

**Teachers' Retirement System  
of the State of Illinois**

Compliance Examination

For the Year Ended June 30, 2019  
Performed as Special Assistant Auditors for  
the Auditor General, State of Illinois

**Teachers' Retirement System  
of the State of Illinois  
Compliance Examination  
For the Year Ended June 30, 2019**

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of the State of Illinois  
Compliance Examination  
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**Other Reports Issued Under a Separate Cover**

The Teachers' Retirement System's (System) financial statements as of and for the year ended June 30, 2019 have been issued under separate cover. Additionally, the System has issued its Report on Allocation of Pension Amounts under separate cover. The purpose of that report is to provide the audited information necessary to System employers and the State of Illinois to report their proportionate share of the collective pension amounts in their financial statements as required by GASB Statement No. 68.

**Teachers' Retirement System  
of the State of Illinois  
Compliance Examination  
For the Year Ended June 30, 2019**

***System Officials***

Executive Director	Richard W. Ingram
Chief Investment Officer	Stan Rupnik, CFA
Chief Financial Officer	Jana Bergschneider, CPA
Chief Legal Counsel	Marcy Dutton, JD
Director of Internal Audit and Risk	Stacy Smith, CPA, CIDA

***Governing Board Members***

President	Mr. Devon Bruce (January 2020 – Current) Dr. Carmen I. Ayala (March 2019 – January 2020) Dr. Tony Smith (July 2018 – March 2019)
Vice President	Mr. Mark Bailey
Board of Trustees	Dr. Carmen I. Ayala Ms. Norma Bellcoff Ms. Marsha Byas Mr. Andrew Hirshman Mr. Matthew Hunt Ms. Maureen Mena Mr. David Miller Ms. Laura Pearl Mr. Fred Peronto Mr. Larry Pfeiffer Mr. Doug Strand

***Office Locations***

Springfield Office  
2815 West Washington Street  
Springfield, Illinois 62794

Lisle Office  
4200 Commerce Court, Suite 100  
Lisle, Illinois 60532-3611



## TEACHERS' RETIREMENT SYSTEM OF THE STATE OF ILLINOIS

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Richard W. Ingram, Executive Director

March 11, 2020

BKD, LLP  
Certified Public Accountants  
225 North Water Street, Suite 400  
Decatur, IL 62523

Ladies and Gentlemen:

We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the Teachers' Retirement System of Illinois (Teachers' Retirement System). We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of the Teachers' Retirement System's compliance with the following specified requirements during the year ended June 30, 2019. Based on this evaluation, we assert that during the year ended June 30, 2019, the Teachers' Retirement System has materially complied with the specified requirements listed below.

- A. The Teachers' Retirement System has obligated, expended, received, and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The Teacher's Retirement System has obligated, expended, received, and used public funds of the State in accordance with any limitations, restrictions, conditions, or mandatory directions imposed by law upon such obligation, expenditure, receipt, or use.
- C. The Teachers' Retirement System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the Teachers' Retirement System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate, and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the Teachers' Retirement System on behalf of the State or held in trust by the Teachers' Retirement System have been properly and legally administered, and the accounting and recordkeeping relating thereto is proper, accurate, and in accordance with law.

Yours truly,

**Teachers' Retirement System of Illinois**

**SIGNED ORIGINAL ON FILE**

Richard W. Ingram, Executive Director

**SIGNED ORIGINAL ON FILE**

Jana Bergschneider, Chief Financial Officer

**SIGNED ORIGINAL ON FILE**

Marcy Dutton, Chief Legal Counsel

# **Compliance Report**

**Teachers' Retirement System  
of the State of Illinois  
Compliance Examination  
For the Year Ended June 30, 2019**

**Compliance Report Summary**

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and in accordance with the Illinois State Auditing Act.

**Accountants' Reports**

The Independent Accountants' Report on State Compliance, on Internal Control over Compliance, and on Supplementary Information for State Compliance Purposes does not contain scope limitations, disclaimers or other significant non-standard language.

**Summary of Findings**

<b>Number of</b>	<b>Current Report</b>	<b>Prior Report</b>
Findings	1	1
Repeated findings	1	1
Prior recommendations implemented or not repeated	0	0

**Schedule of Findings**

<b>Item No.</b>	<b>Page</b>	<b>Last Reported</b>	<b>Description</b>	<b>Finding Type</b>
<b>Findings (State Compliance)</b>				
2019-001	10	2018	Noncompliance with Certain Disclosures Required by the Illinois Pension Code	Noncompliance

**Exit Conference**

The System waived an exit conference in a correspondence from Jana Bergschneider, Chief Financial Officer, on January 9, 2020. The response to the recommendation was provided by Deron Bertolo, Director of Finance, in correspondence dated January 13, 2020.

**Independent Accountant’s Report on State Compliance,  
on Internal Control over Compliance, and on  
Supplementary Information for State Compliance Purposes**

Honorable Frank J. Mautino  
Auditor General  
State of Illinois

and

The Board of Trustees  
Teachers’ Retirement System of the State of Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined compliance by the Teachers’ Retirement System of the State of Illinois (System) with the specified requirements listed below, as more fully described in the *Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide)* as adopted by the Auditor General, during the year ended June 30, 2019. Management of the System is responsible for compliance with the specified requirements. Our responsibility is to express an opinion on the System’s compliance with the specified requirements based on our examination.

The specified requirements are:

- A. The System has obligated, expended, received, and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received, and used public funds of the State in accordance with any limitations, restrictions, conditions, or mandatory directions imposed by law upon such obligation, expenditure, receipt, or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate, and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate, and in accordance with law.



Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants, the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the Illinois State Auditing Act (Act) and the *Audit Guide*. Those standards, the Act, and the *Audit Guide* require that we plan and perform the examination to obtain reasonable assurance about whether the System complied with the specified requirements in all material respects. An examination involves performing procedures to obtain evidence about whether the System complied with the specified requirements. The nature, timing, and extent of the procedures selected depend on our judgment, including an assessment of the risks of material noncompliance with the specified requirements, whether due to fraud or error. We believe that the evidence obtained is sufficient and appropriate to provide a reasonable basis for our opinion.

Our examination does not provide a legal determination on the System's compliance with specified requirements.

In our opinion, the System complied with the specified requirements during the year ended June 30, 2019, in all material respects. However, the results of our procedures disclosed an instance of noncompliance with the specified requirements, which is required to be reported in accordance with criteria established by the *Audit Guide* and is described in the accompanying Schedule of Findings as item 2019-001.

The System's response to the compliance finding identified in our examination is described in the accompanying Schedule of Findings. The System's response was not subjected to the procedures applied in the examination and, accordingly, we express no opinion on the response.

The purpose of this report is solely to describe the scope of our testing and the results of that testing in accordance with the requirements of the *Audit Guide*. Accordingly, this report is not suitable for any other purpose.

### Internal Control Over Compliance

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the specified requirements (internal control).

In planning and performing our examination, we considered the System's internal control to determine the examination procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the System's compliance with the specified requirements and to test and report on the System's internal control in accordance with the *Audit Guide*, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control. Accordingly, we do not express an opinion on the effectiveness of the System's internal control.

*A deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, noncompliance with the specified requirements on a timely basis. *A material weakness* is a deficiency, or combination of deficiencies, in internal control, such that there is a reasonable possibility that material noncompliance with the specified requirements will not be prevented, or detected and corrected, on a timely basis. *A significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our examination, we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

As required by the *Audit Guide*, immaterial findings excluded from this report have been reported in a separate letter.

The purpose of this report is solely to describe the scope of our testing of internal control and the results of that testing based on the requirements of the *Audit Guide*. Accordingly, this report is not suitable for any other purpose.

#### Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited the financial statements of the System as of and for the year ended June 30, 2019 (not presented herein), and have issued our report thereon dated December 13, 2019, which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the financial statements that collectively comprise the System's basic financial statements. We have not performed any procedures with respect to the audited financial statements subsequent to December 13, 2019. The accompanying supplementary information for the year ended June 30, 2019 in Schedules 1 through 7 and the Investment Listing (Schedule 8), is presented for purposes of additional analysis and is not a required part of the basic financial statements of the System. Such information is the responsibility of System management and was derived from and relates directly to the underlying accounting and other records used to prepare the basic financial statements. The accompanying supplementary information for the year ended June 30, 2019 in Schedules 1 through 7 and the Investment Listing (Schedule 8), has been subjected to the auditing procedures applied in the audit of the basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying supplementary information for the year ended June 30, 2019 in Schedules 1 through 7 and the Investment Listing (Schedule 8), is fairly stated in all material respects in relation to the basic financial statements as a whole for the year ended June 30, 2019.

We also previously audited, in accordance with auditing standards generally accepted in the United States of America, the System's basic financial statements as of and for the years ended June 30, 2018 and June 30, 2017 (not presented herein), and have issued our reports thereon dated December 13, 2018 and December 12, 2017, which contained unmodified opinions on the respective basic financial statements. The accompanying supplementary information for the years ended June 30, 2018 and June 30, 2017 in Schedules 2 through 7 is the responsibility of System management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2018 and June 30, 2017 basic financial statements. The accompanying supplementary information for the years ended June 30, 2018 and June 30, 2017 in Schedules 2 through 7 has been subjected to the auditing procedures applied in the audits of the June 30, 2018 and June 30, 2017 basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare those basic financial statements or to those basic financial statements themselves, and other additional procedures in accordance with auditing standards generally

accepted in the United States of America. In our opinion, the accompanying supplementary information for the years ended June 30, 2018 and June 30, 2017, in Schedules 2 through 7 is fairly stated in all material respects in relation to the basic financial statements as a whole for the years ended June 30, 2018 and June 30, 2017.

The accompanying supplementary information in the Analysis of Operations Section is presented for the purposes of additional analysis and is not a required part of the basic financial statements. Such information has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, we do not express an opinion or provide any assurance on it.

**SIGNED ORIGINAL ON FILE**

Decatur, Illinois

March 11, 2020, except for our report on Supplementary Information for State Compliance Purposes, as to which the date is December 13, 2019.

**Independent Auditor’s Report on Internal Control over  
Financial Reporting and on Compliance and Other Matters  
Based on an Audit of Financial Statements Performed  
in Accordance With *Government Auditing Standards***

Honorable Frank J. Mautino  
Auditor General  
State of Illinois  
and  
The Board of Trustees  
Teachers’ Retirement System of the State of Illinois

**Report on the Financial Statements**

As Special Assistant Auditors for the Auditor General, we have audited, in accordance with the auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the financial statements of the Teachers’ Retirement System of the State of Illinois (System), a component unit of the State of Illinois, as of and for the year ended June 30, 2019, and the related notes to the financial statements, which collectively comprise the System’s basic financial statements, and have issued our report thereon dated December 13, 2019, which contained an emphasis of matter paragraph regarding actuarial assumptions used in the actuary’s calculation of the net pension liability.

**Compliance and Other Matters**

As part of obtaining reasonable assurance about whether the System’s financial statements are free from material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts and grant agreements, noncompliance with which could have a direct and material effect on the determination of financial statement amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit, and accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

**Internal Control Over Financial Reporting**

Management of the System is responsible for establishing and maintaining effective internal control over financial reporting (internal control).

In planning and performing our audit of the financial statements, we considered the System's internal control to determine the audit procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the financial statements, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control. Accordingly, we do not express an opinion on the effectiveness of the System's internal control.

*A deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, misstatement on a timely basis. *A material weakness* is a deficiency, or a combination of deficiencies, in internal control such that there is a reasonable possibility that a material misstatement of the System's financial statements will not be prevented, or detected and corrected on a timely basis. *A significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our audit, we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

#### **Purpose of this Report**

The purpose of this report is solely to describe the scope of our testing of internal control and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the System's internal control or on compliance. This report is an integral part of the audit performed in accordance with *Government Auditing Standards* in considering the System's internal control and compliance. Accordingly, this communication is not suitable for any other purpose.

**SIGNED ORIGINAL ON FILE**

Decatur, Illinois  
December 13, 2019

# Teachers' Retirement System of the State of Illinois

## Schedule of Findings

### Current Findings – State Compliance

June 30, 2019

#### **2019-001. Finding – Noncompliance with Certain Disclosures Required by the Illinois Pension Code**

The Teachers' Retirement System of the State of Illinois (System) did not always obtain fully completed disclosures from investment managers and consultants as required by the Illinois Pension code.

Before the System hires a new investment manager, they require the entity to complete the Firm Employment and Use of Professional Service Providers form. The form includes all of the disclosures required by the Pension Code for its investment and senior staff (Form A) and its contractors (Form B). In addition the form requests additional comments and certifications from the prospective investment manager related to their diversity initiatives that the System takes into consideration when hiring new investment managers. In the instance of an investment consultant, they are required to complete an Investment Consultant Disclosure form. Additionally, the System's agreement for Professional Services for Investment Consultants includes a Consultant Disclosure provision that ensures the contracted party has made all required disclosures.

#### Illinois Pension Code 40 ILCS 5/1-113.21

During testing, the auditors noted 11 of 33 (33%) investment manager disclosures returned to the System where the investment manager did not properly disclose the number of contracts with minority, women or disabled person owned businesses and the number of contracts with other than those businesses owned by minority, women or persons with a disability. The investment managers informed the System that not all of this information was tracked. For certain investment managers, multiple exceptions were noted. Specifically, we noted the following:

- 1 (9%) investment manager did not track any of the required disclosure items required by the Pension Code.
- 1 (9%) investment manager was an international firm that does not have defined diversity initiatives to track under its laws.
- 3 (27%) investment managers did not track the number of their investment and senior staff who are persons with a disability.
- 9 (82%) investment managers did not track the number of contracts for investment services, consulting services and professional services with minority-owned businesses, women-owned businesses or businesses owned by persons with a disability.

# Teachers' Retirement System of the State of Illinois

## Schedule of Findings

### Current Findings – State Compliance

June 30, 2019

#### **2019-001. Finding – Noncompliance with Certain Disclosures Required by the Illinois Pension Code (Continued)**

The Illinois Pension Code (40 ILCS 5/1-113.21 (a)) states, “No contract, oral or written, for investment services, consulting services, or commitment to a private market fund shall be awarded by a retirement system, pension fund, or investment board established under this Code unless the investment advisor, consultant, or private market fund first discloses:

- (1) the number of its investment and senior staff and the percentage of its investment and senior staff who are (i) a minority person, (ii) a woman, and (iii) a person with a disability; and
- (2) the number of contracts, oral or written, for investment services, consulting services, and professional and artistic services that the investment advisor, consultant, or private market fund has with (i) a minority-owned business, (ii) a women-owned business, or (iii) a business owned by a person with a disability; and
- (3) the number of contracts, oral or written, for investment services, consulting services, and professional and artistic services the investment advisor, consultant, or private market fund has with a business other than (i) a minority-owned business, (ii) a women-owned business or (iii) a business owned by a person with a disability, if more than 50 percent of services performed pursuant to the contract are performed by (i) a minority person, (ii) a woman, and (iii) a person with a disability.”

The Illinois Pension Code section 40 ILCS 5/1-113.21 (b) states “The disclosures required by this Section shall be considered, within the bounds of financial and fiduciary prudence, prior to the awarding of a contract, oral or written, for investment services, consulting services, or commitment to a private market fund.”

#### Illinois Pension Code 40 ILCS 5/1-113.22

During testing, we noted one of nine (11%) investment consultants did not properly disclose the number of searches for investment services made by the consultant. The investment consultant informed the System that not all of this information was tracked.

The Illinois Pension Code (40 ILCS 5/1-113.22) states, “No contract, oral or written, for consulting services shall be awarded by a board of a retirement system, board of a pension fund, or an investment board without first requiring the consultant to make the (following) disclosures”:

- (1) the total number of searches for investment services made by the consultant in the prior calendar year;
- (2) the total number of searches for investment services made by the consultant in the prior calendar year that included (i) a minority-owned business, (ii) a women-owned business, or (iii) a business owned by a person with a disability;

# Teachers' Retirement System of the State of Illinois

## Schedule of Findings

### Current Findings – State Compliance

June 30, 2019

#### **2019-001. Finding – Noncompliance with Certain Disclosures Required by the Illinois Pension Code (Continued)**

- (3) the total number of searched for investment services made by the consultant in the prior calendar year in which the consultant recommended for selection (i) a minority-owned business, (ii) a women-owned business, or (iii) a business owned by a person with a disability;
- (4) the total number of searches for investment services made by the consultant in the prior calendar year that resulted in the selection of (i) a minority-owned business, (ii) a women-owned business or (iii) a business owned by a person with a disability; and
- (5) the total dollar amount of investment made in the previous calendar year with (i) minority-owned business, (ii) a women-owned business, or (iii) a business owned by a person with a disability that was selected after a search for investment services performed by the consultant.

The Illinois Pension Code section 40 ILCS 5/1-113.22 (c) states “The disclosures required by this Section shall be considered, within the bounds of financial and fiduciary prudence, prior to the awarding of a contract, oral or written, for consulting services.”

System officials stated the compliance department verifies that all required disclosures are received during the due diligence process; however, some investment managers and consultants do not currently track or cannot legally provide all of the required disclosures in accordance with the current language within the Illinois Pension Code.

Failure to obtain the necessary disclosures from the investment managers and consultants prior to awarding the contract results in noncompliance with the Illinois Pension Code. (Finding Code No. 2019-001, 2018-001, 2017-001, 2016-001)

#### Recommendation

We recommend the System work with their investment managers and consultants to comply with the disclosure requirements of the Illinois Pension Code or seek legislative remedy from the statutory requirement.

#### System Response

As in all prior years where you have presented this finding, we disagree with it in the strongest terms and believe that we comply fully with the statute and will continue to follow our existing practice. Based on TRS conversations with the legislation's Senate sponsor, the Senator confirmed our approach to implementation and the System's adherence to the intent of the law. Please refer to our response from previous years as well.



**Supplementary Information  
for State Compliance Purposes**

## **Fiscal Schedules and Analysis**

# Teachers' Retirement System of the State of Illinois

## Schedule of Appropriations, Expenditures and Lapsed Balances Appropriations for Fiscal Year 2019 Sixteen Months Ended October 31, 2019

	Appropriations (Net After Transfers)	Expenditures Through June 30, 2019	Lapse Period Expenditures July 1, 2019 through October 31, 2019	Total Expenditures 16 Months Ended October 31, 2019	Balances Lapsed October 31, 2019
<b>Public Act 100-0586</b>					
<b>Appropriated Funds</b>					
<b><u>Common School Fund – 0412</u></b>					
Appropriation for State's contribution	\$4,373,625,509	\$ 4,373,625,509	\$ —	\$ 4,373,625,509	\$ —
Continuing appropriation for State contribution	91,952,600	91,952,600	—	91,952,600	—
Employer contributions - .58%	<u>330,000</u>	<u>330,000</u>	<u>—</u>	<u>330,000</u>	<u>—</u>
Total – Fund 0412	<u>4,465,908,109</u>	<u>4,465,908,109</u>	<u>—</u>	<u>4,465,908,109</u>	<u>—</u>
<b><u>Education Assistance Fund – 0007</u></b>					
Minimum retirement allowance	<u>600,000</u>	<u>442,583</u>	<u>—</u>	<u>442,583</u>	<u>157,417</u>
Total – Fund 0007	<u>600,000</u>	<u>442,583</u>	<u>—</u>	<u>442,583</u>	<u>157,417</u>
<b><u>General Revenue Fund – 0001</u></b>					
Teachers' Health Insurance	<u>125,261,961</u>	<u>114,823,464</u>	<u>10,438,497</u>	<u>125,261,961</u>	<u>—</u>
Total – Fund 0001	<u>125,261,961</u>	<u>114,823,464</u>	<u>10,438,497</u>	<u>125,261,961</u>	<u>—</u>
Total appropriated funds	<u>\$4,591,770,070</u>	<u>4,581,174,156</u>	<u>10,438,497</u>	<u>4,591,612,653</u>	<u>\$ 157,417</u>
<b>Nonappropriated Funds</b>					
<b><u>Teachers' Retirement System Fund – 0473</u></b>					
Ordinary and contingent expenses		28,947,857	1,088,635	30,036,492	
Benefits paid to retirees		6,713,329,769	(13,213)	6,713,316,556	
Refunds, not elsewhere classified		<u>59,033,386</u>	<u>(514)</u>	<u>59,032,872</u>	
Total – Fund 0473		<u>6,801,311,012</u>	<u>1,074,908</u>	<u>6,802,385,920</u>	
<b><u>Teachers' Retirement System Excess Benefit Fund – 0789</u></b>					
Benefit payments		<u>54,619,883</u>	<u>—</u>	<u>54,619,883</u>	
Total – Fund 0789		<u>54,619,883</u>	<u>—</u>	<u>54,619,883</u>	
<b><u>Teachers' Health Insurance Security Fund - 0203</u></b>					
Ordinary and contingent expenses		243,720	26,734	270,454	
Refunds, not elsewhere classified		<u>1,058,635</u>	<u>—</u>	<u>1,058,635</u>	
Total – Fund 0203		<u>1,302,355</u>	<u>26,734</u>	<u>1,329,089</u>	
<b><u>Pension Obligation Acceleration Bond Fund - 0825</u></b>					
State pension obligation bond reimbursements		<u>1,591,256</u>	<u>—</u>	<u>1,591,256</u>	
Total – Fund 0825		<u>1,591,256</u>	<u>—</u>	<u>1,591,256</u>	
Total nonappropriated funds		<u>6,858,824,506</u>	<u>1,101,642</u>	<u>6,859,926,148</u>	
<b>Grand Total – All Funds</b>		<u>\$11,439,998,662</u>	<u>\$ 11,540,139</u>	<u>\$11,451,538,801</u>	

**Teachers' Retirement System  
of the State of Illinois**  
**Schedule of Appropriations, Expenditures and Lapsed Balances (Continued)**  
**Expenditure Authority for Fiscal Year 2019**  
**Fourteen Months Ended August 31, 2019**

Note 1: Appropriations, expenditures, and lapsed balances were obtained from the State Comptroller records as of October 31, 2019 and have been reconciled to System records.

Note 2: Expenditure amounts are vouchers approved for payment by the System and submitted to the State Comptroller for payment to the vendor.

Note 3: TRS acts as the custodian of the Teachers' Health Insurance Security Fund (0203); however, the Fund is administered by the Department of Central Management Services (CMS).

Note 4: The State Pension Funds Continuing Appropriation Act (40 ILCS 15/1.1(c) and 40 ILCS 15/1.3) provides a continuing annual appropriation for the State's Contributions to the System such that the State's total contributions are no less than the required State contributions lawfully submitted by the System under the Illinois Pension Code (40 ILCS 5/16-158) and for the State's Contribution to the Teachers' Health Insurance Security Fund such that the State's contribution is no less than the required State contribution lawfully submitted by the System under the State Employees Group Insurance Act of 1971 (5 ILCS 375/6.6), respectively.

**Teachers' Retirement System  
of the State of Illinois**  
**Comparative Schedules of Net Appropriations,  
Expenditures and Lapsed Balances**  
**For the Years Ended June 30, 2019, 2018 and 2017**

	Fiscal Year		
	2019	2018	2017
	P.A. 100-0586	P.A. 100-0021 and P.A. 100-0586	P.A. 99-0524 and Court-Ordered Continuing Appropriations
<b>Appropriated Funds</b>			
<b><u>Common School Fund – 0412</u></b>			
Appropriations	\$ 4,465,908,109	\$ 4,094,966,146	\$ 3,986,113,351
Expenditures			
Appropriation for State's contribution	4,373,625,509	3,746,752,674	—
Continuing appropriation for State contribution	91,952,600	347,863,472	3,985,783,351
Employer contributions – excess salary	—	—	200,000
Employer contributions - .58%	330,000	350,000	130,000
Total expenditures	<u>4,465,908,109</u>	<u>4,094,966,146</u>	<u>3,986,113,351</u>
Lapsed balances – Fund 0412	\$ <u>—</u>	\$ <u>—</u>	\$ <u>—</u>
<b><u>Education Assistance Fund – 0007</u></b>			
Appropriations	\$ 600,000	\$ 700,000	\$ 800,000
Expenditures			
Minimum retirement allowance	<u>442,583</u>	<u>509,212</u>	<u>580,348</u>
Total expenditures	<u>442,583</u>	<u>509,212</u>	<u>580,348</u>
Lapsed balances – Fund 0007	\$ <u>157,417</u>	\$ <u>190,788</u>	\$ <u>219,652</u>
<b><u>General Revenue Fund – 0001</u></b>			
Appropriations	\$ 125,261,961	\$ 114,167,713	\$ 109,703,000
Expenditures			
Teachers' Health Insurance	125,261,961	114,167,713	—
Continuing appropriation for Teachers' Health Insurance	<u>—</u>	<u>—</u>	<u>109,703,000</u>
Total expenditures	<u>125,261,961</u>	<u>114,167,713</u>	<u>109,703,000</u>
Lapsed balances – Fund 0001	\$ <u>—</u>	\$ <u>—</u>	\$ <u>—</u>
<b>Grand Total – Appropriated Funds</b>			
Appropriations (net after transfers)	\$ 4,591,770,070	\$ 4,209,833,859	\$ 4,096,616,351
Total expenditures	<u>4,591,612,653</u>	<u>4,209,643,071</u>	<u>4,096,396,699</u>
Lapsed balances	\$ <u>157,417</u>	\$ <u>190,788</u>	\$ <u>219,652</u>

**Teachers' Retirement System  
of the State of Illinois**

**Comparative Schedules of Net Appropriations,  
Expenditures and Lapsed Balances (Continued)**

**For the Years Ended June 30, 2019, 2018 and 2017**

	Fiscal Year		
	2019	2018	2017
	P.A. 100-0586	P.A. 100-0021 and P.A. 100-0586	P.A. 99-0524 and Court-Ordered Continuing Appropriations
<b>Nonappropriated Funds</b>			
<b><u>Teachers' Retirement System Fund – 0473</u></b>			
Expenditures			
Ordinary and contingent expenses	\$ 30,036,492	\$ 27,851,653	\$ 28,165,514
Benefits paid to retirees	6,713,316,556	6,422,268,649	6,117,290,092
Refunds, not elsewhere classified	<u>59,032,872</u>	<u>83,213,442</u>	<u>269,616,780</u>
Total expenditures – Fund 0473	<u>6,802,385,920</u>	<u>6,533,333,744</u>	<u>6,415,072,386</u>
<b><u>Teachers' Retirement System Excess Benefit Fund – 0789</u></b>			
Expenditures			
Benefit payments	<u>54,619,883</u>	<u>56,815,905</u>	<u>52,733,925</u>
<b><u>Teachers' Health Insurance Security Fund – 0203</u></b>			
Expenditures			
Ordinary and contingent expenses	270,454	579,161	856,567
Refunds, not elsewhere classified	<u>1,058,635</u>	<u>1,240,813</u>	<u>928,394</u>
Total expenditures – Fund 0203	<u>1,329,089</u>	<u>1,819,974</u>	<u>1,784,961</u>
<b><u>Pension Obligation Acceleration Bond Fund - 0825</u></b>			
Expenditures			
State pension obligation bond reimbursements	<u>1,591,256</u>	<u>—</u>	<u>—</u>
Total nonappropriated expenditures	<u>6,859,926,148</u>	<u>6,591,969,623</u>	<u>6,469,591,272</u>
<b>Grand Total Expenditures – All Funds</b>	<b><u>\$ 11,451,538,801</u></b>	<b><u>\$ 10,801,612,694</u></b>	<b><u>\$ 10,565,987,971</u></b>

Note 1: Expenditure authority, appropriations, expenditures, and lapsed balances were obtained from the State Comptroller records as of October 31, 2019 and September 30, 2018 and 2017 and have been reconciled to System records.

Note 2: Expenditure amounts are vouchers approved for payment by the System and submitted to the State Comptroller for payment to the vendor.

Note 3: TRS acts as the custodian of the Teachers' Health Insurance Security Fund (0203); however, the Fund is administered by the Department of Central Management Services (CMS).

**Teachers' Retirement System  
of the State of Illinois**  
**Comparative Schedules of Net Appropriations,  
Expenditures and Lapsed Balances (Continued)**  
**For the Years Ended June 30, 2019, 2018 and 2017**

Note 4: The State Pension Funds Continuing Appropriation Act (40 ILCS 15/1.1(c) and 40 ILCS 15/1.3) provides a continuing annual appropriation for the State's Contributions to the System such that the State's total contributions are no less than the required State contributions lawfully submitted by the System under the Illinois Pension Code (40 ILCS 5/16-158) and for the State's Contribution to the Teachers' Health Insurance Security Fund such that the State's contribution is no less than the required State contribution lawfully submitted by the System under the State Employees Group Insurance Act of 1971 (5 ILCS 375/6.6), respectively. The Circuit Court of Cook County in *People v. Munger* (15 CH 10243) ordered the State Comptroller, in the absence of enacted annual appropriations, to process and pay certified invoice vouchers from the System pursuant to this statute. Therefore, the System's Fiscal Year 2017 appropriations for Fund 0412 for the State's contributions to the System and for Fund 0001 for the State's contribution to the Teachers' Health Insurance Security Fund were established as the amount certified to the Governor and General Assembly as the State's required contributions on December 10, 2015 and October 28, 2015, respectively.

**Teachers' Retirement System  
of the State of Illinois**  
**Comparative Schedule of Revenues and Expenses**  
**For the Years Ended June 30, 2019 and 2018**

	2019	2018	Increase (Decrease)	
			Dollar	Percent
<b>Revenues</b>				
<b>Contributions</b>				
Members	\$ 963,972,120	\$ 938,037,245	\$ 25,934,875	2.8%
State of Illinois <sup>1</sup> :				
Common School Fund	4,465,578,109	4,094,616,146	370,961,963	9.1
Education Assistance Fund	442,583	509,212	(66,629)	(13.1)
Employers:				
Early retirement option	32,449	—	32,449	N/A
2.2 benefit formula	62,744,266	59,837,569	2,906,697	4.9
Federal funds	18,472,267	20,041,292	(1,569,025)	(7.8)
Excess salary/sick leave	<u>7,265,799</u>	<u>4,754,256</u>	<u>2,511,543</u>	<u>52.8</u>
Total contributions	<u>5,518,507,593</u>	<u>5,117,795,720</u>	<u>400,711,873</u>	<u>7.8</u>
<b>Investment Income</b>				
From investment activities				
Net appreciation (depreciation) in fair value	1,491,025,634	3,124,845,615	(1,633,819,981)	(52.3)
Alternative income	975,251,437	946,974,692	28,276,745	3.0
Interest and dividends	924,617,550	806,299,291	118,318,259	14.7
Other investment income	35,183,396	1,692,247	33,491,149	1,979.1
Securities lending income	11,541,157	14,237,647	(2,696,490)	(18.9)
Less investment expense:				
Alternative expenses	(470,341,524)	(458,566,901)	(11,774,623)	2.6
Direct investment expense	(348,753,860)	(385,356,613)	36,602,753	(9.5)
Securities lending management fees	<u>(692,458)</u>	<u>(854,250)</u>	<u>161,792</u>	<u>(18.9)</u>
Net investment income	<u>2,617,831,332</u>	<u>4,049,271,728</u>	<u>(1,431,440,396)</u>	<u>(35.4)</u>
Total revenue	<u>8,136,338,925</u>	<u>9,167,067,448</u>	<u>(1,030,728,523)</u>	<u>(11.2)</u>
<b>Expenses</b>				
Retirement benefits	6,405,907,842	6,140,877,388	265,030,454	4.3
Survivor benefits	306,502,713	285,067,712	21,435,001	7.5
Disability benefits	33,133,627	32,764,545	369,082	1.1
Refunds	73,216,390	92,924,731	(19,708,341)	(21.2)
Administrative	<u>24,335,680</u>	<u>21,550,896</u>	<u>2,784,784</u>	<u>12.9</u>
Total expenses	<u>6,843,096,252</u>	<u>6,573,185,272</u>	<u>269,910,980</u>	<u>4.1</u>
Excess (Deficiency) of revenue over expenses	<u>\$ 1,293,242,673</u>	<u>\$ 2,593,882,176</u>	<u>\$(1,300,639,503)</u>	<u>(50.1)%</u>

- 1) The Common School Fund was originally certified for \$4,465,578,109. Of this amount, \$4,373,625,509 was appropriated under PA 100-0586, Article 135, Section 1. The remaining \$91,952,600 was appropriated under Continuing Appropriations 40 ILCS 15/1.1(c), and the Education Assistance Fund Minimum Retirement Allowance certified and appropriated for \$600,000 (PA100-0586 Article 135, Section 5). The Common School Fund also includes employer contributions required by the State as an employer of teachers described under sections 40 ILCS 5/16-158(e) and (f).



**Teachers' Retirement System  
of the State of Illinois**  
**Schedule of Administrative Expenses**  
**For the Years Ended June 30, 2019 and 2018**

	2019	2018	Increase (Decrease)	
			Dollars	Percent
<b>Personal Services</b>				
Salaries	\$ 11,031,954	\$ 10,346,412	\$ 685,542	6.6%
Retirement contribution	2,259,264	2,030,511	228,753	11.3
Insurance and payroll taxes	3,724,737	3,408,592	316,145	9.3
<b>Professional Services</b>				
Actuarial services	259,272	267,156	(7,884)	(3.0)
External auditors	261,014	269,125	(8,111)	(3.0)
Legal services	213,249	174,288	38,961	22.4
Legislative consulting	84,000	84,000	—	—
Information systems consulting	1,734,617	844,845	889,772	105.3
Operations consulting	318,242	233,466	84,776	36.3
Other	4,565	6,748	(2,183)	(32.4)
<b>Communications</b>				
Postage	191,128	165,325	25,803	15.6
Printing and copying	205,490	202,744	2,746	1.4
Telephone	161,340	163,494	(2,154)	(1.3)
<b>Other Expenses</b>				
Administrative services	549,072	270,677	278,395	102.9
Building operations and maintenance	441,844	500,749	(58,905)	(11.8)
EDP supplies and equipment	242,881	95,747	147,134	153.7
Equipment repairs, rental and maintenance	196,268	219,130	(22,862)	(10.4)
Insurance	181,883	304,757	(122,874)	(40.3)
Memberships and subscriptions	144,838	96,130	48,708	50.7
Office equipment and furniture	68,861	29,458	39,403	133.8
Office supplies	16,625	19,398	(2,773)	(14.3)
Software licenses and maintenance	965,505	659,828	305,677	46.3
Travel, conferences, education	203,312	209,816	(6,504)	(3.1)
<b>Depreciation Expense</b>				
Depreciation	<u>875,719</u>	<u>948,500</u>	<u>(72,781)</u>	<u>(7.7)</u>
<b>Total Administrative Expenses</b>	<u>\$ 24,335,680</u>	<u>\$ 21,550,896</u>	<u>\$ 2,784,784</u>	<u>12.9%</u>

**Teachers' Retirement System  
of the State of Illinois**  
**Schedule of Changes in Property and Equipment**  
**For the Years Ended June 30, 2019 and 2018**

	<b>Balance at June 30, 2017</b>	<b>Additions</b>	<b>Deletions</b>	<b>Balance at June 30, 2018</b>	<b>Additions</b>	<b>Deletions</b>	<b>Balance at June 30, 2019</b>
<b>Capital Assets</b>							
Land	\$ 235,534	\$ —	\$ —	\$ 235,534	\$ —	\$ —	\$ 235,534
Mineral lease rights	2,643	—	—	2,643	—	—	2,643
Office building	8,091,723	370,761	—	8,462,484	221,973	—	8,684,457
Site improvements	1,088,635	39,073	—	1,127,708	—	—	1,127,708
Equipment and furniture	2,776,993	189,354	116,478	2,849,869	304,947	106,593	3,048,223
Purchased software	310,045	—	—	310,045	—	—	310,045
Internally generated software	<u>1,836,693</u>	<u>288,829</u>	<u>—</u>	<u>2,125,522</u>	<u>356,885</u>	<u>—</u>	<u>2,482,407</u>
Total	14,342,266	888,017	116,478	15,113,805	883,805	106,593	15,891,017
<b>Depreciation</b>	<u>11,428,736</u>	<u>948,499</u>	<u>112,552</u>	<u>12,264,683</u>	<u>875,718</u>	<u>106,178</u>	<u>13,034,223</u>
Net capital assets	<u>\$ 2,913,530</u>	<u>\$ (60,482)</u>	<u>\$ 3,926</u>	<u>\$ 2,849,122</u>	<u>\$ 8,087</u>	<u>\$ 415</u>	<u>\$ 2,856,794</u>

Note 1: Property balances were obtained from System records and have been reconciled to property reports (C-15 Agency Report of State Property) submitted to the Office of the Comptroller.

Note 2: This summary schedule was prepared using State property records required by the Illinois Administrative Code (Code). The capitalization policy in the Code is different than the capitalization policy established by the Office of the State Comptroller for financial reporting in accordance with generally accepted accounting principles.

Note 3: Balances for 2017 and 2018 have been updated to separately identify purchased software versus internally generated software.

# Teachers' Retirement System of the State of Illinois

## Schedule of Investment Portfolio

June 30, 2019 and 2018

	2019		2018	
	Market Value	Percentage of Portfolio	Market Value	Percentage of Portfolio
<b>Bonds, Corporate Notes and Government Obligations</b>				
U.S. treasuries and agencies	\$ 1,555,504,658	2.9%	\$ 1,734,891,964	3.3%
U.S. government-backed mortgages	599,118,460	1.1	679,749,043	1.3
Municipals	93,021,714	0.2	46,548,126	0.1
Asset-backed securities	325,690,344	0.6	354,042,784	0.7
*Collateralized loan obligations	220,443,502	0.4	143,394,757	0.3
Commercial and collateralized mortgages	425,435,486	0.8	282,315,363	0.5
Commingled funds (U.S. and international)	3,964,963,672	7.5	3,508,455,165	6.7
Domestic corporate obligations	3,058,307,686	5.8	2,741,852,675	5.3
Foreign debt/corporate obligations	<u>3,483,275,889</u>	<u>6.6</u>	<u>2,646,843,261</u>	<u>5.1</u>
Total bonds, corporate notes and government obligations	<u>13,725,761,411</u>	<u>25.9</u>	<u>12,138,093,138</u>	<u>23.3</u>
<b>Equities</b>				
U.S. equities	7,918,736,361	15.0	7,792,088,707	15.0
International equities	<u>9,904,945,062</u>	<u>18.8</u>	<u>10,415,507,298</u>	<u>20.0</u>
Total equities	<u>17,823,681,423</u>	<u>33.8</u>	<u>18,207,596,005</u>	<u>35.0</u>
Diversifying strategies	5,374,252,320	10.2	5,855,617,530	11.2
Private Equity	6,378,902,197	12.1	6,788,646,545	13.0
Real Estate	7,354,809,101	13.9	7,235,561,047	13.9
Other real assets	<u>527,431,201</u>	<u>1.0</u>	<u>464,051,207</u>	<u>0.9</u>
Total Alternative Investments	<u>19,635,394,819</u>	<u>37.2</u>	<u>20,343,876,329</u>	<u>39.0</u>
<b>Derivatives – Options, Futures and Swaps</b>	(55,888,377)	(0.1)	32,220,547	0.1
<b>Cash and Cash Equivalents</b>	1,601,845,805	3.0	1,280,712,915	2.5
<b>Foreign Currency</b>	<u>95,012,450</u>	<u>0.2</u>	<u>68,446,828</u>	<u>0.1</u>
Total Investments Portfolio	<u>\$ 52,825,807,531</u>	<u>100.0%</u>	<u>\$ 52,070,945,762</u>	<u>100.0%</u>

\*Collateralized loan obligations is a separate category for 2019. For 2018, the collateralized loan obligations have been split from asset-backed securities.

**Teachers' Retirement System  
of the State of Illinois**

**Schedule of Investment Manager and Custodian Fees  
For the Years Ended June 30, 2019 and 2018**

	<b>2019</b>	<b>2018</b>
Acadian Asset Management, L.L.C.	\$ 3,080,384	\$ 3,264,919
Advent International GPE VI Limited Partnership	166,809	258,377
Advent International GPE VII-C Limited Partnership	819,909	877,721
Advent International GPE VIII-B-2 Limited Partnership	1,599,441	1,640,459
AG Direct Lending Fund II, L.P.	1,159,996	641,179
All Weather Portfolio Limited	1,003,252	1,690,433
AllianceBernstein, L.P.	939,534	—
Alphadyne Global Rates Fund II, Ltd.	22,493,015	18,937,241
Altaris Health Partners IV, L.P.	146,279	129,177
Apollo Investment Fund IX, L.P.	4,206,057	—
Apollo Investment Fund VI, L.P.	1,958	164,266
Apollo Investment Fund VII, L.P.	459,261	401,530
Apollo Investment Fund VIII, L.P.	467,475	1,105,920
Apollo Lincoln Fixed Income Fund, L.P.	910,323	869,307
Apollo Lincoln Private Credit Fund, L.P.	352,092	305,581
AQR Capital Management, L.L.C.	6,902,987	23,643,668
AQR Real Return Offshore Fund, L.P.	2,052,774	2,285,345
AQR U.S. Relaxed Constraint Equity Fund II, L.P.	663,772	—
Arrowstreet Capital, L.P.	6,126,867	530,669
Astorg VI, SLP	969,151	854,193
Astorg VII, SLP	442,151	—
Ativo Capital Management, L.L.C.	—	208,570
Axiom International Investors, L.L.C.	2,752,031	4,080,574
The Baring Asia Private Equity Fund V, L.P.	1,208,366	1,117,575
The Baring Asia Private Equity Fund VI, L.P.1	749,873	1,337,402
Barings, L.L.C.	1,504,796	3,073,561
Battery Ventures XI-A Side Fund, L.P.	104,607	62,311
Battery Ventures XI-A, L.P.	249,723	199,732
Beach Point Sangamon, L.P.	297,900	—
BIG Real Estate Fund I, L.P.	42,703	199,173
Black River Agriculture Fund 2, L.P.	1,067,545	1,237,500
BlackRock Asia Property Fund III, L.P.	(129)	8,107
Blackstone Capital Partners VI, L.P.	85,263	300,472
Blackstone Infrastructure Partners, L.P.	687,326	—
Blackstone Real Estate Partners Asia II, L.P.	1,619,683	—
Blackstone Real Estate Partners Asia, L.P.	871,810	1,172,855
Blackstone Real Estate Partners VI, L.P.	9,202	70,061

## Teachers' Retirement System of the State of Illinois

### Schedule of Investment Manager and Custodian Fees (Continued)

For the Years Ended June 30, 2019 and 2018

	2019	2018
Blackstone Real Estate Partners VII, L.P.	\$ 1,397,888	\$ 1,708,627
Blackstone Real Estate Partners VIII.TE.2, L.P.	1,845,748	3,750,000
BNP Paribas Asset Management USA, Inc.	—	106,250
Brevan Howard Systematic Trading Fund, L.P.	1,601,252	1,571,553
Bridgewater Optimal Portfolio, L.L.C.	5,138,657	5,778,122
Bridgewater Pure Alpha Fund I	—	4,068,223
Brown Capital Management, L.L.C.	385,800	387,354
Capri/Capital Advisors, L.L.C.	2,158,439	2,508,015
Carlson Capital, L.P.	4,233,756	5,940,982
Carlyle Europe Real Estate Partners III, L.P.	140,776	290,555
Carlyle Japan International Partners III, L.P.	144,209	532,243
Carlyle Partners V, L.P.	—	57,246
Carlyle Partners VI, L.P.	113,285	1,786,173
Carlyle Realty Partners IV, L.P.	—	125,543
Carlyle Realty Partners VII, L.P.	653,178	899,611
Carlyle Realty Partners VIII, L.P.	1,484,402	1,479,401
Carlyle Realty Qualified Partners IV, L.P.	11,928	—
Carlyle/Riverstone Global Energy and Power Fund III, L.P.	152,555	129,053
Carlyle U.S. Growth Fund III, L.P.	—	114,305
CCP Core Macro Fund, L.P.	984,505	246,794
Channing Capital Management, L.L.C.	244,108	934,937
Clearlake Capital Partners II, L.P.	62,303	(82,832)
Clearlake Capital Partners III, L.P.	273,621	9,278
Clearlake Capital Partners IV, L.P.	961,302	1,115,631
Clearlake Capital Partners V, L.P.	348,881	289,354
Clearlake Opportunities Partners (P), L.P.	704,822	637,304
Crabel Fund, L.P.	436,039	476,869
Dimensional Fund Advisors, L.P.	2,745,506	4,721,368
Dolan McEniry Capital Management, L.L.C.	1,932,907	1,742,481
DoubleLine Mortgage Opportunities, L.P.	484,459	305,448
Edgewater Growth Capital Partners II, L.P.	79,199	163,360
Edgewater Growth Capital Partners III, L.P.	—	122,836
EIF United States Power Fund IV, L.P.	878,466	958,948
EISAF II, L.P.	1,919,697	—
Emerald Advisers, Inc.	1,071,136	1,198,226
Energy Capital Partners I, L.P.	—	26,260
Energy Capital Partners II Annex A	42,103	42,056
EQT Midmarket Europe, L.P.	1,467,373	2,840,101

## Teachers' Retirement System of the State of Illinois

### Schedule of Investment Manager and Custodian Fees (Continued)

For the Years Ended June 30, 2019 and 2018

	2019	2018
EQT VI, L.P.	\$ 445,729	\$ 893,301
EQT VII, L.P.	1,089,070	1,480,134
EQT VIII, L.P.	1,637,562	207,829
European Property Investors Special Opportunities 5 SCSP	959,676	—
Exeter Value Fund IV, L.P.	460,000	690,000
Fortress Japan Opportunity Fund III (Dollar A), L.P.	(157,902)	170,017
Fortress Japan Opportunity Fund IV (Dollar A), L.P.	604,398	—
Franklin Advisers, Inc.	2,375,964	2,811,860
Franklin Templeton Emerging Market Debt Opportunities (Cayman) Fund, Ltd.	1,863,063	2,160,544
Garcia Hamilton & Associates, L.P.	887,342	887,094
Gateway Real Estate Fund IV, L.P.	361,546	493,598
GI Partners Fund III, L.P.	281,272	660,509
Global Transport Income Fund Master Partnership SCSp	408,911	150,731
Graham Global Investment Fund I SPC Ltd.	867,160	—
Grain Communications Opportunity Fund II, L.P.	1,148,352	—
Grain Communications Opportunity Fund, L.P.	648,270	750,000
Grandeur Peak Global Advisors	809,344	—
Granite Ventures II, L.P.	90,559	107,671
Great Point Partners II, L.P.	56,758	246,565
Green Equity Investors VI, L.P.	339,104	935,101
Greenspring IL Master, L.P.	863,671	215,831
Grosvenor Monarch Fund, L.L.C.	2,363,613	2,296,125
Harvest Partners Structured Capital Fund II, L.P.	(130,597)	83,641
Heitman Capital Management, L.L.C.	5,345,969	7,993,240
Hopewell Ventures, L.P.	14,070	66,456
IC Hospitality Fund II, L.P.	133,844	133,844
ICV Partners III, L.P.	5,435	—
ICV Partners IV, L.P.	935,810	956,610
IL Asia Investors, L.P.	853,959	713,069
Inflexion Buyout Fund V, L.P.	970,308	296,114
Inflexion Partnership Capital II, L.P.	425,035	—
Inflexion Supplemental Fund V (No. 1), L.P.	120	—
Institutional Venture Partners XV, L.P.	876,517	876,516
Institutional Venture Partners XVI, L.P.	1,043,318	481,034
Invesco Institutional (N.A.), Inc.	2,889,459	3,358,121
IPM Systematic Macro Fund, L.P.	769,059	—
ISAM Systematic Trend, L.L.C.	275,882	1,727,961

## Teachers' Retirement System of the State of Illinois

### Schedule of Investment Manager and Custodian Fees (Continued)

For the Years Ended June 30, 2019 and 2018

	2019	2018
JMI Equity Fund VII, L.P.	\$ 325,505	\$ 367,512
JMI Equity Fund VIII-A, L.P.	408,000	438,000
JP Morgan Investment Management, Inc.	3,078,411	4,373,379
JP Morgan Management Associates, L.L.C.	217,844	4,467,326
Kepos Exotic Beta Fund, L.P.	1,201,355	306,250
Key Trends 15 Fund, L.L.C.	989,742	1,000,688
LaSalle Asia Opportunity Fund IV, L.P.	213,145	514,817
LCM Partners CO IIIa, L.P.	677,217	433,385
LCM Partners SOLO III, L.P.	104,131	—
Lee Overlay Partners Limited	65,000	70,000
Levin Capital Strategies, L.P.	259,923	1,045,818
Light Sky Macro Fund, L.P.	2,128,223	—
Lightspeed Venture Partners IX, L.P.	652,275	724,749
Lightspeed Venture Partners Select II, L.P.	345,116	225,008
Lightspeed Venture Partners Select, L.P.	384,319	365,062
Lightspeed Venture Partners X, L.P.	329,178	329,373
Lightspeed Venture Partners XI, L.P.	272,088	272,146
Lion Industrial Trust	4,416,652	3,706,482
Littlejohn Fund IV, L.P.	236,826	417,464
LiveOak Venture Partners I, L.P.	382,500	427,500
Lone Star Real Estate Fund III (U.S.), L.P.	22,953	77,297
Lone Star Real Estate Fund IV (U.S.), L.P.	502,596	684,926
Lone Star Real Estate Fund V (U.S.), L.P.	2,288,084	6,361,839
Longitude Venture Partners, L.P.	—	58,283
Longitude Venture Partners II, L.P.	358,961	391,865
Longitude Venture Partners III, L.P.	886,342	895,352
LPC Realty Advisors I, Ltd.	3,306,681	4,423,505
LSV Asset Management	8,103,992	7,901,198
MacKay Shields, L.L.C.	2,372,958	2,406,586
Madison Dearborn Capital Partners VII, L.P.	988,600	991,462
Madison International Real Estate Liquidity Fund VI (TE), L.P.	1,195,507	1,282,877
Magnetar Constellation Fund IV, L.L.C.	753,853	1,243,555
Magnetar Constellation Fund V, L.L.C.	813,813	470,406
Man Alternative Risk Premia SP	2,691,592	1,534,583
Manulife Asset Management, L.L.C.	—	386,298
Maranon Mezzanine Fund, L.P.	3,823	31,572
Maranon Senior Credit Fund II-B, L.P.	327,332	324,654
Marlin Equity V, L.P.	939,606	691,184

## Teachers' Retirement System of the State of Illinois

### Schedule of Investment Manager and Custodian Fees (Continued)

For the Years Ended June 30, 2019 and 2018

	2019	2018
Matarin Capital Management, L.L.C.	\$ 125,008	\$ 118,074
MBK Partners Fund III Annex B	(85,027)	(2,332)
MBK Partners Fund III, L.P.	1,335,307	666,622
MBK Partners Fund IV, L.P.	2,057,755	1,837,295
McKinley Capital Management, Inc.	—	840,244
Mondrian Investment Partners Limited	1,939,659	4,200,622
Monroe Capital Management, Inc.	497,702	—
Morgan Creek Partners Asia, L.P.	724,751	802,221
Morgan Creek Partners Venture Access Fund, L.P.	(134,602)	552,913
New Century Advisors, L.L.C.	—	214,315
New Enterprise Associates 15, L.P.	293,354	330,365
New Enterprise Associates 16, L.P.	501,962	499,721
New Mountain Partners IV, L.P.	229,708	160,349
New Mountain Partners V, L.P.	1,253,783	1,804,561
NGP Natural Resources X, L.P.	806,182	845,453
NGP Natural Resources XI, L.P.	1,368,336	1,412,615
NGP Natural Resources XII, L.P.	1,373,974	1,147,260
Niam Nordic V, L.P.	136,353	208,861
Northern Shipping Fund III, L.P.	796,977	957,596
Northern Trust Investments, Inc.	648,046	639,503
NXT Capital Senior Loan Fund II, L.P.	173,368	360,140
NXT Capital Senior Loan Fund IV, L.P.	2,426,232	1,997,382
NXT Capital Senior Loan Fund V, L.P.	936,836	197,545
Oak Street Real Estate Capital Fund III, L.P.	152,841	215,199
Oak Street Real Estate Capital Fund IV, L.P.	327,271	78,820
Oaktree Enhanced Income Fund, L.P.	—	117
Oaktree Enhanced Income Fund II, L.P.	1,661,655	1,997,550
Oaktree Enhanced Income Fund III, L.P.	2,029,737	2,052,189
Oaktree European Principal Fund III, L.P.	743,421	786,595
Oaktree Opportunities Fund IX, L.P.	1,130,782	1,356,588
Oaktree Opportunities Fund VIII, L.P.	177,976	332,151
Oaktree Opportunities Fund Xb, L.P.	120,143	—
Oaktree Real Estate Debt Fund II, L.P.	93,330	444,060
Oaktree Real Estate Debt Fund, L.P.	293,618	345,332
OCM European Principal Opportunities Fund II, L.P.	114,762	428,181
OCM Opportunities Fund VIIb, L.P.	64,816	116,361
Pacific Investment Management Company, L.L.C.	12,277,529	23,573,118
Palladium Equity Partners IV, L.P.	127,226	115,157



## Teachers' Retirement System of the State of Illinois

### Schedule of Investment Manager and Custodian Fees (Continued)

For the Years Ended June 30, 2019 and 2018

	2019	2018
Parthenon Investors V, L.P.	\$ 1,213,036	\$ 1,734,627
PDT Partners, L.L.C.	15,098,753	7,568,149
Pemberton Debt Fund Delaware I, L.P.	730,619	804,249
Pemberton Debt Fund Delaware II, L.P.	169,180	—
Penso Fund Platform SPC	963,041	930,909
PGIM Fixed Income Emerging Markets LongShort Fund I, L.P.	191,896	—
PGIM Fixed Income Global Liquidity Relative Value Fund I (Cayman), Ltd.	4,108,303	4,867,746
PGIM Fixed Income U.S. Liquidity Relative Value Fund I (Cayman), Ltd.	—	880,401
PGIM, Inc.	2,109,112	1,112,471
PIMCO BRAVO Fund III Onshore Feeder, L.P.	832,994	220,679
PIMCO BRAVO Fund Onshore Feeder I, L.P.	634	58,283
PIMCO BRAVO Fund Onshore Feeder II, L.P.	1,264,171	1,740,481
PIMCO Commercial Real Estate Debt Fund, L.P.	39,426	—
PIMCO Distressed Senior Credit Opportunities Fund II, L.P.	1,025,378	—
Pine Brook Capital Partners, L.P.	30,167	237,785
Principal Real Estate Investors, L.L.C.	704,384	976,776
Prism Mezzanine Fund, L.P.	26,646	112,976
Proterra Credit Fund, L.P.	104,110	—
Providence Equity Partners VI, L.P.	—	149,719
Providence Equity Partners VII, L.P.	485,469	2,070,875
Quadratic Capital Management L.L.C.	—	327,097
Ramirez Asset Management, Inc.	193,640	103,658
RCP SBO Fund, L.P.	512,500	387,500
Rhone Partners IV, L.P.	258,267	192,404
Rhone Partners V, L.P.	1,280,924	1,420,191
RhumbLine Advisers, L.P.	342,591	257,932
Riverstone Credit Partners II, L.P.	443,228	116,209
Riverstone Credit Partners, L.P.	537,478	573,616
Riverstone Global Energy and Power Fund V, L.P.	1,378,628	1,474,932
Riverstone Global Energy and Power Fund VI, L.P.	2,112,383	2,067,827
Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	218,619	119,459
Robeco Boston Partners Asset Management, L.P.	1,206,702	1,192,262
Robeco Transtrend Diversified Fund L.L.C.	788,020	1,752,388
Rockpoint Real Estate Fund V, L.P.	1,327,541	1,374,999
RRJ Capital Master Fund III, L.P.	(2,984,615)	1,294,951
Scale Venture Partners V, L.P.	600,000	600,000

## Teachers' Retirement System of the State of Illinois

### Schedule of Investment Manager and Custodian Fees (Continued)

For the Years Ended June 30, 2019 and 2018

	2019	2018
SCP Illinois, L.L.C.	\$ 99,044	\$ 79,221
SCP Private Corporate Lending Fund, L.P.	146,268	—
Sheridan Production Partners III-B, L.P.	1,125,000	1,125,000
Silver Lake Alpine, L.P.	24,444	—
Silver Lake Partners III, L.P.	156,881	185,222
Silver Lake Partners IV, L.P.	912,670	1,431,579
Silver Lake Partners V, L.P.	1,882,520	1,020,000
Siris Partners II, L.P.	436,084	404,747
Siris Partners III, L.P.	1,134,233	1,056,997
Siris Partners IV, L.P.	463,211	—
SK Capital Partners V-A, L.P.	296,840	—
Sofinnova Venture Partners IX, L.P.	1,008,117	1,120,175
Sofinnova Venture Partners VIII, L.P.	542,179	729,194
Sofinnova Venture Partners X, L.P.	1,490,598	999,137
Southwest Multifamily Partners, L.P.	188,563	210,644
Standard Life Investments Global Absolute Return Strategies Master Fund Ltd.	241,079	5,005,827
StarVest Partners II, L.P.	94,730	105,508
Starwood Distressed Opportunity Fund IX Global, L.P.	929,869	1,286,343
Starwood IX Annex A	309,840	305,343
Starwood Opportunity Fund X Global, L.P.	8,146,316	2,673,424
Starwood Opportunity Fund XI Global, L.P.	4,819,682	—
Starwood Value Add Fund, L.P.	1,344,498	534,274
Starwood X Annex A	(80,489)	14,432
Starwood X Annex B	(1,986)	47,153
State Street Bank and Trust Company (Custody)	2,604,167	2,531,250
State Street Global Advisors Trust Company	221,663	—
Strategic Global Advisors, L.L.C.	3,690,319	2,812,886
Sunstone Partners I, L.P.	319,483	334,637
T. Rowe Price Associates, Inc.	2,432,189	2,052,214
TA XII-A, L.P.	1,048,838	2,156,519
Taplin, Canida & Habacht, L.L.C.	904,984	841,972
Taurus Mining Finance Annex Fund L.L.C.	487,500	365,625
Taurus Mining Finance Fund L.L.C.	1,000,000	1,000,000
TCW Asset Management Company	3,250,018	2,644,316
TDR Capital IV "A", L.P.	1,466,566	—
Tilden Park Investment Fund, L.P.	2,359,333	—
Tourbillon Global Equities, L.L.C.	—	2,461,589

## Teachers' Retirement System of the State of Illinois

### Schedule of Investment Manager and Custodian Fees (Continued)

For the Years Ended June 30, 2019 and 2018

	2019	2018
Trend Macro Onshore, L.P.	\$ 756,265	\$ —
Trident V, L.P.	544,928	764,033
Trident VI, L.P.	1,100,461	895,019
Trident VII, L.P.	1,283,849	1,825,549
Trustbridge Partners IV, L.P.	463,630	475,906
TSG8, L.P.	1,246,575	—
Union Grove Partners Direct Venture Fund, L.P.	(28,292)	118,374
Union Grove Partners Venture Access Fund II, L.P.	(41,460)	284,108
Union Grove Partners Venture Access Fund, L.P.	(131,266)	532,047
Varadero International, Ltd.	6,285,124	8,022,919
Varadero Special Opportunities International, L.P.	399,603	1,676
The Varde Private Debt Opportunities Fund (Onshore), L.P.	119,952	—
Veritas Capital Fund V, L.P.	74,475	—
Veritas Capital Fund VI, L.P.	257,997	1,637,428
Vicente Capital Partners Growth Equity Fund, L.P.	23,441	93,762
Vista Credit Opportunities Fund I-B, L.P.	415,290	569,438
Vista Equity Partners Fund III, L.P.	8,664	88,860
Vista Equity Partners Fund IV, L.P.	91,657	558,315
Vista Equity Partners Fund V, L.P.	2,606,584	2,957,964
Vista Equity Partners Fund VI, L.P.	1,783,989	1,626,455
Vista Foundation Fund III, L.P.	906,442	905,826
Walton Street Real Estate Fund VI, L.P.	417,764	477,677
Walton Street Real Estate Fund VII, L.P.	1,003,343	1,208,323
Wasatch Advisors, Inc.	2,180,723	3,278,861
West Street Global Infrastructure Partners III, L.P.	1,687,500	1,687,500
Westbrook Real Estate Fund X, L.P.	871,556	1,645,770
Total Fees Paid by TRS	\$ 319,226,320	\$ 352,680,802

# **Analysis of Operations**

# **Teachers' Retirement System of the State of Illinois**

## **Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018**

### ***System's Functions and Planning Program***

#### **Functions**

The Teachers' Retirement System of the State of Illinois (the System) was established on July 1, 1939, for the purpose of providing retirement allowances and other benefits for teachers, annuitants and beneficiaries. The System is governed by 40 ILCS 5/16-101 et.seq. As of June 30, 2019, the System had 299,205 current active members and inactive members entitled to but not yet receiving benefits and 124,299 retirees and beneficiaries currently receiving benefits.

The System is funded through contributions from members, State of Illinois appropriations from the Common School, Education Assistance and General Revenue Funds, investment income and, to a limited extent, through contributions from school districts.

Members' contributions are refundable, without interest, after a four-month waiting period from the date members officially resign from qualified employment. The refund consists of all retirement contributions made by the member, except for the 1 percent survivor benefit contributions, which are refundable only upon retirement of a member with no dependent beneficiaries.

#### **Management Organization**

Management of the System is vested in a Board of Trustees consisting of 13 persons, as follows: The State Superintendent of Education, ex-officio, who is the president of the Board; six persons, not members, appointed by the Governor; four members from the contributing membership of the System elected by the contributing members and two annuitants elected by the annuitant members. Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing board and other administrative staff of the System.

The System has adopted the following mission statement:

“TRS will continually deliver the retirement security promised to our members by maintaining the highest and most efficient level of service and by living our values.”

The following are goals and objectives outlined in the System's Strategic Plan that covers fiscal years 2018 through 2022. This strategic plan was approved by the Board of Trustees in August 2017.

#### **Goal 1**

##### **Investment in serving TRS membership**

- Enhance communications with all members.
- Prepare for successful implementation of Tier 3.
- Ensure long-term viability of TRS' pension administration system.

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- Upgrading systems and processes for engaging our members' employers.

**Goal 2**

**Ensure Future Sustainability**

- Enhance communication with stakeholders.
- Deliver investment performance that sustains the actuarial model.
- Continue expansion of successful diversity initiatives.
- Maintain a leading voice on policy and administration.

**Goal 3**

**Provide fiduciary and policy leadership.**

- Champion sound funding policy.

**Goal 4**

**Strengthen organizational capacity**

- Prepare for successful implementation of Tier 3.
- Maintain technology infrastructure at current standards and platforms.
- Enhance communication with staff and Board of Trustees.
- Migrate to new expenditure management system.
- Fully implement Agile methodology.
- Implement monthly employer reporting.
- Fully implement digital records and processes.
- Continue annual benchmarking with CEM.
- Facilitate annual board self-evaluations.
- Implement Laserfiche workflows as identified and needed.
- Develop and implement capital plan for building.
- Improve disaster recovery posture.

# **Teachers' Retirement System of the State of Illinois**

## **Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018**

### **Goal 5**

#### **Investment in Developing Staff**

- Invest in staff team building and leadership development.
- Develop required training for implementation of Tier 3.
- Expand training opportunities for staff and improve processes for staff evaluation and feedback.
- Improve onboarding, mentoring and succession planning.
- Implement best practices in talent acquisition, development and retention.

#### **Major Initiatives**

During our review of the overall planning functions, the auditors noted the System is monitoring progress in achieving the stated goals and is implementing programs pursuant to the plan. The Executive Director provides the Board of Trustees a periodic status report on progress being made toward accomplishing established goals and objectives from various individuals who are the project's team leaders to determine progress being made toward accomplishing established goals and objectives.

In fiscal year 2019, the System initiated and continued several programs and projects designed to benefit its members, enhance system operation and increase effectiveness and efficiency.

#### Service to Members

TRS completed its fourth consecutive year as a client of CEM Benchmarking, Inc. of Toronto, Canada, an international consulting firm. CEM provides public pension systems with comparative statistics to help plan leaders determine how well their systems are performing in several areas compared to peers.

TRS operational costs remain \$3 below the peer average while service scores are improving more than our peers. The TRS call center handled 31 percent more calls than comparable public pension systems. Call wait times have declined and staff productivity remains higher than our peer average. TRS fulfilled requests for approximately 53,000 written pension estimates, which turned out to be 195 percent more than the median number of estimates completed by similar pension systems.

#### Implementing a Voluntary Defined Contribution Retirement Plan

TRS is moving forward in the development of a voluntary defined contribution (DC) savings plan for active Tier 1 and Tier 2 members – the TRS Supplemental Savings Plan. A state law enacted in 2018 requires TRS to create a “DC” plan “as soon as practicable.” TRS plans to launch the program during FY21.

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The optional DC plan will co-exist with the current TRS defined benefit pension plan and provide a supplementary retirement savings vehicle for interested members.

Participating members will make contributions to the DC plan. Employers also will be allowed to make contributions on behalf of members. TRS is required under the law to offer DC participants a menu of investment options.

“Accelerated” Pension Payment Programs

During the second half of FY19, TRS implemented a new state law and began offering all retiring Tier 1 members an accelerated pension benefit payment equal to a portion of their future pension benefit.

As of June 30, 2019, 36 members out of 3,580 retiring Tier 1 members had accepted the Accelerated Annual Increase (AAI) Program payment. By the end of 2019 retirement season, 558 were in line to be paid about \$82 million.

In order to receive the accelerated payment, a retiring Tier 1 member must accept an irrevocable reduction in the automatic annual increase that will apply to the remainder of his/her TRS pension. The AAI Program will be available until June 30, 2024.

Members who choose to accept the program will:

- **Renounce their rights to the current Tier 1 Automatic Annual Increase (AAI)** – a 3 percent annual increase in their pension benefits that is always calculated from the amount of their current pensions.
- **Accept a new AAI** – an annual 1.5 percent increase in their pensions that always will be calculated from the amount of their original pensions and begins later.
- **Receive a lump-sum “accelerated pension benefit payment”** that equals 70 percent of the monetary difference between the estimated current lifetime value of the 3 percent Tier 1 AAI and the estimated current lifetime value of the 1.5 percent delayed Tier 1 AAI.

TRS also worked to implement an Accelerated Pension Benefit (APB) Program that requires the System to offer all eligible inactive members a chance for a one-time, irrevocable lump sum equal to 60 percent of the present value of the member’s anticipated lifetime pension benefits. Members accepting the APB Program give up any future claim to a TRS benefit. This buyout program will be available until June 30, 2024 or until bond proceeds are depleted.

The program began early in FY20. TRS contacted 14,598 eligible inactive members and offered them an opportunity to participate. To be eligible, an inactive member must have “accrued sufficient service credit to be eligible to receive a retirement annuity.” An inactive Tier 1 member must have at least five years of TRS service and an inactive Tier 2 member must have at least 10 years of service.



# **Teachers' Retirement System of the State of Illinois**

## **Analysis of Operations (Unaudited) For the Years Ended June 30, 2019 and 2018**

Importantly, both accelerated pension benefit payment programs are funded exclusively by the proceeds of a state government bond sale and not TRS assets. During FY19, the Governor's Office sold \$300 million in bonds to fund the payments and is planning a second bond sale for FY20.

### Commitment to Diversity

TRS continues to strengthen its existing commitment to diversity within the management of its \$52.8 billion investment portfolio. The TRS Board of Trustees is committed to continually improving access to the investment program for qualified firms owned by minorities, women and those with disabilities.

During FY19, 22.5 percent of the overall TRS investment portfolio was overseen by 32 minority and women business enterprise (WMBE) investment managers, with assets totaling \$11.7 billion. That is a 14 percent increase in assets under management over the last 12 months.

The participation goal for the fiscal year was 19 percent and TRS exceeded its goal for assets under WMBE management by \$1.8 billion.

### Digital Record Conversion

The goal of this multi-year initiative is to convert the System's records from paper to a digital format in order to improve the security of the data and make the records easier to access.

Member records were selected as the first data for conversion. At the end of FY19, more than 99 percent of the member record back-file conversion was complete. The member record conversion will be completed during the second quarter of FY20.

### Development of New Pension Administration System

Work is continuing toward building the new TRS pension administration system, Gemini. The first phase of the Gemini project involves building a reporting system for the 990 active employers to report member service and earnings on a pay-period basis. An Employer Portal has been created and is still in the development phase. This portal will allow employers to submit data to TRS and remit their contribution payments. It will also include increased employer self-service functions compared to our current Employer Web Access. These functions will include, but not be limited to:

- Sending payments and receiving invoices
- Maintaining current payroll schedules, sick leave and flexible benefit plan information
- Managing contacts and their portal access
- Making adjustments to service and/or earnings to previously reported data

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Employers will be able to submit member data using one of two options: upload a file that meets the TRS payroll file layout requirements or copy data from a previous payroll and manually make necessary member changes. With both options, data submitted will run through an extensive list of validations to ensure that data received is verified upon receipt.

***Progress in Funding the System***

The actuarial accrued liability of the System at June 30, 2019, amounted to approximately \$131.5 billion. The actuarial value of plan assets (at smoothed value) at June 30, 2019 amounted to approximately \$53.4 billion. The difference between the actuarial accrued liability and the actuarial value of plan assets reflects the \$78.1 billion unfunded actuarial accrued liability of the System at June 30, 2019. The System had a funded ratio (at smoothed value) of 40.6 percent at June 30, 2019.

On June 30, 2019, the market/fair value of plan assets was \$53.3 billion. The difference between the System's 2019 actuarial accrued liability and the market/fair value of plan assets was \$78.2 billion and the funded ratio using market/fair value of plan assets was 40.5 percent. On June 30, 2018, the market/fair value of plan assets used by the actuaries in the 2018 valuation was \$52.0 billion. The difference between the System's 2018 actuarial accrued liability of \$127.0 billion, and the market/fair value of plan assets was \$75.0 billion, the funded ratio using market/fair value of plan assets was 40.9 percent.

The market/fair value of the plan assets of the fund that was available for benefits increased from \$52.0 billion as of June 30, 2018 to \$53.3 billion as of June 30, 2019. The actuarial value of the plan assets of \$53.4 billion at June 30, 2019, is \$128.4 million more than the market/fair value of the plan assets.

Prior to the valuation as of June 30, 2009, it was agreed that market/fair value, without adjustment, would be used for all actuarial purposes. Under Public Act 96-0043, effective in the June 30, 2009 valuation, the contribution projections would be set based on the actuarial value of assets. Funding status determinations and the certified state contribution under Illinois Pension Code were calculated based on the actuarial value of assets.

The estimated State required contributions to the System (including reimbursements for minimum benefits) for the next five fiscal years are noted in the table below.

<b>Year Ended June 30</b>	<b>Required State Contribution (in millions)</b>
2020	\$ 4,813.6
2021	5,140.7
2022	5,401.9
2023	5,538.9
2024	5,697.6

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The Schedule of Funding Progress (in millions) for fiscal years ending June 30, 2019 and 2018 are noted in the table below.

Actuarial Valuation Date	Actuarial Value of Assets	Accrued Liability (AAL-Projected Unit Credit)	Funded Ratio	Unfunded Actuarial Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a percentage of Covered Payroll
6/30/18	\$ 51,731	\$ 127,019	40.7%	\$ 75,288	\$ 10,164	740.7%
6/30/19	\$ 53,391	\$ 131,457	40.6%	\$ 78,066	\$ 10,450	747.0%

The Contributions from Employers and Other Contributing Entities (in millions) for the fiscal years ending June 30, 2019 and 2018 are noted in the table below.

Year Ended June 30	State Contributions <sup>1</sup>	Federal and Employer Contributions <sup>1</sup>	Total	Actuarially Determined Contribution (ADC)	Percentage Contributed	Annual Required Contribution per State Statute	Percentage Contributed
2018	\$ 4,095	\$ 84	\$ 4,179	\$ 7,081	59.0%	\$ 4,183	99.9%
2019	\$ 4,465	\$ 88	\$ 4,553	\$ 7,429	61.3%	\$ 4,555	100.0%

<sup>1</sup> Excludes minimum retirement contributions from the State and excess sick pay from employers because they do not count toward the actuarial funding requirements. Employer ERO contributions are included because the costs of the ERO are now included in the actuarial accrued liability.

Actual contributions varied slightly from contributions that are required by statute mainly because of differences between estimated and actual federal contributions. Lump-sum payments for ERO are included as employer contributions, further increasing the difference.

ADC is a target or recommended contribution determined in conformity with Actuarial Standards of Practice, based on the System's actuarial assumptions for the period reported. Amounts shown as the ADCs for each year are different from the contributions required by State statute.

**Analysis of Revenues and Expenses (Schedule 3)**

The System is financed by employee member contributions, employer contributions, State appropriations, and investment earnings. Approximately 99 percent of total expenses (excluding investment expenses) for fiscal years 2019 and 2018 are related to benefits and refunds to members. Benefits include retirement, disability and survivor benefits. Details of benefit recipients, benefit expenses and summaries of new benefit payments and of average benefit payments can be found in the System's Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2019.

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The System's revenues and expenses have been analyzed for fluctuations greater than \$1 million and 20 percent from the previous year as follows:

**Excess Salary and Sick Leave**

In FY19, additional contributions on salaries in excess of the Illinois' Governor's Statistical Salary rate were required from all employers. The amount received as of June 30, 2019 was \$2.7 million. Regular salaries in excess of 6 percent increased \$0.5 million. Both of the excess salary contributions increased the overall Excess Salary and Sick Leave amount by 52.8 percent over 2018.

**Net Appreciation in Fair Value of Investments**

The System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. At June 30, 2019, the assets assigned to the respective asset classes consist of 50.7 percent equity, 12.4 percent real assets, 10.4 percent diversifying strategies and 26.5 percent income. A more detailed explanation of the System's investment portfolio can be obtained from the System's CAFR.

Total investment income/(loss) was \$2,617,831,332 and \$4,049,271,728 for fiscal years ending June 30, 2019 and 2018, respectively, a decrease of (\$1,431,440,396). The primary factor contributing to the overall year over year change was a significant decrease in fair value of investments, which decreased (\$1,633,819,981). The fair value of investments is directly related to the financial markets and although not as strong as last year, global financial markets continued to experience modest growth, brief periods of volatility and tepid inflation. The System's income portfolio was the highest returning asset class based on these conditions, generating 7.0 percent, net of fee returns. All asset classes produced positive returns, contributing to the overall TRS portfolio posting a return of 5.2 percent, net of fees, for the fiscal year ended June 30, 2019 compared to a return of 8.5 percent for the fiscal year ended June 30, 2018.

**Other Investment Income**

Security litigation proceeds are \$27.4 million higher than prior fiscal year. In FY19, TRS received Illinois Attorney General litigation settlements of \$26.5 million from Royal Bank of Scotland and Wells Fargo, regarding risky mortgage-backed securities. Fiscal year 2018 had little activity.

**Refunds**

Due to the expiration of the ERO program at June 30, 2016, a large majority of eligible members entitled to take a refund of all contributions paid towards ERO (0.4 percent of their payroll) have taken refunds. ERO refunds decreased \$13.3 million from FY18 to FY19. Refunds for Withdrawals from the system also decreased from \$27.3 million in FY18 to \$23.4 million in FY19.

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***Analysis of Administrative Expenses (Schedule 4)***

Administrative expenses reflect all costs incurred to manage the day-to-day operations of the System. Detail costs relating to benefits and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$24.3 million are approximately 0.4 percent of the total expenses of \$6.8 billion for fiscal year 2019. Fluctuations greater than \$50,000 and 20 percent were analyzed as follows:

**Information Systems Consulting**

Expenses for information consulting increased by \$889,772 or 105.3 percent for fiscal year 2019. The majority of the increase is due to additional amounts paid for implementing a new accounting system and for consulting to create a new pension administration system.

**Operations Consulting**

The majority of the \$84,776 or 36.3 percent increase in operations consulting for fiscal year 2019 is due to additional \$75,000 paid in FY19 for recruitment of personnel.

**Administrative Services**

The \$278,395 or 102.9 percent increase in administrative services for fiscal year 2019 is primarily due to the large amount of bad debt expenses booked in FY19 related to one specific instance of a benefit overpayment deemed not collectible. In FY19, \$307,770 was booked to bad debt expense compared to \$2,437 for FY18.

**EDP Supplies and Equipment**

The \$147,134 or 153.7 percent increase in EDP supplies and equipment for fiscal year 2019 is primarily due to increased purchases of EDP equipment for use by new staff and consultants.

**Insurance**

The expenses for insurance for FY19 did not decrease, however, 40 percent of all insurance premiums are now allocated to miscellaneous investment expenses. Therefore, the \$122,874 decrease is due to the reallocation of the expense.

**Software Licenses and Maintenance**

FY19 expenses for software licenses and maintenance increased \$305,677 or 46.3 percent mainly due to the renewal for software and maintenance.

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***Analysis of Significant Variations in Assets, Liabilities, and Net Position***

Selected Statement of Fiduciary Net Position accounts as of June 30, 2019 and 2018, is as follows:

	<b>2019</b>	<b>2018</b>	<b>\$ Change</b>	<b>% Percent</b>
<b>Assets</b>				
Cash	\$ 27,358,430	\$ 32,034,294	\$ (4,675,864)	(14.6)%
Receivables	622,229,720	487,132,833	135,096,887	27.7
Accrued investment income receivable	344,551,118	113,336,497	231,214,621	204.0
Investments	52,825,807,531	52,070,945,762	754,861,769	1.4
Pending investment sales	6,195,921,852	5,253,629,488	942,292,364	17.9
Collateral from securities lending	2,540,713,046	2,323,876,849	216,836,197	9.3
Prepaid expenses	2,171,724	2,659,193	(487,469)	(18.3)
Property and equipment	<u>2,856,794</u>	<u>2,851,122</u>	<u>5,672</u>	<u>0.2</u>
<b>Total assets</b>	<b>62,561,610,215</b>	<b>60,286,466,038</b>	<b>2,275,144,177</b>	<b>3.8</b>
<b>Liabilities</b>	<b><u>9,298,820,848</u></b>	<b><u>8,316,919,344</u></b>	<b><u>981,901,504</u></b>	<b><u>11.8</u></b>
<b>Net position restricted for pensions</b>	<b><u>\$53,262,789,367</u></b>	<b><u>\$51,969,546,694</u></b>	<b><u>\$ 1,293,242,673</u></b>	<b><u>2.5%</u></b>

The System's significant account balances have been analyzed for fluctuations greater than \$1 million and 20 percent from the previous year as follows:

***Receivables***

Receivables from the State of Illinois for Common School appropriations for FY19 were \$135.9 million or 32.13 percent higher at June 30, 2019 than June 30, 2018 due to the increase in the appropriation in FY19. Receivables for member contributions decreased by \$679,020 from FY18 to FY19.

***Accrued Investment Income Receivable***

FY19 included a Private Equity Secondary Sale Receivable (\$171M to be received December 2019) and Interest/Dividend Receivables increased \$28M due to higher rates.

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***Analysis of Accounts Receivable***

	<b>2019</b>	<b>2018</b>
Member receivables (1)	\$ 2,095,701	\$ 2,224,935
Salary deductions (2)	53,161,229	53,711,015
Employer federal funds and .58% contributions (3)	5,602,558	5,463,044
Employer ERO, excess salary, and excess sick leave contributions (4)	2,612,769	2,635,339
State of Illinois (5)	<u>558,757,463</u>	<u>423,098,500</u>
 Total	 <u>\$ 622,229,720</u>	 <u>\$ 487,132,833</u>

Note: The System considers all receivables to be fully collectible. The State offset system is utilized to collect receivables.

- (1) Member receivables consist of benefit overpayments.
- (2) Salary deductions consist of member contributions due from employers at the end of the fiscal year. The decrease is due to the timing of employer payments at the end of the fiscal year.
- (3) The federal funds rate decreased from 10.10 percent in FY18 to 9.85 percent in FY19.
- (4) Although the ERO program was not extended as of June 30, 2016, a small amount of Employer ERO receivables are still due to TRS. Also, a new receivable for excess governors statutory salary increases was created in FY18 requiring employers to pay additional costs on all salaries above the statutory governors rate.
- (5) State of Illinois is the unpaid balance of appropriated state contributions.

***Locally Held Fund***

The System uses a locally held fund "TRS Master Trustee Account" (pension trust fund No. 1307) held at State Street Bank and Trust Company in Boston, Massachusetts to invest contributions received by the System and to transfer funds to the State Treasurer as needed to cover System expenditures. The Illinois State Treasurer is the ex-officio custodian of the funds of the System.

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**Rates of Return**

The System operates under a long-range investment plan to maintain a diversified portfolio to manage risk. The objectives of the System's investment portfolio are as follows:

- At least equal to the assumed actuarial interest rate currently 7.0 percent per year.
- At least equal to the return of the weighted policy index which represents a weighted average of each asset class benchmark, based on the total fund's target asset allocation. The weighted policy index at June 30, 2019 was 7.2 percent.
- Achieve a total return of at least 4.5 percent per annum in excess of the actuarial assumed inflation rate; the current actuarial assumed rate of inflation is 2.5 percent per annum.

The investment return for FY19 and FY18, net of fees, was 5.2 percent and 8.5 percent, respectively. The investment return lagged the policy index by 2.0 percent, for the year ended June 30, 2019 and lagged the 7.0 percent actuarial return assumption that was in effect during the year. Total fund performance also lagged the assumed real rate of return (4.5 percent) plus actual inflation as measured by the Consumer Price Index (1.6 percent). All System returns are net of fees.

The following summarizes the performance (market basis) of the total investment portfolio for fiscal years 2019 and 2018:

	<b>2019</b>	<b>2018</b>
Total time weighted return (net of fees):		
TRS Total Fund	5.2%	8.5%
TRS Weighted Policy Index	7.2%	8.2%
Equity:		
TRS	5.7%	12.8%
TRS equity composite benchmark	6.5%	12.7%
Real Assets:		
TRS	1.6%	6.2%
TRS real asset composite benchmark	6.6%	7.4%
Diversifying Strategies:		
TRS	2.1%	4.5%
TRS diversifying composite benchmark	6.4%	5.4%
Income		
TRS	7.0%	2.0%
TRS income composite benchmark	7.4%	(0.3)%

Note: Performance calculations provided by State Street Bank and Trust use net-of-fee time-weighted rates of return. Policy index and benchmarks represent weighted average of asset class benchmarks and interim target allocations.



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***Schedule of Investment Commissions***

	<b>2019</b>	<b>2018</b>
<b>Top 50 Investment Brokerage Firms Based on Commissions Paid:</b>		
Goldman Sachs & Co. (Worldwide)	\$ \$945,561	\$ \$294,040
Citigroup, Inc. and all Subsidiaries (Worldwide)	583,850	688,114
Instinet, L.L.C. (Worldwide)	506,551	852,002
Merrill Lynch & Co., Inc. and all Subsidiaries (Worldwide)	405,139	563,338
Cowen, Inc.	351,298	406,008
Credit Suisse (Worldwide)	293,426	264,124
UBS AG	271,631	360,827
Loop Capital Markets, L.L.C.	259,880	199,415
HSBC Bank PLC	246,814	297,481
J.P. Morgan Securities, Inc. (Worldwide)	233,027	260,516
Macquarie Bank & Securities, Ltd. (Worldwide)	210,411	341,676
Morgan Stanley & Co., Inc. and Subsidiaries (Worldwide)	178,987	325,590
BNP Paribas Securities Services S.C.A.	173,755	113,430
Societe Generale S.A. and all Subsidiaries	150,917	188,060
Jefferies & Company, Inc.	136,205	141,221
Investment Technology Group, Inc. (Worldwide)	113,494	190,288
Williams Capital Group, L.P.	101,135	132,590
Barclays (Worldwide)	98,004	161,659
Sanford Bernstein (Worldwide)	87,041	89,096
CLSA Securities	64,393	87,382
Deutsche Bank & Securities (Worldwide)	59,313	120,249
Brasil Plural S.A.	56,966	—
Cabrera Capital Markets, Inc.	51,193	30,919
CL King & Associates, Inc.	49,313	108,607
KB Financial Group	43,557	25,424
North South Capital, L.L.C.	40,216	84,003
Liquidnet, Inc.	39,737	30,826
Credit Lyonnais Securities	32,443	29,572
Mischler Financial Group	30,754	53,118
Academy Securities, Inc.	28,591	70,787
Mirae Asset Daewoo Co., Ltd.	24,986	33,597
Sturdivant & Co., Inc.	22,769	22,210
Korea Investment Holdings	22,088	33,508
Pershing, L.L.C.	20,961	175,927
RBC Dain Rauscher (Worldwide)	20,683	25,697
Exane, Inc.	19,934	31,752

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	<u>2019</u>	<u>2018</u>
Joh. Berenberg, Gossler & Co.	\$ 17,400	\$ 18,157
Penserra Securities, L.L.C.	15,948	94,006
Stifel Nicolaus & Company, Inc.	14,769	26,951
Banco Bradesco, S.A.	14,618	—
Kim Eng Securities, Ltd.	13,790	—
EFG Hermes Holding S.A.E	13,433	—
Baird, Robert W., & Company, Incorporated	13,254	18,235
Kotak Securities, Ltd.	13,123	—
Investec Group	12,794	—
Ambit Holdings Pvt., Ltd.	11,853	—
ICICI Brokerage Services, Ltd.	10,362	—
XP Investimentos S.A.	10,203	—
Raymond James and Associates, Inc. (Worldwide)	10,180	21,118
Abg Securities, Ltd.	9,394	—
Bloomberg Tradebook, L.L.C.	—	38,802
Daiwa Securities Group, Inc.	—	23,776
Drexel Hamilton, L.L.C.	—	60,466
KeyBanc Capital Markets, Inc.	—	25,776
Trade Informatics, L.L.C.	—	31,916
Telsey Advisory Group	—	31,789
Renaissance Capital	—	15,392
KCG Americas L.L.C.	—	15,302
Siebert Cisneros Shank & Co., L.L.C.	—	15,078
SJ Levinson & Sons, L.L.C.	—	29,283
(All Others - 113 Brokers in FY19, 126 Brokers in FY18)	<u>264,292</u>	<u>518,654</u>
<b>Total</b>	<u>\$ 6,420,436</u>	<u>\$ 7,817,754</u>

Commissions relate to amounts paid to investment brokerage firms for the purchase and sale of investments.

Due to name changes and/or mergers of brokerage houses, some firms listed in the FY 18 report are not applicable to the FY 19 top 50 brokers/dealers.

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***Schedule of Contributions/Deductions and Effect on Investments***

Below is a schedule of contributions received by the System and expenditures of the System for benefits and operations and the effect of these transactions on the System's investments.

	<u>2019</u>	<u>2018</u>
Contributions		
Members/Participants	\$ 963,972,120	\$ 938,037,245
Employers	88,514,781	84,633,117
State of Illinois	<u>4,466,020,692</u>	<u>4,095,125,358</u>
Total contributions	<u>5,518,507,593</u>	<u>5,117,795,720</u>
Deductions		
Retirement Benefits	6,405,907,842	6,140,877,388
Survivor Benefits	306,502,713	285,067,712
Disability Benefits	33,133,627	32,764,545
Refunds	73,216,390	92,924,731
Administrative Expenses	<u>24,335,680</u>	<u>21,550,896</u>
Total deductions	<u>6,843,096,252</u>	<u>6,573,185,272</u>
Investments Used to Pay Benefits and Expenses	\$ <u>(1,324,588,659)</u>	\$ <u>(1,455,389,552)</u>

***Reconciliation Schedule of Cash Receipts to Deposits Remitted to the State Comptroller***

	<u>2019</u>	<u>2018</u>
Cash transfers to Excess Benefit Fund	\$ 50,000,000	\$ 50,000,000
Cash transfers from State Street	6,797,638,000	6,531,765,000
Interest received from the State Treasurer	<u>3,735,173</u>	<u>2,713,635</u>
Total	<u>\$ 6,851,373,173</u>	<u>\$ 6,584,478,635</u>

The majority of receipts are deposited directly with the System's master trustee. On a daily basis, the System anticipates its cash needs and directs the master trustee to transfer sufficient funds to the State Treasurer.

Note: The above information was taken from the System's records which have been reconciled to State Comptroller Reports SB05 and SB04 (Cash Report and Monthly Revenue Status).

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***Benefit Payments***

The System's costs for benefits paid to recipients include retirement, disability, survivor, and death benefits. The following is the weighted average benefit cost per recipient for the years ended June 30, 2019 and 2018.

<b>Weighted Average Monthly Benefit Cost per Recipient</b>			
	<b>Number</b>	<b>Average Monthly Benefit</b>	<b>Annual Amount Paid (in Millions)</b>
<u>Retirement</u>			
2018	110,043	4,776	6,141
2019	111,598	4,905	6,406
<u>Survivors</u>			
2018	11,293	2,146	285
2019	11,641	2,251	307
<u>Disabilities</u>			
2018	1,087	2,438	33
2019	1,060	2,507	33

***Member Contributions***

Employee contributions are established by the Illinois Pension Code as 9.0 percent of earnings. Employee contributions are either collected through payroll deductions or paid by the employer as part of an employment agreement. The employee contributions are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account. The number of members having contributions credited to their accounts at June 30, 2019 and 2018 are as follows:

	<b>2019</b>	<b>2018</b>
<u>Current Members – Defined Benefit Plan</u>		
Active members (currently contributing)	163,027	160,859
Inactive members (not currently contributing)	136,178	134,010
Total Current Members – Defined Benefit Plan	299,205	294,869

Member payrolls totaled \$10,450,452,000 and \$10,163,980,000 for the fiscal years ended June 30, 2019 and 2018, respectively.

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***Schedule of Changes in Statutory Reserve Accounts***

	<b>Statutory Reserve Accounts</b>			
	<b>Fully Funded Reserve Balance (Actuarial Accrued Liability)</b>	<b>Total Net Assets Held in Trust for Pension Benefits</b>	<b>Minimum Retirement Annuity</b>	<b>Benefit Trust</b>
<b>Balance at July 1, 2017</b>	\$122,904,034,268	\$ 49,375,664,518	\$ 8,635,470	\$ 49,367,029,048
Allocation of excess of revenues over expenses	—	2,593,882,176	290	2,593,881,886
Statutory transfers in (out)	—	—	518,137	(518,137)
Net increase	<u>4,115,295,896</u>	<u>2,593,882,176</u>	<u>518,427</u>	<u>2,593,363,749</u>
<b>Balance at June 30, 2018</b>	127,019,330,164	51,969,546,694	9,153,897	51,960,392,797
Allocation of revenues in excess of expenses	—	1,293,242,673	183	1,293,242,490
Statutory transfers in (out)	—	—	549,239	(549,239)
Net increase	<u>4,437,638,789</u>	<u>1,293,242,673</u>	<u>549,422</u>	<u>1,292,693,251</u>
<b>Balance at June 30, 2019</b>	<u>\$131,456,968,953</u>	<u>\$ 53,262,789,367</u>	<u>\$ 9,703,319</u>	<u>\$ 53,253,086,048</u>

***Analysis of Changes in Statutory Reserve Accounts***

Statutory reserve accounts are maintained in accordance with the provisions of 40 ILCS 5/16-101 et.seq. A brief discussion of the statutory reserve accounts follows:

**Benefit Trust**

This reserve serves as a clearing account for System income and expenses. The reserve is credited with contributions from the State of Illinois that are not specifically allocated to the Minimum Retirement Annuity Reserve, member and employer contributions, income from System invested assets, and contributions from annuitants who qualify for automatic annual increases in annuity. The reserve accumulates, with 6 percent interest, the contributions by members prior to retirement. Contributions have been 7.5 percent of salary since July 1, 1998. Contributions are fully refundable upon withdrawal from the System, excluding interest credited thereon. The interest accrued is refundable only in the event of death. Interest is credited as of the date of retirement or death of those retiring or dying during the year and as of the end of the fiscal year for all other members. Interest is computed annually based upon the individual member's balance in the reserve at the beginning of the fiscal year. This reserve is charged for transfers to the Minimum Retirement Annuity Reserve and all refunds to withdrawing members, retirement annuity payments (except as provided by the Minimum Retirement Annuity Reserve), benefits that are paid to temporarily or accidentally disabled members, death benefits paid, and refunds to annuitants for

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survivor benefit contributions. The expected benefit payments do not equal the present value of the reserve. The additional amount needed as calculated by the actuary is \$78,065,776,220 in 2019 and \$75,288,440,204 in 2018.

**Minimum Retirement Annuity**

The minimum annuity is set by law at \$25 per month for each year of creditable service to a maximum of \$750 per month after 30 or more years of creditable service. To qualify, annuitants are required to make a one-time contribution that is credited to the reserve. Interest at 6 percent is credited to the reserve annually, based upon the average reserve balance. The State of Illinois also appropriates funds necessary to pay the minimum benefits provided in the legislation. All benefits paid under this program are charged to the reserve. This reserve is fully funded.

**Average Number of Employees**

The average number of employees for the last two fiscal years is as follows:

	<u>2019</u>	<u>2018</u>
Administration – Internal	35	33
Executives	10	11
Information Technology	20	32
Investments	33	25
Lisle Office	25	8
Member Services	58	61
Support Services & Information Systems	<u>8</u>	<u>18</u>
	<u>189</u>	<u>188</u>

**Teachers' Retirement System of the State of Illinois**  
**Investment Listing as of June 30, 2019**

<b>U.S. Treasuries</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
United States Treasury Bill	Aaa	0.00	8/29/2019	54,910,000	54,721,018
United States Treasury Bill	Aaa	0.00	11/14/2019	15,000,000	14,883,550
United States Treasury Bill	Aaa	0.00	11/14/2019	27,383,000	27,170,417
United States Treasury Bill	Aaa	0.00	11/14/2019	12,042,000	11,902,079
United States Treasury Note/Bond	Aaa	1.00	8/31/2019	7,500,000	7,484,052
United States Treasury Note/Bond	Aaa	1.50	10/31/2019	5,000,000	4,989,648
United States Treasury Note/Bond	Aaa	1.63	12/31/2019	7,500,000	7,482,129
United States Treasury Note/Bond	Aaa	1.38	2/29/2020	7,243,000	7,210,746
United States Treasury Note/Bond	Aaa	2.38	4/30/2020	30,000,000	30,087,891
United States Treasury Note/Bond	Aaa	1.63	6/30/2020	40,000,000	39,868,750
United States Treasury Note/Bond	Aaa	2.50	6/30/2020	10,000,000	10,052,344
United States Treasury Note/Bond	Aaa	2.63	8/31/2020	12,417,000	12,518,859
United States Treasury Note/Bond	Aaa	1.63	11/30/2020	40,000,000	39,873,438
United States Treasury Note/Bond	Aaa	2.50	12/31/2020	685,000	691,636
United States Treasury Note/Bond	Aaa	2.50	12/31/2020	20,000,000	20,193,750
United States Treasury Note/Bond	Aaa	1.75	12/31/2020	18,200,000	18,175,828
United States Treasury Note/Bond	Aaa	2.50	2/28/2021	565,000	571,290
United States Treasury Note/Bond	Aaa	2.38	3/15/2021	47,500,000	47,958,301
United States Treasury Note/Bond	Aaa	2.25	3/31/2021	45,000,000	45,349,805
United States Treasury Note/Bond	Aaa	2.25	4/30/2021	1,300,000	1,310,918
United States Treasury Note/Bond	Aaa	2.13	5/31/2021	3,120,000	3,141,206
United States Treasury Note/Bond	Aaa	2.63	6/15/2021	400,000	406,672
United States Treasury Note/Bond	Aaa	2.63	7/15/2021	4,240,000	4,313,372
United States Treasury Note/Bond	Aaa	8.13	8/15/2021	8,000,000	9,048,125
United States Treasury Note/Bond	Aaa	2.88	11/15/2021	15,000,000	15,394,922
United States Treasury Note/Bond	Aaa	2.50	2/15/2022	1,960,000	1,998,511
United States Treasury Note/Bond	Aaa	1.75	5/31/2022	58,400,000	58,438,781
United States Treasury Note/Bond	Aaa	1.75	6/15/2022	1,380,000	1,381,941
United States Treasury Note/Bond	Aaa	2.00	11/30/2022	46,900,000	47,323,199
United States Treasury Note/Bond	Aaa	2.38	2/29/2024	4,400,000	4,523,922
United States Treasury Note/Bond	Aaa	2.38	2/29/2024	21,200,000	21,797,078
United States Treasury Note/Bond	Aaa	2.25	4/30/2024	3,360,000	3,436,256
United States Treasury Note/Bond	Aaa	2.00	5/31/2024	8,400,000	8,498,766
United States Treasury Note/Bond	Aaa	2.00	5/31/2024	16,097,000	16,286,265
United States Treasury Note/Bond	Aaa	2.38	8/15/2024	5,525,000	5,686,865
United States Treasury Note/Bond	Aaa	1.88	8/31/2024	1,700,000	1,708,500
United States Treasury Note/Bond	Aaa	2.00	2/15/2025	1,200,000	1,212,188
United States Treasury Note/Bond	Aaa	2.88	7/31/2025	2,400,000	2,543,813
United States Treasury Note/Bond	Aaa	2.88	11/30/2025	4,000,000	4,248,281
United States Treasury Note/Bond	Aaa	1.63	2/15/2026	200,000	197,078
United States Treasury Note/Bond	Aaa	2.50	2/28/2026	5,700,000	5,928,668
United States Treasury Note/Bond	Aaa	2.25	3/31/2026	7,500,000	7,685,156
United States Treasury Note/Bond	Aaa	2.38	4/30/2026	5,600,000	5,782,875
United States Treasury Note/Bond	Aaa	2.38	4/30/2026	5,575,000	5,757,059
United States Treasury Note/Bond	Aaa	2.25	2/15/2027	650,000	666,098
United States Treasury Note/Bond	Aaa	2.25	2/15/2027	300,000	307,430
United States Treasury Note/Bond	Aaa	2.25	8/15/2027	34,650,000	35,490,533
United States Treasury Note/Bond	Aaa	2.25	8/15/2027	62,400,000	63,913,687
United States Treasury Note/Bond	Aaa	2.25	11/15/2027	30,000,000	30,712,500
United States Treasury Note/Bond	Aaa	2.25	11/15/2027	4,800,000	4,914,000
United States Treasury Note/Bond	Aaa	2.75	2/15/2028	7,000,000	7,442,969
United States Treasury Note/Bond	Aaa	2.88	5/15/2028	1,300,000	1,395,926
United States Treasury Note/Bond	Aaa	2.88	8/15/2028	1,800,000	1,934,297
United States Treasury Note/Bond	Aaa	3.13	11/15/2028	13,460,000	14,763,412
United States Treasury Note/Bond	Aaa	2.63	2/15/2029	4,500,000	4,745,391
United States Treasury Note/Bond	Aaa	2.38	5/15/2029	3,820,000	3,947,582
United States Treasury Note/Bond	Aaa	6.25	5/15/2030	26,805,000	37,818,086
United States Treasury Note/Bond	Aaa	4.25	5/15/2039	3,600,000	4,709,531
United States Treasury Note/Bond	Aaa	4.50	8/15/2039	4,600,000	6,213,594
United States Treasury Note/Bond	Aaa	4.38	11/15/2039	13,090,000	17,404,587
United States Treasury Note/Bond	Aaa	4.38	5/15/2041	500,000	667,656
United States Treasury Note/Bond	Aaa	2.75	8/15/2042	900,000	944,402
United States Treasury Note/Bond	Aaa	2.75	11/15/2042	900,000	943,453
United States Treasury Note/Bond	Aaa	2.88	5/15/2043	900,000	962,578
United States Treasury Note/Bond	Aaa	3.63	8/15/2043	115,000	138,813
United States Treasury Note/Bond	Aaa	3.00	5/15/2045	105,000	114,823
United States Treasury Note/Bond	Aaa	2.88	8/15/2045	60,000	64,127
United States Treasury Note/Bond	Aaa	2.50	5/15/2046	104,880,000	104,273,663
United States Treasury Note/Bond	Aaa	3.00	2/15/2047	90,000	98,701
United States Treasury Note/Bond	Aaa	2.75	8/15/2047	1,785,000	1,862,954
United States Treasury Note/Bond	Aaa	2.75	8/15/2047	60,000	62,620
United States Treasury Note/Bond	Aaa	3.00	2/15/2048	9,700,000	10,626,426
United States Treasury Note/Bond	Aaa	3.00	8/15/2048	400,000	438,688
United States Treasury Note/Bond	Aaa	3.38	11/15/2048	191,000	224,835

<b>U.S. Treasuries</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
United States Treasury Note/Bond	Aaa	3.00	2/15/2049	8,100,000	8,896,078
United States Treasury Note/Bond	Aaa	3.00	2/15/2049	1,620,000	1,779,216
United States Treasury Note/Bond	Aaa	3.00	2/15/2049	25,865,000	28,407,045
United States Treasury Strips	Aaa	0.00	2/15/2028	890,000	746,369
United States Treasury Strips	Aaa	0.00	2/15/2029	445,000	363,996
United States Treasury Strips	Aaa	0.00	5/15/2029	920,000	747,958
United States Treasury Strips	Aaa	0.00	8/15/2030	1,330,000	1,045,871
United States Treasury Strips	Aaa	0.00	8/15/2032	8,000,000	5,950,561
United States Treasury Strips	Aaa	0.00	11/15/2034	6,500,000	4,529,929
United States Treasury Strips	Aaa	0.00	2/15/2037	1,585,000	1,035,990
United States Treasury Strips	Aaa	0.00	5/15/2043	340,000	184,938
United States Treasury Strips	Aaa	0.00	8/15/2043	550,000	296,740
United States Treasury Strips	Aaa	0.00	11/15/2043	135,000	72,253
United States Treasury Strips	Aaa	0.00	5/15/2044	635,000	334,918
United States Treasury Strips	Aaa	0.00	2/15/2045	410,000	211,608
<b>Total U.S. Treasuries</b>					<b>\$ 1,051,642,778</b>

<b>U.S. Index Linked Government Bonds</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
U.S. Treasury Inflation Indexed Bonds	Aaa	1.88	7/15/2019	7,246	7,252
U.S. Treasury Inflation Indexed Bonds	Aaa	1.25	7/15/2020	234,314	235,826
U.S. Treasury Inflation Indexed Bonds	Aaa	1.13	1/15/2021	2,407,451	2,426,123
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	4/15/2021	18,019,713	17,852,187
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	4/15/2021	17,033,032	16,874,679
U.S. Treasury Inflation Indexed Bonds	Aaa	0.63	7/15/2021	113,364	114,062
U.S. Treasury Inflation Indexed Bonds	Aaa	0.63	7/15/2021	544,147	547,499
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	1/15/2022	2,384,117	2,369,129
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	4/15/2022	410,307	407,089
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	1/15/2023	10,645,346	10,585,081
U.S. Treasury Inflation Indexed Bonds	Aaa	0.63	1/15/2024	49,276	50,134
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	7/15/2024	32,282	32,225
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	7/15/2024	1,947,651	1,944,252
U.S. Treasury Inflation Indexed Bonds	Aaa	2.38	1/15/2025	20,750,694	23,185,879
U.S. Treasury Inflation Indexed Bonds	Aaa	0.25	1/15/2025	23,020,914	23,046,134
U.S. Treasury Inflation Indexed Bonds	Aaa	2.38	1/15/2025	7,184,044	8,027,123
U.S. Treasury Inflation Indexed Bonds	Aaa	0.25	1/15/2025	18,770,076	18,790,638
U.S. Treasury Inflation Indexed Bonds	Aaa	0.38	7/15/2025	19,310,229	19,521,015
U.S. Treasury Inflation Indexed Bonds	Aaa	0.38	7/15/2025	452,516	457,456
U.S. Treasury Inflation Indexed Bonds	Aaa	2.00	1/15/2026	3,347,032	3,723,833
U.S. Treasury Inflation Indexed Bonds	Aaa	0.63	1/15/2026	2,795,780	2,862,907
U.S. Treasury Inflation Indexed Bonds	Aaa	2.00	1/15/2026	4,410,358	4,906,866
U.S. Treasury Inflation Indexed Bonds	Aaa	0.63	1/15/2026	20,823,197	21,323,162
U.S. Treasury Inflation Indexed Bonds	Aaa	0.63	1/15/2026	7,828,184	8,016,139
U.S. Treasury Inflation Indexed Bonds	Aaa	0.13	7/15/2026	9,766,937	9,700,213
U.S. Treasury Inflation Indexed Bonds	Aaa	2.38	1/15/2027	515,657	595,596
U.S. Treasury Inflation Indexed Bonds	Aaa	0.38	1/15/2027	2,644,300	2,662,358
U.S. Treasury Inflation Indexed Bonds	Aaa	2.38	1/15/2027	1,976,473	2,282,874
U.S. Treasury Inflation Indexed Bonds	Aaa	0.38	1/15/2027	25,678,980	25,854,342
U.S. Treasury Inflation Indexed Bonds	Aaa	0.38	1/15/2027	4,336,652	4,366,267
U.S. Treasury Inflation Indexed Bonds	Aaa	0.38	7/15/2027	4,491,350	4,532,757
U.S. Treasury Inflation Indexed Bonds	Aaa	0.38	7/15/2027	2,089,000	2,108,259
U.S. Treasury Inflation Indexed Bonds	Aaa	0.50	1/15/2028	9,943,968	10,105,695
U.S. Treasury Inflation Indexed Bonds	Aaa	1.75	1/15/2028	6,122,442	6,862,663
U.S. Treasury Inflation Indexed Bonds	Aaa	0.50	1/15/2028	14,944,467	15,187,521
U.S. Treasury Inflation Indexed Bonds	Aaa	1.75	1/15/2028	2,317,259	2,597,422
U.S. Treasury Inflation Indexed Bonds	Aaa	0.50	1/15/2028	310,749	315,803
U.S. Treasury Inflation Indexed Bonds	Aaa	0.75	7/15/2028	3,969,693	4,135,831
U.S. Treasury Inflation Indexed Bonds	Aaa	0.75	7/15/2028	11,411,742	11,889,341
U.S. Treasury Inflation Indexed Bonds	Aaa	0.75	7/15/2028	4,936,670	5,143,277
U.S. Treasury Inflation Indexed Bonds	Aaa	0.88	1/15/2029	8,499,792	8,946,550
U.S. Treasury Inflation Indexed Bonds	Aaa	2.50	1/15/2029	5,585,238	6,718,517
U.S. Treasury Inflation Indexed Bonds	Aaa	0.88	1/15/2029	4,179,064	4,398,720
U.S. Treasury Inflation Indexed Bonds	Aaa	0.88	1/15/2029	14,469,884	15,230,436
U.S. Treasury Inflation Indexed Bonds	Aaa	0.88	1/15/2029	14,530,597	15,294,340
U.S. Treasury Inflation Indexed Bonds	Aaa	3.88	4/15/2029	4,616,033	6,178,314
U.S. Treasury Inflation Indexed Bonds	Aaa	3.88	4/15/2029	6,993,990	9,361,081
U.S. Treasury Inflation Indexed Bonds	Aaa	3.38	4/15/2032	2,127,507	2,914,025
U.S. Treasury Inflation Indexed Bonds	Aaa	2.13	2/15/2040	1,761,359	2,253,591
U.S. Treasury Inflation Indexed Bonds	Aaa	2.13	2/15/2041	7,840,629	10,099,281
U.S. Treasury Inflation Indexed Bonds	Aaa	0.63	2/15/2043	833,483	807,981
U.S. Treasury Inflation Indexed Bonds	Aaa	1.38	2/15/2044	2,696,898	3,060,430
U.S. Treasury Inflation Indexed Bonds	Aaa	1.00	2/15/2046	2,415,437	2,530,673
U.S. Treasury Inflation Indexed Bonds	Aaa	0.88	2/15/2047	929,328	946,836
U.S. Treasury Inflation Indexed Bonds	Aaa	1.00	2/15/2048	2,072	2,180
<b>Total U.S. Index Linked Government Bonds</b>					<b>\$ 384,389,866</b>

<b>U.S. Federal Agencies</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Federal Farm Credit Banks	Aaa	2.46	2/10/2020	14,625,000	14,629,775
Federal Home Loan Banks	Aaa	2.32	10/11/2019	6,575,000	6,572,588
Federal Home Loan Banks	Aaa	2.39	5/8/2020	27,445,000	27,431,708
Federal Home Loan Banks	Aaa	2.27	12/18/2020	35,790,000	35,761,789
Federal Home Loan Banks	Aaa	2.47	1/4/2021	7,325,000	7,314,804



<b>U.S. Federal Agencies</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Federal Home Loan Banks	Aaa	2.60	5/28/2021	11,000,000	11,004,554
Federal Home Loan Mortgage Corp	Aaa	2.45	6/11/2021	11,500,000	11,500,207
Federal National Mortgage Association	Aaa	2.88	9/12/2023	4,555,000	4,744,003
Federal National Mortgage Association	Aaa	1.88	9/24/2026	90,000	89,083
Federal National Mortgage Association	Aaa	6.63	11/15/2030	160,000	228,747
Tennessee Valley Authority	Aaa	7.13	5/1/2030	135,000	194,757
<b>Total U.S. Federal Agencies</b>					<b>\$ 119,472,014</b>

<b>U.S. Government-Backed Mortgages</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Federal Home Loan Mortgage Corp.	Aaa	5.50	11/1/2023	680,703	697,263
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2024	53,052	56,572
Federal Home Loan Mortgage Corp.	Aaa	4.60	4/1/2024	6,198	6,201
Federal Home Loan Mortgage Corp.	Aaa	8.50	1/1/2025	1,477	1,589
Federal Home Loan Mortgage Corp.	Aaa	8.50	2/1/2025	594	601
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	1,215	1,250
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	982	984
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	2,867	2,875
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	4,376	4,705
Federal Home Loan Mortgage Corp.	Aaa	7.65	5/1/2025	1,048,965	1,188,799
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	7,397	8,021
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	772	825
Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2025	56,606	61,746
Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2025	11,557	12,518
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	681	736
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	904	918
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	1,189	1,281
Federal Home Loan Mortgage Corp.	Aaa	8.50	8/1/2025	2,390	2,397
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	7,948	8,416
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	3,800	3,809
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	11,651	12,567
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	611	613
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2025	2,337	2,343
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2025	12,039	13,134
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2025	9,703	10,478
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2025	7,040	7,139
Federal Home Loan Mortgage Corp.	Aaa	4.70	10/1/2026	69,084	71,561
Federal Home Loan Mortgage Corp.	Aaa	8.50	1/1/2027	16,716	18,016
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2027	34,304	38,227
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2027	1,082	1,099
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2027	16,671	17,920
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2028	2,208	2,221
Federal Home Loan Mortgage Corp.	Aaa	6.50	7/1/2029	31	34
Federal Home Loan Mortgage Corp.	Aaa	7.00	9/1/2029	9,942	11,392
Federal Home Loan Mortgage Corp.	Aaa	7.00	10/1/2029	4,989	5,378
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2029	1,251	1,432
Federal Home Loan Mortgage Corp.	Aaa	8.50	12/1/2029	19,133	22,514
Federal Home Loan Mortgage Corp.	Aaa	7.50	1/1/2030	178	208
Federal Home Loan Mortgage Corp.	Aaa	8.50	2/1/2030	2,086	2,304
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	11,555	13,700
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	274	275
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	2,915	3,087
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	4,319	4,899
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	583	621
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	3,309	3,755
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	352	391
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	217	247
Federal Home Loan Mortgage Corp.	Aaa	8.00	5/1/2030	3,841	4,538
Federal Home Loan Mortgage Corp.	Aaa	8.00	5/1/2030	7,832	8,031
Federal Home Loan Mortgage Corp.	Aaa	8.00	5/1/2030	1,411	1,425
Federal Home Loan Mortgage Corp.	Aaa	8.00	6/1/2030	5,498	5,581
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	2,612	3,112
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	12,567	12,764
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	292	308
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	22	22
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	2,050	2,431
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	8,284	8,802
Federal Home Loan Mortgage Corp.	Aaa	7.50	8/1/2030	2,829	3,003
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	1,449	1,650
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	204	210
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2030	172	174
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2030	647	733
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/1/2030	8,091	8,781
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2030	804	825
Federal Home Loan Mortgage Corp.	Aaa	8.00	12/1/2030	9,626	9,966
Federal Home Loan Mortgage Corp.	Aaa	8.00	1/1/2031	1,500	1,525
Federal Home Loan Mortgage Corp.	Aaa	8.00	3/1/2031	1,296	1,299
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2031	14,355	14,477
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2031	2,390,092	2,527,534
Federal Home Loan Mortgage Corp.	Aaa	8.00	6/1/2031	1,356	1,384

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Federal Home Loan Mortgage Corp.	Aaa	8.00	6/1/2031	835	994
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2031	10,037	10,610
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2031	3,242	3,697
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2031	3,052	3,059
Federal Home Loan Mortgage Corp.	Aaa	7.50	9/1/2031	3,524	3,925
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/1/2031	7,315	7,681
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/1/2031	21,333	21,582
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/1/2031	1,904,536	2,014,056
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2031	16,894	19,431
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2031	7,823	8,001
Federal Home Loan Mortgage Corp.	Aaa	8.00	12/1/2031	638	646
Federal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2032	5,267,348	5,610,589
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2033	225,849	246,351
Federal Home Loan Mortgage Corp.	Aaa	4.53	8/1/2035	9,890	10,422
Federal Home Loan Mortgage Corp.	Aaa	5.00	9/1/2035	69,741	76,247
Federal Home Loan Mortgage Corp.	Aaa	6.00	8/1/2037	310,602	351,878
Federal Home Loan Mortgage Corp.	Aaa	5.50	4/1/2038	33,778	37,179
Federal Home Loan Mortgage Corp.	Aaa	6.00	8/1/2038	26,850	30,434
Federal Home Loan Mortgage Corp.	Aaa	3.50	8/1/2038	5,809,072	5,982,553
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/1/2039	130,146	139,860
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2040	890,719	987,978
Federal Home Loan Mortgage Corp.	Aaa	6.00	5/1/2040	24,240	27,509
Federal Home Loan Mortgage Corp.	Aaa	5.00	8/1/2040	190,582	207,254
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	716,417	756,030
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	671,777	708,924
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/1/2040	544,070	584,751
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/1/2041	1,702,082	1,853,223
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2041	1,079,822	1,147,820
Federal Home Loan Mortgage Corp.	Aaa	4.00	6/1/2042	1,206,314	1,272,867
Federal Home Loan Mortgage Corp.	Aaa	3.50	1/1/2043	1,205,572	1,260,053
Federal Home Loan Mortgage Corp.	Aaa	3.50	1/1/2044	2,141,309	2,224,180
Federal Home Loan Mortgage Corp.	Aaa	4.00	7/1/2044	1,287,165	1,357,356
Federal Home Loan Mortgage Corp.	Aaa	4.50	8/1/2044	1,241,141	1,349,503
Federal Home Loan Mortgage Corp.	Aaa	3.50	1/1/2045	1,742,906	1,820,629
Federal Home Loan Mortgage Corp.	Aaa	4.00	2/1/2045	5,840,211	6,220,278
Federal Home Loan Mortgage Corp.	Aaa	4.00	3/1/2045	1,201,738	1,266,978
Federal Home Loan Mortgage Corp.	Aaa	4.50	7/1/2045	3,550,548	3,810,331
Federal Home Loan Mortgage Corp.	Aaa	3.50	11/1/2045	1,600,210	1,662,155
Federal Home Loan Mortgage Corp.	Aaa	4.00	1/1/2046	890,004	941,755
Federal Home Loan Mortgage Corp.	Aaa	3.00	2/1/2046	3,731,446	3,788,382
Federal Home Loan Mortgage Corp.	Aaa	3.50	3/1/2046	1,758,982	1,831,501
Federal Home Loan Mortgage Corp.	Aaa	4.50	4/1/2046	579,440	622,274
Federal Home Loan Mortgage Corp.	Aaa	3.50	11/1/2046	6,727,260	6,939,262
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2046	2,052,795	2,149,071
Federal Home Loan Mortgage Corp.	Aaa	4.50	8/1/2047	1,193,705	1,288,306
Federal Home Loan Mortgage Corp.	Aaa	3.50	1/1/2048	480,605	495,079
Federal Home Loan Mortgage Corp.	Aaa	3.50	2/1/2048	4,759,266	4,903,252
Federal Home Loan Mortgage Corp.	Aaa	4.00	2/1/2048	2,633,774	2,746,141
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2048	4,317,024	4,538,219
Federal Home Loan Mortgage Corp.	Aaa	3.50	9/1/2048	3,258,743	3,342,159
Federal Home Loan Mortgage Corp.	Aaa	4.00	10/1/2048	1,638,547	1,738,793
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2048	1,712,048	1,814,922
Federal Home Loan Mortgage Corp.	Aaa	4.00	2/1/2049	2,277,433	2,363,532
Federal Home Loan Mortgage Corp.	Aaa	4.00	3/1/2049	5,962,715	6,188,586
Federal Home Loan Mortgage Corp.	Aaa	3.50	5/1/2049	11,927,999	12,211,567
Federal Home Loan Mortgage Corp.	Aaa	4.00	7/15/2049	2,000,000	2,068,398
Federal National Mortgage Association	Aaa	4.65	10/1/2019	153,560	153,830
Federal National Mortgage Association	Aaa	4.37	11/1/2019	612,692	611,638
Federal National Mortgage Association	Aaa	4.50	2/1/2020	2,151	2,195
Federal National Mortgage Association	Aaa	4.50	1/1/2021	18,444	18,826
Federal National Mortgage Association	Aaa	6.00	4/1/2021	1,152,886	1,171,322
Federal National Mortgage Association	Aaa	5.50	10/1/2021	569,490	575,045
Federal National Mortgage Association	Aaa	3.16	5/1/2022	233,078	238,575
Federal National Mortgage Association	Aaa	5.50	8/1/2022	29,489	30,198
Federal National Mortgage Association	Aaa	6.00	10/1/2022	727,177	751,944
Federal National Mortgage Association	Aaa	5.00	12/1/2022	1,483,867	1,524,551
Federal National Mortgage Association	Aaa	2.50	1/1/2023	754,624	762,144
Federal National Mortgage Association	Aaa	6.00	2/1/2023	2,175,967	2,250,730
Federal National Mortgage Association	Aaa	10.00	11/1/2024	1,394	1,408
Federal National Mortgage Association	Aaa	6.00	11/1/2024	4,226,921	4,390,771
Federal National Mortgage Association	Aaa	4.50	4/1/2025	1,627	1,699
Federal National Mortgage Association	Aaa	4.50	6/1/2025	2,550	2,603
Federal National Mortgage Association	Aaa	5.00	9/1/2025	886,472	907,139
Federal National Mortgage Association	Aaa	7.00	10/1/2025	1,810	1,844
Federal National Mortgage Association	Aaa	4.50	10/1/2025	4,363	4,558
Federal National Mortgage Association	Aaa	4.00	10/1/2025	78,352	81,504
Federal National Mortgage Association	Aaa	3.00	11/1/2025	67,150	68,718
Federal National Mortgage Association	Aaa	4.00	12/1/2025	621,770	646,822
Federal National Mortgage Association	Aaa	4.00	3/1/2026	83,114	86,497
Federal National Mortgage Association	Aaa	4.50	4/1/2026	131,666	136,915

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Federal National Mortgage Association	Aaa	4.00	5/1/2026	12,642	13,181
Federal National Mortgage Association	Aaa	4.50	6/1/2026	4,921	5,088
Federal National Mortgage Association	Aaa	4.00	6/1/2026	78,402	81,745
Federal National Mortgage Association	Aaa	5.00	9/1/2026	1,098,070	1,125,420
Federal National Mortgage Association	Aaa	4.50	1/1/2027	1,105,230	1,133,244
Federal National Mortgage Association	Aaa	5.50	2/1/2027	38,344	40,884
Federal National Mortgage Association	Aaa	5.00	3/1/2027	0	0
Federal National Mortgage Association	Aaa	5.00	3/1/2027	0	0
Federal National Mortgage Association	Aaa	5.50	12/1/2027	33,226	35,412
Federal National Mortgage Association	Aaa	4.51	1/1/2028	1,224	1,234
Federal National Mortgage Association	Aaa	4.50	2/1/2029	14,021	14,681
Federal National Mortgage Association	Aaa	3.00	4/1/2029	77,619	79,331
Federal National Mortgage Association	Aaa	3.00	5/1/2029	244,158	249,101
Federal National Mortgage Association	Aaa	3.00	7/1/2029	1,161,001	1,186,742
Federal National Mortgage Association	Aaa	8.00	11/1/2029	2,677	3,036
Federal National Mortgage Association	Aaa	8.00	12/1/2029	1,501	1,673
Federal National Mortgage Association	Aaa	8.00	2/1/2030	5,237	5,905
Federal National Mortgage Association	Aaa	8.00	2/1/2030	718	830
Federal National Mortgage Association	Aaa	7.50	4/1/2030	252	293
Federal National Mortgage Association	Aaa	8.00	4/1/2030	15,438	18,423
Federal National Mortgage Association	Aaa	8.50	4/1/2030	103	103
Federal National Mortgage Association	Aaa	8.50	4/1/2030	2,553	3,099
Federal National Mortgage Association	Aaa	8.50	5/1/2030	977	1,133
Federal National Mortgage Association	Aaa	8.50	6/1/2030	3,575	4,156
Federal National Mortgage Association	Aaa	8.50	6/1/2030	316	325
Federal National Mortgage Association	Aaa	8.50	6/1/2030	661	662
Federal National Mortgage Association	Aaa	8.50	6/1/2030	3,810	4,244
Federal National Mortgage Association	Aaa	8.50	6/1/2030	12,475	13,529
Federal National Mortgage Association	Aaa	8.00	7/1/2030	1,693	2,028
Federal National Mortgage Association	Aaa	8.50	7/1/2030	340	399
Federal National Mortgage Association	Aaa	8.50	7/1/2030	23,866	26,919
Federal National Mortgage Association	Aaa	8.50	8/1/2030	2,316	2,651
Federal National Mortgage Association	Aaa	8.50	8/1/2030	415	504
Federal National Mortgage Association	Aaa	8.50	8/1/2030	13,458	13,484
Federal National Mortgage Association	Aaa	8.50	8/1/2030	655	659
Federal National Mortgage Association	Aaa	8.50	8/1/2030	7,267	7,281
Federal National Mortgage Association	Aaa	8.50	9/1/2030	3,569	4,142
Federal National Mortgage Association	Aaa	8.00	9/1/2030	5,480	5,489
Federal National Mortgage Association	Aaa	8.00	9/1/2030	23,884	24,439
Federal National Mortgage Association	Aaa	8.00	10/1/2030	13,448	16,151
Federal National Mortgage Association	Aaa	8.50	10/1/2030	306	342
Federal National Mortgage Association	Aaa	8.00	10/1/2030	384	385
Federal National Mortgage Association	Aaa	8.50	12/1/2030	850	852
Federal National Mortgage Association	Aaa	8.00	12/1/2030	7,559	7,733
Federal National Mortgage Association	Aaa	8.00	1/1/2031	998	1,199
Federal National Mortgage Association	Aaa	8.50	1/1/2031	7,605	8,695
Federal National Mortgage Association	Aaa	8.00	1/1/2031	13,532	15,254
Federal National Mortgage Association	Aaa	8.00	2/1/2031	9,153	9,166
Federal National Mortgage Association	Aaa	8.00	4/1/2031	3,973	3,970
Federal National Mortgage Association	Aaa	8.00	5/1/2031	1,823	2,073
Federal National Mortgage Association	Aaa	8.50	5/1/2031	174	194
Federal National Mortgage Association	Aaa	8.00	5/1/2031	5,062	5,110
Federal National Mortgage Association	Aaa	8.00	8/1/2031	2,558	3,099
Federal National Mortgage Association	Aaa	8.00	8/1/2031	1,001	1,012
Federal National Mortgage Association	Aaa	8.00	8/1/2031	449	449
Federal National Mortgage Association	Aaa	8.00	9/1/2031	8,153	9,369
Federal National Mortgage Association	Aaa	8.00	11/1/2031	1,577	1,580
Federal National Mortgage Association	Aaa	4.50	11/1/2033	43,673	46,631
Federal National Mortgage Association	Aaa	4.00	7/18/2034	3,000,000	3,114,258
Federal National Mortgage Association	Aaa	3.50	8/19/2034	1,000,000	1,031,841
Federal National Mortgage Association	Aaa	4.50	2/1/2035	27,875	30,073
Federal National Mortgage Association	Aaa	4.50	4/1/2035	1,348	1,408
Federal National Mortgage Association	Aaa	4.50	5/1/2035	125,334	134,512
Federal National Mortgage Association	Aaa	4.50	5/1/2035	18,467	19,290
Federal National Mortgage Association	Aaa	4.50	6/1/2035	8,028	8,386
Federal National Mortgage Association	Aaa	6.00	11/1/2036	4,702	5,326
Federal National Mortgage Association	Aaa	3.50	3/1/2037	1,145,005	1,190,369
Federal National Mortgage Association	Aaa	4.10	6/1/2037	2,363,262	2,592,196
Federal National Mortgage Association	Aaa	6.00	11/1/2037	4,299	4,858
Federal National Mortgage Association	Aaa	3.00	12/1/2037	1,749,596	1,782,937
Federal National Mortgage Association	Aaa	2.50	12/1/2037	4,031,962	4,039,634
Federal National Mortgage Association	Aaa	4.00	1/1/2038	766,528	809,221
Federal National Mortgage Association	Aaa	3.00	5/1/2038	4,284,979	4,363,824
Federal National Mortgage Association	Aaa	4.00	8/1/2038	1,588,820	1,671,504
Federal National Mortgage Association	Aaa	4.00	10/1/2038	5,547,038	5,835,737
Federal National Mortgage Association	Aaa	4.50	3/1/2039	115,911	123,208
Federal National Mortgage Association	Aaa	4.50	6/1/2039	181,282	194,286
Federal National Mortgage Association	Aaa	6.00	6/1/2039	156,157	166,188
Federal National Mortgage Association	Aaa	4.75	7/1/2039	98,482	103,463
Federal National Mortgage Association	Aaa	4.50	7/1/2039	179,059	192,228

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Federal National Mortgage Association	Aaa	6.00	7/1/2039	465,036	527,349
Federal National Mortgage Association	Aaa	4.50	8/1/2039	177,256	191,594
Federal National Mortgage Association	Aaa	4.50	8/1/2039	392,965	422,378
Federal National Mortgage Association	Aaa	4.50	9/1/2039	187,038	201,038
Federal National Mortgage Association	Aaa	5.00	2/1/2040	243,876	265,023
Federal National Mortgage Association	Aaa	4.50	6/1/2040	8,461	9,116
Federal National Mortgage Association	Aaa	4.50	7/1/2040	54,139	58,129
Federal National Mortgage Association	Aaa	4.50	9/1/2040	120,757	128,498
Federal National Mortgage Association	Aaa	6.00	10/1/2040	274,150	310,579
Federal National Mortgage Association	Aaa	4.50	11/1/2040	247,858	266,212
Federal National Mortgage Association	Aaa	4.50	2/1/2041	2,034,135	2,198,987
Federal National Mortgage Association	Aaa	4.50	4/1/2041	623,770	678,288
Federal National Mortgage Association	Aaa	5.50	7/1/2041	1,034,212	1,148,397
Federal National Mortgage Association	Aaa	5.00	8/1/2041	115,034	124,748
Federal National Mortgage Association	Aaa	5.00	9/1/2041	506,819	550,323
Federal National Mortgage Association	Aaa	4.50	10/1/2041	143,731	150,216
Federal National Mortgage Association	Aaa	5.00	10/1/2041	2,671,156	2,919,487
Federal National Mortgage Association	Aaa	4.00	11/1/2041	117,506	123,928
Federal National Mortgage Association	Aaa	3.50	2/1/2042	3,150,220	3,266,499
Federal National Mortgage Association	Aaa	4.00	3/1/2042	211,109	222,647
Federal National Mortgage Association	Aaa	4.00	3/1/2042	655,630	693,485
Federal National Mortgage Association	Aaa	4.50	8/1/2042	1,061,075	1,138,769
Federal National Mortgage Association	Aaa	3.50	9/1/2042	463,034	480,984
Federal National Mortgage Association	Aaa	2.77	11/1/2042	596,694	605,430
Federal National Mortgage Association	Aaa	3.00	12/1/2042	1,577,149	1,604,321
Federal National Mortgage Association	Aaa	4.00	1/1/2043	2,336,914	2,463,481
Federal National Mortgage Association	Aaa	3.50	2/1/2043	1,211,597	1,263,012
Federal National Mortgage Association	Aaa	3.00	5/1/2043	2,542,584	2,586,395
Federal National Mortgage Association	Aaa	3.50	5/1/2043	3,653,939	3,791,782
Federal National Mortgage Association	Aaa	5.00	9/1/2043	47,751	51,850
Federal National Mortgage Association	Aaa	4.00	11/1/2043	2,184,032	2,337,781
Federal National Mortgage Association	Aaa	4.00	12/1/2043	871,610	926,855
Federal National Mortgage Association	Aaa	4.50	12/1/2043	1,358,690	1,456,150
Federal National Mortgage Association	Aaa	5.00	1/1/2044	183,752	199,538
Federal National Mortgage Association	Aaa	4.00	7/1/2044	2,308,101	2,441,324
Federal National Mortgage Association	Aaa	4.50	8/1/2044	1,678,064	1,800,935
Federal National Mortgage Association	Aaa	3.00	10/1/2044	5,354,557	5,447,596
Federal National Mortgage Association	Aaa	3.50	11/1/2044	1,723,746	1,789,127
Federal National Mortgage Association	Aaa	3.50	12/1/2044	1,228,197	1,278,139
Federal National Mortgage Association	Aaa	3.00	1/1/2045	2,891,207	2,941,248
Federal National Mortgage Association	Aaa	3.50	11/1/2045	2,958,510	3,059,141
Federal National Mortgage Association	Aaa	4.00	1/1/2046	6,581,925	6,935,887
Federal National Mortgage Association	Aaa	3.50	3/1/2046	7,808,765	8,105,937
Federal National Mortgage Association	Aaa	4.00	3/1/2046	573,366	604,364
Federal National Mortgage Association	Aaa	3.00	3/1/2047	2,241,114	2,270,262
Federal National Mortgage Association	Aaa	4.00	7/1/2047	3,007,807	3,137,131
Federal National Mortgage Association	Aaa	3.00	12/1/2047	2,311,697	2,342,125
Federal National Mortgage Association	Aaa	3.50	2/1/2048	8,346,808	8,588,116
Federal National Mortgage Association	Aaa	4.00	4/1/2048	362,722	379,069
Federal National Mortgage Association	Aaa	4.00	4/1/2048	6,665,198	6,929,782
Federal National Mortgage Association	Aaa	4.50	5/1/2048	4,453,805	4,653,268
Federal National Mortgage Association	Aaa	4.00	6/1/2048	1,957,378	2,032,456
Federal National Mortgage Association	Aaa	4.50	7/1/2048	4,618,269	4,856,148
Federal National Mortgage Association	Aaa	4.00	9/1/2048	877,501	911,805
Federal National Mortgage Association	Aaa	4.50	10/1/2048	3,355,265	3,524,520
Federal National Mortgage Association	Aaa	3.00	10/1/2048	3,037,707	3,070,311
Federal National Mortgage Association	Aaa	4.50	1/1/2049	2,009,303	2,110,053
Federal National Mortgage Association	Aaa	4.00	2/1/2049	1,835,613	1,904,035
Federal National Mortgage Association	Aaa	4.00	3/1/2049	2,939,048	3,059,719
Federal National Mortgage Association	Aaa	3.50	6/1/2049	30,373,516	31,095,603
Federal National Mortgage Association	Aaa	3.50	6/13/2049	586,000	599,129
Federal National Mortgage Association	Aaa	3.50	8/13/2049	77,700,000	79,422,893
Federal National Mortgage Association	Aaa	3.00	8/13/2049	(5,000,000)	(5,038,574)
Federal National Mortgage Association	Aaa	3.50	8/13/2049	41,040,000	41,950,007
Federal National Mortgage Association	Aaa	4.00	8/13/2049	33,200,000	34,302,992
Federal National Mortgage Association	Aaa	3.50	8/13/2049	30,000,000	30,665,210
Federal National Mortgage Association	Aaa	3.00	9/12/2049	8,700,000	8,760,751
Federal National Mortgage Association	Aaa	3.50	9/12/2049	20,000,000	20,436,469
Federal National Mortgage Association	Aaa	3.00	9/12/2049	11,300,000	11,378,907
Federal National Mortgage Association	Aaa	3.00	9/12/2049	10,000,000	10,069,829
Federal National Mortgage Association	Aaa	3.50	9/12/2049	41,000,000	41,894,761
Federal National Mortgage Association	Aaa	3.00	2/1/2057	4,186,265	4,222,193
Federal National Mortgage Association	Aaa	3.00	6/1/2057	2,372,837	2,393,155
Government National Mortgage Association	Aaa	10.00	12/15/2020	474	475
Government National Mortgage Association	Aaa	10.00	7/15/2022	251	251
Government National Mortgage Association	Aaa	7.50	5/15/2023	197	197
Government National Mortgage Association	Aaa	8.00	1/15/2024	10,844	10,951
Government National Mortgage Association	Aaa	8.00	6/15/2024	15,258	16,299
Government National Mortgage Association	Aaa	8.00	7/15/2024	4,845	5,171
Government National Mortgage Association	Aaa	8.00	7/15/2024	10,380	11,023

<b>U.S. Government-Backed Mortgages</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Government National Mortgage Association	Aaa	9.00	11/15/2024	2,693	2,812
Government National Mortgage Association	Aaa	10.00	2/15/2025	496	498
Government National Mortgage Association	Aaa	7.50	2/15/2027	1,198	1,230
Government National Mortgage Association	Aaa	7.50	9/15/2027	192	194
Government National Mortgage Association	Aaa	7.50	12/15/2027	195	197
Government National Mortgage Association	Aaa	7.00	7/15/2029	2,157	2,170
Government National Mortgage Association	Aaa	7.00	8/15/2029	250	253
Government National Mortgage Association	Aaa	7.50	12/15/2029	378	398
Government National Mortgage Association	Aaa	7.50	3/15/2030	778	780
Government National Mortgage Association	Aaa	7.50	11/15/2030	57	57
Government National Mortgage Association	Aaa	7.00	7/15/2031	19,223	22,524
Government National Mortgage Association	Aaa	7.00	9/15/2031	29,781	35,348
Government National Mortgage Association	Aaa	7.00	11/15/2031	69,021	76,976
Government National Mortgage Association	Aaa	7.00	5/15/2032	2,691	2,695
Government National Mortgage Association	Aaa	7.00	5/15/2032	7,456	7,567
Government National Mortgage Association	Aaa	7.00	6/15/2032	4,826	5,740
Government National Mortgage Association	Aaa	7.00	6/15/2032	1,688	2,008
Government National Mortgage Association	Aaa	5.00	1/15/2034	10,002	10,853
Government National Mortgage Association	Aaa	5.00	8/15/2035	7,865	8,533
Government National Mortgage Association	Aaa	7.00	2/15/2036	26,074	26,707
Government National Mortgage Association	Aaa	5.00	2/15/2038	1,311	1,439
Government National Mortgage Association	Aaa	5.00	5/15/2038	133,733	139,965
Government National Mortgage Association	Aaa	5.00	7/15/2038	243,333	267,858
Government National Mortgage Association	Aaa	5.00	7/15/2038	5,373	5,623
Government National Mortgage Association	Aaa	5.00	5/15/2039	248,503	273,586
Government National Mortgage Association	Aaa	5.00	9/15/2039	55,999	58,608
Government National Mortgage Association	Aaa	3.50	7/15/2042	390,149	405,022
Government National Mortgage Association	Aaa	3.50	5/15/2043	27,968	29,035
Government National Mortgage Association	Aaa	3.50	5/15/2043	377,736	392,183
Government National Mortgage Association	Aaa	3.50	11/15/2043	13,033	13,522
Government National Mortgage Association	Aaa	3.50	4/15/2045	15,942	16,480
Government National Mortgage Association I	Aaa	3.00	7/22/2049	3,000,000	3,063,563
Government National Mortgage Association I	Aaa	3.50	7/22/2049	3,000,000	3,099,862
Government National Mortgage Association I	Aaa	4.00	7/22/2049	1,000,000	1,042,642
Government National Mortgage Association II	Aaa	3.63	4/20/2025	1,704	1,728
Government National Mortgage Association II	Aaa	3.75	4/20/2025	16,678	16,764
Government National Mortgage Association II	Aaa	3.63	5/20/2025	2,213	2,231
Government National Mortgage Association II	Aaa	4.13	10/20/2025	6,302	6,341
Government National Mortgage Association II	Aaa	4.00	2/20/2027	3,423	3,531
Government National Mortgage Association II	Aaa	3.75	7/20/2027	5,128	5,306
Government National Mortgage Association II	Aaa	4.13	10/20/2027	3,140	3,243
Government National Mortgage Association II	Aaa	4.13	11/20/2027	4,626	4,684
Government National Mortgage Association II	Aaa	4.13	12/20/2027	1,196	1,206
Government National Mortgage Association II	Aaa	4.00	1/20/2028	3,435	3,550
Government National Mortgage Association II	Aaa	6.00	12/20/2033	204,421	216,587
Government National Mortgage Association II	Aaa	4.00	1/20/2041	108,840	115,272
Government National Mortgage Association II	Aaa	4.50	1/20/2041	366,797	391,336
Government National Mortgage Association II	Aaa	4.00	2/20/2041	306,631	324,745
Government National Mortgage Association II	Aaa	4.00	3/20/2041	25,684	27,204
Government National Mortgage Association II	Aaa	4.50	3/20/2041	191,082	203,849
Government National Mortgage Association II	Aaa	4.00	4/20/2041	193,234	204,669
Government National Mortgage Association II	Aaa	5.00	4/20/2041	177,200	194,322
Government National Mortgage Association II	Aaa	4.50	6/20/2041	295,051	314,740
Government National Mortgage Association II	Aaa	3.50	8/21/2049	4,100,000	4,231,969
<b>Total U.S. Government-Backed Mortgages</b>					<b>\$ 599,118,460</b>

<b>Municipals</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Alabama Economic Settlement Authority	A1	3.16	9/15/2025	1,300,407	1,330,407
Alabama Economic Settlement Authority	A1	4.26	9/15/2032	70,000	76,845
Alameda County Joint Powers Authority	Aa1	7.05	12/1/2044	600,000	927,012
American Municipal Power Inc	A2	6.85	2/15/2028	600,000	774,894
American Municipal Power Inc	A2	7.33	2/15/2028	360,000	463,010
American Municipal Power Inc	A2	7.00	2/15/2035	245,000	345,673
American Municipal Power Inc	A1	6.55	2/15/2039	120,000	122,795
American Municipal Power Inc	A2	7.83	2/15/2041	665,000	1,054,025
Bay Area Toll Authority	Aa3	6.26	4/1/2049	530,000	794,661
Beverly Hills Public Financing Authority	Aa2	6.77	6/1/2040	35,000	36,349
California State Public Works Board	A1	8.36	10/1/2034	945,000	1,461,981
California State Public Works Board	A1	8.00	3/1/2035	30,000	31,048
California State Public Works Board	Aa3	7.80	3/1/2035	435,000	624,603
California State University	Aa2	6.43	11/1/2030	500,000	653,650
Calleguas-Las Virgenes Public Financing Authority	Aa2	5.94	7/1/2040	150,000	199,638
Chicago O'Hare International Airport	A2	6.85	1/1/2038	720,000	735,437
Chicago O'Hare International Airport	A2	6.40	1/1/2040	675,000	954,929
Chicago O'Hare International Airport	A2	4.47	1/1/2049	515,000	604,399
Chicago O'Hare International Airport	A2	4.57	1/1/2054	515,000	613,010
Chicago Transit Authority	A3	6.30	12/1/2021	235,000	247,051
Chicago Transit Authority	A3	6.30	12/1/2021	580,000	609,742
Chicago Transit Authority	A2	5.47	12/1/2023	550,000	614,119
City & County of San Francisco CA	Aa1	6.36	11/1/2029	95,000	118,364

Municipals	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
City of Chicago IL	Ba1	5.63	1/1/2022	445,000	454,697
City of Chicago IL	Baa2	5.44	1/1/2024	825,000	851,252
City of Chicago IL	Ba1	6.05	1/1/2029	1,175,000	1,249,871
City of Chicago IL	Baa1	7.38	1/1/2033	100,000	118,865
City of Chicago IL	Baa1	7.38	1/1/2033	720,000	855,828
City of Chicago IL	Ba1	6.26	1/1/2040	1,110,000	1,170,440
City of Chicago IL	Ba1	6.31	1/1/2044	300,000	324,180
City of Fresno CA Water System Revenue	Aa3	6.75	6/1/2040	975,000	1,324,664
City of Los Angeles Department of Airports	Aa3	7.05	5/15/2040	355,000	540,995
City of New York NY	Aa1	5.20	12/1/2022	1,000,000	1,090,690
City of New York NY	Aa1	6.27	3/1/2031	100,000	102,661
City of New York NY	Aa1	5.82	10/1/2031	80,000	83,404
City of New York NY	Aa1	6.65	12/1/2031	1,445,000	1,532,292
City of New York NY	Aa1	5.68	10/1/2034	245,000	246,985
City of New York NY	Aa1	6.25	6/1/2035	240,000	247,519
City of New York NY	Aa1	6.27	12/1/2037	70,000	97,374
City of Newport Beach CA	Aa1	7.17	7/1/2040	770,000	1,115,507
City of Riverside CA Electric Revenue	Aa3	7.61	10/1/2040	90,000	140,622
City of San Francisco CA Public Utilities Commission Water Revenue	Aa3	5.50	11/1/2025	15,000	17,057
County of Cuyahoga OH	Aa2	6.03	12/1/2034	60,000	78,760
County of Miami-Dade FL	Aa3	6.74	4/1/2040	135,000	138,316
County of Milwaukee WI	Aa2	6.84	12/1/2028	395,000	503,021
County of Osceola FL	Aa2	4.34	10/1/2045	100,000	105,133
County of Seminole FL Water & Sewer Revenue	Aa2	6.44	10/1/2040	40,000	41,979
Dallas Independent School District	Aaa	6.45	2/15/2035	195,000	207,884
Hampton Roads Sanitation District	Aa1	5.81	11/1/2029	545,000	663,211
Indianapolis Local Public Improvement Bond Bank	Aa3	6.12	1/15/2040	635,000	832,447
Lee Memorial Health System	A2	7.28	4/1/2027	70,000	86,157
Long Island Power Authority	A3	5.85	5/1/2041	290,000	374,953
Los Angeles Community College District/CA	Aa1	6.68	8/1/2036	250,000	359,963
Los Angeles Community College District/CA	Aa1	6.75	8/1/2049	325,000	514,456
Los Angeles County Public Works Financing Authority	Aa2	7.49	8/1/2033	725,000	994,660
Los Angeles County Public Works Financing Authority	Aa2	7.62	8/1/2040	1,090,000	1,702,547
Los Angeles Department of Water & Power Power System Revenue	Aa2	6.17	7/1/2040	1,000,000	1,037,160
Los Angeles Department of Water & Power Power System Revenue	Aa2	7.00	7/1/2041	900,000	940,149
Metropolitan Transit Authority of Harris County	Aa2	6.88	11/1/2038	120,000	121,676
Metropolitan Transportation Authority	A1	6.59	11/15/2030	670,000	871,188
Metropolitan Transportation Authority	A1	7.13	11/15/2030	1,100,000	1,161,699
Metropolitan Transportation Authority	A1	6.55	11/15/2031	220,000	286,180
Metropolitan Transportation Authority	A1	6.81	11/15/2040	70,000	98,552
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	Baa1	7.46	10/1/2046	750,000	1,188,795
Metropolitan Water District of Southern California	Aa1	6.95	7/1/2040	125,000	130,729
Metropolitan Water Reclamation District of Greater Chicago	Aa2	5.72	12/1/2038	555,000	719,380
Michigan State University	Aa2	6.17	2/15/2050	195,000	239,454
Missouri Joint Municipal Electric Utility Commission	A2	6.89	1/1/2042	230,000	306,673
New Jersey Economic Development Authority	Baa1	7.43	2/15/2029	1,204,000	1,520,893
New Jersey Economic Development Authority	Baa1	6.43	12/15/2035	1,125,000	1,158,604
New Jersey Transportation Trust Fund Authority	Baa1	6.10	12/15/2028	2,860,000	2,976,888
New Jersey Transportation Trust Fund Authority	Baa1	6.88	12/15/2039	1,060,000	1,062,427
New Jersey Turnpike Authority	A2	7.41	1/1/2040	300,000	464,085
New Jersey Turnpike Authority	A2	7.41	1/1/2040	375,000	580,106
New Jersey Turnpike Authority	A2	7.10	1/1/2041	165,000	248,343
New York City Transitional Finance Authority Future Tax Secured Revenue	Aa1	5.27	5/1/2027	525,000	621,059
New York City Transitional Finance Authority Future Tax Secured Revenue	Aa1	4.35	11/1/2029	500,000	532,345
New York City Transitional Finance Authority Future Tax Secured Revenue	Aa1	5.93	11/1/2036	4,000,000	4,188,160
New York City Water & Sewer System	Aa1	5.79	6/15/2041	1,000,000	1,031,770
New York City Water & Sewer System	Aa1	6.49	6/15/2042	695,000	722,293
New York City Water & Sewer System	Aa1	6.12	6/15/2042	1,000,000	1,035,920
New York City Water & Sewer System	Aa1	6.28	6/15/2042	70,000	73,940
New York State Dormitory Authority	Aa1	5.50	3/15/2030	1,100,000	1,307,790
New York State Dormitory Authority	Aa1	5.29	3/15/2033	410,000	494,722
New York State Dormitory Authority	Aa1	5.39	3/15/2040	50,000	62,181
New York State Dormitory Authority	A2	4.95	8/1/2048	2,000,000	2,163,020
New York State Thruway Authority Highway & Bridge Trust Fund	Aa1	5.88	4/1/2030	1,040,000	1,293,074
New York State Urban Development Corp	Aa1	5.84	3/15/2040	520,000	652,839
Norman Y Mineta San Jose International Airport SJC	A2	6.45	3/1/2032	320,000	341,456
Norman Y Mineta San Jose International Airport SJC	A2	6.60	3/1/2041	415,000	441,639
North Texas Tollway Authority	Baa1	8.91	2/1/2030	2,160,000	2,240,201
Northeast Ohio Regional Sewer District	Aa1	6.04	11/15/2040	510,000	535,526
Ohio State University/The	Aa1	4.91	6/1/2040	165,000	204,867
Oklahoma City Airport Trust	A2	6.86	7/1/2043	185,000	209,825
Orange County Local Transportation Authority	Aa2	6.91	2/15/2041	1,015,000	1,440,001
Pasadena Public Financing Authority	Aa1	7.15	3/1/2043	690,000	1,035,635
Pennsylvania Economic Development Financing Authority	A2	6.53	6/15/2039	1,000,000	1,363,610
Permanent University Fund - University of Texas System	Aaa	3.38	7/1/2047	925,000	953,009
Philadelphia Authority for Industrial Development	A2	6.35	4/15/2028	260,000	320,876
Port Authority of New York & New Jersey	Aa3	5.65	11/1/2040	150,000	198,347
Port Authority of New York & New Jersey	Aa3	5.31	8/1/2046	1,245,000	1,378,937
Public Power Generation Agency	A2	7.24	1/1/2041	2,440,000	3,254,814
Regents of the University of California Medical Center Pooled Revenue	Aa3	6.46	5/15/2029	100,000	122,385
Regents of the University of California Medical Center Pooled Revenue	Aa3	6.40	5/15/2031	130,000	165,497

<b>Municipals</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Regents of the University of California Medical Center Pooled Revenue	Aa3	6.55	5/15/2048	1,565,000	2,246,151
Riverside County Transportation Commission	Aa2	6.81	6/1/2039	240,000	341,458
San Diego County Regional Airport Authority	A2	6.63	7/1/2040	970,000	1,010,042
San Diego County Water Authority	Aa2	6.14	5/1/2049	250,000	354,903
State of California	Aa3	7.50	4/1/2034	645,000	973,563
State of California	Aa3	7.50	4/1/2034	130,000	196,222
State of California	Aa3	7.55	4/1/2039	515,000	815,307
State of California	Aa3	7.30	10/1/2039	1,325,000	1,991,674
State of California	Aa3	7.63	3/1/2040	715,000	1,128,227
State of California	Aa3	7.60	11/1/2040	70,000	113,588
State of Illinois	Baa3	4.50	1/1/2020	275,000	277,005
State of Illinois	Baa3	4.95	6/1/2023	960,000	1,004,794
State of Illinois	Aa2	6.90	3/1/2035	1,065,000	1,394,117
State of Illinois	Baa3	7.35	7/1/2035	145,000	170,988
Texas Transportation Commission State Highway Fund	Aaa	5.18	4/1/2030	1,310,000	1,582,559
University of Arizona/The	Aa3	6.42	8/1/2035	40,000	41,752
University of Arizona/The	Aa3	6.64	8/1/2044	25,000	26,114
University of California	Aa3	6.30	5/15/2050	100,000	126,610
University of Missouri	Aa1	5.79	11/1/2041	195,000	270,652
University of Virginia	Aaa	4.18	9/1/2117	175,000	198,373
Virginia Public School Authority	Aa1	5.31	6/15/2027	500,000	591,335
Wayne State University	Aa3	6.39	11/15/2034	55,000	55,767
West Knox Utility District	Aa1	7.00	6/1/2045	1,000,000	1,222,840
Western Municipal Water District Facilities Authority	Aa1	6.51	10/1/2040	275,000	288,101
Wilkes County Hospital Authority	Aa1	7.20	2/20/2037	1,501,000	1,538,630
<b>Total Municipals</b>				<b>\$</b>	<b>93,021,714</b>

<b>Asset-Backed Securities</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Aames Mortgage Investment Trust	Ba1	3.14	10/25/2035	380,243	379,835
ABFC 2004-OPT5 Trust	Baa3	3.13	6/25/2034	249,471	248,243
ACE Securities Corp Home Equity Loan Trust	C	2.52	7/25/2036	188,783	67,269
Ally Auto Receivables Trust	Aaa	2.01	3/15/2022	2,900,000	2,889,918
Ally Auto Receivables Trust	Aaa	2.33	6/15/2022	350,000	350,156
American Express Credit Account Master Trust	Aaa	1.93	9/15/2022	1,500,000	1,496,933
American Express Credit Account Master Trust	Aaa	2.87	10/15/2024	1,920,000	1,962,514
American Express Credit Account Master Trust	Aaa	2.77	4/15/2026	2,900,000	2,902,615
Americredit Automobile Receivables Trust	Aaa	2.30	3/8/2021	930,431	930,321
Americredit Automobile Receivables Trust	Aaa	3.45	6/18/2024	250,000	255,437
Asset Backed Securities Corp Home Equity Loan Trust Series NC 2006-HE2	Ca	2.65	3/25/2036	1,372,578	1,200,253
BA Credit Card Trust	Aaa	1.95	8/15/2022	4,286,000	4,277,341
Bear Stearns Asset Backed Securities Trust	Aaa	2.78	6/25/2036	11,056	11,042
Bravo Mortgage Asset Trust	Aaa	2.64	7/25/2036	583,666	583,292
Capital One Multi-Asset Execution Trust	Aaa	2.84	12/15/2024	2,870,000	2,925,375
CARDS II Trust	Aaa	2.74	4/17/2023	5,000,000	5,004,191
CarMax Auto Owner Trust	Aaa	1.56	11/16/2020	18,771	18,760
CarMax Auto Owner Trust	Aaa	2.48	11/15/2022	2,500,000	2,506,593
CarMax Auto Owner Trust	Aaa	2.98	1/17/2023	13,000,000	13,149,859
CarMax Auto Owner Trust	A2	3.85	7/15/2024	500,000	521,258
Chrysler Capital Auto Receivables Trust	Aaa	1.64	7/15/2021	1,717,820	1,715,333
Chrysler Capital Auto Receivables Trust	Aaa	4.22	2/15/2023	3,300,000	3,342,021
Citibank Credit Card Issuance Trust	Aaa	3.21	12/7/2024	3,820,000	3,957,850
Citibank Credit Card Issuance Trust	Aaa	3.96	10/13/2030	2,000,000	2,220,817
Citigroup Mortgage Loan Trust	Ca	2.56	1/25/2037	809,502	406,614
Countrywide Asset-Backed Certificates	Aaa	2.77	4/25/2036	2,544,049	2,524,406
Countrywide Asset-Backed Certificates	Aaa	2.74	4/25/2036	338,050	337,906
Credit Acceptance Auto Loan Trust	Aaa	3.47	5/17/2027	250,000	253,637
CWABS Inc Asset-Backed Certificates Trust	Baa3	3.30	10/25/2034	575,744	574,297
CWABS Inc Asset-Backed Certificates Trust	Baa3	3.30	10/25/2034	202,288	201,780
Daimler Trucks Retail Trust	Aaa	2.77	8/15/2022	2,515,000	2,537,842
Discover Card Execution Note Trust	Aaa	3.04	7/15/2024	2,245,000	2,299,487
Drive Auto Receivables Trust	Aaa	3.63	8/15/2024	950,000	957,822
Drive Auto Receivables Trust	Aaa	3.72	9/16/2024	2,000,000	2,022,102
DT Auto Owner Trust	A2	3.67	3/15/2024	1,000,000	1,015,445
Enterprise Fleet Financing, L.L.C.	Aaa	1.74	2/22/2022	38,625	38,585
Enterprise Fleet Financing, L.L.C.	Aaa	1.97	1/20/2023	11,747,156	11,721,331
EquiFirst Mortgage Loan Trust 2003-2	A3	3.52	9/25/2033	310,367	307,592
EquiFirst Mortgage Loan Trust 2005-1	A3	3.08	4/25/2035	85,335	85,382
Exeter Automobile Receivables Trust	Aaa	2.05	12/15/2021	90,660	90,578
Fannie Mae Whole Loan Trust	Aaa	2.55	6/25/2033	11,602	11,401
Fannie Mae Whole Loan Trust	Aaa	2.55	6/25/2033	51,262	50,374
First Franklin Mortgage Loan Trust 2005-FF7	Baa3	2.87	7/25/2035	39,346	39,383
First Franklin Mortgage Loan Trust 2004-FF11	Baa3	3.23	1/25/2035	14,859	14,902
Focus Brands Funding LLC	Baa2	5.09	4/30/2047	470,400	491,272
Ford Credit Auto Owner Trust	Aaa	1.22	3/15/2021	5,565,867	5,545,202
Ford Credit Auto Owner Trust	Aaa	2.01	3/15/2022	25,000,000	24,960,038
Ford Credit Auto Owner Trust	Aaa	2.12	7/15/2026	5,500,000	5,490,613
Ford Credit Floorplan Master Owner Trust	Aaa	1.95	11/15/2021	5,000,000	4,991,499
Ford Credit Floorplan Master Owner Trust A	Aaa	4.06	11/15/2030	2,400,000	2,573,852
Ford Credit Floorplan Master Owner Trust A	Aaa	4.06	11/15/2030	3,100,000	3,324,559
GM Financial Automobile Leasing Trust	Aaa	2.48	8/20/2020	400,000	399,737
GM Financial Automobile Leasing Trust	Aaa	2.26	8/20/2020	2,000,000	1,998,789

<b>Asset-Backed Securities</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
GM Financial Automobile Leasing Trust	Aaa	2.67	3/21/2022	7,008,000	7,058,250
GM Financial Automobile Leasing Trust	A1	3.50	4/20/2022	125,000	126,449
GMACM Home Equity Loan Trust	Ca	2.90	2/25/2036	349,832	346,723
GMACM Home Equity Loan Trust	A2	7.00	9/25/2037	25,157	25,390
GMACM Home Equity Loan Trust	Caa2	7.00	9/25/2037	194,486	197,257
Golden Credit Card Trust	Aaa	1.60	9/15/2021	4,100,000	4,092,667
GSA Home Equity Trust	Aa2	2.77	10/25/2035	394,225	394,320
Hertz Vehicle Financing II LP	Aaa	2.27	7/25/2020	10,830,000	10,825,662
Home Equity Asset Trust	A3	3.90	6/25/2033	99,154	99,531
Honda Auto Receivables Owner Trust	Aaa	1.39	4/15/2020	40,212	40,187
Honda Auto Receivables Owner Trust	Aaa	1.79	9/20/2021	3,484,932	3,475,575
Honda Auto Receivables Owner Trust	Aaa	1.36	1/18/2023	11,860,000	11,781,043
Hyundai Auto Lease Securitization Trust	Aaa	2.81	12/15/2020	13,828,371	13,845,278
Hyundai Auto Lease Securitization Trust	Aaa	3.04	10/15/2021	5,400,000	5,438,563
Hyundai Auto Lease Securitization Trust	Aaa	2.89	3/15/2022	1,050,000	1,057,012
Hyundai Auto Receivables Trust	Aaa	2.68	5/16/2022	2,000,000	2,005,950
IndyMac Residential Asset Backed Trust	B1	3.14	8/25/2035	200,000	200,305
IndyMac Residential Asset Backed Trust	Ca	2.58	6/28/2036	233,606	224,239
John Deere Owner Trust	Aaa	2.42	10/15/2020	1,491,330	1,491,210
JP Morgan Mortgage Acquisition Trust	A1	2.64	8/25/2036	300,000	295,279
JP Morgan Mortgage Acquisition Trust	Aaa	2.66	1/25/2037	370,000	367,723
Latitude Management Real Estate Trust	Aaa	3.41	2/22/2032	970,813	970,813
Lehman XS Trust	A3	6.00	12/25/2035	1,404,695	1,514,424
Lendmark Funding Trust	NR	2.83	12/22/2025	485,306	483,982
Lendmark Funding Trust	A2	4.23	4/20/2027	1,000,000	1,037,808
Long Beach Mortgage Loan Trust	Aaa	2.96	10/25/2034	47,930	46,959
Mariner Finance Issuance Trust	A2	2.92	12/20/2029	800,000	801,348
Massachusetts Educational Financing Authority	Aaa	3.53	4/25/2038	258,701	260,176
Mercedes-Benz Auto Lease Trust	Aaa	2.20	4/15/2020	1,098,154	1,098,005
Mercedes-Benz Auto Lease Trust	Aaa	3.21	9/15/2021	9,250,000	9,351,900
Mercedes-Benz Master Owner Trust	Aaa	2.74	5/15/2023	3,500,000	3,501,378
Mill City Mortgage Loan Trust	Aaa	2.75	1/25/2061	723,861	726,709
MMAF Equipment Finance LLC	Aaa	2.84	11/13/2023	2,540,000	2,567,784
Morgan Stanley Capital, Inc.	Caa2	2.46	5/25/2037	234,690	208,115
Navient Student Loan Trust	Aaa	3.55	3/25/2066	701,971	704,610
NCUA Guaranteed Notes	Aa1	2.77	12/7/2020	272,470	272,009
New Century Home Equity Loan Trust	Aaa	3.50	8/25/2034	2,188,266	2,212,333
Nissan Auto Lease Trust	Aaa	1.83	12/16/2019	77,945	77,914
Nissan Auto Receivables Owner Trust	Aaa	1.89	10/15/2020	2,674,115	2,671,808
Nissan Auto Receivables Owner Trust	Aaa	2.12	4/18/2022	4,615,000	4,613,705
Nissan Auto Receivables Owner Trust	Aaa	1.59	7/15/2022	1,700,000	1,692,741
Nissan Auto Receivables Owner Trust	Aaa	1.54	10/17/2022	1,000,000	994,241
NovaStar Home Equity Loan	Aa1	3.51	6/25/2035	1,979,000	1,985,118
OneMain Direct Auto Receivables Trust	Aaa	2.16	10/15/2020	24,232	24,224
OneMain Direct Auto Receivables Trust	Aaa	2.88	6/15/2021	600,000	600,165
OneMain Direct Auto Receivables Trust	Aa2	3.42	10/15/2024	500,000	503,683
Onemain Financial Issuance Trust	Aaa	3.30	3/14/2029	560,000	567,246
OneMain Financial Issuance Trust	A2	2.79	9/14/2032	200,000	199,673
Onemain Financial Issuance Trust	Baa2	3.35	9/14/2032	200,000	200,591
Oportun Funding LLC	NR	3.23	6/8/2023	500,000	499,818
Oportun Funding LLC	NR	3.22	10/10/2023	1,100,000	1,100,514
Oportun Funding LLC	NR	3.61	3/8/2024	850,000	858,633
Oportun Funding LLC	NR	3.91	7/8/2024	1,000,000	1,017,158
Oportun Funding LLC	NR	4.50	7/8/2024	250,000	253,446
Oportun Funding LLC	NR	4.10	10/8/2024	1,000,000	1,025,544
Oportun Funding LLC	NR	4.59	10/8/2024	400,000	409,954
Oportun Funding LLC	NR	4.57	12/9/2024	700,000	719,813
Oportun Funding LLC	NR	5.12	12/9/2024	400,000	411,127
Option One Mortgage Loan Trust	Ba1	3.06	5/25/2035	438,524	439,372
Pennsylvania Higher Education Student Loan Trust	Aa1	3.35	11/25/2065	467,393	466,513
PNMAC GMSR ISSUER TRUST	NR	5.34	2/25/2023	660,000	661,055
PNMAC GMSR ISSUER TRUST	NR	5.05	8/25/2025	900,000	903,176
Prestige Auto Receivables Trust	Aa1	2.88	11/15/2022	500,000	500,375
Santander Drive Auto Receivables Trust	Aaa	2.19	3/15/2022	4,535,158	4,530,599
Santander Drive Auto Receivables Trust	Aaa	3.29	10/17/2022	200,000	201,408
Santander Drive Auto Receivables Trust	Aaa	3.35	7/17/2023	880,000	888,341
Santander Drive Auto Receivables Trust	Aa2	3.21	9/15/2023	1,000,000	1,016,393
Santander Drive Auto Receivables Trust	Aaa	3.56	7/15/2024	750,000	761,386
SASCO Mortgage Loan Trust	Aaa	3.36	8/25/2034	393,716	392,533
Saxon Asset Securities Trust	A3	4.66	6/25/2033	952,652	977,788
Saxon Asset Securities Trust	A3	3.08	12/26/2034	983,070	985,730
Saxon Asset Securities Trust	Ba1	3.89	8/25/2035	73,419	74,912
Saxon Asset Securities Trust	Aa1	2.55	9/25/2036	439,229	436,953
SLM Private Education Loan Trust	Aaa	5.64	5/16/2044	443,895	446,596
SLM Private Education Loan Trust	Aaa	5.64	5/16/2044	507,309	510,395
SLM Private Education Loan Trust	Aaa	4.54	10/17/2044	4,549,101	4,577,221
SLM Student Loan Trust	Baa3	4.08	4/25/2023	224,233	226,749
SLM Student Loan Trust	Aaa	0.04	12/15/2023	520,211	592,187
Small Business Administration	Aaa	6.29	1/1/2021	10,302	10,477
Small Business Administration	Aaa	6.41	4/1/2022	74,279	76,836
Small Business Administration	Aaa	5.98	5/1/2022	107,693	110,845



<b>Asset-Backed Securities</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Small Business Administration	Aaa	5.80	6/1/2022	84,265	87,263
Small Business Administration	Aaa	4.64	5/1/2023	18,405	19,124
Small Business Administration	Aaa	5.13	9/1/2023	94,628	98,872
Small Business Administration	Aaa	4.92	10/1/2023	46,970	49,105
Small Business Administration	Aaa	4.34	3/1/2024	41,344	42,801
Small Business Administration	Aaa	4.86	10/1/2024	1,590,857	1,661,308
Small Business Administration	Aaa	4.87	12/1/2024	937,589	983,372
Small Business Administration	Aaa	4.63	2/1/2025	173,041	180,498
Small Business Administration	Aaa	5.39	12/1/2025	244,379	259,931
Small Business Administration	Aaa	6.07	7/1/2026	106,433	113,585
Small Business Administration	Aaa	5.36	11/1/2026	214,282	227,967
Small Business Administration	Aaa	5.31	5/1/2027	89,627	95,985
Small Business Administration	Aaa	5.82	7/1/2027	64,339	68,765
Small Business Administration	Aaa	5.57	10/1/2027	517,278	553,486
Small Business Administration	Aaa	5.87	7/1/2028	316,313	343,484
Small Business Administration	Aaa	6.02	8/1/2028	194,397	210,687
Small Business Administration	Aaa	5.72	1/1/2029	85,570	93,216
Small Business Administration	Aaa	4.76	2/1/2029	315,289	335,601
Small Business Administration	Aaa	4.66	3/1/2029	63,183	67,125
Small Business Administration	Aaa	4.95	6/1/2029	317,702	342,141
Small Business Administration	Aaa	4.20	9/1/2029	420,033	445,020
Springleaf Funding Trust	Aa2	2.68	7/15/2030	1,200,000	1,202,557
Springleaf Funding Trust	A2	3.10	7/15/2030	200,000	200,909
Structured Asset Investment Loan Trust	Ba3	3.12	4/25/2033	900,324	883,761
Structured Asset Investment Loan Trust	Aa2	3.14	3/25/2035	403,857	404,406
Structured Asset Investment Loan Trust	Aaa	3.09	6/25/2035	116,548	116,640
Structured Asset Receivables Trust	NR	1.00	1/21/2011	1,525,000	1,271
Structured Asset Securities Corp Assistance Loan Trust	A2	3.36	1/25/2031	109,966	109,523
Synchrony Card Funding LLC	Aaa	2.95	3/15/2025	10,000,000	10,216,081
Towd Point Mortgage Trust	NR	2.75	6/25/2057	697,401	700,611
Towd Point Mortgage Trust	Aaa	2.75	7/25/2057	514,764	516,262
Towd Point Mortgage Trust	Aaa	3.00	1/25/2058	2,114,305	2,136,581
Towd Point Mortgage Trust	Aaa	3.25	3/25/2058	3,080,825	3,132,331
Towd Point Mortgage Trust	Aaa	3.40	5/25/2058	1,308,627	1,316,208
Towd Point Mortgage Trust	Aaa	3.40	5/25/2058	2,514,432	2,529,000
Toyota Auto Loan Extended Note Trust	Aaa	2.56	11/25/2031	2,305,000	2,321,450
Toyota Auto Receivables Owner Trust	Aaa	1.52	8/16/2021	5,055,000	5,039,885
Toyota Auto Receivables Owner Trust	Aaa	1.78	11/15/2021	1,342,000	1,337,269
Toyota Auto Receivables Owner Trust	Aaa	1.93	1/18/2022	10,000,000	9,977,519
USAA Auto Owner Trust	Aaa	1.39	11/15/2021	1,843,852	1,839,599
USAA Auto Owner Trust	Aaa	1.88	9/15/2022	7,500,000	7,463,813
Verizon Owner Trust	Aaa	2.82	9/20/2022	2,505,000	2,522,432
Verizon Owner Trust	Aaa	2.93	9/20/2023	2,440,000	2,482,964
Westlake Automobile Receivables Trust	Aa1	2.92	5/15/2023	450,000	451,349
World Financial Network Credit Card Master Trust	Aaa	1.72	8/15/2023	2,740,000	2,733,623
World Omni Auto Receivables Trust	Aaa	3.04	5/15/2024	2,180,000	2,229,395
<b>Total Asset-Backed Securities</b>				<b>\$</b>	<b>325,690,343</b>

<b>Collateralized Loan Obligations</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
ALM VIII Ltd.	Aaa	4.09	47041	250,000	250,176
Apex Credit CLO 2016 Ltd.	Aaa	3.63	47053	2,500,000	2,503,428
Arbor Realty Commercial Real Estate Notes	Aaa	3.65	50175	3,000,000	3,007,494
Arbor Realty Commercial Real Estate Notes	Aaa	3.65	50175	4,000,000	4,009,992
Atlas Senior Loan Fund V Ltd.	Aaa	3.86	47315	1,500,000	1,500,180
Atrium XII	Aaa	3.42	46499	4,500,000	4,490,424
Aurium CLO II DAC	Aaa	0.68	47404	300,000	341,903
B&M CLO Ltd.	Aaa	3.33	46128	415,256	414,445
Ballyrock CLO Ltd.	Aaa	3.95	47041	2,000,000	2,000,448
Battalion CLO XII Ltd.	Aaa	1.00	47985	3,000,000	2,949,540
Benefit Street Partners CLO II Ltd.	Aaa	3.85	47314	500,000	500,593
Benefit Street Partners Clo XII Ltd.	Aaa	4.04	47771	5,000,000	4,992,995
BlueMountain CLO Ltd.	Aaa	3.93	46490	750,000	750,149
BlueMountain CLO XXII Ltd.	Aaa	3.68	48044	4,000,000	3,963,928
Brookside Mill CLO Ltd.	Aa2	3.94	46769	2,000,000	1,980,150
Burnham Park CLO Ltd.	Aaa	4.02	47411	500,000	501,637
CARLYLE US CLO Ltd.	Aaa	3.78	47498	2,500,000	2,496,393
CARLYLE US CLO Ltd.	Aaa	3.61	47958	4,000,000	3,962,928
CARLYLE US CLO Ltd.	Aaa	3.82	47958	750,000	749,991
Catamaran CLO Ltd.	Aaa	3.85	47595	3,250,000	3,244,046
CIFC Funding I Ltd.	Aaa	3.70	47870	2,750,000	2,729,246
CIFC Funding III Ltd.	Aaa	3.46	47227	5,000,000	4,960,225
CIFC Funding III-R Ltd.	Aaa	3.76	47962	3,000,000	2,961,006
CIFC Funding V Ltd.	Aaa	3.44	46685	770,000	766,928
Crown Point CLO 5 Ltd.	Aaa	3.71	46951	600,000	597,199
Crown Point CLO 6 Ltd.	Aaa	3.76	47046	900,000	901,160
Elevation CLO Ltd.	Aa2	4.06	46495	11,500,000	11,488,500
Elevation CLO Ltd.	Aaa	3.88	47314	750,000	751,822
Elevation CLO Ltd.	Aaa	3.83	47406	750,000	750,102
Elevation CLO Ltd.	Aaa	3.82	47679	2,500,000	2,497,660
Elm Park CLO DAC	Aaa	0.62	47224	250,000	285,439
Galaxy XXIX CLO Ltd.	Aaa	3.31	46341	5,362,518	5,349,423

<b>Collateralized Loan Obligations</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Greenwood Park CLO Ltd.	Aaa	3.80	47953	4,500,000	4,456,458
Halcyon Loan Advisors Funding Ltd.	Aaa	3.51	46497	599,639	597,855
Highbridge Loan Management Ltd.	Aaa	3.57	47884	3,000,000	2,964,327
ICG US CLO Ltd.	Aaa	3.45	46768	510,000	508,111
ICG US CLO Ltd.	Aaa	3.87	47414	750,000	752,079
ICG US CLO Ltd.	Aaa	3.61	47963	5,000,000	4,943,770
Jamestown CLO Ltd.	Aaa	4.09	47046	1,000,000	1,000,073
Jefferson Mill CLO Ltd.	Aaa	3.76	48141	4,500,000	4,461,008
JMP Credit Advisors CLO IIIR Ltd.	Aaa	3.44	46769	1,760,000	1,747,724
KKR Financial CLO Ltd.	Aaa	3.87	47682	1,000,000	996,964
KKR Financial CLO Ltd.	Aaa	3.78	47863	2,750,000	2,747,385
Limerock CLO III LLC	Aaa	3.79	46315	928,830	929,223
Loomis Sayles CLO II Ltd.	Aaa	3.50	46858	750,000	743,676
Midocean Credit Clo VIII	Aaa	3.67	47899	3,000,000	2,987,253
Midocean Credit Clo VIII	Aa2	4.17	47899	2,000,000	1,971,866
Mountain View CLO Ltd.	Aaa	3.85	47768	1,000,000	997,737
Mountain View CLO Ltd.	Aaa	3.81	47864	3,000,000	2,975,154
Neuberger Berman CLO Ltd.	Aaa	3.45	46767	2,500,000	2,486,525
Ocean Trails CLO VI	WR	4.29	46949	750,000	750,172
OCP CLO Ltd.	Aaa	4.05	47679	500,000	499,953
OZLM VI Ltd.	Aaa	3.67	47955	3,000,000	2,964,033
OZLM XI Ltd.	Aaa	3.83	47786	500,000	500,853
Palmer Square CLO Ltd.	Aaa	3.72	47865	6,500,000	6,467,572
Park Avenue Institutional Advisers CLO Ltd.	Aaa	3.75	47436	2,000,000	1,997,714
Regatta VIII Funding Ltd.	Aaa	3.84	47773	4,000,000	3,998,540
Romark CLO II Ltd.	Aaa	3.76	48054	500,000	497,870
Romark WM-R Ltd.	Aaa	3.62	47958	1,000,000	986,742
Shackleton CLO Ltd.	Aaa	3.79	47710	1,500,000	1,500,065
Shackleton CLO Ltd.	Aaa	3.67	47975	4,000,000	3,962,496
Silver Creek CLO Ltd.	Aaa	3.83	47684	750,000	750,647
Sound Point CLO Ltd.	Aaa	3.47	46588	300,000	299,850
Sound Point CLO Ltd.	Aaa	3.81	47776	1,500,000	1,495,499
Sound Point CLO Ltd.	Aaa	3.66	47874	2,500,000	2,472,748
Telos Clo Ltd.	Aaa	3.89	46220	1,750,000	1,751,278
Telos CLO Ltd.	Aaa	3.54	46860	590,000	587,954
Telos CLO Ltd.	Aaa	3.83	47500	2,500,000	2,486,595
THL Credit Wind River CLO Ltd.	Aaa	3.28	46037	500,000	500,000
THL Credit Wind River CLO Ltd.	Aaa	3.47	46675	250,000	249,248
TICP CLO Ltd.	Aa2	3.89	46588	4,500,000	4,482,338
TICP CLO Ltd.	Aaa	3.43	46863	560,000	556,311
TICP CLO Ltd.	Aaa	3.83	47314	500,000	500,276
TICP CLO Ltd.	Aaa	3.73	47868	3,500,000	3,473,918
Tralee CLO III Ltd.	Aaa	3.62	46680	800,000	799,734
Trinitas CLO III Ltd.	Aa1	4.00	46583	8,000,000	7,944,000
TRINITAS CLO IV Ltd.	Aaa	3.78	48139	5,000,000	4,979,570
Trinitas CLO Ltd.	Aa2	4.18	1/25/2031	2,000,000	1,970,660
Venture 35 CLO Ltd.	Aaa	3.74	10/22/2031	2,500,000	2,496,778
Venture 35 CLO Ltd.	Aaa	3.74	10/22/2031	3,900,000	3,894,973
Venture XII CLO Ltd.	Aaa	3.32	2/28/2026	2,383,077	2,374,641
Venture XVI CLO Ltd.	Aaa	3.45	1/15/2028	3,400,000	3,385,448
Venture XVII CLO Ltd.	Aaa	3.67	4/15/2027	1,230,000	1,226,432
Venture XXI CLO Ltd.	Aaa	3.48	7/15/2027	700,000	698,946
Venture XXI CLO Ltd.	Aaa	3.48	7/15/2027	1,250,000	1,248,118
Vibrant Clo IV Ltd.	Aaa	4.24	7/20/2028	500,000	500,029
Voya CLO Ltd.	Aaa	3.81	10/15/2030	1,000,000	998,606
Voya CLO Ltd.	Aaa	3.55	4/25/2031	2,500,000	2,470,565
Wellfleet CLO Ltd.	Aaa	3.91	4/20/2029	500,000	500,021
Wellfleet CLO Ltd.	Aaa	3.84	10/20/2029	1,500,000	1,494,779
Wellfleet CLO Ltd.	Aaa	3.74	1/17/2031	6,500,000	6,459,869
Wellfleet CLO Ltd.	Aaa	3.69	7/17/2031	6,000,000	5,941,818
Wellfleet CLO Ltd.	Aaa	3.79	10/20/2031	2,750,000	2,729,568
Zais CLO 1 Ltd.	Aaa	3.75	4/15/2028	1,500,000	1,497,599
Zais Clo 7 Ltd.	Aaa	3.89	4/15/2030	750,000	749,371
Zais Clo 9 Ltd.	Aaa	3.79	7/20/2031	5,500,000	5,432,576
<b>Total Collateralized Loan Obligations</b>					<b>\$ 220,443,502</b>

<b>Commercial &amp; Collateralized Mortgages</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
225 Liberty Street Trust	A2	4.50	2/10/2036	250,000	272,323
280 Park Avenue Mortgage Trust	Aaa	3.27	9/15/2034	1,000,000	1,000,315
Adjustable Rate Mortgage Trust	A1	2.94	11/25/2035	656,760	658,543
Alternative Loan Trust	A2	6.00	10/25/2033	22,712	23,936
Alternative Loan Trust	Caa1	4.00	9/25/2035	84,768	86,607
Alternative Loan Trust	Caa3	6.25	11/25/2036	101,164	90,068
Alternative Loan Trust	Caa2	2.68	2/25/2037	1,511,080	1,391,868
Alternative Loan Trust	Caa3	6.00	8/25/2037	565,554	561,611
Alternative Loan Trust	C	2.58	12/20/2046	750,495	673,707
Alternative Loan Trust	C	2.58	12/20/2046	1,086,923	975,713
Alternative Loan Trust	Caa2	2.58	5/25/2047	406,738	392,871
American Home Mortgage Assets Trust	Caa2	2.59	9/25/2046	2,303,341	2,184,139
American Home Mortgage Investment Trust	A1	4.08	2/25/2044	158,696	157,477
AOA Mortgage Trust	Aa3	3.11	12/13/2029	150,000	150,839

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
BAMLL Commercial Mortgage Securities Trust	Ba3	3.72	4/14/2033	775,000	772,718
Banc of America Funding Trust	A3	4.79	5/25/2035	207,630	219,228
Banc of America Funding Trust	Caa2	4.47	3/20/2036	669,277	635,501
Banc of America Funding Trust	Aaa	2.82	7/20/2036	10,593	10,605
Banc of America Funding Trust	NR	4.65	1/20/2047	217,625	210,453
Banc of America Mortgage Trust	Baa1	6.50	10/25/2031	6,681	7,069
Banc of America Mortgage Trust	A1	5.17	5/25/2033	147,382	153,185
Banc of America Mortgage Trust	A2	4.82	2/25/2034	676,094	684,846
Bank 2017-BNK5	Aaa	3.13	6/15/2060	4,000,000	4,133,573
BANK 2017-BNK6	Aaa	3.25	7/15/2060	1,500,000	1,562,897
BANK 2017-BNK8	Aaa	3.23	11/15/2050	200,000	208,140
BANK 2017-BNK9	Aaa	3.28	11/15/2054	8,500,000	8,872,638
BANK 2018-BNK13	Aaa	3.95	8/15/2061	3,300,000	3,617,751
Bayview Commercial Asset Trust	Aa3	2.83	8/25/2034	26,742	26,395
BBCCRE Trust GTP	Aaa	3.97	8/10/2033	1,900,000	2,033,105
Bear Stearns ALT-A Trust	Aaa	3.10	9/25/2034	44,860	44,808
Bear Stearns ALT-A Trust	Caa2	4.62	5/25/2035	36,185	36,697
Bear Stearns ALT-A Trust	Caa2	4.62	5/25/2035	578,953	587,156
Bear Stearns ALT-A Trust	Aaa	2.84	7/25/2035	489,057	489,878
Bear Stearns ALT-A Trust	Aaa	2.97	8/25/2035	141,282	142,132
Bear Stearns ALT-A Trust	B2	4.29	9/25/2035	44,851	37,509
Bear Stearns ALT-A Trust	B2	4.29	9/25/2035	269,103	225,055
Bear Stearns ARM Trust	A2	4.74	2/25/2033	8,712	8,926
Bear Stearns ARM Trust	Aa1	4.89	1/25/2034	31,949	33,243
Bear Stearns ARM Trust	Baa1	4.50	7/25/2034	193,449	195,152
Bear Stearns ARM Trust	Baa1	4.50	7/25/2034	434,204	438,027
Bear Stearns ARM Trust	A1	4.24	1/25/2035	2,233	2,279
Bear Stearns ARM Trust	A1	4.43	1/25/2035	124,502	124,922
Bear Stearns ARM Trust	A1	4.24	1/25/2035	247,620	252,722
Bear Stearns ARM Trust	B1	4.71	2/25/2036	32,061	30,621
Bear Stearns ARM Trust	B1	4.71	2/25/2036	10,687	10,207
Bear Stearns ARM Trust	NR	4.81	10/25/2036	491,034	482,068
Bear Stearns Structured Products Inc Trust	Caa3	4.28	1/26/2036	435,012	384,346
Bellemeade Re Ltd	NR	4.10	10/25/2027	182,181	183,307
Bellemeade Re Ltd	NR	3.60	10/25/2027	510,000	510,000
Bellemeade Re Ltd	NR	4.00	4/25/2028	820,000	822,961
Bellemeade Re Ltd	NR	3.35	8/25/2028	490,005	490,488
Bellemeade Re Ltd	NR	3.75	8/25/2028	300,000	300,000
Bellemeade Re Ltd	NR	4.00	8/25/2028	300,000	299,640
Bellemeade Re Ltd	NR	3.85	4/25/2029	620,000	621,200
Benchmark Mortgage Trust	Aaa	3.88	2/15/2051	250,000	271,724
Benchmark Mortgage Trust	Aaa	3.86	7/15/2051	1,000,000	1,087,804
BX Commercial Mortgage Trust	Aaa	3.14	11/15/2035	2,456,674	2,458,691
BXP Trust	A3	3.67	8/13/2037	440,000	447,647
BXP Trust	Baa3	3.54	6/13/2039	940,000	950,667
CD Commercial Mortgage Trust	Aaa	3.36	2/10/2050	2,000,000	2,094,799
CD Commercial Mortgage Trust	Aaa	3.17	8/15/2050	1,500,000	1,552,021
CFCRE Commercial Mortgage Trust	Aaa	3.01	5/10/2058	1,000,000	1,018,657
CGDBB Commercial Mortgage Trust	Baa3	3.99	7/15/2032	155,000	155,292
Chase Home Lending Mortgage Trust	Aaa	4.00	4/25/2049	3,008,797	3,080,400
Chase Mortgage Finance Trust	Ba2	4.58	2/25/2037	328,789	333,627
Chase Mortgage Finance Trust	Ba2	4.49	2/25/2037	39,091	40,347
Chevy Chase Funding LLC Mortgage-Backed Certificates Series	B1	2.63	10/25/2035	969,353	970,077
CHL Mortgage Pass-Through Trust	Aa2	3.91	11/20/2034	133,802	136,282
CHL Mortgage Pass-Through Trust	B1	4.27	11/20/2034	26,697	27,276
CHL Mortgage Pass-Through Trust	Ba2	4.28	11/25/2034	363,459	366,230
CHL Mortgage Pass-Through Trust	A3	4.28	2/20/2035	256,294	258,892
CHL Mortgage Pass-Through Trust	Baa1	2.94	2/25/2035	49,043	47,439
CIM Trust	Aaa	3.40	2/25/2049	2,002,700	2,022,446
CIM Trust	NR	4.44	1/25/2057	997,948	1,016,996
CIM Trust	NR	3.02	6/25/2057	552,581	552,635
CIM Trust	NR	4.44	12/25/2057	1,054,455	1,059,942
Citigroup Commercial Mortgage Trust	Aaa	3.67	7/15/2027	2,000,000	1,999,932
Citigroup Commercial Mortgage Trust	Aaa	3.31	4/10/2049	4,000,000	4,179,341
Citigroup Commercial Mortgage Trust	Aaa	2.94	5/10/2049	2,000,000	2,044,967
Citigroup Commercial Mortgage Trust	Aaa	2.68	10/10/2049	3,400,000	3,420,664
Citigroup Commercial Mortgage Trust	Aa2	4.03	12/10/2049	450,000	481,865
Citigroup Commercial Mortgage Trust	NR	0.33	4/14/2050	31,631,000	657,621
Citigroup Commercial Mortgage Trust	Aaa	3.71	4/14/2050	335,000	358,841
Citigroup Mortgage Loan Trust	A1	4.81	5/25/2035	25,633	26,006
Citigroup Mortgage Loan Trust	Caa1	5.50	9/25/2035	335,968	346,681
Citigroup Mortgage Loan Trust	Aa1	4.68	9/25/2035	24,716	25,283
Citigroup Mortgage Loan Trust	A2	4.82	10/25/2035	11,112	11,395
Citigroup Mortgage Loan Trust	A2	4.82	10/25/2035	55,561	56,974
CLNS Trust	A3	3.51	6/11/2032	530,000	529,992
COMM Mortgage Trust	Aaa	3.69	8/10/2047	951,000	1,005,748
COMM Mortgage Trust	Aaa	3.64	12/10/2047	1,058,000	1,119,154
COMM Mortgage Trust	Aaa	3.08	2/10/2048	3,200,000	3,281,919
COMM Mortgage Trust	Aaa	3.23	5/10/2048	2,910,000	3,024,360
COMM Mortgage Trust	Aaa	3.50	2/10/2049	1,500,000	1,580,660
COMM Mortgage Trust	Aaa	2.83	10/10/2049	1,600,000	1,618,169

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Credit Suisse First Boston Mortgage Securities Corp	Baa1	4.64	3/25/2033	36,437	36,368
CSAIL Commercial Mortgage Trust	Aaa	3.45	8/15/2048	1,600,000	1,654,591
CSAIL Commercial Mortgage Trust	Aaa	3.19	11/15/2050	3,500,000	3,594,834
CSAIL Commercial Mortgage Trust	Aaa	4.09	4/15/2051	650,000	696,873
CSAIL Commercial Mortgage Trust	Aaa	3.77	4/15/2051	670,000	718,056
CSAIL Commercial Mortgage Trust	Aaa	4.15	11/15/2051	4,200,000	4,621,407
CSMC Trust	Aaa	3.64	11/15/2034	910,000	949,919
DBGS Mortgage Trust	Aaa	4.20	10/15/2051	4,200,000	4,673,932
DBJPM Mortgage Trust	Aaa	3.07	6/10/2050	2,000,000	2,057,629
Eagle RE Ltd	NR	3.65	4/25/2029	300,000	300,184
Eagle RE Ltd	NR	4.20	4/25/2029	300,000	300,237
Fannie Mae Interest Strip	Aaa	5.00	7/25/2036	279,929	48,345
Fannie Mae REMIC Trust	Aaa	5.35	12/25/2042	173,238	187,890
Fannie Mae REMICS	Aaa	9.25	7/25/2019	5	5
Fannie Mae REMICS	Aaa	83.97	8/25/2020	17	71
Fannie Mae REMICS	Aaa	6.50	10/25/2028	91,393	102,995
Fannie Mae REMICS	Aaa	5.00	4/25/2033	440,896	483,993
Fannie Mae REMICS	Aaa	2.52	3/25/2034	22,786	22,693
Fannie Mae REMICS	Aaa	4.39	5/25/2035	6,556	6,910
Fannie Mae REMICS	Aaa	4.39	5/25/2035	39,334	41,460
Fannie Mae REMICS	Aaa	5.00	8/25/2037	1,000,000	1,148,603
Fannie Mae REMICS	Aaa	3.50	5/25/2042	1,800,000	1,880,918
Fannie Mae REMICS	Aaa	3.50	5/25/2042	1,200,000	1,253,946
Fannie Mae REMICS	Aaa	4.00	6/25/2042	2,704,000	3,113,995
Fannie Mae REMICS	Aaa	4.00	6/25/2042	1,700,000	1,957,763
Fannie Mae REMICS	Aaa	3.00	7/25/2043	2,186,000	2,239,454
Fannie Mae REMICS	Aaa	3.00	5/25/2048	2,288,327	2,337,226
Fannie Mae REMICS	Aaa	2.80	3/25/2049	2,180,741	2,174,641
Fannie Mae REMICS	Aaa	3.00	3/25/2049	2,897,045	2,963,240
Fannie Mae Trust	Aaa	4.44	8/25/2042	131,423	134,827
Fannie Mae-Aces	Aaa	2.88	6/25/2024	499,862	515,191
Fannie Mae-Aces	Aaa	2.50	12/25/2024	76,129	77,810
Fannie Mae-Aces	Aaa	3.03	11/25/2025	1,000,000	1,035,856
Fannie Mae-Aces	Aaa	2.48	3/25/2026	1,344,374	1,372,562
Fannie Mae-Aces	Aaa	2.47	4/25/2026	1,200,000	1,205,002
Fannie Mae-Aces	Aaa	2.38	4/25/2026	941,935	946,255
Fannie Mae-Aces	Aaa	2.25	7/25/2026	1,870,908	1,843,314
FHA GMAC	Aaa	7.43	6/1/2021	512	487
First Horizon Alternative Mortgage Securities Trust	Caa2	4.28	7/25/2035	275,881	228,299
First Horizon Alternative Mortgage Securities Trust	Ca	4.12	1/25/2037	267,289	241,995
FNT Mortgage-Backed Pass-Through Trust	Caa2	6.75	8/21/2031	423	440
Four Times Square Trust Commercial Mortgage Pass-Through Certificates Series 200	Aaa	5.40	12/13/2028	1,880,234	1,949,019
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	1.69	7/25/2019	1,079,911	135
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	1.42	11/25/2019	4,966,922	14,246
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	0.67	1/25/2021	47,185,504	338,320
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	1.23	1/25/2021	13,018,577	189,065
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	1.57	6/25/2022	3,573,720	130,830
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	2.40	6/25/2022	15,000,000	15,123,836
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	0.95	10/25/2022	4,124,695	98,553
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	1.14	1/25/2024	16,611,797	625,457
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	0.84	1/25/2024	83,885,742	2,393,025
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	0.67	12/25/2024	39,191,376	1,022,291
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	3.08	9/25/2025	465,590	466,027
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	1.31	1/25/2026	15,769,262	1,040,352
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	1.06	8/25/2026	5,474,457	310,452
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	0.85	2/25/2029	11,198,738	678,796
Freddie Mac Multifamily Structured Pass Through Certificates	Aaa	0.93	3/25/2034	12,797,524	1,073,359
Freddie Mac REMICS	Aaa	8.60	6/15/2021	15,772	16,270
Freddie Mac REMICS	Aaa	5.50	11/15/2022	1,262	1,300
Freddie Mac REMICS	Aaa	5.50	11/15/2022	102,992	106,139
Freddie Mac REMICS	Aaa	5.50	8/15/2030	54	55
Freddie Mac REMICS	Aaa	6.00	8/15/2032	260,031	296,725
Freddie Mac REMICS	Aaa	2.99	12/15/2037	45,041	45,475
Freddie Mac REMICS	Aaa	2.50	6/15/2040	2,769,227	2,757,125
Freddie Mac REMICS	Aaa	2.95	7/15/2040	283,250	282,385
Freddie Mac REMICS	Aaa	3.50	3/15/2045	2,861,917	2,966,815
Freddie Mac REMICS	Aaa	3.00	9/15/2045	3,117,722	3,177,034
Freddie Mac REMICS	Aaa	3.50	11/15/2047	4,767,394	4,955,932
Freddie Mac REMICS	Aaa	3.50	6/15/2048	2,477,330	2,577,673
Freddie Mac REMICS	Aaa	2.69	7/15/2048	1,664,477	1,657,815
Freddie Mac REMICS	Aaa	3.50	9/15/2048	2,076,592	2,162,378
Freddie Mac REMICS	Aaa	3.50	11/15/2048	3,614,027	3,788,758
Freddie Mac Structured Agency Credit Risk Debt Notes	Aa3	5.70	10/25/2027	1,060,000	1,140,616
Freddie Mac Structured Agency Credit Risk Debt Notes	A2	4.65	11/25/2028	190,152	192,008
Freddie Mac Structured Agency Credit Risk Debt Notes	Aaa	3.70	3/25/2029	281,511	282,274
Freddie Mac Structured Agency Credit Risk Debt Notes	Aaa	3.70	4/25/2029	517,303	518,844
Freddie Mac Structured Agency Credit Risk Debt Notes	Aaa	3.60	7/25/2029	580,842	583,111
Freddie Mac Structured Agency Credit Risk Debt Notes	Aaa	3.15	3/25/2030	1,691,121	1,693,050
Freddie Mac Structured Pass-Through Certificates	Aaa	4.02	8/15/2032	90,296	90,925
FREMF Mortgage Trust	A3	4.07	8/25/2023	2,070,000	2,190,956
FREMF Mortgage Trust	A1	3.61	8/25/2046	2,245,000	2,332,641

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
FRESB Mortgage Trust	Aaa	3.47	1/25/2029	1,506,090	1,585,661
GMACM Mortgage Loan Trust	Caa3	4.21	4/19/2036	384,984	350,562
Government National Mortgage Association	Aaa	5.50	10/16/2039	168,000	209,454
Government National Mortgage Association	Aaa	3.00	1/16/2040	2,920,984	2,995,997
Government National Mortgage Association	Aaa	3.00	7/20/2047	3,973,703	4,054,073
Government National Mortgage Association	Aaa	3.00	9/20/2047	6,046,886	6,171,478
Government National Mortgage Association	Aaa	3.00	10/20/2048	2,296,703	2,333,928
Government National Mortgage Association	Aaa	3.00	10/20/2048	3,951,529	3,994,315
Government National Mortgage Association	Aaa	3.00	10/20/2048	2,351,256	2,396,870
Government National Mortgage Association	Aaa	3.00	12/20/2048	2,604,995	2,637,579
Government National Mortgage Association	Aaa	3.00	12/20/2048	4,160,312	4,261,546
Government National Mortgage Association	Aaa	2.78	2/20/2049	2,269,239	2,266,864
Government National Mortgage Association	Aaa	3.00	4/20/2049	2,182,914	2,225,299
Government National Mortgage Association	Aaa	3.00	6/20/2049	3,283,000	3,361,604
Government National Mortgage Association	Aaa	2.40	3/16/2050	486,647	483,856
Government National Mortgage Association	Aaa	2.40	3/16/2051	375,182	369,889
Government National Mortgage Association	Aaa	3.15	8/20/2061	49,755	49,839
Government National Mortgage Association	Aaa	2.98	10/20/2062	743,049	743,591
Government National Mortgage Association	Aaa	3.07	5/20/2065	2,502,777	2,501,240
Government National Mortgage Association	Aaa	3.07	8/20/2065	766,942	766,426
Government National Mortgage Association	Aaa	3.07	9/20/2065	1,480,915	1,479,817
Government National Mortgage Association	Aaa	3.03	8/20/2068	904,145	886,633
Great Hall Mortgages No 1 PLC	Aa3	0.93	6/18/2038	52,758	65,773
Great Hall Mortgages No 1 PLC	Aa3	0.91	3/18/2039	56,114	69,942
GS Mortgage Securities Corp II	Aaa	3.89	7/10/2051	1,300,000	1,414,059
GS Mortgage Securities Trust	Aaa	3.47	11/10/2048	4,700,000	4,932,722
GS Mortgage Securities Trust	Aa3	3.83	3/10/2050	150,000	159,681
GS Mortgage Securities Trust	Aaa	3.12	5/10/2050	1,500,000	1,550,341
GS Mortgage Securities Trust	Aaa	3.17	8/10/2050	1,970,000	2,017,407
GS Mortgage Securities Trust	Aaa	3.21	11/10/2050	3,350,000	3,457,135
GS Mortgage Securities Trust	Aaa	3.16	7/10/2052	2,416,000	2,488,381
GSMPS Mortgage Loan Trust	B1	2.80	6/25/2034	373,873	354,812
GSMPS Mortgage Loan Trust	Caa1	2.80	4/25/2036	574,782	487,560
GSR Mortgage Loan Trust	Aa1	2.84	5/25/2035	263,873	258,712
GSR Mortgage Loan Trust	Aa1	2.84	5/25/2035	46,032	45,197
GSR Mortgage Loan Trust	Aa1	4.90	9/25/2035	191,130	193,459
GSR Mortgage Loan Trust	Aa3	4.53	9/25/2035	247,483	252,936
GSR Mortgage Loan Trust	Caa2	4.44	11/25/2035	147,894	150,995
HarborView Mortgage Loan Trust	Caa1	2.83	5/19/2035	221,649	214,293
HarborView Mortgage Loan Trust	Ba3	2.98	6/20/2035	2,809,013	2,794,216
HarborView Mortgage Loan Trust	Ca	3.96	6/19/2036	707,186	463,323
HarborView Mortgage Loan Trust	Caa1	2.58	1/19/2038	1,450,721	1,385,556
HarborView Mortgage Loan Trust	A3	2.87	7/19/2045	194,429	187,805
HarborView Mortgage Loan Trust	Ba3	3.18	10/20/2045	2,496,608	2,570,375
Hawaii Hotel Trust	Aaa	3.54	5/15/2038	2,000,000	2,001,890
HomeBanc Mortgage Trust	Baa3	2.67	10/25/2035	187,873	189,330
HomeBanc Mortgage Trust	Baa3	2.67	10/25/2035	996,541	1,004,275
Hudsons Bay Simon JV Trust	Aaa	4.15	8/5/2034	825,000	853,660
IMT Trust	Aaa	3.48	6/15/2034	125,000	130,906
IMT Trust	Ba3	4.54	6/15/2034	250,000	247,880
IndyMac Index Mortgage Loan Trust	Caa3	2.62	4/25/2046	350,399	328,455
J.P. Morgan Alternative Loan Trust	Aaa	2.92	1/25/2036	242,518	241,994
JP Morgan Chase Commercial Mortgage Securities Corp	Aaa	4.13	7/5/2031	4,443,000	4,752,277
JP Morgan Chase Commercial Mortgage Securities Trust	Aa3	3.20	10/5/2031	500,000	505,961
JP Morgan Chase Commercial Mortgage Securities Trust	Aa1	4.13	1/15/2046	500,000	525,463
JP Morgan Chase Commercial Mortgage Securities Trust	Aaa	4.17	12/15/2046	4,020,000	4,309,204
JP Morgan Chase Commercial Mortgage Securities Trust	Aa2	3.81	12/15/2047	1,000,000	1,033,063
JP Morgan Mortgage Trust	Ba1	4.72	2/25/2035	67,994	68,715
JP Morgan Mortgage Trust	Aa2	4.49	6/25/2035	79,631	80,125
JP Morgan Mortgage Trust	Aa1	4.38	7/25/2035	53,158	53,487
JP Morgan Mortgage Trust	A2	4.49	7/25/2035	240,953	248,128
JP Morgan Mortgage Trust	Baa2	4.52	7/25/2035	99,049	102,346
JP Morgan Mortgage Trust	A2	4.70	7/25/2035	189,085	196,285
JP Morgan Mortgage Trust	Caa2	4.55	4/25/2036	52,578	48,432
JP Morgan Mortgage Trust	NR	3.18	4/25/2046	619,453	618,427
JP Morgan Mortgage Trust	Aaa	4.00	5/25/2049	1,720,446	1,758,330
JP Morgan Mortgage Trust	Aaa	4.00	11/25/2049	1,710,000	1,742,375
JPMBB Commercial Mortgage Securities Trust	Aa3	4.71	8/15/2046	1,250,000	1,333,511
JPMBB Commercial Mortgage Securities Trust	Aaa	4.00	8/15/2047	1,000,000	1,052,725
JPMBB Commercial Mortgage Securities Trust	Aa3	4.12	11/15/2047	1,250,000	1,306,201
JPMBB Commercial Mortgage Securities Trust	Aaa	3.80	8/15/2048	2,889,066	3,080,837
JPMCC Commercial Mortgage Securities Trust	Aaa	3.72	3/15/2050	375,000	401,187
JPMCC Commercial Mortgage Securities Trust	Aa2	3.88	3/15/2050	1,000,000	1,057,606
JPMCC Commercial Mortgage Securities Trust	Aaa	3.19	9/15/2050	1,400,000	1,447,333
JPMDB Commercial Mortgage Securities Trust	Aaa	2.88	6/15/2049	1,000,000	1,019,529
JPMDB Commercial Mortgage Securities Trust	Aaa	3.41	3/15/2050	2,945,000	3,096,126
MAD Mortgage Trust	Aa3	3.48	8/15/2034	175,000	178,515
Mellon Residential Funding Corp.	B2	3.13	9/15/2030	14,559	14,538
Merrill Lynch Mortgage Investors Trust	Baa1	4.60	5/25/2033	338,070	343,754
Merrill Lynch Mortgage Investors Trust	Aa2	4.75	12/25/2034	25,463	26,518
Merrill Lynch Mortgage Investors Trust	Baa2	4.36	12/25/2034	67,568	68,206

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Merrill Lynch Mortgage Investors Trust	A1	4.45	2/25/2035	140,707	142,392
Merrill Lynch Mortgage Investors Trust	A2	4.50	2/25/2036	57,213	58,331
Merrill Lynch Mortgage Investors Trust	Baa2	2.61	2/25/2036	329,278	320,221
Merrill Lynch Mortgage Investors Trust	Caa3	4.40	3/25/2036	1,585,652	1,296,534
Merrill Lynch Mortgage Investors Trust	Aa1	2.67	8/25/2036	527,843	527,261
Merrill Lynch Mortgage Investors Trust	Ba3	4.47	10/25/2036	99,004	99,806
METLIFE Securitization Trust	NR	3.75	3/25/2057	811,009	845,300
Morgan Stanley Bank of America Merrill Lynch Trust	Aaa	3.53	12/15/2047	1,125,195	1,181,806
Morgan Stanley Bank of America Merrill Lynch Trust	Aaa	3.05	4/15/2048	777,000	798,974
Morgan Stanley Bank of America Merrill Lynch Trust	Aaa	3.37	10/15/2048	1,300,000	1,362,262
Morgan Stanley Bank of America Merrill Lynch Trust	Aaa	2.86	12/15/2048	720,308	734,307
Morgan Stanley Bank of America Merrill Lynch Trust	Aaa	2.60	9/15/2049	7,200,000	7,200,153
Morgan Stanley Bank of America Merrill Lynch Trust	Aaa	2.84	11/15/2049	2,000,000	2,023,468
Morgan Stanley Capital Trust	Aa3	3.56	7/13/2029	1,100,000	1,117,288
Morgan Stanley Capital Trust	Aaa	5.55	9/15/2047	435,000	453,019
Morgan Stanley Capital Trust	Aaa	3.81	12/15/2048	3,600,000	3,857,360
Morgan Stanley Capital Trust	Aaa	3.33	12/15/2050	4,200,000	4,389,070
Morgan Stanley Capital Trust	Aaa	4.04	12/15/2051	1,150,000	1,267,051
Natixis Commercial Mortgage Securities Trust	Aaa	3.89	8/15/2038	3,250,000	3,520,722
New Residential Mortgage Loan Trust	Aaa	4.50	2/25/2058	1,636,695	1,718,013
New Residential Mortgage Trust	Aa3	4.00	12/25/2057	1,139,215	1,181,162
Oaktown Re II Ltd	NR	3.95	7/25/2028	400,000	399,708
Olympic Tower Mortgage Trust	Aaa	3.57	5/10/2039	465,000	486,086
Onslow Bay Financial Trust	Aaa	3.05	6/25/2057	209,518	208,384
Opteum Mortgage Acceptance Corp.	Aa1	2.71	11/25/2035	80,834	80,848
Prime Mortgage Trust	Aa1	2.80	2/25/2034	8,075	7,615
Prime Mortgage Trust	Aa1	2.80	2/25/2034	40,373	38,073
Prime Mortgage Trust	Ba3	2.90	2/25/2035	266,314	252,856
Radnor RE Ltd	NR	3.80	3/25/2028	819,572	821,654
Radnor RE Ltd	NR	3.65	2/25/2029	900,000	901,851
RAIT Trust	Aaa	3.34	6/15/2037	44,681	44,312
RALI Series Trust	Caa3	2.96	12/25/2045	417,235	361,149
RALI Series Trust	Caa3	3.50	1/25/2046	734,633	689,215
RALI Series Trust	Ca	2.58	6/25/2046	300,693	118,974
RALI Series Trust	Ca	2.61	9/25/2046	200,679	191,781
RBSSP Resecuritization Trust	Aaa	4.73	7/26/2045	324,958	333,750
Residential Funding Mortgage Securities	Ba2	7.00	6/25/2033	2,074	2,148
RFMSI Trust	Caa1	4.22	8/25/2035	1,041,544	783,738
Seasoned Loans Structured Transaction	Aaa	3.50	5/25/2029	2,287,668	2,357,471
Sequoia Mortgage Trust	Aa2	2.84	2/20/2035	145,189	141,021
SFAVE Commercial Mortgage Securities Trust	Baa2	4.53	1/5/2043	1,195,000	1,081,804
Silverstone Master Issuer PLC	Aaa	1.46	1/21/2070	300,000	382,645
Structured Adjustable Rate Mortgage Loan Trust	Aa1	4.38	4/25/2034	832,305	844,248
Structured Adjustable Rate Mortgage Loan Trust	Aa1	4.49	9/25/2034	568,569	579,020
Structured Adjustable Rate Mortgage Loan Trust	Caa3	4.24	7/25/2035	685,296	549,968
Structured Adjustable Rate Mortgage Loan Trust	NR	4.30	4/25/2047	1,176,977	1,136,056
Structured Asset Mortgage Investments II Trust	Aa1	2.64	7/19/2035	45,714	45,250
Structured Asset Securities Corp.	A1	4.47	12/25/2033	174,348	177,144
Thornburg Mortgage Securities Trust	Caa2	4.84	7/25/2036	252,994	246,562
Thornburg Mortgage Securities Trust	Aa2	4.10	9/25/2037	251,513	256,451
Towd Point Mortgage Funding	Aaa	1.85	10/20/2051	1,800,000	2,301,524
Towd Point Mortgage Funding	Aaa	2.00	2/20/2054	447,416	570,628
UBS Commercial Mortgage Trust	Aaa	3.23	8/15/2050	1,900,000	1,965,986
UBS Commercial Mortgage Trust	Aaa	3.28	11/15/2050	3,500,000	3,638,205
UBS Commercial Mortgage Trust	Aaa	3.58	12/15/2050	3,500,000	3,670,647
UBS Commercial Mortgage Trust	Aaa	3.32	12/15/2050	3,400,000	3,542,062
UBS Commercial Mortgage Trust	Aaa	3.42	12/15/2050	8,500,000	8,907,530
UBS Commercial Mortgage Trust	Aaa	3.72	2/15/2051	4,200,000	4,499,533
UBS Commercial Mortgage Trust	Aaa	4.05	5/15/2051	1,700,000	1,865,164
UBS Commercial Mortgage Trust	Aaa	3.98	6/15/2051	1,000,000	1,091,077
UBS-Barclays Commercial Mortgage Trust	Aaa	2.92	3/10/2046	1,672,133	1,706,582
WaMu Mortgage Pass-Through Certificates Trust	Baa3	4.81	3/25/2034	182,438	188,136
WaMu Mortgage Pass-Through Certificates Trust	Aa1	6.50	12/25/2034	936,038	1,026,276
WaMu Mortgage Pass-Through Certificates Trust	NR	3.85	9/25/2036	543,530	522,275
WaMu Mortgage Pass-Through Certificates Trust	NR	3.91	10/25/2036	242,426	237,019
WaMu Mortgage Pass-Through Certificates Trust	NR	4.27	3/25/2037	115,700	116,360
WaMu Mortgage Pass-Through Certificates Trust	Ba1	3.90	8/25/2042	77,107	75,231
WaMu Mortgage Pass-Through Certificates Trust	A3	2.86	4/25/2045	773,631	763,572
WaMu Mortgage Pass-Through Certificates Trust	A3	2.98	7/25/2045	881,793	875,380
WaMu Mortgage Pass-Through Certificates Trust	A3	2.98	7/25/2045	56,025	55,617
WaMu Mortgage Pass-Through Certificates Trust	Baa2	2.69	10/25/2045	1,435,460	1,432,893
WaMu Mortgage Pass-Through Certificates Trust	Baa2	2.69	12/25/2045	377,720	379,488
Wells Fargo Alternative Loan Trust	NR	4.72	12/28/2037	1,424,951	1,418,141
Wells Fargo Commercial Mortgage Trust	Aaa	3.87	6/15/2036	3,850,000	4,124,594
Wells Fargo Commercial Mortgage Trust	Aaa	4.19	8/17/2036	3,800,000	4,155,440
Wells Fargo Commercial Mortgage Trust	Aa3	3.78	2/15/2048	500,000	517,035
Wells Fargo Commercial Mortgage Trust	Aaa	2.64	11/15/2049	3,000,000	3,002,556
Wells Fargo Commercial Mortgage Trust	Aaa	3.37	3/15/2050	1,800,000	1,884,348
Wells Fargo Commercial Mortgage Trust	Aaa	3.16	9/15/2050	2,300,000	2,369,941
Wells Fargo Commercial Mortgage Trust	Aaa	3.32	10/15/2050	590,000	615,039
Wells Fargo Commercial Mortgage Trust	Aaa	3.21	11/15/2050	6,700,000	6,938,564

<b>Commercial &amp; Collateralized Mortgages</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Wells Fargo Commercial Mortgage Trust	NR	0.52	3/15/2051	73,703,000	2,308,990
Wells Fargo Commercial Mortgage Trust	Aaa	3.47	5/15/2052	1,400,000	1,472,838
Wells Fargo Commercial Mortgage Trust	Aaa	3.37	12/15/2059	3,650,000	3,816,163
Wells Fargo Commercial Mortgage Trust	Aaa	3.84	1/15/2060	1,100,000	1,157,287
Wells Fargo Commercial Mortgage Trust	Aaa	4.18	9/15/2061	1,000,000	1,108,303
Wells Fargo Mortgage Backed Securities Trust	Ba3	4.71	8/25/2034	27,774	28,580
Wells Fargo Mortgage Backed Securities Trust	A3	4.97	12/25/2034	59,443	60,903
Wells Fargo Mortgage Backed Securities Trust	A2	4.99	3/25/2035	775,088	792,628
Wells Fargo Mortgage Backed Securities Trust	Baa3	5.00	5/25/2035	418,958	432,201
Wells Fargo Mortgage Backed Securities Trust	C	4.99	6/25/2035	981,205	962,250
Wells Fargo Mortgage Backed Securities Trust	Caa2	4.99	3/25/2036	378,646	388,910
Wells Fargo Mortgage Backed Securities Trust	B1	4.81	3/25/2036	249,490	255,893
Wells Fargo Mortgage Backed Securities Trust	Aaa	4.00	4/25/2049	523,769	534,347
WFRBS Commercial Mortgage Trust	Aa3	3.71	3/15/2045	255,000	262,323
WFRBS Commercial Mortgage Trust	Aaa	3.07	6/15/2046	500,000	513,500
WFRBS Commercial Mortgage Trust	Aa3	3.84	6/15/2046	300,000	309,508
WFRBS Commercial Mortgage Trust	A3	4.85	12/15/2046	350,000	372,210
WFRBS Commercial Mortgage Trust	Aa3	4.72	3/15/2047	500,000	535,693
WFRBS Commercial Mortgage Trust	Aa3	4.21	8/15/2047	250,000	261,837
<b>Total Commercial &amp; Collateralized Mortgages</b>					<b>\$ 425,435,486</b>

<b>Fixed Income Commingled Funds (U.S. and International)</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
AG Direct Lending Fund II, L.P.	88,904,734	95,940,042
Apollo Accord Fund 2, L.P.	10,423,051	11,306,759
Apollo Accord Fund, L.P.	1,834,956	2,467,611
Apollo Lincoln Fixed Income Fund, L.P.	99,908,580	106,961,726
Apollo Total Return Fund, L.P.	56,338,564	59,495,777
Beach Point Sangamon, L.P.	85,702,100	89,973,064
BIG Real Estate Fund I, L.P.	20,028,072	22,172,462
DoubleLine Mortgage Opportunities, L.P.	71,391,749	79,285,161
EISAF II, L.P.	38,984,348	49,468,151
Franklin Templeton Emerging Market Debt Opportunities (Cayman) Fund, Ltd.	250,602	396,846,132
Global Transport Income Fund Master Partnership SCSp	101,418,837	106,811,581
LCM Partners CO IIIa, L.P.	55,141,359	66,770,803
LCM Partners SOLO III, L.P.	24,004,690	24,469,693
MacKay Shields Defensive Bond Arbitrage Fund, Ltd.	333,722	87,853,977
MacKay Shields High Yield Active Core Fund, L.P.	2,018,881	20,363,380
Maranon Senior Credit Fund II-B, L.P.	38,929,723	37,666,232
Monroe Capital Private Credit Fund II, L.P.	42,500,001	40,503,000
Northern Shipping Fund III, L.P.	66,488,067	68,708,402
NXT Capital Senior Loan Fund II, L.P.	14,237,222	17,017,855
NXT Capital Senior Loan Fund IV, L.P.	115,920,066	123,701,499
NXT Capital Senior Loan Fund V, L.P.	66,158,961	66,876,531
Oaktree Enhanced Income Fund II, L.P.	21,424,048	28,144,515
Oaktree Enhanced Income Fund III, L.P.	94,782,376	97,791,337
Oaktree Real Estate Debt Fund II, L.P.	35,898,382	38,360,511
Oaktree Real Estate Debt Fund, L.P.	19,608,296	18,152,507
Pemberton Debt Fund Delaware I, L.P.	40,172,375	45,538,848
Pemberton Debt Fund Delaware II, L.P.	42,204,275	43,651,198
PGIM Fixed Income Emerging Markets Long Short Fund I, L.P.	39,808,104	42,026,609
PGIM Fixed Income Global Liquidity Relative Value Fund I (Cayman), Ltd.	310,961	341,615,706
PIMCO Asset-Backed Securities Portfolio	21,968,080	279,653,657
PIMCO BRAVO Fund III Onshore Feeder, L.P.	61,722,257	70,563,033
PIMCO BRAVO Fund Onshore Feeder I, L.P.	11,215,327	766,064
PIMCO BRAVO Fund Onshore Feeder II, L.P.	27,500,377	71,147,454
PIMCO Commercial Real Estate Debt Fund, L.P.	9,983,509	10,201,345
PIMCO Corporate Opportunities Fund II, L.P.	59,161,021	69,500,361
PIMCO Horseshoe Fund, L.P.	371,469,437	466,618,362
PIMCO Income Fund	25,139,665	304,692,744
PIMCO Investment Grade Corporate Portfolio	1,969,690	19,007,511
PIMCO Short-Term Portfolio	7,263,568	69,076,528
Prudential Trust Company Collective Trust	875,899	155,060,433
Riverstone Credit Partners II, L.P.	42,336,724	46,158,843
Riverstone Credit Partners, L.P.	40,797,690	41,953,091
SCP Private Corporate Lending Fund, L.P.	9,449,463	9,550,179
Taurus Mining Finance Annex Fund L.L.C.	13,662,982	18,446,166
Taurus Mining Finance Fund L.L.C.	31,431,372	47,391,834
The Varde Private Debt Opportunities Fund (Onshore), L.P.	38,552,903	39,910,037
Vista Credit Opportunities Fund I-B, L.P.	16,721,921	15,324,959
<b>Total Fixed Income Commingled Funds (U.S. and International)</b>		<b>\$ 3,964,963,672</b>

<b>Bank Loans</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
American Airlines, Inc.	Ba1	1.00	4/28/2023	1,290,100	1,271,071
Aramark Services Inc.	Ba2	1.00	3/11/2025	932,663	928,699
Berry Global Inc.	Ba2	1.00	1/6/2021	3,250,000	3,237,813
Change Healthcare Holdings, Inc.	B2	1.00	3/1/2024	3,255,500	3,228,252
Cornerstone Building Brands Inc	B2	1.00	4/12/2025	696,491	675,596
Delos Finance Sarl	Baa2	1.00	10/6/2023	83,333	83,212
ExamWorks Group Inc.	B1	1.00	7/27/2023	3,817,430	3,807,085
First Data Corp.	WR	1.00	7/8/2022	2,775,053	2,771,612
First Data Corp.	Ba1	1.00	4/26/2024	1,700,000	1,697,892

<b>Bank Loans</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Hilton Worldwide Finance LLC	Ba1	1.00	6/22/2026	1,064,959	1,064,959
Level 3 Financing, Inc.	Ba2	1.00	2/22/2024	1,660,000	1,645,890
Match Group Inc.	Ba3	1.00	11/16/2022	1,312,500	1,310,859
Milacron LLC	B2	1.00	9/28/2023	2,650,558	2,577,667
Pacific Gas & Electric Co	C	1.00	12/31/2020	1,500,000	1,503,750
Pacific Gas & Electric Co	C	1.00	12/31/2020	500,000	501,250
Refinitiv US Holdings Inc.	B3	1.00	10/1/2025	995,000	1,129,764
RegionalCare Hospital Partners Holdings Inc.	B2	1.00	11/17/2025	1,592,000	1,581,477
SBA Senior Finance II LLC	B1	1.00	4/11/2025	1,578,352	1,557,360
Syneos Health Inc.	Ba3	1.00	8/1/2024	2,516,713	2,507,275
Worldpay LLC	Ba1	1.00	8/9/2024	251,813	251,541
XPO Logistics Inc.	Ba2	1.00	2/24/2025	2,030,000	2,012,238
Zebra Technologies Corp	Ba1	1.00	10/27/2021	1,504,394	1,505,237
<b>Total Bank Loans</b>					<b>\$ 36,850,497</b>

<b>Corporate Convertible Bonds</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Danaher Corp.	A2	1.55	1/22/2021	405,000	2,209,725
<b>Total Corporate Convertible Bonds</b>					<b>\$ 2,209,725</b>

<b>U.S. Credit Obligations</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Abbott Laboratories	A3	2.90	11/30/2021	855,000	869,167
AbbVie Inc	Baa2	2.85	5/14/2023	1,000,000	1,008,836
AbbVie Inc	Baa2	3.60	5/14/2025	200,000	206,636
AbbVie Inc	Baa2	3.20	5/14/2026	200,000	202,186
AbbVie Inc	Baa2	4.50	5/14/2035	720,000	742,747
AbbVie Inc	Baa2	4.70	5/14/2045	1,000,000	1,018,019
Acadia Healthcare Co Inc	B3	6.50	3/1/2024	900,000	938,250
ACCO Brands Corp	B1	5.25	12/15/2024	10,138,000	10,264,725
Actuant Corp	B1	5.63	6/15/2022	300,000	302,250
Adient Global Holdings Ltd	B3	4.88	8/15/2026	550,000	437,250
Adient US LLC	Ba2	7.00	5/15/2026	450,000	462,375
ADT Security Corp/The	Ba3	3.50	7/15/2022	1,750,000	1,745,625
AECOM	Ba3	5.13	3/15/2027	9,861,000	10,255,440
Aetna Inc	Baa2	6.63	6/15/2036	200,000	246,061
Aetna Inc	Baa2	6.75	12/15/2037	100,000	125,735
AHS Hospital Corp	Aa3	5.02	7/1/2045	200,000	251,094
Allegion US Holding Co Inc	Baa3	3.20	10/1/2024	14,861,000	15,035,655
Allergan Sales LLC	Baa3	4.88	2/15/2021	233,000	239,984
Allied Universal Holdco LLC / Allied Universal Finance Corp	B3	6.63	7/15/2026	1,200,000	1,218,000
Allina Health System	Aa3	3.89	4/15/2049	455,000	477,598
Allison Transmission Inc	Ba3	5.00	10/1/2024	245,000	249,900
Allstate Corp/The	A3	2.76	3/29/2021	4,000,000	4,007,105
Allstate Corp/The	A3	2.76	3/29/2021	8,150,000	8,164,477
Ally Financial Inc	Ba2	8.00	3/15/2020	100,000	103,579
Ally Financial Inc	Ba1	4.13	3/30/2020	50,000	50,484
Ally Financial Inc	Ba1	4.13	3/30/2020	100,000	100,967
Ally Financial Inc	Ba1	4.25	4/15/2021	50,000	50,938
Ally Financial Inc	Ba1	4.13	2/13/2022	200,000	205,000
Ally Financial Inc	Ba1	4.63	5/19/2022	1,750,000	1,824,375
Ally Financial Inc	Ba1	3.88	5/21/2024	1,000,000	1,023,750
Ally Financial Inc	Ba1	3.88	5/21/2024	940,000	962,325
Ally Financial Inc	Ba2	8.00	11/1/2031	1,555,000	2,055,259
Altria Group Inc	A3	3.49	2/14/2022	5,000,000	5,142,038
Altria Group Inc	A3	4.40	2/14/2026	3,025,000	3,236,902
Amazon.com Inc	A3	3.15	8/22/2027	1,130,000	1,187,819
AMC Entertainment Holdings Inc	B3	5.75	6/15/2025	750,000	694,725
AMC Entertainment Holdings Inc	B3	5.88	11/15/2026	300,000	268,500
AMC Networks Inc	Ba3	5.00	4/1/2024	340,000	349,775
Ameren Illinois Co	A1	4.15	3/15/2046	480,000	523,569
American Airlines Pass Through Trust	Aa3	3.58	7/15/2029	545,986	566,116
American Airlines Pass Through Trust	Aa3	3.20	12/15/2029	192,940	194,426
American Airlines Pass Through Trust	Aa3	3.20	12/15/2029	2,674,850	2,695,446
American Airlines Pass Through Trust	A2	3.65	12/15/2029	960,315	979,329
American Axle & Manufacturing Inc	B2	6.50	4/1/2027	975,000	972,563
American Express Co	A3	3.38	5/17/2021	2,740,000	2,791,743
American Express Co	A3	3.05	5/17/2021	2,500,000	2,509,425
American Express Co	A3	3.14	5/20/2022	11,800,000	11,846,657
American Express Co	A3	3.19	8/1/2022	18,720,000	18,759,483
American Express Co	A3	3.19	8/1/2022	6,475,000	6,488,657
American Express Credit Corp	A2	2.95	3/3/2020	9,000,000	9,016,135
American Express Credit Corp	A2	3.25	5/26/2020	14,500,000	14,579,237
American Express Credit Corp	A2	3.22	3/3/2022	5,000,000	5,028,670
American Honda Finance Corp	A2	2.67	2/21/2020	5,000,000	5,003,436
American Honda Finance Corp	A2	2.86	11/2/2020	5,000,000	5,004,250
American Honda Finance Corp	A2	2.75	2/12/2021	1,345,000	1,345,666
American International Group Inc	Baa1	4.20	4/1/2028	1,150,000	1,229,064
American International Group Inc	Baa1	4.50	7/16/2044	315,000	332,981
American International Group Inc	Baa2	8.18	5/15/2068	2,651,000	3,393,280
American Tower Corp	Baa3	2.80	6/1/2020	100,000	100,228
American Tower Corp	Baa3	4.70	3/15/2022	1,529,000	1,617,083
American Tower Corp	Baa3	3.50	1/31/2023	3,621,000	3,738,089



U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
American Tower Corp	Baa3	4.00	6/1/2025	10,052,000	10,599,371
American Tower Corp	Baa3	3.38	10/15/2026	2,725,000	2,772,015
AmeriGas Partners LP / AmeriGas Finance Corp	Ba3	5.63	5/20/2024	688,000	732,720
AmerisourceBergen Corp	Baa2	3.45	12/15/2027	1,470,000	1,497,685
Amgen Inc	Baa1	2.20	5/11/2020	5,000,000	4,992,575
Anadarko Finance Co.	Ba1	7.50	5/1/2031	300,000	397,860
Anadarko Petroleum Corp	Ba1	6.45	9/15/2036	50,000	61,472
Anadarko Petroleum Corp	Ba1	6.40	10/10/2036	1,000,000	472,450
Andeavor Logistics LP / Tesoro Logistics Finance Corp	Baa3	3.50	12/1/2022	1,715,000	1,755,616
Andeavor Logistics LP / Tesoro Logistics Finance Corp	Baa3	4.25	12/1/2027	2,000,000	2,112,624
Andeavor Logistics LP / Tesoro Logistics Finance Corp	Baa3	4.25	12/1/2027	500,000	528,156
Andeavor Logistics LP / Tesoro Logistics Finance Corp	Baa3	4.25	12/1/2027	2,400,000	2,535,148
Anheuser-Busch InBev Worldwide Inc	Baa1	3.34	1/12/2024	2,500,000	2,494,202
Anheuser-Busch InBev Worldwide Inc	Baa1	4.15	1/23/2025	810,000	877,411
Anheuser-Busch InBev Worldwide Inc	Baa1	4.75	1/23/2029	5,060,000	5,744,143
Anheuser-Busch InBev Worldwide Inc	Baa1	4.38	4/15/2038	400,000	422,245
Antero Midstream Partners LP / Antero Midstream Finance Corp	Ba3	5.38	9/15/2024	1,710,000	1,699,313
Antero Midstream Partners LP / Antero Midstream Finance Corp	Ba3	5.75	3/1/2027	1,100,000	1,100,000
Antero Midstream Partners LP / Antero Midstream Finance Corp	Ba3	5.75	3/1/2027	1,700,000	1,700,000
Antero Resources Corp	Ba3	5.63	6/1/2023	940,000	907,288
Antero Resources Corp	Ba3	5.00	3/1/2025	1,205,000	1,111,613
Anthem Inc	Baa2	4.10	3/1/2028	1,200,000	1,283,733
Anthem Inc	Baa2	4.10	3/1/2028	360,000	385,120
Anthem Inc	Baa2	4.55	3/1/2048	820,000	893,317
Apple Inc	Aa1	3.06	2/9/2022	5,465,000	5,515,784
Apple Inc	Aa1	2.90	9/12/2027	600,000	614,247
Apple Inc	Aa1	3.85	5/4/2043	600,000	635,924
Apple Inc	Aa1	3.85	8/4/2046	725,000	770,734
Apple Inc	Aa1	3.75	9/12/2047	400,000	419,163
Apple Inc	Aa1	3.75	11/13/2047	600,000	630,372
Arch Capital Finance LLC	Baa1	4.01	12/15/2026	1,860,000	1,995,688
Arch Capital Finance LLC	Baa1	5.03	12/15/2046	200,000	238,768
Arizona Public Service Co	A2	3.75	5/15/2046	225,000	225,861
Ascent Resources Utica Holdings LLC / ARU Finance Corp	B2	10.00	4/1/2022	125,000	132,331
Ascent Resources Utica Holdings LLC / ARU Finance Corp	B2	7.00	11/1/2026	300,000	273,750
AT&T, Inc.	Baa2	3.25	1/15/2020	100,000	100,247
AT&T, Inc.	Baa2	3.25	1/15/2020	200,000	200,495
AT&T, Inc.	Baa2	2.45	6/30/2020	5,000,000	4,997,851
AT&T, Inc.	Baa2	3.27	6/1/2021	1,100,000	1,105,440
AT&T, Inc.	Baa2	3.27	6/1/2021	2,385,000	2,396,795
AT&T, Inc.	Baa2	3.55	7/15/2021	2,900,000	2,925,305
AT&T, Inc.	Baa2	4.45	4/1/2024	500,000	538,025
AT&T, Inc.	Baa2	3.95	1/15/2025	14,239,000	15,038,615
AT&T, Inc.	Baa2	3.40	5/15/2025	1,600,000	1,644,808
AT&T, Inc.	Baa2	3.60	7/15/2025	240,000	248,935
AT&T, Inc.	Baa2	2.95	7/15/2026	420,000	417,065
AT&T, Inc.	Baa2	3.80	2/15/2027	180,000	187,321
AT&T, Inc.	Baa2	4.25	3/1/2027	2,300,000	2,465,103
AT&T, Inc.	Baa2	4.25	3/1/2027	230,000	246,509
AT&T, Inc.	Baa2	4.10	2/15/2028	1,584,000	1,675,976
AT&T, Inc.	Baa2	4.35	3/1/2029	950,000	1,023,227
AT&T, Inc.	Baa2	4.30	2/15/2030	200,000	214,063
AT&T, Inc.	Baa2	4.50	5/15/2035	75,000	78,511
AT&T, Inc.	Baa2	4.50	5/15/2035	100,000	104,681
AT&T, Inc.	Baa2	5.25	3/1/2037	150,000	168,345
AT&T, Inc.	Baa2	5.25	3/1/2037	5,715,000	6,413,955
AT&T, Inc.	Baa2	4.85	3/1/2039	3,835,000	4,115,840
AT&T, Inc.	Baa2	5.35	9/1/2040	19,000	21,446
AT&T, Inc.	Baa2	5.15	3/15/2042	770,000	841,641
AT&T, Inc.	Baa2	4.75	5/15/2046	300,000	316,804
AT&T, Inc.	Baa2	5.15	2/15/2050	100,000	110,411
Atmos Energy Corp	A2	4.30	10/1/2048	1,610,000	1,819,362
AutoZone Inc	Baa1	3.13	4/21/2026	3,225,000	3,255,872
Avangrid Inc	Baa1	3.15	12/1/2024	1,440,000	1,468,259
Aviation Capital Group LLC	A3	3.47	6/1/2021	8,000,000	8,040,080
Aviation Capital Group LLC	A3	2.88	1/20/2022	100,000	100,710
AXA Equitable Holdings Inc	Baa2	5.00	4/20/2048	1,150,000	1,186,629
AXIS Specialty Finance LLC	Baa1	5.88	6/1/2020	615,000	634,049
B&G Foods Inc	B2	4.63	6/1/2021	3,712,000	3,716,640
B&G Foods Inc	B2	5.25	4/1/2025	10,256,000	10,358,560
BAC Capital Trust XIII	Baa3	4.00	12/29/2049	1,270,000	1,041,400
BAC Capital Trust XIV	Baa3	4.00	9/29/2049	1,205,000	1,000,150
Ball Corp	Ba1	4.38	12/15/2020	175,000	178,850
Ball Corp	Ba1	4.38	12/15/2020	615,000	628,530
Ball Corp	Ba1	5.00	3/15/2022	10,000	10,513
Baltimore Gas & Electric Co	A3	2.40	8/15/2026	4,010,000	3,927,296
Bank of America Corp	A2	4.01	4/19/2021	10,000,000	10,186,986
Bank of America Corp	A2	3.25	7/21/2021	14,000,000	14,044,528
Bank of America Corp	A2	3.50	5/17/2022	5,705,000	5,814,945
Bank of America Corp	A2	3.00	6/25/2022	11,700,000	11,733,748
Bank of America Corp	A2	3.30	1/11/2023	1,255,000	1,293,625

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Bank of America Corp	A2	3.30	1/11/2023	1,450,000	1,494,626
Bank of America Corp	A2	3.58	4/24/2023	23,262,000	23,444,583
Bank of America Corp	A2	3.00	12/20/2023	434,000	441,962
Bank of America Corp	A2	3.00	12/20/2023	6,912,000	7,038,803
Bank of America Corp	A2	4.13	1/22/2024	900,000	962,578
Bank of America Corp	A2	3.27	3/5/2024	6,895,000	6,901,840
Bank of America Corp	A2	3.55	7/23/2024	800,000	805,008
Bank of America Corp	Baa1	4.20	8/26/2024	240,000	255,120
Bank of America Corp	Baa1	8.57	11/15/2024	725,000	913,364
Bank of America Corp	Baa1	3.95	4/21/2025	1,180,000	1,237,315
Bank of America Corp	Baa1	4.45	3/3/2026	3,755,000	4,050,304
Bank of America Corp	A2	3.50	4/19/2026	1,125,000	1,178,080
Bank of America Corp	A2	3.82	1/20/2028	565,000	598,080
Bank of America Corp	A2	3.71	4/24/2028	3,240,000	3,404,274
Bank of America Corp	A2	3.59	7/21/2028	765,000	797,628
Bank of America Corp	A2	3.42	12/20/2028	318,000	327,221
Bank of America Corp	A2	4.27	7/23/2029	290,000	316,737
Bank of America Corp	A2	3.97	2/7/2030	915,000	980,790
Bank of America Corp	A2	3.97	2/7/2030	3,360,000	3,601,590
Bank of America Corp	Baa1	7.75	5/14/2038	500,000	737,935
Bank of America Corp	A2	4.08	4/23/2040	810,000	863,782
Bank of America Corp	A2	5.88	2/7/2042	360,000	478,348
Bank of America Corp	Baa3	6.25	9/29/2049	1,500,000	1,634,205
Bank of America Corp	Baa3	6.30	12/29/2049	1,500,000	1,674,450
Bank of America Corp	Baa3	5.80	12/31/2049	2,115,000	2,108,570
Bank of America NA	Aa2	2.77	8/28/2020	9,467,000	9,469,863
Bank of America NA	Aa2	2.77	8/28/2020	3,000,000	3,000,907
Bank of America NA	Aa2	2.87	5/24/2021	5,000,000	5,003,364
Bank of America NA	Aa2	2.87	5/24/2021	5,000,000	5,003,364
Bank of New York Mellon Corp/The	A1	2.95	1/29/2023	315,000	321,595
Bank of New York Mellon Corp/The	A1	2.20	8/16/2023	1,015,000	1,009,711
Bank of New York Mellon Corp/The	A1	3.63	10/30/2023	11,335,000	11,537,382
Bank of New York Mellon/The	Aa2	2.80	12/4/2020	10,140,000	10,150,273
Bank of New York Mellon/The	Aa2	2.78	6/4/2021	15,000,000	15,008,445
Bank of New York Mellon/The	Aa2	2.78	6/4/2021	5,000,000	5,002,815
Bank One Corp	A3	7.63	10/15/2026	1,510,000	1,929,403
Barnabas Health Inc	A1	4.00	7/1/2028	65,000	69,560
Barrick North America Finance LLC	Baa2	5.75	5/1/2043	910,000	1,137,059
BAT Capital Corp	Baa2	3.12	8/14/2020	10,000,000	10,024,107
BAT Capital Corp	Baa2	3.22	8/15/2024	1,320,000	1,328,669
Bayer US Finance II LLC	Baa1	3.50	6/25/2021	1,000,000	1,014,484
Bayer US Finance II LLC	Baa1	2.98	6/25/2021	1,000,000	993,285
Baylor Scott & White Holdings	Aa3	3.97	11/15/2046	460,000	483,138
BB&T Corp	A2	3.05	6/20/2022	4,625,000	4,724,278
Beacon Roofing Supply Inc	B3	6.38	10/1/2023	2,700,000	2,804,625
Beacon Roofing Supply Inc	B3	4.88	11/1/2025	10,564,000	10,458,360
Beazer Homes USA Inc	B3	8.75	3/15/2022	1,875,000	1,950,000
Becton Dickinson and Co	Ba1	3.50	6/6/2022	10,500,000	10,570,236
Becton Dickinson and Co	Ba1	3.36	6/6/2024	1,675,000	1,725,136
Becton Dickinson and Co	Ba1	3.36	6/6/2024	2,140,000	2,204,055
Becton Dickinson and Co	Ba1	3.73	12/15/2024	2,008,000	2,106,274
BMW US Capital LLC	A1	2.90	8/14/2020	4,600,000	4,611,957
BMW US Capital LLC	A1	2.90	8/14/2020	7,000,000	7,018,195
BMW US Capital LLC	A1	3.10	4/12/2021	415,000	419,856
BMW US Capital LLC	A1	3.01	4/12/2021	310,000	310,267
Boardwalk Pipelines LP	Baa3	5.95	6/1/2026	470,000	522,927
Booking Holdings Inc	A3	3.60	6/1/2026	3,560,000	3,753,911
BorgWarner Inc	Baa1	3.38	3/15/2025	916,000	943,397
Boston Properties LP	Baa1	3.20	1/15/2025	5,500,000	5,614,564
Branch Banking & Trust Co	A1	3.05	1/15/2020	14,645,000	14,670,043
Branch Banking & Trust Co	A1	3.05	1/15/2020	14,741,000	14,766,207
Branch Banking & Trust Co	A1	2.74	6/1/2020	500,000	500,407
Brazil Loan Trust I	Ba3	5.48	7/24/2023	1,233,876	1,283,231
Brighthouse Financial Inc	Baa3	3.70	6/22/2027	2,200,000	2,090,196
Bristol-Myers Squibb Co	A2	2.72	11/16/2020	2,000,000	1,999,961
Bristol-Myers Squibb Co	A2	3.40	7/26/2029	1,700,000	1,779,800
Bristol-Myers Squibb Co	A2	3.40	7/26/2029	2,300,000	2,407,965
Bristol-Myers Squibb Co	A2	3.40	7/26/2029	3,240,000	3,392,090
Bristol-Myers Squibb Co	A2	4.13	6/15/2039	275,000	296,564
Bristol-Myers Squibb Co	A2	4.25	10/26/2049	1,075,000	1,188,305
Brixmor Operating Partnership LP	Baa3	4.13	6/15/2026	1,100,000	1,137,067
Brixmor Operating Partnership LP	Baa3	4.13	6/15/2026	1,890,000	1,953,688
Broadcom Corp / Broadcom Cayman Finance Ltd	Baa3	3.00	1/15/2022	500,000	501,299
Broadcom Corp / Broadcom Cayman Finance Ltd	Baa3	2.65	1/15/2023	1,000,000	985,844
Broadcom Corp / Broadcom Cayman Finance Ltd	Baa3	3.63	1/15/2024	800,000	807,576
Broadcom Corp / Broadcom Cayman Finance Ltd	Baa3	3.88	1/15/2027	1,861,000	1,823,596
Broadcom Corp / Broadcom Cayman Finance Ltd	Baa3	3.50	1/15/2028	830,000	787,948
Broadcom Inc	Baa3	3.13	4/15/2021	900,000	905,828
Broadcom Inc	Baa3	3.13	4/15/2021	1,775,000	1,786,493
Broadcom Inc	Baa3	3.13	4/15/2021	2,825,000	2,843,292
Broadcom Inc	Baa3	3.13	10/15/2022	200,000	201,259

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Broadcom Inc	Baa3	3.13	10/15/2022	1,365,000	1,373,594
CA Inc	Baa3	3.60	8/15/2022	13,633,000	13,845,853
Calpine Corp	B2	5.75	1/15/2025	2,000,000	1,985,000
Campbell Soup Co	Baa2	3.65	3/15/2023	15,341,000	15,793,842
Canada Housing Trust No 1	Baa1	3.30	5/12/2020	7,300,000	7,330,480
Canada Housing Trust No 1	Baa1	3.45	4/30/2021	3,215,000	3,273,377
Canada Housing Trust No 1	Baa1	2.25	9/13/2021	900,000	896,968
Canada Housing Trust No 1	Baa1	3.40	3/9/2022	10,000,000	10,082,940
Canada Housing Trust No 1	Baa1	3.30	1/30/2023	19,750,000	19,698,453
Canada Housing Trust No 1	Baa1	4.20	10/29/2025	850,000	892,679
Canada Housing Trust No 1	Baa1	3.75	7/28/2026	795,000	809,036
Canada Housing Trust No 1	Baa3	5.55	12/29/2049	1,990,000	2,023,969
Cantor Fitzgerald LP	Baa3	4.88	5/1/2024	3,750,000	3,867,841
Capital One Bank USA NA	Baa1	3.38	2/15/2023	1,200,000	1,224,058
Capital One NA	Baa1	1.85	9/13/2019	3,900,000	3,894,630
Carlisle Cos Inc	Baa2	3.50	12/1/2024	14,627,000	14,966,019
CCO Holdings LLC / CCO Holdings Capital Corp	B1	5.25	3/15/2021	472,000	474,065
CCO Holdings LLC / CCO Holdings Capital Corp	B1	5.38	6/1/2029	825,000	851,813
CDK Global Inc	Ba1	3.80	10/15/2019	3,371,000	3,375,214
CDW LLC / CDW Finance Corp	Ba2	5.00	9/1/2023	1,565,000	1,592,388
CDW LLC / CDW Finance Corp	Ba2	5.00	9/1/2023	3,901,000	3,969,268
CDW LLC / CDW Finance Corp	Ba2	5.00	9/1/2025	2,590,000	2,696,838
Cedar Fair LP	B1	5.25	7/15/2029	2,595,000	2,647,704
Celgene Corp	Baa2	2.88	8/15/2020	10,000,000	10,053,058
Celgene Corp	Baa2	3.45	11/15/2027	2,725,000	2,840,704
CenterPoint Energy Houston Electric LLC	A1	2.40	9/1/2026	560,000	549,100
CenturyLink Inc	B2	5.63	4/1/2020	2,000,000	2,022,500
CenturyLink Inc	B2	6.45	6/15/2021	475,000	502,313
CenturyLink Inc	B2	6.45	6/15/2021	2,000,000	2,115,000
CenturyLink Inc	B2	5.80	3/15/2022	1,201,000	1,252,043
CenturyLink Inc	B2	7.50	4/1/2024	9,523,000	10,534,819
CenturyLink Inc	B2	7.50	4/1/2024	7,588,000	8,394,225
CF Industries Inc	Baa3	4.50	12/1/2026	870,000	904,597
CF Industries Inc	Ba3	5.38	3/15/2044	280,000	262,584
Charles Schwab Corp/The	A2	2.84	5/21/2021	2,100,000	2,102,687
Charles Schwab Corp/The	Baa2	5.00	12/31/2099	900,000	897,750
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	4.46	7/23/2022	300,000	315,232
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	4.91	7/23/2025	2,200,000	2,388,415
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	4.91	7/23/2025	3,000,000	3,256,930
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	4.91	7/23/2025	540,000	586,246
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	3.75	2/15/2028	1,000,000	1,007,091
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	5.05	3/30/2029	135,000	149,126
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	6.38	10/23/2035	700,000	822,089
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	6.38	10/23/2035	100,000	117,441
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	6.48	10/23/2045	245,000	288,686
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	6.48	10/23/2045	200,000	235,662
Charter Communications Operating LLC / Charter Communications Operating Capital	Ba1	5.38	5/1/2047	1,385,000	1,461,437
Chemours Co/The	Ba3	6.63	5/15/2023	3,945,000	4,080,590
Chemours Co/The	Ba3	7.00	5/15/2025	10,079,000	10,532,555
Cheniere Corpus Christi Holdings LLC	Ba2	5.88	3/31/2025	720,000	801,900
Chevron Phillips Chemical Co LLC / Chevron Phillips Chemical Co LP	A2	3.30	5/1/2023	1,105,000	1,128,451
Chevron Phillips Chemical Co LLC / Chevron Phillips Chemical Co LP	A2	3.40	12/1/2026	2,515,000	2,604,018
Cigna Corp	Baa2	2.76	3/17/2020	9,000,000	9,007,241
Cigna Corp	Baa2	3.06	9/17/2021	18,854,000	18,861,954
Cigna Corp	Baa2	4.38	10/15/2028	1,180,000	1,273,061
Cigna Holding Co	Baa2	4.38	12/15/2020	35,000	35,777
Cimarex Energy Co	Baa3	4.38	6/1/2024	645,000	683,145
Cinemark USA Inc	B2	4.88	6/1/2023	3,857,000	3,905,213
Cintas Corp No 2	A3	3.70	4/1/2027	1,110,000	1,181,897
CIT Group Inc	Ba1	4.75	2/16/2024	800,000	849,944
Citgo Holding Inc	Caa1	10.75	2/15/2020	725,000	750,375
Citibank NA	Aa3	3.05	5/1/2020	3,190,000	3,207,268
Citibank NA	Aa3	2.90	5/1/2020	14,680,000	14,696,638
Citibank NA	Aa3	2.89	2/12/2021	15,550,000	15,546,246
Citibank NA	Aa3	3.12	5/20/2022	4,000,000	4,005,006
Citibank NA	Aa3	3.65	1/23/2024	1,200,000	1,263,470
Citigroup Inc	A3	2.65	10/26/2020	300,000	301,056
Citigroup Inc	A3	3.10	5/4/2021	1,000,000	712,066
Citigroup Inc	A3	2.75	4/25/2022	1,070,000	1,079,809
Citigroup Inc	A3	3.54	4/25/2022	10,500,000	10,588,673
Citigroup Inc	A3	3.27	10/27/2022	6,500,000	6,507,745
Citigroup Inc	Baa2	3.50	5/15/2023	100,000	103,185
Citigroup Inc	A3	3.95	9/1/2023	400,000	407,376
Citigroup Inc	A3	3.95	9/1/2023	1,500,000	1,527,660
Citigroup Inc	A3	3.63	5/17/2024	13,360,000	13,486,298
Citigroup Inc	A3	4.04	6/1/2024	1,200,000	1,268,508
Citigroup Inc	A3	3.70	1/12/2026	830,000	873,741
Citigroup Inc	A3	3.70	1/12/2026	2,895,000	3,047,566
Citigroup Inc	Baa2	4.60	3/9/2026	325,000	351,637
Citigroup Inc	A3	3.40	5/1/2026	1,365,000	1,412,847
Citigroup Inc	Baa2	4.45	9/29/2027	5,025,000	5,413,959

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Citigroup Inc	A3	3.67	7/24/2028	390,000	407,009
Citigroup Inc	A3	3.67	7/24/2028	945,000	986,213
Citigroup Inc	A3	4.08	4/23/2029	700,000	751,980
Citigroup Inc	A3	3.98	3/20/2030	2,780,000	2,969,254
Citigroup Inc	Baa2	6.63	6/15/2032	2,060,000	2,661,831
Citigroup Inc	A3	8.13	7/15/2039	780,000	1,247,704
Citigroup Inc	Baa2	4.75	5/18/2046	970,000	1,097,131
Citigroup Inc	Ba1	5.95	7/29/2049	1,500,000	1,555,980
Citigroup Inc	Ba1	6.25	12/29/2049	800,000	878,632
Citigroup Inc	Ba1	5.90	12/29/2049	975,000	1,010,528
Citizens Bank NA/Providence RI	Baa1	3.09	5/26/2020	5,000,000	5,012,685
Citizens Bank NA/Providence RI	Baa1	2.55	5/13/2021	1,100,000	1,103,255
Citrix Systems Inc	Ba1	4.50	12/1/2027	15,551,000	16,090,848
CMS Energy Corp	Baa1	3.00	5/15/2026	230,000	230,603
CNA Financial Corp	Baa2	3.95	5/15/2024	1,800,000	1,899,468
CNA Financial Corp	Baa2	3.90	5/1/2029	395,000	415,380
CNX Resources Corp	B3	5.88	4/15/2022	554,000	537,380
Colorado Interstate Gas Co LLC / Colorado Interstate Issuing Corp	Baa2	4.15	8/15/2026	470,000	485,925
Comcast Corp	A3	3.30	10/1/2020	100,000	101,371
Comcast Corp	A3	2.92	10/1/2020	14,739,000	14,766,627
Comcast Corp	A3	2.92	10/1/2020	4,000,000	4,007,498
Comcast Corp	A3	3.03	10/1/2021	10,500,000	10,541,055
Comcast Corp	A3	3.23	4/15/2024	26,960,000	27,071,614
Comcast Corp	A3	3.95	10/15/2025	1,830,000	1,974,350
Comcast Corp	A3	4.25	10/15/2030	510,000	569,169
Comcast Corp	A3	4.25	10/15/2030	1,705,000	1,902,809
Comcast Corp	A3	4.60	10/15/2038	2,025,000	2,318,720
Comcast Corp	A3	6.55	7/1/2039	525,000	718,148
Conagra Brands Inc	Baa3	3.80	10/22/2021	5,000,000	5,139,300
Concho Resources Inc	Baa3	4.88	10/1/2047	775,000	867,491
Connecticut Light & Power Co/The	A1	4.00	4/1/2048	1,355,000	1,481,376
ConocoPhillips Holding Co	A3	6.95	4/15/2029	500,000	672,284
Consolidated Edison Co of New York Inc	A3	2.75	6/25/2021	200,000	200,501
Consolidated Edison Inc	Baa1	2.00	5/15/2021	980,000	975,186
Constellation Brands Inc	Baa3	3.22	11/15/2021	4,500,000	4,502,254
Constellation Brands Inc	Baa3	4.75	11/15/2024	3,035,000	3,340,334
Continental Airlines 2000-1 Class A-1 Pass Through Trust	Baa1	8.05	5/1/2022	40,718	41,223
Continental Airlines 2000-2 Class A-1 Pass Through Trust	Baa1	7.71	10/2/2022	282,044	291,859
Continental Airlines 2000-2 Class A-1 Pass Through Trust	Baa1	7.71	10/2/2022	63,559	65,771
Continental Airlines 2007-1 Class A Pass Through Trust	Baa1	5.98	10/19/2023	463,215	491,332
Continental Airlines 2007-1 Class A Pass Through Trust	Baa1	5.98	10/19/2023	16,662	17,674
Continental Airlines 2010-1 Class A Pass Through Trust	A2	4.75	7/12/2022	725,861	745,382
Continental Resources Inc/OK	Ba1	4.50	4/15/2023	155,000	162,855
Cooper-Standard Automotive Inc	B1	5.63	11/15/2026	1,025,000	909,688
Crown Castle International Corp	Baa3	4.88	4/15/2022	1,400,000	1,488,431
Crown Castle International Corp	Baa3	4.88	4/15/2022	1,950,000	2,073,172
Crown Castle International Corp	Baa3	5.25	1/15/2023	100,000	108,737
CSC Holdings LLC	B3	5.13	12/15/2021	575,000	575,000
CSC Holdings LLC	B3	5.13	12/15/2021	2,200,000	2,200,000
CVR Refining LLC / Coffeyville Finance Inc	B1	6.50	11/1/2022	13,785,000	14,053,808
CVS Health Corp	Baa2	3.13	3/9/2020	5,000,000	5,019,128
CVS Health Corp	Baa2	3.35	3/9/2021	1,500,000	1,520,837
CVS Health Corp	Baa2	3.17	3/9/2021	5,000,000	5,022,046
CVS Health Corp	Baa2	3.50	7/20/2022	100,000	102,768
CVS Health Corp	Baa2	4.00	12/5/2023	100,000	104,662
CVS Health Corp	Baa2	4.10	3/25/2025	250,000	263,673
CVS Health Corp	Baa2	4.78	3/25/2038	150,000	156,476
CVS Health Corp	Baa2	4.78	3/25/2038	340,000	354,679
CVS Health Corp	Baa2	4.78	3/25/2038	1,460,000	1,523,034
CVS Health Corp	Baa2	5.13	7/20/2045	505,000	538,540
CVS Health Corp	Baa2	5.05	3/25/2048	100,000	106,512
CVS Health Corp	Baa2	5.05	3/25/2048	755,000	804,165
CVS Pass-Through Trust	Baa2	7.51	1/10/2032	728,850	880,324
CVS Pass-Through Trust Series 2013	Baa2	4.70	1/10/2036	3,237,969	3,434,211
CyrusOne LP / CyrusOne Finance Corp	Ba2	5.38	3/15/2027	4,265,000	4,488,913
Dartmouth-Hitchcock Health	A2	4.18	8/1/2048	1,200,000	1,294,681
DaVita Inc	Ba3	5.75	8/15/2022	7,126,000	7,197,260
DaVita Inc	Ba3	5.75	8/15/2022	4,000,000	4,040,000
DaVita Inc	Ba3	5.13	7/15/2024	7,112,000	7,114,134
DaVita Inc	Ba3	5.00	5/1/2025	3,428,000	3,384,293
DaVita Inc	Ba3	5.00	5/1/2025	3,014,000	2,975,572
Dell International LLC / EMC Corp	Baa3	4.42	6/15/2021	2,900,000	2,988,277
Dell International LLC / EMC Corp	Baa3	4.42	6/15/2021	450,000	463,698
Dell International LLC / EMC Corp	Baa3	4.42	6/15/2021	10,000,000	10,304,404
Dell International LLC / EMC Corp	Ba2	5.88	6/15/2021	1,250,000	1,270,749
Dell International LLC / EMC Corp	Baa3	5.45	6/15/2023	200,000	215,558
Dell International LLC / EMC Corp	Baa3	6.02	6/15/2026	300,000	330,955
Dell International LLC / EMC Corp	Baa3	5.30	10/1/2029	2,792,000	2,942,210
Dell International LLC / EMC Corp	Baa3	8.10	7/15/2036	2,100,000	2,588,971
Delta Air Lines Inc	Baa3	2.60	12/4/2020	1,600,000	1,598,606
Depository Trust & Clearing Corp/The	A2	4.88	12/29/2049	1,000,000	1,000,000

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Devon Energy Corp	Ba1	5.60	7/15/2041	70,000	83,093
Digital Realty Trust LP	Baa2	2.75	2/1/2023	495,000	494,504
Digital Realty Trust LP	Baa2	3.70	8/15/2027	1,780,000	1,829,419
Discover Bank	Baa2	3.45	7/27/2026	610,000	620,592
Discover Financial Services	Baa3	3.85	11/21/2022	420,000	437,978
Discovery Communications LLC	Baa3	3.50	6/15/2022	1,000,000	1,018,679
Discovery Communications LLC	Baa3	3.25	4/1/2023	2,317,000	2,355,253
Discovery Communications LLC	Baa3	4.90	3/11/2026	11,476,000	12,569,510
Discovery Communications LLC	Baa3	5.00	9/20/2037	150,000	156,685
DISH DBS Corp	B1	7.75	7/1/2026	750,000	727,500
Dollar Tree Inc	Baa3	3.29	4/17/2020	700,000	700,081
Dominion Energy Gas Holdings LLC	A3	3.01	6/15/2021	500,000	502,221
Dominion Energy Gas Holdings LLC	A3	4.80	11/1/2043	30,000	33,828
Dominion Energy Inc	Baa3	2.58	7/1/2020	4,650,000	4,643,318
DR Horton Inc	Baa3	4.38	9/15/2022	100,000	104,143
Duke Energy Corp	Baa1	3.10	3/11/2022	1,200,000	1,205,953
Duke Energy Corp	Baa1	2.65	9/1/2026	2,700,000	2,669,416
Duke Energy Corp	Baa1	2.65	9/1/2026	430,000	425,129
Duke Energy Florida LLC	A1	3.40	10/1/2046	460,000	449,118
Duke Energy Progress LLC	Aa3	3.70	10/15/2046	160,000	162,545
Duke Realty LP	Baa1	3.63	4/15/2023	224,000	231,710
Duke Realty LP	Baa1	4.00	9/15/2028	60,000	64,240
Duke University Health System Inc	Aa2	3.92	6/1/2047	175,000	191,496
DuPont de Nemours Inc	Baa1	3.77	11/15/2020	365,000	371,986
DuPont de Nemours Inc	Baa1	3.23	11/15/2020	3,000,000	3,019,361
Duquesne Light Holdings Inc	Baa3	5.90	12/1/2021	3,495,000	3,730,104
eBay Inc	Baa1	2.75	1/30/2023	500,000	502,706
Emera US Finance LP	Baa3	2.70	6/15/2021	1,400,000	1,404,785
Enable Midstream Partners LP	Baa3	3.90	5/15/2024	1,250,000	1,266,617
Encompass Health Corp	B1	5.75	11/1/2024	3,787,000	3,856,302
Endeavor Energy Resources LP / EER Finance Inc	B2	5.50	1/30/2026	800,000	829,000
Engizger Holdings Inc	B2	6.38	7/15/2026	10,049,000	10,325,348
Energy Transfer Operating LP	Baa3	4.75	1/15/2026	3,395,000	3,638,057
Energy Transfer Operating LP	Baa3	5.50	6/1/2027	691,000	772,419
Energy Transfer Operating LP	Baa3	5.25	4/15/2029	500,000	558,675
Energy Transfer Operating LP	Baa3	5.30	4/15/2047	230,000	239,905
Energy Transfer Partners LP / Regency Energy Finance Corp	Baa3	5.88	3/1/2022	100,000	107,271
Energy Transfer Partners LP / Regency Energy Finance Corp	Baa3	5.88	3/1/2022	200,000	214,542
Enterprise Products Operating LLC	Baa1	3.13	7/31/2029	2,010,000	2,014,341
Enterprise Products Operating LLC	Baa1	4.20	1/31/2050	485,000	495,929
Enterprise Products Operating LLC	Baa2	5.38	2/15/2078	2,285,000	2,125,050
EQT Corp	Baa3	2.50	10/1/2020	7,500,000	7,480,421
EQT Corp	Baa3	3.36	10/1/2020	8,000,000	7,993,618
ERAC USA Finance LLC	Baa1	3.30	12/1/2026	380,000	385,087
ERAC USA Finance LLC	Baa1	6.70	6/1/2034	30,000	40,063
ERAC USA Finance LLC	Baa1	7.00	10/15/2037	385,000	525,854
Energy Inc	Baa2	4.85	6/1/2021	3,000,000	3,107,174
Exelon Generation Co LLC	Baa2	4.00	10/1/2020	600,000	608,699
Expedia Group Inc	Baa3	5.95	8/15/2020	3,561,000	3,689,261
Expedia Group Inc	Baa3	4.50	8/15/2024	7,237,000	7,699,302
Expedia Group Inc	Baa3	5.00	2/15/2026	2,943,000	3,205,620
Expedia Group Inc	Baa3	3.80	2/15/2028	5,125,000	5,216,684
Express Scripts Holding Co	Baa2	3.27	11/30/2020	8,925,000	8,925,728
Express Scripts Holding Co	Baa2	3.05	11/30/2022	840,000	853,005
Express Scripts Holding Co	Baa2	4.50	2/25/2026	1,580,000	1,705,036
FedEx Corp	Baa2	3.40	1/14/2022	10,000,000	10,252,251
Fidelity National Information Services Inc	Baa2	3.63	10/15/2020	452,000	458,677
Fidelity National Information Services Inc	Baa2	0.75	5/21/2023	300,000	348,411
Fifth Third Bank/Cincinnati OH	A3	2.90	9/27/2019	14,910,000	14,921,399
Fifth Third Bank/Cincinnati OH	A3	2.20	10/30/2020	5,600,000	5,594,045
Fifth Third Bank/Cincinnati OH	A3	3.22	2/1/2022	16,480,000	16,552,434
First Midwest Bancorp Inc/IL	Baa2	5.88	9/29/2026	445,000	479,521
FirstEnergy Corp	Baa3	3.90	7/15/2027	1,035,000	1,087,013
FirstEnergy Corp	Baa3	4.85	7/15/2047	230,000	261,455
FirstEnergy Transmission LLC	Baa2	5.45	7/15/2044	160,000	190,100
Fiserv Inc	Baa2	2.75	7/1/2024	995,000	1,003,867
Fiserv Inc	Baa2	3.20	7/1/2026	630,000	643,028
Flagstar Bancorp Inc	Baa3	6.13	7/15/2021	445,000	469,399
Florida Power & Light Co	A1	2.97	5/6/2022	12,250,000	12,255,554
Florida Power & Light Co	Aa2	3.70	12/1/2047	560,000	583,748
Ford Motor Co	Baa3	7.13	11/15/2025	790,000	911,793
Ford Motor Co	Baa3	5.29	12/8/2046	170,000	158,128
Ford Motor Credit Co LLC	Baa3	3.50	11/4/2019	200,000	200,258
Ford Motor Credit Co LLC	Baa3	3.59	1/9/2020	10,275,000	10,295,324
Ford Motor Credit Co LLC	Baa3	3.16	8/4/2020	300,000	301,123
Ford Motor Credit Co LLC	Baa3	2.34	11/2/2020	7,500,000	7,447,435
Ford Motor Credit Co LLC	Baa3	5.75	2/1/2021	200,000	208,196
Ford Motor Credit Co LLC	Baa3	3.34	3/18/2021	200,000	201,027
Ford Motor Credit Co LLC	Baa3	3.41	4/5/2021	600,000	592,125
Ford Motor Credit Co LLC	Baa3	0.12	5/14/2021	400,000	449,822
Ford Motor Credit Co LLC	Baa3	0.12	5/14/2021	1,100,000	1,237,009

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Ford Motor Credit Co LLC	Baa3	0.05	12/1/2021	500,000	556,598
Ford Motor Credit Co LLC	Baa3	0.05	12/1/2021	1,500,000	1,669,793
Ford Motor Credit Co LLC	Baa3	3.60	3/28/2022	2,030,000	1,997,255
Ford Motor Credit Co LLC	Baa3	3.34	3/28/2022	1,750,000	1,756,862
Ford Motor Credit Co LLC	Baa3	4.25	9/20/2022	790,000	810,244
Ford Motor Credit Co LLC	Baa3	3.75	2/15/2023	900,000	873,473
Fortress Transportation & Infrastructure Investors LLC	B1	6.75	3/15/2022	1,000,000	1,038,750
Fortune Brands Home & Security Inc	Baa3	4.00	9/21/2023	13,882,000	14,611,845
Fox Corp	Baa2	4.03	1/25/2024	2,520,000	2,680,395
Freeport-McMoRan Inc	Ba1	3.55	3/1/2022	1,500,000	1,505,625
Freeport-McMoRan Inc	Ba1	5.40	11/14/2034	2,950,000	2,824,625
Gap Inc/The	Baa2	5.95	4/12/2021	13,502,000	14,101,190
General Electric Co	Baa1	3.40	4/15/2020	5,550,000	5,566,630
General Electric Co	Baa2	5.30	2/11/2021	415,000	429,965
General Electric Co	Baa1	3.15	9/7/2022	540,000	546,901
General Mills Inc	Baa2	3.14	4/16/2021	16,587,000	16,592,541
General Motors Co	Baa3	4.88	10/2/2023	505,000	535,555
General Motors Co	Baa3	4.00	4/1/2025	1,210,000	1,231,967
General Motors Co	Baa3	6.25	10/2/2043	210,000	223,547
General Motors Financial Co Inc	Baa3	3.87	10/4/2019	100,000	100,239
General Motors Financial Co Inc	Baa3	3.20	7/13/2020	1,700,000	1,706,015
General Motors Financial Co Inc	Baa3	3.20	7/13/2020	6,500,000	6,522,997
General Motors Financial Co Inc	Baa3	3.70	11/24/2020	1,160,000	1,174,990
General Motors Financial Co Inc	Baa3	3.44	4/9/2021	90,000	89,959
General Motors Financial Co Inc	Baa3	3.55	4/9/2021	65,000	65,946
General Motors Financial Co Inc	Baa3	3.55	4/9/2021	8,000,000	8,116,489
General Motors Financial Co Inc	Baa3	4.15	1/14/2022	300,000	302,831
General Motors Financial Co Inc	Baa3	0.24	3/26/2022	400,000	448,850
General Motors Financial Co Inc	Baa3	3.45	4/10/2022	645,000	654,140
General Motors Financial Co Inc	Baa3	3.64	6/30/2022	450,000	449,820
General Motors Financial Co Inc	Baa3	3.70	5/9/2023	235,000	238,417
General Motors Financial Co Inc	Baa3	3.70	5/9/2023	4,000,000	4,058,160
General Motors Financial Co Inc	Baa3	3.95	4/13/2024	505,000	515,939
GenOn Energy Inc / NRG Americas Inc	NR	9.04	12/1/2023	1,950,000	1,932,938
Georgia Power Co	Baa1	4.75	9/1/2040	210,000	228,880
Gilead Sciences Inc	A3	2.50	9/1/2023	395,000	397,969
Global Partners LP / GLP Finance Corp	B2	7.00	6/15/2023	750,000	759,375
Goldman Sachs Group Inc/The	A3	6.00	6/15/2020	520,000	537,300
Goldman Sachs Group Inc/The	A3	3.61	9/15/2020	200,000	201,919
Goldman Sachs Group Inc/The	A3	3.61	9/15/2020	4,200,000	4,240,295
Goldman Sachs Group Inc/The	A3	3.61	9/15/2020	2,100,000	2,120,147
Goldman Sachs Group Inc/The	A3	3.61	9/15/2020	5,000,000	5,047,970
Goldman Sachs Group Inc/The	A3	3.61	9/15/2020	13,750,000	13,881,918
Goldman Sachs Group Inc/The	A3	4.29	2/25/2021	5,000,000	5,112,414
Goldman Sachs Group Inc/The	A3	3.94	4/23/2021	7,500,000	7,612,987
Goldman Sachs Group Inc/The	A3	5.25	7/27/2021	1,500,000	1,585,430
Goldman Sachs Group Inc/The	A3	5.75	1/24/2022	675,000	729,529
Goldman Sachs Group Inc/The	A3	3.70	4/26/2022	16,000,000	16,133,316
Goldman Sachs Group Inc/The	A3	3.58	7/24/2023	4,250,000	4,257,238
Goldman Sachs Group Inc/The	A3	4.12	11/29/2023	12,085,000	12,408,878
Goldman Sachs Group Inc/The	A3	3.63	2/20/2024	440,000	459,069
Goldman Sachs Group Inc/The	A3	4.00	3/3/2024	435,000	461,570
Goldman Sachs Group Inc/The	A3	3.85	7/8/2024	1,300,000	1,363,850
Goldman Sachs Group Inc/The	A3	3.75	5/22/2025	600,000	627,585
Goldman Sachs Group Inc/The	A3	3.75	2/25/2026	3,060,000	3,194,080
Goldman Sachs Group Inc/The	A3	3.85	1/26/2027	200,000	209,039
Goldman Sachs Group Inc/The	A3	3.85	1/26/2027	150,000	156,779
Goldman Sachs Group Inc/The	A3	4.33	10/28/2027	400,000	408,137
Goldman Sachs Group Inc/The	A3	3.81	4/23/2029	15,800,000	16,513,604
Goldman Sachs Group Inc/The	Baa2	6.75	10/1/2037	1,819,000	2,379,161
Goldman Sachs Group Inc/The	Baa2	5.15	5/22/2045	925,000	1,058,716
Goldman Sachs Group Inc/The	Ba1	5.38	12/29/2049	1,500,000	1,501,875
Goodman US Finance Three LLC	Baa1	3.70	3/15/2028	800,000	809,115
Gran Tierra Energy Inc	B1	7.75	5/23/2027	2,000,000	1,968,000
Gran Tierra Energy Inc	B1	7.75	5/23/2027	1,057,000	1,040,088
Griffon Corp	B2	5.25	3/1/2022	190,000	189,050
GrubHub Holdings Inc	Ba3	5.50	7/1/2027	1,180,000	1,211,117
Harley-Davidson Financial Services Inc	A3	2.85	1/15/2021	1,225,000	1,227,397
Hartford Financial Services Group Inc/The	Baa1	5.13	4/15/2022	240,000	257,306
Hartford Financial Services Group Inc/The	Baa1	6.63	3/30/2040	1,880,000	2,446,258
HCA Inc	Ba2	5.38	2/1/2025	1,575,000	1,700,016
Helmerich & Payne Inc	Baa1	4.65	3/15/2025	1,150,000	1,217,474
Herc Holdings Inc	B3	5.50	7/15/2027	2,175,000	2,188,594
Hewlett Packard Enterprise Co	Baa2	3.32	10/5/2021	1,000,000	1,000,143
Hospitality Properties Trust	Baa2	4.25	2/15/2021	700,000	707,789
Host Hotels & Resorts LP	Baa2	5.25	3/15/2022	2,224,000	2,347,910
Host Hotels & Resorts LP	Baa2	4.75	3/1/2023	3,497,000	3,704,804
Host Hotels & Resorts LP	Baa2	3.75	10/15/2023	9,287,000	9,513,799
Humana Inc	Baa3	3.85	10/1/2024	925,000	967,393
Huntington Ingalls Industries Inc	Baa3	5.00	11/15/2025	1,760,000	1,821,600
Huntsman International LLC	Baa3	4.50	5/1/2029	2,573,000	2,655,612

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Hyatt Hotels Corp	Baa2	4.85	3/15/2026	3,000,000	3,264,254
IBM Credit LLC	A2	2.73	2/5/2021	10,000,000	9,982,668
Icahn Enterprises LP / Icahn Enterprises Finance Corp	Ba3	5.88	2/1/2022	1,500,000	1,515,000
Indiana University Health Inc Obligated Group	Aa2	3.97	11/1/2048	1,075,000	1,165,883
Intel Corp	A1	2.89	5/11/2022	21,840,000	21,915,407
International Business Machines Corp	A2	2.75	12/21/2020	850,000	1,107,187
International Business Machines Corp	A2	2.94	5/13/2021	13,105,000	13,138,837
International Business Machines Corp	A2	2.94	5/13/2021	9,000,000	9,023,238
International Business Machines Corp	A2	2.94	5/13/2021	5,000,000	5,012,910
International Game Technology PLC	Ba2	6.25	2/15/2022	1,750,000	1,848,438
International Lease Finance Corp	Baa3	8.25	12/15/2020	2,300,000	2,481,499
IPALCO Enterprises Inc	Baa3	3.45	7/15/2020	1,500,000	1,509,058
j2 Cloud Services LLC / j2 Global Co-Obligor Inc	Ba3	6.00	7/15/2025	8,792,000	9,209,620
Jackson National Life Global Funding	A1	3.30	2/1/2022	6,000,000	6,138,872
Jackson National Life Global Funding	A1	3.04	6/27/2022	2,000,000	2,017,584
JBS USA Finance Inc	Ba3	5.88	7/15/2024	800,000	823,000
JBS USA Finance Inc	Ba3	5.75	6/15/2025	535,000	556,400
JBS USA Finance Inc	Ba3	6.50	4/15/2029	275,000	298,719
Jefferies Group LLC	Baa3	6.50	1/20/2043	285,000	309,407
JELD-WEN Inc	B1	4.88	12/15/2027	700,000	677,250
John Deere Capital Corp	A2	1.25	10/9/2019	2,250,000	2,244,223
John Deere Capital Corp	A2	2.75	3/13/2020	5,487,000	5,494,660
John Deere Capital Corp	A2	2.63	6/22/2020	9,200,000	9,215,052
John Deere Capital Corp	A2	3.02	6/7/2023	10,000,000	10,030,746
JPMorgan Chase & Co	A2	4.00	3/1/2021	1,300,000	1,322,994
JPMorgan Chase & Co	A2	4.00	3/1/2021	1,300,000	1,322,994
JPMorgan Chase & Co	A2	4.00	3/1/2021	5,000,000	5,088,440
JPMorgan Chase & Co	A2	3.00	3/9/2021	5,000,000	5,007,253
JPMorgan Chase & Co	A2	3.57	6/7/2021	12,670,000	12,828,948
JPMorgan Chase & Co	A2	3.57	6/7/2021	8,795,000	8,905,336
JPMorgan Chase & Co	A2	3.01	6/18/2022	1,100,000	1,101,904
JPMorgan Chase & Co	A2	3.01	6/18/2022	2,000,000	2,003,461
JPMorgan Chase & Co	A2	3.60	1/15/2023	9,000,000	9,076,569
JPMorgan Chase & Co	A2	3.21	4/1/2023	4,605,000	4,699,809
JPMorgan Chase & Co	A2	3.81	10/24/2023	18,165,000	18,439,564
JPMorgan Chase & Co	A2	3.48	7/23/2024	11,825,000	11,859,995
JPMorgan Chase & Co	A2	3.22	3/1/2025	1,000,000	1,028,297
JPMorgan Chase & Co	A2	3.30	4/1/2026	500,000	516,717
JPMorgan Chase & Co	A2	3.30	4/1/2026	1,205,000	1,245,288
JPMorgan Chase & Co	A2	3.20	6/15/2026	740,000	761,559
JPMorgan Chase & Co	A2	3.20	6/15/2026	1,090,000	1,121,756
JPMorgan Chase & Co	A2	2.95	10/1/2026	840,000	855,082
JPMorgan Chase & Co	A2	2.95	10/1/2026	990,000	1,007,775
JPMorgan Chase & Co	A3	4.25	10/1/2027	2,605,000	2,821,360
JPMorgan Chase & Co	A2	3.78	2/1/2028	1,515,000	1,606,067
JPMorgan Chase & Co	A2	3.78	2/1/2028	3,665,000	3,885,304
JPMorgan Chase & Co	A2	3.54	5/1/2028	1,900,000	1,977,709
JPMorgan Chase & Co	A2	3.51	1/23/2029	1,130,000	1,174,788
JPMorgan Chase & Co	A2	4.01	4/23/2029	2,020,000	2,179,026
JPMorgan Chase & Co	Baa1	8.75	9/1/2030	50,000	71,464
JPMorgan Chase & Co	A2	3.96	11/15/2048	480,000	509,276
JPMorgan Chase & Co	Baa2	6.05	12/29/2049	717,000	716,613
JPMorgan Chase & Co	Baa2	5.15	12/29/2049	1,500,000	1,520,625
JPMorgan Chase & Co	Baa2	6.05	12/29/2049	1,802,000	1,801,027
JPMorgan Chase Bank NA	Aa2	2.75	9/1/2020	5,810,000	5,811,319
JPMorgan Chase Bank NA	Aa2	2.87	2/1/2021	8,500,000	8,504,093
JPMorgan Chase Bank NA	Aa2	2.89	2/19/2021	6,000,000	6,006,169
JPMorgan Chase Bank NA	Aa2	3.09	4/26/2021	3,000,000	3,016,860
Juniper Networks Inc	Baa2	3.30	6/15/2020	9,416,000	9,471,380
Juniper Networks Inc	Baa2	4.35	6/15/2025	4,804,000	5,089,876
Kaiser Foundation Hospitals	Aa3	3.15	5/1/2027	750,000	773,273
KB Home	Ba3	7.00	12/15/2021	2,400,000	2,575,800
Keurig Dr Pepper Inc	Baa2	3.55	5/25/2021	720,000	735,517
Keurig Dr Pepper Inc	Baa2	3.55	5/25/2021	3,000,000	3,064,654
KeyBank NA/Cleveland OH	A3	3.33	11/22/2021	5,000,000	5,042,951
KeyBank NA/Cleveland OH	A3	3.24	2/1/2022	5,000,000	5,018,192
KeyCorp	Baa1	5.10	3/24/2021	185,000	193,416
KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC	B1	5.00	6/1/2024	1,201,000	1,241,534
Kilroy Realty LP	Baa2	3.45	12/15/2024	4,900,000	5,041,503
Kimco Realty Corp	Baa1	3.30	2/1/2025	369,000	375,753
Kinder Morgan Energy Partners LP	Baa2	6.85	2/15/2020	100,000	102,544
Kinder Morgan Energy Partners LP	Baa2	6.50	2/1/2037	90,000	108,074
Kinder Morgan Energy Partners LP	Baa2	6.50	9/1/2039	250,000	307,690
Kinder Morgan Inc/DE	Baa2	5.63	11/15/2023	1,000,000	1,107,257
Kinder Morgan Inc/DE	Baa2	5.20	3/1/2048	2,450,000	2,767,615
KLA Corp	Baa1	4.13	11/1/2021	4,020,000	4,162,463
KLA Corp	Baa1	4.65	11/1/2024	4,798,000	5,257,780
KLA Corp	Baa1	4.10	3/15/2029	1,000,000	1,052,013
Kohl's Corp	Baa2	4.25	7/17/2025	14,163,000	14,726,518
Kraft Heinz Foods Co	Baa2	4.88	2/15/2025	14,202,000	14,649,032
Kraft Heinz Foods Co	Baa3	5.00	7/15/2035	750,000	786,721

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Kraft Heinz Foods Co	Baa3	5.00	7/15/2035	100,000	104,896
Kraft Heinz Foods Co	Baa3	5.20	7/15/2045	100,000	104,863
Kroger Co/The	Baa1	5.15	8/1/2043	350,000	371,388
L Brands Inc	Ba1	6.63	4/1/2021	350,000	369,600
L Brands Inc	Ba1	5.63	2/15/2022	1,176,000	1,229,049
L Brands Inc	Ba1	6.75	7/1/2036	875,000	752,500
Laboratory Corp of America Holdings	Baa2	3.75	8/23/2022	3,656,000	3,780,024
Laboratory Corp of America Holdings	Baa2	4.00	11/1/2023	2,345,000	2,453,797
Laboratory Corp of America Holdings	Baa2	3.25	9/1/2024	9,427,000	9,610,628
Laboratory Corp of America Holdings	Baa2	4.70	2/1/2045	550,000	569,184
Lennar Corp	Ba1	5.25	6/1/2026	1,083,000	1,153,395
Liberty Mutual Group Inc	Baa2	4.25	6/15/2023	765,000	808,725
Liberty Mutual Group Inc	Baa2	6.50	5/1/2042	435,000	576,612
Liberty Mutual Group Inc	Baa2	4.50	6/15/2049	465,000	490,346
Liberty Property LP	Baa1	3.25	10/1/2026	3,300,000	3,297,696
Lincoln National Corp	Baa1	3.63	12/12/2026	2,000,000	2,082,710
Lincoln National Corp	Baa1	6.30	10/9/2037	230,000	292,603
LKQ Corp	Ba3	4.75	5/15/2023	4,000,000	4,040,000
Lowe's Cos Inc	Baa1	3.65	4/5/2029	205,000	214,047
M/I Homes Inc	B1	6.75	1/15/2021	1,250,000	1,270,313
Macy's Retail Holdings Inc	Baa3	3.88	1/15/2022	700,000	712,334
Manufacturers & Traders Trust Co	A3	3.13	5/18/2022	14,000,000	14,026,893
Marathon Oil Corp	Baa3	2.80	11/1/2022	303,000	304,394
Marathon Petroleum Corp	Baa2	3.80	4/1/2028	860,000	874,106
Marathon Petroleum Corp	Baa2	6.50	3/1/2041	3,070,000	3,833,416
Markel Corp	Baa2	5.00	3/30/2043	105,000	110,479
Marriott International Inc/MD	Baa2	3.13	10/15/2021	1,200,000	1,215,223
Marriott International Inc/MD	Baa2	3.13	10/15/2021	300,000	303,806
Mars Inc	A1	3.88	4/1/2039	335,000	354,724
Mars Inc	A1	4.20	4/1/2059	290,000	315,227
Martin Marietta Materials Inc	Baa3	2.89	12/20/2019	2,350,000	2,349,964
Martin Marietta Materials Inc	Baa3	4.25	12/15/2047	910,000	853,020
Masco Corp	Baa3	5.95	3/15/2022	3,219,000	3,482,764
Masco Corp	Baa3	4.45	4/1/2025	10,615,000	11,305,158
Masco Corp	Baa3	4.50	5/15/2047	670,000	634,205
McDonald's Corp	Baa1	3.01	10/28/2021	10,966,662	10,966,662
McKesson Corp	Baa2	3.65	11/30/2020	2,615,000	2,668,108
Meritage Homes Corp	Ba2	7.00	4/1/2022	1,000,000	1,080,000
Meritage Homes Corp	Ba2	6.00	6/1/2025	850,000	913,750
MetLife Inc	A3	3.60	11/13/2025	210,000	223,039
Metropolitan Life Global Funding I	Aa3	2.84	6/12/2020	1,500,000	1,504,367
MGM Growth/MGM Finance	B1	4.50	9/1/2026	900,000	923,625
Michaels Stores Inc	B1	8.00	7/15/2027	10,000,000	9,953,900
Microsoft Corp	Aaa	3.75	2/12/2045	1,575,000	1,713,449
Microsoft Corp	Aaa	4.45	11/3/2045	275,000	329,794
Microsoft Corp	Aaa	4.00	2/12/2055	135,000	151,761
Microsoft Corp	Aaa	3.95	8/8/2056	625,000	695,491
Molson Coors Brewing Co	Baa3	2.25	3/15/2020	10,000,000	9,975,294
Monongahela Power Co	A3	4.10	4/15/2024	800,000	853,595
Morgan Stanley	A3	5.63	9/23/2019	190,000	191,318
Morgan Stanley	A3	5.63	9/23/2019	3,500,000	3,524,275
Morgan Stanley	A3	3.39	6/16/2020	9,792,000	9,857,422
Morgan Stanley	A3	3.39	6/16/2020	5,169,000	5,203,535
Morgan Stanley	A3	5.75	1/25/2021	255,000	267,834
Morgan Stanley	A3	3.10	2/10/2021	5,000,000	5,006,123
Morgan Stanley	A3	2.50	4/21/2021	1,600,000	1,602,998
Morgan Stanley	A3	3.99	4/21/2021	7,500,000	7,634,597
Morgan Stanley	A3	3.77	1/20/2022	5,895,000	5,957,234
Morgan Stanley	A3	3.52	7/22/2022	15,000,000	15,094,920
Morgan Stanley	Baa2	4.88	11/1/2022	9,250,000	9,899,047
Morgan Stanley	Baa2	4.88	11/1/2022	290,000	310,349
Morgan Stanley	A3	3.98	10/24/2023	19,060,000	19,424,618
Morgan Stanley	A3	3.98	10/24/2023	14,630,000	14,909,872
Morgan Stanley	A3	3.74	4/24/2024	1,000,000	1,042,524
Morgan Stanley	A3	3.88	4/29/2024	565,000	598,818
Morgan Stanley	A3	3.88	4/29/2024	700,000	741,898
Morgan Stanley	A3	4.00	7/23/2025	1,100,000	1,178,215
Morgan Stanley	Baa2	5.00	11/24/2025	240,000	265,698
Morgan Stanley	A3	3.88	1/27/2026	1,275,000	1,355,340
Morgan Stanley	A3	3.88	1/27/2026	200,000	212,602
Morgan Stanley	A3	3.88	1/27/2026	9,845,000	10,465,353
Morgan Stanley	A3	6.25	8/9/2026	100,000	119,997
Morgan Stanley	Baa2	4.35	9/8/2026	3,915,000	4,198,158
Morgan Stanley	Baa2	3.95	4/23/2027	3,200,000	3,347,117
Morgan Stanley	A3	3.59	7/22/2028	8,390,000	8,736,089
Morgan Stanley	A3	3.59	7/22/2028	1,315,000	1,369,244
Morgan Stanley	A3	3.77	1/24/2029	1,610,000	1,689,117
Morgan Stanley	A3	6.38	7/24/2042	165,000	230,324
Morgan Stanley	Ba1	5.45	12/31/2049	1,785,000	1,780,538
Morgan Stanley	Ba1	5.45	12/31/2049	980,000	977,550
Mosaic Co/The	Baa3	5.63	11/15/2043	205,000	225,577



U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Motorola Solutions Inc	Baa3	4.00	9/1/2024	14,273,000	14,862,949
MPLX LP	Baa2	4.88	6/1/2025	1,810,000	1,967,148
MPLX LP	Baa2	4.13	3/1/2027	1,000,000	1,046,758
MPLX LP	Baa2	5.20	3/1/2047	340,000	365,451
Mylan Inc	Baa3	3.13	1/15/2023	360,000	349,844
National Rural Utilities Cooperative Finance Corp	A2	2.97	6/30/2021	400,000	400,992
Nationstar Mortgage Holdings Inc	B2	8.13	7/15/2023	900,000	918,000
Navient Corp	Ba3	8.00	3/25/2020	100,000	103,500
Navient Corp	Ba3	5.00	10/26/2020	100,000	102,000
Navient Corp	Ba3	5.88	3/25/2021	1,300,000	1,350,375
NBM US Holdings Inc	Ba3	7.00	5/14/2026	825,000	867,488
NBM US Holdings Inc	Ba3	7.00	5/14/2026	1,700,000	1,787,550
Nestle Holdings Inc	Aa2	4.00	9/24/2048	2,110,000	2,339,583
New England Power Co	A3	3.80	12/5/2047	1,040,000	1,053,146
New York and Presbyterian Hospital/The	Aa3	4.02	8/1/2045	500,000	554,137
Newell Brands Inc	Baa3	4.20	4/1/2026	160,000	159,013
Newfield Exploration Co	Ba1	5.63	7/1/2024	759,000	839,226
Newfield Exploration Co	Ba1	5.38	1/1/2026	615,000	673,899
Newfield Exploration Co	Ba1	5.38	1/1/2026	285,000	312,294
Newmont Goldcorp Corp	Baa2	3.63	6/9/2021	1,605,000	1,634,330
Nexstar Broadcasting Inc	B3	5.88	11/15/2022	990,000	1,012,275
Nexstar Broadcasting Inc	B3	5.63	8/1/2024	1,265,000	1,310,489
NextEra Energy Capital Holdings Inc	Baa1	2.84	9/3/2019	1,510,000	1,510,529
NextEra Energy Capital Holdings Inc	Baa1	3.20	2/25/2022	1,300,000	1,324,807
NextEra Energy Capital Holdings Inc	Baa1	3.24	2/25/2022	2,000,000	2,011,244
NextEra Energy Capital Holdings Inc	Baa1	2.80	1/15/2023	2,180,000	2,195,267
NGPL PipeCo LLC	Baa3	4.38	8/15/2022	25,000	25,750
NGPL PipeCo LLC	Baa3	4.88	8/15/2027	100,000	105,875
Nielsen Finance LLC / Nielsen Finance Co	B1	5.00	4/15/2022	1,750,000	1,745,625
NiSource Inc	Baa2	5.95	6/15/2041	400,000	491,228
North American Development Bank	Aa1	4.38	2/11/2020	200,000	202,390
North American Development Bank	Aa1	2.40	10/26/2022	630,000	631,807
Northern States Power Co/MN	Aa3	3.40	8/15/2042	90,000	88,981
Northwell Healthcare Inc	A3	6.15	11/1/2043	2,460,000	3,256,794
NRG Energy Inc	Ba3	7.25	5/15/2026	140,000	154,175
NRG Energy Inc	Ba3	5.25	6/15/2029	225,000	240,188
Oasis Petroleum Inc	B2	6.88	3/15/2022	1,252,000	1,248,870
Omnicom Group Inc / Omnicom Capital Inc	Baa1	3.60	4/15/2026	14,646,000	14,982,418
ONEOK Inc	Baa3	4.00	7/13/2027	500,000	519,663
ONEOK Inc	Baa3	4.35	3/15/2029	1,000,000	1,068,761
ONEOK Inc	Baa3	4.95	7/13/2047	780,000	821,638
ONEOK Partners LP	Baa3	6.13	2/1/2041	500,000	588,938
Oracle Corp	A1	4.30	7/8/2034	220,000	250,336
Oracle Corp	A1	3.80	11/15/2037	745,000	790,494
Orlando Health Obligated Group	A2	3.78	10/1/2028	3,205,000	3,414,193
Outfront Media Capital LLC / Outfront Media Capital Corp	Ba3	5.25	2/15/2022	3,977,000	4,030,292
Owens Corning	Ba1	4.20	12/1/2024	300,000	311,709
PacifiCorp	A1	6.25	10/15/2037	80,000	107,871
Peachtree Corners Funding Trust	Baa2	3.98	2/15/2025	1,250,000	1,301,227
Penske Automotive Group Inc	Ba3	3.75	8/15/2020	4,000,000	4,000,000
Penske Automotive Group Inc	Ba3	5.50	5/15/2026	10,053,000	10,480,253
Penske Truck Leasing Co Lp / PTL Finance Corp	Baa2	3.65	7/29/2021	3,000,000	3,067,748
Penske Truck Leasing Co Lp / PTL Finance Corp	Baa2	3.45	7/1/2024	900,000	927,425
Penske Truck Leasing Co Lp / PTL Finance Corp	Baa2	3.95	3/10/2025	900,000	944,563
Penske Truck Leasing Co Lp / PTL Finance Corp	Baa2	4.45	1/29/2026	800,000	858,121
PetSmart Inc	B2	5.88	6/1/2025	475,000	460,750
Phillips 66	A3	3.12	2/26/2021	5,000,000	5,000,167
Phillips 66 Partners LP	Baa3	4.68	2/15/2045	400,000	414,027
Pilgrim's Pride Corp	B1	5.75	3/15/2025	875,000	888,125
Pioneer Natural Resources Co	Baa2	4.45	1/15/2026	1,205,000	1,304,458
Plains All American Pipeline LP / PAA Finance Corp	Ba1	4.65	10/15/2025	2,500,000	2,666,325
Plains All American Pipeline LP / PAA Finance Corp	Ba1	4.50	12/15/2026	385,000	409,826
Plains All American Pipeline LP / PAA Finance Corp	Ba1	5.15	6/1/2042	80,000	79,712
Plains All American Pipeline LP / PAA Finance Corp	Ba1	4.70	6/15/2044	95,000	91,536
PNC Bank NA	A2	2.00	5/19/2020	1,500,000	1,496,010
PNC Bank NA	A2	2.88	5/19/2020	5,000,000	5,016,333
PNC Bank NA	A2	2.88	5/19/2020	6,887,000	6,909,497
PNC Bank NA	A2	2.84	1/22/2021	11,800,000	11,805,148
PNC Bank NA	A2	2.76	6/10/2021	3,085,000	3,087,699
PNC Bank NA	A2	2.76	6/10/2021	3,000,000	3,002,625
PNC Financial Services Group Inc/The	A3	2.85	11/9/2022	125,000	127,223
PNC Financial Services Group Inc/The	A3	3.45	4/23/2029	3,475,000	3,655,997
Post Holdings Inc	B2	5.00	8/15/2026	1,385,000	1,404,044
Prestige Brands Inc	Caa1	5.38	12/15/2021	2,900,000	2,914,500
Prestige Brands Inc	Caa1	6.38	3/1/2024	7,830,000	8,192,138
Principal Financial Group Inc	Baa1	4.63	9/15/2042	70,000	77,395
Principal Financial Group Inc	Baa1	4.30	11/15/2046	435,000	452,935
Protective Life Corp	Baa1	8.45	10/15/2039	1,770,000	2,636,944
Providence St Joseph Health Obligated Group	Aa3	2.75	10/1/2026	95,000	94,669
Providence St Joseph Health Obligated Group	Aa3	3.74	10/1/2047	285,000	293,724
Prudential Financial Inc	A3	3.88	3/27/2028	1,470,000	1,598,119

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Prudential Financial Inc	A3	6.63	12/1/2037	465,000	645,178
Prudential Financial Inc	A3	4.42	3/27/2048	1,225,000	1,385,177
Public Service Co of Colorado	A1	3.80	6/15/2047	1,110,000	1,153,107
Public Service Electric & Gas Co	Aa3	3.60	12/1/2047	460,000	470,555
Public Service Electric & Gas Co	Aa3	3.60	12/1/2047	2,400,000	2,455,071
Puget Energy Inc	Baa3	6.00	9/1/2021	2,225,000	2,378,249
Puget Energy Inc	Baa3	5.63	7/15/2022	1,450,000	1,555,601
PulteGroup Inc	Ba1	5.50	3/1/2026	775,000	837,000
PVH Corp	Baa3	3.13	12/15/2027	850,000	1,055,192
QUALCOMM Inc	A2	3.07	5/20/2020	14,679,000	14,736,654
QUALCOMM Inc	A2	2.25	5/20/2020	5,000,000	4,998,371
Quest Diagnostics Inc	Baa2	3.45	6/1/2026	1,585,000	1,623,910
Quest Diagnostics Inc	Baa2	5.75	1/30/2040	126,000	138,971
QVC Inc	Ba2	4.45	2/15/2025	14,950,000	15,057,145
Range Resources Corp	Ba3	5.88	7/1/2022	950,000	940,500
Realty Income Corp	A3	4.13	10/15/2026	1,000,000	1,080,809
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	B1	5.75	10/15/2020	4,070,252	4,080,428
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	Caa1	7.00	7/15/2024	9,896,000	10,232,662
RPM International Inc	Baa3	6.13	10/15/2019	3,400,000	3,432,729
RPM International Inc	Baa3	3.45	11/15/2022	675,000	687,315
Sabine Pass Liquefaction LLC	Baa3	5.63	2/1/2021	2,000,000	2,077,420
Sabine Pass Liquefaction LLC	Baa3	5.75	5/15/2024	800,000	889,674
Sabra Health Care LP / Sabra Capital Corp	Baa3	5.50	2/1/2021	825,000	836,344
Sally Holdings LLC / Sally Capital Inc	Ba3	5.50	11/1/2023	499,000	501,495
Sally Holdings LLC / Sally Capital Inc	Ba3	5.63	12/1/2025	10,853,000	10,648,964
Sally Holdings LLC / Sally Capital Inc	Ba3	5.63	12/1/2025	910,000	892,892
Sally Holdings LLC / Sally Capital Inc	Ba3	5.63	12/1/2025	10,130,000	9,939,556
San Diego Gas & Electric Co	A2	4.50	8/15/2040	80,000	85,585
Santander Holdings USA Inc	Baa3	4.45	12/3/2021	900,000	936,158
Santander Holdings USA Inc	Baa3	4.40	7/13/2027	800,000	834,811
SASOL Financing USA LLC	Baa3	5.88	3/27/2024	425,000	460,550
SASOL Financing USA LLC	Baa3	6.50	9/27/2028	4,025,000	4,517,972
SASOL Financing USA LLC	Baa3	6.50	9/27/2028	3,920,000	4,400,112
SBA Communications Corp	B2	4.88	7/15/2022	3,926,000	3,975,546
Schlumberger Holdings Corp	Baa1	4.00	12/21/2025	49,000	51,867
Schlumberger Holdings Corp	Baa1	3.90	5/17/2028	742,000	772,148
Sempra Energy	Baa1	3.10	1/15/2021	5,000,000	4,983,301
Sempra Energy	Baa1	2.86	3/15/2021	800,000	796,658
Sempra Energy	Baa1	2.90	2/1/2023	330,000	332,765
Sempra Energy	Baa1	3.40	2/1/2028	350,000	349,416
Sherwin-Williams Co/The	Baa3	3.45	8/1/2025	160,000	165,111
Sinclair Television Group Inc	B1	5.63	8/1/2024	665,000	679,963
Sirius XM Radio Inc	Ba3	4.63	5/15/2023	675,000	681,750
Smithfield Foods Inc	Ba1	3.35	2/1/2022	2,130,000	2,124,695
Smithfield Foods Inc	Ba1	5.20	4/1/2029	2,530,000	2,758,118
Southern Copper Corp	Baa2	6.75	4/16/2040	200,000	252,341
Southwestern Electric Power Co	Baa2	2.75	10/1/2026	2,610,000	2,542,807
Spectra Energy Partners LP	Baa2	4.75	3/15/2024	4,055,000	4,391,959
Spectrum Brands Inc	B2	6.63	11/15/2022	3,900,000	3,993,600
Spectrum Brands Inc	B2	5.75	7/15/2025	9,888,000	10,271,160
Spirit AeroSystems Inc	Baa3	3.21	6/15/2021	6,000,000	5,960,068
Spirit AeroSystems Inc	Baa3	4.60	6/15/2028	2,000,000	2,098,290
Springleaf Finance Corp	Ba3	8.25	12/15/2020	800,000	859,000
Springleaf Finance Corp	Ba3	6.13	3/15/2024	1,300,000	1,397,500
Springleaf Finance Corp	Ba3	6.13	3/15/2024	2,000,000	2,150,000
Sprint Communications Inc	B1	7.00	3/1/2020	975,000	999,375
Sprint Communications Inc	B1	7.00	3/1/2020	300,000	307,500
Sprint Spectrum Co LLC	Baa2	3.36	3/20/2023	295,313	295,389
Sprint Spectrum Co LLC	Baa2	3.36	3/20/2023	1,490,625	1,491,013
Sprint Spectrum Co LLC	Baa2	4.74	9/20/2029	900,000	933,750
Sprint Spectrum Co LLC	Baa2	5.15	9/20/2029	900,000	927,000
Sprint Spectrum Co LLC	Baa2	4.74	9/20/2029	2,550,000	2,645,625
Standard Industries Inc/NJ	Ba2	5.38	11/15/2024	170,000	175,950
Standard Industries Inc/NJ	Ba2	4.75	1/15/2028	1,200,000	1,191,000
Starbucks Corp	Baa1	4.45	8/15/2049	1,415,000	1,549,461
Steel Dynamics Inc	Ba1	5.13	10/1/2021	3,900,000	3,940,638
Stryker Corp	Baa1	2.13	11/30/2027	380,000	485,597
Suburban Propane Partners	B1	5.50	6/1/2024	8,133,000	8,173,665
SunTrust Bank/Atlanta GA	Baa1	3.11	1/31/2020	8,317,000	8,331,866
SunTrust Bank/Atlanta GA	Baa1	3.09	10/26/2021	5,000,000	5,009,763
SunTrust Bank/Atlanta GA	Baa1	3.12	5/17/2022	10,000,000	10,015,557
SunTrust Bank/Atlanta GA	Baa1	2.80	5/17/2022	235,000	237,994
SunTrust Bank/Atlanta GA	Baa1	3.17	8/2/2022	10,875,000	10,891,323
SunTrust Bank/Atlanta GA	Baa1	4.05	11/3/2025	180,000	194,157
Synchrony Financial	Baa3	2.70	2/3/2020	10,000,000	10,000,849
Synovus Financial Corp	Ba1	5.75	12/15/2025	2,355,000	2,402,100
Tallgrass Energy Partners	Ba3	4.75	10/1/2023	1,900,000	1,926,163
Teachers Insurance & Annuity Association of America	Aa3	4.90	9/15/2044	450,000	526,581
Teachers Insurance & Annuity Association of America	Aa3	4.27	5/15/2047	750,000	812,086
TEGNA Inc	Ba1	6.38	10/15/2023	3,852,000	3,967,560
Tempur Sealy International Inc	B1	5.63	10/15/2023	4,000,000	4,120,000

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Tempur Sealy International Inc	B1	5.50	6/15/2026	9,803,000	10,170,613
Tenet Healthcare Corp	Caa1	8.13	4/1/2022	150,000	157,313
Tenet Healthcare Corp	Caa1	6.75	6/15/2023	75,000	75,281
Tenet Healthcare Corp	Ba3	5.13	5/1/2025	350,000	351,750
Tenet Healthcare Corp	Caa1	7.00	8/1/2025	400,000	398,500
Tenet Healthcare Corp	Ba3	6.25	2/1/2027	150,000	155,250
Texas Eastern Transmission LP	Baa1	4.15	1/15/2048	665,000	678,687
Textron Financial Corp	Baa3	4.25	2/15/2067	4,010,000	3,127,800
Time Warner Cable LLC	Ba1	6.75	6/15/2039	1,435,000	1,664,653
Time Warner Entertainment Co LP	Ba1	8.38	7/15/2033	2,922,000	3,937,773
T-Mobile USA Inc	Ba2	6.50	1/15/2026	925,000	999,981
Toledo Hospital/The	A2	5.75	11/15/2038	1,000,000	1,156,700
Toledo Hospital/The	Baa1	6.02	11/15/2048	590,000	686,347
Toll Road Investors Partnership II LP	Baa2	5.57	2/15/2045	1,291,674	327,407
Total System Services Inc	Baa3	4.80	4/1/2026	14,586,000	15,997,333
TransDigm Inc	B3	6.00	7/15/2022	5,577,000	5,632,770
TransDigm Inc	B3	6.00	7/15/2022	4,000,000	4,040,000
TransDigm Inc	B3	6.50	7/15/2024	5,076,000	5,133,105
TransDigm Inc	B3	6.50	7/15/2024	9,916,000	10,027,555
Transocean Inc	Caa1	7.25	11/1/2025	1,600,000	1,516,000
Tri-State Generation & Transmission Association Inc	A3	4.25	6/1/2046	170,000	180,866
TWDC Enterprises 18 Corp	A2	2.89	3/4/2022	8,035,000	8,068,222
Tyson Foods Inc	Baa2	3.07	6/2/2020	7,000,000	7,007,023
United Airlines Holdings Inc	Ba3	4.25	10/1/2022	355,000	364,319
United Airlines Pass Through Trust	Ba1	6.64	1/2/2024	1,765,532	1,875,348
United Parcel Service Inc	A1	3.04	4/1/2023	22,361,000	22,402,992
United Rentals North America Inc	Ba3	5.50	7/15/2025	4,181,000	4,353,466
United Rentals North America Inc	Ba3	4.63	10/15/2025	600,000	609,750
United Rentals North America Inc	Ba3	5.88	9/15/2026	400,000	426,000
United Rentals North America Inc	Ba3	5.50	5/15/2027	675,000	710,438
United Rentals North America Inc	Ba3	4.88	1/15/2028	575,000	586,500
United Rentals North America Inc	Ba3	5.25	1/15/2030	1,000,000	1,027,500
United Technologies Corp	Baa1	2.93	11/1/2019	1,000,000	1,001,081
United Technologies Corp	Baa1	3.17	8/16/2021	5,000,000	5,003,144
United Technologies Corp	Baa1	3.65	8/16/2023	900,000	942,562
UnitedHealth Group Inc	A3	2.67	10/15/2020	14,800,000	14,781,801
UnitedHealth Group Inc	A3	4.75	7/15/2045	200,000	236,886
University of Notre Dame du Lac	Aaa	3.39	2/15/2048	1,585,000	1,628,040
University of Southern California	Aa1	3.84	10/1/2047	375,000	409,642
Unum Group	Baa2	5.63	9/15/2020	3,600,000	3,735,742
US Bancorp	A1	3.38	2/5/2024	2,525,000	2,642,114
US Bank NA/Cincinnati OH	A1	2.83	7/24/2020	14,355,000	14,379,332
US Bank NA/Cincinnati OH	A1	2.88	2/4/2021	8,000,000	8,018,815
US Bank NA/Cincinnati OH	A1	2.81	5/21/2021	10,000,000	10,006,052
US Bank NA/Cincinnati OH	A1	2.96	5/23/2022	27,370,000	27,391,983
USAA Capital Corp	Aa1	2.63	6/1/2021	750,000	756,284
USB Capital IX	A3	3.62	10/29/2049	1,980,000	1,618,650
Valero Energy Corp	Baa2	4.00	4/1/2029	1,700,000	1,779,835
Valero Energy Corp	Baa2	4.00	4/1/2029	175,000	183,218
Valero Energy Corp	Baa2	6.63	6/15/2037	1,240,000	1,570,977
Valero Energy Corp	Baa2	6.63	6/15/2037	250,000	316,730
Valvoline Inc	Ba3	5.50	7/15/2024	4,000,000	4,120,000
Ventas Realty LP	Baa1	4.40	1/15/2029	555,000	602,774
Ventas Realty LP / Ventas Capital Corp	Baa1	4.25	3/1/2022	3,925,000	4,098,575
VEREIT Operating Partnership LP	Baa3	3.95	8/15/2027	1,200,000	1,236,577
Verisk Analytics Inc	Baa2	5.80	5/1/2021	2,138,000	2,267,579
Verisk Analytics Inc	Baa2	4.13	9/12/2022	2,576,000	2,705,992
Verisk Analytics Inc	Baa2	4.00	6/15/2025	9,114,000	9,732,313
Verizon Communications Inc	Baa1	5.15	9/15/2023	210,000	234,482
Verizon Communications Inc	Baa1	3.62	5/15/2025	1,600,000	1,620,560
Verizon Communications Inc	Baa1	3.62	5/15/2025	2,280,000	2,309,298
Verizon Communications Inc	Baa1	2.63	8/15/2026	2,100,000	2,086,370
Verizon Communications Inc	Baa1	4.13	3/16/2027	600,000	652,551
Verizon Communications Inc	Baa1	4.50	8/10/2033	425,000	478,791
Verizon Communications Inc	Baa1	5.25	3/16/2037	2,175,000	2,601,586
Verizon Communications Inc	Baa1	5.01	4/15/2049	1,750,000	2,084,232
Viacom Inc	Baa3	5.25	4/1/2044	250,000	272,614
VMware Inc	Baa2	2.30	8/21/2020	5,000,000	4,986,550
VMware Inc	Baa2	3.90	8/21/2027	200,000	202,872
Voya Financial Inc	Baa2	3.65	6/15/2026	920,000	942,704
Vulcan Materials Co	Baa3	3.01	6/15/2020	4,900,000	4,900,443
Vulcan Materials Co	Baa3	3.17	3/1/2021	1,740,000	1,741,322
Vulcan Materials Co	Baa3	4.50	6/15/2047	675,000	650,339
Wachovia Capital Trust III	Baa2	5.57	3/29/2049	1,695,000	1,695,780
Walmart Inc	Aa2	2.57	6/23/2021	2,000,000	2,004,535
Walt Disney Co/The	A2	6.65	11/15/2037	300,000	431,069
Waste Management Inc	Baa1	2.40	5/15/2023	1,345,000	1,349,559
Waste Management Inc	Baa1	4.00	7/15/2039	1,650,000	1,767,815
WEA Finance LLC / Westfield UK & Europe Finance PLC	A2	3.25	10/5/2020	1,000,000	1,009,556
Wells Fargo & Co	A2	3.47	7/22/2020	9,850,000	9,922,638
Wells Fargo & Co	A2	3.48	12/7/2020	10,000,000	10,104,458

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Wells Fargo & Co	A2	2.50	3/4/2021	900,000	901,963
Wells Fargo & Co	A2	3.84	3/4/2021	2,427,000	2,463,956
Wells Fargo & Co	A2	3.84	3/4/2021	14,632,000	14,854,802
Wells Fargo & Co	A2	4.60	4/1/2021	60,000	62,279
Wells Fargo & Co	A2	3.61	7/26/2021	2,520,000	2,550,530
Wells Fargo & Co	A2	3.61	7/26/2021	4,557,000	4,612,209
Wells Fargo & Co	A2	3.47	2/11/2022	1,900,000	1,911,147
Wells Fargo & Co	A2	3.69	1/24/2023	15,940,000	16,131,708
Wells Fargo & Co	A2	3.81	10/31/2023	10,128,000	10,319,561
Wells Fargo & Co	A2	3.58	5/22/2028	1,300,000	1,357,295
Wells Fargo & Co	Baa2	5.88	12/29/2049	500,000	543,520
Wells Fargo & Co	Baa2	5.88	12/29/2049	525,000	570,696
Wells Fargo Bank NA	Aa2	2.90	5/21/2021	9,750,000	9,758,500
Wells Fargo Bank NA	Aa2	3.10	10/22/2021	2,500,000	2,503,978
Wells Fargo Bank NA	Aa2	3.55	8/14/2023	1,200,000	1,252,491
Welltower Inc	Baa1	4.50	1/15/2024	250,000	268,463
WESCO Distribution Inc	B1	5.38	12/15/2021	3,849,000	3,877,868
WESCO Distribution Inc	B1	5.38	6/15/2024	9,011,000	9,236,275
Western Digital Corp	Baa3	4.75	2/15/2026	14,990,000	14,705,940
Western Digital Corp	Baa3	4.75	2/15/2026	10,432,000	10,234,314
WestRock RKT LLC	Baa2	4.90	3/1/2022	450,000	475,694
William Lyon Homes Inc	B2	7.00	8/15/2022	1,300,000	1,304,875
Williams Cos Inc/The	Baa3	4.30	3/4/2024	500,000	530,389
Williams Cos Inc/The	Baa3	3.75	6/15/2027	2,425,000	2,503,725
Williams Cos Inc/The	Baa3	4.85	3/1/2048	115,000	122,997
Willis North America Inc	Baa3	3.60	5/15/2024	13,259,000	13,695,502
WRKCo Inc	Baa2	3.90	6/1/2028	2,600,000	2,672,949
Xylem Inc/NY	Baa2	4.88	10/1/2021	490,000	514,252
Yale University	Aaa	7.38	4/15/2096	1,000,000	1,318,300
YMCA of Greater New York	A3	4.14	8/1/2023	190,000	200,385
Zimmer Biomet Holdings Inc	Baa3	3.55	4/1/2025	10,883,000	11,217,774
Zimmer Biomet Holdings Inc	Baa3	3.55	4/1/2025	900,000	927,685
<b>Total U.S. Credit Obligations</b>					<b>\$ 3,019,247,464</b>

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
ABJA Investment Co Pte Ltd	Ba3	5.95	7/31/2024	830,000	865,491
ABJA Investment Co Pte Ltd	Ba3	5.95	7/31/2024	300,000	312,828
ABN AMRO Bank NV	A1	2.45	6/4/2020	800,000	800,141
ABN AMRO Bank NV	A1	3.00	1/19/2021	5,000,000	5,005,864
ABN AMRO Bank NV	Baa2	4.75	7/28/2025	3,700,000	3,960,258
Abu Dhabi Government International Bond	Aa2	3.13	10/11/2027	400,000	414,932
Abu Dhabi National Energy Co PJSC	A3	4.38	6/22/2026	885,000	938,100
Abu Dhabi National Energy Co PJSC	A3	6.50	10/27/2036	450,000	591,407
Adani Ports & Special Economic Zone Ltd	Baa3	4.00	7/30/2027	871,000	868,500
Adani Ports & Special Economic Zone Ltd	Baa3	4.38	7/3/2029	1,215,000	1,232,346
Adani Transmission Ltd	Baa3	4.00	8/3/2026	1,239,000	1,242,705
Aegea Finance Sarl	Ba2	5.75	10/10/2024	1,135,000	1,170,764
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	4.63	10/30/2020	700,000	717,784
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	4.63	10/30/2020	480,000	492,197
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	4.45	12/16/2021	1,900,000	1,972,813
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	4.45	12/16/2021	500,000	519,161
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	4.45	12/16/2021	2,180,000	2,263,543
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	3.50	5/26/2022	2,665,000	2,714,388
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	4.45	10/1/2025	1,050,000	1,107,186
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	Baa3	3.65	7/21/2027	250,000	248,678
Aeropuerto Internacional de Tocumen SA	Baa1	6.00	11/18/2048	2,100,000	2,473,800
Aeropuertos Dominicanos Siglo XXI SA	Ba3	6.75	3/30/2029	1,585,000	1,666,231
AES Argentina Generacion SA	B2	7.75	2/2/2024	1,689,000	1,528,545
AES Gener SA	Ba2	7.13	3/26/2079	1,900,000	2,027,319
AES Panama SRL	Ba2	6.00	6/25/2022	2,730,000	2,808,488
AES Panama SRL	Ba2	6.00	6/25/2022	680,000	699,550
Air Canada Pass Through Trust	Baa2	5.00	6/15/2025	2,332,794	2,435,203
Air Canada Pass Through Trust	Baa1	4.13	11/15/2026	320,891	337,353
Alibaba Group Holding Ltd	A1	3.40	12/6/2027	3,940,000	4,002,813
Alicorp SAA	Baa3	6.88	4/17/2027	1,740,000	560,957
Allergan Funding SCS	Baa3	3.45	3/15/2022	5,500,000	5,615,581
Allergan Funding SCS	Baa3	4.55	3/15/2035	690,000	696,679
Allergan Funding SCS	Baa3	4.55	3/15/2035	500,000	504,840
Alpek SAB de CV	Baa3	4.50	11/20/2022	1,083,000	1,111,158
Altice Luxembourg SA	Caa1	7.75	5/15/2022	500,000	508,125
Anadolu Efes Biracilik Ve Malt Sanayii AS	B1	3.38	11/1/2022	400,000	391,032
Anadolu Efes Biracilik Ve Malt Sanayii AS	B1	3.38	11/1/2022	880,000	860,270
Andrade Gutierrez International SA	Caa3	11.00	8/20/2021	650,460	627,369
Anglo American Capital PLC	Baa2	4.88	5/14/2025	2,215,000	2,386,763
Angolan Government International Bond	B3	9.50	11/12/2025	1,050,000	1,202,996
Angolan Government International Bond	B3	9.50	11/12/2025	500,000	572,855
Angolan Government International Bond	B3	9.50	11/12/2025	1,455,000	1,667,008
Angolan Government International Bond	B3	8.25	5/9/2028	5,776,000	6,181,013
Angolan Government International Bond	B3	9.38	5/8/2048	4,025,000	4,432,733
Angolan Government International Bond	B3	9.38	5/8/2048	2,662,000	2,931,661

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Angolan Government International Bond	B3	9.38	5/8/2048	530,000	583,689
Angolan Government International Bond	B3	9.38	5/8/2048	640,000	704,832
Arcelik AS	Ba1	5.00	4/3/2023	1,155,000	1,116,028
Arcos Dorados Holdings Inc	Ba2	6.63	9/27/2023	650,000	704,438
Argentina Bonar Bonds	B2	26.38	3/1/2020	200,000	4,860
Argentina Bonar Bonds	B2	48.38	4/3/2022	996,000	23,406
Argentina Bonar Bonds	B2	37.94	4/3/2022	111,300,000	2,615,549
Argentina POM Politica Monetaria	B2	27.93	6/21/2020	6,210,000	145,715
Argentina POM Politica Monetaria	B2	64.92	6/21/2020	146,535,000	3,438,385
Argentina POM Politica Monetaria	B2	71.39	6/21/2020	127,850,000	2,999,949
Argentina Treasury Bill	B2	-	7/19/2019	38,299,100	978,645
Argentina Treasury Bill	B2	-	7/31/2019	21,058,500	551,487
Argentina Treasury Bill	B2	-	9/30/2019	454,123,300	14,267,923
Argentina Treasury Bill	B2	-	10/31/2019	297,721,000	8,868,479
Argentina Treasury Bill	B2	-	2/28/2020	2,015,000	46,948
Argentina Treasury Bill	B2	-	4/30/2020	8,059,000	215,912
Argentina Treasury Bill	B2	-	7/31/2020	37,972,000	874,574
Argentine Bonos del Tesoro	B2	18.20	10/3/2021	313,808,000	5,442,014
Argentine Bonos del Tesoro	B2	16.00	10/17/2023	584,262,100	10,201,117
Argentine Bonos del Tesoro	B2	15.50	10/17/2026	820,024,900	14,317,496
Argentine Republic Government International Bond	B2	5.63	1/26/2022	2,625,000	2,212,901
Argentine Republic Government International Bond	B2	5.63	1/26/2022	4,015,000	3,384,685
Argentine Republic Government International Bond	B2	4.63	1/11/2023	1,225,000	980,012
Argentine Republic Government International Bond	B2	4.63	1/11/2023	8,372,000	6,697,684
Argentine Republic Government International Bond	B2	7.50	4/22/2026	3,575,000	3,019,088
Argentine Republic Government International Bond	B2	6.88	1/26/2027	3,233,000	2,591,282
Argentine Republic Government International Bond	B2	6.88	1/26/2027	1,428,000	1,144,556
Argentine Republic Government International Bond	B2	5.88	1/11/2028	532,000	404,320
Argentine Republic Government International Bond	B2	5.88	1/11/2028	1,572,000	1,194,720
Argentine Republic Government International Bond	B2	5.25	1/15/2028	620,000	511,693
Argentine Republic Government International Bond	B2	6.63	7/6/2028	705,000	543,915
Argentine Republic Government International Bond	B2	8.28	12/31/2033	434,632	362,379
Argentine Republic Government International Bond	B2	7.82	12/31/2033	357,787	338,182
Argentine Republic Government International Bond	B2	7.82	12/31/2033	481,636	448,718
Argentine Republic Government International Bond	B2	7.82	12/31/2033	3,983,820	3,765,524
Argentine Republic Government International Bond	B2	3.75	12/31/2038	15,656,875	9,139,857
Argentine Republic Government International Bond	B2	3.75	12/31/2038	2,175,000	1,269,678
Argentine Republic Government International Bond	B2	3.75	12/31/2038	2,315,000	1,351,404
Argentine Republic Government International Bond	B2	4.74	12/31/2038	940,000	608,570
Argentine Republic Government International Bond	B2	7.63	4/22/2046	5,150,000	4,081,375
Argentine Republic Government International Bond	B2	6.88	1/11/2048	8,457,000	6,258,265
Argentine Republic Government International Bond	B2	7.13	12/31/2099	2,421,000	1,809,722
AstraZeneca PLC	A3	3.07	6/10/2022	14,928,000	14,910,455
Australia Government Bond	Aaa	1.25	2/21/2022	10,260,000	8,567,730
Australia Government Bond	Aaa	3.00	9/20/2025	15,335,000	15,866,621
Autonomous Community of Catalonia	Ba3	4.95	2/11/2020	500,000	584,757
Autopistas del Sol SA/Costa Rica	B1	7.38	12/30/2030	3,019,569	3,042,246
Autopistas del Sol SA/Costa Rica	WR	7.38	12/30/2030	1,599,992	1,612,008
Avolon Holdings Funding Ltd	Baa3	5.50	1/15/2023	600,000	639,660
Avolon Holdings Funding Ltd	Baa3	5.50	1/15/2023	1,250,000	1,332,625
Axis Bank Ltd/Dubai	Baa3	2.88	6/1/2021	450,000	448,130
Azure Power Energy Ltd	Ba3	5.50	11/3/2022	1,550,000	1,563,578
Azure Power Energy Ltd	Ba3	5.50	11/3/2022	500,000	504,380
Bacardi Ltd	Ba1	4.50	1/15/2021	900,000	920,763
Bacardi Ltd	Ba1	4.45	5/15/2025	700,000	744,148
Bacardi Ltd	Ba1	2.75	7/15/2026	100,000	94,635
Bacardi Ltd	Ba1	4.70	5/15/2028	1,300,000	1,390,784
Bahamas Government International Bond	Baa3	6.00	11/21/2028	985,000	1,063,624
Bahrain Government International Bond	B1	7.00	1/26/2026	1,150,000	1,240,744
Bahrain Government International Bond	B1	7.00	10/12/2028	4,879,000	5,250,702
Bahrain Government International Bond	B1	7.00	10/12/2028	200,000	215,237
Bahrain Government International Bond	B1	7.00	10/12/2028	930,000	1,000,851
Bahrain Government International Bond	B1	6.75	9/20/2029	5,041,000	5,323,437
Bahrain Government International Bond	B1	6.75	9/20/2029	2,094,000	2,211,323
Bahrain Government International Bond	B1	6.75	9/20/2029	1,300,000	1,372,836
Bahrain Government International Bond	B1	6.00	9/19/2044	1,130,000	1,034,065
Bahrain Government International Bond	B1	7.50	9/20/2047	3,360,000	3,552,562
Bahrain Government International Bond	B1	7.50	9/20/2047	1,115,000	1,178,901
Banco BTG Pactual SA/Cayman Islands	B1	7.75	2/15/2029	3,750,000	3,917,813
Banco de Bogota SA	Ba2	5.38	2/19/2023	200,000	211,002
Banco de Bogota SA	Ba2	6.25	5/12/2026	2,000,000	2,207,520
Banco do Brasil SA/Cayman	Ba2	3.88	10/10/2022	1,125,000	1,143,563
Banco do Brasil SA/Cayman	B2	9.00	6/29/2049	4,600,000	5,060,000
Banco do Brasil SA/Cayman	Caa1	6.25	10/29/2049	750,000	713,813
Banco GNB Sudameris SA	B1	6.50	4/3/2027	2,808,000	2,952,640
Banco Mercantil del Norte SA/Grand Cayman	Ba1	5.75	10/4/2031	2,000,000	1,947,520
Banco Mercantil del Norte SA/Grand Cayman	Ba2	6.88	12/31/2099	2,000,000	2,220,003
Banco Mercantil del Norte SA/Grand Cayman	Ba2	7.63	12/31/2099	2,490,000	2,546,025
Banco Mercantil del Norte SA/Grand Cayman	Ba2	7.50	12/31/2099	2,200,000	2,223,650
Banco Nacional de Comercio Exterior SNC/Cayman Islands	A3	4.38	10/14/2025	975,000	994,510
Banco Nacional de Comercio Exterior SNC/Cayman Islands	Ba1	3.80	8/11/2026	280,000	282,173

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Banco Nacional de Costa Rica	B1	5.88	4/25/2021	935,000	953,700
Banco Santander SA	Baa1	4.14	4/11/2022	5,000,000	5,080,515
Banco Santander SA	Baa1	3.85	4/12/2023	200,000	207,620
Banco Santander SA	Ba1	6.25	9/11/2049	600,000	718,298
Banco Santander SA	Ba1	6.25	9/11/2049	1,700,000	2,035,179
Bangkok Bank PCL/Hong Kong	Baa1	4.05	3/19/2024	1,499,000	1,579,927
Banistmo SA	Ba1	3.65	9/19/2022	1,060,000	1,062,650
Bank of Montreal	A2	2.90	3/26/2022	890,000	903,624
Bank of Nova Scotia/The	Aaa	1.88	4/26/2021	2,000,000	1,993,107
Bank of Nova Scotia/The	Aa2	3.11	3/7/2022	10,000,000	10,062,950
Banque Centrale de Tunisie International Bond	B2	6.75	10/31/2023	400,000	466,577
Banque Centrale de Tunisie International Bond	B2	5.63	2/17/2024	800,000	903,716
Banque Centrale de Tunisie International Bond	B2	5.75	1/30/2025	200,000	185,656
Banque Centrale de Tunisie International Bond	B2	5.75	1/30/2025	450,000	417,727
Banque Federative du Credit Mutuel SA	Aa3	3.08	7/20/2020	3,595,000	3,605,045
Barclays Bank PLC	Ba1	10.00	5/21/2021	401,000	586,401
Barclays Bank PLC	Ba1	7.63	11/21/2022	1,000,000	1,091,880
Barclays Bank PLC	Ba1	7.63	11/21/2022	5,900,000	6,442,092
Barclays PLC	Baa3	2.88	6/8/2020	2,500,000	2,501,340
Barclays PLC	Baa3	4.61	2/15/2023	600,000	620,807
Barclays PLC	Baa3	4.61	2/15/2023	1,400,000	1,448,550
Barclays PLC	Baa3	4.34	5/16/2024	1,200,000	1,239,477
Barclays PLC	Baa3	3.90	5/16/2024	1,500,000	1,477,897
Barclays PLC	Baa3	3.65	3/16/2025	550,000	552,772
Barclays PLC	Baa3	3.65	3/16/2025	350,000	351,764
Barclays PLC	Ba1	5.20	5/12/2026	2,580,000	2,705,312
Barclays PLC	Baa3	4.97	5/16/2029	1,350,000	1,439,886
Barclays PLC	B1	6.50	12/29/2049	1,300,000	1,495,245
Barclays PLC	B1	6.50	12/29/2049	1,100,000	1,265,207
Barclays PLC	Ba3	8.00	12/31/2099	1,300,000	1,363,375
Barclays PLC	Ba3	8.00	12/31/2099	1,100,000	1,153,625
Bausch Health Americas Inc	B3	8.50	1/31/2027	260,000	285,875
Bausch Health Cos Inc	B3	6.13	4/15/2025	1,400,000	1,429,708
Bausch Health Cos Inc	Ba2	5.75	8/15/2027	100,000	105,098
Bausch Health Cos Inc	Ba2	5.75	8/15/2027	2,410,000	2,532,862
Bausch Health Cos Inc	B3	7.00	1/15/2028	100,000	103,625
Bausch Health Cos Inc	B3	7.25	5/30/2029	80,000	83,200
Bermuda Government International Bond	A2	4.75	2/15/2029	1,920,000	2,116,800
Bharti Airtel Ltd	Ba1	4.38	6/10/2025	1,440,000	1,454,007
Bioceanico Sovereign Certificate Ltd	Ba1	-	6/5/2034	538,000	361,805
BNP Paribas SA	Baa1	3.50	3/1/2023	515,000	529,763
BNP Paribas SA	Baa1	3.38	1/9/2025	1,680,000	1,709,308
BNP Paribas SA	Baa1	4.71	1/10/2025	1,900,000	2,038,567
BNP Paribas SA	Baa1	3.50	11/16/2027	2,600,000	2,660,593
BOC Aviation Ltd	A3	3.88	4/27/2026	1,500,000	1,532,760
Bombardier Inc	Caa1	7.50	12/1/2024	950,000	969,000
Bombardier Inc	Caa1	7.50	3/15/2025	1,075,000	1,078,010
Bombardier Inc	Caa1	7.88	4/15/2027	1,125,000	1,126,406
Bombardier Inc	Caa1	7.88	4/15/2027	800,000	801,000
Bonos de la Nacion Argentina con Ajuste por CER	B2	4.00	3/6/2020	2,340,000	81,022
Bonos De La Nacion Argentina En Moneda Dua	NR	4.50	2/13/2020	10,627,000	9,670,570
Bonos de la Tesoreria de la Republica	A1	2.00	3/1/2035	975,415,645	1,674,605
Bonos de la Tesoreria de la Republica en pesos	A1	4.50	3/1/2026	1,135,000,000	1,835,348
Bonos de la Tesoreria de la Republica en pesos	A1	4.50	3/1/2026	1,600,000,000	2,587,275
Bonos de la Tesoreria de la Republica en pesos	Aa3	5.00	3/1/2035	590,000,000	1,039,063
Bonos de la Tesoreria de la Republica en pesos	A1	6.00	1/1/2043	570,000,000	1,170,677
Boral Finance Pty Ltd	Baa2	3.75	5/1/2028	2,500,000	2,508,283
BPCE SA	Baa2	4.00	9/12/2023	415,000	433,534
Braskem Netherlands Finance BV	Baa3	4.50	1/10/2028	3,000,000	3,034,500
Braskem Netherlands Finance BV	Baa3	4.50	1/10/2028	400,000	404,600
Brazil Letras do Tesouro Nacional	Ba2	-	7/1/2019	34,210,000	8,923,725
Brazil Letras do Tesouro Nacional	Ba2	-	1/1/2020	3,125,000	791,054
Brazil Letras do Tesouro Nacional	Ba3	-	7/1/2021	49,000,000	11,355,382
Brazil Letras do Tesouro Nacional	Ba3	-	7/1/2022	74,046,000	15,992,132
Brazil Minas SPE via State of Minas Gerais	Ba3	5.33	2/15/2028	634,500	653,535
Brazil Minas SPE via State of Minas Gerais	Ba3	5.33	2/15/2028	1,809,000	1,863,270
Brazil Notas do Tesouro Nacional Serie B	Ba2	6.00	8/15/2024	11,059,000	10,739,956
Brazil Notas do Tesouro Nacional Serie B	Ba2	6.00	8/15/2050	4,700,000	5,572,773
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2021	123,010,000	33,867,011
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2021	8,450,000	2,326,447
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2023	19,155,000	5,496,213
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2023	36,105,000	10,359,737
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2023	30,525,000	8,758,648
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2025	102,854,000	30,311,961
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2025	27,430,000	8,083,858
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2025	6,720,000	1,980,442
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2027	60,540,000	18,126,033
Brazil Notas do Tesouro Nacional Serie F	Ba2	10.00	1/1/2027	11,810,000	3,535,984
Brazilian Government International Bond	Ba2	4.88	1/22/2021	8,500,000	8,818,750
Brazilian Government International Bond	Ba2	2.63	1/5/2023	2,000,000	1,982,500
Brazilian Government International Bond	Ba2	8.25	1/20/2034	1,480,000	1,973,965

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Brazilian Government International Bond	Ba2	5.63	1/7/2041	1,460,000	1,564,770
Brazilian Government International Bond	Ba2	5.00	1/27/2045	700,000	691,957
Brookfield Finance Inc	Baa2	3.90	1/25/2028	900,000	917,789
Brookfield Residential Properties Inc / Brookfield Residential US Corp	B1	6.13	7/1/2022	750,000	763,125
C&W Senior Financing DAC	B2	7.50	10/15/2026	1,700,000	1,772,250
C&W Senior Financing DAC	B2	6.88	9/15/2027	3,035,000	3,133,941
C&W Senior Financing DAC	B2	6.88	9/15/2027	925,000	955,155
Canada Housing Trust No 1	Aaa	1.25	12/15/2020	1,035,000	787,154
Canadian Government Bond	Aaa	1.75	9/1/2019	2,874,000	2,199,086
Canadian Government Bond	Aaa	1.25	11/1/2019	6,200,000	4,736,957
Canadian Government Real Return Bond	Aaa	4.25	12/1/2021	2,455,185	2,065,850
Canadian Government Real Return Bond	Aaa	1.50	12/1/2044	517,572	505,210
Canadian Government Real Return Bond	Aaa	1.25	12/1/2047	1,180,135	1,127,204
Canadian Government Real Return Bond	Aaa	0.50	12/1/2050	1,150,897	925,685
Canadian Imperial Bank of Commerce	Aa2	3.13	6/16/2022	10,000,000	10,077,213
Canadian Pacific Railway Co	Baa1	6.13	9/15/2115	200,000	274,056
Celulosa Arauco y Constitucion SA	Baa3	5.50	4/30/2049	353,000	371,533
Cemex SAB de CV	Ba2	6.13	5/5/2025	1,435,000	1,501,369
Cemex SAB de CV	Ba2	7.75	4/16/2026	1,070,000	1,177,011
Cencosud SA	Baa3	4.88	1/20/2023	785,000	820,237
Cenovus Energy Inc	Ba1	5.40	6/15/2047	1,344,000	1,458,537
Central American Bottling Corp	Ba2	5.75	1/31/2027	1,585,000	1,636,513
Central Nippon Expressway Co Ltd	A1	2.36	5/28/2021	200,000	199,779
China Evergrande Group	B2	8.25	3/23/2022	3,050,000	2,938,463
China Evergrande Group	B2	7.50	6/28/2023	250,000	223,865
China Evergrande Group	B2	7.50	6/28/2023	680,000	608,912
China Evergrande Group	B2	8.75	6/28/2025	700,000	620,628
China SCE Group Holdings Ltd	B2	7.45	4/17/2021	2,763,000	2,825,311
Chinalco Capital Holdings Ltd	NR	4.00	8/25/2021	280,000	278,108
Chinalco Capital Holdings Ltd	NR	4.25	4/21/2022	200,000	198,979
CIMPOR Financial Operations BV	B2	5.75	7/17/2024	1,600,000	1,402,000
Citizens Financial Group Inc	Baa2	4.15	9/28/2022	3,890,000	4,021,970
CK Hutchison International 17 II Ltd	A2	3.25	9/29/2027	3,165,000	3,206,337
CNAC HK Finbridge Co Ltd	Baa2	4.88	3/14/2025	2,435,000	2,617,799
CNAC HK Finbridge Co Ltd	Baa2	4.13	7/19/2027	1,860,000	1,911,383
Colbun SA	Baa2	4.50	7/10/2024	817,000	859,171
Colombia Government International Bond	Baa2	7.75	4/14/2021	3,981,000,000	1,297,580
Colombia Government International Bond	Baa2	2.63	3/15/2023	1,163,000	1,157,197
Colombia Government International Bond	Baa2	4.38	3/21/2023	260,000,000	79,109
Colombia Government International Bond	Baa2	4.50	1/28/2026	1,625,000	1,754,188
Colombia Government International Bond	Baa2	9.85	6/28/2027	414,000,000	162,500
Colombia Government International Bond	Baa2	4.50	3/15/2029	2,895,000	3,161,340
Colombia Government International Bond	Baa2	7.38	9/18/2037	1,290,000	1,754,413
Colombia Government International Bond	Baa2	6.13	1/18/2041	685,000	847,694
Colombia Government International Bond	Baa2	5.00	6/15/2045	8,725,000	9,628,038
Colombia Government International Bond	Baa2	5.00	6/15/2045	2,352,000	2,595,432
Colombia Government International Bond	Baa2	5.00	6/15/2045	500,000	551,750
Colombian TES	Baa2	7.00	5/4/2022	4,507,000,000	1,482,230
Colombian TES	Baa2	7.00	5/4/2022	7,420,000,000	2,440,236
Colombian TES	Baa2	10.00	7/24/2024	15,508,000,000	5,853,325
Colombian TES	Baa2	10.00	7/24/2024	13,349,400,000	5,038,585
Colombian TES	Baa2	10.00	7/24/2024	3,044,600,000	1,149,151
Colombian TES	Baa2	7.50	8/26/2026	22,854,600,000	7,893,146
Colombian TES	Baa2	7.50	8/26/2026	13,120,000,000	4,531,170
Colombian TES	Baa2	7.50	8/26/2026	3,231,700,000	1,116,111
Colombian TES	Baa2	6.00	4/28/2028	9,938,200,000	3,110,669
Colombian TES	Baa2	6.00	4/28/2028	4,000,000,000	1,252,005
Colombian TES	Baa2	7.75	9/18/2030	12,943,200,000	4,546,918
Colombian TES	Baa2	7.75	9/18/2030	25,808,300,000	9,066,399
Colombian TES	Baa2	7.75	9/18/2030	4,190,000,000	1,471,938
Colombian TES	Baa2	7.00	6/30/2032	17,276,900,000	5,706,764
Colombian TES	Baa2	7.00	6/30/2032	3,050,000,000	1,007,451
Cometa Energia SA de CV	Baa3	6.38	4/24/2035	1,549,266	1,593,808
Commonwealth Bank of Australia/New York NY	Aa3	2.30	9/6/2019	7,230,296	7,229,296
Congolese International Bond	B3	6.00	6/30/2029	1,065,710	932,709
Consorcio Transmantaro SA	Baa3	4.38	5/7/2023	2,571,000	2,670,626
Cooperatieve Rabobank UA	Baa1	6.88	3/19/2020	700,000	835,025
Cooperatieve Rabobank UA	Baa1	6.88	3/19/2020	2,000,000	2,385,787
Cooperatieve Rabobank UA	Baa3	5.50	1/22/2049	1,100,000	1,302,788
Cooperatieve Rabobank UA	Baa3	5.50	1/22/2049	4,329,000	5,127,062
Cooperatieve Rabobank UA	Baa3	6.63	12/29/2049	800,000	1,007,729
Corp Andina de Fomento	Aa3	2.13	9/27/2021	1,085,000	1,075,506
Corp Andina de Fomento	Aa3	3.25	2/11/2022	315,000	320,635
Corp Andina de Fomento	Aa3	2.75	1/6/2023	325,000	327,337
Costa Rica Government International Bond	B1	4.38	4/30/2025	3,450,000	3,303,410
Costa Rica Government International Bond	B1	4.38	4/30/2025	790,000	756,433
Costa Rica Government International Bond	B1	7.00	4/4/2044	3,825,000	3,796,351
Costa Rica Government International Bond	B1	7.00	4/4/2044	1,569,000	1,557,248
Costa Rica Government International Bond	B1	7.00	4/4/2044	1,720,000	1,707,117
Costa Rica Government International Bond	B1	7.16	3/12/2045	4,538,000	4,549,390
Costa Rica Government International Bond	B1	7.16	3/12/2045	1,853,000	1,857,651

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Country Garden Holdings Co Ltd	Ba1	8.00	1/27/2024	500,000	541,872
Country Garden Holdings Co Ltd	Ba1	8.00	1/27/2024	1,240,000	1,343,842
Credit Agricole Corporate & Investment Bank SA	A1	2.98	5/3/2021	5,000,000	4,999,973
Credit Suisse AG	Baa2	6.50	8/8/2023	1,000,000	1,100,000
Credit Suisse Group AG	Baa2	4.21	6/12/2024	2,000,000	2,098,626
Credit Suisse Group AG	Baa2	4.28	1/9/2028	250,000	263,921
Credit Suisse Group AG	Baa2	4.28	1/9/2028	400,000	422,274
Credit Suisse Group AG	Baa2	3.87	1/12/2029	700,000	721,633
Credit Suisse Group AG	Ba2	7.25	12/31/2099	1,200,000	1,290,000
Credit Suisse Group Funding Guernsey Ltd	Baa2	2.75	3/26/2020	900,000	901,407
Credit Suisse Group Funding Guernsey Ltd	Baa2	4.89	4/16/2021	1,000,000	1,031,814
Credit Suisse Group Funding Guernsey Ltd	Baa2	3.80	9/15/2022	600,000	622,021
Credit Suisse Group Funding Guernsey Ltd	Baa2	3.80	6/9/2023	1,000,000	1,037,072
Credito Real SAB de CV SOFOM ER	Ba1	9.50	2/7/2026	1,100,000	1,212,750
Crown European Holdings SA	Ba2	2.88	2/1/2026	1,600,000	1,969,002
CSN Islands XII Corp	B2	7.00	9/29/2049	2,751,000	2,482,778
CSN Resources SA	B2	7.63	2/13/2023	1,500,000	1,582,500
CSN Resources SA	B2	7.63	2/13/2023	1,681,000	1,773,455
CSN Resources SA	B2	7.63	4/17/2026	3,400,000	3,604,714
Czech Republic Government Bond	Aa2	2.40	9/17/2025	26,710,000	1,261,450
Czech Republic Government Bond	Aa2	2.75	7/23/2029	12,700,000	631,585
Czech Republic Government Bond	Aa2	2.00	10/13/2033	21,600,000	99,236
Czech Republic Government Bond	A1	4.20	12/4/2036	1,600,000	95,751
Dana Financing Luxembourg Sarl	B2	5.75	4/15/2025	700,000	718,375
Delhi International Airport Ltd	Ba2	6.13	10/31/2026	1,475,000	1,548,750
Delhi International Airport Ltd	Ba2	6.45	6/4/2029	1,600,000	1,684,800
Delhi International Airport Ltd	Ba2	6.45	6/4/2029	660,000	694,980
Denmark I/L Government Bond	Aaa	0.10	11/15/2023	13,409,389	2,202,053
Deutsche Bank AG	Baa3	0.18	12/7/2020	600,000	675,081
Deutsche Bank AG	Baa3	3.38	5/12/2021	415,000	413,233
Deutsche Bank AG/New York NY	Baa3	4.25	2/4/2021	1,145,000	1,155,117
Deutsche Bank AG/New York NY	Baa3	3.86	2/4/2021	725,000	718,937
Deutsche Bank AG/New York NY	Baa3	4.25	2/4/2021	1,000,000	1,008,836
Deutsche Bank AG/New York NY	Baa3	4.25	10/14/2021	800,000	811,021
Deutsche Bank AG/New York NY	Baa3	4.25	10/14/2021	2,500,000	2,534,441
Deutsche Bank AG/New York NY	Baa3	4.25	10/14/2021	2,500,000	2,534,441
Deutsche Bank AG/New York NY	Baa3	5.00	2/14/2022	1,600,000	1,649,305
Deutsche Bank AG/New York NY	Baa3	5.00	2/14/2022	1,050,000	1,082,356
Deutsche Bank AG/New York NY	Baa3	5.00	2/14/2022	2,400,000	2,473,957
Development Bank of Japan Inc	A1	1.63	9/1/2021	1,600,000	1,584,513
Development Bank of Kazakhstan JSC	Baa3	4.13	12/10/2022	690,000	700,378
Development Bank of Mongolia LLC	B2	7.25	10/23/2023	3,350,000	3,492,246
Development Bank of Mongolia LLC	B2	7.25	10/23/2023	450,000	469,108
Development Bank of the Republic of Belarus JSC	B2	6.75	5/2/2024	1,650,000	1,724,250
Development Bank of the Republic of Belarus JSC	B2	6.75	5/2/2024	1,190,000	1,243,550
Digicel Group One Ltd	Caa2	8.25	12/30/2022	151,000	83,050
Digicel Group Two Ltd	Ca	8.25	9/30/2022	1,582,000	348,040
Digicel Ltd	Caa2	6.75	3/1/2023	285,000	159,600
Dominican Republic International Bond	Ba3	7.50	5/6/2021	426,667	449,071
Dominican Republic International Bond	Ba3	7.50	5/6/2021	906,667	954,276
Dominican Republic International Bond	Ba3	5.88	4/18/2024	1,955,000	2,089,700
Dominican Republic International Bond	Ba3	5.88	4/18/2024	1,615,000	1,726,274
Dominican Republic International Bond	Ba3	5.50	1/27/2025	1,600,000	1,700,016
Dominican Republic International Bond	Ba3	9.75	6/5/2026	49,500,000	1,004,657
Dominican Republic International Bond	Ba3	9.75	6/5/2026	218,850,000	4,441,803
Dominican Republic International Bond	Ba3	9.75	6/5/2026	16,000,000	324,738
Dominican Republic International Bond	Ba3	5.95	1/25/2027	5,718,000	6,161,145
Dominican Republic International Bond	Ba3	6.00	7/19/2028	4,475,000	4,827,451
Dominican Republic International Bond	Ba3	6.00	7/19/2028	1,090,000	1,175,848
Dominican Republic International Bond	Ba3	7.45	4/30/2044	1,985,000	2,300,139
Dominican Republic International Bond	Ba3	6.85	1/27/2045	2,645,000	2,892,995
Dominican Republic International Bond	Ba3	6.85	1/27/2045	2,690,000	2,942,214
Dominican Republic International Bond	Ba3	6.50	2/15/2048	4,042,000	4,269,403
Dominican Republic International Bond	Ba3	6.40	6/5/2049	3,700,000	3,871,162
DP World Crescent Ltd	Baa1	4.85	9/26/2028	300,000	319,362
DP World PLC	Baa1	5.63	9/25/2048	2,660,000	2,944,950
Dubai DOF Sukuk Ltd	Aa2	5.00	4/30/2029	1,079,000	1,168,255
Ecopetrol SA	Baa3	5.88	9/18/2023	304,000	336,163
Ecopetrol SA	Baa3	5.88	5/28/2045	6,565,000	7,260,234
Ecuador Government International Bond	B3	10.50	3/24/2020	590,000	615,081
Ecuador Government International Bond	B3	10.50	3/24/2020	400,000	417,004
Ecuador Government International Bond	B3	10.50	3/24/2020	380,000	396,154
Ecuador Government International Bond	B3	10.50	3/24/2020	320,000	333,603
Ecuador Government International Bond	B3	10.75	3/28/2022	870,000	976,584
Ecuador Government International Bond	B3	10.75	3/28/2022	395,000	443,391
Ecuador Government International Bond	B3	8.75	6/2/2023	1,945,000	2,122,501
Ecuador Government International Bond	B3	7.95	6/20/2024	6,290,000	6,588,838
Ecuador Government International Bond	B3	7.95	6/20/2024	1,205,000	1,262,250
Ecuador Government International Bond	B3	9.65	12/13/2026	298,000	322,588
Ecuador Government International Bond	B3	9.65	12/13/2026	200,000	216,502
Ecuador Government International Bond	B3	9.65	12/13/2026	625,000	676,569



Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Ecuador Government International Bond	B3	9.65	12/13/2026	1,950,000	2,110,895
Ecuador Government International Bond	B3	9.63	6/2/2027	710,000	765,032
Ecuador Government International Bond	B3	9.63	6/2/2027	420,000	452,554
Ecuador Government International Bond	B3	9.63	6/2/2027	1,000,000	1,077,510
Ecuador Government International Bond	B3	8.88	10/23/2027	1,056,000	1,098,251
Ecuador Government International Bond	B3	7.88	1/23/2028	9,085,000	8,982,885
Ecuador Government International Bond	B3	10.75	1/31/2029	750,000	845,633
Ecuador Government International Bond	B3	10.75	1/31/2029	1,580,000	1,781,466
Ecuador Government International Bond	B3	10.75	1/31/2029	675,000	761,069
Egypt Government Bond	B2	15.16	10/10/2022	13,000,000	762,084
Egypt Government International Bond	B2	6.13	1/31/2022	3,118,000	3,214,440
Egypt Government International Bond	B2	6.13	1/31/2022	1,567,000	1,615,467
Egypt Government International Bond	B2	6.13	1/31/2022	715,000	737,115
Egypt Government International Bond	B2	4.75	4/11/2025	725,000	842,209
Egypt Government International Bond	B2	4.75	4/11/2025	570,000	662,150
Egypt Government International Bond	B2	5.88	6/11/2025	3,491,000	3,558,272
Egypt Government International Bond	B2	4.75	4/16/2026	1,035,000	1,184,269
Egypt Government International Bond	B2	7.50	1/31/2027	300,000	319,766
Egypt Government International Bond	B2	7.50	1/31/2027	500,000	532,944
Egypt Government International Bond	B2	6.59	2/21/2028	25,000	25,216
Egypt Government International Bond	B2	6.59	2/21/2028	4,005,000	4,039,523
Egypt Government International Bond	B2	7.60	3/1/2029	8,560,000	9,025,236
Egypt Government International Bond	B2	7.60	3/1/2029	640,000	674,784
Egypt Government International Bond	B2	5.63	4/16/2030	200,000	222,410
Egypt Government International Bond	B2	5.63	4/16/2030	460,000	511,542
Egypt Government International Bond	B2	6.38	4/11/2031	840,000	971,695
Egypt Government International Bond	B2	6.38	4/11/2031	1,075,000	1,243,538
Egypt Government International Bond	B2	8.50	1/31/2047	3,490,000	3,694,926
Egypt Government International Bond	B2	8.50	1/31/2047	560,000	592,882
Egypt Government International Bond	B2	8.50	1/31/2047	510,000	539,946
Egypt Government International Bond	B2	7.90	2/21/2048	200,000	202,486
Egypt Government International Bond	B2	8.70	3/1/2049	6,473,000	6,958,475
Egypt Government International Bond	B2	8.70	3/1/2049	1,239,000	1,331,925
Egypt Government International Bond	B2	8.70	3/1/2049	745,000	800,875
Egypt Treasury Bills	B2	-	7/2/2019	12,950,000	774,332
Egypt Treasury Bills	B2	-	7/16/2019	34,450,000	2,051,662
Egypt Treasury Bills	B2	-	7/30/2019	16,000,000	946,828
Egypt Treasury Bills	B2	-	8/6/2019	20,875,000	1,231,306
Egypt Treasury Bills	B2	-	8/13/2019	20,200,000	1,187,572
Egypt Treasury Bills	B2	-	8/13/2019	89,725,000	5,274,996
Egypt Treasury Bills	B2	-	9/24/2019	36,000,000	2,073,169
Egypt Treasury Bills	B2	-	10/29/2019	164,625,000	9,325,002
Egypt Treasury Bills	B2	-	12/17/2019	94,600,000	5,240,886
El Salvador Government International Bond	B3	7.38	12/1/2019	495,000	499,336
El Salvador Government International Bond	B3	7.38	12/1/2019	215,000	216,883
El Salvador Government International Bond	B3	5.88	1/30/2025	3,525,000	3,511,817
El Salvador Government International Bond	B3	5.88	1/30/2025	120,000	119,551
El Salvador Government International Bond	B3	5.88	1/30/2025	840,000	836,858
El Salvador Government International Bond	B3	6.38	1/18/2027	1,000,000	997,510
El Salvador Government International Bond	B3	6.38	1/18/2027	213,000	212,470
El Salvador Government International Bond	B3	8.63	2/28/2029	1,205,000	1,369,193
El Salvador Government International Bond	B3	8.25	4/10/2032	630,000	693,794
El Salvador Government International Bond	B3	7.65	6/15/2035	3,850,000	4,004,039
El Salvador Government International Bond	B3	7.65	6/15/2035	1,005,000	1,045,210
El Salvador Government International Bond	B3	7.63	2/1/2041	1,600,000	1,686,000
Elementia SAB de CV	Ba2	5.50	1/15/2025	1,600,000	1,539,616
Embraer Netherlands Finance BV	Ba1	5.05	6/15/2025	150,000	161,814
Embraer Overseas Ltd	Ba1	5.70	9/16/2023	250,000	273,753
Emirate of Dubai Government International Bonds	Aa2	5.25	1/30/2043	365,000	395,851
Emirate of Dubai Government International Bonds	Aa2	5.25	1/30/2043	805,000	873,042
Empresa de Transmision Electrica SA	Baa1	5.13	5/2/2049	271,000	296,339
Enbridge Inc	Baa2	2.98	1/10/2020	1,100,000	1,100,249
Enbridge Inc	Baa2	2.98	1/10/2020	12,950,000	12,952,927
Enbridge Inc	Baa2	2.90	7/15/2022	1,500,000	1,522,099
Enbridge Inc	Baa2	4.25	12/1/2026	1,270,000	1,380,329
Enbridge Inc	Baa2	3.70	7/15/2027	1,100,000	1,136,099
Encana Corp	Ba1	6.50	8/15/2034	400,000	490,998
Enel Americas SA	Baa3	4.00	10/25/2026	1,030,000	1,060,900
Enel Chile SA	Baa2	4.88	6/12/2028	599,000	654,408
Enel Generacion Chile SA	Baa1	4.25	4/15/2024	1,466,000	1,539,195
Energuate Trust	Ba2	5.88	5/3/2027	1,019,000	1,041,928
Energuate Trust	Ba2	5.88	5/3/2027	1,000,000	1,022,500
Equinor ASA	Aa2	7.25	9/23/2027	139,000	182,832
Eskom Holdings SOC Ltd	B3	5.75	1/26/2021	800,000	806,387
Eskom Holdings SOC Ltd	B3	6.75	8/6/2023	1,815,000	1,899,710
Eskom Holdings SOC Ltd	B3	7.13	2/11/2025	320,000	335,292
Eskom Holdings SOC Ltd	B3	7.13	2/11/2025	2,825,000	2,959,995
Eskom Holdings SOC Ltd	Baa3	6.35	8/10/2028	425,000	459,869
Eskom Holdings SOC Ltd	B3	8.45	8/10/2028	770,000	869,415
Eskom Holdings SOC Ltd	Baa3	6.35	8/10/2028	600,000	649,226
Ethiopia International Bond	B1	6.63	12/11/2024	200,000	208,420

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Ethiopia International Bond	B1	6.63	12/11/2024	400,000	416,840
Ethiopia International Bond	B1	6.63	12/11/2024	250,000	260,525
Eurochem Finance DAC	Ba3	5.50	3/13/2024	825,000	865,219
Evraz PLC	Ba2	5.25	4/2/2024	785,000	817,161
Export Credit Bank of Turkey	B2	5.00	9/23/2021	750,000	729,375
Export Credit Bank of Turkey	B2	5.00	9/23/2021	635,000	617,538
Export Credit Bank of Turkey	B2	4.25	9/18/2022	900,000	842,188
Export Credit Bank of Turkey	B2	8.25	1/24/2024	200,000	208,798
Export Credit Bank of Turkey	B2	6.13	5/3/2024	460,000	441,674
Export-Import Bank of India	Baa2	3.88	2/1/2028	325,000	333,557
Fantasia Holdings Group Co Ltd	B3	7.38	10/4/2021	378,000	344,943
FCE Bank PLC	Baa3	0.19	8/26/2020	600,000	679,619
FCE Bank PLC	Baa3	0.87	9/13/2021	300,000	342,340
FCE Bank PLC	Baa3	0.87	9/13/2021	1,000,000	1,141,133
Fenix Power Peru SA	Ba1	4.32	9/20/2027	1,132,147	1,137,808
Fermaca Enterprises S de RL de CV	Baa2	6.38	3/30/2038	693,567	720,623
Finland Government International Bond	Aa1	6.95	2/15/2026	700,000	885,136
First Quantum Minerals Ltd	Caa1	7.50	4/1/2025	4,250,000	4,048,125
First Quantum Minerals Ltd	B2	6.88	3/1/2026	1,050,000	973,875
Fondo MIVIVIENDA SA	Baa1	3.50	1/31/2023	705,000	716,456
French Republic Government Bond OAT	Aa2	0.10	7/25/2021	5,144,453	6,031,916
French Republic Government Bond OAT	Aa2	0.10	3/1/2025	10,959,446	13,326,882
French Republic Government Bond OAT	Aa2	0.10	3/1/2028	6,761,762	8,397,882
French Republic Government Bond OAT	Aa2	0.10	7/25/2036	1,440,642	1,839,133
French Republic Government Bond OAT	Aa2	1.80	7/25/2040	2,995,525	5,176,799
Gabon Government International Bond	NR	6.38	12/12/2024	1,575,000	1,558,683
Gabon Government International Bond	NR	6.38	12/12/2024	1,645,000	1,627,958
Gabon Government International Bond	NR	6.38	12/12/2024	450,000	445,338
Gas Natural de Lima y Callao SA	Baa2	4.38	4/1/2023	1,108,000	1,141,251
Gazprom OAO Via Gaz Capital SA	Baa2	4.95	3/23/2027	304,000	320,755
Gazprom OAO Via Gaz Capital SA	Baa2	4.95	2/6/2028	2,126,000	2,249,512
Gazprom OAO Via Gaz Capital SA	Baa2	8.63	4/28/2034	2,365,000	3,221,343
Gazprom OAO Via Gaz Capital SA	Baa2	7.29	8/16/2037	420,000	529,882
GC Treasury Center Co Ltd	Baa2	4.25	9/19/2022	1,372,000	1,427,374
GE Capital International Funding Co Unlimited Co	Baa1	2.34	11/15/2020	16,000,000	15,924,038
Ghana Government International Bond	B3	7.88	8/7/2023	400,000	433,549
Ghana Government International Bond	B3	7.88	8/7/2023	900,000	975,485
Ghana Government International Bond	B3	8.13	1/18/2026	1,840,000	1,978,000
Ghana Government International Bond	B3	7.88	3/26/2027	595,000	626,000
Ghana Government International Bond	B1	10.75	10/14/2030	200,000	252,684
Ghana Government International Bond	B3	8.13	3/26/2032	8,675,000	8,806,999
Ghana Government International Bond	B3	8.63	6/16/2049	400,000	403,300
Ghana Government International Bond	B3	8.95	3/26/2051	6,475,000	6,702,946
Ghana Government International Bond	B3	8.95	3/26/2051	4,173,000	4,319,906
Ghana Government International Bond	B3	8.95	3/26/2051	505,000	522,778
Ghana Treasury Note	B2	17.24	11/11/2019	130,000	23,920
Ghana Treasury Note	B2	17.18	1/6/2020	600,000	110,421
Ghana Treasury Note	B2	16.50	2/17/2020	4,750,000	869,204
Ghana Treasury Note	B2	16.50	3/16/2020	1,200,000	220,128
Global Bank Corp	Baa3	4.50	10/20/2021	1,600,000	1,648,000
Global Bank Corp	Baa3	5.25	4/16/2029	3,650,000	3,809,688
Global Investments Ltd	NR	4.40	3/9/2023	3,200,000	3,037,927
Global Investments Ltd	NR	4.40	3/9/2023	1,000,000	949,352
Globo Comunicacao e Participacoes SA	Ba1	4.84	6/8/2025	1,030,000	1,055,760
GLP Pte Ltd	Baa3	3.88	6/4/2025	916,000	914,651
GMR Hyderabad International Airport Ltd	Ba1	4.25	10/27/2027	245,000	222,868
GMR Hyderabad International Airport Ltd	Ba1	4.25	10/27/2027	2,280,000	2,074,040
GNL Quintero SA	Baa2	4.63	7/31/2029	200,000	211,750
Gohl Capital Ltd	Baa1	4.25	1/24/2027	595,000	612,480
Gohl Capital Ltd	Baa1	4.25	1/24/2027	865,000	890,412
Gold Fields Orogen Holdings BVI Ltd	Baa3	5.13	5/15/2024	440,000	458,975
Gold Fields Orogen Holdings BVI Ltd	Baa3	6.13	5/15/2029	2,950,000	3,237,625
Gran Tierra Energy International Holdings Ltd	B1	6.25	2/15/2025	364,000	338,975
Greenko Dutch BV	Ba1	5.25	7/24/2024	810,000	795,776
Greenko Dutch BV	Ba1	5.25	7/24/2024	1,820,000	1,788,041
Greenko Dutch BV	Ba1	5.25	7/24/2024	1,200,000	1,178,928
Grupo Televisa SAB	Baa1	5.25	5/24/2049	1,515,000	1,571,821
GTL Trade Finance Inc	Ba1	7.25	4/16/2044	1,450,000	1,725,355
GTL Trade Finance Inc / Gerdau Holdings Inc	Ba1	5.89	4/29/2024	476,000	520,030
Guatemala Government Bond	Ba1	5.75	6/6/2022	1,177,000	1,252,034
Guatemala Government Bond	Ba1	4.50	5/3/2026	853,000	860,677
Guatemala Government Bond	Ba1	4.90	6/1/2030	2,450,000	2,517,375
Guatemala Government Bond	Ba1	6.13	6/1/2050	1,700,000	1,780,767
HDFC Bank Ltd	Baa2	8.10	3/22/2025	20,000,000	288,154
Hellenic Republic Government Bond	B1	3.50	1/30/2023	340,000	419,865
Hellenic Republic Government Bond	B1	3.38	2/15/2025	6,900,000	8,616,543
Hellenic Republic Government International Bond	B1	5.20	7/17/2034	455,000	623,475
Hidrovias International Finance SARM	Ba3	5.95	1/24/2025	650,000	664,469
Honduras Government International Bond	B1	8.75	12/16/2020	407,000	435,494
Honduras Government International Bond	B1	7.50	3/15/2024	1,235,000	1,356,969
Honduras Government International Bond	B1	6.25	1/19/2027	665,000	714,050

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Housing Development Finance Corp Ltd	Baa3	7.88	8/21/2019	120,000,000	1,739,655
HPCL-Mittal Energy Ltd	Ba2	5.25	4/28/2027	670,000	669,341
HSBC Holdings PLC	A2	3.40	3/8/2021	800,000	812,302
HSBC Holdings PLC	A2	3.12	5/18/2021	400,000	400,316
HSBC Holdings PLC	A2	3.12	5/18/2021	1,325,000	1,326,047
HSBC Holdings PLC	A2	3.12	5/18/2021	5,000,000	5,003,950
HSBC Holdings PLC	A2	2.95	5/25/2021	1,200,000	1,210,550
HSBC Holdings PLC	A2	3.09	9/11/2021	10,000,000	10,009,247
HSBC Holdings PLC	A2	4.10	1/5/2022	300,000	306,566
HSBC Holdings PLC	A2	3.52	5/18/2024	600,000	601,598
HSBC Holdings PLC	A2	4.30	3/8/2026	800,000	859,266
HSBC Holdings PLC	A2	4.29	9/12/2026	1,600,000	1,702,114
HSBC Holdings PLC	A2	3.97	5/22/2030	1,465,000	1,530,275
HSBC Holdings PLC	Baa3	4.75	12/31/2099	600,000	717,349
HSBC Holdings PLC	Baa3	5.88	12/31/2099	700,000	935,057
HSBC Holdings PLC	Baa3	4.75	12/31/2099	800,000	956,465
HT Global IT Solutions Holdings Ltd	Ba3	7.00	7/14/2021	800,000	827,401
HTA Group Ltd/Mauritius	B2	9.13	3/8/2022	1,875,000	1,967,063
HTA Group Ltd/Mauritius	B2	9.13	3/8/2022	770,000	807,807
Hungary Government Bond	Baa3	6.00	11/24/2023	56,120,000	237,798
Hungary Government Bond	Baa2	2.50	10/24/2024	500,000,000	1,840,508
Hungary Government Bond	Baa2	6.75	10/22/2028	382,000,000	1,830,790
Hungary Government Bond	Baa3	3.00	8/21/2030	407,000,000	1,487,554
Hungary Government International Bond	Baa3	6.38	3/29/2021	700,000	747,180
Hungary Government International Bond	Baa3	5.38	2/21/2023	1,250,000	1,375,038
Hungary Government International Bond	Baa3	5.38	2/21/2023	1,554,000	1,709,447
Hungary Government International Bond	Baa3	7.63	3/29/2041	120,000	192,432
Hungary Government International Bond	Baa3	7.63	3/29/2041	1,058,000	1,696,609
Hunt Oil Co of Peru LLC Sucursal Del Peru	Ba1	6.38	6/1/2028	850,000	947,325
ICICI Bank Ltd/Dubai	Baa3	4.00	3/18/2026	1,000,000	1,018,053
IHS Markit Ltd	Ba1	4.25	5/1/2029	3,285,000	3,448,396
IHS Netherlands Holdco BV	B1	9.50	10/27/2021	2,000,000	2,075,160
India Government Bond	Baa2	8.20	2/15/2022	744,000,000	11,214,835
India Government Bond	Baa2	8.08	8/2/2022	1,515,000,000	22,870,821
India Government Bond	Baa2	6.84	12/19/2022	496,000,000	7,240,871
India Government Bond	Baa2	7.68	12/15/2023	1,585,000,000	23,799,971
India Government Bond	Baa2	6.79	5/15/2027	2,550,000,000	36,436,294
Indika Energy Capital III Pte Ltd	Ba3	5.88	11/9/2024	1,750,000	1,708,823
Indonesia Asahan Aluminium Persero PT	Baa2	5.71	11/15/2023	515,000	564,754
Indonesia Asahan Aluminium Persero PT	Baa2	6.53	11/15/2028	4,101,000	4,840,430
Indonesia Asahan Aluminium Persero PT	Baa2	6.53	11/15/2028	255,000	300,978
Indonesia Asahan Aluminium Persero PT	Baa2	6.53	11/15/2028	1,570,000	1,853,078
Indonesia Asahan Aluminium Persero PT	Baa2	6.76	11/15/2048	8,500,000	10,443,562
Indonesia Asahan Aluminium Persero PT	Baa2	6.76	11/15/2048	410,000	503,748
Indonesia Government International Bond	Baa2	2.63	6/14/2023	920,000	1,133,922
Indonesia Government International Bond	Baa2	5.38	10/17/2023	1,190,000	1,305,796
Indonesia Government International Bond	Baa2	5.88	1/15/2024	880,000	986,345
Indonesia Government International Bond	Baa2	4.45	2/11/2024	1,745,000	1,852,944
Indonesia Government International Bond	Baa2	2.15	7/18/2024	1,360,000	1,647,413
Indonesia Government International Bond	Baa2	4.13	1/15/2025	320,000	336,170
Indonesia Government International Bond	Baa2	4.75	1/8/2026	1,500,000	1,631,982
Indonesia Government International Bond	Baa2	3.50	1/11/2028	440,000	441,738
Indonesia Government International Bond	Baa2	3.75	6/14/2028	1,100,000	1,494,927
Indonesia Government International Bond	Baa2	8.50	10/12/2035	535,000	805,719
Indonesia Government International Bond	Baa2	6.63	2/17/2037	310,000	403,202
Indonesia Government International Bond	Baa2	7.75	1/17/2038	770,000	1,113,369
Indonesia Government International Bond	Baa2	6.75	1/15/2044	875,000	1,195,964
Indonesia Government International Bond	Baa2	5.35	2/11/2049	200,000	239,271
Indonesia Treasury Bond	Baa2	8.25	7/15/2021	76,344,000,000	5,523,260
Indonesia Treasury Bond	Baa2	7.00	5/15/2022	69,875,000,000	4,928,716
Indonesia Treasury Bond	Baa2	12.90	6/15/2022	25,088,000,000	2,033,473
Indonesia Treasury Bond	Baa2	10.25	7/15/2022	3,032,000,000	231,652
Indonesia Treasury Bond	Baa2	5.63	5/15/2023	17,104,000,000	1,156,224
Indonesia Treasury Bond	Baa2	9.50	7/15/2023	243,530,000,000	18,752,941
Indonesia Treasury Bond	Baa2	11.75	8/15/2023	3,038,000,000	250,482
Indonesia Treasury Bond	Baa2	8.38	3/15/2024	221,970,000,000	16,560,142
Indonesia Treasury Bond	Baa2	8.38	3/15/2024	5,450,000,000	406,599
Indonesia Treasury Bond	Baa2	10.00	9/15/2024	1,819,000,000	144,983
Indonesia Treasury Bond	Baa2	8.38	9/15/2026	252,256,000,000	18,958,026
Indonesia Treasury Bond	Baa2	8.38	9/15/2026	70,000,000,000	5,260,774
Indonesia Treasury Bond	Baa2	8.38	9/15/2026	26,650,000,000	2,002,852
Indonesia Treasury Bond	Baa2	7.00	5/15/2027	56,780,000,000	3,922,622
Indonesia Treasury Bond	Baa2	7.00	5/15/2027	20,000,000,000	1,381,692
Indonesia Treasury Bond	Baa2	7.00	5/15/2027	4,300,000,000	297,064
Indonesia Treasury Bond	Baa2	10.25	7/15/2027	6,160,000,000	510,120
Indonesia Treasury Bond	Baa2	10.00	2/15/2028	1,144,000,000	94,262
Indonesia Treasury Bond	Baa2	6.13	5/15/2028	3,433,000,000	223,710
Indonesia Treasury Bond	Baa2	9.00	3/15/2029	23,397,000,000	1,824,481
Indonesia Treasury Bond	Baa2	9.00	3/15/2029	23,620,000,000	1,841,870
Indonesia Treasury Bond	Baa2	9.00	3/15/2029	112,858,000,000	8,800,584
Indonesia Treasury Bond	Baa2	9.00	3/15/2029	62,200,000,000	4,850,310

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Indonesia Treasury Bond	Baa2	8.25	5/15/2029	85,125,000,000	6,387,011
Indonesia Treasury Bond	Baa2	8.25	5/15/2029	10,000,000,000	750,310
Indonesia Treasury Bond	Baa2	10.50	8/15/2030	530,000,000	45,656
Indonesia Treasury Bond	Baa2	8.75	5/15/2031	12,325,000,000	947,360
Indonesia Treasury Bond	Baa2	7.50	8/15/2032	31,978,000,000	2,194,563
Indonesia Treasury Bond	Baa2	6.63	5/15/2033	171,246,000,000	11,005,600
Indonesia Treasury Bond	Baa2	6.63	5/15/2033	19,400,000,000	1,246,795
Indonesia Treasury Bond	Baa2	8.38	3/15/2034	76,955,000,000	5,774,008
Indonesia Treasury Bond	Baa2	8.38	3/15/2034	268,995,000,000	20,182,955
Indonesia Treasury Bond	Baa2	8.38	3/15/2034	64,700,000,000	4,854,504
Indonesia Treasury Bond	Baa2	8.25	5/15/2036	20,100,000,000	1,496,194
Indonesia Treasury Bond	Baa2	7.50	5/15/2038	13,900,000,000	939,958
ING Groep NV	Baa1	3.48	3/29/2022	7,000,000	7,085,440
ING Groep NV	Baa1	4.10	10/2/2023	1,500,000	1,584,573
ING Groep NV	Baa1	3.60	10/2/2023	2,300,000	2,297,218
ING Groep NV	Baa1	3.55	4/9/2024	400,000	413,776
Ingersoll-Rand Luxembourg Finance SA	Baa2	3.50	3/21/2026	105,000	108,441
Inkia Energy Ltd	Ba3	5.88	11/9/2027	2,700,000	2,770,902
Inkia Energy Ltd	Ba3	5.88	11/9/2027	500,000	513,130
International Bank for Reconstruction & Development	Aaa	7.45	8/20/2021	38,300,000,000	2,751,419
Iraq International Bond	Caa1	6.75	3/9/2023	400,000	410,420
Iraq International Bond	Caa1	6.75	3/9/2023	1,442,000	1,479,564
Iraq International Bond	Caa1	6.75	3/9/2023	3,038,000	3,117,140
Iraq International Bond	Caa1	6.75	3/9/2023	3,260,000	3,344,923
Iraq International Bond	B3	5.80	1/15/2028	300,000	294,965
Iraq International Bond	B3	5.80	1/15/2028	3,765,000	3,701,808
Iraq International Bond	B3	5.80	1/15/2028	900,000	884,894
Iraq International Bond	B3	5.80	1/15/2028	805,000	791,489
Israel Chemicals Ltd	Baa3	6.38	5/31/2038	1,375,000	1,543,438
Israel Electric Corp Ltd	Baa2	6.88	6/21/2023	987,000	1,118,261
Israel Electric Corp Ltd	Baa2	6.88	6/21/2023	885,000	1,002,696
Israel Electric Corp Ltd	Baa2	4.25	8/14/2028	500,000	519,880
Italy Buoni Poliennali Del Tesoro	Baa3	1.65	4/23/2020	341,074	393,069
Italy Buoni Poliennali Del Tesoro	Baa3	2.35	9/15/2024	17,359,883	21,293,943
Ivory Coast Government International Bond	Ba3	5.38	7/23/2024	885,000	892,354
Ivory Coast Government International Bond	Ba3	5.38	7/23/2024	245,000	247,036
Ivory Coast Government International Bond	Ba3	5.38	7/23/2024	200,000	201,662
Ivory Coast Government International Bond	Ba3	5.25	3/22/2030	200,000	222,345
Ivory Coast Government International Bond	Ba3	5.75	12/31/2032	1,339,400	1,300,665
Ivory Coast Government International Bond	Ba3	6.13	6/15/2033	9,275,000	8,636,509
Ivory Coast Government International Bond	Ba3	6.63	3/22/2048	2,503,000	2,779,499
Ivory Coast Government International Bond	Ba3	6.63	3/22/2048	1,045,000	1,160,438
Jamaica Government International Bond	B3	7.63	7/9/2025	1,440,000	1,663,214
Jamaica Government International Bond	B3	6.75	4/28/2028	4,115,000	4,670,566
Jamaica Government International Bond	B3	7.88	7/28/2045	1,460,000	1,803,115
Japan Bank for International Cooperation	A1	2.25	2/24/2020	200,000	200,043
Japan Bank for International Cooperation	A1	2.00	11/4/2021	1,200,000	1,199,335
Japan Bank for International Cooperation	A1	3.38	10/31/2023	400,000	420,906
Japan Bank for International Cooperation	A1	2.50	5/23/2024	400,000	407,197
Japan Finance Organization for Municipalities	A1	2.13	10/25/2023	2,700,000	2,691,345
Japanese Government CPI Linked Bond	A1	0.10	3/10/2024	802,968,918	7,643,225
Japanese Government CPI Linked Bond	A1	0.10	3/10/2026	487,718,400	4,695,782
Japanese Government CPI Linked Bond	A1	0.10	3/10/2027	957,897,599	9,263,512
Japanese Government CPI Linked Bond	A1	0.10	3/10/2028	534,252,970	5,173,978
Japanese Government CPI Linked Bond	A1	0.10	3/10/2029	111,328,560	1,078,773
JBS Investments II GmbH	Ba3	7.00	1/15/2026	1,355,000	1,467,465
Johnson Controls International plc	Baa2	4.50	2/15/2047	455,000	462,137
Jordan Government International Bond	B1	7.38	10/10/2047	1,310,000	1,348,514
JSW Steel Ltd	Ba2	5.95	4/18/2024	1,280,000	1,321,144
JSW Steel Ltd	Ba2	5.95	4/18/2024	500,000	516,072
Jyske Realkredit A/S	Aaa	1.50	10/1/2050	23,400,000	3,623,510
K2016470219 South Africa Ltd	NR	3.00	12/31/2022	5,714,931	42,862
Kaisa Group Holdings Ltd	B1	8.50	6/30/2022	2,175,000	2,072,336
Kallpa Generacion SA	Baa3	4.13	8/16/2027	2,547,000	2,623,410
Kazakhstan Government International Bond	Baa3	4.88	10/14/2044	2,516,000	2,895,916
Kazakhstan Government International Bond	Baa3	6.50	7/21/2045	830,000	1,148,159
Kazakhstan Government International Bond	Baa3	6.50	7/21/2045	275,000	380,414
Kazakhstan Temir Zholy National Co JSC	Baa3	4.85	11/17/2027	6,480,000	6,905,930
KazMunayGas National Co JSC	Baa3	3.88	4/19/2022	3,970,000	4,053,370
KazMunayGas National Co JSC	Baa3	4.75	4/24/2025	200,000	213,226
KazMunayGas National Co JSC	Baa3	4.75	4/19/2027	200,000	214,478
KazMunayGas National Co JSC	Baa3	4.75	4/19/2027	2,978,000	3,193,571
KazMunayGas National Co JSC	Baa3	5.38	4/24/2030	3,030,000	3,354,816
KazMunayGas National Co JSC	Baa3	5.75	4/19/2047	9,240,000	10,450,902
KazMunayGas National Co JSC	Baa3	6.38	10/24/2048	1,050,000	1,251,075
KazMunayGas National Co JSC	Baa3	6.38	10/24/2048	200,000	238,300
Kenya Government International Bond	B1	6.88	6/24/2024	3,982,000	4,234,610
Kenya Government International Bond	B1	6.88	6/24/2024	1,633,000	1,736,594
Kenya Government International Bond	B1	6.88	6/24/2024	590,000	627,428
Kenya Government International Bond	B1	6.88	6/24/2024	1,150,000	1,222,954
Kenya Government International Bond	B1	6.88	6/24/2024	545,000	579,574

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Kenya Government International Bond	B2	7.00	5/22/2027	4,575,000	4,776,071
Kenya Government International Bond	B2	7.25	2/28/2028	400,000	414,186
Kenya Government International Bond	B2	8.00	5/22/2032	2,625,000	2,773,612
Kenya Government International Bond	B2	8.00	5/22/2032	1,369,000	1,446,505
Kenya Government International Bond	B2	8.00	5/22/2032	905,000	956,236
Kenya Government International Bond	B2	8.25	2/28/2048	2,916,000	3,032,786
Klabin Austria GmbH	Ba1	5.75	4/3/2029	1,195,000	1,270,763
Klabin Austria GmbH	Ba1	7.00	4/3/2049	2,900,000	3,066,170
KOC Holding AS	B1	3.50	4/24/2020	1,433,000	1,425,689
KOC Holding AS	B1	5.25	3/15/2023	1,312,000	1,286,154
KOC Holding AS	B1	6.50	3/11/2025	499,000	497,503
KOC Holding AS	B1	6.50	3/11/2025	2,000,000	1,994,000
Korea Monetary Stabilization Bond	Aa2	-	9/17/2019	1,510,000,000	1,303,145
Korea Monetary Stabilization Bond	Aa2	2.16	2/2/2020	385,530,000	335,048
Korea Monetary Stabilization Bond	Aa2	1.72	5/9/2020	380,000,000	329,530
Korea Monetary Stabilization Bond	Aa2	2.14	6/2/2020	400,000,000	348,233
Korea Treasury Bond	Aa2	2.75	9/10/2019	323,000,000	280,361
Korea Treasury Bond	Aa2	1.25	12/10/2019	3,970,000,000	3,434,058
Korea Treasury Bond	Aa2	2.00	3/10/2021	44,565,520,000	38,914,705
Korea Treasury Bond	Aa2	4.25	6/10/2021	5,386,600,000	4,907,998
Korea Treasury Bond	Aa2	1.38	9/10/2021	29,491,500,000	25,461,751
Korea Treasury Bond	Aa2	3.00	9/10/2024	2,650,000,000	2,457,373
Kuwait International Government Bond	Aa2	3.50	3/20/2027	1,200,000	1,277,340
Latam Finance Ltd	B1	7.00	3/1/2026	2,500,000	2,610,000
Lebanon Government International Bond	B3	6.38	3/9/2020	50,000	48,875
Lebanon Government International Bond	B3	6.38	3/9/2020	270,000	263,925
Lebanon Government International Bond	B3	6.25	5/27/2022	20,000	17,307
Lebanon Government International Bond	B3	6.25	5/27/2022	720,000	623,048
Lebanon Government International Bond	B3	6.10	10/4/2022	4,050,000	3,444,849
Lebanon Government International Bond	B3	6.00	1/27/2023	3,965,000	3,325,644
Lebanon Government International Bond	B3	6.00	1/27/2023	1,300,000	1,090,375
Lebanon Government International Bond	B3	6.00	1/27/2023	126,000	105,683
Lebanon Government International Bond	B3	6.40	5/26/2023	250,000	210,625
Lebanon Government International Bond	B3	6.40	5/26/2023	570,000	480,225
Lebanon Government International Bond	B3	6.65	4/22/2024	6,998,000	5,731,362
Lebanon Government International Bond	B3	6.65	4/22/2024	305,000	249,795
Lebanon Government International Bond	B3	6.25	11/4/2024	760,000	608,502
Lebanon Government International Bond	B3	6.25	11/4/2024	175,000	140,116
Lebanon Government International Bond	B3	6.20	2/26/2025	407,000	324,049
Lebanon Government International Bond	B3	6.20	2/26/2025	777,000	618,640
Lebanon Government International Bond	B3	6.60	11/27/2026	190,000	150,250
Lebanon Government International Bond	B3	6.85	3/23/2027	1,527,000	1,208,236
Lebanon Government International Bond	B3	6.65	11/3/2028	241,000	189,212
Lebanon Government International Bond	B3	6.85	5/25/2029	485,000	377,151
Light Servicos de Eletricidade SA/Light Energia SA	Ba3	7.25	5/3/2023	2,100,000	2,205,000
Lima Metro Line 2 Finance Ltd	Baa1	5.88	7/5/2034	200,000	212,505
Lima Metro Line 2 Finance Ltd	Baa1	5.88	7/5/2034	500,000	531,263
Listrindo Capital BV	Ba2	4.95	9/14/2026	790,000	779,335
Lloyds Bank PLC	Aa3	3.06	5/7/2021	8,350,000	8,346,762
Lloyds Banking Group PLC	A3	3.19	6/21/2021	500,000	500,168
Lloyds Banking Group PLC	A3	4.05	8/16/2023	1,100,000	1,148,233
Lloyds Banking Group PLC	Baa1	4.50	11/4/2024	4,630,000	4,843,528
Lloyds Banking Group PLC	Baa1	4.65	3/24/2026	1,600,000	1,670,540
Lloyds Banking Group PLC	A3	3.57	11/7/2028	2,600,000	2,602,672
Lloyds Banking Group PLC	Baa3	7.63	12/29/2049	1,200,000	1,660,874
Lloyds Banking Group PLC	Baa3	7.88	12/29/2049	400,000	576,932
Lloyds Banking Group PLC	Baa3	6.38	12/31/2049	200,000	235,975
LLPL Capital Pte Ltd	Baa3	6.88	2/4/2039	1,061,000	1,211,163
LLPL Capital Pte Ltd	Baa3	6.88	2/4/2039	1,089,000	1,243,126
Logan Property Holdings Co Ltd	Ba3	6.88	4/24/2021	500,000	510,314
Logan Property Holdings Co Ltd	Ba3	6.88	4/24/2021	400,000	408,251
Logan Property Holdings Co Ltd	B1	7.50	8/27/2021	750,000	776,279
LyondellBasell Industries NV	Baa1	5.75	4/15/2024	990,000	1,113,280
Magna International Inc	A3	3.63	6/15/2024	1,070,000	1,120,017
Malayan Banking Bhd	Baa2	3.91	10/29/2026	823,000	835,040
Malaysia Government Bond	A3	4.05	9/30/2021	5,300,000	1,302,682
Malaysia Government Bond	A3	3.48	3/15/2023	6,960,000	1,687,868
Malaysia Government Bond	A3	3.48	3/15/2023	870,000	210,983
Malaysia Government Bond	A3	3.80	8/17/2023	6,709,000	1,644,791
Malaysia Government Bond	A3	4.18	7/15/2024	6,410,000	1,600,580
Malaysia Government Bond	A3	4.06	9/30/2024	9,535,000	2,373,224
Malaysia Government Bond	A3	4.39	4/15/2026	3,500,000	888,185
Malaysia Government Bond	A3	3.90	11/30/2026	3,339,000	822,753
Malaysia Government Bond	A3	3.90	11/30/2026	6,130,000	1,510,474
Malaysia Government Bond	A3	3.90	11/16/2027	6,900,000	1,698,247
Malaysia Government Bond	A3	4.50	4/15/2030	1,600,000	412,475
Malaysia Government Bond	A3	3.84	4/15/2033	3,770,000	904,137
Malaysia Government Bond	A3	4.76	4/7/2037	1,500,000	394,480
Malaysia Government Bond	A3	4.92	7/6/2048	1,950,000	516,036
Malaysia Government Investment Issue	A2	3.23	4/15/2020	690,000	167,010
Malaysia Government Investment Issue	A2	4.09	11/30/2023	16,566,000	4,108,424

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Mallinckrodt International Finance SA / Mallinckrodt CB LLC	B3	4.88	4/15/2020	1,000,000	963,750
MARB BondCo PLC	Ba3	6.88	1/19/2025	2,975,000	3,103,609
Marble II Pte Ltd	Ba2	5.30	6/20/2022	1,350,000	1,368,960
Mattamy Group Corp	B1	6.50	10/1/2025	1,250,000	1,317,188
MDC-GMTN BV	Aa2	4.50	11/7/2028	504,000	562,590
Medco Oak Tree Pte Ltd	B2	7.38	5/14/2026	1,000,000	1,002,936
Medtronic Global Holdings SCA	A3	1.63	3/7/2031	200,000	244,592
Medtronic Global Holdings SCA	A3	2.25	3/7/2039	200,000	257,519
MEG Energy Corp	B3	7.00	3/31/2024	800,000	760,000
Mexican Bonos	A3	5.00	12/11/2019	596,610,000	30,603,371
Mexican Bonos	A3	8.00	6/11/2020	248,530,000	12,954,532
Mexican Bonos	A3	6.50	6/10/2021	208,300,000	10,636,266
Mexican Bonos	A3	7.25	12/9/2021	389,170,000	20,155,897
Mexican Bonos	A3	6.50	6/9/2022	323,120,000	16,384,528
Mexican Bonos	A3	6.50	6/9/2022	44,870,000	2,275,234
Mexican Bonos	A3	8.00	12/7/2023	39,180,000	2,082,847
Mexican Bonos	A3	8.00	12/7/2023	51,250,000	2,724,500
Mexican Bonos	A3	10.00	12/5/2024	86,100,000	4,996,822
Mexican Bonos	A3	5.75	3/5/2026	59,700,000	2,825,236
Mexican Bonos	A3	7.50	6/3/2027	60,440,000	3,139,873
Mexican Bonos	A3	7.50	6/3/2027	43,800,000	2,275,421
Mexican Bonos	A3	7.75	5/29/2031	40,700,000	2,141,005
Mexican Bonos	A3	7.75	5/29/2031	8,814,500	463,683
Mexican Bonos	A3	7.75	5/29/2031	3,000,000	157,814
Mexican Bonos	A3	10.00	11/20/2036	19,475,000	1,229,820
Mexican Bonos	A3	8.50	11/18/2038	5,000,000	278,558
Mexican Bonos	A3	7.75	11/13/2042	58,100,000	2,998,955
Mexican Bonos	A3	8.00	11/7/2047	24,200,000	1,280,424
Mexican Udibonos	A3	4.50	12/4/2025	315,252,173	17,419,099
Mexican Udibonos	A3	4.00	11/15/2040	13,860,093	769,901
Mexichem SAB de CV	Baa3	4.88	9/19/2022	535,000	561,220
Mexichem SAB de CV	Baa3	4.00	10/4/2027	1,075,000	1,069,636
Mexichem SAB de CV	Baa3	5.50	1/15/2048	1,365,000	1,356,810
Mexico Cetes	A3	-	1/2/2020	1,718,815,000	8,581,617
Mexico Cetes	A3	-	2/27/2020	2,745,666,000	13,546,504
Mexico Cetes	A3	-	4/2/2020	124,603,700	6,108,624
Mexico City Airport Trust	Baa3	4.25	10/31/2026	649,000	645,431
Mexico City Airport Trust	Baa3	4.25	10/31/2026	200,000	198,900
Mexico City Airport Trust	Baa3	3.88	4/30/2028	1,000,000	968,850
Mexico City Airport Trust	Baa3	5.50	7/31/2047	1,100,000	1,095,875
Mexico City Airport Trust	Baa3	5.50	7/31/2047	1,450,000	1,444,563
Mexico Government International Bond	A3	6.05	1/11/2040	726,000	866,481
Mexico Government International Bond	A3	5.75	10/12/2099	498,000	544,070
Millicom International Cellular SA	Ba2	6.63	10/15/2026	1,700,000	1,852,830
Millicom International Cellular SA	Ba2	6.25	3/25/2029	3,125,000	3,351,563
Minejesa Capital BV	Baa3	4.63	8/10/2030	1,200,000	1,213,274
Minejesa Capital BV	Baa3	5.63	8/10/2037	5,930,000	6,221,470
Minerva Luxembourg SA	Ba3	6.50	9/20/2026	1,665,000	1,733,931
Mitsubishi UFJ Financial Group Inc	A1	3.51	9/13/2021	3,000,000	3,031,946
Mitsubishi UFJ Financial Group Inc	A1	3.37	7/25/2022	11,500,000	11,537,663
Mizuho Financial Group Inc	A1	3.46	2/28/2022	14,445,000	14,564,933
Mizuho Financial Group Inc	A1	3.92	9/11/2024	1,200,000	1,256,566
Mondelez International Holdings Netherlands BV	A3	1.63	10/28/2019	5,000,000	4,982,411
Mongolia Government International Bond	B3	10.88	4/6/2021	440,000	489,663
Mongolia Government International Bond	B3	5.13	12/5/2022	2,530,000	2,553,243
Mongolia Government International Bond	B3	5.13	12/5/2022	2,896,000	2,922,606
Mongolia Government International Bond	B3	5.63	5/1/2023	1,145,000	1,165,411
Mongolia Government International Bond	B3	8.75	3/9/2024	300,000	338,732
Morocco Government International Bond	Baa3	5.50	12/11/2042	200,000	227,227
Multibank Inc	Baa3	4.38	11/9/2022	2,200,000	2,249,522
Mylan NV	Baa3	3.15	6/15/2021	95,000	95,019
Mylan NV	Baa3	3.95	6/15/2026	2,900,000	2,804,267
National Australia Bank Ltd	Aa3	3.28	11/4/2021	5,000,000	5,034,025
Nationwide Building Society	Baa1	3.77	3/8/2024	2,000,000	2,041,457
Nationwide Building Society	Aa3	3.90	7/21/2025	200,000	210,468
Neerg Energy Ltd	Ba3	6.00	2/13/2022	2,335,000	2,336,079
Neerg Energy Ltd	Ba3	6.00	2/13/2022	555,000	555,256
Nemak SAB de CV	Ba1	4.75	1/23/2025	2,090,000	2,116,125
New Metro Global Ltd	Ba2	6.50	4/23/2021	2,840,000	2,868,601
New Red Finance Inc.	Ba3	4.63	1/15/2022	1,730,000	1,730,000
New Red Finance Inc.	Ba3	4.63	1/15/2022	4,000,000	4,000,000
New Red Finance Inc.	Ba3	4.25	5/15/2024	1,150,000	1,162,938
New Red Finance Inc.	B3	5.00	10/15/2025	10,228,000	10,307,778
New Zealand Government Inflation Linked Bond	Aaa	2.00	9/20/2025	7,460,000	5,924,024
Newcrest Finance Pty Ltd	Baa2	4.45	11/15/2021	600,000	622,385
Nexa Resources SA	Ba2	5.38	5/4/2027	1,300,000	1,366,300
Nexa Resources SA	Ba2	5.38	5/4/2027	1,220,000	1,282,220
Nidda Healthcare Holding GmbH	B2	3.50	9/30/2024	400,000	469,246
Nigeria Government International Bond	B2	6.75	1/28/2021	2,388,000	2,489,036
Nigeria Government International Bond	B2	6.38	7/12/2023	250,000	264,375
Nigeria Government International Bond	B2	7.63	11/21/2025	357,000	389,590

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Nigeria Government International Bond	B2	7.63	11/21/2025	1,280,000	1,396,849
Nigeria Government International Bond	B2	7.14	2/23/2030	6,845,000	6,920,897
Nigeria Government International Bond	B2	7.14	2/23/2030	910,000	920,090
Nigeria Government International Bond	B2	8.75	1/21/2031	1,840,000	2,047,202
Nigeria Government International Bond	B2	7.70	2/23/2038	9,580,000	9,716,419
Nigeria Government International Bond	B2	7.70	2/23/2038	1,310,000	1,328,654
Nigeria Government International Bond	B2	7.63	11/28/2047	4,420,000	4,404,000
Nigeria Treasury Bill	B2	-	12/5/2019	1,200,000,000	2,867,260
Nigeria Treasury Bill	B2	-	1/16/2020	95,000,000	247,729
Nigeria Treasury Bill	B2	1.00	1/30/2020	671,000,000	1,610,115
Nigeria Treasury Bill	B2	4.95	1/30/2020	690,650,000	1,784,179
Nigeria Treasury Bill	B2	1.00	2/20/2020	66,900,000	171,654
Nigeria Treasury Bill	B2	1.00	2/20/2020	695,540,000	1,778,650
Nigeria Treasury Bill	B2	1.00	2/27/2020	352,900,000	853,160
Nigeria Treasury Bill	B2	-	2/27/2020	222,400,000	569,267
Nigeria Treasury Bill	B2	-	2/27/2020	222,400,000	539,613
Nigeria Treasury Bill	B2	1.00	4/9/2020	205,493,000	519,265
Nigeria Treasury Bill	B2	-	4/9/2020	470,499,000	1,188,925
Nigeria Treasury Bill	B2	-	4/16/2020	290,000,000	731,132
Nigeria Treasury Bill	B2	1.00	4/23/2020	154,507,000	388,263
Nordea Bank Abp	Aa3	2.25	5/27/2021	1,300,000	1,297,723
Nordea Kredit Realkreditatieselskab	Aaa	2.00	10/1/2019	12,200,000	1,873,398
NOVA Chemicals Corp	Ba2	4.88	6/1/2024	950,000	983,250
Novolipetsk Steel Via Steel Funding DAC	Baa2	4.70	5/30/2026	1,225,000	1,249,716
NTPC Ltd	Baa3	7.38	8/10/2021	70,000,000	1,005,157
NTPC Ltd	Baa2	8.49	3/25/2025	13	0
Nutrien Ltd	Baa2	4.88	3/30/2020	10,000,000	10,170,951
Nutrien Ltd	Baa2	3.15	10/1/2022	90,000	91,503
Nutrien Ltd	Baa2	4.20	4/1/2029	795,000	859,657
NXP BV / NXP Funding LLC	Baa3	4.13	6/1/2021	3,350,000	3,427,385
NXP BV / NXP Funding LLC	Baa3	4.63	6/15/2022	800,000	838,000
NXP BV / NXP Funding LLC	Baa3	3.88	9/1/2022	400,000	411,296
Nykredit Realkredit A/S	Aaa	1.00	10/1/2019	31,900,000	4,886,268
Nykredit Realkredit A/S	Aaa	1.00	10/1/2019	44,700,000	6,846,902
Nykredit Realkredit A/S	Aaa	1.50	10/1/2050	77,400,000	11,968,664
OCP SA	Baa3	6.88	4/25/2044	750,000	857,508
OCP SA	Baa3	6.88	4/25/2044	425,000	485,921
Odebrecht Finance Ltd	WR	5.25	6/27/2029	1,520,000	96,900
OGX Austria GmbH	WR	8.38	4/1/2022	3,800,000	38
Oil and Gas Holding Co BSCC/The	NR	7.63	11/7/2024	2,259,000	2,444,514
Oil and Gas Holding Co BSCC/The	NR	7.63	11/7/2024	200,000	216,424
Oil and Gas Holding Co BSCC/The	Ba3	7.50	10/25/2027	2,715,000	2,854,437
Oil and Gas Holding Co BSCC/The	Ba3	8.38	11/7/2028	950,000	1,056,413
Oil and Gas Holding Co BSCC/The	NR	8.38	11/7/2028	650,000	722,809
Oman Government International Bond	Ba1	4.13	1/17/2023	650,000	631,198
Oman Government International Bond	Ba1	4.75	6/15/2026	360,000	332,365
Oman Government International Bond	Ba1	4.75	6/15/2026	1,100,000	1,015,560
Oman Government International Bond	Ba1	5.63	1/17/2028	10,080,000	9,540,821
Oman Government International Bond	Ba1	6.50	3/8/2047	200,000	172,506
Oman Government International Bond	Ba1	6.75	1/17/2048	285,000	251,137
Oman Government International Bond	Ba1	6.75	1/17/2048	1,560,000	1,374,647
Oman Sovereign Sukuk SAOC	Ba1	5.93	10/31/2025	3,775,000	3,813,867
ONGC Videsh Vankorneft Pte Ltd	Baa1	3.75	7/27/2026	1,140,000	1,154,906
Oversea-Chinese Banking Corp Ltd	A2	4.00	10/15/2024	1,000,000	1,002,675
Oztel Holdings SPC Ltd	Ba1	5.63	10/24/2023	685,000	697,782
Oztel Holdings SPC Ltd	Ba1	6.63	4/24/2028	1,000,000	980,610
Pakistan Government International Bond	B3	8.25	4/15/2024	2,120,000	2,316,757
Pakistan Government International Bond	B3	6.88	12/5/2027	4,400,000	4,444,880
Pakistan Government International Bond	B3	6.88	12/5/2027	2,453,000	2,478,021
Pakistan Government International Bond	B3	6.88	12/5/2027	925,000	934,435
Panama Government International Bond	Baa1	4.00	9/22/2024	235,000	249,925
Panama Government International Bond	Baa1	3.75	3/16/2025	976,000	1,028,714
Panama Government International Bond	Baa1	8.88	9/30/2027	150,000	212,439
Panama Government International Bond	Baa1	9.38	4/1/2029	105,000	157,370
Panama Government International Bond	Baa1	6.70	1/26/2036	1,325,000	1,802,013
Panama Government International Bond	Baa1	4.50	4/16/2050	700,000	784,882
Panama Notas del Tesoro	Baa1	3.75	4/17/2026	1,107,000	1,150,107
Papua New Guinea Government International Bond	B2	8.38	10/4/2028	872,000	928,680
Papua New Guinea Government International Bond	B2	8.38	10/4/2028	200,000	213,000
Paraguay Government International Bond	Ba2	5.60	3/13/2048	1,750,000	1,975,330
Paraguay Government International Bond	Ba1	5.40	3/30/2050	3,525,000	3,912,785
Park Aerospace Holdings Ltd	Baa3	3.63	3/15/2021	800,000	807,040
Park Aerospace Holdings Ltd	Baa3	3.63	3/15/2021	100,000	100,880
Park Aerospace Holdings Ltd	Baa3	5.25	8/15/2022	1,300,000	1,372,540
Park Aerospace Holdings Ltd	Baa3	5.25	8/15/2022	700,000	739,060
Pelabuhan Indonesia II PT	Baa2	4.25	5/5/2025	720,000	746,100
Pelabuhan Indonesia III Persero PT	Baa3	4.50	5/2/2023	1,035,000	1,081,575
Pernod Ricard SA	Baa2	4.45	1/15/2022	500,000	523,197
Perrigo Finance Unlimited Co	Baa3	3.50	3/15/2021	1,651,000	1,646,863
Perrigo Finance Unlimited Co	Baa3	3.50	12/15/2021	1,232,000	1,224,934
Pertamina Persero PT	Baa2	4.30	5/20/2023	500,000	521,474

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Pertamina Persero PT	Baa2	4.30	5/20/2023	220,000	229,449
Pertamina Persero PT	Baa2	6.50	5/27/2041	500,000	598,010
Pertamina Persero PT	Baa2	5.63	5/20/2043	860,000	945,284
Pertamina Persero PT	Baa2	6.50	11/7/2048	200,000	247,223
Peru Government Bond	A3	8.20	8/12/2026	23,630,000	8,918,880
Peru Government Bond	A3	6.15	8/12/2032	5,300,000	1,767,177
Peru Government Bond	A3	6.15	8/12/2032	15,585,000	5,196,501
Peru Government Bond	A3	6.15	8/12/2032	3,250,000	1,083,646
Peru Government Bond	A3	5.40	8/12/2034	365,000	113,287
Peru Government Bond	A3	5.40	8/12/2034	5,623,000	1,745,243
Peru Government Bond	A3	5.40	8/12/2034	1,130,000	350,725
Peru Government Bond	A3	6.90	8/12/2037	11,755,000	4,172,230
Peru LNG Srl	Baa3	5.38	3/22/2030	4,072,000	4,371,292
Peru LNG Srl	Baa3	5.38	3/22/2030	1,932,000	2,074,002
Perusahaan Gas Negara Tbk PT	Baa2	5.13	5/16/2024	870,000	932,171
Perusahaan Listrik Negara PT	Baa2	4.13	5/15/2027	1,135,000	1,158,197
Perusahaan Listrik Negara PT	Baa2	5.45	5/21/2028	720,000	797,868
Perusahaan Penerbit SBSN Indonesia III	Baa2	4.15	3/29/2027	740,000	774,758
Perusahaan Penerbit SBSN Indonesia III	Baa2	4.15	3/29/2027	8,221,000	8,607,140
Perusahaan Penerbit SBSN Indonesia III	Baa2	4.45	2/20/2029	1,250,000	1,339,063
Peruvian Government International Bond	A3	6.35	8/12/2028	16,200,000	5,529,172
Peruvian Government International Bond	A3	6.35	8/12/2028	3,460,000	1,180,922
Peruvian Government International Bond	A3	5.94	2/12/2029	4,400,000	1,457,054
Peruvian Government International Bond	A3	5.94	2/12/2029	7,700,000	2,549,844
Peruvian Government International Bond	A3	6.95	8/12/2031	4,700,000	1,674,329
Peruvian Government International Bond	A3	6.95	8/12/2031	4,429,000	1,577,788
Peruvian Government International Bond	A3	8.75	11/21/2033	1,155,000	1,865,325
Peruvian Government International Bond	A3	6.90	8/12/2037	2,110,000	748,907
Peruvian Government International Bond	A3	5.63	11/18/2050	575,000	792,068
Petkim Petrokimya Holding AS	B1	5.88	1/26/2023	1,435,000	1,384,775
Petkim Petrokimya Holding AS	B1	5.88	1/26/2023	891,000	859,815
Petra Diamonds US Treasury PLC	B3	7.25	5/1/2022	2,250,000	2,227,500
Petrobras Global Finance BV	Ba2	6.13	1/17/2022	800,000	856,912
Petrobras Global Finance BV	Ba2	6.13	1/17/2022	1,900,000	2,035,166
Petrobras Global Finance BV	Ba2	6.25	3/17/2024	55,000	60,159
Petrobras Global Finance BV	Ba2	4.75	1/14/2025	100,000	128,400
Petrobras Global Finance BV	Ba2	5.30	1/27/2025	275,000	291,775
Petrobras Global Finance BV	Ba2	8.75	5/23/2026	1,750,000	2,161,023
Petrobras Global Finance BV	Ba2	8.75	5/23/2026	2,550,000	3,148,919
Petrobras Global Finance BV	Ba2	8.75	5/23/2026	4,465,000	5,513,695
Petrobras Global Finance BV	Ba2	7.38	1/17/2027	2,207,000	2,524,808
Petrobras Global Finance BV	Ba2	7.38	1/17/2027	2,625,000	3,003,000
Petrobras Global Finance BV	Ba2	6.00	1/27/2028	1,984,000	2,108,992
Petrobras Global Finance BV	Ba2	6.00	1/27/2028	1,500,000	1,594,500
Petrobras Global Finance BV	Ba2	5.75	2/1/2029	525,000	547,260
Petrobras Global Finance BV	Ba2	5.75	2/1/2029	1,607,000	1,675,137
Petrobras Global Finance BV	Ba2	6.63	1/16/2034	740,000	1,047,750
Petrobras Global Finance BV	Ba2	7.25	3/17/2044	1,000,000	1,118,510
Petrobras Global Finance BV	Ba2	6.90	3/19/2049	215,000	228,975
Petrobras Global Finance BV	Ba2	6.90	3/19/2049	5,285,000	5,628,525
Petrobras Global Finance BV	Ba2	6.85	12/31/2099	9,921,000	10,272,303
Petroleos de Venezuela SA	C	8.50	10/27/2020	767,500	667,725
Petroleos de Venezuela SA	C	5.38	4/12/2027	350,400	52,560
Petroleos de Venezuela SA	C	5.38	4/12/2027	547,200	82,800
Petroleos de Venezuela SA	C	5.38	4/12/2027	2,285,000	342,750
Petroleos del Peru SA	Baa3	4.75	6/19/2032	2,200,000	2,406,360
Petroleos del Peru SA	Baa3	5.63	6/19/2047	535,000	608,563
Petroleos del Peru SA	Baa3	5.63	6/19/2047	1,743,000	1,982,663
Petroleos Mexicanos	Baa3	5.50	1/21/2021	200,000	202,300
Petroleos Mexicanos	Baa3	5.50	1/21/2021	3,500,000	3,540,250
Petroleos Mexicanos	Baa3	5.38	3/13/2022	375,000	377,831
Petroleos Mexicanos	Baa3	4.63	9/21/2023	1,165,000	1,144,624
Petroleos Mexicanos	Baa3	4.63	9/21/2023	880,000	864,609
Petroleos Mexicanos	Baa3	7.19	9/12/2024	33,410,000	1,459,123
Petroleos Mexicanos	Baa3	6.88	8/4/2026	740,000	749,176
Petroleos Mexicanos	Baa3	6.88	8/4/2026	1,175,000	1,189,570
Petroleos Mexicanos	Baa3	6.50	3/13/2027	630,000	622,062
Petroleos Mexicanos	Baa3	6.50	3/13/2027	1,735,000	1,713,139
Petroleos Mexicanos	Baa3	6.50	1/23/2029	1,545,000	1,494,788
Petroleos Mexicanos	Baa3	6.50	1/23/2029	1,030,000	996,525
Petroleos Mexicanos	Baa3	4.75	2/26/2029	400,000	435,022
Petroleos Mexicanos	Baa3	6.63	6/15/2035	5,025,000	4,641,844
Petroleos Mexicanos	Baa3	6.63	6/15/2038	530,000	472,363
Petroleos Mexicanos	Baa3	6.50	6/2/2041	270,000	239,490
Petroleos Mexicanos	Baa3	6.50	6/2/2041	3,065,000	2,718,655
Petroleos Mexicanos	Baa3	6.75	9/21/2047	1,445,000	1,286,773
Petroleos Mexicanos	Baa3	6.75	9/21/2047	3,835,000	3,415,068
Petroleos Mexicanos	Baa3	6.75	9/21/2047	4,330,000	3,855,865
Petroleos Mexicanos	Baa3	6.35	2/12/2048	1,424,000	1,222,504
Philippine Government Bond	Baa2	3.38	8/20/2020	373,590,000	7,157,613
Philippine Government Bond	Baa2	5.50	3/8/2023	29,500,000	586,252



Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Philippine Government International Bond	Baa2	4.95	1/15/2021	720,000	14,095
Philippine Government International Bond	Baa2	3.95	1/20/2040	1,705,000	1,900,964
Portugal Obrigacoes do Tesouro OT	Baa3	3.88	2/15/2030	2,925,000	4,464,408
Portugal Obrigacoes do Tesouro OT	Baa3	3.88	2/15/2030	500,000	763,147
Power Finance Corp Ltd	Baa3	6.15	12/6/2028	2,095,000	2,406,757
Power Finance Corp Ltd	Baa3	6.15	12/6/2028	2,070,000	2,378,037
PPL WEM Ltd / Western Power Distribution Ltd	Baa3	5.38	5/1/2021	4,073,000	4,216,127
Precision Drilling Corp	B2	6.50	12/15/2021	733,219	735,052
Prime Bloom Holdings Ltd	B3	7.50	12/19/2019	520,000	494,008
Province of Alberta Canada	Aa1	3.30	3/15/2028	750,000	802,045
Province of Manitoba Canada	Aa2	2.05	11/30/2020	1,000,000	1,000,380
Province of Manitoba Canada	Aa2	2.60	4/16/2024	815,000	835,448
Province of Manitoba Canada	Aa2	2.13	6/22/2026	100,000	99,138
Province of Ontario Canada	Aa3	4.20	6/2/2020	1,375,000	1,075,452
Province of Ontario Canada	Aa3	3.15	6/2/2022	700,000	557,504
Province of Ontario Canada	Aa3	3.40	10/17/2023	685,000	723,445
Province of Quebec Canada	Aa2	3.50	7/29/2020	300,000	304,632
Province of Quebec Canada	Aa2	7.14	2/27/2026	245,000	309,631
Provincia de Buenos Aires/Government Bonds	B2	9.95	6/9/2021	432,997	392,728
Provincia de Buenos Aires/Government Bonds	B2	9.95	6/9/2021	350,000	317,450
Provincia de Buenos Aires/Government Bonds	B2	9.95	6/9/2021	750,000	680,250
Provincia de Buenos Aires/Government Bonds	B2	9.13	3/16/2024	1,447,000	1,208,259
Provincia de Buenos Aires/Government Bonds	B2	9.13	3/16/2024	745,000	622,082
Provincia de Buenos Aires/Government Bonds	B2	9.13	3/16/2024	3,180,000	2,655,332
Qatar Government International Bond	Aa3	3.88	4/23/2023	1,800,000	1,887,840
Qatar Government International Bond	Aa3	4.50	4/23/2028	1,100,000	1,230,071
Qatar Government International Bond	Aa3	4.50	4/23/2028	795,000	889,006
Qatar Government International Bond	Aa3	4.00	3/14/2029	14,480,000	15,602,200
Qatar Government International Bond	Aa3	5.10	4/23/2048	1,400,000	1,667,750
Qatar Government International Bond	Aa3	5.10	4/23/2048	5,385,000	6,414,881
Qatar Government International Bond	Aa3	5.10	4/23/2048	4,040,000	4,812,650
Qatar Government International Bond	Aa3	5.10	4/23/2048	400,000	476,500
Qatar Government International Bond	Aa3	5.10	4/23/2048	525,000	625,406
Qatar Government International Bond	Aa3	4.82	3/14/2049	635,000	727,735
Qatar Government International Bond	Aa3	4.82	3/14/2049	1,220,000	1,398,169
Qatar Government International Bond	Aa3	4.82	3/14/2049	1,833,000	2,100,691
Qatar Government International Bond	Aa3	4.82	3/14/2049	850,000	974,134
REC Ltd	Baa3	5.25	11/13/2023	1,200,000	1,279,595
REC Ltd	Baa3	3.88	7/7/2027	1,700,000	1,655,919
Republic of Armenia International Bond	B1	7.15	3/26/2025	200,000	229,734
Republic of Armenia International Bond	B1	7.15	3/26/2025	250,000	287,168
Republic of Azerbaijan International Bond	Ba2	4.75	3/18/2024	1,231,000	1,293,806
Republic of Azerbaijan International Bond	Ba2	3.50	9/1/2032	4,575,000	4,310,730
Republic of Belarus International Bond	B3	6.88	2/28/2023	280,000	301,123
Republic of Belarus International Bond	B3	7.63	6/29/2027	400,000	455,680
Republic of Cameroon International Bond	B2	9.50	11/19/2025	1,122,000	1,216,663
Republic of Cameroon International Bond	B2	9.50	11/19/2025	200,000	216,874
Republic of Cameroon International Bond	B2	9.50	11/19/2025	335,000	363,264
Republic of Ghana Government Bonds	B2	21.50	3/9/2020	1,040,000	195,636
Republic of Ghana Government Bonds	B2	21.00	3/23/2020	447,000	83,971
Republic of Ghana Government Bonds	B2	18.50	6/1/2020	4,050,000	747,003
Republic of Ghana Government Bonds	B2	18.25	9/21/2020	2,980,000	543,884
Republic of Ghana Government Bonds	B2	24.00	11/23/2020	7,410,000	1,450,727
Republic of Ghana Government Bonds	B2	24.75	3/1/2021	310,000	61,795
Republic of Ghana Government Bonds	B2	16.50	3/22/2021	370,000	66,042
Republic of Ghana Government Bonds	B2	16.25	5/17/2021	3,720,000	658,717
Republic of Ghana Government Bonds	B2	24.50	6/21/2021	24,520,000	4,924,844
Republic of Ghana Government Bonds	B2	24.75	7/19/2021	17,380,000	3,479,954
Republic of Ghana Government Bonds	B2	18.75	1/24/2022	8,790,000	1,612,886
Republic of Ghana Government Bonds	B2	18.25	7/25/2022	6,990,000	1,260,028
Republic of Ghana Government Bonds	B2	17.60	11/28/2022	220,000	38,846
Republic of Ghana Government Bonds	B2	16.50	2/6/2023	2,170,000	370,953
Republic of Ghana Government Bonds	B2	19.75	3/25/2024	8,680,000	1,582,295
Republic of Ghana Government Bonds	B2	16.25	4/7/2025	1,490,000	244,903
Republic of Ghana Government Bonds	B2	19.00	11/2/2026	29,020,000	5,186,327
Republic of Ghana Government Bonds	B2	19.75	3/15/2032	25,210,000	4,439,129
Republic of Italy Government International Bond	Baa3	6.88	9/27/2023	530,000	599,145
Republic of Italy Government International Bond	Baa3	5.38	6/15/2033	6,945,000	7,624,059
Republic of Poland Government Bond	A2	2.25	4/25/2022	7,000,000	1,905,107
Republic of Poland Government Bond	A2	2.25	4/25/2022	6,260,000	1,703,710
Republic of Poland Government Bond	A2	2.50	1/25/2023	6,690,000	1,833,776
Republic of Poland Government Bond	A2	3.25	7/25/2025	6,680,000	1,904,477
Republic of Poland Government Bond	A2	2.50	7/25/2026	3,100,000	845,386
Republic of Poland Government Bond	A2	2.50	7/25/2026	7,375,000	2,011,200
Republic of Poland Government Bond	A2	2.50	7/25/2027	12,455,000	3,382,609
Republic of Poland Government Bond	A2	2.75	4/25/2028	49,232,000	13,604,413
Republic of Poland Government Bond	A2	2.75	4/25/2028	4,700,000	1,298,764
Republic of Poland Government International Bond	A2	4.00	1/22/2024	541,000	582,100
Republic of South Africa Government Bond	Baa3	7.00	2/28/2031	33,800,000	2,051,790
Republic of South Africa Government Bond	Baa3	7.00	2/28/2031	42,730,000	2,593,875
Republic of South Africa Government Bond	Baa3	8.25	3/31/2032	43,800,000	2,893,318

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Republic of South Africa Government Bond	Baa3	8.25	3/31/2032	81,780,000	5,402,181
Republic of South Africa Government Bond	Baa3	8.88	2/28/2035	30,000,000	2,029,893
Republic of South Africa Government Bond	Baa3	8.50	1/31/2037	60,625,000	3,923,776
Republic of South Africa Government Bond	Baa3	8.50	1/31/2037	26,880,000	1,739,729
Republic of South Africa Government Bond	Baa3	8.50	1/31/2037	7,910,000	511,952
Republic of South Africa Government Bond	Baa3	9.00	1/31/2040	51,460,000	3,435,964
Republic of South Africa Government Bond	Baa3	6.50	2/28/2041	53,000,000	2,684,719
Republic of South Africa Government Bond	Baa3	8.75	1/31/2044	52,990,000	3,422,619
Republic of South Africa Government Bond	Baa3	8.75	2/28/2048	71,700,000	4,584,834
Republic of South Africa Government Bond	Baa3	8.75	2/28/2048	338,032,767	21,615,399
Republic of South Africa Government Bond	Baa3	8.75	2/28/2048	13,300,000	850,464
Republic of South Africa Government International Bond	Baa3	5.88	9/16/2025	170,000	186,190
Republic of South Africa Government International Bond	Baa3	4.88	4/14/2026	1,040,000	1,075,462
Republic of South Africa Government International Bond	Baa3	4.85	9/27/2027	3,750,000	3,862,500
Republic of South Africa Government International Bond	Baa3	4.30	10/12/2028	10,537,000	10,347,861
Republic of South Africa Government International Bond	Baa3	5.88	6/22/2030	742,000	804,665
Republic of South Africa Government International Bond	Baa3	5.00	10/12/2046	5,689,000	5,480,931
Republic of South Africa Government International Bond	Baa3	5.65	9/27/2047	4,733,000	4,850,189
Republic of South Africa Government International Bond	Baa3	6.30	6/22/2048	400,000	439,564
Rio Energy SA / UGEN SA / UENSA SA	B3	6.88	2/1/2025	240,000	181,922
Romania Government Bond	Baa3	5.85	4/26/2023	5,590,000	1,426,703
Romania Government Bond	Baa3	4.25	6/28/2023	10,335,000	2,494,328
Romania Government Bond	Baa3	4.75	2/24/2025	10,265,000	2,516,776
Romania Government Bond	Baa3	4.75	2/24/2025	5,740,000	1,407,335
Romania Government Bond	Baa3	5.80	7/26/2027	20,950,000	5,439,949
Romania Government Bond	Baa3	5.00	2/12/2029	3,720,000	913,665
Romanian Government International Bond	Baa3	4.38	8/22/2023	1,358,000	1,438,801
Romanian Government International Bond	Baa3	3.50	4/3/2034	162,000	203,007
Romanian Government International Bond	Baa3	3.88	10/29/2035	395,000	515,172
Romanian Government International Bond	Baa3	4.13	3/11/2039	1,070,000	1,395,201
Romanian Government International Bond	Baa3	4.13	3/11/2039	1,360,000	1,773,340
Romanian Government International Bond	Baa3	6.13	1/22/2044	400,000	507,166
Romanian Government International Bond	Baa3	6.13	1/22/2044	680,000	862,182
Romanian Government International Bond	Baa3	5.13	6/15/2048	372,000	415,375
Romanian Government International Bond	Baa3	5.13	6/15/2048	910,000	1,016,106
Romanian Government International Bond	Baa3	4.63	4/3/2049	670,000	921,252
Royal Bank of Canada	Aa2	2.15	10/26/2020	5,000,000	5,000,264
Royal Bank of Canada	Aa2	2.83	10/26/2020	4,500,000	4,507,732
Royal Bank of Canada	Aa2	3.20	4/30/2021	3,850,000	3,918,366
Royal Bank of Canada	Aa2	2.97	4/30/2021	1,420,000	1,423,954
Royal Bank of Canada	Aa2	3.31	2/1/2022	10,000,000	10,092,415
Royal Bank of Canada	A2	3.26	10/5/2023	8,250,000	8,234,415
Royal Bank of Scotland Group PLC	Baa3	6.13	12/15/2022	3,535,000	3,813,839
Royal Bank of Scotland Group PLC	Baa2	3.99	5/15/2023	200,000	199,381
Royal Bank of Scotland Group PLC	Baa2	3.88	9/12/2023	1,200,000	1,231,260
Royal Bank of Scotland Group PLC	Baa2	3.88	9/12/2023	545,000	559,197
Royal Bank of Scotland Group PLC	Baa2	4.52	6/25/2024	900,000	937,382
Royal Bank of Scotland Group PLC	Baa2	3.90	6/25/2024	800,000	798,256
Royal Bank of Scotland Group PLC	Baa2	4.52	6/25/2024	500,000	520,768
Royal Bank of Scotland Group PLC	Baa2	3.90	6/25/2024	200,000	199,564
Royal Bank of Scotland Group PLC	Baa2	4.27	3/22/2025	600,000	620,515
Royal Bank of Scotland Group PLC	Baa2	4.27	3/22/2025	1,000,000	1,034,191
Royal Bank of Scotland Group PLC	Baa2	2.88	9/19/2026	1,000,000	1,286,300
Royal Bank of Scotland Group PLC	Baa2	4.45	5/8/2030	1,770,000	1,832,166
Royal Bank of Scotland Group PLC	Ba2	8.63	12/29/2049	1,500,000	1,616,625
Royal Bank of Scotland Group PLC	Ba2	7.50	12/29/2049	800,000	820,000
Royal Bank of Scotland Group PLC	Ba2	8.63	12/29/2049	200,000	215,550
Russian Federal Bond - OFZ	Baa3	6.80	12/11/2019	18,300,000	290,003
Russian Federal Bond - OFZ	Baa3	7.00	1/25/2023	106,200,000	1,674,971
Russian Federal Bond - OFZ	Baa3	7.00	1/25/2023	78,150,000	1,232,571
Russian Federal Bond - OFZ	Baa3	7.00	8/16/2023	127,200,000	2,001,562
Russian Federal Bond - OFZ	Baa3	6.50	2/28/2024	121,000,000	1,866,575
Russian Federal Bond - OFZ	Baa3	6.50	2/28/2024	95,000,000	1,465,493
Russian Federal Bond - OFZ	Baa3	7.10	10/16/2024	305,455,000	4,816,431
Russian Federal Bond - OFZ	Baa3	7.10	10/16/2024	103,650,000	1,634,359
Russian Federal Bond - OFZ	Baa3	7.75	9/16/2026	117,500,000	1,911,333
Russian Federal Bond - OFZ	Baa3	7.75	9/16/2026	84,050,000	1,367,213
Russian Federal Bond - OFZ	Baa3	7.95	10/7/2026	385,667,000	6,340,714
Russian Federal Bond - OFZ	Baa3	7.95	10/7/2026	322,150,000	5,296,437
Russian Federal Bond - OFZ	Baa3	7.05	1/19/2028	1,431,491,000	22,392,763
Russian Federal Bond - OFZ	Baa3	6.90	5/23/2029	254,500,000	3,928,036
Russian Federal Bond - OFZ	Baa3	8.50	9/17/2031	242,700,000	4,202,606
Russian Federal Bond - OFZ	Baa3	8.50	9/17/2031	40,400,000	699,569
Russian Federal Bond - OFZ	Baa3	7.70	3/23/2033	31,300,000	509,142
Russian Federal Bond - OFZ	Baa3	7.70	3/23/2033	44,400,000	722,233
Russian Federal Bond - OFZ	Baa3	7.25	5/10/2034	119,000,000	1,858,419
Russian Federal Bond - OFZ	Baa3	7.70	3/16/2039	90,500,000	1,472,105
Russian Foreign Bond - Eurobond	Baa2	4.75	5/27/2026	1,200,000	1,277,928
Russian Foreign Bond - Eurobond	Baa2	4.25	6/23/2027	6,400,000	6,608,000
Russian Foreign Bond - Eurobond	Baa3	12.75	6/24/2028	1,205,000	1,990,783
Russian Foreign Bond - Eurobond	Baa2	4.38	3/21/2029	2,000,000	2,073,328

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Russian Foreign Bond - Eurobond	Baa2	4.38	3/21/2029	5,400,000	5,597,986
Russian Foreign Bond - Eurobond	Baa2	5.10	3/28/2035	4,400,000	4,780,882
Russian Foreign Bond - Eurobond	Baa2	5.10	3/28/2035	9,000,000	9,779,076
Russian Foreign Bond - Eurobond	Baa2	5.10	3/28/2035	1,000,000	1,086,564
Russian Foreign Bond - Eurobond	Baa2	5.10	3/28/2035	400,000	434,626
Russian Foreign Bond - Eurobond	Baa2	5.25	6/23/2047	1,200,000	1,325,508
Russian Railways Via RZD Capital PLC	Baa2	7.49	3/25/2031	220,000	344,930
Ruwais Power Co PJSC	A3	6.00	8/31/2036	650,000	781,625
SABIC Capital II BV	A1	4.00	10/10/2023	559,000	580,661
SABIC Capital II BV	A1	4.50	10/10/2028	561,000	600,643
Sable International Finance Ltd	Ba3	5.75	9/7/2027	1,350,000	1,359,281
Saka Energi Indonesia PT	Ba2	4.45	5/5/2024	300,000	301,493
Saka Energi Indonesia PT	Ba2	4.45	5/5/2024	3,908,000	3,927,450
Saka Energi Indonesia PT	Ba2	4.45	5/5/2024	1,245,000	1,251,196
Sands China Ltd	Baa2	5.13	8/8/2025	300,000	321,576
Sands China Ltd	Baa2	5.13	8/8/2025	1,200,000	1,286,304
Sands China Ltd	Baa2	5.40	8/8/2028	1,000,000	1,086,059
Sands China Ltd	Baa2	5.40	8/8/2028	1,500,000	1,629,089
Santander UK Group Holdings PLC	Baa1	3.13	1/8/2021	1,100,000	1,105,051
Santander UK Group Holdings PLC	Baa1	3.57	1/10/2023	840,000	854,611
Santander UK Group Holdings PLC	Baa1	3.57	1/10/2023	200,000	203,479
Santander UK Group Holdings PLC	Baa1	3.37	1/5/2024	1,705,000	1,721,693
Santander UK Group Holdings PLC	Baa1	4.80	11/15/2024	1,700,000	1,806,250
Santander UK Group Holdings PLC	Baa1	4.80	11/15/2024	2,700,000	2,868,750
Santander UK Group Holdings PLC	Baa1	3.82	11/3/2028	1,300,000	1,313,015
Santander UK PLC	Aa3	3.75	11/15/2021	1,200,000	1,237,368
Santander UK PLC	Aa3	3.18	11/15/2021	5,000,000	5,014,499
Sasol Financing International Ltd	Baa3	4.50	11/14/2022	1,200,000	1,233,202
Saudi Arabian Oil Co	A1	3.50	4/16/2029	2,325,000	2,354,914
Saudi Arabian Oil Co	A1	4.25	4/16/2039	840,000	850,392
Saudi Arabian Oil Co	A1	4.25	4/16/2039	400,000	404,949
Saudi Arabian Oil Co	A1	4.38	4/16/2049	3,570,000	3,620,354
Saudi Electricity Global Sukuk Co	A2	4.21	4/3/2022	822,000	850,770
Saudi Government International Bond	A1	2.38	10/26/2021	340,000	339,381
Saudi Government International Bond	A1	2.88	3/4/2023	4,000,000	4,045,000
Saudi Government International Bond	A1	4.00	4/17/2025	2,600,000	2,765,750
Saudi Government International Bond	A1	4.00	4/17/2025	500,000	531,875
Saudi Government International Bond	A1	3.25	10/26/2026	4,950,000	5,046,773
Saudi Government International Bond	A1	3.63	3/4/2028	5,810,000	5,965,859
Saudi Government International Bond	A1	4.38	4/16/2029	6,500,000	7,022,977
Saudi Government International Bond	A1	4.50	4/17/2030	400,000	436,003
Saudi Government International Bond	A1	4.50	10/26/2046	11,428,000	11,612,814
Saudi Government International Bond	A1	4.63	10/4/2047	1,200,000	1,241,904
Saudi Government International Bond	A1	4.63	10/4/2047	700,000	724,444
Saudi Government International Bond	A1	4.63	10/4/2047	650,000	672,698
Saudi Government International Bond	A1	5.25	1/16/2050	1,020,000	1,159,312
Saudi Government International Bond	A1	5.25	1/16/2050	1,400,000	1,591,212
Saudi Government International Bond	A1	5.25	1/16/2050	885,000	1,005,873
Saudi Government International Bond	A1	5.25	1/16/2050	3,235,000	3,676,836
Saudi Government International Bond	A1	5.25	1/16/2050	700,000	795,606
Sberbank of Russia Via SB Capital SA	Baa3	6.13	2/7/2022	800,000	849,059
Sberbank of Russia Via SB Capital SA	Baa3	6.13	2/7/2022	400,000	424,530
Senegal Government International Bond	Ba3	6.25	7/30/2024	4,643,000	4,971,372
Senegal Government International Bond	Ba3	4.75	3/13/2028	350,000	399,465
Senegal Government International Bond	Ba3	4.75	3/13/2028	314,000	358,377
Senegal Government International Bond	Ba3	4.75	3/13/2028	350,000	399,465
Senegal Government International Bond	Ba3	6.25	5/23/2033	1,326,000	1,282,396
Senegal Government International Bond	Ba3	6.25	5/23/2033	200,000	193,423
Senegal Government International Bond	Ba3	6.25	5/23/2033	38,000	36,750
Senegal Government International Bond	Ba3	6.75	3/13/2048	4,300,000	4,037,924
Senegal Government International Bond	Ba3	6.75	3/13/2048	2,996,000	2,813,400
Shinhan Bank Co Ltd	Baa1	3.88	3/24/2026	1,168,000	1,201,138
Shire Acquisitions Investments Ireland DAC	Baa2	2.88	9/23/2023	1,130,000	1,141,046
Shire Acquisitions Investments Ireland DAC	Baa2	3.20	9/23/2026	1,960,000	1,976,439
Siemens Financieringsmaatschappij NV	A1	2.15	5/27/2020	1,750,000	1,747,340
Sigma Alimentos SA de CV	Baa3	4.13	5/2/2026	852,000	858,186
Signet UK Finance PLC	Ba2	4.70	6/15/2024	16,412,000	13,621,960
Sinopec Group Overseas Development 2015 Ltd	A1	2.50	4/28/2020	250,000	249,993
Sky Ltd	A3	3.75	9/16/2024	915,000	972,277
Southern Gas Corridor CJSC	Ba2	6.88	3/24/2026	2,200,000	2,550,143
Spain Government Bond	Baa1	1.40	7/30/2028	5,100,000	6,367,379
Spain Government Inflation Linked Bond	Baa1	0.55	11/30/2019	691,442	791,394
Spain Government Inflation Linked Bond	Baa1	0.15	11/30/2023	5,112,350	6,096,626
Spain Government Inflation Linked Bond	Baa1	0.65	11/30/2027	8,648,724	10,950,643
Spain Government Inflation Linked Bond	Baa1	1.00	11/30/2030	1,347,753	1,793,357
Sri Lanka Government International Bond	B2	6.25	10/4/2020	435,000	439,891
Sri Lanka Government International Bond	B2	6.25	7/27/2021	1,100,000	1,113,887
Sri Lanka Government International Bond	B2	6.25	7/27/2021	530,000	536,691
Sri Lanka Government International Bond	B2	5.75	1/18/2022	299,000	299,809
Sri Lanka Government International Bond	B2	5.75	1/18/2022	701,000	702,896
Sri Lanka Government International Bond	B2	5.75	4/18/2023	8,395,000	8,324,185

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Sri Lanka Government International Bond	B2	5.75	4/18/2023	1,100,000	1,090,721
Sri Lanka Government International Bond	B2	6.85	3/14/2024	3,100,000	3,166,894
Sri Lanka Government International Bond	B2	6.85	3/14/2024	1,185,000	1,210,571
Sri Lanka Government International Bond	B2	6.35	6/28/2024	2,200,000	2,195,600
Sri Lanka Government International Bond	B2	6.13	6/3/2025	665,000	648,245
Sri Lanka Government International Bond	B2	6.85	11/3/2025	1,592,000	1,596,404
Sri Lanka Government International Bond	B2	6.20	5/11/2027	1,780,000	1,686,577
Sri Lanka Government International Bond	B2	6.20	5/11/2027	2,205,000	2,089,270
Sri Lanka Government International Bond	B2	6.75	4/18/2028	2,495,000	2,410,879
Sri Lanka Government International Bond	B2	7.85	3/14/2029	3,150,000	3,247,909
Sri Lanka Government International Bond	B2	7.85	3/14/2029	2,973,000	3,065,408
Sri Lanka Government International Bond	B2	7.85	3/14/2029	455,000	469,142
Sri Lanka Government International Bond	B2	7.55	3/28/2030	3,100,000	3,106,698
Standard Chartered PLC	A2	3.65	8/19/2019	1,400,000	1,402,006
State Bank of India/London	Baa2	4.38	1/24/2024	820,000	856,892
State Grid Overseas Investment 2013 Ltd	A1	3.13	5/22/2023	1,741,000	1,772,113
State Grid Overseas Investment 2016 Ltd	A1	4.00	5/4/2047	200,000	214,082
State Oil Co of the Azerbaijan Republic	Ba2	4.75	3/13/2023	1,173,000	1,219,920
State Oil Co of the Azerbaijan Republic	Ba2	4.75	3/13/2023	2,258,000	2,348,320
State Oil Co of the Azerbaijan Republic	Ba2	6.95	3/18/2030	700,000	827,890
Stichting AK Rabobank Certificaten	NR	6.50	12/29/2049	100,000	139,218
Sumitomo Mitsui Banking Corp	A1	2.51	1/17/2020	4,000,000	4,002,934
Sumitomo Mitsui Financial Group Inc	A1	3.71	7/14/2021	4,900,000	4,957,535
Sunac China Holdings Ltd	B1	7.88	2/15/2022	3,100,000	3,154,865
Sunac China Holdings Ltd	B1	7.88	2/15/2022	1,830,000	1,862,388
Suzano Austria GmbH	Baa3	6.00	1/15/2029	1,535,000	1,673,150
Suzano Austria GmbH	Baa3	7.00	3/16/2047	2,675,000	3,042,813
Svenska Handelsbanken AB	Aa2	1.88	9/7/2021	1,240,000	1,230,384
Sweden Inflation Linked Bond	Aaa	0.25	6/1/2022	6,000,000	750,053
Sweden Inflation Linked Bond	Aaa	1.00	6/1/2025	20,900,000	2,870,159
Sweden Inflation Linked Bond	Aaa	0.13	6/1/2026	24,400,000	3,254,795
Syngenta Finance NV	Ba2	3.70	4/24/2020	400,000	402,800
Syngenta Finance NV	Ba2	3.93	4/23/2021	1,400,000	1,425,405
Syngenta Finance NV	Ba2	4.44	4/24/2023	200,000	207,906
Syngenta Finance NV	Ba2	5.18	4/24/2028	200,000	208,061
Syngenta Finance NV	Ba2	5.18	4/24/2028	1,475,000	1,534,448
Takeda Pharmaceutical Co Ltd	Baa2	3.80	11/26/2020	370,000	376,713
Takeda Pharmaceutical Co Ltd	Baa2	3.80	11/26/2020	1,290,000	1,313,404
TBG Global Pte Ltd	Ba2	5.25	2/10/2022	1,400,000	1,421,375
Telecom Italia Capital SA	Ba1	6.38	11/15/2033	1,930,000	2,002,375
Telefonica del Peru SAA	Ba1	7.38	4/10/2027	8,550,000	2,762,930
Telefonica Emisiones SA	Baa3	5.88	7/15/2019	100,000	100,116
Tencent Holdings Ltd	A1	3.60	1/19/2028	3,005,000	3,068,115
Teva Pharmaceutical Finance IV BV	Ba2	3.65	11/10/2021	560,000	540,680
Teva Pharmaceutical Finance Netherlands II BV	Ba2	3.25	4/15/2022	1,200,000	1,344,589
Teva Pharmaceutical Finance Netherlands III BV	Ba2	2.20	7/21/2021	1,809,000	1,716,289
Teva Pharmaceutical Finance Netherlands III BV	Ba2	2.80	7/21/2023	1,650,000	1,427,250
Thai Oil PCL	Baa1	3.63	1/23/2023	700,000	714,763
Thailand Government Bond	Baa1	1.88	6/17/2022	112,961,000	3,692,733
Thailand Government Bond	Baa1	2.00	12/17/2022	59,000,000	1,935,645
Thailand Government Bond	Baa1	3.63	6/16/2023	38,000,000	1,323,745
Thailand Government Bond	Baa1	2.13	12/17/2026	16,500,000	542,409
Thailand Government Bond	Baa1	2.13	12/17/2026	87,000,000	2,859,974
Thailand Government Bond	Baa1	2.88	12/17/2028	76,700,000	2,657,046
Thailand Government Bond	Baa1	2.88	12/17/2028	24,100,000	834,874
Thailand Government Bond	Baa1	4.88	6/22/2029	32,000,000	1,299,383
Thailand Government Bond	Baa1	3.65	6/20/2031	17,800,000	664,375
Thailand Government Bond	Baa1	3.78	6/25/2032	47,200,000	1,780,618
Thailand Government Bond	Baa1	3.40	6/17/2036	49,850,000	1,848,993
Thailand Government Bond	Baa1	3.30	6/17/2038	45,880,000	1,680,755
Thaioil Treasury Center Co Ltd	Baa1	3.63	1/23/2023	2,401,000	2,456,319
Third Pakistan International Sukuk Co Ltd/The	B3	5.50	10/13/2021	790,000	796,724
Third Pakistan International Sukuk Co Ltd/The	B3	5.63	12/5/2022	740,000	745,898
Tokyo Metropolitan Government	A1	2.50	6/8/2022	4,100,000	4,137,067
Toronto-Dominion Bank/The	Aa1	2.73	6/11/2020	2,468,000	2,472,646
Toronto-Dominion Bank/The	Aa1	3.36	12/14/2020	1,563,000	1,580,291
Toronto-Dominion Bank/The	Aa1	3.59	4/7/2021	1,500,000	1,519,960
Toronto-Dominion Bank/The	Aa1	3.59	4/7/2021	10,000,000	10,133,067
TransCanada PipeLines Ltd	Baa1	3.80	10/1/2020	5,000,000	5,083,523
Transcanada Trust	Baa3	5.30	3/15/2077	300,000	288,119
Transelec SA	Baa1	4.63	7/26/2023	2,003,000	2,130,691
Transnet SOC Ltd	Baa3	4.00	7/26/2022	355,000	354,801
Transnet SOC Ltd	Baa3	4.00	7/26/2022	750,000	749,580
Transocean Poseidon Ltd	B1	6.88	2/1/2027	500,000	528,438
Transocean Poseidon Ltd	B1	6.88	2/1/2027	700,000	739,813
Transportadora de Gas Internacional SA ESP	Baa3	5.55	11/1/2028	963,000	1,081,931
Trinity Acquisition PLC	Baa3	3.50	9/15/2021	1,119,000	1,138,695
Trinseo Materials Operating SCA / Trinseo Materials Finance Inc	B2	5.38	9/1/2025	10,511,000	10,116,838
Turk Telekomunikasyon AS	Ba3	6.88	2/28/2025	1,200,000	1,206,965
Turkcell Iletisim Hizmetleri AS	Ba3	5.80	4/11/2028	2,360,000	2,183,000
Turkcell Iletisim Hizmetleri AS	Ba3	5.80	4/11/2028	1,150,000	1,063,750

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Turkey Government Bond	B1	8.50	7/10/2019	3,765,000	647,744
Turkey Government Bond	B1	10.70	2/17/2021	4,020,350	618,622
Turkey Government Bond	B1	9.20	9/22/2021	7,395,000	1,086,748
Turkey Government Bond	B1	11.00	3/2/2022	12,142,000	1,816,892
Turkey Government Bond	B1	12.20	1/18/2023	9,575,000	1,448,500
Turkey Government Bond	B1	10.60	2/11/2026	14,490,000	1,939,015
Turkey Government Bond	B1	11.00	2/24/2027	35,225,000	4,689,359
Turkey Government International Bond	B1	7.00	6/5/2020	215,000	219,850
Turkey Government International Bond	B1	7.00	6/5/2020	100,000	102,256
Turkey Government International Bond	B1	7.25	12/23/2023	1,500,000	1,549,695
Turkey Government International Bond	B1	7.25	12/23/2023	1,980,000	2,045,597
Turkey Government International Bond	B1	5.75	3/22/2024	5,350,000	5,217,759
Turkey Government International Bond	B1	5.20	2/16/2026	235,000	270,092
Turkey Government International Bond	B1	5.20	2/16/2026	480,000	551,677
Turkey Government International Bond	B1	4.88	10/9/2026	865,000	774,175
Turkey Government International Bond	B1	4.88	10/9/2026	1,535,000	1,373,825
Turkey Government International Bond	B1	6.00	3/25/2027	12,960,000	12,312,000
Turkey Government International Bond	B1	6.13	10/24/2028	1,621,000	1,527,793
Turkey Government International Bond	B1	7.63	4/26/2029	1,220,000	1,249,280
Turkey Government International Bond	B1	6.88	3/17/2036	3,625,000	3,470,742
Turkey Government International Bond	B1	6.88	3/17/2036	2,140,000	2,048,934
Turkey Government International Bond	B1	6.75	5/30/2040	240,000	224,014
Turkey Government International Bond	B1	5.75	5/11/2047	1,810,000	1,516,034
Turkey Government International Bond	B1	5.75	5/11/2047	710,000	594,687
Turkiye Garanti Bankasi AS	B2	5.25	9/13/2022	1,720,000	1,677,000
Turkiye Is Bankasi AS	B3	6.13	4/25/2024	300,000	274,500
Turkiye Is Bankasi AS	B3	6.13	4/25/2024	1,700,000	1,555,500
Turkiye Sise ve Cam Fabrikalari AS	B1	6.95	3/14/2026	654,000	656,956
Turkiye Vakiflar Bankasi TAO	Ca	6.88	2/3/2025	2,300,000	2,051,549
UBS AG/London	Aa3	2.45	12/1/2020	4,400,000	4,403,997
UBS AG/London	Aa3	3.00	12/1/2020	2,250,000	2,257,092
UBS AG/Stamford CT	Baa1	7.63	8/17/2022	250,000	280,428
UBS AG/Stamford CT	Baa1	7.63	8/17/2022	1,700,000	1,906,907
UBS Group Funding Switzerland AG	A3	3.00	4/15/2021	1,500,000	1,513,723
UBS Group Funding Switzerland AG	A3	4.13	9/24/2025	750,000	800,450
UBS Group Funding Switzerland AG	A3	4.13	4/15/2026	1,400,000	1,495,641
Ukraine Government International Bond	Caa1	-	9/4/2019	37,048,000	1,340,881
Ukraine Government International Bond	Caa1	-	1/29/2020	15,252,000	521,042
Ukraine Government International Bond	Caa1	7.75	9/1/2020	115,000	118,610
Ukraine Government International Bond	Caa1	7.75	9/1/2020	145,000	149,552
Ukraine Government International Bond	Caa1	7.75	9/1/2020	860,000	886,995
Ukraine Government International Bond	Caa1	7.75	9/1/2021	825,000	861,069
Ukraine Government International Bond	Caa1	7.75	9/1/2021	120,000	125,246
Ukraine Government International Bond	Caa1	7.75	9/1/2021	205,000	213,963
Ukraine Government International Bond	Caa1	7.75	9/1/2021	125,000	130,465
Ukraine Government International Bond	Caa1	7.75	9/1/2022	685,000	723,601
Ukraine Government International Bond	Caa1	7.75	9/1/2022	3,410,000	3,602,160
Ukraine Government International Bond	Caa1	7.75	9/1/2022	2,742,000	2,896,517
Ukraine Government International Bond	Caa1	7.75	9/1/2023	3,950,000	4,177,125
Ukraine Government International Bond	Caa1	7.75	9/1/2023	240,000	253,800
Ukraine Government International Bond	Caa1	7.75	9/1/2023	128,000	135,360
Ukraine Government International Bond	Caa1	7.75	9/1/2023	1,790,000	1,892,925
Ukraine Government International Bond	B3	8.99	2/1/2024	200,000	217,748
Ukraine Government International Bond	B3	8.99	2/1/2024	200,000	217,748
Ukraine Government International Bond	B3	8.99	2/1/2024	2,900,000	3,157,340
Ukraine Government International Bond	B3	8.99	2/1/2024	1,365,000	1,486,127
Ukraine Government International Bond	B3	8.99	2/1/2024	310,000	337,509
Ukraine Government International Bond	Caa1	7.75	9/1/2024	2,335,000	2,434,238
Ukraine Government International Bond	Caa1	7.75	9/1/2025	2,115,000	2,186,910
Ukraine Government International Bond	Caa1	6.75	6/20/2026	650,000	784,024
Ukraine Government International Bond	Caa1	6.75	6/20/2026	628,000	757,487
Ukraine Government International Bond	Caa1	6.75	6/20/2026	325,000	392,012
Ukraine Government International Bond	Caa1	7.75	9/1/2026	5,700,000	5,868,902
Ukraine Government International Bond	Caa1	7.75	9/1/2026	235,000	241,964
Ukraine Government International Bond	Caa1	7.75	9/1/2027	3,600,000	3,699,072
Ukraine Government International Bond	Caa1	7.75	9/1/2027	1,185,000	1,217,611
Ukraine Government International Bond	B3	9.75	11/1/2028	1,221,000	1,378,204
Ukraine Government International Bond	B3	9.75	11/1/2028	1,125,000	1,269,844
Ukraine Government International Bond	B3	7.38	9/25/2032	791,000	776,920
Ukraine Government International Bond	B3	7.38	9/25/2032	1,005,000	987,111
Ukraine Government International Bond	B3	7.38	9/25/2032	210,000	206,262
Ukraine Government International Bond	B3	1.00	5/31/2040	3,142,000	2,246,530
Ukraine Government International Bond	B3	1.00	5/31/2040	6,162,000	4,405,830
Ukraine Government International Bond	B3	1.00	5/31/2040	506,000	361,790
Ukreximbank Via Biz Finance PLC	Caa1	9.75	1/22/2025	1,100,000	1,148,708
UniCredit SpA	Baa2	6.57	1/14/2022	1,300,000	1,381,975
UniCredit SpA	Baa2	6.57	1/14/2022	2,000,000	2,126,115
UniCredit SpA	Baa2	7.83	12/4/2023	1,000,000	1,136,650
UniCredit SpA	Baa2	7.83	12/4/2023	4,000,000	4,546,600
UniCredit SpA	Baa2	7.83	12/4/2023	3,000,000	3,409,950
Unifin Financiera SAB de CV SOFOM ENR	Ba2	7.00	1/15/2025	942,000	919,835

<b>Foreign Debt/Corporate Obligations</b>	<b>Moody's Quality Rating</b>	<b>Rate</b>	<b>Maturity Date</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
United Kingdom Gilt Inflation Linked	Aa2	1.88	11/22/2022	7,086,200	10,499,377
United Kingdom Gilt Inflation Linked	Aa2	2.50	7/17/2024	860,000	4,040,680
United Kingdom Gilt Inflation Linked	Aa2	0.13	3/22/2026	31,058,783	47,184,245
United Kingdom Gilt Inflation Linked	Aa2	1.25	11/22/2027	10,399,987	17,904,028
United Kingdom Gilt Inflation Linked	Aa2	0.13	8/10/2028	5,674,570	9,127,919
United Kingdom Gilt Inflation Linked	Aa2	0.13	3/22/2029	1,219,913	1,977,893
United Kingdom Gilt Inflation Linked	Aa2	2.00	1/26/2035	80,000	293,973
United Kingdom Gilt Inflation Linked	Aa2	0.75	11/22/2047	561,173	1,411,020
Uruguay Government International Bond	Baa2	9.88	6/20/2022	7,800,000	219,188
Uruguay Government International Bond	Baa2	4.38	12/15/2028	13,572,830	403,949
Uruguay Government International Bond	Baa2	4.38	1/23/2031	3,920,000	4,241,440
Uruguay Government International Bond	Baa2	5.10	6/18/2050	465,000	522,548
Uruguay Government International Bond	Baa2	4.98	4/20/2055	6,230,000	6,876,425
Vale Overseas Ltd	Ba1	6.25	8/10/2026	700,000	795,165
Vale Overseas Ltd	Ba1	6.25	8/10/2026	1,915,000	2,175,344
Vale Overseas Ltd	Ba1	6.88	11/21/2036	1,138,000	1,367,023
Vedanta Resources Finance II PLC	B2	8.00	4/23/2023	550,000	557,700
Vedanta Resources Finance II PLC	B2	9.25	4/23/2026	1,525,000	1,548,246
Vedanta Resources Ltd	B2	6.38	7/30/2022	750,000	738,000
Vedanta Resources Ltd	B2	6.13	8/9/2024	3,500,000	3,220,227
Vedanta Resources Ltd	B2	6.13	8/9/2024	1,148,000	1,056,234
Venezuela Government International Bond	C	8.25	10/13/2024	3,910,600	1,036,309
Venezuela Government International Bond	C	11.75	10/21/2026	1,205,000	337,400
Venezuela Government International Bond	C	9.25	9/15/2027	3,145,000	888,463
VEON Holdings BV	Ba2	4.95	6/16/2024	2,325,000	2,380,730
Virgin Australia 2013-1A Pass Through Trust	Baa1	5.00	4/23/2025	515,380	530,532
Vodafone Group PLC	Baa2	3.59	1/16/2024	1,250,000	1,253,125
Volcan Cia Minera SAA	Ba2	5.38	2/2/2022	645,000	669,188
VTR Finance BV	B1	6.88	1/15/2024	296,000	306,360
Weibo Corp	Baa1	3.50	7/5/2024	1,425,000	1,430,912
Westpac Banking Corp	Aa3	5.00	10/21/2019	265,000	341,357
Westpac Banking Corp	Aa3	7.25	2/11/2020	600,000	435,894
Westpac Banking Corp	Aaa	2.10	2/25/2021	2,500,000	2,500,886
Wijaya Karya Persero Tbk PT	Ba2	7.70	1/31/2021	33,300,000,000	2,264,476
Wind Tre SpA	B1	2.63	1/20/2023	325,000	372,531
Wind Tre SpA	B1	3.13	1/20/2025	650,000	738,074
Wind Tre SpA	B1	5.00	1/20/2026	1,450,000	1,403,600
Woori Bank	Baa2	4.75	4/30/2024	945,000	1,008,967
Wynn Macau Ltd	B1	5.50	10/1/2027	1,700,000	1,653,250
Yapi ve Kredi Bankasi AS	B2	5.13	10/22/2019	330,000	329,860
Yapi ve Kredi Bankasi AS	B2	8.25	10/15/2024	1,940,000	1,964,444
Yara International ASA	Baa2	4.75	6/1/2028	1,000,000	1,078,015
YPF SA	B2	8.50	3/23/2021	575,000	584,919
YPF SA	B2	8.75	4/4/2024	1,430,000	1,447,446
Zambia Government International Bond	B3	5.38	9/20/2022	1,050,000	694,470
Zambia Government International Bond	B3	5.38	9/20/2022	255,000	168,657
Zambia Government International Bond	B3	8.50	4/14/2024	1,170,000	784,040
Zambia Government International Bond	B3	8.50	4/14/2024	1,350,000	904,662
Zambia Government International Bond	B3	8.50	4/14/2024	260,000	174,231
Zambia Government International Bond	B3	8.97	7/30/2027	1,716,000	1,150,139
<b>Total Foreign Debt/Corporate Obligations</b>					<b>\$ 3,483,275,889</b>

<b>Total Fixed Income</b>					<b>\$ 13,725,761,411</b>
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<b>U.S. Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
1-800-Flowers.com, Inc.	95,922	1,811,007
1st Constitution Bancorp	265	4,895
1st Source Corp	12,305	570,952
22nd Century Group Inc	3,616	7,557
2U, Inc.	2,183	82,168
3D Systems Corp.	2,150	19,565
3M Co.	88,922	15,413,739
8x8 Inc	1,788	43,091
A10 Networks Inc	14,783	100,820
AAC Holdings Inc	79	68
AAON Inc	813	40,796
AAR Corp	648	23,840
Aaron's Inc	60,088	3,690,004
Abbott Laboratories	318,881	26,817,892
AbbVie, Inc.	333,550	24,255,756
Abeona Therapeutics, Inc.	768	3,671
Abercrombie & Fitch Co	7,057	113,194
ABIOMED Inc	6,626	1,726,007
ABM Industries Inc	1,304	52,160
Abraxas Petroleum Corp	5,795	5,969
Acacia Communications, Inc.	3,273	154,355
Acacia Research Corp	1,761	5,213
Acadia Healthcare Co., Inc.	4,385	153,256
ACADIA Pharmaceuticals Inc	12,234	327,015
Acadia Realty Trust	1,588	43,464
Accelerate Diagnostics, Inc.	640	14,643

U.S. Common Stock	Shares/Par Value	Base Market Value
Acceleron Pharma, Inc.	859	35,288
ACCO Brands Corp.	188,473	1,483,283
Accuray Inc	2,133	8,255
Achillion Pharmaceuticals Inc	2,983	7,994
ACI Worldwide Inc	2,261	77,643
Aclaris Therapeutics, Inc.	965	2,113
ACNB Corp	248	9,813
Acorda Therapeutics, Inc.	36,866	282,762
Activision Blizzard, Inc.	135,865	6,412,828
Actuant Corp.	1,201	29,797
Acuity Brands, Inc.	7,975	1,099,832
Acushnet Holdings Corp	450	11,817
Adams Pharmaceuticals, Inc.	57,074	353,859
Adams Resources & Energy Inc	18	617
Addus HomeCare Corp	23,764	1,781,112
Adesto Technologies Corp	500	4,075
ADMA Biologics Inc	80	310
Adobe Inc.	71,642	21,109,315
ADT Inc	5,491	33,605
Adtalem Global Education, Inc.	1,132	50,997
ADTRAN, Inc.	44,256	674,904
Aduro Biotech, Inc.	84,081	129,485
Advance Auto Parts, Inc.	12,234	1,885,749
Advanced Disposal Services, Inc.	8,957	285,818
Advanced Drainage Systems, Inc.	714	23,412
Advanced Emissions Solutions	454	5,739
Advanced Energy Industries Inc	756	42,540
Advanced Micro Devices Inc	130,217	3,954,690
Advansix, Inc.	592	14,463
Adverum Biotechnologies Inc	1,125	13,376
AECOM	8,064	305,222
Aegion Corp.	786	14,462
Aeglea BioTherapeutics Inc	599	4,103
Aerie Pharmaceuticals, Inc.	701	20,715
Aerohive Networks Inc	34,155	151,307
Aerocket Rocketdyne Holdings Inc	1,428	63,932
AeroVironment Inc	418	23,730
AES Corp/VA	173,477	2,907,475
Affiliated Managers Group Inc	9,220	849,531
Aflac Inc	470,392	25,782,186
AG Mortgage Investment Trust Inc	98,191	1,561,237
AGCO Corp	36,848	2,858,299
Agenus, Inc.	2,458	7,374
AgeX Therapeutics Inc	317	1,163
Agilent Technologies, Inc.	64,630	4,825,922
Agilysys, Inc.	8,508	182,667
Agios Pharmaceuticals, Inc.	2,507	125,049
AGNC Investment Corp	27,945	470,035
Agree Realty Corp	661	42,337
AgroFresh Solutions, Inc.	1,171	1,768
Aimmune Therapeutics, Inc.	73,164	1,523,274
Air Lease Corp.	34,700	1,434,498
Air Products & Chemicals Inc	79,030	17,890,021
Air Transport Services Group	87,402	2,132,609
Aircastle Ltd	100,070	2,127,488
AK Steel Holding Corp	6,725	15,938
Akamai Technologies, Inc.	50,053	4,011,247
Akcea Therapeutics Inc	313	7,340
Akebia Therapeutics, Inc.	1,689	8,175
Akorn Inc	19,306	99,426
Alamo Group Inc	190	18,987
Alarm.com Holdings Inc	37,211	1,990,789
Alaska Air Group Inc	44,873	2,867,833
Albany International Corp	1,323	109,690
Albemarle Corp	18,984	1,336,663
Albireo Pharma Inc	239	7,705
Alcoa Corp	9,664	226,234
Alder Biopharmaceuticals Inc	1,148	13,512
Aldeyra Therapeutics Inc	620	3,720
Alexander & Baldwin Inc	12,427	287,064
Alexander's Inc	79	29,254
Alexandria Real Estate Equities Inc	20,219	2,852,699
Alexion Pharmaceuticals Inc	73,974	9,689,115
Alico Inc	45	1,365
Align Technology Inc	10,690	2,925,853
Allakos Inc	280	12,132
Alleghany Corp	693	472,009
Allegheny Technologies, Inc.	2,392	60,278
Allegiance Bancshares, Inc.	235	7,835
Allegiant Travel Co.	3,671	526,789
Allena Pharmaceuticals Inc	40	163

U.S. Common Stock	Shares/Par Value	Base Market Value
ALLETE Inc	997	82,960
Alliance Data Systems Corp	7,909	1,108,288
Alliant Energy Corp	42,434	2,082,661
Allied Motion Technologies Inc	2,973	112,677
Allison Transmission Holdings, Inc.	200,402	9,288,633
Allogene Therapeutics Inc	434	11,653
Allscripts Healthcare Solutions, Inc.	3,406	39,612
Allstate Corp/The	323,316	32,878,004
Ally Financial, Inc.	227,497	7,050,132
Alnylam Pharmaceuticals, Inc.	2,484	180,239
Alpha & Omega Semiconductor Ltd	390	3,643
Alphabet, Inc. - class A	64,185	69,499,518
Alphabet, Inc. - class C	73,184	79,105,317
Alta Mesa Resources Inc	3,521	514
Altair Engineering Inc	6,563	265,080
Alteryx, Inc.	3,483	380,065
Altice USA Inc	118,504	2,885,572
Altra Industrial Motion Corp.	1,183	42,446
Altria Group, Inc.	498,590	23,608,237
AMAG Pharmaceuticals, Inc.	9,670	96,603
Amalgamated Bank	354	6,177
Amazon.com Inc	98,488	186,499,831
Ambac Financial Group Inc	893	15,047
Ambarella Inc	610	26,919
Amber Road, Inc.	576	7,523
AMC Entertainment Holdings	1,024	9,554
AMC Networks, Inc.	95,874	5,224,174
Amcor PLC	238,302	2,738,090
Amdocs Ltd	218,022	13,536,986
Amedisys Inc	21,182	2,571,707
AMERCO	1,807	684,040
Ameren Corp	156,166	11,729,628
Ameresco Inc	464	6,835
American Airlines Group, Inc.	130,886	4,268,192
American Assets Trust Inc	2,158	101,685
American Axle & Manufacturing Holdings Inc	191,888	2,448,491
American Campus Communities Inc	6,927	319,750
American Eagle Outfitters Inc	312,773	5,285,864
American Electric Power Co Inc	166,869	14,686,141
American Equity Investment Life Holding Co	1,865	50,653
American Express Co	147,640	18,224,682
American Financial Group Inc/OH	59,115	6,057,514
American Homes 4 Rent	9,534	231,772
American International Group Inc	494,359	26,339,448
American National Bankshares Inc	205	7,944
American National Insurance Co	503	58,584
American Outdoor Brands Corp.	1,329	11,974
American Public Education Inc	46,330	1,370,441
American Renal Associates Holdings Inc	321	2,388
American Software Inc/GA	778	10,231
American States Water Co	592	44,542
American Tower Corp	66,088	13,511,692
American Vanguard Corp	574	8,845
American Water Works Co Inc	32,378	3,755,848
American Woodmark Corp	275	23,271
America's Car-Mart Inc/TX	4,248	365,668
Americold Realty Trust	9,799	317,684
Ameriprise Financial, Inc.	48,121	6,985,244
Ameris Bancorp	835	32,724
AMERISAFE, Inc.	369	23,531
AmerisourceBergen Corp	22,756	1,940,177
Ames National Corp	316	8,564
AMETEK Inc	34,946	3,174,495
Amgen Inc	136,344	25,125,472
Amicus Therapeutics, Inc.	22,260	277,805
Amkor Technology Inc	179,318	1,337,712
AMN Healthcare Services Inc	2,551	138,392
Amneal Pharmaceuticals Inc	1,712	12,275
Amphastar Pharmaceuticals, Inc.	6,539	138,038
Amphenol Corp	43,860	4,207,928
Ampio Pharmaceuticals Inc	480	186
Amyris Inc	765	2,723
Anadarko Petroleum Corp	85,790	6,053,342
Analog Devices Inc	82,088	9,265,273
Anaplan, Inc.	257,059	12,973,768
AnaptysBio Inc	418	23,584
Andersons Inc/The	536	14,601
AngioDynamics, Inc.	4,198	82,659
ANI Pharmaceuticals, Inc.	3,156	259,423
Anika Therapeutics Inc	341	13,851
Anixter International Inc	15,825	944,911



U.S. Common Stock	Shares/Par Value	Base Market Value
Annaly Capital Management Inc	911,872	8,325,391
ANSYS, Inc.	12,323	2,523,997
Antares Pharma Inc	3,166	10,416
Antero Midstream Corp	7,300	83,658
Antero Resources Corp.	13,379	73,986
Anthem Inc	155,756	43,955,901
Anworth Mortgage Asset Corp	3,580	13,568
AO Smith Corp	24,457	1,153,392
Apache Corp	67,437	1,953,650
Apartment Investment & Management Co	26,684	1,337,402
Apellis Pharmaceuticals Inc	712	18,042
Apergy Corp	57,370	1,924,190
Apogee Enterprises Inc	29,727	1,291,341
Apollo Commercial Real Estate Finance Inc	15,137	278,369
Apollo Medical Holdings Inc	140	2,339
AppFolio, Inc.	9,827	1,005,007
Apple Hospitality REIT Inc	217,634	3,451,675
Apple Inc	718,296	142,165,144
Applied Industrial Technologies, Inc.	9,579	589,396
Applied Materials Inc	221,939	9,967,280
Applied Optoelectronics, Inc.	461	4,739
Approach Resources, Inc.	310	90
AptarGroup Inc	2,433	302,519
Aptinyx Inc	564	1,884
AQR U.S. Relaxed Constraint Equity Fund II, L.P.	475,000	467,587,475
Aqua America, Inc.	11,058	457,469
Aquantia Corp	6,042	78,727
AquaVenture Holdings Ltd	302	6,031
Aramark	12,649	456,123
Aratana Therapeutics, Inc.	1,220	6,295
Arbor Realty Trust Inc	1,392	16,871
ArcBest Corp.	11,384	320,004
Arch Capital Group Ltd	18,477	685,127
Arch Coal Inc	24,228	2,282,520
Archer-Daniels-Midland Co	224,039	9,140,791
Archrock, Inc.	2,417	25,620
Arco Platform Ltd	28,000	1,225,840
Arconic, Inc.	116,144	2,998,838
Arcosa Inc	962	36,200
Arcus Biosciences Inc	619	4,921
Ardagh Group SA	1,264	22,120
Ardelyx Inc	1,625	4,371
Arena Pharmaceuticals Inc	46,380	2,719,259
Ares Capital Corp.	113,700	2,039,778
Ares Commercial Real Estate Corp	576	8,559
Argan Inc	259	10,505
Argo Group International Holdings Ltd	585	43,319
Arista Networks Inc	7,763	2,015,430
Arlington Asset Investment Corp	731	5,029
Arlo Technologies Inc	1,611	6,460
Armada Hoffer Properties Inc	973	16,103
ARMOUR Residential REIT Inc	1,008	18,789
Armstrong Flooring, Inc.	522	5,142
Armstrong World Industries	854	83,009
ArQule Inc	131,439	1,447,143
Array Biopharma, Inc.	27,004	1,251,095
Arrow Electronics Inc	58,921	4,199,300
Arrow Financial Corp	446	15,490
Arrowhead Pharmaceuticals Inc	28,163	746,320
Artesian Resources Corp	288	10,705
Arthur J Gallagher & Co	31,962	2,799,552
Artisan Partners Asset Management	946	26,034
Asbury Automotive Group Inc	376	31,712
Ascena Retail Group, Inc.	5,938	3,622
ASGN Inc	2,655	160,893
Ashford Hospitality Trust Inc	194,722	578,324
Ashland Global Holdings Inc	3,226	257,983
Aspen Technology Inc	3,428	426,032
Assembly Biosciences Inc	40,066	540,490
Assertio Therapeutics Inc	18,515	63,877
Associated Banc-Corp	160,504	3,393,055
Associated Capital Group Inc	16	598
Assurant, Inc.	10,932	1,162,946
Assured Guaranty Ltd	66,504	2,798,488
Astec Industries Inc	446	14,522
Astronics Corp	16,817	676,380
Asure Software Inc	547	4,502
At Home Group, Inc.	885	5,894
AT&T, Inc.	1,773,540	59,431,325
Atara Biotherapeutics Inc	827	16,631
Athene Holding Ltd	31,415	1,352,730

U.S. Common Stock	Shares/Par Value	Base Market Value
Athenex Inc	866	17,147
Athersys, Inc.	4,161	6,990
Atkore International Group Inc	119,455	3,090,301
Atlantic Capital Bancshares Inc	9,393	160,808
Atlantic Union Bankshares Corp	29,892	1,056,084
Atlas Air Worldwide Holdings Inc	46,366	2,069,778
Atmos Energy Corp	39,162	4,133,941
ATN International, Inc.	6,075	350,710
AtriCure, Inc.	44,653	1,332,446
Atrion Corp	157	133,880
Auburn National Bancorporation Inc	86	2,881
Audentes Therapeutics, Inc.	732	27,714
Autodesk Inc	33,883	5,519,541
Automatic Data Processing Inc	70,041	11,579,879
AutoNation, Inc.	2,780	116,593
AutoZone Inc	25,557	28,099,155
Avalara Inc	546	39,421
AvalonBay Communities Inc	46,654	9,479,160
AVANGRID, Inc.	2,987	150,844
Avanos Medical Inc	924	40,296
Avaya Holdings Corp	2,056	24,487
AVEO Pharmaceuticals Inc	4,357	2,933
Avery Dennison Corp	12,573	1,454,445
Avid Bioservices Inc	1,435	8,036
Avid Technology, Inc.	29,512	269,149
Avis Budget Group Inc	1,285	45,181
Avista Corp.	1,292	57,623
Avnet Inc	135,481	6,133,225
Avrobio Inc	49,492	804,740
AVX Corp	920	15,272
AXA Equitable Holdings Inc	60,375	1,261,838
Axalta Coating Systems Ltd	8,732	259,952
Axcelis Technologies Inc	10,559	158,913
Axis Capital Holdings Ltd	29,779	1,776,317
Axogen, Inc.	668	13,226
Axon Enterprise, Inc.	1,132	72,686
Axonics Modulation Technologies Inc	100	4,097
Axos Financial Inc	3,446	93,904
AXT, Inc.	1,359	5,382
AZZ Inc	468	21,537
B&G Foods, Inc.	1,295	26,936
B. Riley Financial, Inc.	503	10,493
Babcock & Wilcox Enterprises	789	271
Badger Meter Inc	563	33,605
Baker Hughes a GE Co	92,216	2,271,280
Balchem Corp	632	63,181
Ball Corp	58,320	4,081,817
Banc of California Inc	969	13,537
BancFirst Corp.	7,311	406,930
Banco Latinoamericano de Comercio Exterior SA	39,049	813,391
Bancorp Inc/The	87,443	779,992
BancorpSouth Bank	1,651	47,945
Bank of America Corp	2,606,801	75,597,229
Bank of Commerce Holdings	562	6,008
Bank of Hawaii Corp	4,577	379,479
Bank of Marin Bancorp	4,072	167,033
Bank of New York Mellon Corp/The	230,882	10,193,440
Bank of NT Butterfield & Son Ltd/The	207,084	7,032,573
Bank of Princeton/The	114	3,420
Bank OZK	6,191	186,287
BankFinancial Corp.	252	3,525
BankUnited, Inc.	64,216	2,166,648
Bankwell Financial Group, Inc.	227	6,515
Banner Corp.	4,851	262,682
Bar Harbor Bankshares	460	12,231
Barnes & Noble Education, Inc.	78,439	263,555
Barnes & Noble Inc	1,465	9,801
Barnes Group Inc	4,566	257,248
Barrett Business Services Inc	13,991	1,155,657
Basic Energy Services, Inc.	687	1,305
Bassett Furniture Industries Inc	367	5,597
Baxter International Inc	154,072	12,618,497
Baycom Corp	372	8,147
BB&T Corp	222,696	10,941,054
BBX Capital Corp	1,553	7,625
BCB Bancorp Inc	491	6,800
Beacon Roofing Supply Inc	1,344	49,352
Beasley Broadcast Group Inc	40	129
Beazer Homes USA Inc	772	7,419
Becton Dickinson and Co	107,036	26,974,142
Bed Bath & Beyond Inc	35,596	413,626

U.S. Common Stock	Shares/Par Value	Base Market Value
Bel Fuse Inc	260	4,464
Belden Inc	797	47,477
Bellicum Pharmaceuticals Inc	1,474	2,506
Benchmark Electronics, Inc.	16,881	424,051
Benefitfocus, Inc.	8,637	234,495
Berkshire Hathaway Inc	592,536	126,310,899
Berkshire Hills Bancorp Inc	47,733	1,498,339
Berry Global Group, Inc.	5,206	273,784
Berry Petroleum Corp	1,092	11,575
Best Buy Co Inc	100,200	6,986,946
Beyond Meat Inc	315	50,614
BG Staffing, Inc.	15,219	287,335
BGC Partners, Inc.	14,407	75,349
Big 5 Sporting Goods Corp.	155	302
Big Lots Inc	46,807	1,339,148
Biglari Holdings Inc	35	3,635
Biglari Holdings Inc	3	1,592
BioCryst Pharmaceuticals, Inc.	2,150	8,149
BioDelivery Sciences International Inc	156,935	729,748
Biogen, Inc.	89,871	21,018,131
Biohaven Pharmaceutical Holding Co Ltd	29,217	1,279,412
BioMarin Pharmaceutical, Inc.	3,545	303,629
Bio-Rad Laboratories Inc	1,106	345,725
BioScrip, Inc.	3,479	9,045
BioSpecifics Technologies Corp	12,737	760,526
Bio-Techne Corp.	737	153,657
BioTelemetry Inc	650	31,298
BioTime, Inc.	3,178	3,496
BJ's Restaurants, Inc.	8,530	374,808
BJ's Wholesale Club Holdings Inc	15,679	413,926
Black Hills Corp	1,056	82,548
Black Knight Inc	2,815	169,322
Blackbaud, Inc.	951	79,409
Blackline, Inc.	725	38,795
BlackRock, Inc.	21,333	10,011,577
Blackstone Mortgage Trust Inc	12,869	457,879
Bloomin' Brands Inc	103,724	1,961,421
Blucora Inc	938	28,487
Blue Bird Corp	432	8,506
Bluebird Bio, Inc.	2,866	364,555
Bluegreen Vacations Corp	40	468
BlueLinx Holdings Inc	218	4,319
Blueprint Medicines Corp.	902	85,086
Bluerock Residential Growth REIT Inc	5,978	70,242
BMC Stock Holdings, Inc.	6,428	136,274
Boeing Co/The	171,642	62,479,404
Boingo Wireless, Inc.	52,469	942,868
Boise Cascade Co.	38,245	1,075,067
BOK Financial Corp.	1,761	132,920
Bonanza Creek Energy Inc	463	9,667
Booking Holdings Inc	18,468	34,622,144
Boot Barn Holdings Inc	12,966	462,108
Booz Allen Hamilton Holding Corp	2,713	179,628
BorgWarner Inc	117,062	4,914,263
Boston Beer Co Inc/The	1,592	601,394
Boston Omaha Corp	124	2,871
Boston Private Financial Holdings Inc	1,650	19,916
Boston Properties Inc	27,699	3,573,171
Boston Scientific Corp	207,977	8,938,851
Bottomline Technologies DE Inc	22,474	994,250
Box, Inc.	68,094	1,199,135
Boyd Gaming Corp	1,622	43,697
Brady Corp	939	46,311
Braemar Hotels & Resorts Inc	118,203	1,170,210
Brandywine Realty Trust	9,058	129,711
Bridge Bancorp Inc	407	11,990
Briggs & Stratton Corp	807	8,264
Bright Horizons Family Solutions Inc	1,093	164,901
Brightcove Inc.	927	9,576
Brighthouse Financial Inc	6,187	227,001
BrightView Holdings Inc	607	11,357
Brinker International Inc	61,106	2,404,521
Brink's Co/The	991	80,449
Bristol-Myers Squibb Co	271,649	12,319,282
Brixmor Property Group Inc	172,613	3,086,320
Broadcom Inc	61,674	17,753,478
Broadridge Financial Solutions Inc	17,052	2,177,199
Brookdale Senior Living Inc	4,000	28,840
Brookfield Property REIT Inc	2,487	46,979
Brookline Bancorp, Inc.	2,582	39,711
Brooks Automation Inc	1,370	53,088

U.S. Common Stock	Shares/Par Value	Base Market Value
Cambridge Bancorp	138	11,247
Brown & Brown Inc	11,710	392,285
Brown-Forman Corp	24,823	1,375,939
BRT Apartments Corp	330	4,663
Bruker Corp	1,991	99,450
Brunswick Corp/DE	4,520	207,423
Bryn Mawr Bank Corp	302	11,271
Buckle Inc/The	46,061	797,316
Builders FirstSource, Inc.	81,533	1,374,646
Bunge Ltd	7,288	406,014
Burlington Stores Inc	1,322	224,938
Business First Bancshares Inc	387	9,849
BWX Technologies, Inc.	2,772	144,421
Byline Bancorp Inc	400	7,648
C & F Financial Corp.	123	6,717
C&J Energy Services, Inc.	1,251	14,737
C.H. Robinson Worldwide, Inc.	45,347	3,825,019
Cable One, Inc.	85	99,534
Cabot Corp	67,824	3,235,883
Cabot Microelectronics Corp.	560	61,645
Cabot Oil & Gas Corp	133,292	3,060,384
CACI International Inc	2,343	479,354
Cactus Inc	749	24,807
Cadence BanCorp	177,086	3,683,389
Cadence Design Systems Inc	85,085	6,024,869
Cadiz Inc	555	6,244
Caesars Entertainment Corp	29,492	348,595
CAI International, Inc.	422	10,474
CalAmp Corp	833	9,729
Calavo Growers Inc	298	28,829
Caleres Inc	828	16,494
California Resources Corp.	860	16,925
California Water Service Group	947	47,947
Calithera Biosciences, Inc.	785	3,062
Calix, Inc.	106,904	701,290
Callaway Golf Co	1,756	30,133
Callon Petroleum Co.	56,890	374,905
Cal-Maine Foods Inc	8,713	363,506
Calyxt Inc	40	499
Cambrex Corp	661	30,941
Camden National Corp	365	16,743
Camden Property Trust	19,852	2,072,350
Campbell Soup Co	30,606	1,226,382
Camping World Holdings, Inc.	796	9,886
Camtek Ltd/Israel	11,700	98,865
Canada Housing Trust No 1	113,018	10,255,253
Cannae Holdings Inc	1,359	39,384
Cantel Medical Corp	1,230	99,187
Capital City Bank Group Inc	316	7,853
Capital Senior Living Corp	891	4,482
Capitol Federal Financial, Inc.	2,122	29,220
Capri Holdings Ltd	67,179	2,329,768
Capstar Financial Holdings, Inc.	288	4,363
Capstead Mortgage Corp	1,993	16,642
Cara Therapeutics Inc	642	13,803
CARBO Ceramics Inc	164	221
Carbon Black Inc	758	12,674
Carbonite Inc	636	16,561
Cardinal Health, Inc.	66,887	3,150,378
Cardiovascular Systems Inc	668	28,677
Cardlytics Inc	212	5,508
Cardtronics PLC	781	21,337
Care.com Inc	36,023	395,533
CareDx Inc	38,980	1,402,890
Career Education Corp	9,311	177,561
CareTrust REIT Inc	19,016	452,200
Cargurus Inc	6,161	222,474
Carlisle Cos Inc	1,403	196,995
CarMax Inc	27,298	2,370,285
Carolina Financial Corp	416	14,597
Carpenter Technology Corp	19,572	939,065
Carriage Services Inc	432	8,212
Carrizo Oil & Gas Inc	93,913	941,008
Carrols Restaurant Group, Inc.	853	7,703
Cars.com Inc	1,363	26,878
Carter's Inc	1,696	165,428
Carvana Co	638	39,932
Casa Systems Inc	102,872	661,467
Casella Waste Systems Inc	857	33,963
Casey's General Stores Inc	1,612	251,456
CASI Pharmaceuticals Inc	1,703	5,450

U.S. Common Stock	Shares/Par Value	Base Market Value
Cass Information Systems, Inc.	252	12,217
Castle Brands Inc	620	288
Castlight Health, Inc.	90,981	293,869
Catalent Inc	7,620	413,080
Catalyst Biosciences Inc	300	2,211
Catalyst Pharmaceuticals, Inc.	50,271	193,041
CatchMark Timber Trust Inc	968	10,116
Caterpillar Inc	111,047	15,134,596
Cathay General Bancorp	29,726	1,067,461
Cato Corp/The	59,750	736,120
Cavco Industries Inc	169	26,624
CB Financial Services Inc	172	4,085
CBIZ Inc	747	14,634
CBL & Associates Properties Inc	185,982	193,421
Cboe Global Markets Inc.	19,062	1,975,395
CBRE Group, Inc.	103,400	5,304,420
CBS Corp	104,398	5,209,460
CBTX Inc	357	10,046
CDK Global Inc	2,474	122,315
CDW Corp.	2,926	324,786
CECO Environmental Corp	768	7,365
Cedar Realty Trust Inc	404,282	1,071,347
Celanese Corp	66,224	7,138,947
Celcuity Inc	178	4,450
Celgene Corp	103,547	9,571,885
Cellular Biomedicine Group Inc	285	4,711
Celsius Holdings Inc	100	444
Centene Corp.	115,515	6,057,607
Centennial Resource Development Inc/DE	9,312	70,678
CenterPoint Energy, Inc.	89,954	2,575,383
CenterState Bank Corp	68,340	1,573,870
Central European Media Enterprises Ltd	3,140	13,690
Central Garden & Pet Co	178	4,797
Central Garden & Pet Co	812	20,008
Central Pacific Financial Corp	56,100	1,680,756
Central Valley Community Bancorp	323	6,935
Century Aluminum Co	1,228	8,485
Century Bancorp Inc/MA	327	28,743
Century Casinos Inc	1,001	9,710
Century Communities Inc	516	13,715
CenturyLink Inc	176,340	2,073,758
Ceridian HCM Holding Inc	1,535	77,057
Cerner Corp	98,475	7,218,218
Cerus Corp	2,771	15,573
CEVA Inc	429	10,446
CF Industries Holdings Inc	38,872	1,815,711
ChannelAdvisor Corp	32,559	285,217
Charles River Laboratories International Inc	937	132,960
Charles Schwab Corp/The	344,725	13,854,498
Chart Industries, Inc.	31,637	2,432,253
Charter Communications, Inc.	27,403	10,829,118
Chase Corp.	216	23,250
Chatham Lodging Trust	1,091	20,587
Cheesecake Factory Inc/The	7,355	321,561
Chefs' Warehouse Inc/The	429	15,045
Chegg Inc	157,742	6,087,264
Chemed Corp.	308	111,139
ChemoCentryx, Inc.	551	5,124
Chemours Co/The	78,594	1,886,256
Chemung Financial Corp	121	5,849
Cheniere Energy, Inc.	7,885	539,728
Chesapeake Energy Corp	63,231	123,300
Chesapeake Lodging Trust	3,668	104,245
Chesapeake Utilities Corp	329	31,262
Chevron Corp	546,358	67,988,790
Chico's FAS Inc	15,793	53,222
Children's Place Inc/The	25,131	2,396,995
Chimera Investment Corp	128,186	2,418,870
Chimerix, Inc.	1,589	6,864
China Biologic Products Holdings Inc	5,863	558,744
China Evergrande Group	1,509,615	4,231,753
Chipotle Mexican Grill Inc	7,688	5,634,381
Choice Hotels International Inc	1,279	111,286
ChromaDex Corp	1,393	6,477
Church & Dwight Co Inc	74,584	5,449,107
Churchill Downs Inc	30,739	3,537,137
Chuy's Holdings Inc	38,228	876,186
Ciena Corp	188,871	7,768,264
Cigna Corp	221,419	34,884,563
Cimarex Energy Co	80,883	4,798,788
Cincinnati Bell Inc	1,126	5,574

U.S. Common Stock	Shares/Par Value	Base Market Value
Cincinnati Financial Corp	27,232	2,823,141
Cinemark Holdings, Inc.	5,453	196,853
Cintas Corp	17,911	4,250,101
CIRCOR International, Inc.	321	14,766
Cirrus Logic Inc	15,808	690,810
Cisco Systems, Inc.	1,412,405	77,300,926
Cision Ltd	1,319	15,472
CIT Group Inc	119,853	6,297,077
Citi Trends, Inc.	51,512	753,105
Citigroup Inc	768,169	53,794,875
Citizens & Northern Corp	430	11,322
Citizens Financial Group Inc	195,953	6,928,898
Citizens Inc/TX	1,112	8,118
Citrix Systems Inc	37,933	3,722,745
City Holding Co	313	23,869
City Office REIT Inc	132,954	1,594,118
Civista Bancshares Inc	408	9,160
Clarus Corp	3,544	51,175
Clean Energy Fuels Corp	2,996	7,999
Clean Harbors Inc	2,722	193,534
Clear Channel Outdoor Holdings Inc	1,341	6,330
Clearfield, Inc.	415	5,499
Clearside Biomedical Inc	969	942
Clearwater Paper Corp.	396	7,322
Clearway Energy Inc	815	13,187
Clearway Energy Inc	9,527	160,625
Cleveland-Cliffs Inc	133,531	1,424,776
Clipper Realty Inc	293	3,276
Clorox Co/The	19,440	2,976,458
Cloudera, Inc.	3,951	20,782
Clovis Oncology Inc	938	13,948
CME Group, Inc.	64,108	12,444,004
CMS Energy Corp	50,760	2,939,512
CNA Financial Corp	172,864	8,136,708
CNB Financial Corp/PA	535	15,108
CNO Financial Group Inc	215,838	3,600,178
CNX Resources Corp	3,700	27,047
Coastal Financial Corp/WA	235	3,635
Coca-Cola Co/The	603,451	30,727,725
Coca-Cola Consolidated Inc	1,370	409,973
Codexis Inc	10,612	195,579
Codorus Valley Bancorp Inc	338	7,774
Coeur Mining Inc	3,471	15,064
Cogent Communications Holdings, Inc.	39,452	2,341,871
Cognex Corp	3,378	162,076
Cognizant Technology Solutions Corp	100,622	6,378,429
Cohbar Inc	100	172
Cohen & Steers, Inc.	440	22,634
Coherent Inc	1,262	172,099
Coherus Biosciences, Inc.	1,023	22,608
Cohu Inc	781	12,051
Colfax Corp	4,387	122,968
Colgate-Palmolive Co	153,442	10,997,188
Collegium Pharmaceutical, Inc.	578	7,601
Colony Capital Inc	24,936	124,680
Colony Credit Real Estate Inc	1,655	25,653
Columbia Banking System Inc	1,216	43,995
Columbia Financial Inc	979	14,783
Columbia Property Trust Inc	5,820	120,707
Columbia Sportswear Co	919	92,047
Columbus McKinnon Corp/NY	440	18,467
Comcast Corp.	1,570,520	66,401,586
Comerica Inc	27,360	1,987,430
Comfort Systems USA Inc	13,101	668,020
Commerce Bancshares Inc/MO	4,929	294,064
Commercial Metals Co	2,151	38,395
Commercial Vehicle Group Inc	40,384	323,880
CommScope Holding Co., Inc.	9,696	152,518
Community Bank System Inc	831	54,713
Community Bankers Trust Corp	765	6,480
Community Financial Corp/The	182	6,139
Community Health Systems Inc	1,860	4,966
Community Healthcare Trust Inc	350	13,794
Community Trust Bancorp Inc	7,190	304,065
CommVault Systems Inc	10,357	513,914
Compass Minerals International Inc	672	36,926
Computer Programs & Systems Inc	2,499	69,447
CompX International, Inc.	17	287
Comtech Telecommunications Corp	3,547	99,706
Conagra Brands Inc	86,757	2,300,796
Concert Pharmaceuticals Inc	523	6,276

U.S. Common Stock	Shares/Par Value	Base Market Value
Concho Resources, Inc.	54,290	5,601,642
Conduent Inc	3,775	36,202
CONMED Corp	497	42,528
Connecticut Water Service Inc	196	13,665
ConnectOne Bancorp, Inc.	742	16,814
Conn's Inc	383	6,825
ConocoPhillips	341,734	20,845,774
CONSOL Energy Inc	21,995	585,287
Consolidated Communications Holdings Inc	1,298	6,399
Consolidated Edison Inc	58,681	5,145,150
Consolidated Water Co Ltd	535	7,629
Consolidated-Tomoka Land Co	142	8,477
Constellation Brands, Inc.	30,354	5,977,917
Constellation Pharmaceuticals Inc	100	1,228
Container Store Group Inc/The	579	4,238
Continental Building Products Inc	733	19,476
Continental Resources Inc/OK	4,547	191,383
Contra GTX Inc.	5	10
Control4 Corp.	3,380	80,275
Cooper Cos Inc/The	16,348	5,507,478
Cooper Standard Holdings, Inc.	33,563	1,537,857
Cooper Tire & Rubber Co	35,700	1,126,335
Copart Inc	61,704	4,611,757
Corbus Pharmaceuticals Holdings, Inc.	1,225	8,489
Corcept Therapeutics Inc	24,500	273,175
CoreCivic Inc	87,971	1,826,278
CoreLogic, Inc.	4,022	168,240
Core-Mark Holding Co Inc	5,307	210,794
CorEnergy Infrastructure Trust Inc	34,311	1,360,774
CorePoint Lodging Inc	19,181	237,653
CoreSite Realty Corp	985	113,442
Corium Intl Inc.	980	490
Cornerstone Building Brands Inc	1,048	6,110
Cornerstone OnDemand, Inc.	7,780	450,695
Corning Inc	208,700	6,935,101
Corporate Office Properties Trust	5,305	139,893
Corteva Inc	251,793	7,445,519
CorVel Corp	12,601	1,096,413
Corvus Pharmaceuticals Inc	67	251
Cosan Ltd	100,854	1,347,409
Costamare Inc	1,322	6,782
CoStar Group, Inc.	2,107	1,167,404
Costco Wholesale Corp.	64,571	17,063,532
Coty Inc	53,165	712,411
County Bancorp Inc	51	872
County Seat Holdings, Inc.	44,404	-
County Seat Stores, Inc.	15,207	-
County Seat, Inc.	7,071	-
County Seat, Inc.	90,273	-
Coupa Software, Inc.	1,100	139,271
Cousins Properties Inc	12,050	435,849
Covanta Holding Corp	2,316	41,480
Covenant Transport Group	16,875	248,231
Covetrus Inc	4,358	106,597
Covia Holdings Corp	692	1,356
Cowen Inc	680	11,689
CRA International, Inc.	9,250	354,553
Cracker Barrel Old Country Store	383	65,390
Craft Brew Alliance Inc	312	4,365
Crane Co	2,641	220,365
Crawford & Co	173	1,611
Cray Inc	65,757	2,289,659
Credit Acceptance Corp	245	118,538
Cree Inc	5,238	294,271
Crinetics Pharmaceuticals Inc	252	6,300
Crocs Inc	70,195	1,386,351
Cross Country Healthcare Inc	33,067	310,168
Crown Castle International Corp	61,040	7,956,564
Crown Holdings Inc	4,362	266,518
CryoLife Inc	701	20,981
CryoPort Inc	638	11,688
CSG Systems International Inc	54,645	2,668,315
CSW Industrials Inc	7,507	511,602
CSX Corp	175,613	13,587,178
CTI BioPharma Corp	100	86
CTS Corp	594	16,383
CubeSmart	9,675	323,532
Cubic Corp	616	39,720
Cue Biopharma Inc	358	3,218
Cullen/Frost Bankers Inc	2,944	275,735
Culp Inc	399	7,581

U.S. Common Stock	Shares/Par Value	Base Market Value
Cummins Inc	76,419	13,093,631
Curo Group Holdings Corp	287	3,171
Curtiss-Wright Corp	2,187	278,033
Customers Bancorp, Inc.	5,761	120,981
Cutera Inc	4,976	103,401
CVB Financial Corp	1,853	38,969
CVR Energy, Inc.	14,906	745,151
CVS Health Corp	374,874	20,426,884
Cyclerion Therapeutics Inc	271	3,103
Cymbay Therapeutics Inc	1,174	8,406
Cypress Semiconductor Corp	18,929	420,981
CyrusOne Inc	5,745	331,601
Cytokinetics, Inc.	1,168	13,140
CytomX Therapeutics, Inc.	877	9,840
CytoSorbents Corp	694	4,587
D.R. Horton, Inc.	60,907	2,626,919
Daily Journal Corp	42	9,996
Daktronics Inc	919	5,670
Dana Inc	19,609	391,003
Danaher Corp	184,620	26,385,890
Darden Restaurants Inc	37,360	4,547,833
Darling Ingredients Inc	3,229	64,225
Daseke, Inc.	1,511	5,440
Dave & Buster's Entertainment Inc	764	30,919
Davita, Inc.	22,727	1,278,621
Dawson Geophysical Co	769	1,923
Dean Foods Co	2,504	2,313
Deciphera Pharmaceuticals Inc	33,643	758,650
Deckers Outdoor Corp	14,604	2,569,866
Deere & Co	55,779	9,243,138
Del Frisco's Restaurant Group Inc	813	6,471
Del Taco Restaurants Inc	79,467	1,018,767
Delek US Holdings Inc	20,258	820,854
Dell Technologies Inc	4,328	219,862
Delta Air Lines Inc	322,473	18,300,343
Deluxe Corp	53,100	2,159,046
Denali Therapeutics Inc	898	18,642
Denbury Resources Inc	12,006	14,887
Denny's Corp.	1,104	22,665
Dentsply Sirona, Inc.	41,637	2,429,935
Dermira, Inc.	855	8,174
Designer Brands Inc	1,354	25,956
Devon Energy Corp.	74,400	2,121,888
DexCom Inc	1,754	262,819
DHT Holdings Inc	2,348	13,877
Diamond Hill Investment Group Inc	120	17,006
Diamond Offshore Drilling Inc	1,277	11,327
Diamondback Energy, Inc.	26,967	2,938,594
DiamondRock Hospitality Co	148,999	1,540,650
Dicerna Pharmaceuticals Inc	81,010	1,275,908
Dick's Sporting Goods Inc	50,173	1,737,491
Diebold Nixdorf Inc	1,503	13,767
Digi International Inc	41,721	529,022
Digimarc Corp.	275	12,207
Digital Realty Trust Inc	37,350	4,399,457
Dillard's Inc	25,480	1,586,894
Dime Community Bancshares Inc	52,651	999,842
Dine Brands Global Inc	311	29,691
Diodes Inc	44,999	1,636,614
Diplomat Pharmacy, Inc.	19,301	117,543
Discover Financial Services	145,174	11,264,051
Discovery Inc	52,627	1,615,649
Discovery Inc	120,231	3,420,572
Dish Network Corp.	66,770	2,564,636
DMC Global, Inc.	282	17,865
DocuSign Inc	1,550	77,051
Dolby Laboratories, Inc.	2,996	193,542
Dollar General Corp	143,111	19,342,883
Dollar Tree Inc	47,275	5,076,862
Dominion Resources, Inc.	143,921	11,127,972
Domino's Pizza, Inc.	4,920	1,369,138
Domo Inc	331	9,043
Domtar Corp	84,368	3,756,907
Donaldson Co Inc	2,534	128,879
Donegal Group Inc	121	1,848
Donnelley Financial Solutions	8,178	109,095
Dorian LPG Ltd	681	6,143
Dorman Products Inc	530	46,184
Douglas Dynamics, Inc.	438	17,428
Douglas Emmett Inc	8,096	322,545
Dova Pharmaceuticals Inc	435	6,134



U.S. Common Stock	Shares/Par Value	Base Market Value
Dover Corp	91,465	9,164,793
Dow Inc	220,143	10,855,251
Dril-Quip Inc	704	33,792
Drive Shack Inc	1,514	7,101
DTE Energy Co	32,852	4,201,114
Ducommun Inc	7,788	351,005
Duke Energy Corp.	199,887	17,638,029
Duke Realty Corp	120,314	3,803,126
Duluth Holdings, Inc.	189	2,569
Dunkin' Brands Group Inc	1,842	146,734
DuPont de Nemours Inc	242,750	18,223,243
Durect Corp	5,647	3,682
DXC Technology Co.	98,968	5,458,085
DXP Enterprises Inc/TX	318	12,049
Dycom Industries Inc	595	35,028
Dynavax Technologies Corp	1,228	4,900
Dynex Capital Inc	682	11,424
E*TRADE Financial Corp	42,242	1,883,993
Eagle Bancorp Inc	7,745	419,237
Eagle Bulk Shipping Inc	1,173	6,147
Eagle Materials, Inc.	1,045	96,872
Eagle Pharmaceuticals Inc/DE	10,168	566,154
Earthstone Energy, Inc.	464	2,840
East West Bancorp, Inc.	7,604	355,639
Easterly Government Properties Inc	1,037	18,780
Eastern Co/The	200	5,604
EastGroup Properties Inc	1,086	125,954
Eastman Chemical Co	108,410	8,437,550
Eastman Kodak Co	130	312
Eaton Vance Corp	5,809	250,542
eBay Inc	199,980	7,899,210
Ebix Inc	475	23,855
Echo Global Logistics, Inc.	552	11,520
EchoStar Corp	2,433	107,831
Ecolab Inc	37,242	7,353,060
Edgewell Personal Care Co.	1,064	28,675
Edison International	231,844	15,628,604
Editas Medicine, Inc.	911	22,538
Edwards Lifesciences Corp	30,613	5,655,446
eGain Corp	137,771	1,121,456
eHealth, Inc.	21,752	1,872,847
Eidos Therapeutics Inc	352	10,940
El Paso Electric Co	5,659	370,099
El Pollo Loco Holdings Inc	526	5,607
Elanco Animal Health Inc	51,658	1,746,040
Eldorado Resorts, Inc.	1,298	59,799
Electronic Arts Inc	92,738	9,390,650
Electronics For Imaging Inc	860	31,743
Element Solutions Inc	8,858	91,592
Elevate Credit Inc	712	2,933
Elf Beauty, Inc.	547	7,713
Eli Lilly & Co	211,772	23,462,220
Eloxx Pharmaceuticals Inc	550	5,484
EMC Insurance Group Inc	243	8,755
EMCOR Group, Inc.	21,041	1,853,712
Emerald Expositions Events Inc	609	6,790
Emergent BioSolutions, Inc.	23,484	1,134,512
Emerson Electric Co	108,460	7,236,451
Empire Resorts Inc	26	250
Empire State Realty Trust Inc	7,301	108,128
Employers Holdings Inc	23,087	975,887
Enanta Pharmaceuticals, Inc.	17,778	1,500,108
Encompass Health Corp	3,541	224,358
Encore Capital Group Inc	512	17,341
Encore Wire Corp	11,445	670,448
Endo International PLC	191,483	788,910
Endologix Inc	58	420
Endurance International Group Holdings Inc	1,383	6,638
Energizer Holdings, Inc.	3,308	127,821
Energous Corp.	572	2,500
Energy Recovery, Inc.	940	9,795
EnerSys	853	58,431
Ennis Inc	62,760	1,287,835
Enova International, Inc.	35,622	821,087
Enphase Energy Inc	1,704	31,064
EnPro Industries, Inc.	979	62,499
Ensign Group, Inc.	20,767	1,182,058
Enstar Group Ltd	1,765	307,604
Entegra Financial Corp.	142	4,277
Entegris, Inc.	2,833	105,728
Entercom Communications Corp	194,789	1,129,776

U.S. Common Stock	Shares/Par Value	Base Market Value
Entergy Corp.	157,273	16,188,110
Enterprise Bancorp Inc/MA	353	11,194
Enterprise Financial Services Corp	1,756	73,050
Entravision Communications Corp	260,312	812,173
Envestnet, Inc.	881	60,234
Enzo Biochem Inc	1,658	5,587
EOG Resources, Inc.	104,199	9,707,179
EPAM Systems, Inc.	41,360	7,159,416
Epizyme, Inc.	1,174	14,734
ePlus Inc	11,107	765,717
EPR Properties	3,896	290,603
EQT Corp.	13,021	205,862
Equifax Inc	18,340	2,480,302
Equinix Inc	12,344	6,224,956
Equitrans Midstream Corp	10,072	198,519
Equity Bancshares, Inc.	328	8,744
Equity Commonwealth	5,434	176,714
Equity LifeStyle Properties Inc	1,710	207,491
Equity Residential	121,696	9,239,160
Era Group, Inc.	392	3,269
Erie Indemnity Co.	4,730	1,202,744
Eros International PLC	676	913
Escalade Inc	390	4,473
ESCO Technologies Inc	502	41,475
Esperion Therapeutics, Inc.	451	20,981
Esquire Financial Holdings Inc	217	5,458
ESSA Bancorp, Inc.	347	5,292
Essent Group Ltd	12,422	583,710
Essential Properties Realty Trust Inc	702	14,068
Essex Property Trust Inc	24,197	7,063,830
Estee Lauder Cos Inc/The	32,194	5,895,043
Ethan Allen Interiors Inc	32,641	687,419
Etsy, Inc.	23,772	1,458,888
Euronet Worldwide Inc	984	165,548
Evans Bancorp Inc	173	6,527
Evelo Biosciences Inc	120	1,078
Everbridge, Inc.	575	51,417
Evercore Partners, Inc.	5,024	444,976
Everest Re Group Ltd	40,747	10,071,843
Every Inc	43,834	2,636,615
Everi Holdings, Inc.	107,778	1,285,792
Eversource Energy	57,462	4,353,321
EVERTEC, Inc.	60,282	1,971,221
EVI Industries Inc	94	3,597
Evo Payments Inc	30,638	966,016
Evolent Health, Inc.	1,343	10,677
Evolus Inc	223	3,260
Evolution Petroleum Corp.	625	4,469
Evoqua Water Technologies Corp	1,492	21,246
EW Scripps Co/The	12,697	194,137
Exact Sciences Corp.	2,403	283,650
Exantas Capital Corp	745	8,426
Exela Technologies Inc	1,713	3,751
Exelixis, Inc.	11,513	246,033
Exelon Corp.	724,754	34,744,707
ExlService Holdings Inc	657	43,447
Expedia Group Inc	17,373	2,311,130
Expeditors International of Washington Inc	53,685	4,072,544
Exponent, Inc.	1,017	59,535
Express Inc	1,994	5,444
Extended Stay America Inc	9,797	165,471
Exterran Corp.	639	9,087
Extra Space Storage Inc	19,478	2,066,616
Extraction Oil & Gas, Inc.	2,492	10,790
Extreme Networks, Inc.	110,135	712,573
Exxon Mobil Corp.	902,966	69,194,285
EZCORP Inc	1,230	11,648
F5 Networks Inc	57,800	8,417,414
Fabrinet	14,785	734,371
Facebook, Inc.	598,478	115,506,254
FactSet Research Systems Inc	6,719	1,925,397
Fair Isaac Corp	569	178,677
Farmer Brothers Co	146	2,390
Farmers & Merchants Bancorp Inc/Archbold OH	227	6,610
Farmers National Banc Corp	927	13,747
Farmland Partners Inc	1,154	8,136
FARO Technologies Inc	337	17,719
Fastenal Co	175,181	5,709,149
Fate Therapeutics, Inc.	1,195	24,259
FB Financial Corp.	301	11,017
FBL Financial Group, Inc.	195	12,441

U.S. Common Stock	Shares/Par Value	Base Market Value
Federal Agricultural Mortgage Corp	228	16,566
Federal Realty Investment Trust	13,428	1,728,989
Federal Signal Corp	1,171	31,324
Federated Investors Inc	1,813	58,923
FedEx Corp.	64,561	10,600,271
FedNat Holding Co	24,445	348,830
Ferro Corp	1,639	25,896
FGL Holdings	2,941	24,704
Fibrogen, Inc.	1,486	67,137
Fidelity D&D Bancorp Inc	108	7,258
Fidelity National Financial Inc	56,704	2,285,171
Fidelity National Information Services	115,509	14,170,644
Fidelity Southern Corp	3,016	93,406
Fiesta Restaurant Group	583	7,661
Fifth Third Bancorp	207,818	5,798,122
Financial Institutions Inc	7,714	224,863
Finisar Corp.	14,513	331,912
FireEye, Inc.	3,832	56,752
First American Financial Corp	73,772	3,961,556
First Bancorp, Inc. / ME	378	10,149
First BanCorp/Puerto Rico	124,029	1,369,280
First Bancorp/Southern Pines NC	4,919	179,150
First Bancshares Inc/The	352	10,680
First Bank/Hamilton NJ	597	7,009
First Busey Corp	2,421	63,939
First Business Financial Services Inc	203	4,771
First Choice Bancorp	324	7,368
First Citizens BancShares Inc/NC	397	178,757
First Commonwealth Financial Corp	1,643	22,131
First Community Bankshares Inc	289	9,757
First Community Corp/SC	262	4,850
First Data Corp.	10,922	295,659
First Defiance Financial Corp.	8,082	230,903
First Financial Bancorp	1,767	42,797
First Financial Bankshares, Inc.	2,562	78,884
First Financial Corp/IN	335	13,454
First Financial Northwest Inc	108	1,528
First Foundation, Inc.	751	10,093
First Guaranty Bancshares, Inc.	33	688
First Hawaiian, Inc.	6,614	171,104
First Horizon National Corp	192,858	2,879,370
First Industrial Realty Trust Inc	29,819	1,095,550
First Internet Bancorp	255	5,493
First Interstate BancSystem Inc	572	22,657
First Merchants Corp	3,378	128,026
First Mid Bancshares Inc	463	16,168
First Midwest Bancorp Inc/IL	1,734	35,495
First Northwest Bancorp	152	2,470
First of Long Island Corp/The	503	10,100
First Republic Bank / CA	28,696	2,802,164
First Savings Financial Group Inc	68	4,080
First Solar Inc	4,254	279,403
First United Corp	249	4,908
FirstCash, Inc.	7,208	720,944
FirstEnergy Corp	332,265	14,224,265
Fiserv Inc	162,782	14,839,207
Fitbit, Inc.	4,285	18,854
Five Below Inc	33,581	4,030,392
Five Prime Therapeutics, Inc.	823	4,963
Five9 Inc	5,945	304,919
Flagstar Bancorp Inc	556	18,426
FleetCor Technologies Inc	23,935	6,722,145
Flexion Therapeutics, Inc.	782	9,619
Flexsteel Industries Inc	260	4,436
FLIR Systems Inc	45,063	2,437,908
Floor & Decor Holdings Inc	1,156	48,436
Flotek Industries Inc	394	1,304
Flowers Foods Inc	9,758	227,069
Flowserve Corp.	22,631	1,192,427
Fluent Inc	22,468	120,878
Fluidigm Corp.	29,615	364,857
Fluor Corp	7,296	245,802
Flushing Financial Corp	2,578	57,232
FMC Corp	59,798	4,960,244
FNB Corp/PA	16,771	197,395
Focus Financial Partners Inc	562	15,348
FONAR Corp	225	4,840
Foot Locker Inc	88,538	3,711,513
Ford Motor Co	878,363	8,985,653
ForeScout Technologies Inc	86,297	2,922,016
Forestar Group Inc	259	5,063

U.S. Common Stock	Shares/Par Value	Base Market Value
FormFactor Inc	7,921	124,122
Forrester Research Inc	206	9,688
Forterra, Inc.	132	656
Fortinet Inc	21,311	1,637,324
Fortive Corp.	89,222	7,273,377
Fortress Biotech, Inc.	233	350
Fortune Brands Home & Security Inc	23,527	1,344,098
Forty Seven Inc	304	3,222
Forum Energy Technologies, Inc.	1,387	4,744
Forward Air Corp	569	33,656
Fossil Group, Inc.	18,137	208,576
Foundation Building Materials Inc	534	9,495
Four Corners Property Trust Inc	2,945	80,487
Fox Corp	199,929	7,325,399
Fox Corp	28,644	1,046,365
Fox Factory Holding Corp.	711	58,665
Francescas Holdings Corp	196,769	97,342
Franklin Covey Co	252	8,568
Franklin Electric Co Inc	11,204	532,190
Franklin Financial Network Inc	3,593	100,101
Franklin Resources Inc	99,939	3,477,877
Franklin Street Properties Corp	219,601	1,620,655
Freeport-McMoRan, Inc.	259,942	3,017,927
FreightCar America Inc	442	2,595
Freshpet Inc	72,417	3,295,698
Front Yard Residential Corp	1,268	15,495
frontdoor Inc	4,480	195,104
Frontier Communications Corp	2,910	5,093
Frontline Ltd/Bermuda	1,515	12,120
FRP Holdings, Inc.	258	14,389
FS Bancorp Inc	116	6,017
FTI Consulting Inc	6,789	569,190
FTS International Inc	780	4,352
Fulton Financial Corp	76,686	1,255,350
Funko Inc	257	6,225
FutureFuel Corp.	634	7,411
G1 Therapeutics, Inc.	559	17,139
Gaia, Inc.	405	3,070
Gain Capital Holdings, Inc.	672	2,775
GAMCO Investors Inc	35	671
GameStop Corp.	49,276	269,540
Gaming and Leisure Properties Inc	246,820	9,621,044
Gannett Co., Inc.	116,165	947,906
Gap Inc/The	124,481	2,236,924
Gardner Denver Holdings, Inc.	6,713	232,270
Garrett Motion Inc	1,480	22,718
Gartner Inc	13,227	2,128,753
GasLog Ltd	906	13,046
GATX Corp	732	58,040
GCI Liberty Inc	5,217	320,637
GCP Applied Technologies	1,314	29,749
Gencor Industries Inc	178	2,314
Generac Holdings Inc	1,195	82,945
General Dynamics Corp	47,625	8,659,178
General Electric Co	1,562,682	16,408,161
General Finance Corp	436	3,649
General Mills Inc	107,406	5,640,963
General Motors Co.	319,300	12,302,629
Genesco Inc	13,932	589,184
Genesee & Wyoming Inc	2,607	260,700
Genesis Healthcare, Inc.	264	327
GenMark Diagnostics Inc	1,328	8,619
Genomic Health, Inc.	43,444	2,527,137
Genpact Ltd	84,735	3,227,556
Gentex Corp	13,521	332,752
Gentherm, Inc.	687	28,737
Genuine Parts Co	26,026	2,695,773
Genworth Financial, Inc.	63,689	236,286
GEO Group Inc/The	56,086	1,178,367
German American Bancorp Inc	416	12,530
Geron Corp	4,364	6,153
Getty Realty Corp	13,333	410,123
Gibraltar Industries Inc	630	25,427
G-III Apparel Group Ltd.	864	25,419
Gilead Sciences Inc	296,652	20,041,809
Glacier Bancorp, Inc.	10,691	433,520
Gladstone Commercial Corp	542	11,501
Gladstone Land Corp	321	3,701
Glaukos Corp	3,145	237,133
Global Blood Therapeutics, Inc.	1,055	55,493
Global Brass & Copper Holdings, Inc.	3,801	166,218

U.S. Common Stock	Shares/Par Value	Base Market Value
Global Indemnity Ltd	313	9,690
Global Medical REIT Inc	687	7,214
Global Net Lease Inc	1,509	29,607
Global Payments, Inc.	103,155	16,518,210
Global Water Resources Inc	76	793
Globant SA	112,172	11,334,981
Globe Life Inc	18,353	1,641,859
Globus Medical Inc	19,237	813,725
Glu Mobile Inc	440,721	3,164,377
GlycoMimetics Inc	836	9,965
GMS, Inc.	11,640	256,080
GNC Holdings, Inc.	2,811	4,217
GoDaddy Inc	3,388	237,668
Gogo, Inc.	1,137	4,525
Golar LNG Ltd	1,807	33,393
Gold Resource Corp.	1,294	4,374
Golden Entertainment Inc	446	6,244
Goldman Sachs Group, Inc.	71,833	14,697,032
Goodrich Petroleum Corp	327	4,248
Goodyear Tire & Rubber Co/The	196,355	3,004,232
Goosehead Insurance Inc	316	15,105
GoPro, Inc.	2,263	12,356
Gorman-Rupp Co/The	2,980	97,833
Gossamer Bio Inc	100	2,218
GP Strategies Corp.	349	5,263
Graco Inc	3,279	164,540
GrafTech International Ltd	2,841	32,672
Graham Corp	347	7,013
Graham Holdings Co	213	146,976
Gran Tierra Energy Inc	263,200	412,902
Grand Canyon Education, Inc.	2,338	273,593
Granite Construction Inc	866	41,724
Granite Point Mortgage Trust Inc	996	19,113
Graphic Packaging Holding Co	15,860	221,723
Gray Television Inc	23,749	389,246
Great Ajax Corp	317	4,438
Great Lakes Dredge & Dock Corp	76,294	842,286
Great Southern Bancorp Inc	11,982	717,123
Great Western Bancorp Inc	15,122	540,158
Green Brick Partners Inc	602	5,003
Green Dot Corp.	42,072	2,057,321
Green Plains Inc	777	8,376
Greenbrier Cos Inc/The	10,324	313,850
Greene County Bancorp Inc	44	1,294
Greenhill & Co Inc	10,194	138,536
Greenlight Capital Re Ltd	707	6,002
Greif Inc	520	16,926
Greif Inc	110	4,802
Griffon Corp	697	11,793
Gritstone Oncology Inc	100	1,114
Group 1 Automotive Inc	17,753	1,453,793
Groupon Inc	218,034	780,562
GrubHub Inc	1,789	139,524
GTT Communications Inc	836	14,714
Guaranty Bancshares Inc/TX	286	8,909
Guardant Health Inc	286	24,690
Guess? Inc	1,134	18,314
Guidewire Software, Inc.	1,607	162,918
Gulfport Energy Corp	139,535	685,117
H&E Equipment Services Inc	41,947	1,220,238
H&R Block Inc	67,348	1,973,296
Habit Restaurants, Inc.	501	5,255
Hackett Group Inc/The	35,346	593,459
Haemonetics Corp	37,804	4,549,333
Hain Celestial Group Inc/The	4,600	100,740
Halcon Resources Corp.	3,591	635
Hallador Energy Co.	100	563
Halliburton Co	156,618	3,561,493
Hallmark Financial Services, Inc.	473	6,731
Halozyne Therapeutics, Inc.	18,490	317,658
Hamilton Beach Brands Holding Co	239	4,553
Hamilton Lane Inc	329	18,773
Hancock Whitney Corp	34,114	1,366,607
Hanesbrands Inc	55,671	958,655
Hanmi Financial Corp	70,398	1,567,763
Hannon Armstrong Sustainable Infrastructure Capital Inc	1,168	32,914
Hanover Insurance Group Inc/The	2,162	277,385
HarborOne Bancorp, Inc.	356	6,668
Harley-Davidson Inc	46,460	1,664,662
Harmonic Inc	1,697	9,418
Harsco Corp	54,615	1,498,636

<b>U.S. Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Hartford Financial Services Group Inc/The	154,484	8,607,848
Harvard Bioscience Inc	1,329	2,658
Hasbro Inc	17,000	1,796,560
Haverty Furniture Cos Inc	252	4,292
Hawaiian Electric Industries Inc	5,465	238,001
Hawaiian Holdings Inc	60,351	1,655,428
Hawkins Inc	191	8,291
Haynes International Inc	204	6,489
HB Fuller Co	998	46,307
HC2 Holdings Inc	1,528	3,606
HCA Holdings, Inc.	208,213	28,144,151
HCI Group Inc	27,579	1,116,122
HCP Inc	160,283	5,125,850
HD Supply Holdings, Inc.	36,926	1,487,379
Health Insurance Innovations	317	8,217
Healthcare Realty Trust Inc	2,443	76,515
Healthcare Services Group Inc	1,460	44,267
Healthcare Trust of America Inc	10,674	292,788
HealthEquity, Inc.	6,130	400,902
HealthStream, Inc.	29,955	774,636
Heartland Express Inc	689	12,450
Heartland Financial USA, Inc.	579	25,899
Hecla Mining Co	12,323	22,181
HEICO Corp	771	103,168
HEICO Corp	1,502	155,262
Heidrick & Struggles International Inc	30,411	911,418
Helen of Troy Ltd	506	66,079
Helios Technologies Inc	570	26,454
Helius Medical Technologies Inc	599	1,318
Helix Energy Solutions Group	2,627	22,671
Helmerich & Payne Inc	19,653	994,835
Hemisphere Media Group, Inc.	655	8,463
Henry Schein Inc	49,686	3,473,051
Herbalife Nutrition Ltd	4,934	210,978
Herc Holdings, Inc.	490	22,457
Heritage Commerce Corp	787	9,641
Heritage Crystal Clean, Inc.	7,912	208,165
Heritage Financial Corp.	643	18,994
Heritage Insurance Holdings	91,612	1,411,741
Herman Miller Inc	43,980	1,965,906
Heron Therapeutics Inc	1,358	25,245
Hersha Hospitality Trust	15,208	251,540
Hershey Co/The	44,168	5,919,837
Hertz Global Holdings Inc.	1,081	2,108
Hertz Global Holdings, Inc.	1,081	17,253
Heska Corp.	134	11,413
Hess Corp.	46,183	2,935,853
Hewlett Packard Enterprise	574,818	8,593,529
Hexcel Corp	1,928	155,937
HFF, INC.	8,224	374,028
Hibbett Sports Inc	9,101	165,638
HighPoint Resources Corp	3,133	5,702
Highwoods Properties Inc	5,184	214,099
Hillenbrand Inc	1,110	43,923
Hill-Rom Holdings Inc	2,332	243,974
Hilltop Holdings Inc	33,688	716,544
Hilton Grand Vacations, Inc.	4,417	140,549
Hilton Worldwide Holdings, Inc.	86,576	8,461,938
Hingham Institution for Savings	49	9,702
HMS Holdings Corp.	49,057	1,588,956
HNI Corp	2,713	95,986
HollyFrontier Corp	129,258	5,982,060
Hologic Inc	41,026	1,970,069
Home Bancorp Inc	288	11,082
Home BancShares Inc/AR	8,118	156,353
Home Depot Inc/The	177,010	36,812,770
HomeStreet, Inc.	491	14,553
HomeTrust Bancshares Inc	331	8,321
Homology Medicines Inc	339	6,634
Honeywell International Inc	152,078	26,551,298
Hooker Furniture Corp	228	4,701
Hope Bancorp, Inc.	126,691	1,745,802
Horace Mann Educators Corp	573	23,086
Horizon Bancorp Inc/IN	1,018	16,634
Hormel Foods Corp	95,010	3,851,705
Hospitality Properties Trust	152,278	3,806,950
Host Hotels & Resorts Inc	330,220	6,016,608
Hostess Brands, Inc.	1,891	27,306
Houghton Mifflin Harcourt	2,039	11,745
Houlihan Lokey Inc	667	29,702
Hovnanian Enterprises Inc	170	1,292

U.S. Common Stock	Shares/Par Value	Base Market Value
Howard Bancorp Inc	485	7,357
Howard Hughes Corp.	1,667	206,441
HP, Inc.	553,683	11,511,070
Hub Group Inc	643	26,993
Hubbell Inc	1,876	244,630
HubSpot Inc	2,411	411,124
Hudson Ltd	783	10,798
Hudson Pacific Properties Inc	7,828	260,438
Humana Inc	24,867	6,597,215
Huntington Bancshares Inc/OH	187,372	2,589,481
Huntington Ingalls Industries Inc	57,865	13,004,580
Huntsman Corp	192,698	3,938,747
Hurco Cos Inc	127	4,516
Huron Consulting Group Inc	436	21,966
Hyatt Hotels Corp	2,011	153,097
Hyster-Yale Materials Handling Inc	205	11,328
I3 Verticals Inc	254	7,480
IAA Inc	2,934	113,781
IAC/InterActiveCorp	32,469	7,062,982
IBERIABANK Corp	4,294	325,700
ICF International, Inc.	5,538	403,166
Ichor Holdings Ltd	554	13,097
ICU Medical, Inc.	724	182,383
IDACORP Inc	2,632	264,332
Idera Pharmaceuticals Inc	689	1,840
IDEX Corp.	2,770	476,828
Idexx Laboratories, Inc.	12,628	3,476,867
IES HOLDINGS INC	213	4,015
IHS Markit Ltd	66,098	4,211,765
II-VI Inc	1,237	45,225
Illinois Tool Works Inc	43,975	6,631,870
Illumina Inc	21,950	8,080,893
Immersion Corp	11,929	90,780
Immunic Inc	5	57
Immunogen, Inc.	3,535	7,671
Immunomedics Inc	2,950	40,917
Impac Mortgage Holdings, Inc.	75	233
Impinj Inc	401	11,477
Incyte Corp.	26,132	2,220,175
Independence Contract Drilling Inc	1,248	1,972
Independence Holding Co	172	6,660
Independence Realty Trust Inc	1,858	21,497
Independent Bank Corp	610	46,452
Independent Bank Corp/MI	31,583	688,194
Independent Bank Group, Inc.	644	35,394
Industrial Logistics Properties Trust	131,577	2,739,433
Infinera Corp.	3,177	9,245
Information Services Group Inc	1,260	3,982
Infrastructure and Energy Alternatives Inc	618	1,261
Ingevity Corp.	836	87,922
Ingles Markets Inc	41,923	1,305,063
Ingredient Inc	90,394	7,456,601
InnerWorkings, Inc.	1,541	5,887
Innophos Holdings, Inc.	378	11,004
Innospec, Inc.	15,846	1,445,789
Innovate Biopharmaceuticals Inc	100	116
Innovative Industrial Properties Inc	183	22,611
Innoviva, Inc.	76,278	1,110,608
Inogen, Inc.	347	23,166
Inovalon Holdings, Inc.	1,357	19,690
Inovio Pharmaceuticals, Inc.	2,125	6,248
Inphi Corp.	856	42,886
Insight Enterprises, Inc.	62,655	3,646,521
Insmid Inc	88,267	2,259,635
Insperty, Inc.	43,814	5,351,442
Inspire Medical Systems Inc	5,658	343,158
Installed Building Products	428	25,346
Insteel Industries, Inc.	5,294	110,221
Instructure, Inc.	18,798	798,915
Insulet Corp.	1,158	138,242
Integer Holdings Corp.	43,292	3,633,065
Integra LifeSciences Holdings Corp	3,705	206,924
Intel Corp	1,267,628	60,681,352
Intellia Therapeutics, Inc.	654	10,706
Intelsat SA	1,097	21,337
Inter Parfums Inc	11,308	751,869
Interactive Brokers Group	3,630	196,746
Intercept Pharmaceuticals, Inc.	15,500	1,233,335
Intercontinental Exchange, Inc.	166,398	14,300,244
InterDigital, Inc.	665	42,826
Interface Inc	1,164	17,844

U.S. Common Stock	Shares/Par Value	Base Market Value
Internap Corp	733	2,206
International Bancshares Corp	16,136	608,489
International Business Machines Corp	237,810	32,793,999
International Flavors & Fragrances Inc	18,359	2,663,707
International Paper Co	104,398	4,522,521
International Seaways Inc	444	8,436
International Speedway Corp	408	18,315
Interpublic Group of Cos Inc/The	128,003	2,891,588
Intersect ENT, Inc.	590	13,428
INTL FCStone, Inc.	276	10,927
Intra Cellular Therapies, Inc.	883	11,461
Intrepid Potash, Inc.	2,481	8,336
Intrexon Corp.	1,808	13,849
IntriCon Corp	6,176	144,271
Intuit Inc	132,843	34,715,861
Intuitive Surgical, Inc.	39,554	20,748,051
Invacare Corp	810	4,204
Invesco Ltd	71,575	1,464,425
Invesco Mortgage Capital Inc	17,054	274,910
Investar Holding Corp	308	7,346
Investors Bancorp, Inc.	7,430	82,845
Investors Real Estate Trust	237	13,905
Investors Title Co	50	8,350
Invitae Corp.	27,831	654,029
Invitation Homes Inc	21,326	570,044
ION Geophysical Corp	261	2,101
Ionis Pharmaceuticals Inc	2,474	159,004
Iovance Biotherapeutics Inc	2,086	51,149
IPG Photonics Corp.	6,302	972,084
IQVIA Holdings Inc	26,520	4,267,068
iRadimed Corp	128	2,618
iRhythm Technologies Inc	475	37,563
Iridium Communications, Inc.	1,868	43,450
iRobot Corp	532	48,752
Iron Mountain Inc	50,294	1,574,202
Ironwood Pharmaceuticals, Inc.	2,722	29,779
iShares Core S&P 500 ETF	16,242	4,787,330
iShares Russell 2000 ETF	1,973	306,802
Isramco Inc	14	1,659
iStar Inc	9,002	111,805
Iteris Inc	928	4,798
Itron Inc	668	41,797
ITT, Inc.	4,530	296,624
J&J Snack Foods Corp	297	47,802
J. Alexander's Holdings	469	5,267
J. Jill Inc	100	199
J.P. Morgan Chase & Co.	680,583	76,089,179
j2 Global Inc	8,933	794,054
Jabil Inc	120,573	3,810,107
Jack Henry & Associates Inc	23,691	3,172,699
Jack in the Box Inc	20,037	1,630,811
Jacobs Engineering Group Inc	21,120	1,782,317
Jagged Peak Energy, Inc.	1,265	10,462
James River Group Holdings Ltd	511	23,966
Janus Henderson Group PLC	5,300	113,420
JB Hunt Transport Services Inc	15,609	1,426,819
JBG SMITH Properties	6,117	240,643
JC Penney Co Inc	8,560	9,758
Jefferies Financial Group Inc	45,506	875,080
JELD-WEN Holding, Inc.	1,339	28,427
Jernigan Capital Inc	441	9,041
JetBlue Airways Corp	157,566	2,913,395
JM Smucker Co/The	171,440	19,748,174
John B Sanfilippo & Son Inc	2,200	175,318
John Bean Technologies Corp	617	74,737
John Wiley & Sons Inc	2,128	97,590
Johnson & Johnson	823,689	114,723,404
Johnson Outdoors Inc	8,476	632,055
Jones Lang LaSalle, Inc.	9,478	1,333,460
Jounce Therapeutics Inc	42,207	208,925
Juniper Networks, Inc.	312,038	8,309,572
K12, Inc.	63,906	1,943,381
Kadant, Inc.	216	19,615
Kadmon Holdings Inc	2,283	4,703
Kaiser Aluminum Corp	296	28,893
Kala Pharmaceuticals Inc	220	1,404
Kaman Corp	530	33,756
Kansas City Southern	99,395	12,108,299
KAR Auction Services, Inc.	2,934	73,350
Karyopharm Therapeutics, Inc.	127,350	762,827
KB Home	1,659	42,686
KBR, Inc.	2,716	67,737



U.S. Common Stock	Shares/Par Value	Base Market Value
Keane Group, Inc.	1,008	6,774
Kearny Financial Corp.	1,621	21,543
Kellogg Co	102,462	5,488,889
Kelly Services Inc	5,898	154,469
KEMET Corp	1,112	20,917
Kemper Corp	2,639	227,719
Kennametal Inc	15,360	568,166
Kennedy-Wilson Holdings Inc	2,469	50,787
Keurig Dr Pepper Inc	10,188	294,433
Key Energy Services Inc	60	135
KeyCorp	350,923	6,228,883
Keysight Technologies, Inc.	56,972	5,116,655
Kezar Life Sciences Inc	176	1,357
Kforce Inc	104,511	3,667,291
Kilroy Realty Corp	5,204	384,107
Kimball Electronics, Inc.	1,646	26,731
Kimball International Inc	43,576	759,530
Kimberly-Clark Corp	88,311	11,770,090
Kimco Realty Corp	140,816	2,602,280
Kinder Morgan, Inc.	348,972	7,286,535
Kindred Biosciences Inc	761	6,339
Kingstone Cos Inc	242	2,093
Kiniksa Pharmaceuticals Ltd	240	3,250
Kinsale Capital Group, Inc.	379	34,671
Kirby Corp	3,052	241,108
Kirkland's Inc	569	1,286
Kite Realty Group Trust	22,674	343,058
KKR Real Estate Finance Trust Inc	527	10,498
KLA Corp	59,828	7,071,670
KLX Energy Services Holdings Inc	397	8,111
Knight-Swift Transportation Holdings Inc	6,470	212,475
Knoll Inc	76,353	1,754,592
Knowles Corp.	1,722	31,530
Kohl's Corp	186,338	8,860,372
Kontoor Brands Inc	6,647	186,249
Kopin Corp	2,280	2,485
Koppers Holdings, Inc.	395	11,597
Korn Ferry	1,116	44,718
Kraft Heinz Co/The	111,622	3,464,747
Kraton Corp.	53,147	1,651,277
Kratos Defense & Security	174,822	4,001,676
Kroger Co/The	734,889	15,954,440
Kronos Worldwide, Inc.	556	8,518
Kulicke & Soffa Industries Inc	133,439	3,009,049
Kura Oncology, Inc.	695	13,685
KVH Industries Inc	588	6,392
L Brands Inc	39,613	1,033,899
L3 Technologies Inc	14,205	3,482,640
L3Harris Technologies Inc	43,845	8,292,405
La Jolla Pharmaceutical Co	527	4,875
Laboratory Corp. of America Holdings	17,468	3,020,217
Ladder Capital Corp	1,921	31,908
Ladenburg Thalmann Financial	3,793	13,010
Lakeland Bancorp Inc	646	10,433
Lakeland Financial Corp	1,320	61,816
Lam Research Corp	40,687	7,642,646
Lamar Advertising Co	1,638	132,203
Lamb Weston Holdings Inc	25,055	1,587,485
Lancaster Colony Corp	4,919	730,963
Landec Corp	667	6,250
Lands' End, Inc.	261	3,189
Landstar System Inc	914	98,703
Lannett Co Inc	63,430	384,386
Lantheus Holdings Inc	118,303	3,347,975
Laredo Petroleum Inc	60,823	176,387
Las Vegas Sands Corp	116,120	6,861,531
Lattice Semiconductor Corp	57,479	838,619
Laureate Education Inc	1,868	29,346
Lawson Products Inc/DE	245	8,999
Lazard Ltd	82,930	2,851,963
La-Z-Boy Inc	6,302	193,219
LB Foster Co	364	9,952
LCI Industries	482	43,380
LCNB Corp.	220	4,180
Leaf Group Ltd.	330	2,445
Lear Corp	45,309	6,310,184
LegacyTexas Financial Group	938	38,186
Legg Mason Inc	95,026	3,637,595
Leggett & Platt Inc	23,457	900,045
Leidos Holdings Inc	7,276	580,989
LeMaitre Vascular Inc	2,649	74,119
LendingClub Corp.	55,014	180,446

U.S. Common Stock	Shares/Par Value	Base Market Value
LendingTree, Inc.	8,716	3,660,981
Lennar Corp	47,259	2,290,171
Lennar Corp	218	8,395
Lennox International Inc	6,388	1,756,700
Lexicon Pharmaceuticals Inc	1,062	6,680
Lexington Realty Trust	220,032	2,070,501
LGI Homes, Inc.	354	25,286
LHC Group, Inc.	581	69,476
Liberty Broadband Corp	1,378	141,714
Liberty Broadband Corp	5,504	573,627
Liberty Expedia Holdings	6,873	328,461
Liberty Latin America Ltd	855	14,732
Liberty Latin America Ltd	2,239	38,488
Liberty Media Corp-Liberty Braves	244	6,783
Liberty Media Corp-Liberty Braves	703	19,663
Liberty Media Corp-Liberty Formula One	10,214	382,106
Liberty Media Corp-Liberty Formula One	1,257	45,076
Liberty Media Corp-Liberty SiriusXM	4,232	160,012
Liberty Media Corp-Liberty SiriusXM	8,287	314,740
Liberty Oilfield Services Inc	873	14,125
Liberty Property Trust	30,878	1,545,135
Liberty TripAdvisor Holdings Inc	7,826	97,042
Life Storage Inc	2,458	233,707
Lifetime Brands, Inc.	432	4,087
Ligand Pharmaceuticals	3,870	441,761
Lilis Energy Inc	1,594	972
Limelight Networks, Inc.	151,598	409,315
Limoneira Co	265	5,284
Lincoln Electric Holdings Inc	1,227	101,007
Lincoln National Corp	101,738	6,557,014
Lindblad Expeditions Holdings Inc	523	9,388
Lindsay Corp	163	13,400
Liquidia Technologies Inc	194	1,552
Liquidity Services, Inc.	603	3,672
Lithia Motors Inc	439	52,144
Littelfuse Inc	1,257	222,376
Live Nation Entertainment Inc	2,734	181,128
Live Oak Bancshares, Inc.	841	14,423
Livent Corp	2,943	20,366
LivePerson Inc	7,187	201,523
LiveRamp Holdings Inc	1,335	64,721
LiveXLive Media Inc	360	1,494
LKQ Corp	54,420	1,448,116
Lockheed Martin Corp	36,090	13,120,159
Loews Corp	47,985	2,623,340
LogMeIn, Inc.	2,643	194,736
Loral Space & Communications Inc	253	8,731
Louisiana-Pacific Corp	2,798	73,364
Lovesac Co/The	100	3,107
Lowe's Cos Inc	177,642	17,925,854
LPL Financial Holdings, Inc.	1,672	136,385
LSB Industries Inc	426	1,661
LSC Communications, Inc.	10,170	37,324
LTC Properties Inc	776	35,432
Lululemon Athletica Inc	47,404	8,542,675
Lumber Liquidators Holdings	699	8,073
Lumentum Holdings, Inc.	24,989	1,334,662
Luminex Corp	817	16,863
Luther Burbank Corp	760	8,276
Lydall Inc	315	6,363
Lyft Inc	1,000	65,710
M & T Bank Corp.	24,500	4,166,715
M/I Homes, Inc.	62,425	1,781,610
Macatawa Bank Corp	952	9,768
Macerich Co/The	19,895	666,284
Mack-Cali Realty Corp	11,068	257,774
MACOM Technology Solutions Holdings, Inc.	902	13,647
Macquarie Infrastructure Corp.	3,993	161,876
MacroGenics Inc	773	13,118
Macy's, Inc.	145,887	3,130,735
Madison Square Garden Co.	904	253,066
Madrigal Pharmaceuticals Inc	136	14,254
Magellan Health Inc	2,528	187,653
Magenta Therapeutics Inc	100	1,475
Maiden Holdings Ltd	250,168	160,108
Majesco	30	279
MakeMyTrip Ltd	43,730	1,084,504
Malibu Boats, Inc.	409	15,890
Malvern Bancorp Inc	231	5,084
Mammoth Energy Services, Inc.	307	2,112
Manhattan Associates Inc	1,279	88,673

U.S. Common Stock	Shares/Par Value	Base Market Value
Manitex International Inc	522	3,189
Manitowoc Co Inc/The	695	12,371
MannKind Corp	3,878	4,460
ManpowerGroup, Inc.	57,236	5,528,998
ManTech International Corp/VA	500	32,925
Marathon Oil Corp	146,629	2,083,598
Marathon Petroleum Corp.	215,673	12,051,807
Marcus & Millichap Inc	10,978	338,671
Marcus Corp/The	319	10,514
Marine Products Corp	273	4,215
MarineMax Inc	508	8,352
Marinus Pharmaceuticals Inc	894	3,710
Markel Corp	671	731,122
MarketAxess Holdings, Inc.	6,614	2,125,872
Marlin Business Services Corp	217	5,410
Marriott International Inc/MD	78,442	11,004,628
Marriott Vacations World	766	73,842
Marrone Bio Innovations Inc	2,149	3,224
Marsh & McLennan Cos Inc	98,611	9,836,447
Marten Transport Ltd	770	13,976
Martin Marietta Materials Inc	10,584	2,435,484
Marvell Technology Group Ltd	121,397	2,897,746
Masco Corp	98,612	3,869,535
Masimo Corp	2,658	395,564
MasTec Inc	5,233	269,656
MasterCard, Inc.	228,754	60,512,296
MasterCraft Boat Holdings Inc	32,562	637,890
Matador Resources Co	2,013	40,018
Match Group, Inc.	1,041	70,028
Materion Corp	394	26,717
Matrix Service Co	571	11,568
Matson, Inc.	834	32,401
Mattel Inc	10,462	117,279
Matthews International Corp	614	21,398
Maui Land & Pineapple Co Inc	50	515
Maxim Integrated Products	94,303	5,641,205
MAXIMUS Inc	25,609	1,857,677
MaxLinear, Inc.	1,246	29,206
MBIA, Inc.	1,744	16,237
McCormick & Co Inc/MD	19,391	3,005,799
McDonald's Corp	157,057	32,614,457
McGrath RentCorp	18,720	1,163,448
McKesson Corp.	95,107	12,781,430
MDC Holdings Inc	56,665	1,857,479
MDU Resources Group Inc	9,934	256,297
Media General, Inc.	2,527	4,296
Medical Properties Trust Inc	86,193	1,503,206
Medicines Co/The	1,355	49,417
MediciNova, Inc.	1,071	10,314
Medidata Solutions, Inc.	1,137	102,910
Medifast, Inc.	10,992	1,410,274
MEDNAX, Inc.	4,315	108,867
Medpace Holdings, Inc.	41,891	2,740,509
Meet Group, Inc.	20,183	70,237
MeiraGTX Holdings plc	299	8,037
Meitu Inc	21,500	6,935
Melinta Therapeutics Inc	25	166
Menlo Therapeutics Inc	60	359
MercadoLibre Inc	2,050	1,254,129
Mercantile Bank Corp	2,270	73,957
Mercer International Inc	4,143	64,092
Merchants Bancorp/IN	494	8,413
Merck & Co., Inc.	664,256	55,697,866
Mercury General Corp	6,384	399,000
Mercury Systems Inc	44,600	3,137,610
Meredith Corp	776	42,727
Meridian Bancorp, Inc.	5,054	90,416
Meridian Bioscience Inc	926	11,001
Merit Medical Systems Inc	22,740	1,354,394
Meritage Homes Corp.	69,252	3,555,398
Meritor, Inc.	180,746	4,383,091
Mersana Therapeutics Inc	100	405
Mesa Air Group Inc	341	3,117
Mesa Laboratories, Inc.	66	16,126
Meta Financial Group, Inc.	551	15,456
Methode Electronics Inc	709	20,256
MetLife, Inc.	192,979	9,585,267
Metropolitan Bank Holding Corp	710	31,240
Mettler-Toledo International Inc	7,518	6,315,120
MFA Financial Inc	194,571	1,397,020
MGE Energy, Inc.	757	55,322

U.S. Common Stock	Shares/Par Value	Base Market Value
MGIC Investment Corp	542,764	7,131,919
MGM Resorts International	90,430	2,583,585
MGP Ingredients, Inc.	261	17,307
Michaels Companies, Inc.	1,867	16,243
Microchip Technology Inc	44,605	3,867,254
Micron Technology Inc	198,565	7,662,623
Microsoft Corp	1,566,028	209,785,111
MicroStrategy Inc	5,669	812,424
Mid Penn Bancorp Inc	161	4,017
Mid-America Apartment Communities Inc	20,416	2,404,188
Middleby Corp/The	1,085	147,235
Middlefield Banc Corp	111	4,551
Middlesex Water Co	313	18,545
Midland States Bancorp Inc	566	15,124
MidSouth Bancorp Inc	558	6,612
Midstates Petroleum Co., Inc.	368	2,168
MidWestOne Financial Group Inc	422	11,799
Milacron Holdings Corp.	16,349	225,616
Miller Industries Inc/TN	753	23,155
Minerals Technologies Inc	697	37,296
Minerva Neurosciences Inc	751	4,228
Miragen Therapeutics Inc	961	1,970
Mirati Therapeutics Inc	422	43,466
MISTRAS Group, Inc.	430	6,179
Mitek Systems Inc	13,352	132,719
MKS Instruments, Inc.	2,859	222,688
Mobile Mini, Inc.	875	26,626
MobileIron, Inc.	112,230	695,826
Model N Inc	67,319	1,312,721
Moderna Inc	522	7,642
Modine Manufacturing Co	976	13,967
Moelis & Co.	49,473	1,729,081
Mohawk Industries Inc	10,978	1,618,926
Molecular Templates Inc	100	835
Molina Healthcare, Inc.	1,683	240,905
Molson Coors Brewing Co.	62,200	3,483,200
Momenta Pharmaceuticals, Inc.	1,918	23,879
Monarch Casino & Resort Inc	222	9,488
Mondelez International Inc	434,315	23,409,579
MoneyGram International, Inc.	177,248	437,803
Monmouth Real Estate Investment Corp	90,516	1,226,492
Monolithic Power Systems Inc	806	109,439
Monotype Imaging Holdings, Inc.	14,168	238,589
Monro Inc	626	53,398
Monster Beverage Corp.	57,462	3,667,799
Montage Resources Corp	146	891
Moody's Corp	25,260	4,933,531
Moog Inc	16,225	1,518,822
Morgan Stanley	366,973	16,077,087
Morningstar Inc	349	50,479
Mosaic Co.	186,714	4,673,451
Motorcar Parts of America Inc	468	10,020
Motorola Solutions Inc	92,243	15,379,675
Movado Group Inc	3,702	99,954
Mr Cooper Group Inc	1,465	11,735
MRC Global, Inc.	1,580	27,050
MSA Safety Inc	672	70,822
MSC Industrial Direct Co Inc	2,357	175,031
MSCI, Inc.	25,613	6,116,128
MSG Networks Inc	1,166	24,183
MTS Systems Corp	339	19,842
Mueller Industries Inc	3,768	110,289
Mueller Water Products Inc	2,853	28,016
Multi-Color Corp	273	13,642
Murphy Oil Corp	8,510	209,772
Murphy USA Inc	31,878	2,678,708
MutualFirst Financial, Inc.	215	7,319
MVB Financial Corp	310	5,258
Myers Industries Inc	693	13,354
MyoKardia, Inc.	670	33,594
MYR Group, Inc.	317	11,840
Myriad Genetics, Inc.	19,263	535,126
Nabors Industries Ltd	7,187	20,842
NACCO Industries Inc	27	1,402
Nanometrics Inc	1,962	68,101
NanoString Technologies, Inc.	31,982	970,654
NantHealth Inc	124	65
NantKwest, Inc.	213	217
Napco Security Technologies Inc	336	9,972
Nasdaq Inc	20,821	2,002,356
Natera Inc	21,220	585,248

U.S. Common Stock	Shares/Par Value	Base Market Value
Nathan's Famous Inc	104	8,124
National Bank Holdings Corp	566	20,546
National Bankshares Inc	249	9,694
National Beverage Corp	20,795	928,081
National CineMedia Inc	1,519	9,965
National Fuel Gas Co	114,927	6,062,399
National General Holdings Corp	8,818	202,285
National Health Investors Inc	805	62,814
National HealthCare Corp	780	63,297
National Instruments Corp	6,220	261,178
National Oilwell Varco Inc	68,872	1,531,025
National Presto Industries Inc	97	9,049
National Research Corp	217	12,497
National Retail Properties Inc	33,558	1,778,910
National Storage Affiliates Trust	1,115	32,268
National Vision Holdings Inc	1,237	38,013
National Western Life Group Inc	2,428	623,996
Natural Gas Services Group	354	5,841
Natural Grocers by Vitamin Cottage, Inc.	42,526	427,386
Natural Health Trends Corp.	268	2,157
Nature's Sunshine Products Inc	112	1,040
Natus Medical Inc	639	16,416
Nautilus, Inc.	30,151	66,634
Navient Corp.	100,176	1,367,402
Navigant Consulting, Inc.	833	19,317
Navistar International Corp	970	33,417
NBT Bancorp Inc	746	27,982
NCR Corp	101,038	3,142,282
NCS Multistage Holdings Inc	367	1,303
Neenah Inc	310	20,941
Nektar Therapeutics	30,191	1,074,196
NelNet, Inc.	358	21,201
Neogen Corp	990	61,489
NeoGenomics, Inc.	175,328	3,846,696
NeoPhotonics Corp.	55,384	231,505
Neos Therapeutics, Inc.	1,046	1,349
NetApp, Inc.	93,163	5,748,157
Netflix, Inc.	100,476	36,906,844
NETGEAR, Inc.	2,647	66,943
NetScout Systems, Inc.	1,477	37,501
Neurocrine Biosciences, Inc.	1,783	150,539
Neuronetics Inc	227	2,840
Nevro Corp.	573	37,148
New Fortress Energy LLC	71,590	838,319
New Home Co Inc/The	83	320
New Jersey Resources Corp	1,718	85,505
New Media Investment Group	1,174	11,083
New Relic, Inc.	5,796	501,412
New Residential Investment Corp	20,944	322,328
New Senior Investment Group Inc	2,246	15,093
New York Community Bancorp Inc	23,823	237,754
New York Mortgage Trust Inc	3,975	24,645
New York Times Co/The	6,888	224,687
Newell Brands Inc	69,502	1,071,721
NewLink Genetics Corp	228	337
Newmark Group Inc	2,942	26,419
NewMarket Corp	164	65,754
Newmont Goldcorp Corp	146,980	5,654,321
Newpark Resources Inc	1,561	11,583
News Corp. Class A	129,030	1,740,615
News Corp. Class B	21,929	306,129
NexPoint Residential Trust Inc	2,608	107,971
Nexstar Media Group, Inc.	1,282	129,482
NextEra Energy, Inc.	86,439	17,707,894
NextGen Healthcare Inc	76,778	1,527,882
NI Holdings Inc	359	6,322
NIC, Inc.	41,782	670,183
Nicolet Bankshares Inc	206	12,784
NII Holdings Inc	67,184	113,541
NIKE Inc	184,514	15,489,950
Nine Energy Service Inc	265	4,592
NiSource, Inc.	66,759	1,922,659
NL Industries Inc	55	201
nLight Inc	558	10,714
NMI Holdings Inc	1,239	35,175
NN Inc	1,015	9,906
Noble Energy Inc	402,523	9,016,515
Nomad Foods Ltd	217,319	4,641,934
Noodles & Co.	84,066	662,440
Nordic American Tankers Ltd	5,080	11,887
Nordson Corp	1,264	178,616

U.S. Common Stock	Shares/Par Value	Base Market Value
Nordstrom Inc	33,746	1,075,148
Norfolk Southern Corp	50,857	10,137,326
Northeast Bank	278	7,667
Northern Oil and Gas Inc	5,163	9,965
Northern Trust Corp	38,540	3,468,600
Northfield Bancorp, Inc.	538	8,398
Northrim Bancorp Inc	146	5,206
Northrop Grumman Corp	49,405	15,963,250
NorthStar Realty Europe Corp	12,148	199,592
Northwest Bancshares Inc	1,528	26,908
Northwest Natural Holding Co	563	39,129
Northwest Pipe Co	253	6,522
NorthWestern Corp	995	71,789
Norwegian Cruise Line Holdings Ltd	76,883	4,123,235
Norwood Financial Corp	212	7,380
Nova Measuring Instruments Ltd	11,488	293,978
Novanta Inc	645	60,824
Novavax Inc	501	2,936
Novocure Ltd	1,449	91,620
Now, Inc.	2,125	31,365
NRG Energy Inc	91,798	3,223,946
Nu Skin Enterprises, Inc.	2,864	141,252
Nuance Communications, Inc.	14,770	235,877
Nucor Corp	54,682	3,012,978
Nutanix, Inc.	2,773	71,932
NuVasive Inc	1,012	59,242
Nuvectra Corp	426	1,427
NV5 Global, Inc.	24,886	2,025,720
NVE Corp	118	8,216
NVIDIA Corp.	92,882	15,254,011
NVR, Inc.	599	2,018,780
Oak Valley Bancorp	254	4,966
Oasis Petroleum Inc	4,949	28,110
Occidental Petroleum Corp	134,227	6,748,934
Oceaneering International Inc	1,793	36,559
OceanFirst Financial Corp	66,317	1,647,977
Ocular Therapeutix, Inc.	826	3,634
Ocwen Financial Corp	4,410	9,129
Odonate Therapeutics Inc	160	5,870
Office Depot Inc	741,639	1,527,776
Office Properties Income Trust	34,427	904,397
OFG Bancorp	60,177	1,430,407
OGE Energy Corp	41,493	1,765,942
Ohio Valley Banc Corp	150	5,786
Oil States International Inc	22,494	411,640
Oil-Dri Corp of America	182	6,195
Okta Inc	1,724	212,931
Old Dominion Freight Line Inc	12,686	1,893,512
Old Line Bancshares, Inc.	564	15,008
Old National Bancorp/IN	2,681	44,478
Old Republic International Corp	14,510	324,734
Old Second Bancorp Inc	710	9,067
Olin Corp	8,608	188,601
Ollie's Bargain Outlet Holdings Inc	27,212	2,370,437
Olympic Steel, Inc.	227	3,099
Omega Flex Inc	57	4,378
Omega Healthcare Investors Inc	248,275	9,124,106
Omeros Corp	915	14,356
Omniceil, Inc.	10,338	889,378
Omnicom Group Inc	119,998	9,833,836
OMNOVA Solutions Inc	36,951	230,205
On Deck Capital Inc	1,255	5,208
ON Semiconductor Corp	275,320	5,564,217
Oncternal Therapeutics Inc	5	33
One Gas, Inc.	1,118	100,955
One Liberty Properties Inc	1,848	53,518
OneMain Holdings, Inc.	13,998	473,272
ONEOK Inc	69,740	4,798,809
OneSpan Inc	37,197	527,081
Ooma Inc	456	4,779
OP Bancorp	452	4,900
OPKO Health, Inc.	67,714	165,222
Oppenheimer Holdings Inc	35,812	974,803
Optinose Inc	472	3,342
Opus Bank	35,533	750,102
Oracle Corp.	720,403	41,041,359
Orasure Technologies, Inc.	10,250	95,120
ORBCOMM, Inc.	1,859	13,478
Orchid Island Capital Inc	1,497	9,521
O'Reilly Automotive, Inc.	11,493	4,244,595
Organovo Holdings, Inc.	4,177	2,185

U.S. Common Stock	Shares/Par Value	Base Market Value
Origin Bancorp Inc	439	14,487
Orion Group Holdings, Inc.	987	2,645
Oritani Financial Corp.	759	13,465
Ormat Technologies Inc	963	61,045
Orrstown Financial Services Inc	269	5,915
Orthofix Medical Inc	7,513	397,287
OrthoPediatrics Corp	189	7,371
Oshkosh Corp	59,259	4,947,534
OSI Systems Inc	330	37,168
Otter Tail Corp	776	40,981
Outfront Media Inc	6,526	168,306
Overseas Shipholding Group	239,202	449,700
Overstock.com Inc	567	7,711
Ovid therapeutics Inc	50	93
Owens & Minor Inc	57,066	182,611
Owens Corning	170,667	9,932,819
Owens-Illinois Inc	163,547	2,824,457
Oxford Industries Inc	312	23,650
PACCAR Inc	61,839	4,431,383
Pacific Biosciences of California	2,722	16,468
Pacific Mercantile Bancorp	583	4,810
Pacific Premier Bancorp, Inc.	70,416	2,174,446
Pacira BioSciences Inc	15,409	670,137
Packaging Corp of America	66,144	6,304,846
PacWest Bancorp	6,258	242,998
PageSeguro Digital Ltd	59,725	2,327,483
Palatin Technologies Inc	7,400	8,584
Palo Alto Networks Inc	1,827	372,270
PAM Transportation Services Inc	80	4,960
Panhandle Oil and Gas Inc	474	6,181
Papa John's International Inc	437	19,543
Par Pacific Holdings, Inc.	690	14,159
PAR Technology Corp	280	7,896
Paracelsus Healthcare Corp	478,681	-
Paramount Group Inc	10,426	146,068
Paratek Pharmaceuticals Inc	739	2,949
Park Aerospace Corp	261	4,356
Park City Group Inc	489	2,621
Park Hotels & Resorts Inc	10,316	284,309
Park National Corp	405	40,253
Parke Bancorp Inc	259	6,203
Parker-Hannifin Corp	23,017	3,913,120
Park-Ohio Holdings Corp	223	7,268
Parsley Energy Inc	8,894	169,075
Party City Holdco Inc	1,358	9,954
Patrick Industries Inc	8,035	395,242
Pattern Energy Group, Inc.	1,483	34,242
Patterson Cos Inc	1,503	34,419
Patterson-UTI Energy Inc	10,724	123,433
Paychex Inc	97,475	8,021,218
Paycom Software, Inc.	967	219,238
Paylocity Holding Corp.	4,734	444,144
PayPal Holdings, Inc.	304,654	34,870,697
PBF Energy, Inc.	136,863	4,283,812
PC Connection, Inc.	22,672	793,067
PCB Bancorp	435	7,412
PCM Inc	5,331	186,798
PCSB Financial Corp	408	8,262
PDC Energy, Inc.	1,305	47,058
PDF Solutions Inc	680	8,922
PDL Biopharma, Inc.	72,062	226,275
PDL Community Bancorp	322	4,601
pdvWIRELESS, Inc.	241	11,327
Peabody Energy Corp	1,543	37,186
Peapack Gladstone Financial Corp	6,185	173,922
Pebblebrook Hotel Trust	2,558	72,084
Pegasystems Inc	745	53,051
Penn National Gaming Inc	2,156	41,525
Penn Virginia Corp.	244	7,486
PennantPark Investment Corp	104,200	658,544
Penns Woods Bancorp Inc	168	7,602
Pennsylvania Real Estate Investment Trust	1,940	12,610
PennyMac Financial Services Inc	388	8,606
PennyMac Mortgage Investment Trust	106,978	2,335,330
Penske Automotive Group, Inc.	50,818	2,403,691
Penumbra, Inc.	606	96,960
Peoples Bancorp Inc/OH	334	10,775
Peoples Bancorp of North Carolina Inc	172	5,169
Peoples Financial Services Corp	251	11,292
People's United Financial Inc	70,809	1,188,175
People's Utah Bancorp	1,020	29,988

U.S. Common Stock	Shares/Par Value	Base Market Value
PepsiCo Inc	213,130	27,947,737
Perficient, Inc.	19,640	674,045
Performance Food Group Co.	15,464	619,024
PerkinElmer Inc	19,098	1,839,901
Personalis Inc	11,270	305,981
Perspecta Inc	26,701	625,070
PetIQ Inc	387	12,756
PetMed Express Inc	491	7,694
Pfenex Inc	1,022	6,888
Pfizer Inc	2,125,232	92,065,050
PFSweb Inc	558	2,260
PG&E Corp.	27,477	629,773
PGT Innovations, Inc.	1,115	18,643
PH Glatfelter Co	884	14,922
Phibro Animal Health Corp.	12,450	395,537
Philip Morris International Inc	282,153	22,157,475
Phillips 66	166,735	15,596,392
Photronics Inc	55,379	454,108
Physicians Realty Trust	3,598	62,749
PICO Holdings Inc	497	5,775
Piedmont Office Realty Trust Inc	331,091	6,598,644
Pier 1 Imports Inc	143	1,077
Pieris Pharmaceuticals Inc	1,159	5,447
Pilgrim's Pride Corp.	139,562	3,543,479
Pinnacle Financial Partners	3,938	226,356
Pinnacle West Capital Corp	37,681	3,545,405
Pioneer Energy Services Corp	2,272	575
Pioneer Natural Resources Co	67,195	10,338,623
Piper Jaffray Cos	3,466	257,420
Pitney Bowes Inc	91,298	390,755
PJT Partners, Inc.	392	15,884
Planet Fitness, Inc.	58,743	4,255,343
Plantronics Inc	653	24,187
PlayAGS Inc	72,022	1,400,828
Plexus Corp	526	30,703
Plug Power, Inc.	5,031	11,320
Pluralsight Inc	76,343	2,314,720
PNC Financial Services Group Inc/The	127,490	17,501,827
PNM Resources, Inc.	2,524	128,497
Polaris Inc	1,362	124,255
PolarityTE Inc	264	1,505
PolyOne Corp.	1,517	47,619
Pool Corp.	779	148,789
Popular Inc	5,090	276,082
Portland General Electric Co	16,645	901,660
Portola Pharmaceuticals Inc	54,438	1,476,903
Post Holdings Inc	2,448	254,519
Potbelly Corp.	440	2,240
PotlatchDeltic Corp	1,215	47,361
Powell Industries Inc	922	35,036
Power Integrations Inc	564	45,222
PPG Industries Inc	76,727	8,954,808
PPL Corp.	242,020	7,505,040
PQ Group Holdings Inc	67,940	1,076,849
PRA Group, Inc.	879	24,735
PRA Health Sciences, Inc.	1,145	113,527
Preferred Apartment Communities Inc	1,013	15,144
Preferred Bank/Los Angeles CA	27,601	1,304,147
Preformed Line Products Co	113	6,274
Premier Financial Bancorp Inc	438	6,570
Premier, Inc.	2,721	106,418
Presidio, Inc.	8,136	111,219
Prestige Brands Holdings, Inc.	1,025	32,472
PRGX Global Inc	772	5,188
PriceSmart Inc	435	22,237
Primerica, Inc.	1,231	147,658
Primo Water Corp.	660	8,118
Primoris Services Corp.	823	17,225
Principal Financial Group	74,020	4,287,238
Principia Biopharma Inc	100	3,319
ProAssurance Corp.	1,045	37,735
Procter & Gamble Co/The	591,373	64,844,049
Progenics Pharmaceuticals Inc	2,083	12,852
Progress Software Corp	28,572	1,246,311
Progressive Corp/The	108,376	8,662,494
Prologis Inc	113,136	9,062,194
Proofpoint Inc	15,086	1,814,092
ProPetro Holding Corp.	4,170	86,319
Pros Holdings, Inc.	623	39,411
Prospect Capital Corp.	215,856	1,409,540
Prosperity Bancshares Inc	3,403	224,768



<b>U.S. Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Proteostasis Therapeutics Inc	1,124	1,097
Proto Labs Inc	533	61,839
Providence Service Corp/The	7,740	443,812
Provident Bancorp, Inc.	82	2,295
Provident Financial Services	803	19,473
Prudential Bancorp Inc	325	6,149
Prudential Financial Inc	105,783	10,684,083
PS Business Parks Inc	1,278	215,381
PTC Therapeutics, Inc.	37,117	1,670,265
PTC, Inc.	2,344	210,397
Public Service Enterprise Group Inc	263,939	15,524,892
Public Storage	47,757	11,374,285
Pulse Biosciences, Inc.	263	3,472
PulteGroup Inc	209,042	6,609,908
Puma Biotechnology, Inc.	573	7,283
Pure Cycle Corp	617	6,540
Pure Storage, Inc.	45,650	697,076
PVH Corp	25,249	2,389,565
Pyxus International Inc	33,604	510,781
Pzena Investment Management	635	5,455
Q2 Holdings, Inc.	23,783	1,816,070
QAD, Inc.	1,423	57,219
QCR Holdings, Inc.	257	8,962
QEP Resources, Inc.	4,546	32,868
Qorvo, Inc.	40,725	2,712,692
QTS Realty Trust Inc	1,003	46,319
Quad/Graphics Inc	10,194	80,635
Quaker Chemical Corp	221	44,836
QUALCOMM Inc	193,703	14,734,987
Qualys, Inc.	10,395	905,197
Quanex Building Products Corp	656	12,392
Quanta Services Inc	24,151	922,327
Quanterix Corp	208	7,028
Quest Diagnostics, Inc.	129,867	13,221,759
Quidel Corp.	673	39,922
QuinStreet, Inc.	877	13,900
Quintana Energy Services Inc	40	64
Quorum Health Corp	1,085	1,508
Quotient Technology Inc	1,570	16,862
Qurate Retail Inc	20,979	259,930
R1 RCM Inc	2,027	25,500
RA Pharmaceuticals, Inc.	355	10,675
Radian Group Inc	174,943	3,997,448
Radiant Logistics, Inc.	992	6,091
Radius Health Inc	57,518	1,401,138
RadNet Inc	790	10,894
Ralph Lauren Corp	17,603	1,999,525
Ramaco Resources, Inc.	60	319
Rambus Inc	1,965	23,659
Range Resources Corp.	38,010	265,310
Rapid7 Inc	77,026	4,455,184
Raven Industries Inc	706	25,331
Raymond James Financial Inc	27,168	2,297,054
Rayonier Advanced Materials	998	6,477
Rayonier Inc	6,598	199,919
Raytheon Co	101,804	17,701,680
RBB Bancorp	412	7,968
RBC Bearings, Inc.	470	78,401
RCI Hospitality Holdings Inc	229	4,010
RE/MAX Holdings, Inc.	339	10,428
Reading International Inc	413	5,361
Ready Capital Corp	265	3,949
Realogy Holdings Corp.	2,296	16,623
RealPage, Inc.	1,417	83,390
Realty Income Corp	90,558	6,245,785
Reata Pharmaceuticals, Inc.	32,876	3,101,851
Recro Pharma, Inc.	434	4,414
Red Hat Inc	26,099	4,900,348
Red Lion Hotels Corp	575	4,088
Red Robin Gourmet Burgers	320	9,782
Red Rock Resorts, Inc.	1,369	29,406
Redfin Corp	1,559	28,031
Redwood Trust Inc	1,519	25,109
Regal Beloit Corp	50,213	4,102,904
Regency Centers Corp	29,987	2,001,332
Regeneron Pharmaceuticals	13,663	4,276,519
REGENXBIO, Inc.	13,752	706,440
Regional Management Corp.	3,603	95,011
Regions Financial Corp.	670,696	10,020,198
Regis Corp	608	10,093
Reinsurance Group of America Inc	12,997	2,027,922

U.S. Common Stock	Shares/Par Value	Base Market Value
Reliance Steel & Aluminum Co	27,646	2,615,865
Reliant Bancorp Inc	374	8,838
RenaissanceRe Holdings Ltd	1,672	297,633
Renasant Corp	949	34,107
Renewable Energy Group, Inc.	727	11,530
Rent-A-Center, Inc.	2,965	78,958
Repligen Corp	5,324	457,598
Replimune Group Inc	56,462	827,733
Republic Bancorp Inc/KY	728	36,218
Republic First Bancorp Inc	1,568	7,699
Republic Services Inc	170,334	14,757,738
Resideo Technologies Inc	6,341	138,995
ResMed Inc	43,450	5,302,204
Resources Connection, Inc.	647	10,358
resTORbio Inc	40	408
Retail Opportunity Investments Corp	2,065	35,373
Retail Properties of America Inc	237,198	2,789,448
Retail Value Inc	8,866	308,537
Retrophin Inc	813	16,333
REV Group Inc	721	10,390
Revanche Therapeutics Inc	839	10,882
Revlon Inc	200	3,866
REX American Resources Corp	372	27,119
Rexford Industrial Realty Inc	1,777	71,737
Rexnord Corp.	1,988	60,077
RGC Resources, Inc.	272	8,301
RH	374	43,234
Rhythm Pharmaceuticals Inc	299	6,578
Ribbon Communications Inc	1,373	6,714
Rigel Pharmaceuticals Inc	3,553	9,273
RigNet Inc	505	5,090
Ring Energy, Inc.	1,407	4,573
RingCentral, Inc.	1,352	155,372
Rite Aid Corp	1,581	12,664
Riverview Bancorp Inc	764	6,525
RLI Corp	772	66,168
RLJ Lodging Trust	21,219	376,425
RMR Group, Inc.	138	6,483
Robert Half International Inc	35,959	2,050,023
Rocket Pharmaceuticals Inc	591	8,865
Rockwell Automation Inc	17,378	2,847,038
Rockwell Medical Inc	949	2,856
Rocky Brands Inc	25,615	698,777
Rogers Corp	361	62,301
Roku Inc	14,241	1,289,950
Rollins Inc	21,639	776,191
Roper Technologies Inc	39,583	14,497,670
Rosetta Stone Inc	17,075	390,676
Ross Stores Inc	178,589	17,701,742
Royal Gold Inc	2,724	279,183
RPC Inc	1,214	8,753
RPM International Inc	6,117	373,810
RPT Realty	1,970	23,857
RR Donnelley & Sons Co	16,534	32,572
RTI Surgical, Inc.	1,473	6,260
RTW RetailWinds Inc	993	1,688
Rubius Therapeutics Inc	724	11,389
Rudolph Technologies Inc	14,664	405,166
Rush Enterprises Inc	592	21,620
Rush Enterprises Inc	164	6,053
Ruth's Hospitality Group Inc	39,270	891,822
Ryder System Inc	37,989	2,214,759
Ryerson Holding Corp	23,955	199,545
Ryman Hospitality Properties Inc	3,779	306,439
S&P Global, Inc.	50,936	11,602,711
S&T Bancorp Inc	678	25,411
Sabra Health Care REIT Inc	173,781	3,421,748
Sabre Corp.	12,759	283,250
Safeguard Scientifics Inc	474	5,721
Safehold Inc	287	8,667
Safety Insurance Group, Inc.	3,310	314,880
Saga Communications Inc	46	1,437
Sage Therapeutics, Inc.	964	176,499
Saia, Inc.	504	32,594
SailPoint Technologies Holding Inc	91,731	1,838,289
Salesforce.com, Inc.	208,797	31,680,769
Sally Beauty Holdings Inc	158,523	2,114,697
Sanderson Farms Inc	390	53,258
Sandridge Energy, Inc.	754	5,218
Sandy Spring Bancorp Inc	13,697	477,751
Sangamo Therapeutics Inc	1,997	21,508

U.S. Common Stock	Shares/Par Value	Base Market Value
Sanmina Corp	100,524	3,043,867
Santander Consumer USA Holdings, Inc.	5,454	130,678
Sarepta Therapeutics Inc	1,314	199,662
Saul Centers Inc	340	19,084
Savara Inc	704	1,668
SB One Bancorp	255	5,699
SBA Communications Corp	16,628	3,738,640
ScanSource Inc	55,764	1,815,676
Schlumberger Ltd	248,357	9,869,707
Schneider National, Inc.	2,155	39,307
Schnitzer Steel Industries Inc	11,560	302,525
Scholar Rock Holding Corp	241	3,822
Scholastic Corp	560	18,614
Schulman A Inc.	3,614	1,565
Schweitzer-Mauduit International Inc	31,105	1,032,064
Science Applications International Corp	992	85,868
Scientific Games Corp.	1,094	21,683
Scotts Miracle-Gro Co/The	796	78,406
scPharmaceuticals Inc	40	128
Seaboard Corp	14	57,914
Seacoast Banking Corp of Florida	712	18,113
SEACOR Holdings Inc	321	15,251
SEACOR Marine Holdings, Inc.	325	4,862
Sealed Air Corp.	151,056	6,462,176
SeaSpine Holdings Corp	400	5,300
Seattle Genetics Inc	2,148	148,663
SeaWorld Entertainment, Inc.	97,741	3,029,971
SecureWorks Corp.	211	2,804
SEI Investments Co	25,187	1,412,991
Select Bancorp Inc	409	4,679
Select Energy Services, Inc.	1,060	12,307
Select Medical Holdings Corp.	18,576	294,801
Selecta Biosciences Inc	746	1,335
Selective Insurance Group Inc	5,055	378,569
SemGroup Corp.	1,378	16,536
Sempra Energy	71,020	9,760,989
Semtech Corp	12,129	582,798
Seneca Foods Corp	265	7,375
Senior Housing Properties Trust	543,789	4,497,135
Senseonics Holdings Inc	3,101	6,326
Sensient Technologies Corp.	838	61,576
Seres Therapeutics, Inc.	703	2,264
Seritage Growth Properties	643	27,623
Service Corp International/US	7,135	333,775
ServiceMaster Global Holdings, Inc.	6,389	332,803
ServiceNow, Inc.	62,227	17,085,667
ServiceSource International	530	504
ServisFirst Bancshares, Inc.	916	31,382
Shake Shack Inc	485	35,017
Shenandoah Telecommunication	15,267	588,085
Sherwin-Williams Co/The	14,979	6,864,726
Shiloh Industries Inc	536	2,610
Shoe Carnival Inc	20,226	558,238
Shore Bancshares Inc	463	7,565
ShotSpotter Inc	181	8,000
Shutterfly, Inc.	659	33,312
Shutterstock Inc	363	14,226
SI-BONE Inc	100	2,034
Siebert Financial Corp	20	180
Sienna Biopharmaceuticals Inc	562	489
Sientra, Inc.	571	3,517
Sierra Bancorp	415	11,255
SIGA Technologies Inc	1,367	7,765
Signature Bank	1,925	232,617
Signet Jewelers Ltd	1,022	18,273
Silgan Holdings Inc	4,037	123,532
Silicon Laboratories Inc	845	87,373
SilverBow Resources, Inc.	163	2,258
Silvercrest Asset Management Group Inc	308	4,321
Simmons First National Corp	1,768	41,124
Simon Property Group Inc	46,509	7,430,278
Simply Good Foods Co/The	110,738	2,666,571
Simpson Manufacturing Co Inc	816	54,231
Simulations Plus Inc	320	9,139
SINA Corp/China	8,758	377,733
Sinclair Broadcast Group Inc	1,322	70,899
Sirius XM Holdings, Inc.	33,738	188,258
SITE Centers Corp	139,114	1,841,869
SiteOne Landscape Supply, Inc.	799	55,371
Six Flags Entertainment Corp.	3,726	185,108
SJW Group	2,715	164,991

U.S. Common Stock	Shares/Par Value	Base Market Value
Skechers U.S.A. Inc	5,319	167,495
Skyline Champion Corp	657	17,989
SkyWest Inc	3,911	237,280
Skyworks Solutions, Inc.	77,130	5,959,835
SL Green Realty Corp	83,608	6,719,575
Sleep Number Corp	19,328	780,658
SLM Corp.	22,632	219,983
SM Energy Co.	2,198	27,519
SMART Global Holdings Inc	27,655	635,788
Smart Sand, Inc.	149	364
SmartFinancial, Inc.	280	6,073
Snap-on Inc	20,083	3,326,548
Solaris Oilfield Infrastructure	659	9,872
SolarWinds Corp	1,805	33,104
Solid Biosciences Inc	240	1,380
Sonic Automotive, Inc.	45,513	1,062,729
Sonoco Products Co	120,627	7,881,768
Sonos Inc	394	4,468
Sorrento Therapeutics Inc	2,838	7,577
Sotheby's	8,292	482,014
South Jersey Industries Inc	1,824	61,524
South State Corp	701	51,643
Southern Co/The	186,740	10,322,987
Southern Copper Corp	23,799	924,591
Southern First Bancshares Inc	252	9,868
Southern Missouri Bancorp Inc	259	9,021
Southern National Bancorp of Virginia Inc	1,479	22,643
Southside Bancshares, Inc.	618	20,011
Southwest Airlines Co	196,896	9,998,379
Southwest Gas Holdings Inc	4,422	396,300
Southwestern Energy Co	353,333	1,116,532
SP Plus Corp.	33,168	1,059,054
Spark Energy Inc	74	828
Spark Therapeutics, Inc.	3,896	398,872
Spartan Motors Inc	851	9,327
SpartanNash Co	99,639	1,162,787
Spectrum Brands Holdings Inc	1,984	106,680
Spectrum Pharmaceuticals, Inc.	1,970	16,962
Speedway Motorsports Inc	317	5,880
Spero Therapeutics Inc	100	1,151
Spire, Inc.	970	81,402
Spirit AeroSystems Holdings Inc	80,699	6,566,478
Spirit Airlines Inc	57,194	2,729,870
Spirit MTA REIT	1,141	9,516
Spirit Realty Capital Inc	43,324	1,848,202
Splunk Inc	49,340	6,204,505
Spok Holdings, Inc.	13,436	202,077
Sportsman's Warehouse Holdings, Inc.	912	3,447
Spring Bank Pharmaceuticals Inc	503	1,856
Sprint Corp.	31,331	205,845
Sprouts Farmers Market, Inc.	4,480	84,627
SPS Commerce, Inc.	16,010	1,636,382
SPX Corp	848	28,001
SPX Flow, Inc.	830	34,744
Square Inc	5,845	423,938
SRC Energy, Inc.	207,159	1,027,509
SS&C Technologies Holdings	5,058	291,391
St Joe Co/The	772	13,340
STAAR Surgical Co	42,300	1,242,774
STAG Industrial Inc	1,912	57,819
Stamps.com Inc	333	15,075
Standard Motor Products Inc	418	18,952
Standex International Corp	247	18,066
Stanley Black & Decker Inc	27,156	3,927,029
Starbucks Corp	177,830	14,907,489
Starwood Property Trust Inc	200,360	4,552,179
State Auto Financial Corp	329	11,515
State Street Corp	66,908	3,750,862
Steel Dynamics Inc	82,939	2,504,758
Steelcase Inc	61,565	1,052,762
Stemline Therapeutics, Inc.	794	12,164
Stepan Co	4,748	436,389
Stericycle Inc	4,558	217,645
Sterling Bancorp / DE	10,875	231,420
Sterling Bancorp Inc/MI	832	8,295
Sterling Construction Co Inc	656	8,804
Steven Madden Ltd	101,577	3,448,539
Stewart Information Services Corp	2,881	116,652
Stifel Financial Corp	1,367	80,735
Stock Yards Bancorp Inc	424	15,328
Stoneridge, Inc.	541	17,069

U.S. Common Stock	Shares/Par Value	Base Market Value
STORE Capital Corp	10,372	344,247
Strategic Education Inc	414	73,692
Stratus Properties Inc	215	6,972
Stryker Corp	131,209	26,973,946
Sturm Ruger & Co Inc	11,457	624,177
Summit Financial Group, Inc.	306	8,216
Summit Hotel Properties Inc	3,488	40,007
Summit Materials, Inc.	2,221	42,754
Sun Communities Inc	3,845	492,891
SunCoke Energy, Inc.	1,100	9,768
SunPower Corp	1,213	12,967
Sunrun, Inc.	1,904	35,719
Sunstone Hotel Investors Inc	4,496	61,640
SunTrust Banks Inc	199,519	12,539,769
Superior Energy Services Inc	3,021	3,927
Superior Group of Cos Inc	222	3,803
Superior Industries International Inc	905	3,131
Supernus Pharmaceuticals Inc	2,540	84,049
Surgery Partners, Inc.	458	3,728
Surmodics Inc	24,924	1,075,969
SVB Financial Group	9,234	2,073,864
SVMK Inc	75,185	1,241,304
Switch Inc	929	12,161
Sykes Enterprises Inc	7,532	206,829
Symantec Corp	110,198	2,397,908
Synalloy Corp	302	4,717
Synaptics, Inc.	683	19,903
Synchrony Financial	109,472	3,795,394
Syndax Pharmaceuticals, Inc.	96	894
Syneos Health Inc	1,221	62,381
Synlogic Inc	379	3,449
SYNNEX Corp.	20,375	2,004,900
Synopsys Inc	45,402	5,842,783
Synovus Financial Corp.	7,701	269,535
Synthorx Inc	100	1,351
Syros Pharmaceuticals, Inc.	561	5,195
Sysco Corp	69,425	4,909,736
Systemax Inc	33,149	734,582
T. Rowe Price Group, Inc.	76,999	8,447,560
T2 Biosystems Inc	1,101	1,850
Tableau Software, Inc.	1,414	234,752
Tabula Rasa HealthCare Inc	25,676	1,282,003
Tactile Systems Technology, Inc.	346	19,694
Tailored Brands, Inc.	1,221	7,045
Take-Two Interactive Software Inc	18,449	2,094,515
Talos Energy Inc	396	9,524
Tandem Diabetes Care Inc	84,625	5,460,005
Tanger Factory Outlet Centers Inc	1,740	28,205
Tapestry Inc	52,015	1,650,436
Targa Resources Corp.	11,669	458,125
Target Corp	351,326	30,428,345
Taubman Centers Inc	3,074	125,511
Taylor Morrison Home Corp.	2,094	43,890
TCF Financial Corp	8,991	369,620
TCF Financial Corp/DE	177,410	3,688,354
TD Ameritrade Holding Corp.	195,998	9,784,220
Team Inc	582	8,916
Tech Data Corp	36,195	3,785,997
TechTarget	16,130	342,763
Teekay Tankers Ltd	6,943	8,887
Tegna, Inc.	45,771	693,431
Tejon Ranch Co	335	5,558
Teladoc, Inc.	53,064	3,523,980
Telaria Inc	915	6,881
Teledyne Technologies Inc	1,845	505,290
Teleflex Inc	6,777	2,244,204
Telenav Inc	700	5,600
Telephone & Data Systems Inc	5,102	155,101
Teligent, Inc.	1,556	980
Tellurian, Inc.	1,677	13,164
Tempur Sealy International, Inc.	918	67,354
Tenable Holdings Inc	39,506	1,127,501
Tenet Healthcare Corp.	1,648	34,048
Tennant Co	339	20,747
Tenneco Inc	1,001	11,101
Teradata Corp.	2,332	83,602
Teradyne Inc	3,631	173,961
Terex Corp	3,765	118,221
TerraForm Power Inc	1,441	20,606
Terreno Realty Corp	1,183	58,014
Territorial Bancorp, Inc.	16	494

U.S. Common Stock	Shares/Par Value	Base Market Value
Tesla Motors, Inc.	2,761	616,973
Tetra Tech, Inc.	59,774	4,695,248
Tetra Technologies, Inc.	3,466	5,650
Tetraphase Pharmaceuticals, Inc.	1,856	891
Texas Capital Bancshares, Inc.	2,668	163,735
Texas Instruments Inc	160,902	18,465,114
Texas Roadhouse Inc	1,336	71,703
Textainer Group Holdings Ltd	670	6,754
Textron Inc	105,181	5,578,800
TFS Financial Corp.	2,295	41,471
TG Therapeutics, Inc.	1,236	10,691
TherapeuticsMD, Inc.	3,635	9,451
Theravance Biopharma Inc	852	13,913
Thermo Fisher Scientific Inc	97,659	28,680,495
Thermon Group Holdings, Inc.	638	16,365
Third Point Reinsurance Ltd	54,966	567,249
Thor Industries Inc	9,427	551,008
Tidewater Inc	587	13,783
Tiffany & Co	19,800	1,854,072
Tile Shop Holdings, Inc.	988	3,952
Tilly's Inc	172,974	1,319,792
Timberland Bancorp Inc/WA	239	7,141
Timken Co/The	33,019	1,695,195
TimkenSteel Corp	938	7,626
Tiptree Financial, Inc.	991	6,243
Titan International, Inc.	1,235	6,039
Titan Machinery, Inc.	5,456	112,284
Tivity Health, Inc.	935	15,371
TiVo, Inc.	2,378	17,526
TJX Cos Inc/The	178,045	9,415,020
T-Mobile US Inc	11,049	819,173
Tobira Therapeutics, Inc.	40	550
Tocagen Inc	438	2,926
Toll Brothers Inc	88,777	3,251,014
Tompkins Financial Corp	338	27,581
Tootsie Roll Industries Inc	255	9,417
TopBuild Corp.	698	57,766
Toro Co/The	2,043	136,677
Total System Services Inc	23,904	3,066,166
Tower International Inc	70,206	1,369,017
Town Sports International Holdings Inc	100	217
Towne Bank	1,137	31,017
TPG RE Finance Trust Inc	692	13,349
TPI Composites, Inc.	358	8,850
Tractor Supply Co	36,624	3,984,691
Trade Desk, Inc.	10,240	2,332,467
Transcontinental Realty Investors Inc	10	256
TransDigm Group Inc	7,486	3,621,727
TransEnterix Inc	3,964	5,391
Translate Bio Inc	401	5,065
TransMedics Group Inc	18,326	531,271
TransUnion	3,683	270,737
Travelers Cos Inc/The	196,886	29,438,395
Trecora Resources	756	7,235
Tredegar Corp	4,947	82,219
Treehouse Foods, Inc.	2,546	137,739
Trex Company, Inc.	60,662	4,349,465
TRI Pointe Group, Inc.	2,791	33,408
Tribune Media Co	4,553	210,440
Tribune Publishing Co	340	2,710
Tricida Inc	387	15,271
TriCo Bancshares	1,720	65,016
TriMas Corp	20,726	641,884
Trimble Inc	11,808	532,659
TriNet Group Inc	54,899	3,722,152
Trinity Industries Inc	55,764	1,157,103
Trinity Place Holdings, Inc.	122	482
TripAdvisor Inc	32,148	1,488,131
Triple-S Management Corp	24,877	593,316
Tristate Capital Holdings, Inc.	483	10,307
Triton International Ltd/Bermuda	50,027	1,638,885
Triumph Bancorp Inc	490	14,235
Triumph Group Inc	1,036	23,724
TrueBlue, Inc.	63,883	1,409,259
TrueCar, Inc.	2,237	12,214
Trupanion Inc	506	18,282
TrustCo Bank Corp NY	4,996	39,568
Trustmark Corp	977	32,485
TTEC Holdings Inc	278	12,952
TTM Technologies	173,248	1,767,130
Tucows Inc	187	11,411

<b>U.S. Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Tupperware Brands Corp	33,849	644,146
Turning Point Brands, Inc.	182	8,914
Turtle Beach Corp	34,956	404,091
Tutor Perini Corp	66,463	921,842
Twilio, Inc.	1,887	257,292
Twin Disc Inc	330	4,983
Twist Bioscience Corp	48,944	1,419,865
Twitter, Inc.	107,208	3,741,559
Two Harbors Investment Corp	455,361	5,769,424
Tyler Technologies Inc	756	163,311
Tyme Technologies Inc	3,005	3,666
Tyson Foods Inc	335,072	27,053,713
U.S. Concrete, Inc.	338	16,795
U.S. Physical Therapy, Inc.	242	29,662
Uber Technologies Inc	5,200	241,176
Ubiquiti Networks, Inc.	301	39,582
UDR Inc	49,952	2,242,345
UFP Technologies Inc	244	10,153
UGI Corp	36,212	1,934,083
Ultra Beauty, Inc.	21,448	7,440,097
Ultra Clean Holdings, Inc.	945	13,154
Ultragenyx Pharmaceutical, Inc.	1,035	65,723
UMB Financial Corp	893	58,777
UMH Properties Inc	665	8,253
Umpqua Holdings Corp	11,182	185,509
Under Armour Inc	29,633	751,197
Under Armour Inc	30,583	678,943
Unifi Inc	384	6,977
UniFirst Corp/MA	3,341	630,012
Union Bankshares Inc/Morrisville VT	147	5,440
Union Pacific Corp	176,766	29,892,898
Unisys Corp	79,283	770,631
Unit Corp	852	7,574
United Airlines Holdings Inc	125,305	10,970,453
United Bankshares Inc/WV	1,940	71,955
United Community Banks / GA	1,544	44,097
United Community Financial Corp/OH	944	9,034
United Financial Bancorp Inc	850	12,053
United Fire Group Inc	414	20,062
United Insurance Holdings Corp	505	7,201
United Natural Foods Inc	1,010	9,060
United Parcel Service Inc	150,668	15,559,484
United Rentals Inc	24,729	3,279,807
United Security Bancshares/Fresno CA	475	5,410
United States Cellular Corp	648	28,946
United States Lime & Minerals Inc	73	5,840
United States Steel Corp	60,647	928,506
United Technologies Corp	311,297	40,530,869
United Therapeutics Corp.	10,921	852,493
UnitedHealth Group, Inc.	258,082	62,974,589
Uniti Group Inc	3,328	31,616
Unitil Corp	341	20,422
Unity Bancorp Inc	283	6,424
UNITY Biotechnology Inc	612	5,814
Univar, Inc.	7,658	168,782
Universal Corp/VA	3,401	206,679
Universal Display Corp.	842	158,347
Universal Electronics Inc	295	12,101
Universal Forest Products Inc	8,774	333,938
Universal Health Realty Income Trust	372	31,594
Universal Health Services Inc	65,754	8,573,664
Universal Insurance Holdings	90,594	2,527,573
Universal Logistics Holdings	14,947	335,859
Universal Stainless & Alloy Products Inc	207	3,312
Univest Financial Corp	451	11,843
Unum Group	215,072	7,215,666
Upland Software, Inc.	287	13,067
Upwork Inc	200	3,216
Uranium Energy Corp	5,714	7,828
Urban Edge Properties	2,208	38,265
Urban Outfitters Inc	30,433	692,351
Urstadt Biddle Properties Inc	14,863	312,123
US Bancorp	387,257	20,292,267
US Ecology, Inc.	431	25,662
US Foods Holding Corp	11,308	404,374
US Silica Holdings Inc	1,542	19,722
US Xpress Enterprises Inc	52,644	270,590
USA Technologies, Inc.	106,256	789,482
USA Truck Inc	195	1,971
USANA Health Sciences, Inc.	23,751	1,886,542
Utah Medical Products Inc	2,643	252,935

U.S. Common Stock	Shares/Par Value	Base Market Value
Vail Resorts, Inc.	934	208,450
Valero Energy Corp.	333,821	28,578,416
Valhi Inc	176	523
Valley National Bancorp	7,132	76,883
Valmont Industries Inc	1,106	140,252
Value Line Inc	8	220
Valvoline, Inc.	9,756	190,535
Vanda Pharmaceuticals Inc	1,011	14,245
Varex Imaging Corp.	28,352	868,989
Varian Medical Systems, Inc.	27,541	3,749,156
Varonis Systems Inc	62,469	3,869,330
Vector Group Ltd.	2,017	19,666
Vectrus, Inc.	45,587	1,849,009
Veeco Instruments Inc	934	11,413
Veeva Systems Inc	2,505	406,086
Ventas Inc	65,817	4,498,592
Vera Bradley, Inc.	103,987	1,247,844
Veracyte, Inc.	59,771	1,704,071
Verastem Inc	2,004	3,026
VEREIT Inc	836,913	7,540,586
Vericel Corp	109,620	2,070,722
Verint Systems, Inc.	16,536	889,306
VeriSign Inc	16,468	3,444,447
Verisk Analytics, Inc.	24,030	3,519,434
Veritex Holdings Inc	869	22,551
Veritiv Corp	8,183	158,914
Veritone, Inc.	30	251
Verizon Communications, Inc.	1,658,103	94,727,424
Verso Corp.	39,726	756,780
Versum Materials, Inc.	2,153	111,052
Vertex Pharmaceuticals, Inc.	104,722	19,203,920
VF Corp	62,308	5,442,604
Viacom Inc	309	10,537
Viacom, Inc.	153,485	4,584,597
Viad Corp.	400	26,496
ViaSat, Inc.	2,890	233,570
Viavi Solutions Inc	4,478	59,513
VICI Properties Inc	22,544	496,870
Vicor Corp	17,742	550,889
Victory Capital Holdings Inc	470	8,075
Viewray, Inc.	1,243	10,951
Viking Therapeutics Inc	1,204	9,993
Village Super Market Inc	1,086	28,790
Viper Energy Partners LP	42,920	1,322,794
VirnetX Holding Corp.	1,483	9,209
Virtu Financial Inc	1,609	35,044
Virtus Investment Partners	132	14,177
Virtusa Corp.	559	24,836
Visa, Inc.	428,114	74,299,185
Vishay Intertechnology Inc	185,250	3,060,330
Vishay Precision Group	203	8,248
Vista Outdoor Inc	1,403	12,459
Visteon Corp.	572	33,508
Vistra Energy Corp.	21,368	483,772
Vivint Solar, Inc.	775	5,658
VMware Inc	37,412	6,255,661
Vocera Communications, Inc.	61,778	1,971,954
Vonage Holdings Corp.	271,520	3,076,322
Vornado Realty Trust	31,096	1,993,254
Voya Financial Inc	70,168	3,880,290
Voyager Therapeutics, Inc.	2,282	62,116
VSE Corp	213	6,111
Vulcan Materials Co	19,741	2,710,637
Vuzix Corp	884	3,616
W&T Offshore, Inc.	252,950	1,254,632
W.R. Grace & Co.	1,333	101,455
Wabash National Corp	119,513	1,944,477
WABCO Holdings, Inc.	1,302	172,645
Wabtec Corp	27,498	1,973,256
Waddell & Reed Financial Inc	63,173	1,053,094
WageWorks Inc	4,968	252,325
Walgreens Boots Alliance Inc	385,652	21,083,595
Walker & Dunlop, Inc.	2,122	112,912
Walmart Inc	405,044	44,753,312
Walt Disney Co/The	348,676	48,689,117
Warrior Met Coal, Inc.	57,899	1,512,322
Washington Federal Inc	77,231	2,697,679
Washington Prime Group Inc	4,938	18,863
Washington Real Estate Investment Trust	1,494	39,935
Washington Trust Bancorp Inc	370	19,307
Waste Management, Inc.	184,585	21,295,571



<b>U.S. Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Waters Corp	10,201	2,195,663
Waterstone Financial, Inc.	362	6,176
Watsco Inc	1,675	273,913
Watts Water Technologies Inc	539	50,224
Wayfair, Inc.	1,132	165,272
WD-40 Co	2,429	386,308
Webster Financial Corp	4,532	216,494
WEC Energy Group, Inc.	56,602	4,718,909
Weight Watchers International Inc	26,399	504,221
Weingarten Realty Investors	5,927	162,518
Weis Markets Inc	17,699	644,421
Welbilt Inc	2,577	43,036
WellCare Health Plans, Inc.	23,718	6,761,290
Wells Fargo & Co	1,045,534	49,474,669
Welltower Inc	72,654	5,923,481
Wendy's Co.	3,612	70,723
Werner Enterprises Inc	917	28,500
WesBanco Inc	1,029	39,668
Wesco Aircraft Holdings Inc	22,627	251,160
WESCO International, Inc.	2,393	121,205
West Bancorporation	585	12,414
West Pharmaceutical Services Inc	2,028	253,804
Westamerica Bancorporation	481	29,634
Western Alliance Bancorp	4,788	214,119
Western Asset Mortgage Capital Corp	921	9,192
Western Digital Corp	52,424	2,492,761
Western New England Bancorp Inc	987	9,219
Western Union Co/The	439,963	8,750,864
Westlake Chemical Corp	1,909	132,599
WestRock Co.	155,868	5,684,506
Westwood Holdings Group Inc	2,756	97,011
WEX, Inc.	817	170,018
Weyco Group Inc	218	5,823
Weyerhaeuser Co	133,610	3,519,287
Whirlpool Corp	44,364	6,315,659
White Mountains Insurance Group Ltd	156	159,348
Whitestone REIT	968	12,284
Whiting Petroleum Corp	1,777	33,194
WideOpenWest Inc	728	5,285
Willdan Group, Inc.	239	8,903
William Lyon Homes	630	11,485
Williams Cos Inc/The	217,468	6,097,803
Williams-Sonoma Inc	3,619	235,235
Willis Lease Finance Corp	54	3,149
WillScot Corp	920	13,837
Wingstop Inc	572	54,197
Winmark Corp	92	15,930
Winnebago Industries Inc	616	23,808
Wintrust Financial Corp.	2,779	203,312
WisdomTree Investments, Inc.	2,326	14,351
Wolverine World Wide Inc	1,819	50,095
Woodward Inc	1,380	156,161
Workday, Inc.	51,425	10,571,952
Workiva, Inc.	7,074	410,929
World Acceptance Corp	120	19,693
World Fuel Services Corp	8,679	312,097
World Wrestling Entertainment, Inc.	847	61,162
Worldpay Inc	57,627	7,062,189
Worthington Industries Inc	7,747	311,894
WP Carey Inc	34,817	2,826,444
WPX Energy, Inc.	21,435	246,717
WR Berkley Corp	30,377	2,002,756
WSFS Financial Corp	998	41,217
WW Grainger Inc	6,570	1,762,271
Wyndham Hotels & Resorts Inc	84,347	4,701,502
Wyndham Worldwide Corp.	101,059	4,436,490
Wynn Resorts Ltd	22,139	2,745,015
X4 Pharmaceuticals Inc	21	315
Xcel Energy, Inc.	92,329	5,492,652
Xencor, Inc.	921	37,697
Xenia Hotels & Resorts Inc	195,961	4,085,787
Xeris Pharmaceuticals Inc	336	3,844
Xerox Corp	152,902	5,414,260
Xilinx Inc	87,128	10,274,134
XOMA Corp	140	2,080
Xperi Corp.	953	19,622
XPO Logistics Inc	3,780	218,522
Xylem, Inc.	29,137	2,437,019
Yelp Inc	1,598	54,620
YETI Holdings Inc	51,062	1,478,245
Yext Inc	1,677	33,691

<b>U.S. Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Y-mAbs Therapeutics Inc	100	2,287
York Water Co/The	473	16,896
YRC Worldwide Inc	816	3,288
Yum China Holdings Inc	179,977	8,314,937
Yum! Brands Inc	77,061	8,528,341
Zafgen Inc	749	891
ZAGG, Inc.	672	4,677
Zayo Group Holdings, Inc.	4,493	147,865
Zebra Technologies Corp	1,045	218,917
Zendesk, Inc.	2,084	185,539
Zillow Group, Inc. - Class A	2,976	136,182
Zillow Group, Inc. - Class C	6,410	297,360
Zimmer Biomet Holdings, Inc.	75,366	8,873,593
Zion Oil & Gas Inc	100	33
Zions Bancorp NA	123,571	5,681,795
ZIOPHARM Oncology, Inc.	2,742	15,986
Zix Corp.	130,579	1,186,963
Zoetis, Inc.	77,856	8,835,877
Zogenix, Inc.	32,313	1,543,915
Zoom Video Communications Inc	2,063	183,174
Zscaler Inc	7,219	553,264
Zumiez Inc	32,624	851,486
Zynga, Inc.	36,814	225,670
<b>Total U.S. Common Stock</b>		<b>\$ 7,918,736,361</b>

<b>U.S. Preferred Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
None		
<b>Total U.S. Preferred Stock</b>		<b>\$ -</b>

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
I&I Drillisch AG	6,769	226,014
11 bit studios SA	89	9,475
3i Group PLC	1,925,060	27,281,020
3M India Ltd	12,798	4,310,652
3SBio, Inc.	16,000	27,484
51job Inc.	126,540	9,553,770
58.com, Inc.	23,243	1,445,017
77 Bank Ltd/The	53,000	779,701
888 Holdings PLC	655,813	1,360,485
A&D Co Ltd	9,400	68,838
a2 Milk Co Ltd	102,628	1,011,204
A2A SpA	1,305,451	2,268,625
AAC Technologies Holdings, Inc.	257,162	1,459,857
Aalberts NV	148,998	5,865,802
Aareal Bank AG	86,299	2,277,086
Aavas Financiers Ltd	133,274	2,896,879
Abacus Property Group	924,078	2,658,734
ABB Ltd	719,850	14,463,448
Abcam PLC	6,195	116,216
ABC-Mart Inc	4,700	306,237
ABN AMRO Bank NV	338,029	7,242,788
Aboitiz Equity Ventures Inc	19,520	20,954
Aboitiz Power Corp.	15,500	10,528
Absa Group Ltd	500,551	6,247,459
Abu Dhabi Commercial Bank PJSC	222,015	501,674
Abu Dhabi Islamic Bank PJSC	851,046	1,077,376
Accent Group Ltd	871,051	846,595
Accenture PLC	100,990	18,659,922
Accor SA	25,477	1,095,249
Accton Technology Corp	144,000	609,669
Ace Hardware Indonesia Tbk PT	12,248,500	1,569,265
Acer Inc	248,232	153,849
ACES Electronic Co Ltd	40,000	28,011
Ackermans & van Haaren NV	161	24,183
Acom Co Ltd	63,400	228,320
ACS Actividades de Construccion y Servicios SA	80,092	3,202,341
ACS Actividades de Construccion y Servicios SA	80,092	125,868
Adani Ports & Special Economic Zone Ltd.	6,544	38,888
Adaro Energy TBK PT	25,709,437	2,474,948
Adastria Co Ltd	9,300	199,224
AddTech AB	76,350	2,320,569
Adecco Group AG	21,953	1,320,783
adidas AG	94,907	29,343,755
Adient PLC	1,854	44,997
Admiral Group PLC	27,460	771,660
ADP	4,115	727,293
ADR Alibaba Group Holdings Ltd	621,241	105,269,287
Advanced Info Service PCL	2,800	19,904
Advanced Info Service PCL	9,700	68,320
Advanced International Multitech Co Ltd	17,000	23,645
Advantech Co Ltd	3,605	30,642

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Advantest Corp	81,200	2,234,620
Adveo Group International SA	8,073	4,459
Adyen NV	3,788	2,927,328
AED Oil Ltd	20,811	0
Aegon NV	1,377,275	6,866,636
AEM Holdings Ltd	375,800	286,096
Aena SME SA	57,704	11,453,835
Aeon Co Ltd	95,121	1,634,202
Aeon Delight Co Ltd	61,900	1,829,882
AEON Financial Service Co Ltd	15,600	251,216
Aeon Mall Co Ltd	57,200	861,132
AEON REIT Investment Corp	1,988	2,546,352
AerCap Holdings NV	41,836	2,175,890
AES Gener SA	3,342,347	916,924
AES Tiete Energia SA	208,429	640,082
AET&D Holdings No. 1 PTY Ltd.	13,800	0
Afren PLC	557,681	12,669
African Rainbow Minerals Ltd	90,930	1,174,699
AGC Inc/Japan	217,168	7,508,361
Ageas SA/NV	83,080	4,324,693
Agile Group Holdings Ltd	18,000	24,100
AGL Energy Ltd.	432,250	6,069,662
Agnico Eagle Mines Ltd	34,145	1,754,349
Agricultural Bank of China Ltd	7,474,116	3,128,366
Agricultural Bank of China Ltd	1,753,200	918,935
Aguas Andinas SA	18,485	10,890
Ahnlab Inc	7,590	420,699
AIA Group Ltd.	4,210,388	45,404,824
AIB Group PLC	117,415	480,829
Aichi Steel Corp	19,600	573,046
Aier Eye Hospital Group Co Ltd	688,740	3,105,613
Aier Eye Hospital Group Co Ltd	2,470	11,138
Ain Holdings Inc	27,100	1,577,102
Air Canada	211,300	6,417,828
Air China Ltd.	429,871	433,585
Air Liquide SA	116,670	16,348,896
Air New Zealand Ltd	165,952	295,373
Air Water Inc	18,800	321,767
AirAsia Group Bhd	4,996,900	3,301,037
Airbus SE	110,351	15,668,257
Airports of Thailand PCL	1,578,700	3,783,629
Airports of Thailand PCL	34,000	81,487
Airtac International Group	513,000	5,747,807
Aisin Seiki Co Ltd	99,500	3,426,258
Ajinomoto Co Inc	61,400	1,064,555
Ajisen China Holdings Ltd	36,122	14,703
Aju Capital Co Ltd	4,792	46,689
AK Holdings Inc	1,242	47,813
Akbank T.A.S.	30,091	35,377
Aker BP ASA	16,573	475,455
Akzo Nobel NV	85,924	8,086,348
Al Khalij Commercial Bank PQSC	376,580	124,105
Alapis Holding Industrial & Commercial SA of Pharmaceutical Chemical Products	10,028	0
Alcon Inc	95,099	5,883,064
Aldar Properties PJSC	37,832	19,466
Alexander Forbes Group Holdings Ltd	158,091	64,912
Alfa Laval AB	99,013	2,162,061
Alfa SAB de CV	3,099,309	3,036,126
Alfresa Holdings Corp	157,800	3,893,005
Alibaba Health Information Technology Ltd	38,000	36,383
Alibaba Pictures Group Ltd	180,000	38,707
Alimentation Couche-Tard Inc	61,639	3,887,255
Alior Bank SA	16,123	215,394
Alkermes PLC	8,048	181,402
Allegion PLC	14,512	1,604,302
Allergan PLC	55,940	9,366,034
Alliance Bank Malaysia Bhd	12,900	11,737
Alliance Global Group Inc	54,100	16,303
Allianz SE	221,729	53,531,076
Allied Electronics Corp Ltd	11,750	22,123
Allied Properties HK Ltd	176,000	38,523
Allot Ltd	13,637	98,323
Almacenes Exito SA	156,122	812,010
Alpek SAB de CV	283,316	355,110
Alpha Bank AE	15,133	30,331
Alps Alpine Co Ltd	31,900	537,687
Alrosa PJSC	1,755,476	2,397,411
Alsea SAB de CV	6,000	11,837
Alstom SA	90,338	4,197,380
alstria office REIT-AG	87,580	1,420,243
AltaGas Ltd	37,494	568,400

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Alten SA	37,477	4,498,348
Altisource Portfolio Solutions SA	242	4,758
Altium Ltd	144,006	3,456,122
Altri SGPS SA	549,249	3,818,586
Alumina Ltd	348,747	570,228
Aluminum Corp of China Ltd	50,846	18,028
Alupar Investimento SA	91,437	616,713
Amada Holdings Co Ltd	47,500	534,783
Amadeus IT Group SA	136,157	10,801,176
Amagerbanken A/S	189,450	-
Amano Corp	7,500	206,957
Amara Raja Batteries Ltd	283,596	2,547,239
Ambev SA	52,224	243,771
Ambu A/S	93,900	1,523,690
Ambuja Cements Ltd	144,858	446,782
America Movil SAB de CV	22,427	16,331
America Movil SAB de CV	17,595	256,183
AMMB Holdings Bhd	1,543,800	1,580,224
Amorepacific Corp	1,459	207,860
AMOREPACIFIC Group	344	18,561
AMP Ltd	394,185	586,433
Amundi SA	8,272	578,398
ANA Holdings Inc	16,100	533,180
Anadolu Efes Biracilik Ve Malt Sanayii AS	2,654	9,127
Andritz AG	18,448	695,384
Angang Steel Co Ltd	18,200	8,293
Anglo American Platinum Ltd	9,155	543,363
Anglo American PLC	687,915	19,650,812
AngloGold Ashanti Ltd	193,615	3,448,283
AngloGold Ashanti Ltd	4,140	74,575
Anheuser-Busch InBev SA/NV	173,007	15,336,071
Anhui Conch Cement Co Ltd	108,922	658,134
Anhui Conch Cement Co Ltd	1,445,525	9,057,081
Anhui Gujing Distillery Co Ltd	65,587	1,131,680
Anhui Hengyuan Coal Industry and Electricity Power Co Ltd	782,040	666,094
Anta Sports Products Ltd.	1,525,000	10,472,480
Antofagasta PLC	56,944	673,706
AOI Electronics Co Ltd	700	14,151
Aon PLC	106,768	20,604,089
Aozora Bank Ltd	106,400	2,553,837
AP Moller - Maersk A/S	495	575,511
AP Moller - Maersk A/S	931	1,156,576
AP Thailand PCL	8,412,900	2,153,461
APA Group	168,186	1,274,665
Apacer Technology Inc	30,000	29,749
APCB Inc	125,000	120,937
Apeloa Pharmaceutical Co Ltd	186,900	267,494
APERAM SA	54,155	1,531,309
Appen Ltd	59,729	1,173,196
Aptiv PLC	113,176	9,148,016
Arabtec Holding PJSC	728,296	297,413
Aramex PJSC	3,406,916	3,849,203
Arata Corp	17,200	585,094
Arbutus Biopharma Corp	1,296	2,696
Arca Continental SAB de CV	49,308	266,410
Arcelik AS	87,630	294,676
ArcelorMittal	186,311	3,338,724
Arcs Co Ltd	105,200	2,097,360
Ardmore Shipping Corp	1,235	10,065
Arisawa Manufacturing Co Ltd	133,100	1,094,548
Aristocrat Leisure Ltd	346,136	7,461,916
Arjo AB	126,549	572,854
Arkema SA	37,424	3,485,338
Arnoldo Mondadori Editore SpA	23,630	42,625
Aroundtown SA	108,355	894,118
Artis Real Estate Investment Trust	166,500	1,481,840
Asahi Diamond Industrial Co Ltd	28,700	175,013
Asahi Group Holdings Ltd	120,300	5,409,815
Asahi Holdings Inc	115,600	2,346,549
Asahi Intecc Co Ltd	26,800	660,174
Asahi Kasei Corp	176,497	1,881,444
ASAHI YUKIZAI CORP	44,800	574,658
Ascendas Real Estate Investment Trust	1,492,158	3,441,024
Ascential PLC	264,119	1,197,346
Ascopiave SpA	72,390	311,615
ASE Technology Holding Co Ltd	1,181,124	2,338,709
Aselsan Elektronik Sanayi Ve Ticaret AS	3,951	12,296
Ashmore Group PLC	79,022	512,411
Ashok Leyland Ltd	13,344	16,905
Ashtead Group PLC	67,244	1,929,006
Asia Cement China Holdings Corp	504,760	810,200

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Asia Cement Corp	378,258	579,087
Asian Paints Ltd	218,848	4,308,478
ASM International NV	61,678	4,021,881
ASM Pacific Technology Ltd	128,497	1,315,809
ASML Holding NV	101,261	21,188,174
ASPEED Technology Inc	289,000	5,508,395
Aspen Pharmacare Holdings Ltd	4,460	31,771
ASR Nederland NV	345,438	14,067,445
Assa Abloy AB	141,671	3,205,012
Assicurazioni Generali SpA	814,897	15,367,763
Associated British Foods PLC	116,158	3,641,159
Assore Ltd	35,314	918,533
Astellas Pharma Inc	1,655,500	23,586,342
ASTM SpA	102,581	3,317,668
Astra International Tbk PT	2,465,303	1,300,054
AstraZeneca PLC	180,470	14,787,069
AstraZeneca PLC	199,959	8,254,308
Asustek Computer Inc	8,000	57,438
ASX Ltd	60,574	3,501,368
AT&S Austria Technologie & Systemtechnik AG	35,980	652,307
Atacadao SA	628,200	3,605,965
Atco Ltd/Canada	11,753	396,998
Atea ASA	49,298	670,717
Atlantia SpA	69,537	1,814,215
Atlantic Power Corp	4,023	9,736
Atlantica Yield plc	12,820	290,629
Atlas Copco AB	95,323	3,049,284
Atlas Copco AB	56,562	1,624,034
Atlassian Corp PLC	31,550	4,128,002
Atos SE	106,323	8,901,851
AU Optronics Corp	92,000	27,547
AU Small Finance Bank Ltd	533,752	5,435,915
Auckland International Airport Ltd	178,946	1,183,862
Aurelia Metals Ltd	1,739,941	604,397
Aurizon Holdings Ltd	277,029	1,049,787
Aurobindo Pharma Ltd	24,645	217,075
Aurora Cannabis Inc	97,917	768,799
AusNet Services	275,959	363,102
Austevoll Seafood ASA	91,280	958,723
Australia & New Zealand Banking Group Ltd	634,321	12,557,251
Australian Pharmaceutical Industries Ltd	837,284	775,584
Auto Trader Group PLC	130,821	912,065
Autohome, Inc.	7,968	682,220
Avadel Pharmaceuticals PLC	39,208	113,311
Avalue Technology Inc	40,000	60,722
Avenue Supermarts Ltd	1,371	27,749
AviChina Industry & Technology Co Ltd	27,000	14,757
Aviva PLC	548,367	2,906,782
AXA SA	588,436	15,479,568
Axel Springer SE	6,531	460,753
Axfood AB	45,415	899,421
Axiata Group Bhd	28,690	34,574
Axiomtek Co Ltd	98,000	181,742
Axis Bank Ltd	20,753	243,450
Axis Real Estate Investment Trust	16,000	6,776
Ayala Corp	3,270	57,058
Ayala Land Inc	1,396,500	1,384,643
Azbil Corp	63,800	1,558,582
Azimut Holding SpA	105,188	2,028,013
Azrieli Group Ltd	14,464	969,255
B&M European Value Retail SA	1,393,428	5,910,796
B2W Cia Digital	1,700	14,513
B3 SA - Brasil Bolsa Balcao	1,278,309	12,494,085
Babcock International Group PLC	739,569	4,312,806
BAE Systems PLC	3,250,268	20,492,799
BAIC Motor Corp Ltd	20,500	12,858
Baidu Inc.	31,729	3,723,715
Bajaj Auto Ltd	69,416	2,848,341
Bajaj Finance Ltd	157,278	8,396,894
Bajaj Finserv Ltd	456	56,481
Bajaj Hindusthan Sugar Ltd	106,351	11,863
Baloise Holding AG	56,857	10,076,810
Balrampur Chini Mills Ltd	290,700	589,381
Banca IFIS SpA	75,732	1,023,712
Banco BBVA Argentina SA	1,100	12,452
Banco Bilbao Vizcaya Argentaria SA	939,703	5,261,850
Banco Bradesco SA	13,497	117,797
Banco BTG Pactual SA	96,000	1,274,439
Banco Comercial Portugues SA	4,254,885	1,317,482
Banco de Chile	12,992,773	1,911,743
Banco de Credito e Inversiones SA	6,879	473,663

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Banco de Sabadell SA	782,343	811,640
Banco del Bajio SA	891,000	1,782,775
Banco do Brasil SA	888,100	12,498,953
Banco Espirito Santo SA	1,269,191	173,443
Banco Macro SA	11,300	823,205
Banco Santander Brasil SA	4,456	52,854
Banco Santander Chile	651,002	48,421
Banco Santander Chile	55,432	1,658,525
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	93,000	142,562
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	63,587	486,441
Banco Santander SA	5,121,377	23,798,399
Bancolumbia SA	2,812	33,881
Bandai Namco Holdings Inc	27,800	1,349,490
Bangkok Bank PCL	3,200	20,765
Bangkok Bank PCL	680,100	4,368,785
Bangkok Dusit Medical Services PCL	64,800	54,938
Bangkok Dusit Medical Services PCL	39,400	33,082
Bangkok Expressway & Metro PCL	98,000	36,429
Bank Central Asia Tbk PT	4,951,600	10,506,049
Bank CIMB Niaga Tbk PT	1,052,400	83,060
Bank Hapoalim BM	1,338,924	9,933,389
Bank Leumi Le-Israël BM	2,065,439	14,917,976
Bank Mandiri Persero Tbk PT	4,360,800	2,477,113
Bank Millennium SA	8,142	20,436
Bank Negara Indonesia Persero Tbk PT	12,972,900	8,448,110
Bank of Beijing Co Ltd	200,800	172,783
Bank of Chengdu Co Ltd	474,400	609,896
Bank of China Ltd	1,396,259	760,306
Bank of China Ltd	32,247,178	13,621,208
Bank of Communications Co Ltd	596,220	531,262
Bank of Communications Co Ltd	10,020,061	7,605,627
Bank of East Asia Ltd/The	175,242	490,117
Bank of Georgia Group PLC	149,727	2,854,553
Bank of Ireland Group PLC	137,742	720,932
Bank of Kyoto Ltd/The	6,800	262,874
Bank of Montreal	521,542	39,452,444
Bank of Nanjing Co Ltd	739,300	889,102
Bank of Ningbo Co Ltd	3,500	12,352
Bank of Nova Scotia/The	173,427	9,335,263
Bank of Queensland Ltd	56,139	375,440
Bank of Shanghai Co Ltd	405,900	700,306
Bank of the Philippine Islands	129,174	197,915
Bank Polska Kasa Opieki SA	2,047	61,368
Bank Rakyat Indonesia Persero Tbk PT	44,096,100	13,608,848
Bank Tabungan Negara Persero Tbk PT	6,097,300	1,061,714
Bankia SA	899,433	2,128,443
Bankinter SA	89,412	616,840
Banpu PCL	36,700	17,951
Banpu PCL	14,500	7,092
Baoshan Iron & Steel Co Ltd	2,577,168	2,438,972
Baozun Inc.	400	19,944
Barclays PLC	3,641,491	6,942,520
Barco NV	14,966	3,156,417
Barito Pacific Tbk PT	58,800	13,360
Barito Pacific Tbk PT	87,523	7,248
Barratt Developments PLC	824,884	6,011,327
Barrick Gold Corp	848,345	13,201,815
Barry Callebaut AG	314	630,576
Barwa Real Estate Co	2,038	19,142
BASF SE	244,095	17,768,193
Bausch Health Cos Inc	164,642	4,162,825
Bayer AG	265,643	18,435,225
Bayerische Motoren Werke AG	115,088	8,530,843
BB Seguridade Participacoes SA	7,191	60,753
BBMG Corp	28,000	8,996
BCE Inc	28,325	1,290,640
BDO Unibank Inc	329,351	899,954
Beach Energy Ltd	4,473,947	6,232,090
Beiersdorf AG	14,199	1,706,725
BeiGene Ltd	5,216	646,523
Beijing Capital Development Co Ltd	718,361	933,996
Beijing Capital International Airport Co Ltd	1,965,800	1,723,613
Beijing Chunlizhengda Medical Instruments Co Ltd	15,600	31,629
Beijing Enterprises Holdings Ltd	1,219,352	6,196,259
Beijing Enterprises Water Group Ltd	65,056	38,638
Beijing North Star Co Ltd	194,000	73,006
Bekaert SA	65,500	1,758,866
Bel Global Resources Holdings Ltd	466,000	8,530
Bellway PLC	204,575	7,251,100
Bendigo & Adelaide Bank Ltd	66,257	538,422
Benesse Holdings Inc	9,500	221,143

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Beneteau SA	24,824	273,508
Berger Paints India Ltd	1,025,070	4,721,611
Berkeley Group Holdings PLC	285,901	13,575,850
Berli Jucker PCL	13,900	22,889
Bermaz Auto Bhd	358,600	230,823
Best World International Ltd	1,731,900	1,740,925
Betsson AB	81,931	501,572
BGF retail Co Ltd	17,538	3,204,883
BGP Holdings	140,960	2
Bharat Forge Ltd	2,410	15,678
Bharat Petroleum Corp Ltd	395,528	2,243,297
Bharti Airtel Ltd	20,168	101,267
Bharti Infratel Ltd	3,965	15,297
BHP Group Ltd	1,047,227	30,248,134
BHP Group Ltd	3,361	195,308
BHP Group PLC	298,918	7,665,725
BHP Group PLC	90,170	4,608,589
Bid Corp Ltd	53,655	1,168,091
Bidvest Group Ltd/The	264,554	3,552,401
Biem.L.Fdlk Garment Co Ltd	155,260	1,077,595
Biffa PLC	574,994	1,507,498
Bilia AB	48,078	435,273
BIM Birlesik Magazalar AS	156,553	2,155,852
Bingrae Co Ltd	1,969	116,471
BioGaia AB	9,493	439,443
BioMerieux	30,579	2,536,883
BlackBerry Ltd	70,544	526,887
BlueScope Steel Ltd	1,151,306	9,735,544
BML Inc	41,500	1,178,671
BNK Financial Group Inc	473,351	3,070,540
BNP Paribas SA	330,985	15,742,308
BOC Aviation Ltd	1,800	15,114
BOC Hong Kong Holdings Ltd	1,653,590	6,508,530
BOE Technology Group Co Ltd	22,900	11,470
Boliden AB	337,025	8,625,228
Bollore SA	124,031	548,037
Bombardier Inc	336,230	566,065
Bonduelle SCA	9,229	302,688
boohoo Group PLC	821,337	2,212,933
Boral Ltd	156,870	563,628
Borussia Dortmund GmbH & Co KGaA	86,683	816,864
Bosch Ltd	70	16,592
Bosideng International Holdings Ltd	8,456,000	2,348,739
Bouygues SA	114,160	4,234,278
BP PLC	6,816,997	47,596,500
BP PLC	190,818	7,957,111
bpost SA	123,600	1,173,340
BR Malls Participacoes SA	9,883	36,952
Brambles Ltd	516,740	4,670,575
Bravida Holding AB	510,980	4,532,523
Brenntag AG	71,136	3,508,530
Brewin Dolphin Holdings PLC	241,531	940,019
BRF SA	6,374	49,094
Bridgestone Corp	83,800	3,299,421
Brigade Enterprises Ltd	10,713	40,352
BrightSphere Investment Group PLC	10,252	116,975
Brilliance China Automotive Holdings Ltd	1,132,000	1,251,901
Britannia Industries Ltd	93,308	3,713,395
British American Tobacco Malaysia Bhd	1,600	11,151
British American Tobacco PLC	610,449	21,357,491
British Land Co PLC/The	127,646	874,658
Broadleaf Co Ltd	152,400	752,523
Brookfield Asset Management Inc	119,167	5,713,268
Brother Industries Ltd	171,600	3,241,192
BRP Inc	106,600	3,817,777
BT Group PLC	2,777,630	6,945,038
BTS Group Holdings PCL	73,400	28,721
Bucher Industries AG	5,854	2,019,780
Bukit Asam Tbk PT	5,879,200	1,231,813
Bumi Serpong Damai Tbk PT	99,841	10,848
Bumrungrad Hospital PCL	4,497	24,782
Bunzl PLC	49,285	1,302,799
Burberry Group PLC	206,951	4,904,258
Bureau Veritas SA	144,990	3,586,291
Burford Capital Ltd	271,510	5,356,038
Buzzi Unicem SpA	49,305	1,001,971
BWP Trust	638,476	1,648,826
BYD Co Ltd	8,000	48,282
BYD Co Ltd	1,400	10,339
BYD Electronic International Co Ltd	597,500	853,517
C Sun Manufacturing Ltd	588,000	614,324

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
CA Immobilien Anlagen AG	18,309	673,465
CAE Inc	73,708	1,982,889
Caesarstone Ltd	564	8,477
CaixaBank SA	528,451	1,515,333
Caja de Ahorros del Mediterraneo	6,285	9,591
Calbee Inc	10,700	288,803
Caltex Australia Ltd	199,012	3,456,502
Cameco Corp	56,051	602,224
Canacol Energy Ltd	114,800	386,547
Canadian Imperial Bank of Commerce	453,451	35,726,551
Canadian National Railway Co	190,483	17,648,139
Canadian Natural Resources Ltd	316,143	8,537,309
Canadian Pacific Railway Ltd	60,840	14,327,520
Canadian Tire Corp Ltd	102,973	11,187,065
Canadian Utilities Ltd	17,864	505,264
Canadian Western Bank	64,200	1,467,499
Canon Inc	141,000	4,117,190
Canon Inc	204,900	5,997,423
Canon Marketing Japan Inc	24,900	542,882
Canopy Growth Corp	29,852	1,207,787
Capcom Co Ltd	213,200	4,278,248
Capgemini SE	22,556	2,808,850
Capital Futures Corp	55,000	79,509
Capital Securities Corp	111,000	33,879
CapitaLand Commercial Trust	346,807	556,245
CapitaLand Ltd	385,400	1,005,552
CapitaLand Mall Trust	342,676	666,128
Capitec Bank Holdings Ltd	559	51,484
Carl Zeiss Meditec AG	45,285	4,473,748
Carlsberg A/S	42,633	5,660,549
Carnival Corp	108,953	5,071,762
Carnival PLC	185,525	8,214,535
Carnival PLC	27,797	1,258,370
Carrefour SA	289,078	5,589,852
Casino Guichard Perrachon SA	8,388	286,568
Casio Computer Co Ltd	26,600	330,340
Catcher Technology Co Ltd	654,000	4,685,040
Cathay Financial Holding Co Ltd	84,674	117,226
Cathay Real Estate Development Co Ltd	840,000	749,143
CCC SA	359	16,231
CCL Industries Inc	20,711	1,017,838
CCR SA	194,200	692,151
CCS Supply Chain Management Co Ltd	234,300	268,471
CD Projekt SA	802	46,302
Cell Biotech Co Ltd	1,366	24,785
Cellavision AB	5,187	178,058
Cellnex Telecom SA	28,015	1,038,140
Celltrion Healthcare Co Ltd	564	27,598
Celltrion Inc	958	170,501
Celltrion Pharm Inc	175	7,283
Cementos Argos SA	5,165	12,079
Cemex SAB de CV	168,801	71,258
Cemex SAB de CV	441,161	1,870,523
Cencosud SA	444,319	870,380
Cenovus Energy Inc	147,029	1,299,548
Centrais Eletricas Brasileiras SA	833,500	7,665,943
Central China Land Media Co Ltd	114,657	118,525
Central Japan Railway Co	69,100	13,840,523
Central Pattana PCL	24,800	60,651
Centre Testing International Group Co Ltd	2,732,100	4,295,954
Centrica PLC	2,080,115	2,323,855
CEZ AS	1,543	37,292
CGI Inc	238,421	18,357,620
CGN Power Co Ltd	131,000	36,051
Chailease Holding Co Ltd	1,276,121	5,279,594
Challenger Ltd	74,581	347,519
Chang Hwa Commercial Bank Ltd	50,479	34,049
Chang Wah Electromaterials Inc	119,000	609,186
Channel Well Technology Co Ltd	206,000	163,489
Chaowei Power Holdings Ltd	107,000	39,992
Charoen Pokphand Foods PCL	11,800	10,870
Charoen Pokphand Foods PCL	24,900	22,937
Charoen Pokphand Indonesia Tbk PT	79,400	26,584
Check Point Software Technologies Ltd	151,861	17,556,650
Cheil Worldwide Inc	10,144	258,289
Chenbro Micom Co Ltd	334,000	694,680
Cheng Shin Rubber Industry Co Ltd	20,450	26,402
Chia Chang Co Ltd	13,000	15,717
Chiba Bank Ltd/The	79,300	387,152
Chicony Electronics Co Ltd	355,962	875,594
China Agri-Industries Holdings Ltd	29,000	9,317



<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
China Airlines Ltd	4,446,000	1,408,543
China Aoyuan Group Ltd	967,000	1,359,060
China Bills Finance Corp	44,000	21,179
China BlueChemical Ltd	3,895,843	1,062,163
China Building Material Test & Certification Group Co Ltd	264,040	819,995
China Cinda Asset Management Co Ltd	108,000	24,883
China CITIC Bank Corp Ltd	2,952,000	1,681,459
China Coal Energy Co Ltd	2,703,000	1,124,448
China Com Rich Rene Ene Invest	480,000	240,230
China Communications Construction Co Ltd	43,776	39,167
China Communications Services Corp Ltd	5,836,000	4,526,868
China Conch Venture Holdings Ltd	798,000	2,819,174
China Construction Bank Corp	18,690,188	16,100,476
China Development Financial Holding Corp	5,529,000	1,685,785
China Ding Yi Feng Holdings Ltd	10,604	31,354
China Eastern Airlines Corp Ltd	18,000	10,621
China Education Group Holdings Ltd	7,000	10,931
China Everbright Bank Co Ltd	300,100	166,472
China Everbright Bank Co Ltd	36,000	16,497
China Everbright International Ltd	42,912	39,603
China Everbright Ltd	8,630	12,748
China First Capital Group Ltd	36,000	10,737
China Fortune Land Development Co Ltd	2,300	10,907
China Galaxy Securities Co Ltd	44,000	26,076
China Gas Holdings Ltd	18,954	70,479
China Hongqiao Group Ltd	537,500	379,088
China Huarong Asset Management Co Ltd	2,040,000	355,123
China Huishan Dairy Holdings Co Ltd	47,552	2,556
China International Capital Corp Ltd	532,000	1,073,193
China International Travel Service Corp Ltd	1,200	15,489
China Jinmao Holdings Group Ltd	62,000	37,696
China Life Insurance Co Ltd	2,499,892	6,156,534
China Life Insurance Co Ltd/Taiwan	1,743,412	1,394,864
China Lilang Ltd	861,000	791,293
China Literature Ltd	2,200	10,363
China Longyuan Power Group Corp Ltd	3,847,000	2,467,004
China Machinery Engineering Corp	95,000	42,803
China Medical System Holdings Ltd	5,575,000	5,109,376
China Mengniu Dairy Co Ltd	31,328	121,302
China Merchants Bank Co Ltd	469,881	2,461,500
China Merchants Bank Co Ltd	1,610,133	8,027,479
China Merchants Port Holdings Co Ltd	11,129	18,918
China Merchants Securities Co Ltd	70,000	174,177
China Merchants Shekou Industrial Zone Holdings Co Ltd	4,100	12,476
China Metal Recycling Holdings Ltd	992,400	-
China Metal Recycling Holdings Ltd	840,600	-
China Minsheng Banking Corp Ltd	186,740	172,648
China Minsheng Banking Corp Ltd	2,151,501	1,489,871
China Mobile Ltd	3,809,673	34,695,454
China Mobile Ltd	145,000	6,567,050
China Molybdenum Co Ltd	45,000	14,227
China National Building Material Co Ltd	5,826,000	5,108,237
China National Chemical Engineering Co Ltd	3,245,988	2,845,078
China Oilfield Services Ltd	13,286	13,146
China Oriental Group Co Ltd	1,758,000	1,028,360
China Overseas Grand Oceans Group Ltd	1,654,093	728,330
China Overseas Land & Investment Ltd	5,573,573	20,546,420
China Pacific Insurance Group Co Ltd	90,200	479,478
China Pacific Insurance Group Co Ltd	27,957	109,323
China Petroleum & Chemical Corp	15,900	12,663
China Petroleum & Chemical Corp	282,000	191,670
China Power International Development Ltd	54,000	13,202
China Railway Construction Corp Ltd	24,621	30,191
China Railway Construction Corp Ltd	7,900	11,445
China Railway Group Ltd	38,746	29,459
China Railway Signal & Communication Corp Ltd	634,000	460,943
China Reinsurance Group Corp	1,514,000	269,371
China Resources Beer Holdings Co Ltd	16,718	79,390
China Resources Cement Holdings Ltd	8,754,000	8,482,276
China Resources Gas Group Ltd	9,198	45,622
China Resources Land Ltd	874,349	3,849,934
China Resources Pharmaceutical Group Ltd	20,500	23,117
China Resources Power Holdings Co Ltd	2,383,000	3,477,274
China SCE Group Holdings Ltd	2,826,000	1,360,097
China Shenhua Energy Co Ltd	1,693,500	3,546,324
China Shineway Pharmaceutical Group Ltd	855,000	774,835
China Shipbuilding Industry Co Ltd	15,400	12,467
China South City Holdings Ltd	353,156	51,985
China Southern Airlines Co Ltd	24,000	16,712
China State Construction Engineering Corp Ltd	4,795,660	4,014,828
China State Construction International Holdings Ltd	879,500	902,860

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
China Steel Corp	1,232,544	990,099
China Suntien Green Energy Corp Ltd	3,829,000	1,019,433
China Taiping Insurance Holdings Co Ltd	1,390,396	3,719,587
China Telecom Corp Ltd	2,892,690	1,455,139
China Telecom Corp Ltd	4,000	200,120
China Tower Corp Ltd	478,000	125,427
China Traditional Chinese Medicine Holdings Co Ltd	26,000	12,646
China Unicom Hong Kong Ltd	5,720,408	6,275,059
China Unicom Hong Kong Ltd	208,936	2,277,402
China Union Holdings Ltd	140,270	104,361
China United Network Communications Ltd	1,090,000	977,593
China Vanke Co Ltd	3,200	12,957
China Vanke Co Ltd	1,738,482	6,520,003
China Yangtze Power Co Ltd	5,200	13,552
China Zhongwang Holdings Ltd	21,200	10,692
Chinese Maritime Transport Ltd	11,000	11,740
Chinese Universe Publishing and Media Group Co Ltd	114,421	209,241
Chin-Poon Industrial Co Ltd	24,000	26,852
Chocoladefabriken Lindt & Spruengli AG	14	1,140,103
Chocoladefabriken Lindt & Spruengli AG	475	3,461,410
Chong Hong Construction Co Ltd	339,000	974,668
Chongkundang Holdings Corp	4,658	455,856
Chongqing Dima Industry Co Ltd	2,653,698	1,441,156
Chongqing Rural Commercial Bank Co Ltd	8,059,000	4,384,096
Chr Hansen Holding A/S	29,082	2,735,146
Chroma ATE Inc	485,000	2,154,896
Chubb Ltd	167,080	24,609,213
Chubu Electric Power Co Inc	180,800	2,536,469
Chubu Shiryō Co Ltd	34,100	386,133
Chugai Pharmaceutical Co Ltd	31,100	2,032,151
Chugoku Electric Power Co Inc/The	38,400	484,010
Chungghwa Telecom Co Ltd	42,151	153,353
CI Financial Corp	71,081	1,160,795
Cia Cervecerias Unidas SA	1,874	26,359
Cia Cervecerias Unidas SA	10,700	302,275
Cia de Distribucion Integral Logista Holdings SA	189,556	4,300,060
Cia de Minas Buenaventura SAA	2,423	40,391
Cia de Saneamento Basico do Estado de Sao Paulo	660,941	8,151,718
Cia de Saneamento Basico do Estado de Sao Paulo	499,913	6,083,941
Cia de Saneamento de Minas Gerais-COPASA	68,798	1,203,402
Cia de Saneamento do Parana	170,800	3,591,005
Cia Hering	184,400	1,430,878
Cia Paranaense de Energia	40,210	510,667
Cia Siderurgica Nacional SA	6,556	28,584
CIE Automotive SA	162,114	4,700,310
Cie de Saint-Gobain	415,825	16,230,641
Cie Financiere Richemont SA	137,385	11,672,793
Cie Generale des Etablissements Michelin SCA	101,846	12,937,822
Cielo SA	1,694,889	2,971,744
CIFI Holdings Group Co Ltd	22,000	14,502
CIMB Group Holdings Bhd	54,949	71,537
CIMC Enric Holdings Ltd	964,000	777,370
CIMIC Group Ltd	14,970	470,318
Cimpress NV	433	39,355
Cipla Ltd/India	3,591	28,719
CITIC Ltd	1,954,281	2,816,666
CITIC Securities Co Ltd	78,200	271,092
CITIC Securities Co Ltd	568,443	1,184,544
CITIC Telecom International Holdings Ltd	2,935,000	1,164,608
Citizen Watch Co Ltd	210,200	1,078,899
City Developments Ltd	74,700	522,864
City Union Bank Ltd	869,567	2,746,233
Citycon Oyj	95,995	1,001,363
CJ CheilJedang Corp	98	25,208
CJ Corp	2,650	231,802
CJ ENM Co Ltd	125	19,162
CJ Logistics Corp	88	10,251
CK Asset Holdings Ltd	1,509,510	11,815,237
CK Hutchison Holdings Ltd	1,486,510	14,651,043
CK Infrastructure Holdings Ltd	90,695	739,491
Clariant AG	27,669	563,171
Cleanup Corp	6,600	33,753
Cleopatra Hospital	7,801,396	2,925,231
Clicks Group Ltd	616,333	8,972,751
Clinigen Group Plc	226,850	2,907,330
Close Brothers Group PLC	118,722	2,136,519
Clover Industries Ltd	30,964	44,466
CLP Holdings Ltd	229,578	2,533,072
CNH Industrial NV	143,023	1,468,804
CNHHC Jinan Truck Co Ltd	266,100	621,829
CNOOC Ltd	2,379,723	4,069,517

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
CNP Assurances	24,212	550,350
Coal India Ltd	1,834,451	6,730,285
Coca-Cola Amatil Ltd	603,523	4,328,397
Coca-Cola Bottlers Japan Holdings Inc	253,400	6,418,495
Coca-Cola European Partners PLC	97,666	5,498,646
Coca-Cola Femsa SAB de CV	6,145	38,031
Coca-Cola HBC AG	67,761	2,563,036
Cochlear Ltd	113,693	16,502,534
Coface SA	136,223	1,376,010
Cogeco Communications Inc	31,300	2,255,852
Colbun SA	302,980	62,475
Coles Group Ltd	163,003	1,527,071
Colliers International Group Inc	20,300	1,454,516
Coloplast A/S	66,460	7,522,128
Colruyt SA	7,957	462,133
ComfortDelGro Corp Ltd	307,800	605,158
Commercial Bank PSQC/The	145,400	183,285
Commercial International Bank Egypt SAE	466,508	2,039,837
Commercial International Bank Egypt SAE	163,429	694,573
Commerzbank AG	140,258	1,009,308
Commonwealth Bank of Australia	250,536	14,553,852
Compal Electronics Inc	632,000	414,083
Compass Group PLC	599,732	14,403,075
Compeq Manufacturing Co Ltd	3,078,000	2,581,558
Computacenter PLC	201,091	3,408,968
Computershare Ltd	345,703	3,932,498
Concentradora Fibra Danhos SA de CV	42,428	56,536
Concordia Financial Group Ltd	160,700	598,113
CONEXIO Corp	68,200	865,318
Consort Medical PLC	5,055	54,685
Constellation Software Inc/Canada	16,331	15,424,937
Construtora Tenda SA	92,600	577,444
Consun Pharmaceutical Group Ltd	1,125,000	770,400
Container Corp Of India Ltd	2,295	18,885
Continental AG	122,121	17,831,741
Continental Holdings Corp	149,000	82,273
Copa Holdings SA	35,054	3,420,219
Core Laboratories NV	40,336	2,108,766
Coretronic Corp	88,800	124,082
Corp Financiera Colombiana SA	3,504	27,206
Corporate Travel Management Ltd	86,100	1,359,465
Corus Entertainment Inc	9,456	44,431
Cosan SA	2,210	26,611
COSCO SHIPPING Energy Transportation Co Ltd	16,000	9,462
COSCO SHIPPING Holdings Co Ltd	32,500	12,688
COSCO SHIPPING Ports Ltd	22,070	21,780
Cosmo Energy Holdings Co Ltd	123,000	2,770,754
Cosmos Pharmaceutical Corp	8,100	1,375,060
Cota Co Ltd	2,656	28,177
Country Garden Holdings Co Ltd	4,244,000	6,453,596
Country Garden Services Holdings Co Ltd	652,001	1,507,218
Covestro AG	345,853	17,609,371
Covivio	6,864	719,530
CP ALL PCL	2,113,400	5,926,548
CP ALL PCL	34,000	95,068
CRCC High-Tech Equipment Corp Ltd	142,000	31,081
Create SD Holdings Co Ltd	82,600	1,937,351
Credicorp Ltd	75,257	17,227,080
Credit Agricole SA	493,050	5,920,865
Credit Saison Co Ltd	149,700	1,752,104
Credit Suisse Group AG	889,401	10,677,373
Crest Nicholson Holdings plc	682,700	3,101,875
CRH PLC	117,140	3,827,220
CRH PLC	102,445	3,355,074
Criteo SA	44,629	768,065
Croda International PLC	17,698	1,153,242
Cronos Group Inc	27,524	442,532
Crown Resorts Ltd	52,569	459,284
CRRC Corp Ltd	46,560	38,917
CRRC Corp Ltd	8,100	9,541
CSL Ltd	64,682	9,758,977
CSPC Pharmaceutical Group Ltd	7,246,069	11,686,460
CTBC Financial Holding Co Ltd	10,709,727	7,361,763
Ctrip.com International Ltd	135,439	4,999,053
Cushman & Wakefield PLC	1,270	22,708
CVC Brasil Operadora e Agencia de Viagens SA	168,950	2,195,272
CW Group Holdings Ltd	194,000	5,736
CyberAgent Inc	41,900	1,518,651
CyberArk Software Ltd	46,103	5,893,808
Cyfrowy Polsat SA	2,177	17,373
DA CIN Construction Co Ltd	205,000	144,875

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Dabur India Ltd	6,223	35,984
Daelim Industrial Co Ltd	352	35,058
Daesang Corp	43,106	905,314
Daewoo Engineering & Construction Co Ltd	2,508	10,730
Daewoo Industrial Development Co Ltd	3,933	8,430
Daewoo Shipbuilding & Marine Engineering Co Ltd	386	10,932
DaFa Properties Group Ltd	36,970	32,889
Dah Sing Financial Holdings Ltd	279,600	1,306,291
Dai Nippon Printing Co Ltd	35,600	758,656
Daicel Corp	290,300	2,581,283
Daifuku Co Ltd	13,600	763,690
Daihen Corp	47,400	1,359,439
Dai-ichi Life Holdings Inc	703,000	10,603,072
Daiichi Sankyo Co Ltd	88,896	4,649,424
Daikin Industries Ltd	35,190	4,593,905
Daimler AG	243,985	13,593,822
Dainichi Co Ltd	2,090	11,853
Dairy Farm International Holdings Ltd	42,800	306,020
Daito Pharmaceutical Co Ltd	6,700	205,527
Daito Trust Construction Co Ltd	54,400	6,935,066
Daiwa House Industry Co Ltd	155,700	4,539,203
Daiwa House REIT Investment Corp	249	601,122
Daiwa Securities Group Inc	219,449	961,592
Dali Foods Group Co Ltd	24,000	15,944
Dalian Huarui Heavy Industry Group Co Ltd	287,900	153,417
Danawa Co Ltd	1,962	43,330
Danieli & C Officine Meccaniche SpA	53,000	972,946
Danone SA	87,303	7,406,842
Danske Bank A/S	172,329	2,727,973
Danske Bank A/S	38,827	309,063
Daou Technology Inc	5,065	95,189
Daqin Railway Co Ltd	9,900	11,661
Dare Power Dekor Home Co Ltd	85,000	137,865
Darfon Electronics Corp	173,000	246,749
Dart Group PLC	6,027	64,049
Dassault Aviation SA	2,887	4,155,674
Dassault Systemes SE	30,428	4,861,594
Datang International Power Generation Co Ltd	36,000	9,032
DataTec Ltd	121,000	298,269
Davide Campari-Milano SpA	175,893	1,725,645
DB Financial Investment Co Ltd	17,507	79,298
DB Insurance Co Ltd	599	30,763
DBS Group Holdings Ltd	1,293,800	24,825,047
DCC PLC	36,111	3,226,285
De La Rue PLC	163,344	634,058
DeA Capital SpA	66,330	96,385
Debenhams PLC	2,704,600	62,991
Dechra Pharmaceuticals PLC	163,613	5,718,004
Delivery Hero SE	16,207	736,231
Delta Electronics Inc	2,356,096	11,947,556
Demant A/S	17,489	544,630
Denka Co Ltd	139,600	4,139,800
Denso Corp	81,870	3,444,558
Dentsu Inc	29,800	1,039,985
Derichebourg SA	209,393	805,984
Dermapharm Holding SE	103,012	3,554,496
Descartes Systems Group Inc/The	28,200	1,041,990
Deutsche Bank AG	275,715	2,128,814
Deutsche Boerse AG	82,182	11,642,459
Deutsche EuroShop AG	31,041	858,993
Deutsche Lufthansa AG	34,157	586,193
Deutsche Post AG	140,163	4,612,951
Deutsche Telekom AG	2,013,980	34,889,045
Deutsche Wohnen SE	49,865	1,832,493
Dexin China Holdings Co Ltd	192,000	81,592
Dexus	565,313	5,149,275
DFA Emerging Markets Small Cap Portfolio	14,701,173	301,521,067
Dfds A/S	54,200	2,302,301
DGB Financial Group Inc	43,487	306,949
Diageo PLC	392,245	16,893,276
Diageo PLC	11,193	1,928,778
Dialog Group Bhd	693,868	547,371
Dialog Semiconductor PLC	99,012	3,998,289
DiaSorin SpA	54,604	6,348,890
DIC Corp	104,700	2,763,753
DiGi.Com Bhd	33,900	41,427
Digital Arts Inc	5,600	493,781
Digital Garage Inc	40,700	1,288,166
Dino Polska SA	55,148	1,935,770
Dip Corp	73,300	1,225,976
Direcional Engenharia SA	184,426	538,941

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Direct Line Insurance Group PLC	720,275	3,041,591
Disco Corp	4,000	656,395
Discovery Ltd	455,091	4,812,241
Divi's Laboratories Ltd	886	20,498
Dixons Carphone PLC	1,353,300	1,885,107
D-Link Corp	1,278,000	522,565
DMCI Holdings Inc	40,050	8,051
DMG Mori Co Ltd	176,600	2,827,501
DMX Technologies Group Ltd	105,000	8,459
DNB ASA	377,983	7,035,603
DNO ASA	1,211,720	2,195,750
DO & CO AG	508	49,058
Dollarama Inc	42,755	1,507,345
Domino's Pizza Enterprises Ltd	62,607	1,653,693
Dongbu Corp	3,719	34,625
Dongfang Electric Corp Ltd	1,127,211	735,843
Dongfeng Motor Group Co Ltd	28,000	22,938
Dongwon Development Co Ltd	74,277	331,292
Dongwoo Farm To Table Co Ltd	11,178	45,452
Dongyue Group Ltd	289,000	177,562
Doosan Bobcat Inc	67,063	2,114,141
Doutor Nichires Holdings Co Ltd	17,400	329,460
Douzone Bizon Co Ltd	94,126	5,070,486
Dowa Holdings Co Ltd	68,800	2,206,274
Downer EDI Ltd	463,454	2,250,583
DP World PLC	1,978	31,450
Dr Lal PathLabs Ltd	285,593	4,435,271
Dr Reddy's Laboratories Ltd	1,280	47,458
Drax Group PLC	362,178	1,199,376
DRB-Hicom Bhd	380,188	202,399
Dream Global Real Estate Investment Trust	389,100	4,064,446
Dream Industrial Real Estate Investment Trust	61,300	553,541
Dream Office Real Estate Investment Trust	20,900	378,095
DSV A/S	25,172	2,475,720
DTS Corp	121,200	2,526,594
Dubai Islamic Bank PJSC	20,929	29,230
Duerr AG	21,279	726,249
Dufry AG	6,488	550,182
Duskin Co Ltd	65,100	1,710,582
Dvx Inc	500	3,689
DWS Group GmbH & Co KGaA	13,448	471,383
DY Corp	5,212	26,136
Dynam Japan Holdings Co Ltd	399,200	529,371
E.ON SE	938,825	10,211,302
E.Sun Financial Holding Co Ltd	3,592,490	3,007,284
East Japan Railway Co	89,800	8,401,559
Eastern Co SAE	10,710	9,911
easyJet PLC	25,406	308,210
Eaton Corp PLC	266,500	22,194,120
Ebara Jitsugyo Co Ltd	3,500	64,451
Eckert & Ziegler Strahlen- und Medizintechnik AG	24,878	2,935,100
Eclat Textile Co Ltd	2,423	31,049
Ecopetrol SA	53,595	48,799
Ecopetrol SA	283,538	5,185,910
Edenred	126,527	6,463,833
EDION Corp	139,100	1,292,362
EDP - Energias de Portugal SA	370,123	1,408,640
EDP - Energias do Brasil SA	779,500	3,843,959
EDU ARK Co Ltd	24,552	-
EFG International AG	92,725	642,893
Ehime Bank Ltd/The	14,900	144,104
EI Group PLC	472,938	1,183,352
Eicher Motors Ltd	163	45,173
Eiffage SA	10,715	1,060,863
Eisai Co Ltd	100,390	5,675,473
El Puerto de Liverpool SAB de CV	2,300	12,818
El.En. SpA	9,369	195,144
Elan Microelectronics Corp	256,000	600,035
Elastic NV	160	11,946
Elbit Systems Ltd	3,230	480,893
Elecom Co Ltd	1,800	60,980
Electric Power Development Co Ltd	19,200	436,250
Electricite de France SA	87,702	1,107,115
Electricity Generating PCL	3,200	33,912
Electrolux AB	46,491	1,189,058
Elekta AB	36,061	523,530
Elisa Oyj	59,884	2,926,287
Ellaktor SA	12,163	26,345
ElSewedy Electric Co	8,840	7,519
Emaar Development PJSC	7,227	7,890
Emaar Malls PJSC	20,829	11,511

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Emaar Properties PJSC	3,291,390	3,960,618
E-MART Inc	3,436	416,611
Embraer SA	7,136	36,139
Embraer SA	197,431	3,974,286
Emera Inc	8,700	356,256
Emirates NBD PJSC	148,542	440,795
Emirates Telecommunications Group Co PJSC	20,105	91,298
EMIS Group PLC	11,308	175,003
Emlak Konut Gayrimenkul Yatirim Ortakligi AS	3,873,802	756,811
Empire Co Ltd	182,148	4,597,085
Empresa Nacional de Telecomunicaciones SA	1,952	19,838
Empresas CMPC SA	144,560	396,026
Empresas COPEC SA	147,887	1,617,075
EMS-Chemie Holding AG	1,132	735,510
Enagas SA	30,805	823,345
Enauta Participacoes SA	326,117	1,087,440
Enav SpA	111,640	634,407
Enbridge Inc	288,386	10,438,613
Encana Corp	217,558	1,118,789
Ence Energia y Celulosa SA	242,400	1,095,347
Endava PLC	48,175	1,938,562
Endesa SA	45,972	1,183,700
Enea SA	132,088	330,645
Enel Americas SA	6,856,193	100,982
Enel Americas SA	21,031,020	3,701,918
Enel Americas SA	607,366	5,387,336
Enel Chile SA	296,280	28,103
Enel Chile SA	48,130	230,061
Enel SpA	8,597,092	60,112,883
Enerflex Ltd	93,800	1,223,868
Energisa SA	1,700	20,439
Energy Absolute PCL	21,300	38,721
Energy Fuels Inc/Canada	2,486	7,781
Eneva SA	242,800	1,528,012
Enghouse Systems Ltd	143,137	3,793,254
Engie Brasil Energia SA	197,772	2,243,134
Engie SA	536,837	8,155,412
Eni SpA	1,244,134	20,694,077
Eni SpA	77,348	2,554,804
Enka Insaat ve Sanayi AS	133,688	126,430
ENN Energy Holdings Ltd	8,437	82,075
Epiroc AB	93,067	969,770
Epiroc AB	54,964	544,889
EPS Holdings Inc	51,700	802,324
Equatorial Energia SA	1,994	47,760
Equinor ASA	538,035	10,630,010
Equital Ltd	2,121	66,592
Eramet	33,149	2,206,871
Eregli Demir ve Celik Fabrikalari TAS	1,198,200	1,630,331
ERG SpA	118,668	2,432,505
Erste Group Bank AG	273,292	10,158,385
ESPEC Corp	6,300	137,063
EssilorLuxottica SA	46,496	6,075,974
Essity AB	85,172	2,619,914
Esso SA Francaise	510	14,287
Esso Thailand PCL	3,601,400	1,268,285
Eurazeo SE	5,248	366,355
Eurobank Ergasias SA	29,696	29,252
Eurofins Scientific SE	7,082	3,137,279
Euronext NV	36,168	2,741,070
Eusu Holdings Co Ltd	1,336	9,037
Eutelsat Communications SA	23,735	444,364
Eva Airways Corp	990,764	476,889
EVENT Hospitality and Entertainment Ltd	6,385	56,008
Ever Sunshine Lifestyle Services Group Ltd	21,752	9,578
Evergreen Marine Corp Taiwan Ltd	28,259	11,327
Everlight Electronics Co Ltd	131,000	122,314
EVN AG	6,314	95,632
Evolution Mining Ltd	269,569	824,781
Evonik Industries AG	253,242	7,385,722
Evraz PLC	2,274,110	19,252,619
Exedy Corp	56,600	1,185,164
EXOR NV	165,559	11,613,981
Experian PLC	307,294	9,323,660
Exxaro Resources Ltd	113,036	1,378,676
Ezion Holdings Ltd	477,738	0
Ezra Holdings Ltd	1,855,304	15,084
Faes Farma SA	158,209	746,798
Fairfax Financial Holdings Ltd	3,872	1,904,547
Faisal Islamic Bank of Egypt	32,146	29,980
Falck Renewables SpA	22,239	93,503

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
FamilyMart UNY Holdings Co Ltd	35,400	845,079
Fancl Corp	58,600	1,441,340
Fanhua Inc	11,200	374,864
FANUC Corp	27,400	5,068,517
Far East Horizon Ltd	245,155	250,725
Far Eastern International Bank	410,000	162,366
Far Eastern New Century Corp	1,606,612	1,732,852
Far EasTone Telecommunications Co Ltd	19,000	47,898
Farglory Land Development Co Ltd	222,000	294,837
Fast Retailing Co Ltd	8,300	5,017,440
Faurecia SE	30,303	1,408,315
FAWER Automotive Parts Co Ltd	444,640	302,326
Feng TAY Enterprise Co Ltd	225,830	1,759,554
Fennec Pharmaceuticals Inc	100	400
Ferguson PLC	80,849	5,762,206
Ferrari NV	24,116	3,902,817
Ferrexpo PLC	1,499,631	5,292,494
Ferreycorp SAA	34,294	23,572
Ferrotec Holdings Corp	24,500	193,062
Ferrovia SA	69,051	1,770,081
FF Group	463	2,531
Fiat Chrysler Automobiles NV	983,980	13,730,983
FIBI Holdings Ltd	498	14,703
Fibra Uno Administracion SA de CV	2,619,877	3,471,959
FIDEA Holdings Co Ltd	50,600	54,010
Fila Korea Ltd	49,663	3,298,967
FinecoBank Banca Fineco SpA	561,792	6,276,134
Finnair Oyj	35,250	280,999
First Abu Dhabi Bank PJSC	441,994	1,788,119
First Capital Realty Inc	23,449	392,267
First Financial Holding Co Ltd	4,121,088	3,025,187
First Gen Corp	337,000	176,278
First International Bank Of Israel Ltd	48,224	1,219,747
First Quantum Minerals Ltd	97,122	924,582
Firstgroup PLC	1,028,900	1,280,018
FirstRand Ltd	2,569,916	12,493,059
Fisher & Paykel Healthcare Corp Ltd	106,056	1,101,254
Fletcher Building Ltd	111,174	362,150
Fleury SA	406,900	2,266,660
Flex Ltd	81,497	779,926
FlexiGroup Ltd/Australia	132,960	152,087
FLEXium Interconnect Inc	814,421	2,260,278
Flight Centre Travel Group Ltd	8,301	242,038
Flutter Entertainment PLC	19,677	1,482,077
Fomento Economico Mexicano SAB de CV	164,826	1,593,210
Fomento Economico Mexicano SAB de CV	94,855	9,177,221
Ford Otomotiv Sanayi AS	932	10,071
Formosa Chemicals & Fibre Corp	1,056,537	3,503,705
Formosa Petrochemical Corp	14,509	51,618
Formosa Plastics Corp	50,182	184,995
Formosa Taffeta Co Ltd	6,000	7,553
Fortescue Metals Group Ltd	3,144,988	19,907,097
Fortis Inc/Canada	61,892	2,449,157
Fortress REIT Ltd	14,546	22,116
Fortum Oyj	64,572	1,429,145
Foschini Group Ltd/The	2,545	32,541
Foshan Haitian Flavouring & Food Co Ltd	1,200	18,345
Foster Electric Co Ltd	29,800	428,717
Fosun International Ltd	30,916	41,076
Fox Wixel Ltd	904	25,904
Foxconn Technology Co Ltd	238,620	484,777
Franco-Nevada Corp	25,943	2,206,669
Frank's International NV	1,442	7,873
Fraport AG Frankfurt Airport Services Worldwide	17,063	1,469,010
Fraser & Neave Holdings Bhd	1,700	14,217
Freenet AG	49,681	995,468
Freni Brembo SpA	280,327	3,233,866
Fresenius Medical Care AG & Co KGaA	50,437	3,965,497
Fresenius SE & Co KGaA	58,931	3,199,836
Fresh Del Monte Produce Inc	599	16,143
Fresnillo PLC	34,835	385,799
Frontken Corp Bhd	104,100	33,755
FS Finans A/S	5,940	-
F-Secure Oyj	97,648	275,780
Fubon Financial Holding Co Ltd	4,978,000	7,348,518
Fuji Corp/Aichi	202,000	2,568,591
Fuji Electric Co Ltd	155,800	5,372,164
Fuji Pharma Co Ltd	8,706	112,481
FUJIFILM Holdings Corp	336,100	17,042,086
Fujikura Kasei Co Ltd	9,500	49,643
Fujitec Co Ltd	17,600	230,006

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Fujitsu Ltd	393,148	27,411,618
Fukuda Denshi Co Ltd	400	26,917
Fukui Computer Holdings Inc	2,100	48,611
Fukuoka Financial Group Inc	119,800	2,187,178
Fukuoka REIT Corp	605	975,951
FULLCAST Holdings Co Ltd	52,700	1,119,154
Fullshare Holdings Ltd	6,105,000	378,998
Funai Soken Holdings Inc	4,900	118,611
Furukawa Electric Co Ltd	11,900	348,473
Furuno Electric Co Ltd	20,600	192,922
Future Corp	5,000	98,524
Future Land Development Holdings Ltd	20,000	26,317
Fuyao Glass Industry Group Co Ltd	4,000	12,416
Fuyo General Lease Co Ltd	80,200	4,563,078
G4S PLC	2,658,107	7,036,584
GAIL India Ltd	8,129	36,725
Gakken Holdings Co Ltd	2,800	131,762
Galaxy Entertainment Group Ltd	308,415	2,078,470
Galp Energia SGPS SA	69,083	1,064,035
Games Workshop Group PLC	33,540	2,119,805
Gamuda Bhd	21,200	19,289
Gansu Qilianshan Cement Group Co Ltd	396,900	507,950
Garmin Ltd	43,268	3,452,786
Gates Industrial Corp PLC	2,258	25,764
Gazprom PJSC	76,525	282,685
Gazprom PJSC	3,720,417	27,252,519
GDS Holdings Ltd	700	26,299
GEA Group AG	22,792	648,888
Geberit AG	5,205	2,434,338
Gecina SA	6,285	941,909
Geely Automobile Holdings Ltd	1,155,000	1,975,142
Gemdale Properties & Investment Corp Ltd	950,000	113,088
Genco Shipping & Trading Ltd	150	1,266
Genmab A/S	8,911	1,641,071
Genscript Biotech Corp	392,000	984,453
Genting Bhd	225,400	369,258
Genting Malaysia Bhd	2,029,100	1,590,873
Genting Plantations Bhd	3,200	7,744
Genting Singapore Ltd	3,477,300	2,364,549
Genus PLC	32,310	1,088,883
Genworth MI Canada Inc	203,680	6,459,154
Genworth Mortgage Insurance Australia Ltd	1,483,021	2,924,395
Geo Holdings Corp	76,200	976,016
George Weston Ltd	10,269	780,892
Gerdau SA	480,350	1,868,562
Getac Technology Corp	143,000	214,549
Getlink SE	65,816	1,056,064
GF Securities Co Ltd	1,109,800	1,319,685
Giant Manufacturing Co Ltd	158,000	1,236,144
Gildan Activewear Inc	232,227	9,002,913
Gimv NV	15,443	976,050
Givaudan SA	1,947	5,503,520
Gjensidige Forsikring ASA	28,309	570,427
GlaxoSmithKline PLC	2,247,859	45,104,171
GlaxoSmithKline PLC	290,062	11,608,281
Glencore PLC	3,138,353	10,918,098
Glenmark Pharmaceuticals Ltd	1,618	10,372
Global Mixed Mode Technology Inc	36,000	107,098
Globaltrans Investment PLC	18,023	167,614
Globalwafers Co Ltd	255,000	2,582,060
Globe Telecom Inc	425	18,764
GMO Payment Gateway Inc	5,900	405,782
GN Store Nord A/S	156,787	7,327,412
Go-Ahead Group PLC/The	50,156	1,258,798
Godrej Consumer Products Ltd	74,519	715,421
Gold Circuit Electronics Ltd	641,000	240,430
Gold Fields Ltd	42,947	232,343
Gold Fields Ltd	9,672	52,643
Goldcrest Co Ltd	13,767	242,526
Golden Agri-Resources Ltd	881,464	188,939
GOME Retail Holdings Ltd	149,852	16,112
Good Will Instrument Co Ltd	109,000	98,438
Goodman Group	493,284	5,202,815
GPT Group/The	247,561	1,068,414
Grand City Properties SA	154,042	3,526,004
Grange Resources Ltd	273,736	49,945
Granite Real Estate Investment Trust	132,061	6,087,277
Grasim Industries Ltd	3,053	40,469
Great Wall Enterprise Co Ltd	603,000	775,603
Great Wall Motor Co Ltd	38,500	27,548
Great-West Lifeco Inc	69,693	1,607,992



<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Gree Electric Appliances Inc of Zhuhai	1,700	13,613
Gree Inc	437,000	2,032,087
Greene King PLC	291,596	2,293,486
Greenland Holdings Corp Ltd	2,141,700	2,129,757
Greentown China Holdings Ltd	485,000	345,165
Greentown Service Group Co Ltd	12,000	9,692
Greggs PLC	14,718	430,452
GRENKE AG	25,533	2,744,868
Grifols SA	97,842	2,896,985
Groupe Bruxelles Lambert SA	15,254	1,498,792
Groupe Crit	1,230	83,063
Growthpoint Properties Ltd	424,531	730,972
Gruma SAB de CV	61,763	580,445
Grupa Azoty SA	13,544	152,176
Grupa Lotos SA	183,573	4,169,429
Grupo Aeroportuario del Centro Norte SAB de CV	1,239,671	7,568,377
Grupo Aeroportuario del Centro Norte SAB de CV	8,400	410,592
Grupo Aeroportuario del Pacifico SAB de CV	137,940	1,435,142
Grupo Aeroportuario del Sureste SAB de CV	256,794	4,163,421
Grupo Argos SA/Colombia	3,694	19,927
Grupo Aval Acciones y Valores SA	8,496	67,713
Grupo Bimbo SAB de CV	17,300	36,029
Grupo Carso SAB de CV	4,514	16,833
Grupo Catalana Occidente SA	22,400	829,047
Grupo Comercial Chedraui SA de CV	51,073	86,133
Grupo de Inversiones Suramericana SA	2,920	31,048
Grupo Financiero Banorte SAB de CV	2,923,431	16,963,878
Grupo Financiero Galicia SA	1,100	39,050
Grupo Financiero Inbursa SAB de CV	26,892	38,872
Grupo Mexico SAB de CV	1,308,630	3,482,115
Grupo Televisa SAB	12,477	21,042
Grupo Televisa SAB	3,400	28,696
GS Engineering & Construction Corp	45,523	1,590,831
GS Holdings Corp	639	28,335
GS Retail Co Ltd	342	11,640
GS Yuasa Corp	23,800	459,035
GT Capital Holdings Inc	82,209	1,508,275
Guangdong Investment Ltd	790,895	1,565,086
Guangdong Vanward New Electric Co Ltd	157,350	307,447
Guangdong Xinbao Electrical Appliances Holdings Co Ltd	346,200	579,663
Guangshen Railway Co Ltd	1,942,000	663,698
Guangzhou Automobile Group Co Ltd	30,695	32,768
Guangzhou R&F Properties Co Ltd	1,352,800	2,600,839
Gudang Garam Tbk PT	227,200	1,236,312
Gujarat State Fertilizers & Chemicals Ltd	533,100	703,566
Gulf Energy Development PCL	4,300	17,246
Gulf Keystone Petroleum Ltd	432,000	1,239,814
Gunma Bank Ltd/The	391,800	1,370,973
Guotai Junan Securities Co Ltd	74,100	197,973
Guotai Junan Securities Co Ltd	7,800	13,898
GVC Holdings PLC	86,791	719,971
H Lundbeck A/S	216,780	8,576,603
H&R Real Estate Investment Trust	421,365	7,364,819
Habib Bank Ltd	6,100	4,325
Hachijuni Bank Ltd/The	312,700	1,274,135
Haci Omer Sabanci Holding AS	1,649,811	2,450,186
Haier Electronics Group Co Ltd	728,000	2,012,774
Haier Smart Home Co Ltd	4,500	11,328
Haitian International Holdings Ltd	87,000	180,626
Haitong Securities Co Ltd	98,300	203,089
Haitong Securities Co Ltd	873,032	978,913
Hakuhodo DY Holdings Inc	50,000	841,841
Halma PLC	256,144	6,585,089
Hamamatsu Photonics KK	20,300	790,407
Hamburger Hafen und Logistik AG	74,891	1,982,044
Hana Financial Group Inc	510,874	16,547,601
Handsome Co Ltd	12,206	391,133
Hanfeng Evergreen Inc	5,416	2,943
Hang Lung Group Ltd	303,000	839,674
Hang Lung Properties Ltd	296,495	705,136
Hang Seng Bank Ltd	324,144	8,069,889
Hangcha Group Co Ltd	445,600	821,353
Hangzhou Hikvision Digital Technology Co Ltd	871,591	3,499,917
Hanjaya Mandala Sampoerna Tbk PT	115,000	25,560
Hankook Tire & Technology Co Ltd	7,629	231,913
Hankyu Hanshin Holdings Inc	42,800	1,533,395
Hanmi Pharm Co Ltd	3,959	1,385,213
Hanmi Science Co Ltd	154	9,096
Hannover Rueck SE	9,823	1,590,711
Hanon Systems	1,885	19,019
Hansae Yes24 Holdings Co Ltd	12,197	88,415

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Hansteen Holdings PLC	37,629	46,645
Hanwha Aerospace Co Ltd	18,032	519,260
Hanwha Chemical Corp	19,015	373,828
Hanwha Corp	93,688	2,166,431
Hanwha Investment & Securities Co Ltd	152,559	333,618
Hanwha Life Insurance Co Ltd	613,697	1,740,664
HAP Seng Consolidated Bhd	7,700	18,540
Happinet Corp	60,900	746,695
Harbin Boshi Automation Co Ltd	154,050	202,759
Hargreaves Lansdown PLC	70,876	1,731,013
Hartalega Holdings Bhd	14,200	18,006
Harvey Norman Holdings Ltd	1,452,731	4,149,177
Haseko Corp	305,100	3,086,681
Havells India Ltd	2,843	32,270
Hazama Ando Corp	174,500	1,166,141
HCL Technologies Ltd	330,387	5,101,010
HDC Hyundai Development Co-Engineering & Construction	7,636	287,677
HDFC Asset Management Co Ltd	37,751	1,127,157
HDFC Bank Ltd	69,820	2,469,025
HDFC Bank Ltd	174,987	22,755,309
HDFC Life Insurance Co Ltd	193,000	1,298,876
Hebei Construction Group Corp Ltd	128,000	96,174
Hefei Meiya Optoelectronic Technology Inc	48,900	232,101
HeidelbergCement AG	21,532	1,744,889
HeidelbergCement India Ltd	18,045	51,042
Heidelberger Druckmaschinen AG	193,798	311,625
Heineken Holding NV	46,329	4,869,700
Heineken NV	56,264	6,288,170
Helixmith Co Ltd	158	23,071
Helixmith Co Ltd	10	282
Hella GmbH & Co KGaA	80,714	3,996,557
Hellenic Petroleum SA	37,972	399,993
Hellenic Telecommunications Organization SA	22,332	330,612
Helvetia Holding AG	48,500	6,093,590
Hemfosa Fastigheter AB	171,346	1,620,531
Henderson Land Development Co Ltd	210,381	1,159,283
Hengan International Group Co Ltd	659,589	4,850,354
HengTen Networks Group Ltd	264,000	6,285
Henkel AG & Co KGaA	15,131	1,391,419
Hennes & Mauritz AB	115,187	2,052,911
Hera SpA	72,055	276,037
Hermes International	4,500	3,250,022
Hero MotoCorp Ltd	590	22,138
Hexagon AB	72,828	4,047,134
Hexaware Technologies Ltd	227,811	1,244,871
Hexindai Inc	18,409	43,813
Hexpol AB	172,600	1,407,298
Hi Sun Technology China Ltd	54,000	8,709
Highwealth Construction Corp	152,000	242,000
Hikari Tsushin Inc	2,900	632,272
Himaraya Co Ltd	4,400	34,101
Hindalco Industries Ltd	1,812,824	5,441,558
Hindustan Petroleum Corp Ltd	1,001,286	4,192,847
Hindustan Unilever Ltd	7,007	181,592
Hino Motors Ltd	47,500	399,875
Hioki EE Corp	1,900	61,634
Hi-P International Ltd	2,156,600	2,215,658
Hirose Electric Co Ltd	5,023	560,390
Hiroshima Bank Ltd/The	288,400	1,389,267
Hisamitsu Pharmaceutical Co Inc	7,000	276,453
Hisense Home Appliances Group Co Ltd	782,000	948,910
Hitachi Capital Corp	158,400	3,521,143
Hitachi Chemical Co Ltd	22,200	602,907
Hitachi Construction Machinery Co Ltd	15,700	408,311
Hitachi High-Technologies Corp	163,900	8,427,752
Hitachi Ltd	136,100	4,988,481
Hitachi Metals Ltd	31,300	353,556
Hiwin Technologies Corp	2,555	21,388
HK Electric Investments & HK Electric Investments Ltd	402,300	411,955
HKT Trust & HKT Ltd	523,398	830,737
HLB Inc	358	10,945
Hoa Phat Group JSC	1,245,322	1,255,742
Hochschild Mining PLC	56,633	137,955
HOCHTIEF AG	24,656	3,007,182
Hokuhoku Financial Group Inc	116,500	1,211,064
Hollywood Bowl Group PLC	300,000	855,255
Home Product Center PCL	71,389	40,737
Hon Hai Precision Industry Co Ltd	139,233	346,967
Honda Motor Co Ltd	1,000,200	25,854,437
Honda Motor Co Ltd	109,000	2,816,560
Hong Kong & China Gas Co Ltd	1,438,243	3,188,527

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Hong Kong Exchanges & Clearing Ltd	264,829	9,349,099
Hong Leong Bank Bhd	327,161	1,504,189
Hong Leong Financial Group Bhd	34,454	154,574
Hong Pu Real Estate Development Co Ltd	41,000	27,985
Hongkong Land Holdings Ltd	163,700	1,054,228
Hopson Development Holdings Ltd	432,000	467,251
Horizon Therapeutics Plc	139,563	3,357,886
Hoshizaki Corp	7,400	550,845
Hosiden Corp	18,000	199,647
Hosokawa Micron Corp	7,900	332,894
Hotai Motor Co Ltd	3,000	49,067
Hotel Shilla Co Ltd	355	29,823
Hotung Investment Holdings Ltd	9,209	10,891
Housing Development Finance Corp Ltd	600,296	19,083,547
Hoya Corp	257,200	19,704,184
HSBC Bank PLC	338,850	6,288,637
HSBC Holdings PLC	3,067,826	25,648,153
Hsin Chong Group Holdings Ltd	1,092,000	48,922
Hsing TA Cement Co	138,000	85,085
Hua Hong Semiconductor Ltd	88,000	170,312
Hua Nan Financial Holdings Co Ltd	553,769	371,741
Huabao International Holdings Ltd	1,260,000	532,224
Huadian Power International Corp Ltd	20,000	7,910
Huaneng Power International Inc	33,715	19,851
Huaneng Renewables Corp Ltd	850,000	233,920
Huatai Securities Co Ltd	59,000	191,733
Huatai Securities Co Ltd	209,600	360,579
Huaxia Bank Co Ltd	9,600	10,762
Huaxin Cement Co Ltd	1,285,558	3,790,246
Huazhu Group Ltd	123,490	4,476,513
Hubei Fuxing Science And Technology Co Ltd	477,900	481,497
Huber + Suhner AG	22,040	1,858,142
Hudbay Minerals Inc	26,328	142,434
Hufvudstaden AB	15,816	269,163
HUGO BOSS AG	36,517	2,432,756
Hulic Co Ltd	43,000	345,628
Human Holdings Co Ltd	3,000	39,289
Humana AB	171,410	1,036,419
Humax Co Ltd	7,808	48,147
Hunan Valin Steel Co Ltd	1,360,448	944,824
Huneeed Technologies	4,401	31,026
Hung Sheng Construction Ltd	216,000	144,651
Husky Energy Inc	46,645	442,980
Husqvarna AB	57,491	538,215
Hutchison China MediTech Ltd	600	13,200
Huvis Corp	47,884	306,882
HwaSung Industrial Co Ltd	80,791	958,591
Hydro One Ltd	44,665	780,676
Hyflux Ltd	201,800	31,323
Hypera SA	435,139	3,404,907
Hysan Development Co Ltd	88,795	458,608
Hyundai Department Store Co Ltd	14,140	1,012,755
Hyundai Engineering & Construction Co Ltd	82,194	3,815,527
Hyundai Glovis Co Ltd	27,545	3,840,770
Hyundai Greenfood Co Ltd	117,958	1,338,284
Hyundai Heavy Industries Holdings Co Ltd	116	32,550
Hyundai Livart Furniture Co Ltd	5,602	84,177
Hyundai Marine & Fire Insurance Co Ltd	52,257	1,287,586
Hyundai Mobis Co Ltd	38,821	7,917,850
Hyundai Motor Co	1,657	200,909
Hyundai Motor Securities Co Ltd	5,809	53,077
Hyundai Steel Co	878	31,785
iA Financial Corp Inc	210,862	8,607,139
Iberdrola SA	2,582,897	25,784,349
ICA Gruppen AB	13,379	575,639
ICADE	3,782	347,140
Ichikoh Industries Ltd	203,000	1,337,758
ICICI Bank Ltd	213,618	1,351,447
ICICI Bank Ltd	601,392	7,571,525
ICICI Lombard General Insurance Co Ltd	349,570	5,616,213
ICON PLC	54,310	8,362,111
Idemitsu Kosan Co Ltd	149,714	4,502,259
IDGC of Centre and Volga Region PJSC	59,790,000	250,440
IDP Education Ltd	71,006	879,971
IGG Inc	1,544,000	1,721,375
IGM Financial Inc	11,392	325,959
IHH Healthcare Bhd	20,700	29,053
IHI Corp	49,100	1,183,522
Iida Group Holdings Co Ltd	20,200	326,230
IJM Corp Bhd	28,300	16,436
Iliad SA	3,664	412,082

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Iluca Resources Ltd	113,042	854,354
IMAX Corp	1,057	21,351
IMCD NV	5,278	484,453
Imerys SA	5,194	275,754
Imperial Brands PLC	334,476	7,861,600
Imperial Oil Ltd	38,828	1,077,408
InBody Co Ltd	9,509	199,708
Inchcape PLC	746,793	5,854,733
Incitec Pivot Ltd	224,200	536,503
Indah Kiat Pulp & Paper Corp Tbk PT	32,000	21,235
Indiabulls Housing Finance Ltd	915,850	8,053,616
Indiabulls Real Estate Ltd	170,059	280,362
Indian Oil Corp Ltd	21,479	48,464
Indivior PLC	791,102	429,617
Indo Tambangraya Megah Tbk PT	1,118,449	1,389,402
Indocement Tunggul Prakarsa Tbk PT	22,600	31,994
Indofood CBP Sukses Makmur Tbk PT	21,650	15,555
Indofood Sukses Makmur Tbk PT	42,100	20,935
Indorama Ventures PCL	16,500	25,287
Indorama Ventures PCL	900	1,379
Industria de Diseno Textil SA	304,903	9,184,066
Industrial & Commercial Bank of China Ltd	380,400	326,217
Industrial & Commercial Bank of China Ltd	26,836,253	19,579,730
Industrial Bank Co Ltd	894,504	2,382,027
Industrial Bank of Korea	21,814	265,437
Industrias Penoles SAB de CV	1,715	22,080
Industries Qatar QSC	83,650	264,188
Industrivarden AB	23,230	515,265
Indutrade AB	66,990	2,142,941
Infineon Technologies AG	306,085	5,420,259
Info Edge India Ltd	196,183	6,389,039
Infocom Corp	32,400	737,676
Informa PLC	183,905	1,954,367
Infosys Ltd	305,244	3,235,624
Infosys Ltd	874,426	9,356,358
Infraestructura Energetica Nova SAB de CV	5,400	21,230
ING Groep NV	1,225,276	14,226,936
Ingenico Group SA	12,095	1,071,325
Ingersoll-Rand PLC	35,870	4,543,653
Inghams Group Ltd	3,163,401	8,924,064
INITECH Co Ltd	642	3,136
Inner Mongolia Yili Industrial Group Co Ltd	552,550	2,687,811
Inner Mongolia Yitai Coal Co Ltd	14,300	15,501
Innogy SE	3,000	142,464
Innogy SE	16,641	713,497
Innolux Corp	14,950,777	3,528,363
Inpex Corp	146,800	1,323,435
Insas Bhd	347,155	63,425
Insurance Australia Group Ltd	323,244	1,873,669
Intact Financial Corp	20,250	1,875,382
IntegraFin Holdings PLC	101,106	488,975
Inter Pipeline Ltd	61,225	954,393
Inter RAO UES PJSC	360,000	25,821
Intercell AG	2,242	213
Interconexion Electrica SA ESP	5,081	28,296
InterContinental Hotels Group PLC	116,162	7,646,254
InterContinental Hotels Group PLC	19,630	1,312,854
InterGlobe Aviation Ltd	1,095	24,700
International Consolidated Airlines Group SA	623,354	3,783,452
International Consolidated Airlines Group SA	70,486	831,735
International Container Terminal Services Inc	10,730	30,660
International Ferro Metals Ltd	64,450	0
International Game Technology PLC	4,838	62,749
International Games System Co Ltd	54,000	519,841
International Personal Finance PLC	27,384	41,822
International Petroleum Corp/Sweden	404,740	1,797,255
Internet Initiative Japan Inc	1,500	28,123
Interpark Holdings Corp	38,268	80,039
Interpump Group SpA	67,868	2,091,416
Intertek Group PLC	69,387	4,858,753
Intesa Sanpaolo SpA	2,101,825	4,504,678
Intouch Holdings PCL	23,000	47,061
Intrum AB	92,902	2,387,083
Inventec Corp	1,231,000	978,950
Inversiones La Construccion SA	6,200	103,198
Investec Ltd	118,128	769,523
Investec PLC	432,501	2,807,123
Investor AB	65,897	3,168,357
Invincible Investment Corp	1,690	875,274
IOI Corp Bhd	18,900	19,437
Ipsen SA	91,804	12,545,572

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
IPSOS	30,947	817,625
iQIYI Inc	1,430	29,530
IRB Brasil Resseguros S/A	456,400	11,729,587
IRESS Ltd	38,581	377,144
IRPC PCL	127,900	20,853
IS Dongseo Co Ltd	4,958	165,961
Is Yatirim Menkul Degerler AS	60,311	30,343
Isetan Mitsukoshi Holdings Ltd	45,100	365,857
Ishihara Sangyo Kaisha Ltd	6,800	79,462
Israel Chemicals Ltd	95,300	499,406
Israel Discount Bank Ltd	1,430,471	5,843,732
ISS A/S	264,836	8,004,884
Isuzu Motors Ltd	339,300	3,864,128
Itau CorpBanca	1,965,868	16,382
Itau Unibanco Holding SA	832,295	7,840,219
ITC Ltd	1,250,138	4,958,716
ITE Technology Inc	56,000	63,555
ITOCHU Corp	1,236,800	23,653,484
Itochu Enex Co Ltd	101,400	812,216
Itochu Techno-Solutions Corp	63,500	1,627,873
ITV PLC	2,094,488	2,878,908
IVU Traffic Technologies AG	2,253	23,348
Iwaki & Co Ltd	12,300	56,054
Izumi Co Ltd	39,100	1,580,476
J D Wetherspoon PLC	45,060	818,928
J Front Retailing Co Ltd	31,000	355,346
J Sainsbury PLC	2,144,571	5,348,251
Jafoo Co Ltd	27,600	1,010,600
Jahwa Electronics Co Ltd	20,289	209,102
James Hardie Industries PLC	61,646	808,963
Jammu & Kashmir Bank Ltd/The	10,758	6,320
Janome Sewing Machine Co Ltd	20,200	84,182
Japan Airlines Co Ltd	244,300	7,806,988
Japan Airport Terminal Co Ltd	6,500	277,218
Japan Aviation Electronics Industry Ltd	248,700	3,649,477
Japan Exchange Group Inc	146,100	2,321,544
Japan Lifeline Co Ltd	263,600	4,264,477
Japan Post Bank Co Ltd	53,300	541,212
Japan Post Holdings Co Ltd	858,000	9,715,612
Japan Prime Realty Investment Corp	118	511,472
Japan Real Estate Investment Corp	182	1,108,149
Japan Retail Fund Investment Corp	400	809,356
Japan System Techniques Co Ltd	2,300	37,764
Japan Tobacco Inc	172,700	3,814,179
Jardine Cycle & Carriage Ltd	20,200	540,926
Jardine Matheson Holdings Ltd	104,700	6,598,194
Jardine Strategic Holdings Ltd	31,100	1,185,843
Jasa Marga Persero Tbk PT	20,492	8,304
Jastrzebska Spolka Weglowa SA	163,563	2,070,196
Jazz Pharmaceuticals PLC	27,931	3,981,843
JB Financial Group Co Ltd	172,500	882,930
JBCC Holdings Inc	22,300	300,742
JBS SA	3,794,072	21,006,408
JCDecaux SA	9,681	293,699
JD Sports Fashion PLC	155,792	1,162,693
JD.com Inc	222,330	6,734,376
Jeol Ltd	131,300	2,934,568
Jeronimo Martins SGPS SA	35,642	574,945
JFE Holdings Inc	68,914	1,012,218
JG Summit Holdings Inc	29,240	38,465
JGC Corp	35,000	480,137
Jiangsu Expressway Co Ltd	920,000	1,309,491
Jiangsu Hengrui Medicine Co Ltd	18,340	176,236
Jiangsu Kanion Pharmaceutical Co Ltd	161,800	350,065
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	199,769	3,535,652
Jiangxi Copper Co Ltd	8,586	11,430
Jih Sun Financial Holdings Co Ltd	3,185,449	1,102,515
Jingwei Textile Machinery Co Ltd	119,700	216,977
Jinke Properties Group Co Ltd	624,600	548,365
JK Paper Ltd	412,800	727,195
John Wood Group PLC	972,912	5,596,778
Johnson Controls International plc	167,720	6,928,513
Johnson Electric Holdings Ltd	264,000	563,651
Johnson Health Tech Co Ltd	63,000	139,146
Johnson Matthey PLC	27,033	1,145,339
Jollibee Foods Corp	5,370	29,536
Joshin Denki Co Ltd	8,033	158,364
JP Morgan Structured Products - warrants - Anhui Conch Cement	521,000	3,146,840
JP Morgan Structured Products - warrants - Kweichow Moutai	31,700	4,541,561
JP Morgan Structured Products - warrants - Shanghai Inte	620,400	7,531,656
JSR Corp	60,300	952,017

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
JSW Steel Ltd	9,860	39,517
JTEKT Corp	641,200	7,772,482
Julius Baer Group Ltd	31,245	1,392,726
JUMBO SA	971	18,798
Jupiter Fund Management PLC	91,957	494,467
Jurong Technologies Industrial Corp Ltd	362,000	0
JXTG Holdings Inc	937,100	4,648,100
Jyske Bank A/S	79,000	2,742,218
K Wah International Holdings Ltd	10,909	6,367
k1 Ventures Ltd	58,000	32,581
KAB Distribution Inc	58,485	4
Kaisa Group Holdings Ltd	535,000	264,333
Kajaria Ceramics Ltd	466,671	3,934,700
Kajima Corp	373,600	5,125,123
Kakaku.com Inc	18,800	362,948
Kakao Corp	588	66,966
Kaken Pharmaceutical Co Ltd	76,800	3,592,649
Kalbe Farma Tbk PT	208,300	21,527
Kamada Ltd	11,292	60,947
Kamigumi Co Ltd	22,690	537,029
Kanamoto Co Ltd	104,900	2,712,562
Kaneka Corp	108,500	4,078,569
Kanematsu Electronics Ltd	2,700	74,705
Kangwon Land Inc	25,976	680,530
Kansai Electric Power Co Inc/The	102,700	1,176,751
Kansai Paint Co Ltd	27,200	570,306
Kao Corp	246,000	18,745,684
Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS	0	0
KAS Bank NV	229	3,234
Kasikornbank PCL	372,600	2,302,362
Kasikornbank PCL	261,900	1,605,517
Kaufman & Broad SA	8,083	309,654
Kawasaki Heavy Industries Ltd	78,900	1,854,963
KB Financial Group Inc	182,555	7,249,077
KBC Group NV	35,008	2,297,941
KCC Corp	7,055	1,683,326
KDDI Corp	1,121,300	28,552,873
Keihan Holdings Co Ltd	13,000	566,503
Keihin Corp	81,500	1,167,203
Keikyu Corp	29,900	514,800
Keio Corp	14,300	941,034
Keisei Electric Railway Co Ltd	19,150	697,640
Keppel Corp Ltd	219,500	1,080,506
Kering SA	25,174	14,910,311
Kerry Group PLC	22,775	2,723,299
Kerry Properties Ltd	958,067	4,022,348
Kerur Holdings Ltd	1,897	49,731
Keyence Corp	13,000	7,979,302
Keyera Corp	31,556	813,803
KGHM Polska Miedz SA	65,774	1,825,488
KGI Securities Thailand PCL	350,800	54,220
Kia Motors Corp	2,981	113,596
Kikkoman Corp	20,200	879,321
Kimberly-Clark de Mexico SAB de CV	16,094	29,865
Kindom Construction Corp	279,000	252,416
Kindred Group PLC	771,344	6,547,720
King Yuan Electronics Co Ltd	687,000	592,785
Kingboard Holdings Ltd	1,033,500	2,877,264
Kingboard Laminates Holdings Ltd	2,555,000	2,341,606
Kingdee International Software Group Co Ltd	1,364,000	1,475,302
Kingfisher PLC	4,517,988	12,356,845
Kingfisher PLC	76,330	415,235
Kingsoft Corp Ltd	279,282	604,143
Kingspan Group PLC	21,784	1,184,812
Kinnevik AB	33,732	878,002
Kinross Gold Corp	163,286	632,276
Kintetsu Group Holdings Co Ltd	25,500	1,221,273
KION Group AG	9,770	616,830
Kirin Holdings Co Ltd	115,230	2,485,028
Kirkland Lake Gold Ltd	28,732	1,240,528
Kissei Pharmaceutical Co Ltd	8,000	199,740
KIWOO Securities Co Ltd	4,524	319,715
Klabin SA	8,100	34,554
Klepierre SA	89,447	3,002,900
Kloekner & Co SE	159,482	956,220
Knorr-Bremse AG	7,219	805,658
KNT-CT Holdings Co Ltd	7,000	87,061
Kobayashi Pharmaceutical Co Ltd	7,600	543,865
Kobe Steel Ltd	38,132	249,518
KOC Holding AS	341,748	1,036,352
KOC Holding AS	4,484	67,574

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Koenig & Bauer AG	5,357	221,206
Koh Young Technology Inc	32,718	2,354,710
Koito Manufacturing Co Ltd	14,700	784,528
Kokuyo Co Ltd	102,700	1,437,457
Komatsu Ltd	130,000	3,137,182
Komercni banka as	36,082	1,438,897
Konami Holdings Corp	178,299	8,357,248
Kone Oyj	48,338	2,856,957
Konecranes Oyj	69,535	2,658,290
Konica Minolta Inc	957,700	9,324,553
Koninklijke Ahold Delhaize NV	1,775,599	39,992,162
Koninklijke DSM NV	25,933	3,210,184
Koninklijke KPN NV	681,973	2,096,904
Koninklijke Philips NV	130,891	5,691,807
Koninklijke Volkerwessels NV	44,964	904,281
Koninklijke Vopak NV	9,909	457,581
Korea Aerospace Industries Ltd	865	26,932
Korea Electric Power Corp	2,911	64,414
Korea Gas Corp	19,292	705,082
Korea Investment Holdings Co Ltd	172,265	12,039,826
Korea Real Estate Investment & Trust Co Ltd	248,544	506,925
Korea Shipbuilding & Offshore Engineering Co Ltd	454	46,593
Korea Zinc Co Ltd	12,292	5,067,329
Korean Air Lines Co Ltd	599	15,018
Kose Corp	4,900	821,821
Kosmos Energy Ltd	16,793	105,292
Koza Anadolu Metal Madencilik Isletmeleri AS	372,207	455,606
Krosaki Harima Corp	21,200	1,208,168
Kroton Educacional SA	1,920,202	5,496,097
Krung Thai Bank PCL	3,650,800	2,321,370
KT Corp	1,392,692	17,227,600
KT Skylife Co Ltd	1,983	18,119
KT&G Corp	58,652	5,003,440
Kuala Lumpur Kepong Bhd	5,100	30,310
Kubota Corp	150,200	2,499,616
Kuehne + Nagel International AG	7,496	1,114,021
Kumba Iron Ore Ltd	767	27,162
Kumho Petrochemical Co Ltd	40,308	3,400,164
Kunlun Energy Co Ltd	3,250,000	2,832,960
Kuraray Co Ltd	48,800	582,937
Kurita Water Industries Ltd	21,400	531,325
Kvaerner ASA	41,197	66,245
Kweichow Moutai Co Ltd	63,355	9,076,674
KWG Group Holdings Ltd	14,500	14,718
Kyeryong Construction Industrial Co Ltd	2,285	54,916
Kyobo Securities Co Ltd	98,045	934,045
Kyocera Corp	196,500	12,830,680
KYORIN Holdings Inc	32,000	566,698
Kyowa Kirin Co Ltd	33,900	610,099
Kyudenko Corp	63,300	1,900,645
Kyungdong Pharm Co Ltd	7,808	61,130
Kyushu Electric Power Co Inc	58,400	573,484
Kyushu Railway Co	60,000	1,748,654
L E Lundbergforetagen AB	10,133	379,624
L&T Technology Services Ltd	31,000	782,775
La Doria SpA	41,644	431,560
La Kaffa International Co Ltd	30,000	139,571
LafargeHolcim Ltd	70,426	3,443,468
Land & Houses PCL	92,100	33,335
Land Securities Group PLC	103,915	1,101,929
Landis+Gyr Group AG	49,233	3,926,016
Lanner Electronics Inc	96,000	223,777
LANXESS AG	11,996	713,926
Lao Feng Xiang Co Ltd	74,952	262,632
Largan Precision Co Ltd	108,009	13,405,711
Larsen & Toubro Infotech Ltd	157,413	4,202,849
Larsen & Toubro Ltd	99,102	2,239,459
Larsen & Toubro Ltd	242,069	5,410,242
Latam Airlines Group SA	3,812	35,793
Lawson Inc	6,700	321,505
Lee & Man Paper Manufacturing Ltd	5,371,000	3,760,559
LEENO Industrial Inc	56,335	2,927,381
LEG Immobilien AG	39,567	4,469,844
Legal & General Group PLC	975,266	3,345,091
Legend Holdings Corp	3,900	9,175
Legrand SA	37,457	2,742,784
Lendlease Group	643,557	5,871,009
Lenovo Group Ltd	4,062,000	3,145,613
Lenzing AG	11,965	1,335,323
Leonardo SpA	650,368	8,254,426
Leroy Seafood Group ASA	292,000	1,932,956

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
LexinFintech Holdings Ltd	23,870	266,389
LF Corp	139,565	2,780,059
LG Chem Ltd	38,813	11,916,346
LG Corp	1,050	69,930
LG Display Co Ltd	57,325	886,200
LG Electronics Inc	48,130	3,305,512
LG Household & Health Care Ltd	5,538	6,297,488
LG Innotek Co Ltd	141	13,311
LG International Corp	10,964	169,020
LG Uplus Corp	454,637	5,709,294
Li & Fung Ltd	1,958,000	340,849
Li Ning Co Ltd	371,500	875,908
Liberty Global PLC	179,016	4,749,294
Liberty Holdings Ltd	1,516	11,359
LIC Housing Finance Ltd	3,258	26,384
Lida Holdings Ltd	14,000	23,123
Lifco AB	26,300	1,458,402
Life Healthcare Group Holdings Ltd	16,953	26,978
Lifestyle International Holdings Ltd	612,000	894,597
Lindab International AB	65,250	751,083
Linde PLC	107,455	21,576,964
LINE Corp	8,000	223,872
Link REIT	673,598	8,277,172
Lion Corp	34,828	648,782
Lion Industries Corp Bhd	736,100	94,406
Lions Gate Entertainment Corp	2,418	29,621
Lions Gate Entertainment Corp	4,825	56,018
Lite-On Technology Corp	1,055,663	1,546,473
LivaNova PLC	14,559	1,047,666
LIXIL Group Corp	41,800	661,103
Lloyds Banking Group PLC	49,753,284	35,833,362
LNA Sante SA	1,818	91,302
Loblaw Cos Ltd	263,052	13,491,846
Localiza Rent a Car SA	510,129	5,454,473
Logan Property Holdings Co Ltd	864,000	1,397,883
Logitech International SA	121,850	4,875,250
Logo Yazilim Sanayi Ve Ticaret AS	3,815	27,504
Lojas Renner SA	1,188,904	14,629,230
Loncin Motor Co Ltd	368,958	225,082
London Stock Exchange Group PLC	53,896	3,763,037
Long Da Construction & Development Corp	320,000	172,572
Longfor Group Holdings Ltd	323,500	1,219,466
LONGi Green Energy Technology Co Ltd	2,900	9,758
Lonking Holdings Ltd	7,872,000	2,095,841
Lonza Group AG	10,473	3,538,263
Loomis AB	21,320	733,477
Lopez Holdings Corp	301,800	24,328
L'Oreal SA	41,131	11,733,420
Lotte Chemical Corp	15,750	3,444,226
Lotte Corp	344	13,109
Lotte Non-Life Insurance Co Ltd	33,983	69,752
Lotte Shopping Co Ltd	123	17,097
LPP SA	16	32,779
LS Corp	4,054	166,773
LSR Group PJSC	22,133	56,882
Luk Fook Holdings International Ltd	417,000	1,307,712
LUKOIL PJSC	105,355	8,891,912
LUKOIL PJSC	348,124	29,310,821
Lumax International Corp Ltd	63,000	148,273
Lundin Mining Corp	89,156	491,919
Lundin Petroleum AB	128,835	3,997,715
Lupin Ltd	209,284	2,283,016
Luxshare Precision Industry Co Ltd	994,500	3,589,484
Luye Pharma Group Ltd	13,500	9,780
Luzhou Laojiao Co Ltd	247,902	2,917,450
LVMH Moet Hennessy Louis Vuitton SE	39,357	16,776,039
LyondellBasell Industries NV	130,539	11,243,324
M Dias Branco SA	270,580	2,750,524
M3 Inc	58,600	1,070,943
Maanshan Iron & Steel Co Ltd	818,000	324,582
Mabuchi Motor Co Ltd	49,800	1,703,295
Macquarie Group Ltd	213,007	18,743,003
Macquarie Mexico Real Estate Management SA de CV	116,093	132,338
Maeda Corp	241,100	1,928,979
Magazine Luiza SA	154,100	8,488,537
Magellan Financial Group Ltd	21,024	752,433
Magna International Inc	324,305	16,171,199
Magnit PJSC	4,257	62,046
Magnitogorsk Iron & Steel Works PJSC	1,125,150	804,953
Magnitogorsk Iron & Steel Works PJSC	220,704	2,030,477
Magnum Bhd	115,400	74,280



<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Mahindra & Mahindra Financial Services Ltd	3,838	21,481
Mahindra & Mahindra Ltd	8,460	80,350
Makino Milling Machine Co Ltd	171,800	6,928,448
Makita Corp	31,500	1,070,076
Malakoff Corp Bhd	208,300	43,097
Malayan Banking Bhd	1,715,157	3,685,564
Malaysia Airports Holdings Bhd	1,105,892	2,282,700
Mallinckrodt PLC	84,996	780,263
Man Group PLC/Jersey	496,795	985,078
Manappuram Finance Ltd	89,018	178,481
Mani Inc	18,700	1,199,341
Manila Electric Co	2,270	17,146
Manitok Energy Inc.	1,962	53
Manulife Financial Corp	960,708	17,494,963
Mapfre SA	3,168,424	9,276,689
Marico Ltd	5,295	28,378
Marks & Spencer Group PLC	986,614	2,645,684
Marston's PLC	1,073,603	1,594,559
Martinrea International Inc	320,300	2,661,915
Marubeni Corp	1,757,300	11,629,431
Marubun Corp	20,500	105,221
Marui Group Co Ltd	152,000	3,095,304
Maruichi Steel Tube Ltd	6,400	177,791
Maruti Suzuki India Ltd	1,206	114,245
Marvelous Inc	103,900	789,810
Masonite International Corp	472	24,865
Masraf Al Rayan QSC	45,340	47,441
Matsui Construction Co Ltd	200	1,136
Matsumotokiyoshi Holdings Co Ltd	47,700	1,394,607
Max Financial Services Ltd	248,387	1,460,941
Maxar Technologies Inc	1,492	11,667
Maxis Bhd	28,000	37,740
Mazda Motor Corp	79,300	827,667
mBank SA	203	23,407
McDermott International Inc	167,334	1,616,446
McDonald's Holdings Co Japan Ltd	9,500	418,832
MCJ Co Ltd	210,800	1,543,727
Menex Co Ltd	12,486	310,893
MDC Partners Inc	2,045	5,153
Mebuki Financial Group Inc	143,000	372,963
Mediaset Espana Comunicacion SA	419,560	3,055,022
Mediaset Spa	447,577	1,465,390
MediaTek Inc	16,815	169,993
Mediobanca Pvt Ltd	378,925	928,028
Mediobanca Banca di Credito Finanziario Spa	728,627	7,522,611
Medipal Holdings Corp	192,800	4,257,204
Medtronic PLC	363,952	35,445,285
Medy-Tox Inc	16,874	6,576,279
Mega Financial Holding Co Ltd	1,460,032	1,452,534
Megacable Holdings SAB de CV	2,400	10,219
Megaworld Corp	8,643,200	1,029,053
Meggitt PLC	1,030,519	6,872,479
Meidensha Corp	75,000	1,172,267
MEIJI Holdings Co Ltd	16,100	1,150,640
Meitec Corp	27,100	1,390,969
Meituan Dianping	11,207	98,263
Melco Resorts & Entertainment Ltd	29,611	643,151
Melexis NV	45,151	3,059,370
Melrose Industries PLC	713,485	1,642,213
Menicon Co Ltd	11,200	369,037
Mercari Inc	10,700	283,837
Merck KGaA	33,137	3,470,242
Meridian Energy Ltd	192,185	613,135
Meritz Securities Co Ltd	1,509,467	7,007,096
Merlin Entertainments PLC	110,512	631,653
Mesaieed Petrochemical Holding Co	48,080	34,463
Metallurgical Corp of China Ltd	323,000	86,409
Metcash Ltd	2,191,955	3,953,185
Methanex Corp	179,141	8,149,939
METRO AG	307,167	5,623,066
Metro Inc/CN	37,310	1,403,033
Metro Pacific Investments Corp	142,000	13,303
Metrodata Electronics Tbk PT	17,200	1,510
Metropolitan Bank & Trust Co	1,285,014	1,787,006
Metso Oyj	15,204	598,210
Mexichem SAB de CV	640,322	1,346,860
MGM China Holdings Ltd	143,912	244,627
Micro Focus International PLC	47,058	1,236,145
Micro Focus International PLC	74,951	1,962,967
Micronics Japan Co Ltd	112,800	995,664
Micropport Scientific Corp	3,666,000	2,721,638

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Micro-Star International Co Ltd	8,000	22,666
Midas Holdings Ltd	933,600	132,489
Midea Group Co Ltd	466,585	3,523,011
Millicom International Cellular SA	9,399	529,303
Mimasu Semiconductor Industry Co Ltd	52,100	777,583
Mindtree Ltd	158,319	2,126,249
MINEBEA MITSUMI Inc	53,800	911,314
Mineral Resources Ltd	470,100	4,941,792
Minor International PCL	27,220	36,391
Minori Solutions Co Ltd	700	12,487
Minth Group Ltd	876,000	2,360,294
Mirae Asset Daewoo Co Ltd	4,973	35,231
Mirae Asset Life Insurance Co Ltd	57,792	220,227
Mirle Automation Corp	75,000	115,665
Miroku Jyoho Service Co Ltd	12,600	395,870
Mirvac Group	509,341	1,118,756
MISC Bhd	13,300	23,011
MISUMI Group Inc	179,123	4,492,207
Mitac Holdings Corp	2,107,629	2,110,377
Mitsubishi Chemical Holdings Corp	502,094	3,507,295
Mitsubishi Corp	467,854	12,332,517
Mitsubishi Electric Corp	1,059,000	13,947,661
Mitsubishi Estate Co Ltd	225,300	4,192,746
Mitsubishi Gas Chemical Co Inc	459,535	6,124,859
Mitsubishi Heavy Industries Ltd	127,400	5,546,996
Mitsubishi Logisnext Co Ltd	17,400	184,271
Mitsubishi Materials Corp	14,463	411,445
Mitsubishi Motors Corp	89,400	428,164
Mitsubishi Tanabe Pharma Corp	34,200	380,917
Mitsubishi UFJ Financial Group Inc	4,326,652	20,561,034
Mitsubishi UFJ Lease & Finance Co Ltd	56,200	297,849
Mitsui & Co Ltd	443,600	7,221,778
Mitsui Chemicals Inc	94,100	2,329,355
Mitsui Fudosan Co Ltd	125,100	3,033,449
Mitsui Matsushima Holdings Co Ltd	49,300	614,534
Mitsui OSK Lines Ltd	16,848	403,295
Mitsui Sugar Co Ltd	12,800	264,696
Mixi Inc	16,300	326,938
Mizrahi Tefahot Bank Ltd	243,265	5,611,420
Mizuho Financial Group Inc	7,802,400	11,304,572
Mizuno Corp	17,700	400,361
MLP SE	3,931	18,578
MMC Norilsk Nickel PJSC	10,491	2,378,459
MMC Norilsk Nickel PJSC	471,136	10,699,499
MMG Ltd	1,840,000	642,970
Mobile TeleSystems PJSC	634,074	5,903,229
Mochida Pharmaceutical Co Ltd	11,000	468,118
MOL Hungarian Oil & Gas PLC	391,945	4,358,719
Momentum Metropolitan Holdings	287,129	386,266
Momo Inc.	15,805	565,819
Moncler SpA	75,590	3,236,680
Mondi Ltd	67,264	1,511,923
Mondi PLC	268,517	6,117,175
Moneta Money Bank AS	6,302	21,606
Money3 Corp Ltd	50,521	75,161
MonotaRO Co Ltd	102,100	2,488,534
Morgan Advanced Materials PLC	336,818	1,191,698
Morgan Sindall Group PLC	32,876	517,995
Morinaga & Co Ltd/Japan	51,200	2,494,895
Moscow Exchange MICEX-RTS PJSC	2,527,452	3,609,558
Motherson Sumi Systems Ltd	9,667	17,107
Motor Oil Hellas Corinth Refineries SA	66,389	1,701,086
Motus Holdings Ltd	16,202	84,013
Mount Gibson Iron Ltd	114,144	81,703
Mowi ASA	117,687	2,753,054
MPI Corp	90,000	181,394
Mr Price Group Ltd	364,501	5,131,254
MRV Engenharia e Participacoes SA	163,100	832,809
MS&AD Insurance Group Holdings Inc	175,403	5,567,832
MTN Group Ltd	18,119	137,165
MTR Corp Ltd	224,329	1,510,362
MTU Aero Engines AG	7,589	1,810,574
Muangthai Capital PCL	6,700	12,344
Muangthai Capital PCL	1,970,400	3,630,149
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	88,157	22,156,785
MultiChoice Group	143,143	1,359,941
Multiplan Empreendimentos Imobiliarios SA	2,421	17,535
Murata Manufacturing Co Ltd	81,700	3,670,206
Muthoot Finance Ltd	27,357	255,627
Mycronic AB	65,190	792,549
Myer Holdings Ltd	534,700	204,498

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Mylan NV	92,283	1,757,068
Mytilineos SA	173,031	2,000,035
Nabtesco Corp	15,423	428,592
Nagoya Railroad Co Ltd	26,100	722,147
Nan Ya Plastics Corp	57,292	144,985
Nanjing Iron & Steel Co Ltd	473,300	241,188
Nantex Industry Co Ltd	104,000	120,543
Nanya Technology Corp	1,705,000	3,540,704
Naphtha Israel Petroleum Corp Ltd	28,026	183,170
NARI Technology Co Ltd	3,600	9,770
NARI Technology Co Ltd	1,035,100	3,007,128
Naspers Ltd	85,063	20,627,578
National Australia Bank Ltd	397,580	7,454,927
National Bank of Canada	377,699	17,968,207
National Bank of Greece SA	6,483	17,793
National Grid PLC	877,241	9,331,413
National Grid PLC	79,199	4,211,803
Natixis SA	1,230,645	4,959,764
Natura Cosmetics SA	2,255	33,237
Naturgy Energy Group SA	56,130	1,548,803
NAVER Corp	21,979	2,170,013
Navigator Co SA/The	296,738	1,134,753
NCSoft Corp	9,846	4,067,503
NEC Corp	36,399	1,432,446
NEC Networks & System Integration Corp	14,633	373,363
Nedbank Group Ltd	57,333	1,029,463
Nemetschek SE	14,979	903,226
Neopost SA	159,500	3,414,807
NEPI Rockcastle PLC	59,437	545,465
Neste Oyj	607,253	20,635,553
Nestle India Ltd	272	46,994
Nestle Malaysia Bhd	700	25,256
Nestle SA	712,709	73,873,202
NET One Systems Co Ltd	58,400	1,607,165
Netcare Ltd	12,324	15,714
NetDragon Websoft Holdings Ltd	261,750	645,957
NetEase Inc	9,009	2,304,232
NetEnt AB	106,460	341,358
Netmarble Corp	304	29,751
Netwealth Group Ltd	265,800	1,492,201
Network International Holdings PLC	166,500	1,256,594
New China Life Insurance Co Ltd	741,015	3,604,297
New China Life Insurance Co Ltd	21,900	175,467
New Hope Corp Ltd	46,943	89,273
New Oriental Education & Technology Group Inc	23,331	2,253,308
New World Development Co Ltd	861,745	1,347,907
Newcrest Mining Ltd	107,844	2,417,961
Newland Digital Technology Co Ltd	169,800	417,559
Nexity SA	59,190	2,561,413
Nexon Co Ltd	251,000	3,638,964
Next PLC	20,163	1,418,052
Nexteer Automotive Group Ltd	10,000	12,442
NFI Group Inc	72,900	2,058,550
NGK Insulators Ltd	36,600	533,679
NGK Spark Plug Co Ltd	111,700	2,096,319
NH Foods Ltd	12,300	526,866
NH Investment & Securities Co Ltd	120,574	1,514,158
Nibe Industrier AB	157,387	2,306,133
Nice Information & Telecommunication Inc	1,480	28,327
NICE Information Service Co Ltd	9,409	138,122
Nice Ltd	46,253	6,291,046
Nice Ltd	41,477	5,682,349
NichiiGakkan Co Ltd	3,200	46,631
Nichireki Co Ltd	22,240	206,010
Nidec Corp	31,600	4,318,823
Nielsen Holdings PLC	62,287	1,407,686
Nien Made Enterprise Co Ltd	72,000	541,284
Nihon Kohden Corp	3,300	89,376
Nihon M&A Center Inc	178,900	4,290,678
Nihon Unisys Ltd	257,300	8,633,186
Nikkiso Co Ltd	17,800	236,915
Nikon Corp	341,100	4,824,916
Nine Dragons Paper Holdings Ltd	907,000	804,545
Nintendo Co Ltd	36,500	13,378,365
NIO Inc	7,300	18,615
Nippon Building Fund Inc	186	1,274,067
Nippon Electric Glass Co Ltd	10,500	265,960
Nippon Express Co Ltd	20,300	1,079,627
Nippon Light Metal Holdings Co Ltd	1,245,800	2,694,184
Nippon Paint Holdings Co Ltd	19,700	764,303
Nippon Prologis REIT Inc	238	549,826

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Nippon Soda Co Ltd	27,800	704,160
Nippon Steel Corp	114,500	1,965,013
Nippon Systemware Co Ltd	15,300	368,654
Nippon Telegraph & Telephone Corp	1,071,500	49,895,262
Nippon Telegraph & Telephone Corp	150,800	7,011,446
Nippon Yusen KK	19,000	304,910
Niraku GC Holdings Inc	727,347	56,791
Nishi-Nippon Financial Holdings Inc	27,700	199,253
Nishio Rent All Co Ltd	25,600	723,520
Nissan Chemical Corp	17,100	770,563
Nissan Motor Co Ltd	329,200	2,357,627
Nisshin Seifun Group Inc	28,700	655,033
Nisshinbo Holdings Inc	28,400	216,941
Nissin Corp	14,800	243,141
Nissin Electric Co Ltd	358,500	3,913,087
Nissin Foods Holdings Co Ltd	9,600	618,378
Nitori Holdings Co Ltd	11,200	1,484,463
Nitto Denko Corp	36,800	1,816,091
Nitto Kogyo Corp	74,300	1,419,244
NMC Health PLC	14,291	437,061
NN Group NV	270,787	10,916,381
Noah Holdings Ltd	5,370	228,494
Nobina AB	136,801	849,274
Noble Corp plc	6,273	11,731
Nokia Oyj	795,390	3,954,681
Nokian Renkaat Oyj	16,388	512,477
Nomura Holdings Inc	475,400	1,674,093
Nomura Real Estate Holdings Inc	332,300	7,143,185
Nomura Real Estate Master Fund Inc	591	908,935
Nomura Research Institute Ltd	45,300	726,129
NongShim Co Ltd	654	143,867
Norbord Inc	111,600	2,772,172
Nordea Bank Abp	853,938	6,205,539
Noritake Co Ltd/Nagoya Japan	3,900	163,435
Noritz Corp	21,400	256,029
Norma Group SE	65,396	2,713,796
Norsk Hydro ASA	188,609	674,706
North Pacific Bank Ltd	81,100	192,701
Norwegian Finans Holding ASA	36,831	267,829
NOS SGPS SA	43,870	288,764
Notre Dame Intermedica Participacoes SA	86,200	906,836
Nova Measuring Instruments Ltd	27,092	676,056
Novartis AG	613,987	56,171,939
Novartis AG	39,910	3,644,182
Novatek Microelectronics Corp	451,000	2,512,049
Novatek PJSC	32,651	6,922,012
Novo Nordisk A/S	749,456	38,250,386
Novo Nordisk A/S	47,690	2,434,098
Novolipetsk Steel PJSC	14,980	37,952
Novolipetsk Steel PJSC	45,115	1,138,703
Novozymes A/S	30,467	1,422,940
NS United Kaitun Kaisha Ltd	29,200	600,045
NSD Co Ltd	9,800	283,340
NSI NV	592	25,113
NSK Ltd	49,400	440,171
NTPC Ltd	26,233	53,623
NTT Data Corp	295,200	3,931,799
NTT DOCOMO Inc	551,600	12,863,328
NuFlare Technology Inc	3,300	203,072
Nutrien Ltd	206,218	11,036,812
Nuvoton Technology Corp	125,000	181,708
nVent Electric PLC	8,258	204,716
NWS Holdings Ltd	742,203	1,525,732
NXP Semiconductors NV	311,315	30,387,457
Nyfosa AB	171,346	1,075,737
Nymox Pharmaceutical Corp	200	290
Obayashi Corp	138,000	1,358,994
Obic Co Ltd	10,800	1,222,944
Ocado Group PLC	64,735	961,471
OCI Co Ltd	223	18,019
Odakyu Electric Railway Co Ltd	40,100	981,471
Odelic Co Ltd	900	32,495
Oil & Gas Development Co Ltd	179,300	147,582
Oil & Natural Gas Corp Ltd	28,777	70,038
Oil Refineries Ltd	790,903	405,813
Oil Search Ltd	187,997	932,723
Oji Holdings Corp	122,800	708,944
Okamoto Machine Tool Works Ltd	3,200	73,778
Oki Electric Industry Co Ltd	31,800	396,983
Okuwa Co Ltd	300	2,957
Olam International Ltd	136,100	198,172

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Old Mutual Ltd	1,332,878	1,992,375
Olympus Corp	235,900	2,618,678
Omron Corp	27,000	1,408,391
OMV AG	320,825	15,655,489
OneSavings Bank PLC	355,339	1,639,822
Onex Corp	11,914	720,174
Ono Pharmaceutical Co Ltd	75,300	1,350,284
Onward Holdings Co Ltd	57,900	319,218
Ooredoo QPSC	6,022	108,177
OPAP SA	23,024	258,264
Open House Co Ltd	34,900	1,428,522
Open Text Corp	235,348	9,729,401
Oracle Corp Japan	12,800	934,992
Oracle Financial Services Software Ltd	2,092	96,001
Orange Belgium SA	3,339	66,315
Orange Life Insurance Ltd	25,695	704,323
Orange Polska SA	8,499	15,235
Orange SA	787,129	12,428,348
Orica Ltd	50,907	724,125
Orient Securities Co Ltd/China	948,400	619,116
Oriental Land Co Ltd/Japan	28,100	3,479,246
Oriental Watch Holdings	114,000	33,853
Origin Energy Ltd	264,560	1,357,138
Origin Enterprises PLC	143,161	834,723
Origin Property PCL	3,123,900	784,349
Orion Corp/Republic of Korea	229	18,345
Orion Oyj	107,650	3,951,136
ORIX Corp	987,400	14,736,766
Orkla ASA	169,372	1,503,401
Orsted A/S	27,340	2,367,742
Osaka Gas Co Ltd	56,500	984,319
Otokar Otomotiv Ve Savunma Sanayi A.S.	8,921	175,829
OTP Bank Nyrt	336,502	13,415,708
Otsuka Corp	121,900	4,904,738
Otsuka Holdings Co Ltd	265,735	8,672,028
Ottogi Corp	14	8,306
Outokumpu Oyj	671,676	2,294,715
Oversea-Chinese Banking Corp Ltd	462,080	3,893,501
Oxford Immunotec Global PLC	565	7,774
OZ Minerals Ltd	465,106	3,273,673
Pabrik Kertas Tjiwi Kimia Tbk PT	15,900	14,153
Pacific Andes International Holdings Ltd	1,873,500	35,012
Page Industries Ltd	64	19,241
Pagegroup PLC	153,095	999,550
Pakuwon Jati Tbk PT	131,500	6,795
PAL GROUP Holdings Co Ltd	3,400	102,720
Pampa Energia SA	700	24,269
Pan Asia Environmental Protection Group Ltd	330,000	48,998
Pan Ocean Co Ltd	3,397	13,651
Pan Pacific International Holdings Corp	16,600	1,053,870
Panasonic Corp	1,005,700	8,378,655
Pandora A/S	35,058	1,249,015
Panin Financial Tbk PT	2,997,300	70,437
Pan-International Industrial Corp	940,000	715,755
Parade Technologies Ltd	99,000	1,682,963
Paramount Bed Holdings Co Ltd	35,100	1,335,716
Parex Resources Inc	468,440	7,531,605
Pargesa Holding SA	5,368	414,299
Park24 Co Ltd	14,500	337,669
Parque Arauco SA	814,154	2,255,457
Partner Communications Co Ltd	49,874	213,253
Partners Group Holding AG	10,642	8,371,707
Partron Co Ltd	114,177	1,755,200
PATRIZIA AG	154,310	3,198,255
PAX Global Technology Ltd	792,000	322,376
Paz Oil Co Ltd	1,607	225,919
PCCW Ltd	608,151	351,073
Peab AB	167,778	1,434,889
Peace Mark Holdings Ltd	508,326	-
Pearl Abyss Corp	65	11,951
Pearson PLC	111,108	1,158,690
Pegatron Corp	21,000	36,308
Pembina Pipeline Corp	73,670	2,748,355
Pentair PLC	28,735	1,068,942
People's Insurance Co Group of China Ltd/The	652,000	254,541
PeptiDream Inc	13,200	675,070
Pernod Ricard SA	59,343	10,951,312
Perrigo Co PLC	42,623	2,029,707
Persimmon PLC	298,608	7,589,368
Persistent Systems Ltd	71,097	638,588
Persol Holdings Co Ltd	26,500	622,531

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Perusahaan Gas Negara Tbk PT	1,968,100	293,944
Petro Rio SA	150,570	619,542
Petrobras Distribuidora SA	502,600	3,278,411
PetroChina Co Ltd	234,000	129,093
PetroChina Co Ltd	11,000	11,019
Petrofac Ltd	206,123	1,128,031
Petroleo Brasileiro SA	17,831	139,665
Petroleo Brasileiro SA	512,416	7,978,317
Petronas Chemicals Group Bhd	27,100	55,085
Petronas Dagangan Bhd	2,500	15,366
Petronas Gas Bhd	6,800	28,566
Petronet LNG Ltd	7,637	27,211
Pets at Home Group Plc	644,927	1,535,714
Peugeot SA	1,254,858	30,967,141
Peyto Exploration & Development Corp	105,000	314,980
PGE Polska Grupa Energetyczna SA	635,606	1,634,863
Philip Morris CR AS	588	357,913
Phison Electronics Corp	236,000	2,150,324
PhosAgro PJSC	1,462	19,181
Piaggio & C SpA	651,284	1,915,024
PICC Property & Casualty Co Ltd	6,731,212	7,263,247
Pick n Pay Stores Ltd	323,452	1,582,710
Pidlite Industries Ltd	241,991	4,262,954
Pigeon Corp	71,400	2,872,833
Pinduoduo Inc	2,180	44,973
Ping An Bank Co Ltd	3,128,047	6,275,860
Ping An Insurance Group Co of China Ltd	309,848	3,997,442
Ping An Insurance Group Co of China Ltd	3,845,890	46,175,294
Pinnacle Investment Management Group Ltd	28,304	86,997
Piramal Enterprises Ltd	933	26,289
Pirelli & C SpA	54,870	324,802
Planet Technology Corp	16,240	33,673
PLDT Inc	18,620	468,816
Plus500 Ltd	112,037	744,317
Pola Orbis Holdings Inc	12,100	338,045
Polski Koncern Naftowy ORLEN SA	3,506	84,595
Polskie Gornictwo Naftowe i Gazownictwo SA	2,575,833	3,667,723
Poly Developments and Holdings Group Co Ltd	7,100	13,190
Polymetal International PLC	2,508	31,787
Polyus PJSC	321	29,622
Polyus PJSC	29,913	1,383,177
Porto Seguro SA	158,700	2,139,933
POSCO	844	178,719
POSCO Chemical Co Ltd	245	11,373
Posco International Corp	48,141	765,069
Postal Savings Bank of China Co Ltd	5,252,802	3,119,744
Poste Italiane SpA	75,896	800,345
Pou Chen Corp	4,292,000	5,320,176
Power Assets Holdings Ltd	447,709	3,220,639
Power Corp of Canada	49,089	1,059,729
Power Finance Corp Ltd	1,054,401	2,053,735
Power Financial Corp	52,876	1,218,768
Power Grid Corp of India Ltd	307,482	917,179
Power Logics Co Ltd	24,206	274,627
Powerlong Real Estate Holdings Ltd	194,418	97,053
Powertech Technology Inc	884,900	2,165,276
Powszechna Kasa Oszczednosci Bank Polski SA	40,724	467,607
Powszechny Zaklad Ubezpieczen SA	127,084	1,487,849
Poya International Co Ltd	187,000	2,528,695
PPB Group Bhd	5,900	26,698
PPDAI Group Inc	208	905
PrairieSky Royalty Ltd	28,529	401,709
President Chain Store Corp	833,000	8,059,257
President Securities Corp	188,000	82,925
Press Metal Aluminium Holdings Bhd	16,300	17,355
Prestige Estates Projects Ltd	31,753	123,212
Prima Meat Packers Ltd	76,500	1,458,428
Primax Electronics Ltd	510,000	888,327
Prince Housing & Development Corp	312,000	118,032
Pro Medicus Ltd	6,913	122,687
ProMOS Technologies Inc	4,669	-
Promotora y Operadora de Infraestructura SAB de CV	11,187	111,266
ProSiebenSat.1 Media SE	38,415	604,365
Protec Co Ltd	5,286	97,283
Protective Insurance Corp	349	6,062
Prothema Corp PLC	791	8,361
Proton Bank SA	26,798	0
Proximus SADP	21,118	623,355
Prudential PLC	692,024	15,113,483
Pruksa Holding PCL	461,600	320,603
Prysmian SpA	33,911	700,914

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
PSG Group Ltd	1,792	30,374
PTT Exploration & Production PCL	2,248,400	9,897,579
PTT Global Chemical PCL	4,800	10,017
PTT Global Chemical PCL	538,700	1,124,213
PTT PCL	6,761,293	10,747,959
PTT PCL	44,500	70,739
Public Bank Bhd	1,351,886	7,524,108
Public Financial Holdings Ltd	64,000	27,443
Publicis Groupe SA	29,335	1,551,074
Puma SE	51,939	3,469,039
Puregold Price Club Inc	2,273,200	1,994,346
Qantas Airways Ltd	1,801,341	6,826,091
Qatar Electricity & Water Co QSC	140,350	642,151
Qatar Fuel QSC	88,570	521,994
Qatar Insurance Co SAQ	1,978	19,045
Qatar International Islamic Bank QSC	113,000	232,750
Qatar Islamic Bank SAQ	47,560	216,951
Qatar National Bank QPSC	49,160	256,921
QBE Insurance Group Ltd	802,759	6,664,266
QIAGEN NV	90,735	3,682,286
QinetiQ Group PLC	1,133,777	4,031,625
QIWI plc	67,872	1,328,255
QL Resources Bhd	6,300	10,428
Qualicorp Consultoria e Corretora de Seguros SA	528,100	3,165,031
Quality Houses PCL	18,064,900	1,826,076
Quanta Computer Inc	29,000	56,395
Qudian Inc	250,572	1,879,290
Quebecor Inc	177,267	4,231,075
Quilter PLC	425,200	759,669
Quintis Ltd	183,864	38,063
Radiant Opto-Electronics Corp	2,636,000	8,826,414
Radware Ltd	2,600	64,298
Raia Drogasil SA	436,300	8,663,048
Raiffeisen Bank International AG	170,506	4,005,775
Rakuten Inc	191,200	2,271,543
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd	5,351	279,061
Ramsay Health Care Ltd	19,627	994,979
Rand Merchant Investment Holdings Ltd	9,248	22,278
Randstad NV	114,942	6,322,277
Ranhill Holdings Bhd	120,960	36,588
Ratch Group PCL	8,300	18,066
Rational AG	1,467	1,011,561
Raydium Semiconductor Corp	30,000	83,549
Raysum Co Ltd	117,400	1,085,302
RCR Tomlinson Ltd	126,109	76,992
REA Group Ltd	18,551	1,250,264
Realtek Semiconductor Corp	582,530	4,285,584
REC Ltd	1,539,677	3,682,600
Reckitt Benckiser Group PLC	100,657	7,960,518
Recordati SpA	309,511	12,921,596
Recruit Holdings Co Ltd	245,600	8,192,746
Red Electrica Corp SA	251,576	5,247,153
Red Star Macalline Group Corp Ltd	380,338	332,994
Redde PLC	218,800	293,504
Redefine Properties Ltd	1,007,597	645,948
Redington India Ltd	18,524	29,197
Redrow PLC	868,099	6,010,274
Regional SAB de CV	810,657	4,171,930
Regis Resources Ltd	50,608	187,515
Reinet Investments SCA	1,750	28,194
Reliance Industries Ltd	148,689	2,701,184
Reliance Industries Ltd	143,191	5,176,355
RELX PLC	1,059,211	25,728,202
Remgro Ltd	54,745	729,480
Remy Cointreau SA	3,406	491,826
Renault SA	85,151	5,361,471
Renesas Electronics Corp	115,600	574,030
Rentokil Initial PLC	267,609	1,353,829
Repsol SA	1,100,140	17,270,398
Repsol SA	1,100,140	611,135
Repsol SA	1,714	26,738
Resona Holdings Inc	2,179,300	9,074,011
Restaurant Brands International Inc	61,451	4,278,380
Restaurant Group PLC/The	561,487	941,849
Resurs Holding AB	217,302	1,295,165
Rexel SA	225,104	2,862,131
RHB Bank Bhd	1,088,697	1,472,672
Rheinmetall AG	75,162	9,214,250
Rhi Magnesita NV	63,197	3,900,707
Rhiphe Ltd	26,976	54,141
Richter Gedeon Nyrt	124,570	2,300,794

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Rickmers Maritime	228,100	4,383
Ricoh Co Ltd	180,353	1,801,186
Rightmove PLC	437,690	2,978,536
Rinnai Corp	4,800	305,179
Rio Tinto Ltd	362,944	26,427,250
Rio Tinto PLC	374,710	23,274,787
Rio Tinto PLC	253,528	15,804,936
RioCan Real Estate Investment Trust	20,083	399,432
Rion Co Ltd	30,800	580,323
RiseSun Real Estate Development Co Ltd	311,161	425,404
Ritchie Bros Auctioneers Inc	71,797	2,385,096
RMB Holdings Ltd	91,820	549,569
Robinson PCL	9,100	16,691
Robinsons Land Corp	27,276	14,028
Robinsons Retail Holdings Inc	532,620	769,276
Roche Holding AG	508,372	143,204,482
Rogers Communications Inc	111,000	5,954,544
Rohm Co Ltd	13,200	887,024
Rohto Pharmaceutical Co Ltd	7,700	208,973
Roland DG Corp	60,400	1,354,431
Rolls-Royce Holdings PLC	246,724	2,638,904
Ronshine China Holdings Ltd	44,000	54,236
Ros Agro PLC	35,271	415,492
Rosneft Oil Co PJSC	341,566	2,241,366
Rosneft Oil Co PJSC	134,881	883,471
ROSSETI PJSC	22,766,000	498,091
Rothschild & Co	24,882	807,566
Round One Corp	289,500	3,673,162
Royal Bank of Canada	527,226	41,984,649
Royal Bank of Scotland Group PLC	680,750	1,904,327
Royal Caribbean Cruises Ltd	61,201	7,418,173
Royal Dutch Shell PLC	1,398,841	45,763,502
Royal Dutch Shell PLC	1,322,451	43,440,389
Royal Dutch Shell PLC	155,267	10,103,224
Royal Mail PLC	826,200	2,228,139
Royal Unibrew A/S	53,819	3,933,369
RSA Insurance Group PLC	140,228	1,029,405
RTL Group SA	5,911	303,184
Rubis SCA	168	9,474
Ruentex Development Co Ltd	3,885	5,554
Ruentex Industries Ltd	551,937	1,341,659
Rumo SA	594,500	3,215,526
RusHydro PJSC	36,403,000	348,649
RWE AG	318,475	7,859,264
Ryanair Holdings PLC	52,285	3,353,560
Ryman Healthcare Ltd	54,686	431,576
Ryohin Keikaku Co Ltd	11,400	2,059,068
S-1 Corp	174	14,708
SACI Falabella	8,384	54,641
Safe Bulkers Inc	1,984	3,095
Safestore Holdings PLC	255,527	1,995,159
Safran SA	46,224	6,782,652
Saga PLC	954,354	483,170
Sagax AB	36,911	143,217
Sage Group PLC/The	480,599	4,907,947
SAIC Motor Corp Ltd	1,170,392	4,345,325
Sailun Group Co Ltd	346,320	149,756
Saizeriya Co Ltd	16,900	366,893
Salmar ASA	60,341	2,624,953
Salzgitter AG	74,413	2,133,792
Sam Young Electronics Co Ltd	8,151	81,182
Sammok S-Form Co Ltd	3,424	36,178
Sampo Oyj	129,321	6,111,739
Samsung Biologics Co Ltd	194	53,765
Samsung C&T Corp	989	81,971
Samsung Card Co Ltd	56,737	1,877,065
Samsung Electro-Mechanics Co Ltd	627	53,108
Samsung Electronics Co Ltd	1,923,630	78,301,312
Samsung Electronics Co Ltd	16,478	16,758,126
Samsung Engineering Co Ltd	72,552	1,077,614
Samsung Fire & Marine Insurance Co Ltd	11,133	2,584,025
Samsung Heavy Industries Co Ltd	4,757	33,618
Samsung Life Insurance Co Ltd	10,052	727,794
Samsung SDI Co Ltd	40,171	8,227,984
Samsung SDS Co Ltd	4,453	829,165
Samsung Securities Co Ltd	52,034	1,762,031
Samyang Holdings Corp	1,213	77,424
Samyang Tongsang Co Ltd	842	48,129
San Far Property Ltd	158,000	105,555
San Holdings Inc	3,900	86,152
Sandfire Resources NL	259,609	1,218,788



<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Sands China Ltd	1,486,724	7,107,730
Sandvik AB	464,563	8,542,007
Sanki Engineering Co Ltd	24,500	283,794
Sankyo Co Ltd	5,900	213,570
Sankyu Inc	63,700	3,346,408
Sanlam Ltd	20,066	111,221
Sanne Group PLC	528,200	4,725,849
Sanofi	638,178	55,168,152
Sanofi	111,800	4,837,586
Sanoma Oyj	29,761	287,572
Santander Bank Polska SA	385	38,281
Santen Pharmaceutical Co Ltd	54,500	902,938
Santos Ltd	1,126,213	5,595,465
Sany Heavy Equipment International Holdings Co Ltd	1,387,000	500,652
Sany Heavy Industry Co Ltd	3,179,140	6,054,359
Sao Martinho SA	203,600	1,069,887
SAP SE	278,024	38,234,288
SAP SE	25,106	3,434,501
Sappi Ltd	5,745	22,363
Sapporo Holdings Ltd	31,100	654,965
Saputo Inc	32,253	967,528
Saracen Mineral Holdings Ltd	76,540	197,660
Sartorius Stedim Biotech	3,930	620,750
SAS AB	419,545	559,803
Sasol Ltd	23,912	594,213
Sasol Ltd	85,004	2,111,107
SATS Ltd	89,300	344,540
Savills PLC	338,888	3,868,786
Sawai Pharmaceutical Co Ltd	72,100	3,894,765
Saxa Holdings Inc	2,500	43,577
Sberbank of Russia PJSC	2,953,287	11,162,325
Sberbank of Russia PJSC	1,321,110	20,228,076
SBI Holdings Inc/Japan	32,209	797,303
Scandic Hotels Group AB	217,700	1,920,496
Scandinavian Tobacco Group A/S	100,083	1,168,195
Scentre Group	1,501,762	4,046,828
Schibsted ASA	14,119	368,291
Schindler Holding AG	5,704	1,271,261
Schindler Holding AG	2,849	622,981
Schneider Electric SE	139,567	12,676,971
Schroders PLC	16,906	656,246
SCOR SE	22,663	995,181
Scorpio Bulkers Inc	1,333	6,132
Scorpio Tankers Inc	900	26,568
Seagate Technology PLC	157,420	7,417,630
SEB SA	3,240	583,344
Sebang Co Ltd	1,363	16,703
Sebang Global Battery Co Ltd	1,653	61,201
Secom Co Ltd	74,400	6,404,173
Sectra AB	1,476	53,531
Securitas AB	113,564	1,993,876
Security Bank Corp	2,990	9,921
SEEK Ltd	45,118	669,958
Sega Sammy Holdings Inc	36,626	444,992
Segro PLC	159,621	1,483,399
Seibu Holdings Inc	73,900	1,231,895
Seiko Epson Corp	118,500	1,875,278
Seiko Holdings Corp	15,700	319,421
Sekisui Chemical Co Ltd	435,600	6,541,682
Sekisui House Ltd	85,900	1,415,588
Selcuk Eczza Deposu Ticaret ve Sanayi A.S.	94,950	80,110
Sembcorp Industries Ltd	114,800	204,492
Semen Indonesia Persero Tbk PT	37,012	30,325
Semiconductor Manufacturing International Corp	33,000	36,749
Senior PLC	91,178	250,419
Senko Group Holdings Co Ltd	195,200	1,541,815
Sensata Technologies Holding PLC	6,203	303,947
Seohan Co Ltd	278,417	391,831
Seoul Semiconductor Co Ltd	7,346	114,836
Ser Educacional SA	72,400	469,425
Seria Co Ltd	132,800	3,067,934
Service Stream Ltd	642,080	1,266,129
SES SA	50,767	794,935
Seven & i Holdings Co Ltd	189,600	6,419,722
Seven Bank Ltd	93,000	243,419
Severn Trent PLC	31,883	831,027
Severstal PJSC	842	14,302
Severstal PJSC	543,725	9,161,766
SFA Engineering Corp	37,040	1,294,387
SFP Holdings Co Ltd	33,100	552,998
SG Holdings Co Ltd	21,300	603,968

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
SGS SA	752	1,918,178
Shandong Chenming Paper Holdings Ltd	132,500	58,173
Shandong Weigao Group Medical Polymer Co Ltd	1,172,000	1,062,113
Shanghai Baosight Software Co Ltd	106,210	193,408
Shanghai Commercial & Savings Bank Ltd/The	270,670	489,758
Shanghai Electric Group Co Ltd	34,000	12,316
Shanghai Fosun Pharmaceutical Group Co Ltd	6,000	18,163
Shanghai Industrial Holdings Ltd	82,692	179,303
Shanghai Jahwa United Co Ltd	70,482	319,659
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	15,264	18,469
Shanghai Maling Aquarius Co Ltd	749,200	1,003,544
Shanghai Metersbonwe Fashion & Accessories Co Ltd	46,118	17,659
Shanghai Pharmaceuticals Holding Co Ltd	1,701,800	3,345,875
Shanghai Pudong Development Bank Co Ltd	105,600	179,580
Shanghai Shimao Co Ltd	1,831,766	1,229,481
Shangri-La Asia Ltd	194,116	244,741
Shanxi Taigang Stainless Steel Co Ltd	2,456,982	1,455,952
Sharp Corp/Japan	26,100	286,339
Shaw Communications Inc	67,992	1,390,278
Shenwan Hongyuan Group Co Ltd	14,800	10,796
Shenzhen Centralcon Investment Holding Co Ltd	106,100	153,396
Shenzhen Expressway Co Ltd	1,172,000	1,408,650
Shenzhen Gongjin Electronics Co Ltd	159,000	214,367
Shenzhen International Holdings Ltd	2,427,454	4,816,069
Shenzhen Investment Ltd	24,000	8,847
Shenzhou International Group Holdings Ltd	8,000	109,978
Shibaura Mechatronics Corp	26,900	674,622
Shimadzu Corp	30,000	735,660
Shimamura Co Ltd	3,100	231,622
Shimano Inc	10,700	1,591,990
Shimao Property Holdings Ltd	812,500	2,475,200
Shimizu Corp	79,800	662,901
Shin Kong Financial Holding Co Ltd	118,200	35,887
Shin Zu Shing Co Ltd	28,000	105,024
Shinagawa Refractories Co Ltd	18,200	499,343
Shindengen Electric Manufacturing Co Ltd	41,100	1,403,824
Shin-Etsu Chemical Co Ltd	98,100	9,137,122
Shin-Etsu Polymer Co Ltd	75,500	547,294
Shinhan Financial Group Co Ltd	422,026	16,411,005
Shinkong Synthetic Fibers Corp	358,000	160,215
Shinnihon Corp	4,701	38,877
Shinsegae Engineering & Construction Co Ltd	1,138	30,996
Shinsegae Inc	2,407	627,469
Shinsegae Information & Communication Co Ltd	308	32,410
Shinsei Bank Ltd	21,400	332,302
Shionogi & Co Ltd	245,500	14,148,037
Ship Finance International Ltd	1,498	18,740
Shiseido Co Ltd	57,100	4,303,964
Shizuoka Bank Ltd/The	71,300	525,452
Shizuoka Gas Co Ltd	6,400	48,769
Shopify Inc	18,333	5,517,188
Shoprite Holdings Ltd	4,829	53,991
Showa Corp	447,100	6,025,517
Showa Denko KK	21,000	617,876
Shree Cement Ltd	97	30,494
Shriram Transport Finance Co Ltd	1,738	27,193
Shui On Land Ltd	2,403,000	556,727
Shun Tak Holdings Ltd	1,724,000	690,703
Shunfa Hengye Corp	536,005	234,121
Siam Cement PCL/The	5,500	84,650
Siam Cement PCL/The	170,600	2,625,685
Siam Commercial Bank PCL/The	9,800	44,578
Siemens AG	216,280	25,762,954
Siemens Gamesa Renewable Energy SA	32,782	545,796
Siemens Healthineers AG	20,861	881,604
Sierra Wireless Inc	23,700	286,296
Signify NV	384,477	11,383,907
Sigurd Microelectronics Corp	221,000	211,327
Sihuan Pharmaceutical Holdings Group Ltd	770,000	173,466
Sika AG	18,008	3,077,059
Silergy Corp	692,878	13,563,316
Silicon Works Co Ltd	30,397	1,133,323
SillaJen Inc	721	30,847
Siltronic AG	14,244	1,042,042
SIM Technology Group Ltd	564,000	22,019
SimCorp A/S	18,058	1,749,593
Sime Darby Bhd	1,239,217	677,709
Sime Darby Plantation Bhd	26,317	31,332
Sime Darby Property Bhd	31,317	7,806
Simplo Technology Co Ltd	106,000	854,908
Sindoh Co Ltd	1,547	63,306
Sinfonia Technology Co Ltd	30,400	347,622

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Singapore Airlines Ltd	71,300	488,526
Singapore Exchange Ltd	363,850	2,129,932
Singapore Press Holdings Ltd	221,486	399,443
Singapore Technologies Engineering Ltd	221,400	677,480
Singapore Telecommunications Ltd.	3,452,900	8,932,444
Sinher Technology Inc	14,000	20,577
Sino Biopharmaceutical Ltd	82,000	83,863
Sino Land Co Ltd	455,943	764,525
Sino-American Silicon Products Inc	818,000	2,149,062
Sinon Corp	77,000	52,309
Sino-Ocean Group Holding Ltd	36,855	15,662
SinoPac Financial Holdings Co Ltd	107,113	45,005
Sinopec Engineering Group Co Ltd	1,639,500	1,389,247
Sinopec Shanghai Petrochemical Co Ltd	42,000	16,666
Sinopharm Group Co Ltd	634,800	2,234,496
Sinotrans Ltd	1,297,000	471,485
Sinotruk Hong Kong Ltd	3,636,000	6,292,316
Sintercast AB	1,777	30,261
Sistema PJSFC	127,900	394,955
SITC International Holdings Co Ltd	1,405,000	1,431,526
Sitronix Technology Corp	95,000	397,624
SJM Holdings Ltd	311,200	354,121
SK Holdings Co Ltd	411	82,581
SK Hynix Inc	234,759	14,130,473
SK Innovation Co Ltd	5,246	722,396
SK Telecom Co Ltd	30,989	6,951,155
SK Telecom Co Ltd	80,600	1,994,850
Skandinaviska Enskilda Banken AB	229,313	2,123,534
Skanska AB	47,383	856,430
SK-Electronics Co Ltd	24,500	475,265
SKF AB	373,579	6,875,107
SkiStar AB	8,025	98,775
Skyworth Group Ltd	4,636,000	1,246,157
SM Investments Corp	109,291	2,067,005
SM Prime Holdings Inc	680,900	493,049
SmartCentres Real Estate Investment Trust	10,000	254,142
SmartGroup Corp Ltd	212,730	1,245,022
SMC Corp/Japan	8,100	3,020,020
Smith & Nephew PLC	417,595	9,061,619
Smith & Nephew PLC	42,683	1,858,418
Smiths Group PLC	55,492	1,105,276
Smurfit Kappa Group PLC	240,003	7,272,926
Snam SpA	296,275	1,474,767
SNC-Lavalin Group Inc	27,536	557,990
Sobha Ltd	8,743	67,883
Societa Cattolica di Assicurazioni SC	58,189	521,179
Societa Iniziative Autostradali e Servizi SpA	649,897	12,071,079
Societatea Nationala de Gaze Naturale ROMGAZ SA	52,332	405,573
Societe BIC SA	11,195	854,812
Societe Generale SA	511,353	12,939,351
Soda Sanayii AS	173,710	191,009
Sodexo SA	12,815	1,500,235
Softbank Corp	236,700	3,074,639
SoftBank Group Corp	317,000	15,196,816
Softcat PLC	465,158	5,751,345
Softcreate Holdings Corp	14,400	199,948
Sohgo Security Services Co Ltd	9,800	452,070
SOHO China Ltd	20,478	7,234
S-Oil Corp	30,646	2,221,513
Sojitz Corp	1,929,000	6,194,858
Solar A/S	571	27,531
Sole Realisation Co Plc	3,440	32,179
Solvay SA	10,269	1,065,355
Sompo Holdings Inc	90,200	3,483,592
Sonic Healthcare Ltd	65,400	1,243,740
Sonova Holding AG	8,096	1,841,736
Sony Corp	179,500	9,409,839
Sony Financial Holdings Inc	49,900	1,198,637
Sopra Steria Group	5,613	655,189
South32 Ltd	6,400,790	14,279,070
Southern Cross Media Group Ltd	2,156,500	1,891,655
SP Setia Bhd Group	14,057	7,347
SPAR Group Ltd/The	26,767	354,641
SpareBank 1 Nord Norge	164,991	1,313,960
Sparebank 1 Oestlandet	5,661	56,437
SpareBank 1 SMN	178,656	2,047,219
SpareBank 1 SR-Bank ASA	113,400	1,381,913
Spark New Zealand Ltd	280,142	752,629
Speedy Hire PLC	24,002	19,245
Spigen Korea Co Ltd	4,708	265,033
Spirax-Sarco Engineering PLC	10,649	1,244,842

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
SPT Energy Group Inc	519,390	53,850
Square Pharmaceuticals Ltd	455,600	1,420,115
SRH NV	99,551	-
Sri Rejeki Isman Tbk PT	32,744,300	783,406
Srisawad Corp PCL	1,443,750	2,648,111
SSAB AB	368,731	1,286,437
Ssanyong Cement Industrial Co Ltd	376,373	2,053,566
Ssanyong Motor Co	30,608	107,227
SSE PLC	1,056,384	15,084,843
SSI Group Inc	1,014,000	68,280
SSP Group Plc	384,302	3,355,234
SSY Group Ltd	18,000	16,266
St Barbara Ltd	907,181	1,871,646
St James's Place PLC	646,546	9,034,994
St Marc Holdings Co Ltd	6,200	132,068
Stagecoach Group PLC	528,434	853,451
Standard Bank Group Ltd	528,218	7,367,051
Standard Chartered PLC	862,854	7,843,019
Standard Foods Corp	4,935	9,645
Standard Life Aberdeen PLC	347,817	1,304,096
Stanley Electric Co Ltd	18,300	449,772
Stantec Inc	98,500	2,369,126
Stark Technology Inc	14,291	23,742
Stars Group Inc/The	31,167	533,065
State Bank of India	20,563	108,077
State Bank of India	10,575	547,785
STERIS PLC	4,252	633,038
SThree PLC	4,427	16,058
STMicroelectronics NV	187,859	3,337,369
STMicroelectronics NV	52,114	918,249
Stockland	336,145	983,660
Stora Enso Oyj	85,589	1,007,340
Stratasys Ltd	998	29,311
Straumann Holding AG	1,450	1,281,056
Stroeer SE & Co KGaA	27,460	2,065,480
Subaru Corp	86,700	2,107,549
Suez	49,338	713,002
Sul America SA	545,775	5,342,903
SUMCO Corp	39,300	467,631
Sumitomo Bakelite Co Ltd	13,200	471,079
Sumitomo Chemical Co Ltd	464,023	2,153,439
Sumitomo Corp	519,400	7,870,062
Sumitomo Dainippon Pharma Co Ltd	46,900	889,333
Sumitomo Electric Industries Ltd	521,900	6,851,936
Sumitomo Heavy Industries Ltd	246,200	8,466,410
Sumitomo Metal Mining Co Ltd	32,600	974,006
Sumitomo Mitsui Construction Co Ltd	348,000	1,928,309
Sumitomo Mitsui Financial Group Inc	395,134	13,958,418
Sumitomo Mitsui Trust Holdings Inc	61,106	2,215,334
Sumitomo Realty & Development Co Ltd	46,300	1,653,633
Sumitomo Rubber Industries Ltd	23,300	269,462
Sun Art Retail Group Ltd	25,959	24,588
Sun Frontier Fudousan Co Ltd	171,500	1,618,856
Sun Hung Kai Properties Ltd	226,091	3,834,503
Sun Life Financial Inc	105,229	4,366,993
Sun Pharmaceutical Industries Ltd	9,332	54,260
Sunac China Holdings Ltd	153,000	752,026
Suncor Energy Inc	226,115	7,068,527
Suncorp Group Ltd	191,400	1,809,222
Sundrug Co Ltd	10,400	281,478
SUNeVision Holdings Ltd	302,000	262,861
Suning.com Co Ltd	6,800	11,366
Sunny Optical Technology Group Co Ltd	8,100	83,670
Sunrex Technology Corp	41,168	25,184
Suntec Real Estate Investment Trust	292,300	419,130
Suntory Beverage & Food Ltd	67,100	2,917,797
Supalai PCL	375,500	287,739
Super Group Ltd/South Africa	29,787	69,476
Super Retail Group Ltd	241,009	1,391,924
Surgutneftegas PJSC	34,165	14,235
Surgutneftegas PJSC	4,092	27,744
Surgutneftegas PJSC	245,648	1,009,613
Surya Citra Media Tbk PT	75,000	8,547
Sushiro Global Holdings Ltd	8,900	531,158
Suzano SA	271,657	2,328,397
Suzuken Co Ltd/Aichi Japan	45,400	2,663,152
Suzuki Motor Corp	108,300	5,090,321
Svenska Handelsbanken AB	517,003	5,119,768
Swatch Group AG/The	7,607	412,338
Swatch Group AG/The	7,366	2,111,587
Sweco AB	90,719	2,491,345

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Swedbank AB	428,675	6,442,923
Swedish Match AB	120,478	5,090,144
Swedish Orphan Biovitrum AB	363,958	7,015,788
Sweeten Real Estate Development Co Ltd	52,000	49,054
Swiber Holdings Ltd	116,350	9,374
Swire Pacific Ltd	240,438	2,954,502
Swire Pacific Ltd	332,500	629,888
Swire Properties Ltd	175,732	709,676
Swiss Life Holding AG	48,731	24,180,572
Swiss Prime Site AG	10,433	912,219
Swiss Re AG	176,968	18,012,620
Swisscom AG	3,780	1,900,080
Syarikat Takaful Malaysia Keluarga Bhd	492,943	817,099
Sydbank A/S	74,073	1,413,874
Sydney Airport	153,953	868,614
Symrise AG	17,957	1,730,841
Syncmold Enterprise Corp	126,000	340,765
Synnex Technology International Corp	226,850	284,845
Sysage Technology Co Ltd	5,000	5,940
Sysmex Corp	24,300	1,584,890
Systema Corp	142,200	2,325,565
Systex Corp	102,000	251,884
T&D Holdings Inc	391,400	4,248,583
Tabcorp Holdings Ltd	294,569	919,876
Taekwang Industrial Co Ltd	80	91,456
Taichung Commercial Bank Co Ltd	870,611	350,380
Taiheiyō Cement Corp	16,700	505,309
Taiko Bank Ltd/The	400	6,189
TaiMed Biologics Inc	2,000	10,238
Taisei Corp	29,400	1,068,322
Taishin Financial Holding Co Ltd	630,254	290,173
Taisho Pharmaceutical Holdings Co Ltd	4,700	360,767
Taiwan Business Bank	7,267,632	3,193,972
Taiwan Cement Corp	52,600	77,987
Taiwan Cooperative Financial Holding Co Ltd	1,832,625	1,227,277
Taiwan FU Hsing Industrial Co Ltd	122,000	183,631
Taiwan High Speed Rail Corp	563,000	828,381
Taiwan Mobile Co Ltd	17,000	67,049
Taiwan Navigation Co Ltd	111,000	69,868
Taiwan PCB Techvest Co Ltd	1,113,000	1,322,291
Taiwan Semiconductor Manufacturing Co Ltd	4,342,627	33,416,116
Taiwan Semiconductor Manufacturing Co Ltd	941,458	36,876,910
Taiwan Styrene Monomer	1,443,000	1,140,574
Taiwan Surface Mounting Technology Corp	89,000	167,057
Taiyo Nippon Sanso Corp	20,100	426,850
Takaoka Toko Co Ltd	2,400	26,909
Takeda Pharmaceutical Co Ltd	494,721	17,554,468
Takuma Co Ltd	133,100	1,654,176
TAL Education Group	166,893	6,358,623
Talanx AG	16,174	701,762
Tamron Co Ltd	7,800	159,634
Tarkett SA	69,806	1,637,599
Taro Pharmaceutical Industries Ltd	19,784	1,689,949
Taseko Mines Ltd	24,228	12,841
Tata Consultancy Services Ltd	593,959	19,171,209
Tata Motors Ltd	17,840	41,985
Tata Power Co Ltd/The	12,386	12,381
Tata Steel Ltd	4,282	31,314
Tate & Lyle PLC	1,274,413	11,976,447
Tatneft PJSC	4,013	49,397
Tatneft PJSC	128,987	9,519,241
Tatung Co Ltd	22,000	13,281
Tauron Polska Energia SA	1,764,200	810,855
TAV Havalimanlari Holding AS	963,738	4,498,777
Taylor Wimpey PLC	4,518,932	9,072,590
TC Energy Corp	130,668	6,491,652
TCI Co Ltd	82,512	1,134,359
TCL Electronics Holdings Ltd	307,000	148,146
TCS Group Holding PLC	206,252	4,042,539
TDC Soft Inc	3,000	23,974
TDK Corp	18,700	1,447,540
Te Chang Construction Co Ltd	36,000	34,888
TE Connectivity Ltd	102,422	9,809,979
Tecan Group AG	593	153,998
Tech Mahindra Ltd	100,698	1,032,035
TechnipFMC PLC	61,837	1,604,052
Technology One Ltd	311,250	1,721,147
Techtronic Industries Co Ltd	473,216	3,622,185
Teck Resources Ltd	550,939	12,741,057
Teekay Corp	1,847	6,354
Teijin Ltd	342,400	5,838,025

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Tele2 AB	70,430	1,028,569
Telecom Argentina SA	900	15,903
Telecom Italia SpA/Milano	4,728,898	2,586,007
Telefonaktiebolaget LM Ericsson	527,995	5,013,511
Telefonaktiebolaget LM Ericsson	123,233	1,170,714
Telefonica Brasil SA	538,159	7,006,830
Telefonica Deutschland Holding AG	135,546	379,262
Telefonica SA	1,411,059	11,603,530
Telekom Austria AG	97,040	733,781
Telekom Malaysia Bhd	581,552	562,906
Telekomunikasi Indonesia Persero Tbk PT	26,387,625	7,732,774
Telenet Group Holding NV	117,863	6,576,899
Telenor ASA	587,080	12,470,040
Teleperformance	8,385	1,682,506
Television Francaise 1	172,453	1,818,567
Telia Co AB	2,875,766	12,782,284
Telkom SA SOC Ltd	360,568	2,357,292
Telstra Corp Ltd	602,889	1,628,848
Telus Corp.	75,749	2,795,970
Telus Corp.	30,501	1,129,943
Temenos AG	15,345	2,748,722
TEN Square Games SA	1,580	55,926
Tenaga Nasional Bhd	34,600	115,878
Tenaris SA	65,905	863,856
Tencent Holdings Ltd	1,869,660	84,382,991
Tencent Holdings Ltd	54,690	2,475,269
Tencent Music Entertainment Group	1,040	15,590
Terna Rete Elettrica Nazionale SpA	314,043	2,002,741
Ternium SA	116,131	2,604,818
Terumo Corp	92,400	2,752,961
Tesco PLC	9,498,603	27,405,477
Teva Pharmaceutical Industries Ltd	154,599	1,426,949
Texhong Textile Group Ltd	147,500	165,200
TFI International Inc	173,800	5,270,858
T-Gaia Corp	58,800	1,111,710
Thai Oil PCL	242,600	526,059
Thai Union Group PCL	28,200	16,828
Thai Union Group PCL	661,500	394,732
Thales SA	110,317	13,649,596
Thanachart Capital PCL	2,188,700	3,960,964
THK Co Ltd	15,800	377,622
Thomson Reuters Corp	42,785	2,766,005
thyssenkrupp AG	60,740	887,115
Tianneng Power International Ltd	2,540,000	2,045,005
Tieto Oyj	109,684	3,255,107
Tiger Brands Ltd	1,772	28,111
TIM Participacoes SA	10,605	32,180
TIM Participacoes SA	282,851	4,234,279
Times China Holdings Ltd	487,000	974,935
Tinexta Spa	74,990	1,123,846
Tingyi Cayman Islands Holding Corp	2,365,344	3,948,043
TIS Inc	90,800	4,626,805
Titan Cement Co SA	387	7,563
Titan Co Ltd	3,432	66,194
TMB Bank PCL	9,911,600	633,463
TOA Paint Thailand PCL	3,221,614	3,834,317
Tobu Railway Co Ltd	28,841	840,549
Toei Animation Co Ltd	19,900	923,520
Toei Co Ltd	13,600	1,890,923
Toho Co Ltd/Tokyo	16,300	692,909
Toho Gas Co Ltd	10,500	386,416
Toho Holdings Co Ltd	158,500	3,551,318
Tohoku Electric Power Co Inc	58,400	590,288
Tokai Corp/Gifu	4,300	91,077
Tokai Rika Co Ltd	127,400	2,101,260
Token Corp	23,600	1,333,989
Tokio Marine Holdings Inc	522,600	26,188,207
Tokmanni Group Corp	205,291	1,874,960
Tokuyama Corp	92,400	2,497,390
Tokyo Century Corp	51,600	2,176,740
Tokyo Electric Power Co Holdings Inc	916,800	4,782,268
Tokyo Electron Device Ltd	9,300	163,488
Tokyo Electron Ltd	33,942	4,763,347
Tokyo Gas Co Ltd	56,900	1,340,113
Tokyo Sangyo Co Ltd	8,000	36,904
Tokyu Corp	291,100	5,163,283
Tokyu Fudosan Holdings Corp	84,100	464,447
TOMONY Holdings Inc	13,400	45,023
Tomra Systems ASA	22,275	732,568
Tomy Co Ltd	250,500	2,913,277
Tong Ren Tang Technologies Co Ltd	7,000	8,342

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Top Engineering Co Ltd	17,583	154,564
Top Glove Corp Bhd	16,400	19,486
TOPBI International Holdings Ltd	4,000	10,972
Toppan Printing Co Ltd	33,500	508,377
Toray Industries Inc	193,800	1,473,556
Torii Pharmaceutical Co Ltd	20,800	500,984
Toronto-Dominion Bank/The	859,415	50,308,181
Toshiba Corp	79,800	2,484,955
Toshiba TEC Corp	10,000	278,355
Tosoh Corp	390,400	5,489,660
Total Access Communication PCL	8,100	13,999
Total Produce PLC	740,823	1,231,728
TOTAL SA	843,057	47,307,629
TOTAL SA	73,700	4,111,723
TOTO Ltd	21,900	864,902
TOTVS SA	106,400	1,220,672
Tourmaline Oil Corp	156,136	1,992,997
Towa Pharmaceutical Co Ltd	28,800	731,361
Towngas China Co Ltd	11,221	8,086
Toyo Ink SC Holdings Co Ltd	109,400	2,362,853
Toyo Seikan Group Holdings Ltd	20,600	408,788
Toyo Suisan Kaisha Ltd	11,900	490,403
Toyoda Gosei Co Ltd	227,900	4,444,198
Toyota Industries Corp	20,900	1,150,334
Toyota Motor Corp	324,000	20,112,419
Toyota Tsusho Corp	29,400	890,950
TP ICAP PLC	202,677	772,809
TPG Telecom Ltd	288,660	1,304,532
TPV Technology Ltd	109,656	33,125
Trainline PLC	390,800	2,049,916
Trakya Cam Sanayii AS	799,309	404,906
TransAlta Corp	63,100	410,781
Transcosmos Inc	11,900	265,745
Transmissora Alianca de Energia Eletrica SA	215,700	1,528,554
Transocean Ltd	29,031	186,089
Transportadora de Gas del Sur SA	800	11,568
Transurban Group	378,497	3,915,095
TravelSky Technology Ltd	12,000	24,115
Travis Perkins PLC	207,506	3,365,864
Treasury Wine Estates Ltd	100,446	1,051,681
Trend Micro Inc/Japan	23,600	1,052,515
Tricon Capital Group Inc	171,900	1,315,477
Trident Ltd/India	460,800	415,556
Trinseo SA	83,665	3,542,376
Tripod Technology Corp	710,000	2,514,529
Tronox Holdings PLC	1,844	23,566
True Corp PCL	129,802	24,760
Truworths International Ltd	893,564	4,435,740
Tryg A/S	18,435	600,249
TS Tech Co Ltd	183,400	4,992,688
Tsingtao Brewery Co Ltd	108,000	687,744
Tsuruha Holdings Inc	27,000	2,496,009
TUI AG	59,702	586,891
Tupras Turkiye Petrol Rafinerileri AS	1,548	30,778
Tupy SA	205,700	1,121,175
Turk Hava Yollari AO	7,031	15,669
Turkcell Iletisim Hizmetleri AS	13,665	30,241
Turkiye Garanti Bankasi AS	821,052	1,291,766
Turkiye Halk Bankasi AS	249,864	247,963
Turkiye Is Bankasi AS	4,724,384	4,941,653
Turkiye Sise ve Cam Fabrikalari AS	2,396,429	2,150,323
Turkiye Vakiflar Bankasi TAO	7,672,023	5,557,707
Ube Industries Ltd	225,300	4,671,619
Ubisoft Entertainment SA	80,421	6,304,606
UBS Group AG	783,496	9,321,593
UCB SA	304,464	25,283,094
Uchida Yoko Co Ltd	5,600	183,999
Ulker Biskuvi Sanayi AS	7,478	25,134
Ultra Petroleum Corp	6,019	1,083
Ultrapar Participacoes SA	8,876	46,549
UltraTech Cement Ltd	1,116	73,513
Ulvac Inc	80,100	2,538,904
Umicore SA	29,261	939,693
UMS Holdings Ltd	1,664,000	774,840
Uni Land SpA	8,271	7,563
Unibail-Rodamco-Westfield	50,920	366,979
Unibail-Rodamco-Westfield	16,969	2,545,977
Unicharm Corp	56,200	1,692,155
UniCredit SpA	298,168	3,676,010
Unieuro SpA	35,562	570,212
Unifin Financiera SAB de CV SOFOM ENR	2,484,231	5,517,597

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Unilever Indonesia Tbk PT	17,000	54,150
Unilever NV	809,106	49,350,733
Unilever PLC	156,962	9,777,526
Unilever PLC	21,800	1,350,946
Unimicron Technology Corp	1,185,000	1,344,878
Uniper SE	29,386	891,167
Unipol Gruppo SpA	278,284	1,357,325
UnipolSai Assicurazioni SpA	857,356	2,205,591
Uni-President China Holdings Ltd	215,000	239,424
Uni-President Enterprises Corp	2,343,472	6,239,802
United Development Co QSC	236,983	901,398
United Integrated Services Co Ltd	34,000	166,390
United Internet AG	18,965	625,459
United Microelectronics Corp	2,651,000	1,190,665
United Overseas Bank Ltd	1,055,601	20,387,194
United Spirits Ltd	3,200	27,113
United Tractors Tbk PT	2,271,200	4,533,558
United Urban Investment Corp	408	683,913
United Utilities Group PLC	96,334	959,746
Universal Robina Corp	8,860	28,706
Universal Scientific Industrial Shanghai Co Ltd	201,600	353,695
Unizyx Holding Corp	774,000	549,484
UOL Group Ltd	65,905	367,776
UPL Ltd	3,722	50,739
UPM-Kymmene Oyj	75,157	2,000,211
USS Co Ltd	31,200	614,791
Vale SA	34,961	472,696
Vale SA	264,777	3,558,603
Valeo SA	86,092	2,803,990
Valmet Oyj	102,400	2,556,161
Valor Holdings Co Ltd	53,400	1,108,246
Value Partners Group Ltd	3,802,000	2,535,478
Vanguard International Semiconductor Corp	1,522,000	3,194,977
Vedan International Holdings Ltd	160,000	15,770
Vedanta Ltd	1,272,442	3,213,019
Venture Corp Ltd	211,700	2,548,943
Veolia Environnement SA	74,199	1,809,944
Verbund AG	12,620	661,096
Vermilion Energy Inc	19,490	424,328
Vestas Wind Systems A/S	44,258	3,828,850
Vestel Beyaz Esya Sanayi ve Ticaret AS	95,275	293,205
Vestel Elektronik Sanayi ve Ticaret AS	639,610	1,366,801
Vicinity Centres	448,051	770,328
Victrix PLC	45,990	1,266,621
Vienna Insurance Group AG Wiener Versicherung Gruppe	71,512	1,836,425
Vietnam Dairy Products JSC	219,190	1,156,849
Vietnam Technological & Commercial Joint Stock Bank	1,175,610	1,026,546
Vifor Pharma AG	6,186	894,908
Vilmorin & Cie SA	12	687
Vinci SA	73,339	7,521,675
Vipshop Holdings Ltd	63,241	545,770
Virbac SA	333	63,785
Virgin Australia Holdings Ltd.	1,021,479	-
Visang Education Inc	3,451	27,288
Vitasoy International Holdings Ltd	2,659,388	12,782,082
Vitrolife AB	74,850	1,460,181
Vivendi SA	271,393	7,482,402
Vodacom Group Ltd	6,655	56,478
Vodafone Group PLC	5,658,096	9,312,411
Vodafone Group PLC	39,952	652,416
Vodafone Idea Ltd	77,006	13,499
voestalpine AG	15,484	479,094
Volkswagen AG	24,834	4,274,669
Voltronic Power Technology Corp	354,935	7,736,473
Volvo AB	215,186	3,417,436
Vonovia SE	69,429	3,320,763
Vontobel Holding AG	3,244	180,666
VP Bank AG	235	38,034
VTB Bank PJSC	10,240,528	6,493
VTB Bank PJSC	12,585	15,832
VTech Holdings Ltd	137,700	1,232,029
Wacker Chemie AG	22,597	1,790,535
Wacker Neuson SE	31,389	790,697
Wal-Mart de Mexico SAB de CV	8,046,901	21,943,828
Walsin Technology Corp	3,000	15,841
Want Want China Holdings Ltd	665,105	540,597
Wartsila OYJ Abp	275,577	4,002,866
Washington H Soul Pattinson & Co Ltd	16,356	252,397
WaVe Life Sciences Ltd	398	10,384
WEG SA	9,206	51,307
Weibo Corp	629	27,393



<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Weichai Power Co Ltd	3,650,592	6,168,040
Weifu High-Technology Group Co Ltd	720,500	1,946,985
Weir Group PLC/The	39,678	780,955
Welcia Holdings Co Ltd	6,300	256,409
Wendel SA	3,921	535,382
Wens Foodstuffs Group Co Ltd	2,900	15,141
Wereldhave NV	36,600	960,309
Wesfarmers Ltd	160,388	4,069,890
West China Cement Ltd	470,000	72,192
West Fraser Timber Co Ltd	110,300	5,039,151
West Japan Railway Co	58,100	4,700,200
WestJet Airlines Ltd	137,100	3,225,142
Westpac Banking Corp	491,714	9,785,909
Westports Holdings Bhd	13,300	12,680
Westshore Terminals Investment Corp	85,600	1,439,822
WH Group Ltd	14,213,699	14,409,280
Wharf Holdings Ltd/The	166,572	441,349
Wharf Real Estate Investment Co Ltd	170,572	1,201,919
Wheaton Precious Metals Corp	65,152	1,579,004
Wheelock & Co Ltd	434,531	3,114,718
Whitbread PLC	25,359	1,493,982
Whitehaven Coal Ltd	666,000	1,710,558
Wienerberger AG	80,177	1,981,332
Wijaya Karya Bangunan Gedung Tbk PT	3,355,431	81,229
Willis Towers Watson PLC	61,301	11,741,594
Wilmar International Ltd	290,900	795,543
Win Semiconductors Corp	381,000	2,441,089
Winbond Electronics Corp	27,000	13,213
Wing Tai Holdings Ltd	65,500	100,214
Wipro Ltd	721,860	2,937,009
Wipro Ltd	230,117	996,407
Wirecard AG	21,900	3,692,327
Wirtualna Polska Holding SA	1,114	18,760
WiSoL Co Ltd	6,422	105,119
Wistron Corp	2,353,704	1,833,888
Wix.com Ltd	40,700	5,783,470
Wiz Solucoes e Corretagem de Seguros SA	18,800	53,614
Wm Morrison Supermarkets PLC	344,662	883,444
WNS Holdings Ltd	93,986	5,563,971
Wolters Kluwer NV	226,202	16,491,484
Woodside Petroleum Ltd	135,528	3,458,082
Woolworths Group Ltd	178,630	4,165,500
Woolworths Holdings Ltd/South Africa	10,821	37,509
Woongjin Coway Co Ltd	554	37,136
Woori Financial Group Inc	209,476	2,548,944
Worldline SA/France	33,672	2,454,124
WorleyParsons Ltd	44,597	460,363
WPG Holdings Ltd	16,560	21,513
WPP PLC	811,999	10,233,037
Wright Medical Group NV	2,353	70,166
WSP Global Inc	14,151	780,674
Wuliangye Yibin Co Ltd	194,106	3,333,402
WuXi AppTec Co Ltd	169,080	1,482,493
Wuxi Biologics Cayman Inc	358,000	3,214,554
Wynn Macau Ltd	1,072,436	2,402,257
X5 Retail Group NV	163,141	5,594,175
Xiabuxiabu Catering Management China Holdings Co Ltd	96,000	139,592
Xiamen C & D Inc	529,719	684,872
Xiaomi Corp	39,324	50,335
Xinjiang Goldwind Science & Technology Co Ltd	8,568	9,366
Xinjiang Tianshan Cement Co Ltd	348,100	588,926
Xinyi Solar Holdings Ltd	37,411	18,436
Xinyu Iron & Steel Co Ltd	560,200	407,816
Xinyuan Real Estate Co Ltd	4,318	18,049
Yageo Corp	3,396	28,865
Yahoo Japan Corp	396,300	1,162,343
Yakult Honsha Co Ltd	16,500	972,480
Yamada Denki Co Ltd	86,460	382,787
Yamaha Corp	20,900	993,206
Yamaha Motor Co Ltd	286,600	5,094,106
Yamanashi Chuo Bank Ltd/The	3,600	38,760
Yamato Holdings Co Ltd	42,100	856,145
Yamazaki Baking Co Ltd	15,100	228,308
Yamazen Corp	138,000	1,326,972
Yandex NV	156,400	5,943,200
Yangzijiang Shipbuilding Holdings Ltd	4,835,100	5,467,832
Yanlord Land Group Ltd	2,237,200	2,133,108
Yanzhou Coal Mining Co Ltd	4,536,874	4,239,255
Yapi ve Kredi Bankasi AS	1,403,141	584,642
Yara International ASA	24,747	1,201,061
Yashima Denki Co Ltd	4,213	32,378

<b>International Common Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Yaskawa Electric Corp	33,500	1,138,017
YDUQS Part	57,900	438,104
Yes Bank Ltd	19,268	30,286
YiChang HEC ChangJiang Pharmaceutical Co Ltd	480,000	2,399,232
Yihai International Holding Ltd	5,000	25,952
Yirendai Ltd	18,789	258,537
Yokogawa Electric Corp	96,500	1,891,665
Yokohama Rubber Co Ltd/The	170,500	3,133,377
Yokowo Co Ltd	7,700	158,088
Yonghui Superstores Co Ltd	7,200	10,703
Youngone Corp	7,223	233,333
YPF SA	1,900	34,599
YTL Corp Bhd	28,192	7,641
Yuanta Financial Holding Co Ltd	6,056,990	3,636,983
Yuanta Futures Co Ltd	24,000	37,013
Yuanta Securities Korea Co Ltd	40,728	114,461
Yuasa Trading Co Ltd	38,600	1,078,392
Yue Yuen Industrial Holdings Ltd	611,500	1,675,021
Yuexiu Property Co Ltd	5,104,000	1,156,362
Yuexiu Transport Infrastructure Ltd	3,166,000	2,585,482
Yuhan Corp	103	21,811
Yurtec Corp	86,100	588,971
Yuzhou Properties Co Ltd	20,817	9,779
YY Inc.	583	40,629
Z Energy Ltd	427,343	1,813,997
Zalando SE	18,426	818,778
Zardoya Otis SA	30,399	231,251
Zee Entertainment Enterprises Ltd	5,707	27,858
Zeng Hsing Industrial Co Ltd	20,000	94,335
Zenkoku Hosho Co Ltd	254,000	9,748,376
Zhaojin Mining Industry Co Ltd	15,500	17,360
Zhejiang Expressway Co Ltd	258,000	271,788
Zhejiang JIULI Hi-tech Metals Co Ltd	262,400	279,275
Zhejiang Weixing Industrial Development Co Ltd	334,074	328,806
Zhen Ding Technology Holding Ltd	1,395,300	4,465,391
ZhongAn Online P&C Insurance Co Ltd	2,000	5,491
Zhongsheng Group Holdings Ltd	6,500	18,096
Zhuzhou CRRC Times Electric Co Ltd	6,268	33,015
Zijin Mining Group Co Ltd	72,375	29,367
Zoomlion Heavy Industry Science and Technology Co Ltd	756,600	496,814
ZOZO Inc	31,400	588,422
ZTE Corp	2,500	11,841
ZTE Corp	10,120	29,210
ZTO Express Cayman Inc	35,304	675,012
Zuken Inc	6,500	108,655
Zurich Insurance Group AG	66,567	23,206,280
Zyle Motor Sales Corp	5,498	7,857
Zymeworks Inc	1,648	36,256
<b>Total International Common Stock</b>		<b>\$ 9,836,919,657</b>

<b>International Preferred Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Amorepacific Corp	113	8,436
Banco Bradesco SA	44,472	437,915
Banco do Estado do Rio Grande do Sul SA	33,000	204,493
Bancolombia SA	5,317	67,644
Bayerische Motoren Werke AG	137,012	8,519,201
Bradespar SA	50,300	431,126
Braskem SA	2,009	18,362
Centrais Eletricas Brasileiras SA	43,600	409,534
Cia Brasileira de Distribuicao	1,900	46,937
Cia Energetica de Minas Gerais	512,999	1,987,668
Cia Paranaense de Energia	216,600	2,746,601
CJ Corp	27	857
Embotelladora Andina SA	4,061	14,636
FUCHS PETROLUB SE	10,432	410,809
Gerdau SA	11,493	45,580
Grupo Aval Acciones y Valores SA	44,513	17,836
Grupo de Inversiones Suramericana SA	1,667	16,446
Henkel AG & Co KGaA	80,798	7,914,941
Hyundai Motor Co	290	19,867
Hyundai Motor Co	455	34,007
Itau Unibanco Holding SA	1,103,275	10,437,883
Itausa - Investimentos Itau SA	1,936,172	6,511,750
LG Chem Ltd	69	11,683
LG Household & Health Care Ltd	6,374	4,449,352
Lojas Americanas SA	8,620	37,043
Mirae Asset Daewoo Co Ltd	149,028	534,986
Nationwide Building Society	375,000	721,860
Petroleo Brasileiro SA	46,880	335,272
Porsche Automobil Holding SE	22,098	1,437,940
Samsung Electronics Co Ltd	256,032	8,481,552

<b>International Preferred Stock</b>	<b>Shares/Par Value</b>	<b>Base Market Value</b>
Samsung Fire & Marine Insurance Co Ltd	554	91,882
Sartorius AG	4,983	1,023,138
Schaeffler AG	133,425	994,324
Sociedad Quimica y Minera de Chile SA	1,391	43,126
Surgutneftegas PJSC	42,507	28,803
Telecom Italia SpA/Milano	2,609,140	1,355,205
Telefonica Brasil SA	16,248	211,587
Transneft PJSC	5	13,119
Volkswagen AG	47,111	7,952,007
<b>Total International Preferred Stock</b>		<b>\$ 68,025,405</b>

<b>Total Public Equities</b>		<b>\$ 17,823,681,423</b>
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<b>Diversifying Strategies</b>	<b>Base Market Value</b>
1818 I, L.P.	84,316,009
Alphadyne Global Rates Fund II, Ltd.	403,327,195
AQR Multi-Strategy Fund XIV, L.P.	548,177,188
Brevan Howard Systematic Trading Fund, L.P.	172,510,720
Bridgewater Optimal Portfolio, L.L.C.	458,871,837
CCP Core Macro Fund, L.P.	219,025,020
Crabel Fund, L.P.	90,314,498
Double Black Diamond, L.P.	169,946,043
Graham Global Investment Fund I SPC Ltd.	304,743,442
Grosvenor Monarch Fund Series B	123,493
Grosvenor Monarch Fund, L.L.C.	330,760,536
Grosvenor Monarch Fund, L.L.C.	12,925,814
IPM Systematic Macro Fund, L.P.	245,658,036
Kepos Exotic Beta Fund, L.P.	200,957,671
Key Trends 15 Fund, L.L.C.	109,793,790
Kirkoswald Global Macro Fund, L.P. - awaiting investment	200,000,000
Light Sky Macro Fund, L.P.	227,424,410
Magnetar Constellation Fund IV, L.L.C.	65,471,665
Magnetar Constellation Fund V, L.L.C.	150,464,997
Man Alternative Risk Premia SP	304,153,931
PDT Mosaic Offshore Holdings, L.L.C.	193,936,341
Tilden Park Investment Fund, L.P.	287,041,624
Trend Macro Onshore, L.P.	253,181,588
Varadero International, Ltd.	269,291,498
Varadero Special Opportunities International, L.P.	71,834,971
<b>Total Diversifying Strategies</b>	<b>\$ 5,374,252,320</b>

<b>Private Equity</b>	<b>Base Market Value</b>
Advent International GPE VI Limited Partnership	12,056,265
Advent International GPE VII-C Limited Partnership	74,410,630
Advent International GPE VIII-B-2 Limited Partnership	113,903,210
Altaris Constellation Partners IV, L.P.	5,308,837
Altaris Health Partners IV, L.P.	16,971,754
Apollo Investment Fund IX, L.P.	19,069,988
Apollo Investment Fund V, L.P.	2,305,001
Apollo Investment Fund VI, L.P.	2,798,690
Apollo Investment Fund VII Annex A	164,359
Apollo Investment Fund VII, L.P.	49,640,168
Apollo Investment Fund VIII Annex A	25,573,718
Apollo Investment Fund VIII, L.P.	223,818,506
Apollo Lincoln Private Credit Fund, L.P.	31,481,456
Astorg VI, SLP	50,213,803
Astorg VII, SLP	3,028,588
Battery Ventures XI-A Side Fund, L.P.	7,403,999
Battery Ventures XI-A, L.P.	11,179,880
Blackstone Capital Partners VI Annex A	22,141,016
Carlyle Japan International Partners III Annex A	146,441
Carlyle Partners IV, L.P.	2,606,696
Carlyle/Riverstone Global Energy and Power Fund III, L.P.	6,337,627
Clearlake Capital Partners II, L.P.	5,146,213
Clearlake Capital Partners III, L.P.	31,490,359
Clearlake Capital Partners IV Annex A	34,265,883
Clearlake Capital Partners IV, L.P.	105,794,932
Clearlake Capital Partners V, L.P.	50,029,607
Clearlake Opportunities Partners (P), L.P.	33,473,748
Edgewater Growth Capital Partners II, L.P.	3,583,483
Edgewater Growth Capital Partners III, L.P.	35,785,847
Edgewater Growth Capital Partners, L.P.	1,915,826
EIF United States Power Fund IV, L.P.	69,629,307
Energy Capital Partners II Annex A	9,001,969
EQT Midmarket Europe, L.P.	46,448,810
EQT VI, L.P.	35,043,017
EQT VII, L.P.	125,623,176
EQT VIII, L.P.	19,988,957
Evercore Capital Partners II, L.P. (distributed securities)	15,757
Grain Communications Opportunity Fund II, L.P.	4,881,192
Grain Communications Opportunity Fund, L.P.	44,016,467
Granite Ventures II, L.P.	36,472,356

Private Equity	Base Market Value
Green Equity Investors V, L.P.	24,500,977
Green Equity Investors VI, L.P.	115,279,075
Greenspring IL Master, L.P.	85,227,794
Greenspring IL Special, L.P.	70,798,669
GTCR Fund VIII, L.P.	465,669
Harvest Partners Structured Capital Fund II, L.P.	21,112,926
Hopewell Ventures, L.P.	3,476,588
ICV Partners II, L.P.	311,296
ICV Partners III, L.P.	21,347,849
ICV Partners IV, L.P.	6,127,646
IL Asia Investors, L.P.	155,500,409
Inflexion Buyout Partnership V, L.P.	1,677,771
Inflexion Enterprise Fund V (No. 1), L.P.	11,944
Inflexion Partnership Capital II, L.P.	1,747,514
Inflexion Supplemental Fund V (No. 1), L.P.	81,639
Institutional Venture Partners XV, L.P.	53,039,148
Institutional Venture Partners XVI, L.P.	36,995,436
JMI Equity Fund VII, L.P.	20,066,822
JMI Equity Fund VIII-A, L.P.	29,701,939
Lightspeed Venture Partners IX, L.P.	59,389,857
Lightspeed Venture Partners Select II, L.P.	19,197,028
Lightspeed Venture Partners Select, L.P.	18,938,233
Lightspeed Venture Partners X, L.P.	17,861,692
Lightspeed Venture Partners XI, L.P.	12,197,485
Littlejohn Fund IV, L.P.	24,840,497
LiveOak Venture Partners I, L.P.	31,076,616
Longitude Venture Partners II, L.P.	37,001,645
Longitude Venture Partners III, L.P.	30,307,610
Longitude Venture Partners, L.P.	451,426
Madison Dearborn Capital Partners VII, L.P.	55,268,048
Marlin Equity V, L.P.	16,580,564
MBK Partners Fund II, L.P.	1,427,703
MBK Partners Fund III Annex B	35,076,184
MBK Partners Fund III, L.P.	156,049,290
MBK Partners Fund IV, L.P.	80,729,529
Morgan Creek Partners Asia, L.P.	84,752,500
New Enterprise Associates 15, L.P.	46,339,031
New Enterprise Associates 16, L.P.	29,009,803
New Mountain Partners III, L.P.	76,566,849
New Mountain Partners IV, L.P.	120,448,492
New Mountain Partners V, L.P.	37,699,011
NGP Natural Resources IX Annex A	247,154
NGP Natural Resources X, L.P.	32,597,402
NGP Natural Resources XI, L.P.	91,495,457
NGP Natural Resources XII, L.P.	27,996,007
Oaktree European Principal Fund III, L.P.	45,094,048
Oaktree Opportunities Fund IX, L.P.	76,749,759
Oaktree Opportunities Fund VIII, L.P.	5,194,159
Oaktree Opportunities Fund Xb, L.P.	11,797,735
OCM European Principal Opportunities Fund II, L.P.	687,709
OCM Opportunities Fund V, L.P.	13,974
OCM Opportunities Fund VIIb, L.P.	2,171,214
Palladium Equity Partners IV, L.P.	11,681,402
Parthenon Investors IV Annex A	258,476,109
Parthenon Investors IV, L.P.	67,020,767
Parthenon Investors V, L.P.	76,446,987
Providence Equity Partners VI Annex A	45,020,093
Providence Equity Partners VI International, L.P.	31,990,911
Providence Equity Partners VII, L.P.	192,649,849
RCP SBO Fund, L.P.	48,072,380
Rhone Partners IV, L.P.	22,682,051
Rhone Partners V, L.P.	58,650,506
Riverstone Global Energy and Power Fund V Annex A	1,538,699
Riverstone Global Energy and Power Fund V, L.P.	145,210,814
Riverstone Global Energy and Power Fund VI, L.P.	85,257,753
Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	29,616,912
RRJ Capital Master Fund III, L.P.	57,057,590
Scale Venture Partners V, L.P.	40,713,435
SCP Private Equity Partners, L.P.	20,370
Shasta Ventures, L.P.	2,129,611
Silver Lake Alpine, L.P.	9,205,371
Silver Lake Partners III, L.P.	31,909,164
Silver Lake Partners IV, L.P.	210,665,974
Silver Lake Partners V, L.P.	78,003,650
Siris Partners II, L.P.	16,148,210
Siris Partners III Annex A	5,510,996
Siris Partners III, L.P.	37,641,198
Siris Partners IV, L.P.	7,061,565
SK Capital Partners V-A, L.P.	6,576,827
Sofinnova Venture Partners IX, L.P.	50,528,986
Sofinnova Venture Partners VIII, L.P.	19,609,164

<b>Private Equity</b>	<b>Base Market Value</b>
Sofinnova Venture Partners X, L.P.	14,615,896
StarVest Partners II, L.P.	7,147,402
Sunstone Partners I, L.P.	19,151,860
TA XII-A, L.P.	86,027,603
TDR Capital IV 'A', L.P.	569
The Baring Asia Private Equity Fund V, L.P.	86,586,585
The Baring Asia Private Equity Fund VI, L.P.1	102,665,639
Trident V Annex A	2,204,554
Trident V, L.P.	48,272,790
Trident VI, L.P.	107,003,575
Trident VII, L.P.	76,521,331
Trustbridge Partners IV, L.P.	60,875,158
Veritas Capital Fund IV, L.P.	13,050,778
Veritas Capital Fund V, L.P.	167,918,303
Veritas Capital Fund VI, L.P.	107,994,456
Vista Equity Partners Fund III, L.P.	9,946,758
Vista Equity Partners Fund IV, L.P.	36,880,897
Vista Equity Partners Fund V, L.P.	259,659,602
Vista Equity Partners Fund VI, L.P.	179,729,603
Vista Foundation Fund III, L.P.	39,659,132
<b>Total Private Equity</b>	<b>\$ 6,378,902,197</b>

<b>Real Estate</b>	<b>Base Market Value</b>
Barings, L.L.C.	449,359,256
Blackstone Real Estate Partners Asia II, L.P.	22,471,003
Blackstone Real Estate Partners Asia, L.P.	82,262,081
Blackstone Real Estate Partners VI, L.P.	5,088,351
Blackstone Real Estate Partners VII, L.P.	123,280,000
Blackstone Real Estate Partners VIII.TE.2, L.P.	260,590,660
Capri Select Income II, L.L.C.	38,757
Capri/Capital Advisors, L.L.C.	827,487,830
Carlyle Europe Real Estate Partners III, L.P.	3,593,199
Carlyle Realty Partners VII, L.P.	59,637,738
Carlyle Realty Partners VIII, L.P.	16,944,013
Carlyle Realty Qualified Partners IV, L.P.	28,073,072
CB Richard Ellis Strategic Partners Europe Fund III, L.P.	1,062,163
Dyal Capital III Annex A	48,855,363
European Property Investors Special Opportunities 5 SCSP	105,043
Exeter Value Fund IV, L.P.	28,893,452
Fortress Japan Opportunity Fund III (Dollar A), L.P.	91,155,582
Fortress Japan Opportunity Fund IV (Dollar A), L.P.	4,314,160
Gateway Real Estate Fund IV, L.P.	19,791,746
Heitman Capital Management, L.L.C.	1,664,502,231
IC Hospitality Fund II, L.P.	8,951,712
Invesco Commercial Mortgage Income Fund, L.P.	83,530,185
Invesco Institutional (N.A.), Inc.	801,061,692
LaSalle Asia Opportunity Fund III, L.P.	917,806
LaSalle Asia Opportunity Fund IV, L.P.	9,414,069
Lion Industrial Trust	554,802,924
Lone Star Real Estate Fund III (U.S.), L.P.	7,291,061
Lone Star Real Estate Fund IV (U.S.), L.P.	107,883,464
Lone Star Real Estate Fund V (U.S.), L.P.	22,293,869
LPC Realty Advisors I, Ltd.	897,510,288
LPC Realty Advisors I, Ltd. - Transition	159,319
Madison International Real Estate Liquidity Fund VI (TE), L.P.	100,981,788
Niam Nordic V, L.P.	10,335,144
Oak Street Real Estate Capital Fund III, L.P.	11,111,551
Oak Street Real Estate Capital Fund IV, L.P.	32,671,179
Principal Real Estate Investors, L.L.C.	199,176,517
Rockpoint Real Estate Fund V, L.P.	85,937,218
Southwest Multifamily Partners, L.P.	19,034,830
Starwood Distressed Opportunity Fund IX Global, L.P.	54,213,646
Starwood IX Annex A	18,831,817
Starwood Opportunity Fund X Global, L.P.	125,994,825
Starwood Opportunity Fund XI Global, L.P.	28,407,190
Starwood Value Add Fund, L.P.	292,639,815
Starwood X Annex A	5,568,001
Starwood X Annex B	2,105,930
Walton Street Real Estate Fund IV, L.P.	768,101
Walton Street Real Estate Fund VI, L.P.	37,739,909
Walton Street Real Estate Fund VII, L.P.	38,946,789
Westbrook Real Estate Fund X, L.P.	59,022,762
<b>Total Real Estate</b>	<b>\$ 7,354,809,101</b>

<b>Other Real Assets</b>	<b>Base Market Value</b>
AQR Real Return Offshore Fund, L.P.	275,077,985
Black River Agriculture Fund 2, L.P.	76,780,415
Blackstone Infrastructure Partners (Supplemental Account), L.P.	24,953,633
Blackstone Infrastructure Partners, L.P.	41,589,636
Sheridan Production Partners III-B, L.P.	24,347,000
West Street Global Infrastructure Partners III, L.P.	84,682,532
<b>Total Other Real Assets</b>	<b>\$ 527,431,201</b>

**Total Alternative Investments** **\$ 19,635,394,819**

<b>Derivatives</b>	<b>Maturity Date</b>	<b>Contracts/Par Value</b>	<b>Base Market Value</b>
<b>Futures</b>			
90-day Euro Future - Dec. 2019	12/16/2019	167	-
90-day Euro Future - Mar. 2020	3/16/2020	(64)	-
90-day Euro Future - Sept. 2019	9/16/2019	(707)	-
Australia 10-year bond future - Sept. 2019	9/16/2019	(30)	-
Australia 3-year bond future - Sept. 2019	9/16/2019	(97)	-
Brent Crude - Oct. 2019	8/27/2019	(24)	-
Brent Crude - Sept. 2019	7/26/2019	(24)	-
Brent Crude Futr Jan20	11/29/2019	11	-
Brent Crude Futr Oct19	8/30/2019	8	-
Brent Crude Futr Sep19	7/31/2019	2	-
Cocoa Future Dec19	12/13/2019	23	-
Coffee 'c' Future Dec19	12/18/2019	(4)	-
Copper Future Dec19	12/27/2019	15	-
Com Future - Dec19	12/13/2019	(17)	-
Cotton No.2 Futr Dec19	12/6/2019	(2)	-
Euro BOBL bond future - Sept. 2019	9/6/2019	(34)	-
Euro BTP bond future - Sept. 2019	9/6/2019	(659)	-
Euro BUXL 30-year bond future - Sept. 2019	9/6/2019	(78)	-
Euro Stoxx 50 Future - Sept. 2019	9/20/2019	394	-
Euro-Bund Future - Sept. 2019	9/6/2019	670	-
Euro-Oat Future - Sept. 2019	9/6/2019	(286)	-
Euro-Schatz Future - Sept. 2019	9/6/2019	(1,491)	-
FTSE KLCI Future - July 2019	7/31/2019	127	-
FTSE/JSE Top 40 Future - Sept. 2019	9/19/2019	(346)	-
FTSE100 Index Future - Sept. 2019	9/20/2019	75	-
Future Option - Aug. 2019	7/26/2019	(156)	-
Future Option - Sept. 2019	8/23/2019	(335)	-
Gasoline Rbob Fut Nov19	10/31/2019	10	-
Globex Naturl Gas Aug19	7/26/2019	(6)	-
Gold 100 Oz Futr Aug19	8/28/2019	(1)	-
Hang Seng China Enterprises Index Future - Jul. 2019	7/30/2019	153	-
Hang Seng Index Future - Jul. 2019	7/30/2019	9	-
Japan 10-year Bond (OSE) - Sept. 2019	9/12/2019	(1)	-
KOSPI2 Index Future - Sept. 2019	9/11/2019	305	-
Lead Futures	11/20/2019	17	-
Lme Nickel Future Nov19	11/18/2019	(5)	-
Lme Pri Alum Futr Nov19	11/20/2019	(24)	-
Long GILT Future - Sept. 2019	9/26/2019	(7)	-
Low Su Gasoil G Nov19	11/12/2019	13	-
Mexican Bolsa Index Future - Sept. 2019	9/20/2019	71	-
MSCI Emerging Market Futures - Sept. 2019	9/20/2019	21	-
MSCI Singapore IX ETS Future - July 2019	7/30/2019	(140)	-
MSCI Taiwan Index Future - July 2019	7/30/2019	(162)	-
Natural Gas Futr Aug19	7/29/2019	(12)	-
Natural Gas Futr Nov19	10/29/2019	(23)	-
Natural Gas Futr Sep19	8/28/2019	(3)	-
Ny Harb Ulsd Fut Nov19	10/31/2019	9	-
Platinum Future Oct19	10/29/2019	(11)	-
S+P/TSX 60 Index Future - Sept. 2019	9/19/2019	28	-
SET50 Futures - Sept. 2019	9/27/2019	126	-
SGX NIFTY 50 Futures - July 2019	7/25/2019	(586)	-
Silver Future Sep19	9/26/2019	(3)	-
Soybean Future Nov19	11/14/2019	(22)	-
SPI 200 Futures - Sept. 2019	9/19/2019	31	-
Sugar 11 (world) Mar20	2/28/2020	(38)	-
Topix Index Future - Sept. 2019	9/12/2019	65	-
U.S. 10-year Note (CBT) - Sept. 2019	9/19/2019	3,199	-
U.S. 10-year Note Ultra Fut - Sept. 2019	9/19/2019	90	-
U.S. 2-year Note (CBT) - Sept. 2019	9/30/2019	(383)	-
U.S. 5-year Note (CBT) - Sept. 2019	9/30/2019	2,697	-
U.S. Long Bond (CBT) - Sept.2019	9/19/2019	945	-
Wheat Future(cbt) Dec19	12/13/2019	(26)	-
Wti Crude Future Nov19	10/22/2019	11	-
Wti Crude Future Sep19	8/20/2019	14	-
<b>Options/Swaptions</b>			
317512KA8 INF FLOOR USD CPURNS	3/10/2020	(1,000,000)	(0)
317513DG1 INF FLR USD 216.687	4/7/2020	(5,200,000)	(0)
317513DG1 INF FLR USD 216.687	4/7/2020	(7,000,000)	(0)
317513RF8 INF FLOOR USD CPURNS	3/12/2020	(3,000,000)	(0)
317514545 ITRAXX.O P 1.00 EU31	9/18/2019	(1,500,000)	(440)
317515FG4 INF CAP US	4/22/2024	(5,900,000)	(3)
31751AFD0 ITRAXX O EU31 5Y	9/18/2019	(1,000,000)	(255)
31751AFD0 ITRAXX O EU31 5Y	9/18/2019	(1,200,000)	(306)
317526192 INF FLR US	4/10/2020	(2,200,000)	(5,719)
3175261C5 INF CAP US	4/10/2020	(2,200,000)	(5,719)
317526CE9 INF FLOOR USD CPURNS	9/29/2020	(2,200,000)	(0)
317526CE9 INF FLOOR USD CPURNS	9/29/2020	(700,000)	(0)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
317526H53 INF CAP USD	5/16/2024	(500,000)	(0)
317544542 ITRAXX.O P 0.95 EU31	9/18/2019	(4,800,000)	(16)
3175459A1 ITRAXX.O P 1.05 EU31	9/18/2019	(1,100,000)	(280)
3175459A1 ITRAXX.O P 1.05 EU31	9/18/2019	(900,000)	(229)
3175469P6 ITRAXX.O P 1.00 EU31	9/18/2019	(2,200,000)	(646)
3175469P6 ITRAXX.O P 1.00 EU31	9/18/2019	(5,200,000)	(1,527)
3175489Y3 ITRAXX.O P 2.40 EU30	9/18/2019	(3,500,000)	(0)
3175489Y3 ITRAXX.O P 2.40 EU30	9/18/2019	(1,300,000)	(5)
3175489Y3 ITRAXX.O P 2.40 EU30	9/18/2019	(5,500,000)	(23)
317576437 INT FLR US CMS 10 2	1/2/2020	(97,400,000)	(11,344)
317587020 CDXO P IG32	8/21/2019	(1,800,000)	(332)
317587046 CDX.O P0.95 IG32 5Y	9/18/2019	(2,700,000)	(813)
3175AZ702 CDX.O P 0.95 IG32 5Y	8/21/2019	(1,900,000)	(288)
3175AZ728 CDX SWAPTION	8/21/2019	(1,900,000)	(351)
3175BB530 INF FLR FWD US YOY	10/2/2020	(1,300,000)	(652)
3175JA146 CDX.O P 0.90 IG32 5Y	8/21/2019	(2,100,000)	(388)
3175JC001 CDX.O P 0.90 IG32 5Y	8/21/2019	(3,600,000)	(665)
3175JC886 CDX.O P 1.05 IG32 5Y	9/18/2019	(900,000)	(191)
3175K6812 CDX.O P 1.00 IG32 5Y	9/18/2019	(3,000,000)	(755)
3175K6838 CDX.O P 1.00 IG32 5Y	9/18/2019	(1,800,000)	(453)
3175KL538 ITRAXX.O P 0.95 EU31	9/18/2019	(3,800,000)	(1,296)
3175RT583 CDX.O P 2.40 IG31 5Y	9/18/2019	(1,900,000)	(1)
3175RT583 CDX.O P 2.40 IG31 5Y	9/18/2019	(4,000,000)	(2)
3175RT583 CDX.O P 2.40 IG31 5Y	9/18/2019	(2,900,000)	(2)
3175RWOP7 INF FLR US	3/24/2020	(10,800,000)	(1)
3175SE015 CDX.O P 0.95 IG32 5Y	9/18/2019	(1,800,000)	(542)
3175T1129 CDXO P 1 IG32 5Y V1	8/21/2019	(2,000,000)	(255)
3175T1137 CDXO P 0.85 IG32 5Y	7/17/2019	(2,400,000)	(195)
317U300P4 IRO USD 5Y P 2.75000	12/9/2019	(22,800,000)	(4,305)
317U301P3 IRO USD 30Y P 2.9450	12/9/2019	5,200,000	10,263
317U383M1 IRO USD 5Y P 2.00000	10/21/2019	(47,500,000)	(132,197)
317U383M1 IRO USD 5Y P 2.00000	10/21/2019	(93,500,000)	(260,219)
317U384M0 IRO USD 30Y P 2.3000	10/21/2019	9,500,000	201,325
317U384M0 IRO USD 30Y P 2.3000	10/21/2019	18,700,000	396,292
317U399R2 IRO GBP 5Y P 2.08000	10/16/2019	30,750,000	98
317U472M3 IRO USD 5Y P 2.25000	11/7/2019	(15,000,000)	(16,072)
317U473M2 IRO USD 30Y P 2.5000	11/7/2019	3,000,000	29,578
99ZM22273 EU 350622 3	6/22/2035	(5,800,000)	(6,458)
Brent Crude Future Option - Aug. 2019	7/17/2019	(12)	(1,320)
Brent Crude Future Option - Aug. 2019	7/17/2019	(12)	(840)
Brent Crude Future Option - Sept. 2019	8/15/2019	(24)	(90,000)
CNH Put / USD Call	9/24/2019	378,430,000	154,169
EUR Call / USD Put	7/5/2019	9,775,000	3,685
EUR Call / USD Put	7/19/2019	22,090,000	151,893
IS1TBR8 CDX Swaption	7/17/2019	45,000,000	28,142
IS1TBS9 CDX Swaption	7/17/2019	(12,000,000)	(516,265)
IS1TSM2 Swaption	11/29/2019	22,000,000	66,744
IS1UDV9 CDX Swaption	8/21/2019	55,000,000	282,807
IS1UDW0 CDX Swaption	8/21/2019	(55,000,000)	(119,680)
Natural Gas Future Option - Aug. 2019	7/26/2019	(12)	(16,140)
Natural Gas Future Option - Aug. 2019	7/26/2019	(12)	(20,448)
Natural Gas Future Option - Sept. 2019	8/27/2019	(12)	(2,952)
Natural Gas Future Option - Sept. 2019	8/27/2019	(12)	(8,064)
U.S. 10-year note Future Option - Aug. 2019	7/26/2019	(37)	(9,828)
U.S. 10-year note Future Option - Aug. 2019	7/26/2019	(37)	(5,203)
U.S. 10-year note Future Option - Aug. 2019	7/26/2019	(48)	(12,750)
<b>Credit Default Swaps</b>			
9A18ECAAF6 SWPC0B5N8 CDS USD P V 03MEVENT	12/20/2020	(1,700,000)	(1,700,000)
9A18ECAAF6 SWPC0B5N8 CDS USD R F 1.00000	12/20/2020	1,700,000	1,713,321
ABX.HE.AAA Indices SWPC02J45 CDS USD P V 01MEVENT	5/25/2046	(2,827,941)	(2,827,941)
ABX.HE.AAA Indices SWPC02J45 CDS USD P V 01MEVENT	5/25/2046	(3,154,241)	(3,154,241)
ABX.HE.AAA Indices SWPC02J45 CDS USD R F .11000	5/25/2046	2,827,941	2,622,915
ABX.HE.AAA Indices SWPC02J45 CDS USD R F .11000	5/25/2046	3,154,241	2,925,559
ABX.HE.AAA Indices SWPC02J52 CDS USD P V 01MEVENT	5/25/2046	(598,218)	(598,218)
ABX.HE.AAA Indices SWPC02J52 CDS USD P V 01MEVENT	5/25/2046	(815,752)	(815,752)
ABX.HE.AAA Indices SWPC02J52 CDS USD R F .11000	5/25/2046	598,218	554,847
ABX.HE.AAA Indices SWPC02J52 CDS USD R F .11000	5/25/2046	815,752	756,610
Argentine Republic SWPC0FGX5 CDS USD P V 03MEVENT	6/20/2022	(1,500,000)	(1,500,000)
Argentine Republic SWPC0FGX5 CDS USD R F 5.00000	6/20/2022	1,500,000	1,297,527
AT&T Inc. SWPC0E4F0 CDS USD P V 03MEVENT	6/20/2021	(700,000)	(700,000)
AT&T Inc. SWPC0E4F0 CDS USD R F 1.00000	6/20/2021	700,000	709,292
AT&T Inc. SWPC0HWO3 CDS USD P V 03MEVENT	6/20/2024	(2,200,000)	(2,200,000)
AT&T Inc. SWPC0HWO3 CDS USD R F 1.00000	6/20/2024	2,200,000	2,209,238
AT&T Inc. SWPC0I1N7 CDS USD P V 03MEVENT	6/20/2024	(500,000)	(500,000)
AT&T Inc. SWPC0I1N7 CDS USD R F 1.00000	6/20/2024	500,000	502,049
Berkshire Hathaway Inc. SWPC0DU30 CDS USD P V 03MEVENT	12/20/2021	(1,700,000)	(1,700,000)
Berkshire Hathaway Inc. SWPC0DU30 CDS USD R F 1.00000	12/20/2021	1,700,000	1,733,262
Berkshire Hathaway Inc. SWPC0EAY2 CDS USD P V 03MEVENT	6/20/2022	(700,000)	(700,000)
Berkshire Hathaway Inc. SWPC0EAY2 CDS USD R F 1.00000	6/20/2022	700,000	715,612
CCPCDX SWPC0FA52 CDS USD P V 03MEVENT	6/20/2022	(1,500,000)	(1,500,000)
CCPCDX SWPC0FA52 CDS USD R F 1.00000	6/20/2022	1,500,000	1,528,575

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
CDX.EM.30 SWPC0HCO5 CDS USD P V 03MEVENT	12/20/2023	(2,700,000)	(2,700,000)
CDX.EM.30 SWPC0HCO5 CDS USD P V 03MEVENT	12/20/2023	(7,900,000)	(7,900,000)
CDX.EM.30 SWPC0HCO5 CDS USD R F 1.00000	12/20/2023	2,700,000	2,623,344
CDX.EM.30 SWPC0HCO5 CDS USD R F 1.00000	12/20/2023	7,900,000	7,675,711
CDX.EM.31 SWPC0HY94 CDS USD P V 03MEVENT	6/20/2024	(3,300,000)	(3,300,000)
CDX.EM.31 SWPC0HY94 CDS USD P V 03MEVENT	6/20/2024	(300,000)	(300,000)
CDX.EM.31 SWPC0HY94 CDS USD R F 1.00000	6/20/2024	3,300,000	3,196,314
CDX.EM.31 SWPC0HY94 CDS USD R F 1.00000	6/20/2024	300,000	290,574
CDX.NA.HY.23 SWPC31J02 CDS USD P V 03MEVENT	12/20/2019	(400,000)	(400,000)
CDX.NA.HY.23 SWPC31J02 CDS USD R F 5.00000	12/20/2019	400,000	409,669
CDX.NA.HY.31 BWPC0HF15 CDS USD P F 5.00000	12/20/2023	(2,134,000)	(2,310,085)
CDX.NA.HY.31 BWPC0HF15 CDS USD R V 03MEVENT	12/20/2023	2,134,000	2,134,000
CDX.NA.IG.31 SWPC0HCN7 CDS USD P V 03MEVENT	12/20/2023	(1,900,000)	(1,900,000)
CDX.NA.IG.31 SWPC0HCN7 CDS USD P V 03MEVENT	12/20/2023	(10,500,000)	(10,500,000)
CDX.NA.IG.31 SWPC0HCN7 CDS USD R F 1.00000	12/20/2023	1,900,000	1,942,955
CDX.NA.IG.31 SWPC0HCN7 CDS USD R F 1.00000	12/20/2023	10,500,000	10,737,384
CDX.NA.IG.32 SWPC0HY52 CDS USD P V 03MEVENT	6/20/2024	(10,100,000)	(10,100,000)
CDX.NA.IG.32 SWPC0HY52 CDS USD P V 03MEVENT	6/20/2024	(54,200,000)	(54,200,000)
CDX.NA.IG.32 SWPC0HY52 CDS USD R F 1.00000	6/20/2024	10,100,000	10,318,130
CDX.NA.IG.32 SWPC0HY52 CDS USD R F 1.00000	6/20/2024	54,200,000	55,370,557
CMBX.NA.AAA Indices SWPC03Q03 CDS USD P F .00000	1/17/2047	(2,588,285)	(2,588,285)
CMBX.NA.AAA Indices SWPC03Q03 CDS USD R F .50000	1/17/2047	2,588,285	2,616,198
CMBX.NA.AAA Indices SWPC0ATK0 CDS USD P V 01MEVENT	10/17/2057	(500,000)	(500,000)
CMBX.NA.AAA Indices SWPC0ATK0 CDS USD R F .50000	10/17/2057	500,000	505,777
CMBX.NA.AAA Indices SWPC0BZN5 CDS USD P V 01MEVENT	9/17/2058	(2,100,000)	(2,100,000)
CMBX.NA.AAA Indices SWPC0BZN5 CDS USD R F .50000	9/17/2058	2,100,000	2,121,357
CMBX.NA.AAA Indices SWPC0C1D2 CDS USD P V 01MEVENT	9/17/2058	(2,600,000)	(2,600,000)
CMBX.NA.AAA Indices SWPC0C1D2 CDS USD R F .50000	9/17/2058	2,600,000	2,626,442
CMBX.NA.AAA Indices SWPC0C704 CDS USD P F .00000	5/11/2063	(3,350,543)	(3,350,543)
CMBX.NA.AAA Indices SWPC0C704 CDS USD R F .50000	5/11/2063	3,350,543	3,379,389
CMBX.NA.AAA Indices SWPC0C8G8 CDS USD P V 01MEVENT	9/17/2058	(700,000)	(700,000)
CMBX.NA.AAA Indices SWPC0C8G8 CDS USD R F .50000	9/17/2058	700,000	707,119
CMBX.NA.AAA Indices SWPC0F525 CDS USD P V 01MEVENT	11/17/2059	(4,200,000)	(4,200,000)
CMBX.NA.AAA Indices SWPC0F525 CDS USD R F .50000	11/17/2059	4,200,000	4,233,337
CMBX.NA.AAA Indices SWPC0HTX7 CDS USD P V 01MEVENT	8/17/2061	(1,100,000)	(1,100,000)
CMBX.NA.AAA Indices SWPC0HTX7 CDS USD R F .50000	8/17/2061	1,100,000	1,098,265
Comanche Cnty Okla Indpt Sch BWPC0I0G3 CDS USD P F 5.00000	6/20/2024	(800,000)	(860,744)
Comanche Cnty Okla Indpt Sch BWPC0I0G3 CDS USD R V 03MEVENT	6/20/2024	800,000	800,000
Comanche Cnty Okla Indpt Sch SWPC0I0G3 CDS USD P V 03MEVENT	6/20/2024	(3,100,000)	(3,100,000)
Comanche Cnty Okla Indpt Sch SWPC0I0G3 CDS USD R F 5.00000	6/20/2024	3,100,000	3,335,383
Deutsche Bank AG SWPC0I5Z6 CDS EUR P V 03MEVENT	12/20/2019	(200,000)	(227,760)
Deutsche Bank AG SWPC0I5Z6 CDS EUR R F 1.00000	12/20/2019	200,000	228,231
Fed Republic of Brazil SWPC0HWC9 CDS USD P V 03MEVENT	9/20/2019	(1,300,000)	(1,300,000)
Fed Republic of Brazil SWPC0HWC9 CDS USD P V 03MEVENT	9/20/2019	(2,000,000)	(2,000,000)
Fed Republic of Brazil SWPC0HWC9 CDS USD R F 1.00000	9/20/2019	1,300,000	1,301,751
Fed Republic of Brazil SWPC0HWC9 CDS USD R F 1.00000	9/20/2019	2,000,000	2,002,693
General Electric Company SWPC0HJ26 CDS USD P V 03MEVENT	12/20/2023	(700,000)	(700,000)
General Electric Company SWPC0HJ26 CDS USD R F 1.00000	12/20/2023	700,000	706,360
General Electric Company SWPC0HMY2 CDS USD P V 03MEVENT	12/20/2020	(300,000)	(300,000)
General Electric Company SWPC0HMY2 CDS USD R F 1.00000	12/20/2020	300,000	303,469
Hellenic Republic B8A5AR8C5 CDS USD P V 03MEVENT	6/20/2023	(505,000)	(505,000)
Hellenic Republic B8A5AR8C5 CDS USD R F 1.00000	6/20/2023	505,000	481,535
MetLife, Inc. SWPC0E8B5 CDS USD P V 03MEVENT	9/20/2019	(1,400,000)	(1,400,000)
MetLife, Inc. SWPC0E8B5 CDS USD R F 1.00000	9/20/2019	1,400,000	1,403,035
Petroleos Mexicanos B8A58KDS2 CDS USD P V 03MEVENT	6/20/2023	(135,000)	(135,000)
Petroleos Mexicanos B8A58KDS2 CDS USD R F 1.00000	6/20/2023	135,000	123,938
Petroleos Mexicanos B8A58PX00 CDS USD P V 03MEVENT	6/20/2023	(400,000)	(400,000)
Petroleos Mexicanos B8A58PX00 CDS USD R F 1.00000	6/20/2023	400,000	367,224
Petroleos Mexicanos B8A58PYE9 CDS USD P V 03MEVENT	6/20/2023	(135,000)	(135,000)
Petroleos Mexicanos B8A58PYE9 CDS USD R F 1.00000	6/20/2023	135,000	123,938
Republic of Argentina SS1SHN3 CDS USD P V 03MEVENT	6/20/2024	(3,890,000)	(3,890,000)
Republic of Argentina SS1SHN3 CDS USD R F 5.00000	6/20/2024	3,890,000	3,251,666
Republic of South Africa SWPC0HYN4 CDS USD P V 03MEVENT	6/20/2024	(1,400,000)	(1,400,000)
Republic of South Africa SWPC0HYN4 CDS USD P V 03MEVENT	6/20/2024	(3,600,000)	(3,600,000)
Republic of South Africa SWPC0HYN4 CDS USD R F 1.00000	6/20/2024	1,400,000	1,356,379
Republic of South Africa SWPC0HYN4 CDS USD R F 1.00000	6/20/2024	3,600,000	3,487,832
Republic of Turkey BS1SIJ6 CDS USD P F 1.00000	6/20/2024	(2,883,000)	(2,517,574)
Republic of Turkey BS1SIJ6 CDS USD R V 03MEVENT	6/20/2024	2,883,000	2,883,000
Republic of Turkey BS1IUDR5 CDS USD P F 1.00000	6/20/2024	(1,920,000)	(1,676,636)
Republic of Turkey BS1IUDR5 CDS USD R V 03MEVENT	6/20/2024	1,920,000	1,920,000
Republic of Turkey SWPC0I1V9 CDS USD P V 03MEVENT	6/20/2024	(4,300,000)	(4,300,000)
Republic of Turkey SWPC0I1V9 CDS USD R F 1.00000	6/20/2024	4,300,000	3,754,967
Russian Federation SWPC0HKM0 CDS USD P V 03MEVENT	12/20/2023	(100,000)	(100,000)
Russian Federation SWPC0HKM0 CDS USD R F 1.00000	12/20/2023	100,000	99,774
Russian Federation SWPC0HXL8 CDS USD P V 03MEVENT	6/20/2024	(3,100,000)	(3,100,000)
Russian Federation SWPC0HXL8 CDS USD R F 1.00000	6/20/2024	3,100,000	3,079,940
Saudi International Bond B8A6HLWM0 CDS USD P V 03MEVENT	6/20/2024	(335,000)	(335,000)
Saudi International Bond B8A6HLWM0 CDS USD R F 1.00000	6/20/2024	335,000	337,832
SHIRE PLC SWPC0EUV5 CDS EUR P V 03MEVENT	12/20/2021	(400,000)	(455,520)
SHIRE PLC SWPC0EUV5 CDS EUR R F 1.00000	12/20/2021	400,000	457,079
State of California SWPC05I16 CDS USD P V 03MEVENT	9/20/2019	(300,000)	(300,000)



Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
State of California SWPC05I16 CDS USD R F 1.00000	9/20/2019	300,000	300,657
State of California SWPC05IK3 CDS USD P V 03MEVENT	9/20/2024	(200,000)	(200,000)
State of California SWPC05IK3 CDS USD R F 1.00000	9/20/2024	200,000	207,187
United Mexican States B8A58KE44 CDS USD P F 1.00000	6/20/2023	(160,000)	(160,000)
United Mexican States B8A58KE44 CDS USD R V 03MEVENT	6/20/2023	160,000	159,182
United Mexican States B8A58PXY6 CDS USD P F 1.00000	6/20/2023	(480,000)	(480,000)
United Mexican States B8A58PXY6 CDS USD R V 03MEVENT	6/20/2023	480,000	477,545
United Mexican States B8A58PYJ8 CDS USD P F 1.00000	6/20/2023	(160,000)	(160,000)
United Mexican States B8A58PYJ8 CDS USD R V 03MEVENT	6/20/2023	160,000	159,182
United Mexican States BS1TJ74 CDS USD P F 1.00000	6/20/2024	(13,000,000)	(12,932,961)
United Mexican States BS1TJ74 CDS USD R V 03MEVENT	6/20/2024	13,000,000	13,000,000
United Mexican States BS1UBD7 CDS USD P F 1.00000	6/20/2024	(11,150,000)	(11,092,501)
United Mexican States BS1UBD7 CDS USD R V 03MEVENT	6/20/2024	11,150,000	11,150,000
United Mexican States IS1RR41 CDS USD P F 1.00000	6/20/2024	(10,220,000)	(10,220,000)
United Mexican States IS1RR41 CDS USD R V 03MEVENT	6/20/2024	10,220,000	10,272,703
United Mexican States SWPC0B6L1 CDS USD P V 03MEVENT	12/20/2020	(500,000)	(500,000)
United Mexican States SWPC0B6L1 CDS USD R F 1.00000	12/20/2020	500,000	503,918
United Mexican States SWPC0HQI3 CDS USD P F 1.00000	12/20/2023	(1,200,000)	(1,200,000)
United Mexican States SWPC0HQI3 CDS USD R V 03MEVENT	12/20/2023	1,200,000	1,200,098
United Mexican States SWPC0HSZ3 CDS USD P F 1.00000	12/20/2023	(4,400,000)	(4,400,000)
United Mexican States SWPC0HSZ3 CDS USD R V 03MEVENT	12/20/2023	4,400,000	4,400,361
United Mexican States SWPC0HT66 CDS USD P F 1.00000	12/20/2023	(900,000)	(900,000)
United Mexican States SWPC0HT66 CDS USD R V 03MEVENT	12/20/2023	900,000	900,074
United Mexican States SWPC0HUM9 CDS USD P F 1.00000	12/20/2023	(1,300,000)	(1,300,000)
United Mexican States SWPC0HUM9 CDS USD R V 03MEVENT	12/20/2023	1,300,000	1,300,107
United Mexican States SWPC0HWK1 CDS USD P F 1.00000	12/20/2023	(1,100,000)	(1,100,000)
United Mexican States SWPC0HWK1 CDS USD R V 03MEVENT	12/20/2023	1,100,000	1,100,090
<b>Interest Rate Swaps</b>			
Interest Rate Swap B0273591 IRS USD P F 2.59300	12/21/2047	(15,000,000)	(16,264,506)
Interest Rate Swap B0273591 IRS USD R V 03MLIBOR	12/21/2047	15,000,000	15,000,000
Interest Rate Swap B0509276 IRS USD P F 2.97981	2/20/2048	(17,234,000)	(20,154,864)
Interest Rate Swap B0509276 IRS USD R V 03MLIBOR	2/20/2048	17,234,000	17,234,000
Interest Rate Swap B0515941 IRS USD P F 3.00200	2/22/2048	(17,234,000)	(20,239,624)
Interest Rate Swap B0515941 IRS USD R V 03MLIBOR	2/22/2048	17,234,000	17,234,000
Interest Rate Swap B0520678 IRS USD P F 3.01900	2/23/2048	(17,234,000)	(20,303,859)
Interest Rate Swap B0520678 IRS USD R V 03MLIBOR	2/23/2048	17,234,000	17,234,000
Interest Rate Swap B15226128 IRS USD P F 3.48850	3/31/2044	(19,030,000)	(23,788,079)
Interest Rate Swap B15226128 IRS USD R V 03MLIBOR	3/31/2044	19,030,000	19,030,000
Interest Rate Swap B15626705 IRS USD P F 2.73050	7/7/2024	(13,144,000)	(13,763,605)
Interest Rate Swap B15626705 IRS USD R V 03MLIBOR	7/7/2024	13,144,000	13,144,000
Interest Rate Swap B16395332 IRS USD P F 1.91422	1/22/2025	(13,890,000)	(13,993,622)
Interest Rate Swap B16395332 IRS USD R V 03MLIBOR	1/22/2025	13,890,000	13,890,000
Interest Rate Swap B16415216 IRS USD P F 1.97300	1/27/2025	(10,240,000)	(10,348,029)
Interest Rate Swap B16415216 IRS USD R V 03MLIBOR	1/27/2025	10,240,000	10,240,000
Interest Rate Swap B16424068 IRS USD P F 1.93670	1/29/2025	(2,560,000)	(2,582,159)
Interest Rate Swap B16424068 IRS USD R V 03MLIBOR	1/29/2025	2,560,000	2,560,000
Interest Rate Swap B16428913 IRS USD P F 1.94152	1/30/2025	(2,170,000)	(2,189,207)
Interest Rate Swap B16428913 IRS USD R V 03MLIBOR	1/30/2025	2,170,000	2,170,000
Interest Rate Swap B16440134 IRS USD P F 1.81667	2/3/2025	(3,420,000)	(3,427,196)
Interest Rate Swap B16440134 IRS USD R V 03MLIBOR	2/3/2025	3,420,000	3,420,000
Interest Rate Swap B6656752 IRS USD P F 1.97770	3/27/2025	(7,050,000)	(7,128,229)
Interest Rate Swap B6656752 IRS USD R V 03MLIBOR	3/27/2025	7,050,000	7,050,000
Interest Rate Swap B6656828 IRS USD P F 1.98500	3/27/2025	(7,050,000)	(7,131,048)
Interest Rate Swap B6656828 IRS USD R V 03MLIBOR	3/27/2025	7,050,000	7,050,000
Interest Rate Swap B7023075 IRS USD P F 2.44900	7/2/2025	(7,760,000)	(8,020,162)
Interest Rate Swap B7023075 IRS USD R V 03MLIBOR	7/2/2025	7,760,000	7,760,000
Interest Rate Swap B8833296 IRS USD P F 2.37820	11/18/2046	(48,300,000)	(50,055,505)
Interest Rate Swap B8833296 IRS USD R V 03MLIBOR	11/18/2046	48,300,000	48,300,000
Interest Rate Swap B8A46T4D1 IRS USD P F 2.15053	2/15/2024	(8,548,000)	(8,700,620)
Interest Rate Swap B8A46T4D1 IRS USD R V 03MLIBOR	2/15/2024	8,548,000	8,548,000
Interest Rate Swap B8A470W75 IRS USD P F 2.18309	2/15/2024	(2,595,000)	(2,645,090)
Interest Rate Swap B8A470W75 IRS USD R V 03MLIBOR	2/15/2024	2,595,000	2,595,000
Interest Rate Swap B8A494FT6 IRS USD P F 2.11464	2/15/2024	(825,000)	(838,513)
Interest Rate Swap B8A494FT6 IRS USD R V 03MLIBOR	2/15/2024	825,000	825,000
Interest Rate Swap B8A495MW8 IRS USD P F 2.30900	5/8/2027	(1,790,000)	(1,848,538)
Interest Rate Swap B8A495MW8 IRS USD R V 03MLIBOR	5/8/2027	1,790,000	1,790,000
Interest Rate Swap B8A4BJ454 IRS USD P F 1.95622	5/15/2024	(15,955,000)	(16,107,847)
Interest Rate Swap B8A4BJ454 IRS USD R V 03MLIBOR	5/15/2024	15,955,000	15,955,000
Interest Rate Swap B8A4CSR33 IRS USD P F 1.82354	2/15/2027	(6,171,000)	(6,248,877)
Interest Rate Swap B8A4CSR33 IRS USD R V 00MFEDL0	2/15/2027	6,171,000	6,171,000
Interest Rate Swap B8A4DVD22 IRS USD P F 2.06749	2/15/2027	(4,335,000)	(4,470,210)
Interest Rate Swap B8A4DVD22 IRS USD R V 12MFEDL1	2/15/2027	4,335,000	4,335,000
Interest Rate Swap B8A4EGDR9 IRS USD P F 1.96451	2/15/2027	(1,720,000)	(1,760,164)
Interest Rate Swap B8A4EGDR9 IRS USD R V 12MFEDL1	2/15/2027	1,720,000	1,720,000
Interest Rate Swap B8A4F2390 IRS USD P F 1.89861	2/15/2027	(4,330,000)	(4,409,388)
Interest Rate Swap B8A4F2390 IRS USD R V 12MLIBOR	2/15/2027	4,330,000	4,330,000
Interest Rate Swap B8A4LJYS0 IRS USD P F 2.16833	8/15/2024	(2,115,000)	(2,157,144)
Interest Rate Swap B8A4LJYS0 IRS USD R V 03MLIBOR	8/15/2024	2,115,000	2,115,000
Interest Rate Swap B8A4LNZN1 IRS USD P F 2.17558	8/15/2024	(14,410,000)	(14,702,267)
Interest Rate Swap B8A4LNZN1 IRS USD R V 03MLIBOR	8/15/2024	14,410,000	14,410,000
Interest Rate Swap B8A4LNZS0 IRS USD P F 2.17000	8/15/2024	(23,740,000)	(24,214,996)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap B8A4LNZS0 IRS USD R V 03MLIBOR	8/15/2024	23,740,000	23,740,000
Interest Rate Swap B8A4MCCQ2 IRS USD P F 2.29467	5/15/2027	(525,000)	(541,475)
Interest Rate Swap B8A4MCCQ2 IRS USD R V 03MLIBOR	5/15/2027	525,000	525,000
Interest Rate Swap B8A4MXK20 IRS EUR P F 2.11400	10/25/2037	(2,650,000)	(3,308,970)
Interest Rate Swap B8A4MXK20 IRS EUR R V 06MEURIB	10/25/2037	2,650,000	3,017,821
Interest Rate Swap B8A4RLEB8 IRS USD P F 2.33353	11/15/2024	(49,520,000)	(50,951,468)
Interest Rate Swap B8A4RLEB8 IRS USD R V 03MLIBOR	11/15/2024	49,520,000	49,520,000
Interest Rate Swap B8A4T7XG5 IRS USD P F 2.65876	11/15/2043	(870,000)	(948,529)
Interest Rate Swap B8A4T7XG5 IRS USD R V 03MLIBOR	11/15/2043	870,000	870,000
Interest Rate Swap B8A4YAJJ2 IRS USD P F 2.35303	5/31/2022	(9,030,000)	(9,250,326)
Interest Rate Swap B8A4YAJJ2 IRS USD R V 00MFEDL0	5/31/2022	9,030,000	9,030,000
Interest Rate Swap B8A4YRYC3 IRS USD P F 2.45395	2/28/2025	(7,920,000)	(8,317,673)
Interest Rate Swap B8A4YRYC3 IRS USD R V 00MFEDL0	2/28/2025	7,920,000	7,920,000
Interest Rate Swap B8A507681 IRS EUR P F 1.65800	3/19/2048	(2,870,000)	(3,475,356)
Interest Rate Swap B8A507681 IRS EUR R V 06MEURIB	3/19/2048	2,870,000	3,268,357
Interest Rate Swap B8A50UEA6 IRS USD P F 2.33000	9/27/2021	(52,250,000)	(53,158,211)
Interest Rate Swap B8A50UEA6 IRS USD R V 00MFEDL0	9/27/2021	52,250,000	52,250,000
Interest Rate Swap B8A50UFC1 IRS USD P F 2.36000	9/27/2022	(810,000)	(832,292)
Interest Rate Swap B8A50UFC1 IRS USD R V 00MFEDL0	9/27/2022	810,000	810,000
Interest Rate Swap B8A53PM31 IRS USD P F 3.01949	2/28/2025	(5,525,000)	(5,894,381)
Interest Rate Swap B8A53PM31 IRS USD R V 03MLIBOR	2/28/2025	5,525,000	5,525,000
Interest Rate Swap B8A57B1Q0 IRS USD P F 2.61400	11/30/2022	(14,115,000)	(14,662,470)
Interest Rate Swap B8A57B1Q0 IRS USD R V 12MFEDL0	11/30/2022	14,115,000	14,115,000
Interest Rate Swap B8A5C9JH0 IRS USD P F 2.99840	5/31/2025	(23,079,000)	(24,649,583)
Interest Rate Swap B8A5C9JH0 IRS USD R V 03MLIBOR	5/31/2025	23,079,000	23,079,000
Interest Rate Swap B8A5JDAR1 IRS USD P F 3.10458	7/31/2025	(8,200,000)	(8,821,363)
Interest Rate Swap B8A5JDAR1 IRS USD R V 03MLIBOR	7/31/2025	8,200,000	8,200,000
Interest Rate Swap B8A5JDC08 IRS USD P F 3.10900	7/31/2025	(20,397,000)	(21,947,821)
Interest Rate Swap B8A5JDC08 IRS USD R V 03MLIBOR	7/31/2025	20,397,000	20,397,000
Interest Rate Swap B8A5R5WD6 IRS USD P F 2.80150	7/31/2025	(2,145,000)	(2,305,892)
Interest Rate Swap B8A5R5WD6 IRS USD R V 12MFEDL0	7/31/2025	2,145,000	2,145,000
Interest Rate Swap B8A5XM2Z6 IRS USD P F 2.57850	8/15/2028	(18,626,600)	(20,054,233)
Interest Rate Swap B8A5XM2Z6 IRS USD R V 12MFEDL0	8/15/2028	18,626,600	18,626,600
Interest Rate Swap B8A5XW4Q2 IRS USD P F 2.83540	8/15/2028	(7,540,000)	(8,125,379)
Interest Rate Swap B8A5XW4Q2 IRS USD R V 03MLIBOR	8/15/2028	7,540,000	7,540,000
Interest Rate Swap B8A5Z0AY6 IRS GBP P F 1.00000	5/8/2026	(310,000)	(394,537)
Interest Rate Swap B8A5Z0AY6 IRS GBP R V 12MSONIA	5/8/2026	310,000	387,402
Interest Rate Swap B8A5Z0BL3 IRS EUR P F .00000	5/11/2022	(1,125,000)	(1,290,913)
Interest Rate Swap B8A5Z0BL3 IRS EUR R V 00MEONIA	5/11/2022	1,125,000	1,281,150
Interest Rate Swap B8A5Z0BQ2 IRS EUR P F .10000	5/11/2023	(2,770,000)	(3,200,987)
Interest Rate Swap B8A5Z0BQ2 IRS EUR R V 00MEONIA	5/11/2023	2,770,000	3,154,477
Interest Rate Swap B8A5Z0BT6 IRS EUR P F .05000	5/11/2024	(3,140,000)	(3,658,322)
Interest Rate Swap B8A5Z0BT6 IRS EUR R V 00MEONIA	5/11/2024	3,140,000	3,575,833
Interest Rate Swap B8A5Z0BW9 IRS EUR P F .10000	5/11/2025	(190,000)	(222,083)
Interest Rate Swap B8A5Z0BW9 IRS EUR R V 00MEONIA	5/11/2025	190,000	216,372
Interest Rate Swap B8A5Z0CB4 IRS EUR P F .50000	5/11/2028	(4,010,000)	(4,811,970)
Interest Rate Swap B8A5Z0CB4 IRS EUR R V 12MEONIA	5/11/2028	4,010,000	4,566,590
Interest Rate Swap B8A5Z4GX4 IRS GBP P F 1.20000	5/8/2034	(305,000)	(403,763)
Interest Rate Swap B8A5Z4GX4 IRS GBP R V 12MSONIA	5/8/2034	305,000	388,174
Interest Rate Swap B8A5Z5A41 IRS EUR P F .75000	5/11/2033	(320,000)	(389,626)
Interest Rate Swap B8A5Z5A41 IRS EUR R V 12MEONIA	5/11/2033	320,000	364,416
Interest Rate Swap B8A5Z5H77 IRS EUR P F 1.10000	5/11/2039	(935,000)	(1,193,569)
Interest Rate Swap B8A5Z5H77 IRS EUR R V 12MEONIA	5/11/2039	935,000	1,064,778
Interest Rate Swap B8A68LW65 IRS USD P F 2.26880	1/31/2026	(60,545,000)	(63,201,522)
Interest Rate Swap B8A68LW65 IRS USD R V 12MFEDL	1/31/2026	60,545,000	60,545,000
Interest Rate Swap B8A68LX07 IRS USD P F 2.29000	3/12/2026	(5,100,000)	(5,330,384)
Interest Rate Swap B8A68LX07 IRS USD R V 12MFEDL	3/12/2026	5,100,000	5,100,000
Interest Rate Swap B8A6B9TW5 IRS USD P F 2.23577	1/31/2026	(2,700,000)	(2,771,295)
Interest Rate Swap B8A6B9TW5 IRS USD R V 03MLIBOR	1/31/2026	2,700,000	2,700,000
Interest Rate Swap B8A6CK0T7 IRS USD P F 2.40571	1/31/2026	(5,137,000)	(5,327,135)
Interest Rate Swap B8A6CK0T7 IRS USD R V 03MLIBOR	1/31/2026	5,137,000	5,137,000
Interest Rate Swap B8A6LF8M5 IRS ZAR P F 7.15000	6/6/2024	(18,350,000)	(1,308,012)
Interest Rate Swap B8A6LF8M5 IRS ZAR R V 03MJIBAR	6/6/2024	18,350,000	1,301,303
Interest Rate Swap B8A6LHB54 IRS ZAR P F 7.17670	6/6/2024	(29,490,000)	(2,104,453)
Interest Rate Swap B8A6LHB54 IRS ZAR R V 03MJIBAR	6/6/2024	29,490,000	2,091,304
Interest Rate Swap B8A6N2BP1 IRS USD P F 1.87550	4/30/2026	(10,395,000)	(10,444,043)
Interest Rate Swap B8A6N2BP1 IRS USD R V 03MLIBOR	4/30/2026	10,395,000	10,395,000
Interest Rate Swap B8A6PZ5E8 IRS CLP P F 3.33000	7/1/2029	(748,315,000)	(1,102,165)
Interest Rate Swap B8A6PZ5E8 IRS CLP R V 06MCLLOIS	7/1/2029	748,315,000	1,102,174
Interest Rate Swap B9398887 IRS USD P F 2.53700	4/13/2047	(7,500,000)	(8,032,210)
Interest Rate Swap B9398887 IRS USD R V 03MLIBOR	4/13/2047	7,500,000	7,500,000
Interest Rate Swap BBA4RLEB8 IRS USD P F 2.33353	11/15/2024	(3,695,000)	(3,802,338)
Interest Rate Swap BBA4RLEB8 IRS USD R V 03MLIBOR	11/15/2024	3,695,000	3,695,000
Interest Rate Swap BWU00AHO5 IRS GBP P F 2.05000	9/23/2019	(700,000)	(893,204)
Interest Rate Swap BWU00AHO5 IRS GBP R V 06MLIBOR	9/23/2019	700,000	890,890
Interest Rate Swap BWU00D7N2 IRS USD P F 2.00000	12/16/2020	(500,000)	(500,772)
Interest Rate Swap BWU00D7N2 IRS USD R V 03MLIBOR	12/16/2020	500,000	500,000
Interest Rate Swap BWU00D7P7 IRS USD P F 2.75000	12/16/2045	(1,800,000)	(1,995,352)
Interest Rate Swap BWU00D7P7 IRS USD R V 03MLIBOR	12/16/2045	1,800,000	1,800,000
Interest Rate Swap BWU00FAB9 IRS USD P F 2.25000	6/15/2026	(700,000)	(719,254)
Interest Rate Swap BWU00FAB9 IRS USD P F 2.25000	6/15/2026	(1,900,000)	(1,952,261)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap BWU00FAB9 IRS USD R V 03MLIBOR	6/15/2026	700,000	700,000
Interest Rate Swap BWU00FAB9 IRS USD R V 03MLIBOR	6/15/2026	1,900,000	1,900,000
Interest Rate Swap BWU00FLJ0 IRS USD P F 2.50000	6/15/2046	(4,900,000)	(5,180,216)
Interest Rate Swap BWU00FLJ0 IRS USD P F 2.50000	6/15/2046	(14,945,000)	(15,799,660)
Interest Rate Swap BWU00FLJ0 IRS USD R V 03MLIBOR	6/15/2046	4,900,000	4,900,000
Interest Rate Swap BWU00FLJ0 IRS USD R V 03MLIBOR	6/15/2046	14,945,000	14,945,000
Interest Rate Swap BWU00FP15 IRS JPY P F .30000	3/18/2026	(1,490,000,000)	(14,185,837)
Interest Rate Swap BWU00FP15 IRS JPY R V 06MLIBOR	3/18/2026	1,490,000,000	13,829,590
Interest Rate Swap BWU00G1C5 IRS GBP P F 2.34000	1/13/2026	(6,560,000)	(8,902,360)
Interest Rate Swap BWU00G1C5 IRS GBP R V 06MLIBOR	1/13/2026	6,560,000	8,348,913
Interest Rate Swap BWU00INA1 IRS USD P F 1.75000	12/21/2026	(2,170,000)	(2,152,846)
Interest Rate Swap BWU00INA1 IRS USD R V 03MLIBOR	12/21/2026	2,170,000	2,170,000
Interest Rate Swap BWU00INB9 IRS USD P F 1.75000	12/21/2026	(6,530,000)	(6,482,942)
Interest Rate Swap BWU00INB9 IRS USD P F 1.75000	12/21/2026	(27,700,000)	(27,500,384)
Interest Rate Swap BWU00INB9 IRS USD R V 03MLIBOR	12/21/2026	6,530,000	6,530,000
Interest Rate Swap BWU00INB9 IRS USD R V 03MLIBOR	12/21/2026	27,700,000	27,700,000
Interest Rate Swap BWU00IN4 IRS USD P F 2.25000	12/21/2046	(800,000)	(803,529)
Interest Rate Swap BWU00IN4 IRS USD P F 2.25000	12/21/2046	(18,300,000)	(18,380,717)
Interest Rate Swap BWU00IN4 IRS USD R V 03MLIBOR	12/21/2046	800,000	800,000
Interest Rate Swap BWU00IN4 IRS USD R V 03MLIBOR	12/21/2046	18,300,000	18,300,000
Interest Rate Swap BWU00JQ0 IRS USD P F 2.40000	12/7/2026	(34,910,000)	(35,701,210)
Interest Rate Swap BWU00JQ0 IRS USD R V 03MLIBOR	12/7/2026	34,910,000	34,910,000
Interest Rate Swap BWU00JQC2 IRS USD P F 2.25000	9/14/2046	(5,400,000)	(5,424,070)
Interest Rate Swap BWU00JQC2 IRS USD R V 03MLIBOR	9/14/2046	5,400,000	5,400,000
Interest Rate Swap BWU00KKU5 IRS USD P F 2.76500	7/18/2028	(15,200,000)	(16,262,230)
Interest Rate Swap BWU00KKU5 IRS USD R V 03MLIBOR	7/18/2028	15,200,000	15,200,000
Interest Rate Swap BWU00KLH3 IRS USD P F 1.25000	6/21/2021	(800,000)	(791,356)
Interest Rate Swap BWU00KLH3 IRS USD R V 03MLIBOR	6/21/2021	800,000	800,000
Interest Rate Swap BWU00KLL4 IRS USD P F 1.50000	6/21/2027	(6,300,000)	(6,119,169)
Interest Rate Swap BWU00KLL4 IRS USD R V 03MLIBOR	6/21/2027	6,300,000	6,300,000
Interest Rate Swap BWU00KXL1 IRS JPY P F .45000	3/20/2029	(1,550,000,000)	(15,007,598)
Interest Rate Swap BWU00KXL1 IRS JPY P F .45000	3/20/2029	(321,690,000)	(3,114,706)
Interest Rate Swap BWU00KXL1 IRS JPY P F .45000	3/20/2029	(3,360,000,000)	(32,532,599)
Interest Rate Swap BWU00KXL1 IRS JPY R V 06MLIBOR	3/20/2029	1,550,000,000	14,386,486
Interest Rate Swap BWU00KXL1 IRS JPY R V 06MLIBOR	3/20/2029	321,690,000	2,985,799
Interest Rate Swap BWU00KXL1 IRS JPY R V 06MLIBOR	3/20/2029	3,360,000,000	31,186,189
Interest Rate Swap BWU00L9Q5 IRS USD P F 2.50000	12/20/2027	(3,500,000)	(3,663,923)
Interest Rate Swap BWU00L9Q5 IRS USD P F 2.50000	12/20/2027	(2,700,000)	(2,826,455)
Interest Rate Swap BWU00L9Q5 IRS USD R V 03MLIBOR	12/20/2027	3,500,000	3,500,000
Interest Rate Swap BWU00L9Q5 IRS USD R V 03MLIBOR	12/20/2027	2,700,000	2,700,000
Interest Rate Swap BWU00L9U6 IRS USD P F 2.75000	12/20/2047	(5,700,000)	(6,346,470)
Interest Rate Swap BWU00L9U6 IRS USD R V 03MLIBOR	12/20/2047	5,700,000	5,700,000
Interest Rate Swap BWU00MME5 IRS USD P F 2.00000	12/15/2047	(4,870,000)	(4,913,147)
Interest Rate Swap BWU00MME5 IRS USD R V 12MFEDL	12/15/2047	4,870,000	4,870,000
Interest Rate Swap BWU00MO45 IRS JPY P F .30000	3/20/2028	(380,000,000)	(3,627,189)
Interest Rate Swap BWU00MO45 IRS JPY R V 06MLIBOR	3/20/2028	380,000,000	3,527,009
Interest Rate Swap BWU00MXC7 IRS JPY P F .75000	3/20/2038	(720,000,000)	(7,296,344)
Interest Rate Swap BWU00MXC7 IRS JPY R V 06MLIBOR	3/20/2038	720,000,000	6,682,755
Interest Rate Swap BWU00MYL6 IRS NZD P F 3.25000	3/21/2028	(1,200,000)	(907,197)
Interest Rate Swap BWU00MYL6 IRS NZD R V 03MNZDBB	3/21/2028	1,200,000	805,980
Interest Rate Swap BWU00NBN5 IRS USD P F 2.25000	6/20/2028	(63,700,000)	(65,481,776)
Interest Rate Swap BWU00NBN5 IRS USD P F 2.25000	6/20/2028	(26,480,000)	(27,220,682)
Interest Rate Swap BWU00NBN5 IRS USD P F 2.25000	6/20/2028	(67,000,000)	(68,874,082)
Interest Rate Swap BWU00NBN5 IRS USD R V 03MLIBOR	6/20/2028	63,700,000	63,700,000
Interest Rate Swap BWU00NBN5 IRS USD R V 03MLIBOR	6/20/2028	26,480,000	26,480,000
Interest Rate Swap BWU00NBN5 IRS USD R V 03MLIBOR	6/20/2028	67,000,000	67,000,000
Interest Rate Swap BWU00NBO3 IRS USD P F 2.25000	6/20/2028	(12,500,000)	(12,833,959)
Interest Rate Swap BWU00NBO3 IRS USD R V 03MLIBOR	6/20/2028	12,500,000	12,500,000
Interest Rate Swap BWU00NBS4 IRS USD P F 2.50000	6/20/2048	(6,500,000)	(6,885,237)
Interest Rate Swap BWU00NBS4 IRS USD P F 2.50000	6/20/2048	(18,600,000)	(19,702,371)
Interest Rate Swap BWU00NBS4 IRS USD R V 03MLIBOR	6/20/2048	6,500,000	6,500,000
Interest Rate Swap BWU00NBS4 IRS USD R V 03MLIBOR	6/20/2048	18,600,000	18,600,000
Interest Rate Swap BWU00NTU0 IRS JPY P F .30000	3/21/2028	(520,000,000)	(4,963,476)
Interest Rate Swap BWU00NTU0 IRS JPY R V 06MLIBOR	3/21/2028	520,000,000	4,826,434
Interest Rate Swap BWU00OB94 IRS USD P F 2.47800	12/20/2047	(863,000)	(964,206)
Interest Rate Swap BWU00OB94 IRS USD R V 12MFEDL	12/20/2047	863,000	863,000
Interest Rate Swap BWU00OEY6 IRS USD P F 3.10000	4/17/2028	(34,000,000)	(35,572,403)
Interest Rate Swap BWU00OEY6 IRS USD R V 03MLIBOR	4/17/2028	34,000,000	34,000,000
Interest Rate Swap BWU00OPI9 IRS USD P F 2.49930	12/20/2047	(1,110,000)	(1,245,533)
Interest Rate Swap BWU00OPI9 IRS USD R V 12MFEDL	12/20/2047	1,110,000	1,110,000
Interest Rate Swap BWU00OSH8 IRS USD P F 2.42750	12/20/2047	(1,300,000)	(1,437,567)
Interest Rate Swap BWU00OSH8 IRS USD R V 12MFEDL	12/20/2047	1,300,000	1,300,000
Interest Rate Swap BWU00OTR5 IRS USD P F 2.54000	3/23/2048	(400,000)	(427,161)
Interest Rate Swap BWU00OTR5 IRS USD R V 03MLIBOR	3/23/2048	400,000	400,000
Interest Rate Swap BWU00PUU3 IRS USD P F 2.75000	12/19/2020	(18,300,000)	(18,528,037)
Interest Rate Swap BWU00PUU3 IRS USD R V 03MLIBOR	12/19/2020	18,300,000	18,300,000
Interest Rate Swap BWU00PV81 IRS USD P F 3.00000	12/19/2048	(3,300,000)	(3,867,340)
Interest Rate Swap BWU00PV81 IRS USD P F 3.00000	12/19/2048	(1,400,000)	(1,640,690)
Interest Rate Swap BWU00PV81 IRS USD R V 03MLIBOR	12/19/2048	3,300,000	3,300,000
Interest Rate Swap BWU00PV81 IRS USD R V 03MLIBOR	12/19/2048	1,400,000	1,400,000
Interest Rate Swap BWU00Q6S3 IRS USD P F 2.72000	7/18/2028	(4,200,000)	(4,477,652)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap BWU00Q6S3 IRS USD R V 03MLIBOR	7/18/2028	4,200,000	4,200,000
Interest Rate Swap BWU00QL49 IRS USD P F 2.90500	8/22/2048	(1,900,000)	(2,183,956)
Interest Rate Swap BWU00QL49 IRS USD R V 03MLIBOR	8/22/2048	1,900,000	1,900,000
Interest Rate Swap BWU00QL64 IRS USD P F 2.94000	8/22/2048	(600,000)	(694,343)
Interest Rate Swap BWU00QL64 IRS USD R V 03MLIBOR	8/22/2048	600,000	600,000
Interest Rate Swap BWU00QZA0 IRS USD P F 2.97000	9/26/2048	(21,900,000)	(25,501,822)
Interest Rate Swap BWU00QZA0 IRS USD R V 03MLIBOR	9/26/2048	21,900,000	21,900,000
Interest Rate Swap BWU00RYH4 IRS USD P F 2.90000	9/14/2020	(50,200,000)	(50,760,288)
Interest Rate Swap BWU00RYH4 IRS USD R V 03MLIBOR	9/14/2020	50,200,000	50,200,000
Interest Rate Swap BWU00RZY6 IRS USD P F 3.00000	6/19/2029	(8,500,000)	(9,301,326)
Interest Rate Swap BWU00RZY6 IRS USD P F 3.00000	6/19/2029	(11,900,000)	(13,021,857)
Interest Rate Swap BWU00RZY6 IRS USD R V 03MLIBOR	6/19/2029	8,500,000	8,500,000
Interest Rate Swap BWU00RZY6 IRS USD R V 03MLIBOR	6/19/2029	11,900,000	11,900,000
Interest Rate Swap BWU00SZU2 IRS EUR P F 1.25000	9/18/2049	(6,800,000)	(8,881,053)
Interest Rate Swap BWU00SZU2 IRS EUR R V 06MEURIB	9/18/2049	6,800,000	7,743,843
Interest Rate Swap BWU00SZZ1 IRS GBP P F 1.25000	9/18/2024	(9,000,000)	(11,644,694)
Interest Rate Swap BWU00SZZ1 IRS GBP P F 1.25000	9/18/2024	(87,400,000)	(113,082,913)
Interest Rate Swap BWU00SZZ1 IRS GBP R V 06MLIBOR	9/18/2024	9,000,000	11,454,302
Interest Rate Swap BWU00SZZ1 IRS GBP R V 06MLIBOR	9/18/2024	87,400,000	111,233,997
Interest Rate Swap BWU00T004 IRS GBP P F 1.00000	9/18/2021	(17,220,000)	(21,987,389)
Interest Rate Swap BWU00T004 IRS GBP R V 06MLIBOR	9/18/2021	17,220,000	21,915,897
Interest Rate Swap BWU00T012 IRS GBP P F 1.50000	9/18/2029	(6,300,000)	(8,357,379)
Interest Rate Swap BWU00T012 IRS GBP R V 06MLIBOR	9/18/2029	6,300,000	8,018,011
Interest Rate Swap BWU00UST8 IRS USD P F 1.98000	6/27/2024	(15,900,000)	(16,068,894)
Interest Rate Swap BWU00UST8 IRS USD R V 03MLIBOR	6/27/2024	15,900,000	15,900,000
Interest Rate Swap BWU0299Y3 IRS USD P F 2.50000	7/15/2022	(11,300,000)	(11,300,000)
Interest Rate Swap BWU0299Y3 IRS USD R V 12MCPI	7/15/2022	11,300,000	10,098,664
Interest Rate Swap BWU074A19 IRS EUR P F 1.71000	3/15/2033	(2,000,000)	(2,490,567)
Interest Rate Swap BWU074A19 IRS EUR R V 12MHICP	3/15/2033	2,000,000	2,277,601
Interest Rate Swap BWU080207 IRS USD P F 2.26250	5/9/2023	(2,760,000)	(2,831,054)
Interest Rate Swap BWU080207 IRS USD R V 12MCPI	5/9/2023	2,760,000	2,760,000
Interest Rate Swap BWU084118 IRS EUR P F 1.23200	12/15/2023	(15,200,000)	(17,625,798)
Interest Rate Swap BWU084118 IRS EUR R V 01MCPTFE	12/15/2023	15,200,000	17,309,766
Interest Rate Swap BWU087004 IRS USD P F 1.81600	5/13/2021	(13,600,000)	(13,616,875)
Interest Rate Swap BWU087004 IRS USD R V 12MUSCPI	5/13/2021	13,600,000	13,600,000
Interest Rate Swap BWU0WE887 IRS EUR P F 1.34500	6/15/2021	(6,280,000)	(7,248,167)
Interest Rate Swap BWU0WE887 IRS EUR R V 12MCPI	6/15/2021	6,280,000	7,151,667
Interest Rate Swap BWU0Y2626 IRS USD P F 1.95500	7/25/2024	(10,600,000)	(10,635,052)
Interest Rate Swap BWU0Y2626 IRS USD R V 12MCPI	7/25/2024	10,600,000	10,600,000
Interest Rate Swap BWU0Z3003 IRS USD P F 2.28100	5/10/2023	(4,230,000)	(4,342,650)
Interest Rate Swap BWU0Z3003 IRS USD R V 12MCPI	5/10/2023	4,230,000	4,230,000
Interest Rate Swap S8A4MXK53 IRS EUR P V 03MEURIB	10/25/2037	(2,650,000)	(3,017,821)
Interest Rate Swap S8A4MXK53 IRS EUR R F 2.08500	10/25/2037	2,650,000	3,309,667
Interest Rate Swap S8A507210 IRS EUR P V 03MEURIB	3/19/2048	(2,870,000)	(3,268,357)
Interest Rate Swap S8A507210 IRS EUR R F 1.65000	3/19/2048	2,870,000	3,477,256
Interest Rate Swap S8A66KQ82 IRS MXN P V 01MTIIE	2/13/2029	(25,700,000)	(1,337,730)
Interest Rate Swap S8A66KQ82 IRS MXN R F 8.37000	2/13/2029	25,700,000	1,415,899
Interest Rate Swap S8A6CCT80 IRS MXN P V 01MTIIE	3/21/2029	(32,000,000)	(1,665,656)
Interest Rate Swap S8A6CCT80 IRS MXN R F 8.09000	3/21/2029	32,000,000	1,729,445
Interest Rate Swap S8A6CYNF2 IRS CNY P V 00MCNDR	4/10/2024	(27,750,000)	(4,040,301)
Interest Rate Swap S8A6CYNF2 IRS CNY R F 3.10000	4/10/2024	27,750,000	4,077,718
Interest Rate Swap S8A6EN3Z2 IRS CNY P V 00MCNDR	4/22/2024	(7,335,000)	(1,067,950)
Interest Rate Swap S8A6EN3Z2 IRS CNY R F 3.17000	4/22/2024	7,335,000	1,081,163
Interest Rate Swap S8A6EPRC2 IRS CNY P V 00MCNDR	4/23/2024	(7,335,000)	(1,067,950)
Interest Rate Swap S8A6EPRC2 IRS CNY R F 3.23000	4/23/2024	7,335,000	1,084,034
Interest Rate Swap S8A6H6WW1 IRS COP P V 00MCOOVI	5/14/2029	(8,577,950,000)	(2,674,758)
Interest Rate Swap S8A6H6WW1 IRS COP R F 5.87500	5/14/2029	8,577,950,000	2,806,959
Interest Rate Swap S8A6HH0E2 IRS CNY P V 00MCNRR0	5/15/2024	(13,600,000)	(1,980,112)
Interest Rate Swap S8A6HH0E2 IRS CNY R F 3.00500	5/15/2024	13,600,000	1,980,134
Interest Rate Swap S8A6HQSW2 IRS CZK P V 06MPRIBO	5/17/2024	(60,850,000)	(2,723,466)
Interest Rate Swap S8A6HQSW2 IRS CZK R F 1.90750	5/17/2024	60,850,000	2,752,303
Interest Rate Swap S8A6K7HZ5 IRS MXN P V 01MTIIE	5/16/2029	(51,500,000)	(2,680,665)
Interest Rate Swap S8A6K7HZ5 IRS MXN R F 7.98000	5/16/2029	51,500,000	2,761,264
Interest Rate Swap S8A6KZ1N7 IRS MXN P V 01MTIIE	5/22/2029	(124,590,000)	(6,485,128)
Interest Rate Swap S8A6KZ1N7 IRS MXN R F 8.07500	5/22/2029	124,590,000	6,723,122
Interest Rate Swap S8A6L1YZ8 IRS CNY P V 00MCNDR	6/5/2024	(33,230,000)	(4,838,170)
Interest Rate Swap S8A6L1YZ8 IRS CNY R F 2.92500	6/5/2024	33,230,000	4,842,761
Interest Rate Swap S8A6MCAJ5 IRS CNY P V 03MCNDR	6/14/2024	(12,520,000)	(1,822,867)
Interest Rate Swap S8A6MCAJ5 IRS CNY R F 2.90000	6/14/2024	12,520,000	1,822,322
Interest Rate Swap S8A6NQGX6 IRS CNY P V 03MCNDR	6/19/2024	(37,395,000)	(5,444,579)
Interest Rate Swap S8A6NQGX6 IRS CNY R F 2.87500	6/19/2024	37,395,000	5,436,482
Interest Rate Swap S8A6PWS26 IRS CNY P V 03MCNDR7	6/28/2024	(36,000,000)	(5,241,472)
Interest Rate Swap S8A6PWS26 IRS CNY R F 2.90100	6/28/2024	36,000,000	5,241,507
Interest Rate Swap S8A6Q0KY3 IRS BRL P V 01MCETIP	1/4/2027	(4,293,312)	(1,120,194)
Interest Rate Swap S8A6Q0KY3 IRS BRL R F 7.33000	1/4/2027	4,293,312	1,120,227
Interest Rate Swap SWU00MXX1 IRS MXN P V 01MTIIE	9/30/2027	(110,000,000)	(5,725,692)
Interest Rate Swap SWU00MXX1 IRS MXN R F 7.35000	9/30/2027	110,000,000	5,683,980
Interest Rate Swap SWU00NBS4 IRS USD P V 03MLIBOR	6/20/2048	(1,730,000)	(1,730,000)
Interest Rate Swap SWU00NBS4 IRS USD R F 2.50000	6/20/2048	1,730,000	1,832,532
Interest Rate Swap SWU00OD27 IRS ILS P F .29000	2/16/2020	(22,450,000)	(6,294,598)
Interest Rate Swap SWU00OD27 IRS ILS R V 03MTELBO	2/16/2020	22,450,000	6,294,493

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap SWU000D50 IRS ILS P V 03MTELB0	2/16/2028	(4,730,000)	(1,326,212)
Interest Rate Swap SWU000D50 IRS ILS R F 1.97125	2/16/2028	4,730,000	1,397,418
Interest Rate Swap SWU000E75 IRS ILS P V 03MTELB0	6/20/2028	(2,430,000)	(681,331)
Interest Rate Swap SWU000E75 IRS ILS R F 2.07800	6/20/2028	2,430,000	722,668
Interest Rate Swap SWU000EB6 IRS ILS P F .42000	6/20/2020	(11,400,000)	(3,196,366)
Interest Rate Swap SWU000EB6 IRS ILS R V 03MTELB0	6/20/2020	11,400,000	3,193,005
Interest Rate Swap SWU000F90 IRS ILS P F .27000	3/21/2020	(13,770,000)	(3,860,874)
Interest Rate Swap SWU000F90 IRS ILS R V 03MTELB0	3/21/2020	13,770,000	3,861,388
Interest Rate Swap SWU000FD1 IRS ILS P V 03MTELB0	3/21/2028	(2,890,000)	(810,307)
Interest Rate Swap SWU000FD1 IRS ILS R F 1.88300	3/21/2028	2,890,000	847,413
Interest Rate Swap SWU000FN9 IRS ILS P V 03MTELB0	6/20/2028	(1,560,000)	(437,397)
Interest Rate Swap SWU000FN9 IRS ILS R F 1.99750	6/20/2028	1,560,000	460,923
Interest Rate Swap SWU000FP4 IRS ILS P F .37000	6/20/2020	(7,300,000)	(2,046,796)
Interest Rate Swap SWU000FP4 IRS ILS R V 03MTELB0	6/20/2020	7,300,000	2,045,650
Interest Rate Swap SWU000FY5 IRS ILS P F .37000	6/20/2020	(9,230,000)	(2,587,935)
Interest Rate Swap SWU000FY5 IRS ILS R V 03MTELB0	6/20/2020	9,230,000	2,586,486
Interest Rate Swap SWU000FZ2 IRS ILS P V 03MTELB0	6/20/2028	(1,970,000)	(552,355)
Interest Rate Swap SWU000FZ2 IRS ILS R F 1.99750	6/20/2028	1,970,000	582,062
Interest Rate Swap SWU00QL56 IRS USD P V 03MLIBOR	8/22/2023	(11,100,000)	(11,100,000)
Interest Rate Swap SWU00QL56 IRS USD R F 2.80000	8/22/2023	11,100,000	11,569,515
Interest Rate Swap SWU00QTB5 IRS USD P V 03MLIBOR	9/13/2028	(41,800,000)	(41,800,000)
Interest Rate Swap SWU00QTB5 IRS USD R F 3.13400	9/13/2028	41,800,000	43,694,734
Interest Rate Swap SWU00QZB8 IRS USD P V 03MLIBOR	9/26/2023	(49,600,000)	(49,600,000)
Interest Rate Swap SWU00QZB8 IRS USD R F 2.60000	9/26/2023	49,600,000	51,343,756
Interest Rate Swap SWU00RX10 IRS USD P V 03MLIBOR	12/14/2023	(15,200,000)	(15,200,000)
Interest Rate Swap SWU00RX10 IRS USD R F 2.70000	12/14/2023	15,200,000	15,820,888
Interest Rate Swap SWU00SZ57 IRS EUR P V 06MEURIB	9/18/2024	(37,200,000)	(42,363,375)
Interest Rate Swap SWU00SZ57 IRS EUR R F .25000	9/18/2024	37,200,000	43,356,562
Interest Rate Swap SWU00UCC2 IRS USD P V 03MLIBOR	12/19/2020	(27,000,000)	(27,000,000)
Interest Rate Swap SWU00UCC2 IRS USD R F 1.75000	12/19/2020	27,000,000	27,006,713
Interest Rate Swap SWU028859 IRS USD P F 2.56000	5/8/2023	(2,100,000)	(2,100,000)
Interest Rate Swap SWU028859 IRS USD R V 12MUSCPI	5/8/2023	2,100,000	1,867,168
Interest Rate Swap SWU0299Y3 IRS USD P F 2.50000	7/15/2022	(2,000,000)	(2,000,000)
Interest Rate Swap SWU0299Y3 IRS USD R V 12MCPI	7/15/2022	2,000,000	1,787,374
Interest Rate Swap SWU036XX3 IRS USD P F 2.50000	7/15/2022	(4,900,000)	(4,900,000)
Interest Rate Swap SWU036XX3 IRS USD R V 12MUSCPI	7/15/2022	4,900,000	4,378,481
Interest Rate Swap SWU081668 IRS USD P V 12MCPI	7/9/2028	(8,200,000)	(8,200,000)
Interest Rate Swap SWU081668 IRS USD R F 2.37900	7/9/2028	8,200,000	8,624,633
Interest Rate Swap SWU09FQ31 IRS GBP P V 12MRPI	4/15/2035	(4,600,000)	(5,854,421)
Interest Rate Swap SWU09FQ31 IRS GBP R F 3.35750	4/15/2035	4,600,000	5,762,105
Interest Rate Swap SWU09GJ52 IRS GBP P V 12MUKPRI	10/15/2046	(10,000)	(12,727)
Interest Rate Swap SWU09GJ52 IRS GBP R F 3.58500	10/15/2046	10,000	13,826
Interest Rate Swap SWU09TR71 IRS GBP P V 00MUKRPI	9/15/2032	(3,660,000)	(4,658,083)
Interest Rate Swap SWU09TR71 IRS GBP R F 3.47000	9/15/2032	3,660,000	4,601,618
Interest Rate Swap SWU0A1962 IRS USD P V 12MCPI	9/25/2027	(2,300,000)	(2,300,000)
Interest Rate Swap SWU0A1962 IRS USD R F 2.15000	9/25/2027	2,300,000	2,346,273
Interest Rate Swap SWU0C3198 IRS USD P V 12MUSCPI	7/18/2026	(3,600,000)	(3,600,000)
Interest Rate Swap SWU0C3198 IRS USD R F 1.78750	7/18/2026	3,600,000	3,544,491
Interest Rate Swap SWU0C3206 IRS USD P V 12MUSCPI	7/19/2026	(2,900,000)	(2,900,000)
Interest Rate Swap SWU0C3206 IRS USD R F 1.81000	7/19/2026	2,900,000	2,862,387
Interest Rate Swap SWU0C3560 IRS USD P V 12MUSCPI	7/20/2026	(2,000,000)	(2,000,000)
Interest Rate Swap SWU0C3560 IRS USD R F 1.80000	7/20/2026	2,000,000	1,972,143
Interest Rate Swap SWU0H5644 IRS USD P V 12MCPI	7/25/2027	(2,300,000)	(2,300,000)
Interest Rate Swap SWU0H5644 IRS USD R F 2.08000	7/25/2027	2,300,000	2,335,177
Interest Rate Swap SWU0INS08 IRS USD P V 12MUSCPI	9/20/2026	(500,000)	(500,000)
Interest Rate Swap SWU0INS08 IRS USD R F 1.80500	9/20/2026	500,000	493,750
Interest Rate Swap SWU0IS007 IRS EUR P F .99250	3/30/2020	(14,300,000)	(16,284,846)
Interest Rate Swap SWU0IS007 IRS EUR R V 00MHICP	3/30/2020	14,300,000	16,297,408
Interest Rate Swap SWU0N0127 IRS USD P V 12MCPI	7/20/2027	(1,600,000)	(1,600,000)
Interest Rate Swap SWU0N0127 IRS USD R F 2.10150	7/20/2027	1,600,000	1,628,536
Interest Rate Swap SWU0TY838 IRS GBP P V 01MUKRPI	10/15/2033	(5,100,000)	(6,490,771)
Interest Rate Swap SWU0TY838 IRS GBP R F 3.57900	10/15/2033	5,100,000	6,566,501
Interest Rate Swap SWU0Y1966 IRS USD P V 12MCPI	7/17/2027	(3,000,000)	(3,000,000)
Interest Rate Swap SWU0Y1966 IRS USD R F 2.09200	7/17/2027	3,000,000	3,050,981
Interest Rate Swap SWU0Y4614 IRS USD P V 12MCPI	9/20/2027	(60,000)	(60,000)
Interest Rate Swap SWU0Y4614 IRS USD R F 2.18000	9/20/2027	60,000	61,415
Interest Rate Swap SWU0Y5728 IRS USD P V 12MCPI	10/17/2027	(2,600,000)	(2,600,000)
Interest Rate Swap SWU0Y5728 IRS USD R F 2.15500	10/17/2027	2,600,000	2,654,964
Interest Rate Swap SWU0Z4050 IRS EUR P V 12MCPTEF	6/15/2023	(2,000,000)	(2,277,601)
Interest Rate Swap SWU0Z4050 IRS EUR R F 1.53500	6/15/2023	2,000,000	2,340,976
Interest Rate Swap SWU0Z7004 IRS USD P V 12MUSCPI	6/6/2028	(3,200,000)	(3,200,000)
Interest Rate Swap SWU0Z7004 IRS USD R F 2.37000	6/6/2028	3,200,000	3,359,731
Interest Rate Swap SWU0Z8093 IRS GBP P V 00MUKRPI	9/15/2033	(3,930,000)	(5,001,712)
Interest Rate Swap SWU0Z8093 IRS GBP R F 3.50000	9/15/2033	3,930,000	4,948,689
<b>Index and Variance Swaps</b>			
A5Q19DS TRS TRY P E		(118,500)	(2,563,505)
A5Q19DS TRS TRY R F		14,672,615	2,536,759
BR30U19DS TRS BRL P E		(1,393)	(409,491)
BR30U19DS TRS BRL R V		1,538,318	401,372
BZQ19ES TRS BRL P E		(725)	(19,173,679)
BZQ19ES TRS BRL R F		71,591,633	18,679,408

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
CN18U19D TRS HKD P V		(50,499,611)	(6,463,950)
CN18U19D TRS HKD R E		94,049	6,671,129
DTOPU19ES TRS ZAR P E		(3,070)	(2,410,934)
DTOPU19ES TRS ZAR R F		34,309,966	2,433,115
HCN19D TRS HKD P F		(272,828,995)	(34,922,111)
HCN19D TRS HKD R E		25,400	35,226,752
HCN19E TRS HKD P F		(102,970,984)	(13,180,286)
HCN19E TRS HKD R E		9,600	13,314,048
HF10U19D TRS USD P V		(143,723)	(143,723)
HF10U19D TRS USD R E		98	148,061
IHN19ES TRS USD P E		(664)	(7,860,432)
IHN19ES TRS USD R F		7,817,351	7,817,351
IS16U19D TRS USD P V		(1,463,740)	(1,463,740)
IS16U19D TRS USD R E		11,162	1,485,573
IS17U19D TRS USD P V		(132,614)	(132,614)
IS17U19D TRS USD R E		1,007	134,626
KM2U19D TRS KRW P F		(12,297,986,050)	(10,650,835)
KM2U19D TRS KRW R E		45,250,000	10,910,319
KM2U19E TRS KRW P F		(34,733,654,421)	(30,081,544)
KM2U19E TRS KRW R E		127,749,998	30,802,061
MX28U19D TRS MXN P V		(3,424,708)	(178,262)
MX28U19D TRS MXN R E		3,693	175,584
PL39U19DS TRS PLN P E		(9,581)	(527,453)
PL39U19DS TRS PLN R V		1,941,685	520,671
SG23U19DS TRS SGD P E		(153)	(685,721)
SG23U19DS TRS SGD R V		882,975	652,630
SWU029Z19 TRS USD P E		(357,143)	(366,515)
SWU029Z19 TRS USD R E		357,143	357,143
SWU081502 TRS USD P E		(700)	(116,648)
SWU081502 TRS USD R E		700	700
SWU081601 TRS USD P E		(200)	(33,174)
SWU081601 TRS USD R E		200	200
SWU0AM479 TRS USD P F		(357,143)	(357,143)
SWU0AM479 TRS USD R F		357,143	379,009
SWU0AQ355 TRS USD P E		(503,624)	(517,036)
SWU0AQ355 TRS USD R E		503,624	503,624
SWU0C8411 TRS USD P E		(4,402,036)	(4,514,358)
SWU0C8411 TRS USD R E		4,402,036	4,402,036
SWU0GG716 TRS USD P F		(4,905,660)	(4,905,660)
SWU0GG716 TRS USD R F		4,905,660	5,163,836
SWU0SA203 TRS USD P E		(5,100)	(5,100)
SWU0SA203 TRS USD R E		5,100	6,565
SWU0SF103 TRS USD P E		(250,000)	(231,405)
SWU0SF103 TRS USD R E		250,000	250,000
SWU0SF566 TRS USD P E		(300)	(300)
SWU0SF566 TRS USD R E		300	625
SWU0SF731 TRS USD P E		(900)	(371)
SWU0SF731 TRS USD R E		900	900
SWU0TY267 TRS USD P E		(300)	(300)
SWU0TY267 TRS USD R E		300	410
TA35N19E TRS ILS P F		(8,530,283)	(2,391,746)
TA35N19E TRS ILS R E		5,400	2,390,789
WIU19DS TRS PLN P E		(4,560)	(2,801,394)
WIU19DS TRS PLN R F		10,220,497	2,740,667
WIU19ES TRS PLN P E		(3,840)	(2,359,069)
WIU19ES TRS PLN R F		8,657,240	2,321,474
ZA45U19DS TRS ZAR P E		(7,255)	(518,676)
ZA45U19DS TRS ZAR R V		7,383,253	523,589
ZA46U19DS TRS ZAR P E		(152,979)	(10,936,812)
ZA46U19DS TRS ZAR R V		156,730,045	11,114,621
<b>Total Derivatives</b>			<b>\$ (55,888,377)</b>

### Short-Term Investments

	Base Market Value
<i>Cash and Cash Equivalents</i>	
Bank of America - cash collateral	(950,000)
Bank of America - cash collateral	(320,000)
Bank of America - CCBOSHUS6 CCPC	1,608,000
Bank of America - CCBOSZUS6 CCPC COC	44,000
Bank of America - futures COC	360,000
Bank of America - futures COC	1,361,000
Bank of America - swap BOC	740,000
Bank of America - swap BOC	(90,000)
Bank of America - swap BOC	(20,000)
Bank of America - swap CCPC COC	2,136,000
Bank of America - swap COC	(30,000)
Bank of America - swap COC	220,000
Bank of America - swap COC	180,000
Barclays Bank - swap BOC	20,000
Barclays Bank - swap COC	10,000
Barclays Bank - swap COC	280,000
BNP Paribas - swap COC	210,000
BNP Paribas - swap COC	290,000

<b>Short-Term Investments</b>	<b>Base Market Value</b>
BNP Paribas - swap COC	(140,000)
CCBPSDUS2 FWBC BPS	(350,000)
CCBRCIUS4 SWBC BRC	(20,000)
CCCSNTUS5 FWBC	(930,000)
CCCSNTUS5 FWBC	(460,000)
CCPC CCMSCHUS2 COC	16,000
CCSALTUS9 COC	256,000
Citi - futures USD collateral	497,000
Citibank - swap BOC	(110,000)
Citibank - swap CCPC COC	417,000
Citibank - swap COC	190,000
Citibank - swap COC	116,000
Citigroup - cash collateral	(254,000)
Citigroup - swap CCPC COC	6,786,275
Deutsche Bank - swap BOC	(1,671,458)
Deutsche Bank - swap BOC	(20,000)
Deutsche Bank - swap BOC	(20,000)
Deutsche Bank - swap BOC	(110,000)
Deutsche Bank - swap CCPC COC	(756,567)
Deutsche Bank - swap COC	2,340,000
Deutsche Bank - swap COC	260,000
Deutsche Bank - swap COC	490,000
Deutsche Bank - swap COC	200,000
Goldman Sachs - cash collateral	(10,000)
Goldman Sachs - swap COC	300,000
Goldman Sachs - swap COC	(270,000)
Goldman Sachs - swap COC	330,000
Goldman Sachs - swap COC	(122,000)
Goldman Sachs - swap COC	560,000
Goldman Sachs Bank USA - swap BOC	260,000
Goldman Sachs Bank USA - swap BOC	2,230,000
HSBC - swap COC	918,663
HSBC - swap COC	290,000
HSBC - swap COC	520,000
HSBC - swap COC	(274,000)
HSBC - swap HSBC COC	8,192,263
J.P. Morgan - cash collateral	(99,000)
J.P. Morgan - cash collateral	(17,000)
J.P. Morgan - swap CCPC COC	2,201,783
J.P. Morgan - swap COC	1,300,000
J.P. Morgan - swap COC	120,000
J.P. Morgan - swap COC	150,000
J.P. Morgan CCPC COC Equity	101,000
Morgan Stanley - cash collateral	(542,000)
Morgan Stanley - cash collateral	(160,000)
Morgan Stanley - cash collateral	(140,000)
Morgan Stanley - swap BOC	(590,000)
Morgan Stanley - swap COC	300,000
Morgan Stanley - swap COC	1,189,000
Morgan Stanley - swap SWCC	160,000
Morgan Stanley - swap SWCC	430,000
Morgan Stanley Capital Services - swap BOC	(81,000)
Morgan Stanley Capital Services - swap BOC	(39,000)
SLH Open Position Net Asset	23,494
Standard Charter Bank - forwards COC	670,000
Standard Charter Bank - swap BOCOC	(380,000)
Standard Chartered Bank - swap	270,000
Standard Chartered Bank - swap	180,000
State Street Bank & Trust Co. Short Term Investment Fund	1,414,878,655
SWCC CCSCXIUS6 COC	90,000
SWCC CCSCXIUS6 COC	60,000
U.S. dollar	3,622,736
UBS - cash collateral	(520,000)
<b>Banker's Acceptance</b>	
Bank of Montreal	76,416
Bank of Montreal	687,609
Bank of Nova Scotia	152,857
Bank of Nova Scotia	76,422
Bank of Nova Scotia	9,999,629
HSBC Bank Canada	1,451,924
HSBC Bank Canada	152,845
HSBC Bank Canada	76,415
HSBC Bank Canada	152,837
Royal Bank of Canada	229,511
Royal Bank of Canada	76,418
Royal Bank of Canada	305,671
Royal Bank of Canada	382,009
Royal Bank of Canada	5,000,000
Toronto Dominion Bank	382,518
Toronto Dominion Bank	152,879
Toronto Dominion Bank	152,842

<b>Short-Term Investments</b>	<b>Base Market Value</b>
<b>CD</b>	
Bank of Tokyo-Mitsubishi	5,002,680
Canadian Imperial Bank of Commerce	4,998,409
Canadian Imperial Bank of Commerce	3,998,263
Skandinaviska Enskilda Banken AB	5,002,137
Sumitomo Mitsui Banking Corp	13,912,739
Sumitomo Mitsui Banking Corp	10,004,643
<b>Commercial Paper</b>	
Anheuser-Busch InBev Worldwide Inc	8,181,478
AT&T, Inc.	4,986,000
Encana Corporation	298,414
Nutrien Ltd	4,981,008
PPG Industries Inc	3,995,987
Royal Caribbean Cruises	298,884
TransCanada PipeLines Ltd	2,997,516
<b>Repurchase Agreement</b>	
BNP Paribas	18,400,000
Citigroup, Inc.	16,400,000
JPMorgan Chase & Co	30,000,000
<b>Total Short-Term Investments</b>	<b>\$ 1,601,845,805</b>
<b>Foreign Currency</b>	
<b>Base Market Value</b>	
Argentine peso	4,270,341
Australian dollar	3,612,880
Brazilian real	826,462
Canadian dollar	6,476,946
Chilean peso	445,054
Colombian peso	604,163
Czech koruna	6,271
Danish krone	38,932
Egyptian pound	264,866
Euro	18,084,221
Ghana cedi	551,138
Hong Kong dollar	5,242,542
Hungarian forint	349,295
Indian rupee	1,271,990
Indonesian rupiah	715,589
<b>Foreign Currency</b>	
<b>Base Market Value</b>	
Japanese yen	20,025,902
Malaysian ringgit	686,770
Mexican peso	240,605
Moroccan dirham	517
New Israeli shekel	550,680
New Taiwan dollar	768,420
New Zealand dollar	730,024
Nigerian Naira	(1,378)
Norwegian krone	493,446
Pakistan Rupee	11,226
Peruvian Sol	156,209
Philippine peso	175,793
Polish zloty	118,013
Pound sterling	13,786,536
Qatari riyal	23,028
Romanian Leu	105,744
Russian Ruble	136,473
Singapore dollar	826,536
South African rand	693,156
South Korean won	2,946,360
Swedish krona	1,037,287
Swiss franc	3,047,727
Thailand baht	784,904
Turkish lira	613,270
United Arab Emirates dirham	16,309
Uruguayan Peso	10,932
Vietnamese Dong	99,926
Yuan renminbi	(3,666,114)
Yuan renminbi offshore	7,833,457
<b>Total Foreign Currency</b>	<b>\$ 95,012,450</b>
<b>Total Investments at June 30, 2019</b>	<b>\$ 52,825,807,531</b>