYS PLC	4.61	2/15/2023	1,800,000	1,833,137	1,862,964
BARCLAYS PLC	5.20	5/12/2026	5,000,000	5,293,431	5,249,450
BARCLAYS PLC	4.34	1/10/2028	45,000,000	45,270,982	46,066,050
BARCLAYS PLC	4.84	5/9/2028	25,400,000	24,961,756	25,972,262
BARCLAYS PLC	4.97	5/16/2029	5,200,000	5,279,283	5,538,676
BARCLAYS PLC	5.09	6/20/2030	961,000	961,000	983,257
BARCLAYS PLC	7.75	12/31/2099	1,300,000	1,287,699	1,332,318
BARCLAYS PLC	8.00	12/31/2099	400,000	400,000	420,044
BAUSCH HEALTH AMERICAS	9.25	4/1/2026	380,000	394,370	425,539
BAUSCH HEALTH AMERICAS	8.50	1/31/2027	12,710,000	13,144,098	13,992,947
BAUSCH HEALTH COS INC	6.50	3/15/2022	620,000	635,815	642,667
BAUSCH HEALTH COS INC	5.50	3/1/2023	115,000	111,567	116,173
BAUSCH HEALTH COS INC	5.88	5/15/2023	27,090,000	26,226,640	27,427,541
BAUSCH HEALTH COS INC	7.00	3/15/2024	15,902,000	16,628,167	16,898,737
BAUSCH HEALTH COS INC	6.13	4/15/2025	87,158,000	82,315,286	89,064,145
BAUSCH HEALTH COS INC	5.50	11/1/2025	51,870,000	51,191,177	54,062,026
BAUSCH HEALTH COS INC	9.00	12/15/2025	8,250,000	8,517,240	9,223,830
BAUSCH HEALTH COS INC	5.75	8/15/2027	400,000	400,000	420,236
BAUSCH HEALTH COS INC	7.00	1/15/2028	12,162,000	12,166,923	12,598,008
BAUSCH HEALTH COS INC	7.25	5/30/2029	1,050,000	1,050,000	1,091,507
BAYER US FINANCE II LLC	2.74	6/25/2021	400,000	400,000	398,152
BCD ACQUISITION INC	9.63	9/15/2023	14,225,000	14,998,103	14,927,715
BCP RENAISSANCE PARENT	5.39	11/1/2024	72,885	72,521	72,625
BEACON ROOFING SUPPLY IN	6.38	10/1/2023	1,160,000	1,189,072	1,206,551
BEACON ROOFING SUPPLY IN	4.88	11/1/2025	28,612,000	26,689,366	28,324,163
BEAZER HOMES USA	8.75	3/15/2022	9,300,000	9,628,050	9,710,967
BEAZER HOMES USA	7.25	2/1/2023	97,000	95,114	95,208
BEAZER HOMES USA	6.75	3/15/2025	1,475,000	1,471,954	1,417,755
BECTON DICKINSON AND CO	3.70	6/6/2027	6,520,000	6,215,260	6,806,228
BED BATH & BEYOND INC	3.75	8/1/2024	10,000,000	9,182,195	9,286,400
BERKSHIRE HATHAWAY ENERG	3.25	4/15/2028	19,000,000	18,851,759	19,567,340
BERKSHIRE HATHAWAY FIN	4.20	8/15/2048	100,000,000	99,507,806	111,665,000

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BERKSHIRE HATHAWAY FIN	4.25	1/15/2049	15,000,000	15,643,227	16,863,750
BERKSHIRE HATHAWAY INC	4.50	2/11/2043	10,000,000	10,693,046	11,599,500
BERRY GLOBAL INC	6.00	10/15/2022	1,500,000	1,536,195	1,538,775
BERRY GLOBAL INC	5.13	7/15/2023	17,580,000	17,568,918	17,974,495
BERRY GLOBAL INC	4.50	2/15/2026	10,750,000	10,203,761	10,605,628
BERRY GLOBAL INC	4.88	7/15/2026	1,236,000	1,236,000	1,262,080
BERRY GLOBAL INC	5.63	7/15/2027	9,143,000	9,243,837	9,505,063
BERRY PLASTICS GROUP INC	4.20	7/1/2026	650,000	648,375	645,197
BEST BUY CO INC	4.45	10/1/2028	8,000,000	7,815,065	8,446,640
BIG RIVER STEEL LLC	6.92	8/23/2023	367,913	365,951	368,833
BIG RIVER STEEL/BRS FIN	7.25	9/1/2025	13,247,000	13,705,351	13,899,415
BIOGEN INC	5.20	9/15/2045	29,000,000	32,314,323	32,489,860
BLOCK COMMUNICATIONS INC	6.88	2/15/2025	10,100,000	10,292,362	10,529,755
BLOCK FINANCIAL LLC	5.25	10/1/2025	18,200,000	18,165,871	19,465,446
BLUE CUBE SPINCO LLC	9.75	10/15/2023	8,400,000	9,311,708	9,285,444
BLUE CUBE SPINCO LLC	10.00	10/15/2025	7,100,000	7,999,962	8,044,229
BLUE RACER MID LLC/FINAN	6.13	11/15/2022	18,690,000	18,911,894	18,981,190
BLUE RACER MID LLC/FINAN	6.63	7/15/2026	350,000	350,000	353,437
BMC EAST LLC	5.50	10/1/2024	3,165,000	3,098,411	3,210,481
BOC AVIATION LTD	2.75	9/18/2022	300,000	298,956	298,827
BOC AVIATION LTD	3.50	9/18/2027	500,000	499,482	498,775
BOEING CO	8.75	9/15/2031	25,300,000	29,161,681	39,122,149
BOEING CO	3.55	3/1/2038	9,500,000	9,081,217	9,595,190
BOEING CO	3.50	3/1/2039	5,000,000	4,736,954	5,032,650
BOEING CO	5.88	2/15/2040	11,010,000	13,427,327	14,445,230
BOMBARDIER INC	8.75	12/1/2021	3,025,000	3,272,094	3,300,366
BOMBARDIER INC	6.00	10/15/2022	28,910,000	28,585,557	29,034,313
BOMBARDIER INC	6.13	1/15/2023	24,375,000	24,181,485	24,503,213
BOMBARDIER INC	7.50	12/1/2024	16,700,000	16,925,699	17,077,086
BOMBARDIER INC	7.50	3/15/2025	28,008,000	28,329,916	28,117,511
BOMBARDIER INC	7.88	4/15/2027	35,375,000	35,916,092	35,418,158
BOOKING HOLDINGS INC	3.55	3/15/2028	19,000,000	18,727,821	19,893,000
BOSTON GENERATING LLC	1.00	6/20/2020	444,326	444,326	4,443
BOSTON PROPERTIES LP	3.65	2/1/2026	8,632,000	8,380,957	8,965,023
BOSTON SCIENTIFIC CORP	4.00	3/1/2028	2,000,000	1,979,582	2,153,100
BOSTON SCIENTIFIC CORP	4.00	3/1/2029	20,000,000	19,936,028	21,651,800
BOSTON SCIENTIFIC CORP	4.55	3/1/2039	25,000,000	24,839,744	27,780,250
BOSTON SCIENTIFIC CORP	7.38	1/15/2040	10,500,000	11,069,094	15,248,730
BOYD GAMING CORP	6.88	5/15/2023	2,475,000	2,551,564	2,562,318
BOYD GAMING CORP	4.35	9/15/2023	1,716,756	1,705,999	1,705,838
BOYD GAMING CORP	6.38	4/1/2026	26,569,000	27,024,140	28,079,713
BOYD GAMING CORP	6.00	8/15/2026	19,577,000	19,550,449	20,589,718
BOYNE USA INC	7.25	5/1/2025	1,000,000	1,031,593	1,085,140
BP CAP MARKETS AMERICA	3.02	1/16/2027	33,500,000	31,519,182	34,248,725
BP CAP MARKETS AMERICA	3.59	4/14/2027	21,100,000	20,394,481	22,125,882
BP CAP MARKETS AMERICA	3.94	9/21/2028	28,000,000	28,093,156	30,397,360
BP CAP MARKETS AMERICA	4.23	11/6/2028	42,000,000	42,953,906	46,643,520

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BPCE SA	5.70	10/22/2023	288,000	287,794	315,680
BRAND INDUSTRIAL SERVICE	8.50	7/15/2025	775,000	793,462	702,251
BRANDYWINE OPER PARTNERS	3.95	11/15/2027	3,000,000	2,981,143	3,055,380
BRAZOS VAL LONGHRN/FIN	6.88	2/1/2025	14,475,000	14,469,583	13,790,477
BRIGHTHOUSE FINANCIAL IN	3.70	6/22/2027	5,000,000	4,673,766	4,752,700
BRINK'S CO/THE	4.63	10/15/2027	11,800,000	11,099,631	11,780,530
BRISTOL-MYERS SQUIBB CO	3.40	7/26/2029	5,000,000	4,959,260	5,237,850
BRISTOL-MYERS SQUIBB CO	4.13	6/15/2039	10,000,000	9,966,014	10,777,900
BRISTOL-MYERS SQUIBB CO	4.25	10/26/2049	7,000,000	6,941,304	7,735,280
BRITISH TELECOMMUNICATIO	0.63	3/10/2021	1,500,000	1,697,313	1,728,631
BRITISH TELECOMMUNICATIO	5.13	12/4/2028	18,977,000	18,903,646	21,243,992
BRITISH TELECOMMUNICATIO	9.63	12/15/2030	17,200,000	20,411,594	25,928,140
BROADCOM CRP / CAYMN FI	3.88	1/15/2027	19,100,000	19,120,055	18,712,079
BROADCOM CRP / CAYMN FI	3.50	1/15/2028	9,500,000	9,342,638	8,994,505
BROADCOM INC	4.75	4/15/2029	20,000,000	19,907,256	20,514,000
BROOKFIELD FINANCE INC	4.85	3/29/2029	33,645,000	33,526,009	36,750,097
BROOKFIELD PPTY REIT INC	5.75	5/15/2026	17,825,000	18,123,395	18,359,750
BROOKFIELD RESID PROPERT	6.13	7/1/2022	9,955,000	9,925,041	10,112,389
BROOKFIELD RESIDENTIAL	6.50	12/15/2020	300,000	300,000	300,681
BROWN-FORMAN CORP	4.50	7/15/2045	6,548,000	6,982,067	7,641,843
BRUIN E&P PARTNERS LLC	8.88	8/1/2023	12,600,000	12,325,509	10,752,462
BUFFALO THUNDER DEV AUTH	11.00	12/9/2022	986,754	892,964	503,363
BUFFALO THUNDER DEV AUTH	0.01	11/15/2029	372,400	113,666	186
BUILDERS FIRSTSOURCE INC	5.63	9/1/2024	16,050,000	15,595,488	16,534,871
BUILDERS FIRSTSOURCE INC	6.75	6/1/2027	1,325,000	1,327,783	1,401,280
BURLINGTN NORTH SANTA FE	4.90	4/1/2044	14,400,000	15,363,454	17,453,520
BURLINGTN NORTH SANTA FE	4.55	9/1/2044	5,000,000	5,058,933	5,793,450
BURLINGTN NORTH SANTA FE	4.15	4/1/2045	38,538,000	38,353,382	42,807,625
BURLINGTN NORTH SANTA FE	4.70	9/1/2045	30,500,000	30,347,182	36,155,615
BURLINGTON RESOURCES LLC	7.20	8/15/2031	30,500,000	32,308,722	42,710,980
BWAY CORP	5.17	4/3/2024	559,797	556,998	539,969
BWX TECHNOLOGIES INC	5.38	7/15/2026	2,265,000	2,277,160	2,342,599
CABLEVISION SYSTEMS CORP	8.00	4/15/2020	500,000	510,814	518,115
CABLEVISION SYSTEMS CORP	5.88	9/15/2022	7,125,000	7,284,801	7,538,393
CADILLAC FAIRVIEW PRP TR	4.13	2/1/2029	10,000,000	9,986,767	10,884,000
CAESARS RESORT / FINCO	5.25	10/15/2025	35,830,000	34,056,900	35,825,342
CAIXABANK	1.13	1/12/2023	400,000	449,919	464,671
CAIXABANK	1.13	5/17/2024	500,000	559,912	588,412
CALATLANTIC GROUP INC	6.25	12/15/2021	351,000	371,484	359,157
CALFRAC HOLDINGS LP	8.50	6/15/2026	13,095,000	11,869,778	9,183,785
CALIFORNIA RESOURCES CRP	8.00	12/15/2022	46,126,000	39,331,481	34,753,173
CALIFORNIA RESOURCES CRP	1.00	12/31/2022	2,275,000	2,241,563	2,171,010
CALLON PETROLEUM CO	6.13	10/1/2024	12,173,000	12,176,274	12,291,200
CALLON PETROLEUM CO	6.38	7/1/2026	1,850,000	1,846,283	1,867,668
CALPINE CORP	6.00	1/15/2022	3,525,000	3,557,577	3,561,801
CALPINE CORP	5.38	1/15/2023	30,855,000	29,888,553	31,249,635
CALPINE CORP	5.88	1/15/2024	750,000	760,012	769,313

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CALPINE CORP	5.50	2/1/2024	12,910,000	12,085,118	12,849,710
CALPINE CORP	5.75	1/15/2025	23,400,000	21,692,613	23,249,538
CALPINE CORP	5.25	6/1/2026	29,455,000	28,043,980	29,988,430
CALUMET SPECIALTY PROD	6.50	4/15/2021	13,700,000	13,285,190	13,619,307
CAMDEN PROPERTY TRUST	4.10	10/15/2028	5,000,000	4,995,044	5,452,150
CAMELOT FINANCE SA	8.40	10/15/2024	2,391,000	2,410,501	2,512,056
CAMELOT HOLDINGS JERSEY	5.16	10/3/2023	460,880	459,151	461,705
CAMPBELL SOUP CO	3.30	3/15/2021	900,000	900,200	911,412
CAMPBELL SOUP CO	4.80	3/15/2048	20,000,000	19,327,448	20,298,000
CANADIAN IMPERIAL BANK	3.15	6/27/2021	1,100,000	1,099,110	1,123,925
CANADIAN NATL RAILWAY	4.45	1/20/2049	20,000,000	19,997,260	23,942,600
CANADIAN NATL RESOURCES	6.25	3/15/2038	12,000,000	12,434,938	14,806,560
CANADIAN NATL RESOURCES	6.75	2/1/2039	16,300,000	17,123,582	21,117,302
CAPITAL ONE FINANCIAL CO	0.80	6/12/2024	576,000	648,312	660,107
CAPITAL ONE FINANCIAL CO	3.75	7/28/2026	16,000,000	15,942,085	16,286,080
CARDTRONICS INC / USA	5.50	5/1/2025	425,000	425,000	422,701
CARLSON TRAVEL INC	6.75	12/15/2023	300,000	297,965	303,735
CARLSON TRAVEL INC	9.50	12/15/2024	600,000	600,000	588,288
CARRIZO OIL & GAS INC	6.25	4/15/2023	14,965,000	14,824,673	14,496,596
CARRIZO OIL & GAS INC	8.25	7/15/2025	970,000	1,027,153	957,904
CARVANA CO	8.88	10/1/2023	1,000,000	1,002,889	1,009,790
CASCADES INC	5.50	7/15/2022	1,155,000	1,153,531	1,161,815
CASCADES INC	5.75	7/15/2023	825,000	825,000	833,852
CATALENT PHARMA SOLUTION	4.88	1/15/2026	364,000	352,127	370,235
CATALENT PHARMA SOLUTION	5.00	7/15/2027	5,249,000	5,302,335	5,337,551
CB NEWPAGE CORP	10.00	5/1/2012	800,000	-	1,850
CB144A APPCION ESC	9.00	6/1/2020	1,975,000	1,786,485	79,000
CB144A AVAYA ESC	9.00	4/1/2019	1,000,000	1,000,000	0
CBL & ASSOCIATES LP	5.95	12/15/2026	21,700,000	18,212,030	14,847,791
CBOE GLOBAL MARKETS INC	3.65	1/12/2027	16,000,000	15,755,114	16,834,880
CCO HLDGS LLC/CAP CORP	5.25	3/15/2021	175,000	176,443	175,686
CCO HLDGS LLC/CAP CORP	5.25	9/30/2022	850,000	858,455	863,014
CCO HLDGS LLC/CAP CORP	5.13	2/15/2023	1,200,000	1,208,633	1,221,012
CCO HLDGS LLC/CAP CORP	4.00	3/1/2023	1,580,000	1,565,840	1,588,564
CCO HLDGS LLC/CAP CORP	5.13	5/1/2023	14,650,000	14,675,238	14,970,835
CCO HLDGS LLC/CAP CORP	5.75	9/1/2023	1,275,000	1,264,897	1,305,141
CCO HLDGS LLC/CAP CORP	5.75	1/15/2024	150,000	150,911	153,402
CCO HLDGS LLC/CAP CORP	5.88	4/1/2024	37,275,000	37,789,183	38,949,393
CCO HLDGS LLC/CAP CORP	5.38	5/1/2025	350,000	356,314	362,285
CCO HLDGS LLC/CAP CORP	5.75	2/15/2026	51,695,000	51,751,763	54,374,869
CCO HLDGS LLC/CAP CORP	5.50	5/1/2026	35,305,000	34,572,764	36,990,108
CCO HLDGS LLC/CAP CORP	5.13	5/1/2027	55,970,000	53,380,611	57,965,331
CCO HLDGS LLC/CAP CORP	5.88	5/1/2027	1,225,000	1,209,058	1,293,674
CCO HLDGS LLC/CAP CORP	5.00	2/1/2028	40,200,000	37,925,689	41,031,336
CCO HLDGS LLC/CAP CORP	5.38	6/1/2029	1,925,000	1,952,000	1,987,774
CDK GLOBAL INC	5.00	10/15/2024	8,300,000	8,371,971	8,686,116
CDK GLOBAL INC	5.88	6/15/2026	10,750,000	10,923,045	11,401,450

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CDK GLOBAL INC	4.88	6/1/2027	13,288,000	12,832,859	13,755,206
CDK GLOBAL INC	5.25	5/15/2029	8,450,000	8,501,543	8,739,328
CDW LLC/CDW FINANCE	5.00	9/1/2023	8,200,000	8,256,054	8,378,432
CDW LLC/CDW FINANCE	5.50	12/1/2024	12,365,000	12,652,916	13,238,340
CDW LLC/CDW FINANCE	5.00	9/1/2025	12,915,000	12,851,071	13,445,677
CEDAR FAIR LP	5.25	7/15/2029	4,525,000	4,587,070	4,617,582
CEDAR FAIR LP/CANADA'S W	5.38	6/1/2024	1,975,000	1,994,782	2,029,431
CEDAR FAIR/CAN/MAGNUM/MI	5.38	4/15/2027	11,200,000	11,023,617	11,640,720
CELGENE CORP	3.88	8/15/2025	6,500,000	6,700,487	6,949,670
CELGENE CORP	3.45	11/15/2027	24,000,000	23,969,494	24,987,120
CELGENE CORP	3.90	2/20/2028	29,000,000	27,942,624	31,160,790
CELGENE CORP	5.00	8/15/2045	26,000,000	29,026,320	30,778,280
CELGENE CORP	4.35	11/15/2047	1,000,000	1,027,923	1,103,870
CEMEX FINANCE LLC	6.00	4/1/2024	1,100,000	1,100,682	1,133,099
CENGAGE LEARNING INC	9.50	6/15/2024	350,000	354,056	335,048
CENOVUS ENERGY INC	4.25	4/15/2027	7,024,000	6,887,487	7,273,001
CENOVUS ENERGY INC	5.25	6/15/2037	16,730,000	16,827,660	17,488,873
CENTENE CORP	5.63	2/15/2021	2,075,000	2,104,807	2,112,537
CENTENE CORP	4.75	5/15/2022	14,250,000	14,351,196	14,588,438
CENTENE CORP	6.13	2/15/2024	1,400,000	1,452,910	1,466,556
CENTENE CORP	4.75	1/15/2025	18,070,000	18,010,837	18,647,698
CENTENE CORP	5.38	6/1/2026	37,770,000	38,445,449	39,756,702
CENTENNIAL RESOURCE PROD	5.38	1/15/2026	1,406,000	1,388,167	1,327,391
CENTENNIAL RESOURCE PROD	6.88	4/1/2027	9,127,000	9,168,677	9,215,167
CENTERPOINT ENER HOUSTON	4.50	4/1/2044	18,500,000	19,358,234	21,261,495
CENTERPOINT ENER HOUSTON	3.95	3/1/2048	11,500,000	11,452,093	12,419,425
CENTERPOINT ENER HOUSTON	4.25	2/1/2049	15,000,000	14,910,335	17,044,650
CENTERPOINT ENERGY RES	4.00	4/1/2028	9,500,000	9,495,183	10,114,745
CENTERPOINT ENERGY RES	4.10	9/1/2047	4,859,000	4,965,665	4,980,426
CENTERPOINT ENERGY RESOU	6.63	11/1/2037	38,500,000	42,206,207	50,526,630
CENTRAL GARDEN & PET CO	6.13	11/15/2023	1,200,000	1,205,867	1,245,948
CENTRAL GARDEN & PET CO	5.13	2/1/2028	275,000	258,633	269,959
CENTURY COMMUNITIES	5.88	7/15/2025	500,000	500,000	502,380
CENTURY COMMUNITIES	6.75	6/1/2027	10,375,000	10,362,160	10,529,380
CENTURYLINK INC	5.63	4/1/2020	1,044,000	1,042,907	1,059,660
CENTURYLINK INC	6.45	6/15/2021	21,300,000	21,759,338	22,499,616
CENTURYLINK INC	5.80	3/15/2022	33,260,000	33,359,381	34,758,363
CENTURYLINK INC	6.75	12/1/2023	14,198,000	14,914,665	15,341,933
CENTURYLINK INC	7.50	4/1/2024	20,372,000	21,051,638	22,511,060
CEOC LLC	4.00	10/6/2024	517,125	514,539	512,440
CF INDUSTRIES INC	7.13	5/1/2020	1,250,000	1,283,689	1,289,713
CF INDUSTRIES INC	3.45	6/1/2023	13,600,000	13,044,991	13,642,160
CF INDUSTRIES INC	5.15	3/15/2034	16,140,000	14,887,860	15,754,254
CF INDUSTRIES INC	4.95	6/1/2043	12,800,000	10,769,712	11,508,096
CF INDUSTRIES INC	5.38	3/15/2044	14,535,000	12,892,601	13,641,534
CH ROBINSON WORLDWIDE	4.20	4/15/2028	5,000,000	4,967,196	5,347,250
CHANGE HEALTH / FIN INC	5.75	3/1/2025	21,420,000	20,917,263	21,732,946

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CHAPARRAL ENERGY INC	8.75	7/15/2023	1,600,000	1,429,231	978,096
CHARLES RIVER LABORATORI	5.50	4/1/2026	11,680,000	11,864,648	12,304,530
CHARLES SCHWAB CORP	4.00	2/1/2029	16,000,000	15,939,703	17,535,680
CHARLES SCHWAB CORP	5.00	12/31/2099	625,000	625,061	624,400
CHARTER COMM OPT LLC/CAP	3.75	2/15/2028	3,000,000	2,885,030	3,025,620
CHARTER COMM OPT LLC/CAP	4.20	3/15/2028	31,000,000	29,615,807	32,197,840
CHARTER COMM OPT LLC/CAP	6.38	10/23/2035	51,500,000	53,297,848	60,354,910
CHARTER COMM OPT LLC/CAP	6.48	10/23/2045	87,000,000	90,477,022	103,457,790
CHARTER COMM OPT LLC/CAP	5.13	7/1/2049	2,200,000	2,197,360	2,246,266
CHARTER COMM OPT LLC/CAP	6.83	10/23/2055	5,000,000	5,621,920	5,940,450
CHEMOURS CO	6.63	5/15/2023	15,392,000	15,789,632	15,923,948
CHEMOURS CO	7.00	5/15/2025	14,260,000	14,926,367	14,891,148
CHEMOURS CO	5.38	5/15/2027	13,685,000	13,256,703	13,111,735
CHENIERE CORP CHRISTI HD	7.00	6/30/2024	23,375,000	25,276,030	26,885,224
CHENIERE CORP CHRISTI HD	5.88	3/31/2025	29,175,000	30,365,000	32,485,196
CHENIERE CORP CHRISTI HD	5.13	6/30/2027	25,590,000	25,459,740	27,809,165
CHENIERE ENERGY PARTNERS	5.25	10/1/2025	30,495,000	30,137,601	31,532,135
CHENIERE ENERGY PARTNERS	5.63	10/1/2026	19,346,000	19,312,780	20,411,965
CHESAPEAKE ENERGY CORP	6.63	8/15/2020	2,500,000	2,532,158	2,535,125
CHESAPEAKE ENERGY CORP	6.88	11/15/2020	1,188,000	1,166,176	1,211,784
CHESAPEAKE ENERGY CORP	6.13	2/15/2021	800,000	804,596	808,728
CHESAPEAKE ENERGY CORP	7.00	10/1/2024	14,700,000	14,280,335	13,203,540
CHESAPEAKE ENERGY CORP	8.00	1/15/2025	29,015,000	28,984,217	26,922,148
CHESAPEAKE ENERGY CORP	8.00	3/15/2026	14,502,000	14,605,640	13,216,108
CHESAPEAKE ENERGY CORP	7.50	10/1/2026	1,845,000	1,814,542	1,645,408
CHESAPEAKE ENERGY CORP	8.00	6/15/2027	21,950,000	21,511,452	19,332,682
CHOBANI LLC/FINANCE CORP	7.50	4/15/2025	432,000	384,570	404,114
CHS/COMMUNITY HEALTH SYS	5.13	8/1/2021	24,870,000	23,985,633	24,485,012
CHS/COMMUNITY HEALTH SYS	6.88	2/1/2022	707,000	569,848	477,310
CHS/COMMUNITY HEALTH SYS	6.25	3/31/2023	53,997,000	51,263,510	51,974,812
CHS/COMMUNITY HEALTH SYS	9.88	6/30/2023	400,000	382,473	324,596
CHS/COMMUNITY HEALTH SYS	8.63	1/15/2024	20,675,000	21,122,646	20,799,670
CHS/COMMUNITY HEALTH SYS	8.13	6/30/2024	998,000	866,220	748,011
CHS/COMMUNITY HEALTH SYS	8.00	3/15/2026	29,325,000	28,637,349	28,225,313
CHUBB INA HOLDINGS INC	0.88	6/15/2027	394,000	443,557	454,834
CHUBB INA HOLDINGS INC	4.15	3/13/2043	10,000,000	9,784,589	11,195,700
CHURCH & DWIGHT CO INC	3.15	8/1/2027	2,000,000	1,871,089	2,013,620
CHURCHILL DOWNS INC	5.50	4/1/2027	11,050,000	11,132,538	11,583,273
CHURCHILL DOWNS INC	4.75	1/15/2028	13,700,000	12,905,168	13,771,514
CIGNA CORP	4.38	10/15/2028	95,000,000	94,528,859	102,515,450
CIGNA CORP	4.80	8/15/2038	30,000,000	30,245,926	32,303,400
CIGNA CORP	4.90	12/15/2048	12,000,000	11,970,370	13,104,720
CIMAREX ENERGY CO	3.90	5/15/2027	13,000,000	12,784,427	13,345,930
CINCINNATI BELL INC	7.00	7/15/2024	12,900,000	11,717,655	11,385,282
CINEMARK USA INC	5.13	12/15/2022	2,375,000	2,387,826	2,417,299
CINEMARK USA INC	4.88	6/1/2023	14,725,000	14,511,538	14,950,734
CIRSA FINANCE INTER	7.88	12/20/2023	1,300,000	1,261,542	1,380,886

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CIT GROUP INC	4.13	3/9/2021	5,575,000	5,579,909	5,685,329
CIT GROUP INC	5.00	8/15/2022	15,200,000	15,390,251	16,123,552
CIT GROUP INC	5.00	8/1/2023	18,195,000	18,400,416	19,483,570
CIT GROUP INC	4.75	2/16/2024	8,600,000	8,568,737	9,141,886
CIT GROUP INC	5.25	3/7/2025	8,200,000	8,324,745	8,990,726
CIT GROUP INC	6.13	3/9/2028	100,000	103,359	114,162
CITGO HOLDING INC	10.75	2/15/2020	3,550,000	3,623,168	3,673,008
CITGO PETROLEUM CORP	6.25	8/15/2022	325,000	322,602	325,007
CITIBANK NA	2.23	5/1/2020	70,000,000	70,000,000	70,091,700
CITIGROUP INC	4.40	6/10/2025	52,500,000	52,817,036	56,082,075
CITIGROUP INC	3.20	10/21/2026	50,000,000	49,275,286	51,027,000
CITIGROUP INC	4.45	9/29/2027	48,000,000	49,484,432	51,717,600
CITIGROUP INC	3.67	7/24/2028	19,100,000	19,100,000	19,924,738
CITIGROUP INC	4.08	4/23/2029	34,500,000	33,872,343	37,064,730
CITIGROUP INC	8.13	7/15/2039	25,500,000	26,841,261	40,761,495
CITIGROUP INC	5.95	7/29/2049	1,875,000	1,922,117	1,938,675
CITIGROUP INC	5.90	12/29/2049	375,000	401,715	388,376
CITIGROUP INC	5.95	12/29/2049	450,000	450,000	459,428
CITIGROUP INC	6.25	12/29/2049	450,000	450,000	492,764
CITIGROUP INC	5.35	12/31/2049	900,000	880,284	905,580
CITRIX SYSTEMS INC	4.50	12/1/2027	5,000,000	4,990,862	5,173,800
CITYCENTER HOLDINGS LLC	4.15	4/18/2024	2,203,500	2,196,445	2,193,276
CLEAN HARBORS INC	5.13	6/1/2021	3,740,000	3,760,023	3,749,986
CLEAN HARBORS INC	4.88	7/15/2027	4,980,000	5,032,530	5,060,726
CLEAN HARBORS INC	5.13	7/15/2029	498,000	498,000	508,752
CLEAR CHANNEL INTL BV	8.75	12/15/2020	100,000	101,749	102,500
CLEAR CHANNEL WORLDWIDE	6.50	11/15/2022	14,000,000	14,199,103	14,341,600
CLEAR CHANNEL WORLDWIDE	6.50	11/15/2022	39,855,000	40,537,181	40,749,346
CLEAR CHANNEL WORLDWIDE	9.25	2/15/2024	3,604,000	3,659,891	3,910,340
CLEARWATER SEAFOODS INC	6.88	5/1/2025	250,000	250,725	250,785
CLEARWAY ENERGY OP LLC	5.38	8/15/2024	12,361,000	12,236,374	12,574,722
CLEARWAY ENERGY OP LLC	5.75	10/15/2025	13,365,000	13,222,509	13,630,429
CLEARWAY ENERGY OP LLC	5.00	9/15/2026	2,668,000	2,589,065	2,622,404
CLEAVER-BROOKS INC	7.88	3/1/2023	125,000	125,000	119,781
CLEVELAND-CLIFFS INC	5.75	3/1/2025	903,000	871,661	897,681
CLEVELAND-CLIFFS INC	5.88	6/1/2027	14,275,000	13,765,704	13,903,279
CLOUD CRANE LLC	10.13	8/1/2024	12,075,000	12,832,509	13,027,114
CME GROUP INC	4.15	6/15/2048	15,000,000	14,933,507	16,889,700
CNA FINANCIAL CORP	3.45	8/15/2027	5,000,000	4,990,792	5,071,550
CNA FINANCIAL CORP	3.90	5/1/2029	12,000,000	11,988,421	12,591,240
CNO FINANCIAL GROUP INC	5.25	5/30/2029	7,000,000	7,000,000	7,575,190
CNOOC INTERNATIONAL LTD	6.40	5/15/2037	11,500,000	11,906,660	15,349,280
CNP ASSURANCES	1.00	6/5/2045	600,000	757,737	778,085
CNX MIDSTREAM PTR/CNX	6.50	3/15/2026	625,000	620,171	595,319
CNX RESOURCES CORP	5.88	4/15/2022	15,717,000	15,652,716	15,259,635
CNX RESOURCES CORP	7.25	3/14/2027	8,100,000	7,823,272	7,055,505
COEUR MINING INC	5.88	6/1/2024	775,000	760,529	754,780

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COGENT COMMUNICATIONS GR	5.63	4/15/2021	1,525,000	1,525,000	1,545,984
COGENT COMMUNICATIONS GR	5.38	3/1/2022	625,000	634,198	648,650
COLFAX CORP	6.00	2/15/2024	12,271,000	12,570,074	12,981,614
COLFAX CORP	6.38	2/15/2026	710,000	710,000	762,405
COLUMBIA PIPELINE GROUP	4.50	6/1/2025	18,200,000	18,917,531	19,567,366
COLUMBIA PIPELINE GROUP	5.80	6/1/2045	48,000,000	48,551,058	56,368,320
COMCAST CORP	3.15	2/15/2028	10,500,000	10,307,789	10,767,645
COMCAST CORP	4.15	10/15/2028	10,000,000	9,995,367	11,017,300
COMCAST CORP	4.25	10/15/2030	25,000,000	24,986,623	27,883,500
COMCAST CORP	4.25	1/15/2033	10,565,000	11,198,343	11,811,564
COMCAST CORP	4.20	8/15/2034	6,253,000	6,161,799	6,935,890
COMCAST CORP	5.65	6/15/2035	6,500,000	6,673,900	8,122,335
COMCAST CORP	4.40	8/15/2035	19,100,000	20,024,287	21,264,030
COMCAST CORP	4.60	10/15/2038	20,265,000	20,521,145	23,198,561
COMCAST CORP	4.70	10/15/2048	20,000,000	20,873,853	23,448,400
COMCAST CORP	4.95	10/15/2058	70,000,000	72,566,582	85,110,900
COMMERCIAL METALS CO	4.88	5/15/2023	500,000	491,511	507,195
COMMERCIAL METALS CO	5.75	4/15/2026	375,000	375,000	379,856
COMMONWEALTH BK AUSTR NY	2.67	7/12/2019	50,000,000	50,000,000	50,003,000
COMMONWEALTH EDISON CO	5.90	3/15/2036	3,125,000	3,215,103	4,023,781
COMMONWEALTH EDISON CO	6.45	1/15/2038	43,000,000	45,189,632	59,395,900
COMMONWEALTH EDISON CO	4.70	1/15/2044	7,500,000	7,976,416	8,802,600
COMMONWEALTH EDISON CO	3.70	3/1/2045	15,700,000	14,576,387	16,031,113
COMMONWEALTH EDISON CO	3.65	6/15/2046	16,500,000	14,452,425	16,803,270
COMMONWEALTH EDISON CO	3.75	8/15/2047	41,550,000	38,595,673	43,065,744
COMMSCOPE INC	5.50	3/1/2024	22,542,000	22,819,364	23,132,150
COMMSCOPE INC	5.50	6/15/2024	4,200,000	4,052,033	4,001,634
COMMSCOPE INC	6.00	3/1/2026	27,681,000	28,179,124	28,381,329
COMMSCOPE INC	5.28	4/4/2026	250,000	247,500	249,000
COMMSCOPE INC	8.25	3/1/2027	18,878,000	19,450,602	19,273,872
COMMSCOPE TECH LLC	6.00	6/15/2025	30,723,000	30,304,583	28,779,156
COMMSCOPE TECH LLC	5.00	3/15/2027	13,332,000	12,174,531	11,627,637
COMPASS MINERALS INTERNA	4.88	7/15/2024	1,510,000	1,481,841	1,449,298
COMSTOCK RESOURCES INC	9.75	8/15/2026	14,250,000	13,548,424	10,933,455
CON EDISON CO OF NY INC	4.65	12/1/2048	25,000,000	24,905,621	29,150,500
CON EDISON CO OF NY INC	4.13	5/15/2049	20,000,000	19,993,034	21,563,000
CONAGRA BRANDS INC	4.85	11/1/2028	26,300,000	26,094,419	29,138,559
CONAGRA BRANDS INC	5.30	11/1/2038	12,500,000	12,984,762	13,546,375
CONAGRA BRANDS INC	5.40	11/1/2048	7,200,000	7,525,331	7,901,640
CONCHO RESOURCES INC	3.75	10/1/2027	5,000,000	4,985,000	5,172,100
CONNECTICUT LIGHT & PWR	4.30	4/15/2044	14,400,000	14,185,728	16,171,920
CONNECTICUT LIGHT & PWR	4.15	6/1/2045	25,000,000	24,517,388	27,589,750
CONNECTICUT LIGHT & PWR	4.00	4/1/2048	63,000,000	63,250,432	69,014,610
CONSOLIDATED COMMUNICATI	6.50	10/1/2022	9,000,000	8,483,473	8,403,930
CONSOLIDATED CONTAINER CO	4.65	5/22/2024	294,761	294,024	289,529
CONSOLIDATED ENERGY FIN	6.50	5/15/2026	750,000	750,000	745,275
CONSOLIDATED ENERGY FIN SA	4.40	5/7/2025	841,500	839,396	818,359

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CONSTELLATION BRANDS INC	3.70	12/6/2026	5,250,000	5,289,166	5,498,588
CONSTELLATION BRANDS INC	3.50	5/9/2027	5,000,000	4,796,095	5,145,800
CONSTELLATION BRANDS INC	3.60	2/15/2028	8,000,000	7,745,896	8,253,520
CONSTELLATION BRANDS INC	4.65	11/15/2028	25,000,000	24,990,419	27,918,250
CONSTELLATION BRANDS INC	4.50	5/9/2047	8,956,000	8,817,235	9,359,199
CONSTELLATION BRANDS INC	5.25	11/15/2048	12,425,000	12,485,710	14,439,590
CONSTELLATION MERGER SUB	8.50	9/15/2025	550,000	544,001	509,971
CONSTELLIUM SE	5.75	5/15/2024	1,000,000	1,006,956	1,026,420
CONSTELLIUM SE	6.63	3/1/2025	16,282,000	16,311,399	16,965,193
CONSTELLIUM SE	5.88	2/15/2026	11,710,000	11,276,956	12,036,592
CONTINENTAL RESOURCES	4.38	1/15/2028	11,000,000	10,872,336	11,560,120
CONTINENTAL RESOURCES	4.90	6/1/2044	4,000,000	3,646,688	4,223,560
COOKE OMEGA/ALPHA VESSEL	8.50	12/15/2022	1,150,000	1,137,060	1,126,816
COOPERATIEVE RABOBANK UA	3.75	7/21/2026	34,500,000	34,455,561	35,272,110
COOPERATIEVE RABOBANK UA	5.25	5/24/2041	23,400,000	25,239,643	30,080,934
COOPERATIEVE RABOBANK UA	5.25	8/4/2045	1,000,000	1,159,174	1,206,770
COOPER-STANDARD AUTOMOTI	5.63	11/15/2026	675,000	675,000	599,501
CORE & MAIN LP	6.13	8/15/2025	14,050,000	13,547,302	14,222,956
CORNERSTONE BUILDING	8.00	4/15/2026	11,200,000	10,726,684	10,883,376
CORNERSTONE CHEMICAL CO	6.75	8/15/2024	850,000	826,390	796,518
COTT HOLDINGS INC	5.50	4/1/2025	15,500,000	15,211,583	15,792,795
COTY INC	6.50	4/15/2026	13,925,000	13,228,819	13,550,278
COVANTA HOLDING CORP	5.88	3/1/2024	700,000	703,777	721,959
COVANTA HOLDING CORP	6.00	1/1/2027	975,000	1,003,840	1,020,201
COVEY PARK ENERGY LLC/FI	7.50	5/15/2025	13,200,000	12,916,094	9,498,060
CRANE CO	4.20	3/15/2048	5,000,000	4,649,888	4,917,850
CRED SUIS GP FUN LTD	3.75	3/26/2025	11,000,000	10,971,200	11,466,730
CRED SUIS GP FUN LTD	4.55	4/17/2026	5,000,000	5,295,279	5,427,850
CREDIT ACCEPTANC	6.63	3/15/2026	750,000	750,000	793,125
CREDIT AGRICOLE ASSRNCES	1.00	9/27/2048	600,000	751,091	791,113
CREDIT SUISSE GROUP AG	1.00	9/12/2025	980,000	1,257,363	1,237,201
CREDIT SUISSE GROUP AG	4.28	1/9/2028	22,000,000	21,955,525	23,202,080
CREDIT SUISSE GROUP AG	3.87	1/12/2029	9,300,000	9,279,128	9,574,443
CREDIT SUISSE GROUP AG	6.25	12/29/2049	1,015,000	948,450	1,058,706
CREDIT SUISSE GUERNSEY	0.75	9/17/2021	1,680,000	1,927,928	1,960,257
CRESTWOOD MID PARTNER LP	5.75	4/1/2025	11,216,000	11,231,202	11,415,420
CRESTWOOD MID PARTNER LP	5.63	5/1/2027	13,275,000	13,260,866	13,230,131
CRESTWOOD MIDSTREAM PART	6.25	4/1/2023	14,060,000	14,238,257	14,345,840
CRH FINLAND SERVICES	2.75	10/15/2020	100,000	116,101	117,273
CROWN AMER/CAP CORP IV	4.50	1/15/2023	16,155,000	15,998,917	16,795,223
CROWN AMER/CAP CORP VI	4.75	2/1/2026	15,990,000	15,477,250	16,432,443
CROWN CASTLE INTL CORP	4.45	2/15/2026	3,000,000	3,146,996	3,247,110
CROWN CASTLE INTL CORP	4.00	3/1/2027	25,000,000	25,244,257	26,274,250
CROWN CASTLE INTL CORP	3.65	9/1/2027	53,800,000	53,765,169	55,460,806
CROWN CASTLE INTL CORP	3.80	2/15/2028	85,000,000	82,848,562	88,246,150
CROWN CASTLE INTL CORP	4.30	2/15/2029	12,000,000	11,937,796	12,966,120
CROWNROCK LP/CROWNROCK F	5.63	10/15/2025	25,831,000	25,083,878	25,898,936

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CSC HOLDINGS LLC	6.75	11/15/2021	250,000	259,453	267,815
CSC HOLDINGS LLC	5.13	12/15/2021	1,815,000	1,803,060	1,815,436
CSC HOLDINGS LLC	5.13	12/15/2021	175,000	173,372	174,974
CSC HOLDINGS LLC	5.38	7/15/2023	24,560,000	24,549,776	25,228,278
CSC HOLDINGS LLC	7.75	7/15/2025	6,100,000	6,380,081	6,594,344
CSC HOLDINGS LLC	10.88	10/15/2025	6,226,000	7,102,183	7,133,253
CSC HOLDINGS LLC	5.50	5/15/2026	37,300,000	36,588,725	39,161,643
CSC HOLDINGS LLC	5.50	4/15/2027	26,390,000	25,552,505	27,718,209
CSC HOLDINGS LLC	5.38	2/1/2028	19,700,000	18,806,265	20,455,101
CSC HOLDINGS LLC	7.50	4/1/2028	12,277,000	12,569,690	13,508,138
CSC HOLDINGS LLC	6.50	2/1/2029	15,908,000	16,393,996	17,335,902
CSI COMPRESSCO LP/FINANC	7.25	8/15/2022	1,025,000	1,021,783	922,500
CSX CORP	3.25	6/1/2027	5,000,000	4,761,963	5,157,850
CSX CORP	6.80	12/1/2028	21,200,000	21,744,831	27,089,148
CSX CORP	4.25	3/15/2029	35,000,000	35,531,217	38,941,350
CSX CORP	6.15	5/1/2037	1,000,000	843,018	1,280,290
CSX CORP	6.22	4/30/2040	31,583,000	34,892,483	41,230,027
CSX CORP	4.10	3/15/2044	11,800,000	11,067,224	12,382,094
CSX CORP	3.80	11/1/2046	4,000,000	3,921,177	4,045,040
CSX CORP	4.30	3/1/2048	7,000,000	6,808,175	7,585,130
CSX CORP	4.75	11/15/2048	25,000,000	25,059,401	29,054,250
CSX CORP	4.50	3/15/2049	15,000,000	14,931,922	16,826,550
CSX CORP	4.25	11/1/2066	2,500,000	2,332,422	2,526,325
CSX CORP	4.65	3/1/2068	5,000,000	4,725,588	5,358,350
CUBESMART LP	3.13	9/1/2026	2,000,000	1,856,656	1,973,620
CUBESMART LP	4.38	2/15/2029	5,000,000	4,969,134	5,324,650
CUMBERLAND FARMS	6.75	5/1/2025	225,000	227,589	239,418
CUMULUS MEDIA NEW HLDGS	1.00	5/15/2022	31,409	31,350	31,370
CUMULUS MEDIA NEW HLDGS	6.75	7/1/2026	3,675,000	3,678,030	3,667,907
CURO GROUP HOLDINGS CORP	8.25	9/1/2025	12,200,000	11,306,233	10,216,036
CVR PARTNERS/CVR NITROGE	9.25	6/15/2023	10,200,000	10,628,949	10,663,692
CVR REF LLC/COFF FIN INC	6.50	11/1/2022	8,000,000	8,080,157	8,139,760
CVS HEALTH CORP	3.35	3/9/2021	200,000	199,943	202,790
CVS HEALTH CORP	3.70	3/9/2023	700,000	695,373	723,198
CVS HEALTH CORP	4.10	3/25/2025	400,000	396,813	421,952
CVS HEALTH CORP	2.88	6/1/2026	14,100,000	14,016,157	13,839,996
CVS HEALTH CORP	4.30	3/25/2028	70,200,000	69,509,217	74,042,748
CVS HEALTH CORP	4.78	3/25/2038	48,100,000	47,752,764	50,162,528
CVS HEALTH CORP	5.13	7/20/2045	18,200,000	20,283,004	19,407,024
CVS HEALTH CORP	5.05	3/25/2048	43,100,000	43,152,728	45,960,547
CYRUSONE LP/CYRUSONE FIN	5.00	3/15/2024	8,350,000	8,474,785	8,589,729
CYRUSONE LP/CYRUSONE FIN	5.38	3/15/2027	6,390,000	6,658,320	6,731,482
DAE FUNDING LLC	4.00	8/1/2020	1,675,000	1,672,440	1,683,945
DAE FUNDING LLC	5.25	11/15/2021	1,975,000	1,974,753	2,051,926
DAE FUNDING LLC	4.50	8/1/2022	1,850,000	1,850,482	1,878,342
DAE FUNDING LLC	5.00	8/1/2024	2,800,000	2,773,267	2,915,808
DANA FINANCING LUX SARL	6.50	6/1/2026	500,000	508,428	527,060

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DANA INC	6.00	9/15/2023	2,825,000	2,895,260	2,894,071
DANSKE BANK	0.13	2/14/2022	1,700,000	1,915,005	1,960,358
DARLING INGREDIENTS INC	5.25	4/15/2027	10,075,000	10,227,784	10,523,136
DAVITA INC	5.75	8/15/2022	12,200,000	12,379,683	12,353,110
DAVITA INC	5.13	7/15/2024	35,768,000	34,898,045	35,813,425
DAVITA INC	5.00	5/1/2025	32,360,000	30,970,506	31,963,266
DBS BANK LTD	3.30	11/27/2021	1,000,000	999,952	1,026,850
DCP MIDSTREAM OPERATING	5.35	3/15/2020	675,000	677,922	685,429
DCP MIDSTREAM OPERATING	4.75	9/30/2021	6,925,000	6,973,575	7,138,498
DCP MIDSTREAM OPERATING	4.95	4/1/2022	350,000	353,926	364,830
DCP MIDSTREAM OPERATING	3.88	3/15/2023	10,235,000	9,977,965	10,359,355
DCP MIDSTREAM OPERATING	5.38	7/15/2025	17,616,000	17,852,052	18,574,134
DCP MIDSTREAM OPERATING	5.13	5/15/2029	12,528,000	12,601,973	12,943,303
DCP MIDSTREAM OPERATING	6.75	9/15/2037	2,900,000	3,088,961	3,096,069
DCP MIDSTREAM OPERATING	5.85	5/21/2043	10,200,000	9,227,530	9,601,872
DELEK LOG PART/FINANCE	6.75	5/15/2025	1,287,000	1,288,964	1,278,544
DELL INC	6.50	4/15/2038	835,000	798,280	871,598
DELL INT LLC / EMC CORP	5.88	6/15/2021	9,920,000	10,107,689	10,077,530
DELL INT LLC / EMC CORP	7.13	6/15/2024	30,050,000	31,676,041	31,718,376
DELL INT LLC / EMC CORP	6.02	6/15/2026	32,500,000	32,489,187	35,789,000
DELMARVA PWR & LIGHT CO	4.15	5/15/2045	40,000,000	38,976,438	42,872,000
DELPHI TECHNOLOGIES PLC	5.00	10/1/2025	19,830,000	18,290,949	17,653,459
DENBURY RESOURCES INC	9.00	5/15/2021	16,633,000	17,015,027	16,378,016
DENBURY RESOURCES INC	9.25	3/31/2022	343,000	344,573	323,771
DEUTSCHE BANK NY	3.70	5/30/2024	9,000,000	8,557,012	8,841,690
DEUTSCHE TELEKOM INT FIN	3.60	1/19/2027	9,500,000	9,573,702	9,777,020
DEUTSCHE TELEKOM INT FIN	4.38	6/21/2028	1,500,000	1,475,226	1,632,690
DEUTSCHE TELEKOM INT FIN	8.88	11/27/2028	650,000	1,452,340	1,284,082
DEUTSCHE TELEKOM INT FIN	8.75	6/15/2030	47,370,000	59,530,159	68,018,109
DEUTSCHE TELEKOM INT FIN	9.25	6/1/2032	40,914,000	48,568,265	62,882,363
DEUTSCHE TELEKOM INT FIN	4.88	3/6/2042	14,376,000	14,691,628	15,974,324
DIAMOND OFFSHORE DRILL	7.88	8/15/2025	10,120,000	10,007,396	9,617,744
DIAMOND OFFSHORE DRILL	5.70	10/15/2039	8,900,000	6,655,825	5,996,553
DIAMOND OFFSHORE DRILL	4.88	11/1/2043	13,500,000	9,175,516	8,498,520
DIAMOND RESORTS INTL INC	7.75	9/1/2023	11,100,000	11,340,916	11,430,447
DIEBOLD NIXDORF INC	8.50	4/15/2024	375,000	375,000	335,888
DIGITAL REALTY TRUST LP	3.70	8/15/2027	9,500,000	9,494,147	9,785,190
DIGITAL REALTY TRUST LP	4.45	7/15/2028	20,000,000	19,973,419	21,683,800
DIGITAL REALTY TRUST LP	3.60	7/1/2029	15,000,000	14,973,573	15,210,150
DISCOVER BANK	4.68	8/9/2028	10,000,000	10,000,000	10,367,300
DISCOVER BANK	4.65	9/13/2028	10,000,000	10,008,502	10,934,000
DISCOVER FINANCIAL SVS	4.50	1/30/2026	10,000,000	9,984,945	10,712,500
DISCOVER FINANCIAL SVS	4.10	2/9/2027	19,100,000	19,128,825	19,868,584
DISCOVERY COMMUNICATIONS	3.95	3/20/2028	84,000,000	82,567,702	86,462,040
DISCOVERY COMMUNICATIONS	4.13	5/15/2029	5,000,000	4,991,596	5,204,800
DISCOVERY COMMUNICATIONS	5.00	9/20/2037	30,500,000	30,643,112	31,865,180
DISCOVERY COMMUNICATIONS	5.20	9/20/2047	6,500,000	6,659,547	6,861,400

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DISH DBS CORP	7.88	9/1/2019	475,000	478,272	478,563
DISH DBS CORP	6.75	6/1/2021	30,100,000	30,371,519	31,573,997
DISH DBS CORP	5.88	7/15/2022	32,306,000	31,069,753	32,813,204
DISH DBS CORP	5.00	3/15/2023	29,805,000	26,821,799	28,617,569
DISH DBS CORP	5.88	11/15/2024	35,950,000	31,409,463	33,895,458
DISH DBS CORP	7.75	7/1/2026	37,789,000	34,090,866	36,936,480
DOLLAR GENERAL CORP	3.88	4/15/2027	12,400,000	12,451,161	12,878,268
DOLLAR TREE INC	4.20	5/15/2028	22,400,000	22,441,780	23,182,880
DOMINION ENERGY INC	4.70	12/1/2044	1,763,000	1,953,055	1,982,194
DONNELLEY FINANCIAL SOL	8.25	10/15/2024	1,650,000	1,656,743	1,708,476
DOW CHEMICAL CO/THE	4.80	11/30/2028	10,000,000	9,990,395	11,242,900
DOW CHEMICAL CO/THE	5.55	11/30/2048	5,000,000	4,996,421	5,937,050
DOWNSTREAM DEVELOPMENT	10.50	2/15/2023	775,000	785,236	817,354
DRAX FINCO PLC	6.63	11/1/2025	800,000	808,825	825,704
DRIVETIME AUTO GP & BRID	8.00	6/1/2021	725,000	721,738	736,687
DTE ELECTRIC CO	3.70	3/15/2045	34,500,000	32,603,648	35,776,155
DTE ELECTRIC CO	3.95	3/1/2049	10,000,000	9,793,346	10,879,000
DUKE ENERGY CAROLINAS	3.75	6/1/2045	8,000,000	7,654,777	8,246,800
DUKE ENERGY CAROLINAS	3.88	3/15/2046	8,700,000	8,371,612	9,158,055
DUKE ENERGY CAROLINAS	3.70	12/1/2047	12,500,000	11,877,111	12,751,000
DUKE ENERGY FLORIDA LLC	6.35	9/15/2037	8,000,000	8,448,620	10,948,240
DUKE ENERGY FLORIDA LLC	3.40	10/1/2046	20,000,000	17,710,869	19,425,600
DUKE ENERGY OHIO INC	6.90	6/1/2025	34,000,000	35,074,030	41,150,200
DUKE ENERGY PROGRESS LLC	4.20	8/15/2045	25,000,000	24,626,492	27,390,500
DUKE ENERGY PROGRESS LLC	3.70	10/15/2046	33,500,000	30,380,897	34,112,045
DUKE ENERGY PROGRESS LLC	3.60	9/15/2047	59,500,000	52,145,374	59,436,930
DUKE REALTY LP	4.00	9/15/2028	7,000,000	6,930,843	7,471,170
DUN & BRADSTREET CORP	6.90	2/8/2026	1,501,000	1,485,605	1,500,535
DUN & BRADSTREET CORP	6.88	8/15/2026	15,464,000	15,568,335	16,336,170
DUN & BRADSTREET CORP	10.25	2/15/2027	15,750,000	16,067,259	16,730,595
DUPONT DE NEMOURS INC	4.73	11/15/2028	32,000,000	32,000,000	36,138,240
E*TRADE FINANCIAL CORP	3.80	8/24/2027	7,089,000	6,815,474	7,151,879
EAGLE HOLDING CO II LLC	7.75	5/15/2022	1,561,000	1,562,294	1,581,839
EAGLE HOLDING CO II LLC	7.63	5/15/2022	2,946,000	2,977,790	2,977,611
EASTMAN CHEMICAL CO	4.65	10/15/2044	37,500,000	37,074,222	38,866,500
EBAY INC	3.60	6/5/2027	33,500,000	33,466,482	34,345,875
ECOPETROL SA	4.13	1/16/2025	21,000,000	20,935,632	21,736,260
ECOPETROL SA	5.38	6/26/2026	9,500,000	9,772,969	10,466,245
ECOPETROL SA	5.88	5/28/2045	13,900,000	14,193,976	15,373,817
EDELMAN FINANCIAL CENTER	5.20	7/19/2025	421,815	419,706	420,082
EDGEWELL PERSONAL CARE	4.70	5/19/2021	8,600,000	8,603,805	8,751,188
EDGEWELL PERSONAL CARE	4.70	5/24/2022	9,400,000	9,301,871	9,502,648
EDISON INTERNATIONAL	4.13	3/15/2028	2,836,000	2,789,087	2,758,492
EDWARDS LIFESCIENCES COR	4.30	6/15/2028	5,000,000	4,999,550	5,411,150
EFSF	3.38	4/3/2037	1,155,000	1,730,054	1,934,186
EG GLOBAL FINANCE PLC	6.75	2/7/2025	1,200,000	1,200,000	1,190,640
ELANCO ANIMAL HEALTH INC	4.90	8/28/2028	5,000,000	5,000,000	5,584,070

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ELDORADO RESORTS INC	7.00	8/1/2023	1,500,000	1,575,690	1,569,720
ELDORADO RESORTS INC	6.00	4/1/2025	21,311,000	21,350,147	22,399,992
ELDORADO RESORTS INC	6.00	9/15/2026	12,514,000	12,390,819	13,660,908
ELECTRICITE DE FRANCE SA	6.95	1/26/2039	34,500,000	36,118,831	48,421,785
ELEMENT SOLUTIONS INC	5.88	12/1/2025	19,107,000	18,840,570	19,878,732
ELI LILLY & CO	3.88	3/15/2039	30,000,000	29,513,908	32,561,400
ELI LILLY & CO	3.95	5/15/2047	9,500,000	9,452,276	10,258,100
ELI LILLY & CO	3.95	3/15/2049	10,000,000	9,794,826	10,823,900
ELLIE MAE INC	1.00	4/17/2026	1,040,000	1,034,800	1,035,663
EMBARQ CORP	8.00	6/1/2036	29,150,000	27,955,747	28,204,957
EMBRAER NETHERLANDS FINA	5.40	2/1/2027	7,500,000	7,582,665	8,322,000
EMC CORP	2.65	6/1/2020	8,875,000	8,762,166	8,817,313
EMC CORP	3.38	6/1/2023	18,460,000	17,451,958	18,359,762
ENABLE MIDSTREAM PARTNER	4.40	3/15/2027	9,500,000	9,603,625	9,550,635
ENBRIDGE ENERGY PARTNERS	5.88	10/15/2025	2,000,000	2,223,050	2,318,760
ENBRIDGE ENERGY PARTNERS	5.50	9/15/2040	3,000,000	3,173,939	3,499,620
ENBRIDGE INC	3.70	7/15/2027	14,400,000	14,396,997	14,941,152
ENBRIDGE INC	4.50	6/10/2044	3,000,000	2,937,267	3,181,350
ENCOMPASS HEALTH CORP	5.75	11/1/2024	19,967,000	20,154,492	20,326,206
ENDEAVOR ENERGY RESOURCE	5.50	1/30/2026	8,542,000	8,601,410	8,860,104
ENDEAVOR ENERGY RESOURCE	5.75	1/30/2028	9,425,000	9,581,523	9,949,690
ENDO DAC/FIN LLC/FINCO	6.00	7/15/2023	982,000	875,450	707,089
ENDO DAC/FIN LLC/FINCO	6.00	2/1/2025	2,293,000	1,934,749	1,541,607
ENERGIZER HOLDINGS INC	5.50	6/15/2025	15,850,000	15,471,930	16,025,777
ENERGIZER HOLDINGS INC	6.38	7/15/2026	10,867,000	10,917,033	11,203,660
ENERGIZER HOLDINGS INC	7.75	1/15/2027	12,339,000	12,801,276	13,338,089
ENERGY TRANSFER OPERATNG	7.50	10/15/2020	1,633,000	1,716,116	1,732,025
ENERGY TRANSFER OPERATNG	4.25	3/15/2023	3,155,000	3,191,825	3,292,653
ENERGY TRANSFER OPERATNG	4.75	1/15/2026	16,300,000	16,226,811	17,472,948
ENERGY TRANSFER OPERATNG	4.20	4/15/2027	12,400,000	12,500,965	12,913,732
ENERGY TRANSFER OPERATNG	5.50	6/1/2027	16,340,000	17,676,075	18,275,636
ENERGY TRANSFER OPERATNG	4.95	6/15/2028	5,000,000	5,084,198	5,468,700
ENERGY TRANSFER OPERATNG	5.25	4/15/2029	38,800,000	38,897,638	43,344,644
ENERGY TRANSFER OPERATNG	4.90	3/15/2035	5,500,000	5,500,801	5,548,070
ENERGY TRANSFER OPERATNG	6.63	10/15/2036	16,400,000	17,033,858	19,274,920
ENERGY TRANSFER OPERATNG	7.50	7/1/2038	28,047,000	30,208,119	35,824,433
ENERGY TRANSFER OPERATNG	6.13	12/15/2045	13,400,000	13,428,733	15,267,826
ENERGY TRANSFER OPERATNG	5.30	4/15/2047	9,500,000	9,404,205	9,922,845
ENERGY TRANSFER OPERATNG	6.25	4/15/2049	7,000,000	7,813,165	8,287,160
ENERGY TRANSFER OPERATNG	6.25	12/31/2049	600,000	599,173	558,684
ENERGY TRANSFER OPERATNG	6.63	12/31/2049	275,000	275,000	257,411
ENGINEERED MACHINERY HOL	4.74	7/19/2024	123,125	122,853	119,739
ENGINEERED MACHINERY HOL	9.14	7/19/2025	122,872	121,755	120,415
ENI SPA	4.25	5/9/2029	929,000	935,290	981,461
ENLINK MIDSTREAM LLC	5.38	6/1/2029	975,000	977,523	1,000,613
ENLINK MIDSTREAM PARTNER	5.60	4/1/2044	1,600,000	1,343,873	1,417,104
ENLINK MIDSTREAM PARTNER	5.05	4/1/2045	275,000	230,509	232,185

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ENLINK MIDSTREAM PARTNER	5.45	6/1/2047	850,000	747,169	728,892
ENPRO INDUSTRIES INC	5.75	10/15/2026	725,000	725,000	741,327
ENSCO PLC	5.20	3/15/2025	13,000,000	10,757,403	9,566,050
ENSCO ROWAN PLC	8.00	1/31/2024	252,000	230,824	214,235
ENSCO ROWAN PLC	4.50	10/1/2024	10,200,000	8,345,528	7,627,254
ENSCO ROWAN PLC	7.75	2/1/2026	18,147,000	16,495,397	13,520,059
ENSCO ROWAN PLC	5.75	10/1/2044	17,850,000	12,346,044	10,353,000
ENSIGN DRILLING INC	9.25	4/15/2024	13,700,000	13,661,198	13,454,496
ENTEGRIS INC	4.63	2/10/2026	14,745,000	14,221,769	14,858,831
ENERGY LOUISIANA LLC	4.00	3/15/2033	28,500,000	28,506,579	31,389,330
ENERGY LOUISIANA LLC	4.95	1/15/2045	19,100,000	19,363,699	20,056,337
ENERGY MISSISSIPPI LLC	3.25	12/1/2027	19,000,000	18,242,984	19,383,610
ENTERPRISE DEVELOP AUTH	12.00	7/15/2024	1,100,000	1,079,531	1,193,082
ENTERPRISE PRODUCTS OPER	3.95	2/15/2027	2,900,000	2,890,052	3,102,710
ENTERPRISE PRODUCTS OPER	4.15	10/16/2028	30,000,000	29,934,290	32,625,600
ENTERPRISE PRODUCTS OPER	3.13	7/31/2029	30,000,000	29,986,500	30,153,900
ENTERPRISE PRODUCTS OPER	6.88	3/1/2033	8,500,000	8,641,423	11,331,350
ENTERPRISE PRODUCTS OPER	6.65	10/15/2034	13,400,000	13,898,015	17,714,532
ENTERPRISE PRODUCTS OPER	6.13	10/15/2039	8,500,000	8,887,137	10,624,830
ENTERPRISE PRODUCTS OPER	6.45	9/1/2040	47,000,000	48,847,055	60,920,460
ENTERPRISE PRODUCTS OPER	4.45	2/15/2043	7,500,000	7,374,124	7,868,100
ENTERPRISE PRODUCTS OPER	4.85	3/15/2044	9,500,000	9,734,703	10,550,510
ENTERPRISE PRODUCTS OPER	4.90	5/15/2046	23,000,000	23,088,157	25,837,740
ENTERPRISE PRODUCTS OPER	4.25	2/15/2048	13,500,000	13,274,182	13,947,525
ENTERPRISE PRODUCTS OPER	4.80	2/1/2049	20,000,000	19,880,898	22,288,800
ENVISION HEALTHCARE CORP	8.75	10/15/2026	27,625,000	26,315,347	19,255,454
EP ENER/EVEREST ACQ FIN	9.38	5/1/2020	2,193,000	2,053,103	235,704
EP ENER/EVEREST ACQ FIN	6.38	6/15/2023	3,486,000	2,632,861	172,557
EP ENER/EVEREST ACQ FIN	9.38	5/1/2024	2,846,000	2,402,151	655,035
EP ENER/EVEREST ACQ FIN	7.75	5/15/2026	19,550,000	19,185,854	17,461,669
EQT CORP	3.90	10/1/2027	18,500,000	18,120,685	17,545,770
EQUINIX INC	5.38	1/1/2022	831,000	850,983	852,913
EQUINIX INC	5.38	4/1/2023	730,000	742,523	744,717
EQUINIX INC	5.75	1/1/2025	425,000	433,903	442,506
EQUINIX INC	5.38	5/15/2027	16,705,000	17,217,678	17,926,136
EQUINOX HOLDINGS INC	4.92	3/8/2024	398,669	396,834	397,342
ESC LEHMAN BRTH HLDH	1.00	9/27/2027	80,000,000	-	563,200
ESC LEHMAN BRTH HLDH	1.00	4/4/2049	575,000	-	4,537
ESC MIDSTATES PETECO	10.75	10/1/2020	2,000,000	1,353,564	0
ESC SEVENTYSEVENENERG	6.50	7/15/2022	1,525,000	746,008	0
ESCROW GCB DENVER PARENT	12.25	8/15/2018	823,442	823,442	0
ESCROW GENON ENERGY	9.50	10/15/2018	1,150,000	344,497	0
ESH HOSPITALITY INC	5.25	5/1/2025	28,380,000	27,707,565	29,050,619
ESSEX PORTFOLIO LP	4.00	3/1/2029	10,000,000	9,921,897	10,644,500
EUROPEAN INVESTMENT BANK	0.50	6/21/2023	8,000,000	6,241,029	5,374,563
EUROPEAN INVESTMENT BANK	0.50	10/26/2023	1,800,000	1,444,945	1,203,024
EUROPEAN INVESTMENT BANK	1.25	5/12/2025	135,000,000	15,916,278	15,464,107

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EVERI PAYMENTS INC	4.90	5/9/2024	747,869	746,251	745,999
EVERI PAYMENTS INC	7.50	12/15/2025	675,000	669,399	709,601
EVERSOURCE ENERGY	3.30	1/15/2028	5,000,000	4,761,161	5,093,050
EVERSOURCE ENERGY	4.25	4/1/2029	10,000,000	9,934,195	10,988,100
EW SCRIPPS CO	5.13	5/15/2025	1,125,000	1,097,218	1,086,368
EXELA INTERMED/EXELA FIN	10.00	7/15/2023	18,175,000	18,478,789	14,777,002
EXELON CORP	5.63	6/15/2035	33,872,000	34,885,110	40,861,826
EXIDE TECHNOLOGIES	11.00	4/30/2020	1,142,491	1,117,980	1,074,147
EXPEDIA INC	3.80	2/15/2028	19,100,000	19,059,920	19,436,160
EXPRESS SCRIPTS HOLDING	4.50	2/25/2026	16,500,000	16,792,281	17,791,950
EXPRESS SCRIPTS HOLDING	4.80	7/15/2046	10,500,000	10,358,406	11,111,940
EXTERRAN NRG SOLUTIONS/F	8.13	5/1/2025	600,000	600,000	611,808
EXTRACTION OIL & GAS INC	7.38	5/15/2024	839,000	831,373	726,582
EXTRACTION OIL & GAS INC	5.63	2/1/2026	14,480,000	13,017,423	11,686,084
FAGE INTL / FAGE USA	5.63	8/15/2026	580,000	541,128	512,848
FAIRSTONE FINANCIAL INC	7.88	7/15/2024	1,750,000	1,740,970	1,784,213
FEDEX CORP	4.90	1/15/2034	5,000,000	5,375,188	5,826,900
FEDEX CORP	4.75	11/15/2045	10,000,000	9,766,333	10,528,200
FEDEX CORP	4.40	1/15/2047	9,500,000	9,979,114	9,516,055
FELCOR LODGING LP	6.00	6/1/2025	1,750,000	1,776,336	1,833,650
FERL PRT LP/FERL PRT FIN	8.63	6/15/2020	374,000	374,000	281,110
FERL PRT LP/FERL PRT FIN	8.63	6/15/2020	275,000	271,875	206,382
FERRELLGAS LP/FERRELLGAS	6.75	1/15/2022	300,000	301,904	265,602
FERRELLGAS LP/FERRELLGAS	6.75	6/15/2023	675,000	675,000	595,357
FIDELITY & GUARANTY LIFE	5.50	5/1/2025	11,600,000	11,464,203	12,056,460
FIDELITY NATIONAL INFORM	1.50	5/21/2027	1,120,000	1,261,768	1,330,569
FIDELITY NATIONAL INFORM	4.50	8/15/2046	14,400,000	14,195,566	15,325,776
FIDELITY NATIONAL INFORM	4.75	5/15/2048	13,000,000	12,597,231	14,514,110
FINANCIAL & RISK US HOLD	5.84	10/1/2025	3,257,248	3,237,413	3,156,469
FINASTRA USA INC	5.39	6/13/2024	213,823	209,991	208,063
FIRST DATA CORPORATION	5.38	8/15/2023	23,380,000	23,665,498	23,792,891
FIRST DATA CORPORATION	5.00	1/15/2024	29,000,000	28,979,655	29,715,140
FIRST DATA CORPORATION	5.75	1/15/2024	36,440,000	36,743,151	37,492,387
FIRST DATA CORPORATION	1.00	4/26/2024	275,000	267,438	274,659
FIRST QUALITY FINANCE CO	4.63	5/15/2021	1,000,000	993,713	999,550
FIRST QUALITY FINANCE CO	5.00	7/1/2025	175,000	175,000	177,322
FIRST QUANTUM MINERALS L	7.00	2/15/2021	824,000	831,148	835,717
FIRST QUANTUM MINERALS L	7.25	4/1/2023	880,000	862,980	853,371
FIRST QUANTUM MINERALS L	6.50	3/1/2024	3,696,000	3,639,982	3,454,466
FIRST QUANTUM MINERALS L	7.50	4/1/2025	600,000	564,280	568,386
FIRST QUANTUM MINERALS L	6.88	3/1/2026	1,300,000	1,239,811	1,204,645
FIRSTCASH INC	5.38	6/1/2024	250,000	250,000	255,345
FIRSTENERGY TRANSMISSION	5.45	7/15/2044	49,855,000	53,653,454	59,512,911
FIRSTENERGY TRANSMISSION	4.55	4/1/2049	10,000,000	10,173,004	10,923,300
FISERV INC	4.20	10/1/2028	10,000,000	10,018,583	10,814,500
FISERV INC	3.50	7/1/2029	10,000,000	9,983,232	10,279,000
FISERV INC	4.40	7/1/2049	10,000,000	9,938,839	10,503,100

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FIVE POINT OP CO LP/FIVE	7.88	11/15/2025	10,500,000	10,433,459	10,551,555
FLEX ACQUISITION CO INC	4.90	12/29/2023	677,887	674,497	643,145
FLEX ACQUISITION CO INC	6.88	1/15/2025	1,247,000	1,226,708	1,128,934
FLEX ACQUISITION CO INC	7.88	7/15/2026	1,025,000	1,024,209	946,864
FLORIDA POWER & LIGHT CO	5.65	2/1/2037	37,149,000	38,616,599	47,842,340
FLORIDA POWER & LIGHT CO	4.05	6/1/2042	6,500,000	6,293,446	7,092,345
FLORIDA POWER & LIGHT CO	4.05	10/1/2044	26,000,000	24,868,169	28,500,680
FLORIDA POWER & LIGHT CO	3.95	3/1/2048	45,000,000	44,248,121	48,988,800
FLORIDA POWER & LIGHT CO	4.13	6/1/2048	72,000,000	69,920,244	80,588,880
FLUOR CORP	4.25	9/15/2028	15,000,000	14,970,714	15,480,900
FLY LEASING LTD	5.25	10/15/2024	1,000,000	964,168	1,022,720
FORD HOLDINGS LLC	9.30	3/1/2030	8,770,000	10,542,214	11,323,386
FORD MOTOR COMPANY	7.45	7/16/2031	17,000,000	17,696,773	20,108,960
FORD MOTOR COMPANY	4.75	1/15/2043	5,500,000	5,394,976	4,780,435
FORD MOTOR CREDIT CO LLC	3.82	11/2/2027	15,500,000	14,844,085	14,829,935
FORESTAR GROUP INC	8.00	4/15/2024	1,750,000	1,750,000	1,841,280
FORMULA ONE MANAGEMENT	4.40	2/1/2024	21,971	21,971	21,433
FORTRESS TRANS & INFRAST	6.75	3/15/2022	13,900,000	14,094,647	14,459,058
FORTRESS TRANS & INFRAST	6.50	10/1/2025	950,000	937,336	978,329
FOUNDATION BUILDING MATE	4.91	8/13/2025	621,875	620,320	618,766
FOUR FINANCE SA	10.75	5/1/2022	300,000	300,000	275,292
FOX CORP	4.71	1/25/2029	30,000,000	30,605,832	33,527,700
FOX CORP	5.48	1/25/2039	10,000,000	10,000,000	11,788,800
FREEDOM MORTGAGE CORP	8.25	4/15/2025	13,500,000	12,841,314	11,632,680
FREEMPORT-MCMORAN INC	4.00	11/14/2021	975,000	972,616	991,205
FREEMPORT-MCMORAN INC	3.55	3/1/2022	27,925,000	27,121,911	27,930,585
FREEMPORT-MCMORAN INC	3.88	3/15/2023	43,654,000	41,976,850	43,654,873
FREEMPORT-MCMORAN INC	4.55	11/14/2024	20,220,000	19,549,953	20,678,590
FREEMPORT-MCMORAN INC	5.40	11/14/2034	13,641,000	12,513,592	13,001,374
FREEMPORT-MCMORAN INC	5.45	3/15/2043	35,738,000	31,457,297	32,750,303
FRONTDOOR INC	6.75	8/15/2026	418,000	417,120	447,720
FRONTIER COMMUNICATIONS	10.50	9/15/2022	43,747,000	37,834,650	29,638,593
FRONTIER COMMUNICATIONS	7.13	1/15/2023	1,132,000	907,167	678,362
FRONTIER COMMUNICATIONS	6.88	1/15/2025	205,000	145,675	114,749
FRONTIER COMMUNICATIONS	11.00	9/15/2025	61,304,000	46,999,409	38,204,040
FRONTIER COMMUNICATIONS	8.50	4/1/2026	38,144,000	36,221,881	37,035,154
FRONTIER COMMUNICATIONS	7.88	1/15/2027	110,000	104,616	61,079
FRONTIER COMMUNICATIONS	8.00	4/1/2027	30,400,000	30,857,011	31,647,312
FRONTIER COMMUNICATIONS	8.40	10/15/2029	23,000,000	22,013,790	21,422,200
FRONTIER COMMUNICATIONS	9.00	8/15/2031	8,600,000	5,575,408	4,882,994
FS ENERGY & POWER FUND	7.50	8/15/2023	10,100,000	10,095,397	10,250,692
FTS INTERNATIONAL INC	6.25	5/1/2022	2,000,000	1,979,989	1,863,740
FXI HOLDINGS INC	7.88	11/1/2024	10,300,000	9,846,767	9,595,995
GARDA WORLD SECURITY	7.25	11/15/2021	950,000	953,177	950,798
GARDA WORLD SECURITY	7.25	11/15/2021	1,275,000	1,296,074	1,278,876
GARDA WORLD SECURITY	8.75	5/15/2025	12,175,000	11,865,974	12,059,825
GARTNER INC	5.13	4/1/2025	18,370,000	18,366,496	18,885,462

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GATES GLOBAL LLC	6.00	7/15/2022	13,394,000	13,456,186	13,384,490
GATEWAY CASINOS & ENTERT	8.25	3/1/2024	1,425,000	1,489,392	1,505,570
GATEWAY CASINOS & ENTERTAIN	4.89	3/13/2025	643,500	642,696	632,239
GCB144A CLAIRES STORES	8.88	3/15/2019	250,000	13,245	33,125
GCI LLC	6.63	6/15/2024	1,025,000	1,029,932	1,071,535
GCP APPLIED TECHNOLOGIES	5.50	4/15/2026	275,000	275,000	279,796
GE CAPITAL INTL FUNDING	4.42	11/15/2035	168,405,000	160,613,006	166,678,849
GENERAL DYNAMICS CORP	2.19	5/11/2020	20,000,000	20,000,000	20,037,800
GENERAL ELECTRIC CO	6.15	8/7/2037	14,079,000	13,656,036	16,381,902
GENERAL ELECTRIC CO	4.50	3/11/2044	15,500,000	13,500,248	15,099,480
GENERAL MILLS INC	4.20	4/17/2028	10,000,000	9,891,105	10,797,900
GENERAL MILLS INC	4.55	4/17/2038	5,000,000	4,947,065	5,319,050
GENERAL MOTORS CO	5.00	10/1/2028	15,000,000	14,995,170	15,790,200
GENERAL MOTORS CO	5.15	4/1/2038	9,500,000	9,494,565	9,402,530
GENERAL MOTORS CO	5.20	4/1/2045	16,300,000	16,168,496	15,601,708
GENERAL MOTORS CO	6.75	4/1/2046	5,000,000	4,995,957	5,575,900
GENERAL MOTORS FINL CO	5.25	3/1/2026	7,656,000	7,752,408	8,220,324
GENERAL MOTORS FINL CO	4.35	1/17/2027	26,019,000	25,510,241	26,522,468
GENERAL MOTORS FINL CO	5.65	1/17/2029	17,500,000	18,768,614	19,233,900
GENERAL MOTORS FINL CO	6.50	12/31/2049	325,000	325,000	311,945
GENESIS ENERGY LP/FIN	6.50	10/1/2025	10,500,000	10,092,483	10,322,655
GENESIS ENERGY LP/GENESI	6.75	8/1/2022	13,300,000	13,418,498	13,487,663
GENON ENERGY/NRG AMER	1.00	12/1/2023	249,165	247,777	247,899
GENWORTH HOLDINGS INC	7.70	6/15/2020	1,200,000	1,212,569	1,203,660
GENWORTH HOLDINGS INC	7.63	9/24/2021	13,250,000	13,297,826	12,986,060
GENWORTH HOLDINGS INC	6.39	3/7/2023	371,250	369,394	373,804
GFL ENVIRONMENTAL INC	5.38	3/1/2023	317,000	302,525	314,118
GFL ENVIRONMENTAL INC	7.00	6/1/2026	233,000	226,746	238,147
GFL ENVIRONMENTAL INC	8.50	5/1/2027	728,000	728,000	782,789
GILEAD SCIENCES INC	2.95	3/1/2027	13,000,000	12,237,203	13,221,390
GILEAD SCIENCES INC	4.00	9/1/2036	5,000,000	4,920,028	5,269,850
GILEAD SCIENCES INC	5.65	12/1/2041	10,651,000	12,330,196	13,298,200
GILEAD SCIENCES INC	4.50	2/1/2045	5,000,000	4,975,420	5,475,950
GILEAD SCIENCES INC	4.75	3/1/2046	18,200,000	18,134,198	20,704,684
GILEAD SCIENCES INC	4.15	3/1/2047	14,400,000	14,523,436	15,116,256
GLOBAL MARINE INC	7.00	6/1/2028	325,000	270,732	285,357
GLOBE LIFE INC	4.55	9/15/2028	10,000,000	10,043,898	10,923,800
GLOVAL AVIATION HOLDINGS	1.00	7/13/2020	181,989	181,989	1,820
GLP CAPITAL LP / FIN II	4.88	11/1/2020	400,000	404,436	407,784
GLP CAPITAL LP / FIN II	5.25	6/1/2025	350,000	350,000	374,847
GO DADDY OPCO/FINCO	5.25	12/1/2027	9,850,000	10,020,996	10,201,153
GOEASY LTD	7.88	11/1/2022	650,000	669,423	680,206
GOGO INTERMEDIATE/FINANC	9.88	5/1/2024	14,700,000	14,915,563	15,088,227
GOLD FIELDS OROGEN HOLD	5.13	5/15/2024	364,000	364,000	380,362
GOLDEN ENTERTAINMENT INC	7.63	4/15/2026	1,500,000	1,501,819	1,538,970
GOLDEN NUGGET	4.66	10/4/2023	1,252,608	1,238,590	1,241,084
GOLDEN NUGGET INC	6.75	10/15/2024	30,159,000	30,211,312	31,067,087

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GOLDEN NUGGET INC	8.75	10/1/2025	4,025,000	4,073,314	4,226,894
GOLDMAN SACHS GROUP INC	2.00	7/27/2023	1,045,000	1,229,439	1,270,755
GOLDMAN SACHS GROUP INC	3.08	5/15/2026	42,900,000	42,681,392	42,382,197
GOLDMAN SACHS GROUP INC	3.50	11/16/2026	54,500,000	53,588,317	55,792,195
GOLDMAN SACHS GROUP INC	5.95	1/15/2027	6,918,000	6,968,694	8,096,758
GOLDMAN SACHS GROUP INC	3.85	1/26/2027	62,000,000	62,007,282	64,780,080
GOLDMAN SACHS GROUP INC	3.81	4/23/2029	14,400,000	14,395,729	14,970,672
GOLDMAN SACHS GROUP INC	4.22	5/1/2029	30,000,000	29,501,381	32,108,700
GOLDMAN SACHS GROUP INC	6.25	2/1/2041	15,300,000	16,129,003	20,453,193
GOLDMAN SACHS GROUP INC	5.38	12/31/2049	600,000	601,289	602,388
GOODYEAR TIRE & RUBBER	5.13	11/15/2023	16,200,000	16,131,016	16,402,176
GOODYEAR TIRE & RUBBER	5.00	5/31/2026	17,020,000	15,989,875	16,833,291
GOODYEAR TIRE & RUBBER	4.88	3/15/2027	13,000,000	11,915,028	12,359,880
GRAHAM HOLDINGS CO	5.75	6/1/2026	800,000	800,775	845,808
GRAPHIC PACKAGING INTERN	4.75	7/15/2027	500,000	500,000	513,235
GRAY TELEVISION INC	5.13	10/15/2024	14,007,000	13,577,059	14,250,162
GRAY TELEVISION INC	5.88	7/15/2026	13,060,000	12,851,822	13,544,657
GRAY TELEVISION INC	7.00	5/15/2027	16,725,000	16,994,399	18,134,750
GREAT LAKES DREDGE&DOCK	8.00	5/15/2022	375,000	375,743	397,208
GREENEDEN US HOLDINGS II	5.16	12/1/2023	701,846	696,983	693,073
GREIF INC	6.50	3/1/2027	10,975,000	11,164,014	11,331,688
GREYSTAR REAL ESTATE PAR	5.75	12/1/2025	12,875,000	12,711,872	13,153,229
GRIFFON CORPORATION	5.25	3/1/2022	20,400,000	20,029,397	20,352,264
GRINDING MED/MOLY-COP	7.38	12/15/2023	16,050,000	16,304,748	15,395,642
GROUP 1 AUTOMOTIVE INC	5.00	6/1/2022	9,625,000	9,561,873	9,737,324
GROUP 1 AUTOMOTIVE INC	5.25	12/15/2023	250,000	250,000	256,008
GRUBHUB HOLDINGS INC	5.50	7/1/2027	4,454,000	4,537,964	4,575,372
GRUPO TELEVISA SAB	6.13	1/31/2046	13,200,000	14,150,645	15,372,588
GTCR AP FINANCE INC	8.00	5/15/2027	450,000	450,000	452,471
GULFPORT ENERGY CORP	6.00	10/15/2024	13,845,000	13,046,748	10,702,877
GULFPORT ENERGY CORP	6.38	5/15/2025	10,135,000	9,536,534	7,839,625
GULFPORT ENERGY CORP	6.38	1/15/2026	425,000	423,647	321,904
H&E EQUIPMENT SERVICES	5.63	9/1/2025	22,633,000	22,269,974	23,252,692
HALLIBURTON CO	4.85	11/15/2035	17,300,000	18,234,746	18,459,100
HANESBRANDS INC	4.63	5/15/2024	17,800,000	17,440,449	18,474,086
HANESBRANDS INC	4.88	5/15/2026	18,250,000	17,588,088	18,925,980
HARBORWALK FUNDING	5.08	2/15/2069	40,000,000	40,000,000	45,252,400
HARLAND CLARKE HOLDINGS	6.88	3/1/2020	954,000	956,218	941,531
HARLAND CLARKE HOLDINGS	9.25	3/1/2021	1,525,000	1,518,649	1,483,063
HARLAND CLARKE HOLDINGS	8.38	8/15/2022	15,635,000	14,978,242	13,262,076
HARLEY-DAVIDSON FINL SER	2.85	3/2/2021	1,200,000	1,200,000	1,199,076
HARSCO CORP	5.75	7/31/2027	3,850,000	3,991,890	4,007,119
HASBRO INC	3.50	9/15/2027	1,045,000	1,043,920	1,059,473
HAT HOLDINGS I LLC/HAT	5.25	7/15/2024	850,000	850,000	865,343
HCA HEALTHCARE INC	6.25	2/15/2021	4,900,000	5,057,508	5,129,075
HCA INC	7.50	2/15/2022	28,650,000	30,672,469	31,651,088
HCA INC	5.88	5/1/2023	20,175,000	20,970,202	21,930,225

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HCA INC	5.38	2/1/2025	54,543,000	54,799,195	58,864,442
HCA INC	7.69	6/15/2025	1,580,000	1,689,304	1,856,500
HCA INC	5.88	2/15/2026	30,320,000	31,049,361	33,473,583
HCA INC	5.25	6/15/2026	11,000,000	11,748,237	12,165,780
HCA INC	5.38	9/1/2026	22,500,000	22,436,481	24,238,800
HCA INC	4.50	2/15/2027	25,800,000	25,521,692	27,507,444
HCA INC	5.63	9/1/2028	20,215,000	20,651,300	21,849,383
HCA INC	5.88	2/1/2029	665,000	665,000	727,457
HCA INC	4.13	6/15/2029	15,000,000	14,924,942	15,422,700
HCA INC	5.13	6/15/2039	10,000,000	9,908,838	10,393,400
HCA INC	5.50	6/15/2047	23,000,000	24,212,476	24,656,920
HD SUPPLY INC	3.69	10/17/2023	671,617	669,596	670,535
HD SUPPLY INC	5.38	10/15/2026	14,750,000	14,527,832	15,556,973
HEALTHCARE REALTY TRUST	3.63	1/15/2028	4,000,000	3,971,330	4,042,920
HECHINGER FAIRFAX VA	9.43	1/1/2020	543,650	553,035	559,829
HECHINGER ST MATTHEWS KY	9.43	1/1/2020	429,863	437,778	445,406
HECHINGER WYOMISSING PA	9.43	1/1/2020	366,647	373,112	378,989
HECHINGER INDEPENDENCE MO	9.43	1/1/2020	423,541	431,463	439,157
HECLA MINING CO	6.88	5/1/2021	8,215,000	8,186,416	7,826,348
HELMERICH & PAYNE INC	4.65	3/15/2025	13,400,000	13,591,080	14,234,016
HERC HOLDINGS INC	5.50	7/15/2027	7,562,000	7,576,155	7,608,431
HERC RENTALS INC	7.50	6/1/2022	368,000	373,939	382,146
HERC RENTALS INC	7.75	6/1/2024	1,550,000	1,628,586	1,641,636
HERTZ CORP	5.88	10/15/2020	8,400,000	8,342,985	8,412,348
HERTZ CORP	7.63	6/1/2022	25,086,000	24,932,393	26,055,072
HERTZ CORP	6.25	10/15/2022	11,365,000	10,616,024	11,473,649
HERTZ CORP	5.50	10/15/2024	16,491,000	13,925,208	15,764,407
HESS CORP	4.30	4/1/2027	29,400,000	29,094,432	30,480,156
HESS CORP	5.80	4/1/2047	15,500,000	16,841,101	17,283,895
HESS INF PART / FIN CORP	5.63	2/15/2026	16,700,000	16,753,848	17,222,877
HEXION INC	10.38	2/1/2022	825,000	783,602	645,563
HEXION INC	13.75	2/1/2022	1,500,000	1,487,262	263,385
HEXION INC	7.88	7/15/2027	1,125,000	1,129,688	1,133,426
HEXION INC/HEXION NOVA	9.00	11/15/2020	1,095,000	1,073,025	188,263
HILCORP ENERGY I/HILCORP	5.00	12/1/2024	8,100,000	7,782,681	8,059,743
HILCORP ENERGY I/HILCORP	5.75	10/1/2025	8,100,000	7,955,728	8,141,877
HILCORP ENERGY I/HILCORP	6.25	11/1/2028	12,275,000	12,055,254	12,365,958
HILLMAN GROUP INC	6.38	7/15/2022	825,000	825,000	732,047
HILL-ROM HOLDINGS INC	5.75	9/1/2023	475,000	475,000	490,917
HILTON DOMESTIC OPERATIN	4.25	9/1/2024	17,155,000	16,610,757	17,426,735
HILTON DOMESTIC OPERATIN	5.13	5/1/2026	29,900,000	29,701,409	31,177,627
HILTON DOMESTIC OPERATIN	4.88	1/15/2030	5,050,000	5,144,934	5,204,732
HILTON WORLDWIDE FIN LLC	4.63	4/1/2025	18,740,000	18,368,716	19,180,015
HILTON WORLDWIDE FIN LLC	4.88	4/1/2027	11,900,000	11,650,334	12,299,721
HLF FIN SARL LLC/HERBALI	7.25	8/15/2026	825,000	833,726	828,746
HLF FINANCING SARL LLC	5.15	8/16/2025	247,252	246,634	246,904
HOLLY ENERGY PARTNERS LP	6.00	8/1/2024	10,725,000	10,862,347	11,181,778

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HOLLYFRONTIER CORP	5.88	4/1/2026	5,000,000	5,181,363	5,473,850
HOLOGIC INC	4.38	10/15/2025	21,430,000	20,734,245	21,718,662
HOLOGIC INC	4.63	2/1/2028	500,000	477,728	507,510
HOME DEPOT INC	5.88	12/16/2036	35,500,000	38,002,891	47,184,825
HOME DEPOT INC	5.95	4/1/2041	16,300,000	20,340,583	22,085,033
HOME DEPOT INC	4.88	2/15/2044	9,500,000	9,868,640	11,545,540
HOME DEPOT INC	4.25	4/1/2046	6,500,000	6,664,644	7,316,465
HOME DEPOT INC	3.90	6/15/2047	15,400,000	15,483,200	16,653,868
HOME DEPOT INC	4.50	12/6/2048	15,000,000	14,750,111	17,692,200
HOMER CITY GENERATION LP	8.73	10/1/2026	736,747	360,486	285,489
HOWARD HUGHES CORP	5.38	3/15/2025	22,205,000	21,807,379	22,906,678
HP ENTERPRISE CO	4.90	10/15/2025	25,000,000	25,070,118	27,345,750
HP ENTERPRISE CO	6.20	10/15/2035	5,000,000	5,374,517	5,604,200
HP ENTERPRISE CO	6.35	10/15/2045	62,500,000	65,297,361	69,203,750
HP INC	6.00	9/15/2041	4,885,000	5,198,472	5,383,807
HSBC BANK CANADA	0.00	7/24/2019	4,800,000	3,648,632	3,669,011
HSBC BANK CANADA	0.00	7/26/2019	1,700,000	1,294,507	1,299,311
HSBC HOLDINGS PLC	4.25	8/18/2025	22,427,000	22,429,240	23,584,457
HSBC HOLDINGS PLC	4.38	11/23/2026	5,000,000	5,205,216	5,291,550
HSBC HOLDINGS PLC	4.04	3/13/2028	82,700,000	83,108,651	86,756,435
HSBC HOLDINGS PLC	4.58	6/19/2029	13,300,000	13,383,311	14,523,733
HSBC HOLDINGS PLC	3.97	5/22/2030	20,000,000	20,000,000	20,878,400
HSBC HOLDINGS PLC	6.80	6/1/2038	11,500,000	11,666,060	15,509,245
HSBC HOLDINGS PLC	5.25	3/14/2044	20,000,000	21,256,405	23,290,400
HSBC HOLDINGS PLC	6.50	12/31/2049	9,500,000	9,500,000	9,945,360
HUB INTERNATIONAL LTD	4.93	4/25/2025	1,227,491	1,205,898	1,195,821
HUB INTERNATIONAL LTD	7.00	5/1/2026	3,169,000	3,139,599	3,212,922
HUDBAY MINERALS INC	7.25	1/15/2023	438,000	440,120	451,871
HUDBAY MINERALS INC	7.63	1/15/2025	14,039,000	14,433,474	14,495,268
HUDSON PACIFIC PROPERTIE	4.65	4/1/2029	12,000,000	11,862,778	12,871,200
HUGHES SATELLITE SYSTEMS	7.63	6/15/2021	14,740,000	15,459,745	15,851,691
HUGHES SATELLITE SYSTEMS	6.63	8/1/2026	15,540,000	15,091,060	16,320,263
HUMANA INC	3.95	3/15/2027	34,195,000	33,822,603	35,682,483
HUMANA INC	4.95	10/1/2044	4,000,000	4,175,138	4,429,960
HUNT COS INC	6.25	2/15/2026	13,885,000	13,104,558	13,144,791
HYATT HOTELS CORP	4.38	9/15/2028	5,000,000	4,993,880	5,291,950
HYLAND SOFTWARE INC	5.40	7/1/2024	143	143	142
IAA INC	5.50	6/15/2027	10,668,000	10,799,828	11,095,680
IAA SPINCO INC	4.35	6/28/2026	375,000	374,063	375,938
IAMGOLD CORP	7.00	4/15/2025	325,000	325,772	336,157
IBM CORP	0.88	12/1/2022	693,000	782,380	815,011
IBM CORP	4.00	6/20/2042	12,400,000	12,409,723	12,806,348
ICAHN ENTERPRISES/FIN	6.00	8/1/2020	13,355,000	13,443,418	13,385,316
ICAHN ENTERPRISES/FIN	5.88	2/1/2022	26,400,000	26,540,226	26,704,128
ICAHN ENTERPRISES/FIN	6.25	2/1/2022	21,080,000	21,431,798	21,654,219
ICAHN ENTERPRISES/FIN	6.75	2/1/2024	75,000	76,157	78,325
ICAHN ENTERPRISES/FIN	6.38	12/15/2025	18,111,000	18,231,128	18,512,159

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ICAHN ENTERPRISES/FIN	6.25	5/15/2026	16,550,000	16,601,329	16,716,824
IHEARTCOMMUNICATIONS INC	5.89	5/1/2026	95,226	95,464	95,316
IHEARTCOMMUNICATIONS INC	6.38	5/1/2026	12,955,376	13,548,896	13,745,783
IHEARTCOMMUNICATIONS INC	8.38	5/1/2027	20,325,758	21,380,087	21,275,581
IHS MARKIT LTD	4.75	8/1/2028	10,000,000	9,966,284	10,885,900
IHS MARKIT LTD	4.25	5/1/2029	25,000,000	24,858,802	26,158,500
ILFC E-CAPITAL TRUST I	3.77	12/21/2065	500,000	382,103	349,975
INDIANAPOLIS PWR & LIGHT	4.05	5/1/2046	33,500,000	32,010,235	35,433,620
INDIGO NATURAL RES LLC	6.88	2/15/2026	12,109,000	11,403,232	10,898,221
INDONESIA ASAHAN ALUMINI	5.23	11/15/2021	700,000	695,914	737,079
INEOS GROUP HOLDINGS SA	5.63	8/1/2024	1,687,000	1,673,304	1,721,044
INFOR US INC	6.50	5/15/2022	4,400,000	4,427,965	4,477,880
INFORMATICA LLC	7.13	7/15/2023	1,507,000	1,509,202	1,532,498
ING GROEP NV	3.95	3/29/2027	26,300,000	26,274,980	27,651,031
INGLES MARKETS INC	5.75	6/15/2023	12,880,000	12,933,195	13,145,843
INMARSAT FINANCE PLC	6.50	10/1/2024	200,000	200,000	209,818
INN OF THE MOUNTAIN GODS	9.25	11/30/2020	590,207	594,146	586,152
INTEL CORP	4.00	12/15/2032	13,000,000	12,948,047	14,649,050
INTEL CORP	4.10	5/11/2047	2,000,000	2,026,220	2,187,760
INTEL CORP	3.73	12/8/2047	22,073,000	21,303,534	22,921,045
INTELSAT CONNECT FINANCE	9.50	2/15/2023	5,300,000	5,259,105	4,689,758
INTELSAT JACKSON HLDG	8.00	2/15/2024	125,000	130,574	130,331
INTELSAT JACKSON HLDG	8.50	10/15/2024	3,200,000	3,188,229	3,168,768
INTELSAT JACKSON HLDG	9.75	7/15/2025	4,200,000	4,220,983	4,298,028
INTELSAT LUXEMBOURG SA	8.13	6/1/2023	1,570,000	1,360,506	1,215,337
INTER AMERICAN DEVEL	4.75	8/7/2024	13,500,000	11,689,704	11,011,654
INTERCONTINENTALEXCHANGE	4.25	9/21/2048	15,000,000	14,896,327	16,837,350
INTERGEN NV	7.00	6/30/2023	300,000	297,888	276,381
INTERNATIONAL GAME TECH	6.25	2/15/2022	16,312,000	16,716,795	17,229,224
INTERNATIONAL GAME TECH	6.50	2/15/2025	22,672,000	23,358,246	24,802,941
INTERNATIONAL GAME TECH	6.25	1/15/2027	14,442,000	14,589,260	15,792,038
INTERNATIONAL PAPER CO	6.00	11/15/2041	5,119,000	5,474,053	6,001,618
INTERNATIONAL PAPER CO	4.80	6/15/2044	46,000,000	43,739,671	47,308,240
INTERNATIONAL PAPER CO	5.15	5/15/2046	3,000,000	2,960,012	3,211,020
INTERNATIONAL PAPER CO	4.40	8/15/2047	29,500,000	29,797,054	28,807,045
INTERPUBLIC GROUP COS	4.65	10/1/2028	10,000,000	9,975,634	10,885,900
INTESA SANPAOLO SPA	3.38	1/12/2023	1,040,000	1,038,601	1,035,174
INTESA SANPAOLO SPA	5.02	6/26/2024	747,000	747,000	748,397
INTL BK RECON & DEVELOP	4.63	10/6/2021	10,000,000	7,925,056	7,165,382
INTL BK RECON & DEVELOP	3.00	10/19/2026	3,000,000	2,260,665	2,295,996
INTL FINANCE CORP	3.00	5/6/2021	2,500,000	1,712,508	1,722,264
INTL FINANCE CORP	4.25	8/1/2023	1,850,000	1,705,455	1,447,449
INTL FLAVOR & FRAGRANCES	4.45	9/26/2028	5,000,000	5,036,514	5,432,500
IQVIA INC	4.88	5/15/2023	12,875,000	12,910,008	13,207,175
IQVIA INC	3.64	6/11/2025	2,509,818	2,491,318	2,493,604
IQVIA INC	5.00	10/15/2026	25,156,000	24,756,691	26,084,760
IQVIA INC	5.00	5/15/2027	18,669,000	18,888,208	19,258,940

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IRB HOLDING CORP	5.14	2/5/2025	469,811	468,005	463,426
IRB HOLDING CORP	6.75	2/15/2026	2,689,000	2,624,012	2,695,884
IRON MOUNTAIN INC	4.38	6/1/2021	6,300,000	6,302,436	6,365,457
IRON MOUNTAIN INC	5.75	8/15/2024	23,449,000	23,163,256	23,681,849
IRON MOUNTAIN INC	4.88	9/15/2027	17,800,000	16,469,074	17,638,732
IRON MOUNTAIN INC	5.25	3/15/2028	16,400,000	15,382,061	16,455,268
ISTAR INC	4.63	9/15/2020	375,000	375,000	378,994
iStar Inc	6.00	4/1/2022	881,000	882,528	904,981
ISTAR INC	5.25	9/15/2022	695,000	681,786	711,624
ITRON INC	5.00	1/15/2026	175,000	175,000	178,624
J2 CLOUD LLC/CLOUD INC	6.00	7/15/2025	14,425,000	14,644,944	15,110,188
JACK OHIO FIN LLC/FIN 1	6.75	11/15/2021	13,543,000	13,863,480	13,915,162
JACK OHIO FIN LLC/FIN 1	10.25	11/15/2022	1,425,000	1,483,741	1,528,313
JACOBS ENTERTAINMENT INC	7.88	2/1/2024	1,612,000	1,645,914	1,720,536
JAGGED PEAK ENERGY LLC	5.88	5/1/2026	1,641,000	1,635,356	1,618,338
JAGUAR HL / PPD I	6.38	8/1/2023	25,179,000	25,295,866	26,040,877
JB POINDEXTER & CO INC	7.13	4/15/2026	550,000	553,678	561,226
JBS INVESTMENTS II GMBH	7.00	1/15/2026	600,000	608,680	648,348
JBS USA LLC/JBS USA FINA	5.88	7/15/2024	26,985,000	26,542,694	27,765,946
JBS USA LLC/JBS USA FINA	5.75	6/15/2025	23,896,000	23,341,061	24,842,521
JBS USA LUX/JBS USA FIN	6.75	2/15/2028	21,650,000	21,235,028	23,506,488
JBS USA/FOOD/FINANCE	6.50	4/15/2029	24,575,000	25,621,744	26,693,365
JC PENNEY CORP INC	5.88	7/1/2023	8,570,000	7,756,196	7,186,802
JC PENNEY CORP INC	8.63	3/15/2025	1,275,000	1,126,404	637,768
JC PENNEY CORP INC	6.38	10/15/2036	525,000	369,208	141,535
JC PENNEY CORP INC	7.63	3/1/2097	5,845,000	2,667,985	1,469,199
JEFFERIES FIN LLC / JFIN	7.25	8/15/2024	400,000	400,000	393,764
JEFFERIES FIN LLC / JFIN	6.25	6/3/2026	800,000	800,000	806,728
JEFFERIES GRP LLC / CAP	4.85	1/15/2027	4,500,000	4,622,858	4,655,745
JEFFERIES GRP LLC / CAP	4.15	1/23/2030	17,000,000	16,072,538	16,399,560
JELD-WEN INC	4.63	12/15/2025	275,000	275,000	269,838
JOHN DEERE CAPITAL CORP	2.22	1/7/2020	30,000,000	30,000,000	30,014,400
JOHNSON & JOHNSON	3.63	3/3/2037	50,390,000	50,702,816	53,926,874
JOHNSON & JOHNSON	3.75	3/3/2047	71,000,000	71,054,457	77,248,000
JOHNSON CONTROLS INTL PL	6.00	1/15/2036	19,075,000	21,576,162	22,514,223
JOHNSON CONTROLS INTL PL	4.63	7/2/2044	14,900,000	14,410,160	15,337,911
JONAH NRG LLC/FINANCE	7.25	10/15/2025	11,100,000	8,482,679	5,384,277
JONES ENERGY HLDGS/FIN	6.75	4/1/2022	150,000	129,170	2,250
JONES ENERGY HLDGS/FIN	9.25	3/15/2023	500,000	476,911	7,500
JONES ENERGY HLDGS/FIN	9.25	3/15/2023	800,000	789,445	400,000
JOSEPH T RYERSON & SON I	11.00	5/15/2022	6,400,000	6,787,643	6,775,104
JPMORGAN CHASE & CO	3.63	12/1/2027	2,000,000	1,978,342	2,064,140
JPMORGAN CHASE & CO	3.78	2/1/2028	62,000,000	62,228,848	65,662,340
JPMORGAN CHASE & CO	3.54	5/1/2028	32,500,000	32,570,164	33,822,425
JPMORGAN CHASE & CO	3.51	1/23/2029	48,000,000	47,697,384	49,763,520
JPMORGAN CHASE & CO	4.01	4/23/2029	31,600,000	30,923,457	34,049,948
JPMORGAN CHASE & CO	4.20	7/23/2029	13,000,000	13,233,649	14,199,510

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JPMORGAN CHASE & CO	3.70	5/6/2030	15,000,000	15,000,000	15,817,050
JPMORGAN CHASE & CO	3.88	7/24/2038	9,500,000	9,500,000	9,943,650
JPMORGAN CHASE & CO	4.85	2/1/2044	32,500,000	34,093,714	38,800,125
JPMORGAN CHASE & CO	4.95	6/1/2045	5,500,000	5,517,469	6,508,040
JPMORGAN CHASE & CO	4.26	2/22/2048	19,100,000	19,100,000	21,093,849
JPMORGAN CHASE & CO	3.90	1/23/2049	12,700,000	12,534,304	13,335,127
JPMORGAN CHASE & CO	6.75	1/29/2049	200,000	214,653	220,706
JPMORGAN CHASE & CO	6.10	10/29/2049	500,000	509,787	534,615
JPMORGAN CHASE & CO	5.15	12/29/2049	550,000	543,822	558,800
JPMORGAN CHASE & CO	6.13	12/31/2049	850,000	890,896	906,670
JPMORGAN CHASE & CO	6.00	12/31/2049	1,150,000	1,141,462	1,210,904
JPW INDUSTRIES HOLD CORP	9.00	10/1/2024	300,000	300,000	282,588
JYSKE REALKREDIT	1.00	1/1/2020	1,000,000	152,189	153,880
K HOVNANIAN ENTERPRISES	13.50	2/1/2026	332,000	393,969	317,120
K HOVNANIAN ENTERPRISES	5.00	2/1/2040	330,000	223,580	136,046
KANSAS CITY SOUTHERN	4.30	5/15/2043	8,500,000	7,832,923	8,807,615
KANSAS CITY SOUTHERN	4.70	5/1/2048	14,400,000	14,384,496	16,113,744
KAR AUCTION SERVICES INC	5.13	6/1/2025	20,032,000	19,377,438	20,423,425
KB HOME	7.00	12/15/2021	300,000	318,695	322,065
KB HOME	7.63	5/15/2023	1,070,000	1,125,652	1,198,668
KB HOME	6.88	6/15/2027	750,000	748,206	799,853
KCA DEUTAG UK FINANCE PL	9.63	4/1/2023	800,000	800,000	587,016
KEANE GROUP HOLDINGS LLC	5.67	5/25/2025	272,250	270,889	268,166
KENNEDY-WILSON INC	5.88	4/1/2024	21,055,000	20,649,686	21,595,692
KEURIG DR PEPPER INC	4.60	5/25/2028	39,000,000	39,072,616	42,726,450
KFC HLD/PIZZA HUT/TACO	5.00	6/1/2024	23,945,000	23,780,513	24,755,059
KFC HLD/PIZZA HUT/TACO	5.25	6/1/2026	18,350,000	18,252,969	19,263,280
KFC HLD/PIZZA HUT/TACO	4.75	6/1/2027	16,240,000	15,623,591	16,677,343
KFW	0.01	5/25/2021	6,793,000	7,772,284	7,825,128
KFW	5.50	2/9/2022	20,880,000	18,444,986	16,216,295
KFW	5.00	3/19/2024	200,000	157,730	163,124
KFW	2.88	4/3/2028	100,000,000	100,181,414	106,382,000
KFW	0.00	4/18/2036	11,765,000	6,306,646	7,675,368
KIMCO REALTY CORP	3.30	2/1/2025	5,000,000	4,994,133	5,094,850
KINDER MORGAN ENER PART	7.50	11/15/2040	48,000,000	50,332,334	64,397,760
KINDER MORGAN INC	4.30	3/1/2028	7,000,000	6,809,325	7,490,700
KINDER MORGAN INC	5.30	12/1/2034	5,000,000	5,430,627	5,654,000
KINDER MORGAN INC	5.55	6/1/2045	65,000,000	66,046,561	75,154,950
KINDER MORGAN INC	5.20	3/1/2048	5,000,000	5,060,953	5,638,850
KINETIC CONCEPT/KCI USA	7.88	2/15/2021	1,750,000	1,785,648	1,793,768
KINROSS GOLD CORP	5.13	9/1/2021	450,000	456,970	467,604
KISSNER HLD / MILL / BSC	8.38	12/1/2022	225,000	225,000	234,189
KLA CORP	4.10	3/15/2029	27,000,000	27,057,696	28,430,460
KLA CORP	5.00	3/15/2049	7,000,000	6,949,935	7,822,010
KONINKIJE AHOLD DLHAIZE	5.70	10/1/2040	3,559,000	3,549,730	4,073,703
KOPPERS INC	6.00	2/15/2025	10,600,000	10,118,780	9,959,442
KRAFT HEINZ FOODS CO	3.00	6/1/2026	10,000,000	9,342,652	9,735,400

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KRAFT HEINZ FOODS CO	4.63	1/30/2029	9,000,000	9,220,562	9,695,340
KRAFT HEINZ FOODS CO	5.00	7/15/2035	5,000,000	4,896,727	5,264,450
KRAFT HEINZ FOODS CO	5.00	6/4/2042	30,134,000	30,635,876	31,016,022
KRAFT HEINZ FOODS CO	5.20	7/15/2045	5,000,000	4,962,799	5,233,100
KRAFT HEINZ FOODS CO	4.38	6/1/2046	54,067,000	51,930,199	51,227,401
KROGER CO	3.50	2/1/2026	2,000,000	1,925,995	2,041,600
KROGER CO	3.70	8/1/2027	10,000,000	9,595,412	10,304,900
KROGER CO	7.50	4/1/2031	38,500,000	41,717,492	51,426,760
KROGER CO	6.90	4/15/2038	12,400,000	12,837,464	15,607,384
KRONOS INC/MA	10.14	11/1/2024	687,000	709,156	708,902
L BRANDS INC	5.63	2/15/2022	10,711,000	10,891,527	11,184,855
L BRANDS INC	5.63	10/15/2023	456,000	460,276	472,649
L BRANDS INC	6.69	1/15/2027	2,560,000	2,512,103	2,509,542
L BRANDS INC	5.25	2/1/2028	15,094,000	13,414,087	13,796,369
L BRANDS INC	7.50	6/15/2029	7,534,000	7,395,151	7,531,288
L BRANDS INC	6.88	11/1/2035	16,700,000	14,620,429	14,851,978
L BRANDS INC	6.75	7/1/2036	13,670,000	11,857,257	11,920,103
L3 TECHNOLOGIES INC	4.40	6/15/2028	20,000,000	19,982,487	21,865,200
LABL ESCROW ISSUER LLC	6.75	7/15/2026	5,610,000	5,644,900	5,657,068
LABL ESCROW ISSUER LLC	10.50	7/15/2027	5,145,000	5,157,810	5,156,936
LADDER CAP FIN LLLP/CORP	5.88	8/1/2021	1,800,000	1,829,413	1,830,438
LADDER CAP FIN LLLP/CORP	5.25	3/15/2022	10,272,000	10,309,703	10,508,770
LADDER CAP FIN LLLP/CORP	5.25	10/1/2025	250,000	236,524	251,065
LAM RESEARCH CORP	4.00	3/15/2029	28,000,000	28,158,874	29,837,920
LAM RESEARCH CORP	4.88	3/15/2049	15,000,000	15,045,847	16,539,750
LAMAR MEDIA CORP	5.00	5/1/2023	6,925,000	6,977,441	7,044,803
LAMAR MEDIA CORP	5.38	1/15/2024	9,000,000	9,132,839	9,254,970
LAMAR MEDIA CORP	5.75	2/1/2026	9,200,000	9,632,637	9,686,956
LAMB WESTON HLD	4.63	11/1/2024	16,115,000	15,887,224	16,694,818
LAMB WESTON HLD	4.88	11/1/2026	15,700,000	15,523,835	16,336,321
LANDSBANKI ISLANDS ESC	0.01	8/25/2016	3,330,000	3,330,000	233,100
LANDWIRTSCH RENTENBANK	5.50	3/29/2022	17,600,000	13,873,542	13,733,216
LANDWIRTSCH RENTENBANK	4.25	1/24/2023	12,600,000	10,773,824	9,718,200
LANSORSAKRINGAR HYPOTEK	2.25	9/21/2022	32,300,000	3,750,495	3,732,565
LANSORSAKRINGAR HYPOTEK	1.25	9/20/2023	23,400,000	2,640,078	2,640,892
LAREDO PETROLEUM INC	5.63	1/15/2022	150,000	151,228	139,979
LAUREATE EDUCATION INC	8.25	5/1/2025	14,100,000	15,062,746	15,409,326
LAZARD GROUP LLC	4.38	3/11/2029	10,000,000	9,926,427	10,549,500
LBC TANK TERMINAL HLDING	6.88	5/15/2023	400,000	393,282	395,916
LEAR CORP	3.80	9/15/2027	5,000,000	4,975,570	4,949,250
LEASEPLAN CORP	1.00	5/24/2021	200,000	229,365	231,887
LEHMAN BRTH HLD	6.50	7/19/2017	1,140,000	-	57
LEHMAN BRTH HLD	7.50	5/11/2038	339,000,000	-	16,950
LEHMAN BRTH HLD ESCROW	1.00	11/30/2056	4,950,000	-	0
LENNAR CORP	8.38	1/15/2021	150,000	151,224	161,967
LENNAR CORP	4.50	4/30/2024	7,285,000	7,144,960	7,660,178
LENNAR CORP	5.25	6/1/2026	6,905,000	7,256,162	7,314,743

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LENNAR CORP	4.75	11/29/2027	7,740,000	7,455,574	8,143,951
LEVEL 3 FINANCING INC	6.13	1/15/2021	1,625,000	1,641,124	1,632,865
LEVEL 3 FINANCING INC	5.38	8/15/2022	14,254,000	14,287,383	14,312,584
LEVEL 3 FINANCING INC	5.63	2/1/2023	950,000	956,023	961,058
LEVEL 3 FINANCING INC	5.13	5/1/2023	14,955,000	14,870,217	15,105,896
LEVEL 3 FINANCING INC	5.38	1/15/2024	18,730,000	18,581,110	19,147,117
LEVEL 3 FINANCING INC	5.38	5/1/2025	14,200,000	14,030,662	14,665,476
LEVEL 3 FINANCING INC	5.25	3/15/2026	15,125,000	14,707,037	15,674,340
LEVEL 3 PARENT LLC	5.75	12/1/2022	12,645,000	12,694,660	12,761,840
LIBERTY INTERACTIVE LLC	8.25	2/1/2030	10,400,000	10,816,340	10,377,848
LIBERTY MUTUAL GROUP INC	6.50	5/1/2042	31,500,000	33,039,542	41,682,375
LIFE STORAGE LP	4.00	6/15/2029	20,000,000	19,896,001	20,513,000
LIFE TIME INC	4.64	6/15/2022	3,196,426	3,190,802	3,180,444
LINCOLN NATIONAL CORP	6.30	10/9/2037	2,900,000	2,967,229	3,686,132
LINCOLN NATIONAL CORP	7.00	6/15/2040	24,000,000	26,626,564	33,133,440
LIONS GATE CAPITAL HOLD	6.38	2/1/2024	10,925,000	11,115,035	11,480,864
LIONS GATE CAPITAL HOLD	5.88	11/1/2024	11,025,000	11,116,456	11,343,182
LIONS GATE CAPITAL HOLD	4.14	3/24/2025	331,140	331,140	328,517
LITHIA MOTORS INC	5.25	8/1/2025	250,000	250,000	254,838
LIVE NATION ENTERTAINMEN	5.38	6/15/2022	1,575,000	1,589,375	1,597,192
LIVE NATION ENTERTAINMEN	4.88	11/1/2024	14,380,000	14,183,850	14,792,706
LIVE NATION ENTERTAINMEN	5.63	3/15/2026	1,511,000	1,516,969	1,586,731
LKQ CORP	4.75	5/15/2023	13,201,000	13,105,087	13,381,722
LLOYDS BANKING GROUP PLC	4.58	12/10/2025	55,232,000	55,739,435	57,664,970
LLOYDS BANKING GROUP PLC	4.38	3/22/2028	1,500,000	1,495,380	1,594,710
LOCKHEED MARTIN CORP	4.07	12/15/2042	6,000,000	5,844,262	6,609,780
LOCKHEED MARTIN CORP	4.09	9/15/2052	69,727,000	69,910,728	77,454,843
LONGHORN A	1.00	11/1/2027	4,584,350	4,577,287	10,387,313
LONGHORN B	1.00	11/1/2027	42,985,089	42,880,182	58,752,440
LOWE'S COS INC	2.50	4/15/2026	8,000,000	7,424,453	7,852,240
LOWE'S COS INC	3.10	5/3/2027	1,000,000	960,250	1,014,030
LOWE'S COS INC	3.70	4/15/2046	5,000,000	4,555,598	4,710,750
LOWE'S COS INC	4.05	5/3/2047	27,750,000	26,425,924	27,622,905
LOWE'S COS INC	4.55	4/5/2049	15,000,000	14,937,203	16,171,800
LPL HOLDINGS INC	5.75	9/15/2025	15,900,000	15,577,713	16,372,866
LTF MERGER SUB INC	8.50	6/15/2023	8,493,000	8,809,227	8,700,569
LYB INTERNATIONAL FINANC	3.50	3/2/2027	5,000,000	4,937,376	5,087,750
LYB INTL FINANCE BV	5.25	7/15/2043	6,500,000	6,343,938	7,253,740
MACYS RETAIL HLDGS INC	4.50	12/15/2034	5,000,000	4,146,855	4,602,950
MAGNOLIA OIL GAS/MAG FIN	6.00	8/1/2026	675,000	676,198	688,743
MALLINCKRODT FIN/SB	5.75	8/1/2022	14,950,000	13,850,810	12,792,566
MALLINCKRODT FIN/SB	5.63	10/15/2023	17,100,000	14,850,160	12,931,533
MALLINCKRODT FIN/SB	5.50	4/15/2025	14,360,000	11,494,950	9,629,098
MANITOWOC COMPANY INC	9.00	4/1/2026	500,000	500,000	500,665
MANULIFE FINANCIAL CORP	4.06	2/24/2032	5,000,000	4,766,780	5,090,700
MARATHON OIL CORP	4.40	7/15/2027	7,500,000	7,711,290	7,959,975
MARATHON OIL CORP	6.80	3/15/2032	10,445,000	11,124,836	13,049,043

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MARATHON PETROLEUM CORP	3.80	4/1/2028	9,500,000	9,488,107	9,665,205
MARATHON PETROLEUM CORP	6.50	3/1/2041	9,500,000	9,875,285	11,827,880
MARRIOTT OWNERSHIP RESORTS	4.16	8/31/2025	497,500	501,231	497,087
MARRIOTT OWNERSHIP/ILG	6.50	9/15/2026	16,242,000	16,487,609	17,419,545
MARSH & MCLENNAN COS INC	4.38	3/15/2029	25,000,000	24,991,644	27,591,250
MARSH & MCLENNAN COS INC	4.35	1/30/2047	10,000,000	9,969,114	10,831,300
MASONITE INTERNATIONAL C	5.63	3/15/2023	11,412,000	11,552,303	11,751,051
MASONITE INTERNATIONAL C	5.75	9/15/2026	600,000	595,473	620,754
MASS MUTUAL LIFE INS CO	8.88	6/1/2039	12,781,000	14,327,658	21,000,845
MASS MUTUAL LIFE INS CO	4.90	4/1/2077	9,000,000	9,434,682	10,541,610
MASTERCARD INC	3.95	2/26/2048	5,000,000	4,956,279	5,556,800
MASTERCARD INC	3.65	6/1/2049	20,000,000	19,971,082	21,146,800
MATADOR RESOURCES CO	5.88	9/15/2026	19,442,000	19,323,221	19,708,161
MATCH GROUP INC	6.38	6/1/2024	3,250,000	3,330,371	3,413,638
MATCH GROUP INC	5.00	12/15/2027	700,000	703,082	734,020
MATCH GROUP INC	5.63	2/15/2029	1,325,000	1,342,490	1,397,875
MATTAMY GROUP CORP	6.50	10/1/2025	9,725,000	9,438,678	10,246,066
MATTEL INC	6.75	12/31/2025	40,441,000	39,449,630	41,599,635
MATTEL INC	5.45	11/1/2041	625,000	506,961	480,300
MATTHEWS INTERNATIONAL C	5.25	12/1/2025	900,000	883,053	884,115
MAUSER PACKAGING SOLUT	5.50	4/15/2024	32,252,000	31,749,675	32,256,838
MAUSER PACKAGING SOLUT	7.25	4/15/2025	3,255,000	3,308,910	3,140,619
MBIA INC	7.15	7/15/2027	200,000	209,932	194,204
MBIA INSURANCE CO	13.26	1/15/2033	825,000	715,081	579,670
MCDERMOTT TEC AMR/US INC	10.63	5/1/2024	23,150,000	22,370,123	21,658,677
MCDONALD'S CORP	3.80	4/1/2028	16,000,000	15,874,780	17,195,680
MCDONALD'S CORP	4.70	12/9/2035	4,422,000	4,852,523	5,026,089
MCDONALD'S CORP	4.60	5/26/2045	5,000,000	5,385,679	5,526,900
MCDONALD'S CORP	4.88	12/9/2045	49,749,000	52,661,068	57,392,934
MCDONALD'S CORP	4.45	3/1/2047	22,170,000	22,152,066	24,189,022
MCDONALD'S CORP	4.45	9/1/2048	5,000,000	4,969,344	5,497,150
MCLAREN FINANCE PLC	5.75	8/1/2022	200,000	200,000	193,050
MDC PARTNERS INC	6.50	5/1/2024	16,100,000	14,398,686	14,786,562
MEDIACOM BRDBND LLC/CORP	5.50	4/15/2021	63,000	63,000	63,014
MEDNAX INC	6.25	1/15/2027	650,000	648,448	639,405
MEDTRONIC INC	4.38	3/15/2035	21,100,000	23,166,965	24,224,277
MEDTRONIC INC	4.63	3/15/2045	2,517,000	2,725,926	3,043,431
MEG ENERGY CORP	6.38	1/30/2023	15,943,000	14,846,137	15,186,345
MEG ENERGY CORP	7.00	3/31/2024	18,055,000	16,856,880	17,214,720
MEG ENERGY CORP	6.50	1/15/2025	14,595,000	14,591,394	14,668,413
MELCO RESORTS FINANCE	5.25	4/26/2026	1,400,000	1,400,000	1,403,780
MERCER INTL INC	6.50	2/1/2024	1,150,000	1,169,092	1,189,606
MERCER INTL INC	7.38	1/15/2025	775,000	775,000	823,414
MERCK & CO INC	3.70	2/10/2045	9,500,000	9,487,879	10,016,230
MERCK & CO INC	4.00	3/7/2049	25,475,000	25,566,099	28,297,885
MEREDITH CORP	6.88	2/1/2026	24,330,000	24,747,058	25,858,654
MERITAGE HOMES CORP	7.15	4/15/2020	1,240,000	1,270,020	1,277,696

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MERITAGE HOMES CORP	7.00	4/1/2022	559,000	570,835	607,152
MERITAGE HOMES CORP	6.00	6/1/2025	2,205,000	2,227,220	2,370,375
MERITAGE HOMES CORP	5.13	6/6/2027	760,000	711,684	772,935
MERLIN ENTERTAINMENTS PL	5.75	6/15/2026	400,000	400,000	421,084
MET LIFE GLOB FUNDING I	2.12	9/7/2020	25,000,000	25,000,000	25,065,250
METLIFE INC	9.25	4/8/2038	44,000,000	47,754,515	61,835,840
METLIFE INC	10.75	8/1/2039	46,500,000	55,638,200	73,795,500
MGIC INVESTMENT CORP	5.75	8/15/2023	1,750,000	1,769,260	1,901,008
MGM CHINA HOLDINGS LTD	5.38	5/15/2024	1,200,000	1,204,630	1,230,624
MGM CHINA HOLDINGS LTD	5.88	5/15/2026	600,000	600,000	617,172
MGM GROWTH/MGM FINANCE	5.63	5/1/2024	19,185,000	19,518,330	20,671,070
MGM GROWTH/MGM FINANCE	4.50	9/1/2026	12,625,000	11,947,893	12,918,910
MGM GROWTH/MGM FINANCE	5.75	2/1/2027	13,947,000	14,167,055	15,021,756
MGM GROWTH/MGM FINANCE	4.50	1/15/2028	740,000	682,419	735,131
MGM RESORTS INTL	5.25	3/31/2020	2,010,000	2,027,623	2,043,788
MGM RESORTS INTL	6.75	10/1/2020	1,875,000	1,930,777	1,959,375
MGM RESORTS INTL	6.63	12/15/2021	23,050,000	24,056,272	24,908,522
MGM RESORTS INTL	7.75	3/15/2022	16,300,000	17,475,050	18,177,923
MGM RESORTS INTL	6.00	3/15/2023	26,715,000	27,458,155	28,960,129
MGM RESORTS INTL	5.75	6/15/2025	23,385,000	23,414,361	25,289,007
MGM RESORTS INTL	5.50	4/15/2027	18,575,000	19,059,093	19,477,002
MICHAELS STORES INC	5.88	12/15/2020	1,270,000	1,279,167	1,271,778
MICHAELS STORES INC	8.00	7/15/2027	3,525,000	3,522,420	3,507,798
MICRON TECHNOLOGY INC	4.64	2/6/2024	200,000	200,000	208,580
MICRON TECHNOLOGY INC	5.50	2/1/2025	860,000	889,434	884,639
MICRON TECHNOLOGY INC	4.98	2/6/2026	5,250,000	5,335,674	5,526,675
MICROSOFT CORP	3.75	5/1/2043	16,000,000	15,592,763	17,393,920
MICROSOFT CORP	4.88	12/15/2043	9,500,000	10,600,812	11,922,500
MICROSOFT CORP	4.45	11/3/2045	17,500,000	18,896,683	21,058,450
MICROSOFT CORP	3.70	8/8/2046	15,000,000	14,796,685	16,222,050
MICROSOFT CORP	4.25	2/6/2047	41,500,000	42,096,550	48,932,650
MICROSOFT CORP	4.75	11/3/2055	48,000,000	47,837,332	61,164,480
MICROSOFT CORP	4.50	2/6/2057	53,000,000	53,591,636	64,716,180
MID-AMERICA APARTMENTS	4.20	6/15/2028	9,500,000	9,449,641	10,209,365
MIDAMERICAN ENERGY CO	4.40	10/15/2044	52,500,000	53,127,458	59,685,675
MIDAMERICAN ENERGY CO	4.25	5/1/2046	17,200,000	16,759,787	19,339,508
MIDAMERICAN ENERGY CO	3.95	8/1/2047	19,100,000	17,962,662	20,671,739
MIDAMERICAN ENERGY CO	3.65	8/1/2048	48,000,000	46,038,499	49,462,560
MIDAS INT HOLDCO II/FIN	7.88	10/1/2022	1,525,000	1,487,627	1,450,900
MIDCONTINENT COMM & FIN	6.88	8/15/2023	10,125,000	10,460,897	10,507,320
MIDSTATES PETROL ESC	9.25	6/1/2021	1,125,000	649,925	0
MINERAL RESOURCES LTD	8.13	5/1/2027	1,675,000	1,680,554	1,743,323
MITSUBISHI UFJ FIN GRP	3.46	3/2/2023	2,800,000	2,800,000	2,889,852
MITSUBISHI UFJ FIN GRP	3.68	2/22/2027	10,000,000	9,882,202	10,585,800
MITSUBISHI UFJ FIN GRP	3.74	3/7/2029	25,000,000	25,048,412	26,810,750
MIZUHO FINANCIAL GROUP	4.25	9/11/2029	40,000,000	40,000,000	44,111,200
MOHEGAN GAMING & ENT	7.88	10/15/2024	10,575,000	10,353,343	10,345,523

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MOLINA HEALTHCARE INC	5.38	11/15/2022	11,000,000	11,091,116	11,489,610
MOLSON COORS BREWING CO	3.00	7/15/2026	13,400,000	13,385,410	13,236,386
MOLSON COORS BREWING CO	5.00	5/1/2042	14,500,000	15,317,598	15,312,290
MOLSON COORS BREWING CO	4.20	7/15/2046	8,000,000	6,928,989	7,694,080
MONDELEZ INTERNATIONAL	4.13	5/7/2028	2,000,000	2,002,833	2,162,400
MONDELEZ INTERNATIONAL	4.63	5/7/2048	2,000,000	1,965,130	2,161,000
MONTAGE RESOURCES CORP	8.88	7/15/2023	8,300,000	7,973,406	7,077,078
MOODY'S CORPORATION	3.25	1/15/2028	48,000,000	47,581,183	48,948,480
MOODY'S CORPORATION	4.25	2/1/2029	10,000,000	9,928,879	10,950,400
MOODY'S CORPORATION	5.25	7/15/2044	9,500,000	9,638,033	11,334,355
MOODY'S CORPORATION	4.88	12/17/2048	11,325,000	11,848,681	13,188,869
MORGAN STANLEY	1.75	3/11/2024	1,045,000	1,223,004	1,266,331
MORGAN STANLEY	4.00	7/23/2025	20,000,000	19,844,457	21,436,400
MORGAN STANLEY	5.00	11/24/2025	36,500,000	36,430,854	40,420,465
MORGAN STANLEY	4.35	9/8/2026	9,500,000	9,738,363	10,185,330
MORGAN STANLEY	3.95	4/23/2027	33,500,000	33,716,422	35,040,330
MORGAN STANLEY	3.59	7/22/2028	92,000,000	91,668,394	95,502,440
MORGAN STANLEY	3.77	1/24/2029	14,400,000	14,433,185	15,172,560
MORGAN STANLEY	4.43	1/23/2030	5,000,000	5,000,000	5,529,400
MORGAN STANLEY	6.38	7/24/2042	14,400,000	17,420,587	20,067,264
MOSS CREEK RESOURCES HLD	7.50	1/15/2026	13,150,000	12,475,090	11,251,666
MOSS CREEK RESOURCES HLD	10.50	5/15/2027	8,400,000	8,480,903	8,024,856
MOUNTAIN PROVINCE DIAMON	8.00	12/15/2022	450,000	447,366	447,665
MPH ACQUISITION HOLDINGS	4.64	6/7/2023	748,404	749,970	714,456
MPH ACQUISITION HOLDINGS	7.13	6/1/2024	31,901,000	32,380,355	29,893,151
MPLX LP	4.88	6/1/2025	16,500,000	16,603,744	17,948,700
MPLX LP	4.13	3/1/2027	5,500,000	5,562,690	5,752,505
MPLX LP	4.00	3/15/2028	15,000,000	14,538,783	15,552,600
MPLX LP	4.80	2/15/2029	10,000,000	9,946,658	11,003,700
MPLX LP	4.70	4/15/2048	5,000,000	4,800,801	5,089,150
MPLX LP	5.50	2/15/2049	32,000,000	33,137,197	36,240,960
MPT OPER PARTNERSP/FINL	5.50	5/1/2024	700,000	718,326	719,411
MRO HOLDINGS INC	1.00	6/4/2026	975,000	970,125	971,344
MRT MID PART/MRT MID FIN	7.25	2/15/2021	725,000	718,153	718,816
MSCI INC	5.25	11/15/2024	14,035,000	14,236,765	14,532,541
MSCI INC	5.75	8/15/2025	14,900,000	15,361,065	15,645,149
MSCI INC	4.75	8/1/2026	9,900,000	9,721,612	10,274,220
MSCI INC	5.38	5/15/2027	10,500,000	10,614,644	11,214,525
MUELLER WATER PRODUCTS	5.50	6/15/2026	550,000	550,590	570,130
MULTI-COLOR CORP	6.13	12/1/2022	1,126,000	1,134,288	1,162,111
MULTI-COLOR CORP	4.88	11/1/2025	11,600,000	10,961,864	12,205,404
MUNICH RE	1.00	5/26/2049	600,000	732,160	790,926
MURPHY OIL CORP	6.88	8/15/2024	950,000	979,542	998,336
MURPHY OIL CORP	5.75	8/15/2025	1,100,000	1,107,958	1,139,611
MURPHY OIL USA INC	6.00	8/15/2023	4,600,000	4,678,971	4,735,884
MYLAN INC	4.55	4/15/2028	1,000,000	932,824	981,760
MYLAN NV	3.95	6/15/2026	45,500,000	44,751,045	43,935,710

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MYLAN NV	5.25	6/15/2046	5,000,000	5,471,360	4,675,400
NABORS INDUSTRIES INC	5.00	9/15/2020	198,000	197,817	198,554
NABORS INDUSTRIES INC	4.63	9/15/2021	11,215,000	10,956,549	10,916,793
NABORS INDUSTRIES INC	5.50	1/15/2023	11,350,000	10,828,784	10,614,520
NABORS INDUSTRIES INC	5.75	2/1/2025	20,041,000	18,402,488	17,774,964
NATHAN'S FAMOUS INC	6.63	11/1/2025	1,400,000	1,407,982	1,381,338
NATIONAL CINEMEDIA LLC	6.00	4/15/2022	1,250,000	1,264,899	1,263,288
NATIONAL INTERGOVERNMENT	5.65	5/23/2025	1,471,438	1,459,825	1,448,454
NATIONSTAR MORT/CAP CORP	6.50	7/1/2021	500,000	500,000	500,370
NATIONSTAR MORT/CAP CORP	6.50	6/1/2022	900,000	826,062	897,462
NATIONSTAR MTG HLD INC	8.13	7/15/2023	18,300,000	18,650,408	18,645,870
NATIONSTAR MTG HLD INC	9.13	7/15/2026	14,350,000	14,683,033	14,532,819
NATIONWIDE MUTUAL INSURA	9.38	8/15/2039	58,500,000	64,345,212	94,348,215
NATWEST MARKETS PLC	1.00	3/2/2020	600,000	691,294	683,753
NATWEST MARKETS PLC	1.00	6/8/2020	800,000	904,980	911,888
NATWEST MARKETS PLC	1.00	9/27/2021	200,000	226,259	228,894
NATWEST MARKETS PLC	0.63	3/2/2022	3,000,000	3,205,835	3,430,771
NAVIENT CORP	8.00	3/25/2020	1,550,000	1,587,271	1,603,615
NAVIENT CORP	5.00	10/26/2020	1,660,000	1,663,870	1,696,586
NAVIENT CORP	5.88	3/25/2021	1,400,000	1,431,762	1,457,918
NAVIENT CORP	6.63	7/26/2021	15,325,000	15,685,157	16,303,501
NAVIENT CORP	7.25	1/25/2022	1,900,000	2,019,461	2,055,857
NAVIENT CORP	6.50	6/15/2022	20,205,000	20,586,781	21,478,925
NAVIENT CORP	5.50	1/25/2023	26,935,000	26,548,410	27,668,440
NAVIENT CORP	7.25	9/25/2023	800,000	816,519	854,512
NAVIENT CORP	6.13	3/25/2024	20,425,000	20,102,054	20,927,047
NAVIENT CORP	5.88	10/25/2024	4,054,000	3,993,310	4,098,472
NAVIENT CORP	6.75	6/25/2025	1,950,000	2,001,868	2,016,885
NAVIENT CORP	6.75	6/15/2026	1,275,000	1,277,320	1,322,315
NAVIOS MARITIME ACQ CORP	8.13	11/15/2021	11,100,000	9,392,205	8,844,591
NAVISTAR INC	5.40	11/6/2024	318,582	316,989	317,486
NAVISTAR INTL CORP	6.63	11/1/2025	21,150,000	21,561,640	22,149,972
NBCUNIVERSAL MEDIA LLC	4.45	1/15/2043	24,000,000	22,627,217	26,467,440
NCI BUILDING SYSTEMS INC	5.75	4/12/2025	223,313	222,196	216,613
NCL CORP LTD	4.75	12/15/2021	9,462,000	9,499,935	9,596,171
NCR CORP	4.63	2/15/2021	11,360,000	11,298,764	11,382,038
NCR CORP	5.00	7/15/2022	14,192,000	13,948,267	14,303,549
NCR CORP	6.38	12/15/2023	13,847,000	13,916,121	14,284,704
NEENAH ENTERPRISES INC	8.39	12/13/2022	302,842	299,814	296,785
NEIMAN MARCUS GRP LTD LL	8.75	10/25/2024	620,713	425,960	267,478
NESTLE HOLDINGS INC	4.00	9/24/2048	15,000,000	14,791,782	16,609,800
NETFLIX INC	5.38	2/1/2021	2,475,000	2,528,617	2,567,243
NETFLIX INC	5.50	2/15/2022	6,550,000	6,707,132	6,893,810
NETFLIX INC	5.75	3/1/2024	945,000	963,032	1,023,161
NETFLIX INC	5.88	2/15/2025	14,442,000	14,896,684	15,913,640
NETFLIX INC	4.38	11/15/2026	19,200,000	18,140,043	19,655,424
NETFLIX INC	4.88	4/15/2028	25,600,000	24,291,661	26,448,128

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NETFLIX INC	5.88	11/15/2028	37,741,000	38,021,684	41,818,538
NETFLIX INC	6.38	5/15/2029	12,376,000	12,693,612	14,052,329
NETFLIX INC	5.38	11/15/2029	6,124,000	6,160,721	6,513,425
NEVADA POWER CO	6.75	7/1/2037	31,500,000	35,597,285	43,483,860
NEVADA POWER CO	5.38	9/15/2040	5,000,000	5,175,803	5,944,250
NEW ENTERPRISE STONE & L	10.13	4/1/2022	1,025,000	1,063,861	1,049,211
NEW ENTERPRISE STONE & L	6.25	3/15/2026	1,325,000	1,333,225	1,344,531
NEW GOLD INC	6.25	11/15/2022	9,800,000	9,055,751	9,057,846
NEW YORK LIFE GLOBAL FDG	2.07	1/21/2020	40,000,000	40,000,000	40,014,000
NEW YORK LIFE INSURANCE	6.75	11/15/2039	50,000,000	55,642,609	71,269,500
NEWELL BRANDS INC	4.20	4/1/2026	12,000,000	11,420,751	11,853,720
NEWELL BRANDS INC	5.38	4/1/2036	5,003,000	5,003,000	4,942,113
NEWFIELD EXPLORATION CO	5.38	1/1/2026	9,675,000	10,012,051	10,588,610
NEWPORT BCH COPS-B-BA	7.17	7/1/2040	2,700,000	2,700,000	3,908,142
NEXSTAR BROADCASTING INC	6.13	2/15/2022	375,000	375,000	379,913
NEXSTAR BROADCASTING INC	5.63	8/1/2024	19,795,000	19,504,608	20,496,931
NEXSTAR BROADCASTING INC	4.49	9/19/2026	1,550,000	1,542,250	1,544,188
NEXSTAR BROADCASTING INC	5.63	7/15/2027	5,685,000	5,774,170	5,822,691
NEXTERA ENERGY CAPITAL	3.55	5/1/2027	5,000,000	5,040,795	5,219,350
NEXTERA ENERGY OPERATING	4.25	7/15/2024	2,373,000	2,373,000	2,387,594
NEXTERA ENERGY OPERATING	4.25	9/15/2024	10,725,000	10,398,336	10,794,391
NEXTERA ENERGY OPERATING	4.50	9/15/2027	11,172,000	10,561,575	11,102,845
NFP CORP	6.88	7/15/2025	3,405,000	3,354,093	3,368,056
NGL ENRGY PART LP/FIN CO	7.50	11/1/2023	10,900,000	10,945,481	11,380,690
NGPL PIPECO LLC	4.38	8/15/2022	960,000	958,681	991,210
NIAGARA MOHAWK POWER	4.28	12/15/2028	15,000,000	14,999,859	16,533,300
NIELSEN CO LUX SARL/THE	5.50	10/1/2021	9,575,000	9,616,544	9,625,173
NIELSEN CO LUX SARL/THE	5.00	2/1/2025	11,300,000	11,069,940	11,131,065
NIELSEN FINANCE LLC/CO	4.50	10/1/2020	650,000	649,227	650,956
NIELSEN FINANCE LLC/CO	5.00	4/15/2022	44,700,000	43,984,848	44,695,530
NINE ENERGY SERVICE INC	8.75	11/1/2023	525,000	525,702	514,705
NISOURCE INC	4.80	2/15/2044	40,885,000	40,807,695	45,590,864
NISOURCE INC	5.65	2/1/2045	28,500,000	28,346,506	34,757,175
NISOURCE INC	4.38	5/15/2047	5,500,000	5,833,931	5,889,730
NOBLE ENERGY INC	6.00	3/1/2041	22,830,000	24,732,237	26,207,927
NOBLE ENERGY INC	4.95	8/15/2047	3,000,000	2,971,134	3,187,260
NOBLE HOLDING INTL LTD	7.75	1/15/2024	354,000	331,898	271,922
NOBLE HOLDING INTL LTD	7.88	2/1/2026	16,134,000	15,866,870	13,878,789
NOBLE HOLDING INTL LTD	6.20	8/1/2040	125,000	94,293	69,161
NOKIA OF AMERICA CORP	6.45	3/15/2029	925,000	958,392	923,548
NOKIA OYJ	3.38	6/12/2022	175,000	174,483	177,238
NORBORD INC	6.25	4/15/2023	275,000	275,000	290,018
NORBORD INC	5.75	7/15/2027	375,000	375,000	378,349
NORDEA BANK ABP	6.63	12/31/2049	8,000,000	8,000,000	8,451,360
NORDEA HYPOTEK	1.25	9/20/2023	30,200,000	3,353,914	3,407,648
NORFOLK SOUTHERN CORP	4.10	5/15/2049	15,000,000	14,890,144	15,983,400
NORTHERN OIL AND GAS INC	8.50	5/15/2023	479,253	495,280	495,648

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NORTHERN STATES PWR-MINN	4.13	5/15/2044	22,000,000	21,379,477	24,149,620
NORTHERN STATES PWR-MINN	4.00	8/15/2045	17,200,000	16,060,817	18,390,756
NORTHERN STATES PWR-MINN	3.60	9/15/2047	74,500,000	68,753,814	75,777,675
NORTHROP GRUMMAN CORP	3.20	2/1/2027	3,000,000	3,029,557	3,073,320
NORTHROP GRUMMAN CORP	4.75	6/1/2043	3,100,000	3,330,069	3,587,320
NORTHROP GRUMMAN CORP	4.03	10/15/2047	38,452,000	35,914,943	41,005,982
NORTHWEST ACQ/DOMINION	7.13	11/1/2022	10,925,000	10,662,593	7,500,122
NORTHWEST PIPELINE LLC	4.00	4/1/2027	27,390,000	26,796,442	28,672,126
NORTONLIFELOCK INC	5.00	4/15/2025	1,301,000	1,268,298	1,333,707
NOVELIS CORP	6.25	8/15/2024	25,010,000	25,239,854	26,196,975
NOVELIS CORP	5.88	9/30/2026	31,019,000	30,160,627	31,486,146
NRG ENERGY INC	7.25	5/15/2026	16,900,000	18,005,089	18,608,421
NRG ENERGY INC	6.63	1/15/2027	27,776,000	28,817,051	30,164,458
NRG ENERGY INC	5.75	1/15/2028	15,050,000	15,089,600	16,171,526
NRG ENERGY INC	5.25	6/15/2029	13,300,000	13,450,772	14,197,218
NUANCE COMMUNICATIONS	5.63	12/15/2026	10,400,000	10,321,108	10,847,304
NUSTAR LOGISTICS LP	6.00	6/1/2026	10,685,000	10,749,780	11,071,904
NUSTAR LOGISTICS LP	5.63	4/28/2027	9,500,000	9,265,071	9,570,490
NUTRIEN LTD	7.13	5/23/2036	10,000,000	12,758,683	13,005,500
NVENT FINANCE SARL	4.55	4/15/2028	24,481,000	24,323,403	24,864,617
NVIDIA CORP	3.20	9/16/2026	11,500,000	11,177,885	11,769,215
NWH ESCROW CORP	7.50	8/1/2021	550,000	539,318	330,688
NXP BV/NXP FDG/NXP USA	3.88	6/18/2026	30,534,000	30,523,285	31,363,609
NXP BV/NXP FDG/NXP USA	4.30	6/18/2029	50,000,000	49,827,616	51,518,500
NXP BV/NXP FUNDING LLC	4.63	6/1/2023	1,100,000	1,109,376	1,159,323
NXP BV/NXP FUNDING LLC	5.35	3/1/2026	17,000,000	16,999,530	18,814,920
NXP BV/NXP FUNDING LLC	5.55	12/1/2028	27,000,000	27,460,477	30,388,770
NYKREDIT REALKREDIT AS	1.00	1/1/2020	900,000	137,121	138,418
NYKREDIT REALKREDIT AS	1.00	4/1/2020	1,700,000	258,225	262,483
NYKREDIT REALKREDIT AS	1.00	7/1/2020	1,000,000	152,346	154,997
OASIS PETROLEUM INC	6.50	11/1/2021	1,700,000	1,710,171	1,683,561
OASIS PETROLEUM INC	6.88	3/15/2022	16,929,000	16,959,268	16,894,634
OASIS PETROLEUM INC	6.25	5/1/2026	850,000	790,938	822,197
OCEAN GATE LIFE SETTLEMENT	0.00	13/31/2050	199,914,350	199,914,350	199,914
OCEAN GATE LIFE SETTLEMENTCLASS A	0.00	12/31/2019	19,139,539	19,139,539	19,139,539
OCEAN GATE LIFE SETTLEMENTCLASS B	0.00	12/31/2019	433,019	433,019	433,019
OCEAN GATE LIFE SETTLEMENTCLASS C	0.00	12/31/2019	23,798,821	23,798,821	23,798,821
OCEAN GATE LIFE SETTLEMENTCLASS D	0.00	12/31/2019	20,768,293	20,768,293	20,768,293
OCEANEERING INTL INC	4.65	11/15/2024	7,100,000	6,501,115	6,999,322
OCEANEERING INTL INC	6.00	2/1/2028	10,000,000	9,955,867	9,898,600
OCI NV	6.63	4/15/2023	600,000	600,000	626,928
OGLETHORPE POWER CORP	4.55	6/1/2044	12,900,000	12,271,900	13,425,675
OI EUROPEAN GROUP BV	4.00	3/15/2023	900,000	881,610	903,762
OLEODUCTO CENTRAL SA	4.00	5/7/2021	574,000	573,039	584,079
OLIN CORP	5.13	9/15/2027	11,700,000	11,479,570	12,008,529
OLIN CORP	5.00	2/1/2030	12,100,000	11,419,897	12,017,720
OMNICOM GP/OMNICOM CAP	3.60	4/15/2026	12,400,000	12,449,023	12,686,564

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ONCOR ELECTRIC DELIVERY	7.00	5/1/2032	25,080,000	26,834,124	35,152,880
ONCOR ELECTRIC DELIVERY	7.50	9/1/2038	18,200,000	19,080,163	28,214,004
ONCOR ELECTRIC DELIVERY	3.75	4/1/2045	41,000,000	38,343,489	42,936,020
ONCOR ELECTRIC DELIVERY	3.80	9/30/2047	3,000,000	3,033,832	3,175,230
ONCOR ELECTRIC DELIVERY	3.80	6/1/2049	20,000,000	19,879,630	21,127,800
ONE GAS INC	4.50	11/1/2048	10,000,000	9,893,564	11,433,300
ONEOK INC	4.35	3/15/2029	25,000,000	24,924,105	26,721,250
ONEOK PARTNERS LP	6.85	10/15/2037	22,000,000	22,960,777	27,250,740
OPEN TEXT CORP	5.63	1/15/2023	10,600,000	10,797,248	10,880,794
OPEN TEXT CORP	5.88	6/1/2026	17,265,000	17,675,408	18,310,396
ORACLE CORP	4.50	7/8/2044	20,500,000	20,875,766	23,278,980
ORACLE CORP	4.13	5/15/2045	52,500,000	52,304,064	56,900,025
ORACLE CORP	4.00	7/15/2046	5,000,000	5,026,041	5,363,550
ORACLE CORP	4.00	11/15/2047	19,200,000	19,114,872	20,640,960
ORANGE SA	9.00	3/1/2031	10,900,000	15,095,668	16,583,805
ORANGE SA	5.50	2/6/2044	21,500,000	26,298,466	26,656,130
O'REILLY AUTOMOTIVE INC	4.35	6/1/2028	5,000,000	5,015,073	5,416,700
O'REILLY AUTOMOTIVE INC	3.90	6/1/2029	10,000,000	9,999,110	10,487,700
ORTHO-CLINICAL INC/SA	6.63	5/15/2022	1,875,000	1,832,234	1,809,544
OUTFRONT MEDIA CAP LLC/C	5.25	2/15/2022	8,650,000	8,713,565	8,769,284
OUTFRONT MEDIA CAP LLC/C	5.63	2/15/2024	5,549,000	5,602,834	5,717,135
OUTFRONT MEDIA CAP LLC/C	5.88	3/15/2025	1,070,000	1,079,349	1,107,076
OUTFRONT MEDIA CAP LLC/C	5.00	8/15/2027	6,189,000	6,255,672	6,328,810
OWENS-BROCKWAY	5.00	1/15/2022	10,175,000	10,213,289	10,459,391
OWENS-BROCKWAY	5.88	8/15/2023	13,920,000	14,211,879	14,936,717
OWENS-BROCKWAY	5.38	1/15/2025	180,000	177,584	187,447
OWENS-BROCKWAY	6.38	8/15/2025	2,650,000	2,703,739	2,852,540
OXFORD FIN LLC/CO-ISS II	6.38	12/15/2022	275,000	275,000	282,983
PACIFIC DRILLING SA	8.38	10/1/2023	11,800,000	11,858,336	11,716,928
PACIFIC GAS & ELECTRIC	3.25	6/15/2023	375,000	353,483	363,750
PACIFIC GAS & ELECTRIC	6.05	3/1/2034	2,875,000	2,750,545	3,198,610
PACIFIC GAS & ELECTRIC	5.80	3/1/2037	1,500,000	1,335,073	1,648,050
PACIFIC GAS & ELECTRIC	5.40	1/15/2040	1,075,000	894,257	1,152,938
PACIFIC GAS & ELECTRIC	5.13	11/15/2043	1,600,000	1,383,814	1,636,352
PANTHER BF AGGREGATOR 2	5.40	4/30/2026	2,125,000	2,103,750	2,107,745
PANTHER BF AGGREGATOR 2	6.25	5/15/2026	20,174,000	20,500,120	20,964,619
PANTHER BF AGGREGATOR 2	8.50	5/15/2027	38,370,000	38,645,189	39,430,931
PAR PHARMACEUTICAL INC	7.50	4/1/2027	28,372,000	28,481,999	27,859,885
PAREXEL INTL CORP	4.81	9/27/2024	303,574	302,056	290,402
PARK AEROSPACE HOLDINGS	5.25	8/15/2022	500,000	506,211	527,800
PARKER DRILLING CO	1.00	2/25/2024	41,143	40,834	41,966
PARKER-HANNIFIN CORP	3.25	6/14/2029	10,000,000	9,968,846	10,373,300
PARKLAND FUEL CORP	6.00	4/1/2026	8,350,000	8,259,912	8,537,875
PARKLAND FUEL CORP	5.88	7/15/2027	6,000,000	6,039,390	6,093,420
PARK-OHIO INDUSTRIES INC	6.63	4/15/2027	1,025,000	1,024,768	1,024,764
PARSLEY ENERGY LLC/FINAN	6.25	6/1/2024	613,000	630,372	637,888
PARSLEY ENERGY LLC/FINAN	5.38	1/15/2025	13,354,000	13,243,740	13,680,772

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PARSLEY ENERGY LLC/FINAN	5.25	8/15/2025	1,098,000	1,089,250	1,115,941
PARSLEY ENERGY LLC/FINAN	5.63	10/15/2027	14,891,000	14,780,717	15,577,922
PARTY CITY HOLDINGS INC	6.63	8/1/2026	11,802,000	11,743,297	11,435,784
PATTERN ENERGY GROUP INC	5.88	2/1/2024	250,000	250,000	255,053
PBF HOLDING CO LLC	7.25	6/15/2025	12,300,000	12,577,281	12,849,933
PBF LOGISTICS LP/FINANCE	6.88	5/15/2023	9,975,000	10,031,407	10,280,135
PCI GAMING AUTHORITY	4.91	5/31/2026	375,000	373,125	375,390
PDC ENERGY INC	6.13	9/15/2024	1,219,000	1,221,748	1,225,107
PDC ENERGY INC	5.75	5/15/2026	11,300,000	10,946,967	11,212,086
PECO ENERGY CO	4.15	10/1/2044	27,700,000	26,333,265	30,235,104
PECO ENERGY CO	3.70	9/15/2047	22,220,000	20,480,740	22,951,482
PECO ENERGY CO	3.90	3/1/2048	40,000,000	38,679,667	42,632,400
PENSKE AUTO GROUP INC	5.75	10/1/2022	6,550,000	6,622,587	6,666,852
PENSKE AUTOMOTIVE GROUP	3.75	8/15/2020	1,475,000	1,470,266	1,482,390
PENSKE AUTOMOTIVE GROUP	5.38	12/1/2024	301,000	302,819	309,278
PENSKE AUTOMOTIVE GROUP	5.50	5/15/2026	10,800,000	10,519,609	11,253,600
PENTAIR FINANCE SARL	4.50	7/1/2029	10,000,000	9,939,466	10,207,200
PEPSICO INC	4.60	7/17/2045	24,100,000	25,840,645	28,966,272
PEPSICO INC	3.45	10/6/2046	4,000,000	3,624,100	4,111,400
PERRIGO FINANCE UNLIMITD	4.90	12/15/2044	3,000,000	3,044,698	2,665,230
PERRIGO FINANCE UNLIMITE	4.38	3/15/2026	10,500,000	10,785,854	10,498,530
PERUSAHAAN LISTRIK NEGAR	6.15	5/21/2048	910,000	1,020,087	1,076,903
PETRA DIAMONDS US TREAS	7.25	5/1/2022	200,000	199,992	197,722
PETROBRAS GLOBAL FINANCE	6.25	3/17/2024	600,000	643,261	659,724
PETROBRAS GLOBAL FINANCE	6.00	1/27/2028	1,506,000	1,474,521	1,599,538
PETROLEOS MEXICANOS	6.88	8/4/2026	24,000,000	23,969,995	24,238,560
PETROLEOS MEXICANOS	6.50	3/13/2027	55,500,000	55,647,192	54,725,220
PETROLEOS MEXICANOS	5.35	2/12/2028	10,500,000	9,981,354	9,541,455
PETROLEOS MEXICANOS	6.63	6/15/2035	10,000,000	9,016,853	9,209,200
PETROLEOS MEXICANOS	6.50	6/2/2041	18,200,000	18,957,090	16,122,106
PETROLEOS MEXICANOS	6.38	1/23/2045	7,200,000	7,346,431	6,157,512
PETROLEOS MEXICANOS	6.35	2/12/2048	12,098,000	14,148,402	10,373,914
PETSMART INC	7.13	3/15/2023	732,000	697,581	686,528
PETSMART INC	5.88	6/1/2025	26,442,000	21,267,748	25,646,360
PFIZER INC	7.20	3/15/2039	28,500,000	30,752,659	43,337,955
PFIZER INC	4.20	9/15/2048	15,000,000	14,965,267	16,818,900
PFIZER INC	4.00	3/15/2049	10,000,000	9,950,074	10,880,700
PGT ESCROW ISSUER INC	6.75	8/1/2026	1,225,000	1,239,309	1,298,880
PHILLIPS 66	3.90	3/15/2028	20,000,000	19,271,842	21,082,000
PHILLIPS 66	4.88	11/15/2044	5,000,000	5,459,654	5,581,450
PHILLIPS 66 PARTNERS LP	3.75	3/1/2028	10,000,000	9,598,073	10,209,900
PHILLIPS 66 PARTNERS LP	4.68	2/15/2045	5,000,000	4,822,604	5,152,650
PHYSICIANS REALTY LP	4.30	3/15/2027	5,000,000	4,796,429	5,159,600
PILGRIM'S PRIDE CORP	5.75	3/15/2025	20,825,000	20,271,500	21,142,790
PILGRIM'S PRIDE CORP	5.88	9/30/2027	19,485,000	18,698,250	20,152,166
PINE STREET TRUST II	5.57	2/15/2049	10,000,000	10,026,375	10,771,700
PIONEER HOLDING/FINANCE	9.00	11/1/2022	425,000	425,751	435,102

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PITNEY BOWES INC	4.13	10/1/2021	9,700,000	9,594,397	9,528,892
PITNEY BOWES INC	5.20	4/1/2023	10,000,000	9,334,798	9,489,700
PITNEY BOWES INC	4.63	3/15/2024	8,700,000	8,155,750	7,877,676
PLAINS ALL AMER PIPELINE	4.65	10/15/2025	53,500,000	53,488,846	57,006,390
PLAINS ALL AMER PIPELINE	4.50	12/15/2026	20,100,000	20,339,676	21,355,848
PLAINS ALL AMER PIPELINE	4.70	6/15/2044	38,000,000	36,310,295	36,571,580
PLAINS ALL AMER PIPELINE	4.90	2/15/2045	10,000,000	9,706,396	10,027,400
PLAINS ALL AMERICAN PIPE	6.13	12/31/2099	325,000	325,000	309,553
PLANTRONICS INC	5.50	5/31/2023	13,000,000	12,888,820	12,986,480
PLASTIPAK HOLDINGS INC	6.25	10/15/2025	11,100,000	10,314,517	10,267,722
POLARIS INTERMEDIATE	8.50	12/1/2022	24,064,000	24,288,162	21,245,143
POLYONE CORP	5.25	3/15/2023	10,500,000	10,639,244	11,149,320
POST HOLDINGS INC	5.50	3/1/2025	20,007,000	19,697,538	20,690,039
POST HOLDINGS INC	5.00	8/15/2026	33,597,000	31,772,634	34,117,754
POST HOLDINGS INC	5.75	3/1/2027	29,421,000	28,734,215	30,334,522
POST HOLDINGS INC	5.63	1/15/2028	17,260,000	16,503,255	17,733,614
POST HOLDINGS INC	5.50	12/15/2029	5,375,000	5,390,450	5,393,060
POWDERHOUND	1.00	3/31/2028	253,534,842	253,534,842	338,869,655
PPL CAPITAL FUNDING INC	3.10	5/15/2026	2,000,000	1,966,846	1,994,400
PPL ELECTRIC UTILITIES	4.13	6/15/2044	33,500,000	32,312,261	36,620,190
PPL ELECTRIC UTILITIES	4.15	10/1/2045	19,100,000	18,428,835	21,009,427
PPL ELECTRIC UTILITIES	3.95	6/1/2047	43,000,000	42,098,048	46,075,360
PQ CORP	6.75	11/15/2022	7,800,000	8,088,703	8,080,878
PQ CORP	5.75	12/15/2025	1,308,000	1,281,205	1,326,874
PRECISION DRILLING CORP	5.25	11/15/2024	1,480,000	1,406,886	1,371,930
PRECISION DRILLING CORP	7.13	1/15/2026	425,000	425,000	413,070
PRESTIGE BRANDS INC	5.38	12/15/2021	520,000	518,427	523,942
PRESTIGE BRANDS INC	6.38	3/1/2024	15,378,000	15,399,783	16,096,768
PRIME SECSRVC BRW/FINANC	9.25	5/15/2023	15,094,000	15,904,969	15,849,304
PRIME SECSRVC BRW/FINANC	5.25	4/15/2024	14,850,000	14,831,963	15,118,785
PRIME SECSRVC BRW/FINANC	5.75	4/15/2026	14,600,000	14,574,238	15,089,100
PRINCIPAL FINANCIAL GROU	3.10	11/15/2026	11,500,000	11,474,335	11,617,300
PRINCIPAL FINANCIAL GRP	3.70	5/15/2029	7,000,000	6,972,536	7,330,050
PRISO ACQUISITION CORP	9.00	5/15/2023	1,350,000	1,410,561	1,267,731
PROGRESSIVE CORP	4.20	3/15/2048	19,100,000	18,948,875	21,482,343
PROJECT ALPHA INTERMEDIA	5.43	4/26/2024	259,664	255,444	251,225
PROJECT ALPHA INTERMEDIA	6.15	4/26/2024	778,379	770,595	772,541
PROLOGIS LP	4.38	9/15/2048	7,000,000	6,917,642	8,027,950
PROVIDENT FDG/PFG FIN	6.38	6/15/2025	1,447,000	1,409,043	1,362,322
PRUDENTIAL FINANCIAL INC	4.50	9/15/2047	2,300,000	2,300,000	2,301,541
PUB SVC NEW HAMP	3.60	7/1/2049	5,000,000	4,988,153	5,097,800
PUBLIC SERVICE COLORADO	3.80	6/15/2047	19,500,000	18,982,205	20,365,800
PUBLIC SERVICE ELECTRIC	4.05	5/1/2045	48,000,000	46,565,563	50,786,880
PUBLIC SERVICE ELECTRIC	4.15	11/1/2045	30,500,000	30,021,806	32,639,270
PUBLIC SERVICE ELECTRIC	4.05	5/1/2048	43,000,000	42,781,691	47,250,120
PUBLIC STORAGE	3.39	5/1/2029	3,000,000	2,999,941	3,132,690
PUGET ENERGY INC	3.65	5/15/2025	2,639,000	2,605,930	2,695,659

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PUGET SOUND ENERGY INC	6.27	3/15/2037	15,300,000	16,129,209	20,104,659
PUGET SOUND ENERGY INC	4.30	5/20/2045	5,000,000	4,985,386	5,543,250
PULTEGROUP INC	5.50	3/1/2026	15,255,000	15,281,096	16,566,167
PULTEGROUP INC	5.00	1/15/2027	11,100,000	10,642,254	11,643,789
QEP RESOURCES INC	5.38	10/1/2022	8,792,000	8,748,727	8,546,000
QEP RESOURCES INC	5.25	5/1/2023	11,450,000	11,145,701	11,024,060
QEP RESOURCES INC	5.63	3/1/2026	9,355,000	8,863,056	8,789,116
QORVO INC	5.50	7/15/2026	19,025,000	19,152,529	20,134,158
QTS LP/FINANCE	4.75	11/15/2025	1,370,000	1,309,580	1,356,656
QUALCOMM INC	3.25	5/20/2027	18,500,000	18,461,713	18,852,610
QUALCOMM INC	4.65	5/20/2035	15,000,000	15,887,836	16,680,000
QUALCOMM INC	4.80	5/20/2045	5,130,000	5,536,020	5,753,808
QUEBECOR	9.13	8/15/2029	350,000	334,827	5,341
QUEBECOR MEDIA INC	5.75	1/15/2023	13,575,000	13,870,509	14,520,635
QUICKEN LOANS INC	5.75	5/1/2025	25,320,000	24,833,968	26,118,846
QUICKEN LOANS INC	5.25	1/15/2028	18,400,000	16,895,552	18,329,896
QWEST CORP	6.75	12/1/2021	450,000	471,558	483,206
RACKSPACE HOSTIN	8.63	11/15/2024	22,300,000	21,178,808	20,511,763
RADIAN GROUP INC	4.50	10/1/2024	475,000	475,000	486,747
RADIAN GROUP INC	4.88	3/15/2027	525,000	525,000	528,581
RADIATE HOLDCO / FINANCE	6.88	2/15/2023	457,000	441,384	457,923
RADIATE HOLDCO / FINANCE	6.63	2/15/2025	1,429,000	1,345,165	1,387,745
RADIATE HOLDCO LLC	4.93	2/1/2024	733,125	732,147	715,295
RAIN CII CARBON LLC/CII	7.25	4/1/2025	12,490,000	12,168,685	11,562,992
RANGE RESOURCES CORP	5.75	6/1/2021	500,000	509,056	504,605
RANGE RESOURCES CORP	5.88	7/1/2022	1,900,000	1,914,776	1,897,549
RANGE RESOURCES CORP	5.00	8/15/2022	10,810,000	10,603,029	10,323,874
RANGE RESOURCES CORP	5.00	3/15/2023	13,450,000	13,007,228	12,679,181
RANGE RESOURCES CORP	4.88	5/15/2025	13,900,000	12,923,112	12,196,416
RAYMOND JAMES FINANCIAL	3.63	9/15/2026	1,000,000	971,286	1,028,200
RBS GLOBAL & REXNORD LLC	4.88	12/15/2025	15,250,000	14,792,917	15,448,708
REALKREDIT DANMARK	1.00	1/1/2020	1,600,000	243,497	246,077
REALOGY GROUP/CO-ISSUER	5.25	12/1/2021	11,602,000	11,527,900	11,318,447
REALOGY GROUP/CO-ISSUER	4.88	6/1/2023	10,580,000	9,960,318	9,519,567
REALOGY GROUP/CO-ISSUER	9.38	4/1/2027	10,950,000	11,091,819	9,616,071
REALTY INCOME CORP	3.65	1/15/2028	6,500,000	6,487,806	6,816,225
REALTY INCOME CORP	4.65	3/15/2047	9,500,000	9,988,610	11,034,915
REFINITIV US HOLDINGS	6.25	5/15/2026	27,300,000	27,320,370	28,098,525
REFINITIV US HOLDINGS	8.25	11/15/2026	30,213,000	29,659,748	31,100,356
REGIONALCARE HOSPITAL PR	8.25	5/1/2023	2,100,000	2,193,968	2,231,796
REINSURANCE GRP OF AMER	3.90	5/15/2029	15,000,000	14,963,575	15,558,600
RELX CAPITAL INC	4.00	3/18/2029	29,500,000	29,272,749	31,259,085
REPUBLIC SERVICES INC	3.38	11/15/2027	5,000,000	4,992,962	5,207,850
RESIDEO FUNDING INC	6.13	11/1/2026	647,000	647,000	671,961
REYNOLDS GRP ISS/REYNOLD	5.75	10/15/2020	3,222,283	3,232,119	3,230,210
REYNOLDS GRP ISS/REYNOLD	6.88	2/15/2021	138,615	138,615	138,967
REYNOLDS GRP ISS/REYNOLD	5.13	7/15/2023	37,287,000	37,016,418	37,991,351

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REYNOLDS GRP ISS/REYNOLD	7.00	7/15/2024	18,263,000	18,558,841	18,871,706
RGS AEGCO FUNDING CORP	9.81	12/7/2021	1,989,433	2,053,435	2,073,506
RGS I&M FUNDING CORP	9.81	12/7/2021	2,994,547	3,090,972	3,124,240
RHP HOTEL PPTY/RHP FINAN	5.00	4/15/2023	190,000	189,494	193,171
RHP HOTEL PROPERTIES LP	3.70	5/11/2024	1,710,540	1,714,458	1,708,402
RITCHIE BROS AUCTIONEERS	5.38	1/15/2025	12,305,000	12,257,137	12,750,810
RITE AID CORP	6.13	4/1/2023	30,610,000	28,382,791	25,814,637
RITE AID CORP	7.70	2/15/2027	275,000	238,018	163,889
RITE AID CORP	6.88	12/15/2028	750,000	736,119	420,075
RIVERS PITTSBURGH LP/FIN	6.13	8/15/2021	730,000	727,658	742,322
ROCKIES EXPRESS PIPELINE	6.88	4/15/2040	600,000	697,974	669,234
ROCKPOINT GAS STORAGE CA	7.00	3/31/2023	1,686,000	1,677,562	1,707,446
ROCKWELL COLLINS INC	4.35	4/15/2047	3,000,000	3,159,582	3,289,800
ROGERS COMMUNICATIONS IN	5.00	3/15/2044	24,100,000	26,339,342	27,948,047
ROGERS COMMUNICATIONS IN	4.35	5/1/2049	12,685,000	13,235,760	13,700,181
ROPER TECHNOLOGIES INC	4.20	9/15/2028	10,000,000	9,990,103	10,700,500
ROWAN COMPANIES INC	4.88	6/1/2022	11,200,000	10,507,630	10,320,800
ROWAN COMPANIES INC	4.75	1/15/2024	832,000	740,759	631,896
ROWAN COMPANIES INC	7.38	6/15/2025	10,100,000	9,415,518	7,895,069
ROYAL BANK OF CANADA	0.00	7/22/2019	4,000,000	3,025,964	3,057,910
ROYAL BK SCOTLND GRP PLC	4.80	4/5/2026	11,000,000	11,011,276	11,755,370
ROYAL BK SCOTLND GRP PLC	4.89	5/18/2029	15,000,000	15,058,390	16,000,800
ROYAL BK SCOTLND GRP PLC	5.08	1/27/2030	54,200,000	54,417,485	58,762,014
ROYAL BK SCOTLND GRP PLC	4.45	5/8/2030	10,000,000	10,000,000	10,356,700
ROYAL BK SCOTLND GRP PLC	8.63	12/29/2049	1,150,000	1,194,013	1,236,687
ROYAL BK SCOTLND GRP PLC	7.50	12/29/2049	600,000	600,000	615,594
ROYAL BK SCOTLND GRP PLC	8.00	12/29/2049	1,600,000	1,702,175	1,728,112
ROYAL BK SCOTLND GRP PLC	4.42	12/31/2049	325,000	278,698	308,750
RP CROWN PARENT LLC	7.38	10/15/2024	1,200,000	1,209,851	1,251,156
RPM INTERNATIONAL INC	4.55	3/1/2029	10,000,000	9,955,162	10,570,500
S&P GLOBAL INC	4.50	5/15/2048	5,015,000	5,100,215	5,767,049
SABINE PASS LIQUEFACTION	5.88	6/30/2026	12,000,000	13,425,563	13,713,000
SABINE PASS LIQUEFACTION	5.00	3/15/2027	22,750,000	22,829,779	24,954,248
SABLE INTL FINANCE LTD	6.88	8/1/2022	222,000	220,671	230,119
SABRE GLBL INC	5.38	4/15/2023	10,328,000	10,399,358	10,595,289
SABRE GLBL INC	5.25	11/15/2023	10,300,000	10,359,757	10,608,588
SABRE INDUSTRIES INC	6.50	4/15/2026	300,000	297,000	299,439
SALEM MEDIA GROUP INC.	6.75	6/1/2024	675,000	599,920	590,402
SALLY HOLDINGS/SALLY CAP	5.63	12/1/2025	13,330,000	12,799,853	13,080,729
SAN DIEGO G & E	3.75	6/1/2047	19,100,000	17,404,503	18,539,797
SANCHEZ ENERGY CORP	7.75	6/15/2021	3,400,000	3,294,389	178,636
SANCHEZ ENERGY CORP	6.13	1/15/2023	2,850,000	2,128,881	127,253
SANCHEZ ENERGY CORP	7.25	2/15/2023	8,100,000	7,658,248	6,145,551
SANDRIDGE ENERGY INC	7.50	3/15/2021	2,350,000	1,447,380	12,549
SANDS CHINA LTD	5.13	8/8/2025	200,000	199,848	216,154
SANDS CHINA LTD	5.40	8/8/2028	10,000,000	9,974,955	10,925,200
SANJEL CORP	0.01	12/31/2099	1,000,000	1,000,000	1,000,000

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SANTANDER HOLDINGS USA	4.40	7/13/2027	1,535,000	1,549,671	1,603,261
SANTANDER UK GROUP HLDGS	3.82	11/3/2028	3,800,000	3,598,140	3,841,002
SAUDI ARABIAN OIL CO	2.88	4/16/2024	705,000	699,182	709,646
SAUDI ARABIAN OIL CO	3.50	4/16/2029	20,300,000	20,203,792	20,529,796
SAUDI ARABIAN OIL CO	4.38	4/16/2049	23,000,000	22,708,645	23,239,660
SBA COMMUNICATIONS CORP	4.88	7/15/2022	7,800,000	7,801,234	7,895,550
SBA COMMUNICATIONS CORP	4.00	10/1/2022	14,905,000	14,545,872	15,099,063
SBA COMMUNICATIONS CORP	4.88	9/1/2024	29,219,000	28,462,724	30,065,182
SCHLUMBERGER HLDGS CORP	4.30	5/1/2029	35,000,000	35,660,322	37,426,900
SCIENTIFIC GAMES INTERNA	10.00	12/1/2022	3,306,000	3,487,909	3,476,457
SCIENTIFIC GAMES INTERNA	5.00	10/15/2025	26,671,000	25,590,807	26,931,042
SCIENTIFIC GAMES INTERNA	8.25	3/15/2026	20,834,000	21,025,500	21,835,490
SCOTTS MIRACLE-GRO CO	6.00	10/15/2023	550,000	555,284	572,281
SCOTTS MIRACLE-GRO CO	5.25	12/15/2026	696,000	668,340	705,055
SEAGATE HDD CAYMAN	4.88	6/1/2027	9,500,000	9,021,690	9,483,185
SEALED AIR CORP	5.25	4/1/2023	600,000	603,275	632,568
SELECT MEDICAL CORP	6.38	6/1/2021	13,203,000	13,311,130	13,223,465
SEMGROUP/ROSE ROCK FIN	5.63	7/15/2022	1,725,000	1,601,564	1,701,764
SEMGROUP/ROSE ROCK FIN	5.63	11/15/2023	350,000	347,033	336,599
SEMPRA ENERGY	3.40	2/1/2028	24,000,000	23,256,613	23,946,960
SENIOR HOUSING PROPRTIE	4.75	2/15/2028	5,500,000	5,415,968	5,333,185
SENSATA TECH UK FIN CO	6.25	2/15/2026	1,500,000	1,560,568	1,594,635
SERTA SIMMONS BEDDING LL	9.90	11/8/2024	759,467	748,075	332,646
SERVICE CORP INTL	8.00	11/15/2021	288,000	286,926	313,813
SERVICE CORP INTL	5.38	5/15/2024	12,145,000	12,328,072	12,508,864
SERVICE CORP INTL	7.50	4/1/2027	140,000	135,311	167,672
SERVICE CORP INTL	4.63	12/15/2027	10,400,000	10,051,331	10,666,240
SERVICE CORP INTL	5.13	6/1/2029	13,125,000	13,325,331	13,829,288
SERVICE PROPERTIES TRUST	4.38	2/15/2030	9,500,000	9,289,766	9,077,535
SERVICEMASTER COMPANY LL	5.13	11/15/2024	15,800,000	15,521,119	16,287,746
SESI LLC	7.13	12/15/2021	13,225,000	12,654,202	9,323,625
SESI LLC	7.75	9/15/2024	9,966,000	9,475,078	6,424,682
SEVEN GENERATIONS ENERGY	5.38	9/30/2025	12,750,000	12,331,010	12,269,453
SHEA HOMES LP/FNDG CP	5.88	4/1/2023	667,000	667,399	681,327
SHEA HOMES LP/FNDG CP	6.13	4/1/2025	1,500,000	1,476,391	1,530,225
SHELF DRILL HOLD LTD	8.25	2/15/2025	2,050,000	2,031,321	1,900,863
SHELL INTERNATIONAL FIN	4.38	5/11/2045	10,000,000	10,362,503	11,496,800
SHELL INTERNATIONAL FIN	3.75	9/12/2046	9,500,000	9,442,878	10,058,600
SIGMA FINANCE INC	0.00	9/25/2009	100,000,000	100,000,000	1
SIGMA FINANCE INC	0.00	10/15/2009	100,000,000	100,000,000	1
SIGMA FINANCE INC	0.00	3/29/2010	25,000,000	25,000,000	0
SIGMA HOLDCO BV	7.88	5/15/2026	200,000	200,000	185,598
SIGNATURE AVIATION US	5.38	5/1/2026	10,900,000	10,923,267	11,385,050
SIMMONS FOODS INC	5.75	11/1/2024	11,250,000	9,383,848	10,252,013
SINCLAIR TELEVISION GROU	5.38	4/1/2021	2,625,000	2,639,499	2,631,116
SINCLAIR TELEVISION GROU	5.63	8/1/2024	15,395,000	15,224,724	15,809,126
SINCLAIR TELEVISION GROU	5.88	3/15/2026	475,000	481,640	485,702

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SINCLAIR TELEVISION GROU	5.13	2/15/2027	475,000	475,000	467,747
SIRIUS XM RADIO INC	3.88	8/1/2022	18,000,000	17,614,986	18,090,720
SIRIUS XM RADIO INC	4.63	5/15/2023	1,100,000	1,075,159	1,117,105
SIRIUS XM RADIO INC	4.63	7/15/2024	7,002,000	7,010,232	7,162,276
SIRIUS XM RADIO INC	6.00	7/15/2024	25,160,000	25,780,579	25,948,011
SIRIUS XM RADIO INC	5.38	4/15/2025	20,571,000	20,537,401	21,240,175
SIRIUS XM RADIO INC	5.38	7/15/2026	19,818,000	19,550,161	20,562,959
SIRIUS XM RADIO INC	5.00	8/1/2027	26,085,000	25,028,293	26,571,485
SIRIUS XM RADIO INC	5.50	7/1/2029	9,349,000	9,436,983	9,585,623
SIX FLAGS ENTERTAINMENT	4.88	7/31/2024	20,335,000	19,839,137	20,670,934
SIX FLAGS ENTERTAINMENT	5.50	4/15/2027	10,700,000	10,464,802	11,132,494
SKANDINAVISKA ENSKILDA	1.00	12/20/2023	30,000,000	3,290,454	3,354,490
SM ENERGY CO	6.13	11/15/2022	1,553,000	1,482,103	1,544,676
SM ENERGY CO	5.00	1/15/2024	9,050,000	8,630,437	8,389,350
SM ENERGY CO	5.63	6/1/2025	9,297,000	8,899,960	8,445,674
SM ENERGY CO	6.75	9/15/2026	10,320,000	10,280,211	9,679,334
SM ENERGY CO	6.63	1/15/2027	9,162,000	9,057,559	8,479,523
SOLERA LLC / SOLERA FINA	10.50	3/1/2024	500,000	539,376	541,790
SONIC AUTOMOTIVE INC	5.00	5/15/2023	925,000	901,631	936,470
SONIC AUTOMOTIVE INC	6.13	3/15/2027	700,000	652,260	689,388
SOPHIA LP/FIN INC	9.00	9/30/2023	309,000	313,292	319,416
SOTERA HEALTH HLDGS LLC	6.50	5/15/2023	1,738,000	1,747,726	1,756,405
SOTHEBY'S	4.88	12/15/2025	625,000	625,000	635,394
SOUTHERN CAL EDISON	4.00	4/1/2047	86,500,000	80,018,674	86,128,050
SOUTHERN CALIF GAS CO	3.95	2/15/2050	15,000,000	14,963,638	15,581,100
SOUTHERN NATURAL GAS	4.80	3/15/2047	16,235,000	17,063,610	16,994,798
SOUTHERN POWER CO	5.25	7/15/2043	8,500,000	8,543,395	9,414,430
SOUTHWEST GAS CORP	4.15	6/1/2049	20,000,000	19,989,829	20,938,400
SOUTHWESTERN ELEC POWER	6.20	3/15/2040	10,100,000	10,577,271	13,008,901
SOUTHWESTERN ELEC POWER	3.90	4/1/2045	9,500,000	9,184,609	9,450,790
SOUTHWESTERN ENERGY CO	6.20	1/23/2025	16,313,000	15,977,696	14,933,736
SOUTHWESTERN ENERGY CO	7.50	4/1/2026	15,130,000	15,470,422	14,350,200
SOUTHWESTERN ENERGY CO	7.75	10/1/2027	8,000,000	8,216,969	7,668,560
SOUTHWESTERN PUBLIC SERV	3.40	8/15/2046	33,500,000	29,297,840	32,452,120
SPANSION INC/OLD	2.25	6/15/2016	3,500,000	-	0
SPCM SA	4.88	9/15/2025	1,000,000	985,333	1,007,920
SPECTRA ENERGY PARTNERS	3.50	3/15/2025	5,000,000	5,003,665	5,143,700
SPECTRA ENERGY PARTNERS	3.38	10/15/2026	21,700,000	20,961,565	22,112,734
SPECTRA ENERGY PARTNERS	4.50	3/15/2045	41,695,000	42,733,261	44,117,480
SPECTRUM BRANDS INC	6.13	12/15/2024	825,000	825,000	856,804
SPECTRUM BRANDS INC	5.75	7/15/2025	23,756,000	23,487,797	24,683,909
SPEEDWAY MOTORSPORTS LLC	5.13	2/1/2023	550,000	550,000	553,779
SPIRIT AEROSYSTEMS INC	4.60	6/15/2028	18,000,000	18,125,891	18,968,220
SPRINGLEAF FINANCE CORP	8.25	12/15/2020	200,000	211,538	215,550
SPRINGLEAF FINANCE CORP	7.75	10/1/2021	300,000	324,020	328,239
SPRINGLEAF FINANCE CORP	6.13	5/15/2022	17,650,000	17,972,995	18,948,511
SPRINGLEAF FINANCE CORP	5.63	3/15/2023	15,291,000	15,158,475	16,245,311

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SPRINGLEAF FINANCE CORP	8.25	10/1/2023	675,000	726,329	781,826
SPRINGLEAF FINANCE CORP	6.13	3/15/2024	21,471,000	21,782,234	23,081,325
SPRINGLEAF FINANCE CORP	6.88	3/15/2025	25,047,000	24,752,337	27,446,503
SPRINGLEAF FINANCE CORP	7.13	3/15/2026	33,809,000	33,332,416	36,965,746
SPRINGLEAF FINANCE CORP	6.63	1/15/2028	1,226,000	1,226,000	1,287,325
SPRINT CAPITAL CORP	6.88	11/15/2028	55,212,000	54,061,943	56,734,195
SPRINT CAPITAL CORP	8.75	3/15/2032	6,915,000	7,769,550	7,999,203
SPRINT COMMUNICATIONS	7.00	3/1/2020	500,000	508,032	512,500
SPRINT COMMUNICATIONS	9.25	4/15/2022	475,000	543,507	548,492
SPRINT COMMUNICATIONS	6.00	11/15/2022	35,850,000	36,116,785	37,373,984
SPRINT CORP	7.25	9/15/2021	36,160,000	37,491,738	38,446,035
SPRINT CORP	7.88	9/15/2023	70,755,000	74,378,673	76,820,826
SPRINT CORP	7.13	6/15/2024	41,270,000	42,016,607	43,784,994
SPRINT CORP	7.63	3/1/2026	330,000	337,717	351,457
SPRINT SPECTRUM / SPEC I	4.74	3/20/2025	600,000	599,733	622,914
SPX FLOW INC	5.63	8/15/2024	625,000	623,500	651,094
SPX FLOW INC	5.88	8/15/2026	625,000	623,554	661,094
SRC ENERGY INC	6.25	12/1/2025	10,425,000	9,942,719	9,488,522
SS&C EUROPEAN HOLDINGS SARL	4.25	4/16/2025	198,968	198,968	198,072
SS&C TECHNOLOGIES INC	4.25	4/16/2025	290,129	290,129	288,823
SS&C TECHNOLOGIES INC	5.50	9/30/2027	35,375,000	35,872,046	36,740,475
STANDARD CHARTERED PLC	3.79	5/21/2025	1,255,000	1,255,000	1,283,878
STANDARD CHARTERED PLC	4.31	5/21/2030	10,000,000	10,000,000	10,374,600
STANDARD INDUSTRIES INC	5.50	2/15/2023	425,000	431,197	436,688
STANDARD INDUSTRIES INC	5.38	11/15/2024	1,575,000	1,558,496	1,629,747
STANDARD INDUSTRIES INC	4.75	1/15/2028	1,050,000	995,927	1,041,779
STAPLES INC	7.00	4/12/2026	1,250,000	1,237,500	1,198,238
STAPLES INC	7.50	4/15/2026	39,130,000	38,889,729	38,853,351
STAPLES INC	10.75	4/15/2027	19,700,000	19,813,131	19,456,508
STARBUCKS CORP	3.50	3/1/2028	5,000,000	4,926,359	5,245,650
STARBUCKS CORP	4.00	11/15/2028	20,000,000	19,971,700	21,793,200
STARBUCKS CORP	4.45	8/15/2049	30,000,000	29,947,434	32,853,000
STARFRUIT FINCO/STAR US	8.00	10/1/2026	2,442,000	2,441,417	2,512,769
STARFRUIT US HOLDCO LLC	5.26	10/1/2025	848,000	843,760	833,516
STARS GRP HLDS/STARS GRP	7.00	7/15/2026	21,104,000	21,500,062	22,317,480
STARWOOD PROPERTY TRUST	3.63	2/1/2021	620,000	613,950	619,932
STARWOOD PROPERTY TRUST	5.00	12/15/2021	11,700,000	11,773,101	12,065,157
STARWOOD PROPERTY TRUST	4.75	3/15/2025	150,000	149,117	151,835
STATE GRID OVERSEAS	1.25	5/19/2022	280,000	319,751	327,690
STATION CASINOS LLC	5.00	10/1/2025	15,650,000	15,074,820	15,704,149
STEEL DYNAMICS INC	5.13	10/1/2021	3,400,000	3,420,034	3,433,456
STEEL DYNAMICS INC	5.50	10/1/2024	12,680,000	12,895,121	13,135,846
STEVENS HOLDING CO INC	6.13	10/1/2026	1,564,000	1,562,507	1,647,502
STORE CAPITAL CORP	4.63	3/15/2029	10,000,000	9,910,698	10,658,100
STRYKER CORP	3.65	3/7/2028	14,500,000	14,346,399	15,397,550
STRYKER CORP	4.63	3/15/2046	5,000,000	5,476,564	5,736,700
STUDIO CITY FINANCE LTD	7.25	2/11/2024	400,000	400,000	417,100

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SUBURBAN PROPANE PARTNRS	5.50	6/1/2024	10,655,000	10,400,301	10,752,067
SUMITOMO MITSUI FINL GRP	3.45	1/11/2027	18,501,000	18,410,779	19,275,082
SUMITOMO MITSUI FINL GRP	4.31	10/16/2028	15,000,000	15,000,000	16,765,050
SUMMIT MATERIALS LLC/FIN	6.13	7/15/2023	11,300,000	11,357,638	11,496,281
SUMMIT MATERIALS LLC/FIN	5.13	6/1/2025	375,000	364,949	377,111
SUMMIT MATERIALS LLC/FIN	6.50	3/15/2027	500,000	500,000	522,925
SUMMIT MID HLDS LLC / FI	5.50	8/15/2022	425,000	426,207	408,395
SUMMIT MID HLDS LLC / FI	5.75	4/15/2025	11,100,000	10,662,416	9,726,708
SUMMIT MIDSTREAM PARTNER	9.50	12/31/2049	800,000	800,000	722,384
SUNCOKE ENRGY PART LP/FI	7.50	6/15/2025	10,100,000	10,093,059	9,861,236
SUNCOR ENERGY INC	5.95	12/1/2034	16,300,000	16,714,584	20,964,408
SUNCOR ENERGY INC	6.50	6/15/2038	9,500,000	11,404,946	12,695,800
SUNOCO LOGISTICS PARTNER	3.90	7/15/2026	9,500,000	9,479,685	9,718,785
SUNOCO LOGISTICS PARTNER	5.35	5/15/2045	7,500,000	6,308,150	7,832,250
SUNOCO LOGISTICS PARTNER	5.40	10/1/2047	45,000,000	45,273,666	47,808,000
SUNOCO LP/FINANCE CORP	4.88	1/15/2023	21,385,000	21,014,587	21,882,629
SUNOCO LP/FINANCE CORP	5.50	2/15/2026	18,479,000	17,755,184	19,228,693
SUNOCO LP/FINANCE CORP	6.00	4/15/2027	12,000,000	12,045,251	12,595,800
SUPERIOR PLUS/GEN PRTNR	7.00	7/15/2026	350,000	350,000	359,825
SURGERY CENTER HOLDINGS	6.75	7/1/2025	301,000	288,802	265,518
SURGERY CENTER HOLDINGS	10.00	4/15/2027	425,000	425,000	423,891
SURGERY CENTER HOLDINGS INC	5.16	8/31/2024	270,436	269,760	260,519
SWEDISH COVERED BOND	1.25	6/15/2022	20,000,000	2,285,348	2,236,292
SWEDISH COVERED BOND	2.00	6/17/2026	29,000,000	3,377,621	3,438,792
SYNCHRONY FINANCIAL	4.25	8/15/2024	7,500,000	7,699,251	7,796,325
SYNCHRONY FINANCIAL	3.95	12/1/2027	15,300,000	15,249,347	15,273,684
SYNCHRONY FINANCIAL	5.15	3/19/2029	3,000,000	3,224,976	3,234,300
SYNCREON GROUP BV	6.19	10/28/2020	1,506,644	1,506,644	849,371
SYSCO CORPORATION	3.25	7/15/2027	14,400,000	14,338,222	14,672,160
SYSCO CORPORATION	4.85	10/1/2045	5,500,000	5,646,344	6,240,960
SYSCO CORPORATION	4.50	4/1/2046	10,000,000	10,155,063	10,847,900
SYSCO CORPORATION	4.45	3/15/2048	24,000,000	23,455,483	26,216,640
TACALA LLC	1.00	1/31/2025	48,507	48,385	47,900
TAKEDA PHARMACEUTICAL	0.38	11/21/2020	1,100,000	1,185,329	1,261,369
TALEN ENERGY SUPPLY LLC	6.50	6/1/2025	10,600,000	8,486,175	8,895,520
TALEN ENERGY SUPPLY LLC	10.50	1/15/2026	12,575,000	11,707,755	12,423,471
TALEN ENERGY SUPPLY LLC	7.25	5/15/2027	12,025,000	12,303,497	12,334,644
TALEN ENERGY SUPPLY LLC	6.63	1/15/2028	625,000	625,000	620,625
TALLGRASS HOLDING CO	1.00	3/11/2026	598,500	594,011	600,445
TALLGRASS NRG PRTNR/FIN	5.50	1/15/2028	1,858,000	1,830,714	1,877,806
TANGER PROPERTIES LP	3.88	7/15/2027	17,400,000	17,317,876	17,294,034
TARGA RESOURCES PARTNERS	5.25	5/1/2023	8,485,000	8,487,734	8,599,123
TARGA RESOURCES PARTNERS	4.25	11/15/2023	12,005,000	11,629,215	12,052,060
TARGA RESOURCES PARTNERS	6.75	3/15/2024	6,600,000	6,877,567	6,883,074
TARGA RESOURCES PARTNERS	5.13	2/1/2025	200,000	197,950	206,228
TARGA RESOURCES PARTNERS	5.88	4/15/2026	22,450,000	22,694,877	23,865,024
TARGA RESOURCES PARTNERS	5.38	2/1/2027	1,390,000	1,396,271	1,440,082

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TARGA RESOURCES PARTNERS	6.50	7/15/2027	9,009,000	9,373,750	9,829,810
TARGA RESOURCES PARTNERS	5.00	1/15/2028	13,793,000	13,153,236	13,919,068
TARGA RESOURCES PARTNERS	6.88	1/15/2029	12,248,000	12,784,920	13,578,623
TARGET CORP	3.63	4/15/2046	5,000,000	4,501,359	5,128,900
TARGET CORP	3.90	11/15/2047	5,000,000	4,622,516	5,380,300
TASEKO MINES LTD	8.75	6/15/2022	1,825,000	1,712,918	1,754,865
TAYLOR MORR COMM/HLDGS	5.88	4/15/2023	781,000	783,435	822,057
TAYLOR MORRISON COMM	6.63	5/15/2022	905,000	917,287	937,480
TAYLOR MORRISON COMM	5.88	6/15/2027	8,500,000	8,497,370	8,652,575
TC PIPELINES LP	4.38	3/13/2025	6,500,000	6,568,574	6,844,500
TC PIPELINES LP	3.90	5/25/2027	3,000,000	2,979,918	3,059,400
TCI COMMUNICATIONS INC	7.88	2/15/2026	14,400,000	15,740,306	18,732,816
TEACHERS INSUR & ANNUITY	6.85	12/16/2039	3,202,000	3,542,508	4,536,145
TEACHERS INSUR & ANNUITY	4.90	9/15/2044	25,000,000	24,980,458	29,271,500
TEACHERS INSUR & ANNUITY	4.27	5/15/2047	70,710,000	70,650,985	76,474,986
TEAM HEALTH HOLDINGS INC	4.65	2/6/2024	749,583	747,709	662,444
TECK RESOURCES LIMITED	4.50	1/15/2021	400,000	405,011	406,832
TECK RESOURCES LIMITED	4.75	1/15/2022	1,015,000	1,014,264	1,052,078
TECK RESOURCES LIMITED	3.75	2/1/2023	300,000	296,199	305,508
TECK RESOURCES LIMITED	6.13	10/1/2035	11,675,000	11,994,215	13,295,373
TECK RESOURCES LIMITED	6.00	8/15/2040	1,575,000	1,510,041	1,708,985
TECK RESOURCES LIMITED	6.25	7/15/2041	12,995,000	13,304,686	14,582,989
TECK RESOURCES LIMITED	5.20	3/1/2042	3,958,000	3,743,625	3,993,503
TECK RESOURCES LIMITED	5.40	2/1/2043	555,000	531,611	574,703
TEEKAY OFFSHORE PARTNERS	8.50	7/15/2023	11,900,000	11,850,911	11,708,410
TEGNA INC	5.13	7/15/2020	4,000,000	4,016,339	4,007,760
TEGNA INC	4.88	9/15/2021	275,000	273,729	275,847
TEGNA INC	6.38	10/15/2023	9,400,000	9,614,137	9,725,334
TELEFLEX INC	4.63	11/15/2027	11,700,000	11,294,678	12,028,536
TELEFONICA EMISIONES SAU	4.10	3/8/2027	37,500,000	38,221,161	39,836,250
TELEFONICA EMISIONES SAU	7.05	6/20/2036	10,000,000	11,793,234	13,093,700
TELEFONICA EUROPE BV	8.25	9/15/2030	5,700,000	6,045,399	7,988,151
TELESAT CANADA/TELESAT L	8.88	11/15/2024	10,200,000	10,874,962	11,063,838
TELUS CORP	4.30	6/15/2049	10,000,000	9,905,095	10,620,500
TEMPO ACQUISITION LLC	4.89	5/1/2024	367,500	365,663	365,740
TEMPO ACQUISITION LLC/FI	6.75	6/1/2025	881,000	854,650	907,553
TEMPUR SEALY INTL INC	5.50	6/15/2026	14,395,000	13,943,527	14,927,759
TENCENT HOLDINGS LTD	3.60	1/19/2028	300,000	299,936	306,630
TENCENT HOLDINGS LTD	3.98	4/11/2029	30,000,000	29,990,320	31,331,400
TENCENT HOLDINGS LTD	3.93	1/19/2038	20,000,000	18,925,543	20,163,200
TENET HEALTHCARE CORP	6.00	10/1/2020	24,990,000	25,464,746	25,770,438
TENET HEALTHCARE CORP	4.38	10/1/2021	1,860,000	1,844,482	1,890,411
TENET HEALTHCARE CORP	8.13	4/1/2022	47,922,000	49,802,175	50,242,383
TENET HEALTHCARE CORP	6.75	6/15/2023	38,835,000	38,685,613	39,045,097
TENET HEALTHCARE CORP	4.63	7/15/2024	40,115,000	39,002,972	40,733,974
TENET HEALTHCARE CORP	5.13	5/1/2025	25,273,000	24,610,462	25,526,235
TENET HEALTHCARE CORP	7.00	8/1/2025	589,000	588,939	587,204

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TENET HEALTHCARE CORP	6.25	2/1/2027	16,996,000	17,343,386	17,578,963
TENNANT CO	5.63	5/1/2025	250,000	250,000	257,970
TENNECO INC	5.00	7/15/2026	14,540,000	12,804,124	11,697,430
TEREX CORP	5.63	2/1/2025	15,095,000	14,791,411	15,374,710
TERRAFORM POWER OPERATIN	4.25	1/31/2023	12,780,000	12,454,546	12,796,997
TERRAFORM POWER OPERATIN	6.63	6/15/2025	980,000	999,081	1,030,441
TERRAFORM POWER OPERATIN	5.00	1/31/2028	16,723,000	15,674,531	16,802,267
TERVITA CORP	7.63	12/1/2021	11,500,000	11,574,271	11,694,350
TESCO PLC	6.13	2/24/2022	291,000	466,698	412,767
TESCO PROPERTY FIN	5.80	10/13/2040	1,659,850	2,361,492	2,785,201
TESLA INC	5.30	8/15/2025	36,025,000	32,031,831	31,656,248
TEVA PHARMACEUTICALS NE	2.80	7/21/2023	10,000,000	8,907,875	8,666,300
TEVA PHARMACEUTICALS NE	6.00	4/15/2024	600,000	604,621	566,436
TEX OPERATIONS CO LLC	3.89	8/4/2023	34,040	33,997	33,976
TEXAC CO HOLDING TCEH	11.50	10/1/2020	4,825,000	3,149,547	7,527
TEXAS INSTRUMENTS INC	3.88	3/15/2039	10,000,000	9,911,970	10,880,100
TEXAS INSTRUMENTS INC	4.15	5/15/2048	10,500,000	10,476,925	11,915,085
TEXTRON INC	3.90	9/17/2029	10,000,000	9,991,229	10,447,400
THOMSON REUTERS CORP	3.35	5/15/2026	11,500,000	11,472,269	11,549,335
TIME WARNER CABLE LLC	6.75	6/15/2039	7,500,000	7,700,364	8,759,700
TIME WARNER CABLE LLC	5.50	9/1/2041	73,000,000	73,054,622	76,525,170
TIME WARNER CABLE LLC	4.50	9/15/2042	38,500,000	31,761,316	35,785,750
TITAN INTERNATIONAL INC	6.50	11/30/2023	750,000	750,000	650,873
T-MOBILE USA INC	6.00	3/1/2023	5,475,000	5,611,252	5,600,487
T-MOBILE USA INC	6.00	4/15/2024	5,630,000	5,815,723	5,873,441
T-MOBILE USA INC	6.38	3/1/2025	23,425,000	24,257,929	24,289,148
T-MOBILE USA INC	5.13	4/15/2025	120,000	120,509	124,992
T-MOBILE USA INC	6.50	1/15/2026	28,675,000	29,910,573	30,925,701
T-MOBILE USA INC	4.50	2/1/2026	24,256,000	23,202,932	24,859,732
T-MOBILE USA INC	5.38	4/15/2027	120,000	118,309	128,412
T-MOBILE USA INC	4.75	2/1/2028	28,500,000	27,008,014	29,362,695
TMS INTL HOLDING CORP	7.25	8/15/2025	275,000	275,000	265,898
TOLL BROS FINANCE CORP	5.88	2/15/2022	300,000	308,870	319,686
TOLL BROS FINANCE CORP	4.35	2/15/2028	9,500,000	9,471,654	9,479,385
TOPBUILD CORP	5.63	5/1/2026	1,275,000	1,265,810	1,305,575
TORONTO-DOMINION BANK	0.00	7/16/2019	3,100,000	2,345,787	2,370,552
TORONTO-DOMINION BANK	0.00	7/22/2019	4,800,000	3,631,129	3,669,464
TORONTO-DOMINION BANK	2.40	9/17/2020	70,000,000	70,000,000	70,145,600
TOWNSQUARE MEDIA INC	6.50	4/1/2023	375,000	378,626	372,116
TOYOTA MOTOR CREDIT CORP	2.32	11/14/2019	100,000,000	100,000,000	100,028,000
TOYOTA MOTOR CREDIT CORP	2.16	10/9/2020	75,000,000	75,000,000	75,012,750
TPC GROUP INC	8.75	12/15/2020	12,011,000	11,862,779	12,022,290
TRANS-ALLEGHENY INTERSTA	3.85	6/1/2025	16,488,000	16,546,456	17,469,366
TRANSCANADA PIPELINES	7.70	6/15/2029	21,000,000	22,298,788	28,247,730
TRANSCONT GAS PIPE CORP	4.45	8/1/2042	7,500,000	7,536,566	7,731,150
TRANSCONT GAS PIPE LINE	7.85	2/1/2026	52,500,000	53,565,537	67,073,475
TRANSCONT GAS PIPE LINE	4.00	3/15/2028	28,500,000	27,943,145	29,917,590

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TRANSCONT GAS PIPE LINE	5.40	8/15/2041	15,300,000	15,693,975	17,574,804
TRANSDIGM INC	6.00	7/15/2022	24,639,000	24,847,452	24,946,988
TRANSDIGM INC	6.50	7/15/2024	24,040,000	24,333,091	24,334,730
TRANSDIGM INC	6.50	5/15/2025	14,754,000	14,819,210	14,909,802
TRANSDIGM INC	6.25	3/15/2026	76,763,000	78,393,581	80,430,736
TRANSDIGM INC	6.38	6/15/2026	16,337,000	16,171,401	16,463,938
TRANSDIGM INC	7.50	3/15/2027	2,678,000	2,678,044	2,796,528
TRANSDIGM SR HOLDINGS	1.00	2/12/2024	85,000,000	85,000,000	84,728,000
TRANSDIGM UK HOLDINGS	6.88	5/15/2026	704,000	702,281	712,920
TRANSMONTAIGE PARTNERS	6.13	2/15/2026	1,775,000	1,764,486	1,709,733
TRANSOCEAN GUARDIAN LTD	5.88	1/15/2024	13,713,840	13,704,111	13,966,723
TRANSOCEAN INC	5.80	10/15/2022	1,000,000	987,087	982,120
TRANSOCEAN INC	9.00	7/15/2023	18,886,000	19,907,514	20,070,908
TRANSOCEAN INC	7.25	11/1/2025	10,800,000	10,281,711	10,262,700
TRANSOCEAN INC	7.50	1/15/2026	17,158,000	17,055,023	16,387,949
TRANSOCEAN INC	7.50	4/15/2031	250,000	234,112	212,365
TRANSOCEAN INC	6.80	3/15/2038	16,843,000	13,637,173	12,630,903
TRANSOCEAN INC	9.35	12/15/2041	1,275,000	989,906	1,171,253
TRANSOCEAN PONTUS LTD	6.13	8/1/2025	4,975,425	5,000,424	5,128,668
TRANSOCEAN POSEIDON LTD	6.88	2/1/2027	1,874,000	1,898,875	1,982,074
TRANSOCEAN SENTRY LTD	5.38	5/15/2023	1,236,000	1,229,982	1,237,520
TRAVELERS COS INC	3.75	5/15/2046	11,000,000	10,277,519	11,615,560
TRAVELERS COS INC	4.05	3/7/2048	14,400,000	14,312,436	15,962,112
TRAVELERS COS INC	4.10	3/4/2049	10,000,000	9,962,709	11,149,700
TREEHOUSE FOODS INC	6.00	2/15/2024	14,065,000	14,244,224	14,627,600
TRI POINTE GROUP / HOMES	5.88	6/15/2024	636,000	629,433	656,040
TRI POINTE GROUP INC	5.25	6/1/2027	1,775,000	1,612,330	1,708,455
TRIBUNE MEDIA CO	5.88	7/15/2022	20,010,000	20,237,132	20,359,575
TRIDENT TPI HOLDINGS INC	6.63	11/1/2025	200,000	200,000	186,428
TRIMBLE INC	4.90	6/15/2028	13,000,000	12,922,075	13,924,560
TRINITY INDUSTRIES INC	4.55	10/1/2024	10,000,000	9,599,423	9,903,700
TRINSEO OP / TRINSEO FIN	5.38	9/1/2025	14,685,000	14,131,415	14,126,823
TRIUMPH GROUP INC	5.25	6/1/2022	675,000	675,000	660,373
TRIUMPH GROUP INC	7.75	8/15/2025	660,000	665,531	638,563
TRONOX FINANCE PLC	5.75	10/1/2025	1,000,000	1,008,914	970,000
TRONOX INC	6.50	4/15/2026	13,475,000	12,844,853	13,354,129
TTM TECHNOLOGIES INC	5.63	10/1/2025	375,000	375,000	366,941
TULLOW OIL PLC	6.25	4/15/2022	700,000	674,277	705,691
TULLOW OIL PLC	7.00	3/1/2025	200,000	200,000	201,478
TUTOR PERINI CORP	6.88	5/1/2025	10,400,000	10,328,249	9,957,376
TWIN RIVER WORLDWIDE HLD	6.75	6/1/2027	400,000	400,000	416,832
TYCO ELECTRONICS GROUP S	7.13	10/1/2037	12,400,000	13,049,647	16,821,592
TYSON FOODS INC	3.55	6/2/2027	31,400,000	30,701,455	32,445,306
TYSON FOODS INC	4.35	3/1/2029	25,000,000	25,093,252	27,327,750
TYSON FOODS INC	4.55	6/2/2047	9,500,000	9,696,733	9,925,220
TYSON FOODS INC	5.10	9/28/2048	45,000,000	43,924,516	50,803,200
UBER TECHNOLOGIES INC	7.50	11/1/2023	6,925,000	7,256,191	7,355,527

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UBER TECHNOLOGIES INC	8.00	11/1/2026	14,500,000	15,413,403	15,426,260
UBS GROUP AG	4.25	3/23/2028	34,500,000	34,637,912	37,080,600
UDR INC	4.40	1/26/2029	25,000,000	25,117,813	27,262,500
UDR INC	3.20	1/15/2030	10,000,000	9,966,200	9,961,100
UFC HOLDINGS LLC	4.95	4/29/2026	815,000	814,313	812,816
ULTIMATE SOFTWARE GROUP INC	5.64	5/3/2026	578,000	576,555	578,723
UNICREDIT SPA	7.83	12/4/2023	3,100,000	3,100,000	3,540,696
UNION PACIFIC CORP	3.70	3/1/2029	34,500,000	34,369,646	37,073,355
UNION PACIFIC CORP	3.38	2/1/2035	9,500,000	8,398,954	9,376,785
UNION PACIFIC CORP	4.30	6/15/2042	5,500,000	5,548,004	5,900,345
UNION PACIFIC CORP	4.05	3/1/2046	9,500,000	9,342,719	9,926,360
UNION PACIFIC CORP	4.00	4/15/2047	5,000,000	4,866,455	5,238,150
UNION PACIFIC CORP	4.30	3/1/2049	25,000,000	24,436,150	27,649,250
UNION PACIFIC CORP	4.10	9/15/2067	9,500,000	8,738,289	9,495,250
UNIT CORP	6.63	5/15/2021	10,100,000	9,942,110	9,200,494
UNITED AIR 2014-1 A PTT	4.00	4/11/2026	11,284,632	11,284,632	11,862,067
UNITED AIRLINES HOLDINGS	6.00	12/1/2020	125,000	129,658	129,734
UNITED AIRLINES HOLDINGS	4.25	10/1/2022	1,005,000	984,109	1,028,949
UNITED PARCEL SERVICE	3.40	11/15/2046	25,639,000	23,929,842	24,399,867
UNITED PARCEL SERVICE	4.25	3/15/2049	15,000,000	14,990,049	16,453,200
UNITED RENTALS NORTH AM	5.50	7/15/2025	8,700,000	8,823,872	9,061,050
UNITED RENTALS NORTH AM	5.88	9/15/2026	18,200,000	18,371,730	19,389,370
UNITED RENTALS NORTH AM	6.50	12/15/2026	22,843,000	23,808,156	24,707,217
UNITED RENTALS NORTH AM	5.50	5/15/2027	20,227,000	19,823,094	21,286,086
UNITED RENTALS NORTH AM	4.88	1/15/2028	28,349,000	26,576,671	28,915,980
UNITED RENTALS NORTH AM	5.25	1/15/2030	2,250,000	2,258,466	2,314,080
UNITED STATES STEEL CORP	6.88	8/15/2025	14,000,000	13,856,510	13,215,160
UNITED STATES STEEL CORP	6.25	3/15/2026	12,530,000	12,037,008	11,159,845
UNITED TECHNOLOGIES CORP	4.13	11/16/2028	15,000,000	14,995,060	16,470,300
UNITED TECHNOLOGIES CORP	4.45	11/16/2038	10,000,000	9,943,736	11,214,200
UNITED TECHNOLOGIES CORP	4.50	6/1/2042	31,000,000	32,178,446	34,956,840
UNITED TECHNOLOGIES CORP	3.75	11/1/2046	1,500,000	1,474,986	1,525,830
UNITED TECHNOLOGIES CORP	4.05	5/4/2047	6,500,000	6,483,350	6,949,735
UNITEDHEALTH GROUP INC	3.85	6/15/2028	25,000,000	25,062,710	27,095,000
UNITEDHEALTH GROUP INC	3.88	12/15/2028	15,000,000	14,951,170	16,333,950
UNITEDHEALTH GROUP INC	4.63	7/15/2035	9,500,000	10,486,865	10,951,885
UNITEDHEALTH GROUP INC	4.75	7/15/2045	15,000,000	16,174,651	17,775,600
UNITEDHEALTH GROUP INC	4.20	1/15/2047	5,000,000	5,312,050	5,472,400
UNITEDHEALTH GROUP INC	3.75	10/15/2047	38,500,000	38,164,213	39,457,495
UNITEDHEALTH GROUP INC	4.25	6/15/2048	10,000,000	9,933,568	11,090,400
UNITEDHEALTH GROUP INC	4.45	12/15/2048	10,000,000	9,959,733	11,490,900
UNITI GROUP/CSL CAPITAL	6.00	4/15/2023	14,265,000	13,816,111	13,631,491
UNITI GROUP/CSL CAPITAL	8.25	10/15/2023	15,465,000	14,692,752	14,321,982
UNITI GROUP/CSL CAPITAL	7.13	12/15/2024	10,150,000	9,305,897	9,168,089
UNITYMEDIA GMBH	6.13	1/15/2025	600,000	600,348	625,674
UNIVISION COMMUNICATIONS	6.75	9/15/2022	266,000	275,435	270,682
UNIVISION COMMUNICATIONS	5.13	5/15/2023	24,500,000	23,303,890	23,938,950

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UNIVISION COMMUNICATIONS	5.13	2/15/2025	27,885,000	25,791,721	26,570,222
UPC HOLDING BV	5.50	1/15/2028	600,000	600,000	608,868
US BANCORP	5.30	12/31/2049	53,500,000	53,956,021	55,832,600
US CELLULAR CORP	6.70	12/15/2033	12,800,000	13,271,544	13,585,664
US CONCRETE INC	6.38	6/1/2024	15,075,000	15,078,990	15,717,195
US FOODS INC	5.88	6/15/2024	13,625,000	13,778,726	14,002,549
USA COM PART/USA COM FIN	6.88	4/1/2026	14,933,000	15,156,065	15,803,743
USA COM PART/USA COM FIN	6.88	9/1/2027	13,725,000	13,898,296	14,406,721
USI INC/NY	6.88	5/1/2025	1,100,000	1,078,191	1,089,209
USS ULTIMATE SERVICE HOLDIN	5.65	8/25/2024	959,917	967,051	956,557
VALERO ENERGY CORP	4.35	6/1/2028	15,000,000	15,198,208	16,025,250
VALERO ENERGY CORP	6.63	6/15/2037	4,412,000	5,184,799	5,575,886
VALERO ENERGY CORP	10.50	3/15/2039	17,500,000	19,083,842	29,548,400
VALERO ENERGY PARTNERS	4.38	12/15/2026	6,500,000	6,498,015	6,948,305
VALVOLINE INC	5.50	7/15/2024	1,125,000	1,144,748	1,164,926
VENATOR FIN SARL/VENATOR	5.75	7/15/2025	200,000	200,000	183,636
VENTAS REALTY LP	4.40	1/15/2029	15,000,000	14,993,680	16,273,950
VENTAS REALTY LP	4.88	4/15/2049	7,000,000	6,998,477	7,701,190
VERISIGN INC	5.25	4/1/2025	1,800,000	1,828,004	1,931,040
VERISIGN INC	4.75	7/15/2027	1,000,000	967,618	1,045,700
VERISK ANALYTICS INC	4.13	3/15/2029	5,000,000	4,974,008	5,366,550
VERITAS US INC/BERMUDA L	10.50	2/1/2024	800,000	844,684	686,288
VERIZON COMMUNICATIONS	4.33	9/21/2028	67,707,000	67,608,781	74,988,888
VERIZON COMMUNICATIONS	5.25	3/16/2037	22,400,000	24,352,650	26,855,360
VERIZON COMMUNICATIONS	5.01	4/15/2049	106,529,000	104,253,781	126,737,551
VERSCEND ESCROW CORP	9.75	8/15/2026	2,601,000	2,575,157	2,705,326
VERSCEND HOLDING CORP	6.41	8/27/2025	372,188	369,396	371,957
VERSUM MATERIALS INC	5.50	9/30/2024	325,000	325,000	347,484
VERTIV GROUP CORP	9.25	10/15/2024	15,000,000	14,918,751	14,397,600
VERTIV INT HOLD CORP	12.00	2/15/2022	3,649,000	3,624,460	3,521,978
VFH PARENT LLC/ORCHESTRA	6.75	6/15/2022	10,180,000	10,401,282	10,539,659
VIACOMCBS INC	4.00	1/15/2026	8,500,000	8,719,730	8,906,470
VIACOMCBS INC	2.90	1/15/2027	9,500,000	9,145,465	9,242,930
VIACOMCBS INC	3.38	2/15/2028	19,100,000	18,659,387	19,000,680
VIACOMCBS INC	4.20	6/1/2029	15,000,000	14,757,692	15,878,400
VIACOMCBS INC	7.88	7/30/2030	17,200,000	18,513,158	23,518,764
VIACOMCBS INC	4.85	7/1/2042	14,800,000	14,679,201	15,788,640
VIACOMCBS INC	5.85	9/1/2043	59,400,000	58,606,258	69,938,748
VIACOMCBS INC	6.25	2/28/2057	12,950,000	12,593,834	13,403,898
VIACOMCBS INC	5.88	2/28/2057	14,950,000	14,425,582	15,263,502
VIASAT INC	5.63	9/15/2025	13,800,000	13,177,726	13,555,740
VIASAT INC	5.63	4/15/2027	11,767,000	11,878,809	12,239,445
VIDEOTRON LTD	5.00	7/15/2022	10,300,000	10,423,660	10,813,043
VIDEOTRON LTD	5.38	6/15/2024	13,990,000	14,266,988	14,987,487
VIDEOTRON LTD / LTEE	5.13	4/15/2027	13,935,000	13,722,634	14,541,869
VIKING CRUISES LTD	6.25	5/15/2025	525,000	525,549	540,934
VIKING CRUISES LTD	5.88	9/15/2027	19,645,000	18,949,441	19,886,044

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
VINE OIL & GAS LP / FIN	8.75	4/15/2023	9,550,000	8,510,425	6,128,904
VINE OIL & GAS LP / FIN	9.75	4/15/2023	2,025,000	1,999,210	1,312,889
VIRGIN MEDIA FINANCE PLC	6.00	10/15/2024	800,000	795,113	831,688
VIRGIN MEDIA FINANCE PLC	5.75	1/15/2025	2,233,000	2,151,778	2,311,401
VIRGIN MEDIA SECURED FIN	5.25	1/15/2026	3,305,000	3,124,978	3,382,800
VIRGIN MEDIA SECURED FIN	5.50	8/15/2026	161,000	155,083	166,859
VIRGIN MEDIA SECURED FIN	4.88	1/15/2027	1,600,000	2,451,239	2,092,319
VIRGIN MEDIA SECURED FIN	5.50	5/15/2029	800,000	800,000	811,912
VIRGINIA ELEC & POWER CO	3.80	4/1/2028	9,500,000	9,480,764	10,195,495
VIRGINIA ELEC & POWER CO	6.00	1/15/2036	44,000,000	46,615,123	55,820,600
VISA INC	4.15	12/14/2035	40,000,000	40,547,499	45,872,800
VISA INC	4.30	12/14/2045	11,850,000	12,412,824	13,948,043
VISA INC	3.65	9/15/2047	6,500,000	6,474,522	7,009,795
VISTAJET MALTA/XO MGMT	10.50	6/1/2024	1,225,000	1,202,301	1,222,305
VISTRA ENERGY CORP	7.38	11/1/2022	2,462,000	2,475,059	2,545,117
VISTRA ENERGY CORP	5.88	6/1/2023	125,000	127,396	127,760
VISTRA ENERGY CORP	7.63	11/1/2024	1,532,000	1,626,822	1,614,575
VISTRA OPERATIONS CO LLC	3.49	12/31/2025	699,414	693,441	698,281
VISTRA OPERATIONS CO LLC	5.50	9/1/2026	19,684,000	19,832,772	20,797,524
VISTRA OPERATIONS CO LLC	5.63	2/15/2027	24,296,000	24,708,218	25,719,746
VISTRA OPERATIONS CO LLC	5.00	7/31/2027	4,791,000	4,794,644	4,962,614
VIZIENT INC	6.25	5/15/2027	450,000	452,452	475,191
VMWARE INC	3.90	8/21/2027	17,200,000	17,166,502	17,395,220
VOC ESCROW LTD	5.00	2/15/2028	12,950,000	12,435,883	13,119,775
VODAFONE GROUP PLC	7.88	2/15/2030	11,515,000	13,258,140	15,574,383
VODAFONE GROUP PLC	6.15	2/27/2037	19,100,000	21,529,621	23,074,901
VODAFONE GROUP PLC	5.25	5/30/2048	25,000,000	25,110,362	27,540,500
VODAFONE GROUP PLC	4.88	6/19/2049	20,000,000	19,650,583	21,006,200
VOLKSWAGEN FIN SERV AG	0.25	10/16/2020	1,600,000	1,796,862	1,827,419
VOLKSWAGEN INTL FIN NV	2.00	3/26/2021	600,000	693,403	706,881
VOLKSWAGEN LEASING GMBH	0.25	2/16/2021	4,700,000	5,179,101	5,366,107
VOYA FINANCIAL INC	5.70	7/15/2043	15,315,000	16,547,766	18,855,522
VOYAGER AVIATION HLDS	8.50	8/15/2021	10,600,000	10,674,894	10,897,224
VTR FINANCE BV	6.88	1/15/2024	539,000	539,000	556,943
W & T OFFSHORE INC	9.75	11/1/2023	9,900,000	9,531,329	9,483,408
WABASH NATIONAL CORP	5.50	10/1/2025	375,000	367,637	356,753
WALGREENS BOOTS ALLIANCE	3.45	6/1/2026	58,637,000	58,128,701	59,268,520
WALGREENS BOOTS ALLIANCE	4.65	6/1/2046	12,400,000	12,228,135	12,263,848
WALMART INC	2.20	6/23/2020	65,000,000	65,000,000	65,001,950
WALMART INC	4.30	4/22/2044	5,500,000	5,640,969	6,364,545
WALMART INC	3.63	12/15/2047	22,500,000	21,753,013	24,042,825
WALMART INC	4.05	6/29/2048	25,000,000	25,073,846	28,622,500
WALT DISNEY COMPANY/THE	8.45	8/1/2034	40,380,000	59,292,568	63,344,914
WALT DISNEY COMPANY/THE	6.75	1/9/2038	18,200,000	24,595,082	25,840,724
WASHINGTON MUTUAL INC COMMON	0.01	9/21/2017	2,460,000	-	15,892
WASHINGTON PG LP	6.45	8/15/2024	13,400,000	12,570,467	12,697,304
WASTE CONNECTIONS INC	4.25	12/1/2028	10,000,000	9,986,116	10,943,200

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WASTE PRO USA INC	5.50	2/15/2026	12,569,000	12,178,510	12,845,518
WEATHERFORD INTL LLC	9.88	3/1/2025	350,000	331,216	180,628
WEATHERFORD INTL LTD	5.13	9/15/2020	725,000	682,830	371,882
WEATHERFORD INTL LTD	8.25	6/15/2023	775,000	638,086	409,254
WEATHERFORD INTL LTD	9.88	2/15/2024	2,675,000	2,198,281	1,399,507
WEATHERFORD INTL LTD	7.00	3/15/2038	1,050,000	836,254	537,054
WEEKLEY HOMES LLC/ FINAN	6.00	2/1/2023	1,075,000	1,014,396	1,063,304
WEEKLEY HOMES LLC/ FINAN	6.63	8/15/2025	675,000	651,873	671,011
WELBILT INC	9.50	2/15/2024	379,000	410,484	410,684
WELLCARE HEALTH PLANS	5.25	4/1/2025	20,815,000	20,947,638	21,731,693
WELLCARE HEALTH PLANS	5.38	8/15/2026	15,572,000	15,780,456	16,528,277
WELLS FARGO & COMPANY	4.10	6/3/2026	12,000,000	11,824,864	12,711,360
WELLS FARGO & COMPANY	3.00	10/23/2026	80,500,000	77,225,427	81,332,370
WELLS FARGO & COMPANY	4.30	7/22/2027	3,187,000	3,154,865	3,441,928
WELLS FARGO & COMPANY	3.58	5/22/2028	68,000,000	67,888,077	70,960,040
WELLS FARGO & COMPANY	4.65	11/4/2044	38,500,000	38,501,374	42,833,175
WELLS FARGO & COMPANY	4.75	12/7/2046	13,400,000	14,452,221	15,256,436
WELLS FARGO BANK NA	1.90	2/14/2020	25,000,000	25,000,000	24,980,500
WELLS FARGO BANK NA	2.03	3/25/2020	75,000,000	75,000,000	75,025,500
WELLTOWER INC	4.25	4/1/2026	11,500,000	11,784,969	12,250,950
WELLTOWER INC	4.25	4/15/2028	10,000,000	9,904,307	10,694,300
WELLTOWER INC	4.95	9/1/2048	10,000,000	9,959,124	11,148,400
WERNER FINCO LP/INC	8.75	7/15/2025	1,050,000	1,058,008	891,534
WESCO DISTRIBUTION INC	5.38	12/15/2021	4,000,000	4,017,238	4,054,400
WEST CORP	8.50	10/15/2025	19,600,000	17,422,200	17,196,452
WEST STREET MERGER SUB	6.38	9/1/2025	575,000	575,000	536,268
WESTERN DIGITAL CORP	4.75	2/15/2026	9,170,000	8,886,032	9,005,215
WESTERN MIDSTREAM OPERAT	5.45	4/1/2044	16,929,000	16,292,897	15,925,618
WESTERN MIDSTREAM OPERAT	5.30	3/1/2048	11,000,000	11,621,912	10,208,440
WESTINGHOUSE AIR BRAKE	4.95	9/15/2028	50,000,000	49,304,558	53,656,500
WESTLAKE CHEMICAL CORP	3.60	8/15/2026	3,000,000	2,987,040	3,047,250
WESTPAC BANKING CORP	2.19	5/15/2020	35,000,000	35,000,000	35,072,800
WESTPAC BANKING CORP NZ	5.00	3/21/2067	14,000,000	13,908,545	13,502,860
WEWORK COS INC	7.88	5/1/2025	13,400,000	12,682,450	13,233,036
WEX INC	4.75	2/1/2023	500,000	503,034	503,165
WEYERHAEUSER CO	6.95	10/1/2027	1,000,000	1,160,988	1,257,670
WEYERHAEUSER CO	7.38	3/15/2032	70,350,000	78,188,912	98,314,125
WHIRLPOOL CORP	4.75	2/26/2029	7,000,000	7,013,055	7,531,580
WHIRLPOOL CORP	4.50	6/1/2046	5,000,000	4,175,365	4,757,250
WHITING PETROLEUM CORP	5.75	3/15/2021	17,340,000	17,501,357	17,465,368
WHITING PETROLEUM CORP	6.25	4/1/2023	460,000	473,210	459,025
WHITING PETROLEUM CORP	6.63	1/15/2026	18,870,000	18,790,369	18,249,554
WILLIAM CARTER	5.63	3/15/2027	10,800,000	11,121,253	11,305,224
WILLIAM LYON HOMES INC	7.00	8/15/2022	450,000	454,018	453,141
WILLIAM LYON HOMES INC	6.00	9/1/2023	725,000	706,145	736,035
WILLIAM LYON HOMES INC	5.88	1/31/2025	575,000	571,847	568,307
WILLIAM LYON HOMES INC	6.63	7/15/2027	625,000	625,000	623,600

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WILLIAMS COMPANIES INC	3.75	6/15/2027	8,500,000	8,312,322	8,784,495
WILLIAMS COMPANIES INC	5.75	6/24/2044	4,100,000	4,382,182	4,782,322
WILLIAMS COMPANIES INC	5.10	9/15/2045	55,500,000	56,408,397	60,166,995
WILLIAMS SCOTSMAN INTL	7.88	12/15/2022	555,000	556,858	582,744
WILLIAMS SCOTSMAN INTL	6.88	8/15/2023	1,350,000	1,351,454	1,404,149
WILLIS NORTH AMERICA INC	4.50	9/15/2028	26,500,000	26,274,439	28,546,595
WINDSTREAM HLDGS MIDWEST	6.75	4/1/2028	525,000	511,946	444,344
WINDSTREAM SERVICES LLC	4.41	2/26/2021	625,000	621,875	625,000
WINDSTREAM SRVC / FIN	7.75	10/15/2020	350,000	332,127	101,934
WINDSTREAM SRVC / FIN	6.38	8/1/2023	53,000	51,187	15,053
WINDSTREAM SRVC / FIN	10.50	6/30/2024	850,000	592,555	626,790
WINDSTREAM SRVC / FIN	8.63	10/31/2025	830,000	779,478	850,617
WINK HOLDCO INC	4.91	12/1/2024	394,000	392,523	384,544
WMG ACQUISITION CORP	5.00	8/1/2023	400,000	403,204	408,204
WORLDPAY LLC/VANTIV CORP	4.38	11/15/2025	12,970,000	12,444,703	13,469,345
WP CAREY INC	3.85	7/15/2029	10,000,000	9,888,119	10,128,300
WPX ENERGY INC	6.00	1/15/2022	8,819,000	9,041,738	9,220,529
WPX ENERGY INC	8.25	8/1/2023	9,075,000	10,040,423	10,343,141
WPX ENERGY INC	5.25	9/15/2024	15,201,000	15,027,912	15,590,146
WPX ENERGY INC	5.75	6/1/2026	9,359,000	9,329,129	9,723,346
WR GRACE & CO-CONN	5.13	10/1/2021	11,030,000	11,211,694	11,476,936
WRKCO INC	4.00	3/15/2028	12,460,000	12,412,253	12,876,538
WRKCO INC	3.90	6/1/2028	15,000,000	14,996,446	15,391,650
WRKCO INC	4.90	3/15/2029	15,000,000	14,993,061	16,430,100
WRKCO INC	4.20	6/1/2032	20,685,000	20,837,993	21,336,371
WW GRAINGER INC	4.60	6/15/2045	9,500,000	9,807,656	10,519,255
WW INTERNATIONAL INC	8.63	12/1/2025	650,000	673,346	594,627
WYNDHAM DESTINATIONS INC	4.25	3/1/2022	11,200,000	10,980,952	11,374,496
WYNDHAM DESTINATIONS INC	5.75	4/1/2027	10,000,000	9,493,055	10,438,800
WYNDHAM HOTELS & RESORTS	5.38	4/15/2026	10,400,000	10,350,816	10,905,648
WYNN LAS VEGAS LLC/CORP	4.25	5/30/2023	14,000,000	13,586,319	13,971,580
WYNN LAS VEGAS LLC/CORP	5.50	3/1/2025	34,495,000	33,810,705	35,652,307
WYNN LAS VEGAS LLC/CORP	5.25	5/15/2027	17,230,000	16,339,305	17,260,842
WYNN MACAU LTD	4.88	10/1/2024	600,000	600,000	591,204
WYNN MACAU LTD	5.50	10/1/2027	600,000	600,000	580,344
XEROX CORPORATION	4.50	5/15/2021	3,800,000	3,776,896	3,891,998
XEROX CORPORATION	4.13	3/15/2023	15,500,000	15,014,540	15,793,415
XLIT LTD	4.45	3/31/2025	10,500,000	10,478,959	11,307,765
XPLORNET COMMUNICATIONS	9.63	6/1/2022	373,284	371,952	380,821
XPO LOGISTICS INC	6.50	6/15/2022	7,947,000	8,102,517	8,105,861
XPO LOGISTICS INC	6.13	9/1/2023	12,500,000	12,686,769	12,953,875
XPO LOGISTICS INC	6.75	8/15/2024	17,000,000	17,141,765	18,123,870
YUM! BRANDS INC	3.88	11/1/2023	900,000	906,579	913,743
ZAYO GROUP LLC/ZAYO CAP	6.00	4/1/2023	26,900,000	27,262,357	27,565,506
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/2025	23,738,000	24,062,110	24,257,862
ZAYO GROUP LLC/ZAYO CAP	5.75	1/15/2027	31,932,000	31,381,043	32,559,783
ZEKELMAN INDUSTRIES INC	9.88	6/15/2023	2,607,000	2,753,443	2,748,378

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ZIGGO BOND CO BV	6.00	1/15/2027	2,379,000	2,273,885	2,388,730
ZIGGO BV	5.50	1/15/2027	1,362,000	1,302,333	1,384,459
ZOETIS INC	3.90	8/20/2028	1,000,000	977,330	1,074,140
ZOETIS INC	4.70	2/1/2043	50,000,000	50,522,708	56,338,000
ZOETIS INC	4.45	8/20/2048	10,000,000	9,931,527	11,023,700
Total				32,864,821,973	34,528,457,060

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Security Name	Shares	Book Value	Market Value
1 800 FLOWERS.COM INC CL A	107,027	1,050,424	2,020,670
180 DEGREE CAPITAL CORP	52,700	100,130	102,765
1ST CONSTITUTION BANCORP	8,503	184,940	157,050
1ST SOURCE CORP	27,455	1,041,454	1,273,912
21VIANET GROUP INC ADR	97,362	693,350	758,450
2U INC	73,900	2,775,210	2,781,596
3D SYSTEMS CORP	818,294	13,542,770	7,446,475
3M CO	1,151,856	137,050,056	199,662,719
4LICENSING CORP	40,600	-	0
51JOB INC ADR	16,565	1,231,609	1,250,658
58.COM INC ADR	68,140	4,527,771	4,236,264
8X8 INC	150,672	1,499,536	3,631,195
A H BELO CORP A	66,879	374,522	246,784
A MARK PRECIOUS METALS INC	20,451	286,109	266,886
A10 NETWORKS INC	190,696	837,575	1,300,547
AAON INC	96,138	1,955,723	4,824,205
AAR CORP	59,904	1,733,995	2,203,868
AARON S INC	212,661	9,172,437	13,059,512
ABBOTT LABORATORIES	3,053,253	117,342,990	256,778,577
ABBVIE INC	4,300,686	270,733,477	312,745,886
ABEONA THERAPEUTICS INC	39,800	647,522	190,244
ABERCROMBIE + FITCH CO CL A	109,003	3,076,452	1,748,408
ABIOMED INC	60,847	6,001,669	15,850,035
ABM INDUSTRIES INC	98,768	2,659,907	3,950,720
ABRAXAS PETROLEUM CORP	980,700	2,775,381	1,010,121
ACACIA COMMUNICATIONS INC	42,485	1,739,946	2,003,593
ACACIA RESEARCH CORP	91,900	1,983,114	272,024
ACADIA HEALTHCARE CO INC	131,978	5,665,209	4,612,631
ACADIA PHARMACEUTICALS INC	125,171	2,535,314	3,345,821
ACAMAR PARTNERS ACQUISITI A	10,420	101,663	101,282
ACCELERATE DIAGNOSTICS INC	26,000	353,265	594,880
ACCELERON PHARMA INC	62,262	2,314,186	2,557,723
ACCO BRANDS CORP	148,347	1,260,753	1,167,491
ACCURAY INC	63,654	398,024	246,341
ACER THERAPEUTICS INC	6,421	123,283	25,042
ACETO CORP	71,900	538,784	11,145
ACHILLION PHARMACEUTICALS	182,204	1,477,778	488,307
ACI WORLDWIDE INC	203,737	2,932,146	6,996,329
ACME UNITED CORP	9,300	199,020	209,994
ACNB CORP	1,751	64,669	69,287
ACORDA THERAPEUTICS INC	59,107	1,448,968	453,351
ACORN INTERNATIONAL INC ADR	1,354	35,908	28,935
ACTINIUM PHARMACEUTICALS INC	40,000	13,880	9,840
ACTIVISION BLIZZARD INC	1,275,558	47,906,336	60,206,338
ACTUA CORP	72,523	-	0
ACTUANT CORP A	112,079	2,056,514	2,780,680
ACUITY BRANDS INC	54,326	3,858,985	7,492,099
ACUSHNET HOLDINGS CORP	11,468	292,155	301,150
ADAMS RESOURCES + ENERGY INC	8,900	399,610	305,092
ADAPT IMMUNE THERAPEUTICS ADR	30,500	291,617	122,610

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Security Name	Shares	Book Value	Market Value
ADDUS HOMECARE CORP	18,107	995,320	1,357,120
ADEPTUS HEALTH INC	10,800	-	0
ADIENT PLC	140,672	5,980,645	3,414,109
ADOBE INC	1,163,154	141,500,418	342,723,326
ADT INC	858,555	6,969,277	5,254,357
ADTALEM GLOBAL EDUCATION INC	108,525	5,169,274	4,889,051
ADTRAN INC	86,524	1,750,783	1,319,491
ADVANCE AUTO PARTS INC	246,457	28,531,814	37,988,882
ADVANCED DISPOSAL SERVICES I	49,705	1,391,913	1,586,087
ADVANCED DRAINAGE SYSTEMS IN	130,546	2,303,483	4,280,603
ADVANCED EMISSIONS SOLUTIONS	28,700	322,301	362,768
ADVANCED ENERGY INDUSTRIES	162,364	4,141,125	9,136,222
ADVANCED MICRO DEVICES	2,481,901	44,240,720	75,375,333
ADVANSIX INC	43,279	494,224	1,057,306
ADVAXIS INC	3,193	885,192	6,673
ADVERUM BIOTECHNOLOGIES INC	50,107	382,551	595,772
AECOM	315,958	9,486,969	11,959,010
AEGION CORP	92,164	1,916,013	1,695,818
AEHR TEST SYSTEMS	2,300	5,520	3,795
AERIE PHARMACEUTICALS INC	27,100	1,440,606	800,805
AEROHIVE NETWORKS INC	190,900	920,138	845,687
AEROJET ROCKETDYNE HOLDINGS	92,475	1,761,139	4,140,106
AEROVIRONMENT INC	27,408	1,061,486	1,555,952
AES CORP	1,149,443	14,360,696	19,264,665
AEVI GENOMIC MEDICINE INC	51,000	77,520	8,160
AEW CAPITAL PARTNERS	(78,594)	(78,594)	4
AFFILIATED MANAGERS GROUP	119,946	13,642,411	11,051,824
AFFINION GROUP HOLDINGS INC.	2,205	-	22
AFLAC INC	6,177,152	260,744,220	338,569,701
AGCO CORP	316,510	18,298,050	24,551,681
AGENUS INC	154,321	1,185,743	462,963
AGEX THERAPEUTICS INC	4,839	5,469	17,759
AGILENT TECHNOLOGIES INC	640,980	27,569,870	47,861,977
AGILYSYS INC	59,947	833,463	1,287,062
AGIOS PHARMACEUTICALS INC	61,300	4,822,014	3,057,644
AIMMUNE THERAPEUTICS INC	50,941	1,555,205	1,060,592
AIR LEASE CORP	208,654	7,359,495	8,625,756
AIR PRODUCTS + CHEMICALS INC	480,432	56,748,894	108,755,392
AIR T FUNDING	50,064	80,650	119,653
AIR T INC	94,800	1,615,242	1,658,052
AIR T INC WTS	262,839	61,068	18,399
AIR TRANSPORT SERVICES GROUP	98,544	1,032,534	2,404,474
AIRCASTLE LTD	297,160	6,125,441	6,317,622
AK STEEL HOLDING CORP	483,410	2,722,642	1,145,682
AKAMAI TECHNOLOGIES INC	439,578	22,491,084	35,227,781
AKCEA THERAPEUTICS INC	4,068	103,245	95,395
AKEBIA THERAPEUTICS INC	120,513	1,563,124	583,283
AKORN INC	118,884	1,075,339	612,253
ALACER GOLD CORP	646,419	2,821,439	2,250,780
ALAMO GROUP INC	17,669	906,138	1,765,663

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Security Name	Shares	Book Value	Market Value
ALARM.COM HOLDINGS INC	46,061	2,146,458	2,464,264
ALASKA AIR GROUP INC	283,270	8,858,148	18,103,786
ALASKA COMM SYSTEMS GROUP	167,200	245,784	285,912
ALBANY INTL CORP CL A	37,307	1,681,889	3,093,123
ALBEMARLE CORP	90,797	3,197,432	6,393,017
ALBIREO PHARMA INC	2,055	64,017	66,253
ALCOA CORP	437,719	15,613,915	10,247,002
ALDER BIOPHARMACEUTICALS INC	55,800	1,846,269	656,766
ALECTOR INC	114	2,306	2,166
ALEXION PHARMACEUTICALS INC	444,520	36,275,970	58,223,230
ALEXZA PHARMACEUTICALS	26,307	-	0
ALIBABA GROUP HOLDING SP ADR	1,778,627	293,820,818	301,388,345
ALICO INC	6,867	202,638	208,345
ALIGN TECHNOLOGY INC	138,618	13,601,954	37,939,747
ALLAKOS INC	4,912	219,933	212,837
ALLEGHANY CORP	123,752	70,356,362	84,288,725
ALLEGHENY TECHNOLOGIES INC	151,397	5,176,746	3,815,204
ALLEGIANCE BANCSHARES INC	5,398	197,410	179,969
ALLEGIANT TRAVEL CO	25,343	2,760,282	3,636,721
ALLERGAN PLC	643,928	110,073,557	107,812,865
ALLETE INC	105,567	6,924,618	8,784,230
ALLIANCE DATA SYSTEMS CORP	160,059	25,254,805	22,429,068
ALLIANCEBERNSTEIN HOLDING LP	181,146	4,697,162	5,383,659
ALLIANT ENERGY CORP	1,735,046	71,255,702	85,156,058
ALLIED MOTION TECHNOLOGIES	24,454	955,759	926,807
ALLISON TRANSMISSION HOLDING	545,848	22,843,490	25,300,055
ALLOGENE THERAPEUTICS INC	19,300	524,249	518,205
ALLSCRIPTS HEALTHCARE SOLUTI	258,766	3,651,477	3,009,449
ALLSTATE CORP	2,930,816	247,939,942	298,034,679
ALLY FINANCIAL INC	1,920,161	47,635,817	59,505,789
ALNYLAM PHARMACEUTICALS INC	121,400	9,319,031	8,808,784
ALPHA + OMEGA SEMICONDUCTOR	108,090	2,014,467	1,009,561
ALPHABET INC CL A	850,241	790,741,589	920,640,955
ALPHABET INC CL C	427,809	460,116,063	462,423,026
ALPHATEC HOLDINGS INC	8,949	34,185	40,628
ALTA MESA RESOURCES INC A	3,100	31,084	452
ALTAIR ENGINEERING INC A	20,746	698,508	837,931
ALTERYX INC CLASS A	47,184	3,648,221	5,148,718
ALTICE USA INC A	614,038	11,177,064	14,951,825
ALTIMMUNE INC	724	17,595	1,723
ALTISOURCE ASSET MANAGEMENT	2,100	136,500	24,150
ALTRA INDUSTRIAL MOTION CORP	194,830	4,734,863	6,990,500
ALTUS MIDSTREAM CO A	6,048	59,618	22,499
AMAG PHARMACEUTICALS INC	71,853	1,745,072	717,811
AMALGAMATED BK OF NEW YORK A	2,660	51,789	46,417
AMARIN CORP PLC ADR	403,781	2,982,508	7,829,314
AMAZON.COM INC	781,531	591,366,750	1,479,930,548
AMBAC FINANCIAL GROUP INC	85,482	1,949,739	1,440,372
AMBARELLA INC	25,917	1,349,156	1,143,717
AMBER ROAD INC	75,340	709,880	983,940

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Security Name	Shares	Book Value	Market Value
AMBEV SA ADR	2,602,110	15,850,642	12,151,854
AMBIT BIOSCIENCES CORP	34,600	0	0
AMC ENTERTAINMENT HLDS CL A	28,390	635,078	264,879
AMC NETWORKS INC A	89,474	3,488,464	4,875,438
AMCON DISTRIBUTING CO	1,350	127,575	129,371
AMCORE FINANCIAL INC	40,966	-	41
AMDOCS LTD	586,350	29,865,336	36,406,472
AMEDISYS INC	79,863	7,211,932	9,696,167
AMER NATL BNKSHS/DANVILLE VA	16,228	627,793	628,835
AMERANT BANCORP INC	7,743	179,328	152,615
AMERANT BANCORP INC B	1,717	41,623	24,570
AMERCO	103,187	35,402,906	39,061,439
AMEREN CORPORATION	2,014,665	124,681,377	151,321,488
AMERESCO INC CL A	63,405	769,367	933,956
AMERICA FIRST MULTIFAMILY IN	17,437	115,850	124,151
AMERICA MOVIL SPN ADR CL L	1,332,617	19,029,233	19,402,904
AMERICA S CAR MART INC	23,076	881,174	1,986,382
AMERICAN AIRLINES GROUP INC	797,014	29,745,152	25,990,627
AMERICAN AXLE + MFG HOLDINGS	123,011	1,567,437	1,569,620
AMERICAN EAGLE ENERGY CORP	96,300	-	0
AMERICAN EAGLE OUTFITTERS	810,840	15,460,897	13,703,196
AMERICAN ELECTRIC POWER	4,161,064	297,650,437	366,215,243
AMERICAN EQUITY INVT LIFE HL	151,718	3,115,808	4,120,661
AMERICAN EXPRESS CO	1,813,297	133,675,631	223,833,382
AMERICAN FINANCIAL GROUP INC	662,953	59,943,272	67,932,794
AMERICAN INTERNATIONAL GROUP	1,667,067	82,081,241	88,821,330
AMERICAN MED ALERT CP ESCROW	10,500	-	0
AMERICAN MIDSTREAM PARTNERS	60,372	790,912	312,123
AMERICAN NATIONAL INSURANCE	22,074	1,394,331	2,570,959
AMERICAN PUBLIC EDUCATION	39,867	1,401,523	1,179,266
AMERICAN RENAL ASSOCIATES HO	85,320	1,377,783	634,781
AMERICAN RIVER BANKSHRS (CA)	16,747	262,091	205,318
AMERICAN SOFTWARE INC CL A	70,989	735,169	933,505
AMERICAN STATES WATER CO	56,666	2,956,038	4,263,550
AMERICAN SUPERCONDUCTOR CORP	22,580	133,674	209,542
AMERICAN VANGUARD CORP	53,518	976,750	824,712
AMERICAN WATER WORKS CO INC	1,370,379	120,514,356	158,963,964
AMERICAN WOODMARK CORP	19,204	638,655	1,625,042
AMERIGAS PARTNERS LP	182,084	7,640,820	6,343,807
AMERIPRISE FINANCIAL INC	557,015	59,539,365	80,856,297
AMERIS BANCORP	52,322	1,876,509	2,050,499
AMERISAFE INC	34,977	1,145,065	2,230,483
AMERISERV FINANCIAL INC	35,833	146,019	148,707
AMERISOURCEBERGEN CORP	230,702	8,974,419	19,669,653
AMES NATIONAL CORP	24,538	744,040	664,980
AMETEK INC	487,237	23,047,414	44,260,609
AMGEN INC	1,585,282	195,933,952	292,135,767
AMICUS THERAPEUTICS INC	200,300	2,602,379	2,499,744
AMKOR TECHNOLOGY INC	434,814	2,839,336	3,243,712
AMN HEALTHCARE SERVICES INC	36,377	2,089,215	1,973,452

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Security Name	Shares	Book Value	Market Value
AMNEAL PHARMACEUTICALS INC	100,405	2,028,646	719,904
AMPCO PITTSBURGH CORP	42,000	436,800	169,260
AMPHASTAR PHARMACEUTICALS IN	68,487	1,402,158	1,445,761
AMPHENOL CORP CL A	2,239,879	179,014,908	214,893,991
AMPIO PHARMACEUTICALS INC	20,500	59,245	7,950
AMPLIFY ENERGY CORP	11,558	1,603,333	6,478
AMREP CORP	22,809	163,769	156,470
AMTECH SYSTEMS INC	86,538	595,381	475,959
AMYRIS INC	7,879	44,666	28,049
ANADARKO PETROLEUM CORP	897,260	41,798,989	63,310,666
ANALOG DEVICES INC	582,795	33,045,916	65,780,072
ANAPLAN INC	94,852	4,772,674	4,787,180
ANAPTYSBIO INC	25,000	2,161,234	1,410,500
ANDEAVOR LOGISTICS LP	130,749	5,079,476	4,750,111
ANDERSONS INC/THE	38,448	1,099,269	1,047,324
ANGI HOMESERVICES INC A	14,730	210,306	191,637
ANGIODYNAMICS INC	53,643	886,543	1,056,231
ANI PHARMACEUTICALS INC	16,871	572,962	1,386,796
ANIKA THERAPEUTICS INC	21,003	576,024	853,142
ANIXTER INTERNATIONAL INC	68,387	3,960,165	4,083,388
ANSYS INC	131,076	8,688,802	26,846,986
ANTARES PHARMA INC	210,995	638,531	694,174
ANTERIX INC	20,411	973,538	959,317
ANTERO MIDSTREAM CORP	185,904	2,356,907	2,130,460
ANTERO RESOURCES CORP	483,478	10,871,293	2,673,633
ANTHEM INC	1,172,046	243,669,430	330,763,102
ANTHERA PHARMACEUTICALS INC	12,765	3,989	867
APACHE CORP	306,119	18,396,166	8,868,267
APARTMENT INVT + MGMT CO A	19,637	998,574	984,206
APELLIS PHARMACEUTICALS INC	43,875	971,808	1,111,793
APERGY CORP	128,019	1,986,420	4,293,757
APEX GLOBAL BRANDS INC	15,500	11,470	6,355
APOGEE ENTERPRISES INC	43,115	1,491,360	1,872,916
APOLLO ENDOSURGERY INC	848	5,003	2,756
APOLLO GLOBAL MANAGEMENT A	590,209	13,207,397	20,244,169
APOLLO INVESTMENT CORP	206,628	4,275,095	3,264,722
APOLLO MEDICAL HOLDINGS INC	612	9,820	10,227
APPFOLIO INC A	23,073	1,823,974	2,359,676
APPIAN CORP	10,347	409,782	373,216
APPLE INC	9,057,148	790,602,412	1,792,590,732
APPLIED DNA SCIENCES INC	36,200	53,214	18,100
APPLIED GENETIC TECHNOLOGIES	18,000	85,050	68,220
APPLIED INDUSTRIAL TECH INC	100,881	4,563,919	6,207,208
APPLIED MATERIALS INC	2,200,214	57,395,058	98,811,611
APPLIED OPTOELECTRONICS INC	110,200	4,846,533	1,132,856
APPROACH RESOURCES INC	1,158,300	5,344,477	335,907
APTARGROUP INC	115,828	5,633,411	14,402,054
APTEVO THERAPEUTICS INC	21,600	95,472	19,148
APYX MEDICAL CORP	28,177	98,620	189,349
AQR MULTI ASSET CLASS FUND	50,000,000	476,242,425	728,790,700

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Security Name	Shares	Book Value	Market Value
AQUA AMERICA INC	324,576	8,074,335	13,427,709
AQUANTIA CORP	18,514	201,072	241,237
AQUAVENTURE HOLDINGS LTD	1,388	22,664	27,718
AQUESTIVE THERAPEUTICS INC	114,300	860,053	480,060
ARAMARK	358,932	12,483,916	12,943,088
ARATANA THERAPEUTICS INC	120,635	861,553	622,477
ARC DOCUMENT SOLUTIONS INC	34,400	77,056	70,176
ARC GROUP WORLDWIDE INC	19,200	46,080	8,640
ARCA BIOPHARMA INC	457	4,285	3,345
ARCBEST CORP	85,282	3,144,031	2,397,277
ARCHER DANIELS MIDLAND CO	1,974,863	73,655,133	80,574,410
ARCHROCK INC	191,667	2,582,907	2,031,670
ARCONIC INC	660,415	16,937,865	17,051,915
ARCOSA INC	83,680	1,097,208	3,148,878
ARCTURUS THERAPEUTICS HOLDIN	7,285	36,862	68,770
ARCUS BIOSCIENCES INC	14,200	202,702	112,890
ARENA PHARMACEUTICALS INC	63,870	2,785,175	3,744,698
ARES CAPITAL CORP	726,613	12,072,061	13,035,437
ARES MANAGEMENT CORP A	44,882	1,139,912	1,174,562
ARGAN INC	11,571	306,753	469,320
ARISTA NETWORKS INC	90,632	17,098,279	23,529,880
ARK RESTAURANTS CORP	8,900	216,270	182,005
ARLINGTON ASSET INVESTMENT A	29,981	558,497	206,269
ARLO TECHNOLOGIES INC W/I	236,217	2,591,685	947,230
ARMSTRONG FLOORING INC	39,832	521,895	392,345
ARMSTRONG WORLD INDUSTRIES	88,430	5,054,776	8,595,396
AROTECH CORP	33,742	109,662	67,147
ARQULE INC	213,454	653,366	2,350,129
ARRAY BIOPHARMA INC	266,400	4,284,412	12,342,312
ARROW ELECTRONICS INC	191,423	9,673,652	13,642,717
ARROW FINANCIAL CORP	27,630	567,216	959,590
ARROWHEAD PHARMACEUTICALS IN	249,752	2,835,872	6,618,428
ARTESIAN RESOURCES CORP CL A	17,200	657,584	639,324
ARTHUR J GALLAGHER + CO	1,720,695	122,349,693	150,715,675
ARTISAN PARTNERS ASSET MA A	109,847	3,648,601	3,022,989
ARVINAS INC	4,977	113,349	109,444
ASBURY AUTOMOTIVE GROUP	52,516	2,165,390	4,429,199
ASCENA RETAIL GROUP INC	335,619	2,861,604	204,728
ASCENDIS PHARMA A/S ADR	24,600	2,022,548	2,832,690
ASCENT CAPITAL GROUP INC A	9,300	32,643	10,044
ASGN INC	95,589	3,971,323	5,792,693
ASHFORD INC	3,024	270,875	96,133
ASHLAND GLOBAL HOLDINGS INC	97,347	3,637,781	7,784,840
ASPEN AEROGELS INC	305,000	1,357,250	2,174,650
ASPEN TECHNOLOGY INC	149,224	8,074,551	18,545,559
ASSEMBLY BIOSCIENCES INC	11,740	235,169	158,373
ASSERTIO THERAPEUTICS INC	122,277	425,271	421,856
ASSOCIATED BANC CORP	336,547	6,993,406	7,114,604
ASSURANT INC	433,733	38,459,807	46,140,517
ASTEC INDUSTRIES INC	148,231	4,916,724	4,826,401

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Security Name	Shares	Book Value	Market Value
ASTRAZENECA PLC SPONS ADR	999,819	34,642,055	41,272,528
ASTRONICS CORP	20,429	391,507	821,654
ASTRONICS CORP CL B	2,429	28,953	97,524
ASTRONOVA INC	19,382	341,123	500,831
ASURE SOFTWARE INC	33,555	505,674	276,158
AT HOME GROUP INC	61,500	1,062,548	409,590
AT+T INC	25,831,242	695,331,342	833,261,620
ATARA BIOTHERAPEUTICS INC	36,400	1,497,014	732,004
ATHENEX INC	48,100	581,834	952,380
ATHERSYS INC	174,000	360,180	292,320
ATKORE INTERNATIONAL GROUP I	14,792	339,976	382,669
ATLANTIC AMERICAN CORP	53,025	172,331	126,200
ATLANTIC CAPITAL BANCSHARES	23,067	426,686	394,907
ATLANTIC POWER CORP	91,909	224,303	222,420
ATLANTIC UNION BANKSHARES CO	117,087	3,285,552	4,136,684
ATLANTICUS HOLDINGS CORP	18,829	41,424	76,257
ATLAS AIR WORLDWIDE HOLDINGS	35,112	1,412,704	1,567,400
ATLAS FINANCIAL HOLDINGS INC	21,200	226,840	15,376
ATMOS ENERGY CORP	912,011	79,860,168	96,271,881
ATN INTERNATIONAL INC	16,760	594,581	967,555
ATRICURE INC	52,491	1,129,585	1,566,331
ATRION CORPORATION	3,705	1,501,489	3,159,402
AUBURN NATL BANCORPORATION	1,001	42,032	33,534
AUDENTES THERAPEUTICS INC	43,129	1,680,206	1,632,864
AUTODESK INC	485,445	42,601,523	79,078,991
AUTOHOME INC ADR	84,258	6,140,832	7,214,170
AUTOMATIC DATA PROCESSING	2,200,480	247,247,414	363,805,358
AUTONATION INC	116,622	4,034,643	4,891,127
AUTOWEB INC	30,000	109,500	106,500
AUTOZONE INC	213,361	165,701,937	234,584,019
AVADEL PHARMACEUTICALS PLC	84,500	1,111,175	244,205
AVALARA INC	20,600	1,468,117	1,487,320
AVANGRID INC	126,190	6,113,399	6,372,595
AVANOS MEDICAL INC	91,126	2,538,521	3,974,005
AVANTOR INC	176,311	3,346,942	3,365,777
AVAYA HOLDINGS CORP	136,877	2,263,693	1,630,205
AVEO PHARMACEUTICALS INC	33,400	84,168	22,485
AVERY DENNISON CORP	678,074	63,056,942	78,439,600
AVIAT NETWORKS INC	18,441	307,965	252,642
AVID BIOSERVICES INC	68,542	260,460	383,835
AVID TECHNOLOGY INC	89,762	429,635	818,629
AVIS BUDGET GROUP INC	135,311	2,910,100	4,757,535
AVISTA CORP	88,948	2,602,888	3,967,081
AVNET INC	231,367	7,923,090	10,473,984
AVROBIO INC	500	9,500	8,130
AVX CORP	157,955	3,435,915	2,622,053
AWARE INC/MASS	29,700	117,315	98,604
AXA EQUITABLE HOLDINGS INC	287,941	5,979,491	6,017,967
AXALTA COATING SYSTEMS LTD	326,252	9,202,824	9,712,522

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AXCELIS TECHNOLOGIES INC	120,349	1,493,344	1,811,252
AXION INTERNATIONAL HOLDINGS	35,000	-	0
AXOGEN INC	58,300	996,061	1,154,340
AXON ENTERPRISE INC	98,906	1,714,027	6,350,754
AXONICS MODULATION TECHNOLOG	4,434	151,137	181,661
AXOS FINANCIAL INC	127,501	1,642,945	3,474,402
AXSOME THERAPEUTICS INC	23,442	566,982	603,632
AXT INC	124,900	724,420	494,604
AZZ INC	53,732	1,684,557	2,472,747
B. RILEY FINANCIAL INC	31,794	620,256	663,223
B+G FOODS INC	66,152	1,649,838	1,375,962
BABCOCK + WILCOX ENTERPR	745,419	2,271,826	255,604
BADGER METER INC	52,181	1,759,125	3,114,684
BAIDU INC SPON ADR	280,748	57,248,384	32,948,585
BAIN CAPITAL SPECIALTY FINAN	9,815	181,813	182,755
BAKER HUGHES A GE CO	303,720	11,328,983	7,480,624
BALCHEM CORP	61,057	2,763,669	6,103,868
BALL CORP	2,622,326	118,307,257	183,536,597
BALLANTYNE STRONG INC	78,538	384,836	253,678
BANC OF CALIFORNIA INC	54,887	811,328	766,771
BANCFIRST CORP	25,834	1,476,215	1,437,920
BANCORP INC/THE	66,707	629,483	595,026
BANCORP OF NEW JERSEY INC	4,299	69,820	59,756
BANCORPSOUTH BANK	(5,403)	(1,867,246)	(156,903)
BANDWIDTH INC CLASS A	11,455	837,714	859,354
BANK FIRST CORP	2,018	113,416	139,161
BANK OF AMERICA CORP	18,693,458	382,618,563	542,110,282
BANK OF COMMERCE HOLDINGS	10,262	115,961	109,701
BANK OF FLORIDA CORP	67,202	-	269
BANK OF HAWAII CORP	28,471	(1,061,178)	2,360,531
BANK OF MARIN BANCORP/CA	30,297	690,330	1,242,783
BANK OF NEW YORK MELLON CORP	1,894,512	62,337,454	83,642,705
BANK OF SOUTH CAROLINA CORP	4,114	90,097	77,672
BANK OZK	192,173	4,606,777	5,782,486
BANKFINANCIAL CORP	61,521	932,306	860,679
BANKUNITED INC	223,584	7,379,749	7,543,724
BANKWELL FINANCIAL GROUP INC	8,700	275,007	249,690
BANNER CORPORATION	48,386	1,798,873	2,620,102
BAOZUN INC SPN ADR	26,435	1,004,431	1,318,049
BAR HARBOR BANKSHARES	44,685	1,230,818	1,188,174
BARINGS BDC INC	15,500	171,062	152,520
BARNES + NOBLE EDUCATION INC	39,100	320,177	131,376
BARNES + NOBLE INC	73,326	659,174	490,551
BARNES GROUP INC	88,256	3,783,357	4,972,343
BARRETT BUSINESS SVCS INC	30,364	1,786,252	2,508,066
BASIC ENERGY SERVICES INC	584	3,150,723	1,110
BASSETT FURNITURE INDS	31,200	1,194,960	475,800
BAUSCH HEALTH COS INC	570,500	23,038,351	14,424,580
BAXANO SURGICAL INC	66,000	-	0
BAXTER INTERNATIONAL INC	3,798,302	249,231,730	311,080,934

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Security Name	Shares	Book Value	Market Value
BB+T CORP	1,589,120	62,139,613	78,073,466
BBX CAPITAL CORP	19,292	147,138	94,724
BCB BANCORP INC	23,400	366,210	324,090
BEACON ROOFING SUPPLY INC	99,543	3,154,172	3,655,219
BEASLEY BROADCAST GRP INC A	69,583	821,079	224,057
BEAZER HOMES USA INC	25,400	454,807	244,094
BECTON DICKINSON AND CO	1,097,905	219,582,997	276,683,039
BED BATH + BEYOND INC	711,038	15,252,621	8,262,262
BEIGENE LTD ADR	21,897	3,401,722	2,714,133
BEL FUSE INC CL B	25,507	564,883	437,955
BELDEN INC	70,977	3,104,494	4,228,100
BENCHMARK ELECTRONICS INC	133,289	2,899,948	3,348,220
BENEFITFOCUS INC	28,754	848,517	780,671
BERKSHIRE HATHAWAY INC CL A	830	135,256,893	264,230,500
BERKSHIRE HATHAWAY INC CL B	2,701,734	405,367,124	575,928,637
BERKSHIRE HILLS BANCORP INC	109,755	3,278,564	3,445,209
BERRY GLOBAL GROUP INC	262,698	10,315,912	13,815,288
BERRY PETROLEUM CORP	17,537	205,127	185,892
BEST BUY CO INC	572,418	24,648,290	39,914,707
BEST INC ADR	211,172	2,322,568	1,163,558
BEYOND MEAT INC	7,860	565,561	1,262,945
BGC PARTNERS INC CL A	717,142	4,218,688	3,750,653
BHP GROUP PLC ADR	275,322	12,596,693	14,071,707
BIG 5 SPORTING GOODS CORP	147,669	1,850,781	287,955
BIG LOTS INC	200,129	6,441,113	5,725,691
BIGLARI HOLDINGS INC A	390	433,072	206,903
BIGLARI HOLDINGS INC B	3,900	886,437	405,054
BIO PATH HOLDINGS INC	579	20,514	7,753
BIO RAD LABORATORIES A	33,232	4,938,983	10,387,991
BIO TECHNE CORP	68,977	7,752,266	14,381,015
BIOCRYST PHARMACEUTICALS INC	119,621	936,769	453,364
BIODELIVERY SCIENCES INTL	265,430	615,760	1,234,250
BIOGEN INC	837,506	183,143,631	195,867,528
BIOHAVEN PHARMACEUTICAL HOLD	29,131	1,123,507	1,275,646
BIOLASE INC	33,423	60,162	49,132
BIOMARIN PHARMACEUTICAL INC	270,966	17,117,398	23,208,238
BIOSPECIFICS TECHNOLOGIES	17,553	890,732	1,048,090
BIOTELEMETRY INC	76,444	3,353,186	3,680,779
BIOXCEL THERAPEUTICS INC	298,400	3,282,400	3,270,464
BITAUTO HOLDINGS LTD ADR	33,992	1,299,480	355,896
BIZLINK HOLDING INC	151,444	956,744	1,048,325
BJ S RESTAURANTS INC	111,041	5,318,004	4,879,142
BJ S WHOLESALE CLUB HOLDINGS	91,608	2,133,994	2,418,451
BK TECHNOLOGIES CORP	87,506	328,148	376,276
BLACK HILLS CORP	95,089	5,622,028	7,433,107
BLACK KNIGHT INC	466,960	21,703,856	28,087,644
BLACK STONE MINERALS LP	41,115	691,341	637,283
BLACKBAUD INC	65,987	3,390,238	5,509,915
BLACKLINE INC	62,352	2,666,667	3,336,456
BLACKROCK CAPITAL INVESTMENT	20,100	124,889	121,203

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Security Name	Shares	Book Value	Market Value
BLACKROCK INC	221,051	66,144,554	103,739,234
BLACKROCK TCP CAPITAL CORP	85,300	1,353,374	1,215,525
BLACKSTONE GROUP LP/THE	966,755	26,851,178	42,943,257
BLOOM ENERGY CORP A	6,700	78,314	82,209
BLOOMIN BRANDS INC	206,458	4,384,139	3,904,121
BLUCORA INC	64,727	1,514,777	1,965,759
BLUE BIRD CORP	16,360	305,897	322,128
BLUEBIRD BIO INC	65,200	6,859,099	8,293,440
BLUEKNIGHT ENERGY PARTNERS L	89,764	538,584	104,126
BLUELINX HOLDINGS INC	10,540	432,245	208,797
BLUEPRINT MEDICINES CORP	53,500	4,044,100	5,046,655
BLUESTEM GROUP INC	6,097	139,520	3,049
BMC STOCK HOLDINGS INC	209,340	3,654,788	4,438,008
BODY CENTRAL CORP	5,850	-	0
BOEING CO/THE	1,292,335	260,406,717	470,422,863
BOINGO WIRELESS INC	22,135	440,506	397,766
BOISE CASCADE CO	55,584	1,766,470	1,562,466
BOK FINANCIAL CORPORATION	51,799	2,883,623	3,909,789
BONANZA CREEK ENERGY INC	30,595	998,314	638,824
BOOKING HOLDINGS INC	77,697	71,900,377	145,659,343
BOOT BARN HOLDINGS INC	38,627	1,083,318	1,376,666
BOOZ ALLEN HAMILTON HOLDINGS	349,612	15,470,479	23,147,811
BORGWARNER INC	356,152	11,726,895	14,951,261
BOSTON BEER COMPANY INC A	14,283	2,677,671	5,395,546
BOSTON OMAHA CORP CL A	2,653	63,298	61,417
BOSTON PRIVATE FINL HOLDING	173,124	2,035,844	2,089,607
BOSTON SCIENTIFIC CORP	3,434,552	80,720,039	147,617,045
BOTTOMLINE TECHNOLOGIES (DE)	97,184	3,270,698	4,299,420
BOWL AMERICA INC CLASS A	5,912	87,794	94,001
BOX INC CLASS A	179,273	4,143,188	3,156,998
BOX SHIPS INC WTS	80,000	0	0
BOYD GAMING CORP	43,193	1,284,399	1,163,619
BP MIDSTREAM PARTNERS LP	74,507	1,328,604	1,153,368
BRADY CORPORATION CL A	108,161	3,661,252	5,334,501
BRIDGE BANCORP INC	29,764	959,056	876,847
BRIDGEWATER BANCSHARES INC	8,340	92,360	96,244
BRIDGFORD FOODS CORP	18,672	282,507	555,679
BRIGGS + STRATTON	80,083	1,230,233	820,050
BRIGHAM MINERALS INC CL A	5,289	114,089	113,502
BRIGHT HORIZONS FAMILY SOLUT	99,429	9,485,176	15,000,853
BRIGHTCOVE	11,226	103,111	115,965
BRIGHTHOUSE FINANCIAL INC	124,400	5,581,691	4,564,236
BRIGHTVIEW HOLDINGS INC	93,846	2,028,103	1,755,859
BRINK S CO/THE	96,105	4,329,902	7,801,804
BRINKER INTERNATIONAL INC	124,637	3,642,031	4,904,466
BRISTOL MYERS SQUIBB CO	7,379,246	341,361,086	334,648,806
BRISTOW GROUP INC	33,700	1,255,214	3,212
BROADCOM INC	987,906	177,543,733	284,378,621
BROADRIDGE FINANCIAL SOLUTIO	871,865	88,067,425	111,319,723
BROADWIND ENERGY INC	109,780	298,602	243,712

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BROOKDALE SENIOR LIVING INC	215,387	3,185,914	1,552,940
BROOKFIELD INFRASTRUCTURE PA	471,044	14,462,135	20,226,629
BROOKLINE BANCORP INC	214,919	2,701,660	3,305,454
BROOKS AUTOMATION INC	132,565	3,344,531	5,136,894
BROOKSIDE CAP PARTNERS	23,847	84,325	712,311
BROWN + BROWN INC	687,372	14,316,515	23,026,962
BROWN FORMAN CORP CLASS A	134,941	3,905,721	7,421,755
BROWN FORMAN CORP CLASS B	1,835,026	82,660,056	101,715,491
BRUKER CORP	371,712	10,880,743	18,567,014
BRUNSWICK CORP	187,274	6,894,297	8,594,004
BRYN MAWR BANK CORP	26,438	741,128	986,666
BSQUARE CORP	42,450	186,780	49,242
BUCKEYE PARTNERS LP	305,749	16,210,637	12,550,996
BUCKLE INC/THE	57,482	1,530,872	995,013
BUILD A BEAR WORKSHOP INC	26,200	244,970	146,458
BUILDERS FIRSTSOURCE INC	195,522	2,556,711	3,296,501
BUNGE LTD	838,907	48,554,695	46,735,509
BURLINGTON STORES INC	171,391	24,420,323	29,162,179
BUSINESS FIRST BANCSHARES	3,498	90,724	89,024
BWX TECHNOLOGIES INC	151,157	3,073,684	7,875,280
BYLINE BANCORP INC	8,988	179,202	171,851
C + F FINANCIAL CORP	9,150	540,765	499,682
C.H. ROBINSON WORLDWIDE INC	948,953	76,054,213	80,044,186
C+J ENERGY SERVICES INC	57,561	1,435,388	678,069
CABLE ONE INC	8,862	5,823,419	10,377,313
CABOT CORP	112,633	3,917,155	5,373,720
CABOT MICROELECTRONICS CORP	55,325	4,129,085	6,090,176
CABOT OIL + GAS CORP	1,014,805	21,550,632	23,299,923
CACI INTERNATIONAL INC CL A	78,426	9,302,938	16,045,175
CACTUS INC A	44,762	1,442,452	1,482,517
CADENCE BANCORP	127,318	2,958,315	2,648,214
CADENCE DESIGN SYS INC	1,287,916	58,254,318	91,197,332
CADIZ INC	28,208	358,242	317,340
CAESARS ENTERTAINMENT CORP	682,245	7,423,507	8,064,136
CAGLES INC ESCROW CONTRA	14,000	-	0
CAI INTERNATIONAL INC	65,751	1,201,145	1,631,940
CAL MAINE FOODS INC	64,839	2,136,063	2,705,083
CALADRIUS BIOSCIENCES INC	4,242	17,901	9,672
CALAMP CORP	334,634	4,866,676	3,908,525
CALAVO GROWERS INC	24,334	926,943	2,354,071
CALERES INC	60,978	1,502,341	1,214,682
CALIFORNIA RESOURCES CORP	65,141	1,914,983	1,281,975
CALIFORNIA WATER SERVICE GRP	62,658	2,100,049	3,172,375
CALITHERA BIOSCIENCES INC	14,100	259,088	54,990
CALIX INC	68,561	670,551	449,760
CALLAWAY GOLF COMPANY	59,929	1,028,308	1,028,382
CALLON PETROLEUM CO	458,455	2,985,729	3,021,218
CALUMET SPECIALTY PRODUCTS	110,142	2,353,669	461,495
CALYXT INC	87,600	1,074,023	1,093,248
CAMBREX CORP	53,509	1,022,135	2,504,756

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Security Name	Shares	Book Value	Market Value
CAMBRIDGE BANCORP	1,158	96,810	94,377
CAMDEN NATIONAL CORP	31,448	868,389	1,442,520
CAMPBELL SOUP CO	1,255,418	45,226,202	50,304,599
CAMPING WORLD HOLDINGS INC A	11,900	239,115	147,798
CANCER GENETICS INC	9,300	9,114	1,517
CANNAE HOLDINGS INC	167,930	2,346,532	4,866,611
CANO PETROLEUM INC	121,150	-	0
CANTEL MEDICAL CORP	62,799	2,552,086	5,064,111
CANTERBURY PARK HOLDING CORP	2,999	45,435	37,008
CAPITAL CITY BANK GROUP INC	45,673	991,177	1,134,974
CAPITAL ONE FINANCIAL CORP	1,023,677	66,103,572	92,888,451
CAPITAL PRODUCT PARTNERS LP	38,770	2,696,525	407,085
CAPITAL SENIOR LIVING CORP	59,600	585,079	299,788
CAPITAL SOUTHWEST CORP	22,200	461,025	465,090
CAPITALA FINANCE CORP	40,000	319,200	378,000
CAPITOL FEDERAL FINANCIAL IN	201,953	2,667,255	2,780,893
CAPITOL INVESTMENT CORP IV A	10,054	100,143	102,852
CAPSTAR FINANCIAL HOLDINGS I	4,062	64,746	61,539
CAPSTONE TURBINE CORP	71,910	100,674	56,564
CARA THERAPEUTICS INC	85,603	1,362,402	1,840,465
CARBO CERAMICS INC	64,700	522,776	87,345
CARBON BLACK INC	82,598	1,234,713	1,381,039
CARBONITE INC	52,286	664,196	1,361,527
CARDINAL HEALTH INC	355,299	11,128,342	16,734,583
CARDIOVASCULAR SYSTEMS INC	39,236	1,115,334	1,684,401
CARDLYTICS INC	11,800	173,079	306,564
CARE.COM INC	6,918	105,724	75,960
CAREDX INC	206,863	3,000,605	7,444,999
CAREER EDUCATION CORP	132,496	2,340,859	2,526,699
CARGURUS INC	63,622	2,377,426	2,297,390
CARLISLE COS INC	170,947	12,919,705	24,002,668
CARLYLE GROUP/THE	144,211	3,691,412	3,260,611
CARLYLE MULTI STRATEGY PARTNER	394,251	-	490,108
CARMAX INC	426,508	20,819,334	37,033,690
CARNIVAL CORP	1,102,485	46,420,315	51,320,677
CARNIVAL PLC	348,883	16,577,624	15,447,576
CAROLINA FINANCIAL CORP	24,540	884,787	861,109
CARPENTER TECHNOLOGY	88,977	3,846,260	4,269,116
CARRIAGE SERVICES INC	80,528	1,512,484	1,530,837
CARRIZO OIL + GAS INC	184,592	5,689,648	1,849,612
CARROLS RESTAURANT GROUP INC	47,100	508,077	425,313
CARS.COM INC	115,930	1,971,013	2,286,140
CARTER BANK + TRUST	6,084	120,011	120,159
CARTER S INC	179,522	14,359,556	17,510,576
CARTICA CAPITAL PARTNERS, LP	286,324,526	260,026,504	473,711,616
CARVANA CO	28,292	1,660,448	1,770,796
CASA SYSTEMS INC	62,040	843,252	398,917
CASELLA WASTE SYSTEMS INC A	111,924	2,940,955	4,435,548
CASEY S GENERAL STORES INC	60,504	3,841,442	9,438,019
CASI PHARMACEUTICALS INC	139,600	935,649	446,720

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Security Name	Shares	Book Value	Market Value
CASS INFORMATION SYSTEMS INC	26,525	1,005,303	1,285,932
CASSAVA SCIENCES INC	14,285	114,851	17,285
CASTLIGHT HEALTH INC B	72,643	255,503	234,637
CATALENT INC	217,252	8,257,384	11,777,231
CATALYST BIOSCIENCES INC	895	25,848	6,596
CATALYST PHARMACEUTICALS INC	65,895	240,346	253,037
CATERPILLAR INC	1,112,146	92,947,217	151,574,378
CATHAY GENERAL BANCORP	169,084	4,784,052	6,071,806
CATO CORP CLASS A	58,420	1,016,342	719,734
CAVCO INDUSTRIES INC	12,337	983,902	1,943,571
CB FINANCIAL SERVICES INC	893	28,576	21,209
CBIZ INC	98,783	1,201,284	1,935,159
CBOE GLOBAL MARKETS INC	180,509	12,025,619	18,706,148
CBRE GROUP INC A	809,721	26,783,913	41,538,687
CBS CORP CLASS A VOTING	1,379	68,050	69,005
CBS CORP CLASS B NON VOTING	618,165	19,564,313	30,846,434
CBTX INC	6,026	174,422	169,572
CCA INDUSTRIES INC	24,958	74,874	74,624
CCUR HOLDINGS INC	44,468	233,457	171,202
CDK GLOBAL INC	1,066,305	52,300,179	52,718,119
CDTI ADVANCED MATERIALS INC	1,322	3,649	403
CDW CORP/DE	364,260	26,415,129	40,432,860
CECO ENVIRONMENTAL CORP	199,948	1,344,431	1,917,501
CEDAR FAIR LP	98,998	3,559,169	4,721,215
CELADON GROUP INC	53,600	144,184	63,248
CELANESE CORP	331,911	20,068,940	35,780,006
CELCUITY INC	10,000	192,184	250,000
CELGENE CORP	2,222,097	148,025,804	203,767,070
CELLDEX THERAPEUTICS INC	12,026	1,427,588	32,230
CELLULAR BIOMEDICINE GROUP I	19,000	360,050	314,070
CELSION CORP	4,794	10,978	8,725
CENTENE CORP	1,058,453	48,408,041	55,505,275
CENTENNIAL RESOURCE DEVELO A	178,632	2,817,324	1,355,817
CENTERPOINT ENERGY INC	3,055,118	81,211,877	87,468,028
CENTERSTATE BANK CORP	141,307	3,555,550	3,254,300
CENTRAL FEDERAL CORP	265	3,577	3,191
CENTRAL GARDEN + PET CO	2,836	95,842	76,430
CENTRAL GARDEN AND PET CO A	67,008	1,317,780	1,651,077
CENTRAL PACIFIC FINANCIAL CO	59,746	1,303,443	1,789,990
CENTRAL VALLEY COMM BANCORP	22,438	461,319	481,744
CENTRIC BRANDS INC	5,290	5,660	21,742
CENTRUS ENERGY CORP CLASS A	25,583	96,960	83,401
CENTURY ALUMINUM COMPANY	69,100	439,840	477,481
CENTURY BANCORP INC CL A	22,799	1,829,714	2,004,032
CENTURY CASINOS INC	72,171	586,915	700,059
CENTURY COMMUNITIES INC	10,026	264,357	266,491
CENTURLINK INC	2,324,353	57,580,225	27,334,391
CENVEO ENTERPRISES, INC.	1,157	121,749	20,248
CERIDIAN HCM HOLDING INC	54,326	2,390,628	2,727,165

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Security Name	Shares	Book Value	Market Value
CERNER CORP	1,740,758	95,246,997	127,597,561
CERUS CORP	176,828	1,058,436	993,773
CEVA INC	45,781	598,912	1,114,767
CF INDUSTRIES HOLDINGS INC	491,446	14,056,301	22,955,443
CHANGYOU.COM LTD ADR	88,801	1,977,068	853,378
CHANNELADVISOR CORP	39,192	539,218	343,322
CHAPARRAL ENERGY INC CLASS A	184,538	1,405,645	869,174
CHARAH SOLUTIONS INC	103,500	1,242,000	569,250
CHARLES + COLVARD LTD	36,473	51,792	57,627
CHARLES RIVER LABORATORIES	76,386	6,410,894	10,839,173
CHART INDUSTRIES INC	67,852	4,058,059	5,216,462
CHARTER COMMUNICATIONS INC A	393,172	100,062,054	155,373,711
CHASE CORP	14,810	881,292	1,594,148
CHATHAM EUREKA FUND L P	163,282,191	157,998,371	164,553,179
CHEESECAKE FACTORY INC/THE	97,257	3,827,643	4,252,076
CHEETAH MOBILE INC ADR	122,300	2,060,060	434,165
CHEFS WAREHOUSE INC/THE	18,929	561,642	663,840
CHEGG INC	138,098	4,829,980	5,329,202
CHEMED CORP	28,480	4,147,928	10,276,723
CHEMOCENTRYX INC	37,391	391,918	347,736
CHEMOURS CO/THE	304,640	6,177,517	7,311,360
CHEMUNG FINANCIAL CORP	5,714	266,199	276,215
CHENIERE ENERGY INC	369,739	14,441,288	25,308,635
CHENIERE ENERGY PARTNERS LP	109,700	3,788,763	4,627,146
CHESAPEAKE ENERGY CORP	1,614,490	18,080,497	3,148,256
CHESAPEAKE UTILITIES CORP	25,449	1,843,202	2,418,164
CHEVRON CORP	4,838,860	451,723,188	602,147,738
CHICAGO RIVET + MACHINE CO	2,900	84,390	82,621
CHICO S FAS INC	596,272	5,980,753	2,009,437
CHILDREN S PLACE INC/THE	28,526	2,071,617	2,720,810
CHIMERIX INC	77,200	3,074,515	333,504
CHINA MOBILE LTD SPON ADR	733,958	36,982,087	33,240,958
CHIPOTLE MEXICAN GRILL INC	42,060	11,008,091	30,824,933
CHOICE HOTELS INTL INC	230,902	17,600,515	20,090,783
CHRISTOPHER + BANKS CORP	100,600	110,660	11,257
CHROMADEX CORP	2,532	9,642	11,774
CHURCH + DWIGHT CO INC	1,901,998	105,099,516	138,959,974
CHURCHILL DOWNS INC	45,023	3,621,605	5,180,797
CHUY S HOLDINGS INC	24,284	518,893	556,589
CIA DE MINAS BUENAVENTUR ADR	1,181,451	18,084,290	19,694,788
CIENA CORP	422,300	13,019,847	17,369,199
CIGNA CORP	1,455,728	211,710,522	229,349,946
CIMAREX ENERGY CO	308,583	22,549,121	18,308,229
CINCINNATI BELL INC	72,381	1,769,477	358,286
CINCINNATI FINANCIAL CORP	1,167,506	85,559,699	121,035,347
CINEDIGM CORP A	10,970	17,662	14,810
CINEMARK HOLDINGS INC	220,497	6,453,478	7,959,942
CINER RESOURCES LP	81,800	2,248,682	1,586,102
CINTAS CORP	266,595	32,927,881	63,260,328
CIRCOR INTERNATIONAL INC	14,916	582,185	686,136

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CIRRUS LOGIC INC	159,064	4,348,182	6,951,097
CISCO SYSTEMS INC	14,679,935	499,402,505	803,432,843
CISION LTD	113,747	1,363,236	1,334,252
CIT GROUP INC	257,898	11,546,276	13,549,961
CITI TRENDS INC	49,500	1,214,241	723,690
CITIGROUP INC	5,874,200	346,291,506	410,910,527
CITIZENS + NORTHERN CORP	25,356	600,622	667,623
CITIZENS COMMUNITY BANCORP I	5,752	81,391	62,352
CITIZENS FINANCIAL GROUP	1,682,289	56,300,482	59,485,739
CITIZENS FINANCIAL SERVICES	11,007	673,898	665,922
CITIZENS FIRST CORP	11,600	305,660	297,888
CITIZENS HOLDING COMPANY	1,600	35,680	33,008
CITIZENS INC	130,490	1,009,340	952,577
CITRIX SYSTEMS INC	970,177	88,061,506	95,213,171
CITY HOLDING CO	48,293	2,603,617	3,682,824
CIVEO CORP	236,175	834,452	406,221
CIVISTA BANCSHARES INC	32,613	760,827	732,162
CKX LANDS INC	5,395	55,299	52,601
CLAIRE S STORES	261,340	-	0
CLARUS CORP	33,602	462,049	485,213
CLASS A COMMON STOCK	3,115	-	2,336
CLEAN ENERGY FUELS CORP	204,998	1,676,310	547,345
CLEAN HARBORS INC	83,838	3,510,062	5,960,882
CLEAR CHANNEL OUTDOOR HOLDIN	69,215	337,307	326,695
CLEARFIELD INC	59,000	755,200	781,750
CLEARONE INC	50,600	194,810	112,838
CLEARWATER PAPER CORP	24,886	691,378	460,142
CLEARWAY ENERGY INC A	61,736	1,364,805	998,888
CLEARWAY ENERGY INC C	99,285	2,145,984	1,673,945
CLEVELAND CLIFFS INC	949,461	12,061,188	10,130,749
CLOROX COMPANY	899,986	119,991,747	137,796,856
CLOUDERA INC	335,610	4,602,756	1,765,309
CLOVIS ONCOLOGY INC	57,000	3,515,082	847,590
CM FINANCE INC	36,600	291,885	278,526
CME GROUP INC	1,819,937	275,748,686	353,267,971
CMS ENERGY CORP	2,107,174	101,331,660	122,026,446
CNA FINANCIAL CORP	79,768	3,386,718	3,754,680
CNB FINANCIAL CORP/PA	30,063	748,080	848,979
CNO FINANCIAL GROUP INC	407,393	4,930,418	6,795,315
CNX MIDSTREAM PARTNERS LP	5,642	93,443	79,270
CNX RESOURCES CORP	874,302	11,255,525	6,391,148
COCA COLA CO/THE	24,534,237	1,022,067,697	1,249,283,348
COCA COLA CONSOLIDATED INC	7,290	1,221,690	2,181,533
CODEXIS INC	61,259	1,222,774	1,129,003
CODORUS VALLEY BANCORP INC	14,462	401,512	332,626
COEUR MINING INC	202,769	2,113,851	880,017
COFFEE HOLDING CO INC	12,200	50,386	49,898
COGENT COMMUNICATIONS HOLDIN	65,294	1,997,629	3,875,852
COGNEX CORP	277,700	5,827,880	13,324,046

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COGNIZANT TECH SOLUTIONS A	3,834,946	240,736,475	243,097,227
COHEN + STEERS INC	44,142	1,582,272	2,270,664
COHERENT INC	83,255	10,516,254	11,353,484
COHERUS BIOSCIENCES INC	18,636	305,371	411,856
COHU INC	38,020	887,969	586,649
COLDWATER CREEK INC	54,625	-	546
COLFAX CORP	161,972	7,053,300	4,540,075
COLGATE PALMOLIVE CO	4,417,315	253,149,280	316,588,966
COLLECTORS UNIVERSE	108,000	1,495,997	2,304,720
COLLEGIUM PHARMACEUTICAL INC	11,580	248,898	152,277
COLLIER CREEK HOLDINGS A	16,054	157,502	160,540
COLONY BANKCORP	5,149	85,988	87,276
COLT CLASS B UNITS	19,105	655,548	0
COLUMBIA BANKING SYSTEM INC	107,518	3,478,547	3,890,001
COLUMBIA FINANCIAL INC	15,336	249,574	231,574
COLUMBIA SPORTSWEAR CO	55,091	2,076,665	5,517,915
COLUMBUS MCKINNON CORP/NY	54,660	1,572,401	2,294,080
COMCAST CORP CLASS A	14,321,591	430,301,615	605,516,867
COMERICA INC	572,421	37,266,315	41,580,661
COMFORT SYSTEMS USA INC	61,704	2,998,124	3,146,287
COMMERCE BANCSHARES INC	110,336	1,788,480	6,582,646
COMMERCIAL INTL BANK GDR REG	3,000,686	8,836,032	12,752,916
COMMERCIAL METALS CO	218,083	4,063,090	3,892,782
COMMERCIAL VEHICLE GROUP INC	120,130	845,015	963,443
COMMONWEALTH BANKSHARES INC	13,692	-	0
COMMSCOPE HOLDING CO INC	360,804	10,218,384	5,675,447
COMMUNICATIONS SYSTEMS INC	26,400	96,096	79,464
COMMUNITY BANK SYSTEM INC	79,351	4,219,731	5,224,470
COMMUNITY BANKERS TRUST CORP	44,449	388,929	376,483
COMMUNITY HEALTH SYSTEMS INC	118,603	2,712,799	316,670
COMMUNITY TRUST BANCORP INC	21,870	966,863	924,882
COMMUNITY WEST BANCSHARES	24,654	282,288	237,911
COMMVAULT SYSTEMS INC	61,707	2,751,971	3,061,901
COMPASS DIVERSIFIED HOLDINGS	87,447	1,495,583	1,671,112
COMPASS MINERALS INTERNATION	46,728	2,743,749	2,567,704
COMPUTER PROGRAMS + SYSTEMS	35,455	1,083,129	985,294
COMPUTER TASK GROUP INC	17,772	139,332	71,266
COMPX INTERNATIONAL INC	16,595	226,522	280,456
COMSCORE INC	51,000	699,914	263,160
COMSTOCK MINING INC	63,300	21,262	12,027
COMSTOCK RESOURCES INC	99,520	686,688	554,326
COMTECH TELECOMMUNICATIONS	27,041	520,837	760,123
CONAGRA BRANDS INC	1,580,378	45,073,297	41,911,625
CONATUS PHARMACEUTICALS INC	24,900	85,656	6,476
CONCERT PHARMACEUTICALS INC	146,000	1,992,747	1,752,000
CONCHO RESOURCES INC	395,016	41,183,685	40,757,751
CONDUENT INC	276,606	4,285,875	2,652,652
CONFORMIS INC	8,200	33,872	35,752
CONMED CORP	52,024	2,391,308	4,451,694
CONN S INC	43,094	806,509	767,935

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CONNECTICUT WATER SVC INC	5,276	358,811	367,843
CONNECTONE BANCORP INC	38,548	679,866	873,498
CONOCOPHILLIPS	2,604,737	122,422,258	158,888,957
CONS TOMOKA LAND CO FLORIDA	1,546	92,609	92,296
CONSOL COAL RESOURCES LP	641	10,291	10,685
CONSOL ENERGY INC	44,079	1,357,127	1,172,942
CONSOLIDATED COMMUNICATIONS	114,037	1,465,151	562,202
CONSOLIDATED EDISON INC	2,512,531	190,370,736	220,298,718
CONSTELLATION BRANDS INC A	456,058	59,909,861	89,816,063
CONSTELLATION PHARMACEUTICAL	1,041	10,623	12,783
CONSUMER PORTFOLIO SERVICES	111,500	372,410	423,700
CONTAINER STORE GROUP INC/TH	833,086	4,376,433	6,098,190
CONTANGO OIL + GAS	101,252	389,820	176,178
CONTINENTAL BUILDING PRODUCT	86,363	2,019,610	2,294,665
CONTINENTAL RESOURCES INC/OK	230,715	7,744,611	9,710,794
CONTRA GTX INC DEL	852	1,747	1,747
CONTROL4 CORP	79,381	1,615,782	1,885,299
CONTURA ENERGY INC	5,645	325,565	292,976
COOPER COS INC/THE	355,951	86,374,388	119,916,332
COOPER STANDARD HOLDING	25,082	2,876,433	1,149,257
COOPER STD HLDGS INC	73,200	-	0
COOPER TIRE + RUBBER	241,976	6,675,645	7,634,343
COPART INC	502,406	16,645,903	37,549,824
CORBUS PHARMACEUTICALS HOLDI	20,406	141,568	141,414
CORCEPT THERAPEUTICS INC	123,037	1,323,694	1,371,863
CORE MARK HOLDING CO INC	39,709	1,327,936	1,577,241
CORE MOLDING TECHNOLOGIES IN	5,945	95,893	44,409
CORELOGIC INC	150,743	3,543,648	6,305,580
CORINDUS VASCULAR ROBOTICS I	34,410	107,952	102,542
CORINTHIAN COLLEGES INC	214,600	-	0
CORNERSTONE BUILDING BRANDS	36,008	437,283	209,927
CORNERSTONE ONDEMAND INC	76,957	3,618,355	4,458,119
CORNING INC	1,514,397	29,395,246	50,323,412
CORTEVA INC	1,761,949	44,307,246	52,100,832
CORTEXIME INC	293	10,517	12,455
CORVEL CORP	24,125	988,815	2,099,116
COSTAR GROUP INC	61,495	14,742,247	34,071,920
COSTCO WHOLESALE CORP	821,312	97,480,249	217,039,909
COTT CORPORATION	265,600	2,821,591	3,552,851
COTY INC CL A	751,630	9,135,907	10,071,842
COUPA SOFTWARE INC	99,197	8,304,915	12,559,332
COVANTA HOLDING CORP	175,272	3,091,938	3,139,122
COVENANT TRANSPORT GRP CL A	16,738	410,598	246,216
COVETRUS INC	122,247	2,003,620	2,990,162
COVIA HOLDINGS CORP	78,419	2,458,200	153,701
COWEN INC A	42,870	619,847	736,935
CPI AEROSTRUCTURES INC	13,900	137,610	116,899
CPI CARD GROUP INC	7,739	20,354	19,889
CRA INTERNATIONAL INC	27,414	1,540,506	1,050,779
CRACKER BARREL OLD COUNTRY	46,732	5,971,572	7,978,554

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Security Name	Shares	Book Value	Market Value
CRAFT BREW ALLIANCE INC	42,181	746,147	590,112
CRANE CO	117,336	6,055,674	9,790,516
CRAWFORD + CO CL B	19,900	120,370	185,269
CRAWFORD + COMPANY CL A	7,559	43,886	79,596
CRAY INC	80,468	807,993	2,801,896
CREDIT ACCEPTANCE CORP	58,247	21,728,871	28,181,646
CREE INC	176,900	7,071,469	9,938,242
CRESCENT ACQUISITION CORP A	6,616	64,803	64,837
CRESTWOOD EQUITY PARTNERS LP	91,469	7,013,004	3,271,846
CREXENDO INC	19,001	47,503	62,513
CRINETICS PHARMACEUTICALS IN	6,700	156,864	167,500
CRITEO SA SPON ADR	111,288	3,507,374	1,915,266
CROCS INC	278,340	5,074,610	5,497,215
CROSS COUNTRY HEALTHCARE INC	43,126	528,563	404,522
CROSS TIMBERS ROYALTY TRUST	20,900	280,060	264,385
CROSSAMERICA PARTNERS LP	8,497	176,560	136,377
CROWN CRAFTS INC	38,475	232,774	180,833
CROWN HOLDINGS INC	284,852	10,789,352	17,404,457
CRYOLIFE INC	62,598	1,370,463	1,873,558
CRYOPORT INC	28,500	514,466	522,120
CSG SYSTEMS INTL INC	81,905	3,225,535	3,999,421
CSP INC	216,453	2,380,983	3,300,908
CSS INDUSTRIES INC	6,600	173,778	32,208
CSW INDUSTRIALS INC	8,588	477,935	585,272
CSX CORP	1,457,765	48,176,780	112,787,278
CTI BIOPHARMA CORP	28,400	110,192	24,404
CTRIIP.COM INTERNATIONAL ADR	281,400	13,408,877	10,386,474
CTS CORP	54,000	1,421,540	1,489,320
CUBIC CORP	38,907	1,771,133	2,508,723
CUI GLOBAL INC	65,700	173,448	53,999
CULLEN/FROST BANKERS INC	91,535	4,527,255	8,573,168
CULP INC	1,920	58,343	36,480
CUMBERLAND PHARMACEUTICALS	53,800	349,162	342,706
CUMMINS INC	449,353	52,923,348	76,992,143
CURTISS WRIGHT CORP	89,499	7,400,356	11,378,008
CUSHMAN + WAKEFIELD PLC	154,036	2,658,355	2,754,164
CUSTOMERS BANCORP INC	27,030	764,916	567,630
CUTERA INC	41,733	2,082,477	867,212
CVB FINANCIAL CORP	149,264	2,682,898	3,139,022
CVD EQUIPMENT CORP	15,700	127,327	57,305
CVR ENERGY INC	51,094	1,603,117	2,554,189
CVR PARTNERS LP	179,399	2,642,136	733,742
CVS HEALTH CORP	2,732,436	131,056,194	148,890,438
CYANOTECH CORP	19,300	82,025	59,830
CYBEROPTICS CORP	28,500	440,325	462,555
CYCLACEL PHARMACEUTICALS INC	7,558	10,808	4,085
CYCLERION THERAPEUTICS INC	26,380	660,953	302,051
CYMABAY THERAPEUTICS INC	19,618	190,007	140,465
CYPRESS SEMICONDUCTOR CORP	819,067	5,498,936	18,216,050
CYTOKINETICS INC	76,730	976,903	863,213

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Security Name	Shares	Book Value	Market Value
CYTOPIX THERAPEUTICS INC	81,403	1,539,203	913,342
CYTOSORBENTS CORP	44,100	332,955	291,501
CYTRX CORP	22,217	38,213	7,665
DAILY JOURNAL CORP	962	205,798	228,956
DAKTRONICS INC	114,319	2,853,080	705,348
DANA INC	275,484	4,229,359	5,493,151
DANAHER CORP	2,210,011	217,468,569	315,854,772
DARDEN RESTAURANTS INC	1,156,920	118,445,066	140,831,872
DARLING INGREDIENTS INC	201,666	3,324,601	4,011,137
DASAN ZHONG SOLUTIONS INC	23,904	267,725	310,513
DASEKE INC	6,561	58,327	23,620
DATA I/O CORP	27,600	169,464	124,200
DAVE + BUSTER S ENTERTAINMEN	173,376	8,948,296	7,016,527
DAVITA INC	570,830	24,519,882	32,114,896
DAWSON GEOPHYSICAL CO	48,222	333,423	120,555
DCP MIDSTREAM LP	125,238	4,728,766	3,669,473
DEAN FOODS CO	119,000	1,888,172	109,932
DECIPHERA PHARMACEUTICALS IN	5,511	154,389	124,273
DECKERS OUTDOOR CORP	60,449	5,088,438	10,637,211
DEERE + CO	502,165	39,837,572	83,213,762
DEL FRISCO S RESTAURANT GROU	2,750	22,000	21,890
DEL TACO RESTAURANTS INC	26,459	271,606	339,204
DELEK LOGISTICS PARTNERS LP	11,905	306,436	380,960
DELEK US HOLDINGS INC	130,734	4,235,734	5,297,342
DELL TECHNOLOGIES C	436,048	22,408,508	22,151,238
DELTA AIR LINES INC	1,530,523	55,926,705	86,857,180
DELTA APPAREL INC	23,500	434,045	544,730
DELUXE CORP	105,709	3,923,150	4,298,128
DENALI THERAPEUTICS INC	15,382	321,403	319,330
DENBURY RESOURCES INC	1,187,701	8,759,083	1,472,749
DENNY S CORP	247,340	1,701,157	5,077,890
DENTSPLY SIRONA INC	479,527	16,200,801	27,985,196
DERMIRA INC	14,161	174,933	135,379
DESIGNER BRANDS INC CLASS A	118,311	2,680,399	2,268,022
DESTINATION MATERNITY CORP	61,500	177,735	81,180
DEVON ENERGY CORP	963,951	35,972,451	27,491,883
DEXCOM INC	139,799	10,210,947	20,947,482
DHI GROUP INC	89,500	129,775	319,515
DIAMOND HILL INVESTMENT GRP	8,529	754,976	1,208,730
DIAMOND OFFSHORE DRILLING	144,888	3,038,837	1,285,157
DIAMOND S SHIPPING INC	29,262	300,906	373,676
DIAMONDBACK ENERGY INC	474,895	47,256,092	51,749,308
DICERNA PHARMACEUTICALS INC	66,839	827,591	1,052,714
DICK S SPORTING GOODS INC	249,960	8,546,631	8,656,115
DIEBOLD NIXDORF INC	118,016	1,904,462	1,081,027
DIGI INTERNATIONAL INC	59,811	622,601	758,403
DIGIMARC CORP	8,500	273,992	377,315
DIGIRAD CORP	7,730	108,220	53,414
DIGITAL TURBINE INC	160,433	618,303	802,165
DILLARDS INC CL A	35,114	1,150,845	2,186,900

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DIME COMMUNITY BANCSHARES	101,683	1,728,433	1,930,960
DINE BRANDS GLOBAL INC	27,443	1,420,035	2,619,983
DIODES INC	82,727	2,566,294	3,008,781
DIPLOMAT PHARMACY INC	28,158	252,958	171,482
DIRECTBUY HLDGS INC.	5,621	69,965	0
DISCOVER FINANCIAL SERVICES	740,117	30,339,253	57,425,678
DISCOVERY INC A	846,161	23,530,929	25,977,143
DISCOVERY INC C	867,792	22,430,321	24,688,682
DISCUS NON US SIDE HOLDINGS	89,934	89,934	12,545
DISH NETWORK CORP A	319,334	11,155,528	12,265,619
DITECH HOLDING CORP	29,571	0	148
DIVERSICARE HEALTHCARE SERVI	19,989	138,724	74,759
DIXIE GROUP INC	52,157	151,255	30,251
DLH HOLDINGS CORP	200,266	1,208,485	1,017,351
DMC GLOBAL INC	65,157	2,934,898	4,127,696
DNIB UNWIND INC	26,400	-	0
DOCUSIGN INC	113,072	4,997,872	5,620,809
DOLBY LABORATORIES INC CL A	128,574	5,522,751	8,305,880
DOLLAR GENERAL CORP	2,206,980	226,322,946	298,295,417
DOLLAR TREE INC	932,515	70,756,502	100,142,786
DOMINION ENERGY INC	4,640,210	316,140,776	358,781,037
DOMINO S PIZZA INC	240,203	50,731,284	66,843,691
DOMO INC CLASS B	3,500	98,725	95,620
DOMTAR CORP	75,463	3,189,022	3,360,367
DONALDSON CO INC	333,112	12,941,807	16,942,076
DONEGAL GROUP INC CL A	9,980	145,982	152,395
DONNELLEY FINANCIAL SOLUTION	54,646	1,489,009	728,978
DORCHESTER MINERALS LP	60,332	1,244,244	1,104,679
DORIAN LPG LTD	97,416	1,127,187	878,692
DORMAN PRODUCTS INC	53,330	1,876,827	4,647,176
DOUGLAS DYNAMICS INC	38,483	1,737,224	1,531,239
DOVER CORP	263,852	9,251,640	26,437,970
DOVER MOTORSPORTS INC	115,086	241,681	239,379
DOW INC	1,442,162	58,591,565	71,113,008
DR HORTON INC	479,891	10,220,535	20,697,699
DRIL QUIP INC	122,787	5,480,854	5,893,776
DRIVE SHACK INC	88,699	3,614,097	415,998
DROPBOX INC CLASS A	171,000	4,567,831	4,283,550
DSP GROUP INC	49,258	589,087	707,345
DTE ENERGY COMPANY	1,350,820	143,626,414	172,742,862
DUCOMMUN INC	35,498	1,153,258	1,599,895
DUKE ENERGY CORP	5,443,193	431,745,005	480,307,350
DULUTH HOLDINGS INC CL B	2,022	50,384	27,479
DUNKIN BRANDS GROUP INC	161,202	8,553,593	12,841,351
DUPONT DE NEMOURS INC	1,775,706	116,650,711	133,302,249
DURECT CORPORATION	281,600	588,544	183,603
DXC TECHNOLOGY CO	531,597	19,673,376	29,317,575
DXP ENTERPRISES INC	35,137	919,849	1,331,341
DYCOM INDUSTRIES INC	43,924	1,650,592	2,585,806
DYNAGAS LNG PARTNERS LP	231,700	3,771,017	335,965

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DYNAVAX TECHNOLOGIES CORP	45,600	792,904	181,944
DYNEX CAPITAL INC	4,213	78,498	70,568
E TRADE FINANCIAL CORP	829,397	32,619,903	36,991,106
EAGLE BANCORP INC	38,384	1,386,656	2,077,726
EAGLE BANCORP MONTANA INC	600	11,850	9,960
EAGLE BULK SHIPPING INC	243,923	1,364,177	1,278,157
EAGLE MATERIALS INC	102,195	5,721,346	9,473,477
EAGLE PHARMACEUTICALS INC	3,189	185,575	177,564
EAST WEST BANCORP INC	230,120	6,915,744	10,762,712
EASTERN CO/THE	19,725	568,080	552,695
EASTMAN CHEMICAL CO	363,809	24,180,065	28,315,254
EASTMAN KODAK CO	43,200	781,682	103,680
EATON CORP PLC	1,145,632	75,041,241	95,408,233
EATON VANCE CORP	184,018	6,268,557	7,936,696
EBAY INC	2,310,757	60,263,044	91,274,902
EBIX INC	71,020	1,613,366	3,566,624
ECA MARCELLUS TRUST I	49,300	81,345	86,029
ECHO GLOBAL LOGISTICS INC	39,489	662,017	824,135
ECHOSTAR CORP A	98,674	3,818,174	4,373,232
ECOLAB INC	1,883,821	269,282,804	371,941,618
ECOLOGY AND ENVIRON CL A	6,300	80,955	68,670
EDAP TMS SA ADR	42,800	97,584	115,988
EDGEWELL PERSONAL CARE CO	82,121	3,006,409	2,213,161
EDISON INTERNATIONAL	683,447	30,768,982	46,071,162
EDITAS MEDICINE INC	60,200	1,845,111	1,489,348
EDUCATION MGMT CORP NEW	98,577	-	0
EDUCATIONAL DEVELOPMENT CORP	15,400	187,880	107,646
EDWARDS LIFESCIENCES CORP	424,863	32,114,818	78,489,191
EGAIN CORP	35,800	304,300	291,412
EHEALTH INC	42,964	1,500,034	3,699,200
EIDOS THERAPEUTICS INC	6,100	119,111	189,588
EIGER BIOPHARMACEUTICALS INC	16,131	159,769	170,989
EL PASO ELECTRIC CO	55,418	1,872,706	3,624,337
EL POLLO LOCO HOLDINGS INC	3,136	32,337	33,430
ELANCO ANIMAL HEALTH INC	1,643,410	35,652,064	55,547,258
ELASTIC NV	16,407	1,249,302	1,224,947
ELDORADO RESORTS INC	91,489	1,723,199	4,214,898
ELECTRONIC ARTS INC	851,993	59,757,512	86,272,811
ELECTRONICS FOR IMAGING	78,763	2,542,563	2,907,142
ELEMENT SOLUTIONS INC	336,968	4,183,644	3,484,249
ELEVATE CREDIT INC	177,300	832,860	730,476
ELF BEAUTY INC	96,813	921,005	1,365,063
ELI LILLY + CO	3,623,407	333,770,820	401,437,262
ELLINGTON FINANCIAL INC	36,612	656,991	657,918
ELMIRA SAVINGS BANK	2,802	54,715	44,972
EMAGIN CORPORATION	62,890	97,480	28,615
EMC INS GROUP INC	17,064	304,945	614,816
EMCOR GROUP INC	208,198	12,905,383	18,342,244
EMCORE CORP	107,266	490,742	352,905
EMERALD EXPOSITIONS EVENTS I	61,256	1,030,028	683,004

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Security Name	Shares	Book Value	Market Value
EMERGE ENERGY SERVICES LP	253,700	4,963,361	23,290
EMERGENT BIOSOLUTIONS INC	69,796	3,011,636	3,371,845
EMERSON ELECTRIC CO	1,430,402	63,449,247	95,436,421
EMMIS COMMUNICATIONS CLASS A	32,600	148,982	154,850
EMPLOYERS HOLDINGS INC	77,878	2,211,137	3,291,903
ENABLE MIDSTREAM PARTNERS LP	20,482	290,314	280,808
ENANTA PHARMACEUTICALS INC	24,164	2,068,548	2,038,958
ENCOMPASS HEALTH CORP	152,639	7,780,162	9,671,207
ENCORE CAPITAL GROUP INC	48,857	1,312,294	1,654,787
ENCORE WIRE CORP	38,127	1,462,911	2,233,480
ENDEAVOUR INTERNATIONAL CORP	72,400	-	0
ENDOLOGIX INC	8,360	840,790	60,526
ENDURANCE INTERNATIONAL GROU	206,965	2,169,551	993,432
ENERGIZER HOLDINGS INC	100,828	2,520,414	3,895,994
ENERGY RECOVERY INC	46,327	388,717	482,727
ENERGY TRANSFER LP	2,017,861	36,261,486	28,411,483
ENERSYS	103,341	4,207,510	7,078,859
ENGLOBAL CORP	90,000	76,500	81,000
ENI SPA SPONSORED ADR	91,267	3,410,819	3,014,549
ENLINK MIDSTREAM LLC	334,577	3,501,535	3,375,882
ENNIS INC	125,882	2,532,129	2,583,099
ENOVA INTERNATIONAL INC	74,381	1,526,307	1,714,482
ENPHASE ENERGY INC	151,820	1,384,337	2,767,679
ENPRO INDUSTRIES INC	57,121	2,144,579	3,646,605
ENSIGN GROUP INC/THE	91,108	3,613,583	5,185,867
ENTEGRIS INC	242,507	5,853,725	9,050,361
ENTERCOM COMMUNICATIONS CL A	332,704	1,348,973	1,929,683
ENERGY CORP	1,653,550	133,371,204	170,199,902
ENTERPRISE BANCORP INC	14,840	515,413	470,576
ENTERPRISE FINANCIAL SERVICE	39,112	966,937	1,627,059
ENTERPRISE PRODUCTS PARTNERS	3,193,103	86,784,253	92,184,884
ENTRAVISION COMMUNICATIONS A	424,183	2,288,389	1,323,451
ENVESTNET INC	46,027	2,515,896	3,146,866
ENVIVA PARTNERS LP	30,781	919,562	967,139
ENZO BIOCHEM INC	56,941	671,334	191,891
EOG RESOURCES INC	1,176,570	78,738,583	109,609,261
EPAM SYSTEMS INC	95,887	9,392,003	16,598,040
EPIZYME INC	230,390	2,515,450	2,891,395
EPLUS INC	34,603	802,271	2,385,531
EQM MIDSTREAM PARTNERS LP	145,169	9,053,426	6,486,151
EQT CORP	539,272	13,256,349	8,525,890
EQUIFAX INC	170,621	9,120,343	23,074,784
EQUINOR ASA SPON ADR	230,697	5,504,363	4,563,187
EQUITRANS MIDSTREAM CORP	245,995	6,806,316	4,848,561
EQUITY BANCSHARES INC CL A	4,296	146,217	114,531
ERA GROUP INC	54,800	580,332	457,032
ERIE INDEMNITY COMPANY CL A	60,677	5,807,383	15,428,948
ERIN ENERGY CORP	53,382	166,554	48
ESC RENTECH NITROGEN PARTN	46,300	-	0

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ESC SEVENTY SEVEN	106,500	-	0
ESCALADE INC	13,800	180,780	158,286
ESCO TECHNOLOGIES INC	33,583	1,872,288	2,774,627
ESCROW AMBASSADORS GROUP INC	34,400	0	0
ESCROW CHROMCRAFT REVINGTON	13,900	-	0
ESCROW DESIGN WITHIN REACH	16,361	-	0
ESPERION THERAPEUTICS INC	37,804	2,621,010	1,758,642
ESPEY MFG + ELECTRONICS CORP	17,039	444,173	421,715
ESSA BANCORP INC	26,682	391,158	406,901
ESSENT GROUP LTD	300,792	11,514,365	14,134,216
ESTEE LAUDER COMPANIES CL A	565,731	55,135,308	103,591,003
ETHAN ALLEN INTERIORS INC	58,256	1,384,280	1,226,871
ETSY INC	233,380	4,359,496	14,322,531
EURONET WORLDWIDE INC	143,012	13,578,356	24,060,339
EVANS BANCORP INC	7,500	339,750	282,975
EVELO BIOSCIENCES INC	5,000	68,712	44,900
EVENTBRITE INC CLASS A	4,700	76,822	76,140
EVERBRIDGE INC	42,782	3,073,296	3,825,566
EVERCORE INC A	74,974	4,412,193	6,640,447
EVERGY INC	1,977,453	107,115,210	118,943,798
EVERI HOLDINGS INC	164,712	1,089,660	1,965,014
EVERQUOTE INC CLASS A	5,000	90,000	65,000
EVERSOURCE ENERGY	2,288,276	137,879,703	173,359,790
EVO PAYMENTS INC CLASS A	60,508	1,511,489	1,907,817
EVOKE PHARMA INC	36,700	89,181	22,938
EVOLENT HEALTH INC A	11,300	109,059	89,835
EVOLUS INC	9,388	141,712	137,253
EVOLUTION PETROLEUM CORP	98,742	788,281	706,005
EVOLVING SYSTEMS INC	27,237	102,139	21,517
EVOQUA WATER TECHNOLOGIES CO	22,200	354,809	316,128
EW SCRIPPS CO/THE A	120,102	1,463,913	1,836,360
EXACT SCIENCES CORP	203,164	9,135,501	23,981,479
EXCO RESOURCES INC	27,020	6,755	2,972
EXELA TECHNOLOGIES INC	8,449	38,996	18,503
EXELIXIS INC	463,192	7,984,369	9,898,413
EXELON CORP	7,531,330	323,810,643	361,051,960
EXLSERVICE HOLDINGS INC	61,818	2,869,680	4,088,024
EXONE CO/THE	41,500	290,500	386,780
EXP WORLD HOLDINGS INC	2,352	44,964	26,178
EXPEDIA GROUP INC	363,329	33,568,871	48,333,657
EXPEDITORS INTL WASH INC	1,568,993	105,637,685	119,023,809
EXPONENT INC	128,444	2,780,060	7,519,112
EXPRESS INC	142,030	2,894,390	387,742
EXTENDED STAY AMERICA INC	450,174	8,248,800	7,603,439
EXTERRAN CORP	50,762	1,238,412	721,836
EXTRACTION OIL + GAS INC	203,689	1,154,248	881,973
EXTREME NETWORKS INC	212,707	2,270,034	1,376,214
EXXON MOBIL CORP	8,581,726	491,532,119	657,617,663
EYEPOINT PHARMACEUTICALS INC	64,900	148,621	106,436
EZCORP INC CL A	120,237	2,202,219	1,138,644

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F5 NETWORKS INC	514,030	76,080,398	74,858,189
FACEBOOK INC CLASS A	4,275,767	412,020,873	825,223,031
FACTSET RESEARCH SYSTEMS INC	103,734	17,578,983	29,726,015
FAIR ISAAC CORP	71,705	6,168,887	22,516,804
FALCON MINERALS CORP	13,417	106,497	112,703
FAMOUS DAVE S OF AMERICA	30,589	247,771	134,897
FANG HOLDINGS LTD ADR	241,501	869,839	150,069
FAR POINT ACQUISITION CORP A	18,986	188,090	193,467
FARMER BROS CO	17,477	278,990	286,098
FARMERS + MERCHANTS BANCO/OH	2,864	100,173	83,400
FARMERS NATL BANC CORP	51,660	735,398	766,118
FARO TECHNOLOGIES INC	25,332	1,063,511	1,331,957
FASTENAL CO	1,320,145	28,384,303	43,023,526
FASTLY INC CLASS A	5,000	80,000	101,400
FATE THERAPEUTICS INC	60,286	1,039,885	1,223,806
FAUQUIER BANKSHARES INC	2,600	55,848	55,406
FB FINANCIAL CORP	4,811	186,325	176,083
FBL FINANCIAL GROUP INC CL A	8,354	578,966	532,985
FEDERAL AGRIC MTG CORP CL C	43,524	1,386,495	3,162,454
FEDERAL SIGNAL CORP	106,705	1,310,263	2,854,359
FEDERATED INVESTORS INC CL B	453,212	12,805,422	14,729,390
FEDERATED TRADE FINANCE	101,225,860	101,213,674	102,475,392
FEDEX CORP	464,321	53,905,711	76,236,865
FEDNAT HOLDING CO	46,600	1,150,088	664,982
FERRELLGAS PARTNERS LP	214,000	4,958,372	205,461
FERRO CORP	131,484	1,909,624	2,077,447
FERROGLOBE REP + WRNTY INS TRU	440,900	-	0
FIBROCELL SCIENCE INC	7,266	20,801	13,805
FIBROGEN INC	115,892	4,439,520	5,236,001
FIDELITY MAC	1,000,000,000	1,000,000,000	1,026,590,000
FIDELITY NATIONAL FINANCIAL	2,020,647	67,981,470	81,432,074
FIDELITY NATIONAL INFO SERV	2,761,010	270,678,578	338,720,707
FIDELITY SOUTHERN CORP	45,905	859,698	1,421,678
FIDUS INVESTMENT CORP	35,100	533,878	559,845
FIESTA RESTAURANT GROUP	26,821	395,191	352,428
FIFTH THIRD BANCORP	1,899,393	41,727,605	52,993,065
FINANCIAL INSTITUTIONS INC	37,660	886,585	1,097,789
FINISAR CORPORATION	194,913	4,149,313	4,457,660
FINTECH ACQUISITION CORP A	10,381	103,553	101,838
FIREEYE INC	718,960	13,266,410	10,647,798
FIRST ACCEPTANCE CORP	25,900	22,015	27,195
FIRST AMERICAN FINANCIAL	272,833	9,852,237	14,651,132
FIRST BANCORP INC/ME	33,695	909,544	904,711
FIRST BANCORP/NC	48,481	1,247,782	1,765,678
FIRST BANCSHARES INC/MS	13,530	463,582	410,500
FIRST BUSEY CORP	81,954	2,146,475	2,164,405
FIRST BUSINESS FINANCIAL SER	22,698	585,835	533,403
FIRST CAPITAL INC	600	23,136	30,324
FIRST CITIZENS BCSHS CL A	24,371	9,061,999	10,973,530
FIRST COMMONWEALTH FINL CORP	208,198	2,630,994	2,804,427

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FIRST COMMUNITY BANKSHARES	21,007	473,343	709,196
FIRST COMMUNITY CORP	6,180	142,449	114,392
FIRST DATA CORP CLASS A	2,009,213	43,987,465	54,389,396
FIRST DEFIANCE FINL CORP	30,190	453,251	862,528
FIRST FINANCIAL BANCORP	100,317	1,772,758	2,429,678
FIRST FINANCIAL CORP/INDIANA	16,995	701,888	682,519
FIRST FINL BANKSHARES INC	244,102	4,233,037	7,515,901
FIRST FOUNDATION INC	11,001	178,545	147,853
FIRST HAWAIIAN INC	319,749	8,484,919	8,271,907
FIRST HORIZON NATIONAL CORP	577,967	6,981,142	8,629,047
FIRST INTERNET BANCORP	7,300	254,770	157,242
FIRST INTERSTATE BANCSYS A	61,449	2,477,502	2,433,995
FIRST MARINER BANCORP INC	143,653	-	0
FIRST MERCHANTS CORP	104,190	2,577,110	3,948,801
FIRST MID BANCSHARES INC	20,676	722,717	722,006
FIRST MIDWEST BANCORP INC/IL	196,278	3,525,688	4,017,811
FIRST OF LONG ISLAND CORP	41,545	527,266	834,224
FIRST REGIONAL BANCORP/CAL	12,009	-	1
FIRST REPUBLIC BANK/CA	1,064,634	94,143,728	103,961,510
FIRST SAVINGS FINANCIAL GRP	200	14,400	12,000
FIRST SOLAR INC	150,600	10,070,431	9,891,408
FIRST UNITED CORP	35,586	688,589	701,400
FIRST US BANCSHARES INC	10,600	119,674	97,944
FIRSTCASH INC	117,850	5,008,434	11,787,357
FIRSTENERGY CORP	2,591,044	97,769,851	110,922,594
FIS CALBEAR FUND	50,000,000	493,773,068	615,607,600
FISERV INC	3,458,880	245,757,509	315,311,501
FITBIT INC A	395,198	4,193,445	1,738,871
FIVE BELOW	96,621	6,874,983	11,596,452
FIVE POINT HOLDINGS LLC CL A	17,871	173,392	134,390
FIVE PRIME THERAPEUTICS INC	94,179	1,919,852	567,899
FIVE STAR SENIOR LIVING INC	129,600	155,520	59,746
FIVE9 INC	104,846	3,981,915	5,377,551
FLAGSTAR BANCORP INC	9,534	322,281	315,957
FLANIGAN S ENTERPRISES INC	3,800	94,810	87,400
FLEETCOR TECHNOLOGIES INC	421,505	81,368,221	118,379,679
FLEX LTD	764,600	5,725,756	7,317,222
FLEXION THERAPEUTICS INC	46,600	1,202,042	573,180
FLEXSTEEL INDS	50,300	1,702,905	858,118
FLIR SYSTEMS INC	1,211,718	56,841,205	65,553,944
FLOOR + DECOR HOLDINGS INC A	70,800	1,991,165	2,966,520
FLOTEK INDUSTRIES INC	138,500	1,564,549	458,435
FLOWERS FOODS INC	431,797	6,693,418	10,047,916
FLOWSERVE CORP	242,650	8,640,583	12,785,229
FLUENT INC	227,103	1,270,066	1,221,814
FLUIDIGM CORP	111,311	1,018,439	1,371,352
FLUOR CORP	280,260	11,163,486	9,441,959
FLUSHING FINANCIAL CORP	87,246	1,833,449	1,936,861
FLY LEASING LTD ADR	16,582	240,049	288,693
FMC CORP	212,890	7,346,557	17,659,226

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Security Name	Shares	Book Value	Market Value
FNB CORP	698,249	8,747,219	8,218,391
FNCB BANCORP INC	5,100	47,379	39,474
FOCUS FINANCIAL PARTNERS A	79,122	2,161,723	2,160,822
FONAR CORP	45,575	1,280,658	980,318
FOOT LOCKER INC	245,785	8,297,652	10,303,307
FORD MOTOR CO	9,175,284	99,091,096	93,863,155
FORESCOUT TECHNOLOGIES INC	56,082	1,503,688	1,898,937
FORESTAR GROUP INC	8,174	131,219	159,802
FORMFACTOR INC	115,125	1,660,549	1,804,009
FORRESTER RESEARCH INC	3,786	176,445	178,056
FORTERRA INC	71,900	1,294,200	357,343
FORTINET INC	675,047	41,456,383	51,863,861
FORTIVE CORP	431,656	24,027,352	35,188,597
FORTRESS BIOTECH INC	125,000	523,750	187,500
FORTRESS TRANSPORTATION + IN	111,144	1,759,602	1,678,274
FORTUNE BRANDS HOME + SECURI	442,570	16,987,803	25,284,024
FORTY SEVEN INC	3,519	42,287	37,301
FORUM ENERGY TECHNOLOGIES IN	43,681	646,862	149,389
FORWARD AIR CORP	49,360	2,047,773	2,919,644
FORWARDS CITIBANK COC	(210,000)	(210,000)	(210,000)
FOSSIL GROUP INC	70,219	3,008,661	807,519
FOSTER (LB) CO A	17,717	430,148	484,383
FOUNDATION BUILDING MATERIAL	13,032	204,399	231,709
FOX CORP CLASS A	539,982	22,225,457	19,784,940
FOX CORP CLASS B	1,168,152	46,647,483	42,672,593
FOX FACTORY HOLDING CORP	42,346	1,921,242	3,493,968
FRANCESCAS HOLDINGS CORP	60,800	1,801,602	30,078
FRANKLIN COVEY CO	6,821	128,983	231,914
FRANKLIN ELECTRIC CO INC	82,049	2,410,472	3,897,328
FRANKLIN FINANCIAL NETWORK	3,501	107,034	97,538
FRANKLIN RESOURCES INC	1,055,713	31,263,043	36,738,812
FRD ACQUISITION CO SHS	182,200	-	0
FRED S INC CLASS A	106,700	2,353,003	52,454
FREEMPORT MCMORAN INC	2,199,451	43,394,495	25,535,626
FREIGHTCAR AMERICA INC	144,900	2,280,276	850,563
FREQUENCY ELECTRONICS INC	13,737	120,473	156,464
FRESH DEL MONTE PRODUCE INC	10,825	449,281	291,734
FRESHPET INC	36,346	1,549,495	1,654,106
FRIEDMAN INDUSTRIES	62,299	376,909	433,601
FRONTDOOR INC	139,361	4,797,291	6,069,172
FRONTIER COMMUNICATIONS CORP	97,160	8,331,816	170,030
FRP HOLDINGS INC	35,725	836,838	1,992,383
FS KKR CAPITAL CORP	814,221	6,458,454	4,852,757
FTD COS INC	34,000	1,997,724	1,190
FTI CONSULTING INC	114,205	6,415,458	9,574,947
FTS INTERNATIONAL INC	5,654	81,778	31,549
FUEL TECH INC	631,820	840,321	884,548
FUELCELL ENERGY INC	3,529	81,324	623
FULL HOUSE RESORTS INC	59,245	191,361	110,788
FULTON FINANCIAL CORP	260,940	3,408,279	4,271,588

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Security Name	Shares	Book Value	Market Value
FUNKO INC CLASS A	202,545	2,480,475	4,905,640
FUTUREFUEL CORP	8,239	97,162	96,314
G III APPAREL GROUP LTD	56,891	2,067,675	1,673,733
G1 THERAPEUTICS INC	31,500	1,300,565	965,790
GAIA INC	126,905	1,605,897	961,940
GALECTIN THERAPEUTICS INC	23,450	79,730	97,318
GAMESTOP CORP CLASS A	215,493	4,313,871	1,178,747
GANNETT CO INC	194,012	1,395,611	1,583,138
GAP INC/THE	1,745,982	40,749,468	31,375,297
GARDNER DENVER HOLDINGS INC	171,914	4,382,273	5,948,224
GARRISON CAPITAL INC	43,000	355,180	296,700
GARTNER INC	161,422	9,104,923	25,979,257
GASLOG PARTNERS LP	10,549	245,115	223,955
GATES INDUSTRIAL CORP PLC	13,303	184,733	151,787
GATEWAY CASINOS + ENTERTAINMEN	23,241	850,000	104,585
GATX CORP	80,161	4,098,642	6,355,966
GAZPROM PJSC SPON ADR	16,197,772	85,975,828	118,664,403
GCI LIBERTY INC CLASS A	181,176	4,154,276	11,135,077
GCP APPLIED TECHNOLOGIES	103,355	1,506,259	2,339,957
GENCO SHIPPING + TRADING LTD	19,638	-	165,745
GENCOR INDUSTRIES INC	9,900	152,955	128,700
GENERAC HOLDINGS INC	123,054	5,187,661	8,541,178
GENERAL DYNAMICS CORP	774,506	101,808,055	140,820,681
GENERAL ELECTRIC CO	14,442,699	228,861,838	151,648,340
GENERAL FINANCE CORP	19,041	419,413	430,253
GENERAL MILLS INC	2,928,593	119,322,923	153,809,704
GENERAL MOLY INC	142,200	53,837	49,770
GENERAL MOTORS CO	2,448,846	86,533,061	94,354,036
GENESCO INC	38,217	1,447,644	1,616,197
GENESEE + WYOMING INC CL A	332,725	23,759,424	33,272,500
GENESIS ENERGY L.P.	132,275	4,757,227	2,896,823
GENESIS HEALTHCARE INC	230,000	328,900	285,200
GENMARK DIAGNOSTICS INC	60,318	746,142	391,464
GENOCEA BIOSCIENCES INC	7,500	55,800	29,400
GENOMIC HEALTH INC	49,808	1,738,911	2,897,331
GENPACT LTD	768,355	21,290,029	29,266,642
GENTEX CORP	470,574	6,655,397	11,580,826
GENTHERM INC	69,637	1,494,012	2,912,916
GENUINE PARTS CO	1,021,624	91,105,935	105,819,814
GENWORTH FINANCIAL INC CL A	1,388,709	11,130,586	5,152,110
GEOSPACE TECHNOLOGIES CORP	105,800	2,339,510	1,598,638
GERMAN AMERICAN BANCORP	30,975	530,782	932,967
GERON CORP	106,800	367,767	150,588
GIBRALTAR INDUSTRIES INC	63,233	1,945,935	2,552,084
GILEAD SCIENCES INC	3,213,204	152,777,823	217,084,062
GLACIER BANCORP INC	124,812	3,030,773	5,061,127
GLADSTONE CAPITAL CORP	44,800	431,679	420,224
GLADSTONE INVESTMENT CORP	82,100	907,726	921,983
GLATFELTER	75,257	1,256,353	1,270,338
GLAUKOS CORP	38,454	2,320,732	2,899,432

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Security Name	Shares	Book Value	Market Value
GLEN BURNIE BANCORP	1,300	15,405	14,300
GLOBAL BLOOD THERAPEUTICS IN	57,524	2,845,444	3,025,762
GLOBAL BRASS + COPPER HOLDIN	75,004	1,741,696	3,279,925
GLOBAL ENERGY HOLDINGS GROUP	196,400	-	196
GLOBAL PARTNERS LP	30,311	930,031	603,492
GLOBAL PAYMENTS INC	264,893	11,505,011	42,417,316
GLOBALSCAPE INC	14,724	53,743	150,479
GLOBALSTAR INC	197,889	151,811	94,987
GLOBE LIFE INC	803,444	57,987,332	71,876,100
GLOBUS MEDICAL INC A	102,834	3,905,481	4,349,878
GLU MOBILE INC	648,262	3,102,261	4,654,521
GLYCOMIMETICS INC	4,300	47,875	51,256
GMAC CAPITAL TRUST I	9,700	244,567	253,461
GMS INC	14,663	362,271	322,586
GNC HOLDINGS INC CL A	146,400	4,598,172	219,600
GODADDY INC CLASS A	299,026	19,272,597	20,976,674
GOGO INC	81,342	391,524	323,741
GOLAR LNG PARTNERS LP	109,555	2,451,105	1,237,972
GOLD RESOURCE CORP	59,500	302,855	201,110
GOLDEN ENTERTAINMENT INC	25,150	525,758	352,100
GOLDEN MINERALS CO	22,200	9,080	6,283
GOLDFIELD CORP	118,015	531,068	271,435
GOLDMAN SACHS BDC INC	10,900	216,244	214,403
GOLDMAN SACHS GROUP INC	612,582	99,461,410	125,334,277
GOLUB CAPITAL BDC INC	83,327	1,424,201	1,483,221
GOOD TIMES RESTAURANTS INC	15,000	49,500	26,400
GOODYEAR TIRE + RUBBER CO	1,618,973	30,952,278	24,770,287
GOOSEHEAD INSURANCE INC A	3,370	127,590	161,086
GOPRO INC CLASS A	311,711	3,992,939	1,701,942
GORES HOLDINGS III INC A	15,023	147,774	150,981
GORES METROPOULOS INC CL A	11,525	115,163	117,901
GORMAN RUPP CO	37,993	936,273	1,247,310
GOSSAMER BIO INC	10,158	222,726	225,304
GP STRATEGIES CORP	2,611	58,870	39,374
GRACO INC	323,755	7,230,008	16,246,026
GRAF INDUSTRIAL CORP	36,450	364,582	362,678
GRAFTECH INTERNATIONAL LTD	92,713	1,304,854	1,066,200
GRAHAM CORP	32,000	702,400	646,720
GRAHAM HOLDINGS CO CLASS B	5,458	2,202,997	3,766,184
GRANA Y MONTERO SA SPON ADR	178,000	3,109,883	560,700
GRAND CANYON EDUCATION INC	83,851	2,442,885	9,812,244
GRANITE CONSTRUCTION INC	74,913	2,979,943	3,609,308
GRAPHIC PACKAGING HOLDING CO	491,145	5,993,228	6,866,207
GRAVITY CO LTD SPONSORED ADR	30,866	1,207,034	1,424,466
GRAY TELEVISION INC	126,292	1,130,353	2,069,926
GREAT ELM CAPITAL GROUP INC	47,867	184,288	205,828
GREAT LAKES DREDGE + DOCK CO	171,931	1,325,421	1,898,118
GREAT SOUTHERN BANCORP INC	29,776	1,158,419	1,782,094
GREAT WESTERN BANCORP INC	128,681	5,397,917	4,596,485
GREEN BRICK PARTNERS INC	69,585	800,228	578,251

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Security Name	Shares	Book Value	Market Value
GREEN DOT CORP CLASS A	56,141	3,025,160	2,745,295
GREEN PLAINS INC	134,131	2,305,998	1,445,932
GREEN PLAINS PARTNERS LP	564	9,932	7,896
GREENBRIER COMPANIES INC	57,034	2,035,068	1,733,834
GREENHILL + CO INC	59,316	2,904,507	806,104
GREENSKY INC CLASS A	22,771	439,827	279,856
GREIF INC CL A	39,723	2,228,272	1,292,984
GREIF INC CL B	1,656	91,229	72,284
GRIFFIN INDUSTRIAL REALTY IN	4,900	183,260	173,215
GRIFFON CORP	38,495	635,339	651,335
GRITSTONE ONCOLOGY INC	15,100	159,742	168,214
GROCERY OUTLET HOLDING CORP	500	11,000	16,440
GROUP 1 AUTOMOTIVE INC	25,837	1,178,504	2,115,792
GROUPON INC	860,976	5,135,709	3,082,294
GRUBHUB INC	119,900	5,734,007	9,351,001
GS ACQUISITION HOLDINGS A	20,896	207,416	211,050
GSE SYSTEMS INC	147,100	470,720	344,214
GSI TECHNOLOGY INC	45,010	331,274	385,736
GTT COMMUNICATIONS INC	50,400	2,099,863	887,040
GTY GOVTECH INC	2,644	26,440	18,111
GUARANTY BANCSHARES INC	2,852	92,844	88,840
GUARANTY FEDERAL BNCSHS INC	17,728	416,608	412,176
GUARDANT HEALTH INC	14,429	1,159,535	1,245,656
GUESS? INC	82,342	1,887,818	1,329,823
GUIDEWIRE SOFTWARE INC	107,387	7,881,037	10,886,894
GULF ISLAND FABRICATION INC	28,000	289,800	198,800
GULFPORT ENERGY CORP	251,034	3,883,249	1,232,577
GULFSTREAM INTERNATIONAL GRP	600	-	1
GW PHARMACEUTICALS ADR	32,900	4,254,919	5,671,631
GYRODYNE LLC	2,070	42,849	39,537
H.B. FULLER CO.	103,410	3,057,630	4,798,224
H+E EQUIPMENT SERVICES INC	79,541	2,090,303	2,313,848
H+R BLOCK INC	2,135,479	55,425,036	62,569,535
HABIT RESTAURANTS INC/THE A	2,900	49,010	30,421
HACKETT GROUP INC/THE	56,380	839,431	946,620
HAEMONETICS CORP/MASS	84,919	4,898,059	10,219,152
HAIN CELESTIAL GROUP INC	156,700	2,842,446	3,431,730
HALCON RESOURCES CORP	133,475	3,961,242	21,607
HALLIBURTON CO	1,597,789	50,064,188	36,333,722
HALLMARK FINL SERVICES INC	71,200	728,376	1,013,176
HALOZYME THERAPEUTICS INC	163,376	2,686,355	2,806,800
HAMILTON LANE INC CLASS A	22,332	1,037,943	1,274,264
HANCOCK WHITNEY CORP	159,480	6,746,669	6,388,769
HANESBRANDS INC	1,236,337	17,138,720	21,289,723
HANGER INC	10,384	191,591	198,854
HANMI FINANCIAL CORPORATION	53,664	907,838	1,195,097
HANOVER INSURANCE GROUP INC/	103,528	7,874,455	13,282,642
HARBORONE BANCORP INC	5,253	96,298	98,389
HARLEY DAVIDSON INC	389,233	12,834,204	13,946,218
HARLEYSVILLE FINANCIAL CORP	14,163	339,912	329,998

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Security Name	Shares	Book Value	Market Value
HARMONIC INC	52,402	297,984	290,831
HARSCO CORP	134,428	4,938,082	3,688,704
HARTE HANKS INC	12,030	110,796	26,466
HARTFORD FINANCIAL SVCS GRP	2,761,041	130,087,055	153,845,205
HARVARD BIOSCIENCE INC	139,202	821,292	278,404
HARVEST NATURAL RESOURCES IN	13,475	-	0
HARVEST OIL + GAS CORP	3,315	17,567	18,347
HASBRO INC	857,271	74,394,138	90,596,399
HAVERTY FURNITURE	53,103	681,477	904,344
HAWAIIAN ELECTRIC INDS	237,923	7,583,958	10,361,547
HAWAIIAN HOLDINGS INC	107,555	1,708,871	2,950,234
HAWKINS INC	24,908	594,429	1,081,256
HAWTHORN BANCSHARES INC	14,123	285,970	378,502
HAYNES INTERNATIONAL INC	22,045	939,091	701,251
HC2 HOLDINGS INC	111,400	564,798	262,904
HCA HEALTHCARE INC	1,645,234	170,268,869	222,386,280
HCI GROUP INC	10,258	350,262	415,141
HD SUPPLY HOLDINGS INC	389,373	12,952,659	15,683,944
HEALTH INSURANCE INNOVATIO A	69,294	2,591,678	1,796,100
HEALTHCARE SERVICES GROUP	162,554	3,031,231	4,928,637
HEALTHEQUITY INC	85,315	4,808,608	5,579,601
HEALTHSTREAM INC	39,774	805,902	1,028,556
HEARTHSTONE PATH OF GROWTH FND	72,831	72,831	0
HEARTLAND EXPRESS INC	111,745	1,542,725	2,019,232
HEARTLAND FINANCIAL USA INC	44,285	2,277,672	1,980,868
HECLA MINING CO	534,838	2,179,920	962,708
HEICO CORP	57,124	4,772,860	7,643,762
HEICO CORP CLASS A	143,832	6,167,010	14,867,914
HEIDRICK + STRUGGLES INTL	8,871	294,674	265,864
HELEN OF TROY LTD	49,698	4,245,560	6,490,062
HELIOS TECHNOLOGIES INC	32,876	1,003,023	1,525,775
HELIX ENERGY SOLUTIONS GROUP	245,181	4,291,891	2,115,912
HELMERICH + PAYNE	243,724	11,893,039	12,337,309
HEMISPHERE MEDIA GROUP INC	28,873	343,441	373,039
HENNESSY CAPITAL ACQUISITI A	10,329	102,704	102,257
HENRY SCHEIN INC	958,949	52,989,805	67,030,535
HEPION PHARMACEUTICALS INC	1	221	4
HERBALIFE NUTRITION LTD	173,506	3,712,995	7,419,117
HERC HOLDINGS INC	37,613	1,807,257	1,723,804
HERCULES CAPITAL INC	161,300	1,895,174	2,067,866
HERITAGE COMMERCE CORP	81,917	1,132,430	1,003,483
HERITAGE CRYSTAL CLEAN INC	40,122	739,321	1,055,610
HERITAGE FINANCIAL CORP	57,655	1,136,334	1,703,129
HERITAGE INSURANCE HOLDINGS	7,179	112,820	110,628
HERMAN MILLER INC	201,973	6,275,980	9,028,193
HERON THERAPEUTICS INC	59,800	1,701,831	1,111,682
HERSHEY CO/THE	1,124,951	112,356,326	150,777,183
HERTZ GLOBAL HLDGS INC RTS	81,927	327,353	159,758
HERTZ GLOBAL HOLDINGS INC	89,027	2,184,438	1,420,871
HESKA CORP	6,898	662,204	587,503

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Security Name	Shares	Book Value	Market Value
HESS CORP	501,841	26,425,873	31,902,032
HESS MIDSTREAM PARTNERS LP	61,908	1,285,840	1,207,206
HEWLETT PACKARD ENTERPRISE	3,679,844	38,208,721	55,013,668
HEXCEL CORP	150,347	5,768,138	12,160,065
HF FOODS GROUP INC	491	10,216	17,092
HFF INC CLASS A	68,620	1,747,905	3,120,838
HG HOLDINGS INC	54,346	33,559	33,151
HI CRUSH INC	109,976	2,478,062	270,541
HIBBETT SPORTS INC	97,011	2,653,993	1,765,600
HIGHLAND RESTORATION CAP PTNRS	23,850,614	23,850,614	85,180,202
HIGHPOINT RESOURCES CORP	625,394	3,431,811	1,138,217
HILL INTERNATIONAL INC	99,700	533,395	269,190
HILL ROM HOLDINGS INC	122,222	5,984,718	12,786,866
HILLENBRAND INC	143,992	3,806,993	5,697,763
HILLTOP HOLDINGS INC	159,457	3,350,564	3,391,650
HILTON GRAND VACATIONS INC	86,834	2,573,798	2,763,058
HILTON WORLDWIDE HOLDINGS IN	863,126	66,139,137	84,361,935
HIMAX TECHNOLOGIES INC ADR	273,900	1,008,740	953,172
HINGHAM INSTITUTION FOR SVGS	4,670	862,893	924,707
HIPCRICKET INC	120,300	-	0
HKN INC	3,699	33,661	24,044
HMN FINANCIAL INC	23,940	456,057	502,740
HMS HOLDINGS CORP	146,837	2,790,917	4,756,050
HNI CORP	102,447	3,768,794	3,624,575
HOLLY ENERGY PARTNERS LP	69,537	2,092,453	1,912,268
HOLLYFRONTIER CORP	405,212	18,239,803	18,753,211
HOLOGIC INC	532,910	14,493,472	25,590,338
HOME BANCORP INC	20,693	898,091	796,267
HOME BANCSHARES INC	278,168	4,585,340	5,357,516
HOME DEPOT INC	3,248,312	391,407,715	675,551,447
HOMESTREET INC	47,827	1,222,379	1,417,592
HOMETRUST BANCSHARES INC	20,220	456,572	508,331
HOMOLOGY MEDICINES INC	6,817	143,047	133,409
HONEYWELL INTERNATIONAL INC	2,591,791	292,092,515	452,500,791
HOOKER FURNITURE CORP	43,386	1,647,578	894,619
HOPE BANCORP INC	325,725	3,785,536	4,488,491
HOPFED BANCORP INC	16,703	249,710	316,856
HORACE MANN EDUCATORS	74,981	2,093,103	3,020,984
HORIZON BANCORP INC/IN	59,087	1,049,887	965,482
HORIZON GLOBAL CORP	108,600	1,778,001	389,874
HORIZON TECHNOLOGY FINANCE C	19,300	197,825	227,740
HORIZON THERAPEUTICS PLC	258,888	5,555,053	6,228,845
HORMEL FOODS CORP	2,185,832	79,075,831	88,613,629
HORNBECK OFFSHORE SERVICES	83,500	298,930	104,375
HOSTESS BRANDS INC	118,125	1,388,929	1,705,725
HOUGHTON MIFFLIN HARCOURT CO	79,858	765,913	459,982
HOULIHAN LOKEY INC	63,702	2,980,981	2,836,650
HOUSTON WIRE + CABLE CO	55,900	405,275	292,916
HOVNANIAN ENTERPRISES A	8,171	500,535	62,100
HOWARD BANCORP INC	933	16,801	14,154

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Security Name	Shares	Book Value	Market Value
HOWARD HUGHES CORP/THE	84,291	7,071,808	10,438,597
HP INC	3,869,622	57,903,121	80,449,441
HQ SUSTAINABLE MARITIME INDU	98,306	-	0
HUAZHU GROUP LTD ADR	68,601	2,049,234	2,486,786
HUB GROUP INC CL A	66,364	2,538,088	2,785,961
HUBBELL INC	103,340	6,797,461	13,475,536
HUBSPOT INC	84,684	5,976,419	14,440,316
HUDSON GLOBAL INC	12,379	232,735	154,119
HUDSON LTD CLASS A	19,896	324,314	274,366
HUDSON TECHNOLOGIES INC	104,500	960,355	89,849
HUMANA INC	825,232	203,164,742	218,934,050
HUNT (JB) TRANSPRT SVCS INC	207,174	13,872,497	18,937,775
HUNTINGTON BANCSHARES INC	2,003,332	20,303,127	27,686,048
HUNTINGTON INGALLS INDUSTRIE	92,239	11,581,792	20,729,793
HUNTSMAN CORP	463,494	9,276,469	9,473,817
HURCO COMPANIES INC	7,600	339,340	270,256
HURON CONSULTING GROUP INC	48,676	2,369,858	2,452,297
HUYA INC ADR	5,000	60,000	123,550
HYATT HOTELS CORP CL A	85,312	4,037,773	6,494,803
HYSTER YALE MATERIALS	3,843	262,878	212,364
I3 VERTICALS INC CLASS A	11,000	255,860	323,950
IAA INC	221,454	6,113,632	8,587,986
IAC/INTERACTIVECORP	127,495	11,531,562	27,733,987
IBERIABANK CORP	107,941	7,782,987	8,187,325
ICAD INC	33,071	129,969	210,662
ICAHN ENTERPRISES LP	31,342	2,054,060	2,269,474
ICF INTERNATIONAL INC	22,751	1,414,628	1,656,273
ICHOR HOLDINGS LTD	7,097	157,990	167,773
ICU MEDICAL INC	21,253	2,721,702	5,353,843
ID SYSTEMS INC	138,786	869,563	816,062
IDACORP INC	85,486	5,844,200	8,585,359
IDENTIV INC	8,411	27,840	43,064
IDERA PHARMACEUTICALS INC	20,074	586,190	53,598
IDEX CORP	253,596	25,876,919	43,654,015
IDEXX LABORATORIES INC	158,003	14,539,774	43,502,966
IEC ELECTRONICS CORP	40,200	174,468	252,456
IES HOLDINGS INC	44,688	825,890	842,369
IF BANCORP INC	6,400	130,880	133,824
IGNITE RESTAURANT GROUP INC	12,000	-	0
IHEARTMEDIA INC	5,601	95,217	82,615
II VI INC	100,262	2,391,401	3,665,579
ILLINOIS TOOL WORKS	635,622	49,250,547	95,858,154
ILLUMINA INC	267,909	38,017,319	98,630,698
IMAGE SENSING SYSTEMS INC	31,600	150,100	158,000
IMEDIA BRANDS INC	133,400	146,740	57,749
IMMERSION CORPORATION	24,216	201,504	184,284
IMMUNOGEN INC	191,200	1,732,896	414,904
IMMUNOMEDICS INC	132,800	1,361,201	1,841,936
IMPINJ INC	4,193	107,018	120,004
INCYTE CORP	297,095	16,888,316	25,241,191

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Security Name	Shares	Book Value	Market Value
INDEPENDENCE HOLDING CO	48,109	1,038,718	1,862,780
INDEPENDENT BANK CORP MICH	59,644	1,276,492	1,299,643
INDEPENDENT BANK CORP/MA	44,402	3,004,559	3,381,212
INDEPENDENT BANK GROUP INC	30,717	1,262,254	1,688,206
INFINERA CORP	189,400	1,487,067	551,154
INFINITY PHARMACEUTICALS INC	88,100	194,701	158,580
INFORMATION SERVICES GROUP	130,200	554,652	411,432
INFOSYS LTD SP ADR	1,041,300	10,182,055	11,141,910
INFUSYSTEM HOLDINGS INC	23,800	66,640	102,340
INGERSOLL RAND PLC	711,169	53,564,476	90,083,777
INGEVITY CORP	86,813	4,520,178	9,130,123
INGLES MARKETS INC CLASS A	39,011	1,447,569	1,214,412
INGREDION INC	326,996	26,712,440	26,973,900
INNERWORKINGS INC	25,100	212,405	95,882
INNODATA INC	96,992	111,541	87,293
INNOPHOS HOLDINGS INC	25,140	883,695	731,825
INNOSPEC INC	25,329	1,430,988	2,311,018
INNOVATIVE SOLUTIONS + SUPP	102,134	364,618	520,883
INNOVIVA INC	130,794	2,722,314	1,904,361
INOGEN INC	22,722	1,806,284	1,516,921
INOVALON HOLDINGS INC A	27,123	431,284	393,555
INOVIO PHARMACEUTICALS INC	58,857	510,913	173,040
INPHI CORP	38,604	1,352,892	1,934,060
INSEGO CORP	64,515	145,449	309,027
INSIGHT ENTERPRISES INC	93,685	2,778,477	5,452,467
INSMED INC	113,282	2,361,033	2,900,019
INSPERITY INC	111,048	6,564,156	13,563,403
INSPIRE MEDICAL SYSTEMS INC	21,265	1,190,422	1,289,722
INSTALLED BUILDING PRODUCTS	38,266	1,288,443	2,266,113
INSTEEL INDUSTRIES INC	27,717	481,017	577,068
INSTRUCTURE INC	38,800	1,595,902	1,649,000
INSULET CORP	72,000	4,046,108	8,595,360
INSYS THERAPEUTICS INC	75,500	2,075,995	22,650
INTEGER HOLDINGS CORP	79,492	3,432,548	6,670,969
INTEGRA LIFESCIENCES HOLDING	81,258	2,009,097	4,538,259
INTEL CORP	12,064,638	389,145,099	577,534,221
INTELLIA THERAPEUTICS INC	4,700	68,979	76,939
INTELLICHECK INC	52,824	109,346	305,851
INTELLIGENT SYSTEMS CORP	397	10,796	11,430
INTER PARFUMS INC	34,959	1,186,420	2,324,424
INTERACTIVE BROKERS GRO CL A	159,800	8,476,552	8,661,160
INTERCEPT PHARMACEUTICALS IN	32,094	5,406,524	2,553,720
INTERCONTINENTAL EXCHANGE IN	1,225,513	72,379,762	105,320,587
INTERDIGITAL INC	73,057	3,783,339	4,704,871
INTERFACE INC	136,754	2,107,690	2,096,439
INTERGROUP CORP	3,400	81,940	103,870
INTERMOLECULAR INC	200,000	227,349	234,000
INTERNAP CORP	21,725	253,748	65,392
INTERNATIONAL BANCSHARES CRP	115,625	4,131,573	4,360,219
INTERNATIONAL GAME TECHNOLOG	206,880	3,970,214	2,683,234

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Security Name	Shares	Book Value	Market Value
INTERNATIONAL MONEY EXPRESS	1,004	10,055	14,156
INTERNATIONAL PAPER CO	705,714	27,922,360	30,571,530
INTERNATIONAL SEAWAYS INC	4,015	68,775	76,285
INTERPACE DIAGNOSTICS GROUP	5,340	4,541	3,872
INTERPUBLIC GROUP OF COS INC	821,091	13,546,080	18,548,446
INTERSECT ENT INC	37,400	1,223,937	851,224
INTEST CORP	31,576	227,347	151,881
INTEVAC INC	16,200	103,680	78,408
INTL BUSINESS MACHINES CORP	3,325,559	400,452,567	458,594,586
INTL FCSTONE INC	25,575	844,345	1,012,514
INTL FLAVORS + FRAGRANCES	568,765	70,316,594	82,522,114
INTL SPEEDWAY CORP CL A	58,306	2,332,948	2,617,356
INTRA CELLULAR THERAPIES INC	59,100	1,503,904	767,118
INTREPID POTASH INC	111,138	489,996	373,424
INTREXON CORP	52,100	900,519	399,086
INTRICON CORP	32,716	760,647	764,246
INTUIT INC	755,675	96,084,115	197,480,548
INTUITIVE SURGICAL INC	245,337	68,965,996	128,691,523
INUVO INC	76,399	72,533	32,088
INVACARE CORP	49,200	1,317,883	255,348
INVESCO LTD	1,183,351	28,939,755	24,211,361
INVESTAR HOLDING CORP	10,400	264,160	248,040
INVESTORS BANCORP INC	577,789	6,647,929	6,442,347
INVESTORS TITLE CO	5,107	961,666	852,869
INVITAE CORP	95,493	1,517,395	2,244,086
ION GEOPHYSICAL CORP	13,866	400,034	111,621
IONIS PHARMACEUTICALS INC	217,356	9,134,967	13,969,470
IOVANCE BIOTHERAPEUTICS INC	234,100	2,991,516	5,740,132
IPG PHOTONICS CORP	47,930	3,727,201	7,393,203
IQVIA HOLDINGS INC	342,345	35,893,648	55,083,311
IRHYTHM TECHNOLOGIES INC	32,118	2,231,442	2,539,891
IRIDEX CORP	32,100	182,649	146,055
IRIDIUM COMMUNICATIONS INC	319,625	3,296,870	7,434,478
IROBOT CORP	27,226	1,364,747	2,494,991
IRONWOOD PHARMACEUTICALS INC	230,106	3,074,490	2,517,360
ISHARES CORE MSCI EAFE ETF	238,423	15,654,415	14,639,172
ISHARES CORE S+P 500 ETF	194,459	53,210,972	57,316,790
ISHARES IBOXX INVESTMENT GRA	9,872	1,175,908	1,227,781
ISHARES IBOXX HIGH YIELD CORPO	219,361	18,765,376	19,123,892
ISHARES MBS ETF	230,396	23,822,083	24,790,610
ISHARES MSCI EAFE ETF	112	7,539	7,362
ISHARES MSCI EMERGING MARKETS	778	34,619	33,384
ISHARES RUSSELL 2000 ETF	15,083	2,285,458	2,345,407
ISHARES TIPS BOND ETF	58,513	6,454,637	6,757,666
ISORAY INC	117,100	54,791	48,011
ISRAMCO INC	500	41,488	59,250
ITAU UNIBANCO H SPON PRF ADR	1,890,377	14,611,712	17,807,351
ITERIS INC	151,000	756,510	780,670
ITRON INC	57,477	3,324,655	3,596,336
ITT INC	312,443	13,681,141	20,458,768

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Security Name	Shares	Book Value	Market Value
IVERIC BIO INC	43,600	115,104	56,680
J + J SNACK FOODS CORP	20,992	2,108,618	3,378,662
J ALEXANDER S HOLDINGS	88,973	1,063,227	999,167
J. JILL INC	50,000	650,000	99,500
J.C. PENNEY CO INC	515,539	7,990,627	587,714
J2 GLOBAL INC	110,621	6,025,315	9,833,101
JABIL INC	237,358	4,740,603	7,500,513
JACK COOPER ENTERPRISES INC	495	-	3,119
JACK HENRY + ASSOCIATES INC	548,542	66,178,010	73,460,745
JACK IN THE BOX INC	60,923	2,521,275	4,958,523
JACOBS ENGINEERING GROUP INC	271,114	15,868,900	22,879,310
JAGGED PEAK ENERGY INC	25,048	280,709	207,147
JAKKS PACIFIC INC	56,700	136,080	39,690
JD.COM INC ADR	869,004	31,544,334	26,322,131
JEFFERIES FINANCIAL GROUP IN	507,436	10,609,409	9,757,994
JELD WEN HOLDING INC	43,564	1,104,997	924,864
JETBLUE AIRWAYS CORP	655,308	10,441,035	12,116,645
JINKOSOLAR HOLDING CO ADR	32,843	797,604	712,365
JM SMUCKER CO/THE	839,606	85,109,341	96,714,215
JMP GROUP LLC	57,700	291,962	226,184
JOHN B. SANFILIPPO + SON INC	24,429	1,496,914	1,946,747
JOHN BEAN TECHNOLOGIES CORP	53,185	2,981,216	6,442,299
JOHNSON + JOHNSON	9,228,094	975,683,539	1,285,288,932
JOHNSON CONTROLS INTERNATION	1,738,702	62,533,439	71,825,780
JOHNSON OUTDOORS INC A	9,075	506,616	676,723
JONES LANG LASALLE INC	139,895	17,275,728	19,681,828
JPMORGAN CHASE + CO	6,181,603	371,744,763	691,103,215
JUMIA TECHNOLOGIES AG ADR	1,800	45,867	47,556
JUNIPER NETWORKS INC	2,796,094	81,256,561	74,459,983
K12 INC	164,347	3,648,890	4,997,792
KADANT INC	15,210	745,803	1,381,220
KAGY HOLDINGS COMPANY INC	343	13,720	13,720
KAISER ALUMINUM CORP	31,242	2,467,532	3,049,532
KALA PHARMACEUTICALS INC	20,484	266,907	130,688
KALVISTA PHARMACEUTICALS INC	10,153	216,633	224,889
KAMAN CORP	58,446	2,782,341	3,722,426
KANSAS CITY SOUTHERN	184,326	11,684,299	22,454,593
KAR AUCTION SERVICES INC	221,454	3,757,105	5,536,350
KARYOPHARM THERAPEUTICS INC	160,100	1,980,663	958,999
KB HOME	174,783	3,049,477	4,497,167
KBR INC	291,088	5,547,915	7,259,735
KEANE GROUP INC	188,284	2,493,320	1,265,268
KEARNY FINANCIAL CORP/MD	48,869	563,081	649,469
KELLOGG CO	1,924,910	115,373,620	103,117,429
KELLY SERVICES INC A	97,544	2,210,003	2,554,677
KEMET CORP	281,533	4,931,744	5,295,636
KEMPER CORP	84,041	3,754,340	7,251,898
KENNAMETAL INC	160,918	5,125,586	5,952,357
KENNEDY WILSON HOLDINGS INC	213,845	4,620,551	4,398,792
KENTUCKY FIRST FEDERAL BANCO	5,612	49,666	44,054

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KEURIG DR PEPPER INC	377,454	5,154,987	10,908,421
KEWAUNEE SCIENTIFIC CP	8,100	276,615	155,034
KEY ENERGY SERVICES INC	10,159	2,001,032	6,940
KEY TRONIC CORP	27,400	194,266	136,452
KEYCORP	3,979,299	60,625,625	70,632,557
KEYSIGHT TECHNOLOGIES IN	340,828	13,557,381	30,609,763
KEZAR LIFE SCIENCES INC	3,066	62,504	23,639
KFORCE INC	76,586	1,506,242	2,687,403
KIMBALL ELECTRONICS INC	67,462	500,127	1,095,583
KIMBALL INTERNATIONAL B	145,533	1,341,774	2,536,640
KIMBELL ROYALTY PARTNERS LP	2,516	55,748	40,633
KIMBERLY CLARK CORP	2,138,044	220,032,300	284,958,504
KINDER MORGAN INC	3,810,902	101,699,739	79,571,634
KINDRED BIOSCIENCES INC	4,800	39,533	39,984
KINIKSA PHARMACEUTICALS A	669	10,042	9,058
KINSALE CAPITAL GROUP INC	30,972	1,063,242	2,833,319
KIRBY CORP	101,275	6,296,637	8,000,725
KIRKLAND S INC	54,400	576,096	122,944
KKR + CO INC A	888,303	21,037,313	22,447,417
KLA CORP	387,566	28,320,374	45,810,301
KLX ENERGY SERVICES HOLDING	33,300	906,961	680,319
KNIGHT SWIFT TRANSPORTATION	224,731	5,827,364	7,380,166
KNOLL INC	50,322	911,680	1,156,400
KNOT OFFSHORE PARTNERS LP	37,931	749,553	724,103
KNOWLES CORP	181,624	2,230,151	3,325,535
KODIAK SCIENCES INC	8,352	99,623	97,718
KOHL'S CORP	469,833	22,907,154	22,340,559
KONA GRILL INC	32,600	57,050	2,445
KONTOOR BRANDS INC	146,174	3,821,314	4,095,795
KOPIN CORP	554,200	1,845,486	604,078
KOPPERS HOLDINGS INC	26,249	936,973	770,671
KORN FERRY	182,085	7,297,061	7,296,146
KOSMOS ENERGY LTD	242,400	2,293,745	1,519,848
KRAFT HEINZ CO/THE	1,167,855	54,258,674	36,250,219
KRATON CORP	48,686	1,185,702	1,512,674
KRATOS DEFENSE + SECURITY	317,059	2,540,817	7,257,481
KROGER CO	1,340,697	16,671,357	29,106,532
KRONOS WORLDWIDE INC	30,302	486,557	464,227
KRYSTAL BIOTECH INC	11,441	210,535	460,729
KURA ONCOLOGY INC	31,400	501,176	618,266
KVH INDUSTRIES INC	38,600	411,090	419,582
L BRANDS INC	328,309	8,956,957	8,568,865
L3 TECHNOLOGIES INC	590,391	108,912,155	144,746,161
L3HARRIS TECHNOLOGIES INC	876,716	124,441,968	165,813,297
LA JOLLA PHARMACEUTICAL CO	31,900	1,051,210	295,075
LA Z BOY INC	113,680	2,105,360	3,485,429
LABORATORY CRP OF AMER HLDGS	786,625	115,681,479	136,007,463
LADENBURG THALMANN FINANCIAL	352,804	538,602	1,210,118
LAKE SHORE BANCORP INC	8,076	137,292	120,736
LAKELAND BANCORP INC	97,656	1,248,712	1,577,144

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LAKELAND FINANCIAL CORP	43,391	1,223,917	2,032,001
LAKELAND INDUSTRIES INC	14,746	198,334	165,155
LAM RESEARCH CORP	343,957	28,279,248	64,608,883
LAMB WESTON HOLDINGS INC	1,062,095	64,733,946	67,294,339
LANCASTER COLONY CORP	42,373	4,280,694	6,296,628
LANDEC CORP	59,700	438,243	559,389
LANDMARK BANCORP INC	10,586	290,362	253,535
LANDMARK INFRASTRUCTURE PART	6,780	111,674	114,243
LANDS END INC	16,803	569,870	205,333
LANDSTAR SYSTEM INC	73,912	5,087,965	7,981,757
LANNETT CO INC	73,148	918,408	443,277
LANTHEUS HOLDINGS INC	85,274	1,745,961	2,413,254
LANTRONIX INC	58,633	147,169	195,248
LAREDO PETROLEUM INC	229,546	2,912,017	665,683
LAS VEGAS SANDS CORP	1,010,710	53,063,590	59,722,854
LATTICE SEMICONDUCTOR CORP	253,310	2,574,789	3,695,793
LAUREATE EDUCATION INC A	89,232	1,282,703	1,401,835
LAWSON PRODUCTS INC	9,230	206,733	339,018
LAZARD LTD CL A	249,837	10,010,819	8,591,894
LAZARE KAPLAN INTERNATIONAL	45,000	-	0
LAZYDAYS HOLDINGS INC	40,056	256,839	200,280
LCI INDUSTRIES	39,514	2,405,186	3,556,260
LCNB CORPORATION	20,700	386,055	393,300
LEAF GROUP LTD	200,040	1,400,280	1,482,296
LEAR CORP	161,124	14,784,145	22,439,739
LEE ENTERPRISES	158,645	364,884	355,365
LEGACY ACQUISITION CORP CL A	10,105	99,388	102,364
LEGACY RESERVES INC	190,500	1,003,935	4,382
LEGACYTEXAS FINANCIAL GROUP	74,341	2,568,186	3,026,422
LEGG MASON INC	183,224	6,054,125	7,013,815
LEGGETT + PLATT INC	450,767	14,539,925	17,295,930
LEIA GEM INVESTMENT	49,938,597	492,525,112	673,349,026
LEIDOS HOLDINGS INC	1,177,022	69,224,150	93,985,207
LEMAITRE VASCULAR INC	65,245	1,886,005	1,825,555
LENDINGCLUB CORP	243,052	757,428	797,211
LENDINGTREE INC	13,700	1,320,461	5,754,411
LENNAR CORP B SHS	23,018	787,495	886,423
LENNAR CORP A	568,833	22,150,955	27,565,647
LENNOX INTERNATIONAL INC	149,362	26,354,798	41,074,550
LEVI STRAUSS + CO CLASS A	12,260	268,262	255,989
LEXICON PHARMACEUTICALS INC	99,456	1,675,359	625,578
LGI HOMES INC	25,794	1,688,611	1,842,465
LHC GROUP INC	57,118	3,363,365	6,830,170
LIBBEY INC	36,200	213,218	67,332
LIBERTY BANCORP INC	3,574	85,597	147,785
LIBERTY BROADBAND A	54,608	4,269,899	5,615,887
LIBERTY BROADBAND C	782,265	65,696,982	81,527,658
LIBERTY EXPEDIA HOLD A	82,161	1,851,691	3,926,474
LIBERTY LATIN AMERIC CL A	76,594	1,832,503	1,319,715
LIBERTY LATIN AMERIC CL C	169,764	4,137,988	2,918,243

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LIBERTY MEDIA COR SIRIUSXM A	611,451	22,008,923	23,118,962
LIBERTY MEDIA COR SIRIUSXM C	1,292,937	48,321,491	49,105,747
LIBERTY MEDIA CORP BRAVES A	18,628	280,502	517,858
LIBERTY MEDIA CORP BRAVES C	49,410	734,041	1,381,998
LIBERTY MEDIA CORP LIBERTY A	82,839	2,281,444	2,970,607
LIBERTY MEDIA CORP LIBERTY C	68,246	2,445,879	2,553,083
LIBERTY OILFIELD SERVICES A	12,858	194,987	208,042
LIBERTY TRIPADVISOR HDG A	121,477	1,394,721	1,506,315
LIFETIME BRANDS INC	25,600	303,360	242,176
LIFEVANTAGE CORP	48,242	188,144	626,181
LIFEWAY FOODS INC	49,100	278,888	178,724
LIGAND PHARMACEUTICALS	28,610	2,289,592	3,265,832
LIGHTPATH TECHNOLOGIES INC A	6,123	12,613	5,572
LIMELIGHT NETWORKS INC	293,876	1,196,476	793,465
LIMESTONE BANCORP INC	4,684	63,937	71,431
LIMONEIRA CO	19,500	436,670	388,830
LINCOLN EDUCATIONAL SERVICES	67,200	126,336	155,232
LINCOLN ELECTRIC HOLDINGS	112,917	7,329,800	9,295,327
LINCOLN NATIONAL CORP	783,264	39,854,215	50,481,365
LINDBLAD EXPEDITIONS HOLDING	31,082	481,525	557,922
LINDSAY CORP	16,260	1,183,052	1,336,735
LINEAGE CELL THERAPEUTICS IN	48,400	167,827	53,240
LINNCO LLC ESCROW CUSIP	2,161,400	0	2
LIONS GATE ENTERTAINMENT A	88,446	1,928,547	1,083,464
LIONS GATE ENTERTAINMENT B	151,411	3,322,304	1,757,882
LIPOCINE INC	46,000	73,600	89,700
LITHIA MOTORS INC CL A	24,934	1,323,837	2,961,661
LITTELFUSE INC	41,588	3,412,813	7,357,333
LIVE NATION ENTERTAINMENT IN	242,441	5,716,574	16,061,716
LIVE OAK BANCSHARES INC	7,139	165,018	122,434
LIVENT CORP	172,304	698,349	1,192,344
LIVEPERSON INC	104,128	1,759,990	2,919,749
LIVERAMP HOLDINGS INC	153,645	5,174,653	7,448,710
LKQ CORP	549,767	11,096,877	14,629,300
LLGC LEGATO CAPITAL MGMT	75,000,000	730,033,858	887,846,625
LOCKHEED MARTIN CORP	1,095,646	264,925,324	398,311,147
LOEWS CORP	2,100,279	97,169,366	114,822,253
LOGMEIN INC	91,489	5,131,813	6,740,910
LONGTAIL ALPHA	130,000,000	125,770,966	36,429,640
LORAL SPACE + COMMUNICATIONS	13,344	629,768	460,501
LOUISIANA PACIFIC CORP	437,037	9,197,513	11,459,110
LOVESAC CO/THE	2,013	63,118	62,544
LOWE S COS INC	2,101,205	126,129,255	212,032,597
LPL FINANCIAL HOLDINGS INC	303,822	19,900,508	24,782,761
LRAD CORP	80,300	188,705	264,187
LSB INDUSTRIES INC	25,400	955,437	99,060
LSC COMMUNICATIONS INC	50,937	1,969,503	186,939
LSI INDUSTRIES INC	80,500	726,915	293,825
LUBY S INC	45,600	119,928	49,248
LUCKIN COFFEE INC ADR	5,000	85,000	97,450

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LUKOIL PJSC SPON ADR	1,976,518	123,300,798	166,857,650
LUMBER LIQUIDATORS HOLDINGS	41,300	1,380,925	477,015
LUMENTUM HOLDINGS INC	96,970	7,222,204	5,179,168
LUMINEX CORP	68,542	1,453,715	1,414,707
LUNA INNOVATIONS INC	84,238	270,404	379,071
LUTHER BURBANK CORP	3,644	40,986	39,683
LYDALL INC	47,122	671,990	951,864
LYFT INC A	105,384	7,134,407	6,924,783
LYONDELLBASELL INDU CL A	841,768	63,806,492	72,501,478
M + T BANK CORP	426,618	58,339,055	72,554,923
M/I HOMES INC	36,534	734,317	1,042,680
MACATAWA BANK CORP	111,403	1,045,898	1,142,995
MACOM TECHNOLOGY SOLUTIONS H	68,400	5,033,521	1,034,892
MACQUARIE INFRASTRUCTURE COR	123,368	5,147,725	5,001,339
MACROGENICS INC	14,702	266,477	249,493
MACY S INC	808,005	19,418,640	17,339,787
MADISON SQUARE GARDEN CO A	32,550	3,539,219	9,112,047
MADRIGAL PHARMACEUTICALS INC	6,238	1,443,319	653,805
MAGELLAN HEALTH INC	52,823	2,885,099	3,921,051
MAGELLAN MIDSTREAM PARTNERS	568,099	29,393,407	36,358,336
MAGENTA THERAPEUTICS INC	2,400	38,597	35,400
MAGNIT PJSC SPON GDR REGS	1,815,944	46,059,573	26,467,384
MAGNITOGORS SPON GDR REGS	122,483	1,072,117	1,126,844
MAGNOLIA OIL + GAS CORP A	29,785	327,798	344,910
MAIN STREET CAPITAL CORP	102,978	3,940,998	4,234,455
MAJESCO	8,432	45,773	78,502
MALIBU BOATS INC A	63,548	2,110,300	2,468,840
MALLINCKRODT PLC	367,692	9,611,561	3,375,413
MALVERN BANCORP INC	1,934	49,510	42,567
MAMMOTH ENERGY SERVICES INC	2,231	65,117	15,349
MANHATTAN ASSOCIATES INC	136,252	3,829,822	9,446,351
MANITEX INTERNATIONAL INC	54,900	566,019	335,439
MANITOWOC COMPANY INC	54,057	867,125	962,215
MANNATECH INC	6,610	134,183	112,304
MANNING + NAPIER INC	56,500	172,325	98,875
MANNKIND CORP	105,476	192,106	121,297
MANPOWERGROUP INC	211,899	15,478,527	20,469,443
MANTECH INTERNATIONAL CORP A	95,721	5,093,422	6,303,228
MARATHON OIL CORP	1,457,634	24,609,976	20,712,979
MARATHON PETROLEUM CORP	2,393,954	120,442,338	133,774,150
MARCHEX INC CLASS B	398,790	1,104,648	1,874,313
MARCUS + MILLICHAP INC	19,360	629,009	597,256
MARCUS CORPORATION	7,545	254,234	248,683
MARIN SOFTWARE INC	4,600	34,500	11,316
MARINE PRODUCTS CORP	1,350	29,521	20,844
MARINEMAX INC	34,247	368,673	563,021
MARKEL CORP	124,158	125,767,003	135,282,557
MARKER THERAPEUTICS INC	1,627	12,813	12,886
MARKETAXESS HOLDINGS INC	68,507	8,001,297	22,019,520

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MARLIN BUSINESS SERVICES INC	65,451	1,766,245	1,631,693
MARRIOTT INTERNATIONAL CL A	607,825	47,382,936	85,271,769
MARRIOTT VACATIONS WORLD	62,802	3,066,000	6,054,113
MARSH + MCLENNAN COS	3,868,795	304,796,178	385,912,301
MARTEN TRANSPORT LTD	83,814	798,217	1,521,224
MARTIN MARIETTA MATERIALS	88,952	8,536,712	20,468,745
MARTIN MIDSTREAM PARTNERS LP	37,626	1,188,533	268,650
MARVELL TECHNOLOGY GROUP LTD	1,789,605	41,988,047	42,717,871
MASCO CORP	790,366	21,478,189	31,013,962
MASIMO CORP	107,667	9,633,393	16,023,003
MASONITE INTERNATIONAL CORP	12,247	700,095	645,172
MASTEC INC	117,568	3,499,489	6,058,279
MASTERCARD INC A	2,542,759	322,489,696	672,636,038
MASTERCRAFT BOAT HOLDINGS IN	18,328	438,096	359,046
MATADOR RESOURCES CO	213,707	4,819,108	4,248,495
MATCH GROUP INC	74,732	3,437,011	5,027,222
MATERIALISE NV ADR	40,038	416,859	781,542
MATERION CORP	24,809	1,193,923	1,682,298
MATRIX SERVICE CO	76,909	1,117,036	1,558,176
MATSON INC	86,673	2,226,433	3,367,246
MATTEL INC	433,600	8,789,577	4,860,656
MATTHEWS INTL CORP CLASS A	66,243	2,718,878	2,308,569
MAUI LAND + PINEAPPLE CO	4,200	84,210	43,218
MAXAR TECHNOLOGIES INC	9,486	72,046	74,181
MAXIM INTEGRATED PRODUCTS	610,526	21,384,489	36,521,665
MAXIMUS INC	137,213	7,148,114	9,953,431
MAXLINEAR INC	96,481	1,530,488	2,261,515
MBIA INC	261,281	2,406,180	2,432,526
MBT FINANCIAL CORP	66,951	682,900	670,849
MCCLATCHY CO CLASS A	18,980	175,945	49,538
MCCORMICK + CO INC VTG COM	3,584	391,162	553,513
MCCORMICK + CO NON VTG SHRS	919,453	110,710,984	142,524,410
MCDERMOTT INTL INC	351,844	8,470,603	3,398,813
MCDONALD S CORP	4,327,675	632,831,534	898,684,991
MCGRATH RENTCORP	36,636	1,363,472	2,276,927
MCKESSON CORP	432,730	42,176,113	58,154,585
MDC HOLDINGS INC	95,399	3,206,524	3,127,179
MDU RESOURCES GROUP INC	441,555	9,462,561	11,392,119
MECHEL PJSC SPONSORED ADR	246,114	727,352	514,378
MECHEL PREF SPON ADR	198,241	170,538	178,516
MEDALLION FINANCIAL CORP	30,700	128,940	206,918
MEDCATH CORPORATION	32,200	-	0
MEDIA GEN INC CVR	132,200	0	0
MEDICINES COMPANY	105,720	2,274,666	3,855,608
MEDICINOVA INC	52,129	610,235	502,002
MEDIDATA SOLUTIONS INC	69,183	3,753,593	6,261,753
MEDIFAST INC	72,574	7,930,261	9,311,244
MEDLEY CAPITAL CORP	102,900	1,273,449	240,786
MEDNAX INC	183,641	7,741,995	4,633,262

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MEDPACE HOLDINGS INC	95,602	5,730,444	6,254,283
MEET GROUP INC/THE	62,242	222,343	216,602
MEIRAGTX HOLDINGS PLC	2,000	42,455	53,760
MELCO RESORTS + ENTERT ADR	441,454	7,188,853	9,588,381
MERCANTILE BANK CORP	36,688	844,184	1,195,295
MERCHANTS BANCORP/IN	2,865	79,872	48,791
MERCK + CO. INC.	11,613,474	696,184,695	973,789,795
MERCURY GENERAL CORP	127,482	6,645,948	7,967,625
MERCURY SYSTEMS INC	70,698	3,452,132	4,973,604
MEREDITH CORP	83,224	3,027,016	4,582,313
MERIDIAN BANCORP INC	28,109	344,703	502,870
MERIDIAN BIOSCIENCE INC	99,156	1,670,217	1,177,973
MERIT MEDICAL SYSTEMS INC	105,455	2,902,971	6,280,900
MERITAGE HOMES CORP	45,579	1,400,855	2,340,026
MERITOR INC	136,675	1,907,837	3,314,369
MESA AIR GROUP INC	6,067	64,900	55,452
MESA LABORATORIES INC	6,546	1,018,476	1,599,450
MESA ROYALTY TRUST	2,700	42,390	31,023
MESABI TRUST	63,668	1,592,451	1,880,753
META FINANCIAL GROUP INC	38,222	1,183,484	1,072,127
METHODE ELECTRONICS INC	94,051	2,734,854	2,687,037
METLIFE INC	2,519,350	106,281,151	125,136,115
METROPOLITAN BANK HOLDING CO	2,068	89,198	90,992
METTLER TOLEDO INTERNATIONAL	48,030	12,792,888	40,345,200
MGE ENERGY INC	37,574	1,872,481	2,745,908
MGIC INVESTMENT CORP	1,016,285	11,433,994	13,353,985
MGM RESORTS INTERNATIONAL	1,048,100	26,615,619	29,944,217
MGP INGREDIENTS INC	22,361	1,260,294	1,482,758
MICHAELS COS INC/THE	155,562	2,858,415	1,353,389
MICROBOT MEDICAL INC	49	618	252
MICROCHIP TECHNOLOGY INC	333,511	16,116,456	28,915,404
MICRON TECHNOLOGY INC	2,107,157	51,867,116	81,315,189
MICROSOFT CORP	16,754,258	995,126,744	2,244,400,402
MICROSTRATEGY INC CL A	18,050	1,830,741	2,586,746
MICROVISION INC	27,600	35,880	22,224
MID PENN BANCORP INC	800	29,120	19,960
MIDDLEBY CORP	95,831	5,309,236	13,004,267
MIDDLESEX WATER CO	87,321	1,816,503	5,173,769
MIDLAND STATES BANCORP INC	6,510	191,486	173,947
MIDSOUTH BANCORP INC	26,392	368,168	312,745
MIDWEST BANC HOLDINGS INC	73,953	-	0
MIDWESTONE FINANCIAL GROUP I	34,535	1,173,345	965,599
MILACRON HOLDINGS CORP	133,538	1,853,833	1,842,824
MILESTONE SCIENTIFIC INC	5,200	3,796	1,862
MILLENDO THERAPEUTICS INC	1,786	24,136	20,646
MILLER INDUSTRIES INC/TENN	39,813	1,067,838	1,224,250
MIMECAST LTD	31,564	1,254,678	1,474,354
MINERALS TECHNOLOGIES INC	77,455	4,692,746	4,144,617
MINERVA NEUROSCIENCES INC	5,448	66,234	30,672
MIRATI THERAPEUTICS INC	48,017	2,732,073	4,945,751

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Security Name	Shares	Book Value	Market Value
MISONIX INC	3,500	38,675	88,970
MISTRAS GROUP INC	11,866	217,967	170,514
MITCHAM INDUSTRIES INC	33,200	109,560	131,140
MITEK SYSTEMS INC	63,626	529,836	632,442
MKS INSTRUMENTS INC	86,558	6,104,357	6,742,003
MNC MEDIA INVESTMENT LTD ADR	109,600	-	0
MOBILE MINI INC	78,824	2,242,713	2,398,614
MOBILE TELESYSTEMS SP ADR	2,084,419	26,004,548	19,405,941
MOBILEIRON INC	40,047	267,446	248,291
MODEL N INC	41,409	783,217	807,476
MODERN MEDIA ACQUISITION COR	5,981	59,631	71,712
MODERNA INC	7,941	150,824	116,256
MODINE MANUFACTURING CO	102,580	1,094,330	1,467,920
MOELIS + CO CLASS A	92,752	4,030,907	3,241,682
MOHAWK INDUSTRIES INC	81,315	6,508,314	11,991,523
MOLECULAR INSIGHT PHARMACEUT	60,738	-	249
MOLECULAR TEMPLATES INC	18,099	163,796	151,127
MOLINA HEALTHCARE INC	108,217	10,898,958	15,490,181
MOLSON COORS BREWING CO B	312,711	18,326,169	17,511,816
MOMENTA PHARMACEUTICALS INC	169,341	2,391,674	2,108,295
MOMO INC SPON ADR	122,642	4,964,668	4,390,584
MONARCH CASINO + RESORT INC	28,831	435,812	1,232,237
MONDELEZ INTERNATIONAL INC A	3,097,335	103,934,232	166,946,357
MONEYGRAM INTERNATIONAL INC	17,300	406,248	42,731
MONGODB INC	38,177	5,009,946	5,806,340
MONOLITHIC POWER SYSTEMS INC	72,704	3,150,396	9,871,749
MONOTYPE IMAGING HOLDINGS IN	87,335	1,420,388	1,470,721
MONRO INC	67,004	2,743,256	5,715,441
MONROE CAPITAL CORP	4,800	60,735	55,392
MONSTER BEVERAGE CORP	1,388,159	57,280,459	88,606,189
MONTAGE RESOURCES CORP	14,966	1,625,370	91,293
MOODY S CORP	385,624	36,486,636	75,316,223
MOOG INC CLASS A	71,120	3,709,242	6,657,543
MORGAN STANLEY	3,939,833	138,655,422	172,604,084
MORNINGSTAR INC	39,106	3,369,588	5,656,292
MOSAIC ACQUISITION CORP CL A	8,514	84,391	86,843
MOSAIC CO/THE	716,991	27,610,091	17,946,285
MOTORCAR PARTS OF AMERICA IN	23,800	571,569	509,558
MOTOROLA SOLUTIONS INC	1,304,915	160,195,073	217,568,478
MOVADO GROUP INC	17,455	498,187	471,285
MPLX LP	928,908	32,584,420	29,901,549
MR COOPER GROUP INC	23,355	225,389	187,074
MRC GLOBAL INC	169,383	4,663,843	2,899,837
MSA SAFETY INC	65,387	4,982,396	6,891,136
MSC INDUSTRIAL DIRECT CO A	119,899	7,845,925	8,903,700
MSCI INC	190,677	17,580,080	45,531,761
MSG NETWORKS INC A	103,755	1,154,171	2,151,879
MTS SYSTEMS CORP	33,343	1,594,699	1,951,566
MUELLER INDUSTRIES INC	125,857	3,257,719	3,683,834

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Security Name	Shares	Book Value	Market Value
MUELLER WATER PRODUCTS INC A	232,677	1,675,754	2,284,888
MULTI COLOR CORP	28,349	866,479	1,416,600
MURPHY OIL CORP	266,374	8,757,757	6,566,119
MURPHY USA INC	155,714	9,657,942	13,084,647
MUSTANG BIO INC	10,000	73,606	36,800
MUTUALFIRST FINANCIAL INC	29,171	999,070	992,981
MV OIL TRUST	54,000	471,420	432,540
MVC CAPITAL INC	48,900	484,110	450,369
MYERS INDUSTRIES INC	28,367	493,075	546,632
MYLAN NV	977,347	42,455,021	18,608,687
MYOKARDIA INC	19,548	926,460	980,137
MYR GROUP INC/DELAWARE	19,347	452,867	722,610
MYRIAD GENETICS INC	142,615	3,873,289	3,961,845
MYT HOLDING CO	126,316	118,105	120,900
N B T BANCORP INC	76,941	2,376,703	2,886,057
NABORS INDUSTRIES LTD	522,340	8,164,569	1,514,786
NACCO INDUSTRIES CL A	1,330	67,478	69,080
NANOMETRICS INC	31,067	725,570	1,078,336
NANOSTRING TECHNOLOGIES INC	181,184	4,631,968	5,498,934
NANOVIRICIDES INC	5,114	3,938	1,227
NAPCO SECURITY TECHNOLOGIES	92,263	1,238,664	2,738,366
NASDAQ INC	861,375	69,033,085	82,838,434
NATERA INC	23,734	592,167	654,584
NATHAN S FAMOUS INC	9,624	789,215	751,827
NATIONAL AMERICAN UNIVERSITY	3,100	3,224	175
NATIONAL BANK HOLD CL A	27,853	1,022,925	1,011,064
NATIONAL BANKSHARES INC/VA	16,990	780,072	661,421
NATIONAL BEVERAGE CORP	12,000	798,975	535,560
NATIONAL CINEMEDIA INC	98,476	1,243,538	646,003
NATIONAL ENERGY	726,459	-	1
NATIONAL ENERGY SERVICES REU	2,439	22,150	21,219
NATIONAL FUEL GAS CO	181,015	8,031,959	9,548,541
NATIONAL GENERAL HLDGS	241,975	5,134,225	5,550,907
NATIONAL HEALTHCARE CORP	22,880	1,531,367	1,856,712
NATIONAL INSTRUMENTS CORP	505,846	19,965,242	21,240,474
NATIONAL OILWELL VARCO INC	690,922	22,242,999	15,359,196
NATIONAL PRESTO INDS INC	8,540	706,275	796,697
NATIONAL RESEARCH CORP	41,463	869,118	2,387,854
NATIONAL SECURITY GROUP INC	1,400	22,316	16,800
NATIONAL VISION HOLDINGS INC	98,455	2,899,073	3,025,522
NATIONAL WESTERN LIFE GROU A	3,820	981,557	981,740
NATURAL ALTERNATIVES INTL	16,700	168,670	194,722
NATURAL GAS SERVICES GROUP	30,464	361,484	502,656
NATURAL HEALTH TRENDS CORP	26,100	1,119,690	210,105
NATURAL RESOURCE PARTNERS LP	22,339	3,124,761	792,141
NATURES SUNSHINE PRODS INC	58,800	743,820	546,252
NATUS MEDICAL INC	60,311	1,213,450	1,549,390
NATUZZI SPA SP ADR	13,800	117,300	33,396
NAUTILUS INC	58,200	675,120	128,622
NAVIDEA BIOPHARMACEUTICALS I	18,385	107,736	11,595

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Security Name	Shares	Book Value	Market Value
NAVIENT CORP	777,180	7,434,278	10,608,507
NAVIGANT CONSULTING INC	150,605	3,232,320	3,492,530
NAVIGATOR HOLDINGS LTD	23,700	367,258	221,832
NAVIOS MARITIME PARTNERS LP	14,033	368,375	189,446
NAVISTAR INTERNATIONAL CORP	74,160	2,666,160	2,554,812
NCR CORPORATION	304,087	5,645,080	9,457,106
NEBULA ACQUISITION CORP CL A	8,551	84,809	86,280
NEENAH ENTERPRISES INC	96,783	75,439	580,698
NEENAH INC	25,739	901,760	1,738,669
NEKTAR THERAPEUTICS	220,400	8,189,015	7,841,832
NELNET INC CL A	60,843	1,655,467	3,603,122
NEOGEN CORP	79,780	3,056,267	4,955,136
NEOGENOMICS INC	119,043	1,757,047	2,611,803
NEONODE INC	8,190	35,954	17,609
NEOPHOTONICS CORP	85,673	632,306	358,113
NEOS THERAPEUTICS INC	39,100	250,341	50,439
NETAPP INC	372,412	11,651,179	22,977,820
NETEASE INC ADR	227,661	44,256,185	58,228,854
NETFLIX INC	689,306	93,638,358	253,195,880
NETGEAR INC	47,511	1,250,813	1,201,553
NETLIST INC	47,100	7,310	15,072
NETSCOUT SYSTEMS INC	183,028	2,685,367	4,647,081
NETSOL TECHNOLOGIES INC	156,480	1,040,159	874,723
NEUBASE THERAPEUTICS INC	3,940	17,336	13,435
NEURALSTEM INC	11,977	19,882	3,521
NEUROCRINE BIOSCIENCES INC	120,500	3,739,432	10,173,815
NEVRO CORP	39,300	1,641,277	2,547,819
NEW AGE BEVERAGES CORP	23,290	107,420	108,531
NEW ENGLAND REALTY ASSOC LP	4,000	278,000	236,000
NEW FORTRESS ENERGY LLC	6,318	67,270	73,984
NEW HOME CO INC/THE	174,800	1,788,204	672,980
NEW JERSEY RESOURCES CORP	124,154	4,208,239	6,179,145
NEW MEDIA INVESTMENT GROUP	80,049	1,182,715	755,663
NEW MOUNTAIN FINANCE CORP	22,700	311,194	317,119
NEW ORIENTAL EDUCATIO SP ADR	177,632	14,932,780	17,155,699
NEW RELIC INC	65,825	6,134,847	5,694,521
NEW YORK COMMUNITY BANCORP	806,096	10,585,742	8,044,838
NEW YORK TIMES CO A	252,256	4,891,721	8,228,591
NEWELL BRANDS INC	1,039,811	24,677,872	16,033,886
NEWLINK GENETICS CORP	18,300	616,000	27,084
NEWMARK GROUP INC CLASS A	204,846	1,362,497	1,839,517
NEWMARKET CORP	21,032	3,593,485	8,432,570
NEWMONT GOLDCORP CORP	6,336,884	209,502,017	243,779,927
NEWPARK RESOURCES INC	151,977	1,170,271	1,127,669
NEWS CORP CLASS A	812,338	9,017,989	10,958,440
NEWS CORP CLASS B	252,278	2,857,873	3,521,801
NEWSSTAR FINANCIAL INCCVR	149,036	38,682	0
NEWTEK BUSINESS SERVICES COR	52,634	957,473	1,210,582
NEXSTAR MEDIA GROUP INC CL A	74,835	4,825,164	7,558,335
NEXTDECADE CORP	162,300	752,579	1,025,736

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NEXTEER AUTOMOTIVE GROUP LTD	1,325,000	2,210,716	1,648,512
NEXTERA ENERGY INC	3,703,656	591,838,268	758,730,968
NEXTERA ENERGY PARTNERS LP	179,355	6,735,958	8,653,879
NEXTGEN HEALTHCARE INC	122,620	2,336,256	2,440,138
NGL ENERGY PARTNERS LP	198,801	2,087,440	2,936,291
NI HOLDINGS INC	609	10,000	10,724
NIC INC	113,070	1,237,704	1,813,643
NICE LTD SPON ADR	79,276	8,550,573	10,860,812
NICHOLAS FINANCIAL INC	33,200	290,168	312,080
NICOLET BANKSHARES INC	2,350	138,833	145,841
NIELSEN HOLDINGS PLC	591,812	19,775,885	13,374,951
NII HOLDINGS INC	40,966	136,860	69,233
NIKE INC CL B	3,600,751	194,717,164	302,283,046
NINE ENERGY SERVICE INC	9,230	204,694	159,956
NINE POINT ENERGY HLDGS (COM)	9,747	451,024	9,747
NISOURCE INC	2,582,589	63,457,074	74,378,563
NL INDUSTRIES	15,300	148,174	55,845
NLIGHT INC	44,600	799,083	856,320
NMI HOLDINGS INC CLASS A	129,812	2,833,034	3,685,363
NN INC	71,100	1,388,902	693,936
NOAH HOLDINGS LTD SPON ADS	12,498	402,523	531,790
NOBLE ENERGY INC	875,804	25,683,853	19,618,010
NOBLE MIDSTREAM PARTNERS LP	101,470	3,823,680	3,374,892
NORDSON CORP	93,573	8,070,697	13,222,801
NORDSTROM INC	262,786	9,066,968	8,372,362
NORFOLK SOUTHERN CORP	684,686	69,956,100	136,478,460
NORTH EUROPEAN OIL RTY TRUST	29,100	250,260	206,028
NORTHEAST BANK	26,758	528,471	737,986
NORTHERN OIL AND GAS INC	677,871	1,213,685	1,308,291
NORTHERN TECHNOLOGIES INTL	10,700	321,000	261,615
NORTHERN TRUST CORP	487,870	35,201,345	43,908,300
NORTHFIELD BANCORP INC	102,656	1,474,272	1,602,460
NORTHRIM BANCORP INC	36,568	1,285,365	1,304,015
NORTHROP GRUMMAN CORP	441,428	76,382,585	142,629,801
NORTHWEST BANCSHARES INC	160,129	2,168,941	2,819,872
NORTHWEST NATURAL HOLDING CO	35,821	1,968,643	2,489,560
NORTHWEST PIPE CO	20,100	400,995	518,178
NORTHWESTERN CORP	79,544	3,591,198	5,739,100
NORWEGIAN CRUISE LINE HOLDIN	396,585	20,448,496	21,268,854
NORWOOD FINANCIAL CORP	4,422	132,262	153,930
NOVABAY PHARMACEUTICALS INC	4,124	13,609	6,970
NOVANTA INC	65,898	4,711,261	6,214,181
NOVARTIS AG SPONSORED ADR	285,725	22,202,917	26,089,550
NOVATEK PJSC SPONS GDR REG S	154,777	23,895,444	32,812,724
NOVAVAX INC	22,318	2,159,752	130,783
NOVO NORDISK A/S SPONS ADR	166,518	7,385,110	8,499,079
NOVOLIPETSK STEEL PJSC GDR	347,227	8,620,580	8,764,009
NOW INC	251,605	5,655,539	3,713,690
NRC GROUP HOLDINGS CORP	4,856	48,480	53,999
NRG ENERGY INC	840,867	34,415,793	29,531,249

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Security Name	Shares	Book Value	Market Value
NU SKIN ENTERPRISES INC A	75,678	3,082,921	3,732,439
NUANCE COMMUNICATIONS INC	880,999	13,797,035	14,069,554
NUCOR CORP	621,330	28,826,630	34,235,283
NUSTAR ENERGY LP	128,802	6,010,174	3,495,686
NUTANIX INC A	142,900	6,214,231	3,706,826
NUVASIVE INC	81,854	3,677,421	4,791,733
NUVECTRA CORP	28,233	370,135	94,581
NV5 GLOBAL INC	29,031	1,436,271	2,363,123
NVE CORP	12,999	481,837	905,120
NVIDIA CORP	967,920	74,389,260	158,961,502
NVR INC	14,335	31,259,395	48,312,534
O REILLY AUTOMOTIVE INC	333,327	87,504,926	123,104,328
OAKTREE CAPITAL GROUP LLC	110,385	5,167,446	5,468,473
OAKTREE SPECIALTY LENDING CO	107,390	558,213	582,054
OAKTREE STRATEGIC INCOME COR	61,800	503,670	524,682
OASIS MIDSTREAM PARTNERS LP	3,817	77,791	82,066
OASIS PETROLEUM INC	439,568	7,981,144	2,496,746
OCCIDENTAL PETROLEUM CORP	1,857,706	103,317,231	93,405,458
OCEANEERING INTL INC	155,581	4,206,890	3,172,297
OCEANFIRST FINANCIAL CORP	36,714	901,680	912,343
OCH ZIFF CAPITAL MANAGE A	46,827	1,846,668	1,075,148
OCWEN FINANCIAL CORP	193,400	3,846,094	400,338
ODONATE THERAPEUTICS INC	70,000	1,088,087	2,568,300
ODYSSEY MARINE EXPLORATION	5,024	41,548	29,139
OFFICE DEPOT INC	1,198,100	4,854,443	2,468,086
OFS CAPITAL CORP	11,600	124,004	139,200
OGE ENERGY CORP	518,266	17,196,575	22,057,401
OHIO VALLEY BANC CORP	3,982	184,168	153,586
OIL DRI CORP OF AMERICA	24,800	957,032	844,192
OIL STATES INTERNATIONAL INC	73,797	2,077,649	1,350,485
OKTA INC	154,020	11,680,777	19,023,010
OLD DOMINION FREIGHT LINE	121,750	6,091,219	18,172,405
OLD LINE BANCSHARES INC	30,887	1,042,422	821,903
OLD NATIONAL BANCORP	275,091	4,444,998	4,563,760
OLD POINT FINANCIAL CORP	1,000	26,220	22,050
OLD REPUBLIC INTL CORP	499,137	8,428,973	11,170,686
OLD SECOND BANCORP INC	75,308	940,388	961,683
OLIN CORP	342,501	6,027,869	7,504,197
OLLIE S BARGAIN OUTLET HOLDI	96,213	7,463,930	8,381,114
OLYMPIC STEEL INC	31,000	731,600	423,150
OMEGA FLEX INC	16,767	1,146,127	1,287,873
OMEROS CORP	69,139	883,699	1,084,791
OMNICELL INC	69,258	2,807,144	5,958,266
OMNICOM GROUP	1,606,089	109,834,791	131,618,994
OMNOVA SOLUTIONS INC	63,017	430,073	392,596
ON DECK CAPITAL INC	19,470	100,797	80,801
ON SEMICONDUCTOR CORP	790,872	9,373,545	15,983,523
ONCOCYTE CORP	1,855	3,988	4,619
ONCTERNAL THERAPEUTICS INC	852	111,920	5,674

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Security Name	Shares	Book Value	Market Value
ONE GAS INC	86,905	3,383,326	7,847,522
ONEMAIN HOLDINGS INC	56,064	1,433,443	1,895,524
ONEOK INC	712,389	34,181,644	49,019,487
ONESPAN INC	79,282	929,156	1,123,426
OOMA INC	23,000	277,074	241,040
OPKO HEALTH INC	501,845	3,702,932	1,224,502
OPPENHEIMER HOLDINGS CL A	20,197	542,400	549,762
OPTICAL CABLE CORP	26,409	72,625	108,805
OPTION CARE HEALTH INC	320,565	884,560	833,469
OPUS BANK	12,751	350,187	269,174
ORACLE CORP	8,553,417	348,677,127	487,288,166
ORASURE TECHNOLOGIES INC	100,799	1,013,237	935,415
ORBCOMM INC	73,400	337,302	532,150
ORBIT INTERNATIONAL CORP	105,661	644,532	592,758
ORCHIDS PAPER PRODUCTS CO	25,100	165,660	1,514
OREXIGEN THERAPEUTICS INC	28,420	3,865	151
ORGANOGENESIS HOLDINGS INC	1,942	22,952	14,759
ORIGIN BANCORP INC	6,118	225,026	201,894
ORION ENERGY SYSTEMS INC	66,300	52,377	196,911
ORION GROUP HOLDINGS INC	253,100	1,316,691	678,308
ORITANI FINANCIAL CORP	50,440	749,813	894,806
ORMAT TECHNOLOGIES INC	44,578	2,151,662	2,825,799
ORRSTOWN FINL SERVICES INC	10,245	269,444	225,288
ORTHOFIX MEDICAL INC	32,761	1,943,638	1,732,402
ORTHOPEDIATRICS CORP	2,439	89,214	95,121
OSHKOSH CORP	133,230	6,184,502	11,123,373
OSI SYSTEMS INC	27,116	1,278,167	3,054,075
OTTER TAIL CORP	63,210	2,079,907	3,338,120
OVERSEAS SHIPHOLDING GROUP A	2,851	506,890	5,360
OVERSTOCK.COM INC	4,100	64,331	55,760
OWENS + MINOR INC	98,831	1,556,696	316,259
OWENS CORNING	227,213	10,552,098	13,223,797
OWENS ILLINOIS INC	241,537	4,632,814	4,171,344
OXFORD INDUSTRIES INC	37,758	1,472,348	2,862,056
OXFORD SQUARE CAPITAL CORP	15,700	96,890	100,480
OZ DOMESTIC PARTNERS LP	5,244,026	5,220,083	1,420,853
OZ EUREKA FUND LP	5,612,982	2,840,998	15,983,668
P G + E CORP	794,051	30,084,379	18,199,649
P.A.M. TRANSPORTATION SVCS	162	9,316	10,044
PACCAR INC	873,233	43,198,852	62,575,877
PACIFIC BIOSCIENCES OF CALIF	194,642	935,228	1,177,584
PACIFIC DRILLING SA	8,869	119,339	111,749
PACIFIC ETHANOL INC	92,394	582,082	70,681
PACIFIC MERCANTILE BANCORP	43,312	402,802	357,324
PACIFIC PREMIER BANCORP INC	62,687	2,218,602	1,935,775
PACIRA BIOSCIENCES INC	52,067	2,778,110	2,264,394
PACKAGING CORP OF AMERICA	197,614	12,961,696	18,836,566
PACWEST BANCORP	276,274	11,841,317	10,727,719
PAGERDUTY INC	4,543	213,667	213,748
PALATIN TECHNOLOGIES INC	561,072	673,953	650,844

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Security Name	Shares	Book Value	Market Value
PALM HARBOR HOMES INC	33,800	-	0
PALO ALTO NETWORKS INC	192,323	29,981,021	39,187,734
PALOMAR HOLDINGS INC	404	9,435	9,712
PANHANDLE OIL AND GAS INC A	177,201	3,027,643	2,310,701
PAPA JOHN S INTL INC	60,147	1,300,406	2,689,774
PAR PACIFIC HOLDINGS INC	79,473	1,414,238	1,630,786
PAR TECHNOLOGY CORP/DEL	34,085	555,460	961,197
PARAGON OFFSHORE PLC	193,566	-	0
PARAMOUNT GOLD NEVADA CORP	18,374	30,133	14,341
PARATEK PHARMACEUTICALS INC	115,300	1,877,796	460,047
PARETEUM CORP	74,554	197,906	194,586
PARK AEROSPACE CORP	37,338	853,281	623,171
PARK NATIONAL CORP	23,001	2,101,836	2,286,069
PARK OHIO HOLDINGS CORP	58,594	1,638,258	1,909,578
PARKE BANCORP INC	11,243	242,238	269,270
PARKER DRILLING CO POST BANK	2,444	44,267	49,564
PARKER HANNIFIN CORP	273,118	28,624,808	46,432,791
PARKERVISION INC	30,670	23,003	3,067
PARSLEY ENERGY INC CLASS A	1,119,519	29,941,947	21,282,056
PARSONS CORP	3,782	143,046	139,405
PARTY CITY HOLDCO INC	18,233	221,427	133,648
PATRICK INDUSTRIES INC	34,945	880,903	1,718,945
PATRIOT TRANSPORTATION HOLDI	18,566	340,500	315,065
PATTERN ENERGY GROUP INC A	97,946	2,507,318	2,261,573
PATTERSON COS INC	115,455	2,618,535	2,643,920
PATTERSON UTI ENERGY INC	314,918	5,612,635	3,624,706
PAYCHEX INC	2,891,094	193,080,821	237,908,125
PAYCOM SOFTWARE INC	118,943	15,510,828	26,966,757
PAYLOCITY HOLDING CORP	43,758	2,652,572	4,105,376
PAYPAL HOLDINGS INC	3,398,248	227,586,440	388,963,466
PAYSIGN INC	192,847	1,640,726	2,578,364
PB BANCORP INC	21,894	229,887	259,444
PBF ENERGY INC CLASS A	194,404	5,979,575	6,084,845
PBF LOGISTICS LP	14,145	304,192	299,025
PC CONNECTION INC	56,738	1,959,732	1,984,695
PC TEL INC	50,050	344,094	221,722
PCB BANCORP	3,774	64,204	64,309
PCM INC	2,490	60,719	87,250
PCSB FINANCIAL CORP	4,901	100,227	99,245
PDC ENERGY INC	106,481	4,607,144	3,839,705
PDF SOLUTIONS INC	148,649	1,258,613	1,950,275
PDL BIOPHARMA INC	365,358	4,593,021	1,147,224
PEAPACK GLADSTONE FINL CORP	51,996	1,687,927	1,462,128
PEGASYSTEMS INC	68,824	1,640,264	4,900,957
PENDRELL CORP	2	340,000	300,000
PENN NATIONAL GAMING INC	130,282	2,102,058	2,509,231
PENN VIRGINIA CORP	4,203	165,423	128,948
PENNANTPARK FLOATING RATE CA	13,064	165,719	151,020
PENNANTPARK INVESTMENT CORP	24,700	165,586	156,104
PENNS WOODS BANCORP INC	14,308	623,686	647,437

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PENNYMAC FINANCIAL SERVICES	11,038	240,767	244,823
PENSARE ACQUISITION CORP	10,079	102,801	104,620
PENSKE AUTOMOTIVE GROUP INC	73,753	2,402,303	3,488,517
PENUMBRA INC	38,576	4,834,667	6,172,160
PEOPLE S UNITED FINANCIAL	2,895,975	47,238,094	48,594,461
PEOPLE S UTAH BANCORP	8,372	255,053	246,137
PEOPLES BANCORP INC	38,515	1,090,006	1,242,494
PEOPLES BANCORP OF NC	8,747	267,221	262,847
PEOPLES FINANCIAL CORP/MISS	18,007	251,558	209,241
PEOPLES FINANCIAL SERVICES	2,226	99,809	100,148
PEPSICO INC	9,274,204	954,947,723	1,216,126,371
PERCEPTRON INC	28,600	253,253	127,270
PERELLA WEINBERG MAC	500,000,000	497,052,409	548,195,000
PERFICIENT INC	102,039	2,001,249	3,501,978
PERFORMANCE FOOD GROUP CO	223,507	7,640,921	8,946,985
PERFORMANT FINANCIAL CORP	315,000	960,750	330,750
PERKINELMER INC	196,339	6,588,631	18,915,299
PERMA PIPE INTERNATIONAL HOL	19,400	176,540	176,540
PERNIX THERAPEUTICS HOLDINGS	1,880	4,512	54
PERSPECTA INC	222,084	2,426,295	5,198,986
PETIQ INC	5,893	180,148	194,233
PETMED EXPRESS INC	36,065	592,294	565,139
PFENEX INC	65,000	373,750	438,100
PFIZER INC	25,617,199	895,546,700	1,109,737,061
PFSWEB INC	43,367	405,915	175,636
PGT INNOVATIONS INC	68,624	880,934	1,147,393
PHASEBIO PHARMACEUTICALS INC	815	10,224	10,693
PHI INC NON VOTING	24,500	305,025	2,987
PHIBRO ANIMAL HEALTH CORP A	44,141	1,608,175	1,402,360
PHILLIPS 66	1,443,102	103,862,710	134,987,761
PHILLIPS 66 PARTNERS LP	70,309	3,560,199	3,469,749
PHOSAGRO PJSC GDR REG S	160,224	2,199,890	2,102,139
PHOTRONICS INC	509,316	3,668,415	4,176,391
PICO HOLDINGS INC	20,986	614,444	243,857
PIER 1 IMPORTS INC	8,234	1,812,738	62,002
PILGRIM S PRIDE CORP	130,393	1,572,806	3,310,678
PINNACLE FINANCIAL PARTNERS	165,077	4,597,940	9,488,626
PINNACLE WEST CAPITAL	799,387	64,963,319	75,214,323
PINTEREST INC CLASS A	454,562	11,451,753	12,373,178
PIONEER NATURAL RESOURCES CO	422,544	55,985,041	65,012,620
PIONEER POWER SOLUTIONS INC	17,600	102,960	83,600
PIPER JAFFRAY COS	32,939	1,640,677	2,446,380
PITNEY BOWES INC	689,486	6,349,939	2,951,000
PIVOTAL ACQUISITION CORP A	6,255	64,144	63,488
PIVOTAL SOFTWARE INC CL A	165,728	2,860,668	1,750,088
PIXELWORKS INC	48,566	202,035	143,270
PJT PARTNERS INC A	29,381	821,849	1,190,518
PLAINS ALL AMER PIPELINE LP	673,412	17,667,072	16,397,582
PLAINS GP HOLDINGS LP CL A	1,032,790	27,994,359	25,788,766
PLANET FITNESS INC CL A	168,889	10,019,316	12,234,319

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PLANTRONICS INC	73,346	1,755,467	2,716,736
PLAYA HOTELS + RESORTS NV	21,174	178,528	163,252
PLAYAGS INC	7,444	167,003	144,786
PLDT INC SPON ADR	355,880	17,797,799	8,832,942
PLEXUS CORP	62,216	2,220,645	3,631,548
PLUG POWER INC	427,380	1,694,226	961,605
PLUMAS BANCORP	3,415	96,303	82,985
PLURALSIGHT INC A	82,496	2,610,374	2,501,279
PLUS THERAPEUTICS INC	208,322	3,836	727
PNC FINANCIAL SERVICES GROUP	1,296,100	134,465,795	177,928,608
PNM RESOURCES INC	111,984	3,071,949	5,701,105
POLARIS INC	160,183	12,936,965	14,613,495
POLARITYTE INC	1,723	30,566	9,821
POLYONE CORPORATION	169,923	3,924,451	5,333,883
POLYUS PJSC REG S GDR	359,765	14,881,582	16,635,534
POOL CORP	79,886	6,449,909	15,258,226
POPE RESOURCES	3,142	165,550	212,871
PORTLAND GENERAL ELECTRIC CO	137,322	5,456,269	7,438,733
PORTMAN RIDGE FINANCE CORP	91,002	291,206	204,755
PORTOLA PHARMACEUTICALS INC	74,900	3,021,487	2,032,037
POST HOLDINGS INC	103,976	7,391,703	10,810,385
POTBELLY CORP	3,400	47,600	17,306
POWELL INDUSTRIES INC	28,010	925,100	1,064,380
POWER INTEGRATIONS INC	55,823	2,793,945	4,475,888
PPG INDUSTRIES INC	457,266	26,007,951	53,367,515
PPL CORP	5,603,252	167,049,774	173,756,845
PQ GROUP HOLDINGS INC	86,157	1,489,238	1,365,588
PRA GROUP INC	80,604	1,835,089	2,268,197
PRA HEALTH SCIENCES INC	133,429	11,182,673	13,229,485
PRECISION BIOSCIENCES INC	798	11,751	10,574
PREFERRED BANK/LOS ANGELES	29,696	886,062	1,403,136
PREFORMED LINE PRODUCTS CO	5,890	295,162	327,013
PREMIER FINANCIAL BANCORP	42,230	673,315	633,450
PREMIER INC CLASS A	80,195	2,888,244	3,136,426
PRESIDIO INC	52,471	744,721	717,279
PRESTIGE CONSUMER HEALTHCARE	82,189	2,479,474	2,603,748
PRGC PROGRESS INVESTMENTS II	49,134,299	477,359,592	602,192,129
PRGX GLOBAL INC	91,307	913,070	613,583
PRICESMART INC	33,797	1,589,857	1,727,703
PRIMEENERGY RESOURCES CORP	4,580	307,776	609,735
PRIMERICA INC	75,102	5,217,982	9,008,485
PRIMO WATER CORP	59,705	806,274	734,372
PRIMO WATER WTS	6,200	-	0
PRIMORIS SERVICES CORP	51,403	1,263,585	1,075,865
PRINCIPAL FINANCIAL GROUP	594,916	24,251,218	34,457,535
PRINCIPIA BIOPHARMA INC	3,736	124,820	123,998
PROASSURANCE CORP	70,363	2,658,326	2,540,808
PROCTER + GAMBLE CO/THE	11,502,810	914,470,107	1,261,283,117
PROFIRE ENERGY INC	25,000	87,500	37,750
PROGENICS PHARMACEUTICALS	117,900	641,298	727,443

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PROGRESS SOFTWARE CORP	108,683	3,641,106	4,740,752
PROGRESSIVE CORP	4,682,898	282,863,517	374,304,037
PROOFPOINT INC	76,566	4,966,879	9,207,062
PROPETRO HOLDING CORP	51,348	988,626	1,062,904
PROPHASE LABS INC	2,841	8,353	6,108
PROS HOLDINGS INC	49,618	1,058,392	3,138,835
PROSPECT CAPITAL CORP	1,141,509	8,717,504	7,454,054
PROSPERITY BANCSHARES INC	104,563	5,665,417	6,906,386
PROTAGONIST THERAPEUTICS INC	844	10,149	10,221
PROTECTIVE INSURANCE CORP B	14,344	309,391	249,155
PROTEOSTASIS THERAPEUTICS IN	41,200	219,184	40,207
PROTO LABS INC	37,415	4,394,827	4,340,888
PROVENTION BIO INC	3,200	38,853	38,720
PROVIDENCE SERVICE CORP	16,630	447,434	953,564
PROVIDENT FINANCIAL HLDGS	53,515	977,184	1,123,280
PROVIDENT FINANCIAL SERVICES	151,879	3,040,549	3,683,066
PRUDENTIAL BANCORP INC	16,887	299,744	319,502
PRUDENTIAL FINANCIAL INC	1,109,765	85,591,890	112,086,265
PSYCHEMEDICS CORP	48,160	1,007,989	485,934
PTC INC	152,974	5,416,371	13,730,946
PTC THERAPEUTICS INC	87,702	3,749,244	3,946,590
PUBLIC SERVICE ENTERPRISE GP	3,798,378	192,464,079	223,420,594
PULSE BIOSCIENCES INC	820	10,225	10,824
PULTEGROUP INC	542,204	8,837,180	17,144,490
PUMA BIOTECHNOLOGY INC	57,100	3,868,121	725,741
PURE ACQUISITION CORP	12,838	127,131	130,177
PURE CYCLE CORP	80,300	730,730	851,180
PURE STORAGE INC CLASS A	234,400	3,994,847	3,579,288
PVH CORP	189,829	19,277,015	17,965,417
PZENA INVESTMENT MANAGM CL A	24,210	219,585	207,964
Q2 HOLDINGS INC	60,830	3,310,333	4,644,979
QAD INC A	33,020	709,694	1,327,734
QAD INC B	7,500	92,613	221,250
QCR HOLDINGS INC	18,957	847,494	661,031
QEP RESOURCES INC	538,683	9,551,699	3,894,678
QIWI PLC SPONSORED ADR	225,608	3,589,342	4,415,149
QORVO INC	200,202	7,168,642	13,335,455
QUAD GRAPHICS INC	50,094	1,796,602	396,244
QUAKER CHEMICAL CORP	31,629	2,066,837	6,416,892
QUALCOMM INC	2,541,384	141,211,772	193,323,081
QUALYS INC	43,617	3,442,873	3,798,168
QUANEX BUILDING PRODUCTS	66,389	1,164,084	1,254,088
QUANTA SERVICES INC	343,733	9,140,389	13,127,163
QUANTERIX CORP	13,666	414,057	461,774
QUANTUM CORP	83,162	325,995	220,379
QUDIAN INC SPON ADR	67,984	644,080	509,880
QUEST DIAGNOSTICS INC	1,007,330	87,255,902	102,556,267
QUICKLOGIC CORP	119,100	166,740	68,542
QUICKSILVER RESOURCES INC	232,000	-	0
QUIDEL CORP	51,076	1,610,969	3,029,828

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QUINSTREET INC	193,622	2,114,656	3,068,909
QUMU CORP	37,200	66,216	154,380
QUORUM HEALTH CORP	49,575	356,444	68,909
QUOTIENT TECHNOLOGY INC	118,859	1,688,146	1,276,546
QURATE RETAIL INC	1,232,229	23,033,491	15,267,317
R1 RCM INC	159,147	1,552,672	2,002,069
RA PHARMACEUTICALS INC	26,656	620,853	801,546
RADIAN GROUP INC	469,687	7,553,518	10,732,348
RADIANT LOGISTICS INC	71,101	286,160	436,560
RADIUS HEALTH INC	108,303	4,135,110	2,638,261
RADNET INC	59,387	482,449	818,947
RALPH LAUREN CORP	164,004	16,502,588	18,629,214
RAMBUS INC	166,696	2,355,582	2,007,020
RANGE RESOURCES CORP	277,766	6,520,499	1,938,807
RANPAK HOLDINGS CORP	1,039	9,720	9,195
RAPID7 INC	45,029	2,228,515	2,604,477
RASER TECHNOLOGIES INC	383,800	-	1,957
RATTLER MIDSTREAM LP	6,248	120,680	121,149
RAVE RESTAURANT GROUP INC	64,220	86,697	197,798
RAVEN INDUSTRIES INC	87,616	2,160,642	3,143,662
RAYMOND JAMES FINANCIAL INC	300,059	17,644,199	25,369,988
RAYONIER ADVANCED MATERIALS	70,129	1,782,525	455,137
RAYTHEON COMPANY	621,406	71,349,414	108,050,075
RBB BANCORP	4,305	101,006	83,259
RBC BEARINGS INC	39,617	2,617,889	6,608,512
RCI HOSPITALITY HOLDINGS INC	33,600	916,272	588,336
RCM TECHNOLOGIES INC	50,700	272,766	202,800
RE/MAX HOLDINGS INC CL A	33,733	1,779,871	1,037,627
READING INTERNATIONAL INC A	55,317	879,258	718,015
REALOGY HOLDINGS CORP	231,150	8,711,712	1,673,526
REALPAGE INC	121,983	3,835,512	7,178,700
REATA PHARMACEUTICALS INC A	32,735	2,046,810	3,088,547
RECRO PHARMA INC	64,300	776,744	653,931
RED HAT INC	310,337	26,989,874	58,268,875
RED LION HOTELS CORP	60,800	604,960	432,288
RED ROBIN GOURMET BURGERS	18,643	675,333	569,917
RED ROCK RESORTS INC CLASS A	75,184	1,751,224	1,614,952
RED VIOLET INC	588	3,704	7,291
REDFIN CORP	148,000	2,398,648	2,661,040
REED S INC	13,200	30,360	49,896
REGAL BELOIT CORP	98,083	6,275,438	8,014,362
REGALWOOD GLOBAL ENERGY LT A	9,040	90,264	92,208
REGENERON PHARMACEUTICALS	165,172	38,272,108	51,698,836
REGENXBIO INC	21,757	1,133,517	1,117,657
REGIONAL MANAGEMENT CORP	35,131	1,146,080	926,404
REGIONS FINANCIAL CORP	4,370,720	63,944,529	65,298,557
REGIS CORP	52,594	991,413	873,060
REGULUS THERAPEUTICS INC	14,799	119,702	18,499
REINSURANCE GROUP OF AMERICA	507,289	66,932,043	79,152,303
RELIANCE STEEL + ALUMINUM	292,162	18,767,200	27,644,368

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RELIANCE WORLDWIDE CORP LTD	1,527,941	4,201,084	3,774,258
RELIANT BANCORP INC	26,700	614,100	630,921
RENASANT CORP	81,720	3,283,576	2,937,017
RENEWABLE ENERGY GROUP INC	49,416	518,363	783,738
RENT A CENTER INC	119,428	1,928,700	3,180,368
REPLIGEN CORP	92,323	2,001,366	7,935,162
REPLIMUNE GROUP INC	4,187	62,862	61,381
REPUBLIC BANCORP INC CLASS A	21,644	709,703	1,076,789
REPUBLIC FIRST BANCORP INC	68,911	626,705	338,353
REPUBLIC SERVICES INC	1,790,052	123,047,943	155,090,105
RESEARCH FRONTIERS INC	62,841	59,699	209,261
RESHAPE LIFESCIENCES INC	1	-	0
RESIDEO TECHNOLOGIES INC	190,843	2,260,346	4,183,279
RESMED INC	262,816	15,917,909	32,071,436
RESOURCES CONNECTION INC	141,686	2,285,200	2,268,393
RETROPHIN INC	61,464	1,826,651	1,234,812
REV GROUP INC	7,100	127,650	102,311
REVANCE THERAPEUTICS INC	49,100	894,162	636,827
REVLON INC CLASS A	38,432	643,580	742,891
REX AMERICAN RESOURCES CORP	25,284	949,274	1,843,204
REXNORD CORP	202,525	5,423,741	6,120,306
RF INDUSTRIES LTD	117,300	925,679	990,012
RGC RESOURCES INC	12,900	325,209	393,708
RH	40,580	2,983,621	4,691,048
RHYTHM PHARMACEUTICALS INC	26,727	785,849	587,994
RIBBON COMMUNICATIONS INC	75,000	916,102	366,750
RICHARDSON ELEC LTD	51,000	471,240	285,600
RIGEL PHARMACEUTICALS INC	465,600	1,146,150	1,215,216
RING ENERGY INC	129,369	1,608,106	420,449
RINGCENTRAL INC CLASS A	203,052	12,083,707	23,334,736
RIO TINTO PLC SPON ADR	819,387	45,650,474	51,080,586
RIOT BLOCKCHAIN INC	16,907	126,633	53,088
RISE EDUCATION CAYMAN ADR	3,944	62,827	37,586
RITE AID CORP	84,407	4,729,134	676,100
RIVERVIEW BANCORP INC	69,355	645,002	592,292
RLI CORP	83,897	2,794,820	7,190,812
RMR GROUP INC/THE A	10,590	258,759	497,518
ROADRUNNER TRANSPORTATION SY	1,400	686,703	13,370
ROBERT HALF INTL INC	175,321	2,044,122	9,995,050
ROCKET PHARMACEUTICALS INC	8,126	156,084	121,890
ROCKWELL AUTOMATION INC	228,428	20,036,627	37,423,359
ROCKWELL MEDICAL INC	65,981	531,970	198,603
ROCKY BRANDS INC	49,297	1,217,636	1,344,822
ROCKY MOUNTAIN CHOC FACT INC	20,320	237,541	170,688
ROGERS CORP	23,562	1,727,446	4,066,330
ROKU INC	92,094	7,741,646	8,341,875
ROLLINS INC	1,185,914	38,371,573	42,538,735
ROPER TECHNOLOGIES INC	174,474	26,150,884	63,902,847
ROSETTA STONE INC	31,322	379,056	716,647
ROSNEFT OIL CO PJSC REGS GDR	1,331,028	7,917,800	8,718,233

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ROSS STORES INC	3,000,317	240,351,163	297,391,421
ROSTELECOM SPONSORED ADR	119,129	1,625,252	913,719
ROYAL CARIBBEAN CRUISES LTD	585,174	52,918,318	70,928,941
ROYAL DUTCH SHELL SPON ADR A	321,730	16,193,954	20,934,971
ROYAL GOLD INC	104,454	7,061,600	10,705,490
RPC INC	199,963	2,033,282	1,441,733
RPM INTERNATIONAL INC	287,087	11,635,113	17,543,887
RR DONNELLEY + SONS CO	131,818	2,938,804	259,681
RTI SURGICAL HDS INC	78,429	345,315	333,323
RTW RETAILWINDS INC	176,000	702,240	299,200
RUBICON PROJECT INC/THE	17,266	112,282	109,812
RUBICON TECHNOLOGY INC	6,130	42,052	50,879
RUBIUS THERAPEUTICS INC	42,000	687,014	660,660
RUDOLPH TECHNOLOGIES INC	175,001	3,245,630	4,835,278
RUSH ENTERPRISES INC CL B	1,510	61,869	55,734
RUSH ENTERPRISES INC CL A	28,114	986,698	1,026,723
RUTH S HOSPITALITY GROUP INC	97,498	768,589	2,214,180
RYANAIR HOLDINGS PLC SP ADR	480,225	22,325,273	30,801,632
RYDER SYSTEM INC	214,962	11,524,210	12,532,285
RYERSON HOLDING CORP	3,312	37,609	27,589
S + T BANCORP INC	55,520	2,406,435	2,080,890
S+P GLOBAL INC	466,054	42,572,824	106,162,441
SABINE OIL + GAS HOLDINGS IN	216	6,629	6,444
SABRE CORP	412,442	9,767,361	9,156,212
SAFEGUARD SCIENTIFICS INC	27,000	326,943	325,890
SAFEHOLD INC	916	19,909	27,663
SAFETY INSURANCE GROUP INC	10,247	731,761	974,797
SAGA COMMUNICATIONS INC CL A	12,700	568,960	396,748
SAGE THERAPEUTICS INC	60,200	4,920,477	11,022,018
SAIA INC	49,409	1,730,722	3,195,280
SAILPOINT TECHNOLOGIES HOLDI	87,880	1,699,723	1,761,115
SALEM MEDIA GROUP INC	39,300	125,760	95,499
SALESFORCE.COM INC	1,847,583	177,830,479	280,333,769
SALISBURY BANCORP INC	2,300	91,425	89,700
SALLY BEAUTY HOLDINGS INC	242,347	4,120,413	3,232,909
SAMSONITE INTERNATIONAL SA	2,189,504	5,672,510	5,022,197
SAMSUNG ELECTRO REGS GDR PFD	1,947	1,543,879	1,619,904
SANCHEZ ENERGY CORP	294,800	4,562,755	29,480
SANCHEZ MIDSTREAM PARTNERS L	30,030	359,765	67,568
SANDERSON FARMS INC	35,957	2,705,401	4,910,288
SANDRIDGE ENERGY INC	13,882	107,706	51,051
SANDRIDGE MISSISSIPPIAN TRUS	188,500	190,792	118,097
SANDRIDGE PERMIAN TRUST	173,300	381,260	315,406
SANDY SPRING BANCORP INC	61,536	1,605,106	2,146,376
SANGAMO THERAPEUTICS INC	111,700	969,686	1,203,009
SANMINA CORP	167,725	3,598,558	5,078,713
SANTANDER CONSUMER USA HOLDI	512,301	11,080,290	12,274,732
SAP SE SPONSORED ADR	53,568	6,394,948	7,328,102
SAREPTA THERAPEUTICS INC	94,700	3,846,299	14,389,665
SB FINANCIAL GROUP INC	3,200	60,512	52,672

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Security Name	Shares	Book Value	Market Value
SBERBANK PJSC SPONSORED ADR	6,905,132	88,617,305	105,966,886
SCANSOURCE INC	38,114	1,250,516	1,240,992
SCHLUMBERGER LTD	2,553,526	126,010,733	101,477,123
SCHNEIDER NATIONAL INC CL B	102,365	1,999,402	1,867,138
SCHNITZER STEEL INDS INC A	70,132	2,517,926	1,835,354
SCHOLAR ROCK HOLDING CORP	5,163	98,088	81,885
SCHOLASTIC CORP	69,429	2,471,862	2,307,820
SCHWAB (CHARLES) CORP	1,985,687	48,847,106	79,804,761
SCIENCE APPLICATIONS INTE	123,397	6,338,405	10,681,244
SCIENTIFIC GAMES CORP	74,670	1,673,768	1,479,959
SCIPLAY CORP CLASS A	4,723	68,157	64,752
SCORPIO BULKERS INC	154,584	3,438,307	711,086
SCOTTS MIRACLE GRO CO	81,549	4,942,936	8,032,577
SCYNEXIS INC	200,000	246,000	262,000
SEABOARD CORP	319	1,292,510	1,319,620
SEACHANGE INTERNATIONAL INC	121,200	390,264	173,316
SEACOAST BANKING CORP/FL	47,199	855,233	1,200,743
SEACOR HOLDINGS INC	40,018	1,753,765	1,901,255
SEACOR MARINE HOLDINGS INC	42,548	916,203	636,518
SEADRILL PARTNERS LLC	324,600	6,863,618	120,134
SEAGATE TECHNOLOGY	391,202	9,318,931	18,433,438
SEALED AIR CORP	359,269	8,345,523	15,369,528
SEASPINE HOLDINGS CORP	21,736	259,931	288,002
SEATTLE GENETICS INC	217,290	8,940,166	15,038,641
SEAWORLD ENTERTAINMENT INC	107,672	3,112,307	3,337,832
SECUREWORKS CORP A	34,500	373,635	458,505
SECURITY NATL FINL CORP CL A	61,218	311,921	307,314
SEELOS THERAPEUTICS INC	860	6,840	1,883
SEI INVESTMENTS COMPANY	401,038	15,023,090	22,498,232
SELECT BANCORP INC	14,698	193,132	168,145
SELECT ENERGY SERVICES INC A	85,470	1,249,794	992,307
SELECT MEDICAL HOLDINGS CORP	124,073	1,527,806	1,969,039
SELECTIVE INSURANCE GROUP	84,626	2,700,787	6,337,641
SELLAS LIFE SCIENCES GROUP I	786	4,559	88
SEMGROUP CORP CLASS A	88,117	2,427,621	1,057,404
SEMPRA ENERGY	1,855,154	204,652,905	254,972,366
SEMTECH CORP	102,242	3,391,780	4,912,728
SENECA FOODS CORP CL A	11,717	341,139	326,084
SENSATA TECHNOLOGIES HOLDING	353,329	14,623,020	17,313,121
SENSEONICS HOLDINGS INC	113,200	511,653	230,928
SENSIENT TECHNOLOGIES CORP	84,971	3,479,880	6,243,669
SENTINEL ENERGY SERVICE CL A	13,398	134,195	135,990
SEQUANS COMMUNICATIONS ADR	67,000	111,220	60,535
SERES THERAPEUTICS INC	300	5,400	966
SERVICE CORP INTERNATIONAL	329,134	8,511,186	15,396,889
SERVICEMASTER GLOBAL HOLDING	448,106	17,418,796	23,341,842
SERVICENOW INC	406,038	51,402,141	111,485,854
SERVICEMASTER GLOBAL HOLDING	224,200	1,423,870	212,990
SERVISFIRST BANCSHARES INC	73,352	2,989,037	2,513,040
SEVERN BANCORP INC/MD	49,450	370,875	429,721

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SFX ENTERTAINMENT INC	115,200	-	0
SHAKE SHACK INC CLASS A	25,917	1,569,559	1,871,207
SHARPS COMPLIANCE CORP	29,600	119,880	105,376
SHELL MIDSTREAM PARTNERS LP	241,574	5,996,560	5,005,413
SHENANDOAH TELECOMMUNICATION	79,800	1,750,732	3,073,896
SHERWIN WILLIAMS CO/THE	172,397	43,456,547	79,007,821
SHILOH INDUSTRIES INC	30,400	261,440	148,048
SHOCKWAVE MEDICAL INC	2,014	119,902	114,979
SHOE CARNIVAL INC	29,180	439,753	805,368
SHORE BANCSHARES INC	27,851	514,617	455,085
SHOTSPOTTER INC	11,559	655,535	510,908
SHUTTERFLY INC	102,677	4,702,354	5,190,322
SHUTTERSTOCK INC	27,332	1,750,488	1,071,141
SI BONE INC	2,100	37,237	42,714
SIERRA BANCORP	43,964	1,106,215	1,192,304
SIFCO INDUSTRIES	21,725	124,702	62,785
SIFY TECHNOLOGIES SPON ADR	161,800	305,802	224,902
SIGA TECHNOLOGIES INC	16,240	104,583	92,243
SIGMA DESIGNS INC	298,300	59,660	45,640
SIGMATRON INTERNATIONAL INC	8,700	58,638	22,185
SIGNATURE BANK	80,993	5,369,626	9,787,194
SIGNET JEWELERS LTD	102,178	3,645,634	1,826,943
SILGAN HOLDINGS INC	96,632	2,813,445	2,956,939
SILICON LABORATORIES INC	65,028	4,227,929	6,723,895
SILICON MOTION TECHNOL ADR	46,757	1,147,301	2,075,076
SILK ROAD MEDICAL INC	4,734	155,555	229,410
SILVERBOW RESOURCES INC	7,109	181,066	98,460
SIMMONS FIRST NATL CORP CL A	134,024	3,361,295	3,117,398
SIMPLY GOOD FOODS CO/THE	148,622	3,119,666	3,578,818
SIMPSON MANUFACTURING CO INC	77,005	3,394,919	5,117,752
SIMS METAL MANAGEMENT LTD	255,331	4,768,678	1,945,879
SIMULATIONS PLUS INC	39,762	688,842	1,135,603
SINCLAIR BROADCAST GROUP A	127,390	3,045,478	6,831,926
SIRIUS XM HOLDINGS INC	11,976,029	68,156,966	66,826,242
SISTEMA PJSC REG S SPONS GDR	94,727	854,695	292,517
SITE CENTERS CORP	27,109	366,025	358,923
SITEONE LANDSCAPE SUPPLY INC	49,800	2,832,625	3,451,140
SIX FLAGS ENTERTAINMENT CORP	243,420	11,202,071	12,093,106
SJW GROUP	19,330	1,064,826	1,174,684
SKECHERS USA INC CL A	347,940	8,653,457	10,956,631
SKYLINE CHAMPION CORP	23,365	549,008	639,734
SKYWEST INC	138,600	4,789,524	8,408,862
SKYWORKS SOLUTIONS INC	272,534	10,433,072	21,058,702
SLEEP NUMBER CORP	57,549	1,349,916	2,324,404
SLM CORP	1,147,154	9,626,090	11,150,337
SM ENERGY CO	177,846	5,462,445	2,226,632
SMART GLOBAL HOLDINGS INC	3,602	99,980	82,810
SMARTFINANCIAL INC	4,703	99,521	102,008
SMARTSHEET INC CLASS A	145,399	6,947,686	7,037,312
SMITH (A.O.) CORP	261,238	6,087,394	12,319,984

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SMITH + NEPHEW PLC SPON ADR	276,342	9,782,507	12,031,931
SMITH MICRO SOFTWARE INC	22,375	44,079	68,020
SNAP INC A	401,800	5,944,476	5,745,740
SNAP ON INC	183,678	21,462,098	30,424,424
SOCIAL CAPITAL HEDOSOPHIA HO	16,547	168,858	172,585
SOFTBRANDS INC	36,200	-	0
SOGO INC ADR	56,290	707,840	230,789
SOHU.COM LTD ADR	36,397	1,237,380	509,558
SOLAR CAPITAL LTD	13,968	287,037	286,763
SOLAR SENIOR CAPITAL LTD	20,500	339,238	326,155
SOLARIS OILFIELD INFRAST A	3,900	60,558	58,422
SOLARWINDS CORP	12,669	230,946	232,349
SOLITARIO ZINC CORP	14,104	6,905	4,518
SONIC AUTOMOTIVE INC CLASS A	53,384	851,551	1,246,516
SONIC FOUNDRY INC	13,487	32,234	12,138
SONOCO PRODUCTS CO	187,390	6,661,511	12,244,063
SONOMA PHARMACEUTICALS INC	200	6,949	1,542
SONOS INC	162,500	2,115,804	1,842,750
SORRENTO THERAPEUTICS INC	43,800	239,794	116,946
SOTHEBY S	86,597	2,897,452	5,033,884
SOUTH JERSEY INDUSTRIES	124,718	3,643,508	4,206,738
SOUTH PLAINS FINANCIAL INC	3,599	63,101	59,384
SOUTH STATE CORP	63,829	4,215,408	4,702,282
SOUTHCROSS ENERGY PARTNERS L	18,400	32,016	736
SOUTHCROSS HOLDINGS BORROWER	78	-	37,050
SOUTHERN CO/THE	7,586,569	348,386,359	419,385,534
SOUTHERN FIRST BANCSHARES	12,176	465,107	476,812
SOUTHERN MISSOURI BANCORP	19,640	687,048	684,061
SOUTHERN NATL BANCORP OF VA	41,920	680,421	641,795
SOUTHSIDE BANCSHARES INC	63,772	1,515,434	2,064,937
SOUTHWEST AIRLINES CO	1,685,284	63,821,338	85,578,722
SOUTHWEST GAS HOLDINGS INC	83,527	4,411,436	7,485,690
SOUTHWEST GEORGIA FINL CORP	9,963	209,223	207,729
SOUTHWESTERN ENERGY CO	1,777,978	17,346,631	5,618,410
SP PLUS CORP	41,094	1,533,285	1,312,131
SPARK NETWORKS SE ADR	4,150	58,640	48,887
SPARK THERAPEUTICS INC	60,782	3,412,117	6,222,861
SPARTAN ENERGY ACQUISITION A	17,520	172,590	175,200
SPARTAN MOTORS INC	50,675	492,379	555,398
SPARTANNASH CO	34,188	644,389	398,974
SPECTRUM BRANDS HOLDINGS INC	45,032	2,044,158	2,421,371
SPECTRUM PHARMACEUTICALS INC	125,247	965,981	1,078,377
SPEEDWAY MOTORSPORTS INC	18,218	480,543	337,944
SPIRE INC	104,596	5,927,234	8,777,696
SPIRIT AEROSYSTEMS HOLD CL A	253,030	13,940,445	20,589,051
SPIRIT AIRLINES INC	122,645	4,550,995	5,853,846
SPIRIT OF TEXAS BANCSHARES I	4,472	100,253	100,620
SPLUNK INC	219,372	18,098,049	27,586,029
SPOK HOLDINGS INC	13,277	189,036	199,686
SPORT HALEY HOLDINGS INC	6,900	-	0

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SPORTSMAN S WAREHOUSE HOLDIN	3,500	33,250	13,230
SPRAGUE RESOURCES LP	45,544	1,228,920	807,495
SPRINT CORP	2,056,742	22,493,142	13,512,795
SPROUTS FARMERS MARKET INC	192,538	5,314,649	3,637,043
SPS COMMERCE INC	46,707	3,892,863	4,773,922
SPX CORP	65,756	1,291,791	2,171,263
SPX FLOW INC	74,013	3,072,075	3,098,184
SQUARE INC A	587,286	28,805,830	42,595,854
SRC ENERGY INC	297,657	2,933,056	1,476,379
SS+C TECHNOLOGIES HOLDINGS	364,453	11,656,872	20,996,137
ST JOE CO/THE	11,442	199,483	197,718
STAAR SURGICAL CO	55,976	892,631	1,644,575
STAGE STORES INC	30,200	89,090	23,254
STAMPS.COM INC	26,433	1,292,872	1,196,622
STANDARD LIFE INVESTMENT	259,073,189	249,762,591	315,726,536
STANDARD MOTOR PRODS	40,483	1,314,173	1,835,499
STANDEX INTERNATIONAL CORP	19,085	1,128,280	1,395,877
STANLEY BLACK + DECKER INC	420,032	41,371,755	60,740,828
STAR GROUP LP	16,562	162,453	165,454
STARBUCKS CORP	4,310,912	220,228,840	361,383,753
STARRETT (L.S.) CO CL A	8,500	51,425	56,270
STARTEK INC	60,391	554,389	493,394
STATE AUTO FINANCIAL CORP	11,896	306,295	416,360
STATE STREET CORP	977,862	57,445,328	54,818,944
STEEL CONNECT INC	145,000	287,100	263,900
STEEL DYNAMICS INC	509,941	14,849,282	15,400,218
STEEL PARTNETRS HLDGS L P	3,343	58,685	46,802
STEELCASE INC CL A	784,830	11,907,694	13,420,593
STEIN MART INC	48,500	99,425	41,710
STELLUS CAPITAL INVESTMENT C	22,000	280,500	304,260
STEMLINE THERAPEUTICS INC	29,700	518,285	455,004
STEPAN CO	28,953	1,542,021	2,661,070
STERICYCLE INC	104,127	5,570,051	4,972,064
STERIS PLC	152,030	12,974,561	22,634,226
STERLING BANCORP INC/MI	3,904	48,478	38,923
STERLING BANCORP/DE	353,044	6,148,212	7,512,776
STERLING CONSTRUCTION CO	56,743	648,269	761,491
STEVEN MADDEN LTD	153,653	3,268,598	5,216,519
STEWARDSHIP FINANCIAL CORP	900	10,800	13,914
STEWART INFORMATION SERVICES	25,842	865,351	1,046,343
STIFEL FINANCIAL CORP	132,725	6,078,642	7,838,739
STITCH FIX INC CLASS A	83,881	2,086,790	2,683,353
STOCK YARDS BANCORP INC	30,006	1,115,206	1,084,717
STONEMOR PARTNERS LP	14,700	408,016	32,340
STONERIDGE INC	80,758	1,180,187	2,547,915
STRATASYS LTD	65,973	4,572,793	1,937,627
STRATEGIC EDUCATION INC	44,949	5,126,610	8,000,922
STRATEGIC INVESTMENT GROUP II	49,874,852	490,961,458	699,978,135
STRATTEC SECURITY CORP	14,700	484,365	354,270
STRATUS PROPERTIES INC	17,199	536,609	557,764

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Security Name	Shares	Book Value	Market Value
STREAMLINE HEALTH SOLUTIONS	28,600	41,756	43,186
STRYKER CORP	1,149,942	154,067,977	236,405,076
STUDIO CITY INTERNATIONA ADR	3,700	74,512	73,334
SUBURBAN PROPANE PARTNERS LP	73,750	2,965,313	1,791,388
SUMMER INFANT INC	134,830	117,302	67,415
SUMMIT FINANCIAL GROUP INC	22,301	571,036	598,782
SUMMIT MATERIALS INC CL A	200,805	4,159,096	3,865,496
SUMMIT MIDSTREAM PARTNERS LP	152,245	1,794,074	1,132,703
SUMMIT STATE BANK	2,875	42,694	31,625
SUNCOKE ENERGY INC	151,166	1,419,647	1,342,356
SUNEDISON INC	720,500	1,765	1
SUNESIS PHARMACEUTICALS INC	19,416	54,559	14,112
SUNOCO LP	68,945	2,077,595	2,156,600
SUNPOWER CORP	669,791	6,819,257	7,160,066
SUNRUN INC	86,684	1,404,030	1,626,192
SUNTRUST BANKS INC	1,284,351	61,728,041	80,721,460
SUPER MICRO COMPUTER INC	35,300	362,441	683,055
SUPERIOR BANCORP	46,325	-	0
SUPERIOR ENERGY SERVICES INC	210,222	5,009,493	273,289
SUPERIOR GROUP OF COS INC	2,218	59,036	37,994
SUPERIOR INDUSTRIES INTL	9,300	196,310	32,178
SUPERNUS PHARMACEUTICALS INC	75,512	2,671,479	2,498,692
SUPPORT.COM INC	105,166	283,948	170,369
SURFACE ONCOLOGY INC	1,000	15,000	2,820
SURGERY PARTNERS INC	28,106	444,124	228,783
SURGUTNEFTEGAS SP ADR	649,313	3,311,367	2,668,676
SURGUTNEFTEGAZ SP ADR PREF	690,166	4,080,049	4,679,325
SURMODICS INC	16,404	717,798	708,161
SUTTER ROCK CAPITAL CORP	51,300	347,301	328,320
SUTTONBROOK EUREKA FUND	5,248,488	5,248,488	1,020,306
SVB FINANCIAL GROUP	149,883	21,510,209	33,662,223
SVMK INC	37,306	615,248	615,922
SWISHER HYGIENE INC	5,550	-	0
SWITCH INC A	102,000	1,387,979	1,335,180
SWK HOLDINGS CORP	982	-	9,624
SYKES ENTERPRISES INC	98,847	2,084,667	2,714,339
SYMANTEC CORP	1,490,555	40,007,759	32,434,477
SYNACOR INC	13,700	23,975	21,372
SYNALLOY CORP	44,857	769,298	700,666
SYNAPTICS INC	75,523	2,707,042	2,200,740
SYNCHRONOSS TECHNOLOGIES INC	195,841	2,275,308	1,549,102
SYNCHRONY FINANCIAL	2,291,196	63,260,876	79,435,765
SYNEOS HEALTH INC	106,383	6,077,633	5,435,107
SYNERGY PHARMACEUTICALS INC	5,895	32,187	38
SYNNEX CORP	78,416	6,462,870	7,716,134
SYNOPSIS INC	1,093,617	96,241,544	140,737,572
SYNOVUS FINANCIAL CORP	239,577	7,916,725	8,385,195
SYNTHESIS ENERGY SYSTEMS INC	18,750	59,813	5,813
SYNTHETIC BIOLOGICS INC	2,869	23,582	1,578
SYNTHORX INC	3,131	62,366	42,300

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SYPRIS SOLUTIONS INC	49,748	72,632	38,555
SYSCO CORP	3,525,859	211,567,450	249,348,748
SYSTEMAX INC	18,274	371,891	404,952
T MOBILE US INC	1,089,200	63,195,983	80,753,288
T ROWE PRICE GROUP INC	499,771	35,330,969	54,829,876
TABLEAU SOFTWARE INC CL A	126,130	10,104,510	20,940,103
TABULA RASA HEALTHCARE INC	8,500	376,376	424,405
TACTILE SYSTEMS TECHNOLOGY I	5,319	308,526	302,757
TAILORED BRANDS INC	74,921	1,769,033	432,294
TAIWAN SEMICONDUCTOR SP ADR	769,163	26,365,242	30,128,115
TAKE TWO INTERACTIVE SOFTWARE	127,837	10,419,750	14,513,335
TAL EDUCATION GROUP ADR	265,952	8,825,465	10,132,771
TALLGRASS ENERGY LP	272,391	5,584,792	5,750,174
TALON THERAPEUTICS CVRNEW	9,125	-	0
TALOS ENERGY INC	15,499	6,313,114	372,751
TANDEM DIABETES CARE INC	96,633	4,027,166	6,234,761
TANDY LEATHER FACTORY INC	30,500	225,700	167,750
TAPESTRY INC	800,840	27,099,566	25,410,653
TARGA RESOURCES CORP	289,868	11,360,942	11,380,218
TARGANTA THERAPEUTICS	9,000	-	0
TARGET CORP	1,296,394	63,096,204	112,280,684
TARGET HOSPITALITY CORP	9,205	88,839	83,766
TAYLOR DEVICES INC	79,856	805,747	855,258
TAYLOR MORRISON HOME CORP	133,958	2,721,305	2,807,760
TC PIPELINES LP	97,991	3,719,503	3,686,421
TCEH CORP TRA	79,445	76,448	42,503
TCF FINANCIAL CORP	966,798	23,559,565	23,245,917
TCG BDC INC	1,224	20,140	18,654
TCS GROUP HOLDING REG S	52,857	1,148,435	1,035,997
TD AMERITRADE HOLDING CORP	929,846	40,388,791	46,417,912
TEAM INC	66,803	1,489,357	1,023,422
TECH DATA CORP	149,590	12,731,956	15,647,114
TECHTARGET	12,885	262,512	273,806
TECOGEN INC/WALTHAM MA	2,392	7,846	8,970
TEEKAY LNG PARTNERS LP	54,915	1,689,340	774,302
TEEKAY OFFSHORE PARTNERS LP	95,986	2,225,585	120,942
TEGNA INC	899,794	11,258,019	13,631,879
TEJON RANCH CO	6,378	132,892	105,811
TELADOC HEALTH INC	94,479	5,912,805	6,274,350
TELARIA INC	118,238	704,936	889,150
TELEDYNE TECHNOLOGIES INC	68,731	7,070,138	18,823,359
TELEFLEX INC	73,308	11,049,385	24,275,944
TELEKOMUNIK INDONESIA SP ADR	645,400	13,321,666	18,871,496
TELENAV INC	27,667	221,015	221,336
TELEPHONE AND DATA SYSTEMS	250,816	7,312,818	7,624,806
TELLURIAN INC	35,625	323,937	279,656
TEMPUR SEALY INTERNATIONAL I	87,298	3,393,876	6,405,054
TENABLE HOLDINGS INC	10,751	318,572	306,834
TENABLE HOLDINGS, INC.	239,313	6,392,050	7,062,127

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TENET HEALTHCARE CORP	129,878	4,469,178	2,683,279
TENNANT CO	24,303	1,078,018	1,487,344
TENNECO INC CLASS A	81,498	2,998,508	903,813
TERADATA CORP	486,439	17,446,899	17,438,838
TERADYNE INC	417,844	10,609,263	20,018,906
TEREX CORP	242,616	7,493,319	7,618,142
TERNIUM SA SPONSORED ADR	498,845	14,340,350	11,189,093
TERRAFORM POWER INC A	70,166	2,013,127	1,003,374
TERRITORIAL BANCORP INC	1,985	59,540	61,337
TESLA INC	183,434	34,198,749	40,990,162
TESSCO TECHNOLOGIES INC	52,775	936,756	942,562
TETRA TECH INC	107,835	3,934,271	8,470,439
TETRA TECHNOLOGIES INC	104,558	1,380,045	170,430
TETRAPHASE PHARMACEUTICALS I	163,800	525,798	78,673
TEXAS CAPITAL BANCSHARES INC	75,295	3,583,234	4,620,854
TEXAS INSTRUMENTS INC	3,510,982	259,272,342	402,920,294
TEXAS ROADHOUSE INC	118,716	3,169,201	6,371,488
TEXTAINER GROUP HOLDINGS LTD	30,381	506,392	306,240
TEXTRON INC	680,652	27,160,152	36,101,782
TFS FINANCIAL CORP	131,688	1,763,334	2,379,602
TG THERAPEUTICS INC	88,500	1,386,736	765,525
THERAPEUTICSMD INC	248,753	856,364	646,758
THERMO FISHER SCIENTIFIC INC	874,864	126,279,705	256,930,060
THERMON GROUP HOLDINGS INC	42,446	920,940	1,088,740
THESTREET INC	7,920	139,392	48,550
THL CREDIT INC	7,600	59,394	50,464
THOR INDUSTRIES INC	88,850	4,339,728	5,193,283
THUNDER BRIDGE ACQ CLASS A	9,575	100,504	99,867
TIDEWATER INC	14,818	393,177	347,927
TIERONE CORP	77,845	-	0
TIFFANY + CO	269,601	19,418,999	25,245,438
TILE SHOP HLDGS INC	10,440	62,744	41,760
TILLY S INC CLASS A SHRS	214,900	3,041,976	1,639,687
TIMBERLAND BANCORP INC	40,000	1,293,200	1,195,200
TIMKEN CO	276,196	11,102,870	14,179,903
TIMKENSTEEL CORP	68,800	1,309,749	559,344
TIPTREE INC	27,800	169,580	175,140
TITAN INTERNATIONAL INC	145,100	2,255,596	709,539
TITAN MACHINERY INC	11,861	216,460	244,099
TITAN PHARMACEUTICALS INC	4,678	26,389	5,988
TIVITY HEALTH INC	72,540	1,904,067	1,192,558
TIVO CORP	258,986	4,749,358	1,908,727
TJX COMPANIES INC	11,639,191	524,141,834	615,480,420
TMK PAO GDR REG S	103,655	292,977	392,852
TOBAM VENTURES	58,676	58,676	7,189,398
TOLL BROTHERS INC	297,883	8,772,406	10,908,475
TOMPKINS FINANCIAL CORP	23,024	1,298,588	1,878,758
TOOTSIE ROLL INDS	28,740	929,116	1,061,368
TOPBUILD CORP	56,421	1,875,129	4,669,402
TORO CO	210,196	7,385,914	14,062,112

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Security Name	Shares	Book Value	Market Value
TOTAL SYSTEM SERVICES INC	1,393,647	116,148,749	178,763,101
TOWER INTERNATIONAL INC	55,436	1,071,162	1,081,002
TOWN SPORTS INTERNATIONAL	53,000	495,550	115,010
TOWNE BANK	115,384	2,807,211	3,147,676
TOWNSQUARE MEDIA INC CL A	16,400	120,048	88,232
TPG PACE HOLDINGS CORP CL A	10,342	104,449	107,557
TPG SPECIALTY LENDING INC	107,120	2,122,170	2,099,552
TPI COMPOSITES INC	70,957	1,994,231	1,754,057
TRACTOR SUPPLY COMPANY	333,831	19,710,013	36,320,813
TRADE DESK INC/THE CLASS A	85,042	13,288,423	19,370,867
TRADEWEB MARKETS INC CLASS A	27,024	1,012,442	1,183,921
TRANS WORLD ENTERTAINMENT CP	21,974	27,468	5,494
TRANSACT TECHNOLOGIES INC	32,752	406,125	368,788
TRANSATLANTIC PETROLEUM LTD	196,860	318,913	141,759
TRANSCAT INC	18,404	311,948	470,958
TRANSDIGM GROUP INC	96,904	23,077,017	46,882,155
TRANSENERIX INC	176,463	298,977	239,990
TRANSLATE BIO INC	10,643	115,606	134,421
TRANSMEDICS GROUP INC	408	11,026	11,828
TRANSOCEAN LTD	670,367	7,158,869	4,297,052
TRANSUNION	286,359	14,097,819	21,050,250
TRAVELCENTERS OF AMERICA LLC	334,900	1,155,405	1,212,338
TRAVELERS COS INC/THE	2,136,823	255,669,911	319,497,775
TRAVELZOO	198,400	2,035,900	3,063,296
TRECORA RESOURCES	48,691	515,071	465,973
TREDEGAR CORP	31,946	621,980	530,943
TREEHOUSE FOODS INC	87,630	5,408,894	4,740,783
TREVENA INC	125,000	232,500	128,750
TREX COMPANY INC	167,880	2,729,347	12,036,996
TRI POINTE GROUP INC	165,460	2,619,914	1,980,556
TRIBUNE CO	2,575,000	23,926	270,375
TRIBUNE MEDIA CO A	148,669	5,848,493	6,871,481
TRIBUNE PUBLISHING CO	3,038	57,874	24,213
TRICIDA INC	6,921	224,428	273,103
TRICO BANCSHARES	18,353	544,124	693,743
TRICO MARINE SERVICES INC	35,323	-	0
TRIDENT ACQUISITIONS CORP	6,237	64,469	64,491
TRIMAS CORP	156,100	4,077,514	4,834,417
TRIMBLE INC	406,521	8,921,362	18,338,162
TRINET GROUP INC	39,074	1,750,533	2,649,217
TRINITY BIOTECH PLC SPON ADR	28,100	125,888	51,985
TRINITY INDUSTRIES INC	293,022	3,686,205	6,080,207
TRINITY MERGER CORP CLASS A	10,598	106,184	109,159
TRINITY PLACE HOLDINGS INC	20,687	135,914	81,714
TRINSEO SA	124,290	4,442,096	5,262,439
TRIPADVISOR INC	159,157	5,268,519	7,367,378
TRIPLEPOINT VENTURE GROWTH B	8,503	111,114	120,998
TRISTATE CAPITAL HLDGS INC	23,048	503,285	491,844
TRIUMPH BANCORP INC	7,279	259,182	211,455
TRIUMPH GROUP INC	76,848	2,373,829	1,759,819

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Security Name	Shares	Book Value	Market Value
TRIVAGO NV ADR	15,000	165,000	63,150
TROVAGENE INC	1,073	23,152	2,683
TRUEBLUE INC	79,588	1,555,595	1,755,711
TRUECAR INC	140,495	1,235,984	767,103
TRUPANION INC	21,200	529,041	765,956
TRUSTCO BANK CORP NY	79,083	664,478	626,337
TRUSTMARK CORP	120,002	3,464,826	3,990,067
TTEC HOLDINGS INC	39,545	723,342	1,842,402
TTM TECHNOLOGIES	133,296	1,392,843	1,359,619
TUESDAY MORNING CORP	53,800	182,920	90,922
TUPPERWARE BRANDS CORP	77,338	2,975,548	1,471,742
TURNING POINT THERAPEUTICS I	2,807	118,904	114,245
TURTLE BEACH CORP	52,600	757,763	608,056
TUSA CONVERTIBLE PREFERRED STO	168	168,000	16,800
TUSCAN HOLDINGS CORP	9,996	98,210	98,960
TUTOR PERINI CORP	43,908	1,056,726	609,004
TWILIO INC A	190,361	20,236,565	25,955,722
TWIN DISC INC	92,500	1,762,298	1,396,750
TWIN RIVER WORLDWIDE HOLDING	7,626	214,602	226,874
TWIST BIOSCIENCE CORP	7,789	230,787	225,959
TWITTER INC	1,172,280	36,482,414	40,912,572
TWO RIVER BANCORP	7,084	121,491	101,726
TYLER TECHNOLOGIES INC	57,973	4,417,718	12,523,327
TYSON FOODS INC CL A	1,520,626	85,011,058	122,775,343
U.S. GLOBAL INVESTORS INC A	32,800	95,448	59,368
U.S. PHYSICAL THERAPY INC	34,310	1,860,917	4,205,377
UBER TECHNOLOGIES INC	410,914	18,010,698	19,058,191
UBIQUITI INC	58,164	4,614,271	7,648,566
UBIQUITY INC	379,900	-	0
UC HLDGS INC	45,678	-	840,293
UFP TECHNOLOGIES INC	36,731	1,210,004	1,528,377
UGI CORP	1,591,684	79,485,399	85,011,842
ULTA BEAUTY INC	378,873	98,562,313	131,427,255
ULTRA CLEAN HOLDINGS INC	168,002	2,484,017	2,338,588
ULTRA PETROLEUM CORP	143,900	7,761,242	25,902
ULTRAGENYX PHARMACEUTICAL IN	63,691	3,298,815	4,044,379
ULTRALIFE CORP	31,400	277,890	249,630
UMB FINANCIAL CORP	77,746	5,062,849	5,117,242
UMPQUA HOLDINGS CORP	477,554	9,142,563	7,922,621
UNDER ARMOUR INC CLASS A	248,197	5,118,949	6,291,794
UNDER ARMOUR INC CLASS C	354,318	6,380,489	7,865,860
UNICO AMERICAN CORP	13,300	102,410	81,795
UNIFI INC	39,034	380,649	709,248
UNIFIRST CORP/MA	32,334	4,515,628	6,097,222
UNILEVER PLC SPONSORED ADR	518,492	28,658,399	32,130,949
UNION BANKSHARES INC /VT	1,555	80,549	57,551
UNION PACIFIC CORP	2,054,733	201,595,321	347,475,898
UNISYS CORP	252,783	5,761,692	2,457,051
UNIT CORP	82,431	3,511,866	732,812
UNITED AIRLINES HOLDINGS INC	701,161	43,516,903	61,386,646

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Security Name	Shares	Book Value	Market Value
UNITED BANCORP INC/OHIO	13,229	167,347	149,091
UNITED BANCSHARES INC/OHIO	2,000	44,800	40,340
UNITED BANKSHARES INC	120,957	2,874,448	4,486,295
UNITED COMMUNITY BANKS/GA	165,340	3,903,343	4,722,110
UNITED COMMUNITY FINANCIAL	89,005	788,030	851,778
UNITED FINANCIAL BANCORP INC	109,925	1,400,813	1,558,737
UNITED FIRE GROUP INC	56,049	2,166,266	2,716,135
UNITED GUARDIAN INC	15,750	274,050	296,100
UNITED INSURANCE HOLDINGS CO	30,724	475,145	438,124
UNITED NATURAL FOODS INC	101,567	4,012,436	911,056
UNITED PARCEL SERVICE CL B	1,363,323	116,174,893	140,790,366
UNITED RENTALS INC	143,306	10,596,949	19,006,675
UNITED SECURITY BANCSHARE/CA	76,198	853,418	867,895
UNITED STATES ANTIMONY CORP	131,400	32,824	73,584
UNITED STATES LIME + MINERAL	4,131	182,665	330,480
UNITED STATES STEEL CORP	269,358	6,678,001	4,123,871
UNITED TECHNOLOGIES CORP	2,500,789	245,402,405	325,602,728
UNITED THERAPEUTICS CORP	147,110	13,092,122	11,483,407
UNITEDHEALTH GROUP INC	3,449,023	588,810,966	841,596,102
UNITEK GLOBAL SERVICES INC	35,550	-	0
UNITIL CORP	10,456	459,205	626,210
UNITY BANCORP INC	54,643	1,210,342	1,240,396
UNITY BIOTECHNOLOGY INC	16,150	146,338	153,425
UNIVAR INC	249,429	6,058,682	5,497,415
UNIVERSA	149,412,224	118,416,830	54,743,145
UNIVERSAL DISPLAY CORP	76,641	6,799,914	14,413,106
UNIVERSAL ELECTRONICS INC	29,303	715,369	1,202,009
UNIVERSAL FOREST PRODUCTS	121,503	3,303,496	4,624,404
UNIVERSAL HEALTH SERVICES B	694,994	78,762,740	90,620,268
UNIVERSAL INSURANCE HOLDINGS	164,339	3,745,348	4,585,058
UNIVERSAL LOGISTICS HOLDINGS	15,033	288,682	337,792
UNIVERSAL STAINLESS + ALLOY	120,400	2,256,492	1,926,400
UNIVERSAL TECHNICAL INSTITUT	80,000	247,200	274,400
UNIVEST FINANCIAL CORP	46,310	1,242,058	1,216,101
UNUM GROUP	868,983	26,082,533	29,154,380
UPLAND SOFTWARE INC	7,464	297,721	339,836
UPWORK INC	6,700	103,851	107,736
UQM TECHNOLOGIES INC	167,200	207,328	275,880
URBAN ONE INC	19,350	36,765	37,926
URBAN OUTFITTERS INC	217,308	6,266,495	4,943,757
UROGEN PHARMA LTD	15,100	807,459	542,694
US AUTO PARTS NETWORK INC	24,500	47,040	30,625
US BANCORP	4,100,620	156,285,423	214,872,488
US CELLULAR CORP	21,062	911,479	940,840
US CONCRETE INC	29,458	1,067,320	1,463,768
US ECOLOGY INC	58,983	2,055,470	3,511,848
US FOODS HOLDING CORP	339,988	10,722,698	12,157,971
US SILICA HOLDINGS INC	118,133	3,130,825	1,510,921
US WELL SERVICES INC	6,091	59,951	29,359
USA COMPRESSION PARTNERS LP	10,194	185,534	181,147

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USA TECHNOLOGIES INC	113,100	984,305	840,333
USA TRUCK INC	36,143	903,214	365,406
USANA HEALTH SCIENCES INC	31,825	2,897,864	2,527,860
USD PARTNERS LP	150,000	1,650,000	1,693,500
UTAH MEDICAL PRODUCTS INC	15,312	1,125,716	1,465,358
UXIN LTD ADR	100,000	900,000	220,000
VAALCO ENERGY INC	182,200	178,538	304,274
VAIL RESORTS INC	62,409	8,381,206	13,928,441
VALERO ENERGY CORP	967,816	50,620,695	82,854,728
VALHI INC	1,227,300	3,385,154	3,645,081
VALLEY NATIONAL BANCORP	558,406	6,758,831	6,019,617
VALMONT INDUSTRIES	46,026	5,496,088	5,836,557
VALVOLINE INC	284,395	3,308,315	5,554,234
VANDA PHARMACEUTICALS INC	56,614	822,362	797,691
VANGUARD REAL ESTATE ETF	398,213	33,013,600	34,803,816
VANTAGE DRILLING INT UNIT	89	20,726	19,135
VAREX IMAGING CORP	99,653	1,866,170	3,054,364
VARIAN MEDICAL SYSTEMS INC	648,760	69,881,151	88,315,699
VARONIS SYSTEMS INC	47,188	2,275,065	2,922,825
VAXART INC	9,003	47,716	6,033
VECTOIQ ACQUISITION CORP	4,168	39,918	42,222
VECTRUS INC	20,590	277,939	835,130
VEECO INSTRUMENTS INC	388,067	6,466,593	4,742,179
VEEVA SYSTEMS INC CLASS A	352,577	33,412,824	57,156,257
VEON LTD	486,197	1,901,060	1,361,352
VERA BRADLEY INC	133,340	2,084,787	1,600,080
VERACYTE INC	163,969	1,588,505	4,674,756
VERASTEM INC	80,000	343,200	120,800
VERICEL CORP	46,277	618,017	874,173
VERINT SYSTEMS INC	99,313	4,029,104	5,341,053
VERISIGN INC	818,821	124,909,224	171,264,600
VERISK ANALYTICS INC	644,205	68,102,151	94,350,264
VERITEX HOLDINGS INC	30,033	805,437	779,356
VERITIV CORP	15,698	411,272	304,855
VERIZON COMMUNICATIONS INC	15,874,662	771,093,116	906,919,440
VERMILLION INC	54,500	73,030	48,505
VERRA MOBILITY CORP	58,283	740,669	762,924
VERSO CORP A	46,556	1,020,221	886,892
VERSUM MATERIALS INC	151,401	2,481,494	7,809,264
VERTEX ENERGY INC	77,600	83,808	117,176
VERTEX PHARMACEUTICALS INC	503,456	50,884,604	92,323,761
VERU INC	98,400	192,864	209,592
VF CORP	2,264,674	160,661,444	197,819,274
VIACOM INC CLASS A	8,322	434,399	283,780
VIACOM INC CLASS B	795,533	25,543,039	23,762,571
VIAD CORP	30,558	1,116,154	2,024,162
VIASAT INC	96,734	5,602,100	7,818,042
VIAVI SOLUTIONS INC	494,164	10,077,404	6,567,440
VICAL INC	30,770	46,155	26,155
VICOR CORP	25,313	394,536	785,969

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Security Name	Shares	Book Value	Market Value
VIDEO DISPLAY CORP	30,280	31,794	39,364
VIEWRAY INC	8,500	74,178	74,885
VIKING THERAPEUTICS INC	20,291	171,888	168,415
VILLAGE SUPER MARKET CLASS A	14,105	347,802	373,924
VINCE HOLDING CORP	4,567	332,886	63,710
VIPER ENERGY PARTNERS LP	73,135	2,347,826	2,254,021
VIPSHOP HOLDINGS LTD ADR	355,121	3,227,928	3,064,694
VIRCO MFG CORPORATION	55,276	229,395	258,139
VIRNETX HOLDING CORP	120,081	357,503	745,703
VIRTU FINANCIAL INC CLASS A	69,030	1,714,847	1,503,473
VIRTUS INVESTMENT PARTNERS	14,745	1,615,258	1,583,613
VIRTUSA CORP	80,061	2,727,080	3,557,110
VISA INC CLASS A SHARES	6,705,056	725,178,591	1,163,662,469
VISHAY INTERTECHNOLOGY INC	358,014	5,178,689	5,914,391
VISHAY PRECISION GROUP	56,068	1,591,352	2,278,043
VISIONCHINA MEDIA INC ADR	14,650	-	0
VISTEON CORP	58,394	4,011,035	3,420,721
VISTRA ENERGY CORP	755,887	14,528,842	16,817,626
VITAMIN SHOPPE INC	250,000	1,206,725	985,000
VIVINT SOLAR INC	23,058	210,561	168,323
VIVUS INC	11,200	42,762	42,784
VMWARE INC CLASS A	178,242	19,589,337	29,803,845
VOCERA COMMUNICATIONS INC	13,527	444,720	431,782
VOLT INFO SCIENCES INC	20,700	55,890	92,943
VONAGE HOLDINGS CORP	339,692	2,171,644	3,848,710
VOXELJET AG ADR	25,000	81,750	46,000
VOXX INTERNATIONAL CORP	71,500	348,563	297,440
VOYA FINANCIAL INC	447,952	19,952,768	24,771,746
VOYAGER THERAPEUTICS INC	7,628	210,783	207,634
VSE CORP	28,984	782,504	831,551
VTB BANK JSC GDR REG S	1,845,965	4,150,535	2,322,224
VULCAN MATERIALS CO	195,823	13,576,371	26,888,456
VUZIX CORP	5,900	35,695	24,131
W+T OFFSHORE INC	741,092	3,420,179	3,675,816
WABASH NATIONAL CORP	95,995	1,266,090	1,561,839
WABCO HOLDINGS INC	99,321	5,630,169	13,169,965
WABTEC CORP	346,919	21,127,560	24,894,907
WADDELL + REED FINANCIAL A	177,748	4,313,198	2,963,059
WAGEWORKS INC	54,333	2,750,408	2,759,573
WAITR HOLDINGS INC	14,200	105,806	89,318
WALGREENS BOOTS ALLIANCE INC	1,601,459	67,506,447	87,551,764
WALKER + DUNLOP INC	64,139	3,080,651	3,412,836
WALMART INC	5,609,741	433,726,303	619,820,283
WALT DISNEY CO/THE	4,203,789	311,374,043	587,017,096
WARREN RES INC	16,898	2,029,132	16,898
WARRIOR MET COAL INC	51,984	1,488,130	1,357,822
WASHINGTON FEDERAL INC	202,045	4,403,582	7,057,432
WASHINGTON TRUST BANCORP	18,395	553,892	959,851
WASTE CONNECTIONS INC	1,975,541	152,727,163	188,887,689
WASTE MANAGEMENT INC	3,713,709	319,015,821	428,450,607

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Security Name	Shares	Book Value	Market Value
WATERS CORP	109,422	5,061,780	23,551,991
WATERSTONE FINANCIAL INC	46,338	556,876	790,526
WATSCO INC	113,762	14,750,134	18,603,500
WATTS WATER TECHNOLOGIES A	48,734	2,714,882	4,541,034
WAVE LIFE SCIENCES LTD	2,600	68,062	67,834
WAYFAIR INC CLASS A	94,384	7,768,377	13,780,064
WAYSIDE TECHNOLOGY GROUP INC	15,927	219,793	179,816
WD 40 CO	36,202	2,529,575	5,757,566
WEBSTER FINANCIAL CORP	155,920	4,990,707	7,448,298
WEC ENERGY GROUP INC	2,494,723	161,170,562	207,985,057
WEIBO CORP SPON ADR	37,227	3,157,095	1,621,236
WEIGHT WATCHERS INTL INC	52,761	2,104,584	1,007,735
WEIS MARKETS INC	3,944	171,683	143,601
WELBILT INC	168,100	2,070,626	2,807,270
WELLCARE HEALTH PLANS INC	117,705	14,138,823	33,554,164
WELLS FARGO + CO	8,669,342	323,190,727	410,233,263
WENDY S CO/THE	424,383	6,428,984	8,309,419
WERNER ENTERPRISES INC	107,127	2,465,157	3,329,507
WESBANCO INC	84,669	3,402,451	3,263,990
WESCO AIRCRAFT HOLDINGS INC	85,448	1,246,977	948,473
WESCO INTERNATIONAL INC	91,036	4,562,611	4,610,973
WEST BANCORPORATION	40,399	947,501	857,267
WEST PHARMACEUTICAL SERVICES	130,973	8,874,330	16,391,271
WESTAMERICA BANCORPORATION	45,165	2,337,493	2,782,616
WESTELL TECHNOLOGIES INC A	35,205	106,671	66,185
WESTERN ALLIANCE BANCORP	273,332	9,068,738	12,223,407
WESTERN DIGITAL CORP	501,121	26,976,390	23,828,304
WESTERN MIDSTREAM PARTNERS L	206,973	6,355,780	6,368,559
WESTERN NEW ENGLAND BANCORP	75,616	817,008	706,253
WESTERN UNION CO	3,190,348	55,911,157	63,456,022
WESTLAKE CHEMICAL CORP	101,144	7,299,131	7,025,462
WESTLAKE CHEMICAL PARTNERS L	105,082	2,382,096	2,583,966
WESTROCK CO	648,554	27,302,758	23,652,764
WESTWATER RESOURCES INC	210	5,468	1,229
WESTWOOD HOLDINGS GROUP INC	12,139	396,397	427,293
WET SEAL INC/THE CLASS A	268,800	-	0
WEX INC	155,834	21,724,056	32,429,055
WEYCO GROUP INC	5,510	171,922	147,172
WHIRLPOOL CORP	135,330	13,899,989	19,265,579
WHITE MOUNTAINS INSURANCE GP	9,653	8,623,858	9,860,153
WHITING PETROLEUM CORP	112,252	10,081,919	2,096,867
WIDEOPENWEST INC	124,895	942,264	906,738
WIDEPOINT CORP	72,255	40,636	30,203
WILEY (JOHN) + SONS CL B	1,600	64,806	73,504
WILEY (JOHN) + SONS CLASS A	107,589	5,082,579	4,934,032
WILLAMETTE VALLEY VINEYARDS	9,410	78,103	65,117
WILLDAN GROUP INC	51,276	1,452,370	1,910,031
WILLIAM LYON HOMES CL A	3,900	72,757	71,097
WILLIAMS COS INC	1,802,118	45,740,415	50,531,389
WILLIAMS SONOMA INC	148,128	5,508,525	9,628,320

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Security Name	Shares	Book Value	Market Value
WILLIS LEASE FINANCE CORP	25,684	915,272	1,497,891
WILLSCOT CORP	6,300	91,441	94,752
WINDSTREAM HOLDINGS INC	75,074	3,058,884	17,260
WINGSTOP INC	44,342	2,837,865	4,201,405
WINMARK CORP	9,599	466,281	1,662,067
WINNEBAGO INDUSTRIES	66,112	1,230,877	2,555,229
WINTRUST FINANCIAL CORP	107,165	6,098,550	7,840,191
WIRELESS TELECOM GROUP INC	67,592	152,082	106,795
WISDOMTREE INVESTMENTS INC	206,601	1,541,416	1,274,728
WNS HOLDINGS LTD ADR	196,737	7,523,543	11,646,830
WOLVERINE WORLD WIDE INC	136,087	2,450,907	3,747,836
WONDER AUTO TECHNOLOGY INCORPO	65,400	-	0
WOODWARD INC	105,731	5,805,334	11,964,520
WORKDAY INC CLASS A	249,752	31,520,243	51,344,016
WORKIVA INC	44,938	2,233,975	2,610,448
WORLD ACCEPTANCE CORP	21,577	1,095,308	3,541,001
WORLD FUEL SERVICES CORP	113,857	2,825,126	4,094,298
WORLD WRESTLING ENTERTAIN A	78,163	3,475,235	5,644,150
WORLDPAY INC CLASS A	833,414	62,862,973	101,504,132
WORTHINGTON INDUSTRIES	96,915	2,862,776	3,901,798
WPX ENERGY INC	682,732	7,566,630	7,858,245
WR BERKLEY CORP	1,126,570	54,717,886	74,274,760
WR GRACE + CO	109,999	5,241,447	8,372,024
WSFS FINANCIAL CORP	75,134	3,356,671	3,103,034
WVS FINANCIAL CORP	3,294	53,297	57,645
WW GRAINGER INC	91,279	15,120,527	24,483,766
WYNDHAM DESTINATIONS INC	252,049	7,076,927	11,064,951
WYNDHAM HOTELS + RESORTS INC	163,292	3,877,755	9,101,896
WYNN RESORTS LTD	133,766	15,136,809	16,585,646
XCEL ENERGY INC	4,294,039	204,215,709	255,452,380
XENCOR INC	44,298	1,675,559	1,813,117
XERIS PHARMACEUTICALS INC	3,500	38,534	40,040
XEROX CORP	749,101	21,159,289	26,525,666
XILINX INC	806,725	64,255,490	95,129,012
XOMA CORP	11,860	275,157	176,240
XPERI CORP	102,850	2,623,517	2,117,682
XPO LOGISTICS INC	139,500	7,719,711	8,064,495
XPRESSPA GROUP INC	4,149	55,437	8,049
XYLEM INC	288,856	9,698,190	24,159,916
Y MABS THERAPEUTICS INC	2,500	56,212	57,175
YELP INC	129,868	7,407,304	4,438,888
YETI HOLDINGS INC	39,038	979,422	1,130,150
YEXT INC	119,791	2,934,676	2,406,601
YIRENDAI LTD ADR	27,413	819,852	377,203
YORK WATER CO	13,901	472,402	496,544
YRC WORLDWIDE INC	48,500	789,446	195,455
YUM BRANDS INC	3,046,135	250,582,689	337,115,760
YY INC ADR	74,287	8,139,413	5,177,061
ZAGG INC	76,578	875,965	532,983
ZAYO GROUP HOLDINGS INC	368,435	10,964,834	12,125,196

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Security Name	Shares	Book Value	Market Value
ZEBRA TECHNOLOGIES CORP CL A	96,345	8,566,214	20,183,314
ZENDESK INC	187,785	9,434,229	16,718,499
ZILLOW GROUP INC A	154,300	5,747,435	7,060,768
ZILLOW GROUP INC C	18,400	785,537	853,576
ZIMMER BIOMET HOLDINGS INC	705,634	67,479,633	83,081,347
ZION OIL + GAS INC	102,780	421,398	34,421
ZIONS BANCORP NA	387,149	12,613,080	17,801,111
ZIOPHARM ONCOLOGY INC	220,498	2,439,820	1,285,503
ZIX CORP	220,820	1,347,984	2,007,254
ZOETIS INC	2,279,185	168,386,129	258,664,706
ZOGENIX INC	48,172	1,106,816	2,301,658
ZOOM VIDEO COMMUNICATIONS A	26,573	2,536,636	2,359,417
ZOVIO INC	111,600	1,274,624	399,528
ZSCALER INC	84,179	5,075,351	6,451,479
ZTO EXPRESS CAYMAN INC ADR	217,758	3,491,723	4,163,533
ZUMIEZ INC	26,220	697,963	684,342
ZUOAN FASHION LTD SPON ADR	47,700	-	0
ZUORA INC CLASS A	20,200	320,775	309,464
ZYNERBA PHARMACEUTICALS INC	7,386	98,556	100,080
ZYNGA INC CL A	1,394,203	5,343,141	8,546,464
Total		69,168,787,122	93,409,767,084

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Security Name	Shares	Book Value	Market Value
1+1 DRILLISCH AG	68,346	4,833,336	2,282,048
360 FINANCE INC ADR	8,692	119,906	102,131
360 SECURITY TECHNOLOGY IN A	149,900	471,199	466,616
361 DEGREES INTERNATIONAL	714,000	206,765	141,658
3I GROUP PLC	3,412,038	31,564,967	48,353,754
3M INDIA LTD	1,387	478,593	466,485
3SBIO INC	814,000	1,167,295	1,398,257
5I5J HOLDING GROUP LTD A	36,300	25,937	25,263
77 BANK LTD/THE	150,500	3,726,520	2,214,057
888 HOLDINGS PLC	589,031	1,438,376	1,221,946
A DATA TECHNOLOGY CO LTD	230,885	360,280	333,027
A LIVING SERVICES CO LTD H	394,250	781,683	667,134
A.G. BARR PLC	222,562	2,225,046	2,625,771
A.G.V. PRODUCTS	415,945	121,458	95,484
A2 MILK CO LTD	1,380,473	11,811,038	13,601,943
A2A SPA	5,441,778	9,531,166	9,456,773
A2B AUSTRALIA LTD	232,611	998,469	288,109
AA PLC	1,209,759	5,664,790	742,424
AAC TECHNOLOGIES HOLDINGS IN	2,703,899	19,091,525	15,349,494
AAK AB	412,081	3,294,578	7816845.5
AALBERTS NV	165,356	8,138,656	6,509,790
AAREAL BANK AG	160,579	5,161,373	4,237,038
AARTI INDUSTRIES LIMITED	39,755	894,037	1,024,032
AAVAS FINANCIERS LTD	22,208	463,889	482,365
ABB INDIA LTD	73,178	1,440,937	1,698,802
ABB LTD REG	3,069,211	55,490,730	61,667,532
ABC MART INC	248,012	13,508,080	16,159,683
ABDUL MOHSEN AL HOKAIR TOURI	15,529	64,370	58,220
ABDULLAH AL OTHAIM MARKETS	14,244	293,628	296,255
ABILITY ENTERPRISE CO LTD	237,950	249,570	111,852
ABLBIO LNC	45,631	1,176,174	956,368
ABLE C+C	35,213	1,019,243	352,237
ABN AMRO BANK NV CVA	817,357	18,877,429	17,513,124
ABOITIZ POWER CORP	1,525,440	1,127,113	1,036,114
ABSA GROUP LTD	1,400,209	17,702,920	17,476,237
ABU DHABI COMMERCIAL BANK	8,390,473	20,033,357	18,959,456
ABU DHABI ISLAMIC BANK	2,762,839	3,352,262	3,497,598
ABU DHABI NATIONAL OIL CO FO	818,029	586,192	592,395
AC IMMUNE SA	8,670	98,300	48,119
ACACIA MINING PLC	284,587	1,145,563	642,170
ACBEL POLYTECH INC	464,000	389,048	304,757
ACC LTD	63,787	1,397,705	1,443,553
ACCELINK TECHNOLOGIES CO A	11,100	43,979	42,795

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Security Name	Shares	Book Value	Market Value
ACCELL GROUP	41,158	922,357	1,136,616
ACCENT GROUP LTD	631,432	741,885	613,704
ACCENTURE PLC CL A	3,476,692	493,895,494	642,388,381
ACCIONA SA	42,395	5,866,691	4,557,579
ACCOR SA	297,430	13,492,587	12,786,431
ACCORDIA GOLF TRUST	1,995,000	1,064,066	781,514
ACCTON TECHNOLOGY CORP	1,316,000	2,424,330	5,571,693
ACE HARDWARE INDONESIA	10,765,200	880,022	1,379,226
ACEA SPA	127,956	1,885,679	2,439,292
ACER INC	8,858,788	6,885,550	5,490,483
ACERINOX SA	259,284	3,895,479	2,607,258
ACHILLES CORP	25,900	411,336	473,575
ACKERMANS + VAN HAAREN	36,796	5,198,716	5,527,045
ACOM CO LTD	776,100	2,613,757	2,794,940
ACS ACTIVIDADES CONS Y SERV	735,275	29,418,760	29,398,708
ACS ACTIVIDADES DE CONSTRUCCIO	735,275	1,206,934	1,155,517
ADAMA LTD A	3,200	5,235	4,995
ADANA CIMENTO A	44,810	90,350	51,209
ADANI ENTERPRISES LTD	290,583	471,228	633,555
ADANI PORTS AND SPECIAL ECON	1,187,641	6,257,937	7,057,627
ADANI POWER LTD	965,667	664,169	718,366
ADANI TRANSMISSION LTD	311,690	1,041,106	1,012,137
ADARO ENERGY TBK PT	8,340,700	1,305,021	802,927
ADASTRIA CO LTD	66,500	1,540,943	1,424,559
ADCOCK INGRAM HOLDINGS LTD	186,151	866,231	786,781
ADDSINO CO LTD A	26,400	37,524	36,746
ADECCO GROUP AG REG	347,554	21,533,407	20,910,275
ADECOAGRO SA	246,262	1,778,129	1,758,311
ADEKA CORP	369,514	5,165,196	5,460,055
ADELAIDE BRIGHTON LTD	688,853	1,827,226	1,952,946
ADEVINTA ASA A	126,690	1,290,183	1,408,649
ADEVINTA ASA B	236,854	2,314,140	2,611,324
ADHI KARYA PERSERO TBK PT	2,076,200	349,069	247,630
ADIDAS AG	706,951	113,066,585	218,578,158
ADITYA BIRLA CAPITAL LTD	346,434	491,161	460,724
ADITYA BIRLA FASHION AND RET	273,729	675,261	853,972
ADLINK TECHNOLOGY INC	178,069	384,181	219,867
ADMIRAL GROUP PLC	1,561,202	40,431,651	43,871,681
ADO PROPERTIES SA	74,042	2,989,395	3,067,527
ADP	210,074	38,677,848	37,128,862
ADVAN CO LTD	47,600	296,035	467,871
ADVANCED CERAMIC X CORP	60,000	466,060	466,524
ADVANCED INFO SERVICE FOR RG	2,364,700	13,038,276	16,809,476

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Security Name	Shares	Book Value	Market Value
ADVANCED INFO SERVICE NVDR	8,080,500	49,522,326	57,440,254
ADVANCED INTERNATIONAL MULTI	161,000	200,671	223,931
ADVANCED PETROCHEMICALS CO	51,329	798,110	821,209
ADVANCED PROCESS SYSTEMS COR	21,981	500,358	497,816
ADVANCED TECH + MATERIAL A	16,200	20,444	19,907
ADVANCED WIRELESS SEMICONDUCT	161,000	368,234	334,342
ADVANTECH CO LTD	2,962,082	21,894,228	25,177,149
ADVANTEST CORP	339,000	7,065,557	9,329,265
ADVTECH LTD	625,089	680,856	611,735
ADYEN NV	17,850	11,447,292	13,794,301
AECC AERO ENGINE CONTROL A	2,600	5,189	5,073
AECC AVIATION POWER CO A	21,500	70,852	71,090
AECI LTD	182,579	1,371,201	1,184,587
AECON GROUP INC	133,000	1,622,661	1,951,108
AED OIL LTD	431,977	-	0
AEDAS HOMES SAU	41,053	1,436,317	977,100
AEGEAN AIRLINES	34,539	301,057	320,564
AEGON NV	5,964,034	45,507,409	29,734,695
AEKYUNG INDUSTRIAL CO LTD	11,843	688,683	379,501
AENA SME SA	434,037	66,657,048	86,153,268
AEON CO LTD	4,573,165	88,753,544	78,568,112
AEON CREDIT SERVICE M BHD	149,300	619,369	606,955
AEON DELIGHT CO LTD	41,500	1,013,272	1,226,819
AEON FANTASY CO LTD	12,300	139,134	254,928
AEON FINANCIAL SERVICE CO LT	198,600	3,580,240	3,198,172
AEON MALL CO LTD	205,700	4,070,194	3,096,764
AEON THANA SINSAP THA FOREIG	109,500	631,974	789,093
AEON THANA SINSAP THAI NVDR	11,500	85,784	82,873
AERCAP HOLDINGS NV	387,959	14,642,774	20,177,748
AEROSPACE CH UAV CO LTD	16,300	26,822	26,485
AEROSPACE HI TECH HOLDINGS A	8,900	16,388	16,120
AES TIETE ENERGIA SA UNIT	381,700	1,022,145	1,172,194
AF POYRY AB	203,539	2,801,915	4,611,228
AFFIMED NV	175,000	358,750	502,250
AFI PROPERTIES LTD	23,986	397,142	773,406
AFREN PLC	12,706,941	-	16
AFRICAN RAINBOW MINERALS LTD	113,553	1,273,375	1,466,959
AFTERPAY TOUCH GROUP LTD	369,510	2,907,128	6,500,742
AFYON CIMENTO	49,923	96,989	32,799
AG ANADOLU GRUBU HOLDING AS	121,596	579,426	221,370
AGABANG+COMPANY	46,455	483,854	134,982
AGC INC	518,334	22,271,927	17,920,866
AGEAS	1,549,372	93,138,713	80,651,888

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Security Name	Shares	Book Value	Market Value
AGFA GEVAERT NV	704,937	2,949,609	2,740,700
AGGREKO PLC	566,392	5,956,352	5,694,693
AGILE GROUP HOLDINGS LTD	1,264,890	1,398,213	1,693,536
AGILITY	943,859	2,261,878	2,382,980
AGL ENERGY LTD	1,890,653	25,436,489	26,548,581
AGNICO EAGLE MINES LTD	1,706,427	71,815,784	87,675,155
AGRANA BETEILIGUNGS AG	20,822	612,830	452,901
AGRICULTURAL BANK OF CHINA A	361,900	191,746	189,689
AGRICULTURAL BANK OF CHINA H	90,557,599	44,434,394	37,903,789
AGRITRADE RESOURCES LTD	6,190,000	1,286,610	895,322
AGUAS ANDINAS SA A	3,365,331	2,050,532	1,982,668
AGUNG PODOMORO LAND TBK PT	8,341,200	199,277	141,702
AHLI UNITED BANK B.S.C	4,865,852	3,841,091	4,201,889
AHLSTROM MUNKSJO OYJ	73,528	1,195,951	1,212,464
AHNLAB INC	11,556	699,924	640,527
AI HOLDINGS CORP	67,600	593,517	1,091,739
AIA ENGINEERING LTD	70,774	1,571,911	1,838,930
AIA GROUP LTD	38,391,058	256,744,368	414,009,169
AIB GROUP PLC	6,036,850	29,808,043	24,721,663
AICA KOGYO CO LTD	116,900	3,917,323	3,906,070
AICHI BANK LTD/THE	22,100	1,165,356	756,906
AICHI CORP	49,100	267,061	317,186
AICHI STEEL CORP	29,100	1,162,205	850,798
AIDA ENGINEERING LTD	109,300	656,710	844,047
AIER EYE HOSPITAL GROUP CO A	7,900	34,727	35,622
AIFUL CORP	382,700	1,069,650	781,455
AIN HOLDINGS INC	43,500	2,791,011	2,531,511
AINSWORTH GAME TECHNOLOGY LT	268,082	1,003,902	126,045
AIPHONE CO LTD	22,700	380,324	339,215
AIR ARABIA PJSC	2,748,236	832,699	778,124
AIR CANADA	278,800	4,989,334	8,468,010
AIR CHINA LTD A	14,500	20,051	20,204
AIR CHINA LTD H	5,931,076	6,965,658	5,982,321
AIR FRANCE KLM	289,222	3,337,055	2,783,803
AIR LIQUIDE SA	689,031	63,614,259	96,553,494
AIR NEW ZEALAND LTD	2,261,375	3,736,132	4,024,958
AIR WATER INC	313,700	4,653,504	5,369,063
AIRASIA GROUP BHD	996,500	672,732	658,305
AIRASIA X BHD	2,124,800	232,850	115,688
AIRBUS SE	970,542	61,762,429	137,803,022
AIRPORT CITY LTD	148,223	1,785,365	2,721,289
AIRPORT FACILITIES CO LTD	35,300	181,938	165,459
AIRPORTS OF THAILAND PC NVDR	23,667,314	49,039,660	56,722,836

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Security Name	Shares	Book Value	Market Value
AIRPORTS OF THAILAND PCL FOR	7,270,866	12,351,282	17,425,896
AIRTAC INTERNATIONAL GROUP	191,762	1,518,344	2,148,559
AISAN INDUSTRY CO LTD	63,000	520,512	398,793
AISIN SEIKI CO LTD	1,247,517	49,455,795	42,957,936
AISINO CORP A	5,000	16,987	16,780
AIXTRON SE	208,158	2,833,466	1,989,801
AJ BELL PLC	314,091	1,546,361	1,602,972
AJANTA PHARMA LTD	25,080	527,848	347,274
AJINOMOTO CO INC	3,447,956	55,668,278	59,780,785
AJISEN CHINA HOLDINGS LTD	624,000	395,883	253,993
AK HOLDINGS INC	9,969	820,843	383,772
AKASTOR ASA	278,940	561,091	380,817
AKATSUKI INC	9,800	534,620	526,657
AKBANK T.A.S.	1,773,517	3,728,596	2,085,048
AKCANSA CIMENTO	43,948	132,314	47,717
AKEBONO BRAKE INDUSTRY CO	142,900	735,682	139,266
AKENERJI ELEKTRIK URETIM AS	196,866	113,354	17,699
AKER ASA A SHARES	51,119	4,110,967	2,942,653
AKER BP ASA	232,241	5,393,625	6,662,657
AKER SOLUTIONS ASA	282,849	1,384,385	1,157,133
AKITA BANK LTD/THE	42,000	1,343,123	794,468
AKKA TECHNOLOGIES	25,609	1,851,619	1,846,052
AKR CORPORINDO TBK PT	1,936,007	823,152	560,486
AKSA AKRILIK KIMYA SANAYII	73,410	210,002	117,400
AKSA ENERJI URETIM AS	272,043	255,116	109,589
AKSIGORTA	145,641	127,468	112,051
AKWEL	15,592	564,510	285,874
AKZO NOBEL N.V.	561,607	46,424,065	52,853,096
AL HAMMADI CO FOR DEVELOPMEN	20,924	130,564	119,956
AL HASSAN G.I. SHAKER CO	17,452	40,279	39,323
AL JOUF CEMENT	41,190	87,867	86,878
AL MEERA CONSUMER GOODS CO	31,200	140,072	123,986
AL RAJHI BANK	1,003,603	18,953,553	18,625,630
ALABDULLATIF INDUSTRIAL INV	16,107	50,845	49,048
ALAM SUTERA REALTY TBK PT	57,807,700	1,836,116	1,391,231
ALAMOS GOLD INC CLASS A	757,151	7,953,817	4,577,381
ALARKO HOLDING	145,868	109,439	80,449
ALBARAKA TURK KATILIM BANKAS	315,944	173,196	63,364
ALBIOMA SA	51,119	1,564,718	1,356,394
ALCON INC	1,518,465	68,957,237	93,884,806
ALCONIX CORP	40,300	830,278	531,523
ALD SA	123,631	1,967,875	1,937,285
ALDAR PROPERTIES PJSC	24,399,889	12,350,020	12,554,834

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Security Name	Shares	Book Value	Market Value
ALDREES PETROLEUM AND TRANSP	31,804	289,385	290,033
ALEMBIC PHARMACEUTICALS LTD	54,174	436,879	399,276
ALEXANDER FORBES GROUP HOLDI	821,788	374,766	337,428
ALFA FINANCIAL SOFTWARE HOLD	186,095	1,203,716	248,212
ALFA LAVAL AB	589,324	10,043,330	12,868,557
ALFA S.A.B. A	11,031,450	12,989,656	10,829,530
ALFRESA HOLDINGS CORP	1,490,165	34,983,072	36,763,120
ALGONQUIN POWER + UTILITIES	1,035,276	9,710,242	12,573,048
ALI CORP	297,000	256,302	89,599
ALIANSCCE SHOPPING CENTERS SA	103,631	458,077	664,889
ALIBABA HEALTH INFORMATION T	2,974,000	2,425,550	2,847,427
ALIBABA PICTURES GROUP LTD	11,200,000	2,617,763	2,408,448
ALIMENTATION COUCHE TARD B	788,919	23,523,979	49,753,063
ALIMTIAZ INVESTMENT GROUP	822,995	356,955	368,910
ALINMA BANK	320,901	2,135,495	2,084,434
ALIOR BANK SA	188,159	3,159,818	2,513,698
ALITHYA GROUP INC CLASS A	61,431	295,353	160,949
ALK ABELLO A/S	13,801	1,632,893	3,221,778
ALKEM LABORATORIES LTD	48,455	1,233,712	1,171,582
ALKERMES PLC	202,100	5,924,522	4,555,334
ALLAHABAD BANK	304,593	349,729	219,970
ALLEGION PLC	227,744	14,328,908	25,177,099
ALLIANCE BANK MALAYSIA BHD	1,356,400	1,286,177	1,234,135
ALLIANCE GLOBAL GROUP INC	29,497,200	7,657,569	8,889,173
ALLIANZ SE REG	1,159,011	218,343,910	279,815,027
ALLIED ELECTRONICS COR A SHR	399,390	516,766	751,976
ALLOT LTD	59,124	794,988	422,225
ALLREAL HOLDING AG REG	30,630	4,516,307	5,277,785
ALM. BRAND A/S	123,633	637,233	1,093,154
ALMACENES EXITO SA	362,581	2,063,603	1,885,828
ALMARAI CO	98,034	1,476,133	1,377,613
ALMIRALL SA	134,167	1,722,033	2,481,300
ALPARGATAS SA PEF	162,000	744,651	862,698
ALPEK SA DE CV	824,100	1,204,707	1,034,219
ALPEN CO LTD	30,300	537,546	428,880
ALPHA BANK AE	912,000	1,859,682	1,827,911
ALPHA GROUP A	5,400	5,321	5,040
ALPHA NETWORKS INC	392,300	279,019	250,717
ALPHA PRO TECH LTD	40,800	136,680	139,128
ALPHA SYSTEMS INC	12,700	237,533	330,054
ALPIQ HOLDING AG REG	6,629	655,607	477,968
ALPS ALPINE CO LTD	381,372	5,102,504	6428174.79
ALS LTD	774,130	6,647,876	3,987,423

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Security Name	Shares	Book Value	Market Value
ALSEA SAB DE CV	701,100	2,130,707	1,378,724
ALSO HOLDING AG REG	5,234	668,794	749,401
ALSTOM	1,168,418	56,150,688	54,288,272
ALTAGAS LTD	536,880	12,105,893	8,138,965
ALTEK CORP	254,100	192,320	213,117
ALTEN SA	65,601	3,726,992	7,874,059
ALTICE EUROPE NV	1,041,685	2,429,280	3,747,431
ALTICE EUROPE NV B	73,785	170,346	264,683
ALTISOURCE PORTFOLIO SOL	25,707	672,042	505,400
ALTIUM LTD	260,521	2,286,283	6,252,465
ALTRAN TECHNOLOGIES SA	452,723	4,737,296	7,194,656
ALTRI SGPS SA	162,523	526,866	1,129,921
ALUMINA LTD	4,032,863	6,988,170	6,594,043
ALUMINUM CORP OF CHINA LTD A	114,900	67,066	65,578
ALUMINUM CORP OF CHINA LTD H	2,621,000	1,458,181	929,302
ALUPAR INVESTIMENTO SA UNIT	184,923	1,137,373	1,247,247
AMADA HOLDINGS CO LTD	1,000,893	10,277,522	11,268,639
AMADEUS IT GROUP SA	2,747,016	174,277,693	217,917,583
AMANAT HOLDINGS PJSC	1,461,549	377,285	381,587
AMANO CORP	148,881	1,986,186	4,108,253
AMARA RAJA BATTERIES LTD	38,775	445,697	348,246
AMATA CORP PUBLIC CO LTD FOR	934,700	456,491	743,676
AMBEV SA	6,033,961	32,325,917	28,165,254
AMBU A/S B	267,845	7,179,043	4,346,249
AMBUJA CEMENTS LTD	4,181,436	13,191,748	12,893,682
AMCOR PLC	133,182	1,504,933	1,530,261
AMCOR PLC CDI	3,756,639	32,634,001	42,680,422
AMERICA MOVIL SAB DE C SER L	55,582,298	45,142,361	40,417,388
AMG ADVANCED METALLURGICAL	59,513	2,706,936	1,850,215
AMICOGEN INC	34,413	1,166,199	724,233
AMIGO HOLDINGS PLC	272,918	895,163	691,212
AMMB HOLDINGS BHD	1,653,637	1,923,373	1,692,652
AMOREPACIFIC CORP	46,867	4,909,071	6,677,020
AMOREPACIFIC CORP PREF	15,002	2,274,627	1,119,969
AMOREPACIFIC GROUP	42,037	1,389,396	2,268,138
AMOT INVESTMENTS LTD	246,436	1,109,757	1,637,586
AMP LTD	5,216,998	22,835,709	7,761,380
AMPLIFON SPA	265,959	2,831,627	6,227,094
AMREST HOLDINGS SE	139,312	1,617,661	1,356,062
AMS AG	151,261	4,514,217	5,937,188
AMTRAN TECHNOLOGY CO LTD	874,000	605,664	309,535
AMUNDI SA	84,782	4,465,067	5,928,156
AMUSE INC	18,600	367,306	428,487

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AN HUI WENERGY CO LTD A	7,400	5,256	5,075
ANA HOLDINGS INC	1,106,527	39,727,243	36,644,592
ANADOLU CAM SANAYII AS	199,766	119,460	95,669
ANADOLU EFES BIRACILIK VE	248,467	1,519,480	854,428
ANANTI INC	81,087	536,735	1,067,442
ANDHRA BANK	429,825	318,950	146,954
ANDRITZ AG	533,681	26,890,294	20,116,728
ANEKA TAMBANG TBK	9,989,030	417,699	597,468
ANEST IWATA CORP	61,700	574,549	549,195
ANGANG STEEL CO LTD A	14,950	8,654	8,250
ANGANG STEEL CO LTD H	14,703,476	10,278,112	6,700,080
ANGEL YEAST CO LTD A	2,000	8,958	9,210
ANGLO AMERICAN PLATINUM LTD	249,962	9,841,500	14,835,614
ANGLO AMERICAN PLC	3,300,549	103,116,008	94,282,677
ANGLOGOLD ASHANTI LTD	2,792,584	37,693,436	50,303,644
ANHEUSER BUSCH INBEV SA/NV	1,164,516	60,956,810	103,227,617
ANHUI ANKE BIOTECHNOLOGY G A	2,300	5,541	5,324
ANHUI CONCH CEMENT CO LTD A	19,100	111,651	115,407
ANHUI CONCH CEMENT CO LTD H	8,309,623	45,699,388	52,064,774
ANHUI CONSTRUCTION ENG A	30,600	21,558	20,717
ANHUI EXPRESSWAY CO LTD H	638,000	431,141	392,804
ANHUI GUJING DISTILLERY CO A	6,300	102,430	108,704
ANHUI GUJING DISTILLERY CO B	272,751	1,673,236	2,363,551
ANHUI HENGYUAN COAL INDUST A	18,700	16,032	15,928
ANHUI JIANGHUAI AUTO GROUP A	6,700	5,198	5,034
ANHUI JINHE INDUSTRIAL CO A	7,600	21,074	20,183
ANHUI KOUZI DISTILLERY CO A	700	6,110	6,566
ANHUI SUN CREATE ELECTRONI A	2,400	15,860	16,256
ANHUI ZHONGDING SEALING PA A	3,700	5,299	5,166
ANICOM HOLDINGS INC	39,000	1,082,552	1,395,443
ANIMA HOLDING SA	46,400	371,448	231,355
ANIMA HOLDING SPA	3,266,425	19,586,368	11,114,781
ANRITSU CORP	323,900	3,054,187	5,630,821
ANSELL LTD	286,764	3,969,952	5,403,203
ANTA SPORTS PRODUCTS LTD	3,307,000	18,209,757	22,709,830
ANTEROGEN CO LTD	10,056	761,155	385,379
ANTOFAGASTA PLC	920,695	9,928,061	10,892,762
ANTON OILFIELD SERVICES GP	3,670,000	1,063,862	483,853
ANXIN CHINA HOLDINGS LTD	3,936,000	-	1
ANXIN TRUST CO LTD A	14,200	10,842	10,441
AO WORLD PLC	536,010	1,290,771	496,627
AOI ELECTRONICS CO LTD	8,800	394,435	177,895
AOKI HOLDINGS INC	92,900	947,434	920,032

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AOMORI BANK LTD/THE	36,800	1,250,641	901,726
AON PLC	1,855,183	266,253,553	358,013,215
AOYAMA TRADING CO LTD	75,500	1,970,899	1,480,007
AOZORA BANK LTD	904,591	27,323,608	21,712,199
AP MOELLER MAERSK A/S A	9,641	14,265,767	11,209,097
AP MOLLER MAERSK A/S B	13,375	18,714,858	16,615,693
AP THAILAND PCL FOREIGN	2,710,750	602,885	693,874
APA GROUP	1,922,433	11,533,703	14,569,927
APELOA PHARMACEUTICAL CO A	19,000	26,920	27,193
APERAM	96,494	2,029,643	2,728,504
APG SGA SA	2,022	809,905	573,418
APHRIA INC	388,600	4,251,718	2,738,861
APLUS FINANCIAL CO LTD	153,400	219,678	98,242
APOLLO HOSPITALS ENTERPRISE	137,343	2,307,855	2,704,380
APOLLO TYRES LTD	385,665	1,136,131	1,121,056
APPEN LTD	283,554	3,135,068	5,569,562
APPLUS SERVICES SA	291,846	3,667,637	3,971,634
APROGEN PHARMACEUTICALS INC	323,852	728,701	217,326
APTIV PLC	441,263	21,995,733	35,667,288
AQUINOX PHARMACEUTICALS INC	56,800	858,248	134,048
ARABIAN CEMENT	29,461	207,780	202,678
ARABTEC HOLDING CO PJSC	440,484	251,672	179,880
ARAKAWA CHEMICAL INDUSTRIES	32,300	370,096	421,213
ARATA CORP	34,000	1,025,276	1,156,581
ARB CORP LTD	150,778	1,443,091	1,925,714
ARBONIA AG	84,465	1,201,209	1,119,270
ARC RESOURCES LTD	798,200	7,554,543	3,915,410
ARCA CONTINENTAL SAB DE CV	366,900	2,401,249	1,983,305
ARCADIS NV	138,031	3,000,388	2,625,069
ARCADYAN TECHNOLOGY CORP	234,000	665,107	669,766
ARCELIK A.S.	201,401	900,456	677,256
ARCELORMITTAL	1,110,996	61,455,930	19,909,230
ARCH CAPITAL GROUP LTD	2,932,983	81,019,565	108,755,010
ARCLAND SAKAMOTO CO LTD	49,100	351,574	601,104
ARCLAND SERVICE HOLDINGS CO	26,900	420,332	461,150
ARCO PLATFORM LTD CLASS A	4,522	154,322	197,973
ARCOS DORADOS HOLDINGS INC A	230,095	3,256,698	1,675,092
ARCS CO LTD	84,700	1,711,498	1,688,654
ARDAGH GROUP SA	6,758	117,804	118,265
ARDENT LEISURE GROUP LTD	939,100	1,297,338	691,964
ARDENTEC CORP	822,513	719,415	766,650
AREZZO INDUSTRIA E COMERCIO	51,450	759,239	673,891
ARGENX SE	76,575	10,148,016	10,743,489

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Security Name	Shares	Book Value	Market Value
ARGO GRAPHICS INC	37,700	769,550	830,352
ARGO GROUP INTERNATIONAL	73,383	2,545,194	5,434,011
ARIAKE JAPAN CO LTD	27,200	1,473,565	1,716,725
ARISTOCRAT LEISURE LTD	1,020,977	9,068,230	22,009,976
ARJO AB B SHARES	437,701	1,542,692	1,981,359
ARKEMA	146,722	12,806,203	13,664,381
ARNOLDO MONDADORI EDITORE	237,469	613,818	428,361
AROUNDTOWN SA	3,161,845	27,333,341	26,090,747
ARRIYADH DEVELOPMENT COMPANY	51,594	209,030	205,812
ARTERIA NETWORKS CORP	39,800	454,586	459,543
ARTNATURE INC	37,000	478,986	216,354
ARUHI CORP	35,000	702,267	685,771
ARVIND LTD	151,512	182,241	138,940
ARYZTA AG	1,806,131	3,178,228	2,072,883
AS ONE CORP	30,778	1,300,290	2,556,739
ASAHI CO LTD	23,100	386,959	260,717
ASAHI DIAMOND INDUSTRIAL CO	156,600	1,448,091	954,949
ASAHI GROUP HOLDINGS LTD	2,781,016	112,880,496	125,060,539
ASAHI HOLDINGS INC	195,400	3,612,741	3,966,399
ASAHI INTECC CO LTD	408,544	6,002,872	10,063,818
ASAHI KASEI CORP	2,313,035	18,382,735	24,656,773
ASAHI YUKIZAI CORP	22,400	290,125	287,329
ASALEO CARE LTD	709,036	871,484	450,297
ASCENDAS INDIA TRUST	1,592,500	1,329,781	1,600,798
ASCENDIS HEALTH LTD	312,875	535,142	104,282
ASCENTIAL PLC	771,307	4,437,869	3,496,611
ASCOM HOLDING AG REG	81,100	1,033,405	1,063,034
ASE TECHNOLOGY HOLDING CO LT	21,794,712	47,634,251	43,155,067
ASEER TRADING TOURISM + MANU	35,457	86,824	84,335
A SELSAN ELEKTRONIK SANAYI	267,002	1,127,195	830,919
ASHMORE GROUP PLC	732,126	4,428,194	4,747,403
ASHOK LEYLAND LTD	8,525,091	11,422,221	10,775,621
ASHTREAD GROUP PLC	989,982	19,540,199	28,399,279
ASIA CEMENT CHINA HOLDINGS	1,042,500	979,499	1,673,338
ASIA CEMENT CORP	6,016,925	7,664,617	9,211,506
ASIA OPTICAL CO INC	252,000	353,529	705,060
ASIA PACIFIC TELECOM CO LTD	2,475,000	927,408	581,706
ASIA POLYMER	446,313	276,915	197,582
ASIA VITAL COMPONENTS	314,000	233,507	388,715
ASIAN PAINTS LTD	2,280,581	43,625,881	44,871,552
ASIAN PAY TELEVISION TRUST	2,607,700	1,504,837	329,588
ASIANA AIRLINES	448,682	2,107,775	2,133,343
ASICS CORP	353,700	4,483,972	3,831,148

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ASKA PHARMACEUTICAL CO LTD	40,700	363,295	474,468
ASKUL CORP	28,400	1,069,348	607,065
ASM INTERNATIONAL NV	84,048	2,359,834	5,480,578
ASM PACIFIC TECHNOLOGY	2,335,210	24,980,759	23,912,550
ASMEDIA TECHNOLOGY INC	187,000	2,928,128	2,914,020
ASML HOLDING NV	918,489	106,860,018	192,187,566
ASOS PLC	708,868	46,222,112	23,005,499
ASPEED TECHNOLOGY INC	46,000	884,475	876,769
ASPEN PHARMACARE HOLDINGS LT	401,606	6,060,824	2,860,833
ASR NEDERLAND NV	432,010	18,087,378	17,592,960
ASSA ABLOY AB B	1,980,371	25,749,516	44,801,780
ASSECO POLAND SA	264,334	3,443,263	3,778,023
ASSICURAZIONI GENERALI	11,165,118	222,374,045	210,557,766
ASSOCIATED BRITISH FOODS PLC	703,203	16,336,765	22,043,027
ASSORE LTD	56,082	1,335,452	1,458,719
ASSURED GUARANTY LTD	452,851	14,012,571	19,055,970
ASTELLAS PHARMA INC	17,648,534	255,632,711	251,443,287
ASTM SPA	69,554	1,007,585	2,249,511
ASTON MARTIN LAGONDA GLOBAL	127,660	1,659,501	1,632,853
ASTRA AGRO LESTARI TBK PT	248,505	317,791	182,938
ASTRA INDUSTRIAL GROUP	20,688	86,920	83,850
ASTRA INTERNATIONAL TBK PT	49,623,900	27,694,247	26,168,682
ASTRAL FOODS LTD	185,275	4,168,214	2,036,662
ASTRAL POLY TECHNIK LTD	43,040	727,485	826,725
ASTRAZENECA PLC	2,828,986	172,877,236	231,797,038
ASTRO MALAYSIA HOLDINGS BHD	2,265,300	1,147,146	794,842
ASUNARO AOKI CONSTRUCTION	39,400	242,493	296,213
ASUSTEK COMPUTER INC	4,812,549	38,118,783	34,552,985
ASX LTD	511,055	21,782,245	29,540,586
ASYMCHEM LABORATORIES TIAN A	2,900	39,581	41,412
ATACADAO SA	306,905	1,515,624	1,761,682
ATCO LTD CLASS I	175,300	4,874,811	5,921,364
ATEA ASA	216,113	2,072,111	2,940,296
ATEAM INC	18,600	421,341	196,117
ATEN INTERNATION CO LTD	143,000	324,021	425,876
ATENTO SA	764,922	6,163,118	1,904,656
ATHENE HOLDING LTD CLASS A	771,051	34,751,890	33,201,456
ATLANTIA SPA	935,204	22,098,577	24,399,395
ATLANTICA YIELD PLC	1,215,596	23,972,064	27,557,561
ATLAS ARTERIA	1,194,808	3,519,072	6,573,499
ATLAS COPCO AB A SHS	1,285,572	24,258,891	41,124,116
ATLAS COPCO AB B SHS	2,203,719	30,088,680	63,274,206
ATLASSIAN CORP PLC CLASS A	705,100	63,847,031	92,255,284

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ATOM CORP	180,800	1,027,316	1,600,921
ATOS SE	157,075	12,259,898	13,151,043
ATRESMEDIA CORP DE MEDIOS DE	209,082	1,719,420	1,025,746
ATRIUM LJUNGBERG AB B SHS	128,964	2,060,954	2,332,366
ATS AUTOMATION TOOLING SYS	164,200	1,268,194	2,676,457
ATSUGI CO LTD	26,500	342,997	217,431
ATTACQ LTD	660,492	844,660	614,531
ATTENDO AB	270,035	2,268,228	1,171,737
AU OPTRONICS CORP	77,626,609	31,161,182	23,243,370
AU SMALL FINANCE BANK LTD	170,524	1,637,764	1,739,764
AUCKLAND INTL AIRPORT LTD	5,463,273	25,444,763	36,143,655
AUDICODES LTD	40,035	247,652	607,729
AURELIA METALS LTD	1,483,862	895,912	515,444
AURIZON HOLDINGS LTD	4,862,481	18,581,249	18,426,127
AUROBINDO PHARMA LTD	1,906,415	20,273,522	16,793,244
AURORA CANNABIS INC	1,542,100	11,534,854	12,107,860
AURUBIS AG	92,880	4,710,052	4,530,205
AUSDRILL LTD	1,333,981	1,694,076	1,708,421
AUSNET SERVICES	3,030,971	3,141,517	3,988,095
AUSNUTRIA DAIRY CORP LTD	870,000	1,076,462	1,732,762
AUST AND NZ BANKING GROUP	7,988,624	157,587,589	158,145,726
AUSTEVOLL SEAFOOD ASA	183,720	1,242,500	1,929,630
AUSTRALIAN AGRICULTURAL CO	852,530	1,054,965	595,272
AUSTRALIAN PHARMA INDUS LTD	1,721,856	1,770,727	1,594,972
AUTO TRADER GROUP PLC	8,343,867	50,054,578	58,172,203
AUTOBACS SEVEN CO LTD	121,500	1,668,359	2,005,077
AUTOBIO DIAGNOSTICS CO LTD A	600	5,736	5,972
AUTOGRILL SPA	296,596	2,672,839	3,112,492
AUTOLIV INC	104,850	5,272,784	7,392,974
AUTOLUS THERAPEUTICS PLC	1,635	48,536	26,324
AUTOMOTIVE HOLDINGS GROUP LT	497,260	1,438,472	977,066
AUTONEUM HOLDING AG	5,397	599,685	778,275
AVANTI FEEDS LTD	88,565	688,968	451309.1
AVANZA BANK HOLDING AB	235,193	1,125,334	1,797,243
AVAST PLC	839,176	3,017,089	3,204,058
AVENUE SUPERMARTS LTD	78,435	1,553,541	1,588,415
AVEO GROUP	1,080,088	2,415,210	1,424,949
AVEVA GROUP PLC	120,330	4,803,966	6,190,081
AVEX INC	79,600	1,037,835	1,010,700
AVI LTD	628,079	4,032,331	4,069,235
AVIC AIRCRAFT CO LTD A	30,100	68,962	69,024
AVIC CAPITAL CO LTD A	23,700	19,525	18,702
AVIC ELECTROMECHANICAL SY A	9,400	9,605	9,416

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AVIC JONHON OPTRONIC TECH A	2,800	13,490	13,641
AVIC SHENYANG AIRCRAFT CO A	3,800	15,935	16,061
AVICOPTER PLC A	1,600	9,474	9,556
AVIVA PLC	6,936,561	55,594,482	36,769,297
AVON PRODUCTS INC	774,775	8,594,028	3,006,127
AWA BANK LTD/THE	74,900	2,307,036	1,793,596
AXA SA	5,424,694	147,724,242	142,703,571
AXEL SPRINGER SE	353,364	21,344,293	24,929,366
AXFOOD AB	211,306	2,137,905	4,184,807
AXIAL RETAILING INC	27,600	828,557	949,118
AXIATA GROUP BERHAD	3,546,346	4,083,971	4,273,637
AXIS BANK LTD	3,005,242	22,213,223	35,201,745
AXIS CAPITAL HOLDINGS LTD	297,321	13,952,889	17,735,198
AXTEL SAB DE CV CPO	1,657,700	418,108	197,595
AYALA CORPORATION	1,669,729	29,091,812	29,135,117
AYALA LAND INC	29,468,728	12,427,770	15,663,881
AYGAZ AS	81,981	154,993	124,446
AZ. BGP HOLDINGS	43,616,220	-	50
AZBIL CORP	250,966	3,872,523	6,130,894
AZIMUT HOLDING SPA	247,724	3,466,182	4,776,092
AZRIELI GROUP LTD	217,736	10,839,297	14,590,824
AZUL SA	143,800	1,132,191	1,624,229
AZURE POWER GLOBAL LTD	4,623	51,022	48,773
B GRIMM POWER PCL FOREIGN	852,300	707,013	993,551
B GRIMM POWER PCL NVDR	154,700	175,605	180,338
B SOFT CO LTD A	12,599	28,110	27,424
B+M EUROPEAN VALUE RETAIL SA	1,351,601	7,350,661	5,733,369
B+S GROUP SARL	49,661	1,021,173	801,935
B2GOLD CORP	1,911,092	5,505,668	5,820,659
B2W CIA DIGITAL	147,586	1,403,429	1,259,967
B3 SA BRASIL BOLSA BALCAO	4,125,756	28,762,632	40,324,793
BABCOCK INTL GROUP PLC	454,284	5,898,786	2,649,163
BACHEM HOLDING AG REG B	12,379	1,242,547	1,637,837
BADGER DAYLIGHTING LTD	22,514	610,575	823,202
BAE SYSTEMS PLC	10,977,893	77,670,850	69,215,141
BAIC MOTOR CORP LTD H	1,877,233	1,449,254	1,177,401
BAJAJ AUTO LTD	951,865	38,027,251	38,984,027
BAJAJ CONSUMER CARE LTD	59,558	390,018	284,600
BAJAJ FINANCE LTD	1,264,297	50,916,402	67,422,458
BAJAJ FINSERV LTD	293,307	27,331,268	36,222,368
BAJAJ HOLDINGS AND INVESTMEN	44,150	1,697,728	2,301,441
BAKKAFROST P/F	87,355	2,772,469	4,876,934
BAKKAHOR GROUP PLC	274,741	677,396	418,197

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BALFOUR BEATTY PLC	1,392,081	6,043,781	4,287,518
BALKRISHNA INDUSTRIES LTD	65,929	748,945	721,874
BALOISE HOLDING AG REG	375,213	55,220,003	66,499,289
BALRAMPUR CHINI MILLS LTD	1,334,411	1,749,647	2,689,990
BANCA FARMAFACTORING SPA	213,285	1,489,180	1,190,156
BANCA GENERALI SPA	261,238	5,538,767	7,532,648
BANCA IFIS SPA	42,314	1,017,310	571,982
BANCA MEDIOLANUM SPA	449,312	2,846,715	3,313,107
BANCA MONTE DEI PASCHI SIENA	508,918	1,405,245	624,761
BANCA POPOLARE DI SONDRIO	878,538	5,359,684	1,949,934
BANCO BILBAO VIZCAYA ARGENTA	13,414,038	145,710,775	75,111,659
BANCO BPM SPA	2,280,838	8,394,300	4,649,380
BANCO BRADESCO S.A.	1,053,113	7,435,443	9,191,194
BANCO BRADESCO SA PREF	5,760,262	42,282,442	56,721,143
BANCO BTG PACTUAL SA UNIT	184,212	1,523,573	2,445,490
BANCO COMERCIAL PORTUGUES R	16,341,410	3,328,453	5,059,951
BANCO DAVIVIENDA SA	189,594	2,238,155	2,393,129
BANCO DE CHILE	223,109,017	33,401,509	32,828,030
BANCO DE CREDITO E INVERSION	344,158	22,607,849	23,697,454
BANCO DE SABADELL SA	14,006,462	32,460,055	14,530,964
BANCO DEL BAJIO SA	2,098,700	4,479,712	4,193,762
BANCO DO BRASIL S.A.	4,583,038	44,654,420	64,500,821
BANCO ESPIRITO SANTO REG	9,968,526	-	11
BANCO ESTADO RIO GRAN PREF B	1,126,200	6,057,668	6,978,788
BANCO INTER SA PR	42,200	484,454	670,659
BANCO LATINOAMERICANO COME E	71,686	2,191,523	1,493,219
BANCO SANTANDER BRASIL UNIT	1,273,144	13,621,862	15,101,073
BANCO SANTANDER CHILE	432,287,734	32,848,572	32,153,370
BANCO SANTANDER MEXICO ADR	274,863	2,046,329	2,102,702
BANCO SANTANDER MEXICO SA IN	2,758,155	4,561,814	4,216,557
BANCO SANTANDER SA	29,358,272	242,724,779	136,424,222
BANCOLOMBIA SA	822,737	9,158,059	9,912,865
BANCOLOMBIA SA PREF	453,539	5,055,883	5,770,000
BANDAI NAMCO HOLDINGS INC	1,500,479	57,086,101	72,837,434
BANDHAN BANK LTD	139,856	1,082,997	1,091,557
BANDO CHEMICAL INDUSTRIES	83,300	606,588	786,301
BANG + OLUFSEN A/S	62,986	682,095	439,384
BANGCHAK CORP PCL FOREIGN	1,356,700	1,330,048	1,349,290
BANGCHAK CORP PCL NVDR	645,800	764,210	642,273
BANGKOK AIRWAYS FOREIGN	828,200	653,016	313,267
BANGKOK BANK PCL FOREIGN REG	821,200	4,961,894	5,275,174
BANGKOK BANK PUBLIC CO NVDR	2,623,400	16,494,902	16,852,036
BANGKOK CHAIN HOSPITAL FOREG	1,283,775	272,208	694,894

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BANGKOK DUSIT MED SERVI NVDR	16,347,200	12,825,999	13,859,206
BANGKOK DUSIT MED SERVICE F	14,649,780	10,497,145	12,420,128
BANGKOK EXPRESSWAY AND METRO	52,048,820	14,848,726	19,348,057
BANGKOK LAND PUB CO LTD FRGN	16,924,500	855,230	949,218
BANGKOK LAND PUBLIC CO NVDR	6,618,100	350,399	371,179
BANGKOK LIFE ASSURANCE NVDR	356,620	457,382	313,972
BANK AL JAZIRA	238,797	1,005,769	966,586
BANK ALBILAD	181,226	1,270,305	1,314,405
BANK ALFALAH LTD	1,683,200	601,848	459,284
BANK CENTRAL ASIA TBK PT	75,515,800	132,514,230	160,225,525
BANK DANAMON INDONESIA TBK	705,698	352,037	239,770
BANK HANDLOWY W WARSZAWIE SA	62,939	1,211,514	906,314
BANK HAPOALIM BM	8,636,962	55,439,277	64,077,053
BANK LEUMI LE ISRAEL	12,279,311	73,874,119	88,689,364
BANK MANDIRI PERSERO TBK PT	175,558,576	83,557,395	99,724,479
BANK MILLENNIUM SA	1,347,398	3,289,372	3,381,863
BANK NEGARA INDONESIA PERSER	32,492,900	16,986,977	21,159,772
BANK OF BARODA FOREIGN	346,329	752,675	610,099
BANK OF BEIJING CO LTD A	253,200	219,757	217,872
BANK OF CHENGDU CO LTD A	346,400	458,198	445,338
BANK OF CHINA LTD A	199,100	109,257	108,416
BANK OF CHINA LTD H	270,648,324	124,265,832	114,321,852
BANK OF CHONGQING CO LTD H	1,309,500	950,673	772,710
BANK OF COMMUNICATIONS CO A	103,900	94,673	92,580
BANK OF COMMUNICATIONS CO H	105,784,346	83,511,000	80,294,550
BANK OF CYPRUS HOLDINGS PLC	663,381	1,752,153	1,202,690
BANK OF EAST ASIA LTD	9,371,632	32,871,671	26,210,580
BANK OF GEORGIA GROUP PLC	84,206	2,025,305	1,605,392
BANK OF GUIYANG CO LTD A	6,500	8,525	8,186
BANK OF HANGZHOU CO LTD A	363,427	447,092	440,771
BANK OF INDIA FOREIGN	186,138	430,856	243,096
BANK OF IRELAND GROUP PLC	3,402,152	24,990,854	17,806,614
BANK OF IWATE LTD/THE	40,400	1,842,632	1,049,935
BANK OF JIANGSU CO LTD A	500,995	537,076	529,567
BANK OF KAOHSIUNG	842,985	245,594	261,639
BANK OF KYOTO LTD/THE	151,228	7,391,585	5,846,154
BANK OF MONTREAL	1,233,693	75,889,993	93,389,640
BANK OF N.T. BUTTERFIELD+SON	165,503	6,349,819	5,620,482
BANK OF NAGOYA LTD/THE	42,800	1,489,201	1,348,673
BANK OF NANJING CO LTD A	394,100	493,311	473,955
BANK OF NINGBO CO LTD A	82,900	288,258	292,575
BANK OF NOVA SCOTIA	2,360,117	117,606,320	127,147,480
BANK OF OKINAWA LTD/THE	41,700	1,377,214	1,269,501

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BANK OF QINGDAO CO LTD A	5,400	5,203	5,055
BANK OF QUEENSLAND LTD	814,164	7,008,149	5,444,866
BANK OF SAGA LTD/THE	24,100	689,361	345,149
BANK OF SHANGHAI CO LTD A	28,900	50,017	49,862
BANK OF THE PHILIPPINE ISLAN	7,349,890	12,762,209	11,261,176
BANK OF THE RYUKYUS LTD	101,300	1,192,457	1,081,260
BANK OF ZHENGZHOU CO LTD A	6,700	5,110	4,956
BANK PEKAO SA	271,535	8,002,055	8,140,516
BANK RAKYAT INDONESIA PERSER	450,689,210	112,355,886	139,090,777
BANK TABUNGAN NEGARA PERSERO	4,168,905	645,818	725,925
BANKIA SA	1,860,723	13,202,791	4,403,266
BANKINTER SA	4,234,625	31,697,335	29,214,055
BANPU POWER PCL FOREIGN	738,200	571,938	517,528
BANPU PUBLIC CO LTD FOR REG	3,157,400	1,710,016	1,544,338
BANQUE CANTONALE VAUDOIS REG	5,879	3,656,079	4,582,605
BAOSHAN IRON + STEEL CO A	49,300	46,931	46,656
BAOSHENG SCIENCE AND TECH A	18,300	10,761	10,258
BAPCOR LTD	594,030	1,907,594	2,326,082
BARCLAYS PLC	31,938,370	144,381,115	60,890,659
BARCO N.V.	21,121	1,673,549	4,454,542
BARITO PACIFIC TBK PT	3,529,600	817,061	801,983
BARLOWORLD LTD	197,968	1,631,706	1,796,997
BARRATT DEVELOPMENTS PLC	2,953,968	21,175,476	21,526,987
BARRICK GOLD CORP	12,693,899	189,077,798	200,790,428
BARRY CALLEBAUT AG REG	15,814	26,330,220	31,757,756
BARWA REAL ESTATE CO	1,275,863	13,021,469	11,983,389
BASF SE	1,721,499	113,318,045	125,311,566
BASIC FIT NV	81,493	2,012,614	2,872,292
BASILEA PHARMACEUTICA REG	20,547	1,624,292	759,923
BASSO INDUSTRY CORP	109,500	183,292	205,536
BATA INDIA LTD	125,589	2,473,012	2,631,679
BAVARIAN NORDIC A/S	62,979	1,702,516	1,555,737
BAWAG GROUP AG	86,326	3,899,610	3,623,636
BAWAN CO	15,537	58,733	56,344
BAYER AG REG	2,092,415	185,923,223	145,210,456
BAYER CROPSCIENCE LTD	9,794	558,480	492,960
BAYERISCHE MOTOREN WERKE AG	697,016	52,180,149	51,665,976
BAYERISCHE MOTOREN WERKE PRF	120,778	9,725,986	7,509,795
BAYSIDE LAND CORPORATION LTD	1,264	518,308	668,406
BAYTEX ENERGY CORP	1,032,548	18,492,465	1,604,035
BAYWA BAYERISCHE WARENVERMIT	26,366	979,078	764,152
BB BIOTECH AG REG	116,038	3,115,847	7,860,831
BB SEGURIDADE PARTICIPACOES	8,655,530	69,263,207	73,125,921

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Security Name	Shares	Book Value	Market Value
BBA AVIATION PLC	2,058,180	5,403,651	7,392,077
BBMG CORP H	2,235,750	961,984	718,302
BBMG CORPORATION A	21,200	11,634	11,606
BCA MARKETPLACE PLC	1,740,453	4,915,415	5,382,632
BCE INC	2,149,130	88,406,097	97,987,500
BCPG PCL FOREIGN	707,800	486,973	473,136
BDO UNIBANK INC	13,125,516	32,236,566	35,865,565
BE SEMICONDUCTOR INDUSTRIES	154,982	3,288,563	3,995,814
BEACH ENERGY LTD	3,615,225	3,407,777	5,035,913
BEAUTY COMMUNITY PCL FOREIGN	1,442,700	436,599	191,937
BEAZLEY PLC	1,059,774	3,306,525	7,438,492
BEC WORLD PCL FOREIGN	1,173,600	270,464	336,763
BECHTLE AG	59,347	2,299,292	6,826,023
BECLE SAB DE CV	503,200	819,080	780,011
BEFAR GROUP CO LTD A	28,000	27,021	27,558
BEFESA SA	54,560	2,530,010	2,174,653
BEGA CHEESE LTD	409,714	1,872,385	1,374,330
BEIERSDORF AG	720,804	73,700,569	86,640,917
BEIJER REF AB	129,349	2,271,548	3,122,823
BEIJING BDSTAR NAVIGATION A	9,200	32,420	31,116
BEIJING CAPITAL DEVELOPMEN A	6,500	8,458	8,451
BEIJING CAPITAL INTL AIRPO H	3,197,154	3,489,068	2,803,265
BEIJING CAPITAL LAND LTD H	1,724,000	706,502	615,675
BEIJING DABEINONG TECHNOLO A	10,000	8,224	7,702
BEIJING E HUALU INFO TECH A	9,480	33,865	33,816
BEIJING EASPRING MATERIAL A	7,600	27,225	25,417
BEIJING ENLIGHT MEDIA CO L A	7,500	7,544	7,425
BEIJING ENT MED + HLTH INDY GR	9,798,000	902,211	302,249
BEIJING ENTERPRISES CLEAN EN	22,380,000	723,025	312,246
BEIJING ENTERPRISES HLDGS	2,051,493	11,280,458	10,424,867
BEIJING ENTERPRISES WATER GR	4,212,000	2,787,727	2,501,591
BEIJING FOREVER TECHNOLOGY A	9,800	23,137	23,129
BEIJING GAS BLUE SKY HOLDING	7,607,699	513,974	230,787
BEIJING GEOENVIRON ENGINEE A	11,400	18,553	17,710
BEIJING GLOBAL SAFETY TECH A	2,900	22,579	22,741
BEIJING HUALIAN DEPARTMENT A	41,100	15,841	15,259
BEIJING JETSEN TECHNOLOGY A	7,700	5,301	4,944
BEIJING JINGNENG CLEAN ENE H	1,036,000	347,797	179,021
BEIJING JINGXI CULTURE +TO A	10,400	15,622	15,248
BEIJING KUNLUN TECH CO LTD A	2,700	5,467	5,059
BEIJING NEW BUILDING MATER A	4,300	11,398	11,351
BEIJING NORTH STAR CO LTD A	9,600	5,575	5,241
BEIJING NORTH STAR CO LTD H	646,000	223,305	243,103

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BEIJING ORIENT NATIONAL A	2,900	5,378	5,189
BEIJING ORIENTAL YUHONG A	3,900	12,012	12,867
BEIJING ORIGINWATER TECHNO A	8,100	9,715	9,187
BEIJING SANJU ENVIRONMENTA A	6,000	7,161	6,927
BEIJING SHIJI INFORMATION A	2,800	14,334	14,754
BEIJING SHOUGANG CO LTD A	9,800	5,164	5,022
BEIJING SHUNXIN AGRICULT A	21,100	129,452	143,313
BEIJING SL PHARMACEUTICAL A	1,600	5,380	5,488
BEIJING SPORTS AND ENTERTAIN	1,687,500	516,872	464,400
BEIJING STRONG BIOTECHNOLO A	8,700	18,590	19,102
BEIJING SUPERMAP SOFTWARE A	7,100	16,267	15,279
BEIJING TEAMSUN TECHNOLOGY A	3,200	5,310	4,999
BEIJING THUNISOFT CORP LTD A	14,100	39,993	39,005
BEIJING TIAN TAN BIOLOGICAL A	2,400	8,318	8,823
BEIJING TONG REN TANG CHINES	464,000	892,203	832,676
BEIJING TONGRENTANG CO A	3,300	13,901	13,934
BEIJING ULTRAPOWERSOFTWAR A	8,600	5,495	4,983
BEIJING UNISTRONG SCIENCE A	13,200	21,423	21,832
BEIJING URBAN CONSTRUCTION H	352,000	195,127	107,233
BEIJING WATER BUSINESS DOC A	16,400	17,641	17,025
BEIJING WKW AUTOMOTIVE PAR A	19,800	10,260	9,888
BEIJING YANJING BREWERY CO A	6,300	6,162	6,091
BEIJING ZHONGKE SANHUAN HI A	2,700	4,653	4,462
BEKAERT NV	90,309	2,684,216	2,425,060
BEKASI FAJAR INDUSTRIAL ESTA	49,877,600	1,105,902	1,080,343
BELC CO LTD	17,700	474,471	860,850
BELIMO HOLDING AG REG	1,180	3,335,313	7,261,538
BELL FOOD GROUP AG REG	4,814	1,379,733	1,335,576
BELLAMY S AUSTRALIA LTD	140,727	1,039,148	820,655
BELLSYSTEM24 HOLDINGS INC	65,000	561,574	897,717
BELLUNA CO LTD	93,700	356,289	639,219
BELLWAY PLC	370,552	13,681,582	13,134,105
BENDIGO AND ADELAIDE BANK	1,025,883	8,936,303	8,336,597
BENEFIT ONE INC	145,600	2,422,514	2,510,904
BENESSE HOLDINGS INC	525,270	16,093,333	12,227,373
BENETEAU	84,119	1,137,116	926,814
BENGANG STEEL PLATES CO B	267,900	97,080	74,755
BERA HOLDING AS	370,072	247,990	115,807
BERGER PAINTS INDIA LTD	378,893	1,639,698	1,742,762
BERJAYA CORP BHD	3,957,572	490,845	248,994
BERJAYA SPORTS TOTO BHD	1,605,800	873,276	1,072,476
BERKELEY GROUP HOLDINGS/THE	940,120	44,663,165	44,641,076
BERLI JUCKER PUB CO FORGN	1,814,920	2,845,127	2,988,619

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BERLI JUCKER PUBLIC CO NVDR	6,237,700	10,151,815	10,271,586
BERMAZ AUTO BHD	2,064,840	1,208,675	1,329,092
BERNER KANTONALBANK AG REG	10,579	2,499,844	2,522,685
BERRY GENOMICS CO LTD A	5,400	27,923	28,037
BERTRANDT AG	11,594	1,225,802	825,203
BES ENGINEERING CORP	1,605,000	390,266	401,515
BESALCO SA	282,995	323,668	266,364
BESIKTAS FUTBOL YATIRIMLAR	141,006	205,641	35,837
BEST WORLD INTERNATIONAL LTD	629,000	1,033,222	753,154
BESTSUN ENERGY CO LTD A	23,500	25,797	25,456
BETSSON AB	351,942	2,680,650	2,154,546
BETTA PHARMACEUTICALS CO L A	1,000	5,816	6,042
BEZEQ THE ISRAELI TELECOM CO	3,625,673	5,332,966	2,744,758
BGF CO LTD	38,333	612,385	245,671
BGF RETAIL CO LTD	51,797	9,430,424	9,465,351
BGI GENOMICS CO LTD A	700	6,068	5,813
BH CO LTD	43,842	829,885	706,241
BHARAT ELECTRONICS LTD	2,415,146	3,885,921	3,936,169
BHARAT FINANCIAL INCLUSION L	123,364	1,165,409	1,595,140
BHARAT FORGE LTD	1,414,423	10,496,600	9,218,774
BHARAT PETROLEUM CORP LTD	7,131,634	36,089,392	40,546,301
BHARTI AIRTEL LTD FOREIGN	5,045,639	23,790,586	25,338,753
BHARTI INFRATEL LTD	4,218,284	17,456,611	16,319,478
BHP GROUP LTD	5,610,300	154,992,735	162,048,063
BHP GROUP LTD SPON ADR	266,742	13,391,162	15,500,378
BHP GROUP PLC	5,898,012	138,121,436	151,253,981
BIC CAMERA INC	322,100	3,813,807	3,163,002
BID CORP LTD	298,780	5,734,919	6,504,563
BIDVEST GROUP LTD	1,250,860	14,748,414	16,796,407
BIESSE SPA	26,099	1,522,674	335,259
BIG SHOPPING CENTERS 2004 LT	7,660	520,349	553,686
BILFINGER SE	54,619	3,044,368	1,770,216
BILIA AB A SHS	205,677	2,169,696	1,862,093
BILIBILI INC SPONSORED ADR	62,144	825,331	1,011,083
BILLERUDKORSNAS AB	342,082	3,088,136	4,555,219
BIM BIRLESIK MAGAZALAR AS	480,362	7,909,288	6,614,944
BINEX CO LTD	46,515	690,888	402,849
BINGGRAE CO LTD	9,584	427,002	566,914
BINGO INDUSTRIES LTD	926,961	1,834,789	1,470,118
BIOCON LTD	267,816	1,190,723	972,095
BIOMERIEUX	66,988	3,040,650	5,557,432
BIRCHCLIFF ENERGY LTD	514,700	2,940,474	1,024,083
BIRLASOFT LTD	185,595	308,439	232,036

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BIZIM TOPTAN SATIS MAGAZALAR	24,047	92,003	27,689
BK BRASIL OPERACAO E ASSESSO	184,400	937,882	1,070,031
BKW AG	45,556	2,478,378	3,046,411
BLACKBERRY LTD	964,300	9,075,937	7,202,271
BLACKMORES LTD	29,473	3,450,725	1,859,579
BLOOMBERRY RESORTS CORP	4,218,400	1,038,668	930,378
BLUE CAPITAL REINSURANCE HOL	18,700	216,920	123,233
BLUE DART EXPRESS LTD	6,762	601,108	263,035
BLUE LABEL TELECOMS LTD	745,773	600,863	249,098
BLUE SAIL MEDICAL CO LTD A	13,600	28,093	27,365
BLUEDON INFORMATION SECURI A	5,900	5,410	5,180
BLUEFOCUS INTELLIGENT COMM A	8,300	5,340	5,160
BLUESCOPE STEEL LTD	876,225	8,338,745	7,409,435
BLUESTAR ADISSEO CO A	3,300	5,154	4,982
BML INC	48,900	860,281	1,388,844
BMO COMMERCIAL PROPERTY TRUST	1,290,955	2,062,493	1,836,873
BNK FINANCIAL GROUP INC	2,121,103	15,480,773	13,759,201
BNP PARIBAS	1,928,027	136,308,619	91,700,819
BOBST GROUP SA REG	15,161	1,365,263	1,123,469
BOC AVIATION LTD	691,700	4,633,542	5,808,067
BOC HONG KONG HOLDINGS LTD	26,657,445	105,588,334	104,923,704
BODYCOTE PLC	407,281	2,598,469	4,284,135
BOE TECHNOLOGY GROUP CO LT A	89,900	45,800	45,027
BOE TECHNOLOGY GROUP CO LT B	620,500	207,743	212,856
BOE VARITRONIX LTD	577,103	247,596	169,160
BOIRON SA	5,492	227,348	233,598
BOLIDEN AB	1,367,229	30,819,378	34,990,464
BOLLORE	1,797,871	6,972,040	7,943,975
BOLSA MEXICANA DE VALORES SA	622,600	1,214,508	1,177,362
BOLSAS Y MERCADOS ESPANOLES	159,946	4,699,119	3,919,794
BOMBARDIER INC B	4,098,800	5,346,356	6,900,601
BOMBAY BURMAH TRADING CORP	20,055	367,709	271,971
BONAVA AB B SHARES	163,698	1,164,638	2,057,208
BONDUELLE SCA	36,483	965,223	1,196,549
BOOHOO GROUP PLC	7,082,747	18,444,921	19,083,090
BORAL LTD	1,781,623	7,249,577	6,401,300
BORR DRILLING LTD	147,902	3,262,022	1,431,137
BORREGAARD ASA	206,351	2,352,426	2,391,199
BORYSZEW SA	120,921	165,265	129,702
BOSCH LTD	49,598	13,511,511	11,739,732
BOSHIWA INTERNATIONAL HOLDIN	1,935,000	-	0
BOSIDENG INTL HLDGS LTD	3,591,177	805,542	997,485
BOSKALIS WESTMINSTER	118,412	4,465,522	2,738,755

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BOSSARD HOLDING AG REG A	4,857	1,071,637	756,198
BOUBYAN BANK K.S.C	820,438	1,428,072	1,571,109
BOUBYAN PETROCHEMICALS CO	406,126	1,313,928	1,177,953
BOURBON CORP	53,862	1,399,646	128,810
BOUSTEAD SINGAPORE LTD	599,482	659,298	345,612
BOUYGUES SA	634,430	30,689,881	23,531,471
BOVIS HOMES GROUP PLC	443,143	5,363,988	5,825,998
BOYD GROUP INCOME FUND	47,200	4,920,645	5976800.46
BP PLC	36,497,391	312,569,882	254,825,999
BPD JAWA BARAT DAN BANTEN TB	2,904,700	341,436	347,474
BPER BANCA	743,020	6,235,290	3,031,761
BPOST SA	193,116	1,808,452	1,833,258
BR MALLS PARTICIPACOES SA	598,596	2,271,751	2,238,107
BR PROPERTIES SA	145,000	382,365	372,653
BRACK CAPITAL PROPERTIES NV	4,623	514,861	437,212
BRADESPAR SA PREF	273,800	2,133,733	2,346,765
BRAIT SE	224,713	1,065,646	294,810
BRAMBLES LTD	4,250,194	33,787,692	38,415,546
BRAVIDA HOLDING AB	459,290	3,208,502	4,074,019
BREMBO SPA	330,204	2,045,202	3,809,249
BRENNTAG AG	450,382	21,404,109	22,213,491
BREVILLE GROUP LTD	285,845	2,096,955	3,281,680
BREWIN DOLPHIN HOLDINGS PLC	597,360	1,822,213	2,324,876
BRF SA	413,928	2,309,587	3,188,174
BRICKWORKS LTD	113,599	1,218,563	1,298,608
BRIDGESTONE CORP	4,098,744	146,964,629	161,378,059
BRIGHT DAIRY + FOOD CO LTD A	3,400	5,340	5,322
BRIGHT REAL ESTATE GROUP A	35,300	27,798	28,679
BRIGHTOIL PETROLEUM HOLDINGS	5,263,000	-	1
BRIGHTSPHERE INVESTMENT GROU	173,316	2,050,260	1,977,536
BRILLIANCE CHINA AUTOMOTIVE	1,830,000	2,696,446	2,023,834
BRISA BRIDGESTONE SABANCI	43,602	87,552	44,853
BRITANNIA INDUSTRIES LTD	437,427	18,218,812	17,386,816
BRITVIC PLC	636,331	4,904,266	7,195,594
BROADLEAF CO LTD	155,900	719,453	769,805
BROGENT TECHNOLOGIES INC	38,191	298,206	217,641
BRONCO BILLY CO LTD	17,500	492,714	354,093
BROOKFIELD ASSET MANAGE CL A	1,369,041	36,024,139	65,636,441
BROTHER INDUSTRIES LTD	805,500	13,409,028	15,214,335
BROWN (N) GROUP PLC	292,982	1,073,370	484,742
BRP INC/CA SUB VOTING	91,700	4,056,502	3,284,148
BRUNEL INTERNATIONAL	39,078	560,164	573,186
BRUNELLO CUCINELLI SPA	86,496	2,356,208	2,921,560

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BT GROUP PLC	44,834,375	144,243,785	112,101,487
BTG HOTELS GROUP CO LTD A	2,200	5,703	5,759
BTG PLC	752,299	4,089,046	7,999,504
BTS GROUP HOLDINGS PCL FORGN	11,206,200	3,315,053	4,384,916
BTS GROUP HOLDINGS PCL NVDR	29,942,100	9,316,697	11,716,156
BTS RAIL MASS TRANSIT FUND F	3,688,359	1,205,485	1,310,935
BUCHER INDUSTRIES AG REG	15,077	3,196,864	5,201,952
BUDIMEX	22,886	672,347	834,628
BUKIT SEMBAWANG ESTATES LTD	402,200	1,705,916	1,715,284
BUKWANG PHARMACEUTICAL CO	68,439	525,208	1,037,269
BUMI ARMADA BERHAD	4,052,100	189,148	210,817
BUMI SERPONG DAMAI PT	8,877,600	1,042,288	964,581
BUMITAMA AGRI LTD	599,800	451,745	279,296
BUMRUNGRAD HOSPITAL FOREIGN	590,050	3,297,437	3,251,600
BUMRUNGRAD HOSPITAL PCL NVDR	2,702,700	15,113,080	14,893,822
BUNKA SHUTTER CO LTD	136,300	813,983	1,033,572
BUNZL PLC	1,682,410	44,671,887	44,472,798
BUPA ARABIA FOR COOPERATIVE	32,124	804,359	824,889
BURBERRY GROUP PLC	4,074,542	91,248,317	96,557,183
BURCKHARDT COMPRESSION HOLDI	6,193	1,392,837	1,648,291
BURE EQUITY AB	137,148	1,244,860	2,341,429
BUREAU VERITAS SA	479,869	8,768,824	11,869,437
BURSA MALAYSIA BHD	740,750	1,106,298	1,254,749
BUZZI UNICEM SPA	92,049	2,336,808	1,870,610
BUZZI UNICEM SPA RSP	67,613	932,227	948,612
BW LPG LTD	141,749	1,567,789	692,282
BWX LTD	208,067	827,079	266,470
BYD CO LTD A	4,800	35,318	35,446
BYD CO LTD H	459,093	2,574,245	2,770,718
BYD ELECTRONIC INTL CO LTD	640,000	1,429,295	914,227
BYUCKSAN CORPORATION	82,128	442,378	165,373
C+C GROUP PLC	636,548	2,636,137	2,834,363
C+S PAPER CO LTD A	23,100	39,888	41,301
CA IMMOBILIEN ANLAGEN AG	158,653	2,872,652	5,835,773
CAC HOLDINGS CORP	21,800	197,374	303,306
CADILA HEALTHCARE LTD	258,250	1,397,660	904,263
CAE INC	2,164,745	40,486,737	58,328,427
CAESARSTONE LTD	58,499	767,342	879,240
CAFE DE CORAL HOLDINGS LTD	546,000	1,178,029	1,624,896
CAFE24 CORP	10,862	1,620,563	577,601
CAHYA MATA SARAWAK BHD	648,000	631,921	473,554
CAIRN ENERGY PLC	1,141,073	2,967,743	2,513,834
CAIRN HOMES PLC	1,421,483	2,556,267	1,942,543

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CAIRO COMMUNICATIONS SPA	132,294	801,311	397,733
CAITONG SECURITIES CO LTD A	3,300	5,572	5,276
CAIXABANK SA	5,321,990	21,817,913	15,260,803
CAJA DE AHORROS DEL MEDITERR	163,949	-	0
CALBEE INC	560,988	16,878,967	15,141,573
CALTEX AUSTRALIA LTD	2,052,276	41,575,499	35,644,569
CAMECO CORP	928,900	9,567,365	9,980,299
CAMEL GROUP CO LTD A	3,300	5,212	5,213
CAMIL ALIMENTOS SA	221,200	456,821	414,391
CAMSING INTERNATIONAL HOLDIN	734,000	666,494	674,575
CAN IMPERIAL BK OF COMMERCE	1,024,751	79,566,260	80,756,731
CANADA GOOSE HOLDINGS INC	110,700	6,435,345	4,294,152
CANADIAN NATL RAILWAY CO	2,256,577	142,173,296	209,177,414
CANADIAN NATURAL RESOURCES	2,626,354	79,702,297	70,943,850
CANADIAN PACIFIC RAILWAY LTD	337,897	47,427,682	79,720,866
CANADIAN SOLAR INC	84,896	1,422,176	1,853,280
CANADIAN TIRE CORP CLASS A	122,441	10,153,658	13,368,955
CANADIAN UTILITIES LTD A	235,878	5,771,920	6,671,552
CANADIAN WESTERN BANK	176,900	3,925,894	4,043,622
CANARA BANK	98,398	474,793	405,409
CANCOM SE	87,528	4,130,718	4,656,906
CANFOR CORP	175,859	2,285,612	1,430,558
CANFOR PULP PRODUCTS INC	39,300	374,799	323,001
CANON ELECTRONICS INC	36,100	676,434	607,474
CANON INC	7,570,401	244,711,158	221,055,147
CANON MARKETING JAPAN INC	333,700	6,453,894	7,275,490
CANOPY GROWTH CORP	371,700	10,481,196	15,038,668
CANVEST ENVIRONMENTAL PROTEC	1,377,000	602,962	645,097
CAP SA	175,413	1,570,395	2,006,418
CAPCOM CO LTD	636,300	13,932,017	12,768,522
CAPGEMINI SE	446,085	41,134,900	55,549,995
CAPITA PLC	3,226,482	5,264,350	4,330,140
CAPITAL + COUNTIES PROPERTIE	1,083,405	5,841,804	2,986,589
CAPITAL POWER CORP	290,177	6,289,555	6,695,111
CAPITAL PRODUCT PARTNERS LP	2,583	59,508	27,122
CAPITAL SECURITIES CORP	2,840,615	930,040	867,014
CAPITALAND LTD	7,166,684	18,693,371	18,698,691
CAPITEC BANK HOLDINGS LTD	107,759	7,855,668	9,924,718
CAPRI HOLDINGS LTD	265,883	15,769,928	9,220,822
CAR INC	437,000	511,989	345,684
CARABAO GROUP PCL F	298,400	436,300	715,168
CARD FACTORY PLC	612,391	2,528,737	1,370,947
CARDNO LTD	531,727	732,383	352,617

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CARDTRONICS PLC A	58,971	1,052,053	1,611,088
CARE RATINGS LTD	25,957	573,528	354,492
CAREER TECHNOLOGY CO LTD	474,000	503,877	471,566
CAREGEN CO LTD	7,356	712,662	487,363
CAREL INDUSTRIES SPA	94,923	1,030,294	1,156,652
CARGOTEC OYJ B SHARE	121,524	4,469,600	4,619,511
CARL ZEISS MEDITEC AG BR	80,421	5,831,568	7,944,866
CARLSBERG AS B	337,915	36,456,289	44,866,285
CARLSBERG BREWERY MALAYSIA B	300,200	1,868,702	1,864,037
CARNIVAL GROUP INTERNATIONAL	10,542,500	1,074,122	32,387
CARREFOUR SA	1,031,204	39,977,096	19,940,217
CARSALES.COM LTD	448,671	2,877,430	4,259,986
CASCADES INC	172,610	1,122,630	1,392,240
CASETEK HOLDINGS LTD	152,826	639,930	205,674
CASH CONVERTERS INTL LTD	839,844	734,022	95,771
CASHBUILD LTD	27,089	550,763	513,205
CASINO GUICHARD PERRACHON	84,416	6,961,413	2,883,989
CASIO COMPUTER CO LTD	358,300	4,199,434	4,449,651
CASTELLUM AB	480,020	9,101,906	9,185,785
CASTROL INDIA LTD	671,467	1,622,111	1,289,384
CATCHER TECHNOLOGY CO LTD	2,338,260	19,585,229	16,750,522
CATENA AB	39,545	1,078,268	1,244,545
CATHAY FINANCIAL HOLDING CO	57,859,344	89,022,534	80,102,764
CATHAY PACIFIC AIRWAYS	1,228,160	2,016,529	1,836,148
CATHAY REAL ESTATE DEVELOPME	1,802,099	1,227,830	1,607,178
CATTOLICA ASSICURAZIONI SC	384,244	4,199,109	3,441,545
CAVERION OYJ	194,176	941,859	1,523,570
CAWACHI LTD	22,200	452,397	411,279
CCC SA	56,187	3,367,052	2,540,257
CCL INDUSTRIES INC CL B	339,200	6,676,349	16,669,925
CCR SA	5,527,810	24,379,171	19,701,743
CCRYLIEU5 SWCC RBOS	1,710,000	1,924,509	1,947,349
CCS SUPPLY CHAIN MANAGEME A	4,600	5,330	5,271
CD PROJEKT SA	104,190	5,538,514	6,015,260
CEAT LTD	21,662	371,767	289,841
CEBU AIR INC	222,010	371,502	394,319
CECEP SOLAR ENERGY CO LT A	10,300	4,992	4,919
CECEP WIND POWER CORP A	12,900	5,145	4,996
CECONOMY AG	352,212	1,968,082	2,163,529
CEDAR WOODS PROPERTIES LTD	122,058	706,930	488,229
CELESTICA INC	291,600	2,472,315	1,994,952
CELL BIOTECH CO LTD	11,352	566,291	205,971
CELLCOM ISRAEL LTD	121,605	822,578	348,461

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CELLNEX TELECOM SA	411,090	10,361,664	15,233,583
CELLTRION HEALTHCARE CO LTD	87,180	4,381,692	4,265,942
CELLTRION INC	147,135	11,792,073	26,186,500
CELLTRION PHARM INC	33,555	779,910	1,396,369
CELLUMED CO LTD	37,391	590,819	224,738
CEMBRA MONEY BANK AG	61,928	4,436,129	5,980,022
CEMENTIR HOLDING SPA	88,819	413,226	645,319
CEMEX HOLDINGS PHILIPPINES I	2,822,600	495,233	160,866
CEMEX LATAM HOLDINGS SA	174,913	251,900	248,162
CEMEX SAB CPO	14,225,201	9,918,540	5,990,213
CENCOSUD SA	2,522,715	6,930,692	4,941,764
CENOVUS ENERGY INC	1,547,182	29,172,579	13,675,112
CENTAMIN PLC	2,116,866	4,975,367	3,082,091
CENTER LABORATORIES INC	336,135	768,355	837,645
CENTERRA GOLD INC	454,200	3,589,815	3,204,686
CENTRAIS ELETRICAS BRAS PR B	464,600	3,735,113	4,363,978
CENTRAIS ELETRICAS BRASILIER	868,500	5,105,375	7,987,848
CENTRAL BANK OF INDIA	412,927	484,995	123,231
CENTRAL CHINA SECURITIES C A	6,800	5,286	5,237
CENTRAL CHINA SECURITIES C H	709,000	297,088	165,169
CENTRAL EUROPEAN MEDIA ENT A	155,308	1,786,864	677,143
CENTRAL GLASS CO LTD	148,300	3,181,519	3,292,497
CENTRAL JAPAN RAILWAY CO	1,220,896	230,243,474	244,541,820
CENTRAL PATTANA PCL NVDR	9,053,000	21,541,170	22,139,888
CENTRAL PATTANA PUB CO FOREI	4,788,450	10,395,970	11,710,565
CENTRAL PLAZA HOTEL PCL FRGN	758,800	912,467	878,370
CENTRAL SECURITY PATROLS CO	18,900	780,262	873,603
CENTRAL SPORTS CO LTD	11,000	408,518	317,524
CENTRE TESTING INTL GROUP A	28,000	42,264	44,028
CENTRICA PLC	12,440,823	38,515,895	13,898,592
CENTRO DE IMAGEM DIAGNOSTICO	64,300	322,614	241,923
CENTURY SUNSHINE GROUP HOLDI	10,550,000	952,480	297,088
CENTURY TEXTILES + INDS LTD	31,877	342,575	438,203
CERAGON NETWORKS LTD	194,226	761,899	569,082
CERVED GROUP SPA	752,238	5,710,576	6,677,579
CES ENERGY SOLUTIONS CORP	486,800	3,160,551	901,516
CESC LTD	105,467	867,661	1,198,331
CEZ AS	219,952	5,684,854	5,315,977
CFE	18,020	1,519,926	1,711,467
CG POWER AND INDUSTRIAL SOLU	489,081	334,269	202,286
CGG SA	1,387,580	3,841,729	2,611,242
CGI INC	2,217,777	133,609,086	170,840,553
CGN NEW ENERGY HOLDINGS CO L	2,152,000	712,517	283,720

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CGN NUCLEAR TECHNOLOGY DEV A	17,100	21,150	19,942
CGN POWER CO LTD H	12,423,412	3,714,193	3,418,923
CH. KARNCHANG PUB CO FORGN	1,235,900	1,012,281	1,188,850
CH. KARNCHANG PUBLIC CO NVDR	297,882	275,339	286,542
CHACHA FOOD CO LTD A	8,100	27,471	29,778
CHAILEASE HOLDING CO LTD	3,525,937	12,860,751	14,587,579
CHALLENGER LTD	1,170,658	5,702,226	5,454,821
CHAMBAL FERTILISERS + CHEM	117,564	156,486	298,221
CHANG HWA COMMERCIAL BANK	38,417,223	22,198,088	25,912,871
CHANGCHUN FAWAY AUTOMBILE A	9,700	15,574	15,069
CHANGCHUN HIGH + NEW TECH A	3,100	143,766	152,556
CHANGE INC	29,200	962,909	667,529
CHANGJIANG PUBLISHING + ME A	21,400	21,130	21,218
CHANGJIANG SECURITIES CO L A	119,400	133,868	135,771
CHANGSHA JINGJIA MICROELEC A	900	5,334	5,171
CHANGZHOU TRONLY NEW ELECT A	6,900	10,465	10,006
CHANGZHOU XINGYU AUTOMOTIV A	4,000	42,765	45,985
CHAOWEI POWER HOLDINGS LTD	686,000	424,235	256,399
CHAOZHOU THREE CIRCLE GROU A	4,600	12,816	13,027
CHAROEN POKPHAND ENTERPRISE	278,000	494,661	619,379
CHAROEN POKPHAND FOOD FORGN	3,390,400	2,736,477	3,123,137
CHAROEN POKPHAND FOODS NVDR	8,766,120	7,277,661	8,075,092
CHAROEN POKPHAND INDONESIA PT	7,160,500	2,468,752	2,397,393
CHARTER COURT FINANCIAL S	308,950	1,368,617	1,165,840
CHARTWELL RETIREMENT RESIDEN	432,300	4,241,162	5,035,092
CHAUN CHOUNG TECHNOLOGY CORP	64,000	286,868	341,023
CHC HEALTHCARE GROUP	178,174	318,173	241,221
CHECK POINT SOFTWARE TECH	1,620,741	175,963,117	187,373,867
CHEIL WORLDWIDE INC	547,109	10,471,226	13,930,632
CHEMRING GROUP PLC	696,853	3,023,826	1,637,190
CHENG LOONG CORP	1,828,000	1,087,382	1,188,867
CHENG SHIN RUBBER IND CO LTD	12,499,048	18,093,117	16,137,150
CHENG UEI PRECISION INDUSTRY	738,000	770,141	752,031
CHENGDU CORPRO TECHNOLOGY A	10,400	16,198	15,521
CHENGDU HONGQI CHAIN CO LT A	23,700	21,526	22,326
CHENGDU KANGHONG PHARMACEU A	1,000	5,095	4,793
CHENGDU XINGRONG ENVIRONME A	7,800	5,404	5,167
CHENGTUN MINING GROUP CO A	38,200	31,193	30,089
CHENGZHI CO LTD A	22,100	56,327	52,802
CHENNAI SUPER KINGS CRICKET	361,134	-	0
CHESNARA PLC	335,264	1,213,641	1,410,212
CHIBA BANK LTD/THE	1,292,480	8,645,668	6,310,047
CHIBA KOGYO BANK LTD/THE	90,500	627,160	223,436

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CHICONY ELECTRONICS CO LTD	4,889,637	10,959,449	12,027,504
CHICONY POWER TECHNOLOGY CO	314,117	651,402	495,051
CHIHU ENVIRONMENTAL GROUP LT	484,000	338,280	54,518
CHILISIN ELECTRONICS CORP	238,697	1,061,842	697,812
CHIMNEY CO LTD	13,400	282,558	293,895
CHIN POON INDUSTRIAL CO LTD	795,000	1,323,316	889,462
CHINA AEROSPACE TIMES ELEC A	7,300	6,652	6,547
CHINA AGRI INDUSTRIES HLDGS	2,734,215	1,184,685	878,449
CHINA AGRITECH INC	24,300	-	0
CHINA AIRLINES LTD	3,100,678	1,088,811	982,330
CHINA ANIMAL HEALTHCARE LTD	7,317,731	-	1
CHINA AOYUAN GROUP LTD	3,721,000	4,057,180	5,229,642
CHINA AVIONICS SYSTEMS CO A	3,700	8,078	7,994
CHINA BAOAN GROUP A	6,100	5,194	5,071
CHINA BIOLOGIC PRODUCTS HOLD	31,241	2,800,701	2,977,267
CHINA CHEMICAL + PHARM CO	302,000	198,199	185,228
CHINA CINDA ASSET MANAGEME H	11,385,603	4,279,128	2,623,243
CHINA CITIC BANK CORP LTD A	25,700	22,782	22,339
CHINA CITIC BANK CORP LTD H	48,166,557	30,322,663	27,435,671
CHINA COM RICH RENE ENE INVEST	40,094,000	-	5
CHINA COMMUNICATIONS CONST A	13,000	21,496	21,426
CHINA COMMUNICATIONS CONST H	5,692,404	6,304,366	5,093,108
CHINA COMMUNICATIONS SERVI H	20,748,643	16,494,117	16,094,307
CHINA CONCH VENTURE HOLDINGS	10,557,390	34,676,578	37,297,147
CHINA CONSTRUCTION BANK A	25,300	27,288	27,406
CHINA CONSTRUCTION BANK H	238,679,870	208,036,166	205,608,387
CHINA CYTS TOURS HLDG CO A	2,700	5,144	4,989
CHINA DEVELOPMENT FINANCIAL	105,998,568	34,813,430	32,318,822
CHINA DONGXIANG GROUP CO	2,339,000	386,705	287,416
CHINA EASTERN AIRLINES CO A	23,300	21,333	21,270
CHINA EASTERN AIRLINES CO H	1,518,540	854,266	896,060
CHINA EDUCATION GROUP HOLDIN	427,000	809,813	666,803
CHINA ELECTRIC MANUFACTURING	429,000	196,716	128,453
CHINA EVERBRIGHT BANK CO A	105,200	61,710	58,357
CHINA EVERBRIGHT BANK CO L H	4,487,000	2,173,802	2,056,123
CHINA EVERBRIGHT GREENTECH L	646,000	555,673	420,055
CHINA EVERBRIGHT INTL LTD	17,787,368	17,662,692	16,415,606
CHINA EVERBRIGHT LTD	956,525	1,994,899	1,412,902
CHINA EVERGRANDE GROUP	3,013,750	7,111,770	8,448,144
CHINA FANGDA GROUP CO LTD B	434,250	168,615	189,541
CHINA FIBER OPTIC NETWORK SY	2,239,200	-	0
CHINA FILM CO LTD A	4,300	9,664	9,804
CHINA FIRST CAPITAL GROUP LT	22,543,880	10,467,267	6,723,487

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CHINA FISHERY GROUP LTD	3,092,906	-	2
CHINA FOODS LTD	440,886	233,127	182,844
CHINA FORESTRY HOLDINGS CO	5,319,000	2,007,092	1
CHINA FORTUNE LAND DEVELOP A	7,400	33,186	35,091
CHINA GALAXY SECURITIES CO A	6,200	11,118	11,058
CHINA GALAXY SECURITIES CO H	4,401,000	3,373,840	2,608,209
CHINA GAS HOLDINGS LTD	1,606,800	4,084,593	5,974,725
CHINA GENERAL PLASTICS	451,725	254,688	347,598
CHINA GEZHOUBA GROUP CO LT A	11,600	10,722	10,522
CHINA GOLD INTERNATIONAL RES	463,700	1,792,889	581,954
CHINA GRAND AUTOMOTIVE SER A	21,500	13,770	13,961
CHINA GRAND PHARMACEUTICAL A	1,496,939	1,000,602	867,985
CHINA GREATWALL TECHNOLOGY A	67,500	94,223	101,029
CHINA HARMONY NEW ENERGY AUT	1,378,000	654,432	465,654
CHINA HARZONE INDUSTRY COR A	12,700	21,185	20,432
CHINA HIGH PRECISION AUTOMAT	2,500,000	-	0
CHINA HIGH SPEED RAILWAY A	9,100	5,153	4,995
CHINA HIGH SPEED TRANSMISSIO	414,000	469,779	270,259
CHINA HONGQIAO GROUP LTD	2,188,000	1,502,646	1,543,153
CHINA HONGXING SPORTS LTD	6,008,000	-	4
CHINA HUARONG ASSET MANAGE H	37,574,023	8,250,305	6,540,886
CHINA HUIZHAN DAIRY HOLDINGS	7,591,000	-	1
CHINA HUIYUAN JUICE GROUP	911,000	-	0
CHINA INDEX HDS ADR	47,588	61,398	168,937
CHINA INTERNATIONAL CAPITA H	785,600	1,445,943	1,584,775
CHINA INTERNATIONAL MARINE H	551,946	674,915	555,302
CHINA INTERNATIONAL TRAVEL A	9,700	120,069	125,199
CHINA INTL MARINE CONTAIN A	3,480	5,614	5,411
CHINA JINMAO HOLDINGS GROUP	4,444,320	1,933,997	2,702,147
CHINA JUSHI CO LTD A	9,000	12,537	12,488
CHINA LESSO GROUP HOLDINGS L	2,045,000	1,321,399	1,643,853
CHINA LIFE INSURANCE CO A	13,800	56,766	56,901
CHINA LIFE INSURANCE CO H	14,868,606	40,176,215	36,617,213
CHINA LIFE INSURANCE CO LTD	19,533,844	17,631,999	15,628,585
CHINA LILANG LTD	455,000	321,381	418,163
CHINA LITERATURE LTD	141,097	1,483,215	664,623
CHINA LNG GROUP LTD	3,049,000	1,013,197	234,163
CHINA LOGISTICS PROPERTY HOL	1,614,000	579,067	590,853
CHINA LONGYUAN POWER GROUP H	13,011,252	9,871,735	8,343,856
CHINA LOTSYNERGY HLDG LTD	1,499,999	1,091,135	59,520
CHINA LUMENA NEW MATERIALS	5,274,000	0	1
CHINA MACHINERY ENGINEERIN H	1,066,000	653,492	480,297
CHINA MAN MADE FIBER CORP	2,272,452	686,408	677503.03

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CHINA MAPLE LEAF EDUCATIONAL	2,038,074	811,287	806,099
CHINA MEDICAL SYSTEM HOLDING	2,382,260	2,861,880	2,183,294
CHINA MEDICAL TECH SPON ADR	142,800	-	0
CHINA MEHECO CO LTD A	2,600	5,166	5,107
CHINA MENGNIU DAIRY CO	4,636,182	8,635,264	17,951,297
CHINA MERCHANTS BANK A	119,500	656,299	626,008
CHINA MERCHANTS BANK H	13,807,827	59,251,042	68,840,302
CHINA MERCHANTS EXPRESSWAY A	5,900	7,222	7,156
CHINA MERCHANTS LAND LTD	1,456,000	217,991	212,460
CHINA MERCHANTS PORT HOLDING	1,330,542	3,381,601	2,261,709
CHINA MERCHANTS SECURITIES A	50,200	124,292	124,910
CHINA MERCHANTS SECURITIES H	615,400	924,929	758,567
CHINA MERCHANTS SHEKOU IND A	73,700	227,992	224,267
CHINA METAL PRODUCTS CO LTD	457,962	489,566	530,071
CHINA METAL RECYCLING	1,401,600	-	0
CHINA METAL RESOURCES UTILIZ	1,124,000	479,242	561,101
CHINA MINMETALS RARE EARTH A	15,900	38,766	37,572
CHINA MINSHENG BANKING A	93,800	87,245	86,722
CHINA MINSHENG BANKING COR H	25,811,175	19,590,988	17,873,722
CHINA MOBILE LTD	46,615,165	449,853,573	424,533,631
CHINA MODERN DAIRY HOLDINGS	1,528,000	461,803	226,877
CHINA MOLYBDENUM CO LTD A	23,000	13,760	13,261
CHINA MOLYBDENUM CO LTD H	2,666,000	834,094	842,883
CHINA MOTOR CORP	1,943,668	1,683,822	1,733,434
CHINA NATIONAL ACCORD MEDI A	900	5,433	5,481
CHINA NATIONAL ACCORD MEDI B	34,200	170,107	120,340
CHINA NATIONAL BUILDING MA H	11,442,400	9,699,607	10,032,696
CHINA NATIONAL CHEMICAL A	12,600	11,481	11,044
CHINA NATIONAL MEDICINES A	1,600	5,266	5,351
CHINA NATIONAL NUCLEAR POW A	36,800	29,943	29,790
CHINA NATIONAL SOFTWARE A	11,300	91,780	88,300
CHINA NATURAL RESOURCES INC	600	1,218	1,026
CHINA NONFERROUS METAL IND A	5,800	4,728	4,636
CHINA NORTHERN RARE EARTH A	9,400	17,760	17,573
CHINA ORIENTAL GROUP CO LTD	2,878,000	2,082,766	1,683,515
CHINA OVERSEAS GRAND OCEANS	1,381,000	825,212	608,082
CHINA OVERSEAS LAND + INVEST	4,839,645	15,625,173	17,840,867
CHINA OVERSEAS PROPERTY HOLD	8,415,000	2,890,409	4,383,878
CHINA PACIFIC INSURANCE GR A	16,600	89,547	88,241
CHINA PACIFIC INSURANCE GR H	8,634,174	34,209,543	33,763,074
CHINA PETROCHEMICAL DEV CORP	10,122,288	4,206,284	3,438,244
CHINA POWER CLEAN ENERGY DEV	509,000	274,211	350,518
CHINA POWER INTERNATIONAL	7,751,295	3,585,644	1,895,037

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CHINA RAILWAY CONSTRUCTION A	30,100	44,076	43,605
CHINA RAILWAY CONSTRUCTION H	2,807,537	3,503,750	3,442,714
CHINA RAILWAY GROUP LTD H	5,105,504	4,160,951	3,881,817
CHINA RAILWAY HI TECH INDU A	5,600	8,722	9,433
CHINA RAILWAY SIGNAL + COM H	10,560,130	7,893,046	7,677,637
CHINA REFORM HEALTH MANAGE A	14,600	38,614	36,477
CHINA REINSURANCE GROUP CO H	41,133,740	8,578,639	7,318,515
CHINA RESOURCES BEER HOLDING	8,295,186	33,260,973	39,392,179
CHINA RESOURCES CEMENT	9,273,231	8,780,579	8,985,390
CHINA RESOURCES DOUBLE CRA A	247,880	461,958	455,101
CHINA RESOURCES GAS GROUP LT	4,662,000	19,001,663	23,123,520
CHINA RESOURCES LAND LTD	5,895,563	21,318,302	25,959,343
CHINA RESOURCES MEDICAL HOLD	1,206,588	1,369,821	880,327
CHINA RESOURCES PHARMACEUTIC	11,537,470	16,059,763	13,010,574
CHINA RESOURCES POWER HOLDIN	4,927,423	9,177,515	7,190,096
CHINA RESOURCES SANJIU MED A	118,238	493,922	505,089
CHINA SCE GROUP HOLDINGS LTD	8,981,000	4,008,957	4,322,376
CHINA SHENHUA ENERGY CO A	18,500	53,937	54,894
CHINA SHENHUA ENERGY CO H	23,117,252	56,179,266	48,409,375
CHINA SHINEWAY PHARMACEUTICA	537,000	800,421	486,651
CHINA SHIPBUILDING INDUSTR A	276,810	292,469	297,471
CHINA SILVER GROUP LTD	4,264,000	1,038,645	289,270
CHINA SINGYES SOLAR TECH	557,799	393,820	70,684
CHINA SOUTH CITY HOLDINGS	3,304,225	699,663	486,382
CHINA SOUTH PUBLISHING A	4,700	8,422	8,650
CHINA SOUTHERN AIRLINES CO A	22,000	24,273	24,728
CHINA SOUTHERN AIRLINES CO H	1,020,000	640,550	710,246
CHINA SPACESAT CO LTD A	18,700	62,550	61,396
CHINA STATE CONSTRUCTION A	655,900	560,809	549,106
CHINA STATE CONSTRUCTION INT	1,169,660	1,514,548	1,200,726
CHINA STEEL CHEMICAL CORP	209,000	902,512	905,053
CHINA STEEL CORP	86,994,705	70,384,569	69,882,577
CHINA STRATEGIC HLDGS LTD	28,370,000	909,843	246,932
CHINA SUNTIEN GREEN ENERGY H	3,244,000	910,862	855,378
CHINA TAIPING INSURANCE HOLD	4,225,220	13,424,199	11,303,309
CHINA TELECOM CORP LTD H	152,680,427	75,875,830	76,804,362
CHINA TIAN LUN GAS HOLDINGS	633,000	747,847	726,785
CHINA TOWER CORP LTD H	107,163,280	20,865,056	28,119,645
CHINA TRADITIONAL CHINESE ME	1,602,000	938,341	779,213
CHINA TRANSINFO TECHNOLOGY A	2,500	6,536	6,224
CHINA TRAVEL INTL INV HK	5,932,000	1,405,621	1,230,060
CHINA UNICOM HONG KONG LTD	63,137,737	74,712,681	69,259,572
CHINA UNION HOLDINGS LTD A	24,440	21,114	18183.31

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CHINA UNITED NETWORK A	195,000	177,966	174,890
CHINA VALVES TECHNOLOGY INC	158,400	-	0
CHINA VANKE CO LTD A	25,800	106,315	104,465
CHINA VANKE CO LTD H	2,917,712	10,370,969	10,942,587
CHINA WATER AFFAIRS GROUP	1,412,000	944,016	1,389,860
CHINA WATER INDUSTRY GROUP L	1,508,000	276,519	160,210
CHINA WEST CONSTRUCTION GR A	3,100	5,135	5,028
CHINA WORLD TRADE CENTER A	2,500	5,269	5,311
CHINA WUYI CO LTD A	23,100	15,762	15,303
CHINA YANGTZE POWER CO LTD A	37,400	95,975	97,471
CHINA YONGDA AUTOMOBILES SER	1,032,500	1,177,060	944,944
CHINA YUCHAI INTL LTD	124,636	2,225,201	1,868,294
CHINA YUHUA EDUCATION CORP L	1,128,000	590,396	490,906
CHINA ZHENG TONG AUTO SERVICE	1,306,000	770,688	541,624
CHINA ZHENHUA GROUP SCIENC A	9,200	21,413	22,075
CHINA ZHONGWANG HOLDINGS LTD	1,956,000	975,335	986,450
CHINASOFT INTERNATIONAL LTD	3,120,000	1,432,893	1,533,542
CHINESE ESTATES HOLDINGS LTD	930,500	1,408,432	840,874
CHINESE UNIVERSE PUBLISHIN A	3,700	6,947	6,766
CHIPBOND TECHNOLOGY CORP	7,239,000	15,365,097	14,100,662
CHIPMOS TECHNOLOGIES INC	1,107,840	1,075,594	850,689
CHIPMOS TECHNOLOGIES INC ADR	44,637	518,236	686,517
CHIYODA CO LTD	58,579	1,011,520	856,339
CHIYODA CORP	301,800	790,228	809,543
CHIYODA INTEGRE CO LTD	22,700	335,791	416,960
CHLITINA HOLDING LTD	239,050	1,846,387	2,058,819
CHOCOLADEFABRIKEN LINDT PC	8,032	50,349,804	58,530,626
CHOCOLADEFABRIKEN LINDT REG	787	55,842,368	64,090,051
CHOFU SEISAKUSHO CO LTD	36,600	800,589	724,934
CHOLAMANDALAM FINANCIAL HOLD	53,219	377,718	359,856
CHOLAMANDALAM INVESTMENT AND	311,862	1,093,517	1,290,549
CHONG HONG CONSTRUCTION CO	701,218	1,891,677	2,016,091
CHONG KUN DANG PHARMACEUTICA	12,833	432,826	1,024,728
CHONGKUNDANG HOLDINGS CORP	7,772	348,302	760,608
CHONGQING CHANGAN AUTOMOB A	10,100	9,791	9,750
CHONGQING CHANGAN AUTOMOB B	580,298	556,540	226,548
CHONGQING DEPARTMENT STORE A	1,300	5,927	5,724
CHONGQING FULING ZHACAI A	12,900	55,599	57,285
CHONGQING IRON + STEEL CO A	147,300	44,661	43,107
CHONGQING IRON + STEEL CO H	604,000	115,263	88,136
CHONGQING PHARSCIN PHARMAC A	6,200	16,450	16,068
CHONGQING RURAL COMMERCIAL H	3,131,000	2,099,598	1,703,264
CHONGQING THREE GORGES A	17,100	20,604	19,868

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CHONGQING WATER GROUP A	6,300	5,181	5,137
CHONGQING ZHIFEI BIOLOGICA A	3,100	18,952	19,453
CHORI CO LTD	19,700	247,481	313,766
CHORUS AVIATION INC	88,300	435,177	521,658
CHORUS LTD	971,683	2,153,595	3,719,995
CHOW SANG SANG HLDG	595,290	904,360	876,267
CHOW TAI FOOK JEWELLERY GROU	2,416,800	3,494,132	2,629,478
CHOW TAI SENG JEWELLERY CO A	4,600	22,372	22,899
CHR HANSEN HOLDING A/S	755,745	68,187,164	71,077,391
CHROMA ATE INC	549,921	1,687,803	2,443,346
CHUBB LTD	3,438,929	435,917,839	506,519,852
CHUBU ELECTRIC POWER CO INC	1,649,300	29,006,505	23,138,268
CHUBU SHIRYO CO LTD	66,100	1,101,039	748,487
CHUDENKO CORP	62,500	1,198,779	1,299,425
CHUETSU PULP + PAPER CO LTD	16,500	328,237	223,134
CHUGAI PHARMACEUTICAL CO LTD	1,688,300	91,983,757	110,317,728
CHUGAI RO CO LTD	11,600	391,863	174,097
CHUGOKU BANK LTD/THE	369,595	4,672,803	3,258,913
CHUGOKU ELECTRIC POWER CO	1,987,973	27,468,287	25,057,243
CHUGOKU MARINE PAINTS LTD	103,600	769,856	888,495
CHUKYO BANK LTD/THE	22,900	540,021	471,646
CHULARAT HOSPITAL PCL F	6,675,300	439,571	491,927
CHUN YUAN STEEL	507,000	207,670	175,478
CHUNG HSIN ELECTRIC + MACHIN	406,625	254,082	277,546
CHUNG HWA PULP	481,747	168,456	151,072
CHUNGHWA PRECISION TEST TECH	21,000	747,831	280,590
CHUNGHWA TELECOM CO LTD	26,924,290	94,472,095	97,955,369
CHUO SPRING CO LTD	7,300	223,754	198,050
CI TAKIRON CORP	74,800	285,973	467,240
CI FINANCIAL CORP	602,749	9,118,981	9,843,247
CIA BRASILEIRA DE DIS PEF	412,683	9,024,451	10,194,729
CIA CERVECERIAS UNIDAS SA	1,302,673	17,374,599	18,322,994
CIA DE DISTRIBUCION INTEGRAL	133,768	2,973,644	3,034,514
CIA DE SANEAMENTO DO PA UNIT	773,440	12,551,139	16,261,280
CIA DE TRANSMISSAO DE ENE PF	3,691,766	18,506,676	23,830,585
CIA ENERGETICA DE MINAS GER	107,563	422,883	525,375
CIA ENERGETICA DE SP PEF B	235,600	1,176,577	1,670,804
CIA ENERGETICA MINAS GER PRF	2,093,761	4,873,393	8,112,494
CIA HERING	176,900	1,091,829	1,372,681
CIA PARANAENSE DE ENERGI PFB	473,852	3,788,970	6,008,690
CIA PARANAENSE DE ENERGIA	118,300	928,864	1,446,707
CIA SANEAMENTO BASICO DE ADR	20,635	152,357	251,128
CIA SANEAMENTO BASICO DE SP	1,395,940	11,550,168	17,216,830

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CIA SANEAMENTO MINAS GERAIS	211,688	3,002,773	3,702,807
CIA SIDERURGICA NACIONAL SA	661,367	2,093,907	2,883,499
CIA SUD AMERICANA DE VAPORES	16,466,261	723,470	567,267
CIE AUTOMOTIVE SA	118,217	1,962,793	3,427,567
CIE FINANCIERE RICHEMONT REG	1,105,445	58,241,744	93,923,142
CIECH SA	49,730	644,335	556,749
CIELO SA	4,404,047	26,023,920	7,721,862
CIFI HOLDINGS GROUP CO LTD	2,200,000	1,912,767	1,450,240
CIMB GROUP HOLDINGS BHD	10,348,621	15,572,311	13,472,615
CIMC ENRIC HOLDINGS LTD	397,805	345,900	320,790
CIMIC GROUP LTD	174,696	4,679,238	5,488,485
CIMPRESS NV	86,272	7,731,642	7,841,262
CIMSA CIMENTO SANAYI VE TIC	54,838	247,384	58,972
CINDA REAL ESTATE CO LTD A	8,300	5,122	4,979
CINEPLEX INC	123,400	3,435,135	2,171,009
CINEWORLD GROUP PLC	1,665,240	6,553,063	5,370,436
CIPLA LTD	2,397,510	19,615,365	19,222,801
CIPUTRA DEVELOPMENT TBK PT	17,970,752	1,532,521	1,462,847
CIR SPA	531,427	919,555	568,878
CITIC GUOAN INFORMATION A	8,000	5,030	4,682
CITIC LTD	52,005,596	76,776,429	74,954,625
CITIC RESOURCES HOLDINGS LTD	2,874,000	258,639	228,081
CITIC SECURITIES CO A	82,000	282,519	284,265
CITIC SECURITIES CO LTD H	3,991,410	8,087,497	8,317,460
CITIC TELECOM INTERNATIONAL	2,776,625	874,436	1,101,765
CITIZEN WATCH CO LTD	570,879	3,565,418	2,930,166
CITY CEMENT CO	55,859	183,079	192,738
CITY DEVELOPMENTS LTD	1,026,454	7,651,293	7,184,685
CITY LODGE HOTELS LTD	41,217	451,985	300,214
CITY UNION BANK LTD	440,906	1,158,010	1,392,772
CITYCON OYJ	174,226	2,154,314	1,817,423
CJ CGV CO LTD	24,936	769,682	812,015
CJ CHEILJEDANG CORP	40,032	12,106,796	10,297,063
CJ CHEILJEDANG CORP PREF	1,803	324,303	200,654
CJ CORP	24,962	2,118,744	2,183,486
CJ CORP CONVERT PREF	6,712	219,676	213,144
CJ ENM CO LTD	77,012	16,058,140	11,805,416
CJ FRESHWAY CORP	8,880	462,213	233,026
CJ HELLO CO LTD	50,094	743,761	299,354
CJ LOGISTICS	15,542	1,723,726	1,810,418
CK ASSET HOLDINGS LTD	7,598,923	48,497,619	59,478,290
CK HUTCHISON HOLDINGS LTD	20,645,236	216,163,650	203,479,446
CK INFRASTRUCTURE HOLDINGS L	4,290,454	31,550,253	34,982,646

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CK POWER LTD FOREIGN	3,899,930	434,835	896,536
CK POWER LTD NVDR	637,800	141,695	146,621
CKD CORP	106,300	774,036	1,077,405
CLAL INSURANCE ENTERPR HLDGS	76,394	1,016,534	1,274,465
CLARIANT AG REG	322,277	3,856,805	6,559,576
CLARIVATE ANALYTICS PLC	17,942	207,243	275,948
CLAS OHLSON AB B SHS	78,554	1,248,977	781,882
CLEAN TEQ HOLDINGS LTD	994,844	992,577	265,290
CLEANAWAY CO LTD	112,000	640,920	584,169
CLEANAWAY WASTE MANAGEMENT L	3,826,254	4,401,363	6,256,221
CLEANUP CORP	27,245	183,484	139,335
CLEVO COMPANY	1,060,708	1,203,814	1,058,676
CLICKS GROUP LTD	731,622	8,738,154	10,651,161
CLINUVEL PHARMACEUTICALS LTD	86,144	1,768,309	2,036,008
CLOETTA AB B SHS	483,386	1,732,886	1,573,393
CLOSE BROTHERS GROUP PLC	305,870	4,260,958	5,504,431
CLOVER INDUSTRIES LTD	240,008	369,667	344,662
CLP HOLDINGS LTD	12,178,754	130,068,784	134,375,500
CMBC CAPITAL HOLDINGS LTD	19,120,000	763,826	487,025
CMC MAGNETICS CORP	1,864,446	323,116	412,394
CMC MARKETS PLC	213,933	608,617	245,045
CMG PHARMACEUTICAL CO LTD	196,358	540,890	450,080
CMIC HOLDINGS CO LTD	17,100	276,469	324,256
CMK CORP	94,700	551,852	550,234
CMST DEVELOPMENT CO LTD A	6,500	5,421	5,423
CNH INDUSTRIAL NV	2,457,445	25,206,650	25,237,228
CNHTC JINAN TRUCK CO LTD A	10,900	26,210	25,471
CNNC HUA YUAN TITANIUM A	24,700	15,604	14,852
CNOVA NV	56,400	-	219,960
CNP ASSURANCES	1,342,946	31,065,972	30,525,775
CO FOR COOPERATIVE INSURANCE	26,274	490,675	490,415
COATS GROUP PLC	3,180,961	3,503,437	3,317,672
COBHAM PLC	3,650,391	7,852,788	4,950,157
COCA COLA AMATIL LTD	1,270,897	9,272,266	9,114,727
COCA COLA BOTTLERS JAPAN HOL	273,775	7,950,613	6,934,583
COCA COLA EUROPEAN PARTNERS	2,212,617	100,824,507	125,012,861
COCA COLA FEMSA SAB DE CV	694,562	5,133,949	4,306,204
COCA COLA HBC AG DI	327,495	8,885,222	12,387,384
COCA COLA ICECEK AS	90,857	669,697	469,365
COCHLEAR LTD	526,145	55,560,329	76,369,926
COCOKARA FINE INC	35,400	938,059	1,839,985
COFACE SA	171,935	2,072,052	1,736,743
COFCO MEAT HOLDINGS LTD	3,931,425	870,418	1,308,378

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COGECO COMMUNICATIONS INC	24,700	1,062,448	1,780,177
COGOBUY GROUP	658,000	795,495	177,713
COLBUN SA	11,755,476	2,656,233	2,423,988
COLES GROUP LTD	1,656,572	11,411,751	15,519,366
COLGATE PALMOLIVE (INDIA)	94,048	1,500,639	1,536,459
COLLECTOR AB	79,700	990,532	456,131
COLLIERS INTERNATIONAL GROUP	79,900	2,580,733	5,724,918
COLLINS FOODS LTD	206,071	772,378	1,200,266
COLOPL INC	91,700	595,049	554,932
COLOPLAST B	952,531	86,633,279	107,810,115
COLOUR LIFE SERVICES GROUP	439,000	342,883	292,760
COLOWIDE CO LTD	133,293	1,498,363	2,551,050
COLRUYT SA	572,576	37,385,293	33,254,539
COM2US CORP	21,973	1,548,353	1,931,546
COMBA TELECOM SYSTEMS HOLDIN	2,338,716	492,441	520,879
COMDIRECT BANK AG	54,828	504,999	618,138
COMET HOLDING AG REG	15,363	2,132,154	1,490,605
COMFORTDELGRO CORP LTD	19,187,491	34,136,316	37,724,030
COMMERCIAL BANK PQSC	13,857,156	15,820,762	17,467,723
COMMERCIAL INTERNATIONAL BAN	3,712,563	14,010,040	16,409,106
COMMERZBANK AG	1,531,405	40,033,374	11,020,113
COMMONWEALTH BANK OF AUSTRAL	3,183,102	149,072,072	184,909,136
COMPAGNIE DE SAINT GOBAIN	1,230,698	59,827,288	48,037,077
COMPAL ELECTRONICS	31,154,901	19,409,645	20,412,506
COMPANHIA DE LOCACAO DAS AME	76,300	584,059	973,098
COMPASS GROUP PLC	13,281,148	261,146,757	318,958,095
COMPEQ MANUFACTURING CO LTD	4,954,000	2,832,349	4,154,983
COMPUGROUP MEDICAL SE	53,090	1,869,770	4,292,583
COMPUTACENTER PLC	183,402	1,608,675	3,109,098
COMPUTER ENGINEER + CONSULT	60,200	1,041,584	1,324,802
COMPUTERSHARE LTD	1,799,544	20,866,803	20,470,473
COMSYS HOLDINGS CORP	252,335	4,084,381	6,398,545
CONCENTRIC AB	84,894	550,487	1,271,827
CONCORD NEW ENERGY GROUP LTD	5,850,000	309,333	280,800
CONCORD SECURITIES CO LTD	671,675	200,862	162,407
CONCORDIA FINANCIAL GROUP LT	2,030,800	11,424,930	7,558,482
CONCRAFT HOLDING CO LTD	57,000	500,806	289,042
CONEXIO CORP	31,800	349,107	403,477
CONSOLIDATED WATER CO ORD SH	356,800	4,973,720	5,087,968
CONSORCIO ARA S.A.B. SER	794,400	250,469	176,564
CONSTELLATION SOFTWARE INC	134,840	76,933,128	127,358,921
CONSTELLIUM SE	437,522	4,940,096	4,392,721
CONSTRUCC Y AUX DE FERROCARR	36,800	1,621,574	1,688,887

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Security Name	Shares	Book Value	Market Value
CONSTRUTORA TENDA SA	110,958	324,488	691,922
CONSUN PHARMACEUTICAL GROUP	829,000	662,563	567,699
CONTACT ENERGY LTD	1,369,215	5,928,986	7,357,065
CONTAINER CORP OF INDIA LTD	1,484,829	11,060,059	12,262,168
CONTEMPORARY AMPEREX TECHN A	2,100	21,119	21,060
CONTINENTAL AG	418,234	57,394,021	61,069,269
CONTRA CLEMENTIA PHARM F	9,646	13,022	13,022
CONTROLADORA VUELA CIA DE A	1,180,000	1,257,755	1,105,579
CONVATEC GROUP PLC	10,952,690	34,043,158	20,323,778
CONVOY GLOBAL HOLDINGS LTD	26,358,000	-	3
CONZZETA AG REG	2,805	2,310,273	2,382,092
COOKPAD INC	85,600	510,073	243,913
COOLPAD GROUP LTD	6,430,600	-	1
COOPER ENERGY LTD	2,696,755	970,668	1,021,922
COOTEK CAYMAN INC ADR	6,620	64,697	62,360
COPA HOLDINGS SA CLASS A	46,321	4,197,525	4,519,540
CORBION NV	127,188	2,956,002	4,148,268
CORE LABORATORIES N.V.	65,661	5,721,009	3,432,757
COREANA COSMETICS CO LTD	45,721	501,504	160,369
CORESTATE CAPITAL HOLDING S.	20,289	962,286	694,309
CORETRONIC CORP	1,215,000	1,713,090	1,697,741
COROMANDEL INTERNATIONAL LTD	83,371	406,124	505,039
CORONA CORP	23,800	293,331	217,810
CORONADO GLOBAL RESOURCE CDI	562,283	1,295,177	1,432,333
CORONATION FUND MANAGERS LTD	313,865	1,196,828	994,931
CORP AMERICA AIRPORTS SA	8,079	65,723	65,198
CORP FINANCIERA COLOMBIANA	85,887	708,524	666,849
CORP INMOBILIARIA VESTA SAB	4,923,500	7,199,198	7,260,321
CORPORACION FINANCIERA ALBA	32,187	1,850,183	1,689,776
CORPORATE TRAVEL MANAGEMENT	182,283	2,791,365	2,878,134
CORPORATION BANK	403,951	179,311	148,056
CORTICEIRA AMORIM SA	73,904	982,746	856,768
CORUS ENTERTAINMENT INC B SH	672,774	5,138,119	3,161,150
COSAN LOGISTICA SA	189,000	625,457	877,281
COSAN LTD CLASS A SHARES	834,852	8,413,451	11,153,623
COSAN SA	117,000	1,309,601	1,408,829
COSCO SHIPPING DEVELOPME A	20,400	8,225	8,079
COSCO SHIPPING DEVELOPMENT H	5,007,009	858,772	628,079
COSCO SHIPPING ENERGY TRAN A	7,300	6,939	6,898
COSCO SHIPPING ENERGY TRAN H	1,769,086	1,122,153	1,046,167
COSCO SHIPPING HOLDINGS CO A	23,700	17,387	17,322
COSCO SHIPPING HOLDINGS CO H	1,694,858	800,586	661,673
COSCO SHIPPING INTERNATIONAL	1,154,400	249,432	268,773

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COSCO SHIPPING PORTS LTD	12,991,620	13,287,516	12,821,170
COSEL CO LTD	42,900	477,305	457,510
COSMAX BTI INC	8,189	343,230	136,879
COSMAX INC	13,067	851,095	1,233,537
COSMAX NBT INC	19,313	573,389	171,444
COSMO ENERGY HOLDINGS CO LTD	104,300	2,701,347	2,349,509
COSMO LADY CHINA HOLDINGS CO	907,000	486,763	206,651
COSMO PHARMACEUTICALS NV	13,940	2,352,229	1,321,083
COSMOS PHARMACEUTICAL CORP	14,400	2,040,716	2,444,552
COSON CO LTD	31,047	686,584	214,034
COSTA GROUP HOLDINGS LTD	593,212	1,520,851	1,681,797
COSTAMARE INC	15,090	94,173	77,412
COUNTRY GARDEN HOLDINGS CO	14,346,893	21,546,098	21,816,459
COUNTRY GARDEN SERVICES HOLD	2,355,028	3,708,255	5,444,071
COUNTRYSIDE PROPERTIES PLC	896,675	3,519,298	3,405,336
COVESTRO AG	878,027	66,341,293	44,705,418
COX AND KINGS LTD	109,555	388,994	58,406
CP ALL PCL FOREIGN	6,279,019	11,927,551	17,608,075
CP ALL PCL NVDR	6,344,281	15,840,164	17,791,087
CPMC HOLDINGS LTD	465,000	309,855	180,941
CRAMO OYJ	103,189	2,129,176	2,453,644
CRANSWICK PLC	115,457	3,652,140	3,799,924
CREATE RESTAURANTS HOLDINGS	94,400	571,506	1,174,962
CREATE SD HOLDINGS CO	42,300	525,694	992,130
CREDICORP LTD	411,014	81,938,171	94,085,215
CREDIT AGRICOLE SA	2,081,426	39,188,727	24,995,117
CREDIT CORP GROUP LTD	138,950	1,901,005	2,585,916
CREDIT SAISON CO LTD	329,078	5,811,666	3,851,563
CREDIT SUISSE GROUP AG REG	6,201,355	132,158,565	74,448,062
CREDITO EMILIANO SPA	145,907	901,918	703,683
CREDITO REAL SAB DE CV SOFOM	467,100	780,922	572,337
CRESCENT POINT ENERGY CORP	1,061,600	6,405,691	3,517,680
CREST NICHOLSON HOLDINGS	483,578	2,818,408	2,197,156
CRH PLC	2,273,782	56,282,610	74,140,253
CRISPR THERAPEUTICS AG	13,900	592,155	654,690
CRODA INTERNATIONAL PLC	517,299	30,397,864	33,708,367
CROMPTON GREAVES CONSUMER EL	560,895	1,731,733	1,885,156
CRONOS GROUP INC	677,100	12,524,501	10,886,452
CROPENERGIES AG	36,953	207,683	260,488
CROWN RESORTS LTD	2,771,796	23,553,144	24,216,591
CRRC CORP LTD H	8,325,626	7,627,383	6,958,891
CRRC CORP LTD A	64,400	76,679	75,855
CRYSTAL INTERNATIONAL GROUP	1,072,500	938,982	476,362

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CRYSTALGENOMICS INC	69,102	1,158,834	885,731
CSBC CORP TAIWAN	267,112	307,857	227,040
CSC FINANCIAL CO LTD A	30,200	111,360	92,689
CSC FINANCIAL CO LTD H	1,762,000	1,343,217	1,310,364
CSG HOLDING CO LTD B	1,480,025	666,369	448,980
CSG HOLDING CO LTD A	8,360	5,188	5,063
CSG SMART SCIENCE+ TECHNOL A	2,500	5,142	4,739
CSL LTD	974,181	75,170,594	146,980,766
CSPC PHARMACEUTICAL GROUP LT	9,262,000	19,707,100	14,937,754
CSR LTD	917,745	3,411,516	2,518,148
CSSC OFFSHORE + MARINE ENG H	182,000	285,314	158,646
CSSC OFFSHORE AND MARINE E A	2,800	5,743	6,140
CSSC SCIENCE + TECHNOLOGY A	11,400	21,256	21,478
CT ENVIRONMENTAL GROUP LTD	2,456,000	556,393	106,885
CTBC FINANCIAL HOLDING CO LT	137,128,939	92,888,770	94,261,107
CTCI CORP	1,182,417	1,993,349	1,760,710
CTS CO LTD	50,100	346,593	318,066
CTS EVENTIM AG + CO KGAA	118,590	3,430,550	5,526,260
CTS INTERNATIONAL LOGISTII A	17,000	23,013	23,266
CTT CORREIOS DE PORTUGAL	297,544	2,767,539	716,992
CUB ELECPARTS INC	103,407	768,996	838,989
CUCKOO HOLDINGS CO LTD	2,582	290,308	308,592
CUCKOO HOMESYS CO LTD	10,409	426,000	457,053
CUMMINS INDIA LTD	56,696	678,145	627,555
CUROCOM CO LTD	187,936	488,983	197,759
CURRO HOLDINGS LTD	211,556	349,074	355,863
CVC BRASIL OPERADORA E AGENC	95,300	1,343,654	1,238,292
CYBERAGENT INC	140,500	4,139,865	5,092,375
CYBERARK SOFTWARE LTD/ISRAEL	57,105	4,316,858	7,300,303
CYBERLINK CORP	50,240	135,458	125,683
CYBERTAN TECHNOLOGY INC	398,000	289,256	192,212
CYBG PLC	1,855,104	6,250,198	4,540,186
CYBOZU INC	73,200	483,970	827,526
CYFROWY POLSAT SA	2,050,450	13,876,669	16,363,132
CYPRUS POPULAR BANK PUBLIC C	10,584,222	-	12
CYRELA BRAZIL REALTY SA EMP	320,100	1,412,604	1,737,200
D IETEREN SA/NV	44,460	1,514,941	2,045,495
D LINK CORP	700,617	332,869	286,477
D.G. KHAN CEMENT	262,700	367,692	92,977
D/S NORDEN	51,759	1,127,766	745,507
D+L INDUSTRIES INC	2,532,700	594,113	517,069
DA AN GENE CO LTD SUN YAT A	3,300	5,317	5,155
DABUR INDIA LTD	3,475,229	19,799,605	20,163,402

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DACIAN GOLD LTD	382,070	885,417	142,102
DAEA TI CO LTD	112,889	623,785	613,989
DAEDUCK ELECTRONICS CO	132,529	835,901	1,354,386
DAEHAN FLOUR MILLS CO LTD	1,918	252,662	328,069
DAEHWA PHARM CO LTD	22,272	583,456	305,730
DAEJAN HOLDINGS PLC	13,064	794,802	924,436
DAEKYO CO LTD	52,367	281,101	284,364
DAESANG CORPORATION	37,316	461,510	783,712
DAETWYLER HOLDING AG BR	15,377	1,671,272	2,343,613
DAEWOO ENGINEERING + CONSTR	235,805	2,215,788	1,008,857
DAEWOO SHIPBUILDING + MARINE	83,604	2,176,809	2,367,688
DAEWOONG CO LTD	41,436	469,013	611,860
DAEWOONG PHARMACEUTICAL CO	9,438	606,342	1,226,086
DAH CHONG HONG	989,430	658,668	330,549
DAH SING BANKING GROUP LTD	559,688	851,157	1,010,125
DAH SING FINANCIAL HOLDINGS	197,747	1,262,786	923,874
DAI DAN CO LTD	27,800	548,863	594,240
DAI ICHI LIFE HOLDINGS INC	3,488,279	62,298,278	52,612,339
DAI ICHI SEIKO CO LTD	13,400	338,681	155,094
DAI NIPPON PRINTING CO LTD	1,080,407	25,428,387	23,024,081
DAI NIPPON TORYO CO LTD	45,200	352,312	436,310
DAIBIRU CORP	117,600	1,141,646	1,093,700
DAICEL CORP	839,345	7,915,924	7,463,268
DAIDO METAL CO LTD	89,700	568,008	551,155
DAIDO STEEL CO LTD	76,100	3,669,035	2,885,358
DAIFUKU CO LTD	169,800	4,714,726	9,534,899
DAIHEN CORP	46,600	1,079,439	1,336,495
DAIHO CORP	39,000	1,006,045	977,353
DAIICHI JITSUGYO CO LTD	18,000	427,639	514,572
DAIICHI SANKYO CO LTD	1,878,113	62,941,977	98,228,761
DAIICHIKOSHO CO LTD	63,712	2,598,447	2,962,661
DAIKEN CORP	29,400	403,604	600,061
DAIKIN INDUSTRIES LTD	490,006	32,860,771	63,968,205
DAIKOKU DENKI CO LTD	13,100	197,852	157,336
DAIKOKUTENBUSSAN CO LTD	9,300	349,764	296,074
DAIKYONISHIKAWA CORP	104,500	988,512	829,288
DAILY MAIL+GENERAL TST A NV	374,166	3,301,537	3,719,131
DAIMLER AG REGISTERED SHARES	1,463,965	91,495,332	81,565,996
DAINICHISEIKA COLOR + CHEM	32,100	855,788	901,267
DAIO PAPER CORP	167,200	1,573,322	1,966,237
DAIRY FARM INTL HLDGS LTD	2,463,600	21,107,320	17,614,740
DAISEKI CO LTD	78,865	1,775,372	1,971,991
DAISHI HOKUETSU FINANCIAL GR	59,650	2,533,781	1,526,960

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DAISHIN SECURITIES CO LTD	85,571	753,639	1,026,422
DAISHIN SECURITIES CO LTD PF	39,790	250,070	327,032
DAISYO CORP	17,900	230,589	258,681
DAITO PHARMACEUTICAL CO LTD	20,400	463,100	625,784
DAITO TRUST CONSTRUCT CO LTD	543,486	70,073,271	69,285,133
DAIWA HOUSE INDUSTRY CO LTD	1,268,324	27,978,045	36,976,106
DAIWA INDUSTRIES LTD	50,900	318,757	530,071
DAIWA SECURITIES GROUP INC	2,793,453	19,849,672	12,240,479
DAIWABO HOLDINGS CO LTD	44,400	1,380,085	2,114,089
DALATA HOTEL GROUP PLC	359,574	2,809,433	1,926,618
DALI FOODS GROUP CO LTD	16,692,479	12,527,663	11,089,148
DALIAN PORT PDA CO LTD A	20,500	6,475	6,357
DALLAH HEALTHCARE CO	9,472	124,359	124,517
DALMIA BHARAT LTD	29,575	605,989	448,954
DAMAC PROPERTIES DUBAI CO	2,032,762	1,260,315	508,585
DANA GAS	3,505,631	880,048	900,948
DANAOS CORP	692	11,155	5,598
DANIELI + CO	21,800	499,083	400,193
DANIELI + CO RSP	105,990	1,482,736	1,334,958
DANONE	1,386,542	98,388,137	117,635,098
DANSKE BANK A/S	1,273,963	33,835,169	20,166,869
DAOU TECHNOLOGY INC	46,575	652,725	875,311
DAQIN RAILWAY CO LTD A	419,300	534,534	493,883
DAR AL ARKAN REAL ESTATE DEV	789,493	2,260,549	2,471,475
DARE POWER DEKOR HOME CO L A	10,200	16,148	16,544
DARFON ELECTRONICS CORP	249,000	196,902	355,147
DARWIN PRECISIONS CORP	531,000	278,310	323,119
DASHANG CO LTD A	4,800	20,024	19,505
DASHENLIN PHARMACEUTICAL G A	900	5,499	5,897
DASSAULT AVIATION SA	19,586	30,746,210	28,192,945
DASSAULT SYSTEMES SA	512,486	55,117,269	81,881,783
DATALOGIC SPA	45,066	910,651	894,015
DATANG INTL POWER GEN CO A	17,900	8,129	8,053
DATANG INTL POWER GEN CO H	3,546,000	1,072,089	889,620
DATATEC LTD	338,952	1,002,210	835,527
DATONG COAL INDUSTRY CO A	7,700	5,223	5,123
DAVIDE CAMPARI MILANO SPA	1,361,697	8,988,078	13,359,290
DAWNING INFORMATION INDUST A	16,300	96,209	83,300
DAWNRAYS PHARMACEUTICAL HOLD	881,989	311,285	163,697
DAWONSY CO LTD	41,111	617,830	502,027
DAZHONG TRANSPORTATION GRP A	7,600	5,221	5,145
DAZHONG TRANSPORTATION GRP B	1,214,417	635,602	619,353
DB FINANCIAL INVESTMENT CO L	46,370	234,169	210,033

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DB HITEK CO LTD	69,520	788,255	888,079
DB INSURANCE CO LTD	383,760	21,354,520	19,708,975
DBS GROUP HOLDINGS LTD	3,807,539	52,182,756	73,057,920
DBV TECHNOLOGIES SA	67,596	2,731,608	1,136,970
DCB BANK LTD	239,043	725,387	821,080
DCC PLC	154,677	10,541,992	13,819,393
DCM HOLDINGS CO LTD	205,500	1,573,434	2,017,997
DE LA RUE PLC	206,368	2,804,423	801,066
DE LONGHI SPA	135,644	2,117,756	2,746,502
DEA CAPITAL SPA	173,882	307,918	252,670
DECHRA PHARMACEUTICALS PLC	271,842	5,353,978	9,500,429
DECMIL GROUP LTD	368,893	734,205	234,278
DELEK AUTOMOTIVE SYSTEMS LTD	72,604	526,064	333,243
DELEK GROUP LTD	9,688	1,658,762	1,663,493
DELIVERY HERO SE	162,316	7,403,492	7,373,488
DELPHI TECHNOLOGIES PLC	143,892	3,591,183	2,877,840
DELTA ELECTRONICS INC	15,725,757	70,447,810	79,743,934
DELTA ELECTRONICS THAI FORGN	427,477	833,671	947,858
DELTA ELECTRONICS THAI NVDR	16,400	35,024	36,364
DELTA GALIL INDUSTRIES	17,452	559,427	513,791
DEMANT A/S	466,821	12,646,479	14,537,407
DEN NETWORKS LTD	78,777	112,097	62,996
DENA CO LTD	286,396	5,604,852	5,489,212
DENKA CO LTD	172,900	3,983,989	5,127,302
DENKI KOGYO CO LTD	22,699	597,145	671,026
DENSO CORP	1,122,517	46,663,246	47,228,231
DENTIUM CO LTD	12,564	963,610	799,770
DENTSU INC	395,796	13,663,082	13,812,818
DENYO CO LTD	30,000	321,966	404,028
DERICHEBOURG	190,313	1,031,414	732,542
DERMAPHARM HOLDING SE	22,662	730,671	781,967
DESCARTES SYSTEMS GRP/THE	179,006	4,169,138	6,636,955
DESCENTE LTD	74,900	549,267	1,314,608
DESPEGAR.COM CORP	5,700	79,196	79,173
DESWELL INDUSTRIES INC	11,408	34,566	31,942
DETOUR GOLD CORP	362,900	5,601,122	4,587,800
DEUTSCHE BANK AG REGISTERED	2,982,282	103,051,894	23,026,398
DEUTSCHE BETEILIGUNGS AG	22,114	569,367	854,978
DEUTSCHE BOERSE AG	1,381,845	141,784,039	195,761,519
DEUTSCHE EUROSHOP AG	104,042	3,628,717	2,879,139
DEUTSCHE LUFTHANSA REG	649,701	11,280,177	11,149,988
DEUTSCHE PFANDBRIEFBANK AG	302,918	3,728,769	3,649,710
DEUTSCHE POST AG REG	2,340,275	68,600,224	77,021,567

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DEUTSCHE TELEKOM AG REG	29,182,475	498,901,291	505,540,617
DEUTSCHE WOHNEN SE	2,871,741	125,660,350	105,533,866
DEUTZ AG	236,877	1,575,423	2,311,806
DEVRO PLC	321,782	1,273,288	847,731
DEWAN HOUSING FINANCE CORP	1,224,516	2,440,313	1,278,134
DEXERIALS CORP	94,900	1,001,569	611,292
DEYAAR DEVELOPMENT PJSC	1,729,868	158,377	145,994
DFDS A/S	57,995	1,443,475	2,463,504
DFZQ H	542,000	503,783	353,818
DGB FINANCIAL GROUP INC	350,800	4,075,070	2,476,092
DHC SOFTWARE CO LTD A	8,000	8,466	8,142
DHT HOLDINGS INC	1,390,328	8,246,809	8,216,838
DIAGEO PLC	6,022,106	162,720,413	259,361,113
DIALOG GROUP BHD	26,818,000	21,240,711	21,155,881
DIALOG SEMICONDUCTOR PLC	166,840	4,495,409	6,737,310
DIAN DIAGNOSTICS GROUP CO A	2,100	5,303	5,192
DIANA SHIPPING INC	62,899	209,520	208,196
DIASORIN SPA	59,162	5,833,692	6,878,856
DIC ASSET AG	88,617	923,971	1,023,299
DIC CORP	160,600	4,776,830	4,239,339
DIGI.COM BHD	22,489,400	24,649,576	27,482,509
DIGITAL ARTS INC	24,600	1,020,262	2,169,111
DIGITAL CHINA HOLDINGS LTD	1,499,750	1,354,132	842,740
DIGITAL DOMAIN HOLDINGS LTD	33,610,000	1,287,828	490,437
DIGITAL GARAGE INC	61,900	1,352,696	1,959,152
DIGITAL TELECOMMUNICATIONS F	5,162,017	2,476,477	2,810,979
DIGNITY PLC	97,303	1,519,006	801,848
DILIP BUILDCON LTD	39,434	526,332	278,356
DINO POLSKA SA	85,468	2,363,674	3,000,043
DIO CORP	22,068	822,041	777,870
DIP CORP	38,400	511,913	642,257
DIPLOMA PLC	258,626	3,090,428	5,042,630
DIRECIONAL ENGENHARIA SA	138,600	535,119	405,025
DIRECT LINE INSURANCE GROUP	10,378,412	45,139,271	43,826,158
DIS CHEM PHARMACIES PTY LTD	265,765	592,652	476,073
DISCO CORP	44,800	3,462,191	7,351,624
DISCOVERY LTD	2,491,104	32,306,830	26,341,531
DISH TV INDIA LTD	526,590	616,009	206,356
DISTELL GROUP HOLDINGS LTD	55,615	517,810	511,534
DISTRIBUIDORA INTERNACIONAL	355,772	237,842	214,731
DIVI S LABORATORIES LTD	417,670	9,477,214	9,662,788
DIXONS CARPHONE PLC	1,966,689	3,774,614	2,739,540
DKSH HOLDING AG	64,187	4,749,211	3,765,637

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DLF LTD	1,161,107	3,355,546	3,171,587
DMCI HOLDINGS INC	4,451,700	1,113,340	894,945
DMG MORI AG	41,339	1,140,855	2,052,552
DMG MORI CO LTD	163,200	2,130,403	2,612,957
DNA OY	169,590	3,262,325	4,055,712
DNB ASA	3,094,512	45,213,512	57,599,833
DNO ASA	1,227,778	1,729,252	2,224,849
DO + CO AG	15,984	1,592,411	1,543,579
DO FLUORIDE CHEMICALS CO A	2,800	5,042	4,827
DOGAN SIRKETLER GRUBU HLDGS	1,123,059	353,672	221,350
DOGUS OTOMOTIV SERVIS VE TIC	35,960	96,406	33,946
DOHA BANK QPSC	1,953,418	1,482,704	1,437,737
DOLLARAMA INC	710,606	24,101,930	25,052,702
DOMAIN HOLDINGS AUSTRALIA LT	329,872	950,064	736,131
DOMETIC GROUP AB	599,288	4,387,687	6,005,669
DOMINO S PIZZA ENTERPRISES L	95,719	3,877,377	2,528,309
DOMINO S PIZZA GROUP PLC	1,031,650	2,937,084	3,650,088
DOMMO ENERGIA SA	132,250	780,399	121,462
DONG A SOCIO HOLDINGS CO LTD	5,980	514,829	503,922
DONG A ST CO LTD	8,646	833,987	760,030
DONG E E JIAOCO LTD A	1,500	8,578	8,696
DONGFANG ELECTRIC CORP LTD A	58,800	93,034	90,919
DONGFANG ELECTRIC CORP LTD H	252,617	286,430	164,908
DONGGUAN DEVELOPMENT HLDGS A	3,900	5,330	5,207
DONGJIANG ENVIRONMENTAL CO A	13,000	22,959	21,464
DONGJIANG ENVIRONMENTAL H	238,300	357,573	242,494
DONGJIN SEMICHEM CO LTD	57,511	979,163	500,572
DONGKOOK PHARMACEUTICAL CO L	9,414	503,902	476,142
DONGKUK STEEL MILL CO LTD	113,588	789,263	660,092
DONGSUH COMPANIES INC	48,751	1,462,046	812,763
DONGWON F+B CO LTD	2,263	724,940	550,732
DONGWON INDUSTRIES CO.	2,609	748,842	564,890
DONGXING SECURITIES CO LT A	7,200	12,712	12,454
DONGYUE GROUP	6,633,000	5,749,966	4,075,315
DOOSAN BOBCAT INC	44,647	1,283,804	1,407,483
DOOSAN HEAVY INDUSTRIES	192,509	4,301,973	1,033,695
DOOSAN INFRACORE CO LTD	182,814	2,350,771	984,803
DORMAKABA HOLDING AG	7,566	3,265,924	5,490,200
DOSHISHA CO LTD	44,200	587,875	698,240
DOUBLEGAMES CO LTD	19,024	765,403	1,019,864
DOUTOR NICHIRE HOLDINGS CO	65,300	1,103,680	1,236,421
DOUZONE BIZON CO LTD	38,202	626,557	2,057,909
DOVALUE SPA	78,853	1,197,809	1,048,839

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DOWA HOLDINGS CO LTD	105,900	3,070,737	3,395,995
DOWNER EDI LTD	1,035,697	4,970,118	5,029,458
DP WORLD PLC	1,085,672	20,404,255	17,262,185
DR LAL PATHLABS LTD	53,746	820,110	832,887
DR PENG TELCOM + MEDIA GR A	4,600	5,269	5,036
DR. REDDY S LABORATORIES	780,865	30,156,948	28,851,648
DRAEGERWERK AG	6,059	566,212	290,835
DRAEGERWERK AG PREF	14,721	1,030,735	928,741
DRAKE + SCULL INTERNATIONAL	583,531	-	0
DRAX GROUP PLC	1,200,081	5,516,548	3,974,147
DRB HICOM BHD	1,018,600	588,334	542,267
DRILLING CO OF 1972/THE	32,022	3,584,454	2,491,794
DRYSHIPS INC	2,740	10,126	10,467
DS SMITH PLC	4,734,769	28,314,680	21,844,038
DSV A/S	675,107	23,417,136	66,398,226
DTS CORP	161,894	2,178,705	3,374,920
DUBAI FINANCIAL MARKET PJSC	1,109,642	364,788	213,279
DUBAI INVESTMENTS PJSC	2,381,973	1,316,218	797,633
DUBAI ISLAMIC BANK	13,029,350	17,946,572	18,197,069
DUERR AG	98,877	3,322,408	3,374,657
DUFREY AG REG	53,606	7,530,163	4,545,789
DUK SAN NEOLUX CO LTD	23,279	380,942	336,690
DULUXGROUP LTD	695,947	2,353,757	4,551,709
DUNELM GROUP PLC	216,023	1,731,790	2,529,379
DUR HOSPITALITY CO	37,419	182,513	176,606
DURATEX SA	348,409	1,102,813	1,074,503
DUSKIN CO LTD	107,136	2,125,236	2,815,129
DWS GROUP GMBH + CO KGAA	64,002	1,898,154	2,243,416
DXB ENTERTAINMENTS PJSC	3,015,248	192,849	160,073
DYDO GROUP HOLDINGS INC	21,500	889,102	923,937
DYNAM JAPAN HOLDINGS CO LTD	1,023,200	2,075,710	1,356,845
DYNAMIC ELECTRONICS CO LTD	337,000	108,279	95,698
DYNAPACK INTERNATIONAL TECH	221,000	509,916	360,750
E HOUSE CHINA ENTERPRISE HOL	344,100	500,960	484,493
E INK HOLDINGS INC	2,505,000	1,679,484	2,685,700
E MART INC	35,161	7,375,815	4,263,231
E.ON SE	9,411,820	163,698,094	102,369,380
E.SUN FINANCIAL HOLDING CO	69,445,146	48,890,301	58,132,739
E1 CORP	5,160	297,199	260,089
EAGLE HIGH PLANTATIONS TBK P	14,086,300	321,524	161,528
EAGLE INDUSTRY CO LTD	51,500	562,127	502,381
EARTH CORP	25,600	805,201	1,145,276
EAST JAPAN RAILWAY CO	2,660,457	238,259,082	248,908,544

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EAST MONEY INFORMATION CO A	75,900	155,222	149,738
EASTERN COMMUNICATIONS CO B	345,002	182,547	181,816
EASTERN PROVINCE CEMENT CO	39,688	306,150	315,366
EASYJET PLC	277,733	4,637,175	3,369,284
EBARA CORP	155,800	3,426,478	4,228,320
EBOS GROUP LTD	249,564	2,595,995	3,880,394
EBRO FOODS SA	150,728	2,873,442	3,230,436
ECLAT TEXTILE COMPANY LTD	211,362	2,715,354	2,708,417
ECLERX SERVICES LTD FOREIGN	21,686	416,365	240,886
ECLIPX GROUP LTD	881,085	2,095,092	809,975
ECN CAPITAL CORP	435,900	1,230,121	1,407,689
ECO WORLD DEVELOPMENT GROUP	1,125,000	385,350	225,953
ECONOCOM GROUP	245,335	1,450,407	877,277
ECOPETROL SA	13,302,172	11,690,428	12,111,738
ECOPRO CO LTD	35,612	1,369,712	831,199
ECORODOVIAS INFRA E LOG SA	235,300	647,520	660,595
ECOVACS ROBOTICS CO LTD A	9,000	39,142	39,639
EDELWEISS FINANCIAL SERVICES	422,113	682,099	1,038,351
EDENRED	1,756,874	56,169,928	89,752,695
EDF	1,731,379	40,770,342	21,856,240
EDION CORP	279,900	2,543,696	2,600,519
EDP ENERGIAS DO BRASIL SA	1,101,137	4,717,296	5,430,052
EDP ENERGIAS DE PORTUGAL SA	10,155,377	38,851,894	38,650,055
EDP RENOVAVEIS SA	331,348	3,280,282	3,403,600
EFG HERMES HOLDING SAE	507,960	505,770	520,282
EFG INTERNATIONAL AG	148,737	1,434,212	1,031,243
EGE ENDUSTRI VE TICARET AS	2,020	177,405	172,524
EGIS TECHNOLOGY INC	370,000	3,293,209	2,888,810
EGLS CO LTD A	20,800	10,839	10,357
EGUARANTEE INC	57,400	561,419	688,864
EHIME BANK LTD/THE	65,799	890,373	636,371
EI GROUP PLC	2,594,989	5,813,465	6,492,996
EICHER MOTORS LTD	97,410	33,218,931	27,008,229
EIFFAGE	207,138	19,265,599	20,508,176
EIH LTD	163,640	467,940	433,710
EIKEN CHEMICAL CO LTD	60,400	535,656	956,959
EIS ECZACIBASI ILAC VE SINAI	175,146	157,439	71,161
EISAI CO LTD	588,550	34,750,720	33,273,232
EIZO CORP	37,500	967,809	1,334,811
EL PUERTO DE LIVERPOOL C1	288,440	2,207,542	1,604,526
ELAN MICROELECTRONICS CORP	530,500	1,248,097	1,243,433
ELBIT SYSTEMS LTD	163,756	19,043,674	24,380,546
ELDERS LTD	227,833	806,505	992,866

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ELDORADO GOLD CORP	305,180	4,582,647	1,777,249
ELECOM CO LTD	53,200	972,678	1,802,302
ELECTRA LTD	3,288	430,091	920,148
ELECTRIC CONNECTOR TECHNOL A	4,300	16,588	17,442
ELECTRIC POWER DEVELOPMENT C	386,038	11,662,575	8,771,311
ELECTRICITY GEN PUB CO FOREI	273,300	2,006,016	2,896,307
ELECTRICITY GENERA PCL NVDR	448,800	3,653,979	4,756,175
ELECTROCOMPONENTS PLC	987,534	4,242,809	7,953,250
ELECTROLUX AB SER B	506,652	10,500,829	12,958,173
ELEKTA AB B SHS	651,354	8,904,151	9,456,294
ELEMATEC CORP	30,000	236,895	285,131
ELEMENT FLEET MANAGEMENT COR	887,900	8,505,094	6,495,752
ELEMENTIS PLC	1,113,972	2,222,179	2,006,120
ELIA SYSTEM OPERATOR SA/NV	77,031	4,031,928	5,684,446
ELION CLEAN ENERGY CO LTD A	45,100	33,545	31,978
ELIOR GROUP	242,814	3,833,354	3,343,087
ELIS SA	294,714	7,083,871	5,353,146
ELISA OYJ	1,137,371	47,604,041	55,578,687
ELITE ADVANCED LASER CORP	153,968	368,274	267,689
ELITE MATERIAL CO LTD	387,000	835,186	1,167,498
ELITE SEMICONDUCTOR MEMORY	289,000	277,299	300,543
ELITEGROUP COMPUTER SYSTEMS	302,395	196,096	112,937
ELKEM ASA	473,423	2,277,499	1,333,750
ELLAKTOR SA	117,903	177,510	255,378
ELMOS SEMICONDUCTOR AG	10,900	190,434	273,084
ELRINGKLINGER AG	56,318	1,141,806	341,198
EMAAR DEVELOPMENT PJSC	537,409	778,201	586,693
EMAAR ECONOMIC CITY	138,107	363,148	366,419
EMAAR MALLS PJSC	2,149,112	1,350,956	1,187,726
EMAAR PROPERTIES PJSC	4,728,152	7,123,494	5,689,512
EMAMI LTD	115,309	800,425	499,640
EMBOTELLADORA ANDINA PREF B	1,855,670	7,012,906	6,687,737
EMBRAER SA	962,216	5,395,309	4,873,028
EMECO HOLDINGS LTD	629,277	1,416,590	914,102
EMEMORY TECHNOLOGY INC	97,000	1,103,456	1,183,631
EMERA INC	484,476	18,611,883	19,838,769
EMIRATES TELECOM GROUP CO	14,181,642	65,167,278	64,399,708
EMMI AG REG	4,506	1,555,902	4,219,465
EMPEROR CAPITAL GROUP LTD	8,236,000	675,399	305,720
EMPEROR WATCH + JEWELLERY	5,910,000	469,818	155,078
EMPIRE CO LTD A	1,455,501	30,482,506	36,734,205
EMPRESA NACIONAL DE TELECOM	1,048,824	9,972,484	10,659,246
EMPRESAS CMPC SA	1,592,969	5,110,502	4,363,977

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EMPRESAS COPEC SA	448,976	5,420,584	4,909,342
EMPRESAS TRICOT SA	142,189	221,658	180,072
EMS CHEMIE HOLDING AG REG	58,610	31,085,377	38,081,472
EN JAPAN INC	65,200	2,056,059	2,538,649
ENAGAS SA	1,708,995	47,329,479	45,677,413
ENAUTA PARTICIPACOES SA	112,700	305,428	375,799
ENAV SPA	512,233	1,923,776	2,910,822
ENBRIDGE INC	3,120,526	104,703,817	112,958,012
ENCANA CORP	4,623,331	54,132,753	23,767,539
ENCE ENERGIA Y CELULOSA SA	461,401	2,527,115	2,084,960
ENDAVA PLC SPON ADR	2,640	97,716	106,234
ENDEAVOUR MINING CORP	146,500	2,610,745	2,393,553
ENDESA SA	1,247,906	30,472,152	32,131,430
ENDO INTERNATIONAL PLC	319,370	18,262,403	1,315,804
ENDURANCE TECHNOLOGIES LTD	29,311	539,313	473,205
ENEA SA	665,314	1,454,508	1,665,426
ENEL AMERICAS SA	39,015,720	7,399,482	6,867,617
ENEL AMERICAS SA ADR	50,700	396,159	449,709
ENEL CHILE SA	20,387,925	2,333,331	1,933,843
ENEL SPA	31,963,574	186,279,452	223,496,806
ENELAM RIGHTS	12,719,278	-	186,682
ENERFLEX LTD	258,600	3,072,500	3,374,119
ENERGA SA	989,825	2,362,627	2,070,319
ENERGISA SA UNITS	275,300	2,721,304	3,309,935
ENERGY ABSOLUTE PCL FOREIGN	1,362,100	1,797,659	2,476,142
ENERGY ABSOLUTE PCL NVDR	104,800	182,035	190,514
ENERJISA ENERJI AS	148,465	187,780	141,432
ENERPLUS CORP	466,100	8,060,032	3,513,361
ENEVA SA	115,100	567,654	724,358
ENGHOUSE SYSTEMS LTD	75,200	1,584,994	1,992,865
ENGIE	4,875,514	118,967,530	74,066,846
ENGIE BRASIL ENERGIA SA	60,654	695,923	687,939
ENGIE ENERGIA CHILE SA	467,823	962,265	860,610
ENGINEERS INDIA LTD	338,154	633,397	594,473
ENGRO CORPORATION LTD	478,460	893,966	795,487
ENGRO FERTILIZERS LTD	696,252	418,882	278,806
ENI SPA	9,737,391	206,763,975	161,965,129
ENKA INSAAT VE SANAYI AS	1,218,657	1,300,219	1,152,499
ENN ENERGY HOLDINGS LTD	2,539,500	18,886,438	24,704,256
ENNOCONN CORP	56,504	619,081	418,420
ENPLAS CORP	44,085	1,318,612	1,309,374
ENSCO ROWAN PLC CLASS A	445,389	20,387,168	3,799,168
ENSIGN ENERGY SERVICES INC	252,100	3,314,800	827,633

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ENSTAR GROUP LTD	22,651	2,523,831	3,947,616
ENTERTAINMENT ONE LTD	822,883	3,511,525	4,157,715
ENTRA ASA	367,667	4,638,015	5,649,085
ENZYCHEM LIFESCIENCES CORP	11,736	1,218,564	604,765
EO TECHNICS CO LTD	15,721	837,003	865,938
EOH HOLDINGS LTD	130,770	299,312	181,485
EPIROC AB A	1,105,485	6,261,605	11,519,291
EPIROC AB B	2,785,281	15,935,016	27,612,053
EPISTAR CORP	664,000	1,021,059	534,458
EPP NV	714,129	991,942	1,024,001
EPS HOLDINGS INC	82,400	1,170,952	1,278,753
EQUATORIAL ENERGIA SA ORD	131,200	2,199,079	3,142,515
EQUINITI GROUP PLC	634,521	2,660,883	1,775,006
EQUINOR ASA	3,181,876	75,412,915	62,864,634
EQUITAL LTD	1	22	23
EQUITAS HOLDINGS LTD/INDIA	129,072	331,317	224,477
ERAMET	21,546	2,570,835	1,434,409
EREGLI DEMIR VE CELIK FABRIK	2,218,642	3,698,185	3,018,795
EREX CO LTD	58,400	619,373	626,605
ERG SPA	112,715	1,869,824	2,310,478
ERICSSON (LM) TEL SP ADR	65,590	543,858	623,105
ERICSSON LM A SHS	115,124	917,906	1,089,423
ERICSSON LM B SHS	9,983,050	103,534,202	94,792,816
ERIS LIFESCIENCES LTD	53,466	641,004	394,987
ERM POWER LTD	254,405	576,731	333,849
ERSTE GROUP BANK AG	630,636	26,507,730	23,441,021
ES CON JAPAN LTD	53,000	357,723	328,606
ESCORTS LTD	364,936	4,505,424	2,836,115
ESHRAQ PROPERTIES CO PJSC	1,360,217	532,541	142,571
ESMO CORP	171,226	1,338,361	820,058
ESPEC CORP	35,900	336,532	781,043
ESPRIT HOLDINGS LTD	3,488,500	823,966	665,327
ESSENTRA PLC	511,582	3,076,717	2,793,178
ESSILORLUXOTTICA	1,194,796	124,333,813	156,132,772
ESSITY AKTIEBOLAG B	1,105,371	20,058,986	34,001,518
ESSO STE ANONYME FRANCAISE	4,125	447,819	115,560
ESSO THAILAND PCL FOREIGN	3,697,400	1,661,698	1,302,092
ESTABLISHMENT LABS HOLDINGS	380	9,918	8,356
ESTACIO PARTICIPACOES SA	743,600	6,377,514	5,626,499
ESTIA HEALTH LTD	463,871	1,669,340	859,377
ESTUN AUTOMATION CO LTD A	12,100	16,171	15,485
ETERNAL ASIA SUPPLY CHAIN A	7,300	5,260	5,070
ETERNAL MATERIALS CO LTD	683,287	561,629	595,081

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ETIHAD ETISALAT CO	191,406	1,222,537	1,225,938
ETRON TECHNOLOGY INC	466,000	159,434	166,538
EUGENE CORP	103,142	374,143	529,712
EUGENE INVESTMENT + SECURITI	115,191	540,846	273,350
EUGLENA CO LTD	134,200	1,700,565	1,177,084
EURAZEO SE	359,420	25,236,230	25,090,559
EUROBANK ERGASIAS SA	1,675,021	1,471,945	1,650,000
EUROCASH SA	156,007	821,995	861,778
EUROFINS SCIENTIFIC	18,491	7,266,039	8,191,390
EURONAV NV	314,774	4,017,696	2,948,373
EURONEXT NV	170,919	7,252,982	12,953,467
EUROPCAR MOBILITY GROUP	200,582	2,465,774	1,431,069
EUSKALTEL SA	189,138	2,223,978	1,755,432
EUSU HOLDINGS CO LTD	37,900	144,201	256,354
EUTELSAT COMMUNICATIONS	1,240,959	27,545,590	23,233,084
EUTILEX CO LTD	8,701	663,106	520,711
EVA AIRWAYS CORP	20,690,825	10,022,176	9,959,202
EVA PRECISION INDUSTRIAL HLD	1,978,000	553,633	177,229
EVE ENERGY CO LTD A	2,200	8,518	9,757
EVEN CONSTRUTORA E INCORPORA	156,632	277,938	339,203
EVERBRIGHT JIABAO CO LTD A	28,100	20,855	19,924
EVERBRIGHT SECURITIE CO A	10,300	17,316	17,126
EVERBRIGHT SECURITIES CO L H	164,200	227,588	127,156
EVEREST RE GROUP LTD	308,165	62,529,197	76,172,225
EVERGREEN INTERNATIONAL STOR	592,000	342,666	271,608
EVERGREEN MARINE CORP LTD	15,327,386	6,151,895	6,143,884
EVERLIGHT CHEMICAL	473,911	288,349	252,523
EVERLIGHT ELECTRONICS CO LTD	749,000	1,053,771	699,335
EVERTEC INC	159,073	4,076,366	5,201,687
EVN AG	75,637	1,110,412	1,145,601
EVOLUTION GAMING GROUP	240,376	3,357,388	4,761,819
EVOLUTION MINING LTD	1,769,442	3,940,488	5,413,837
EVONIK INDUSTRIES AG	411,861	13,866,695	12,011,794
EVOTEC SE	279,204	3,464,349	7,815,399
EVRAZ PLC	1,250,403	8,778,185	10,585,914
EVRY AS	333,475	1,299,919	1,365,026
EVS BROADCAST EQUIPMENT S.A.	26,328	1,329,478	613,139
EXCHANGE INCOME CORP	13,428	326,948	392,538
EXEDY CORP	61,900	1,999,596	1,296,143
EXIDE INDUSTRIES LTD	237,663	726,806	693,080
EXOR NV	249,373	10,622,827	17,493,542
EXPERIAN PLC	3,342,076	52,911,369	101,402,505
EXXARO RESOURCES LTD	797,787	8,920,991	9,730,441

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EZ TEC EMPREENDIMENTOS E PAR	92,547	514,962	620,578
EZAKI GLICO CO LTD	82,650	2,435,921	3,682,198
EZDAN HOLDING GROUP	106,941	377,692	211,459
EZION HOLDINGS LTD WARRANT	2,627,801	-	2
EZRA HOLDINGS LTD	3,815,700	-	3
EZZ STEEL	201,576	226,687	137,403
F N COMMUNICATIONS INC	78,500	871,702	408,748
F SECURE OYJ	189,391	704,505	534,883
F+F CO LTD	14,022	1,094,439	1,085,668
FABEGE AB	562,314	3,109,533	8,469,680
FABRINET	85,397	1,873,732	4,241,669
FAES FARMA SA	654,586	2,599,825	3,089,860
FAGRON	73,845	1,428,161	1,500,250
FAIRFAX FINANCIAL HLDGS LTD	288,847	132,505,153	142,077,136
FAMILYMART UNY HOLDINGS CO L	1,816,080	44,998,605	43,353,980
FAMOUS BRANDS LTD	142,670	865,519	870,412
FANCL CORP	460,200	11,263,150	11,319,194
FANGDA CARBON NEW MATERIAL A	6,854	11,731	12,264
FANGDA SPECIAL STEEL TECH A	23,800	31,837	33,890
FANHUA INC SPONSORED ADR	75,512	2,082,640	2,527,387
FANTASIA HOLDINGS GROUP CO	1,974,500	286,967	361,412
FANUC CORP	425,729	57,868,611	78,752,357
FAR EAST CONSORTIUM INTERNAT	2,657,439	1,043,554	1,224,548
FAR EAST HORIZON LTD	15,005,669	15,154,569	15,346,598
FAR EASTERN DEPARTMENT STORE	2,473,466	1,676,871	1,791,818
FAR EASTERN INTL BANK	3,460,803	1,179,169	1,370,527
FAR EASTERN NEW CENTURY CORP	24,648,189	24,431,922	26,584,920
FAR EASTONE TELECOMM CO LTD	11,009,928	26,206,682	27,755,674
FARADAY TECHNOLOGY CORP	253,000	456,032	393,435
FARFETCH LTD CLASS A	29,900	657,071	621,920
FARGLORY LAND DEVELOPMENT CO	712,299	979,473	946,002
FAST RETAILING CO LTD	82,600	18,660,131	49,932,597
FASTIGHETS AB BALDER B SHRS	199,308	5,655,522	6,680,691
FAUJI CEMENT CO LTD	811,000	299,129	79,856
FAUJI FERTILIZER BIN QASIM	323,000	132,429	36,859
FAUJI FERTILIZER COMPANY LTD	452,257	368,779	246,866
FAURECIA	122,720	4,661,810	5,703,344
FAW CAR COMPANY LIMITED A	3,900	5,489	5,587
FAWAZ ABDULAZIZ ALHOKAIR + C	20,594	134,620	133,770
FAWER AUTOMOTIVE PARTS LTD A	29,500	21,229	20,058
FCC CO LTD	104,900	1,917,143	2,193,611
FDK CORP	26,999	312,501	221,024
FEDERAL BANK LTD FOREIGN	1,422,792	1,971,553	2,234,336

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FEDERAL CORPORATION	534,188	289,435	207,246
FEED ONE CO LTD	273,600	587,470	472,337
FEELUX CO LTD	87,268	1,320,028	427,781
FEISHANG ANTHRACITE RESOURCE	10,000	1,450	800
FENG HSIN STEEL CO LTD	804,820	1,484,290	1,629,877
FENG TAY ENTERPRISE CO LTD	2,096,120	14,055,313	16,331,913
FERGUSON PLC	641,219	35,650,828	45,700,455
FERRARI NV	322,392	26,641,128	52,427,612
FERREXPO PLC	642,204	1,544,082	2,266,465
FERROCHINA 12C (DLST)	672,000	-	1
FERROGLOBE PLC	233,166	3,762,355	396,382
FERROVIAL SA	762,952	12,281,482	19,557,815
FF GROUP	39,499	-	0
FFP	13,252	1,040,551	1,427,645
FGL HOLDINGS	129,484	944,165	1,087,666
FGV HOLDINGS BHD	1,269,200	858,763	343,982
FIAT CHRYSLER AUTOMOBILES NV	2,430,605	23,192,720	33,951,969
FIBERHOME TELECOM TECH CO A	22,600	94,149	91,673
FIDEA HOLDINGS CO LTD	332,900	635,058	355,332
FIELDS CORP	24,200	389,444	113,206
FIELMANN AG	42,225	2,397,186	3,067,877
FIH MOBILE LTD	4,344,000	2,899,655	483,748
FILA KOREA LTD	94,630	5,725,150	6,285,992
FILINVEST LAND INC	11,444,000	403,223	419,922
FINANCIAL PRODUCTS GROUP CO	132,700	1,303,854	1,096,185
FINANCIAL STREET HOLDINGS A	7,500	8,242	8,561
FINCANTIERI SPA	886,786	882,932	994,724
FINCERA INC	10,065	156,978	156,008
FINECOBANK SPA	1,011,646	9,366,050	11,301,737
FINNAIR OYJ	104,239	602,254	830,952
FINNING INTERNATIONAL INC	332,393	5,315,719	6,071,721
FINOLEX CABLES LTD	45,716	445,500	291,638
FIRICH ENTERPRISES CO LTD	244,487	412,042	336,903
FIRST ABU DHABI BANK PJSC	19,573,597	75,783,396	79,186,434
FIRST BANCORP PUERTO RICO	581,904	4,808,500	6,424,220
FIRST CAPITAL REALTY INC	1,337,497	20,709,293	22,374,352
FIRST CAPITAL SECURITIES C A	5,600	5,364	5,169
FIRST FINANCIAL HOLDING CO	71,573,575	47,739,430	52,540,366
FIRST GEN CORPORATION	3,410,800	1,506,574	1,784,121
FIRST INTL BANK ISRAEL	151,429	2,883,147	3,830,147
FIRST MAJESTIC SILVER CORP	312,800	3,891,029	2,475,112
FIRST NATIONAL FINANCIAL COR	46,300	1,012,515	1,107,232
FIRST PACIFIC CO	4,644,749	2,680,160	1,884,653

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FIRST QUANTUM MINERALS LTD	1,328,100	9,415,177	12,643,248
FIRST RESOURCES LTD	1,015,000	1,112,094	1,192,838
FIRST TRACTOR CO H	468,000	301,563	117,412
FIRST TRACTOR CO LTD A	11,400	19,232	15,005
FIRSTGROUP PLC	3,095,323	7,858,616	3,850,781
FIRSTRAND LTD	4,254,210	18,744,219	20,680,868
FIRSTSERVICE CORP	99,200	4,688,062	9,565,104
FISCHER (GEORG) REG	7,844	9,858,631	7,506,105
FISHER + PAYKEL HEALTHCARE C	4,199,735	35,793,056	43,608,817
FIT HON TENG LTD	1,490,000	1,076,681	602,675
FIXSTARS CORP	46,600	708,263	858,558
FLETCHER BUILDING LTD	6,571,410	26,421,014	21,406,380
FLEURY SA	181,700	1,399,573	1,012,170
FLEXIGROUP LTD	566,015	1,109,206	647,438
FLEXIUM INTERCONNECT INC	343,653	994,455	953,746
FLIGHT CENTRE TRAVEL GROUP L	400,422	12,509,055	11,675,389
FLOW TRADERS	58,637	2,454,797	1,714,804
FLSMIDTH + CO A/S	101,014	5,103,791	4,575,993
FLUGHAFEN WIEN AG	22,000	500,946	988,365
FLUGHAFEN ZURICH AG REG	33,128	6,475,430	6,245,053
FLUIDRA SA	119,027	1,884,959	1,575,068
FLUTTER ENTERTAINMENT PLC	533,515	50,750,658	40,204,080
FLYTECH TECHNOLOGY CO LTD	146,523	476,916	377,400
FNAC DARTY SA	33,461	1,806,074	2,488,283
FOCALTECH SYSTEMS CO LTD	315,061	505,203	234,829
FOCUS MEDIA INFORMATION TE A	38,600	31,969	29,730
FOCUSED PHOTONICS HANGZHOU A	6,700	23,045	23,314
FOMENTO DE CONSTRUC Y CONTRA	187,973	2,671,709	2,508,827
FOMENTO ECONOMICO MEXICA UBD	3,314,699	28,401,313	32,084,773
FOOSUNG CO LTD	96,730	596,566	568,828
FORBO HOLDING AG REG	2,258	1,403,606	3,992,607
FORD OTOMOTIV SANAYI AS	62,329	608,198	673,507
FORFARMERS NV	68,735	866,697	581,587
FORMOSA CHEMICALS + FIBRE	23,001,938	82,268,266	76,279,387
FORMOSA INTERNATIONAL HOTELS	74,972	534,176	456,212
FORMOSA PETROCHEMICAL CORP	8,283,780	31,339,001	29,471,102
FORMOSA PLASTICS CORP	29,923,040	102,999,605	110,310,471
FORMOSA TAFFETA CO.	6,677,475	7,663,830	8,406,100
FORMOSAN RUBBER GROUP INC	464,091	346,330	265,968
FORMULA SYSTEMS (1985) LTD	14,524	588,688	748,486
FORTESCUE METALS GROUP LTD	2,771,669	13,741,254	17,544,068
FORTIS HEALTHCARE LTD	772,460	1,665,615	1,455,899
FORTIS INC	693,893	23,447,068	27,458,356

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FORTUM OYJ	738,053	20,440,793	16,335,021
FORTUNE NG FUNG FOOD HEBEI A	13,400	21,058	20,681
FORUS SA	99,338	378,556	241,414
FOSHAN GAS GROUP CO LTD A	9,500	21,247	20,789
FOSHAN HAITIAN FLAVOURING A	9,900	147,186	151,347
FOSHAN NATIONSTAR OPTOELEC A	11,400	21,393	22,042
FOSTER ELECTRIC CO LTD	37,000	601,533	532,300
FOSUN INTERNATIONAL LTD	2,615,527	4,058,214	3,475,094
FOUNDER SECURITIES CO LTD A	21,600	22,889	22,360
FOURLIS SA	49,053	208,104	288,246
FOXCONN INDUSTRIAL INTERNE A	10,500	18,829	18,422
FOXCONN TECHNOLOGY CO LTD	6,770,455	15,329,890	13,754,752
FOXSEMICON INTEGRATED TECH	89,200	590,621	347,501
FP CORP	36,090	1,557,422	2,204,123
FRANCE BED HOLDINGS CO LTD	40,900	323,235	367,090
FRANCO NEVADA CORP	1,373,138	93,921,205	116,796,854
FRANK S INTERNATIONAL NV	48,839	502,485	266,661
FRAPORT AG FRANKFURT AIRPORT	293,409	23,818,361	25,260,552
FRASER + NEAVE HOLDINGS BHD	824,880	7,058,200	6,898,452
FRASERS PROPERTY LTD	695,300	1,038,772	961,019
FREEDOM FOODS GROUP LTD	193,861	675,990	691,093
FREENET AG	354,355	7,267,665	7,100,280
FREIGHTWAYS LTD	287,747	822,427	1,631,159
FRESENIUS MEDICAL CARE AG +	463,034	32,813,329	36,405,020
FRESENIUS SE + CO KGAA	1,228,463	65,775,562	66,703,088
FRESNILLO PLC	1,477,677	16,866,838	16,365,328
FRONTLINE LTD	174,426	1,201,424	1,415,694
FSP TECHNOLOGY INC	135,400	129,107	88,059
FU SHOU YUAN INTERNATIONAL	5,231,000	4,388,414	4,586,541
FUBON FINANCIAL HOLDING CO	55,207,165	86,426,991	81,496,757
FUCHS PETROLUB SE	70,680	2,740,499	2,523,374
FUCHS PETROLUB SE PREF	114,218	4,761,845	4,497,873
FUDO TETRA CORP	23,410	326,669	283,988
FUFENG GROUP LTD	1,749,999	916,950	956,479
FUGRO NV CVA	158,722	3,258,046	1,366,852
FUJI CO LTD	49,804	908,470	839,928
FUJI CORP/AICHI	179,000	1,765,019	2,276,128
FUJI ELECTRIC CO LTD	234,700	5,224,179	8,092,728
FUJI KYUKO CO LTD	49,699	981,336	1,792,098
FUJI MEDIA HOLDINGS INC	92,500	1,368,363	1,289,540
FUJI OIL CO LTD	84,500	636,173	206,270
FUJI OIL HOLDINGS INC	81,800	2,251,185	2,467,514
FUJI PHARMA CO LTD	30,800	400,846	397,936

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FUJI SEAL INTERNATIONAL INC	67,800	2,338,313	2,073,520
FUJI SOFT INC	40,700	903,961	1,783,033
FUJIAN DONGBAI (GROUP) CO A	13,400	10,326	10,087
FUJIAN LONGKING CO LTD A	2,900	5,247	5,231
FUJIAN LONGMA ENVIRONMENTA A	5,000	16,724	14,472
FUJIAN STAR NET COMMUNICAT A	10,300	32,774	33,652
FUJIAN SUNNER DEVELOPMENT A	143,984	523,108	530,797
FUJIBO HOLDINGS INC	20,800	607,920	447,507
FUJICCO CO LTD	41,600	619,818	786,516
FUJIFILM HOLDINGS CORP	3,182,259	131,689,951	161,357,722
FUJIKURA KASEI CO LTD	43,800	268,749	228,879
FUJIKURA LTD	381,100	1,818,111	1,432,574
FUJIMI INC	41,800	707,552	858,968
FUJIMORI KOGYO CO LTD	29,900	564,454	802,865
FUJITA KANKO INC	14,499	529,733	363,484
FUJITEC CO LTD	150,400	1,243,936	1,965,502
FUJITSU FRONTECH LTD	19,900	214,696	185,997
FUJITSU GENERAL LTD	79,500	1,556,870	1,263,263
FUJITSU LTD	469,769	30,108,806	32,753,896
FUJIYA CO LTD	20,600	359,837	372,460
FUKUDA CORP	9,900	352,032	420,387
FUKUI BANK LTD/THE	45,100	1,198,361	586,459
FUKUI COMPUTER HOLDINGS INC	12,300	300,305	284,724
FUKUOKA FINANCIAL GROUP INC	335,910	7,714,641	6,132,680
FUKUSHIMA INDUSTRIES CORP	24,300	478,863	799,550
FUKUYAMA TRANSPORTING CO LTD	62,846	1,926,935	2,274,916
FULLCAST HOLDINGS CO LTD	44,100	785,357	936,521
FULLSHARE HOLDINGS LTD	5,322,500	1,922,664	330,421
FUNAI ELECTRIC CO LTD	29,200	296,005	212,211
FUNAI SOKEN HOLDINGS INC	59,900	679,393	1,449,965
FUNDING CIRCLE HOLDINGS	285,464	1,473,341	653,232
FUREN GROUP PHARMACEUTICAL A	6,500	10,597	10,439
FURUKAWA CO LTD	83,700	1,233,841	1,084,511
FURUKAWA ELECTRIC CO LTD	86,442	3,143,383	2,531,321
FURUNO ELECTRIC CO LTD	46,165	381,582	432,342
FUSO CHEMICAL CO LTD	304,600	7,547,291	6,050,158
FUSO PHARMACEUTICAL INDUST	14,100	399,759	242,896
FUTABA CORP	68,700	1,161,294	895,893
FUTABA INDUSTRIAL CO LTD	112,300	892,463	613,929
FUTURE CONSUMER LTD	550,980	354,145	326,864
FUTURE CORP	47,800	443,894	941,892
FUTURE LAND DEVELOPMENT HOLD	5,028,000	3,677,054	6,616,044
FUTURE RETAIL LTD	138,432	1,089,656	972,549

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FUTURE WORLD FINANCIAL HOLDI	20,408,000	793,144	206,366
FUYAO GLASS INDUSTRY GROUP A	5,400	17,316	17,871
FUYAO GLASS INDUSTRY GROUP H	742,800	2,324,290	2,305,651
FUYO GENERAL LEASE CO LTD	38,400	2,375,032	2,184,815
G BITS NETWORK TECHNOLOGY A	200	6,113	6,114
G RESOURCES GROUP LTD	45,063,600	2,063,047	363,393
G SMATT GLOBAL CO LTD	198,399	665,864	112,031
G TEKT CORP	39,400	453,406	557,319
G TREEBNT CO LTD	39,157	1,591,361	956,331
G. WILLI FOOD INTERNATIONAL	20,900	142,329	206,074
G.U.D. HOLDINGS LTD	169,966	1,181,126	1,193,929
G4S PLC	2,699,442	9,987,813	7,146,007
G8 EDUCATION LTD	902,569	3,271,895	1,919,135
GAIL INDIA LTD	1,310,025	6,276,827	5,920,282
GAKKEN HOLDINGS CO LTD	9,700	232,495	456,460
GALAPAGOS NV	68,045	6,873,869	8,791,204
GALAXY ENTERTAINMENT GROUP L	3,583,000	12,399,477	24,146,554
GALAXY RESOURCES LTD	769,973	1,168,224	661,902
GALENICA AG	93,391	4,644,520	4,693,496
GALLIFORD TRY PLC	212,830	1,933,757	1,707,828
GALP ENERGIA SGPS SA	2,240,443	33,945,578	34,507,920
GAM HOLDING AG	300,240	2,902,805	1,389,418
GAMES WORKSHOP GROUP PLC	82,603	4,093,514	5,220,699
GAMEVIL INC	9,346	613,117	321,341
GAMUDA BHD	1,841,400	1,895,752	1,675,418
GANFENG LITHIUM CO LTD A	2,900	10,093	9,893
GANSU JINGYUAN COAL INDUST A	26,100	10,561	10,298
GANSU QILIANSHAN CEMENT GR A	13,100	16,627	16,765
GARMIN LTD	1,053,675	69,281,248	84,083,265
GARRETT MOTION INC	(175,461)	(3,842,377)	(2,693,326)
GASLOG LTD	59,899	865,051	862,546
GATEWAY DISTRI PARKS LTD	77,701	236,916	148,136
GAZIT GLOBE LTD	120,166	1,175,142	992,581
GAZTRANSPORT ET TECHNIGA SA	60,177	4,493,477	6,040,884
GCA CORP	43,200	366,705	275,463
GCI SCIENCE + TECHNOLOGY A	8,900	16,167	16,846
GCL NEW ENERGY HOLDINGS LTD	12,086,000	1,183,204	464,102
GCL POLY ENERGY HOLDINGS LTD	8,495,199	1,208,257	467,576
GCL SYSTEM INTEGRATION TEC A	99,600	95,249	96,869
GD POWER DEVELOPMENT CO A	52,100	19,641	19,267
GDS HOLDINGS LTD ADR	40,279	1,413,303	1,513,282
GE POWER INDIA LTD	19,157	167,667	241,171
GE T+D INDIA LTD	72,556	509,474	249,167

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GEA GROUP AG	274,153	8,034,236	7,805,139
GEBERIT AG REG	285,812	108,231,640	133,672,074
GECOSS CORP	21,332	162,244	188,293
GEELY AUTOMOBILE HOLDINGS LT	8,538,000	18,195,100	14,600,663
GEK TERNA HOLDING REAL ESTAT	94,300	274,247	602,452
GEM CO LTD A	11,000	7,573	7,543
GEM YEAR INDUSTRIAL CO A	10,400	10,581	10,690
GEMDALE CORP A	11,900	21,167	20,670
GEMDALE PROPERTIES AND INVES	10,512,000	647,175	1,251,348
GEMTEK TECHNOLOGY CORP	350,000	323,971	282,281
GEMVAX + Kael CO LTD	62,741	1,758,286	763,444
GENEL ENERGY PLC	202,276	655,610	496,853
GENER S.A.	3,734,098	1,226,698	1,024,395
GENERAL INTERFACE SOLUTION	239,000	1,292,852	781,033
GENERTEC UNIVERSAL MEDICAL G	2,905,500	2,457,671	2,324,400
GENESIS ENERGY LTD	1,234,121	2,157,288	2,876,273
GENEXINE CO LTD	24,268	1,177,338	1,191,699
GENFIT	71,606	2,754,970	1,436,822
GENIMOUS TECHNOLOGY CO LT A	3,900	5,172	5,122
GENIUS ELECTRONIC OPTICAL CO	106,053	851,291	1,389,706
GENKY DRUGSTORES CO LTD	16,000	650,661	384,184
GENMAB A/S	90,981	11,162,251	16,755,274
GENOMMA LAB INTERNACIONAL B	893,400	891,378	810,083
GENSCRIPT BIOTECH CORP	564,000	1,731,048	1,416,407
ENTERA SAB DE CV	1,783,100	1,366,697	1,539,776
GENTING BHD	4,228,000	8,379,330	6,926,451
GENTING MALAYSIA BHD	5,171,300	4,695,964	4,054,449
GENTING PLANTATIONS BHD	430,300	1,138,994	1,041,258
GENTING SINGAPORE LTD	12,346,296	10,297,452	8,395,427
GENUS PLC	131,220	2,352,821	4,422,259
GENWORTH MI CANADA INC	132,792	3,839,960	4,211,135
GENWORTH MORTGAGE INSURANCE	1,013,055	2,489,781	1,997,661
GEO HOLDINGS CORP	50,400	511,143	645,554
GEOPARK LTD	158,907	1,284,501	2,946,136
GEORGIA CAPITAL PLC	66,047	798,024	916,233
GEOX SPA	146,738	809,916	213,226
GERDAU SA PREF	790,942	3,314,264	3,136,816
GEROVA FINANCIAL GROUP LTD	43,540	-	0
GERRESHEIMER AG	81,730	5,410,194	6,026,552
GESTAMP AUTOMOCION SA	305,820	2,151,534	1,812,735
GETAC TECHNOLOGY CORP	770,000	865,179	1,155,267
GETBACK SA	63,066	-	0
GETINGE AB B SHS	570,486	5,759,393	8,995,506

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GETLINK SE	3,456,506	50,256,510	55,462,051
GF SECURITIES CO LTD A	15,600	31,177	31,208
GF SECURITIES CO LTD H	4,393,600	6,442,585	5,224,518
GFL LTD	56,411	707,339	749,150
GFPT PUBLIC CO LTD FOR	642,200	270,007	353,898
GFPT PUBLIC CO LTD NVDR	96,300	51,517	53,068
GIANT MANUFACTURING	2,453,111	13,772,201	19,192,388
GIBSON ENERGY INC	323,100	6,009,185	5,773,396
GIGABYTE TECHNOLOGY CO LTD	581,000	658,619	995,161
GIGADEVICE SEMICONDUCTOR B A	700	8,808	8,836
GIGAMEDIA LTD	13,433	35,463	33,180
GIGASOLAR MATERIALS CORP	29,000	385,004	99,438
GIGASTORAGE CORP	384,000	273,287	101,627
GIKEN LTD	27,400	547,576	858,316
GILAT SATELLITE NETWORKS LTD	81,130	523,421	694,935
GILDAN ACTIVEWEAR INC	611,450	14,145,245	23,708,851
GILLETTE INDIA LTD	10,931	1,051,020	1,183,957
GIMA TT SPA	67,519	1,205,716	626,274
GIMV NV	41,408	2,280,908	2,617,127
GINKO INTERNATIONAL CO LTD	55,000	709,967	345,305
GIORDANO INTERNATIONAL LTD	2,244,000	1,100,701	982,333
GIVAUDAN REG	69,670	154,319,989	196,933,867
GJENSIDIGE FORSIKRING ASA	649,751	10,690,086	13,092,490
GL EVENTS	32,191	745,891	843,160
GLANBIA PLC	324,772	6,202,208	5,288,862
GLAXOSMITHKLINE CONSUMER HEA	13,452	1,295,936	1,498,687
GLAXOSMITHKLINE PLC	19,242,871	400,750,890	386,115,737
GLENCORE PLC	20,567,934	95,854,628	71,554,320
GLENMARK PHARMACEUTICALS LTD	958,010	8,865,096	6,153,109
GLOBAL BRANDS GROUP HOLDING	1,409,600	740,596	126,300
GLOBAL BRANDS MANUFACTURE	288,000	112,060	134,915
GLOBAL CORD BLOOD CORP	49,560	527,182	286,457
GLOBAL DOMINION ACCESS SA	226,790	1,348,306	1,163,500
GLOBAL INDEMNITY LTD	2,666	93,236	82,539
GLOBAL LIGHTING TECHNOLOGIES	347,000	788,873	508,331
GLOBAL MEDIACOM TBK PT	8,557,200	311,987	226,536
GLOBAL MIXED MODE TECHNOLOGY	130,000	375,979	386,742
GLOBAL POWER SYNERGY PCL F	238,300	443,727	545,873
GLOBAL SHIP LEASE INC CL A	12,000	114,240	88,800
GLOBAL TELECOM HOLDING	1,254,298	606,617	360,625
GLOBAL TOP E COMMERCE CO A	3,900	5,047	4,730
GLOBAL UNICHIP CORP	127,000	656,733	926,142
GLOBALTRA SPONS GDR REG S	48,039	485,035	446,763

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Security Name	Shares	Book Value	Market Value
GLOBALWAFERS CO LTD	199,000	2,620,982	2,015,020
GLOBANT SA	59,087	3,682,765	5,970,741
GLOBE TELECOM INC	259,615	9,648,131	11,461,874
GLOBE UNION INDUSTRIAL CORP	263,050	141,742	152,023
GLOBERIDE INC	20,100	573,067	624,044
GLODON CO LTD A	3,000	13,834	14,366
GLORIA MATERIAL TECHNOLOGY	457,356	332,338	284,196
GLORIOUS PROPERTY HOLDINGS	2,938,000	369,612	144,785
GLORY LTD	105,600	2,948,144	2,787,511
GLORY SUN LAND GROUP LTD	3,233,000	861,787	331,059
GMO INTERNET INC	94,200	1,538,307	1,706,686
GMO PAYMENT GATEWAY INC	99,600	4,872,059	6,850,158
GMR INFRASTRUCTURE LTD	895,210	240,559	193,236
GN STORE NORD A/S	246,380	11,736,377	11,514,525
GNCO CO LTD	124,393	272,826	142,207
GO AHEAD GROUP PLC	83,854	2,083,913	2,104,538
GOCO GROUP PLC	561,634	574,108	668,330
GODO STEEL LTD	17,190	439,931	313,996
GODREJ AGROVET LTD	54,985	404,837	400,792
GODREJ CONSUMER PRODUCTS LTD	281,442	2,290,181	2,703,621
GODREJ INDUSTRIES LTD	69,299	492,598	485,954
GODREJ PROPERTIES LTD	82,763	821,151	1,201,744
GOERTEK INC A	8,400	10,136	10,873
GOL LINHAS AEREAS INT SA PRE	128,932	868,086	1,096,678
GOLAR LNG LTD	89,605	2,437,844	1,655,900
GOLD CIRCUIT ELECTRONICS LTD	583,000	200,700	218,675
GOLD FIELDS LTD	5,436,670	21,755,624	29,590,598
GOLD ROAD RESOURCES LTD	1,655,949	805,692	1,150,442
GOLDCARD SMART GROUP CO LTD	8,000	20,982	20,710
GOLDCREST CO LTD	30,370	648,268	535,013
GOLDEN AGRI RESOURCES LTD	11,478,663	3,749,726	2,460,410
GOLDEN OCEAN GROUP LTD	206,121	4,563,147	1,197,563
GOLDENMAX INTERNATIONAL TE A	10,300	14,828	14,981
GOLDSUN BUILDING MATERIALS C	1,557,000	445,491	427,605
GOLDWIN INC	34,700	4,446,650	4,351,188
GOLFZON CO LTD	5,602	292,425	353,688
GOME RETAIL HOLDINGS LTD	69,626,027	7,037,471	7,486,190
GOODBABY INTERNATIONAL HOLDI	1,634,000	855,120	370,199
GOSUNCN TECHNOLOGY GROUP C A	4,300	4,970	4,996
GOURMET MASTER CO LTD	87,407	588,082	488,260
GRAFTON GROUP PLC UTS	483,256	3,032,988	4,957,222
GRAINCORP LTD A	539,468	3,715,891	3,017,216
GRAINGER PLC	1,264,511	2,881,271	3,952,547

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GRAN TIERRA ENERGY INC	1,149,300	5,837,681	1,811,485
GRAND BAOXIN AUTO GROUP LTD	801,668	372,792	330,415
GRAND CITY PROPERTIES	238,804	5,663,016	5,466,197
GRAND KOREA LEISURE CO LTD	35,923	641,569	637,788
GRAND PACIFIC PETROCHEMICAL	4,792,000	3,383,740	3,162,833
GRANDBLUE ENVIRONMENT CO A	13,100	33,969	32,195
GRANDVISION NV	78,791	1,928,147	1,834,024
GRAPE KING BIO LTD	149,000	868,506	981,036
GRAPHITE INDIA LTD	247,393	1,787,865	1,200,095
GRASIM INDUSTRIES LTD	334,649	5,435,505	4,431,606
GREAT BASIN GOLD LTD	1,664,600	-	1
GREAT CANADIAN GAMING CORP	113,500	1,550,916	3,856,438
GREAT EAGLE HOLDINGS LTD	509,304	1,808,817	2,177,376
GREAT EASTERN SHIPPING CO F	59,327	246,375	227,158
GREAT WALL ENTERPRISES	1,238,726	1,171,418	1,593,300
GREAT WALL MOTOR CO LTD A	8,700	10,967	10,476
GREAT WALL MOTOR COMPANY H	6,655,580	5,012,571	4,762,201
GREAT WEST LIFECO INC	2,205,193	52,828,065	50,879,333
GREATEK ELECTRONICS INC	349,000	374,546	483,169
GREATTOWN HOLDINGS LTD A	5,000	4,716	4,579
GREE ELECTRIC APPLIANCES I A	16,000	124,155	128,125
GREE INC	188,000	788,618	874,216
GREE REAL ESTATE CO LTD A	36,300	25,901	25,739
GREEN CROSS CELL CORP	11,322	339,481	392,713
GREEN CROSS CORP	10,316	1,302,578	1,085,519
GREEN CROSS HOLDINGS CORP	53,356	890,816	1,002,750
GREENCORE GROUP PLC	962,301	1,952,767	2,682,138
GREENE KING PLC	698,103	5,888,643	5,490,781
GREENLAND HOLDINGS CORP LT A	196,300	197,394	195,205
GREENLAND HONG KONG HOLDINGS	966,000	391,032	384,545
GREENLIGHT CAPITAL RE LTD A	31,883	595,045	270,687
GREENTOWN CHINA HOLDINGS	515,000	556,990	366,515
GREENTOWN SERVICE GROUP CO L	924,000	608,838	746,296
GREENYARD NV	26,474	633,507	104,314
GREGGS PLC	234,994	2,726,753	6,872,787
GRENDENE SA	243,900	635,310	496,372
GRENKE AG	45,741	5,369,078	4,917,284
GRG BANKING EQUIPMENT CO A	5,300	5,446	5,286
GRIEG SEAFOOD ASA	130,009	1,203,909	1,803,891
GRIFOLS SA	1,007,285	23,643,266	29,824,511
GRIFOLS SA B	664,263	13,571,956	13,843,272
GRINDROD LTD	507,060	218,647	217,909
GRINM ADVANCED MATERIAL CO A	14,100	25,203	24,532

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Security Name	Shares	Book Value	Market Value
GROUP LEASE PUBLIC CO L NVDR	172,600	39,843	40,241
GROUP LEASE PUBLIC CO LTD FO	753,900	465,741	175,769
GROUPE BRUXELLES LAMBERT SA	562,805	55,521,903	55,298,799
GROUPE CRIT	5,122	490,327	345,893
GRUH FINANCE LTD	152,776	625,165	611,082
GRUMA S.A.B. B	279,845	3,120,519	2,623,995
GRUPA AZOTY SA	90,576	788,199	1,017,681
GRUPA LOTOS SA	215,799	4,355,577	4,901,366
GRUPO AEROMEXICO SAB DE CV	615,300	870,504	581,618
GRUPO AEROPORT DEL PACIFIC B	581,385	5,190,635	6,048,790
GRUPO AEROPORT DEL SURESTE B	198,255	3,164,751	3,210,299
GRUPO AEROPORTUARIO DEL CENT	2,583,600	16,290,307	15,763,851
GRUPO AVAL ACCIONES SA PF	7,842,974	3,263,963	3,142,570
GRUPO BIMBO SAB SERIES A	3,002,632	6,609,347	6,256,379
GRUPO CARSO SAB DE CV SER A1	621,700	2,157,015	2,315,723
GRUPO CEMENTOS CHIHUAHUA	190,800	1,048,446	1,050,849
GRUPO COMERCIAL CHEDRAUI SA	209,200	476,253	353,029
GRUPO DE INV SURAMERICANA	1,580,501	17,883,644	16,805,452
GRUPO DE INV SURAMERICANA PF	762,872	8,368,305	7,526,433
GRUPO ELEKTRA SAB DE CV	63,436	2,929,318	4,147,288
GRUPO FINANCIERO BANORTE O	4,605,521	26,759,872	26,695,824
GRUPO FINANCIERO INBURSA O	3,115,998	4,839,056	4,502,482
GRUPO GICSA SA DE CV	722,000	490,224	196,175
GRUPO HERDEZ SAB SERIES	368,482	901,625	788,879
GRUPO LALA SAB DE CV	776,700	1,234,157	953,711
GRUPO MEXICO SAB DE CV SER B	2,882,265	8,108,280	7,646,873
GRUPO ROTOPLAS SAB DE CV	191,500	291,829	150,316
GRUPO TELEVISA SAB SER CPO	3,379,004	12,006,846	5,707,406
GS ENGINEERING + CONSTRUCT	83,004	4,520,786	2,900,629
GS HOLDINGS	121,239	5,312,392	5,376,033
GS HOME SHOPPING INC	7,309	872,656	1,089,403
GS RETAIL CO LTD	42,606	1,804,286	1,450,150
GS YUASA CORP	165,501	5,483,557	3,192,046
GT CAPITAL HOLDINGS INC	664,145	12,558,655	12,184,958
GUANGDONG BAOLIHUA NEW A	5,300	5,192	4,970
GUANGDONG DONGFANG PRECISI A	35,000	21,397	19,619
GUANGDONG DOWSTONE TECHNOL A	8,500	16,616	15,631
GUANGDONG ELEC POWER DEV A	8,200	5,144	5,134
GUANGDONG ELECTRIC POWER B	496,185	242,897	161,955
GUANGDONG GOLDEN DRAGON DE A	2,800	5,335	5,234
GUANGDONG GREAT RIVER SMAR A	4,500	10,716	10,516
GUANGDONG HAID GROUP CO A	28,800	125,429	129,569
GUANGDONG HEC TECHNOLOGY H A	7,500	8,919	8,572

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GUANGDONG HONGDA BLASTING A	10,400	16,773	17,716
GUANGDONG HUATIE TONGDA HI A	25,800	20,542	21,186
GUANGDONG INVESTMENT LTD	12,451,361	21,968,892	24,639,749
GUANGDONG LY INTELLIGENT M A	73,300	67,004	63,286
GUANGDONG PROVINCIAL EXPR A	30,900	35,964	33,967
GUANGDONG PROVINCIAL EXPR B	738,200	510,749	583,001
GUANGDONG SHIRONGZHAOYE A	12,700	15,569	15,162
GUANGDONG TAPAI GROUP CO A	19,000	31,804	32,311
GUANGDONG VANWARD NEW A	8,400	16,418	16,413
GUANGDONG XINBAO ELECTRICA A	15,500	23,012	25,953
GUANGDONG ZHONGSHENG PHA A	13,200	16,253	16,355
GUANGHUI ENERGY CO LTD A	17,500	9,196	9,071
GUANGSHEN RAILWAY CO LTD A	13,300	6,427	6,255
GUANGSHEN RAILWAY CO LTD H	1,880,711	828,605	642,752
GUANGXI GUIDONG ELECTRIC A	14,200	10,521	10,482
GUANGXI GUIGUAN ELECTRIC A	6,900	6,167	6,088
GUANGXI LIUGONG MACHINERY A	5,200	5,139	5,042
GUANGXI LIUZHOU PHARMACEUT A	96,108	468,343	460,089
GUANGXI WUZHOU ZHONGHENG G A	12,300	5,264	5,247
GUANGZHOU AUTOMOBILE GROUP A	8,400	13,584	13,368
GUANGZHOU AUTOMOBILE GROUP H	7,183,704	7,736,292	7,668,748
GUANGZHOU BAIYUN INTERNATI A	5,500	13,626	14,574
GUANGZHOU BAIYUNSHAN PHAR A	3,600	20,971	21,474
GUANGZHOU BAIYUNSHAN PHARM H	974,000	3,724,755	4,394,688
GUANGZHOU HAIGE COMMUNICAT A	6,100	8,240	8,473
GUANGZHOU HOLIKE CREATIVE A	4,300	10,539	10,355
GUANGZHOU KINGMED DIAGNOST A	7,100	32,986	35,457
GUANGZHOU R+F PROPERTIES H	2,720,995	4,992,195	5,231,276
GUANGZHOU RESTAURANT GROUP A	7,300	32,723	34,362
GUANGZHOU SHANGPIN HOME CO A	2,800	30,575	30,828
GUANGZHOU SHIYUAN ELECTRON A	700	7,581	7,900
GUANGZHOU TINCI MATERIALS A	1,500	5,299	5,285
GUANGZHOU WONDFO BIOTECH C A	4,900	28,157	26,896
GUANGZHOU YUEXIU FINANCIAL A	3,900	5,348	5,122
GUANGZHOU ZHUJIANG BREWERY A	5,700	5,194	5,270
GUARARAPES CONFECOES SA	49,400	266,100	208,548
GUBRE FABRIKALARI TAS	95,301	176,639	42,345
GUERBET	9,952	463,601	540,600
GUIZHOU BAILING GROUP PHAR A	3,300	5,154	4,747
GUIZHOU BROADCASTING TV INFO	11,600	17,155	18,207
GUIZHOU PANJIANG REFINED A	6,000	5,205	5,163
GUIZHOU SPACE APPLIANCE CO A	7,400	26,873	26,267
GUIZHOU XINBANG PHARMACEUT A	6,800	5,167	5,218

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Security Name	Shares	Book Value	Market Value
GUJARAT GAS LTD	196,912	321,193	491,656
GUJARAT PIAVAV PORT FOREIGN	257,194	653,811	327,512
GUJARAT STATE PETRONET LTD	161,541	316,040	459,272
GULF BANK	6,242,885	6,294,411	6,255,231
GULF ENERGY DEVELOPM FOREIGN	601,800	1,588,871	2,413,676
GULF ENERGY DEVELOPMENT NVDR	19,100	68,344	76,606
GULF INTERNATIONAL SERVICES	603,710	348,044	321,647
GUN EI CHEMICAL INDUSTRY CO	9,500	231,288	213,913
GUNGHO ONLINE ENTERTAINMENT	81,640	2,153,757	2,258,095
GUNKUL ENGINEERING FORGN	3,858,343	438,730	402,599
GUNMA BANK LTD/THE	900,318	5,135,827	3,150,361
GUNOSY INC	26,700	574,411	448,056
GUNZE LTD	39,100	1,451,620	1,682,091
GUOCHENG MINING CO LTD A	16,700	26,818	25,919
GUOCOLAND LTD	762,600	1,178,556	1,127,314
GUOMAI TECHNOLOGIES INC A	17,100	24,218	23,129
GUORUI PROPERTIES LTD	893,000	359,018	172,599
GUOSEN SECURITIES CO LTD A	74,800	145,415	143,320
GUOSHENG FINANCIAL HOLDING A	5,000	8,704	9,173
GUOTAI JUNAN INTERNATIONAL	4,131,000	1,244,153	713,837
GUOTAI JUNAN SECURITIES CO A	19,900	51,357	53,167
GUOTAI JUNAN SECURITIES CO H	3,855,471	8,371,683	6,869,524
GUOXUAN HIGH TECH CO LTD A	2,500	5,047	4,772
GUOYUAN SECURITIES CO LTD A	69,400	95,473	92,657
GURUNAVI INC	47,000	562,476	290,533
GVC HOLDINGS PLC	1,237,435	14,983,078	10,265,092
GWA GROUP LTD	499,228	986,605	1,198,140
H I S CO LTD	53,100	1,503,092	1,321,339
H LUNDBECK A/S	483,778	22,674,273	19,140,012
H.S. INDUSTRIES CO LTD	89,433	767,319	722,652
H2O RETAILING CORP	189,800	2,979,828	2,187,967
HABIB BANK LTD	3,819,655	6,967,130	2,708,070
HACHIJUNI BANK LTD/THE	972,297	5,338,228	3,961,745
HACI OMER SABANCI HOLDING	6,617,037	9,760,580	9,827,169
HAICHANG OCEAN PARK HOLDINGS	1,888,000	410,319	311,747
H Aidilao INTERNATIONAL HOLDI	634,000	2,163,367	2,649,613
HAIER ELECTRONICS GROUP CO	3,643,690	9,514,220	10,074,074
HAIER SMART HOME CO LTD A	16,200	40,039	40,781
HAIL CEMENT	28,263	66,158	66,922
HAINAN POLY PHARM CO LTD A	4,800	36,827	40,268
HAINAN RUIZE NEW BUILDING A	18,300	21,789	21,528
HAINAN STRAIT SHIPPING CO A	16,300	21,354	21,217
HAISCO PHARMACEUTICAL GROU A	2,900	5,842	5,996

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HAITIAN INTERNATIONAL HLDGS	1,436,056	3,958,459	2,981,482
HAITONG INTERNATIONAL SECURI	3,881,756	1,896,310	1,267,005
HAITONG SECURITIES CO LTD A	79,800	165,173	164,868
HAITONG SECURITIES CO LTD H	8,304,400	9,695,528	9,311,558
HAKIM UNIQUE INTERNET CO L A	10,700	16,182	16,171
HAKUHODO DY HOLDINGS INC	1,759,732	25,279,454	29,628,307
HAKUTO CO LTD	22,300	220,859	250,032
HALDEX AB	56,921	314,192	349,690
HALFORDS GROUP PLC	517,198	2,491,659	1,478,403
HALLA HOLDINGS CORP	14,078	825,463	538,296
HALMA PLC	752,357	11,673,244	19,342,003
HALOWS CO LTD	15,700	317,797	322,190
HAMAKYOREX CO LTD	29,300	476,292	1,033,414
HAMAMATSU PHOTONICS KK	1,029,043	35,451,039	40,067,156
HAMBURGER HAFEN UND LOGISTIK	46,612	1,102,912	1,233,620
HANA FINANCIAL GROUP	1,099,110	41,191,289	35,601,017
HANA MICROELECTRONICS FOREIG	703,800	875,412	590,946
HANA TOUR SERVICE INC	16,723	720,560	727,055
HANALL BIOPHARMA CO LTD	72,524	1,189,183	1,563,978
HANCOM INC	28,875	482,685	315,095
HAND ENTERPRISE SOLUTIONS A	15,900	33,975	31,461
HANDSOME CO LTD	30,474	671,325	976,519
HANG LUNG GROUP LTD	1,517,000	4,463,829	4,203,910
HANG LUNG PROPERTIES LTD	4,267,179	11,885,205	10,148,376
HANG SENG BANK LTD	5,874,322	138,362,824	146,247,121
HANG ZHOU GREAT STAR INDUS A	3,700	5,413	5,376
HANGJIN TECHNOLOGY CO LTD A	11,800	18,773	18,297
HANGXIAO STEEL STRUCTURE A	31,800	15,738	15,186
HANGZHOU BINJIANG REAL EST A	8,400	5,209	5,075
HANGZHOU CENTURY CO LTD A	3,700	5,434	5,500
HANGZHOU FIRST APPLIED MAT A	1,100	5,716	5,883
HANGZHOU HIKVISION DIGITAL A	24,800	98,910	99,586
HANGZHOU JIEBAI GROUP CO A	13,400	10,545	10,262
HANGZHOU LIANLUO INTERACT A	9,200	5,156	4,903
HANGZHOU ROBAM APPLIANCES A	2,500	9,716	9,879
HANGZHOU SHUNWANG TECH A	885,292	2,214,249	2,021,079
HANGZHOU SILAN MICROELECTR A	22,000	53,958	53,172
HANGZHOU TIGERMED CONSULTI A	1,200	11,766	13,471
HANIL CEMENT CO LTD/NEW	4,542	405,720	501,542
HANIL HOLDINGS CO LTD	4,122	204,483	187,777
HANJIN KAL CORP	62,741	1,324,836	1,630,130
HANJIN TRANSPORTATION CO	22,743	694,129	717,951
HANKOOK SHELL OIL CO LTD	1,166	504,265	336,778

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HANKOOK TECHNOLOGY GROUP CO	46,090	886,215	684,574
HANKOOK TIRE + TECHNOLOGY CO	169,021	5,742,249	5,138,039
HANKYU HANSHIN HOLDINGS INC	1,708,466	58,811,085	61,209,196
HANMI PHARM CO LTD	10,050	3,144,716	3,516,390
HANMI SCIENCE CO LTD	102,540	7,623,377	6,056,578
HANNOVER RUECK SE	473,104	59,707,503	76,613,240
HANNSTAR DISPLAY CORP	12,017,545	3,220,619	2,553,673
HANNSTOUCH SOLUTION INCORPOR	759,164	298,731	321,416
HANON SYSTEMS	231,097	895,984	2,331,685
HANSA BIOPHARMA AB	64,318	1,537,600	1,195,105
HANSAE CO LTD	31,720	506,816	575,529
HANSOL CHEMICAL CO LTD	18,027	1,274,061	1,241,196
HANSOL HOLDINGS CO LTD	69,330	396,487	299,921
HANSOL PAPER CO LTD	31,811	503,883	403,612
HANSOL TECHNICS CO LTD	46,151	664,931	263,400
HANSSEM CO LTD	14,198	3,334,063	901,324
HANWA CO LTD	99,752	2,755,993	2,667,398
HANWHA AEROSPACE CO LTD	61,012	3,662,878	1,756,938
HANWHA CHEMICAL CORP	123,558	1,849,689	2,429,105
HANWHA CORPORATION	187,192	7,000,320	4,328,607
HANWHA CORPORATION 3P	31,479	548,820	383,042
HANWHA GENERAL INSURANCE CO	185,559	1,187,697	664,519
HANWHA INVESTMENT + SECURITI	177,288	632,367	387,695
HANWHA LIFE INSURANCE CO LTD	2,503,114	10,581,572	7,099,726
HAP SENG CONSOLIDATED	4,249,300	10,017,158	10,231,224
HAPAG LLOYD AG	40,598	1,623,944	1,779,971
HAPPINET CORP	26,700	430,433	327,369
HAPVIDA PARTICIPACOES E INVE	93,200	752,150	958,834
HARBIN BOSHI AUTOMATION CO A	4,300	5,527	5,660
HARBIN PHARMACEUTICAL GRP A	8,800	5,213	5,304
HAREL INSURANCE INVESTMENTS	242,253	1,375,477	1,815,598
HARGREAVES LANSDOWN PLC	1,716,850	26,064,529	41,930,828
HARIM HOLDINGS CO LTD	54,386	606,613	532,249
HARTALEGA HOLDINGS BHD	5,323,500	6,727,315	6,750,185
HARVEY NORMAN HOLDINGS LTD	1,316,527	3,495,015	3,760,162
HASEKO CORP	493,800	3,716,883	4,995,749
HASTINGS GROUP HOLDINGS PLC	683,044	1,908,887	1,700,371
HAULOTTE GROUP	23,753	246,922	192,054
HAVELLS INDIA LTD	1,777,059	17,068,069	20,238,817
HAYS PLC	3,222,335	5,583,474	6,442,775
HAZAMA ANDO CORP	1,648,463	10,486,545	11,016,274
HBM HEALTHCARE INVESTMENTS AG	14,091	2,543,568	2,656,334
HC GROUP INC	1,113,500	719,612	454,664

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HC SEMITEK CORPORATION A	17,300	16,595	15,566
HCL TECHNOLOGIES LTD	5,964,506	85,489,203	91,993,934
HDC HOLDINGS CO LTD	48,631	938,347	638,081
HDC HYUNDAI DEVELOPMENT CO E	46,008	2,128,897	1,733,294
HDFC ASSET MANAGEMENT CO LTD	32,333	781,701	965,669
HDFC BANK LIMITED	78,950	2,426,837	2,795,032
HDFC BANK LTD ADR	96,449	9,269,466	12,542,228
HDFC LIFE INSURANCE CO LTD	260,492	1,698,468	1,751,205
HEADHUNTER GROUP PLC ADR	3,741	62,344	60,791
HEALIUS LTD	1,119,790	3,856,629	2,373,154
HEALTH AND HAPPINESS H+H INT	103,647	516,610	588,383
HEARTLAND GROUP HOLDINGS LTD	807,975	867,281	895,416
HEBEI CANGZHOU DAHUA CO A	8,000	16,431	15,899
HEBEI CHENGDE LOLO CO A	16,700	20,735	20,254
HEBEI HENGSHUI LAOBAIGAN A	15,000	27,882	28,588
HEBEI YANGYUAN ZIHUI BEVE A	91,553	504,654	494,269
HEFEI MEIYA OPTOELECTRONIC A	1,600	7,494	7,594
HEG LTD	17,982	842,555	382,564
HEIDELBERGCEMENT AG	301,160	22,598,106	24,405,114
HEIDELBERGER DRUCKMASCHINEN	535,439	1,806,108	860,979
HEILONGJIANG AGRICULTURE A	265,500	432,986	414,777
HEINEKEN HOLDING NV	524,218	26,713,330	55,101,224
HEINEKEN NV	678,268	54,379,580	75,804,502
HEIWA CORP	107,800	1,887,228	2,214,232
HEIWA REAL ESTATE CO LTD	93,900	1,588,515	1,918,265
HEIWADO CO LTD	74,000	1,338,202	1,313,236
HELICAL PLC	257,824	1,253,269	1,209,169
HELIOPOLIS HOUSING	134,048	139,001	186,599
HELIXMITH CO LTD	21,355	5,520,328	3,118,220
HELIXMITH CO.LTD	1,427	-	40,289
HELLA GMBH + CO KGAA	99,941	4,917,441	4,948,583
HELLENIC EXCHANGES ATHENS	66,556	353,224	371,391
HELLENIC PETROLEUM SA	120,878	1,038,980	1,273,317
HELLENIC TELECOMMUN ORGANIZA	383,868	4,452,678	5,682,937
HELVETIA HOLDING AG REG	64,447	7,383,820	8,097,187
HEMBLA AB	87,912	1,687,744	1,714,996
HEMFOSA FASTIGHETER AB	449,193	3,208,382	4,248,312
HEMFOSA FASTIGHETER AB PREF	21,457	449,201	434,774
HENAN HUANGHE WHIRLWIND CO A	21,600	10,627	10,127
HENAN PINGGAO ELECTRIC CO A	4,700	5,309	5,262
HENAN REBECCA HAIR PRODUCT A	22,300	10,744	10,487
HENAN SHENHUO COAL + POWER A	33,700	21,387	20,657
HENAN SHUANGHUI INVESTMENT A	55,800	201,740	202,213

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HENAN YUGUANG GOLD+LEAD CO A	18,100	14,859	13,203
HENAN ZHONGYUAN EXPRESSWAY A	6,500	5,081	4,968
HENDERSON INVESTMENT LTD	2,311,000	178,629	204,108
HENDERSON LAND DEVELOPMENT	10,560,484	50,596,981	58,192,491
HENGAN INTL GROUP CO LTD	3,005,445	25,517,912	22,100,840
HENGDIAN ENTERTAINMENT CO A	10,600	28,187	24,446
HENGDIAN GROUP DMEGC A	4,100	4,697	4,537
HENGLI PETROCHEMICAL CO L A	55,440	99,092	98,154
HENGTEEN NETWORKS GROUP LTD	12,660,000	441,197	301,409
HENKEL AG + CO KGAA	210,016	15,390,863	19,312,679
HENKEL AG + CO KGAA VORZUG	379,972	31,714,262	37,221,909
HENNES + MAURITZ AB B SHS	2,159,098	49,369,315	38,480,357
HERA SPA	1,740,615	5,810,514	6,668,165
HERFY FOOD SERVICES CO	28,265	421,076	425,831
HERMES INTERNATIONAL	236,645	138,767,094	170,911,461
HERMITAGE OFFSHORE SERVICES	6,029	69,948	16,580
HERO MOTOCORP LTD	740,747	31,772,739	27,702,559
HESTEEL CO LTD A	27,200	11,996	11,841
HEXAGON AB B SHS	394,353	9,865,545	21,914,639
HEXAWARE TECHNOLOGIES LTD	101,533	302,223	557,326
HEXING ELECTRICAL CO LTD A	7,900	15,933	15,896
HEXPOL AB	496,742	3,428,492	4,050,196
HI SUN TECHNOLOGY CHINA LTD	2,166,000	443,318	349,332
HIAG IMMOBILIEN AG	7,073	898,519	848,760
HIBIYA ENGINEERING LTD	34,700	382,568	604,528
HIDAY HIDAKA CORP	51,595	682,571	987,938
HIGHLAND GOLD MINING LTD	253,883	454,523	659,159
HIGHWEALTH CONSTRUCTION CORP	6,143,195	9,243,149	9,780,614
HIKARI TSUSHIN INC	166,370	26,340,298	36,272,798
HIKMA PHARMACEUTICALS PLC	236,571	6,002,400	5,184,666
HILAN LTD	35,856	958,888	1,166,196
HILL + SMITH HOLDINGS PLC	153,689	2,532,426	2,290,476
HINDALCO INDUSTRIES LTD	1,378,295	4,043,863	4,134,236
HINDUSTAN CONSTRUCTION CO	871,977	296,731	151,588
HINDUSTAN PETROLEUM CORP	5,294,904	21,529,416	22,248,914
HINDUSTAN UNILEVER LTD	4,792,240	110,438,359	124,104,281
HINDUSTAN ZINC LTD	303,063	1,113,330	1,071,713
HINO MOTORS LTD	603,400	5,258,520	5,079,671
HIOKI E E CORP	17,100	308,695	554,710
HIRATA CORP	16,800	1,534,859	974,568
HIROSE ELECTRIC CO LTD	232,766	25,369,499	25,968,510
HIROSHIMA BANK LTD/THE	633,900	5,168,520	3,053,593
HISAKA WORKS LTD	40,700	525,596	328,652

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HISAMITSU PHARMACEUTICAL CO	101,880	4,483,696	4,023,570
HISCOX LTD	543,399	11,082,973	11,701,602
HISENSE ELECTRIC CO LTD A	4,000	5,199	5,020
HISENSE HOME APPLIANCES G A	15,100	26,859	27,437
HISENSE HOME APPLIANCES GR H	486,000	355,114	589,732
HITACHI CAPITAL CORP	85,100	1,678,477	1,891,725
HITACHI CHEMICAL CO LTD	204,300	4,038,358	5,548,374
HITACHI CONSTRUCTION MACHINE	215,700	5,832,256	5,609,722
HITACHI HIGH TECHNOLOGIES CO	131,200	4,098,319	6,746,315
HITACHI LTD	2,809,261	88,412,239	102,967,994
HITACHI METALS LTD	451,200	5,073,569	5,096,625
HITACHI TRANSPORT SYSTEM LTD	132,800	2,584,916	4,314,089
HITACHI ZOSEN CORP	317,288	1,848,679	1,163,252
HITE JINRO CO LTD	49,536	1,680,159	873,042
HITHINK ROYALFLUSH INFORMA A	10,300	159,114	147,505
HITO COMMUNICATIONS HOLDINGS	19,100	304,619	316,974
HIWIN TECHNOLOGIES CORP	332,152	2,259,468	2,780,454
HK ELECTRIC INVESTMENTS SS	15,200,500	15,098,415	15,565,312
HKBN LTD	1,928,500	2,537,299	3,475,620
HKT TRUST AND HKT LTD SS	21,918,430	31,574,196	34,788,932
HLA CORP LTD A	11,900	15,555	15,715
HLB INC	49,987	3,721,842	1,528,204
HLB LIFE SCIENCE CO LTD	77,245	1,371,978	381,994
HO TUNG CHEMICAL CORP	1,067,433	374,146	245,383
HOCHIKI CORP	28,000	504,921	346,427
HOCHSCHILD MINING PLC	480,968	1,797,327	1,171,613
HOCHTIEF AG	38,889	4,359,663	4,743,117
HODOGAYA CHEMICAL CO LTD	11,199	288,274	301,440
HOEGH LNG HOLDINGS LTD	83,280	980,036	342,847
HOEGH LNG PARTNERS LP	21,597	379,739	373,628
HOGY MEDICAL CO LTD	46,100	1,229,230	1,360,665
HOKKAIDO ELECTRIC POWER CO	325,500	4,675,550	1,821,761
HOKKAIDO GAS CO LTD	21,200	280,073	284,136
HOKKAN HOLDINGS LTD	18,300	248,518	289,430
HOKKOKU BANK LTD/THE	55,400	1,637,990	1,558,029
HOKUETSU CORP	337,600	1,761,486	1,820,546
HOKUHOKU FINANCIAL GROUP INC	267,700	5,308,064	2,782,848
HOKURIKU ELECTRIC POWER CO	234,255	4,504,120	1,698,099
HOKUTO CORP	38,200	793,637	644,231
HOLDING CO ADMIE IPTO SA	135,123	259,643	318,528
HOLITECH TECHNOLOGY CO LTD A	7,300	6,259	5,878
HOLLYSYS AUTOMATION TECHNOLO	64,544	1,309,206	1,226,336
HOLMEN AB B SHARES	269,544	4,294,624	5,755,067

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HOLTEK SEMICONDUCTOR INC	172,000	266,566	396,503
HOLY STONE ENTERPRISE CO LTD	157,000	624,547	528,228
HOME CAPITAL GROUP INC	121,600	2,097,462	1,804,342
HOME PRODUCT CENTER PCL FOR	14,731,806	6,228,525	8,406,509
HOME PRODUCT CENTER PCL NVDR	24,860,200	12,457,378	14,186,142
HOMECAST CO LTD	56,703	569,813	234,493
HOMESERVE PLC	593,934	4,641,882	8,972,532
HON HAI PRECISION INDUSTRY	52,908,004	155,454,858	131,846,279
HONDA MOTOR CO LTD	3,263,274	104,731,081	84,353,240
HONEYS HOLDINGS CO LTD	28,130	266,531	309,393
HONG KONG + CHINA GAS	76,125,975	135,822,510	168,768,242
HONG KONG EXCHANGES + CLEAR	3,124,900	57,420,718	110,316,470
HONG KONG TELEVISION NETWORK	803,910	314,656	460,994
HONG LEONG BANK BERHAD	4,915,883	23,397,816	22,601,761
HONG LEONG FINANCIAL GROUP	1,763,225	8,114,398	7,910,512
HONG PU REAL ESTATE DEVELOP	253,000	223,118	172,688
HONGFA TECHNOLOGY CO LTD A	1,900	6,704	6,722
HONGHUA GROUP	4,313,000	1,339,717	380,924
HONGKONG + SHANGHAI HOTELS	1,459,445	2,196,301	1,901,715
HONGKONG LAND HOLDINGS LTD	10,084,027	66,519,765	64,941,134
HONGLI CLEAN ENERGY TECHNOLO	5,780	-	0
HOOSIERS HOLDINGS	83,600	524,272	467,117
HOPSON DEVELOPMENT HOLDINGS	851,600	793,888	921,091
HORIBA LTD	65,000	3,241,911	3,354,372
HORNBACH HOLDING AG + CO KGA	21,470	1,662,213	1,221,280
HOSHINE SILICON INDUSTRY C A	800	5,665	5,481
HOSHIZAKI CORP	396,477	29,620,206	29,513,138
HOSIDEN CORP	108,000	1,371,141	1,197,884
HOSKEN CONS INVESTMENTS LTD	57,452	619,255	435,130
HOSOKAWA MICRON CORP	11,700	319,817	493,020
HOTA INDUSTRIAL MFG CO LTD	248,384	782,810	811,699
HOTAI MOTOR COMPANY LTD	1,820,030	19,381,991	29,767,873
HOTEL SHILLA CO LTD	46,292	4,762,846	3,888,905
HOTELES CITY EXPRESS SAB DE	443,200	537,326	476,151
HOUSE FOODS GROUP INC	122,400	2,661,681	4,595,396
HOUSING DEVELOPMENT + INFRAS	345,477	472,168	84,333
HOUSING DEVELOPMENT FINANCE	6,861,364	183,824,596	217,895,709
HOWDEN JOINERY GROUP PLC	3,087,234	19,829,586	19,920,655
HOYA CORP	3,101,798	174,890,519	237,629,856
HSBC HOLDINGS PLC	32,985,266	348,924,481	275,768,949
HSIN KUANG STEEL CO LTD	299,000	225,877	298,427
HT+E LTD	460,137	1,255,234	568,306
HTC CORP	483,781	2,571,569	569,301

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HU LANE ASSOCIATE INC	94,000	424,486	228,194
HUA HAN HEALTH INDUSTRY HOLD	6,649,605	-	1
HUA HONG SEMICONDUCTOR LTD	458,000	700,583	886,395
HUA NAN FINANCIAL HOLDINGS C	53,208,504	31,338,798	35,718,454
HUAAN SECURITIES CO LTD A	7,300	7,024	6,951
HUABAO FLAVOURS + FRAGRANC A	1,200	5,535	5,538
HUADIAN ENERGY CO LTD B	482,317	135,725	80,547
HUADIAN FUXIN ENERGY CORP H	6,226,000	1,533,843	1,139,607
HUADIAN POWER INTL CORP A	17,200	9,689	9,441
HUADIAN POWER INTL CORP H	9,164,000	5,165,173	3,624,545
HUADONG MEDICINE CO LTD A	4,300	15,410	16,253
HUAFA INDUSTRIAL CO LTD ZH A	5,300	6,203	6,027
HUAFON MICROFIBRE SHANGHAI A	19,600	37,801	40,009
HUAFU FASHION CO LTD A	24,400	25,998	25,792
HUAGONG TECH CO LTD A	2,300	5,243	5,298
HUAKU DEVELOPMENT CO LTD	318,000	718,946	872,313
HUALAN BIOLOGICAL ENGINEER A	23,400	98,087	103,878
HUANENG POWER INTL INC A	18,900	18,322	17,144
HUANENG POWER INTL INC H	5,335,602	3,649,275	3,141,602
HUANENG RENEWABLES CORP H	7,576,906	2,341,895	2,085,165
HUANG HSIANG CONSTRUCTION CO	195,000	360,050	198,393
HUANGSHAN TOURISM DEVELOP B	277,863	300,712	293,979
HUAPONT LIFE SCIENCES CO L A	7,000	5,176	4,953
HUATAI SECURITIES CO LTD A	17,300	58,673	56,220
HUATAI SECURITIES CO LTD H	2,041,602	3,966,733	3,512,209
HUAXI SECURITIES CO LTD A	4,900	7,824	7,491
HUAXIA BANK CO LTD A	40,700	46,090	45,628
HUAXIN CEMENT CO LTD A	3,400	9,566	10,024
HUAXIN CEMENT CO LTD B	1,057,369	1,715,841	2,450,981
HUAYI BROTHERS MEDIA CORP A	6,000	4,934	4,289
HUAYI TENCENT ENTERTAINMENT	8,260,000	505,436	165,993
HUAYU AUTOMOTIVE SYSTEMS A	8,400	27,021	26,417
HUB POWER COMPANY	1,579,854	1,482,842	778,801
HUB24 LTD	87,073	870,114	725,909
HUBEI BIOCAUSE PHARMACEUTI A	9,200	8,959	8,693
HUBEI ENERGY GROUP CO LTD A	16,000	10,434	10,110
HUBEI FUXING SCIENCE + TEC A	15,400	15,781	15,516
HUBEI JUMPCAN PHARMACEUT A	102,800	441,269	450,666
HUBEI KAILE SCIENCE + TECH A	11,300	32,057	32,872
HUBEI XINGFA CHEMICALS GRP A	13,900	21,103	20,805
HUBER SUHNER AG REG	44,032	2,614,129	3,712,236
HUCHEMS FINE CHEMICAL CORP	42,610	753,213	811,865
HUDACO INDUSTRIES LTD	35,981	344,821	309,256

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HUDBAY MINERALS INC	460,400	4,028,621	2,497,980
HUDSON S BAY CO	196,400	2,869,448	1,442,847
HUFVUDSTADEN AB A SHS	244,347	2,597,740	4,158,392
HUGEL INC	4,064	1,212,684	1,476,858
HUGO BOSS AG ORD	498,539	39,359,659	33,212,580
HUHTAMAKI OYJ	271,230	10,728,780	11,168,986
HUIZHOU DESAY SV AUTOMOTIV A	7,900	27,653	25,765
HULIC CO LTD	681,700	4,912,069	5,479,415
HUMANSOFT HOLDING CO KSC	113,788	1,217,900	1,185,510
HUMAX CO LTD	29,774	329,512	183,598
HUMEDIX CO LTD	10,612	762,286	233,902
HUNAN AIHUA GROUP CO LTD A	5,800	16,153	15,943
HUNAN DAKANG INTL FOOD +AG A	86,700	25,745	24,868
HUNAN GOLD CORP LTD A	3,800	5,371	5,571
HUNAN VALIN STEEL CO LTD A	10,300	6,986	7,153
HUNDSUN TECHNOLOGIES INC A	14,000	142,647	138,914
HUNG SHENG CONSTRUCTION LTD	689,600	368,518	461,813
HUNTING PLC	277,440	2,631,958	1,802,565
HUOLINHE OPENCUT COAL IND A	4,100	5,252	5,164
HUONS CO LTD	10,300	495,435	511,142
HUONS GLOBAL CO LTD	9,622	341,530	323,331
HUSKY ENERGY INC	553,910	13,636,794	5,260,396
HUSQVARNA AB B SHS	800,283	5,995,829	7,492,033
HUTCHISON PORT HOLDINGS TR U	10,820,600	5,946,847	2,488,738
HUTCHISON TELECOMM HONG KONG	3,821,000	1,265,389	899,922
HY ENERGY GROUP CO LTD A	8,900	10,506	10,068
HYAKUGO BANK LTD/THE	504,500	1,965,387	1,559,296
HYAKUJUSHI BANK LTD/THE	65,000	1,974,731	1,300,724
HYBIO PHARMACEUTICAL CO LT A	3,800	5,199	5,073
HYBRID KINETIC GROUP LTD	19,598,000	674,749	72,748
HYDRO ONE LTD	515,600	9,288,346	9,011,903
HYFLUX LTD	1,393,400	-	10
HYOSUNG ADVANCED MATERIALS C	5,966	548,819	617,449
HYOSUNG CHEMICAL CORP	4,284	528,018	554,677
HYOSUNG CORPORATION	17,332	922,076	1,089,770
HYOSUNG HEAVY INDUSTRIES COR	12,629	488,908	367,500
HYOSUNG TNC CO LTD	3,861	673,883	474,830
HYPERA SA	2,537,300	18,819,043	19,854,051
HYPOPORT AG	8,848	2,046,369	2,423,304
HYSAN DEVELOPMENT CO	5,398,172	26,417,560	27,880,479
HYTERA COMMUNICATIONS CORP A	4,200	5,306	5,131
HYUNDAI CONSTRUCTION EQUIPME	15,632	879,208	548,978
HYUNDAI CORPORATION	14,142	351,347	287,212

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HYUNDAI DEPT STORE CO	91,474	8,087,269	6,551,682
HYUNDAI ELECTRIC + ENERGY SY	24,133	725,142	376,213
HYUNDAI ELEVATOR CO.	31,309	2,449,877	2,459,383
HYUNDAI ENGINEERING + CONST	107,560	5,678,340	4,993,042
HYUNDAI GLOVIS CO LTD	137,676	17,389,313	19,197,017
HYUNDAI GREENFOOD CO LTD	127,425	1,380,231	1,445,691
HYUNDAI HEAVY INDUSTRIES HOL	14,919	5,165,182	4,186,339
HYUNDAI HOME SHOPPING NETWOR	11,333	1,308,688	1,040,400
HYUNDAI LIVART CO LTD	16,826	561,027	252,831
HYUNDAI MARINE + FIRE INS CO	511,573	16,612,248	12,604,904
HYUNDAI MERCHANT MARINE	531,782	3,313,524	1,706,363
HYUNDAI MIPO DOCKYARD	46,501	2,535,232	1,989,477
HYUNDAI MOBIS CO LTD	116,805	20,172,690	23,823,304
HYUNDAI MOTOR CO	216,049	24,154,389	26,195,696
HYUNDAI MOTOR CO LTD 2ND PRF	53,974	4,875,873	4,034,085
HYUNDAI MOTOR CO LTD PRF	37,197	3,154,595	2,548,203
HYUNDAI ROTEM COMPANY	94,823	2,096,325	1,728,683
HYUNDAI STEEL CO	132,784	7,296,385	4,806,973
HYUNDAI WIA CORP	27,299	2,875,251	1,150,216
I SENS INC	17,777	535,813	374,123
IA FINANCIAL CORP INC	885,818	32,655,633	36,158,050
IAMGOLD CORP	900,300	3,469,958	3,052,098
IBERDROLA SA	13,563,179	113,634,477	135,397,478
IBERDROLA SA SPONSORED ADR	4,600	178,208	182,597
IBF FINANCIAL HOLDINGS CO LT	4,518,164	1,564,953	1,556,508
IBIDEN CO LTD	235,397	5,467,765	4,120,649
IBJ LEASING CO LTD	107,400	2,537,308	2,688,489
IBSTOCK PLC	870,722	2,519,121	2,692,848
ICA GRUPPEN AB	163,353	5,748,684	7,028,359
ICD CO LTD	22,875	543,346	207,027
ICHIA TECHNOLOGIES INC	325,000	308,834	155,910
ICHIBANYA CO LTD	37,800	1,054,016	1,680,546
ICHIGO INC	384,200	1,417,633	1,126,854
ICHIKOH INDUSTRIES LTD	105,500	367,702	695,239
ICHIYOSHI SECURITIES CO LTD	67,000	576,508	452,720
ICICI BANK LTD SPON ADR	443,131	3,523,078	5,579,019
ICICI LOMBARD GENERAL INSURA	127,630	1,694,166	2,057,075
ICICI PRUDENTIAL LIFE INSURA	200,401	1,171,374	1,128,331
ICOM INC	18,600	437,776	419,165
ICON PLC	390,642	48,805,556	60,147,149
IDEC CORP	55,700	667,831	1,044,310
IDEMITSU KOSAN CO LTD	862,991	27,200,195	25,952,208
IDFC FIRST BANK LTD	1,575,985	1,216,106	987,452

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IDFC LTD	183,530	179,084	92,260
IDI INSURANCE CO LTD	14,177	679,708	551,331
IDOM INC	107,600	482,967	288,624
IDORSIA LTD	172,487	3,834,563	3,945,087
IDP EDUCATION LTD	333,295	1,943,315	4,130,493
IEI INTEGRATION CORP	218,283	338,531	233,678
IFCI LTD	906,743	431,180	120,851
IFLYTEK CO LTD A	5,500	25,994	26,618
IG GROUP HOLDINGS PLC	762,588	5,080,841	5,669,929
IGG INC	1,879,000	1,188,382	2,094,860
IGM FINANCIAL INC	171,274	6,020,591	4,900,658
IGUATEMI EMP DE SHOPPING	102,600	925,916	1,230,081
IHH HEALTHCARE BHD	15,990,610	21,714,804	22,442,961
IHI CORP	221,865	5,390,373	5,347,906
IHS MARKIT LTD	681,189	28,537,848	43,405,363
IIDA GROUP HOLDINGS CO LTD	1,105,471	20,171,540	17,853,346
IIFL FINANCE LTD	277,282	1,452,066	571,415
IIFL SECURITIES LTD	254,694	777,626	1,327,167
IIFL WEALTH MANAGEMENT LTD	36,384	777,625	382,802
IINO KAIUN KAISHA LTD	161,100	931,501	536,801
IJM CORP BHD	3,812,440	2,520,757	2,214,121
IKD CO LTD A	13,300	15,754	15,201
ILIAD SA	47,814	6,724,125	5,377,542
ILJIN MATERIALS CO LTD	32,463	1,184,661	1,050,096
ILUKA RESOURCES LTD	644,517	3,345,404	4,871,161
ILYANG PHARMACEUTICAL CO LTD	24,987	701,630	555,074
IMARKETKOREA INC	42,419	792,404	431,666
IMAX CHINA HOLDING INC	217,200	1,007,784	532,123
IMAX CORP	99,858	3,077,979	2,017,132
IMCD NV	306,142	19,897,699	28,099,952
IMERYS SA	52,286	3,261,396	2,775,910
IMF BENTHAM LTD	365,838	699,580	749,642
IMI PLC	450,434	5,451,528	5,950,516
IMMOFINANZ AG	199,672	4,788,703	5,211,700
IMPALA PLATINUM HOLDINGS LTD	1,131,902	5,802,899	5,598,806
IMPERIAL LOGISTICS LTD	565,363	3,142,719	2,061,989
IMPERIAL OIL LTD	691,579	24,189,543	19,190,093
IMPLENIA AG REG	38,291	2,184,884	1,134,985
INABA DENKI SANGYO CO LTD	59,500	1,872,107	2,496,195
INABA SEISAKUSHO CO LTD	14,700	168,206	193,062
INABATA + CO LTD	110,400	972,245	1,413,046
INAGEYA CO LTD	45,600	586,453	565,873
INARI AMERTRON BHD	6,665,350	2,881,738	2,580,656

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INBODY CO LTD	20,435	725,098	429,177
INCHCAPE PLC	755,690	8,177,262	5,924,484
INCITEC PIVOT LTD	3,251,432	10,441,885	7,780,571
IND + COMM BK OF CHINA A	504,400	429,504	432,555
IND + COMM BK OF CHINA H	162,872,870	124,405,161	118,832,046
INDAH KIAT PULP + PAPER TBK	1,753,000	2,009,360	1,163,290
INDEPENDENCE GROUP NL	941,675	3,647,798	3,119,072
INDIA CEMENTS LTD	145,516	276,528	210,387
INDIABULLS HOUSING FINANCE L	362,992	4,946,025	3,195,686
INDIABULLS REAL ESTATE LTD	634,126	878,224	1,045,891
INDIABULLS VENTURES LTD	173,122	847,122	688,074
INDIAN BANK	103,411	361,496	389,210
INDIAN HOTELS CO LTD	759,718	1,299,321	1,733,998
INDIAN OVERSEAS BANK	825,592	346,673	145,318
INDIVIOR PLC	1,878,124	5,967,779	1,019,936
INDOCEMENT TUNGGAL PRAKARSA	990,850	1,339,318	1,402,725
INDOFOOD CBP SUKSES MAKMUR T	15,769,130	10,253,327	11,329,440
INDOFOOD SUKSES MAKMUR TBK P	31,203,900	15,504,745	15,516,362
INDORAMA VENTURES FOREIGN	5,064,200	7,364,847	7,761,226
INDRA SISTEMAS SA	315,639	4,058,918	3,195,509
INDRAPRASTHA GAS LTD	1,174,045	5,148,542	5,351,682
INDUS HOLDING AG	51,544	1,948,199	2,318,584
INDUSTRIA DE DISENO TEXTIL	3,450,399	75,051,596	103,930,403
INDUSTRIA MACCHINE AUTOMATIC	36,557	1,526,989	3,032,828
INDUSTRIAL BANK CO LTD A	2,218,500	6,113,402	5,907,774
INDUSTRIAL BANK OF KOREA	2,318,385	30,136,396	28,210,548
INDUSTRIAL SECURITIES CO A	72,400	70,923	71,048
INDUSTRIAS BACHOCO SER B	299,000	1,299,378	1,251,303
INDUSTRIAS PENOLES SAB DE CV	83,411	1,686,383	1,078,041
INDUSTRIES QATAR	9,683,416	32,114,922	30,582,708
INDUSTRIVARDEN AB A SHS	399,831	7,130,966	9,127,224
INDUSTRIVARDEN AB C SHS	319,557	5,644,470	7,088,102
INDUTRADE AB	214,444	4,059,925	6,859,841
INES CORP	42,100	319,703	448,587
INESA INTELLIGENT TECH INC B	437,066	238,406	258,306
INFICON HOLDING AG REG	4,513	2,710,401	2,756,402
INFIGEN ENERGY	1,289,465	1,004,506	429,819
INFINEON TECHNOLOGIES AG	1,960,194	19,133,996	34,711,794
INFLARX NV	1,326	51,297	4,190
INFO EDGE INDIA LTD	144,296	2,725,107	4,697,472
INFO SERVICES INTL DENTSU	22,700	280,941	723,728
INFOMART CORP	257,000	1,883,836	4,009,811
INFORMA PLC	6,281,421	59,033,714	66,752,954

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INFOSYS LTD	26,960,641	263,951,669	285,903,288
INFRAESTRUCTURA ENERGETICA N	380,800	1,795,787	1,494,328
INFRASTRUTTURE WIRELESS ITAL	551,828	3,423,963	5,423,281
INFRATIL LTD	1,036,392	2,001,090	3,236,830
ING GROEP NV	8,649,797	138,701,081	100,434,601
INGENICO GROUP	91,334	9,783,057	8,089,991
INGHAMS GROUP LTD	455,905	1,208,521	1,286,124
INMARSAT PLC	904,984	5,438,322	6,272,557
INNER MONGOLIA BAOTOU STE A	102,100	25,859	25,123
INNER MONGOLIA FIRST MACHI A	4,500	7,271	7,338
INNER MONGOLIA M GRASS ECO A	26,800	16,735	15,998
INNER MONGOLIA MENGDIAN HU A	15,600	6,926	7,132
INNER MONGOLIA XINGYE MINI A	32,400	26,787	25,332
INNER MONGOLIA YILI INDUS A	15,900	74,800	77,344
INNER MONGOLIA YUAN XING A	66,000	25,746	25,080
INNERGEX RENEWABLE ENERGY	249,721	2,577,444	2,663,945
INNOCEAN WORLDWIDE INC	23,839	1,453,556	1,472,066
INNOGY SE	513,056	22,872,426	24,363,992
INNOLUX CORP	58,005,332	20,221,242	13,689,180
INNOVENT BIOLOGICS INC	661,500	2,327,197	2,231,107
INNOX ADVANCED MATERIALS CO	11,399	766,128	529,153
INPEX CORP	1,685,741	22,811,638	15,197,329
INSCOBBEE INC	166,281	1,357,644	406,108
INSPUR ELECTRONIC INFORMAT A	17,300	64,994	60,099
INSPUR INTERNATIONAL LTD	1,073,000	514,093	523,281
INSPUR SOFTWARE CO LTD A	6,000	22,227	20,896
INSTITUTO HERMES PARDINI SA	55,100	510,470	277,466
INSUN ENT CO LTD	55,232	300,921	395,112
INSURANCE AUSTRALIA GROUP	3,836,678	16,689,492	22,239,130
INTACT FINANCIAL CORP	1,060,492	80,883,503	98,213,692
INTAGE HOLDINGS INC	63,300	754,214	552,274
INTEGRAFIN HOLDINGS PLC	419,970	2,003,711	2,031,084
INTEGRATED HOLDING CO KCSC	178,028	477,454	357,347
INTELSAT SA	116,188	2,207,299	2,259,857
INTER FAR EAST ENERGY CORP F	2,619,700	-	0
INTER PIPELINE LTD	850,728	21,785,244	13,261,396
INTERCONEXION ELECTRICA SA	571,242	2,702,417	3,181,285
INTERCONTINENTAL HOTELS GROU	312,257	11,249,885	20,554,022
INTERFLEX CO LTD	20,567	563,200	196,826
INTERGLOBE AVIATION LTD	823,893	14,088,193	18,595,257
INTERMEDIATE CAPITAL GROUP	646,751	5,354,174	11,367,289
INTERNATIONAL CSRC INVEST	887,803	858,078	1,067,610
INTERNATIONAL GAMES SYSTEM C	280,000	2,196,028	2,695,472

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INTERNATIONAL PERSONAL FINAN	430,403	1,445,377	657,329
INTERNATIONAL PETROLEUM CORP	36,851	134,679	163,637
INTERNET INITIATIVE JAPAN	69,700	1,584,894	1,306,794
INTERPARFUMS SA	37,838	1,253,000	1,816,241
INTERPARK HOLDINGS CORP	72,609	425,904	151,865
INTERPUMP GROUP SPA	186,760	2,774,686	5,755,185
INTERROLL HOLDING AG REG	1,448	2,085,351	3,645,990
INTERSHOP HOLDING AG	2,679	1,372,278	1,365,603
INTERTEK GROUP PLC	290,746	12,766,572	20,359,188
INTERTRUST NV	190,120	3,391,523	3,933,964
INTERXION HOLDING NV	70,861	3,012,053	5,391,813
INTESA SANPAOLO	21,872,304	83,514,104	46,877,211
INTL CONSOLIDATED AIRLINE DI	3,483,277	25,263,582	21,132,582
INTL CONTAINER TERM SVCS INC	8,550,590	20,296,732	24,432,641
INTOPS CO LTD	33,927	397,677	493,633
INTOUCH HOLDINGS PCL F	1,423,500	2,660,327	2,912,680
INTOUCH HOLDINGS PCL NVDR	416,600	762,224	852,422
INTRON BIOTECHNOLOGY INC	46,451	1,050,464	567,236
INTRUM AB	193,929	4,973,840	4,982,936
INVENTEC CORP	18,906,331	14,708,055	15,035,219
INVERSIONES AGUAS METROPOL	735,565	1,132,343	1,137,555
INVERSIONES LA CONSTRUCCION	72,185	1,236,185	1,203,633
INVESTEC LTD	356,759	2,536,599	2,324,041
INVESTEC PLC	1,087,362	7,134,810	7,071,657
INVESTMENT AB LATOUR B SHS	236,643	2,578,733	3,491,672
INVESTMENT AB ORESUND	57,062	646,666	755,234
INVESTOR AB A SHS	316,588	14,636,429	15,211,456
INVESTOR AB B SHS	956,723	30,307,774	45,999,669
INVOCARE LTD	236,917	1,835,612	2,658,441
IOCHPE MAXION S.A.	151,327	1,106,237	880,880
IOI CORP BHD	13,093,126	14,258,508	13,465,405
IOI PROPERTIES GROUP BHD	2,296,257	1,057,547	766,808
ION BEAM APPLICATIONS	39,344	604,576	597,698
IOOF HOLDINGS LTD	515,553	3,023,134	1,870,451
IPCA LABORATORIES LTD	116,264	1,349,015	1,545,779
IPEK MATBACILIK SANAYI TICAR	122,718	145,098	121,148
IPH LTD	394,310	1,824,591	2,064,234
IPSEN	59,767	4,097,199	8,167,522
IPSOS	98,622	3,141,210	2,605,610
IQIYI INC ADR	86,176	2,128,606	1,779,534
IRB BRASIL RESSEGUROS SA	1,385,001	33,183,016	35,594,849
IRB INFRASTRUCTURE DEVELOPER	157,809	437,395	219,244
IREADER TECHNOLOGY CO LTD A	7,300	17,218	17,101

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IREN SPA	2,609,839	5,039,346	6,794,188
IRESS LTD	362,973	2,768,222	3,548,198
IRISH CONTINENTAL GROUP PLC	364,183	2,143,919	1,808,230
IRISO ELECTRONICS CO LTD	42,300	1,445,505	2,127,956
IRON FORCE INDUSTRIAL CO LTD	64,000	413,976	181,123
IRPC PCL FOREIGN	21,543,800	3,581,936	3,512,481
IRPC PCL NVDR	71,889,100	14,229,060	11,720,730
IS DONGSEO CO LTD	26,683	1,473,745	893,169
ISEKI + CO LTD	28,900	777,494	409,063
ISETAN MITSUKOSHI HOLDINGS L	2,675,223	27,377,559	21,701,735
ISHARES CORE MSCI EMERGING MAR	87,729	4,933,798	4,512,780
ISHARES S+P/TSX 60 INDEX ETF	90,215	1,619,685	1,701,779
ISHIHARA SANGYO KAISHA LTD	65,900	753,623	770,077
ISKENDERUN DEMIR VE CELIK AS	74,537	104,962	88,919
ISRA VISION AG	34,110	1,739,499	1,521,927
ISRAEL CHEMICALS LTD	1,290,621	10,123,661	6,763,317
ISRAEL CORP LIMITED/THE	6,639	2,191,090	1,610,351
ISRAEL DISCOUNT BANK A	3,627,469	9,985,061	14,818,864
ISS A/S	481,297	15,144,015	14,547,595
ISTYLE INC	98,800	769,607	685,016
ISUZU MOTORS LTD	1,042,416	10,277,505	11,871,584
IT S HANBUL CO LTD	7,826	514,375	155,890
ITALGAS SPA	1,546,616	8,790,351	10,405,683
ITALIAN THAI DEVELOP FOREIGN	4,547,400	607,397	346,977
ITALMOBILIARE SPA	20,935	412,509	505,425
ITAU CORPBANCA	1,087,548,869	10,319,673	9,063,041
ITAU UNIBANCO HOLDING S PREF	5,142,615	41,895,083	48,653,339
ITAUSA INVESTIMENTOS ITAU PR	6,458,885	18,230,449	21,722,575
ITE GROUP PLC	1,389,353	1,778,957	1,264,284
ITE TECHNOLOGY INC	141,615	145,325	160,721
ITEQ CORP	441,000	761,249	1,547,642
ITO EN LTD	115,900	3,410,980	5,400,204
ITOCHU CORP	3,667,908	49,668,178	70,147,804
ITOCHU ENEX CO LTD	117,100	862,131	937,974
ITOCHU SHOKUHIN CO LTD	10,300	364,205	443,586
ITOCHU TECHNO SOLUTIONS CORP	187,800	2,599,366	4,814,401
ITOHAM YONEKYU HOLDINGS INC	178,000	1,761,275	1,212,660
ITOKI CORP	76,600	485,097	312,827
ITURAN LOCATION AND CONTROL	4,576	146,817	137,692
ITV PLC	6,509,180	8,995,416	8,946,973
IVANHOE MINES LTD CL A	1,211,400	3,840,864	3,856,456
IWATANI CORP	94,500	2,396,810	3,280,397
IWG PLC	1,304,032	2,204,657	5,651,080

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IYO BANK LTD/THE	580,337	5,162,631	2,930,233
IZUMI CO LTD	81,842	2,335,829	3,308,167
J FRONT RETAILING CO LTD	508,436	6,864,648	5,828,090
J OIL MILLS INC	22,000	786,171	793,299
J TRUST CO LTD	154,300	1,727,550	691,729
JAC RECRUITMENT CO LTD	27,700	314,753	652,778
JACCS CO LTD	63,500	1,102,580	1,264,224
JACK SEWING MACHINE CO LTD A	5,100	15,454	15,215
JACQUET METAL SERVICE SA	24,249	468,013	497,066
JAFCO CO LTD	131,370	4,720,225	4,810,234
JAFRON BIOMEDICAL CO LTD A	58,836	523,380	534,110
JAIN IRRIGATION SYSTEMS LTD	349,865	446,187	130,767
JAIPRAKASH ASSOCIATES LTD	1,245,941	197,733	55,052
JAMCO CORP	18,600	350,882	363,575
JAMES HARDIE INDUSTRIES CDI	669,623	4,688,475	8,787,278
JAMES RIVER GROUP HOLDINGS L	30,710	1,255,516	1,440,299
JAMMU + KASHMIR BANK LTD	264,422	415,344	154,185
JANUS HENDERSON GROUP PLC	392,151	11,205,485	8,392,031
JAPAN AIRLINES CO LTD	999,998	34,232,432	31,956,498
JAPAN AIRPORT TERMINAL CO	170,400	6,368,566	7,267,384
JAPAN AVIATION ELECTRONICS	75,400	1,349,673	1,106,436
JAPAN CASH MACHINE CO LTD	31,700	333,613	323,944
JAPAN DISPLAY INC	1,225,200	1,385,325	807,399
JAPAN ELEVATOR SERVICE HOLDI	71,600	1,430,705	1,812,263
JAPAN EXCHANGE GROUP INC	2,904,600	35,571,239	46,154,401
JAPAN LIFELINE CO LTD	150,500	1,780,487	2,434,764
JAPAN MATERIAL CO LTD	126,000	887,395	1,793,986
JAPAN PETROLEUM EXPLORATION	62,860	2,770,089	1,452,770
JAPAN POST BANK CO LTD	2,965,749	34,719,096	30,114,437
JAPAN POST HOLDINGS CO LTD	11,621,915	137,861,159	131,601,414
JAPAN POST INSURANCE CO LTD	416,200	9,283,677	7,714,418
JAPAN PULP + PAPER CO LTD	27,000	955,056	898,413
JAPAN SECURITIES FINANCE CO	220,700	1,439,352	1,124,599
JAPAN STEEL WORKS LTD	217,800	6,696,312	3,636,738
JAPAN TRANSCITY CORP	93,000	308,715	408,288
JAPAN WOOL TEXTILE CO LTD	123,500	934,636	964,020
JAPARA HEALTHCARE LTD	809,088	1,390,428	638,750
JARDINE CYCLE + CARRIAGE LTD	423,218	9,596,079	11,333,152
JARDINE MATHESON HLDGS LTD	1,700,798	102,810,319	107,184,290
JARDINE STRATEGIC HLDGS LTD	1,645,338	58,648,909	62,736,738
JARIR MARKETING CO	86,532	3,995,518	3,811,769
JASA MARGA (PERSERO) TBK PT	1,459,843	621,211	591,584
JASMINE BROADBAND INTER F	3,440,339	1,086,490	1,211,565

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JASMINE INTL PCL FOREIGN	4,055,600	883,753	952,158
JASON FURNITURE HANGZHOU C A	1,200	5,350	5,577
JASTRZEBSKA SPOLKA WEGLOWA S	99,228	1,827,107	1,255,916
JAZZ PHARMACEUTICALS PLC	110,065	10,123,560	15,690,866
JB FINANCIAL GROUP CO LTD	315,163	1,694,762	1,613,141
JB HI FI LTD	232,528	3,491,237	4,218,113
JBS SA	481,800	2,704,311	2,667,553
JC FINANCE + TAX INTERCONN A	11,800	18,000	16,768
JCDECAUX SA	127,578	3,437,607	3,870,416
JCR PHARMACEUTICALS CO LTD	35,400	1,294,472	2,060,126
JCU CORP	49,800	1,061,149	913,817
JD SPORTS FASHION PLC	679,809	4,174,752	5,073,492
JEIL PHARMACEUTICAL CO LTD/N	14,662	759,328	474,913
JENAX INC	31,399	761,093	383,429
JENOPTIK AG	107,239	1,633,396	3,474,423
JENTECH PRECISION INDUSTRIAL	125,000	377,954	474,895
JEOL LTD	85,000	892,582	1,899,759
JERONIMO MARTINS	391,352	5,125,611	6,312,941
JERUSALEM ECONOMY LTD	453,449	1,280,334	1,737,995
JESS LINK PRODUCTS CO LTD	111,000	136,232	110,787
JET AIRWAYS INDIA LTD	24,210	163,746	23,797
JFE HOLDINGS INC	1,682,227	42,878,756	24,708,783
JG SUMMIT HOLDINGS INC	2,395,010	2,850,283	3,150,652
JGC CORP	472,010	8,821,116	6,475,133
JIANGBO PHARMACEUTICALS INC	82,900	-	0
JIANGLING MOTORS CORP LTD A	1,600	4,651	4,517
JIANGSU CHANGJIANG ELECTRO A	4,200	7,892	7,858
JIANGSU EASTERN SHENGHONG A	6,900	5,654	5,515
JIANGSU ETERN CO LTD A	20,500	14,979	14,386
JIANGSU EXPRESS CO LTD H	15,759,635	21,955,207	22,431,634
JIANGSU EXPRESSWAY CO LTD A	4,700	7,341	7,349
JIANGSU FINANCIAL LEASING A	5,900	5,685	5,231
JIANGSU GUOTAI INTL A	25,100	21,806	20,867
JIANGSU GUOXIN CORP LTD A	4,100	5,222	5,092
JIANGSU HENGLI HYDRAULIC C A	13,300	59,958	60,765
JIANGSU HENGRUI MEDICINE C A	11,600	111,270	111,469
JIANGSU HENGSHUN VINEGAR I A	13,300	32,098	35,669
JIANGSU HOPERUN SOFTWARE C A	13,000	26,189	26,688
JIANGSU JIANGYIN RURAL COM A	38,000	26,973	25,893
JIANGSU KANION PHARMACEUTI A	2,600	5,393	5,625
JIANGSU KING S LUCK BREWER A	16,900	65,696	68,626
JIANGSU LINYANG ENERGY CO A	7,200	5,030	4,917
JIANGSU NHWA PHARMACEUTICA A	14,400	21,925	22,622

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JIANGSU SHUANGXING COLOR P A	13,800	10,485	10,167
JIANGSU YANGHE BREWERY A	4,000	69,932	70,795
JIANGSU YANGNONG CHEMICAL A	4,900	38,786	39,024
JIANGSU YOKE TECHNOLOGY A	7,100	15,923	15,475
JIANGSU YUYUE MEDICAL EQU A	2,300	8,038	8,245
JIANGSU ZHONGNAN CONSTRUCT A	9,400	12,136	11,852
JIANGSU ZHONGTIAN TECHNOLO A	8,000	11,016	10,681
JIANGXI BANK CO LTD H	579,500	505,082	370,138
JIANGXI LIANCHUANG OPTOELE A	6,200	10,613	12,060
JIANGXI SPECIAL ELECTRIC A	6,800	5,038	4,822
JIANGXI WANNIANQING CEM A	14,900	21,450	21,737
JIANGXI ZHENGBANG TECH A	84,200	220,362	204,239
JIAYUAN INTERNATIONAL GROUP	764,000	1,354,367	336,404
JIH SUN FINANCIAL HOLDINGS	2,096,824	628,251	725,732
JILIN AODONG PHARMACEUTICA A	2,500	6,121	5,966
JILIN POWER SHARE CO A	34,200	15,731	15,834
JILIN ZIXIN PHARMACEUTICAL A	19,100	21,213	18,743
JIMOTO HOLDINGS INC	341,700	641,554	304,466
JINCHUAN GROUP INTERNATIONAL	5,742,000	798,061	492,434
JINDAL SAW LTD	184,809	269,271	222,887
JINDAL STEEL + POWER LTD	262,184	1,069,696	539,542
JINDUICHENG MOLYBDENUM CO A	6,900	6,950	6,731
JINKE PROPERTIES GROUP CO A	99,700	89,595	87,531
JINNENG SCIENCE+TECHNOLOGY A	9,800	16,091	15,724
JINS HOLDINGS INC	31,000	1,092,448	1,723,501
JINXI AXLE CO LTD A	23,400	16,046	16,149
JINYU BIO TECHNOLOGY CO LT A	2,500	5,662	5,711
JINYUAN EP CO LTD A	11,700	16,290	16,422
JIUGUI LIQUOR CO LTD A	4,700	17,657	17,279
JIUZHITANG CO LTD A	4,000	5,345	5,183
JIZHONG ENERGY RESOURCES A	9,000	5,188	5,058
JM AB	135,590	2,824,340	3,120,052
JM FINANCIAL LTD	241,184	523,715	268,341
JNBY DESIGN LTD	238,000	421,103	436,244
JOHN LAING GROUP PLC	1,127,360	4,081,627	5,650,208
JOHN WOOD GROUP PLC	970,621	8,763,761	5,583,599
JOHNSON ELECTRIC HOLDINGS	695,575	1,835,048	1,485,080
JOHNSON HEALTH TECH CO LTD	188,965	343,439	417,360
JOHNSON MATTHEY PLC	538,753	21,000,230	22,825,989
JOINCARE PHARMACEUTICAL GR A	4,200	5,154	5,290
JOINTO ENERGY INVESTMENT C A	5,100	5,226	4,975
JOINTOWN PHARMACEUTICAL A	4,300	7,943	7,738
JOLLIBEE FOODS CORP	3,993,130	21,749,387	21,962,800

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JONJEE HIGH TECH INDUSTRIA A	16,500	96,044	102,892
JOSHIN DENKI CO LTD	47,400	1,062,826	934,450
JOYFUL HONDA CO LTD	130,500	1,334,586	1,492,259
JOYOUNG CO LTD A	1,800	5,502	5,454
JP HOLDINGS INC	118,200	428,589	322,543
JSE LTD	95,947	1,005,282	952,581
JSP CORP	20,900	313,605	398,252
JSR CORP	587,717	10,863,811	9,278,881
JSTI GROUP A	15,200	20,443	20,427
JSW ENERGY LTD	261,476	287,342	253,606
JSW STEEL LTD	1,483,466	5,317,252	5,944,395
JTEKT CORP	876,200	11,835,815	10,621,099
JU TENG INTERNATIONAL HLDGS	2,310,000	1,055,316	555,878
JUBILANT FOODWORKS LTD	439,262	7,695,182	7,845,976
JUBILANT LIFE SCIENCES LTD	346,924	3,709,667	2,573,754
JUKI CORP	60,200	630,890	554,841
JULIUS BAER GROUP LTD	726,579	30,612,687	32,386,793
JUMBO SA	214,105	3,395,268	4,144,989
JUMIA TECHNOLOGIES AG ADR	2,753	70,546	72,734
JUNEYAO AIRLINES CO LTD A	2,900	5,488	5,531
JUNGHEINRICH PRFD	94,299	1,346,902	2,910,208
JUPITER FUND MANAGEMENT	931,401	4,178,212	5,008,291
JUROKU BANK LTD/THE	90,600	2,344,812	1,844,964
JUST DIAL LTD	678,399	5,261,484	7,477,598
JUST EAT PLC	3,555,785	28,600,971	28,284,052
JUST ENERGY GROUP INC	191,800	1,771,325	826,351
JUST GROUP PLC	2,006,428	3,607,045	1,437,666
JUSTSYSTEMS CORP	71,900	902,230	2,332,379
JUSUNG ENGINEERING CO LTD	68,581	702,918	396,762
JUVENTUS FOOTBALL CLUB SPA	910,870	686,867	1,533,128
JVCKENWOOD CORP	405,600	1,651,805	941,155
JW HOLDINGS CORP	66,682	527,125	352,280
JW PHARMACEUTICAL	24,793	786,057	674,230
JXTG HOLDINGS INC	5,818,030	31,579,473	28,857,947
JYP ENTERTAINMENT CORP	82,901	2,421,354	1,715,961
JYSKE BANK REG	153,176	7,834,696	5,316,988
K S AG REG	391,350	18,002,834	7,300,067
K S HOLDINGS CORP	339,200	3,670,904	3,201,841
K WAH INTL HOLDINGS	2,439,028	1,049,763	1,423,612
K+O ENERGY GROUP INC	26,000	327,957	361,259
KADOKAWA CORP	107,500	1,626,546	1,454,752
KAGA ELECTRONICS CO LTD	34,500	492,451	497,294
KAGOME CO LTD	121,900	2,635,764	2,834,226

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KAISA GROUP HOLDINGS LTD	4,508,000	2,221,114	2,227,313
KAJARIA CERAMICS LTD	99,053	739,234	834,942
KAJIMA CORP	1,211,206	13,923,211	16,615,579
KAKAKU.COM INC	957,180	17,406,822	18,479,064
KAKAO CORP	80,368	8,940,530	9,152,897
KAKEN PHARMACEUTICAL CO LTD	53,800	2,181,290	2,516,725
KALBE FARMA TBK PT	144,069,700	14,550,049	14,888,817
KAMA CO LTD B	275,390	186,271	138,797
KAMADA LTD	57,170	472,299	309,049
KAMAKURA SHINSHO LTD	56,000	770,715	729,237
KAMEDA SEIKA CO LTD	28,800	995,323	1,288,435
KAMEI CORP	44,500	323,388	462,182
KAMIGUMI CO LTD	876,520	18,645,959	20,745,554
KANADEN CORP	33,421	211,536	403,261
KANAGAWA CHUO KOTSU CO LTD	12,700	437,567	437,911
KANAMOTO CO LTD	56,600	879,253	1,463,594
KANDENKO CO LTD	333,900	2,717,659	2,789,215
KANEKA CORP	161,300	6,445,615	6,063,347
KANEMATSU CORP	214,400	1,934,191	2,376,031
KANEMATSU ELECTRONICS LTD	23,500	330,136	650,209
KANGWON LAND INC	1,160,165	31,347,110	30,394,484
KANSAI ELECTRIC POWER CO INC	2,587,011	41,229,992	29,642,334
KANSAI MIRAI FINANCIAL GROUP	269,600	2,357,157	1,726,601
KANSAI NEROLAC PAINTS LTD	165,014	1,160,391	1,054,952
KANSAI PAINT CO LTD	288,761	3,257,394	6,054,493
KANSAI SUPER MARKET LTD	36,500	484,433	367,236
KANTO DENKA KOGYO CO LTD	87,300	502,224	609,334
KAO CORP	3,484,761	235,738,486	265,545,645
KAP INDUSTRIAL HOLDINGS LTD	2,310,316	1,102,222	915,853
KAPPA CREATE CO LTD	44,700	468,471	565,492
KAPSCH TRAFFICOM AG	9,253	371,288	337,194
KARDEMIR KARABUK DEMIR CL A	295,256	198,679	109,751
KARDEMIR KARABUK DEMIR CL D	923,409	440,544	359,210
KARDEX AG REG	14,906	2,578,489	2,605,110
KARNATAKA BANK LTD	473,146	826,242	712,178
KAROON ENERGY LTD	401,750	2,043,074	269,241
KARUR VYSYA BANK LTD	379,771	541,210	388,973
KASAI KOGYO CO LTD	49,000	437,675	360,200
KASEN INTERNATIONAL HOLDINGS	1,228,000	887,556	897,521
KASIKORNBANK PCL FOREIGN	9,213,801	55,910,278	56,483,071
KASIKORNBANK PCL NVDR	5,713,400	34,839,077	35,024,674
KATAKURA INDUSTRIES CO LTD	41,500	457,003	496,505
KATHMANDU HOLDINGS LTD	361,721	620,575	534,490

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KATITAS CO LTD	46,700	1,882,170	1,735,971
KATO SANGYO CO LTD	55,291	1,316,720	1,678,129
KATO WORKS CO LTD	21,100	452,023	393,446
KAUFMAN + BROAD SA	289,748	13,442,682	11,100,027
KAVERI SEED CO LTD	64,759	446,402	432,587
KAWADA TECHNOLOGIES INC	8,400	588,116	627,622
KAWASAKI HEAVY INDUSTRIES	445,761	12,686,548	10,479,976
KAWASAKI KISEN KAISHA LTD	114,871	5,424,376	1,402,036
KAZ MINERALS PLC	322,762	3,969,034	2,480,285
KB FINANCIAL GROUP INC	598,618	28,147,533	23,770,524
KB FINANCIAL GROUP INC ADR	11,700	506,220	461,916
KBC ANCORA	72,914	2,729,783	3,263,256
KBC GROUP NV	539,837	33,266,139	35,435,147
KC CO LTD	14,368	268,972	169,233
KC TECH CO LTD/NEW	18,149	483,388	249,919
KCC CORP	10,200	3,204,356	2,433,725
KCE ELECTRONICS PCL FOREIGN	944,100	1,139,680	584,916
KCOM GROUP PLC	998,986	896,871	1,423,979
KDDI CORP	14,869,425	343,602,254	378,636,231
KEDA GROUP CO LTD A	26,100	16,602	16,074
KEE TAI PROPERTIES CO LTD	510,000	264,843	203,609
KEIHAN HOLDINGS CO LTD	730,500	27,144,651	31,833,094
KEIHANSHIN BUILDING CO LTD	89,800	568,042	827,654
KEIHIN CORP	137,800	2,079,154	1,973,505
KEIKYU CORP	1,647,453	27,221,378	28,364,816
KEIO CORP	797,004	41,617,839	52,448,101
KEISEI ELECTRIC RAILWAY CO	979,302	29,824,547	35,676,261
KEIYO BANK LTD/THE	271,500	1,783,632	1,587,572
KEIYO CO LTD	77,300	366,944	332,188
KELLER GROUP PLC	140,182	1,534,872	1,095,435
KELT EXPLORATION LTD	298,050	1,898,810	889,531
KEMIRA OYJ	196,286	2,107,979	2,892,486
KENEDIX INC	491,600	2,051,404	2,450,243
KENKO MAYONNAISE CO LTD	25,500	729,784	530,875
KENON HOLDINGS LTD	50,337	824,331	1,066,991
KEPCO ENGINEERING + CONSTRUC	23,411	392,922	410,577
KEPCO PLANT SERVICE + ENGINE	28,665	2,507,023	775,803
KEPPEL CORP LTD	2,727,832	15,396,955	13,427,962
KEPPEL INFRASTRUCTURE TRUST	7,233,147	2,677,395	2,699,833
KERING	170,087	52,953,919	100,740,845
KERNEL HOLDING SA	181,155	2,318,265	2,346,290
KERRY GROUP PLC A	1,174,239	114,299,161	140,408,505
KERRY LOGISTICS NETWORK LTD	1,009,542	1,550,119	1,816,853

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KERRY PROPERTIES LTD	5,280,175	21,539,284	22,168,287
KESKO OYJ B SHS	136,772	6,322,639	7,619,584
KEWPIE CORP	176,400	2,663,796	3,898,352
KEY COFFEE INC	31,100	513,744	608,779
KEYENCE CORP	175,312	50,046,832	107,605,184
KEYERA CORP	415,695	10,563,365	10,720,430
KFC HOLDINGS JAPAN LTD	38,200	693,849	707,696
KGHM POLSKA MIEDZ SA	208,513	5,188,719	5,787,058
KH NEOCHEM CO LTD	68,700	1,409,561	1,684,024
KH VATEC CO LTD	29,605	604,386	271,782
KIA MOTORS CORP	546,012	15,023,645	20,806,762
KIATNAKIN BANK PCL FOR	772,000	1,345,365	1,749,539
KIATNAKIN BANK PCL NVDR	166,800	373,667	378,009
KIDMAN RESOURCES LTD	755,456	1,173,345	996,665
KIER GROUP PLC	305,355	3,481,956	413,109
KIKKOMAN CORP	394,663	11,909,747	17,179,965
KIMBERLY CLARK DE MEXICO A	6,697,959	12,730,474	12,442,979
KINAXIS INC	51,200	3,107,393	3,199,927
KINDEN CORP	506,960	7,170,830	7,768,619
KINDOM CONSTRUCTION CORP	1,630,000	1,405,407	1,474,686
KINEPOLIS	27,454	1,213,152	1,500,702
KING S TOWN BANK	1,245,000	1,081,288	1,354,851
KING SLIDE WORKS CO LTD	90,000	901,717	888,134
KING YUAN ELECTRONICS CO LTD	2,168,000	1,720,401	1,870,680
KINGBOARD HOLDINGS LTD	1,830,000	6,049,925	5,094,720
KINGBOARD LAMINATES HLDG LTD	1,189,000	1,160,907	1,089,695
KINGDEE INTERNATIONAL SFTWR	3,030,000	1,869,963	3,277,248
KINGFISHER PLC	12,691,289	43,652,171	34,711,091
KINGSOFT CORP LTD	576,845	1,598,891	1,247,831
KINGSPAN GROUP PLC	1,722,165	72,687,165	93,667,018
KINIK COMPANY	139,000	263,269	271,650
KINKI SHARYO CO LTD	7,200	288,623	117,483
KINNEVIK AB B	357,812	8,508,266	9,313,401
KINPO ELECTRONICS INC	2,406,000	817,085	832,740
KINROSS GOLD CORP	9,696,870	30,584,589	37,548,240
KINSUS INTERCONNECT TECH	497,030	1,146,469	636,100
KINTETSU DEPT STORE CO LTD	16,900	536,438	500,381
KINTETSU GROUP HOLDINGS CO L	1,383,317	57,614,817	66,251,306
KINTETSU WORLD EXPRESS INC	92,400	1,511,706	1,204,956
KION GROUP AG	115,065	7,051,943	7,264,640
KIRIN HOLDINGS CO LTD	2,257,348	45,306,199	48,681,530
KIRKLAND LAKE GOLD LTD	415,800	7,099,883	17,952,505
KISCO CORP	43,868	315,067	234,034

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KISOJI CO LTD	40,909	823,955	956,847
KISSEI PHARMACEUTICAL CO LTD	61,765	1,594,704	1,542,119
KISWIRE LTD	15,919	584,088	361,905
KITA NIPPON BANK LTD/THE	14,700	401,274	230,992
KITAGAWA CORP	15,500	260,504	302,260
KITANO CONSTRUCTION CORP	9,700	260,994	232,191
KITANOTATSUJIN CORP	118,500	837,000	615,927
KITZ CORP	302,643	1,633,704	2,117,995
KIWOOM SECURITIES CO LTD	22,229	1,101,967	1,570,940
KIYO BANK LTD/THE	145,000	2,023,880	1,846,482
KLAB INC	56,600	850,665	481,210
KLABIN SA UNIT	654,064	3,192,325	2,790,223
KLOECKNER + CO SE	140,539	2,036,445	842,642
KLOVERN AB B SHS	986,319	884,311	1,552,053
KLOVERN AB PEF	48,319	1,897,558	1,765,444
KNORR BREMSE AG	71,014	6,902,138	7,925,336
KNT CT HOLDINGS CO LTD	21,200	319,120	263,672
KOA CORP	53,700	537,795	695,299
KOATSU GAS KOGYO CO LTD	54,200	306,737	424,585
KOBAYASHI PHARMACEUTICAL CO	94,548	3,059,144	6,765,965
KOBE BUSSAN CO LTD	27,600	592,320	1,339,781
KOBE STEEL LTD	431,769	8,681,542	2,825,294
KOC HOLDING AS	5,137,031	18,247,882	15,578,064
KOEI TECMO HOLDINGS CO LTD	125,980	2,061,355	2,344,439
KOENIG + BAUER AG	26,905	2,034,992	1,110,986
KOH YOUNG TECHNOLOGY INC	26,524	1,304,683	1,908,929
KOHNAN SHOJI CO LTD	87,700	1,423,017	1,823,353
KOITO MANUFACTURING CO LTD	197,300	5,328,687	10,529,748
KOJIMA CO LTD	42,700	170,823	188,254
KOKUYO CO LTD	156,700	2,843,378	2,193,276
KOLMAR KOREA CO LTD	28,123	1,249,270	1,471,120
KOLMAR KOREA HOLDINGS CO LTD	12,905	700,225	317,414
KOLON CORP	13,696	541,051	214,102
KOLON INDUSTRIES INC	41,505	2,038,417	1,534,892
KOLON LIFE SCIENCE INC	14,196	1,311,127	254,499
KOMATSU LTD	1,409,509	31,555,220	34,014,511
KOMATSU MATERE CO LTD	64,300	348,095	479,833
KOMAX HOLDING AG REG	8,000	2,148,435	1,780,513
KOMEDA HOLDINGS CO LTD	60,800	950,395	1,146,137
KOMERCNI BANKA AS	852,190	35,422,686	33,984,084
KOMERI CO LTD	37,600	955,690	768,472
KOMIPHARM INTERNATIONAL CO	64,653	915,600	1,226,260
KOMORI CORP	117,600	1,443,861	1,275,983

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KONA I CO LTD	23,213	617,220	451,333
KONAMI HOLDINGS CORP	679,830	28,464,580	31,865,059
KONE OYJ B	1,451,801	50,603,472	85,806,871
KONECRANES OYJ	146,669	4,966,640	5,607,087
KONFOONG MATERIALS INTERNA A	2,900	16,568	16,011
KONGSBERG AUTOMOTIVE ASA	314,363	192,222	228,599
KONGSBERG GRUPPEN ASA	147,147	2,708,961	2,057,216
KONICA MINOLTA INC	1,342,362	13,858,105	13,069,777
KONINKLIJKE AHOLD DELHAIZE N	9,875,116	230,751,782	222,419,159
KONINKLIJKE BAM GROEP NV	636,909	3,282,948	2,834,520
KONINKLIJKE DSM NV	338,847	22,795,004	41,945,058
KONINKLIJKE KPN NV	29,867,799	95,266,272	91,836,347
KONINKLIJKE PHILIPS NV	3,222,740	118,950,500	140,141,151
KONINKLIJKE PHILIPS NVR NY	182,670	7,592,899	7,960,759
KONISHI CO LTD	56,700	462,682	842,027
KONKA GROUP CO LTD A	24,000	15,406	14,676
KONOIKE TRANSPORT CO LTD	91,200	1,035,473	1,437,327
KONYA CIMENTO SANAYII AS	1,206	107,404	37,427
KONZUM INVESTMENT AND ASSET	182,629	139,097	138,534
KORDSA TEKNIK TEKSTIL AS	126,282	250,497	264,616
KOREA AEROSPACE INDUSTRIES	92,763	4,488,767	2,888,174
KOREA ELECTRIC POWER CORP	380,458	11,215,151	8,418,743
KOREA ELECTRIC TERMINAL CO	18,263	658,516	1,064,478
KOREA GAS CORPORATION	44,852	2,073,634	1,639,245
KOREA INVESTMENT HOLDINGS CO	57,505	2,486,657	4,019,100
KOREA LINE CORP	22,313	1,477,688	520,794
KOREA PETRO CHEMICAL IND	5,606	896,557	631,170
KOREA REAL ESTATE INVEST	307,967	1,001,977	628,123
KOREA SHIPBUILDING + OFFSHOR	61,985	7,508,332	6,361,428
KOREA ZINC CO LTD	16,666	4,314,955	6,870,494
KOREAN AIR LINES CO LTD	224,018	7,114,987	5,616,699
KOREAN REINSURANCE CO	235,076	2,160,881	1,775,311
KORIAN	124,423	3,856,242	4,741,047
KORNIT DIGITAL LTD	8,300	193,614	262,778
KOSE CORP	47,750	2,855,422	8,008,562
KOSHIDAKA HOLDINGS CO LTD	88,200	797,882	1,238,598
KOSSAN RUBBER INDUSTRIES	862,100	651,651	832,372
KOT ADDU POWER COMPANY LTD	579,000	435,803	131,856
KOTOBUKI SPIRITS CO LTD	42,100	1,118,381	1,977,223
KOURAKUEN HOLDINGS CORP	29,041	517,612	746,645
KOZA ALTIN ISLETMELERI AS	94,439	861,652	862,915
KOZA ANADOLU METAL MADENCILI	224,002	390,876	274,193
KPC PHARMACEUTICALS INC A	12,000	23,126	20,145

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KPJ HEALTHCARE BERHAD	4,216,200	1,052,438	953,938
KRAKATAU STEEL PERSERO TBK	4,581,799	247,509	135,565
KRBL LTD	117,485	486,209	527,366
KRESNA GRAHA INVESTAMA TBK P	15,842,800	749,648	611,172
KRONES AG	30,664	2,072,797	2,477,586
KROSAKI HARIMA CORP	7,900	315,377	450,213
KROTON EDUCACIONAL SA	5,259,908	22,976,784	15,055,168
KRUK SA	32,064	1,737,549	1,573,451
KRUNG THAI BANK NVDR	20,758,800	12,271,113	13,199,530
KRUNG THAI BANK PUB CO FOREI	10,372,251	5,898,922	6,595,220
KRUNGTHAI CARD PCL FOREIGN	1,996,410	1,170,295	2,815,513
KRUNGTHAI CARD PCL NVDR	7,012,900	7,098,462	9,890,207
KT CORP	3,810	98,783	93,547
KT SKYLIFE CO LTD	28,026	668,332	256,073
KTB INVESTMENT + SECURITIES	90,043	343,000	243,307
KUALA LUMPUR KEPONG BHD	2,943,050	17,421,563	17,490,940
KUANG CHI TECHNOLOGIES CO A	5,700	7,899	7,710
KUANGCHI SCIENCE LTD	3,625,000	1,935,894	222,720
KUBOTA CORP	1,850,119	23,707,926	30,789,524
KUDELSKI SA BR	71,714	967,750	474,416
KUEHNE NAGEL INTL AG REG	534,902	73,451,917	79,494,666
KULICKE + SOFFA INDUSTRIES	168,698	2,630,006	3,804,140
KUMAGAI GUMI CO LTD	206,586	5,649,151	6,107,076
KUMBA IRON ORE LTD	251,471	6,162,791	8,905,564
KUMHO INDUSTRIAL CO LTD	100,942	1,566,848	1,232,652
KUMHO PETROCHEMICAL CO LTD	31,760	3,514,879	2,679,101
KUMHO TIRE CO INC	270,229	2,668,830	929,121
KUMIAI CHEMICAL INDUSTRY CO	186,541	958,081	1,348,760
KUNG LONG BATTERIES INDUSTRI	96,000	500,092	505,353
KUNGSLEDEN AB	442,415	2,773,444	3,652,539
KUNLUN ENERGY CO LTD	3,220,000	3,106,488	2,806,810
KUNWU JIUDING INVESTMENT H A	1,500	5,351	5,089
KUO TOONG INTL CO LTD	238,151	270,263	154,885
KURA SUSHI INC	18,600	421,737	793,271
KURABO INDUSTRIES LTD	50,100	1,109,894	892,816
KURARAY CO LTD	681,117	8,920,602	8,136,231
KUREHA CORP	41,400	2,261,427	2,824,299
KURIMOTO LTD	22,600	382,662	304,578
KURITA WATER INDUSTRIES LTD	780,571	21,009,533	19,380,243
KUSURI NO AOKI HOLDINGS CO L	22,000	894,309	1,545,758
KUWAIT FINANCE HOUSE	3,610,386	7,176,022	8,413,128
KUWAIT INTERNATIONAL BANK	703,956	585,936	633,421
KWANG DONG PHARMACEUTICAL CO	60,785	255,011	394,301

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KWEICHOW MOUTAI CO LTD A	11,700	1,662,666	1,676,223
KWG GROUP HOLDINGS LTD	848,144	637,918	860,900
KWS SAAT SE + CO KGAA	22,204	1,019,236	1,623,356
KYB CORP	37,400	1,144,657	1,055,281
KYOBO SECURITIES CO LTD	33,356	293,091	317,772
KYOCERA CORP	589,684	29,370,279	38,504,056
KYODO PRINTING CO LTD	14,500	446,030	364,990
KYOEI STEEL LTD	54,000	1,117,404	954,297
KYOKUTO KAIHATSU KOGYO CO	74,800	705,428	931,008
KYOKUTO SECURITIES	40,900	297,991	332,545
KYOKUYO CO LTD	18,599	435,482	494,753
KYORIN HOLDINGS INC	127,470	2,764,069	2,257,404
KYORITSU MAINTENANCE CO LTD	43,300	1,884,010	2,021,524
KYOSAN ELECTRIC MFG CO LTD	90,300	371,683	313,460
KYOWA EXEO CORP	286,849	6,075,643	7,140,607
KYOWA KIRIN CO LTD	2,068,480	37,325,281	37,226,496
KYUDENKO CORP	70,300	2,298,411	2,110,827
KYUSHU ELECTRIC POWER CO INC	793,600	12,424,896	7,793,102
KYUSHU FINANCIAL GROUP INC	813,200	4,560,329	3,215,363
KYUSHU RAILWAY COMPANY	1,182,712	36,920,718	34,469,238
L OCCITANE INTERNATIONAL SA	706,250	1,608,140	1,395,776
L OREAL	490,482	80,456,362	139,919,556
L+F CO LTD	28,470	1,049,313	674,364
L+K ENGINEERING CO LTD	191,000	225,967	169,111
L+T FINANCE HOLDINGS LTD	315,876	915,668	526,937
LA COMER SAB DE CV	934,397	961,806	1,046,182
LAFARGE MALAYSIA BHD	32,900	29,754	28,820
LAFARGEHOLCIM LTD REG	815,350	50,718,691	39,864,343
LAGARDERE SCA	222,913	10,671,985	5,813,243
LAMDA DEVELOPMENT SA	32,668	267,443	335,193
LANCASHIRE HOLDINGS LTD	1,707,994	15,217,703	14,966,367
LAND + HOUSES PUB NVDR	12,810,000	4,433,222	4,636,537
LAND + HOUSES PUB CO FOR REG	6,512,400	1,948,629	2,357,142
LAND MARK OPTOELECTRONICS	83,100	959,598	699,646
LANDING INTERNATIONAL DEVELO	993,768	1,700,755	137,378
LANDIS GYR GROUP AG	48,565	3,756,527	3,872,747
LANXESS AG	181,094	8,732,866	10,777,576
LAO FENG XIANG CO LTD A	900	5,891	5,857
LAO FENG XIANG CO LTD B	280,300	983,546	982,171
LAOBAIXING PHARMACY CHAIN A	700	5,726	5,960
LAOX CO LTD	45,100	313,143	133,534
LARGAN PRECISION CO LTD	143,694	17,804,944	17,834,813
LARSEN + TOUBRO INFOTECH LTD	23,983	600,990	635,626

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LARSEN + TOUBRO LTD	3,153,528	63,398,350	70,958,092
LASERTEC CORP	100,500	2,258,134	3,983,061
LATAM AIRLINES GROUP SA	203,103	2,296,161	1,907,035
LAUNCH TECH COMPANY LTD H	214,800	220,974	159,468
LAURENTIAN BANK OF CANADA	107,326	4,052,311	3,694,298
LAURUS LABS LTD	47,899	419,705	233,640
LAWSON INC	383,616	21,808,065	18,408,156
LEADERS COSMETICS CO LTD	22,908	873,803	184,113
LEALEA ENTERPRISE	1,066,458	347,503	331,342
LEC INC	47,500	629,471	506,126
LEE + MAN PAPER MANUFACTURIN	10,802,325	8,855,000	7,563,356
LEE S PHARMACEUTICAL HLDGS	506,500	641,301	340,368
LEENO INDUSTRIAL INC	18,067	668,738	938,830
LEG IMMOBILIEN AG	134,533	13,453,950	15,198,059
LEGAL + GENERAL GROUP PLC	10,305,469	25,321,713	35,347,007
LEGEND HOLDINGS CORP H	456,960	1,316,435	1,075,062
LEGOCHEM BIOSCIENCES INC	13,977	710,774	561,670
LEGRAND SA	1,166,976	60,942,688	85,451,662
LEM HOLDING SA REG	1,041	1,212,603	1,464,874
LENDLEASE GROUP	1,860,277	17,486,586	16,970,841
LENOVO GROUP LTD	75,835,261	58,110,930	58,726,826
LENS TECHNOLOGY CO LTD A	5,100	5,271	5,176
LENZING AG	28,852	3,560,865	3,219,954
LEO GROUP CO LTD A	17,200	5,082	4,783
LEONARDO SPA	1,807,391	25,114,940	22,939,281
LEONI AG	63,678	2,086,133	1,054,028
LEONTEQ AG	20,214	1,776,062	719,411
LEOPALACE21 CORP	441,700	1,012,374	1,143,812
LEPU MEDICAL TECHNOLOGY A	4,300	13,983	14,412
LEROY SEAFOOD GROUP ASA	916,128	6,279,814	6,064,504
LET S GOWEX S.A	86,288	-	0
LEWIS GROUP LTD	96,164	407,850	227,704
LEXTAR ELECTRONICS CORP	442,000	330,743	209,904
LEYARD OPTOELECTRONIC CO L A	6,800	7,998	7,752
LEYOU TECHNOLOGIES HOLDINGS	1,370,000	225,392	410,342
LF CORP	36,413	873,072	725,327
LG CHEM LTD	68,795	15,638,194	21,121,403
LG CHEM LTD PREFERENCE	16,392	2,737,614	2,775,418
LG CORP	233,558	16,304,214	15,555,026
LG DISPLAY CO LTD	331,669	8,866,966	5,127,347
LG ELECTRONICS INC	228,846	17,872,589	15,716,873
LG ELECTRONICS PREF	24,967	558,740	717,884
LG HAUSYS LTD	11,728	741,428	624,667

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LG HOUSEHOLD + HEALTH CARE	14,006	5,974,703	15,926,799
LG HOUSEHOLD + HEALTH PREF	4,149	1,922,796	2,896,197
LG INNOTEK CO LTD	27,445	2,898,539	2,590,833
LG INTERNATIONAL CORP	48,367	1,313,470	745,622
LG UPLUS CORP	649,965	6,610,448	8,162,207
LI + FUNG LTD	8,099,303	9,966,270	1,409,927
LI CHENG ENTERPRISE CO LTD	200,196	551,779	438,298
LI NING CO LTD	3,877,840	4,837,600	9,143,016
LI PENG ENTERPRISE CO LTD	898,664	243,885	211,505
LIAONING CHENG DA CO LTD A	3,900	8,214	8,256
LIAONING WELLHOPE AGRI TEC A	14,800	26,110	25,513
LIBERBANK SA	2,582,080	2,059,256	1,115,028
LIBERTY GLOBAL PLC C	1,053,103	26,095,093	27,938,823
LIBERTY GLOBAL PLC A	472,697	12,461,384	12,758,092
LIBERTY HOLDINGS LTD	199,115	1,881,425	1,491,959
LIC HOUSING FINANCE LTD	2,981,346	21,945,433	23,981,636
LIECHTENSTEIN LANDESBANK	27,503	1,853,613	1,751,730
LIEN HWA INDUSTRIAL	2,229,620	2,155,275	2,684,776
LIER CHEMICAL CO LTD A	8,000	15,809	15,200
LIFCO AB B SHS	95,553	2,444,038	5,298,659
LIFE CORP	37,500	978,314	753,898
LIFE HEALTHCARE GROUP HOLDIN	6,186,086	14,076,634	9,844,217
LIFESTYLE CHINA GROUP LTD	782,000	181,224	256,246
LIFESTYLE INTL HLDGS LTD	1,452,000	2,617,373	2,122,476
LIFETECH SCIENTIFIC CORP	2,430,000	528,965	441,677
LIFULL CO LTD	122,900	580,689	569,214
LIG NEX1 CO LTD	20,760	1,723,224	559,162
LIGHT SA	125,600	657,086	635,103
LINAMAR CORP	122,000	3,256,680	4,563,505
LINDAB INTERNATIONAL AB	146,333	1,540,215	1,684,418
LINDE PLC	1,308,596	218,267,562	262,766,077
LINE CORP	79,100	2,880,221	2,213,537
LINGNAN ECO+CULTURE TOUR A	28,500	22,028	20,913
LINGSEN PRECISION INDUSTRIES	432,000	192,924	116,277
LINGYUAN IRON + STEEL CO A	42,600	20,463	19,972
LINICAL CO LTD	20,600	244,495	190,436
LINK ADMINISTRATION HOLDINGS	1,249,290	6,906,843	4,383,446
LINK AND MOTIVATION INC	82,700	534,987	464,391
LINK NET TBK PT	1,202,100	423,195	361,630
LINTEC CORP	101,600	2,134,130	2,117,060
LINX SA	151,092	949,589	1,405,406
LION CORP	1,647,901	28,421,439	30,697,395
LIPPO KARAWACI TBK PT	102,379,980	1,965,671	705,517

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LIQUEFIED NATURAL GAS LTD	1,124,883	2,843,215	185,506
LISI	37,270	1,591,773	1,207,506
LITE ON SEMICONDUCTOR CORP	259,615	189,842	256,192
LITE ON TECHNOLOGY CORP	2,675,167	3,620,424	3,918,933
LIUZHOU IRON + STEEL CO A	6,200	5,261	5,227
LIVANOVA PLC	64,844	4,739,931	4,666,174
LIVZON PHARMACEUTICAL GROU A	1,200	5,546	5,806
LIVZON PHARMACEUTICAL GROU H	544,776	1,954,306	1,813,015
LIXIL GROUP CORP	520,300	9,582,030	8,228,988
LIXIL VIVA CORP	41,700	695,079	483,804
LLOYDS BANKING GROUP PLC	127,005,180	139,244,959	91,471,803
LOBLAW COMPANIES LTD	390,978	16,105,163	20,061,278
LOCALIZA RENT A CAR	509,248	3,265,388	5,445,053
LOCK+LOCK CO LTD	30,268	772,256	408,938
LOG COMMERCIAL PROPERTIES E	28,207	118,110	146,678
LOGAN PROPERTY HOLDINGS CO L	1,688,000	2,131,890	2,731,049
LOGITECH INTERNATIONAL REG	268,575	9,978,933	10,745,755
LOGO YAZILIM SANAYI VE TICAR	17,220	248,359	124,148
LOJAS AMERICANAS SA	148,238	582,375	509,772
LOJAS AMERICANAS SA PREF	532,076	2,198,029	2,286,484
LOJAS RENNER S.A.	3,399,045	35,232,807	41,824,571
LOMON BILLIONS GROUP CO A	39,800	89,154	85,936
LONCIN MOTOR CO LTD A	8,500	5,271	5,185
LONDON STOCK EXCHANGE GROUP	559,292	19,429,683	39,049,954
LONG BON INTERNATIONAL CO LT	699,500	409,486	364,845
LONG CHEN PAPER + PACKAGING	925,172	532,520	433,402
LONG YUAN CONSTRUCTION GRO A	25,400	26,260	25,517
LONG4LIFE LTD	1,042,606	361,005	336,414
LONGFOR GROUP HOLDINGS LTD	4,818,175	14,202,027	18,162,592
LONGI GREEN ENERGY TECHNOL A	70,000	235,775	235,531
LONKING HOLDINGS LTD	3,916,000	1,057,688	1,042,596
LONZA GROUP AG REG	238,661	50,970,016	80,630,701
LOOKERS PLC	614,395	1,353,168	398,008
LOOMIS AB B	201,835	4,728,579	6,943,775
LOTES CO LTD	498,068	2,619,032	3,407,635
LOTTE CHEMICAL CORP	32,455	6,133,657	7,097,291
LOTTE CHEMICAL TITAN HOLDING	1,344,000	1,252,093	969,176
LOTTE CHILSUNG BEVERAGE CO	4,912	388,864	729,579
LOTTE CONFECTIONERY CO LTD	2,686	449,418	401,277
LOTTE CORP	203,698	9,178,820	7,762,276
LOTTE FINE CHEMICAL CO LTD	27,138	1,246,863	1,240,970
LOTTE FOOD CO LTD	727	342,461	370,221
LOTTE HIMART CO LTD	22,802	1,278,205	862,987

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LOTTE SHOPPING CO	84,467	14,832,165	11,741,180
LOTUS PHARMACEUTICAL CO LTD	136,000	454,575	488,224
LOVISA HOLDINGS LTD	119,241	829,317	950,575
LPN DEVELOPMENT PCL FOREIGN	1,120,200	460,569	268,475
LPP SA	1,342	3,113,408	2,749,351
LS CORP	26,644	1,950,509	1,096,081
LS INDUSTRIAL SYSTEMS	29,915	1,888,257	1,308,368
LT GROUP INC	2,604,700	873,089	772,742
LUCKY CEMENT	301,150	1,048,230	717,237
LUENMEI QUANTUM CO LTD A	22,100	35,376	34,043
LUK FOOK HOLDINGS INTL LTD	699,000	2,098,089	2,192,064
LUKOIL PJSC SPON ADR	6,327	460,544	531,595
LULULEMON ATHLETICA INC	368,112	41,647,886	66,337,464
LUMENS CO LTD	76,006	888,251	145,146
LUNDBERGS AB B SHS	157,538	5,224,767	5,902,029
LUNDIN MINING CORP	1,245,800	5,677,910	6,873,708
LUNDIN PETROLEUM AB	1,275,346	29,285,431	39,573,636
LUNG YEN LIFE SERVICE CORP	254,000	657,474	518,476
LUOLAI LIFESTYLE TECHNOLOG A	3,700	5,283	5,339
LUONIUSHAN CO LTD A	17,400	26,441	25,004
LUPIN LTD	1,549,652	18,306,550	16,943,969
LUTHAI TEXTILE CO LTD B	442,380	487,249	450,166
LUTRONIC CORP	38,112	647,901	277,262
LUXFER HOLDINGS PLC	7,996	148,436	196,062
LUXI CHEMICAL GROUP CO LT A	3,200	5,240	5,069
LUXSHARE PRECISION INDUSTR A	26,700	92,419	96,369
LUYE PHARMA GROUP LTD	4,279,000	3,662,573	3,100,050
LUZHOU LAOJIAO CO LTD A	8,700	95,990	102,386
LVMH MOET HENNESSY LOUIS VUI	433,404	78,687,673	184,739,752
LYNAS CORP LTD	1,288,711	2,069,133	2,324,187
M DIAS BRANCO SA	56,100	722,902	570,273
M+A CAPITAL PARTNERS CO LTD	12,000	571,108	648,227
M3 INC	705,000	6,504,533	12,884,212
M6 METROPOLE TELEVISION	155,124	3,153,686	2,941,310
MAANSHAN IRON + STEEL A	14,700	7,339	7,298
MAANSHAN IRON + STEEL H	5,334,624	2,445,420	2,116,779
MABUCHI MOTOR CO LTD	103,400	3,440,063	3,536,560
MACA LTD	492,369	726,424	310,968
MACAU LEGEND DEVELOPMENT LTD	1,926,000	959,450	271,181
MACCURA BIOTECH CO LTD A	1,500	5,677	5,488
MACHVISION INC	36,000	454,648	428,854
MACNICA FUJI ELECTRONICS HOL	93,000	1,121,980	1,230,045
MACQUARIE GROUP LTD	625,150	40,626,039	55,008,466

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MACROLINK CULTURAL TAINMENT A	8,800	5,252	5,304
MACROMILL INC	70,300	1,379,287	843,678
MACRONIX INTERNATIONAL	2,407,990	3,253,418	1,794,780
MAEDA CORP	722,600	8,114,266	5,781,337
MAEDA KOSEN CO LTD	40,100	524,676	734,335
MAEDA ROAD CONSTRUCTION CO	150,900	2,699,005	3,175,147
MAEIL DAIRIES CO.	5,866	205,019	429,288
MAEZAWA KASEI INDUSTRIES CO	22,700	232,506	221,648
MAEZAWA KYUSO INDUSTRIES CO	17,300	258,833	308,779
MAGAZINE LUIZA SA	655,280	28,661,022	36,095,838
MAGELLAN FINANCIAL GROUP LTD	456,405	11,786,951	16,334,392
MAGNA INTERNATIONAL INC	681,047	23,034,368	33,957,235
MAGNACHIP SEMICONDUCT	10,794	89,067	111,718
MAGYAR TELEKOM TELECOMMUNICA	830,145	1,499,188	1,233,058
MAHANAGAR GAS LTD	46,924	720,889	577,649
MAHINDRA + MAHINDRA FIN SECS	2,088,015	12,824,183	11,748,724
MAHINDRA + MAHINDRA LTD	4,921,001	52,839,094	46,720,191
MAHINDRA CIE AUTOMOTIVE LTD	230,333	788,773	771,141
MAHLE METAL LEVE SA	46,100	470,196	297,338
MAINFREIGHT LTD	204,605	3,063,091	5,593,113
MAIRE TECNIMONT SPA	282,867	1,503,307	917,424
MAISONS DU MONDE SA	85,764	2,701,362	2,047,123
MAJESTIC CAPITAL LTD	3,810	-	0
MAJOR CINEPLEX GROUP FOREIGN	692,400	555,105	660,396
MAJOR CINEPLEX GROUP NVDR	1,833,000	1,622,233	1,748,276
MAKALOT INDUSTRIAL CO LTD	1,005,430	6,061,096	6,797,930
MAKEMYTRIP LTD	39,200	1,317,764	972,160
MAKINO MILLING MACHINE CO	45,100	1,447,879	1,818,818
MAKITA CORP	389,094	8,986,831	13,217,784
MALAKOFF CORP BHD	4,704,700	1,357,464	973,386
MALAYAN BANKING BHD	35,936,957	83,097,996	77,222,064
MALAYSIA AIRPORTS HLDGS BHD	6,191,382	12,340,856	12,779,792
MALAYSIA BUILDING SOCIETY	3,431,641	1,013,597	747,363
MALAYSIAN RESOURCES CORP BHD	2,570,400	720,692	590,897
MAN GROUP PLC/JERSEY	5,733,777	11,789,101	11,369,317
MAN WAH HOLDINGS LTD	3,098,800	1,245,943	1,364,464
MANAPPURAM FINANCE LTD	560,813	859,860	1,122,804
MANCHESTER UNITED PLC CL A	34,783	524,616	628,877
MANDARIN ORIENTAL INTL LTD	591,500	1,359,463	1,052,870
MANDO CORP	44,594	1,863,427	1,139,326
MANDOM CORP	73,000	1,187,920	1,767,069
MANGO EXCELLENT MEDIA CO L A	2,600	15,365	15,540
MANI INC	52,800	1,339,138	3,386,375

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MANILA ELECTRIC COMPANY	727,880	4,934,006	5,497,991
MANITOU BF	23,546	562,450	728,005
MANULIFE FINANCIAL CORP	3,378,982	74,450,666	61,541,819
MAOYE COMMERCIAL CO LTD A	28,693	21,100	20,972
MAOYE INTERNATIONAL HLDGS	1,141,000	171,408	78,866
MAPELEY LTD	30,416	-	0
MAPFRE SA	10,655,727	31,948,429	31,198,433
MAPLE LEAF FOODS INC	158,410	2,102,936	3,476,716
MARCOPOLO SA PREF	664,011	607,957	667,017
MARFRIG GLOBAL FOODS SA	249,008	421,541	408,663
MARICO LTD	3,598,374	17,958,454	19,316,613
MARIELLA BURANI SPA	28,240	-	0
MARKOR INTL HOME FURNISHIN A	34,600	21,152	20,755
MARKS + SPENCER GROUP PLC	4,990,829	24,263,546	13,383,304
MARR SPA	69,422	960,223	1,585,109
MARS GROUP HOLDINGS CORP	17,661	392,821	324,075
MARSHALLS PLC	477,306	3,174,283	4,145,965
MARSTON S PLC	1,860,784	3,049,610	2,763,713
MARTINREA INTERNATIONAL INC	277,896	2,097,722	2,309,509
MARUBENI CORP	3,834,612	27,120,936	25,376,632
MARUDAI FOOD CO LTD	54,900	899,961	1,031,350
MARUHA NICHIRO CORP	53,100	1,947,920	1,559,880
MARUI GROUP CO LTD	1,596,454	30,791,363	32,509,932
MARUICHI STEEL TUBE LTD	446,240	13,264,026	12,396,476
MARUSAN SECURITIES CO LTD	111,600	775,511	579,027
MARUTI SUZUKI INDIA LTD	849,790	91,379,438	80,447,361
MARUWA CO LTD	34,200	1,720,286	1,869,668
MARUWA UNYU KIKAN CO LTD	22,400	757,735	987,563
MARUZEN SHOWA UNYU CO LTD	43,721	955,329	1,387,839
MARVELOUS INC	54,800	460,997	416,570
MAS REAL ESTATE INC	284,731	506,377	422,011
MASMOVIL IBERCOM SA	150,789	4,343,576	3,365,684
MASRAF AL RAYAN	28,404,151	29,539,699	29,720,512
MASSMART HOLDINGS LTD	70,173	665,358	309,530
MATAHARI DEPARTMENT STORE TB	2,263,900	1,578,159	552,855
MATAS A/S	61,891	1,534,627	672,359
MATRIX IT LTD	61,463	672,271	884,924
MATSUDA SANGYO CO LTD	23,300	352,659	318,986
MATSUI SECURITIES CO LTD	248,100	2,116,376	2,339,610
MATSUMOTOKIYOSHI HOLDINGS CO	137,800	2,586,361	4,028,866
MATSUYA CO LTD	75,400	842,265	597,657
MATSUYAFOODS HOLDINGS CO LTD	15,800	276,216	479,543
MAUREL ET PROM	106,326	1,054,994	352,355

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Security Name	Shares	Book Value	Market Value
MAVI GIYIM SANAYI VE TICA B	43,035	431,248	299,102
MAX CO LTD	89,900	1,079,628	1,303,358
MAX FINANCIAL SERVICES LTD	157,231	892,973	929,229
MAXELL HOLDINGS LTD	100,000	1,675,417	1,367,180
MAXIS BHD	16,182,800	22,021,311	21,812,026
MAYINGLONG PHARMACEUTICAL A	6,200	16,064	15,933
MAYNE PHARMA GROUP LTD	2,982,549	2,638,054	1,067,432
MAZDA MOTOR CORP	1,064,600	12,374,595	11,111,404
MBANK SA	17,971	2,064,309	2,072,168
MBK PCL FOREIGN	689,100	533,814	494,341
MCB BANK LTD	617,300	1,142,651	674,103
MCCARTHY + STONE PLC	1,142,202	3,033,758	1,985,728
MCDONALD S HOLDINGS CO JAPAN	381,500	17,479,164	16,819,426
MCEWEN MINING INC	451,917	1,124,271	790,855
MCJ CO LTD	138,800	830,634	1,016,458
MCLEOD RUSSEL INDIA LTD	42,101	181,428	10,125
MCMILLAN SHAKESPEARE LTD	125,750	1,229,500	1,077,472
MEBUKI FINANCIAL GROUP INC	2,921,200	10,946,549	7,618,871
MEDCO ENERGI INTERNASIONAL T	8,054,066	364,375	461,780
MEDIA NUSANTARA CITRA TBK PT	6,967,900	746,147	512,944
MEDIASET ESPANA COMUNICACION	477,722	3,870,946	3,478,528
MEDIASET SPA	418,687	3,034,295	1,370,803
MEDIATEK INC	1,446,490	13,166,537	14,623,476
MEDIBANK PRIVATE LTD	5,629,704	10,964,919	13,787,749
MEDICAL DATA VISION CO LTD	29,600	303,706	360,453
MEDICARE GROUP	164,030	416,270	303,622
MEDICLINIC INTERNATIONAL PLC	699,671	6,887,060	2,715,047
MEDIGEN BIOTECHNOLOGY CORP	180,625	699,279	440,230
MEDIOBANCA SPA	1,123,483	11,823,231	11,599,248
MEDIPAL HOLDINGS CORP	1,387,332	29,209,066	30,633,589
MEDIPOST CO LTD	28,362	1,301,385	794,622
MEDITERRANEAN + GULF INSURAN	18,662	76,901	72,752
MEDIWOUND LTD	199,900	1,069,465	675,662
MEDTRONIC PLC	4,793,472	410,442,191	466,836,238
MEDY TOX INC	18,162	9,466,111	7,078,249
MEG ENERGY CORP	483,600	2,363,594	1,857,794
MEGA EXPO HOLDINGS LTD	3,020,000	1,502,942	796,314
MEGA FINANCIAL HOLDING CO LT	80,891,431	71,058,089	80,476,029
MEGACABLE HOLDINGS CPO	1,868,400	8,450,180	7,930,050
MEGACHIPS CORP	34,200	616,233	432,023
MEGAWORLD CORP	78,627,500	8,435,451	9,361,330
MEGGITT PLC	2,399,663	14,642,011	16,003,230
MEGMILK SNOW BRAND CO LTD	56,500	1,812,623	1,238,658

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Security Name	Shares	Book Value	Market Value
MEIDENSHA CORP	102,300	2,096,066	1,598,972
MEIJI HOLDINGS CO LTD	962,913	65,309,292	68,817,803
MEIKO NETWORK JAPAN CO LTD	35,500	431,631	314,340
MEINIAN ONEHEALTH HEALTHCA A	8,300	15,802	15,033
MEISEI INDUSTRIAL CO LTD	90,000	424,806	599,777
MEITEC CORP	50,500	1,408,186	2,592,027
MEITU INC	1,249,500	1,339,049	403,039
MEITUAN DIANPING CLASS B	2,254,947	18,629,511	19,771,375
MEKONOMEN AB	79,396	1,223,470	661,904
MELCO HOLDINGS INC	27,400	617,508	751,249
MELCO INTERNATIONAL DEVELOP.	1,145,000	1,308,933	2,538,419
MELEXIS NV	41,540	1,182,909	2,814,693
MELIA HOTELS INTERNATIONAL	212,140	2,113,469	2,029,315
MELISRON	38,819	1,489,335	2,089,764
MELLANOX TECHNOLOGIES LTD	78,941	4,928,451	8,736,400
MELROSE INDUSTRIES PLC	7,007,390	16,180,715	16,128,758
MENICON CO LTD	49,100	933,952	1,617,830
MENORA MIVTACHIM HOLDINGS LT	58,001	545,251	881,427
MERCADOLIBRE INC	66,863	18,843,206	40,904,778
MERCER INTERNATIONAL INC	108,073	926,332	1,671,889
MERCK KGAA	485,653	44,999,198	50,859,566
MERCURIES + ASSOCIATES HOLDI	583,897	401,261	341,207
MERCURIES LIFE INSURANCE CO	1,395,428	563,690	478,479
MERCURY NZ LTD	1,257,887	3,023,082	3,928,597
MEREO BIOPHARMA GROUP PL ADR	498	2,400	1,195
MERIDA INDUSTRY CO LTD	363,742	1,782,302	2,148,993
MERIDIAN ENERGY LTD	2,237,264	4,518,773	7,137,626
MERITZ FINANCIAL GROUP INC	76,070	382,597	965,163
MERITZ FIRE + MARINE INSURAN	156,001	2,177,441	2,796,710
MERITZ SECURITIES CO LTD	665,902	2,130,816	3,091,183
MERLIN ENTERTAINMENT	1,312,920	7,477,638	7,504,252
MERRY ELECTRONICS CO LTD	232,765	932,731	1,266,514
MERSEN	35,400	1,279,499	1,360,582
MERUS NV	10,000	205,710	146,500
MESAIEED PETROCHEMICAL HOLDI	3,357,770	1,872,622	2,406,805
MESOBLAST LTD	829,012	2,699,085	858,095
METAIR INVESTMENTS LTD	276,460	635,545	461,706
METALLURGICAL CORP OF CHIN A	38,800	17,395	17,173
METALLURGICAL CORP OF CHIN H	5,568,425	1,726,538	1,489,665
METALURGICA GERDAU SA PEF	934,700	1,193,921	1,765,679
METAWATER CO LTD	22,300	585,661	690,278
METCASH LTD	2,497,862	5,999,122	4,504,888
METHANEX CORP	292,646	12,267,630	13,313,797

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Security Name	Shares	Book Value	Market Value
METHANOL CHEMICALS CO	34,245	85,075	79,900
METLIFECARE LTD	333,655	1,225,230	983,796
METRO AG	282,372	5,767,765	5,169,163
METRO BANK PLC	312,123	7,688,635	2,087,491
METRO INC/CN	1,786,978	58,590,470	67,198,851
METRO PACIFIC INVESTMENTS CO	94,959,400	9,021,241	8,896,362
METROPOLITAN BANK + TRUST	10,539,636	15,450,298	14,656,955
METROVACESA SA	87,115	1,581,889	940,479
METSA BOARD OYJ	385,035	1,188,867	2,070,493
METSO OYJ	173,780	4,906,780	6,837,470
MEYER BURGER TECHNOLOGY AG	1,363,539	2,654,614	731,416
MEZZAN HOLDING CO KSCC	134,529	261,515	276,685
MEZZION PHARMA CO LTD	12,299	1,283,038	671,058
MGM CHINA HOLDINGS LTD	1,138,400	2,068,590	1,935,098
MICHELIN (CGDE)	446,520	42,287,254	56,722,858
MICHINOKU BANK LTD/THE	30,900	639,283	472,075
MICRO FOCUS INTERNATIONAL	937,391	30,405,895	24,623,886
MICRO FOCUS INTL SPN ADR	44,190	1,096,896	1,157,336
MICRO STAR INTERNATIONAL CO	976,000	1,582,556	2,765,273
MICROBIO CO LTD	440,580	378,275	189,370
MICRONICS JAPAN CO LTD	61,000	722,318	538,435
MICROPORT SCIENTIFIC CORP	815,761	572,763	605,621
MIDAS HOLDINGS LTD	2,510,900	-	2
MIDDLE EAST HEALTHCARE CO	11,009	87,841	80,581
MIDEA REAL ESTATE HOLDING LT	227,400	555,671	582,144
MIE KOTSU GROUP HOLDINGS INC	111,400	506,723	594,533
MIGDAL INSURANCE + FINANCIAL	855,335	869,372	896,932
MIGROS TICARET A.S	57,578	136,873	134,687
MILBON CO LTD	47,400	1,125,650	2,296,529
MILESTONE PHARMACEUTICALS IN	451	10,356	12,245
MILLAT TRACTORS LTD	30,910	342,323	166,862
MILLICOM INTL CELLULAR SDR	60,234	3,225,477	3,392,066
MIMASU SEMICONDUCTOR INDUST	27,000	318,428	402,970
MIN AIK TECHNOLOGY CO LTD	162,000	428,652	71,456
MIND CTI LTD	37,200	82,212	82,956
MINDA INDUSTRIES LTD	75,235	396,918	346,870
MINDTREE LTD	246,527	2,347,122	3,312,146
MINEBEA MITSUMI INC	646,174	5,854,083	10,945,494
MINERAL RESOURCES LTD	321,676	3,323,721	3,381,527
MINERVA SA	173,300	389,527	359,473
MINISTOP CO LTD	22,800	403,366	327,800
MINMETALS LAND LTD	1,514,000	212,591	248,054
MINOR INTERNATIONAL PCL	2	-	0

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MINOR INTERNATIONAL PCL FOR	4,927,283	5,591,534	6,587,384
MINOR INTERNATIONAL PCL NVDR	3,830,130	4,443,826	5,120,578
MINTH GROUP LTD	1,052,000	3,754,028	2,834,509
MIRACA HOLDINGS INC	94,300	3,476,722	2,144,375
MIRAE ASSET DAEWOO CO LTD	573,654	6,020,863	4,063,993
MIRAE ASSET DAEWOO CO LTD 2P	245,079	913,161	879,793
MIRAE ASSET LIFE INSURANCE	144,543	639,730	550,807
MIRAIT HOLDINGS CORP	219,500	2,633,389	3,249,513
MIROKU JYOHO SERVICE CO LTD	36,600	657,799	1,149,907
MISAWA HOMES CO LTD	39,200	226,832	367,113
MISHO ECOLOGY + LANDSCAPE A	10,300	20,780	20,350
MISUMI GROUP INC	485,716	6,298,156	12,181,220
MITAC HOLDINGS CORP	2,961,214	2,703,096	2,965,075
MITCHELLS + BUTLERS PLC	557,649	2,246,912	2,033,348
MITHRA PHARMACEUTICALS	26,769	964,865	787,111
MITIE GROUP PLC	706,920	2,583,947	1,316,257
MITO SECURITIES CO LTD	113,600	437,010	205,606
MITRA ADIPERKASA TBK PT	15,361,500	996,267	978,613
MITSUBA CORP	67,800	600,602	414,075
mitsubishi chemical holdings	2,332,577	15,950,772	16,293,832
MITSUBISHI CORP	3,357,287	81,778,711	88,497,263
MITSUBISHI ELECTRIC CORP	4,047,475	43,888,051	53,307,658
MITSUBISHI ESTATE CO LTD	2,103,493	43,993,724	39,145,196
MITSUBISHI GAS CHEMICAL CO	482,900	7,409,436	6,436,276
MITSUBISHI HEAVY INDUSTRIES	1,900,087	78,289,127	82,729,795
MITSUBISHI LOGISNEXT CO LTD	67,800	543,235	718,023
MITSUBISHI LOGISTICS CORP	179,600	4,545,740	4,940,917
MITSUBISHI MATERIALS CORP	253,600	8,413,100	7,214,442
MITSUBISHI MOTORS CORP	1,169,300	12,598,447	5,600,137
MITSUBISHI PAPER MILLS LTD	49,100	601,197	253,384
MITSUBISHI PENCIL CO LTD	101,600	1,337,249	1,628,580
MITSUBISHI RESEARCH INSTITUT	11,800	303,902	367,997
MITSUBISHI SHOKUHIN CO LTD	20,000	509,772	524,782
MITSUBISHI STEEL MFG CO LTD	22,600	559,285	265,352
MITSUBISHI TANABE PHARMA	1,909,400	28,673,282	21,266,753
MITSUBISHI UFJ FINANCIAL GRO	25,250,930	182,878,633	119,996,994
MITSUBISHI UFJ LEASE + FINAN	919,196	4,260,114	4,871,551
MITSUBOSHI BELTING LTD	40,600	490,377	716,737
MITSUI + CO LTD	3,910,522	62,307,056	63,663,037
MITSUI CHEMICALS INC	362,098	8,471,174	8,963,387
MITSUI E+S HOLDINGS CO LTD	145,100	2,530,966	1,337,333
MITSUI FUDOSAN CO LTD	1,674,583	38,072,976	40,605,607
MITSUI HIGH TEC INC	44,400	372,580	486,694

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Security Name	Shares	Book Value	Market Value
MITSUI MATSUSHIMA HOLDINGS C	23,500	354,937	292,932
MITSUI MINING + SMELTING CO	83,700	4,045,249	2,001,218
MITSUI OSK LINES LTD	165,435	12,390,112	3,960,060
MITSUI SOKO HOLDINGS CO LTD	54,680	1,008,131	787,161
MITSUI SUGAR CO LTD	29,900	603,300	618,314
MITSUUROKO HOLDINGS CO LTD	104,200	820,661	755,339
MIURA CO LTD	179,600	3,912,193	5,542,695
MIYAZAKI BANK LTD/THE	36,800	1,166,744	822,825
MIZRAHI TEFAHOT BANK LTD	1,127,123	19,970,804	25,999,470
MIZUHO FINANCIAL GROUP INC	184,962,767	325,952,405	267,984,852
MIZUNO CORP	45,200	1,168,894	1,022,391
MK RESTAURANTS GROUP FOREIGN	184,200	452,086	442,969
MLP SAGLIK HIZMETLERI AS	90,318	155,958	180,667
MLS CO LTD A	21,700	37,238	37,029
MMG LTD	3,616,000	1,755,690	1,263,575
MMI HOLDINGS LTD	1,089,377	1,587,934	1,465,507
MOBILE TELECOMMUNICATIONS CO	3,344,192	6,169,311	6,673,914
MOBIMO HOLDING AG REG	13,150	2,337,109	3,499,923
MOCHIDA PHARMACEUTICAL CO	61,450	2,164,716	2,615,076
MODEC INC	38,100	859,562	1,075,032
MODERN TIMES GROUP B SHS	137,163	1,776,446	1,537,470
MODETOUR NETWORK INC	29,493	541,526	503,193
MOL HUNGARIAN OIL AND GAS PL	3,465,803	37,396,066	38,542,298
MOMO.COM INC	60,000	419,200	507,091
MONADELPHOUS GROUP LTD	171,988	2,207,508	2,270,227
MONCLER SPA	506,207	16,411,406	21,675,225
MONDI LTD	179,199	3,994,797	4,027,935
MONDI PLC	669,855	12,858,117	15,260,190
MONETA MONEY BANK AS	5,034,137	17,300,179	17,258,984
MONEX GROUP INC	348,800	836,821	1,230,221
MONEYSUPERMARKET.COM	1,089,888	3,307,822	5,719,016
MONOGATARI CORP	10,300	1,004,080	821,208
MONOTARO CO LTD	238,500	3,946,047	5,813,078
MONTNETS RONGXIN TECHNOLOG A	2,700	5,534	5,559
MORGAN ADVANCED MATERIALS PL	554,579	1,798,803	1,962,160
MORINAGA + CO LTD	65,700	3,069,904	3,201,457
MORINAGA MILK INDUSTRY CO	102,200	4,020,061	4,045,693
MORITA HOLDINGS CORP	87,700	814,601	1,534,384
MORPHOSYS AG	63,779	3,209,914	6,133,735
MOS FOOD SERVICES INC	55,700	1,123,318	1,220,602
MOTA ENGIL SGPS SA	174,143	574,158	377,788
MOTECH INDUSTRIES INC	490,744	482,849	135,723
MOTHERSON SUMI SYSTEMS LTD	1,018,241	2,684,441	1,798,913

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Security Name	Shares	Book Value	Market Value
MOTILAL OSWAL FINANCIAL SERV	41,683	775,903	420,982
MOTOR OIL (HELLAS) SA	177,552	3,782,701	4,549,417
MOTUS HOLDINGS LTD	1,156,665	10,523,093	5,997,720
MOUNT GIBSON IRON LTD	1,583,386	1,449,209	1,133,364
MOUWASAT MEDICAL SERVICES CO	26,176	615,408	627,484
MOVIDA PARTICIPACOES SA	113,500	292,482	441,248
MOWI ASA	993,573	18,325,957	23,242,666
MPHASIS LTD	70,627	789,795	1,027,367
MR PRICE GROUP LTD	579,357	10,361,092	8,155,884
MRF LTD	1,309	1,233,107	1,073,514
MRV ENGENHARIA	410,000	1,391,709	2,093,512
MS+AD INSURANCE GROUP HOLDIN	5,119,007	161,154,890	162,493,075
MTI LTD	50,400	320,799	357,394
MTN GROUP LTD	1,749,895	17,118,924	13,247,144
MTR CORP	12,557,024	66,651,321	84,543,931
MTU AERO ENGINES AG	203,925	23,390,820	48,652,159
MUANGTHAI CAPITAL PCL FOREIG	1,232,800	1,803,269	2,271,238
MUANGTHAI CAPITAL PCL NVDR	5,426,970	7,658,627	9,998,331
MUENCHENER RUECKVER AG REG	1,334,720	302,801,352	335,459,516
MUHAK CO LTD	26,662	738,096	256,310
MUHIBBAH ENGINEERING (M) BHD	426,400	312,247	284,783
MULLEN GROUP LTD	257,400	3,567,379	1,871,284
MULTI COMMODITY EXCH INDIA	14,375	227,490	173,233
MULTICHOICE GROUP LTD	281,971	1,426,989	2,678,887
MULTIPLAN EMPREENDIMENTOS	260,841	1,752,815	1,889,279
MUNTERS GROUP AB	104,480	601,663	490,521
MURATA MANUFACTURING CO LTD	873,776	22,778,472	39,252,607
MURRAY + ROBERTS HOLDINGS	241,432	253,202	248,259
MUSASHI SEIMITSU INDUSTRY CO	94,500	1,001,938	1,214,800
MUSASHINO BANK LTD/THE	63,000	1,678,416	1,189,363
MUTHOOT FINANCE LTD	220,119	1,950,261	2,056,177
MUYUAN FOODSTUFF CO LTD A	34,000	290,752	291,027
MY EG SERVICES BHD	2,668,550	824,844	955,706
MYCRONIC AB	141,937	1,554,329	1,725,603
MYER HOLDINGS LTD	2,463,419	3,992,311	942,144
MYOVANT SCIENCES LTD	2,025	54,245	18,326
MYS GROUP CO LTD A	6,600	4,880	4,641
MYTILINEOS S.A.	86,112	977,397	995,353
NABTESCO CORP	172,200	3,251,634	4,785,287
NACHI FUJIKOSHI CORP	36,200	1,522,846	1,493,494
NAGACORP LTD	2,622,000	3,383,027	3,225,270
NAGAILEBEN CO LTD	49,200	687,902	1,079,076
NAGASE + CO LTD	235,488	3,296,332	3,529,916

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NAGATANIEN HOLDINGS CO LTD	22,100	436,802	428,503
NAGOYA RAILROAD CO LTD	1,413,572	34,326,194	39,111,362
NAJLAN CEMENT CO	50,909	114,120	113,350
NAKAYAMA STEEL WORKS LTD	28,300	207,094	122,404
NAM TAI PROPERTY INC	190,996	1,918,843	1,862,211
NAMCHOW HOLDINGS CO LTD	202,000	300,521	361,603
NAMHAE CHEMICAL CORP	37,238	441,607	348,305
NAMPAK LTD	765,214	610,244	556,223
NAMURA SHIPBUILDING CO LTD	105,100	895,077	293,624
NAMYANG DAIRY PRODUCTS CO	892	456,243	434,934
NAN HAI CORP LTD	24,200,000	642,904	483,226
NAN KANG RUBBER TIRE CO LTD	947,000	1,064,695	1,071,719
NAN YA PLASTICS CORP	34,913,513	88,654,267	88,353,068
NAN YA PRINTED CIRCUIT BOARD	293,000	274,625	371,208
NANFANG ZHONGJIN ENVIRONME A	33,700	22,074	21,295
NANJI E COMMERCE CO LTD A	40,800	61,927	66,769
NANJING HANRUI COBALT CO L A	600	5,320	5,241
NANJING IRON + STEEL CO A	10,300	5,187	5,249
NANJING PANDA ELEC CO LTD A	10,700	20,636	19,255
NANJING REDSUN CO LTD A	11,100	21,452	20,864
NANJING SECURITIES CO LTD A	3,800	5,587	5,483
NANKAI ELECTRIC RAILWAY CO	172,023	4,134,051	4,183,221
NANOSONICS LTD	454,430	791,638	1,792,197
NANTEX INDUSTRY CO LTD	746,000	867,689	864,663
NANTO BANK LTD/THE	61,500	1,818,864	1,334,574
NANYA TECHNOLOGY CORPORATION	4,985,478	8,541,962	10,353,139
NANYANG TOPSEC TECHNOLOGIE A	18,100	36,919	36,104
NAPHTHA ISRAEL PETROLEUM CRP	66,909	492,047	437,299
NARI TECHNOLOGY CO LTD A	31,800	86,928	86,303
NASPERS LTD N SHS	693,086	118,650,870	168,071,727
NATCO PHARMA LTD	140,423	1,439,261	1,088,150
NATIONAL AGRICULTURAL HOLDIN	2,048,000	-	0
NATIONAL AGRICULTURE DEVELOP	24,701	171,333	157,154
NATIONAL ALUMINIUM CO LTD	533,644	544,795	381,906
NATIONAL AUSTRALIA BANK LTD	4,542,474	102,687,906	85,174,834
NATIONAL BANK OF CANADA	717,620	25,508,724	34,163,490
NATIONAL BANK OF GREECE	363,854	1,050,113	998,601
NATIONAL BANK OF KUWAIT	8,311,357	24,217,626	26,681,812
NATIONAL BANK OF PAKISTAN	384,643	158,488	81,046
NATIONAL COMMERCIAL BANK	718,374	11,142,715	10,612,071
NATIONAL EXPRESS GROUP PLC	1,468,538	6,608,852	7,502,201
NATIONAL GAS + INDUSTRIALIZA	21,957	178,029	175,644
NATIONAL GRID PLC	9,416,281	114,500,755	100,163,130

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Security Name	Shares	Book Value	Market Value
NATIONAL GRID PLC SP ADR	180,841	9,562,735	9,617,124
NATIONAL INDUSTRIALIZATION C	106,491	494,025	481,023
NATIONAL INDUSTRIES GRP HOLD	1,686,924	911,619	1,262,135
NATIONAL MEDICAL CARE CO	13,229	195,707	200,009
NATIONAL PETROCHEMICAL CO	50,438	355,675	330,582
NATIXIS	1,242,693	6,023,409	5,008,320
NATURA COSMETICOS SA	50,102	621,336	738,461
NATURECELL CO LTD	77,370	4,039,184	570,902
NATURGY ENERGY GROUP SA	2,475,599	63,887,215	68,309,535
NAURA TECHNOLOGY GROUP CO A	13,200	129,020	133,090
NAVER CORP	336,725	20,631,300	33,245,269
NAVIGATOR CO SA/THE	597,209	2,024,342	2,283,782
NAVIGATOR GLOBAL INVESTMENTS	222,771	877,681	615,938
NAVINFO CO LTD A	39,500	94,867	92,592
NAVIOS MARITIME ACQUISITION	4,592	302,471	28,930
NAVIOS MARITIME CONTAINERS L	1,052	4,208	2,083
NAVIOS MARITIME HOLDINGS INC	109,518	843,414	490,641
NAVITAS LTD	576,620	2,438,777	2,355,023
NAVTECH INC A	5,100	21,469	20,271
NBCC INDIA LTD	514,300	671,735	444,059
NCC AB A SHS	6,909	154,721	119,516
NCC AB B SHS	184,324	2,643,909	3,197,490
NCC GROUP PLC	512,151	2,116,690	1,066,369
NCC LTD	502,418	487,606	709,292
NCSOFT CORP	92,288	31,663,645	38,125,299
NEARMAP LTD	822,693	1,686,816	2,182,288
NEC CAPITAL SOLUTIONS LTD	14,300	210,323	237,183
NEC CORP	2,177,588	69,779,849	85,696,799
NEC NETWORKS + SYSTEM INTEGR	57,200	1,105,164	1,459,465
NEDBANK GROUP LTD	1,543,222	28,453,310	27,709,870
NEINOR HOMES SA	148,886	3,156,587	1,814,200
NEMAK SAB DE CV	384,200	398,198	179,985
NEMETSCHEK SE	151,989	3,612,481	9,164,858
NEOEN SA	42,345	1,002,578	1,034,373
NEOPOST SA	87,676	5,089,669	1,877,095
NEOWIZ	22,252	680,075	281,366
NEPES CORP	32,474	532,830	902,798
NEPI ROCKCASTLE PLC	254,324	2,942,000	2,333,982
NESTE OYJ	2,913,119	76,473,466	98,993,040
NESTLE (MALAYSIA) BERHAD	574,110	20,525,984	20,713,805
NESTLE INDIA LTD	174,884	24,961,983	30,181,060
NESTLE SA REG	11,321,392	828,777,269	1,173,476,795
NET 1 UEPS TECHNOLOGIES INC	176,080	1,641,761	704,320

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NET HOLDING AS	203,824	167,061	58,145
NET ONE SYSTEMS CO LTD	231,275	3,038,826	6,364,678
NETCARE LTD	1,997,147	3,510,032	2,546,491
NETCOMPANY GROUP AS	63,332	2,181,866	2,554,925
NETDRAGON WEBSOFT HOLDINGS L	283,000	598,890	698,399
NETENT AB	360,546	1,922,457	1,156,069
NETLINK NBN TRUST	5,724,700	3,511,830	3,765,832
NETMARBLE CORP	25,548	3,303,581	2,500,259
NETPOSA TECHNOLOGIES LTD A	14,700	21,611	21,124
NETUREN CO LTD	64,200	507,017	514,244
NETWEALTH GROUP LTD	160,515	1,038,172	901,131
NEW CENTURY RESOURCES LTD	933,627	695,639	317,759
NEW CHINA LIFE INSURANCE C A	5,500	43,791	44,067
NEW CHINA LIFE INSURANCE C H	2,664,333	12,569,780	12,959,316
NEW FRONTIER CORP A	7,016	69,429	70,651
NEW HOPE CORP LTD	432,426	1,335,078	822,363
NEW HOPE LIUHE CO LTD A	81,100	208,944	205,103
NEW WORLD DEPT STORE CHINA	971,679	607,730	186,562
NEW WORLD DEVELOPMENT	11,853,194	15,981,964	18,540,292
NEW ZEALAND REFINING CO LTD	338,389	638,890	475,013
NEWCREST MINING LTD	6,286,244	114,769,460	140,943,317
NEWLAND DIGITAL TECHNOLOGY A	2,700	6,732	6,640
NEWOCEAN ENERGY HLDGS LTD	1,718,000	924,798	389,230
NEXA RESOURCES SA	11,978	174,006	114,869
NEXANS SA	66,813	3,538,166	2,246,079
NEXEN TIRE CORP	66,005	773,323	557,354
NEXITY	352,596	18,564,266	15,258,386
NEXON CO LTD	1,237,700	12,792,741	17,944,008
NEXT PLC	219,357	9,261,770	15,427,249
NEXTAGE CO LTD	64,600	764,869	652,356
NEXTDC LTD	705,597	2,390,312	3,213,541
NFI GROUP INC	111,003	3,636,368	3,134,502
NGK INSULATORS LTD	479,100	8,454,151	6,985,949
NGK SPARK PLUG CO LTD	380,748	6,629,353	7,145,651
NH FOODS LTD	687,559	25,636,254	29,451,316
NH HOTEL GROUP SA	43,392	196,942	224,640
NH INVESTMENT + SECURITIES C	268,630	3,337,443	3,373,434
NHK SPRING CO LTD	329,800	2,993,632	2,546,813
NHN CORP	19,423	1,246,401	1,300,306
NHPC LTD	2,945,715	1,157,797	1,058,328
NIB HOLDINGS LTD	985,988	3,104,772	5,307,004
NIBC HOLDING NV	75,023	744,347	674,946
NIBE INDUSTRIER AB B SHS	738,230	9,361,519	10,817,009

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NICE HOLDINGS CO LTD	39,033	688,636	767,375
NICE INFORMATION SERVICE CO	73,840	591,273	1,083,954
NICE LTD	460,017	48,035,150	62,568,658
NICHI IKO PHARMACEUTICAL CO	125,750	2,227,359	1,374,916
NICHIAS CORP	145,900	1,891,677	2,623,058
NICHIBAN CO LTD	23,500	731,306	468,735
NICHICON CORP	120,200	1,255,725	978,424
NICHIDEN CORP	25,900	386,007	449,536
NICHIHA CORP	59,100	813,878	1,648,371
NICHIIGAKKAN CO LTD	74,800	690,630	1,089,994
NICHIREI CORP	193,017	3,011,995	4,580,884
NICKEL ASIA CORP	3,586,660	426,790	157,509
NIDEC CORP	624,446	44,623,476	85,344,044
NIEN HSING TEXTILE CO LTD	192,000	169,529	173,705
NIEN MADE ENTERPRISE CO LTD	196,000	1,984,756	1,473,494
NIFCO INC	139,130	2,821,213	3,446,612
NIHON CHOUZAI CO LTD	12,600	497,115	390,022
NIHON KOHDEN CORP	170,318	4,635,354	4,612,845
NIHON M+A CENTER INC	218,616	3,586,188	5,243,213
NIHON NOHYAKU CO LTD	73,100	563,382	282,250
NIHON PARKERIZING CO LTD	209,400	2,037,106	2,320,620
NIHON TOKUSHU TORYO CO LTD	30,000	566,302	388,714
NIHON TRIM CO LTD	8,600	434,095	414,275
NIHON UNISYS LTD	209,100	5,368,530	7,015,932
NIHON YAMAMURA GLASS CO LTD	15,400	332,252	196,538
NIIT TECHNOLOGIES LTD	43,894	848,340	855,338
NIKKISO CO LTD	115,700	1,021,107	1,539,946
NIKKON HOLDINGS CO LTD	128,400	2,286,652	2,946,026
NIKON CORP	2,500,247	42,747,262	35,366,405
NILFISK HOLDING A/S	53,376	1,473,341	1,493,616
NINE DRAGONS PAPER HOLDINGS	1,653,000	1,655,015	1,466,277
NINE ENTERTAINMENT CO HOLDIN	2,842,767	4,347,166	3,740,459
NINESTAR CORP A	1,700	5,914	5,594
NINGBO HUAXIANG ELECTRONIC A	9,800	16,105	15,438
NINGBO JOYSON ELECTRONIC A	2,600	8,398	8,086
NINGBO PEACEBIRD FASHION C A	7,000	16,033	15,818
NINGBO SANXING MEDICAL CO A	5,800	4,973	4,898
NINGBO SHANSHAN CO LTD A	3,400	5,241	5,272
NINGBO TUOPU GROUP CO LTD A	2,400	5,397	5,353
NINGBO YUNSHENG (GROUP) CO A	18,600	24,529	24,860
NINTENDO CO LTD	208,135	60,687,534	76,287,833
NIO INC ADR	106,138	558,154	270,652
NIPPO CORP	133,500	2,302,498	2,630,597

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NIPPON BEET SUGAR MFG CO LTD	19,900	433,852	371,809
NIPPON CARBON CO LTD	19,999	606,107	766,622
NIPPON CERAMIC CO LTD	37,700	642,817	1,010,559
NIPPON CHEMI CON CORP	30,400	1,089,621	444,121
NIPPON COKE + ENGINEERING CO	269,600	373,600	227,711
NIPPON DENKO CO LTD	954,100	3,922,017	1,833,105
NIPPON DENSETSU KOGYO CO LTD	79,900	1,078,763	1,602,598
NIPPON ELECTRIC GLASS CO LTD	166,343	7,136,523	4,213,385
NIPPON EXPRESS CO LTD	610,612	36,293,133	32,474,538
NIPPON FLOUR MILLS CO LTD	106,100	1,228,272	1,695,788
NIPPON GAS CO LTD	65,100	3,138,920	1,654,993
NIPPON KANZAI CO LTD	33,700	424,769	570,842
NIPPON KAYAKU CO LTD	389,458	4,004,717	4,688,389
NIPPON KOEI CO LTD	26,800	476,039	589,530
NIPPON LIGHT METAL HOLDINGS	1,493,800	2,587,245	3,230,512
NIPPON PAINT HOLDINGS CO LTD	250,700	3,789,140	9,726,434
NIPPON PAPER INDUSTRIES CO L	248,210	5,200,642	4,395,625
NIPPON PARKING DEVELOPMENT C	276,900	164,398	436,913
NIPPON ROAD CO LTD	10,600	381,967	595,229
NIPPON SEIKI CO LTD	102,200	1,626,812	1,754,873
NIPPON SHARYO LTD	12,899	495,431	317,626
NIPPON SHEET GLASS CO LTD	357,610	3,156,341	2,432,969
NIPPON SHINYAKU CO LTD	85,300	3,572,827	6,017,078
NIPPON SHOKUBAI CO LTD	63,800	3,545,422	4,216,224
NIPPON SIGNAL COMPANY LTD	117,700	978,891	1,366,648
NIPPON SODA CO LTD	62,600	1,485,430	1,585,627
NIPPON STEEL CORP	1,472,023	49,135,000	25,262,396
NIPPON STEEL TRADING CORP	48,500	1,746,945	1,998,701
NIPPON SUISAN KAISHA LTD	670,600	3,003,213	4,157,795
NIPPON TELEGRAPH + TELEPHONE	6,385,408	273,180,221	297,341,674
NIPPON TELEVISION HOLDINGS	322,906	5,518,881	4,783,349
NIPPON THOMPSON CO LTD	127,900	679,503	575,752
NIPPON YAKIN KOGYO CO LTD	277,300	876,722	579,102
NIPPON YUSEN KK	239,300	10,027,488	3,840,261
NIPRO CORP	210,600	2,303,651	2,335,873
NISHAT MILLS LTD	280,500	420,387	163,893
NISHI NIPPON FINANCIAL HOLDI	272,460	3,708,849	1,959,871
NISHI NIPPON RAILROAD CO LTD	134,400	2,774,506	2,869,129
NISHIMATSU CONSTRUCTION CO	306,900	6,667,396	5,916,385
NISHIMATSUYA CHAIN CO LTD	237,109	2,361,141	1,833,226
NISHIO RENT ALL CO LTD	30,823	572,285	871,135
NISSAN CHEMICAL CORP	232,937	5,032,232	10,496,651
NISSAN MOTOR CO LTD	17,896,278	158,305,076	128,167,515

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NISSAN SHATAI CO LTD	124,600	1,601,882	1,211,999
NISSAI ASB MACHINE CO LTD	15,100	313,687	361,172
NISSHA CO LTD	77,900	1,491,675	798,956
NISSHIN OILLIO GROUP LTD/THE	96,300	2,630,111	2,694,863
NISSHIN SEIFUN GROUP INC	1,565,083	29,598,629	35,720,615
NISSHINBO HOLDINGS INC	239,000	2,660,300	1,825,664
NISSIN CORP	20,700	302,397	340,069
NISSIN ELECTRIC CO LTD	88,100	570,997	961,626
NISSIN FOODS HOLDINGS CO LTD	469,433	28,626,935	30,238,213
NISSIN KOGYO CO LTD	75,000	1,112,580	1,030,954
NISSIN SUGAR CO LTD	21,700	424,800	370,193
NISSO CORP	32,300	383,044	444,897
NITORI HOLDINGS CO LTD	579,783	69,323,322	76,845,194
NITTA CORP	37,600	780,293	1,060,924
NITTETSU MINING CO LTD	11,800	501,343	510,924
NITTO BOSEKI CO LTD	53,800	727,353	1,137,520
NITTO DENKO CORP	636,809	32,630,256	31,426,707
NITTO KOGYO CORP	51,500	689,751	983,729
NITTO KOHKI CO LTD	21,100	443,743	413,226
NKMAX CO LTD	37,352	656,226	427,009
NKT A/S	54,331	1,329,079	836,435
NMC HEALTH PLC	122,863	4,693,995	3,757,517
NMDC LTD	2,158,947	3,472,683	3,532,694
NN GROUP NV	3,368,378	139,358,550	135,791,223
NOBIA AB	308,298	2,111,015	1,797,646
NOBLE CORP PLC	616,674	7,784,146	1,153,180
NOBLE GROUP LTD	3,130,740	1,446,109	2
NOEVIR HOLDING CO	23,500	1,545,021	1,284,713
NOF CORP	144,200	4,450,437	5,373,705
NOHMI BOSAI LTD	42,400	378,389	905,142
NOJIMA CORP	63,000	855,627	1,027,390
NOK CORP	235,300	3,796,913	3,524,914
NOKIA OYJ	39,469,263	284,923,303	196,241,278
NOKIAN RENKAAT OYJ	230,930	6,810,743	7,221,518
NOLATO AB B SHS	38,561	2,686,032	2,354,423
NOMAD FOODS LTD	265,796	5,063,694	5,677,403
NOMURA CO LTD	150,600	662,176	1,880,054
NOMURA HOLDINGS INC	7,016,813	50,837,322	24,709,290
NOMURA REAL ESTATE HOLDINGS	216,900	4,410,785	4,662,525
NOMURA RESEARCH INSTITUTE LT	1,367,495	17,845,862	21,920,028
NONGSHIM CO LTD	5,556	1,268,905	1,222,209
NORBORD INC	112,540	2,999,069	2,795,522
NORDEA BANK ABP	6,589,397	55,247,122	47,919,863

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NORDEX SE	137,760	1,682,106	1,901,399
NORDIC AMERICAN TANKERS LTD	106,421	1,298,692	249,025
NORDIC ENTERTAINMENT GROUP B	127,873	2,353,285	3,004,496
NORDIC SEMICONDUCTOR ASA	281,294	1,098,499	1,181,124
NORINCO INTL COOPERATION A	11,900	15,849	15,126
NORITAKE CO LTD	35,100	1,200,438	1,470,916
NORITSU KOKI CO LTD	38,900	387,009	758,936
NORITZ CORP	86,600	1,303,077	1,036,081
NORMA GROUP SE	80,200	3,306,198	3,328,131
NORSK HYDRO ASA	2,727,875	18,827,638	9,758,351
NORSTAR HOLDINGS INC	17,576	417,031	246,401
NORTH BANGKOK POWER PLANT F	1,443,400	531,678	593,033
NORTH HUAJIN CHEMICAL INDU A	465,091	456,072	433,380
NORTH PACIFIC BANK LTD	559,300	3,172,439	1,328,947
NORTH WEST CO INC/THE	98,580	1,982,942	2,254,874
NORTHAM PLATINUM LTD	302,662	1,128,714	1,266,346
NORTHEAST PHARMACEUTICAL A	9,900	16,212	15,956
NORTHEAST SECURITIES CO LT A	6,100	8,009	7,825
NORTHERN REGION CEMENT CO	52,268	125,149	123,623
NORTHERN STAR RESOURCES LTD	1,016,837	6,482,852	8,313,036
NORTHGATE PLC	560,360	4,468,964	2,478,267
NORTHLAND POWER INC	263,882	4,543,539	5,149,410
NORWAY ROYAL SALMON ASA	63,863	1,020,432	1,356,500
NORWEGIAN AIR SHUTTLE AS	81,646	780,362	341,291
NORWEGIAN FINANCE HOLDING AS	411,921	4,784,923	2,995,420
NOS SGPS	591,797	3,146,823	3,895,365
NOTRE DAME INTERMED PAR SA	275,500	2,434,116	2,898,298
NOVA MEASURING INSTRUMENTS	60,046	796,120	1,498,393
NOVAGOLD RESOURCES INC	458,408	2,802,201	2,704,669
NOVARTIS AG REG	9,178,914	645,847,484	839,752,953
NOVATEK MICROELECTRONICS COR	7,664,040	40,431,473	42,688,354
NOVELION THERAPEUTICS INC	39,891	172,728	31,115
NOVO NORDISK A/S B	5,774,267	211,316,813	294,704,350
NOVOCURE LTD	139,648	5,511,661	8,829,943
NOVOLIPETSK STEEL PJSC GDR	35	928	883
NOVOZYMES A/S B SHARES	849,923	24,428,695	39,695,061
NRW HOLDINGS LTD	840,251	1,131,786	1,480,012
NS SHOPPING CO LTD	29,572	590,603	307,335
NS SOLUTIONS CORP	64,900	1,036,160	2,060,126
NS UNITED KAIUN KAISHA LTD	18,400	522,515	378,110
NSD CO LTD	80,600	1,072,284	2,330,323
NSFOCUS INFORMATION TECHNO A	2,800	5,200	5,222
NSK LTD	758,100	6,507,785	6,754,929

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NTN CORP	648,700	3,339,692	1,926,712
NTT DATA CORP	5,819,240	67,626,100	77,507,048
NTT DOCOMO INC	11,059,961	252,913,036	257,918,619
NUFARM LTD	471,622	3,281,952	1,356,939
NUTRIEN LTD	1,247,750	66,596,686	66,856,748
NUVISTA ENERGY LTD	375,500	2,583,480	749,994
NVENT ELECTRIC PLC	262,666	3,639,977	6,511,490
NWS HOLDINGS LTD	12,739,025	25,581,625	26,187,359
NXP SEMICONDUCTORS NV	744,594	54,960,242	72,679,820
NYFOSA AB	310,049	1,162,001	1,946,536
NYMOX PHARMACEUTICAL CORP	20,200	84,436	29,290
O NET TECHNOLOGIES GROUP LTD	663,000	306,605	355,580
O2 CZECH REPUBLIC AS	46,779	500,692	463,752
OBARA GROUP INC	23,000	511,363	778,123
OBAYASHI CORP	1,384,043	10,293,791	13,629,753
OBEROI REALTY LTD	1,206,757	5,734,033	10,622,224
OBI PHARMA INC	84,523	751,389	449,019
OBIC BUSINESS CONSULTANTS	36,700	1,177,991	1,664,001
OBIC CO LTD	502,491	42,082,463	56,899,853
OBSEVA SA	996	11,475	11,265
OC OERLIKON CORP AG REG	295,627	5,039,463	3,614,230
OCADO GROUP PLC	747,443	9,526,826	11,101,331
OCEAN YIELD ASA	92,477	745,095	620,414
OCEANA GROUP LTD	351,282	1,800,429	1,718,887
OCEANAGOLD CORP	1,211,000	3,182,208	3,317,681
OCEANWIDE HOLDINGS CO LTD A	9,400	8,333	7,637
OCI CO LTD	26,523	5,237,175	2,143,157
OCI NV	154,669	4,951,998	4,251,950
ODAKYU ELECTRIC RAILWAY CO	2,210,338	47,754,969	54,099,325
ODONTOPREV S.A.	65,583	295,980	312,459
OESTERREICHISCHE POST AG	72,078	2,499,001	2,425,537
OFFSHORE OIL ENGINEERING A	11,700	9,639	9,539
OFG BANCORP	62,547	753,420	1,486,742
OFILM GROUP CO LTD A	7,000	8,233	7,990
OFX GROUP LTD	431,133	1,055,001	420,541
OGAKI KYORITSU BANK LTD/THE	94,100	2,342,614	2,065,588
OHARA INC	16,400	424,186	214,932
OHSO FOOD SERVICE CORP	26,200	1,107,844	1,534,453
OIL + GAS DEVELOPMENT CO LTD	2,732,961	3,432,170	2,249,496
OIL REFINERIES LTD	2,537,225	1,152,803	1,301,852
OIL SEARCH LTD	1,995,442	10,565,350	9,900,130
OILES CORP	52,900	846,835	774,302
OITA BANK LTD/THE	37,200	1,538,407	1,042,733

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OJI HOLDINGS CORP	1,735,000	8,810,439	10,016,428
OKABE CO LTD	80,000	436,503	696,492
OKAMOTO INDUSTRIES INC	30,068	781,226	1,350,744
OKAMURA CORP	204,400	1,789,559	2,039,447
OKASAN SECURITIES GROUP INC	402,700	2,042,366	1,472,655
OKI ELECTRIC INDUSTRY CO LTD	226,100	3,136,407	2,822,578
OKINAWA ELECTRIC POWER CO	95,812	1,498,279	1,472,663
OKUMA CORP	63,700	3,239,125	3,269,547
OKUMURA CORP	144,200	4,057,062	4,410,052
OKURA INDUSTRIAL CO LTD	14,700	227,307	225,535
OKUWA CO LTD	51,100	548,645	503,696
OLAM INTERNATIONAL LTD	986,500	1,463,142	1,436,420
OLD MUTUAL LTD	5,020,302	9,491,030	7,547,586
OLYMPUS CORP	3,080,356	26,051,402	34,194,410
OMNIA HOLDINGS LTD	79,860	328,123	199,462
OMRON CORP	352,242	11,091,847	18,373,863
OMV AG	415,264	22,319,196	20,263,886
ON TRACK INNOVATIONS LTD	37,200	39,432	16,048
ONESAVINGS BANK PLC	471,123	2,609,528	2,174,144
ONESPAWORLD HOLDINGS LTD	12,911	173,946	200,121
ONEX CORPORATION	703,891	41,738,345	42,548,575
ONO PHARMACEUTICAL CO LTD	3,117,591	62,875,020	55,904,825
ONOKEN CO LTD	30,900	379,017	392,918
ONTEX GROUP NV	154,832	4,553,886	2,500,257
ONWARD HOLDINGS CO LTD	394,900	2,925,975	2,177,191
OOH MEDIA LTD	424,641	1,431,339	1,162,168
OOREDOO QPSC	572,971	10,801,410	10,292,628
OPAP SA	209,467	2,040,881	2,349,630
OPEN DOOR INC	27,700	628,217	716,539
OPEN HOUSE CO LTD	53,400	2,989,598	2,185,762
OPEN TEXT CORP	618,710	13,245,831	25,586,446
OPERA LTD ADR	986	11,443	10,294
OPPEIN HOME GROUP INC A	500	7,767	7,835
OPPLE LIGHTING CO LTD A	1,100	5,650	5,165
OPT HOLDING INC	31,600	785,385	493,915
OPTEX GROUP CO LTD	65,600	709,614	824,414
OPTORUN CO LTD	18,200	638,475	392,920
OPTOTECH CORP	476,869	276,130	323,957
OPUS GLOBAL NYILVANOSAN MU	202,469	382,531	318,311
ORACLE CORP JAPAN	280,647	19,353,645	20,500,203
ORACLE FINANCIAL SERVICES	20,652	1,015,101	948,611
ORANGE	15,793,219	273,692,853	249,366,521
ORANGE BELGIUM	55,615	1,321,959	1,104,552

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ORANGE LIFE INSURANCE LTD	63,181	2,913,469	1,731,848
ORANGE POLSKA SA	1,445,811	1,852,747	2,591,775
ORASCOM CONSTRUCTION PLC	59,194	474,062	325,026
ORASCOM INVESTMENT HOLDING	2,580,002	284,364	97,359
ORCHARD THERAPEUTICS PLC	3,473	51,746	48,587
ORG TECHNOLOGY CO LTD A	7,600	5,188	5,168
ORGANO CORP	13,000	472,838	432,569
ORICA LTD	609,565	10,634,361	8,670,740
ORIENT CORP	1,167,600	2,314,919	1,246,278
ORIENT SECURITIES CO LTD A	15,700	24,704	24,413
ORIENT SEMICONDUCTOR ELECTR	591,800	367,936	272,469
ORIENTAL BANK OF COMMERCE	172,389	227,012	235,629
ORIENTAL LAND CO LTD	1,501,300	141,215,260	185,885,855
ORIENTAL PEARL GROUP CO LT A	9,000	14,096	13,811
ORIENTAL UNION CHEMICAL	481,300	389,930	399,024
ORIENTAL WEAVERS	194,630	160,388	121,593
ORIGIN ENERGY LTD	2,632,925	20,685,150	13,506,358
ORIGIN PROPERTY PCL F	660,150	273,700	165,751
ORIOLA CORP B	244,460	853,111	558,174
ORION CORP/REPUBLIC OF KOREA	32,223	2,858,887	2,581,412
ORION ENGINEERED CARBONS SA	88,093	2,089,020	1,886,071
ORION HOLDINGS CORP	90,100	2,211,315	1,338,254
ORION OYJ CLASS B	200,977	7,733,115	7,376,567
ORIX CORP	3,267,667	48,285,748	48,769,339
ORKLA ASA	2,890,443	25,529,184	25,656,515
OROCOBRE LTD	422,992	1,331,601	837,074
ORORA LTD	1,909,422	1,896,745	4,341,395
ORPEA	69,732	6,309,736	8,425,489
ORSTED A/S	439,313	25,533,736	38,046,088
OSAKA GAS CO LTD	1,145,295	21,739,054	19,952,838
OSAKA SODA CO LTD	36,500	646,963	911,653
OSAKA STEEL CO LTD	21,900	379,585	356,531
OSAKA TITANIUM TECHNOLOGIES	35,600	543,190	575,601
OSAKI ELECTRIC CO LTD	78,900	604,322	512,623
OSCOTEC INC	43,899	1,094,131	802,208
OSG CORP	142,662	2,747,816	2,812,457
OSHIDORI INTERNATIONAL HOLDI	5,346,904	623,110	670,716
OSISKO GOLD ROYALTIES LTD	310,150	4,027,357	3,239,753
OSJB HOLDINGS CORP	193,600	559,463	477,980
OSOTSPA PCL FOREIGN	781,400	885,202	885,421
OSRAM LICHT AG	215,362	8,946,669	7,102,566
OSSTEM IMPLANT CO LTD	19,535	485,966	1,267,199
OTOKAR OTOMOTIV VE SAVUNMA	11,753	362,175	231,646

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Security Name	Shares	Book Value	Market Value
OTP BANK PLC	1,788,643	60,951,075	71,309,867
OTSUKA CORP	366,376	10,488,183	14,741,414
OTSUKA HOLDINGS CO LTD	2,947,819	120,870,991	96,199,477
OTTOGI CORPORATION	1,734	1,409,104	1,028,701
OUE LTD	521,300	1,101,074	577,959
OURPALM CO LTD A	9,900	5,217	4,973
OUTOKUMPU OYJ	598,528	3,757,187	2,044,812
OUTOTEC OYJ	279,805	2,482,004	1,479,774
OUTSOURCING INC	196,200	1,827,209	2,378,292
OVCTEK CHINA INC A	6,900	38,436	35,764
OVERSEA CHINESE BANKING CORP	20,035,612	157,925,540	168,820,708
OVS SPA	322,475	2,222,936	554,524
OW BUNKER A/S	67,016	-	0
OXFORD IMMUNOTEC GLOBAL PLC	9,254	140,531	127,335
OYO CORP	39,800	458,683	401,546
OZ MINERALS LTD	756,588	6,511,984	5,325,284
OZNER WATER INTERNATIONAL HO	1,566,000	342,261	256,573
PABRIK KERTAS TJIWI KIMIA PT	1,496,300	1,473,037	1,331,869
PACIFIC BASIN SHIPPING LTD	8,152,000	2,788,808	1,492,142
PACIFIC INDUSTRIAL CO LTD	109,400	866,751	1,570,835
PACIFIC METALS CO LTD	27,700	944,427	572,048
PACIFIC SECURITIES CO/THE A	17,700	9,275	9,174
PACIFIC TEXTILES HOLDINGS	970,000	764,823	767,309
PACK CORP/THE	22,300	388,431	683,033
PACT GROUP HOLDINGS LTD	383,181	1,319,876	750,223
PADINI HOLDINGS BERHAD	429,300	512,662	376,060
PAGE INDUSTRIES LTD	36,462	13,606,100	10,871,753
PAGEGROUP PLC	724,400	3,935,046	4,729,573
PAGSEGURO DIGITAL LTD CL A	207,800	6,385,572	8,097,966
PAKISTAN OILFIELDS LTD	163,330	607,265	414,986
PAKISTAN PETROLEUM LTD	8,046,833	9,081,095	7,275,143
PAKISTAN STATE OIL CO LTD	535,266	992,323	568,370
PAKUWON JATI TBK PT	39,270,300	1,637,059	2,029,186
PAL GROUP HOLDINGS CO LTD	20,500	476,914	619,338
PALFINGER AG	19,398	446,986	596,442
PALM HILLS DEVELOPMENTS SAE	1,198,735	373,795	172,325
PALTAC CORPORATION	95,800	4,122,085	5,263,932
PAN AMERICAN SILVER CORP	399,038	11,627,529	5,169,859
PAN AMERICAN SILVER CORP RTS	602,400	481,094	129,077
PAN INTERNATIONAL INDUSTRIAL	451,530	387,589	343,814
PAN JIT INTERNATIONAL INC	442,000	236,505	360,038
PAN OCEAN CO LTD	365,885	1,637,568	1,470,321
PAN PACIFIC INTERNATIONAL HO	920,857	46,616,363	58,461,684

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PANALPINA WELTRANSPORT REG	29,926	3,475,864	6,899,861
PANASONIC CORP	4,314,027	62,924,530	35,940,882
PANDA GREEN ENERGY GROUP LTD	1,782,000	231,657	51,550
PANDORA A/S	761,539	58,491,428	27,131,425
PANDOX AB	146,122	2,555,795	2,693,072
PANIN FINANCIAL TBK PT	22,426,300	507,654	527,024
PARADE TECHNOLOGIES LTD	105,801	1,220,795	1,798,578
PARADISE CO LTD	61,111	1,908,629	862,694
PARAGON BANKING GROUP PLC	655,858	2,372,518	3,662,710
PARAMOUNT BED HOLDINGS CO LT	41,000	1,181,424	1,560,238
PARAMOUNT RESOURCES LTD A	137,400	2,834,260	686,606
PARCO CO LTD	29,700	276,126	298,268
PAREX RESOURCES INC	330,400	4,010,533	5,312,190
PARGESA HOLDING SA BR	280,893	22,817,317	21,679,178
PARIS MIKI HOLDINGS INC	42,000	356,110	130,202
PARK24 CO LTD	824,379	19,134,647	19,197,762
PARKLAND FUEL CORP	322,874	7,124,995	10,266,244
PARKSON RETAIL GROUP LTD	1,998,000	238,760	173,906
PARQUE ARAUCO S.A.	676,191	1,748,890	1,873,257
PARTNER COMMUNICATIONS CO	175,880	818,808	752,035
PARTNERS GROUP HOLDING AG	130,230	84,310,369	102,447,600
PARTRON CO LTD	88,189	763,599	1,355,696
PASON SYSTEMS INC	163,200	2,201,938	2,370,412
PASONA GROUP INC	35,300	254,611	492,771
PATRIZIA AG	99,942	819,494	2,071,415
PAX GLOBAL TECHNOLOGY LTD	755,000	585,493	307,315
PAZ OIL CO LTD	21,255	3,441,790	2,988,114
PC DEPOT CORP	59,440	310,902	235,575
PC JEWELLER LTD	170,714	674,992	112,280
PCCW LTD	34,147,633	19,726,810	19,712,746
PCHOME ONLINE INC	105,400	622,671	383,464
PCI SUNTEK TECHNOLOGY CO L A	29,000	43,563	41,590
PEAB AB	528,505	3,895,956	4,519,936
PEARL ABYSS CORP	11,992	2,610,065	2,204,912
PEARSON PLC	3,113,765	37,155,236	32,471,915
PEGASUS HAVA TASIMACILIGI AS	329,037	1,976,770	2,594,068
PEGATRON CORP	13,686,150	26,149,411	23,662,527
PEMBINA PIPELINE CORP	1,213,878	39,936,842	45,285,290
PENDAL GROUP LTD	637,571	4,174,629	3,199,020
PENNON GROUP PLC	712,948	8,322,538	6,739,937
PENTA OCEAN CONSTRUCTION CO	611,700	4,169,045	2,997,750
PENTAIR PLC	249,790	6,914,672	9,292,188
PEOPLE S INSURANCE CO GROU H	10,647,336	5,003,481	4,156,720

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PEPKOR HOLDINGS LTD	463,206	706,022	591,274
PEPPER FOOD SERVICE CO LTD	25,100	1,136,271	407,694
PEPTIDREAM INC	157,700	5,090,856	8,065,036
PEPTRON INC	26,742	647,506	374,038
PEREGRINE HOLDINGS LTD	219,472	396,224	287,000
PERFECT WORLD CO LTD A	2,100	8,161	7,891
PERMANENT TSB GROUP HOLDINGS	215,801	923,697	299,820
PERNOD RICARD SA	424,934	51,419,942	78,418,428
PERPETUAL LTD	83,812	3,175,775	2,484,348
PERRIGO CO PLC	278,956	31,068,693	13,283,885
PERSEUS MINING LTD	2,251,262	2,530,897	924,196
PERSIMMON PLC	965,915	25,778,527	24,549,525
PERSISTENT SYSTEMS LTD FOR	45,462	489,949	406,624
PERSOL HOLDINGS CO LTD	637,107	9,558,921	14,966,752
PERUSAHAAN GAS NEGARA TBK PT	17,585,800	3,462,639	2,626,511
PETKIM PETROKIMYA HOLDING AS	2,979,141	2,834,710	2,091,167
PETRA DIAMONDS LTD	1,598,270	2,005,801	400,315
PETROBRAS PETROLEO BRAS	3,198,400	18,578,728	25,052,110
PETROBRAS PETROLEO BRAS PR	5,894,300	41,710,121	42,154,322
PETROBRAS DISTRIBUIDORA SA	1,969,169	13,040,178	12,844,696
PETROFAC LTD	543,450	3,316,722	2,974,090
PETRONET LNG LTD FOR	3,417,442	11,048,801	12,134,512
PETS AT HOME GROUP PLC	926,338	2,883,490	2,205,816
PEUGEOT SA	1,436,708	33,089,808	35,454,800
PEYTO EXPLORATION + DEV CORP	316,900	6,721,013	950,639
PFEIFFER VACUUM TECHNOLOGY	14,682	1,535,419	2,156,863
PFIZER LIMITED	27,472	1,127,218	1,335,443
PGE SA	2,378,164	6,439,648	6,116,955
PGS ASA	630,995	4,420,940	984,675
PHARMA MAR SA	405,214	1,771,490	832,470
PHARMAENGINE INC	98,584	534,701	285,029
PHARMAESSENTIA CORP	198,000	1,077,637	768,171
PHARMAGEST INTERACTIVE	7,232	512,281	480,147
PHARMALLY INTERENATIONAL HOL	41,984	474,920	308,194
PHARMICELL CO LTD	104,648	620,828	705,115
PHIHONG TECHNOLOGY CO LTD	337,771	179,187	101,246
PHISON ELECTRONICS CORP	1,121,020	9,372,214	10,214,223
PHOENIX GROUP HOLDINGS PLC	776,924	6,771,289	7,010,531
PHOENIX HOLDINGS LTD/THE	302,716	1,624,737	1,831,633
PHOENIX MEDIA INVESTMENT HOL	1,577,093	405,000	143,326
PHOENIX MILLS LTD	77,050	718,209	709,582
PI INDUSTRIES LTD	150,784	2,043,421	2,562,634
PIA CORP	11,400	546,980	489,902

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PIAGGIO + C. S.P.A.	323,859	844,800	952,269
PICC PROPERTY + CASUALTY H	23,781,755	26,383,820	25,661,465
PICK N PAY STORES LTD	748,456	3,680,170	3,662,332
PICTON PROPERTY INCOME LTD	1,402,719	1,338,338	1,749,536
PIDILITE INDUSTRIES LTD	877,707	13,935,833	15,442,125
PIGEON CORP	177,400	3,870,774	7,137,823
PIHSIANG MACHINERY MFG CO	230,000	-	0
PILBARA MINERALS LTD	3,280,002	1,483,255	1,254,449
PILIPINAS SHELL PETROLEUM	858,930	1,148,784	649,625
PILOT CORP	68,400	2,862,271	2,644,199
PINDUODUO INC ADR	89,517	1,946,332	1,846,736
PING AN BANK CO LTD A	249,791	496,199	501,160
PING AN HEALTHCARE AND TECHN	105,900	395,573	441,222
PING AN INSURANCE GROUP CO A	96,300	1,233,095	1,242,395
PING AN INSURANCE GROUP CO H	12,017,940	116,353,604	144,292,195
PINGDINGSHAN TIANAN COAL A	8,600	5,233	5,234
PIOLAX INC	47,800	623,422	834,526
PIONEER FOODS GROUP LTD	89,751	988,364	439,168
PIONEERS HOLDING	475,953	669,315	180,460
PIRAEUS BANK S.A	347,274	594,878	1,211,738
PIRAMAL ENTERPRISES LTD	544,392	19,212,890	15,350,470
PIRELLI + C SPA	621,757	4,864,124	3,680,481
PIXART IMAGING INC	128,000	331,791	506,898
PKO BANK POLSKI SA	1,448,287	16,280,168	16,629,746
PKP CARGO SA	56,803	745,724	661,828
PLASTIC OMNIUM	88,362	2,621,876	2,307,370
PLATINUM ASSET MANAGEMENT	521,621	2,126,120	1,775,330
PLAY COMMUNICATIONS SA	210,047	1,189,267	1,821,549
PLAYTECH PLC	860,241	7,716,996	4,670,540
PLAZA SA Y FILIALES	163,038	351,290	381,331
PLDT INC	674,983	17,442,332	16,994,790
PLENUS CO LTD	60,000	1,123,049	977,910
PLURISTEM THERAPEUTICS INC	181,700	225,308	112,781
PLUS500 LTD	506,121	6,514,068	3,362,412
PNB HOUSING FINANCE LTD	46,694	749,264	524,117
POLA ORBIS HOLDINGS INC	117,100	1,614,610	3,271,496
POLISAN HOLDING AS	226,472	142,921	86,924
POLSKI KONCERN NAFTOWY ORLEN	655,728	16,604,809	15,821,733
POLSKIE GORNICTWO NAFTOWE I	2,970,439	4,933,608	4,229,602
POLY CULTURE GROUP CORP H	100,800	265,456	101,929
POLY DEVELOPMENTS AND HOLD A	31,300	59,273	58,149
POLY PROPERTY GROUP CO LTD	5,513,844	2,314,927	2,018,508
POLYMETAL INTERNATIONAL PLC	521,667	6,294,447	6,618,011

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POLYPIPE GROUP PLC	366,680	1,888,887	2,073,898
POONGSAN CORP	37,063	935,416	831,362
POPULAR INC	253,687	10,551,928	13,759,983
PORR AG	18,948	721,165	418,613
PORSCHE AUTOMOBIL HLDG PRF	342,216	26,100,700	22,268,356
PORTO SEGURO SA	148,132	2,027,082	1,997,433
POS MALAYSIA BERHAD	435,200	418,753	159,020
POSCO	243,764	71,475,452	51,617,631
POSCO CHEMICAL CO LTD	46,417	2,539,809	2,154,723
POSCO ICT CO LTD	100,642	571,201	498,569
POSCO INTERNATIONAL CORP	78,376	1,955,937	1,245,572
POSIFLEX TECHNOLOGY INC	68,509	348,657	237,116
POSTAL SAVINGS BANK OF CHI H	9,568,953	5,821,377	5,683,193
POSTE ITALIANE SPA	4,341,744	38,266,811	45,784,957
POSTNL NV	1,015,473	2,728,405	1,761,808
POU CHEN	16,289,000	18,677,956	20,191,133
POU SHENG INTL HOLDINGS LTD	4,134,000	928,541	957,765
POWER ASSETS HOLDINGS LTD	11,631,587	81,110,367	83,672,984
POWER CONSTRUCTION CORP OF A	27,700	21,450	21,335
POWER CORP OF CANADA	738,104	19,092,655	15,934,122
POWER FINANCE CORPORATION	3,570,460	5,186,031	6,941,519
POWER FINANCIAL CORP	460,404	12,536,701	10,612,105
POWER GRID CORP OF INDIA LTD	3,577,671	9,792,376	10,723,554
POWERLONG REAL ESTATE HOLDIN	1,618,000	439,924	807,706
POWERTECH TECHNOLOGY INC	5,663,090	14,097,171	13,857,108
POWSZECHNY ZAKLAD UBEZPIECZE	1,059,532	11,628,851	12,404,582
POYA INTERNATIONAL CO LTD	133,221	1,365,986	1,801,472
PP LONDON SUMATRA INDONES PT	3,304,200	470,757	261,950
PP PERSERO TBK PT	2,804,600	661,825	438,731
PPB GROUP BERHAD	4,131,960	17,181,967	18,697,556
PPC LTD	6,397,751	6,603,979	2,096,099
PRADA S.P.A.	762,969	4,227,610	2,358,490
PRAIRIESKY ROYALTY LTD	459,239	9,672,191	6,466,422
PRECIOUS SHIPPING PCL FORGN	746,636	202,292	197,204
PRECISION DRILLING CORP	562,200	4,848,523	1,058,360
PREMIER FOODS PLC	1,359,607	2,553,903	584,001
PREMIER INVESTMENTS LTD	158,034	1,289,320	1,682,358
PREMIER OIL PLC	1,561,982	4,873,746	1,528,722
PREMIUM BRANDS HOLDINGS CORP	61,000	3,766,594	4,178,389
PRESIDENT CHAIN STORE CORP	5,097,073	52,237,075	49,314,073
PRESIDENT SECURITIES CORP	1,559,000	755,618	687,658
PRESS KOGYO CO LTD	173,200	629,669	784,496
PRESS METAL ALUMINIUM HOLDIN	1,565,200	1,896,599	1,666,517

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PRESSANCE CORP	60,500	565,754	830,513
PRESTIGE ESTATE PROJ FOR	133,861	457,280	528,152
PRESTIGE INTERNATIONAL INC	90,900	795,962	1,349,916
PRETIUM RESOURCES INC	334,600	2,879,719	3,351,761
PRIMA MEAT PACKERS LTD	72,585	999,698	1,383,791
PRIMAX ELECTRONICS LTD	377,000	538,503	656,665
PRO MEDICUS LTD	187,204	2,780,611	3,322,357
PROMOTORA DE INFORMACIONES A	800,328	1,717,343	1,312,436
PROMOTORA Y OPERADORA DE INF	255,155	2,732,325	2,533,136
PRONEXUS INC	28,100	211,352	290,546
PROPERTY + BUILDING CORP LTD	2,235	100,631	218,202
PROQR THERAPEUTICS NV	10,324	137,574	93,948
PROSEGUR CASH SA	726,666	2,132,221	1,439,898
PROSEGUR COMP SEGURIDAD	1,970,462	13,914,954	9,267,567
PROSIEBENSAT.1 MEDIA SE	513,333	19,117,343	8,076,026
PROTALIX BIOTHERAPEUTICS INC	800,900	335,978	375,622
PROTHENA CORP PLC	52,991	2,213,676	560,115
PROVIDENT FINANCIAL PLC	491,242	4,629,559	2,578,966
PROXIMUS	1,171,103	33,032,223	34,568,275
PRUDENTIAL PLC	6,997,131	114,806,437	152,814,090
PRUKSA HOLDING PCL FOREIGN	1,042,600	699,223	724,134
PRYSMIAN SPA	540,274	11,196,844	11,167,046
PSG GROUP LTD	209,155	3,628,647	3,545,085
PSP SWISS PROPERTY AG REG	67,408	5,964,288	7,888,464
PTC INDIA LTD	755,835	893,440	735,824
PTG ENERGY PCL FOREIGN	562,300	281,816	357,540
PTT EXPLOR + PROD PCL NVDR	818,700	3,302,609	3,603,962
PTT EXPLORATION + PROD FOR	1,710,483	6,365,579	7,529,639
PTT GLOBAL CHEMICAL PCL FOR	2,408,100	5,334,321	5,025,463
PTT GLOBAL CHEMICAL PCL NVDR	2,552,000	7,327,599	5,325,768
PTT PCL NVDR	13,530,500	21,484,950	21,508,498
PTT PCL/FOREIGN	15,123,800	19,783,509	24,041,257
PUBLIC BANK BERHAD	21,945,287	126,998,123	122,139,528
PUBLIC POWER CORP	134,891	204,140	290,330
PUBLICIS GROUPE	897,068	52,263,689	47,432,025
PUMA SE	149,600	8,293,455	9,991,880
PUNJAB NATIONAL BANK FOREIGN	603,347	979,428	695,321
PUREGOLD PRICE CLUB INC	1,612,930	1,460,056	1,415,072
PUSHPAY HOLDINGS LTD	347,322	791,317	895,790
PVR LTD	50,803	1,119,719	1,232,586
PZ CUSSONS PLC	473,948	1,860,216	1,290,835
Q TECHNOLOGY GROUP CO LTD	430,000	689,051	327,488
QANTAS AIRWAYS LTD	3,458,979	12,311,409	13,107,627

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Security Name	Shares	Book Value	Market Value
QASSIM CEMENT/THE	18,575	221,994	229,324
QATAR ALUMINUM MANUFACTURING	187,564	700,806	513,564
QATAR ELECTRICITY + WATER CO	471,160	2,479,385	2,155,723
QATAR FUEL QSC	459,990	2,515,842	2,710,988
QATAR GAS TRANSPORT(NAKILAT)	298,199	1,709,321	1,891,767
QATAR INSURANCE CO	104,903	1,005,869	1,010,065
QATAR INTERNATIONAL ISLAMIC	1,199,532	2,310,164	2,470,715
QATAR ISLAMIC BANK	8,157,124	32,976,823	37,209,703
QATAR NATIONAL BANK	19,008,047	91,739,892	99,340,373
QATAR NAVIGATION	81,805	1,485,349	1,458,055
QBE INSURANCE GROUP LTD	2,793,690	36,325,046	23,192,382
QIAGEN N.V.	994,768	31,146,171	40,431,138
QINETIQ GROUP PLC	1,788,841	5,619,950	6,360,983
QINGDAO EASTSOFT COMMUNICA A	7,100	16,143	16,209
QINGDAO PORT INTERNATIONAL A	4,400	5,252	5,375
QINGDAO PORT INTERNATIONAL H	753,000	525,522	548,425
QINGDAO TGOOD ELECTRIC A	2,700	7,479	7,084
QINGLING MOTORS CO LTD H	886,000	282,406	225,682
QINHUANGDAO PORT CO LTD A	10,300	5,427	5,444
QISDA CORP	2,507,000	1,265,489	1,622,393
QL RESOURCES BHD	766,800	1,296,380	1,269,186
QOL HOLDINGS CO LTD	43,800	697,026	672,408
QUALICORP CONS E CORR SEG SA	1,028,500	5,721,409	6,164,050
QUALITAS CONTROLADORA SAB CV	285,000	692,377	799,445
QUALITY HOUSE PCL FOREIGN	8,332,300	635,521	842,264
QUALITY HOUSES PCL NVDR	1,383,542	139,237	139,854
QUANTA COMPUTER INC	19,061,345	34,342,003	37,067,733
QUANTA STORAGE INC	269,000	291,535	381,508
QUANTUM HI TECH CHINA BIOL A	9,700	21,729	21,396
QUBE HOLDINGS LTD	2,128,036	4,163,647	4,539,781
QUEBECOR INC CL B	455,021	6,804,305	10,860,612
QUESS CORP LTD	48,914	737,845	409,934
QUILTER PLC	2,748,579	4,920,900	4,910,657
QUINTIS LTD	776,487	-	1
QUOTIENT LTD	11,483	107,356	107,366
RABIGH REFINING AND PETROCHE	75,177	402,575	414,148
RADA ELECTRONIC INDS LTD	43,750	100,188	147,000
RADIANT OPTO ELECTRONICS COR	3,695,890	10,645,352	12,375,362
RADICO KHAITAN LTD	64,309	164,611	294,027
RADIUM LIFE TECH CO LTD	1,096,535	548,710	480,139
RADWARE LTD	131,736	1,746,468	3,257,831
RAFFLES MEDICAL GROUP LTD	1,752,078	1,190,800	1,346,806
RAI WAY SPA	181,387	897,573	1,086,524

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Security Name	Shares	Book Value	Market Value
RAIA DROGASIL SA	20,181	362,608	400,708
RAIFFEISEN BANK INTERNATIONA	307,601	10,277,607	7,226,609
RAIN INDUSTRIES LTD	97,281	515,518	141,565
RAINBOW DEPARTMENT STORE A	2,700	5,372	5,134
RAISIO OYJ V SHS	289,713	1,068,528	958,433
RAITO KOGYO CO LTD	87,000	514,976	1,110,312
RAIZNEXT CORP	75,000	708,762	879,896
RAJESH EXPORTS LTD	141,752	1,341,202	1,483,491
RAK PROPERTIES	1,177,932	176,911	137,895
RAKUTEN INC	1,503,833	17,471,563	17,866,217
RALLYE SA	43,012	1,195,159	343,854
RAMAYANA LESTARI SENTOSA TBK	6,118,300	669,253	610,639
RAMCO CEMENTS LTD/THE	101,347	872,069	1,151,005
RAMI LEVY CHAIN STORES HASHI	14,465	612,751	754,368
RAMIRENT OYJ	126,928	983,154	1,292,238
RAMSAY HEALTH CARE LTD	274,622	8,729,563	13,921,802
RAND MERCHANT INVESTMENT HOL	742,950	2,116,587	1,789,771
RANDON PARTICIPACOES SA PREF	216,713	457,573	511,157
RANDSTAD NV	353,579	17,846,639	19,448,280
RANK GROUP PLC	434,420	1,178,702	879,089
RATCH GROUP PCL FOREIGN	642,900	1,043,752	1,399,318
RATCH GROUP PCL NVDR	122,600	214,362	266,848
RATHBONE BROTHERS PLC	120,453	3,569,713	3,403,272
RATIONAL AG	6,292	3,415,483	4,338,609
RATOS AB B SHS	373,928	2,278,102	1,038,980
RATTANINDIA POWER LTD	2,616,339	234,240	64,435
RAUBEX GROUP LTD	168,025	310,096	231,282
RAYMOND LTD	17,322	149,781	183,490
RAZER INC	7,192,000	1,911,410	1,546,568
RBL BANK LTD	242,424	2,258,429	2,242,933
RCS MEDIAGROUP SPA	222,719	249,034	236,385
REA GROUP LTD	86,260	4,055,981	5,813,585
REAL GOLD MINING LTD	5,371,500	1	1
REALCAN PHARMACEUTICAL GRO A	4,900	5,292	5,415
REALTEK SEMICONDUCTOR CORP	2,158,402	10,882,203	15,879,034
REC LTD	8,719,444	17,637,552	20,817,274
RECHI PRECISION CO LTD	328,136	294,103	275,740
RECKITT BENCKISER GROUP PLC	1,387,604	91,307,123	109,739,482
RECORDATI SPA	788,849	30,234,763	32,933,202
RECRUIT HOLDINGS CO LTD	2,369,600	44,052,838	79,045,317
RED AVENUE NEW MATERIALS G A	9,000	30,563	28,618
RED ELECTRICA CORPORACION SA	1,269,746	23,617,695	26,483,257
RED SEA INTERNATIONAL CO	12,423	49,176	46,376

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Security Name	Shares	Book Value	Market Value
RED STAR MACALLINE GROUP C A	3,500	6,343	6,191
RED STAR MACALLINE GROUP C H	885,307	868,476	775,104
REDCO PROPERTIES GROUP LTD	1,050,000	518,083	454,272
REDES ENERGETICAS NACIONAIS	905,048	2,687,081	2,483,912
REDINGTON INDIA LTD	236,177	445,270	372,771
REDROW PLC	655,650	3,526,615	4,539,386
REGINA MIRACLE INTERNATIONAL	665,000	813,242	526,893
REGIONAL SAB DE CV	268,400	1,461,373	1,382,120
REGIS HEALTHCARE LTD	265,856	1,001,102	490,664
REGIS RESOURCES LTD	1,176,960	2,947,612	4,360,919
RELIA INC	102,390	1,131,470	1,199,333
RELIANCE CAPITAL LTD	81,978	663,619	78,501
RELIANCE COMMUNICATIONS LTD	1,087,920	198,770	22,065
RELIANCE HOME FINANCE LTD	126,951	125,818	21,702
RELIANCE INDUSTRIES LTD	7,613,213	116,463,026	138,207,486
RELIANCE INFRASTRUCTURE LTD	3,385,350	9,870,467	2,726,818
RELIANCE POWER LTD	413,478	681,253	24,859
RELO GROUP INC	194,500	3,674,190	4,897,703
RELX PLC	7,705,596	142,899,052	187,263,014
REMGRO LTD	502,691	7,445,707	6,698,388
REMIXPOINT INC	107,900	931,941	433,643
REMY COINTREAU	38,771	4,575,081	5,598,528
RENAISSANCERE HOLDINGS LTD	347,401	46,117,015	61,840,852
RENAULT SA	393,418	31,099,825	24,771,279
RENESAS ELECTRONICS CORP	1,035,700	10,591,649	5,142,932
RENEWI PLC	1,162,683	1,453,841	427,647
RENGO CO LTD	766,100	6,065,773	6,150,701
RENHE PHARMACY CO LTD A	19,500	21,515	20,470
RENISHAW PLC	58,021	3,474,800	3,144,249
RENOVA INC	109,600	1,287,723	793,466
RENTOKIL INITIAL PLC	3,590,660	9,837,782	18,165,089
REPCO HOME FINANCE LTD	36,897	385,317	204,002
REPLY SPA	41,380	1,792,532	2,825,057
REPSOL SA	10,318,291	103,940,727	82,736,791
RESOLUTE FOREST PRODUCTS	155,425	1,796,548	1,119,060
RESOLUTE MINING LTD	1,122,329	1,428,048	1,051,438
RESONA HOLDINGS INC	6,249,442	37,703,546	26,020,973
RESORTTRUST INC	133,700	2,060,066	2,046,327
RESTAR HOLDINGS CORP	64,800	1,028,691	935,252
RESTAURANT BRANDS INTERN	478,942	22,529,319	33,371,940
RESTAURANT BRANDS NZ LTD	60,693	316,790	381,148
RESTAURANT GROUP PLC	928,653	2,172,089	1,557,740
RESURS HOLDING AB	239,639	1,455,709	1,428,298

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Security Name	Shares	Book Value	Market Value
RETAIL PARTNERS CO LTD	62,000	899,297	684,221
REUNERT LTD	157,900	853,056	756,173
REWALK ROBOTICS LTD	8,200	225,500	35,670
REXEL SA	683,206	12,206,821	8,686,764
REXON INDUSTRIAL CORP LTD	54,000	138,453	147,085
RHB BANK BHD	15,865,090	22,005,629	21,460,582
RHEINMETALL AG	91,359	11,465,998	11,199,870
RHEON AUTOMATIC MACHINERY	38,500	782,854	656,079
RHI MAGNESITA NV	66,239	2,322,160	4,076,864
RHOEN KLINIKUM AG	38,827	976,770	1,189,416
RHYTHM WATCH CO LTD	13,900	179,663	179,201
RIB SOFTWARE SE	79,559	3,078,306	1,634,457
RICH DEVELOPMENT CO LTD	765,000	284,432	232,755
RICHTER GEDEON NYRT	743,369	14,648,729	13,729,940
RICOH CO LTD	5,226,788	57,576,222	52,199,962
RICOH LEASING CO LTD	34,600	888,338	1,054,956
RIETER HOLDING AG REG	5,939	992,343	905,165
RIGHT ON CO LTD	20,300	202,833	135,848
RIGHTMOVE PLC	2,031,484	11,899,140	13,824,509
RIKEN CORP	16,300	645,991	621,802
RIKEN KEIKI CO LTD	38,000	743,024	693,763
RIKEN TECHNOS CORP	94,100	332,937	454,167
RIKEN VITAMIN CO LTD	15,500	564,419	485,544
RINGER HUT CO LTD	42,600	700,157	880,943
RINGKJOEBING LANDBOBANK A/S	64,005	4,037,135	4,160,227
RINNAI CORP	274,482	19,132,249	17,451,287
RIO TINTO LTD	1,097,704	69,656,807	79,927,753
RIO TINTO PLC	4,520,718	235,205,021	280,800,480
RIPLEY CORP SA	1,086,090	913,112	863,833
RISESUN REAL ESTATE DEVEL A	10,500	15,039	14,355
RISO KAGAKU CORP	46,500	462,123	740,616
RISO KYOIKU CO LTD	240,200	1,091,385	1,005,478
RITCHIE BROS AUCTIONEERS	598,193	13,570,576	19,935,952
RITEK CORPORATION	1,441,851	375,510	419,657
RIYAD BANK	1,018,307	7,002,849	7,277,016
RMB HOLDINGS LTD	1,069,868	5,670,077	6,403,465
ROAD KING INFRASTRUCTURE LTD	493,000	490,122	1,017,236
ROBINSON PCL FOREIGN	777,800	1,455,029	1,426,632
ROBINSON PCL NVDR	2,763,100	5,374,967	5,068,048
ROBINSONS LAND CO	14,813,961	6,888,464	7,618,774
ROBINSONS RETAIL HOLDINGS IN	990,180	1,584,688	1,430,142
ROCHE HOLDING AG BR	74,144	19,085,413	20,805,947
ROCHE HOLDING AG GENUSSSCHEIN	3,374,859	784,594,437	950,671,820

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Security Name	Shares	Book Value	Market Value
ROCHE HOLDINGS LTD SPONS ADR	481,810	14,139,117	16,911,531
ROCK FIELD CO LTD	37,400	319,684	489,456
ROCKET INTERNET SE	96,650	3,032,416	2,791,250
ROCKWOOL INTL A/S B SHS	10,566	3,048,852	2,701,955
ROGERS COMMUNICATIONS INC B	2,920,394	142,295,891	156,663,187
ROHM CO LTD	147,024	10,589,170	9,879,838
ROHTO PHARMACEUTICAL CO LTD	178,900	3,273,459	4,855,240
ROKKO BUTTER CO LTD	23,600	631,763	400,854
ROLAND DG CORP	22,200	512,122	497,821
ROLLS ROYCE HOLDINGS PLC	2,796,844	26,710,765	29,914,407
RONGSHENG PETRO CHEMICAL A	4,800	8,475	8,428
RONSHINE CHINA HOLDINGS LTD	663,000	1,048,726	817,240
ROO HSING CO LTD	821,000	394,914	370,064
RORZE CORP	19,100	410,915	403,663
ROTHSCHILD + CO	54,711	2,129,567	1,775,690
ROTORK PLC	1,949,322	5,126,704	7,854,537
ROUND ONE CORP	154,800	1,361,121	1,964,095
ROYAL BANK OF CANADA	2,944,681	171,564,961	234,515,364
ROYAL BANK OF SCOTLAND GROUP	6,980,268	89,514,833	19,526,567
ROYAL DUTCH SHELL PLC A SHS	8,994,221	284,749,549	294,472,708
ROYAL DUTCH SHELL PLC B SHS	7,670,731	239,271,679	251,971,180
ROYAL HOLDINGS CO LTD	62,600	1,080,375	1,546,117
ROYAL MAIL PLC	1,631,749	11,016,714	4,400,585
ROYAL UNIBREW	124,352	5,175,573	9,088,283
RPC GROUP PLC	763,553	8,416,669	7,702,281
RPS GROUP PLC	448,139	1,652,273	612,552
RS TECHNOLOGIES CO LTD	13,700	854,152	363,545
RSA INSURANCE GROUP PLC	7,583,463	59,219,067	55,669,707
RTL GROUP	299,389	19,988,137	15,356,132
RUBIS	144,462	8,706,258	8,146,703
RUENTEX DEVELOPMENT CO LTD	1,243,498	2,390,303	1,777,598
RUENTEX INDUSTRIES LTD	2,802,332	8,224,416	6,811,960
RUMO SA	896,000	3,117,556	4,846,276
RUN LONG CONSTRUCTION CO LTD	402,000	694,558	828,346
RUSSEL METALS INC	120,000	2,381,044	2,029,462
RWE AG	1,866,325	67,769,975	46,056,804
RWE AG NON VTG PREF	98,069	1,789,773	2,429,062
RYMAN HEALTHCARE LTD	3,082,270	24,381,414	24,324,923
RYOBI LTD	51,800	895,620	977,440
RYODEN CORP	24,300	307,017	360,869
RYOHIN KEIKAKU CO LTD	172,597	39,703,522	31,174,472
RYOSAN CO LTD	57,600	1,516,930	1,345,105
RYOYO ELECTRO CORP	50,700	591,724	831,040

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Security Name	Shares	Book Value	Market Value
S 1 CORPORATION	135,433	10,656,315	11,447,851
S F HOLDING CO LTD A	6,800	30,832	33,622
S FOODS INC	35,000	876,885	1,188,973
S IMMO AG	176,663	2,483,030	3,830,541
S OIL CORP	71,804	4,604,722	5,205,036
S.A.C.I. FALABELLA	4,993,240	38,953,679	32,542,290
S.O.I.T.E.C.	33,196	1,677,480	3,640,488
S+T AG	97,260	2,485,768	2,268,359
S+T DYNAMICS CO LTD	28,533	338,047	175,451
S+T MOTIV CO LTD	13,960	368,057	539,225
SA SA INTERNATIONAL HLDGS	2,275,851	1,255,728	652,532
SAAB AB B	137,489	5,599,106	4,478,150
SAC S BAR HOLDINGS INC	34,900	516,846	317,449
SACYR SA	1,269,712	2,268,590	1,609,860
SADBHAV ENGINEERING LTD	100,314	503,379	357,644
SAFE BULKERS INC	458,300	1,379,483	714,948
SAFRAN SA	542,522	37,126,825	79,606,658
SAGA PLC	2,189,643	5,366,218	1,108,573
SAGAMI HOLDINGS CORP	36,072	366,563	433,574
SAGAX AB D	245,284	938,173	951,717
SAGAX AB PREF	25,689	121,596	101,890
SAGE GROUP PLC/THE	2,510,735	16,137,573	25,639,993
SAHARA INTERNATIONAL PETROCH	304,013	1,697,631	1,676,419
SAIBU GAS CO LTD	57,500	1,400,225	1,124,490
SAIC MOTOR CORP LTD A	25,700	94,494	95,417
SAILUN GROUP CO LTD A	46,900	20,412	20,281
SAINSBURY (J) PLC	2,405,124	12,147,874	5,998,033
SAINT MARC HOLDINGS CO LTD	26,400	579,985	562,354
SAIPEM SPA	868,673	12,578,866	4,327,948
SAIZERIYA CO LTD	63,300	1,117,949	1,374,222
SAKAI CHEMICAL INDUSTRY CO	37,000	765,554	873,315
SAKAI MOVING SERVICE CO LTD	19,600	643,646	1,155,188
SAKATA INX CORP	81,800	652,328	766,828
SAKATA SEED CORP	64,500	1,117,201	1,882,797
SALFACORP SA	394,753	740,451	497,111
SALIM IVOMAS PRATAMA TBK PT	3,548,200	267,929	87,904
SALINI IMPREGILO SPA	308,832	1,211,423	623,561
SALMAR ASA	105,733	5,140,679	4,599,594
SALVATORE FERRAGAMO SPA	100,682	2,513,516	2,405,498
SALZGITTER AG	74,020	2,844,696	2,122,523
SAM CHUN DANG PHARM CO LTD	25,634	1,101,504	840,295
SAM YOUNG ELECTRONICS CO LTD	20,727	215,934	206,435
SAMART CORPORATION PCL FOR	623,600	237,360	188,092

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Security Name	Shares	Book Value	Market Value
SAMBA FINANCIAL GROUP	533,736	5,204,368	5,038,132
SAMCHULLY CO LTD	4,231	468,740	342,613
SAMPO CORP	549,600	310,084	328,244
SAMPO OYJ A SHS	3,814,584	162,849,655	180,278,068
SAMSUNG BIOLOGICS CO LTD	19,416	3,118,379	5,380,955
SAMSUNG C+T CORP	163,584	19,230,936	13,558,211
SAMSUNG CARD CO	51,958	2,088,007	1,718,959
SAMSUNG ELECTR GDR	9,857	9,949,301	10,024,569
SAMSUNG ELECTRO MECHANICS CO	129,677	11,331,008	10,983,770
SAMSUNG ELECTRONICS CO LTD	14,845,558	421,694,628	604,288,075
SAMSUNG ELECTRONICS PREF	2,306,943	60,152,111	76,421,920
SAMSUNG ENGINEERING CO LTD	267,970	4,958,277	3,980,155
SAMSUNG FIRE + MARINE INS	256,192	61,519,838	59,463,436
SAMSUNG FIRE + MARINE INS PF	8,945	1,424,719	1,483,538
SAMSUNG HEAVY INDUSTRIES	805,868	8,646,907	5,695,131
SAMSUNG LIFE INSURANCE CO LT	135,952	12,688,921	9,843,318
SAMSUNG PHARMACEUTICAL CO LT	100,471	479,451	221,451
SAMSUNG SDI CO LTD PFD	82,761	11,929,825	16,951,437
SAMSUNG SDS CO LTD	51,635	15,247,787	9,614,623
SAMSUNG SECURITIES CO LTD	114,050	4,784,383	3,862,084
SAMTY CO LTD	121,900	2,056,662	1,854,410
SAMWHA CAPACITOR CO LTD	72,000	5,902,407	3,217,598
SAMYANG CORP	6,657	506,061	314,790
SAMYANG HOLDINGS CORP	11,094	687,732	708,117
SAN A CO LTD	35,100	883,088	1,402,501
SAN AI OIL CO LTD	140,400	1,156,329	1,361,778
SAN IN GODO BANK LTD/THE	439,065	3,981,714	2,811,907
SAN JU SAN FINANCIAL GROUP I	45,261	1,290,692	622,160
SAN MIGUEL CORP	507,070	1,696,244	1,733,945
SAN MIGUEL FOOD AND BEVERAGE	702,240	1,447,621	1,452,863
SANAN OPTOELECTRONICS CO L A	10,800	18,094	17,737
SANDEN HOLDINGS CORP	44,000	852,098	219,306
SANDFIRE RESOURCES NL	320,785	2,040,065	1,505,992
SANDS CHINA LTD	6,399,595	20,671,792	30,595,184
SANDVIK AB	2,417,098	35,728,009	44,443,633
SANEI ARCHITECTURE PLANNING	19,400	423,829	275,497
SANGETSU CORP	128,800	1,759,444	2,368,227
SANGFOR TECHNOLOGIES INC A	400	5,241	5,098
SANGSANGIN CO LTD	59,405	1,117,749	1,155,019
SANKEN ELECTRIC CO LTD	43,200	927,257	902,573
SANKI ENGINEERING CO LTD	100,500	840,546	1,164,136
SANKYO CO LTD	365,846	14,809,436	13,242,987
SANKYO SEIKO CO LTD	69,200	214,082	333,347

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Security Name	Shares	Book Value	Market Value
SANKYO TATEYAMA INC	114,700	1,543,958	1,254,099
SANKYU INC	135,911	6,086,354	7,139,932
SANLAM LTD	3,572,849	16,210,418	19,803,484
SANNE GROUP PLC	275,671	2,525,362	2,466,451
SANOFI	2,272,028	190,697,983	196,408,503
SANOFI INDIA LTD	8,783	627,019	718,914
SANOH INDUSTRIAL CO LTD	41,100	255,605	175,097
SANOMA OYJ	194,305	2,066,705	1,877,515
SANRIO CO LTD	126,600	4,355,387	2,811,897
SANSHIN ELECTRONICS CO LTD	34,300	334,936	577,185
SANSIRI PCL NVDR	5,539,900	316,378	267,353
SANSIRI PUBLIC CO LTD FORGN	10,148,333	692,939	489,754
SANSTEEL MINGUANG CO LTD A	6,100	7,796	8,260
SANTAM LTD	42,664	823,686	907,664
SANTANDER BANK POLSKA SA	48,475	4,889,726	4,819,943
SANTEN PHARMACEUTICAL CO LTD	1,480,012	19,595,003	24,520,340
SANTOS BRASIL PARTICIPACOES	308,600	558,674	351,062
SANTOS LTD	2,986,873	19,371,133	14,839,949
SANWA HOLDINGS CORP	1,830,892	16,112,989	19,678,605
SANY HEAVY EQUIPMENT INTL	1,498,000	463,921	540,718
SANY HEAVY INDUSTRY CO LTD A	1,192,341	2,278,478	2,270,696
SANYANG MOTOR CO LTD	1,121,000	810,409	813,875
SANYO CHEMICAL INDUSTRIES	20,200	671,425	1,064,934
SANYO DENKI CO LTD	16,700	513,648	668,062
SANYO ELECTRIC RAILWAY CO	31,400	694,704	609,989
SANYO SHOKAI LTD	21,100	659,322	300,421
SANYO SPECIAL STEEL CO LTD	78,000	1,794,023	1,078,708
SAO MARTINHO SA	602,500	3,022,851	3,166,047
SAP SE	2,738,012	236,983,876	376,535,620
SAPPI LIMITED	717,533	4,002,141	2,793,042
SAPPORO HOLDINGS LTD	114,100	3,159,767	2,402,941
SAPURA ENERGY BHD	10,485,100	923,306	761,169
SAPUTO INC	1,529,905	43,926,357	45,894,223
SARACEN MINERAL HOLDINGS LTD	1,602,901	1,408,780	4,139,395
SARANTIS SA	38,688	347,700	391,675
SARAS SPA	2,676,046	4,875,214	4,034,867
SARTORIUS AG VORZUG	67,134	7,153,430	13,784,336
SARTORIUS STEDIM BIOTECH	50,949	4,600,241	8,047,477
SAS AB	563,401	1,816,392	751,752
SASA POLYESTER SANAYI	151,747	220,668	174,992
SASOL LTD	483,525	14,377,716	12,008,530
SATO HOLDINGS CORP	55,900	1,125,345	1,419,032
SATS LTD	4,980,964	17,756,731	19,217,733

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SAUDI AIRLINES CATERING CO	12,791	286,938	291,274
SAUDI ARABIAN AMIANTIT CO	31,431	50,693	49,616
SAUDI ARABIAN FERTILIZER CO	86,442	1,941,294	1,954,611
SAUDI ARABIAN MINING CO	164,501	2,346,235	2,131,791
SAUDI BASIC INDUSTRIES CORP	356,419	11,492,485	10,853,423
SAUDI CEMENT	39,888	702,540	745,590
SAUDI CERAMIC CO	17,737	94,743	95,064
SAUDI CHEMICAL COMPANY	18,272	157,465	151,038
SAUDI ELECTRICITY CO	392,025	1,839,245	1,954,768
SAUDI GROUND SERVICES CO	23,475	181,944	179,963
SAUDI IND INVESTMENT GROUP	88,181	605,346	579,369
SAUDI KAYAN PETROCHEMICAL CO	248,322	859,597	809,145
SAUDI MARKETING CO	12,127	54,679	50,122
SAUDI PHARMACEUTICAL INDUSTR	33,460	241,503	235,989
SAUDI PUBLIC TRANSPORT CO	35,935	134,111	129,741
SAUDI REAL ESTATE CO	50,630	169,162	165,515
SAUDI RESEARCH AND MARKETING	11,229	259,947	280,856
SAUDI TELECOM CO	390,407	11,321,244	10,847,386
SAUDIA DAIRY + FOODSTUFF CO	40,191	1,199,511	1,217,438
SAURER INTELLIGENT TECHNOL A	34,500	36,056	35,714
SAVIA A	228,906	-	0
SAVILLS PLC	372,263	3,110,305	4,249,799
SAVOLA	126,552	1,131,265	1,103,460
SAWAI PHARMACEUTICAL CO LTD	96,829	5,020,922	5,230,599
SBANKEN ASA	158,171	1,646,744	1,350,549
SBI HOLDINGS INC	423,139	8,223,115	10,474,399
SBI LIFE INSURANCE CO LTD	158,544	1,541,338	1,662,211
SBM OFFSHORE NV	501,166	7,245,804	9,690,962
SBS HOLDINGS INC	33,600	551,270	474,342
SBS MEDIA HOLDINGS CO LTD	104,510	485,559	205,010
SCALES CORP LTD	206,864	678,518	653,019
SCANDIC HOTELS GROUP AB	184,444	2,277,514	1,627,120
SCATEC SOLAR ASA	206,035	2,119,762	2,060,096
SCHAEFFLER AG PEF	332,342	3,888,943	2,476,716
SCHIBSTED ASA B SHS	166,733	4,210,886	4,349,191
SCHIBSTED ASA CL A	139,102	3,721,436	3,838,906
SCHINDLER HOLDING AG REG	146,145	27,865,878	31,957,040
SCHINDLER HOLDING PART CERT	180,399	34,547,833	40,205,849
SCHMOLZ BICKENBACH AG REG	792,102	1,406,550	381,021
SCHNEIDER ELECTRIC SE	946,997	62,000,677	86,016,420
SCHOELLER BLECKMANN OILFIELD	21,242	1,444,607	1,804,604
SCHOUW + CO	25,992	1,092,194	1,982,911
SCHRODERS PLC	213,984	8,479,103	8,306,293

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SCHWEITER TECHNOLOGIES AG BR	1,954	1,021,303	1,841,770
SCIENTEX BHD	278,608	589,206	582,498
SCINOPHARM TAIWAN LTD	323,955	478,551	259,189
SCOR SE	535,450	18,840,279	23,512,757
SCORPIO TANKERS INC	47,113	3,286,612	1,390,776
SCOUT24 AG	868,451	41,668,806	46,205,723
SCREEN HOLDINGS CO LTD	127,073	4,627,124	5,301,588
SCSK CORP	66,647	1,706,801	3,278,533
SCULLY ROYALTY LTD	70,500	450,495	937,650
SDI CORPORATION	187,000	536,825	387,733
SDIC CAPITAL CO LTD A	50,300	107,219	102,602
SDIC POWER HOLDINGS CO LTD A	18,000	21,249	20,363
SEA LTD ADR	18,100	621,322	601,282
SEADRILL LTD	124,927	1,148,289	511,422
SEAH BESTEEL CORP	21,720	476,059	346,120
SEAH STEEL CORP/NEW	2,357	248,124	145,545
SEAH STEEL HOLDINGS CORP	3,177	192,876	157,385
SEALAND SECURITIES CO LTD A	10,900	8,282	7,983
SEALINK TRAVEL GROUP LTD	177,018	584,697	473,287
SEARLE COMPANY LTD/THE	112,811	424,654	103,497
SEASPAN CORP	289,381	3,272,239	2,838,828
SEAZEN HOLDINGS CO LTD A	5,900	33,819	34,198
SEB SA	46,401	5,255,545	8,354,238
SEBANG GLOBAL BATTERY CO LTD	15,783	545,326	584,353
SECOM CO LTD	1,602,801	124,657,564	137,965,254
SECURE ENERGY SERVICES INC	298,400	3,127,763	1,630,439
SECURITAS AB B SHS	677,568	8,968,411	11,896,254
SECURITY BANK CORP	539,426	2,093,838	1,789,839
SEEGENE INC	27,758	939,761	634,661
SEEK LTD	528,162	8,042,557	7,842,693
SEERA GROUP HOLDING	48,191	239,179	224,876
SEGA SAMMY HOLDINGS INC	1,271,267	18,017,658	15,445,410
SEIBU HOLDINGS INC	1,779,300	30,758,583	29,660,505
SEIKA CORP	18,000	232,345	217,858
SEIKAGAKU CORP	72,700	886,817	833,344
SEIKO EPSON CORP	821,800	12,291,441	13,005,096
SEIKO HOLDINGS CORP	52,853	866,607	1,075,309
SEINO HOLDINGS CO LTD	536,627	7,268,487	7,147,390
SEIREN CO LTD	85,900	636,850	1,195,935
SEKERBANK	462,053	247,001	77,488
SEKISUI CHEMICAL CO LTD	3,077,092	46,973,420	46,210,645
SEKISUI HOUSE LTD	5,003,338	76,546,923	82,452,447
SEKISUI JUSHI CORP	57,833	667,886	1,132,612

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SEKISUI PLASTICS CO LTD	49,500	341,142	344,580
SELECT HARVESTS LTD	185,459	977,093	943,557
SEMAFO INC	636,500	2,892,624	2,513,365
SEMAPA SOCIEDADE DE INVESTIM	52,663	778,175	741,262
SEMBCORP INDUSTRIES LTD	1,662,081	4,552,000	2,960,653
SEMBCORP MARINE LTD	1,309,228	2,771,255	1,461,203
SEMEN INDONESIA PERSERO TBK	9,398,765	8,093,581	7,700,634
SEMICONDUCTOR MANUFACTURING	4,447,915	3,652,600	4,953,198
SEMIRARA MINING AND POWER CO	1,183,290	758,189	534,657
SENAO INTERNATIONAL CO LTD	164,000	396,255	174,510
SENEX ENERGY LTD	2,370,983	1,946,884	590,662
SENIOR PLC	884,496	1,948,135	2,429,257
SENKO GROUP HOLDINGS CO LTD	517,100	3,288,458	4,084,389
SENSHU IKEDA HOLDINGS INC	525,900	1,984,371	971,358
SENTUL CITY TBK PT	51,881,000	756,584	470,060
SEOBU T+D	46,638	478,988	370,794
SEOUL SEMICONDUCTOR CO LTD	70,649	2,057,802	1,104,416
SER EDUCACIONAL SA	79,744	587,800	517,041
SERBA DINAMIK HOLDINGS BHD	735,400	680,442	717,160
SERCO GROUP PLC	2,234,168	4,449,934	4,094,534
SERCOMM CORPORATION	272,000	611,941	589,372
SERVICE STREAM LTD	643,217	1,028,025	1,268,371
SES	887,127	18,409,167	13,891,083
SEVEN + I HOLDINGS CO LTD	5,200,956	204,600,405	176,100,682
SEVEN BANK LTD	3,011,000	8,936,180	7,881,028
SEVEN GENERATIONS ENERGY A	968,750	11,516,758	4,759,422
SEVEN GROUP HOLDINGS LTD	279,757	3,392,620	3,629,947
SEVEN WEST MEDIA LTD	1,735,914	786,715	566,453
SEVERN TRENT PLC	402,358	10,006,075	10,487,421
SFA ENGINEERING CORP	61,430	1,721,688	2,146,712
SFA SEMICON CO LTD	143,217	515,291	404,974
SFS GROUP AG	38,011	3,134,678	3,239,707
SG FLEET GROUP LTD	207,230	556,664	429,000
SG HOLDINGS CO LTD	347,400	8,251,513	9,850,631
SGIS SONGSHAN CO LTD A	41,700	26,828	26,896
SGL CARBON SE	94,730	2,242,954	771,332
SGS SA REG	40,302	95,091,535	102,801,102
SH JINJIANG INTL HOTELS B	207,100	438,434	414,200
SHAAN XI PROVINCIAL NATURA A	4,300	5,076	5,127
SHAANXI COAL INDUSTRY CO L A	19,400	25,443	26,099
SHAANXI INTL TRUST CO LTD A	8,200	5,669	5,301
SHANDONG AIRLINES CO LTD B	166,101	342,683	184,120
SHANDONG BUCHANG PHARMACEU A	64,500	246,374	242,005

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SHANDONG CHENMING PAPER A	6,600	5,226	5,151
SHANDONG CHENMING PAPER B	939,311	724,042	438,846
SHANDONG CHENMING PAPER H	292,750	175,076	128,529
SHANDONG GOLD MINING CO LT A	21,100	120,701	126,478
SHANDONG HI SPEED CO LTD A	7,300	5,153	5,102
SHANDONG HIMILE MECHANICAL A	2,200	6,760	6,730
SHANDONG HUALU HENGSHENG A	220,300	469,295	476,633
SHANDONG HUMON SMELTING A	2,900	5,711	7,055
SHANDONG LINGLONG TYRE CO A	2,200	5,383	5,445
SHANDONG MEICHEN ECOLOGY A	28,900	16,742	16,536
SHANDONG NEW BEIYANG INFOR A	12,200	21,842	21,227
SHANDONG PUBLISHING + MEDI A	4,500	5,266	5,097
SHANDONG SINOCERA FUNCTION A	15,500	37,580	38,387
SHANDONG SUN PAPER INDUSTR A	5,700	5,418	5,652
SHANDONG WEIGAO GP MEDICAL H	9,676,000	7,062,482	8,768,778
SHANDONG XINCHAO ENERGY CO A	15,900	5,230	4,815
SHANDONG YISHENG LIVESTOCK A	9,400	26,585	26,702
SHANG GONG GROUP CO LTD B	288,679	202,177	175,806
SHANGHAI 2345 NETWORK HOLD A	8,900	5,169	5,041
SHANGHAI AJ GROUP CO LTD A	3,700	5,450	5,161
SHANGHAI ATHUB CO LTD A	3,600	17,004	16,678
SHANGHAI BAILIAN GROUP CO B	111,400	152,327	111,511
SHANGHAI BAIRUN INVESTMENT A	2,200	5,072	5,727
SHANGHAI BAOSIGHT SOFTWARE B	503,633	706,404	917,116
SHANGHAI BELLING CO LTD A	10,300	22,564	24,369
SHANGHAI CHLOR ALKALI CHEM B	775,011	525,150	513,057
SHANGHAI DAZHONG PUBLIC UT A	4,900	5,035	4,580
SHANGHAI DIESEL ENGINE CO B	410,960	278,289	225,617
SHANGHAI ELECTRIC GRP CO L A	22,500	18,242	17,624
SHANGHAI ELECTRIC GRP CO L H	18,784,223	7,152,845	6,804,397
SHANGHAI ENVIRONMENT GROUP A	3,400	7,646	6,737
SHANGHAI FLYCO ELECTRICAL A	1,000	5,656	5,700
SHANGHAI FOSUN PHARMACEUTI A	5,100	18,722	18,786
SHANGHAI FOSUN PHARMACEUTI H	364,000	1,323,276	1,101,901
SHANGHAI GANGLIAN E COMMER A	2,800	30,893	30,559
SHANGHAI GREENCOURT INVEST B	307,800	125,742	125,890
SHANGHAI HAIXIN GROUP CO B	316,190	176,518	138,175
SHANGHAI HAOHAI BIOLOGICAL H	47,900	313,119	261,189
SHANGHAI HIGHLY GROUP CO B	336,652	226,727	282,114
SHANGHAI HUAYI GROUP CORP	178,600	156,351	141,630
SHANGHAI HUAYI GROUP CORP A	4,300	4,913	4,783
SHANGHAI INDUSTRIAL DEVEL A	4,300	5,195	5,190
SHANGHAI INDUSTRIAL URBAN DE	1,504,000	319,262	288,768

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SHANGHAI INTERNATIONAL AIR A	12,600	143,494	153,696
SHANGHAI INTERNATIONAL POR A	81,200	82,735	80,629
SHANGHAI JAHWA UNITED CO A	1,800	7,826	8,164
SHANGHAI JIN JIANG CAPITAL H	1,642,000	389,061	334,180
SHANGHAI JINJIANG INTERNAT A	1,500	5,415	5,381
SHANGHAI JINJIANG INTL B	96,730	150,812	100,502
SHANGHAI JINQIAO EXPORT PR B	353,316	458,144	431,046
SHANGHAI KINETIC MEDICAL C A	12,100	16,168	15,944
SHANGHAI LANSHENG CORP A	6,600	10,596	10,743
SHANGHAI LUJIAZUI FIN+TRAD A	4,500	10,054	10,155
SHANGHAI LUJIAZUI FIN+TRAD B	9,523,349	11,095,334	11,523,252
SHANGHAI M+G STATIONERY IN A	1,300	7,938	8,322
SHANGHAI MALING AQUARIUS A	15,500	21,479	20,762
SHANGHAI MECHANICAL AND EL A	2,300	5,537	5,559
SHANGHAI MECHANICAL AND EL B	286,679	549,260	488,501
SHANGHAI PHARMACEUTICALS A	4,600	12,226	12,156
SHANGHAI PHARMACEUTICALS H	6,665,340	16,225,922	13,104,592
SHANGHAI PHOENIX ENTERPRIS B	211,501	136,801	111,884
SHANGHAI PUDONG DEVEL BANK A	1,683,670	2,967,571	2,863,193
SHANGHAI PUDONG ROAD+BRIDG A	15,700	16,157	17,601
SHANGHAI PUTAILAI NEW ENER A	800	5,552	5,477
SHANGHAI RONGTAI HEALTH TE A	2,500	10,757	10,665
SHANGHAI RUNDA MEDICAL TEC A	7,100	9,828	10,937
SHANGHAI SHENDA CO LTD A	15,900	16,293	15,834
SHANGHAI SHIBEI HI TECH CO B	644,700	332,816	302,364
SHANGHAI SHIMAO CO LTD A	7,900	5,485	5,302
SHANGHAI SHYNDEC PHARMACEU A	351,320	469,237	456,266
SHANGHAI TONGJI SCIENCE A	12,500	17,030	16,143
SHANGHAI TUNNEL ENGINEERIN A	7,800	7,312	7,166
SHANGHAI WAIGAOQIAO FREE B	126,510	181,971	188,247
SHANGHAI WAIGAOQIAO FTZ A	2,200	6,475	6,720
SHANGHAI WEAVER NETWORK CO A	2,400	23,948	25,928
SHANGHAI XIN NANYANG ONLY A	5,000	16,683	17,057
SHANGHAI YUYUAN TOURIST MA A	9,900	11,975	11,805
SHANGHAI ZHENHUA HEAVY IND B	1,370,962	616,358	503,143
SHANGHAI ZI JIANG ENTERPRI A	26,200	15,749	15,449
SHANGRI LA ASIA LTD	2,363,442	4,132,171	2,979,828
SHANXI BLUE FLAME HOLDING A	14,300	25,165	24,172
SHANXI LANHUA SCI TECH A	4,900	5,264	5,222
SHANXI LU AN ENVIRONMENTAL A	7,500	9,181	8,670
SHANXI SECURITIES CO LTD A	7,300	8,872	8,609
SHANXI XINGHUACUN FEN WINE A	2,200	19,861	22,118
SHANXI XISHAN COAL + ELEC A	7,800	7,334	6,882

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SHANYING INTL HLDG CO LTD A	10,300	5,187	5,054
SHAPIR ENGINEERING AND INDUS	215,442	793,625	789,510
SHARP CORP	229,294	16,853,018	2,515,551
SHAW COMMUNICATIONS INC B	3,173,033	63,381,621	64,881,149
SHAWCOR LTD	135,300	3,431,931	1,896,840
SHEDE SPIRITS CO LTD A	5,900	22,354	23,348
SHENERGY COMPANY LIMITED A	70,300	62,797	61,515
SHENG SIONG GROUP LTD	1,098,500	855,107	893,122
SHENG YU STEEL CO LTD	138,000	168,835	85,307
SHENGHE RESOURCES HOLDINGS A	4,500	7,709	7,246
SHENGYI TECHNOLOGY CO LTD A	45,400	96,283	99,482
SHENNAN CIRCUITS CO LTD A	500	6,547	7,420
SHENWAN HONGYUAN GROUP	59,600	44,591	43,475
SHENWAN HONGYUAN HK LTD	760,000	542,174	135,219
SHENZHEN AGRICULTURAL PROD A	6,300	5,144	4,972
SHENZHEN AIRPORT CO A	5,500	7,021	7,119
SHENZHEN BAUING CONSTRUCTIO A	25,600	21,053	20,910
SHENZHEN CAPCHEM TECHNOLOG A	6,700	21,036	20,329
SHENZHEN CENTRALCON INVEST A	10,700	16,002	15,470
SHENZHEN DANBOND TECHNOLOG A	9,500	20,023	18,548
SHENZHEN DAS INTELLITECH A	28,300	15,942	15,369
SHENZHEN ENERGY GROUP CO L A	9,800	8,816	8,846
SHENZHEN EVERWIN PRECISION A	3,400	5,256	5,193
SHENZHEN EXPRESSWAY CO H	2,870,000	2,732,383	3,449,510
SHENZHEN EXPRESSWAY CO LTD A	3,600	5,057	4,922
SHENZHEN FUANNA BEDDING A	14,600	15,978	15,879
SHENZHEN GAS CORP LTD A	6,100	5,034	5,054
SHENZHEN GONGJIN ELECTRONI A	12,300	16,418	16,583
SHENZHEN GOODIX TECHNOLOGY A	500	9,294	10,104
SHENZHEN GRANDLAND GROUP C A	6,900	5,022	4,882
SHENZHEN H+T INTELLIGENT A	12,400	16,443	17,097
SHENZHEN HEPALINK PHARMACE A	1,800	5,549	5,501
SHENZHEN HEUNGKONG HOLDING A	61,900	21,120	21,990
SHENZHEN HUAQIANG INDUS CO A	2,400	4,842	4,644
SHENZHEN INFOGEM TECHNOLOG A	2,500	5,691	5,165
SHENZHEN INOVANCE TECHNOLO A	4,400	15,409	14,677
SHENZHEN INTL HOLDINGS	6,352,076	12,486,096	12,602,519
SHENZHEN INVESTMENT LTD	22,991,060	8,854,247	8,475,424
SHENZHEN JINJIA GROUP CO L A	3,000	5,258	5,421
SHENZHEN KAIFA TECHNOLOGY A	4,100	5,049	4,853
SHENZHEN KANGTAI BIOLOGICA A	1,600	11,756	12,230
SHENZHEN KINGDOM SCI TECH A	2,200	6,563	6,291
SHENZHEN KINWONG ELECTRONI A	3,900	21,583	22,719

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SHENZHEN MINDRAY BIO MEDIC A	95,900	2,211,796	2,278,712
SHENZHEN MTC CO LTD A	12,300	5,067	4,907
SHENZHEN NEPTUNUS BIOENG A	10,100	5,190	5,117
SHENZHEN OVERSEAS CHINESE A	21,000	21,917	21,250
SHENZHEN SALUBRIS PHARM A	2,100	6,853	6,843
SHENZHEN SELEN SCIENCE A	19,400	20,134	16,495
SHENZHEN SINOVATIO TECHNOL A	1,900	26,037	25,968
SHENZHEN SUNLINE TECH CO L A	7,600	17,213	16,045
SHENZHEN SUNLORD ELECTRONI A	13,200	32,663	33,787
SHENZHEN SUNTAK CIRCIOT TE A	12,264	27,223	27,837
SHENZHEN SUNWAY COMMUNICAT A	2,600	9,196	9,256
SHENZHEN TAGEN GROUP CO A	21,400	15,762	15,392
SHENZHEN WORLD UNION GROUP A	7,700	5,257	5,056
SHENZHEN YAN TIAN PORT HLD A	6,500	5,204	5,167
SHENZHEN YINGHE TECHNOLOGY A	5,800	21,030	21,052
SHENZHEN YSSTECH INFO TECH A	12,700	22,867	20,932
SHENZHEN ZHONGJIN LINGNAN A	8,700	6,104	5,941
SHENZHOU INTERNATIONAL GROUP	5,013,212	61,001,093	68,917,628
SHIBUSAWA WAREHOUSE CO LTD	18,100	337,042	279,379
SHIBUYA CORPORATION	44,900	1,299,422	1,222,727
SHIGA BANK LTD/THE	101,100	2,903,549	2,346,864
SHIJIAZHUANG CHANGSHAN BEI A	6,400	5,357	5,050
SHIJIAZHUANG YILING PHARMA A	3,000	5,223	5,058
SHIKOKU BANK LTD/THE	67,800	1,033,395	567,622
SHIKOKU CHEMICALS CORP	73,200	549,757	765,019
SHIKOKU ELECTRIC POWER CO	227,000	4,846,535	2,098,496
SHIKUN + BINUI LTD	381,430	748,461	1,112,243
SHIMA SEIKI MFG LTD	39,400	2,743,193	1,155,597
SHIMACHU CO LTD	57,700	1,458,972	1,341,549
SHIMADZU CORP	435,619	5,516,249	10,682,248
SHIMAMURA CO LTD	181,064	16,221,487	13,528,543
SHIMANO INC	741,099	88,053,936	110,263,755
SHIMAO PROPERTY HOLDINGS LTD	2,259,052	5,146,279	6,881,976
SHIMIZU BANK LTD/THE	21,100	674,847	354,670
SHIMIZU CORP	1,251,400	8,362,404	10,395,424
SHIMOJIMA CO LTD	20,300	216,233	203,301
SHIN ETSU CHEMICAL CO LTD	1,020,961	73,822,275	95,093,221
SHIN ETSU POLYMER CO LTD	67,500	397,599	489,303
SHIN KONG FINANCIAL HOLDINGS	56,732,132	18,581,084	17,224,489
SHIN NIPPON AIR TECHNOLOGIES	25,500	433,114	404,251
SHIN NIPPON BIOMEDICAL LABOR	35,600	319,522	230,637
SHIN ZU SHING CO LTD	170,000	549,068	637,647
SHINDENGEN ELECTRIC MFG	14,800	639,330	505,513

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SHINHAN FINANCIAL GROUP LTD	1,215,633	48,914,178	47,271,400
SHINING BUILDING BUSINESS CO	820,792	280,830	261,622
SHINKO ELECTRIC INDUSTRIES	166,800	1,150,027	1,411,932
SHINKO SHOJI CO LTD	32,300	322,226	570,212
SHINKONG SYNTHETIC FIBERS	3,131,000	1,129,850	1,401,211
SHINMAYWA INDUSTRIES LTD	147,800	1,187,573	1,879,395
SHINNIHON CORP	48,000	420,895	396,956
SHINSEGAE INC	9,957	2,960,273	2,595,641
SHINSEGAE INTERNATIONAL INC	6,244	1,420,308	1,151,840
SHINSEI BANK LTD	328,000	5,850,529	5,093,224
SHINVA MEDICAL INSTRUMENT A	7,200	16,412	16,720
SHINWA CO LTD	21,263	319,084	426,286
SHIONOGI + CO LTD	2,542,794	137,753,271	146,539,892
SHIP FINANCE INTL LTD	150,443	1,759,192	1,882,042
SHIP HEALTHCARE HOLDINGS INC	87,200	2,018,380	3,763,505
SHIPPING CORP OF INDIA LTD	117,941	113,230	53,479
SHISEIDO CO LTD	720,474	25,233,440	54,306,380
SHIZUOKA BANK LTD/THE	945,630	9,410,112	6,968,909
SHIZUOKA GAS CO LTD	146,000	981,737	1,112,549
SHO BOND HOLDINGS CO LTD	79,314	2,748,089	2,797,412
SHOCHIKU CO LTD	18,200	2,019,500	2,054,130
SHOEI CO LTD	23,900	971,779	951,652
SHOEI FOODS CORP	24,900	1,005,417	771,914
SHOPIFY INC CLASS A	159,205	34,369,791	47,943,353
SHOPRITE HOLDINGS LTD	1,659,559	21,711,912	18,554,814
SHOUGANG CONCORD INTL ENT CO	12,684,000	430,222	430,241
SHOUGANG FUSHAN RESOURCES GR	4,780,000	2,549,566	1,040,128
SHOWA CORP	161,200	1,520,532	2,172,474
SHOWA DENKO K K	372,800	11,023,181	10,968,777
SHOWA SANGYO CO LTD	62,700	1,258,739	1,757,509
SHREE CEMENT LTD	10,726	2,549,642	3,390,676
SHRIRAM TRANSPORT FINANCE	174,796	2,895,690	2,735,987
SHUFERSAL LTD	262,706	1,640,265	1,749,385
SHUI ON LAND LTD	6,043,599	2,199,724	1,400,181
SHUN TAK HOLDINGS LTD	4,101,750	1,688,718	1,643,325
SHUNFA HENGYE CORPORATION A	22,900	10,250	10,002
SIA ENGINEERING CO LTD	381,800	993,914	708,317
SIAM CEMENT PUB CO FOR REG	3,590,200	52,037,938	55,256,359
SIAM CITY CEMENT PCL FOR	60,960	483,332	477,065
SIAM COMMERCIAL BANK FOREIGN	3,485,143	14,425,716	15,853,182
SIAM COMMERCIAL BANK P NVDR	9,652,000	40,283,560	43,904,916
SIAM GLOBAL HOUSE PCL FOREIG	1,854,266	859,058	1,070,205
SIAM GLOBAL HOUSE PCL NVDR	27,400	15,161	15,814

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SIAM MAKRO PUBLIC CO FOREIGN	212,800	250,271	258,476
SIAS SPA	137,081	1,352,316	2,546,120
SIASUN ROBOT + AUTOMATION A	4,100	9,382	9,091
SIBANYE GOLD LTD	3,668,520	3,910,124	4,360,209
SICHUAN CHUANTOU ENERGY CO A	11,700	15,532	15,161
SICHUAN EXPRESSWAY CO A	8,500	5,295	5,012
SICHUAN EXPRESSWAY CO H	568,000	249,647	174,490
SICHUAN HAITE HIGH TECH CO A	11,400	21,572	20,316
SICHUAN HEBANG BIOTECHNOL A	22,200	6,204	6,141
SICHUAN KELUN PHARMACEUTIC A	3,500	14,575	15,150
SICHUAN LANGUANG DEVELOPME A	5,600	5,225	5,071
SICHUAN ROAD+BRIDGE CO LT A	9,500	5,213	5,035
SICHUAN SHUANGMA CEMENT A	14,000	32,763	32,593
SICHUAN SWELLFUN CO LTD A	1,200	8,260	8,879
SICHUAN TIANYI COMHEART TE A	4,300	17,206	16,872
SICHUAN YAHUA INDUSTRIAL A	15,300	16,480	15,571
SIEGFRIED HOLDING AG REG	8,892	2,078,502	3,100,800
SIEMENS AG REG	1,469,864	155,293,047	175,088,029
SIEMENS GAMESA RENEWABLE ENE	1,944,456	32,347,714	32,373,757
SIEMENS HEALTHINEERS AG	203,492	8,066,065	8,599,752
SIEMENS LTD	134,593	2,230,825	2,556,931
SIERRA WIRELESS INC	68,200	2,019,054	827,220
SIEYUAN ELECTRIC CO LTD A	3,500	5,232	5,075
SIG COMBIBLOC GROUP AG	266,472	2,857,716	3,066,478
SIG PLC	1,151,732	2,425,662	1,901,155
SIGMA HEALTHCARE LTD	2,043,416	1,054,354	795,852
SIGNIFY NV	158,260	5,912,567	4,685,890
SIGURD MICROELECTRONICS CORP	434,000	400,808	415,003
SIHUAN PHARMACEUTICAL HLDGS	5,252,000	1,511,990	1,183,171
SIIC ENVIRONMENT HOLDINGS LT	1,018,300	378,693	206,979
SIIX CORP	65,500	641,431	773,306
SIKA AG REG	432,604	44,947,652	73,919,822
SILERGY CORP	81,000	1,132,963	1,585,602
SILICOM LTD	1,263	48,050	41,287
SILICON INTEGRATED SYSTEMS	552,890	185,405	144,544
SILICON WORKS CO LTD	16,518	505,795	615,858
SILLAJEN INC	78,927	8,171,019	3,376,775
SILOAM INTERNATIONAL HOSPITA	414,393	361,902	137,862
SILTRONIC AG	75,236	6,040,682	5,504,005
SILVERLAKE AXIS LTD	1,552,440	849,337	613,885
SIMCORP A/S	103,024	4,605,789	9,981,727
SIME DARBY BERHAD	4,412,892	2,684,004	2,413,342
SIME DARBY PLANTATION BHD	2,375,292	3,063,448	2,827,934

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SIME DARBY PROPERTY BHD	2,326,392	687,561	579,839
SIMPLO TECHNOLOGY CO LTD	411,200	3,093,795	3,316,396
SINA CORP	39,947	4,131,606	1,722,914
SINANEN HOLDINGS CO LTD	17,300	368,548	294,007
SINBON ELECTRONICS CO LTD	877,826	1,996,013	3,207,819
SINCERE NAVIGATION	337,000	267,067	174,687
SINDOH CO LTD	6,733	294,465	275,524
SINFONIA TECHNOLOGY CO LTD	50,199	565,443	574,022
SINGAMAS CONTAINER HLDGS	2,844,000	533,617	425,917
SINGAPORE AIRLINES LTD	4,330,925	32,596,605	29,674,175
SINGAPORE EXCHANGE LTD	6,428,036	34,666,047	37,628,918
SINGAPORE POST LTD	3,045,200	2,320,402	2,138,246
SINGAPORE PRESS HOLDINGS LTD	12,255,003	25,169,404	22,101,487
SINGAPORE TECH ENGINEERING	12,607,436	32,842,879	38,578,503
SINGAPORE TELECOMMUNICATIONS	62,728,526	145,926,853	162,274,911
SINKO INDUSTRIES LTD	37,600	618,335	546,516
SINO AMERICAN SILICON PRODUC	817,000	1,417,655	2,146,435
SINO BIOPHARMACEUTICAL	11,339,498	11,504,599	11,597,131
SINO LAND CO	23,750,025	40,834,164	39,824,042
SINO OCEAN GROUP HOLDING LTD	4,430,708	2,577,541	1,882,874
SINO PLATINUM METALS CO A	8,300	22,834	21,837
SINO THAI ENGR + CONST FOR	1,437,643	977,309	1,265,717
SINO THAI ENGR + CONSTR NVDR	3,543,100	2,820,647	3,119,384
SINOCARE INC A	9,700	16,691	16,637
SINOCHEM INTL CORP A	5,000	5,298	5,438
SINOFERT HOLDINGS LTD	1,068,480	207,402	116,251
SINOLINK SECURITIES CO LTD A	68,100	96,845	96,375
SINOMA INTERNATIONAL ENGIN A	5,300	5,138	4,962
SINOMA SCIENCE+TECHNOLOGY A	4,000	5,217	5,276
SINOPAC FINANCIAL HOLDINGS	81,651,538	28,950,568	34,306,817
SINOPEC ENGINEERING GROUP H	1,815,500	1,745,097	1,538,382
SINOPEC KANTONS HOLDINGS	1,390,000	915,566	581,798
SINOPEC OILFIELD SERVICE H	1,790,000	356,851	222,246
SINOPEC SHANGHAI PETROCHE A	14,900	11,191	11,194
SINOPEC SHANGHAI PETROCHEM H	28,450,259	14,432,882	11,289,063
SINOPHARM GROUP CO H	7,864,548	34,115,456	27,683,209
SINOSOFT TECHNOLOGY GROUP LT	801,599	321,289	231,887
SINOSTEEL ENGINEERING + TE A	18,400	16,605	15,565
SINOTRANS LIMITED A	11,000	7,958	7,671
SINOTRANS LIMITED H	4,162,783	1,970,973	1,513,255
SINOTRUK HONG KONG LTD	3,935,500	5,411,242	6,810,619
SINOVAC BIOTECH LTD	68,732	443,312	444,696
SINTEX INDUSTRIES LTD	437,764	117,475	17,123

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SINTEX PLASTICS TECHNOLOGY L	489,109	450,624	49,954
SINTOKOGIO LTD	125,000	1,085,934	1,092,909
SINYI REALTY INC	356,843	331,906	369,372
SIRIUS MINERALS PLC	9,376,042	3,529,930	1,756,521
SITC INTERNATIONAL HOLDINGS	2,437,000	1,406,801	2,483,011
SITRONIX TECHNOLOGY CORP	165,000	493,580	690,610
SIX OF OCTOBER DEVELOPMENT	259,027	344,680	216,283
SIXT SE	31,049	1,385,822	3,330,781
SIXT SE PRFD	36,854	1,129,660	2,690,235
SJM HOLDINGS LTD	2,686,000	4,230,513	3,056,453
SK CHEMICALS CO LTD/NEW	17,425	1,270,485	867,741
SK DISCOVERY CO LTD	21,459	713,918	508,296
SK GAS LTD	6,984	420,790	474,209
SK HOLDINGS CO LTD	68,262	13,075,544	13,715,658
SK HYNIX INC	1,863,705	82,423,117	112,179,013
SK INNOVATION CO LTD	124,475	16,162,046	17,140,714
SK MATERIALS CO LTD	9,158	763,692	1,174,641
SK NETWORKS CO LTD	283,168	2,105,325	1,240,922
SK SECURITIES CO LTD	741,640	949,638	464,388
SK TELECOM	254,110	55,402,801	56,999,515
SKANDINAVISKA ENSKILDA BAN A	3,064,843	25,417,514	28,381,724
SKANDINAVISKA ENSKILDA BAN C	23,379	283,586	218,969
SKANSKA AB B SHS	645,855	10,858,310	11,673,588
SKC CO LTD	43,173	1,219,329	1,480,666
SKCKOLONPI INC	25,897	1,090,362	647,061
SKF AB B SHARES	1,079,986	19,758,648	19,875,365
SKISTAR AB	80,832	621,120	994,914
SKY NETWORK TELEVISION LTD	767,962	1,086,587	608,646
SKY PERFECT JSAT HOLDINGS	237,019	1,085,252	923,965
SKYCITY ENTERTAINMENT GROUP	1,194,438	3,376,586	3,040,505
SKYFAME REALTY HOLDINGS LTD	4,912,000	1,039,969	773,345
SKYLARK HOLDINGS CO LTD	387,900	5,753,214	6,772,229
SKYWORTH GROUP LTD	2,370,053	1,448,314	637,070
SL CORP	30,869	558,630	633,608
SLC AGRICOLA SA	893,300	4,718,571	4,118,459
SLIGRO FOOD GROUP NV	68,800	2,922,039	2,565,945
SM ENTERTAINMENT CO LTD	32,752	1,278,000	1,179,997
SM INVESTMENTS CORP	1,944,853	33,358,104	36,782,718
SM PRIME HOLDINGS INC	40,232,850	28,506,318	29,133,185
SMA SOLAR TECHNOLOGY AG	16,576	527,535	482,867
SMARTAC GROUP CHINA HOLDINGS	8,408,000	503,607	226,007
SMARTGROUP CORP LTD	165,186	928,321	966,767
SMARTONE TELECOMMUNICATIONS	740,538	659,286	705,229

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SMC CORP	181,332	31,780,145	67,608,190
SMCP SA	48,335	1,327,267	816,852
SMI HOLDINGS GROUP LTD	1,325,600	616,142	0
SMILES FIDELIDADE SA	116,100	1,495,514	1,272,279
SMITH + NEPHEW PLC	6,306,651	108,475,662	136,851,415
SMITHS GROUP PLC	648,258	12,647,682	12,911,846
SMK CORP	10,299	450,324	257,140
SMS CO LTD	110,800	974,845	2,596,714
SMTC CORPORATION	34,480	82,493	133,093
SMU SA	2,547,454	672,785	676,495
SMURFIT KAPPA GROUP PLC	402,949	10,869,670	12,215,689
SNAM SPA	22,436,152	101,995,959	111,680,357
SNC LAVALIN GROUP INC	268,950	11,436,862	5,450,007
SNS REAAL	2,618,193	-	3
SOBHA LTD	65,875	447,503	517,438
SOC INVERSIONES ORO BLANCO	37,254,496	380,615	202,089
SOC QUIMICA Y MINERA CHILE B	119,961	4,474,805	3,719,242
SOCIETE BIC SA	194,498	17,272,009	14,851,200
SOCIETE GENERALE SA	1,435,135	86,040,307	36,314,864
SOCO INTERNATIONAL PLC	610,586	2,146,242	542,411
SODA SANAYII	4,528,722	5,718,082	4,979,715
SODEXO SA	510,858	50,927,162	59,805,473
SODICK CO LTD	76,200	401,518	657,750
SOFINA	37,549	6,172,657	7,166,713
SOFT WORLD INTL CORP	115,000	242,578	272,139
SOFTBANK CORP	2,347,700	27,976,770	30,495,695
SOFTBANK GROUP CORP	2,615,150	56,168,678	125,368,941
SOFTCAT PLC	385,546	3,916,631	4,767,000
SOFTWARE AG	129,787	4,238,817	4,463,605
SOGO MEDICAL HOLDINGS CO LTD	34,000	520,409	531,112
SOHGO SECURITY SERVICES CO	120,818	2,935,237	5,573,283
SOHO CHINA LTD	1,311,423	705,488	463,300
SOJITZ CORP	2,488,600	7,116,245	7,991,977
SOK MARKETLER TICARET AS	308,388	623,955	509,715
SOLAR A/S B SHS	8,381	512,369	404,089
SOLAREEDGE TECHNOLOGIES INC	43,038	2,389,910	2,688,153
SOLASTO CORP	87,900	780,848	763,638
SOLVAY SA	138,898	16,860,375	14,409,934
SOMPO HOLDINGS INC	892,591	32,977,847	34,472,537
SONAE	2,459,555	2,712,324	2,379,400
SONAE SIERRA BRASIL SA	38,800	344,925	301,682
SONDA SA	914,738	1,366,677	1,272,550
SONGCHENG PERFORMANCE DEVE A	3,600	11,664	12,129

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SONGWON INDUSTRIAL CO LTD	30,906	533,689	595,556
SONIC HEALTHCARE LTD	3,274,968	54,893,181	62,281,454
SONIX TECHNOLOGY CO LTD	162,000	202,773	164,558
SONOSCAPE MEDICAL CORP A	7,300	31,294	30,355
SONOVA HOLDING AG REG	389,994	67,940,950	88,718,635
SONY CORP	2,937,640	117,712,430	153,998,429
SONY FINANCIAL HOLDINGS INC	502,474	9,904,542	12,069,823
SOOCHOW SECURITIES CO LTD A	63,100	98,552	94,168
SOPHOS GROUP PLC	874,777	4,608,923	4,394,309
SOPRA STERIA GROUP	27,926	2,651,593	3,259,719
SORL AUTO PARTS INC	97,319	772,728	337,697
SOTETSU HOLDINGS INC	123,800	2,552,402	3,411,567
SOULBRAIN CO LTD	18,880	722,322	772,598
SOURCENEXT CORP	166,300	724,517	609,695
SOUTH INDIAN BANK LTD	1,040,053	333,804	195,874
SOUTH32 LTD	11,302,684	22,296,104	25,222,672
SOUTHERN COPPER CORP	159,354	3,355,693	6,190,903
SOUTHERN CROSS MEDIA GROUP L	1,936,742	2,261,123	1,698,886
SOUTHERN PROVINCE CEMENT CO	44,988	582,913	593,202
SP SETIA BHD	1,525,076	1,179,584	797,136
SPACE VALUE HOLDINGS CO LTD	56,000	481,466	261,964
SPAR GROUP LIMITED/THE	324,170	4,411,148	4,294,987
SPAR NORD BANK A/S	168,940	1,852,542	1,487,311
SPAREBANK 1 OESTLANDET	57,422	614,572	572,466
SPAREBANK 1 SMN	288,742	2,205,764	3,308,694
SPAREBANK 1 SR BANK ASA	426,458	3,784,917	5,196,895
SPARK NEW ZEALAND LTD	13,851,252	34,533,427	37,212,766
SPC SAMLIP	4,534	958,477	385,212
SPCG PCL	448,300	330,264	283,591
SPECTRIS PLC	262,108	5,818,934	9,600,574
SPEEDCAST INTERNATIONAL LTD	440,210	1,244,279	1,075,032
SPIE SA	313,224	6,332,361	5,824,905
SPIRAX SARCO ENGINEERING PLC	138,771	11,221,504	16,221,985
SPIRE HEALTHCARE GROUP PLC	536,100	2,603,078	816,707
SPORTON INTERNATIONAL INC	96,068	526,812	567,571
SPORTS DIRECT INTERNATIONAL	380,735	1,401,704	1,338,359
SPOTIFY TECHNOLOGY SA	409,185	61,526,941	59,831,031
SPRING AIRLINES CO LTD A	1,800	12,029	11,793
SQUARE ENIX HOLDINGS CO LTD	111,100	2,401,990	3,557,592
SRA HOLDINGS INC	13,200	318,635	321,363
SREI INFRASTRUCTURE FINANCE	254,561	201,162	66,012
SRF LTD	23,946	735,474	1,055,511
SRI TRANG AGRO INDUSTRY FOR	1,056,520	463,421	437,525

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SRISAWAD CORP PCL NVDR	146,230	253,057	268,214
SRISAWADCORP PCL FOREIGN	779,079	755,442	1,428,978
SSAB AB B SHARES	1,612,824	6,035,738	4,912,419
SSAB AB A SHARES	469,497	2,335,434	1,637,992
SSANGYONG CEMENT IND	469,776	2,634,860	2,563,191
SSANGYONG MOTOR CO	77,536	665,801	271,626
SSE PLC	1,942,988	39,764,770	27,745,278
SSP GROUP PLC	1,007,758	6,030,193	8,798,456
SSR MINING INC	253,700	3,972,694	3,479,092
SSY GROUP LTD	2,278,172	1,296,488	2,058,738
ST BARBARA LTD	1,552,354	3,279,842	3,202,731
ST CORP	20,700	253,381	323,161
ST GALLER KANTONALBANK A REG	5,358	2,171,055	2,417,969
ST JAMES S PLACE PLC	2,180,738	24,325,536	30,474,174
ST PHARM CO LTD	16,654	642,409	249,525
ST SHINE OPTICAL CO LTD	88,000	1,616,586	1,561,133
ST. MODWEN PROPERTIES PLC	460,619	1,982,948	2,567,687
STABILUS SA	55,263	3,494,032	2,567,688
STADIO HOLDINGS PTY LTD	314,931	105,792	74,594
STAGECOACH GROUP PLC	817,023	2,360,843	1,319,538
STANDARD BANK GROUP LTD	2,926,306	39,317,363	40,813,162
STANDARD CHARTERED PLC	4,128,325	67,549,544	37,524,925
STANDARD FOODS CORP	821,220	1,536,118	1,604,921
STANDARD LIFE ABERDEEN PLC	4,594,496	25,230,070	17,226,487
STANLEY ELECTRIC CO LTD	261,941	5,663,623	6,437,904
STANTEC INC	300,700	5,967,519	7,232,448
STAR BULK CARRIERS CORP	194,512	6,196,304	1,877,041
STAR ENTERTAINMENT GRP LTD/T	1,468,555	5,679,778	4,245,901
STAR MICRONICS CO LTD	62,100	759,560	801,179
STAR PETROLEUM REFINING PCL	2,577,100	1,292,123	848,739
STARHUB LTD	1,161,440	2,027,427	1,322,013
STARPHARMA HOLDINGS LTD	710,768	960,144	678,343
STARS GROUP INC/THE	298,700	7,913,069	5,108,816
STARTS CORP INC	64,200	1,112,900	1,513,533
STARZEN CO LTD	19,600	645,189	759,514
STATE BANK OF INDIA	13,000,317	58,304,450	68,036,138
STCUBE	42,014	905,028	543,982
STEADFAST GROUP LTD	1,624,669	2,853,347	4,001,791
STEALTHGAS INC	508,900	2,137,380	1,750,616
STEEL AUTHORITY OF INDIA	669,838	864,179	492,474
STEINHOFF INTERNATIONAL H NV	2,207,794	375,441	203,537
STELLA CHEMIFA CORP	17,800	506,022	495,638
STELLA JONES INC	113,700	2,942,867	4,112,081

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STERLITE TECHNOLOGIES LTD	150,668	648,754	383,177
STMICROELECTRONICS NV	1,911,582	28,040,942	33,959,802
STMICROELECTRONICS NV NY SHS	99,300	1,699,433	1,749,666
STO EXPRESS CO LTD A	3,900	13,681	14,162
STOBART GROUP LTD	632,238	2,345,235	891,552
STOLT NIELSEN LTD	81,834	1,185,049	996,284
STONECO LTD A	69,400	1,352,228	2,052,852
STORA ENSO OYJ R SHS	1,314,974	14,660,543	15,476,589
STOREBRAND ASA	1,989,589	11,875,555	14,626,637
STRABAG SE BR	41,965	1,221,159	1,457,588
STRAUMANN HOLDING AG REG	47,043	30,384,067	41,561,887
STRAUSS GROUP LTD	88,174	1,541,521	2,534,055
STRIDES PHARMA SCIENCE LTD	51,886	770,603	299,842
STRIKE CO LTD	26,800	862,240	501,723
STROEER SE + CO KGAA	50,439	1,766,180	3,793,909
STUDIO ALICE CO LTD	18,300	272,883	345,652
STUDIO CITY INTERNATIONA ADR	8,936	153,224	177,112
STUDIO DRAGON CORP	11,703	1,125,446	689,217
SUBARU CORP	3,951,503	91,334,512	96,055,192
SUBSEA 7 SA	680,300	9,278,244	8,190,521
SUEDZUCKER AG	115,985	2,653,884	1,966,727
SUEZ	866,257	15,456,675	12,518,607
SUGI HOLDINGS CO LTD	55,200	1,993,599	2,607,834
SUI NORTHERN GAS PIPELINES	873,600	775,286	380,009
SUI SOUTHERN GAS CO LTD	1,065,000	302,919	137,867
SUL AMERICA SA UNITS	192,705	1,320,773	1,886,499
SULZER AG REG	25,499	2,675,240	2,790,506
SUMCO CORP	348,358	5,450,981	4,145,117
SUMIDA CORP	40,400	729,278	433,473
SUMITOMO BAKELITE CO LTD	60,200	2,564,666	2,148,404
SUMITOMO CHEMICAL CO LTD	3,756,298	20,227,389	17,432,235
SUMITOMO CORP	2,755,427	39,506,184	41,750,831
SUMITOMO DAINIPPON PHARMA CO	590,500	10,017,779	11,197,248
SUMITOMO DENSETSU CO LTD	26,900	385,988	426,945
SUMITOMO ELECTRIC INDUSTRIES	1,771,832	24,695,769	23,262,079
SUMITOMO FORESTRY CO LTD	284,382	3,124,413	3,407,622
SUMITOMO HEAVY INDUSTRIES	454,149	15,029,142	15,617,431
SUMITOMO METAL MINING CO LTD	391,607	11,781,738	11,700,231
SUMITOMO MITSUI CONSTRUCTION	482,800	2,507,677	2,675,252
SUMITOMO MITSUI FINANCIAL GR	2,314,037	113,929,988	81,745,172
SUMITOMO MITSUI TRUST HOLDIN	1,325,341	52,174,061	48,048,839
SUMITOMO OSAKA CEMENT CO LTD	66,402	2,198,369	2,637,837
SUMITOMO PRECISION PRODUCTS	5,300	210,893	136,755

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Security Name	Shares	Book Value	Market Value
SUMITOMO REALTY + DEVELOPMEN	742,815	21,433,383	26,530,092
SUMITOMO RIKO COMPANY LTD	69,923	642,297	545,807
SUMITOMO RUBBER INDUSTRIES	370,968	5,003,233	4,290,200
SUMITOMO SEIKA CHEMICALS CO	17,100	429,409	521,380
SUMITOMO WAREHOUSE CO LTD	133,500	1,410,069	1,703,754
SUMMARECON AGUNG TBK PT	12,822,405	949,410	1,107,297
SUMMERSET GROUP HOLDINGS LTD	581,716	1,825,582	2,176,252
SUN ART RETAIL GROUP LTD	3,545,500	4,359,465	3,358,298
SUN FRONTIER FUDOUSAN CO LTD	51,600	597,869	487,073
SUN HUNG KAI + CO LTD	1,085,000	793,792	506,912
SUN HUNG KAI PROPERTIES	2,812,706	40,274,664	47,703,494
SUN INTERNATIONAL LTD	126,191	536,411	448,788
SUN LIFE FINANCIAL INC	1,341,722	48,604,981	55,681,335
SUN PHARMA ADVANCED RESEARCH	106,623	362,898	179,333
SUN PHARMACEUTICAL INDUS	5,963,614	43,726,446	34,639,977
SUN TV NETWORK LTD	630,097	7,376,849	4,608,829
SUNAC CHINA HOLDINGS LTD	2,424,897	8,459,677	11,918,854
SUNCITY GROUP HOLDINGS LTD	4,240,000	1,014,834	1,036,595
SUNCOR ENERGY INC	3,098,778	113,471,585	96,870,160
SUNCORP GROUP LTD	2,059,910	20,954,735	19,471,447
SUNDARAM FINANCE LTD	42,314	829,606	1,024,909
SUNDRAM FASTENERS LTD	96,057	817,620	710,956
SUNDRUG CO LTD	565,500	17,440,040	15,305,346
SUNEVISION HOLDINGS	1,151,000	928,462	1,001,830
SUNFLOWER PHARMACEUTICAL A	9,600	21,738	21,511
SUNG KWANG BEND CO LTD	32,306	603,186	299,376
SUNGROW POWER SUPPLY CO LT A	3,800	5,072	5,173
SUNGWOO HITECH CO LTD	166,207	1,287,700	594,496
SUNING UNIVERSAL CO LTD A	10,100	5,160	5,088
SUNING.COM CO LTD A	24,500	40,119	40,950
SUNNY FRIEND ENVIRONMENTAL T	102,000	582,773	908,031
SUNNY OPTICAL TECH	1,462,867	15,934,933	15,110,831
SUNPLUS TECHNOLOGY CO LTD	509,000	185,037	202,391
SUNRISE COMMUNICATIONS GROUP	71,486	6,122,352	5,341,287
SUNSEA AIOT TECHNOLOGY CO A	5,500	16,452	16,176
SUNSHINE OILSANDS LTD	8,431,500	723,766	86,339
SUNSTONE DEVELOPMENT CO LT A	6,500	10,530	10,136
SUNTORY BEVERAGE + FOOD LTD	1,069,174	44,576,269	46,492,298
SUNWARD INTELLIGENT EQUIPM A	16,700	15,720	15,172
SUNWAY BHD	3,931,335	1,403,733	1,548,554
SUNWAY CONSTRUCTION GROUP BH	569,960	212,813	277,222
SUNWODA ELECTRONIC CO LTD A	4,100	7,066	6,877
SUOFEIYA HOME COLLECTION C A	2,300	6,163	6,215

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SUPALAI PCL NVDR	2,013,600	1,428,410	1,542,989
SUPALAI PUBLIC CO LTD FOR	1,528,800	906,989	1,171,494
SUPER ENERGY CORP PCL FOREIG	15,556,600	693,941	350,014
SUPER GROUP LTD	629,354	1,761,071	1,467,916
SUPER RETAIL GROUP LTD	279,463	1,689,818	1,614,011
SUPERB SUMMIT INTERNATIONAL	15,630,000	-	2
SUPERDRY PLC	152,278	2,380,054	893,438
SUPERIOR PLUS CORP	288,200	3,256,587	2,946,510
SUPERLOOP LTD	341,939	572,694	369,532
SUPERMAX CORP BHD	4,413,500	1,535,737	1,783,556
SUPREME ELECTRONICS CO LTD	431,000	433,061	437,806
SUPREME INDUSTRIES LTD	53,748	732,067	892,367
SURUGA BANK LTD	336,700	1,572,244	1,253,172
SURYA CITRA MEDIA PT TBK	5,585,800	990,870	636,570
SURYA SEMESTA INTERNUSA PT	4,523,400	359,676	230,533
SUSHIRO GLOBAL HOLDINGS LTD	68,300	3,174,877	4,076,193
SUZANO SA	792,250	6,416,478	6,790,449
SUZHOU ANJIE TECHNOLOGY CO A	2,700	5,345	5,303
SUZHOU CHUNXING PRECISION A	20,500	36,374	33,489
SUZHOU GOLD MANTIS CONSTR A	6,800	10,145	10,207
SUZHOU VICTORY PRECISION A	54,100	21,262	20,165
SUZLON ENERGY LTD	3,075,843	777,833	233,938
SUZUKEN CO LTD	612,031	29,222,082	35,901,577
SUZUKI MOTOR CORP	1,346,056	52,610,743	63,267,381
SVENSKA CELLULOSA AB A SHS	30,058	315,082	305,174
SVENSKA CELLULOSA AB SCA B	1,681,229	11,303,164	14,623,007
SVENSKA HANDELSBANKEN A SHS	3,202,836	34,347,871	31,716,989
SVENSKA HANDELSBANKEN B SHS	71,475	1,044,796	731,836
SWANCOR HOLDING CO LTD	85,000	379,832	231,523
SWATCH GROUP AG/THE BR	59,436	18,560,043	17,038,320
SWATCH GROUP AG/THE REG	95,816	5,861,209	5,193,719
SWCC SHOWA HOLDINGS CO LTD	41,400	426,448	315,476
SWECO AB B SHS	134,580	2,455,138	3,695,866
SWEDBANK AB A SHARES	3,284,908	60,849,989	49,371,691
SWEDISH ORPHAN BIOVITRUM AB	316,961	8,628,499	6,109,857
SWIRE PACIFIC LTD CL A	4,279,129	47,853,473	52,581,937
SWIRE PACIFIC LTD CL B	2,377,500	4,305,786	4,503,936
SWIRE PROPERTIES LTD	10,220,157	37,543,941	41,273,082
SWISS LIFE HOLDING AG REG	285,390	105,555,712	141,611,982
SWISS PRIME SITE REG	557,303	46,458,583	48,728,288
SWISS RE AG	2,391,621	209,438,709	243,430,224
SWISSCOM AG REG	199,057	90,203,549	100,059,319
SWISSQUOTE GROUP HOLDING REG	17,316	744,375	738,106

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SYDBANK A/S	108,610	2,794,875	2,073,102
SYDNEY AIRPORT	9,766,093	48,070,033	55,100,977
SYMPHONY LTD	19,921	374,443	355,491
SYMRISE AG	245,794	15,990,026	23,691,608
SYNCMOLD ENTERPRISE CORP	126,500	317,339	342,118
SYNDICATE BANK	635,836	558,694	385,955
SYNERGIE SA	12,542	821,547	453,480
SYNGENE INTERNATIONAL LTD	155,137	605,947	750,429
SYNLAIT MILK LTD	195,557	1,508,411	1,208,382
SYNNEX TECHNOLOGY INTL CORP	9,941,809	12,689,216	12,483,477
SYNTHOMER PLC	600,989	2,048,824	2,856,058
SYRAH RESOURCES LIMITED RIGHTS	119,171	-	5,854
SYRAH RESOURCES LTD	630,839	1,623,258	389,568
SYSMEX CORP	403,648	18,960,294	26,326,661
SYSTEMA CORP	184,700	1,395,360	3,020,618
SYSTEX CORP	332,000	628,234	819,859
T GAIA CORP	45,100	471,653	852,689
T HASEGAWA CO LTD	41,200	636,843	735,359
T M G HOLDING	650,555	474,255	422,013
T RAD CO LTD	12,400	372,395	219,020
T+D HOLDINGS INC	1,632,521	25,152,238	17,720,747
TA CHEN STAINLESS PIPE CO	1,498,513	1,482,600	2,185,568
TA I TECHNOLOGY CO LTD	160,000	356,842	233,874
TA YA ELECTRIC WIRE + CABLE	596,000	142,974	209,160
TABCORP HOLDINGS LTD	2,892,317	9,466,631	9,032,091
TABUK CEMENT CO	26,458	86,818	84,801
TACHI S CO LTD	52,900	673,337	679,540
TACHIBANA ELETECH CO LTD	35,000	721,016	545,433
TADANO LTD	249,870	4,163,614	2,604,455
TAEKWANG INDUSTRIAL CO LTD	1,433	1,384,487	1,638,211
TAEWOONG CO LTD	18,146	761,957	161,871
TAEYOUNG ENGINEERING + CONST	133,653	1,041,148	1,724,704
TAG IMMOBILIEN AG	399,814	6,666,297	9,251,866
TAHOE GROUP CO LTD A	2,300	5,524	5,525
TAICHUNG COMMERCIAL BANK	3,758,359	1,346,418	1,512,564
TAIDOC TECHNOLOGY CORP	67,000	379,696	307,394
TAIFLEX SCIENTIFIC CO LTD	175,540	223,853	244,155
TAIGEN BIOPHARMACEUTICALS	348,060	377,329	192,187
TAIHAN ELECTRIC WIRE CO LTD	457,766	790,873	281,086
TAIHEI DENGYO KAISHA LTD	29,800	562,952	600,757
TAIHEIYO CEMENT CORP	240,758	6,163,259	7,284,862
TAIHO KOGYO CO	26,800	255,132	205,465
TAIJI COMPUTER CORP LTD A	1,100	5,079	4,853

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TAIKISHA LTD	64,500	1,353,858	1,951,643
TAIMED BIOLOGICS INC	225,000	1,449,012	1,151,822
TAINAN SPINNING	1,354,265	617,586	534,128
TAISEI CORP	504,510	14,671,440	18,332,622
TAISEI LAMICK CO LTD	10,900	268,617	279,632
TAISHIN FINANCIAL HOLDINGS	67,450,936	30,057,584	31,054,859
TAISHO PHARMACEUTICAL HOLDIN	288,614	28,129,343	22,153,683
TAIWAN BUSINESS BANK	31,536,462	11,145,178	13,859,615
TAIWAN CEMENT	5,901,600	6,997,909	8,749,937
TAIWAN COGENERATION CORP	494,000	361,886	438,182
TAIWAN COOPERATIVE FINANCIAL	63,826,331	37,921,709	42,743,370
TAIWAN FAMILYMART CO LTD	83,000	595,652	603,938
TAIWAN FERTILIZER CO LTD	1,138,000	1,777,833	1,749,529
TAIWAN GLASS IND CORP	1,106,557	554,008	432,868
TAIWAN HIGH SPEED RAIL CORP	18,077,060	19,518,556	26,598,034
TAIWAN HON CHUAN ENTERPRISE	472,642	876,177	841,517
TAIWAN LAND DEVELOPMENT CORP	858,167	280,151	265,798
TAIWAN MOBILE CO LTD	10,925,312	38,796,230	43,089,899
TAIWAN PAIHO LTD	285,299	547,650	823,945
TAIWAN PCB TECHVEST CO LTD	334,736	406,981	397,681
TAIWAN SECOM	408,680	1,111,663	1,165,796
TAIWAN SEMICONDUCTOR CO LTD	263,000	254,313	421,687
TAIWAN SEMICONDUCTOR MANUFAC	73,311,847	486,601,015	564,127,930
TAIWAN STYRENE MONOMER	6,474,181	4,995,683	5,117,312
TAIWAN SURFACE MOUNTING TECH	635,711	901,714	1,193,257
TAIWAN TEA CORP	758,000	406,457	394,137
TAIWAN UNION TECHNOLOGY CORP	292,000	857,113	1,170,463
TAIYEN BIOTECH CO LTD	248,733	241,289	271,481
TAIYO HOLDINGS CO LTD	33,200	931,332	1,001,485
TAIYO NIPPON SANZO CORP	280,035	3,688,342	5,946,910
TAIYO YUDEN CO LTD	183,700	1,968,093	3,418,586
TAKAMATSU CONSTRUCTION GROUP	28,100	494,428	564,399
TAKAMIYA CO LTD	34,600	242,729	247,923
TAKAOKA TOKO CO LTD	19,800	483,375	222,001
TAKARA BIO INC	95,800	2,378,224	1,825,482
TAKARA HOLDINGS INC	270,500	2,120,024	2,829,529
TAKARA LEBEN CO LTD	162,700	639,043	578,375
TAKARA STANDARD CO LTD	115,700	1,721,419	1,830,968
TAKASAGO INTERNATIONAL CORP	35,000	989,072	955,077
TAKASAGO THERMAL ENGINEERING	143,900	1,741,272	2,372,066
TAKASHIMAYA CO LTD	265,569	4,432,679	2,911,054
TAKEAWAY.COM NV	124,286	9,152,327	11,662,645
TAKEDA PHARMACEUTICAL CO LTD	6,089,326	252,194,223	216,071,035

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TAKEUCHI MFG CO LTD	65,800	1,239,657	1,175,654
TAKI CHEMICAL CO LTD	9,300	480,749	353,044
TAKIHYO CO LTD	11,100	231,137	184,931
TAKKT AG	72,607	1,215,532	1,058,366
TAKUMA CO LTD	281,716	2,619,614	3,501,185
TALANX AG	179,149	6,335,572	7,772,970
TALEND SA ADR	2,100	83,328	81,039
TALKTALK TELECOM GROUP	1,298,820	2,696,087	1,843,104
TAMBURI INVESTMENT PARTNERS	196,310	1,504,873	1,254,160
TAMRON CO LTD	30,600	551,630	626,258
TAMURA CORP	145,550	507,472	765,982
TANGSHAN JIDONG CEMENT INV A	3,400	8,562	8,717
TANGSHAN PORT GROUP CO LTD A	12,700	5,176	5,085
TANGSHAN SANYOU CHEMICAL I A	6,100	5,123	5,027
TANSEISHA CO LTD	62,300	515,839	723,383
TAOKAENOI FOOD + MARKETING F	666,400	499,303	190,136
TARKETT	81,054	2,736,053	1,901,469
TARO PHARMACEUTICAL INDUS	41,284	4,172,131	3,526,479
TASLY PHARMACEUTICAL GROUP A	3,500	8,584	8,434
TASSAL GROUP LTD	642,546	2,012,406	2,209,442
TAT GIDA SANAYI AS	93,098	158,152	67,763
TATA CHEMICALS LTD	75,153	681,438	682,204
TATA COMMUNICATIONS LTD	43,707	377,369	307,062
TATA CONSULTANCY SVCS LTD	8,126,933	217,634,895	262,218,756
TATA GLOBAL BEVERAGES LTD	329,576	927,156	1,287,699
TATA MOTORS LTD	1,022,183	4,271,159	2,407,096
TATA MOTORS LTD A DVR	251,065	766,138	289,701
TATA POWER CO LTD	830,100	1,113,999	829,769
TATA STEEL LTD	1,157,179	8,684,605	8,455,776
TATE + LYLE PLC	809,816	6,742,882	7,610,342
TATERU INC	66,000	830,003	102,302
TATSUTA ELEC WIRE + CABLE	68,200	370,648	301,944
TATUNG CO LTD	2,581,000	955,800	1,558,098
TAURON POLSKA ENERGIA SA	1,883,532	871,035	865,701
TAV HAVALIMANLARI HOLDING AS	247,039	1,305,548	1,153,190
TAYCA CORP	32,700	848,983	748,452
TAYLOR WIMPEY PLC	7,907,912	17,031,107	15,876,593
TBC BANK GROUP PLC	67,770	1,711,040	1,369,664
TBEA CO LTD A	9,800	10,456	10,345
TC ENERGY CORP	2,054,669	84,963,241	102,007,674
TCI CO LTD	424,937	4,753,887	5,841,952
TCL CORP A	141,900	67,954	68,798
TCL ELECTRONICS HOLDINGS LTD	731,333	367,594	352,912

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TDK CORP	205,799	12,376,707	15,930,608
TE CONNECTIVITY LTD	701,489	38,655,698	67,188,616
TEAMLEASE SERVICES LTD	12,038	504,746	513,713
TECAN GROUP AG REG	26,511	2,762,330	6,884,703
TECH MAHINDRA LTD	3,815,861	38,519,518	39,061,061
TECH PRO TECHNOLOGY DEVELOPM	18,653,192	-	2
TECHNICOLOR REGR	710,358	3,055,612	658,490
TECHNIPFMC PLC	666,817	23,079,194	17,161,795
TECHNOGYM SPA	244,469	2,038,462	2,725,550
TECHNOLOGY ONE LIMITED	373,123	1,220,046	2,063,292
TECHNOPRO HOLDINGS INC	55,100	3,214,070	2,925,302
TECHTRONIC INDUSTRIES CO LTD	2,427,940	7,859,292	18,584,424
TECK RESOURCES LTD CLS B	1,571,922	34,632,811	36,349,526
TECNICAS REUNIDAS SA	59,677	2,755,303	1,533,182
TECNOGLASS INC	93,918	868,194	609,528
TECO ELECTRIC + MACHINERY	2,023,000	1,588,359	1,485,034
TED BAKER PLC	55,768	1,958,019	574,195
TEEKAY CORP	78,859	2,321,819	271,275
TEEKAY TANKERS LTD CLASS A	520,709	2,687,207	666,508
TEIJIN LTD	387,637	6,513,286	6,609,330
TEIKOKU ELECTRIC MFG CO LTD	33,600	349,213	395,129
TEIKOKU SEN I CO LTD	40,800	887,529	798,277
TEKFEN HOLDING AS	2,705,001	9,382,827	12,140,703
TEKKEN CORP	31,000	664,877	859,449
TELCON RF PHARMACEUTICAL INC	135,736	1,701,396	673,596
TELE COLUMBUS AG	193,051	1,566,570	388,249
TELE2 AB B SHS	970,056	12,929,382	14,166,820
TELECOM EGYPT	229,503	384,769	190,943
TELECOM ITALIA RSP	13,463,327	15,530,022	6,992,944
TELECOM ITALIA SPA	36,424,498	40,485,494	19,918,808
TELECOM PLUS PLC	136,246	2,240,140	2,444,944
TELEFONICA BRASIL S.A. PREF	3,626,857	45,741,828	47,230,097
TELEFONICA DEUTSCHLAND HOLDI	5,805,317	22,102,974	16,243,466
TELEFONICA SA	16,935,374	202,442,594	139,264,284
TELEKOM AUSTRIA AG	270,579	1,816,174	2,046,020
TELEKOM MALAYSIA BHD	1,221,171	1,373,634	1,182,017
TELEKOMUNIKASI INDONESIA PER	248,866,900	65,438,246	72,929,320
TELENET GROUP HOLDING NV	394,250	19,105,502	21,999,631
TELENOR ASA	5,787,830	115,755,390	122,938,056
TELEPERFORMANCE	102,274	11,730,403	20,521,956
TELESITES SAB DE CV	865,119	614,458	532,266
TELEVISION BROADCASTS LTD	488,871	2,231,231	817,236
TELEVISION FRANCAISE (T.F.1)	272,805	3,171,640	2,876,808

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TELIA CO AB	21,683,987	105,511,160	96,381,585
TELKOM SA SOC LTD	1,667,845	7,994,804	10,903,901
TELLING TELECOMMUNICATION A	18,700	16,168	15,846
TELSTRA CORP LTD	8,075,437	26,224,338	21,817,710
TELUS CORP	1,842,735	61,926,382	68,266,158
TEMENOS AG REG	181,578	18,787,072	32,525,741
TENAGA NASIONAL BHD	11,394,893	39,023,379	38,162,207
TENARIS SA	719,704	12,596,572	9,433,587
TENARIS SA ADR	211,747	6,653,811	5,571,064
TENCENT HOLDINGS LTD	8,434,365	339,511,089	380,666,509
TENCENT MUSIC ENTERTAINM ADR	799,163	11,084,203	11,979,453
TENMA CORP	27,326	382,669	462,873
TERNA ENERGY SA	69,624	526,086	558,979
TERNA SPA	8,474,337	44,364,414	54,043,239
TERUMO CORP	2,726,004	65,231,086	81,218,423
TES CO LTD	26,399	520,549	377,243
TESCO PLC	19,458,785	90,034,251	56,142,707
TESSENDERLO GROUP	49,963	1,692,712	1,669,953
TEST RESEARCH INC	227,700	345,903	359,223
TEST RITE INTERNATIONAL CO	466,000	328,941	322,574
TEVA PHARMACEUTICAL IND LTD	1,448,062	58,602,708	13,276,592
TEXHONG TEXTILE GROUP LTD	351,000	409,965	393,120
TEXWINCA HOLDINGS LTD	1,202,000	620,355	367,716
TFI INTERNATIONAL INC	231,965	4,391,554	7,034,837
TGS NOPEC GEOPHYSICAL CO ASA	250,917	5,186,330	7,039,526
THAI AIRWAYS INTL PCL FOR	710,992	396,065	245,749
THAI OIL PCL FOREIGN	2,488,800	5,508,689	5,396,762
THAI OIL PCL NVDR	7,410,550	18,650,403	16,069,180
THAI UNION GROUP PCL F	5,718,130	3,062,945	3,412,139
THAI UNION GROUP PCL NVDR	8,420,300	4,680,761	5,024,586
THAI VEGETABLE OIL PCL FOR	509,000	442,282	464,727
THAI VEGETABLE OIL PCL NVDR	239,157	213,302	218,355
THAICOM PCL FOREIGN	759,000	492,545	149,733
THAIFOODS GROUP PCL F	2,010,800	376,189	297,678
THAILAND FUTURE FUND FOREIGN	2,659,453	1,026,405	1,023,283
THALES SA	769,647	87,084,617	95,228,935
THANACHART CAPITAL FOREIGN	1,565,062	2,270,977	2,832,345
THANACHART CAPITAL PCL NVDR	3,837,492	6,451,211	6,944,838
THE FOSCHINI GROUP LTD	192,177	2,111,600	2,457,194
THE SHANGHAI COMMERCIAL + SA	17,973,000	28,579,735	32,520,891
THE UNITED LABORATORIES INTE	889,500	967,211	477,057
THERAVANCE BIOPHARMA INC	62,715	1,241,217	1,024,136
THERMAX LTD FOREIGN	32,168	401,172	493,186

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THINKING ELECTRONIC INDUSTRI	258,000	720,183	660,378
THIRD POINT REINSURANCE LTD	46,092	516,086	475,669
THK CO LTD	238,149	4,720,641	5,691,792
THOMAS COOK (INDIA) LTD	105,786	397,590	352,403
THOMAS COOK GROUP PLC	2,434,057	2,757,910	407,519
THOMSON MEDICAL GROUP LTD	12,716,000	739,459	601,518
THOMSON REUTERS CORP	487,408	21,413,462	31,510,410
THORESEN THAI AGENCIES FOR	1,800,986	591,004	311,249
THULE GROUP AB/THE	233,770	3,522,316	5,779,875
THUNDER SOFTWARE TECHNOLOG A	1,200	5,313	5,081
THYSSENKRUPP AG	785,356	24,648,068	11,470,215
TIAN DI SCIENCE + TECHNOLO A	10,100	5,234	5,073
TIAN GE INTERACTIVE HOLDINGS	595,000	411,562	142,419
TIANGONG INTL CO LTD	1,634,000	295,002	516,605
TIANGUANG ZHONGMAO CO LTD A	33,700	10,595	10,108
TIANHE CHEMICALS GROUP LTD	5,054,767	-	1
TIANJIN CAPITAL ENVIRON H	274,000	129,752	100,657
TIANJIN CHASE SUN PHARM A	10,100	5,190	5,073
TIANJIN DEVELOPMENT HLDGS LT	450,000	221,744	144,576
TIANJIN GUANGYU DEVELOPMT A	31,200	32,202	31,435
TIANJIN PORT CO LTD A	5,520	5,290	5,160
TIANJIN PORT DVLP HLDS LTD	1,884,000	258,064	197,745
TIANJIN ZHONG XIN PHARM CO A	10,230	21,415	21,284
TIANJIN ZHONGHUAN SEMICOND A	64,500	92,852	91,656
TIANMA MICROELECTRONICS A	5,500	11,032	10,762
TIANNENG POWER INTL LTD	4,486,000	4,492,674	3,611,768
TIANQI LITHIUM CORP A	2,900	10,967	10,674
TIANSHUI HUATIAN TECHNOLOG A	33,300	25,302	24,678
TIBET SUMMIT RESOURCES CO A	1,500	4,011	3,818
TIBET TIANLU CO LTD A	14,900	16,613	16,487
TIETO OYJ	178,294	3,705,011	5,291,256
TILRAY INC CLASS 2 COMMON	6,836	545,617	318,284
TIM PARTICIPACOES SA	1,232,961	4,116,249	3,741,363
TIMAH TBK PT	3,060,383	255,176	245,870
TIME DOTCOM BHD	765,700	1,456,308	1,662,028
TIMES CHINA HOLDINGS LTD	887,000	1,442,429	1,775,703
TINGYI (CAYMAN ISLN) HLDG CO	3,163,839	4,471,628	5,280,827
TIPCO ASPHALT PCL FOREIGN	756,000	535,975	510,286
TIPCO ASPHALT PUB CO L NVDR	80,000	52,151	53,999
TIS INC	249,772	8,124,977	12,727,383
TISCO FINANCIAL FOREIGN	1,096,778	2,297,495	3,343,890
TISCO FINANCIAL GROUP NVDR	2,957,100	8,355,248	9,015,696
TITAN CEMENT CO. S.A.	46,968	1,072,528	917,840

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TITAN CO LTD	2,441,753	35,610,282	47,213,179
TITAN WIND ENERGY SUZHOU A	26,900	21,418	23,656
TK CORPORATION	26,259	468,570	234,242
TKC CORP	35,500	902,721	1,571,700
TKH GROUP NV DUTCH CERT	96,689	3,016,906	6,006,472
TKK SYMPHONY ACQUISITION COR	9,700	97,170	97,097
TLG IMMOBILIEN AG	202,953	4,829,616	5,951,416
TMB BANK PCL NVDR	5,954,400	431,012	380,553
TMB BANK PUBLIC CORP FOREIGN	19,918,919	1,311,889	1,273,044
TMX GROUP LTD	154,645	8,298,100	10,781,067
TOA CORP	78,100	903,705	1,038,510
TOA OIL CO LTD	10,799	152,034	183,926
TOA PAINT THAILAND PCL FOR	603,700	763,539	718,515
TOAGOSEI CO LTD	260,306	2,119,694	2,734,977
TOBU RAILWAY CO LTD	1,481,928	41,294,898	43,189,660
TOC CO LTD	95,700	492,168	574,697
TOCALO CO LTD	118,200	625,070	862,309
TOCHIGI BANK LTD/THE	189,600	800,200	304,444
TOD S SPA	25,082	2,044,141	1,172,813
TODA CORP	487,900	2,515,413	2,698,983
TOEI CO LTD	22,284	1,862,081	3,098,332
TOENEC CORP	13,248	371,148	381,799
TOFAS TURK OTOMOBIL FABRIKA	236,320	1,579,212	788,550
TOHO BANK LTD/THE	438,000	1,476,350	1,040,728
TOHO CO LTD	884,212	29,285,396	37,173,512
TOHO GAS CO LTD	579,361	21,304,919	21,321,388
TOHO HOLDINGS CO LTD	165,600	3,172,292	3,710,399
TOHO TITANIUM CO LTD	62,100	520,717	629,992
TOHO ZINC CO LTD	25,200	949,725	583,338
TOHOKU ELECTRIC POWER CO INC	1,008,400	15,313,559	10,192,571
TOKAI CARBON CO LTD	326,800	4,895,553	3,409,348
TOKAI CORP (GIFU)	34,100	573,360	722,259
TOKAI HOLDINGS CORP	302,000	1,753,766	2,553,573
TOKAI RIKA CO LTD	202,875	4,062,785	3,346,101
TOKAI TOKYO FINANCIAL HOLDIN	446,300	3,279,071	1,362,843
TOKEN CORP	39,645	2,937,517	2,240,932
TOKIO MARINE HOLDINGS INC	3,433,781	153,773,824	172,071,502
TOKUSHU TOKAI PAPER CO LTD	16,400	444,486	573,863
TOKUYAMA CORP	118,800	3,501,060	3,210,930
TOKYO BASE CO LTD	32,200	416,849	245,370
TOKYO BROADCASTING SYSTEM	71,400	1,226,870	1,219,380
TOKYO CENTURY CORP	99,920	3,650,687	4,215,114
TOKYO DOME CORP	240,600	2,128,285	2,275,584

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TOKYO ELECTRIC POWER COMPANY	6,407,759	53,507,903	33,424,546
TOKYO ELECTRON DEVICE LTD	11,100	165,043	195,131
TOKYO ELECTRON LTD	273,800	22,493,898	38,424,503
TOKYO ENERGY + SYSTEMS INC	37,666	285,016	318,137
TOKYO GAS CO LTD	1,594,579	39,317,977	37,555,636
TOKYO INDIVIDUALIZED EDU	40,900	388,069	352,285
TOKYO KIRABOSHI FINANCIAL GR	66,100	1,863,969	1,037,452
TOKYO OHKA KOGYO CO LTD	85,217	2,084,340	2,661,548
TOKYO RAKUTENCHI CO LTD	4,876	201,386	227,643
TOKYO ROPE MFG CO LTD	22,900	466,522	212,124
TOKYO SEIMITSU CO LTD	98,800	2,075,248	2,539,235
TOKYO STEEL MFG CO LTD	190,100	1,036,416	1,436,248
TOKYO TATEMONO CO LTD	417,246	5,018,778	4,635,636
TOKYOTOKEIBA CO LTD	29,000	667,794	892,287
TOKYU CONSTRUCTION CO LTD	164,240	893,500	1,109,771
TOKYU CORP	3,921,067	63,755,228	69,548,534
TOKYU FUDOSAN HOLDINGS CORP	1,047,202	6,719,030	5,783,230
TOLI CORP	84,300	173,333	187,003
TOLY BREAD CO LTD A	900	5,410	5,458
TOMOKU CO LTD	19,300	242,171	312,411
TOMONY HOLDINGS INC	382,900	1,603,456	1,286,521
TOMRA SYSTEMS ASA	257,621	3,929,666	8,472,496
TOMTOM	131,022	1,911,964	1,510,581
TOMY COMPANY LTD	205,700	1,758,106	2,392,260
TON YI INDUSTRIAL CORP	873,000	390,964	361,179
TONAMI HOLDINGS CO LTD	16,184	579,975	844,200
TONG HSING ELECTRONIC INDUST	174,000	680,720	616,237
TONG REN TANG TECHNOLOGIES H	1,123,000	1,636,075	1,338,257
TONG TAI MACHINE + TOOL CO	272,360	204,355	160,911
TONG YANG INDUSTRY	758,450	1,017,452	1,096,425
TONGAAT HULETT LTD	121,669	141,053	113,979
TONGCHENG ELONG HOLDINGS LTD	226,000	451,854	448,384
TONGDA GROUP HOLDINGS LTD	4,360,000	877,178	334,848
TONGDING INTERCONNECTION I A	4,200	5,050	4,947
TONGFU MICROELECTRONIC CO A	21,600	27,196	26,669
TONGHUA DONGBAO PHARMACEUT A	4,700	9,571	10,538
TONGKUN GROUP CO LTD A	4,600	9,648	10,388
TONGLING NONFERROUS METALS A	26,300	9,570	9,420
TONGWEI CO LTD A	45,000	95,370	92,119
TONGYANG INC	382,121	1,083,456	595,694
TONGYANG LIFE INSURANCE	63,702	678,274	240,817
TONGYU HEAVY INDUSTRY CO A	54,500	15,945	15,394
TOP GLOVE CORP BHD	3,085,800	3,972,254	3,666,371

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TOPCHOICE MEDICAL INVESTME A	9,800	121,476	126,404
TOPCO SCIENTIFIC CO LTD	291,296	655,286	783,117
TOPCON CORP	158,500	2,984,989	1,983,089
TOPDANMARK A/S	100,785	2,534,113	5,692,799
TOPIX EXCHANGE TRADED FUND	177,971	2,659,727	2,684,267
TOPPAN FORMS CO LTD	101,800	921,421	800,303
TOPPAN PRINTING CO LTD	559,422	9,817,569	8,489,465
TOPRE CORP	81,600	1,160,866	1,356,466
TOPTEC CO LTD	36,292	633,760	291,996
TOPY INDUSTRIES LTD	45,399	1,118,109	1,064,816
TORAY INDUSTRIES INC	2,875,764	20,008,780	21,865,842
TORC OIL + GAS LTD	276,700	2,411,776	866,044
TOREX GOLD RESOURCES INC	166,960	2,611,971	1,719,749
TORIDOLL HOLDINGS CORP	41,000	561,192	783,163
TORII PHARMACEUTICAL CO LTD	24,200	483,925	582,875
TORISHIMA PUMP MFG CO LTD	40,900	538,118	401,256
TOROMONT INDUSTRIES LTD	162,433	3,794,970	7,715,490
TORONTO DOMINION BANK	4,388,379	189,583,100	256,972,459
TORRENT PHARMACEUTICALS LTD	52,096	1,172,151	1,167,769
TORRENT POWER LTD	713,665	2,529,425	2,908,319
TOSEI CORP	52,000	323,392	469,129
TOSHIBA CORP	831,832	34,527,492	25,903,066
TOSHIBA MACHINE CO LTD	53,500	1,261,985	1,227,511
TOSHIBA PLANT SYSTEMS + SERV	72,300	1,490,551	1,358,896
TOSHIBA TEC CORP	55,500	1,204,378	1,544,872
TOSHO CO LTD	29,100	429,926	737,358
TOSHO PRINTING CO LTD	32,100	150,964	387,321
TOSOH CORP	615,800	6,369,553	8,659,152
TOTAL ACCESS COMM FOREIGN	441,700	653,409	763,352
TOTAL ACCESS COMMUNICA NVDR	101,300	166,734	175,068
TOTAL SA	5,164,752	308,022,478	289,816,909
TOTAL SA SPON ADR	115,328	6,990,837	6,434,149
TOTETSU KOGYO CO LTD	58,000	874,664	1,576,239
TOTO LTD	222,300	4,858,887	8,779,344
TOTVS SA	236,060	1,866,530	2,708,194
TOUNG LOONG TEXTILE MANUF CO	104,000	263,987	169,095
TOURISM HOLDINGS LTD	235,782	987,486	598,612
TOURMALINE OIL CORP	666,000	10,173,573	8,501,152
TOWA BANK LTD/THE	67,490	556,774	429,095
TOWA CORP	45,600	632,487	331,821
TOWA PHARMACEUTICAL CO LTD	59,800	1,064,692	1,518,589
TOWER BERSAMA INFRASTRUCTURE	1,294,900	653,145	347,384
TOWER SEMICONDUCTOR LTD	162,854	2,616,057	2,499,967

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TOWN HEALTH INTERNATIONAL ME	9,196,000	-	1
TOWNGAS CHINA CO LTD	1,910,689	1,811,906	1,376,919
TOYO CONSTRUCTION CO LTD	142,700	523,529	557,608
TOYO CORP	43,300	448,567	382,201
TOYO ENGINEERING CORP	46,000	825,390	216,893
TOYO INK SC HOLDINGS CO LTD	133,700	2,875,039	2,887,692
TOYO KANETSU K K	16,600	390,533	316,932
TOYO SECURITIES CO LTD	127,000	335,717	139,094
TOYO SEIKAN GROUP HOLDINGS L	502,598	8,986,937	9,973,589
TOYO SUISAN KAISHA LTD	688,875	24,240,510	28,388,760
TOYO TANSO CO LTD	26,700	1,075,199	533,306
TOYO TIRE CORP	148,500	2,531,848	1,953,077
TOYOBO CO LTD	148,493	2,349,435	1,772,434
TOYODA GOSEI CO LTD	157,000	3,782,997	3,061,602
TOYOTA BOSHOKU CORP	125,100	2,251,872	1,641,836
TOYOTA INDUSTRIES CORP	308,138	13,281,185	16,959,888
TOYOTA MOTOR CORP	4,027,978	208,948,069	250,038,211
TOYOTA TSUSHO CORP	1,193,902	31,543,162	36,180,527
TP ICAP PLC	1,132,490	6,001,599	4,318,195
TPG TELECOM LTD	527,370	2,769,088	2,383,327
TPI POLENE PCL	2,985,600	712,570	593,859
TPI POLENE POWER PCL NVDR	935,300	180,370	186,038
TPI POLENE PUB CO LTD FOR	10,466,700	642,790	682,592
TPK HOLDING CO LTD	216,000	1,368,185	344,590
TPR CO LTD	53,800	742,915	913,811
TPV TECHNOLOGY LTD	1,520,000	422,472	459,162
TRADA ALAM MINERA TBK PT	38,428,900	629,933	340,019
TRAKYA CAM SANAYII AS	462,605	292,271	234,342
TRANCOM CO LTD	12,200	581,221	704,325
TRANSALTA CORP	609,300	5,151,282	3,972,631
TRANSALTA RENEWABLES INC	218,500	2,335,508	2,315,841
TRANSCEND INFORMATION INC	350,071	891,801	807,002
TRANSCONTINENTAL INC CL A	369,315	4,424,381	4,123,440
TRANSCOSMOS INC	69,000	1,087,364	1,540,876
TRANSFAR ZHILIAN CO LTD A	4,400	5,098	4,824
TRANSMISSORA ALIANCA DE UNIT	2,293,207	14,611,952	16,250,767
TRANSURBAN GROUP	14,176,553	121,227,574	146,639,348
TRAVELSKY TECHNOLOGY LTD H	1,248,000	2,781,897	2,507,981
TRAVIS PERKINS PLC	423,339	11,306,332	6,866,797
TREASURY WINE ESTATES LTD	1,092,086	5,005,603	11,434,260
TRELLEBORG AB B SHS	444,236	8,167,317	6,312,918
TREND MICRO INC	755,712	38,290,963	33,703,324
TRIGANO SA	17,972	759,931	1,641,415

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TRIPLE S MANAGEMENT CORP B	53,412	1,337,193	1,273,876
TRIPOD TECHNOLOGY CORP	1,488,000	4,394,403	5,269,885
TRITON INTERNATIONAL LTD/BER	111,614	3,392,848	3,656,475
TRONOX HOLDINGS PLC A	233,974	3,461,100	2,990,188
TRUE CORP PCL FOREIGN	7,013,106	1,398,886	1,337,790
TRUE CORP PCL NVDR	3,901,900	635,280	744,310
TRULY INTERNATIONAL HOLDINGS	3,086,000	771,398	442,409
TRUSCO NAKAYAMA CORP	76,500	908,314	1,638,779
TRUST TECH INC	48,200	755,660	684,481
TRUWORTHS INTERNATIONAL LTD	444,095	2,570,817	2,204,532
TRYG A/S	943,643	23,548,005	30,725,269
TS TECH CO LTD	148,355	4,237,754	4,038,660
TSAKOS ENERGY NAVIGATION LTD	669,360	4,496,043	2,202,194
TSI HOLDINGS CO LTD	203,100	1,274,710	1,214,000
TSINGTAO BREWERY CO LTD A	1,800	12,498	13,085
TSINGTAO BREWERY CO LTD H	1,159,364	6,460,303	7,382,830
TSOGO SUN HOLDINGS LTD	887,036	1,305,037	958,040
TSOGO SUN HOTELS LTD	887,362	183,366	264,297
TSRC CORP	1,069,550	1,447,962	953,864
TSUBAKI NAKASHIMA CO LTD	77,200	1,377,774	1,263,260
TSUBAKIMOTO CHAIN CO	78,200	2,531,625	2,551,262
TSUDAKOMA CORP	14,100	267,623	202,980
TSUGAMI CORP	88,900	401,562	760,774
TSUKISHIMA KIKAI CO LTD	69,500	622,265	793,438
TSUKUBA BANK LTD	147,600	482,131	231,524
TSUKUI CORP	90,300	551,041	430,798
TSUMURA + CO	114,979	3,510,442	3,206,905
TSURUHA HOLDINGS INC	217,279	19,804,472	20,086,308
TSURUMI MANUFACTURING CO LTD	40,900	381,820	742,152
TSUTSUMI JEWELRY CO LTD	13,400	270,234	235,688
TT HELLENIC POSTBANK S.A.	345,831	-	0
TTK PRESTIGE LTD	6,217	633,121	608,118
TTW PCL FOREIGN SHARES	1,652,900	593,077	765,344
TTW PCL NVDR	241,200	109,518	111,683
TTY BIOPHARM CO LTD	248,827	788,127	677,756
TUCOWS INC CLASS A	26,985	1,573,835	1,646,625
TUFIN SOFTWARE TECHNOLOGIES	3,995	94,817	103,431
TUI AG DI	1,085,686	16,865,788	10,672,659
TULLOW OIL PLC	2,810,566	7,690,471	7,493,832
TUNG HO STEEL ENTERPRISE COR	986,000	771,144	739,671
TUNG THIH ELECTRONIC CO LTD	75,000	528,629	148,505
TUNGHSU AZURE RENEWABLE EN A	27,300	27,379	26,393
TUNGHSU OPTOELECTRONIC TEC A	14,600	11,263	10,926

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TUPRAS TURKIYE PETROL RAFINE	1,101,036	25,163,511	21,891,276
TUPY SA	246,000	1,349,128	1,340,832
TURCAS PETROL A.S.	102,677	87,754	23,965
TURK HAVA YOLLARI AO	372,370	827,524	829,849
TURK SISE VE CAM FABRIKALARI	1,451,136	1,516,592	1,302,109
TURK TELEKOMUNIKASYON AS	3,480,359	3,095,940	2,996,575
TURK TRAKTOR VE ZIRAAT MAKIN	14,946	105,265	81,810
TURKCELL ILETISIM HIZMET AS	1,189,435	3,735,414	2,632,221
TURKIYE GARANTI BANKASI	7,033,456	13,560,913	11,065,776
TURKIYE HALK BANKASI	420,383	1,562,571	417,185
TURKIYE IS BANKASI C	6,458,110	5,440,691	6,755,112
TURKIYE SINAI KALKINMA BANK	1,389,034	178,521	177,712
TURKIYE VAKIFLAR BANKASI T D	3,066,071	2,438,607	2,221,099
TURQUOISE HILL RESOURCES LTD	1,924,600	3,319,919	2,400,687
TUS ENVIRONMENTAL SCIENCE A	3,500	6,837	6,008
TV ASAHI HOLDINGS CORP	43,500	731,344	701,717
TV AZTECA SAB DE CV CPO	925,900	357,711	80,967
TV TOKYO HOLDINGS CORP	32,500	659,536	706,168
TV18 BROADCAST LTD	478,950	283,954	168,260
TVS MOTOR CO LTD	128,297	974,268	795,868
TWELVE SEAS INVESTMENT CO	6,348	64,527	64,432
TWI PHARMACEUTICALS INC	29,000	65,972	66,292
TXC CORP	329,000	483,651	368,622
TYC BROTHER INDUSTRIAL CO	207,000	152,639	178,945
TYNTEK CORPORATION	364,175	159,893	204,016
U BLOX HOLDING AG	12,767	2,545,628	1,085,522
U CITY PCL F	4,216,292	393,724	283,217
U MING MARINE TRANSPORT CORP	298,000	356,739	320,936
U SHIN LTD	14,500	91,260	132,161
UACJ CORP	72,200	1,830,412	1,230,362
UBE INDUSTRIES LTD	213,057	5,639,861	4,417,759
UBI BANCA SPA	1,358,432	16,425,825	3,712,759
UBISOFT ENTERTAINMENT	252,363	20,882,595	19,784,003
UBS GROUP AG REG	5,621,186	121,692,436	66,877,700
UCB SA	1,199,976	97,157,329	99,647,598
UCHIDA YOKO CO LTD	16,700	306,638	548,710
UCO BANK	597,685	308,438	158,886
UDG HEALTHCARE PLC	568,766	3,482,087	5,783,710
UEM SUNRISE BHD	2,002,100	621,544	387,581
UFLEX LTD	118,525	425,375	416,046
UK COMMERCIAL PROPERTY REIT	1,374,236	1,712,040	1,544,359
ULKER BISKUVI SANAYI	132,457	684,998	445,187
ULTRA ELECTRONICS HLDGS PLC	134,764	3,013,304	2,829,984

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ULTRAPAR PARTICIPACOES SA	1,372,910	11,559,790	7,200,107
ULTRATECH CEMENT LTD	342,025	19,381,113	22,573,823
ULVAC INC	73,200	4,002,065	2,320,197
UMICORE	312,355	7,858,538	10,031,022
UMS HOLDINGS LTD	930,700	735,485	433,380
UMW HOLDINGS BHD	780,900	1,097,641	1,020,414
UNI PRESIDENT CHINA HOLDINGS	2,697,600	2,811,453	3,004,047
UNI PRESIDENT ENTERPRISES CO	23,356,010	55,450,397	62,188,446
UNICAJA BANCO SA	1,518,388	2,293,601	1,357,376
UNICHARM CORP	2,739,040	75,970,457	82,471,188
UNICREDIT SPA	5,750,485	87,204,338	70,895,736
UNIFIN FINANCIERA SAB DE CV	124,600	362,910	276,353
UNIGROUP GUOXIN MICROELECT A	1,700	11,192	10,918
UNILEVER INDONESIA TBK PT	11,772,900	37,163,551	37,499,947
UNILEVER N V NY SHARES	498,777	28,708,082	30,285,739
UNILEVER NV CVA	5,242,567	260,033,828	319,765,918
UNILEVER PLC	2,360,346	92,935,712	147,031,408
UNILUMIN GROUP CO LTD A	16,900	22,964	23,818
UNIMICRON TECHNOLOGY CORP	2,110,000	1,845,924	2,394,678
UNION BANK OF INDIA	232,057	423,713	272,474
UNION FINANCIERE DE FRANCE	6,658	225,333	141,786
UNION PROPERTIES PJSC	2,484,131	237,052	226,559
UNION TOOL CO	17,900	460,075	503,406
UNIPAR CARBOCLORO SA	84,772	716,131	788,520
UNIPER SE	339,810	5,395,065	10,305,165
UNIPOL GRUPPO SPA	1,635,708	6,954,626	7,978,137
UNIPOLSAI ASSICURAZIONI SPA	5,392,653	13,533,751	13,872,870
UNIPRES CORP	135,900	2,854,015	2,232,625
UNIQA INSURANCE GROUP AG	252,897	2,437,917	2,360,154
UNIQUE ENGINEERING + CO FORE	694,600	332,225	267,263
UNIQUE NV	46,635	2,362,580	3,644,525
UNISEM (M) BERHAD	587,700	434,902	349,847
UNISPLENDOR CORP LTD A	2,500	10,265	9,919
UNITECH PRINTED CIRCUIT	671,020	283,098	451,531
UNITED ARROWS LTD	50,600	1,094,057	1,580,369
UNITED BANK LTD	554,700	970,627	511,748
UNITED BREWERIES LTD	103,063	1,777,698	1,999,223
UNITED DEVELOPMENT CO	214,670	949,249	816,527
UNITED ELECTRONICS CO	14,582	266,632	261,681
UNITED ENERGY GROUP LTD	14,900,000	2,905,869	2,918,016
UNITED INTEGRATED SERVICES	289,600	814,459	1,417,254
UNITED INTERNATIONAL TRANSPO	20,900	183,322	184,186
UNITED INTERNET AG REG SHARE	169,959	4,688,530	5,605,190

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UNITED MICROELECTRONICS CORP	97,719,166	44,038,949	43,889,385
UNITED OVERSEAS BANK LTD	11,480,740	203,110,950	221,731,576
UNITED RENEWABLE ENERGY CO L	2,361,297	1,246,194	742,764
UNITED SPIRITS LTD	1,256,602	10,353,366	10,648,645
UNITED SUPER MARKETS HOLDING	106,900	785,944	935,648
UNITED TRACTORS TBK PT	1,302,408	2,418,607	2,599,746
UNITED UTILITIES GROUP PLC	1,135,864	14,487,319	11,316,269
UNITIKA LTD	105,099	758,941	376,538
UNITY OPTO TECHNOLOGY CO LTD	503,971	300,125	140,355
UNIVENTURES PCL FOREIGN	969,500	353,624	194,422
UNIVERSAL ROBINA CORP	716,650	2,247,690	2,321,926
UNIVERSAL SCIENTIFIC INDUS A	3,100	5,537	5,439
UNIZO HOLDINGS CO LTD	57,500	1,578,462	984,128
UNIZYX HOLDING CORP	546,000	305,119	387,621
UOL GROUP LTD	882,372	3,308,888	4,923,987
UPC TECHNOLOGY CORP	1,038,895	440,888	381,313
UPL LTD	1,224,156	15,003,181	16,625,041
UPM KYMMENE OYJ	1,188,526	22,915,139	31,631,152
UPONOR OYJ	119,722	1,540,106	1,301,360
URANIUM ENERGY CORP	295,000	448,400	404,150
USHIO INC	214,619	3,028,331	2,764,908
USI CORP	1,638,467	923,295	622,480
USINAS SIDER MINAS GER PF A	255,900	521,083	596,910
USS CO LTD	1,600,358	26,651,768	31,534,806
UTSTARCOM HOLDINGS CORP	65,655	326,305	202,217
V GUARD INDUSTRIES LTD	122,760	393,167	432,957
V TECHNOLOGY CO LTD	19,200	1,137,950	876,777
V.S. INDUSTRY BERHAD	1,459,574	413,935	388,513
VA TECH WABAG LTD	29,879	340,792	133,839
VAKRANGEE LTD	618,856	441,973	303,029
VALE INDONESIA TBK	1,341,800	310,692	296,331
VALE SA	4,403,232	48,814,169	59,534,652
VALEO SA	890,312	35,193,492	28,997,187
VALIANT CO LTD A	3,600	5,266	5,294
VALIANT HOLDING AG REG	32,117	4,891,612	3,491,694
VALID SOLUCOES SA	84,250	899,663	340,284
VALLOUREC SA	595,366	2,607,506	1,713,314
VALMET OYJ	291,630	3,989,765	7,279,815
VALOR HOLDINGS CO LTD	99,900	1,659,350	2,073,291
VALORA HOLDING AG REG	7,176	1,697,441	1,828,960
VALQUA LTD	28,500	406,705	598,357
VALUE PARTNERS GROUP LTD	1,828,000	1,543,378	1,219,057
VALUECOMMERCE CO LTD	44,300	931,419	1,013,547

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VALUETRONICS HOLDINGS LTD	610,600	354,843	309,147
VAN DE VELDE NV	11,246	478,511	352,191
VANGUARD INTERNATIONAL SEMI	844,000	1,385,115	1,771,722
VARTA AG	32,143	1,199,496	1,998,604
VARUN BEVERAGES LTD	60,941	576,614	835,883
VAT GROUP AG	77,837	8,573,660	9,599,897
VATTI CORPORATION LTD A	15,700	28,048	27,842
VECTOR INC	45,100	420,513	429,903
VECTOR LTD	529,487	1,221,626	1,344,281
VECTURA GROUP PLC	1,296,247	2,921,981	1,424,545
VEDANTA LTD	2,032,557	6,217,607	5,133,842
VEIDEKKE ASA	274,640	3,198,589	2,667,143
VELESTO ENERGY BHD	4,518,500	630,879	328,022
VENATOR MATERIALS PLC	14,414	190,241	76,250
VENTURE CORP LTD	398,000	3,063,125	4,792,062
VENUSTECH GROUP INC A	2,300	8,865	9,008
VEOLIA ENVIRONNEMENT	1,016,616	32,312,013	24,798,421
VEON LTD	890,056	2,237,481	2,544,126
VEONEER INC	116,000	2,248,597	2,007,960
VERBUND AG	159,963	7,478,258	8,379,633
VERMILION ENERGY INC	266,200	10,854,145	5,795,592
VESTAS WIND SYSTEMS A/S	349,244	19,026,627	30,213,816
VESTEL ELEKTRONIK SANAYI	91,423	133,585	195,365
VESUVIUS PLC	413,007	1,845,083	2,880,475
VETROPACK HOLDING AG BR	379	663,440	806,590
VGI GLOBAL MEDIA PCL FOREIGN	3,545,201	663,186	1,040,411
VIA TECHNOLOGIES INC	418,000	472,689	477,760
VIA VAREJO SA	252,500	642,106	334,018
VICAT	38,797	2,357,434	1,930,755
VICTORY GIANT TECHNOLOGY A	10,000	16,157	16,452
VICTREX PLC	187,450	3,874,115	5,162,604
VIDENTE CO LTD	48,993	642,921	377,636
VIENNA INSURANCE GROUP AG	109,297	4,511,864	2,806,741
VIEWWORKS CO LTD	14,007	694,555	390,617
VIFOR PHARMA AG	66,156	7,143,229	9,570,568
VILLAGE ROADSHOW LTD	307,315	1,274,392	608,156
VILMORIN + CIE	11,579	917,634	663,264
VINA CONCHA Y TORO S.A.	2,139,015	3,732,245	4,520,932
VINCI SA	1,218,770	87,063,703	124,997,496
VINDA INTERNATIONAL HOLDINGS	430,000	790,325	730,931
VIOHALCO SA	76,431	338,776	373,835
VIRBAC SA	8,401	960,308	1,609,180
VIRGIN AUSTRALIA INT HOLDINGS	7,398,961	-	5

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VIRTUS HEALTH LTD	117,734	826,530	371,789
VISCOFAN SA	87,313	3,293,842	4,579,842
VISION INC/TOKYO JAPAN	24,000	1,067,715	1,080,379
VISIONOX TECHNOLOGY INC A	22,300	43,074	42,371
VISTA LAND + LIFESCAPES INC	4,694,400	540,092	653,285
VISUAL CHINA GROUP CO LTD A	2,000	5,636	5,643
VISUAL PHOTONICS EPITAXY CO	221,250	387,854	569,162
VITA GROUP LTD	255,294	527,017	233,794
VITAL KSK HOLDINGS INC	86,700	692,008	820,809
VITASOY INTL HOLDINGS LTD	1,378,000	6,114,996	6,623,219
VITROLIFE AB	154,698	2,234,648	3,017,863
VIVA ENERGY GROUP LTD	2,077,075	2,588,834	3,075,509
VIVENDI	2,351,103	63,848,088	64,820,751
VIVOTEK INC	59,927	226,617	238,284
VMART RETAIL LTD	9,975	376,048	319,131
VOCUS GROUP LTD	1,121,717	4,822,949	2,574,029
VODACOM GROUP LTD	1,864,331	21,841,537	15,821,611
VODAFONE GROUP PLC	49,149,199	164,188,769	80,892,499
VODAFONE IDEA LTD	5,458,110	2,585,346	960,719
VODAFONE QATAR	223,489	540,388	434,549
VOESTALPINE AG	323,205	14,289,105	10,000,353
VOLKERWESSELS	48,707	1,277,418	979,557
VOLKSWAGEN AG	68,594	12,233,635	11,807,063
VOLKSWAGEN AG PREF	431,067	60,304,995	72,761,091
VOLTAS LTD	130,726	1,148,853	1,218,487
VOLTRONIC POWER TECHNOLOGY	80,228	1,150,001	1,748,720
VOLVO AB B SHS	3,073,128	42,832,144	48,805,308
VONOVIA SE	1,490,244	65,953,748	71,277,800
VONTOBEL HOLDING AG REG	69,947	3,547,301	3,895,510
VOPAK	108,185	5,294,926	4,995,806
VOSSLOH AG	17,355	1,609,323	638,373
VP BANK AG REG	4,535	713,254	733,972
VSTECs HOLDINGS LTD	1,230,000	735,061	683,290
VT HOLDINGS CO LTD	165,000	913,114	643,215
VTECH HOLDINGS LTD	274,700	2,918,801	2,457,796
VZ HOLDING AG	5,257	1,064,689	1,442,305
W SCOPE CORP	49,400	920,124	665,758
WABCO INDIA LTD	5,395	480,929	478,830
WACKER CHEMIE AG	123,146	12,270,703	9,757,810
WACKER NEUSON SE	49,881	924,612	1,256,516
WACOAL HOLDINGS CORP	121,700	3,216,348	3,159,411
WACOM CO LTD	282,700	1,573,413	936,736
WAFER WORKS CORP	577,665	392,026	657,463

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WAH LEE INDUSTRIAL CORP	211,000	424,605	367,524
WAKITA + CO LTD	106,700	1,116,568	1,031,942
WALLENIUS WILHELMSSEN ASA	195,372	997,024	579,284
WALLENSTAM AB B SHS	328,553	1,404,530	3,477,388
WALMART DE MEXICO SAB DE CV	16,597,450	44,049,800	45,269,739
WALSIN LIHWA CORP	5,305,173	2,753,552	2,510,860
WALSIN TECHNOLOGY CORP	758,389	5,745,772	4,004,437
WALVAX BIOTECHNOLOGY CO A	3,700	14,547	15,278
WAN HAI LINES LTD	1,036,876	587,565	604,242
WANGFUJING GROUP CO LTD A	2,300	5,206	5,087
WANGSU SCIENCE + TECHNOLOG A	6,300	10,188	9,888
WANT WANT CHINA HOLDINGS LTD	15,428,000	10,872,220	12,539,878
WANXIANG QIANCHAO CO LTD A	5,900	5,161	5,137
WARABEYA NICHIO HOLDINGS CO	25,800	395,375	397,752
WARBA BANK KSCP	1,068,286	776,534	866,178
WARSAW STOCK EXCHANGE	52,096	592,723	600,001
WARTSILA OYJ ABP	724,422	8,442,838	10,522,519
WASHINGTON H. SOUL PATTINSON	190,423	3,711,163	2,938,509
WASHTEC AG	24,446	2,053,573	1,664,779
WASION HOLDINGS LTD	600,000	341,280	219,648
WASKITA KARYA PERSERO TBK PT	4,841,795	713,242	688,870
WATAMI CO LTD	34,200	585,807	454,244
WATFORD HOLDINGS LTD	4,306	118,729	118,071
WCT HOLDINGS BHD	991,268	513,166	254,264
WDB HOLDINGS CO LTD	15,100	561,755	375,047
WE SOLUTIONS LTD	6,043,589	1,246,917	328,771
WEATHERFORD INTERNATIONAL PL	1,156,000	14,882,509	57,800
WEATHERNEWS INC	10,600	267,090	327,130
WEBJET LTD	251,043	1,630,465	2,395,904
WEBZEN INC	32,463	707,337	479,361
WEG SA	1,174,837	5,726,309	6,547,563
WEI CHUAN FOODS	788,000	708,189	832,158
WEICHAH POWER CO LTD A	109,300	200,459	195,579
WEICHAH POWER CO LTD H	25,142,976	29,066,441	42,481,572
WEIFU HIGH TECHNOLOGY GROU B	91,254	227,724	164,578
WEIFU HIGH TECHNOLOGY GRP A	1,800	5,332	4,864
WEIHAI GUANGWEI COMPOSITES A	7,100	34,823	33,803
WEIQIAO TEXTILE CO LTD H	474,500	286,246	150,625
WEIR GROUP PLC/THE	391,524	10,480,076	7,706,096
WELCIA HOLDINGS CO LTD	78,300	2,168,472	3,186,797
WELLNET CORP	32,800	411,468	276,428
WELSPUN CORP LTD	466,060	675,726	948,291
WELSPUN INDIA LTD	468,808	593,324	389,839

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WELTRENDS SEMICONDUCTOR INC	183,077	139,158	155,612
WEMADE CO LTD	16,499	693,541	471,543
WENDEL	42,886	3,545,581	5,855,747
WENS FOODSTUFFS GROUP CO A	459,560	2,494,973	2,399,403
WESFARMERS LTD	3,987,447	86,805,267	101,182,577
WESSANEN	120,288	907,658	1,560,248
WEST CHINA CEMENT LTD	36,474,000	6,515,135	5,602,406
WEST FRASER TIMBER CO LTD	136,400	4,442,896	6,231,552
WEST JAPAN RAILWAY CO	1,376,339	93,550,895	111,343,705
WESTERN AREAS LTD	515,982	1,927,818	711,508
WESTERN FOREST PRODUCTS INC	157,380	219,491	192,698
WESTERN MINING CO A	5,700	5,219	5,295
WESTERN REGION GOLD CO LTD A	7,100	15,771	15,920
WESTERN SECURITIES CO LTD A	63,900	96,825	93,780
WESTGOLD RESOURCES LTD	587,067	836,538	772,452
WESTJET AIRLINES LTD	163,340	2,431,725	3,842,412
WESTON (GEORGE) LTD	147,374	9,473,437	11,206,852
WESTONE INFORMATION INDUST A	2,200	7,942	7,832
WESTPAC BANKING CORP	6,420,821	131,164,898	127,784,795
WESTPORTS HOLDINGS BHD	7,074,000	6,405,981	6,744,479
WESTSHORE TERMINALS INVESTME	89,300	2,338,390	1,502,058
WETHERSPOON (J.D.) PLC	186,689	1,904,244	3,392,916
WH GROUP LTD	21,685,000	18,914,819	21,983,386
WH SMITH PLC	238,294	3,123,793	5,974,553
WHA CORP PCL FOREIGN	9,379,920	961,316	1,449,770
WHARF HOLDINGS LTD	2,295,077	5,119,520	6,081,036
WHARF REAL ESTATE INVESTMENT	2,214,222	9,283,645	15,602,294
WHEATON PRECIOUS METALS CORP	3,229,009	72,703,649	78,257,291
WHEELLOCK + CO LTD	1,940,344	9,197,474	13,908,386
WHIRLPOOL OF INDIA LTD	42,648	660,558	982,398
WHITBREAD PLC	604,013	30,032,279	35,584,394
WHITECAP RESOURCES INC	795,600	7,157,258	2,587,565
WIENERBERGER AG	257,251	5,047,773	6,357,179
WIHLBORGS FASTIGHETER AB	303,265	2,118,233	4,399,503
WIJAYA KARYA PERSERO TBK PT	4,369,578	778,043	751,589
WILCON DEPOT INC	2,132,000	632,515	699,085
WILLIAM HILL PLC	1,700,716	3,550,939	3,345,237
WILLIS TOWERS WATSON PLC	609,206	92,219,596	116,687,317
WILMAR INTERNATIONAL LTD	15,490,534	41,027,470	42,362,967
WILSON BAYLY HOLMES OVCON	61,573	595,979	479,834
WIN SEMICONDUCTORS CORP	479,127	1,531,105	3,069,794
WINBOND ELECTRONICS CORP	5,341,222	1,985,427	2,613,905
WING TAI HOLDINGS LTD	929,986	1,282,062	1,422,869

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WINNING HEALTH TECHNOLOGY A	4,200	8,712	8,671
WINPAK LTD	67,500	2,493,915	2,231,490
WIPRO LTD	14,165,828	51,016,008	57,564,228
WIRECARD AG	394,448	24,843,510	66,503,696
WISDOM EDUCATION INTERNATION	608,000	344,475	322,970
WISDOM MARINE LINES CO LTD	493,520	506,751	489,397
WISE TALENT INFORMATION TECH	132,200	464,740	350,277
WISETECH GLOBAL LTD	152,865	2,479,747	2,972,535
WISTRON CORP	28,345,804	20,823,361	22,085,625
WISTRON NEWEB CORP	331,521	686,576	781,318
WIWYNN CORP	56,970	623,271	648,397
WIX.COM LTD	121,698	12,383,888	17,293,286
WIZ SOLUCOES E CORRETAGEM DE	426,200	1,030,778	1,215,443
WIZZ AIR HOLDINGS PLC	57,897	1,653,209	2,511,939
WM MORRISON SUPERMARKETS	5,327,871	20,278,750	13,656,496
WOCKHARDT LTD	21,742	329,862	118,084
WOLONG ELECTRIC GROUP CO L A	4,000	5,147	4,898
WOLTERS KLUWER	1,657,873	86,469,996	120,868,893
WONIK HOLDINGS CO LTD	63,134	298,811	220,079
WONIK IPS CO LTD	68,715	1,054,886	1,425,301
WOODSIDE PETROLEUM LTD	1,509,884	48,603,466	38,525,639
WOOLWORTHS GROUP LTD	3,208,962	69,512,132	74,830,269
WOOLWORTHS HOLDINGS LTD	2,246,375	12,469,963	7,786,743
WOONGJIN COWAY CO LTD	376,328	25,521,961	25,226,508
WOONGJIN THINKBIG CO LTD	107,250	545,549	269,367
WOORI FINANCIAL GROUP INC	4,101,939	54,180,247	49,913,171
WORKPOINT ENTERTAINMENT FOR	313,200	716,608	252,255
WORLD CO LTD	33,600	667,599	643,371
WORLD HOLDINGS CO LTD	17,000	634,462	265,083
WORLDLINE SA	154,567	9,202,888	11,265,342
WORLEYPARSONS LTD	458,442	7,396,904	4,732,378
WOWOW INC	10,100	185,055	248,797
WOWPRIME CORP	73,177	588,765	185,184
WPG HOLDINGS LTD	11,572,554	15,377,204	15,034,130
WPP AUNZ LTD	642,629	445,256	216,463
WPP PLC	2,743,969	35,732,274	34,580,258
WRIGHT MEDICAL GROUP NV	154,827	3,939,712	4,616,941
WSP GLOBAL INC	245,861	8,437,523	13,563,512
WT MICROELECTRONICS CO LTD	833,038	1,085,890	1,071,488
WUESTENROT + WUERTEMBERG	48,681	1,052,359	1,048,886
WUHAN DEPARTMENT STORE GRP A	14,000	22,062	21,912
WUHAN GUIDE INFRARED CO LT A	2,000	5,292	5,591
WUHAN JINGCE ELEC TECH	3,900	30,033	29,822

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WUHAN RAYCUS FIBER LASER T A	2,100	41,039	42,808
WUHAN YANGTZE COMMUNICATIO A	3,900	16,207	15,678
WUHU SANQI INTERACTIVE ENT A	922,939	1,865,568	1,820,803
WUHU TOKEN SCIENCE CO LTD A	35,400	27,000	26,080
WULIANGYE YIBIN CO LTD A	23,300	383,172	400,133
WUS PRINTED CIRCUIT CO LTD	294,250	190,500	224,054
WUS PRINTED CIRCUIT KUNSHA A	4,600	7,459	9,122
WUXI APPTec CO LTD A	900	11,143	11,358
WUXI APPTec CO LTD H	114,700	973,346	1,005,690
WUXI BIOLOGICS CAYMAN INC	400,000	3,147,878	3,591,680
WUXI LEAD INTELLIGENT EQUI A	2,100	9,277	10,273
WUXI TAIJI INDUS CO LTD A	37,800	42,256	41,552
WYNN MACAU LTD	2,484,800	5,792,878	5,565,952
X FAB SILICON FOUNDRIES SE	104,016	1,039,536	586,345
XCMG CONSTRUCTION MACHIN A	20,800	13,866	13,507
XEBIO HOLDINGS CO LTD	41,000	852,769	466,169
XENON PHARMACEUTICALS INC	56,105	329,536	553,195
XERO LTD	235,612	7,792,131	9,910,522
XIABUXIABU CATERING MANAGEME	546,500	1,081,766	794,655
XIAMEN C + D INC A	136,312	188,578	176,237
XIAMEN COMFORT SCIENCE + T A	9,000	21,582	21,385
XIAMEN FARATRONIC CO LTD A	3,600	21,717	21,579
XIAMEN INTERNATIONAL AIR A	4,400	16,336	15,445
XIAMEN INTERNATIONAL PORT H	1,072,000	166,705	144,077
XIAMEN INTRETECH INC A	900	5,252	5,112
XIAMEN ITG GROUP CORP LTD A	4,100	5,228	5,152
XIAMEN KINGDOMWAY GROUP CO A	8,900	15,740	15,187
XIAMEN MEIYA PICO INFORMAT A	2,100	5,407	5,452
XIAMEN TUNGSTEN CO LTD A	3,500	7,565	7,292
XIAOMI CORP CLASS B	6,118,075	10,055,586	7,831,136
XINFENGMING GROUP CO LTD A	2,900	5,437	5,274
XING SE	6,268	1,356,102	2,680,319
XINGDA INT L HOLDINGS	985,674	380,897	277,566
XINHU ZHONGBAO CO LTD A	22,000	10,343	10,058
XINHUA WINSHARE PUBLISHING H	731,000	577,608	517,431
XINHUANET CO LTD A	7,500	22,980	21,796
XINJIANG GOLDWIND SCI+TEC H	429,344	409,830	469,325
XINJIANG GOLDWIND SCI+TECH A	9,200	15,896	16,650
XINJIANG MACHINERY RESEARC A	7,000	5,329	5,075
XINJIANG TIANSHAN CEMENT A	16,400	26,354	27,746
XINJIANG YILITE INDUSTRY A	8,500	22,394	23,885
XINJIANG ZHONGTAI CHEMICAL A	399,000	474,999	462,420
XINTEC INC	189,000	423,112	209,023

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Security Name	Shares	Book Value	Market Value
XINXING DUCTILE IRON PIPES A	9,700	6,339	6,271
XINYANGFENG AGRICULTURAL A	3,300	5,303	5,155
XINYI GLASS HOLDINGS LTD	4,424,000	3,824,678	4,643,430
XINYI SOLAR HOLDINGS LTD	6,054,704	1,884,799	2,983,758
XINYU IRON + STEEL CO LTD A	42,900	32,159	31,230
XISHUI STRONG YEAR CO LTD A	3,500	5,359	5,126
XIWANG FOODSTUFFS CO LTD A	13,400	16,384	16,661
XL AXIATA TBK PT	3,538,675	871,672	746,434
XTEP INTERNATIONAL HOLDINGS	2,159,500	1,080,780	1,301,919
XUJI ELECTRIC CO LTD A	3,800	5,199	5,013
XXENTRIA TECHNOLOGY MATERIAL	163,000	472,432	376,281
XXL ASA	188,319	2,037,047	630,377
YA MAN LTD	50,100	608,095	410,602
YADEA GROUP HOLDINGS LTD	1,150,000	419,740	366,528
YAGEO CORPORATION	339,671	4,822,847	2,887,141
YAHAGI CONSTRUCTION CO LTD	47,500	316,881	309,936
YAHOO JAPAN CORP	13,574,684	43,183,983	39,814,369
YAKULT HONSHA CO LTD	708,289	43,838,882	41,745,268
YAKUODO CO LTD	19,800	508,837	437,203
YAMABIKO CORP	63,000	397,017	547,902
YAMADA DENKI CO LTD	4,912,740	25,907,392	21,750,297
YAMAGATA BANK LTD/THE	58,600	1,351,961	876,770
YAMAGUCHI FINANCIAL GROUP IN	491,266	5,394,337	3,355,966
YAMAHA CORP	236,031	4,826,465	11,216,621
YAMAHA MOTOR CO LTD	771,165	13,516,146	13,706,896
YAMAMA CEMENT CO	58,757	266,768	271,048
YAMANA GOLD INC	1,850,300	3,583,251	4,700,973
YAMANASHI CHUO BANK LTD/THE	77,100	1,746,947	830,110
YAMASHIN FILTER CORP	69,800	825,986	406,206
YAMATO HOLDINGS CO LTD	2,406,155	57,862,261	48,931,554
YAMATO KOGYO CO LTD	153,760	4,749,476	4,481,218
YAMAZAKI BAKING CO LTD	888,700	16,317,736	13,436,906
YAMAZEN CORP	172,000	1,302,073	1,653,908
YANBU CEMENT CO	37,408	305,852	304,231
YANBU NATIONAL PETROCHEMICAL	99,371	1,770,362	1,669,322
YANDEX NV A	1,186,285	38,756,635	45,078,830
YANG MING MARINE TRANSPORT	1,319,992	561,984	346,790
YANGO GROUP CO LTD A	10,300	9,940	9,718
YANGQUAN COAL INDUSTRY GRP A	6,100	5,265	5,160
YANGTZE OPTICAL FIBRE AND A	1,000	5,501	5,460
YANGTZE OPTICAL FIBRE AND H	120,500	323,027	245,859
YANGZHOU YANGJIE ELECTRONI A	7,400	16,448	16,150
YANGZIJANG SHIPBUILDING	12,100,300	11,499,241	13,683,772

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Security Name	Shares	Book Value	Market Value
YANLORD LAND GROUP LTD	974,700	1,131,505	929,349
YANTAI CHANGYU PIONEER A	1,200	5,495	5,612
YANTAI CHANGYU PIONEER B	364,449	1,048,236	809,368
YANTAI DONGCHENG PHARMACEU A	12,600	20,853	20,033
YANTAI JEREH OILFIELD A	2,600	8,530	8,745
YANTAI TAYHO ADVANCED MATE A	9,700	15,235	14,942
YANZHOU COAL MINING CO A	3,500	5,375	5,539
YANZHOU COAL MINING CO H	4,384,602	5,062,206	4,096,972
YAOKO CO LTD	42,300	2,481,472	1,913,983
YAPI VE KREDI BANKASI	24,600,245	8,653,431	10,250,102
YARA INTERNATIONAL ASA	309,431	12,680,481	15,017,804
YASKAWA ELECTRIC CORP	379,300	5,986,063	12,885,075
YATAS YATAK VE YORGAN SANAYI	134,801	299,644	107,673
YC INOX CO LTD	408,100	279,158	354,104
YEALINK NETWORK TECHNOLOGY A	700	10,119	10,912
YELLOW HAT LTD	56,960	399,744	760,242
YEONG GUAN ENERGY GROUP CO	86,000	393,235	163,087
YES BANK LTD	1,142,317	4,168,103	1,799,674
YFY INC	2,394,000	869,402	917,227
YG ENTERTAINMENT INC	20,646	866,222	517,648
YICHANG HEC CHANGJIANG PHA H	1,024,800	4,841,268	5,122,360
YIEH PHUI ENTERPRISE CO LTD	1,482,863	620,569	440,187
YIFAN PHARMACEUTICAL CO LT A	3,100	5,654	5,529
YIHAI INTERNATIONAL HOLDING	697,000	1,706,207	3,617,709
YIHUA HEALTHCARE CO LTD A	12,300	10,527	9,850
YINSON HOLDINGS BHD	556,100	537,809	819,516
YINTAI RESOURCES CO LTD A	5,000	10,109	9,602
YIT OYJ	406,249	3,760,004	2,502,864
YIXIN GROUP LTD	1,487,000	668,072	355,928
YIXINTANG PHARMACEUTICAL G A	1,300	5,183	5,392
YODOGAWA STEEL WORKS LTD	68,500	1,667,381	1,331,344
YOKOGAWA BRIDGE HOLDINGS COR	370,400	6,491,592	5,964,767
YOKOGAWA ELECTRIC CORP	422,137	4,904,295	8,275,045
YOKOHAMA REITO CO LTD	79,900	622,132	740,117
YOKOHAMA RUBBER CO LTD	212,500	3,341,755	3,905,235
YOMA STRATEGIC HLDGS LTD	2,248,062	1,114,791	639,716
YOMIURI LAND CO LTD	7,700	296,259	354,840
YONDOSHI HOLDINGS INC	45,600	856,202	1,047,522
YONEX CO LTD	72,400	657,295	415,961
YONGHUI SUPERSTORES CO LTD A	100,000	154,437	148,654
YONYOU NETWORK TECHNOLOGY A	45,300	178,230	177,288
YOROZU CORP	35,100	559,672	440,135
YOSHINOYA HOLDINGS CO LTD	131,500	1,674,075	2,270,187

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Security Name	Shares	Book Value	Market Value
YOTRIO GROUP CO LTD A	9,900	5,044	4,814
YOULCHON CHEMICAL CO LTD	24,861	204,013	296,054
YOUNG POONG CORPORATION	1,287	836,655	802,529
YOUNGONE CORP	58,006	960,230	1,873,835
YOUNGONE HOLDINGS CO LTD	10,915	372,626	574,747
YOUZU INTERACTIVE CO LTD A	2,000	5,135	4,915
YPSOMED HOLDING AG REG	6,009	621,464	828,318
YTL CORP BHD	5,042,498	1,756,640	1,366,630
YTL POWER INTERNATIONAL BHD	3,587,947	1,098,393	711,946
YTO EXPRESS GROUP CO LTD A	3,300	6,033	5,924
YUAN LONGPING HIGH TECH AG A	3,000	6,834	6,325
YUANTA FINANCIAL HOLDING CO	124,785,964	62,775,334	74,929,031
YUANTA SECURITIES KOREA	160,500	1,394,728	451,065
YUASA TRADING CO LTD	41,600	854,347	1,162,205
YUE YUEN INDUSTRIAL HLDG	5,337,894	16,154,462	14,621,559
YUEXIU PROPERTY CO LTD	9,270,889	1,857,413	2,100,413
YUEXIU TRANSPORT INFRASTRUCT	1,194,000	789,549	975,068
YUHAN CORPORATION	64,625	12,244,137	13,684,504
YULON FINANCE CORP	153,000	395,631	566,493
YULON MOTOR COMPANY	573,067	531,011	420,674
YULON NISSAN MOTOR CO LTD	52,000	479,570	460,407
YUM CHINA HOLDINGS INC	1,412,573	42,719,561	65,260,873
YUNDA HOLDING CO LTD A	2,700	12,293	12,116
YUNGJIN PHARMACEUTICAL CO	169,473	1,727,026	744,146
YUNGTAY ENGINEERING CO LTD	358,870	752,881	809,955
YUNNAN ALUMINIUM CO LTD A	7,300	5,207	4,985
YUNNAN BAIYAO GROUP CO LTD A	2,700	31,028	32,793
YUNNAN COPPER CO LTD A	4,200	6,682	6,500
YUNNAN ENERGY NEW MATERIAL C	1,100	7,601	7,487
YUNNAN TIN CO LTD A	4,100	7,030	6,668
YURTEC CORP	69,600	403,435	476,102
YUSHIN PRECISION EQUIPMENT	38,000	348,393	355,875
YUSHIRO CHEMICAL INDUSTRY CO	19,900	273,483	240,300
YUZHOU PROPERTIES CO	3,533,628	1,251,008	1,659,957
Z ENERGY LTD	804,729	3,170,100	3,415,935
ZAI LAB LTD ADR	41,636	950,896	1,451,847
ZALANDO SE	219,027	7,891,914	9,732,682
ZAMIL INDUSTRIAL INVESTMENT	16,975	80,218	77,401
ZARDOYA OTIS SA	308,364	4,139,510	2,345,783
ZEDER INVESTMENTS LTD	1,133,319	623,530	285,314
ZEE ENTERTAINMENT ENTERPRISE	3,363,130	21,621,750	16,499,569
ZEHNDER GROUP AG RG	18,806	637,543	685,696
ZENG HSING INDUSTRIAL CO LTD	97,000	494,957	457,525

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Security Name	Shares	Book Value	Market Value
ZENKOKU HOSHO CO LTD	220,700	8,577,081	8,470,341
ZENRIN CO LTD	66,800	759,606	1,179,261
ZENSHO HOLDINGS CO LTD	167,028	3,163,696	3,395,130
ZEON CORP	293,801	2,312,073	3,264,153
ZERIA PHARMACEUTICAL CO LTD	88,300	1,461,858	1,766,983
ZHANGZHOU PIENZEHUANG PHA A	1,600	26,317	26,836
ZHAOJIN MINING INDUSTRY H	7,876,000	8,145,735	8,821,120
ZHEFU HOLDING GROUP CO LTD A	7,700	5,346	5,325
ZHEJIANG CHINA COMMODITIES A	13,700	8,475	8,218
ZHEJIANG CHINT ELECTRICS A	3,500	12,171	11,766
ZHEJIANG COMMUNICATIONS TECH	17,300	15,729	15,063
ZHEJIANG CONBA PHARMACEUTI A	5,700	5,683	5,311
ZHEJIANG CRYSTAL OPTTECH A	3,100	5,352	5,227
ZHEJIANG DAHUA TECHNOLOGY A	8,000	16,489	16,912
ZHEJIANG DINGLI MACHINERY A	4,700	38,682	40,175
ZHEJIANG EXPRESSWAY CO H	10,163,478	10,598,264	10,706,614
ZHEJIANG HAILIANG CO A	3,600	5,906	5,671
ZHEJIANG HANGMIN CO LTD A	16,000	15,573	15,398
ZHEJIANG HISOAR PHARM A	5,000	5,276	5,169
ZHEJIANG HUACE FILM + TV A	5,300	5,308	5,193
ZHEJIANG HUAFENG SPANDEX A	28,800	20,957	21,050
ZHEJIANG HUAHAI PHARMACEUT A	2,600	5,279	5,338
ZHEJIANG HUAYOU COBALT CO A	2,700	8,544	8,377
ZHEJIANG JIEMEI ELECTRONIC A	4,100	15,910	15,700
ZHEJIANG JINGSHENG MECHANI A	20,800	39,722	38,430
ZHEJIANG JINGU CO LTD A	16,700	21,659	20,254
ZHEJIANG JINGXIN PHARMACEU A	10,400	16,591	17,444
ZHEJIANG JINKE CULTURE IND A	30,400	25,886	25,185
ZHEJIANG JUHUA CO A	6,900	7,352	7,143
ZHEJIANG LONGSHENG GROUP C A	57,700	131,272	132,482
ZHEJIANG MEDICINE CO LTD A	3,300	5,197	4,920
ZHEJIANG MEIDA INDUSTRIAL A	8,600	15,760	16,478
ZHEJIANG NARADA POWER SOUR A	15,500	27,187	25,501
ZHEJIANG NHU CO LTD A	5,300	15,367	14,885
ZHEJIANG RUNTU CO LTD A	249,400	456,133	452,444
ZHEJIANG SANHUA INTELLIGEN A	7,300	11,550	11,213
ZHEJIANG SATELLITE PETROCH A	2,500	5,175	5,416
ZHEJIANG SEMIR GARMENT CO A	3,500	5,395	5,636
ZHEJIANG SUPOR CO LTD A	9,000	101,362	99,365
ZHEJIANG WANFENG AUTO A	4,800	5,058	5,088
ZHEJIANG WANLIYANG CO LTD A	5,200	5,041	5,141
ZHEJIANG WEIMING ENVIRONME A	1,800	5,911	5,640
ZHEJIANG WEIXING NEW BUILD A	3,800	9,066	9,627

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ZHEJIANG WOLWO BIO PHARMAC A	8,700	40,523	42,966
ZHEJIANG XIANJU PHARMA A	16,700	16,551	16,437
ZHEJIANG XINAN CHEMICAL A	13,800	21,794	21,619
ZHEJIANG YANKON GROUP CO L A	20,300	10,962	10,847
ZHEJIANG YASHA DECORATION A	6,300	5,264	5,421
ZHEJIANG YATAI PHARMACEUTI A	8,900	21,466	20,474
ZHEN DING TECHNOLOGY HOLDING	4,464,250	12,616,506	14,286,980
ZHENGZHOU COAL MINING MACH A	2,025,827	1,714,905	1,684,183
ZHENGZHOU SINO CRYSTAL DIA A	16,300	10,867	10,371
ZHENGZHOU YUTONG BUS CO A	5,900	11,207	11,184
ZHENRO PROPERTIES GROUP LTD	998,000	655,773	637,443
ZHESHANG SECURITIES CO LTD A	3,800	5,266	5,145
ZHONGAN ONLINE P+C INSURAN H	224,200	1,112,907	615,564
ZHONGJI INNOLIGHT CO LTD A	1,600	8,077	7,918
ZHONGJIN GOLD CORP A	8,700	11,840	13,009
ZHONGLU CO LTD B	102,000	165,956	80,682
ZHONGMAN PETROLEUM AND NATUR	7,800	22,763	24,337
ZHONGSHAN PUBLIC UTILITIES A	4,100	5,347	5,098
ZHONGSHENG GROUP HOLDINGS	413,938	720,888	1,152,403
ZHONGYU GAS HOLDINGS LTD	934,000	908,788	961,198
ZHOU HEI YA INTERNATIONAL HO	1,083,500	1,075,301	583,876
ZHUGUANG HOLDINGS GROUP CO	2,838,000	567,295	417,754
ZHUHAI ORBITA AEROSPACE SC A	10,600	15,769	15,402
ZHUZHOU CRRC TIMES ELECTRI H	570,246	2,932,708	3,003,600
ZHUZHOU KIBING GROUP CO LT A	28,800	15,720	16,311
ZIGEXN CO LTD	109,500	621,342	800,872
ZIGNAGO VETRO SPA	78,019	561,008	945,343
ZINWELL CORPORATION	197,000	185,596	134,465
ZJBC INFORMATION TECH CO A	9,900	16,370	18,407
ZOJIRUSHI CORP	83,600	1,153,220	891,557
ZOOMLION HEAVY INDUSTRY H	1,896,544	1,214,336	1,245,347
ZOOMLION HEAVY INDUSTRY S A	115,300	99,690	100,891
ZOPLUS AG	12,022	1,558,313	1,640,141
ZORLU ENERJI ELEKTRIK URETIM	478,741	156,696	97,668
ZOZO INC	564,200	8,879,230	10,572,859
ZTE CORP A	53,100	246,791	251,495
ZTE CORP H	613,788	1,387,061	1,771,638
ZUIKO CORP	7,200	406,677	238,574
ZUKEN INC	26,800	235,207	447,993
ZUMTOBEL GROUP AG	55,446	781,636	435,048
ZURICH INSURANCE GROUP AG	1,182,435	364,053,455	412,215,032
ZYMEWORKS INC	64,200	935,870	1,412,400
Total		73,496,836,841	78,915,811,743

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Domestic REITS

Security Name	Shares	Book Value	Market Value
ACADIA REALTY TRUST	98,216	2,608,339	2,688,172
AG MORTGAGE INVESTMENT TRUST	110,663	1,908,405	1,759,542
AGNC INVESTMENT CORP	3,824,040	73,889,586	64,320,353
AGREE REALTY CORP	48,385	2,069,504	3,099,059
ALEXANDER + BALDWIN INC	105,767	2,442,020	2,443,218
ALEXANDER S INC	4,591	1,685,301	1,700,047
ALEXANDRIA REAL ESTATE EQUIT	622,201	77,996,304	87,786,339
AMERICAN ASSETS TRUST INC	74,665	2,986,945	3,518,215
AMERICAN CAMPUS COMMUNITIES	231,849	9,555,575	10,702,150
AMERICAN FINANCE TRUST INC	33,491	423,638	365,052
AMERICAN HOMES 4 RENT A	422,805	8,339,138	10,278,390
AMERICAN TOWER CORP	2,251,330	318,685,932	460,284,419
AMERICOLD REALTY TRUST	448,245	13,513,607	14,532,103
ANNALY CAPITAL MANAGEMENT IN	11,404,956	121,566,649	104,127,248
ANTHRACITE CAPITAL INC	287,215	-	0
ANWORTH MORTGAGE ASSET CORP	144,981	856,204	549,478
APARTMENT INVT + MGMT CO A	254,460	9,262,743	12,753,535
APOLLO COMMERCIAL REAL ESTAT	223,558	3,909,280	4,111,232
APPLE HOSPITALITY REIT INC	410,617	6,984,152	6,512,386
ARBOR REALTY TRUST INC	333,288	3,574,513	4,039,451
ARES COMMERCIAL REAL ESTATE	28,892	362,394	429,335
ARMADA HOFFLER PROPERTIES IN	81,368	1,097,497	1,346,640
ARMOUR RESIDENTIAL REIT INC	271,563	7,193,514	5,061,934
ASHFORD HOSPITALITY TRUST	281,575	2,178,884	836,278
AVALONBAY COMMUNITIES INC	1,071,065	190,537,862	217,618,987
BLACKSTONE MORTGAGE TRU CL A	331,494	10,822,024	11,794,557
BLUEROCK RESIDENTIAL GROWTH	82,890	768,124	973,958
BOSTON PROPERTIES INC	921,244	111,484,040	118,840,476
BP PRUDHOE BAY ROYALTY TRUST	35,936	2,424,650	555,930
BRAEMAR HOTELS + RESORTS INC	59,109	1,083,827	585,179
BRANDYWINE REALTY TRUST	307,711	4,118,556	4,406,422
BRIXMOR PROPERTY GROUP INC	698,068	13,635,630	12,481,456
BROOKFIELD PROPERTY PARTNERS	5,234	102,297	99,080
BROOKFIELD PROPERTY REIT I A	125,339	2,479,178	2,367,654
BRT APARTMENTS CORP	13,549	162,453	191,447
CAMDEN PROPERTY TRUST	694,384	62,554,156	72,486,746
CAPSTEAD MORTGAGE CORP	188,616	1,859,247	1,574,944
CARETRUST REIT INC	158,838	2,488,084	3,777,168
CATCHMARK TIMBER TRUST INC A	43,361	502,210	453,122
CBL + ASSOCIATES PROPERTIES	257,400	3,589,519	267,696
CEDAR REALTY TRUST INC	132,115	1,261,139	350,105
CHATHAM LODGING TRUST	41,347	848,192	780,218

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CHERRY HILL MORTGAGE INVESTM	114,276	2,032,705	1,828,416
CHESAPEAKE LODGING TRUST	136,856	3,560,466	3,889,448
CHIMERA INVESTMENT CORP	656,962	11,269,276	12,396,873
CIM COMMERCIAL TRUST CORP	1,894	28,789	39,054
CITY OFFICE REIT INC	150,088	1,855,282	1,799,555
COLONY CAPITAL INC	793,470	12,255,805	3,967,350
COLONY CREDIT REAL ESTATE IN	111,615	1,923,474	1,730,033
COLUMBIA PROPERTY TRUST INC	205,086	4,972,044	4,253,484
COMMUNITY HEALTHCARE TRUST I	15,260	527,239	601,397
CONDOR HOSPITALITY TRUST INC	15,803	157,240	143,333
CORECIVIC INC	236,754	6,428,652	4,915,013
COREENERGY INFRASTRUCTURE TRU	7,322	280,015	290,391
COREPOINT LODGING INC	40,707	616,907	504,360
CORESITE REALTY CORP	53,043	3,337,335	6,108,962
CORPORATE OFFICE PROPERTIES	153,355	4,773,169	4,043,971
COUSINS PROPERTIES INC	179,426	6,641,919	6,489,838
CROWN CASTLE INTL CORP	3,030,795	326,857,744	395,064,128
CUBESMART	331,513	7,987,841	11,085,795
CYRUSONE INC	135,579	6,074,730	7,825,620
DIAMONDROCK HOSPITALITY CO	472,896	4,666,640	4,889,745
DIGITAL REALTY TRUST INC	554,892	51,431,834	65,360,729
DOUGLAS EMMETT INC	225,075	6,459,035	8,966,988
DUKE REALTY CORP	2,573,412	70,635,432	81,345,553
DYNEX CAPITAL INC	21,200	564,451	355,100
EASTERLY GOVERNMENT PROPERTI	35,343	674,646	640,062
EASTGROUP PROPERTIES INC	70,336	4,768,384	8,157,569
ELLINGTON RESIDENTIAL MORTGA	11,100	126,873	119,436
EMPIRE STATE REALTY TRUST A	182,875	3,008,502	2,708,379
EPR PROPERTIES	235,997	15,227,400	17,603,016
EQUINIX INC	403,520	154,298,525	203,491,101
EQUITY COMMONWEALTH	308,201	8,651,983	10,022,697
EQUITY LIFESTYLE PROPERTIES	153,550	10,957,266	18,631,757
EQUITY RESIDENTIAL	2,900,970	194,184,108	220,241,642
ESCROW WINTHROP REALTYTRUST NE	63,100	-	0
ESSENTIAL PROPERTIES REALTY	39,940	795,909	800,398
ESSEX PROPERTY TRUST INC	505,873	125,293,771	147,679,505
EXANTAS CAPITAL CORP	66,760	1,596,337	755,056
EXTRA SPACE STORAGE INC	931,393	81,660,490	98,820,797
FEDERAL REALTY INVS TRUST	551,242	68,509,763	70,977,920
FIRST INDUSTRIAL REALTY TR	175,738	4,130,931	6,456,614
FOUR CORNERS PROPERTY TRUST	120,731	2,281,800	3,299,578
FRANKLIN STREET PROPERTIES C	195,301	2,418,169	1,441,321

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FRONT YARD RESIDENTIAL CORP	99,857	2,314,111	1,220,253
GAMING AND LEISURE PROPERTIE	597,548	19,656,003	23,292,421
GEO GROUP INC/THE	216,191	3,886,920	4,542,173
GETTY REALTY CORP	89,594	2,382,814	2,755,911
GLADSTONE COMMERCIAL CORP	49,673	963,671	1,054,061
GLOBAL MEDICAL REIT INC	87,159	821,906	915,170
GLOBAL NET LEASE INC	64,149	1,429,459	1,258,603
GRANITE POINT MORTGAGE TRUST	218,985	4,133,874	4,202,322
GREAT AJAX CORP	61,315	861,666	858,410
HANNON ARMSTRONG SUSTAINABLE	87,454	1,953,437	2,464,454
HCP INC	3,641,457	111,343,823	116,453,795
HEALTHCARE REALTY TRUST INC	168,281	4,970,814	5,270,561
HEALTHCARE TRUST OF AME CL A	295,255	8,233,710	8,098,845
HERSHA HOSPITALITY TRUST	92,355	1,838,273	1,527,552
HIGHWOODS PROPERTIES INC	140,703	5,604,988	5,811,034
HOSPITALITY PROPERTIES TRUST	379,320	9,422,710	9,483,000
HOST HOTELS + RESORTS INC	1,899,629	30,733,944	34,611,240
HUDSON PACIFIC PROPERTIES IN	331,012	10,281,142	11,012,769
HUGOTON ROYALTY TRUST	186,000	120,900	66,960
HUNT COMPANIES FINANCE TRUST	25,029	70,582	85,349
INDEPENDENCE REALTY TRUST IN	253,646	2,486,605	2,934,684
INDUSTRIAL LOGISTICS PROP WI	53,516	1,038,748	1,114,203
INNOVATIVE INDUSTRIAL PROPER	11,671	952,296	1,442,069
INVESCO MORTGAGE CAPITAL	484,464	8,907,738	7,809,560
INVESTORS REAL ESTATE TRUST	23,874	2,094,500	1,400,688
INVITATION HOMES INC	2,262,516	52,815,023	60,477,053
IRON MOUNTAIN INC	2,400,435	77,659,015	75,133,616
ISTAR INC	209,315	1,858,539	2,599,692
IVY INVESTMENT VEHICLE LDC	9,914,811	35,670,202	863,880,176
JBG SMITH PROPERTIES	340,148	12,237,093	13,381,422
JERNIGAN CAPITAL INC	30,960	614,337	634,680
KILROY REALTY CORP	166,751	9,740,970	12,307,891
KIMCO REALTY CORP	765,962	17,076,194	14,154,978
KITE REALTY GROUP TRUST	135,561	3,317,965	2,051,038
KKR REAL ESTATE FINANCE TRUS	73,350	1,490,354	1,461,132
LADDER CAPITAL CORP REIT	173,376	2,694,506	2,879,775
LAMAR ADVERTISING CO A	216,200	12,261,108	17,449,502
LEXINGTON REALTY TRUST	507,316	5,157,703	4,773,844
LIBERTY PROPERTY TRUST	1,117,676	49,373,837	55,928,507
LIFE STORAGE INC	78,389	5,597,225	7,453,226
LTC PROPERTIES INC	57,799	2,105,530	2,639,102
MACERICH CO/THE	405,766	20,523,008	13,589,103

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MACK CALI REALTY CORP	146,390	4,094,605	3,409,423
MANULIFE US REAL ESTATE INV	2,241,674	1,846,247	1,939,048
MEDICAL PROPERTIES TRUST INC	1,126,617	17,264,732	19,648,200
MFA FINANCIAL INC	966,695	7,086,910	6,940,870
MGM GROWTH PROPERTIES LLC A	181,955	5,390,395	5,576,921
MID AMERICA APARTMENT COMM	859,838	82,646,538	101,254,523
MONMOUTH REAL ESTATE INV COR	100,591	1,051,679	1,363,008
NATIONAL RETAIL PROPERTIES	1,221,802	57,589,804	64,767,724
NATIONAL STORAGE AFFILIATES	46,181	1,196,573	1,336,478
NATL HEALTH INVESTORS INC	73,388	4,058,799	5,726,466
NEW RESIDENTIAL INVESTMENT	652,431	10,339,712	10,040,913
NEW SENIOR INVESTMENT GROUP	152,275	2,295,378	1,023,288
NEW YORK MORTGAGE TRUST INC	558,842	3,706,869	3,464,820
NEXPOINT RESIDENTIAL	30,132	844,246	1,247,465
NORTHSTAR REALTY EUROPE CORP	101,038	1,215,194	1,660,054
OFFICE PROPERTIES INCOME TRU	101,275	6,637,279	2,660,494
OMEGA HEALTHCARE INVESTORS	352,521	10,619,254	12,955,147
ONE LIBERTY PROPERTIES INC	48,290	979,949	1,398,478
ORCHID ISLAND CAPITAL INC	56,009	514,161	356,217
OUTFRONT MEDIA INC	335,352	5,044,533	8,648,728
PARAMOUNT GROUP INC	266,846	4,531,030	3,738,512
PARK HOTELS + RESORTS INC	529,068	15,297,120	14,581,114
PEBBLEBROOK HOTEL TRUST	225,137	7,453,222	6,344,361
PENN REAL ESTATE INVEST TST	126,176	1,909,140	820,144
PENNYMAC MORTGAGE INVESTMENT	231,360	5,039,849	5,050,589
PERMIAN BASIN ROYALTY TRUST	11,952	95,996	72,788
PHYSICIANS REALTY TRUST	217,796	3,903,040	3,798,362
PIEDMONT OFFICE REALTY TRU A	240,623	4,220,370	4,795,616
POTLATCHDELTIC CORP	94,649	3,780,153	3,689,418
PREFERRED APARTMENT COMMUN A	59,140	941,665	884,143
PROLOGIS INC	1,580,391	88,142,464	126,589,319
PS BUSINESS PARKS INC/CA	50,320	4,545,877	8,480,430
PUBLIC STORAGE	1,418,074	286,928,875	337,742,685
QTS REALTY TRUST INC CL A	72,754	2,926,269	3,359,780
RAYONIER INC	235,176	6,770,195	7,125,833
READY CAPITAL CORP	45,752	550,129	681,705
REALTY INCOME CORP	2,199,550	134,182,269	151,702,964
REDWOOD TRUST INC	120,821	2,077,148	1,997,171
REGENCY CENTERS CORP	1,123,691	71,821,301	74,995,137
RETAIL OPPORTUNITY INVESTMEN	140,992	2,216,476	2,415,193
RETAIL PROPERTIES OF AME A	693,691	9,612,556	8,157,806
RETAIL VALUE INC	29,614	909,919	1,030,567

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REXFORD INDUSTRIAL REALTY IN	106,246	3,220,116	4,289,151
RLJ LODGING TRUST	433,936	8,823,641	7,698,025
RPT REALTY	226,163	3,081,392	2,738,834
RYMAN HOSPITALITY PROPERTIES	132,347	6,990,951	10,732,018
SABINE ROYALTY TRUST	26,531	1,399,341	1,277,998
SABRA HEALTH CARE REIT INC	400,957	8,559,139	7,894,843
SAN JUAN BASIN ROYALTY TR	101,865	2,191,284	390,143
SAUL CENTERS INC	28,179	1,402,092	1,581,687
SBA COMMUNICATIONS CORP	257,846	26,597,923	57,974,095
SENIOR HOUSING PROP TRUST	348,418	7,173,799	2,881,417
SERITAGE GROWTH PROP A REIT	26,116	1,195,853	1,121,943
SF MISSION STREET PARTNERS	1,652,987	1,652,987	244,629
SIMON PROPERTY GROUP INC	2,021,118	329,218,527	322,893,812
SITE CENTERS CORP	233,780	7,627,090	3,095,247
SL GREEN REALTY CORP	462,198	39,971,619	37,146,853
SOTHERLY HOTELS INC	23,200	150,568	161,472
SPIRIT MTA REIT	77,455	730,159	645,975
SPIRIT REALTY CAPITAL INC	162,528	8,054,300	6,933,444
STAG INDUSTRIAL INC	161,246	4,209,943	4,876,079
STARWOOD PROPERTY TRUST INC	545,291	12,794,636	12,389,012
STORE CAPITAL CORP	355,176	9,965,067	11,788,291
SUMMIT HOTEL PROPERTIES INC	90,207	1,163,939	1,034,674
SUN COMMUNITIES INC	146,919	12,296,906	18,833,547
SUNSTONE HOTEL INVESTORS INC	525,465	6,875,117	7,204,125
TANGER FACTORY OUTLET CENTER	168,301	4,201,092	2,728,159
TAUBMAN CENTERS INC	103,745	6,052,226	4,235,908
TERRENO REALTY CORP	80,357	2,485,031	3,940,707
TEXAS PACIFIC LAND TRUST	12,824	4,437,466	10,092,360
TPG RE FINANCE TRUST INC	15,542	306,288	299,805
TRANSCONTINENTAL REALTY INV	300	13,284	7,689
TWO HARBORS INVESTMENT CORP	879,424	15,191,707	11,142,302
UDR INC	2,033,501	79,568,968	91,283,860
UMH PROPERTIES INC	29,344	451,668	364,159
UNITI GROUP INC	217,223	4,890,706	2,063,619
UNIVERSAL HEALTH RLTY INCOME	25,820	1,381,941	2,192,893
URBAN EDGE PROPERTIES	159,942	2,829,971	2,771,795
URSTADT BIDDLE CLASS A	46,819	933,615	983,199
URSTADT BIDDLE PROPERTIES	2,800	58,078	47,880
VENTAS INC	3,172,818	186,748,010	216,862,110
VEREIT INC	7,385,338	63,535,821	66,541,895
VICI PROPERTIES INC	491,384	10,193,881	10,830,103
VORNADO REALTY TRUST	1,326,366	90,964,799	85,020,061

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Security Name	Shares	Book Value	Market Value
WASHINGTON PRIME GROUP INC	541,460	4,757,522	2,068,377
WASHINGTON REIT	116,370	3,720,191	3,110,570
WEINGARTEN REALTY INVESTORS	220,976	6,550,113	6,059,162
WELLTOWER INC	3,122,505	217,408,559	254,577,833
WESTERN ASSET MORTGAGE CAPIT	82,167	831,383	820,027
WEYERHAEUSER CO	1,462,768	38,321,099	38,529,309
WHITESTONE REIT	77,283	1,024,815	980,721
WP CAREY INC	1,318,266	101,660,240	107,016,834
XENIA HOTELS + RESORTS INC	158,576	3,039,770	3,306,310
Total		5,083,613,989	6,570,249,386

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Security Name	Shares	Book Value	Market Value
ABACUS PROPERTY GROUP	765,214	1,703,221	2,201,654
AEDIFICA	50,288	4,099,263	4,804,785
AEON REIT INVESTMENT CORP	959	1,111,823	1,228,346
AIMS APAC REIT	1,069,000	1,116,461	1,145,682
ALLIED PROPERTIES REAL ESTAT	235,600	7,115,728	8,540,556
ALONY HETZ PROPERTIES + INV	196,845	1,863,211	2,553,182
ALSTRIA OFFICE REIT AG	372,688	5,227,485	6,043,702
ALTAREA	8,567	1,993,764	1,785,367
ARENA REIT	606,934	972,718	1,167,010
ARGOSY PROPERTY LTD	1,955,844	1,552,006	1,812,826
ARROWHEAD PROPERTIES LTD	1,183,556	780,297	292,925
ARTIS REAL ESTATE INVESTMENT	247,599	3,242,464	2,203,617
ASCENDAS HOSPITALITY TRUST	1,966,500	1,401,339	1,424,421
ASCENDAS REAL ESTATE INV TRT	20,193,759	39,253,087	46,568,261
ASCOTT RESIDENCE TRUST 100	2,860,636	2,113,384	2,748,680
ASSURA PLC	4,765,774	3,704,248	3,869,726
ASTRO JAPAN PROPERTY GROUP	119,078	466,329	611,681
AVENTUS GROUP	769,718	1,403,381	1,236,943
BEFIMMO	41,646	2,973,860	2,399,780
BIG YELLOW GROUP PLC	328,077	2,551,791	4,131,595
BOARDWALK REAL ESTATE INVEST	153,186	5,769,222	4,670,312
BRITISH LAND CO PLC	1,551,989	15,137,103	10,634,567
BWP TRUST	1,138,839	2,335,423	2,940,983
CACHE LOGISTICS TRUST	2,036,024	1,431,187	1,188,853
CAN APARTMENT PROP REAL ESTA	321,600	7,922,485	11,901,723
CAPITALAND COMMERCIAL TRUST	20,405,649	26,152,991	32,728,673
CAPITALAND MALL TRUST	21,230,491	34,821,322	41,269,959
CAPITALAND RETAIL CHINA TRUS	1,156,759	1,055,931	1,333,785
CARMILA	58,747	1,676,747	1,053,023
CDL HOSPITALITY TRUSTS	1,516,160	1,548,017	1,826,631
CENTURIA INDUSTRIAL REIT	436,037	842,909	936,326
CHAMPION REIT	4,973,894	3,306,392	4,144,646
CHARTER HALL EDUCATION TRUST	442,550	813,131	1,130,436
CHARTER HALL GROUP	1,049,438	4,290,785	7,975,678
CHARTER HALL LONG WALE REIT	555,878	1,778,587	1,954,338
CHARTER HALL RETAIL REIT	741,960	2,028,519	2,275,330
CHOICE PROPERTIES REIT	500,135	4,678,691	5,235,773
COFINIMMO	48,044	6,031,450	6,248,171
COMINAR REAL ESTATE INV TR U	410,900	6,092,452	3,933,697
CONCENTRADORA FIBRA DANHOS S	595,800	924,875	788,026
CONCENTRADORA FIBRA HOTELERA	834,700	797,927	353,663
COVIVIO	338,377	34,497,681	35,470,903

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CROMWELL PROPERTY GROUP	3,424,901	2,878,342	2,775,955
DAIWA HOUSE REIT INVESTMENT	10,775	24,687,532	26,012,414
DELTA PROPERTY FUND LTD	623,799	315,749	88,474
DERWENT LONDON PLC	160,933	8,005,787	6,382,174
DEXUS	2,351,385	16,485,804	21,418,094
DREAM GLOBAL REAL ESTATE INV	567,697	5,900,879	5,930,028
DREAM OFFICE REAL ESTATE INV	180,673	3,967,358	3,268,498
EMIRA PROPERTY FUND LTD	558,912	664,952	546,972
EMLAK KONUT GAYRIMENKUL YATI	1,193,927	1,113,789	233,253
EQUITES PROPERTY FUND LTD	551,748	787,949	839,287
ESR REIT	4,102,054	1,592,382	1,591,765
EUROCOMMERCIAL PROPRTIE CV	94,395	3,604,665	2,526,181
FAR EAST HOSPITALITY TRUST	1,819,494	1,554,510	894,315
FIBRA UNO ADMINISTRACION SA	2,914,000	5,153,277	3,855,675
FIRST REAL ESTATE INVNT TRUST	1,003,267	834,997	763,787
FORTRESS REIT LTD A	1,167,438	1,472,161	1,775,011
FORTRESS REIT LTD B	569,648	1,215,415	487,996
FORTUNE REIT	3,393,112	3,242,895	4,664,579
FRASERS CENTREPOINT TRUST	1,158,942	1,479,074	2,227,170
FRASERS COMMERCIAL TRUST	1,507,600	1,264,829	1,860,891
FRASERS HOSPITALITY TRUST	1,506,500	830,078	785,012
FRASERS LOGISTICS + INDUSTRI	2,925,340	2,077,631	2,616,254
GDI PROPERTY GROUP	871,806	710,493	847,329
GECINA SA	79,186	11,213,550	11,867,300
GOODMAN GROUP	3,659,076	20,179,160	38,593,379
GOODMAN PROPERTY TRUST	2,605,041	2,309,939	3,385,622
GPT GROUP	5,537,893	19,273,534	23,900,229
GRANITE REAL ESTATE INVESTME	154,125	6,109,173	7,110,921
GREAT PORTLAND ESTATES PLC	702,841	5,491,564	6,118,420
GREEN REIT PLC	1,684,291	2,960,646	3,471,709
GROWTHPOINT PROPERTIES AUSTR	580,715	1,427,854	1,678,969
GROWTHPOINT PROPERTIES LTD	3,427,809	6,873,052	5,902,115
H+R REAL ESTATE INV REIT UTS	1,610,679	27,309,195	28,152,216
HAMMERSON PLC	1,356,435	10,066,345	4,783,675
HANSTEEN HOLDINGS PLC	1,093,547	1,447,659	1,355,572
HIBERNIA REIT PLC	1,452,336	2,273,401	2,398,185
HOTEL PROPERTY INVESTMENTS	276,081	602,404	666,465
HYPROP INVESTMENTS LTD	206,918	1,622,948	1,025,254
ICADE	49,613	4,827,811	4,553,844
IGB REAL ESTATE INVESTMENT T	2,741,600	1,099,752	1,267,140
IMMOBILIARE GRANDE DISTRIBUZ	126,053	1,214,646	832,585
INGENIA COMMUNITIES GROUP	465,577	915,414	1,058,568

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Security Name	Shares	Book Value	Market Value
INMOBILIARIA COLONIAL SOCIMI	520,268	5,567,527	5,803,355
INTU PROPERTIES PLC	1,734,664	2,499,940	1,684,039
INVESTEC PROPERTY FUND LTD	601,554	646,881	652,692
IS GAYRIMENKUL YATIRIM ORTAK	480,102	220,167	83,835
JAPAN PRIME REALTY INVESTMEN	4,868	18,719,072	21,100,390
JAPAN REAL ESTATE INVESTMENT	7,659	42,397,871	46,633,599
JAPAN RETAIL FUND INVESTMENT	15,127	29,020,836	30,607,815
KEPPEL DC REIT	1,744,463	1,562,633	2,153,260
KEPPEL REIT	3,486,100	3,181,946	3,246,599
KIWI PROPERTY GROUP LTD	2,892,946	2,662,700	3,108,875
KLCCP STAPLED GROUP	461,900	863,431	868,473
KLEPIERRE	353,447	14,939,093	11,865,865
KOREA ASSET IN TRUST CO LTD	97,548	611,652	351,026
LAND SECURITIES GROUP PLC	5,507,691	70,382,261	58,404,316
LAR ESPANA REAL ESTATE SOCIM	129,331	1,263,932	1,004,465
LASALLE LOGIPOINT REIT	2,833	2,934,938	3,355,214
LINK REIT	16,897,753	156,747,269	207,639,589
LIPPO MALLS INDONESIA RETAIL	3,928,500	1,066,045	696,877
LONDONMETRIC PROPERTY PLC	1,586,314	3,322,009	4,259,884
MACQUARIE MEXICO REAL ESTATE	2,078,500	2,541,086	2,357,451
MAPLETREE COMMERCIAL TRUST	3,889,664	5,274,920	6,008,646
MAPLETREE INDUSTRIAL TRUST	2,817,331	4,248,414	4,664,490
MAPLETREE LOGISTICS TRUST 20	4,405,940	4,600,959	5,177,904
MAPLETREE NORTH ASIA COMMERC	4,386,300	4,179,500	4,733,359
MERCIALYS	119,134	2,999,847	1,575,127
MERLIN PROPERTIES SOCIMI SA	539,229	6,458,076	7,491,705
MIRVAC GROUP	10,160,693	16,956,918	22,317,732
MONTEA	27,800	2,234,665	2,387,062
MORGUARD REAL ESTATE TR UTS	47,700	551,313	443,509
NATIONAL STORAGE REIT	11,392,271	13,065,578	13,990,420
NEWRIVER REIT PLC	591,082	2,446,607	1,340,545
NIPPON BUILDING FUND INC	7,814	48,411,094	53,524,522
NIPPON PROLOGIS REIT INC	10,192	21,277,506	23,545,469
NOMURA REAL ESTATE MASTER FU	22,677	31,768,908	34,876,359
NORTHVIEW APARTMENT REAL EST	114,500	2,540,477	2,357,031
NSI NV	41,635	3,030,216	1,766,170
OUE HOSPITALITY TRUST	2,027,465	1,242,537	1,071,464
PARKWAYLIFE REAL ESTATE	834,600	1,518,937	1,869,129
PAVILION REAL ESTATE INVEST	1,115,500	451,464	493,978
PLA ADMINISTRADORA INDUSTRIA	1,064,100	1,868,034	1,663,310
PRECINCT PROPERTIES NEW ZEAL	2,134,325	1,655,663	2,537,329
PRIMARY HEALTH PROPERTIES	2,444,802	3,875,414	4,150,741

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Security Name	Shares	Book Value	Market Value
PROLOGIS PROPERTY MEXICO SA	625,500	1,118,615	1,296,474
PROSPERITY REIT	2,304,958	562,844	1,006,068
RDI REIT PLC	507,884	1,890,761	682,582
REBOSIS PROPERTY FUND LTD	550,582	434,419	24,598
REDEFINE PROPERTIES LTD	4,005,116	3,201,331	2,567,591
REIT 1 LTD	374,965	1,141,486	1,923,949
RESILIENT REIT LTD	222,677	1,473,226	978,429
RETAIL ESTATES	16,809	1,538,816	1,556,252
RIOCAN REAL ESTATE INVST TR	1,385,540	27,826,625	27,557,057
RURAL FUNDS GROUP	636,118	1,088,240	1,026,710
SA CORPORATE REAL ESTATE LTD	4,099,512	1,502,625	907,046
SABANA SHARIAH COMP IND REIT	1,853,333	1,043,281	630,129
SAFESTORE HOLDINGS PLC	549,999	3,265,936	4,294,401
SCENTRE GROUP	10,286,261	30,214,529	27,718,591
SCHRODER REAL ESTATE INVESTM	1,001,610	711,686	701,112
SEGRO PLC	8,388,869	70,900,633	77,959,914
SELLA CAPITAL REAL ESTATE LT	368,497	722,695	808,998
SHAFTESBURY PLC	444,747	3,552,977	4,550,878
SHOPPING CENTRES AUSTRALASIA	1,931,927	3,292,563	3,240,194
SMARTCENTRES REAL ESTATE INV	646,169	15,130,452	16,421,865
SOILBUILD BUSINESS SPACE REI	1,630,310	948,208	741,077
SPH REIT	1,132,900	889,560	895,970
STARHILL GLOBAL REIT	3,160,200	1,896,320	1,810,233
STOCKLAND	7,708,317	24,446,839	22,556,827
SUNLIGHT REAL ESTATE INVEST	2,555,000	1,004,854	1,958,970
SUNTEC REIT	16,069,570	21,787,360	23,042,216
SUNWAY REAL ESTATE INVESTMEN	2,178,700	849,575	985,885
TORUNLAR GAYRIMENKUL YATIRIM	167,807	106,988	55,994
TRITAX BIG BOX REIT PLC	3,493,740	6,482,958	6,860,924
UNIBAIL RODAMCO WESTFIELD	284,733	58,917,537	42,720,472
UNITE GROUP PLC	568,988	4,017,501	7,056,853
UNITED URBAN INVESTMENT CORP	16,756	26,438,607	28,087,373
VAKIF GAYRIMENKUL	119,860	139,982	36,679
VASTNED RETAIL NV	34,366	1,833,042	1,111,463
VICINITY CENTRES	6,898,610	14,192,950	11,860,693
VITAL HEALTHCARE PROPERTY TR	713,453	833,448	1,178,809
VIVA ENERGY REIT	901,762	1,549,500	1,645,310
VUKILE PROPERTY FUND LTD	754,979	1,197,258	1,027,430
WAREHOUSES DE PAUW SCA	41,955	3,917,033	7,071,199
WERELDHAVE BELGIUM NV	4,261	388,757	391,106
WERELDHAVE NV	78,265	4,945,243	2,053,514
WORKSPACE GROUP PLC	268,256	1,809,028	2,983,919

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Security Name	Shares	Book Value	Market Value
YUEXIU REAL ESTATE INVESTMEN	1,532,000	1,038,649	1,047,153
Total		1,357,691,558	1,464,176,043

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Security Name	Par Value	Book Value	Market Value
31750EFI2 USD CALL INR PUT	17,600,000	124,960	1,355
31750EG83 USD CALL INR PUT	4,200,000	29,155	323
31750EYD2	10,300,000	28,831	22,580
31750EYE0	(10,300,000)	(31,145)	(37,889)
31750EZQ2	(3,610,000)	(20,433)	(58,626)
31750F0A2	(7,180,000)	(18,919)	(16,988)
31750F0B0	(7,180,000)	(13,182)	(21,389)
31750F178	(4,610,000)	(38,125)	(36,387)
3175489Y3 ITRAXX.O P 2.40 EU30	(3,500,000)	(6,791)	(14)
3175RT583 CDX.O P 2.40 IG31 5Y	(2,500,000)	(4,250)	(1)
99S17QL78 TRS USD P F .00000	(681,198)	-	(0)
99S17QL78 TRS USD R F 10.50000	681,198	-	0
99S17QLM5 TRS USD P F .00000	(1,846,123)	-	(0)
99S17QLM5 TRS USD R F 4.50000	1,846,123	-	0
99S17QM44 TRS USD P F .00000	(1,027,472)	-	(0)
99S17QM44 TRS USD R F 4.50000	1,027,472	-	0
99S189FJ6 TRS USD P F .00000	(1,132,591)	-	(0)
99S189FJ6 TRS USD R F 4.00000	1,132,591	-	0
99S18POJ0 TRS USD P F .00000	(1,377,687)	-	(0)
99S18POJ0 TRS USD R F 10.00000	1,377,687	-	0
99S18PQM1 TRS USD P F .00000	(655,889)	-	(0)
99S18PQM1 TRS USD R F 5.00000	655,889	-	0
BCP43JHQ8 TRS USD P V 01MLIBOR	(364,065)	(364,065)	(364,065)
BCP43JHQ8 TRS USD R E	18,530	364,065	367,926
BCP43PCS5 TRS USD P V 01MFXIED	(478,550,773)	(478,550,773)	(478,550,773)
BCP43PCS5 TRS USD R E	520,107	478,550,773	478,275,162
BCP452T98 TRS USD P F .28000	(239,906,759)	(239,906,759)	(239,906,759)
BCP452T98 TRS USD R E	260,740	239,906,759	239,768,590
BCP45ANE5 TRS USD P F .00000	(47,349,093)	(47,349,093)	(47,349,093)
BCP45ANE5 TRS USD R E	3,785	47,349,093	47,363,614
BCP45V3H4 TRS USD P V 03MLIBOR	(788,052,954)	(788,052,954)	(788,052,954)
BCP45V3H4 TRS USD R E	133,015	788,052,954	785,886,007
BCP45Z070 TRS USD P V 03MLIBOR	(10,167,456)	(10,167,456)	(10,167,456)
BCP45Z070 TRS USD R E	20,719	10,167,456	10,206,760
BCP45Z0A3 TRS USD P V 03MLIBOR	(24,556,728)	(24,556,728)	(24,556,728)
BCP45Z0A3 TRS USD R E	4,123	24,556,728	24,717,513
BCP4890U4 TRS USD P V 03MUS000	(409,016,505)	(409,016,505)	(409,016,505)
BCP4890U4 TRS USD R E	70,312	409,016,505	415,420,944
BCP48KBG8 TRS USD P V 03MUS000	(699,389,837)	(699,389,837)	(699,389,837)
BCP48KBG8 TRS USD R E	118,914	699,389,837	702,573,759
BCP49SW69 TRS USD P V 01MLIBOR	(2,141,420)	(2,141,420)	(2,141,420)
BCP49SW69 TRS USD P V 01MLIBOR	(117,884)	(117,884)	(117,884)

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Security Name	Par Value	Book Value	Market Value
BCP49SW69 TRS USD P V 01MLIBOR	(66,192)	(66,192)	(66,192)
BCP49SW69 TRS USD R E	108,993	2,141,420	2,164,134
BCP49SW69 TRS USD R E	6,000	117,884	119,134
BCP49SW69 TRS USD R E	3,369	66,192	66,894
BCP4B6F97 TRS USD P V 03MLIBOR	(44,470,738)	(44,470,738)	(44,470,738)
BCP4B6F97 TRS USD R E	163,778	44,470,738	49,886,807
BCP4B6FU0 TRS USD P V 03MLIBOR	(35,927,955)	(35,927,955)	(35,927,955)
BCP4B6FU0 TRS USD R E	16,186	35,927,962	36,391,694
BCP4B78B8 TRS USD P V 03MLIBOR	(27,487,097)	(27,487,097)	(27,487,097)
BCP4B78B8 TRS USD R E	4,615	27,487,097	27,667,068
BCP4BQQ59 TRS USD P F .05000	(274,771,717)	(274,771,717)	(274,771,717)
BCP4BQQ59 TRS USD R E	1,901,140	274,771,717	275,399,093
BCP4D8G90 TRS USD P V 03MUS000	(535,233,673)	(535,233,673)	(535,233,673)
BCP4D8G90 TRS USD R E	90,034	535,233,673	539,756,621
BCP4DQAL9 TRS USD P V 03MUS000	(492,051,759)	(492,051,759)	(492,051,759)
BCP4DQAL9 TRS USD R E	83,847	492,051,759	495,389,122
BCP4ELHT5 TRS USD P V 01MLIBOR	(692,619)	(692,619)	(692,619)
BCP4ELHT5 TRS USD R E	388,495	692,619	681,170
BCP4FA3Y2 TRS USD P V 03MLIBOR	(788,052,954)	(788,052,954)	(788,052,954)
BCP4FA3Y2 TRS USD R E	133,015	788,052,954	785,886,007
BCP4FWYV6 TRS USD P V 01MLIBOR	(361,315)	(361,315)	(361,315)
BCP4FWYV6 TRS USD R E	202,664	361,315	355,342
BCP4FWYY0 TRS USD P V 01MLIBOR	(74,955)	(74,955)	(74,955)
BCP4FWYY0 TRS USD P V 01MLIBOR	(129,672)	(129,672)	(129,672)
BCP4FWYY0 TRS USD P V 01MLIBOR	(1,200,431)	(1,200,431)	(1,200,431)
BCP4FWYY0 TRS USD P V 01MLIBOR	(68,491)	(68,491)	(68,491)
BCP4FWYY0 TRS USD R E	3,815	74,955	75,750
BCP4FWYY0 TRS USD R E	6,600	129,672	131,048
BCP4FWYY0 TRS USD R E	61,099	1,200,431	1,213,164
BCP4FWYY0 TRS USD R E	3,486	68,491	69,217
BCP4HDR44 TRS USD P V 01MLIBOR	(124,591)	(124,591)	(124,591)
BCP4HDR44 TRS USD P V 01MLIBOR	(1,170,320)	(1,170,320)	(1,170,320)
BCP4HDR44 TRS USD P V 01MLIBOR	(406,868)	(406,868)	(406,868)
BCP4HDR44 TRS USD R E	11,279	124,591	127,927
BCP4HDR44 TRS USD R E	105,947	1,170,320	1,201,653
BCP4HDR44 TRS USD R E	36,833	406,868	417,761
BCP4HHNE7 TRS USD P V 03MLIBOR	(536,976,535)	(536,976,535)	(536,976,535)
BCP4HHNE7 TRS USD R E	67,424	536,976,535	523,394,577
BCP4HHUF6 TRS USD P E	(67,424)	(536,976,535)	(523,394,577)
BCP4HHUF6 TRS USD R V 03MLIBOR	536,976,535	536,976,535	536,976,535
BCP4JSQ81 TRS USD P V 01MLIBOR	(1,320,962)	(1,320,962)	(1,320,962)
BCP4JSQ81 TRS USD R E	90,403	1,320,962	1,332,463

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Security Name	Par Value	Book Value	Market Value
BCP4JW6W6 SWAPTION	(50,000,000)	(333,750)	(1)
BCP4JW7X4 SWAPTION	(50,000,000)	(333,750)	(1,068,000)
BCP4JYG06 USD CALL MXN PUT	(2,000,000)	(11,800)	(400)
BCP4JYG14 USD PUT MXN CALL	2,000,000	11,800	18,200
BCP4JYKE1 SWAPTION	(50,000,000)	(375,000)	(737,000)
BCP4JYKU5 SWAPTION	(50,000,000)	(375,000)	(800)
BCP4JZUP2 USD PUT CLP CALL	2,000,000	7,375	53,200
BCP4K03Q5 JUL19 SPX CALL	(3,000)	(51,355)	(318,688)
BCP4K03S1 JUL19 SPX PUT	(3,000)	(68,335)	(255)
BCP4K06Q2 SWAPTION	(50,000,000)	(384,750)	(532,000)
BCP4K06S8 SWAPTION	(50,000,000)	(384,750)	(9,300)
BCP4K1BJ0 USD CALL ZAR PUT	(2,000,000)	(15,000)	(800)
BCP4K1BL5 USD PUT ZAR CALL	2,000,000	15,000	49,200
BCP4K1MY5 SWAPTION	(50,000,000)	(386,250)	(8,850)
BCP4K1M22 SWAPTION	(50,000,000)	(386,250)	(664,000)
BCP4K3B31 SWAPTION	(50,000,000)	(401,250)	(17,800)
BCP4K3BE7 SWAPTION	(50,000,000)	(401,250)	(691,000)
BCP4K3FB9 JUL19 SPX PUT	(2,900)	(62,031)	(1,621)
BCP4K3FC7 JUL19 SPX CALL	(2,900)	(44,684)	(171,735)
BCP4K6JG7 SWAPTION	(50,000,000)	(358,750)	(48,550)
BCP4K6JN2 SWAPTION	(50,000,000)	(358,750)	(517,500)
BCP4K6M99 JUL19 SPX CALL	(2,900)	(40,951)	(64,310)
BCP4K6MB4 JUL19 SPX PUT	(2,900)	(57,882)	(5,622)
BCP4K88W0 JUL19 SPX PUT	(2,800)	(52,762)	(10,260)
BCP4K88X8 JUL19 SPX CALL	(2,800)	(44,239)	(39,060)
BCP4K8933 SWAPTION	(50,000,000)	(332,750)	(19,550)
BCP4K8941 SWAPTION	(50,000,000)	(332,750)	(756,000)
BCP4K9XF7 SWAPTION	(50,000,000)	(319,000)	(722,500)
BCP4K9XG5 SWAPTION	(50,000,000)	(319,000)	(26,850)
BCP4KC058 JUL19 SPX CALL	(2,800)	(40,342)	(78,806)
BCP4KC0Q2 JUL19 SPX PUT	(2,800)	(56,813)	(10,299)
BCP4KC2F4 SWAPTION	(50,000,000)	(330,625)	(582,500)
BCP4KC2G2 SWAPTION	(50,000,000)	(330,625)	(54,750)
BCP4KDPJ9 SWAPTION	(50,000,000)	(359,500)	(518,000)
BCP4KDPK6 SWAPTION	(50,000,000)	(359,500)	(94,400)
BCP4KFXC0 JUL19 SPX CALL	(2,800)	(42,608)	(79,095)
BCP4KFXD8 JUL19 SPX PUT	(2,800)	(58,156)	(15,529)
BCP4KG000 SWAPTION	(50,000,000)	(382,500)	(416,250)
BCP4KG018 SWAPTION	(50,000,000)	(382,500)	(147,200)
BCP4KHHT7 JUL19 SPX PUT	(2,800)	(52,671)	(20,355)
BCP4KHHZ3 JUL19 SPX CALL	(2,800)	(41,326)	(70,841)
BCP4KHJ57 SWAPTION	(50,000,000)	(375,250)	(411,100)

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Security Name	Par Value	Book Value	Market Value
BCP4KHJ65 SWAPTION	(50,000,000)	(375,250)	(160,200)
BCP4KKKS8 EUR CALL PLN PUT	20,000,000	17,595	6,833
BCP4KKKT6 EUR PUT PLN CALL	(20,000,000)	(13,568)	(20,498)
BCP4KKTY6 TRS USD P V 03MLIBOR	(512,935,596)	(512,935,596)	(512,935,596)
BCP4KKTY6 TRS USD R E	1,045,248	512,935,596	514,918,432
BCP4KKUD0 SWAPTION	(50,000,000)	(384,000)	(220,000)
BCP4KKUE8 SWAPTION	(50,000,000)	(384,000)	(339,350)
BCP4KMWK8 EUR CALL USD PUT	84,000,000	178,999	573,955
BCP4KMWK8 EUR CALL USD PUT	30,000,000	63,928	204,984
BCP4KMWL6 EUR PUT USD CALL	(84,000,000)	(153,092)	(9,566)
BCP4KMWL6 EUR PUT USD CALL	(30,000,000)	(54,676)	(3,416)
BCP4KMWM4 JUL19 SPX PUT	(2,800)	(58,380)	(30,157)
BCP4KMWN2 JUL19 SPX CALL	(2,800)	(42,840)	(47,267)
BCP4KMY59 SWAPTION	(50,000,000)	(370,375)	(144,550)
BCP4KMY67 SWAPTION	(50,000,000)	(370,375)	(477,200)
BCP4KN5X8 TRS USD P V 03MLIBOR	(24,599,952)	(24,599,952)	(24,599,952)
BCP4KN5X8 TRS USD R E	1,215,743	24,599,952	24,586,938
BCP4KQ1Q0 SWAPTION	(50,000,000)	(367,500)	(439,750)
BCP4KQ1S6 SWAPTION	(50,000,000)	(367,500)	(205,100)
BCP4KS6C2 JUL19 SPX CALL	(2,800)	(41,370)	(22,536)
BCP4KS6D0 JUL19 SPX PUT	(2,800)	(51,713)	(53,395)
BCP4KS9P0 SWAPTIONS	(50,000,000)	(370,000)	(396,800)
BCP4KS9T2 SWAPTIONS	(50,000,000)	(370,000)	(232,000)
BCP4KVLV6 SWAPTION	(50,000,000)	(370,000)	(287,200)
BCP4KVLW4 SWAPTION	(50,000,000)	(370,000)	(349,250)
BCP4KVM60 JUL19 SPX PUT	(2,800)	(51,908)	(53,073)
BCP4KVM86 JUL19 SPX CALL	(2,800)	(42,403)	(23,088)
BCP4KWYY4 SWAPTION	(50,000,000)	(374,375)	(242,100)
BCP4KWZ15 SWAPTION	(50,000,000)	(374,375)	(426,400)
BCP4KX102 IRS USD P V 03MLIBOR	(1,000,000)	(1,000,000)	(1,000,000)
BCP4KX102 IRS USD R F 1.93050	1,000,000	1,000,000	1,000,000
BCP4KX193 IRS USD P V 03MLIBOR	(500,000)	(500,000)	(500,000)
BCP4KX193 IRS USD R F 2.20136	500,000	500,000	500,000
BCP4KYTK6 JUL19 SPX CALL	(2,800)	(40,040)	(49,056)
BCP4KYTL4 JUL19 SPX PUT	(2,800)	(58,380)	(41,609)
BCP4KYZA1 SWAPTION	(50,000,000)	(359,375)	(330,850)
BCP4KYZE3 SWAPTION	(50,000,000)	(359,375)	(324,850)
BCP4L11Y7 TRS USD P V 01MLIBOR	(746,608)	(746,608)	(746,608)
BCP4L11Y7 TRS USD P V 01MLIBOR	(326,641)	(326,641)	(326,641)
BCP4L11Y7 TRS USD P V 01MLIBOR	(326,641)	(326,641)	(326,641)
BCP4L11Y7 TRS USD R E	160,000	746,608	762,292
BCP4L11Y7 TRS USD R E	70,000	326,641	333,503

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Security Name	Par Value	Book Value	Market Value
BCP4L11Y7 TRS USD R E	70,000	326,641	333,503
BCP4L1655 SWAPTION	(50,000,000)	(357,500)	(319,600)
BCP4L1697 SWAPTION	(50,000,000)	(357,500)	(374,300)
BS0ZXS2 IRS USD P F 2.15700	(5,230,000)	(5,230,000)	(5,338,892)
BS0ZXS2 IRS USD R V 03MLIBOR	5,230,000	5,230,000	5,230,000
BS1THZ8 IRS USD P F 2.28750	(19,370,000)	(19,370,000)	(19,540,133)
BS1THZ8 IRS USD R V 03MLIBOR	19,370,000	19,370,000	19,370,000
BS1TI11 IRS USD P F 2.19980	(7,940,000)	(7,940,000)	(8,106,657)
BS1TI11 IRS USD R V 03MLIBOR	7,940,000	7,940,000	7,940,000
BS1TN05 IRS EUR P F .27300	(11,737,000)	(13,079,128)	(13,391,335)
BS1TN05 IRS EUR R V 06MEURIB	11,737,000	13,079,128	13,366,100
BWU00PV81 IRS USD P F 3.00000	(1,600,000)	(1,600,000)	(1,875,074)
BWU00PV81 IRS USD R V 03MLIBOR	1,600,000	1,668,190	1,600,000
BWU00SDN2 IRS JPY P F .20000	(2,350,000,000)	(21,395,730)	(22,210,796)
BWU00SDN2 IRS JPY R V 06MLIBOR	2,350,000,000	21,179,776	21,811,769
BWU00SV36 IRS BRL P F 6.45000	(300,000,000)	(78,125,000)	(78,457,063)
BWU00SV36 IRS BRL R V 00MBRCDI	300,000,000	78,121,000	78,274,823
BWU00UER7 IRS USD P F 3.00000	(1,400,000)	(1,400,000)	(1,649,630)
BWU00UER7 IRS USD R V 03MLIBOR	1,400,000	1,145,747	1,400,000
ISOEWE8 IRS USD P F 1.69400	(16,940,000)	(16,940,000)	(16,920,837)
ISOEWE8 IRS USD R V 03MLIBOR	16,940,000	16,940,000	16,940,000
ISOHDA0 IRS NZD P V 03MBKBM	(3,200,000)	(2,701,119)	(2,149,280)
ISOHDA0 IRS NZD R F 3.79500	3,200,000	2,701,119	2,342,733
SS1QYL4 IRS EUR P V 06MEURIB	(17,370,000)	(19,936,415)	(19,780,963)
SS1QYL4 IRS EUR R F .20050	17,370,000	19,936,415	20,203,804
SS1THN6 IRS CAD P V 03MCDOR	(21,090,000)	(15,729,415)	(16,139,277)
SS1THN6 IRS CAD R F 1.98000	21,090,000	15,729,431	16,341,572
SS1TMU8 IRS SEK P V 03MSTIBO	(126,198,000)	(13,259,992)	(13,601,561)
SS1TMU8 IRS SEK R F .02250	126,198,000	13,259,992	13,627,857
SWPC0GPK1 CDS USD P V 03MEVENT	(5,000,000)	(5,000,000)	(5,000,000)
SWPC0GPK1 CDS USD R F 1.00000	5,000,000	4,908,387	4,897,635
SWPC0GVU2 CDS EUR P V 03MEVENT	(1,800,000)	(2,198,610)	(2,049,841)
SWPC0GVU2 CDS EUR R F 1.00000	1,800,000	2,139,231	2,026,315
SWPC0H1T6 CDS USD P V 03MEVENT	(400,000)	(400,000)	(400,000)
SWPC0H1T6 CDS USD R F 1.00000	400,000	378,287	393,826
SWPC0H2B4 CDS USD P V 03MEVENT	(100,000)	(100,000)	(100,000)
SWPC0H2B4 CDS USD R F 1.00000	100,000	94,918	98,457
SWPC0H4C0 CDS USD P F 1.00000	(5,000,000)	(5,000,000)	(5,136,664)
SWPC0H4C0 CDS USD R V 03MEVENT	5,000,000	4,903,465	5,000,000
SWPC0H4D8 CDS USD P F 1.00000	(7,000,000)	(7,000,000)	(7,210,680)
SWPC0H4D8 CDS USD R V 03MEVENT	7,000,000	6,830,454	7,000,000
SWPC0H4H9 CDS USD P F 1.00000	(1,700,000)	(1,700,000)	(1,751,165)

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Security Name	Par Value	Book Value	Market Value
SWPC0H4H9 CDS USD R V 03MEVENT	1,700,000	1,657,594	1,700,000
SWPC0H9G6 CDS USD P V 03MEVENT	(200,000)	(200,000)	(200,000)
SWPC0H9G6 CDS USD R F 1.00000	200,000	189,906	196,913
SWPC0HCO5 CDS USD P V 03MEVENT	(38,000,000)	(38,000,000)	(38,000,000)
SWPC0HCO5 CDS USD R F 1.00000	38,000,000	36,225,381	36,921,142
SWPC0HXN4 CDS USD P V 03MEVENT	(2,600,000)	(2,600,000)	(2,600,000)
SWPC0HXN4 CDS USD R F 1.00000	2,600,000	2,484,930	2,515,170
SWPC0HY94 CDS USD P V 03MEVENT	(1,200,000)	(1,200,000)	(1,200,000)
SWPC0HY94 CDS USD R F 1.00000	1,200,000	1,159,200	1,162,296
SWU00DOU7 IRS MXN P V 01MTIIE	(400,000,000)	(22,134,569)	(20,820,700)
SWU00DOU7 IRS MXN R F 6.00000	400,000,000	21,373,353	20,057,107
SWU00GLR0 IRS MXN P V 01MTIIE	(141,000,000)	(7,284,949)	(7,339,297)
SWU00GLR0 IRS MXN R F 5.57000	141,000,000	6,839,804	6,934,702
SWU00JGE9 IRS CAD P V 03MCDOR	(9,800,000)	(7,343,809)	(7,499,522)
SWU00JGE9 IRS CAD R F 1.75000	9,800,000	6,591,644	6,930,298
SWU00JLZ6 IRS ZAR P V 03MJIBAR	(34,100,000)	(2,483,316)	(2,418,225)
SWU00JLZ6 IRS ZAR R F 8.50000	34,100,000	2,521,822	2,570,162
SWU00JTL9 IRS ZAR P V 03MJIBAR	(25,500,000)	(1,898,880)	(1,808,350)
SWU00JTL9 IRS ZAR R F 7.75000	25,500,000	1,893,002	1,852,710
SWU00K8T2 IRS ZAR P V 03MJIBAR	(9,500,000)	(701,203)	(673,699)
SWU00K8T2 IRS ZAR R F 8.25000	9,500,000	712,235	698,509
SWU00KT10 IRS THB P V 06MTHBSR	(320,400,000)	(9,091,683)	(10,447,542)
SWU00KT10 IRS THB R F 2.55000	320,400,000	9,091,683	11,036,962
SWU00L506 IRS MXN P V 01MTIIE	(406,100,000)	(20,638,368)	(21,138,216)
SWU00L506 IRS MXN R F 7.74000	406,100,000	20,381,671	21,537,857
SWU00LT91 IRS THB P V 06MTHBSR	(102,700,000)	(2,976,467)	(3,348,822)
SWU00LT91 IRS THB R F 2.48000	102,700,000	2,976,467	3,522,338
SWU00LTA8 IRS THB P V 06MTHBSR	(31,200,000)	(904,243)	(1,017,364)
SWU00LTA8 IRS THB R F 2.81000	31,200,000	904,243	1,140,441
SWU00O6V1 IRS CAD P V 03MCDOR	(2,400,000)	(1,827,388)	(1,836,618)
SWU00O6V1 IRS CAD R F 2.50000	2,400,000	1,656,184	2,008,506
SWU00OG16 IRS ZAR P V 03MJIBAR	(51,000,000)	(4,365,948)	(3,616,701)
SWU00OG16 IRS ZAR R F 7.25000	51,000,000	4,376,409	3,661,345
SWU00ORG1 IRS ZAR P V 03MJIBAR	(111,000,000)	(9,377,525)	(7,871,643)
SWU00ORG1 IRS ZAR R F 7.75000	111,000,000	9,376,139	7,945,598
SWU00REK9 IRS THB P V 06MTHBSR	(121,700,000)	(3,657,950)	(3,968,370)
SWU00REK9 IRS THB R F 2.55000	121,700,000	3,703,950	4,192,254
SWU00REU7 IRS ZAR P V 03MJIBAR	(60,000,000)	(4,102,214)	(4,254,942)
SWU00REU7 IRS ZAR R F 8.75000	60,000,000	4,114,965	4,576,777
SWU00S618 IRS HUF P V 06MBUBOR	(1,461,800,000)	(5,265,842)	(5,157,455)
SWU00S618 IRS HUF R F 1.50000	1,461,800,000	5,210,264	5,245,527
SWU00S6N0 IRS CAD P V 03MCDOR	(37,400,000)	(28,161,789)	(28,620,624)

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Security Name	Par Value	Book Value	Market Value
SWU00S6N0 IRS CAD R F 2.50000	37,400,000	28,479,807	30,347,648
SWU00SF83 IRS CZK P V 06MPRIBO	(40,800,000)	(1,810,160)	(1,826,088)
SWU00SF83 IRS CZK R F 1.91250	40,800,000	1,810,160	1,878,288
SWU00SF91 IRS PLN P V 06MWIBOR	(4,700,000)	(1,252,615)	(1,260,324)
SWU00SF91 IRS PLN R F 2.40500	4,700,000	1,252,615	1,293,291
SWU00SKM6 IRS COP P F 5.96000	(3,488,500,000)	(1,123,315)	(1,148,700)
SWU00SKM6 IRS COP R V 03MCOOVI	3,488,500,000	1,123,315	1,087,777
SWU00SMW2 IRS SEK P V 03MSTIBO	(96,900,000)	(10,412,148)	(10,443,836)
SWU00SMW2 IRS SEK R F .50000	96,900,000	10,469,078	10,653,208
SWU00SMX0 IRS SEK P V 03MSTIBO	(13,700,000)	(1,478,005)	(1,476,580)
SWU00SMX0 IRS SEK R F 1.00000	13,700,000	1,544,716	1,543,111
SWU00SW50 IRS ILS P V 03MTELBO	(63,500,000)	(17,556,228)	(17,804,321)
SWU00SW50 IRS ILS R F 1.85000	63,500,000	17,556,228	18,436,671
SWU00SZT5 IRS EUR P V 06MEURIB	(91,500,000)	(103,512,894)	(104,200,238)
SWU00SZT5 IRS EUR R F .75000	91,500,000	105,393,263	109,971,848
SWU00SZU2 IRS EUR P V 06MEURIB	(6,000,000)	(6,782,704)	(6,832,802)
SWU00SZU2 IRS EUR R F 1.25000	6,000,000	6,828,004	7,836,223
SWU00SZY4 IRS EUR P V 06MEURIB	(3,350,000)	(3,787,010)	(3,814,981)
SWU00SZY4 IRS EUR R F 1.25000	3,350,000	3,801,513	4,380,578
SWU00T020 IRS GBP P V 06MLIBOR	(1,200,000)	(1,593,960)	(1,527,240)
SWU00T020 IRS GBP R F 1.50000	1,200,000	1,574,701	1,629,086
SWU00U746 IRS JPY P V 06MLIBOR	(1,150,000,000)	(10,498,927)	(10,673,844)
SWU00U746 IRS JPY R F .50000	1,150,000,000	10,381,082	11,027,939
SWU00UA91 IRS CNY P V 03MCNRR	(1,900,000)	(274,964)	(276,633)
SWU00UA91 IRS CNY R F 3.02500	1,900,000	274,964	278,113
SWU00UAE0 IRS CNY P V 00MCNRR	(111,000,000)	(16,062,978)	(16,161,204)
SWU00UAE0 IRS CNY R F 3.02500	111,000,000	16,062,978	16,249,546
SWU00UAF7 IRS CNY P V 03MCNRR	(12,700,000)	(1,839,247)	(1,849,075)
SWU00UAF7 IRS CNY R F 3.02500	12,700,000	1,839,247	1,859,182
SWU00UBV1 IRS CNY P V 03MCNRR	(91,600,000)	(13,274,978)	(13,336,634)
SWU00UBV1 IRS CNY R F 2.92500	91,600,000	13,274,978	13,349,657
SWU00UDV9 IRS EUR P V 06MEURIB	(55,300,000)	(62,336,901)	(62,975,663)
SWU00UDV9 IRS EUR R F .50000	55,300,000	63,385,481	64,664,140
SWU00UDW7 IRS EUR P V 06MEURIB	(19,850,000)	(22,203,207)	(22,605,188)
SWU00UDW7 IRS EUR R F 1.00000	19,850,000	23,761,275	24,272,861
SWU00UDY3 IRS GBP P V 06MLIBOR	(3,800,000)	(4,771,472)	(4,836,261)
SWU00UDY3 IRS GBP R F 1.00000	3,800,000	4,786,864	4,854,800
US 10YR FUT OPTN AUG19C 127	(94,000)	(38,188)	(114,563)
US 10YR FUT OPTN AUG19C 129	(183,000)	(64,079)	(48,609)
US 10YR FUT OPTN AUG19P 125.5	(183,000)	(61,733)	(8,578)
Z91ZBY256 CDS USD P F 1.00000	(500,000,000)	(500,000,000)	(500,000,000)
Z91ZBY256 CDS USD R V 03MEVENT	500,000,000	492,790,930	489,353,885

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Security Name	Par Value	Book Value	Market Value
Total		<u>(23,259,194)</u>	<u>9,260,452</u>

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Real Estate Partnerships**

Security Name	Book Value	Market Value
400 R STREET	(193,083)	(198,626)
AEW SENIOR HOUSING COMPANY	(1)	(1)
AGI RESMARK HOUSING FUND	(84,588,618)	(13,315,094)
AGI TMG HOUSING PARTNERS I LLC	17,054	0
ARA ASIA DRAGON FUND II	(33,054,691)	(33,054,691)
ARA ASIA DRAGON FUND II	4,963,813	33,782,002
ARA ASIA DRAGON LIMITED	67,809	0
ARA CHINA LT HOLD (CHINA LTH)	769,845,603	984,981,266
BLACKSTONE PROPERTY PARTNERS E	738,279,868	777,125,202
CALEAST CANADA LTD PARTNERSHIP	3,920,022	3,284,379
CALEAST INDUSTRIAL INV LLC	3,720,660	5,500,445
CALEAST INDUSTRIAL INV LLC	(15,143,509)	(3,990,012)
CALEAST SOLSTICE BASE	1,744,148,270	3,786,242,412
CALEAST SOLSTICE DT LAND	504,928,060	222,869,691
CALEAST SOLSTICE DT OTHER	1,086,211,909	682,828,651
CALEAST SOLSTICE LLC	(1,363,633)	(2,786,548)
CALSMART LLC (CANYON)	177,580	0
CALWEST CALPERS GIP	10,362,845	10,995,093
CANYON CATALYST FUND II, LLC	456,011,516	513,090,022
CANYON CATALYST FUND, LLC	7,025,459	223,986
CANYON JOHNSON URBAN FD III LP	3,262,404	264,734
CIM CA URBAN REAL ESTATE	336,473,106	315,652,823
CIM CORE URBAN REIT LLC	121,011,334	247,585,559
CIM FUND III	123,442,576	336,006,618
FSP BASE	3,726,929,761	6,173,450,441
FSP DT 2012 AND BEYOND	(356,074,101)	(28,798,917)
FSP DT 2012 AND BEYOND	22,538,904	22,538,904
GOLDEN REEF INFRASTRUCTURE TRU	438,796,373	454,849,914
GRI BASE	553,235,351	2,469,523,106
GRI DT 2012 AND BEYOND	18,178,937	19,831,803
HC NOP HOLDINGS L P	(4,655,000)	(4,655,000)
HC NOP HOLDINGS L P	154,116	3,005,639
HCB LTH	440,837,177	412,268,724
HEARTHSTONE HSG PRTRNS II LLC	-	3,809,162
HEARTHSTONE HSG PRTRNS II LLC	(3,154,752)	(3,154,752)
HEARTHSTONE MSII	(1)	(7,084)
HEARTHSTONE MSII	-	4,761
HEARTHSTONE HSG PARTNERS	75,253	0
HINES CALPERS BRAZIL FUND II	93,397,630	73,483,668
HINES CALPERS CHINA FUND	1,733,444	414,203
HINES CALPERS GREEN	231,805,070	211,746,746
HINES CALPERS MEXICO FUND II	67,247	112,849

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Real Estate Partnerships**

Security Name	Book Value	Market Value
HINES EUROPEAN DEVELOPMENT FD	7,985,601	7,065,883
HOLLYWOOD PARK COINVESTMENT	2,768,018	55,130,883
HRC LTH LLC	380,486,437	349,540,714
IHP FUND II LP A + D	(6,885,088)	(7)
IHP FUND II LP A + D	5,035,661	5
IHP INVESTMENT FUND III	230,601,542	166,933,379
IMI BASE	2,544,650,004	6,218,389,207
IMP ICMI	584,363,342	620,146,832
IMP ABACA	189,693,108	193,124,656
IMP ABACA	(5,330,000)	(5,426,420)
IMP BASE	2,622,111,560	4,750,251,432
IMP DT 2012 AND BEYOND	216,821,160	383,642,059
INST CORE MULTIFAMILY INV	3,909,253	133
INST CORE MULTIFAMILY INV	(132,660,590)	(133)
INSTITUTIONAL HSG PARTNERS LP	(40,205,462)	(135,372)
INSTITUTIONAL HSG PARTNERS LP	12,504,551	12,129
INSTITUTIONAL LOGISTICS PTNRS	538,304,677	869,299,072
KAREC CA DEVELOPEMENT PRGM LLC	(8,267)	(0)
KC 2011 LLC	148,145,428	153,823,546
KSC AFFORDABLE HOUSING	14,040,217	612,041
LAND MANAGEMENT COMPANY LLC	758,460,641	407,373,003
LASALLE JAPAN LOGISTICS II	145,720	184,777
NATIONAL OFFICE PARTNERS (CWP)	564,173	305,135
ORA MULTI FAMILY INVESTMENT I	26,630,832	42,554,313
ORA RESIDENTIAL INVESTMENTS	33,309,025	128,014,975
PACIFIC MULTIFAMILY INVESTORS	1,079,856,882	1,392,848,000
PLA RESIDENTIAL FUND	83,850	0
PLA RETAIL FUND I	2,038,543	1,391,034
SACRAMENTO VENTURE BASE	824,744	50,211,068
SACRAMENTO VENTURE BASE	(495,000)	(495,000)
SACRAMENTO VENTURE DT	48,987,531	49,589,882
STOCKBRIDGE REAL ESTATE FD II	23,307,778	26,889,181
STRGC PROPERTY FUND ASIA SCSP	247,249,657	272,072,286
TECHCORE, LLC	853,890,672	1,353,531,136
TPG HOSPITALITY INVESTMENTS IV	-	(21)
TPG HOSPITALITY INVESTMENTS IV	7,133,078	7
WHITNEY RANCH VENTURE SWBO	22,617,062	23,801,812
XANDER CASSANDER CO INVESTMENT	155,093,700	730,957
Total	21,519,421,805	35,186,924,663

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Private Equity

Security Name	Book Value	Market Value
AACP AP INVESTORS	10,109,981	967,337
AACP CHINA DEBT INVESTORS	1,456,773	20,058
AACP CHINA GROWTH	15,554,447	1,800,785
AACP CHINA VENTURE INVESTORS	2,407,781	3,255,684
AACP INDIA A	3,269,445	109,141
AACP INDIA B	4,032,150	9,241,606
AACP INDIA C	4,733,964	8,110,937
ABERDARE VENTURES IV L P	44,066,768	28,405,880
ADVENT INTERNATIONAL GPE V D	6,500,876	4,261,493
ADVENT INTERNATIONAL GPE VI A	132,704,565	96,872,873
ADVENT INTERNATIONAL GPE VII C	271,419,720	374,234,867
ADVENT INTERNATIONAL GPE VIII	420,500,000	488,117,662
ADVENT LATIN AMERICAN PEF III	7,003,196	6,400,466
ADVENT LATIN AMERICAN PRIVATE	112,940,116	108,367,697
AFFINITY ASIA PACIFIC FUND III	73,163,381	27,779,575
AISLING CAPITAL 11	52,901,529	4,253,747
AISLING CAPITAL III LP	42,241,937	21,730,129
ALTA V	11,644,856	19,435
AP ALTERNATIVE ASSETS L P	63,326,248	1,100,001
APOLLO CO INVESTORS (MHE), L.P	1,025,063	31,208,255
APOLLO CREDIT OPPORT FD I	-	19,727,824
APOLLO EURO PRINCIPAL FINANCE	427,335	354,970
APOLLO INVESTMENT FUND IV	1	171,054
APOLLO INVESTMENT FUND IX, LP	50,239,055	43,218,298
APOLLO INVESTMENT FUND V	-	2,330,856
APOLLO INVESTMENT FUND VI	62,810,231	7,974,236
APOLLO INVESTMENT FUND VII LP	162,496,770	140,449,858
APOLLO INVESTMENT FUND VIII	373,507,994	434,384,044
APOLLO SVF MNGMNT L P	-	150,364,831
ARCLIGHT ENERGY PARTNERS FD IV	23,624,981	8,588,663
ARES CORP OPP FUND V L.P.	275,948,991	285,313,818
ARES CORP OPPORTUNITY FUND II	6,998,892	6,614,874
ARES CORPORATE OPP FUND III	131,581,994	267,521,666
ARES CORPORATE OPP FUND LP	4,491,167	4,327,743
ASIA ALTERNATIVES CAPITAL	13,851,207	9,184,152
ASIA ALTERNATIVES CAPITAL II	19,472,325	55,105,423
AVATAR INTL.INVESTORS L.P.	36,431,895	37,809,567
AVATAR NA INVESTORS, L.P.	13,280,375	7,554,727
AVENUE SPECIAL SIT FND VI (A)	3,245,391	10,846,019
BANC OF AMERICA CAL COMM	23,735,368	10,427,944
BARING VOSTOK PRIV EQ FD IV	68,205,100	39,065,153
BDC III C LP	52,717,521	85,808,280

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Private Equity

Security Name	Book Value	Market Value
BE VI, LP	22,966,428	18,135,162
BIRCH HILL EQUITY PRTNRS IV LP	88,887,459	123,820,261
BIRCH HILL EQUITY PRTNS III LP	78,755,478	20,757,120
BLACKSTONE CAPITAL PRTS VI	329,732,472	439,885,321
BLACKSTONE COMMUNICATIONS I	43,378,691	771,100
BLACKSTONE FIRST EAGLE CO INV	66,819,283	83,016,611
BLACKSTONE GST CO INVEST LP	100,056,248	218,774,687
BLACKSTONE MANAGEMENT PRTNRS V	139,053,391	27,396,444
BLACKSTONE MANAGEMENT PTRS IV	8,262,907	8,793,790
BLACKSTONE TACT OPPS FD	92,806,895	101,089,569
BLACKSTONE TACTICAL	63,700,084	63,499,747
BLACKSTONE TACTICAL OPP FND II	332,665,339	396,959,241
BLACKSTONE TACTICAL OPPORTUNI	379,515,136	415,683,198
BLACKSTONE TACTICAL OPPORTUNIT	57,645,425	57,028,100
BLACKSTONE TOF (T4U)	42,474,042	62,996,225
BRIDGEPOINT EUROPE II C LP	1,646,049	264,164
BRIDGEPOINT EUROPE III C LP	11,699,898	8,317,801
BRIDGEPOINT EUROPE III D	105,540,993	49,457,476
BRIDGEPOINT EUROPE IV B LP	43,669,313	45,703,966
BRIDGEPOINT EUROPE IV D	145,310,016	173,376,536
BRIDGEPOINT EUROPE V LP	336,237,960	408,887,024
CALIFORNIA ASIA INVESTORS LP	63,150,932	345,956,619
CALIFORNIA EM VENTURES IV LLC	253,270,268	166,562,931
CALIFORNIA EMERG VENT II LLC	615,328,946	40,240,844
CALIFORNIA EMERG VENT III LLC	204,466,719	42,409,270
CALIFORNIA EMERGING VENTURES	368,308,088	4,279,205
CALIFORNIA MEZZ INV FUND LP	42,665,873	37,361,566
CALPERS WELLSPRING V LP	14,634,730	14,205,469
CAPITAL LINK FUND I	256,856,622	154,906,523
CAPITAL LINK FUND II	195,415,472	132,416,367
CARLYLE ACOSTA COINVESTMENT LP	100,346,005	35,033,199
CARLYLE ASIA GROWTH PRTNRS IV	56,805,195	37,809,990
CARLYLE ASIA GROWTH PRTNS III	38,354,339	2,251,937
CARLYLE ASIA PARTNERS GP II	28,255,077	1,497,689
CARLYLE ASIA PARTNERS III	82,502,158	31,710,787
CARLYLE ASIA PARTNERS V, L.P.	44,505,443	42,549,696
CARLYLE EUROPE PARTNERS II	3,099,446	830,712
CARLYLE EUROPE PARTNERS III LP	120,085,428	36,077,587
CARLYLE EUROPE PARTNERS V, S.C	27,434,522	24,094,636
CARLYLE EUROPE TECH PTNRS II	16,623,960	7,098,055
CARLYLE GLB FIN SERV PARTNERS	10,925,659	7,607,370
CARLYLE HAVASU COINVESTMENT, L	72,389,611	65,055,168

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Security Name	Book Value	Market Value
CARLYLE JAPAN INTL PARTNERS II	26,275,069	2,893,245
CARLYLE MEXICO PARTNERS	7,845,467	1,098,161
CARLYLE PARTNERS IV, L.P.	21,510,032	6,231,046
CARLYLE PARTNERS V	232,170,468	103,356,754
CARLYLE PARTNERS VI L.P.	461,044,594	501,871,354
CARLYLE PARTNERS VII, L.P.	226,013,147	213,278,210
CARLYLE REALTY III LP	10,016,482	22,316,890
CARLYLE STRATEGIC PARTNERS II	-	2,451,317
CARLYLE STRATEGIC PARTNERS IV	47,235,593	42,503,710
CARLYLE US EQUITY OPPORTUNITY	115,372,104	114,309,027
CARLYLE VENTURE PARTNERS III	19,443,885	1,524,576
CARLYLE VENTURE PRTNRS II LP	40,800,099	10,930,061
CARLYLE/RIVER RENE+ALT ENGY II	180,551,662	130,940,326
CARLYLE/RIVERSTONE GLB E+P IV	224,669,238	152,079,634
CARLYLE/RIVERSTONE GLOBAL	127,186,279	20,146,568
CASTLELAKE I LP	9,731,844	9,585,661
CDH FUND V,LP	153,786,632	208,751,358
CENTERBRIDGE CAP PRTNS III	78,755,690	94,723,533
CENTINELA INVESTMENT PTNRS	-	2,700,001
CENTRAL VALLEY FUND II SBIC LP	3,963,983	10,115,073
CERBERUS CAL II PARTNERS LP	349,504,951	323,994,235
CERBERUS CP PARTNERS LP	220,197,067	681,266,163
CERBERUS INSTITUTIONAL PARTNER	-	298,756,610
CHK MID CON CO INV VEH PRE L.P	32,893,596	6,384,219
CHK MID CON ROYALTY LP	7,220,381	1,374,566
CLARUS LIFESCIENCES I LP	20,422,420	5,836,949
CLARUS LIFESCIENCES II LP	26,928,553	9,692,554
CLAYTON DUBILIER + RICE FUND X	59,764,971	57,725,133
CLEARLAKE CAP PARTNERS IV LP	49,745,606	67,559,010
CLEARLAKE CAPITAL PARTNERS III	35,645,199	33,536,429
CLEARLAKE CAPITAL PARTNERS V	35,366,735	49,128,144
CLEARLAKE OPPS PARTNERS (P) LP	36,707,915	38,006,458
CLEARWATER CAP PARTNERS FD III	10,078,102	39,316,824
CLEARWATER CAPITAL PARTNERS	1,882,024	2,266,708
CLEARWATER CAPITAL PARTNERS 1	19,752,657	9,216
COLLER INTERNATIONAL PARTNERS	33,325,359	31,224,868
CORPORATE PARTNERS LP	169,896,127	1,027,192
CRATON EQUITY INVESTORS I L.P	34,078,394	76,223
CVC CAPITAL PARTNERS VI	458,651,777	569,120,848
CVC CAPITAL PARTNERS VII A LP	87,068,088	108,676,350
CVC COMPOUNDING CAPITAL	832,337,882	923,028,192
CVC CREDIT STRATEGIC INV A LP	7,448,843	9,226,790

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Security Name	Book Value	Market Value
CVC EURO EQUITY PARTNERS III	24,588,005	13,688,241
CVC EUROPEAN EQ PTNERS IV(B)LP	120,944,319	277,090
CVC EUROPEAN EQTY TNDM FND B	116,211,213	408,730
CVC EUROPEAN EQUITY V LP	109,006,497	106,537,094
EM ALTERANTIVES INVESTEMENTS	50,435,845	48,258,277
ENRGY FUTURE HOLDINGS CORP KKR	74,950,590	525
ESSEX W HEALTH VENTURES VIII	92,334,646	66,565,461
FIRST RESERVE FUND XI	338,070,203	24,476,959
FIRST RESERVE FUND XII	236,641,738	58,591,311
FIRST RESERVE FUND XIII, LP	257,638,583	276,237,058
FOUNDATION RADIOLOGY GRP SJ38	15,160,369	15,160,361
FRANCISCO PARTNERS	23,291,800	391,763
FRANCISCO PARTNERS II LP	63,592,802	28,970,112
FRANCISCO PARTNERS III	36,893,575	71,456,274
GCM GROSVENOR DEM II LP	122,035,601	136,913,694
GCM GROSVENOR DEM LP	63,310,293	72,877,365
GCM GRSOVENOR DEM III, L.P.	20,466,878	20,466,878
GOLDEN STATE INVESTMENT FUND	219,435,654	118,168,074
GRANDVAL II, L.P.	33,791,959	33,791,959
GRANDVAL, L.P.	10,013,644	10,009,398
GREEN EQUITY INVESTORS IV	-	1,364,289
GREEN EQUITY INVESTORS V LP	62,191,872	220,206,401
GSO CAP SOLUTIONS FUND II LP	170,518,873	123,207,048
GSO CAPITAL OPPORTUNITY	22,881,363	1,661,189
GSO CAPITAL OPPS FUND II L.P.	111,941,173	90,442,423
GSO CAPITAL SOLUTIONS,LP	79,624,522	17,391,031
GSO ENERGY PARTNERS C II	166,373,305	180,639,650
GSO ENERGY PARTNERS C LP	324,957,690	272,343,131
H + F CAPITAL PARTNERS VIII LP	455,361,897	522,332,882
H F KRONOS 1, L.P.	97,738,188	153,163,071
H+F HOCKEY PARTNERS LP	30,955,610	114,636,425
HELLMAN + FRIEDMAN CAP PAR VI	129,042,789	34,263,312
HELLMAN + FRIEDMAN VII	109,795,245	395,589,413
ICV PARTNERS II LP	12,064,512	560,688
INSIGHT VENTURE PARTNERS IX LP	93,488,522	174,560,558
INSIGHT VENTURE PARTNERS V	4,936,291	5,090,286
INSIGHT VENTURE PARTNERS VI	21,803,463	16,535,308
INSIGHT VENTURE PARTNERS X, L.	177,500,000	190,205,983
INSIGHTV P GROWTHBO COINVEST B	319,393,282	714,926,198
ITHACA LP	75,000,000	139,470,825
KHOSLA VENTURES III	146,668,241	47,146,115
KHOSLA VENTURES SEED, LP	58,224,216	31,947,511

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Security Name	Book Value	Market Value
KKR 2006	209,765,918	122,996,763
KKR ASIAN FUND	74,966,338	12,750,523
KKR ASIAN FUND II	448,236,702	545,486,137
KKR EUROPEAN FD II	69,301,643	1,391,107
KKR EUROPEAN FUND III	82,800,804	30,341,113
KKR MILENNIUM FUND	54,679,298	134,183
KPS SPECIAL SITUATIONS FND III	220,430	20,886,037
LACKSTONE CAPITAL PRNTERS VII	265,819,932	312,079,576
LIME ROCK PARTNERS IV	108,184,694	81,116,898
LIME ROCK PARTNERS V	58,469,679	24,146,998
LINDSAY GOLDBERG IV LP	108,710,138	151,429,057
LION CAPITAL FUND II L.P.	110,836,139	7,604,820
MADISON DEARBORN CAP PART IV	31,157,932	5,538,946
MADISON DEARBORN CAP PARTNER V	56,973,641	5,986,391
MHR INSTITUTIONAL ADV II LLC	20,129,317	25,271,411
MHR INSTITUTIONAL INV III	170,955,588	122,809,708
NEW MOUNTAIN PARTNERS II	18,357,177	2,159,722
NEW MOUNTAIN PARTNERS III	117,431,745	268,725,540
NEWBRIDGE ASIA IV LP	61,223,638	3,500,666
OAK HILL CAPITAL PARTNERS II	27,369,418	1,954,644
OAK HILL CR PARTNERS III LTD	140,370,224	95,286,287
OAKTREE OPP FUND VIII B L.P.	6,027,033	70,901,321
ONEX PARTNERS IV LP	273,735,157	248,939,953
ONEX PARTNERS V B LP	43,703,788	39,336,468
ONEX SIG CO INVEST LP	75,962,064	122,538,735
PAG ASIA I LP	55,229,098	109,489,318
PAGAC DRONE HOLDINGS I LP	50,837,195	70,165,293
PALLADIUM EQUITY PARTNERS III	106,464,947	19,142,679
PALLADIUM EQUITY PARTNERS V, L	23,915,671	21,054,951
PATRIA BRAZILIAN PE FD V LP	54,052,215	62,406,634
PCG CLEAN ENERGY + TECHNOLOGY	363,762,600	66,290,641
PCG CORPORATE PARTNERS II	110,170,096	97,988,723
PCG INTERNATIONAL EMERGING MKT	676,023	144,423,097
PCGI GLOBAL OPPS FUND 2	311,486,803	497,802,634
PERMIRA EUROPE III LP 2	19,130,742	550,707
PERMIRA GROWTH OPPORTUNITIES	20,000,000	20,000,005
PERMIRA IV	42,003,617	34,891,171
PERMIRA V LP 2	235,527,290	309,152,697
PERMIRA VI L.P.1	337,850,254	378,080,855
POLISH ENTERPRISE FUND VI	62,770,481	11,458,979
PROVIDENCE EQUITY PARTNERS V	41,079,534	2,088,401
PROVIDENCE EQUITY VI	160,919,933	87,539,283

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Security Name	Book Value	Market Value
RESOLUTE FUND II	100,677,865	84,740,177
RFG PRIVATE EQUITY	13,315,329	333,026
RIVERSTONE FIELDWOOD PARTNERS	55,104,740	4,297,288
RIVERSTONE GLBL EN PWR VI	371,550,954	325,009,738
RIVERSTONE GLOB ENGY + PWR V	346,030,125	264,815,125
RIVERWOOD CAP PTNRS LP	36,722,007	54,734,779
SACRAMENTO PARTNERS	-	134,332,683
SAIF PARTNERS III	34,835,774	170,474,264
SAIF PARTNERS IV, LP	89,648,602	156,241,592
SANKATY MANAGED (CALPERS)	220,774,408	267,590,542
SILVER LAKE PARTNERS II	6,907,953	1,140,409
SILVER LAKE PARTNERS III	105,740,867	95,576,851
SILVER LAKE PARTNERS IV, L.P.	267,324,802	439,248,528
SILVER LAKE PARTNERS V L.P.	160,150,098	169,086,153
SILVER LAKE TECH INVESTORS IV	62,319,841	103,102,319
SILVER LAKE TECHNOLOGY INV SUM	1,886,713	8,019
SILVER LAKE TECHNOLOGY INVESTO	48,270,576	48,556,241
SIRIS PARTNERS III LP	46,448,649	42,861,819
SIRIS PARTNERS IV, L.P.	15,258,091	14,265,812
SL SPV 1, L.P.	81,467,600	106,754,247
SL SPV 2, L.P.	49,076,061	61,432,873
T VI CO INVEST A LP	23,841,087	64,062,337
TAILWIND CAP PARTNERS II, LP	114,739,707	120,896,410
TAILWIND CAPITAL PARTNERS III,	33,251,711	36,785,138
TAILWIND CAPITAL PARTNERS LP	33,923,048	4,724,697
TCP II CO INVEST B LP	41,403,412	54,414,237
TCV X, L.P.	8,750,000	7,840,000
THE RISE FUND (A), L.P.	38,970,756	42,357,743
THE SECOND EUROPEAN EQUITY	26,582,683	1,174,690
THL MANAGERS VI	18,183,462	35,562,998
TOWERBROOK INVESTORS II	39,567,635	11,089,046
TOWERBROOK INVESTORS III L.P.	97,187,425	32,678,204
TOWERBROOK INVESTORS IV LP	229,138,219	310,860,118
TOWERBROOK STRUCTURED OPP FUND	153,776,726	157,959,761
TPG ASIA V	143,725,928	71,470,129
TPG ASIA VII (A), L.P.	86,961,183	83,942,934
TPG BIOTECHNOLOGY PARTNERS II	46,562,022	11,029,492
TPG BIOTECHNOLOGY PRNRS III	75,278,456	56,717,673
TPG GOLDEN BEAR PARTNERS, L.P.	75,311,720	75,199,430
TPG GROWTH IV, L.P.	31,248,849	30,613,654
TPG PARTNERS IV	69,759,857	5,746,220
TPG PARTNERS V	268,114,902	38,422,742

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Security Name	Book Value	Market Value
TPG PARTNERS VI	335,416,368	202,608,673
TPG STAR	85,237,072	51,318,632
TPG VENTURE HOLDING	22,803,487	46,820,050
TRIDENT VI, LP	170,870,980	253,009,002
TRIDENT VII, L.P.	186,599,719	201,882,609
TRITON FUND IV L.P.	54,996,850	53,296,379
VALOR EQUITY PARTNERS IV, L.P.	53,705,787	64,828,148
VANTAGEPOINT 2006	93,362,548	27,164,043
VANTAGEPOINT CLEANTECH PARTNER	21,178,799	5,282,713
VICENTE CAP PTNRS GRWTH EQ FND	17,810,146	27,251,442
VISTA EQUITY PARTNERS FUND VII	55,915,910	55,299,805
W CAPITAL PARTNERS II	45,694,561	7,533,153
WCAS XIII L.P.	28,644,120	27,193,038
WELLSPRING CAPITAL PARTNERS V	87,993,191	66,744,764
WELSH CARSN ANDRSON +STOWE	259,904,827	317,496,604
WELSH CARSON ANDERSON STOWE XI	51,722,841	44,205,330
WIGMORE STREET CO INVESTMENT	72,834,558	118,784,071
WIGMORE STREET II(BDC III) LP	12,744,403	16,319,858
WIGMORE STREET VI CO INVESTMEN	15,955,530	15,955,535
WLR RECOVERY FUND II LP	23,196,561	362,401
WLR RECOVERY FUND III	118,722,283	6,866,303
WLR RECOVERY FUND IV	131,408,651	22,657,151
YUCAIPA AMERICAN ALLIANCE FUND	75,212,121	19,282,432
YUCAIPA AMERICAN ALLIANCE II	237,330,992	382,552,057
YUCAIPA CORP INITIATIVE FD	128,066,551	12,171,033
YUCAIPA CORP INITIATIVES II LP	69,969,853	52,638,954
Total	27,783,235,061	26,411,454,723

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Infrastructure Partnerships**

Security Name	Book Value	Market Value
ALINDA INFRASTRUCTURE	(2,555,612)	224,276
ALINDA INFRASTRUCTURE FUND II	87,484,131	133,414,962
BEAR REPUBLIC INFRASTRUCTURE	93,168	41,835
CARLYLE INFRASTRUCTURE PARTNER	(2,416,310)	932,467
CIM INFRASTRUCTURE FUND	(9,003,271)	411,497,985
CONCESSION INVESTMENT HLDG LLC	414,645,075	566,840,135
GLOBAL INFRASTR PRTNRS FUND II	185,112,668	293,894,867
GOLDEN STATE MATTERHORN LLC	6,959	0
HARBERT GULF PACIFIC POWER (GP	933,716,486	1,181,992,633
HARBERT POWER FUND V (HPF V)	63,505,170	84,344,772
NEPTUNE REGIONAL TRANS SYS LLC	178,984,195	270,592,959
NH INFRASTRUCTURE PTNR II LP	180,517,331	253,592,371
UBS INTL INFRA FUND II (B) LP	46,748,125	47,531,530
UBS INTL INFRA FUND II (C) LP	99,339,767	101,004,503
Total	2,176,177,880	3,345,905,296

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Forestland**

Security Name	Book Value	Market Value
SOUTHERN DIVERSIFIED	2,451,649	2,149,834
TIMBER INTERNATIONAL	225,224,500	425,346,378
TIMBERLAND LINCOLN TIMBER CO	933,517,395	907,593,617
Total	1,161,193,543	1,335,089,828



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