

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

Compliance Examination

For the Year Ended June 30, 2018
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, 2018**

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**Teachers' Retirement System
of the State of Illinois**
Compliance Examination
June 30, 2018

System Officials

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

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

2815 W Washington St | PO Box 19253 | Springfield IL 62794-9253

Richard W. Ingram, Executive Director

members@trsil.org | <http://www.trsil.org>

877-927-5877 (877-9-ASK-TRS) | TTD: 800-526-0844 (or 711) | FAX: 217-753-0964

March 26, 2019

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 assertions during the year ended June 30, 2018. Based on this evaluation, we assert that during the year ended June 30, 2018 the Teachers' Retirement System has materially complied with the assertions 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 very truly,

Teachers' Retirement System of Illinois

SIGNED ORIGINAL ON FILE

Richard W. Ingram, Executive Director

SIGNED ORIGINAL ON FILE

Jana Bergschneider, Chief Financial Officer

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Marcy Dutton, Chief Legal Counsel

Compliance Report

**Teachers' Retirement System
of the State of Illinois
Compliance Examination
For the Year Ended June 30, 2018**

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

Number of	Current Report	Prior Report
Findings	1	1
Repeated findings	1	1
Prior recommendations implemented or not repeated	0	0

Schedule of Findings

Item No.	Page	Description	Finding Type
Findings (State Compliance)			
2018-001	10	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 15, 2019. Responses to the recommendations were provided by Jana Bergschneider, Chief Financial Officer, in correspondence dated January 28, 2019.

**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 the Teachers’ Retirement System of the State of Illinois’ (System) compliance with the 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, 2018. The management of the System is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System’s compliance based on our examination.

- 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 as adopted by the Auditor General pursuant to the Act (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, in all material respects, with the specified requirements listed above. An examination involves performing procedures to obtain evidence about whether the System complied with the specified requirements listed above. The nature, timing and extent of the procedures selected depend on our judgment, including an assessment of the risks of material noncompliance, 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, in all material respects, with the compliance requirements listed in the first paragraph of this report during the year ended June 30, 2018. However, the results of our procedures disclosed an instance of noncompliance with the requirements, which is required to be reported in accordance with criteria established by the Audit Guide, issued by the Illinois Office of the Auditor General and which is described in the accompanying schedule of findings as item 2018-001.

The System's response to the 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 compliance examination and, accordingly, we express no opinion on the response.

The purpose of this report on compliance is solely to describe the scope of our testing and the results of that testing in accordance with the requirements of the Audit Guide issued by the Illinois Office of the Auditor General. Accordingly, this report is not suitable for any other purpose.

Internal Control

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the requirements listed in the first paragraph of this report. In planning and performing our examination, we considered the System's internal control over compliance with the requirements listed in the first paragraph of this report to determine the examination procedures that are appropriate in the circumstances for the purpose of expressing our opinion on compliance and to test and report on internal control over compliance in accordance with the Audit Guide, issued by the Illinois Office of the Auditor General, but not for the purpose of expressing an opinion on the effectiveness of the System's internal controls over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

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

Our consideration of internal control over compliance was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control over compliance that might be material weaknesses or significant deficiencies. We did not identify any deficiencies in internal control over compliance 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 to your office.

The purpose of this report on internal control over compliance is solely to describe the scope of our testing of internal control over compliance and the results of that testing based on the requirements of the Audit Guide, issued by the Illinois Office of the Auditor General. 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, 2018 (not presented herein), and have issued our report thereon dated December 13, 2018, 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, 2018. The accompanying supplementary information for the year ended June 30, 2018 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 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, 2018 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, 2018 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, 2018.

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 year ended June 30, 2017 (not presented herein), and have issued our report thereon dated December 12, 2017, which contained an unmodified opinion on the basic financial statements. The System's basic financial statements as of and for the year ended June 30, 2016 (not presented herein), were previously audited by other auditors whose report thereon dated December 14, 2016, expressed an unmodified opinion on those basic financial statements. The accompanying supplementary information for the years ended June 30, 2017 and June 30, 2016 in Schedules 2 through 7 is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2017 and June 30, 2016 basic financial statements. The accompanying supplementary information for the year ended June 30, 2017 in Schedules 2 through 7 has been subjected to the auditing procedures applied in the audit of the 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. The report of other auditors dated December 14, 2016 stated that the accompanying supplementary information for the year ended June 30, 2016 in Schedules 2 through 7 has been subjected to the auditing procedures applied in the audit of the June 30, 2016 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, and in the other auditor's opinion, the accompanying supplementary information for the years ended June 30, 2017 and June 30, 2016, respectively, in Schedules 2 through 7 is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived.

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.

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Decatur, Illinois

March 26, 2019, except for our report on Supplementary Information for State Compliance Purposes, as to which the date is December 13, 2018.

**Independent Auditor's Report on Internal Control over
Financial Reporting and on Compliance and Other Matters
Based on an Audit of the 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

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), as of and for the year ended June 30, 2018, 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, 2018.

Internal Control Over Financial Reporting

In planning and performing our audit of the financial statements, we considered the System's internal control over financial reporting (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.

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*.

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, 2018

**Teachers' Retirement System
of the State of Illinois**
Current Findings – State Compliance
June 30, 2018

2018-001. 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 as required by the Illinois Pension code.

During testing, the auditors noted ten of twenty-five (40%) 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 disabled persons. The investment managers informed the System that not all of this information was tracked.

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% 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."

Teachers' Retirement System of the State of Illinois

Current Findings – State Compliance

June 30, 2018

2018-001. Finding – Noncompliance with Certain Disclosures Required by the Illinois Pension Code (Continued)

System officials stated the compliance department verifies that all required disclosures are received during the due diligence process; however, some investment managers 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 prior to awarding the contract results in noncompliance with the Illinois Pension Code. (Finding Code No. 2018-001, 2017-001, 2016-001)

Recommendation

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

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**

**Teachers' Retirement System
of the State of Illinois
Compliance Examination
For the Year Ended June 30, 2018**

Supplementary Information for State Compliance Purposes Summary

Supplementary Information for State Compliance Purposes presented in this section of the report includes the following:

- Fiscal Schedules and Analysis:
 - Schedule of Appropriations, Expenditures and Lapsed Balances
 - Comparative Schedule of Net Appropriations, Expenditures and Lapsed Balances
 - Comparative Schedule of Revenues and Expenses
 - Schedule of Administrative Expenses
 - Schedule of Changes in Property and Equipment
 - Schedule of Investment Portfolio
 - Schedule of Investment Manager Fees
- Analysis of Operations (Unaudited):
 - System's Functions and Planning Program (Unaudited)
 - Progress in Funding the System (Unaudited)
 - Analysis of Revenues and Expenses (Unaudited)
 - Analysis of Administrative Expenses (Unaudited)
 - Analysis of Significant Account Balances (Unaudited)
 - Analysis of Accounts Receivable (Unaudited)
 - Budget Impasse Disclosures (Unaudited)
 - Locally Held Fund (Unaudited)
 - Rates of Return (Unaudited)
 - Schedule of Investment Commissions (Unaudited)
 - Schedule of Contributions/Deductions and Effect on Investments (Unaudited)
 - Reconciliation Schedule of Cash Receipts to Deposits Remitted to the State Comptroller (Unaudited)
 - Benefit Payments (Unaudited)
 - Member Contributions (Unaudited)
 - Schedule of Changes in Statutory Reserve Accounts (Unaudited)
 - Analysis of Changes in Statutory Reserve Accounts (Unaudited)
 - Average Number of Employees (Unaudited)
 - Selected Activity Measures and Service Efforts and Accomplishments as Reported by System Officials (Unaudited)
- Investment Listing

**Teachers' Retirement System
of the State of Illinois
Compliance Examination
For the Year Ended June 30, 2018**

Supplementary Information for State Compliance Purposes Summary

The accountant's report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that it has been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the auditor's opinion, it is fairly stated, in all material respects, in relation to the basic financial statements as a whole from which it has been derived. The accountant's report also states the Analysis of Operations Section has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, they do not express an opinion or provide any assurance on it.

Fiscal Schedules and Analysis

Teachers' Retirement System of the State of Illinois

Schedule of Appropriations, Expenditures and Lapsed Balances Appropriations for Fiscal Year 2018 Fifteen Months Ended September 30, 2018

	Appropriations (Net After Transfers)	Expenditures Through June 30, 2018	Lapse Period Expenditures July 1, 2018 through September 30, 2018	Total Expenditures 15 Months Ended September 30, 2018	Balances Lapsed September 30, 2018
Public Acts 100-0021 and 100-0586					
Appropriated Funds					
<u>Common School Fund – 0412</u>					
Appropriation for State's contribution	\$3,746,752,674	\$ 3,746,752,674	\$ —	\$ 3,746,752,674	\$ —
Continuing appropriation for State contribution	347,863,472	347,863,472	—	347,863,472	—
Employer contributions - .58%	<u>350,000</u>	<u>350,000</u>	<u>—</u>	<u>350,000</u>	<u>—</u>
Total – Fund 0412	<u>4,094,966,146</u>	<u>4,094,966,146</u>	<u>—</u>	<u>4,094,966,146</u>	<u>—</u>
<u>Education Assistance Fund – 0007</u>					
Minimum retirement allowance	<u>700,000</u>	<u>509,212</u>	<u>—</u>	<u>509,212</u>	<u>190,788</u>
Total – Fund 0007	<u>700,000</u>	<u>509,212</u>	<u>—</u>	<u>509,212</u>	<u>190,788</u>
<u>General Revenue Fund – 0001</u>					
Teachers' Health Insurance	<u>114,167,713</u>	<u>114,167,713</u>	<u>—</u>	<u>114,167,713</u>	<u>—</u>
Total – Fund 0001	<u>114,167,713</u>	<u>114,167,713</u>	<u>—</u>	<u>114,167,713</u>	<u>—</u>
Total appropriated funds	<u>\$4,209,833,859</u>	<u>4,209,643,071</u>	<u>—</u>	<u>4,209,643,071</u>	<u>\$ 190,788</u>
Nonappropriated Funds					
<u>Teachers' Retirement System Fund – 0473</u>					
Ordinary and contingent expenses		27,049,225	802,428	27,851,653	
Benefits paid to retirees		6,422,273,347	(4,698)	6,422,268,649	
Refunds, not elsewhere classified		<u>83,213,469</u>	<u>(27)</u>	<u>83,213,442</u>	
Total – Fund 0473		<u>6,532,536,041</u>	<u>797,703</u>	<u>6,533,333,744</u>	
<u>Teachers' Retirement System Excess Benefit Fund – 0789</u>					
Benefit payments		<u>56,815,905</u>	<u>—</u>	<u>56,815,905</u>	
Total – Fund 0789		<u>56,815,905</u>	<u>—</u>	<u>56,815,905</u>	
<u>Teachers' Health Insurance Security Fund - 0203</u>					
Ordinary and contingent expenses		499,444	79,717	579,161	
Refunds, not elsewhere classified		<u>1,240,813</u>	<u>—</u>	<u>1,240,813</u>	
Total – Fund 0203		<u>1,740,257</u>	<u>79,717</u>	<u>1,819,974</u>	
Total nonappropriated funds		<u>6,591,092,203</u>	<u>877,420</u>	<u>6,591,969,623</u>	
Grand Total – All Funds		<u>\$10,800,735,274</u>	<u>\$ 877,420</u>	<u>\$10,801,612,694</u>	

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

**Schedule of Appropriations, Expenditures and Lapsed Balances (Continued)
Expenditure Authority for Fiscal Year 2018
Fifteen Months Ended September 30, 2018**

Note 1: Appropriations, expenditures, and lapsed balances were obtained from the State Comptroller records as of September 30, 2018 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, 2018, 2017 and 2016

	Fiscal Year		
	2018	2017	2016
	P.A. 100-0021 and P.A. 100-0586	P.A. 99-0524 and Court-Ordered Continuing Appropriations	P.A. 99-0005 and P.A. 99-0524
Appropriated Funds			
<u>Common School Fund – 0412</u>			
Appropriations	\$ 4,094,966,146	\$ 3,986,113,351	\$ 3,742,122,194
Expenditures			
Appropriation for State's contribution	3,746,752,674	—	3,741,702,194
Continuing appropriation for State contribution	347,863,472	3,985,783,351	—
Employer contributions – excess salary	—	200,000	200,000
Employer contributions - .58%	350,000	130,000	120,000
Total expenditures	<u>4,094,966,146</u>	<u>3,986,113,351</u>	<u>3,742,022,194</u>
Lapsed balances – Fund 0412	\$ <u>—</u>	\$ <u>—</u>	\$ <u>100,000</u>
<u>Education Assistance Fund – 0007</u>			
Appropriations	\$ 700,000	\$ 800,000	\$ 109,158,261
Expenditures			
Teachers' Health Insurance	—	—	108,258,261
Minimum retirement allowance	509,212	580,348	767,051
Total expenditures	<u>509,212</u>	<u>580,348</u>	<u>109,025,312</u>
Lapsed balances – Fund 0007	\$ <u>190,788</u>	\$ <u>219,652</u>	\$ <u>132,949</u>
<u>General Revenue Fund – 0001</u>			
Appropriations	\$ 114,167,713	\$ 109,703,000	\$ —
Expenditures			
Teachers' Health Insurance	114,167,713	—	—
Continuing appropriation for Teachers' Health Insurance	—	109,703,000	—
Total expenditures	<u>114,167,713</u>	<u>109,703,000</u>	<u>—</u>
Lapsed balances – Fund 0001	\$ <u>—</u>	\$ <u>—</u>	\$ <u>—</u>
Grand Total – Appropriated Funds			
Appropriations (net after transfers)	\$ 4,209,833,859	\$ 4,096,616,351	\$ 3,851,280,455
Total expenditures	<u>4,209,643,071</u>	<u>4,096,396,699</u>	<u>3,851,047,506</u>
Lapsed balances	\$ <u>190,788</u>	\$ <u>219,652</u>	\$ <u>232,949</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, 2018, 2017 and 2016

	Fiscal Year		
	2018	2017	2016
	P.A. 100-0021 and P.A. 100-0586	P.A. 99-0524 and Court-Ordered Continuing Appropriations	P.A. 99-0005
Nonappropriated Funds			
<u>Teachers' Retirement System Fund – 0473</u>			
Expenditures			
Ordinary and contingent expenses	\$ 27,851,653	\$ 28,165,514	\$ 27,730,754
Benefits paid to retirees	6,422,268,649	6,117,290,092	5,815,256,718
Refunds, not elsewhere classified	<u>83,213,442</u>	<u>269,616,780</u>	<u>73,285,591</u>
Total expenditures – Fund 0473	<u>6,533,333,744</u>	<u>6,415,072,386</u>	<u>5,916,273,063</u>
<u>Teachers' Retirement System Excess Benefit Fund – 0789</u>			
Expenditures			
Benefit payments	<u>56,815,905</u>	<u>52,733,925</u>	<u>49,427,589</u>
<u>Teachers' Health Insurance Security Fund – 0203</u>			
Expenditures			
Ordinary and contingent expenses	579,161	856,567	262,086
Refunds, not elsewhere classified	<u>1,240,813</u>	<u>928,394</u>	<u>767,482</u>
Total expenditures – Fund 0203	<u>1,819,974</u>	<u>1,784,961</u>	<u>1,029,568</u>
Total nonappropriated expenditures	<u>6,591,969,623</u>	<u>6,469,591,272</u>	<u>5,966,730,220</u>
Grand Total Expenditures – All Funds	<u>\$ 10,801,612,694</u>	<u>\$ 10,565,987,971</u>	<u>\$ 9,817,777,726</u>

Note 1: Expenditure authority, appropriations, expenditures, and lapsed balances were obtained from the State Comptroller records as of September 30, 2018, 2017 and 2016 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. 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, 2018 and 2017

	2018	2017	Increase (Decrease)	
			Dollar	Percent
Revenues				
Contributions				
Members	\$ 938,037,245	\$ 929,130,165	\$ 8,907,080	1.0%
State of Illinois ¹ :				
Common School Fund	4,094,616,146	3,985,783,351	108,832,795	2.7
Education Assistance Fund	509,212	580,348	(71,136)	(12.3)
Employers:				
Early retirement option	—	10,776,747	(10,776,747)	(100.0)
2.2 benefit formula	59,837,569	57,964,519	1,873,050	3.2
Federal funds	20,041,292	75,694,656	(55,653,364)	(73.5)
Excess salary/sick leave	4,754,256	5,059,655	(305,399)	(6.0)
Total contributions	<u>5,117,795,720</u>	<u>5,064,989,441</u>	<u>52,806,279</u>	<u>1.0</u>
Investment Income				
From investment activities				
Net appreciation (depreciation) in fair value	3,124,845,615	4,676,047,504	(1,551,201,889)	(33.2)
Alternative income	946,974,692	897,514,621	49,460,071	5.5
Interest and dividends	806,299,291	685,696,063	120,603,228	17.6
Other investment income	1,692,247	23,479,101	(21,786,854)	(92.8)
Securities lending income	14,237,647	17,308,948	(3,071,301)	(17.7)
Less investment expense:				
Alternative expenses	(458,566,901)	(428,905,050)	(29,661,851)	6.9
Direct investment expense	(385,356,613)	(349,649,601)	(35,707,012)	10.2
Securities lending management fees	(854,250)	(1,038,585)	184,335	(17.7)
Net investment income	<u>4,049,271,728</u>	<u>5,520,453,001</u>	<u>(1,471,181,273)</u>	<u>(26.6)</u>
Total revenue	<u>9,167,067,448</u>	<u>10,585,442,442</u>	<u>(1,418,374,994)</u>	<u>(13.4)</u>
Expenses				
Retirement benefits	6,140,877,388	5,857,968,199	282,909,189	4.8
Survivor benefits	285,067,712	263,429,481	21,638,231	8.2
Disability benefits	32,764,545	31,470,071	1,294,474	4.1
Refunds	92,924,731	285,138,169	(192,213,438)	(67.4)
Administrative	21,550,896	22,728,735	(1,177,839)	(5.2)
Total expenses	<u>6,573,185,272</u>	<u>6,460,734,655</u>	<u>112,450,617</u>	<u>1.7</u>
Excess (Deficiency) of revenue over expenses	<u>\$ 2,593,882,176</u>	<u>\$ 4,124,707,787</u>	<u>\$(1,530,825,611)</u>	<u>(37.1)%</u>

- 1) The Common School Fund was originally certified for \$4,564,252,674, then re-certified for \$4,094,616,146. Of the \$4,094,616,146, \$3,746,752,674 was appropriated under PA 100-0021, Article 99, Section 1. The remaining \$347,863,472 was appropriated under Continuing Appropriations 40 ILCS 15/1.1(c), and The Education Assistance Fund Minimum Retirement Allowance certified and appropriated for \$700,000 (PA100-0021 Article 99, 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, 2018 and 2017

	2018	2017	Increase (Decrease)	
			Dollars	Percent
Personal Services				
Salaries	\$ 10,346,412	\$ 10,404,585	\$ (58,173)	(0.6)%
Retirement contribution	2,030,511	2,252,254	(221,743)	(9.8)
Insurance and payroll taxes	3,408,592	3,895,930	(487,338)	(12.5)
Professional Services				
Actuarial services	267,156	335,184	(68,028)	(20.3)
External auditors	269,125	271,721	(2,596)	(1.0)
Legal services	174,288	92,046	82,242	89.3
Legislative consulting	84,000	84,000	—	0.0
Information systems consulting	844,845	581,348	263,497	45.3
Operations consulting	233,466	327,378	(93,912)	(28.7)
Other	6,748	6,408	340	5.3
Communications				
Postage	165,325	224,811	(59,486)	(26.5)
Printing and copying	202,744	202,691	53	0.0
Telephone	163,494	153,501	9,993	6.5
Other Expenses				
Administrative services	270,677	559,658	(288,981)	(51.6)
Building operations and maintenance	500,749	522,454	(21,705)	(4.2)
EDP supplies and equipment	95,747	174,547	(78,800)	(45.1)
Equipment repairs, rental and maintenance	219,130	260,714	(41,584)	(16.0)
Insurance	304,757	301,037	3,720	1.2
Memberships and subscriptions	96,130	69,845	26,285	37.6
Office equipment and furniture	29,458	29,797	(339)	(1.1)
Office supplies	19,398	22,270	(2,872)	(12.9)
Software licenses and maintenance	659,828	682,065	(22,237)	(3.3)
Travel, conferences, education	209,816	208,506	1,310	0.6
Depreciation Expense				
Depreciation	<u>948,500</u>	<u>1,065,985</u>	<u>(117,485)</u>	<u>(11.0)</u>
Total Administrative Expenses	\$ <u>21,550,896</u>	\$ <u>22,728,735</u>	\$ <u>(1,177,839)</u>	<u>(5.2)%</u>

**Teachers' Retirement System
of the State of Illinois**
Schedule of Changes in Property and Equipment
For the Years Ended June 30, 2018 and 2017

	Balance at June 30, 2016	Additions	Deletions	Balance at June 30, 2017	Additions	Deletions	Balance at June 30, 2018
Capital Assets							
Land	\$ 235,534	\$ —	\$ —	\$ 235,534	\$ —	\$ —	\$ 235,534
Mineral lease rights	2,643	—	—	2,643	—	—	2,643
Office building	8,003,961	87,762	—	8,091,723	370,761	—	8,462,484
Site improvements	1,088,635	—	—	1,088,635	39,073	—	1,127,708
Equipment and furniture	2,687,900	131,018	41,925	2,776,993	189,354	114,479	2,851,868
Software	<u>1,991,996</u>	<u>154,742</u>	<u>—</u>	<u>2,146,738</u>	<u>288,829</u>	<u>—</u>	<u>2,435,567</u>
Total	14,010,669	373,522	41,925	14,342,266	888,017	114,479	15,115,804
Allowance for Depreciation	<u>10,404,676</u>	<u>1,065,985</u>	<u>41,925</u>	<u>11,428,736</u>	<u>948,499</u>	<u>112,553</u>	<u>12,264,682</u>
Net capital assets	<u>\$ 3,605,993</u>	<u>\$ (692,463)</u>	<u>\$ —</u>	<u>\$ 2,913,530</u>	<u>\$ (60,482)</u>	<u>\$ 1,926</u>	<u>\$ 2,851,122</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.

Teachers' Retirement System of the State of Illinois

Schedule of Investment Portfolio

June 30, 2018 and 2017

	2018		2017	
	Market Value	Percentage of Portfolio	Market Value	Percentage of Portfolio
Fixed Income				
U.S. treasuries and agencies	\$ 1,734,891,964	3.3	\$ 1,828,452,667	3.7
U.S. government-backed mortgages	679,749,043	1.3	424,274,294	0.9
Municipals	46,548,126	0.1	47,376,605	0.1
Asset-backed securities	497,437,541	1.0	284,798,620	0.6
Commercial and collateralized mortgages	282,315,363	0.5	242,180,724	0.5
Commingled funds (U.S. and international)	3,508,455,165	6.7	2,881,748,706	5.9
Domestic corporate obligations	2,741,852,675	5.3	2,472,266,406	5.0
Foreign debt/corporate obligations	<u>2,646,843,261</u>	<u>5.1</u>	<u>2,371,084,926</u>	<u>4.8</u>
Total Fixed Income	<u>12,138,093,138</u>	<u>23.3</u>	<u>10,552,182,948</u>	<u>21.5</u>
Equities				
U.S. equities	7,792,088,707	15.0	7,166,934,005	14.5
International equities	<u>10,415,507,298</u>	<u>20.0</u>	<u>10,313,709,230</u>	<u>21.0</u>
Total Public Equities	<u>18,207,596,005</u>	<u>35.0</u>	<u>17,480,643,235</u>	<u>35.5</u>
Diversifying strategies	5,855,617,530	11.2	5,871,043,153	11.9
Private Equity	6,788,646,545	13.0	6,439,749,203	13.1
Real Estate	7,235,561,047	13.9	7,090,551,234	14.4
Other real assets	<u>464,051,207</u>	<u>0.9</u>	<u>437,540,238</u>	<u>0.9</u>
Total Alternative Investments	<u>20,343,876,329</u>	<u>39.0</u>	<u>19,838,883,828</u>	<u>40.3</u>
Derivatives	32,220,547	0.1	3,427,917	0.0
Short-term Investments	1,280,712,915	2.5	1,223,393,259	2.5
Foreign Currency	<u>68,446,828</u>	<u>0.1</u>	<u>81,744,713</u>	<u>0.2</u>
Total Investments Portfolio	<u>\$ 52,070,945,762</u>	<u>100.0%</u>	<u>\$ 49,180,275,900</u>	<u>100.0%</u>

**Teachers' Retirement System
of the State of Illinois**
Schedule of Investment Manager and Custodian Fees
For the Years Ended June 30, 2018 and 2017

	2018	2017
Aberdeen Asset Management, Inc.	\$ —	\$ 19,527
Acadian Asset Management, L.L.C.	3,264,919	2,893,627
Advent International GPE VI Limited Partnership	258,377	292,366
Advent International GPE VII-C Limited Partnership	877,721	753,581
Advent International GPE VIII-B-2 Limited Partnership	1,640,459	1,879,748
Affinity Investment Advisors, L.L.C.	—	132,486
AG Direct Lending Fund II, L.P.	641,179	99,039
All Weather Portfolio Limited	1,690,433	1,594,652
Alphadyne Global Rates Fund II, Ltd.	18,937,241	7,523,442
AlphaTerra Fund, L.P.	476,869	474,369
Altaris Health Partners IV, L.P.	129,177	—
Apex Capital Management, Inc.	—	580,266
Apollo Investment Fund VI, L.P.	164,266	62,453
Apollo Investment Fund VII, L.P.	401,530	427,181
Apollo Investment Fund VIII, L.P.	1,105,920	1,176,179
Apollo Lincoln Fixed Income Fund, L.P.	869,307	896,776
Apollo Lincoln Private Credit Fund, L.P.	305,581	320,641
AQR Capital Management, L.L.C.	23,643,668	7,851,226
AQR Real Return Offshore Fund, L.P.	2,285,345	1,907,156
Arrowstreet Capital, L.P.	530,669	—
Astorg VI, SLP	854,193	1,478,919
Ativo Capital Management, L.L.C.	208,570	203,801
Axiom International Investors, L.L.C.	4,080,574	3,381,097
The Baring Asia Private Equity Fund V, L.P.	1,117,575	1,365,283
The Baring Asia Private Equity Fund VI, L.P.1	1,337,402	1,345,449
Barings, L.L.C.	3,073,561	2,650,429
Battery Ventures XI-A Side Fund, L.P.	62,311	17,269
Battery Ventures XI-A, L.P.	199,732	160,000
Beacon Capital Strategic Partners V, L.P.	—	34,636
BIG Real Estate Fund I, L.P.	199,173	—
Black River Agriculture Fund 2, L.P.	1,237,500	1,237,500
Black River Capital Partners Fund (Food), L.P.	—	765,941
Black River Food Fund 2, L.P.	—	1,312,500
BlackRock Asia Property Fund III, L.P.	8,107	66,177
Blackstone Capital Partners VI, L.P.	300,472	499,640
Blackstone Capital Partners VII, L.P.	—	1,338,750
Blackstone Real Estate Partners Asia, L.P.	1,172,855	1,500,000

Teachers' Retirement System of the State of Illinois

Schedule of Investment Manager and Custodian Fees (Continued) For the Years Ended June 30, 2018 and 2017

	2018	2017
Blackstone Real Estate Partners VI, L.P.	\$ 70,061	\$ 158,249
Blackstone Real Estate Partners VII, L.P.	1,708,627	1,984,616
Blackstone Real Estate Partners VIII.TE.2, L.P.	3,750,000	3,750,000
Blackstone/GSO Capital Solutions Fund, L.P.	—	412,349
BlueMountain Capital Management, L.L.C.	—	835,136
BNP Paribas Asset Management USA, Inc.	106,250	145,516
Brevan Howard Systematic Trading Fund, L.P.	1,571,553	1,497,808
Bridgewater Optimal Portfolio, L.L.C.	5,778,122	8,685,976
Bridgewater Pure Alpha Fund I	4,068,223	9,622,528
Brown Capital Management, L.L.C.	387,354	246,471
Capri/Capital Advisors, L.L.C.	2,508,015	2,491,037
Carlson Capital, L.P.	5,940,982	17,335,872
Carlyle Europe Real Estate Partners III, L.P.	290,555	136,407
Carlyle Japan International Partners III, L.P.	532,243	506,915
Carlyle Partners V, L.P.	57,246	285,016
Carlyle Partners VI, L.P.	1,786,173	2,529,789
Carlyle Realty Partners IV, L.P.	125,543	275,843
Carlyle Realty Partners VII, L.P.	899,611	997,260
Carlyle Realty Partners VIII, L.P.	1,479,401	—
Carlyle U.S. Growth Fund III, L.P.	114,305	186,323
Carlyle/Riverstone Global Energy and Power Fund III, L.P.	129,053	233,262
CB Richard Ellis Strategic Partners Europe Fund III, L.P.	—	(3,644)
CB Richard Ellis Strategic Partners UK Fund III, L.P.	—	(134)
CCP Core Macro Fund, L.P.	246,794	—
Channing Capital Management, L.L.C.	934,937	985,376
Clearlake Capital Partners II, L.P.	(82,832)	220,833
Clearlake Capital Partners III, L.P.	9,278	275,588
Clearlake Capital Partners IV, L.P.	1,115,631	1,322,425
Clearlake Capital Partners V, L.P.	289,354	—
Clearlake Opportunities Partners (P), L.P.	637,304	580,626
Cornerstone Hotel Income & Equity Fund II, L.P.	—	17,853
Dimensional Fund Advisors, L.P.	4,721,368	4,352,933
Dolan McEniry Capital Management, L.L.C.	1,742,481	669,682
DoubleLine Mortgage Opportunities, L.P.	305,448	—
Edgewater Growth Capital Partners II, L.P.	163,360	171,758
Edgewater Growth Capital Partners III, L.P.	122,836	160,306
EIF United States Power Fund IV, L.P.	958,948	985,118
Emerald Advisers, Inc.	1,198,226	1,740,921

Teachers' Retirement System of the State of Illinois

Schedule of Investment Manager and Custodian Fees (Continued) For the Years Ended June 30, 2018 and 2017

	2018	2017
Energy Capital Partners Fund II-A, L.P.	\$ —	\$ 197,748
Energy Capital Partners I, L.P.	26,260	136,818
Energy Capital Partners II Annex A	42,056	41,592
EQT Midmarket Europe, L.P.	2,840,101	—
EQT VI, L.P.	893,301	992,613
EQT VII, L.P.	1,480,134	1,444,081
EQT VIII, L.P.	207,829	—
Exeter Value Fund IV, L.P.	690,000	—
Fortress Japan Opportunity Fund III (Dollar A), L.P.	170,017	629,355
Franklin Advisers, Inc.	2,811,860	2,783,898
Franklin Templeton Emerging Market Debt Opportunities (Cayman) Fund, Ltd.	2,160,544	2,065,259
Garcia Hamilton & Associates, L.P.	887,094	895,143
Gateway Real Estate Fund IV, L.P.	493,598	679,033
GI Partners Fund III, L.P.	—	360,448
GI Partners Fund IV, L.P.	660,509	1,306,911
Global Transport Income Fund Master Partnership SCSp	150,731	—
Grain Communications Opportunity Fund, L.P.	750,000	716,546
Granite Ventures II, L.P.	107,671	158,732
Great Point Partners II, L.P.	246,565	366,581
Green Equity Investors VI, L.P.	935,101	157,533
Greenspring IL Master, L.P.	215,831	—
Grosvenor Monarch Fund, L.L.C.	2,296,125	2,229,674
GTCR Fund VIII, L.P.	—	1,622
Harvest Partners Structured Capital Fund II, L.P.	83,641	—
Heitman Capital Management, L.L.C.	7,993,240	7,090,756
Hines U.S. Core Office Fund, L.P.	—	173,768
Hopewell Ventures, L.P.	66,456	94,520
IC Hospitality Fund II, L.P.	133,844	136,750
ICV Partners III, L.P.	—	110,341
ICV Partners IV, L.P.	956,610	—
IL Asia Investors, L.P.	713,069	713,069
Inflexion Buyout Fund V, L.P.	296,114	—
Institutional Venture Partners XV, L.P.	876,516	—
Institutional Venture Partners XVI, L.P.	481,034	—
Invesco Institutional (N.A.), Inc.	3,358,121	2,265,762
ISAM Systematic Trend, L.L.C.	1,727,961	1,805,903
J.C. Flowers II, L.P.	—	33,593

Teachers' Retirement System of the State of Illinois

Schedule of Investment Manager and Custodian Fees (Continued) For the Years Ended June 30, 2018 and 2017

	2018	2017
Jarislowsky, Fraser Limited	\$ —	\$ 16,139
JMI Equity Fund VII, L.P.	367,512	394,735
JMI Equity Fund VIII-A, L.P.	438,000	438,000
JP Morgan Investment Management, Inc.	4,373,379	4,122,787
JP Morgan Management Associates, L.L.C.	4,467,326	3,454,862
Kepos Exotic Beta Fund, L.P.	306,250	—
Key Trends 15 Fund, L.L.C.	1,000,688	801,417
LaSalle Asia Opportunity Fund III, L.P.	—	94,075
LaSalle Asia Opportunity Fund IV, L.P.	514,817	665,441
LCM Partners CO IIIa, L.P.	433,385	82,399
Lee Overlay Partners Limited	70,000	67,908
Levin Capital Strategies, L.P.	1,045,818	1,035,912
Lightspeed Venture Partners IX, L.P.	724,749	743,293
Lightspeed Venture Partners Select II, L.P.	225,008	68,512
Lightspeed Venture Partners Select, L.P.	365,062	293,304
Lightspeed Venture Partners X, L.P.	329,373	280,978
Lightspeed Venture Partners XI, L.P.	272,146	184,506
Lion Industrial Trust	3,706,482	3,280,913
Littlejohn Fund IV, L.P.	417,464	621,359
LiveOak Venture Partners I, L.P.	427,500	450,000
Lombardia Capital Partners, L.L.C.	—	533,225
Lone Star Real Estate Fund III (U.S.), L.P.	77,297	160,643
Lone Star Real Estate Fund IV (U.S.), L.P.	684,926	736,948
Lone Star Real Estate Fund V (U.S.), L.P.	6,361,839	—
Longitude Venture Partners II, L.P.	391,865	474,972
Longitude Venture Partners III, L.P.	895,352	467,714
Longitude Venture Partners, L.P.	58,283	219,311
LPC Realty Advisors I, Ltd.	4,423,505	3,665,653
LSV Asset Management	7,901,198	6,596,431
MacKay Shields, L.L.C.	2,406,586	1,950,616
Madison Dearborn Capital Partners VII, L.P.	991,462	967,240
Madison International Real Estate Liquidity Fund VI (TE), L.P.	1,282,877	1,366,819
Magnetar Constellation Fund IV, L.L.C.	1,243,555	1,561,335
Magnetar Constellation Fund V, L.L.C.	470,406	—
Man Alternative Risk Premia SP	1,534,583	—
Manulife Asset Management, L.L.C.	386,298	1,309,436
Maranon Mezzanine Fund, L.P.	31,572	24,829
Maranon Senior Credit Fund II-B, L.P.	324,654	368,792

Teachers' Retirement System of the State of Illinois

Schedule of Investment Manager and Custodian Fees (Continued) For the Years Ended June 30, 2018 and 2017

	2018	2017
Marlin Equity V, L.P.	\$ 691,184	\$ —
Matarin Capital Management, L.L.C.	118,074	—
MBK Partners Fund III Annex B	(2,332)	1,290
MBK Partners Fund III, L.P.	666,622	1,382,816
MBK Partners Fund IV, L.P.	1,837,295	769,829
McKinley Capital Management, Inc.	840,244	1,916,219
Mesirow Financial Investment Management, Inc.	—	675,412
MFS Institutional Advisors, Inc.	—	1,062,435
Mondrian Investment Partners Limited	4,200,622	5,144,937
Morgan Creek Partners Asia, L.P.	802,221	887,372
Morgan Creek Partners Venture Access Fund, L.P.	552,913	593,163
New Century Advisors, L.L.C.	214,315	627,207
New Enterprise Associates 15, L.P.	330,365	324,686
New Enterprise Associates 16, L.P.	499,721	51,798
New Mountain Partners III, L.P.	—	221,879
New Mountain Partners IV, L.P.	160,349	1,181,347
New Mountain Partners V, L.P.	1,804,561	—
NGP Natural Resources X, L.P.	845,453	1,006,294
NGP Natural Resources XI, L.P.	1,412,615	1,320,150
NGP Natural Resources XII, L.P.	1,147,260	—
Niam Nordic V, L.P.	208,861	238,963
Northern Shipping Fund III, L.P.	957,596	938,957
Northern Trust Investments, Inc.	639,503	564,068
NXT Capital Senior Loan Fund II, L.P.	360,140	632,200
NXT Capital Senior Loan Fund IV, L.P.	1,997,382	1,128,842
NXT Capital Senior Loan Fund V, L.P.	197,545	—
Oak Street Real Estate Capital Fund III, L.P.	215,199	423,040
Oak Street Real Estate Capital Fund IV, L.P.	78,820	—
OakBrook Investments, L.L.C.	—	129,275
Oaktree Enhanced Income Fund II, L.P.	1,997,550	1,996,551
Oaktree Enhanced Income Fund III, L.P.	2,052,189	949,529
Oaktree Enhanced Income Fund, L.P.	117	145,869
Oaktree European Principal Fund III, L.P.	786,595	761,462
Oaktree Opportunities Fund IX, L.P.	1,356,588	1,572,515
Oaktree Opportunities Fund VIII, L.P.	332,151	539,184
Oaktree Opportunities Fund VIIIb, L.P.	—	553,513
Oaktree Real Estate Debt Fund II, L.P.	444,060	10,562
Oaktree Real Estate Debt Fund, L.P.	345,332	364,274

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Schedule of Investment Manager and Custodian Fees (Continued) For the Years Ended June 30, 2018 and 2017

	<u>2018</u>	<u>2017</u>
Oaktree Real Estate Opportunities Fund VI, L.P.	\$ —	\$ 928,667
OCM European Principal Opportunities Fund II, L.P.	428,181	366,343
OCM Opportunities Fund VIIb, L.P.	116,361	168,193
Onex Partners III, L.P.	—	54,524
Pacific Investment Management Company, L.L.C.	23,573,118	16,752,059
PAI Europe V, L.P.	—	54,866
Palladium Equity Partners IV, L.P.	115,157	249,990
Parthenon Investors IV, L.P.	—	97,297
Parthenon Investors V, L.P.	1,734,627	1,462,500
PDT Partners, L.L.C.	7,568,149	5,553,221
Pemberton Debt Fund Delaware I, L.P.	804,249	1,448,327
Penso Fund Platform SPC	930,909	907,173
PGIM Fixed Income Global Liquidity Relative Value Fund I (Cayman), Ltd.	4,867,746	2,695,021
PGIM Fixed Income U.S. Liquidity Relative Value Fund I (Cayman), Ltd.	880,401	3,384,435
PGIM, Inc.	1,112,471	666,860
PIMCO BRAVO Fund III Onshore Feeder, L.P.	220,679	69,082
PIMCO BRAVO Fund Onshore Feeder I, L.P.	58,283	137,180
PIMCO BRAVO Fund Onshore Feeder II, L.P.	1,740,481	1,873,340
Pine Brook Capital Partners, L.P.	237,785	402,843
Pine River Fund, Ltd.	—	124,593
Principal Real Estate Investors, L.L.C.	976,776	713,622
Prism Mezzanine Fund, L.P.	112,976	129,602
Providence Equity Partners VI, L.P.	149,719	283,141
Providence Equity Partners VII, L.P.	2,070,875	1,659,083
Quadratic Capital Management L.L.C.	327,097	699,406
Ramirez Asset Management, Inc.	103,658	33,739
RCP SBO Fund, L.P.	387,500	137,500
Rhone Partners IV, L.P.	192,404	—
Rhone Partners V, L.P.	1,420,191	1,166,489
RhumbLine Advisers, L.P.	257,932	177,246
Riverstone Credit Partners II, L.P.	116,209	—
Riverstone Credit Partners, L.P.	573,616	472,739
Riverstone Global Energy and Power Fund V, L.P.	1,474,932	1,643,059
Riverstone Global Energy and Power Fund VI, L.P.	2,067,827	4,506,052
Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	119,459	342,640
Robeco Boston Partners Asset Management, L.P.	1,192,262	1,106,881

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Schedule of Investment Manager and Custodian Fees (Continued) For the Years Ended June 30, 2018 and 2017

	2018	2017
Robeco Transtrend Diversified Fund L.L.C.	\$ 1,752,388	\$ 5,081,634
Rockpoint Real Estate Fund V, L.P.	1,374,999	1,354,399
RRJ Capital Master Fund III, L.P.	1,294,951	2,290,243
Scale Venture Partners V, L.P.	600,000	750,000
SCP Illinois. L.L.C.	79,221	—
SCP Private Equity Partners II, L.P.	—	319,516
Shasta Ventures IV, L.P.	—	118,723
Sheridan Production Partners III-B, L.P.	1,125,000	1,125,000
Silver Lake Partners III, L.P.	185,222	270,394
Silver Lake Partners IV, L.P.	1,431,579	1,575,730
Silver Lake Partners V, L.P.	1,020,000	—
Siris Partners II, L.P.	404,747	31,377
Siris Partners III, L.P.	1,056,997	365,251
Sofinnova Venture Partners IX, L.P.	1,120,175	1,034,627
Sofinnova Venture Partners VIII, L.P.	729,194	768,435
Sofinnova Venture Partners X, L.P.	999,137	—
Southwest Multifamily Partners, L.P.	210,644	269,271
Standard Life Investments Global Absolute Return Strategies Master Fund Ltd.	5,005,827	5,543,054
StarVest Partners II, L.P.	105,508	111,880
Starwood Distressed Opportunity Fund IX Global, L.P.	1,286,343	1,433,850
Starwood IX Annex A	305,343	291,944
Starwood Opportunity Fund X Global, L.P.	2,673,424	2,696,282
Starwood Value Add Fund, L.P.	534,274	—
Starwood X Annex A	14,432	26,509
Starwood X Annex B	47,153	74,081
State Street Bank and Trust Company (Custody)	2,531,250	2,100,000
Strategic Global Advisors, L.L.C.	2,812,886	1,757,312
Sunstone Partners I, L.P.	334,637	321,714
T. Rowe Price Associates, Inc.	2,052,214	1,824,570
TA XII-A, L.P.	2,156,519	—
Taplin, Canida & Habacht, L.L.C.	841,972	560,072
Taurus Mining Finance Annex Fund L.L.C.	365,625	284,817
Taurus Mining Finance Fund L.L.C.	1,000,000	906,250
TCW Asset Management Company	2,644,316	2,389,466
Tourbillon Global Equities, L.L.C.	2,461,589	3,480,870
Trident V, L.P.	764,033	886,956
Trident VI, L.P.	895,019	1,436,931

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	2018	2017
Trident VII, L.P.	\$ 1,825,549	\$ —
Trustbridge Partners IV, L.P.	475,906	480,537
Union Grove Partners Direct Venture Fund, L.P.	118,374	119,835
Union Grove Partners Venture Access Fund II, L.P.	284,108	400,000
Union Grove Partners Venture Access Fund, L.P.	532,047	607,163
Varadero International, Ltd.	8,022,919	5,886,639
Varadero Special Opportunities International, L.P.	1,676	—
Veritas Capital Fund V, L.P.	—	1,127,394
Veritas Capital Fund VI, L.P.	1,637,428	57,135
Vicente Capital Partners Growth Equity Fund, L.P.	93,762	96,766
Vista Credit Opportunities Fund I-B, L.P.	569,438	725,414
Vista Equity Partners Fund III, L.P.	88,860	99,720
Vista Equity Partners Fund IV, L.P.	558,315	1,437,367
Vista Equity Partners Fund V, L.P.	2,957,964	2,420,602
Vista Equity Partners Fund VI, L.P.	1,626,455	1,283,856
Vista Foundation Fund III, L.P.	905,826	953,832
Walton Street Real Estate Fund IV, L.P.	—	38,982
Walton Street Real Estate Fund VI, L.P.	477,677	585,838
Walton Street Real Estate Fund VII, L.P.	1,208,323	1,321,056
Warburg Pincus Private Equity X, L.P.	—	581,580
Wasatch Advisors, Inc.	3,278,861	2,650,658
West Street Global Infrastructure Partners III, L.P.	1,687,500	1,687,500
Westbrook Real Estate Fund X, L.P.	1,645,770	1,442,911
Westwood Management Corp.	—	209,609
Total Fees Paid by TRS	\$ 352,680,802	\$ 319,405,576

Analysis of Operations

Teachers' Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2018 and 2017

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, 2018, the System had 294,869 current active members and inactive members entitled to but not yet receiving benefits and 122,423 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 2017 through 2018. 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

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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 2018, 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 and Employers

During the year, more than 32,000 member claims were processed and approximately 155,000 telephone calls were received or made to conduct business. The average wait time for an incoming telephone call to the TRS Call Center was reduced during the year from 171 seconds to 51 seconds. Email traffic with members totaled almost 30,000. The counseling staff scheduled 4,731 appointments, including more than 900 "walk-ins." The member outreach staff participated or hosted more than 100 meetings with a total attendance in excess of 3,000 members and stakeholders. The Member Service Department implemented "post-counseling surveys" and recorded a 99 percent satisfaction rate with a TRS counselor and the appointment. TRS operational costs remain \$3 below the peer average while service scores continue moving towards the peer average, according to CEM Benchmarking, Inc.

Commitment to Diversity

TRS continues to strengthen its existing commitment to diversity within the management of its \$52.1 billion investment portfolio. Through the end of FY18, 19.9 percent of the overall TRS investment portfolio was overseen by 32 Women/ Minority Business Enterprise (WMBE) investment managers, with assets totaling \$10.34 billion. The participation goal for the fiscal year was 18 percent and TRS exceeded its goal for assets under WMBE management by more than \$1 billion.

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TRS also seeks to increase diversity among vendors providing administrative goods and services. At the end of FY18, 26.3 percent of expenditures subject to the goal were paid to business enterprise vendors. This far exceeded the FY18 goal of 10 percent. TRS reviews the target goal each fiscal year.

Gemini – Pension Administration System

This initiative is a complete rewrite of the TRS pension administration system (PAS) and is central to the future success of TRS. Our goal is a system that delivers our members' retirement benefits efficiently, effectively and with the best possible level of service. The current system, which goes by the acronym STAR (Serving Teachers and Retirees), has been in use since 2003. STAR has been reworked many times and is nearing the end of its operational life. The more technology advances, the more antiquated STAR becomes.

TRS has named the next-generation system GEMINI, which continues the celestial theme of STAR but without an acronym that ultimately fades into the background. Gemini will be developed in-house with the Agile methodologies TRS has been using in project development since 2017.

Commitment to Cybersecurity

At TRS, the TRS Board of Trustees and staff understand that it is imperative for the System to keep the private information of 417,000 men, women and their families as well as 990 employers as safe and secure as possible and to implement practices and systems that guard against growing cybersecurity threats.

The System trains all staff not only to identify suspicious emails or potential cyberattacks, but also in methods to keep member information secure because there is no "perfect protection." TRS requires its staff to participate in periodic "awareness training" that highlights threats through real world examples and interactive sessions. TRS follows industry "best practices" for cybersecurity to help reduce our potential exposure to a damaging "cyber incident."

Digital Record Conversion

The goal of this multi-year initiative is to convert all of the System's paper records to a digital format in order to improve the security of the data and make the records easier to use. At the end of FY18, more than 85 percent of the member record back-file conversion was complete. There are approximately 56,000 records remaining before all existing member records are digitized. There are approximately 9 million images in the Member Services repository and it is more than 11 terabytes in size.

Rebooting the TRS Digital and Telecommunications Platforms

Following evaluations and input from all TRS departments, TRS members, TRS stakeholders and peer systems, TRS launched a reimagined public website at <https://www.trsil.org> designed to help visitors accomplish tasks and find information relevant to their needs.

Teachers' Retirement System of the State of Illinois

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In the same time frame, TRS also successfully completed two transitions that affected all external System communications: a new “.org” domain from “.gov,” which necessitated new email addresses for all staff and a new telecommunications provider that required new telephone numbers for TRS. Both transitions improved the flexibility of the systems and enabled TRS to better control costs.

Enhanced Death Verification Coordination

To combat potential fraud and abuse, TRS regularly checks available public records in an effort to identify or verify the deaths of members that have not been voluntarily reported to the System by surviving relatives. In FY18, TRS augmented its existing processes by initiating a first-ever data exchange with the Illinois Department of Public Health. In the first month of the exchange, TRS was able to identify an additional 12 deceased members and recoup approximately \$700,000 in overpayments.

Progress in Funding the System

The actuarial accrued liability of the System at June 30, 2018, amounted to approximately \$127.0 billion. The actuarial value of plan assets (at smoothed value) at June 30, 2018 amounted to approximately \$51.7 billion. The difference between the actuarial accrued liability and the actuarial value of plan assets reflects the \$75.3 billion unfunded actuarial accrued liability of the System at June 30, 2018. The System had a funded ratio (at smoothed value) of 40.7 percent at June 30, 2018.

On June 30, 2018, the market/fair value of plan assets was \$52.0 billion. The difference between the System's 2018 actuarial accrued liability and the market/fair value of plan assets was \$75.0 billion and the funded ratio using market/fair value of plan assets was 40.9 percent. On June 30, 2017, the market/fair value of plan assets used by the actuaries in the 2017 valuation was \$49.4 billion. The difference between the System's 2017 actuarial accrued liability of \$122.9 billion, and the market/fair value of plan assets was \$73.5 billion, the funded ratio using market/fair value of plan assets was 40.2 percent.

The market/fair value of the plan assets of the fund that was available for benefits increased from \$49.4 billion as of June 30, 2017 to \$52.0 billion as of June 30, 2018. The actuarial value of the plan assets of \$51.7 billion at June 30, 2018, is \$239 million less 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.

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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.

Year Ended June 30	Required State Contribution (in millions)
2019	\$ 4,466.2
2020	4,813.6
2021	5,076.4
2022	5,312.0
2023	5,422.5

The Schedule of Funding Progress (in millions) for fiscal years ending June 30, 2018 and 2017 are noted in the table below.

Actuarial Valuation Date	Actuarial Value of Assets	Accrued Liability (AAL- Projected Unit Credit)	Funded Ratio	Unfunded Actuarial Accrued Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a percentage of Covered Payroll
6/30/17	\$ 49,468	\$ 122,904	40.2%	\$ 73,437	\$ 9,966	736.9%
6/30/18	\$ 51,731	\$ 127,019	40.7%	\$ 75,288	\$ 10,164	740.7%

The Contributions from Employers and Other Contributing Entities (in millions) for the fiscal years ending June 30, 2018 and 2017 are noted in the table below.

Year Ended June 30	State Contributions ¹	Federal and Employer Contributions ¹	Total	Actuarially Determined Contribution (ADC)	Percentage Contributed	Annual Required Contribution per State Statute	Percentage Contributed
2017	\$ 3,986	\$ 149	\$ 4,135	\$ 6,249	66.2%	\$ 4,124	100.3%
2018	\$ 4,095	\$ 84	\$ 4,179	\$ 7,081	59.0%	\$ 4,183	99.9%

¹ Excludes minimum retirement contributions. 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.

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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. A schedule of receipts of the System, which were deposited with the Comptroller of the State of Illinois, is shown on page 45 of this report.

Approximately 99 percent of total expenses (excluding investment expenses) for fiscal years 2018 and 2017 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, 2018.

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

Early Retirement Option

There were no contributions due in FY18 for the Early Retirement Option (ERO) as it automatically expired on June 30, 2016. Only employer ERO contributions calculated for retirements on or before June 30, 2016 were still due to TRS in fiscal year 2017.

Federal Funds

The contribution rate for Federal Funds decreased from 38.54 percent in FY17 to 10.10 percent for FY18, therefore significantly less contributions were received in FY18.

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, 2018, the assets assigned to the respective asset classes consist of 51.9 percent equity, 13.7 percent real assets, 11.4 percent diversifying strategies and 23.0 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 \$4,049,271,728 and \$5,520,453,001 for fiscal years ending June 30, 2018 and 2017, respectively, a decrease of (\$1,471,181,273). The primary factor contributing to the overall year over year change was a significant decrease in fair value of investments, which decreased (\$1,551,201,889). 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, low financial volatility and tepid inflation. The System's global equities portfolio, including public and private assets, took advantage of these market conditions

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during the year by generating 12.8 percent, net of fee returns. All asset classes produced positive returns, contributing to the overall TRS portfolio posting a return of 8.5 percent, net of fees, for the fiscal year ended June 30, 2018.

Refunds

Due to the expiration of the ERO program at June 30, 2016, a majority of eligible members entitled to take a refund of all contributions paid towards ERO (0.4 percent of their payroll) took refunds in FY17, causing refunds in FY17 to be higher than FY18.

Other Investment Income

Security litigation proceeds are \$21.2 million lower in FY18 than FY17. In FY17, Illinois Attorney General litigation settlements and TRS lead plaintiff case generated \$17.9 million, whereas fiscal year 2018 had little activity.

Analysis of Administrative Expenses (Schedule 4)

Analysis of Administrative Expenses

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 \$21.6 million are approximately 0.4 percent of the total expenses of \$6.57 billion for fiscal year 2018. Fluctuations greater than \$50,000 and 20 percent were analyzed as follows:

Actuarial Services

Expenses for actuarial services decreased by \$68,028 or 20.3 percent in fiscal year 2018. This decrease is mainly due to the additional work requested from Segal in FY17 for special projects.

Legal Services

Expenses for legal services increased \$82,242 or 89.3 percent in fiscal year 2018. This increase is primarily attributed to the change in Fiduciary legal firms. In addition to higher rates, a number of special legal research projects were assigned to the new firm at the request of the Board of Trustees.

Information Systems Consulting

Expenses for information consulting increased by \$263,497 or 45.3 percent for fiscal year 2018. The majority of the increase is due to the additional amount paid for a new HR and accounting system (\$362,613).

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Operations Consulting

The \$93,912 or 28.7 percent decrease in operations consulting for fiscal year 2018 is due to additional amounts paid in FY17, including \$60,750 for the "Bring More" campaign and \$26,154 for Manager 360 reviews.

Postage

Expenses for postage decreased by \$59,486 or 26.5 percent in fiscal year 2018. This decrease is mainly due to the additional postage paid in FY17 for ERO letters and Survivor Benefit letters.

Administrative Services

The \$288,981 or 51.6 percent decrease in administrative services for fiscal year 2018 is primarily due to the large amount of bad debt booked in FY17. An additional amount of \$291,598 was booked in FY17 compared to FY18.

EDP Supplies and Equipment

The \$78,800 or 45.1 percent decrease in EDP supplies and equipment for fiscal year 2018 is primarily due to increased expenses in FY17 from the telecommunication upgrade that was installed.

Analysis of Significant Account Balances

Selected Statement of Fiduciary Net Position accounts as of June 30, 2018 and 2017, is as follows:

	2018	2017	\$ Change	% Percent
Assets				
Cash	\$ 32,034,294	\$ 38,331,642	\$ (6,297,348)	(16.4)%
Receivables	487,132,833	560,448,422	(73,315,589)	(13.1)
Accrued investment income receivable	113,336,497	114,926,644	(1,590,147)	(1.4)
Investments	52,070,945,762	49,180,275,900	2,890,669,862	5.9
Pending investment sales	5,253,629,488	9,381,897,730	(4,128,268,242)	(44.0)
Collateral from securities lending	2,323,876,849	3,268,211,165	(944,334,316)	(28.9)
Prepaid expenses	2,659,193	2,318,900	340,293	14.7
Property and equipment	<u>2,851,122</u>	<u>2,913,530</u>	<u>(62,408)</u>	<u>(2.1)</u>
Total assets	60,286,466,038	62,549,323,933	(2,262,857,895)	(3.6)
Liabilities	<u>8,316,919,344</u>	<u>13,173,659,415</u>	<u>(4,856,740,071)</u>	<u>(36.9)</u>
Net position restricted for pensions	<u>\$ 51,969,546,694</u>	<u>\$ 49,375,664,518</u>	<u>\$ 2,593,882,176</u>	<u>5.3%</u>

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

Pending Investment Sales and Purchases

Pending investment sales decreased 44 percent or \$4.128 billion from \$9,321,897,730 at June 30, 2017 to \$5,253,629,488 at June 30, 2018. In March 2018, TRS reduced the currency overlay program by 50 percent resulting in less currency FX forwards activity. Receivables for FX decreased \$4.0 billion due to the program reduction, while payables for FX (liabilities) also decreased by the same amount.

Security Lending Collateral (Assets and Liabilities)

Securities lending collateral was lower by \$944 million or 28.9 percent as securities on loan decreased throughout the year due to market conditions and regulatory changes.

Liabilities

In March 2018, TRS reduced the Currency overlay program by 50 percent resulting in less Currency FX Forwards activity.

Analysis of Accounts Receivable

	<u>2018</u>	<u>2017</u>
Member receivables (1)	\$ 2,224,935	\$ 1,619,547
Salary deductions (2)	53,711,015	53,158,603
Employer federal funds and .58% contributions (3)	5,463,044	11,043,864
Employer ERO, excess salary, and excess sick leave contributions (4)	2,635,339	2,464,801
State of Illinois (5)	<u>423,098,500</u>	<u>492,161,607</u>
Total	<u>\$ 487,132,833</u>	<u>\$ 560,448,422</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 increase is due to the timing of employer payments at the end of the fiscal year.
- (3) The federal funds rate decreased from 38.54 percent in FY17 to 10.10 percent in FY18, therefore significantly decreasing the contributions for FY18.
- (4) 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.

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- (5) State of Illinois is the unpaid balance of appropriated State contributions. This includes \$204,836 of receivables due from SERS for a refund of contributions.

Budget Impasse Disclosures

Article 998 of Public Act 100-0021 authorized the System to pay its unpaid Fiscal Year 2017 costs using either the System's Fiscal Year 2017 or Fiscal Year 2018 appropriations for non-payroll expenditures. The System did not have any outstanding invoices from Fiscal Year 2017 unpaid after the closure of the Fiscal Year 2017 Lapse Period on September 30, 2017. Therefore, the System did not use its Fiscal Year 2018 appropriations to pay its Fiscal Year 2017 costs.

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.

Rates of Return (Unaudited)

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, 2018 was 8.2 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 FY18 and FY17, net of fees, was 8.5 percent and 12.6 percent, respectively. The investment return exceeded the policy index by 0.3 percent, for the year ended June 30, 2018 and surpassed the 7.0 percent actuarial return assumption that was in effect during the year. Total fund performance also surpassed the assumed real rate of return (4.5 percent) plus actual inflation as measured by the Consumer Price Index (2.9 percent). All System returns are net of fees.

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The following summarizes the performance (market basis) of the total investment portfolio for fiscal years 2018 and 2017:

	2018	2017
Total time weighted return (net of fees):		
TRS Total Fund	8.5%	12.6%
TRS Weighted Policy Index	8.2%	11.4%
Equity:		
TRS	12.8%	19.8%
TRS equity composite benchmark	12.7%	19.4%
Real Assets:		
TRS	6.2%	5.2%
TRS real asset composite benchmark	7.4%	6.9%
Diversifying Strategies:		
TRS	4.5%	3.5%
TRS diversifying composite benchmark	5.4%	5.5%
Income		
TRS	2.0%	5.8%
TRS income composite benchmark	(0.3)%	(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

	2018	2017
Top 50 Investment Brokerage Firms Based on Commissions Paid:		
Instinet, L.L.C. (Worldwide)	\$ 852,002	\$ 576,671
Citigroup, Inc. and all Subsidiaries (Worldwide)	688,114	1,007,913
Merrill Lynch & Co., Inc. and all Subsidiaries (Worldwide)	563,338	1,070,873
Cowen, Inc.	406,008	451,770
UBS AG	360,827	428,060
Macquarie Bank & Securities, Ltd. (Worldwide)	341,676	327,325
Morgan Stanley & Co., Inc. and Subsidiaries (Worldwide)	325,590	512,247
HSBC Bank PLC	297,481	179,874
Goldman Sachs & Co. (Worldwide)	294,040	350,854
Credit Suisse (Worldwide)	264,124	396,350
J.P. Morgan Securities, Inc. (Worldwide)	260,516	414,158
Loop Capital Markets, L.L.C.	199,415	266,842
Investment Technology Group, Inc. (Worldwide)	190,288	138,068
Societe Generale S.A. and all Subsidiaries	188,060	145,093
Pershing, L.L.C.	175,927	186,166
Barclays (Worldwide)	161,659	217,694
Jefferies & Company, Inc.	141,221	149,358
Williams Capital Group, L.P.	132,590	159,966
Deutsche Bank & Securities (Worldwide)	120,249	171,311
BNP Paribas Securities Services S.C.A.	113,430	146,101
CL King & Associates, Inc.	108,607	105,568
Penserra Securities, L.L.C.	94,006	153,684
Sanford Bernstein (Worldwide)	89,096	107,793
CLSA Securities	87,382	81,113
North South Capital, L.L.C.	84,003	—
Academy Securities, Inc.	70,787	54,055
Drexel Hamilton, L.L.C.	60,466	40,926
Mischler Financial Group	53,118	61,221
Bloomberg Tradebook, L.L.C.	38,802	82,520
Mirae Asset Daewoo Co., Ltd.	33,597	29,507
Korea Investment Holdings	33,508	—
Trade Informatics, L.L.C.	31,916	29,853
Telsey Advisory Group	31,789	61,877
Exane, Inc.	31,752	42,433
Cabrera Capital Markets, Inc.	30,919	61,870
Liquidnet, Inc.	30,826	29,463
Credit Lyonnais Securities	29,572	68,465
SJ Levinson & Sons, L.L.C.	29,283	66,165

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	<u>2018</u>	<u>2017</u>
Stifel Nicolaus & Company, Inc.	\$ 26,951	\$ 95,284
KeyBanc Capital Markets, Inc.	25,776	—
RBC Dain Rauscher (Worldwide)	25,697	117,246
KB Financial Group	25,424	—
Daiwa Securities Group, Inc.	23,776	47,892
Sturdivant & Co., Inc.	22,210	—
Raymond James and Associates, Inc. (Worldwide)	21,118	28,162
Baird, Robert W., & Company, Inc.	18,235	74,689
Joh. Berenberg, Gossler & Co.	18,157	25,562
Renaissance Capital	15,392	—
KCG Americas L.L.C.	15,302	44,054
Siebert Cisneros Shank & Co., L.L.C.	15,078	—
Cheevers & Co., Inc.	—	52,601
Mizuho Corporate Bank, Ltd. And all Subsidiaries	—	45,841
Northern Trust Securities, Inc.	—	45,339
M. Ramsey King Securities, Inc.	—	43,104
Guzman & Company	—	42,160
Itaú Unibanco Holding S.A.	—	28,618
Jonestrading Institutional Services, L.L.C.	—	27,153
All Other (126 Brokers in FY18, 178 Brokers in FY17)	<u>518,654</u>	<u>1,040,380</u>
Total	<u>\$ 7,817,754</u>	<u>\$ 10,131,292</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 17 report are not applicable to the FY 18 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>2018</u>	<u>2017</u>
Contributions		
Members/Participants	\$ 938,037,245	\$ 929,130,165
Employers	84,633,117	149,495,577
State of Illinois	<u>4,095,125,358</u>	<u>3,986,363,699</u>
Total contributions	<u>5,117,795,720</u>	<u>5,064,989,441</u>
Deductions		
Retirement Benefits	6,140,877,388	5,857,968,199
Survivor Benefits	285,067,712	263,429,481
Disability Benefits	32,764,545	31,470,071
Refunds	92,924,731	285,138,169
Administrative Expenses	<u>21,550,896</u>	<u>22,728,735</u>
Total deductions	<u>6,573,185,272</u>	<u>6,460,734,655</u>
Investments Used to Pay Benefits and Expenses	\$ <u>(1,455,389,552)</u>	\$ <u>(1,395,745,214)</u>

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

	<u>2018</u>	<u>2017</u>
Cash transfers to Excess Benefit Fund	\$ 50,000,000	\$ 50,000,000
Cash transfers from State Street	6,531,765,000	6,415,898,019
Interest received from the State Treasurer	<u>2,713,635</u>	<u>1,448,034</u>
Total	<u>\$ 6,584,478,635</u>	<u>\$ 6,467,346,053</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, 2018 and 2017.

Weighted Average Monthly Benefit Cost per Recipient			
	Number	Average Monthly Benefit	Annual Amount Paid (in Millions)
<u>Retirement</u>			
2017	108,120	4,647	5,858
2018	110,043	4,776	6,141
<u>Survivors</u>			
2017	10,973	2,044	263
2018	11,293	2,146	285
<u>Disabilities</u>			
2017	1,058	2,378	31
2018	1,087	2,438	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, 2018 and 2017 are as follows:

	2018	2017
<u>Current Members – Defined Benefit Plan</u>		
Active members (currently contributing)	160,859	160,488
Inactive members (not currently contributing)	134,010	131,812
Total Current Members – Defined Benefit Plan	294,869	292,300

Member payrolls totaled \$10,163,980,000 and \$9,965,570,000 for the fiscal years ended June 30, 2018 and 2017, respectively.

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Schedule of Changes in Statutory Reserve Accounts

	Statutory Reserve Accounts			
	Fully Funded Reserve Balance (Actuarial Accrued Liability)	Total Net Assets Held in Trust for Pension Benefits	Minimum Retirement Annuity	Benefit Trust
Balance at July 1, 2016	\$118,629,890,305	\$ 45,250,956,731	\$ 8,146,525	\$ 45,242,810,206
Allocation of excess of revenues over expenses	—	4,124,707,787	149	4,124,707,638
Statutory transfers in (out)	—	—	488,796	(488,796)
Net increase	<u>4,274,143,963</u>	<u>4,124,707,787</u>	<u>488,945</u>	<u>4,124,218,842</u>
Balance at June 30, 2017	122,904,034,268	49,375,664,518	8,635,470	49,367,029,048
Allocation of revenues in excess of 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>
Balance at June 30, 2018	<u>\$127,019,330,164</u>	<u>\$ 51,969,546,694</u>	<u>\$ 9,153,897</u>	<u>\$ 51,960,392,797</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 \$75,288,440,204 in 2018 and \$73,436,509,059 in 2017.

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>2018</u>	<u>2017</u>
Administration – Internal	33	35
Executives	11	10
Information Technology	32	44
Investments	25	24
Lisle Office	8	8
Member Services	61	59
Support Services & Information Systems	<u>18</u>	<u>8</u>
	<u>188</u>	<u>188</u>

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Selected Activity Measures and Service Efforts and Accomplishments as Reported by System Officials

	Fiscal Year 2018	Fiscal Year 2017
Office visits	6,608	5,403
Field meeting	8	2
Field meeting attendance	217	48
Large meetings	74	94
Large meeting attendance	4,832	5,342
Correspondence	294,868	783,013
Telephone calls	156,797	193,093
Optional service affidavits reviewed	1,920	2,011
Retirement estimates completed	47,302	48,731
Claims Processed		
100% refunds	2,215	2,550
Single sum retirements	806	377
1% survivor benefit refunds	748	766
Contribution refunds due to retirement	14,520	2,311
Lump sum survivor benefits	3,062	2,145
New age retirements	4,341	4,387
New disability retirement annuitants	63	68
New temporary disability	239	234
New survivor annuitants	1,012	928
Employer field audits	90	90

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Investment Listing as of June 30, 2018

U.S. Treasuries	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
U.S. Treasury Bond	Aaa	8.13	8/15/2021	8,000,000	9,309,062
U.S. Treasury Bond	Aaa	6.25	5/15/2030	10,450,000	13,984,631
U.S. Treasury Bond	Aaa	4.25	5/15/2039	3,600,000	4,342,641
U.S. Treasury Bond	Aaa	4.25	5/15/2039	15,700,000	18,938,738
U.S. Treasury Bond	Aaa	4.50	8/15/2039	2,700,000	3,366,668
U.S. Treasury Bond	Aaa	4.50	8/15/2039	4,600,000	5,735,805
U.S. Treasury Bond	Aaa	4.38	11/15/2039	2,700,000	3,316,148
U.S. Treasury Bond	Aaa	4.38	11/15/2039	6,200,000	7,614,859
U.S. Treasury Bond	Aaa	4.38	11/15/2039	16,925,000	20,787,338
U.S. Treasury Bond	Aaa	4.63	2/15/2040	6,100,000	7,742,234
U.S. Treasury Bond	Aaa	4.38	5/15/2040	1,200,000	1,476,563
U.S. Treasury Bond	Aaa	4.38	5/15/2041	500,000	617,676
U.S. Treasury Bond	Aaa	3.75	8/15/2041	20,240,000	22,915,475
U.S. Treasury Bond	Aaa	3.00	5/15/2042	2,700,000	2,716,453
U.S. Treasury Bond	Aaa	2.75	8/15/2042	900,000	866,074
U.S. Treasury Bond	Aaa	2.75	11/15/2042	900,000	865,758
U.S. Treasury Bond	Aaa	2.75	11/15/2042	3,015,000	2,900,289
U.S. Treasury Bond	Aaa	2.88	5/15/2043	900,000	884,320
U.S. Treasury Bond	Aaa	2.88	5/15/2043	8,575,000	8,425,607
U.S. Treasury Bond	Aaa	3.75	11/15/2043	7,785,000	8,850,268
U.S. Treasury Bond	Aaa	3.63	2/15/2044	115,000	128,292
U.S. Treasury Bond	Aaa	3.13	8/15/2044	3,000,000	3,080,508
U.S. Treasury Bond	Aaa	3.00	5/15/2045	105,000	105,406
U.S. Treasury Bond	Aaa	3.00	5/15/2045	4,800,000	4,818,563
U.S. Treasury Bond	Aaa	2.88	8/15/2045	60,000	58,802
U.S. Treasury Bond	Aaa	2.88	8/15/2045	27,880,000	27,323,489
U.S. Treasury Bond	Aaa	3.00	11/15/2045	1,470,000	1,475,168
U.S. Treasury Bond	Aaa	2.50	5/15/2046	4,590,000	4,170,804
U.S. Treasury Bond	Aaa	2.50	5/15/2046	12,020,000	10,922,236
U.S. Treasury Bond	Aaa	2.88	11/15/2046	3,700,000	3,622,676
U.S. Treasury Bond	Aaa	2.88	11/15/2046	9,620,000	9,418,957
U.S. Treasury Bond	Aaa	3.00	2/15/2047	2,120,000	2,127,619
U.S. Treasury Bond	Aaa	3.00	2/15/2047	8,720,000	8,751,338
U.S. Treasury Bond	Aaa	3.00	5/15/2047	2,340,000	2,346,855
U.S. Treasury Bond	Aaa	2.75	8/15/2047	60,000	57,255
U.S. Treasury Bond	Aaa	2.75	8/15/2047	6,710,000	6,403,070
U.S. Treasury Bond	Aaa	2.75	8/15/2047	6,730,000	6,422,155
U.S. Treasury Bond	Aaa	2.75	11/15/2047	2,510,000	2,395,089
U.S. Treasury Bond	Aaa	3.00	2/15/2048	4,135,000	4,148,891
U.S. Treasury Bond	Aaa	3.00	2/15/2048	5,015,000	5,031,847
U.S. Treasury Bond	Aaa	3.00	2/15/2048	17,600,000	17,659,125
U.S. Treasury Note	Aaa	1.00	9/15/2018	10,310,000	10,290,206
U.S. Treasury Note	Aaa	1.63	4/30/2019	700,000	695,980
U.S. Treasury Note	Aaa	0.75	8/15/2019	50,000,000	49,085,938
U.S. Treasury Note	Aaa	1.50	11/30/2019	8,000,000	7,892,188
U.S. Treasury Note	Aaa	1.63	12/31/2019	40,000,000	39,503,125
U.S. Treasury Note	Aaa	1.38	1/15/2020	30,000,000	29,494,922
U.S. Treasury Note	Aaa	2.38	4/30/2020	35,000,000	34,909,766
U.S. Treasury Note	Aaa	1.63	6/30/2020	40,000,000	39,289,062
U.S. Treasury Note	Aaa	1.50	7/15/2020	6,000,000	5,875,781
U.S. Treasury Note	Aaa	2.13	8/31/2020	8,400,000	8,323,219
U.S. Treasury Note	Aaa	1.38	9/30/2020	26,000,000	25,324,609
U.S. Treasury Note	Aaa	1.38	10/31/2020	19,600,000	19,067,125
U.S. Treasury Note	Aaa	2.00	11/30/2020	4,400,000	4,339,844
U.S. Treasury Note	Aaa	1.63	11/30/2020	40,000,000	39,103,125
U.S. Treasury Note	Aaa	1.75	12/31/2020	28,500,000	27,922,207
U.S. Treasury Note	Aaa	2.38	3/15/2021	40,000,000	39,757,812
U.S. Treasury Note	Aaa	1.13	8/31/2021	3,800,000	3,625,289
U.S. Treasury Note	Aaa	1.75	5/31/2022	60,700,000	58,573,129
U.S. Treasury Note	Aaa	2.00	10/31/2022	27,410,000	26,614,468
U.S. Treasury Note	Aaa	2.00	11/30/2022	2,750,000	2,669,004
U.S. Treasury Note	Aaa	2.00	11/30/2022	29,930,000	29,048,468
U.S. Treasury Note	Aaa	2.00	11/30/2022	49,400,000	47,945,016
U.S. Treasury Note	Aaa	2.75	4/30/2023	10,520,000	10,530,273
U.S. Treasury Note	Aaa	1.75	5/15/2023	735,000	702,183
U.S. Treasury Note	Aaa	2.75	5/31/2023	365,000	365,456
U.S. Treasury Note	Aaa	2.25	12/31/2023	31,600,000	30,766,797
U.S. Treasury Note	Aaa	2.75	2/15/2024	1,690,000	1,687,755
U.S. Treasury Note	Aaa	2.00	4/30/2024	4,665,000	4,468,560
U.S. Treasury Note	Aaa	2.50	5/15/2024	600,000	590,578
U.S. Treasury Note	Aaa	2.00	6/30/2024	1,410,000	1,348,478

U.S. Treasuries	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
U.S. Treasury Note	Aaa	2.13	7/31/2024	7,050,000	6,785,900
U.S. Treasury Note	Aaa	2.38	8/15/2024	4,155,000	4,056,156
U.S. Treasury Note	Aaa	1.88	8/31/2024	1,700,000	1,612,543
U.S. Treasury Note	Aaa	2.00	2/15/2025	1,200,000	1,141,266
U.S. Treasury Note	Aaa	2.13	5/15/2025	370,000	354,058
U.S. Treasury Note	Aaa	2.88	5/31/2025	3,820,000	3,834,623
U.S. Treasury Note	Aaa	1.63	2/15/2026	200,000	183,484
U.S. Treasury Note	Aaa	1.63	2/15/2026	14,050,000	12,889,777
U.S. Treasury Note	Aaa	2.25	2/15/2027	300,000	286,277
U.S. Treasury Note	Aaa	2.25	2/15/2027	650,000	620,268
U.S. Treasury Note	Aaa	2.38	5/15/2027	3,940,000	3,794,251
U.S. Treasury Note	Aaa	2.38	5/15/2027	5,700,000	5,489,145
U.S. Treasury Note	Aaa	2.38	5/15/2027	16,100,000	15,504,426
U.S. Treasury Note	Aaa	2.38	5/15/2027	31,740,000	30,565,868
U.S. Treasury Note	Aaa	2.25	8/15/2027	34,650,000	32,978,408
U.S. Treasury Note	Aaa	2.25	8/15/2027	66,500,000	63,291,894
U.S. Treasury Note	Aaa	2.25	11/15/2027	5,670,000	5,389,822
U.S. Treasury Note	Aaa	2.25	11/15/2027	34,800,000	33,080,391
U.S. Treasury Note	Aaa	2.75	2/15/2028	7,000,000	6,940,117
U.S. Treasury Note	Aaa	2.88	5/15/2028	1,300,000	1,302,590
U.S. Treasury Strips	Aaa	0.00	2/15/2028	890,000	671,449
U.S. Treasury Strips	Aaa	0.00	2/15/2029	445,000	325,357
U.S. Treasury Strips	Aaa	0.00	5/15/2029	920,000	667,773
U.S. Treasury Strips	Aaa	0.00	8/15/2030	1,330,000	928,698
U.S. Treasury Strips	Aaa	0.00	8/15/2032	8,000,000	5,245,324
U.S. Treasury Strips	Aaa	0.00	11/15/2034	6,500,000	3,983,771
U.S. Treasury Strips	Aaa	0.00	2/15/2037	1,585,000	908,601
U.S. Treasury Strips	Aaa	0.00	5/15/2043	340,000	162,964
U.S. Treasury Strips	Aaa	0.00	11/15/2043	135,000	63,704
U.S. Treasury Strips	Aaa	0.00	5/15/2044	635,000	295,530
U.S. Treasury Strips	Aaa	0.00	2/15/2045	410,000	186,120
U.S. Treasury Strips	Aaa	0.00	5/15/2045	545,000	246,059
Total U.S. Treasuries				\$	1,109,721,731

U.S. Index Linked Government Bonds	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
U.S. Treasury Inflation Linked Bond	Aaa	2.38	1/15/2025	7,043,700	7,810,040
U.S. Treasury Inflation Linked Bond	Aaa	2.38	1/15/2025	36,445,941	40,411,182
U.S. Treasury Inflation Linked Bond	Aaa	2.00	1/15/2026	3,281,642	3,595,948
U.S. Treasury Inflation Linked Bond	Aaa	2.00	1/15/2026	4,324,194	4,738,354
U.S. Treasury Inflation Linked Bond	Aaa	2.38	1/15/2027	505,588	575,069
U.S. Treasury Inflation Linked Bond	Aaa	2.38	1/15/2027	1,937,879	2,204,197
U.S. Treasury Inflation Linked Bond	Aaa	1.75	1/15/2028	2,272,001	2,482,550
U.S. Treasury Inflation Linked Bond	Aaa	1.75	1/15/2028	6,002,866	6,559,157
U.S. Treasury Inflation Linked Bond	Aaa	3.63	4/15/2028	2,515,349	3,193,113
U.S. Treasury Inflation Linked Bond	Aaa	2.50	1/15/2029	22,254,567	26,150,063
U.S. Treasury Inflation Linked Bond	Aaa	3.88	4/15/2029	8,262,092	10,892,534
U.S. Treasury Inflation Linked Bond	Aaa	3.38	4/15/2032	3,779,569	5,045,297
U.S. Treasury Inflation Linked Bond	Aaa	2.13	2/15/2040	2,967,117	3,729,513
U.S. Treasury Inflation Linked Bond	Aaa	2.13	2/15/2041	10,173,867	12,879,992
U.S. Treasury Inflation Linked Bond	Aaa	0.63	2/15/2043	1,035,130	979,578
U.S. Treasury Inflation Linked Bond	Aaa	1.00	2/15/2046	634,356	653,328
U.S. Treasury Inflation Linked Bond	Aaa	0.88	2/15/2047	5,799,115	5,799,160
U.S. Treasury Inflation Linked Bond	Aaa	1.00	2/15/2048	8,027,484	8,297,054
U.S. Treasury Inflation Linked Note	Aaa	1.38	7/15/2018	5,837	5,845
U.S. Treasury Inflation Linked Note	Aaa	0.13	4/15/2019	534,555	531,381
U.S. Treasury Inflation Linked Note	Aaa	0.13	4/15/2019	86,210,320	85,698,447
U.S. Treasury Inflation Linked Note	Aaa	1.88	7/15/2019	13,628,653	13,849,088
U.S. Treasury Inflation Linked Note	Aaa	0.13	4/15/2020	69,679,451	68,936,460
U.S. Treasury Inflation Linked Note	Aaa	1.25	7/15/2020	229,738	233,475
U.S. Treasury Inflation Linked Note	Aaa	1.13	1/15/2021	2,429,502	2,461,001
U.S. Treasury Inflation Linked Note	Aaa	0.13	4/15/2021	12,653,341	12,456,374
U.S. Treasury Inflation Linked Note	Aaa	0.63	7/15/2021	111,149	111,564
U.S. Treasury Inflation Linked Note	Aaa	0.63	7/15/2021	1,756,154	1,762,706
U.S. Treasury Inflation Linked Note	Aaa	0.13	1/15/2022	4,075,256	4,005,537
U.S. Treasury Inflation Linked Note	Aaa	0.13	4/15/2022	7,941,785	7,778,378
U.S. Treasury Inflation Linked Note	Aaa	0.63	4/15/2023	433,672	432,872
U.S. Treasury Inflation Linked Note	Aaa	0.38	7/15/2023	9,787,265	9,698,112
U.S. Treasury Inflation Linked Note	Aaa	0.63	1/15/2024	23,190,624	23,159,844
U.S. Treasury Inflation Linked Note	Aaa	0.13	7/15/2024	4,009,114	3,897,071
U.S. Treasury Inflation Linked Note	Aaa	0.13	7/15/2024	17,481,847	16,993,281
U.S. Treasury Inflation Linked Note	Aaa	0.25	1/15/2025	18,403,458	17,899,301
U.S. Treasury Inflation Linked Note	Aaa	0.25	1/15/2025	38,768,176	37,706,134
U.S. Treasury Inflation Linked Note	Aaa	0.38	7/15/2025	19,276,822	18,933,993
U.S. Treasury Inflation Linked Note	Aaa	0.63	1/15/2026	2,741,180	2,726,267
U.S. Treasury Inflation Linked Note	Aaa	0.63	1/15/2026	6,536,660	6,501,099
U.S. Treasury Inflation Linked Note	Aaa	0.63	1/15/2026	19,364,863	19,259,513

U.S. Index Linked Government Bonds	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
U.S. Treasury Inflation Linked Note	Aaa	0.13	7/15/2026	2,936,731	2,813,430
U.S. Treasury Inflation Linked Note	Aaa	0.38	1/15/2027	1,108,777	1,108,380
U.S. Treasury Inflation Linked Note	Aaa	0.38	1/15/2027	2,800,089	2,720,569
U.S. Treasury Inflation Linked Note	Aaa	0.38	1/15/2027	4,666,815	4,534,281
U.S. Treasury Inflation Linked Note	Aaa	0.38	7/15/2027	2,048,200	1,992,612
U.S. Treasury Inflation Linked Note	Aaa	0.50	1/15/2028	25,225,473	24,678,934
Total U.S. Index Linked Government Bonds					\$ 538,882,077

U.S. Federal Agencies	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Fannie Mae	Aaa	2.50	4/13/2021	4,420,000	4,396,609
Fannie Mae	Aaa	2.75	6/22/2021	6,000,000	6,008,056
Fannie Mae	Aaa	1.88	9/24/2026	90,000	82,180
Federal Home Loan Bank	Aaa	2.16	7/5/2019	36,305,000	36,344,700
Freddie Mac	Aaa	2.16	7/5/2019	15,230,000	15,243,599
Freddie Mac	Aaa	2.16	7/5/2019	22,530,000	22,550,117
Freddie Mac	Aaa	1.25	10/2/2019	1,500,000	1,477,209
Tennessee Valley Authority	Aaa	7.13	5/1/2030	135,000	185,687
Total U.S. Federal Agencies					\$ 86,288,157

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Federal Home Loan Mortgage Corp.	Aaa	5.00	8/1/2018	675	677
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	135	136
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2018	78	79
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2018	7,500	7,600
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2019	75,236	76,383
Federal Home Loan Mortgage Corp.	Aaa	11.50	6/1/2020	4,781	4,784
Federal Home Loan Mortgage Corp.	Aaa	5.00	1/1/2021	7,020	7,056
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2024	74,021	79,138
Federal Home Loan Mortgage Corp.	Aaa	4.08	4/1/2024	7,890	7,869
Federal Home Loan Mortgage Corp.	Aaa	4.50	7/1/2024	13,462	13,591
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2024	9,097	9,168
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2024	20,253	20,746
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2024	19,378	19,847
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2024	42,544	44,309
Federal Home Loan Mortgage Corp.	Aaa	4.50	11/1/2024	6,684	6,736
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/1/2024	20,036	20,521
Federal Home Loan Mortgage Corp.	Aaa	8.50	1/1/2025	1,733	1,860
Federal Home Loan Mortgage Corp.	Aaa	8.50	2/1/2025	695	706
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	2,981	3,206
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	1,688	1,710
Federal Home Loan Mortgage Corp.	Aaa	8.50	3/1/2025	3,461	3,471
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	5,882	6,311
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	1,061	1,132
Federal Home Loan Mortgage Corp.	Aaa	7.65	5/1/2025	1,182,007	1,316,710
Federal Home Loan Mortgage Corp.	Aaa	5.00	5/1/2025	1,704,039	1,729,955
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2025	9,257	9,995
Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2025	73,741	80,194
Federal Home Loan Mortgage Corp.	Aaa	8.50	6/1/2025	13,427	14,470
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	977	1,052
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	1,057	1,112
Federal Home Loan Mortgage Corp.	Aaa	8.50	7/1/2025	2,135	2,294
Federal Home Loan Mortgage Corp.	Aaa	8.50	8/1/2025	2,683	2,691
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	9,939	10,746
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	678	680
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	4,363	4,375
Federal Home Loan Mortgage Corp.	Aaa	8.50	9/1/2025	18,811	20,291
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2025	2,607	2,614
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2025	13,657	14,792
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2025	12,322	13,228
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2025	10,570	11,356
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2026	3,318,469	3,422,147
Federal Home Loan Mortgage Corp.	Aaa	3.62	10/1/2026	90,332	93,303
Federal Home Loan Mortgage Corp.	Aaa	8.50	1/1/2027	18,370	19,871
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2027	44,540	49,635
Federal Home Loan Mortgage Corp.	Aaa	8.50	5/1/2027	1,298	1,349
Federal Home Loan Mortgage Corp.	Aaa	8.50	11/1/2027	19,036	20,747
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2028	2,440	2,461
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2029	70,709	77,932
Federal Home Loan Mortgage Corp.	Aaa	6.50	7/1/2029	36	40
Federal Home Loan Mortgage Corp.	Aaa	7.00	9/1/2029	12,482	13,806
Federal Home Loan Mortgage Corp.	Aaa	7.00	10/1/2029	6,032	6,384
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2029	1,418	1,596
Federal Home Loan Mortgage Corp.	Aaa	8.50	12/1/2029	20,632	23,681
Federal Home Loan Mortgage Corp.	Aaa	7.50	1/1/2030	234	265
Federal Home Loan Mortgage Corp.	Aaa	8.50	2/1/2030	3,535	3,940
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	238	264

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	4/1/2030	13,859	16,344
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	294	295
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	3,073	3,236
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	4,572	5,084
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	3,518	3,917
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	622	658
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2030	385	423
Federal Home Loan Mortgage Corp.	Aaa	8.00	5/1/2030	4,622	5,258
Federal Home Loan Mortgage Corp.	Aaa	8.00	5/1/2030	8,279	8,488
Federal Home Loan Mortgage Corp.	Aaa	8.00	5/1/2030	1,565	1,581
Federal Home Loan Mortgage Corp.	Aaa	8.00	6/1/2030	5,791	5,884
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	3,391	3,902
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	13,320	13,555
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	325	342
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2030	27	27
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	2,396	2,731
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	8,729	9,218
Federal Home Loan Mortgage Corp.	Aaa	7.50	8/1/2030	4,682	5,112
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	2,180	2,421
Federal Home Loan Mortgage Corp.	Aaa	8.00	8/1/2030	217	222
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2030	214	216
Federal Home Loan Mortgage Corp.	Aaa	8.50	10/1/2030	709	789
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/1/2030	8,531	9,116
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2030	845	866
Federal Home Loan Mortgage Corp.	Aaa	8.00	12/1/2030	10,115	10,456
Federal Home Loan Mortgage Corp.	Aaa	8.00	1/1/2031	2,098	2,166
Federal Home Loan Mortgage Corp.	Aaa	8.00	3/1/2031	1,908	1,913
Federal Home Loan Mortgage Corp.	Aaa	8.00	4/1/2031	29,878	31,104
Federal Home Loan Mortgage Corp.	Aaa	8.00	6/1/2031	966	1,110
Federal Home Loan Mortgage Corp.	Aaa	5.00	6/1/2031	2,955,625	3,120,483
Federal Home Loan Mortgage Corp.	Aaa	8.00	6/1/2031	1,464	1,499
Federal Home Loan Mortgage Corp.	Aaa	8.00	7/1/2031	18,413	20,536
Federal Home Loan Mortgage Corp.	Aaa	7.50	9/1/2031	4,284	4,678
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2031	4,817	5,382
Federal Home Loan Mortgage Corp.	Aaa	8.00	9/1/2031	3,305	3,313
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/1/2031	7,713	8,088
Federal Home Loan Mortgage Corp.	Aaa	8.00	10/1/2031	25,032	25,397
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2031	8,284	8,473
Federal Home Loan Mortgage Corp.	Aaa	8.00	11/1/2031	17,701	19,887
Federal Home Loan Mortgage Corp.	Aaa	5.00	11/1/2031	2,326,638	2,460,279
Federal Home Loan Mortgage Corp.	Aaa	8.00	12/1/2031	666	673
Federal Home Loan Mortgage Corp.	Aaa	4.50	1/1/2032	6,311,175	6,591,782
Federal Home Loan Mortgage Corp.	Aaa	7.00	4/1/2032	57,318	64,911
Federal Home Loan Mortgage Corp.	Aaa	5.00	7/1/2033	275,312	295,200
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/1/2033	5,398	5,984
Federal Home Loan Mortgage Corp.	Aaa	3.41	8/1/2035	14,282	15,122
Federal Home Loan Mortgage Corp.	Aaa	5.00	9/1/2035	88,657	94,337
Federal Home Loan Mortgage Corp.	Aaa	5.00	12/1/2035	16,575	17,782
Federal Home Loan Mortgage Corp.	Aaa	5.50	1/1/2036	44,893	48,721
Federal Home Loan Mortgage Corp.	Aaa	5.50	1/1/2036	805	861
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2036	73	79
Federal Home Loan Mortgage Corp.	Aaa	6.00	4/1/2037	14,485	16,038
Federal Home Loan Mortgage Corp.	Aaa	6.00	7/1/2037	1,978	2,222
Federal Home Loan Mortgage Corp.	Aaa	6.00	7/1/2037	1,155	1,285
Federal Home Loan Mortgage Corp.	Aaa	6.00	8/1/2037	381,026	419,465
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	12,805	14,107
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	9,053	9,896
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	9,108	9,954
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	19,896	22,229
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	10,441	11,494
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	15,742	17,558
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	12,432	13,610
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	13,974	15,472
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	14,418	15,958
Federal Home Loan Mortgage Corp.	Aaa	6.00	9/1/2037	15,271	17,061
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/1/2037	8,351	9,129
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2038	20,628	23,091
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2038	24,184	27,097
Federal Home Loan Mortgage Corp.	Aaa	6.00	2/1/2038	16,185	17,813
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2038	18,068	19,544
Federal Home Loan Mortgage Corp.	Aaa	6.00	3/1/2038	15,568	17,136
Federal Home Loan Mortgage Corp.	Aaa	5.50	4/1/2038	40,357	43,660
Federal Home Loan Mortgage Corp.	Aaa	6.00	7/1/2038	27,612	30,709
Federal Home Loan Mortgage Corp.	Aaa	6.00	7/1/2038	180,764	202,874
Federal Home Loan Mortgage Corp.	Aaa	6.00	8/1/2038	12,673	13,942
Federal Home Loan Mortgage Corp.	Aaa	6.00	8/1/2038	30,131	33,221

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Federal Home Loan Mortgage Corp.	Aaa	5.50	10/1/2038	62,056	67,142
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/1/2038	9,468	10,347
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/1/2038	30,040	33,653
Federal Home Loan Mortgage Corp.	Aaa	6.00	10/1/2038	16,570	18,335
Federal Home Loan Mortgage Corp.	Aaa	6.00	12/1/2038	104,758	117,576
Federal Home Loan Mortgage Corp.	Aaa	5.50	12/1/2038	62,333	67,453
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2039	5,090	5,566
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2039	14,449	15,990
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2039	15,523	17,153
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2039	14,218	15,742
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2039	6,639	7,256
Federal Home Loan Mortgage Corp.	Aaa	6.00	1/1/2039	9,824	10,747
Federal Home Loan Mortgage Corp.	Aaa	5.50	2/1/2039	10,861	11,738
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	1,125,226	1,182,069
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	14,914	15,537
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	62,357	65,406
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	71,837	75,549
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	70,558	74,203
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	294,286	309,149
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	90,211	94,773
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	20,103	21,085
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	46,369	48,887
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	40,757	42,785
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2039	17,328	18,073
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2039	442,241	464,486
Federal Home Loan Mortgage Corp.	Aaa	4.50	10/1/2039	262,290	275,409
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/1/2039	147,230	154,799
Federal Home Loan Mortgage Corp.	Aaa	5.50	1/1/2040	214,103	231,589
Federal Home Loan Mortgage Corp.	Aaa	6.00	5/1/2040	28,922	31,832
Federal Home Loan Mortgage Corp.	Aaa	4.00	8/1/2040	20,402	21,033
Federal Home Loan Mortgage Corp.	Aaa	5.00	8/1/2040	266,933	283,428
Federal Home Loan Mortgage Corp.	Aaa	4.50	9/1/2040	951,508	1,000,733
Federal Home Loan Mortgage Corp.	Aaa	4.00	9/1/2040	48,932	50,443
Federal Home Loan Mortgage Corp.	Aaa	4.00	10/1/2040	9,961	10,213
Federal Home Loan Mortgage Corp.	Aaa	4.00	11/1/2040	75,177	77,503
Federal Home Loan Mortgage Corp.	Aaa	4.00	11/1/2040	21,889	22,463
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/1/2040	201,512	212,502
Federal Home Loan Mortgage Corp.	Aaa	4.50	12/1/2040	633,001	665,742
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	45,480	46,757
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	42,222	43,529
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	41,480	42,765
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	106,224	109,517
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	828,679	851,943
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	23,626	24,288
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	173,244	178,611
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	1,748,044	1,802,117
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	753,348	774,498
Federal Home Loan Mortgage Corp.	Aaa	4.00	12/1/2040	54,144	55,820
Federal Home Loan Mortgage Corp.	Aaa	4.00	10/1/2041	123,295	126,771
Federal Home Loan Mortgage Corp.	Aaa	4.00	1/1/2042	1,034,608	1,066,680
Federal Home Loan Mortgage Corp.	Aaa	4.00	1/1/2042	1,931,883	1,991,762
Federal Home Loan Mortgage Corp.	Aaa	4.00	6/1/2042	1,411,644	1,452,022
Federal Home Loan Mortgage Corp.	Aaa	3.50	5/1/2043	1,100,399	1,103,725
Federal Home Loan Mortgage Corp.	Aaa	3.00	11/1/2045	4,165,570	4,040,850
Federal Home Loan Mortgage Corp.	Aaa	4.00	2/1/2046	1,881,082	1,925,124
Federal Home Loan Mortgage Corp.	Aaa	3.50	3/1/2046	8,329,741	8,316,215
Federal Home Loan Mortgage Corp.	Aaa	3.50	5/1/2046	2,851,394	2,844,999
Federal Home Loan Mortgage Corp.	Aaa	2.50	8/1/2046	3,593,506	3,362,956
Federal Home Loan Mortgage Corp.	Aaa	3.00	12/1/2046	9,295,606	9,009,359
Federal Home Loan Mortgage Corp.	Aaa	3.00	11/1/2047	5,683,802	5,505,132
Federal Home Loan Mortgage Corp.	Aaa	3.00	7/12/2048	11,810,000	11,430,597
Federal Home Loan Mortgage Corp.	Aaa	3.50	7/12/2048	6,900,000	6,863,781
Federal Home Loan Mortgage Corp.	Aaa	3.50	7/12/2048	8,780,000	8,733,912
Federal Home Loan Mortgage Corp.	Aaa	4.00	8/13/2048	2,000,000	2,035,651
Federal National Mortgage Association	Aaa	4.00	9/1/2018	3,380	3,469
Federal National Mortgage Association	Aaa	5.00	11/1/2018	54	55
Federal National Mortgage Association	Aaa	5.00	3/1/2019	11,814	12,015
Federal National Mortgage Association	Aaa	5.00	3/1/2019	307	312
Federal National Mortgage Association	Aaa	5.00	4/1/2019	406	413
Federal National Mortgage Association	Aaa	5.00	4/1/2019	317	322
Federal National Mortgage Association	Aaa	4.00	4/1/2019	13,388	13,741
Federal National Mortgage Association	Aaa	4.64	6/1/2019	1,106,138	1,123,479
Federal National Mortgage Association	Aaa	11.00	9/1/2019	1	1
Federal National Mortgage Association	Aaa	4.65	10/1/2019	670,962	683,234
Federal National Mortgage Association	Aaa	4.37	11/1/2019	892,087	911,677
Federal National Mortgage Association	Aaa	4.50	2/1/2020	11,093	11,174

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	9/1/2020	79,094	81,178
Federal National Mortgage Association	Aaa	4.50	1/1/2021	65,292	65,769
Federal National Mortgage Association	Aaa	6.00	2/1/2021	9,201	9,230
Federal National Mortgage Association	Aaa	6.00	4/1/2021	12,821	13,038
Federal National Mortgage Association	Aaa	6.00	6/1/2021	17,101	17,420
Federal National Mortgage Association	Aaa	6.00	7/1/2021	12,733	12,975
Federal National Mortgage Association	Aaa	3.16	5/1/2022	254,272	253,686
Federal National Mortgage Association	Aaa	5.50	8/1/2022	38,682	39,624
Federal National Mortgage Association	Aaa	5.00	12/1/2022	2,331,988	2,398,828
Federal National Mortgage Association	Aaa	5.00	7/1/2023	23,795	24,470
Federal National Mortgage Association	Aaa	5.00	8/1/2023	16,005	16,507
Federal National Mortgage Association	Aaa	5.50	10/1/2023	62,686	65,036
Federal National Mortgage Association	Aaa	4.00	4/1/2024	410,399	421,261
Federal National Mortgage Association	Aaa	4.50	7/1/2024	9,221	9,288
Federal National Mortgage Association	Aaa	4.50	10/1/2024	6,001	6,045
Federal National Mortgage Association	Aaa	10.00	11/1/2024	3,039	3,115
Federal National Mortgage Association	Aaa	4.50	11/1/2024	68,142	71,161
Federal National Mortgage Association	Aaa	4.50	11/1/2024	34,816	36,229
Federal National Mortgage Association	Aaa	4.50	11/1/2024	41,020	42,531
Federal National Mortgage Association	Aaa	4.50	11/1/2024	37,461	39,056
Federal National Mortgage Association	Aaa	4.50	11/1/2024	26,580	27,419
Federal National Mortgage Association	Aaa	4.50	11/1/2024	39,622	41,298
Federal National Mortgage Association	Aaa	4.50	12/1/2024	32,511	33,704
Federal National Mortgage Association	Aaa	4.50	12/1/2024	70,550	73,262
Federal National Mortgage Association	Aaa	4.00	2/1/2025	108,280	111,167
Federal National Mortgage Association	Aaa	4.50	4/1/2025	2,093	2,181
Federal National Mortgage Association	Aaa	4.00	4/1/2025	870,242	893,542
Federal National Mortgage Association	Aaa	4.00	4/1/2025	9,629	9,886
Federal National Mortgage Association	Aaa	5.50	5/1/2025	13,076	13,282
Federal National Mortgage Association	Aaa	4.00	5/1/2025	694,824	713,317
Federal National Mortgage Association	Aaa	4.00	6/1/2025	101,339	104,046
Federal National Mortgage Association	Aaa	4.50	6/1/2025	4,489	4,522
Federal National Mortgage Association	Aaa	4.00	7/1/2025	727,147	746,517
Federal National Mortgage Association	Aaa	4.00	8/1/2025	208,856	214,395
Federal National Mortgage Association	Aaa	4.50	10/1/2025	5,474	5,704
Federal National Mortgage Association	Aaa	7.00	10/1/2025	2,229	2,290
Federal National Mortgage Association	Aaa	4.00	10/1/2025	96,789	99,388
Federal National Mortgage Association	Aaa	5.50	11/1/2025	3,054,772	3,163,570
Federal National Mortgage Association	Aaa	3.00	11/1/2025	85,459	85,470
Federal National Mortgage Association	Aaa	4.00	12/1/2025	846,331	869,011
Federal National Mortgage Association	Aaa	4.00	3/1/2026	116,211	119,405
Federal National Mortgage Association	Aaa	4.50	4/1/2026	167,369	172,507
Federal National Mortgage Association	Aaa	4.00	5/1/2026	15,781	16,211
Federal National Mortgage Association	Aaa	4.50	6/1/2026	5,600	5,679
Federal National Mortgage Association	Aaa	4.00	6/1/2026	104,718	107,587
Federal National Mortgage Association	Aaa	5.00	6/1/2026	3,480,399	3,566,665
Federal National Mortgage Association	Aaa	5.00	9/1/2026	1,902,264	1,954,027
Federal National Mortgage Association	Aaa	5.50	2/1/2027	47,782	51,210
Federal National Mortgage Association	Aaa	7.00	11/1/2027	17,058	18,532
Federal National Mortgage Association	Aaa	5.50	12/1/2027	40,634	43,549
Federal National Mortgage Association	Aaa	4.49	1/1/2028	1,391	1,441
Federal National Mortgage Association	Aaa	4.50	2/1/2029	16,225	16,935
Federal National Mortgage Association	Aaa	3.00	4/1/2029	89,894	89,880
Federal National Mortgage Association	Aaa	3.00	5/1/2029	359,613	359,558
Federal National Mortgage Association	Aaa	3.00	7/1/2029	1,410,209	1,409,989
Federal National Mortgage Association	Aaa	8.00	11/1/2029	3,418	3,819
Federal National Mortgage Association	Aaa	8.00	12/1/2029	2,104	2,305
Federal National Mortgage Association	Aaa	8.00	2/1/2030	6,354	7,097
Federal National Mortgage Association	Aaa	8.00	2/1/2030	910	1,042
Federal National Mortgage Association	Aaa	7.50	4/1/2030	352	400
Federal National Mortgage Association	Aaa	8.00	4/1/2030	19,572	22,659
Federal National Mortgage Association	Aaa	8.50	4/1/2030	585	586
Federal National Mortgage Association	Aaa	8.50	4/1/2030	3,194	3,798
Federal National Mortgage Association	Aaa	8.50	5/1/2030	1,056	1,204
Federal National Mortgage Association	Aaa	8.50	6/1/2030	4,164	4,781
Federal National Mortgage Association	Aaa	8.50	6/1/2030	334	343
Federal National Mortgage Association	Aaa	8.50	6/1/2030	968	970
Federal National Mortgage Association	Aaa	8.50	6/1/2030	4,266	4,691
Federal National Mortgage Association	Aaa	8.50	6/1/2030	13,273	14,257
Federal National Mortgage Association	Aaa	8.00	7/1/2030	1,970	2,301
Federal National Mortgage Association	Aaa	8.50	7/1/2030	423	487
Federal National Mortgage Association	Aaa	8.50	7/1/2030	26,403	29,359
Federal National Mortgage Association	Aaa	8.50	8/1/2030	2,828	3,168
Federal National Mortgage Association	Aaa	8.50	8/1/2030	514	609
Federal National Mortgage Association	Aaa	8.50	8/1/2030	14,237	14,267
Federal National Mortgage Association	Aaa	8.50	8/1/2030	690	695

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Federal National Mortgage Association	Aaa	8.50	8/1/2030	7,657	7,673
Federal National Mortgage Association	Aaa	8.50	9/1/2030	3,798	4,325
Federal National Mortgage Association	Aaa	8.00	9/1/2030	5,758	5,769
Federal National Mortgage Association	Aaa	8.00	9/1/2030	26,037	26,642
Federal National Mortgage Association	Aaa	8.00	10/1/2030	15,497	17,937
Federal National Mortgage Association	Aaa	8.50	10/1/2030	352	387
Federal National Mortgage Association	Aaa	8.00	10/1/2030	436	437
Federal National Mortgage Association	Aaa	8.00	10/1/2030	5,805	5,999
Federal National Mortgage Association	Aaa	8.50	12/1/2030	891	893
Federal National Mortgage Association	Aaa	8.00	12/1/2030	8,297	8,485
Federal National Mortgage Association	Aaa	8.00	1/1/2031	1,249	1,439
Federal National Mortgage Association	Aaa	8.50	1/1/2031	10,210	11,482
Federal National Mortgage Association	Aaa	8.00	1/1/2031	17,334	19,314
Federal National Mortgage Association	Aaa	7.00	2/1/2031	161,184	181,715
Federal National Mortgage Association	Aaa	8.00	2/1/2031	9,818	9,834
Federal National Mortgage Association	Aaa	8.00	4/1/2031	6,683	6,805
Federal National Mortgage Association	Aaa	8.00	5/1/2031	2,168	2,406
Federal National Mortgage Association	Aaa	8.50	5/1/2031	191	212
Federal National Mortgage Association	Aaa	8.00	5/1/2031	5,459	5,517
Federal National Mortgage Association	Aaa	8.00	8/1/2031	3,086	3,628
Federal National Mortgage Association	Aaa	8.00	8/1/2031	1,066	1,079
Federal National Mortgage Association	Aaa	8.00	8/1/2031	1,113	1,114
Federal National Mortgage Association	Aaa	8.00	9/1/2031	9,826	11,098
Federal National Mortgage Association	Aaa	8.00	11/1/2031	1,944	1,965
Federal National Mortgage Association	Aaa	8.00	12/1/2031	17,312	17,341
Federal National Mortgage Association	Aaa	5.50	4/1/2033	130,990	145,037
Federal National Mortgage Association	Aaa	5.50	5/1/2033	164	179
Federal National Mortgage Association	Aaa	6.00	5/1/2033	2,054	2,245
Federal National Mortgage Association	Aaa	5.50	6/1/2033	127,886	139,430
Federal National Mortgage Association	Aaa	5.50	7/1/2033	136,086	147,864
Federal National Mortgage Association	Aaa	5.50	7/1/2033	2,266	2,469
Federal National Mortgage Association	Aaa	3.50	7/17/2033	1,000,000	1,011,953
Federal National Mortgage Association	Aaa	5.00	8/1/2033	11,873	12,735
Federal National Mortgage Association	Aaa	5.00	8/1/2033	4,637	4,973
Federal National Mortgage Association	Aaa	5.50	9/1/2033	5,917	6,450
Federal National Mortgage Association	Aaa	4.50	11/1/2033	51,191	53,549
Federal National Mortgage Association	Aaa	6.00	12/1/2033	1,036	1,132
Federal National Mortgage Association	Aaa	5.50	12/1/2033	2,475	2,691
Federal National Mortgage Association	Aaa	5.50	2/1/2034	6,949	7,570
Federal National Mortgage Association	Aaa	5.50	4/1/2034	1,413	1,543
Federal National Mortgage Association	Aaa	5.50	5/1/2034	17,187	18,712
Federal National Mortgage Association	Aaa	5.50	6/1/2034	27	28
Federal National Mortgage Association	Aaa	5.50	8/1/2034	4,626	5,058
Federal National Mortgage Association	Aaa	5.50	10/1/2034	206	225
Federal National Mortgage Association	Aaa	5.50	12/1/2034	417,775	454,181
Federal National Mortgage Association	Aaa	5.50	12/1/2034	45,580	49,605
Federal National Mortgage Association	Aaa	4.50	2/1/2035	33,444	35,100
Federal National Mortgage Association	Aaa	6.00	4/1/2035	195,317	215,264
Federal National Mortgage Association	Aaa	4.50	4/1/2035	1,426	1,486
Federal National Mortgage Association	Aaa	5.50	4/1/2035	17,262	18,792
Federal National Mortgage Association	Aaa	4.50	5/1/2035	171,777	179,832
Federal National Mortgage Association	Aaa	4.50	5/1/2035	19,200	20,006
Federal National Mortgage Association	Aaa	5.00	6/1/2035	325,287	348,315
Federal National Mortgage Association	Aaa	4.50	6/1/2035	8,476	8,832
Federal National Mortgage Association	Aaa	5.50	7/1/2035	13,705	14,953
Federal National Mortgage Association	Aaa	5.00	7/1/2035	109,522	117,276
Federal National Mortgage Association	Aaa	5.00	7/1/2035	3,020	3,234
Federal National Mortgage Association	Aaa	5.50	7/1/2035	251	271
Federal National Mortgage Association	Aaa	5.50	8/1/2035	418	457
Federal National Mortgage Association	Aaa	5.50	9/1/2035	8,722	9,509
Federal National Mortgage Association	Aaa	6.00	11/1/2035	16,306	17,978
Federal National Mortgage Association	Aaa	6.00	11/1/2035	32,020	35,286
Federal National Mortgage Association	Aaa	6.00	12/1/2035	2,803	3,089
Federal National Mortgage Association	Aaa	5.50	12/1/2035	1,882	2,056
Federal National Mortgage Association	Aaa	5.50	2/1/2036	134	146
Federal National Mortgage Association	Aaa	6.00	3/1/2036	8,214	9,016
Federal National Mortgage Association	Aaa	6.00	3/1/2036	133	146
Federal National Mortgage Association	Aaa	6.00	4/1/2036	3,197	3,526
Federal National Mortgage Association	Aaa	6.00	4/1/2036	9,907	10,927
Federal National Mortgage Association	Aaa	3.85	5/1/2036	114,022	120,415
Federal National Mortgage Association	Aaa	3.66	5/1/2036	140,414	147,358
Federal National Mortgage Association	Aaa	6.00	5/1/2036	940	1,036
Federal National Mortgage Association	Aaa	3.86	8/1/2036	110,675	116,783
Federal National Mortgage Association	Aaa	3.76	9/1/2036	91,035	95,920
Federal National Mortgage Association	Aaa	6.00	11/1/2036	3,702	4,077
Federal National Mortgage Association	Aaa	6.00	11/1/2036	5,351	5,892

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	1/1/2037	6,682	7,356
Federal National Mortgage Association	Aaa	6.00	1/1/2037	2,452	2,701
Federal National Mortgage Association	Aaa	5.50	2/1/2037	578	629
Federal National Mortgage Association	Aaa	5.50	4/1/2037	922	989
Federal National Mortgage Association	Aaa	5.50	4/1/2037	58	62
Federal National Mortgage Association	Aaa	5.50	4/1/2037	10,404	11,341
Federal National Mortgage Association	Aaa	6.00	4/1/2037	7,203	7,872
Federal National Mortgage Association	Aaa	5.50	5/1/2037	1,387	1,504
Federal National Mortgage Association	Aaa	4.10	6/1/2037	2,439,957	2,500,264
Federal National Mortgage Association	Aaa	5.50	6/1/2037	2,577	2,803
Federal National Mortgage Association	Aaa	5.50	6/1/2037	221	238
Federal National Mortgage Association	Aaa	6.00	10/1/2037	6,168	6,933
Federal National Mortgage Association	Aaa	6.00	11/1/2037	5,021	5,513
Federal National Mortgage Association	Aaa	6.00	12/1/2037	69,905	78,883
Federal National Mortgage Association	Aaa	5.50	12/1/2037	276	298
Federal National Mortgage Association	Aaa	5.50	2/1/2038	653	711
Federal National Mortgage Association	Aaa	5.50	3/1/2038	3,785	4,124
Federal National Mortgage Association	Aaa	5.50	3/1/2038	1,716	1,870
Federal National Mortgage Association	Aaa	5.50	3/1/2038	535	574
Federal National Mortgage Association	Aaa	5.50	4/1/2038	12,892	14,083
Federal National Mortgage Association	Aaa	5.50	4/1/2038	1,286	1,378
Federal National Mortgage Association	Aaa	5.50	5/1/2038	3,542	3,864
Federal National Mortgage Association	Aaa	6.00	5/1/2038	39,368	44,219
Federal National Mortgage Association	Aaa	5.50	5/1/2038	584	626
Federal National Mortgage Association	Aaa	5.50	5/1/2038	192	208
Federal National Mortgage Association	Aaa	6.00	6/1/2038	33,161	37,116
Federal National Mortgage Association	Aaa	5.50	6/1/2038	231	248
Federal National Mortgage Association	Aaa	5.50	6/1/2038	528	566
Federal National Mortgage Association	Aaa	6.00	6/1/2038	12,436	13,591
Federal National Mortgage Association	Aaa	6.00	7/1/2038	100,444	112,500
Federal National Mortgage Association	Aaa	5.50	7/1/2038	75	82
Federal National Mortgage Association	Aaa	5.50	7/1/2038	1,231	1,342
Federal National Mortgage Association	Aaa	5.50	7/1/2038	169	181
Federal National Mortgage Association	Aaa	5.50	8/1/2038	566	606
Federal National Mortgage Association	Aaa	6.00	8/1/2038	27,041	30,369
Federal National Mortgage Association	Aaa	5.50	8/1/2038	867	944
Federal National Mortgage Association	Aaa	6.00	8/1/2038	11,423	12,488
Federal National Mortgage Association	Aaa	5.50	9/1/2038	1,335	1,444
Federal National Mortgage Association	Aaa	6.00	9/1/2038	8,013	8,758
Federal National Mortgage Association	Aaa	5.50	9/1/2038	41	44
Federal National Mortgage Association	Aaa	6.00	10/1/2038	1,162	1,270
Federal National Mortgage Association	Aaa	6.00	10/1/2038	6,234	7,002
Federal National Mortgage Association	Aaa	6.00	10/1/2038	15,613	17,192
Federal National Mortgage Association	Aaa	6.00	10/1/2038	3,799	4,266
Federal National Mortgage Association	Aaa	6.00	10/1/2038	15,901	17,513
Federal National Mortgage Association	Aaa	6.00	10/1/2038	9,528	10,414
Federal National Mortgage Association	Aaa	6.00	11/1/2038	5,297	5,789
Federal National Mortgage Association	Aaa	6.00	11/1/2038	29,377	32,971
Federal National Mortgage Association	Aaa	6.00	11/1/2038	7,922	8,658
Federal National Mortgage Association	Aaa	6.00	11/1/2038	7,749	8,469
Federal National Mortgage Association	Aaa	5.50	12/1/2038	410	441
Federal National Mortgage Association	Aaa	5.50	2/1/2039	5,028	5,389
Federal National Mortgage Association	Aaa	4.50	3/1/2039	197,168	203,846
Federal National Mortgage Association	Aaa	5.50	4/1/2039	4,251	4,628
Federal National Mortgage Association	Aaa	5.50	4/1/2039	2,276	2,456
Federal National Mortgage Association	Aaa	4.50	4/1/2039	21,581	22,737
Federal National Mortgage Association	Aaa	4.50	4/1/2039	29,318	30,890
Federal National Mortgage Association	Aaa	4.50	5/1/2039	7,764	8,182
Federal National Mortgage Association	Aaa	4.50	5/1/2039	24,175	25,476
Federal National Mortgage Association	Aaa	4.50	5/1/2039	45,109	47,544
Federal National Mortgage Association	Aaa	4.50	6/1/2039	224,906	234,871
Federal National Mortgage Association	Aaa	6.00	6/1/2039	230,399	247,542
Federal National Mortgage Association	Aaa	4.50	6/1/2039	181,786	191,177
Federal National Mortgage Association	Aaa	4.50	6/1/2039	3,252	3,388
Federal National Mortgage Association	Aaa	4.50	6/1/2039	15,717	16,405
Federal National Mortgage Association	Aaa	4.50	6/1/2039	7,157	7,458
Federal National Mortgage Association	Aaa	4.50	6/1/2039	10,864	11,451
Federal National Mortgage Association	Aaa	3.70	7/1/2039	106,888	112,378
Federal National Mortgage Association	Aaa	4.50	7/1/2039	134,736	142,012
Federal National Mortgage Association	Aaa	4.50	7/1/2039	51,802	54,738
Federal National Mortgage Association	Aaa	4.50	7/1/2039	11,355	11,994
Federal National Mortgage Association	Aaa	4.50	7/1/2039	205,021	215,623
Federal National Mortgage Association	Aaa	4.50	8/1/2039	200,244	208,972
Federal National Mortgage Association	Aaa	4.50	8/1/2039	3,756,848	3,959,712
Federal National Mortgage Association	Aaa	4.50	8/1/2039	440,892	463,667
Federal National Mortgage Association	Aaa	5.50	8/1/2039	42,734	46,126

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Federal National Mortgage Association	Aaa	4.50	8/1/2039	48,274	51,013
Federal National Mortgage Association	Aaa	4.50	8/1/2039	19,909	20,988
Federal National Mortgage Association	Aaa	4.50	8/1/2039	44,330	46,842
Federal National Mortgage Association	Aaa	4.50	8/1/2039	110,081	116,169
Federal National Mortgage Association	Aaa	4.50	8/1/2039	29,754	31,362
Federal National Mortgage Association	Aaa	4.50	8/1/2039	32,477	34,223
Federal National Mortgage Association	Aaa	4.50	9/1/2039	213,823	224,862
Federal National Mortgage Association	Aaa	4.50	9/1/2039	17,676	18,677
Federal National Mortgage Association	Aaa	4.50	9/1/2039	34,773	36,742
Federal National Mortgage Association	Aaa	4.50	9/1/2039	122,446	129,058
Federal National Mortgage Association	Aaa	4.50	10/1/2039	107,404	113,773
Federal National Mortgage Association	Aaa	4.50	10/1/2039	32,051	33,865
Federal National Mortgage Association	Aaa	4.50	10/1/2039	218,266	230,642
Federal National Mortgage Association	Aaa	4.50	10/1/2039	6,118	6,403
Federal National Mortgage Association	Aaa	4.50	10/1/2039	154,068	162,809
Federal National Mortgage Association	Aaa	4.50	11/1/2039	57,644	60,913
Federal National Mortgage Association	Aaa	4.50	11/1/2039	49,539	52,209
Federal National Mortgage Association	Aaa	4.50	11/1/2039	146,252	154,545
Federal National Mortgage Association	Aaa	4.50	12/1/2039	57,735	61,003
Federal National Mortgage Association	Aaa	4.50	12/1/2039	5,783	6,026
Federal National Mortgage Association	Aaa	4.50	12/1/2039	167,526	177,025
Federal National Mortgage Association	Aaa	4.50	1/1/2040	73,496	77,701
Federal National Mortgage Association	Aaa	5.00	2/1/2040	294,303	315,709
Federal National Mortgage Association	Aaa	4.50	6/1/2040	10,270	10,782
Federal National Mortgage Association	Aaa	4.50	7/1/2040	64,434	67,794
Federal National Mortgage Association	Aaa	4.50	9/1/2040	124,600	130,639
Federal National Mortgage Association	Aaa	3.50	9/1/2040	349,186	350,381
Federal National Mortgage Association	Aaa	6.00	10/1/2040	338,823	373,279
Federal National Mortgage Association	Aaa	4.50	11/1/2040	307,866	323,903
Federal National Mortgage Association	Aaa	3.50	1/1/2041	508,494	510,303
Federal National Mortgage Association	Aaa	4.00	1/1/2041	587,821	606,168
Federal National Mortgage Association	Aaa	3.50	2/1/2041	3,803,763	3,817,285
Federal National Mortgage Association	Aaa	3.50	2/1/2041	2,642,195	2,651,592
Federal National Mortgage Association	Aaa	4.00	2/1/2041	1,097,401	1,133,716
Federal National Mortgage Association	Aaa	4.50	3/1/2041	679,426	714,686
Federal National Mortgage Association	Aaa	3.50	3/1/2041	4,204,175	4,219,128
Federal National Mortgage Association	Aaa	3.50	3/1/2041	171,946	172,558
Federal National Mortgage Association	Aaa	4.00	4/1/2041	3,935,172	4,041,517
Federal National Mortgage Association	Aaa	5.00	4/1/2041	195,548	209,781
Federal National Mortgage Association	Aaa	5.00	8/1/2041	151,545	161,292
Federal National Mortgage Association	Aaa	4.50	10/1/2041	147,431	153,626
Federal National Mortgage Association	Aaa	4.00	10/1/2041	651,506	673,109
Federal National Mortgage Association	Aaa	4.00	11/1/2041	135,569	139,241
Federal National Mortgage Association	Aaa	3.50	11/1/2041	353,175	354,428
Federal National Mortgage Association	Aaa	3.50	11/1/2041	62,879	63,102
Federal National Mortgage Association	Aaa	3.50	12/1/2041	741,998	743,334
Federal National Mortgage Association	Aaa	4.00	3/1/2042	753,906	772,459
Federal National Mortgage Association	Aaa	3.50	3/1/2042	4,978,760	4,996,464
Federal National Mortgage Association	Aaa	4.00	3/1/2042	241,815	248,363
Federal National Mortgage Association	Aaa	3.50	9/1/2042	555,221	556,992
Federal National Mortgage Association	Aaa	4.00	9/1/2042	1,137,868	1,167,687
Federal National Mortgage Association	Aaa	3.50	10/1/2042	2,111,353	2,116,921
Federal National Mortgage Association	Aaa	3.50	10/1/2042	2,063,694	2,062,715
Federal National Mortgage Association	Aaa	2.77	11/1/2042	687,088	687,711
Federal National Mortgage Association	Aaa	3.00	12/1/2042	1,763,531	1,724,049
Federal National Mortgage Association	Aaa	3.50	12/1/2042	1,922,012	1,929,593
Federal National Mortgage Association	Aaa	4.00	12/1/2042	3,686,872	3,782,497
Federal National Mortgage Association	Aaa	3.50	5/1/2043	3,053,037	3,057,276
Federal National Mortgage Association	Aaa	3.00	5/1/2043	2,852,241	2,786,260
Federal National Mortgage Association	Aaa	4.00	9/1/2043	3,663,689	3,754,286
Federal National Mortgage Association	Aaa	5.00	9/1/2043	51,237	54,945
Federal National Mortgage Association	Aaa	5.00	1/1/2044	187,566	199,342
Federal National Mortgage Association	Aaa	3.50	11/1/2045	3,443,154	3,437,267
Federal National Mortgage Association	Aaa	3.00	8/1/2046	3,863,885	3,748,686
Federal National Mortgage Association	Aaa	4.00	9/1/2047	5,352,835	5,464,441
Federal National Mortgage Association	Aaa	3.00	7/12/2048	(4,000,000)	(3,874,844)
Federal National Mortgage Association	Aaa	3.00	7/12/2048	2,600,000	2,518,648
Federal National Mortgage Association	Aaa	3.00	7/12/2048	4,000,000	3,874,844
Federal National Mortgage Association	Aaa	3.00	7/12/2048	11,795,000	11,425,945
Federal National Mortgage Association	Aaa	3.50	7/12/2048	4,500,000	4,478,832
Federal National Mortgage Association	Aaa	3.50	7/12/2048	5,400,000	5,374,598
Federal National Mortgage Association	Aaa	3.50	7/12/2048	14,840,000	14,770,193
Federal National Mortgage Association	Aaa	3.50	7/12/2048	20,700,000	20,602,627
Federal National Mortgage Association	Aaa	3.50	7/12/2048	50,900,000	50,660,566
Federal National Mortgage Association	Aaa	4.00	7/12/2048	(3,000,000)	(3,058,505)
Federal National Mortgage Association	Aaa	4.00	7/12/2048	3,000,000	3,058,505

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	7/12/2048	18,500,000	18,860,783
Federal National Mortgage Association	Aaa	4.50	7/12/2048	5,200,000	5,414,545
Federal National Mortgage Association	Aaa	3.00	8/13/2048	(4,000,000)	(3,871,094)
Federal National Mortgage Association	Aaa	3.00	8/13/2048	18,000,000	17,419,921
Federal National Mortgage Association	Aaa	3.00	8/13/2048	18,105,000	17,521,537
Federal National Mortgage Association	Aaa	3.50	8/13/2048	10,000,000	9,940,460
Federal National Mortgage Association	Aaa	3.50	8/13/2048	67,100,000	66,700,487
Federal National Mortgage Association	Aaa	3.50	8/13/2048	137,300,000	136,482,516
Federal National Mortgage Association	Aaa	4.00	8/13/2048	(10,100,000)	(10,282,371)
Federal National Mortgage Association	Aaa	4.00	8/13/2048	1,000,000	1,018,056
Federal National Mortgage Association	Aaa	4.00	8/13/2048	64,300,000	65,461,032
Federal National Mortgage Association	Aaa	4.50	8/13/2048	10,200,000	10,601,713
Federal National Mortgage Association	Aaa	3.00	2/1/2057	4,669,037	4,485,191
Federal National Mortgage Association	Aaa	3.00	6/1/2057	2,657,430	2,552,759
Government National Mortgage Association	Aaa	10.00	8/15/2018	12	12
Government National Mortgage Association	Aaa	9.50	10/15/2018	41	41
Government National Mortgage Association	Aaa	10.00	12/15/2020	1,373	1,423
Government National Mortgage Association	Aaa	10.00	2/15/2021	332	332
Government National Mortgage Association	Aaa	10.00	7/15/2022	907	939
Government National Mortgage Association	Aaa	7.50	5/15/2023	2,872	2,898
Government National Mortgage Association	Aaa	8.00	1/15/2024	15,540	15,878
Government National Mortgage Association	Aaa	8.00	6/15/2024	22,717	24,189
Government National Mortgage Association	Aaa	8.00	7/15/2024	6,112	6,488
Government National Mortgage Association	Aaa	8.00	7/15/2024	13,984	14,834
Government National Mortgage Association	Aaa	9.00	11/15/2024	5,378	5,697
Government National Mortgage Association	Aaa	10.00	2/15/2025	6,409	6,556
Government National Mortgage Association	Aaa	3.95	7/15/2025	436,184	439,900
Government National Mortgage Association	Aaa	7.50	2/15/2027	1,309	1,342
Government National Mortgage Association	Aaa	7.50	9/15/2027	209	210
Government National Mortgage Association	Aaa	7.50	12/15/2027	211	213
Government National Mortgage Association	Aaa	7.00	7/15/2029	2,392	2,411
Government National Mortgage Association	Aaa	7.00	8/15/2029	265	269
Government National Mortgage Association	Aaa	7.50	12/15/2029	400	420
Government National Mortgage Association	Aaa	7.50	3/15/2030	827	829
Government National Mortgage Association	Aaa	7.50	11/15/2030	62	62
Government National Mortgage Association	Aaa	7.00	7/15/2031	22,392	25,824
Government National Mortgage Association	Aaa	7.00	9/15/2031	35,717	41,443
Government National Mortgage Association	Aaa	7.00	11/15/2031	73,763	80,363
Government National Mortgage Association	Aaa	7.00	5/15/2032	2,926	2,931
Government National Mortgage Association	Aaa	7.00	5/15/2032	7,795	7,918
Government National Mortgage Association	Aaa	7.00	6/15/2032	1,971	2,289
Government National Mortgage Association	Aaa	7.00	6/15/2032	5,635	6,543
Government National Mortgage Association	Aaa	5.00	1/15/2034	11,034	11,755
Government National Mortgage Association	Aaa	5.00	8/15/2035	9,698	10,332
Government National Mortgage Association	Aaa	7.00	2/15/2036	27,124	27,763
Government National Mortgage Association	Aaa	5.00	2/15/2038	1,545	1,628
Government National Mortgage Association	Aaa	5.00	5/15/2038	142,557	149,075
Government National Mortgage Association	Aaa	5.00	7/15/2038	290,455	309,411
Government National Mortgage Association	Aaa	5.00	7/15/2038	10,352	10,862
Government National Mortgage Association	Aaa	6.00	11/15/2038	9,815	10,842
Government National Mortgage Association	Aaa	5.00	5/15/2039	272,457	290,306
Government National Mortgage Association	Aaa	4.50	6/15/2039	50,221	53,309
Government National Mortgage Association	Aaa	5.00	7/15/2039	31,783	33,986
Government National Mortgage Association	Aaa	5.00	9/15/2039	57,795	60,399
Government National Mortgage Association	Aaa	4.50	10/15/2039	80,764	85,766
Government National Mortgage Association	Aaa	3.50	1/15/2041	24,970	25,172
Government National Mortgage Association	Aaa	3.50	1/15/2041	56,474	56,929
Government National Mortgage Association	Aaa	3.50	1/15/2041	117,212	118,161
Government National Mortgage Association	Aaa	3.50	1/15/2041	28,520	28,716
Government National Mortgage Association	Aaa	3.50	7/15/2042	461,572	465,299
Government National Mortgage Association	Aaa	3.50	5/15/2043	32,127	32,386
Government National Mortgage Association	Aaa	3.50	5/15/2043	410,775	414,091
Government National Mortgage Association	Aaa	3.50	11/15/2043	13,373	13,424
Government National Mortgage Association	Aaa	3.50	4/15/2045	21,177	21,244
Government National Mortgage Association I	Aaa	3.00	7/19/2048	3,000,000	2,935,430
Government National Mortgage Association I	Aaa	3.50	7/19/2048	3,000,000	3,007,364
Government National Mortgage Association I	Aaa	4.00	7/19/2048	1,000,000	1,024,531
Government National Mortgage Association II	Aaa	2.63	4/20/2025	2,569	2,646
Government National Mortgage Association II	Aaa	3.00	4/20/2025	19,783	19,937
Government National Mortgage Association II	Aaa	2.63	5/20/2025	2,848	2,922
Government National Mortgage Association II	Aaa	3.13	10/20/2025	8,625	8,823
Government National Mortgage Association II	Aaa	3.38	2/20/2027	4,243	4,364
Government National Mortgage Association II	Aaa	2.75	7/20/2027	6,324	6,513
Government National Mortgage Association II	Aaa	3.13	10/20/2027	3,690	3,801
Government National Mortgage Association II	Aaa	3.13	11/20/2027	5,299	5,413
Government National Mortgage Association II	Aaa	3.13	12/20/2027	1,912	1,953

U.S. Government-Backed Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Government National Mortgage Association II	Aaa	3.38	1/20/2028	4,364	4,496
Government National Mortgage Association II	Aaa	3.13	11/20/2029	109,988	113,612
Government National Mortgage Association II	Aaa	3.13	12/20/2029	96,051	99,240
Government National Mortgage Association II	Aaa	6.00	12/20/2033	215,847	225,320
Government National Mortgage Association II	Aaa	5.00	7/20/2040	160,318	172,473
Government National Mortgage Association II	Aaa	4.00	1/20/2041	126,962	131,295
Government National Mortgage Association II	Aaa	4.50	1/20/2041	429,633	451,546
Government National Mortgage Association II	Aaa	4.00	2/20/2041	361,110	373,422
Government National Mortgage Association II	Aaa	4.00	3/20/2041	29,653	30,665
Government National Mortgage Association II	Aaa	4.50	3/20/2041	225,055	236,520
Government National Mortgage Association II	Aaa	4.00	4/20/2041	223,798	231,445
Government National Mortgage Association II	Aaa	5.00	4/20/2041	209,754	224,404
Government National Mortgage Association II	Aaa	4.50	6/20/2041	351,293	369,350
Government National Mortgage Association II	Aaa	3.50	8/20/2047	4,620,273	4,642,243
Government National Mortgage Association II	Aaa	3.50	7/19/2048	4,080,000	4,095,698
Government National Mortgage Association II	Aaa	3.50	7/19/2048	4,100,000	4,115,775
Total U.S. Government-Backed Mortgages				\$	679,749,043

Municipals	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Alabama Economic Settlement Authority BP Settlement Revenue	A1	4.26	9/15/2032	70,000	72,011
American Municipal Power Ohio Inc.	A2	7.33	2/15/2028	230,000	284,144
American Municipal Power Ohio Inc.	A3	6.85	2/15/2028	570,000	694,716
American Municipal Power Ohio Inc.	A3	7.00	2/15/2035	225,000	291,706
American Municipal Power Ohio Inc.	A2	7.83	2/15/2041	120,000	180,592
Arizona Board of Regents, University of Arizona	Aa3	6.42	8/1/2035	40,000	42,914
Arizona Board of Regents, University of Arizona	Aa3	6.64	8/1/2044	25,000	26,919
Bay Area Toll Authority (California) Toll Bridge Revenue	Aa3	6.26	4/1/2049	530,000	736,212
Bay Area Toll Authority (California) Toll Bridge Revenue	A1	6.91	10/1/2050	100,000	146,216
Beverly Hills, CA Public Financing Authority Lease Revenue	Aa2	6.77	6/1/2040	35,000	37,192
Brentwood, CA Infrastructure Financing Authority Lease Revenue	Aa2	7.65	10/1/2039	10,000	10,587
California Infrastructure & Economic Development Bank Revenue	Aa3	6.49	5/15/2049	235,000	314,642
California State	Aa3	7.50	4/1/2034	645,000	905,896
California State	Aa3	7.60	11/1/2040	80,000	120,318
California State Public Works Board Lease Revenue	A1	8.00	3/1/2035	30,000	32,561
California State Public Works Board Lease Revenue	Aa3	7.80	3/1/2035	435,000	601,301
California State University	Aa2	6.43	11/1/2030	500,000	612,660
Chicago O'Hare International Airport	A2	6.32	1/1/2028	65,000	77,537
Chicago O'Hare International Airport	A2	6.85	1/1/2038	280,000	295,095
Chicago O'Hare International Airport	A2	6.40	1/1/2040	150,000	198,573
Chicago, IL	Baa2	5.44	1/1/2024	965,000	982,274
Chicago, IL	Ba1	6.05	1/1/2029	220,000	226,541
Chicago, IL	Baa1	7.38	1/1/2033	145,000	161,221
Chicago, IL	Baa1	7.38	1/1/2033	200,000	222,374
Chicago, IL	Ba1	6.26	1/1/2040	1,110,000	1,108,590
Cocoa, FL Water & Sewer Revenue	Aa2	7.63	10/1/2040	55,000	60,260
Colorado State Building Excellent Schools Today	Aa2	6.24	3/15/2030	25,000	26,304
Curators of the University of Missouri	Aa1	5.79	11/1/2041	195,000	248,245
Cuyahoga, OH County	Aa2	6.03	12/1/2034	60,000	73,282
Dallas County Texas Hospital District	Aa3	5.35	8/15/2022	15,000	15,420
Dallas, TX Independent School District	Aaa	6.45	2/15/2035	125,000	135,359
Fresno, CA Water System Revenue	Aa3	6.75	6/1/2040	770,000	1,004,765
Hampton Roads, VA Sanitation District Wastewater Revenue	Aa1	5.81	11/1/2029	520,000	605,847
Harris County, Texas Metropolitan Transit Authority	Aa2	6.88	11/1/2038	110,000	115,974
Illinois State	Baa3	5.88	3/1/2019	1,245,000	1,267,061
Illinois State	Baa3	4.50	1/1/2020	275,000	277,995
Illinois State Finance Authority Revenue	A3	6.00	7/1/2043	550,000	610,907
Los Angeles Community College District/CA	Aa1	6.68	8/1/2036	105,000	143,466
Los Angeles County, California Public Works	Aa2	7.49	8/1/2033	360,000	477,180
Los Angeles County, California Public Works	Aa2	7.62	8/1/2040	385,000	567,267
Los Angeles, CA Department of Airports	A1	7.05	5/15/2040	135,000	189,412
Los Angeles, CA Department of Water & Power Revenue	Aa2	6.17	7/1/2040	1,000,000	1,062,210
Los Angeles, CA Department of Water & Power Revenue	Aa2	7.00	7/1/2041	900,000	969,984
Los Angeles, CA Unified School District	Aa2	6.76	7/1/2034	1,000,000	1,322,600
Massachusetts Educational Finance	Aaa	3.31	4/25/2038	325,369	327,435
Metropolitan Transportation Authority of New York - Dedicated Tax Fund	Aa2	7.34	11/15/2039	260,000	380,159
Metropolitan Transportation Authority of New York - Revenue	A1	7.13	11/15/2030	1,100,000	1,202,300
Metropolitan Transportation Authority of New York - Revenue	A1	6.55	11/15/2031	220,000	272,547
Metropolitan Transportation Authority of New York - Revenue	A1	6.81	11/15/2040	70,000	93,948
Metropolitan Washington DC Airports Authority Dulles Toll Road Revenue	Baa1	7.46	10/1/2046	1,000,000	1,469,180
Metropolitan Water District of Southern California	Aa1	6.95	7/1/2040	125,000	134,453
Miami-Dade County, FL Special Obligation	Aa3	6.74	4/1/2040	135,000	142,996
Miami-Dade County, FL Transit Sales Surtax Revenue	A1	6.91	7/1/2039	20,000	20,594
Michigan State University	Aa2	6.17	2/15/2050	195,000	233,489
Milwaukee County, WI	Aa2	6.84	12/1/2028	395,000	477,776
Missouri JT Municipal Electric Utility	A2	6.89	1/1/2042	230,000	294,138
New Jersey State Economic Development Authority	Baa1	7.43	2/15/2029	565,000	687,848

Municipals	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
New Jersey State Economic Development Authority	Baa1	6.43	12/15/2035	1,000,000	1,030,990
New Jersey State Transportation Trust	Baa1	6.10	12/15/2028	35,000	36,777
New Jersey State Transportation Trust	Baa1	6.88	12/15/2039	280,000	287,560
New Jersey State Turnpike Authority	A2	7.41	1/1/2040	300,000	436,299
New York City, NY Municipal Water Finance Authority	Aa1	6.49	6/15/2042	685,000	727,326
New York City, NY Municipal Water Finance Authority	Aa1	6.12	6/15/2042	1,000,000	1,054,910
New York City, NY Municipal Water Finance Authority	Aa1	6.28	6/15/2042	60,000	64,329
New York City, NY Transitional Finance Authority Revenue	Aa1	5.93	11/1/2036	1,000,000	1,062,930
New York State Dormitory Authority	Aa1	5.29	3/15/2033	200,000	224,454
New York State Transportation Development Corp.	Baa3	5.25	1/1/2050	1,000,000	1,088,250
New York, NY	Aa2	5.82	10/1/2031	60,000	63,419
New York, NY	Aa2	6.65	12/1/2031	875,000	944,283
New York, NY	Aa2	5.68	10/1/2034	125,000	129,123
New York, NY	Aa2	6.25	6/1/2035	135,000	142,490
Northeast Ohio Regional Sewer District	Aa1	6.04	11/15/2040	500,000	532,490
Ohio State University General Receipts	Aa1	4.91	6/1/2040	165,000	189,100
Oklahoma City, OK Airport Trust	A2	6.86	7/1/2043	60,000	68,300
Osceola, FL County Tourist Development	Aa2	4.34	10/1/2045	100,000	101,952
Pasadena, CA Public Financing Authority	Aa1	7.15	3/1/2043	215,000	308,104
Pennsylvania State Economic Development Financing	A2	6.53	6/15/2039	1,000,000	1,278,590
Permanent University Fund - University of Texas System	Aaa	3.38	7/1/2047	925,000	856,569
Philadelphia, PA Authority for Industrial Development	A2	6.35	4/15/2028	180,000	210,065
Port Authority of New York & New Jersey	Aa3	5.31	8/1/2046	1,200,000	1,301,100
Port Saint Lucie, FL Stormwater Utility	Aa3	7.38	5/1/2039	65,000	70,329
Providence St. Joseph Health Obligation	Aa3	2.75	10/1/2026	95,000	88,666
Public Power Generation Agency - Nebraska	A2	7.24	1/1/2041	2,500,000	3,203,375
Riverside, CA County Transportation Commission	Aa2	6.81	6/1/2039	165,000	209,004
Riverside, CA Electric Revenue	Aa3	7.61	10/1/2040	90,000	131,554
Rutgers The State University of New Jersey	Aa3	4.71	5/1/2033	35,000	37,083
San Diego County, CA Regional Airport Authority	A2	6.63	7/1/2040	970,000	1,037,599
San Francisco, CA City & County	Aa3	5.50	11/1/2025	15,000	16,574
San Francisco, CA City & County	Aa1	6.36	11/1/2029	95,000	111,594
San Jose, CA Airport Revenue	A2	6.45	3/1/2032	320,000	346,678
San Jose, CA Airport Revenue	A2	6.60	3/1/2041	390,000	421,200
Seminole County, FL Water & Sewer Revenue	Aa2	6.44	10/1/2040	40,000	42,944
Sonoma County, CA Pension Obligation	Aaa	6.00	12/1/2029	30,000	34,504
St. Petersburg, FL Public Utility	Aa2	6.60	10/1/2040	10,000	10,833
State of California	Aa3	7.55	4/1/2039	40,000	58,986
State of California	Aa3	7.30	10/1/2039	300,000	425,040
State of California	Aa3	7.35	11/1/2039	500,000	711,735
State of Illinois	Baa3	5.10	6/1/2033	470,000	444,789
State of Illinois	Baa3	7.35	7/1/2035	145,000	161,908
State of Mississippi	Aa2	5.67	10/1/2034	30,000	35,903
University of California	Aa3	6.30	5/15/2050	100,000	120,800
University of California Regents Medical Center Pooled Revenue	Aa3	6.40	5/15/2031	130,000	157,006
University of California Regents Medical Center Pooled Revenue	Aa3	6.55	5/15/2048	390,000	524,460
University of Virginia	Aaa	4.18	9/1/2117	175,000	174,617
Virginia State Public School Authority	Aa1	5.31	6/15/2027	500,000	565,270
Wayne State University Michigan University Revenues	Aa3	6.39	11/15/2034	55,000	57,290
Western California Municipal Water District Facilities	Aa1	6.51	10/1/2040	275,000	295,452
Wilkes County Georgia Hospital Authority Revenue	Aa1	7.20	2/20/2037	1,537,000	1,620,336
Total Municipals				\$	46,548,126

Asset-Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Aames Mortgage Investment Trust	Ba1	2.83	10/25/2035	552,079	554,274
Ace Securities Corp.	C	2.18	7/25/2036	194,777	72,482
Ally Auto Receivables Trust	Aaa	1.49	11/15/2019	866,116	865,176
Ally Auto Receivables Trust	Aaa	2.33	6/15/2022	350,000	345,028
ALM Loan Funding	Aaa	3.84	10/15/2028	250,000	250,428
AmeriCredit Automobile Receivables Trust	Aaa	2.21	5/10/2021	250,000	248,881
Anchorage Capital CLO Ltd.	Aaa	4.01	7/28/2028	500,000	500,032
Applebee's/IHOP Funding, L.L.C.	Baa2	4.28	9/5/2044	97,265	96,473
Asset Backed Funding Certificates	Baa3	2.79	6/25/2034	280,161	273,468
Asset Backed Securities Corp. H	Ca	2.34	3/25/2036	1,372,578	1,016,634
Atlas Senior Loan Fund V Ltd	Aaa	3.61	7/16/2029	1,500,000	1,504,964
Atrium XII	Aaa	3.19	4/22/2027	4,500,000	4,498,043
Aurium CLO II DAC	Aaa	0.36	10/13/2029	300,000	350,265
Avis Budget Rental Car Funding	Aaa	1.92	9/20/2019	550,000	549,471
Avis Budget Rental Car Funding	Aaa	2.72	11/20/2022	800,000	780,904
B&M CLO Ltd	Aaa	3.08	4/16/2026	520,000	519,772
Ballyrock Ltd.	Aaa	3.94	10/15/2028	750,000	753,791
Battalion CLO XII Ltd	Aaa	1.00	5/17/2031	3,000,000	2,991,429
Bear Stearns Asset Backed Securities Trust	Aaa	2.47	6/25/2036	31,109	31,068
Benefit Street Partners CLO Ltd.	Aaa	3.85	1/20/2029	2,750,000	2,759,947
Benefit Street Partners CLO Ltd.	Aaa	3.60	7/15/2029	500,000	500,769
Benefit Street Partners CLO Ltd.	Aaa	3.60	10/15/2030	5,000,000	5,007,585

Asset-Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
BlueMountain CLO Ltd.	Aaa	3.67	4/13/2027	750,000	749,772
BMW Vehicle Lease Trust	Aaa	1.50	2/25/2021	1,220,062	1,219,120
Bravo Mortgage Asset Trust	Aa2	2.33	7/25/2036	777,480	774,943
Brookside Mill CLO Ltd	Aa2	3.05	1/17/2028	2,000,000	1,987,712
Burnham Park CLO Ltd.	Aaa	3.79	10/20/2029	500,000	500,961
Capital Auto Receivables Asset Backed Trust	Aaa	2.39	11/20/2020	200,000	199,208
Capital One Multi-Asset Execution Trust	NR	2.52	2/15/2022	1,100,000	1,102,930
Carlyle Global Market Strategies	Aaa	3.81	1/20/2029	750,000	752,714
Carlyle Global Market Strategies	Aaa	3.59	4/20/2031	750,000	750,900
CARLYLE US CLO Ltd	Aaa	3.53	1/15/2030	2,500,000	2,509,300
CARLYLE US CLO Ltd	Aaa	3.08	4/20/2031	4,000,000	3,985,400
CarMax Auto Owner Trust	Aaa	1.73	2/18/2020	6,908,470	6,897,809
CarMax Auto Owner Trust	Aaa	1.60	2/18/2020	2,421,609	2,417,994
CarMax Auto Owner Trust	Aaa	1.56	11/16/2020	6,190,174	6,160,813
CarMax Auto Owner Trust	Aaa	2.68	6/15/2021	450,000	448,640
CarMax Auto Owner Trust	Aaa	2.98	1/17/2023	13,000,000	12,993,501
Catamaran CLO Ltd	Aaa	3.62	4/22/2030	3,250,000	3,250,000
Cavalry CLO IV Ltd	Aaa	3.20	10/15/2026	300,000	299,800
CIFC Funding Ltd	Aaa	3.22	10/25/2027	770,000	768,373
CIFC Funding Ltd	Aaa	3.23	4/19/2029	5,000,000	4,975,285
CIFC Funding Ltd	Aaa	3.47	1/22/2031	2,750,000	2,746,073
CIFC Funding Ltd	Aaa	3.33	4/24/2031	3,000,000	2,992,992
Citigroup Mortgage Loan Trust	Ca	2.25	1/25/2037	856,219	555,252
Coinstar Funding LLC	NR	5.22	4/25/2047	1,247,400	1,265,979
Continental Airlines	Ba1	7.88	1/2/2020	50,279	50,279
Continental Airlines	A2	4.75	7/12/2022	951,968	970,245
Countrywide Asset Backed Certificates Trust	Baa3	2.99	10/25/2034	296,887	292,928
Countrywide Asset Backed Certificates Trust	Baa3	2.99	10/25/2034	844,987	833,719
Countrywide Asset Backed Certificates Trust	Aaa	2.43	4/25/2036	657,867	656,689
Countrywide Asset Backed Certificates Trust	Aaa	2.46	4/25/2036	2,920,115	2,885,582
Crown Point CLO Ltd	Aaa	3.26	7/17/2028	600,000	600,000
DB Master Finance L.L.C.	Baa2	3.98	2/20/2045	2,391,660	2,397,854
DB Master Finance L.L.C.	Baa2	3.63	11/20/2047	407,950	400,611
Discover Bank	Ba1	8.70	11/18/2019	2,831,000	3,017,890
Discover Card Execution Note Trust	Aaa	1.64	7/15/2021	6,200,000	6,170,859
Domino's Pizza Master Issuer LLC	Baa1	4.47	10/25/2045	1,274,000	1,305,366
Domino's Pizza Master Issuer LLC	Baa1	3.61	7/25/2047	1,573,113	1,576,510
Drive Auto Receivables Trust	Aa3	3.63	8/15/2024	250,000	250,207
Eaton Vance CDO Ltd.	Aaa	3.55	7/15/2026	500,000	499,789
ECP CLO Ltd.	Aaa	3.80	7/15/2026	850,000	850,069
Elevation CLO Ltd.	Aaa	3.63	7/15/2029	750,000	752,538
Elevation CLO Ltd.	Aaa	3.58	10/15/2029	750,000	752,773
Elevation CLO Ltd.	Aaa	2.82	7/15/2030	2,500,000	2,505,880
Elm Park CLO DAC	Aaa	0.62	4/16/2029	250,000	291,361
Enterprise Fleet Financing, L.L.C.	Aaa	1.74	2/22/2022	293,249	292,009
EquiFirst Mortgage Loan Trust	Aa2	3.21	9/25/2033	360,404	355,252
EquiFirst Mortgage Loan Trust	A3	2.77	4/25/2035	257,293	257,707
Exeter Automobile Receivables Trust 2017-3	Aa2	2.05	12/15/2021	376,504	374,464
Fannie Mae Whole Loan Trust	AAA	2.18	6/25/2033	13,874	13,619
Fannie Mae Whole Loan Trust	AAA	2.18	6/25/2033	61,302	60,177
First Franklin Mortgage Loan Asset	Baa3	2.92	1/25/2035	33,705	33,840
First Franklin Mortgage Loan Asset	Baa3	2.56	7/25/2035	162,558	162,968
Flagship CLO VIII Ltd	Aaa	1.00	1/16/2026	250,000	251,775
Focus Brands Funding LLC	Baa2	5.09	4/30/2047	475,200	488,135
Ford Credit Auto Lease Trust	Aaa	2.32	12/15/2020	6,250,000	6,186,444
Ford Credit Auto Owner Trust	Aaa	1.16	11/15/2019	2,022,790	2,020,586
Ford Credit Auto Owner Trust	Aaa	2.01	3/15/2022	25,000,000	24,646,798
Ford Credit Floorplan Master Owner Trust	Aaa	1.95	11/15/2021	5,000,000	4,935,744
Galaxy XXIX CLO Ltd	Aaa	3.12	11/15/2026	5,500,000	5,491,613
GM Financial Automobile Leasing	Aa1	2.48	8/20/2020	400,000	396,597
GM Financial Automobile Leasing	A1	3.90	4/20/2022	125,000	124,996
GMAC Mortgage Corp. Loan Trust	Ca	2.59	2/25/2036	505,490	491,851
GMAC Mortgage Corp. Loan Trust	Baa1	6.95	9/25/2037	55,455	56,168
GMAC Mortgage Corp. Loan Trust	Caa2	6.80	9/25/2037	234,937	238,147
Greenwood Park CLO Ltd	Aaa	3.04	4/15/2031	4,500,000	4,491,032
GSAA Home Equity Trust	A3	2.46	10/25/2035	563,147	557,880
Halcyon Loan Advisors Funding Ltd	Aaa	3.28	4/20/2027	600,000	599,728
Harley Davidson Motorcycle Trust	Aaa	1.41	6/15/2020	1,693,948	1,690,860
Harley Davidson Motorcycle Trust	Aaa	1.67	8/15/2022	3,875,000	3,853,677
Highbridge Loan Management Ltd	Aaa	3.36	2/5/2031	3,000,000	2,996,103
Home Equity Asset Trust	Baa3	3.59	6/25/2033	119,131	121,865
Honda Auto Receivables Owner Trust	Aaa	1.46	10/15/2019	7,221,886	7,200,902
Honda Auto Receivables Owner Trust	Aaa	2.66	12/18/2020	28,750,000	28,740,993
Honda Auto Receivables Owner Trust	Aaa	1.79	9/20/2021	4,000,000	3,936,043
Hyundai Auto Lease Securitization Trust	Aaa	1.89	3/16/2020	11,910,598	11,845,576
Hyundai Auto Lease Securitization Trust	Aaa	3.08	12/15/2020	20,000,000	20,001,472

Asset-Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Hyundai Auto Receivables Trust	Aaa	2.68	5/16/2022	2,000,000	1,984,791
ICG US CLO Ltd	Aaa	3.20	1/16/2028	510,000	508,986
ICG US CLO Ltd	Aaa	3.64	10/23/2029	750,000	749,904
ICG US CLO Ltd	Aaa	3.39	4/25/2031	5,000,000	4,970,065
IndyMac Residential Asset Backed Trust	Ba1	2.83	8/25/2035	200,000	199,662
IndyMac Residential Asset Backed Trust	Ca	2.12	6/28/2036	344,674	287,460
Jamestown CLO Ltd.	Aaa	3.86	10/20/2028	1,000,000	1,000,458
JMP Credit Advisors CLO IIIR Ltd	Aaa	3.20	1/17/2028	1,760,000	1,747,192
John Deere Owner Trust	Aaa	2.49	10/15/2020	4,500,000	4,489,566
JP Morgan Mortgage Acquisition Trust	Aaa	2.35	1/25/2037	370,000	363,856
KKR Financial CLO Ltd.	Aaa	3.63	7/18/2030	1,000,000	1,003,453
KKR Financial CLO Ltd.	Aaa	3.53	1/15/2031	2,750,000	2,747,030
KVK CLO Ltd.	Aaa	3.64	5/15/2026	750,000	750,057
Lehman XS Trust	A3	6.00	12/25/2035	1,447,451	1,495,608
Lendmark Funding Trust	NR	2.83	12/22/2025	500,000	494,992
Limerock CLO	Aaa	3.56	10/20/2026	1,000,000	1,000,155
Long Beach Mortgage Loan Trust	Aaa	2.65	10/25/2034	47,930	46,462
Loomis Sayles CLO II Ltd	Aaa	3.25	4/15/2028	750,000	749,038
Mariner Finance Issuance Trust	A2	2.92	12/20/2029	800,000	788,315
Mercedes-Benz Auto Lease Trust	Aaa	2.20	4/15/2020	8,000,000	7,980,231
Midocean Credit Clo VIII	Aa2	3.54	2/20/2031	2,000,000	1,999,860
Midocean Credit Clo VIII	Aaa	3.04	2/20/2031	3,000,000	2,990,373
Mill City Mortgage Loan Trust	Aaa	2.75	1/25/2061	1,206,243	1,181,887
Morgan Stanley Capital, Inc.	Ca	2.15	5/25/2037	258,448	233,712
Mountain View CLO Ltd	Aaa	3.59	10/12/2030	1,000,000	1,003,826
Mountain View CLO Ltd	Aaa	3.08	1/16/2031	3,000,000	2,999,934
MP CLO Ltd	Aa1	3.86	4/18/2027	6,800,000	6,799,531
Navient Student Loan Trust	Aaa	3.57	1/16/2035	342,850	344,026
Navient Student Loan Trust	Aaa	3.24	3/25/2066	808,321	823,502
NCUA Guaranteed Notes	Aa1	2.38	12/7/2020	297,561	297,931
Neuberger Berman CLO Ltd	Aaa	3.20	1/15/2028	2,500,000	2,496,808
New Century Home Equity Loan Trust	Aaa	3.19	8/25/2034	2,188,266	2,201,543
New Residential Mortgage Trust	Aa3	4.00	12/25/2057	1,370,934	1,379,648
Nissan Auto Receivables Owner Trust	Aaa	1.05	10/15/2019	275,563	275,257
Nissan Auto Receivables Owner Trust	Aaa	1.34	3/16/2020	4,414,803	4,399,238
Nissan Auto Receivables Owner Trust	Aaa	1.37	5/15/2020	8,167,336	8,127,664
Nissan Auto Receivables Owner Trust	Aaa	1.89	10/15/2020	11,500,000	11,443,295
NovaStar Home Equity Loan	A1	3.17	6/25/2035	1,979,000	1,997,619
Ocean Trails CLO	Aaa	4.04	7/15/2028	750,000	751,458
OCP CLO Ltd.	Aaa	3.61	7/15/2030	500,000	500,996
OneMain Direct Auto Receivables Trust	Aa3	2.16	10/15/2020	1,319,409	1,314,251
OneMain Direct Auto Receivables Trust	Aaa	2.04	1/15/2021	1,084	1,084
OneMain Direct Auto Receivables Trust	A2	2.88	6/15/2021	600,000	596,617
OneMain Direct Auto Receivables Trust	Baa2	3.42	10/15/2024	500,000	492,775
Onemain Financial Issuance Trust	Aaa	2.57	7/18/2025	124,822	124,791
Onemain Financial Issuance Trust	Aaa	3.31	3/14/2029	760,000	757,288
OneMain Financial Issuance Trust	A2	2.79	9/14/2032	200,000	194,212
Onemain Financial Issuance Trust	Baa2	3.35	9/14/2032	200,000	196,289
Oportun Funding LLC	NR	3.23	6/8/2023	250,000	245,928
Oportun Funding LLC	NR	3.22	10/10/2023	1,100,000	1,084,397
Oportun Funding LLC	NR	3.61	3/8/2024	850,000	846,441
Oportun Funding LLC	NR	3.91	7/8/2024	1,000,000	999,889
Oportun Funding LLC	NR	4.50	7/8/2024	250,000	249,975
Option One Mortgage Loan Trust	NR	2.75	5/25/2035	596,101	597,455
OZLM Funding Ltd.	Aaa	3.80	10/30/2027	500,000	500,223
OZLM Ltd	Aaa	3.61	10/30/2030	500,000	499,676
OZLM Ltd	Aaa	3.43	4/17/2031	3,000,000	2,994,930
Palmer Square CLO Ltd	Aaa	3.48	1/17/2031	6,500,000	6,501,898
Park Avenue Institutional Advisers CLO Ltd	Aaa	3.58	11/14/2029	2,000,000	2,002,670
Pennsylvania Higher Education Student Loan Trust	Aa1	3.04	11/25/2065	571,274	578,595
Prestige Auto Receivables Trust	Aa3	2.88	11/15/2022	500,000	495,414
Regatta Funding Ltd.	Aaa	3.84	12/20/2028	750,000	750,530
Regatta Funding Ltd.	Aaa	3.60	10/17/2030	4,000,000	4,016,820
Romark CLO Ltd	Aaa	2.78	4/20/2031	1,000,000	996,205
Santander Drive Auto Receivables Trust	Aa1	3.29	10/17/2022	200,000	200,078
Santander Drive Auto Receivables Trust	Aa3	3.75	7/17/2023	880,000	880,200
Santander Drive Auto Receivables Trust 2017-3	A2	2.93	12/15/2022	300,000	297,334
Santander Retail Auto Lease Trust	Aa1	2.68	1/20/2022	200,000	196,762
Saxon Asset Securities Trust	A3	4.71	6/25/2033	1,091,918	1,084,125
Saxon Asset Securities Trust	A3	2.77	12/26/2034	1,493,436	1,497,510
Saxon Asset Securities Trust	Ba1	4.28	8/25/2035	157,559	158,623
Saxon Asset Securities Trust	Aa3	2.24	9/25/2036	753,365	749,680
Shackleton CLO Ltd	Aaa	3.61	8/15/2030	1,500,000	1,501,977
Shackleton CLO Ltd	Aaa	3.46	5/7/2031	4,000,000	3,990,848
Silver Creek CLO Ltd	Aaa	3.60	7/20/2030	750,000	753,612
SLM Student Loan Trust	Baa3	3.86	4/25/2023	449,213	457,793

Asset-Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
SLM Student Loan Trust	Aaa	0.04	12/15/2023	1,681,251	1,959,663
SLM Student Loan Trust	Aaa	5.32	5/16/2044	1,495,948	1,527,820
SLM Student Loan Trust	Aaa	5.32	5/16/2044	1,709,655	1,746,081
Small Business Administration	Aaa	4.73	2/10/2019	9,459	9,566
Small Business Administration	Aaa	6.29	1/1/2021	18,510	18,988
Small Business Administration	Aaa	6.41	4/1/2022	110,390	114,266
Small Business Administration	Aaa	5.98	5/1/2022	179,316	184,137
Small Business Administration	Aaa	5.80	6/1/2022	139,908	143,852
Small Business Administration	Aaa	4.64	5/1/2023	26,096	26,802
Small Business Administration	Aaa	5.13	9/1/2023	131,046	135,590
Small Business Administration	Aaa	4.92	10/1/2023	66,616	68,865
Small Business Administration	Aaa	4.34	3/1/2024	57,764	58,734
Small Business Administration	Aaa	4.86	10/1/2024	2,152,516	2,207,659
Small Business Administration	Aaa	4.87	12/1/2024	1,220,909	1,255,844
Small Business Administration	Aaa	4.63	2/1/2025	232,564	237,721
Small Business Administration	Aaa	5.39	12/1/2025	339,499	352,596
Small Business Administration	Aaa	6.07	7/1/2026	139,955	146,343
Small Business Administration	Aaa	5.36	11/1/2026	295,494	306,209
Small Business Administration	Aaa	5.31	5/1/2027	123,030	128,415
Small Business Administration	Aaa	5.82	7/1/2027	88,759	92,521
Small Business Administration	Aaa	5.57	10/1/2027	682,492	710,768
Small Business Administration	Aaa	5.87	7/1/2028	423,045	446,537
Small Business Administration	Aaa	6.02	8/1/2028	260,794	277,244
Small Business Administration	Aaa	5.72	1/1/2029	109,462	116,303
Small Business Administration	Aaa	4.76	2/1/2029	400,311	419,236
Small Business Administration	Aaa	4.66	3/1/2029	82,621	86,163
Small Business Administration	Aaa	4.95	6/1/2029	399,914	422,139
Small Business Administration	Aaa	4.20	9/1/2029	543,334	558,378
Sound Point CLO Ltd	Aaa	3.21	4/15/2027	1,100,000	1,105,156
Sound Point CLO Ltd	Aaa	3.24	7/20/2027	300,000	299,842
Sound Point CLO Ltd	Aaa	3.58	10/20/2030	1,500,000	1,500,366
Sound Point CLO Ltd	Aaa	3.43	1/26/2031	2,500,000	2,487,790
Springcastle SPV	NR	3.05	4/25/2029	505,552	503,683
Springleaf Funding Trust	A1	3.16	11/15/2024	1,006,381	1,005,995
Springleaf Funding Trust	A1	3.22	11/15/2029	1,300,000	1,293,302
Springleaf Funding Trust	A2	3.10	7/15/2030	200,000	195,503
Springleaf Funding Trust	Aa2	2.68	7/15/2030	1,200,000	1,180,171
Structured Asset Investment Loan Trust	Ba3	2.81	4/25/2033	1,057,233	1,029,323
Structured Asset Investment Loan Trust	Aa2	2.83	3/25/2035	504,065	504,849
Structured Asset Investment Loan Trust	Aaa	2.78	6/25/2035	293,973	294,194
Structured Asset Receivables	NR	1.00	1/21/2011	1,525,000	1,271
Structured Asset Securities Corp.	Ba3	3.36	1/25/2031	141,125	139,290
Structured Asset Securities Corp.	WR	4.90	6/25/2033	39,635	39,913
Structured Asset Securities Corp.	WR	4.90	6/25/2033	167,926	169,107
Structured Asset Securities Corp.	Aa1	3.05	8/25/2034	518,851	515,465
SVO VOI Mortgage Corp.	A1	2.00	9/20/2029	212,087	208,541
Taco Bell Funding, L.L.C.	Baa2	4.97	5/25/2046	2,536,375	2,618,731
Telos Clo Ltd	Aaa	3.65	7/17/2026	1,750,000	1,760,852
Telos CLO Ltd	Aaa	3.30	4/17/2028	590,000	589,302
Telos CLO Ltd	Aaa	3.59	1/17/2030	2,500,000	2,495,375
THL Credit Wind River CLO Ltd	Aaa	3.22	10/15/2027	250,000	249,869
TICP CLO Ltd	Aa2	3.66	7/20/2027	4,500,000	4,492,287
TICP CLO Ltd	Aaa	3.20	4/20/2028	560,000	557,922
TICP CLO Ltd	Aaa	3.90	1/15/2029	1,250,000	1,252,036
TICP CLO Ltd	Aaa	3.58	7/15/2029	500,000	501,333
TICP CLO Ltd	Aaa	2.87	1/20/2031	3,500,000	3,495,678
Toll Road Investment Partners II	Baa2	0.00	2/15/2045	1,403,589	346,134
Towd Point Mortgage Trust	Aaa	2.75	6/25/2057	1,192,922	1,164,211
Towd Point Mortgage Trust	Aaa	2.75	7/25/2057	648,062	634,191
Towd Point Mortgage Trust	Aaa	3.00	1/25/2058	2,573,268	2,533,699
Towd Point Mortgage Trust	Aaa	3.25	3/25/2058	3,634,319	3,597,024
Toyota Auto Receivables Owner Trust	Aaa	1.52	8/16/2021	5,055,000	4,978,254
Toyota Auto Receivables Owner Trust	Aaa	2.26	1/18/2022	14,000,000	13,777,361
Tralee CLO III Ltd	Aaa	3.39	10/20/2027	800,000	799,714
Trinitas CLO Ltd	Aa1	3.75	7/15/2027	8,000,000	7,939,280
Trinitas CLO Ltd	Aaa	4.11	4/18/2028	750,000	750,242
Trinitas CLO Ltd	Aaa	4.06	10/25/2028	750,000	750,349
Trinitas CLO Ltd	Aa2	3.96	1/25/2031	2,000,000	1,999,342
USAA Auto Owner Trust	Aaa	1.20	6/15/2020	3,980,310	3,964,851
Venture CLO Ltd	Aaa	3.12	2/28/2026	2,480,000	2,473,845
Venture CLO Ltd	Aaa	3.23	4/15/2027	1,230,000	1,226,256
Venture CLO Ltd	Aaa	3.23	7/15/2027	700,000	699,060
Venture CLO Ltd	Aaa	3.23	7/15/2027	1,250,000	1,248,321
Venture CLO Ltd	Aaa	3.20	1/15/2028	3,400,000	3,392,921
Venture CLO Ltd	Aaa	3.60	10/21/2029	1,000,000	1,001,251
Verizon Owner Trust	Aaa	2.82	9/20/2022	2,505,000	2,496,226

Asset-Backed Securities	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Vibrant CLO Ltd.	Aaa	4.01	7/20/2028	500,000	500,841
Voya CLO Ltd	Aaa	3.56	10/15/2030	1,000,000	1,001,899
Voya CLO Ltd	Aaa	3.31	4/25/2031	2,500,000	2,491,573
Wellfleet CLO Ltd.	Aaa	4.01	10/20/2028	500,000	500,228
Wellfleet CLO Ltd.	Aaa	3.68	4/20/2029	500,000	500,600
Wellfleet CLO Ltd.	Aaa	3.61	10/20/2029	1,500,000	1,501,712
Wellfleet CLO Ltd.	Aaa	2.88	1/17/2031	6,500,000	6,499,877
Wellfleet CLO Ltd.	Aaa	1.00	7/17/2031	6,000,000	6,000,000
Wells Fargo Home Equity Trust	Baa3	2.78	11/25/2035	1,241,921	1,243,498
Wendy's Funding L.L.C.	Baa2	4.08	6/15/2045	1,740,775	1,760,185
Zais Clo Ltd	Aaa	3.64	4/15/2030	750,000	754,214
Zais Clo Ltd	Aaa	1.00	7/20/2031	5,500,000	5,499,995
Total Asset-Backed Securities					\$ 497,437,541

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
280 Park Avenue Mortgage Trust	Aaa	2.95	9/15/2034	1,000,000	999,844
Adjustable Rate Mortgage Trust	Baa1	2.63	11/25/2035	834,575	828,170
American Home Mortgage Assets	Caa2	2.28	9/25/2046	2,648,631	2,432,306
American Home Mortgage Investment	A1	4.20	2/25/2044	192,319	190,282
American Home Mortgage Investment	Aaa	2.67	2/25/2045	32,570	32,573
AOA Mortgage Trust	Aa3	3.11	12/13/2029	150,000	146,220
Avenue of Americas	A3	3.11	12/13/2029	310,000	301,120
Banc of America Funding Corp.	A1	3.91	5/25/2035	283,416	296,132
Banc of America Funding Corp.	Caa2	3.77	3/20/2036	742,094	694,762
Banc of America Funding Corp.	Aa2	2.30	7/20/2036	17,880	17,787
Banc of America Funding Corp.	NR	4.05	1/20/2047	252,660	242,546
Banc of America Merrill Lynch	Ba3	3.72	4/14/2033	775,000	720,415
Banc of America Mortgage Securities Trust	WR	6.50	10/25/2031	7,032	7,312
Banc of America Mortgage Securities Trust	WR	4.44	5/25/2033	209,875	214,141
Banc of America Mortgage Securities Trust	Baa2	3.86	2/25/2034	790,227	789,696
Bank 2017-BNK5	Aaa	3.11	6/15/2060	4,000,000	3,824,283
BANK 2017-BNK6	Aaa	3.25	7/15/2060	1,500,000	1,447,732
BANK 2017-BNK8	Aaa	3.23	11/15/2050	200,000	192,478
BANK 2017-BNK9	Aaa	3.28	11/15/2054	8,500,000	8,223,995
Bayview Commercial Asset Trust	Aa3	2.52	8/25/2034	36,704	36,394
BBCCRE Trust	Aaa	3.97	8/10/2033	1,900,000	1,905,425
Bear Stearns Adjustable Rate Mortgage	WR	3.62	2/25/2033	9,171	9,232
Bear Stearns Adjustable Rate Mortgage	Baa3	3.81	1/25/2034	36,660	37,466
Bear Stearns Adjustable Rate Mortgage	Ba3	4.24	7/25/2034	244,711	242,573
Bear Stearns Adjustable Rate Mortgage	Ba3	4.24	7/25/2034	549,265	544,465
Bear Stearns Adjustable Rate Mortgage	B2	3.60	1/25/2035	2,982	3,007
Bear Stearns Adjustable Rate Mortgage	B2	3.60	1/25/2035	330,611	333,437
Bear Stearns Adjustable Rate Mortgage	B2	3.67	1/25/2035	147,991	146,614
Bear Stearns Adjustable Rate Mortgage	Caa1	4.00	2/25/2036	18,305	17,116
Bear Stearns Adjustable Rate Mortgage	Caa1	4.00	2/25/2036	54,914	51,348
Bear Stearns Adjustable Rate Mortgage	NR	4.23	10/25/2036	819,664	787,234
Bear Stearns Alt-A Trust	Aaa	2.79	9/25/2034	80,565	80,518
Bear Stearns Alt-A Trust	B3	3.78	5/25/2035	46,324	46,692
Bear Stearns Alt-A Trust	B3	3.78	5/25/2035	741,179	747,073
Bear Stearns Alt-A Trust	Aaa	2.53	7/25/2035	897,149	900,524
Bear Stearns Alt-A Trust	A1	2.63	8/25/2035	205,125	205,015
Bear Stearns Alt-A Trust	Caa3	3.79	9/25/2035	56,079	45,849
Bear Stearns Alt-A Trust	Caa3	3.79	9/25/2035	336,474	275,095
Bear Stearns Structured Products	Caa3	3.66	1/26/2036	542,747	478,912
Bellemeade Re Ltd	NR	3.79	10/25/2027	271,888	273,343
Bellemeade Re Ltd	NR	3.69	4/25/2028	820,000	822,721
Benchmark Mortgage Trust	Aaa	3.86	7/15/2051	1,000,000	1,009,338
BXP Trust	A3	3.67	8/13/2037	440,000	419,426
BXP Trust	Baa3	3.54	6/13/2039	940,000	880,024
CD Commercial Mortgage Trust	Aaa	3.36	2/10/2050	2,000,000	1,958,085
CD Commercial Mortgage Trust	Aaa	3.17	8/15/2050	1,500,000	1,437,911
CFCRE Commercial Mortgage Trust	Aaa	3.14	5/10/2058	1,000,000	952,117
CGDBB Commercial Mortgage Trust	Baa3	3.67	7/15/2032	155,000	155,194
Chase Mortgage Finance Corp.	B2	3.84	2/25/2037	430,254	431,323
Chase Mortgage Finance Corp.	B2	3.96	2/25/2037	57,806	58,378
Chevy Chase Mortgage Funding	B1	2.32	10/25/2035	1,163,530	1,140,528
CIM Trust	NR	3.98	1/25/2057	1,242,806	1,267,710
CIM Trust	NR	3.02	6/25/2057	653,689	640,407
CIM Trust	NR	3.98	12/25/2057	1,222,438	1,237,793
Citigroup Commercial Mortgage Trust	Aaa	3.35	7/15/2027	2,000,000	1,999,952
Citigroup Commercial Mortgage Trust	Aaa	3.31	4/10/2049	4,000,000	3,908,458
Citigroup Commercial Mortgage Trust	Aaa	2.94	5/10/2049	2,000,000	1,913,395
Citigroup Commercial Mortgage Trust	Aaa	2.68	10/10/2049	3,400,000	3,171,801
Citigroup Commercial Mortgage Trust	NR	0.33	4/14/2050	31,631,000	717,182
Citigroup Mortgage Loan Trust	A1	4.49	5/25/2035	39,760	39,951
Citigroup Mortgage Loan Trust	Baa1	3.41	9/25/2035	32,629	33,068

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Citigroup Mortgage Loan Trust	Caa1	5.50	9/25/2035	441,314	446,274
Citigroup Mortgage Loan Trust	A2	3.63	10/25/2035	16,381	16,589
Citigroup Mortgage Loan Trust	A2	3.63	10/25/2035	81,904	82,943
CLNS Trust	A3	3.15	6/11/2032	530,000	529,665
Cold Storage Trust	A3	3.42	4/15/2036	610,000	611,905
COMM Mortgage Trust	NR	4.30	2/13/2032	1,350,000	1,356,641
COMM Mortgage Trust	Aaa	2.93	3/10/2046	678,328	667,328
COMM Mortgage Trust	Aaa	3.69	8/10/2047	951,000	958,079
COMM Mortgage Trust	Aaa	3.64	12/10/2047	1,058,000	1,060,792
COMM Mortgage Trust	Aaa	3.08	2/10/2048	3,200,000	3,123,584
COMM Mortgage Trust	Aaa	3.23	5/10/2048	2,910,000	2,848,360
COMM Mortgage Trust	Aaa	3.50	2/10/2049	1,500,000	1,479,638
COMM Mortgage Trust	Aaa	2.83	10/10/2049	1,600,000	1,501,236
Cosmopolitan Hotel Trust	Aa3	3.47	11/15/2036	250,000	250,158
Countrywide Alternative Loan Trust	WR	6.00	10/25/2033	26,587	27,517
Countrywide Alternative Loan Trust	Caa1	3.06	9/25/2035	97,708	95,355
Countrywide Alternative Loan Trust	Caa3	6.25	11/25/2036	118,435	100,176
Countrywide Alternative Loan Trust	Caa2	2.37	2/25/2037	1,742,971	1,569,566
Countrywide Alternative Loan Trust	Caa3	6.00	8/25/2037	663,935	659,563
Countrywide Alternative Loan Trust	Caa3	2.28	12/20/2046	859,044	721,089
Countrywide Alternative Loan Trust	Caa3	2.28	12/20/2046	1,244,133	1,044,336
Countrywide Alternative Loan Trust	Caa2	2.27	5/25/2047	459,436	445,207
Countrywide Home Loans	B1	3.52	11/20/2034	32,842	33,520
Countrywide Home Loans	Baa1	3.37	11/20/2034	157,869	158,018
Countrywide Home Loans	Ba2	3.52	11/25/2034	439,451	437,652
Countrywide Home Loans	A3	3.59	2/20/2035	397,900	401,974
Countrywide Home Loans	Baa1	2.63	2/25/2035	61,271	58,301
Credit Suisse First Boston Mortgage	WR	3.78	3/25/2033	45,804	45,575
Credit Suisse Mortgage Trust	Aaa	3.64	11/15/2034	910,000	919,678
CSAIL Commercial Mortgage Trust	Aaa	3.45	8/15/2048	1,600,000	1,598,917
CSAIL Commercial Mortgage Trust	Aaa	3.19	11/15/2050	3,500,000	3,342,816
CSAIL Commercial Mortgage Trust	Aaa	4.09	4/15/2051	650,000	665,880
CSAIL Commercial Mortgage Trust	Aaa	3.77	4/15/2051	670,000	669,139
CSMC Series 2017 3R	NR	1.00	2/4/2047	5	5
Deutsche Bank Commercial Mortgage Trust	Aaa	3.07	6/10/2050	2,000,000	1,904,209
Fannie Mae	Aaa	9.25	7/25/2019	2,717	2,768
Fannie Mae	Aaa	83.97	8/25/2020	40	230
Fannie Mae	Aaa	6.50	10/25/2028	124,802	137,714
Fannie Mae	Aaa	5.00	4/25/2033	517,383	549,294
Fannie Mae	Aaa	2.21	3/25/2034	32,921	32,603
Fannie Mae	Aaa	3.57	5/25/2035	9,019	9,473
Fannie Mae	Aaa	3.57	5/25/2035	54,116	56,839
Fannie Mae	Aaa	5.00	8/25/2037	1,000,000	1,095,721
Fannie Mae	Aaa	3.50	5/25/2042	1,200,000	1,198,952
Fannie Mae	Aaa	3.50	5/25/2042	1,800,000	1,798,427
Fannie Mae	Aaa	4.00	6/25/2042	1,700,000	1,797,981
Fannie Mae	Aaa	4.00	6/25/2042	2,704,000	2,859,847
Fannie Mae Aces	Aaa	2.88	6/25/2024	1,993,340	1,958,891
Fannie Mae Aces	Aaa	2.50	12/25/2024	243,384	235,593
Fannie Mae Aces	Aaa	3.04	11/25/2025	1,000,000	979,428
Fannie Mae Aces	Aaa	2.70	2/25/2026	2,200,000	2,110,136
Fannie Mae Aces	Aaa	2.48	3/25/2026	1,354,154	1,297,347
Fannie Mae Aces	Aaa	2.46	4/25/2026	1,200,000	1,128,794
Fannie Mae Aces	Aaa	2.37	4/25/2026	1,200,000	1,125,081
Fannie Mae Aces	Aaa	2.25	7/25/2026	1,900,000	1,751,427
Fannie Mae CAS	A1	3.04	5/25/2024	149,000	149,431
Fannie Mae CAS	A1	4.24	9/25/2028	72,208	72,629
Fannie Mae CAS	Aaa	4.29	10/25/2028	89,457	89,884
Fannie Mae CAS	Baa3	3.04	10/25/2029	823,113	827,739
Fannie Mae CAS	Aaa	2.94	11/25/2029	545,064	546,694
Fannie Mae Strip	Aaa	5.00	7/25/2036	334,407	65,498
Fannie Mae Whole Loan	Aaa	3.94	8/25/2042	172,779	176,517
Fannie Mae Whole Loan	Aaa	5.43	12/25/2042	195,237	204,045
FHA	Aaa	7.43	6/1/2019	6,581	11,087
FHA GMAC	Aaa	7.43	6/1/2021	7,388	7,037
FHLMC Multi-Family Structured Pass Through	Aaa	1.80	7/25/2019	11,450,075	118,980
FHLMC Multi-Family Structured Pass Through	Aaa	1.45	11/25/2019	8,449,015	115,181
FHLMC Multi-Family Structured Pass Through	Aaa	0.69	1/25/2021	48,337,885	586,735
FHLMC Multi-Family Structured Pass Through	Aaa	1.26	1/25/2021	13,571,187	321,415
FHLMC Multi-Family Structured Pass Through	Aaa	1.59	6/25/2022	3,674,018	174,900
FHLMC Multi-Family Structured Pass Through	Aaa	0.99	10/25/2022	4,304,565	133,824
FHLMC Multi-Family Structured Pass Through	Aaa	0.84	1/25/2024	84,491,154	2,910,999
FHLMC Multi-Family Structured Pass Through	Aaa	0.67	12/25/2024	39,571,453	1,193,514
FHLMC Multi-Family Structured Pass Through	Aaa	2.65	9/25/2025	1,075,972	1,078,329
FHLMC Multi-Family Structured Pass Through	Aaa	1.32	1/25/2026	15,877,226	1,163,259
FHLMC Multi-Family Structured Pass Through	Aaa	1.06	8/25/2026	5,504,934	347,767

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
FHLMC Structured Pass Through	Aaa	3.59	8/15/2032	176,565	178,959
First Horizon Alternative Mortgage	Caa2	4.08	7/25/2035	360,591	311,003
First Horizon Alternative Mortgage	Ca	3.88	1/25/2037	335,715	305,048
First Nationwide Trust	WR	6.75	8/21/2031	444	452
Four Times Square Trust	Aaa	5.40	12/13/2028	1,928,556	2,020,789
Freddie Mac	Aaa	2.22	8/15/2019	244	244
Freddie Mac	Aaa	2.22	8/15/2019	1,062	1,061
Freddie Mac	Aaa	8.60	6/15/2021	36,604	38,501
Freddie Mac	Aaa	5.50	11/15/2022	1,901	1,988
Freddie Mac	Aaa	5.50	11/15/2022	155,186	162,291
Freddie Mac	Aaa	5.50	8/15/2030	127	129
Freddie Mac	Aaa	6.00	8/15/2032	300,430	332,827
Freddie Mac	Aaa	2.67	12/15/2037	66,008	66,447
Freddie Mac	Aaa	2.35	7/15/2040	387,109	386,299
Freddie Mac STACR	Aaa	3.74	4/25/2024	519,374	526,562
Freddie Mac STACR	A3	5.39	10/25/2027	640,000	714,858
Freddie Mac STACR	A3	5.39	10/25/2027	1,060,000	1,183,984
Freddie Mac STACR	Aa2	3.94	10/25/2027	924,205	941,499
Freddie Mac STACR	A1	4.29	10/25/2028	861,807	872,132
Freddie Mac STACR	A3	4.34	11/25/2028	313,133	320,563
Freddie Mac STACR	Aaa	2.89	3/25/2029	225,894	226,178
Freddie Mac STACR	Aaa	3.26	3/25/2029	360,000	363,859
Freddie Mac STACR	Aaa	3.39	4/25/2029	530,000	537,679
Freddie Mac STACR	Aaa	3.29	7/25/2029	907,083	914,175
Freddie Mac Structured Agency Credit Risk Debt Notes	Aaa	2.84	3/25/2030	1,902,375	1,907,077
GMAC Mortgage Corp. Loan Trust	Caa3	3.83	4/19/2036	498,186	464,865
Government National Mortgage Association	Aaa	6.00	12/16/2029	180,454	195,405
Government National Mortgage Association	Aaa	5.50	10/16/2039	168,000	199,659
Government National Mortgage Association	Aaa	2.40	3/16/2051	390,661	371,662
Government National Mortgage Association	Aaa	2.60	8/20/2061	354,018	354,879
Government National Mortgage Association	Aaa	2.43	10/20/2062	828,797	831,384
Government National Mortgage Association	Aaa	2.52	5/20/2065	2,693,449	2,706,955
Government National Mortgage Association	Aaa	2.52	8/20/2065	806,732	811,095
Government National Mortgage Association	Aaa	2.52	9/20/2065	1,565,675	1,574,532
Great Wolf Trust	Aa3	3.27	9/15/2034	200,000	200,061
GS Mortgage Securities Trust	Aa3	3.83	3/10/2050	150,000	148,774
GS Mortgage Securities Trust	Aaa	3.12	5/10/2050	1,500,000	1,458,197
GS Mortgage Securities Trust	Aaa	3.17	8/10/2050	1,970,000	1,886,768
GS Mortgage Securities Trust	Aaa	3.21	11/10/2050	3,350,000	3,205,085
GSMPS Mortgage Loan Trust	B1	2.49	6/25/2034	412,375	374,070
GSMPS Mortgage Loan Trust	B3	2.49	4/25/2036	655,203	553,644
GSR Mortgage Loan Trust	Baa3	2.53	5/25/2035	349,317	345,818
GSR Mortgage Loan Trust	Baa3	2.53	5/25/2035	75,456	73,961
GSR Mortgage Loan Trust	Aa3	3.75	9/25/2035	329,631	333,763
GSR Mortgage Loan Trust	Aa1	3.92	9/25/2035	336,533	345,942
GSR Mortgage Loan Trust	Caa2	3.66	11/25/2035	222,572	224,309
Harborview Mortgage Loan Trust	Caa1	2.52	5/19/2035	271,244	260,567
Harborview Mortgage Loan Trust	Ca	3.76	6/19/2036	892,111	625,504
Harborview Mortgage Loan Trust	Caa3	2.27	1/19/2038	1,607,887	1,576,440
Harborview Mortgage Loan Trust	A3	3.06	7/19/2045	238,520	228,641
Harborview Mortgage Loan Trust	Ba3	2.88	10/20/2045	3,074,055	3,109,812
HarborView Mortgage Loan Trust 2005-9	B1	2.68	6/20/2035	3,239,498	3,213,906
HomeBanc Mortgage Trust	Baa3	2.36	10/25/2035	287,459	286,468
HomeBanc Mortgage Trust	Baa3	2.36	10/25/2035	1,524,781	1,519,524
Hudson's Bay Simon JV Trust	Aaa	4.15	8/5/2034	825,000	810,614
IMT Trust	Aaa	3.48	6/15/2034	475,000	467,579
IMT Trust	Ba3	4.22	6/15/2034	250,000	249,726
IndyMac Index Mortgage Loan Trust	Caa3	2.31	4/25/2046	400,173	370,571
J.P. Morgan Alternative Loan Trust	Aa1	2.61	1/25/2036	306,014	303,123
J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	4.13	7/5/2031	3,000,000	3,094,434
J.P. Morgan Chase Commercial Mortgage Securities Trust	Aa3	3.17	2/15/2035	100,000	99,874
J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	3.77	7/15/2036	563,965	565,911
J.P. Morgan Chase Commercial Mortgage Securities Trust	B1	6.40	6/15/2043	931,000	936,203
J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	2.88	12/15/2047	815,963	805,765
J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	3.72	3/15/2050	375,000	374,355
J.P. Morgan Chase Commercial Mortgage Securities Trust	Aaa	3.19	9/15/2050	1,400,000	1,345,858
J.P. Morgan Mortgage Trust	WR	3.98	2/25/2035	84,813	84,434
J.P. Morgan Mortgage Trust	A1	3.81	6/25/2035	97,382	96,578
J.P. Morgan Mortgage Trust	A3	4.12	7/25/2035	67,214	67,221
J.P. Morgan Mortgage Trust	B1	3.69	7/25/2035	272,421	280,288
J.P. Morgan Mortgage Trust	B2	3.65	7/25/2035	114,985	116,463
J.P. Morgan Mortgage Trust	Ba3	3.94	7/25/2035	309,173	315,496
J.P. Morgan Mortgage Trust	Caa2	3.76	4/25/2036	71,334	65,159
J.P. Morgan Mortgage Trust	Aaa	2.84	4/25/2046	900,000	900,864
JPMBB Commercial Mortgage Securities	Aaa	3.80	8/15/2048	2,889,066	2,919,742
JPMDB Commercial Mortgage Securities	Aaa	2.88	6/15/2049	1,000,000	947,651

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
JPMDB Commercial Mortgage Securities	Aaa	3.41	3/15/2050	2,945,000	2,885,451
JPMDB Commercial Mortgage Securities	Aaa	3.94	6/15/2051	4,400,000	4,461,626
Latitude Management Real Estate Trust	Aaa	3.06	2/22/2032	1,770,000	1,769,996
LSTAR Securities Investment Trust	NR	3.98	5/1/2022	825,279	825,710
LSTAR Securities Investment Trust	NR	3.73	9/1/2022	403,074	403,559
Madison Avenue Trust	Aa3	3.48	8/15/2034	175,000	171,050
Mellon Residential Funding Corp.	WR	2.81	9/15/2030	17,898	17,698
Merrill Lynch Mortgage Investors	WR	3.62	5/25/2033	370,704	370,709
Merrill Lynch Mortgage Investors	Aa2	3.88	12/25/2034	37,798	38,775
Merrill Lynch Mortgage Investors	Aa1	3.54	2/25/2035	190,916	197,700
Merrill Lynch Mortgage Investors	Ba1	2.30	2/25/2036	420,906	404,312
Merrill Lynch Mortgage Investors	Caa3	3.79	3/25/2036	1,775,550	1,469,694
Merrill Lynch Mortgage Investors	Baa1	2.36	8/25/2036	716,405	709,241
MLCC Mortgage Investors, Inc.	Ba1	3.57	12/25/2034	97,682	98,429
MLCC Mortgage Investors, Inc.	Baa1	3.72	10/25/2035	267,003	269,509
MLCC Mortgage Investors, Inc.	B3	3.60	2/25/2036	122,110	124,085
MLCC Mortgage Investors, Inc.	B2	3.71	10/25/2036	131,002	129,689
Morgan Stanley BAML Trust	Aaa	3.53	12/15/2047	1,125,195	1,118,894
Morgan Stanley BAML Trust	Aaa	3.05	4/15/2048	777,000	751,733
Morgan Stanley BAML Trust	Aaa	3.37	10/15/2048	1,300,000	1,279,218
Morgan Stanley BAML Trust	Aaa	2.86	12/15/2048	720,308	705,341
Morgan Stanley BAML Trust	Aaa	2.84	11/15/2049	2,000,000	1,881,180
Morgan Stanley Capital Trust	Aa3	3.56	7/13/2029	1,100,000	1,092,968
Morgan Stanley Capital Trust	Aaa	5.60	9/15/2047	435,000	453,334
Morgan Stanley Capital Trust	Aaa	3.81	12/15/2048	3,600,000	3,634,267
Morgan Stanley Capital Trust	Aaa	3.33	12/15/2050	4,200,000	4,055,856
Morgan Stanley Capital Trust	Aaa	3.91	7/15/2051	1,000,000	1,009,980
MSDB Trust	Aa3	3.57	7/11/2039	850,000	814,203
New Residential Mortgage Loan Trust	Aaa	4.50	2/25/2058	2,013,713	2,064,459
Olympic Tower Mortgage Trust	Aaa	3.57	5/10/2039	465,000	457,440
One Market Plaza Trust	Baa3	4.15	2/10/2032	220,000	217,071
Onslow Bay Financial Trust	Aaa	2.74	6/25/2057	322,758	323,143
Opteum Mortgage Acceptance Corp.	A1	2.40	11/25/2035	125,114	124,087
Park Avenue Trust	Aaa	3.51	6/5/2037	72,500	70,974
PNMAC GMSR ISSUER TRUST	NR	4.94	2/25/2023	660,000	663,977
Prime Mortgage Trust	Aa1	2.49	2/25/2034	9,420	8,990
Prime Mortgage Trust	Aa1	2.49	2/25/2034	47,102	44,948
Prime Mortgage Trust	B2	2.59	2/25/2035	317,054	304,927
Radnor RE Ltd	NR	3.49	3/25/2028	910,000	909,666
RAIT Trust	Aaa	3.02	6/15/2037	247,868	247,975
RBSSP Resecuritization Trust	Aaa	3.64	7/26/2045	529,353	540,347
Residential Accredit Loans, Inc.	Caa3	2.37	12/25/2045	469,991	398,058
Residential Accredit Loans, Inc.	Caa3	2.56	1/25/2046	862,504	758,452
Residential Accredit Loans, Inc.	Ca	2.27	6/25/2046	319,240	138,804
Residential Accredit Loans, Inc.	Ca	2.30	9/25/2046	237,158	217,402
Residential Funding Mortgage Securities	WR	7.00	12/25/2018	3,499	3,582
Residential Funding Mortgage Securities	Caa3	3.84	8/25/2035	1,201,670	941,649
Sequoia Mortgage Trust	Baa3	2.54	2/20/2035	189,551	188,060
SFAVE Commercial Mortgage Securities Trust	Baa2	4.53	1/5/2043	1,195,000	978,323
Structured Adjustable Rate Mortgage	Baa2	3.84	4/25/2034	1,062,195	1,066,765
Structured Adjustable Rate Mortgage	Baa2	3.71	9/25/2034	753,448	762,846
Structured Adjustable Rate Mortgage	Baa2	4.00	11/25/2034	14,142	14,144
Structured Adjustable Rate Mortgage	Baa2	4.00	11/25/2034	1,067,015	1,067,168
Structured Adjustable Rate Mortgage	Caa3	3.74	7/25/2035	877,272	745,969
Structured Adjustable Rate Mortgage	NR	3.83	4/25/2047	1,376,719	1,308,200
Structured Asset Mortgage Investment	Baa1	2.33	7/19/2035	52,340	50,898
Structured Asset Securities Corp.	B1	4.15	12/25/2033	231,316	229,619
Thornburg Mortgage Securities	B2	3.69	7/25/2036	303,018	294,281
Thornburg Mortgage Securities	Baa2	3.39	9/25/2037	333,939	336,753
Towd Point Mortgage Funding (GBP)	Aaa	1.82	2/20/2054	543,181	722,224
UBS Barclays Commercial Mortgage	Aaa	2.92	3/10/2046	1,906,315	1,872,334
UBS Barclays Commercial Mortgage	Aaa	2.84	4/10/2046	1,747,744	1,773,261
UBS Commercial Mortgage Trust	Aaa	3.23	8/15/2050	1,900,000	1,837,682
UBS Commercial Mortgage Trust	Aaa	3.28	11/15/2050	3,500,000	3,366,343
UBS Commercial Mortgage Trust	Aaa	3.58	12/15/2050	3,500,000	3,471,868
UBS Commercial Mortgage Trust	Aaa	3.32	12/15/2050	3,400,000	3,280,501
UBS Commercial Mortgage Trust	Aaa	3.42	12/15/2050	8,500,000	8,253,877
UBS Commercial Mortgage Trust	Aaa	3.72	2/15/2051	4,200,000	4,174,739
UBS Commercial Mortgage Trust	Aaa	4.05	5/15/2051	1,700,000	1,730,259
UBS Commercial Mortgage Trust	Aaa	3.98	6/15/2051	1,000,000	1,010,000
VNO Mortgage Trust	Baa3	4.03	1/10/2035	940,000	910,063
WAMU Mortgage Pass Through Certificate	Baa3	3.72	3/25/2034	235,386	240,227
WAMU Mortgage Pass Through Certificate	Baa3	6.50	12/25/2034	1,052,691	1,147,991
WAMU Mortgage Pass Through Certificate	NR	3.32	9/25/2036	672,559	651,606
WAMU Mortgage Pass Through Certificate	NR	3.37	10/25/2036	289,136	280,269
WAMU Mortgage Pass Through Certificate	NR	3.68	3/25/2037	148,357	147,204

Commercial & Collateralized Mortgages	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
WAMU Mortgage Pass Through Certificate	WR	2.96	8/25/2042	85,319	83,175
WAMU Mortgage Pass Through Certificate	Baa1	2.55	4/25/2045	965,363	961,842
WAMU Mortgage Pass Through Certificate	A3	2.67	7/25/2045	67,626	68,060
WAMU Mortgage Pass Through Certificate	A3	2.67	7/25/2045	1,064,397	1,071,222
WAMU Mortgage Pass Through Certificate	Baa2	2.38	10/25/2045	1,725,676	1,725,960
WAMU Mortgage Pass Through Certificate	Ba2	2.38	12/25/2045	466,020	460,181
Wells Fargo Alternative Loan Trust	NR	3.72	12/28/2037	1,928,733	1,898,361
Wells Fargo Commercial Mortgage Trust	Aaa	1.00	6/15/2036	3,850,000	3,870,045
Wells Fargo Commercial Mortgage Trust	Aaa	2.64	11/15/2049	3,000,000	2,785,715
Wells Fargo Commercial Mortgage Trust	Aaa	3.37	3/15/2050	1,800,000	1,756,356
Wells Fargo Commercial Mortgage Trust	Aaa	3.16	9/15/2050	2,300,000	2,202,857
Wells Fargo Commercial Mortgage Trust	Aaa	3.32	10/15/2050	590,000	571,370
Wells Fargo Commercial Mortgage Trust	Aaa	3.21	11/15/2050	6,700,000	6,425,773
Wells Fargo Commercial Mortgage Trust	NR	0.52	3/15/2051	73,703,000	2,494,758
Wells Fargo Commercial Mortgage Trust	NR	3.84	1/15/2060	150,000	148,351
Wells Fargo Mortgage Backed Securities	Ba3	3.60	8/25/2034	36,767	37,817
Wells Fargo Mortgage Backed Securities	A3	3.74	12/25/2034	99,407	101,253
Wells Fargo Mortgage Backed Securities	Ba1	3.88	3/25/2035	1,073,800	1,082,411
Wells Fargo Mortgage Backed Securities	Baa3	3.90	5/25/2035	601,189	613,286
Wells Fargo Mortgage Backed Securities	C	4.04	6/25/2035	1,420,820	1,368,196
Wells Fargo Mortgage Backed Securities	Baa1	3.65	3/25/2036	371,917	377,316
Wells Fargo Mortgage Backed Securities	Caa2	3.82	3/25/2036	562,830	571,541
WF RBS Commercial Mortgage Trust	Aa3	3.84	6/15/2046	300,000	298,147
WF RBS Commercial Mortgage Trust	Aaa	3.07	6/15/2046	500,000	493,934
WF RBS Commercial Mortgage Trust	A3	4.81	12/15/2046	350,000	355,868
WF RBS Commercial Mortgage Trust	Aa3	4.72	3/15/2047	500,000	515,977
WF RBS Commercial Mortgage Trust	Aa3	4.21	8/15/2047	250,000	250,176
Total Commercial & Collateralized Mortgages					\$ 282,315,363

Fixed Income Commingled Funds (U.S. and International)	Shares/Par Value	Base Market Value
AG Direct Lending Fund II, L.P.	74,984,613	79,171,547
Apollo Accord Fund, L.P.	7,334,956	4,216,624
Apollo Lincoln Fixed Income Fund, L.P.	99,564,195	110,060,949
Apollo Total Return Fund, L.P.	56,638,114	60,375,267
BIG Real Estate Fund I, L.P.	13,299,177	15,222,501
DoubleLine Mortgage Opportunities, L.P.	77,826,033	80,966,397
Franklin Templeton Emerging Market Debt Opportunities (Cayman) Fund, Ltd.	385,033	553,301,213
Global Transport Income Fund Master Partnership SCSp	50,586,696	51,879,777
LCM Partners CO IIIa, L.P.	50,599,207	55,252,102
MacKay Shields Defensive Bond Arbitrage Fund, Ltd.	296,735	74,435,157
MacKay Shields High Yield Active Core Fund, L.P.	35,264,772	50,430,669
Maranon Senior Credit Fund II-B, L.P.	38,929,723	36,623,912
Monroe Capital Private Credit Fund II, L.P.	42,500,001	43,262,010
Northern Shipping Fund III, L.P.	40,031,080	42,677,456
NXT Capital Senior Loan Fund II, L.P.	23,544,319	26,684,007
NXT Capital Senior Loan Fund IV, L.P.	117,878,293	122,914,113
NXT Capital Senior Loan Fund V, L.P.	29,969,236	29,167,643
Oaktree Enhanced Income Fund II, L.P.	80,284,223	93,509,202
Oaktree Enhanced Income Fund III, L.P.	96,812,113	102,529,352
Oaktree Real Estate Debt Fund II, L.P.	7,654,622	8,006,953
Oaktree Real Estate Debt Fund, L.P.	41,213,212	39,317,395
Pemberton Debt Fund Delaware I, L.P.	42,780,900	45,456,426
PGIM Fixed Income Global Liquidity Relative Value Fund I (Cayman), Ltd.	510,635	571,162,944
PIMCO Asset-Backed Securities Portfolio	19,022,145	242,722,575
PIMCO BRAVO Fund III Onshore Feeder, L.P.	24,805,818	28,487,964
PIMCO BRAVO Fund Onshore Feeder I, L.P.	11,223,141	3,217,530
PIMCO BRAVO Fund Onshore Feeder II, L.P.	67,566,617	107,879,023
PIMCO Corporate Opportunities Fund II, L.P.	32,161,370	39,336,154
PIMCO Distressed Senior Credit Opportunities Fund II, L.P.	99,616,703	104,126,949
PIMCO Horseshoe Fund, L.P.	342,449,529	426,785,601
PIMCO Investment Grade Corporate Portfolio	1,897,742	17,800,820
PIMCO Short-Term Portfolio	6,987,957	66,245,830
Riverstone Credit Partners II, L.P.	21,464,075	22,403,036
Riverstone Credit Partners, L.P.	37,655,418	39,334,340
SCP Illinois, L.L.C.	41,861,240	41,996,281
Taurus Mining Finance Annex Fund L.L.C.	8,027,571	10,292,458
Taurus Mining Finance Fund L.L.C.	23,819,572	34,490,658
Vista Credit Opportunities Fund I-B, L.P.	25,537,921	26,712,330
Total Fixed Income Commingled Funds (U.S. and International)		\$ 3,508,455,165

Bank Loans	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
American Airlines, Inc.	Ba1	4.09	4/28/2023	1,303,400	1,287,759
Aramark Services Inc.	WR	4.33	3/11/2025	997,500	995,635
Berry Plastics Group, Inc.	Ba2	4.32	2/8/2020	414,434	413,340
Berry Plastics Group, Inc.	Ba2	4.32	1/6/2021	3,250,000	3,241,875
Berry Plastics Group, Inc.	Ba2	4.32	10/1/2022	472,189	471,178

Bank Loans	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Berry Plastics Group, Inc.	Ba2	4.32	1/19/2024	1,604,688	1,601,013
BWAY Holding Co.	B2	5.59	4/3/2024	2,574,000	2,558,324
Change Healthcare Holdings, Inc.	Ba3	4.84	3/1/2024	3,357,500	3,344,372
Dell International LLC	Baa3	4.34	9/7/2023	5,225,412	5,196,046
Delos Finance Sarl	Baa2	4.08	10/6/2023	100,000	99,875
Electro Rent Corp.	B2	7.33	1/31/2024	1,970,000	1,977,388
ExamWorks Group Inc.	B1	5.34	7/27/2023	3,856,582	3,854,962
First Data Corp.	Ba2	4.09	7/8/2022	4,961,542	4,936,735
Hilton Worldwide Finance LLC	Baa3	3.84	10/25/2023	1,167,382	1,166,892
KIK Custom Products, Inc.	B2	6.09	5/15/2023	3,021,875	2,998,455
Level 3 Financing, Inc.	Ba1	5.25	2/22/2024	1,660,000	1,653,775
Match Group Inc.	Ba2	4.59	11/16/2022	1,312,500	1,317,422
Milacron LLC	B2	4.38	9/28/2023	2,825,663	2,804,471
MPH Acquisition Holdings LLC	B1	4.69	6/7/2023	2,961,517	2,942,533
Pinnacle Foods Finance LLC	Ba2	3.75	2/2/2024	1,860,166	1,858,771
Quikrete Holdings, Inc.	B1	4.84	11/15/2023	4,110,577	4,088,298
SBA Senior Finance II LLC	B1	4.05	4/11/2025	1,594,295	1,582,338
ServiceMaster Co. LLC	Baa3	4.59	11/8/2023	1,408,550	1,404,437
Spectrum Brands, Inc.	Ba1	4.16	6/23/2022	1,116,313	1,113,723
Sprint Communications, Inc.	Ba2	4.63	2/2/2024	2,898,313	2,882,604
Syneos Health Inc.	Ba2	4.09	8/1/2024	3,796,350	3,774,407
Vantiv LLC	WR	3.79	8/9/2024	255,000	253,679
XPO Logistics Inc.	Ba1	4.09	2/24/2025	2,030,000	2,011,507
Zebra Technologies Corp	Ba2	4.07	11/15/2021	2,738,335	2,732,475
Total Bank Loans					\$ 64,564,287

Corporate Convertible Bonds	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Danaher Corp.	A2	0.00	1/22/2021	405,000	1,530,077
Total Corporate Convertible Bonds					\$ 1,530,077

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
21st Century Fox America	Baa1	7.75	1/20/2024	440,000	522,289
21st Century Fox America	Baa1	6.65	11/15/2037	300,000	372,380
21st Century Fox America	Baa1	4.75	11/15/2046	2,440,000	2,519,870
Abbott Laboratories	Baa2	2.90	11/30/2021	855,000	841,554
Abbott Laboratories	Baa2	4.75	11/30/2036	1,151,000	1,212,229
AbbVie, Inc.	Baa2	2.85	5/14/2023	1,000,000	963,095
AbbVie, Inc.	Baa2	3.60	5/14/2025	200,000	193,702
AbbVie, Inc.	Baa2	3.60	5/14/2025	665,000	644,058
AbbVie, Inc.	Baa2	3.20	5/14/2026	200,000	186,749
AbbVie, Inc.	Baa2	4.50	5/14/2035	720,000	700,757
AbbVie, Inc.	Baa2	4.70	5/14/2045	1,000,000	989,171
Acadia Healthcare Co., Inc.	B3	6.50	3/1/2024	900,000	922,500
Activision Blizzard Inc.	Baa1	6.13	9/15/2023	790,000	818,532
Actuant Corp.	B1	5.63	6/15/2022	300,000	303,750
AECOM	Ba3	5.13	3/15/2027	9,600,000	9,048,000
Aetna, Inc.	Baa2	6.63	6/15/2036	200,000	246,833
Aetna, Inc.	Baa2	6.75	12/15/2037	100,000	126,497
Aflac Inc.	A3	2.40	3/16/2020	5,000,000	4,944,346
AHS Hospital Corp	Aa3	5.02	7/1/2045	200,000	227,618
Albemarle Corp.	Baa2	4.15	12/1/2024	1,235,000	1,247,150
Albemarle Corp.	Baa2	5.45	12/1/2044	2,575,000	2,740,872
Allegion US Holding Co Inc.	Baa3	3.20	10/1/2024	11,101,000	10,497,106
Allison Transmission, Inc.	Ba3	5.00	10/1/2024	245,000	241,019
Allstate Corp.	A3	2.76	3/29/2021	4,000,000	4,001,908
Ally Financial, Inc.	Ba3	3.50	1/27/2019	200,000	199,750
Ally Financial, Inc.	Ba3	8.00	11/1/2031	2,760,000	3,284,400
Alterra Finance, L.L.C.	Baa2	6.25	9/30/2020	2,800,000	2,961,172
Altria Group, Inc.	A3	2.85	8/9/2022	235,000	229,450
Amazon.com Inc.	Baa1	5.20	12/3/2025	3,125,000	3,435,360
Amazon.com Inc.	Baa1	3.15	8/22/2027	1,130,000	1,082,189
Ambac Assurance Corp.	Caa2	5.10	6/7/2020	17,601	23,585
AMC Entertainment Holdings Inc.	B3	5.75	6/15/2025	750,000	735,000
AMC Networks, Inc.	Ba3	5.00	4/1/2024	340,000	334,900
Ameren Illinois Co.	A1	4.15	3/15/2046	480,000	481,620
American Airlines	Aa3	3.58	7/15/2029	575,441	558,465
American Airlines	A2	3.65	12/15/2029	1,009,590	979,868
American Airlines	Aa3	3.20	12/15/2029	202,840	192,215
American Airlines	Aa3	3.20	12/15/2029	2,812,100	2,664,802
American Axle & Manufacturing, Inc.	B2	6.63	10/15/2022	650,000	667,063
American Express Co.	A3	3.38	5/17/2021	2,740,000	2,743,267
American Express Co.	A3	2.97	8/1/2022	6,475,000	6,478,950
American Express Credit	A2	2.97	7/31/2018	8,735,000	8,737,898
American Express Credit	A2	3.05	5/26/2020	7,065,000	7,125,188
American Express Credit	A2	3.05	5/26/2020	9,705,000	9,787,679
American Express Credit	A2	3.39	9/14/2020	5,000,000	5,083,408

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
American Express Credit	A2	3.02	3/3/2022	5,000,000	5,031,912
American Honda Finance Corp.	A2	2.71	11/5/2021	40,022	40,022
American International Group	Baa1	4.20	4/1/2028	1,150,000	1,125,126
American International Group	Baa1	4.50	7/16/2044	315,000	293,338
American International Group	Baa2	8.18	5/15/2068	2,651,000	3,340,260
American Tower Corp.	Baa3	3.40	2/15/2019	5,094,000	5,107,712
American Tower Corp.	Baa3	2.80	6/1/2020	100,000	99,142
American Tower Corp.	Baa3	5.05	9/1/2020	900,000	930,181
American Tower Corp.	Baa3	4.70	3/15/2022	1,529,000	1,576,161
American Tower Corp.	Baa3	3.50	1/31/2023	3,621,000	3,561,928
American Tower Corp.	Baa3	4.00	6/1/2025	3,786,000	3,712,149
American Tower Corp.	Baa3	3.38	10/15/2026	2,725,000	2,522,212
AmeriGas Partners/Finance Corp.	Ba3	5.63	5/20/2024	3,108,000	3,057,495
AmerisourceBergen Corp.	Baa2	3.45	12/15/2027	1,470,000	1,354,244
Amgen, Inc.	Baa1	2.20	5/11/2020	5,000,000	4,920,950
Amsted Industries	Ba3	5.00	3/15/2022	150,000	150,188
Anadarko Finance Co.	Ba1	7.50	5/1/2031	300,000	371,606
Anadarko Petroleum Corp.	Ba1	6.45	9/15/2036	50,000	57,783
Anadarko Petroleum Corp.	Ba1	0.00	10/10/2036	1,000,000	423,193
Andeavor	Baa3	4.75	12/15/2023	13,968,000	14,494,883
Andeavor	Baa3	5.13	4/1/2024	1,123,000	1,159,460
Andeavor	Baa3	3.80	4/1/2028	860,000	812,244
Andeavor	Baa3	3.80	4/1/2028	1,110,000	1,048,361
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	Ba1	3.50	12/1/2022	1,715,000	1,675,687
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	Ba1	4.25	12/1/2027	2,400,000	2,298,952
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	Ba1	4.25	12/1/2027	2,500,000	2,394,742
Anheuser-Busch InBev Finance, Inc.	A3	2.65	2/1/2021	5,000,000	4,931,087
Anheuser-Busch InBev Finance, Inc.	A3	3.65	2/1/2026	3,995,000	3,910,880
Anheuser-Busch InBev Finance, Inc.	A3	4.70	2/1/2036	695,000	704,415
Anheuser-Busch InBev Worldwide Inc.	A3	3.50	1/12/2024	2,095,000	2,082,063
Anheuser-Busch InBev Worldwide Inc.	A3	4.38	4/15/2038	400,000	388,322
Antero Midstream Partners LP / Antero Midstream Finance Corp.	B1	5.38	9/15/2024	1,710,000	1,722,825
Antero Resources Corp.	Ba3	5.63	6/1/2023	940,000	951,750
Antero Resources Corp.	Ba3	5.00	3/1/2025	1,205,000	1,198,975
Anthem, Inc.	Baa2	4.35	8/15/2020	3,600,000	3,683,546
Anthem, Inc.	Baa2	3.50	8/15/2024	505,000	492,144
Anthem, Inc.	Baa2	3.65	12/1/2027	595,000	563,637
Anthem, Inc.	Baa2	4.10	3/1/2028	360,000	352,165
Anthem, Inc.	Baa2	4.55	3/1/2048	820,000	781,134
Apple, Inc.	Aa1	2.66	5/6/2019	15,650,000	15,687,910
Apple, Inc.	Aa1	2.66	5/6/2020	10,775,000	10,826,074
Apple, Inc.	Aa1	1.55	8/4/2021	1,400,000	1,341,699
Apple, Inc.	Aa1	2.75	1/13/2025	1,015,000	971,447
Apple, Inc.	Aa1	3.00	6/20/2027	1,495,000	1,420,992
Apple, Inc.	Aa1	2.90	9/12/2027	600,000	563,245
Apple, Inc.	Aa1	3.85	8/4/2046	725,000	683,820
Apple, Inc.	Aa1	3.75	9/12/2047	400,000	374,887
Apple, Inc.	Aa1	3.75	11/13/2047	600,000	563,515
Aramark Services, Inc.	Ba3	5.00	4/1/2025	635,000	631,825
Arch Capital Finance, L.L.C.	Baa1	4.01	12/15/2026	1,860,000	1,837,655
Arch Capital Finance, L.L.C.	Baa1	5.03	12/15/2046	200,000	209,189
Arizona Public Service	A2	3.75	5/15/2046	225,000	210,098
AT&T, Inc.	Baa2	3.00	1/15/2020	100,000	100,515
AT&T, Inc.	Baa2	3.00	1/15/2020	200,000	201,030
AT&T, Inc.	Baa2	2.45	6/30/2020	5,000,000	4,924,381
AT&T, Inc.	Baa2	5.00	3/1/2021	100,000	103,667
AT&T, Inc.	Baa2	2.97	6/1/2021	1,200,000	1,204,993
AT&T, Inc.	Baa2	3.30	7/15/2021	3,200,000	3,230,459
AT&T, Inc.	Baa2	4.45	4/1/2024	500,000	504,780
AT&T, Inc.	Baa2	3.95	1/15/2025	15,895,000	15,545,764
AT&T, Inc.	Baa2	3.40	5/15/2025	1,600,000	1,500,383
AT&T, Inc.	Baa2	4.25	3/1/2027	230,000	225,106
AT&T, Inc.	Baa2	4.25	3/1/2027	1,100,000	1,076,586
AT&T, Inc.	Baa2	4.10	2/15/2028	1,584,000	1,513,627
AT&T, Inc.	Baa2	4.50	5/15/2035	75,000	69,371
AT&T, Inc.	Baa2	4.50	5/15/2035	100,000	92,494
AT&T, Inc.	Baa2	5.25	3/1/2037	150,000	147,533
AT&T, Inc.	Baa2	5.25	3/1/2037	3,280,000	3,226,055
AT&T, Inc.	Baa2	5.35	9/1/2040	19,000	18,543
AT&T, Inc.	Baa2	5.15	3/15/2042	770,000	729,356
AT&T, Inc.	Baa2	4.75	5/15/2046	300,000	267,983
AT&T, Inc.	Baa2	5.15	2/15/2050	100,000	93,188
AutoZone, Inc.	Baa1	3.13	4/21/2026	3,225,000	3,000,172
Avangrid Inc.	Baa1	3.15	12/1/2024	1,440,000	1,384,568
AXA Equitable Holdings Inc.	Baa2	5.00	4/20/2048	1,150,000	1,061,001
AXIS Specialty Finance	Baa1	5.88	6/1/2020	615,000	641,814

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
B&G Foods, Inc.	B2	4.63	6/1/2021	1,250,000	1,231,250
B&G Foods, Inc.	B2	5.25	4/1/2025	8,794,000	8,288,345
BAC Capital Trust XIII	Ba1	4.00	12/29/2049	1,270,000	1,127,125
BAC Capital Trust XIV	Ba1	4.00	9/29/2049	1,205,000	1,061,906
Ball Corp.	Ba1	4.38	12/15/2020	175,000	176,313
Ball Corp.	Ba1	4.38	12/15/2020	615,000	619,613
Ball Corp.	Ba1	5.00	3/15/2022	10,000	10,288
Ball Corp.	Ba1	5.25	7/1/2025	1,755,000	1,790,100
Baltimore Gas & Electric Co.	A3	2.40	8/15/2026	4,010,000	3,649,767
Bank of America Corp.	A3	3.18	4/1/2019	15,560,000	15,649,576
Bank of America Corp.	A3	3.78	4/19/2021	10,000,000	10,265,588
Bank of America Corp.	A3	3.02	7/21/2021	10,705,000	10,746,643
Bank of America Corp.	A3	3.02	7/21/2021	14,000,000	14,054,461
Bank of America Corp.	A3	3.50	5/17/2022	2,175,000	2,174,253
Bank of America Corp.	A3	3.50	5/17/2022	5,705,000	5,703,041
Bank of America Corp.	A3	2.99	6/25/2022	11,700,000	11,687,481
Bank of America Corp.	A3	3.30	1/11/2023	1,255,000	1,236,589
Bank of America Corp.	A3	3.30	1/11/2023	1,450,000	1,428,728
Bank of America Corp.	A3	3.00	12/20/2023	434,000	420,779
Bank of America Corp.	A3	3.00	12/20/2023	6,912,000	6,701,440
Bank of America Corp.	A3	4.13	1/22/2024	900,000	914,814
Bank of America Corp.	Baa2	8.57	11/15/2024	725,000	899,769
Bank of America Corp.	Baa2	4.00	1/22/2025	200,000	197,430
Bank of America Corp.	Baa2	3.95	4/21/2025	1,180,000	1,155,615
Bank of America Corp.	NR	4.38	10/21/2025	20,000,000	1,287,155
Bank of America Corp.	Baa2	4.45	3/3/2026	955,000	957,213
Bank of America Corp.	A3	3.50	4/19/2026	1,125,000	1,088,177
Bank of America Corp.	A3	3.82	1/20/2028	565,000	551,127
Bank of America Corp.	A3	3.71	4/24/2028	3,240,000	3,124,759
Bank of America Corp.	A3	3.59	7/21/2028	765,000	730,374
Bank of America Corp.	A3	3.42	12/20/2028	318,000	299,452
Bank of America Corp.	A3	5.88	2/7/2042	360,000	421,459
Bank of America Corp.	A3	4.44	1/20/2048	145,000	141,563
Bank of America Corp.	Ba1	6.25	9/29/2049	1,500,000	1,567,500
Bank of America Corp.	Ba1	5.13	12/29/2049	2,115,000	2,130,863
Bank of America Corp.	Ba1	6.30	12/29/2049	1,500,000	1,584,375
Bank of America N.A.	Aa3	2.05	12/7/2018	940,000	938,443
Bank of New York Mellon Corp.	A1	2.92	8/1/2018	15,735,000	15,744,924
Bank of New York Mellon Corp.	A1	2.95	1/29/2023	315,000	307,864
Bank of New York Mellon Corp.	A1	2.20	8/16/2023	1,015,000	952,712
Bank of New York Mellon Corp.	A1	3.41	10/30/2023	11,335,000	11,523,321
Bank of New York Mellon Corp.	Baa1	4.63	12/29/2049	2,100,000	1,987,125
Bank One Capital III	Baa2	8.75	9/1/2030	50,000	68,787
Bank One Corp.	Baa1	7.63	10/15/2026	300,000	363,147
Barrick NA Finance, L.L.C.	Baa2	5.75	5/1/2043	910,000	1,013,666
BAT Capital Corp	Baa2	2.95	8/14/2020	10,000,000	10,033,333
BAT Capital Corp	Baa2	3.22	8/15/2024	1,320,000	1,250,348
Bayer US Finance II LLC	Baa1	3.50	6/25/2021	1,000,000	1,001,989
Bayer US Finance II LLC	Baa1	2.97	6/25/2021	1,000,000	1,001,405
BB&T Corp.	A2	2.91	6/15/2020	20,000,000	20,101,471
Beazer Homes USA	B3	8.75	3/15/2022	1,025,000	1,089,063
Becton Dickinson and Co.	Ba1	2.13	6/6/2019	2,870,000	2,855,983
Becton Dickinson and Co.	Ba1	3.34	6/6/2022	7,000,000	7,022,960
Becton Dickinson and Co.	Ba1	3.36	6/6/2024	1,675,000	1,608,979
Berkshire Hathaway Energy Co.	A3	2.38	1/15/2021	2,900,000	2,839,192
Berkshire Hathaway Finance	Aa2	2.60	8/15/2019	5,000,000	5,013,567
Biogen, Inc.	Baa1	3.63	9/15/2022	3,510,000	3,504,426
Black Hills Corp.	Baa2	2.50	1/11/2019	330,000	329,213
Blackstone CQP Holdco L.P.	B2	6.50	3/20/2021	400,000	400,000
Blackstone CQP Holdco L.P.	B2	6.50	3/20/2021	1,000,000	1,000,000
BMW US Capital LLC	A1	3.10	4/12/2021	415,000	412,410
BMW US Capital LLC	A1	2.75	4/12/2021	310,000	311,048
Boardwalk Pipelines L.P.	Baa3	5.95	6/1/2026	230,000	246,641
Boeing Co.	A2	6.88	3/15/2039	2,000,000	2,780,990
Booz Allen Hamilton Inc.	B1	5.13	5/1/2025	9,173,000	8,966,608
BorgWarner, Inc.	Baa1	3.38	3/15/2025	916,000	889,071
Boston Properties LP	Baa1	3.20	1/15/2025	5,500,000	5,234,857
Boston Scientific Corp.	Baa2	2.85	5/15/2020	600,000	595,536
Branch Banking & Trust Co.	A1	2.80	1/15/2020	13,491,000	13,543,912
Branch Banking & Trust Co.	A1	2.25	6/1/2020	5,665,000	5,570,186
Brighthouse Financial Inc.	Baa3	3.70	6/22/2027	2,200,000	1,953,948
Brixmor Operating Partnership, L.P.	Baa3	4.13	6/15/2026	1,100,000	1,064,697
Brixmor Operating Partnership, L.P.	Baa3	4.13	6/15/2026	1,890,000	1,829,343
Broadcom Corp / Broadcom Cayman Finance Ltd	Baa2	3.88	1/15/2027	640,000	605,345
Broadcom Corp / Broadcom Cayman Finance Ltd	Baa2	3.50	1/15/2028	830,000	755,822
Calpine Corp.	B2	5.38	1/15/2023	619,000	588,824

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Calpine Corp.	B2	5.75	1/15/2025	900,000	822,938
Campbell Soup Co.	Baa2	3.65	3/15/2023	10,402,000	10,213,446
Capital One Bank USA, N.A.	Baa1	3.38	2/15/2023	1,200,000	1,168,875
Capital One Financial Co.	Baa1	2.45	4/24/2019	3,000,000	2,990,318
Capital One Financial Co.	Baa1	3.12	5/12/2020	8,000,000	8,033,598
Capital One Financial Co.	Baa1	3.45	4/30/2021	3,215,000	3,207,584
Capital One Financial Co.	Baa1	3.28	3/9/2022	10,000,000	10,037,953
Capital One Financial Co.	Baa1	3.08	1/30/2023	7,500,000	7,456,477
Capital One Financial Co.	Baa1	4.20	10/29/2025	200,000	194,232
Capital One Financial Co.	Baa1	4.20	10/29/2025	300,000	291,349
Capital One Financial Co.	Baa1	3.75	7/28/2026	795,000	738,707
Capital One Financial Co.	Baa3	5.55	12/29/2049	1,990,000	2,033,183
Capital One N.A.	Baa1	2.25	9/13/2021	900,000	862,593
Carlisle Cos Inc.	Baa2	3.75	11/15/2022	1,327,000	1,324,712
Carlisle Cos Inc.	Baa2	3.50	12/1/2024	14,627,000	14,118,201
CBOE Holdings, Inc.	Baa1	1.95	6/28/2019	9,650,000	9,558,102
CCO Holdings L.L.C./Capital Corp.	B1	5.38	5/1/2025	160,000	154,800
CCO Holdings L.L.C./Capital Corp.	B1	5.75	2/15/2026	825,000	810,563
CCO Holdings L.L.C./Capital Corp.	B1	5.13	5/1/2027	680,000	636,225
CCO Holdings LLC / CCO Holdings Capital Corp	B1	5.25	3/15/2021	1,200,000	1,208,250
CDK Global, Inc.	Ba1	4.75	10/15/2024	4,274,000	4,370,165
CDK Global, Inc.	Ba1	5.88	6/15/2026	352,000	358,688
CDW L.L.C./CDW Finance	Ba3	5.00	9/1/2023	7,369,000	7,375,632
CDW L.L.C./CDW Finance	Ba3	5.00	9/1/2025	2,590,000	2,544,675
Celgene Corp.	Baa2	2.88	8/15/2020	10,000,000	9,923,432
Celgene Corp.	Baa2	3.45	11/15/2027	2,725,000	2,505,594
Centene Corp.	Ba1	4.75	5/15/2022	350,000	352,188
CenterPoint Energy Houston	A1	2.40	9/1/2026	560,000	510,931
CenturyLink, Inc.	B2	6.45	6/15/2021	875,000	899,649
CenturyLink, Inc.	B2	5.80	3/15/2022	1,201,000	1,188,990
CenturyLink, Inc.	B2	7.50	4/1/2024	8,303,000	8,531,333
CenturyLink, Inc.	B2	7.50	4/1/2024	9,270,000	9,524,925
Cequel Communications Holdings I/Capital Corp.	Caa1	5.13	12/15/2021	575,000	571,406
Cequel Communications Holdings I/Capital Corp.	Caa1	5.13	12/15/2021	2,200,000	2,186,492
CF Industries, Inc.	Baa3	4.50	12/1/2026	870,000	863,833
CF Industries, Inc.	Ba3	5.38	3/15/2044	280,000	247,100
Charles Schwab Corp.	A2	3.25	5/21/2021	13,500,000	13,553,953
Charles Schwab Corp.	A2	3.20	1/25/2028	3,100,000	2,968,894
Charles Schwab Corp.	Baa2	5.00	12/31/2099	900,000	861,750
Charter Communications Operating LLC/Capital	Ba1	4.46	7/23/2022	300,000	303,686
Charter Communications Operating LLC/Capital	Ba1	4.91	7/23/2025	300,000	302,964
Charter Communications Operating LLC/Capital	Ba1	4.91	7/23/2025	500,000	504,942
Charter Communications Operating LLC/Capital	Ba1	4.91	7/23/2025	3,500,000	3,534,595
Charter Communications Operating LLC/Capital	Ba1	3.75	2/15/2028	1,000,000	905,660
Charter Communications Operating LLC/Capital	Ba1	6.38	10/23/2035	100,000	104,501
Charter Communications Operating LLC/Capital	Ba1	6.38	10/23/2035	700,000	731,505
Charter Communications Operating LLC/Capital	Ba1	6.48	10/23/2045	200,000	210,807
Charter Communications Operating LLC/Capital	Ba1	6.48	10/23/2045	245,000	258,239
Charter Communications Operating LLC/Capital	Ba1	5.38	5/1/2047	300,000	272,429
Cheniere Corpus Christi Holdings LLC	Ba3	5.88	3/31/2025	230,000	239,200
Chesapeake Energy Corp.	B2	8.00	12/15/2022	598,000	627,721
Chevron Corp.	Aa2	2.87	11/15/2021	5,645,000	5,719,340
Chevron Phillips Chemical Co.	A2	3.30	5/1/2023	1,105,000	1,096,659
Chevron Phillips Chemical Co.	A2	3.40	12/1/2026	2,515,000	2,455,234
CHS/Community Health Systems	B3	5.13	8/1/2021	600,000	555,000
Cigna Corp.	Baa1	4.38	12/15/2020	35,000	35,686
Cimarex Energy Co.	Baa3	4.38	6/1/2024	645,000	650,324
Cinemark USA Inc.	B2	4.88	6/1/2023	9,643,000	9,448,935
Cintas Corporation No. 2	A3	3.70	4/1/2027	1,110,000	1,088,796
Cisco Systems, Inc.	A1	5.50	1/15/2040	600,000	713,496
Citibank N.A.	A1	2.60	11/9/2018	15,233,000	15,245,394
Citibank N.A.	A1	3.05	5/1/2020	3,190,000	3,188,836
Citibank N.A.	A1	2.83	6/12/2020	9,300,000	9,327,133
Citibank N.A.	A1	2.71	2/12/2021	5,800,000	5,804,046
Citigroup, Inc.	Baa1	2.05	12/7/2018	950,000	948,180
Citigroup, Inc.	Baa1	3.25	6/7/2019	10,000,000	10,061,624
Citigroup, Inc.	Baa1	2.65	10/26/2020	300,000	295,932
Citigroup, Inc.	Baa1	3.57	5/4/2021	1,000,000	748,809
Citigroup, Inc.	Baa1	2.75	4/25/2022	1,070,000	1,035,704
Citigroup, Inc.	Baa1	3.32	4/25/2022	10,500,000	10,593,398
Citigroup, Inc.	Baa3	4.05	7/30/2022	210,000	211,134
Citigroup, Inc.	Baa1	3.06	10/27/2022	5,000,000	4,986,645
Citigroup, Inc.	Baa3	3.50	5/15/2023	100,000	97,791
Citigroup, Inc.	Baa1	3.73	9/1/2023	400,000	408,227
Citigroup, Inc.	Baa1	4.04	6/1/2024	1,200,000	1,206,495
Citigroup, Inc.	Baa1	3.70	1/12/2026	830,000	804,478

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Citigroup, Inc.	Baa1	3.70	1/12/2026	2,895,000	2,805,980
Citigroup, Inc.	Baa3	4.60	3/9/2026	325,000	324,533
Citigroup, Inc.	Baa1	3.40	5/1/2026	1,365,000	1,293,482
Citigroup, Inc.	Baa3	4.45	9/29/2027	2,725,000	2,680,397
Citigroup, Inc.	Baa1	3.67	7/24/2028	390,000	371,050
Citigroup, Inc.	Baa1	3.67	7/24/2028	945,000	899,082
Citigroup, Inc.	Baa1	4.08	4/23/2029	700,000	686,806
Citigroup, Inc.	Baa3	6.63	6/15/2032	2,060,000	2,427,141
Citigroup, Inc.	Baa3	4.75	5/18/2046	970,000	922,396
Citigroup, Inc.	Ba2	5.95	7/29/2049	1,010,000	1,027,675
Citigroup, Inc.	Ba2	5.95	7/29/2049	1,500,000	1,526,250
Citigroup, Inc.	Ba2	5.90	12/29/2049	975,000	992,063
Citigroup, Inc.	Ba2	6.25	12/29/2049	800,000	830,000
Citizens Bank N.A./R.I.	Baa1	2.30	12/3/2018	870,000	868,793
Citizens Bank N.A./R.I.	Baa1	2.89	5/26/2020	5,000,000	5,013,868
Citizens Bank N.A./R.I.	Baa1	2.55	5/13/2021	1,100,000	1,072,775
Citizens Financial Group	Baa2	4.30	12/3/2025	2,550,000	2,533,609
Citizens Financial Group	Ba1	6.00	12/31/2099	3,405,000	3,430,538
CMS Energy Corp.	Baa1	3.00	5/15/2026	230,000	214,942
CNA Financial Corp.	Baa2	3.95	5/15/2024	1,800,000	1,799,703
Colorado Interstate Gas Co.	Baa3	4.15	8/15/2026	470,000	456,447
Concho Resources Inc.	Baa3	4.88	10/1/2047	775,000	781,303
ConocoPhillips Holding Co.	Baa1	6.95	4/15/2029	500,000	616,178
Consolidated Edison Co. of New York Inc.	A2	2.74	6/25/2021	300,000	300,267
Consolidated Edison, Inc.	A3	2.00	5/15/2021	980,000	945,653
Constellation Brands, Inc.	Baa3	4.75	11/15/2024	3,035,000	3,150,910
Constellation Brands, Inc.	Baa3	3.70	12/6/2026	1,815,000	1,751,381
Continental Airlines	Baa1	8.05	5/1/2022	78,204	82,599
Continental Airlines	Baa1	7.71	10/2/2022	100,235	107,312
Continental Airlines	Baa1	7.71	10/2/2022	444,795	476,197
Continental Airlines	A3	5.98	10/19/2023	17,534	18,563
Continental Airlines	A3	5.98	10/19/2023	487,442	516,054
Continental Resources Inc.	Ba2	4.50	4/15/2023	155,000	157,291
CoreCivic, Inc.	Ba1	4.63	5/1/2023	3,170,000	3,074,900
Crown Americas/Capital Corp.	Ba3	4.50	1/15/2023	1,425,000	1,396,500
Crown Castle International Corp.	Baa3	4.88	4/15/2022	1,400,000	1,443,280
Crown Castle International Corp.	Baa3	4.88	4/15/2022	1,950,000	2,010,282
Crown Cork & Seal Co., Inc.	B1	7.38	12/15/2026	837,000	903,960
CVR Refining LLC/Coffeyville Finance, Inc.	B1	6.50	11/1/2022	8,073,000	8,234,460
CVS Health Corp.	Baa1	3.13	3/9/2020	5,000,000	4,993,542
CVS Health Corp.	Baa1	3.05	3/9/2021	5,000,000	5,025,205
CVS Health Corp.	Baa1	3.50	7/20/2022	100,000	99,119
CVS Health Corp.	Baa1	4.00	12/5/2023	100,000	100,416
CVS Health Corp.	Baa1	4.10	3/25/2025	250,000	248,675
CVS Health Corp.	Baa1	4.30	3/25/2028	800,000	789,127
CVS Health Corp.	Baa1	4.78	3/25/2038	150,000	147,536
CVS Health Corp.	Baa1	4.78	3/25/2038	340,000	334,414
CVS Health Corp.	Baa1	4.78	3/25/2038	1,460,000	1,436,014
CVS Health Corp.	Baa1	5.13	7/20/2045	505,000	511,707
CVS Health Corp.	Baa1	5.05	3/25/2048	100,000	101,770
CVS Health Corp.	Baa1	5.05	3/25/2048	755,000	768,361
CVS Health Corp.	Baa1	5.05	3/25/2048	1,465,000	1,490,925
CVS Pass Through Trust	Baa1	7.51	1/10/2032	775,691	909,364
CVS Pass Through Trust	Baa1	4.70	1/10/2036	3,363,998	3,300,755
D.R. Horton, Inc.	Baa3	4.38	9/15/2022	100,000	102,195
Darling Ingredients, Inc.	Ba3	5.38	1/15/2022	650,000	658,125
Dartmouth-Hitchcock Health	A2	4.18	8/1/2048	1,200,000	1,200,737
DaVita, Inc.	Ba3	5.75	8/15/2022	7,126,000	7,246,287
DaVita, Inc.	Ba3	5.13	7/15/2024	8,813,000	8,548,610
DaVita, Inc.	Ba3	5.00	5/1/2025	1,052,000	990,195
DaVita, Inc.	Ba3	5.00	5/1/2025	3,428,000	3,226,605
Dell International LLC/EMC Corp.	Baa3	3.48	6/1/2019	255,000	255,642
Dell International LLC/EMC Corp.	Baa3	3.48	6/1/2019	410,000	411,033
Dell International LLC/EMC Corp.	Baa3	3.48	6/1/2019	450,000	451,133
Dell International LLC/EMC Corp.	Baa3	4.42	6/15/2021	450,000	456,580
Dell International LLC/EMC Corp.	Baa3	4.42	6/15/2021	2,900,000	2,942,405
Dell International LLC/EMC Corp.	Baa3	4.42	6/15/2021	10,000,000	10,146,225
Dell International LLC/EMC Corp.	Ba2	7.13	6/15/2024	625,000	662,143
Dell International LLC/EMC Corp.	Baa3	6.02	6/15/2026	300,000	315,117
Delta Air Lines	A1	6.20	1/2/2020	52,516	52,516
Delta Air Lines	A1	4.95	11/23/2020	603,276	608,886
Delta Air Lines	Baa3	2.60	12/4/2020	1,600,000	1,565,293
Depository Trust & Clearing Corp.	A2	4.88	12/29/2049	1,000,000	1,010,000
Devon Energy Corp.	Ba1	5.60	7/15/2041	70,000	75,507
Devon Energy Corp.	Ba1	5.00	6/15/2045	45,000	45,778
Digital Realty Trust LP	Baa2	2.75	2/1/2023	495,000	471,489

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Digital Realty Trust LP	Baa2	3.70	8/15/2027	1,780,000	1,691,582
Discover Bank	Baa3	2.60	11/13/2018	10,000,000	9,994,212
Discover Bank	Baa3	3.45	7/27/2026	610,000	566,008
Discover Financial Services	Ba1	3.85	11/21/2022	420,000	418,200
Discovery Communications	Baa3	3.50	6/15/2022	1,000,000	990,284
Discovery Communications	Baa3	3.25	4/1/2023	3,900,000	3,782,497
Discovery Communications	Baa3	4.90	3/11/2026	11,342,000	11,632,991
Discovery Communications	Baa3	5.00	9/20/2037	150,000	144,428
DISH DBS Corp.	B1	7.75	7/1/2026	750,000	657,188
Dollar Tree Inc.	Baa3	3.06	4/17/2020	700,000	701,431
Dominion Energy Gas Holdings	A2	2.93	6/15/2021	500,000	499,716
Dominion Energy Gas Holdings	A2	4.80	11/1/2043	30,000	30,768
Dominion Energy, Inc.	Baa3	1.50	7/1/2020	4,650,000	4,581,803
Dow Chemical Co.	Baa2	4.25	11/15/2020	500,000	510,733
Dow Chemical Co.	Baa2	4.25	11/15/2020	2,010,000	2,053,145
Dow Chemical Co.	Baa2	5.25	11/15/2041	500,000	525,865
DPL, Inc.	Ba2	7.25	10/15/2021	325,000	350,951
Dr Pepper Snapple Group, Inc.	Baa2	2.55	9/15/2026	3,510,000	3,072,142
Duke Energy Corp.	Baa1	2.65	9/1/2026	430,000	387,289
Duke Energy Corp.	Baa1	2.65	9/1/2026	2,700,000	2,431,815
Duke Energy Florida LLC	A1	3.40	10/1/2046	460,000	403,410
Duke Energy Progress LLC	Aa3	3.70	10/15/2046	160,000	147,253
Duke University Health	Aa2	3.92	6/1/2047	175,000	171,955
Dun & Bradstreet Corp.	Ba1	4.00	6/15/2020	12,608,000	12,696,433
Dun & Bradstreet Corp.	Ba1	4.38	12/1/2022	2,630,000	2,609,482
Duquesne Light Holdings	Baa3	5.90	12/1/2021	3,495,000	3,706,911
Dynegy, Inc.	Ba3	7.63	11/1/2024	1,400,000	1,492,750
E.I. DuPont de Nemours & Co.	A3	2.20	5/1/2020	5,500,000	5,421,263
E.I. DuPont de Nemours & Co.	A3	2.89	5/1/2020	7,473,000	7,498,543
E.I. DuPont de Nemours & Co.	A3	2.89	5/1/2020	10,000,000	10,034,181
eBay, Inc.	Baa1	2.84	8/1/2019	2,000,000	2,004,060
eBay, Inc.	Baa1	2.75	1/30/2023	500,000	481,701
El Paso Natural Gas	Baa3	7.50	11/15/2026	175,000	206,112
Eli Lilly & Co.	A2	2.75	6/1/2025	660,000	628,614
Emera US Finance, L.P.	Baa3	2.70	6/15/2021	1,400,000	1,362,637
Emera US Finance, L.P.	Baa3	3.55	6/15/2026	215,000	202,436
Encompass Health Corp	B1	5.75	11/1/2024	8,968,000	8,973,201
Endeavor Energy Resources LP / EER Finance Inc.	B3	5.50	1/30/2026	800,000	776,000
Energizer Gamma Acquisition Inc.	B2	6.38	7/15/2026	10,000,000	10,168,750
Energy Transfer Equity	Ba2	5.50	6/1/2027	691,000	691,000
Energy Transfer Partners	Baa3	4.75	1/15/2026	595,000	589,940
Energy Transfer Partners	Baa3	4.75	1/15/2026	2,800,000	2,776,187
Energy Transfer Partners	Baa3	6.00	6/15/2048	210,000	209,976
EnLink Midstream Partners	Ba1	4.40	4/1/2024	1,410,000	1,356,373
Entergy Mississippi, Inc.	A2	2.85	6/1/2028	130,000	119,173
Enterprise Products Operating LLC	Baa2	5.38	2/15/2078	2,285,000	2,082,975
EQT Corp.	Baa3	2.50	10/1/2020	5,150,000	5,031,958
EQT Corp.	Baa3	3.08	10/1/2020	7,500,000	7,503,862
Equinix Inc.	B1	5.88	1/15/2026	1,360,000	1,377,680
ERAC USA Finance L.L.C.	Baa1	3.30	12/1/2026	380,000	357,216
ERAC USA Finance L.L.C.	Baa1	6.70	6/1/2034	30,000	36,024
ERAC USA Finance L.L.C.	Baa1	7.00	10/15/2037	385,000	481,135
ESH Hospitality, Inc.	B1	5.25	5/1/2025	1,325,000	1,278,625
Estee Lauder Co., Inc.	A2	1.80	2/7/2020	1,720,000	1,691,483
Expedia, Inc.	Ba1	5.95	8/15/2020	4,814,000	5,053,927
Expedia, Inc.	Ba1	4.50	8/15/2024	7,237,000	7,228,114
Expedia, Inc.	Ba1	5.00	2/15/2026	2,943,000	2,997,719
Expedia, Inc.	Ba1	3.80	2/15/2028	6,000,000	5,494,486
Express Scripts Holding Co.	Baa2	3.07	11/30/2020	8,925,000	8,930,561
Express Scripts Holding Co.	Baa2	3.05	11/30/2022	840,000	809,740
Express Scripts Holding Co.	Baa2	4.50	2/25/2026	1,580,000	1,568,546
Exxon Mobil Corp.	Aaa	2.71	3/6/2025	1,210,000	1,162,131
Fidelity National Information Services, Inc.	Baa2	3.63	10/15/2020	452,000	454,850
Fifth Third Bank/Cincinnati OH	A3	2.20	10/30/2020	3,100,000	3,029,774
First Data Corp.	Ba2	5.38	8/15/2023	860,000	867,955
First Data Corp.	B2	7.00	12/1/2023	2,200,000	2,291,476
First Data Corp.	B2	7.00	12/1/2023	6,600,000	6,874,428
First Data Corp.	Ba2	5.00	1/15/2024	1,120,000	1,111,600
First Midwest Bancorp	Baa2	5.88	9/29/2026	445,000	466,182
FirstEnergy Corp.	Baa3	3.90	7/15/2027	1,035,000	1,004,063
FirstEnergy Corp.	Baa3	4.85	7/15/2047	230,000	235,169
FirstEnergy Transmission	Baa2	5.45	7/15/2044	160,000	179,077
Fiserv, Inc.	Baa2	4.63	10/1/2020	807,000	829,997
Flagstar Bancorp, Inc.	NR	6.13	7/15/2021	445,000	466,176
Florida Power & Light Co.	Aa2	3.70	12/1/2047	560,000	526,765
Ford Holdings L.L.C.	Baa2	9.30	3/1/2030	415,000	540,064

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Ford Motor Co.	Baa2	9.22	9/15/2021	1,005,000	1,168,082
Ford Motor Co.	Baa2	7.13	11/15/2025	790,000	904,398
Ford Motor Co.	Baa2	7.45	7/16/2031	1,710,000	2,009,318
Ford Motor Co.	Baa2	4.75	1/15/2043	395,000	341,404
Ford Motor Co.	Baa2	5.29	12/8/2046	170,000	157,544
Ford Motor Credit Co., L.L.C.	Baa2	2.94	1/8/2019	600,000	600,144
Ford Motor Credit Co., L.L.C.	Baa2	3.16	3/12/2019	200,000	200,625
Ford Motor Credit Co., L.L.C.	Baa2	3.33	1/9/2020	10,275,000	10,347,872
Ford Motor Credit Co., L.L.C.	Baa2	2.34	11/2/2020	7,500,000	7,303,494
Ford Motor Credit Co., L.L.C.	Baa2	5.75	2/1/2021	200,000	209,857
Ford Motor Credit Co., L.L.C.	Baa2	3.61	3/28/2022	1,675,000	1,693,831
Ford Motor Credit Co., L.L.C.	Baa2	4.13	8/4/2025	1,800,000	1,754,802
Ford Motor Credit Co., L.L.C.	Baa2	3.82	11/2/2027	550,000	510,386
Forest Laboratories, L.L.C.	Baa3	4.88	2/15/2021	233,000	239,814
Gap, Inc.	Baa2	5.95	4/12/2021	14,833,000	15,534,291
General Dynamics Corp.	A2	2.88	5/11/2020	1,300,000	1,298,587
General Dynamics Corp.	A2	2.88	5/11/2020	10,000,000	9,989,132
General Dynamics Corp.	A2	3.00	5/11/2021	1,560,000	1,554,988
General Electric Co.	A2	3.15	4/15/2020	5,550,000	5,586,419
General Motors Co.	Baa3	4.88	10/2/2023	505,000	519,158
General Motors Co.	Baa3	4.00	4/1/2025	2,250,000	2,183,767
General Motors Co.	Baa3	5.15	4/1/2038	1,250,000	1,189,650
General Motors Co.	Baa3	6.25	10/2/2043	305,000	316,073
General Motors Financial Co., Inc.	Baa3	2.40	5/9/2019	8,000,000	7,962,721
General Motors Financial Co., Inc.	Baa3	3.58	10/4/2019	100,000	101,017
General Motors Financial Co., Inc.	Baa3	3.58	10/4/2019	5,000,000	5,050,868
General Motors Financial Co., Inc.	Baa3	3.20	7/13/2020	2,000,000	1,990,568
General Motors Financial Co., Inc.	Baa3	3.20	7/13/2020	5,000,000	4,976,419
General Motors Financial Co., Inc.	Baa3	3.70	11/24/2020	1,160,000	1,166,315
General Motors Financial Co., Inc.	Baa3	3.19	4/9/2021	90,000	90,468
General Motors Financial Co., Inc.	Baa3	3.55	4/9/2021	65,000	64,789
General Motors Financial Co., Inc.	Baa3	3.20	7/6/2021	1,000,000	986,989
General Motors Financial Co., Inc.	Baa3	3.90	1/14/2022	300,000	307,395
General Motors Financial Co., Inc.	Baa3	3.45	4/10/2022	345,000	339,004
General Motors Financial Co., Inc.	Baa3	3.70	5/9/2023	235,000	230,548
General Motors Financial Co., Inc.	Baa3	3.70	5/9/2023	4,000,000	3,924,220
General Motors Financial Co., Inc.	Baa3	3.85	1/5/2028	1,050,000	970,231
Georgia Power Co.	A3	4.75	9/1/2040	210,000	226,703
Gilead Sciences, Inc.	A3	2.50	9/1/2023	395,000	376,550
Gilead Sciences, Inc.	A3	5.65	12/1/2041	75,000	87,954
Global Partners/GLP Finance	B2	7.00	6/15/2023	750,000	744,375
Goldman Sachs Bank USA	A1	3.20	6/5/2020	540,000	541,572
Goldman Sachs Group, Inc.	A3	3.44	11/15/2018	16,010,000	16,069,788
Goldman Sachs Group, Inc.	A3	3.54	9/15/2020	200,000	203,002
Goldman Sachs Group, Inc.	A3	3.54	9/15/2020	2,100,000	2,131,516
Goldman Sachs Group, Inc.	A3	3.54	9/15/2020	5,000,000	5,075,038
Goldman Sachs Group, Inc.	A3	3.54	9/15/2020	5,100,000	5,176,539
Goldman Sachs Group, Inc.	A3	3.72	4/23/2021	7,500,000	7,663,685
Goldman Sachs Group, Inc.	A3	3.72	4/23/2021	8,782,000	8,973,664
Goldman Sachs Group, Inc.	A3	5.25	7/27/2021	1,500,000	1,576,396
Goldman Sachs Group, Inc.	A3	5.75	1/24/2022	675,000	722,361
Goldman Sachs Group, Inc.	A3	3.47	4/26/2022	15,000,000	15,147,067
Goldman Sachs Group, Inc.	A3	2.88	10/31/2022	500,000	488,110
Goldman Sachs Group, Inc.	A3	4.00	3/3/2024	875,000	875,612
Goldman Sachs Group, Inc.	A3	3.85	7/8/2024	1,300,000	1,289,080
Goldman Sachs Group, Inc.	A3	3.50	1/23/2025	2,390,000	2,307,976
Goldman Sachs Group, Inc.	A3	3.75	5/22/2025	600,000	584,978
Goldman Sachs Group, Inc.	A3	3.75	2/25/2026	3,060,000	2,964,830
Goldman Sachs Group, Inc.	A3	3.50	11/16/2026	2,875,000	2,708,867
Goldman Sachs Group, Inc.	A3	3.85	1/26/2027	200,000	192,066
Goldman Sachs Group, Inc.	A3	3.85	1/26/2027	580,000	556,990
Goldman Sachs Group, Inc.	A3	4.11	10/28/2027	400,000	407,989
Goldman Sachs Group, Inc.	A3	4.22	5/1/2029	100,000	98,491
Goldman Sachs Group, Inc.	Baa2	6.75	10/1/2037	440,000	522,210
Goldman Sachs Group, Inc.	Baa2	6.75	10/1/2037	1,819,000	2,158,865
Goldman Sachs Group, Inc.	A3	6.25	2/1/2041	10,000	11,676
Goldman Sachs Group, Inc.	Baa2	5.15	5/22/2045	925,000	920,580
Goldman Sachs Group, Inc.	Ba1	5.38	12/29/2049	1,500,000	1,526,250
Goodman US Finance Three LLC	Baa1	3.70	3/15/2028	800,000	754,639
Goodyear Tire & Rubber	Ba3	5.00	5/31/2026	1,555,000	1,446,150
Great Plains Energy, Inc.	Baa2	4.85	6/1/2021	3,000,000	3,079,627
Great Plains Energy, Inc.	Baa2	5.29	6/15/2022	580,000	608,224
Griffon Corp.	B2	5.25	3/1/2022	190,000	184,851
Harley Davidson Financial Services	A3	2.25	1/15/2019	5,000,000	4,986,399
Harley Davidson Financial Services	A3	2.85	1/15/2021	1,225,000	1,205,830
Hartford Financial Services Group	Baa1	6.63	3/30/2040	1,880,000	2,374,549

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Hasbro Inc.	Baa1	3.50	9/15/2027	1,555,000	1,438,468
HCA, Inc.	Ba2	5.38	2/1/2025	1,575,000	1,550,903
HCA, Inc.	Ba2	5.88	2/15/2026	200,000	201,750
HCA, Inc.	Ba1	4.50	2/15/2027	125,000	117,656
Helmerich & Payne International	Baa1	4.65	3/15/2025	1,150,000	1,187,389
Home Depot Inc.	A2	2.47	6/5/2020	10,201,000	10,228,181
Honeywell International	A2	1.40	10/30/2019	4,720,000	4,637,603
Honeywell International	A2	2.40	10/30/2019	15,266,000	15,288,044
Hospitality Properties Trust	Baa2	4.25	2/15/2021	700,000	704,698
Host Hotels & Resorts LP	Baa2	6.00	10/1/2021	2,002,000	2,123,686
Host Hotels & Resorts LP	Baa2	5.25	3/15/2022	971,000	1,011,580
Host Hotels & Resorts LP	Baa2	4.75	3/1/2023	3,497,000	3,583,279
Host Hotels & Resorts LP	Baa2	3.75	10/15/2023	9,287,000	9,102,290
Hot Topic, Inc.	B3	9.25	6/15/2021	300,000	286,125
HP Enterprise Co.	Baa2	2.85	10/5/2018	273,000	273,396
HP Enterprise Co.	Baa2	4.25	10/5/2018	7,970,000	8,004,837
Humana, Inc.	Baa3	3.85	10/1/2024	925,000	923,312
Huntington Bancshares	Baa1	2.60	8/2/2018	720,000	720,000
Huntington Ingalls Industries	Baa3	5.00	11/15/2025	1,760,000	1,820,350
Hyatt Hotels Corp.	Baa2	4.85	3/15/2026	3,000,000	3,105,566
IBM Corp.	A1	2.73	2/12/2019	16,000,000	16,041,227
IBM Corp.	A1	2.60	1/27/2020	5,000,000	5,015,524
IBM Corp.	A1	2.75	12/21/2020	850,000	1,161,064
IBM Credit LLC	A1	2.52	2/5/2021	10,000,000	10,014,074
Indiana University Health Inc Obligated Group	Aa2	3.97	11/1/2048	1,075,000	1,082,745
Ingredion, Inc.	Baa1	3.20	10/1/2026	1,775,000	1,648,611
Intel Corp.	A1	2.44	5/11/2020	10,811,000	10,820,591
Intel Corp.	A1	2.71	5/11/2022	10,995,000	11,063,266
International Lease Finance Corp.	Baa2	7.13	9/1/2018	300,000	301,957
International Lease Finance Corp.	Baa3	5.88	4/1/2019	3,505,000	3,576,733
International Lease Finance Corp.	Baa3	6.25	5/15/2019	100,000	102,527
International Lease Finance Corp.	Baa3	8.25	12/15/2020	135,000	148,601
International Lease Finance Corp.	Baa3	8.25	12/15/2020	200,000	220,150
International Paper Co.	Baa2	6.00	11/15/2041	405,000	447,167
IPALCO Enterprises, Inc.	Baa3	3.45	7/15/2020	855,000	851,306
IPALCO Enterprises, Inc.	Baa3	3.45	7/15/2020	1,500,000	1,493,520
J.P. Morgan Chase & Co.	A3	6.30	4/23/2019	130,000	133,657
J.P. Morgan Chase & Co.	A3	3.32	1/23/2020	3,000,000	3,035,971
J.P. Morgan Chase & Co.	A3	3.56	10/29/2020	9,000,000	9,172,600
J.P. Morgan Chase & Co.	A3	3.78	3/1/2021	1,300,000	1,336,088
J.P. Morgan Chase & Co.	A3	3.78	3/1/2021	1,300,000	1,336,088
J.P. Morgan Chase & Co.	A3	3.78	3/1/2021	5,000,000	5,138,801
J.P. Morgan Chase & Co.	A3	3.78	3/1/2021	12,111,000	12,447,204
J.P. Morgan Chase & Co.	A3	3.42	6/7/2021	12,670,000	12,907,724
J.P. Morgan Chase & Co.	A3	3.30	4/1/2026	500,000	478,397
J.P. Morgan Chase & Co.	A3	3.30	4/1/2026	785,000	751,083
J.P. Morgan Chase & Co.	A3	3.20	6/15/2026	740,000	699,735
J.P. Morgan Chase & Co.	A3	3.20	6/15/2026	1,090,000	1,030,691
J.P. Morgan Chase & Co.	A3	2.95	10/1/2026	840,000	780,271
J.P. Morgan Chase & Co.	A3	2.95	10/1/2026	990,000	919,606
J.P. Morgan Chase & Co.	Baa1	4.25	10/1/2027	2,605,000	2,585,949
J.P. Morgan Chase & Co.	A3	3.54	5/1/2028	1,900,000	1,819,046
J.P. Morgan Chase & Co.	A3	6.40	5/15/2038	655,000	803,258
J.P. Morgan Chase & Co.	A3	5.50	10/15/2040	330,000	367,036
J.P. Morgan Chase & Co.	Baa3	5.83	12/29/2049	700,000	705,250
J.P. Morgan Chase & Co.	Baa3	5.83	12/29/2049	1,000,000	1,007,500
J.P. Morgan Chase & Co.	Baa3	5.15	12/29/2049	1,500,000	1,477,500
J.P. Morgan Chase & Co.	Baa3	6.13	12/31/2049	4,175,000	4,289,813
J2 Cloud LLC/Global, Inc.	Ba3	6.00	7/15/2025	9,310,000	9,426,375
Jefferies Group, L.L.C.	Baa3	6.25	1/15/2036	285,000	292,180
Jefferies Group, L.L.C.	Baa3	6.50	1/20/2043	285,000	295,504
JM Smucker Co.	Baa2	4.25	3/15/2035	900,000	855,120
John Deere Capital Corp.	A2	2.90	1/8/2019	7,980,000	8,000,838
John Deere Capital Corp.	A2	1.25	10/9/2019	2,250,000	2,208,477
John Deere Capital Corp.	A2	2.62	10/9/2019	3,000,000	3,006,956
John Deere Capital Corp.	A2	2.63	3/13/2020	4,567,000	4,577,599
Johnson & Johnson	Aaa	2.57	3/1/2019	13,470,000	13,497,175
JPMorgan Chase & Co	A3	2.99	1/28/2019	16,000,000	16,048,404
JPMorgan Chase & Co	A3	2.88	3/9/2021	5,000,000	5,015,595
JPMorgan Chase & Co	A3	2.94	6/18/2022	1,100,000	1,099,604
JPMorgan Chase & Co	A3	3.22	3/1/2025	1,000,000	964,727
JPMorgan Chase & Co	A3	3.78	2/1/2028	1,515,000	1,478,117
JPMorgan Chase & Co	A3	3.51	1/23/2029	1,130,000	1,070,624
JPMorgan Chase & Co	A3	4.01	4/23/2029	570,000	562,399
JPMorgan Chase & Co	A3	3.96	11/15/2048	480,000	431,587
JPMorgan Chase Bank NA	Aa3	2.65	2/1/2021	8,500,000	8,507,298

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
JPMorgan Chase Bank NA	Aa3	3.09	4/26/2021	3,000,000	2,992,969
Juniper Networks Inc.	Baa2	3.30	6/15/2020	10,725,000	10,712,326
Juniper Networks Inc.	Baa2	4.35	6/15/2025	4,804,000	4,789,231
Kaiser Aluminum Corp.	Ba3	5.88	5/15/2024	5,985,000	6,104,700
KB Home	B1	7.00	12/15/2021	2,400,000	2,520,000
Keurig Dr Pepper Inc.	Baa2	3.55	5/25/2021	720,000	720,636
Keurig Dr Pepper Inc.	Baa2	3.55	5/25/2021	3,000,000	3,002,650
Key Bank N.A.	A3	3.14	11/22/2021	5,000,000	5,058,415
KeyCorp	Baa1	5.10	3/24/2021	185,000	193,156
KFC Holding/Pizza Hut Holdings LLC/Taco Bell America LLC	B1	5.00	6/1/2024	1,201,000	1,185,627
KFC Holding/Pizza Hut Holdings LLC/Taco Bell America LLC	B1	5.25	6/1/2026	1,487,000	1,464,695
Kilroy Realty LP	Baa2	3.45	12/15/2024	4,900,000	4,704,103
Kimberly Clark Corp.	A2	2.75	2/15/2026	1,185,000	1,113,831
Kinder Morgan Energy Partners	Baa3	6.85	2/15/2020	100,000	105,297
Kinder Morgan Energy Partners	Baa3	6.50	2/1/2037	90,000	97,162
Kinder Morgan Energy Partners	Baa3	6.50	9/1/2039	250,000	269,749
Kinder Morgan, Inc.	Baa3	5.63	11/15/2023	1,000,000	1,064,859
KLA-Tencor Corp.	Baa2	4.13	11/1/2021	5,435,000	5,529,686
KLA-Tencor Corp.	Baa2	4.65	11/1/2024	9,661,000	9,984,573
Kohl's Corp.	Baa2	4.75	12/15/2023	662,000	674,636
Kohl's Corp.	Baa2	4.25	7/17/2025	9,954,000	9,905,086
Kraft Heinz Foods Co.	Baa3	2.00	7/2/2018	100,000	100,000
Kraft Heinz Foods Co.	Baa3	6.13	8/23/2018	226,000	227,153
Kraft Heinz Foods Co.	Baa3	3.38	6/15/2021	955,000	956,585
Kraft Heinz Foods Co.	Baa2	4.88	2/15/2025	1,487,000	1,516,029
Kraft Heinz Foods Co.	Baa3	3.95	7/15/2025	14,321,000	13,920,061
Kraft Heinz Foods Co.	Baa3	3.00	6/1/2026	135,000	121,571
Kraft Heinz Foods Co.	Baa3	3.00	6/1/2026	4,000,000	3,602,095
Kraft Heinz Foods Co.	Baa3	5.00	7/15/2035	100,000	98,511
Kraft Heinz Foods Co.	Baa3	5.00	7/15/2035	750,000	738,832
Kraft Heinz Foods Co.	Baa3	5.20	7/15/2045	100,000	97,283
Kraft Heinz Foods Co.	Baa3	4.38	6/1/2046	110,000	95,161
Kroger Co.	Baa1	5.15	8/1/2043	350,000	353,354
Kroger Co.	Baa1	4.45	2/1/2047	500,000	454,763
Kroger Co.	Baa1	4.65	1/15/2048	400,000	377,707
L Brands, Inc.	Ba1	6.63	4/1/2021	350,000	369,250
L Brands, Inc.	Ba1	5.63	2/15/2022	1,526,000	1,548,890
L Brands, Inc.	Ba1	5.63	10/15/2023	6,441,000	6,561,769
L Brands, Inc.	Ba1	5.63	10/15/2023	8,543,000	8,703,181
L Brands, Inc.	Ba1	5.25	2/1/2028	450,000	399,938
L Brands, Inc.	Ba1	6.75	7/1/2036	875,000	770,000
L3 Technologies, Inc.	Baa3	4.95	2/15/2021	233,000	238,855
L3 Technologies, Inc.	Baa3	3.95	5/28/2024	4,750,000	4,691,081
L3 Technologies, Inc.	Baa3	3.85	12/15/2026	1,738,000	1,672,418
Laboratory Corp. of America	Baa2	3.25	9/1/2024	4,929,000	4,765,348
Laboratory Corp. of America	Baa2	3.60	9/1/2027	625,000	593,941
Laboratory Corp. of America	Baa2	4.70	2/1/2045	550,000	538,106
Laboratory Corp. of America Holdings	Baa2	3.75	8/23/2022	5,923,000	5,959,144
Laboratory Corp. of America Holdings	Baa2	4.00	11/1/2023	554,000	559,811
Lamar Media Corp.	Ba3	5.00	5/1/2023	1,040,000	1,054,300
Lear Corp.	Baa3	5.38	3/15/2024	275,000	285,246
Lennar Corp.	Ba1	5.25	6/1/2026	1,083,000	1,061,340
Level 3 Financing, Inc.	Ba3	5.25	3/15/2026	2,330,000	2,216,063
Liberty Mutual Group, Inc.	Baa2	4.25	6/15/2023	765,000	772,732
Liberty Mutual Group, Inc.	Baa2	6.50	3/15/2035	2,917,000	3,483,891
Liberty Mutual Group, Inc.	Baa2	6.50	5/1/2042	435,000	531,060
Liberty Property L.P.	Baa1	3.25	10/1/2026	3,300,000	3,073,072
LIN Television Corp.	B3	5.88	11/15/2022	990,000	1,009,800
Lincoln National Corp.	Baa1	6.30	10/9/2037	230,000	273,592
Lockheed Martin Corp.	Baa1	2.90	3/1/2025	1,515,000	1,441,477
Lockheed Martin Corp.	Baa1	3.55	1/15/2026	1,090,000	1,071,227
Lowe's Cos., Inc.	A3	2.94	9/14/2018	15,985,000	16,003,877
Lowe's Cos., Inc.	A3	2.50	4/15/2026	305,000	279,000
M/I Homes Inc.	B1	6.75	1/15/2021	1,250,000	1,288,800
Magellan Midstream Partners	Baa1	4.25	9/15/2046	65,000	60,330
Manufacturers & Traders Trust Co.	A3	2.94	5/18/2022	14,000,000	14,123,143
Marathon Petroleum Corp.	Baa2	6.50	3/1/2041	3,070,000	3,575,167
Markel Corp.	Baa2	5.00	3/30/2043	105,000	107,511
Markel Corp.	Baa2	5.00	4/5/2046	310,000	315,470
Marriott International	Baa2	3.13	10/15/2021	300,000	296,649
Marriott International	Baa2	3.13	10/15/2021	1,200,000	1,186,598
Marriott International	Baa2	3.13	6/15/2026	810,000	752,870
Martin Marietta Materials Inc.	Baa3	2.82	12/20/2019	2,350,000	2,353,877
Martin Marietta Materials Inc.	Baa3	4.25	12/15/2047	910,000	788,657
Masco Corp.	Baa3	5.95	3/15/2022	2,020,000	2,160,933
Masco Corp.	Baa3	4.45	4/1/2025	10,615,000	10,650,759

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Masco Corp.	Baa3	4.38	4/1/2026	1,623,000	1,617,144
Masco Corp.	Baa3	4.50	5/15/2047	670,000	586,473
Medtronic, Inc.	A3	3.50	3/15/2025	876,000	866,816
Meritage Homes Corp.	Ba2	7.00	4/1/2022	1,000,000	1,077,500
Meritage Homes Corp.	Ba2	6.00	6/1/2025	850,000	860,625
MetLife, Inc.	A3	4.75	2/8/2021	945,000	981,430
MetLife, Inc.	A3	5.88	2/6/2041	1,945,000	2,276,162
MGM Growth/MGM Finance	B1	4.50	9/1/2026	900,000	835,875
Micron Technology, Inc.	Ba2	5.50	2/1/2025	289,000	300,921
Microsoft Corp.	Aaa	1.85	2/6/2020	7,650,000	7,552,251
Microsoft Corp.	Aaa	2.00	8/8/2023	2,240,000	2,114,442
Microsoft Corp.	Aaa	2.88	2/6/2024	1,525,000	1,492,977
Microsoft Corp.	Aaa	3.30	2/6/2027	2,740,000	2,698,024
Microsoft Corp.	Aaa	4.10	2/6/2037	1,330,000	1,385,695
Microsoft Corp.	Aaa	4.00	2/12/2055	135,000	133,933
Microsoft Corp.	Aaa	3.95	8/8/2056	625,000	610,973
Microsoft Corp.	Aaa	4.50	2/6/2057	1,460,000	1,584,875
Molson Coors Brewing Co.	Baa3	2.25	3/15/2020	10,000,000	9,841,595
Mondelez International Inc.	Baa1	3.00	5/7/2020	1,590,000	1,586,601
Monongahela Power Co.	A3	4.10	4/15/2024	800,000	818,696
Morgan Stanley	A3	5.41	7/28/2018	125,000	125,000
Morgan Stanley	A3	5.86	10/14/2018	205,000	203,719
Morgan Stanley	A3	3.87	11/9/2018	1,083,000	1,086,750
Morgan Stanley	A3	3.10	7/23/2019	5,000,000	5,025,175
Morgan Stanley	A3	5.63	9/23/2019	190,000	195,786
Morgan Stanley	A3	3.16	2/14/2020	15,955,000	16,003,376
Morgan Stanley	A3	3.16	2/14/2020	20,325,000	20,386,625
Morgan Stanley	A3	5.75	1/25/2021	255,000	269,598
Morgan Stanley	A3	2.50	4/21/2021	1,600,000	1,562,700
Morgan Stanley	A3	3.76	4/21/2021	7,500,000	7,681,155
Morgan Stanley	A3	3.54	1/20/2022	3,895,000	3,945,795
Morgan Stanley	A3	3.29	7/22/2022	5,000,000	5,040,273
Morgan Stanley	Baa2	4.88	11/1/2022	170,000	176,326
Morgan Stanley	Baa2	4.88	11/1/2022	9,250,000	9,594,213
Morgan Stanley	A3	3.76	10/24/2023	10,070,000	10,300,442
Morgan Stanley	A3	3.74	4/24/2024	1,000,000	994,000
Morgan Stanley	A3	3.88	4/29/2024	565,000	566,000
Morgan Stanley	A3	3.88	4/29/2024	700,000	701,239
Morgan Stanley	A3	4.00	7/23/2025	1,100,000	1,096,655
Morgan Stanley	Baa2	5.00	11/24/2025	240,000	248,790
Morgan Stanley	Baa2	5.00	11/24/2025	1,650,000	1,710,435
Morgan Stanley	A3	3.88	1/27/2026	200,000	196,871
Morgan Stanley	A3	3.88	1/27/2026	245,000	241,167
Morgan Stanley	A3	3.88	1/27/2026	1,275,000	1,255,054
Morgan Stanley	A3	6.25	8/9/2026	100,000	112,693
Morgan Stanley	Baa2	4.35	9/8/2026	2,350,000	2,317,928
Morgan Stanley	A3	3.59	7/22/2028	1,315,000	1,249,838
Morgan Stanley	A3	3.97	7/22/2038	1,740,000	1,612,244
Morgan Stanley	A3	6.38	7/24/2042	2,630,000	3,194,602
Morgan Stanley	Ba1	5.45	12/31/2049	1,200,000	1,215,756
Morgan Stanley	Ba1	5.45	12/31/2049	1,785,000	1,808,437
Mosaic Co.	Baa3	5.63	11/15/2043	205,000	206,499
Motorola Solutions Inc.	Baa3	3.75	5/15/2022	1,237,000	1,232,998
Motorola Solutions Inc.	Baa3	3.50	3/1/2023	457,000	442,646
Motorola Solutions Inc.	Baa3	4.00	9/1/2024	14,273,000	13,840,580
MPLX L.P.	Baa3	4.88	6/1/2025	1,810,000	1,860,989
MPLX L.P.	Baa3	4.13	3/1/2027	1,000,000	953,904
MPLX L.P.	Baa3	5.20	3/1/2047	340,000	337,832
MSCI, Inc.	Ba2	5.75	8/15/2025	3,750,000	3,862,500
Mylan Inc.	Baa3	3.13	1/15/2023	250,000	240,072
Nationstar Mortgage Holdings Inc.	B2	8.13	7/15/2023	900,000	913,500
Navient Corp.	Ba3	5.88	3/25/2021	1,300,000	1,319,500
New England Power Co	A3	3.80	12/5/2047	1,040,000	995,072
New York-Presbyterian Hospital	Aa3	4.02	8/1/2045	500,000	500,130
Newell Brands, Inc.	Baa3	4.20	4/1/2026	160,000	154,569
Newell Brands, Inc.	Baa3	4.20	4/1/2026	3,435,000	3,318,400
Newell Brands, Inc.	Baa3	5.50	4/1/2046	1,070,000	1,042,923
Newfield Exploration Co.	Ba2	5.63	7/1/2024	759,000	799,796
Newfield Exploration Co.	Ba2	5.38	1/1/2026	285,000	291,413
Newfield Exploration Co.	Ba2	5.38	1/1/2026	615,000	628,838
Nexstar Broadcasting, Inc.	B3	5.63	8/1/2024	1,265,000	1,223,888
NextEra Energy Capital	Baa1	2.30	4/1/2019	3,000,000	2,987,221
NextEra Energy Capital	Baa1	2.64	9/3/2019	1,510,000	1,512,898
NextEra Energy Capital	Baa1	2.80	1/15/2023	2,180,000	2,107,385
NGPL PipeCo LLC	Ba1	4.38	8/15/2022	25,000	24,750
NGPL PipeCo LLC	Ba1	4.88	8/15/2027	100,000	98,750

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
NiSource Finance Corp.	Baa2	5.95	6/15/2041	400,000	466,871
Noble Energy, Inc.	Baa3	5.25	11/15/2043	500,000	508,700
Northern States Power Minnesota	Aa3	3.40	8/15/2042	90,000	81,413
Northrop Grumman Corp.	Baa2	2.93	1/15/2025	500,000	474,682
Northwell Healthcare, Inc.	A3	6.15	11/1/2043	1,645,000	2,037,415
NRG Energy, Inc.	B1	6.25	5/1/2024	700,000	717,500
NRG Energy, Inc.	B1	7.25	5/15/2026	215,000	228,975
Omnicom Group, Inc.	Baa1	3.60	4/15/2026	16,631,000	15,914,139
ONEOK Inc.	Baa3	4.00	7/13/2027	500,000	483,802
ONEOK Inc.	Baa3	4.95	7/13/2047	780,000	759,438
ONEOK Partners, L.P.	Baa3	6.13	2/1/2041	500,000	547,580
Oracle Corp.	A1	2.93	1/15/2019	16,020,000	16,068,661
Oracle Corp.	A1	4.30	7/8/2034	220,000	224,261
Oracle Corp.	A1	3.80	11/15/2037	745,000	704,703
Oracle Corp.	A1	4.00	7/15/2046	350,000	330,253
O'Reilly Automotive, Inc.	Baa1	4.63	9/15/2021	3,500,000	3,615,569
Orlando Health Obligated Group	A2	3.78	10/1/2028	3,205,000	3,173,566
OUTFRONT Media Capital, L.L.C.	B1	5.63	2/15/2024	2,659,000	2,690,828
OUTFRONT Media Capital, L.L.C.	B1	5.88	3/15/2025	6,874,000	6,930,023
Pacific Gas & Electric Co.	A3	3.40	8/15/2024	1,300,000	1,215,122
Pacific Gas & Electric Co.	A3	3.30	12/1/2027	820,000	736,314
Pacific Gas & Electric Co.	A3	6.05	3/1/2034	120,000	129,584
PacifiCorp	A1	6.25	10/15/2037	80,000	102,018
Peachtree Funding Trust	Baa2	3.98	2/15/2025	1,250,000	1,216,210
Penske Automotive Group	B1	5.50	5/15/2026	9,752,000	9,556,960
Penske Truck Leasing Co. Lp / PTL Finance Corp.	Baa2	3.95	3/10/2025	900,000	889,504
PepsiCo, Inc.	A1	1.55	5/2/2019	5,165,000	5,126,181
PepsiCo, Inc.	A1	2.40	5/2/2019	15,830,000	15,839,188
PetSmart Inc.	B3	5.88	6/1/2025	475,000	365,798
Pfizer, Inc.	A1	1.70	12/15/2019	4,225,000	4,163,829
Philip Morris International, Inc.	A2	1.38	2/25/2019	6,690,000	6,640,695
Philip Morris International, Inc.	A2	3.38	8/11/2025	715,000	695,280
Phillips 66	A3	3.00	4/15/2019	5,000,000	5,002,213
Phillips 66	A3	2.92	2/26/2021	5,000,000	5,007,769
Phillips 66 Partners L.P.	Baa3	4.68	2/15/2045	400,000	374,954
Pilgrim's Pride Corp.	B1	5.75	3/15/2025	875,000	840,000
Pilgrim's Pride Corp.	B1	5.75	3/15/2025	9,801,000	9,408,960
Pioneer Natural Resource	Baa2	4.45	1/15/2026	1,205,000	1,239,078
Plains All American Pipeline	Ba1	4.65	10/15/2025	2,500,000	2,491,324
Plains All American Pipeline	Ba1	4.50	12/15/2026	385,000	376,865
Plains All American Pipeline	Ba1	4.70	6/15/2044	170,000	149,364
PNC Bank, N.A.	A2	2.00	5/19/2020	1,500,000	1,469,963
PNC Bank, N.A.	A2	2.69	5/19/2020	5,000,000	5,014,267
PNC Bank, N.A.	A2	2.69	5/19/2020	6,887,000	6,906,651
PNC Financial Services	A3	2.85	11/9/2022	125,000	121,658
Post Holdings, Inc.	B3	5.00	8/15/2026	1,385,000	1,291,513
Post Holdings, Inc.	B3	5.75	3/1/2027	1,065,000	1,033,050
PPL WEM Holdings Ltd./Western Power	Baa3	5.38	5/1/2021	4,073,000	4,236,824
Prestige Brands, Inc.	Caa1	6.38	3/1/2024	9,450,000	9,355,500
Priceline Group, Inc.	Baa1	3.60	6/1/2026	3,560,000	3,464,263
Principal Financial Group	Baa1	4.63	9/15/2042	70,000	70,421
Principal Financial Group	Baa1	4.30	11/15/2046	435,000	413,574
Private Export Funding	Aaa	1.88	7/15/2018	115,000	114,999
Procter & Gamble Co.	Aa3	2.63	11/1/2019	12,611,000	12,654,169
Protective Life Corp.	Baa1	8.45	10/15/2039	1,770,000	2,567,165
Prudential Financial Inc.	Baa1	3.88	3/27/2028	2,390,000	2,362,248
Prudential Financial Inc.	Baa1	4.42	3/27/2048	2,225,000	2,190,546
Public Service Colorado	A1	3.80	6/15/2047	1,110,000	1,054,149
Public Service Electric	Aa3	2.25	9/15/2026	1,610,000	1,454,585
Public Service Electric & Gas Co.	Aa3	3.60	12/1/2047	460,000	423,465
Public Service Electric & Gas Co.	Aa3	3.60	12/1/2047	2,400,000	2,209,385
Puget Energy, Inc.	Baa3	6.00	9/1/2021	2,225,000	2,379,606
Puget Energy, Inc.	Baa3	5.63	7/15/2022	1,450,000	1,537,880
PulteGroup, Inc.	Ba1	5.50	3/1/2026	775,000	767,250
PulteGroup, Inc.	Ba1	5.50	3/1/2026	4,250,000	4,207,500
Qualcomm, Inc.	A1	2.78	5/20/2020	5,000,000	5,048,230
Quest Diagnostics, Inc.	Baa2	4.25	4/1/2024	285,000	290,278
Quest Diagnostics, Inc.	Baa2	3.45	6/1/2026	1,585,000	1,507,385
Quest Diagnostics, Inc.	Baa2	5.75	1/30/2040	126,000	136,070
Quintiles IMS, Inc.	Ba3	4.88	5/15/2023	900,000	909,000
QVC, Inc.	Ba2	4.85	4/1/2024	1,274,000	1,264,423
QVC, Inc.	Ba2	4.45	2/15/2025	14,344,000	13,863,124
Radian Group, Inc.	Ba3	5.50	6/1/2019	100,000	100,875
Realty Income Corp.	A3	3.65	1/15/2028	1,000,000	957,788
Regency Energy Partners	Baa3	5.88	3/1/2022	100,000	105,760
Rockies Express Pipeline LLC	Ba1	5.63	4/15/2020	1,000,000	1,023,750

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
RPM International, Inc.	Baa3	6.13	10/15/2019	3,400,000	3,516,417
RPM International, Inc.	Baa3	3.45	11/15/2022	675,000	664,958
Sabine Pass Liquefaction	Baa3	5.75	5/15/2024	800,000	853,324
Sabra Health Care L.P./ Sabra Capital Corp.	Ba1	5.50	2/1/2021	825,000	840,741
Sally Holdings/Sally Capital	Ba3	5.50	11/1/2023	830,000	807,175
Sally Holdings/Sally Capital	Ba3	5.63	12/1/2025	910,000	839,475
Sally Holdings/Sally Capital	Ba3	5.63	12/1/2025	9,424,000	8,693,640
Sally Holdings/Sally Capital	Ba3	5.63	12/1/2025	10,853,000	10,011,893
San Diego Gas & Electric	Aa2	4.50	8/15/2040	80,000	83,008
Santander Holdings USA Inc.	Baa3	3.40	1/18/2023	4,320,000	4,171,024
Santander Holdings USA Inc.	Baa3	4.40	7/13/2027	800,000	767,198
SBA Communications Corp.	B2	4.88	9/1/2024	6,423,000	6,143,856
SBA Communications Corp.	B2	4.88	9/1/2024	8,829,000	8,445,292
Schlumberger Holdings Corp.	Baa1	4.00	12/21/2025	760,000	757,463
Sealed Air Corp.	Ba3	6.50	12/1/2020	980,000	1,026,550
Sealed Air Corp.	Ba3	5.13	12/1/2024	1,465,000	1,475,988
Select Medical Corp.	B3	6.38	6/1/2021	625,000	633,516
Sempra Energy	Baa1	2.85	1/15/2021	5,000,000	5,002,515
Sempra Energy	Baa1	2.79	3/15/2021	900,000	900,395
Senior Housing Properties	Baa3	3.25	5/1/2019	11,000,000	10,992,267
Service Corp International	Ba3	4.63	12/15/2027	1,660,000	1,568,036
Sherwin-Williams Co.	Baa3	3.45	8/1/2025	160,000	153,900
Simon Property Group LP	A2	3.38	12/1/2027	2,530,000	2,406,834
Sinclair Television Group Inc.	B1	5.63	8/1/2024	665,000	660,013
Sirius XM Radio, Inc.	Ba3	4.63	5/15/2023	675,000	658,125
Sirius XM Radio, Inc.	Ba3	5.38	7/15/2026	1,035,000	996,188
Sirius XM Radio, Inc.	Ba3	5.00	8/1/2027	761,000	712,486
Southern California Gas Co.	Aa2	3.20	6/15/2025	650,000	636,972
Southern Co.	Baa2	2.15	9/1/2019	7,500,000	7,434,534
Southern Co.	Baa2	2.95	7/1/2023	3,600,000	3,472,591
Southern Copper Corp.	Baa2	6.75	4/16/2040	800,000	919,338
Southern Copper Corp.	Baa2	5.88	4/23/2045	170,000	180,902
Southwestern Electric Power	Baa2	2.75	10/1/2026	2,610,000	2,395,592
Spectra Energy Partners	Baa2	4.75	3/15/2024	4,055,000	4,138,363
Spectrum Brands, Inc.	B2	5.75	7/15/2025	9,566,000	9,446,425
Spirit AeroSystems Inc.	Baa3	3.12	6/15/2021	5,000,000	5,009,040
Springleaf Finance Corp.	B1	8.25	12/15/2020	800,000	862,000
Sprint Communications	B1	7.00	3/1/2020	975,000	1,011,563
Sprint Spectrum	Baa2	3.36	3/20/2023	426,563	421,764
Sprint Spectrum	Baa2	3.36	3/20/2023	2,153,125	2,128,902
Sprint Spectrum	Baa2	4.74	3/20/2025	900,000	893,070
Sprint Spectrum	Baa2	5.15	9/20/2029	900,000	882,000
Standard Industries, Inc.	Ba2	5.38	11/15/2024	170,000	167,875
Stanley Black & Decker, Inc.	Baa2	2.45	11/17/2018	1,110,000	1,108,567
Stanley Black & Decker, Inc.	Baa2	2.45	11/17/2018	3,000,000	2,996,126
State Street Corp.	A1	3.23	8/18/2020	10,725,000	10,886,068
Steel Dynamics, Inc.	Ba1	5.13	10/1/2021	1,722,000	1,737,068
Steel Dynamics, Inc.	Ba1	5.25	4/15/2023	3,808,000	3,841,320
Steel Dynamics, Inc.	Ba1	5.50	10/1/2024	4,142,000	4,219,663
Suburban Propane Partners LP/Suburban Energy Finance Corp	B1	5.50	6/1/2024	8,296,000	8,047,120
SunTrust Bank	Baa1	2.89	1/31/2020	8,317,000	8,346,284
Synchrony Financial	Baa3	2.60	1/15/2019	640,000	638,770
Synchrony Financial	Baa3	2.70	2/3/2020	10,000,000	9,894,562
Synovus Financial Corp.	Ba1	5.75	12/15/2025	2,355,000	2,437,425
Targa Resources Partners	Ba3	5.25	5/1/2023	565,000	565,000
Targa Resources Partners	Ba3	4.25	11/15/2023	85,000	81,600
Taylor Morrison Communities / Holdings	B1	5.25	4/15/2021	1,250,000	1,250,000
Teachers Insurance & Annuity	Aa3	4.90	9/15/2044	450,000	473,705
Teachers Insurance & Annuity	Aa3	4.27	5/15/2047	750,000	717,249
Tempur Sealy International Inc.	B1	5.50	6/15/2026	9,843,000	9,523,103
Tenet Healthcare Corp.	Ba3	6.00	10/1/2020	1,375,000	1,412,813
Terex Corp.	B2	5.63	2/1/2025	135,000	134,325
Texas Eastern Transmission LP	Baa1	4.15	1/15/2048	665,000	596,052
Textron Financial Corp.	Baa3	4.08	2/15/2067	4,010,000	3,649,100
Time Warner Cable LLC	Ba1	6.75	7/1/2018	100,000	100,000
Time Warner Cable LLC	Ba1	8.75	2/14/2019	675,000	697,523
Time Warner Cable LLC	Ba1	8.25	4/1/2019	110,000	114,096
Time Warner Cable LLC	Ba1	6.75	6/15/2039	1,435,000	1,529,829
Time Warner Entertainment Co.	Ba1	8.38	7/15/2033	2,922,000	3,607,603
Time Warner, Inc.	Baa2	2.95	7/15/2026	420,000	377,565
Time Warner, Inc.	Baa2	3.80	2/15/2027	180,000	169,987
T-Mobile USA, Inc.	Ba2	6.50	1/15/2026	925,000	953,906
Total System Services, Inc.	Baa3	3.80	4/1/2021	1,650,000	1,661,280
Total System Services, Inc.	Baa3	4.80	4/1/2026	13,307,000	13,641,440
Transdigm, Inc.	B3	6.00	7/15/2022	5,577,000	5,606,558
Transdigm, Inc.	B3	6.50	7/15/2024	5,076,000	5,164,830

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Transdigm, Inc.	B3	6.50	7/15/2024	8,979,000	9,136,133
Travelers Cos., Inc.	A2	4.00	5/30/2047	2,000,000	1,904,783
Tribune Media Co.	B3	5.88	7/15/2022	450,000	454,163
Tri-State Generation & Transmission	A3	4.25	6/1/2046	170,000	160,435
Tyson Foods, Inc.	Baa2	2.87	6/2/2020	7,000,000	7,010,822
U.S. Bancorp	A1	3.00	1/24/2022	10,000,000	10,087,945
U.S. Bank N.A. Cincinnati	A1	2.48	3/14/2019	16,010,000	16,019,234
U.S. Bank N.A. Cincinnati	A1	2.84	10/28/2019	4,951,000	4,972,478
U.S. Bank N.A. Cincinnati	A1	2.84	10/28/2019	7,565,000	7,597,817
U.S. Bank N.A. Cincinnati	A1	2.00	1/24/2020	3,980,000	3,921,641
U.S. Bank N.A. Cincinnati	A1	2.68	1/24/2020	4,500,000	4,509,597
U.S. Bank N.A. Cincinnati	A1	2.68	4/26/2021	3,670,000	3,670,722
U.S. Bank N.A. Cincinnati	A1	2.62	5/21/2021	10,000,000	9,985,628
United Airlines 2007 Pass Through Trust	Ba1	6.64	1/2/2024	1,937,452	2,034,324
United Continental Holdings Inc.	Ba3	4.25	10/1/2022	115,000	110,975
United Parcel Service Inc.	A1	3.75	11/15/2047	145,000	133,512
United Rentals (North America), Inc.	Ba3	5.75	11/15/2024	4,634,000	4,709,303
United Rentals (North America), Inc.	Ba3	5.50	7/15/2025	4,181,000	4,212,358
United Rentals (North America), Inc.	Ba3	5.88	9/15/2026	425,000	429,250
United Rentals (North America), Inc.	Ba3	4.88	1/15/2028	350,000	324,083
United Technologies Corp.	A3	5.70	4/15/2040	1,100,000	1,253,172
UnitedHealth Group, Inc.	A3	3.75	7/15/2025	285,000	285,047
UnitedHealth Group, Inc.	A3	4.75	7/15/2045	200,000	213,682
University of Notre Dame	Aaa	3.39	2/15/2048	1,585,000	1,492,420
University of Southern California	Aa1	3.84	10/1/2047	375,000	378,265
Unum Group	Baa2	5.63	9/15/2020	3,600,000	3,764,314
USAA Capital Corp.	Aa1	2.59	2/1/2019	3,000,000	3,002,903
USB Capital	A3	3.50	10/29/2049	1,980,000	1,794,375
Valero Energy Corp.	Baa2	3.40	9/15/2026	535,000	506,556
Valero Energy Corp.	Baa2	6.63	6/15/2037	2,980,000	3,563,309
Ventas Realty L.P./Capital Corp.	Baa1	4.25	3/1/2022	3,925,000	4,006,747
Verisk Analytics, Inc.	Baa2	5.80	5/1/2021	3,812,000	4,035,721
Verisk Analytics, Inc.	Baa2	4.13	9/12/2022	2,576,000	2,623,486
Verisk Analytics, Inc.	Baa2	4.00	6/15/2025	9,114,000	8,963,787
Verizon Communications	Baa1	3.50	11/1/2021	25,000	25,111
Verizon Communications	Baa1	5.15	9/15/2023	2,720,000	2,892,727
Verizon Communications	Baa1	5.15	9/15/2023	14,362,000	15,274,023
Verizon Communications	Baa1	3.44	5/15/2025	1,600,000	1,598,183
Verizon Communications	Baa1	3.44	5/15/2025	2,280,000	2,277,411
Verizon Communications	Baa1	2.63	8/15/2026	2,100,000	1,863,835
Verizon Communications	Baa1	4.13	3/16/2027	600,000	593,785
Verizon Communications	Baa1	4.50	8/10/2033	425,000	411,562
Viacom, Inc.	Baa3	5.25	4/1/2044	250,000	234,796
Virginia Electric & Power Co.	A2	3.15	1/15/2026	375,000	360,006
Vistra Energy Corp.	Ba3	5.88	6/1/2023	850,000	874,438
VMware Inc.	Baa2	2.30	8/21/2020	5,000,000	4,895,112
VMware Inc.	Baa2	2.95	8/21/2022	280,000	268,694
VMware Inc.	Baa2	3.90	8/21/2027	200,000	184,676
Voya Financial, Inc.	Baa2	3.65	6/15/2026	920,000	870,248
Vulcan Materials Co.	Baa3	2.94	6/15/2020	4,900,000	4,893,464
Vulcan Materials Co.	Baa3	4.50	6/15/2047	675,000	612,834
Wachovia Capital Trust III	Baa2	5.57	3/29/2049	1,695,000	1,671,694
Wachovia Corp.	A3	5.50	8/1/2035	345,000	367,907
Walgreens Boots Alliance	Baa2	2.70	11/18/2019	6,250,000	6,223,801
Walmart Inc.	Aa2	3.55	6/26/2025	5,265,000	5,298,386
Walt Disney Co.	A2	2.65	1/8/2019	9,135,000	9,147,190
Walt Disney Co.	A2	2.63	5/30/2019	6,963,000	6,982,009
Walt Disney Co.	A2	2.71	3/4/2022	8,035,000	8,105,306
Waste Management, Inc.	Baa1	2.40	5/15/2023	1,345,000	1,279,547
WEA Finance L.L.C./Westfield	A3	3.25	10/5/2020	1,000,000	998,011
Wells Fargo & Co.	A2	2.82	4/22/2019	1,100,000	1,102,874
Wells Fargo & Co.	A2	3.24	7/22/2020	9,850,000	9,958,305
Wells Fargo & Co.	A2	3.33	12/7/2020	10,000,000	10,154,292
Wells Fargo & Co.	A2	2.50	3/4/2021	900,000	879,915
Wells Fargo & Co.	A2	3.66	3/4/2021	2,427,000	2,483,901
Wells Fargo & Co.	A2	4.60	4/1/2021	60,000	61,953
Wells Fargo & Co.	A2	3.39	7/26/2021	2,520,000	2,562,714
Wells Fargo & Co.	A2	3.39	7/26/2021	10,730,000	10,911,874
Wells Fargo & Co.	A2	3.29	2/11/2022	1,900,000	1,919,449
Wells Fargo & Co.	A2	3.58	5/22/2028	1,300,000	1,245,561
Wells Fargo & Co.	A2	3.58	5/22/2028	2,585,000	2,476,750
Wells Fargo & Co.	Baa2	5.88	12/29/2049	500,000	515,625
Wells Fargo & Co.	Baa2	5.88	12/29/2049	525,000	541,406
Wells Fargo Bank, N.A.	Aa2	2.93	5/24/2019	16,045,000	16,115,000
Wells Fargo Bank, N.A.	Aa2	2.58	1/15/2020	5,000,000	4,998,300
Wells Fargo Bank, N.A.	Aa2	2.40	1/15/2020	2,330,000	2,307,596

U.S. Credit Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Wells Fargo Bank, N.A.	Aa3	5.85	2/1/2037	155,000	177,279
WESCO Distribution, Inc.	B1	5.38	6/15/2024	9,810,000	9,638,325
Western Digital Corp.	Baa3	4.75	2/15/2026	15,846,000	15,410,235
WestRock MWV L.L.C.	Baa2	7.38	9/1/2019	2,550,000	2,672,864
WestRock RKT Co.	Baa2	3.50	3/1/2020	880,000	881,751
WestRock RKT Co.	Baa2	4.90	3/1/2022	450,000	468,742
William Lyon Homes, Inc.	B2	7.00	8/15/2022	1,300,000	1,324,375
William Wrigley Jr. Co.	A1	3.38	10/21/2020	900,000	902,475
Williams Cos Inc.	Baa3	4.85	3/1/2048	115,000	109,563
Williams Partners L.P.	Baa3	4.30	3/4/2024	500,000	501,789
Williams Partners L.P.	Baa3	3.75	6/15/2027	2,425,000	2,289,749
Willis North America, Inc.	Baa3	3.60	5/15/2024	13,259,000	12,813,457
Xylem, Inc.	Baa2	4.88	10/1/2021	490,000	512,570
Yale University	Aaa	7.38	4/15/2096	1,000,000	1,278,830
ZF North America Capital, Inc.	Baa3	4.75	4/29/2025	2,260,000	2,259,702
Zimmer Biomet Holdings	Baa3	3.55	4/1/2025	900,000	856,720
Total U.S. Credit Obligations					\$ 2,675,758,311

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
ABN AMRO Bank NV	A1	3.00	1/18/2019	7,000,000	7,018,830
ABN AMRO Bank NV	A1	2.45	6/4/2020	800,000	787,038
ABN AMRO Bank NV	Baa2	4.75	7/28/2025	3,700,000	3,678,614
Abu Dhabi Government International Bond	Aa2	3.13	10/11/2027	400,000	372,240
Adani Transmission Ltd.	Baa3	4.00	8/3/2026	2,585,000	2,291,354
Aegea Finance Sarl	Ba2	5.75	10/10/2024	1,432,000	1,323,884
AerCap Ireland Capital/Global	Baa3	3.75	5/15/2019	100,000	100,596
AerCap Ireland Capital/Global	Baa3	4.63	10/30/2020	200,000	203,762
AerCap Ireland Capital/Global	Baa3	4.63	10/30/2020	480,000	489,029
AerCap Ireland Capital/Global	Baa3	4.50	5/15/2021	895,000	911,894
AerCap Ireland Capital/Global	Baa3	3.50	5/26/2022	2,665,000	2,606,759
AES Andres/Dominican Republic Power/Itabo	Ba3	7.95	5/11/2026	1,524,000	1,569,720
AES Panama SA	Ba2	6.00	6/25/2022	5,280,000	5,439,984
Air Canada	Baa2	5.00	6/15/2025	2,635,193	2,667,606
Air Canada	Baa1	4.13	11/15/2026	341,638	342,424
Air Liquide Finance	A3	1.38	9/27/2019	2,320,000	2,277,280
Air Liquide Finance	A3	1.75	9/27/2021	1,580,000	1,503,398
Air Liquide Finance	A3	2.25	9/27/2023	1,720,000	1,615,348
Akbank Turk AS	B3	7.20	3/16/2027	425,000	383,881
Akbank Turk AS	B3	6.80	4/27/2028	800,000	688,715
Alibaba Group Holding Ltd	A1	3.40	12/6/2027	3,940,000	3,671,049
Alimentation Couche-Tard Inc	Baa2	2.35	12/13/2019	3,100,000	3,062,082
Allergan Funding SCS	Baa3	2.45	6/15/2019	7,500,000	7,463,666
Allergan Funding SCS	Baa3	3.00	3/12/2020	5,075,000	5,050,952
Allergan Funding SCS	Baa3	3.80	3/15/2025	2,085,000	2,024,629
Allergan Funding SCS	Baa3	3.80	3/15/2025	3,000,000	2,913,136
Allergan Funding SCS	Baa3	4.55	3/15/2035	500,000	473,077
Allergan Funding SCS	Baa3	4.55	3/15/2035	690,000	652,846
Allergan Funding SCS	Baa3	4.85	6/15/2044	50,000	48,295
Altice Luxembourg SA	B3	7.75	5/15/2022	500,000	483,750
Andrade Gutierrez International S.A.	Caa2	4.00	4/30/2018	1,088,000	848,640
Angolan Government International Bond	B3	8.25	5/9/2028	4,330,000	4,331,524
Angolan Government International Bond	B3	9.38	5/8/2048	2,450,000	2,470,482
Aptiv PLC	Baa2	4.25	1/15/2026	1,943,000	1,936,641
Arab Republic of Egypt	B3	6.13	1/31/2022	1,426,000	1,401,832
Arab Republic of Egypt	B3	7.50	1/31/2027	6,010,000	5,907,950
Arab Republic of Egypt	B3	8.50	1/31/2047	1,655,000	1,601,411
Argentina Bonar Bonds	B1	33.59	3/1/2020	200,000	6,915
Argentina Bonar Bonds	B2	27.95	4/3/2022	786,000	24,792
Argentina Bonar Bonds	B2	27.95	4/3/2022	3,100,000	97,782
Argentina Política Monetaria - Banco Central de la Republica Argentina	B2	40.00	6/21/2020	53,400,000	1,938,873
Argentina Política Monetaria - Banco Central de la Republica Argentina	B2	40.00	6/21/2020	81,745,000	2,968,038
Argentina Treasury Bill	B2	0.00	9/14/2018	8,820,000	320,241
Argentina Treasury Bill	B2	0.00	10/12/2018	3,528,000	124,464
Argentina, Republic of	B2	21.20	9/19/2018	59,186,000	2,098,692
Argentina, Republic of	B2	18.20	10/3/2021	309,577,000	9,845,300
Argentina, Republic of	B2	5.63	1/26/2022	2,100,000	1,962,450
Argentina, Republic of	B2	5.63	1/26/2022	4,495,000	4,200,578
Argentina, Republic of	B2	16.00	10/17/2023	584,262,100	18,682,211
Argentina, Republic of	B2	15.50	10/17/2026	820,024,900	26,647,256
Argentina, Republic of	B2	6.88	1/26/2027	2,900,000	2,552,000
Argentina, Republic of	B2	6.88	1/26/2027	10,395,000	9,147,600
Argentina, Republic of	B2	6.63	7/6/2028	8,115,000	6,836,888
Argentina, Republic of	B2	7.13	7/6/2036	9,255,000	7,427,138
Argentine Republic Government International Bond	B2	6.25	4/22/2019	2,050,000	2,058,221
Argentine Republic Government International Bond	B2	4.63	1/11/2023	1,225,000	1,078,625
Argentine Republic Government International Bond	B2	4.63	1/11/2023	10,264,000	9,037,555

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Argentine Republic Government International Bond	B2	5.88	1/11/2028	2,000,000	1,625,000
Argentine Republic Government International Bond	B2	5.88	1/11/2028	11,485,000	9,331,563
Argentine Republic Government International Bond	B2	7.82	12/31/2033	357,787	415,779
Argentine Republic Government International Bond	B1	7.82	12/31/2033	481,636	553,536
Argentine Republic Government International Bond	B2	6.88	1/11/2048	375,000	280,691
AstraZeneca PLC	A3	2.95	6/10/2022	6,500,000	6,533,085
Australian Government	Aaa	1.25	2/21/2022	10,260,000	8,816,389
Australian Government	Aaa	3.00	9/20/2025	15,335,000	16,062,233
Autopistas del Sol S.A.	Ba2	7.38	12/30/2030	3,940,200	3,959,901
Avolon Holdings Funding Ltd	Ba3	5.50	1/15/2023	1,250,000	1,246,875
Axtel SAB de CV	Ba3	6.38	11/14/2024	1,650,000	1,563,375
Azure Power Energy Ltd	Ba3	5.50	11/3/2022	1,550,000	1,416,700
Bacardi Ltd	Ba1	4.45	5/15/2025	700,000	697,615
Bacardi Ltd	Ba1	4.70	5/15/2028	1,400,000	1,376,947
Bahrain Government International Bond	NR	5.50	3/31/2020	4,300,000	4,242,371
Bahrain Government International Bond	B1	6.13	7/5/2022	2,000,000	1,945,000
Bahrain, Kingdom of	B1	7.00	10/12/2028	4,484,000	4,004,122
Banco Central de la Republica Argentina Strip Coupon	B2	0.00	7/18/2018	93,918,000	3,189,659
Banco Central de la Republica Argentina Strip Coupon	B2	0.00	8/15/2018	93,949,000	3,097,972
Banco Central de la Republica Argentina Strip Coupon	B2	25.14	9/19/2018	275,421,000	8,745,065
Banco Central de la Republica Argentina Strip Coupon	B2	1.00	10/17/2018	181,822,000	5,365,192
Banco Central de la Republica Argentina Strip Coupon	B2	0.00	11/21/2018	10,285,000	307,829
Banco do Brasil (Cayman)	B2	6.36	6/29/2049	4,475,000	4,305,845
Banco do Brasil SA/Cayman	Caa1	6.25	10/29/2049	950,000	743,375
Banco GNB Sudameris S.A.	B1	6.50	4/3/2027	2,310,000	2,356,223
Banco Mercantil del Norte, S.A.	Ba2	6.88	12/31/2099	4,790,000	4,735,346
Banco Mercantil del Norte, S.A.	Ba2	7.63	12/31/2099	4,065,000	4,014,188
Banco Nacional Comercio	A3	4.38	10/14/2025	975,000	949,406
Banco Nacional de Comercio Exterior, S.N.C.	Ba1	3.80	8/11/2026	280,000	269,013
Banco Regional S.A.E.C.A.	Ba1	8.13	1/24/2019	1,200,000	1,223,880
Banco Santander SA	Baa1	3.90	4/11/2022	5,000,000	5,093,151
Banco Santander SA	Baa1	3.85	4/12/2023	200,000	195,598
Banistmo SA	Ba1	3.65	9/19/2022	1,060,000	999,050
Bank of Montreal	A1	3.10	4/13/2021	490,000	488,043
Bank of Montreal	A1	2.80	4/13/2021	400,000	400,744
Bank of Nova Scotia	Aaa	1.88	4/26/2021	2,000,000	1,935,465
Bank of Nova Scotia	A1	2.96	3/7/2022	10,000,000	10,050,778
Barclays Bank PLC	Ba1	10.00	5/21/2021	401,000	634,581
Barclays Bank PLC	NR	7.63	11/21/2022	1,000,000	1,076,500
Barclays Bank PLC	NR	7.63	11/21/2022	5,900,000	6,351,350
Barclays Bank PLC	Ba2	14.00	11/29/2049	500,000	729,491
Barclays PLC	Baa3	2.88	6/8/2020	2,500,000	2,467,753
Barclays PLC	Baa3	3.71	5/16/2024	1,500,000	1,487,625
Barclays PLC	Baa3	3.65	3/16/2025	350,000	327,821
Barclays PLC	Baa3	3.65	3/16/2025	550,000	515,148
Barclays PLC	Baa3	4.38	1/12/2026	245,000	237,960
Barclays PLC	Ba1	5.20	5/12/2026	4,100,000	4,027,680
Barclays PLC	Baa3	4.97	5/16/2029	1,150,000	1,139,324
Barclays PLC	NR	7.00	6/15/2049	500,000	674,018
Barclays PLC	NR	8.25	12/29/2049	1,700,000	1,727,346
Barclays PLC	NR	6.50	12/29/2049	600,000	721,080
BNP Paribas SA	Baa1	2.95	5/23/2022	610,000	588,849
BNP Paribas SA	Baa1	3.38	1/9/2025	1,680,000	1,587,067
BNP Paribas SA	Baa1	3.50	11/16/2027	2,600,000	2,412,061
Bombardier Inc	Caa1	7.50	12/1/2024	1,125,000	1,184,063
BONCER	B2	2.50	7/22/2021	14,385,239	671,145
Bonos de la Nacion Argentina con Ajuste por CER	B2	3.75	2/8/2019	74,108,000	2,787,077
Bonos de la Nacion Argentina con Ajuste por CER	B2	4.00	3/6/2020	19,200,000	670,835
Bonos de la Tesoreria de la Republica	Aa3	4.50	3/1/2026	950,000,000	1,476,741
Bonos de la Tesoreria de la Republica	Aa3	2.00	3/1/2035	2,145,718,610	3,262,051
Bonos del Banco Central de Chile en UF	Aa3	3.00	3/1/2023	307,936,215	518,978
Boral Finance Pty Ltd	Baa2	3.75	5/1/2028	2,500,000	2,380,682
BP Capital Markets PLC	A1	1.68	5/3/2019	4,430,000	4,394,530
BP Capital Markets PLC	A1	3.20	9/16/2021	4,500,000	4,584,249
BPCE SA	Baa2	3.00	5/22/2022	415,000	400,831
Braskem Netherlands Finance BV	Baa3	3.50	1/10/2023	2,200,000	2,068,440
Braskem Netherlands Finance BV	Baa3	4.50	1/10/2028	3,000,000	2,760,000
Brazil Letras do Tesouro Nacional	Ba2	0.00	10/1/2018	3,100,000	792,862
Brazil Letras do Tesouro Nacional	Ba3	0.00	7/1/2021	49,000,000	9,639,513
Brazil, Federative Republic of	Ba2	4.88	1/22/2021	8,500,000	8,619,085
Brazilian Government International Bond	Ba2	2.63	1/5/2023	2,000,000	1,820,000
Brazilian Government International Bond	Ba2	6.00	4/7/2026	2,550,000	2,606,100
Brookfield Finance Inc.	Baa2	3.90	1/25/2028	900,000	850,836
Brookfield Residential Properties Inc / Brookfield Residential US Corp	B1	6.13	7/1/2022	750,000	752,813
Buoni Poliennali del Tesoro	Baa2	2.35	9/15/2024	42,877,704	54,185,983
C&W Senior Financing DAC	B2	6.88	9/15/2027	2,385,000	2,286,619

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Canada Housing Trust	Aaa	1.25	12/15/2020	1,035,000	770,744
Canadian Government Bond	Aaa	1.75	9/1/2019	2,874,000	2,183,427
Canadian Government Bond	Aaa	1.25	11/1/2019	6,200,000	4,676,877
Canadian Government Real Return Bond	Aaa	4.25	12/1/2021	2,406,555	2,078,260
Canadian Government Real Return Bond	Aaa	1.50	12/1/2044	507,320	482,468
Canadian Government Real Return Bond	Aaa	1.25	12/1/2047	1,156,756	1,067,808
Canadian Government Real Return Bond	Aaa	0.50	12/1/2050	1,128,105	866,063
Canadian Imperial Bank	A1	2.83	9/6/2019	7,000,000	7,036,157
Canadian Imperial Bank of Commerce	A1	2.68	2/2/2021	10,000,000	9,997,280
Canadian Pacific Railway Co	Baa1	6.13	9/15/2115	200,000	240,280
CEMEX S.A.B. de C.V.	Ba2	6.13	5/5/2025	1,435,000	1,456,970
Cenovus Energy Inc	Ba2	5.40	6/15/2047	1,559,000	1,526,260
Cimpor Financial Operations	B1	5.75	7/17/2024	2,050,000	1,640,000
Citizens Financial Group	Baa2	4.15	9/28/2022	3,890,000	3,916,503
CK Hutchison International Ltd	A2	3.25	9/29/2027	4,825,000	4,507,805
Colombia Government International Bond	Baa2	2.63	3/15/2023	5,400,000	5,124,600
Colombia Government International Bond	Baa2	4.00	2/26/2024	7,950,000	7,942,050
Colombia Government International Bond	Baa2	3.88	4/25/2027	3,000,000	2,901,000
Colombia Government International Bond	Baa2	3.88	4/25/2027	8,075,000	7,808,525
Colombia, Republic of	Baa2	7.75	4/14/2021	3,981,000,000	1,424,327
Colombia, Republic of	Baa2	4.38	7/12/2021	200,000	204,100
Colombia, Republic of	Baa2	4.38	3/21/2023	260,000,000	84,102
Colombia, Republic of	Baa2	4.50	1/28/2026	1,465,000	1,486,975
Colombia, Republic of	Baa2	9.85	6/28/2027	414,000,000	177,398
Cometa Energia SA de CV	Baa3	6.38	4/24/2035	1,715,000	1,645,886
Cooperatieve Rabobank UA	Baa1	6.88	3/19/2020	700,000	905,147
Cooperatieve Rabobank UA	Baa1	6.88	3/19/2020	2,000,000	2,586,134
Cooperatieve Rabobank UA	Baa3	11.00	12/29/2049	4,000,000	4,285,000
Corp Andina de Fomento	Aa3	2.75	1/6/2023	325,000	314,428
Corporacion Andina de Fomento	Aa3	2.00	5/10/2019	150,000	148,787
Corporacion Andina de Fomento	Aa3	2.13	9/27/2021	1,500,000	1,443,510
Costa Rica Government International Bond	Ba2	4.25	1/26/2023	1,600,000	1,514,080
Costa Rica Government International Bond	Ba2	4.38	4/30/2025	4,000,000	3,694,240
Credit Suisse AG	NR	6.50	8/8/2023	1,000,000	1,063,666
Credit Suisse Group AG	Baa2	4.21	6/12/2024	2,000,000	2,001,455
Credit Suisse Group AG	Baa2	4.28	1/9/2028	250,000	243,187
Credit Suisse Group AG	Baa2	4.28	1/9/2028	400,000	389,099
Credit Suisse Group AG	Baa2	3.87	1/12/2029	700,000	658,230
Credit Suisse Group AG	Baa2	3.87	1/12/2029	1,150,000	1,081,378
Credit Suisse Group Funding Ltd.	Baa2	2.75	3/26/2020	900,000	890,161
Credit Suisse Group Funding Ltd.	Baa2	4.65	4/16/2021	1,000,000	1,045,068
Credit Suisse Group Funding Ltd.	Baa2	3.80	9/15/2022	600,000	597,367
Credit Suisse Group Funding Ltd.	Baa2	3.80	6/9/2023	1,000,000	987,026
Credito Real SAB de CV SOFOM ER	B1	9.13	12/31/2099	1,310,000	1,232,383
Crown European Holdings SA	Ba2	2.88	2/1/2026	1,600,000	1,767,952
CSN Resources SA	B3	7.63	2/13/2023	1,255,000	1,129,513
Cyprus Government International Bond	Ba3	3.88	5/6/2022	630,000	805,842
Cyprus Government International Bond	Ba3	3.75	7/26/2023	730,000	937,117
Cyprus Government International Bond	Ba3	2.75	6/27/2024	260,000	318,319
Cyprus Government International Bond	Ba3	4.25	11/4/2025	630,000	837,695
Delek & Avner (Tamar Bond) Ltd.	Baa3	5.08	12/30/2023	2,800,000	2,800,840
Denmark Index Linked Government Bond	Aaa	0.10	11/15/2023	13,860,506	2,353,864
Deutsche Bank AG	Baa2	4.26	5/10/2019	2,200,000	2,210,427
Deutsche Bank AG	Baa2	3.15	1/22/2021	470,000	454,854
Deutsche Bank AG	Baa2	3.38	5/12/2021	415,000	401,401
Deutsche Bank AG	Baa2	4.25	10/14/2021	800,000	788,696
Deutsche Bank AG	Baa2	4.25	10/14/2021	2,500,000	2,464,675
Deutsche Bank AG	Baa2	4.25	10/14/2021	2,500,000	2,464,675
Deutsche Telekom International Finance	Baa1	2.78	9/19/2019	5,000,000	5,012,445
Deutschland Index Linked Bond	Aaa	0.50	4/15/2030	1,736,433	2,408,699
Deutschland Index Linked Bond	Aaa	0.10	4/15/2046	605,996	877,576
Development Bank of Japan	A1	1.63	9/1/2021	1,600,000	1,522,941
Digicel Group Ltd.	Caa1	8.25	9/30/2020	1,851,000	1,397,505
Dominican Republic International Bond	Ba3	5.50	1/27/2025	1,600,000	1,587,712
Dominican Republic International Bond	Ba3	5.50	1/27/2025	4,375,000	4,341,400
Dominican Republic International Bond	Ba3	5.95	1/25/2027	10,043,000	9,917,463
Dominican Republic International Bond	Ba3	6.85	1/27/2045	5,120,000	5,067,162
Ecopetrol SA	Baa3	5.88	5/28/2045	2,500,000	2,371,125
Ecuador Government International Bond	B3	7.95	6/20/2024	5,290,000	4,669,483
Ecuador Government International Bond	B3	7.88	1/23/2028	3,060,000	2,563,362
Egypt Government International Bond	B3	15.16	10/10/2022	13,000,000	684,025
Egypt Government International Bond	B2	5.58	2/21/2023	6,650,000	6,300,875
Egypt Government International Bond	B3	4.75	4/16/2026	865,000	926,612
Egypt Government International Bond	B2	6.58	2/21/2028	225,000	206,825
Egypt Government International Bond	B2	6.58	2/21/2028	5,830,000	5,359,064
Egypt Treasury Bills	B3	0.00	7/10/2018	20,550,000	1,145,426

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Egypt Treasury Bills	B3	0.00	7/10/2018	72,300,000	4,029,895
Egypt Treasury Bills	B3	0.00	7/24/2018	19,975,000	1,105,831
Egypt Treasury Bills	B3	0.00	8/14/2018	73,200,000	4,009,535
Egypt Treasury Bills	B3	0.00	8/21/2018	47,450,000	2,589,584
Egypt Treasury Bills	B3	0.00	9/4/2018	8,500,000	460,429
Egypt Treasury Bills	B3	0.00	9/11/2018	9,350,000	504,539
Egypt Treasury Bills	B3	0.00	9/25/2018	36,000,000	1,929,513
Egypt Treasury Bills	B2	0.00	11/6/2018	192,950,000	10,108,887
El Salvador, Republic of	B3	6.38	1/18/2027	1,000,000	932,500
Embraer Netherlands Finance BV	Baa1	5.05	6/15/2025	150,000	152,044
Enbridge, Inc.	Baa3	2.74	1/10/2020	1,100,000	1,099,832
Enbridge, Inc.	Baa3	2.74	1/10/2020	12,950,000	12,948,026
Enbridge, Inc.	Baa3	2.90	7/15/2022	1,500,000	1,456,922
Enbridge, Inc.	Baa3	4.25	12/1/2026	1,270,000	1,258,485
Enbridge, Inc.	Baa3	3.70	7/15/2027	1,100,000	1,042,371
Encana Corp.	Ba1	6.50	8/15/2034	400,000	456,140
Export-Import Bank of India	Baa2	3.88	2/1/2028	325,000	305,190
Finland, Republic of	Aa1	6.95	2/15/2026	700,000	856,276
First Quantum Minerals Ltd	B2	6.88	3/1/2026	750,000	718,125
First Quantum Minerals Ltd.	B2	7.50	4/1/2025	1,300,000	1,282,970
FMG Resources	Baa3	9.75	3/1/2022	270,811	296,369
France, Government of	Aa2	1.30	7/25/2019	4,840,596	5,843,581
France, Government of	Aa2	0.10	7/25/2021	9,075,272	11,187,108
France, Government of	Aa2	2.10	7/25/2023	646	897
France, Government of	Aa2	0.25	7/25/2024	3,094,147	3,992,739
France, Government of	Aa2	0.10	3/1/2025	19,351,318	24,626,255
France, Government of	Aa2	1.85	7/25/2027	20,971,881	31,231,060
France, Government of	Aa2	0.10	3/1/2028	11,936,005	15,287,113
French Republic Government Bond OAT	Aa2	0.10	7/25/2047	205,402	268,264
GE Capital International Funding Co Unlimited Co	A2	2.34	11/15/2020	11,750,000	11,485,397
Generalitat de Catalunya	Ba3	4.95	2/11/2020	500,000	616,586
Ghana Government Bond	B3	19.04	9/24/2018	14,500,000	3,027,894
Ghana Government Bond	B2	24.50	10/22/2018	14,503,000	3,066,797
Ghana Government Bond	B2	24.50	4/22/2019	5,240,000	1,138,002
Ghana Government Bond	B2	24.50	5/27/2019	2,440,000	532,668
Ghana Government Bond	B2	21.50	3/9/2020	1,040,000	226,887
Ghana Government Bond	B2	21.00	3/23/2020	447,000	96,596
Ghana Government Bond	B2	24.00	11/23/2020	7,410,000	1,708,392
Ghana Government Bond	B2	24.75	3/1/2021	310,000	73,060
Ghana Government Bond	B2	24.50	6/21/2021	24,520,000	5,815,786
Ghana Government Bond	B3	24.75	7/19/2021	17,380,000	4,159,618
Ghana Government Bond	B2	18.75	1/24/2022	8,790,000	1,863,372
Ghana Government Bond	B3	7.88	8/7/2023	2,200,000	2,251,590
Ghana Government Bond	B2	19.75	3/25/2024	8,680,000	1,914,154
Ghana Government Bond	B3	8.13	1/18/2026	5,080,000	5,207,000
Ghana Government Bond	B2	19.00	11/2/2026	29,020,000	6,261,286
Ghana Government Bond	B2	19.75	3/15/2032	25,210,000	5,871,430
Ghana Treasury Note	B2	22.50	12/10/2018	10,870,000	2,299,379
Ghana Treasury Note	B2	21.00	1/7/2019	7,080,000	1,491,885
Ghana Treasury Note	B2	19.95	5/6/2019	1,370,000	292,448
Ghana Treasury Note	B3	17.24	11/11/2019	130,000	26,731
Ghana Treasury Note	B3	17.18	1/6/2020	600,000	123,206
Ghana Treasury Note	B3	16.50	2/17/2020	4,750,000	964,319
Ghana Treasury Note	B2	16.50	3/16/2020	1,200,000	246,054
Gilex Holding Sarl	B2	8.50	5/2/2023	1,793,000	1,843,652
GlaxoSmithKline Capital PLC	A2	2.69	5/14/2021	4,240,000	4,251,685
GlaxoSmithKline Capital PLC	A2	2.69	5/14/2021	6,700,000	6,718,465
Global Bank Corp	Baa3	4.50	10/20/2021	1,600,000	1,557,600
Globo Comunicacao e Participacoes S.A.	Ba1	4.84	6/8/2025	1,890,000	1,772,839
GMR Hyderabad International Airport Ltd	Ba1	4.25	10/27/2027	245,000	205,547
Goldcorp Inc	Baa3	3.63	6/9/2021	1,605,000	1,602,630
Greenko Dutch BV	Ba2	5.25	7/24/2024	810,000	738,720
Grupo Televisa S.A.B.	Baa1	6.13	1/31/2046	500,000	516,266
Hellenic Republic Government Bond	B3	3.38	2/15/2025	6,900,000	7,980,613
Hellenic Republic Government Bond	B3	5.20	7/17/2034	455,000	545,037
Honduras Government International Bond	B1	6.25	1/19/2027	1,920,000	1,921,728
HSBC Holdings PLC	A2	3.40	3/8/2021	800,000	799,712
HSBC Holdings PLC	A2	2.93	5/18/2021	400,000	400,583
HSBC Holdings PLC	A2	2.93	5/18/2021	1,325,000	1,326,931
HSBC Holdings PLC	A2	2.95	5/25/2021	1,200,000	1,181,435
HSBC Holdings PLC	A2	3.82	1/5/2022	300,000	308,797
HSBC Holdings PLC	A2	3.33	5/18/2024	600,000	598,200
HSBC Holdings PLC	A2	4.30	3/8/2026	800,000	802,040
HSBC Holdings PLC	Baa3	6.50	12/31/2099	1,400,000	1,344,000
Hungary Government Bond	Baa3	6.38	3/29/2021	200,000	213,609
Hungary Government Bond	Baa3	6.38	3/29/2021	500,000	534,023

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Hungary Government Bond	Baa3	5.38	2/21/2023	1,250,000	1,323,325
Hungary Government Bond	Baa3	3.00	10/27/2027	1,278,000,000	4,317,736
Hungary Government Bond	Baa3	7.63	3/29/2041	120,000	163,770
Hunt Oil Co of Peru LLC Sucursal Del Peru	Ba1	6.38	6/1/2028	1,900,000	1,935,625
India Government Bond	Baa2	8.20	2/15/2022	744,000,000	10,951,237
India Government Bond	Baa2	8.08	8/2/2022	1,515,000,000	22,220,295
India Government Bond	Baa2	6.84	12/19/2022	496,000,000	6,943,204
India Government Bond	Baa2	7.68	12/15/2023	1,585,000,000	22,779,676
India Government Bond	Baa2	6.79	5/15/2027	2,550,000,000	34,352,332
Indika Energy Capital III Pte Ltd	Ba3	5.88	11/9/2024	3,000,000	2,662,275
Indonesia Government	Baa2	8.25	7/15/2021	27,000,000,000	1,915,248
Indonesia Government	Baa2	8.25	7/15/2021	76,344,000,000	5,415,469
Indonesia Government	Baa2	7.00	5/15/2022	37,400,000,000	2,556,406
Indonesia Government	Baa2	7.00	5/15/2022	69,875,000,000	4,776,173
Indonesia Government	Baa2	12.90	6/15/2022	25,088,000,000	2,048,357
Indonesia Government	Baa2	10.25	7/15/2022	3,032,000,000	228,722
Indonesia Government	Baa2	3.38	4/15/2023	2,500,000	2,408,955
Indonesia Government	Baa2	5.63	5/15/2023	17,104,000,000	1,101,077
Indonesia Government	Baa2	2.63	6/14/2023	920,000	1,117,563
Indonesia Government	Baa2	9.50	7/15/2023	243,530,000,000	18,116,049
Indonesia Government	Baa2	11.75	8/15/2023	3,038,000,000	245,605
Indonesia Government	Baa2	8.38	3/15/2024	63,400,000,000	4,519,407
Indonesia Government	Baa2	8.38	3/15/2024	375,970,000,000	26,800,653
Indonesia Government	Baa2	2.15	7/18/2024	1,360,000	1,598,825
Indonesia Government	Baa2	10.00	9/15/2024	1,819,000,000	138,361
Indonesia Government	Baa2	4.13	1/15/2025	320,000	314,112
Indonesia Government	Baa2	8.38	9/15/2026	47,000,000,000	3,337,230
Indonesia Government	Baa2	8.38	9/15/2026	252,256,000,000	17,911,408
Indonesia Government	Baa2	7.00	5/15/2027	56,780,000,000	3,718,634
Indonesia Government	Baa2	10.25	7/15/2027	6,160,000,000	486,825
Indonesia Government	Baa2	3.50	1/11/2028	5,231,000	4,830,713
Indonesia Government	Baa2	10.00	2/15/2028	1,144,000,000	89,412
Indonesia Government	Baa2	6.13	5/15/2028	3,433,000,000	212,616
Indonesia Government	Baa2	6.13	5/15/2028	52,100,000,000	3,226,710
Indonesia Government	Baa2	3.75	6/14/2028	1,100,000	1,417,514
Indonesia Government	Baa2	9.00	3/15/2029	43,397,000,000	3,220,705
Indonesia Government	Baa2	10.50	8/15/2030	530,000,000	43,180
Indonesia Government	Baa2	8.75	5/15/2031	15,306,000,000	1,113,500
Indonesia Government	Baa2	7.50	8/15/2032	30,478,000,000	1,993,938
Indonesia Government	Baa2	6.63	5/15/2033	34,300,000,000	2,076,431
Indonesia Government	Baa2	8.38	3/15/2034	42,960,000,000	2,990,412
ING Groep NV	Baa1	3.48	3/29/2022	7,000,000	7,118,544
Inkia Energy Ltd	Ba3	5.88	11/9/2027	1,650,000	1,538,625
Intercorp Peru Ltd.	Ba2	5.88	2/12/2025	2,055,000	2,085,825
Intesa Sanpaolo SpA	Baa1	3.88	7/14/2027	280,000	241,600
Iraq International Bond	Caa1	5.80	1/15/2028	300,000	268,681
Iraq International Bond	Caa1	5.80	1/15/2028	6,290,000	5,633,349
Israel Electric Corp Ltd	Baa2	4.25	8/14/2028	500,000	480,829
Italy Buoni Poliennali Del Tesoro	Baa2	1.65	4/23/2020	601,182	722,441
Italy Buoni Poliennali Del Tesoro	Baa2	0.10	5/15/2023	6,847	7,771
Ivory Coast	Ba3	6.13	6/15/2033	9,885,000	8,711,156
Japan Bank for International Cooperation	A1	2.13	7/21/2020	200,000	196,599
Japan Bank for International Cooperation	A1	2.00	11/4/2021	1,200,000	1,158,500
Japan Finance Organization for Municipalities	A1	2.00	9/8/2020	600,000	586,524
Japan Finance Organization for Municipalities	A1	2.13	4/13/2021	1,200,000	1,165,622
Japan Finance Organization for Municipalities	A1	2.63	4/20/2022	400,000	390,259
Japan Finance Organization for Municipalities	A1	2.13	10/25/2023	400,000	375,463
Japan Finance Organization for Municipalities	A1	2.13	10/25/2023	2,700,000	2,534,373
Japan Government CPI Linked Bond	A1	0.10	3/10/2024	795,409,319	7,471,885
Japan Government CPI Linked Bond	A1	0.10	3/10/2026	483,403,200	4,597,709
Japan Government CPI Linked Bond	A1	0.10	3/10/2027	949,418,800	9,060,043
Japan Treasury Discount Bill	A1	0.00	7/30/2018	1,590,000,000	14,356,064
JBIC - Japan Bank for International Cooperation	A1	2.25	2/24/2020	200,000	198,045
JBIC - Japan Bank for International Cooperation	A1	2.13	6/1/2020	200,000	196,889
JBIC - Japan Bank for International Cooperation	A1	1.50	7/21/2021	1,200,000	1,145,349
Johnson Controls International PLC	Baa1	4.50	2/15/2047	455,000	434,353
Kazakhstan Temir Zholy National Co JSC	Baa3	4.85	11/17/2027	6,355,000	6,148,793
KazMunayGas National Co JSC	Baa3	5.38	4/24/2030	1,730,000	1,733,771
KazMunayGas National Co JSC	Baa3	6.38	10/24/2048	950,000	959,263
Kazmunaygas National Co.	Baa3	3.88	4/19/2022	200,000	196,600
Kazmunaygas National Co.	Baa3	4.75	4/19/2027	200,000	195,025
Kazmunaygas National Co.	Baa3	4.75	4/19/2027	9,955,000	9,707,359
Kazmunaygas National Co.	Baa3	5.75	4/19/2047	5,490,000	5,229,225
Kenya, Republic of	B1	6.88	6/24/2024	3,982,000	3,928,092
Korea Monetary Stabilization Bond	Aa2	1.25	8/2/2018	1,663,000,000	1,491,713
Korea Monetary Stabilization Bond	Aa2	1.82	12/9/2018	6,097,000,000	5,473,591

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Korea Monetary Stabilization Bond	Aa2	2.16	2/2/2020	385,530,000	346,805
Korea Treasury Bond	NR	1.75	12/10/2018	2,015,800,000	1,809,391
Korea Treasury Bond	Aa2	1.50	6/10/2019	48,292,200,000	43,187,916
Korea Treasury Bond	NR	2.75	9/10/2019	323,000,000	292,603
Korea Treasury Bond	Aa2	1.25	12/10/2019	2,307,000,000	2,049,171
Korea Treasury Bond	Aa3	2.00	3/10/2021	44,565,520,000	39,848,133
Korea Treasury Bond	Aa2	4.25	6/10/2021	5,386,600,000	5,118,947
Korea Treasury Bond	Aa3	1.38	9/10/2021	29,491,500,000	25,804,970
Korea Treasury Bond	NR	3.00	9/10/2024	2,650,000,000	2,449,304
Kuwait International Bond	Aa2	3.50	3/20/2027	1,200,000	1,168,104
Lebanon Government International Bond	NR	6.00	5/20/2019	2,000,000	1,960,704
Lebanon Government International Bond	NR	5.45	11/28/2019	6,920,000	6,634,550
Lebanon Government International Bond	B3	5.80	4/14/2020	2,770,000	2,625,129
Lebanon Government International Bond	NR	6.00	1/27/2023	1,515,000	1,272,903
Letra do Tesouro Nacional	Ba2	0.00	1/1/2019	46,510,000	11,699,972
Letra do Tesouro Nacional	Ba2	0.00	1/1/2019	110,515,000	27,800,954
Letra do Tesouro Nacional	Ba2	0.00	7/1/2019	94,210,000	22,768,266
Light Servicos de Eletricidade SA/Light Energia SA	B1	7.25	5/3/2023	1,900,000	1,788,375
Listrindo Capital BV	Ba2	4.95	9/14/2026	2,720,000	2,434,400
Lloyds Bank PLC	Aa3	3.30	5/7/2021	2,000,000	1,996,451
Lloyds Bank PLC	Aa3	2.85	5/7/2021	8,350,000	8,361,801
Lloyds Banking Group PLC	A3	3.13	6/21/2021	500,000	499,849
Lloyds Banking Group plc	Baa1	4.50	11/4/2024	4,630,000	4,577,219
Lloyds Banking Group PLC	A3	3.57	11/7/2028	2,600,000	2,398,838
Lloyds Banking Group plc	Baa1	5.30	12/1/2045	685,000	681,754
Lloyds Banking Group plc	Baa3	7.63	12/29/2049	600,000	865,719
Lloyds Banking Group plc	Baa3	7.00	12/29/2049	4,700,000	6,321,525
LYB International Finance BV	Baa1	4.88	3/15/2044	800,000	796,783
LyondellBasell Industries NV	Baa1	5.75	4/15/2024	990,000	1,069,451
Magna International, Inc.	A3	3.63	6/15/2024	1,070,000	1,067,409
Malaysia Government Investment Issue	A3	3.95	4/14/2022	1,660,000	411,459
Malaysia, Government of	A3	3.48	3/15/2023	15,760,000	3,821,805
Malaysia, Government of	A3	3.80	8/17/2023	20,000	4,904
Malaysia, Government of	A3	4.25	5/31/2035	4,530,000	1,034,639
Manitoba (Province of)	Aa2	2.13	6/22/2026	100,000	91,322
MARB BondCo PLC	Ba3	6.88	1/19/2025	2,125,000	2,018,750
Mattamy Group Corp	B1	6.50	10/1/2025	1,250,000	1,225,700
MEG Energy Corp	Caa2	7.00	3/31/2024	800,000	746,000
Mexican Udibonos	A3	4.00	11/15/2040	12,764,958	674,475
Mexichem S.A.B. de C.V.	Baa3	4.88	9/19/2022	535,000	542,223
Mexichem SAB de CV	Baa3	4.00	10/4/2027	1,700,000	1,555,500
Mexico (United Mexican States)	A3	6.75	9/27/2034	440,000	515,900
Mexico (United Mexican States)	A3	4.60	1/23/2046	997,000	917,240
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	8.50	12/13/2018	96,030,000	4,894,876
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	5.00	12/11/2019	1,015,840,000	49,688,728
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	8.00	6/11/2020	53,910,000	2,756,916
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	8.00	6/11/2020	248,530,000	12,709,634
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	6.50	6/10/2021	40,600,000	1,999,662
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	6.50	6/10/2021	208,300,000	10,259,351
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	6.50	6/9/2022	82,700,000	4,035,842
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	8.00	12/7/2023	52,800,000	2,724,731
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	10.00	12/5/2024	71,200,000	4,067,790
Mexico Bonos de Sarrollo (National Treasury of Mexico)	A3	7.50	6/3/2027	65,740,000	3,324,367
Mexico Cetes	A3	0.00	7/5/2018	113,915,000	578,803
Mexico Cetes	A3	0.00	8/9/2018	1,961,324,000	9,890,463
Mexico Cetes	A3	0.00	8/16/2018	3,459,634,000	17,419,310
Mexico Cetes	A3	0.00	8/30/2018	1,544,089,000	7,750,709
Mexico Cetes	Baa1	0.00	9/13/2018	2,747,621,000	13,749,323
Mexico Cetes	Baa1	0.00	9/27/2018	3,296,292,000	16,444,272
Mexico Cetes	Baa1	0.00	10/11/2018	896,591,000	4,459,201
Mexico Cetes	Baa1	0.00	10/25/2018	1,430,362,000	7,082,769
Mexico Cetes	Baa1	0.00	11/8/2018	466,253,000	2,304,798
Mexico Cetes	Baa1	0.00	11/22/2018	73,408,000	361,768
Mexico Cetes	Baa1	0.00	12/6/2018	1,682,689,000	8,267,334
Mexico Cetes	Baa1	0.00	1/31/2019	1,356,380,000	6,584,075
Mexico Cetes	Baa1	0.00	3/28/2019	3,398,176,000	16,299,212
Mexico Cetes	Baa1	0.00	5/23/2019	4,225,181,000	20,026,873
Mexico City Airport Trust	Baa1	4.25	10/31/2026	500,000	471,250
Mexico Government International Bond	A3	4.13	1/21/2026	2,865,000	2,842,080
Minejesa Capital BV	Baa3	5.63	8/10/2037	7,480,000	6,738,650
Mitsubishi UFJ Finance Group	A1	3.39	9/13/2021	3,000,000	3,042,865
Mizuho Financial Group Inc	A1	3.26	2/28/2022	10,545,000	10,628,374
Mondelez International Holdings	A3	1.63	10/28/2019	2,655,000	2,609,135
Mondelez International Holdings	A3	1.63	10/28/2019	5,000,000	4,913,625
Mondelez International Holdings	A3	2.00	10/28/2021	3,000,000	2,862,175
Mongolia Government International Bond	B3	5.13	12/5/2022	4,800,000	4,489,075

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Multibank Inc	Baa3	4.38	11/9/2022	2,900,000	2,831,125
Mylan NV	Baa3	2.50	6/7/2019	3,619,000	3,602,525
Mylan NV	Baa3	3.15	6/15/2021	205,000	202,749
Mylan NV	Baa3	3.95	6/15/2026	2,900,000	2,769,487
NA Development Bank	Aa1	4.38	2/11/2020	200,000	204,568
NA Development Bank	Aa1	2.40	10/26/2022	630,000	607,847
Nationwide Building Society	Baa1	3.77	3/8/2024	2,000,000	1,958,433
Nationwide Building Society	Aa3	3.90	7/21/2025	200,000	198,155
Nationwide Building Society	Ba1	6.88	12/29/2049	200,000	269,575
Neerg Energy Ltd.	Ba3	6.00	2/13/2022	2,560,000	2,367,188
Nemak SAB de CV	Ba1	4.75	1/23/2025	1,662,000	1,571,421
New Red Finance Inc.	Ba3	4.63	1/15/2022	1,730,000	1,730,000
New Red Finance Inc.	Ba3	4.25	5/15/2024	1,150,000	1,089,625
New Red Finance Inc.	B3	5.00	10/15/2025	1,215,000	1,149,633
New Red Finance Inc.	B3	5.00	10/15/2025	10,000,000	9,462,000
New Zealand Index Lined Bond	Aaa	2.00	9/20/2025	7,460,000	5,643,301
Nidda Healthcare Holding GmbH	B2	3.50	9/30/2024	400,000	440,167
Nigeria Government International Bill	B2	14.23	11/22/2018	84,000,000	216,822
Nigeria Government International Bond	B2	5.63	6/27/2022	2,100,000	2,058,000
Nigeria Government International Bond	B2	6.50	11/28/2027	8,245,000	7,661,848
Nigeria Government International Bond	B2	7.14	2/23/2030	2,015,000	1,900,798
Nigeria Government International Bond	B2	7.70	2/23/2038	2,225,000	2,102,091
Nigeria Government Treasury Bill	B2	0.00	9/13/2018	199,000,000	469,504
Nigeria Government Treasury Bill	B2	1.00	9/20/2018	287,929,000	676,996
Nigeria Government Treasury Bill	B2	1.00	10/18/2018	275,000,000	732,665
Nigeria Government Treasury Bill	B2	0.00	11/29/2018	406,000,000	957,864
Nigeria Government Treasury Bill	B2	0.00	1/3/2019	600,000,000	1,557,261
Nordea Bank AB	Aa3	2.25	5/27/2021	1,300,000	1,259,315
Nota Do Tesouro Nacional	Ba2	10.00	1/1/2021	17,764,000	4,689,485
Nota Do Tesouro Nacional	Ba2	10.00	1/1/2021	123,010,000	32,473,182
Nota Do Tesouro Nacional	Ba2	6.00	8/15/2022	2,530,000	2,133,540
Nota Do Tesouro Nacional	Ba2	10.00	1/1/2023	11,250,000	2,856,548
Nota Do Tesouro Nacional	Ba2	10.00	1/1/2023	19,155,000	4,863,749
Nota Do Tesouro Nacional	Ba2	6.00	5/15/2023	2,500,000	2,071,529
Nota Do Tesouro Nacional	Ba2	10.00	1/1/2025	102,854,000	25,149,853
Nota Do Tesouro Nacional	Ba2	10.00	1/1/2027	16,450,000	3,900,994
Nota Do Tesouro Nacional	Ba2	6.00	5/15/2045	770,000	631,742
NTPC Ltd.	NR	8.49	3/25/2025	13	0
Nutrien Ltd	Baa2	4.88	3/30/2020	10,000,000	10,206,963
Nutrien Ltd	Baa2	3.15	10/1/2022	90,000	87,543
NXP BV/NXP Funding L.L.C.	Ba1	4.63	6/15/2022	800,000	812,000
NXP BV/NXP Funding L.L.C.	Ba1	3.88	9/1/2022	400,000	393,000
NXP BV/NXP Funding L.L.C.	Ba1	4.63	6/1/2023	1,515,000	1,528,256
OGX Austria GMBH	WR	8.38	4/1/2022	3,800,000	380
Oil and Gas Holding Co BSCC/The	Ba3	7.50	10/25/2027	3,165,000	2,814,077
Oman Government International Bond	Baa3	4.13	1/17/2023	3,850,000	3,657,500
Oman Government International Bond	Baa3	5.63	1/17/2028	10,205,000	9,605,456
Oman Government International Bond	Baa3	6.75	1/17/2048	7,375,000	6,674,375
Ontario Teachers' Finance Trust	Aaa	2.75	4/16/2021	500,000	497,152
Ontario, Province of	Aa2	4.40	6/2/2019	2,203,000	1,713,130
Ontario, Province of	Aa2	4.40	6/2/2019	2,600,000	2,021,851
Ontario, Province of	Aa2	4.20	6/2/2020	1,375,000	1,085,544
Ontario, Province of	Aa2	3.15	6/2/2022	700,000	546,319
Orazul Energy Egenor S. en C. por A.	Ba2	5.63	4/28/2027	3,885,000	3,419,577
Overseas Chinese Banking	A3	4.00	10/15/2024	1,000,000	1,003,473
Panama, Republic of	Baa2	4.00	9/22/2024	235,000	236,763
Paraguay Government International Bond	Ba1	4.70	3/27/2027	3,675,000	3,583,125
Pertamina Persero PT	Baa2	4.30	5/20/2023	1,160,000	1,146,188
Peru Government Bond	A3	6.15	8/12/2032	5,300,000	1,656,531
Peru Government Bond	A3	6.15	8/12/2032	5,430,000	1,697,163
Peru LNG Srl	Baa3	5.38	3/22/2030	4,100,000	4,059,000
Peru, Republic of	A3	6.35	8/12/2028	14,675,000	4,683,205
Perusahaan Listrik Negara	Baa2	4.13	5/15/2027	1,135,000	1,047,781
Perusahaan Penerbit SBSN Indonesia	Baa2	4.15	3/29/2027	740,000	713,175
Perusahaan Penerbit SBSN Indonesia III	Baa2	4.15	3/29/2027	11,771,000	11,344,301
Peruvian Government International Bond	A3	6.95	8/12/2031	6,300,000	2,106,370
Petkim Petrokimya Holding AS	B1	5.88	1/26/2023	1,675,000	1,521,992
Petrobras Global Finance	Ba2	4.38	5/20/2023	1,300,000	1,218,100
Petrobras Global Finance	Ba2	7.38	1/17/2027	5,960,000	5,952,550
Petrobras Global Finance	Ba2	7.25	3/17/2044	3,200,000	2,960,000
Petrobras Global Finance BV	Ba2	5.30	1/27/2025	275,000	254,100
Petrobras Global Finance BV	Ba2	6.00	1/27/2028	1,984,000	1,795,520
Petrobras Global Finance BV	Ba2	5.75	2/1/2029	525,000	461,543
Petrobras Global Finance BV	Ba2	5.75	2/1/2029	6,743,000	5,927,974
Petroleos de Venezuela	C	5.38	4/12/2027	3,135,000	721,050
Petroleos del Peru SA	Baa3	5.63	6/19/2047	535,000	520,288

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Petroleos del Peru SA	Baa3	5.63	6/19/2047	4,843,000	4,709,818
Petroleos Mexicanos	Baa3	3.50	7/23/2020	1,650,000	1,643,400
Petroleos Mexicanos	Baa3	5.50	1/21/2021	200,000	205,898
Petroleos Mexicanos	Baa3	5.38	3/13/2022	375,000	384,563
Petroleos Mexicanos	Baa3	3.50	1/30/2023	5,740,000	5,433,886
Petroleos Mexicanos	Baa3	4.63	9/21/2023	1,165,000	1,148,690
Petroleos Mexicanos	Baa3	4.63	9/21/2023	6,250,000	6,162,500
Petroleos Mexicanos	Baa3	7.19	9/12/2024	33,410,000	1,461,791
Petroleos Mexicanos	Baa3	6.88	8/4/2026	740,000	777,740
Petroleos Mexicanos	Baa3	6.50	3/13/2027	630,000	646,015
Petroleos Mexicanos	Baa3	6.50	3/13/2027	2,000,000	2,050,840
Petroleos Mexicanos	Baa3	5.35	2/12/2028	3,348,000	3,169,886
Petroleos Mexicanos	Baa3	6.50	6/2/2041	270,000	253,908
Petroleos Mexicanos	Baa3	6.75	9/21/2047	530,000	499,737
Petroleos Mexicanos	Baa3	6.75	9/21/2047	5,325,000	5,020,943
Philippine Government	Baa2	3.38	8/20/2020	373,590,000	6,770,640
Philippine Treasury Bill	Baa2	0.00	8/29/2018	41,110,000	765,590
Philippine Treasury Bill	Baa2	0.00	9/5/2018	37,420,000	696,344
Philippine Treasury Bill	Baa2	0.00	9/12/2018	22,590,000	420,057
Philippine Treasury Bill	Baa2	0.00	11/28/2018	31,830,000	587,102
Philippine Treasury Bill	Baa2	0.00	12/5/2018	21,070,000	388,355
Philippine Treasury Bill	Baa2	0.00	12/12/2018	23,120,000	425,835
Philippines, Republic of	Baa2	4.95	1/15/2021	720,000	13,377
Portugal Obrigacoes do Tesouro OT	Ba1	3.88	2/15/2030	2,925,000	4,056,404
Portugal Obrigacoes do Tesouro OT	Ba1	3.88	2/15/2030	500,000	693,402
Province of Alberta Canada	Aa1	2.20	7/26/2022	170,000	164,154
Province of Alberta Canada	Aa1	3.30	3/15/2028	520,000	519,046
Province of Manitoba Canada	Aa2	2.05	11/30/2020	1,000,000	979,536
Province of Ontario Canada	Aa2	2.50	9/10/2021	175,000	172,123
PT Pelabuhan Indonesia II	Baa2	4.25	5/5/2025	720,000	687,600
PVH Corp	Ba2	3.13	12/15/2027	850,000	976,531
Qatar Government International Bond	Aa3	3.88	4/23/2023	1,800,000	1,798,690
Qatar Government International Bond	Aa3	3.88	4/23/2023	7,185,000	7,179,769
Qatar Government International Bond	Aa3	4.50	4/23/2028	1,100,000	1,110,109
Qatar Government International Bond	Aa3	4.50	4/23/2028	6,110,000	6,166,151
Qatar Government International Bond	Aa3	5.10	4/23/2048	1,400,000	1,395,744
Qatar Government International Bond	Aa3	5.10	4/23/2048	3,635,000	3,623,950
Quebec, Province of	Aa2	3.50	7/29/2020	300,000	304,219
Quebec, Province of	Aa2	7.14	2/27/2026	245,000	297,274
Raizen Fuels Finance	Baa3	5.30	1/20/2027	500,000	481,250
Reckitt Benckiser Treasury Services	A3	2.75	6/26/2024	600,000	566,844
Republic of Azerbaijan International Bond	Ba2	3.50	9/1/2032	5,875,000	4,838,063
Republic of Belarus International Bond	B3	6.88	2/28/2023	750,000	775,463
Republic of Ghana Government Bonds	B3	18.50	6/1/2020	4,050,000	877,674
Republic of Ghana Government Bonds	B2	18.25	9/21/2020	2,980,000	619,734
Republic of Ghana Government Bonds	B2	16.50	3/22/2021	370,000	74,157
Republic of Ghana Government Bonds	B3	16.25	5/17/2021	3,720,000	741,252
Republic of Ghana Government Bonds	B2	18.25	7/25/2022	6,990,000	1,459,195
Republic of Ghana Government Bonds	B3	17.60	11/28/2022	220,000	45,189
Republic of Ghana Government Bonds	B2	16.50	2/6/2023	2,170,000	430,334
Republic of Ghana Government Bonds	B3	16.25	4/7/2025	1,490,000	288,775
Republic of Italy Government International Bond	NR	5.38	6/15/2033	945,000	1,024,751
Republic of Poland Government Bond	A2	2.50	7/25/2027	30,500,000	7,709,662
Republic of South Africa Government Bond	Baa3	7.75	2/28/2023	13,500,000	967,099
Republic of South Africa Government Bond	Baa3	7.00	2/28/2031	33,800,000	2,045,859
Republic of South Africa Government International Bond	Baa3	4.67	1/17/2024	5,742,000	5,648,405
Ritchie Bros. Auctioneers	B2	5.38	1/15/2025	415,000	402,550
Romania Government Bond	Baa3	5.85	4/26/2023	13,110,000	3,419,352
Romania Government Bond	Baa3	4.75	2/24/2025	8,650,000	2,131,403
Romania Government Bond	Baa3	5.80	7/26/2027	10,520,000	2,737,744
Romania, Government of	Baa3	6.13	1/22/2044	400,000	448,480
Royal Bank of Canada	A1	2.15	10/26/2020	5,000,000	4,885,015
Royal Bank of Canada	A1	3.20	4/30/2021	3,850,000	3,848,337
Royal Bank of Canada	A1	2.75	4/30/2021	1,420,000	1,419,520
Royal Bank of Canada	A1	2.75	4/30/2021	5,000,000	4,998,309
Royal Bank of Canada	A1	3.09	2/1/2022	10,000,000	10,081,300
Royal Bank of Scotland Group plc	Ba1	6.13	12/15/2022	3,535,000	3,720,272
Royal Bank of Scotland Group plc	Baa3	3.88	9/12/2023	545,000	529,425
Royal Bank of Scotland Group PLC	Baa3	3.89	6/25/2024	800,000	798,360
Royal Bank of Scotland Group PLC	Baa3	4.52	6/25/2024	500,000	500,358
Royal Bank of Scotland Group PLC	Baa3	4.52	6/25/2024	900,000	900,645
Royal Bank of Scotland Group PLC	Baa3	4.89	5/18/2029	2,505,000	2,493,851
Royal Bank of Scotland Group plc	Ba2	8.63	12/29/2049	800,000	850,200
Royal Caribbean Cruises Ltd	Baa2	2.65	11/28/2020	2,610,000	2,565,225
Rural Electrification Corp Ltd	Baa2	7.45	11/30/2022	240,000,000	3,378,534
Russia Government Bond - OFZ	Ba1	7.00	8/16/2023	366,200,000	5,770,486

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Russia Government Bond - OFZ	Ba1	7.05	1/19/2028	238,800,000	3,679,011
Russian Federal Bond - OFZ	Ba1	7.40	12/7/2022	83,000,000	1,326,835
Russian Federal Bond - OFZ	Ba1	7.10	10/16/2024	480,800,000	7,529,933
Russian Federal Bond - OFZ	Ba1	7.75	9/16/2026	59,000,000	952,365
Russian Foreign Bond - Eurobond	Baa3	4.75	5/27/2026	5,000,000	5,005,020
Russian Foreign Bond - Eurobond	Baa3	4.25	6/23/2027	9,400,000	9,058,498
Russian Foreign Bond - Eurobond	Baa3	4.38	3/21/2029	10,200,000	9,859,565
Russian Foreign Bond - Eurobond	Baa3	4.38	3/21/2029	3,400,000	3,286,522
Russian Foreign Bond - Eurobond	Baa3	5.25	6/23/2047	2,400,000	2,311,200
Sable International Finance Ltd	B2	6.88	8/1/2022	350,000	360,395
Saka Energi Indonesia PT	Ba1	4.45	5/5/2024	610,000	569,166
Saka Energi Indonesia PT	Ba1	4.45	5/5/2024	3,708,000	3,459,783
Santander UK Group Holdings	Baa1	3.13	1/8/2021	1,100,000	1,084,752
Santander UK Group Holdings PLC	Baa1	3.57	1/10/2023	840,000	815,940
Santander UK Group Holdings PLC	Baa1	3.37	1/5/2024	1,705,000	1,639,408
Santander UK Group Holdings PLC	Baa1	3.82	11/3/2028	1,300,000	1,193,550
Santander UK PLC	Aa3	2.50	3/14/2019	2,300,000	2,295,369
Sasol Financing International Ltd	Baa3	4.50	11/14/2022	1,200,000	1,165,440
Saudi Government International Bond	A1	4.00	4/17/2025	500,000	497,530
Saudi Government International Bond	A1	4.00	4/17/2025	2,600,000	2,587,156
Saudi Government International Bond	A1	4.00	4/17/2025	4,450,000	4,428,017
Saudi Government International Bond	A1	3.63	3/4/2028	6,720,000	6,389,914
Saudi Government International Bond	A1	4.50	4/17/2030	400,000	399,534
Saudi Government International Bond	A1	4.50	4/17/2030	4,775,000	4,769,432
Saudi Government International Bond	A1	4.50	10/26/2046	1,200,000	1,107,631
Saudi Government International Bond	A1	4.63	10/4/2047	1,200,000	1,118,616
Saudi Government International Bond	A1	5.00	4/17/2049	3,325,000	3,233,962
Saudi International Bond	A1	2.38	10/26/2021	340,000	326,468
Senegal Government International Bond	Ba3	4.75	3/13/2028	350,000	380,692
Senegal Government International Bond	Ba3	6.25	5/23/2033	3,180,000	2,818,275
Serbia Treasury Bonds	Ba2	5.88	2/8/2028	562,960,000	5,985,953
SFR Group SA	B1	6.00	5/15/2022	300,000	301,065
Shell International Finance B.V.	Aa2	1.38	5/10/2019	5,000,000	4,946,843
Shire Acquisitions Investments Ireland DAC	Baa3	1.90	9/23/2019	10,000,000	9,842,867
Shire Acquisitions Investments Ireland DAC	Baa3	2.88	9/23/2023	1,130,000	1,063,098
Shire Acquisitions Investments Ireland DAC	Baa3	3.20	9/23/2026	1,960,000	1,796,122
Siemens Financieringsmaatschappij N.V.	A1	2.67	3/16/2020	10,000,000	10,036,161
Siemens Financieringsmaatschappij N.V.	A1	2.15	5/27/2020	2,565,000	2,522,349
Signet UK Finance PLC	Ba1	4.70	6/15/2024	10,069,000	9,461,272
Sinopec Group Overseas Development (2015)	A1	2.50	4/28/2020	250,000	246,337
Sky PLC	Baa2	3.75	9/16/2024	915,000	909,715
South Africa Ltd.	NR	3.00	12/31/2022	5,398,257	110,124
South Africa, Republic of	Baa3	5.88	9/16/2025	740,000	759,536
South Africa, Republic of	Baa3	5.88	9/16/2025	5,435,000	5,578,484
South Africa, Republic of	Baa3	4.88	4/14/2026	4,873,000	4,687,807
South Africa, Republic of	Baa3	4.30	10/12/2028	8,487,000	7,560,389
South Africa, Republic of	Baa3	8.00	1/31/2030	86,092,000	5,732,683
South Africa, Republic of	Baa3	8.25	3/31/2032	43,800,000	2,909,550
South Africa, Republic of	Baa3	8.50	1/31/2037	37,300,000	2,466,109
South Africa, Republic of	Baa3	8.75	1/31/2044	51,600,000	3,439,902
Spain Index Linked Bond	Baa1	0.55	11/30/2019	1,201,240	1,445,818
Spain Index Linked Bond	Baa1	1.80	11/30/2024	6,827,828	9,286,389
Spain Index Linked Bond	Baa1	1.00	11/30/2030	2,334,983	3,023,607
Sri Lanka, Republic of	B1	5.75	4/18/2023	2,400,000	2,297,784
Sri Lanka, Republic of	B1	6.83	7/18/2026	3,255,000	3,117,161
Sri Lanka, Republic of	B1	6.20	5/11/2027	5,983,000	5,459,691
Sri Lanka, Republic of	B1	6.75	4/18/2028	2,100,000	1,981,667
Standard Chartered PLC	A2	3.46	8/19/2019	1,400,000	1,412,606
Star Energy Geothermal Wayang Windu Ltd	Ba3	6.75	4/24/2033	2,825,000	2,489,794
Statoil ASA	Aa3	7.25	9/23/2027	139,000	173,404
Sumitomo Mitsui Financial Group Inc	A1	3.46	7/14/2021	3,650,000	3,706,210
Svenska Handelsbanken AB	Aa2	1.88	9/7/2021	1,240,000	1,184,089
Sweden Inflation Linked Bond	Aaa	0.25	6/1/2022	6,000,000	776,190
Sweden Inflation Linked Bond	NR	1.00	6/1/2025	20,900,000	2,954,642
Sweden Inflation Linked Bond	NR	0.13	6/1/2026	24,400,000	3,288,763
Swedish Export Credit Corp.	Aa1	1.75	3/10/2021	625,000	607,325
Syngenta Finance NV	Ba2	3.70	4/24/2020	400,000	398,548
Syngenta Finance NV	Ba2	3.93	4/23/2021	1,400,000	1,396,451
Syngenta Finance NV	Ba2	4.44	4/24/2023	200,000	198,880
Syngenta Finance NV	Ba2	5.18	4/24/2028	200,000	193,165
Telecom Italia Capital S.A.	Ba1	6.38	11/15/2033	5,575,000	5,491,375
Telecom Italia Capital S.A.	Ba1	7.72	6/4/2038	465,000	499,875
Telefonica Emisiones, SAU	Baa3	5.88	7/15/2019	100,000	102,864
Telefonica Emisiones, SAU	Baa3	4.57	4/27/2023	2,845,000	2,941,139
Telefonica Emisiones, SAU	Baa3	5.21	3/8/2047	855,000	824,147
Tencent Holdings Ltd	A1	3.60	1/19/2028	3,005,000	2,842,790

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Thailand Government Bond	Baa1	1.88	6/17/2022	208,681,000	6,269,815
Thailand Government Bond	Baa1	2.13	12/17/2026	79,000,000	2,297,827
Titulos de Tesoreria	Baa2	11.25	10/24/2018	3,690,000,000	1,284,119
Titulos de Tesoreria	Baa2	5.00	11/21/2018	822,000,000	280,736
Titulos de Tesoreria	Baa2	7.00	9/11/2019	2,481,000,000	864,835
Titulos de Tesoreria	Baa2	11.00	7/24/2020	3,817,000,000	1,441,795
Titulos de Tesoreria	Baa2	7.00	5/4/2022	4,507,000,000	1,598,760
Titulos de Tesoreria	Baa2	7.00	5/4/2022	13,520,000,000	4,795,924
Titulos de Tesoreria	Baa2	10.00	7/24/2024	15,508,000,000	6,284,077
Titulos de Tesoreria	Baa2	10.00	7/24/2024	19,594,400,000	7,939,949
Titulos de Tesoreria	Baa2	7.50	8/26/2026	14,020,000,000	5,056,459
Titulos de Tesoreria	Baa2	7.50	8/26/2026	26,544,600,000	9,573,586
Titulos de Tesoreria	Baa2	6.00	4/28/2028	15,252,900,000	4,980,922
Titulos de Tesoreria	Baa2	7.75	9/18/2030	42,263,500,000	15,429,885
Titulos de Tesoreria	Baa2	7.00	6/30/2032	1,123,000,000	379,476
Tokyo Metropolitan Government	A1	2.50	6/8/2022	200,000	194,021
Tokyo Metropolitan Government	A1	2.50	6/8/2022	4,100,000	3,977,431
Tokyo Metropolitan Government	A1	3.25	6/1/2023	600,000	599,906
Toronto Dominion Bank	Aa2	3.33	4/7/2021	1,500,000	1,523,539
Toronto Dominion Bank	Aa2	3.33	4/7/2021	10,000,000	10,156,927
TransCanada PipeLines Ltd	A3	3.80	10/1/2020	7,787,000	7,885,961
TransCanada Trust	Baa2	5.30	3/15/2077	300,000	283,655
Trinity Acquisition PLC	Baa3	3.50	9/15/2021	2,557,000	2,536,096
Trust F/1401	Baa2	5.25	12/15/2024	900,000	886,500
Turkcell Iletisim Hizmetleri AS	Ba1	5.80	4/11/2028	1,025,000	926,395
Turkey Government Bond	Ba1	8.50	7/10/2019	7,000,000	1,391,993
Turkey Government Bond	Ba2	7.00	6/5/2020	100,000	102,366
Turkey Government Bond	Ba2	7.00	6/5/2020	215,000	220,087
Turkey Government Bond	Ba1	10.70	2/17/2021	11,400,000	2,122,632
Turkey Government Bond	Ba1	9.20	9/22/2021	8,970,000	1,568,360
Turkey Government Bond	Ba2	11.00	3/2/2022	13,012,000	2,378,754
Turkey Government Bond	Ba2	3.25	3/23/2023	2,000,000	1,773,448
Turkey Government Bond	Ba2	5.75	3/22/2024	5,950,000	5,732,539
Turkey Government Bond	Ba3	11.00	2/24/2027	21,800,000	3,626,037
Turkey Government Bond	Ba2	6.00	3/25/2027	5,100,000	4,792,246
Turkey Government Bond	Ba2	5.13	2/17/2028	4,515,000	3,974,464
Turkey Government Bond	Ba2	6.13	10/24/2028	3,721,000	3,484,717
Turkiye Garanti Bankasi	B2	6.13	5/24/2027	1,385,000	1,212,753
Turkiye Vakiflar Bankasi TAO	Ba3	5.75	1/30/2023	1,400,000	1,251,020
UBS AG	Aa3	2.45	12/1/2020	5,800,000	5,669,599
UBS AG	NR	7.63	8/17/2022	250,000	275,975
UBS AG	NR	7.63	8/17/2022	1,700,000	1,876,630
UBS Group Funding Switzerland	A3	3.00	4/15/2021	1,500,000	1,477,074
UBS Group Funding Switzerland	A3	4.13	9/24/2025	750,000	744,759
UBS Group Funding Switzerland	A3	4.13	4/15/2026	200,000	197,936
Ukraine, Government of	Caa2	7.75	9/1/2022	3,770,000	3,680,545
Ukraine, Government of	Caa2	7.75	9/1/2023	11,865,000	11,418,876
Ukraine, Government of	Caa2	7.75	9/1/2025	5,675,000	5,312,424
Ukraine, Government of	Caa2	7.75	9/1/2026	4,313,000	3,994,614
Ukraine, Government of	B3	1.00	5/31/2040	6,521,000	4,121,272
Unifin Financiera, S.A.B. de C.V.	Ba2	7.00	1/15/2025	1,400,000	1,282,764
United Kingdom Treasury Index Linked	Aa2	1.88	11/22/2022	10,266,490	16,022,584
United Kingdom Treasury Index Linked	Aa2	0.13	3/22/2024	4,454	6,590
United Kingdom Treasury Index Linked	Aa2	2.50	7/17/2024	2,230,000	10,622,501
United Kingdom Treasury Index Linked	Aa2	0.13	3/22/2026	44,057,110	67,230,672
United Kingdom Treasury Index Linked	Aa2	1.25	11/22/2027	3,890,181	6,716,263
United Kingdom Treasury Index Linked	Aa2	4.25	12/7/2027	1,400,000	2,334,142
United Kingdom Treasury Index Linked	Aa2	0.13	3/22/2029	1,777,723	2,840,148
United Kingdom Treasury Index Linked	Aa2	2.00	1/26/2035	80,000	282,862
United Kingdom Treasury Index Linked	Aa2	3.50	1/22/2045	2,460,000	4,440,285
United Kingdom Treasury Index Linked	Aa2	0.13	3/22/2046	(452,366)	(944,890)
United Kingdom Treasury Index Linked	Aa2	0.13	3/22/2046	2,257,490	4,715,385
United Kingdom Treasury Index Linked	Aa2	0.13	8/10/2048	600,437	1,300,390
United Kingdom Treasury Index Linked	Aa2	0.13	11/22/2056	1,109,604	2,739,847
United Kingdom Treasury Index Linked	Aa2	0.38	3/22/2062	830,081	2,413,051
United Kingdom Treasury Index Linked	Aa2	0.13	11/22/2065	476,767	1,380,300
Uruguay Government International Bond	Baa3	8.50	3/15/2028	43,139,000	1,187,180
Uruguay Government International Bond	Baa3	8.50	3/15/2028	5,234,000	144,039
Uruguay Government International Bond	Baa2	4.98	4/20/2055	345,000	334,650
Uruguay Government International Bond	Baa2	4.98	4/20/2055	1,180,000	1,144,600
Vale Overseas Ltd	Ba1	6.88	11/21/2036	2,370,000	2,660,799
Vedanta Resources PLC	B2	6.38	7/30/2022	1,220,000	1,162,050
Vedanta Resources PLC	B2	6.38	7/30/2022	3,725,000	3,548,063
Vedanta Resources PLC	B2	6.13	8/9/2024	1,100,000	966,814
Venezuela, Republic of	C	8.25	10/13/2024	3,910,600	1,062,510
Venezuela, Republic of	C	9.25	9/15/2027	3,145,000	885,947

Foreign Debt/Corporate Obligations	Moody's Quality Rating	Rate	Maturity Date	Shares/Par Value	Base Market Value
Vimpelcom Holdings BV	Ba2	4.95	6/16/2024	2,325,000	2,198,288
Virgin Australia Trust	Baa1	5.00	4/23/2025	911,049	926,537
Virgin Media Secured Finance PLC	Ba3	5.50	1/15/2025	1,325,000	1,297,056
Virgin Media Secured Finance PLC	Ba3	5.25	1/15/2026	200,000	185,000
VM Holding S.A.	Ba2	5.38	5/4/2027	1,343,000	1,302,710
Westpac Banking Corp.	Aa3	2.89	8/19/2019	9,000,000	9,039,486
Westpac Banking Corp.	Aa3	5.00	10/21/2019	265,000	366,884
Westpac Banking Corp.	Aa3	7.25	2/11/2020	600,000	475,554
Westpac Banking Corp.	Aa3	2.62	5/15/2020	2,450,000	2,449,969
Westpac Banking Corp.	Aaa	2.10	2/25/2021	2,500,000	2,432,819
Wind Tre SpA	B1	2.63	1/20/2023	325,000	318,741
Wind Tre SpA	B1	3.13	1/20/2025	650,000	614,731
Yapi ve Kredi Bankasi AS	Ba3	6.10	3/16/2023	1,820,000	1,701,700
Yara International ASA	Baa2	4.75	6/1/2028	1,000,000	1,005,281
Zambia Government International Bond	B3	8.50	4/14/2024	2,200,000	1,954,198
Zambia Government International Bond	B3	8.97	7/30/2027	1,050,000	926,848
Total Foreign Debt/Corporate Obligations					\$ 2,646,843,261

Total Fixed Income					\$ 12,138,093,138
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U.S. Common Stock	Shares/Par Value	Base Market Value
1-800-Flowers.com, Inc.	79,142	993,232
1st Source Corp.	12,370	660,929
2U, Inc.	383	32,003
3D Systems Corp.	811	11,200
3M Co.	99,175	19,509,706
8X8, Inc.	19,218	385,321
A. Schulman, Inc.	3,614	160,823
A.O. Smith Corp.	24,196	1,431,193
A10 Networks, Inc.	354	2,205
AAC Holdings, Inc.	79	740
AAON, Inc.	(57,672)	(1,917,594)
AAR Corp.	230	10,693
Aaron's, Inc.	68,191	2,962,899
Abaxis, Inc.	1,261	104,676
Abbott Laboratories	310,757	18,953,069
AbbVie, Inc.	339,758	31,478,579
Abeona Therapeutics, Inc.	220	3,520
Abercrombie & Fitch Co.	3,611	88,397
Abiomed, Inc.	7,047	2,882,575
ABM Industries, Inc.	25,465	743,069
Abraxas Petroleum Corp.	111,343	321,781
Acacia Communications, Inc.	212	7,380
Acacia Research Corp.	13,119	54,444
Acadia Healthcare Co., Inc.	642	26,264
Acadia Pharmaceuticals, Inc.	730	11,147
Acadia Realty Trust	596	16,313
Accelerate Diagnostics, Inc.	208	4,638
Acceleron Pharma, Inc.	294	14,265
Access National Corp.	111	3,175
ACCO Brands Corp.	187,158	2,592,138
Accuray, Inc.	577	2,366
Aceto Corp.	30,811	103,217
Achaogen, Inc.	270	2,338
Achillion Pharmaceuticals	930	2,632
ACI Worldwide, Inc.	(110,530)	(2,726,775)
Aclaris Therapeutics, Inc.	271	5,412
ACNB Corp.	37	1,260
Acorda Therapeutics, Inc.	332	9,528
Activision Blizzard, Inc.	170,118	12,983,406
Actuant Corp.	424	12,444
Acuity Brands, Inc.	300	34,761
Acushnet Holdings Corp.	228	5,577
Axiom Corp.	(43,137)	(1,291,953)
Adams Pharmaceuticals, Inc.	54,531	1,408,536
Adams Resources & Energy, Inc.	18	774
Addus Homecare Corp.	3,304	189,154
Adesto Technologies Corp.	100	840
Adobe Systems, Inc.	82,266	20,057,273
ADT Inc.	780	6,747
Adtalem Global Education, Inc.	9,074	436,459
ADTRAN, Inc.	347	5,153
Aduro Biotech, Inc.	342	2,394
Advance Auto Parts, Inc.	12,351	1,676,031
Advanced Disposal Services, Inc.	549	13,604
Advanced Drainage Systems, Inc.	259	7,394

U.S. Common Stock	Shares/Par Value	Base Market Value
Advanced Emissions Solutions	150	1,704
Advanced Energy Industries	18,125	1,052,881
Advanced Micro Devices	137,305	2,058,202
Advansix, Inc.	36,329	1,330,731
Adverum Biotechnologies Inc	400	2,120
AECOM	1,214	40,098
Aegion Corp.	239	6,154
Aeglea BioTherapeutics Inc	100	1,058
Aerie Pharmaceuticals, Inc.	278	18,779
Aerohive Networks, Inc.	109,379	434,235
Aerojet Rocketdyne Holdings	515	15,187
AeroVironment, Inc.	147	10,500
AES Corp.	260,461	3,492,782
Aetna, Inc.	91,633	16,814,656
Affiliated Managers Group	9,064	1,347,545
Aflac, Inc.	402,795	17,328,241
AG Mortgage Investment Trust	138,303	2,598,713
AGCO Corp.	23,113	1,403,421
Agenus, Inc.	566	1,285
Agilent Technologies, Inc.	54,843	3,391,491
Agilysys, Inc.	99	1,535
Agios Pharmaceuticals, Inc.	377	31,755
AGNC Investment Corp.	2,862	53,205
Agree Realty Corp.	1,575	83,113
AgroFresh Solutions, Inc.	165	1,157
Aimmune Therapeutics, Inc.	40,308	1,083,882
Air Lease Corp.	30,431	1,277,189
Air Products & Chemicals, Inc.	36,616	5,702,210
Air Transport Services Group	65,015	1,468,689
Aircastle Ltd.	99,330	2,036,265
AK Steel Holding Corp.	2,229	9,674
Akamai Technologies, Inc.	28,463	2,084,345
Akcea Therapeutics Inc	120	2,845
Akebia Therapeutics, Inc.	388	3,872
Akorn, Inc.	683	11,331
Alamo Group, Inc.	3,392	306,501
Alarm.com Holdings, Inc.	39,000	1,574,820
Alaska Air Group, Inc.	88,110	5,320,963
Albany International Corp.	211	12,692
Albemarle Corp.	18,466	1,741,898
Albireo Pharma Inc	80	2,840
Alcoa, Inc.	1,389	65,116
Alder Biopharmaceuticals, Inc.	109,495	1,730,021
Aldeyra Therapeutics Inc	100	795
Alexander & Baldwin, Inc.	10,007	235,165
Alexander's, Inc.	657	251,388
Alexandria Real Estate Equity	17,164	2,165,582
Alexion Pharmaceuticals, Inc.	101,098	12,551,317
Alico, Inc.	45	1,427
Align Technology, Inc.	12,034	4,117,313
Alleghany Corp.	114	65,547
Allegheny Technologies, Inc.	46,943	1,179,208
Allegiance Bancshares, Inc.	86	3,728
Allegiant Travel Co.	4,237	588,731
Allena Pharmaceuticals Inc	40	521
ALLETE, Inc.	37,962	2,938,638
Alliance Data Systems Corp.	15,728	3,667,770
Alliant Energy Corp.	38,623	1,634,525
Allied Motion Technologies	55	2,633
Allison Transmission Holdings, Inc.	156,955	6,355,108
Allscripts Healthcare Solutions, Inc.	1,287	15,444
Allstate Corp.	329,610	30,083,505
Ally Financial, Inc.	100,576	2,642,132
Alnylam Pharmaceuticals, Inc.	662	65,200
Alpha & Omega Semiconductor	2,006	28,565
Alphabet, Inc. - class A	65,145	73,561,083
Alphabet, Inc. - class C	77,751	86,742,903
Alphatec Holdings Inc	196,522	585,636
Alta Mesa Resources Inc	520	3,541
Altair Engineering Inc	200	6,836
Alteryx, Inc.	210	8,014
Altice USA Inc	(85,830)	(1,464,260)
Altra Industrial Motion Corp.	206	8,879
Altria Group, Inc.	316,163	17,954,897
AMAG Pharmaceuticals, Inc.	250	4,875
Amazon.com, Inc.	100,492	170,816,302

U.S. Common Stock	Shares/Par Value	Base Market Value
Ambac Financial Group, Inc.	327	6,491
Ambarella, Inc.	233	8,996
Amber Road, Inc.	146	1,374
AMC Entertainment Holdings	391	6,217
AMC Networks, Inc.	95,336	5,929,899
Amdocs Ltd.	228,952	15,154,333
Amedisys, Inc.	226	19,314
AMERCO	52	18,520
Ameren Corp.	40,657	2,473,978
Ameresco, Inc.	125	1,500
American Airlines Group, Inc.	270,982	10,286,477
American Assets Trust, Inc.	1,738	66,548
American Axle & Manufacturing Holdings, Inc.	76,047	1,183,291
American Campus Communities	1,012	43,395
American Eagle Outfitters	279,904	6,507,768
American Electric Power	160,597	11,121,342
American Equity Investment Life Holding Co.	653	23,508
American Express Co.	201,986	19,794,628
American Financial Group, Inc.	55,861	5,995,561
American Homes 4 Rent	1,795	39,813
American International Group	753,412	39,945,904
American National BankShares, Inc.	61	2,440
American National Insurance	57	6,817
American Outdoor Brands Corp.	397	4,776
American Public Education	24,423	1,028,208
American Railcar Industries	61	2,408
American Renal Associates Holdings, Inc.	74	1,167
American Software, Inc.	84	1,224
American States Water Co.	285	16,291
American Tower Corp.	96,937	13,975,407
American Vanguard Corp.	204	4,682
American Water Works Co., Inc.	29,711	2,536,725
American Woodmark Corp.	4,068	372,425
America's Car Mart, Inc.	44	2,724
Americold Realty Trust	400	8,808
Ameriprise Financial, Inc.	47,806	6,687,103
Ameris Bancorp	257	13,711
AMERISAFE, Inc.	136	7,854
AmerisourceBergen Corp.	27,122	2,312,693
Ames National Corp.	70	2,160
AMETEK, Inc.	70,410	5,080,786
AMGen, Inc.	156,454	28,879,844
Amicus Therapeutics, Inc.	69,210	1,081,060
Amkor Technology, Inc.	184,622	1,585,903
AMN Healthcare Services, Inc.	1,518	88,955
Amneal Pharmaceuticals Inc	624	10,240
Amphastar Pharmaceuticals, Inc.	262	3,998
Amphenol Corp.	50,330	4,386,260
AmTrust Financial Services	710	10,345
Amyris Inc	100	639
Anadarko Petroleum Corp.	85,945	6,295,471
Analog Devices, Inc.	61,958	5,943,011
AnaptysBio, Inc.	2,192	155,720
Andeavor	187,274	24,566,603
AngioDynamics, Inc.	3,733	83,022
ANI Pharmaceuticals, Inc.	434	28,991
Anika Therapeutics, Inc.	107	3,424
Anixter International, Inc.	2,275	144,008
Annaly Capital Management, Inc.	759,032	7,810,439
ANSYS, Inc.	14,015	2,441,133
Antares Pharma, Inc.	1,010	2,606
Antero Resources Corp.	(88,375)	(1,886,806)
Anthem, Inc.	141,480	33,676,484
Anworth Mortgage Asset Corp.	677	3,365
Apache Corp.	(12,369)	(578,251)
Apartment Investment & Management Co.	26,243	1,110,079
Apellis Pharmaceuticals Inc	280	6,160
Apergy Corp	52,954	2,210,830
Apogee Enterprises, Inc.	200	9,634
Apollo Commercial Real Estate	650	11,882
Apollo Medical Holdings Inc	40	1,034
AppFolio, Inc.	9,663	590,892
Apple Hospitality REIT, Inc.	208,172	3,722,115
Apple, Inc.	1,019,957	188,804,240
Applied Industrial Technologies, Inc.	294	20,624
Applied Materials, Inc.	231,464	10,691,322

U.S. Common Stock	Shares/Par Value	Base Market Value
Applied Optoelectronics, Inc.	139	6,241
Approach Resources, Inc.	310	756
Apptio, Inc.	14,067	509,225
AptarGroup, Inc.	(20,895)	(1,951,175)
Aqua America, Inc.	1,330	46,789
Aquantia Corp	60	695
Aquaventure Holdings Ltd.	93	1,449
Aramark	1,850	68,635
Aratana Therapeutics, Inc.	291	1,237
ArcBest Corp.	23,431	1,070,797
Arch Capital Group Ltd.	2,811	74,379
Arch Coal, Inc.	34,728	2,723,717
Archer Daniels Midland Co.	129,352	5,928,202
Archrock, Inc.	883	10,596
Arconic, Inc.	70,838	1,204,954
Ardelyx, Inc.	239	884
Arena Pharmaceuticals, Inc.	47,885	2,087,786
Ares Capital Corp.	113,700	1,870,365
Ares Commercial Real Estate	321	4,433
Argan, Inc.	3,207	131,327
Argo Group International	2,282	132,698
Arista Networks, Inc.	419	107,888
Arlington Asset Investment	316	3,258
Armada Hoffer Properties, Inc.	324	4,828
Armour Residential REIT, Inc.	306	6,980
Armstrong Flooring, Inc.	174	2,443
Armstrong World Industries	346	21,867
ArQule Inc	580	3,207
Array Biopharma, Inc.	24,347	408,543
Arrow Electronics, Inc.	66,626	5,015,605
Arrow Financial Corp.	88	3,203
Arrowhead Pharmaceuticals Inc	640	8,704
Artesian Resources Corp.	61	2,365
Arthur J. Gallagher & Co.	30,400	1,984,512
Artisan Partners Asset Management	136,952	4,129,103
Asbury Automotive Group	141	9,666
Ascena Retail Group, Inc.	1,222	4,870
ASGN Inc	5,461	426,996
Ashford Hospitality Trust	137,450	1,113,345
Ashland Global Holdings, Inc.	469	36,666
Aspen Insurance Holdings Ltd.	25,641	1,043,589
Aspen Technology, Inc.	25,628	2,376,741
Assembly Biosciences, Inc.	19,360	759,106
Associated Banc Corp.	85,785	2,341,931
Associated Capital Group	16	607
Assurant, Inc.	44,784	4,634,696
Assured Guaranty Ltd.	62,052	2,217,118
Astec Industries, Inc.	2,996	179,161
Astronics Corp.	157	5,647
At Home Group, Inc.	(27,121)	(1,061,787)
AT&T, Inc.	2,350,501	75,474,587
Atara Biotherapeutics, Inc.	300	11,025
athenahealth, Inc.	307	48,856
Athene Holding Ltd.	109,567	4,803,417
Athenex Inc	320	5,971
Athersys, Inc.	725	1,428
Atkore International Group, Inc.	35,699	741,468
Atlantic Capital Bancshares	149	2,928
Atlas Air Worldwide Holdings	71,758	5,145,049
Atmos Energy Corp.	854	76,980
ATN International, Inc.	84	4,433
AtriCure, Inc.	46,857	1,267,482
Atrion Corp.	504	302,098
Audentes Therapeutics, Inc.	248	9,476
Autodesk, Inc.	36,550	4,791,340
AutoLiv, Inc.	(18,797)	(2,692,106)
Automatic Data Processing	73,589	9,871,228
AutoNation, Inc.	420	20,404
AutoZone, Inc.	9,254	6,208,786
AV Homes, Inc.	76	1,626
AvalonBay Communities, Inc.	23,057	3,963,268
AVANGRID, Inc.	429	22,707
Avanos Medical Inc	79,164	4,532,139
Avaya Holdings Corp	780	15,662
Avery Dennis Corp.	14,680	1,498,828
Avid Technology, Inc.	245	1,274

U.S. Common Stock	Shares/Par Value	Base Market Value
Avis Budget Group, Inc.	8,765	284,863
Avista Corp.	9,062	477,205
Avnet, Inc.	104,403	4,477,845
AvroBio Inc	16,080	459,245
AVX Corp.	1,981	31,042
AXA Equitable Holdings Inc	1,020	21,022
Axalta Coating Systems Ltd.	1,606	48,678
Axcelis Technologies, Inc.	23,275	460,845
Axis Capital Holdings Ltd.	97,410	5,417,944
Axogen, Inc.	5,082	255,371
Axon Enterprise, Inc.	388	24,514
AXT, Inc.	270	1,904
AZZ, Inc.	184	7,995
B&G Foods, Inc.	489	14,621
B. Riley Financial, Inc.	160	3,608
Babcock & Wilcox Enterprises	789	1,878
Badger Meter, Inc.	206	9,208
Baker Hughes a GE Co	69,470	2,294,594
Balchem Corp.	(31,644)	(3,105,542)
Baldwin & Lyons, Inc.	74	1,806
Ball Corp.	59,787	2,125,428
Banc of California, Inc.	314	6,139
BancFirst Corp.	7,085	419,432
Bancorp, Inc.	55,135	576,712
BancorpSouth Bank	616	20,297
Bandwidth Inc	397	15,078
Bank of America Corp.	2,962,598	83,515,638
Bank of Hawaii Corp.	326	27,195
Bank of Marin Bancorp	1,927	155,798
Bank of New York Mellon Corp.	258,384	13,934,649
Bank OZK	932	41,977
BankFinancial Corp.	110	1,942
BankUnited, Inc.	60,106	2,455,330
Bankwell Financial Group, Inc.	89	2,861
Banner Corp.	76,614	4,606,800
Bar Harbor Bankshares	111	3,362
Barnes & Noble Education, Inc.	270	1,523
Barnes & Noble, Inc.	423	2,686
Barnes Group, Inc.	383	22,559
Barrett Business Services, Inc.	10,520	1,015,916
Basic Energy Services, Inc.	150	1,667
Bassett Furniture Industries, Inc.	392	10,800
Baxter International, Inc.	82,199	6,069,574
BB&T Corp.	178,056	8,981,145
BBX Capital Corp	100	903
BCB Bancorp, Inc.	130	1,950
Beacon Roofing Supply, Inc.	523	22,290
Beasley Broadcast Group, Inc.	40	448
Beazer Homes USA, Inc.	16,131	237,932
Becton Dickinson & Co.	103,177	24,717,082
Bed Bath & Beyond, Inc.	34,020	677,849
Bel Fuse, Inc.	59	1,233
Belden, Inc.	76,082	4,650,132
Bellicum Pharmaceuticals, Inc.	199	1,469
Bemis Co.	698	29,463
Benchmark Electronics, Inc.	30,003	874,587
Beneficial Bancorp, Inc.	492	7,970
Benefitfocus, Inc.	157	5,275
Berkshire Hathaway, Inc.	589,083	109,952,342
Berkshire Hills Bancorp, Inc.	47,112	1,912,747
Berry Global Group, Inc.	23,085	1,060,525
Best Buy Co., Inc.	63,301	4,720,989
BG Staffing, Inc.	50	1,163
BGC Partners, Inc.	1,751	19,821
Big 5 Sporting Goods Corp.	155	1,178
Big Lots, Inc.	64,440	2,692,303
Biglari Holdings Inc	11	2,018
Biglari Holdings Inc	3	2,850
Bio Rad Laboratories	170	49,052
BioCryst Pharmaceuticals, Inc.	738	4,229
Biogen, Inc.	41,593	12,071,952
Biohaven Pharmaceutical Holding Co.	30,450	1,203,384
BioMarin Pharmaceutical, Inc.	1,333	125,569
BioScrip, Inc.	827	2,423
BioSpecifics Technologies Corp.	12,642	567,120
Bio-Techne Corp.	287	42,462

U.S. Common Stock	Shares/Par Value	Base Market Value
Biotelemetry, Inc.	240	10,800
BioTime, Inc.	535	1,102
BJ's Restaurants, Inc.	29,266	1,755,960
Black Hills Corp.	404	24,729
Black Knight Inc	1,060	56,763
Blackbaud, Inc.	(24,038)	(2,462,693)
Blackline, Inc.	240	10,423
BlackRock, Inc.	20,603	10,281,721
Blackstone Mortgage Trust	680	21,372
Bloomin' Brands, Inc.	191,716	3,853,492
Blucora, Inc.	340	12,580
Blue Bird Corp.	105	2,347
Blue Hills Bancorp, Inc.	1,834	40,715
Bluebird Bio, Inc.	1,556	244,214
Bluegreen Vacations Corp	40	952
BlueLinx Holdings Inc	80	3,002
Blueprint Medicines Corp.	321	20,377
Bluerock Residential Growth	163	1,454
BMC Stock Holdings, Inc.	5,704	118,928
Boeing Co.	202,304	67,875,015
BOFI Holding, Inc.	61,997	2,536,297
Boingo Wireless, Inc.	39,770	898,404
Boise Cascade Co.	37,241	1,664,673
Bojangles, Inc.	126	1,814
BOK Financial Corp.	204	19,178
Bonanza Creek Energy, Inc.	13,332	504,883
Booking Holdings Inc	23,634	47,908,245
Boot Barn Holdings, Inc.	149	3,092
Booz Allen Hamilton Holdings	111,064	4,856,829
BorgWarner, Inc.	215,771	9,312,676
Boston Beer Company, Inc.	62	18,581
Boston Private Financial Holdings, Inc.	590	9,381
Boston Properties, Inc.	25,740	3,228,311
Boston Scientific Corp.	230,494	7,537,154
Bottomline Technologies	303	15,098
Box, Inc.	90,312	2,256,897
Boyd Gaming Corp.	608	21,073
Brady Corp.	336	12,953
Braemar Hotels & Resorts Inc	65,112	743,579
Brandywine Realty Trust	1,229	20,746
Bridge Bancorp, Inc.	136	4,889
Bridgepoint Education, Inc.	107,807	703,980
Briggs & Stratton	2,189	38,548
Bright Horizons Family Solutions	453	46,442
Brightcove	10,511	101,431
Brighthouse Financial Inc	15,984	640,479
Brinker International, Inc.	47,129	2,243,340
Brink's Co.	350	27,913
Bristol Myers Squibb Co.	273,046	15,110,366
Bristow Group, Inc.	250	3,528
Brixmor Property Group, Inc.	78,770	1,372,961
Broadcom Inc	89,020	21,599,813
Broadridge Financial Solutions	19,699	2,267,355
Brookdale Senior Living, Inc.	1,315	11,953
Brookline Bancorp, Inc.	3,207	59,650
Brooks Automation, Inc.	16,023	522,670
Brown & Brown, Inc.	1,746	48,417
Brown Forman Corp.	43,766	2,144,972
Bruker Corp.	746	21,664
Brunswick Corp.	641	41,332
Bryn Mawr Bank Corp.	9,345	432,674
BSB Bancorp, Inc.	118	4,059
Buckle, Inc.	38,756	1,042,536
Builders FirstSource, Inc.	53,763	983,325
Bunge Ltd.	1,047	72,986
Burlington Stores, Inc.	494	74,362
BWX Technologies, Inc.	721	44,933
Byline Bancorp Inc	100	2,234
C & F Financial Corp.	24	1,501
C&J Energy Services, Inc.	490	11,564
C.H. Robinson Worldwide, Inc.	23,237	1,944,007
CA, Inc.	160,106	5,707,779
Cable One, Inc.	38	27,865
Cabot Corp.	65,262	4,031,234
Cabot Microelectronics Corp.	7,513	808,098
Cabot Oil & Gas Corp.	134,133	3,192,365

U.S. Common Stock	Shares/Par Value	Base Market Value
CACI International, Inc.	1,254	211,362
Cactus Inc	180	6,082
Cadence Bancorp	155,813	4,498,321
Cadence Design Systems, Inc.	47,045	2,037,519
Cadiz, Inc.	140	1,834
Caesars Entertainment Corp.	4,315	46,171
CAI International, Inc.	15,408	358,082
Cal Maine Foods, Inc.	206	9,445
CalAmp Corp.	248	5,811
Calavo Growers, Inc.	135	12,980
Caleres, Inc.	303	10,420
California Resources Corp.	323	14,677
California Water Service Group	368	14,334
Calithera Biosciences, Inc.	220	1,100
Calix, Inc.	311	2,426
Callaway Golf Company	651	12,349
Callon Petroleum Co.	479,217	5,146,791
Calyxt Inc	40	747
Cambium Learning Group, Inc.	104	1,160
Cambrex Corp.	251	13,127
Camden National Corp.	1,035	47,310
Camden Property Trust	644	58,688
Campbell Soup Co.	111,103	4,504,116
Camping World Holdings, Inc.	239	5,970
Cannae Holdings Inc	445	8,255
Cantel Medical Corp.	9,873	971,108
Capella Education Co.	1,622	160,091
Capital City Bank Group, Inc.	79	1,867
Capital One Financial Corp.	177,671	16,327,965
Capital Senior Living Corp.	175	1,867
Capitol Federal Financial, Inc.	942	12,397
Capstar Financial Holdings, Inc.	37	686
Capstead Mortgage Corp.	788	7,053
Cara Therapeutics, Inc.	211	4,041
Carbo Ceramics, Inc.	164	1,504
Carbon Black Inc	60	1,560
Carbonite, Inc.	197	6,875
Cardinal Health, Inc.	65,363	3,191,675
Cardiovascular Systems, Inc.	230	7,438
Cardtronics, Inc.	320	7,738
Care.com, Inc.	54,666	1,141,426
CareDx Inc	240	2,938
Career Education Corp.	12,265	198,325
CareTrust REIT, Inc.	5,320	88,791
Cargurus Inc	360	12,506
Carlisle Cos., Inc.	476	51,556
CarMax, Inc.	(8,949)	(652,114)
Carnival Corp.	104,872	6,010,214
Carolina Financial Corp.	5,038	216,231
Carpenter Technology	43,090	2,265,241
Carriage Services, Inc.	107	2,627
Carrizo Oil & Gas, Inc.	92,984	2,589,604
Carrols Restaurant Group, Inc.	245	3,638
Cars.com, Inc.	9,933	281,998
Carter's, Inc.	346	37,503
Carvana Co.	200	8,320
Casa Systems Inc	120	1,960
Casella Waste Systems, Inc.	283	7,248
Casey's General Stores, Inc.	(13,070)	(1,373,396)
CASI Pharmaceuticals Inc	100	823
Cass Information Systems, Inc.	92	6,331
Castle Brands, Inc.	620	738
Castlight Health, Inc.	455	1,934
Catalent, Inc.	35,107	1,470,632
Catalyst Biosciences Inc	100	1,167
Catalyst Pharmaceuticals, Inc.	510	1,591
Catchmark Timber Trust, Inc.	8,145	103,686
Caterpillar, Inc.	99,879	13,550,584
Cathay General Bancorp	38,803	1,571,133
Cato Corp.	31,767	782,104
Cavco Industries, Inc.	68	14,120
Cavium, Inc.	(21,932)	(1,897,118)
CBIZ, Inc.	362	8,326
CBL & Associates Properties	180,991	1,008,120
CBOE Holdings, Inc.	18,762	1,952,561
CBRE Group, Inc.	50,434	2,407,719

U.S. Common Stock	Shares/Par Value	Base Market Value
CBS Corp.	56,980	3,203,416
CBTX Inc	100	3,305
CDK Global, Inc.	963	62,643
CDW Corp.	1,098	88,707
CECO Environmental Corp.	287	1,762
Cedar Realty Trust, Inc.	309,156	1,459,216
Celanese Corp.	16,613	1,845,040
Celgene Corp.	119,221	9,468,532
Cellular Biomedicine Group Inc	100	1,955
Centene Corp.	58,233	7,174,888
Centennial Resource Development	1,280	23,117
CenterPoint Energy, Inc.	150,998	4,184,155
CenterState Banks, Inc.	174,692	5,209,315
Central Garden and Pet Co.	81	3,522
Central Garden and Pet Co. A	274	11,089
Central Pacific Financial Co.	57,031	1,633,938
Central Valley Community Bancorp	66	1,397
Century Aluminum Co.	23,742	373,937
Century Bancorp, Inc.	269	20,552
Century Casinos, Inc.	154	1,348
Century Communities, Inc.	167	5,269
CenturyLink, Inc.	163,691	3,051,200
Ceridian HCM Holding Inc	180	5,974
Cerner Corp.	52,574	3,143,399
Cerus Corp.	26,887	179,336
CEVA, Inc.	156	4,711
CF Industries Holdings, Inc.	38,886	1,726,538
ChannelAdvisor Corp.	185	2,599
Charles River Laboratories	41,977	4,712,338
Chart Industries, Inc.	244	15,050
Charter Communications, Inc.	30,941	9,072,211
Charter Financial Corp.	93	2,246
Chase Corp.	1,098	128,741
Chatham Lodging Trust	348	7,385
Cheesecake Factory, Inc.	323	17,784
Chefs' Warehouse, Inc.	150	4,275
Chegg, Inc.	115,655	3,214,052
Chemed Corp.	134	43,123
Chemical Financial Corp.	528	29,394
ChemoCentryx, Inc.	201	2,647
Chemours Co.	1,321	58,600
Chemung Financial Corp.	24	1,203
Cheniere Energy, Inc.	1,568	102,218
Chesapeake Energy Corp.	6,720	35,213
Chesapeake Lodging Trust	13,694	433,278
Chesapeake Utilities Corp.	120	9,594
Chevron Corp.	570,538	72,133,119
Chico's FAS, Inc.	26,573	216,304
Children's Place, Inc.	63,445	7,664,156
Chimera Investment Corp.	116,233	2,124,739
Chimerix, Inc.	355	1,690
Chipotle Mexican Grill, Inc.	(2,267)	(977,916)
Choice Hotels International, Inc.	263	19,883
Church & Dwight Co., Inc.	40,813	2,169,619
Churchill Downs, Inc.	97	28,761
Chuy's Holdings, Inc.	38,027	1,167,429
Ciena Corp.	160,110	4,244,516
Cigna Corp.	171,281	29,109,206
Cimarex Energy Co.	30,661	3,119,450
Cincinnati Bell, Inc.	297	4,663
Cincinnati Financial Corp.	4,160	278,138
Cinemark Holdings, Inc.	820	28,766
Cintas Corp.	22,443	4,153,526
CIRCOR International, Inc.	122	4,509
Cirrus Logic, Inc.	30,540	1,170,598
Cisco Systems, Inc.	1,943,240	83,617,617
Cision Ltd	280	4,186
CIT Group, Inc.	100,207	5,051,435
Citi Trends, Inc.	44,647	1,225,114
Citigroup Global Markets Holdings Inc/United States	289,700	6,666,341
Citigroup, Inc.	1,365,030	91,347,808
Citizens & Northern Corp.	222	5,741
Citizens Financial Group	274,770	10,688,553
Citizens, Inc.	331	2,578
Citrix Systems, Inc.	21,486	2,252,592
City Holding Co.	2,369	178,220

U.S. Common Stock	Shares/Par Value	Base Market Value
City Office REIT, Inc.	63,425	813,743
Civista Bancshares Inc	60	1,454
Civitas Solutions, Inc.	110	1,804
Clean Energy Fuels Corp.	966	3,565
Clean Harbors, Inc.	414	22,998
Clear Channel Outdoor	314	1,350
Clearfield, Inc.	83	917
Clearside Biomedical, Inc.	213	2,277
Clearwater Paper Corp.	26,215	605,567
Cleveland-Cliffs Inc	108,986	918,752
Clipper Realty, Inc.	110	939
Clorox Company	21,597	2,920,994
Cloud Peak Energy, Inc.	35,444	123,700
Cloudera, Inc.	87,727	1,196,596
Clovis Oncology, Inc.	34,340	1,561,440
CME Group, Inc.	56,882	9,324,097
CMS Energy Corp.	47,143	2,228,921
CNA Financial Corp.	82,113	3,750,922
CNB Financial Corp.	104	3,126
CNO Financial Group, Inc.	213,814	4,071,019
CNX Resources Corp	21,072	374,660
Cobiz Financial, Inc.	11,445	245,839
Coca Cola Bottling Co.	34	4,594
Coca Cola Co.	639,749	28,059,391
Codexis, Inc.	377	5,429
Codorus Valley Bancorp, Inc.	63	1,933
Coeur Mining, Inc.	1,387	10,541
Cogent Communications Holdings, Inc.	32,076	1,712,858
Cognex Corp.	1,226	54,692
Cognizant Technology Solutions	97,873	7,730,988
Cohbar Inc	100	655
Cohen & Steers, Inc.	160	6,674
Coherent, Inc.	202	31,597
Coherus Biosciences, Inc.	352	4,928
Cohu, Inc.	1,157	28,358
Colfax Corp.	656	20,106
Colgate Palmolive Co.	145,719	9,444,048
Collegium Pharmaceutical, Inc.	220	5,247
Colony Capital Inc	3,923	24,480
Colony Credit Real Estate Inc	440	9,121
Columbia Banking System, Inc.	537	21,963
Columbia Financial Inc	380	6,289
Columbia Property Trust, Inc.	878	19,939
Columbia Sportswear Co.	210	19,209
Columbus McKinnon Corp.	6,514	282,447
Comcast Corp.	1,683,937	55,249,973
Comerica, Inc.	28,688	2,608,313
Comfort Systems USA, Inc.	18,026	825,591
Commerce Bancshares, Inc.	770	49,827
Commercial Metals Co.	59,165	1,248,973
Commercial Vehicle Group, Inc.	59,344	435,585
CommScope Holding Co., Inc.	1,423	41,559
Community Bank System, Inc.	(45,988)	(2,716,511)
Community Health Systems, Inc.	673	2,234
Community Healthcare Trust, Inc.	130	3,883
Community Trust Bancorp, Inc.	47,135	2,354,393
Commvault Systems, Inc.	1,986	130,778
Compass Minerals International	(21,255)	(1,397,516)
Computer Programs & Systems, Inc.	79	2,599
CompX International, Inc.	17	224
ComTech Telecommunications Corp.	3,147	100,326
ConAgra Brands, Inc.	65,734	2,348,676
Concert Pharmaceuticals, Inc.	32,038	539,200
Concho Resources, Inc.	24,874	3,441,318
Conduent, Inc.	1,410	25,620
ConMed Corp.	216	15,811
Connecticut Water Service, Inc.	85	5,552
ConnectOne Bancorp, Inc.	213	5,304
Conn's, Inc.	156	5,148
ConocoPhillips	396,776	27,623,545
CONSOL Energy Inc	2,643	101,359
Consolidated Communications	502	6,205
Consolidated Edison, Inc.	51,866	4,044,511
Consolidated Tomoka Land Co.	43	2,645
Consolidated Water Co.	101	1,303
Constellation Brands, Inc.	31,371	6,866,171

U.S. Common Stock	Shares/Par Value	Base Market Value
Container Store Group, Inc.	116	976
Continental Building Products	68,958	2,175,625
Continental Resources, Inc.	647	41,900
Control4 Corp.	30,553	742,743
Convergys Corp.	145,892	3,565,600
Cooper Cos., Inc.	8,175	1,924,804
Cooper Standard Holdings, Inc.	67,318	8,796,443
Cooper Tire & Rubber Co.	35,081	922,630
Copart, Inc.	1,496	84,614
Corbus Pharmaceuticals Holdings, Inc.	320	1,616
Corcept Therapeutics, Inc.	14,351	225,598
Core Mark Holding Co., Inc.	324	7,355
CoreCivic, Inc.	885	21,143
CoreLogic, Inc.	624	32,386
CorEnergy Infrastructure Trust, Inc.	34,107	1,282,423
CorePoint Lodging Inc	5,050	130,782
CoreSite Realty Corp.	266	29,478
Corium International, Inc.	150	1,202
Cornerstone OnDemand, Inc.	417	19,778
Coming, Inc.	371,877	10,230,336
Corporate Office Properties	144,236	4,181,402
Corvel Corp.	6,711	362,394
Corvus Pharmaceuticals, Inc.	67	736
Costamare, Inc.	335	2,673
CoStar Group, Inc.	1,094	451,417
Costco Wholesale Corp.	74,798	15,631,286
Cotiviti Holdings, Inc.	8,719	384,769
Coty, Inc.	(6,987)	(98,517)
County Bancorp, Inc.	51	1,403
County Seat Holdings, Inc.	44,404	-
County Seat Stores, Inc.	15,207	-
County Seat, Inc.	90,273	-
Coupa Software, Inc.	392	24,398
Cousins Properties, Inc.	2,952	28,605
Covanta Holding Corp.	828	13,662
Covenant Transport Group	16,618	523,467
Covia Holdings Corp	4,333	80,413
Cowen Group, Inc.	186	2,576
CRA International, Inc.	7,742	393,990
Cracker Barrel Old Country Store	(8,174)	(1,276,861)
Craft Brew Alliance, Inc.	90	1,859
Crane Co.	13,977	1,119,977
Crawford & Co.	173	1,496
Cray, Inc.	292	7,183
Credit Acceptance Corp.	88	31,099
Cree, Inc.	(64,104)	(2,664,803)
Crocs, Inc.	64,327	1,132,798
Cross Country Healthcare, Inc.	18,298	205,853
Crown Castle International Corp.	69,296	7,471,495
Crown Holdings, Inc.	65,754	2,943,149
CryoLife, Inc.	226	6,294
CryoPort Inc	200	3,156
CSG Systems International, Inc.	54,239	2,216,748
CSW Industrials, Inc.	7,240	382,634
CSX Corp.	184,975	11,797,706
CTI BioPharma Corp	100	498
CTS Corp.	227	8,172
CubeSmart	1,338	43,110
Cubic Corp.	207	13,289
Cue Biopharma Inc	80	949
Cullen/Frost Bankers, Inc.	(9,128)	(988,015)
Culp, Inc.	77	1,890
Cummins, Inc.	134,494	17,887,702
Curo Group Holdings Corp	60	1,497
Curtiss Wright Corp.	13,902	1,654,616
Customers Bancorp, Inc.	3,077	87,325
Cutera, Inc.	20,470	824,941
CVB Financial Corp.	(92,233)	(2,067,864)
CVR Energy, Inc.	133	4,920
CVS Health Corp.	435,430	28,019,921
Cymabay Therapeutics Inc	440	5,905
Cypress Semiconductor Corp.	2,462	38,358
CyrusOne, Inc.	679	39,626
CYS Investments, Inc.	143,771	1,078,283
Cytokinetics, Inc.	290	2,407
CytomX Therapeutics, Inc.	289	6,607

U.S. Common Stock	Shares/Par Value	Base Market Value
CytoSorbents Corp	100	1,140
D.R. Horton, Inc.	57,216	2,345,856
Daily Journal Corp.	12	2,762
Daktronics, Inc.	249	2,119
Dana, Inc.	39,710	801,745
Danaher Corp.	179,607	17,723,619
Darden Restaurants, Inc.	20,651	2,210,896
Darling Ingredients, Inc.	1,222	24,293
Daseke, Inc.	105,210	1,044,735
Dave & Buster's Entertainment, Inc.	301	14,328
Davita, Inc.	23,325	1,619,688
DCT Industrial Trust, Inc.	700	46,711
DDR Corp	83,751	1,499,143
Dean Foods Co.	649	6,821
Deciphera Pharmaceuticals Inc	55,470	2,182,745
Deckers Outdoor Corp.	11,508	1,299,138
Deere & Co.	54,171	7,573,106
Del Frisco's Restaurant Group	12,675	159,705
Del Taco Restaurants, Inc.	12,590	178,526
Delek US Holdings Inc	32,422	1,626,612
Dell Technologies, Inc.	9,476	801,480
Delta Air Lines, Inc.	436,308	21,614,698
Deluxe Corp.	50,738	3,359,363
Denali Therapeutics Inc	120	1,830
Denbury Resources, Inc.	24,450	117,605
Denny's Corp.	486	7,742
Dentsply Sirona, Inc.	37,929	1,660,152
Depomed, Inc.	412	2,748
Dermira, Inc.	274	2,521
Devon Energy Corp.	87,370	3,840,785
Dexcom, Inc.	644	61,167
DHT Holdings, Inc.	544	2,551
Diamond Hill Investment Group	31	6,027
Diamond Offshore Drilling	506	10,555
Diamondback Energy, Inc.	31,228	4,108,668
DiamondRock Hospitality Co.	65,018	798,421
Dicerna Pharmaceuticals Inc	55,100	674,975
Dick's Sporting Goods, Inc.	45,086	1,589,282
Diebold Nixdorf, Inc.	535	6,393
Digi International, Inc.	179	2,363
Digimarc Corp.	72	1,930
Digital Realty Trust, Inc.	34,351	3,832,885
Dillard's, Inc.	24,194	2,286,333
Dime Community Bancshares	98,730	1,925,235
DineEquity, Inc.	122	9,126
Diodes, Inc.	29,185	1,006,007
Diplomat Pharmacy, Inc.	18,313	468,080
Discover Financial Services	260,152	18,317,302
Discovery Communications A	25,979	714,423
Discovery Communications C	56,882	1,450,491
Dish Network Corp.	38,112	1,280,944
DMC Global, Inc.	100	4,490
DocuSign Inc	200	10,590
Dolby Laboratories, Inc.	445	27,452
Dollar General Corp.	167,851	16,550,109
Dollar Tree, Inc.	39,692	3,373,820
Dominion Resources, Inc.	108,890	7,424,120
Domino's Pizza, Inc.	322	90,859
Domtar Corp.	81,595	3,895,345
Donaldson Co., Inc.	1,059	47,782
Donegal Group, Inc.	121	1,647
Donnelley Financial Solutions	10,186	176,931
Dorian LPG Ltd.	152	1,161
Dorman Products, Inc.	199	13,594
Douglas Dynamics, Inc.	165	7,920
Douglas Emmett, Inc.	1,190	47,814
Dova Pharmaceuticals Inc	100	2,992
Dover Corp.	85,711	6,274,045
DowDuPont Inc	778,463	51,316,281
Dr Pepper Snapple Group, Inc.	30,064	3,667,808
Dril-Quip, Inc.	285	14,649
Drive Shack, Inc.	25,079	193,610
DSW, Inc.	505	13,039
DTE Energy Co.	30,279	3,137,813
Ducommun, Inc.	84	2,780
Duke Energy Corp.	117,102	9,260,426

U.S. Common Stock	Shares/Par Value	Base Market Value
Duke Realty Corp.	59,559	1,728,998
Duluth Holdings, Inc.	65	1,546
Dun & Bradstreet Corp.	290	35,569
Dunkin' Brands Group, Inc.	627	43,307
DURECT Corp.	969	1,512
DXC Technology Co.	188,422	15,188,697
DXP Enterprises, Inc.	120	4,584
Dyax Corp.	4,790	5,317
Dycom Industries, Inc.	19,571	1,849,655
Dynavax Technologies Corp.	453	6,908
Dynex Capital, Inc.	637	4,160
E*TRADE Financial Corp.	44,000	2,691,040
E.W. Scripps Co.	401	5,369
Eagle Bancorp, Inc.	15,593	955,851
Eagle Bulk Shipping, Inc.	270	1,469
Eagle Materials, Inc.	355	37,264
Eagle Pharmaceuticals, Inc.	84	6,355
Earthstone Energy, Inc.	138	1,221
East West Bancorp, Inc.	1,107	72,176
Easterly Government Properties	264	5,217
Eastern Co.	30	842
EastGroup Properties, Inc.	252	24,081
Eastman Chemical Co.	107,370	10,732,705
Eastman Kodak Co.	130	494
Eaton Vance Corp.	906	47,284
eBay, Inc.	486,960	17,657,170
Ebix, Inc.	185	14,106
Echo Global Logistics, Inc.	196	5,733
EchoStar Corp.	356	15,806
Eclipse Resources Corp.	626	1,002
Ecolab, Inc.	43,377	6,087,094
Edgewell Personal Care Co.	427	21,546
Edison International	237,551	15,029,852
Editas Medicine, Inc.	347	12,433
Education Realty Trust, Inc.	37,755	1,566,833
Edwards Lifesciences Corp.	35,211	5,125,665
eGain Corp	100	1,510
eHealth, Inc.	114	2,519
El Paso Electric Co.	(25,120)	(1,484,592)
El Pollo Loco Holdings, Inc.	145	1,653
Eldorado Resorts, Inc.	451	17,634
Electro Scientific Industries, Inc.	49,140	774,938
Electronic Arts, Inc.	92,513	13,046,183
Electronics for Imaging	329	10,712
Elevate Credit Inc	100	846
Elf Beauty, Inc.	141	2,149
Eli Lilly & Co.	258,161	22,028,878
Ellie Mae, Inc.	262	27,206
Eloxx Pharmaceuticals Inc	160	2,731
EMCOR Group, Inc.	21,202	1,615,168
Emerald Expositions Events Inc	140	2,884
Emergent BioSolutions, Inc.	30,098	1,519,648
Emerson Electric Co.	105,155	7,270,417
Empire Resorts, Inc.	26	515
Empire State Realty Trust	912	15,595
Employers Holdings, Inc.	17,823	716,485
Enanta Pharmaceuticals, Inc.	13,058	1,513,422
Encompass Health Corp	743	50,316
Encore Capital Group, Inc.	177	6,478
Encore Wire Corp.	3,802	180,405
Endo International PLC	1,580	14,899
Endocyte Inc	480	6,624
Endologix, Inc.	588	3,328
Endurance International Group	403	4,010
Energen Corp.	59,872	4,359,879
Energizer Holdings, Inc.	444	27,954
Energous Corp.	137	2,032
Energy Recovery, Inc.	264	2,133
Energy XXI Gulf Coast, Inc.	210	1,856
EnerSys	9,010	672,506
Engility Holdings, Inc.	136	4,167
Ennis, Inc.	62,383	1,269,494
Enova International, Inc.	13,981	511,006
Enphase Energy Inc	600	4,038
EnPro Industries, Inc.	823	57,569
Ensign Group, Inc.	364	13,038

U.S. Common Stock	Shares/Par Value	Base Market Value
Enstar Group Ltd.	1,603	332,302
Entegra Financial Corp.	90	2,637
Entegris, Inc.	41,920	1,421,088
Entercom Communications Corp	97,300	734,615
Entergy Corp.	251,844	20,346,477
Enterprise Bancorp, Inc.	71	2,871
Enterprise Financial Service	17,672	953,404
Entravision Communications	225,784	1,128,920
Envestnet, Inc.	341	18,738
EnviroStar, Inc.	30	1,209
Envision Healthcare Corp.	20,201	889,046
Enzo Biochem, Inc.	297	1,541
EOG Resources, Inc.	96,698	12,032,132
EP Energy Corp.	272	816
EPAM Systems, Inc.	35,902	4,463,696
Epizyme, Inc.	398	5,393
ePlus, Inc.	16,793	1,580,221
EPR Properties	556	36,023
EQT Corp.	174,802	9,645,574
Equifax, Inc.	20,046	2,507,955
Equinix, Inc.	13,672	5,877,456
Equity Bancshares, Inc.	81	3,360
Equity Commonwealth	896	28,224
Equity Lifestyle Properties	631	57,989
Equity Residential	166,327	10,593,367
Era Group, Inc.	144	1,865
Erie Indemnity Co.	(14,091)	(1,652,311)
Escalade, Inc.	78	1,100
ESCO Technologies, Inc.	191	11,021
Esperion Therapeutics, Inc.	168	6,584
ESSA Bancorp, Inc.	63	997
Essendant, Inc.	4,395	58,102
Essent Group Ltd.	11,227	402,151
Essex Property Trust, Inc.	11,015	2,633,356
Estee Lauder Companies	37,376	5,333,181
Esterline Technologies Corp.	15,183	1,120,505
Ethan Allen Interiors, Inc.	32,285	790,983
Etsy, Inc.	48,754	2,056,931
Euronet Worldwide, Inc.	366	30,660
Everbridge, Inc.	202	9,579
Evercore Partners, Inc.	48,845	5,150,705
Everest Re Group Ltd.	91,489	21,086,385
Evergy Inc	45,298	2,543,483
Everi Holdings, Inc.	450	3,240
Eversource Energy	52,908	3,100,938
EVERTEC, Inc.	12,925	282,411
Evolent Health, Inc.	463	9,746
Evolus Inc	40	1,120
Evolution Petroleum Corp.	182	1,793
Evoqua Water Technologies Corp	21,970	450,385
Exact Sciences Corp.	890	53,213
Exantas Capital Corp	210	2,138
Exelixis, Inc.	2,209	47,538
Exelon Corp.	612,177	26,078,740
ExlService Holdings, Inc.	233	13,190
Expedia, Inc.	20,180	2,425,434
Expeditors International of Washington, Inc.	29,138	2,129,988
Exponent, Inc.	362	17,485
Express Scripts Holding Co.	164,234	12,680,507
Express, Inc.	88,144	806,518
Extended Stay America, Inc.	1,436	31,032
Exterran Corp.	1,540	38,562
Extra Space Storage, Inc.	531	52,999
Extraction Oil & Gas, Inc.	129,172	1,897,537
Extreme Networks, Inc.	854	6,798
Exxon Mobil Corp.	976,078	80,750,933
EZCORP, Inc.	347	4,181
F5 Networks, Inc.	65,300	11,260,985
Fabrinet	38,969	1,437,566
Facebook, Inc.	607,041	117,960,207
FactSet Research Systems, Inc.	(4,220)	(835,982)
Fair Isaac Corp.	4,815	930,836
Farmer Bros. Co.	162,860	4,975,373
Farmers Capital Bank Corp.	60	3,126
Farmers National Banc Corp.	183	2,919
Farmland Partners, Inc.	441	3,881

U.S. Common Stock	Shares/Par Value	Base Market Value
Faro Technologies, Inc.	119	6,468
Fastenal Co.	47,986	2,309,566
Fate Therapeutics, Inc.	370	4,196
FB Financial Corp.	1,867	76,024
FBL Financial Group, Inc.	68	5,355
FCB Financial Holdings	87,276	5,131,829
Federal Agricultural Mortgage Corp.	1,971	176,365
Federal Realty Investment Trust	12,208	1,544,922
Federal Signal Corp.	423	9,852
Federated Investors, Inc.	700	16,324
FedEx Corp.	51,233	11,632,965
FedNat Holding Co	96	2,215
Ferro Corp.	619	12,906
Fibrogen, Inc.	28,816	1,803,882
Fidelity National Information Services	90,222	9,566,239
Fidelity Southern Corp.	10,711	272,167
Fiesta Restaurant Group	185	5,310
Fifth Third Bancorp	272,683	7,826,002
Financial Engines, Inc.	8,366	375,633
Financial Institutions, Inc.	9,944	327,158
Finisar Corp.	852	15,336
FireEye, Inc.	1,389	21,377
First American Financial	68,903	3,563,663
First Bancorp Puerto Rico	176,681	1,351,610
First Bancorp, Inc. / ME	80	2,258
First Bancorp, Inc. / NC	4,630	189,413
First Busey Corp.	10,760	341,307
First Business Financial Services, Inc.	61	1,586
First Citizens Bankshares	3,570	1,439,781
First Commonwealth Financial Corp.	688	10,671
First Community Bancshares	119	3,791
First Connecticut Bancorp	109	3,335
First Data Corp.	3,509	73,443
First Defiance Financial Corp.	4,992	334,764
First Financial Bancorp	674	20,658
First Financial Bankshares, Inc.	(65,679)	(3,343,061)
First Financial Corp./Indiana	87	3,945
First Financial Northwest	108	2,108
First Foundation, Inc.	63,937	1,185,392
First Guaranty Bancshares, Inc.	33	859
First Hawaiian, Inc.	503	14,597
First Horizon National Corp.	2,155	38,445
First Industrial Realty Trust	24,598	820,097
First Internet Bancorp	52	1,773
First Interstate BancSystem	6,196	261,471
First Merchants Corp.	6,386	296,310
First Mid Illinois Bancshares	76	2,987
First Midwest Bancorp, Inc.	722	18,389
First Northwest Bancorp	152	2,427
First of Long Island Corp.	171	4,249
First Republic Bank / CA	(11,894)	(1,151,220)
First Solar, Inc.	620	32,649
FirstCash, Inc.	6,708	602,714
FirstEnergy Corp.	448,900	16,119,999
Fiserv, Inc.	158,064	11,710,962
Fitbit, Inc.	(178,224)	(1,163,803)
Five Below	36,961	3,611,459
Five Prime Therapeutics, Inc.	259	4,095
Five9, Inc.	7,466	258,100
Flagstar Bancorp, Inc.	235	8,051
FleetCor Technologies, Inc.	29,957	6,310,442
Flexion Therapeutics, Inc.	262	6,773
Flexsteel Industries, Inc.	3,889	155,171
FLIR Systems, Inc.	22,902	1,190,217
Floor & Décor Holdings, Inc.	(28,916)	(1,426,426)
Flotek Industries, Inc.	394	1,273
Flowers Foods, Inc.	1,317	27,433
Flowserve Corp.	(43,702)	(1,765,561)
Fluent Inc	148	363
Fluidigm Corp.	1,576,607	9,396,578
Fluor Corp.	23,442	1,143,501
Flushing Financial Corp.	2,221	57,968
FMC Corp.	66,631	5,944,152
FNB Bancorp	40	1,467
FNB Corp.	2,270	30,463
FNF Group	1,943	73,096

U.S. Common Stock	Shares/Par Value	Base Market Value
Fonar Corp.	1,357	36,028
Foot Locker, Inc.	84,139	4,429,918
Ford Motor Co.	830,142	9,189,672
ForeScout Technologies Inc	53,144	1,820,713
Forest City Realty Trust	1,788	40,784
Forestar Group Inc	80	1,660
FormFactor, Inc.	75,012	997,660
Forrester Research, Inc.	90	3,776
Forterra, Inc.	132	1,284
Fortinet, Inc.	1,028	64,178
Fortive Corp.	93,188	7,185,727
Fortress Biotech, Inc.	233	694
Fortune Brands Home & Security	24,399	1,309,982
Forum Energy Technologies, Inc.	589	7,274
Forward Air Corp.	217	12,820
Fossil Group, Inc.	350	9,405
Foundation Building Materials	100	1,538
Foundation Medicine, Inc.	514	70,264
Four Corners Property Trust	52,849	1,301,671
Fox Factory Holding Corp.	270	12,569
Francesca's Holdings Corp.	41,810	315,666
Franklin Covey Co.	79	1,939
Franklin Electric Co., Inc.	98,229	4,430,128
Franklin Financial Network	4,421	166,230
Franklin Resources, Inc.	53,218	1,705,637
Franklin Street Properties	178,163	1,525,075
Freeport-McMoRan, Inc.	224,538	3,875,526
FreightCar America, Inc.	121	2,032
Freshpet, Inc.	71,942	1,974,808
Front Yard Residential Corp	350	3,647
Frontier Communications Corp	558	2,991
FRP Holdings, Inc.	54	3,497
FTI Consulting, Inc.	303	18,325
FTS International Inc	180	2,563
Fulton Financial Corp.	96,164	1,586,706
Funko Inc	80	1,004
FutureFuel Corp.	27,951	391,594
G1 Therapeutics, Inc.	48,591	2,111,765
Gaia, Inc.	27	547
Gain Capital Holdings, Inc.	260	1,963
GAMCO Investors, Inc.	35	937
GameStop Corp.	48,014	699,564
Gaming and Leisure Properties	39,013	1,396,665
Gannett Co., Inc.	134,248	1,436,454
Gap, Inc.	87,315	2,828,133
Gardner Denver Holdings, Inc.	791	23,247
Gartner, Inc.	15,213	2,021,808
Gaslog Ltd.	282	5,386
GATX Corp.	302	22,417
GCI Liberty Inc	718	32,367
GCP Applied Technologies	529	15,315
Gencor Industries, Inc.	178	2,875
Generac Holdings, Inc.	10,941	565,978
General Dynamics Corp.	72,330	13,483,035
General Electric Co.	1,666,974	22,687,516
General Mills, Inc.	99,041	4,383,555
General Motors Co.	697,673	27,488,316
Genesco, Inc.	138	5,479
Genesee & Wyoming, Inc.	439	35,699
Genesis Healthcare, Inc.	264	605
GenMark Diagnostics, Inc.	317	2,022
Genomic Health, Inc.	18,085	911,484
Genpact Ltd.	1,115	32,257
Gentex Corp.	2,093	48,181
Gentherm, Inc.	263	10,336
Genuine Parts Co.	24,471	2,246,193
Genworth Financial, Inc.	3,549	15,971
GEO Group, Inc.	16,527	455,154
German American Bancorp	157	5,628
Geron Corp.	1,056	3,622
Getty Realty Corp.	13,055	367,759
GGP, Inc.	105,481	2,154,977
Gibraltar Industries, Inc.	237	8,888
G-III Apparel Group Ltd.	99,007	4,395,911
Gilead Sciences, Inc.	437,364	30,982,866
Glacier Bancorp, Inc.	(23,534)	(910,295)

U.S. Common Stock	Shares/Par Value	Base Market Value
Gladstone Commercial Corp.	182	3,498
Glatfelter	32,588	638,399
Glaucos Corp.	244	9,916
Global Blood Therapeutics, Inc.	372	16,814
Global Brass & Copper Holdings, Inc.	28,055	879,524
Global Indemnity Ltd.	52	2,027
Global Medical REIT, Inc.	110	975
Global Net Lease, Inc.	521	10,644
Global Payments, Inc.	85,662	9,550,456
Global Water Resources, Inc.	76	714
Globus Medical, Inc.	29,981	1,512,841
Glu Mobile, Inc.	38,099	244,215
GlycoMimetics Inc	260	4,194
GMS, Inc.	65,102	1,763,613
GNC Holdings, Inc.	479	1,686
GoDaddy, Inc.	1,109	78,295
Gogo, Inc.	407	1,978
Golar LNG Ltd.	708	20,858
Gold Resource Corp.	374	2,465
Golden Entertainment, Inc.	133	3,590
Goldman Sachs Group, Inc.	121,157	26,723,599
Goodyear Tire & Rubber Co.	576,224	13,420,257
GoPro, Inc.	755	4,862
Gorman Rupp Co.	172	6,020
Government Properties Income	670	10,620
GP Strategies Corp.	93	1,637
Graco, Inc.	1,275	57,656
GrafTech International Ltd	280	5,037
Graham Corp.	136	3,510
Graham Holdings Co.	35	20,514
Gramercy Property Trust, Inc.	19,557	534,297
Grand Canyon Education, Inc.	7,435	829,820
Granite Construction, Inc.	323	17,978
Granite Point Mortgage Trust Inc	333	6,111
Graphic Packaging Holding Co.	107,545	1,560,478
Gray Television, Inc.	561	8,864
Great Ajax Corp.	209	2,734
Great Lakes Dredge & Dock Co.	404	2,121
Great Southern Bancorp, Inc.	10,926	624,967
Great Western Bancorp, Inc.	439	18,434
Green Bancorp, Inc.	160	3,456
Green Brick Partners, Inc.	167	1,637
Green Dot Corp.	6,318	463,678
Green Plains, Inc.	274	5,014
Greenbrier Companies, Inc.	29,879	1,576,117
Greene County Bancorp, Inc.	44	1,492
Greenhill & Co., Inc.	196	5,566
Greenlight Capital Re Ltd.	209	2,968
Greif, Inc. - Class A	210	11,107
Greif, Inc. - Class B	50	2,880
Griffon Corp.	200	3,560
Group 1 Automotive, Inc.	17,566	1,106,658
Groupon, Inc.	193,168	830,622
GrubHub, Inc.	10,983	1,152,227
GSV Capital Corp.	79,799	547,421
GTT Communications, Inc.	64,857	2,918,565
GTx Inc	40	612
Guaranty Bancorp	169	5,036
Guaranty Bancshares, Inc.	30	988
Guess?, Inc.	424	9,074
Guidewire Software, Inc.	(24,070)	(2,136,935)
Gulfport Energy Corp.	45,594	573,117
H&E Equipment Services, Inc.	51,498	1,936,840
H&R Block, Inc.	34,900	795,022
H.B. Fuller Co.	30,523	1,638,475
Habit Restaurants, Inc.	141	1,410
Hackett Group, Inc.	26,100	419,427
Haemonetics Corp.	12,619	1,131,672
Hain Celestial Group, Inc.	(29,841)	(889,262)
Halcon Resources Corp.	1,000	4,390
Hallador Energy Co.	2,636	18,821
Halliburton Co.	146,330	6,593,630
Hallmark Financial Services, Inc.	105	1,048
Halozyne Therapeutics, Inc.	16,946	285,879
Hamilton Beach Brands Holding Co	54	1,569
Hamilton Lane Inc	100	4,797

U.S. Common Stock	Shares/Par Value	Base Market Value
Hancock Holding Co.	33,941	1,583,348
HanesBrands, Inc.	60,070	1,322,741
Hanmi Financial Corp.	70,028	1,985,294
Hannon Armstrong Sustainable Infrastructure Capital	379	7,485
Hanover Insurance Group, Inc.	325	38,857
HarborOne Bancorp, Inc.	96	1,818
Harley Davidson, Inc.	(4,693)	(197,481)
Harmonic, Inc.	569	2,418
Harris Corp.	37,012	5,349,714
Harsco Corp.	20,081	443,790
Hartford Financial Services Group	93,342	4,772,576
Hasbro, Inc.	46,393	4,282,538
Haverty Furniture	12,287	265,399
Hawaiian Electric Industries	808	27,714
Hawaiian Holdings, Inc.	55,271	1,986,992
Hawkins, Inc.	71	2,510
Haynes International, Inc.	94	3,454
HC2 Holdings, Inc.	297	1,737
HCA Holdings, Inc.	149,088	15,296,429
HCI Group, Inc.	27,465	1,141,720
HCP, Inc.	78,385	2,023,901
HD Supply Holdings, Inc.	47,704	2,046,025
Health Insurance Innovations	100	3,235
Healthcare Realty Trust, Inc.	135,243	3,932,866
Healthcare Services Group	543	23,452
Healthcare Trust of America	1,513	40,790
HealthEquity, Inc.	399	29,965
HealthStream, Inc.	13,357	364,780
Heartland Express, Inc.	(88,688)	(1,645,162)
Heartland Financial USA, Inc.	13,113	719,248
Hecla Mining Co.	2,785	9,692
HEICO Corp.	298	21,697
HEICO Corp. Class A	573	34,894
Heidrick & Struggles International	5,961	208,635
Helen of Troy, Ltd.	189	18,607
Helius Medical Technologies Inc	100	952
Helix Energy Solutions Group	995	8,288
Helmerich & Payne	(11,501)	(733,304)
Hemisphere Media Group, Inc.	62	812
Henry Schein, Inc.	25,692	1,866,267
Herbalife Ltd.	856	45,984
Herc Holdings, Inc.	1,454	81,918
Heritage Commerce Corp.	7,017	119,219
Heritage Crystal Clean, Inc.	7,654	153,845
Heritage Financial Corp.	16,377	570,738
Heritage Insurance Holdings	91,305	1,522,054
Herman Miller, Inc.	33,811	1,146,193
Heron Therapeutics, Inc.	468	18,182
Hersha Hospitality Trust	20,382	437,194
Hershey Co.	23,313	2,169,508
Hertz Global Holdings, Inc.	415	6,366
Heska Corp.	53	5,501
Hess Corp.	162,535	10,871,966
Hewlett Packard Enterprise	576,199	8,418,267
Hexcel Corp.	65,649	4,357,781
HFF, INC.	8,842	303,723
Hibbett Sports, Inc.	5,135	117,592
HighPoint Resources Corp	636	3,867
Highwoods Properties, Inc.	838	42,512
Hill International, Inc.	247	1,457
Hillenbrand, Inc.	98,927	4,664,408
Hill-Rom Holdings, Inc.	515	44,980
Hilltop Holdings, Inc.	18,303	403,947
Hilton Grand Vacations, Inc.	696	24,151
Hilton Worldwide Holdings, Inc.	77,067	6,100,624
Hingham Institution for Savings	13	2,856
HMS Holdings Corp.	636	13,750
HNI Corp.	320	11,904
HollyFrontier Corp.	29,491	2,018,069
Hologic, Inc.	45,589	1,812,163
Home Bancorp, Inc.	50	2,328
Home Bancshares, Inc.	1,161	26,192
Home Depot, Inc.	233,227	45,502,588
HomeStreet, Inc.	205	5,525
HomeTrust Bancshares, Inc.	151	4,251
Homology Medicines Inc	80	1,632

U.S. Common Stock	Shares/Par Value	Base Market Value
Honeywell International, Inc.	163,128	23,498,588
Hooker Furniture Corp.	11,357	532,643
Hope Bancorp, Inc.	125,225	2,232,762
Horace Mann Educators	95,686	4,267,596
Horizon Bancorp Indiana	227	4,686
Hormel Foods Corp.	(1,027)	(38,215)
Hortonworks, Inc.	480	8,746
Hospitality Properties Trust	157,734	4,512,770
Host Hotels & Resorts, Inc.	205,578	4,331,528
Hostess Brands, Inc.	286,129	3,891,354
Houghton Mifflin Harcourt	731	5,592
Houlihan Lokey, Inc.	205	10,500
Hovnanian Enterprises	881	1,436
Howard Bancorp, Inc.	60	1,080
Howard Hughes Corp.	295	39,088
HP, Inc.	865,688	19,642,461
HRG Group, Inc.	886	11,598
Hub Group, Inc.	17,114	852,277
Hubbell, Inc.	424	44,834
HubSpot, Inc.	(27,281)	(3,421,037)
Hudson Ltd	280	4,897
Hudson Pacific Properties, Inc.	1,242	44,004
Humana, Inc.	38,518	11,464,112
Huntington Bancshares, Inc.	184,307	2,720,371
Huntington Ingalls Industries	17,841	3,867,750
Huntsman Corp.	182,810	5,338,052
Hurco Companies, Inc.	43	1,924
Huron Consulting Group, Inc.	158	6,462
Hyatt Hotels Corp.	346	26,694
Hyster Yale Materials	19,052	1,224,091
IAC/InterActiveCorp	557	84,937
IBERIA BANK Corp.	401	30,396
ICF International, Inc.	10,268	729,541
Ichor Holdings Ltd	33,020	700,684
ICU Medical, Inc.	455	133,611
IDACORP, Inc.	(23,996)	(2,213,391)
Idera Pharmaceuticals, Inc.	864	1,140
IDEX Corp.	583	79,568
Idexx Laboratories, Inc.	14,488	3,157,515
IES HOLDINGS INC	68	1,139
IHS Markit Ltd.	61,367	3,165,924
II-VI, Inc.	37,506	1,629,636
ILG, Inc.	13,073	431,801
Illinois Tool Works	50,874	7,048,084
Illumina, Inc.	25,519	7,127,202
Immersion Corp.	11,881	183,443
Immune Design Corp.	124	564
Immunogen, Inc.	954	9,282
Immunomedics, Inc.	968	22,913
Impac Mortgage Holdings, Inc.	75	715
Imperva, Inc.	44,633	2,153,542
Impinj, Inc.	136	3,007
Incyte Corp.	29,362	1,967,254
Independence Contract Drilling, Inc.	310	1,277
Independence Holding Co.	42	1,397
Independence Realty Trust, Inc.	825	8,506
Independent Bank Corp. / MA	189	14,818
Independent Bank Corp. / MI	31,411	800,981
Independent Bank Group, Inc.	148	9,886
Industrial Logistics Properties Trust	48,680	1,087,998
Infinera Corp.	1,081	10,734
Infinity Property & Casualty	85	12,100
Information Services Group	234	959
InfraREIT, Inc.	304	6,740
Ingevity Corp.	57,276	4,631,337
Ingles Markets, Inc.	36,721	1,167,728
Ingredion, Inc.	62,251	6,891,186
InnerWorkings, Inc.	327	2,842
Innophos Holdings, Inc.	139	6,616
Innospec, Inc.	19,941	1,526,484
Innovate Biopharmaceuticals Inc	100	2,357
Innoviva, Inc.	5,042	69,580
Inogen, Inc.	5,561	1,036,181
Inovalon Holdings, Inc.	13,810	137,064
Inovio Pharmaceuticals, Inc.	584	2,289
Inphi Corp.	319	10,403

U.S. Common Stock	Shares/Par Value	Base Market Value
Insight Enterprises, Inc.	63,441	3,104,168
Insmid, Inc.	71,091	1,681,302
Insperty, Inc.	24,208	2,305,812
Inspire Medical Systems Inc	60	2,140
Installed Building Products	19,367	1,095,204
Insteel Industries, Inc.	130	4,342
Instructure, Inc.	42,157	1,793,780
Insulet Corp.	432	37,022
INSYS Therapeutics, Inc.	177	1,281
Integer Holdings Corp.	44,292	2,863,478
Integra LifeSciences Holdings Corp.	538	34,653
Integrated Device Technology, Inc.	1,011	32,231
Intel Corp.	1,817,394	90,342,656
Intellia Therapeutics, Inc.	255	6,977
IntelSat SA	286	4,765
Inter Parfums, Inc.	131	7,009
Interactive Brokers Group	533	34,331
Intercept Pharmaceuticals, Inc.	176	14,768
Intercontinental Exchange, Inc.	190,264	13,993,917
InterDigital, Inc.	274	22,167
Interface, Inc.	29,822	684,415
Internap Corp	38,900	405,338
International Bancshares Corp.	18,651	798,263
International Business Machines Corp.	227,411	31,769,317
International Flavors & Fragrances	13,157	1,630,942
International Paper Co.	202,806	10,562,136
International Seaways, Inc.	214	4,952
International Speedway Corp.	2,781	124,311
Interpublic Group of Companies, Inc.	64,308	1,507,380
Intersect ENT, Inc.	7,077	265,034
INTL FCStone, Inc.	103	5,326
Intra Cellular Therapies, Inc.	328	5,796
Intrepid Potash, Inc.	670	2,747
Intrexon Corp.	525	7,319
IntriCon Corp	60	2,418
Intuit, inc.	93,345	19,070,850
Intuitive Surgical, Inc.	42,187	20,185,636
Invacare Corp.	229	4,259
Invesco Ltd.	92,768	2,463,918
Invesco Mortgage Capital	15,524	246,832
Investment Technology Group	2,663	55,710
Investors Bancorp, Inc.	1,834	23,457
Investors Real Estate Trust	861	4,761
Investors Title Co.	13	2,401
Invitae Corp.	384	2,822
Invitation Homes, Inc.	2,173	50,109
ION Geophysical Corp	80	1,944
Ionis Pharmaceuticals, Inc.	944	39,336
Iovance Biotherapeutics, Inc.	556	7,117
IPG Photonics Corp.	6,271	1,383,571
IQVIA Holdings Inc	23,915	2,387,195
iRhythm Technologies, Inc.	183	14,847
Iridium Communications, Inc.	1,724	27,756
iRobot Corp.	209	15,836
Iron Mountain, Inc.	2,035	71,245
Ironwood Pharmaceuticals, Inc.	1,000	19,120
iShares Core S&P 500 ETF	7,893	2,155,184
iShares Russell 2000 ETF	77	12,610
Isramco, Inc.	14	1,721
iStar Financial, Inc.	481	5,190
Itron, Inc.	265	15,913
ITT, Inc.	650	33,976
J&J Snack Foods Corp.	109	16,619
J. Alexander's Holdings	96	1,070
J.B. Hunt Transport Services, Inc.	14,275	1,735,126
J.C. Penney Co., Inc.	2,184	5,111
J.M. Smucker Co.	116,843	12,558,286
J.P. Morgan Chase & Co.	1,002,655	104,476,651
J2 Global, Inc.	9,964	862,982
Jabil, Inc.	115,164	3,185,436
Jack Henry & Associates, Inc.	593	77,303
Jack in the Box, Inc.	11,835	1,007,395
Jacobs Engineering Group, Inc.	20,103	1,276,339
Jagged Peak Energy, Inc.	137,748	1,793,479
James River Group Holdings	184	7,229
JBG SMITH Properties	740	26,988

U.S. Common Stock	Shares/Par Value	Base Market Value
Jefferies Financial Group Inc	50,628	1,151,281
JELD-WEN Holding, Inc.	9,343	267,116
Jernigan Capital Inc	100	1,906
JetBlue Airways Corp.	145,076	2,753,542
John B. Sanfilippo & Son, Inc.	1,421	105,793
John Bean Technologies Corp.	(14,325)	(1,273,493)
John Wiley & Sons, Inc.	325	20,280
Johnson & Johnson	874,833	106,152,236
Johnson Outdoors, Inc.	7,925	669,900
Jones Lang LaSalle, Inc.	339	56,271
Jounce Therapeutics, Inc.	110	843
JPMCB US Active Core Plus Fund	10,068,459	454,792,304
Juniper Networks, Inc.	261,107	7,159,554
K12, Inc.	38,619	632,193
K2M Group Holdings, Inc.	95,044	2,138,490
Kadant, Inc.	6,231	599,111
Kadmon Holdings Inc	440	1,756
Kaiser Aluminum Corp.	126	13,118
Kala Pharmaceuticals Inc	120	1,648
Kaman Corp.	219	15,262
Kansas City Southern	17,109	1,812,870
KapStone Paper and Packaging	10,618	366,321
KAR Auction Services, Inc.	1,001	54,855
Karyopharm Therapeutics, Inc.	53,457	908,234
KB Home	15,185	413,639
KBR, Inc.	27,755	497,370
Keane Group, Inc.	106,044	1,449,621
Kearny Financial Corp.	984	13,235
Kellogg Co.	164,558	11,497,667
Kelly Services, Inc.	239	5,366
Kemet Corp.	39,709	958,972
Kemper Corp.	48,470	3,666,756
Kennametal, Inc.	62,014	2,226,303
Kennedy Wilson Holdings, Inc.	893	18,887
Keryx Biopharmaceuticals	662	2,489
Key Energy Services Inc	60	974
Keycorp	707,206	13,818,805
Keysight Technologies, Inc.	1,396	82,406
KEYW Holdings Corp.	349	3,050
Kforce, Inc.	33,581	1,151,828
Kilroy Realty Corp.	730	55,217
Kimball Electronics, Inc.	16,126	295,106
Kimball International	19,964	322,618
Kimberly Clark Corp.	62,897	6,625,570
Kimco Realty Corp.	70,877	1,204,200
Kinder Morgan, Inc.	316,765	5,597,238
Kindred Biosciences, Inc.	200	2,130
Kindred Healthcare, Inc.	595	5,355
Kingstone Cos., Inc.	70	1,183
Kinsale Capital Group, Inc.	108	5,925
Kirby Corp.	446	37,286
Kirkland's, Inc.	209	2,433
Kite Realty Group Trust	591	10,094
KKR Real Estate Finance Trust Inc	120	2,374
KLA Tencor Corp.	85,421	8,758,215
Klondex Mines Ltd.	1,250	2,888
KLX, Inc.	6,177	444,126
KMG Chemicals, Inc.	109	8,042
Knight-Swift Transportation Holdings Inc	930	35,535
Knoll, Inc.	55,548	1,155,954
Knowles Corp.	631	9,654
Kohl's Corp.	159,461	11,624,707
Kopin Corp.	441	1,261
Koppers Holdings, Inc.	152	5,829
Korn Ferry International	2,989	185,109
Kosmos Energy Ltd.	1,898	15,696
Kraft Heinz Co.	99,637	6,259,196
Kraton Corp.	55,790	2,574,151
Kratos Defense & Security	194,241	2,235,714
Kroger Co.	428,168	12,181,380
Kronos Worldwide, Inc.	1,108	24,963
Kulicke & Soffa Industries	133,439	3,178,517
Kura Oncology, Inc.	170	3,094
KVH Industries, Inc.	186	2,492
L Brands, Inc.	40,484	1,493,050
L.B. Foster Co.	1,619	37,156

U.S. Common Stock	Shares/Par Value	Base Market Value
L-3 Communications Holdings, Inc.	13,099	2,519,200
La Jolla Pharmaceutical Co.	167	4,871
Laboratory Corp. of America Holdings	56,664	10,172,888
Ladder Capital Corp. REIT	603	9,419
Ladenburg Thalmann Financial	712	2,421
Lakeland Bancorp, Inc.	320	6,352
Lakeland Financial Corp.	1,014	48,865
Lam Research Corp.	45,734	7,905,122
Lamar Advertising Co.	(22,250)	(1,519,898)
Lamb Weston Holdings, Inc.	1,080	73,991
Lancaster Colony Corp.	(10,298)	(1,425,449)
Landec Corp.	192	2,861
Lands' End, Inc.	97	2,706
Landstar System, Inc.	320	34,944
Lannett Co., Inc.	62,903	855,481
Lantheus Holdings, Inc.	65,200	948,660
Lantronix, Inc. - warrants	4,332	-
Laredo Petroleum, Inc.	244,825	2,355,217
Las Vegas Sands Corp.	2,650	202,354
LaSalle Hotel Properties	13,817	472,956
Lattice Semiconductor Corp.	35,418	232,342
Laureate Education, Inc.	420	6,019
Lawson Products, Inc.	83	2,021
Lazard Ltd.	92,967	4,547,016
La-Z-Boy, Inc.	19,508	596,945
LCI Industries	191	17,219
LCNB Corp.	67	1,320
Leaf Group Ltd.	80	868
Lear Corp.	33,269	6,181,713
LegacyTexas Financial Group	355	13,852
Legg Mason, Inc.	119,501	4,150,270
Leggett & Platt, Inc.	21,894	977,348
Leidos Holdings, Inc.	1,075	63,425
LeMaitre Vascular, Inc.	3,945	132,079
LendingClub Corp.	49,948	189,303
LendingTree, Inc.	9,750	2,084,550
Lennar Corp.	45,605	2,394,263
Lennox International, Inc.	284	56,843
Lexicon Pharmaceuticals, Inc.	311	3,732
Lexington Realty Trust	216,435	1,889,478
LGI Homes, Inc.	145	8,371
LHC Group, Inc.	234	20,028
Liberty Broadband A	197	14,901
Liberty Broadband C	748	56,639
Liberty Expedia Holdings	416	18,279
Liberty Media Corp. Braves A	67	1,723
Liberty Media Corp. Braves C	236	6,103
Liberty Media Corp. Liberty A	190	6,709
Liberty Media Corp. Liberty C	1,435	53,282
Liberty Media Corp. SiriusXM A	621	27,976
Liberty Media Corp. SiriusXM C	1,261	57,199
Liberty Oilfield Services Inc	100	1,872
Liberty Property Trust	1,097	48,630
Liberty TripAdvisor Holdings	508	8,179
Life Storage, Inc.	356	34,642
LifePoint Health, Inc.	41,580	2,029,104
Lifetime Brands, Inc.	68	860
Ligand Pharmaceuticals	3,969	822,258
Lilis Energy, Inc.	300	1,560
Limelight Networks, Inc.	24,501	109,519
Limoneira Co.	75	1,846
Lincoln Electric Holdings	435	38,176
Lincoln National Corp.	101,982	6,348,380
Lindblad Expeditions Holdings	269	3,564
Lindsay Corp.	73	7,080
Liquidity Services, Inc.	1,263	8,273
Lithia Motors, Inc.	176	16,644
Littelfuse, Inc.	18,034	4,114,998
Live Nation Entertainment, Inc.	1,028	49,930
Live Oak Bancshares, Inc.	63,444	1,944,559
LivePerson, Inc.	44,272	934,139
LKQ Corp.	51,672	1,648,337
Lockheed Martin Corp.	41,497	12,259,459
Loews Corp.	43,758	2,112,636
LogMeIn, Inc.	386	39,855
Loral Space & Communications	120	4,512

U.S. Common Stock	Shares/Par Value	Base Market Value
Louisiana Pacific Corp.	71,936	1,958,098
Lowe's Cos., Inc.	227,363	21,729,082
Loxo Oncology, Inc.	8,403	1,457,752
LPL Financial Holdings, Inc.	669	43,846
LSB Industries, Inc.	155	822
LSC Communications, Inc.	10,188	159,544
LTC Properties, Inc.	300	12,822
Lululemon Athletica, Inc.	734	91,640
Lumber Liquidators Holdings	215	5,235
Lumentum Holdings, Inc.	15,161	877,822
Luminex Corp.	326	9,627
Luther Burbank Corp	100	1,151
Lydall, Inc.	137	5,980
M & T Bank Corp.	24,258	4,127,499
M/I Homes, Inc.	72,955	1,931,848
Macatawa Bank Corp.	177	2,149
Macerich Co.	18,109	1,029,134
Mack Cali Realty Corp.	190,733	3,868,065
MACOM Technology Solutions Holdings, Inc.	301	6,935
Macquarie Infrastructure Corp.	623	26,291
MacroGenics, Inc.	302	6,236
Macy's, Inc.	120,517	4,510,951
Madison Square Garden Co.	145	44,978
Madrigal Pharmaceuticals Inc	50	13,985
Magellan Health, Inc.	7,351	705,328
Magnum Hunter Resources Corp. - warrants	123	-
Maiden Holdings Ltd.	172,678	1,338,255
Majesco	30	185
Malibu Boats, Inc.	160	6,710
Mammoth Energy Services, Inc.	72	2,445
Manhattan Associates, Inc.	522	24,539
Manitowoc Co Inc/The	4,370	113,008
MannKind Corp	580	1,102
ManpowerGroup, Inc.	45,092	3,880,618
ManTech International Corp.	185	9,923
Marathon Oil Corp.	428,816	8,945,102
Marathon Petroleum Corp.	227,060	15,930,530
Marcus & Millichap, Inc.	9,203	359,009
Marcus Corp.	125	4,063
Marine Products Corp.	104	1,849
MarineMax, Inc.	171	3,240
Marinus Pharmaceuticals Inc	280	1,980
Markel Corp.	101	109,519
MarketAxess Holdings, Inc.	(11,506)	(2,276,577)
Marlin Business Services, Inc.	59	1,761
Marriott International	105,046	13,298,824
Marriott Vacations World	5,306	599,366
Marsh & McLennan Cos.	104,254	8,545,700
Marten Transport Ltd.	8,316	195,010
Martin Marietta Materials	10,501	2,345,188
Marvell Technology Group Ltd.	2,956	63,377
Masco Corp.	51,766	1,937,084
Masimo Corp.	14,760	1,441,314
MasTec, Inc.	505	25,629
MasterCard, Inc.	260,992	51,290,148
Matador Resources Co.	745	22,387
Match Group, Inc.	374	14,489
Materion Corp.	22,621	1,224,927
Matrix Service Co.	64,280	1,179,538
Matson, Inc.	314	12,051
Mattel, Inc.	(9,399)	(154,332)
Matthews International Corp.	218	12,818
Maui Land & Pineapple Co.	50	560
Maxim Integrated Products	50,354	2,953,766
Maximus, Inc.	4,261	264,651
MaxLinear, Inc.	459	7,156
Maxwell Technologies, Inc.	247	1,284
MB Financial, Inc.	9,948	464,572
MBIA, Inc.	677	6,120
MBT Financial Corp.	119	1,267
MCBC Holdings, Inc.	15,868	459,379
McCormick & Co.	10,783	1,251,798
McDonald's Corp.	134,246	21,035,006
McGrath RentCorp	15,693	992,896
McKesson Corp.	131,034	17,479,936
MDC Holdings, Inc.	73,506	2,261,780

U.S. Common Stock	Shares/Par Value	Base Market Value
MDU Resources Group, Inc.	1,432	41,070
MedEquities Realty Trust, Inc.	200	2,204
Media General, Inc.	2,527	4,296
Medical Properties Trust, Inc.	2,663	37,389
Medicines Co.	540	19,818
MediciNova, Inc.	286	2,277
Medidata Solutions, Inc.	(31,459)	(2,534,337)
Medifast, Inc.	76	12,172
MEDNAX, Inc.	700	30,296
Medpace Holdings, Inc.	1,485	63,855
Meet Group, Inc.	463	2,074
Melinta Therapeutics Inc	128	813
Menlo Therapeutics Inc	60	487
Mercantile Bank Corp.	2,080	76,877
Mercer International, Inc.	3,769	65,958
Merck & Co., Inc.	1,197,855	72,709,799
Mercury General Corp.	211	9,613
Mercury Systems, Inc.	48,432	1,843,322
Meredith Corp.	75,996	3,875,796
Meridian Bancorp, Inc.	16,522	316,396
Meridian Bioscience, Inc.	285	4,532
Merit Medical Systems, Inc.	32,796	1,679,155
Meritage Homes Corp.	87,712	3,854,942
Meritor, Inc.	366,791	7,544,891
Mersana Therapeutics Inc	100	1,786
Mesa Laboratories, Inc.	18	3,799
Meta Financial Group, Inc.	78	7,597
Methode Electronics, Inc.	16,204	653,021
MetLife, Inc.	196,974	8,588,066
Metropolitan Bank Holding Corp	20	1,050
Mettler Toledo International	4,235	2,450,498
MFA Financial, Inc.	171,689	1,301,403
MGE Energy, Inc.	246	15,510
MGIC Investment Corp.	454,333	4,870,450
MGM Resorts International	83,586	2,426,502
MGP Ingredients, Inc.	1,331	118,206
Michael Kors Holdings, Ltd.	43,814	2,918,012
Michaels Companies, Inc.	813	15,585
Microchip Technology, Inc.	73,619	6,695,648
Micron Technology, Inc.	193,736	10,159,516
Microsoft Corp.	1,717,413	169,354,096
MicroStrategy, Inc.	5,561	710,418
Mid-America Apartment Communities, Inc.	18,977	1,910,415
Middleby Corp.	394	41,141
Middlesex Water Co.	110	4,639
Midland States Bancorp, Inc.	124	4,248
Midstates Petroleum Co., Inc.	57,006	775,852
Milacron Holdings Corp.	227,228	4,301,426
Miller Industries, Inc.	54	1,380
MiMedx Group, Inc.	731	4,671
MINDBODY, Inc.	(34,718)	(1,340,115)
Minerals Technologies, Inc.	284	21,399
Minerva Neurosciences, Inc.	179	1,477
miRagen Therapeutics, Inc.	140	897
Mirati Therapeutics Inc	120	5,916
MISTRAS Group, Inc.	116	2,190
Mitek Systems, Inc.	38,630	343,807
MKS Instruments, Inc.	10,128	969,250
Mobile Mini, Inc.	309	14,492
MobileIron, Inc.	377	1,678
Model N, Inc.	82,143	1,527,860
Modine Manufacturing Co.	44,546	812,965
Moelis & Co.	46,534	2,729,219
Mohawk Industries, Inc.	10,574	2,265,691
Molina Healthcare, Inc.	4,693	459,632
Molson Coors Brewing Co.	30,853	2,099,238
Momenta Pharmaceuticals, Inc.	574	11,738
Monarch Casino & Resort, Inc.	5,729	252,362
Mondelez International, Inc.	246,407	10,102,687
MoneyGram International, Inc.	4,630	30,975
Monmouth Real Estate Investment Corp.	100,590	1,662,753
Monolithic Power Systems, Inc.	15,689	2,097,149
Monotype Imaging Holdings, Inc.	4,237	86,011
Monro Muffler Brake, Inc.	(21,403)	(1,243,514)
Monster Beverage Corp.	71,887	4,119,125
Moody's Corp.	27,838	4,748,049

U.S. Common Stock	Shares/Par Value	Base Market Value
Moog, Inc.	15,808	1,232,392
Morgan Stanley	649,178	30,771,037
Morningstar, Inc.	128	16,416
Mosaic Co.	58,445	1,639,382
Motorcar Parts of America, Inc.	125	2,339
Motorola Solutions, Inc.	130,936	15,237,022
Movado Group, Inc.	4,023	194,311
MRC Global, Inc.	761	16,491
MSA Safety, Inc.	49,139	4,734,051
MSC Industrial Direct Co.	343	29,104
MSCI, Inc.	14,859	2,458,124
MSG Networks, Inc.	92,844	2,223,614
MTGE Investment Corp.	318	6,233
MTS Systems Corp.	109	5,739
Mueller Industries, Inc.	420	12,394
Mueller Water Products, Inc.	122,996	1,441,513
Multi-Color Corp.	90	5,819
Murphy Oil Corp.	(44,266)	(1,494,863)
Murphy USA, Inc.	79,101	5,876,413
MutualFirst Financial, Inc.	82	3,096
Myers Industries, Inc.	2,778	53,338
MyoKardia, Inc.	221	10,973
MYR Group, Inc.	114	4,042
Myriad Genetics, Inc.	35,604	1,330,521
Nabors Industries Ltd.	2,281	14,621
NACCO Industries, Inc.	27	911
Nanometrics, Inc.	209	7,401
NanoString Technologies, Inc.	122	1,669
NantHealth, Inc.	124	410
NantKwest, Inc.	213	652
NASDAQ, Inc.	19,484	1,778,305
Natera, Inc.	238	4,479
Nathan's Famous, Inc.	35	3,294
National Bank Holdings Corp.	9,139	352,674
National Bankshares, Inc. / VA	53	2,459
National Beverage Corp.	74	7,911
National CineMedia, Inc.	435	3,654
National Commerce Corp.	71	3,287
National Fuel Gas Co.	610	32,306
National General Holdings	437	11,506
National Health Investors, Inc.	33,095	2,438,440
National Healthcare Corp.	72	5,067
National Instruments Corp.	(55,852)	(2,344,667)
National Oilwell Varco, Inc.	(14,347)	(622,660)
National Presto Industries, Inc.	44	5,456
National Research Corp.	62	2,319
National Retail Properties	1,128	49,587
National Storage Affiliates	371	11,434
National Vision Holdings Inc	220	8,045
National Western Life Group	2,354	723,290
Nationstar Mortgage Holdings	219	3,839
Natural Gas Services Group	85	2,006
Natural Grocers by Vitamin Cottage, Inc.	60	764
Natural Health Trends Corp.	3,493	87,395
Nature's Sunshine Products, Inc.	112	1,047
Natus Medical, Inc.	224	7,728
Nautilus, Inc.	45,832	719,562
Navient Corp.	65,420	852,423
Navigant Consulting, Inc.	23,767	526,201
Navigators Group, Inc.	4,939	281,523
Navistar International Corp.	348	14,171
NBT Bancorp, Inc.	298	11,369
NCI Building Systems, Inc.	74,870	1,572,270
NCR Corp.	99,591	2,985,738
NCS Multistage Holdings, Inc.	70	1,017
Neenah Paper, Inc.	130	11,031
Nektar Therapeutics	48,473	2,366,937
NelNet, Inc.	6,784	396,253
Neogen Corp.	378	30,312
NeoGenomics, Inc.	113,928	1,493,596
NeoPhotonics Corp.	225	1,402
Neos Therapeutics, Inc.	135	844
NetApp, Inc.	219,072	17,203,724
Netflix, Inc.	103,415	40,479,733
NETGEAR, Inc.	2,271	141,938
NetScout Systems, Inc.	618	18,355

U.S. Common Stock	Shares/Par Value	Base Market Value
Neurocrine Biosciences, Inc.	673	66,116
Nevro Corp.	230	18,366
New Home Co., Inc.	83	828
New Jersey Resources Corp.	603	26,984
New Media Investment Group	378	6,985
New Relic, Inc.	2,103	211,541
New Residential Investment Corp.	2,433	42,553
New Senior Investment Group	86,673	656,115
New York Community Bancorp	(98,676)	(1,089,383)
New York Mortgage Trust, Inc.	784	4,712
New York Times Co.	939	24,320
Newell Brands, Inc.	80,980	2,088,474
Newfield Exploration Co.	137,619	4,162,975
NewLink Genetics Corp.	228	1,085
Newmark Group Inc	160	2,277
NewMarket Corp.	(7,813)	(3,160,359)
Newmont Mining Corp.	88,957	3,354,568
Newpark Resources, Inc.	615	6,673
News Corp. Class A	63,917	990,714
News Corp. Class B	20,311	321,929
Nexeo Solutions Inc	100	913
Nexpoint Residential	6,056	172,293
Nexstar Media Group, Inc.	332	24,369
NextEra Energy, Inc.	88,761	14,825,750
NI Holdings Inc	60	1,017
NIC, Inc.	25,657	398,966
Nicolet Bankshares, Inc.	59	3,251
NII Holdings Inc	460	1,794
Nike, Inc.	214,182	17,066,022
Nine Energy Service Inc	60	1,987
NiSource, Inc.	56,325	1,480,221
NL Industries	55	479
NMI Holdings, Inc.	439	7,156
NN, Inc.	189	3,572
Noble Energy, Inc.	80,854	2,852,529
Noodles & Co.	71	873
Nordic American Tankers Ltd.	702	1,881
Nordson Corp.	444	57,014
Nordstrom, Inc.	19,594	1,014,577
Norfolk Southern Corp.	47,198	7,120,762
Northern Oil and Gas Inc	100	315
Northern Trust Corp.	40,747	4,192,459
Northfield Bancorp, Inc.	302	5,019
Northrim Bancorp, Inc.	40	1,582
Northrop Grumman Corp.	42,880	13,194,176
NorthStar Realty Europe Corp.	383	5,550
Northwest Bancshares, Inc.	674	11,721
Northwest Natural Gas Co.	194	12,377
Northwest Pipe Co.	60	1,162
Northwestern Corp.	376	21,526
Norwegian Cruise Line Holdings Ltd.	36,347	1,717,396
Novanta, Inc.	800	49,840
Novavax, Inc.	2,079	2,786
Novocure Ltd.	18,683	584,778
Now, Inc.	772	10,291
NRG Energy, Inc.	49,912	1,532,298
NRG Yield, Inc. Class A	273	4,655
NRG Yield, Inc. Class C	489	8,411
Nu Skin Enterprises, Inc.	396	30,963
Nuance Communications, Inc.	2,170	30,130
Nucor Corp.	53,046	3,315,375
Nutanix, Inc.	17,648	910,107
Nutrisystem, Inc.	61,951	2,385,114
NuVasive, Inc.	371	19,337
Nuvectra Corp	100	2,053
NV5 Global, Inc.	25,452	1,763,824
NVE Corp.	43	5,237
NVIDIA Corp.	101,398	24,021,186
NVR, Inc.	24	71,288
NxStage Medical, Inc.	9,077	253,248
Oasis Petroleum, Inc.	(102,860)	(1,334,094)
Occidental Petroleum Corp.	397,429	33,256,859
Oceaneering International, Inc.	831	21,157
OceanFirst Financial Corp.	50,594	1,515,796
Oclaro, Inc.	1,245	11,118
Ocular Therapeutix, Inc.	211	1,424

U.S. Common Stock	Shares/Par Value	Base Market Value
Cewen Financial Corp.	744	2,946
Odonate Therapeutics Inc	60	1,325
Office Depot, Inc.	463,276	1,181,354
OFG Bancorp	14,849	208,628
OGE Energy Corp.	1,455	51,231
Ohio Valley Banc Corp.	50	2,623
Oil States International, Inc.	104,018	3,338,978
Oil-Dri Corp. of America	33	1,391
Okta, Inc.	630	31,733
Old Dominion Freight Line	467	69,564
Old Line Bancshares, Inc.	116	4,050
Old National Bancorp	955	17,763
Old Republic International Corp.	2,085	41,512
Old Second Bancorp, Inc.	212	3,053
Olin Corp.	1,244	35,728
Ollie's Bargain Outlet Holdings, Inc.	35,122	2,546,345
Olympic Steel, Inc.	5,699	116,317
Omega Flex, Inc.	17	1,345
Omega Healthcare Investors	238,855	7,404,505
Omeros Corp.	349	6,331
Omniceil, Inc.	288	15,106
Omnicom Group	37,942	2,893,836
OMNOVA Solutions, Inc.	27,631	287,362
On Deck Capital, Inc.	352	2,464
ON Semiconductor Corp.	256,940	5,713,061
One Gas, Inc.	401	29,971
One Liberty Properties, Inc.	33	872
OneMain Holdings, Inc.	10,976	365,391
ONEOK, Inc.	68,619	4,791,665
OneSpan Inc	42,303	831,254
Ooma, Inc.	110	1,557
OPKO Health, Inc.	2,340	10,998
Oppenheimer Holdings	9,187	257,236
Optinose Inc	100	2,798
Opus Bank	81,083	2,327,082
Oracle Corp.	1,070,251	47,155,259
Orasure Technologies, Inc.	98,306	1,619,100
ORBCOMM, Inc.	461	4,656
Orchid Island Capital, Inc.	234	1,760
O'Reilly Automotive, Inc.	14,286	3,908,221
Organovo Holdings, Inc.	694	972
Orion Group Holdings, Inc.	182	1,503
Oritani Financial Corp.	540	8,748
Ormat Technologies, Inc.	317	16,861
Ormat Technologies, Inc.	0	6
Orrstown Financial Services, Inc.	43	1,118
Oshkosh Corp.	33,352	2,345,313
OSI Systems, Inc.	137	10,594
Otter Tail Corp.	272	12,947
OUTFRONT Media, Inc.	1,018	19,800
Overseas Shipholding Group	228,832	887,868
Overstock.com, Inc.	138	4,644
Ovid Therapeutics, Inc.	50	390
Owens & Minor, Inc.	55,820	932,752
Owens Corning	106,262	6,733,823
Owens Illinois, Inc.	156,585	2,632,194
Oxford Industries, Inc.	131	10,870
PACCAR, Inc.	58,652	3,634,078
Pacific Biosciences of California	826	2,932
Pacific Mercantile Bancorp	100	975
Pacific Premier Bancorp, Inc.	198,248	7,563,161
Pacira Pharmaceuticals, Inc.	291	9,327
Packaging Corp of America	36,729	4,105,935
PacWest Bancorp	923	45,615
Palo Alto Networks, Inc.	644	132,323
Pandora Media, Inc.	1,794	14,137
Panhandle Oil and Gas, Inc.	110	2,101
Papa John's International, Inc.	150	7,608
Par Pacific Holdings, Inc.	83,434	1,450,083
PAR Technology Corp	60	1,061
Paracelsus Healthcare Corp	478,681	-
Paramount Group, Inc.	1,403	21,606
Paratek Pharmaceuticals, Inc.	178	1,816
Park City Group, Inc.	86	679
Park Electrochemical Corp.	139	3,223
Park Hotels & Resorts, Inc.	1,469	44,995

U.S. Common Stock	Shares/Par Value	Base Market Value
Park National Corp.	91	10,139
Park Ohio Holdings Corp.	60	2,238
Parker Hannifin Corp.	22,179	3,456,597
Parsley Energy, Inc.	44,974	1,361,813
Party City Holdco, Inc.	258	3,935
Patrick Industries, Inc.	6,338	360,315
Pattern Energy Group, Inc.	568	10,650
Patterson Cos., Inc.	580	13,149
Patterson UTI Energy, Inc.	1,717	30,906
Paychex, Inc.	53,310	3,643,739
Paycom Software, Inc.	4,371	431,986
Paylocity Holding Corp.	201	11,831
PayPal Holdings, Inc.	307,757	25,626,925
PBF Energy, Inc.	132,350	5,549,436
PC Connection, Inc.	1,930	64,076
PCSB Financial Corp	100	1,987
PDC Energy, Inc.	505	30,527
PDF Solutions, Inc.	191	2,288
PDL Biopharma, Inc.	230,826	540,133
pdvWIRELESS, Inc.	76	1,896
Peabody Energy Corp.	81,911	3,725,312
Peapack Gladstone Financial Corp.	5,850	202,352
Pebblebrook Hotel Trust	1,096	42,525
PegaSystems, Inc.	25,766	1,411,977
Penn National Gaming, Inc.	15,433	518,394
Penn Virginia Corp.	17,195	1,459,684
PennantPark Investment Corp.	104,200	729,921
Pennsylvania Real Estate Investment Trust	478	5,253
PennyMac Financial Service	110	2,162
PennyMac Mortgage Investment	106,161	2,015,997
Penske Automotive Group, Inc.	49,272	2,308,393
Penumbra, Inc.	602	83,166
Peoples Bancorp, Inc.	162	6,120
Peoples Financial Services	40	1,881
People's United Financial	(21,170)	(382,965)
People's Utah Bancorp	543	19,385
PepsiCo, Inc.	236,849	25,785,751
Perficient, Inc.	15,305	403,593
Performance Food Group Co.	735	26,975
PerkinElmer, Inc.	18,444	1,350,654
Perry Ellis International	19,170	520,849
Perspecta Inc	31,494	647,202
PetIQ Inc	60	1,612
PetMed Express, Inc.	3,663	161,355
Pfenex Inc	100	541
Pfizer, Inc.	2,842,461	103,124,485
PG&E Corp.	429,676	18,287,011
PGT Innovations, Inc.	21,428	446,774
PHH Corp.	267	2,900
PHI, Inc.	75	763
Phibro Animal Health Corp.	12,184	561,073
Philip Morris International	260,590	21,040,037
Phillips 66	70,055	7,867,877
Photronics, Inc.	15,507	123,668
Physicians Realty Trust	1,226	19,542
Pico Holdings, Inc.	158	1,841
Piedmont Office Realty Trust	326,907	6,515,257
Pier 1 Imports, Inc.	563	1,340
Pieris Pharmaceuticals, Inc.	280	1,420
Pilgrim's Pride Corp.	143,792	2,894,533
Pinnacle Entertainment, Inc.	369	12,446
Pinnacle Financial Partners	553	33,927
Pinnacle Foods, Inc.	350,433	22,799,171
Pinnacle West Capital	18,677	1,504,619
Pioneer Energy Services Corp.	602	3,522
Pioneer Natural Resources Co.	28,423	5,378,769
Piper Jaffray Companies	5,084	390,705
Pitney Bowes, Inc.	88,780	760,845
Pixelworks, Inc.	26,563	95,892
PJT Partners, Inc.	143	7,635
Planet Fitness, Inc.	64,493	2,833,822
Plantronics, Inc.	4,990	380,488
Platform Specialty Products	1,633	18,943
PlayAGS Inc	76,060	2,058,944
Plexus Corp.	8,329	495,909
Plug Power, Inc.	1,570	3,171

U.S. Common Stock	Shares/Par Value	Base Market Value
Pluralsight Inc	38,540	942,303
PNC Financial Services Group	124,929	16,877,908
PNM Resources, Inc.	6,349	246,976
Polaris Industries, Inc.	418	51,071
PolarityTE Inc	60	1,412
PolyOne Corp.	120,050	5,188,561
Pool Corp.	297	44,996
Popular, Inc.	767	34,676
Portland General Electric Co.	647	27,666
Portola Pharmaceuticals, Inc.	7,398	279,422
Post Holdings, Inc.	4,549	391,305
Potbelly Corp.	153	1,981
Potlatch Corp.	472	24,001
Powell Industries, Inc.	59	2,055
Power Integrations, Inc.	202	14,756
PPG Industries, Inc.	41,605	4,315,687
PPL Corp.	116,713	3,332,156
PQ Group Holdings Inc	89,310	1,607,580
PRA Group, Inc.	334	12,876
PRA Health Sciences, Inc.	3,782	353,088
Praxair, Inc.	48,005	7,591,991
Preferred Apartment Communities, Inc.	215	3,653
Preferred Bank / Los Angeles	86	5,286
Preformed Line Products Co.	18	1,598
Premier, Inc.	397	14,443
Presidio, Inc.	230	3,013
Prestige Brands Holdings, Inc.	415	15,928
PriceSmart, Inc.	(14,167)	(1,282,114)
Primerica, Inc.	353	35,159
Primo Water Corp.	177	3,096
Primoris Services Corp.	48,434	1,318,858
Principal Financial Group	71,445	3,783,013
ProAssurance Corp.	383	13,577
Procter & Gamble Co.	420,058	32,789,727
Progenics Pharmaceuticals	516	4,149
Progress Software Corp.	11,132	432,144
Progressive Corp.	135,915	8,039,372
Prologis, Inc.	88,962	5,843,914
Proofpoint, Inc.	6,252	720,918
ProPetro Holding Corp.	510	7,997
Pros Holdings, Inc.	198	7,241
Prospect Capital Corp.	215,856	1,448,394
Prosperity Bancshares, Inc.	(34,481)	(2,357,121)
Proto Labs, Inc.	4,990	593,561
Providence Service Corp.	4,969	390,315
Provident Bancorp, Inc.	82	2,148
Provident Financial Services	445	12,251
Prudential Financial, Inc.	102,995	9,631,062
PS Business Parks, Inc.	1,021	131,199
PTC Therapeutics, Inc.	348	11,738
PTC, Inc.	839	78,707
Public Service Enterprise Group	368,441	19,947,396
Public Storage	16,529	3,749,769
Pulse Biosciences, Inc.	60	908
PulteGroup, Inc.	165,883	4,769,136
Puma Biotechnology, Inc.	34,222	2,024,231
Pure Cycle Corp.	120	1,146
Pure Storage, Inc.	94,128	2,247,777
PVH Corp.	12,849	1,923,752
Pzena Investment Management	120	1,105
Q2 Holdings, Inc.	31,872	1,818,298
QAD, Inc.	68	3,410
QCR Holdings, Inc.	3,407	161,662
QEP Resources, Inc.	1,698	20,817
Qorvo, Inc.	21,121	1,693,271
QTS Realty Trust, Inc.	364	14,378
Quad Graphics, Inc.	9,643	200,864
Quaker Chemical Corp.	(6,601)	(1,022,297)
Qualcomm, Inc.	247,669	13,899,184
Quality Care Properties	680	14,627
Quality Systems, Inc.	66,191	1,290,725
Qualys, Inc.	8,569	722,367
Quanex Building Products	250	4,488
Quanta Services, Inc.	24,988	834,599
Quantenna Communications, Inc.	154	2,393
Quanterix Corp	20	287

U.S. Common Stock	Shares/Par Value	Base Market Value
Quantum Corp.	16,605	36,531
Quest Diagnostics, Inc.	29,443	3,236,963
Quidel Corp.	235	15,628
QuinStreet, Inc.	22,870	290,449
Quintana Energy Services Inc	40	339
Quotient Technology, Inc.	550	7,205
Qurate Retail Inc	137,998	2,928,318
R.R. Donnelley & Sons Co.	20,089	115,713
R1 RCM, Inc.	700	6,076
RA Pharmaceuticals, Inc.	92	915
Radian Group, Inc.	186,754	3,029,150
Radiant Logistics, Inc.	264	1,032
Radius Health, Inc.	300	8,841
RadNet, Inc.	97,353	1,460,295
Ralph Lauren Corp.	9,292	1,168,190
Ramaco Resources, Inc.	60	418
Rambus, Inc.	779	9,769
Ramco-Gershenson Properties Trust	551	7,279
Range Resources Corp.	(105,295)	(1,761,585)
Rapid7, Inc.	59,221	1,671,217
Raven Industries, Inc.	266	10,228
Raymond James Financial, Inc.	33,544	2,997,156
Rayonier Advanced Materials	361	6,169
Rayonier, Inc.	976	37,761
Raytheon Co.	65,424	12,638,608
RBB Bancorp	706	22,677
RBC Bearings, Inc.	161	20,738
RCI Hospitality Holdings Inc	9,707	307,227
RE/MAX Holdings, Inc.	121	6,346
Reading International, Inc.	118	1,882
Realogy Holdings Corp.	2,099	47,857
RealPage, Inc.	510	28,101
Realty Income Corp.	47,437	2,551,636
Reata Pharmaceuticals, Inc.	49,495	1,730,840
Recro Pharma, Inc.	130	653
Red Hat, Inc.	70,142	9,424,981
Red Lion Hotels Corp.	110	1,282
Red Robin Gourmet Burgers	14,437	672,764
Red Rock Resorts, Inc.	531	17,789
Redfin Corp	520	12,007
Redwood Trust, Inc.	534	8,795
Regal Beloit Corp.	31,306	2,560,831
Regency Centers Corp.	24,590	1,526,547
Regeneron Pharmaceuticals	12,908	4,453,131
REGENXBIO, Inc.	6,661	477,927
Regional Management Corp.	8,543	299,176
Regions Financial Corp.	1,221,200	21,712,936
Regis Corp.	241	3,986
Reinsurance Group of America	483	64,471
Reis, Inc.	59	1,286
Reliance Steel & Aluminum	24,656	2,158,386
RenaissanceRe Holdings Ltd.	295	35,494
Renasant Corp.	90,046	4,098,894
Renewable Energy Group, Inc.	107,064	1,911,092
Rent-A-Center, Inc.	303	4,460
Repligen Corp.	305	14,347
Republic Bancorp, Inc.	445	20,159
Republic First Bancorp, Inc.	338	2,653
Republic Services, Inc.	141,910	9,700,968
ResMed, Inc.	23,801	2,465,308
Resolute Energy Corp.	150	4,680
Resources Connection, Inc.	195	3,296
resTORbio Inc	40	366
Retail Opportunity Investments Corp.	762	14,600
Retail Properties of America	227,276	2,904,587
Retrophin, Inc.	286	7,796
REV Group Inc	220	3,742
Revance Therapeutics, Inc.	231	6,341
Revlon, Inc.	76	1,334
REX American Resources Corp.	1,957	158,458
Rexford Industrial Realty, Inc.	561	17,610
Rexnord Corp.	176,064	5,116,420
RGC Resources, Inc.	90	2,626
RH	131	18,301
Rhythm Pharmaceuticals Inc	80	2,501
Ribbon Communications Inc	333	2,371

U.S. Common Stock	Shares/Par Value	Base Market Value
Rigel Pharmaceuticals, Inc.	1,071	3,031
RigNet, Inc.	85	876
Ring Energy, Inc.	358	4,518
RingCentral, Inc.	4,255	299,339
Rite Aid Corp.	7,466	12,916
Riverview Bancorp, Inc.	130	1,097
RLI Corp.	(41,931)	(2,775,413)
RLJ Lodging Trust	1,248	27,518
RMR Group, Inc.	46	3,609
Robert Half International, Inc.	20,612	1,341,841
Rocket Pharmaceuticals Inc	140	2,748
Rockwell Automation, Inc.	20,967	3,485,344
Rockwell Collins, Inc.	27,404	3,690,771
Rockwell Medical, Inc.	336	1,656
Rogers Corp.	1,886	210,214
Roku Inc	300	12,786
Rollins, Inc.	(42,264)	(2,222,241)
Roper Technologies, Inc.	34,362	9,480,819
Rosetta Stone, Inc.	112	1,795
Ross Stores, Inc.	134,395	11,389,976
Royal Caribbean Cruises Ltd.	62,104	6,433,974
Royal Gold, Inc.	474	44,006
RPC, Inc.	489	7,125
RPM International, Inc.	1,024	59,720
RSP Permian, Inc.	1,071	47,145
RTI Surgical, Inc.	385	1,771
Rudolph Technologies, Inc.	36,154	1,070,158
Rush Enterprises, Inc. - Class A	11,389	494,055
Rush Enterprises, Inc. - Class B	444	19,492
Ruth's Hospitality Group, Inc.	33,014	926,043
Ryder System, Inc.	35,700	2,565,402
Ryerson Holding Corp.	4,861	54,200
Ryman Hospitality Properties	345	28,687
S&P Global, Inc.	59,906	12,214,234
S&T Bancorp, Inc.	4,781	206,730
Sabra Health Care REIT, Inc.	171,578	3,728,390
Sabre Corp.	1,735	42,750
Safeguard Scientifics, Inc.	133	1,702
Safety Income & Growth Inc	60	1,138
Safety Insurance Group, Inc.	2,078	177,461
Saga Communications, Inc.	46	1,771
Sage Therapeutics, Inc.	4,158	650,852
Saia, Inc.	2,666	215,546
SailPoint Technologies Holding Inc	18,810	461,597
Salesforce.com, Inc.	232,142	31,664,169
Sally Beauty Holdings, Inc.	157,184	2,519,660
Sanchez Energy Corp.	502	2,269
Sanderson Farms, Inc.	48,214	5,069,702
Sandridge Energy, Inc.	18,845	334,310
Sandy Spring Bancorp, Inc.	13,511	554,086
Sangamo Biosciences, Inc.	10,578	150,208
Sanmina Corp.	96,392	2,824,286
Santander Consumer USA Holdings, Inc.	984	18,785
Sarepta Therapeutics, Inc.	30,992	4,096,523
Saul Centers, Inc.	72	3,858
Savara Inc	180	2,038
SBA Communications Corp.	19,222	3,173,937
Scana Corp.	157,497	6,066,784
ScanSource, Inc.	38,858	1,565,977
Schlumberger Ltd.	231,384	15,509,670
Schneider National, Inc.	340	9,353
Schnitzer Steel Industries, Inc.	11,203	377,541
Scholastic Corp.	199	8,818
Schwab (Charles) Corp.	302,988	15,482,687
Schweitzer-Mauduit International, Inc.	30,714	1,342,816
Science Applications International	4,014	324,853
Scientific Games Corp.	2,830	139,095
Scorpio Tankers, Inc.	1,154	3,243
Scotts Miracle Gro Co.	310	25,780
scPharmaceuticals Inc	40	226
Seaboard Corp.	2	7,925
Seacoast Banking Corp.	321	10,137
SEACOR Holdings, Inc.	112	6,414
SEACOR Marine Holdings, Inc.	113	2,609
Sealed Air Corp.	26,925	1,142,966
Sears Holdings Corp.	155	367

U.S. Common Stock	Shares/Par Value	Base Market Value
Seattle Genetics, Inc.	795	52,780
SeaWorld Entertainment, Inc.	76,549	1,670,299
SecureWorks Corp.	37	461
SEI Investments Co.	1,008	63,020
Select Energy Services, Inc.	290	4,214
Select Income REIT	129,237	2,903,955
Select Medical Holdings Corp.	789	14,320
Selecta Biosciences, Inc.	121	1,603
Selective Insurance Group	4,328	238,040
SemGroup Corp.	573	14,554
Sempra Energy	50,520	5,865,877
Semtech Corp.	17,478	822,340
SendGrid Inc	60	1,591
Senior Housing Property Trust	540,762	9,782,385
Senseonics Holdings Inc	100	411
Sensient Technologies Corp.	312	22,324
Seres Therapeutics, Inc.	138	1,187
Seritage Growth Properties	188	7,977
Service Corp. International	1,322	47,314
ServiceMaster Global Holdings, Inc.	1,008	59,946
ServiceNow, Inc.	69,830	12,043,580
ServiceSource International	530	2,088
ServisFirst Bancshares, Inc.	1,506	62,845
Shake Shack, Inc.	(22,313)	(1,476,674)
Shenandoah Telecommunication	339	11,085
Sherwin Williams Co.	20,694	8,434,254
Shiloh Industries Inc	100	870
Shoe Carnival, Inc.	69	2,239
Shore Bancshares, Inc.	86	1,636
ShotSpotter Inc	40	1,517
Shutterfly, Inc.	7,428	668,743
Shutterstock, Inc.	11,640	552,434
SI Financial Group, Inc.	85	1,254
Sienna Biopharmaceuticals Inc	100	1,519
Sientra, Inc.	160	3,122
Sierra Bancorp	79	2,231
SIGA Technologies Inc	380	2,257
Sigma Designs, Inc.	259	1,580
Signature Bank	403	51,536
Signet Jewelers Ltd.	420	23,415
Silgan Holdings, Inc.	5,204	139,623
Silicon Laboratories, Inc.	2,329	231,968
SilverBow Resources, Inc.	786	22,700
Silvercrest Asset Management	43	701
Simmons First National Corp.	584	17,462
Simon Property Group, Inc.	51,733	8,804,439
Simply Good Foods Co/The	96,730	1,396,781
Simpson Manufacturing Co., Inc.	4,616	287,069
Simulations Plus, Inc.	80	1,780
Sinclair Broadcast Group, Inc.	527	16,943
Sirius XM Holdings, Inc.	9,473	64,132
SiteOne Landscape Supply, Inc.	274	23,008
Six Flags Entertainment Corp.	501	35,095
SJW Corp.	5,280	349,642
Skechers USA, Inc.	974	29,230
Skyline Champion Corp	40	1,402
SkyWest, Inc.	6,960	361,224
Skyworks Solutions, Inc.	30,359	2,934,197
SL Green Realty Corp.	101,506	10,204,398
Sleep Number Corp	266	7,719
SLM Corp.	3,199	36,629
SM Energy Co.	805	20,680
Smart & Final Stores, Inc.	152	844
Smart Global Holdings, Inc.	60	1,912
Smart Sand, Inc.	149	791
SmartFinancial, Inc.	50	1,288
Snap Inc.	136,537	1,787,269
Snap-On, Inc.	9,437	1,516,715
Solaris Oilfield Infrastructure	190	2,715
Solid Biosciences Inc	60	2,138
Sonic Automotive, Inc.	39,841	820,725
Sonic Corp.	267	9,190
Sonoco Products Co.	92,601	4,861,553
Sorrento Therapeutics Inc	540	3,888
Sotheby's	6,952	377,772
South Jersey Industries	557	18,643

U.S. Common Stock	Shares/Par Value	Base Market Value
South State Corp.	46,957	4,050,041
Southern Co.	168,906	7,822,037
Southern First Bancshares	41	1,812
Southern Missouri Bancorp	32	1,249
Southern National Bancorp of VA	127	2,266
Southside Bancshares, Inc.	253	8,521
Southwest Airlines Co.	232,110	11,809,757
Southwest Gas Corp.	2,605	198,683
Southwestern Energy Co.	32,895	174,344
SP Plus Corp.	34,055	1,266,846
Spark Energy, Inc.	74	722
Spark Therapeutics, Inc.	219	18,124
Spartan Motors, Inc.	236	3,564
SpartanNash Co.	44,960	1,147,379
Sparton Corp.	12,968	246,262
Spectrum Brands Holdings, Inc.	(20,159)	(1,645,378)
Spectrum Pharmaceuticals, Inc.	38,772	812,661
Speedway Motorsports, Inc.	154	2,673
Spire, Inc.	329	23,244
Spirit AeroSystems Holdings, Inc.	91,424	7,854,236
Spirit Airlines, Inc.	489	17,775
Spirit MTA REIT	342	3,523
Spirit Realty Capital, Inc.	251,225	2,017,337
Splunk, Inc.	1,050	104,066
Spok Holdings, Inc.	147	2,212
Sportsman's Warehouse Holdings, Inc.	247	1,265
Sprint Corp.	4,680	25,459
Sprouts Farmers Market, Inc.	968	21,364
SPS Commerce, Inc.	10,028	736,857
SPX Corp.	17,762	622,558
SPX Flow, Inc.	303	13,262
Square, Inc.	2,106	129,814
SRC Energy, Inc.	1,771	19,516
SS&C Technologies Holdings	1,499	77,798
St. Joe Co.	342	6,139
Staar Surgical Co.	18,296	567,176
Stag Industrial, Inc.	694	18,898
Stamps.com, Inc.	5,575	1,410,754
Standard Motor Products, Inc.	148	7,154
Standex International Corp.	83	8,483
Stanley Black & Decker, Inc.	37,697	5,006,539
Starbucks Corp.	230,366	11,253,379
Starwood Property Trust, Inc.	271,413	5,892,376
State Auto Financial Corp.	106	3,170
State Bank Financial Corp.	6,069	202,705
State Street Corp.	121,882	11,345,995
Steel Dynamics, Inc.	221,901	10,196,351
Steelcase, Inc.	21,453	289,616
Stemline Therapeutics, Inc.	279	4,478
Stepan Co.	5,862	457,295
Stericycle, Inc.	(7,925)	(517,423)
Sterling Bancorp / DE	1,571	36,919
Sterling Bancorp Inc/MI	100	1,336
Sterling Construction Co.	180	2,345
Steven Madden Ltd.	57,901	3,074,543
Stewart Information Services	2,589	111,508
Stifel Financial Corp.	76,050	3,973,613
Stock Yards Bancorp, Inc.	160	6,104
Stoneridge, Inc.	30,050	1,055,957
Store Capital Corp.	1,264	34,634
Stratus Properties, Inc.	36	1,100
Strayer Education, Inc.	73	8,250
Stryker Corp.	127,244	21,486,422
Sturm Ruger & Co., Inc.	7,718	432,208
Summit Financial Group, Inc.	75	2,013
Summit Hotel Properties, Inc.	718	10,275
Summit Materials, Inc.	307,650	8,075,813
Sun Communities, Inc.	571	55,889
Sun Hydraulics Corp.	202	9,734
SunCoke Energy, Inc.	4,999	66,987
SunPower Corp.	414	3,175
Sunrun, Inc.	635	8,350
Sunstone Hotel Investors, Inc.	1,649	27,406
SunTrust Banks, Inc.	130,549	8,618,845
Super Micro Computer, Inc.	1,854	43,847
Superior Energy Services, Inc.	1,105	10,763

U.S. Common Stock	Shares/Par Value	Base Market Value
Superior Industries International	174	3,115
Superior Uniform Group, Inc.	51	1,056
Supernus Pharmaceuticals, Inc.	345	20,648
SUPERVALU Inc	34,312	704,082
Surgery Partners, Inc.	131	1,952
SurModics, Inc.	91	5,023
SVB Financial Group	8,838	2,552,061
Switch Inc	260	3,164
Sykes Enterprises, Inc.	7,679	221,002
Symantec Corp.	117,377	2,423,835
Synaptics, Inc.	9,061	456,403
Synchrony Financial	216,060	7,212,083
Syndax Pharmaceuticals, Inc.	96	674
Syneos Health Inc	393	18,432
Synergy Pharmaceuticals, Inc.	1,604	2,791
Synlogic Inc	100	983
SYNNEX Corp.	7,367	710,989
Synopsys, Inc.	24,849	2,126,329
Synovus Financial Corp.	863	45,592
Syntel, Inc.	34,484	1,106,592
Syros Pharmaceuticals, Inc.	166	1,695
Sysco Corp.	79,976	5,461,561
Systemax, Inc.	10,750	369,048
T. Rowe Price Group, Inc.	40,402	4,690,268
T2 Biosystems Inc	100	774
Tableau Software, Inc.	496	48,484
Tabula Rasa Healthcare, Inc.	47,342	3,021,840
Tactile Systems Technology, Inc.	122	6,344
Tailored Brands, Inc.	8,869	226,337
Take Two Interactive Software	19,087	2,259,137
Talos Energy Inc	130	4,177
Tandem Diabetes Care Inc	56,220	1,237,964
Tanger Factory Outlet Center	659	15,480
Tapestry Inc	47,961	2,240,258
Targa Resources Corp.	1,604	79,382
Target Corp.	376,413	28,652,558
Taubman Centers, Inc.	438	25,737
Taylor Morrison Home Corp.	53,297	1,107,512
TCF Financial Corp.	203,068	4,999,534
TD Ameritrade Holding Corp.	292,254	16,006,752
Team, Inc.	199	4,597
Tech Data Corp.	27,167	2,230,954
TechTarget	137	3,891
Teekay Tankers Ltd.	865	1,012
Tegna, Inc.	43,080	467,418
Tejon Ranch Co.	124	3,013
Teladoc, Inc.	9,935	576,727
Teledyne Technologies, Inc.	263	52,353
Teleflex, Inc.	331	88,778
Telenav, Inc.	209	1,170
Telephone and Data Systems	726	19,907
Teligent, Inc.	434	1,502
Tellurian, Inc.	550	4,576
Tempur Sealy International, Inc.	327	15,712
Tenet Healthcare Corp.	629	21,116
Tennant Co.	119	9,401
Tenneco, Inc.	14,492	637,068
Teradata Corp.	910	36,537
Teradyne, Inc.	1,403	53,412
Terex Corp.	492	20,757
TerraForm Power Inc	520	6,084
Terreno Realty Corp.	399	15,030
Territorial Bancorp, Inc.	98	3,038
Tesaro, Inc.	276	12,274
Tesla Motors, Inc.	19,393	6,650,829
Tetra Tech, Inc.	51,035	2,985,548
Tetra Technologies, Inc.	800	3,560
Tetraphase Pharmaceuticals, Inc.	266	950
Texas Capital Bancshares, Inc.	48,700	4,456,050
Texas Instruments, Inc.	211,580	23,326,695
Texas Roadhouse, Inc.	(25,472)	(1,668,671)
Textainer Group Holdings Ltd.	186	2,957
Textron, Inc.	79,368	5,231,145
TFS Financial Corp.	370	5,835
TG Therapeutics, Inc.	432	5,681
The Andersons, Inc.	203	6,943

U.S. Common Stock	Shares/Par Value	Base Market Value
TherapeuticsMD, Inc.	1,193	7,444
Theravance Biopharma, Inc.	312	7,076
Thermo Fisher Scientific, Inc.	104,091	21,561,410
Thermon Group Holdings, Inc.	223	5,100
Third Point Reinsurance Ltd.	111,680	1,396,000
Thor Industries, Inc.	357	34,768
Tidewater Inc	160	4,629
TIER REIT, Inc.	334	7,943
Tiffany & Co.	17,000	2,237,200
Tile Shop Holdings, Inc.	248	1,910
Tilly's, Inc.	106,353	1,611,248
Timberland Bancorp, Inc.	80	2,987
Timken Co.	28,411	1,237,299
TimkenSteel Corp.	277	4,529
Tiptree Financial, Inc.	168	1,142
Titan International, Inc.	9,957	106,839
Titan Machinery, Inc.	129	2,006
Tivity Health, Inc.	295	10,384
TiVo, Inc.	864	11,621
TJX Companies, Inc.	157,069	14,949,827
T-Mobile US, Inc.	2,282	136,350
Tobira Therapeutics, Inc.	40	550
Tocagen, Inc.	120	1,121
Toll Brothers, Inc.	1,006	37,212
Tompkins Financial Corp.	148	12,710
Tootsie Roll Industries	123	3,795
TopBuild Corp.	21,325	1,670,601
Torchmark Corp.	17,620	1,434,444
Toro Co.	785	47,296
Total System Services, Inc.	27,662	2,337,992
Tower International, Inc.	116,995	3,720,441
Town Sports International Holdings Inc	100	1,455
Towne Bank	441	14,156
TPG RE Finance Trust Inc	140	2,845
TPI Composites, Inc.	2,233	65,293
Tractor Supply Company	20,387	1,559,402
Trade Desk, Inc.	215	20,167
Transcontinental Realty Investors, Inc.	10	335
Transdigm Group, Inc.	8,132	2,806,678
TransEnterix Inc	940	4,098
TransUnion	1,363	97,645
Travelers Companies, Inc.	144,091	17,628,093
Travelport Worldwide Ltd.	63,781	1,182,500
Treco Resources	136	2,020
Tredegar Corp.	2,587	60,795
Treehouse Foods, Inc.	454,775	23,880,235
Trex Company, Inc.	52,642	3,294,863
TRI Pointe Group, Inc.	1,105	18,078
Tribune Media Co.	581	22,235
Trico Bancshares	8,439	316,041
TriMas Corp.	24,874	731,296
Trimble Navigation Ltd.	1,833	60,196
TriNet Group, Inc.	29,577	1,654,537
Trinity Industries, Inc.	105,776	3,623,886
Trinity Place Holdings, Inc.	122	799
Trinseo SA	102,961	7,305,083
TripAdvisor, Inc.	17,913	997,933
Triple-S Management Corp.	43,427	1,696,259
Tristate Capital Holdings, Inc.	5,010	130,761
Triton International Ltd.	382	11,712
Triumph Bancorp, Inc.	53,238	2,169,449
Triumph Group, Inc.	50,937	998,365
tronc, Inc.	10,425	180,144
TrueBlue, Inc.	37,532	1,011,487
TrueCar, Inc.	16,113	162,580
Trupanion, Inc.	157	6,060
TrustCo Bank Corp.	43,300	385,370
Trustmark Corp.	(39,244)	(1,280,532)
TTEC Holdings Inc	107	3,697
TTM Technologies	172,066	3,033,524
Tucows, Inc.	70	4,246
Tupperware Brands Corp.	376	15,506
Turning Point Brands, Inc.	30	957
Turtle Beach Corp	40	813
Tutor Perini Corp.	65,985	1,217,423
Twenty-First Century Fox A	176,074	8,749,117

U.S. Common Stock	Shares/Par Value	Base Market Value
Twenty-First Century Fox B	73,262	3,609,619
Twilio, Inc.	514	28,794
Twin Disc Inc	40	993
Twitter, Inc.	109,386	4,776,887
Two Harbors Investment Corp	59,432	939,026
Tyler Technologies, Inc.	280	62,188
Tyson Foods, Inc.	233,235	16,058,230
U.S. Cellular Corp.	108	4,000
U.S. Concrete, Inc.	22,638	1,188,495
U.S. Foods Holding Corp.	1,584	59,907
U.S. Physical Therapy, Inc.	81	7,776
U.S. Silica Holdings, Inc.	58,034	1,490,893
Ubiquiti Networks, Inc.	123	10,421
UDR, Inc.	44,640	1,675,786
UFP Technologies, Inc.	109	3,363
UGI Corp.	1,265	65,869
Ulta Beauty, Inc.	11,547	2,695,763
Ultimate Software Group, Inc.	215	55,322
Ultra Clean Holdings, Inc.	60,554	1,005,196
Ultragenyx Pharmaceutical, Inc.	338	25,982
UMB Financial Corp.	(18,017)	(1,373,436)
UMH Properties, Inc.	196	3,009
Umpqua Holdings Corp.	10,040	226,804
Under Armour, Inc. Class A	(53,167)	(1,195,194)
Under Armour, Inc. Class C	31,401	661,933
UniFi, Inc.	1,736	55,031
UniFirst Corp.	100	17,690
Union Bankshares Corp.	58,561	2,276,852
Union Bankshares, Inc. / VT	53	2,751
Union Pacific Corp.	132,272	18,740,297
Unisys Corp.	347	4,476
Unit Corp.	386	9,866
United Bankshares, Inc.	(51,635)	(1,879,514)
United Community Banks / GA	17,606	539,976
United Community Financial	336	3,693
United Continental Holdings	79,622	5,552,042
United Financial Bancorp, Inc.	353	6,185
United Fire Group, Inc.	1,013	55,219
United Insurance Holdings Co.	137	2,682
United Natural Foods, Inc.	370	15,784
United Parcel Service	115,190	12,236,634
United Rentals, Inc.	13,952	2,059,594
United States Lime & Minerals, Inc.	18	1,510
United States Steel Corp.	40,204	1,397,089
United Technologies Corp.	299,393	37,433,107
United Therapeutics Corp.	30,112	3,407,173
UnitedHealth Group, Inc.	263,507	64,648,807
Uniti Group, Inc.	1,249	25,017
Unitil Corp.	95	4,849
Univar, Inc.	829	21,753
Universal Corp.	185	12,219
Universal Display Corp.	310	26,660
Universal Electronics, Inc.	92	3,041
Universal Forest Products	5,516	201,996
Universal Health Realty Income	87	5,566
Universal Health Services	25,935	2,890,196
Universal Insurance Holdings	93,239	3,272,689
Universal Logistics Holdings	68	1,785
Univest Corp. of Pennsylvania	178	4,895
Unum Group	180,711	6,684,500
Upland Software, Inc.	130	4,468
Uranium Energy Corp.	960	1,546
Urban Edge Properties	683	15,620
Urban Outfitters, Inc.	550	24,503
Urstadt Biddle	14,327	324,220
US Bancorp	260,651	13,037,763
US Ecology, Inc.	146	9,300
US Xpress Enterprises Inc	164,540	2,491,136
USA Technologies, Inc.	109,566	1,533,924
USANA Health Sciences, Inc.	13,493	1,555,743
USG Corp.	597	25,743
Utah Medical Products, Inc.	16	1,762
Vail Resorts, Inc.	298	81,709
Valero Energy Corp.	202,436	22,435,982
Valhi, Inc.	33,480	159,365
Validus Holdings Ltd.	681	46,036

U.S. Common Stock	Shares/Par Value	Base Market Value
Valley National Bancorp	2,362	28,722
Valmont Industries	165	24,874
Value Line, Inc.	8	190
Valvoline, Inc.	1,490	32,139
Vanda Pharmaceuticals, Inc.	367	6,991
Varex Imaging Corp.	263	9,755
Varian Medical Systems, Inc.	15,264	1,735,822
Varonis Systems, Inc.	67,899	5,058,476
Vector Group Ltd.	13,938	265,937
Vectren Corp.	592	42,298
Vectrus, Inc.	40,316	1,242,539
Veeco Instruments, Inc.	332	4,731
Veeva Systems, Inc.	880	67,637
Ventas, Inc.	59,448	3,385,564
Vera Bradley, Inc.	74,003	1,039,002
Veracyte, Inc.	164	1,532
Verastem Inc	380	2,614
VEREIT, Inc.	642,432	4,779,694
Vericel Corp	260	2,522
Verifone Systems, Inc.	21,682	494,783
Verint Systems, Inc.	15,725	697,404
Verisign, Inc.	16,005	2,199,407
Verisk Analytics, Inc.	13,468	1,449,696
Veritex Holdings, Inc.	96	2,983
Veritiv Corp.	80	3,188
Veritone, Inc.	30	505
Verizon Communications, Inc.	1,305,978	65,703,753
Verso Corp.	69,919	1,521,437
Versum Materials, Inc.	808	30,017
Vertex Pharmaceuticals, Inc.	114,801	19,511,578
VF Corp.	54,650	4,455,068
Viacom, Inc.	76,124	2,295,900
Viad Corp.	140	7,595
ViaSat, Inc.	(34,804)	(2,287,319)
Viavi Solutions, Inc.	1,685	17,254
VICI Properties Inc	2,020	41,693
Vicor Corp.	111	4,834
Viewray, Inc.	303	2,097
Viking Therapeutics Inc	300	2,847
Village Super Market	952	28,046
VimetX Holding Corp.	353	1,200
Virtu Financial, Inc.	283	7,514
Virtus Investment Partners	45	5,758
Virtusa Corp.	189	9,201
Visa, Inc.	481,898	63,827,390
Vishay Intertechnology, Inc.	112,985	2,621,252
Vishay Precision Group	63	2,403
Vista Outdoor, Inc.	396	6,134
Visteon Corp.	223	28,821
Vistra Energy Corp.	3,017	71,382
Vital Therapies Inc	100	685
Vivint Solar, Inc.	178	881
VMware, Inc.	1,895	278,508
Vocera Communications, Inc.	31,935	954,537
Vonage Holdings Corp.	383,762	4,946,692
Vornado Realty Trust	28,856	2,133,036
Voya Financial, Inc.	41,341	1,943,027
Voyager Therapeutics, Inc.	138	2,697
VSE Corp.	3,348	159,967
Vulcan Materials Co.	6,264	808,432
W&T Offshore, Inc.	462,322	3,305,602
W.P. Carey, Inc.	800	53,080
W.R. Berkley Corp.	728	52,714
W.R. Grace & Co.	530	38,854
W.W. Grainger, Inc.	8,504	2,622,634
Wabash National Corp.	135,777	2,533,599
WABCO Holdings, Inc.	383	44,819
Wabtec Corp.	(21,315)	(2,101,233)
Waddell & Reed Financial	17,088	307,071
WageWorks, Inc.	281	14,050
Walgreens Boots Alliance, Inc.	373,564	22,419,443
Walker & Dunlop, Inc.	10,157	565,237
Wal-Mart Stores, Inc.	479,771	41,092,386
Walt Disney Co.	283,759	29,740,781
Warrior Met Coal, Inc.	250	6,893
Washington Federal, Inc.	76,621	2,505,507

U.S. Common Stock	Shares/Par Value	Base Market Value
Washington Prime Group, Inc.	(247,997)	(2,011,256)
Washington REIT	577	17,500
Washington Trust Bancorp	110	6,391
Waste Management, Inc.	208,291	16,942,390
Waters Corp.	13,066	2,529,447
Waterstone Financial, Inc.	3,082	52,548
Watsco, Inc.	245	43,679
Watts Water Technologies	3,779	296,274
Wayfair, Inc.	(22,313)	(2,649,892)
WD-40 Co.	88	12,870
Web.com Group, Inc.	7,263	187,749
Webster Financial Corp.	673	42,870
WEC Energy Group, Inc.	52,661	3,404,534
Weight Watchers International, Inc.	272	27,499
Weingarten Realty Investors	885	27,267
Weis Markets, Inc.	35,764	1,907,652
Welbilt, Inc.	948	21,150
WellCare Health Plans, Inc.	312	76,827
Wells Fargo & Co.	1,150,054	63,758,994
Welltower, Inc.	62,036	3,889,037
Wendy's Co.	1,320	22,678
Werner Enterprises, Inc.	347	13,030
WesBanco, Inc.	36,407	1,639,771
Wesco Aircraft Holdings, Inc.	387	4,354
WESCO International, Inc.	341	19,471
West Bancorporation	104	2,616
West Pharmaceutical Services	(11,389)	(1,130,814)
WestAmerica Bancorporation	(45,197)	(2,554,082)
Western Alliance Bancorp	809	45,797
Western Asset Mortgage Capital	383	3,991
Western Digital Corp.	68,635	5,313,035
Western New England Bancorp	191	2,101
Western Union Co.	442,646	8,998,993
Westlake Chemical Corp.	284	30,567
WestRock Co.	195,589	11,152,485
Westwood Holdings Group, Inc.	50	2,977
WEX, Inc.	292	55,620
Weyco Group, Inc.	12	437
Weyerhaeuser Co.	126,272	4,603,877
WGL Holdings, Inc.	7,084	628,705
Whirlpool Corp.	108,543	15,872,243
White Mountains Insurance Group	26	23,572
Whitestone REIT	257	3,207
Whiting Petroleum Corp	646	34,057
WideOpenWest Inc	200	1,932
Wildhorse Resource Development	180	4,565
Willdan Group, Inc.	50	1,549
William Lyon Homes	239	5,545
Williams Cos., Inc.	138,140	3,744,975
Williams Sonoma, Inc.	611	37,503
Willis Lease Finance Corp.	54	1,706
Windstream Holdings Inc	267	1,407
Wingstop, Inc.	195	10,163
Winmark Corp.	26	3,860
Winnebago Industries	221	8,973
Wintrust Financial Corp.	11,957	1,040,857
WisdomTree Investments, Inc.	850	7,718
WMIH Corp.	1,355	1,816
Wolverine World Wide, Inc.	680	23,644
Woodward, Inc.	389	29,899
Workday, Inc.	23,081	2,795,571
Workiva, Inc.	170	4,148
World Acceptance Corp.	2,586	287,072
World Fuel Services Corp.	1,675	34,187
World Wrestling Entertainment, Inc.	302	21,992
Worldpay Inc	33,733	2,758,685
Worthington Industries	17,810	747,486
WPX Energy, Inc.	2,979	53,711
WSFS Financial Corp.	205	10,927
Wyndham Hotels & Resorts Inc	81,339	4,785,173
Wyndham Worldwide Corp.	71,359	3,159,063
Wynn Resorts Ltd.	34,344	5,747,125
Xcel Energy, Inc.	84,947	3,880,379
Xcerra Corp.	6,608	92,314
Xencor, Inc.	327	12,102
Xenia Hotels & Resorts, Inc.	203,130	4,948,247

U.S. Common Stock	Shares/Par Value	Base Market Value
Xerox Corp.	72,705	1,744,920
Xilinx, Inc.	45,380	2,961,499
XO Group, Inc.	33,165	1,061,280
XOMA Corp	40	835
Xperi Corp.	344	5,538
XPO Logistics, Inc.	863	86,455
Xylem, Inc.	30,000	2,021,400
Yelp, Inc.	27,593	1,081,094
Yext Inc	580	11,217
York Water Co.	95	3,021
YRC Worldwide, Inc.	226	2,271
Yum Brands, Inc.	104,429	8,168,436
Zafgen, Inc.	100	1,023
ZAGG, Inc.	111,567	1,930,109
Zayo Group Holdings, Inc.	1,449	52,860
Zebra Technologies Corp.	388	55,581
Zendesk, Inc.	13,785	751,145
Zillow Group, Inc. - Class A	411	24,557
Zillow Group, Inc. - Class C	839	49,551
Zimmer Biomet Holdings, Inc.	33,907	3,778,596
Zions Bancorporation	123,761	6,520,967
ZIOPHARM Oncology, Inc.	924	2,790
Zix Corp.	86,185	464,537
Zoe's Kitchen, Inc.	129	1,259
Zoetis, Inc.	88,694	7,555,842
Zogenix, Inc.	253	11,183
Zscaler Inc	100	3,575
Zumiez, Inc.	22,307	558,790
Zynga, Inc.	5,463	22,234
Total U.S. Common Stock		\$ 7,789,875,979

U.S. Preferred Stock	Shares/Par Value	Base Market Value
County Seat, Inc.	7,071	-
Hartford Financial Services Group	26,855	781,481
U.S. Bancorp	48,395	1,340,542
Zions Bancorporation	3,166	90,706
Total U.S. Preferred Stock		\$ 2,212,728

International Common Stock	Shares/Par Value	Base Market Value
I&I Drillisch AG	7,174	408,414
3i Group PLC	1,543,821	18,356,304
3SBio, Inc.	13,000	29,528
51job Inc	73,954	7,220,869
77 Bank Ltd.	71,200	1,553,653
888 Holdings PLC	700,780	2,494,353
A&A Material Corp	1,700	18,264
A.P. Moeller Maersk A/S - A	531	630,310
A.P. Moeller Maersk A/S - B	917	1,142,101
A2 Mild Co. Ltd.	491,352	3,819,132
a2 Milk Co Ltd	103,513	803,157
A2A S.p.A.	716,902	1,242,974
AAC Technologies Holdings, Inc.	430,162	6,058,658
Aapico Hitech PCL - NVDR	75,700	77,688
Aareal Bank AG	41,451	1,823,082
Abacus Property Group	924,078	2,573,986
ABB Ltd	139,769	3,042,771
ABB Ltd.	717,150	15,679,870
ABC Mart, Inc.	3,900	213,371
Abcam PLC	713,493	12,566,140
ABN AMRO Group NV	385,200	9,993,233
Aboitiz Equity Ventures, Inc.	24,210	24,724
Aboitiz Power Corp.	15,500	10,093
Abu Dhabi Commercial Bank	24,224	46,560
Acacia Mining PLC	94,363	156,351
AcadeMedia AB	12,060	65,517
Acadian Timber Corp.	2,300	34,794
Acal PLC	37,770	217,914
Acando AB	33,767	118,520
Accell Group	1,054	22,520
Accent Group Ltd	38,551	46,998
Accenture PLC	107,427	17,573,983
Acciona SA	19,924	1,649,761
Accor SA	26,344	1,292,449
Accordia Golf Trust	175,300	79,068
Acea S.p.A.	5,874	87,373
Acer, Inc.	38,232	31,224

International Common Stock	Shares/Par Value	Base Market Value
Acerinox SA	108,264	1,433,418
Achilles Corp.	7,100	139,545
Ackermans & van Haaren	14,661	2,524,825
ACOM Co., Ltd.	49,800	191,530
ACS Actividades de Construccion y Servicios	405,106	16,412,465
ACS Actividades de Construccion y Servicios SA	405,106	417,170
Actelios S.p.A.	105,054	253,898
Actia Group	7,836	65,964
Adani Ports & Special Economic Zone Ltd.	5,632	30,583
Adaro Energy TBK PT	38,897,405	4,858,783
Addnode Group AB	4,332	43,291
Adecco Group AG	135,403	8,012,770
ADEKA Corp.	40,400	648,136
adidas AG	3,300	359,700
Adidas AG	97,335	21,245,658
Adient PLC	702	34,531
Adler Modemarkte AG	2,835	11,883
Admiral Group PLC	27,979	704,617
ADP	8,902	2,013,228
ADR 58.com, Inc.	11,826	820,015
ADR Alibaba Group Holdings	535,492	99,349,831
ADR AmBev SA (Compania de Bebidas das Americas)	452,800	2,096,464
ADR America Movil SAB de CV	408,895	6,812,191
ADR AstraZeneca PLC	75,621	2,663,462
ADR Autohome, Inc.	27,729	2,800,629
ADR Baidu, Inc.	86,059	20,912,337
ADR Banco Bradesco S.A.	125,827	863,173
ADR Banco Santander Chile	100,201	3,149,317
ADR BanColombia S.A.	90,890	4,342,724
ADR BP PLC	423,210	19,323,769
ADR Canon, Inc.	204,900	6,698,181
ADR CCU - Compania Cervecerias Unidas S.A.	10,637	265,287
ADR CEMEX SAB de CV	490,323	3,216,519
ADR Compania de Minas Buenaventura SA	2,057	28,037
ADR CRH PLC	126,370	4,467,180
ADR Ctrip.com International	148,142	7,056,003
ADR Enel Americas S.A.	46,562	410,211
ADR Enel Chile S.A.	136,317	665,227
ADR Fomento Economico Mexicano	106,095	9,314,080
ADR Gazprom PAO	1,079,242	4,759,457
ADR Gazprom PAO	3,065,143	13,489,694
ADR Gerdau SA	1,703,010	6,028,655
ADR GlaxoSmithKline PLC	99,600	4,014,876
ADR Grupo Televisa SAB de CV	3,400	64,430
ADR HDFC Bank Ltd.	192,327	20,198,182
ADR Icici Bank Ltd.	998,660	8,019,240
ADR Infosys Ltd.	470,533	9,142,456
ADR Itau Unibanco Holding	1,116,459	11,588,844
ADR JD.com, Inc.	88,670	3,453,697
ADR KT Corp.	531,010	7,051,813
ADR Latam Airlines Group SA	21,844	216,037
ADR LG Display Co., Ltd.	3,510	28,922
ADR Lloyds Banking Group PLC	1,460,401	4,863,135
ADR Lukois PJSC	110,395	7,609,527
ADR Lukois PJSC	234,659	16,045,982
ADR Melco Resorts & Entertainment	84,264	2,359,392
ADR MMC Norilsk Nickel PJSC	767,293	13,834,293
ADR Mobile Telesystems	40,293	355,787
ADR Momo, Inc.	15,430	671,205
ADR NetEase, Inc.	12,405	3,134,371
ADR New Oriental Education & Technology Group	20,317	1,923,207
ADR Nippon Telegraph & Telephone	150,800	6,837,272
ADR Nokia Corp.	3,699,947	21,274,695
ADR Petrobras - Petroleo Brasileiro S.A.	484,874	4,863,286
ADR Quimica y Minera Chile	51,380	2,468,809
ADR Sanofi	134,700	5,389,347
ADR SAP SE	38,000	4,395,080
ADR Sasol Ltd.	29,247	1,068,685
ADR Sberbank PJSC	645,184	9,261,616
ADR Sberbank PJSC	544,853	7,864,953
ADR SK Telecom Co., Ltd.	145,635	3,396,208
ADR Surgutneftegas	4,092	20,174
ADR Surgutneftegas	288,763	1,287,305
ADR Taiwan Semiconductor	1,488,215	54,409,140
ADR TAL Education Group	39,309	1,446,571
ADR Tatneft PAO	128,725	8,143,144

International Common Stock	Shares/Par Value	Base Market Value
ADR Tencent Holdings Ltd.	54,690	2,748,173
ADR Ternium SA	104,992	3,655,821
ADR Teva Pharmaceutical Industries Ltd.	161,783	3,934,563
ADR TIM Participacoes S.A.	185,900	3,134,274
ADR Total SA	73,700	4,463,272
ADR Vipshop Holdings Ltd.	63,241	686,165
ADR Weibo Corp.	34,282	3,042,870
ADR Wipro Ltd.	308,170	1,476,134
ADR YY, Inc.	518	52,043
Adva Optical Networking SE	28,827	205,981
Advanced Info Service - foreign	9,700	54,165
Advanced Info Service - NVDR	1,900	10,610
Advanced Medical Solutions Group PLC	7,951	34,379
Advantage Oil & Gas Ltd.	146,882	458,919
Advantech Co., Ltd.	3,605	23,767
ADVEO Group International SA	8,073	13,573
Aecon Group, Inc.	43,489	511,110
AED Oil Ltd	20,811	-
Aeffe S.p.A.	20,543	61,881
Aegon NV	1,351,096	8,101,900
Aena S.A.	40,910	7,427,378
Aeon Co., Ltd.	84,721	1,812,746
Aeon Credit Service Asia Co Ltd	16,000	13,195
Aeon Financial Service Co., Ltd.	15,900	339,345
Aeon Mall Co., Ltd.	14,000	251,524
AerCap Holdings NV	25,619	1,387,269
AET&D Holdings No. 1 PTY Ltd.	13,800	0
AF AB	13,237	303,033
Afren PLC	557,681	13,143
Africa Israel Investments Ltd.	1	0
Africa Oil Corp.	10,500	9,419
Ageas SA/NV	26,880	1,356,092
AGF Management Ltd.	55,694	294,675
Agfa-Gevaert N.V.	18,104	76,094
Aggreko PLC	88,329	788,327
Agile Group Holdings Ltd	18,000	30,652
AGL Energy Ltd.	288,727	4,795,566
Agnico Eagle Mines Ltd.	33,162	1,519,384
Agrana Beteiligungs AG	2,613	269,081
Agricultural Bank of China	2,773,116	1,297,228
AgriTrade Resources Ltd	320,000	60,774
AGRO-KANESHO Co., Ltd.	3,000	79,655
Aguas Andinas SA	27,640	15,152
Ahlsell AB	344,621	2,035,907
Ahlstrom Munksjo OYJ	17,544	317,085
Ahresty Corp.	10,100	89,999
AI Holdings Corp.	34,751	753,595
AIA Group Ltd.	4,180,588	36,554,734
AIB Group PLC	115,956	629,538
Aichi Bank Ltd.	3,500	151,830
Aichi Corp.	14,900	87,303
Aichi Steel Corp.	6,200	238,731
Aichi Tokei Denki Co., Ltd.	700	26,669
Aida Engineering Ltd.	7,300	70,980
Aier Eye Hospital Group Co Ltd	894,264	4,358,412
AIN Holdings, Inc.	96,161	7,092,812
Aiphone Co Ltd	4,200	65,371
Air Canada	337,900	5,458,493
Air China Ltd.	23,871	23,063
Air Liquide SA	60,694	7,631,979
Air New Zealand Ltd.	610,421	1,312,181
Air Water, Inc.	20,100	369,100
AirAsia BHD	5,243,200	3,880,967
Airbus Group SE	190,307	22,277,074
Airmate Cayman International	21,000	14,086
Airport Facilities Co., Ltd.	14,300	79,527
Airports of Thailand PCL - foreign	34,000	64,654
Airports of Thailand PCL - NVDR	283,800	539,674
Airtac International Group	1,000	14,218
Airtech Japan Ltd	1,400	10,592
Aisan Industry Co., Ltd.	22,400	188,883
Aisin Seiki Co., Ltd.	99,800	4,550,084
Aizawa Securities Co. Ltd.	22,200	155,930
Ajinomoto Co., Inc.	125,100	2,367,260
Akastor ASA	72,215	158,599
Akatsuki Corp	3,000	12,486

International Common Stock	Shares/Par Value	Base Market Value
Akbank T.A.S.	23,147	37,996
Akebono Brake Industry Co Ltd	24,500	59,500
Aker ASA	17,607	1,345,843
Aker BP ASA	40,851	1,507,654
Aker Solutions ASA	24,766	173,262
Akita Bank Ltd.	5,500	153,185
AKR Corporindo TBK PT	23,071	6,923
Aktia Bank Oyj	8,562	81,972
AkzoNobel NV	36,565	3,130,140
Alacer Gold Corp.	202,979	374,958
Alamos Gold, Inc.	180,971	1,030,425
Alantra Partners SA	4,484	81,932
Alapis Holding Industrial	10,028	480
Alaris Royalty Corp.	23,045	279,248
Albaad Massuot Yitzhak Ltd.	1,112	13,367
Albaraka Turk Katilim Bankasi AS	1,748,736	519,139
Albioma SA	9,113	205,563
Alcanna Inc	13,964	97,025
Alconix Corp.	6,000	86,453
Aldar Properties PJSC	47,299	26,011
Alfa Laval AB	40,089	952,708
ALFA SAB de CV	34,600	40,593
Alfresa Holdings Corp.	149,200	3,508,924
Algoma Central Corp.	8,080	91,030
Alibaba Health Information Technology Ltd.	38,000	36,666
Alibaba Pictures Group Ltd.	180,000	19,731
Alimak Group AB	7,325	112,340
Alimentation Couche-Tard, Inc.	61,055	2,650,691
Alinco, Inc.	6,000	57,961
Alio Gold, Inc.	8,520	12,371
Alior Bank SA	88,700	1,584,965
Alkane Resources Ltd.	67,140	11,409
Alkermes PLC	1,135	46,717
Allegion PLC	15,845	1,225,769
Allergan PLC	56,640	9,443,021
Allgeier SE	3,458	111,432
Alliance Financial Group BHD	7,900	7,901
Alliance Global Group, Inc.	54,100	11,779
Allianz SE	288,316	59,589,090
Allied Properties HK Ltd.	1,106,000	238,245
Allreal Holding AG	8,971	1,459,103
Alm. Brand A/S	53,492	525,574
Almacenes Exito SA	51,114	281,937
Almirall S.A.	10,194	136,635
Alpen Co., Ltd.	13,400	288,288
Alpha Bank	15,133	33,835
Alpha Corp.	3,500	49,578
Alpha Systems Inc	1,300	26,982
Alpine Electronics, Inc.	23,100	476,744
Alpiq Holding AG	856	64,570
Alps Electric Co., Ltd.	27,200	698,878
Alps Logistics Co., Ltd.	7,700	61,939
ALROSA PJSC	30,966	49,312
Alrov Properties & Lodging	2,033	63,430
ALS Ltd	148,011	824,559
Alsea SAB de CV	6,000	20,885
Also Holding AG	2,140	255,606
Alstom	21,746	999,333
alstria office REIT-AG	179,973	2,704,342
AltaGas Ltd.	25,824	532,990
Altamir	14,574	281,783
Altech Co Ltd	6,300	17,404
Altisource Portfolio Solutions	77	2,246
Altri SGPS SA	87,608	884,781
Alumina Ltd.	353,952	732,249
Aluminum Corp of China Ltd.	2,284,846	1,007,663
Amada Holdings Co., Ltd.	47,100	452,864
Amadeus Fire AG	260	28,080
Amadeus IT Group SA	118,503	9,353,017
Amagerbanken A/S	189,450	-
Amano Corp	2,300	54,362
Amara Raja Batteries Ltd.	362,864	3,845,252
AmBev SA (Compania de Bebidas das Americas)	54,824	256,208
Ambuja Cements Ltd.	87,443	265,462
Amcor Ltd.	164,310	1,749,380
Amer Sports Oyj	44,273	1,396,690

International Common Stock	Shares/Par Value	Base Market Value
America Movil SAB de CV	36,227	30,558
American Shipping Co. ASA	21,235	76,729
Amerigo Resources Ltd	16,000	12,042
AMG Advanced Metallurgical Group NV	3,089	173,836
Amiyaki Tei Co. Ltd.	900	37,255
AMMB Holdings BHD	1,494,500	1,387,393
AmorePacific Corp.	366	105,908
AmorePacific Group	4,647	514,943
AMP Ltd.	414,783	1,091,006
Amundi SA	8,414	582,943
Ana Holdings, Inc.	139,600	5,128,266
Anabuki Kosan Inc	400	11,430
Anadolu Efes Biracilik Ve Malt Sanayi AS	2,654	13,672
Andritz AG	9,608	509,962
Angang Steel Co Ltd	14,000	12,634
Anglo American Platinum Ltd.	574	15,034
Anglo American PLC	880,354	19,698,454
Anglo Eastern Plantations	10,779	98,194
Anglo Pacific Group PLC	47,196	89,104
AngloGold Ashanti Ltd.	4,997	40,877
Anheuser Busch Inbev SA/NV	209,819	21,190,275
Anhui Conch Cement Co., Ltd.	14,525	83,313
Ann Joo Resources Berhad	250,800	123,553
Ansell Ltd	4,460	89,598
Anta Sports Products Ltd.	1,245,000	6,593,599
Antalis International SAS	14,010	22,311
Antofagasta PLC	677,589	8,856,414
Aoi Electronics Co., Ltd.	1,700	55,022
Aoki Holdings, Inc.	18,700	272,823
Aomori Bank Ltd.	11,300	341,249
AON PLC	40,819	5,599,142
Aoyama Trading Co., Ltd.	54,301	1,813,874
Aozora Bank Ltd.	107,600	4,094,561
AP Eagers Ltd	8,768	55,259
AP Thailand PCL - foreign	8,412,900	2,069,578
APA Group	166,305	1,210,313
Aperam	91,577	3,935,754
Applus Services SA	11,481	153,215
April	3,498	51,255
APT Satellite Holdings Ltd.	126,000	51,714
Aptiv PLC	69,203	6,341,071
Arakawa Chemical Industries	13,000	208,793
Arata Corp.	23,200	1,403,331
Araya Industrial Co Ltd	2,200	41,412
Arbonia AG	24,078	396,228
Arbutus Biopharma Corp	100	730
ARC Resources Ltd.	51,471	531,359
Arca Continental SAB de CV	5,008	31,071
Arcadis NV	29,215	527,340
Arcelik AS	3,035	10,103
Arcelormittal	170,521	4,999,197
Archer Ltd	17,301	22,713
Arcland Sakamoto Co. Ltd.	15,900	238,862
Arcs Co., Ltd.	141,400	3,855,261
Ardagh Group SA	140	2,327
Ardmore Shipping Corp.	190	1,558
Argonaut Gold, Inc.	119,294	209,487
Arisawa Manufacturing Co., Ltd.	19,000	192,118
Aristocrat Leisure Ltd.	1,193,899	27,257,263
Arjo AB	39,577	141,346
Arkema	60,608	7,175,358
Arnoldo Mondadori Editore	75,577	115,241
ARQ Group Ltd	19,504	47,555
Arris International PLC	1,306	31,925
Artnature, Inc.	8,200	50,711
Arvida Group Ltd.	22,999	19,931
Aryzta AG	7,930	118,956
As One Corp	19,500	1,353,812
Asahi Broadcasting Corp.	4,300	32,338
Asahi Diamond Industrial Co., Ltd.	29,900	211,364
Asahi Glass Co., Ltd.	299,268	11,658,389
Asahi Group Holdings Ltd.	102,800	5,264,132
Asahi Holdings, Inc.	115,600	2,155,139
Asahi Intecc Co Ltd	233,100	8,817,668
Asahi Kasei Corp.	266,797	3,391,416
Asahi Kogyosha Co., Ltd.	2,600	82,391

International Common Stock	Shares/Par Value	Base Market Value
Asahi Yukizai Corp.	11,000	226,525
Asanko Gold Inc	20,400	22,021
Asanuma Corp.	31,000	110,829
Asax Co., Ltd.	9,000	51,352
Ascendas Real Estate Investment Trust	2,921,858	5,657,283
Ascopiave S.p.A	76,857	268,306
ASE Technology Holding Co Ltd	977,124	2,294,704
Aselsan Elektronik Sanayi ve Ticaret Anonim Sirketi	3,951	19,957
Ashimori Industry Co., Ltd.	2,800	60,593
Ashok Leyland Ltd.	13,344	24,540
Ashtead Group PLC	70,919	2,128,229
Ashtrom Group Ltd	3,527	12,487
Ashtrom Properties Ltd.	11,232	49,125
Asia Cement Corp.	23,258	25,555
Asia Financial Holdings Ltd.	196,000	127,911
Asia Pile Holdings Corp.	12,400	80,267
Asia Standard International Group	302,080	68,922
Asian Paints Ltd.	3,467	63,961
Asics Corp.	21,100	356,794
Aska Pharmaceutical Co., Ltd.	16,000	208,008
ASL Marine Holdings Ltd.	226,800	15,802
ASM International NV	22,179	1,226,392
ASM Pacific Technology	49,897	630,911
As-me ESTELLE CO Ltd	1,300	9,237
ASML Holding NV	2,766	547,585
ASML Holding NV	115,065	22,798,210
ASOS PLC	35,574	2,865,901
Aspen Pharmacare Holdings Ltd.	4,460	84,025
Aspo Oyj	10,646	114,105
ASR Nederland NV	342,082	13,970,942
Assa Abloy AB	142,378	3,038,225
Assicurazioni Generali	689,673	11,571,127
Associated British Foods PLC	50,577	1,828,281
Assystem	3,715	118,196
Astaldi SpA	32,483	76,079
Astellas Pharma, Inc.	1,042,200	15,891,986
Asti Corp.	1,400	29,058
ASTM SpA	119,086	2,758,532
Astra International TBK PT	5,837,703	2,688,684
AstraZeneca PLC	329,703	22,865,813
Astro Malaysia Holdings BHD	20,300	7,990
Asunaro Aoki Construction	8,700	73,596
Asustek Computer, Inc.	159,000	1,452,400
ASX Ltd.	27,706	1,318,100
AT&S Austria Technologie & Systemtechnik AG	6,533	121,432
Atacadao Distribuicao Comercio e Industria Ltda	4,600	18,102
ATCO Ltd.	11,753	362,565
Atea ASA	48,747	702,162
Atento SA	3,301	22,612
Athabasca Oil Corp.	80,645	110,351
Atlantia S.p.A	70,348	2,079,654
Atlantic Power Corp.	811	1,784
Atlas Copco AB	95,632	2,787,930
Atlas Copco AB	55,533	1,456,608
Atlassian Corp. PLC	29,089	1,818,644
Atos SE	160,430	21,905,919
Atria Oyj	8,291	100,674
ATS - Automation Tooling Systems	4,530	67,290
Atsugi Co., Ltd.	3,700	38,983
Attendo AB	9,005	79,722
AU Optronics Corp.	92,000	38,926
AU Small Finance Bank Ltd	342,501	3,286,040
Auckland International Airport Ltd.	132,707	609,178
Aurelius Equity Opportunities	8,837	525,168
Aurizon Holdings Ltd.	291,062	931,171
Aurobindo Pharma Ltd.	39,093	345,341
Aurubis AG	26,206	2,004,092
Ausdrill Ltd.	195,774	265,428
AusNet Services	264,102	313,186
Austral Ltd.	87,920	120,825
Austevoll Seafood ASA	33,124	397,468
Australia and New Zealand Banking Group	764,610	15,953,679
Australian Agricultural Co.	145,969	135,890
Australian Pharmaceutical Industries Ltd.	237,834	298,730
Australian Vintage Ltd.	57,904	23,316
Austria Technologie & Systemtechnik AG	55,028	1,022,828

International Common Stock	Shares/Par Value	Base Market Value
Auto Trader Group PLC	138,947	781,292
AutoCanada, Inc.	5,805	75,064
Autogrill S.p.A.	114,245	1,417,902
Automotive Holdings Group Ltd.	120,654	254,064
Autostrade Meridionali SpA	235	7,436
Avadel Pharmaceuticals PLC	42,971	263,412
Avance Gas Holdings Ltd.	35,680	89,305
Avanza Bank Holding AB	90,627	4,660,007
Avenue Supermarts Ltd	1,371	29,755
Aveva Group PLC	179,808	6,376,339
AviChina Industry & Technology Co., Ltd.	19,000	11,310
Aviva PLC	2,121,370	14,115,729
Awa Bank Ltd.	108,000	664,975
AXA SA	790,286	19,390,516
Axactor SE	7,149	21,332
Axel Springer SE	21,002	1,519,069
Axiata Group BHD	28,353	26,672
Axis Bank Ltd.	20,462	151,759
Axway Software SA	1,636	37,056
Ayala Corp.	2,650	45,683
Ayala Land, Inc.	81,500	57,879
Azbil Corp	3,700	161,342
Azimet Holding S.p.A.	74,508	1,153,077
Azkoyen SA	6,363	62,405
Azorim Investment Development & Construction Co. Ltd.	49,739	45,533
Azrieli Group Ltd.	6,261	310,266
B&M European Value Retail SA	1,294,050	6,903,928
B2Gold Corp.	14,779	38,311
B3 SA - Brasil Bolsa Balcao	107,519	571,493
Babcock International Group PLC	52,529	567,156
BAE Systems PLC	3,196,229	27,293,815
BAIC Motor Corp Ltd	952,500	910,560
Bajaj Auto Ltd.	133,879	5,488,619
Bajaj Finance Ltd.	2,020	67,780
Bajaj FinServ Ltd.	456	38,801
Baloise Holding AG	58,186	8,455,854
Banca Ifis S.p.A	90,910	2,736,341
Banca Popolare di Sondrio	294,889	1,187,139
Banca Profilo SpA	136,287	31,506
Banca Sistema S.p.A.	9,297	21,981
Banco Bilbao Vizcaya Argentaria S.A.	943,171	6,688,687
Banco BPM S.p.A.	668,699	1,961,219
Banco Bradesco S.A.	11,248	71,276
Banco Comercial Portugues SA	3,569,333	1,072,683
Banco de Chile	20,913,857	3,244,476
Banco de Credito e Inversion	8,520	569,073
Banco de Sabadell S.A.	795,256	1,332,864
Banco Desio e Della Brianza	23,706	59,231
Banco do Brasil S.A.	1,062,570	7,912,520
Banco Espirito Santo	1,269,191	177,821
Banco Latinoamericano de Comercio Exterior SA	65,169	1,603,809
Banco Santander Brasil unit	44,556	339,318
Banco Santander Chile	732,724	57,578
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	63,587	425,397
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	21,900	29,793
Banco Santander SA	2,794,375	14,981,740
BanColombia S.A.	2,812	33,817
Bandai Namco Holdings, Inc.	34,100	1,406,916
Bando Chemical Industries	23,000	253,952
Bang & Olufsen A/S	1,433	31,123
Bangkok Bank PCL - foreign	3,200	18,883
Bangkok Dusit Medical Services - foreign	39,400	29,731
Bangkok Dusit Medical Services PCL	4,000	3,018
Bangkok Expressway and Metro PCL	107,900	24,264
Bank Central Asia TBK PT	1,185,700	1,776,895
Bank Cler AG	1,997	104,581
Bank Danamon Indonesia TBK PT	26,101	11,612
Bank Handlowy w Warszawie SA	443	8,377
Bank Hapoalim B.M.	1,153,988	7,802,435
Bank Leumi le Israel	1,909,780	11,269,139
Bank Mandiri Persero TBK PT	2,756,200	1,317,514
Bank Millennium SA	6,073	13,009
Bank Negara Indonesia Persero	14,898,400	7,329,639
Bank of Baroda	2,000,790	3,292,550
Bank of Butterfield & Son Ltd.	91,818	4,197,919
Bank of China Ltd.	21,327,178	10,574,629

International Common Stock	Shares/Par Value	Base Market Value
Bank of Communications Co.	1,423,061	1,090,135
Bank of East Asia	175,092	699,658
Bank of Georgia Group PLC	69,874	1,738,935
Bank of Ireland Group PLC	133,750	1,043,929
Bank of Iwate Ltd.	3,600	138,618
Bank of Kochi Ltd.	3,500	37,634
Bank of Kyoto Ltd.	7,400	342,726
Bank of Montreal	99,700	7,702,822
Bank of Montreal	284,342	21,965,741
Bank of Nanjing Co Ltd	3,668,867	4,280,612
Bank of Nova Scotia	169,461	9,589,629
Bank of Okinawa Ltd.	11,360	415,879
Bank of Queensland Ltd.	64,715	487,231
Bank of Saga Ltd.	5,700	127,827
Bank of the Philippine Islands	129,174	214,211
Bank of the Ryukyus Ltd.	25,800	380,600
Bank of Toyama Ltd.	1,000	38,008
Bank Pekao SA	1,891	57,074
Bank Rakyat Indonesia Persero	55,136,500	10,927,262
Bank Tabungan Negara Persero Tbk PT	51,800	8,856
Bank Zachodni WBK SA	434	38,671
Bankia SA	178,431	668,105
Bankinter SA	97,214	946,836
Banpu PCL	10,500	6,180
Banpu PCL - foreign	14,500	8,535
Banque Cantonale de Geneve	931	174,395
Banque Cantonale Vaudois	322	247,106
Banque Nationale de Belgique	125	396,967
Banyan Tree Holdings Ltd.	65,000	25,266
Barclays Africa Group Ltd.	634,360	7,404,743
Barclays PLC	3,637,733	9,077,139
Barco N.V.	3,268	399,107
Barito Pacific Tbk PT	1,452,895	200,749
Barito Pacific Tbk PT	87,523	3,420
Baron de Ley	717	96,270
Barratt Developments PLC	750,322	5,105,620
Barrick Gold Corp.	225,455	2,960,224
Barrick Gold Corp.	165,469	2,172,374
Barry Callebaut AG	462	828,199
Barwa Real Estate Co.	995	9,346
Basellandschaftliche Kantonalbank	34	31,639
BASF SE	324,250	31,009,344
Batu Kawan BHD	5,700	25,258
Bayer AG	299,031	32,940,774
Bayerische Motoren Werke AG	138,049	12,512,340
Baytex Energy Corp.	163,966	544,704
BayWa AG (Bayerische Warenvermit)	9,000	304,731
BB Seguridade Participacoes SA	8,591	54,618
BBA Aviation PLC	122,214	550,859
BBMG Corp	28,000	10,350
BCE, Inc.	21,777	881,377
BDO Unibank, Inc.	327,261	769,593
BE Group AB	5,031	28,231
Beach Energy Ltd.	4,872,688	6,318,324
Beadell Resources Ltd.	348,245	17,239
Beazley PLC	215,789	1,669,488
Bechtle AG	26,758	2,065,051
Befimmo SA	8,872	546,929
Beiersdorf AG	30,800	3,496,804
BeiGene Ltd	3,800	584,174
Beijer Alma AB	2,692	37,374
Beijer Ref AB	26,286	477,179
Beijing Capital International Airport	1,689,800	1,781,242
Beijing Enterprises Holdings	1,328,852	6,470,266
Beijing Enterprises Water	65,056	35,491
Beijingwest Industries International	54,000	8,466
Bekaert NV	24,113	782,657
BEL Global Resources Holdings Ltd.	466,000	8,494
Bell Food Group AG	1,210	386,903
Bellatrix Exploration Ltd	20,661	20,732
Bellevue Group AG	3,484	81,403
Belluna Co., Ltd.	41,600	524,671
Bellway PLC	263,219	10,439,351
Belmond Ltd.	624	6,958
Bendigo and Adelaide Bank	66,971	536,380
Benesse Holdings, Inc.	28,900	1,025,387

International Common Stock	Shares/Par Value	Base Market Value
Beneteau	15,962	299,301
Berger Paints India Ltd	1,109,594	4,542,671
Bergman & Beving Aktiebolag	9,227	97,675
Berkeley Group Holdings	174,332	8,711,629
Berli Jucker PCL - NVDR	13,900	21,188
Berner Kantonalbank AG	1,772	325,865
Bertrandt AG	696	66,106
Best World International Ltd.	1,731,900	1,575,032
Betsson AB	12,690	77,139
Bezeq The Israeli Telecom Co.	302,617	340,269
BGF retail Co Ltd	78	13,647
BGP Holdings	140,960	2
Bharat Forge Ltd.	2,410	21,552
Bharat Heavy Electricals	10,137	10,630
Bharat Petroleum Corp. Ltd.	534,857	2,927,408
Bharti Airtel Ltd.	16,661	92,746
Bharti Infratel Ltd.	3,965	17,390
BHP Billiton Ltd	47,300	2,365,473
BHP Billiton Ltd.	607,065	15,209,648
BHP Billiton PLC	20,421	917,924
BHP Billiton PLC	740,909	16,687,845
Bic Camera Inc	9,400	145,033
Bid Corp. Ltd.	53,655	1,077,739
Bidvest Group Ltd.	395,347	5,682,613
Biesse S.p.A.	2,643	103,314
Biffa PLC	6,777	22,279
Bigben Interactive	33,605	486,521
Bijou Brigitte Modi Access	1,177	59,778
Bilfinger SE	8,539	434,281
Bilia AB	10,307	80,592
Billerudkorsnas AB	42,075	596,133
BIM Birlesik Magazalar AS	25,261	370,269
BinckBank NV	16,877	95,667
Biogaia AB	9,493	423,927
BioMerieux	5,564	500,861
Biotage AB	69,082	886,498
Birchcliff Energy Ltd.	137,126	502,450
Bjorn Borg AB	6,876	17,517
Black Diamond Group Ltd.	31,606	85,535
Blackberry Ltd.	72,443	698,299
BlackPearl Resources, Inc.	152,594	169,362
Bloomsbury Publishing PLC	32,476	101,188
Bluescope Steel Ltd.	965,489	12,312,445
BML Inc	1,000	25,775
BNK Financial Group, Inc.	244,955	2,055,028
BNK Petroleum Inc	42,000	16,922
BNP Paribas	497,105	30,871,220
Bobst Group SA	27,248	2,788,053
BOC Aviation Ltd	2,400	14,913
BOC Hong Kong Holdings Ltd.	871,590	4,104,959
Bodycote PLC	97,697	1,263,403
BOE Technology Group Co Ltd	6,443,890	3,443,067
BOE Varitronix Ltd	135,000	46,116
Boliden AB	285,950	9,288,740
Bollere	127,538	593,246
Bombardier, Inc.	298,456	1,179,803
Bonava AB	23,572	276,930
Bonavista Energy Corp.	157,443	178,334
Bonduelle SCA	10,367	374,619
Bonheur ASA	26,243	355,471
Bonterra Energy Corp.	17,679	229,547
Bonvests Holdings Ltd.	25,000	24,386
Boral Ltd.	157,998	762,291
Borussia Dortmund GMBH & Co.	53,226	334,024
Bosch Ltd.	89	22,779
Boskalis Westminster	64,118	1,867,782
Bourbon Corp.	8,902	49,317
Boustead Singapore Ltd	4,300	2,460
Bouygues SA	30,035	1,294,337
Bovis Homes Group PLC	108,860	1,646,341
BP PLC	8,132,518	62,091,847
BPER Banca	346,888	1,906,379
Bpost S.A.	123,600	1,952,504
BR Malls Participacoes SA	9,883	24,917
Braemar Shipping Services PLC	15,824	54,318
Brambles Ltd.	226,370	1,485,211

International Common Stock	Shares/Par Value	Base Market Value
Braskem SA	15,600	405,600
Bravida Holding AB	7,230	57,502
Brenntag AG	22,023	1,227,023
Brewin Dolphin Holdings PLC	261,916	1,228,263
BRF SA	6,374	29,821
Brickworks Ltd.	10,130	117,058
Bridgestone Corp.	85,900	3,360,310
BrightSphere Investment Group PLC	9,351	133,345
Brilliance China Automotive	1,124,000	2,028,671
Britannia Industries Ltd	365	33,242
British American Tobacco BHD	1,600	13,776
British American Tobacco PLC	555,116	28,069,771
British Land Co. PLC	127,098	1,127,960
Britvic PLC	85,273	877,012
BRONCO BILLY Co Ltd	14,500	602,830
Brookfield Asset Management	118,762	4,814,761
Brother Industries Ltd.	172,400	3,405,509
BRP Inc/CA	17,600	847,990
BT Group PLC	2,707,059	7,784,163
BTG PLC	68,438	466,233
BTS Group Holdings PCL - NVDR	91,300	24,251
Bucher Industries AG	191	63,939
Bufab AB	2,232	28,293
Bukit Sembawang Estates Ltd	4,800	20,348
Bulten AB	10,818	126,246
Bumi Serpong Damai PT	99,841	10,904
Bumrungrad Hospital PCL - NVDR	4,497	22,600
Bunka Shutter Co. Ltd.	16,300	138,329
Bunzl PLC	47,567	1,441,268
Burberry Group PLC	58,795	1,676,681
Bure Equity AB	16,090	182,015
Bureau Veritas SA	38,212	1,019,886
Burford Capital Ltd.	343,014	6,774,852
Buzzi Unicem S.p.A	49,560	1,214,561
BW LPG Ltd.	46,651	186,366
BW Offshore Ltd.	65,090	333,021
BWP Trust	638,476	1,533,148
BYD Co. Ltd.	8,000	48,487
BYD Electronic International Co Ltd	8,000	10,952
Byggmax Group AB	12,885	56,172
C & C Group PLC	97,616	369,268
CA Immobilien Anlagen AG	39,176	1,305,418
Cabcharge Australia Ltd.	240,890	427,156
CAC Holdings Corp	5,600	54,855
Cadila Healthcare Ltd.	2,318	12,785
CAE, Inc.	36,469	757,131
Caesarstone Ltd.	164	2,476
Cairo Communications S.p.A.	14,832	59,311
CaixaBank S.A	509,294	2,203,686
Caja de Ahorros del Mediterraneo	6,285	9,833
Calbee, Inc.	81,171	3,052,203
Caledonia Mining Corp PLC	1,600	13,623
CALIDA Holding AG	1,062	38,397
Caltex Australia Ltd.	202,132	4,859,693
Cambian Group PLC	25,292	50,822
Cameco Corp.	57,935	651,381
Canaccord Genuity Group, Inc.	68,833	379,891
Canadian Imperial Bank of Commerce	33,300	2,894,436
Canadian Imperial Bank of Commerce	417,714	36,314,397
Canadian National Railway Co	32,629	2,667,421
Canadian National Railway Co.	170,915	13,971,257
Canadian Natural Resources	221,298	7,982,508
Canadian Natural Resources Ltd	1,511	54,502
Canadian Pacific Railway Ltd.	20,430	3,741,682
Canadian Pacific Railway Ltd.	30,325	5,550,082
Canadian Tire Corp.	44,980	5,870,790
Canadian Tire Corp.	68,798	8,974,675
Canadian Utilities Ltd.	18,236	460,250
Canadian Western Bank	333,552	8,786,025
Canfor Corp.	69,789	1,678,607
Canfor Pulp Products, Inc.	1,680	32,209
Canon Electronics, Inc.	5,800	116,874
Canon Marketing Japan, Inc.	24,900	518,839
Canon, Inc.	333,700	10,939,057
Canwel Building Materials	12,494	65,345
Capcom Co Ltd	76,000	1,873,155

International Common Stock	Shares/Par Value	Base Market Value
Capgemini	98,177	13,204,985
Capio AB	33,690	161,558
CapitaLand Commercial Trust	338,507	412,117
CapitaLand Ltd.	370,200	857,963
CapitaLand Mall Trust	357,276	542,399
Capitec Bank Holdings Ltd.	450	28,498
Capitol Health Ltd	110,101	26,438
Capstone Mining Corp.	207,023	158,952
CAR Inc	9,000	8,994
Cardinal Energy Ltd.	69,695	292,990
Cardno Ltd.	74,588	73,295
Career Design Center Co Ltd	2,400	43,725
Cargotec Oyj	26,302	1,330,924
Carl Zeiss Meditec AG	27,680	1,888,975
Carlit Holdings Co., Ltd.	8,300	70,812
Carlsberg A/S-B	15,249	1,795,996
Carnival PLC	153,527	8,811,113
Carpentright PLC	75,448	28,787
Carrefour SA	301,322	4,879,586
Carr's Group PLC	1,890	3,668
carsales.com Ltd	33,587	375,214
Cascades, Inc.	59,813	535,177
Casino Guichard Perrachon	50,790	1,971,721
Casio Computer Co., Ltd.	28,300	460,404
Castings PLC	524	2,833
Catcher Technology Co., Ltd.	73,000	816,472
Catena Media PLC	58,710	806,557
Cathay Financial Holding Co.	3,884,674	6,854,895
Cathedral Energy Services Ltd	10,000	8,818
Cattolica Assicurazioni SCARL	108,545	905,499
Cavotec SA	10,564	27,868
Cawachi Ltd.	11,200	229,228
CCC SA	359	19,849
CCL Industries, Inc.	19,935	976,708
CCR SA	745,600	1,961,187
CCU - Compania Cervecerias Unidas S.A.	1,874	23,546
CD Projekt SA	802	34,660
Cedar Woods Properties Ltd.	12,274	52,235
Cegedim SA	445	17,457
Celestica Inc	7,895	93,714
Celestica, Inc.	63,940	759,726
Celltrion Healthcare Co Ltd	411	40,897
Celltrion Pharm Inc	175	14,242
Celltrion, Inc.	12,168	3,313,583
Cembra Money Bank AG	22,843	1,795,555
Cementir Holding S.p.A	54,730	433,242
Cementos Argos SA	5,165	17,234
CEMEX SAB de CV	168,801	112,243
Cencosud SA	16,458	40,826
Genovus Energy Inc	(241,652)	(2,508,348)
Genovus Energy, Inc.	148,654	1,542,535
Centamin PLC	924,791	1,452,937
Centerra Gold, Inc.	147,423	819,235
Centrais Eletricas Brasileiras SA	2,500	7,921
Central China Real Estate Ltd	407,000	189,871
Central European Media Enterprises	581	2,411
Central Glass Co., Ltd.	19,200	402,842
Central Japan Railway Co.	91,100	18,883,727
Central Pattana PCL - NVDR	15,900	33,475
Central Sports Co Ltd	4,000	152,395
Centrica PLC	2,031,583	4,228,486
Centrotec Sustainable AG	3,675	56,638
Century City International	760,760	70,787
Cervus Equipment Corp.	1,400	15,155
CEZ, a.s.	2,005	47,422
CFE	1,021	126,359
CGI Group, Inc.	83,648	5,297,590
CGN Power Co., Ltd.	131,000	33,896
Chailease Holding Co., Ltd.	1,165,256	3,821,953
Challenger Ltd.	76,753	670,867
Cham Paper Holding AG	136	59,580
Champion Technology Holdings Ltd	67,307	352
Champion Technology Holdings Ltd	134,615	7,292
Chandra Asri Petrochemical Tbk PT	827,000	323,182
Chang HWA Commercial Bank	230,884	134,039
Chargeurs SA	1,634	48,763

International Common Stock	Shares/Par Value	Base Market Value
Charoen Pokphand Foods - foreign	24,900	18,188
Charoen Pokphand Foods - NVDR	18,000	13,148
Charoen Pokphand Indonesia PT	93,200	23,934
Check Point Software Technologies	114,794	11,213,078
Cheil Worldwide, Inc.	904	16,750
Chemring Group PLC	148,791	437,082
Chen Hsong Holdings	74,000	18,864
Cheng Shin Rubber Industries Co., Ltd.	23,450	35,265
Cheng Uei Precision Industry Co Ltd	68,000	72,486
Chesnara PLC	60,425	288,790
Chesswood Group Ltd.	5,300	43,755
Cheuk Nang Holdings Ltd.	141,898	81,390
Chevalier International Holdings	91,375	138,598
Chia Chang Co., Ltd.	13,000	9,935
Chiba Bank Ltd.	84,500	597,332
Chiba Kogyo Bank Ltd.	31,900	139,103
Chicony Electronics Co., Ltd.	5,933	13,369
Chilled & Frozen Logistics Holdings Co., Ltd.	3,684	44,235
China Agri-Industries Holdings Ltd	29,000	11,089
China Airlines Ltd.	5,214,000	1,628,066
China Banking Corp.	2,380	1,498
China Cinda Asset Management	108,000	34,690
China Citic Bank Corp. Ltd.	100,000	62,584
China Coal Energy Co.	29,000	12,013
China Communications Construction Co., Ltd.	54,776	52,923
China Communications Service	3,150,000	1,995,488
China Conch Venture Holdings	19,500	71,334
China Construction Bank	45,149,188	41,722,478
China Development Financial	7,301,000	2,670,061
China Eastern Airlines Corp Ltd	18,000	12,183
China Everbright Bank Co.	36,000	15,464
China Everbright International Ltd.	26,936	34,814
China Everbright Ltd.	10,630	19,511
China Evergrande Group	1,681,615	4,286,854
China First Capital Group Ltd	36,000	22,943
China Flavors & Fragrances	134,000	41,846
China Galaxy Securities Co.	44,000	22,602
China Gas Holdings Ltd.	20,554	82,657
China Gold International Resources Corp. Ltd.	161,963	280,722
China Huarong Asset Management	2,615,000	756,623
China Huishan Dairy Holdings	47,552	2,546
China International Capital Corp Ltd	12,400	22,096
China International Marine Containers Group Co Ltd	5,600	7,338
China Jinmao Holdings Group	62,000	31,137
China Life Insurance Co.	2,788,892	7,198,448
China Life Insurance Co., Ltd.	720,328	758,402
China Lilang Ltd.	861,000	1,235,730
China Literature Ltd	2,200	20,667
China Longyuan Power Group	40,000	32,223
China Medical System Holdings	948,000	1,894,683
China Mengniu Dairy Co.	31,328	106,218
China Merchants Bank	1,411,133	5,207,133
China Merchants Holdings International	16,861	34,257
China Metal Recycling Holdings Ltd	1,833,000	-
China Minsheng Banking	80,001	57,206
China Mobile Ltd	232,592	10,324,759
China Mobile Ltd.	2,726,673	24,224,118
China Molybdenum Co Ltd	5,808,000	2,813,146
China National Building Materials	1,896,000	1,877,766
China Oilfield Services	19,286	18,216
China Overseas Land & Investment Ltd.	4,991,573	16,446,751
China Pacific Insurance Group	30,757	118,983
China Petroleum & Chemical	296,000	264,479
China Power International	54,000	12,458
China Railway Construction	24,621	24,949
China Railway Group Ltd.	49,746	37,537
China Railway Signal & Communication Corp Ltd	20,000	14,199
China Reinsurance Group Corp	82,000	17,977
China Resources Beer Holdings Co.	16,718	81,188
China Resources Cement Holdings Ltd.	4,628,000	4,689,674
China Resources Gas Group Ltd.	1,769,198	7,667,212
China Resources Land Ltd.	3,014,349	10,162,519
China Resources Pharmaceutical Group Ltd	17,000	23,532
China Resources Power Holdings	4,380,604	7,716,568
China Shenhua Energy Co.	5,122,000	12,156,300
China Soft Power Technology Holdings Ltd	2,156,000	24,733

International Common Stock	Shares/Par Value	Base Market Value
China Southern Airlines Co.	322,000	253,235
China State Construction International	2,061,500	2,115,248
China Steel Corp.	147,544	114,692
China Strategic Holdings Ltd	1,820,000	19,486
China Taiping Insurance Holdings	73,796	230,923
China Telecom Corp. Ltd.	168,690	78,911
China Traditional Chinese Medicine Holdings Co Ltd	26,000	22,502
China Travel International Investment Hong Kong Ltd	28,000	10,921
China Unicom Hong Kong Ltd.	4,628,408	5,781,491
China Vanke Co. Ltd.	427,182	1,494,643
China Zhongwang Holdings Ltd	21,200	11,214
Chinese Estates Holdings Ltd	14,500	18,852
Chinney Investment	44,000	17,778
Chino Corp.	3,100	47,550
Chinook Energy, Inc.	73,258	11,138
Chip Eng Seng Corp. Ltd.	364,000	224,246
Chipbond Technology Corp	269,000	558,496
Chiyoda Integre Co., Ltd.	5,400	118,418
Chocoladefabriken Lindt	14	1,063,095
Chocoladefabriken Lindt - PC	460	2,978,801
Chong Hing Bank Ltd.	25,000	48,436
Chong Sing Holdings FinTech Gr	204,000	23,922
Chongqing Changan Automobile Co., Ltd.	16,400	16,577
Chongqing Rural Commercial Bank Co.	6,702,000	3,989,362
Chori Co., Ltd.	2,600	45,960
Chorus Ltd.	258,899	732,702
Chow Sang Sang Holdings International	54,000	103,245
CHR Hansen Holding A/S	195,984	18,101,225
CHTC Fong's International Co., Ltd.	56,000	10,850
Chuan Hup Holdings Ltd.	157,000	34,543
Chuang's China Investments Ltd	560,000	38,545
Chuang's Consortium International Ltd.	466,027	100,388
Chubb Ltd.	150,252	19,085,009
Chubu Electric Power Co., Inc.	85,700	1,285,132
Chubu Shiryō Co., Ltd.	7,300	128,318
Chudenko Corp.	3,000	75,024
Chuetsu Pulp & Paper Co., Ltd.	10,000	153,929
Chugai Pharmaceutical Co., Ltd.	32,000	1,678,509
Chugoku Bank Ltd.	3,900	39,470
Chugoku Electric Power Co.	40,000	517,131
Chugoku Marine Paints Ltd.	33,500	333,896
Chukyo Bank Ltd.	4,900	103,030
Chung Hung Steel Corp	916,000	380,058
Chunghwa Telecom Co., Ltd.	43,151	155,685
Chuo Spring Co., Ltd.	1,600	55,035
CI Takiron Corp.	44,000	247,876
CI Financial Corp.	91,748	1,648,109
Cicor Technologies	998	69,753
CIE Automotive SA	162,114	4,784,904
Cielo S.A.	351,589	1,509,656
CIFI Holdings Group Co Ltd	40,000	25,442
CIMB Group Holdings BHD	229,963	310,261
CIMC Enric Holdings Ltd	1,252,000	1,192,085
CIMIC Group Ltd.	13,952	436,047
Cimpress NV	(21,241)	(3,079,095)
Cineworld Group PLC	49,561	173,790
Cipla Ltd.	4,124	37,198
CIR S.p.A	287,989	352,381
CITIC Ltd.	70,281	99,078
CITIC Securities Co., Ltd.	26,443	52,849
CITIC Telecom International	465,000	122,096
Citizen Watch Co. Ltd.	93,000	611,240
City Developments Ltd.	54,300	435,276
CJ CheilJedang Corp.	98	30,996
CJ Corp.	180	22,934
CJ E&M Corp.	241	21,386
CJ ENM Co Ltd	27	6,774
CJ Logistics	88	13,265
CK Asset Holdings Ltd	1,274,010	10,116,797
CK Hutchison Holdings Ltd.	1,920,510	20,366,764
CK Infrastructure Holdings Ltd.	95,695	709,286
CK-San-Etsu Co Ltd	500	16,634
Clal Biotechnology Industries	1	1
Clal Insurance Enterprises Holdings Ltd.	9,630	134,168
Clariant AG	28,247	677,621
Clarkson PLC	2,743	83,293

International Common Stock	Shares/Par Value	Base Market Value
Cleanaway Waste Management Ltd.	1,620,673	2,023,663
Cleanup Corp.	25,800	202,645
Clicks Group Ltd.	532,705	7,638,305
Cloetta AB	113,237	344,040
Close Brothers Group PLC	79,058	1,551,033
CLP Holdings Ltd.	234,578	2,526,540
CMC Markets PLC	8,421	22,169
CMK Corp.	28,200	179,743
CNH Industrial NV	145,773	1,548,115
CNOOC Ltd.	4,182,723	7,218,715
CNP Assurances	79,955	1,819,421
CNQC International Holdings Ltd	57,500	17,443
CNT Group Ltd.	236,000	11,581
Coal India Ltd.	241,537	931,036
Coca Cola Amatil Ltd.	410,406	2,789,701
Coca Cola Bottlers Japan, Inc.	19,000	759,039
Coca-Cola European Partners	28,918	1,174,285
Coca-Cola European Partners	209,980	8,533,587
Coca-Cola FEMSA SAB de CV	6,145	35,024
Coca-Cola HBC AG	72,271	2,414,975
Coca-Cola Icecek AS	1,001	7,412
Cochlear Ltd.	142,286	21,043,469
cocokara fine Inc	16,400	1,008,297
Codan Ltd.	13,252	29,374
Coface SA	19,893	221,112
Cogeco Communications, Inc.	52,000	2,574,207
Cogeco, Inc.	2,100	92,783
Colbun SA	99,119	20,523
Colliers International Group	25,700	1,954,095
Colliers International Group Inc	381	28,842
Collins Foods Ltd	20,357	83,777
Coloplast A/S - B	16,859	1,684,975
Colruyt SA	8,990	512,953
Com Hem Holding AB	17,778	289,345
Comdirect Bank AG	18,392	266,273
ComfortDelGro Corp. Ltd.	543,000	935,864
Commercial Bank QSC	2,491	26,059
Commercial International Bank	390,044	1,844,479
Commerzbank AG	146,651	1,405,908
Commonwealth Bank of Australia	247,644	13,333,150
Communis PLC	127,289	89,741
Compagnie de Saint Gobain	288,794	12,903,939
Compagnie des Alpes	6,715	230,499
Compagnie Financiere Richemont	155,903	13,207,674
Compagnie Financiere TRAD - BR	973	102,400
Compal Electronics	53,000	33,377
Companhia de Saneamento Basico do Estado de Sao Paulo SABESP	358,981	2,173,069
Companhia Siderurgica Nacional S.A.	6,556	13,394
Compania de Distribucion Integral Logista Holdings S.A.	91,751	2,373,866
Compass Group PLC	593,592	12,684,025
Compeq Manufacturing Co., Ltd.	3,078,000	3,265,930
Computacenter PLC	117,683	2,246,665
Computer Engineering & Consulting	1,000	36,880
Computer Modelling Group Ltd.	363,107	2,787,929
Computershare Ltd.	95,557	1,301,200
Comture Corp	3,500	86,611
Concordia Financial Group, Ltd.	153,800	783,128
Concordia Maritime AB	19,682	22,661
Conexio Corp.	96,100	1,671,003
Confex Timber Inc	1,900	8,493
Consort Medical PLC	5,055	79,552
Constellation Software, Inc.	12,276	9,514,612
Construcciones y Auxiliar de Ferrocarriles	9,199	441,426
Consun Pharmaceutical Group Ltd	113,000	105,720
Container Corp Of India Ltd	1,836	17,405
Continental AG	84,084	19,197,596
Convatec Group PLC	200,023	560,907
Conzzeta AG	535	614,230
Cooper Energy Ltd.	228,865	65,102
Coor Service Management	11,650	81,521
Copa Holdings SA	15,192	1,437,467
Copper Mountain Mining Corp.	96,044	90,535
Core Laboratories NV	(11,622)	(1,466,813)
Corestate Capital Holding SA	996	53,202
Coretronic Corp.	88,800	123,930
Corona Corp.	6,600	72,277

International Common Stock	Shares/Par Value	Base Market Value
Coronation Fund Managers Ltd.	2,275	9,678
Corporacion Financiera Alba	9,337	542,891
Corporate Travel Management	347,022	6,999,642
Corus Entertainment, Inc.	68,237	257,293
Cosan Ltd	58,261	444,531
Cosan S.A. Industria e Comercio	1,610	14,722
COSCO Pacific Ltd.	21,575	17,985
COSCO SHIPPING Development Co Ltd	59,000	9,852
COSCO SHIPPING Energy Transportation Co Ltd	16,000	7,709
COSCO SHIPPING Holdings Co Ltd	32,500	14,913
Cosmo Energy Holdings Co., Ltd.	91,500	3,213,425
Cosmos Initia Co Ltd	1,600	10,704
Costain Group PLC	18,281	106,196
Cota Co Ltd	7,620	103,191
Country Garden Holdings Co.	3,454,000	6,075,521
Country Garden Services Holdings Co Ltd	124,712	159,915
Countrywide PLC	35,619	17,705
Covestro AG	215,964	19,269,217
Coway Co., Ltd.	554	43,047
Cowell e Holdings, Inc.	220,000	47,671
CP All PCL - foreign	34,000	75,430
CP All PCL - NVDR	24,600	54,576
CP Lotus Corp.	460,000	6,450
Cramo Oyj	28,296	657,767
Cranswick PLC	250	11,143
Create Medic Co Ltd	2,300	28,925
Create SD Holdings Co Ltd	80,900	2,326,245
Credicorp Ltd.	73,947	16,646,949
Credit Agricole SA	493,408	6,587,461
Credit Saison Co., Ltd.	23,000	362,136
Credit Suisse Group AG	810,179	12,198,173
Credito Emiliano S.p.A	44,831	331,851
Credito Valtellinese SpA	1,571,784	177,091
Crescent Point Energy Corp.	79,543	584,124
Crest Nicholson Holdings	416,896	2,145,487
Crew Energy, Inc.	115,008	175,732
CRH PLC	119,922	4,249,455
Croda International PLC	18,754	1,188,974
Cropenergies AG	19,717	116,254
Crown Resorts Ltd.	161,176	1,607,646
CRRC Corp. Ltd.	52,560	40,800
CSI Properties Ltd.	3,676,240	215,548
CSL Ltd.	137,329	19,544,286
CSPC Pharmaceutical Group Ltd.	4,450,069	13,443,032
CSR Ltd.	242,704	823,087
CTBC Financial Holding Co., Ltd.	14,968,727	10,776,639
CTI Engineering Co., Ltd.	7,000	94,037
CTS Eventim AG & Co. KGaA	75,234	3,705,070
CVS Group PLC	48,440	727,784
CW Group Holdings Ltd.	194,000	10,880
CyberAgent, Inc.	40,600	2,441,168
CYBERDYNE, Inc.	14,000	164,059
CYBG PLC	108,478	454,861
Cyfrowy Polsat SA	86,225	532,926
DA Consortium Holdings Inc	27,200	758,796
Dabur India Ltd.	6,223	35,377
Daelim Industrial Co., Ltd.	352	24,162
Daewoo Engineering & Construction	1,450	7,637
Daewoo Industrial Development Co Ltd	3,933	8,593
Dah Sing Banking Group Ltd.	283,215	593,472
Dah Sing Financial Holdings	371,396	2,168,128
Dai Dan Co., Ltd.	7,500	155,464
Dai Ichi Life Holdings, Inc.	251,100	4,479,516
Dai Ichi Seiko Co., Ltd.	5,600	90,852
Dai Nippon Printing Co., Ltd.	36,100	807,944
Dai Nippon Toryo Co., Ltd.	4,200	54,261
Daibiru Corp.	5,800	59,013
Daicel Corp.	36,300	401,786
Daido Kogyo Co., Ltd.	5,800	78,230
Daido Metal Co., Ltd.	8,100	82,561
Daido Steel Co., Ltd.	8,400	388,282
Daifuku Co Ltd	13,300	582,959
Daihatsu Diesel Manufacturing Co., Ltd.	10,000	73,760
Daiho Corp.	48,000	286,011
Daiichi Jitsugyo Co., Ltd.	4,000	117,366
Daiichi Kensetsu Corp	800	12,769

International Common Stock	Shares/Par Value	Base Market Value
Daiichi Kigenso Kagaku Kogyo Co., Ltd.	2,500	26,836
Daiichi Sankyo Co., Ltd.	167,696	6,414,733
Daiken Corp.	5,500	126,868
Daiki Aluminium Industry Co.	14,000	86,832
Daikin Industries Ltd.	35,190	4,215,874
Daikoku Denki Co., Ltd.	3,400	57,278
Daikyo, Inc.	4,600	100,709
Daimler AG	244,077	15,710,519
Dainichi Co., Ltd.	10,100	74,953
Dainichiseika Color & Chemicals	5,800	180,653
Daio Paper Corp	2,000	27,843
Dairy Farm International Holdings Ltd	47,400	416,646
Daishi Bank Ltd.	18,000	715,840
Daishinku Corp.	4,200	49,445
Daisue Construction Co Ltd	3,500	44,617
Daito Bank Ltd.	11,200	125,585
Daito Pharmaceutical Co. Ltd.	9,400	291,933
Daito Trust Construction Co., Ltd.	89,300	14,519,866
Daitron Co. Ltd.	900	17,762
Daiwa House Industry Co., Ltd.	328,100	11,184,992
Daiwa House REIT Investment	245	581,506
Daiwa Industries Ltd.	9,300	107,975
Daiwa Securities Group, Inc.	277,649	1,612,221
Daiwabo Holdings Co., Ltd.	7,200	383,515
Dali Foods Group Co Ltd	24,000	18,508
DAMAC Properties Dubai	18,476	10,312
D'Amico International Shipping	172,312	36,052
Danieli & Co.	61,149	1,520,704
Danone	85,788	6,297,174
Danske Bank A/S	221,583	6,935,862
Darfon Electronics Corp	271,000	719,976
Dart Group PLC	11,213	115,101
Dassault Aviation SA	1,766	3,365,011
Dassault Systemes SA	32,270	4,521,223
Datang International Power Generation Co Ltd	36,000	11,013
Davide Campari-Milano SpA	80,577	662,778
DBS Group Holdings Ltd.	1,357,300	26,489,001
DCC PLC	34,630	3,152,413
DCM Holdings Co., Ltd.	359,700	3,370,817
DEA Capital S.p.A	115,979	173,327
Debenhams PLC	3,660,234	721,481
Deceuninck NV	45,872	140,054
Deceuninck NV	25,500	30
Dechra Pharmaceuticals PLC	41,812	1,535,728
Decmil Group Ltd.	46,795	33,537
Del Monte Pacific Ltd	106,400	13,812
Delivery Hero SE	12,882	685,541
Delong Holdings Ltd	4,600	17,813
Delphi Energy Corp.	126,038	84,316
Delta Dunia Makmur TBK PT	4,306,600	220,890
Delta Electronics (Thailand) PCL - NVDR	6,400	11,301
Delta Electronics, Inc.	25,096	90,133
Delta Galil Industries	1,138	32,954
Dena Co. Ltd.	14,300	268,145
Denka Co., Ltd.	139,600	4,656,904
Denki Kogyo Co Ltd	1,000	32,185
Denso Corp.	121,370	5,930,162
Dentsu, Inc.	30,700	1,455,108
Denyo Co., Ltd.	8,000	124,083
Derichebourg	242,044	1,531,684
Dermapharm Holding SE	2,318	75,508
Detour Gold Corp.	77,221	693,871
Deutsche Bank AG	494,420	5,323,495
Deutsche Beteiligungs AG	5,867	232,901
Deutsche Boerse AG	90,709	12,089,323
Deutsche Lufthansa	33,322	801,445
Deutsche Pfandbriefbank AG	55,173	773,651
Deutsche Post AG	219,152	7,156,713
Deutsche Telekom AG	1,260,322	19,526,667
Deutsche Wohnen AG	49,788	2,406,582
Dexus	339,312	2,434,303
DFA Emerging Markets Small Cap Portfolio	13,975,807	305,511,145
DFDS A/S	72,081	4,601,708
DFS Furniture PLC	14,944	40,545
DGB Financial Group, Inc.	2,158	19,847
Diageo PLC	533,306	19,165,535

International Common Stock	Shares/Par Value	Base Market Value
Dialog Group BHD	44,068	33,710
DIC Asset AG	7,821	87,753
DIC Corp.	104,700	3,270,546
Dickson Concepts International Ltd	43,500	20,737
D'Ieteren SA/NV	17,099	710,317
DiGi.Com BHD	38,200	39,245
Digia Oyj	3,019	9,376
Dino Polska SA	601	16,695
Dios Fastigheter AB	26,870	161,442
DIP Corp.	48,000	1,233,747
Diploma PLC	323,154	5,593,306
Direct Line Insurance Group	194,244	879,370
DISCO Corp.	3,800	648,743
Discovery Ltd.	3,890	41,862
Distribuidora Internacional de Alimentacion SA	660,200	1,923,188
Dixons Carphone PLC	279,768	689,233
DKS Co., Ltd.	19,000	128,994
DMCI Holdings, Inc.	40,050	7,880
DMG Mori AG	12,316	671,525
DMG Mori Co Ltd	282,500	3,920,033
DMX Technologies Group Ltd.	105,000	8,394
DNA Oyj	84,105	2,013,035
DNB ASA	423,447	8,276,294
DNO ASA	1,002,252	1,853,153
DOF ASA	83,855	86,423
Doha Bank QSC	1,622	11,917
Dollarama, Inc.	244,773	9,482,407
Domain Holdings Australia Ltd	75,414	179,417
Dometic Group AB	42,670	419,736
Domino's Pizza Enterprises Ltd.	104,591	4,035,407
Dommo Energia SA	1,042	37,095
Don Quijote Holdings Co., Ltd.	16,400	787,686
Donaco International Ltd.	43,329	4,642
Dong Energy A/S	26,852	1,624,206
Dongbu Insurance Co., Ltd.	516	27,316
Dongfang Modern Agriculture Holding Group	18,215	13,324
Dongfeng Motor Group Co., Ltd.	32,000	33,854
Dongsuh Companies, Inc.	454	10,652
Doosan Bobcat, Inc.	317	9,102
Doosan Heavy Industries	647	9,085
Doray Minerals Ltd.	130,563	29,905
Dorel Industries	26,149	443,288
Doro AB	8,377	39,516
Doutor Nichires Holdings Co Ltd	19,300	383,334
Douzone Bizon Co Ltd	115,055	6,400,547
Dowa Holdings Co Ltd	77,400	2,386,322
Downer EDI Ltd.	395,189	1,979,661
DP World Ltd.	1,740	40,020
Dr. Reddy's Laboratories	1,422	46,345
Draegerwerk AG	2,005	119,856
Drax Group PLC	206,324	892,925
Dream Global Real Estate Investment Trust	320,800	3,501,986
Dream Unlimited	13,440	99,412
DS Smith PLC	515,774	3,549,116
DSB Co., Ltd.	4,600	24,627
DSV A/S	27,132	2,192,158
DTS Corp	19,600	728,154
Dubai Investments PJSC	29,997	15,516
Dubai Islamic Bank	20,929	27,748
Duerr AG	21,694	1,007,835
Dufry AG	4,757	605,554
Dundee Precious Metals, Inc.	49,649	118,513
Duni AB	18,839	269,971
Duskin Co., Ltd.	71,900	1,793,524
Dustin Group AB	2,522	22,750
DyDo Group Holdings Inc	1,800	106,929
Dynacor Gold Mines Inc	13,200	16,858
Dynam Japan Holdings Co. Ltd.	399,200	531,218
Dynamic Holdings Ltd	12,000	11,579
Dynic Corp	1,100	10,249
E.ON SE	306,799	3,278,993
E.Sun Financial Holding Co.	3,396,420	2,367,251
Eagle Nice (International) Holdings Ltd.	148,000	72,439
East Japan Railway Co.	52,600	5,040,843
Eastern Tobacco	1,428	14,213
Eastnine AB	3,767	39,413

International Common Stock	Shares/Par Value	Base Market Value
easyJet PLC	23,467	518,334
Eaton Corp. PLC	412,161	30,804,913
Ebara Foods Industry Inc	700	14,756
Ebara Jitsugyo Co. Ltd.	1,700	35,699
EBOS Group Ltd.	8,987	109,219
Ebro Foods S.A.	48,728	1,137,279
Eckert & Ziegler Strahlen und Medizintechnik AG	8,882	387,326
Eclat Textile Company Ltd.	1,423	16,919
Eclixp Group Ltd.	89,075	208,627
ECN Capital Corp.	125,339	336,346
Ecogreen International Group	150,480	32,607
Ecopetrol SA	5,649	116,087
Ecopetrol SA	53,595	55,201
Edenred	257,671	8,140,836
EDF - Electricite de France S.A.	83,114	1,143,129
EDION Corp.	196,600	1,982,596
EDP - Energias do Brasil S.A.	4,138	14,918
EDP Energias de Portugal SA	972,283	3,859,644
eDreams ODIGEO	38,430	156,144
EDU ARK Co Ltd	24,552	-
EFG International AG	45,389	340,092
Ehime Bank Ltd.	34,000	395,053
EI Group PLC	654,941	1,262,442
Eicher Motors Ltd.	3,312	1,388,587
Eidai Co., Ltd.	10,000	48,481
Eiffage	11,208	1,219,345
Eighteenth Bank Ltd.	99,000	258,304
Eiken Chemical Co Ltd	17,400	370,260
Eisai Co., Ltd.	63,990	4,508,445
Eizo Corp.	4,700	204,311
El Al Israel Airlines	126,814	26,953
E-L Financial Corp. Ltd.	444	276,769
El Puerto de Liverpool SAB de CV	2,300	14,869
EL.En. S.p.A	14,424	471,541
Elanders AB	4,332	32,299
Elbit Systems Ltd.	3,363	394,404
Eldorado Gold Corp.	125,541	126,930
Elecnor S.A.	5,617	83,551
Elecom Co Ltd	10,400	243,275
Electric Power Development Co.	20,500	529,319
Electricity Generating PCL - NVDR	1,300	8,790
Electrolux AB	194,428	4,433,636
Elematec Corp.	4,400	104,394
Element Fleet Management Corp.	12,200	57,316
Elica SpA	8,815	22,231
Elior Group SA	2,389	34,475
Elis SA	43,754	1,003,309
Elisa Oyj	20,179	934,625
Elmos Semiconductor AG	9,344	246,557
Elringklinger AG	14,148	181,538
ElSewedy Electric Co	884	9,834
Eltel AB	11,315	28,458
Emaar Development PJSC	7,227	9,956
Emaar Malls Group PJSC	20,829	12,135
Emaar Properties PJSC	1,631,591	2,185,434
Emak S.p.A.	24,173	34,376
E-Mart, Inc.	238	54,348
Embraer S.A.	8,136	51,302
Embraer SA	393,441	9,796,681
Emera, Inc.	8,700	283,067
Emirates NBD PJSC	106,612	284,152
Emirates Telecom Group Co.	20,105	88,397
Emlak Konut Gayrimenkul Yati	23,976	10,624
Emmi AG	1,578	1,342,877
Emperor Capital Group Ltd	1,176,000	74,948
Emperor Entertainment Hotel	195,000	42,254
Emperor International Holdings Ltd.	747,499	217,234
Emperor Watch & Jewellery	1,820,000	111,351
Empire Co. Ltd.	221,388	4,441,392
Empresa Nacional de Telecomunicaciones S.A.	1,952	17,990
Empresas CMPC S.A.	261,566	956,197
Empresas COPEC SA	84,530	1,298,361
EMS Chemie Holding AG	1,136	728,198
Enagas SA	42,568	1,244,495
Enbridge, Inc.	239,413	8,554,039
Encana Corp.	135,452	1,767,996

International Common Stock	Shares/Par Value	Base Market Value
ENCE Energia y Celulosa SA	238,045	2,112,265
Endesa SA	43,521	960,111
Endo Lighting Corp.	6,900	54,881
Endurance Technologies Ltd	11,119	202,532
Enea AB	445	4,477
Enel Americas S.A.	14,648,810	2,598,578
Enel Chile S.A.	3,169,145	313,826
Enel Generacion Chile SA	4,687	93,787
Enel S.p.A	8,404,173	46,677,094
Enerflex Ltd.	50,322	540,920
Energiedienst Holding AG	16,742	492,337
Energy Absoloute PCL - NVDR	14,900	14,729
Energy Resources of Australia	70,885	20,687
Energy World Corp. Ltd.	351,961	44,208
Engie	535,685	8,212,018
ENGIE Brasil	274,151	2,439,099
Eni S.p.A	1,692,471	31,430,978
Eni SpA	77,348	2,871,158
en-japan inc.	74,000	3,734,573
ENN Energy Holdings Ltd.	148,437	1,459,689
Ennoconn Corp.	157,941	2,292,303
Enomoto Co Ltd	2,400	28,341
Enplas Corp	2,600	72,532
EnQuest PLC	433,051	202,394
Ensign Energy Services, Inc.	101,784	454,196
Entertainment One Ltd.	79,234	384,751
Epiroc AB	95,632	1,004,745
Epiroc AB	55,533	509,021
EPS Holdings Inc	51,700	1,109,007
EQT Holdings Ltd.	1,267	19,471
Equatorial Energia SA	1,994	29,427
Equiniti Group PLC	515,040	1,679,555
Equinor ASA	43,124	1,138,905
Equitable Group, Inc.	8,223	372,315
Equital Ltd.	587	15,479
Eramet	27,593	3,630,768
Ercros SA	92,965	485,397
Eregli Demir ve Celik Fabrik	1,459,325	3,249,174
ERG S.p.A	154,360	3,375,579
Ericsson LM	1,232,407	9,541,304
Eros International PLC	208	2,704
Erste Group Bank AG	196,454	8,199,976
Espec Corp.	5,600	110,013
Esprinet S.p.A.	16,785	76,038
Esprit Holdings Ltd.	487,100	151,492
Essential Energy Services Ltd.	32,066	13,895
Essentra PLC	13,016	82,554
Essilor International	36,120	5,098,586
Essity Aktiebolag	86,063	2,128,005
Esso (Thailand) PCL - foreign	3,049,300	1,067,669
Esso S.A.F.	2,282	128,422
Estia Health Ltd.	90,326	219,566
Esun Holdings Ltd.	610,000	97,190
Etablissements Maurel et Prom	33,530	244,675
Eurazeo	6,673	506,030
Eurobank Ergasias SA	18,934	19,785
Eurocastle Investment Ltd	10,423	88,106
Eurofins Scientific	4,238	2,357,265
Euronav NV	82,462	757,231
Euronext NV	40,464	2,572,423
Eurotech S.p.A	25,973	89,003
Euskaltel SA	24,312	220,413
Eutelsat Communications	88,328	1,832,058
Eva Airways Corp.	1,386,876	670,955
EVENT Hospitality & Entertainment	27,685	273,893
Evergreen Marine Corp. Ltd.	25,463	10,857
EVN AG	13,780	257,422
Evolution Gaming Group AB	16,604	1,033,806
Evolution Mining Ltd.	117,860	305,654
Evonik Industries AG	248,638	8,514,423
Evraz PLC	1,715,079	11,511,874
Excel Co. Ltd.	11,800	289,127
Exco Technologies Ltd	6,500	43,928
Exedy Corp.	13,300	411,854
Exel Industries SA	230	25,780
Exmar NV	4,530	32,104

International Common Stock	Shares/Par Value	Base Market Value
EXOR N.V.	131,003	8,825,366
Experian PLC	441,502	10,926,334
Exprivia S.p.A.	17,085	25,373
Exxaro Resources Ltd.	549,084	5,035,649
Ezdan Holding Group	9,853	22,190
Ezion Holdings Ltd	477,738	0
Ezion Holdings Ltd.	164,630	10,987
Ezra Holdings Ltd.	1,855,304	14,968
F.tech, Inc.	6,100	71,428
F@N Communications Inc	13,600	91,841
FACC AG	48,320	903,785
Faes Farma SA	158,209	670,523
Fairfax Financial Holdings Ltd.	3,976	2,226,584
Fairfax Media Ltd.	308,975	171,215
Faisal Islamic Bank of Egypt	32,146	32,344
Faith, Inc.	1,770	22,995
Falco Holdings Co., Ltd.	2,900	50,687
FamilyMart UNY Holdings Co. Ltd.	10,700	1,126,367
Fancl Corp	14,600	731,549
Fang Holdings Ltd	2,500	9,700
Fanuc Corp.	27,400	5,443,389
Far East Consortium International	824,595	490,840
Far East Horizon Ltd.	23,000	22,310
Far East Orchard Ltd.	146,431	142,833
Far Eastern New Century Corp.	39,612	37,548
Far EasTone Telecommunications Co., Ltd.	19,000	49,107
Faraday Technology Corp	608,000	1,192,528
Fast Retailing Co., Ltd.	8,200	3,768,898
Faurecia SA	10,623	758,065
FBD Holdings PLC	3,290	40,717
FCC Co., Ltd.	4,500	126,958
Feintool International Holding AG	398	42,568
Felda Global Ventures	527,500	197,184
Feng Tay Enterprise Co., Ltd.	3,830	19,220
Fenix Outdoor International AG	542	66,038
Fennec Pharmaceuticals Inc	100	1,044
Fenwal Controls of Japan Ltd	2,100	30,808
Ferguson PLC	165,492	13,437,190
Ferrari NV	6,280	854,203
Ferrari NV	41,649	5,623,031
Ferrexpo PLC	458,741	1,109,859
Ferrotec Holdings Corp.	2,300	35,549
Ferrovia SA	69,113	1,418,178
Fevertree Drinks PLC	145,982	6,533,642
FF Group	463	2,595
FGL Holdings	680	5,705
Fiat Chrysler Automobiles NV	1,094,031	20,864,013
Fiat Chrysler Automobiles NV	336,947	6,364,929
Fibra Uno Administracion SA de CV	3,088,503	4,548,906
Fibria Celulose SA	2,700	50,928
Fidea Holdings Co., Ltd.	152,900	237,429
Fidess Group PLC	1,782	90,931
Fielmann AG	6,428	445,047
FIH Mobile Ltd.	824,000	128,135
Financial Products Group Co.	156,700	2,021,616
Fincantieri S.p.A.	581,087	792,428
Finnair Oyj	88,529	957,650
Finning International, Inc.	24,293	599,269
Firm Capital Mortgage Investment Corp	4,162	41,701
First Abu Dhabi Bank PJSC	773,581	2,558,842
First Bank of Toyama Ltd/The	14,000	60,290
First Capital Realty, Inc.	21,388	335,912
First Financial Holding Co.	6,098,711	4,120,683
First International Bank Israel	63,859	1,331,936
First Juken Co. Ltd.	3,500	44,080
First Pacific Co.	702,000	339,124
First Quantum Minerals Ltd.	97,803	1,440,149
First Sensor AG	2,897	62,236
First Shanghai Investments	512,000	39,156
FirstGroup PLC	1,798,427	1,982,602
FirstRand Ltd.	1,991,984	9,285,389
Fisher & Paykel Healthcare Corp Ltd	83,821	845,022
Fiskars Oyj ABP	3,489	78,946
FJ Next Co. Ltd.	9,100	84,128
Fleetwood Corp Ltd	16,690	27,992
Fletcher Building Ltd.	119,672	563,116

International Common Stock	Shares/Par Value	Base Market Value
Fleury Michon SA	727	41,592
FLEX LNG Ltd	38,474	58,298
Flex Ltd.	105,400	1,487,194
FlexiGroup Ltd/Australia	145,338	238,390
Flexium Interconnect, Inc.	814,421	2,510,966
Flight Centre Travel Group Ltd.	7,054	331,734
FLSmidth & Co. A/S	2,535	151,707
Flughafen Zuerich AG	694	141,463
Fluidra SA	8,962	143,560
Flybe Group PLC	48,660	26,404
Fnac Darty SA	2,067	196,565
FNM S.p.A	80,952	56,237
Fomento Economico Mexicano	160,138	1,422,001
Fonciere des Regions	5,368	558,426
Ford Otomotiv Sanayi AS	79,843	1,068,361
Formosa Chemicals & Fibre Corp.	1,745,537	6,956,155
Formosa Petrochemical Corp.	867,509	3,485,572
Formosa Plastics Corp.	564,182	2,081,784
Formosa Taffeta Co.	10,000	10,939
Formula Systems (1985) Ltd.	2,604	94,256
FORTEC Elektronik AG	358	9,781
Fortescue Metals Group Ltd.	1,146,034	3,717,219
Fortis, Inc.	60,233	1,924,049
Fortress REIT Ltd	14,546	16,344
Fortress REIT Ltd	5,943	6,526
Fortum Oyj	63,217	1,508,657
Fortuna Silver Mines Inc	14,146	80,438
Foster Electric Co., Ltd.	5,100	73,255
Fosun International Ltd.	1,095,416	2,060,856
Fountain Set Holdings	556,000	82,917
Fox Wize Ltd.	1,644	33,908
Foxconn Technology Co., Ltd.	9,620	23,538
Foxtons Group PLC	31,125	23,259
France Bed Holdings Co Ltd	9,700	85,121
Franco Nevada Corp.	26,156	1,907,840
Francofyp-Postalia Holding AG	1,115	4,309
Frank's International NV	348	2,714
Fraport AG Frankfurt Airport Services Worldwide	41,785	4,030,707
Fraser & Neave Holdings Bhd	1,700	16,421
Fred Olsen Energy ASA	23,645	26,356
Freeman FinTech Corp Ltd	3,760,000	42,175
Freenet AG	107,284	2,842,138
Frencken Group Ltd.	66,200	22,576
Fresenius Medical Care AG	46,974	4,737,469
Fresenius SE & Co. KGaA	58,905	4,731,690
Fresh Del Monte Produce, Inc.	227	10,113
Fresnillo PLC	32,560	491,560
Frontera Energy Corp	900	13,088
Frontline Ltd.	23,639	137,651
Frontline Ltd.	537	3,136
Frutarom	41,429	4,057,395
FS Finans A/S	5,940	-
Fubon Financial Holding Co.	6,630,000	11,112,157
Fugro NV CVA	5,061	73,478
Fuji Co Ltd/Ehime	4,900	102,455
Fuji Corp. Ltd.	12,000	107,254
Fuji Corp/Aichi	114,000	2,044,003
Fuji Die Co Ltd	4,000	30,804
Fuji Electric Co., Inc.	77,000	586,720
Fuji Oil Co., Ltd.	30,800	115,676
Fuji Oil Holdings, Inc.	8,300	298,235
Fuji Pharma Co. Ltd.	10,400	178,583
Fuji Soft, Inc.	4,700	198,370
Fujiibo Holdings, Inc.	31,300	1,017,289
Fujicco Co., Ltd.	1,200	30,725
Fujifilm Holdings Corp.	567,300	22,156,275
Fujikura Kasei Co., Ltd.	21,100	121,916
Fujikura Ltd.	685,300	4,361,816
Fujikura Rubber Ltd.	14,600	81,986
Fujimak Corp	700	13,846
Fujimi, Inc.	40,200	890,994
Fujimori Kogyo Co., Ltd.	2,400	79,086
Fujisash Co Ltd	23,100	24,609
Fujishoji Co., Ltd.	5,200	57,979
Fujitsu Frontech Ltd.	9,400	127,806
Fujitsu Ltd.	2,481,488	15,050,455

International Common Stock	Shares/Par Value	Base Market Value
Fukoku Co., Ltd.	5,600	48,737
Fukuda Corp.	5,000	301,539
Fukuda Denshi Co Ltd	600	39,381
Fukui Bank Ltd.	9,300	203,439
Fukuoka Financial Group, Inc.	101,000	507,895
Fukushima Bank Ltd.	10,000	63,107
Fukuyama Transporting Co., Ltd.	9,700	495,662
FULLCAST Holdings Co Ltd	46,100	1,177,836
Fuller Smith & Turner	2,246	28,170
Fullshare Holdings Ltd.	80,000	39,564
Funai Soken Holdings Inc	118,597	2,641,437
Furuno Electric Co., Ltd.	26,800	210,984
Furusato Industries Ltd.	7,900	129,806
Fuso Pharmaceutical Industries Ltd.	1,900	49,934
Futaba Corp.	1,200	21,039
Futaba Industrial Co., Ltd.	13,800	86,713
Future Bright Holdings Ltd.	216,000	29,734
Future Corp.	14,000	172,022
Future Land Development Holdings Ltd	20,000	18,100
Fuyao Glass Industry Group	5,600	18,915
Fuyo General Lease Co., Ltd.	94,800	6,521,699
G4S PLC	2,995,225	10,586,056
G5 Entertainment AB	9,165	457,328
G8 Education Ltd	114,945	197,880
Gail India Ltd.	103,367	513,327
Gakken Holdings Co., Ltd.	2,000	89,378
Galaxy Entertainment Group Ltd.	741,415	5,741,030
Galenica AG	20,634	1,095,132
Gallant Precision Machining Co Ltd	64,000	57,622
Galliford Try PLC	77,715	896,240
Galp Energia, SGPS, S.A.	70,942	1,353,001
GAM Holding AG	202,842	2,798,666
GAME Digital PLC	1,269	646
Games Workshop Group PLC	2,482	98,306
Gamuda BHD	21,200	17,162
Garmin Ltd.	(9,303)	(567,483)
Gas Natural SDG, S.A.	134,883	3,571,708
Gates Industrial Corp PLC	320	5,206
Gavazzi Carlo Holding AG	110	36,779
Gazprom PJSC	80,465	180,442
GB Group PLC	264,321	2,083,351
GCL New Energy Holdings Ltd	706,000	28,796
GCL Poly Energy Holdings Ltd.	5,578,600	526,186
GDI Property Group	392,232	373,843
GDR Commercial International Bank	163,813	810,874
GDR Larsen & Toubro	356,328	6,535,056
GDR Larsen & Toubro	87,418	1,603,246
GDR Magnit PJSC	4,257	76,626
GDR Magnitogorsk	215,944	1,908,945
GDR Mahindra & Mahindra Ltd.	295,108	3,851,159
GDR Novatek PJSC	48,888	7,250,090
GDR Novatek PJSC	14,528	2,154,502
GDR Phosagro PJSC	1,071	13,762
GDR Reliance Industries	307,744	8,647,606
GDR Rosneft Oil Co. PJSC	220,408	1,370,938
GDR Samsung Electronics Co., Ltd.	16,036	16,757,620
GDR Severstal	267,849	3,918,631
GDR Severstal	275,122	4,025,035
GDR Sistema PJSC	127,900	348,911
GDR Societatea National	81,207	730,863
GDR State Bank of India	16,652	624,450
GDS Holdings Ltd	700	28,063
GEA Group AG	24,352	821,406
Gear Energy Ltd.	35,521	36,454
Geberit AG	5,251	2,252,279
Gecina SA	6,659	1,114,117
Gecoss Corp.	8,700	83,729
Gedi Gruppo Editoriale S.p.A.	110,801	42,238
Geely Automobile Holdings Ltd.	3,209,000	8,323,697
Gem Diamonds Ltd.	78,112	125,300
Genco Shipping & Trading Ltd.	50	775
General Interface Solution Ltd.	2,000	12,989
Genmab A/S	48,949	7,553,863
Genomma Lab Internacional	635,100	537,335
Genscript Biotech Corp	10,000	27,659
Genting BHD	365,400	760,741

International Common Stock	Shares/Par Value	Base Market Value
Genting Malaysia BHD	4,493,730	5,428,742
Genting Plantations BHD	3,200	7,486
Genting Singapore Ltd	3,301,800	2,954,306
Genus PLC	14,359	499,719
Genworth MI Canada, Inc.	182,126	5,922,954
Genworth Mortgage Insurance	169,215	321,313
Geo Holdings Corp.	16,000	214,653
Georg Fischer AG	742	949,778
George Weston Ltd.	7,591	618,960
Georgia Capital PLC	69,874	950,187
Gerry Weber International AG	8,171	52,470
GESCO AG	5,343	167,808
Get Nice Financial Group Ltd.	119,375	15,824
Get Nice Holdings Ltd.	4,775,000	170,417
GF Securities Co. Ltd.	20,800	30,330
Giant Manufacturing	3,000	12,693
Gigabyte Technology Co Ltd	80,000	176,854
Gilat Satellite Networks Ltd.	1	5
Gildan Activewear, Inc.	(56,034)	(1,577,917)
Gildan Activewear, Inc.	68,852	1,938,188
Gimv NV	3,992	243,297
Givaudan	1,951	4,424,847
Gjensidige Forsikring ASA	28,428	465,987
GL Events	7,611	204,828
GL Ltd	19,500	11,227
GL Sciences, Inc.	3,300	41,889
Glacier Media, Inc.	58,000	35,273
GlaxoSmithKline PLC	2,190,023	44,232,316
Glencore PLC	2,355,520	11,257,753
Glenmark Pharmaceuticals Ltd.	1,618	13,815
Global Brands Group Holdings	2,850,000	170,736
Global Dominion Access SA	106,523	577,703
Global Wafers Co., Ltd.	140,000	2,328,091
Globe Telecom, Inc.	425	12,264
Glow Energy PCL - foreign	6,000	17,160
GMO Payment Gateway, Inc.	57,700	6,657,392
GN Store Nord A/S	52,561	2,395,164
Godo Steel Ltd.	5,600	106,019
Godrej Consumer Products Ltd.	57,030	1,016,327
Gold Fields Ltd.	9,672	34,719
Gold Peak Industries Holding Ltd.	354,000	40,158
Goldcorp, Inc.	123,789	1,698,576
Goldcrest Co., Ltd.	37,870	616,437
Golden Agri-Resources Ltd.	1,370,490	306,564
Golden Resources Development	354,000	20,305
Gome Electrical Appliances	149,852	15,280
Goodman Group	1,570,801	11,164,838
GP Industries Ltd.	101,000	51,481
GPT Group	251,954	941,950
Grafton Group PLC	149,324	1,569,275
GrainCorp Ltd.	142,760	810,073
Grainger PLC	168,210	684,004
Grammer AG	7,847	546,041
Gran Tierra Energy, Inc.	200,485	693,456
Grandy House Corp.	8,700	38,644
Grange Resources Ltd.	497,124	64,277
Granges AB	33,406	438,020
Granite Oil Corp.	22,224	51,360
Granite Real Estate Investment Trust	101,800	4,149,543
Grape King Bio Ltd	85,000	641,225
Grasim Industries Ltd.	3,914	57,469
Great Eagle Holdings Ltd.	66,902	326,603
Great Wall Motor Co.	38,500	29,444
Great-West Lifeco, Inc.	42,445	1,042,854
Gree, Inc.	485,300	2,598,139
Greencore Group PLC	9,317	22,867
Greencross Ltd.	33,070	109,463
Greene King PLC	217,925	1,656,091
Greenland Hong Kong Holdings Ltd	1,087,000	403,185
Greentown China Holdings Ltd	10,000	13,409
G-Resources Group	11,799,000	133,850
Grieg Seafood ASA	15,768	166,185
Grifols SA	87,649	2,638,187
Groupe Bruxelles Lambert SA	50,079	5,280,989
Groupe CRIT	1,836	172,133
Groupe Eurotunnel SE	67,121	920,422

International Common Stock	Shares/Par Value	Base Market Value
Groupe Open	1,669	61,675
Growthpoint Properties Ltd.	427,289	832,054
Gruma SAB de CV	2,398	29,592
Grupa Azoty SA	575	6,619
Grupa Lotos SA	151,104	2,297,264
Grupo Aeroport del Pacifico	135,060	1,266,375
Grupo Aeroport del Sureste	82,091	1,317,666
Grupo Aeroportuario del Cento Norte, S.A. de C.V.	923,375	4,872,490
Grupo Argos SA	3,694	24,979
Grupo Bimbo SAB de CV	20,200	39,782
Grupo Carso SAB de CV	4,514	15,430
Grupo Catalana Occidente SA	20,896	930,751
Grupo de Inversiones Suramericana	2,920	37,382
Grupo Financiero Banorte SAB de CV	2,332,177	13,856,079
Grupo Financiero Inbursa SAB de CV	23,892	33,913
Grupo Mexico SAB de CV	1,958,630	5,609,111
Grupo Televisa SAB de CV	11,077	42,452
GS Engineering & Construction	647	26,704
GS Holdings	639	31,190
GS Retail Co., Ltd.	342	13,487
GSI Creos Corp.	3,300	44,689
GT Capital Holding, Inc.	99,275	1,692,795
G-TEKT Corp.	11,100	187,998
GTR VTB Bank JSC	12,585	19,167
Guangdong Investment Ltd.	34,895	55,420
Guangnan Holdings	224,000	25,411
Guangshen Railway Co Ltd	2,078,000	1,170,712
Guangzhou Automobile Group	32,695	31,964
Guangzhou R&F Properties	10,800	21,805
Guararapes Confeccoes SA	11,800	289,556
Guardian Capital Group Ltd.	5,696	99,722
Gudang Garam TBK PT	610,800	2,866,455
Gulf Keystone Petroleum Ltd	4,464	14,734
Gulf Marine Services PLC	22,982	12,622
Gun Ei Chemical Industry Co.	2,800	88,602
Gungho Online Entertainment	252,100	641,829
Gunnebo AB	23,947	71,472
Gunze Ltd.	13,400	858,936
GuocoLand Ltd.	203,800	303,421
Guotai Junan Securities Co Ltd	7,800	16,583
Gurit Holding AG	120	97,407
GVC Holdings PLC	223,626	3,102,997
GWA Group Ltd	10,596	26,618
H & H International A/S - B	2,873	45,471
H One Co., Ltd.	11,400	125,254
H&R GmbH & Co KGaA	5,188	61,784
H&R Real Estate Investment Trust	442,701	6,771,176
H. Lundbeck A/S	217,035	15,250,097
H2O Retailing Corp.	34,995	558,896
Habib Bank Ltd.	6,100	8,360
Hachijuni Bank Ltd.	91,200	390,275
Haci Omer Sabanci Holding	11,413	21,998
Hadera Paper Ltd.	2,208	159,785
Hagihara Industries, Inc.	2,000	34,307
Hagiwara Electric Co., Ltd.	3,100	86,340
Haier Electronics Group Co.	2,515,000	8,607,250
Haitian International Holdings	489,000	1,154,335
Haitong International Securities Group	720,380	328,721
Haitong Securities Co. Ltd.	853,032	862,225
Hakuhodo DY Holdings, Inc.	41,100	659,737
Hakuto Co., Ltd.	10,400	154,923
Halcyon Agri Corp Ltd.	38,452	14,523
Haldex AB	22,820	227,027
Halfords Group PLC	103,719	475,165
Halma PLC	661,165	11,958,777
Hamakyorex Co., Ltd.	14,000	410,780
Hamamatsu Photonics K.K.	19,200	825,098
Hamburger Hafen und Logistik	39,282	853,065
Hammerson PLC	113,019	779,789
Hana Financial Group	322,798	12,410,852
Hanergy Thin Film Power Group	480,000	30,591
Hanfeng Evergreen, Inc.	5,416	5
Hang Lung Group Ltd.	127,473	357,456
Hang Lung Properties Ltd.	298,495	615,599
Hang Seng Bank Ltd.	232,144	5,805,486
Hangzhou Hikvision Digital Technology Co Ltd	696,491	3,903,327

International Common Stock	Shares/Par Value	Base Market Value
Hanison Construction Holdings Ltd.	316,936	58,172
Hankook Tire Co., Ltd.	766	28,935
Hankyu Hanshin Holdings, Inc.	59,700	2,401,151
Hanmi Pharm Co., Ltd.	69	26,065
Hanmi Science Co., Ltd.	151	8,752
Hannover Rueck SE	8,562	1,067,633
Hanon Systems	2,360	22,446
Han's Laser Technology Industry Group Co Ltd	707,300	5,678,428
Hanssem Co., Ltd.	118	11,117
Hansteen Holdings PLC	251,912	346,556
Hanwa Co., Ltd.	13,600	518,756
Hanwell Holdings Ltd	74,000	11,397
Hanwha Chemical Corp.	1,044	20,468
Hanwha Corp.	53,841	1,524,166
Hanwha Life Insurance Co., Ltd.	429,458	2,042,286
Hap Seng Consolidated	7,700	18,681
Hapag-Lloyd AG	918	32,690
Happinet Corp.	7,300	92,465
Harboes Bryggeri A/S - B	797	10,691
Harbour Centre Development	33,000	64,356
Harel Insurance Investments	67,413	504,785
Hargreaves Lansdown PLC	40,715	1,059,760
Harima Chemicals Group, Inc.	17,500	134,293
Hartalega Holdings BHD	185,900	275,663
Haruyama Holdings, Inc.	6,800	63,049
Harvey Norman Holdings Ltd.	840,361	2,061,390
Haseko Corp.	381,500	5,273,114
Haulotte Group SA	1,657	28,323
Havells India Ltd.	2,843	22,546
Haw Par Corp. Ltd.	13,700	134,840
Hays PLC	795,291	1,959,269
HCL Technologies Ltd.	343,451	4,646,351
HDC Hyundai Development Co-Engineering & Construction	10,686	516,802
HDFC Bank Ltd	69,820	2,151,208
Headlam Group PLC	5,680	36,595
Healthscope Ltd.	699,117	1,141,559
Heartland Bank Ltd.	156,003	179,557
HeidelbergCement AG	21,134	1,778,575
Heidelberger Druckmaschinen	75,211	206,711
Heijmans NV CVA	9,774	128,952
Heineken Holding NV	28,073	2,690,963
Heineken NV	63,376	6,365,022
Heiwa Corp.	6,200	149,675
Heiwa Real Estate Co., Ltd.	33,500	597,323
Heiwado Co., Ltd.	14,276	355,724
Helical Bar PLC	65,591	293,562
Hella KGaA Hueck & Co.	5,532	310,027
Hellenic Petroleum SA	37,972	317,876
Hellenic Telecommun Organization SA	2,523	31,225
Helvetia Holding AG	12,767	7,283,857
Hemfosa Fastigheter AB	217,747	2,550,848
Henderson Land Development	182,256	964,078
Hengan International Group Co. Ltd.	273,589	2,632,860
HengTen Networks Group Ltd	264,000	9,422
Henkel AG & Co. KGaA	14,837	1,650,011
Hennes & Mauritz AB	123,570	1,844,019
Henry Boot PLC	55,829	215,965
Hera S.p.A.	177,784	554,217
Hermes International	4,511	2,758,760
Hero Motocorp Ltd.	115,279	5,834,532
Heroux-Devtek, Inc.	6,673	76,954
Hexagon AB	36,966	2,063,997
Hexpol AB	653,391	6,807,069
Hi Lex Corp.	8,400	212,721
Hibiya Engineering Ltd.	7,900	157,479
High Arctic Energy Services Inc	8,100	23,522
High Liner Foods, Inc.	1,200	9,277
Highwealth Construction Corp.	7,000	10,389
Hikari Tsushin, Inc.	5,800	1,019,510
Hikma Pharmaceuticals PLC	7,084	140,383
Himaraya Co Ltd	7,800	74,574
Hindalco Industries Ltd.	885,142	2,973,943
Hindustan Petroleum Corp.	146,861	554,734
Hindustan Unilever Ltd.	7,625	182,092
Hino Motors Ltd.	34,900	372,741
Hioki EE Corp	2,900	121,744

International Common Stock	Shares/Par Value	Base Market Value
Hi-P International Ltd.	2,156,600	1,882,181
Hirakawa Hewtech Corp.	3,300	42,723
HIRANO TECSEED Co., Ltd.	500	11,989
Hirose Electric Co., Ltd.	4,223	523,467
Hiroshima Bank Ltd.	33,500	223,202
Hisamitsu Pharmaceutical Co.	8,700	734,393
Hiscox Ltd.	160,412	3,229,706
Hisense Kelon Electrical Holdings Co Ltd	312,000	318,544
Hitachi Chemical Co., Ltd.	13,400	270,383
Hitachi Construction Machine	15,500	503,769
Hitachi High Technologies Co.	49,300	2,011,791
Hitachi Ltd.	686,000	4,840,677
Hitachi Maxell Ltd.	20,900	352,091
Hitachi Metals Ltd.	32,700	339,503
Hitachi Transport System Ltd	18,100	463,755
Hitachi Zosen Corp.	93,400	440,164
Hiwin Technologies Corp.	240,401	2,838,590
HK Electric Investments Ltd.	345,300	330,096
HKR International Ltd.	561,600	344,314
HKScan Oyj	28,390	95,297
HKT Trust & HKT Ltd. SS	529,398	678,832
HLB Inc	358	31,319
HM Sampoerna TBK PT	115,000	28,730
Ho Bee Land Ltd.	183,200	318,433
Hochdorf Holding AG	320	90,720
Hochschild Mining PLC	50,206	126,272
Hochtief AG	21,709	3,923,616
Hodogaya Chemical Co. Ltd.	2,000	60,308
Hoegh LNG Holdings Ltd	4,390	24,292
Hoist Finance AB	20,405	149,399
Hokkaido Coca Cola Bottling	200	7,250
Hokkan Holdings Ltd.	29,000	97,657
Hokko Chemical Industry Co.	14,700	81,353
Hokkoku Bank Ltd.	15,200	598,312
Hokuetsu Bank Ltd.	12,700	253,048
Hokuetsu Kishu Paper Co., Ltd.	101,692	523,310
Hokuhoku Financial Group, Inc.	50,500	672,482
Hokuriku Electric Industry Co Ltd	2,000	22,336
Hokuriku Electric Power Co.	4,700	49,476
Holmen AB	74,949	1,705,329
Holtek Semiconductor Inc	108,000	262,840
Home Capital Group, Inc.	48,488	553,274
Home Product Center PCL - NVDR	2,716,289	1,098,650
Hon Hai Precision Industry	3,274,092	8,934,662
Hon Kwok Land Investment	156,000	87,093
Honda Motor Co Ltd	155,976	4,565,418
Honda Motor Co., Ltd.	1,182,900	34,739,978
Honeys Co., Ltd.	7,640	65,664
Hong Fok Corp Ltd.	207,900	102,158
Hong Kong & China Gas	1,319,494	2,526,152
Hong Kong Exchanges & Clearing	436,833	13,140,430
Hong Kong Ferry (Holdings) Co.	84,000	94,006
Hong Kong International Construction Investment Management Group Co Ltd	90,000	21,681
Hong Kong Shanghai Alliance	112,000	9,565
Hong Leong Asia Ltd.	55,900	36,898
Hong Leong Bank BHD	230,596	1,038,952
Hong Leong Finance Ltd.	24,600	47,811
Hong Leong Financial Group	32,254	143,724
Hongkong & Shanghai Hotels	219,000	312,640
Hongkong Chinese Ltd.	674,000	113,401
Hongkong Land Holdings Ltd.	164,100	1,173,315
Honshu Chemical Industry Co Ltd	2,200	22,126
Hoosiers Holdings	14,300	102,894
Hopewell Holdings Ltd.	229,000	785,181
Horiba Ltd	2,600	181,917
Horizon North Logistics, Inc.	83,646	167,235
Horizon Pharma PLC	1,224	20,269
Hornbach Baumarkt AG	2,964	91,533
Hornbach Holding AG & Co. KGaA	1,673	120,715
Hoshizaki Corp.	7,500	759,039
Hosiden Corp	22,900	192,685
Hosokawa Micron Corp.	6,900	428,583
Hotai Motor Company Ltd.	3,000	26,420
Hotel Shilla Co., Ltd.	355	39,338
Hotung Investment Holdings	16,700	22,169
House Foods Group Inc	10,700	378,676

International Common Stock	Shares/Par Value	Base Market Value
Housing Development Finance	690,769	19,237,486
Howden Joinery Group PLC	614,773	4,352,091
Hoya Corp.	259,500	14,757,283
HSBC Bank PLC	117,501	693,661
HSBC Bank PLC	467,318	2,669,071
HSBC Bank PLC	450,028	10,355,678
HSBC Holdings PLC	2,831,815	26,570,978
Hsin Chong Group Holdings Ltd.	1,092,000	48,716
HT&E Ltd.	127,314	236,105
HTC Corp.	8,559	15,973
Hua Nan Financial Holdings Co.	1,428,009	831,368
Huadian Power International Corp Ltd	20,000	7,903
Huan Yue Interactive Holdings	116,000	14,934
Huaneng Power International, Inc.	43,715	28,975
Huaneng Renewables Corp.	52,000	17,299
Huatai Securities Co. Ltd.	468,800	745,735
Huazhu Group Ltd	123,436	5,183,078
Huber+Suhner AG	6,562	399,820
Hudbay Minerals Inc	118,000	660,800
Hudbay Minerals, Inc.	177,997	991,842
Hugo Boss AG	29,934	2,717,670
Huisheng International Holdings	360,000	10,324
Hulic Co., Ltd.	44,000	469,932
Human Holdings Co. Ltd.	3,000	42,793
Humana AB	3,275	22,221
Hung Hing Print Group Ltd.	230,000	51,010
Hunter Douglas NV	704	51,783
Hunting PLC	74,941	767,781
Huntsworth PLC	78,047	124,165
Huon Aquaculture Group Ltd	8,461	27,881
Hurxley Corp.	3,300	32,295
Husky Energy, Inc.	50,779	790,955
Husqvarna AB	60,076	570,944
Hutchison Port Holdings Trust	461,100	129,108
Hutchison Telecommunications Hong Kong Holdings Ltd.	616,000	217,492
Hyakugo Bank Ltd.	28,800	113,104
Hyakujushi Bank Ltd.	140,850	462,866
Hydro One Ltd.	45,817	697,991
Hyflux Ltd.	201,800	31,080
Hyosung Corp.	265	31,862
Hypermarcas SA	396,439	2,844,955
Hypoport AG	25,899	4,838,142
Hypop Investments Ltd.	2,674	19,966
Hysan Development Co.	90,795	506,895
Hyundai Dept Store Co.	192	19,898
Hyundai Development Co. Engineering & Construction	7,352	188,665
Hyundai Engineering & Construction	897	46,279
Hyundai Glovis Co., Ltd.	232	24,043
Hyundai Greenfood Co Ltd	3,437	43,945
Hyundai Heavy Industries	405	37,066
Hyundai Marine & Fire Insurance Co.	68,553	2,072,890
Hyundai Mobis Co., Ltd.	19,210	3,654,123
Hyundai Motor Co.	1,769	199,201
Hyundai Robotics Co., Ltd.	116	36,793
Hyundai Steel Co.	90,342	4,263,786
I.T. Ltd.	58,000	41,400
IAMGOLD Corp.	317,583	1,849,318
Iberdrola SA	3,815,356	29,507,408
Iberpapel Gestion SA	4,568	193,068
Ibiden Co., Ltd.	52,900	847,718
IBJ Leasing Co., Ltd.	12,900	341,236
ICA Gruppen AB	12,289	377,352
iCade	4,901	459,490
Ichigo Office REIT Investment	106	84,789
Ichiken Co Ltd	1,600	36,820
Ichiyoshi Securities Co Ltd	17,100	185,257
Icici Bank Ltd.	27,982	112,189
Icom Inc	1,600	39,059
Icon PLC	38,605	5,116,321
Idea Cellular Ltd.	23,410	20,142
Idemitsu Kosan Co., Ltd.	18,500	659,730
IFG Group PLC	10,589	18,545
IG Group Holdings PLC	118,193	1,343,542
IGG, Inc.	638,000	816,463
IGM Financial, Inc.	11,828	342,670
IHH Healthcare BHD	28,700	43,340

International Common Stock	Shares/Par Value	Base Market Value
IHI Corp.	20,700	721,365
Iida Group Holdings Co., Ltd.	21,300	410,943
Iino Kaiun Kaisha Ltd.	43,800	198,902
IJM Corp. BHD	28,300	12,540
IJT Technology Holdings Co.	11,800	94,813
Iliad SA	3,777	596,872
Ilika Resources Ltd.	96,853	800,039
Imagica Robot Holdings Inc	18,800	156,999
Imasen Electric Industrial	10,600	112,445
IMAX Corp.	415	9,192
IMCD NV	6,536	438,789
Imerys SA	5,194	419,950
IMF Bentham Ltd.	55,445	122,897
IMMOBEL	815	50,052
Immobiliare Grande Distribuzione SIIQ SpA	19,123	153,655
Immsi S.p.A	147,248	81,748
Imperial Brands PLC	134,898	5,025,958
Imperial Brands PLC	54,241	2,014,511
Imperial Holdings Ltd.	82,735	1,182,450
Imperial Metals Corp.	2,500	3,459
Imperial Oil Ltd.	42,124	1,399,383
Implenia AG	7,398	563,260
Inaba Denki Sangyo Co., Ltd.	8,900	363,987
Inaba Seisakusho Co., Ltd.	2,900	37,780
Inabata & Co., Ltd.	37,100	515,143
Inchcape PLC	800,600	8,249,827
Incitec Pivot Ltd.	243,478	653,014
Indah Kiat Pulp & Paper Corp Tbk PT	32,000	41,535
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS	23,594	43,519
Independence Group	376,679	1,430,509
Indiabulls Housing Finance Ltd.	242,863	4,037,378
Indian Oil Corp. Ltd.	16,679	37,976
Indigo Books & Music, Inc.	1,800	23,262
Indivior PLC	1,031,943	5,220,806
Indo Tambangraya Megah TBK PT	1,158,900	1,809,518
Indocement Tunggul Prakarsa	18,300	17,432
Indofood Agri Resources Ltd.	293,600	46,296
Indofood CBP Sukses Makmur TBK PT	29,850	18,435
Indofood Sukses Makmur TBK PT	1,219,100	565,737
Indorama Ventures - foreign	16,500	27,268
Indorama Ventures PCL	3,700	6,115
Indus Holding AG	10,055	626,901
Industria de Diseno Textil SA	400,938	13,697,056
Industrial & Commercial Bank of China	8,263,253	6,182,602
Industrial Alliance Insurance	123,364	4,759,377
Industrial Bank of Korea	21,814	301,423
Industrias Bachoco SAB de CV	184,657	894,268
Industrias Penoles SAB de CV	1,420	25,761
Industries Qatar	2,101	61,743
Industrivarden AB	24,170	469,297
Ines Corp.	13,100	125,483
Inficon Holding AG	252	128,290
Infineon Technologies AG	437,879	11,160,497
Infocom Corp	14,000	384,237
Infomart Corp.	601,800	7,997,559
Informa PLC	177,001	1,951,275
Infosys Ltd.	309,833	5,926,916
Infraestructura Energetica Nova SAB de CV (IEnova)	5,400	24,454
ING Groep NV	141,224	2,022,328
ING Groep NV CVA	1,734,003	24,958,481
ING Life Insurance Korea Ltd	381	14,307
Ingenico Group	11,738	1,055,263
Ingersoll Rand PLC	41,358	3,711,053
Inmobiliaria Colonial Socimi SA	13,993	154,635
Inner Mongolia Yitai Coal Co Ltd	18,500	25,234
Innogy SE	19,141	819,951
Innolux Corp.	14,950,777	5,369,599
Innotech Corp.	22,900	293,370
Inpex Corp.	273,700	2,840,411
InPlay Oil Corp	9,500	13,360
Insas Bhd	409,200	88,637
Insurance Australia Group	335,522	2,114,590
Intact Financial Corp.	19,827	1,405,502
Intek Group SpA	120,016	49,744
Intellex Co Ltd	2,500	21,780
Inter Pipeline Ltd.	52,000	974,024

International Common Stock	Shares/Par Value	Base Market Value
Inter RAO UES PJSC	360,000	23,370
Intercell AG	2,242	-
Intercontinental Hotels Group	25,861	1,611,550
Interfor Corp.	34,879	669,501
InterGlobe Aviation Ltd	45,372	721,820
Intermediate Capital Group	134,796	1,961,169
International Consolidated Airlines Group SA	86,338	758,248
International Consolidated Airlines Group SA	156,136	1,368,761
International Container Terminal Services, Inc.	6,850	9,922
International Ferro Metals	64,450	766
International Game Technology	722	16,779
International Games System Co Ltd	96,000	560,474
International Personal Finance	87,327	234,968
Internet Initiative Japan Inc	2,900	58,306
Interpark Holdings Corp.	38,268	97,001
Interserve PLC	59,900	50,218
Intertain Group Ltd/The	3,300	43,073
Intertek Group PLC	31,373	2,367,580
InterXion Holding NV	27,694	1,728,659
Intesa Sanpaolo	2,533,937	7,356,309
Intesa Sanpaolo SpA	2,661,279	3
Intrum Justitia AB	78,923	1,834,126
Inventec Co., Ltd.	29,000	22,781
Investec Ltd.	3,137	21,986
Investec PLC	309,031	2,201,011
Investec PLC	404,335	2,871,970
Investor AB	64,432	2,628,128
Invincible Investment Corp	3,400	1,531,711
Inwido AB	25,952	185,952
I-O DATA DEVICE, INC.	6,400	69,278
IOI Corp. BHD	18,900	21,242
IOI Properties Group BHD	7,666	3,036
IOOF Holdings Ltd.	34,020	225,970
IP Group PLC	33,163	55,517
IPE Group Ltd.	295,000	50,010
Ipsen	126,104	19,780,725
Ipsos	50,090	1,712,371
IRB Brasil Resseguros S/A	160,500	2,016,992
Iren S.p.A.	219,424	561,053
Iron Bridge Resources Inc	49,402	28,166
IRPC PCL - foreign	3,276,700	573,645
Is Yatirim Menkul Degerler AS	137,844	66,196
ISA - Interconexion Electrica SA	5,081	25,085
ISE Chemicals Corp.	400	11,068
Iseki & Co., Ltd.	9,400	167,777
iSelect Ltd.	67,012	40,352
Isetan Mitsukoshi Holdings Ltd.	48,500	606,004
Ishihara Chemical Co Ltd	2,100	42,601
Ishihara Sangyo Kaisha Ltd.	53,700	506,142
Ishizuka Glass Co. Ltd.	800	17,226
ISRA VISION AG	2,346	144,075
Israel Chemicals Ltd.	102,489	467,571
Israel Discount Bank	353,606	1,030,712
Israel Land Development Co.	2,452	23,090
Isras Investment Co Ltd	131	14,315
ISS A/S	305,188	10,487,774
Isuzu Motors Ltd.	340,700	4,526,159
Italiaonline	7,649	24,693
Italmobiliare S.p.A	5,404	132,498
Itau CorpBanca	1,965,868	19,268
ITC Ltd.	1,172,004	4,533,037
ITC Properties Group Ltd.	59,501	19,643
Itochu Corp.	867,100	15,715,282
Itochu Enex Co., Ltd.	24,600	240,081
Itochu Shokuhin Co., Ltd.	2,500	137,679
Itoki Corp.	26,200	152,566
ITV PLC	2,149,986	4,939,025
IVU Traffic Technologies AG	5,365	29,503
IwaiCosmo Holdings, Inc.	9,600	124,285
Iwaki & Co., Ltd.	44,000	172,798
Iwasaki Electric Co., Ltd.	4,900	71,002
Iwatani Corp	5,800	202,122
Iwatsu Electric Co., Ltd.	5,000	36,970
Iyo Bank Ltd.	42,300	279,543
Izumi Co. Ltd.	111,300	6,883,086
Izutsuya Co., Ltd.	4,400	13,983

International Common Stock	Shares/Par Value	Base Market Value
J D Wetherspoon PLC	45,060	749,580
J. Front Retailing Co., Ltd.	35,500	540,681
J. Sainsbury PLC	2,476,487	10,501,901
JACCS Co., Ltd.	12,400	268,229
Jackpotjoy PLC	7,857	99,687
Jacquet Metal Service	13,466	429,217
JAFCO Co., Ltd.	69,500	2,826,683
James Hardie Industries CDI	176,523	2,958,016
Janome Sewing Machine Co., Ltd.	30,300	193,401
Japan Airlines Co., Ltd.	622,100	22,061,200
Japan Airport Terminal Co.	6,200	290,507
Japan Asia Group Ltd.	12,800	54,198
Japan Cash Machine Co Ltd	4,100	45,899
Japan Display, Inc.	341,200	443,577
Japan Electronic Materials Corp	5,200	33,754
Japan Excellent Inc	145	186,805
Japan Exchange Group, Inc.	177,100	3,292,095
Japan Foundation Engineering Co Ltd	4,200	14,295
Japan Lifeline Co., Ltd.	159,600	3,922,098
Japan Material Co., Ltd.	267,000	4,131,612
Japan Oil Transportation Co Ltd	1,500	43,809
Japan Post Bank Co., Ltd.	57,800	673,155
Japan Post Holdings Co., Ltd.	222,100	2,432,242
Japan Prime Realty Investment	122	443,326
Japan Pulp & Paper Co., Ltd.	7,500	341,263
Japan Real Estate Investment	186	984,029
Japan Retail Fund Investment	370	666,745
Japan Securities Finance Co.	73,500	402,785
Japan Tobacco, Inc.	155,400	4,342,193
Japan Transcity Corp.	17,000	82,878
Japan Wool Textile Co., Ltd.	28,600	265,692
Japara Healthcare Ltd.	119,215	158,988
Japfa Ltd	79,200	36,884
Jardine Cycle & Carriage Ltd.	14,300	333,719
Jardine Lloyd Thompson Group PLC	11,342	191,671
Jardine Matheson Holdings Ltd.	30,800	1,123,584
Jardine Matheson Holdings Ltd.	102,800	6,486,680
Jasa Marga (Persero) TBK PT	20,492	5,977
Jastrzebska Spolka Weglowa SA	125,537	2,571,799
Jazz Pharmaceuticals PLC	420	72,366
JBCC Holdings, Inc.	17,600	187,178
JBS S.A.	1,124,572	2,718,334
JCDecaux Group SA	9,975	333,783
JCR Pharmaceuticals Co Ltd	10,000	607,593
JD Sports Fashion PLC	451,047	2,623,751
Jenoptik AG	31,683	1,242,175
Jeronimo Martins	35,244	509,015
JFE Holdings, Inc.	92,414	1,748,745
JG Summit Holdings, Inc.	322,780	302,413
JGC Corp.	29,700	598,746
Jiangsu Express Co. Ltd.	1,290,000	1,537,388
Jiangxi Copper Co. Ltd.	16,586	21,141
Jiayuan International Group Ltd	12,000	20,802
Jih Sun Financial Holdings Co Ltd	1,695,000	507,024
Jimoto Holdings, Inc.	101,900	154,554
JK Holdings Co., Ltd.	5,700	43,896
JM AB	113,527	2,030,440
JMS Co., Ltd.	13,500	82,025
Joban Kosan Co Ltd	2,700	44,754
Joel Jerusalem Oil Exploration	5,961	302,421
John Laing Group PLC	54,960	199,978
John Wood Group PLC	1,340,610	11,111,690
Johns Lyng Group Ltd	21,267	20,427
Johnson Controls International	176,154	5,892,351
Johnson Electric Holdings Ltd	533,000	1,552,371
Johnson Matthey PLC	27,433	1,310,745
J-Oil Mills, Inc.	6,700	240,744
Jollibee Foods Corp.	186,550	919,336
Joshin Denki Co., Ltd.	12,300	385,329
JP Morgan Structured Products - warrants - Anhui Conch Cement	833,700	4,218,522
JP Morgan Structured Products - warrants - Hangzhou Hikvision	917,200	5,145,492
JP Morgan Structured Products - warrants - Kweichow Moutai	39,560	4,369,615
JP Morgan Structured Products - warrants - Shanghai Inte	903,000	7,521,990
JSR Corp.	28,400	483,568
JSW Steel Ltd.	162,570	775,182
JTEKT Corp.	523,900	7,132,589

International Common Stock	Shares/Par Value	Base Market Value
Juki Corp.	206,800	2,083,590
Julius Baer Group Ltd.	31,405	1,843,279
Jumbo SA	1,311	21,613
Jungfraubahn Holding AG	2,378	352,048
Jupiter Fund Management	518,467	3,052,898
Juroku Bank Ltd.	5,200	137,365
Jurong Technologies Industrial Corp Ltd	362,000	-
Just Group PLC	804,891	1,434,588
JVC Kenwood Corp.	71,600	202,974
JXTG Holdings, Inc.	1,430,900	9,949,706
Jyske Bank	91,548	5,021,045
K & O Energy Group, Inc.	8,400	141,738
K&S AG	159,909	3,948,744
K1 Ventures Ltd.	58,000	32,329
KAB Distribution, Inc.	58,485	4
Kadokawa Dwango Corp.	26,900	297,499
Kaga Electronics Co., Ltd.	33,500	795,725
Kaisa Group Holdings Ltd	24,000	10,248
Kajima Corp.	789,000	6,111,696
Kakaku.com., Inc.	18,700	422,402
Kakao Corp.	543	55,786
Kakao M Corp	30,647	2,474,859
Kaken Pharmaceutical Co., Ltd.	85,500	4,392,137
Kalbe Farma TBK PT	263,500	22,433
Kamada Ltd	11,292	58,086
Kamei Corp.	13,400	184,732
Kamigumi Co., Ltd.	16,590	344,935
Kanaden Corp.	8,900	110,723
Kanagawa Chuo Kotsu Co., Ltd.	1,700	57,171
Kanamoto Co Ltd	69,600	2,202,392
Kandenko Co., Ltd.	13,200	144,912
Kaneka Corp.	380,000	3,406,672
Kaneko Seeds Co., Ltd.	6,500	98,939
Kanematsu Corp.	15,700	226,928
Kanematsu Electronics Ltd.	4,100	150,282
Kangwon Land, Inc.	70,763	1,660,343
Kansai Electric Power Co., Inc.	700,500	10,219,907
Kansai Mirai Financial Group Inc	33,241	251,787
Kansai Paint Co., Ltd.	27,000	561,134
KAO Corp.	232,800	17,759,762
KappAhl AB	91,259	328,118
Kardemir Karabuk Demir - D	2,184,194	2,102,571
Kardex AG	2,408	333,208
KAS Bank NV CVA	17,848	203,800
Kasai Kogyo Co., Ltd.	11,500	142,238
Kasikornbank PCL - foreign	1,951,500	11,427,437
Kasikornbank PCL - NVDR	429,300	2,513,861
Katakura Industries Co Ltd	10,100	118,630
Kathmandu Holdings Ltd	23,484	46,501
Kathmandu Holdings Ltd.	29,706	58,527
Kato Sangyo Co., Ltd.	3,600	123,180
Kato Works Co., Ltd.	4,500	112,942
Kaufman & Broad SA	2,402	113,244
Kawada Technologies, Inc.	21,800	1,411,150
Kawagishi Bridge Works	600	21,965
Kawai Musical Instruments Manufacturing Co., Ltd.	1,400	65,093
Kawasaki Heavy Industries	20,600	607,223
Kawasaki Kisen Kaisha Ltd	17,300	319,714
Kawasumi Laboratories, Inc.	14,000	98,461
KB Financial Group, Inc.	215,653	10,216,670
KBC Groep NV	108,668	8,389,000
KCC Corp.	72	21,190
KDDI Corp.	893,700	24,455,421
Keck Seng Investments	38,000	32,452
Keihan Holdings Co., Ltd.	13,800	495,238
Keihanshin Building Co., Ltd.	13,600	112,223
Keihin Co., Ltd.	1,600	23,126
Keihin Corp.	103,800	2,105,707
Keikyu Corp.	33,700	552,514
Keio Corp.	14,400	696,827
Keisei Electric Railway Co.	64,850	2,227,728
Keiyo Bank Ltd.	130,000	557,487
Keiyo Co Ltd	15,000	74,482
KEL Corp	2,700	28,569
Keller Group PLC	40,818	546,444
Kelt Exploration Ltd.	5,565	37,778

International Common Stock	Shares/Par Value	Base Market Value
Kemira Oyj	78,742	1,047,143
Kendrion NV	1,022	41,763
Kenon Holdings Ltd.	5,599	85,012
KEPCO Plant Service & Engineering Co.	282	9,020
Keppel Corp. Ltd.	407,700	2,137,921
Keppel Telecommunications & Transportation Ltd	33,200	35,550
Kering	30,016	16,947,857
Kerry Group PLC	22,143	2,316,435
Kerry Logistics Network Ltd.	587,500	819,233
Kerry Properties Ltd.	147,567	706,287
Kerur Holdings Ltd.	1,897	49,491
Kesko Oyj A Shares	7,745	440,378
Kesko Oyj B Shares	44,679	2,733,445
Keyence Corp.	44,400	25,077,091
Keyera Corp.	29,038	807,488
KGHM Polska Miedz SA	1,667	39,182
KIA Motors Corp.	2,981	82,516
Kier Group PLC	11,152	141,345
Kikkoman Corp.	19,900	1,004,297
Kimberly Clark de Mexico	18,894	32,269
Kimoto Co Ltd	18,300	47,747
Kimura Chemical Plants Co Ltd	7,900	29,456
Kimura Unity Co., Ltd.	300	3,055
Kinaxis, Inc.	71,471	4,808,380
Kindred Group PLC	674,708	8,507,385
King Co Ltd	4,800	22,188
Kingboard Chemical Holdings	1,090,000	3,987,407
Kingboard Laminates Holdings Ltd	475,500	587,295
Kingdee International Software	1,360,000	1,391,992
Kingfisher PLC	4,289,824	16,821,018
Kingmaker Footwear Holdings Ltd.	72,000	18,263
King's Town Bank Co Ltd	818,000	877,334
Kingsgate Consolidated Ltd.	117,108	24,227
Kingsoft Corp. Ltd.	279,282	847,231
Kingspan Group PLC	3,595	179,982
Kingsway Financial Services	4,275	11,667
Kinki Sharyo Co., Ltd.	1,200	26,099
Kinnevik AB	47,840	1,641,191
Kinross Gold Corp.	181,672	683,626
Kintetsu Group Holdings Co., Ltd.	25,100	1,024,259
Kintetsu World Express, Inc.	5,400	111,496
KION Group AG	10,233	736,447
Kirin Holdings Co., Ltd.	632,630	16,923,060
Kissei Pharmaceutical Co. Ltd.	30,800	835,589
Kita Nippon Bank Ltd.	4,500	108,432
Kitagawa Iron Works Co., Ltd.	5,600	132,208
Kitano Construction Corp.	25,000	103,823
Kito Corp.	10,600	203,933
Kitz Corp.	23,400	192,034
Kiyo Bank Ltd.	38,200	630,085
Klabin SA	8,100	41,264
Klepierre	84,401	3,177,993
Kloeckner & Co. SE	51,048	538,198
Knight Therapeutics Inc	14,185	86,806
Know It AB	6,590	126,997
KNT CT Holdings Co., Ltd.	9,600	134,512
Koa Corp.	7,000	175,750
Koatsu Gas Kogyo Co., Ltd.	13,000	113,962
Kobayashi Pharmaceutical Co.	45,800	3,957,080
Kobe Steel Ltd.	42,132	385,698
KOC Holding AS	591,263	1,835,275
Koenig & Bauer AG	962	69,525
Koh Brothers Group Ltd.	47,000	9,824
Koh Young Technology Inc	47,950	4,388,425
Kohnan Shoji Co., Ltd.	71,800	1,671,757
Kohsoku Corp.	2,600	31,642
Koike Sanso Kogyo Co., Ltd.	1,300	33,449
Koito Manufacturing Co., Ltd.	14,800	978,071
Kojima Co., Ltd.	22,700	109,437
Kokuyo Co., Ltd.	115,500	2,051,086
KOMAIHALTEC Inc	700	14,282
Komatsu Ltd.	130,700	3,738,163
Komatsu Seiren Co., Ltd.	11,100	97,506
Komatsu Wall Industry Co., Ltd.	5,700	105,339
Komehyo Co., Ltd.	5,200	92,390
Komerani banka, a.s.	940	39,466

International Common Stock	Shares/Par Value	Base Market Value
Komeri Co., Ltd.	15,800	401,116
Komori Corp.	4,200	48,914
Konaka Co., Ltd.	22,200	104,421
Konami Holdings Corp.	182,899	9,312,963
Kondotec Inc	1,300	12,007
Kone Oyj B Shares	47,015	2,396,602
Konecranes OYJ	100,936	4,164,744
Kongsberg Automotive ASA	147,671	169,587
Kongsberg Gruppen ASA	3,173	67,428
Konica Minolta, Inc.	607,000	5,638,992
Koninklijke Ahold NV	1,468,140	35,148,186
Koninklijke BAM Groep NV	197,370	830,504
Koninklijke DSM NV	116,658	11,729,898
Koninklijke KPN NV	477,338	1,298,547
Koninklijke Philips NV	136,037	5,785,385
Koninklijke Volkerwessels NV	34,724	892,735
Konishi Co., Ltd.	7,300	118,300
Konoike Transport Co., Ltd.	11,400	172,083
Korea Aerospace Industries	865	31,977
Korea Electric Power Corp.	244,208	7,011,804
Korea Gas Corp.	241	13,883
Korea Investment Holdings Co.	62,707	4,731,861
Korea Zinc Co., Ltd.	7,121	2,466,313
Korean Air Lines Co., Ltd.	599	15,183
Korian	24,981	843,497
Kosaido Co., Ltd.	8,200	37,608
Kose Corp.	46,200	9,956,159
Koshidaka Holdings Co. Ltd.	116,400	1,712,924
Kowloon Development Co. Ltd.	405,000	455,825
KrisEnergy Ltd.	143,900	10,026
Krosaki Harima Corp.	2,700	154,056
Kroton Educacional SA	1,603,912	3,885,341
KRS Corp.	3,000	74,888
Krung Thai Bank - NVDR	501,200	252,642
K's Holdings Corp	46,900	487,355
KSB AG	92	37,649
KT Corp.	416	10,227
KT&G Corp.	46,595	4,473,454
KU Holdings Co., Ltd.	4,000	34,487
Kuala Lumpur Kepong BHD	5,100	30,503
Kubota Corp.	139,300	2,192,027
Kudelski SA	7,187	67,314
Kuehne & Nagel International AG	7,671	1,152,639
Kumba Iron Ore Ltd	767	16,495
Kumho Petro Chemical Co., Ltd.	233	24,356
Kumiai Chemical Industry Co.	27,900	218,888
Kunimine Industries Co Ltd	3,200	30,855
Kunlun Energy Co., Ltd.	38,000	33,275
Kura Corp	1,300	86,381
Kurabo Industries Ltd.	193,000	609,850
Kuraray Co., Ltd.	48,500	668,180
Kureha Corp.	7,800	557,721
Kurimoto Ltd.	5,800	102,265
Kurita Water Industries Ltd.	13,400	382,287
Kuriyama Corp.	3,300	57,858
Kusuri no Aoki Holdings Co Ltd	72,800	4,843,913
Kvaerner ASA	297,901	627,937
KWG Property Holding, Ltd	14,500	18,223
KYB Co., Ltd.	11,300	514,170
Kyocera Corp.	71,700	4,043,785
Kyodo Printing Co., Ltd.	5,800	150,177
Kyoei Steel Ltd.	12,400	234,645
Kyokuto Boeki Kaisha Ltd.	14,000	54,602
Kyokuto Kaihatsu Kogyo Co.	17,800	271,905
Kyorin Holdings, Inc.	52,100	1,081,840
Kyoritsu Printing Co. Ltd.	11,600	39,063
Kyosan Electric Manufacturing Co., Ltd.	17,200	106,525
Kyowa Electronic Instruments	9,400	35,643
Kyowa Exeo Corp.	303,800	7,978,641
Kyowa Hakko Kirin Co., Ltd.	35,400	713,657
Kyowa Leather Cloth Co., Ltd.	6,900	63,166
Kyungdong Pharm Co Ltd	7,846	85,887
Kyushu Electric Power Co., Inc.	53,000	591,414
Kyushu Financial Group, Inc.	62,143	300,154
Kyushu Leasing Service Co Ltd	2,200	15,314
Kyushu Railway Co.	155,800	4,768,311

International Common Stock	Shares/Par Value	Base Market Value
La Doria S.p.A.	883	10,907
LAC Co Ltd	25,700	398,847
LafargeHolcim Ltd.	45,530	2,218,381
LafargeHolcim Ltd.	22,891	1,109,947
Lagardere SCA	32,996	871,039
Lai Sun Development Co Ltd	156,558	261,414
Lai Sun Garment International Ltd	154,415	231,068
Laird PLC	62,823	165,801
Lamprell PLC	101,286	126,234
Lancashire Holdings Ltd.	111,395	833,883
Land & Houses PCL	30,100	10,267
Land Securities Group PLC	105,001	1,326,528
Langham Hospitality Investments and Langham Hospitality Investments Ltd	56,500	23,189
Lanxess AG	23,053	1,797,958
Lar Espana Real Estate Socimi SA	36,210	404,168
Largan Precision Co., Ltd.	81,949	12,068,518
Larsen & Toubro Ltd.	33,811	629,191
Lasertec Corp	17,700	498,569
Lastminute.com NV	489	6,476
Latam Airlines Group SA	3,812	37,766
Latecoere	33,244	177,768
Laurent Perrier Group	124	13,870
Laurentian Bank of Canada	29,736	1,014,069
Lawson, Inc.	7,400	462,312
Le Noble AGE	1,934	121,934
Lee & Man Paper Manufacturing	5,371,000	5,435,729
LEG Immobilien AG	26,727	2,904,573
Legal & General Group PLC	846,930	2,974,305
Legend Holdings Corp	3,900	11,881
Legrand SA	38,225	2,807,203
Lendlease Group	735,657	10,767,528
Lenovo Group Ltd.	80,000	43,337
Leonardo S.p.A.	450,649	4,454,432
Leoni AG	24,564	1,247,567
Leopalace21 Corp.	117,500	643,908
LF Corp.	95,592	2,410,171
LG Chem Ltd.	16,128	4,826,100
LG Corp.	1,050	67,927
LG Display Co., Ltd.	55,767	915,690
LG Electronics, Inc.	1,217	90,633
LG Household & Health Care	107	134,026
LG Innotek Co., Ltd.	141	18,281
Li & Fung Ltd.	851,676	312,643
Lian Beng Group Ltd.	161,200	59,704
Liberbank SA	317,914	162,577
Liberty Holdings Ltd.	1,516	12,866
Liberty Latin America Ltd	240	4,589
Liberty Latin America Ltd	820	15,892
LIC Housing Finance Ltd.	3,258	22,264
Liechtenstein Landesbank	6,630	407,301
Life Healthcare Group Holdings Ltd.	14,101	25,597
Linamar Corp.	7,100	312,023
Lindab International AB	43,414	318,350
Linde AG	26,295	6,275,231
Line Corp.	10,300	429,147
Link REIT	677,598	6,188,287
Lion Corp.	31,228	572,318
Lion Industries Corp. Bhd	736,100	156,714
Lion Travel Service Co Ltd	36,000	132,837
Lions Gate Entertainment Corp. - A	407	10,102
Lions Gate Entertainment Corp. - B	713	16,727
Lippo Ltd.	151,000	72,561
LISI	2,264	85,776
Lite-On Technology Corp.	391,740	474,120
Liu Chong Hing Investment	146,000	230,758
Livanova PLC	1,976	197,244
Lixil Group Corp.	38,500	770,243
Lloyds Banking Group PLC	47,506,821	39,545,531
Loblaw Companies Ltd.	165,909	8,525,940
Loblaw Cos Ltd	38,500	1,977,360
Localiza Rent a Car	6,129	37,802
Logan Property Holdings Co Ltd	532,000	720,142
Logitech International	30,600	1,345,790
Lojas Renner S.A.	958,763	7,318,935
London Stock Exchange Group	166,342	9,818,902
Longfor Properties	18,000	48,525

International Common Stock	Shares/Par Value	Base Market Value
Lonza Group AG	46,661	12,382,470
Look, Inc.	4,600	56,605
Lookers PLC	101,503	145,266
L'Oreal	42,298	10,444,938
Lotte Chemical Corp.	6,073	1,896,280
Lotte Confectionery Co., Ltd.	344	17,686
Lotte Shopping Co.	10,365	1,953,028
Low & Bonar PLC	212,799	136,260
Low Keng Huat Singapore Ltd.	16,000	7,158
LPP SA	423	958,655
LSL Property Services PLC	3,182	11,217
Lucas Bols NV	1,445	29,018
Lucky Cement	1,200	5,019
Lukoil PJSC	3,724	257,492
Luks Group Vietnam Holdings	74,000	23,109
LUM Chang Holdings Ltd.	39,000	9,868
Lundbergs AB	10,589	325,743
Lundin Mining Corp.	201,373	1,119,037
Lundin Petroleum AB	39,301	1,255,119
Lung Kee Bermuda Holdings Ltd.	44,000	22,377
Lupin Ltd.	225,796	2,985,787
Luxottica Group S.p.A	24,163	1,558,969
Luye Pharma Group Ltd	13,500	13,852
Luzerner Kantonalbank AG	853	442,414
LVMH Moet Hennessy Louis Vuitton SE	39,484	13,147,596
LyondellBasell Industries	83,606	9,184,119
M. Dias Branco S.A.	1,080	10,499
M3, Inc.	155,300	6,190,128
M6 Metropole Television	12,648	252,962
Mabuchi Motor Co., Ltd.	6,200	294,985
MACA Ltd.	95,604	84,764
MacMahon Holdings Ltd.	292,707	46,497
Macnica Fuji Electronics Holdings	22,650	380,550
Macquarie Group Ltd.	237,307	21,680,078
Macquarie Mexico Real Estate Management SA de CV	901,375	903,404
Macronix International	2,068,000	2,943,772
Maeda Corp.	247,100	2,842,102
Maeda Road Construction Co.	13,000	247,289
Maezawa Industries Inc	7,300	29,723
Maezawa Kasei Industries Co.	5,700	63,914
Maezawa Kyuso Industries Co.	4,700	82,658
Magazine Luiza SA	900	29,940
Magna International, Inc.	249,571	14,506,214
MagnaChip Semiconductor Corp	16,600	170,150
Magnesita Refratarios SA	1,500	24,718
Magnificent Hotel Investment	886,000	21,457
Magnitogorsk Iron & Steel	1,098,350	747,794
Magnitogorsk Iron & Steel Works PJSC	26,800	18,246
Mahindra & Mahindra Financial Services	3,097	21,335
Mahindra & Mahindra Ltd.	8,460	110,709
Maire Tecnimont S.p.A.	103,630	465,824
Maisons du Monde SA	95,874	3,530,516
Major Drilling Group International	6,367	33,591
Makalot Industrial Co Ltd	111,000	498,778
Makino Milling Machine Co.	348,000	2,708,220
Makita Corp.	30,800	1,380,599
Malayan Banking BHD	2,844,162	6,336,789
Malaysia Airports Holdings BHD	1,066,792	2,323,993
Mallinkrodt PLC	80,520	1,502,503
Mamiya-Op Co., Ltd.	1,700	17,497
Man Group PLC	1,203,753	2,806,625
MAN SE	4,989	564,725
Management Consulting Group	68,905	2,502
Management Consulting Group PLC	134,814	4,895
Mandalay Resources Corp.	17,800	2,639
Mandom Corp	7,100	221,144
Manila Electric Co	2,990	19,923
Manitok Energy, Inc.	1,962	52
Manitou BF	4,217	158,785
Manulife Financial Corp.	613,206	11,010,624
Manutan International	431	37,238
Manz AG	844	34,637
MAPFRE SA	3,474,224	10,485,618
Maple Leaf Foods Inc	3,700	93,495
Marico Ltd.	5,295	25,584
Marine Harvest	110,861	2,206,230

International Common Stock	Shares/Par Value	Base Market Value
Marks & Spencer Group PLC	948,356	3,694,851
Mars Engineering Corp	1,300	30,597
Marshalls PLC	24,082	129,721
Marston's PLC	484,791	636,845
Martinrea International, Inc.	328,308	3,519,056
Marubeni Corp.	1,205,900	9,200,615
Marubun Corp.	11,400	85,527
Marudai Food Co., Ltd.	61,000	277,561
Marufuji Sheet Piling Co Ltd	600	14,241
Marui Group Co., Ltd.	494,500	10,419,925
Maruichi Steel Tube Ltd.	7,200	244,084
Maruka Machinery Co., Ltd.	3,000	51,948
Maruti Suzuki India Ltd.	38,901	5,005,094
Maruwa Co., Ltd.	4,300	344,730
Maruyama Mfg Co., Inc.	2,300	37,709
Maruzen Chi Holdings Co., Ltd.	8,100	28,959
Maruzen Showa Unyu Co., Ltd.	43,000	196,434
Mason Group Holdings Ltd	1,180,000	19,703
Masonite International Corp.	4,722	339,276
Masraf Al Rayan	4,534	43,497
Massimo Zanetti Beverage Group SpA	4,547	38,383
Master Glory Group Ltd.	1,110,190	7,641
Masterlink Securities Corp	2,073,000	730,923
Matahari Department Store TBK PT	28,915	17,757
Matas A/S	3,939	31,974
Matsuda Sangyo Co., Ltd.	8,400	123,916
Matsui Construction Co., Ltd.	9,500	81,736
Matsumotokiyoshi Holdings Co.	47,700	2,142,441
Mavi Giyim Sanayi Ve Ticaret AS	19,576	166,822
Max Co., Ltd.	10,300	130,372
Max Financial Services Ltd.	461,896	2,942,341
Maxar Technologies Ltd	400	20,208
Maxis BHD	28,000	37,846
Maxvalu Nishinohon Co., Ltd.	1,000	16,305
Maxvalu Tokai Co., Ltd.	3,500	77,511
Mayne Pharma Group Ltd	334,257	214,860
Mazda Motor Corp.	81,200	996,994
mBank S.A.	157	16,765
MCB Bank Ltd.	4,600	7,468
McCarthy & Stone PLC	41,788	54,122
McColl's Retail Group PLC	12,685	35,002
McDermott International Inc	122,739	2,411,821
McDonald's Holdings Co. Japan	10,800	550,896
MCH Group AG	507	25,173
MCJ Co., Ltd.	210,800	1,611,950
McPherson's Ltd.	54,305	68,410
MDC Partners, Inc.	389	1,789
Mears Group PLC	62,370	280,793
Mebuki Financial Group, Inc.	113,900	382,529
Mediaset Espana Comunicacion S.A.	502,430	4,236,515
Mediatek, Inc.	1,207,815	11,884,629
Medibank Private Ltd.	393,611	849,193
MediClinic International PLC	54,473	378,720
Mediobanca S.p.A	629,420	5,851,112
Medipal Holdings Corp.	43,700	879,011
Mediterranean Towers Ltd	6,907	12,453
Medivir AB	5,808	21,360
Medtronic PLC	279,903	23,962,496
Medusa Mining Ltd.	106,994	39,526
Medy Tox, Inc.	8,459	5,823,769
MEG Energy Corp.	153,949	1,282,665
Mega Financial Holding Co., Ltd.	2,407,032	2,123,724
Megaworld Corp.	149,200	11,966
Meggitt PLC	1,378,535	8,978,117
Meidensha Corp.	375,000	1,354,218
Meiji Electric Industries Co Ltd	1,000	17,135
Meiji Holdings Co., Ltd.	16,700	1,408,189
Meiji Shipping Co Ltd	3,400	12,063
Meisei Industrial Co., Ltd.	18,400	134,057
Meitav Dash Investments Ltd	5,710	16,753
Meitec Corp.	27,100	1,301,602
Meitu Inc	21,500	18,772
Meiwa Corp.	12,000	51,894
Meiwa Estate Co., Ltd.	12,100	72,099
Mekonomen AB	6,376	88,235
Melco Holdings Inc	2,800	103,769

International Common Stock	Shares/Par Value	Base Market Value
Melco International Development	1,281,000	3,943,196
Melcor Developments Ltd.	6,096	69,698
Melexis NV	57,809	5,365,847
Melia Hotels International	62,778	860,501
Mellanox Technologies Ltd	34,510	2,909,193
Melrose Industries PLC	745,508	2,093,515
Menicon Co Ltd	24,400	654,250
Menorah Mivtachim Holdings Ltd.	15,232	163,574
Mercadolibre, Inc.	(9,291)	(2,777,359)
Merck KGaA	53,675	5,240,321
Meridian Energy Ltd.	193,589	408,937
Merlin Entertainment	104,145	531,703
Merlin Properties Socimi SA	93,537	1,360,200
Mersen S.A. (ex Carbone Lorraine)	19,795	788,108
METabolic EXplorer SA	2,259	5,882
Metall Zug AG	56	177,370
Metallurgical Corp of China Ltd	42,000	12,420
Metcash Ltd.	2,036,830	3,927,819
Methanex Corp.	90,518	6,399,623
Methanex Corp.	9,496	671,062
Metlifecare Ltd.	21,160	89,683
Metro AG	248,284	2,069,193
METRO AG	190,544	2,354,842
Metro Bank PLC	159,072	6,796,082
Metro Holdings Ltd.	221,100	184,858
Metro Pacific Investments Co.	2,163,900	186,517
Metro Performance Glass Ltd.	7,464	4,700
Metro, Inc.	34,643	1,176,932
Metrodata Electronics Tbk PT	17,200	918
Metropolitan Bank & Trust	1,594,964	2,193,664
Metsa Board Oyj	120,083	1,358,567
Metso Oyj	15,143	507,422
Mexichem SAB de CV	1,128,390	3,294,050
MGI Coutier	2,493	75,969
MGM China Holdings Ltd.	126,712	293,949
Michael Hill International Ltd	5,347	3,832
Michelin (CGDE)	118,629	14,446,108
Michinoku Bank Ltd.	9,300	152,474
Micro Focus International PLC	1	17
Micro Focus International PLC	59,010	1,031,112
Micro Star International Co.	8,000	24,718
Microgen PLC	4,753	27,611
Microport Scientific Corp.	234,000	282,752
Midas Holdings Ltd.	933,600	131,464
Midea Group Co Ltd	540,623	4,264,552
Mie Kotsu Group Holdings, Inc.	7,200	35,166
Migdal Insurance & Financial	62,355	53,777
Mikuni Corp.	21,000	105,033
Millennium & Copthorne Hotel	125,114	875,464
Millicom International Cellular - SDR	9,193	543,606
Mimasu Semiconductor Industry Co.	6,400	103,079
Mimecast Ltd	12,235	504,204
Mindtree Ltd	3,309	47,637
Minebea Mitsumi, Inc.	153,500	2,597,021
Mineral Resources Ltd.	551,057	6,518,445
Ming Fai International Holdings Ltd.	30,000	4,092
Ministop Co., Ltd.	5,100	102,907
Minor International PCL - foreign	3,397,258	3,332,656
Minor International PCL - NVDR	27,220	26,702
Minori Solutions Co., Ltd.	700	10,080
Minth Group Ltd.	102,000	430,989
Miquel y Costas	2,397	90,395
Mirae Asset Daewood Co., Ltd.	4,973	38,017
Miraal Co Ltd	2,000	22,065
Mirait Holdings Corp.	10,644	164,900
Miramar Hotel & Investment Co.	89,000	167,893
Miroku Jyoho Service Co Ltd	8,600	216,621
Mirvac Group	529,407	848,800
Misawa Homes Co., Ltd.	10,800	89,703
MISC Berhad	13,300	19,492
Misumi Group, Inc.	244,244	7,122,359
MiTAC Holdings Corp.	1,922,000	2,083,477
Mitani Corp.	3,500	156,096
Mitani Sangyo Co., Ltd.	2,000	6,229
Mitchells & Butlers PLC	159,855	549,571
Mitie Group PLC	438,000	903,836

International Common Stock	Shares/Par Value	Base Market Value
Mito Securities Co., Ltd.	33,900	122,727
Mitsuba Corp.	15,800	126,668
Mitsubishi Chemical Holdings	1,038,194	8,692,467
Mitsubishi Corp.	738,554	20,523,353
Mitsubishi Electric Corp.	1,043,900	13,896,362
Mitsubishi Estate Co., Ltd.	226,800	3,966,159
Mitsubishi Gas Chemical Co.	383,135	8,682,064
Mitsubishi Heavy Industries	44,100	1,604,903
Mitsubishi Kakoki Kaisha Ltd	2,500	45,005
Mitsubishi Logistics Corp.	16,500	356,471
Mitsubishi Materials Corp.	16,163	444,331
Mitsubishi Motors Corp.	96,300	767,687
Mitsubishi Paper Mills Ltd.	21,200	120,771
Mitsubishi Shokuhin Co., Ltd.	4,300	114,755
Mitsubishi Steel Manufacturing Co., Ltd.	8,600	167,008
Mitsubishi Tanabe Pharma Corp.	61,700	1,066,165
Mitsubishi UFJ Financial Group	4,514,152	25,720,050
Mitsubishi UFJ Lease & Financing	67,500	415,000
Mitsuboshi Belting Co., Ltd.	8,000	100,537
Mitsui & Co., Ltd.	401,400	6,695,134
Mitsui Chemicals, Inc.	26,600	708,437
Mitsui Engineering & Shipbuilding Co., Ltd.	47,100	617,851
Mitsui Fudosan Co., Ltd.	492,300	11,884,713
Mitsui High-Tec, Inc.	7,400	94,066
Mitsui Home Co., Ltd.	42,000	253,293
Mitsui Matsushima Co., Ltd.	4,200	62,603
Mitsui O.S.K. Lines Ltd.	17,148	413,044
Mitsui Soko Holdings Co., Ltd.	64,000	199,341
Mitsui Sugar Co., Ltd.	2,800	86,832
Mitsuuroko Holdings Co., Ltd.	17,400	139,338
Mixi, Inc.	19,500	493,640
Miyaji Engineering Group, Inc.	2,600	49,059
Miyazaki Bank Ltd.	9,000	274,635
Miyoshi Oil & Fat Co., Ltd.	4,700	57,114
Mizrahi Tefahot Bank Ltd.	175,510	3,220,556
Mizuho Financial Group, Inc.	6,320,600	10,642,278
Mizuno Corp.	23,600	882,084
MJ Gleeson PLC	8,405	88,108
MLP AG	76,538	476,299
MMA Offshore Ltd.	372,168	70,119
MMC Norilsk Nickel PJSC	753	136,375
MMC Norilsk Nickel PJSC	62,029	1,113,421
MMG Ltd	900,000	629,792
MMI Holdings Ltd.	13,069	16,848
Mobimo Holding AG	2,821	696,052
Mochida Pharmaceutical Co.	5,100	371,570
Modec Inc	2,100	58,204
Modern Dental Group Ltd	50,000	11,918
MOL Hungarian Oil & Gas PLC	339,608	3,279,296
Momentum Group AB	14,265	176,359
Monash IVF Group Ltd.	39,094	31,195
Moncler S.p.A	265,225	12,076,880
Mondi Ltd.	1,480	40,124
Mondi PLC	158,635	4,295,572
MONETA Money Bank, a.s.	7,734	26,484
Money Partners Group Co Ltd	3,100	10,859
Money3 Corp Ltd.	63,227	91,095
Mongolian Mining Corp	1,261,500	20,582
Monotaro Co., Ltd.	188,265	8,328,430
Morgan Sindall Group PLC	53,436	1,014,493
Morinaga & Co., Ltd.	51,200	2,454,494
Morinaga Milk Industry Co.	22,800	852,183
Morito Co., Ltd.	6,900	62,045
Mory Industries, Inc.	6,400	179,985
Moscow Exchange MICEX-RTS PJSC	17,792	30,926
Mota-Engil SGPS SA	39,672	133,167
Mothercare PLC	37,312	14,692
Motherson Sumi Systems Ltd.	7,606	31,472
Mount Gibson Iron Ltd.	332,015	106,710
MQ Holding AB	15,580	24,730
Mr. Bricolage	1,453	24,090
Mr. Max Corp.	10,900	67,113
Mr. Price Group Ltd.	338,598	5,589,507
MS&AD Insurance Group Holdings	143,103	4,449,481
MTN Group Ltd.	19,527	153,723
MTR Corp.	208,749	1,154,772

International Common Stock	Shares/Par Value	Base Market Value
MTU Aero Engines AG	21,043	4,044,019
Muenchener Rueckver AG	72,735	15,375,089
Multiplan Empreendimentos Imobiliarios SA	1,207	17,882
Murakami Corp.	2,000	52,634
Murata Manufacturing Co., Ltd.	25,600	4,303,453
Musashino Bank Ltd.	17,400	516,824
Muto Seiko Co	2,400	15,341
Mutoh Holdings Co., Ltd.	500	10,743
My EG Services Bhd	4,968,800	1,187,001
Myer Holdings Ltd.	986,446	269,669
Mylan NV	85,987	3,107,570
MYOB Group Ltd	874,000	1,866,231
MyState Ltd.	17,828	65,993
N. Brown Group PLC	56,139	125,481
Nabtesco Corp.	15,323	471,732
Nachi Fujikoshi Corp.	3,600	161,044
Nadex Co Ltd	1,500	13,569
NAFCO Co., Ltd.	4,000	66,628
Nagano Bank Ltd.	4,400	73,409
Nagano Keiki Co., Ltd.	4,000	44,057
Nagase & Co., Ltd.	46,200	722,416
Nagoya Railroad Co., Ltd.	26,600	686,823
Nakabayashi Co., Ltd.	10,500	66,262
Nakanishi Inc	28,800	653,925
Nakanishi Manufacturing Co Ltd	1,900	20,841
Nakano Corp.	6,500	38,496
Nakayama Steel Works Ltd.	11,100	67,242
Nakayo Inc	1,400	23,143
Nam Cheong Ltd.	359,900	5,279
Nan Ya Plastics Corp.	1,453,292	4,156,553
Nanosonics Ltd.	280,199	654,199
Nanto Bank Ltd.	13,800	351,837
Nanya Technology Corp.	860,000	2,346,852
Naphtha Israel Petroleum Corp.	2,780	16,267
Narasaki Sangyo Co., Ltd.	9,000	33,964
Naspers Ltd.	129,531	32,935,014
National Australia Bank Ltd.	383,644	7,769,510
National Bank of Canada	100,900	4,859,344
National Bank of Canada	228,045	10,942,415
National Bank of Greece	6,830,516	2,097,418
National Express Group PLC	285,843	1,515,576
National Grid PLC	1,043,259	11,547,813
Natixis	815,676	5,788,340
Natura Cosmeticos SA	2,255	17,742
NAVER Corp.	318	217,707
Navigator Co. SA	323,436	1,925,902
Navigator Global Investments Ltd	46,312	182,722
NCC Group PLC	7,541	20,390
NCSOFT Corp.	9,655	3,214,002
NDS Co., Ltd.	3,600	195,007
NEC Capital Solutions Ltd.	13,500	235,106
NEC Corp.	37,499	1,029,179
NEC Networks & System Integration Corp.	100,800	2,268,717
Nedbank Group Ltd.	2,473	45,031
Nemetschek SE	40,746	4,904,778
Neopost SA	61,458	1,651,807
NEPI Rockcastle PLC	59,270	529,554
Neste Oyj	190,560	14,951,222
Nestle India Ltd.	272	38,965
Nestle Malaysia Bhd	700	25,560
Nestle SA	698,848	54,122,978
Net Insight AB	28,982	13,607
Net One Systems Co., Ltd.	76,600	1,317,411
Netcare Ltd.	14,842	29,909
NetEnt AB	106,460	570,024
Netmarble Games Corp.	304	41,597
Neto Me Holdings Ltd.	427	34,563
Neturen Co., Ltd.	15,600	136,050
Netwealth Group Ltd	12,130	73,670
Nevsun Resources Ltd.	154,942	538,283
New China Life Insurance Co.	9,615	40,014
New Gold, Inc.	272,654	567,921
New Hope Corp. Ltd.	53,028	117,147
New Wave Group AB	38,059	223,351
New World Development	841,745	1,184,491
New Zealand Oil & Gas	8,544	3,471

International Common Stock	Shares/Par Value	Base Market Value
New Zealand Refining Co., Ltd.	58,844	97,210
Newcrest Mining Ltd.	184,581	2,973,033
NewOcean Energy Holdings Ltd.	492,000	100,338
NewRiver REIT PLC	444,946	1,586,089
NEX Group PLC	123,021	1,669,663
Nexans SA	20,246	698,037
Nexity	87,907	5,552,600
Nexon Co., Ltd.	230,400	3,346,848
Next PLC	20,341	1,624,741
Nexteer Automotive Group Ltd.	538,000	795,467
NFI Group Inc	115,400	4,302,114
NGK Insulators Ltd.	38,000	676,874
NGK Spark Plug Co., Ltd.	23,300	664,723
NH Foods, Ltd.	13,000	525,211
NH Hotel Group SA	182,786	1,350,897
NH Investment & Securities Co., Ltd.	88,618	1,188,730
Nice Holdings, Inc.	800	9,678
Nice Ltd	62,200	6,454,494
Nice Ltd.	12,829	1,323,361
Nichia Steel Works Ltd.	21,000	65,978
Nichiban Co., Ltd.	4,100	111,786
Nichicon Corp.	29,000	366,018
Nichiden Corp	3,200	61,738
Nichiha Corp.	67,300	2,545,813
NichiiGakkan Co Ltd	47,700	541,316
Nichi-iko Pharmaceutical Co Ltd	1,600	23,603
Nichimo Co., Ltd.	700	10,661
Nichirei Corp	35,400	900,620
Nichireki Co., Ltd.	42,700	463,372
Nichirin Co., Ltd.	3,510	72,504
Nidec Corp.	36,700	5,508,396
Nielsen Holdings PLC	55,825	1,726,667
Nien Made Enterprise Co., Ltd.	47,000	401,578
Nihon Dempa Kogyo Co., Ltd.	11,200	53,995
Nihon Denkei Co Ltd	2,600	42,040
Nihon Eslead Corp.	13,700	235,373
Nihon Kagaku Sangyo Co Ltd	4,000	48,030
Nihon Kohden Corp	22,900	637,805
Nihon M&A Center, Inc.	245,820	7,135,027
Nihon Nohyaku Co., Ltd.	21,500	138,203
Nihon Plast Co., Ltd.	7,200	61,102
Nihon Tokushu Toryo Co., Ltd.	4,500	95,432
Nihon Unisys Ltd.	257,300	6,467,054
Nihon Yamamura Glass Co., Ltd.	42,000	71,286
Nikki Co Ltd	200	4,505
Nikkiso Co., Ltd.	10,500	106,550
Nikko Co., Ltd.	4,300	96,664
Nikkon Holdings Co., Ltd.	22,000	577,782
Nikon Corp.	358,600	5,707,686
Nilfisk Holding A/S	3,695	180,364
Nine Dragons Paper Holdings	1,095,000	1,395,713
Nine Entertainment Co. Holdings	4,153,114	7,609,948
Nintendo Co., Ltd.	47,200	15,425,811
Nippi, Inc.	800	28,926
Nippo Corp.	8,000	145,894
Nippon Beet Sugar Manufacturing Co., Ltd.	6,100	132,117
Nippon Building Fund, Inc.	187	1,078,797
Nippon Carbide Industries Co.	3,300	58,126
Nippon Chemical Industrial	4,300	192,164
Nippon Chemi-Con Corp.	8,400	327,233
Nippon Coke & Engineering Co.	118,600	126,347
Nippon Concrete Industries	20,300	60,663
Nippon Denko Co., Ltd.	74,500	211,867
Nippon Densetsu Kogyo Co., Ltd.	14,700	323,688
Nippon Electric Glass Co., Ltd.	11,400	316,995
Nippon Express Co., Ltd.	18,200	1,321,067
Nippon Filcon Co., Ltd.	11,600	63,569
Nippon Fine Chemical Co., Ltd.	7,300	83,963
Nippon Flour Mills Co., Ltd.	24,400	424,271
Nippon Gas Co Ltd	7,000	408,252
Nippon Hume Corp.	10,500	84,368
Nippon Kayaku Co Ltd	23,000	257,274
Nippon Kinzoku Co., Ltd.	2,300	38,290
Nippon Koei Co., Ltd.	7,500	186,070
Nippon Koshuha Steel Co., Ltd.	5,000	35,481
Nippon Light Metal Holdings	1,546,000	3,475,412

International Common Stock	Shares/Par Value	Base Market Value
Nippon Paint Holdings Co., Ltd.	20,700	891,428
Nippon Paper Industries Co., Ltd.	45,900	732,643
Nippon Pillar Packing Co., Ltd.	11,700	155,803
Nippon Piston Ring Co., Ltd.	6,200	127,062
Nippon Prologis REIT, Inc.	248	514,516
Nippon Rietec Co., Ltd.	3,000	43,335
Nippon Road Co., Ltd.	5,900	303,616
Nippon Seiki Co., Ltd.	18,900	355,937
Nippon Seisen Co., Ltd.	1,600	61,175
Nippon Sheet Glass Co., Ltd.	29,000	279,095
Nippon Signal Co., Ltd.	30,000	291,428
Nippon Soda Co., Ltd.	60,000	332,054
Nippon Steel & Sumikin Bussa	8,056	400,018
Nippon Steel & Sumitomo Metal Corp.	411,300	8,078,212
Nippon Suisan Kaisha Ltd.	136,100	670,885
Nippon Systemware Co., Ltd.	15,300	302,505
Nippon Telegraph & Telephone	989,300	44,979,143
Nippon Thompson Co., Ltd.	31,300	245,562
Nippon Valqua Industries Ltd	6,500	185,144
Nippon View Hotel Co., Ltd.	4,300	55,553
Nippon Yakin Kogyo Co., Ltd.	41,800	120,760
Nippon Yusen Kabushi Kaisha	20,800	412,939
Nipro Corp	178,600	2,063,901
Niraku GC Holdings, Inc.	1,128,000	86,267
Nishi Nippon City Bank, Ltd.	37,100	433,752
Nishimatsu Construction Co.	31,100	892,863
Nishio Rent All Co., Ltd.	26,900	863,355
Nissan Chemical Industries	136,200	6,357,189
Nissan Motor Co., Ltd.	329,200	3,203,878
Nissan Shatai Co., Ltd.	19,100	173,989
Nissan Tokyo Sales Holdings	14,500	46,996
Nissei Plastic Industrial Co.	8,600	97,673
Nisshin Fudosan Co., Ltd.	33,400	208,062
Nisshin Oilio Group Ltd.	16,300	490,037
Nisshin Seifun Group, Inc.	26,900	569,498
Nisshin Steel Co., Ltd.	25,900	357,524
Nisshinbo Holdings, Inc.	63,152	678,471
Nissin Corp.	27,400	635,742
Nissin Electric Co., Ltd.	194,300	1,791,002
Nissin Foods Holdings Co., Ltd.	8,700	629,143
Nissin Kogyo Co., Ltd.	20,800	367,871
Nissin Sugar Co., Ltd.	6,100	116,256
Nissui Pharmaceutical Co Ltd	5,600	71,589
Nitori Holdings Co., Ltd.	19,100	2,979,714
Nitta Gelatin, Inc.	3,700	27,358
Nittan Valve Co., Ltd.	15,300	49,174
Nittetsu Mining Co., Ltd.	4,500	212,477
Nitto Boseki Co Ltd	1,800	43,032
Nitto Denko Corp.	23,500	1,778,545
Nitto Kogyo Corp.	179,800	3,593,890
Nitto Seiko Co., Ltd.	12,000	74,103
Nittooc Construction Co., Ltd.	2,700	16,503
NJS Co Ltd	1,700	26,797
NKT A/S	3,854	105,386
NMC Health PLC	14,860	702,750
NN Group NV	217,672	8,854,344
Noah Holdings Ltd	25,641	1,337,178
Noble Corp PLC	18,321	115,972
Noda Corp.	5,000	51,957
Noevir Holdings Co Ltd	34,600	2,495,861
NOF Corp	16,400	530,059
Nojima Corp	8,600	191,232
NOK Corp.	10,200	197,434
Nokia Oyj	798,738	4,597,555
Nokian Renkaat Oyj	16,725	660,803
Nolato AB	6,586	532,269
Nomad Foods Ltd.	423,803	8,132,780
Nomura Co Ltd	41,300	912,392
Nomura Holdings, Inc.	723,200	3,513,982
Nomura Real Estate Holdings	215,900	4,791,064
Nomura Real Estate Master Fund, Inc.	544	767,636
Nomura Research Institute Ltd.	16,000	775,696
Norbord Inc	151,413	6,222,499
Nordea Bank AB	1,383,499	13,343,203
Nordex SE	17,941	182,197
Nordic Waterproofing Holding AS	3,471	32,048

International Common Stock	Shares/Par Value	Base Market Value
Noritake Co., Ltd.	5,100	282,707
Noritsu Koki Co., Ltd.	6,900	118,795
Noritz Corp.	33,900	552,426
Norsk Hydro ASA	2,872,904	17,197,805
North American Construction Group Ltd	8,809	52,414
North American Construction Group Ltd	9,436	55,592
North Pacific Bank Ltd.	298,400	999,471
Northgate PLC	107,143	575,441
Norwegian Air Shuttle ASA	2,044	62,295
Nostrum Oil & Gas PLC	4,146	10,564
Nova Measuring Instruments	19,276	525,271
Novartis AG	61,083	4,614,210
Novartis AG	509,988	38,664,481
Novatek Microelectronics Corp.	846,000	3,815,373
Novo Nordisk A/S - B	401,853	18,639,581
Novolipetsk Steel PJSC	12,820	31,043
Novolipetsk Steel PJSC	89,819	2,192,482
Novozymes A/S - B	32,217	1,634,199
Nozawa Corp	2,000	21,974
NRW Holdings Ltd.	192,718	241,350
NS United Kaiun Kaisha Ltd.	7,000	136,063
NSD Co Ltd	15,700	357,756
NSI NV	4,410	184,845
NSK Ltd.	53,400	551,042
NTN Corp.	97,000	397,580
NTPC Ltd.	131,551	305,957
NTT Data Corp.	286,300	3,298,143
NTT Docomo, Inc.	357,600	9,112,319
Nufarm Ltd.	63,980	418,826
Nuflare Technology, Inc.	1,200	73,778
Nutrien Ltd	97,971	5,327,663
Nutrien Ltd	91,097	4,952,874
Nuvista Energy Ltd.	15,155	105,069
Nuvoton Technology Corp	83,000	171,507
nVent Electric PLC	1,180	29,618
NWS Holdings Ltd.	216,203	374,234
NXP Semiconductors NV	51,547	5,632,541
Nymox Pharmaceutical Corp.	200	672
Nyrstar NV	43,815	235,216
NZME (New Zealand Media and Entertainment) Ltd.	154,264	86,689
NZME (New Zealand Media and Entertainment) Ltd.	82,924	48,096
O2 Czech Republic a.s.	725	8,313
Obayashi Corp.	319,200	3,322,689
OBIC Co., Ltd.	8,900	736,812
Obrascon Huarte Lain SA	80,267	256,875
Obsidian Energy Ltd.	43,315	49,063
OC Oerlikon Corp. AG	10,811	165,385
Ocean Rig UDW Inc	380	11,202
Ocean Yield ASA	25,883	225,790
OceanaGold Corp.	277,192	769,129
Oceania Healthcare Ltd	39,950	30,294
Ochi Holdings Co., Ltd.	2,100	27,832
OCI Co., Ltd.	40,605	3,752,638
Odakyu Electric Railway Co.	43,000	923,162
Odelic Co., Ltd.	2,400	95,879
Odfjell Drilling Ltd	2,637	-
Odfjell Drilling Ltd.	36,399	150,725
Odfjell SE	3,833	15,802
OdontoPrev S.A.	4,110	13,962
Oenon Holdings, Inc.	14,700	58,261
Ogaki Kyoritsu Bank Ltd.	6,400	162,535
Ohashi Technica, Inc.	5,700	93,761
Oil & Gas Development Co., Ltd.	608,000	776,007
Oil & Natural Gas Corp. Ltd.	15,586	35,942
Oil Refineries Ltd.	1,774,312	745,002
Oil Search Ltd.	819,051	5,385,886
Oita Bank Ltd.	8,564	291,098
Oji Holdings Corp.	261,000	1,618,806
Okabe Co., Ltd.	14,800	128,806
Okasan Securities Group, Inc.	73,000	359,184
OKK Corp.	1,800	18,542
Okumura Corp	4,200	137,074
Okura Industrial Co., Ltd.	6,400	150,575
Okuwa Co., Ltd.	12,000	125,888
OL Groupe SA	2,764	9,585
Olam International Ltd	203,900	320,019

International Common Stock	Shares/Par Value	Base Market Value
Old Mutual Ltd	57,278	116,134
Old Mutual Ltd	1,275,600	2,532,904
Olvi Oyj	459	16,988
Olympic Group Corp.	8,600	64,210
Olympus Corp.	77,600	2,907,417
OMRON Corp.	33,100	1,544,956
OMV AG	369,630	20,960,951
OneSavings Bank PLC	39,057	211,726
Onex Corp.	11,770	863,345
Ono Pharmaceutical Co., Ltd.	433,000	10,152,133
Onoken Co., Ltd.	8,000	134,988
Ontex Group NV	949	20,842
Onward Holdings Co., Ltd.	77,100	591,658
Oorascom Construction Ltd.	7,630	62,098
Ooredoo QSC	882	17,613
OPAP SA	30,836	348,505
Open House Co Ltd	4,300	254,665
Open Text Corp.	145,704	5,125,033
Opera Software ASA	16,505	43,741
Ophir Energy PLC	16,890	11,261
Opus Group AB	147,673	106,966
Oracle Corp. Japan	7,100	580,102
Orange	722,822	12,106,193
Orange Belgium	630	10,636
Orange Polska SA	8,499	10,533
Orange Sky Golden Harvest Entertainment Co. Ltd.	180,000	11,013
Orascom Development Holding AG	1,350	20,190
Orbotech Ltd.	25,240	1,559,832
Ordina NV	87,066	194,566
Orell Fuessli Holding AG	274	29,802
Organo Corp.	2,800	80,007
Orica Ltd.	53,471	701,250
Orient Overseas International Ltd.	31,000	301,882
Oriental Land Co., Ltd.	72,400	7,598,519
Oriental Watch Holdings	284,000	91,222
Origin Electric Co., Ltd.	3,800	75,338
Origin Energy Ltd.	559,441	4,145,829
Oriola Corp.	9,302	33,179
Orion Corp/Republic of Korea	229	30,616
Orion Oyj - Class B	67,286	1,813,946
Orior AG	2,632	225,839
Orix Corp.	798,000	12,622,182
Orkla ASA	344,519	3,018,092
Orthofix International NV	7,296	414,559
Osaka Gas Co., Ltd.	53,600	1,109,358
Osaka Organic Chemical Industry	8,000	105,087
Osaka Steel Co., Ltd.	9,700	184,954
Osaki Electric Co., Ltd.	25,100	192,842
Osisko Gold Royalties Ltd.	3,973	37,602
Osram Licht AG	21,563	881,156
OTP Bank PLC	126,139	4,568,669
Otsuka Corp.	76,300	2,993,035
Otsuka Holdings Co., Ltd.	311,335	15,076,973
Ottogi Corp.	14	10,790
OUE Ltd.	119,400	136,607
OUG Holdings, Inc.	800	19,970
Outokumpu Oyj	198,551	1,235,128
Oversea Chinese Banking Corp.	846,459	7,226,097
Overseas Chinese Town Asia	78,000	38,178
OVS S.p.A.	32,486	106,050
Oxford Immunotec Global PLC	151	1,946
Oxurion NV	3,756	31,004
Oyo Corp.	1,600	20,382
OZ Minerals Ltd.	728,433	5,069,868
P.S. Mitsubishi Construction	11,300	63,863
Pacific Andes International Holdings Ltd.	1,873,500	34,865
Pacific Basin Shipping Ltd.	1,874,000	513,559
Pacific Current Group Ltd.	3,278	15,888
Pacific Industrial Co., Ltd.	23,200	340,989
Pacific Plywood Holdings Ltd.	240,000	4,589
Paddy Power Betfair PLC	19,977	2,215,795
Page Industries Ltd	17,037	6,900,339
PageGroup PLC	132,116	982,892
Painted Pony Energy Ltd.	68,024	117,902
Pakistan Petroleum Ltd	337,600	597,367
Pakuwon Jati TBK PT	131,500	4,864

International Common Stock	Shares/Par Value	Base Market Value
Paliburg Holdings Ltd.	368,400	157,306
Paltac Corp.	23,100	1,330,547
Paltek Corp	1,500	9,669
Pan American Silver Corp.	3,026	54,127
Pan Ocean Co., Ltd.	2,339	10,252
Panariagroup Industrie Ceramiche S.p.A.	6,192	18,688
Panasonic Corp.	1,053,900	14,210,262
Pandora A/S	15,914	1,111,723
Pandox AB	3,499	59,529
Panoramic Resources Ltd.	9,531	4,366
Papeles y Cartones de Europa	21,693	429,557
Paradox Interactive AB	2,657	55,243
Paragon Care Ltd.	134,014	81,688
Paragon GmbH & Co KGaA	186	10,967
Paragon Group Companies PLC	171,890	1,088,394
Paramount Bed Holdings Co Ltd	36,300	1,556,674
Paramount Resources Ltd.	32,166	364,097
Parco Co., Ltd.	10,700	116,597
Parex Resources, Inc.	130,580	2,463,792
Pargesa Holding SA	14,715	1,246,318
Park24 Co., Ltd.	16,000	435,517
Parken Sport & Entertainment A/S	1,650	20,581
Parker Corp	2,000	10,003
Parques Reunidos Servicios Centrales SAU	747	11,949
Partners Group Holding AG	10,856	7,953,814
Pason Systems, Inc.	380,840	6,230,322
Patrizia Immobilien AG	324,031	6,246,105
Paz Oil Co. Ltd.	677	88,755
PC Partner Group Ltd.	6,000	4,803
PCCW Ltd.	623,151	351,073
Peab AB	212,088	1,603,818
Peace Mark Holdings Ltd	508,326	-
Pearl Abyss Corp	65	13,122
Pearson PLC	108,728	1,270,402
Peet Ltd.	48,829	47,622
Pegasus Sewing Machine Manufacturing Co., Ltd.	8,500	86,485
Pegatron Corp.	21,000	43,187
Pembina Pipeline Corp.	70,160	2,428,359
Pendragon PLC	639,573	206,455
Penta Ocean Construction Co.	317,200	2,124,881
Pentair PLC	27,103	1,140,494
People's Insurance Co. Group	763,000	358,867
Per Aarsleff Holding A/S	11,878	419,727
Permanent TSB Group Holdings PLC	9,904	23,127
Permod Ricard SA	83,896	13,703,599
Perrigo Co. PLC	21,512	1,568,440
Perseus Mining Ltd.	730,231	231,998
Persimmon PLC	327,175	10,941,369
Persol Holdings Co Ltd	26,400	588,944
Perusahaan Gas Negara Persero	2,004,100	279,008
Petkim Petrokimya Holding AS	8,002	8,454
Petra Diamonds Ltd	44,619	33,165
Petro Rio S.A.	5,500	100,068
Petro Welt Technologies AG	1,465	10,348
Petrobras - Petroleo Brasileiro S.A.	430,331	2,172,124
Petrobras Distribuidora SA	488,420	2,321,880
PetroChina Co. Ltd.	248,000	188,716
Petrofac Ltd.	20,706	159,758
Petroleo Brasileiro SA	85,894	759,303
Petroleum Geo-Services	205,282	961,882
Petronas Chemicals Group BHD	27,100	56,421
Petronas Dagangan BHD	2,500	15,348
Petronas Gas BHD	6,800	29,122
Petronet LNG Ltd	7,637	24,522
Petropavlovsk PLC	1,583,694	166,433
Pets at Home Group PLC	115,178	196,923
Peugeot SA	1,120,388	25,586,623
PGE SA	150,555	375,588
PGG Wrightson Ltd.	94,991	42,447
PGNiG - Polskie Gornictwo Naftowe i Gazownictwo	1,922,531	2,932,104
Phison Electronics Corp.	30,000	237,139
Phoenix Group Holdings	210,442	1,880,951
Phoenix Group Holdings	99,182	216,164
Phoenix Holdings Ltd.	39,412	205,644
Phoenix Mecano AG	187	124,485
Piaggio & C. SpA	20,700	52,059

International Common Stock	Shares/Par Value	Base Market Value
PICC Property & Casualty Co.	2,321,212	2,505,996
Pick n Pay Stores Ltd.	4,419	24,110
Pidilite Industries Ltd	1,298	20,166
Pierre & Vacances	3,507	120,177
Pigeon Corp.	146,047	7,106,878
Pine Cliff Energy Ltd.	8,056	2,174
Ping An Insurance Group Co.	3,742,390	34,440,416
Piolax, Inc.	5,100	122,844
Pioneer Corp.	181,200	251,928
Pioneer Credit Ltd	7,405	17,344
Pioneer Foods Group Ltd.	1,656	13,521
Piraeus Bank SA	3,273	11,158
Piramal Enterprises Ltd.	802	29,616
Pirelli & C SpA	57,091	476,728
Pizza Pizza Royalty Corp.	3,459	32,212
PKO Bank Polski SA	551,168	5,445,507
Planet Technology Corp	17,000	34,682
Plant Co Ltd	2,700	31,957
Plasson Industries Ltd.	718	30,501
Plastivaloire	3,662	65,074
Platinum Asset Management Ltd	157,764	671,408
PLAY Communications SA	1,443	9,867
Playmates Holdings Ltd.	760,000	103,652
Playmates Toys Ltd	96,000	9,911
Plazza AG	247	56,467
PLDT, Inc.	56,209	1,358,685
Plus500 Ltd	112,037	2,388,858
PMP Ltd.	244,344	42,425
PNE Wind AG	25,025	66,617
Points International Ltd	1,868	30,747
POLA ORBIS Holdings, Inc.	40,100	1,764,885
Polaris Infrastructure, Inc.	5,587	59,801
Polski Koncern Naftowy Orlen	51,163	1,148,723
Polypipe Group PLC	8,424	42,819
Polytec Asset Holdings Ltd.	1,230,000	103,474
Polytec Holding AG	8,572	122,301
Polyus PJSC	321	21,159
Porr AG	951	31,978
Porto Seuro S.A.	271,600	2,871,728
POSCO	904	266,860
POSCO DAEWOO Corp.	446	8,564
Postal Savings Bank of China Co Ltd	5,195,000	3,383,675
Poste Italiane SpA	75,161	629,198
Pou Chen	887,000	1,029,890
Power Assets Holdings Ltd.	657,209	4,594,754
Power Corp. of Canada	49,354	1,104,551
Power Finance Corp.	744,469	841,555
Power Financial Corp.	35,902	839,246
Power Grid Corp. of India	620,424	1,697,869
Powertech Technology, Inc.	712,000	2,066,746
Powszechny Zaklad Ubezpiecze	240,446	2,503,395
PPB Group BHD	6,000	29,231
PrairieSky Royalty Ltd.	29,953	590,886
Precision Drilling Corp.	215,003	710,983
Premier Foods PLC	623,101	311,784
Premier Investments Ltd.	55,965	697,983
Premier Oil PLC	529,979	900,520
President Chain Store Corp.	307,000	3,478,967
President Securities Corp	102,000	49,681
Press Kogyo Co., Ltd.	55,000	322,755
Press Metal Aluminium Holdings Bhd	16,300	17,593
Pricer AB	46,757	45,994
Prima Industrie SpA	1,255	53,849
Primary Health Care Ltd.	323,223	833,458
Prime Media Group Ltd	39,732	8,513
Progress Werk Oberkirch AG	1,082	50,279
ProMOS Technologies Inc	4,669	-
Promotora de Informaciones SA	5,163	9,705
Promotora y Operadora de Infraestructura SAB de CV	2,845	25,729
Prosafe SE	9,096	20,870
Prosegur Cash SA	562,682	1,517,577
ProsiebenSat.1 Media SE	32,610	827,344
Prothena Corp. PLC	5,739	83,675
Proton Bank SA	26,798	5,632
Proximus	21,853	492,685
Prudential PLC	805,535	18,446,546

International Common Stock	Shares/Par Value	Base Market Value
Prysmian S.p.A	28,567	711,428
PSB Industries	129	7,380
PSG Group Ltd.	1,792	28,267
PTT Exploration & Production PCL	524,900	2,226,032
PTT Exploration & Production PCL - NVDR	686,200	2,910,085
PTT Global Chemical PCL - foreign	484,400	1,067,347
PTT Global Chemical PCL - NVDR	2,830,400	6,236,619
PTT PCL	5,878,200	8,516,559
PTT PCL - NVDR	3,099,300	4,490,383
Public Bank BHD	2,190,686	12,668,505
Public Financial Holdings Ltd.	166,000	70,882
Publicis Groupe	161,559	11,117,752
Puma SE	881	515,335
Puma SE	1,264	739,368
PYI Corp Ltd.	940,000	17,733
QAF Ltd	30,700	20,602
Qantas Airways Ltd.	2,294,307	10,442,114
Qatar Electricity & Water Co.	24,149	1,246,715
Qatar Fuel QSC	4,923	198,745
Qatar Insurance Co.	1,978	19,286
Qatar Islamic Bank	7,574	241,303
Qatar National Bank	5,207	217,375
QBE Insurance Group Ltd.	958,054	6,894,537
QGEP Participacoes SA	306,700	1,179,799
Qiagen NV	31,062	1,131,513
Qiagen NV	56,819	2,054,575
Qinetiq Group PLC	618,632	2,202,773
QMS Media Ltd	18,406	14,755
QSC AG	56,195	91,986
Quabit Inmobiliaria SA	52,642	118,622
Quanta Computer, Inc.	1,762,000	3,091,887
Quarterhill, Inc.	72,267	80,208
Qube Holdings Ltd.	160,959	286,608
Quilter PLC	436,864	835,855
Quintain Steel Co Ltd	109,725	34,010
Quintis Ltd.	183,864	40,075
Raffles Education Corp. Ltd.	480,739	60,996
Raia Drogasis S.A.	333,100	5,748,776
Raiffeisen Bank International AG	171,246	5,256,379
Raisio Oyj	73,302	311,097
Raito Kogyo Co Ltd	3,800	39,727
Rakuten, Inc.	200,100	1,353,812
Rallye SA	15,798	180,761
Ramelius Resources Ltd	151,504	64,924
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd	3,889	188,365
Ramirent OYJ	13,148	139,694
Ramsay Health Care Ltd.	20,087	801,132
Rand Merchant Investment Holdings	7,461	20,386
Randgold Resources Ltd.	13,382	1,028,254
Randstad Holding NV	123,317	7,259,412
Rasa Corp	4,300	37,346
Rassini SAB de CV	12,609	43,615
Rathbone Brothers PLC	10,657	364,973
Ratos AB	74,154	248,340
RB Energy, Inc.	5,502	2
RCR Tomlinson Ltd.	78,521	172,885
REA Group Ltd.	43,049	2,890,279
Realtek Semiconductor Corp.	555,530	2,022,528
REC Silicon ASA	1,468,943	165,090
Recipharm AB	13,983	209,761
Reckitt Benckiser Group PLC	94,578	7,790,431
Recordati S.p.A.	402,793	16,017,777
Recruit Holdings Co., Ltd.	202,900	5,616,317
Recticel	26,523	301,928
Red Electrica Corporacion SA	229,293	4,668,883
Red Star Macalline Group Corp Ltd	533,200	719,048
Redefine Properties Ltd.	1,011,460	774,115
Redrow PLC	896,898	6,311,413
Regal Hotels International Holdings Ltd.	482,000	299,812
Regent Pacific Group Ltd	250,000	12,906
Reinet Investments SCA	1,750	30,854
Reitmans (Canada) Ltd.	22,620	70,502
Reject Shop Ltd/The	9,476	39,768
Reliance Industries Ltd.	32,812	466,068
RELX NV	318,559	6,793,369
RELX PLC	705,637	15,115,496

International Common Stock	Shares/Par Value	Base Market Value
Remgro Ltd.	386,968	5,767,711
Remy Cointreau	3,390	439,338
Renault SA	88,253	7,504,391
Reneas Easton Co Ltd	5,900	29,776
Reneas Electronics Corp.	981,700	9,625,118
Renewables Infrastructure Group Ltd/The	139,478	202,560
Renewi PLC	261,936	269,740
Rengo Co., Ltd.	108,300	953,302
Reno de Medici S.p.A	111,757	125,263
Reply SpA	97,204	6,605,152
Repsol SA	1,373,810	779,701
Repsol SA	1,484,503	29,057,638
Resilient REIT Ltd.	3,550	14,569
Resolute Mining Ltd	430,390	405,442
Resona Holdings, Inc.	2,170,800	11,613,922
Restaurant Brands International	32,040	1,931,485
Restaurant Brands International Inc	11,343	683,983
Restaurant Group PLC	229,700	853,378
Resurs Holding AB	26,960	173,586
Retail Food Group Ltd.	355,235	141,731
Retail Partners Co Ltd	4,300	64,986
Retelit S.p.A	64,049	121,369
Rexel SA	216,226	3,108,981
Rezidor Hotel Group AB	4,105	13,192
RHB Bank BHD	10,697	14,459
Rheinmetall AG	91,091	10,056,772
Rhi Magnesita NV	31,000	1,882,677
Rhi Magnesita NV	70,387	4,228,180
Rhoen Klinikum AG	17,168	500,712
RHT Health Trust	21,900	12,448
Rhythm Watch Co., Ltd.	7,800	145,979
Richelieu Hardware Ltd.	257,520	5,365,938
Richter Gedeon NYRT	80,891	1,477,822
Rickmers Maritime	228,100	4,350
Ricoh Co., Ltd.	96,353	883,805
Ricoh Leasing Co., Ltd.	8,800	289,586
Ridley Corp Ltd.	157,946	160,460
Rieter Holding AG	1,530	264,258
Rightmove PLC	115,733	8,113,497
Right-On Co., Ltd.	8,300	80,029
Riken Corp.	4,800	251,343
Riken Keiki Co., Ltd.	3,500	79,122
Riken Technos Corp.	16,200	81,026
Ringkjoebing Landbobank A/S	10,852	607,093
Rinnai Corp.	4,400	388,101
Rio Tinto Ltd.	125,715	7,750,283
Rio Tinto PLC	296,820	16,462,743
Rio Tinto PLC	150,925	8,373,319
Riocan Real Estate Investment Trust	23,757	436,149
Rion Co., Ltd.	2,300	48,776
Riso Kagaku Corp.	5,700	120,469
Ritchie Bros Auctioneers Inc	(81,594)	(2,783,987)
RMB Holdings Ltd.	7,583	41,931
Robinson PCL - NVDR	221,600	374,573
Robinsons Land Corp.	27,276	9,506
Roche Holding AG Genuschein	320,396	71,165,051
Rockwool International A/S	4,703	1,836,539
Rocky Mountain Dealerships	9,596	80,316
Rogers Communications, Inc.	103,304	4,903,494
Rohm Co., Ltd.	12,900	1,083,104
Rohto Pharmaceutical Co., Ltd.	33,700	1,081,601
Roland DG Corp.	60,400	1,328,893
Rolls Royce Holdings PLC	235,644	3,074,380
Romande Energie Holding	31	36,996
Rosneft Oil Co PJSC	939,139	5,841,445
Rosneft Oil Co. PJSC	1,956	12,339
Rothschild & Co.	14,711	497,240
Rotork PLC	2,066,163	9,130,123
Rottneros AB	41,096	54,574
Roularta Media Group NV	1,471	36,926
Round One Corp	12,600	198,274
Rowan Companies PLC	962	15,604
Royal Bank of Canada	34,400	2,590,320
Royal Bank of Canada	395,468	29,759,685
Royal Bank of Scotland Group	677,277	2,289,983
Royal Dutch Shell PLC	287,747	19,920,725

International Common Stock	Shares/Par Value	Base Market Value
Royal Dutch Shell PLC	667,387	23,164,593
Royal Dutch Shell PLC	2,445,425	84,998,029
Royal Dutch Shell PLC - B shares	812,959	29,124,255
Royal Holdings Co Ltd	20,800	569,927
Royal Mail PLC	737,185	4,918,901
Royal Unibrew	92,729	7,388,968
RPC Group PLC	218,146	2,154,871
RPS Group PLC	135,061	455,593
RSA Insurance Group PLC	144,683	1,297,775
RTL Group	5,911	400,971
Rubis SCA	168	10,494
Ruentex Development Co., Ltd.	6,475	7,476
Ruentex Industries Ltd.	8,229	16,788
Rumo S.A.	13,100	48,009
Rural Electrical Corp.	8,377	12,899
Ruralco Holdings Ltd	4,459	10,114
RusHydro JSC	1,348,131	14,545
RVH Inc	10,000	29,883
RWE AG	72,319	1,648,615
RXP Services Ltd.	35,620	12,764
Ryman Healthcare Ltd.	57,857	468,890
Ryobi Ltd.	16,800	552,846
Ryoden Corp.	8,500	138,667
Ryohin Keikaku Co., Ltd.	5,600	1,971,742
Ryoyo Electro Corp.	6,500	105,101
S Immo AG	23,599	460,687
S LINE CO Ltd	3,100	33,025
S.A.C.I. Falabella	8,699	80,009
S.T. Corp.	17,300	517,758
SI Corp.	240	20,845
SABAF SPA	3,074	61,516
Sacyr SA	249,494	683,382
Sacyr SA	249,494	14,244
SAF Holland SA	3,128	47,112
Safe Bulkers, Inc.	330	1,122
Safestore Holdings PLC	501,293	3,636,769
Safety Godown Co Ltd	2,000	4,216
Safilo Group S.p.A	13,569	71,133
Safran SA	94,033	11,423,470
Saga PLC	227,552	377,335
Sage Group PLC	243,059	2,017,170
Saipem S.p.A	211,984	976,148
Saizeriya Co., Ltd.	76,400	1,748,513
Sakai Chemical Industry Co.	15,000	403,963
Sakai Heavy Industries Ltd.	2,000	64,190
Sakai Ovex Co., Ltd.	3,200	68,267
Sala Corp.	17,500	110,121
Salini Impregilo S.p.A.	92,840	241,939
SalMar ASA	115,781	4,855,461
Salzgitter AG	58,791	2,563,759
Sampo Oyj	62,103	3,030,851
Samsung Biologics Co., Ltd.	194	72,587
Samsung C&T Corp.	865	90,419
Samsung Card Co.	355	12,200
Samsung Electro Mechanics Co.	30,610	4,078,587
Samsung Electronics Co Ltd	72	75,240
Samsung Electronics Co., Ltd.	2,330,967	97,568,067
Samsung Engineering Co Ltd	1,802	25,304
Samsung Fire & Marine Insurance	345	81,723
Samsung Heavy Industries	4,757	30,476
Samsung Life Insurance Co., Ltd.	815	71,957
Samsung SDI Co., Ltd.	58,201	11,175,428
Samsung SDS Co., Ltd.	16,060	2,889,215
Samsung Securities Co., Ltd.	819	25,536
Samty Co., Ltd.	6,600	120,959
San Ai Oil Co., Ltd.	18,700	230,616
San Holdings, Inc.	6,700	153,157
San In Godo Bank Ltd.	92,600	828,480
San ju San Financial Group Inc	9,200	166,284
Sanden Holdings Corp.	8,000	104,293
Sandfire Resources NL	334,237	2,262,071
Sands China Ltd.	3,211,124	17,170,035
Sandstorm Gold Ltd.	35,370	158,909
Sandvik AB	1,027,771	18,266,889
Sanford Ltd.	16,007	83,232
Sanken Electric Co., Ltd.	63,000	334,438

International Common Stock	Shares/Par Value	Base Market Value
Sanki Engineering Co., Ltd.	65,700	643,565
Sanko Gosei Ltd	9,400	39,462
Sanko Metal Industrial Co.	1,100	34,311
Sankyo Co., Ltd.	18,100	708,378
Sankyo Seiko Co., Ltd.	16,300	67,399
Sankyo Tateyama, Inc.	14,800	184,925
Sankyu, Inc.	88,900	4,671,133
Sanlam Ltd.	20,066	102,583
Sanofi	652,621	52,309,102
Sanoh Industrial Co., Ltd.	12,300	78,398
Sanoma Oyj	58,127	589,757
Sanoyas Holdings Corp.	9,500	18,611
Sansei Technologies Inc	5,400	83,171
Sansha Electric Manufacturing Co., Ltd.	7,200	70,398
Santa Fe Group A/S	6,948	31,248
Santen Pharmaceutical Co., Ltd.	49,600	864,692
Santos Ltd.	836,368	3,874,549
Sanyo Chemical Industries	6,400	277,344
Sanyo Denki Co., Ltd.	27,900	1,987,370
Sanyo Engineering & Construction Inc	1,600	12,365
Sanyo Housing Nagoya Co., Ltd.	4,400	48,185
Sanyo Shokai Ltd.	2,300	46,118
Sanyo Special Steel Co., Ltd.	12,700	303,268
SAP SE	399,809	46,189,583
Sappi Limited	5,745	38,352
Sapporo Holdings Ltd.	31,100	779,430
Saputo, Inc.	32,991	1,094,726
SAS AB	63,326	121,683
SAS Dragon Holdings Ltd.	58,000	19,221
Sasol Ltd.	75,348	2,764,395
Sata Construction Co., Ltd.	5,200	22,628
Sato Shoji Corp.	6,400	74,305
Satori Electric Co., Ltd.	400	3,680
SATS Ltd.	86,600	317,565
Savencia SA	6,273	549,303
Savills PLC	239,688	2,753,099
Sawada Holdings Co., Ltd.	1,300	12,124
Sawai Pharmaceutical Co., Ltd.	49,900	2,270,537
Saxa Holdings, Inc.	6,700	147,471
Sberbank of Russia PJSC	1,567,307	5,435,114
SBI Holdings, Inc.	31,809	819,599
SBM Offshore NV	134,791	2,097,026
SBS Holdings, Inc.	7,600	83,503
Scandic Hotels Group AB	237,195	2,048,213
Scandinavian Tobacco Group A/S	2,185	32,990
Scentre Group	753,293	2,443,344
Schibsted ASA - B Shares	12,831	362,084
Schindler Holding AG	2,921	614,235
Schindler Holding Part. Cert.	5,902	1,269,618
Schmolz Bickenbach AG	267,211	209,366
Schneider Electric SE	216,364	18,041,827
Schoeller-Bleckmann Oilfield Equipment AG	28,666	3,457,348
Schouw & Co.	7,893	696,969
Schroders PLC	17,325	722,340
Schweiter Technologies AG	137	142,664
Scope Metals Group Ltd.	808	21,744
SCOR SE	24,102	895,424
Scorpio Bulkers, Inc.	417	2,961
Scout24 AG	202,879	10,763,440
Screen Holdings Co., Ltd.	41,400	2,915,361
Scroll Corp.	19,900	103,125
SDL PLC	15,177	86,562
Sea Holdings Ltd.	40,726	56,582
Seagate Technology	128,692	7,267,237
SEB SA	3,286	573,951
Seche Environnement	1,326	45,826
Secom Co., Ltd.	87,700	6,735,556
Securitas AB	45,254	745,887
Security Bank Corp.	1,257,790	4,713,693
Seek Ltd.	47,360	763,174
Sega Sammy Holdings, Inc.	38,226	655,017
Segro PLC	203,754	1,800,728
Seibu Electric Industry Co.	1,600	53,591
Seibu Holdings, Inc.	30,600	516,055
Seika Corp.	4,100	89,429
Seikagaku Corp	22,800	306,086

International Common Stock	Shares/Par Value	Base Market Value
Seikitokyu Kogyo Co., Ltd.	13,100	85,626
Seiko Epson Corp.	38,900	676,400
Seiko Holdings Corp.	12,000	258,277
Seikoh Giken Co Ltd	600	8,683
Seino Holdings Co., Ltd.	10,800	191,497
Seiren Co Ltd	59,600	928,719
Sekisui Chemical Co., Ltd.	458,300	7,811,767
Sekisui House Ltd.	87,500	1,548,323
Sekisui Jushi Corp.	6,100	127,986
Sekisui Plastics Co., Ltd.	13,900	139,169
Selcuk Ecza Deposu Ticaret ve Sanayi AS	94,950	79,588
Select Harvests Ltd.	42,409	216,204
Selvaag Bolig ASA	6,818	34,967
SEMAFO, Inc.	148,937	431,373
Semapa - Sociedade de Investimento e Gestao	5,556	148,875
Sembcorp Industries Ltd.	153,000	308,581
Semcon AB	8,032	50,997
Semen Indonesia Persero TBK	37,012	18,403
Semiconductor Manufacturing	33,000	42,904
Semperit AG Holding	726	13,478
Senex Energy Ltd.	224,915	72,288
Senior PLC	103,888	416,687
Senko Group Holdings Co., Ltd.	15,300	121,002
Sensata Technologies Holding PLC	1,300	61,854
Senshu Electric Co., Ltd.	3,500	99,535
Senshu Ikeda Holdings, Inc.	122,700	414,299
Senshukai Co., Ltd.	7,300	34,139
Sequana	33,749	18,165
Seria Co., Ltd.	132,418	6,359,985
Servcorp Ltd	14,222	43,713
Service Stream Ltd.	101,873	113,656
Servizi Italia S.p.A.	7,591	40,769
SES	51,831	949,485
Seven & I Holdings Co., Ltd.	115,600	5,041,878
Seven Bank Ltd.	77,700	237,803
Seven Generations Energy Ltd.	38,093	419,604
Seven Group Holdings Ltd.	57,640	810,436
Seven West Media Ltd.	380,539	236,175
Severfield PLC	37,938	42,975
Severn Trent PLC	33,798	883,289
Severstal PJSC	842	12,466
SFP Holdings Co Ltd	33,100	601,845
SFS Group AG	2,402	253,517
SG Holdings Co Ltd	13,700	300,555
SGS SA	1,153	3,067,854
Shandong Chenming Paper Holdings Ltd	85,952	110,871
Shandong Chenming Paper Holdings Ltd	200,250	165,908
Shandong Weigao GP Medical	24,000	16,978
Shanghai Commercial & Savings Bank Ltd/The	235,501	281,163
Shanghai Electric Group Co., Ltd.	34,000	11,441
Shanghai Fosun Pharmaceutical Holdings	6,000	32,924
Shanghai Industrial Holdings Ltd.	84,692	197,333
Shanghai Lujiazui Finance & Trade Zone Development Co.	16,420	23,448
Shanghai Pharmaceuticals	1,141,400	3,149,763
Shangri La Asia Ltd.	194,116	365,199
Sharda Motor Industries Ltd	963	26,354
Sharp Corp.	24,600	599,648
Shaw Communications, Inc.	63,787	1,298,579
Shenwan Hongyuan HK Ltd	95,000	25,308
Shenzhen Expressway Co.	1,466,000	1,438,821
Shenzhen International Holdings	1,250,000	2,587,487
Shenzhen Investment Ltd	38,000	13,853
Shenzhou International Group	9,000	111,103
Shibaura Mechatronics Corp.	19,000	62,782
Shibusawa Warehouse Co., Ltd.	4,600	71,721
Shiga Bank Ltd.	40,000	204,758
Shikibo Ltd.	5,700	65,869
Shikoku Bank Ltd.	22,000	271,512
Shikun & Binui Ltd.	23,525	41,452
Shimachu Co., Ltd.	32,351	1,028,082
Shimadzu Corp.	31,900	964,790
Shimamura Co., Ltd.	6,800	598,565
Shimane Bank Ltd.	800	9,100
Shimano, Inc.	10,600	1,556,051
Shimao Property Holdings Ltd.	14,500	38,073
Shimizu Bank Ltd.	4,500	86,128

International Common Stock	Shares/Par Value	Base Market Value
Shimizu Corp.	76,200	790,446
Shin Etsu Chemical Co., Ltd.	77,900	6,943,590
Shin Etsu Polymer Co., Ltd.	114,000	1,064,199
Shin Kong Financial Holding	8,714,522	3,358,500
Shin Nippon Air Technologies	8,500	128,231
Shinagawa Refractories Co.	4,900	156,823
Shindengen Electric Manufacturing Co., Ltd.	43,300	2,071,864
Shinhan Financial Group Ltd.	419,014	16,279,324
Shinko Electric Industries	42,300	378,453
Shinko Plantech Co., Ltd.	14,600	147,364
Shinko Shoji Co., Ltd.	10,700	167,699
Shinkong Synthetic Fibers Corp	594,000	228,922
Shinmaywa Industries Ltd.	49,600	583,029
Shinnihon Corp.	25,300	292,138
Shinsega Co., Ltd.	1,017	366,376
Shinsei Bank Ltd.	58,900	907,176
Shinsho Corp.	23,700	624,782
Shionogi & Co., Ltd.	244,600	12,567,315
Ship Finance International Ltd.	420	6,279
Shire PLC	137,460	7,740,192
Shiseido Co., Ltd.	67,500	5,361,486
Shizuki Electric Co Inc	2,000	12,964
Shizuoka Bank Ltd.	62,900	568,437
Shizuoka Gas Co., Ltd.	65,700	602,638
Shoeci Foods Corp.	39,800	1,399,549
Shofu, Inc.	3,500	45,723
Shopify, Inc.	12,412	1,808,890
Shoprite Holdings Ltd.	5,161	83,069
Showa Corp.	297,700	4,891,563
Showa Shell Sekiyu K.K.	24,100	359,656
Shree Cement Ltd.	97	21,860
Shriram Transport	22,063	416,899
Shui On Land Ltd	41,500	10,526
Shun Ho Property Investments	14,619	5,199
Shun Tak Holdings Ltd.	692,748	283,441
SHW AG	3,064	125,387
Siam Cement PCL - foreign	167,000	2,086,870
Siam Cement PCL - NVDR	1,200	14,995
Siam Commercial Bank PCL - foreign	9,800	35,053
Siam Commercial Bank PCL - NVDR	11,000	39,345
Siamgas and Petrochemicals PCL - NVDR	375,400	104,246
Sias S.p.A	399,833	6,022,045
Siegfried Holding AG	1,898	757,900
Siemens AG	180,479	23,857,531
Siemens Gamesa Renewable Energy	33,347	447,939
Siemens Healthineers AG	21,362	881,797
Siemens Ltd.	813	11,617
SIG PLC	323,847	597,300
Sigma Koki Co Ltd	1,000	18,119
Sigma Pharmaceuticals Ltd.	550,365	329,376
Signify NV	140,838	3,658,689
Sigurd Microelectronics Corp	488,000	607,429
Sihuan Pharmaceutical Holdings	43,000	9,592
SIIC Environment Holdings Ltd	124,100	38,227
Sika AG	18,300	2,532,273
Silergy Corp.	253,878	6,170,313
SillaJen Inc	632	41,566
Siltronic AG	28,299	4,049,115
Silver Chef Ltd	2,038	5,692
Silver Lake Resources Ltd.	158,992	70,483
Sime Darby BHD	26,717	16,204
Sime Darby Plantation Bhd	26,317	34,725
Sime Darby Property Bhd	31,317	9,303
Simplo Technology Co Ltd	104,000	610,591
Sims Metal Management Ltd.	107,660	1,279,077
Sina Corp.	8,758	741,715
Sinanen Holdings Co., Ltd.	8,200	206,990
Sinarmas Land Ltd.	86,100	19,260
Sinfonia Technology Co., Ltd.	152,000	540,676
Sing Holdings Ltd.	52,100	16,239
Singamas Container Holdings	726,000	101,791
Singapore Airlines Ltd.	290,600	2,278,338
Singapore Exchange Ltd.	448,050	2,356,083
Singapore Press Holdings Ltd.	232,586	443,508
Singapore Reinsurance Corp.	204,000	47,129
Singapore Technology Engineering	468,800	1,131,171

International Common Stock	Shares/Par Value	Base Market Value
Singapore Telecommunications Ltd.	3,881,700	8,768,343
Sino Biopharmaceutical	6,856,500	10,522,310
Sino Grandness Food Industry	407,127	61,211
Sino Land Co.	454,298	738,880
Sino Ocean Group Holding Ltd.	36,855	21,421
Sinopac Financial Holdings	130,503	47,084
Sinopec Engineering Group	326,500	341,255
Sinopec Shanghai Petrochemical Co., Ltd.	42,000	25,589
Sinopharm Group Co.	622,800	2,504,552
Sinotrans Ltd.	3,706,000	1,955,635
Sinotruk Hong Kong Ltd.	1,889,000	3,110,832
Sintokogio Ltd.	19,800	175,718
Sioen Industries NV	2,032	64,412
Sipef SA	2,729	189,900
Sitoy Group Holdings Ltd.	127,000	28,005
Sitronix Technology Corp	92,000	354,560
Sixt Leasing SE	1,730	35,024
SJM Holdings Ltd.	311,200	387,143
SK Electronics Ltd.	13,500	228,159
SK Holdings Co., Ltd.	362	84,126
SK Hynix, Inc.	567,366	43,627,875
SK Innovation Co., Ltd.	36,257	6,571,480
SK Telecom Co., Ltd.	57,363	11,992,444
Skandibanken ASA	8,229	86,426
Skandinaviska Enskilda Banken	228,962	2,179,567
Skanska AB	48,762	887,375
Skellerup Holdings Ltd.	27,850	37,523
SKF AB	52,784	983,578
SkiStar AB	2,758	57,528
Sky Network Television Ltd.	106,210	186,965
Sky Perfect JSAT Holdings	74,600	355,607
SKY PLC	145,530	2,808,069
Skyworth Digital Holdings Ltd.	4,658,000	2,078,020
Sligro Food Group NV	5,343	280,096
SM Investments Corp.	204,316	3,349,913
SM Prime Holdings, Inc.	680,900	458,675
SMA Solar Technology AG	5,856	242,583
Smart Real Estate Investment Trust	10,000	232,088
SMC Corp.	8,100	2,971,182
Smith & Nephew PLC	42,683	1,601,893
Smith & Nephew PLC	437,494	8,074,872
Smiths Group PLC	56,238	1,260,735
SMK Corp.	25,000	85,541
SMS Co., Ltd.	436,572	7,973,504
SMT Scharf AG	547	9,739
Smurfit Kappa Group PLC	269,360	10,912,852
Snam S.p.A	325,323	1,358,276
SNC Lavalin Group, Inc.	24,584	1,085,064
SNT Corp.	18,000	72,315
Socam Development Ltd.	110,065	30,864
Societe BIC SA	22,647	2,099,456
Societe Generale SA	341,489	14,399,255
SOCO International PLC	97,095	123,575
Soda Sanayii	671,459	908,724
SodaStream International Ltd	11,400	972,420
Sodexo	12,912	1,290,757
Sodick Co., Ltd.	8,600	78,496
Soft99 Corp	2,400	25,134
Softbank Group Corp.	116,700	8,400,209
Softcat PLC	19,493	197,135
Softcreate Holdings Corp.	14,400	219,968
Softing AG	618	5,541
Software AG	64,867	3,022,604
SOGEFI	13,047	39,393
Sohgo Security Services Co.	9,500	447,705
Soho China Ltd.	20,478	9,736
S-Oil Corp.	489	48,044
Soken Chemical & Engineering Co Ltd	3,300	59,854
Solar A/S - B	1,494	93,177
SolarEdge Technologies Inc	4,069	194,702
Solartech International Holdings Ltd	160,000	25,696
Sole Realisation Company PLC	3,440	33,381
Solstad Farstad ASA	35,859	29,522
Solvay SA	10,504	1,326,346
Sompo Holdings, Inc.	103,700	4,194,249
Sonae	215,878	259,610

International Common Stock	Shares/Par Value	Base Market Value
Sonae Capital SGPS SA	57,743	61,081
Sonic Healthcare Ltd.	55,651	1,008,618
Sonova Holding AG	17,776	3,183,908
Sony Corp.	179,200	9,163,443
Sony Financial Holdings, Inc.	23,000	439,381
Sopra Steria Group	770	156,968
Soshin Electric Co Ltd	2,300	11,379
Sotoh Co Ltd	1,500	13,799
Soundwill Holdings Ltd.	58,500	96,637
South Shore Holdings, Ltd.	111,100	9,913
South32 Ltd.	275,866	741,536
South32 Ltd.	5,067,785	13,517,039
Southern Copper Corp.	136,690	6,406,660
Southern Cross Media Group Ltd.	2,456,700	2,377,823
SP Setia Bhd Group	13,742	10,546
SPAR Group Ltd.	2,074	28,057
Spar Nord Bank A/S	55,174	590,517
Sparebank 1 Nord Norge	17,453	130,409
Sparebank 1 SMN	85,806	889,601
Sparebank 1 SR-Bank ASA	16,623	176,216
Spark New Zealand Ltd.	265,692	670,978
SpeedCast International Ltd	500,000	2,279,352
Speedy Hire PLC	337,980	279,333
Spire Healthcare Group PLC	71,297	235,890
Spirent Communications PLC	93,221	142,521
SPK Corp.	1,300	32,827
Sportech PLC	104,360	112,154
Sports Direct International	104,296	549,961
Sprott, Inc.	18,700	43,216
Square Enix Holdings Co Ltd	2,900	142,428
SRG Ltd	14,306	19,290
SRH NV	99,551	-
SRP Groupe SA	1,491	12,621
SRV Group Oyj	4,742	14,672
SSAB AB	226,959	1,073,400
SSAB AB	6,711	25,341
SSE PLC	974,999	17,442,142
SSP Group Plc	360,134	3,015,888
SSR Mining Inc	71,041	700,446
SSY Group Ltd	18,000	19,984
St Barbara Ltd.	1,084,000	3,868,411
St Marc Holdings Co Ltd	3,600	88,858
St. Galler Kantonalbank AG	1,686	876,153
St. Ives PLC	56,012	76,020
St. James's Place plc	74,566	1,129,666
St. Modwen Properties PLC	164,577	913,457
Stabilus SA	47,740	4,294,679
Stamford Land Corp. Ltd.	134,000	47,173
Standard Bank Group Ltd.	267,471	3,744,253
Standard Chartered PLC	1,209,857	11,062,999
Standard Foods Corp.	4,935	9,987
Standard Life PLC	380,895	1,637,870
Stanley Electric Co., Ltd.	19,500	665,463
Star Entertainment Group Ltd.	182,438	664,536
Star Flyer, Inc.	800	27,771
Star Petroleum Refining PCL	2,867,600	1,125,228
Stark Technology Inc	38,000	49,107
Stars Group Inc/The	122,800	4,451,027
Start Today Co., Ltd.	28,700	1,040,315
Starzen Co., Ltd.	2,100	110,910
State Bank of India	20,563	77,792
Statoil ASA	992,128	26,341,836
Steel & Tube Holdings Ltd.	30,640	30,080
STEF	106	12,772
Stella International	14,000	17,292
Steris PLC	624	65,526
STMicroelectronics NV	992,878	22,152,985
STMicroelectronics NV	68,872	1,523,449
Stobart Group Ltd.	4,530	13,756
Stock Spirits Group PLC	79,199	238,403
Stockland	343,517	1,007,616
Stolt Nielsen Ltd.	18,807	293,052
Stora Enso Oyj	544,805	10,660,824
Storebrand ASA	111,462	899,037
Stornoway Diamond Corp.	58,290	19,497
Strabag SE	12,182	476,474

International Common Stock	Shares/Par Value	Base Market Value
Stratasys Ltd.	386	7,388
Straumann Holding AG	4,805	3,653,532
Stuart Olson, Inc.	23,243	136,053
Subaru Corp.	87,300	2,541,800
Subaru Enterprise Co Ltd	600	35,210
Subsea 7 SA	207,618	3,320,451
Suedzucker AG	39,635	631,203
Suess Microtec AG	9,894	148,555
Suez S.A.	52,513	680,865
Sugimoto & Co., Ltd.	3,900	66,194
SulAmerica S.A. units	184,675	877,439
Sulzer AG	3,252	394,976
SUMCO Corp	32,100	648,289
Suminoe Textile Co., Ltd.	4,700	114,949
Sumitomo Bakelite Co., Ltd.	155,000	1,494,515
Sumitomo Chemical Co., Ltd.	1,105,723	6,269,075
Sumitomo Corp.	820,900	13,488,358
Sumitomo Dainippon Pharma Co.	160,200	3,391,586
Sumitomo Denetsu Co., Ltd.	5,600	100,357
Sumitomo Electric Industries	607,200	9,045,095
Sumitomo Heavy Industries	16,200	546,996
Sumitomo Metal Mining Co., Ltd.	34,300	1,312,359
Sumitomo Mitsui Financial Group	562,334	21,860,788
Sumitomo Mitsui Trust Holdings	47,106	1,868,250
Sumitomo Osaka Cement Co Ltd	180,000	843,407
Sumitomo Precision Products	21,000	69,390
Sumitomo Realty & Development	51,000	1,882,716
Sumitomo Riko Company Ltd.	19,600	200,840
Sumitomo Rubber Industries	22,900	363,869
Sumitomo Seika Chemicals Co.	5,500	274,590
Sumitomo Warehouse Co., Ltd.	67,000	406,482
Summerset Group Holdings Ltd.	21,101	109,291
Summit Ascent Holdings Ltd	100,000	9,560
Summit Real Estate Holdings	12,007	101,585
Sun A Kaken Co Ltd	1,100	6,743
Sun Art Retail Group Ltd.	3,189,959	4,171,715
Sun Hung Kai & Co. Ltd.	378,000	212,477
Sun Hung Kai Properties	226,091	3,412,064
Sun Life Financial, Inc.	86,479	3,473,097
Sun Pharmaceutical Industries	9,332	76,778
Sun Wa Technos Corp.	7,000	100,357
Sunac China Holdings Ltd.	28,000	97,968
Suncall Corp.	8,000	51,352
Suncor Energy, Inc.	231,736	9,424,817
Suncorp Group Ltd.	182,194	1,964,018
Sundance Energy Australia Ltd	2,033,573	114,190
Sundrug Co., Ltd.	10,900	441,845
Sunland Group Ltd.	74,997	100,572
Sunningdale Technology Ltd.	61,200	57,452
Sunny Optical Technology (Group) Co., Ltd.	576,400	10,726,523
Sunrex Technology Corp.	103,017	55,752
Suntec REIT	336,600	427,076
Suntory Beverage & Food Ltd.	20,100	858,331
Super Retail Group Ltd	29,690	177,685
Superloop Ltd	12,385	23,060
Surge Energy, Inc.	193,469	350,037
Surgutneftegas OJSC	34,165	15,496
Surteco SE	3,309	97,165
Suruga Bank Ltd.	25,300	226,356
Surya Citra Media TBK PT	75,000	10,782
Sushiro Global Holdings Ltd	8,900	538,347
Suzano Papel e Celulose SA	1,382,820	16,162,971
Suzuken Co., Ltd.	14,400	609,723
Suzuki Co Ltd	4,000	33,260
Suzuki Motor Corp.	83,200	4,595,473
Svenska Handelsbanken	216,513	2,409,572
Swatch Group AG	12,664	6,008,369
Swatch Group AG	10,509	908,603
SWCC Showa Holdings Co., Ltd.	14,400	93,474
Swedbank AB	412,285	8,839,287
Swedish Match AB	85,095	4,220,507
Swedish Orphan Biovitrum AB	163,292	3,567,563
Swiber Holdings Ltd.	116,350	9,301
Swire Pacific Ltd	332,500	591,642
Swire Pacific Ltd.	381,438	4,040,240
Swire Properties Ltd.	832,732	3,078,119

International Common Stock	Shares/Par Value	Base Market Value
Swiss Life Holding AG	69,294	24,076,167
Swiss Prime Site	10,033	921,001
Swiss RE AG	263,055	22,703,876
Swisscom AG	13,328	5,948,909
Swissquote Group Holding AG	24,279	1,342,381
Sword Group	1,621	67,187
Sydbank A/S	120,054	4,127,532
Sydney Airport	155,863	824,541
Symrise AG	17,320	1,518,670
Synergie SA	926	45,625
Synnex Technology International Corp.	430,850	650,052
Synthomer PLC	22,714	158,038
Sysage Technology Co Ltd	38,000	45,243
Sysmex Corp.	46,200	4,312,806
Systemair AB	3,646	36,273
Systema Corp	7,600	77,671
T & D Holdings, Inc.	79,100	1,188,660
T & K Toka Co., Ltd.	10,200	109,860
T Hasegawa Co Ltd	1,900	41,443
T Rad Co., Ltd.	4,000	124,227
Tabcorp Holdings Ltd.	272,623	898,366
Tachibana Eletech Co., Ltd.	10,380	190,048
Tachikawa Corp.	5,900	80,165
Tachi-S Co., Ltd.	15,500	259,441
Tae Kyung Industrial Co Ltd	3,667	22,604
TAG Immobilien AG	73,095	1,606,992
Tahoe Resources, Inc.	2,181	10,731
Tahoe Resources, Inc.	103,208	507,625
Tai Cheung Holdings	90,000	101,983
Taichung Commercial Bank Co Ltd	416,000	142,585
Taihei Dengyo Kaisha Ltd.	7,500	189,929
Taiheiyu Cement Corp.	17,400	572,591
Taiheiyu Kouhatsu, Inc.	3,000	26,434
Taiho Kogyo Co.	10,400	119,995
Taiko Bank Ltd.	1,800	35,361
TaiMed Biologics, Inc.	2,000	20,467
Taisei Corp.	117,100	6,459,450
Taishin Financial Holding	614,987	290,464
Taisho Pharmaceutical Holdings	6,700	784,535
Taiwan Business Bank	626,570	193,385
Taiwan Cement	46,000	63,896
Taiwan Cooperative Financial	1,787,986	1,046,806
Taiwan High Speed Rail Corp.	25,000	19,598
Taiwan Mobile Co., Ltd.	20,000	72,486
Taiwan Semiconductor Manufacturing	2,056,312	14,601,950
Taiwan Surface Mounting Technology Corp	89,000	79,692
Taiwan Union Technology Corp	132,000	465,421
Taiyo Nippon Sanso Corp.	17,100	245,157
Takachiho Koheki Co Ltd	2,900	31,130
Takamatsu Construction Group Co Ltd	1,300	39,024
Takano Co., Ltd.	7,100	65,638
Takaoka Toko Co., Ltd.	7,785	137,897
Takara Standard Co., Ltd.	17,600	293,161
Takasago International Corp.	8,600	275,240
Takashima & Co., Ltd.	900	17,356
Takashimaya Co., Ltd.	43,000	368,022
Take and Give Needs Co., Ltd.	6,500	119,302
Takebishi Corp.	2,700	40,659
Takeda Pharmaceutical Co., Ltd.	463,700	19,583,701
Takeei Corp.	8,500	92,164
Takeuchi Manufacturing Co., Ltd.	151,300	3,185,407
Taki Chemical Co Ltd	400	18,887
Takisawa Machine Tool Co., Ltd.	3,300	52,435
Takkt AG	3,264	59,678
Takuma Co., Ltd.	150,400	1,833,070
Talgo SA	7,052	42,321
Tamarack Valley Energy Ltd.	87,106	305,263
Tamburi Investment Partners SpA	6,202	42,723
Tamedia AG	1,177	177,804
Tamron Co., Ltd.	10,200	181,411
Tamura Corp.	18,100	114,713
Tan Chong International Ltd.	42,000	16,007
TANABE ENGINEERING CORP	3,600	33,249
Tao Heung Holdings Ltd	172,000	29,158
Taro Pharmaceutical Industries Ltd.	16,050	1,856,825
Taseko Mines Ltd	24,228	26,166

International Common Stock	Shares/Par Value	Base Market Value
Taseko Mines, Ltd.	64,290	68,422
Tassal Group Ltd.	114,687	349,962
Tata Consultancy Services Ltd.	711,509	19,159,287
Tata Motors Ltd.	17,840	70,016
Tata Power Co. Ltd.	12,386	13,314
Tata Steel Ltd.	328,194	2,715,989
Tate & Lyle PLC	406,549	3,471,677
Tatneft PJSC	33,805	2,166,901
Tatneft PJSC	4,953	53,201
Tatsuta Electric Wire & Cable	19,000	96,745
Tauron Polska Energia SA	1,959,182	1,198,340
Tav Havalimanlari Holding AS	1,242,303	6,085,148
Tayca Corp.	5,900	119,582
Taylor Wimpey PLC	3,168,415	7,483,569
TBK Co., Ltd.	12,100	53,309
TCI Co Ltd	57,000	880,562
TDK Corp.	18,500	1,890,669
TE Connectivity Ltd.	221,815	19,976,659
Tecan Group AG	16,784	4,073,663
Tech Mahindra Ltd.	398,905	3,803,323
TechnipFMC plc	111,487	3,560,059
TechnipFMC plc	72,410	2,298,293
Techno Ryowa Ltd.	7,260	57,155
Technology One Ltd.	1,305,552	4,099,579
Technotrans AG	664	28,878
Techtronic Industries Co. Ltd.	188,716	1,052,371
Teck Resources Ltd.	348,066	8,861,401
TECO Electric & Machinery	295,000	221,575
Ted Baker PLC	155,895	4,433,373
Teekay Corp.	461	3,573
Tegel Group Holdings Ltd	21,853	17,311
Teijin Ltd.	326,300	5,986,021
Teikoku Sen I Co., Ltd.	3,600	40,789
Teixeira Duarte SA	55,643	16,306
Tekken Corp	4,600	126,872
Tele Columbus AG	5,369	37,298
Tele2 AB	48,685	573,053
Telecom Italia RSP	861,308	562,745
Telecom Italia S.p.A	1,560,074	1,161,002
Telefonica Brasil SA	20,844	247,418
Telefonica Deutschland Holdings	108,053	425,907
Telefonica SA	2,459,694	20,903,956
Telekom Malaysia BHD	10,752	8,278
Telekomunikasi Indonesia Persero	18,585,025	4,863,492
Telenet Group Holding NV	7,971	372,262
Telenor ASA	641,469	13,155,372
Teleperformance	19,610	3,464,114
Telepizza Group SA	15,657	105,843
Television Francaise	82,025	864,788
Telia Co. AB	3,381,772	15,483,722
Telkom SA SOC Ltd.	3,112	11,135
Telstra Corp. Ltd.	1,897,556	3,673,263
Telus Corp.	104,200	3,700,142
Telus Corp.	50,500	1,792,809
Telus Corp.	67,990	2,413,724
Temenos Group AG	28,085	4,242,661
Tenaga Nasional BHD	36,000	130,472
Tenaris SA	67,168	1,232,402
Tencent Holdings Ltd.	2,483,050	124,635,947
Tenma Corp.	8,000	143,439
Teranga Gold Corp.	58,736	209,413
Teraoka Seisakusho Co Ltd	5,200	26,384
Terasaki Electric Co Ltd	1,800	21,776
Terna S.p.A	339,807	1,837,708
Terumo Corp.	134,100	7,687,762
Tesco PLC	7,827,735	26,528,845
Teva Pharmaceutical Industries Ltd.	116,000	2,751,576
Texwinca Holdings Ltd	114,000	48,678
TFI International, Inc.	173,800	5,357,551
T-Gaia Corp	58,800	1,502,316
TGS Nopec Geophysical Co. ASA	264,509	9,736,050
Thai Oil PCL - NVDR	1,742,900	4,090,265
Thai Union Group PCL - foreign	2,964,100	1,413,606
Thai Union Group PCL - NVDR	19,000	9,061
Thales SA	116,694	15,034,761
Thanachart Capital - foreign	2,188,700	3,088,492

International Common Stock	Shares/Par Value	Base Market Value
The Foschini Group Ltd.	20,131	255,562
The United Laboratories International	134,000	139,543
THK Co., Ltd.	16,500	472,961
Thomas Cook Group PLC	131,180	186,526
Thomson Reuters Corp	(57,852)	(2,332,593)
Thomson Reuters Corp.	40,265	1,623,823
THQ Nordic AB	44,420	883,832
Thurgauer Kantonalbank Cert.	598	62,332
Thyssenkrupp AG	62,132	1,510,330
Tianneng Power International Ltd.	2,540,000	3,956,280
Tidewater Midstream and Infrastructure Ltd	15,900	14,988
Tieto OYJ	68,000	2,203,962
Tiger Brands Ltd.	10,023	242,344
TIGERS POLYMER CORP	6,500	45,010
TIM Participacoes S.A.	422,905	1,448,741
Timbercreek Financial Corp.	14,230	98,873
Tingyi (Cayman Islands) Holding Co.	23,344	54,154
TIS, Inc.	80,800	3,720,309
Titan Cement Co. S.A.	603	15,278
Titan Co. Ltd.	3,432	43,912
TK Development	37,336	40,370
TLG Immobilien AG	10,349	275,975
TMB Bank PCL - NVDR	171,200	11,885
TMX Group Ltd.	7,521	492,729
TOA Corp.	7,800	85,841
TOA Corp.	9,200	236,468
TOA Oil Co., Ltd.	51,000	104,058
TOA Paint Thailand PCL	3,157,814	3,622,002
TOA Road Corp.	5,900	201,878
Toagosei Co., Ltd.	52,200	603,223
Tobishima Corp	10,500	18,390
Tobu Railway Co., Ltd.	77,541	2,373,168
TOC Co Ltd	5,400	39,343
Tochigi Bank Ltd.	64,000	221,875
Toda Corp.	278,000	2,419,465
Toda Kogyo Corp.	3,100	79,791
Toei Co., Ltd.	13,400	1,373,087
Toenec Corp.	5,200	156,096
Tofas Turk Otomobil Fabrikasi AS	38,827	203,915
Togami Electric Manufacturing Co Ltd	800	13,802
Toho Acetylene Co Ltd	1,100	15,075
Toho Bank Ltd.	116,000	419,952
Toho Co., Ltd.	16,600	556,755
Toho Co., Ltd.	1,400	33,570
Toho Gas Co., Ltd.	9,500	328,917
Toho Holdings Co., Ltd.	268,700	6,557,090
Toho Zinc Co., Ltd.	3,500	129,554
Tohoku Bank Ltd.	5,400	67,229
Tohoku Electric Power Co., Inc.	59,800	730,460
Tohoku Steel Co Ltd	1,400	20,640
Tohokushinsha Film Corp	2,200	15,512
Tohto Suisan Co., Ltd.	1,600	27,258
Tokai Corp/Gifu	5,400	116,371
Tokai Lease Co., Ltd.	1,300	24,318
Tokai Rika Co., Ltd.	153,500	2,915,759
Token Corp.	11,800	1,041,881
Tokio Marine Holdings, Inc.	560,900	26,296,698
Tokmanni Group Corp	3,078	25,515
Tokushu Tokai Paper Co., Ltd.	4,200	165,133
Tokyo Century Corp.	11,800	669,020
Tokyo Dome Corp.	29,700	265,454
Tokyo Electric Power Co., Inc.	1,212,000	5,646,116
Tokyo Electron Device Ltd.	4,500	82,269
Tokyo Electron Ltd	13,100	562,776
Tokyo Electron Ltd.	51,642	8,867,700
Tokyo Energy & Systems, Inc.	25,000	287,094
Tokyo Gas Co., Ltd.	100,700	2,673,302
Tokyo Keiki, Inc.	5,800	65,087
Tokyo Printing Ink Manufacturing Co Ltd	700	18,460
Tokyo Rope Manufacturing Co Ltd	900	14,357
Tokyo Sangyo Co., Ltd.	25,500	141,814
Tokyo Steel Manufacturing Co Ltd	214,100	1,901,994
Tokyo Tatemono Co., Ltd.	29,600	406,461
Tokyo Tekko Co., Ltd.	5,000	71,728
Tokyo Ty Financial Group, Inc.	4,512	108,396
Tokyotokeiba Co Ltd	10,100	436,772

International Common Stock	Shares/Par Value	Base Market Value
Tokyu Corp.	70,400	1,212,686
Tokyu Fudosan Holdings Corp.	66,900	472,313
Toli Corp.	30,600	91,719
Tom Tailor Holding AG	54,697	449,266
Tomato Bank Ltd.	4,900	67,463
Tomen Devices Corp	700	17,714
Tomoe Corp.	13,400	55,649
Tomoe Engineering Co., Ltd.	4,400	91,365
Tomoku Co., Ltd.	9,000	165,513
Tomony Holdings, Inc.	87,900	376,947
Tomra Systems ASA	9,981	209,407
Tomson Group Ltd.	172,000	63,797
Tomy Co Ltd	190,400	1,581,438
Tonami Holdings Co., Ltd.	7,400	440,265
Tong Ren Tang Technologies Co Ltd	7,000	11,117
Tongda Group Holdings Ltd	6,440,000	1,305,164
Top Glove Corp Bhd	141,400	424,953
Toppan Forms Co., Ltd.	25,900	262,122
Toppan Printing Co., Ltd.	74,000	579,894
Topre Corp.	1,200	30,215
Topy Industries Ltd.	10,700	297,048
Toray Industries, Inc.	201,800	1,592,319
TORC Oil & Gas Ltd.	113,239	631,855
Torex Gold Resources Inc	9,039	80,464
Torigoe Co Ltd/The	1,900	16,999
Torii Pharmaceutical Co., Ltd.	26,800	651,339
Torishima Pump Manufacturing Co Ltd	4,800	44,982
TORM PLC	2,388	18,823
Toronto Dominion Bank	119,000	6,885,340
Toronto Dominion Bank	617,403	35,712,642
Torstar Corp.	29,259	28,915
Tosei Corp.	10,800	114,469
Toshiba Corp.	925,000	2,780,887
Toshiba Machine Co., Ltd.	27,000	128,949
Toshiba TEC Corp	228,000	1,389,428
Tosoh Corp.	322,600	5,000,715
Total Energy Services, Inc.	18,689	165,089
Total Gabon	381	67,838
Total Produce PLC	740,823	1,920,185
Total SA	845,768	51,556,167
Toto Ltd.	20,400	946,653
Tottori Bank Ltd.	3,900	59,856
Tourism Holdings Ltd.	9,835	44,281
Tourmaline Oil Corp.	36,035	643,477
Towa Bank Ltd.	18,400	188,709
Towa Pharmaceutical Co., Ltd.	8,300	444,355
Tower Bersama Infrastructure	25,300	8,810
Tower Ltd.	106,187	55,358
Towngas China Co Ltd	11,000	10,670
Toyo Construction Co., Ltd.	37,000	164,348
Toyo Corp/Chuo-ku	7,100	57,818
Toyo Denki Seizo - Toyo Electric Manufacturing Co., Ltd .	4,400	74,363
Toyo Ink SC Holdings Co., Ltd.	130,400	3,402,302
Toyo Kanetsu K.K.	4,800	175,073
Toyo Logistics Co Ltd	3,600	11,635
Toyo Machinery & Metal Co.	12,100	73,737
Toyo Securities Co., Ltd.	157,000	371,363
Toyo Seikan Group Holdings Ltd.	24,100	423,406
Toyo Suisan Kaisha Ltd.	12,300	438,076
Toyo Tanso Co., Ltd.	8,600	251,948
Toyo Wharf & Warehouse Co.	3,400	52,397
Toyobo Co., Ltd.	37,500	623,956
Toyoda Gosei Co., Ltd.	164,200	4,164,111
Toyota Industries Corp.	20,600	1,154,932
Toyota Motor Corp.	323,100	20,914,793
Toyota Tsusho Corp.	38,200	1,279,484
TP ICAP PLC	303,902	1,690,770
TPG Telecom Ltd.	45,851	175,144
TPR Co Ltd	3,700	86,216
Traffic Systems SE	733	14,677
TransAlta Corp.	168,165	843,733
TransCanada Corp.	124,188	5,369,884
Transcontinental, Inc.	205,163	4,761,585
TransGlobe Energy Corp.	48,569	134,396
Transocean Ltd.	3,190	42,874
Transport International Holdings	38,800	111,275

International Common Stock	Shares/Par Value	Base Market Value
Transurban Group	314,164	2,778,477
TravelSky Technology Ltd.	12,000	34,950
Travis Perkins PLC	121,379	2,279,566
Treasury Wine Estates Ltd.	102,996	1,323,354
Trend Micro, Inc.	20,100	1,146,860
Trevali Mining Corp.	61,463	42,052
Trevi Finanziaria Industrial	57,455	20,091
Trican Well Service Ltd.	136,039	309,215
Trifast PLC	13,392	43,672
Trigano SA	26,108	4,639,423
Trinidad Drilling Ltd.	174,115	247,516
Trinity Industrial Corp	3,000	20,747
Trinity Ltd.	508,000	55,686
Trinity Mirror PLC	199,031	201,020
Tronox Ltd.	678	13,343
Troy Resources Ltd.	165,723	17,754
True Corp. PCL - NVDR	103,602	16,574
Truworths International Ltd.	4,653	26,225
TRYG A/S	17,731	416,219
TS Tech Co., Ltd.	118,500	4,947,975
TSI Holdings Co., Ltd.	69,625	492,181
Tsingtao Brewery Co. Ltd.	4,000	21,975
Tsubakimoto Chain Co	61,000	484,630
Tsubakimoto Kogyo Co., Ltd.	1,500	52,137
Tsudakoma Corp.	2,900	46,001
Tsui Wah Holdings Ltd	132,000	16,657
Tsukada Global Holdings, Inc.	11,200	64,714
Tsukishima Kikai Co., Ltd.	8,200	116,968
Tsukuba Bank Ltd.	56,900	133,048
Tsuruha Holdings, Inc.	5,100	639,543
Tsurumi Manufacturing Co., Ltd.	8,000	134,627
Tsutsumi Jewelry Co., Ltd.	4,000	66,339
TT Electronics PLC	138,945	444,847
Tuan Sing Holdings Ltd.	466,830	140,374
Tubacex SA	72,713	241,529
Tubos Reunidos SA	44,317	16,376
TUI AG	651,425	14,298,235
Tullow Oil PLC	216,319	699,708
TUPRAS - Turkiye Petrol Rafinerileri AS	85,696	2,020,250
Turk Hava Yollari A.O.	7,031	20,781
Turkcell Iletisim Hizmetleri AS	796,785	2,116,667
Turkiye Garanti Bankasi AS	4,034,572	7,380,100
Turkiye Halk Bankasi AS	1,151,006	1,859,217
Turkiye Is Bankasi A.S.	14,470	18,004
Turkiye Sise ve Cam Fabrikalari AS	2,997	2,767
Turkiye Vakiflar Bankasi TAO	9,763	10,464
Turquoise Hill Resources Ltd.	136,682	386,527
TV Asahi Holdings Corp	9,400	206,475
TV Tokyo Holdings Corp.	7,800	238,370
TYK Corp.	18,000	62,240
Tyman PLC	32,464	141,226
U and I Group PLC	47,642	144,983
U Shin Ltd.	15,600	99,714
UACJ Corp.	19,200	413,936
UBE Industries Ltd.	136,700	3,553,102
UBI Banca S.p.A	693,557	2,665,739
Ubisoft Entertainment	168,906	18,533,447
U-Blox AG	30,531	6,054,236
UBM Development AG	325	15,482
UBM PLC	108,945	1,553,415
UBS Group AG	1,365,230	21,070,698
UCB SA	192,895	15,165,955
Uchida Yoko Co., Ltd.	13,800	479,664
Uchiyama Holdings Co Ltd	2,000	9,678
UDG Healthcare PLC	100,070	1,091,290
Ueki Corp.	500	11,971
UKC Holdings Corp.	5,300	108,043
Ulker Biskuvi Sanayi A.S.	444,823	1,750,668
Ultra Petroleum Corp.	1,370	3,165
Ultrapar Participacoes SA	3,938	47,032
Ultratech Cement Ltd.	79,899	4,429,634
Ulvac, Inc.	203,000	7,770,686
Umicore SA	28,888	1,657,741
UMS Holdings Ltd	1,664,000	1,012,923
UMW Holdings BHD	2,400	3,547
Uni Land S.p.A.	8,271	5,215

International Common Stock	Shares/Par Value	Base Market Value
Unibail-Rodamco-Westfield	100,420	1,088,445
Unibail-Rodamco-Westfield	13,490	2,969,711
Unibail-Rodamco-Westfield	638	140,450
Unicharm Corp.	69,900	2,103,342
Unicredit S.p.A	634,229	10,586,108
Uniden Holdings Corp	31,000	87,880
Unilever Indonesia TBK PT	17,000	54,689
Unilever NV CVA	562,339	31,373,681
Unilever PLC	50,600	2,797,168
Unilever PLC	174,606	9,663,552
UNIMAT Retirement Community Co Ltd	800	11,852
Union Bank of Israel	18,635	80,180
Uniper SE	301,504	8,990,620
Unipol Gruppo Finanziario S.p.A	296,141	1,144,118
Unipolsai Assicurazioni S.p.A.	820,272	1,812,464
Unipres Corp.	24,700	484,121
Uni-President China Holdings Ltd	190,000	244,116
Uni-President Enterprises Corp.	524,472	1,331,457
Uniqa Insurance Group AG	81,631	751,030
United Bank Ltd.	4,700	6,519
United Engineers Ltd.	165,500	341,074
United Industrial Corp. Ltd.	21,300	50,770
United International Enterprises	337	77,893
United Internet AG	64,027	3,667,468
United Microelectronics Corp	124,500	351,090
United Microelectronics Corp.	2,070,000	1,150,811
United Overseas Bank Ltd.	1,211,901	23,784,724
United Spirits Ltd	3,200	31,015
United Super Markets Holdings	10,700	138,429
United Tractors TBK PT	1,307,600	2,883,472
United Urban Investment Corp.	425	659,572
United Utilities Group PLC	97,445	981,871
Universal Robina Corp.	10,760	24,396
UOB-Kay Hian Holdings Ltd.	35,100	32,693
UOL Group Ltd.	295,205	1,649,771
UPL Ltd.	4,261	38,459
UPM Kymmene Oyj	886,308	31,685,862
Urban & Civic PLC	1,451	6,609
UrtheCast Corp	20,200	3,532
Ushio, Inc.	60,000	763,237
USI Corp	615,000	285,427
USS Co., Ltd.	32,300	614,710
UTOOC Corp.	7,100	33,011
Vakrangee Ltd	5,066	4,943
Vale SA	179,061	2,307,957
Vale SA SP	1,604,314	20,567,305
Valeant Pharmaceuticals International	43,964	1,022,691
Valeo SA	128,873	7,044,806
Valiant Holding AG	4,950	560,330
Valmet Oyj	146,321	2,822,230
Valor Holdings Co., Ltd.	112,000	2,555,175
Valora Holding AG	2,149	701,220
Van Lanschot NV CVA	5,995	169,387
Vanguard International Semiconductor Corp.	1,733,000	3,967,509
Vantage International	234,000	24,159
Vastned Retail NV	4,547	214,478
Vaudoise Assurances Holdings	773	401,700
VBG Group AB	1,829	28,991
Vectura Group PLC	249,224	256,814
Vedan International Holdings	848,000	82,147
Vedanta Ltd.	1,242,951	4,284,974
Vedanta Resources PLC	9,696	82,798
Venture Corp. Ltd.	144,800	1,894,560
Veolia Environnement	77,125	1,650,568
VERBIO Vereinigte Bioenergie AG	9,501	59,791
Verbund AG	14,256	461,055
Vermilion Energy, Inc.	27,996	1,009,001
Vestas Wind Systems A/S	29,009	1,795,590
Vestjysk Bank A/S	27,750	10,436
Vesuvius PLC	315,710	2,492,561
Vetropack Holding AG	81	163,150
Vibrant Group Ltd.	132,287	32,987
Vicat	10,037	658,591
Vicinity Centres	475,819	910,537
Victory City International Holdings Ltd.	2,073,475	34,886
Viel et Compagnie	515	3,223

International Common Stock	Shares/Par Value	Base Market Value
Vienna Insurance Group AG	12,605	343,789
Vifor Pharma AG	9,583	1,531,137
Villa World Ltd.	68,462	112,295
Village Roadshow Ltd.	49,200	83,972
Village Vanguard Co Ltd	1,500	13,786
Vilmorin & Cie	3,471	234,238
Vinci SA	207,149	19,919,336
Viohalco SA	8,501	34,143
Virgin Australia Holdings Ltd.	1,021,479	-
Virgin Australia Holdings Ltd.	816,205	132,672
Virgin Money Holdings UK plc	161,761	783,570
ViroMed Co Ltd	158	33,400
Virtus Health Ltd	25,861	109,868
Vital KSK Holdings, Inc.	15,500	161,486
Vitasoy International Holdings Ltd.	3,453,388	11,048,447
Vitrolife AB	115,930	1,701,240
Vittoria Assicurazioni S.p.A	7,412	120,635
Vivendi	193,959	4,755,595
Vocento SA	41,918	67,833
Vocus Group Ltd	122,352	208,823
Vodacom Group Ltd.	6,655	59,620
Vodafone Group PLC	7,202,357	17,479,289
Voestalpine AG	69,192	3,186,974
Volkswagen AG	24,750	4,088,908
Voltronic Power Technology	263,532	4,503,343
Volvo AB	222,292	3,558,262
Vonovia SE	71,581	3,406,494
Vontobel Holding AG	15,393	1,115,390
Vopak	10,318	476,691
Vossloh AG	941	45,814
VP Bank AG	2,474	470,408
VP PLC	163	2,217
VST Holdings Ltd.	257,600	129,039
VTB Bank PJSC	10,240,528	7,872
VTG AG	9,628	546,321
Wacker Chemie AG	8,316	1,088,904
Wacker Neuson SE	30,541	775,922
Wacoal Holdings Corp.	24,300	708,608
Wah Lee Industrial Corp	35,000	61,072
Wai Kee Holdings Ltd.	56,000	28,409
Wajax Corp.	2,500	47,322
Wakachiku Construction	4,800	71,243
Wakita & Co Ltd.	23,600	247,580
Walliser Kantonalbank BR	504	58,879
Walmart de Mexico SAB de CV	6,559,944	17,494,741
Walsin Technology Corp	4,000	54,709
Wang On Group Ltd	1,440,000	19,272
Want Want China Holdings Ltd.	56,105	49,916
Warabeya Nichiyo Co., Ltd.	7,100	162,941
Warehouse Group Limited	15,689	21,882
Wartsila Oyj	63,477	1,247,315
Waseda Academy Co Ltd	1,300	28,332
Waskita Karya Persero TBK PT	46,700	6,273
Watpac Ltd.	100,909	52,562
Wave Life Sciences Ltd.	116	4,437
Weatherford International PLC	6,255	20,579
Webjet Ltd	503,997	5,008,485
Webster Ltd	15,774	21,736
Wee Hur Holdings Ltd	49,700	8,384
WEG S.A.	9,206	38,883
Weichai Power Co. Ltd.	3,504,592	4,833,335
Weir Group PLC	32,294	852,723
Wendel	4,129	568,856
Wesfarmers Ltd.	159,787	5,827,372
West Fraser Timber Co. Ltd.	81,132	5,581,082
West Japan Railway Co.	62,800	4,628,711
Western Areas Ltd.	83,351	219,239
Western Energy Services Corp.	38,097	30,988
Western Forest Products, Inc.	859,200	1,750,470
Westgold Resources Ltd	75,534	103,245
WestJet Airlines Ltd.	138,200	1,904,722
Westpac Banking Corp.	480,782	10,408,113
Westports Holdings BHD	13,300	11,162
WH Group Ltd.	13,753,199	11,201,772
Wharf Holdings Ltd.	170,572	547,886
Wharf Real Estate Investment Co Ltd	404,572	2,880,057

International Common Stock	Shares/Par Value	Base Market Value
Wheaton Precious Metals Corp.	63,616	1,403,426
Wheelock & Co. Ltd.	735,531	5,123,577
Wheelock Properties (Singapore) Ltd.	128,052	153,080
Whitbread PLC	25,752	1,346,024
Whitecap Resources, Inc.	228,252	1,546,030
Whitehaven Coal Ltd.	889,125	3,797,055
Wienerberger AG	72,317	1,805,194
Wihlborgs Fastigheter AB	23,154	268,241
William Demant Holding	23,204	933,760
William Hill PLC	238,892	956,915
Willis Towers Watson PLC	58,845	8,920,902
Wilmar International Ltd.	266,200	597,413
Win Hanverky Holdings Ltd.	288,000	24,962
Win Semiconductors Corp	262,800	1,892,012
Winbond Electronics Corp	36,000	23,025
Wing On Co. International Ltd.	87,000	317,152
Wing Tai Holdings Ltd.	294,281	429,497
Wing Tai Properties Ltd.	230,000	194,074
Wipro Ltd.	12,857	48,949
Wirecard AG	30,236	4,869,919
WiseTech Global Ltd	463,239	5,359,855
Wistron Corp.	27,885	20,716
WM Morrison Supermarkets	318,086	1,058,282
Wolters Kluwer	197,660	11,137,348
Wong's International Holdings	27,000	10,015
Wong's Kong King International	130,000	18,890
Wood One Co., Ltd.	3,200	41,197
Woodside Petroleum Ltd.	192,684	5,048,247
Woolworths Holdings Ltd.	652,568	2,640,029
Woolworths Ltd.	183,084	4,128,489
Woori Bank	5,635	82,414
Worleyparsons Ltd.	119,126	1,538,524
Wowow, Inc.	30,800	977,403
WPG Holdings Ltd.	18,000	25,505
WPP AUNZ Ltd.	170,807	127,463
WPP PLC	1,063,822	16,755,823
Wright Medical Group NV	785	20,379
WSP Global, Inc.	19,438	1,022,843
Wuestenrot & Wuerttemberg	3,905	80,152
Wuxi Biologics Cayman Inc	68,000	757,101
Wynn Macau Ltd.	1,054,436	3,393,624
X5 Retail Group NV	1,406	37,694
Xebio Holdings Co., Ltd.	16,600	264,515
Xero Ltd	8,944	297,438
Xiabuxiabu Catering Management China Holdings Co Ltd	96,500	212,054
Xing AG	23,700	7,651,017
Xinjiang Goldwind Science & Technology Co Ltd	7,200	8,764
Xinyi Solar Holdings Ltd	36,000	11,059
XL Group Ltd.	74,388	4,162,009
XLMedia PLC	425,000	580,745
YAC Holdings Co., Ltd.	6,500	53,108
Yachiyo Industry Co., Ltd.	4,300	46,430
Yageo Corp	2,000	73,798
Yagi & Co Ltd	300	6,026
Yahagi Construction Co Ltd	11,200	89,588
Yahoo Japan Corp.	205,000	681,082
Yaizu Suisankagaku Industry	3,900	43,660
Yakult Honsha Co., Ltd.	22,000	1,469,778
Yamabiko Corp.	7,500	89,988
Yamada Denki Co., Ltd.	90,660	450,988
Yamagata Bank Ltd.	6,500	138,139
Yamaguchi Financial Group, Inc.	26,000	292,945
Yamaha Corp.	19,600	1,019,239
Yamaha Motor Co., Ltd.	272,700	6,859,046
YA-MAN Ltd.	16,400	275,098
Yamana Gold, Inc.	319,105	929,091
Yamanashi Chuo Bank Ltd.	52,000	197,644
Yamatane Corp.	6,000	124,534
Yamato Corp.	9,500	59,351
Yamato Holdings Co., Ltd.	292,100	8,607,542
Yamato International Inc	8,800	49,178
Yamaya Corp.	2,000	59,947
Yamazaki Baking Co., Ltd.	18,000	471,268
Yamazawa Co., Ltd.	1,300	21,889
Yamazen Corp.	29,100	278,219
Yandex NV	192,300	6,903,570

International Common Stock	Shares/Par Value	Base Market Value
Yangzijiang Shipbuilding	2,087,900	1,385,808
Yanlord Land Group Ltd.	2,051,100	2,391,822
Yanzhou Coal Mining Co.	2,520,874	3,296,709
Yapi Ve Kredi Bankasi	21,806	11,805
Yara International ASA	124,958	5,182,053
Yashima Denki Co., Ltd.	3,600	31,071
Yaskawa Electric Corp.	34,000	1,201,733
Yasuda Logistics Corp	7,200	58,567
Yellow Hat Ltd.	10,500	310,455
Yellow Pages Ltd./Canada	1,868	12,823
Yeo Hiap Seng Ltd.	20,311	15,045
Yes Bank Ltd	20,170	99,974
YHI International Ltd.	44,500	14,686
Yirendai Ltd	16,470	349,493
YIT Oyj	75,294	448,778
Yodogawa Steel Works Ltd.	10,200	260,514
Yokogawa Bridge Holdings Corp.	6,600	156,651
Yokogawa Electric Corp.	100,700	1,792,808
Yokohama Reito Co., Ltd.	28,600	260,528
Yokohama Rubber Co., Ltd.	172,200	3,580,342
Yokowo Co., Ltd.	700	11,824
Yondenko Corp.	1,600	38,626
Yongnam Holdings Ltd	80,900	16,020
Yorozu Corp.	9,400	144,694
Yoshinoya Holdings Co Ltd	28,500	568,379
Yotai Refractories Co., Ltd.	6,000	36,781
YTL Corp. BHD	28,192	7,886
Yuanta Financial Holding Co.	5,244,990	2,391,241
Yuanta Futures Co Ltd	24,000	33,298
Yuasa Funashoku Co., Ltd.	1,800	56,958
Yuasa Trading Co., Ltd.	500	15,957
Yue Yuen Industrial Holdings	106,000	299,269
Yuexiu Property Co Ltd	78,000	14,913
Yuhan Corp.	99	19,320
Yuken Kogyo Co., Ltd.	1,700	38,723
Yum China Holdings, Inc.	62,680	2,410,673
Yurtec Corp.	41,500	340,572
Yushiro Chemical Industry Co.	8,000	122,349
Yuzhou Properties Co.	20,000	11,752
Z Energy Ltd	10,335	52,970
Zalando SE	15,844	885,531
Zaoh Co Ltd	900	13,293
Zardoya Otis SA	16,677	159,275
Zeal Network SE	1,356	42,271
Zee Entertainment Enterprises	5,707	45,313
Zehnder Group AG	5,199	215,196
Zenitaka Corp/The	1,200	59,369
Zenkoku Hoshu Co., Ltd.	263,800	11,979,542
ZERIA Pharmaceutical Co Ltd	8,400	181,779
Zhaojin Mining Industry Co Ltd	15,500	11,834
Zhejiang Expressway Co.	22,000	19,629
Zhen Ding Technology Holding	5,300	11,717
ZhongAn Online P&C Insurance Co Ltd	2,000	12,632
Zhongsheng Group Holdings Ltd	6,500	19,511
Zhuzhou CRRC Times Electric Holdings	538,968	2,562,441
Zijin Mining Group Co., Ltd.	1,516,375	579,842
ZTE Corp.	7,320	11,122
Zug Estates Holding AG	25	43,305
Zuger Kantonalbank BR	49	291,153
Zuiko Corp	400	11,737
Zuken Inc	6,500	105,688
Zumtobel Group AG	3,515	27,004
Zurich Insurance Group AG	72,883	21,587,079
Zyle Motor Sales Corp	5,498	7,942
Total International Common Stock		\$ 10,331,290,011

International Preferred Stock	Shares/Par Value	Base Market Value
AK Transneft PJSC	5	13,325
AmorePacifc Corp.	113	15,716
Banco Bradesco SA	38,760	271,000
Banco Bradesco SA	216,700	1,515,109
Bancolumbia SA	5,317	64,666
Bayerische Motoren Werke AG (BMW)	178,083	14,200,997
Biotest AG-Vorzugsaktien	9,067	262,008
Braskem S.A.	2,009	26,505
Centrais Eletricas Brasileiras SA	2,800	9,861

International Preferred Stock	Shares/Par Value	Base Market Value
Companhia Brasileira de Distribuicao	1,700	34,416
Companhia Energetica Minas Gerais	1,015,199	1,926,224
Dragerwerk AG	3,835	275,370
Embotelladora Andina	3,484	13,635
Fuchs Petrolub SE	10,060	496,132
Gerdau SA	1,238,283	4,476,924
Grupo Aval Acciones y Valores SA	44,513	18,642
Grupo de Inversiones Suramericana	1,245	15,150
Henkel AG & Co. KGaA	82,482	10,545,058
Hyundai Motor Co. Ltd.	391	31,855
Hyundai Motor Co. Ltd.	290	21,415
Intesa Sanpaolo	127,342	386,266
Itau Unibanco Holding	944,927	9,907,562
Itausa Investimentos Itau SA	1,278,873	3,051,426
LG Chem Ltd.	97	17,537
LG Household & Health	28	18,340
Lojas Americanas S.A.	8,620	37,349
Nationwide Building Society	375,000	751,305
Petrobras - Petroleo Brasileiro S.A.	2,477,680	11,070,156
Porsche Automobil Holding SE	21,178	1,349,072
Samsung Electronics	408,301	13,793,210
Sartorius AG	4,982	745,124
Schaeffler AG	23,373	304,274
Sixt SE	1,758	137,932
Sociedad Quimica y Minera de Chile	1,391	66,949
Sto SE & Co. KGaA	545	70,122
Surgutneftegas	42,507	21,263
Telefonica Brasil SA	5,348	63,580
Vedanta Ltd.	25,025,560	370,736
Volkswagen AG	47,101	7,821,075
Total International Preferred Stock		\$ 84,217,286

Total Public Equities	\$ 18,207,596,005
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Diversifying Strategies	Base Market Value
1818 I, L.P.	94,234,758
All Weather Portfolio Limited	523,648,033
Alphadyne Global Rates Fund II, Ltd.	395,377,495
AQR Multi-Strategy Fund XIV, L.P.	1,021,048,286
Black Diamond Thematic, L.P.	228,952,510
Bluegill Liquidating Fund LLC	37,780,209
Brevan Howard Systematic Trading Fund, L.P.	158,996,956
Bridgewater Optimal Portfolio, L.L.C.	445,852,856
CCP Core Macro Fund, L.P.	194,166,108
Claren Road Credit Partners, L.P.	316,064
Crabell Fund, L.P.	90,353,254
Double Black Diamond, L.P.	172,430,876
Grosvenor Monarch Fund Series B	210,150
Grosvenor Monarch Fund, L.L.C.	340,238,100
ISAM Systematic Trend, L.L.C.	126,324,226
Kepos Exotic Beta Fund, L.P.	197,965,401
Key Trends 15 Fund, L.L.C.	102,790,611
Magnetar Constellation Fund IV, L.L.C.	95,079,767
Magnetar Constellation Fund V, L.L.C.	83,063,400
Man Alternative Risk Premia SP	298,925,984
PDT Mosaic Offshore Holdings, L.L.C.	187,802,066
Penso Fund Platform SPC	96,028,320
PIMCO Multi-Asset Volatility Onshore Fund LLC	143,831,213
Robeco Transtrend Diversified Fund L.L.C.	164,134,064
Standard Life Investments Global Absolute Return Strategies Master Fund Ltd.	387,197,811
Varadero International, Ltd.	257,396,331
Varadero Special Opportunities International, L.P.	11,472,681
Total Diversifying Strategies	\$ 5,855,617,530

Private Equity	Base Market Value
Advent International GPE VI Limited Partnership	32,444,732
Advent International GPE VII-C Limited Partnership	106,007,491
Advent International GPE VIII-B-2 Limited Partnership	59,547,091
Altaris Constellation Partners IV, L.P.	4,600,967
Altaris Health Partners IV, L.P.	12,405,169
Apollo Investment Fund V, L.P.	2,514,082
Apollo Investment Fund VI, L.P.	31,837,121
Apollo Investment Fund VII Annex A	5,551,826
Apollo Investment Fund VII, L.P.	71,321,860
Apollo Investment Fund VIII Annex A	35,893,437
Apollo Investment Fund VIII, L.P.	224,081,945

Private Equity	Base Market Value
Apollo Lincoln Private Credit Fund, L.P.	52,974,092
Astorg VI, SLP	31,512,636
Battery Ventures XI-A Side Fund, L.P.	4,019,878
Battery Ventures XI-A, L.P.	7,179,587
Blackstone Capital Partners VI Annex A	26,381,542
Blackstone Capital Partners VI, L.P.	79,158,373
Carlyle Japan International Partners III Annex A	30,972,924
Carlyle Japan International Partners III, L.P.	21,579,309
Carlyle Partners IV, L.P.	2,820,563
Carlyle Partners V, L.P.	19,301,175
Carlyle Partners VI Annex A	17,343,162
Carlyle Partners VI, L.P.	241,433,102
Carlyle U.S. Growth Fund III, L.P.	958,561
Carlyle/Riverstone Global Energy and Power Fund II, L.P.	92,363
Carlyle/Riverstone Global Energy and Power Fund III, L.P.	7,011,908
Clearlake Capital Partners II, L.P.	13,381,384
Clearlake Capital Partners III, L.P.	84,607,024
Clearlake Capital Partners IV Annex A	29,522,747
Clearlake Capital Partners IV, L.P.	77,710,330
Clearlake Capital Partners V, L.P.	17,111,097
Clearlake Opportunities Partners (P), L.P.	22,250,242
Edgewater Growth Capital Partners II, L.P.	6,621,247
Edgewater Growth Capital Partners III, L.P.	40,913,276
Edgewater Growth Capital Partners, L.P.	1,935,334
EIF United States Power Fund IV, L.P.	69,116,373
Energy Capital Partners I, L.P.	3,662,071
Energy Capital Partners II Annex A	18,687,235
EQT Midmarket Europe, L.P.	21,670,496
EQT VI, L.P.	81,576,912
EQT VII, L.P.	86,934,715
Evercore Capital Partners II, L.P. (distributed securities)	48,658
Gamma, L.P.	127,170
GI Partners Fund IV, L.P.	89,058,000
Grain Communications Opportunity Fund, L.P.	43,698,230
Granite Ventures II, L.P.	21,794,932
Great Point Partners II, L.P.	34,346,857
Green Equity Investors V, L.P.	35,370,357
Green Equity Investors VI, Annex A	41,691,586
Green Equity Investors VI, L.P.	209,551,299
Greenspring IL Master, L.P.	10,872,794
Greenspring IL Special, L.P.	1,400,000
GTCR Fund VIII, L.P.	4,056,689
Harvest Partners Structured Capital Fund II, L.P.	10,290,480
HealthpointCapital Partners, L.P.	3,830,745
Hopewell Ventures, L.P.	3,407,115
ICV Partners II, L.P.	2,795,780
ICV Partners III, L.P.	21,472,488
ICV Partners IV, L.P.	4,340,769
IL Asia Investors, L.P.	114,464,513
Illinois Emerging Technologies Fund, L.P.	177,908
Inflexion Buyout Fund V (No.1), L.P.	320,101
Inflexion Partnership Capital Fund II (No.1), L.P.	4,159
Institutional Venture Partners XV, L.P.	34,609,193
Institutional Venture Partners XVI, L.P.	2,849,693
J.C. Flowers II, L.P.	10,076,110
JMI Equity Fund VII, L.P.	20,516,602
JMI Equity Fund VIII-A, L.P.	20,352,585
Lightspeed Venture Partners IX, L.P.	37,166,264
Lightspeed Venture Partners Select II, L.P.	13,320,832
Lightspeed Venture Partners Select, L.P.	14,725,046
Lightspeed Venture Partners X, L.P.	13,311,041
Lightspeed Venture Partners XI, L.P.	8,570,450
Littlejohn Fund IV, L.P.	35,786,778
LiveOak Venture Partners I, L.P.	18,459,329
Longitude Venture Partners II, L.P.	47,026,719
Longitude Venture Partners III, L.P.	10,245,431
Longitude Venture Partners, L.P.	2,424,860
Madison Dearborn Capital Partners V, L.P.	308,045
Madison Dearborn Capital Partners VII, L.P.	31,827,914
Maranon Mezzanine Fund, L.P.	1,616,781
Marlin Equity V, L.P.	14,281,972
MBK Partners Fund II, L.P.	5,023,683
MBK Partners Fund III Annex A	30,783,006
MBK Partners Fund III Annex B	36,242,996
MBK Partners Fund III, L.P.	166,624,955
MBK Partners Fund IV, L.P.	39,371,811

Private Equity	Base Market Value
Morgan Creek Partners Asia, L.P.	96,334,180
Morgan Creek Partners Venture Access Fund, L.P.	117,455,076
New Enterprise Associates 15, L.P.	38,502,096
New Enterprise Associates 16, L.P.	12,964,600
New Mountain Partners III, L.P.	64,969,283
New Mountain Partners IV, L.P.	94,161,421
New Mountain Partners V, L.P.	25,146,887
NGP Natural Resources IX Annex A	244,095
NGP Natural Resources X, L.P.	52,407,879
NGP Natural Resources XI, L.P.	103,811,634
NGP Natural Resources XII, L.P.	20,992,270
Oaktree European Principal Fund III, L.P.	50,883,933
Oaktree Opportunities Fund IX, L.P.	80,123,797
Oaktree Opportunities Fund VIII, L.P.	11,309,609
Oaktree Opportunities Fund Xb, L.P.	2,488,142
OCM European Principal Opportunities Fund II, L.P.	4,121,554
OCM Opportunities Fund V, L.P.	352,977
OCM Opportunities Fund VIIb, L.P.	6,243,185
Palladium Equity Partners IV, L.P.	10,670,054
Parthenon Investors IV Annex A	108,275,655
Parthenon Investors IV, L.P.	42,587,430
Parthenon Investors V, L.P.	30,611,941
Pine Brook Capital Partners, L.P.	10,778,622
Prism Mezzanine Fund, L.P.	4,079,892
Providence Equity Partners VI Annex A	41,307,349
Providence Equity Partners VI, L.P.	42,729,417
Providence Equity Partners VII Annex A	61,933,570
Providence Equity Partners VII, L.P.	220,098,111
RCP SBO Fund, L.P.	23,776,864
Rhone Partners IV, L.P.	34,168,230
Rhone Partners V, L.P.	46,226,623
Riverstone Global Energy and Power Fund V Annex A	2,062,347
Riverstone Global Energy and Power Fund V, L.P.	190,589,821
Riverstone Global Energy and Power Fund VI, L.P.	107,332,905
Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	47,219,822
RRJ Capital Master Fund III, L.P.	58,605,881
Scale Venture Partners V, L.P.	28,496,925
SCP Private Equity Partners, L.P.	24,876
Shasta Ventures, L.P.	3,484,297
Silver Lake Partners III, L.P.	58,252,733
Silver Lake Partners IV, L.P.	201,228,974
Silver Lake Partners V, L.P.	12,100,769
Siris Partners II, L.P.	35,960,909
Siris Partners III Annex A	14,556,995
Siris Partners III, L.P.	86,811,321
Sofinnova Venture Partners IX, L.P.	47,228,814
Sofinnova Venture Partners VIII, L.P.	23,532,698
Sofinnova Venture Partners X, L.P.	8,082,421
StarVest Partners II, L.P.	9,119,514
Sunstone Partners I, L.P.	7,765,533
TA XII-A, L.P.	38,825,601
The Baring Asia Private Equity Fund V, L.P.	87,476,119
The Baring Asia Private Equity Fund VI, L.P.1	62,418,806
Trident V Annex A	29,049,835
Trident V, L.P.	66,541,885
Trident VI Annex A	34,650,961
Trident VI, L.P.	104,785,853
Trident VII, L.P.	32,001,656
Trustbridge Partners IV, L.P.	60,549,412
Union Grove Partners Direct Venture Fund, L.P.	13,285,184
Union Grove Partners Venture Access Fund II, L.P.	9,870,320
Union Grove Partners Venture Access Fund II-B, L.P.	39,475,040
Union Grove Partners Venture Access Fund, L.P.	67,012,179
VantagePoint Venture Partners IV, L.P.	5,601,210
Veritas Capital Fund IV, L.P.	63,219,915
Veritas Capital Fund V, L.P.	151,838,652
Veritas Capital Fund VI, L.P.	10,873,540
Vicente Capital Partners Growth Equity Fund, L.P.	13,139,702
Vista Equity Partners Fund III, L.P.	13,963,412
Vista Equity Partners Fund IV, L.P.	41,047,510
Vista Equity Partners Fund V, L.P.	301,738,555
Vista Equity Partners Fund VI, L.P.	122,066,119
Vista Foundation Fund III, L.P.	21,297,672
VSS Communications Partners IV, L.P.	84,722
Warburg Pincus Private Equity X, L.P.	22,330,650
Total Private Equity	\$ 6,788,646,545

Real Estate	Base Market Value
Barings, II	9,869,233
Barings, III	42,595
Barings, L.L.C.	419,399,529
Beacon Capital Strategic Partners V, L.P.	94,683
BlackRock Asia Property Fund III, L.P.	566,547
Blackstone Real Estate Partners Asia II, L.P.	3,087,176
Blackstone Real Estate Partners Asia, L.P.	79,785,575
Blackstone Real Estate Partners VI, L.P.	6,267,632
Blackstone Real Estate Partners VII, L.P.	162,117,739
Blackstone Real Estate Partners VIII.TE.2, L.P.	182,255,470
Capri Select Income II, L.L.C.	44,478
Capri/Capital Advisors, L.L.C.	1,066,002,841
Carlyle Europe Real Estate Partners III, L.P.	4,924,666
Carlyle Realty Partners IV, L.P.	46,316,235
Carlyle Realty Partners VII, L.P.	70,608,102
CB Richard Ellis Strategic Partners Europe Fund III, L.P.	1,001,998
Cornerstone Hotel Income & Equity Fund II, L.P.	69,490
Dyal Capital III Annex A	43,934,950
Exeter Value Fund IV, L.P.	12,880,340
Fortress Japan Opportunity Fund III (Dollar A), L.P.	86,524,226
Gateway Real Estate Fund IV, L.P.	36,590,672
Heitman Capital Management, L.L.C.	1,614,044,147
Hines U.S. Core Office Fund, L.P.	610,106
IC Hospitality Fund II, L.P.	6,956,667
Invesco Commercial Mortgage Income Fund, L.P.	5,909,459
Invesco Institutional (N.A.), Inc.	727,105,066
LaSalle Asia Opportunity Fund III, L.P.	1,278,964
LaSalle Asia Opportunity Fund IV, L.P.	34,528,791
Lion Industrial Trust	406,785,577
Lone Star Real Estate Fund III (U.S.), L.P.	15,466,632
Lone Star Real Estate Fund IV (U.S.), L.P.	158,566,970
Lone Star Real Estate Fund V (U.S.), L.P.	25,847,226
LPC Realty Advisors I, Ltd.	629,347,280
LPC Realty Advisors I, Ltd. - Core	314,161,920
LPC Realty Advisors I, Ltd. - Transition	50,528,027
Madison International Real Estate Liquidity Fund VI (TE), L.P.	88,767,969
Niam Nordic V, L.P.	17,639,453
Oak Street Real Estate Capital Fund III, L.P.	12,060,215
Oak Street Real Estate Capital Fund IV, L.P.	18,340,334
Principal Real Estate Investors, L.L.C.	184,567,168
Rockpoint Real Estate Fund V, L.P.	60,764,465
Southwest Multifamily Partners, L.P.	19,762,336
Starwood Distressed Opportunity Fund IX Global, L.P.	78,332,416
Starwood IX Annex A	25,702,254
Starwood Opportunity Fund X Global, L.P.	158,792,441
Starwood Value Add Fund, L.P.	191,764,640
Starwood X Annex A	7,140,279
Starwood X Annex B	10,681,195
Walton Street Real Estate Fund IV, L.P.	1,466,776
Walton Street Real Estate Fund VI, L.P.	41,077,034
Walton Street Real Estate Fund VII, L.P.	57,325,155
Westbrook Real Estate Fund X, L.P.	37,855,908
Total Real Estate	7,235,561,047

Other Real Assets	Base Market Value
AQR Real Return Offshore Fund, L.P.	331,221,302
Black River Agriculture Fund 2, L.P.	65,548,906
Sheridan Production Partners III-B, L.P.	28,206,000
West Street Global Infrastructure Partners III, L.P.	39,075,000
Total Other Real Assets	464,051,207

Total Alternative Investments	\$ 20,343,876,329
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Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Commodity Futures			
Aluminum - Nov. 2018	11/19/2018	11	-
Brent Crude - Jan. 2019	11/30/2018	8	-
Brent Crude - Oct. 2018	8/31/2018	16	-
Brent Crude - Sept. 2018	7/31/2018	1	-
Brent-Dubai ICE - Aug. 2018	8/31/2018	26	-
Brent-Dubai ICE - Dec. 2018	12/31/2018	32	-
Brent-Dubai ICE - July 2018	7/31/2018	26	-
Brent-Dubai ICE - Nov. 2018	11/30/2018	32	-
Brent-Dubai ICE - Oct. 2018	10/31/2018	32	-
Brent-Dubai ICE - Sept. 2018	9/28/2018	26	-

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Brent-Dubai LN - Feb. 2019	2/28/2019	6	-
Brent-Dubai LN - Jan. 2019	1/31/2019	6	-
Brent-Dubai LN - Mar. 2019	3/29/2019	6	-
Cocoa Future - Dec. 2018	12/13/2018	(11)	-
Coffee - Dec. 2018	12/18/2018	(10)	-
Copper - Dec. 2018	12/27/2018	(7)	-
Corn - Dec. 2018	12/14/2018	(19)	-
Cotton - Dec. 2018	12/6/2018	15	-
Gasoline RBOB Future - Nov. 2018	10/31/2018	8	-
Gold - Aug. 2018	8/29/2018	88	-
Low Sulphur Gasoil Future - Nov. 2018	11/12/2018	10	-
Natural Gas - Aug. 2018	7/27/2018	(8)	-
Natural Gas - Sept. 2018	8/29/2018	(13)	-
Natural Gas Future - Aug. 2018	7/26/2018	(14)	-
Natural Gas Future - Sept. 2018	8/28/2018	(3)	-
NY Harbor ULSD Future - Nov. 2018	10/31/2018	7	-
Platinum Future - Oct. 2018	10/29/2018	11	-
Silver - Sept. 2018	9/26/2018	(7)	-
Soybean - Nov. 2018	11/14/2018	(12)	-
Sugar - Mar. 2019	2/28/2019	(39)	-
Wheat - Dec. 2018	12/14/2018	(16)	-
WTI Crude - Aug. 2018	7/20/2018	7	-
WTI Crude - Dec. 2018	11/19/2018	14	-
WTI Crude - Dec. 2018	11/16/2018	(14)	-
WTI Crude - Nov. 2018	10/22/2018	8	-
WTI Crude - Sept. 2018	8/21/2018	21	-
Zinc - Nov. 2018	11/19/2018	8	-
Equity Futures			
Borsa Istanbul 30 Index Future - Aug. 2018	8/31/2018	(121)	-
Euro Stoxx 50 Future - Sept. 2018	9/21/2018	245	-
FTSE 100 Index Future - Sept. 2018	9/21/2018	51	-
FTSE KLCI Future - July 2018	7/31/2018	(71)	-
FTSE/JSE Top 40 Future - Sept. 2018	9/20/2018	(480)	-
Hang Seng China Enterprises Index Future - Jul. 2018	7/30/2018	268	-
Hang Seng Index Future - July 2018	7/30/2018	4	-
KOSPI2 Index Future - Sept. 2018	9/13/2018	401	-
Mexican Bolsa Index Future - Sept. 2018	9/21/2018	(93)	-
MSCI Emerging Market Futures - Sept. 2018	9/21/2018	8	-
MSCI Singapore IX ETS Future - July 2018	7/30/2018	(249)	-
S&P/TSX 60 Index Future - Sept. 2018	9/20/2018	16	-
SET50 Futures - Sept. 2018	9/27/2018	(1,312)	-
SPI 200 Futures - Sept. 2018	9/20/2018	17	-
Topix Index Future - Sept. 2018	9/13/2018	38	-
Fixed Income Futures			
90-day Euro Future - Dec. 2018	12/17/2018	4	-
90-day Euro Future - Dec. 2018	12/17/2018	285	-
90-day Euro Future - Dec. 2019	12/16/2019	(556)	-
90-day Euro Future - Dec. 2019	12/16/2019	4	-
90-day Euro Future - Jun. 2019	6/17/2019	(814)	-
90-day Euro Future - Jun. 2019	6/17/2019	(641)	-
90-day Euro Future - Jun. 2019	6/17/2019	4	-
90-day Euro Future - Mar. 2019	3/18/2019	(1,281)	-
90-day Euro Future - Mar. 2019	3/18/2019	4	-
90-day Euro Future - Mar. 2019	3/18/2019	126	-
90-day Euro Future - Mar. 2020	3/16/2020	(126)	-
90-day Euro Future - Sept. 2018	9/17/2018	4	-
90-day Euro Future - Sept. 2018	9/17/2018	378	-
90-day Euro Future - Sept. 2018	9/17/2018	612	-
90-day Euro Future - Sept. 2019	9/16/2019	4	-
Australia 10-year bond future - Sept. 2018	9/17/2018	(38)	-
Australia 10-year bond future - Sept. 2018	9/17/2018	8	-
Australia 3-year bond future - Sept. 2018	9/17/2018	(97)	-
Euro BOBL bond future - Sept. 2018	9/6/2018	(113)	-
Euro BOBL bond future - Sept. 2018	9/6/2018	(46)	-
Euro BUXL 30 year bond future - Sept. 2018	9/6/2018	(25)	-
Euro-BTP Future - Sept. 2018	9/6/2018	(215)	-
Euro-BTP Future - Sept. 2018	9/6/2018	(63)	-
Euro-BTP Future - Sept. 2018	9/6/2018	47	-
Euro-Bund Future - Jun. 2018	6/7/2018	(69)	-
Euro-Bund Future - Jun. 2018	6/7/2018	69	-
Euro-Bund Future - Sept. 2018	9/6/2018	(53)	-
Euro-Bund Future - Sept. 2018	9/6/2018	85	-
Euro-Bund Future - Sept. 2018	9/6/2018	200	-
Euro-OAT Future - Sept. 2018	9/6/2018	(158)	-
Euro-OAT Future - Sept. 2018	9/6/2018	(40)	-
Future Option - Aug. 2018	7/26/2018	(36)	-

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Future Option - Aug. 2018	7/26/2018	(12)	-
Future Option - Sept. 2018	8/28/2018	(24)	-
Future Option - Sept. 2018	8/28/2018	(12)	-
Future Option - Sept. 2018	8/28/2018	(12)	-
Japan 10-year bond (OSE) - Sept. 2018	9/12/2018	(5)	-
Long GILT Future - Sept. 2018	9/26/2018	(183)	-
Short Euro-BTP Future - Sept. 2018	9/6/2018	2	-
U.S. 10-year Note (CBT) - Sept. 2018	9/19/2018	(114)	-
U.S. 10-year Note (CBT) - Sept. 2018	9/19/2018	316	-
U.S. 10-year Note (CBT) - Sept. 2018	9/19/2018	568	-
U.S. 10-year Note (CBT) - Sept. 2018	9/19/2018	839	-
U.S. 10-year Note (CBT) - Sept. 2018	9/19/2018	972	-
U.S. 10-year Ultra Future - Sept. 2018	9/19/2018	(780)	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	(227)	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	(191)	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	(379)	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	(235)	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	(112)	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	6	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	172	-
U.S. 5-year note (CBT) - Sept. 2018	9/28/2018	2,856	-
U.S. Long Bond (CBT) - Sept. 2018	9/19/2018	(191)	-
U.S. Long Bond (CBT) - Sept. 2018	9/19/2018	(60)	-
U.S. Long Bond (CBT) - Sept. 2018	9/19/2018	40	-
U.S. Long Bond (CBT) - Sept. 2018	9/19/2018	43	-
U.S. Ultra Bond (CBT) - Sept. 2018	9/19/2018	(51)	-
U.S. Ultra Bond (CBT) - Sept. 2018	9/19/2018	30	-
U.S. Ultra Bond (CBT) - Sept. 2018	9/19/2018	79	-
U.S. Ultra Bond (CBT) - Sept. 2018	9/19/2018	472	-
Options on Futures			
Brent Crude Future Option - Aug. 2018	7/17/2018	(36)	(23,760)
Brent Crude Future Option - Aug. 2018	7/17/2018	(12)	(5,640)
Brent Crude Future Option - Sept. 2018	8/16/2018	(12)	(47,160)
Brent Crude Future Option - Sept. 2018	8/16/2018	(12)	(39,840)
Brent Crude Future Option - Sept. 2018	8/16/2018	(12)	(33,360)
Brent Crude Future Option - Sept. 2018	8/16/2018	(12)	(27,720)
Natural Gas - Aug. 2018	7/26/2018	(36)	(7,416)
Natural Gas Future Option - Aug. 2018	7/26/2018	(12)	(360)
Natural Gas Future Option - Sept. 2018	8/28/2018	(36)	(13,032)
Natural Gas Future Option - Sept. 2018	8/28/2018	(36)	(8,712)
Natural Gas Future Option - Sept. 2018	7/26/2018	(48)	(5,376)
U.S. 10-year note Future Option - Aug. 2018	7/27/2018	(266)	(232,750)
U.S. 10-year note Future Option - Aug. 2018	7/27/2018	(174)	(95,156)
U.S. 10-year note Future Option - Aug. 2018	7/27/2018	(106)	(11,594)
U.S. 10-year note Future Option - Aug. 2018	7/27/2018	174	32,625
U.S. 10-year note Future Option - Aug. 2018	7/27/2018	(106)	(19,875)
U.S. 10-year note Future Option - Aug. 2018	7/27/2018	(266)	(4,156)
U.S. 10-year note Future Option - Aug. 2018	7/27/2018	(127)	(3,969)
U.S. Bund Future Option - Aug. 2018	7/27/2018	(38)	(38,000)
U.S. Bund Future Option - Aug. 2018	7/27/2018	(41)	(24,344)
U.S. Bund Future Option - Aug. 2018	7/27/2018	(76)	(23,750)
U.S. Bund Future Option - Aug. 2018	7/27/2018	(26)	(4,063)
U.S. Bund Future Option - Aug. 2018	7/27/2018	(20)	(1,563)
Currency Forward Options			
USD Call / JPY Put	2/18/2019	(100,000)	(36)
USD Call / TRY Put	12/19/2018	3,300,000	990
Swaptions			
3175164N9 ITRAXX.O P 0.90 EU29	8/15/2018	(4,500,000)	(6,209)
3175189Y6 ITRAXX.O P 0.90 EU29	9/19/2018	(9,000,000)	(22,528)
31751Y846 CDX.O P 0.95 IG30 5Y	7/18/2018	(5,100,000)	(678)
31751Y846 CDX.O P 0.95 IG30 5Y	7/18/2018	(4,100,000)	(545)
317579845 CDX.O P 0.85 IG30 5Y	7/18/2018	(3,200,000)	(678)
317579845 CDX.O P 0.85 IG30 5Y	7/18/2018	(2,200,000)	(466)
3175CA424 CDX.O P 0.90 IG30 5Y	9/19/2018	(8,200,000)	(10,660)
3175WA018 CDX.O P 0.75 IG30 5Y	7/18/2018	(4,600,000)	(1,536)
3175WA018 CDX.O P 0.75 IG30 5Y	7/18/2018	(2,500,000)	(835)
3175Z7806 CDX.O P 0.90 IG30 5Y	9/19/2018	(3,600,000)	(5,130)
317U012M0 IRO USD 10Y P 2.72	7/16/2018	4,200,000	78,095
317U013M9 IRO USD 10Y P 2.765	7/16/2018	15,200,000	225,725
317U179L1 IRO USD 30Y P	9/24/2018	11,100,000	203,415
317U180L8 IRO USD 5Y P	9/24/2018	(55,300,000)	(850,174)
317U190L6 IRO USD 5Y P	9/24/2018	(27,600,000)	(424,318)
317U191L5 IRO USD 30Y P	9/24/2018	5,600,000	102,624
317U211L1 IRO USD 5Y P 2.70	12/12/2018	(15,200,000)	(214,043)
317U212L0 IRO USD 30Y P	12/12/2018	3,050,000	67,671
317U245P2 IRO USD 2Y2Y C 1.85	11/30/2018	45,000,000	3,334

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
317U264P8 IRO USD 2Y C 2.00	12/4/2018	65,600,000	4,428
317U265P7 IRO USD 10Y CB	12/4/2018	(13,800,000)	(11,298)
317U300P4 IRO USD 5Y P 2.75	12/9/2019	(22,800,000)	(451,238)
317U301P3 IRO USD 30Y P 2.9450	12/9/2019	5,200,000	308,408
317U302P2 IRO USD 2Y C 2.00	12/19/2018	63,900,000	5,486
317U303P1 IRO USD 10Y C 2.19	12/19/2018	(13,400,000)	(13,773)
317U383M1 IRO USD 5Y P 2.00	10/21/2019	(93,500,000)	(4,213,578)
317U383M1 IRO USD 5Y P 2.00	10/21/2019	(47,500,000)	(2,140,588)
317U384M0 IRO USD 30Y P 2.30	10/21/2019	9,500,000	1,366,322
317U384M0 IRO USD 30Y P 2.30	10/21/2019	18,700,000	2,689,496
317U472M3 IRO USD 5Y P 2.25	11/7/2019	(15,000,000)	(532,308)
317U473M2 IRO USD 30Y P 2.50	11/7/2019	3,000,000	338,075
317U501Q9 IRO USD 5Y5Y P 3.25	12/4/2018	(15,000,000)	(47,181)
317U540M1 IRO USD 2Y C 1.65	11/15/2018	21,900,000	245
317U540M1 IRO USD 2Y C 1.65	11/15/2018	71,600,000	800
317U541M0 IRO USD 10Y C 2.00	11/15/2018	(15,400,000)	(5,128)
317U541M0 IRO USD 10Y C 2.00	11/15/2018	(4,700,000)	(1,565)
317U608P3 IRO USD 10Y C 2.21	1/31/2019	(14,100,000)	(23,447)
317U609P2 IRO USD 2Y C 2.15	1/31/2019	70,500,000	17,636
317U840J5 IRO USD 5Y P 2.80	8/20/2018	(8,400,000)	(54,874)
317U841J4 IRO USD 30Y P 2.905	8/20/2018	1,900,000	35,273
317U856J6 IRO USD 5Y P 2.80	8/20/2018	(2,700,000)	(17,638)
317U857J5 IRO USD 30Y P 2.94	8/20/2018	600,000	8,906
99ZM22273 EU 350622 3	6/22/2035	(5,800,000)	(28,095)
Inflation Options			
317512KA8 INF FLOOR USD CPURNS	3/10/2020	(1,000,000)	(1)
317513DG1 INF FLR USD 216.687	4/7/2020	(7,400,000)	(13)
317513DG1 INF FLR USD 216.687	4/7/2020	(5,500,000)	(10)
317513RF8 INF FLOOR USD CPURNS	3/12/2020	(3,200,000)	(4)
317515FG4 INF CAP US	4/22/2024	(5,900,000)	(335)
317526192 INF FLR US	4/10/2020	(2,200,000)	(9,027)
3175261C5 INF CAP US	4/10/2020	(2,200,000)	(8,294)
317526CE9 INF FLOOR USD CPURNS	9/29/2020	(2,300,000)	(16)
317526CE9 INF FLOOR USD CPURNS	9/29/2020	(700,000)	(5)
317526H53 INF CAP USD	5/16/2024	(500,000)	(32)
317576437 INT FLR US CMS 10 2	1/2/2020	(133,700,000)	(189,254)
3175BB530 INF FLR FWD US YOY	10/2/2020	(1,300,000)	(1,941)
3175RWOP7 INF FLR US	3/24/2020	(10,800,000)	(9,716)
Credit Default Swaps			
ABX.HE.AAA Indices SWPC02J45 CDS USD PV 01M EVENT	5/25/2046	(3,747,530)	(3,747,530)
ABX.HE.AAA Indices SWPC02J45 CDS USD RF 0.11	5/25/2046	3,747,530	3,453,974
ABX.HE.AAA Indices SWPC02J45 CDS USD PV 01M EVENT	5/25/2046	(3,359,855)	(3,359,855)
ABX.HE.AAA Indices SWPC02J45 CDS USD RF 0.11	5/25/2046	3,359,855	3,096,666
ABX.HE.AAA Indices SWPC02J52 CDS USD PV 01M EVENT	5/25/2046	(969,189)	(969,189)
ABX.HE.AAA Indices SWPC02J52 CDS USD RF 0.11	5/25/2046	969,189	893,269
ABX.HE.AAA Indices SWPC02J52 CDS USD PV 01M EVENT	5/25/2046	(710,739)	(710,739)
ABX.HE.AAA Indices SWPC02J52 CDS USD RF 0.11	5/25/2046	710,739	655,064
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	1,543,660
Argentine Republic SWPC0GYK1 CDS USD P V 03MEVENT	12/20/2018	(3,000,000)	(3,000,000)
Argentine Republic SWPC0GYK1 CDS USD R F 5.00000	12/20/2018	3,000,000	3,032,680
AT&T, Inc. SWPC0E4F0 CDS USD PV 03M EVENT	6/20/2021	(700,000)	(700,000)
AT&T, Inc. SWPC0E4F0 CDS USD RF 1.00	6/20/2021	700,000	710,242
Berkshire Hathaway, Inc. SWPC0DU30 CDS USD PV 03M EVENT	12/20/2021	(1,700,000)	(1,700,000)
Berkshire Hathaway, Inc. SWPC0DU30 CDS USD RF 1.00	12/20/2021	1,700,000	1,734,672
Berkshire Hathaway, Inc. SWPC0E919 CDS USD PV 03M EVENT	3/20/2019	(1,600,000)	(1,600,000)
Berkshire Hathaway, Inc. SWPC0E919 CDS USD RF 1.00	3/20/2019	1,600,000	1,610,277
Berkshire Hathaway, Inc. SWPC0EAX4 CDS USD PV 03M EVENT	9/20/2018	(1,500,000)	(1,500,000)
Berkshire Hathaway, Inc. SWPC0EAX4 CDS USD RF 1.00	9/20/2018	1,500,000	1,503,128
Berkshire Hathaway, Inc. SWPC0EAY2 CDS USD PV 03M EVENT	6/20/2022	(700,000)	(700,000)
Berkshire Hathaway, Inc. SWPC0EAY2 CDS USD RF 1.00	6/20/2022	700,000	714,407
CCPCDX SWPC0FA52 CDS USD PV 03M EVENT	6/20/2022	(5,000,000)	(5,000,000)
CCPCDX SWPC0FA52 CDS USD RF 1.00	6/20/2022	5,000,000	5,082,380
CDX IG30 5Y ICE SWPC0GPJ4 CDS USD P V 03MEVENT	6/20/2023	(72,400,000)	(72,400,000)
CDX IG30 5Y ICE SWPC0GPJ4 CDS USD R F 1.00000	6/20/2023	72,400,000	73,471,086
CDX.IG.25 SWPC0B1G7 CDS USD PV 03M EVENT	12/20/2020	(11,700,000)	(11,700,000)
CDX.IG.25 SWPC0B1G7 CDS USD RF 1.00	12/20/2020	11,700,000	11,884,369
CDX.NA.HY.23 SWPC31J02 CDS USD PV 03M EVENT	12/20/2019	(400,000)	(400,000)
CDX.NA.HY.23 SWPC31J02 CDS USD RF 5.00	12/20/2019	400,000	428,924
CDX.NA.HY.30 BWPC0GS10 CDS USD P F 5.00000	6/20/2023	(13,330,000)	(14,095,862)
CDX.NA.HY.30 BWPC0GS10 CDS USD R V 03MEVENT	6/20/2023	13,330,000	13,330,000
CDX.NA.IG.26 SWPC0CHQ6 CDS USD PV 03M EVENT	6/20/2021	(500,000)	(500,000)
CDX.NA.IG.26 SWPC0CHQ6 CDS USD RF 1.00	6/20/2021	500,000	508,708
Citigroup, Inc. SWPC0FIR6 CDS USD PV 03M EVENT	3/20/2019	(500,000)	(500,000)
Citigroup, Inc. SWPC0FIR6 CDS USD RF 1.00	3/20/2019	500,000	502,953
CMBX.NA.AAA Indices SWPC03Q03 CDS USD PF 0.00	1/17/2047	(2,600,000)	(2,600,000)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
CMBX.NA.AAA Indices SWPC03Q03 CDS USD RF 0.50	1/17/2047	2,600,000	2,614,720
CMBX.NA.AAA Indices SWPC0ATK0 CDS USD PV 01M EVENT	10/17/2057	(500,000)	(500,000)
CMBX.NA.AAA Indices SWPC0ATK0 CDS USD RF 0.50	10/17/2057	500,000	501,527
CMBX.NA.AAA Indices SWPC0BZN5 CDS USD PV 01M EVENT	9/17/2058	(2,100,000)	(2,100,000)
CMBX.NA.AAA Indices SWPC0BZN5 CDS USD RF 0.50	9/17/2058	2,100,000	2,099,066
CMBX.NA.AAA Indices SWPC0C1D2 CDS USD PV 01M EVENT	9/17/2058	(2,600,000)	(2,600,000)
CMBX.NA.AAA Indices SWPC0C1D2 CDS USD RF 0.50	9/17/2058	2,600,000	2,598,844
CMBX.NA.AAA Indices SWPC0C704 CDS USD PF 0.00	5/11/2063	(3,449,067)	(3,449,067)
CMBX.NA.AAA Indices SWPC0C704 CDS USD RF 0.50	5/11/2063	3,449,067	3,471,472
CMBX.NA.AAA Indices SWPC0C8G8 CDS USD PV 01M EVENT	9/17/2058	(700,000)	(700,000)
CMBX.NA.AAA Indices SWPC0C8G8 CDS USD RF 0.50	9/17/2058	700,000	699,689
CMBX.NA.AAA Indices SWPC0F525 CDS USD PV 01M EVENT	11/17/2059	(4,200,000)	(4,200,000)
CMBX.NA.AAA Indices SWPC0F525 CDS USD RF 0.50	11/17/2059	4,200,000	4,181,035
CMBX.NA.BBB- Indices SWPC0AVM3 CDS USD PV 01M EVENT	5/11/2063	(500,000)	(500,000)
CMBX.NA.BBB- Indices SWPC0AVM3 CDS USD RF 3.00	5/11/2063	500,000	448,131
DEUTSCHE BANK AKTIENGESELLSCHAFT SWPC0H216 CDS EUR P V 03MEVENT	6/20/2019	(900,000)	(1,050,795)
DEUTSCHE BANK AKTIENGESELLSCHAFT SWPC0H216 CDS EUR R F 1.00000	6/20/2019	900,000	1,049,610
Federative Republic of Brazil SWPC0D1L2 CDS USD PV 03M EVENT	6/20/2021	(200,000)	(200,000)
Federative Republic of Brazil SWPC0D1L2 CDS USD RF 1.00	6/20/2021	200,000	195,071
Federative Republic of Brazil SWPC0DDU9 CDS USD PV 03M EVENT	6/20/2021	(300,000)	(300,000)
Federative Republic of Brazil SWPC0DDU9 CDS USD RF 1.00	6/20/2021	300,000	292,607
Federative Republic of Brazil SWPC0DHA9 CDS USD PV 03M EVENT	6/20/2021	(300,000)	(300,000)
Federative Republic of Brazil SWPC0DHA9 CDS USD RF 1.00	6/20/2021	300,000	292,607
Federative Republic of Brazil SWPC0DHB7 CDS USD PV 03M EVENT	6/20/2021	(100,000)	(100,000)
Federative Republic of Brazil SWPC0DHB7 CDS USD RF 1.00	6/20/2021	100,000	97,536
Federative Republic of Brazil SWPC0DPT9 CDS USD PV 03M EVENT	6/20/2021	(2,600,000)	(2,600,000)
Federative Republic of Brazil SWPC0DPT9 CDS USD RF 1.00	6/20/2021	2,600,000	2,535,925
Federative Republic of Brazil SWPC0F7B3 CDS USD PV 03M EVENT	6/20/2022	(1,100,000)	(1,100,000)
Federative Republic of Brazil SWPC0F7B3 CDS USD RF 1.00	6/20/2022	1,100,000	1,048,330
Ford Motor Co. SWPC0E6S0 CDS USD PV 03M EVENT	3/20/2019	(200,000)	(200,000)
Ford Motor Co. SWPC0E6S0 CDS USD RF 5.00	3/20/2019	200,000	207,083
iTraxx Europe Ser. 26 Vers. 1 BWPC0DSY5 CDS EUR PF 1.00	12/20/2021	(6,900,000)	(8,205,402)
iTraxx Europe Ser. 26 Vers. 1 BWPC0DSY5 CDS EUR RV 03M EVENT	12/20/2021	6,900,000	8,056,098
iTraxx Europe Series 28 Version 1 BWPC0G6Z9 CDS EUR P F 1.00000	12/20/2022	(4,800,000)	(5,693,400)
iTraxx Europe Series 28 Version 1 BWPC0G6Z9 CDS EUR R V 03MEVENT	12/20/2022	4,800,000	5,604,242
Kingdom of Spain B8A56FGB9 CDS USD P V 03MEVENT	6/20/2023	(760,000)	(760,000)
Kingdom of Spain B8A56FGB9 CDS USD R F 1.00000	6/20/2023	760,000	770,338
Kingdom of Spain B8A56FH85 CDS USD P V 03MEVENT	6/20/2023	(1,530,000)	(1,530,000)
Kingdom of Spain B8A56FH85 CDS USD R F 1.00000	6/20/2023	1,530,000	1,550,812
MCDX.NA.29-V1 SWPC0GC66 CDS USD P V 03MEVENT	12/20/2022	(4,600,000)	(4,600,000)
MCDX.NA.29-V1 SWPC0GC66 CDS USD R F 1.00000	12/20/2022	4,600,000	4,700,605
MetLife, Inc. SWPC0E5D4 CDS USD PV 03M EVENT	3/20/2019	(2,000,000)	(2,000,000)
MetLife, Inc. SWPC0E5D4 CDS USD RF 1.00	3/20/2019	2,000,000	2,013,156
MetLife, Inc. SWPC0E8B5 CDS USD PV 03M EVENT	9/20/2019	(1,400,000)	(1,400,000)
MetLife, Inc. SWPC0E8B5 CDS USD RF 1.00	9/20/2019	1,400,000	1,414,938
People's Republic of China CDSP00268 CDS USD P F 1.00000	6/20/2023	(1,500,000)	(1,500,000)
People's Republic of China CDSP00268 CDS USD R V 03MEVENT	6/20/2023	1,500,000	1,478,852
People's Republic of China CDSP00270 CDS USD P F 1.00000	6/20/2023	(1,500,000)	(1,500,000)
People's Republic of China CDSP00270 CDS USD R V 03MEVENT	6/20/2023	1,500,000	1,478,852
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	126,469
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	374,723
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	126,469
Republic of Colombia SWPC02RK0 CDS USD PV 03M EVENT	3/20/2019	(600,000)	(600,000)
Republic of Colombia SWPC02RK0 CDS USD RF 1.00	3/20/2019	600,000	602,631
Republic of Colombia SWPC02RR5 CDS USD PV 03M EVENT	3/20/2019	(2,400,000)	(2,400,000)
Republic of Colombia SWPC02RR5 CDS USD RF 1.00	3/20/2019	2,400,000	2,410,523
Republic of Indonesia SWPC03G79 CDS USD PV 03M EVENT	6/20/2019	(300,000)	(300,000)
Republic of Indonesia SWPC03G79 CDS USD RF 1.00	6/20/2019	300,000	302,091
Republic of Indonesia SWPC03NO4 CDS USD PV 03M EVENT	6/20/2019	(100,000)	(100,000)
Republic of Indonesia SWPC03NO4 CDS USD RF 1.00	6/20/2019	100,000	100,697
Republic of Indonesia SWPC03RE2 CDS USD PV 03M EVENT	6/20/2019	(100,000)	(100,000)
Republic of Indonesia SWPC03RE2 CDS USD RF 1.00	6/20/2019	100,000	100,697
Republic of Indonesia SWPC04MX3 CDS USD PV 03M EVENT	6/20/2019	(100,000)	(100,000)
Republic of Indonesia SWPC04MX3 CDS USD RF 1.00	6/20/2019	100,000	100,697
Republic of Italy CDSP00272 CDS USD P F 1.00000	6/20/2023	(11,500,000)	(11,500,000)
Republic of Italy CDSP00272 CDS USD R V 03MEVENT	6/20/2023	11,500,000	12,083,219
Republic of Korea CDSP00271 CDS USD P F 1.00000	6/20/2023	(22,800,000)	(22,800,000)
Republic of Korea CDSP00271 CDS USD R V 03MEVENT	6/20/2023	22,800,000	22,273,168
Shire PLC SWPC0E5V5 CDS EUR PV 03M EVENT	12/20/2021	(400,000)	(467,020)
Shire PLC SWPC0E5V5 CDS EUR RF 1.00	12/20/2021	400,000	450,722
State of California SWPC05I16 CDS USD PV 03M EVENT	9/20/2019	(300,000)	(300,000)
State of California SWPC05I16 CDS USD RF 1.00	9/20/2019	300,000	303,379
State of California SWPC05I16 CDS USD PV 03M EVENT	9/20/2024	(200,000)	(200,000)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
State of California SWPC05IK3 CDS USD RF 1.00	9/20/2024	200,000	206,459
State of Qatar SWPC03VH0 CDS USD PV 03M EVENT	6/20/2019	(1,500,000)	(1,500,000)
State of Qatar SWPC03VH0 CDS USD RF 1.00	6/20/2019	1,500,000	1,509,305
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	162,450
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	487,349
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	162,450
United Mexican States CDSP00265 CDS USD P F 1.00000	6/20/2023	(3,025,000)	(3,025,000)
United Mexican States CDSP00265 CDS USD R V 03MEVENT	6/20/2023	3,025,000	3,071,314
United Mexican States CDSP00267 CDS USD P F 1.00000	6/20/2023	(6,625,000)	(6,625,000)
United Mexican States CDSP00267 CDS USD R V 03MEVENT	6/20/2023	6,625,000	6,726,432
United Mexican States SWPC0B5N8 CDS USD PV 03M EVENT	12/20/2020	(1,700,000)	(1,700,000)
United Mexican States SWPC0B5N8 CDS USD RF 1.00	12/20/2020	1,700,000	1,709,334
United Mexican States SWPC0B6L1 CDS USD PV 03M EVENT	12/20/2020	(500,000)	(500,000)
United Mexican States SWPC0B6L1 CDS USD RF 1.00	12/20/2020	500,000	502,745
United States of America SWPC983Z1 CDS EUR PV 03M EVENT	12/20/2018	(26,100,000)	(30,473,068)
United States of America SWPC983Z1 CDS EUR RF 0.25	12/20/2018	26,100,000	30,495,309
Interest Rate Swaps			
Interest Rate Swap B15225058 IRS USD PF 2.7875	3/31/2024	(15,988,000)	(15,907,651)
Interest Rate Swap B15225058 IRS USD RV 03 MLIBOR	3/31/2024	15,988,000	15,988,000
Interest Rate Swap B15226128 IRS USD PF 3.4885	3/31/2044	(19,030,000)	(21,000,817)
Interest Rate swap B15226128 IRS USD RV 03M LIBOR	3/31/2044	19,030,000	19,030,000
Interest Rate Swap B15626705 IRS USD PF 2.7305	7/7/2024	(13,144,000)	(13,032,106)
Interest Rate Swap B15626705 IRS USD RV 03M LIBOR	7/7/2024	13,144,000	13,144,000
Interest Rate Swap B16395332 IRS USD PF 1.91422	1/22/2025	(13,890,000)	(13,072,712)
Interest Rate Swap B16395332 IRS USD RV 03M LIBOR	1/22/2025	13,890,000	13,890,000
Interest Rate Swap B16402500 IRS USD PF 1.96953	1/23/2025	(17,360,000)	(16,395,999)
Interest Rate Swap B16402500 IRS USD RV 03M LIBOR	1/23/2025	17,360,000	17,360,000
Interest Rate Swap B16415216 IRS USD PF 1.973	1/27/2025	(10,240,000)	(9,672,488)
Interest Rate Swap B16415216 IRS USD RV 03M LIBOR	1/27/2025	10,240,000	10,240,000
Interest Rate Swap B16424068 IRS USD PF 1.9367	1/29/2025	(2,560,000)	(2,412,534)
Interest Rate Swap B16424068 IRS USD RV 03M LIBOR	1/29/2025	2,560,000	2,560,000
Interest Rate Swap B16428913 IRS USD PF 1.94152	1/30/2025	(2,170,000)	(2,045,478)
Interest Rate Swap B16428913 IRS USD RV 03M LIBOR	1/30/2025	2,170,000	2,170,000
Interest Rate Swap B16440134 IRS USD PF 1.81667	2/3/2025	(3,420,000)	(3,197,415)
Interest Rate Swap B16440134 IRS USD RV 03M LIBOR	2/3/2025	3,420,000	3,420,000
Interest Rate Swap B6656752 IRS USD PF 1.9777	3/27/2025	(7,050,000)	(6,652,478)
Interest Rate Swap B6656752 IRS USD RV 03M LIBOR	3/27/2025	7,050,000	7,050,000
Interest Rate Swap B6656828 IRS USD PF 1.985	3/27/2025	(7,050,000)	(6,655,654)
Interest Rate Swap B6656828 IRS USD RV 03M LIBOR	3/27/2025	7,050,000	7,050,000
Interest Rate Swap B7023075 IRS USD PF 2.449	7/2/2025	(7,760,000)	(7,572,972)
Interest Rate Swap B7023075 IRS USD RV 03M LIBOR	7/2/2025	7,760,000	7,760,000
Interest Rate Swap B8833296 IRS USD PF 2.3782	11/18/2046	(48,300,000)	(42,939,893)
Interest Rate Swap B8833296 IRS USD RV 03M LIBOR	11/18/2046	48,300,000	48,300,000
Interest Rate Swap B8A45B7C0 IRS USD PF 1.4307	3/31/2019	(62,560,000)	(62,257,267)
Interest Rate Swap B8A45B7C0 IRS USD RV 12M LIBOR	3/31/2019	62,560,000	62,560,000
Interest Rate Swap B8A46JTH7 IRS USD PF 1.2525	10/7/2018	(6,075,000)	(6,068,556)
Interest Rate Swap B8A46JTH7 IRS USD RV 12M LIBOR	10/7/2018	6,075,000	6,075,000
Interest Rate Swap B8A46T4D1 IRS USD PF 2.15053	2/15/2024	(8,548,000)	(8,219,759)
Interest Rate Swap B8A46T4D1 IRS USD RV 03M LIBOR	2/15/2024	8,548,000	8,548,000
Interest Rate Swap B8A470W75 IRS USD PF 2.18309	2/15/2024	(2,595,000)	(2,499,761)
Interest Rate Swap B8A470W75 IRS USD RV 03M LIBOR	2/15/2024	2,595,000	2,595,000
Interest Rate Swap B8A48VZM0 IRS USD PF 2.50811	5/3/2037	(2,800,000)	(2,611,083)
Interest Rate Swap B8A48VZM0 IRS USD RV 03M LIBOR	5/3/2037	2,800,000	2,800,000
Interest Rate Swap B8A494FT6 IRS USD PF 2.11464	2/15/2024	(825,000)	(791,863)
Interest Rate Swap B8A494FT6 IRS USD RV 03M LIBOR	2/15/2024	825,000	825,000
Interest Rate Swap B8A495MW8 IRS USD PF 2.309	5/8/2027	(1,790,000)	(1,705,334)
Interest Rate Swap B8A495MW8 IRS USD RV 03M LIBOR	5/8/2027	1,790,000	1,790,000
Interest Rate Swap B8A4BJ454 IRS USD PF 1.95622	5/15/2024	(15,955,000)	(15,151,588)
Interest Rate Swap B8A4BJ454 IRS USD RV 03M LIBOR	5/15/2024	15,955,000	15,955,000
Interest Rate Swap B8A4CSR33 IRS USD PF 1.82354	2/15/2027	(6,171,000)	(5,840,877)
Interest Rate Swap B8A4CSR33 IRS USD RV 12M LIBOR	2/15/2027	6,171,000	6,171,000
Interest Rate Swap B9398887 IRS USD PF 2.537	4/13/2047	(7,500,000)	(6,904,128)
Interest Rate Swap B9398887 IRS USD RV 03 MLIBOR	4/13/2047	7,500,000	7,500,000
Interest Rate Swap BWU00AHO5 IRS GBP PF 2.05	9/23/2019	(700,000)	(936,964)
Interest Rate Swap BWU00AHO5 IRS GBP RV 06M LIBOR	9/23/2019	700,000	924,175
Interest Rate Swap BWU00D7N2 IRS USD PF 2.00	12/16/2020	(500,000)	(490,065)
Interest Rate Swap BWU00D7N2 IRS USD RV 03M LIBOR	12/16/2020	500,000	500,000
Interest Rate Swap BWU00D7P7 IRS USD PF 2.75	12/16/2045	(1,800,000)	(1,717,045)
Interest Rate Swap BWU00D7P7 IRS USD RV 03M LIBOR	12/16/2045	1,800,000	1,800,000
Interest Rate Swap BWU00D8Q4 IRS USD PF 1.75	12/16/2018	(92,600,000)	(92,303,060)
Interest Rate Swap BWU00D8Q4 IRS USD RV 03M LIBOR	12/16/2018	92,600,000	92,600,000
Interest Rate Swap BWU00DAF5 IRS USD PF 2.00	12/16/2019	(100,000)	(98,984)
Interest Rate Swap BWU00DAF5 IRS USD RV 03M LIBOR	12/16/2019	100,000	100,000

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap BWU00DAP3 IRS USD PF 2.00	12/16/2019	(18,200,000)	(18,015,462)
Interest Rate Swap BWU00DAP3 IRS USD RV 03M LIBOR	12/16/2019	18,200,000	18,200,000
Interest Rate Swap BWU00DW46 IRS USD PF 2.33	8/19/2025	(6,800,000)	(6,539,173)
Interest Rate Swap BWU00DW46 IRS USD RV 03M LIBOR	8/19/2025	6,800,000	6,800,000
Interest Rate Swap BWU00FAB9 IRS USD PF 2.25	6/15/2026	(1,900,000)	(1,811,189)
Interest Rate Swap BWU00FAB9 IRS USD RV 03M LIBOR	6/15/2026	1,900,000	1,900,000
Interest Rate Swap BWU00FAB9 IRS USD PF 2.25	6/15/2026	(700,000)	(667,280)
Interest Rate Swap BWU00FAB9 IRS USD RV 03M LIBOR	6/15/2026	700,000	700,000
Interest Rate Swap BWU00FDK6 IRS USD PF 2.30	12/3/2025	(2,200,000)	(2,107,617)
Interest Rate Swap BWU00FDK6 IRS USD RV 03M LIBOR	12/3/2025	2,200,000	2,200,000
Interest Rate Swap BWU00FLJ0 IRS USD PF 2.50	6/15/2046	(14,950,000)	(13,516,434)
Interest Rate Swap BWU00FLJ0 IRS USD RV 03M LIBOR	6/15/2046	14,950,000	14,950,000
Interest Rate Swap BWU00FLJ0 IRS USD PF 2.50	6/15/2046	(4,900,000)	(4,430,136)
Interest Rate Swap BWU00FLJ0 IRS USD RV 03M LIBOR	6/15/2046	4,900,000	4,900,000
Interest Rate Swap BWU00FP15 IRS JPY PF 0.30	3/18/2026	(1,490,000,000)	(13,557,230)
Interest Rate Swap BWU00FP15 IRS JPY RV 06M LIBOR	3/18/2026	1,490,000,000	13,451,903
Interest Rate Swap BWU00G1C5 IRS GBP PF 2.34	1/13/2026	(20,760,000)	(28,343,332)
Interest Rate Swap BWU00G1C5 IRS GBP RV 06M LIBOR	1/13/2026	20,760,000	27,408,401
Interest Rate Swap BWU00I172 IRS USD PF 2.30	4/27/2026	(16,200,000)	(15,726,208)
Interest Rate Swap BWU00I172 IRS USD RV 03M LIBOR	4/27/2026	16,200,000	16,200,000
Interest Rate Swap BWU00IN94 IRS USD PF 1.75	12/21/2023	(20,300,000)	(19,128,856)
Interest Rate Swap BWU00IN94 IRS USD RV 03M LIBOR	12/21/2023	20,300,000	20,300,000
Interest Rate Swap BWU00INA1 IRS USD PF 1.75	12/21/2026	(2,170,000)	(1,974,582)
Interest Rate Swap BWU00INA1 IRS USD RV 03M LIBOR	12/21/2026	2,170,000	2,170,000
Interest Rate Swap BWU00INB9 IRS USD PF 1.75	12/21/2026	(27,700,000)	(25,267,521)
Interest Rate Swap BWU00INB9 IRS USD RV 03M LIBOR	12/21/2026	27,700,000	27,700,000
Interest Rate Swap BWU00INB9 IRS USD PF 1.75	12/21/2026	(6,530,000)	(5,956,567)
Interest Rate Swap BWU00INB9 IRS USD RV 03M LIBOR	12/21/2026	6,530,000	6,530,000
Interest Rate Swap BWU00INI4 IRS USD PF 2.25	12/21/2046	(18,300,000)	(15,611,604)
Interest Rate Swap BWU00INI4 IRS USD RV 03M LIBOR	12/21/2046	18,300,000	18,300,000
Interest Rate Swap BWU00INI4 IRS USD PF 2.25	12/21/2046	(800,000)	(682,475)
Interest Rate Swap BWU00INI4 IRS USD RV 03M LIBOR	12/21/2046	800,000	800,000
Interest Rate Swap BWU00J7Z2 IRS USD PF 1.85	7/20/2026	(27,600,000)	(26,258,166)
Interest Rate Swap BWU00J7Z2 IRS USD RV 03M LIBOR	7/20/2026	27,600,000	27,600,000
Interest Rate Swap BWU00JC37 IRS USD PF 1.85	7/27/2026	(6,050,000)	(5,755,941)
Interest Rate Swap BWU00JC37 IRS USD RV 03M LIBOR	7/27/2026	6,050,000	6,050,000
Interest Rate Swap BWU00JC45 IRS USD PF 2.00	7/27/2026	(25,600,000)	(24,521,404)
Interest Rate Swap BWU00JC45 IRS USD RV 03M LIBOR	7/27/2026	25,600,000	25,600,000
Interest Rate Swap BWU00JL03 IRS USD PF 2.05	8/31/2026	(12,000,000)	(11,523,383)
Interest Rate Swap BWU00JL03 IRS USD RV 03M LIBOR	8/31/2026	12,000,000	12,000,000
Interest Rate Swap BWU00JQC2 IRS USD PF 2.25	9/14/2046	(5,400,000)	(4,610,366)
Interest Rate Swap BWU00JQC2 IRS USD RV 03M LIBOR	9/14/2046	5,400,000	5,400,000
Interest Rate Swap BWU00KLG5 IRS USD PF 1.25	6/21/2020	(1,700,000)	(1,649,721)
Interest Rate Swap BWU00KLG5 IRS USD RV 03M LIBOR	6/21/2020	1,700,000	1,700,000
Interest Rate Swap BWU00KLH3 IRS USD PF 1.25	6/21/2021	(800,000)	(763,215)
Interest Rate Swap BWU00KLH3 IRS USD RV 03M LIBOR	6/21/2021	800,000	800,000
Interest Rate Swap BWU00KLL4 IRS USD PF 1.50	6/21/2027	(6,300,000)	(5,573,632)
Interest Rate Swap BWU00KLL4 IRS USD RV 03M LIBOR	6/21/2027	6,300,000	6,300,000
Interest Rate Swap BWU00KW81 IRS GBP PF 2.04	2/1/2037	(1,800,000)	(2,422,950)
Interest Rate Swap BWU00KW81 IRS GBP RV 06M LIBOR	2/1/2037	1,800,000	2,376,451
Interest Rate Swap BWU00KW99 IRS GBP PF 2.05	2/1/2037	(5,100,000)	(6,870,675)
Interest Rate Swap BWU00KW99 IRS GBP RV 06M LIBOR	2/1/2037	5,100,000	6,733,278
Interest Rate Swap S8A48VZJ7 IRS USD PV 03M LIBOR	5/3/2032	(3,540,000)	(3,540,000)
Interest Rate Swap S8A48VZJ7 IRS USD RF 2.43436	5/3/2032	3,540,000	3,325,706
Interest Rate Swap S8A4BJ4A3 IRS USD PV 03M LIBOR	2/15/2036	(5,965,000)	(5,965,000)
Interest Rate Swap S8A4BJ4A3 IRS USD RF 2.33843	2/15/2036	5,965,000	5,439,224
Interest Rate Swap SWU00KW73 IRS EUR PV 06M EURIBOR	2/3/2037	(7,500,000)	(8,756,629)
Interest Rate Swap SWU00KW73 IRS EUR RF 2.05	2/3/2037	7,500,000	8,807,903
Interest Rate Swap SWU00L7V6 IRS USD PV 03M LIBOR	11/19/2023	(3,700,000)	(3,700,000)
Interest Rate Swap SWU00L7V6 IRS USD RF 2.67	11/19/2023	3,700,000	3,653,662
Interest Rate Swap SWU00L7X2 IRS USD PV 03M LIBOR	12/12/2023	(7,000,000)	(7,000,000)
Interest Rate Swap SWU00L7X2 IRS USD RF 2.681	12/12/2023	7,000,000	6,914,138
Interest Rate Swap SWU00L7Y0 IRS USD PV 03M LIBOR	10/25/2023	(6,000,000)	(6,000,000)
Interest Rate Swap SWU00L7Y0 IRS USD RF 2.6775	10/25/2023	6,000,000	5,928,756
Interest Rate Swap B0273591 IRS USD P F 2.59300	12/21/2047	(15,000,000)	(13,970,410)
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)	(17,430,776)
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)	(17,510,293)
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)	(17,571,042)
Interest Rate Swap B0520678 IRS USD R V 03MLIBOR	2/23/2048	17,234,000	17,234,000
Interest Rate Swap B8A46SQT4 IRS EUR P F .14400	5/11/2019	(3,550,000)	(4,148,983)
Interest Rate Swap B8A46SQT4 IRS EUR R V 06MEURIB	5/11/2019	3,550,000	4,144,804
Interest Rate Swap B8A46SR89 IRS EUR P F .15600	5/11/2022	(1,125,000)	(1,316,832)
Interest Rate Swap B8A46SR89 IRS EUR R V 06MEURIB	5/11/2022	1,125,000	1,313,494

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap B8A4CPDA8 IRS EUR P F .65000	5/11/2023	(2,770,000)	(3,299,062)
Interest Rate Swap B8A4CPDA8 IRS EUR R V 06MEURIB	5/11/2023	2,770,000	3,234,115
Interest Rate Swap B8A4CPEQ2 IRS EUR P F .65000	5/11/2025	(190,000)	(224,661)
Interest Rate Swap B8A4CPEQ2 IRS EUR R V 06MEURIB	5/11/2025	190,000	221,835
Interest Rate Swap B8A4CPHW6 IRS EUR P F .75000	5/11/2028	(8,910,000)	(10,345,817)
Interest Rate Swap B8A4CPHW6 IRS EUR R V 06MEURIB	5/11/2028	8,910,000	10,402,875
Interest Rate Swap B8A4CPJD6 IRS EUR P F 1.00000	5/11/2033	(320,000)	(362,075)
Interest Rate Swap B8A4CPJD6 IRS EUR R V 06MEURIB	5/11/2033	320,000	373,616
Interest Rate Swap B8A4DVD22 IRS USD P F 2.06749	2/15/2027	(4,335,000)	(4,185,317)
Interest Rate Swap B8A4DVD22 IRS USD R V 12MFEDL1	2/15/2027	4,335,000	4,335,000
Interest Rate Swap B8A4DVS42 IRS USD P F 1.50239	6/30/2019	(8,175,000)	(8,120,150)
Interest Rate Swap B8A4DVS42 IRS USD R V 12MFEDL1	6/30/2019	8,175,000	8,175,000
Interest Rate Swap B8A4DVVQ9 IRS USD P F 1.48646	6/30/2019	(6,445,000)	(6,399,981)
Interest Rate Swap B8A4DVVQ9 IRS USD R V 12MFEDL1	6/30/2019	6,445,000	6,445,000
Interest Rate Swap B8A4E9Y8 IRS USD P F 1.42750	7/14/2019	(3,650,000)	(3,620,040)
Interest Rate Swap B8A4E9Y8 IRS USD R V 12MFEDL1	7/14/2019	3,650,000	3,650,000
Interest Rate Swap B8A4EGDR9 IRS USD P F 1.96451	2/15/2027	(1,720,000)	(1,646,839)
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)	(4,123,636)
Interest Rate Swap B8A4F2390 IRS USD R V 12MLIBOR	2/15/2027	4,330,000	4,330,000
Interest Rate Swap B8A4JFQT8 IRS USD P F 1.29000	9/8/2019	(10,045,000)	(9,937,801)
Interest Rate Swap B8A4JFQT8 IRS USD R V 12MUSOIS	9/8/2019	10,045,000	10,045,000
Interest Rate Swap B8A4KUTH6 IRS BRL P F 9.28000	1/2/2023	(4,645,645)	(1,174,968)
Interest Rate Swap B8A4KUTH6 IRS BRL R V 00MCETIP	1/2/2023	4,645,645	1,207,477
Interest Rate Swap B8A4L2L02 IRS BRL P F 9.26000	1/2/2023	(2,765,901)	(2,627,768)
Interest Rate Swap B8A4L2L02 IRS BRL R V 00MCETIP	1/2/2023	2,765,901	718,901
Interest Rate Swap B8A4L8W98 IRS GBP P F 1.68000	10/30/2047	(1,210,000)	(1,619,685)
Interest Rate Swap B8A4L8W98 IRS GBP R V 06MLIBOR	10/30/2047	1,210,000	1,597,503
Interest Rate Swap B8A4LJGR2 IRS USD P F 2.53550	10/4/2047	(1,180,000)	(1,083,513)
Interest Rate Swap B8A4LJGR2 IRS USD R V 03MLIBOR	10/4/2047	1,180,000	1,180,000
Interest Rate Swap B8A4LJYS0 IRS USD P F 2.16833	8/15/2024	(2,115,000)	(2,029,093)
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)	(13,830,592)
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)	(22,777,965)
Interest Rate Swap B8A4LNZS0 IRS USD R V 03MLIBOR	8/15/2024	23,740,000	23,740,000
Interest Rate Swap B8A4M4J26 IRS EUR P F 1.12400	2/15/2030	(2,700,000)	(3,191,625)
Interest Rate Swap B8A4M4J26 IRS EUR R V 06MLIBOR	2/15/2030	2,700,000	3,152,386
Interest Rate Swap B8A4MCCQ2 IRS USD P F 2.29467	5/15/2027	(525,000)	(499,388)
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)	(3,126,421)
Interest Rate Swap B8A4MXK20 IRS EUR R V 06MEURIB	10/25/2037	2,650,000	3,094,009
Interest Rate Swap B8A4QQMN3 IRS USD P F 1.70683	9/30/2019	(56,150,000)	(55,786,899)
Interest Rate Swap B8A4QQMN3 IRS USD R V 12MFEDL1	9/30/2019	56,150,000	56,150,000
Interest Rate Swap B8A4RLEB8 IRS USD P F 2.33353	11/15/2024	(49,520,000)	(47,905,421)
Interest Rate Swap B8A4RLEB8 IRS USD R V 03MLIBOR	11/15/2024	49,520,000	49,520,000
Interest Rate Swap B8A4RWJS2 IRS USD P F 1.84029	12/31/2019	(139,665,000)	(138,696,489)
Interest Rate Swap B8A4RWJS2 IRS USD R V 00MFEDL1	12/31/2019	139,665,000	139,665,000
Interest Rate Swap B8A4T7XG5 IRS USD P F 2.65876	11/15/2043	(870,000)	(823,565)
Interest Rate Swap B8A4T7XG5 IRS USD R V 03MLIBOR	11/15/2043	870,000	870,000
Interest Rate Swap B8A4TXUH9 IRS USD P F 1.95030	12/31/2019	(62,540,000)	(62,208,263)
Interest Rate Swap B8A4TXUH9 IRS USD R V 12MLIBOR	12/31/2019	62,540,000	62,540,000
Interest Rate Swap B8A4VSR16 IRS EUR P F 1.86300	1/26/2048	(835,000)	(986,423)
Interest Rate Swap B8A4VSR16 IRS EUR R V 06MEURIB	1/26/2048	835,000	974,905
Interest Rate Swap B8A4X9031 IRS USD P F 2.04038	12/31/2019	(28,985,000)	(28,869,941)
Interest Rate Swap B8A4X9031 IRS USD R V 12MFEDL1	12/31/2019	28,985,000	28,985,000
Interest Rate Swap B8A4XVXP7 IRS USD P F 2.96950	3/16/2048	(2,805,000)	(2,831,430)
Interest Rate Swap B8A4XVXP7 IRS USD R V 03MLIBOR	3/16/2048	2,805,000	2,805,000
Interest Rate Swap B8A4XW9N7 IRS USD P F 2.10673	12/31/2019	(56,600,000)	(56,430,969)
Interest Rate Swap B8A4XW9N7 IRS USD R V 12MFEDL1	12/31/2019	56,600,000	56,600,000
Interest Rate Swap B8A4YAJJ2 IRS USD P F 2.35303	5/31/2022	(9,030,000)	(8,982,543)
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)	(7,893,088)
Interest Rate Swap B8A4YRYC3 IRS USD R V 00MFEDL0	2/28/2025	7,920,000	7,920,000
Interest Rate Swap B8A4ZEPT4 IRS USD P F 2.15700	3/8/2020	(4,035,000)	(4,020,914)
Interest Rate Swap B8A4ZEPT4 IRS USD R V 00MFEDL0	3/8/2020	4,035,000	4,035,000
Interest Rate Swap B8A507681 IRS EUR P F 1.65800	3/19/2048	(2,870,000)	(3,357,110)
Interest Rate Swap B8A507681 IRS EUR R V 06MEURIB	3/19/2048	2,870,000	3,350,870
Interest Rate Swap B8A50UEA6 IRS USD P F 2.33000	9/27/2021	(52,250,000)	(51,994,380)
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)	(805,655)
Interest Rate Swap B8A50UFC1 IRS USD R V 00MFEDL0	9/27/2022	810,000	810,000
Interest Rate Swap B8A52A4J0 IRS USD P F 2.29544	3/31/2020	(41,975,000)	(41,918,007)
Interest Rate Swap B8A52A4J0 IRS USD R V 00MFEDL0	3/31/2020	41,975,000	41,975,000
Interest Rate Swap B8A52ZFC8 IRS USD P F 2.31100	4/24/2020	(21,670,000)	(21,646,762)
Interest Rate Swap B8A52ZFC8 IRS USD R V 00MFEDL0	4/24/2020	21,670,000	21,670,000

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap B8A53PM31 IRS USD P F 3.01949	2/28/2025	(5,525,000)	(5,569,785)
Interest Rate Swap B8A53PM31 IRS USD R V 03MLIBOR	2/28/2025	5,525,000	5,525,000
Interest Rate Swap B8A55UUU9 IRS USD P F 2.36859	3/31/2020	(17,185,000)	(17,183,162)
Interest Rate Swap B8A55UUU9 IRS USD R V 00MFEDL0	3/31/2020	17,185,000	17,185,000
Interest Rate Swap B8A57B1Q0 IRS USD P F 2.61400	11/30/2022	(14,115,000)	(14,158,323)
Interest Rate Swap B8A57B1Q0 IRS USD R V 12MFEDL0	11/30/2022	14,115,000	14,115,000
Interest Rate Swap BBA4RLEB8 IRS USD P F 2.33353	11/15/2024	(3,695,000)	(3,574,623)
Interest Rate Swap BBA4RLEB8 IRS USD R V 03MLIBOR	11/15/2024	3,695,000	3,695,000
Interest Rate Swap BWU00J1Q0 IRS USD P F 2.40000	12/7/2026	(44,500,000)	(43,391,181)
Interest Rate Swap BWU00J1Q0 IRS USD R V 03MLIBOR	12/7/2026	44,500,000	44,500,000
Interest Rate Swap BWU00KXL1 IRS JPY P F .45000	3/20/2029	(2,680,000,000)	(24,456,898)
Interest Rate Swap BWU00KXL1 IRS JPY R V 06MLIBOR	3/20/2029	2,680,000,000	24,195,369
Interest Rate Swap BWU00KXL1 IRS JPY P F .45000	3/20/2029	(1,540,000,000)	(14,053,591)
Interest Rate Swap BWU00KXL1 IRS JPY R V 06MLIBOR	3/20/2029	1,540,000,000	13,903,309
Interest Rate Swap BWU00L9Q5 IRS USD P F 2.50000	12/20/2027	(3,500,000)	(3,367,345)
Interest Rate Swap BWU00L9Q5 IRS USD R V 03MLIBOR	12/20/2027	3,500,000	3,500,000
Interest Rate Swap BWU00L9Q5 IRS USD P F 2.50000	12/20/2027	(2,700,000)	(2,597,666)
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	(10,000,000)	(9,533,697)
Interest Rate Swap BWU00L9U6 IRS USD R V 03MLIBOR	12/20/2047	10,000,000	10,000,000
Interest Rate Swap BWU00LCF5 IRS JPY P F .30000	9/20/2027	(1,730,000,000)	(15,681,252)
Interest Rate Swap BWU00LCF5 IRS JPY R V 06MLIBOR	9/20/2027	1,730,000,000	15,618,652
Interest Rate Swap BWU00LT75 IRS USD P F 2.00000	12/20/2019	(200,000)	(197,956)
Interest Rate Swap BWU00LT75 IRS USD R V 03MLIBOR	12/20/2019	200,000	200,000
Interest Rate Swap BWU00MME5 IRS USD P F 2.00000	12/15/2047	(4,870,000)	(4,401,079)
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	(980,000,000)	(8,867,054)
Interest Rate Swap BWU00MO45 IRS JPY R V 06MLIBOR	3/20/2028	980,000,000	8,847,560
Interest Rate Swap BWU00MXC7 IRS JPY P F .75000	3/20/2038	(720,000,000)	(6,616,050)
Interest Rate Swap BWU00MXC7 IRS JPY R V 06MLIBOR	3/20/2038	720,000,000	6,500,248
Interest Rate Swap BWU00MYL6 IRS NZD P F 3.25000	3/21/2028	(1,200,000)	(829,979)
Interest Rate Swap BWU00MYL6 IRS NZD R V 03MNZDBB	3/21/2028	1,200,000	812,460
Interest Rate Swap BWU00NBH8 IRS USD P F 1.75000	6/20/2020	(24,600,000)	(24,109,021)
Interest Rate Swap BWU00NBH8 IRS USD R V 03MLIBOR	6/20/2020	24,600,000	24,600,000
Interest Rate Swap BWU00NBN5 IRS USD P F 2.25000	6/20/2028	(73,400,000)	(69,060,233)
Interest Rate Swap BWU00NBN5 IRS USD R V 03MLIBOR	6/20/2028	73,400,000	73,400,000
Interest Rate Swap BWU00NBN5 IRS USD P F 2.25000	6/20/2028	(68,400,000)	(64,355,858)
Interest Rate Swap BWU00NBN5 IRS USD R V 03MLIBOR	6/20/2028	68,400,000	68,400,000
Interest Rate Swap BWU00NBN5 IRS USD P F 2.25000	6/20/2028	(63,800,000)	(60,027,832)
Interest Rate Swap BWU00NBN5 IRS USD R V 03MLIBOR	6/20/2028	63,800,000	63,800,000
Interest Rate Swap BWU00NBO3 IRS USD P F 2.25000	6/20/2028	(2,400,000)	(2,250,676)
Interest Rate Swap BWU00NBO3 IRS USD R V 03MLIBOR	6/20/2028	2,400,000	2,400,000
Interest Rate Swap BWU00NBS4 IRS USD P F 2.50000	6/20/2048	(21,100,000)	(19,015,508)
Interest Rate Swap BWU00NBS4 IRS USD R V 03MLIBOR	6/20/2048	21,100,000	21,100,000
Interest Rate Swap BWU00NBS4 IRS USD P F 2.50000	6/20/2048	(4,290,000)	(3,866,186)
Interest Rate Swap BWU00NBS4 IRS USD R V 03MLIBOR	6/20/2048	4,290,000	4,290,000
Interest Rate Swap BWU00NBS4 IRS USD P F 2.50000	6/20/2048	(3,000,000)	(2,703,627)
Interest Rate Swap BWU00NBS4 IRS USD R V 03MLIBOR	6/20/2048	3,000,000	3,000,000
Interest Rate Swap BWU00NE77 IRS GBP P F 1.50000	3/21/2068	(2,200,000)	(2,881,500)
Interest Rate Swap BWU00NE77 IRS GBP R V 06MLIBOR	3/21/2068	2,200,000	2,904,551
Interest Rate Swap BWU00NTU0 IRS JPY P F .30000	3/21/2028	(520,000,000)	(4,705,003)
Interest Rate Swap BWU00NTU0 IRS JPY R V 06MLIBOR	3/21/2028	520,000,000	4,694,624
Interest Rate Swap BWU00OB94 IRS USD P F 2.47800	12/20/2047	(863,000)	(865,978)
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	(2,000,000)	(2,006,100)
Interest Rate Swap BWU00OEY6 IRS USD R V 03MLIBOR	4/17/2028	2,000,000	2,000,000
Interest Rate Swap BWU00ON00 IRS EUR P F 1.50000	9/19/2048	(6,300,000)	(7,410,322)
Interest Rate Swap BWU00ON00 IRS EUR R V 06MEURIB	9/19/2048	6,300,000	7,355,568
Interest Rate Swap BWU00ON18 IRS GBP P F 1.25000	9/19/2020	(17,220,000)	(22,811,909)
Interest Rate Swap BWU00ON18 IRS GBP R V 06MLIBOR	9/19/2020	17,220,000	22,734,714
Interest Rate Swap BWU00ON26 IRS GBP P F 1.50000	9/19/2023	(41,800,000)	(55,610,402)
Interest Rate Swap BWU00ON26 IRS GBP R V 06MLIBOR	9/19/2023	41,800,000	55,186,472
Interest Rate Swap BWU00ON34 IRS GBP P F 1.50000	9/19/2028	(13,700,000)	(18,001,832)
Interest Rate Swap BWU00ON34 IRS GBP R V 06MLIBOR	9/19/2028	13,700,000	18,087,432
Interest Rate Swap BWU00ON42 IRS GBP P F 1.75000	9/19/2048	(7,020,000)	(9,547,791)
Interest Rate Swap BWU00ON42 IRS GBP R V 06MLIBOR	9/19/2048	7,020,000	9,268,159
Interest Rate Swap BWU00OP19 IRS USD P F 2.49930	12/20/2047	(1,110,000)	(1,118,765)
Interest Rate Swap BWU00OP19 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)	(1,290,784)
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)	(363,935)
Interest Rate Swap BWU00OTR5 IRS USD R V 03MLIBOR	3/23/2048	400,000	400,000
Interest Rate Swap BWU00PU09 IRS USD P F 2.15000	6/19/2048	(3,700,000)	(3,064,898)
Interest Rate Swap BWU00PU09 IRS USD R V 03MLIBOR	6/19/2048	3,700,000	3,700,000
Interest Rate Swap S8A4HDCJ2 IRS BRL P V 00MBRCDI	1/2/2025	(7,397,287)	(1,922,672)
Interest Rate Swap S8A4HDCJ2 IRS BRL R F .00000	1/2/2025	7,397,287	1,872,484

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Interest Rate Swap S8A4KUTE3 IRS BRL P V 00MCETIP	1/4/2021	(15,259,148)	(3,966,093)
Interest Rate Swap S8A4KUTE3 IRS BRL R F 8.67000	1/4/2021	15,259,148	3,965,412
Interest Rate Swap S8A4L2KR4 IRS BRL P V 00MCETIP	1/4/2021	(9,237,593)	(2,400,996)
Interest Rate Swap S8A4L2KR4 IRS BRL R F 8.66000	1/4/2021	9,237,593	2,306,610
Interest Rate Swap S8A4L8U33 IRS GBP P V 06MLIBOR	10/30/2032	(1,805,000)	(2,383,052)
Interest Rate Swap S8A4L8U33 IRS GBP R F 1.63300	10/30/2032	1,805,000	2,390,135
Interest Rate Swap S8A4LB33 IRS GBP P V 06MLIBOR	10/30/2032	(360,000)	(475,290)
Interest Rate Swap S8A4LB33 IRS GBP R F 1.63300	10/30/2032	360,000	476,703
Interest Rate Swap S8A4LJGN1 IRS USD P V 03MLIBOR	10/4/2042	(1,340,000)	(1,340,000)
Interest Rate Swap S8A4LJGN1 IRS USD R F 2.52700	10/4/2042	1,340,000	1,238,107
Interest Rate Swap S8A4MLNL1 IRS BRL P V 00MCETIP	1/2/2023	(5,260,676)	(1,367,333)
Interest Rate Swap S8A4MLNL1 IRS BRL R F 9.46000	1/2/2023	5,260,676	1,193,948
Interest Rate Swap S8A4MXK53 IRS EUR P V 03MEURIB	10/25/2037	(2,650,000)	(3,094,009)
Interest Rate Swap S8A4MXK53 IRS EUR R F 2.08500	10/25/2037	2,650,000	3,129,034
Interest Rate Swap S8A4VSQX7 IRS EUR P V 03MEURIB	1/26/2048	(835,000)	(974,905)
Interest Rate Swap S8A4VSQX7 IRS EUR R F 1.85300	1/26/2048	835,000	986,507
Interest Rate Swap S8A4XVWH6 IRS USD P V 03MLIBOR	3/16/2038	(3,740,000)	(3,740,000)
Interest Rate Swap S8A4XVWH6 IRS USD R F 2.98700	3/16/2038	3,740,000	3,759,027
Interest Rate Swap S8A507210 IRS EUR P V 03MEURIB	3/19/2048	(2,870,000)	(3,350,870)
Interest Rate Swap S8A507210 IRS EUR R F 1.65000	3/19/2048	2,870,000	3,356,498
Interest Rate Swap S8A51SUC8 IRS BRL P V 00MBRCDI	1/2/2025	(14,213,147)	(3,694,221)
Interest Rate Swap S8A51SUC8 IRS BRL R F 9.40000	1/2/2025	14,213,147	3,267,761
Interest Rate Swap S8A54JKY8 IRS BRL P V 00MBRCDI	1/2/2025	(10,680,462)	(2,776,021)
Interest Rate Swap S8A54JKY8 IRS BRL R F 9.57000	1/2/2025	10,680,462	2,617,571
Interest Rate Swap S8A54P2E8 IRS BRL P V 00MCETIP	1/2/2025	(7,308,036)	(1,899,484)
Interest Rate Swap S8A54P2E8 IRS BRL R F 9.68500	1/2/2025	7,308,036	1,799,045
Interest Rate Swap SWU00LT67 IRS USD P V 03MLIBOR	12/20/2022	(118,800,000)	(118,800,000)
Interest Rate Swap SWU00LT67 IRS USD R F 2.25000	12/20/2022	118,800,000	115,582,823
Interest Rate Swap SWU00NBO3 IRS USD P V 03MLIBOR	6/20/2028	(41,980,000)	(41,980,000)
Interest Rate Swap SWU00NBO3 IRS USD R F 2.25000	6/20/2028	41,980,000	39,368,069
Interest Rate Swap SWU00OD27 IRS ILS P F .29000	2/16/2020	(22,450,000)	(6,132,958)
Interest Rate Swap SWU00OD27 IRS ILS R V 03MTELBO	2/16/2020	22,450,000	6,139,325
Interest Rate Swap SWU00OD50 IRS ILS P V 03MTELBO	2/16/2028	(4,730,000)	(1,292,156)
Interest Rate Swap SWU00OD50 IRS ILS R F 1.97125	2/16/2028	4,730,000	1,289,894
Interest Rate Swap SWU00OE75 IRS ILS P V 03MTELBO	6/20/2028	(2,430,000)	(663,835)
Interest Rate Swap SWU00OE75 IRS ILS R F 2.07800	6/20/2028	2,430,000	666,283
Interest Rate Swap SWU00OEB6 IRS ILS P F .42000	6/20/2020	(11,400,000)	(3,114,286)
Interest Rate Swap SWU00OEB6 IRS ILS R V 03MTELBO	6/20/2020	11,400,000	3,115,557
Interest Rate Swap SWU00OF90 IRS ILS P F .27000	3/21/2020	(13,770,000)	(3,761,730)
Interest Rate Swap SWU00OF90 IRS ILS R V 03MTELBO	3/21/2020	13,770,000	3,768,778
Interest Rate Swap SWU00OFD1 IRS ILS P V 03MTELBO	3/21/2028	(2,890,000)	(789,499)
Interest Rate Swap SWU00OFD1 IRS ILS R F 1.88300	3/21/2028	2,890,000	780,909
Interest Rate Swap SWU00OFN9 IRS ILS P V 03MTELBO	6/20/2028	(1,560,000)	(426,165)
Interest Rate Swap SWU00OFN9 IRS ILS R F 1.99750	6/20/2028	1,560,000	424,585
Interest Rate Swap SWU00OFF4 IRS ILS P F .37000	6/20/2020	(7,300,000)	(1,994,236)
Interest Rate Swap SWU00OFF4 IRS ILS R V 03MTELBO	6/20/2020	7,300,000	1,997,017
Interest Rate Swap SWU00OFFY5 IRS ILS P F .37000	6/20/2020	(9,230,000)	(2,521,479)
Interest Rate Swap SWU00OFFY5 IRS ILS R V 03MTELBO	6/20/2020	9,230,000	2,524,995
Interest Rate Swap SWU00OFZ2 IRS ILS P V 03MTELBO	6/20/2028	(1,970,000)	(538,170)
Interest Rate Swap SWU00OFZ2 IRS ILS R F 1.99750	6/20/2028	1,970,000	536,174
Interest Rate Swap SWU000MY7 IRS EUR P V 06MEURIB	9/19/2023	(31,100,000)	(36,310,821)
Interest Rate Swap SWU000MY7 IRS EUR R F .50000	9/19/2023	31,100,000	36,640,345
Interest Rate Swap SWU00PGL9 IRS BRL P V 00MBRCDI	1/2/2020	(208,700,000)	(54,244,425)
Interest Rate Swap SWU00PGL9 IRS BRL R F 7.50000	1/2/2020	208,700,000	53,778,308
Interest Rate Swap SWU00PYT2 IRS BRL P V 00MBRCDI	1/4/2027	(18,100,000)	(4,704,476)
Interest Rate Swap SWU00PYT2 IRS BRL R F 11.97000	1/4/2027	18,100,000	4,761,518
Inflation Linked Swaps			
Inflation Linked Swap BWU0299Y3 IRS USD PF 2.50	7/15/2022	(11,300,000)	(11,300,000)
Inflation Linked Swap BWU0299Y3 IRS USD RV 12M CPI	7/15/2022	11,300,000	10,429,183
Inflation Linked Swap BWU09GJ52 IRS GBP PF 3.585	10/15/2046	(1,450,000)	(1,914,363)
Inflation Linked Swap BWU09GJ52 IRS GBP RV 00M RPI	10/15/2046	1,450,000	1,732,580
Inflation Linked Swap BWU0C8403 IRS USD PF 2.0265	11/23/2020	(4,600,000)	(4,600,000)
Inflation Linked Swap BWU0C8403 IRS USD RV 12M CPI	11/23/2020	4,600,000	4,646,279
Inflation Linked Swap BWU0C8452 IRS USD PF 2.02125	11/25/2020	(4,400,000)	(4,400,000)
Inflation Linked Swap BWU0C8452 IRS USD RV 12M CPI	11/25/2020	4,400,000	4,444,948
Inflation Linked Swap BWU0C8486 IRS USD PF 1.6025	9/12/2021	(1,240,000)	(1,199,124)
Inflation Linked Swap BWU0C8486 IRS USD RV 12M CPI	9/12/2021	1,240,000	1,240,000
Inflation Linked Swap BWU0C8494 IRS USD PF 1.55	7/26/2021	(1,700,000)	(1,638,078)
Inflation Linked Swap BWU0C8494 IRS USD RV 12M CPI	7/26/2021	1,700,000	1,700,000
Inflation Linked Swap SWU028859 IRS USD PF 2.56	5/8/2023	(2,100,000)	(2,100,000)
Inflation Linked Swap SWU028859 IRS USD RV 12M US CPI	5/8/2023	2,100,000	1,939,503
Inflation Linked Swap SWU0299Y3 IRS USD PF 2.50	7/15/2022	(2,000,000)	(2,000,000)
Inflation Linked Swap SWU0299Y3 IRS USD RV 12M CPI	7/15/2022	2,000,000	1,845,873
Inflation Linked Swap SWU036XX3 IRS USD PF 2.50	7/15/2022	(4,900,000)	(4,900,000)
Inflation Linked Swap SWU036XX3 IRS USD RV 12M US CPI	7/15/2022	4,900,000	4,521,836
Inflation Linked Swap SWU09FQ31 IRS GBP PV 12M RPI	4/15/2035	(4,600,000)	(6,073,152)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Inflation Linked Swap SWU09FQ31 IRS GBP RF 3.3575	4/15/2035	4,600,000	6,179,831
Inflation Linked Swap SWU09FU85 IRS GBP PV 12M UKRPI	12/15/2030	(1,900,000)	(2,508,476)
Inflation Linked Swap SWU09FU85 IRS GBP RF 3.30	12/15/2030	1,900,000	2,498,521
Inflation Linked Swap SWU09TJ13 IRS GBP PV 12M UKPRI	8/15/2030	(8,700,000)	(11,486,180)
Inflation Linked Swap SWU09TJ13 IRS GBP RF 3.325	8/15/2030	8,700,000	11,608,879
Inflation Linked Swap SWU09UP13 IRS GBP PV 12M UKRPI	5/15/2030	(2,100,000)	(2,772,526)
Inflation Linked Swap SWU09UP13 IRS GBP RF 3.35	5/15/2030	2,100,000	2,840,294
Inflation Linked Swap SWU0B3678 IRS GBP PV 12M UKRPI	10/15/2031	(4,310,000)	(5,690,280)
Inflation Linked Swap SWU0B3678 IRS GBP RF 3.53	10/15/2031	4,310,000	5,856,122
Inflation Linked Swap SWU0C3198 IRS USD PV 12M USCPI	7/18/2026	(3,600,000)	(3,600,000)
Inflation Linked Swap SWU0C3198 IRS USD RF 1.7875	7/18/2026	3,600,000	3,405,257
Inflation Linked Swap SWU0C3206 IRS USD PV 12M USCPI	7/19/2026	(2,900,000)	(2,900,000)
Inflation Linked Swap SWU0C3206 IRS USD RF 1.81	7/19/2026	2,900,000	2,749,628
Inflation Linked Swap SWU0C3560 IRS USD PV 12M USCPI	7/20/2026	(2,000,000)	(2,000,000)
Inflation Linked Swap SWU0C3560 IRS USD RF 1.80	7/20/2026	2,000,000	1,894,554
Inflation Linked Swap SWU0C8247 IRS GBP PV 12M RPI	6/15/2030	(5,200,000)	(6,865,303)
Inflation Linked Swap SWU0C8247 IRS GBP RF 3.40	6/15/2030	5,200,000	7,072,423
Inflation Linked Swap SWU0C8437 IRS USD PV 12M CPI	9/12/2026	(1,240,000)	(1,240,000)
Inflation Linked Swap SWU0C8437 IRS USD RF 1.80105	9/12/2026	1,240,000	1,175,896
Inflation Linked Swap SWU0C8445 IRS USD PV 12M CPI	9/15/2026	(1,500,000)	(1,500,000)
Inflation Linked Swap SWU0C8445 IRS USD RF 1.78	9/15/2026	1,500,000	1,418,996
Inflation Linked Swap SWU0C8791 IRS USD PV 12M CPI	7/26/2026	(1,700,000)	(1,700,000)
Inflation Linked Swap SWU0C8791 IRS USD RF 1.73	7/26/2026	1,700,000	1,599,029
Inflation Linked Swap SWU0GG088 IRS USD PV 12M USCPI	5/12/2025	(10,100,000)	(10,100,000)
Inflation Linked Swap SWU0GG088 IRS USD RF 2.06	5/12/2025	10,100,000	9,944,667
Inflation Linked Swap SWU0INS08 IRS USD PV 12M USCPI	9/20/2026	(500,000)	(500,000)
Inflation Linked Swap SWU0INS08 IRS USD RF 1.805	9/20/2026	500,000	474,165
Inflation Linked Swap SWU0IS007 IRS EUR PF 0.9925	3/30/2020	(14,300,000)	(16,695,972)
Inflation Linked Swap SWU0IS007 IRS EUR RV 00M HICP	3/30/2020	14,300,000	16,782,157
Inflation Linked Swap BWU01Y556 IRS USD P F 2.07000	3/23/2019	(15,620,000)	(15,595,040)
Inflation Linked Swap BWU01Y556 IRS USD R V 12MCPI	3/23/2019	15,620,000	15,620,000
Inflation Linked Swap BWU02T911 IRS EUR P F 1.00000	4/15/2020	(800,000)	(930,058)
Inflation Linked Swap BWU02T911 IRS EUR R V 12MCPI	4/15/2020	800,000	934,040
Inflation Linked Swap BWU02Y100 IRS USD P F 2.26325	4/27/2023	(3,730,000)	(3,725,399)
Inflation Linked Swap BWU02Y100 IRS USD R V 12MCPI	4/27/2023	3,730,000	3,730,000
Inflation Linked Swap BWU074A19 IRS EUR P F 1.71000	3/15/2033	(2,000,000)	(2,330,144)
Inflation Linked Swap BWU074A19 IRS EUR R V 12MHICP	3/15/2033	2,000,000	2,335,101
Inflation Linked Swap BWU077005 IRS USD P F 2.16750	7/15/2020	(3,300,000)	(3,283,085)
Inflation Linked Swap BWU077005 IRS USD R V 12MCPI	7/15/2020	3,300,000	3,300,000
Inflation Linked Swap BWU080181 IRS USD P F 1.92500	5/8/2019	(1,370,000)	(1,368,040)
Inflation Linked Swap BWU080181 IRS USD R V 12MCPI	5/8/2019	1,370,000	1,370,000
Inflation Linked Swap BWU080207 IRS USD P F 2.26250	5/9/2023	(2,760,000)	(2,754,962)
Inflation Linked Swap BWU080207 IRS USD R V 12MCPI	5/9/2023	2,760,000	2,760,000
Inflation Linked Swap BWU09UP21 IRS GBP P F 3.42750	3/15/2047	(3,230,000)	(4,279,786)
Inflation Linked Swap BWU09UP21 IRS GBP R V 12MUKRPI	3/15/2047	3,230,000	4,264,409
Inflation Linked Swap BWU0A5856 IRS USD P F 2.06900	7/15/2022	(1,700,000)	(1,675,978)
Inflation Linked Swap BWU0A5856 IRS USD R V 12MCPI	7/15/2022	1,700,000	1,700,000
Inflation Linked Swap BWU0WE887 IRS EUR P F 1.34500	6/15/2021	(12,930,000)	(15,091,787)
Inflation Linked Swap BWU0WE887 IRS EUR R V 12MCPI	6/15/2021	12,930,000	15,096,428
Inflation Linked Swap BWU0Y2048 IRS USD P F 1.46000	7/18/2018	(9,400,000)	(9,288,411)
Inflation Linked Swap BWU0Y2048 IRS USD R V 12MCPI	7/18/2018	9,400,000	9,400,000
Inflation Linked Swap BWU0Y2626 IRS USD P F 1.95500	7/25/2024	(10,600,000)	(10,294,145)
Inflation Linked Swap BWU0Y2626 IRS USD R V 12MCPI	7/25/2024	10,600,000	10,600,000
Inflation Linked Swap BWU0Y9266 IRS USD P F 2.21000	2/5/2023	(8,550,000)	(8,493,808)
Inflation Linked Swap BWU0Y9266 IRS USD R V 12MCPI	2/5/2023	8,550,000	8,550,000
Inflation Linked Swap BWU0Z3003 IRS USD P F 2.28100	5/10/2023	(4,230,000)	(4,225,716)
Inflation Linked Swap BWU0Z3003 IRS USD R V 12MCPI	5/10/2023	4,230,000	4,230,000
Inflation Linked Swap SWU02Y522 IRS USD P V 12MCPI	4/25/2020	(3,830,000)	(3,830,000)
Inflation Linked Swap SWU02Y522 IRS USD R F 2.14300	4/25/2020	3,830,000	3,829,943
Inflation Linked Swap SWU02Y712 IRS USD P V 12MCPI	5/9/2028	(4,150,000)	(4,150,000)
Inflation Linked Swap SWU02Y712 IRS USD R F 2.36000	5/9/2028	4,150,000	4,153,496
Inflation Linked Swap SWU077401 IRS EUR P V 12MCPI	2/15/2028	(1,280,000)	(1,494,465)
Inflation Linked Swap SWU077401 IRS EUR R F 1.06000	2/15/2028	1,280,000	1,494,250
Inflation Linked Swap SWU080215 IRS USD P V 12MCPI	5/9/2028	(2,760,000)	(2,760,000)
Inflation Linked Swap SWU080215 IRS USD R F 2.35250	5/9/2028	2,760,000	2,760,337
Inflation Linked Swap SWU080652 IRS EUR P V 12MHICP	5/15/2023	(2,800,000)	(3,269,141)
Inflation Linked Swap SWU080652 IRS EUR R F 1.47500	5/15/2023	2,800,000	3,263,025
Inflation Linked Swap SWU09FW26 IRS EUR P V 12MCPI	1/15/2023	(5,010,000)	(5,849,428)
Inflation Linked Swap SWU09FW26 IRS EUR R F 1.35000	1/15/2023	5,010,000	5,822,403
Inflation Linked Swap SWU09GH88 IRS EUR P V 12MCPI	2/15/2028	(9,140,000)	(10,671,412)
Inflation Linked Swap SWU09GH88 IRS EUR R F 1.59000	2/15/2028	9,140,000	10,651,422
Inflation Linked Swap SWU09MT25 IRS EUR P V 12MHICP	3/15/2048	(2,000,000)	(2,335,101)
Inflation Linked Swap SWU09MT25 IRS EUR R F 1.94600	3/15/2048	2,000,000	2,311,429
Inflation Linked Swap SWU09RF45 IRS EUR P V 12MCPI	1/15/2038	(1,510,000)	(1,763,001)
Inflation Linked Swap SWU09RF45 IRS EUR R F 1.91000	1/15/2038	1,510,000	1,781,012
Inflation Linked Swap SWU09RP51 IRS EUR P V 12MCPI	1/15/2028	(1,820,000)	(2,124,942)

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
Inflation Linked Swap SWU09RP51 IRS EUR R F 1.57500	1/15/2028	1,820,000	2,117,460
Inflation Linked Swap SWU09TP81 IRS EUR P V 12MHICP	3/15/2028	(5,100,000)	(5,954,508)
Inflation Linked Swap SWU09TP81 IRS EUR R F 1.53500	3/15/2028	5,100,000	5,919,453
Inflation Linked Swap SWU09TR71 IRS GBP P V 00MUKRPI	9/15/2032	(4,060,000)	(5,360,217)
Inflation Linked Swap SWU09TR71 IRS GBP R F 3.47000	9/15/2032	4,060,000	5,457,964
Inflation Linked Swap SWU0A1962 IRS USD P V 12MCPI	9/25/2027	(2,300,000)	(2,300,000)
Inflation Linked Swap SWU0A1962 IRS USD R F 2.15000	9/25/2027	2,300,000	2,241,198
Inflation Linked Swap SWU0H5644 IRS USD P V 12MCPI	7/25/2027	(4,600,000)	(4,600,000)
Inflation Linked Swap SWU0H5644 IRS USD R F 2.08000	7/25/2027	4,600,000	4,464,736
Inflation Linked Swap SWU0N0127 IRS USD P V 12MCPI	7/20/2027	(1,600,000)	(1,600,000)
Inflation Linked Swap SWU0N0127 IRS USD R F 2.10150	7/20/2027	1,600,000	1,556,735
Inflation Linked Swap SWU0N0309 IRS USD P V 12MCPI	5/12/2025	(1,100,000)	(1,100,000)
Inflation Linked Swap SWU0N0309 IRS USD R F 2.06250	5/12/2025	1,100,000	1,083,042
Inflation Linked Swap SWU0TY564 IRS EUR P V 12MCPTEF	6/26/2021	(1,600,000)	(1,868,081)
Inflation Linked Swap SWU0TY564 IRS EUR R F 1.50500	6/26/2021	1,600,000	1,866,958
Inflation Linked Swap SWU0Y1966 IRS USD P V 12MCPI	7/17/2027	(3,000,000)	(3,000,000)
Inflation Linked Swap SWU0Y1966 IRS USD R F 2.09200	7/17/2027	3,000,000	2,916,711
Inflation Linked Swap SWU0Y2030 IRS USD P V 12MCPI	7/18/2019	(9,400,000)	(9,400,000)
Inflation Linked Swap SWU0Y2030 IRS USD R F 1.71500	7/18/2019	9,400,000	9,277,178
Inflation Linked Swap SWU0Y4614 IRS USD P V 12MCPI	9/20/2027	(2,280,000)	(2,280,000)
Inflation Linked Swap SWU0Y4614 IRS USD R F 2.18000	9/20/2027	2,280,000	2,229,029
Inflation Linked Swap SWU0Y5728 IRS USD P V 12MCPI	10/17/2027	(2,600,000)	(2,600,000)
Inflation Linked Swap SWU0Y5728 IRS USD R F 2.15500	10/17/2027	2,600,000	2,535,634
Inflation Linked Swap SWU0Y9274 IRS USD P V 12MCPI	2/5/2028	(4,340,000)	(4,340,000)
Inflation Linked Swap SWU0Y9274 IRS USD R F 2.33500	2/5/2028	4,340,000	4,324,101
Inflation Linked Swap SWU0Z3011 IRS USD P V 12MCPI	5/10/2028	(4,230,000)	(4,230,000)
Inflation Linked Swap SWU0Z3011 IRS USD R F 2.36400	5/10/2028	4,230,000	4,234,838
Inflation Linked Swap SWU0Z4050 IRS EUR P V 12MCPTEF	6/15/2023	(6,600,000)	(7,705,833)
Inflation Linked Swap SWU0Z4050 IRS EUR R F 1.53500	6/15/2023	6,600,000	7,708,883
Inflation Linked Swap SWU0Z7004 IRS USD P V 12MUSCPI	6/6/2028	(3,200,000)	(3,200,000)
Inflation Linked Swap SWU0Z7004 IRS USD R F 2.37000	6/6/2028	3,200,000	3,200,022
Index and Variance Swaps			
A5Q18DS TRS TRY P E		(46,900)	(1,240,528)
A5Q18DS TRS TRY R F 0.00		5,636,297	1,230,310
BR24U18DS TRS BRL P E		(10,220)	(2,154,663)
BR24U18DS TRS BRL R V 01MBZDIO		8,053,456	2,093,220
BZQ18ES TRS BRL P E		(120)	(2,276,706)
BZQ18ES TRS BRL R F 0.00		8,587,200	2,231,949
CN14U18D TRS HKD P V 01MHIBOR		(87,965,644)	(11,212,313)
CN14U18D TRS HKD R E		134,141	10,201,483
HCN18D TRS HKD P F 0.00		(305,251,522)	(38,908,096)
HCN18D TRS HKD R E		27,750	38,444,544
HCN18E TRS HKD P F 0.00		(31,951,143)	(4,072,570)
HCN18E TRS HKD R E		2,900	4,017,628
KM2U18E TRS KRW P F 0.00		(18,732,424,200)	(16,807,918)
KM2U18E TRS KRW R E		59,250,000	15,948,856
MX17U18DS TRS MXN P E		(6,064)	(311,250)
MX17U18DS TRS MXN R V 01MTIEE		5,963,459	303,395
PL28U18DS TRS PLN P E		(1,830)	(91,159)
PL28U18DS TRS PLN R V 01MWIBOR		359,028	95,896
PL29U18DS TRS PLN P E		(16,954)	(844,541)
PL29U18DS TRS PLN R V 01MWIBOR		3,328,579	889,055
SWU029Z19 TRS USD P E		(357,143)	(364,545)
SWU029Z19 TRS USD R E		357,143	357,143
SWU0397X6 TRS USD P E		(700)	(57,853)
SWU0397X6 TRS USD R E		700	700
SWU0AM479 TRS USD PF 0.00		(357,143)	(357,143)
SWU0AM479 TRS USD RF 0.00		357,143	376,636
SWU0AQ355 TRS USD P E		(503,624)	(515,194)
SWU0AQ355 TRS USD R E		503,624	503,624
SWU0C8411 TRS USD P E		(4,402,036)	(4,498,423)
SWU0C8411 TRS USD R E		4,402,036	4,402,036
SWU0GG716 TRS USD PF 0.00		(4,905,660)	(4,905,660)
SWU0GG716 TRS USD RF 0.00		4,905,660	5,146,611
SWU0H6709 TRS USD P E		(5,228)	(1,025,393)
SWU0H6709 TRS USD R F .00000		1,071,451	1,071,451
SWU0H7061 TRS USD P E		(3,431)	(672,830)
SWU0H7061 TRS USD R F .00000		703,052	703,052
SWU0JSA21 TRS USD P E		(1,200)	(1,200)
SWU0JSA21 TRS USD R E		1,200	1,453
SWU0WE184 TRS USD P E		(400)	(1,021)
SWU0WE184 TRS USD R E		400	400
SWU0WE358 TRS USD P E		(800)	(800)
SWU0WE358 TRS USD R E		800	2,042
SWU0Y0976 TRS USD P E		(2,400)	(2,400)
SWU0Y0976 TRS USD R E		2,400	3,311

Derivatives	Maturity Date	Contracts/Par Value	Base Market Value
SWU0Y0984 TRS USD P E		(2,400)	(2,400)
SWU0Y0984 TRS USD R E		2,400	3,406
SWU0Y1321 TRS USD P E		(1,200)	(1,200)
SWU0Y1321 TRS USD R E		1,200	1,703
SWU0Y1669 TRS USD R E		200	200
SWU0Y1669 TRS USD R E		(200)	(16,192)
TA35N18E TRS ILS P F 0.00		(9,200,915)	(2,513,533)
TA35N18E TRS ILS R E		6,000	2,513,533
TR11U18DS TRS TRY P E		(3,125)	(813,645)
TR11U18DS TRS TRY R V 01MTRLIB		3,708,066	809,409
TWN18D TRS USD P F 0.00		(7,779,481)	(7,779,481)
TWN18D TRS USD R E		20,200	7,829,520
TWN18E TRS USD P F 0.00		(154,173)	(154,173)
TWN18E TRS USD R E		400	155,040
TXN18E TRS TWD P F 0.00		(4,275,256)	(140,225)
TXN18E TRS TWD R E		400	140,079
WIU18DS TRS PLN P E		(8,280)	(4,608,908)
WIU18DS TRS PLN R F 0.00		18,248,229	4,874,058
ZA23U18DS TRS ZAR P E		(8,406)	(605,968)
ZA23U18DS TRS ZAR R V 01MJIBAR		8,279,305	604,053
ZA24U18DS TRS ZAR P E		(6,155)	(443,699)
ZA24U18DS TRS ZAR R V 01MJIBAR		6,076,701	443,353
ZA25U18DS TRS ZAR P E		(243,955)	(17,586,119)
ZA25U18DS TRS ZAR R V 01MJIBAR		241,405,670	17,612,817
ZA26U18DS TRS ZAR P E		(7,167)	(516,651)
ZA26U18DS TRS ZAR R V 01MJIBAR		6,914,010	504,442
Total Derivatives			\$ 32,220,547

Short-Term Investments	Base Market Value
Cash and Cash Equivalents	
Bank of America - CCBOSHUS6 CCPC	826,000
Bank of America - CCBOSZUS6 CCPC COC	252,000
Bank of America - futures COC	829,000
Bank of America - futures COC	1,864,000
Bank of America - swap BOC	(1,910,000)
Bank of America - swap BOC	(20,000)
Bank of America - swap CCPC COC	97,000
Bank of America - swap COC	230,000
Bank of America - swap COC	250,000
Bank of America - swap COC	360,000
Bank of America - swap COC	360,000
Bank of America Merrill Lynch - swap COC	80,000
Barclays Bank - swap COC	(320,000)
Barclays Bank - swap COC	80,000
Barclays Bank - swap COC	280,000
Barclays Capital, Inc. - cash collateral	(300,000)
Barclays Capital, Inc. - cash collateral	(180,000)
BNP Paribas - cash collateral	(296,000)
BNP Paribas - swap COC	(320,000)
BNP Paribas - swap COC	280,000
CCBPSDUS2 FWBC BPS	(280,000)
CCPC CCMSCHUS2 COC	2,334,000
Citi - futures USD collateral	832,000
Citibank - CCSALCUS6 CCP	226,000
Citibank - swap BOC	(3,250,000)
Citibank - swap BOC	(2,000,000)
Citibank - swap BOC	(150,000)
Citibank - swap BOC	200,000
Citibank - swap CCPC COC	45,000
Citibank - swap COC	(7,990,000)
Citibank - swap COC	4,120,000
Citigroup - CCSALHUS5 CCPC	652,000
Citigroup - swap CCPC COC	11,184,912
Citigroup - swap COC	1,320,000
Credit Suisse - swap COC	70,000
Credit Suisse, L.L.C. - cash collateral	(350,000)
Deutsche Bank - swap BOC	(5,765,895)
Deutsche Bank - swap BOC	(550,000)
Deutsche Bank - swap BOC	(120,000)
Deutsche Bank - swap BOC	(70,000)
Deutsche Bank - swap BOC	3,424,437
Deutsche Bank - swap CCPC COC	(1,035,487)
Deutsche Bank - swap CCPC COC	278,921
Deutsche Bank - swap COC	(680,000)
Deutsche Bank - swap COC	270,000
Deutsche Bank - swap COC	2,820,000

Short-Term Investments	Base Market Value
Goldman Sachs - swap COC	(270,000)
Goldman Sachs - swap COC	(400,000)
Goldman Sachs - swap COC	20,000
Goldman Sachs Bank USA - swap BOC	(1,240,000)
Goldman Sachs Bank USA - swap BOC	880,000
Goldman Sachs Bank USA - swap BOC	1,721,000
GVC CVR	55,011
HSBC - swap COC	(1,670,000)
HSBC - swap COC	(30,000)
HSBC - swap COC	(2,130,000)
HSBC - swap COC	70,000
HSBC - swap COC	2,260,000
HSBC - swap HSBC COC	10,483,341
ILTRS Custom Cash Adjustment	(829,020)
J.P. Morgan - swap CCPC COC	2,437,404
J.P. Morgan - swap COC	(240,000)
J.P. Morgan - swap COC	(8,700,000)
J.P. Morgan - swap COC	480,000
J.P. Morgan - swap COC	560,000
J.P. Morgan CCPC COC Equity	119,000
Morgan Stanley - cash collateral	(154,000)
Morgan Stanley - CCMSBIUS1 BOC	(270,000)
Morgan Stanley - swap BOC	(590,000)
Morgan Stanley - swap COC	300,000
Morgan Stanley Capital Services - swap BOC	(163,000)
Morgan Stanley Capital Services - swap BOC	(39,000)
Morgan Stanley Capital Services - swap COC	340,000
Nomura Global CCNGFIUS2 BOC	(130,000)
Nomura Global CCNGFIUS2 BOC	(60,000)
SLH Open Position Net Asset	23,494
Standard Charter Bank - forwards COC	670,000
Standard Charter Bank - swap BOCOC	(600,000)
Standard Charter Bank - swap BOCOC	220,000
Standard Chartered Bank - CCSCXIUS6 BOC	(210,000)
Standard Chartered Bank - CCSCXIUS6 BOC	(60,000)
Standard Chartered Bank - swap	(1,310,000)
Standard Chartered Bank - swap	1,479,000
State Street Bank & Trust Co. Short Term Investment Fund	1,241,197,064
U.S. dollar	(29,670,215)
UBS - swap BOC	(320,000)
UBS - swap BOC	150,000
Banker's Acceptance	
Bank of Nova Scotia	3,189,184
Bank of Montreal	1,594,483
Royal Bank of Canada	303,720
Toronto Dominion Bank	379,634
CD	
Barclays Bank PLC	800,000
Barclays Bank PLC	1,900,000
Commercial Paper	
Ford Motor Credit Co., L.L.C.	1,531,249
PepsiCo, Inc.	21,456,678
Repurchase Agreement	
Citigroup, Inc.	14,800,000
RBC Capital Markets	12,400,000
Total Short-Term Investments	\$ 1,280,712,915

Foreign Currency	Base Market Value
Argentine peso	1,230,878
Australian dollar	1,998,122
Brazilian real	498,904
Canadian dollar	1,541,289
Chilean peso	148,321
Colombian peso	523,489
Czech koruna	1,134,479
Danish krone	92,416
Egyptian pound	(451,885)
Euro	16,411,031
Ghana cedi	1,641,525
Hong Kong dollar	4,716,171
Hungarian forint	553,618
Indian rupee	1,580,371
Indonesian rupiah	(260,945)
Japanese yen	13,620,934
Malaysian ringgit	797,521
Mexican peso	(9,477,302)

Foreign Currency	Base Market Value
Moroccan dirham	522
New Israeli shekel	329,799
New Taiwan dollar	2,792,972
New Zealand dollar	1,102,777
Nigerian Naira	1,241,534
Norwegian krone	2,122,321
Pakistan Rupee	13,558
Peruvian Sol	55,578
Philippine peso	160,958
Polish zloty	202,426
Pound sterling	13,573,650
Qatari riyal	19,171
Singapore dollar	2,572,634
South African rand	238,331
South Korean won	4,227,371
Swedish krona	369,469
Swiss franc	2,267,958
Thailand baht	573,598
Turkish lira	216,902
Ukrainian hryvna	(88,637)
United Arab Emirates dirham	12,011
Yuan renminbi	(5,759,811)
Yuan renminbi offshore	5,902,802
Total Foreign Currency	68,446,828

Total Investments as of June 30, 2018	\$ 52,070,945,762
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