

New York State Common Retirement Fund
Asset Listing as of March 31, 2021

<u>Domestic and International Equity</u>	<u>1</u>	-	<u>77</u>
<u>Public Equity Funds</u>	<u>78</u>		
<u>Global Fixed Income</u>	<u>79</u>	-	<u>100</u>
<u>Mortgage Holdings</u>	<u>101</u>	-	<u>104</u>
<u>Real Estate Investments</u>	<u>105</u>	-	<u>106</u>
<u>Short-Term Investments</u>	<u>107</u>	-	<u>108</u>
<u>Alternative Investments Assets:</u>			
<u>Private Equity Investments</u>	<u>109</u>	-	<u>113</u>
<u>Private Equity Investments / Fund of Funds Listing</u>	<u>114</u>	-	<u>119</u>
<u>Opportunistic/ARS Investments</u>	<u>120</u>		
<u>Real Assets Investments</u>	<u>121</u>		
<u>Credit Investments</u>	<u>122</u>		

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2021

Security Description	Shares	Cost	Fair Value
10X GENOMICS INC - CLASS A	160,611	\$ 20,820,380	\$ 29,070,592
1-800-FLOWERS.COM INC - CLASS A	21,700	260,605	599,138
1LIFE HEALTHCARE INC	71,200	1,759,291	2,782,497
1ST CONSTITUTION BANCORP	8,100	177,876	142,642
1ST SOURCE CORP	15,560	503,403	740,346
2U INC	149,741	8,258,078	5,724,599
361 DEGREES INTERNATIONAL LTD	218,941	48,855	62,520
3D SYSTEMS CORP	107,800	1,508,584	2,958,033
3I GROUP PLC	239,500	2,987,064	3,811,605
3M COMPANY	1,188,877	99,804,416	229,072,821
4D MOLECULAR THERAPEUTICS INC	3,500	140,989	151,831
4IMPRINT GROUP PLC	4,634	158,808	156,642
77 BANK LTD/THE	36,500	721,633	515,625
888 HOLDINGS PLC	166,889	488,332	909,515
89BIO INC	8,100	212,603	191,809
8X8 INC	95,100	1,231,314	3,085,045
908 DEVICES INC	40,997	1,988,239	1,988,355
A&A MATERIAL CORP	2,300	32,799	23,105
A&D COMPANY LTD	26,800	211,519	301,713
A.G. BARR PLC	8,464	59,059	57,339
A.O. SMITH CORP	533,547	25,451,676	36,073,114
A10 NETWORKS INC	186,302	1,627,683	1,790,363
A2A SPA	1,567,700	1,988,403	2,859,589
AAK AB	127,763	2,086,035	2,897,876
AALBERTS INDUSTRIES NV - RIGHTS	98,760	3,074,913	5,014,339
AAON INC	37,100	749,578	2,597,372
AAR CORP	48,538	1,517,301	2,021,609
AARON'S COMPANY INC/THE	170,895	2,853,109	4,388,585
AARTI DRUGS LTD	31,735	309,393	301,362
ABB LTD	803,103	20,225,403	24,370,847
ABBOTT LABORATORIES	3,645,303	107,536,612	436,853,113
ABBVIE INC	3,872,042	160,407,361	419,032,386
ABC-MART INC	51,400	2,676,574	2,902,589
ABEONA THERAPEUTICS INC	28,300	179,779	53,205
ABERCROMBIE FITCH COMPANY - CLASS A	57,000	1,111,549	1,955,671
ABERTIS INFRASTRUCTURAS SA	70,959	1,725,026	459,525
ABIOMED INC	247,506	33,508,351	78,887,588
ABIST COMPANY LTD	1,500	42,705	42,286
ABM INDUSTRIES INC	60,100	1,766,479	3,065,702
ABN AMRO GROUP NV	626,353	5,513,919	7,626,543
ACACIA RESEARCH CORP	33,093	219,005	220,069
ACADEMY SPORTS AND OUTDOORS INC	30,768	699,666	830,429
ACADIA HEALTHCARE COMPANY INC	373,693	17,146,930	21,352,819
ACADIA PHARMACEUTICALS INC	121,300	5,860,854	3,129,541
ACADIA REALTY TRUST	77,300	2,010,277	1,466,382
ACC LTD	68,591	1,705,198	1,785,518
ACCEL ENTERTAINMENT INC	38,700	348,300	422,992
ACCELERATE DIAGNOSTICS INC	24,400	566,420	203,009
ACCELERON PHARMA INC	289,986	23,068,728	39,325,002
ACCELL GROUP NV	48,589	1,564,492	2,247,148
ACCENTURE PLC - CLASS A	1,508,631	146,361,089	416,759,315
ACCIONA SA	11,650	1,449,627	1,956,623
ACCO BRANDS CORP	266,100	2,319,616	2,245,885
ACCOLADE INC	27,388	1,098,209	1,242,595
ACCOR SA	127,083	4,717,575	4,803,440
ACCTON TECHNOLOGY CORP	3,727,000	26,375,141	36,051,310
ACCURAY INC	222,100	1,118,769	1,099,396
ACELRX PHARMACEUTICALS INC	57,000	144,780	96,901
ACER INC	5,448,000	4,677,436	6,004,964
ACI WORLDWIDE INC	785,029	16,392,609	29,870,354
ACNB CORP	7,800	204,217	228,541
ACTIVISION BLIZZARD INC	1,789,307	91,179,936	166,405,552
ACUITY BRANDS INC	315,930	39,418,711	52,128,451
ACUSHNET HOLDINGS CORP	31,400	707,970	1,297,763
ACUTUS MEDICAL INC	13,479	343,055	180,215
ADAIRS LTD	161,529	300,456	467,510
ADAMS RESOURCES & ENERGY INC	3,600	96,084	100,837
ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	468,869	3,377,081	4,504,401
ADAPTHEALTH CORP	150,180	5,001,451	5,520,618
ADAPTIVE BIOTECHNOLOGIES CORP	128,744	4,895,067	5,183,234
ADBRI LTD	665,209	1,184,675	1,763,165
ADDNODE GROUP AB	3,666	87,199	110,196
ADDUS HOMECARE CORP	18,686	1,180,955	1,954,370
ADEVINTA ASA	1,211,037	13,125,918	17,861,213
ADIDAS AG	304,443	56,461,459	95,249,518
ADIANT PLC	81,400	2,059,452	3,597,881

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
ADMA BIOLOGICS INC	40,500	180,477	71,281
ADMIRAL GROUP PLC	35,300	1,054,783	1,510,294
ADOBE INC	1,038,271	63,992,667	493,562,886
ADT INC	222,063	1,788,724	1,874,213
ADTALEM GLOBAL EDUCATION INC	61,600	2,133,311	2,435,665
ADTRAN INC	40,700	779,392	678,877
ADVA OPTICAL NETWORKING SE	2,935	25,643	34,910
ADVANCE AUTO PARTS INC	71,900	5,274,613	13,192,932
ADVANCE RESIDENCE INVESTMENT CORP	1,732	4,689,425	5,438,951
ADVANCED DRAINAGE SYSTEMS INC	171,719	10,732,066	17,754,028
ADVANCED EMISSIONS SOLUTIONS INC	8,588	96,117	47,235
ADVANCED ENERGY INDUSTRIES INC	308,443	9,731,109	33,672,723
ADVANCED MICRO DEVICES INC	2,720,605	130,804,711	213,567,493
ADVANSIX INC	58,900	1,332,717	1,579,699
ADVANTAGE RISK MANAGEMENT COMPANY LTD	5,600	48,573	37,655
ADVANTEST CORP	65,000	1,186,483	5,694,118
ADVERUM BIOTECHNOLOGIES INC	78,700	847,066	775,982
ADYEN NV	15,848	28,379,942	35,454,885
AECI LTD	137,757	909,433	965,384
AECOM	180,500	5,590,772	11,571,855
AECON GROUP INC	6,400	96,368	98,939
AEGION CORP	26,700	480,716	767,625
AEGLEA BIOTHERAPEUTICS INC	31,100	266,321	246,312
AEGON NV	827,870	2,802,607	3,940,632
AEKYUNG PETROCHEMICAL COMPANY LTD	2,853	24,300	29,242
AENA SA	14,390	2,351,954	2,339,008
AEON CREDIT SERVICE COMPANY LTD	168,000	2,059,720	2,257,738
AEON MOTOR COMPANY LTD	21,000	27,685	30,801
AERCAP HOLDINGS NV	545,481	26,459,487	32,041,554
AERIE PHARMACEUTICALS INC	119,450	2,201,147	2,134,571
AEROJET ROCKETDYNE HOLDINGS INC	65,020	1,415,544	3,053,339
AEROVIRONMENT INC	26,700	1,528,814	3,098,802
AES CORP/THE	646,590	8,843,329	17,335,078
AES GENER SA	3,194,321	766,478	542,688
AEW UK REIT PLC	65,951	75,667	75,706
AFFILIATED MANAGERS GROUP INC	56,668	10,103,212	8,445,232
AFFIRMED THERAPEUTICS BV	154,300	606,764	1,220,513
AFFIN HOLDINGS	231,400	139,624	96,545
AFFLE (INDIA) LTD	2,800	209,490	209,015
AFLAC INC	1,830,607	49,442,444	93,690,466
AFREECATV COMPANY LTD	9,906	716,114	687,096
AFRICAN RAINBOW MINERALS LTD	49,711	747,585	936,265
AFTERPAY TOUCH GROUP LTD	129,224	13,034,068	9,989,981
AFYA LTD - CLASS A	153,228	3,333,607	2,848,509
AGCO CORP	62,000	2,189,931	8,906,300
AGEAS	75,391	3,056,926	4,568,579
AGENUS INC	126,800	632,282	344,896
AGF MANAGEMENT LTD - CLASS B	8,300	45,077	49,463
AGILE PROPERTY HOLDINGS LTD	1,350,000	1,804,943	2,212,247
AGILE THERAPEUTICS INC	44,300	125,369	92,144
AGILENT TECHNOLOGIES INC	402,633	21,534,865	51,190,760
AGILYSYS INC	121,396	3,191,930	5,822,152
AGIOS PHARMACEUTICALS INC	70,104	5,391,143	3,620,171
AGNC INVESTMENT CORP	527,500	9,932,566	8,840,900
AGNICO-EAGLE MINES LTD	113,812	6,401,372	6,579,472
AGREE REALTY CORP	53,800	2,960,444	3,621,278
AGROFRESH SOLUTIONS INC	32,500	88,237	65,000
AHRESTY CORP	5,500	28,873	23,991
AIA GROUP LTD	19,571,230	163,276,865	237,388,753
AIGA KOGYO COMPANY	99,300	3,051,259	3,585,584
AICHI TOKEI DENKI COMPANY LTD	876	30,447	34,485
AIN HOLDINGS INC	77,756	5,002,308	5,024,234
AIPHONE COMPANY LTD	1,800	26,131	30,119
AIR CANADA	1,008,563	15,503,380	20,984,145
AIR LEASE COMPANY	121,800	4,343,322	5,968,200
AIR LIQUIDE SA	137,861	17,913,780	22,570,505
AIR PRODUCTS & CHEMICALS INC	431,900	34,512,114	121,510,746
AIR TRANSPORT SERVICES GROUP INC	77,298	1,281,731	2,261,739
AIRBOSS OF AMERICA CORP	14,100	196,239	451,546
AIRBUS GROUP NV	1,319,593	123,718,056	149,725,591
AIRPORTS OF THAILAND PCL	1,868,300	4,064,524	4,125,206
AISAN INDUSTRY COMPANY LTD	12,600	55,994	76,512
AJU CAPITAL COMPANY LTD	10,708	90,650	102,657
AKAMAI TECHNOLOGIES INC	243,150	19,076,439	24,776,985
AKATSUKI INC	14,400	662,615	583,167
AKBANK TAS	1,483,223	1,125,054	840,515

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
AKEBIA THERAPEUTICS INC	119,302	1,430,561	403,837
AKER SOLUTIONS ASA	70,217	52,837	49,847
AKERNA CORP	10,700	95,444	52,858
AKERO THERAPEUTICS INC	13,400	308,845	388,734
AKITA BANK LTD/THE	3,800	106,088	50,380
AKOIOS INC	17,500	350,288	242,725
AKOUSTIS TECHNOLOGIES INC	27,310	197,960	364,315
AKSA AKRILIK KIMYA SANAYII AS	378,733	834,544	741,335
AL RAJHI BANK	216,083	3,829,319	5,692,460
ALAMO GROUP INC	9,000	680,705	1,405,350
ALARM.COM HOLDINGS INC	1,088,408	52,164,565	94,016,683
ALASKA AIR GROUP INC	119,786	2,438,077	8,290,389
ALASKA COMMUNICATIONS SYSTEMS GROUP INC	28,800	72,576	93,600
ALBANY INTERNATIONAL CORP - CLASS A	355,619	14,521,456	29,683,518
ALBEMARLE CORP	330,975	22,793,969	48,358,757
ALBERTSONS COMPANIES INC	274,530	4,357,824	5,235,287
ALBIREO PHARMA INC	15,000	533,266	528,750
ALCOA CORP	165,800	1,901,816	5,386,842
ALCON INC	241,641	16,453,711	16,979,956
ALDAR PROPERTIES PJSC	642,510	501,396	657,702
ALDREES PETROLEUM AND TRANSPORT SERVICES COMPANY	34,595	602,006	656,774
ALECTOR INC	42,400	853,812	853,936
ALEMBIC PHARMACEUTICALS LTD	50,261	543,139	663,341
ALERUS FINANCIAL CORP	13,700	264,708	407,986
ALEXANDER & BALDWIN INC	190,592	3,253,099	3,200,040
ALEXANDER'S INC	2,000	799,995	554,600
ALEXANDRIA REAL ESTATE EQUITIES INC	182,949	20,969,562	30,058,521
ALEXION PHARMACEUTICALS INC	278,200	32,991,852	42,539,562
ALGONQUIN POWER & UTILITIES CORP	220,421	2,492,910	3,491,731
ALIBABA GROUP HOLDING LTD	2,342,492	63,848,902	66,287,421
ALIBABA GROUP HOLDING LTD - SPONSORED ADR	1,554,467	265,218,203	352,444,303
ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	3,980,000	12,836,589	11,262,533
ALICO INC	5,200	232,441	155,272
ALIGN TECHNOLOGY INC	91,100	9,843,913	49,333,383
ALIGOS THERAPEUTICS INC	9,700	299,184	220,578
ALIMENTATION COUCHE-TARD INC - CLASS B	597,546	16,749,592	19,264,482
ALINCO INC	3,300	35,863	29,416
ALK-ABELLO A/S	2,610	780,280	994,019
ALKERMES PLC	177,600	10,928,301	3,317,568
ALLAKOS INC	23,700	1,423,078	2,720,286
ALLEGHANY CORP	15,643	7,831,900	9,797,054
ALLEGHENY TECHNOLOGIES INC	706,459	12,028,637	14,878,027
ALLEGIANCE BANCSHARES INC	17,100	487,724	693,234
ALLEGIANT TRAVEL COMPANY	58,342	7,402,459	14,238,949
ALLEGION PLC	126,400	9,034,757	15,878,368
ALLEGRO MICROSYSTEMS INC	50,300	1,452,675	1,275,105
ALLETE INC	127,200	8,128,760	8,546,568
ALLIANCE DATA SYSTEMS CORP	152,695	22,039,362	17,115,583
ALLIANCE FINANCIAL GROUP BERHAD	88,600	59,869	56,624
ALLIANCE PHARMA PLC	8,418	10,868	10,917
ALLIANT ENERGY CORP	247,000	5,788,523	13,377,520
ALLIANZ MALAYSIA BERHAD	17,000	58,046	55,348
ALLIANZ SE	262,858	44,933,255	67,054,778
ALLIED MOTION TECHNOLOGIES INC	7,400	175,040	379,842
ALLISON TRANSMISSION HOLDINGS INC	126,024	4,578,657	5,145,560
ALLOGENE THERAPEUTICS INC	48,900	1,560,176	1,726,170
ALLOVIR INC	21,300	586,407	498,420
ALLREAL HOLDING AG	747	134,435	151,122
ALLSCRIPTS HEALTHCARE SOLUTIONS INC	140,400	1,765,636	2,108,106
ALLSTATE CORP/THE	742,201	38,086,538	85,278,895
ALLY FINANCIAL INC	443,064	10,731,252	20,030,923
ALMIRALL SA	133,662	2,043,107	2,031,212
ALNYLAM PHARMACEUTICALS INC	184,454	19,489,238	26,043,060
ALPEK SAB DE CV	254,154	170,789	236,882
ALPEN COMPANY LTD	7,800	121,304	167,576
ALPHA & OMEGA SEMICONDUCTOR LTD	18,300	184,638	598,410
ALPHA PRO TECH LTD	1,800	31,608	17,568
ALPHA SYSTEMS INC	6,800	173,461	221,538
ALPHABET INC - CLASS A	676,611	377,109,002	1,395,523,720
ALPHABET INC - CLASS C	756,807	413,139,817	1,565,553,664
ALPHATEC HOLDINGS INC	517,047	2,986,846	8,164,172
ALPINE INCOME PROPERTY TRUST INC	6,300	92,295	109,368
ALS LTD	582,626	2,629,618	4,295,569
ALSO HOLDING AG	3,969	453,501	1,142,856
ALSTOM SA	31,310	1,790,767	1,564,678
ALSTRIA OFFICE REIT-AG	165,243	2,739,911	2,676,215

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Security Description	Shares	Cost	Fair Value
ALTA EQUIPMENT GROUP INC	152,250	1,229,284	1,979,250
ALTABANCORP	15,700	366,239	660,028
ALTAGAS LTD	9,081	142,130	151,296
ALTAIR ENGINEERING INC - CLASS A	106,300	3,643,422	6,651,191
ALTECH CORP	1,900	38,369	37,673
ALTEN	136	15,038	16,000
ALTERYX INC - CLASS A	465,124	36,309,017	38,586,687
ALTIA OYJ	3,447	31,216	43,105
ALTICE USA INC	221,000	5,413,260	7,189,130
ALTISOURCE PORTFOLIO SOLUTIONS SA	3,000	66,577	27,570
ALTRA INDUSTRIAL MOTION CORP	672,154	22,105,042	37,183,559
ALTRIA GROUP INC	3,564,900	73,038,053	182,380,284
ALTUS GROUP LTD	172,473	6,609,848	8,293,964
ALUMINA LTD	3,844,060	5,430,157	5,094,421
ALX ONCOLOGY HOLDINGS INC	23,811	1,516,967	1,755,823
AMADA COMPANY	169,900	2,013,057	1,897,345
AMADEUS IT HOLDING SA	749,211	42,411,055	53,167,470
AMALGAMATED FINANCIAL CORP	16,977	284,714	281,648
AMARA RAJA BATTERIES LTD	16,451	155,711	192,110
A-MARK PRECIOUS METALS INC	5,200	93,808	187,200
AMAZON.COM INC	935,200	575,016,920	2,893,583,616
AMBAC FINANCIAL GROUP INC	39,800	867,384	666,252
AMBARELLA INC	30,500	2,650,776	3,061,895
AMBU A/S	13,247	294,979	623,627
AMC ENTERTAINMENT HOLDINGS INC	177,300	2,555,281	1,810,233
AMC NETWORKS INC - CLASS A	35,700	808,597	1,897,812
AMCOR PLC	2,240,500	21,870,027	26,169,040
AMDOCS LTD	424,903	24,447,022	29,806,945
AMEDISYS INC	50,631	8,936,124	13,406,582
AMERANT BANCORP INC	19,800	390,456	367,686
AMERCO	16,800	6,088,941	10,291,680
AMEREN CORP	240,900	10,827,488	19,599,624
AMERESCO INC - CLASS A	61,138	1,603,036	2,973,141
AMERICAN AIRLINES GROUP INC	605,277	14,960,422	14,466,120
AMERICAN ASSETS TRUST INC	78,126	2,981,443	2,534,407
AMERICAN AXLE & MANUFACTURING HOLDINGS INC	1,012,464	8,838,128	9,780,402
AMERICAN CAMPUS COMMUNITIES INC	130,397	5,708,735	5,629,238
AMERICAN EAGLE OUTFITTERS INC	287,467	5,560,532	8,405,535
AMERICAN ELECTRIC POWER COMPANY INC	1,032,027	46,762,057	87,412,687
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	85,071	2,181,685	2,682,289
AMERICAN EXPRESS COMPANY	1,589,039	72,217,834	224,753,676
AMERICAN FINANCE TRUST INC	204,183	1,928,127	2,005,077
AMERICAN FINANCIAL GROUP INC	81,200	4,161,705	9,264,920
AMERICAN HOMES 4 RENT - CLASS A	289,368	5,648,240	9,647,529
AMERICAN INTERNATIONAL GROUP INC	2,170,652	175,068,938	100,305,829
AMERICAN NATIONAL BANKSHARES INC	9,300	280,036	307,551
AMERICAN NATIONAL GROUP INC	8,606	1,009,127	928,329
AMERICAN OUTDOOR BRANDS INC	13,300	191,374	335,160
AMERICAN PUBLIC EDUCATION INC	14,300	457,589	509,509
AMERICAN REALTY INVESTORS INC	5,700	88,407	50,331
AMERICAN SOFTWARE INC - CLASS A	493,416	2,259,733	10,213,711
AMERICAN STATES WATER COMPANY	34,200	1,294,497	2,586,204
AMERICAN SUPERCONDUCTOR CORP	24,700	343,513	468,312
AMERICAN TOWER CORP	865,661	60,934,799	206,944,919
AMERICAN VANGUARD CORP	24,000	353,835	489,840
AMERICAN WATER WORKS COMPANY	336,550	27,653,042	50,455,576
AMERICAN WELL CORP - CLASS A	62,100	1,842,135	1,078,677
AMERICAN WOODMARK CORP	15,300	1,026,310	1,508,274
AMERICA'S CAR-MART INC	10,900	896,248	1,660,833
AMERICOLD REALTY TRUST	275,130	9,335,610	10,584,251
AMERIPRISE FINANCIAL INC	144,270	18,900,634	33,535,561
AMERIS BANCORP	425,795	16,606,795	22,358,495
AMERISAFE INC	68,346	3,668,456	4,374,144
AMERISOURCEBERGEN CORP	181,414	19,174,277	21,419,551
AMES NATIONAL CORP	9,300	233,640	237,894
AMETEK INC	382,750	23,024,556	48,888,657
AMGEN INC	1,216,190	90,588,904	302,600,234
AMICA SA	97	3,762	3,638
AMICUS THERAPEUTICS INC	957,077	15,189,502	9,455,921
AMKOR TECHNOLOGIES INC	89,143	823,479	2,113,581
AMMB HOLDINGS BERHAD	580,216	598,486	409,992
AMN HEALTHCARE SERVICES INC	146,141	6,924,408	10,770,592
AMNEAL PHARMACEUTICALS INC - CLASS A	85,400	1,293,021	574,742
AMPHASTAR PHARMACEUTICALS INC	32,100	544,326	588,072
AMPHENOL CORP - CLASS A	1,271,084	41,307,899	83,853,411
AMPLIFON SPA	86,864	1,908,427	3,240,377

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Security Description	Shares	Cost	Fair Value
AMPOC FAR-EAST COMPANY LTD	114,000	112,256	156,219
AMPOL LTD	350,351	6,856,212	6,551,041
AMSTERDAM COMMODITIES NV	66	1,455	1,656
AMYRIS INC	118,778	1,088,151	2,268,660
ANADOLU EFES BIRACILIK VE MALT SANAYII AS	685,469	1,978,268	1,745,922
ANALOG DEVICES INC	1,156,190	124,651,888	179,301,945
ANAPLAN INC	900,454	37,906,379	48,489,448
ANAPTYSBIO INC	20,766	1,251,847	447,507
ANAVEX LIFE SCIENCES CORP	42,600	281,380	636,870
ANDERSONS INC/THE	27,700	915,583	758,426
ANDHRA SUGARS LTD	8,735	38,594	34,748
ANDRITZ AG	150,353	6,608,707	6,775,057
ANEST IWATA CORP	2,600	19,594	24,306
ANGIODYNAMICS INC	32,400	535,879	758,160
ANGION BIOMEDICA CORP	2,900	54,099	52,403
ANGLER GAMING PLC	115,090	370,147	356,508
ANGLO AMERICAN PLATINUM CORP	43,096	2,097,318	6,281,152
ANGLO AMERICAN PLC	449,795	13,314,857	17,640,048
ANHEUSER-BUSCH INBEV SA/NV	786,784	47,372,342	49,703,014
ANHEUSER-BUSCH INBEV SA/NV - SPONSORED ADR	3,212	224,735	201,874
ANHUI CONCH CEMENT COMPANY LTD - H SHARES	1,638,000	8,780,988	10,650,387
ANHUI TRANSPORT CONSULTING & DESIGN INSTITUTE COMPANY LTD	317,240	458,006	454,444
ANHUI ZHONGDING SEALING PARTS COMPANY LTD	1,580,449	2,534,329	2,396,592
ANI PHARMACEUTICALS INC	8,200	499,876	296,348
ANIKA THERAPEUTICS INC	12,400	474,806	505,796
ANNALY CAPITAL MANAGEMENT INC	1,566,500	15,734,864	13,471,900
ANNEXON INC	17,816	492,587	495,997
ANPEC ELECTRONICS CORP	177,000	506,827	927,400
ANRITSU CORP	203,800	4,545,275	4,455,935
ANSELL LTD	485,364	11,003,993	14,506,145
ANSYS INC	366,955	25,515,546	124,603,240
ANTA SPORTS PRODUCTS LTD	2,251,622	24,624,913	36,723,584
ANTARCHILE SA	2,751	34,460	34,267
ANTARES PHARMA INC	130,700	423,374	537,177
ANTERIX INC	11,100	408,952	523,476
ANTERO MIDSTREAM CORP	313,000	3,071,908	2,826,390
ANTERO RESOURCES CORP	216,300	727,099	2,206,260
ANTHEM INC	702,100	88,442,075	252,018,795
ANTOFAGASTA PLC	861,410	17,065,676	20,085,437
AO WORLD PLC	35,368	162,772	143,708
AOI ELECTRONICS COMPANY LTD	1,000	33,217	20,833
AON PLC	821,188	107,159,299	188,963,571
AP MOLLER-MAERSK A/S	11,000	20,738,575	25,614,140
AP THAILAND PUBLIC COMPANY LTD	3,492,700	870,864	916,484
APA CORP	429,600	16,712,962	7,689,840
APARTMENT INCOME REIT CORP	141,383	5,149,915	6,045,537
APARTMENT INVESTMENT AND MANAGEMENT COMPANY - CLASS A	135,983	714,590	834,936
APELLIS PHARMACEUTICALS INC	55,000	1,456,122	2,360,050
API GROUP CORP	162,848	2,131,449	3,361,183
APOGEE ENTERPRISES INC	23,500	809,010	960,680
APOLLO COMMERCIAL REAL ESTATE FINANCE INC	128,534	2,262,833	1,795,620
APOLLO GLOBAL MANAGEMENT INC	169,600	7,870,238	7,972,896
APOLLO MEDICAL HOLDINGS INC	17,949	320,426	486,238
APPEN LTD	108,455	2,645,280	1,307,633
APPFOLIO INC - A SHARES	411,092	43,206,154	58,132,520
APPIAN CORP	31,600	1,298,298	4,201,220
APPLE HOSPITALITY REIT INC	234,854	4,171,621	3,421,823
APPLE INC	32,311,842	363,320,090	3,946,891,500
APPLIED GENETIC TECHNOLOGIES CORP	37,900	212,824	192,153
APPLIED INDUSTRIAL TECHNOLOGIES INC	144,993	8,710,143	13,219,012
APPLIED MATERIALS INC	2,173,901	64,382,754	290,433,174
APPLIED MOLECULAR TRANSPORT INC	17,200	661,494	756,972
APPLIED OPTOELECTRONICS INC	13,700	142,696	114,532
APPLIED THERAPEUTICS INC	12,300	401,915	230,686
APREA THERAPEUTICS INC	8,400	349,302	42,840
APRIA INC	3,400	87,415	94,962
APTARGROUP INC	192,317	14,999,274	27,245,549
APTINYX INC	15,500	55,344	46,500
APTIV PLC	418,506	30,519,651	57,711,977
APYX MEDICAL CORP	27,980	222,868	270,287
AQUESTIVE THERAPEUTICS INC	10,000	50,400	52,000
ARAMARK CORP	270,409	9,160,662	10,216,052
ARATA CORP	4,500	272,481	199,751
ARAVIVE INC	200	2,822	1,318
ARBONIA AG	26,208	398,019	466,712
ARBOR REALTY TRUST INC	103,300	1,016,715	1,642,470

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ARCADIS	93,392	3,144,911	3,815,383
ARCADYAN TECHNOLOGY CORP	27,000	92,133	109,768
ARCBEST CORP	26,000	880,482	1,829,620
ARCELIK AS	1,112,239	3,422,032	4,496,664
ARCELORMITTAL	376,601	8,952,665	10,901,710
ARCELORMITTAL SA - NY REGISTERED	270,632	7,031,057	7,894,335
ARCH CAPITAL GROUP LTD	968,149	31,005,774	37,147,877
ARCHER-DANIELS-MIDLAND COMPANY	544,600	24,944,134	31,042,200
ARCHROCK INC	1,597,508	11,097,129	15,160,351
ARCONIC CORP	104,628	1,654,719	2,656,505
ARCOSA INC	43,800	1,689,965	2,850,942
ARCTIC PAPER SA	14,575	26,873	22,383
ARCTURUS THERAPEUTICS HOLDINGS INC	18,800	1,236,613	776,440
ARCUS BIOSCIENCES INC	38,200	495,644	1,072,656
ARCUTIS BIOTHERAPEUTICS INC	18,200	493,337	526,526
ARDAGH GROUP SA	12,400	262,026	315,084
ARDELYX INC	56,400	640,801	373,368
ARDMORE SHIPPING CORP	20,400	172,240	92,616
ARENA PHARMACEUTICALS INC	65,317	2,993,319	4,532,347
ARES COMMERCIAL REAL ESTATE CORP	26,500	327,237	363,580
ARES MANAGEMENT CORP - CLASS A	114,300	4,436,870	6,404,229
ARGAN INC	69,174	3,026,708	3,690,433
ARGENTEX GROUP PLC	9,756	24,361	17,229
ARGENX SE - ADR	126,496	15,910,891	34,835,733
ARGO GRAPHICS INC	2,300	54,615	66,086
ARGO GROUP INTERNATIONAL HOLDINGS LTD	29,404	1,354,424	1,479,609
ARGOSY PROPERTY LTD	97,571	102,311	98,059
ARIAKE JAPAN COMPANY LTD	54,565	3,424,844	3,313,404
ARISAWA MANUFACTURING COMPANY LTD	6,600	60,556	59,729
ARISTA NETWORKS INC	138,814	26,600,912	41,906,558
ARJO AB - B SHARES	392,911	1,344,710	2,932,306
ARLINGTON ASSET INVESTMENT CORP - CLASS A	28,300	521,802	114,332
ARLO TECHNOLOGIES INC	63,700	470,912	400,036
ARMADA HOFFLER PROPERTIES INC	100,139	1,156,130	1,255,743
ARMOUR RESIDENTIAL REIT INC	52,875	1,159,821	645,075
ARMSTRONG WORLD INDUSTRIES INC	55,800	3,038,140	5,027,022
ARNOLDO MONDADORI EDITORE SPA	47,223	60,328	86,471
ARRAY TECHNOLOGIES INC	309,025	13,137,987	9,215,125
ARROW ELECTRONICS INC	132,500	6,296,275	14,683,650
ARROW FINANCIAL CORP	13,632	313,946	454,082
ARROWHEAD PHARMACEUTICALS INC	366,822	5,349,157	24,323,967
ARTESIAN RESOURCES CORP - CLASS A	29,205	753,172	1,150,093
ARTHUR J. GALLAGHER & COMPANY	338,686	19,608,684	42,257,852
ARTISAN PARTNERS ASSET MANAGEMENT INC	252,778	7,829,257	13,187,428
ARTIZA NETWORKS INC	9,000	162,373	158,335
ARUHI CORP	81,100	1,238,726	1,324,756
ARVINAS INC	31,200	1,015,791	2,062,320
ARVIND LTD	146,806	60,683	132,221
AS ONE CORP	29,900	3,991,602	3,763,882
ASAHI COMPANY LTD	14,900	248,080	216,286
ASAHI GROUP HOLDINGS LTD	116,700	5,134,576	4,926,747
ASAHI INTECC COMPANY LTD	144,000	1,666,028	3,974,661
ASAHI KASEI CORP	1,023,200	8,829,122	11,801,524
ASAHI NET INC	16,900	128,402	123,729
ASAHI YUKIZAI CORP	22,200	446,700	301,357
ASBURY AUTOMOTIVE GROUP INC	24,304	2,265,329	4,775,736
ASCENCIO SCA	598	35,912	33,279
ASCENDIS PHARMA A/S - ADR	276,377	26,845,464	35,619,468
ASCOM HOLDING AG	11,847	106,635	183,026
ASE TECHNOLOGY HOLDING COMPANY LTD	4,673,797	16,005,957	17,608,845
ASGN INC	45,900	1,656,736	4,380,696
ASHLAND GLOBAL HOLDINGS INC	280,398	18,585,883	24,890,930
ASHTREAD GROUP PLC	1,474,463	53,266,335	88,024,880
ASIA CEMENT CHINA HOLDINGS CORP	2,194,007	2,524,897	2,249,193
ASIA PILE HOLDINGS CORP	33,100	201,879	159,958
ASIA PLUS GROUP HOLDINGS PUBLIC COMPANY LTD - NVDR	407,100	29,490	34,392
ASIA POLYMER CORP	202,000	164,607	174,156
ASIA TECH IMAGE INC	276,000	473,518	559,100
ASIAN PAINTS LTD	1,954,717	34,432,794	67,838,114
ASICS CORP	411,500	5,331,611	6,572,828
ASKA PHARMACEUTICAL COMPANY LTD	11,200	148,061	149,097
ASKUL CORP	16,600	587,570	635,457
ASM INTERNATIONAL NV	161,756	20,732,281	47,147,733
ASML HOLDING NV	712,377	158,820,076	432,861,709
ASML HOLDING NV - NY REGISTERED	8,768	718,338	5,413,012
ASOS PLC	366,063	7,841,067	27,949,861

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ASPEN AEROGELS INC	18,700	121,363	380,358
ASPEN GROUP INC	16,900	147,706	101,400
ASPEN PHARMACARE HOLDINGS LTD	189,800	1,241,214	1,855,551
ASPEN TECHNOLOGY INC	79,478	7,541,768	11,471,060
ASPIRA WOMEN'S HEALTH INC	60,500	309,456	408,375
ASPIRATIONAL CONSUMER LIFESTYLE CORP	495,632	5,647,220	4,961,276
ASR NEDERLAND NV	336,549	12,105,107	15,113,814
ASROCK INC	33,000	89,102	185,627
ASSA ABLOY AB - B SHARES	75,208	1,904,964	2,165,736
ASSECO POLAND SA	73,034	871,520	1,251,165
ASSEMBLY BIOSCIENCES INC	20,500	537,579	94,300
ASSETMARK FINANCIAL HOLDINGS INC	12,500	328,674	291,750
ASSICURAZIONI GENERALI SPA	205,300	2,744,243	4,116,392
ASSOCIATED BANC-CORP	166,531	3,415,610	3,553,772
ASSOCIATED BRITISH FOODS PLC	393,146	12,101,022	13,099,528
ASSOCIATED CAPITAL GROUP INC - CLASS A	3,000	96,818	107,580
ASSURANT INC	63,100	5,305,482	8,945,687
ASSURED GUARANTY LTD	89,636	2,765,777	3,789,810
ASTARTA HOLDING NV	1,078	9,753	10,928
ASTEC INDUSTRIES INC	45,340	2,417,927	3,419,543
ASTELLAS PHARMA INC	607,663	8,738,155	9,359,660
ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	119,982	3,870,970	3,309,128
ASTRAL FOODS LTD	92,611	1,762,936	918,380
ASTRAL POLY TECHNIK LTD	80,860	973,961	1,788,152
ASTRAZENECA PLC	1,509,944	119,226,710	150,974,559
ASTRAZENECA PLC - SPONSORED ADR	2,763	126,038	137,376
ASTRO MALAYSIA HOLDINGS BERHAD	285,800	67,582	66,169
ASTRONICS CORP	18,700	453,624	337,348
ASURE SOFTWARE INC	5,348	34,013	40,859
ASUSTEK COMPUTER INC	1,562,000	12,975,342	20,392,002
ASX LTD	70,319	4,062,804	3,805,329
AT HOME GROUP INC	49,700	1,220,198	1,426,390
AT&T INC	14,377,652	318,882,944	435,211,526
ATARA BIOTHERAPEUTICS INC	70,300	1,971,755	1,009,508
ATEA ASA	5,500	94,411	93,682
ATEA PHARMACEUTICALS INC	13,800	524,726	852,150
ATEAM INC	13,400	111,198	208,458
ATENTO SA	15,193	277,588	318,901
ATHENE HOLDING LTD - CLASS A	138,500	6,703,250	6,980,400
ATHENEX INC	60,323	940,921	259,389
ATHERSYS INC	131,700	325,619	237,060
ATHIRA PHARMA INC	12,900	402,506	237,360
ATKORE INC	60,661	1,478,646	4,361,526
ATLANTIC CAPITAL BANCSHARES INC	17,600	283,349	424,160
ATLANTIC POWER CORP	69,800	194,067	201,722
ATLANTIC UNION BANKSHARES CORP	97,359	2,981,561	3,734,691
ATLANTICUS HOLDINGS CORP	4,915	59,078	149,072
ATLAS AIR WORLDWIDE HOLDINGS INC	23,600	1,102,274	1,426,384
ATLAS COPCO AB - A SHARES	123,545	6,964,366	7,534,908
ATLAS COPCO AB - B SHARES	1,347,848	5,979,263	70,281,761
ATLISSIAN CORP PLC - CLASS A	444,593	69,009,035	93,702,421
ATMOS ENERGY CORP	237,100	17,769,525	23,437,335
ATN INTERNATIONAL INC	9,700	569,487	476,464
ATOMERA INC	15,000	184,468	367,500
ATOS ORIGIN SA	115,370	8,985,176	9,019,737
ATOSS SOFTWARE AG	788	103,097	149,571
ATRECA INC - CLASS A	24,100	374,126	369,453
ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION SA	23,512	83,833	97,215
ATRICURE INC	236,931	9,506,428	15,523,719
ATRION CORP	1,400	617,194	897,834
ATRIUM LJUNGBERG AB - B SHARES	3,475	67,965	62,353
AU OPTRONICS CORP	5,764,000	2,574,752	4,252,346
AUBURN NATIONAL BANCORPORATION INC	2,200	127,292	84,414
AUDIOCODES LTD	100,700	2,604,629	2,723,221
AURELIA METALS LTD	1,062,449	498,667	299,409
AUROBINDO PHARMA LTD	455,527	4,992,870	5,490,841
AURUBIS AG	45,990	3,863,415	3,818,237
AUSNUTRIA DAIRY CORP LTD	2,856,000	4,585,887	3,739,696
AUSTAL LTD	1,365,326	2,798,623	2,329,377
AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	289,983	4,017,593	6,223,991
AUSTRALIAN PHARMACEUTICAL INDUSTRIES LTD	85,391	64,796	83,249
AUTO TRADER GROUP PLC	6,098,145	27,718,475	46,645,058
AUTO1 GROUP SE	427,550	22,261,573	24,295,852
AUTODESK INC	414,977	66,318,852	115,010,876
AUTOGRILL SPA	917,959	7,156,184	7,606,084
AUTOHOME INC - ADR	26,093	1,531,116	2,433,694

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Security Description	Shares	Cost	Fair Value
AUTOLUS THERAPEUTICS PLC	34,323	600,415	196,671
AUTOMATIC DATA PROCESSING INC	1,000,304	53,712,977	188,527,295
AUTONATION INC	56,700	3,430,895	5,285,574
AUTONEUM HOLDING AG	660	138,639	124,335
AUTOZONE INC	41,632	30,469,199	58,463,818
AVA RISK GROUP LTD	109,355	48,002	37,481
AVALARA INC	223,846	17,572,205	29,867,772
AVALON GLOBOCARE CORP	29,824	77,841	31,912
AVALONBAY COMMUNITIES INC	230,300	41,068,002	42,492,653
AVALUE TECHNOLOGY INC	19,000	48,652	37,024
AVANGRID INC	295,778	13,645,447	14,732,702
AVANOS MEDICAL INC	59,208	2,213,582	2,589,758
AVANT CORP	15,200	82,114	227,656
AVANTOR INC	807,501	17,736,753	23,361,004
AVANZA BANK HOLDING AB	133,060	2,679,982	4,143,098
AVAYA HOLDINGS CORP	631,641	16,952,147	17,704,897
AVENUE THERAPEUTICS INC	6,800	73,100	41,276
AVEO PHARMACEUTICALS INC	18,900	96,201	138,348
AVERY DENNISON CORP	125,620	10,123,332	23,070,113
AVEVA GROUP PLC	192,357	9,554,655	9,081,815
AVID BIOSERVICES INC	448,160	4,340,333	8,169,957
AVID TECHNOLOGY INC	28,400	288,226	599,524
AVIDITY BIOSCIENCES INC	22,900	620,191	499,449
AVIENT CORP	718,208	27,795,406	33,949,692
AVIO SPA	21,930	358,774	316,509
AVIS BUDGET GROUP INC	47,087	1,214,470	3,415,691
AVISTA CORP	64,467	2,136,771	3,078,299
AVIVA PLC	1,532,645	5,966,057	8,631,758
AVIVASA EMEKLILIK VE HAYAT AS	40,441	65,543	85,805
AVNET INC	180,120	6,409,103	7,476,781
AVROBIO INC	28,300	624,393	359,127
AXA SA	483,905	9,470,787	13,015,467
AXALTA COATING SYSTEMS LTD	362,100	10,577,667	10,710,918
AXCELIS TECHNOLOGIES INC	31,875	541,638	1,309,744
AXCELLA HEALTH INC	11,000	102,520	52,360
AXIOMTEK COMPANY LTD	46,000	86,854	88,669
AXIS BANK LTD	6,166,242	41,042,497	58,821,295
AXIS CAPITAL HOLDINGS LTD	90,687	5,051,285	4,495,355
AXOGEN INC	31,500	454,565	638,190
AXON ENTERPRISE INC	126,784	10,646,208	18,056,577
AXONICS INC	27,900	893,780	1,670,931
AXOS FINANCIAL INC	51,700	1,215,996	2,430,417
AXSOME THERAPEUTICS INC	303,622	22,753,039	17,191,078
AXT INC	31,200	232,895	363,792
AYTU BIOSCIENCE INC	6,630	110,721	50,388
AZBIL CORP	200	8,425	8,624
AZEK COMPANY INC/THE	101,500	3,832,396	4,268,075
AZIMUT HOLDING SPA	55,237	1,062,431	1,261,721
AZIYO BIOLOGICS INC	5,900	76,807	81,538
AZRIELI GROUP	10,827	652,434	669,159
AZZ INC	23,400	862,942	1,178,190
B&G FOODS INC	58,100	1,548,562	1,804,586
B&M EUROPEAN VALUE RETAIL SA	6,420,450	40,378,816	46,754,081
B. RILEY FINANCIAL INC	17,994	304,613	1,014,502
B2GOLD CORP	525,826	3,308,934	2,263,372
B3 SA - BRASIL BOLSA BALCAO	1,847,000	13,475,272	17,877,572
BABCOCK INTERNATIONAL GROUP PLC	865,306	5,984,376	2,729,170
BADGER METER INC	26,500	885,828	2,466,355
BAE SYSTEMS PLC	7,240,394	46,020,270	50,447,337
BAIDU INC - SPONSORED ADR	462,887	75,319,384	100,701,067
BAJAJ AUTO LTD	134,118	7,282,911	6,733,255
BAJAJ FINSERV LTD	24,164	2,016,097	3,195,460
BAKER HUGHES COMPANY	1,372,935	33,716,434	29,669,125
BAKKAFFROST P/F	196,773	11,900,081	15,617,179
BALCHEM CORP	192,851	7,042,373	24,185,444
BALKRISHNA INDUSTRIES LTD	13,662	211,611	315,512
BALL CORP	521,562	25,367,423	44,197,164
BALLY'S CORP	202,062	9,700,209	13,129,989
BALRAMPUR CHINI MILLS LTD	632,093	1,227,538	1,854,425
BANC OF CALIFORNIA INC	80,111	1,342,676	1,448,407
BANCA GENERALI SPA	131,935	3,844,742	4,654,997
BANCA MEDIOLANUM SPA	337,212	2,758,886	3,190,418
BANCFIRST CORP	19,400	709,309	1,371,386
BANCO BILBAO VIZCAYA ARGENTARIA SA	8,250,433	36,303,756	42,917,744
BANCO BILBAO VIZCAYA ARGENTARIA SA - SPONSORED ADR	17,342	84,426	90,525
BANCO BRADESCO SA	188,980	1,363,978	787,333

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BANCO BTG PACTUAL SA	24,900	431,876	428,238
BANCO DE SABADELL SA	3,267,242	3,239,743	1,751,035
BANCO DO BRASIL SA	546,300	3,326,411	2,947,871
BANCO DO ESTADO DO RIO GRANDE DO SUL SA	455,400	1,085,883	971,649
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	27,700	829,693	419,101
BANCO SANTANDER (BRASIL) SA	991,600	6,835,172	6,958,596
BANCO SANTANDER CHILE - ADR	162,711	4,904,477	4,040,114
BANCO SANTANDER SA	23,134,161	89,250,722	78,768,212
BANCOLOMBIA SA	46,261	482,072	361,906
BANCOLOMBIA SA - SPONSORED ADR	124,100	5,355,039	3,969,959
BANCORP INC/THE	108,787	1,212,399	2,254,067
BANCORPSOUTH BANK	90,500	2,384,578	2,939,440
BANDAI NAMCO HOLDINGS INC	386,175	20,543,054	27,584,428
BANDO CHEMICAL INDUSTRIES LTD	4,300	25,456	29,108
BANDWIDTH INC - CLASS A	36,753	4,192,582	4,658,075
BANG & OLUFSEN A/S	4,972	17,771	23,744
BANK CENTRAL ASIA TBK PT	3,490,000	6,800,207	7,466,558
BANK CIMB NIAGA TBK PT	2,254,900	214,293	154,466
BANK FIRST CORP	5,900	409,843	442,441
BANK LEUMI LE-ISRAEL	326,200	1,561,628	2,152,038
BANK MILLENNIUM SA	43,945	30,087	42,141
BANK OF AMERICA CORP	17,259,482	383,172,735	667,769,359
BANK OF CHINA LTD - H SHARES	19,680,000	7,232,037	7,492,852
BANK OF COMMERCE HOLDINGS	7,500	63,374	95,625
BANK OF COMMUNICATIONS LTD	8,598,000	5,975,352	5,474,355
BANK OF GEORGIA GROUP PLC	6,418	75,234	97,404
BANK OF HAWAII CORP	88,900	5,542,650	7,955,661
BANK OF IWATE LTD/THE	1,600	32,652	34,592
BANK OF KYOTO LTD/THE	1,800	105,982	110,932
BANK OF MARIN BANCORP	14,147	412,134	553,997
BANK OF MONTREAL	83,700	4,979,373	7,459,979
BANK OF N.T. BUTTERFIELD & SON LTD/THE	83,000	2,585,162	3,172,260
BANK OF NEW YORK MELLON CORP	2,172,653	56,708,043	102,744,760
BANK OF NOVA SCOTIA	3,750	201,361	234,575
BANK OF OKINAWA LTD/THE	1,700	45,719	46,923
BANK OF PRINCETON/THE	6,500	213,850	186,030
BANK OF SAGA LTD/THE	4,300	95,872	57,437
BANK OZK	141,400	6,028,263	5,776,190
BANK PEKAO SA	91,548	1,348,556	1,638,398
BANK PEMBANGUNAN DAERAH JAWA BARAT DAN BANTEN TBK PT	512,800	38,541	51,368
BANK PEMBANGUNAN DAERAH JAWA TIMUR TBK PT	9,581,100	539,823	517,808
BANK RAKYAT INDONESIA (PERSERO) TBK PT	34,855,600	9,740,128	10,558,667
BANK7 CORP	4,717	83,031	83,066
BANKFINANCIAL CORP	7,700	99,027	79,464
BANKUNITED INC	365,704	8,273,036	16,072,691
BANKWELL FINANCIAL GROUP INC	7,200	184,240	194,040
BANNER CORP	219,143	10,755,320	11,686,896
BAOSHAN IRON & STEEL COMPANY LTD	7,517,029	8,104,295	9,265,842
BAPCOR LTD	628,844	3,349,421	3,587,403
BAR HARBOR BANKSHARES	14,287	340,192	420,324
BARCLAYS PLC	16,631,710	37,447,057	42,662,636
BARCLAYS PLC - SPONSORED ADR	11,161	84,282	114,177
BARNES GROUP INC	143,994	7,173,111	7,133,463
BARRATT DEVELOPMENTS PLC	23,966	182,910	246,936
BARRETT BUSINESS SERVICES INC	7,100	389,762	488,906
BARRICK GOLD CORP	730,800	13,144,264	14,470,020
BASE INC	34,000	524,232	490,154
BASF AG	222,315	18,116,368	18,509,558
BASF INDIA LTD	18,354	536,843	519,577
BASICNET SPA	14,587	86,669	71,834
BASWARE OYJ	1,323	35,762	56,988
BAUSCH HEALTH COMPANIES INC	824,051	18,339,970	26,153,788
BAWAG GROUP AG	121,722	4,296,319	6,300,357
BAXTER INTERNATIONAL INC	2,750,786	169,941,963	232,001,291
BAYCOM CORP	11,400	278,046	205,428
BAYER AG	116,840	6,876,900	7,409,898
BAYERISCHE MOTOREN WERKE AG	432,296	37,177,065	44,949,616
BB SEGURIDADE PARTICIPACOES SA	1,085,237	5,040,861	4,663,654
BCB BANCORP INC	10,700	162,061	147,660
BDO UNIBANK INC	734,750	1,706,609	1,544,054
BE SEMICONDUCTOR INDUSTRIES NV	29,099	1,534,302	2,443,252
BEACH ENERGY LTD	5,073,900	6,002,715	6,627,679
BEACON ROOFING SUPPLY INC	351,036	11,934,218	18,366,204
BEAM THERAPEUTICS INC	45,650	1,332,239	3,653,826
BEAZER HOMES USA INC	28,200	466,355	589,944
BECHTLE AG	311,591	28,410,933	58,557,443

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BECTON DICKINSON AND COMPANY	948,595	149,994,018	230,650,874
BED BATH & BEYOND INC	107,800	1,948,887	3,142,370
BEFIMMO SA	446	18,753	18,215
BEGA CHEESE LTD	10,440	48,026	50,493
BEIGENE LTD - ADR	115,161	30,180,311	40,085,241
BEIJER ELECTRONICS GROUP AB	2,957	16,187	15,911
BEIJING ENTERPRISES HOLDINGS LTD	156,000	575,037	550,804
BEIJING YANJING BREWERY COMPANY LTD	2,097,272	2,525,084	2,348,433
BEKAERT SA	3,190	109,823	133,772
BEL FUSE INC - CLASS B	10,100	277,992	200,889
BELDEN INC	40,500	2,907,549	1,796,985
BELLEROPHON THERAPEUTICS INC	300	3,843	1,575
BELLEVUE GROUP AG	425	17,380	17,566
BELLRING BRANDS INC - CLASS A	39,590	932,570	934,720
BELLWAY PLC	149,074	4,883,229	6,999,202
BENCHMARK ELECTRONICS INC	33,800	712,959	1,045,096
BENEFITFOCUS INC	26,400	936,346	364,584
BENEXT GROUP INC	19,000	150,973	302,796
BENTLEY SYSTEMS INC - CLASS B	210,295	6,614,843	9,869,144
BERKELEY GROUP HOLDINGS PLC	53,400	2,807,005	3,270,477
BERKELEY LIGHTS INC	37,138	2,411,902	1,865,442
BERKSHIRE HATHAWAY INC - CLASS B	4,115,493	476,193,298	1,051,384,997
BERKSHIRE HILLS BANCORP INC	41,520	1,259,573	926,726
BERRY CORP	55,400	679,810	305,254
BERRY GLOBAL GROUP INC	484,435	21,647,021	29,744,309
BEST BUY COMPANY INC	263,000	11,448,513	30,195,030
BEST WORLD INTERNATIONAL LTD	27,700	52,358	206
BET-AT-HOME.COM AG	3,942	172,170	212,425
BETER BED HOLDING NV	5,981	37,829	36,764
BETSSON AB	379,527	2,314,285	3,529,096
BEYOND AIR INC	13,000	92,040	71,500
BEYOND MEAT INC	89,200	10,348,368	11,606,704
BEYONDSRING INC	11,000	261,270	121,770
BEZEQ THE ISRAELI TELECOMMUNICATION CORP LTD	553,790	645,188	593,032
BGC PARTNERS INC	277,700	771,659	1,341,291
BGI GENOMICS COMPANY LTD	30,800	711,090	577,048
BGSF INC	7,400	138,150	103,600
BHARAT ELECTRONICS LTD	549,315	937,929	939,896
BHARTI AIRTEL LTD	741,747	5,354,130	5,248,065
BHP GROUP LTD	204,600	4,872,265	7,059,262
BHP GROUP LTD - SPONSORED ADR	7,435	389,148	515,915
BHP GROUP PLC	540,182	14,850,721	15,610,080
BIESSE SPA	18,938	264,564	543,981
BIFFA PLC	3,295,842	9,716,245	12,095,747
BIG LOTS INC	33,254	1,482,717	2,271,248
BIGCOMMERCE HOLDINGS INC	265,927	17,692,704	15,370,581
BIGLARI HOLDINGS INC - CLASS A	186	64,864	125,647
BIGLARI HOLDINGS INC - CLASS B	1,280	309,517	169,933
BILIA AB	257,726	3,169,982	3,826,135
BILL.COM HOLDINGS INC	272,600	24,532,851	39,663,300
BIM BIRLESIK MAGAZALAR AS	57,970	530,499	494,509
BIMB HOLDINGS BERHAD	241,300	251,198	246,159
BIOATLA INC	6,800	401,388	345,712
BIOCRYST PHARMACEUTICALS INC	211,950	1,411,127	2,155,531
BIODELIVERY SCIENCES INTERNATIONAL INC	64,600	296,408	252,586
BIODESIX INC	3,200	61,250	64,992
BIOGAIA AB	73,357	3,456,322	3,450,589
BIOGEN INC	292,000	29,547,766	81,687,000
BIOHAVEN PHARMACEUTICAL HOLDING COMPANY LTD	54,607	2,129,304	3,732,388
BIOLIFE SOLUTIONS INC	104,929	3,559,460	3,777,444
BIOMARIN PHARMACEUTICAL INC	423,939	42,749,133	32,011,634
BIOMERIEUX SA	27,277	4,103,882	3,478,364
BIO-RAD LABORATORIES INC - CLASS A	27,474	4,656,741	15,692,325
BIOSIG TECHNOLOGIES INC	13,300	124,614	57,323
BIO-TECHNE CORP	266,506	19,506,312	101,786,637
BIOVENTUS INC	3,400	53,479	51,952
BIOXCEL THERAPEUTICS INC	22,070	1,001,563	952,541
BIRLA CORP LTD	63,215	653,651	821,251
BIXOLON COMPANY LTD	7,505	44,807	33,024
BJ'S RESTAURANTS INC	55,007	2,166,547	3,194,807
BJ'S WHOLESALE CLUB HOLDINGS INC	241,513	6,599,916	10,834,273
BLACK DIAMOND THERAPEUTICS INC	16,500	465,229	400,290
BLACK HILLS CORP	67,320	3,681,141	4,494,956
BLACK KNIGHT INC	173,085	6,978,542	12,806,559
BLACKBAUD INC	491,526	17,398,278	34,937,668
BLACKLINE INC	526,067	28,176,318	57,025,663

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BLACKROCK INC	311,343	93,765,411	234,740,168
BLACKSTONE GROUP INC/THE - CLASS A	3,366	191,928	250,868
BLACKSTONE MORTGAGE TRUST INC - CLASS A	126,200	4,139,046	3,912,200
BLOOM ENERGY CORP - CLASS A	79,600	797,056	2,153,180
BLOOMIN' BRANDS INC	134,565	3,187,494	3,639,983
BLOOMSBURY PUBLISHING PLC	7,918	26,026	31,244
BLUCORA INC	43,200	908,521	718,848
BLUE BIRD CORP	14,700	299,087	367,941
BLUEBIRD BIO INC	70,500	9,717,707	2,125,575
BLUEGREEN VACATIONS CORP	4,300	102,224	46,354
BLUEGREEN VACATIONS HOLDING CORP - CLASS A	11,340	345,885	210,244
BLUEPRINT MEDICINES CORP	57,950	3,222,509	5,634,478
BLUEROCK RESIDENTIAL GROWTH REIT INC	11,300	146,371	114,243
BLUESCOPE STEEL LTD	1,630,480	15,740,256	24,029,896
BM TECHNOLOGIES INC	9,786	134,453	114,007
BML INC	28,700	796,196	993,462
BNK FINANCIAL GROUP INC	1,008,595	5,576,949	6,051,124
BNP PARIBAS SA	595,220	28,633,149	36,293,280
BOC HONG KONG HOLDINGS LTD	636,000	1,771,018	2,221,045
BOEING COMPANY/THE	1,021,328	69,368,696	260,152,668
BOGOTA FINANCIAL CORP	4,000	34,400	41,040
BOINGO WIRELESS INC	40,600	516,162	571,242
BOISE CASCADE COMPANY	44,529	1,444,726	2,664,170
BOK FINANCIAL CORP	36,416	2,654,682	3,252,677
BOLIDEN AB	98,100	2,675,874	3,646,547
BOLT BIOTHERAPEUTICS INC	8,200	248,768	269,862
BONANZA CREEK ENERGY INC	65,100	1,495,825	2,326,023
BONAVA AB	163,085	1,508,739	1,893,487
BOOHOO GROUP PLC	1,864,597	7,481,447	8,746,787
BOOKING HOLDINGS INC	105,810	88,523,006	246,520,370
BOOT BARN HOLDINGS INC	54,617	1,580,331	3,403,185
BOOZ ALLEN HAMILTON HOLDING CORP	167,051	6,306,357	13,452,617
BORAL LTD	1,280,387	4,224,020	5,353,885
BORGWARNER INC	312,100	14,796,424	14,468,956
BORREGAARD ASA	179,541	1,783,373	3,916,256
BOSKALIS WESTMINSTER NV	47,443	1,417,247	1,526,702
BOSSARD HOLDING AG	639	141,688	140,883
BOSTON BEER COMPANY INC/THE - CLASS A	10,300	5,797,342	12,424,684
BOSTON OMAHA CORP - CLASS A	12,300	288,554	363,588
BOSTON PRIVATE FINANCIAL HOLDINGS INC	73,000	922,994	972,360
BOSTON PROPERTIES INC	187,750	23,210,259	19,011,565
BOSTON SCIENTIFIC CORP	3,145,191	76,875,288	121,561,632
BOTTOMLINE TECHNOLOGIES INC	40,400	1,270,303	1,828,100
BOUSTEAD SINGAPORE LTD	63,200	36,432	47,508
BOUVET ASA	624	17,614	46,199
BOUYGUES SA	77,700	2,540,892	3,122,258
BOWX ACQUISITION CORP - CLASS A	438,935	4,717,494	5,126,761
BOX INC - CLASS A	128,912	2,451,806	2,959,820
BOYD GAMING CORP	401,116	8,316,630	23,649,799
BP PLC	34,711,537	192,270,759	141,112,328
BP PLC - SPONSORED ADR	232,675	5,682,932	5,665,636
BPOST SA	110,358	924,993	1,057,086
BRADESPAR SA - PREFERRED	36,800	445,555	445,474
BRADY CORP - CLASS A	42,500	1,446,800	2,271,625
BRAINSTORM CELL THERAPEUTICS INC	15,000	138,022	57,450
BRANDYWINE REALTY TRUST	160,897	2,163,671	2,077,180
BRASKEM SA - PREFERRED - CLASS A	699,018	4,863,158	4,916,538
BRAVURA SOLUTIONS LTD	1,980,688	5,588,355	3,846,907
BRENNTAG AG	682,385	40,656,681	58,386,116
BRICKWORKS LTD	99,326	1,369,355	1,576,580
BRIDGEBIO PHARMA INC	280,245	12,885,968	17,263,092
BRIDGEMARQ REAL ESTATE SERVICES INC	600	7,013	7,834
BRIDGESTONE CORP	329,200	12,829,548	13,331,855
BRIDGEWATER BANCSHARES INC	16,700	197,113	269,705
BRIDGFORD FOODS CORP	3,400	101,253	52,700
BRIGHAM MINERALS INC - CLASS A	40,200	570,335	588,528
BRIGHT HORIZONS FAMILY SOLUTIONS INC	230,424	24,408,728	39,506,195
BRIGHTCOVE INC	34,400	295,721	692,128
BRIGHTHOUSE FINANCIAL INC	103,181	4,675,871	4,565,759
BRIGHTSPHERE INVESTMENT GROUP PLC	83,200	1,122,831	1,695,616
BRIGHTVIEW HOLDINGS INC	79,251	1,068,764	1,336,964
BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	5,876,000	6,111,568	5,517,406
BRINKER INTERNATIONAL INC	217,167	8,953,759	15,431,887
BRINK'S COMPANY/THE	44,400	1,968,094	3,517,812
BRISTOL-MYERS SQUIBB COMPANY	4,438,782	130,957,675	280,220,308
BRISTOW GROUP INC	5,500	245,309	142,340

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BRITISH AMERICAN TOBACCO PLC	569,102	28,582,067	21,781,172
BRITVIC PLC	312,728	3,652,571	3,613,568
BRIXMOR PROPERTY GROUP INC	309,400	6,395,783	6,259,162
BROADCOM INC	773,887	110,691,238	358,820,446
BROADMARK REALTY CAPITAL INC	108,000	983,880	1,129,680
BROADRIDGE FINANCIAL SOLUTIONS INC	196,015	13,343,649	30,009,896
BROADSTONE NET LEASE INC	32,700	635,002	598,410
BRODRENE A & O JOHANSEN A/S - PREFERRED	825	53,107	96,998
BROOKDALE SENIOR LIVING INC	155,000	1,354,281	937,750
BROOKFIELD INFRASTRUCTURE CORP	29,000	1,286,730	2,214,730
BROOKFIELD PROPERTY REIT INC - CLASS A	28,503	553,852	511,629
BROOKFIELD RENEWABLE CORP - CLASS A	111,438	3,002,997	5,215,298
BROOKLINE BANCORP INC	172,701	1,966,881	2,590,515
BROOKS AUTOMATION INC	183,843	5,558,322	15,010,781
BROTHER INDUSTRIES LTD	89,500	1,789,352	1,983,579
BROWN & BROWN INC	858,700	16,909,737	39,251,177
BROWN-FORMAN CORP - CLASS A	725,026	45,174,251	46,162,405
BROWN-FORMAN CORP - CLASS B	568,592	27,977,142	39,215,790
BRP GROUP INC	38,900	851,029	1,060,025
BRP INC	21,568	1,808,360	1,869,965
BRT APARTMENTS CORP	9,100	117,936	153,244
BRUKER CORP	221,116	6,728,140	14,213,336
BRUNEL INTERNATIONAL NV	4,499	42,173	58,376
BRUNSWICK CORP	98,001	4,983,369	9,346,355
BRYN MAWR BANK CORP	93,293	2,685,256	4,245,764
BT GROUP PLC	4,929,853	10,178,869	10,529,060
BTRS HOLDINGS INC	264,427	3,214,745	3,826,259
BUCHER INDUSTRIES AG	15,349	5,297,803	7,854,304
BUCKLE INC/THE	126,083	3,179,937	4,952,540
BUDIMEX SA	1,869	147,392	144,935
BUFAB AB	13,367	178,536	330,483
BUILDERS FIRSTSOURCE INC	203,238	3,661,522	9,424,146
BULTEN AB	5,524	38,420	66,291
BUMBLE INC	18,767	1,318,571	1,170,685
BUNGE LTD	136,972	11,081,183	10,857,770
BUNKA SHUTTER COMPANY LTD	59,300	493,129	565,631
BUNZL PLC	584,069	14,788,334	18,719,663
BURBERRY GROUP PLC	2,051,635	42,739,171	53,739,716
BURCKHARDT COMPRESSION HOLDING AG	291	103,026	97,397
BUREAU VERITAS SA	324,576	7,664,291	9,258,378
BURLINGTON STORES INC	87,214	7,700,941	26,059,543
BURNING ROCK BIOTECH LTD - ADR	256,997	6,527,072	6,918,359
BURSA MALAYSIA BERHAD	535,000	1,342,500	1,154,769
BUSINESS BRAIN SHOWA-OTA INC	3,000	30,201	52,425
BUSINESS ENGINEERING CORP	1,100	27,714	34,543
BUSINESS FIRST BANCSHARES INC	15,800	371,923	378,094
BUZZI UNICEM SPA	36,802	935,130	958,929
BW LPG LTD	14,252	77,118	97,837
BWX TECHNOLOGIES INC	308,646	14,225,030	20,352,117
BYD COMPANY LTD - H SHARES	92,000	2,332,827	1,951,366
BYGGMAX GROUP AB	81,842	417,558	715,952
BYLINE BANCORP INC	23,500	415,228	497,025
C SUN MANUFACTURING LTD	323,000	343,600	550,163
C&A MODAS LTDA	222,000	508,962	463,434
C&F FINANCIAL CORP	4,300	209,831	190,447
C.H. ROBINSON WORLDWIDE INC	308,000	22,010,412	29,392,440
C3.AI INC	18,300	1,365,291	1,206,153
C4 THERAPEUTICS INC	9,400	336,678	347,706
CABALETTA BIO INC	6,300	76,656	69,930
CABLE ONE INC	6,250	3,664,043	11,427,250
CABOT CORP	473,686	22,888,683	24,840,094
CABOT OIL & GAS CORP	416,440	11,197,294	7,820,743
CAC HOLDINGS CORP	74,900	979,724	974,039
CACI INTERNATIONAL INC	29,400	6,085,848	7,251,804
CACTUS INC - CLASS A	290,322	8,372,811	8,889,660
CADENCE BANCORPORATION - CLASS A	576,985	11,787,712	11,960,899
CADENCE DESIGN SYSTEMS INC	354,779	12,572,152	48,601,175
CADIZ INC	11,900	151,598	114,121
CAE INC	362,612	9,646,666	10,331,492
CAESARS ENTERTAINMENT INC	170,669	6,378,033	14,925,004
CAESARSTONE LTD	33,826	787,993	464,431
CAI INTERNATIONAL INC	34,800	970,087	1,584,096
CAIRN ENERGY PLC	103,302	272,101	242,579
CAIRO COMMUNICATION SPA	23,308	37,522	43,173
CALAMP CORP	24,200	544,753	262,570
CALAVO GROWERS INC	15,400	858,731	1,195,656

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CALEDONIA MINING CORP PLC	10,300	153,161	147,187
CALERES INC	560,404	9,886,568	12,216,807
CALIFORNIA BANCORP INC	6,900	99,015	122,889
CALIFORNIA WATER SERVICE GROUP	69,702	2,609,286	3,927,011
CALITHERA BIOSCIENCES INC	45,600	304,525	110,352
CALIX INC	67,800	844,327	2,349,948
CALLAWAY GOLF COMPANY	149,524	1,850,830	3,999,767
CAL-MAINE FOODS INC	34,700	1,308,987	1,333,174
CALYXT INC	6,600	134,293	39,732
CAMBIUM NETWORKS CORP	40,500	678,702	1,892,160
CAMBRIDGE BANCORP	21,200	1,597,949	1,787,584
CAMDEN NATIONAL CORP	13,249	399,384	634,097
CAMDEN PROPERTY TRUST	101,250	6,598,963	11,128,387
CAMEL GROUP COMPANY LTD	2,266,733	3,466,536	3,682,793
CAMIL ALIMENTOS SA	624,200	1,323,633	1,131,591
CAMPBELL SOUP COMPANY	212,700	10,657,197	10,692,429
CAMPING WORLD HOLDINGS INC - CLASS A	72,524	2,314,899	2,638,423
CAMTEK LTD	85,649	1,299,336	2,560,905
CANADA GOOSE HOLDINGS INC	119,140	3,194,511	4,676,245
CANADIAN NATIONAL RAILWAY COMPANY	434,245	39,127,575	50,379,081
CANADIAN NATURAL RESOURCES LTD	10,369	255,571	320,512
CANADIAN PACIFIC RAILWAY LTD	12,785	4,367,641	4,882,683
CANADIAN TIRE CORP - CLASS A	19,825	2,223,857	2,812,899
CANFOR CORP	158,541	2,719,003	3,283,464
CANFOR PULP PRODUCTS INC	10,100	58,956	71,520
CANNAE HOLDINGS INC	77,800	1,598,685	3,082,436
CANNY ELEVATOR COMPANY LTD	1,924,500	2,898,877	2,962,350
CANTEL MEDICAL CORP	247,491	6,214,401	19,759,681
CANWEL BUILDING MATERIALS GROUP LTD	7,300	29,319	52,274
CAPCOM COMPANY LTD	693,400	13,472,702	22,559,032
CAPGEMINI SA	166,869	21,629,315	28,457,177
CAPITAL BANCORP INC	7,500	91,333	144,675
CAPITAL CITY BANK GROUP INC	13,100	211,409	340,862
CAPITAL ONE FINANCIAL CORP	1,114,372	67,787,969	141,781,550
CAPITALAND INTEGRATED COMMERCIAL TRUST	3,087,844	4,541,508	4,987,066
CAPITOL FEDERAL FINANCIAL INC	111,200	1,392,588	1,472,844
CAPRI HOLDINGS LTD	249,967	8,941,839	12,748,317
CAPSTAR FINANCIAL HOLDINGS INC	14,600	198,110	251,850
CAPSTEAD MORTGAGE CORP	73,700	831,038	459,151
CARA THERAPEUTICS INC	38,400	689,392	833,664
CARDINAL HEALTH INC	814,935	54,300,876	49,507,301
CARDIOVASCULAR SYSTEMS INC	784,363	25,744,690	30,072,477
CARDLYTICS INC	72,841	5,199,968	7,990,658
CARDTRONICS PLC	33,600	1,037,480	1,303,680
CAREDX INC	87,419	2,554,968	5,952,360
CARETRUST REIT INC	85,700	1,370,553	1,995,524
CARGOTEC CORP	130,025	5,236,809	7,044,927
CARGURUS INC	79,200	2,691,409	1,887,336
CARL ZEISS MEDITEC AG	17,651	2,687,943	2,665,761
CARLISLE COMPANIES INC	110,063	9,329,095	18,114,169
CARLIT HOLDINGS COMPANY LTD	6,200	43,671	41,128
CARLSBERG A/S - CLASS B	191,401	19,271,056	29,478,649
CARLYLE GROUP INC/THE	111,000	2,944,522	4,080,360
CARMAX INC	288,401	22,958,669	38,259,277
CARNIVAL CORP	549,700	9,397,632	14,589,038
CARPARTS.COM INC	30,800	311,886	439,824
CARPENTER TECHNOLOGY CORP	209,207	6,414,484	8,608,868
CARPHONE WAREHOUSE GROUP PLC	312,588	516,079	616,296
CARREFOUR SA	871,346	23,879,725	15,817,116
CARRIAGE SERVICE INC - CLASS A	15,600	359,619	548,964
CARRIER GLOBAL CORP	1,359,906	31,680,666	57,415,231
CARROLS RESTAURANT GROUP INC	21,700	198,111	129,874
CARS.COM INC	60,200	1,689,811	780,192
CARSALES.COM LTD	199,578	1,950,047	2,707,273
CARTER BANKSHARES INC	19,600	387,259	273,616
CARTER'S INC	104,000	8,337,299	9,248,720
CARVANA COMPANY	65,600	4,972,483	17,213,440
CASA SYSTEMS INC	24,900	326,743	237,297
CASCADES INC	43,799	481,857	548,163
CASELLA WASTE SYSTEMS INC - CLASS A	674,354	18,315,179	42,868,684
CASEY'S GENERAL STORES INC	133,855	20,678,655	28,938,112
CASI PHARMACEUTICALS INC	39,700	249,713	95,280
CASIO COMPUTER COMPANY LTD	209,200	3,164,480	3,947,348
CASPER SLEEP INC	15,320	112,174	110,917
CASS INFORMATION SYSTEMS INC	12,708	489,057	587,999
CASSAVA SCIENCES INC	29,100	558,617	1,308,045

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Security Description	Shares	Cost	Fair Value
CASTELLUM AB	1,503	31,568	33,211
CASTLE BIOSCIENCES INC	30,718	1,267,018	2,102,954
CATABASIS PHARMACEUTICALS INC	16,500	116,490	47,685
CATALENT INC	676,721	20,586,682	71,265,489
CATALYST BIOSCIENCES INC	16,000	94,560	80,640
CATALYST PHARMACEUTICALS INC	76,294	306,911	351,715
CATCHER TECHNOLOGY COMPANY LTD	1,032,000	7,132,428	7,649,669
CATCHMARK TIMBER TRUST INC - CLASS A	39,400	456,678	401,092
CATENA AB	1,138	30,262	50,266
CATERPILLAR INC	1,266,036	87,194,240	293,555,767
CATHAY FINANCIAL HOLDINGS COMPANY LTD	3,123,000	4,226,589	5,248,234
CATHAY GENERAL BANCORP	103,200	3,333,459	4,208,496
CATO CORP/THE - CLASS A	15,800	203,213	189,600
CAVCO INDUSTRIES INC	8,400	798,875	1,895,124
CB FINANCIAL SERVICES INC	4,500	99,045	99,585
CBIZ INC	105,483	1,415,226	3,445,075
CBOE GLOBAL MARKETS INC	195,350	13,501,430	19,279,091
CBRE GROUP INC	1,284,970	62,256,713	101,653,977
CBTX INC	15,400	512,749	473,088
CCL INDUSTRIES INC - CLASS B	2,830	132,278	156,535
CCS SUPPLY CHAIN MANAGEMENT COMPANY LTD	3,239,339	3,167,290	2,698,214
CDK GLOBAL INC	233,300	10,622,672	12,612,198
CDW CORP	177,250	8,736,985	29,379,187
CECO ENVIRONMENTAL CORP	27,063	269,904	214,610
CECONOMY AG	36,316	225,316	210,594
CELANESE CORP	137,771	10,708,724	20,639,474
CELESTICA INC	51,001	396,250	426,074
CELLECTIS - ADR	99,600	2,600,873	2,012,916
CELLNEX TELECOM SAU	828,679	25,709,054	47,820,770
CEL-SCI CORP	30,700	306,297	466,947
CELSIUS HOLDINGS INC	32,800	298,413	1,576,040
CEMBRA MONEY BANK AG	30,494	2,762,111	3,372,922
CEMENTIR HOLDING NV	1,752	12,832	18,017
CEMEX SAB DE CV - SPONSORED ADR	507,864	2,950,698	3,539,812
CENTENE CORP	1,075,225	62,618,948	68,717,630
CENTERPOINT ENERGY INC	489,089	11,040,470	11,077,866
CENTERRA GOLD INC	6,605	60,513	58,438
CENTERSPACE	11,590	804,266	788,120
CENTOGENE NV	5,900	108,282	71,567
CENTRAIS ELETRICAS BRASILEIRAS SA	43,000	238,313	261,139
CENTRAL GARDEN & PET COMPANY	8,800	217,444	510,488
CENTRAL GARDEN & PET COMPANY - CLASS A	69,900	1,801,567	3,627,111
CENTRAL PACIFIC FINANCIAL COMPANY	77,128	1,706,274	2,057,775
CENTRAL VALLEY COMMUNITY BANCORP	8,900	140,862	163,849
CENTRICA PLC	104,309	78,019	77,916
CENTURY ALUMINUM COMPANY	44,200	663,891	780,572
CENTURY BANCORP INC - CLASS A	3,200	125,371	298,592
CENTURY CASINO INC	21,900	127,020	224,913
CENTURY COMMUNITIES INC	43,899	1,353,052	2,647,988
CERECOR INC	21,700	96,701	65,534
CERENCE INC	55,594	2,311,681	4,980,111
CERIDIAN HCM HOLDING INC	134,800	6,804,366	11,359,596
CERNER CORP	576,424	37,806,397	41,433,357
CERTARA INC	36,000	995,486	982,800
CERUS CORP	141,800	784,403	852,218
CERVED INFORMATION SOLUTIONS SPA	979,322	8,985,176	10,853,903
CERVUS EQUIPMENT CORP	3,300	30,071	41,511
CESC LTD	31,130	270,817	252,719
CEVA INC	20,500	598,527	1,151,075
CEZ AS	100,457	2,023,801	2,486,095
CF INDUSTRIES HOLDINGS INC	211,808	12,192,720	9,611,847
CGI INC	27,070	1,429,233	2,254,595
CHAILLEASE HOLDING COMPANY LTD	133,000	654,606	918,270
CHAMPION IRON LTD	123,189	221,503	514,171
CHAMPIONS ONCOLOGY INC	3,600	32,364	40,680
CHAMPIONX CORP	1,778,785	29,582,643	38,652,998
CHANGCHUN FAWAY AUTOMOBILE COMPONENTS COMPANY LTD	364,058	538,396	518,734
CHANGE HEALTHCARE INC	1,169,984	11,411,750	25,856,646
CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS COMPANY LTD	30,744	711,244	886,440
CHANNELADVISOR CORP	23,600	305,652	555,780
CHARLES RIVER LABORATORIES INTERNATIONAL INC	97,574	10,388,658	28,279,872
CHARLES SCHWAB CORP/THE	5,900,676	189,468,292	384,606,079
CHAROEN POKPHAND FOODS PCL	8,416,600	7,591,336	7,945,270
CHART INDUSTRIES INC	149,009	11,847,786	21,211,431
CHARTER COMMUNICATIONS INC - CLASS A	279,946	68,822,269	172,732,281
CHASE CORP	30,900	2,918,824	3,596,451

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Security Description	Shares	Cost	Fair Value
CHATHAM LODGING TRUST	38,600	933,160	507,976
CHECK POINT SOFTWARE TECHNOLOGIES LTD	107,157	12,686,842	11,998,369
CHECKMATE PHARMACEUTICALS INC	4,658	47,320	56,548
CHECKPOINT THERAPEUTICS INC	30,800	95,810	96,712
CHEESECAKE FACTORY INC/THE	168,541	7,211,781	9,861,334
CHEETAH MOBILE INC - ADR	15,624	35,087	35,154
CHEFS' WAREHOUSE INC	29,000	693,267	883,340
CHEGG INC	792,781	27,349,526	67,909,620
CHEIL WORLDWIDE INC	36,599	737,741	687,191
CHEMBIO DIAGNOSTICS INC	7,400	24,272	25,974
CHEMED CORP	38,500	14,432,841	17,703,070
CHEMOCENTRYX INC	44,700	1,005,568	2,290,428
CHEMOURS COMPANY/THE	196,602	6,514,054	5,487,162
CHEMRING GROUP PLC	50,663	177,499	185,933
CHEMUNG FINANCIAL CORP	3,400	101,354	142,188
CHENG SHIN RUBBER INDUSTRY COMPANY LTD	597,000	911,912	1,008,495
CHENGDU WINTRUE HOLDING COMPANY LTD	820,600	1,253,122	1,146,712
CHENIERE ENERGY INC	226,000	14,442,341	16,274,260
CHENNAI SUPER KINGS CRICKET LTD	2,371,192	0	78,809
CHERRY HILL MORTGAGE INVESTMENT CORP	11,219	208,189	104,785
CHESAPEAKE UTILITIES CORP	15,600	964,209	1,810,848
CHEUNG KONG HOLDINGS LTD	10,174,832	105,556,385	81,077,226
CHEVRON CORP	3,992,921	207,326,501	418,418,192
CHEWY INC - CLASS A	1,152	102,811	97,586
CHIA CHANG COMPANY LTD	48,000	57,562	70,907
CHIASMA INC	26,600	199,918	83,258
CHIBA BANK LTD/THE	579,400	2,954,059	3,801,493
CHIBA KOGYO BANK LTD/THE	55,800	242,383	149,978
CHICONY ELECTRONICS COMPANY LTD	1,332,000	3,742,346	4,738,303
CHICONY POWER TECHNOLOGY COMPANY LTD	153,000	324,264	437,557
CHICO'S FAS INC	84,900	1,264,213	281,019
CHIEN KUO CONSTRUCTION COMPANY LTD	59,000	27,973	28,329
CHILDREN'S PLACE INC/THE	30,882	1,834,180	2,152,475
CHIMERA INVESTMENT CORP	167,600	1,576,593	2,128,520
CHIMERIX INC	39,700	1,117,666	382,708
CHINA AVIATION OIL SINGAPORE CORP LTD	89,000	83,896	74,851
CHINA BANKING CORP	8,600	5,981	4,084
CHINA BLUECHEMICAL LTD - H SHARES	3,420,000	1,056,443	827,017
CHINA CAMC ENGINEERING COMPANY LTD	156,300	161,914	176,687
CHINA CITIC BANK - H SHARES	5,365,000	2,812,487	2,725,820
CHINA CONCH VENTURE HOLDINGS LTD	832,500	3,298,635	3,913,830
CHINA CONSTRUCTION BANK - H SHARES	39,444,000	31,773,259	33,180,966
CHINA COSCO HOLDINGS COMPANY LTD - H SHARES	6,671,000	6,697,882	8,580,671
CHINA EVERBRIGHT BANK COMPANY LTD - H SHARES	329,000	145,266	143,458
CHINA EVERBRIGHT INTERNATIONAL LTD	1,846,700	1,096,496	1,249,431
CHINA GALAXY SECURITIES COMPANY	5,706,000	3,418,952	3,522,924
CHINA GAS HOLDINGS LTD	3,717,230	14,624,335	15,228,572
CHINA GENERAL PLASTICS CORP	531,000	621,404	694,154
CHINA HIGH SPEED TRANSMISSION EQUIPMENT GROUP COMPANY LTD	23,732	22,049	23,963
CHINA HONGQIAO GROUP LTD	1,688,500	1,849,784	2,254,388
CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD	486,600	14,598,840	22,721,362
CHINA LESSO GROUP HOLDINGS LTD	1,216,000	2,007,294	2,615,171
CHINA LIFE INSURANCE COMPANY LTD - H SHARES	2,325,000	4,958,701	4,802,848
CHINA LONGYUAN POWER GROUP CORP	1,729,900	1,650,093	2,349,715
CHINA MEDICAL SYSTEM HOLDINGS LTD	2,781,000	4,165,726	5,501,583
CHINA MEIDONG AUTO HOLDINGS LTD	734,000	2,460,765	3,403,546
CHINA MERCHANTS BANK - H SHARES	1,249,999	10,022,823	9,542,468
CHINA MERCHANTS HOLDINGS INTERNATIONAL COMPANY LTD	3,852,000	4,871,900	5,905,992
CHINA MINSHENG BANKING CORP LTD	3,248,500	2,154,109	1,884,472
CHINA MOBILE LTD	8,088,000	75,352,832	53,004,856
CHINA MOTOR CORP	636,000	978,969	1,477,826
CHINA NATIONAL ACCORD MEDICINES CORP LTD	93,600	653,477	601,153
CHINA NATIONAL BUILDING MATERIAL COMPANY LTD - H SHARES	7,150,000	6,713,499	10,318,801
CHINA OVERSEAS GRAND OCEANS LTD	2,167,000	1,272,290	1,415,966
CHINA OVERSEAS LAND & INVESTMENT LTD	5,618,190	13,098,894	14,597,488
CHINA RAILWAY GROUP LTD - H SHARES	6,092,000	2,798,611	3,220,565
CHINA RESOURCES CEMENT HOLDINGS LTD	2,266,000	2,961,346	2,544,512
CHINA RESOURCES GAS GROUP LTD	1,149,877	6,048,322	6,374,689
CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	2,013,000	11,231,688	11,988,231
CHINA RESOURCES POWER HOLDINGS COMPANY LTD	2,784,000	3,115,118	3,695,551
CHINA RESOURCES SANJIU MEDICAL & PHARMACEUTICAL COMPANY LTD	376,100	1,499,801	1,403,418
CHINA SHINEWAY PHARMACEUTICAL GROUP LTD	1,146,000	1,334,221	760,615
CHINA SOUTH CITY HOLDINGS LTD	2,095,281	260,147	231,777
CHINA SOUTH PUBLISHING & MEDIA GROUP COMPANY LTD	2,635,619	3,816,593	4,217,795
CHINA SUNSINE CHEMICAL HOLDINGS LTD	67,159	24,303	26,242
CHINA TELECOM CORP LTD - H SHARES	9,200,000	2,891,784	3,159,580

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Security Description	Shares	Cost	Fair Value
CHINA YUCHAI INTERNATIONAL LTD	23,717	472,921	367,139
CHINA ZHESHANG BANK COMPANY LTD	2,699,600	1,692,147	1,676,182
CHINESE UNIVERSE PUBLISHING AND MEDIA GROUP COMPANY LTD	2,495,408	4,109,938	4,023,869
CHINOOK THERAPEUTICS INC	11,779	675,969	183,046
CHIPBOND TECHNOLOGY CORP	903,000	1,989,216	2,459,016
CHIPMOS TECHNOLOGIES INC	2,754,818	2,743,918	4,272,271
CHIPOTLE MEXICAN GRILL INC	32,442	19,915,961	46,094,242
CHLITINA HOLDING LTD	218,000	1,540,212	1,814,566
CHOICE HOTELS INTERNATIONAL INC	172,082	11,920,615	18,462,678
CHOICEONE FINANCIAL SERVICES INC	6,300	181,125	151,515
CHONG HONG CONSTRUCTION COMPANY LTD	229,000	662,500	665,338
CHOW SANG SANG HOLDINGS INTERNATIONAL LTD	50,955	62,228	78,781
CHR. HANSEN HOLDING A/S	160,456	12,851,046	14,615,608
CHROMADEX CORP	33,688	146,288	314,646
CHUBB LTD	993,066	77,589,218	156,874,636
CHUGOKU MARINE PAINTS LTD	5,300	46,495	47,724
CHUNGHWA TELECOM COMPANY LTD	126,000	497,972	492,377
CHURCH & DWIGHT COMPANY INC	550,778	23,795,418	48,110,458
CHURCHILL DOWNS INC	75,626	6,232,275	17,198,865
CHUY'S HOLDINGS INC	17,100	434,133	757,872
CI FINANCIAL CORP	66,400	688,521	958,873
CIA DE FERRO LIGAS DA BAHIA - FERBASA - PREFERRED	17,000	85,704	102,639
CIDARA THERAPEUTICS INC	35,802	140,287	95,233
CIENA CORP	598,843	25,126,254	32,768,689
CIGNA CORP	830,492	60,117,104	200,763,136
CIM COMMERCIAL TRUST CORP	7,300	161,520	94,097
CIMAREX ENERGY COMPANY	99,046	10,025,642	5,882,342
CIMPRESS PLC	16,400	1,428,194	1,642,132
CINCINNATI BELL INC	41,720	696,689	640,402
CINCINNATI FINANCIAL CORP	167,650	10,529,149	17,283,038
CINEMARK HOLDINGS INC	422,700	6,322,291	8,627,307
CINEWORLD GROUP PLC	3,058,382	4,420,338	4,071,118
CINTAS CORP	142,551	18,241,079	48,654,082
CIPLA LTD	47,165	480,314	525,813
CIRCOR INTERNATIONAL INC	17,600	738,560	612,832
CIRRUS LOGIC INC	68,659	4,056,458	5,821,597
CISCO SYSTEMS INC	11,105,132	258,962,868	574,246,376
CIT GROUP INC	89,600	1,720,320	4,615,296
CITI TRENDS INC	9,300	256,467	779,154
CITIC PACIFIC LTD	5,737,000	7,033,770	5,431,165
CITIGROUP INC	5,938,360	377,992,942	432,015,690
CITIZENS & NORTHERN CORP	12,300	253,378	292,494
CITIZENS FINANCIAL GROUP INC	978,801	25,968,512	43,214,064
CITIZENS HOLDING COMPANY	4,300	102,254	85,570
CITIZENS INC	41,000	281,861	237,390
CITRIX SYSTEMS INC	233,373	21,896,771	32,756,234
CITY HOLDING COMPANY	14,500	713,047	1,185,810
CITY OFFICE REIT INC	61,238	761,515	650,348
CIVISTA BANCSHARES INC	12,900	265,144	295,926
CJ CHEILJEDANG CORP	24,077	8,495,815	8,743,669
CJ LOGISTICS CORP	18,224	2,726,518	2,946,757
CJ O SHOPPING COMPANY LTD	62,529	7,966,872	7,862,051
CK ASSET HOLDINGS LTD	905,000	6,291,458	5,494,408
CLARUS CORP	46,201	560,403	787,727
CLAS OHLSON AB	101,015	983,510	1,085,329
CLEAN ENERGY FUELS CORP	216,800	2,073,980	2,978,832
CLEAN HARBORS INC	165,242	9,436,976	13,890,243
CLEARFIELD INC	10,300	161,682	310,339
CLEARWATER PAPER CORP	14,200	553,870	534,204
CLEARWAY ENERGY INC - CLASS A	32,200	733,838	853,622
CLEARWAY ENERGY INC - CLASS C	75,900	1,522,968	2,135,826
CLEVELAND-CLIFFS INC	398,282	4,167,422	8,009,451
CLINIGEN GROUP PLC	10,159	82,112	108,697
CLIPPER LOGISTICS PLC	1,001,247	3,278,409	8,178,009
CLIPPER REALTY INC	13,000	156,536	102,960
CLIQ DIGITAL AG	775	30,331	30,605
CLOROX COMPANY/THE	197,400	25,718,254	38,074,512
CLOUDERA INC	178,736	2,177,043	2,175,217
CLOUDFLARE INC - CLASS A	201,653	7,939,189	14,168,140
CLOVIS ONCOLOGY INC	66,200	1,387,554	464,724
CLP HOLDINGS LTD	361,500	3,464,002	3,510,634
CLS HOLDINGS PLC	16,947	47,081	53,544
CMC MARKETS PLC	16,025	72,660	106,790
CMC MATERIALS INC	306,432	19,277,303	54,174,113
CME GROUP INC	757,800	82,462,555	154,765,494
CMIC HOLDINGS COMPANY LTD	1,900	29,257	26,462

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Security Description	Shares	Cost	Fair Value
CMS ENERGY CORP	279,300	10,618,376	17,098,746
CNA FINANCIAL CORP	30,100	1,205,046	1,343,363
CNB FINANCIAL CORP	11,300	233,605	278,093
CNH INDUSTRIAL NV	129,719	1,959,765	2,011,693
CNO FINANCIAL GROUP INC	123,700	2,243,315	3,004,673
CNP ASSURANCES	212,709	2,442,848	4,052,450
CNX RESOURCES CORP	195,500	1,570,931	2,873,850
COASTAL FINANCIAL CORP OF WASHINGTON	7,479	116,202	196,099
COATS GROUP PLC	3,745,450	3,209,654	2,940,363
COCA-COLA AMATIL LTD	472,941	3,152,257	4,837,694
COCA-COLA COMPANY/THE	7,987,185	187,145,269	421,004,521
COCA-COLA CONSOLIDATED INC	4,400	686,641	1,270,632
COCA-COLA EUROPEAN PARTNERS PLC	101,000	3,941,247	5,268,160
COCA-COLA FEMSA SAB DE CV	445,600	1,752,544	2,056,113
COCA-COLA HBC AG	4,553	141,746	145,109
COCA-COLA ICECEK AS	447,527	2,608,188	3,720,267
COCA-COLA WEST JAPAN	1,499,600	36,561,083	26,178,538
COCHLEAR LTD	289,807	18,429,153	46,567,725
CODAN LTD	112,168	477,431	1,319,082
CODEXIS INC	47,500	429,163	1,087,275
CO-DIAGNOSTICS INC	23,700	428,733	226,098
CODIAK BIOSCIENCES INC	4,000	93,779	60,320
CODORUS VALLEY BANCORP INC	10,151	174,340	186,880
COEUR MINING INC	214,100	1,487,981	1,933,323
COFCO MEAT HOLDINGS LTD	7,561,000	2,790,625	3,880,453
COFIDE SPA	55,088	32,973	30,721
COGECO INC	6,643	455,902	512,423
COGENT COMMUNICATIONS GROUP INC	39,400	1,388,950	2,709,144
COGNEX CORP	1,715,144	40,586,013	142,339,801
COGNIZANT TECHNOLOGY SOLUTIONS CORP - CLASS A	2,315,439	112,809,458	180,882,095
COGNYTE SOFTWARE LTD	59,600	1,634,084	1,657,476
COHBAR INC	41,400	77,418	56,304
COHEN & STEERS INC	22,400	895,942	1,463,392
COHERENT INC	28,300	6,504,317	7,156,787
COHERUS BIOSCIENCES INC	110,428	2,156,117	1,613,353
COHU INC	37,943	606,916	1,587,535
COLFAX CORP	525,179	20,243,930	23,008,092
COLGATE-PALMOLIVE (INDIA) LTD	18,928	387,945	403,691
COLGATE-PALMOLIVE COMPANY	2,042,482	82,531,078	161,008,856
COLLEGIUM PHARMACEUTICAL INC	32,000	537,732	758,400
COLLIERS INTERNATIONAL GROUP INC	6,513	403,690	639,837
COLLINS FOODS LTD	9,113	72,498	72,255
COLONY BANCORP INC	7,600	130,190	118,560
COLONY CAPITAL INC - CLASS A	2,500,484	9,332,699	16,203,136
COLONY CREDIT REAL ESTATE INC - CLASS A	72,600	1,436,028	618,552
COLOPL INC	39,400	352,956	297,372
COLOPLAST A/S - B SHARES	19,180	2,760,490	2,890,965
COLUMBIA BANKING SYSTEM INC	122,345	3,679,896	5,271,846
COLUMBIA FINANCIAL INC	42,800	726,094	748,144
COLUMBIA PROPERTY TRUST INC	105,100	1,308,495	1,797,210
COLUMBIA SPORTSWEAR COMPANY	33,700	3,049,991	3,559,731
COLUMBUS MCKINNON CORP	66,650	2,249,212	3,516,454
COM7 PUBLIC COMPANY LTD	3,720,700	4,243,282	7,619,994
COMCAST CORP - CLASS A	12,321,409	263,545,872	666,711,441
COMERICA INC	156,400	7,746,455	11,220,136
COMET HOLDING AG	767	180,958	176,846
COMFORT GLOVE BERHAD	640,200	607,842	288,719
COMFORT SYSTEMS USA INC	44,165	1,232,506	3,302,217
COMMERCE BANCSHARES INC	285,405	10,457,598	21,864,877
COMMERCIAL BANK (PSQC)/THE	435,498	564,804	579,986
COMMERCIAL METALS COMPANY	219,209	4,204,171	6,760,406
COMMONWEALTH BANK OF AUSTRALIA	300,090	16,583,442	19,679,322
COMMSCOPE HOLDING COMPANY INC	187,000	5,484,370	2,872,320
COMMUNITY BANK SYSTEM INC	48,100	1,920,953	3,690,232
COMMUNITY BANKERS TRUST CORP	16,300	133,155	143,766
COMMUNITY FINANCIAL CORP/THE	5,500	206,415	188,375
COMMUNITY HEALTH SYSTEMS INC	855,899	8,121,450	11,571,754
COMMUNITY HEALTHCARE TRUST INC	20,300	594,313	936,236
COMMUNITY TRUST BANCORP INC	14,500	501,042	638,435
COMMVAULT SYSTEMS INC	50,120	2,479,584	3,232,740
COMPAGNIE DE SAINT-GOBAIN SA	1,318,592	49,293,961	77,982,976
COMPAGNIE D'ENTREPRISES CFE SA	1,763	189,824	177,575
COMPAGNIE FINANCIERE RICHEMONT SA	731,831	57,780,526	70,558,726
COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN	186,932	20,239,087	28,044,856
COMPAL ELECTRONICS INC	4,389,000	2,879,208	4,107,044
COMPANHIA DE SANEAMENTO DE MINAS GERAIS - COPASA MG	104,000	240,512	278,292

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COMPANHIA DE SANEAMENTO DO PARANA	849,000	6,002,667	3,309,942
COMPANHIA DE TRANSMISSAO DE ENERGIA ELETRICA PAULISTA - PREFERRED	239,538	969,195	1,075,226
COMPANHIA ENERGETICA DE MINAS GERAIS (CEMIG) - PREFERRED	458,377	1,169,478	1,058,418
COMPANHIA PARANAENSE DE ENERGIA-COPEL - PREFERRED	7,275,400	8,365,099	9,192,557
COMPANHIA SIDERURGICA NACIONAL SA	241,200	1,349,053	1,619,968
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	168,676	4,301,947	3,350,339
COMPASS GROUP PLC	874,631	15,871,470	17,636,336
COMPASS MINERALS INTERNATIONAL INC	82,919	5,243,332	5,200,680
COMPUTACENTER PLC	306,151	6,403,574	10,010,798
COMPUTER ENGINEERING & CONSULTING LTD	35,800	646,967	465,562
COMPUTER INSTITUTE OF JAPAN LTD	4,640	42,812	38,002
COMPUTER PROGRAMS & SYSTEMS INC	24,310	812,339	743,886
COMPUTERSHARE LTD	8,037	93,217	92,066
COMPX INTERNATIONAL INC	200	2,196	3,602
COMSCORE INC	44,200	223,523	161,772
COMSTOCK RESOURCES INC	12,300	82,047	68,142
COMSYS HOLDINGS CORP	115,600	2,974,465	3,567,385
COMTECH TELECOMMUNICATIONS CORP	23,000	596,065	571,320
CONAGRA BRANDS INC	564,367	18,068,022	21,220,199
CONCENTRADORA FIBRA DANHOS SA DE CV	1,003,999	1,378,120	1,251,288
CONCENTRIC AB	7,808	150,994	154,793
CONCENTRIX CORP	116,940	6,437,119	17,508,257
CONCERT PHARMACEUTICALS INC	23,400	258,112	116,766
CONCRETE PUMPING HOLDINGS INC	15,819	83,977	117,219
CONDUENT INC	142,500	1,045,915	949,050
CONEXIO CORP	11,700	160,618	146,965
CONMED CORP	378,496	29,795,956	49,427,793
CONNECTONE BANCORP INC	34,300	659,461	869,505
CONN'S INC	12,900	289,924	250,905
CONOCOPHILLIPS COMPANY	2,729,817	87,065,819	144,598,406
CONSOLIDATED COMMUNICATIONS HOLDINGS INC	54,582	1,072,526	392,990
CONSOLIDATED EDISON INC	336,400	23,191,868	25,162,720
CONSOLIDATED WATER COMPANY LTD	13,300	168,320	178,885
CONSTELLATION BRANDS INC - CLASS A	308,200	48,971,081	70,269,600
CONSTELLATION PHARMACEUTICALS INC	29,300	608,999	685,327
CONSTELLATION SOFTWARE INC	10,515	8,289,202	14,682,934
CONSTRUCTION PARTNERS INC - CLASS A	23,900	408,801	714,132
CONSUN PHARMACEUTICAL GROUP LTD	1,133,000	798,346	585,850
CONTAINER STORE GROUP INC/THE	21,300	355,327	354,432
CONTANGO OIL & GAS COMPANY	93,900	242,893	366,210
CONTEMPORARY AMPEREX TECHNOLOGY COMPANY LTD	597,139	24,334,648	29,348,630
CONTINENTAL AG	578,580	76,577,138	76,636,572
CONTINENTAL RESOURCES INC	70,600	2,841,245	1,826,422
CONTRAFECT CORP	13,200	93,720	63,360
COOPER COMPANIES INC/THE	258,703	55,355,519	99,365,235
COOPER TIRE & RUBBER COMPANY	45,600	1,652,836	2,552,688
COOPER-STANDARD HOLDINGS INC	15,100	1,177,062	548,432
COPA HOLDINGS SA - CLASS A	29,850	2,353,721	2,411,581
COPART INC	712,906	43,940,957	77,428,721
COPRO-HOLDINGS COMPANY LTD	1,800	23,965	23,636
CORBUS PHARMACEUTICALS HOLDINGS INC	61,300	442,442	120,761
CORCEPT THERAPEUTICS INC	114,436	1,269,891	2,722,432
CORE LABORATORIES NV	231,090	17,403,181	6,653,081
CORE LOGIC INC	87,800	2,405,128	6,958,150
CORE-MARK HOLDING COMPANY INC	40,700	1,452,200	1,574,683
COREENERGY INFRASTRUCTURE TRUST INC	4,130	46,856	29,199
COREPOINT LODGING INC	29,446	523,997	265,897
CORESITE REALTY CORP	76,816	8,362,443	9,206,398
CORESTATE CAPITAL HOLDING SA	2,475	44,641	41,160
CORETRONIC CORP	151,000	183,042	301,651
CORMEDIX INC	23,200	216,341	231,768
CORNERSTONE BUILDING BRANDS INC	98,175	1,315,964	1,377,395
CORNERSTONE ONDEMAND INC	166,669	6,917,814	7,263,435
CORNING INC	793,700	22,263,027	34,533,887
CORPORATE OFFICE PROPERTIES TRUST INC	977,427	27,572,936	25,735,653
CORSAIR GAMING INC	20,800	837,501	692,432
CORTEVA INC	1,327,622	37,786,714	61,893,738
CORTEXIME INC	14,400	758,539	518,832
CORVEL CORP	8,100	274,518	830,979
COSAN SA - ADR	683,994	7,804,638	11,046,496
COSMOS PHARMACEUTICAL CORP	23,900	3,063,076	3,735,321
COSTAMARE INC	83,400	707,425	802,308
COSTAR GROUP INC	59,491	24,652,936	48,895,058
COSTCO WHOLESALE CORP	940,174	81,165,725	331,392,532
COTA COMPANY LTD	1,573	15,126	22,421
COTY INC - CLASS A	369,930	5,893,719	3,333,069

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COUNTRY GARDEN HOLDINGS COMPANY LTD	1,681,000	2,075,653	2,157,886
COUNTRY GARDEN SERVICES HOLDINGS COMPANY LTD	1,378,518	4,170,212	13,972,335
COUNTY BANCORP INC	4,600	101,614	110,262
COUPA SOFTWARE INC	113,703	16,323,353	28,935,139
COUPANG INC	279,286	11,920,051	13,782,764
COUSINS PROPERTIES INC	322,239	11,786,049	11,391,149
COVANTA HOLDING CORP	106,000	1,498,407	1,469,160
COVENANT LOGISTICS GROUP INC - CLASS A	11,500	266,565	236,785
COVESTRO AG	2,459	150,708	165,716
COVETRUS INC	291,072	5,030,960	8,723,428
COWAY COMPANY LTD	5,455	328,733	315,708
COWEN INC - CLASS A	42,024	1,260,767	1,477,144
CPFL ENERGIA SA	34,400	206,351	185,442
CRA INTERNATIONAL INC	6,900	207,695	515,016
CRACKER BARREL OLD COUNTRY STORE INC	230,759	28,772,692	39,893,616
CRANE COMPANY	57,496	2,743,829	5,399,449
CRANEWARE PLC	6,279	260,309	186,257
CRANSWICK PLC	273,084	10,211,526	13,699,503
CRAWFORD & COMPANY - CLASS A	7,692	81,074	81,920
CRE INC	2,500	30,375	30,294
CREDICORP LTD	79,827	14,480,189	10,901,973
CREDIT ACCEPTANCE CORP	11,200	2,882,599	4,034,576
CREDIT AGRICOLE SA	1,312,466	15,040,931	19,042,672
CREDIT SUISSE GROUP AG	3,668,420	49,222,225	38,596,074
CREDITO EMILIANO SPA	8,457	49,509	49,499
CREE INC	387,396	19,457,201	41,889,129
CRESCENT POINT ENERGY CORP	102,200	453,706	426,087
CRESCO LTD	16,500	254,614	240,855
CREW ENERGY INC	13,979	13,141	13,124
CRH PLC	1,243,725	42,825,330	58,664,202
CRICUT INC - CLASS A	53,662	1,025,225	1,061,971
CRINETICS PHARMACEUTICALS INC	24,800	573,140	378,944
CRISPR THERAPEUTICS AG	4,834	270,464	589,023
CRITEO SA - SPONSORED ADR	160,176	3,144,099	5,562,912
CROCS INC	159,710	3,872,774	12,848,669
CRODA INTERNATIONAL PLC	8,828	543,075	773,186
CROMPTON GREAVES CONSUMER ELECTRICALS LTD	170,037	898,936	912,818
CROSS COUNTRY HEALTHCARE INC	28,000	355,474	349,720
CROSSFIRST BANKSHARES INC	42,800	412,231	590,212
CROWDSTRIKE HOLDINGS INC - CLASS A	185,075	19,981,826	33,778,038
CROWN CASTLE INTERNATIONAL CORP	889,414	88,175,516	153,094,832
CROWN HOLDINGS INC	469,400	30,040,673	45,550,576
CRYOLIFE INC	292,743	5,721,280	6,610,137
CRYOPORT INC	130,833	4,007,372	6,804,624
CSC FINANCIAL COMPANY LTD	36,400	168,206	176,641
CSE GLOBAL LTD	205,100	65,691	79,378
CSG SYSTEMS INTERNATIONAL INC	92,453	3,378,442	4,150,215
CSL LTD	121,468	10,164,204	24,484,387
CSPC PHARMACEUTICAL GROUP LTD	10,236,800	10,641,387	12,377,200
CSR LTD	345,417	1,128,257	1,520,642
CSW INDUSTRIALS INC	12,400	489,800	1,674,000
CSX CORP	1,466,400	18,721,467	141,390,288
CTI ENGINEERING COMPANY LTD	5,900	84,431	134,552
CTO REALTY GROWTH INC	11,569	548,632	601,704
CTS CORP	29,200	569,934	906,952
CTT-CORREIOS DE PORTUGAL SA	16,498	66,492	65,345
CUBESMART	209,000	6,284,590	7,906,470
CUBIC CORP	28,900	1,340,979	2,155,073
CUCKOO HOLDINGS COMPANY LTD	1,769	159,618	199,291
CUE BIOPHARMA INC	25,400	367,815	309,880
CULLEN/FROST BANKERS INC	105,621	8,682,181	11,487,340
CULLINAN ONCOLOGY INC	8,400	327,786	350,028
CUMMINS INC	223,811	30,865,698	57,991,668
CURALEAF HOLDINGS INC	834,795	11,338,047	12,785,777
CURO GROUP HOLDINGS CORP	16,500	228,219	240,735
CURTISS-WRIGHT CORP	81,531	9,699,763	9,669,577
CUSHMAN & WAKEFIELD PLC	101,300	1,787,793	1,653,216
CUSTODIAN REIT PLC	12,436	16,491	15,751
CUSTOMERS BANCORP INC	84,000	1,922,966	2,672,880
CUTERA INC	14,900	270,257	447,745
CVB FINANCIAL CORP	121,083	2,037,643	2,674,723
CVR ENERGY INC	26,600	937,197	510,188
CVS GROUP PLC	248,346	1,841,128	6,410,850
CVS HEALTH CORP	2,941,014	110,180,349	221,252,483
CYBERAGENT INC	204,000	1,031,787	3,679,385
CYBEROPTICS CORP	6,500	209,430	168,805

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CYBERPOWER SYSTEMS INC	45,000	130,450	137,367
CYCLERION THERAPEUTICS INC	12,070	86,514	33,675
CYFROWY POLSAT SA	223,966	1,532,830	1,677,758
CYMABAY THERAPEUTICS INC	54,400	584,020	246,976
CYRELA BRAZIL REALTY SA EMPREENDIMENTOS E PARTICIPACOES	924,500	3,861,256	4,038,441
CYRUSONE INC	135,200	7,594,414	9,155,744
CYTOKINETICS INC	60,200	752,505	1,400,252
CYTOMX THERAPEUTICS INC	43,000	403,230	332,390
CYTOSORBENTS CORP	31,400	282,160	272,552
D.B. CORP LTD	66,960	86,661	82,288
D.R. HORTON INC	540,300	20,945,645	48,151,536
DAE HYUN COMPANY LTD	26,422	59,741	52,529
DAEHAN STEEL COMPANY LTD	35,839	371,634	528,837
DAESANG CORP	102,853	2,354,306	2,285,622
DAH SING FINANCIAL HOLDINGS LTD	22,800	69,248	75,077
DAI NIPPON SCREEN MANUFACTURING COMPANY LTD	22,300	1,794,103	1,965,629
DAIICHI JITSUGYO COMPANY LTD	600	20,195	22,697
DAIICHI SANKYO COMPANY LTD	469,500	7,133,335	13,702,602
DAIKEN MEDICAL COMPANY LTD	26,400	183,704	145,499
DAIKIN INDUSTRIES LTD	39,700	6,454,103	8,019,041
DAIKOKU DENKI COMPANY LTD	5,521	91,674	51,313
DAILY JOURNAL CORP	1,100	232,508	348,095
DAILY MAIL AND GENERAL TRUST PLC	8,647	81,069	108,327
DAIMLER AG	935,783	55,465,144	83,597,756
DAISHIN SECURITIES COMPANY LTD	116,777	1,293,207	1,676,719
DAISUE CONSTRUCTION COMPANY LTD	4,200	53,490	36,261
DAITO TRUST CONSTRUCTION COMPANY LTD	105,500	12,077,213	12,249,457
DAITRON COMPANY LTD	7,300	150,275	118,980
DAIWA HOUSE INDUSTRY COMPANY LTD	30,500	1,010,653	894,575
DAIWA SECURITIES GROUP INC	804,700	3,460,631	4,166,234
DAIWABO HOLDINGS COMPANY LTD	190,500	2,514,164	2,899,738
DAKTRONICS INC	18,300	247,496	114,741
DANA INC	461,489	8,115,541	11,228,027
DANAHER CORP	1,616,442	100,713,490	363,828,765
DANIELI SPA	19,417	400,675	489,506
DANIMER SCIENTIFIC INC	199,502	9,427,882	7,531,200
DANONE SA	187,059	12,436,868	12,861,251
DANSKE BANK A/S	190,232	2,685,791	3,568,381
DAQO NEW ENERGY CORP - ADR	5,400	568,975	407,700
DARDEN RESTAURANTS INC	149,200	11,688,316	21,186,400
DARLING INGREDIENTS INC	1,213,838	22,017,882	89,314,200
DASEKE INC	30,400	253,845	258,096
DASSAULT AVIATION SA	13,212	12,908,874	14,736,132
DASSAULT SYSTEMES SA	69,019	13,683,168	14,795,929
DATA#3 LTD	105,280	419,129	416,168
DATADOG INC	1,242,554	67,380,792	103,554,450
DATTO HOLDING CORP	76,626	2,060,419	1,755,502
DAUM KAKAO CORP	6,242	2,019,058	2,746,645
DAVE & BUSTERS ENTERTAINMENT INC	38,700	1,321,310	1,853,730
DAVITA INC	83,800	6,581,162	9,031,126
DAZZLE FASHION COMPANY LTD	20,020	56,262	60,900
DB FINANCIAL INVESTMENT COMPANY LTD	27,228	117,692	145,553
DBS GROUP HOLDINGS LTD	2,315,300	45,426,334	49,611,110
DCC PLC	41,913	2,991,320	3,637,341
DCM HOLDINGS COMPANY LTD	30,900	391,637	323,821
DCM SHRIRAM LTD	174,564	1,009,619	1,196,529
DE LA RUE PLC	31,427	67,766	89,321
DEAR LIFE COMPANY LTD	20,800	84,836	85,459
DECEUNINCK NV	12,756	37,768	44,677
DECIBEL THERAPEUTICS INC	6,800	78,844	77,248
DECIPHERA PHARMACEUTICALS INC	54,606	2,584,602	2,448,533
DECKERS OUTDOOR CORP	73,609	15,034,048	24,321,886
DEEPAK NITRITE LTD	15,275	166,344	346,078
DEERE & COMPANY	577,408	30,588,187	216,031,429
DEL TACO RESTAURANTS INC	25,900	266,694	248,122
DELEK US HOLDINGS INC	58,425	2,069,532	1,272,496
DELIVERY HERO SE	101,595	10,790,170	13,194,209
DELL TECHNOLOGIES INC - CLASS C	661,650	36,973,317	58,324,447
DE'LONGHI SPA	330,569	7,852,703	13,380,551
DELTA AIR LINES INC	624,402	16,845,450	30,146,129
DELTA ELECTRONICS (THAILAND) PCL	33,000	662,329	306,240
DELTA ELECTRONICS INC	1,114,000	5,296,681	11,244,244
DELTA GALIL INDUSTRIES LTD	9,154	147,298	226,771
DELUXE CORP	38,700	2,444,598	1,623,852
DEMANT A/S	30,383	1,189,650	1,290,135
DENA COMPANY LTD	40,000	745,635	782,624

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DENALI THERAPEUTICS INC	146,903	5,811,751	8,388,161
DENKI KAGAKU KOGYO KABUSHIKI KAISHA	55,900	1,721,308	2,236,000
DENNY'S CORP	57,300	673,557	1,037,703
DENSO CORP	404,500	21,747,682	26,894,674
DENTSPLY SIRONA INC	1,416,351	67,715,649	90,377,357
DERICHEBOURG SA	94,123	384,055	771,594
DERMAPHARM HOLDING SE	1,855	131,412	133,013
DERMTECH INC	23,143	658,891	1,175,433
DERWENT VALLEY HOLDINGS PLC	723,684	30,615,463	32,230,509
DESCARTES SYSTEMS GROUP INC/THE	36,381	968,154	2,215,967
DESIGNER BRANDS INC - CLASS A	53,900	1,174,255	937,860
DEUTSCHE BANK AG	121,656	1,466,378	1,456,704
DEUTSCHE BOERSE AG	250,018	32,599,972	41,638,000
DEUTSCHE EUROSHOP AG	60,196	978,908	1,256,491
DEUTSCHE POST AG	391,678	12,747,002	21,507,045
DEUTSCHE TELEKOM AG	2,837,892	47,122,872	57,268,380
DEUTSCHE WOHNEN AG	2,567	133,260	120,016
DEUTZ AG	39,154	259,172	293,133
DEVON ENERGY CORP	1,118,192	31,091,981	24,432,495
DEXCOM INC	190,226	68,151,562	68,365,322
DEXERIALS CORP	11,600	85,182	198,617
DFS FURNITURE PLC	30,341	110,629	114,282
DGB FINANCIAL GROUP INC	657,912	4,382,211	4,906,364
DHI GROUP INC	16,200	57,996	54,270
DHT HOLDINGS INC	84,300	530,267	499,899
DIAGEO PLC	676,609	27,468,905	27,907,504
DIAGEO PLC - SPONSORED ADR	13,300	2,109,513	2,183,993
DIALOG SEMICONDUCTOR PLC	53,500	2,070,523	4,038,060
DIAMOND HILL INVESTMENT GROUP INC	2,900	556,391	452,429
DIAMOND S SHIPPING INC	14,000	163,199	140,420
DIAMONDBACK ENERGY INC	324,329	24,341,022	23,834,938
DIAMONDROCK HOSPITALITY COMPANY	180,100	2,014,836	1,855,030
DIASORIN SPA	48,938	10,203,050	7,868,303
DICERNA PHARMACEUTICALS INC	59,500	912,406	1,521,415
DICK'S SPORTING GOODS INC	242,318	8,254,627	18,452,516
DICKSON CONCEPTS (INTERNATIONAL) LTD	47,385	23,092	25,233
DIEBOLD NIXDORF INC	63,600	1,539,908	898,668
D'IETEREN NV	3,377	172,899	331,411
DIGI INTERNATIONAL INC	24,900	282,804	472,851
DIGIMARC CORP	11,400	365,837	338,124
DIGITAL ARTS INC	21,900	2,000,282	1,920,462
DIGITAL BROS SPA	26,521	418,103	776,136
DIGITAL HOLDINGS INC	6,900	98,253	125,199
DIGITAL REALTY TRUST INC	502,085	69,919,557	70,713,651
DIGITAL TURBINE INC	93,250	1,261,658	7,493,570
DIGNITY PLC	5,687	54,083	51,786
DILLARD'S INC - CLASS A	6,700	368,500	647,019
DIME COMMUNITY BANCSHARES INC	94,345	2,332,087	2,843,586
DINE BRANDS GLOBAL INC	14,700	1,059,252	1,323,441
DIODES INC	60,699	2,435,893	4,846,208
DIOS FASTIGHETER AB	31,404	246,450	258,689
DIP CORP	3,500	65,885	91,824
DIRECT LINE INSURANCE GROUP PLC	814,920	3,318,861	3,522,573
DISCOVER FINANCIAL SERVICES	508,568	30,804,515	48,308,874
DISCOVERY INC - SERIES A	205,500	6,386,422	8,931,030
DISCOVERY INC - SERIES C	368,800	10,408,634	13,605,032
DISH NETWORK CORP - CLASS A	1,118,425	47,284,405	40,486,985
DIVERSIFIED HEALTHCARE TRUST	193,100	1,548,562	923,018
DIVI'S LABORATORIES LTD	16,695	823,128	827,240
DIXON TECHNOLOGIES (INDIA) LTD	25,000	818,057	1,255,629
DKSH HOLDING LTD	105,737	6,835,238	8,150,900
DL COMPANY LTD	20,406	1,183,110	1,577,628
DL E&C COMPANY LTD	1	89	99
DMC GLOBAL INC	677,474	26,678,968	36,759,739
DMG MORI SEIKI COMPANY LTD	410,500	6,120,733	6,738,887
DMY TECHNOLOGY GROUP INC II - CLASS A	215,204	3,299,529	3,165,651
DNB ASA	1,003,471	16,307,358	21,394,592
DOBANK SPA	661,239	8,640,128	8,082,404
DOCUSIGN INC	230,600	14,331,356	46,684,970
DOGUS OTOMOTIV SERVIS VE TICARET AS	240,846	516,799	827,046
DOLBY LABORATORIES INC - CLASS A	380,248	20,501,053	37,538,083
DOLLAR GENERAL CORP	538,520	94,874,414	109,114,922
DOLLAR TREE INC	625,119	56,848,381	71,551,121
DOLLARAMA INC	755,119	27,495,286	33,356,571
DOMETIC GROUP AB	251,780	3,699,719	3,658,426
DOMINION ENERGY INC	1,389,500	57,629,518	105,546,420

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DOMINO'S PIZZA ENTERPRISES LTD	58,745	2,891,758	4,306,526
DOMINO'S PIZZA GROUP PLC	133,858	671,838	640,853
DOMINO'S PIZZA INC	57,000	6,917,292	20,964,030
DOMO INC - CLASS B	44,323	1,532,094	2,494,942
DOMTAR CORP	50,400	991,368	1,862,280
DONALDSON COMPANY INC	226,162	7,479,102	13,153,582
DONEGAL GROUP INC - CLASS A	7,800	114,912	115,908
DONG AH TIRE & RUBBER COMPANY LTD	2,620	24,109	26,507
DONG ENERGY A/S	205,501	20,671,856	33,270,771
DONGBU INSURANCE COMPANY LTD	57,180	2,264,808	2,389,763
DONGFENG MOTOR GROUP COMPANY LTD - H SHARES	6,381,600	6,521,468	5,926,484
DONG-IL CORP	145	7,467	21,973
DONGKUK STEEL MILL COMPANY	22,740	178,268	274,266
DONGWON DEVELOPMENT COMPANY LTD	12,786	57,514	61,007
DONGYANG E&P INC	2,911	41,693	44,884
DONGYUE GROUP LTD	3,078,000	2,322,395	2,367,555
DONNELLEY FINANCIAL SOLUTIONS INC	26,500	502,839	737,495
DOORDASH INC - CLASS A	73,273	10,340,519	9,608,288
DORIAN LPG LTD	29,087	295,046	381,912
DORMAKABA HOLDING AG	1,022	569,821	700,952
DORMAN PRODUCTS INC	30,561	1,745,754	3,136,781
DOSHISHA COMPANY LTD	21,900	389,647	370,814
DOUBLEGAMES COMPANY LTD	18,159	1,129,934	1,099,087
DOUGLAS DYNAMICS INC	59,322	2,206,523	2,737,710
DOUGLAS EMMETT INC	184,368	6,024,363	5,789,155
DOVER CORP	246,470	15,779,058	33,798,431
DOW INC	1,267,561	34,478,535	81,047,850
DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP COMPANY	6,300	207,244	208,298
DRAEGERWERK AG & COMPANY KGAA	915	66,592	69,471
DRAEGERWERK AG & COMPANY KGAA - PREFERRED	9,185	705,351	740,546
DRAX GROUP PLC	1,135,079	4,802,548	6,577,488
DRB HOLDING COMPANY LTD	4,813	28,202	28,748
DRB-HICOM BERHAD	78,300	36,404	36,256
DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST	1,557	14,051	16,625
DREAM OFFICE REAL ESTATE INVESTMENT TRUST	3,085	49,844	51,938
DREAM UNLIMITED CORP - CLASS A	21,573	344,551	388,086
DRECOM COMPANY LTD	14,900	107,604	106,660
DRIL-QUIP INC	37,595	1,765,801	1,249,282
DRIVEN BRANDS HOLDINGS INC	42,300	1,027,610	1,075,266
DROPBOX INC - CLASS A	366,631	8,667,290	9,774,382
DS NORDEN	67,196	1,114,027	1,560,981
DS SMITH PLC	651,600	3,326,244	3,665,274
DSP GROUP INC	17,400	250,038	247,950
DSV A/S	402,505	48,013,931	79,159,518
DTE ENERGY COMPANY	188,550	15,935,673	25,103,547
DTR AUTOMOTIVE CORP	5,728	133,645	157,403
DUCK CREEK TECHNOLOGIES INC	91,107	4,196,437	4,112,570
DUCOMMUN INC	9,600	229,704	576,000
DUKE ENERGY CORP	1,255,325	57,111,555	121,176,522
DUKE REALTY CORP	426,600	9,930,199	17,887,338
DULUTH HOLDINGS INC	7,900	152,380	133,826
DUN & BRADSTREET HOLDINGS INC	161,000	4,160,649	3,833,410
DUNELM GROUP PLC	26,429	465,926	473,669
DUNI AB	103,026	1,525,983	1,241,092
DUPONT DE NEMOURS INC	1,021,380	44,489,608	78,932,246
DURECT CORP	181,100	445,506	358,578
DUSKIN COMPANY LTD	108,100	2,409,842	2,724,511
DXC TECHNOLOGY COMPANY	300,532	16,621,218	9,394,630
DXP ENTERPRISES INC	14,600	728,750	440,482
DY CORP	17,796	79,436	89,786
DYADIC INTERNATIONAL INC	11,800	116,466	64,782
DYCOM INDUSTRIES INC	27,700	1,189,973	2,571,945
DYE & DURHAM LTD	440,979	16,901,439	13,918,635
DYNACOLOR INC	25,000	33,610	29,527
DYNAM JAPAN HOLDINGS COMPANY LTD	157,400	280,975	150,021
DYNATRACE INC	207,900	5,767,414	10,029,096
DYNAVAX TECHNOLOGIES CORP	88,900	1,253,848	873,887
DYNE THERAPEUTICS INC	10,400	238,420	161,512
DYNEX CAPITAL INC	18,866	387,746	357,133
DZS INC	14,000	171,456	217,700
E INK HOLDINGS INC	109,000	108,303	210,490
E.L.F. BEAUTY INC	40,900	867,554	1,097,347
E.ON SE	3,101,683	33,135,835	36,177,029
E.W. SCRIPPS COMPANY/THE - CLASS A	546,939	8,455,652	10,539,515
EAGLE BANCORP INC	51,900	2,190,850	2,761,599
EAGLE BANCORP MONTANA INC	5,800	97,150	141,056

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EAGLE BULK SHIPPING INC	5,214	197,865	188,330
EAGLE MATERIALS INC	40,900	2,868,343	5,497,369
EAGLE PHARMACEUTICALS INC	10,500	815,144	438,270
EARGO INC	8,300	423,301	414,585
EARTHSTONE ENERGY INC - CLASS A	17,819	113,348	127,406
EAST WEST BANCORP INC	161,000	4,691,799	11,881,800
EASTERLY GOVERNMENT PROPERTIES INC	190,135	3,685,588	3,941,499
EASTERN BANKSHARES INC	149,600	2,477,173	2,885,784
EASTERN COMPANY SAE	1,234,145	1,869,729	896,703
EASTERN COMPANY/THE	6,000	179,520	160,800
EASTGROUP PROPERTIES INC	76,332	6,543,380	10,936,849
EASTMAN CHEMICAL COMPANY	136,263	10,567,149	15,005,282
EASTMAN KODAK COMPANY	14,100	125,579	110,967
EASYJET PLC	250,593	2,481,431	3,382,060
EATON CORP PLC	879,088	35,175,697	121,560,289
EBAY INC	1,257,703	17,619,739	77,021,732
EBIX INC	25,500	690,301	816,765
EBRO FOODS SA	3,016	73,528	62,316
ECHO GLOBAL LOGISTICS INC	24,800	719,945	778,968
ECHO STAR CORP - CLASS A	42,800	1,613,537	1,027,200
ECLAT TEXTILE COMPANY LTD	33,000	481,982	555,147
ECO WORLD DEVELOPMENT GROUP BERHAD	282,500	42,577	42,240
ECOLAB INC	623,839	51,767,220	133,545,215
E-COMMODITIES HOLDINGS LTD	768,000	34,195	34,081
ECOPETROL SA	6,774,900	3,281,278	4,361,745
ECOVACS ROBOTICS COMPANY LTD	296,560	1,676,736	6,175,506
EDENRED SA	904,270	30,992,715	47,336,601
EDGEWELL PERSONAL CARE COMPANY	57,218	2,454,899	2,265,833
EDION CORP	158,900	1,718,903	1,781,693
EDISON INTERNATIONAL	471,601	28,808,547	27,635,819
EDITAS MEDICINE INC	70,243	1,914,057	2,950,206
EDP RENOVAVEIS SA	122,542	1,848,892	2,624,110
EDVANTAGE GROUP HOLDINGS LTD	416,000	507,210	403,990
EDWARDS LIFESCIENCES CORP	1,423,659	82,392,540	119,074,839
EGAIN COMMUNICATIONS CORP	15,800	149,788	149,942
EHEALTH INC	23,100	990,689	1,680,063
EICHER MOTORS LTD	320,081	11,645,695	11,399,701
EIFFAGE SA	101,689	10,628,744	10,201,807
EIGER BIOPHARMACEUTICALS INC	26,618	288,530	235,569
EL POLLO LOCO HOLDINGS INC	16,400	282,168	264,368
EL.EN. SPA	16,298	444,215	670,426
ELAN MICROELECTRONICS CORP	478,000	1,278,324	3,275,120
ELANCO ANIMAL HEALTH INC	521,012	16,878,212	15,343,803
ELANDERS AB	3,969	35,826	78,139
ELASTIC NV	89,494	6,944,862	9,951,733
ELECOM COMPANY LTD	134,600	2,616,789	2,991,652
ELECTRA CONSUMER PRODUCTS (1970) LTD	8,155	284,892	353,130
ELECTRIC POWER DEVELOPMENT COMPANY LTD	5,400	88,499	94,512
ELECTROLUX AB - SERIES B	475,090	10,637,868	13,201,335
ELECTROMED INC	6,400	97,152	67,456
ELECTRONIC ARTS INC	572,084	61,705,752	77,443,011
ELEMATEC CORP	3,600	26,760	33,166
ELEMENT FLEET MANAGEMENT CORP	77,232	592,292	844,922
ELEMENT SOLUTIONS INC	775,437	13,495,303	14,182,743
ELI LILLY & COMPANY	1,960,143	152,036,321	366,193,915
ELIS SA	226,956	3,846,318	3,713,040
ELLINGTON FINANCIAL INC	38,000	605,541	608,380
ELLINGTON RESIDENTIAL MORTGAGE REIT	6,018	72,721	74,082
ELOXX PHARMACEUTICALS INC	22,300	430,167	74,036
ELRINGKLINGER AG	2,102	35,884	30,930
ELSEWEDY ELECTRIC COMPANY	232,741	138,295	133,566
EMAMI LTD	24,417	167,354	162,304
E-MART COMPANY LTD	59,419	7,241,065	8,977,821
EMBOTELLADORA ANDINA SA	197,077	666,909	523,966
EMBRAER SA	5,600,480	37,917,689	13,904,435
EMBRAER SA - SPONSORED ADR	676,080	4,867,703	6,767,561
EMCOR GROUP INC	193,674	11,563,113	21,722,476
EMERALD HOLDING INC	20,400	428,478	112,608
EMERGENT BIOSOLUTIONS INC	374,075	21,587,306	34,755,308
EMERSON ELECTRIC COMPANY	1,522,790	52,909,586	137,386,114
EMLAK KONUT GAYRIMENKUL YATIRIM ORTAKLIGI AS	293,278	84,226	67,683
EMPIRE COMPANY LTD - A SHARES	92,823	2,537,916	2,893,587
EMPIRE STATE REALTY TRUST INC - CLASS A	124,300	1,864,235	1,383,459
EMPLOYERS HOLDINGS INC	64,700	2,035,667	2,785,982
EMPRESAS CMPC SA	86,408	248,925	278,204
EMPRESAS COPEC SA	27,999	347,463	346,792

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ENANTA PHARMACEUTICALS INC	37,898	2,010,147	1,869,129
ENAUTA PARTICIPACOES SA	300,700	630,835	841,939
ENBRIDGE INC	4,232	149,571	154,148
ENCOMPASS HEALTH CORP	114,500	7,715,669	9,377,550
ENCORE CAPITAL GROUP INC	28,100	938,125	1,130,463
ENCORE WIRE CORP	39,320	1,528,451	2,639,552
ENDAVA PLC - ADR	12,121	752,345	1,026,527
ENDESA SA	697,692	16,433,686	18,499,142
ENDO INTERNATIONAL PLC	195,400	1,871,693	1,447,914
ENEA SA	26,784	68,636	43,101
ENEL AMERICAS SA	13,169,000	1,738,880	2,201,555
ENEL CHILE SA	202,935,370	17,361,178	15,841,614
ENEL SPA	13,921,948	84,017,693	138,966,420
ENERGIZER HOLDINGS INC	68,400	1,725,875	3,246,264
ENERGY ABSOLUTE PUBLIC COMPANY LTD	848,100	1,312,316	1,682,630
ENERGY FUELS INC	114,000	277,538	647,520
ENERGY RECOVERY INC	60,165	709,516	1,103,426
ENERPAC TOOL GROUP CORP - CLASS A	50,100	1,123,811	1,308,612
ENERSYS	348,536	12,386,545	31,647,069
ENETI INC	5,820	274,422	122,395
ENGHOUSE SYSTEMS LTD	25,961	951,453	1,204,015
ENGIE ENERGIA CHILE SA	95,450	144,440	108,948
ENGIE SA	3,797,392	60,944,335	54,025,521
ENGRO CORP LTD	303,700	627,830	551,553
ENGRO FERTILIZERS LTD	1,549,088	683,751	633,026
ENI SPA	63,300	1,482,019	780,717
ENKA INSAAT VE SANAYI AS	3,295,848	3,174,814	3,153,979
ENN ENERGY HOLDINGS LTD	191,600	2,736,260	3,073,210
ENNIS INC	24,800	436,394	529,480
ENOCHIAN BIOSCIENCES INC	8,500	38,335	30,090
ENOVA INTERNATIONAL INC	68,800	1,537,774	2,441,024
ENPHASE ENERGY INC	201,740	10,836,590	32,714,158
ENPLAS CORP	2,500	84,286	93,778
ENPRO INDUSTRIES INC	23,282	1,274,439	1,985,256
ENSGN GROUP INC/THE	67,741	2,051,101	6,356,815
ENSTAR GROUP LTD	54,077	10,066,378	13,342,418
ENTEGRIS INC	696,106	12,487,585	77,824,651
ENTERCOM COMMUNICATIONS CORP - CLASS A	101,499	1,180,709	532,870
ENERGY CORP	196,225	15,733,782	19,518,501
ENTERPRISE BANCORP INC	7,800	172,664	253,656
ENTERPRISE FINANCIAL SERVICES CORP	495,292	22,185,453	24,487,236
ENTRAVISION COMMUNICATIONS CORP - CLASS A	45,977	241,490	185,747
ENVELA CORP	4,100	20,336	20,582
ENVESTNET INC	47,954	2,357,216	3,463,717
ENVISTA HOLDINGS CORP	181,576	5,768,063	7,408,301
ENZO BIOCHEM INC	37,100	215,551	127,624
EOG RESOURCES INC	1,394,017	62,472,402	101,108,053
EPAM SYSTEMS INC	166,495	32,653,687	66,046,902
EPIROC AB - CLASS A	961,821	16,401,224	21,826,715
EPIROC AB - CLASS B	2,230,569	11,075,880	46,562,421
EPIZYME INC	68,400	1,030,258	595,764
EPLUS INC	36,443	2,442,003	3,631,181
EPR PROPERTIES	83,200	5,860,978	3,876,288
EPS HOLDINGS INC	5,000	57,025	51,131
EQ OYJ	2,044	27,048	44,443
EQT AB	810,131	12,284,609	26,721,506
EQT CORP	292,868	9,758,912	5,441,487
EQUIFAX INC	706,865	98,473,529	128,034,457
EQUINIX INC	167,000	74,823,123	113,491,530
EQUINOR ASA - ADR	83,250	1,602,562	1,620,045
EQUITABLE HOLDINGS INC	483,011	10,601,176	15,755,819
EQUITRANS MIDSTREAM CORP	397,094	8,998,716	3,240,287
EQUITY BANCSHARES INC - CLASS A	11,400	346,360	312,360
EQUITY COMMONWEALTH	310,747	9,493,890	8,638,767
EQUITY LIFESTYLE PROPERTIES INC	186,200	6,522,836	11,849,768
EQUITY RESIDENTIAL	431,200	28,171,506	30,886,856
EREGLI DEMIR VE CELIK FABRIKALARI TAS	130,422	152,031	240,476
ERGOMED PLC	7,414	83,562	122,749
ERICSSON LM TELEPHONE COMPANY - SPONSORED ADR	18,837	254,210	248,460
ERIE INDEMNITY COMPANY - CLASS A	221,290	32,753,031	48,885,174
EROS STX GLOBAL CORP	136,900	964,701	247,789
ERSTE GROUP BANK AG	1,182,683	28,078,505	40,199,012
ESCALADE INC	9,100	170,159	190,281
ESCO TECHNOLOGIES INC	23,100	1,085,341	2,515,359
ESCORTS LTD	303,783	5,299,385	5,350,727
ESKER SA	3,749	941,838	877,715

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ESPERION THERAPEUTICS INC	60,271	2,983,070	1,690,602
ESPRINET SPA	63,666	303,536	805,135
ESQUIRE FINANCIAL HOLDINGS INC	6,600	170,610	150,546
ESR CAYMAN LTD	3,927,400	10,063,117	12,856,515
ESSA BANCORP INC	8,400	110,544	134,400
ESSENT GROUP LTD	347,202	13,202,905	16,488,623
ESSENTIAL PROPERTIES REALTY TRUST INC	316,518	5,942,044	7,226,106
ESSENTIAL UTILITIES INC	714,078	26,325,449	31,954,990
ESSEX PROPERTY TRUST INC	82,720	19,515,709	22,486,605
ESSILOR INTERNATIONAL SA	294,363	42,051,045	48,037,217
ESSITY AB - CLASS B	5,487	181,213	173,682
ESTABLISHMENT LABS HOLDINGS INC	825	50,466	51,587
ESTEC CORP	1,787	20,217	17,132
ESTEE LAUDER COMPANIES INC - CLASS A	674,335	64,908,599	196,130,335
ESTIA HEALTH LTD	231,546	335,862	379,168
ETERNIT SA	63,000	220,405	209,218
ETERNIT SA - RIGHTS	12,317	0	16,130
ETHAN ALLEN INTERIORS INC	21,900	566,592	604,659
ETON PHARMACEUTICALS INC	9,000	54,630	65,880
ETSY INC	274,903	16,007,848	55,439,688
EURAZEO SE	54,326	3,197,729	4,143,823
EUROBIO SCIENTIFIC	16,108	189,151	380,528
EUROCOMMERCIAL PROPERTIES NV	50,271	710,481	1,110,770
EUROFINS SCIENTIFIC SE	82,509	6,875,347	7,904,255
EURONET WORLDWIDE INC	74,968	7,081,503	10,368,074
EURONEXT NV	271,007	22,711,862	27,360,398
EVANS BANCORP INC	5,000	195,850	169,450
EVELO BIOSCIENCES INC	20,400	251,070	218,280
EVEN CONSTRUTORA E INCORPORADORA SA	435,100	923,904	795,717
EVENTBRITE INC - CLASS A	58,200	735,142	1,289,712
EVERBRIDGE INC	47,833	6,554,090	5,796,403
EVERCORE INC - CLASS A	64,475	5,915,807	8,493,936
EVEREST RE GROUP LTD	77,613	13,437,487	19,233,278
EVERGREEN MARINE CORP	5,377,000	8,201,853	8,574,405
EVERGY INC	223,381	8,420,218	13,297,871
EVERI HOLDINGS INC	74,800	564,405	1,055,428
EVERLIGHT ELECTRONICS COMPANY LTD	420,000	386,285	680,055
EVERQUOTE INC - CLASS A	33,914	1,149,436	1,230,739
EVERSOURCE ENERGY	1,117,935	75,547,609	96,801,992
EVERTEC INC	69,800	1,799,259	2,597,956
EVERTZ TECHNOLOGIES LTD	1,923	27,591	22,246
EVI INDUSTRIES INC	6,400	216,280	184,128
EVO PAYMENTS INC - CLASS A	579,830	14,329,860	15,956,922
EVOFEM BIOSCIENCES INC	51,356	210,255	89,873
EVOLENT HEALTH INC - CLASS A	118,656	1,723,497	2,396,851
EVOLUS INC	14,500	234,734	188,355
EVOLUTION GAMING GROUP AB	815,830	22,744,954	120,367,287
EVOLUTION PETROLEUM CORP	22,500	158,025	76,050
EVONICK INDUSTRIES AG	1,306,978	38,813,968	46,328,512
EVOQUA WATER TECHNOLOGIES CORP	97,500	2,089,707	2,564,250
EVOTEC AG	156,635	3,552,344	5,659,022
EVRAZ PLC	1,876,725	10,593,180	14,966,255
EVS BROADCAST EQUIPMENT SA	8,266	174,870	174,871
EXACT SCIENCES CORP	618,330	53,950,923	81,483,527
EXAGEN INC	4,600	132,055	80,500
EXCO TECHNOLOGIES LTD	5,200	35,887	43,980
EXEDY CORP	48,600	652,320	735,817
EXELIXIS INC	1,140,081	24,393,623	25,754,430
EXELON CORP	1,855,191	56,742,035	81,146,054
EXICURE INC	33,300	89,577	72,594
EXIDE INDUSTRIES LTD	313,766	890,741	787,915
EXLSERVICE HOLDINGS INC	119,588	8,792,906	10,782,054
EXONE COMPANY/THE	12,300	260,177	385,728
EXOR NV	49,918	1,855,833	4,220,621
EXP WORLD HOLDINGS INC	45,000	286,610	2,049,750
EXPEDIA GROUP INC	421,975	57,211,992	72,630,337
EXPEDITORS INTERNATIONAL OF WASHINGTON INC	439,107	24,017,658	47,287,433
EXPERIAN GROUP LTD	377,472	10,254,557	13,004,329
EXPONENT INC	51,922	1,539,097	5,059,799
EXPRESS INC	39,400	733,815	158,388
EXTENDED STAY AMERICA INC	177,600	3,265,067	3,507,600
EXTERRAN CORP	19,700	373,425	66,192
EXTRA SPACE STORAGE INC	152,950	9,768,208	20,273,522
EXTREME NETWORKS INC	99,800	546,823	873,250
EXXARO RESOURCES LTD	268,514	2,359,371	3,161,523
EXXON MOBIL CORP	7,829,084	274,789,534	437,097,760

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EZCORP INC - CLASS A	34,800	437,153	172,956
F.I.B.I. HOLDINGS LTD	2,626	71,114	82,606
F@N COMMUNICATIONS INC	26,700	118,613	99,551
F5 NETWORKS INC	316,696	40,366,277	66,069,120
FABASOFT AG	617	33,756	29,296
FABRINET	33,500	942,339	3,028,065
FACEBOOK INC	5,801,627	643,152,102	1,708,753,200
FACTSET RESEARCH SYSTEMS INC	78,900	12,350,811	24,347,751
FAES FARMA SA	64,284	266,483	276,146
FAGRON NV	406,019	7,275,221	9,033,285
FAIR ISAAC CORP	33,850	7,413,399	16,452,792
FAIRFAX FINANCIAL HOLDINGS LTD	47,124	21,853,724	20,567,188
FAITH INC	8,498	83,979	61,678
FALABELLA SA	69,924	297,316	318,473
FALCON MINERALS CORP	31,600	243,039	141,884
FAMUR SA	202,626	144,328	121,956
FANCL CORP	896,200	26,158,381	30,292,371
FANGDA SPECIAL STEEL TECHNOLOGY COMPANY LTD	4,775,123	5,150,879	6,512,525
FANUC LTD	123,400	23,268,951	29,241,891
FAR EAST HORIZON LTD	1,532,000	1,493,804	1,840,501
FAR EASTERN DEPARTMENT STORES LTD	618,000	388,931	519,819
FARADAY TECHNOLOGY CORP	970,000	1,814,017	1,771,177
FARFETCH LTD - CLASS A	84,407	2,164,466	4,475,259
FARMER BROTHERS COMPANY	10,300	272,636	107,532
FARMERS & MERCHANTS BANCORP INC	9,600	268,800	241,344
FARMERS NATIONAL BANC CORP	20,300	179,858	339,010
FARMLAND PARTNERS INC	17,600	179,106	197,296
FARO TECHNOLOGIES INC	16,000	669,891	1,385,120
FAST ACQUISITION CORP - CLASS A	16,604	212,503	207,882
FASTENAL COMPANY	1,064,200	24,801,394	53,507,976
FASTLY INC - CLASS A	92,200	8,059,902	6,203,216
FATE THERAPEUTICS INC	73,445	1,769,238	6,055,540
FATHOM HOLDINGS INC	4,200	79,873	153,846
FAUJI FERTILIZER COMPANY LTD	521,000	354,242	356,511
FAURECIA SE	18,277	632,181	975,891
FB FINANCIAL CORP	235,640	9,230,254	10,476,554
FBL FINANCIAL GROUP INC - CLASS A	12,000	681,250	671,040
FDC LTD	126,157	564,898	493,317
FDM GROUP HOLDINGS PLC	24,854	300,989	345,654
FEDERAL AGRICULTURAL MORTGAGE CORP - CLASS C	26,500	1,737,667	2,669,080
FEDERAL REALTY INVESTMENT TRUST	102,100	10,304,398	10,358,045
FEDERAL SIGNAL CORP	65,984	1,115,123	2,527,187
FEDERATED HERMES INC - CLASS B	164,180	3,980,664	5,138,834
FEDEX CORP	657,130	72,628,070	186,651,205
FEDNAT HOLDING COMPANY	7,000	146,793	32,410
FENNEC PHARMACEUTICALS INC	11,500	104,880	71,415
FERGUSON PLC	51,095	4,105,367	6,110,574
FERRARI NV	272,264	46,090,505	56,984,388
FERREXPO PLC	757,596	2,114,699	3,915,526
FERRO CORP	115,314	1,724,304	1,944,194
FERRONORDIC AB	9,194	185,388	215,180
FERROTEC HOLDINGS CORP	27,600	593,226	551,750
FIBRA UNO ADMINISTRACION SA	24,507,414	30,711,924	28,615,240
FIBROGEN INC	213,334	9,651,744	7,404,823
FIDELITY D & D BANCORP INC	3,800	215,112	233,700
FIDELITY NATIONAL FINANCIAL INC	316,212	9,439,130	12,857,180
FIDELITY NATIONAL INFORMATION SERVICES INC	1,523,049	179,353,837	214,155,920
FIELDS CORP	31,100	155,587	162,114
FIESTA RESTAURANT GROUP INC	10,900	386,174	137,231
FIFTH THIRD BANCORP	835,345	19,237,089	31,283,670
FILA KOREA LTD	94,453	3,764,123	3,601,190
FINANCIAL INSTITUTIONS INC	66,787	1,532,573	2,022,978
FINNING INTERNATIONAL INC	3,699	80,055	94,061
FINOLEX INDUSTRIES LTD	30,760	266,413	267,574
FINSERV ACQUISITION CORP	537,933	7,591,095	7,046,922
FINTECH GROUP AG	44,486	1,110,795	4,130,467
FINVOLUTION GROUP - ADR	32,279	72,554	226,276
FIREEYE INC	243,900	7,759,733	4,773,123
FIRST AMERICAN FINANCIAL CORP	130,391	5,621,872	7,386,650
FIRST BANCORP INC	9,400	182,314	274,386
FIRST BANCORP NORTH CAROLINA	26,100	630,951	1,135,350
FIRST BANCORP PUERTO RICO	184,500	1,337,036	2,077,470
FIRST BANCSHARES INC/THE	19,400	550,770	710,234
FIRST BANK	10,980	150,536	133,627
FIRST BUSEY CORP	65,264	1,498,763	1,674,022
FIRST BUSINESS FINANCIAL SERVICES INC	8,000	179,862	197,840

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Security Description	Shares	Cost	Fair Value
FIRST CAPITAL INC	3,300	166,815	160,743
FIRST CHOICE BANCORP	7,800	205,159	189,618
FIRST CITIZENS BANCSHARES INC - CLASS A	7,539	3,167,331	6,300,870
FIRST COMMONWEALTH FINANCIAL CORP	87,900	858,912	1,263,123
FIRST COMMUNITY BANCSHARES INC	14,997	291,842	449,760
FIRST COMMUNITY CORP	6,500	99,320	129,675
FIRST FINANCIAL BANCORP	189,772	3,104,409	4,554,528
FIRST FINANCIAL BANKSHARES INC	186,336	4,261,493	8,707,481
FIRST FINANCIAL CORP	11,400	414,246	513,114
FIRST FOUNDATION INC	33,100	423,376	776,526
FIRST GEN CORP	1,159,300	544,903	718,927
FIRST GUARANTY BANCSHARES INC	5,080	109,031	90,983
FIRST HAWAIIAN INC	144,274	3,886,654	3,948,779
FIRST HORIZON CORP	1,138,183	14,433,420	19,246,675
FIRST INDUSTRIAL REALTY TRUST INC	144,800	5,463,310	6,630,392
FIRST INTERNATIONAL BANK OF ISRAEL LTD	41,559	897,282	1,160,641
FIRST INTERNET BANCORP	8,700	252,143	306,501
FIRST INTERSTATE BANCSYSTEM INC	70,791	2,464,440	3,259,218
FIRST JUKEN COMPANY LTD	3,400	39,857	42,923
FIRST MERCHANTS CORP	675,900	24,185,661	31,429,350
FIRST MID BANCSHARES INC	13,200	407,888	579,876
FIRST MIDWEST BANCORP INC	104,500	2,062,355	2,289,595
FIRST NORTHWEST BANCORP	5,800	73,370	96,396
FIRST OF LONG ISLAND CORP/THE	21,050	409,270	447,312
FIRST REPUBLIC BANK	189,900	14,036,033	31,665,825
FIRST SAVINGS FINANCIAL GROUP INC	2,200	95,766	147,708
FIRST SOLAR INC	176,067	9,033,578	15,370,649
FIRST UNITED CORP	6,600	96,360	116,292
FIRST WESTERN FINANCIAL INC	6,700	95,140	167,567
FIRSTCASH INC	398,575	15,433,272	26,174,420
FIRSTENERGY CORP	530,400	19,105,240	18,399,576
FIRSTSERVICE CORP	22,793	2,694,394	3,377,695
FISERV INC	1,372,621	121,916,400	163,396,804
FISHER & PAYKEL HEALTHCARE CORP LTD	942,439	19,584,452	21,183,958
FISKARS OYJ ABP	1,135	15,471	21,157
FIVE BELOW INC	76,519	9,318,739	14,599,060
FIVE PRIME THERAPEUTICS INC	29,500	660,472	1,111,265
FIVE STAR SENIOR LIVING INC	92,900	710,092	568,548
FIVE9 INC	96,099	9,944,612	15,023,157
FLAGSTAR BANCORP INC	75,100	2,390,984	3,387,010
FLEETCOR TECHNOLOGIES INC	102,478	17,477,984	27,528,665
FLETCHER BUILDING LTD	512,381	1,711,798	2,518,960
FLEX LTD	1,570,012	16,465,247	28,746,920
FLEXION THERAPEUTICS INC	174,917	2,578,058	1,565,507
FLIR SYSTEMS INC	177,800	6,612,358	10,040,366
FLOOR & DECOR HOLDINGS INC - CLASS A	507,030	28,336,684	48,411,224
FLOWERS FOODS INC	222,800	3,545,683	5,302,640
FLOWSERVE CORP	144,300	6,963,590	5,600,283
FLUENT INC	32,729	197,203	134,189
FLUIDIGM CORP	51,700	640,545	233,684
FLUIDRA SA	94,741	1,986,325	2,711,351
FLUOR CORP	123,200	1,390,631	2,844,688
FLUSHING FINANCIAL CORP	26,100	509,955	554,103
FLUTTER ENTERTAINMENT PLC	217,703	36,843,757	46,571,567
FMC CORP	187,050	10,441,599	20,689,600
FNB CORP	398,159	5,077,563	5,056,619
FNCB BANCORP INC	7,490	58,751	56,475
FOCALTECH SYSTEMS COMPANY LTD	385,171	573,162	2,443,345
FOCUS FINANCIAL PARTNERS INC - CLASS A	33,600	1,349,581	1,398,432
FOCUS MEDIA INFORMATION TECHNOLOGY COMPANY LTD	1,162,440	1,635,309	1,645,682
FOCUSRITE PLC	2,121	29,212	32,043
FOGHORN THERAPEUTICS INC	4,100	93,419	54,038
FOMENTO ECONOMICO MEXICANO SAB DE CV	223,084	13,547,558	16,804,918
FONAR CORP	5,800	122,554	104,922
FOOT LOCKER INC	136,741	4,402,364	7,691,681
FORBO HOLDINGS AG	149	206,689	270,722
FORD MOTOR COMPANY	4,369,360	29,381,935	53,524,660
FORD OTOMOTIV SANAYI AS	116,980	2,373,117	2,732,184
FORESTAR GROUP INC	15,126	278,320	352,133
FORFARMERS NV	11,367	70,402	78,555
FORMA THERAPEUTICS HOLDINGS INC	23,500	935,042	658,470
FORMFACTOR INC	1,123,855	15,819,043	50,697,099
FORMOSA CHEMICALS & FIBRE CORP	228,000	706,052	699,989
FORRESTER RESEARCH INC	10,000	329,761	424,800
FORTERRA INC	25,700	280,584	597,525
FORTESCUE METALS GROUP LTD	2,489,492	14,480,639	37,903,471

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FORTINET INC	282,122	15,066,282	52,028,939
FORTIVE CORP	705,305	41,348,888	49,822,745
FORTRESS BIOTECH INC	53,000	138,860	187,090
FORTUNE BRANDS HOME & SECURITY INC	146,855	4,234,570	14,071,646
FORWARD AIR CORP	24,700	1,103,471	2,193,607
FOSCHINI LTD	42,372	306,237	352,348
FOSSIL GROUP INC	41,800	1,042,345	518,320
FOSTER ELECTRIC COMPANY LTD	36,300	437,699	429,030
FOUR CORNERS PROPERTY TRUST INC	77,780	1,722,842	2,131,172
FOX CORP - CLASS A	382,232	13,011,258	13,802,398
FOX CORP - CLASS B	179,100	6,064,362	6,255,963
FOX FACTORY HOLDING CORP	43,555	2,157,053	5,534,098
FRANCHISE GROUP INC	21,000	510,970	758,310
FRANKLIN COVEY COMPANY	13,300	269,612	376,257
FRANKLIN ELECTRIC COMPANY INC	510,635	14,606,719	40,309,527
FRANKLIN FINANCIAL SERVICES CORP	4,300	163,959	134,074
FRANKLIN RESOURCES INC	1,121,900	33,652,565	33,208,240
FRANKLIN STREET PROPERTIES CORP	85,600	1,006,393	466,520
FRANK'S INTERNATIONAL NV	123,500	475,288	438,425
FRASERS GROUP PLC	77,877	465,466	495,115
FREEBIT COMPANY LTD	6,500	59,017	58,882
FREEPORT-MCMORAN INC	2,208,500	34,057,360	72,725,905
FREQUENCY THERAPEUTICS INC	33,700	702,326	320,150
FRESENIUS MEDICAL CARE HOLDINGS INC	488,716	41,730,853	36,025,610
FRESENIUS SE & COMPANY KGAA	267,216	11,105,775	11,927,960
FRESH DEL MONTE PRODUCE INC	27,500	1,063,606	787,325
FRESHPET INC	112,379	11,949,254	17,846,909
FRONTDOOR INC	364,339	13,792,136	19,583,221
FRONTIER DEVELOPMENTS PLC	3,178	128,131	119,263
FRONTKEN CORP BERHAD	190,000	242,889	232,775
FRONTLINE LTD	92,600	649,126	662,090
FRP HOLDINGS INC	14,666	524,327	721,861
FS BANCORP INC	3,600	203,377	241,920
F-SECURE OYJ	10,802	35,389	51,290
F-TECH INC	8,900	55,710	60,488
FTI CONSULTING INC	41,200	4,654,257	5,772,532
FU SHOU YUAN INTERNATIONAL GROUP LTD	2,177,000	2,073,024	2,231,758
FUBON FINANCIAL HOLDING COMPANY LTD	4,406,000	6,575,505	8,770,925
FUCHS PETROLUB AG	89,809	3,797,311	4,310,765
FUDO TETRA CORP	4,200	73,660	73,205
FUELCELL ENERGY INC	269,600	1,352,692	3,884,936
FUFENG GROUP LTD	1,107,000	473,299	398,691
FUJI CORP	4,800	120,816	123,149
FUJI CORP LTD	5,700	38,375	38,224
FUJI HEAVY INDUSTRIES LTD	640,100	14,945,801	12,767,243
FUJI SEAL INTERNATIONAL INC	343,141	9,453,874	7,682,632
FUJIFILM HOLDINGS CORP	930,500	37,752,531	55,333,172
FUJIKURA LTD	18,100	86,814	88,944
FUJITSU LTD	467,800	30,963,315	67,735,747
FUKUI COMPUTER HOLDINGS INC	28,400	555,949	1,019,059
FULCRUM THERAPEUTICS INC	12,267	176,711	144,505
FULGENT GENETICS INC	12,300	312,592	1,188,426
FULL SPEED INC	20,900	180,291	86,248
FULLCAST HOLDINGS COMPANY LTD	26,400	502,987	477,350
FULLSHARE HOLDINGS LTD	3,067,500	66,173	65,892
FULTON FINANCIAL CORP	390,173	6,200,499	6,644,646
FUNKO INC - CLASS A	23,100	380,718	454,608
FURUNO ELECTRIC COMPANY LTD	37,700	369,630	372,906
FURUSATO INDUSTRIES LTD	1,100	14,874	13,598
FURYU CORP	43,100	393,208	419,689
FUTABA INDUSTRIAL COMPANY LTD	14,000	67,295	75,131
FUTURE CORP	17,500	283,726	316,742
FUTUREFUEL CORP	21,200	293,665	308,036
FVCBANKCORP INC	7,800	150,804	135,096
G SHANK ENTERPRISE COMPANY LTD	50,000	45,034	57,477
G1 THERAPEUTICS INC	32,600	1,150,108	784,356
GAIA INC	68,400	987,866	813,276
GAJAH TUNGGAL TBK PT	423,800	27,083	25,676
GAKKEN HOLDINGS COMPANY LTD	16,900	233,160	223,141
GAKUJO COMPANY LTD	3,000	62,866	42,760
GALAPAGOS NV	159,438	13,555,380	12,390,060
GALAXY ENTERTAINMENT GROUP LTD	260,800	1,986,487	2,348,205
GALECTIN THERAPEUTICS INC	24,300	101,088	52,731
GALERA THERAPEUTICS INC	2,197	25,797	19,378
GALP ENERGIA SGPS SA	436,564	4,952,597	5,089,889
GAMCO INVESTORS INC - CLASS A	28,900	602,342	536,095

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GAMES WORKSHOP GROUP PLC	82,635	7,565,469	11,361,247
GAMESA CORPORACION TECNOLOGICA SA	114,399	2,469,403	4,436,954
GAMESTOP CORP - CLASS A	50,800	595,260	9,642,856
GAMING & LEISURE PROPERTIES INC	233,434	7,865,796	9,904,605
GAMMA COMMUNICATIONS PLC	1,779	25,905	40,254
GAN LTD	28,400	581,753	516,880
GANNETT COMPANY INC	105,183	1,275,157	565,885
GAP INC/THE	241,000	7,583,454	7,176,980
GARMIN LTD	402,891	26,104,471	53,121,178
GARTNER INC	498,380	51,409,320	90,979,269
GATES INDUSTRIAL CORP PLC	715,120	8,483,887	11,434,769
GATOS SILVER INC	21,300	238,847	212,361
GATX CORP	293,140	14,619,629	27,185,804
GAYATRI PROJECTS LTD	11,292	6,775	4,386
GAZTRANSPORT ET TECHNIGAZ SA	32,122	2,286,091	2,567,203
GCP APPLIED TECHNOLOGIES INC	41,800	1,051,016	1,025,772
GEBERIT AG	28,487	14,292,078	18,209,403
GEM DIAMONDS LTD	36,864	61,102	33,975
GEMDALE CORP	106,000	184,536	194,212
GEMDALE PROPERTIES & INVESTMENT CORP LTD	8,454,000	1,459,044	1,283,142
GENASYS INC	21,500	112,015	143,835
GENCO SHIPPING & TRADING LTD	12,000	145,352	120,960
GENCOR INDUSTRIES INC	7,450	92,223	99,904
GENERAC HOLDINGS INC	90,162	10,069,224	29,523,547
GENERAL DYNAMICS CORP	895,621	97,494,846	162,608,949
GENERAL ELECTRIC COMPANY	26,051,996	360,221,896	342,062,707
GENERAL FINANCE CORP	5,036	62,245	61,187
GENERAL INTERFACE SOLUTION HOLDING LTD	59,000	259,526	259,507
GENERAL MILLS INC	1,369,720	47,834,094	83,991,230
GENERAL MOTORS COMPANY	3,137,071	107,333,476	180,256,100
GENERALPLUS TECHNOLOGY INC	198,000	310,494	399,706
GENERATION BIO COMPANY	22,200	652,955	631,812
GENESCO INC	13,100	650,166	622,250
GENIE ENERGY LTD - CLASS B	11,300	120,458	71,642
GENMAB A/S	166,146	18,282,808	54,796,056
GENMARK DIAGNOSTICS INC	62,000	684,475	1,481,800
GENPACT LTD	826,619	25,234,961	35,395,826
GENPREX INC	15,300	48,042	65,943
GENTEX CORP	523,980	10,062,802	18,690,367
GENTHERM INC	47,109	2,375,808	3,491,248
GENTING BERHAD	22,862,300	37,625,953	27,733,599
GENUINE PARTS COMPANY	238,300	21,097,993	27,545,097
GENUS PLC	230,837	10,155,488	15,472,041
GENWORTH FINANCIAL INC - CLASS A	569,500	2,035,851	1,890,740
GEO ENERGY RESOURCES LTD	436,800	62,193	55,266
GEORG FISCHER AG	161	204,835	216,058
GERDAU SA	334,262	1,556,572	1,790,076
GERMAN AMERICAN BANCORP INC	22,250	483,439	1,028,395
GERON CORP	215,600	543,238	340,648
GERRESHEIMER AG	27,869	2,188,166	2,774,301
GETINGE AB - B SHARES	290,338	6,090,245	8,077,621
GETTY REALTY CORP	29,596	682,008	838,159
GF SECURITIES COMPANY LTD - H SHARES	1,321,400	1,924,380	2,026,007
GFT TECHNOLOGIES SE	18,795	227,252	349,460
GHCL LTD	13,202	38,344	41,440
GIANT MANUFACTURING COMPANY LTD	38,000	388,379	458,136
GIBRALTER INDUSTRIES INC	63,790	2,451,974	5,837,423
GIGABYTE TECHNOLOGY COMPANY LTD	2,462,000	5,805,988	8,611,348
G-III APPAREL GROUP LTD	57,252	1,462,022	1,725,575
GIKEN LTD	36,501	1,406,209	1,648,326
GILDAN ACTIVEWEAR INC	5,004	135,757	153,124
GILEAD SCIENCES INC	2,581,138	75,760,766	166,818,949
GLACIER BANCORP INC	105,117	3,177,967	6,000,078
GLADSTONE COMMERCIAL CORP	26,900	487,786	526,164
GLADSTONE LAND CORP	17,600	235,808	322,080
GLATFELTER CORP	39,100	776,161	670,565
GLAUKOS CORP	1,039,730	58,579,261	87,264,539
GLAXOSMITHKLINE PLC	6,795,544	142,918,098	120,760,460
GLENCORE INTERNATIONAL PLC	5,797,839	17,557,322	22,737,949
GLOBAL BLOOD THERAPEUTICS INC	64,800	4,150,526	2,640,600
GLOBAL FASHION GROUP SA	211,112	1,988,248	2,776,462
GLOBAL MEDICAL REIT INC	80,560	964,876	1,056,142
GLOBAL MIXED MODE TECHNOLOGY INC	199,000	838,083	1,447,184
GLOBAL NET LEASE INC	80,933	1,804,410	1,461,650
GLOBAL PAYMENTS INC	557,992	88,643,956	112,480,027
GLOBAL WATER RESOURCES INC	12,699	166,411	207,121

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Security Description	Shares	Cost	Fair Value
GLOBALWAFERS COMPANY LTD	559,000	7,454,739	14,693,513
GLOBANT SA	43,813	5,889,086	9,096,017
GLOBE LIFE INC	456,865	34,231,353	44,146,865
GLOBE TELECOM INC	24,015	928,331	930,172
GLOBERIDE INC	5,100	205,562	197,308
GLOBUS MEDICAL INC - A SHARES	100,814	4,585,771	6,217,199
GLORY LTD	16,300	367,781	351,077
GLP J-REIT	5	5,946	8,226
GLU MOBILE INC	126,500	931,119	1,578,720
GLYCOMMETICS INC	28,900	426,853	86,989
GMS INC	40,244	1,154,092	1,680,187
GN STORE NORD A/S	290,009	15,271,838	22,887,427
GO-AHEAD GROUP PLC/THE	70,530	1,598,504	1,322,446
GODADDY INC - CLASS A	514,419	34,156,273	39,929,203
GOGO INC	494,633	4,702,457	4,778,155
GOHEALTH INC - CLASS A	43,600	586,343	509,684
GOLAR LNG LTD	82,500	1,279,523	843,975
GOLD RESOURCE CORP	51,200	163,061	135,168
GOLDCREST COMPANY LTD	23,103	416,724	354,594
GOLDEN ENTERTAINMENT INC	531,131	7,481,978	13,416,369
GOLDEN NUGGET ONLINE GAMING INC	15,213	266,924	205,375
GOLDMAN SACHS GROUP INC/THE	880,545	127,354,720	287,938,215
GOLDTEK TECHNOLOGY COMPANY LTD	11,068	72,012	43,639
GOODBABY INTERNATIONAL HOLDINGS LTD	146,000	28,928	26,855
GOODMAN GROUP	2,283,348	18,876,857	31,512,710
GOODRICH PETROLEUM CORP	9,700	125,033	91,762
GOODYEAR TIRE & RUBBER COMPANY/THE	203,500	1,691,910	3,575,495
GOOSEHEAD INSURANCE INC - CLASS A	24,934	963,925	2,672,426
GOPRO INC - CLASS A	813,541	9,459,894	9,469,617
GORMAN-RUPP COMPANY/THE	15,900	454,726	526,449
GOSSAMER BIO INC	46,300	845,183	428,275
GP STRATEGIES CORP	7,608	129,621	132,760
GPC PARTICIPACOES SA	13,800	53,260	51,356
GRACO INC	531,545	18,919,302	38,069,253
GRAFTECH INTERNATIONAL LTD	3,329,703	25,962,302	40,722,268
GRAFTON GROUP PLC	255,597	2,181,720	3,611,107
GRAHAM CORP	7,200	159,461	102,528
GRAHAM HOLDINGS COMPANY - CLASS B	5,084	2,676,233	2,859,445
GRAND CANYON EDUCATION INC	58,825	6,552,633	6,300,157
GRAND PACIFIC PETROCHEMICAL CORP	970,000	641,780	934,882
GRANDY HOUSE CORP	6,600	29,037	28,849
GRANGE RESOURCES LTD	103,019	22,829	37,663
GRANITE CONSTRUCTION INC	42,176	1,664,355	1,697,584
GRANITE POINT MORTGAGE TRUST INC	48,744	876,015	583,466
GRAPHIC PACKAGING HOLDING COMPANY	254,200	3,693,509	4,616,272
GRAVITY COMPANY LTD - SPONSORED ADR	3,055	385,476	351,325
GRAY TELEVISION INC	1,155,861	17,432,258	21,267,842
GRAYBUG VISION INC	5,851	166,932	32,473
GREAT AJAX CORP	15,318	199,805	166,966
GREAT LAKES DREDGE & DOCK CORP	54,500	349,577	794,610
GREAT RICH TECHNOLOGIES LTD	18,349	34,348	15,419
GREAT SOUTHERN BANCORP INC	10,000	444,855	566,700
GREAT WALL MOTOR COMPANY LTD - H SHARES	389,000	511,495	1,078,269
GREAT WESTERN BANCORP INC	79,502	2,018,146	2,408,116
GREATEK ELECTRONICS INC	417,000	914,599	1,037,641
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	3,561,700	29,749,939	34,068,435
GREE INC	346,700	1,827,527	1,753,894
GREEN BRICK PARTNERS INC	90,800	1,548,874	2,059,344
GREEN DOT CORP - CLASS A	56,388	1,823,472	2,582,007
GREEN PLAINS INC	31,300	527,816	847,291
GREEN THUMB INDUSTRIES INC	126,400	4,312,489	3,750,214
GREENBRIER COMPANIES INC	28,900	1,520,866	1,364,658
GREENCORE GROUP PLC	1,968,579	4,472,249	4,269,628
GREENE COUNTY BANCORP INC	2,892	46,301	72,329
GREENHILL & COMPANY INC	10,400	449,947	171,392
GREENLAND HOLDINGS CORP LTD	7,844,225	6,606,129	6,689,431
GREENLAND HONG KONG HOLDINGS LTD	63,107	20,360	22,809
GREENLANE HOLDINGS INC - CLASS A	10,100	96,960	53,580
GREENLIGHT CAPITAL RE LTD - CLASS A	22,700	646,433	197,490
GREENSKY INC - CLASS A	47,100	249,285	291,549
GREGGS PLC	203,797	4,566,518	6,309,651
GREIF INC - CLASS A	54,800	2,008,111	3,123,600
GREIF INC - CLASS B	6,300	343,071	360,612
GRID DYNAMICS HOLDINGS INC	22,000	197,210	350,460
GRIFFON CORP	90,525	1,904,234	2,459,564
GRIFOLS SA	61,274	1,748,753	1,608,102

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GRIFOLS SA - ADR	129,140	2,400,278	2,232,831
GRIFOLS SA - PREFERRED	234,869	4,591,645	3,974,998
GRINDWELL NORTON LTD	2,132	25,996	27,766
GRITSTONE BIO INC	24,400	310,790	230,092
GROCERY OUTLET HOLDING CORP	206,206	7,555,689	7,606,939
GROUP 1 AUTOMOTIVE INC	60,238	3,880,716	9,504,954
GROUPON INC	21,720	1,494,828	1,097,837
GROWGENERATION CORP	33,000	361,894	1,639,770
GROWTHPOINT PROPERTIES AUSTRALIA LTD	36,333	92,610	96,025
GRUBHUB INC	107,900	10,749,667	6,474,000
GRUPA AZOTY SA	43,496	321,697	332,338
GRUPA KETY SA	201	26,374	28,525
GRUPO ENERGIA BOGOTA SA ESP	1,400,000	986,949	1,024,762
GRUPO FINANCIERO BANORTE SAB DE CV	233,200	1,263,896	1,312,202
GRUPO FINANCIERO INBURSA SAB DE CV	393,689	370,427	357,313
GRUPO MEXICO SAB DE CV - SERIES B	1,083,400	3,762,413	5,690,094
GRUPPO MUTUIONLINE SPA	2,393	86,886	126,422
GSI TECHNOLOGY INC	11,185	98,965	74,828
GTT COMMUNICATIONS INC	19,200	350,032	35,136
GTY TECHNOLOGY HOLDINGS INC	30,900	216,469	197,451
GUANGDONG BAOLIHUA NEW ENERGY STOCK COMPANY LTD	732,700	799,513	776,852
GUANGDONG INVESTMENT LTD	3,894,032	5,989,410	6,341,085
GUANGDONG KINLONG HARDWARE PRODUCTS COMPANY LTD	39,200	740,991	991,691
GUANGZHOU SHANGPIN HOME COLLECTION COMPANY LTD	91,300	1,094,466	1,022,337
GUARANTY BANCSHARES INC	7,370	219,773	270,847
GUARDANT HEALTH INC	168,844	13,015,924	25,774,037
GUESS? INC	35,000	711,142	822,500
GUIDEWIRE SOFTWARE INC	885,026	56,328,987	89,945,192
GULF KEYSTONE PETROLEUM LTD	539,900	1,498,704	1,330,391
GULF OIL LUBRICANTS INDIA LTD	3,783	37,978	37,368
GUNGHO ONLINE ENTERTAINMENT INC	108,200	2,301,486	2,140,500
GUNZE LTD	1,600	107,305	60,163
GURUNAVI INC	90,600	767,860	505,884
GVC HOLDINGS PLC	208,136	2,482,650	4,359,168
GWG HOLDINGS INC	2,301	16,452	16,084
H&E EQUIPMENT SERVICES INC	89,564	2,120,356	3,403,432
H&R BLOCK INC	842,467	16,982,432	18,365,781
H&R REAL ESTATE INVESTMENT TRUST	187,900	1,453,138	2,131,880
H. LUNDBECK A/S	402,938	15,369,430	13,798,571
H.B. FULLER COMPANY	64,853	2,582,378	4,079,902
H.S. INDUSTRIES COMPANY LTD	105,664	713,965	726,367
H+H INTERNATIONAL A/S - B SHARES	8,366	135,764	216,026
HAAD THIP PUBLIC COMPANY LTD	300	252	379
HACI OMER SABANCI HOLDING AS	1,052,116	1,597,781	1,093,273
HACKETT GROUP INC	152,393	1,929,578	2,497,721
HAEMONETICS CORP	69,064	6,247,257	7,666,795
HAGIHARA INDUSTRIES INC	2,100	24,553	27,709
HAIN CELESTIAL GROUP INC/THE	96,100	4,095,125	4,189,960
HAITIAN INTERNATIONAL HOLDINGS LTD	110,000	280,211	438,616
HAITONG SECURITIES COMPANY LTD - H SHARES	216,000	199,304	199,762
HALFORDS GROUP PLC	74,657	280,161	391,416
HALLIBURTON COMPANY	2,382,105	55,957,223	51,119,973
HALMA PLC	342,979	5,127,971	11,233,961
HALOZYME THERAPEUTICS INC	1,678,138	35,919,326	69,961,573
HAMAMATSU PHOTONICS KK	1,324,706	40,513,213	78,403,414
HAMBURGER HAFEN UND LOGISTIK AG	1,435	34,392	31,842
HAMILTON BEACH BRANDS HOLDING COMPANY - CLASS A	7,800	184,947	141,414
HAMILTON LANE INC - CLASS A	29,600	1,424,356	2,621,376
HANA FINANCIAL GROUP INC	887,294	28,409,950	33,555,276
HANCOCK WHITNEY CORP	77,532	2,650,456	3,257,119
HANDSOME COMPANY LTD	28,472	820,142	1,021,394
HANESBRANDS INC	368,300	11,229,775	7,244,461
HANGCHA GROUP COMPANY LTD	636,463	1,187,698	2,272,042
HANGER INC	112,852	1,961,574	2,575,283
HANIL CEMENT COMPANY LTD	2,529	24,979	28,491
HANKOOK TIRE & TECHNOLOGY COMPANY LTD	33,506	1,372,521	1,452,149
HANMI FINANCIAL CORP	76,200	1,631,861	1,503,426
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	75,200	2,127,194	4,218,720
HANNOVER RUECK SE	29,600	2,984,133	5,420,108
HANOVER INSURANCE GROUP INC	76,505	7,847,759	9,904,337
HANSEN TECHNOLOGIES LTD	75,473	215,585	312,138
HANWA COMPANY LTD	6,000	153,971	184,344
HANWHA SYSTEMS COMPANY LTD	38,289	435,923	747,680
HANYANG SECURITIES COMPANY LTD	6,755	63,099	67,446
HAPAG-LLOYD AG	186	29,206	28,943
HAPPINET CORP	7,100	96,857	98,629

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HARBORONE BANCORP INC	44,515	444,341	599,617
HARDWOODS DISTRIBUTION INC	555	6,555	13,976
HARGREAVES LANSDOWN PLC	2,022,166	28,244,904	43,007,579
HARLEY-DAVIDSON INC	199,000	9,870,355	7,979,900
HARMONIC DRIVE SYSTEM INC	347,500	17,367,944	23,523,077
HARMONIC INC	77,600	485,226	608,384
HARMONY BIOSCIENCES HOLDINGS INC	6,400	236,776	211,456
HARPOON THERAPEUTICS INC	10,519	168,363	220,057
HARROW HEALTH INC	11,800	60,062	79,650
HARSCO CORP	902,917	13,587,585	15,485,027
HARTALEGA HOLDINGS BERHAD	1,250,400	3,247,489	2,692,891
HARTFORD FINANCIAL SERVICES GROUP INC/THE	412,115	20,565,986	27,525,161
HARVARD BIOSCIENCE INC	92,732	307,358	506,317
HARVEY NORMAN HOLDINGS LTD	1,379,852	4,141,645	6,022,025
HASBRO INC	161,300	13,546,495	15,504,156
HASEKO CORP	162,200	1,945,596	2,273,736
HAVELLS INDIA LTD	152,824	2,306,417	2,195,570
HAVERTY FURNITURE COMPANIES INC	61,000	1,658,940	2,268,590
HAWAIIAN ELECTRIC INDUSTRIES INC	105,400	2,793,436	4,682,922
HAWAIIAN HOLDINGS INC	42,138	1,541,992	1,123,820
HAWKINS INC	17,600	352,991	589,952
HAWTHORN BANCSHARES INC	6,032	155,498	128,421
HAYNES INTERNATIONAL INC	12,500	561,344	370,875
HAYS PLC	761,509	1,354,604	1,570,728
HBIS RESOURCES COMPANY LTD	994,400	3,894,711	3,522,497
HBT FINANCIAL INC	8,200	155,105	140,384
HC2 HOLDINGS INC	40,000	130,800	157,600
HCA HEALTHCARE INC	1,102,288	100,076,716	207,604,922
HCI GROUP INC	5,800	273,517	445,556
HCL TECHNOLOGIES LTD	1,527,720	17,377,050	20,532,582
HDC HOLDINGS COMPANY LTD	11,334	107,470	112,664
HDC I-CONTROLS COMPANY LTD	3,527	32,732	31,632
HDFC BANK LTD	3,894,591	51,950,994	79,563,090
HDFC BANK LTD - ADR	365,566	24,088,694	28,400,823
HEADLAM GROUP PLC	5,833	38,739	36,456
HEALIUS LTD	28,079	82,123	87,256
HEALTH CATALYST INC	30,100	888,528	1,407,777
HEALTHCARE REALTY TRUST INC	121,100	3,185,167	3,671,752
HEALTHCARE SERVICES GROUP INC	248,397	7,588,866	6,962,568
HEALTHCARE TRUST OF AMERICA INC	207,800	5,787,549	5,731,124
HEALTH EQUITY INC	94,994	5,294,896	6,459,592
HEALTHPEAK PROPERTIES INC	672,200	21,627,641	21,335,628
HEALTHSTREAM INC	63,835	1,743,787	1,426,074
HEARTLAND EXPRESS INC	54,500	1,041,204	1,067,110
HEARTLAND FINANCIAL USA INC	336,057	17,970,979	16,890,225
HECLA MINING COMPANY	452,894	1,499,980	2,576,967
HEICO CORP	84,166	5,963,281	10,588,083
HEICO CORP - CLASS A	114,100	5,317,235	12,961,760
HEIDELBERGCEMENT AG	600,732	40,636,534	54,689,883
HEIDRICK & STRUGGLES INTERNATIONAL INC	16,900	466,581	603,668
HEIJMANS NV	79,587	949,895	1,326,377
HEINEKEN NV	52,000	5,467,448	5,354,949
HEIWA REAL ESTATE REIT INC	34	38,953	47,815
HELEN OF TROY LTD	21,700	1,767,251	4,571,322
HELIOS TECHNOLOGIES INC	417,440	12,760,282	30,418,853
HELIX ENERGY SOLUTIONS GROUP INC	126,300	1,599,188	637,815
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	119,492	1,650,856	1,921,205
HELLOFRESH SE	220,514	10,380,347	16,483,219
HELMERICH & PAYNE INC	284,954	11,209,970	7,682,360
HEMISPHERE MEDIA GROUP INC	13,038	166,694	151,893
HENGAN INTERNATIONAL GROUP COMPANY LTD	1,095,500	8,091,287	7,200,516
HENRY SCHEIN INC	1,323,961	78,557,922	91,671,060
HERA SPA	1,020,216	3,579,921	3,918,528
HERBALIFE NUTRITION LTD	90,100	2,551,716	3,996,836
HERC HOLDINGS INC	32,829	1,473,183	3,326,563
HERCULES CAPITAL INC	82,693	1,053,290	1,325,569
HERITAGE COMMERCE CORP	49,200	577,964	601,224
HERITAGE FINANCIAL CORP	34,226	765,432	966,542
HERITAGE INSURANCE HOLDINGS INC	79,246	1,259,898	878,046
HERITAGE-CRYSTAL CLEAN INC	14,500	225,921	393,385
HERMAN MILLER INC	86,238	2,776,221	3,548,694
HERMES INTERNATIONAL SA	16,776	8,625,434	18,612,690
HERO HONDA MOTORS LTD	33,847	1,373,675	1,348,811
HERON THERAPEUTICS INC	251,831	5,907,284	4,082,181
HERSHA HOSPITALITY TRUST	24,300	161,995	256,365
HERSHEY COMPANY/THE	242,937	24,520,634	38,422,916

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Security Description	Shares	Cost	Fair Value
HESKA CORP	6,700	347,064	1,128,682
HESS CORP	439,200	25,661,358	31,077,792
HEWLETT PACKARD ENTERPRISE COMPANY	1,508,774	21,604,946	23,748,103
HEXAGON AB - SERIES B	105,463	5,504,208	9,747,369
HEXAGON COMPOSITES ASA	415,800	3,265,730	2,308,823
HEXCEL CORP	597,176	14,432,451	33,441,856
HF FOODS GROUP INC	23,100	331,486	166,782
HIBBETT INC	15,200	531,779	1,047,128
HIBIYA ENGINEERING LTD	1,700	28,790	29,877
HIGHWOODS PROPERTIES INC	114,300	5,721,606	4,908,042
HIKMA PHARMACEUTICALS PLC	56,359	1,803,596	1,769,784
HIL LTD	2,130	85,966	88,820
HILL & SMITH HOLDINGS PLC	70,977	1,365,832	1,441,485
HILLENBRAND INC	314,914	8,981,562	15,024,547
HILL-ROM HOLDINGS INC	116,890	7,543,955	12,914,007
HILLTOP HOLDINGS INC	58,300	1,303,504	1,989,779
HILONG HOLDING LTD	152,000	16,316	5,279
HILTON GRAND VACATIONS INC	443,188	14,556,263	16,615,118
HILTON WORLDWIDE HOLDINGS INC	662,005	44,897,714	80,049,645
HINDALCO INDUSTRIES LTD	212,295	475,779	949,050
HINGHAM INSTITUTION FOR SAVINGS	1,600	196,351	454,016
HIOKI E.E. CORP	9,000	348,998	349,819
HISCOX LTD	552,149	8,885,191	6,554,527
HISENSE KELON ELECTRICAL HOLDINGS COMPANY LTD	177,578	285,405	296,936
HITACHI LTD	1,031,700	35,140,933	46,720,605
HITACHI ZOSEN CORP	28,100	103,183	227,597
HITO COMMUNICATIONS HOLDINGS INC	1,600	29,500	30,407
HIWIN TECHNOLOGIES CORP	116,100	1,549,572	1,637,762
HKC (HOLDINGS) LTD	142,351	133,471	139,157
HKR INTERNATIONAL LTD	75,200	29,874	31,243
HKT TRUST & HKT LTD	116,000	176,742	165,321
HMS HOLDINGS CORP	92,215	1,851,617	3,409,650
HNI CORP	41,900	1,863,177	1,657,564
HOCHIKI CORP	14,000	226,003	173,448
HOKUETSU KISHU PAPER COMPANY LTD	15,100	58,359	70,786
HOKUTO CORP	1,700	29,032	32,108
HOLCIM LTD	124,932	6,267,680	7,372,601
HOLCIM PHILLIPPINES INC	193,300	28,246	22,700
HOLLYFRONTIER CORP	140,942	5,206,848	5,042,905
HOLOGIC INC	433,819	14,915,285	32,267,457
HOLTEK SEMICONDUCTOR INC	259,000	643,807	847,811
HOME BANCORP INC	6,600	221,288	237,930
HOME BANCSHARES INC	139,334	2,136,892	3,768,985
HOME DEPOT INC/THE	2,237,193	134,408,103	682,903,163
HOME POINT CAPITAL INC	6,200	60,172	57,660
HOMESERVE PLC	1,643,047	19,296,479	27,225,613
HOMESTREET INC	19,000	459,804	837,330
HOMETRUST BANCSHARES INC	14,400	226,763	350,640
HOMOLOGY MEDICINES INC	24,300	475,671	228,663
HON HAI PRECISION INDUSTRY COMPANY LTD	13,536,900	37,626,403	58,829,271
HONDA MOTOR COMPANY LTD	3,896,000	119,164,711	117,021,032
HONEYWELL INTERNATIONAL INC	1,456,377	78,189,508	316,135,755
HONG KONG EXCHANGES & CLEARING LTD	263,000	8,856,359	15,473,275
HONG KONG TELEVISION NETWORK LTD	1,033,000	1,749,960	1,567,879
HONG LEONG BANK BERHAD	80,400	351,338	362,590
HONG LEONG FINANCIAL GROUP BERHAD	2,300	9,663	9,663
HOOKER FURNITURE CORP	10,400	289,031	379,184
HOOKIPA PHARMA INC	10,700	99,893	143,915
HOPE BANCORP INC	252,429	2,867,992	3,801,581
HORACE MANN EDUCATORS CORP	671,827	24,600,737	29,029,645
HORIBA LTD	133,153	6,799,140	8,410,932
HORIZON BANCORP INC	36,250	479,068	673,525
HORIZON THERAPEUTICS PLC	260,709	8,063,828	23,995,656
HORMEL FOODS CORP	1,013,122	42,707,970	48,406,969
HORNBAACH BAUMARKT AG	3,279	81,970	138,159
HORNBAACH HOLDING AG & COMPANY KGAA	19,591	1,801,599	1,915,705
HOSHIZAKI ELECTRIC CORP LTD	17,000	1,561,479	1,520,000
HOSIDEN CORP	11,300	97,498	118,215
HOSOKAWA MICRON CORP	1,500	78,806	91,086
HOST HOTELS & RESORTS INC	901,084	17,570,403	15,183,265
HOSTESS BRANDS INC	154,171	2,243,456	2,210,812
HOUGHTON MIFFLIN HARCOURT COMPANY	83,500	2,101,771	636,270
HOULIHAN LOKEY INC	538,520	25,676,342	35,816,965
HOUSING DEVELOPMENT FINANCE CORP	3,036,589	85,356,692	103,752,071
HOWARD BANCORP INC	9,811	186,199	161,293
HOWARD HUGHES CORP/THE	70,962	8,101,640	6,750,615

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Security Description	Shares	Cost	Fair Value
HOWDEN JOINERY GROUP PLC	1,386,000	10,375,324	14,016,897
HOWMET AEROSPACE INC	398,273	7,898,853	12,796,511
HOYA CORP	413,270	31,368,942	48,638,700
HP INC	1,568,169	26,565,764	49,789,366
HSBC HOLDINGS PLC	935,408	5,009,550	5,461,745
HSING TA CEMENT COMPANY LTD	161,000	98,891	130,062
HUAKU DEVELOPMENT COMPANY LTD	420,000	1,237,283	1,371,885
HUAXIN CEMENT COMPANY LTD - B SHARES	218,908	260,263	472,622
HUAYU AUTOMOTIVE SYSTEMS COMPANY LTD	157,800	662,788	663,699
HUAZHU GROUP LTD - ADR	1,214,517	45,297,213	66,676,983
HUB GROUP INC - CLASS A	65,095	2,713,888	4,379,592
HUBBELL INC	69,590	6,589,488	13,005,675
HUBEI JUMPCAN PHARMACEUTICAL COMPANY LTD	168,500	535,398	513,340
HUBEI XINYANGFENG FERTILIZER COMPANY LTD	1,405,954	4,137,367	3,815,701
HUBER+SUNNER AG	7,543	486,038	586,673
HUBSPOT INC	162,155	18,887,959	73,652,423
HUDBAY MINERALS INC	105,054	585,794	718,832
HUDSON PACIFIC PROPERTIES INC	204,218	6,533,570	5,540,434
HUHTAMAKI OYJ	101,769	3,862,804	4,612,127
HULIC COMPANY LTD	286,900	2,652,010	3,388,276
HUMANA AB	29,474	209,153	248,201
HUMANA INC	269,218	28,295,339	112,869,646
HUNAN VALIN STEEL COMPANY LTD	1,707,700	1,179,231	1,823,631
HUNG HING PRINTING GROUP LTD	114,000	25,201	19,942
HUNTING PLC	64,753	171,652	228,710
HUNTINGTON BANKSHARES INC	1,153,928	13,235,519	18,139,748
HUNTINGTON INGALLS INDUSTRIES INC	39,200	2,701,166	8,069,320
HUNTSMAN CORP	414,593	8,908,474	11,952,716
HUONS COMPANY LTD	30,400	1,537,130	1,506,905
HURCO COMPANIES INC	7,200	240,597	254,160
HURON CONSULTING GROUP INC	20,500	1,193,464	1,032,790
HUSQVARNA AB	760,426	8,383,732	10,975,023
HWASUNG INDUSTRIAL COMPANY LTD	24,813	287,289	267,478
HYATT HOTELS CORP - CLASS A	353,712	22,806,257	29,251,982
HYDROFARM HOLDINGS GROUP INC	6,200	409,371	373,984
HYOSUNG CORP	13,721	962,820	1,077,797
HYOSUNG TNC COMPANY LTD	8,795	3,025,535	4,452,869
HYPHENS PHARMA INTERNATIONAL LTD	260,000	108,583	60,956
HYPROP INVESTMENTS LTD	56,810	59,942	108,493
HYSAN DEVELOPMENT COMPANY LTD	65,000	242,250	254,166
HYSTER-YALE MATERIALS HANDLING INC	9,100	631,309	792,792
HYUNDAI ENGINEERING & CONSTRUCTION COMPANY LTD	37,981	1,390,335	1,478,297
HYUNDAI GLOVIS COMPANY LTD	15,130	2,164,197	2,506,627
HYUNDAI MOBIS COMPANY LTD	127,248	26,611,994	32,830,940
HYUNDAI MOTOR COMPANY LTD	128,307	18,883,500	24,714,757
HYUNDAI MOTOR COMPANY LTD - PREFERRED	3,972	301,386	350,961
HYUNDAI MOTOR COMPANY LTD - PREFERRED - SERIES 2	4,393	255,868	380,397
I3 VERTICALS INC - CLASS A	15,500	379,347	482,437
IA FINANCIAL CORP INC	78,693	3,070,002	4,278,229
IAA INC	205,694	5,644,961	11,341,967
IAC/INTERACTIVECORP	128,697	11,767,635	27,838,448
IBERDROLA SA	2,532,158	22,336,691	32,691,858
IBEX LTD	6,600	111,646	145,200
IBI GROUP INC	2,800	15,341	22,679
IBIO INC	118,200	256,432	182,028
ICAD INC	18,600	211,310	394,692
ICF INTERNATIONAL INC	16,600	736,217	1,450,840
ICOR HOLDINGS LTD	22,000	568,732	1,183,600
ICICI BANK LTD	1,286,494	7,123,991	10,242,508
ICICI BANK LTD - SPONSORED ADR	1,070,747	13,384,342	17,164,074
ICICI LOMBARD GENERAL INSURANCE COMPANY LTD	797,756	13,717,441	15,637,878
ICLICK INTERACTIVE ASIA GROUP LTD - ADR	76,599	987,700	901,570
ICON PLC	310,731	27,902,524	61,018,246
ICU MEDICAL INC	23,150	6,418,768	4,755,936
IDACORP INC	117,249	11,303,921	11,721,383
IDEAYA BIOSCIENCES INC	14,800	241,190	347,800
IDEX CORP	160,900	15,622,025	33,679,588
IDEXX LABORATORIES INC	99,113	7,830,541	48,496,982
IDI	4	223	214
IDOM INC	73,200	390,798	477,622
IDT CORP - CLASS B	18,000	211,564	407,880
IES HOLDINGS INC	100,365	2,415,615	5,059,400
IFAST CORP LTD	31,500	117,987	144,184
IG GROUP HOLDINGS PLC	7,155	74,597	88,944
IGG INC	3,370,000	3,593,945	4,343,381
IGM BIOSCIENCES INC	6,500	365,011	498,485

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IGM FINANCIAL INC	162,698	4,052,209	4,957,897
IHEARTMEDIA INC	54,400	508,026	987,360
IHI CORP	180,300	3,489,449	3,663,109
IHS MARKIT LTD	1,245,265	65,236,072	120,516,747
IIDA GROUP HOLDINGS COMPANY LTD	27,100	547,158	656,286
II-VI INC	109,277	3,596,022	7,471,268
ILLINOIS TOOL WORKS INC	669,556	49,241,807	148,320,045
ILLUMINA INC	414,666	117,273,815	159,256,624
ILUKA RESOURCES LTD	282,367	1,107,632	1,550,617
IMAGICA GROUP INC	10,000	40,811	48,869
IMARA INC	6,400	197,228	54,016
IMARKETKOREA INC	52,827	426,257	423,363
IMAX CORP	45,100	1,455,492	906,510
IMCD GROUP NV	26,702	2,033,023	3,718,869
IMDEX LTD	167,654	152,450	207,502
IMI PLC	94,255	1,354,201	1,734,782
IMMERSSION CORP	15,200	182,834	145,616
IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	29,931	200,966	124,706
IMMUNIC INC	3,500	62,161	55,790
IMMUNITYBIO INC	28,200	331,967	669,468
IMMUNOGEN INC	160,100	1,512,619	1,296,810
IMMUNOME INC	3,650	37,212	123,662
IMMUNOVANT INC	33,800	1,086,839	542,152
I-MOBILE COMPANY LTD	11,700	159,084	161,047
IMPACT HEALTHCARE REIT PLC	32,935	49,373	51,575
IMPALA PLATINUM HOLDINGS LTD	732,654	5,761,905	13,581,605
IMPERIAL BRANDS PLC	398,266	10,284,166	8,198,355
IMPINJ INC	16,700	736,449	949,729
IMPLENIA AG	3,639	127,009	100,530
INA INVEST HOLDING AG	332	8,113	6,681
INABA DENKI SANGYO COMPANY LTD	2,000	48,448	48,290
INABA SEISAKUSHO COMPANY LTD	2,500	30,321	33,914
INABATA & COMPANY LTD	6,600	94,654	99,030
INARI AMERTRON BERHAD	420,000	278,092	332,232
INARI MEDICAL INC	112,414	8,928,522	12,028,298
INCHCAPE PLC	559,808	4,974,065	5,815,924
INCYTE CORP	213,300	22,521,082	17,334,891
INDEPENDENCE HOLDING COMPANY	4,815	58,227	191,878
INDEPENDENCE REALTY TRUST INC	133,571	1,345,689	2,030,279
INDEPENDENT BANK CORP	18,200	304,296	430,248
INDEPENDENT BANK CORP OF ROCKLAND MASSACHUSETTS	127,090	8,223,478	10,699,707
INDEPENDENT BANK GROUP INC	47,851	2,366,079	3,456,756
INDIABULLS HOUSING FINANCE LTD	883,609	1,992,861	2,374,781
INDIVIOR PLC	1,115,811	4,147,327	1,955,145
INDIVIOR PLC - SPONSORED ADR	659	21,916	5,744
INDO COUNT INDUSTRIES LTD	12,513	26,703	22,531
INDOFOOD SUKSES MAKHMUR TBK PT	3,590,600	1,747,100	1,631,529
INDUS HOLDING AG	2,808	109,011	116,829
INDUS REALTY TRUST INC	3,458	159,196	208,033
INDUSTRIA DE DISENO TEXTIL SA	1,964,072	63,427,392	64,865,305
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD - H SHARES	66,060,227	46,066,442	47,413,781
INDUSTRIAL BANK COMPANY LTD	589,770	1,957,931	2,167,438
INDUSTRIAL LOGISTICS PROPERTIES TRUST	56,217	1,314,448	1,300,299
INES CORP	13,600	161,286	163,569
INFICON HOLDING AG	140	149,444	147,713
INFINEON TECHNOLOGIES AG	1,257,118	23,830,558	53,418,679
INFINERA CORP	142,500	2,110,650	1,372,275
INFOCOM CORP	11,200	279,998	285,220
INFORMA PLC	7,840,505	57,830,298	60,556,616
INFORMATION SERVICES GROUP INC	31,700	119,509	139,480
INFORMATION SERVICES INTERNATIONAL-DENTSU LTD	11,500	202,287	407,443
INFOSYS LTD	2,409,673	34,385,029	45,088,005
INFRATIL LTD	226,078	429,917	1,128,128
INFUSYSTEM HOLDINGS INC	13,300	155,743	270,788
ING BANK SLASKI SA	3,253	153,991	143,772
ING GROEP NV	4,006,262	35,452,376	49,119,695
INGERSOLL RAND INC	882,032	22,024,227	43,404,795
INGEVITY CORP	125,126	8,119,409	9,450,767
INGLES MARKETS INC - CLASS A	40,200	1,639,273	2,478,330
INGREDION INC	382,446	31,208,618	34,389,544
INHIBRX INC	7,300	294,425	146,511
INMODE LTD	114,427	6,349,993	8,281,082
INNOLUX CORP	19,693,828	8,324,555	14,563,480
INNOSPEC INC	22,300	1,186,317	2,289,987
INNOVATIVE INDUSTRIAL PROPERTIES INC	38,152	3,537,599	6,873,464
INNOVIVA INC	190,710	2,625,180	2,278,984

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INOGEN INC	486,331	36,840,352	25,542,104
INOVALON HOLDINGS INC - A SHARES	69,636	936,934	2,004,124
INOVIO PHARMACEUTICALS INC	153,100	2,295,058	1,420,768
INOZYME PHARMA INC	12,300	250,996	243,540
INPHI CORP	55,900	6,427,215	9,973,119
INSEEGO CORP	52,800	425,751	528,000
INSIGHT ENTERPRISES INC	35,400	1,109,119	3,377,868
INSMED INC	121,650	2,907,939	4,143,399
INSOURCE COMPANY LTD	93,400	934,846	1,949,989
INSPERITY INC	141,853	12,023,959	11,878,770
INSPIRE MEDICAL SYSTEMS INC	41,643	3,603,400	8,619,685
INSTALCO INTRESSENER AB	6,994	54,144	256,368
INSTALLED BUILDING PRODUCTS INC	76,560	4,971,754	8,488,973
INSTEEL INDUSTRIES INC	33,331	699,641	1,027,928
INSTIL BIO INC	19,811	487,495	496,860
INSTONE REAL ESTATE GROUP AG	245,000	7,085,139	6,752,392
INSULET CORP	78,647	8,327,139	20,520,575
INSYDE SOFTWARE CORP	48,000	194,790	157,796
INTACT FINANCIAL CORP	256,734	21,071,770	31,457,243
INTAGE HOLDINGS INC	6,100	54,471	71,820
INTCO MEDICAL TECHNOLOGY COMPANY LTD	42,800	946,658	1,055,080
INTEGER HOLDINGS CORP	80,715	5,427,672	7,433,851
INTEGRA LIFESCIENCES HOLDINGS CORP	83,100	5,371,780	5,741,379
INTEL CORP	8,622,742	167,391,818	551,855,488
INTELLIA THERAPEUTICS INC	57,440	1,374,137	4,609,847
INTELLICHECK INC	14,600	109,646	122,348
INTELLIGENT SYSTEMS CORP	7,000	201,600	286,370
INTER PARFUMS INC	47,200	1,833,836	3,347,896
INTERACTIVE BROKERS GROUP INC - CLASS A	110,593	4,928,883	8,077,713
INTERCEPT PHARMACEUTICALS INC	23,700	2,043,777	546,996
INTERCONTINENTAL EXCHANGE INC	1,535,635	97,794,747	171,499,717
INTERCONTINENTAL HOTELS GROUP PLC	289,530	17,538,886	19,873,361
INTERDIGITAL INC	28,454	1,733,276	1,805,406
INTERFACE INC	52,000	919,744	648,960
INTERFOR CORP	111,500	1,471,438	2,510,602
INTERMEDIATE CAPITAL GROUP PLC	1,047,009	24,898,037	26,608,764
INTERNATIONAL BANCSHARES CORP	216,900	7,809,073	10,068,498
INTERNATIONAL BUSINESS MACHINES CORP	1,733,383	142,204,302	230,990,619
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	6,262,833	12,688,850	17,134,767
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	123,970	269,878	309,047
INTERNATIONAL FLAVORS & FRAGRANCES INC	314,550	40,109,252	43,914,326
INTERNATIONAL GAME TECHNOLOGY PLC	85,200	741,418	1,367,460
INTERNATIONAL GAMES SYSTEM COMPANY LTD	276,000	3,702,261	7,341,815
INTERNATIONAL HOUSEWARES RETAIL COMPANY LTD	483,000	150,307	164,014
INTERNATIONAL MONEY EXPRESS INC	24,700	366,544	370,747
INTERNATIONAL PAPER COMPANY	384,000	18,071,547	20,762,880
INTERNATIONAL PERSONAL FINANCE PLC	146,073	128,998	211,211
INTERNATIONAL SEAWAYS INC	22,746	419,850	440,817
INTERNET INITIATIVE JAPAN INC	535,902	7,079,902	12,599,759
INTERPUBLIC GROUP OF COMPANIES INC/THE	536,540	11,270,084	15,666,968
INTERPUMP GROUP SPA	70,997	2,112,735	3,586,370
INTERSECT ENT INC	29,400	673,950	613,872
INTERTAPE POLYMER GROUP INC	89,200	1,132,818	1,987,190
INTERTEK GROUP PLC	626,018	25,808,342	48,385,429
INTERVEST OFFICES & WAREHOUSES NV	1,669	41,784	41,487
INTESA SANPAOLO SPA	2,082,384	5,661,253	5,654,778
INTEVAC INC	10,739	57,991	76,784
INTRA-CELLULAR THERAPIES INC	78,793	2,454,538	2,673,446
INTREPID POTASH INC	8,940	278,165	291,086
INTRICON CORP	82,352	2,889,356	2,111,505
INTUIT INC	516,190	62,277,511	197,731,741
INTUITIVE SURGICAL INC	293,460	96,906,651	216,849,332
INVACARE CORP	21,700	410,310	174,034
INVESCO LTD	890,955	26,106,542	22,469,885
INVESCO MORTGAGE CAPITAL INC	175,141	1,781,060	702,315
INVESTAR HOLDING CORP	8,800	200,816	180,840
INVESTEC LTD	1,389,724	2,969,746	4,072,351
INVESTEC PLC	630,646	2,131,400	1,911,865
INVESTOR AB - CLASS B	876,814	38,385,256	70,054,182
INVESTORS BANCORP INC	209,200	2,457,699	3,073,148
INVESTORS TITLE COMPANY	5,670	895,583	941,220
INVITAE CORP	251,990	6,928,756	9,628,538
INVITATION HOMES INC	552,053	13,848,301	17,660,175
INWIDO AB	29,505	205,309	487,445
I-O DATA DEVICE INC	4,600	52,068	43,794
ION BEAM APPLICATIONS SA	3,494	60,113	67,347

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IONIS PHARMACEUTICALS INC	198,231	11,073,088	8,912,466
IOVANCE BIOTHERAPEUTICS INC	642,032	15,767,139	20,326,733
IPCA LABORATORIES LTD	7,564	228,524	196,953
IPG PHOTONICS CORP	61,600	7,443,811	12,993,904
IPSEN SA	126,774	11,687,746	10,899,166
IPSOS	90,913	2,598,944	3,440,572
IQVIA HOLDINGS INC	219,780	20,607,224	42,448,309
IR JAPAN HOLDINGS LTD	100	10,774	12,100
IRADIMED CORP	5,200	100,932	134,004
IRANI PAPEL E EMBALAGEM SA	245,786	258,636	242,606
IRHYTHM TECHNOLOGIES INC	539,936	42,846,386	74,975,513
IRIDIUM COMMUNICATIONS INC	107,800	1,503,763	4,446,750
IRISH CONTINENTAL GROUP PLC	2,536,186	14,345,588	13,189,949
IROBOT CORP	29,418	1,326,664	3,594,291
IRON MOUNTAIN INC	338,300	11,097,462	12,520,483
IRONGATE GROUP	14,575	14,217	14,986
IRONWOOD PHARMACEUTICALS INC	2,369,882	28,706,582	26,495,281
ISDN HOLDINGS LTD	651,500	202,514	293,359
ISHARES MSCI EMERGING MARKETS - ETF	164,575	7,413,458	8,778,431
ISHARES MSCI RUSSIA CAPPED - ETF	61,700	2,425,937	2,434,682
ISOLITE INSULATING PRODUCTS COMPANY LTD	4,500	26,625	26,471
ISRACARD LTD	17	40	59
ISRAEL DISCOUNT BANK LTD - CLASS A	10,352	31,030	43,119
ISRAMCO NEGEV 2 LP	2,559,102	526,513	533,354
ISS A/S	1,180,629	38,707,318	22,062,339
ISTAR INC	62,100	833,417	1,104,138
ISUZU MOTORS LTD	2,033,600	19,527,632	21,881,904
IT HOLDINGS CORP	168,200	3,279,874	4,020,056
ITALGAS SPA	1,800,851	9,654,867	11,715,050
ITAUSA INVESTIMENTOS ITAU SA - PREFERRED	568,700	1,155,378	1,040,047
ITEOS THERAPEUTICS INC	13,700	359,538	468,266
ITERIS INC	33,300	213,084	205,461
ITOCU CORP	299,000	7,006,023	9,706,000
ITOKI CORP	7,300	38,063	27,614
ITRON INC	38,100	1,869,875	3,377,565
ITT CORP	102,011	2,883,794	9,273,820
ITURAN LOCATION & CONTROL LTD	1,477	25,069	31,357
ITV PLC	424,738	720,768	704,092
IVERIC BIO INC	59,400	341,976	367,092
IWASAKI ELECTRIC COMPANY LTD	5,000	69,359	70,588
IWATANI INTERNATIONAL CORP	50,900	3,114,781	3,146,127
IWG PLC	1,032,579	3,073,423	4,852,355
J SAINSBURY PLC	7,172,546	27,613,067	23,997,707
J&J SNACK FOODS CORP	16,752	1,866,388	2,630,567
J.B. HUNT TRANSPORT SERVICES INC	190,000	14,054,259	31,933,300
J2 GLOBAL INC	46,619	2,878,542	5,587,753
JABIL INC	145,093	3,444,548	7,568,051
JAC RECRUITMENT COMPANY LTD	23,000	365,115	363,213
JACCS COMPANY LTD	11,700	274,627	240,247
JACK HENRY & ASSOCIATES INC	247,827	24,214,763	37,600,312
JACK IN THE BOX INC	21,760	1,328,619	2,388,813
JACOBS ENGINEERING GROUP INC	134,371	7,493,680	17,370,139
JAFCO COMPANY LTD	2,023	84,197	120,465
JAMES HARDIE INDUSTRIES PLC	3,852	121,611	116,886
JAMES HARDIE INDUSTRIES PLC - SPONSORED ADR	2,403	57,301	73,484
JAMES RIVER GROUP HOLDINGS LTD	64,867	2,921,101	2,959,233
JAMF HOLDING CORP	48,100	1,657,184	1,698,892
JAPAN AIRLINES COMPANY LTD	137,200	2,541,611	3,066,824
JAPAN AVIATION ELECTRONICS INDUSTRY LTD	8,200	118,583	132,833
JAPAN ELEVATOR SERVICE HOLDINGS COMPANY LTD	150,102	1,903,083	3,232,966
JAPAN EXCELLENT INC	27	39,283	35,039
JAPAN LOGISTICS FUND INC	14	31,117	39,529
JAPAN PROPERTY MANAGEMENT CENTER COMPANY LTD	8,100	94,035	94,781
JAPAN PULP & PAPER COMPANY LTD	9,500	400,054	313,801
JAPAN TOBACCO INC	425,700	10,744,571	8,186,538
JAPFA COMFEED INDONESIA TBK PT	366,786	44,774	48,484
JARDINE CYCLE & CARRIAGE LTD	20,276	417,635	339,694
JARDINE MATHESON HOLDINGS LTD	659,400	19,626,145	43,118,166
JARDINE STRATEGIC HOLDINGS LTD	844,500	26,965,716	27,885,390
JARIR MARKETING COMPANY	29,351	1,338,028	1,424,350
JAYA BERSAMA INDO TBK PT	21,931	2,971	359
JAZZ PHARMACEUTICALS PLC	78,799	12,777,120	12,952,192
JB FINANCIAL GROUP COMPANY LTD	35,353	117,460	204,605
JBCC HOLDINGS INC	16,500	252,496	221,294
JBG SMITH PROPERTIES	134,277	4,982,118	4,268,666
JBS SA	3,787,700	17,922,032	20,324,571

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JC DECAUX SA	137,083	4,489,034	3,463,943
JD SPORTS FASHION PLC	361,587	2,505,383	4,113,778
JD.COM INC	107,600	5,068,755	4,456,547
JD.COM INC - ADR	438,871	33,456,402	37,009,991
JEFFERIES FINANCIAL GROUP INC	241,296	5,209,328	7,263,010
JELD-WEN HOLDING INC	60,800	2,031,568	1,683,552
JEOL LTD	50,000	1,369,728	1,986,425
JERONIMO MARTINS SGPS SA	1,692,955	23,815,930	28,552,626
JETBLUE AIRWAYS CORP	477,567	7,950,001	9,713,713
JFROG LTD	329,256	21,251,410	14,609,089
JGC CORP	433,200	4,845,848	5,316,011
JIANGSU HENGLI HYDRAULIC COMPANY LTD	122,070	1,341,982	1,665,776
JIANGSU YUYUE MEDICAL EQUIPMENT & SUPPLY COMPANY LTD	132,300	673,386	529,604
JIANGXI COPPER COMPANY LTD - H SHARES	210,000	242,282	401,392
JINDAL STEEL & POWER LTD	57,190	259,763	268,766
JINYU BIO-TECHNOLOGY COMPANY LTD	1,363,200	4,487,850	3,974,180
JM SMUCKER COMPANY/THE	176,700	21,053,214	22,357,851
JMS COMPANY LTD	8,000	58,124	70,805
JNBY DESIGN LTD	40,000	67,301	71,516
JOHN B. SANFILIPPO & SON INC	8,600	491,197	777,182
JOHN BEAN TECHNOLOGIES CORP	102,571	5,959,284	13,676,817
JOHN WILEY & SONS INC - CLASS A	191,111	10,238,807	10,358,216
JOHN WOOD GROUP PLC	2,351,124	18,965,055	8,777,847
JOHNSON & JOHNSON	5,544,591	328,328,244	911,253,531
JOHNSON CONTROLS INTERNATIONAL PLC	840,669	29,097,936	50,162,719
JOHNSON ELECTRIC HOLDINGS LTD	262,064	576,428	704,505
JOHNSON MATTHEY PLC	705,826	27,284,295	29,341,442
JOHNSON OUTDOORS INC	14,300	1,067,110	2,041,325
JOINT CORP/THE	29,218	996,286	1,413,275
JONES LANG LASALLE INC	475,443	51,554,889	85,123,315
JOSHIN DENKI COMPANY LTD	9,600	241,930	274,534
JOUNCE THERAPEUTICS INC	48,934	399,786	502,552
JOYY INC - ADR	61,851	5,410,847	5,797,294
JPMORGAN CHASE & COMPANY	6,465,900	299,408,659	984,303,957
JSP CORP	5,700	98,351	95,946
JTEKT CORP	60,400	468,216	617,665
JU TENG INTERNATIONAL HOLDINGS LTD	140,000	45,711	37,456
JUBILANT FOODWORKS LTD	31,584	1,156,095	1,257,485
JUBILANT INGREVIA LTD	83,484	83,029	296,535
JUBILANT PHARMOVA LTD	86,020	660,547	801,330
JUDGES SCIENTIFIC PLC	738	25,630	64,351
JUKI CORP	16,100	113,978	129,674
JULIUS BAER GROUP LTD	875,250	40,511,385	56,207,948
JUMBO SA	40,670	745,543	747,105
JUNGHEINRICH AG - PREFERRED	20,857	680,601	1,005,043
JUNIPER NETWORKS INC	421,800	11,131,632	10,684,194
JUPITER FUND MANAGEMENT PLC	679,200	2,047,627	2,610,739
JUST EAT TAKEAWAY.COM NV	148,988	15,000,793	13,766,802
JUST GROUP PLC	665,545	475,626	928,353
JUSTSYSTEMS CORP	93,000	6,344,891	5,091,855
JXTG HOLDINGS INC	809,700	3,053,734	3,675,525
KADANT INC	15,150	957,474	2,802,902
KADMON HOLDINGS INC	140,623	507,423	547,023
KAGA ELECTRONICS COMPANY LTD	5,800	107,293	130,172
KAINOS GROUP PLC	30,224	263,751	622,165
KAISA GROUP HOLDINGS LTD	695,000	353,383	343,278
KAISER ALUMINUM CORP	14,400	1,066,829	1,591,200
KAJIMA CORP	349,526	4,604,094	4,969,279
KAKAKU.COM INC	909,100	16,191,478	24,845,991
KAKEN PHARMACEUTICAL COMPANY LTD	125,496	5,646,259	4,923,305
KALA PHARMACEUTICALS INC	26,100	346,786	175,914
KALBE FARMA TBK PT	3,073,500	277,817	332,213
KALEIDO BIOSCIENCES INC	8,900	103,329	72,090
KALVISTA PHARMACEUTICALS INC	33,659	1,030,364	864,700
KAMAN CORP	24,629	934,034	1,263,221
KAMBI GROUP PLC	26,213	1,171,589	1,396,615
KAMIGUMI COMPANY	96,400	1,735,661	1,829,419
KAMUX CORP	5,317	57,637	81,738
KANAMOTO COMPANY LTD	139,700	3,347,352	3,642,314
KANEMATSU CORP	54,800	792,219	736,948
KANEMATSU ELECTRONICS LTD	4,000	136,866	135,023
KANGNAM JEVISCO COMPANY LTD	9,531	196,439	255,592
KANSAI PAINT COMPANY LTD	216,727	4,552,731	5,795,731
KANSAS CITY SOUTHERN	159,950	17,239,438	42,214,004
KAO CORP	292,500	7,159,853	19,357,941
KAR AUCTION SERVICES INC	118,500	1,596,195	1,777,500

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KARUNA THERAPEUTICS INC	14,000	960,648	1,683,220
KARYOPHARM THERAPEUTICS INC	74,875	1,217,455	787,685
KASIKORNBANK PUBLIC COMPANY LTD	5,283,310	24,412,244	24,683,624
KATITAS COMPANY LTD	136,600	2,684,176	3,819,855
KATO SANGYO COMPANY LTD	4,600	130,781	148,824
KAVERI SEED COMPANY LTD	101,760	749,237	714,065
KAWAI MUSICAL INSTRUMENTS MANUFACTURING COMPANY LTD	9,000	387,727	285,068
KB FINANCIAL GROUP INC	477,180	20,145,844	23,695,618
KB HOME	80,344	1,478,773	3,738,406
KBC GROEP NV	75,307	4,969,278	5,487,516
KBR INC	129,200	2,143,784	4,959,988
KCC CORP	2,067	390,120	433,764
KCI KONECRANES INTERNATIONAL CORP	29,351	788,285	1,310,857
KDDI CORP	1,546,096	42,306,959	47,502,226
KE HOLDINGS INC - ADR	54,639	2,975,073	3,113,330
KEARNY FINANCIAL CORP	65,126	735,540	786,722
KEDGE CONSTRUCTION COMPANY LTD	51,000	58,017	89,549
KEIHANSHIN BUILDING COMPANY LTD	20,400	290,059	274,892
KEIYO COMPANY LTD	36,800	301,089	244,112
KELLER GROUP PLC	12,470	110,036	138,327
KELLOGG COMPANY	305,500	19,924,333	19,338,150
KELLY SERVICES INC - CLASS A	29,600	505,192	659,192
KEMIRA OYJ	362	5,298	5,569
KEMPER CORP	171,560	13,292,247	13,676,763
KENDRION NV	1,190	27,380	30,629
KENNAMETAL INC	294,087	8,702,328	11,754,657
KENNEDY WILSON HOLDINGS INC	182,200	3,590,402	3,682,262
KERING	98,879	43,792,796	68,402,671
KEROS THERAPEUTICS INC	11,900	663,694	732,445
KERRY LOGISTICS NETWORK LTD	5,083,712	8,304,198	15,235,867
KEURIG DR PEPPER INC	1,284,696	41,266,856	44,155,002
KEYCORP	1,104,032	16,533,639	22,058,559
KEYENCE CORP	288,692	64,984,123	131,335,266
KEYSIGHT TECHNOLOGIES INC	260,326	12,784,439	37,330,748
KEZAR LIFE SCIENCES INC	19,900	251,618	118,604
KFC LTD	1,400	26,532	26,606
KFORCE INC	32,820	911,631	1,759,152
KGHM POLSKA MIEDZ SA	12,899	613,081	621,741
KGINICIS COMPANY LTD	62,392	1,106,672	1,083,281
KIA MOTORS CORP	630,418	22,183,625	46,177,736
KIATNAKIN BANK PUBLIC COMPANY LTD	137,000	170,025	267,424
KILROY REALTY CORP	143,100	8,756,332	9,391,653
KIMBALL ELECTRONICS INC	22,191	367,550	572,528
KIMBALL INTERNATIONAL INC - CLASS B	31,800	435,070	445,200
KIMBERLY-CLARK CORP	712,300	47,237,075	99,045,315
KIMBERLY-CLARK DE MEXICO SAB DE CV	348,300	622,818	594,615
KIMCO REALTY CORP	513,300	11,407,767	9,624,375
KIMURA UNITY COMPANY LTD	227	2,105	2,486
KIN AND CARTA PLC	34,418	51,332	84,289
KINDEN CORP	4,000	66,615	68,235
KINDER MORGAN INC	3,983,428	120,193,405	66,324,076
KINDOM CONSTRUCTION CORP	1,477,000	1,658,621	2,047,291
KINDRED BIOSCIENCES INC	124,582	1,197,546	619,173
KINDRED GROUP PLC - SDR	466,785	3,084,151	8,231,113
KING JIM COMPANY LTD	3,200	27,252	27,540
KINGBOARD LAMINATES HOLDINGS LTD	1,387,500	1,311,084	3,001,852
KINGCLEAN ELECTRIC COMPANY LTD	81,500	276,058	426,088
KINGFISHER PLC	18,965,599	79,518,343	83,289,043
KINGSPAN GROUP PLC	247,307	4,824,796	21,014,712
KINIKSA PHARMACEUTICALS LTD - CLASS A	24,300	445,125	449,793
KINNATE BIOPHARMA INC	7,300	210,574	227,468
KINNEVIK AB	166,279	6,252,184	8,100,004
KINSALE CAPITAL GROUP INC	19,100	1,076,718	3,147,680
KIRBY CORP	205,125	10,951,860	12,364,935
KIRIN HOLDINGS COMPANY LTD	885,300	19,642,084	16,988,947
KISSEI PHARMACEUTICAL COMPANY LTD	29,000	658,878	642,986
KITE REALTY GROUP TRUST	74,400	1,850,014	1,435,176
KITO CORP	2,800	46,575	46,244
KITZ CORP	5,900	34,755	34,225
KIWOOM SECURITIES COMPANY LTD	13,520	1,594,336	1,505,209
KKR & COMPANY INC	832,987	23,961,631	40,691,415
KKR REAL ESTATE FINANCE TRUST INC	25,240	504,347	464,164
KLA CORP	196,332	16,221,075	64,868,093
KLAB INC	19,400	188,697	141,330
KLABIN SA - PREFERRED	151,500	148,991	147,124
KLOECKNER & COMPANY SE	116,560	937,894	1,471,304

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KMC KUEI MENG INTERNATIONAL INC	91,000	386,262	669,751
KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC - CLASS A	127,400	5,111,685	6,126,666
KNOLL INC	44,000	1,039,909	726,440
KNOWIT AB	8,435	130,576	263,222
KNOWLES CORP	137,365	2,324,201	2,873,676
KOA CORP	8,200	133,597	116,136
KOC HOLDINGS AS	431,348	1,191,357	1,011,625
KODIAK SCIENCES INC	80,830	7,250,155	9,165,314
KOHL'S CORP	303,808	14,037,288	18,109,995
KOHANAN SHOJI COMPANY LTD	67,100	2,300,876	1,934,059
KOJIMA COMPANY LTD	62,300	335,528	398,043
KOKUYO COMPANY LTD	14,400	195,005	223,363
KOLON CORP	4,168	85,623	85,441
KOLON INDUSTRIES INC	17,246	788,894	911,253
KOMATSU LTD	1,269,330	27,768,744	39,274,564
KOMAX HOLDING AG	122	29,759	29,633
KOMERCNI BANKA AS	29,071	892,189	898,652
KOMERI COMPANY LTD	29,600	793,995	826,389
KOMORI CORP	50,700	525,051	344,118
KONAMI CORP	282,600	9,162,199	16,853,701
KONE OYJ	759,560	28,934,476	62,186,239
KONGSBERG GRUPPEN ASA	4,686	63,000	107,594
KONINKLIJKE AHOLD DELHAIZE NV	896,965	21,737,123	25,037,320
KONINKLIJKE BAM GROEP NV	150,122	233,908	381,107
KONINKLIJKE DSM NV	101,532	14,080,045	17,219,400
KONINKLIJKE KPN NV	2,631,460	8,521,520	8,950,433
KONTOOR BRANDS INC	59,302	1,502,973	2,877,926
KOPPERS HOLDINGS INC	31,954	978,878	1,110,721
KOREA ASSET IN TRUST COMPANY LTD	49,033	167,970	202,544
KOREA BUSINESS NEWS COMPANY LTD	8,138	43,851	49,759
KOREA INVESTMENT HOLDINGS COMPANY LTD	31,181	2,300,737	2,358,377
KOREA KUMHO PETROCHEMICAL COMPANY LTD	26,836	3,167,866	6,283,667
KOREA PETROCHEMICAL INDUSTRY COMPANY LTD	2,760	799,193	793,797
KOREA REAL ESTATE INVESTMENT TRUST COMPANY LTD	227,079	423,342	483,552
KOREA ZINC COMPANY LTD	4,900	1,655,827	1,768,633
KOREAN REINSURANCE COMPANY	103,803	723,251	775,943
KORN FERRY	48,700	1,436,548	3,037,419
KORNIT DIGITAL LTD	89,337	3,702,519	8,855,083
KOSE CORP	7,500	1,196,493	1,062,896
KOSMOS ENERGY LTD	361,700	655,654	1,110,419
KOSSAN RUBBER INDUSTRIES BERHAD	1,860,600	2,504,110	1,462,813
KOTAK MAHINDRA BANK LTD	242,037	5,427,546	5,803,161
KPR MILL LTD	2,759	32,890	40,243
KRAFT HEINZ COMPANY/THE	1,236,200	34,319,737	49,448,000
KRATON CORP	28,100	759,363	1,028,179
KRATOS DEFENSE & SECURITY SOLUTIONS INC	189,583	2,095,663	5,171,824
KROGER COMPANY/THE	791,722	23,551,342	28,494,075
KRONES AG	6,244	413,201	507,829
KRONOS BIO INC	13,200	454,075	386,364
KRONOS WORLDWIDE INC	81,700	917,066	1,250,010
KRUNG THAI BANK PCL	664,800	409,420	259,538
KRUNG THAI BANK PCL - NVDR	3,384,900	1,243,750	1,321,465
KRYSTAL BIOTECH INC	22,573	871,001	1,739,024
K'S HOLDINGS CORP	239,500	3,095,682	3,296,647
KT CORP	242,453	5,277,247	6,051,953
KT CORP - SPONSORED ADR	354,926	5,225,957	4,415,279
KT SKYLIFE COMPANY LTD	11,657	144,956	88,992
KT&G CORP	222,141	16,883,887	15,977,272
KUAI SHOU TECHNOLOGY	131,000	4,346,441	4,549,518
KUDELSKI SA	5,751	26,598	26,703
KUEHNE+NAGEL INTERNATIONAL AG - REGISTERED	142,012	25,513,637	40,695,571
KUKDO CHEMICAL COMPANY LTD	1,391	68,825	84,683
KULICKE & SOFFA INDUSTRIES INC	211,915	9,145,659	10,407,146
KUMBA IRON ORE LTD	96,524	2,916,059	3,977,642
KUMHO TIRE COMPANY INC	41,315	154,750	139,086
KUNG SING ENGINEERING CORP	459,000	185,625	169,714
KUNGSLEDEN AB	1,371	15,091	14,353
KURA ONCOLOGY INC	55,900	959,371	1,580,293
KURA SUSHI USA INC - CLASS A	2,847	55,693	90,079
KURABO INDUSTRIES LTD	5,700	101,103	98,938
KUREHA CORP	45,800	1,972,849	3,166,624
KURIMOTO LTD	2,800	45,890	44,369
KURITA WATER INDUSTRIES LTD	85,800	2,210,075	3,684,353
KURIYAMA HOLDINGS CORP	3,600	24,747	22,968
KUWAZAWA HOLDINGS CORP	4,100	25,118	25,491
KVH INDUSTRIES INC	14,700	190,554	186,396

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KWEICHOW MOUTAI COMPANY LTD	3,300	657,350	1,011,396
KWG LIVING GROUP HOLDINGS LTD	200,000	251,116	203,230
KYMERA THERAPEUTICS INC	9,600	765,738	373,056
KYOCERA CORP	1,157,600	72,806,096	73,594,027
KYOEI STEEL LTD	3,700	48,497	55,584
KYORIN COMPANY LTD	74,700	1,596,945	1,303,363
KYORITSU PRINTING COMPANY LTD	16,600	56,677	21,032
KYOWA EXEO CORP	142,300	3,597,033	3,762,901
KYUDENKO CORP	800	21,799	30,624
L BRANDS INC	275,900	19,408,021	17,067,174
L.B. FOSTER COMPANY - CLASS A	8,500	181,419	152,150
L3HARRIS TECHNOLOGIES INC	461,029	79,732,045	93,441,358
LA DORIA SPA	1,990	42,322	42,099
LA JOLLA PHARMACEUTICAL COMPANY	10,000	201,335	42,400
LABORATORIOS FARMACEUTICOS ROVI SA	12,510	503,753	676,338
LABORATORY CORP OF AMERICA HOLDINGS	353,451	51,608,446	90,140,609
LABRADOR IRON ORE ROYALTY CORP	74,500	1,579,528	2,194,960
LADDER CAPITAL CORP	160,298	2,048,327	1,891,516
LAIRD SUPERFOOD INC	3,000	150,643	112,410
LAKELAND BANCORP INC	43,800	560,993	763,434
LAKELAND FINANCIAL CORP	47,708	1,925,769	3,300,917
LAKELAND INDUSTRIES INC	7,000	157,080	195,020
LAM RESEARCH CORP	268,586	77,483,390	159,873,131
LAMAR ADVERTISING COMPANY - CLASS A	101,442	5,512,756	9,527,433
LAMB WESTON HOLDINGS INC	170,166	7,020,981	13,184,462
LAMPRELL PLC	54,332	60,410	43,778
LANCASTER COLONY CORP	17,100	1,788,486	2,998,656
LANDEC CORP	91,090	994,258	965,554
LANDIS+GYR GROUP AG	62,760	4,923,159	4,241,126
LANDMARK BANCORP INC	4,200	92,720	110,964
LANDOS BIOPHARMA INC	7,300	76,020	70,299
LANDS' END INC	11,200	267,168	277,872
LANDSTAR SYSTEM INC	202,198	20,727,309	33,374,802
LANG & SCHWARZ TRADECENTER AG	1,799	297,926	264,296
LANNETT COMPANY INC	21,600	511,525	114,048
LANTHEUS HOLDINGS INC	57,957	1,067,492	1,238,541
LANKESS AG	70,700	3,407,925	5,223,271
LAR ESPANA REAL ESTATE SOCIMI SA	5,248	24,967	31,457
LAS VEGAS SANDS CORP	762,654	41,322,329	46,338,857
LATTICE SEMICONDUCTOR CORP	851,801	18,168,822	38,348,081
LAUREATE EDUCATION INC - CLASS A	95,900	1,495,130	1,303,281
LAVA THERAPEUTICS NV	25,972	370,870	394,515
LAWSON INC	1,800	91,115	88,452
LAWSON PRODUCTS INC	32,900	1,055,323	1,706,194
LAZARD LTD - CLASS A	116,910	6,057,656	5,086,754
LA-Z-BOY INC	71,171	1,868,385	3,023,344
LCI INDUSTRIES	77,355	5,623,703	10,232,519
LCNB CORP	9,000	152,955	157,500
LEADCORP INC	14,439	84,336	113,547
LEAR CORP	90,306	11,146,716	16,367,963
LECTRA	2,649	54,011	87,797
LEE & MAN PAPER MANUFACTURING LTD	537,000	350,354	493,868
LEG IMMOBILIEN AG	7,200	936,241	949,116
LEGACY HOUSING CORP	7,800	109,287	138,294
LEGAL & GENERAL GROUP PLC	7,818,546	24,845,188	30,107,209
LEGGETT & PLATT INC	132,600	6,562,597	6,053,190
LEGRAND SA	674,636	38,051,123	62,892,804
LEGS COMPANY LTD	100	959	1,500
LEIDOS HOLDINGS INC	256,341	15,835,781	24,680,511
LEIFHEIT AG	723	26,864	38,408
LEMAITRE VASCULAR INC	36,521	949,731	1,781,494
LEMONADE INC	38,500	3,401,632	3,585,505
LENDING TREE INC	30,396	9,668,373	6,474,348
LENDINGCLUB CORP	63,800	1,404,032	1,053,976
LENNAR CORP - CLASS A	457,299	24,219,634	46,292,378
LENNAR CORP - CLASS B	16,339	690,419	1,345,353
LENNOX INTERNATIONAL INC	82,200	10,870,313	25,612,698
LENOVO GROUP LTD	21,340,000	20,305,598	30,358,469
LENSAR INC	5,796	66,082	42,079
LEONARDO SPA	457,246	3,152,829	3,710,218
LEON'S FURNITURE LTD	2,200	30,093	40,242
LEROY SEAFOOD GROUP ASA	227,900	1,076,003	1,951,594
LESLIE'S INC	86,900	2,238,796	2,128,181
LEVEL ONE BANCORP INC	4,700	125,521	121,166
LEXICON PHARMACEUTICALS INC	29,200	265,375	171,404
LEXINGTON REALTY TRUST	242,300	2,398,621	2,691,953

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LF CORP	22,225	243,607	321,077
LG CHEM LTD	43,999	17,468,052	31,295,953
LG CHEM LTD - PREFERRED	1,110	235,325	376,620
LG CORP	19,805	1,723,555	1,581,950
LG DISPLAY COMPANY LTD	527,387	14,296,894	10,601,329
LG ELECTRONICS INC	367,091	22,221,086	48,653,545
LG HAUSYS LTD	1,454	73,811	109,203
LG HOUSEHOLD & HEALTH CARE LTD	6,107	6,672,730	8,471,827
LG INNOTEK COMPANY LTD	2,884	445,853	523,669
LG INTERNATIONAL CORP	72,921	998,214	2,055,383
LG UPLUS CORP	438,105	5,503,385	4,742,025
LGI HOMES INC	19,800	910,828	2,956,338
LHC GROUP INC	31,319	2,418,109	5,988,506
LI AUTO INC - ADR	61,054	1,523,590	1,526,350
LI NING COMPANY LTD	11,288,228	50,043,921	73,324,224
LIBERTY BRAVES GROUP - SERIES A	10,050	154,167	286,526
LIBERTY BRAVES GROUP - SERIES C	32,370	583,042	900,533
LIBERTY BROADBAND CORP - SERIES A	34,000	2,694,790	4,935,100
LIBERTY BROADBAND CORP - SERIES C	631,091	47,846,522	94,758,314
LIBERTY LATIN AMERICA LTD - CLASS A	41,500	808,969	532,445
LIBERTY LATIN AMERICA LTD - CLASS C	133,854	2,178,502	1,737,425
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES A	26,800	909,715	1,024,296
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES C	238,900	8,526,972	10,341,981
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES A	101,900	3,133,808	4,491,752
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES C	186,600	5,857,436	8,230,926
LIBERTY OILFIELD SERVICES INC - CLASS A	63,600	966,312	718,044
LIBERTY TRIPADVISOR HOLDINGS INC - SERIES A	57,100	1,918,483	364,298
LIC HOUSING FINANCE LTD	523,196	2,142,436	3,064,164
LIFE STORAGE INC	82,725	5,862,728	7,110,214
LIFETIME BRANDS INC	9,800	143,164	143,962
LIFEVANTAGE CORP	5,100	66,249	47,685
LIGAND PHARMACEUTICALS - CLASS B	13,685	1,351,758	2,086,278
LIGHTSPEED POS INC	93,288	2,847,291	5,859,419
LII HEN INDUSTRIES BERHAD	50,300	49,724	43,913
LIMELIGHT NETWORKS INC	92,000	462,984	328,440
LIMESTONE BANCORP INC	3,900	50,700	61,815
LIMONEIRA COMPANY	13,800	285,763	241,500
LINAMAR CORP	87,252	3,539,880	5,143,415
LINCOLN ELECTRIC HOLDINGS INC	67,100	3,764,335	8,249,274
LINCOLN NATIONAL CORP	206,380	12,134,751	12,851,283
LINDAB INTERNATIONAL AB	31,748	582,030	642,879
LINDBLAD EXPEDITIONS HOLDING INC	40,670	602,352	768,663
LINDE PLC	1,103,653	114,275,482	309,177,351
LINDSAY CORP	9,800	654,777	1,632,876
LINGKARAN TRANS KOTA HOLDINGS BERHAD	27,800	31,659	26,013
LINK REIT	949,304	5,685,927	8,645,078
LINTEC CORP	235,929	5,310,862	5,346,301
LIONS GATE ENTERTAINMENT CORP - CLASS A	189,940	3,447,398	2,839,603
LIONS GATE ENTERTAINMENT CORP - CLASS B	127,842	3,932,346	1,649,162
LIQUIDIA CORP	18,615	247,242	50,074
LIQUIDITY SERVICES INC	66,029	896,527	1,226,819
LISI (LINK SOLUTIONS FOR INDUSTRY)	210,326	6,543,808	6,142,824
LITE-ON TECHNOLOGY CORP	4,049,000	6,425,496	8,911,688
LITHIA MOTORS INC	106,727	20,006,812	41,633,135
LITTELFUSE INC	181,487	20,517,521	47,992,422
LIUZHOU IRON & STEEL COMPANY LTD	2,827,387	2,199,302	2,786,410
LIVANOVA PLC	44,100	2,950,832	3,251,493
LIVE NATION ENTERTAINMENT INC	171,000	5,188,722	14,475,150
LIVE OAK BANCSHARES INC	25,800	462,637	1,767,042
LIVECHAT SOFTWARE SA	1,192	10,518	38,001
LIVENT CORP	220,909	2,447,663	3,826,144
LIVEPERSON INC	727,227	19,142,148	38,353,952
LIVERAMP HOLDINGS INC	409,297	19,924,666	21,234,328
LIVEXLIVE MEDIA INC	31,200	172,489	135,408
LIVZON PHARMACEUTICAL GROUP INC	893,378	5,757,375	5,691,452
LIXIL GROUP CORP	149,900	4,190,575	4,171,425
LKQ CORP	486,486	10,001,527	20,592,952
LLOYDS BANKING GROUP PLC	120,365,546	90,073,389	70,637,171
LOBLAW COMPANIES LTD	64,600	3,207,024	3,608,163
LOCALIZA RENT A CAR SA	55,200	548,623	584,281
LOCAWEB SERVICOS DE INTERNET SA	449,737	2,468,325	1,821,104
L'OCCITANE INTERNATIONAL SA	4,572,479	9,020,529	12,733,270
LOCKHEED MARTIN CORP	529,139	64,394,754	195,516,861
LOEWS CORP	231,500	9,102,523	11,871,320
LOGAN PROPERTY HOLDINGS COMPANY LTD	1,310,000	1,934,603	2,207,359
LOGICBIO THERAPEUTICS INC	5,800	57,144	42,224

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LOGITECH INTERNATIONAL SA	483,183	35,838,332	50,898,117
LONCIN MOTOR COMPANY LTD	1,130,600	588,029	562,282
LONDON STOCK EXCHANGE GROUP PLC	1,790,217	148,568,716	171,415,391
LONDONMETRIC PROPERTY PLC	7,211	21,581	21,251
LONGFOR PROPERTIES COMPANY LTD	4,568,962	26,306,171	30,266,005
LONGI GREEN ENERGY TECHNOLOGY COMPANY LTD	28,862	118,889	387,469
LONKING HOLDINGS LTD	3,736,000	1,268,199	1,585,810
LONZA GROUP AG	44,981	17,031,579	25,254,168
LOOK HOLDINGS INC	27,910	385,098	306,884
LOOKERS PLC	32,360	45,819	23,663
LOOMIS AB	282,604	8,444,882	8,611,409
LORAL SPACE & COMMUNICATIONS INC	12,700	801,410	478,409
L'OREAL SA	251,780	61,673,381	96,705,687
LOTES COMPANY LTD	105,000	2,037,804	1,838,135
LOTTE FOOD COMPANY LTD	2,101	1,473,491	702,654
LOUISIANA-PACIFIC CORP	268,469	5,424,134	14,889,291
LOVESAC COMPANY/THE	34,316	569,334	1,942,286
LOVISA HOLDINGS LTD	7,451	79,912	81,324
LOWE'S COMPANIES INC	1,473,984	39,323,129	280,322,277
LPL FINANCIAL HOLDINGS INC	166,936	13,535,828	23,731,622
LSI INDUSTRIES INC	14,600	91,542	124,538
LSR GROUP PJSC - GDR	12,963	24,874	27,935
LTC PROPERTIES INC	40,267	1,605,411	1,679,939
LUBELSKI WEGIEL BOGDANKA SA	4,756	26,659	28,565
LUCIRA HEALTH INC	4,600	57,448	55,660
LUK FOOK HOLDINGS (INTERNATIONAL) LTD	180,000	393,426	495,469
LULULEMON ATHLETICA INC	144,931	17,574,924	44,451,787
LUMAX INTERNATIONAL CORP LTD	56,000	133,075	147,394
LUMBER LIQUIDATORS HOLDINGS INC	26,800	285,444	673,216
LUMEN TECHNOLOGIES INC	1,064,375	23,044,985	14,209,406
LUMENTUM HOLDINGS INC	96,903	7,480,721	8,852,089
LUMINEX CORP	53,494	1,160,235	1,706,459
LUNA INNOVATIONS INC	24,400	177,745	256,932
LUNDIN ENERGY AB	15,714	499,829	494,696
LUNDIN MINING CORP	11,154	116,592	114,748
LUNG YEN LIFE SERVICE CORP	238,000	516,615	432,075
LUOLAI LIFESTYLE TECHNOLOGY COMPANY LTD	952,816	1,764,169	1,966,682
LUTHER BURBANK CORP	15,100	177,687	178,633
LUXFER HOLDINGS PLC	132,170	2,444,514	2,812,578
LUZHENG FUTURES COMPANY LTD	146,000	24,082	12,394
LVMH MOET HENNESSY LOUIS VUITTON SE	342,957	112,440,185	228,988,250
LYDALL INC	14,800	350,762	499,352
LYFT INC	615,657	27,675,581	38,897,209
LYONDELLBASELL INDUSTRIES NV - CLASS A	258,974	16,267,947	26,946,245
LYRA THERAPEUTICS INC	4,438	48,419	51,436
M&G PLC	3,388,653	9,591,869	9,696,623
M&T BANK CORP	178,850	23,168,212	27,115,449
M.D.C. HOLDINGS INC	50,123	1,318,658	2,977,306
M/I HOMES INC	56,700	2,080,140	3,349,269
M3 INC	54,400	5,319,461	3,727,262
MABUCHI MOTOR COMPANY LTD	160,700	6,435,291	7,075,163
MACATAWA BANK CORP	16,400	153,445	163,180
MACAUTO INDUSTRIAL COMPANY LTD	85,000	288,230	297,901
MACERICH COMPANY/THE	130,100	1,047,305	1,522,170
MACK-CALI REALTY CORP	76,718	1,660,779	1,187,595
MACKINAC FINANCIAL CORP	5,000	79,050	70,100
MACMAHON HOLDINGS LTD	148,296	27,744	22,590
MACNICA FUJI ELECTRONICS HOLDINGS INC	9,300	179,195	185,916
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	57,596	2,402,242	3,341,720
MACQUARIE INFRASTRUCTURE CORP	69,400	5,392,525	2,207,614
MACQUARIE MEXICO REAL ESTATE MANAGEMENT SA DE CV	10,767	12,883	13,414
MACROGENICS INC	73,403	1,622,099	2,337,886
MACY'S INC	277,000	1,797,510	4,484,630
MADISON SQUARE GARDEN ENTERTAINMENT CORP - CLASS A	127,771	10,721,613	10,451,668
MADISON SQUARE GARDEN SPORTS CORP	24,133	3,304,875	4,330,908
MADRIGAL PHARMACEUTICALS INC	8,100	810,057	947,457
MAEDA CORP	17,300	149,879	149,672
MAEIL HOLDINGS COMPANY LTD	1,570	17,802	12,971
MAEZAWA KASEI INDUSTRIES COMPANY LTD	700	7,187	6,462
MAGAZINE LUIZA SA	6,170,148	18,102,912	22,130,745
MAGELLAN HEALTH INC	22,600	1,340,823	2,107,224
MAGENTA THERAPEUTICS INC	15,270	153,876	180,797
MAGIC SOFTWARE ENTERPRISES LTD	822	8,322	12,503
MAGNA INTERNATIONAL INC	403,320	24,041,189	35,516,933
MAGNACHIP SEMICONDUCTOR CORP	379,380	7,093,837	9,446,562
MAGNIT PJSC - SPONSORED GDR	125,840	1,734,292	1,886,342

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MAGNITE INC	227,112	2,944,176	9,450,130
MAGNOLIA OIL & GAS CORP - CLASS A	198,560	1,843,059	2,279,469
MAGYAR TELEKOM TELECOMMUNICATIONS PLC	850,526	1,303,869	1,123,126
MAHLE-METAL LEVE SA	29,200	113,554	119,429
MAIL.RU GROUP LTD - GDR	40,455	1,323,256	926,420
MAINSTREET BANCSHARES INC	7,300	166,440	151,548
MAJESCO LTD	3,129	37,779	2,822
MAKEMYTRIP LTD	370,005	11,408,925	11,684,758
MAKINO MILLING MACHINE COMPANY LTD	2,100	80,986	82,385
MALAYAN BANKING BERHAD	437,900	882,493	871,259
MALAYSIA BUILDING SOCIETY BERHAD	553,700	75,838	88,133
MALAYSIAN PACIFIC INDUSTRIES BERHAD	9,687	24,868	90,878
MALIBU BOATS INC	28,400	1,080,509	2,262,912
MAN GROUP PLC	13,602	21,590	30,224
MANAPPURAM FINANCE LTD	163,935	246,874	334,535
MANCHESTER UNITED PLC	3,545	55,961	55,798
MANDO CORP	7,311	274,721	263,564
MANGO EXCELLENT MEDIA COMPANY LTD	183,387	1,776,453	1,626,003
MANHATTAN ASSOCIATES INC	868,534	21,107,792	101,948,521
MANILA WATER COMPANY INC	4,811,000	957,567	1,593,837
MANITOWOC COMPANY INC/THE	27,950	556,714	576,329
MANNKIND CORP	194,500	336,019	762,440
MANPOWER INC	90,159	7,775,947	8,916,725
MANTECH INTERNATIONAL CORP	350,861	10,428,764	30,507,364
MANULIFE FINANCIAL CORP	312,610	4,275,125	6,723,036
MAPFRE SA	1,358,200	2,016,602	2,835,015
MARATHON OIL CORP	758,600	14,952,492	8,101,848
MARATHON PETROLEUM CORP	1,660,100	61,359,755	88,798,749
MARAVAI LIFESCIENCES HOLDINGS INC	44,800	1,526,943	1,596,672
MARCUS & MILLICHAP INC	25,600	1,012,326	862,720
MARCUS CORP/THE	70,400	1,481,639	1,407,296
MARFRIG GLOBAL FOODS SA	347,241	993,747	1,083,628
MARIMO REGIONAL REVITALIZATION REIT INC	29	32,579	32,333
MARINE PRODUCTS CORP	22,600	300,708	367,702
MARINEMAX INC	47,000	1,702,716	2,319,920
MARINUS PHARMACEUTICALS INC	22,249	278,653	344,415
MARKEL CORP	18,984	16,826,950	21,634,546
MARKER THERAPEUTICS INC	14,000	111,020	31,360
MARKETAXESS HOLDINGS INC	65,050	15,075,163	32,389,696
MARLIN BUSINESS SERVICES INC	6,500	131,461	88,660
MARRIOTT INTERNATIONAL INC - CLASS A	989,480	89,963,254	146,551,883
MARRIOTT VACATIONS WORLDWIDE CORP	100,017	7,973,471	17,420,961
MARRONE BIO INNOVATIONS INC	47,000	111,959	98,230
MARSH & MCLENNAN COMPANIES INC	1,146,527	50,407,769	139,646,989
MARTEN TRANSPORT LTD	155,307	1,825,254	2,635,560
MARTIN MARIETTA MATERIALS INC	104,991	19,618,338	35,258,078
MARTINREA INTERNATIONAL INC	42,300	483,591	412,954
MARUBENI CORP	711,300	5,514,012	5,927,285
MARUICHI STEEL TUBE LTD	900	20,711	20,566
MARUTI UDYOG LTD	110,721	10,431,532	10,387,341
MARVELL TECHNOLOGY GROUP LTD	764,806	13,433,161	37,460,198
MARVELOUS INC	26,200	219,185	204,147
MASCO CORP	450,965	14,513,736	27,012,804
MASIMO CORP	62,335	7,545,911	14,315,856
MASONITE INTERNATIONAL CORP	22,962	1,575,192	2,646,141
MASRAF AL RAYAN	1,470,374	1,687,482	1,732,465
MASTEC INC	74,789	2,450,335	7,007,729
MASTECH DIGITAL INC	4,100	96,391	72,201
MASTERCARD INC - CLASS A	2,139,859	172,866,099	761,896,797
MASTERCRAFT BOAT HOLDINGS INC	16,600	268,878	441,394
MATADOR RESOURCES COMPANY	99,700	2,638,670	2,337,965
MATAS A/S	82,338	770,494	1,081,280
MATCH GROUP INC	258,162	9,344,504	35,466,296
MATERION CORP	63,022	2,910,344	4,174,577
MATRIX SERVICE COMPANY	21,200	411,513	277,932
MATSON INC	39,000	1,266,017	2,601,300
MATSUMOTOKIYOSHI HOLDINGS COMPANY LTD	453,200	17,029,315	20,219,692
MATSUOKA CORP	1,600	42,705	27,888
MATTEL INC	392,700	8,471,989	7,822,584
MATTHEWS INTERNATIONAL CORP - CLASS A	102,478	2,721,040	4,053,005
MAUI LAND & PINEAPPLE COMPANY INC	7,200	147,384	83,160
MAX COMPANY LTD	2,400	36,207	35,555
MAXAR TECHNOLOGIES INC	54,800	1,661,181	2,072,536
MAXEON SOLAR TECHNOLOGIES LTD	8,661	175,337	273,341
MAXIM INTEGRATED PRODUCTS INC	638,261	34,648,147	58,317,908
MAXIMUS INC	55,200	3,601,599	4,915,008

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MAXLINEAR INC	403,850	10,277,780	13,763,208
MAXSCEND MICROELECTRONICS COMPANY LTD	2,345	183,607	217,865
MAYNE PHARMA GROUP LTD	251,955	49,518	67,166
MAYUR UNIQUOTERS LTD	9,445	40,570	53,843
MAYVILLE ENGINEERING COMPANY INC	6,900	95,289	99,222
MAZDA MOTOR CORP	77,000	497,803	628,543
MBANK SA	38,946	2,150,860	2,116,073
MBB SE	227	29,947	34,416
MBIA INC	35,911	223,332	345,464
MCAFEE CORP - A SHARES	31,600	551,262	718,584
MCCORMICK & COMPANY INC	407,800	21,007,983	36,359,448
MCDONALD'S CORP	1,624,346	91,254,042	364,080,912
MCGRATH RENTCORP	28,500	1,216,305	2,298,525
MCJ COMPANY LTD	290,300	2,926,980	2,529,945
MCKESSON CORP	358,957	49,937,363	70,010,973
MCMILLAN SHAKESPEARE LTD	8,091	77,502	67,110
MDU RESOURCES GROUP INC	189,400	3,910,748	5,986,934
MEDALLIA INC	152,183	3,707,597	4,244,384
MEDIAALPHA INC - CLASS A	9,800	429,735	347,214
MEDIASET ESPANA COMUNICACION SA	9,656	59,930	57,481
MEDIASET SPA	242,867	667,167	700,474
MEDIATEK INC	1,872,237	30,161,398	63,582,436
MEDIBANK PRIVATE LTD	985,015	2,077,540	2,100,663
MEDICAL DATA VISION COMPANY LTD	200	5,089	3,871
MEDICAL FACILITIES CORP	15,507	64,396	89,821
MEDICAL PROPERTIES TRUST INC	1,830,321	34,129,304	38,949,231
MEDICINOVA INC	37,567	318,357	189,713
MEDICLINIC INTERNATIONAL PLC	45,857	185,754	180,949
MEDIFAST INC	15,968	1,235,412	3,382,342
MEDIOBANCA SPA	10,618	114,097	118,005
MEDIPAL HOLDINGS CORP	249,900	3,326,252	4,803,508
MEDNAX INC	1,629,580	36,844,942	41,505,403
MEDPACE HOLDINGS INC	37,125	2,606,113	6,090,356
MEDTECS INTERNATIONAL CORP LTD	503,900	371,682	348,785
MEDTRONIC PLC	3,159,898	160,036,425	373,278,751
MEGACHIPS CORP	5,300	97,746	169,312
MEI PHARMA INC	91,608	237,407	314,215
MEIDENSHA CORP	15,900	305,199	346,347
MEIKO NETWORK JAPAN COMPANY LTD	10,400	58,138	56,188
MEIRAGTX HOLDINGS PLC	22,400	442,088	323,232
MEITEC CORP	14,900	710,020	823,882
MEITUAN DIANPING - CLASS B	2,698,200	40,823,574	103,493,268
MEIWA CORP	5,700	21,678	25,328
MEIWA ESTATE COMPANY LTD	30,000	182,097	191,674
MEKONOMEN AB	67,076	738,046	993,485
MELCO CROWN ENTERTAINMENT LTD - ADR	54,112	1,150,053	1,077,370
MELCO HOLDINGS INC	2,300	65,888	80,344
MELEXIS NV	1,609	151,471	170,668
MERCADOLIBRE INC	37,812	33,408,841	55,664,558
MERCANTILE BANK CORP	16,000	349,143	519,520
MERCARI INC	3,100	84,159	140,833
MERCHANTS BANCORP	8,900	224,956	373,266
MERCIALYS SA	51,427	323,644	567,854
MERCK & COMPANY INC	5,630,569	198,223,566	434,060,564
MERCURY GENERAL CORP	33,600	1,758,891	2,043,216
MERCURY SYSTEMS INC	76,000	5,890,268	5,369,400
MEREDITH CORP	35,800	1,881,554	1,066,124
MERIDA INDUSTRY COMPANY LTD	40,000	340,757	489,258
MERIDIAN BANCORP INC	43,100	615,501	793,902
MERIDIAN BIOSCIENCE INC	879,539	20,644,838	23,087,899
MERIDIAN CORP	6,000	98,700	156,000
MERIT MEDICAL SYSTEMS INC	48,100	1,288,115	2,880,228
MERITAGE HOMES CORP	289,694	10,211,586	26,628,672
MERITOR INC	159,421	3,424,756	4,690,166
MERITZ FINANCIAL GROUP INC	48,978	521,620	744,353
MERITZ FIRE & MARINE INSURANCE COMPANY LTD	70,453	1,000,119	1,204,564
MERITZ SECURITIES COMPANY LTD	202,508	651,039	824,883
MERSANA THERAPEUTICS INC	48,300	662,896	781,494
MERSEN	15,715	576,071	548,554
MESA AIR GROUP INC	21,800	244,404	293,210
MESA LABORATORIES INC	4,400	778,825	1,071,400
META FINANCIAL GROUP INC	57,502	1,406,673	2,605,416
METACRINE INC	7,100	59,023	44,020
METALL ZUG AG	37	55,704	79,807
METALLURGICAL CORP OF CHINA LTD	842,800	353,374	439,722
METALURGICA GERDAU SA - PREFERRED	116,400	246,288	276,612

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METHANEX CORP	219,388	7,870,991	8,089,222
METHODE ELECTRONICS INC	117,388	3,536,863	4,927,948
METLIFE INC	1,503,823	52,564,188	91,417,400
METROCITY BANKSHARES INC	14,300	250,812	219,934
METRODATA ELECTRONICS TBK PT	864,900	79,719	96,166
METROPOLE TELEVISION SA	5,785	82,732	123,880
METROPOLITAN BANK HOLDING CORP	7,300	351,194	367,628
METSA BOARD OYJ - B SHARES	18,003	150,891	196,566
METTLER-TOLEDO INTERNATIONAL INC	88,842	30,124,541	102,673,811
MFA MORTGAGE INVESTMENTS INC	387,700	929,350	1,577,939
MGE ENERGY INC	33,400	1,532,251	2,384,426
MGIC INVESTMENT CORP	478,602	5,440,907	6,628,638
MGM RESORTS INTERNATIONAL	636,300	14,017,713	24,173,037
MGP INGREDIENTS INC	11,700	394,444	692,055
MICHAELS COMPANIES INC/THE	80,200	592,304	1,759,588
MICRO FOCUS INTERNATIONAL PLC	729,749	2,383,294	5,569,810
MICRO STRATEGY INC	6,500	946,719	4,412,200
MICROCHIP TECHNOLOGY INC	280,199	15,886,410	43,492,489
MICRON TECHNOLOGY INC	2,473,220	88,841,909	218,162,736
MICRONICS JAPAN COMPANY LTD	51,410	511,582	783,944
MICROSOFT CORP	16,370,908	627,134,779	3,859,768,979
MICRO-STAR INTERNATIONAL COMPANY LTD	88,000	459,278	536,642
MID PENN BANCORP INC	5,300	162,071	142,093
MID-AMERICA APARTMENT COMMUNITIES INC	136,461	11,204,172	19,699,510
MIDDLEBY CORP/THE	66,700	8,021,124	11,055,525
MIDDLEFIELD BANC CORP	5,500	115,665	115,280
MIDDLESEX WATER COMPANY	16,000	566,233	1,264,320
MIDLAND STATES BANCORP INC	59,700	1,833,925	1,656,078
MIDWEST HOLDING INC	1,851	93,108	92,531
MIDWESTONE FINANCIAL GROUP INC	12,400	371,569	384,028
MILESTONE SCIENTIFIC INC	16,200	31,104	57,834
MILLER INDUSTRIES INC	11,400	236,593	526,566
MIMAKI ENGINEERING COMPANY LTD	4,900	25,878	27,848
MIMASU SEMICONDUCTOR INDUSTRY COMPANY LTD	28,100	527,660	693,981
MIMECAST LTD	51,600	2,098,050	2,074,836
MINDTREE LTD	42,374	768,414	1,207,751
MINEBEA COMPANY LTD	151,000	3,967,099	3,865,873
MINERAL RESOURCES LTD	325,910	4,723,320	9,437,680
MINERALS TECHNOLOGIES INC	47,700	3,054,189	3,592,764
MINERVA NEUROSCIENCES INC	25,600	282,463	74,752
MINTH GROUP LTD	1,840,000	6,178,487	7,668,195
MIRAIAL COMPANY LTD	1,200	13,932	13,803
MIRATI THERAPEUTICS INC	38,000	3,620,389	6,509,400
MIRUM PHARMACEUTICALS INC	5,412	99,626	107,266
MISONIX INC	11,400	212,741	223,326
MISSION PRODUCE INC	6,200	105,508	117,862
MISTRAS GROUP INC	16,000	236,773	182,560
MITEK SYSTEMS INC	37,474	341,015	546,371
MITRA ADIPERKASA TBK PT	9,222,500	495,178	469,855
MITSUBA CORP	5,100	24,890	31,292
MITSUBISHI CORP	379,900	10,829,642	10,760,968
MITSUBISHI ELECTRIC CORP	4,290,800	52,709,743	65,488,092
MITSUBISHI GAS CHEMICAL COMPANY INC	7,300	114,395	179,296
MITSUBISHI HC CAPITAL INC	465,500	1,983,662	2,814,063
MITSUBISHI HEAVY INDUSTRIES LTD	70,500	2,104,321	2,200,493
MITSUBISHI RESEARCH INSTITUTE INC	18,200	797,757	678,588
MITSUBISHI UFJ FINANCIAL GROUP INC	759,900	2,996,306	4,069,075
MITSUBOSHI BELTING LTD	7,300	123,443	117,659
mitsui chemicals inc	3,200	102,418	101,213
mitsui company	621,380	11,989,142	12,944,948
mitsui matsushima company ltd	21,500	287,086	193,597
MIURA COMPANY LTD	51,700	2,229,116	2,797,882
MIVNE REAL ESTATE (KD) LTD	1,864	3,709	4,590
MIXI INC	186,000	6,050,683	4,662,624
MIZUHO FINANCIAL GROUP INC	287,300	3,534,620	4,157,400
MIZUNO CORP	27,400	931,563	539,073
MKS INSTRUMENTS INC	72,428	6,940,631	13,429,600
MMA CAPITAL HOLDINGS INC	5,000	167,400	114,050
MMC NORILSK NICKEL PJSC - ADR	140,924	3,908,596	4,394,010
MOBILE TELESYSTEMS OJSC - SPONSORED ADR	226,300	1,766,860	1,887,342
MOCHIDA PHARMACEUTICAL COMPANY LTD	26,100	1,036,696	1,013,294
MODEL N INC	32,100	502,227	1,130,883
MODERNA INC	360,876	12,390,425	47,256,712
MODINE MANUFACTURING COMPANY	85,781	847,180	1,266,985
MODIVCARE INC	71,719	8,747,865	10,623,018
MOELIS & COMPANY - CLASS A	78,400	3,611,532	4,302,592

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MOHAWK INDUSTRIES INC	298,270	30,116,154	57,360,304
MOLECULAR TEMPLATES INC	18,400	198,518	232,208
MOLINA HEALTHCARE INC	329,816	30,055,873	77,097,788
MOLSON COORS BEVERAGE COMPANY - CLASS B	171,300	13,150,018	8,761,995
MOMENTUM GROUP AB	2,308	25,628	41,043
MOMO.COM INC	6,000	195,247	208,180
MONARCH CASINO & RESORT INC	16,948	683,514	1,027,388
MONCLER SPA	58,670	2,534,545	3,369,824
MONDELEZ INTERNATIONAL INC	2,826,736	57,839,247	165,448,858
MONDI PLC	255,857	5,014,189	6,530,609
MONEYGRAM INTERNATIONAL INC	48,800	251,364	320,616
MONEYSUPERMARKET.COM GROUP PLC	1,736,644	7,266,854	6,387,863
MONGODB INC	88,398	19,286,302	23,640,277
MONMOUTH REAL ESTATE INVESTMENT CORP	97,674	1,128,425	1,727,853
MONOLITHIC POWER SYSTEMS INC	207,356	27,015,251	73,240,213
MONRO INC	67,881	3,564,450	4,466,570
MONSTER BEVERAGE CORP	870,097	48,850,810	79,257,136
MONTEA CVA	160	16,009	16,736
MONTROSE ENVIRONMENTAL GROUP INC	16,600	538,244	833,154
MOODY'S CORP	344,008	63,408,402	102,724,229
MOOG INC - CLASS A	202,335	6,517,642	16,824,155
MOORIM PAPER COMPANY LTD	35,735	111,667	91,883
MORGAN SINDALL GROUP PLC	17,403	314,635	424,033
MORGAN STANLEY	3,521,986	126,434,029	273,517,433
MORGUARD CORP	600	56,662	55,854
MORGUARD NORTH AMERICAN RESIDENTIAL REAL ESTATE INVESTMENT TRUST	19,300	295,713	239,091
MORI HILLS REIT INVESTMENT CORP	24	32,553	33,296
MORI TRUST HOTEL REIT INC	68	86,039	85,108
MORNINGSTAR INC	184,674	23,444,746	41,559,037
MORPHIC HOLDING INC	12,902	262,513	816,439
MOSAIC COMPANY/THE	947,205	24,703,520	29,941,150
MOTHERSON SUMI SYSTEMS LTD	147,384	453,960	406,087
MOTORCAR PARTS OF AMERICA INC	16,200	500,166	364,500
MOTOROLA SOLUTIONS INC	373,864	33,307,108	70,305,125
MOUNT GIBSON IRON LTD	660,529	432,995	382,350
MOVADO GROUP INC	15,200	430,304	432,440
MPHASIS LTD	22,642	414,891	550,150
MR D.I.Y. GROUP (M) SDN BERHAD	2,607,314	1,960,483	2,590,651
MR PRICE GROUP LTD	342,494	3,937,373	4,490,664
MR. COOPER GROUP INC	68,188	1,118,631	2,370,215
MRC GLOBAL INC	63,900	952,631	577,017
MRF LTD	2,630	3,209,594	2,958,983
MRK HOLDINGS INC	13,800	19,239	19,233
MSA SAFETY INC	126,041	11,610,884	18,908,671
MSC INDUSTRIAL DIRECT COMPANY - CLASS A	92,800	6,154,486	8,369,632
MSCI INC	124,050	15,847,990	52,011,684
MSG NETWORKS INC	107,300	1,563,476	1,613,792
MTN GROUP LTD	578,303	2,063,496	3,401,379
MTS SYSTEMS CORP	18,800	840,460	1,094,160
MTU AERO ENGINES HOLDING AG	61,874	8,618,483	14,595,007
MUDA HOLDINGS BERHAD	61,700	41,087	38,688
MUELLER INDUSTRIES INC	265,647	7,500,396	10,984,503
MUELLER WATER PRODUCTS INC	140,900	1,347,956	1,957,101
MUENCHENER RUECKVER AG	54,045	13,742,300	16,680,113
MUGEN ESTATE COMPANY LTD	14,133	84,363	66,125
MULLEN GROUP LTD	112,200	702,520	1,087,318
MULTICHOICE GROUP LTD	302,580	2,586,647	2,642,356
MURATA MANUFACTURING COMPANY LTD	691,000	35,745,843	55,292,507
MURPHY OIL CORP	138,623	4,049,141	2,274,803
MURPHY USA INC	23,600	2,047,138	3,411,616
MUSTANG BIO INC	30,900	176,893	102,588
MVB FINANCIAL CORP	9,300	168,702	314,340
MYERS INDUSTRIES INC	31,900	549,691	630,344
MYR GROUP INC	29,659	916,516	2,125,661
MYRIAD GENETICS INC	1,027,377	32,067,200	31,283,630
NABORS INDUSTRIES LTD	7,023	736,606	656,299
NABTESCO CORP	109,000	2,833,902	4,991,312
NAFCO COMPANY LTD	35,900	753,516	694,933
NAGANO KEIKI COMPANY LTD	14,400	117,536	127,841
NAKABAYASHI COMPANY LTD	19,600	127,016	109,086
NAKAYAMAFUKU COMPANY LTD	4,900	24,587	21,817
NANJING IRON & STEEL COMPANY LTD	13,535,600	6,718,708	7,991,270
NANO STRING TECHNOLOGIES INC	39,900	1,122,738	2,621,829
NANTEX INDUSTRY COMPANY LTD	187,000	426,662	720,920
NANTHEALTH INC	7,400	31,820	23,754
NANYA TECHNOLOGY CORP	927,000	2,843,789	2,985,711

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NAPCO SECURITY TECHNOLOGIES INC	12,600	176,848	438,858
NASDAQ INC	126,500	7,840,814	18,653,690
NASPERS LTD - N SHARES	340,668	35,293,728	81,479,088
NATERA INC	81,275	2,992,323	8,252,664
NATHAN'S FAMOUS INC	2,300	131,074	145,107
NATIONAL BANK HOLDINGS CORP - CLASS A	54,560	1,634,014	2,164,941
NATIONAL BANK OF ABU DHABI	1,161,396	4,716,043	4,616,305
NATIONAL BANK OF GREECE SA	167,288	193,415	487,602
NATIONAL BANKSHARES INC	7,200	215,772	255,672
NATIONAL BEVERAGE CORP	21,600	413,213	1,056,456
NATIONAL CINEMEDIA INC	44,100	611,840	203,742
NATIONAL COMMERCIAL BANK	285,857	2,971,824	4,047,303
NATIONAL ENERGY SERVICES REUNITED CORP	16,400	136,514	202,868
NATIONAL FUEL GAS COMPANY	85,800	3,197,759	4,289,142
NATIONAL GRID PLC	490,611	5,574,470	5,848,381
NATIONAL HEALTH INVESTORS INC	39,200	2,672,047	2,833,376
NATIONAL HEALTHCARE CORP	12,660	828,617	986,341
NATIONAL INSTRUMENTS CORP	365,760	13,168,618	15,795,346
NATIONAL MEDICAL CARE COMPANY	56,932	777,358	813,661
NATIONAL PRESTO INDUSTRIES INC	4,700	385,069	479,729
NATIONAL RESEARCH CORP - CLASS A	11,600	322,436	543,228
NATIONAL RETAIL PROPERTIES INC	208,800	7,496,017	9,201,816
NATIONAL STORAGE AFFILIATES TRUST	56,900	1,213,473	2,272,017
NATIONAL VISION HOLDINGS INC	197,147	6,748,040	8,640,953
NATIONAL WESTERN LIFE GROUP INC - CLASS A	6,970	1,653,963	1,735,530
NATURAL GROCERS BY VITAMIN COTTAGE INC	8,200	192,436	143,910
NATURE'S SUNSHINE PRODUCTS INC	9,700	147,786	193,612
NATURGY ENERGY GROUP SA	1,110,446	21,441,250	27,276,740
NATUS MEDICAL INC	54,886	1,640,156	1,405,630
NAUTILUS INC	134,150	2,195,394	2,098,106
NAVER CORP	131,044	21,285,244	43,652,386
NAVIENT CORP	164,300	1,173,618	2,351,133
NAVIGATOR COMPANY SA/THE	955	5,628	3,132
NAVISTAR INTERNATIONAL CORP	45,200	1,041,679	1,990,156
NBT BANCORP INC	37,600	959,888	1,500,240
NCINO INC	53,300	3,741,925	3,556,176
NCR CORP	131,900	3,487,962	5,005,605
NCS&A COMPANY LTD	8,400	50,822	37,325
NCSOFT CORP	373	324,358	287,722
NEC CORP	37,690	1,829,026	2,223,881
NEDERMAN HOLDING AB	253	3,812	4,238
NEENAH INC	16,200	810,694	832,356
NEKTAR THERAPEUTICS INC	193,800	9,082,247	3,876,000
NELNET INC - CLASS A	34,900	1,975,687	2,538,626
NEMAURA MEDICAL INC	9,500	91,200	72,010
NEMETSCHEK SE	396,966	25,962,964	25,380,545
NEOGAMES SA	1,600	58,989	57,232
NEOGEN CORP	870,547	14,616,336	77,382,923
NEOGENOMICS INC	989,473	17,097,481	47,722,283
NEOLEUKIN THERAPEUTICS INC	51,556	806,398	634,654
NEOPHOTONICS CORP	44,100	397,650	526,995
NEOWIZ HOLDINGS CORP	2,523	33,675	80,923
NESCO HOLDINGS INC	5,600	26,096	52,360
NESTE OIL OYJ	17,320	1,001,123	921,321
NESTLE SA	1,187,014	111,065,887	132,858,795
NET ONE SYSTEMS COMPANY LTD	236,100	8,325,909	7,553,063
NETAPP INC	258,900	9,079,149	18,814,263
NETDRAGON WEBSOFT HOLDINGS LTD	159,462	415,385	406,118
NETEASE INC	185,956	3,199,926	3,783,964
NETEASE INC - ADR	36,875	3,160,684	3,807,713
NETFLIX INC	941,584	107,419,140	491,186,709
NETGEAR INC	27,622	500,579	1,135,264
NETSCOUT SYSTEMS INC	570,437	10,648,879	16,063,506
NETSTREIT CORP	15,300	290,448	282,897
NETWEALTH GROUP LTD	112,615	1,198,777	1,156,223
NETWORK INTERNATIONAL HOLDINGS PLC	2,715,398	12,769,021	15,495,254
NEUBASE THERAPEUTICS INC	9,200	87,860	67,988
NEUCA SA	162	25,927	28,656
NEUROBO PHARMACEUTICALS INC	10,200	92,616	44,880
NEUROCRINE BIOSCIENCES INC	252,997	21,041,903	24,603,958
NEVRO CORP	30,200	2,246,701	4,212,900
NEW CHINA LIFE INSURANCE COMPANY LTD	1,468,600	6,019,304	5,685,915
NEW JERSEY RESOURCES CORP	86,400	2,587,061	3,444,768
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	394,554	6,482,974	5,523,756
NEW RELIC INC	112,551	8,837,750	6,919,635
NEW RESIDENTIAL INVESTMENT CORP	461,900	7,483,541	5,196,375

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NEW SENIOR INVESTMENT GROUP INC	66,100	577,519	411,803
NEW WAVE GROUP AB	43,067	260,915	344,880
NEW WORK SE	231	67,274	60,136
NEW WORLD DEVELOPMENT COMPANY LTD	417,558	2,134,963	2,159,102
NEW YORK COMMUNITY BANCORP INC	659,500	9,397,620	8,322,890
NEW YORK MORTGAGE TRUST INC	318,900	1,614,635	1,425,483
NEW YORK TIMES COMPANY/THE - CLASS A	714,939	21,599,110	36,190,212
NEW ZEALAND REFINING COMPANY LTD/THE	64,395	111,257	21,197
NEWAGE INC	60,427	227,471	172,821
NEWELL BRANDS INC	431,821	13,601,467	11,564,166
NEWMARK GROUP INC - CLASS A	974,092	5,540,071	9,745,790
NEWMARKET CORP	79,176	30,784,723	30,099,548
NEWMONT CORP	1,516,867	87,574,703	91,421,574
NEWPARK RESOURCES INC	69,300	691,649	217,602
NEWRIVER REIT PLC	66,923	96,791	86,609
NEWS CORP - CLASS A	436,809	6,228,152	11,108,053
NEWS CORP - CLASS B	124,600	1,795,790	2,923,116
NEXANS SA	16,007	765,158	1,420,384
NEXI SPA	1,814,485	35,749,115	31,732,556
NEXIMMUNE INC	5,700	110,031	108,756
NEXITY SA	12,776	588,399	631,858
NEXON COMPANY LTD	148,700	3,469,394	4,831,068
NEXPOINT RESIDENTIAL TRUST INC	19,432	450,069	895,621
NEXSTAR MEDIA GROUP INC - CLASS A	122,439	9,907,965	17,194,109
NEXT FIFTEEN COMMUNICATIONS GROUP PLC	3,015	20,696	28,287
NEXT PLC	78,546	5,491,257	8,524,378
NEXTCURE INC	6,500	96,899	65,065
NEXTDECADE CORP	11,700	70,668	31,239
NEXTEER AUTOMOTIVE GROUP LTD	22,000	27,126	26,968
NEXTERA ENERGY INC	3,835,726	76,124,985	290,019,243
NEXTGEN HEALTHCARE INC	1,500,266	24,131,607	27,154,815
NEXTIER OILFIELD SOLUTIONS INC	130,223	2,215,982	484,430
NGM BIOPHARMACEUTICALS INC	22,000	404,012	639,540
NH INVESTMENT & SECURITIES COMPANY LTD	169,371	1,705,505	1,743,470
NHK SPRING COMPANY LTD	4,800	37,239	36,054
NHN CORP	7,855	477,896	503,192
NI HOLDINGS INC	8,892	152,676	164,324
NIBE INDUSTRIER AB - B SHARES	1,724,744	24,504,814	53,584,741
NIC INC	358,662	4,138,301	12,169,402
NICE HOLDINGS INC	2,100	24,836	35,748
NICE INFORMATION & TELECOMMUNICATION INC	2,922	85,719	80,037
NICE INFORMATION SERVICE COMPANY LTD	22,845	450,556	511,704
NICHIAS CORP	68,600	1,270,332	1,744,489
NICHIBAN COMPANY LTD	3,900	60,462	67,553
NICHIHA CORP	2,800	50,359	81,846
NICHI-IKO PHARMACEUTICAL COMPANY LTD	3,400	47,602	30,615
NICK SCALI LTD	8,827	80,197	67,029
NICOLET BANKSHARES INC	9,768	441,018	815,237
NIDEC CORP	618,800	43,835,435	75,236,000
NIELSEN HOLDINGS PLC	463,400	18,534,354	11,654,510
NIEN MADE ENTERPRISE COMPANY LTD	19,000	197,929	265,026
NIFCO INC	101,400	2,207,342	3,702,706
NIHON FALCOM CORP	500	7,848	7,217
NIHON KOHDEN CORP	10,300	287,339	301,077
NIHON UNISYS LTD	200,100	4,034,626	6,175,032
NIIT LTD	55,676	74,432	105,011
NIKE INC - CLASS B	2,737,810	77,074,808	363,827,571
NILFISK HOLDING A/S	2,957	48,205	90,374
NINE DRAGONS PAPER HOLDINGS LTD	5,353,950	6,843,945	7,836,947
NINE ENTERTAINMENT COMPANY HOLDINGS LTD	25,521	45,874	53,843
NINETY ONE LTD	15,525	44,827	50,466
NINETY ONE PLC	191,781	765,284	631,865
NINTENDO COMPANY LTD	124,883	49,893,951	69,855,369
NIO INC - ADR	89,400	3,978,772	3,484,812
NIPPON CARBIDE INDUSTRIES COMPANY INC	4,800	72,597	58,295
NIPPON COMMERCIAL DEVELOPMENT COMPANY LTD	13,300	215,468	206,662
NIPPON GAS COMPANY LTD	222,300	3,870,780	3,874,659
NIPPON MEAT PACKERS INC	4,300	194,183	184,647
NIPPON PAINT COMPANY LTD	109,000	1,867,225	1,573,348
NIPPON STEEL & SUMIKIN BUSSAN CORP	8,000	265,575	293,575
NIPPON TELEGRAPH AND TELEPHONE CORP	2,851,200	64,125,194	73,331,316
NIPPON TELEVISION NETWORK CORP	186,500	2,017,740	2,454,036
NIPPON VALQUA INDUSTRIES LTD	2,300	45,055	44,356
NIPPON YUSEN KABUSHIKI KAISHA	222,784	3,686,691	7,610,947
NIPRO CORP	270,000	3,165,609	3,266,878
NISHI-NIPPON FINANCIAL HOLDING INC	20,000	155,072	143,891

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NISHIO RENT ALL COMPANY LTD	6,100	137,047	165,280
NISOURCE INC	369,900	7,014,417	8,918,289
NISSAN CHEMICAL INDUSTRIES LTD	13,800	732,499	738,081
NISSAN MOTOR COMPANY LTD	123,300	666,946	687,244
NISSEI ASB MACHINE COMPANY LTD	2,100	105,714	99,964
NISSHA COMPANY LTD	8,700	106,369	107,864
NISSHINBO INDUSTRIES INC	20,600	148,816	153,614
NISSIN ELECTRIC COMPANY LTD	3,500	38,453	39,403
NISSO CORP	5,600	43,458	43,533
NITORI COMPANY LTD	67,040	10,819,111	12,998,480
NITTA CORP	2,300	49,743	54,825
NITTO KOGYO CORP	11,200	211,799	205,553
NITTO SEIKO COMPANY LTD	2,400	12,837	12,749
NKARTA INC	14,800	483,772	486,920
NL INDUSTRIES INC	6,200	45,044	46,190
NLIGHT INC	50,490	1,423,626	1,635,876
NMDC LTD	1,366,400	1,527,164	2,529,514
NMI HOLDINGS INC - CLASS A	74,500	985,070	1,761,180
NN GROUP NV	52,971	1,834,571	2,595,487
NN INC	34,800	675,142	246,036
NOBIA AB	102,930	620,110	785,293
NOF CORP	79,500	2,655,831	4,165,656
NOJIMA CORP	25,200	633,514	641,289
NOK CORP	14,900	202,196	202,397
NOKIA OYJ	2,318,848	11,209,479	9,278,427
NOLATO AB	40,550	3,329,363	3,619,414
NOMAD FOODS LTD	500,864	10,872,309	13,753,725
NOMURA HOLDINGS INC	824,300	3,993,317	4,337,086
NOMURA REAL ESTATE HOLDINGS INC	25,800	567,081	622,235
NOMURA RESEARCH INSTITUTE LTD	5,600	117,018	173,575
NOODLES & COMPANY	21,600	217,210	223,560
NORDEA AB	361,200	2,679,043	3,563,806
NORDEX AG	72,404	1,694,023	2,329,940
NORDIC AMERICAN TANKERS LTD	115,200	1,057,086	374,400
NORDIC ENTERTAINMENT GROUP AB	223,546	5,813,045	9,971,511
NORDIC SEMICONDUCTOR ASA	20,942	78,451	376,087
NORDSON CORP	127,087	8,354,351	25,249,645
NORDSTROM INC	143,700	9,060,406	5,441,919
NORFOLK SOUTHERN CORP	501,394	21,014,278	134,634,317
NORITZ CORP	2,800	34,761	44,699
NORMA GROUP SE	3,863	165,818	183,877
NOROO HOLDINGS COMPANY LTD	2,881	29,117	32,711
NOROO PAINT & COATINGS COMPANY LTD	17,641	160,394	171,461
NORSK HYDRO ASA	296,038	1,371,988	1,899,060
NORTH MEDIA A/S	4,083	51,860	68,395
NORTH PACIFIC BANK LTD	128,000	377,479	370,679
NORTHEAST BANK	7,800	146,796	205,842
NORTHERN TRUST CORP	230,000	18,662,249	24,175,300
NORTHFIELD BANCORP INC	40,900	609,171	651,128
NORTHRIM BANCORP INC	67,112	1,691,415	2,852,931
NORTHROP GRUMMAN CORP	338,399	36,234,691	109,519,452
NORTHWEST BANCSHARES INC	107,408	1,395,045	1,552,046
NORTHWEST NATURAL HOLDING COMPANY	28,600	1,436,011	1,542,970
NORTHWEST PIPE COMPANY	10,200	164,322	340,884
NORTHWESTERN CORP	46,000	2,228,331	2,999,200
NORTONLIFELOCK INC	1,396,845	30,763,823	29,696,925
NORWAY ROYAL SALMON ASA	304,608	7,191,755	7,272,325
NORWEGIAN CRUISE LINE HOLDINGS LTD	386,200	16,046,650	10,655,258
NORWOOD FINANCIAL CORP	6,150	166,583	163,652
NOS SGPS SA	25,143	92,938	91,725
NOTRE DAME INTERMEDICA PARTICIPACOES SA	408,700	5,172,669	5,996,874
NOV INC	496,595	16,207,613	6,813,283
NOVA MEASURING INSTRUMENTS LTD	3,334	83,425	303,427
NOVAGOLD RESOURCES INC	208,600	1,274,176	1,827,336
NOVANTA INC	201,944	9,164,073	26,634,394
NOVARTIS AG	1,778,068	140,270,195	152,594,754
NOVARTIS AG - ADR	80,283	7,485,299	6,862,591
NOVATEK MICROELECTRONICS CORP	963,000	13,576,148	19,406,477
NOVATEK PJSC - SPONSORED GDR	54,374	10,857,624	10,738,865
NOVAVAX INC	54,698	4,363,200	9,917,294
NOVO NORDISK A/S - B SHARES	2,683,208	145,005,630	182,224,676
NOVO NORDISK A/S - SPONSORED ADR	51,335	3,649,683	3,461,006
NOVOCURE LTD	224,830	15,630,262	29,718,029
NOVOLIPETSK STEEL PJSC - GDR	44,953	1,241,109	1,433,102
NOVOZYMES A/S - B SHARES	114,378	3,404,250	7,343,892
NOW INC	95,000	1,708,177	958,550

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NP3 FASTIGHETER AB	8,077	103,361	128,805
NPC COMPANY LTD	10,133	30,947	37,380
NRG ENERGY INC	234,883	5,400,804	8,862,136
NRW HOLDINGS LTD	17,387	26,421	26,022
NSD COMPANY LTD	75,300	957,263	1,254,546
NSI NV	1,547	63,971	61,455
NTN CORP	43,400	125,291	133,931
NTPC LTD	588,596	886,619	857,772
NU SKIN ENTERPRISES INC	57,447	2,772,826	3,038,372
NUANCE COMMUNICATIONS INC	328,000	5,136,093	14,313,920
NUCOR CORP	308,400	14,053,048	24,755,268
NUFARM LTD	135,003	393,983	546,001
NUMIS CORP PLC	1,779	7,991	9,253
NURIX THERAPEUTICS INC	18,240	552,177	567,082
NUTANIX INC - CLASS A	1,726,334	57,525,447	45,851,431
NUTRIEN LTD	111,991	5,383,328	6,032,375
NUVASIVE INC	194,816	10,295,691	12,772,137
NV5 GLOBAL INC	10,300	453,606	994,671
NVE CORP	10,474	684,308	734,227
NVENT ELECTRIC PLC	471,430	9,118,787	13,157,611
NVIDIA CORP	1,160,256	199,559,059	619,495,486
NVR INC	7,405	12,644,150	34,884,437
NXP SEMICONDUCTORS NV	457,933	57,756,485	92,200,230
NYMOX PHARMACEUTICAL CORP	36,000	141,840	79,920
O2 CZECH REPUBLIC AS	3,275	37,036	38,167
OAK STREET HEALTH INC	112,959	5,946,646	6,130,285
OAK VALLEY BANCORP	7,700	179,487	132,055
OBIC COMPANY LTD	144,100	15,729,143	26,381,385
OC OERLIKON CORP AG	24,131	281,571	280,244
OCADO GROUP PLC	4,714,158	39,869,253	132,358,920
OCCIDENTAL PETROLEUM CORP	822,500	14,553,624	21,894,950
OCEANA GROUP LTD	514,596	2,352,056	2,300,065
OCEANEERING INTERNATIONAL INC	87,900	2,146,893	1,003,818
OCEANFIRST FINANCIAL CORP	53,552	1,202,922	1,282,035
OCEANIA HEALTHCARE LTD	65,622	71,399	58,827
OCONEE FEDERAL FINANCIAL CORP	3,700	92,944	96,496
OCULAR THERAPEUTIC INC	61,900	758,867	1,015,779
ODFJELL DRILLING LTD	52,402	134,576	125,229
ODONATE THERAPEUTICS INC	12,400	330,422	42,408
ODONTOPREV SA	1,979,400	6,821,479	4,612,637
ODP CORP/THE	48,371	1,819,753	2,093,981
OFFCN EDUCATION TECHNOLOGY COMPANY LTD	3,847,527	21,671,789	16,534,681
OFFICE PROPERTIES INCOME TRUST	41,218	2,192,079	1,134,319
OFG BANCORP	45,400	740,410	1,026,948
OGE ENERGY CORP	195,886	3,589,720	6,338,871
OHIO VALLEY BANC CORP	4,400	142,428	106,832
OHSO FOOD SERVICE CORP	10,300	623,192	542,498
O-I GLASS INC	630,736	6,479,380	9,297,049
OIL & GAS DEVELOPMENT COMPANY LTD	1,396,000	1,341,312	928,930
OIL STATES INTERNATIONAL INC	315,865	6,489,127	1,904,666
OIL-DRI CORP OF AMERICA	5,300	170,120	182,532
OITA BANK LTD/THE	1,600	31,561	31,189
OKAMURA CORP	13,300	116,750	156,110
OKI ELECTRIC INDUSTRY COMPANY	19,273	215,194	200,579
OKINAWA CELLULAR TELEPHONE COMPANY	4,100	161,825	188,489
OKTA INC	159,362	12,884,635	35,128,166
OLAV THON EIENDOMSSKAP ASA	14,405	266,482	275,905
OLD DOMINION FREIGHT LINE INC	211,797	20,380,186	50,918,117
OLD MUTUAL LTD	649,579	992,017	555,604
OLD NATIONAL BANCORP	145,583	2,100,451	2,815,575
OLD REPUBLIC INTERNATIONAL CORP	1,131,466	18,208,569	24,711,217
OLD SECOND BANCORP INC	21,300	190,819	281,373
OLEMA PHARMACEUTICALS INC	6,000	192,950	199,080
OLIN CORP	199,595	4,682,073	7,578,622
OLLIE'S BARGAIN OUTLET HOLDINGS INC	68,189	5,776,061	5,932,443
OLYMPIC STEEL INC	7,497	164,315	220,787
OLYMPUS OPTICAL COMPANY	2,946,520	22,092,281	61,090,292
OM HOLDINGS LTD	89,155	90,914	45,496
OMEGA FLEX INC	2,700	102,050	426,276
OMEGA HEALTHCARE INVESTORS INC	254,508	7,415,919	9,322,628
OMEROS CORP	54,100	975,497	962,980
OMNIA HOLDINGS LTD	31,502	86,305	104,536
OMNICELL INC	45,851	2,289,888	5,954,669
OMNICOM GROUP INC	305,058	22,521,017	22,620,051
OMRON CORP	15,000	1,125,286	1,172,851
ON SEMICONDUCTOR CORP	396,288	4,710,556	16,489,544

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ON24 INC	4,800	245,665	232,848
ONCOCYTE CORP	48,100	178,669	249,639
ONCORUS INC	7,300	230,884	101,616
ONE - CLASS A	204,133	2,695,936	2,365,901
ONE GAS INC	47,300	2,459,458	3,637,843
ONE LIBERTY PROPERTIES INC	15,840	351,377	352,757
ONEMAIN HOLDINGS INC	443,544	20,813,750	23,827,184
ONEOK INC	595,100	27,650,595	30,147,766
ONESPAN INC	31,700	583,706	776,650
ONESPACORLD HOLDINGS LTD	1,247,590	9,569,464	13,286,834
ONEWATER MARINE INC - CLASS A	8,323	107,414	332,587
ONO PHARMACEUTICAL COMPANY LTD	200,824	4,951,385	5,252,320
ONOKEN COMPANY LTD	2,600	27,497	32,518
ONTO INNOVATION INC	156,548	5,286,240	10,286,769
ONTRAK INC	7,200	138,465	234,432
OOHIMEDIA LTD	1,457,227	2,083,392	1,931,221
OOMA INC	18,000	151,380	285,300
OP BANCORP	9,615	115,157	101,150
OPAP SA	22,579	298,610	305,973
OPEN LENDING CORP - CLASS A	114,888	4,500,267	4,069,333
OPKO HEALTH INC	342,100	1,275,010	1,467,609
OPORTUN FINANCIAL CORP	17,800	301,006	368,638
OPPENHEIMER HOLDINGS INC - CLASS A	9,300	252,700	372,465
OPPLE LIGHTING COMPANY LTD	196,434	938,544	853,462
OPTIMIZERX CORP	137,567	6,564,219	6,706,391
OPTINOSE INC	17,900	439,123	66,051
OPTION CARE HEALTH INC	485,197	6,757,590	8,607,395
ORACLE CORP	4,390,276	105,860,463	308,065,667
ORACLE FINANCIAL SERVICES SOFTWARE LTD	10,190	386,751	445,844
ORANGE SA	257,800	2,890,362	3,182,935
ORASURE TECHNOLOGIES INC	59,100	574,549	689,697
ORBCOMM INC	59,800	454,047	456,274
ORBIA ADVANCE CORP SAB DE CV	2,085,600	4,206,399	5,562,483
ORCHARD THERAPEUTICS PLC - ADR	1,304,651	13,353,279	9,471,766
ORCHID ISLAND CAPITAL INC	49,200	379,455	295,692
O'REILLY AUTOMOTIVE INC	97,607	26,940,611	49,511,151
ORGANOGENESIS HOLDINGS INC	106,000	1,796,773	1,931,320
ORGENESIS INC	16,500	105,270	94,545
ORIC PHARMACEUTICALS INC	21,500	786,475	526,750
ORICA LTD	96,999	1,405,701	1,030,616
ORIENT CEMENT LTD	287,478	353,648	384,543
ORIENT ELECTRIC LTD	177,768	663,917	757,256
ORIGIN BANCORP INC	21,000	757,071	890,610
ORIGIN COMPANY LTD	1,306	24,813	17,138
ORIOLA OYJ	75,057	237,163	180,840
ORION ENERGY SYSTEMS INC	22,200	153,432	154,512
ORION ENGINEERED CARBONS SA	84,400	1,471,976	1,664,368
ORION OYJ - CLASS B	329,360	12,602,498	13,227,098
ORIX CORP	260,800	3,109,104	4,408,818
ORMAT TECHNOLOGIES INC	156,137	8,826,940	12,256,256
ORORA LTD	4,166,574	10,072,364	9,647,352
ORPEA	91,066	10,714,905	10,574,551
ORRSTOWN FINANCIAL SERVICES INC	11,000	224,747	245,300
ORTHO CLINICAL DIAGNOSTICS HOLDINGS PLC	25,500	488,894	492,023
ORTHOFIX MEDICAL INC	17,500	653,853	758,625
ORTHOPEDIATRICS CORP	340,974	16,601,109	16,622,483
OSAKI ELECTRIC COMPANY LTD	56,900	425,174	314,109
OSB GROUP PLC	789,800	4,105,649	4,644,246
OSCAR HEALTH INC	63,648	2,372,354	1,710,858
OSG CORP	152,798	2,977,930	2,725,474
OSHKOSH CORP	94,160	5,685,753	11,173,026
OSI SYSTEMS INC	36,765	2,708,433	3,533,117
OSMOTICA PHARMACEUTICALS PLC	500	3,396	1,630
OSRAM LICHT AG	14,500	906,803	905,945
OSSTEM IMPLANT COMPANY LTD	2,907	186,656	218,330
OTIS WORLDWIDE CORP	548,409	30,260,132	37,538,596
OTOKAR OTOMOTIV VE SAVUNMA SANAYI AS	21	510	921
OTP BANK PLC	528,097	21,123,263	22,616,944
OTSUKA CORP	243,600	11,823,775	11,419,439
OTSUKA HOLDINGS COMPANY LTD	815,200	29,910,947	34,577,759
OTTER TAIL CORP	68,937	2,662,912	3,182,821
OUTFRONT MEDIA INC	177,300	4,287,268	3,870,459
OUTSET MEDICAL INC	9,800	525,209	533,022
OUTSOURCING INC	2,000	32,344	32,290
OVERSEA-CHINESE BANKING CORP LTD	474,400	4,118,884	4,148,705
OVERSEAS SHIPHOLDING GROUP INC - CLASS A	37,244	204,204	76,723

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OVERSTOCK.COM INC	38,475	835,665	2,549,354
OVID THERAPEUTICS INC	39,000	274,075	156,780
OVINTIV INC	233,400	2,065,590	5,559,588
OWENS & MINOR INC	68,895	2,079,408	2,589,763
OWENS CORNING INC	108,225	5,379,207	9,966,440
OXFORD BIOMEDICA PLC	219,486	2,587,904	2,882,892
OXFORD INDUSTRIES INC	15,000	925,774	1,311,300
OXFORD INSTRUMENTS PLC	9,750	184,161	256,397
OYO CORP	15,956	197,213	186,562
OYSTER POINT PHARMA INC	5,200	130,951	95,056
OZ MINERALS LTD	345,509	3,232,139	6,010,504
P.A.M. TRANSPORTATION SERVICES INC	2,500	106,500	154,250
PACCAR INC	424,606	27,777,421	39,454,390
PACIFIC BIOSCIENCES OF CALIFORNIA INC	161,968	1,255,890	5,395,154
PACIFIC PREMIER BANCORP INC	311,022	10,596,155	13,510,796
PACIRA BIOSCIENCES INC	60,560	4,124,124	4,244,650
PACKAGING CORP OF AMERICA	103,200	5,076,340	13,878,336
PACTIV EVERGREEN INC	36,700	649,314	504,258
PACWEST BANCORP	151,489	6,588,640	5,779,305
PAE INC	110,224	1,024,140	994,220
PAGE INDUSTRIES LTD	4,303	1,626,647	1,784,288
PAGEGROUP PLC	118,757	851,469	770,090
PAGERDUTY INC	87,555	2,541,414	3,522,338
PAGSEGURO DIGITAL LTD - CLASS A	52,694	1,528,083	2,439,732
PAL GROUP HOLDINGS COMPANY LTD	29,200	403,825	404,308
PALFINGER AG	190,602	5,701,443	7,459,684
PALO ALTO NETWORKS INC	291,761	53,389,358	93,964,548
PALOMAR HOLDINGS INC	19,000	891,296	1,273,760
PALTAC CORP	72,700	3,701,851	3,940,932
PANASONIC CORP	1,062,000	10,816,023	13,681,059
PANDION THERAPEUTICS INC	9,500	216,371	570,475
PANDORA A/S	43,974	3,990,772	4,722,656
PANGAEA LOGISTICS SOLUTIONS LTD	18,882	45,128	59,667
PAPA JOHN'S INTERNATIONAL INC	228,897	16,220,997	20,289,430
PAPYLESS COMPANY LTD	2,700	56,711	52,461
PAR PACIFIC HOLDINGS INC	178,749	1,882,116	2,523,936
PAR TECHNOLOGY CORP	31,704	1,514,157	2,073,759
PARADE TECHNOLOGIES LTD	9,000	404,088	386,395
PARAGON BANKING GROUP PLC	622,660	3,158,878	3,931,168
PARAMOUNT BED HOLDINGS COMPANY LTD	5,000	100,597	106,471
PARAMOUNT GROUP INC	202,507	3,093,739	2,051,396
PARATEK PHARMACEUTICALS INC	134,374	1,102,094	948,680
PAREX RESOURCES INC	2,468	40,943	44,005
PARIS ORLEANS SA	313,260	9,502,329	11,339,774
PARK AEROSPACE CORP	15,800	372,015	208,876
PARK CITY GROUP INC	8,500	41,395	51,935
PARK HOTELS & RESORTS INC	222,403	5,507,430	4,799,457
PARK NATIONAL CORP	13,100	1,148,618	1,693,830
PARKE BANCORP INC	8,261	159,194	165,137
PARKER HANNIFIN CORP	159,469	20,913,320	50,301,307
PARKLAND CORP OF CANADA	4,029	136,892	121,045
PARK-OHIO HOLDINGS CORP	19,800	715,392	623,502
PARSONS CORP	414,291	16,003,475	16,753,928
PARTNERS BANCORP	6,100	39,589	44,591
PARTNERS GROUP HOLDING AG	52,768	25,925,263	67,673,565
PASCO CORP	2,000	25,163	26,968
PASON SYSTEMS INC	21,600	151,581	152,610
PASSAGE BIO INC	22,500	628,174	393,300
PATRICK INDUSTRIES INC	31,150	1,395,862	2,647,750
PATRIZIA IMMOBILIJEN AG	160,178	3,845,523	4,066,356
PATTERSON COMPANIES INC	76,500	1,914,548	2,444,175
PATTERSON-UTI ENERGY INC	160,900	669,517	1,147,217
PAVMED INC	30,600	66,096	135,864
PAX GLOBAL TECHNOLOGY LTD	90,000	39,835	96,663
PAYCHEX INC	664,730	38,665,325	65,156,835
PAYCOM SOFTWARE INC	336,779	28,429,083	124,628,437
PAYLOCITY HOLDING CORP	45,050	4,481,689	8,101,342
PAYPAL HOLDINGS INC	2,317,196	73,230,239	562,707,877
PAYPOINT PLC	80,903	672,153	658,569
PAYSIGN INC	21,600	289,008	94,392
PBF ENERGY INC	83,600	800,052	1,182,940
PC CONNECTION INC	32,100	1,094,487	1,489,119
PCB BANCORP	11,655	188,245	174,825
PCSB FINANCIAL CORP	12,800	218,624	212,608
PCTEL INC	2,900	18,372	20,155
PDC ENERGY INC	845,463	22,294,812	29,083,927

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PDF SOLUTIONS INC	26,600	462,037	472,948
PDL BIOPHARMA INC	76,400	342,885	188,708
PDL COMMUNITY BANCORP	5,842	94,056	64,905
PEAB AB	7,693	93,778	93,202
PEAPACK-GLADSTONE FINANCIAL CORP	16,400	360,999	506,432
PEARSON PLC	288,651	2,447,995	3,072,911
PEBBLEBROOK HOTEL TRUST	1,199,673	32,590,702	29,140,057
PEGASYS INC	46,550	2,747,838	5,322,527
PEGATRON CORP	1,278,000	2,872,503	3,318,957
PELTON INTERACTIVE INC - CLASS A	295,486	34,789,882	33,224,446
PENN NATIONAL GAMING INC	144,538	4,077,399	15,153,364
PENN VIRGINIA CORP	12,700	198,895	170,180
PENNANT GROUP INC/THE	29,594	417,947	1,355,405
PENNS WOODS BANCORP INC	7,134	204,824	171,858
PENNYMAC FINANCIAL SERVICES INC	83,070	4,033,184	5,554,891
PENNYMAC MORTGAGE INVESTMENT TRUST	87,700	1,656,464	1,718,920
PENSKE AUTOMOTIVE GROUP INC	36,500	1,787,526	2,928,760
PENTAIR PLC	244,096	10,627,005	15,212,063
PENUMBRA INC	76,075	11,371,731	20,584,374
PEOPLES BANCORP INC	15,688	410,843	520,371
PEOPLES BANCORP OF NORTH CAROLINA INC	4,950	138,915	117,018
PEOPLES FINANCIAL SERVICES CORP	6,000	228,301	253,440
PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LTD - H SHARES	9,242,000	2,753,875	2,995,690
PEOPLE'S UNITED FINANCIAL INC	465,000	7,609,624	8,323,500
PEPSICO INC	3,021,491	164,832,945	427,389,902
PERDOCEO EDUCATION CORP	61,800	520,041	739,128
PERENTI GLOBAL LTD	449,354	387,456	347,384
PERFECT WORLD COMPANY LTD	1,859,673	5,815,860	5,611,645
PERFICIENT INC	42,957	1,168,608	2,522,435
PERFORMANCE FOOD GROUP INC	693,871	24,117,111	39,973,908
PERION NETWORK LTD	79,808	754,664	1,428,563
PERKINELMER INC	131,489	8,072,694	16,868,724
PERNOD RICARD SA	215,769	31,119,577	40,587,609
PERRIGO COMPANY PLC	148,500	22,876,725	6,009,795
PERSIMMON PLC	235,071	6,805,049	9,535,227
PERSISTENT SYSTEMS INC	266	2,348	6,993
PERSONALIS INC	22,700	370,236	558,647
PERSPECTA INC	123,500	2,699,570	3,587,675
PETCO HEALTH AND WELLNESS COMPANY INC	95,055	2,269,731	2,106,419
PETIQ INC	19,400	521,086	684,044
PETKIM PETROKIMYA HOLDING AS	2,941,967	2,389,865	2,043,958
PETMED EXPRESS INC	18,100	294,478	636,668
PETRO RIO SA	13,200	216,142	215,860
PETRONAS CHEMICALS GROUP BERHAD	99,000	198,704	191,004
PETRONET LNG LTD	783,267	2,583,334	2,406,674
PETS AT HOME GROUP PLC	654,710	3,327,142	3,730,643
PEYTO EXPLORATION & DEVELOPMENT CORP	28,847	131,161	122,333
PFIZER INC	12,420,168	253,035,184	449,982,687
PFSWEB INC	7,400	49,802	49,950
PG&E CORP	1,537,800	32,195,913	18,007,638
PGT INNOVATIONS INC	51,000	635,227	1,287,750
PHARMA MAR SA	12,775	854,476	1,485,681
PHARMACEUTICAL PRODUCT DEVELOPMENT LLC	184,560	5,424,038	6,983,750
PHARMALLY INTERNATIONAL HOLDING COMPANY LTD	151,000	797,175	164,744
PHASEBIO PHARMACEUTICALS INC	14,100	185,133	48,786
PHATHOM PHARMACEUTICALS INC	9,700	319,271	364,332
PHIBRO ANIMAL HEALTH CORP - CLASS A	50,705	1,367,613	1,237,202
PHILIP MORRIS INTERNATIONAL INC	3,201,700	125,150,147	284,118,858
PHILIPS ELECTRONICS NV	1,150,512	50,124,707	65,818,177
PHILIPS LIGHTING NV	176,661	7,739,634	9,127,400
PHILLIPS 66	743,741	22,811,126	60,644,641
PHISON ELECTRONICS CORP	294,000	3,641,168	5,033,435
PHOENIX MECANO AG	157	109,297	76,402
PHOENIX NEW MEDIA LTD - ADR	19,233	33,775	34,042
PHOSAGRO PJSC - GDR	14,872	262,352	259,070
PHOTRONICS INC	93,436	977,206	1,201,587
PHREESIA INC	70,541	2,118,276	3,675,186
PHYSICIANS REALTY TRUST	302,123	5,250,767	5,338,513
PICC PROPERTY & CASUALTY COMPANY LTD - H SHARES	4,946,000	3,736,574	4,287,897
PICTON PROPERTY INCOME LTD	8,793	8,702	10,409
PIEDMONT OFFICE REALTY TRUST INC - CLASS A	193,500	3,533,963	3,361,095
PIERIS PHARMACEUTICALS INC	38,400	198,124	98,688
PIGEON CORP	501,100	10,333,208	19,046,335
PILGRIMS PRIDE CORP	55,795	1,460,642	1,327,363
PINDUODUO INC	160,900	24,900,844	21,541,292
PING AN BANK COMPANY LTD	2,392,905	8,232,506	8,034,758

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PING AN HEALTHCARE AND TECHNOLOGY COMPANY LTD	153,500	1,372,692	1,925,056
PING AN INSURANCE (GROUP) COMPANY OF CHINA LTD - H SHARES	5,838,634	65,414,262	69,505,313
PING IDENTITY HOLDING CORP	155,060	4,295,104	3,400,466
PINNACLE FINANCIAL PARTNERS INC	95,300	5,617,184	8,449,298
PINNACLE WEST CAPITAL CORP	278,850	21,276,382	22,684,448
PINTEREST INC - CLASS A	468,335	10,522,914	34,670,840
PIONEER BANCORP INC	10,100	137,825	117,665
PIONEER NATURAL RESOURCES COMPANY	292,127	46,802,566	46,395,610
PIPER SANDLER COMPANIES	16,000	719,423	1,754,400
PITNEY BOWES INC	147,200	1,256,739	1,212,928
PIXELWORKS INC	34,900	111,680	115,519
PJT PARTNERS INC - CLASS A	22,132	734,508	1,497,230
PKO BANK POLSKI SA	799,994	6,467,432	6,635,531
PKP CARGO SA	127	1,502	579
PLANET FITNESS INC - CLASS A	188,946	11,880,838	14,605,526
PLANTRONICS INC	91,805	3,846,977	3,572,133
PLATZER FASTIGHETER HOLDING AB	5,869	64,203	69,892
PLAYAGS INC	20,600	391,993	166,448
PLAYTECH PLC	184,664	948,927	1,125,877
PLAYTIKA HOLDING CORP	88,100	2,299,720	2,397,201
PLAZZA AG	112	27,788	38,200
PLDT INC	126,295	3,261,248	3,177,053
PLEXUS CORP	308,821	20,330,651	28,362,121
PLIANT THERAPEUTICS INC	18,700	597,440	735,471
PLUG POWER INC	362,200	3,626,902	12,981,248
PLUMAS BANCORP	4,400	92,004	128,700
PLURALSIGHT INC - CLASS A	141,500	3,510,194	3,161,110
PLUS500 LTD	173,909	3,154,488	3,359,191
PLYMOUTH INDUSTRIAL REIT INC	22,259	290,487	375,064
PMV PHARMACEUTICALS INC	12,700	671,144	417,703
PNC FINANCIAL SERVICES GROUP INC	925,530	81,018,837	162,347,217
PNM RESOURCES INC	73,618	2,994,129	3,610,963
POINT INC	15,400	307,652	282,775
POLA ORBIS HOLDINGS INC	56,000	1,181,514	1,350,081
POLAR CAPITAL HOLDINGS PLC	33,928	290,653	325,801
POLARIS INDUSTRIES INC	57,537	3,696,648	7,681,190
POLETOWIN PITCREW HOLDINGS INC	29,100	301,396	362,631
POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	3,450,125	4,092,724	5,258,249
POLY PROPERTY GROUP COMPANY LTD	679,000	281,743	200,003
POLYPIPE GROUP PLC	519,460	3,324,911	3,977,679
POOL CORP	55,676	8,433,815	19,221,582
POPULAR INC	217,083	7,886,507	15,265,277
PORCH GROUP INC	105,699	1,245,220	1,870,872
PORSCHE AG - PREFERRED	58,247	3,140,390	6,189,945
PORTLAND GENERAL ELECTRIC COMPANY	90,764	4,362,626	4,308,567
POSCO	73,027	16,636,684	20,648,235
POSCO INTERNATIONAL CORP	10,386	198,303	184,915
POSEIDA THERAPEUTICS INC	20,700	190,761	197,685
POST HOLDINGS INC	281,754	25,362,748	29,787,033
POSTNL NV	292,865	502,580	1,423,285
POTLATCHDELTIC CORP	59,170	2,077,240	3,131,276
POU CHEN CORP	4,769,000	4,914,681	5,515,614
POWELL INDUSTRIES INC	9,400	337,754	318,378
POWER GRID CORP OF INDIA LTD	7,912,313	20,609,226	23,337,475
POWER INTEGRATIONS INC	184,080	5,308,629	14,998,838
POWERFLEET INC	25,100	118,221	206,322
POWERLONG REAL ESTATE HOLDINGS LTD	423,000	272,751	421,126
POWSZECHNY ZAKLAD UBEZPIECZEN SA	372,677	2,973,189	3,220,549
PPC LTD	741,493	80,888	120,517
PPG INDUSTRIES INC	353,900	37,595,598	53,177,014
PPL CORP	748,800	23,348,384	21,595,392
PQ GROUP HOLDINGS INC	49,600	715,732	828,320
PRA GROUP INC	40,400	1,434,183	1,497,628
PRA HEALTH SCIENCES INC	155,170	17,742,078	23,792,216
PRADA SPA	3,253,200	20,239,320	20,315,631
PRAXIS PRECISION MEDICINES INC	10,500	561,302	343,980
PRECIGEN INC	858,632	6,755,274	5,915,974
PRECISION BIOSCIENCES INC	36,100	449,846	373,635
PRECISION DRILLING CORP	3,691	71,773	79,732
PREFERRED APARTMENT COMMUNITIES INC - CLASS A	37,200	520,220	366,420
PREFERRED BANK	31,420	1,410,269	2,000,826
PREFORMED LINE PRODUCTS COMPANY	3,300	184,725	226,875
PRELUDE THERAPEUTICS INC	9,000	724,061	389,970
PREMIER FINANCIAL BANCORP INC	13,186	211,462	245,128
PREMIER FINANCIAL CORP	99,911	2,427,452	3,323,040
PREMIER INC - CLASS A	266,054	9,257,993	9,005,928

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Security Description	Shares	Cost	Fair Value
PREMIER INVESTMENT CORP	7	8,874	10,015
PRESTIGE CONSUMER HEALTHCARE INC	45,200	1,379,279	1,992,416
PRETIUM RESOURCES INC	1,442	13,617	14,961
PRICE SMART INC	20,600	1,682,903	1,993,050
PRICER AB - B SHARES	42,778	136,818	169,320
PRIMA INDUSTRIE SPA	2,614	63,794	68,972
PRIMA MARINE PUBLIC COMPANY LTD	6,904,900	1,856,579	1,789,750
PRIMAX ELECTRONICS LTD	380,000	651,831	847,019
PRIMEENERGY RESOURCES CORP	800	106,512	41,912
PRIMERICA INC	50,527	5,713,471	7,468,901
PRIMIS FINANCIAL CORP	16,360	272,089	237,874
PRIMO WATER CORP	448,445	6,252,512	7,291,716
PRIMORIS SERVICES CORP	74,800	1,438,912	2,478,124
PRINCIPAL FINANCIAL GROUP INC	308,812	16,350,201	18,516,368
PRIORITY TECHNOLOGY HOLDINGS INC	4,987	39,198	34,610
PROACT IT GROUP AB	2,342	46,885	78,727
PROASSURANCE CORP	47,900	1,760,798	1,281,804
PROCTER & GAMBLE COMPANY/THE	5,046,290	214,325,472	683,419,055
PROCTOR & GAMBLE HEALTH LTD	11,884	750,402	1,008,105
PROFESSIONAL HOLDING CORP - CLASS A	9,030	130,736	165,881
PROG HOLDINGS INC	154,596	5,344,413	6,692,461
PROGENITY INC	6,100	51,715	29,036
PROGRESS SOFTWARE CORP	40,500	1,038,208	1,784,430
PROGRESSIVE CORP/THE	1,317,116	75,115,704	125,929,461
PROGYNY INC	24,200	613,177	1,077,142
PROLOGIS INC	1,419,928	96,839,057	150,512,368
PROOFPOINT INC	66,950	7,946,576	8,421,641
PROPETRO HOLDING CORP	70,700	1,227,417	753,662
PROS HOLDINGS INC	967,278	14,088,428	41,109,315
PROSIEBENSAT.1 MEDIA SE	418,963	7,478,907	8,585,120
PROSIGHT GLOBAL INC	1,500	27,205	18,900
PROSPERITY BANCSHARES INC	166,043	11,365,694	12,434,960
PROSPERITY REIT	180	77	60
PROSUS NV	617,583	38,490,436	68,810,135
PROTAGONIST THERAPEUTICS INC	27,500	427,242	712,250
PROTARA THERAPEUTICS INC	3,200	95,040	50,368
PROTECH HOME MEDICAL CORP	38,100	44,898	73,966
PROTECTIVE INSURANCE CORP - CLASS B	9,600	222,876	219,552
PROTHENA CORP PLC	27,769	1,047,897	697,557
PROTO CORP	14,200	130,922	150,481
PROTO LABS INC	460,377	31,705,194	56,050,900
PROVENTION BIO INC	41,600	617,982	436,592
PROVIDENT BANCORP INC	14,246	164,652	205,142
PROVIDENT FINANCIAL HOLDINGS INC	6,000	126,000	101,400
PROVIDENT FINANCIAL SERVICES INC	72,755	1,340,357	1,620,981
PRUDENTIAL BANCORP INC	3,409	57,544	50,317
PRUDENTIAL FINANCIAL INC	490,100	32,894,273	44,648,110
PRUDENTIAL PLC	2,165,165	39,998,182	46,019,020
PRUKSA HOLDING PUBLIC COMPANY LTD	1,061,600	735,030	434,831
PS BUSINESS PARKS INC	19,520	1,791,132	3,017,402
PSP SWISS PROPERTY AG	24,417	3,110,063	2,988,725
PTC INC	122,579	4,424,559	16,872,999
PTC INDIA LTD	54,591	37,475	58,053
PTC THERAPEUTICS INC	55,800	2,378,541	2,642,130
PTG ENERGY PUBLIC COMPANY LTD	450,800	262,570	297,167
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LTD	91,500	351,473	333,792
PTT PUBLIC COMPANY LTD	3,651,700	4,985,181	4,791,030
PUBLIC BANK BERHAD	1,751,300	1,735,473	1,773,896
PUBLIC SERVICE ENTERPRISE GROUP INC	581,190	25,756,553	34,993,450
PUBLIC STORAGE INC	374,200	60,091,482	92,337,592
PUBLICIS GROUPE SA	782,458	42,298,040	47,857,175
PULMONX CORP	18,610	1,098,564	851,221
PULSE BIOSCIENCES INC	12,100	382,630	286,528
PULTE GROUP INC	317,666	7,659,617	16,658,405
PUMA AG	67,007	5,617,920	6,579,053
PUMA BIOTECHNOLOGY INC	21,074	416,351	204,839
PURADELTA LESTARI TBK PT	58,807,900	1,082,716	955,502
PURE CYCLE CORP	13,500	102,839	181,170
PURE STORAGE INC - CLASS A	620,093	10,978,101	13,356,803
PURETECH HEALTH PLC	41,767	139,359	230,216
PURPLE INNOVATION INC	24,695	573,318	781,597
PUSHPAY HOLDINGS LTD	160,490	134,467	233,790
PVH CORP	334,959	24,267,524	35,405,166
PZENA INVESTMENT MANAGEMENT INC - CLASS A	14,800	145,125	155,844
Q2 HOLDINGS INC	900,288	42,115,403	90,208,858
QAD INC - CLASS A	65,418	2,635,900	4,355,530

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QANTAS AIRWAYS LTD	354,899	1,119,375	1,375,872
QATAR GAS TRANSPORT COMPANY LTD	2,634,509	2,320,525	2,282,855
QATAR NAVIGATION QSC	666,443	1,147,297	1,407,566
QBE INSURANCE GROUP LTD	2,576,266	33,419,324	18,876,489
QCR HOLDINGS INC	12,900	351,688	609,138
QIAGEN NV	260,047	7,498,356	12,661,688
QINETIQ PLC	301,640	935,382	1,315,106
QISDA CORP	722,000	818,085	866,663
QORVO INC	238,141	17,503,001	43,508,361
QT GROUP OYJ	2,283	65,348	239,879
QTS REALTY TRUST INC - CLASS A	58,400	2,838,689	3,623,136
QUAD GRAPHICS INC	28,800	252,774	101,664
QUADIENT SA	9,319	200,162	224,529
QUAKER CHEMICAL CORP	36,489	4,901,081	8,894,924
QUALCOMM INC	2,131,681	75,116,426	282,639,584
QUALIPOLY CHEMICAL CORP	126,000	138,183	151,246
QUALYS INC	134,957	10,876,805	14,140,794
QUANEX BUILDING PRODUCTS CORP	28,400	462,146	744,932
QUANTA COMPUTER INC	1,648,000	3,876,981	5,660,253
QUANTA SERVICES INC	149,111	5,509,578	13,118,786
QUANTERIX CORP	37,560	1,176,270	2,196,133
QUANTUM CORP	30,400	176,957	253,232
QUDIAN INC - SPONSORED ADR	364,761	2,815,918	831,655
QUEBECOR INC - CLASS B	149,845	2,421,219	4,022,573
QUEST DIAGNOSTICS INC	232,302	20,820,139	29,813,639
QUICK COMPANY LTD	13,800	211,249	153,986
QUIDEL CORP	373,558	18,041,276	47,789,275
QUINSTREET INC	44,400	430,216	901,320
QUOTIENT LTD	52,700	384,793	193,936
QUOTIENT TECHNOLOGY INC	76,900	892,149	1,256,546
QURATE RETAIL INC - SERIES A	505,803	8,379,570	5,948,243
R1 RCM INC	387,298	4,150,272	9,558,515
RACKSPACE TECHNOLOGY INC	30,600	550,320	727,668
RADA ELECTRONIC INDUSTRIES LTD	167,232	852,585	2,008,456
RADIAN GROUP INC	250,874	5,122,011	5,832,821
RADIANT LOGISTICS INC	24,800	181,784	172,360
RADIANT OPTO-ELECTRONICS CORP	1,020,000	3,644,512	4,540,006
RADIUS HEALTH INC	298,724	7,994,940	6,231,383
RADNET INC	59,459	782,443	1,293,233
RADWARE LTD	58,636	1,556,654	1,529,227
RAFAEL HOLDINGS INC - CLASS B	8,395	241,440	335,128
RAFFLES MEDICAL GROUP LTD	12,948,500	9,504,062	10,793,629
RAIA DROGASIL SA	6,704,500	30,501,911	29,774,016
RAIFFEISEN BANK INTERNATIONAL AG	70,689	2,331,428	1,556,103
RAJESH EXPORTS LTD	72,125	702,145	472,325
RALPH LAUREN CORP	116,803	12,683,316	14,385,457
RAMBUS INC	419,839	5,628,760	8,161,670
RANDSTAD NV	189,896	9,974,279	13,386,622
RANGE RESOURCES CORP	258,676	1,741,875	2,672,123
RANPAK HOLDINGS CORP	25,800	230,863	517,548
RAPALA VMC OYJ	5,675	17,177	47,489
RAPID7 INC	132,188	6,157,795	9,862,547
RAPT THERAPEUTICS INC	10,100	282,201	224,220
RASA CORP	3,600	30,614	30,657
RATHBONE BROTHERS PLC	18,943	567,268	459,988
RATIONAL AG	45,809	33,787,338	35,668,548
RATOS AB - SERIES B	389,183	1,303,228	2,118,197
RAVEN INDUSTRIES INC	32,200	740,929	1,234,226
RAYMOND JAMES FINANCIAL INC	412,644	15,446,513	50,573,649
RAYONIER ADVANCED MATERIALS INC	49,434	571,955	448,366
RAYONIER INC	182,900	4,051,174	5,898,525
RAYSEARCH LABORATORIES AB	7,784	90,909	79,927
RAYTHEON TECHNOLOGIES CORP	2,740,773	84,481,794	211,779,530
RBB BANCORP	15,200	473,277	308,104
RBC BEARINGS INC	33,269	3,801,106	6,546,341
RCI HOSPITALITY HOLDINGS INC	8,400	192,696	534,156
RE/MAX HOLDINGS INC - CLASS A	16,100	593,439	634,179
REA GROUP LTD	53,384	5,884,830	5,763,138
READY CAPITAL CORP	52,749	862,060	707,892
REALOGY HOLDINGS CORP	154,225	1,206,612	2,333,424
REALPAGE INC	102,800	5,831,954	8,964,160
REALREAL INC/THE	78,517	1,121,242	1,776,840
REALTEK SEMICONDUCTOR CORP	683,000	7,699,210	11,824,975
REALTY INCOME CORP	465,800	26,068,707	29,578,300
REATA PHARMACEUTICALS INC - CLASS A	30,426	4,739,706	3,033,472
RECHI PRECISION COMPANY LTD	82,000	62,335	62,075

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RECIPE UNLIMITED CORP	1,594	18,912	25,784
RECKITT BENCKISER GROUP PLC	706,275	58,871,215	63,319,607
RECORDATI SPA	124,254	3,841,412	6,698,659
RECRO PHARMA INC	14,700	170,574	41,013
RECRUIT HOLDINGS COMPANY LTD	3,606,600	143,188,900	176,282,775
RED ELECTRICA CORPORACION SA	216,647	4,271,007	3,844,841
RED RIVER BANCSHARES INC	4,500	233,841	252,045
RED ROBIN GOURMET BURGERS INC	13,800	658,275	550,482
RED ROCK RESORTS INC - CLASS A	88,964	2,436,207	2,899,337
RED VIOLET INC	5,900	94,400	108,678
REDBUBBLE LTD	3,342	14,945	12,753
REDFIN CORP	88,500	2,196,940	5,893,215
REDINGTON (INDIA) LTD	19,933	36,451	52,031
REDROW PLC	7,940	61,194	68,796
REDWOOD TRUST INC	100,600	1,620,961	1,047,246
REGAL BELOIT CORP	66,466	5,053,310	9,483,369
REGENCY CENTERS CORP	228,140	13,816,271	12,937,819
REGENERON PHARMACEUTICALS INC	191,436	67,993,416	90,576,029
REGENXBIO INC	30,400	812,620	1,036,944
REGIONAL MANAGEMENT CORP	7,100	135,466	246,086
REGIONS FINANCIAL CORP	1,168,203	13,294,678	24,135,074
REGIS CORP	17,402	290,527	218,569
REINSURANCE GROUP OF AMERICA INC	393,512	29,274,329	49,602,188
RELAY THERAPEUTICS INC	37,300	1,616,062	1,289,461
RELIA INC	30,500	394,885	394,982
RELIANCE INDUSTRIES LTD	875,388	21,815,123	23,910,067
RELIANCE INDUSTRIES LTD - SPONSORED GDR	79,277	2,779,630	4,384,018
RELIANCE STEEL & ALUMINUM COMPANY	126,303	11,477,261	19,234,684
RELIANT BANCORP INC	15,200	366,828	436,544
RELmada THERAPEUTICS INC	12,900	559,602	454,209
RELX PLC	745,402	16,593,976	18,712,577
REMEDY ENTERTAINMENT OYJ	725	38,521	34,851
REMY COINTREAU SA	261,076	34,958,492	48,327,713
RENAISSANCERE HOLDINGS LTD	65,379	7,872,166	10,476,985
RENASANT CORP	430,300	17,271,842	17,805,814
RENESAS ELECTRONICS CORP	89,700	1,042,147	974,118
RENEWABLE ENERGY GROUP INC	39,709	994,345	2,622,382
RENGO COMPANY LTD	239,800	1,890,281	2,085,500
RENT-A-CENTER INC	60,800	1,730,080	3,505,728
REPAY HOLDINGS CORP	55,800	1,417,486	1,310,184
REPLIGEN CORP	258,246	32,865,391	50,205,605
REPLIMUNE GROUP INC	22,494	519,100	686,292
REPLY SPA	70,040	5,907,251	8,882,114
REPRO-MED SYSTEMS INC	22,300	191,557	78,496
REPUBLIC BANCORP INC - CLASS A	34,400	1,330,794	1,523,576
REPUBLIC FIRST BANCORP INC	18,100	139,594	68,237
REPUBLIC SERVICES INC	433,100	25,583,722	43,028,485
RESEARCH FRONTIERS INC	10,200	41,412	28,968
RESIDEO TECHNOLOGIES INC	586,565	13,521,758	16,570,461
RESMED INC	242,238	14,222,134	46,999,017
RESONA HOLDINGS INC	612,100	2,012,740	2,574,698
RESONANT INC	24,700	61,997	104,728
RESOURCES CONNECTION INC	234,522	3,613,699	3,175,428
RESTAURANT BRANDS INTERNATIONAL INC	240,640	12,875,007	15,641,600
RETAIL ESTATES NV	1,320	96,297	90,602
RETAIL OPPORTUNITY INVESTMENTS CORP	251,400	3,551,343	3,989,718
RETAIL PROPERTIES OF AMERICA INC	190,300	1,360,836	1,994,344
RETAIL VALUE INC	13,822	435,576	258,610
RETRACTABLE TECHNOLOGIES INC	12,100	126,246	155,122
REV GROUP INC	22,800	546,794	436,848
REVANCE THERAPEUTICS INC	57,100	1,413,657	1,595,945
REVENIO GROUP OYJ	4,546	305,850	270,351
REVLON INC - CLASS A	4,500	157,639	55,485
REVOLUTION MEDICINES INC	34,900	1,044,229	1,601,212
REVOLVE GROUP INC	411,509	11,788,028	18,489,099
REX STORES CORP	5,100	339,042	429,267
REXEL SA	228,106	3,253,243	4,530,771
REXFORD INDUSTRIAL REALTY INC	128,200	5,379,492	6,461,280
REXNORD CORP	359,266	9,555,333	16,917,836
REYNOLDS CONSUMER PRODUCTS INC	48,014	1,459,275	1,429,857
RGIC RESOURCES INC	8,100	208,479	179,658
RH	34,548	11,902,214	20,611,337
RHB CAPITAL BERHAD	858,800	1,129,037	1,112,205
RHEINMETALL AG	113,943	11,501,447	11,570,447
RHI MAGNESITA NV	1,565	45,785	91,076
RHYTHM PHARMACEUTICALS INC	35,005	879,917	744,556

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RHYTHM WATCH COMPANY LTD	1,400	25,253	11,491
RIBBON COMMUNICATIONS INC	57,700	433,503	473,717
RICHELIEU HARDWARE LTD	1,966	53,799	64,603
RICHMOND MUTUAL BANCORPORATION INC	10,600	146,760	143,736
RICHTER GEDEON NYRT	184,691	3,723,329	5,455,970
RIDE ON EXPRESS HOLDINGS COMPANY LTD	12,700	280,443	193,776
RIGEL PHARMACEUTICALS INC	149,400	515,292	510,948
RIGHTMOVE PLC	6,338,997	15,101,014	50,918,713
RIKEN CORP	1,400	31,260	31,674
RIKEN TECHNOS CORP	11,600	54,688	54,168
RIMINI STREET INC	11,536	73,023	103,478
RINGCENTRAL INC - CLASS A	92,457	8,821,322	27,541,091
RIO TINTO LTD	418,457	27,615,212	35,297,994
RIO TINTO PLC	195,543	13,226,097	14,973,383
RIO TINTO PLC - SPONSORED ADR	72,168	3,998,485	5,603,845
RION COMPANY LTD	9,800	219,610	266,063
RITCHIE BROS. AUCTIONEERS INC	181,963	9,455,101	10,653,796
RITE AID CORP	49,615	1,784,238	1,015,123
RIVERSTONE HOLDINGS LTD	229,100	308,264	209,730
RIVERVIEW BANCORP INC	13,200	106,075	91,476
RIYAD BANK	419,339	2,229,043	2,509,057
RLI CORP	78,976	4,790,774	8,811,352
RLJ LODGING TRUST	379,527	7,783,499	5,875,078
RMR GROUP INC/THE - CLASS A	22,255	857,152	908,227
ROAD KING INFRASTRUCTURE LTD	11,000	23,879	14,404
ROBERT HALF INTERNATIONAL INC	235,552	12,612,299	18,389,545
ROBERT WALTERS PLC	2,980	28,566	25,080
ROBINSONS RETAIL HOLDINGS INC	2,687,270	4,018,493	3,169,636
ROBLOX CORP	105,287	7,288,074	6,825,756
ROCHE HOLDING AG	595,547	161,391,002	193,284,632
ROCKET COMPANIES INC - CLASS A	179,500	4,048,661	4,144,655
ROCKET PHARMACEUTICALS INC	30,700	641,355	1,362,159
ROCKWELL AUTOMATION INC	139,339	18,928,004	36,986,144
ROCKWELL MEDICAL INC	40,600	502,873	47,096
ROCKWOOL INTERNATIONAL AS	3,000	366,131	1,267,709
ROCKY BRANDS INC	5,600	159,936	302,736
ROGERS COMMUNICATIONS INC	17,762	823,513	818,958
ROGERS CORP	19,851	1,463,829	3,736,157
ROHM COMPANY LTD	1,400	130,000	136,959
ROKU INC	127,300	12,804,755	41,470,521
ROLAND DG CORP	15,444	337,823	252,974
ROLLINS INC	1,800,832	44,333,409	61,984,637
ROLLS-ROYCE HOLDINGS PLC	8,818,550	12,973,477	12,811,802
ROPER TECHNOLOGIES INC	236,420	77,399,653	95,357,643
ROSNEFT OJSC - GDR	1,134,183	7,489,764	8,576,692
ROSS STORES INC	763,354	69,640,163	91,533,778
ROTORK PLC	3,781,626	14,675,486	18,605,639
ROYAL BANK OF CANADA	252,743	22,631,604	23,300,578
ROYAL BANK OF SCOTLAND GROUP PLC	3,979,761	8,367,112	10,775,845
ROYAL CARIBBEAN CRUISES LTD	204,850	17,359,859	17,537,209
ROYAL DUTCH SHELL PLC - A SHARES	801,500	20,864,950	15,825,650
ROYAL DUTCH SHELL PLC - B SHARES	754,159	12,273,587	13,890,851
ROYAL GOLD INC	84,946	7,052,754	9,141,889
ROYAL MAIL PLC	400,411	1,765,635	2,787,648
ROYAL UNIBREW A/S	43,460	3,394,040	4,556,193
ROYALTY PHARMA PLC - CLASS A	371,500	15,930,590	16,204,830
RPC INC	45,800	330,218	247,320
RPM INTERNATIONAL INC	148,260	5,307,214	13,617,681
RPT REALTY	70,100	1,159,254	799,841
RS PUBLIC COMPANY LTD	391,000	360,139	362,848
RTL GROUP SA	26,941	1,555,488	1,581,921
RUBIS SCA	174,639	9,629,058	8,292,230
RUBIUS THERAPEUTICS INC	31,800	593,545	842,700
RURAL ELECTRIFICATION CORP LTD	1,066,009	1,846,514	1,912,186
RUSH ENTERPRISES INC - CLASS A	102,820	2,550,696	5,123,521
RUSH ENTERPRISES INC - CLASS B	7,299	130,012	329,112
RUSSEL METALS INC	73,800	1,132,889	1,467,368
RUTH'S HOSPITALITY GROUP INC	53,928	710,288	1,339,032
RWE AG	357,414	13,167,514	14,038,695
RYANAIR HOLDINGS PLC - ADR	194,333	16,192,655	22,348,295
RYDER SYSTEM INC	361,264	14,919,037	27,329,622
RYERSON HOLDING CORP	12,092	162,204	206,048
RYMAN HOSPITALITY PROPERTIES INC	153,454	8,622,741	11,894,220
S&P GLOBAL INC	548,444	83,702,304	193,529,434
S&T BANCORP INC	34,692	1,004,284	1,162,182
S&T HOLDINGS COMPANY LTD	615	7,827	10,080

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S&T MOTIV COMPANY LTD	9,007	434,026	494,221
S4 CAPITAL PLC	649,100	4,543,575	4,531,550
SABRA HEALTH CARE REIT INC	229,405	5,055,488	3,982,471
SABRE CORP	4,549,809	46,793,915	67,382,671
SAFE BULKERS INC	32,300	91,104	79,135
SAFEGUARD SCIENTIFICS INC	16,300	301,296	111,166
SAFEHOLD INC	16,700	579,778	1,170,670
SAFESTORE HOLDINGS PLC	253,147	1,890,965	2,778,418
SAFETY INSURANCE GROUP INC	39,507	2,729,695	3,328,465
SAF-HOLLAND SE	37,678	417,969	549,109
SAFRAN SA	727,506	81,389,615	99,227,137
SAGA COMMUNICATIONS INC - CLASS A	2,695	105,113	58,886
SAGAR CEMENTS LTD	2,590	25,656	25,330
SAGE THERAPEUTICS INC	125,936	13,948,026	9,426,310
SAIA INC	61,578	4,893,860	14,198,655
SAIC MOTOR CORP LTD	3,779,327	13,494,367	11,340,864
SAILPOINT TECHNOLOGIES HOLDINGS INC	79,400	2,020,498	4,020,816
SAINT MARC HOLDINGS COMPANY LTD	1,600	38,304	24,919
SAINT-CARE HOLDING CORP	11,000	63,792	128,914
SAIPEM SPA	750,236	1,793,617	2,049,193
SAKAI HEAVY INDUSTRIES LTD	400	10,406	8,127
SAKATA SEED	108,900	3,648,682	4,030,778
SALESFORCE.COM INC	1,740,943	112,218,367	368,853,593
SALISBURY BANCORP INC	2,400	94,968	106,584
SALLY BEAUTY HOLDINGS INC	102,300	1,546,662	2,059,299
SALVATORE FERRAGAMO SPA	476,934	8,966,556	9,170,443
SALZGITTER AG	7,159	127,585	224,148
SAM YOUNG ELECTRONICS COMPANY LTD	7,595	96,525	73,819
SAMHALLSBYGGNADSBOLAGET I NORDEN AB	1,280,105	3,626,722	3,991,746
SAMHO INTERNATIONAL COMPANY LTD	16,206	402,252	499,748
SAMSONITE INTERNATIONAL SA	4,229,818	8,995,368	8,160,998
SAMSUNG CARD COMPANY LTD	115,550	3,352,606	3,517,294
SAMSUNG ELECTRO-MECHANICS COMPANY LTD	6,433	958,255	1,065,772
SAMSUNG ELECTRONICS COMPANY LTD	4,888,083	200,252,983	351,570,538
SAMSUNG ELECTRONICS COMPANY LTD - PREFERRED	521,667	16,898,110	33,648,501
SAMSUNG SDI COMPANY LTD	45,871	9,337,221	26,750,484
SAMSUNG SDS COMPANY LTD	15,626	2,872,470	2,671,642
SAMSUNG SECURITIES COMPANY LTD	102,578	3,374,239	3,575,615
SAMSUNG TECHWIN COMPANY LTD	44,812	1,311,548	1,619,448
SAMYANG TONGSANG COMPANY LTD	663	33,702	41,007
SANA BIOTECHNOLOGY INC	30,400	976,906	1,017,488
SANDERSON FARMS INC	18,651	1,817,316	2,905,453
SANFIRE RESOURCES NL	273,557	1,169,019	1,112,614
SANDS CHINA LTD	1,739,600	7,764,736	8,693,021
SANDVIK AB	1,149,477	29,006,357	31,465,784
SANDY SPRING BANCORP INC	42,186	1,190,518	1,832,138
SANGAMO THERAPEUTICS INC	125,671	1,579,724	1,574,658
SANGETSU CORP	4,100	62,074	62,224
SANGSANGIN COMPANY LTD	5,914	35,991	34,593
SANKEN ELECTRIC COMPANY LTD	5,800	153,910	272,416
SANKYO COMPANY LTD	19,100	506,530	506,971
SANKYU INC	46,300	1,682,379	2,036,362
SANLAM LTD	502,797	1,606,081	2,027,021
SANLORENZO SPA	1,135	12,473	28,814
SANMINA CORP	923,794	23,338,698	38,226,596
SANOFI	1,364,835	117,982,768	135,144,631
SANOFI - ADR	5,099	240,290	252,197
SANOFI INDIA LTD	10,839	1,086,421	1,168,872
SANOMA OYJ	78,278	821,221	1,317,442
SANQUAN FOOD COMPANY LTD	642,645	2,690,775	2,217,640
SANSTEEL MINGUANG COMPANY LTD	3,511,250	3,996,805	3,979,952
SANTANDER BANK POLSKA SA	15,332	815,824	849,360
SANTANDER CONSUMER USA HOLDINGS INC	78,300	1,520,423	2,118,798
SANWA SHUTTER CORP	30,000	316,447	393,394
SANY HEAVY INDUSTRY COMPANY LTD	330,733	1,316,625	1,723,041
SANYANG MOTOR COMPANY LTD	209,000	242,861	227,070
SANYO TRADING COMPANY LTD	1,700	18,517	17,738
SAO MARTINHO SA	62,700	358,372	329,556
SAP SE	491,679	53,425,455	60,341,220
SAP SE - SPONSORED ADR	65,972	8,377,853	8,100,702
SAPIENS INTERNATIONAL CORP NV	46,512	1,345,932	1,478,616
SAPPI LTD	13,519	21,913	42,087
SAPPORO HOLDINGS LTD	2,300	46,514	47,728
SARANTIS SA	88,869	823,023	904,517
SAREPTA THERAPEUTICS INC	88,300	12,177,437	6,580,999
SARTORIUS AG	207,139	27,163,024	103,515,139

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Security Description	Shares	Cost	Fair Value
SARTORIUS STEDIM BIOTECH SA	13,187	5,292,170	5,443,137
SATO HOLDINGS CORP	11,200	277,860	292,214
SATSUMA PHARMACEUTICALS INC	8,700	202,278	51,417
SAUDI TELECOM COMPANY	6,280	209,038	212,325
SAUL CENTERS INC	13,600	634,760	545,496
SAVARA INC	27,800	339,160	57,824
SAVILLS PLC	830,707	9,386,037	13,088,764
SAVITA OIL TECHNOLOGIES LTD	2,977	29,097	39,781
SAWAI PHARMACEUTICAL COMPANY LTD	7,200	429,796	349,900
SB FINANCIAL GROUP INC	6,500	105,690	118,690
SBA COMMUNICATIONS CORP	207,050	57,972,175	57,466,728
SBERBANK OF RUSSIA PJSC - SPONSORED ADR	3,272,931	40,823,991	50,423,920
SBM OFFSHORE NV	2,211,690	38,548,527	40,602,617
SCANSOURCE INC	23,200	782,794	694,840
SCHAEFFLER AG	458,804	3,287,067	4,087,381
SCHAEFFLER INDIA LTD	3,812	273,241	283,737
SCHIBSTED ASA - A SHARES	52,548	1,469,205	2,209,930
SCHIBSTED ASA - B SHARES	31,503	774,943	1,129,279
SCHINDLER HOLDING AG	36,631	5,007,384	10,539,951
SCHINDLER HOLDING AG - PARTICIPATION CERTIFICATES	96,308	21,546,523	28,406,844
SCHLUMBERGER LTD	2,733,862	105,364,667	74,333,708
SCHNEIDER ELECTRIC SA	536,553	50,876,482	82,137,049
SCHNEIDER NATIONAL INC - CLASS B	63,643	1,643,423	1,589,166
SCHNITZER STEEL INDUSTRIES INC	24,300	497,526	1,015,497
SCHOELLER BLECKMANN OILFIELD EQUIPMENT AG	93,059	6,285,121	4,183,488
SCHOLAR ROCK HOLDING CORP	23,100	564,439	1,170,246
SCHOLASTIC CORP	39,505	1,412,070	1,189,496
SCHOUW & COMPANY	2,267	202,196	237,879
SCHRODER EUROPEAN REAL ESTATE INVESTMENT TRUST	4,125	5,207	5,566
SCHROEDERS PLC	26,103	1,024,234	1,260,501
SCHRODINGER INC	34,812	1,795,461	2,655,807
SCHWEITER TECHNOLOGIES AG	4,219	4,224,296	6,975,258
SCHWEITZER-MAUDUIT INTERNATIONAL INC	27,200	849,566	1,331,984
SCIENCE APPLICATIONS INTERNATIONAL CORP	221,091	18,009,324	18,480,997
SCIENTIFIC GAMES CORP	246,529	7,952,456	9,496,297
SCIPLAY CORP - CLASS A	40,000	701,564	647,200
SCOPUS BIOPHARMA INC	8,705	75,772	73,557
SCORPIO TANKERS INC	46,598	1,351,410	860,199
SCOTTS MIRACLE-GRO COMPANY/THE - CLASS A	268,508	13,218,294	65,776,405
SCPHARMACEUTICALS INC	6,900	49,749	45,885
SCSK CORP	70,600	3,501,434	4,191,276
SCULPTOR CAPITAL MANAGEMENT INC	17,200	395,084	376,336
SEA LTD - ADR	208,097	23,223,248	46,453,493
SEABOARD CORP	500	1,905,798	1,844,995
SEACHANGE INTERNATIONAL INC	26,700	38,181	41,385
SEACOAST BANKING CORP OF FLORIDA	46,600	975,343	1,688,784
SEACOR HOLDINGS INC	16,900	650,168	688,675
SEAGEN INC	145,200	9,163,264	20,162,472
SEALED AIR CORP	255,450	12,293,610	11,704,719
SEASPINE HOLDINGS CORP	24,000	274,038	417,600
SEAWORLD ENTERTAINMENT INC	241,864	4,980,225	12,013,385
SECOM LTD	46,100	3,795,312	3,885,333
SECTRA AB - B SHARES	5,870	466,088	369,725
SECURE ENERGY SERVICES INC	80,455	142,166	232,368
SECUREWORKS CORP - CLASS A	4,000	57,977	53,520
SECURITY NATIONAL FINANCIAL CORP	5,198	33,875	48,601
SEEGENE INC	43,625	4,210,756	5,014,899
SEEK LTD	2,359,420	19,806,224	51,233,960
SEER INC	127,984	7,004,499	6,401,760
SEGA SAMMY HOLDINGS INC	420,400	6,376,326	6,570,414
SEGRO PLC	91,700	674,127	1,186,237
SEI INVESTMENTS COMPANY	338,100	16,327,838	20,600,433
SEIKAKAKU CORP	13,800	183,302	129,133
SEIKO HOLDINGS CORP	42,700	966,366	725,320
SEINO HOLDINGS COMPANY LTD	151,200	1,981,365	2,109,958
SEKISUI CHEMICAL COMPANY LTD	1,833,500	31,269,368	35,259,615
SEKISUI HOUSE LTD	127,463	2,029,642	2,738,436
SELECT BANCORP INC	12,400	164,672	137,268
SELECT ENERGY SERVICES INC - CLASS A	64,868	803,170	323,043
SELECT MEDICAL HOLDINGS CORP	164,149	2,974,026	5,597,481
SELECTA BIOSCIENCES INC	40,625	128,400	183,828
SELECTIVE INSURANCE GROUP INC	53,500	1,878,275	3,880,890
SELECTQUOTE INC	91,300	2,320,260	2,694,263
SELVAAG BOLIG ASA	121,267	613,643	896,396
SEMAPA - SOCIEDADE DE INVESTIMENTO E GESTAO SGPS SA	14,922	213,750	206,946
SEMCON AB	998	6,997	11,438

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Security Description	Shares	Cost	Fair Value
SEMPERIT AG HOLDING	1,789	56,459	79,794
SEMPRA ENERGY	624,713	72,361,042	82,824,450
SEMTECH CORP	414,100	18,515,306	28,572,900
SENAO NETWORKS INC	43,000	151,053	167,280
SENECA FOODS CORP - CLASS A	6,400	171,722	301,376
SENIOR PLC	141,876	127,289	216,691
SENSATA TECHNOLOGIES HOLDING PLC	1,190,852	49,454,081	69,009,873
SENSEI BIOTHERAPEUTICS INC	3,934	48,171	57,161
SENSIENT TECHNOLOGIES CORP	38,300	2,561,290	2,987,400
SEOHAN COMPANY LTD	231,215	332,483	325,856
SEOHEE CONSTRUCTION COMPANY LTD	39,890	38,090	57,451
SEOUL SEMICONDUCTOR COMPANY LTD	36,742	552,599	600,598
SERES THERAPEUTICS INC	51,300	886,471	1,056,267
SERIA COMPANY LTD	189,702	6,194,111	6,635,278
SERITAGE GROWTH PROPERTIES	30,300	1,390,139	556,005
SERVICE CORP INTERNATIONAL	282,308	8,099,123	14,411,823
SERVICE PROPERTIES TRUST	149,400	1,057,786	1,771,884
SERVICENOW INC	395,137	104,653,514	197,611,965
SERVICOURCE INTERNATIONAL INC	58,912	97,205	86,601
SERVISFIRST BANCSHARES INC	44,800	1,027,813	2,747,584
SEVEN & I HOLDINGS COMPANY LTD	3,700	146,350	149,440
SEVEN BANK LTD	3,044,400	8,007,848	6,970,436
SEVEN WEST MEDIA LTD	193,976	32,170	69,439
SEVERSTAL PJSC - GDR	16,688	335,809	336,764
SFL CORP LTD	77,600	1,188,920	622,352
SFS GROUP AG	4,529	489,518	564,952
SGIS SONGSHAN COMPANY LTD	2,271,821	1,301,881	1,687,837
SGS SA	1,920	4,497,625	5,469,394
SHAFTESBURY PLC	225,200	3,123,758	1,993,195
SHAKE SHACK INC - CLASS A	39,065	2,222,723	4,405,360
SHANDONG BUCHANG PHARMACEUTICALS COMPANY LTD	59,572	163,707	207,480
SHANDONG LINGLONG TYRE COMPANY LTD	37,305	164,326	266,342
SHANDONG PUBLISHING & MEDIA COMPANY LTD	1,031,700	919,928	936,478
SHANGHAI CONSTRUCTION GROUP COMPANY LTD	3,045,517	1,395,528	1,407,768
SHANGHAI FENGYUZHU CULTURE AND TECHNOLOGY COMPANY LTD	256,500	877,628	762,652
SHANGHAI FOSUN PHARMACEUTICAL COMPANY LTD	1,755,500	4,834,899	7,485,394
SHANGHAI INTERNATIONAL PORT (GROUP) COMPANY LTD	319,000	231,429	232,619
SHANGHAI M&G STATIONERY INC	17,900	204,814	233,232
SHANGHAI PHARMACEUTICALS HOLDING COMPANY LTD	3,261,800	5,503,903	6,402,391
SHANGHAI PUDONG DEVELOPMENT BANK COMPANY LTD	525,700	876,205	881,380
SHANGHAI SHIMAO COMPANY LTD	2,523,254	1,502,597	1,670,621
SHANGHAI ZIJIANG ENTERPRISE GROUP COMPANY LTD	2,420,100	1,752,529	1,764,772
SHANXI TAIGANG STAINLESS STEEL COMPANY LTD	7,063,165	4,134,463	4,924,281
SHANXI XISHAN COAL & ELECTRICITY POWER COMPANY LTD	2,117,240	1,632,053	1,618,211
SHARPS COMPLIANCE CORP	12,600	122,291	181,062
SHATTUCK LABS INC	12,500	637,951	365,500
SHAWCOR LTD	62,411	272,206	263,677
SHENANDOAH TELECOMMUNICATIONS COMPANY	43,900	1,041,109	2,142,759
SHENZHEN INOVANCE TECHNOLOGY COMPANY LTD	70,900	580,595	924,891
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS COMPANY LTD	4,700	118,072	286,166
SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	83,800	1,389,936	1,736,480
SHERWIN-WILLIAMS COMPANY/THE	170,758	55,307,359	126,021,112
SHIBAURA MECHATRONICS CORP	9,800	348,791	492,217
SHIKOKU CHEMICALS CORP	2,300	26,700	26,330
SHIMADZU CORP	121,962	3,766,208	4,420,433
SHIMAMURA COMPANY LTD	31,000	3,224,724	3,582,534
SHIMANO INC	359,900	38,010,044	85,903,733
SHIMAO PROPERTY HOLDINGS LTD	154,000	653,581	484,317
SHINDENGEN ELECTRIC MANUFACTURING COMPANY LTD	16,100	435,211	473,529
SHIN-ETSU CHEMICAL COMPANY LTD	276,507	27,788,740	46,568,283
SHIN-ETSU POLYMER COMPANY LTD	17,300	152,664	155,309
SHINHAN FINANCIAL GROUP LTD	532,500	17,389,778	17,620,610
SHINKO ELECTRIC INDUSTRIES COMPANY LTD	900	24,032	27,896
SHINKONG INSURANCE COMPANY LTD	23,000	26,709	32,243
SHINOKEN GROUP COMPANY LTD	5,600	64,414	64,210
SHINYOUNG SECURITIES COMPANY LTD	1,095	57,272	55,246
SHIONOGI & COMPANY LTD	202,800	11,861,621	10,923,671
SHISEIDO LTD	762,200	16,360,391	51,195,008
SHOALS TECHNOLOGIES GROUP INC	372,355	12,083,411	12,950,507
SHO-BOND HOLDINGS COMPANY LTD	84,500	3,260,387	3,647,647
SHOCKWAVE MEDICAL INC	255,983	19,012,732	33,344,346
SHOE CARNIVAL INC	9,234	308,171	571,400
SHOPIFY INC - CLASS A	139,609	40,542,826	154,466,955
SHOPRITE HOLDINGS LTD	69,502	560,617	739,535
SHORE BANCSHARES INC	10,401	174,952	177,025
SHOTSPOTTER INC	24,349	974,197	853,919

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SHOUGANG FUSHAN RESOURCES GROUP LTD	6,504,000	1,640,146	1,614,612
SHUTTERSTOCK INC	19,800	1,062,150	1,762,992
SHYFT GROUP INC/THE	31,300	302,434	1,164,360
SIAM CEMENT PUBLIC COMPANY LTD - NVDR	203,500	2,514,850	2,598,288
SIAM COMMERCIAL BANK PUBLIC COMPANY LTD	1,193,200	3,837,712	4,257,338
SIAM COMMERCIAL BANK PUBLIC COMPANY LTD - NVDR	332,400	1,094,532	1,186,003
SIBANYE STILLWATER LTD	276,737	767,992	1,218,177
SI-BONE INC	197,857	5,560,703	6,293,831
SICHUAN ENERGY INVESTMENT DEVELOPMENT COMPANY LTD	134,000	33,082	29,301
SIEBERT FINANCIAL CORP	8,200	82,574	33,210
SIEGFRIED HOLDING AG	1,433	559,320	1,185,348
SIEMENS AG	340,797	37,817,578	56,075,420
SIEMENS ENERGY AG	125,271	134,592	4,506,741
SIEMENS HEALTHINEERS AG	1,153,034	51,039,654	62,608,432
SIENTRA INC	34,000	325,556	247,860
SIERRA BANCORP	11,900	242,885	318,920
SIG COMBIBLOC GROUP AG	173,126	2,492,054	4,021,181
SIGA TECHNOLOGIES INC	379,516	2,523,776	2,466,854
SIGILON THERAPEUTICS INC	2,888	57,177	64,547
SIGNATURE BANK	182,392	28,925,134	41,238,831
SIGNET JEWELERS LTD	89,742	3,602,812	5,203,241
SIGNIFY HEALTH INC - CLASS A	25,300	675,847	740,278
SIKA AG	60,672	12,192,210	17,405,770
SILGAN HOLDINGS INC	72,769	1,446,487	3,058,481
SILICOM LTD	4,146	145,944	187,068
SILICON LABORATORIES INC	38,400	2,542,493	5,417,088
SILICON MOTION TECHNOLOGY CORP - ADR	135,267	5,737,321	8,033,507
SILK ROAD MEDICAL INC	24,400	1,007,393	1,235,860
SILVERBACK THERAPEUTICS INC	7,700	392,234	335,951
SILVERCREST ASSET MANAGEMENT GROUP INC - CLASS A	8,200	96,225	117,916
SILVERGATE CAPITAL CORP - CLASS A	39,074	2,152,881	5,555,151
SIM TECHNOLOGY GROUP LTD	1,026,000	47,790	52,788
SIME DARBY BERHAD	3,200,000	1,780,784	1,852,164
SIMMONS FIRST NATIONAL CORP - CLASS A	99,152	2,108,720	2,941,840
SIMON PROPERTY GROUP INC	401,134	33,849,652	45,637,015
SIMPLO TECHNOLOGY COMPANY LTD	762,000	7,101,287	9,907,896
SIMPLY GOOD FOODS COMPANY/THE	79,000	1,361,169	2,403,180
SIMPSON MANUFACTURING COMPANY INC	39,600	1,746,816	4,107,708
SIMS METAL MANAGEMENT LTD	344,221	2,336,829	3,890,691
SIMULATIONS PLUS INC	34,316	1,993,004	2,170,144
SINBON ELECTRONICS COMPANY LTD	28,000	172,724	259,068
SINCH AB	9,287	293,760	1,636,570
SINCLAIR BROADCAST GROUP INC - CLASS A	40,000	672,000	1,170,400
SINFONIA TECHNOLOGY COMPANY LTD	2,600	29,002	30,941
SINGAPORE EXCHANGE LTD	162,000	1,072,187	1,202,099
SINGAPORE MEDICAL GROUP LTD	348,300	98,587	98,507
SINGAPORE TELECOMMUNICATIONS LTD	9,513,400	23,265,107	17,276,493
SINHER TECHNOLOGY INC	60,000	113,734	125,118
SINKO INDUSTRIES LTD	2,200	41,520	43,363
SINOPAC FINANCIAL HOLDINGS COMPANY LTD	1,371,860	569,434	617,825
SINOPEC ENGINEERING (GROUP) COMPANY LTD - H SHARES	3,706,240	1,760,918	2,045,131
SINOPHARM GROUP COMPANY LTD	78,400	188,842	189,787
SINOTRANS LTD - H SHARES	7,152,000	2,102,932	2,649,417
SINOTRUK HONG KONG LTD	1,704,000	4,178,776	5,106,882
SINTOKOGIO LTD	10,500	74,329	73,452
SIRIUS XM HOLDINGS INC	4,975,962	27,851,038	30,303,609
SIRIUSPOINT LTD	68,000	797,060	691,560
SIRTEC INTERNATIONAL COMPANY LTD	53,000	58,651	57,211
SISTEMA PJSC FC - SPONSORED GDR	299,430	1,889,261	2,706,847
SITE CENTERS CORP	133,000	1,045,990	1,803,480
SITEONE LANDSCAPE SUPPLY INC	91,383	5,609,494	15,602,733
SITIME CORP	21,555	1,977,790	2,125,323
SITRONIX TECHNOLOGY CORP	95,000	355,398	795,745
SIX FLAGS ENTERTAINMENT CORP	105,000	5,068,692	4,879,350
SJW GROUP	23,800	1,162,720	1,499,162
SK DISCOVERY COMPANY LTD	66,062	3,748,155	3,548,990
SK GAS LTD	3,216	330,840	302,632
SK HYNIX INC	322,406	24,378,971	37,745,788
SK TELECOM LTD	152,557	34,084,054	37,069,295
SKANDINAVISKA ENSKILDA BANKEN AB	374,452	3,703,800	4,573,089
SKANSKA AB - B SHARES	7,840	154,016	196,983
SKECHERS USA INC - CLASS A	546,400	20,187,527	22,790,344
SK-ELECTRONICS COMPANY LTD	4,800	72,992	55,254
SKF AB - B SHARES	386,274	7,583,992	10,999,301
SKF INDIA LTD	5,988	186,575	184,225
SKY PERFECT JSAT HOLDINGS INC	48,500	186,487	215,946

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SKYLINE CORP	48,200	1,264,222	2,181,532
SKYWEST INC	89,916	3,042,613	4,898,624
SKYWORKS SOLUTIONS INC	195,450	19,100,213	35,861,166
SKYWORTH DIGITAL HOLDINGS LTD	203,103	60,222	69,230
SL CORP	34,020	595,255	670,330
SL GREEN REALTY CORP	94,256	9,990,470	6,596,977
SLACK TECHNOLOGIES INC	572,700	19,661,396	23,268,801
SLC AGRICOLA SA	225,500	1,033,507	1,783,860
SLEEP NUMBER CORP	37,998	1,813,896	5,452,333
SLM CORP	394,700	3,544,972	7,092,759
SM ENERGY COMPANY	103,100	1,264,487	1,687,747
SMART GLOBAL HOLDINGS INC	13,800	405,691	635,076
SMARTFINANCIAL INC	12,700	314,626	274,955
SMARTONE TELECOMMUNICATIONS HOLDINGS LTD	38,500	23,709	22,433
SMARTSHEET INC - CLASS A	1,082,657	52,378,075	69,203,435
SMC CORP	137,595	31,666,095	80,079,045
SMITH & NEPHEW PLC	187,785	4,245,035	3,570,218
SMITH & NEPHEW PLC - SPONSORED ADR	47,300	2,127,699	1,792,670
SMITH MICRO SOFTWARE INC	15,300	67,779	84,227
SMOORE INTERNATIONAL HOLDINGS LTD	2,752,640	16,272,215	16,747,149
SNAM SPA	3,028,851	16,163,630	16,830,775
SNAM SPA - RIGHTS	2,580,007	0	2,661
SNAP INC - CLASS A	233,918	13,746,543	12,231,572
SNAP-ON INC	144,238	23,559,936	33,281,476
SNOWFLAKE INC	16,951	3,988,672	3,886,525
SOCIETE GENERALE SA	1,232,424	41,110,033	32,322,562
SODICK COMPANY LTD	40,300	377,379	375,282
SOFTBANK CORP	702,460	26,333,119	59,311,781
SOFTCAT PLC	142,696	3,008,239	3,569,392
SOFRONIC AB	14,357	48,529	51,061
SOFTWAREONE HOLDING AG	59,551	1,613,338	1,543,903
SOFT-WORLD INTERNATIONAL CORP	28,000	73,903	116,777
SOGEFI SPA	27,261	25,980	42,485
SOHU.COM LTD - ADR	64,300	1,182,989	1,010,796
SOITEC	14,700	1,803,201	3,011,365
SOKEN CHEMICAL & ENGINEERING COMPANY LTD	1,794	36,723	35,474
SOL MELIA SA	912,968	8,893,321	6,797,527
SOLAR A/S	1,344	84,595	101,842
SOLAREEDGE TECHNOLOGIES INC	82,020	11,503,567	23,575,829
SOLARIS OILFIELD INFRASTRUCTURE INC - CLASS A	25,055	358,758	307,425
SOLARWINDS CORP	45,700	772,296	797,008
SOLENO THERAPEUTICS INC	52,700	97,495	66,402
SOLID BIOSCIENCES INC	15,800	169,957	87,374
SOLITON INC	1,500	22,065	26,355
SOLITON SYSTEMS KK	11,100	109,366	167,052
SOLVAY SA	42,000	5,535,707	5,242,308
SOMBOON ADVANCE TECHNOLOGY PUBLIC COMPANY LTD - NVDR	284,600	144,155	168,483
SOMFY SA	298	27,909	49,944
SONIC AUTOMOTIVE INC	21,900	465,533	1,085,583
SONIC HEALTHCARE LTD	6,113	163,478	163,378
SONIX TECHNOLOGY COMPANY LTD	197,000	385,916	704,237
SONOCO PRODUCTS COMPANY	168,600	6,884,689	10,672,380
SONOS INC	88,000	1,394,287	3,297,360
SONOVA HOLDING AG	49,745	12,174,195	13,235,029
SONY CORP	1,679,612	122,807,904	176,245,259
SONY CORP - SPONSORED ADR	96,725	9,695,460	10,253,817
SOPRA STERIA GROUP	59,444	7,059,336	9,955,696
SORRENTO THERAPEUTICS INC	215,100	1,415,789	1,778,877
SOTERA HEALTH COMPANY	52,500	1,323,215	1,310,400
SOUTH JERSEY INDUSTRIES INC	115,318	2,962,067	2,603,880
SOUTH PLAINS FINANCIAL INC	11,000	203,583	249,920
SOUTH STATE CORP	418,956	28,649,380	32,892,236
SOUTH32 LTD	11,599,971	21,418,727	24,826,681
SOUTHERN COMPANY	2,024,673	62,725,053	125,853,674
SOUTHERN COPPER CORP	221,328	10,250,973	15,021,531
SOUTHERN FIRST BANCSHARES INC	6,192	205,535	290,281
SOUTHERN MISSOURI BANCORP INC	7,000	253,428	275,940
SOUTHSIDE BANCSHARES INC	28,792	822,314	1,108,780
SOUTHWEST AIRLINES COMPANY	1,185,574	44,840,275	72,391,148
SOUTHWEST GAS HOLDINGS INC	50,318	3,414,335	3,457,350
SOUTHWESTERN ENERGY COMPANY	566,345	2,628,955	2,633,504
SP PLUS CORP	20,500	592,869	672,195
SPAR GROUP LTD	30,828	391,267	396,440
SPAR NORD BANK A/S	67,285	683,001	719,853
SPAREBANK 1 BV	1,409	6,039	7,906
SPAREBANK 1 SR BANK ASA	389,000	2,887,727	4,784,832

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SPAREBANKEN VEST	166,519	1,140,816	1,527,402
SPARK ENERGY INC - CLASS A	7,400	78,640	79,032
SPARTANNASH COMPANY	30,800	838,200	604,604
SPECTRIS PLC	92,529	2,922,842	4,247,323
SPECTRUM BRANDS HOLDINGS INC	53,833	4,158,566	4,575,805
SPECTRUM PHARMACEUTICALS INC	108,500	845,710	353,710
SPEEDY HIRE PLC	78,416	64,165	72,055
SPERO THERAPEUTICS INC	58,529	750,689	861,547
SPIN MASTER CORP	3,032	93,329	84,650
SPIRAX-SARCO ENGINEERING PLC	198,784	15,982,422	31,265,901
SPIRE HEALTHCARE GROUP PLC	8,255	18,269	19,043
SPIRE INC	45,300	2,612,234	3,347,217
SPIRENT PLC	151,810	357,058	499,544
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	348,282	13,350,727	16,943,919
SPIRIT AIRLINES INC	326,495	10,594,643	12,047,666
SPIRIT OF TEXAS BANCSHARES INC	11,371	249,641	253,687
SPIRIT REALTY CAPITAL INC	132,720	6,040,380	5,640,600
SPLUNK INC	349,489	37,907,416	47,348,770
SPOK HOLDINGS INC	11,300	158,766	118,537
SPORTSMAN'S WAREHOUSE HOLDINGS INC	40,200	454,950	693,048
SPOTIFY TECHNOLOGY SA	432,433	78,273,030	115,870,422
SPRINGWORKS THERAPEUTICS INC	22,400	964,344	1,647,968
SPRIX LTD	6,600	59,951	56,802
SPROUT SOCIAL INC - CLASS A	85,389	2,899,996	4,932,069
SPROUTS FARMERS MARKET INC	145,726	3,650,113	3,879,226
SPRUCE BIOSCIENCES INC	6,000	137,029	99,600
SPS COMMERCE INC	82,578	3,625,087	8,200,821
SPT ENERGY GROUP INC	1,237,828	135,879	52,542
SPX CORP	201,395	5,690,094	11,735,287
SPX FLOW INC	196,423	8,138,310	12,439,469
SQUARE INC - A SHARES	814,955	84,111,594	185,035,533
SQZ BIOTECHNOLOGIES COMPANY	3,900	120,194	53,352
SRA HOLDINGS INC	4,900	107,131	120,216
SRI TRANG AGRO-INDUSTRY PUBLIC COMPANY LTD	153,000	246,218	228,888
SRI TRANG AGRO-INDUSTRY PUBLIC COMPANY LTD - NVDR	429,100	753,251	641,934
SRI TRANG GLOVES (THAILAND) PUBLIC COMPANY LTD	184,800	228,860	242,458
SS&C TECHNOLOGIES HOLDINGS INC	271,830	10,396,490	18,992,762
SSAB AB - SERIES B	45,116	186,944	218,585
SSE PLC	2,885,515	48,784,672	57,925,661
ST. BARBARA LTD	804,700	1,500,810	1,204,348
ST. JOE COMPANY/THE	30,900	563,729	1,325,610
STAAR SURGICAL COMPANY	51,298	1,736,399	5,407,322
STABILUS SA	6,475	474,721	456,604
STAG INDUSTRIAL INC	853,585	25,328,618	28,688,992
STAGECOACH GROUP PLC	98,637	77,837	136,634
STAMPS.COM INC	15,100	1,349,768	3,012,601
STANDARD AVB FINANCIAL CORP	4,200	96,642	137,130
STANDARD CHARTERED PLC	2,384,394	22,808,954	16,432,293
STANDARD LIFE ABERDEEN PLC	893,138	3,022,799	3,572,329
STANDARD MOTOR PRODUCTS INC	20,000	619,349	831,600
STANDEX INTERNATIONAL CORP	11,100	653,424	1,060,827
STANLEY BLACK & DECKER INC	181,500	21,202,034	36,240,105
STANLEY ELECTRIC COMPANY LTD	3,900	130,154	116,294
STARBUCKS CORP	2,808,171	78,645,053	306,848,845
STARTEK INC	13,441	109,947	106,856
STARTS CORP INC	14,400	357,866	378,570
STARWOOD PROPERTY TRUST INC	261,500	5,529,262	6,469,510
STATE AUTO FINANCIAL CORP	17,200	417,715	339,012
STATE BANK OF INDIA	226,472	729,773	1,128,430
STATE STREET CORP	717,480	42,324,308	60,275,495
STEEL DYNAMICS INC	196,726	3,433,318	9,985,812
STEELCASE INC - CLASS A	2,293,355	36,753,688	33,001,378
STELCO HOLDINGS INC	12,500	149,212	280,165
STELLA-JONES INC	4,313	172,734	174,943
STELLANTIS NV	117,364	1,333,792	2,080,104
STEPAN COMPANY	19,900	1,232,660	2,529,489
STEPSTONE GROUP INC	17,800	653,613	627,806
STEREOTAXIS INC	32,500	168,138	218,400
STERICYCLE INC	168,671	15,811,309	11,386,979
STERIS PLC	413,657	62,648,284	78,793,385
STERLING BANCORP	274,516	6,165,782	6,319,358
STERLING BANCORP INC	51,800	533,316	293,188
STERLING CONSTRUCTION COMPANY INC	81,784	1,202,992	1,897,389
STEVEN MADDEN LTD	112,002	2,877,883	4,173,195
STEWART INFORMATION SERVICES CORP	25,048	901,883	1,303,247
STHREE PLC	30,891	108,172	164,088

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STIFEL FINANCIAL CORP	652,375	20,785,706	41,791,143
STITCH FIX INC - CLASS A	52,500	1,673,214	2,600,850
STMICROELECTRONICS NV	652,357	17,419,410	24,910,576
STO SE & COMPANY KGAA	224	21,065	41,596
STOCK YARDS BANCORP INC	24,591	643,380	1,255,616
STOCKLAND	668,356	1,844,508	2,239,835
STOKE THERAPEUTICS INC	13,200	334,140	512,688
STOLT-NIELSEN LTD	3,579	53,020	52,911
STONECO LTD - CLASS A	851,503	45,198,080	52,129,014
STONERIDGE INC	23,100	415,270	734,811
STONEX GROUP INC	57,361	3,225,657	3,750,262
STORE CAPITAL CORP	274,200	7,653,897	9,185,700
STRATEGIC EDUCATION INC	32,212	3,127,838	2,960,605
STRATUS PROPERTIES INC	5,775	124,300	176,138
STRAUMANN HOLDING AG - REGISTERED	8,431	5,496,820	10,561,705
STRIDE INC	137,590	2,598,747	4,142,835
STROER SE & COMPANY KGAA	40,053	2,487,318	3,271,663
STRONGBRIDGE BIOPHARMA PLC	32,600	130,769	89,976
STRYKER CORP	841,600	64,453,706	204,996,928
STUDIO ALICE COMPANY LTD	1,400	25,801	26,530
SUESS MICROTEC SE	11,862	264,283	371,539
SUGI HOLDINGS COMPANY LTD	207,100	8,648,706	16,436,805
SUMCO CORP	97,300	2,292,830	2,224,252
SUMITOMO BAKELITE COMPANY LTD	4,200	138,116	171,991
SUMITOMO HEAVY INDUSTRIES LTD	113,900	2,805,238	3,169,615
SUMITOMO METAL MINING COMPANY LTD	762,077	21,981,718	32,958,968
SUMITOMO MITSUI FINANCIAL GROUP INC	1,070,900	36,400,843	38,833,451
SUMITOMO MITSUI FINANCIAL GROUP INC - SPONSORED ADR	20,958	145,691	151,946
SUMITOMO MITSUI TRUST HOLDINGS INC	244,500	7,843,125	8,538,692
SUMITOMO SEIKA CHEMICALS COMPANY LTD	1,100	33,640	40,217
SUMMIT FINANCIAL GROUP INC	9,508	203,297	252,437
SUMMIT HOTEL PROPERTIES INC	93,000	1,286,568	944,880
SUMMIT MATERIALS INC - CLASS A	104,362	2,233,015	2,924,223
SUMO LOGIC INC	14,100	428,664	265,926
SUN COMMUNITIES INC	122,000	11,134,018	18,304,880
SUN FRONTIER FUDOUSAN COMPANY LTD	11,200	104,598	98,013
SUN LIFE FINANCIAL INC	25,000	1,120,787	1,263,277
SUN PHARMACEUTICALS INDUSTRIES LTD	654,397	5,349,014	5,350,547
SUNAC CHINA HOLDINGS LTD	857,000	3,117,365	3,676,266
SUNCOKE ENERGY INC	68,800	729,511	482,288
SUNCOR ENERGY INC	378,636	10,334,732	7,913,937
SUNDAYTOZ CORP	35,802	811,290	695,952
SUNGROW POWER SUPPLY COMPANY LTD	150,100	1,409,380	1,643,658
SUNLIGHT REAL ESTATE INVESTMENT TRUST	260	144	140
SUNNOVA ENERGY INTERNATIONAL INC	48,100	820,243	1,963,442
SUNNY OPTICAL TECHNOLOGY GROUP COMPANY LTD	717,500	13,579,939	16,353,697
SUNOPTA INC	51,316	646,183	757,937
SUNPLUS TECHNOLOGY COMPANY LTD	563,000	342,028	591,946
SUNPOWER CORP	69,600	509,676	2,328,120
SUNRUN INC	139,025	2,162,214	8,408,232
SUNSTONE HOTEL INVESTORS INC	464,435	5,286,031	5,786,860
SUN-WA TECHNOS CORP	6,800	69,134	66,523
SUOMINEN OYJ	6,782	45,675	45,753
SUPER MICRO COMPUTER INC	40,800	1,147,704	1,593,648
SUPERIOR GROUP OF COMPANIES INC	10,200	199,113	259,284
SUPERMAX CORP BERHAD	2,303,128	3,798,542	2,116,223
SUPERNUS PHARMEUTICALS INC	75,948	1,580,018	1,988,319
SUPREME ELECTRONICS COMPANY LTD	127,000	139,031	190,502
SURGALIGN HOLDINGS INC	51,200	254,502	111,616
SURGERY PARTNERS INC	43,205	1,368,763	1,912,253
SURGUTNEFTGAS OJSC - SPONSORED ADR	1,412,739	7,653,330	6,343,198
SURMODICS INC	13,000	410,315	728,910
SURUGA BANK LTD	79,200	263,776	306,049
SUSHIRO GLOBAL HOLDINGS LTD	505,600	19,186,137	22,374,516
SUTRO BIOPHARMA INC	23,500	270,894	534,860
SUZANO PAPEL E CELULOSE SA	76,200	935,366	925,662
SUZUKEN COMPANY LTD	216,150	6,835,639	8,460,170
SUZUKI MOTOR CORP	730,200	31,935,979	33,205,928
SVB FINANCIAL GROUP	59,500	6,105,117	29,372,770
SVENSKA CELLULOZA AB	2,320,481	31,498,067	41,144,791
SVENSKA HANDELSBANKEN AB - CLASS A	2,655,651	27,649,471	28,901,604
SVMK INC	113,200	2,080,821	2,073,824
SVOLDER AB	11,445	224,632	286,246
SWATCH GROUP AG	8,637	2,646,919	2,495,246
SWEDBANK AB - A SHARES	384,875	8,771,771	6,795,574
SWEDISH MATCH AB	525,157	40,287,914	41,078,444

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SWIRE PACIFIC LTD - A SHARES	991,000	5,710,258	7,431,432
SWISS LIFE HOLDING AG	12,000	4,014,961	5,923,817
SWISS RE AG	25,363	2,434,487	2,505,174
SWISSCOM AG	15,165	7,361,430	8,169,426
SWISSQUOTE GROUP HOLDING SA	1,903	71,208	246,683
SWITCH INC - CLASS A	95,700	1,590,934	1,556,082
SWK HOLDINGS CORP	5,604	71,899	81,482
SWORD GROUP	1,700	58,398	76,524
SYARIKAT TAKAFUL MALAYSIA KELUARGA BERHAD	52,200	63,258	59,797
SYKES ENTERPRISES INC	35,000	837,537	1,542,800
SYLVANIA PLATINUM LTD	163,315	104,840	253,491
SYMRISE AG	23,692	2,917,074	2,879,194
SYNAPTICS INC	38,294	2,383,965	5,185,773
SYNCHRONOSS TECHNOLOGIES INC	21,900	172,603	78,183
SYNCHRONY FINANCIAL	1,221,095	32,699,804	49,649,723
SYNDAX PHARMACEUTICALS INC	24,700	273,543	552,292
SYNEOS HEALTH INC - CLASS A	325,406	16,332,645	24,682,045
SYNERGIE SA	698	24,600	26,580
SYNNEX CORP	44,667	2,003,922	5,129,558
SYNNEX TECHNOLOGY INTERNATIONAL CORP	630,000	802,999	1,203,343
SYNOPSIS INC	276,711	15,106,234	68,563,452
SYNOVUS FINANCIAL CORP	455,849	11,630,621	20,855,092
SYROS PHARMACEUTICALS INC	33,600	310,139	251,328
SYSCO CORP	926,400	46,986,612	72,944,736
SYSMEX CORP	540,900	34,186,917	58,373,145
SYSTEMAIR AB	2,200	32,636	59,314
SYSTEMAX INC	24,600	644,222	1,011,552
T ROWE PRICE GROUP INC	383,255	31,401,294	65,766,558
T&D HOLDINGS INC	256,900	2,550,653	3,315,289
T.RAD COMPANY LTD	2,000	63,909	36,941
TA ANN HOLDINGS BERHAD	50,300	37,714	34,573
TABULA RASA HEALTHCARE INC	19,300	848,471	888,765
TACTILE SYSTEMS TECHNOLOGY INC	15,900	658,463	866,391
TADIRAN HOLDINGS LTD	406	20,277	42,746
TAEKWAN INDUSTRIAL COMPANY LTD	989	1,147,576	803,958
TAG IMMOBILIEN AG	1,020,416	11,921,550	29,190,839
TAI HING GROUP HOLDINGS LTD	119,000	25,825	33,062
TAICHUNG COMMERCIAL BANK	3,225	1,168	1,300
TAISEI CORP	68,000	2,113,368	2,627,692
TAISEI ONCHO COMPANY LTD	1,600	29,264	29,220
TAISHIN FINANCIAL HOLDING COMPANY LTD	1,493,000	701,582	701,160
TAIWAN FU HSING INDUSTRIAL COMPANY LTD	5,000	6,183	8,297
TAIWAN PAIHO LTD	234,000	676,592	666,744
TAIWAN SAKURA CORP	12,000	20,296	24,645
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	14,719,580	135,480,119	302,821,065
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD - SPONSORED ADR	2,953,494	109,486,437	349,339,270
TAKAMATSU CONSTRUCTION GROUP COMPANY LTD	5,300	103,958	103,410
TAKAOKA TOKO COMPANY LTD	12,700	205,303	181,478
TAKARA LEBEN COMPANY LTD	76,900	271,344	259,581
TAKASAGO INTERNATIONAL CORP	2,100	42,782	49,963
TAKEDA PHARMACEUTICAL COMPANY LTD	2,166,651	86,533,479	78,136,690
TAKE-TWO INTERACTIVE SOFTWARE INC	148,338	14,026,287	26,211,325
TAKEUCHI MANUFACTURING COMPANY LTD	9,100	217,369	254,882
TAL EDUCATION GROUP - ADR	453,759	22,420,602	24,434,922
TALIS BIOMEDICAL CORP	39,553	604,416	508,256
TALOS ENERGY INC	11,000	200,702	132,440
TAMRON COMPANY LTD	37,400	695,896	729,723
TANDEM DIABETES CARE INC	253,485	18,460,112	22,370,051
TANGER FACTORY OUTLET CENTERS INC	76,300	1,358,105	1,154,419
TANGSHAN PORT GROUP COMPANY LTD	4,047,300	1,552,182	1,697,952
TANSEISHA COMPANY LTD	86,146	766,203	686,829
TAPESTRY INC	338,500	11,219,784	13,949,585
TARGA RESOURCES CORP	239,300	11,440,872	7,597,775
TARGET CORP	940,165	26,614,039	186,218,482
TARGET HOSPITALITY CORP	28,300	257,813	71,033
TARKETT SA	170,788	3,415,338	2,731,896
TARO PHARMACEUTICAL INDUSTRIES LTD	3,436	302,184	253,405
TARSUS PHARMACEUTICALS INC	5,900	260,633	190,157
TATA CONSULTANCY SERVICES LTD	38,950	1,664,137	1,692,941
TATE & LYLE PLC	251,059	1,939,137	2,657,474
TATNEFT PJSC - SPONSORED ADR	67,126	2,379,299	3,184,457
TATSUTA ELECTRIC WIRE AND CABLE COMPANY LTD	28,900	193,288	164,508
TAYLOR MORRISON HOME CORP	251,140	6,121,549	7,737,623
TAYLOR WIMPEY PLC	4,783,908	9,566,371	11,910,346
TAYSHA GENE THERAPIES INC	8,800	235,982	178,640
TAZMO COMPANY LTD	5,100	77,596	89,123

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TC ENERGY CORP	73,600	3,377,608	3,373,590
TCF FINANCIAL CORP	170,809	6,109,843	7,935,786
TCL ELECTRONICS HOLDINGS LTD	1,695,494	754,735	1,310,693
TCR2 THERAPEUTICS INC	22,993	403,837	507,685
TCS GROUP HOLDING PLC - GDR	145,881	3,676,652	8,461,098
TDK CORP	77,180	8,792,315	10,707,415
TE CHANG CONSTRUCTION COMPANY LTD	41,000	39,591	45,048
TE CONNECTIVITY LTD	552,193	43,009,608	71,293,638
TEAM INC	20,596	755,275	237,472
TEAM17 GROUP PLC	6,887	44,385	76,396
TEAMVIEWER AG	558,824	17,420,028	23,926,708
TECAN GROUP AG	2,361	548,609	1,052,121
TECH MAHINDRA LTD	229,600	2,517,961	3,113,463
TECHNIP ENERGIES NV	50,708	675,024	771,783
TECHNIP ENERGIES NV - ADR	160,294	2,749,519	2,399,601
TECHNIPFMC PLC	1,264,218	10,649,179	9,759,763
TECHNOPRO HOLDINGS INC	50,500	2,974,840	4,213,665
TECHTARGET INC	22,200	323,128	1,541,790
TECHTRONIC INDUSTRIES COMPANY LTD	5,057,869	33,471,461	86,526,581
TECK RESOURCES LTD - CLASS B	881,640	18,123,548	16,909,855
TECNICAS REUNIDAS SA	214,875	5,793,874	3,146,681
TEEKAY CORP	14,322	51,822	45,830
TEGMA GESTAO LOGISTICA SA	60,000	210,056	200,213
TEGNA INC	214,388	2,734,999	4,036,926
TEIJIN LTD	211,300	3,480,706	3,646,598
TEJON RANCH COMPANY	19,600	479,502	328,104
TELA BIO INC	5,500	75,680	81,950
TELADOC HEALTH INC	147,462	24,116,358	26,801,219
TELE2 AB - B SHARES	539,675	7,401,362	7,293,658
TELEDYNE TECHNOLOGIES INC	183,414	20,314,638	75,869,201
TELEFLEX INC	54,900	7,205,467	22,808,754
TELEFONAKTIEBOLOGET LM ERICSSON - B SHARES	2,157,553	22,538,011	28,602,188
TELEFONICA BRASIL SA	2,772,547	25,804,823	21,731,305
TELEFONICA DEUTSCHLAND HOLDING AG	3,184,410	12,806,412	9,356,593
TELEFONICA SA - SPONSORED ADR	37,344	178,592	169,168
TELEKOM AUSTRIA AG	9,410	67,879	74,320
TELEKOM MALAYSIA BERHAD	952,000	1,225,272	1,407,394
TELEKOMUNIKACJA POLSKA SA	206,987	335,637	345,415
TELEKOMUNIKASI INDONESIA PERSERO TBK PT	22,607,800	6,570,175	5,323,145
TELENET GROUP HOLDING NV	51,900	1,939,240	2,109,313
TELEPERFORMANCE SA	184,485	48,484,843	67,389,279
TELEPHONE AND DATA SYSTEMS INC	93,392	2,579,459	2,144,280
TELEVISION FRANCAISE 1 SA	288,145	1,741,188	2,631,363
TELIA COMPANY AB	9,777,567	57,278,395	42,436,052
TELIT COMMUNICATIONS PLC	20,120	56,863	57,879
TELKOM SOUTH AFRICA LTD	478,558	1,921,054	1,372,841
TELLURIAN INC	146,000	719,394	341,640
TELOS CORP	10,500	370,686	398,160
TELUS CORP	51,000	775,923	1,015,658
TELUS INTERNATIONAL CDA INC	292,875	8,193,940	8,194,643
TEMENOS GROUP AG	71,795	9,131,150	10,378,484
TEMP HOLDINGS COMPANY LTD	13,400	210,949	262,422
TEMPUR SEALY INTERNATIONAL INC	218,600	3,160,701	7,992,016
TEN SQUARE GAMES SA	4,093	608,738	537,297
TENABLE HOLDINGS INC	63,900	2,086,810	2,312,222
TENARIS SA	24,638	282,946	278,335
TENARIS SA - ADR	97,350	1,583,032	2,208,872
TENCENT HOLDINGS LTD	3,384,318	153,424,124	265,540,840
TENCENT MUSIC ENTERTAINMENT GROUP - ADR	128,564	2,014,019	2,634,276
TENET HEALTHCARE CORP	94,300	1,897,739	4,903,600
TENNANT COMPANY	17,100	940,556	1,366,119
TENNECO INC - CLASS A	45,055	2,650,342	482,990
TERADATA CORP	150,410	5,039,677	5,796,801
TERADYNE INC	242,132	5,902,819	29,462,622
TEREX CORP	101,425	3,152,931	4,672,650
TERMINIX GLOBAL HOLDINGS INC	582,341	19,874,960	27,760,195
TERNA SPA	60,178	407,204	455,342
TERNIUM SA - SPONSORED ADR	36,904	1,132,716	1,433,351
TERNS PHARMACEUTICALS INC	3,900	86,873	85,800
TERRENO REALTY CORP	81,491	2,514,971	4,707,735
TERRITORIAL BANCORP INC	7,800	179,952	206,388
TERUMO CORP	269,800	9,486,145	9,764,074
TESCO PLC	18,810,403	94,213,954	59,392,785
TESLA INC	1,511,646	110,358,839	1,009,673,713
TETRA TECH INC	99,365	5,425,919	13,485,818
TEVA PHARMACEUTICAL INDUSTRIES LTD - SPONSORED ADR	12,262	127,576	141,503

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TEXAS CAPITAL BANCSHARES INC	51,403	1,753,873	3,645,501
TEXAS INSTRUMENTS INC	2,131,134	87,590,523	402,763,015
TEXAS PACIFIC LAND TRUST	960	540,785	1,525,853
TEXAS ROADHOUSE INC - CLASS A	103,392	4,775,762	9,919,428
TEXTAINER GROUP HOLDINGS LTD	44,700	763,834	1,280,655
TEXTRON INC	631,908	20,677,047	35,437,401
TEXWINCA HOLDINGS LTD	382,000	91,798	87,461
TFI INTERNATIONAL INC	177,182	7,052,395	13,276,508
TFS FINANCIAL CORP	47,787	816,877	973,421
TG THERAPEUTICS INC	125,229	2,175,650	6,036,038
T-GAIA CORP	30,400	723,889	527,392
THAI BEVERAGE PCL	25,744,300	14,503,473	14,178,909
THAI UNION GROUP PCL	2,717,000	1,364,755	1,278,077
THALES SA	94,827	9,219,588	9,442,059
THERAPEUTICSMD INC	237,100	1,022,070	317,714
THERAVANCE BIOPHARMA INC	41,400	900,785	844,974
THERMO FISHER SCIENTIFIC INC	917,127	92,407,210	418,558,420
THERMON GROUP HOLDINGS INC	29,200	674,431	569,108
THK COMPANY LTD	107,800	2,593,387	3,736,416
THOR INDUSTRIES INC	58,060	3,151,445	7,823,004
THREDUP INC - CLASS A	122,462	1,761,255	2,857,038
THULE GROUP AB/THE	103,152	2,402,061	4,487,597
TIAN DI SCIENCE & TECHNOLOGY COMPANY LTD	8,435,244	3,947,926	4,323,786
TIANNENG POWER INTERNATIONAL LTD	2,784,000	5,813,134	5,256,850
TIDEWATER INC	37,519	929,584	470,113
TILLY'S INC - CLASS A	16,900	202,049	191,308
TIM SA OF BRAZIL	1,434,453	3,676,656	3,220,719
TIMBERLAND BANCORP INC	5,600	135,346	155,736
TIME INTERCONNECT TECHNOLOGY LTD	296,000	25,524	16,181
TIMES NEIGHBORHOOD HOLDINGS LTD	589,000	558,712	444,717
TIMKEN COMPANY/THE	496,518	15,377,769	40,302,366
TIMKENSTEEL CORP	32,900	731,435	386,575
TIPTREE INC	15,613	112,706	139,736
TITAN INDUSTRIES LTD	843,601	14,312,649	17,977,091
TITAN MACHINERY INC	69,030	1,155,188	1,760,265
TIVITY HEALTH INC	39,008	997,903	870,659
TJX COMPANIES INC/THE	3,355,238	79,944,307	221,948,994
TK GROUP (HOLDINGS) LTD	96,000	42,243	36,921
TKC CORP	8,400	175,654	267,584
TKH GROUP NV	9,973	412,757	479,634
T-MOBILE US INC	1,585,537	132,156,261	198,651,931
TMX GROUP LTD	41,365	2,972,064	4,297,932
TOA CORP	3,800	40,564	33,117
TOC COMPANY LTD	17,300	137,055	123,370
TOCHIGI BANK LTD/THE	9,600	31,023	16,507
TOFAS TURK OTOMOBIL FABRIKASI AS	398,180	1,725,632	1,592,479
TOHO GAS COMPANY LTD	12,900	795,458	797,348
TOHO HOLDINGS COMPANY LTD	142,200	2,960,080	2,612,362
TOKAI CORP	5,000	114,415	109,095
TOKAI RIKA COMPANY LTD	8,600	152,444	146,005
TOKAI RUBBER INDUSTRIES LTD	14,200	92,492	91,625
TOKEN CORP	6,941	687,650	679,025
TOKIO MARINE HOLDINGS INC	613,710	17,868,152	29,241,476
TOKMANNI GROUP CORP	47,056	540,769	1,106,098
TOKUYAMA CORP	80,300	1,797,814	2,029,664
TOKYO ELECTRON LTD	94,900	18,255,705	40,184,353
TOKYO GAS COMPANY LTD	40,864	925,329	910,657
TOKYO INDIVIDUALIZED EDUCATIONAL INSTITUTE INC	5,000	28,091	27,964
TOKYO KEIKI INC	10,300	89,740	87,993
TOKYO SEIMITSU COMPANY LTD	87,500	3,740,364	3,990,950
TOKYO TATEMONO COMPANY LTD	9,600	139,903	146,042
TOKYO TEKKO COMPANY LTD	1,700	25,359	29,046
TOLL BROTHERS INC	149,800	4,524,130	8,498,154
TOMONY HOLDINGS INC	29,000	107,830	85,032
TOMPKINS FINANCIAL CORP	13,100	728,648	1,083,370
TOMRA SYSTEMS ASA	58,300	1,722,601	2,529,007
TOMTOM NV	115	1,028	1,064
TOMY COMPANY LTD	122,400	1,118,413	1,113,231
TON YI INDUSTRIAL CORP	452,000	177,064	189,304
TONAMI HOLDINGS COMPANY LTD	2,100	123,873	102,434
TOOTSIE ROLL INDUSTRIES INC	15,748	426,522	521,720
TOP GLOVE CORP BERHAD	5,835,000	11,143,221	6,360,593
TOPBUILD CORP	80,201	9,526,096	16,796,495
TOPCO SCIENTIFIC COMPANY LTD	555,000	1,909,066	2,655,084
TOPDANMARK A/S	68,522	2,990,900	3,142,421
TOPICUS.COM INC	128	0	8,410

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TOREX GOLD RESOURCES INC	7,118	90,824	89,878
TORII PHARMACEUTICAL COMPANY LTD	14,623	358,161	397,005
TORO COMPANY/THE	257,307	12,875,340	26,538,644
TORONTO-DOMINION BANK/THE	88,234	5,087,165	5,753,796
TOSEI CORP	13,400	154,711	135,576
TOTAL SA	531,246	18,898,920	24,834,453
TOURISM HOLDINGS LTD	4,375	7,710	7,660
TOURMALINE OIL CORP	122,300	2,291,902	2,327,578
TOWA BANK LTD/THE	23,300	245,274	145,071
TOWA CORP	19,600	358,718	379,052
TOWA PHARMACEUTICAL COMPANY LTD	57,000	1,198,515	1,260,190
TOWNEBANK	142,562	3,520,778	4,333,885
TOYO DENKI SEIZO KK	2,000	28,184	23,656
TOYO ENGINEERING KK	6,300	20,418	44,585
TOYO KANETSU KK	2,000	49,693	49,140
TOYO MACHINERY & METAL COMPANY LTD	7,700	41,104	34,842
TOYO TIRE CORP	153,800	2,279,702	2,725,252
TOYOTA BOSHOKU CORP	4,600	77,001	76,181
TOYOTA INDUSTRIES CORP	460,100	23,776,686	41,055,077
TOYOTA MOTOR CORP	313,043	22,904,177	24,408,855
TOYOTA MOTOR CORP - SPONSORED ADR	29,145	4,312,003	4,548,369
TOYOTA TSUSHO CORP	159,105	5,361,260	6,688,169
TPG RE FINANCE TRUST INC	50,200	827,565	562,240
TPI COMPOSITES INC	166,003	6,263,687	9,367,549
TPK HOLDING COMPANY LTD	427,000	737,727	751,249
TPR COMPANY LTD	7,800	114,627	113,294
TRACTOR SUPPLY COMPANY	137,485	12,986,491	24,345,844
TRADE DESK INC/THE - CLASS A	54,979	12,997,042	35,827,615
TRADEWEB MARKETS INC - CLASS A	97,800	5,787,339	7,237,200
TRAINLINE PLC	10,161,455	48,965,145	64,350,696
TRANE TECHNOLOGIES PLC	466,909	28,165,468	77,301,454
TRANS COSMOS INC	15,000	342,191	405,339
TRANSCAT INC	7,000	179,200	343,560
TRANSCEND INFORMATION INC	190,000	478,485	434,830
TRANSCONTINENTAL INC - CLASS A	12,133	178,539	213,535
TRANSCONTINENTAL REALTY INVESTORS INC	2,900	76,009	62,408
TRANSDIGM GROUP INC	60,550	16,633,221	35,598,556
TRANSGLOBE ENERGY CORP	8,925	14,156	14,102
TRANSLATE BIO INC	61,800	848,922	1,019,082
TRANSMEDICS GROUP INC	22,700	461,380	941,823
TRANSMISSORA ALIANCA DE ENERGIA ELETRICA SA	116,279	238,511	269,113
TRANSOCEAN LTD	520,900	1,000,268	1,849,195
TRANSUNION	228,180	11,573,192	20,536,200
TRAVEL + LEISURE COMPANY	467,722	18,526,877	28,605,878
TRAVELERS COMPANIES INC/THE	592,589	40,421,678	89,125,386
TRAVERE THERAPEUTICS INC	46,300	1,240,042	1,156,111
TRAVIS PERKINS PLC	982,584	14,275,473	20,897,671
TREAN INSURANCE GROUP INC	10,900	160,154	176,035
TRECORA RESOURCES	13,600	93,775	105,672
TREDEGAR CORP	23,400	435,948	351,234
TREEHOUSE FOODS INC	212,109	12,495,587	11,080,574
TREVI FINANZIARIA INDUSTRIALE SPA	433,030	550,966	617,853
TREX COMPANY INC	285,816	15,560,870	26,163,597
TRI POINTE HOMES INC	143,086	2,144,488	2,913,231
TRIBUNE PUBLISHING COMPANY	12,590	196,932	226,494
TRICIDA INC	18,058	368,537	95,527
TRICO BANCSHARES	24,086	646,423	1,140,954
TRICON RESIDENTIAL INC	598,285	5,056,237	6,121,610
TRIMAS CORP	37,100	873,718	1,124,872
TRIMBLE INC	897,688	28,213,547	69,831,150
TRINET GROUP INC	50,093	1,996,233	3,905,250
TRINITY INDUSTRIES INC	85,400	1,014,754	2,433,046
TRINSEO SA	35,306	2,104,244	2,247,933
TRIP.COM GROUP LTD - ADR	1,661,520	65,313,134	65,846,038
TRIPADVISOR INC	282,861	13,309,954	15,215,093
TRIPLE-S MANAGEMENT CORP	19,626	461,023	510,865
TRIPOD TECHNOLOGY CORP	52,000	262,252	256,054
TRISTATE CAPITAL HOLDINGS INC	23,800	407,947	548,828
TRITAX BIG BOX REIT PLC	29,970	74,863	74,223
TRITON INTERNATIONAL LTD OF BERMUDA	82,900	2,509,238	4,558,671
TRIUMPH BANCORP INC	32,450	859,745	2,511,306
TRIUMPH GROUP INC	44,600	1,523,347	819,748
TRONOX HOLDINGS PLC	505,034	5,132,814	9,242,122
TRUEBLUE INC	29,800	701,161	656,196
TRUECAR INC	90,700	1,081,510	434,000
TRUIST FINANCIAL CORP	2,842,503	117,282,377	165,774,775

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Security Description	Shares	Cost	Fair Value
TRUPANION INC	61,574	1,621,980	4,692,555
TRUSTCO BANK CORP NY	79,500	634,288	585,915
TRUSTMARK CORP	551,044	12,988,769	18,548,141
TRUWORTHS INTERNATIONAL LTD	58,139	193,550	188,360
TSI HOLDINGS COMPANY LTD	21,400	64,331	62,167
TSINGTAO BREWERY COMPANY - H SHARES	4,962,000	24,583,625	43,975,046
TSUBAKIMOTO CHAIN COMPANY	9,500	230,467	262,217
TSUTSUMI JEWELRY COMPANY LTD	1,800	35,132	35,430
TTEC HOLDINGS INC	160,228	10,410,542	16,094,903
TTK PRESTIGE LTD	1,041	104,798	103,225
TTM TECHNOLOGIES INC	88,100	1,088,456	1,277,450
TUCOWS INC - CLASS A	8,500	529,647	658,750
TUPPERWARE BRANDS CORP	46,100	1,714,602	1,217,501
TURK TRAKTOR VE ZIRAAT MAKINELERI AS	89,094	1,200,503	2,225,130
TURKCELL ILETISIM HIZMETLERI AS	2,702,231	5,896,650	4,887,769
TURKIYE IS BANKASI AS - C SHARES	10,810,632	15,193,477	6,295,997
TURNING POINT BRANDS INC	11,300	269,363	589,521
TURNING POINT THERAPEUTICS INC	47,276	2,861,327	4,471,837
TURTLE BEACH CORP	12,400	182,280	330,708
TUTOR PERINI CORP	34,400	779,979	651,880
TV TOKYO HOLDINGS CORP	20,900	595,276	451,289
TWILIO INC - CLASS A	188,060	19,592,454	64,083,326
TWIST BIOSCIENCE CORP	60,320	3,154,615	7,471,235
TWITTER INC	919,791	28,829,925	58,526,301
TWO HARBORS INVESTMENT CORP	235,200	1,194,816	1,724,016
TYLER TECHNOLOGIES INC	328,793	27,584,158	139,582,492
TYMAN PLC	41,640	188,548	214,004
TYME TECHNOLOGIES INC	38,000	91,637	67,640
TYSON FOODS INC - CLASS A	364,983	19,559,140	27,118,237
U.S. BANCORP	2,760,100	74,048,675	152,661,131
U.S. CONCRETE INC	44,266	2,327,376	3,245,583
U.S. PHYSICAL THERAPY INC	34,222	2,615,027	3,562,510
U.S. SILICA HOLDINGS INC	63,100	2,027,510	775,499
U.S. XPRESS ENTERPRISES INC - CLASS A	15,900	133,646	186,825
UBER TECHNOLOGIES INC	2,753,029	98,065,615	150,067,611
UBIQUITI INC	10,000	1,020,289	2,983,000
UBISOFT ENTERTAINMENT SA	594,257	46,035,024	45,314,155
U-BLOX HOLDING AG	3,443	233,881	224,070
UBRIGHT OPTRONICS CORP	214,000	297,819	332,629
UBS AG	4,359,394	57,290,848	67,789,121
UCB SA	55,230	5,522,908	5,265,647
UDG HEALTHCARE PLC	256,074	2,491,142	2,775,213
UDR INC	341,100	9,763,607	14,960,646
UFP INDUSTRIES INC	75,508	2,184,504	5,726,527
UFP TECHNOLOGIES INC	69,359	3,085,059	3,455,465
UGI CORP	204,381	5,785,162	8,381,665
ULTA BEAUTY INC	64,200	11,903,777	19,848,714
ULTRA CLEAN HOLDINGS INC	36,900	509,366	2,141,676
ULTRA TECH CEMENT LTD	122,996	7,286,872	11,334,953
ULTRAGENYX PHARMACEUTICAL INC	157,906	12,981,923	17,979,177
ULTRALIFE CORP	800	5,336	6,624
ULVAC INC	7,200	339,438	303,312
UMB FINANCIAL CORP	39,400	2,178,666	3,637,802
UMH PROPERTIES INC	31,100	377,458	596,187
UMICORE SA	178,056	5,740,690	9,465,247
UMPQUA HOLDINGS CORP	297,026	6,554,104	5,212,806
UMW HOLDINGS BERHAD	45,800	36,950	36,008
UNDER ARMOUR INC - CLASS A	260,400	8,914,866	5,770,464
UNDER ARMOUR INC - CLASS C	252,676	7,871,580	4,664,399
UNICHARM CORP	561,100	19,833,115	23,586,511
UNICREDIT SPA	1,638,007	18,213,129	17,351,374
UNID COMPANY LTD	4,262	184,105	254,571
UNIFI INC	12,095	386,843	333,338
UNIFIRST CORP	13,700	1,463,438	3,064,827
UNILEVER PLC	1,797,215	98,186,224	100,513,536
UNION PACIFIC CORP	1,410,844	59,355,677	310,964,126
UNIPAR CARBOCLORO SA	66,800	600,640	805,317
UNIPER SE	10,682	348,573	387,685
UNIPOL GRUPPO SPA	253,380	1,349,274	1,416,325
UNIPOLSAI ASSICURAZIONI SPA	861,400	2,036,733	2,595,802
UNI-PRESIDENT CHINA HOLDINGS LTD	210,000	255,036	255,529
UNI-SELECT INC	1,766	14,019	12,744
UNISYS CORP	376,369	5,245,192	9,567,300
UNITED AIRLINES HOLDINGS INC	305,650	16,384,215	17,587,101
UNITED BANKSHARES INC	562,841	17,623,030	21,714,406
UNITED COMMUNITY BANKS INC	70,800	1,667,929	2,415,696

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Security Description	Shares	Cost	Fair Value
UNITED ELECTRONICS COMPANY	43,765	918,672	1,225,289
UNITED FIRE GROUP INC	339,515	9,169,015	11,815,122
UNITED INSURANCE HOLDINGS CORP	13,900	252,504	100,219
UNITED INTERGRATED SERVICES COMPANY LTD	23,000	184,376	199,506
UNITED INTERNATIONAL TRANSPORTATION COMPANY	23,749	262,454	277,992
UNITED LABORATORIES INTERNATIONAL HOLDINGS LTD/THE	3,926,000	3,528,349	2,898,628
UNITED MICROELECTRONICS CORP	17,201,000	7,009,705	30,262,861
UNITED MIZRAHI BANK LTD	51,125	1,019,534	1,335,962
UNITED NATURAL FOODS INC	48,300	2,415,861	1,591,002
UNITED OVERSEAS BANK LTD	5,608,682	79,037,515	107,823,948
UNITED PARCEL SERVICE INC - CLASS B	1,391,000	103,256,518	236,456,090
UNITED RENTALS INC	108,371	13,964,611	35,687,654
UNITED SECURITY BANCSHARES	3,500	34,545	28,665
UNITED SPIRITS LTD	1,737,176	15,506,197	13,218,825
UNITED STATES CELLULAR CORP	10,500	388,218	383,040
UNITED STATES LIME & MINERALS INC	2,400	138,594	320,904
UNITED STATES STEEL CORP	230,500	2,107,568	6,032,185
UNITED THERAPEUTICS CORP	88,598	11,174,417	14,819,787
UNITEDHEALTH GROUP INC	2,465,149	264,485,975	917,207,988
UNITI GROUP INC	164,800	1,586,363	1,817,744
UNITIL CORP	14,400	586,174	657,936
UNITY BANCORP INC	8,300	138,361	182,600
UNITY BIOTECHNOLOGY INC	25,600	285,720	153,600
UNITY SOFTWARE INC	34,000	5,581,860	3,410,540
UNIVAR SOLUTIONS INC	852,439	21,140,608	18,361,536
UNIVERSAL CORP	22,100	1,160,686	1,303,679
UNIVERSAL DISPLAY CORP	112,908	15,055,674	26,733,227
UNIVERSAL ELECTRONICS INC	11,600	460,246	637,652
UNIVERSAL HEALTH REALTY INCOME TRUST	11,400	592,816	772,692
UNIVERSAL HEALTH SERVICES INC - CLASS B	90,100	12,107,132	12,018,439
UNIVERSAL INSURANCE HOLDINGS INC	23,800	489,398	341,292
UNIVERSAL LOGISTICS HOLDINGS INC	8,300	191,331	218,373
UNIVERSAL SCIENTIFIC INDUSTRIAL (SHANGHAI) COMPANY LTD	1,663,000	4,653,363	4,909,085
UNIVERSAL TECHNICAL INSTITUTE INC	18,500	123,025	108,040
UNIVEST FINANCIAL CORP	25,969	552,907	742,454
UNUM GROUP	231,597	7,967,188	6,445,345
UOL GROUP LTD	152,024	785,723	893,859
UPLAND SOFTWARE INC	183,705	7,934,223	8,669,039
UPONOR OYJ	10,338	144,932	229,883
UPSTART HOLDINGS INC	15,900	2,355,190	2,048,874
UPWORK INC	188,804	2,886,204	8,452,755
URANIUM ENERGY CORP	134,900	230,368	385,814
URBAN EDGE PROPERTIES	103,400	2,268,260	1,708,168
URBAN OUTFITTERS INC	60,900	895,230	2,264,871
UROGEN PHARMA LTD	18,900	645,469	368,172
URSTADT BIDDLE PROPERTIES INC - CLASS A	23,700	452,145	394,605
US ECOLOGY INC	28,538	1,262,174	1,188,322
US FOODS HOLDING CORP	235,900	6,326,487	8,992,508
USANA HEALTH SCIENCES INC	16,359	1,340,356	1,596,638
USI CORP	1,817,000	1,522,106	1,623,857
USINAS SIDERURGICAS DE MINAS GERAIS SA (USIMINAS) - PREFERRED	94,000	258,117	284,848
USU SOFTWARE AG	40	1,396	1,316
UTAH MEDICAL PRODUCTS INC	4,000	218,206	346,400
V.S. INDUSTRY BERHAD	332,600	187,968	228,605
VAIL RESORTS INC	48,100	7,514,279	14,028,846
VALE SA	1,536,381	20,665,771	26,673,622
VALE SA - ADR	547,017	8,359,248	9,507,155
VALERO ENERGY CORP	686,899	20,309,486	49,181,968
VALID SOLUCOES E SERVICOS DE SEGURANCA EM MEIOS DE PAGAMENTO E IDENTIFICACAO SA	200	374	321
VALLEY NATIONAL BANCORP	357,540	3,707,956	4,912,600
VALMET CORP	435,501	9,932,813	15,872,293
VALMONT INDUSTRIES INC	93,272	18,587,585	22,167,956
VALNEVA SE	70,237	476,975	875,025
VALUE LINE INC	2,965	49,235	83,583
VALUE PARTNERS GROUP LTD	300,000	240,681	203,744
VALVOLINE INC	573,259	10,480,036	14,944,862
VAN LANSCHOT KEMPEN NV	1,753	38,599	49,138
VANDA PHARMACEUTICALS INC	46,200	669,209	693,924
VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	94,000	326,849	355,799
VAPOTHERM INC	418,713	11,927,834	10,057,486
VARDHAM TEXTILES LTD	5,339	79,630	94,762
VAREX IMAGING CORP	33,800	1,149,152	692,562
VARIAN MEDICAL SYSTEMS INC	174,685	14,831,527	30,837,143
VARONIS SYSTEMS INC	198,822	4,955,317	10,207,521
VASTNED RETAIL NV	4,001	114,584	116,854
VATTI CORP LTD	2,237,533	3,130,144	2,665,924

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Security Description	Shares	Cost	Fair Value
VAXART INC	40,700	327,635	246,235
VAXCYTE INC	21,100	1,019,477	416,725
VBG GROUP AB	674	11,200	13,068
VBI VACCINES INC	148,200	337,319	460,902
VECTOR GROUP LTD	123,593	1,831,146	1,724,122
VECTOR INC	4,500	41,456	52,778
VECTRUS INC	11,300	307,843	603,872
VECTURA GROUP PLC	117,646	155,861	187,638
VEECO INSTRUMENTS INC	43,227	1,088,779	896,528
VEIDEKKE ASA	5,774	72,314	80,221
VENTAS INC	446,600	25,655,319	23,821,644
VENTURE CORP LTD	160,900	1,872,698	2,402,243
VENUS CONCEPT INC	23,600	101,244	55,460
VEOLIA ENVIRONNEMENT SA	904,822	21,716,536	23,246,739
VERA BRADLEY INC	11,000	131,082	111,100
VERACYTE INC	1,014,753	32,202,676	54,542,974
VERASTEM INC	150,000	262,500	370,500
VEREIT INC	219,530	9,388,773	8,478,249
VERICEL CORP	823,799	17,734,738	45,762,034
VERICITY INC	8,062	77,718	79,733
VERINT SYSTEMS INC	69,846	2,035,081	3,177,295
VERISIGN INC	194,962	23,874,872	38,750,647
VERISK ANALYTICS INC	272,383	23,326,061	48,127,352
VERITEX HOLDINGS INC	43,782	1,060,505	1,432,547
VERITIV CORP	12,300	489,782	523,242
VERTONE INC	21,000	360,360	503,580
VERIZON COMMUNICATIONS INC	8,526,827	327,969,762	495,834,990
VERKKOKAUPPA.COM OYJ	12,164	86,250	126,094
VERRA MOBILITY CORP	339,880	4,457,158	4,600,276
VERRICA PHARMACEUTICALS INC	8,107	93,246	122,821
VERSO CORP - CLASS A	25,000	315,554	364,750
VERTEX PHARMACEUTICALS INC	491,547	47,560,586	105,628,535
VERTIV HOLDINGS COMPANY	274,900	3,775,875	5,498,000
VERU INC	47,900	190,785	516,123
VESTAS WIND SYSTEMS A/S	302,856	37,348,115	62,313,784
VESTEL BEYAZ ESYA SANAYI VE TICARET AS	145,148	841,046	1,076,827
VESTEL ELEKTRONIK SANAYI VE TICARET AS	371,625	760,741	1,683,847
VEVA SYSTEMS INC - CLASS A	558,670	28,882,309	145,946,951
VF CORP	373,000	21,961,210	29,810,160
VIACOMCBS INC - CLASS A	13,468	944,337	635,286
VIACOMCBS INC - CLASS B	639,328	35,614,399	28,833,693
VIAD CORP	18,100	538,006	755,675
VIAVI SOLUTIONS INC	6,900	319,104	364,941
VIASAT INC	59,300	4,549,685	2,850,551
VIATRIS INC	2,248,427	49,615,633	31,410,525
VIAVI SOLUTIONS INC	205,800	1,644,247	3,231,060
VIB VERMOEGEN AG	2,937	104,644	100,967
VICI PROPERTIES INC	638,900	13,228,123	18,042,536
VICOR CORP	37,688	1,394,217	3,204,611
VICTORY CAPITAL HOLDINGS INC - CLASS A	32,147	443,053	821,677
VIDLER WATER RESOURCES INC	14,300	230,897	127,270
VIDRALA SA	89,116	5,397,633	9,813,954
VIEMED HEALTHCARE INC	56,956	534,528	578,155
VIENNA INSURANCE GROUP AG	197,427	5,140,377	5,127,995
VIEW INC	81,590	917,956	603,766
VIEWRAY INC	95,132	335,595	413,824
VIKING THERAPEUTICS INC	301,597	4,209,564	1,907,601
VILLAGE SUPER MARKET - CLASS A	5,900	172,795	139,063
VILLEROY & BOCH AG - PREFERRED	2,768	49,085	51,889
VINCI SA	195,697	18,142,847	20,093,035
VIPSHOP HOLDINGS LTD - ADR	514,297	13,570,854	15,356,908
VIR BIOTECHNOLOGY INC	48,500	1,678,438	2,486,595
VIRBAC SA	977	164,516	252,045
VIRGIN GALACTIC HOLDINGS INC	70,300	1,266,759	2,153,289
VIRNETX HOLDING CORP	45,900	226,828	255,663
VIRTU FINANCIAL INC	67,100	1,718,221	2,083,455
VIRTUS INVESTMENT PARTNERS INC	6,900	771,597	1,624,950
VISA INC - CLASS A	3,718,687	184,746,340	787,357,599
VISCOFAN SA	516	38,414	35,720
VISHAY INTERTECHNOLOGY INC	203,929	3,468,336	4,910,610
VISHAY PRECISION GROUP INC	23,956	491,539	738,084
VISTA GROUP INTERNATIONAL LTD	44,604	51,514	68,725
VISTA OUTDOOR INC	51,478	383,159	1,650,899
VISTEON CORP	109,309	8,093,965	13,330,233
VISTRA CORP	517,405	10,186,326	9,147,720
VISTRY GROUP PLC	47	0	708

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Security Description	Shares	Cost	Fair Value
VITA GROUP LTD	40,483	43,905	26,825
VITAL FARMS INC	17,100	540,086	373,464
VITASOY INTERNATIONAL HOLDINGS LTD	711,840	2,777,405	2,737,688
VITROLIFE AB	2,411	85,432	70,922
VIVENDI SA	170,592	5,009,778	5,613,910
VIVINT SMART HOME INC	68,900	1,171,325	986,648
VMWARE INC - CLASS A	155,800	15,238,746	23,440,110
VOCERA COMMUNICATIONS INC	792,792	17,798,613	30,490,780
VODACOM GROUP LTD	318,030	2,533,458	2,719,341
VODAFONE GROUP PLC	4,945,785	12,321,116	8,999,095
VODAFONE GROUP PLC - ADR	43,860	770,234	808,340
VOLEX PLC	23,830	89,421	110,800
VOLITIONRX LTD	24,400	100,528	92,232
VOLKSWAGEN AG - PREFERRED	244,865	46,493,395	68,666,655
VOLUTION GROUP PLC	40,814	213,872	222,429
VOLVO AB - B SHARES	2,737,807	60,474,004	69,385,125
VONAGE HOLDINGS CORP	211,400	1,572,087	2,498,748
VONOVIA SE	167,547	7,464,306	10,968,332
VONTIER CORP	180,160	5,053,635	5,453,443
VONTOBEL HOLDING AG	11,402	654,289	872,278
VOR BIOPHARMA INC	8,600	342,822	370,660
VORNADO REALTY TRUST	215,300	16,052,435	9,772,467
VOXX INTERNATIONAL CORP	18,700	172,248	356,422
VOYA FINANCIAL INC	190,364	8,575,942	12,114,765
VOYAGER THERAPEUTICS INC	12,900	201,788	60,759
VP BANK AG	3,310	607,792	401,638
VROOM INC	119,100	4,552,814	4,643,709
VSE CORP	9,500	314,988	375,250
VSTEC HOLDINGS LTD	150,000	65,642	136,408
VTV THERAPEUTICS INC - CLASS A	32,100	72,867	90,522
VULCAN MATERIALS COMPANY	172,300	17,976,389	29,075,625
VYNE THERAPEUTICS INC	24,349	282,367	166,669
V-ZUG HOLDING AG	370	26,738	43,638
W&T OFFSHORE INC	77,263	371,778	277,374
W. P. CAREY INC	187,900	12,197,483	13,295,804
WABASH NATIONAL CORP	48,100	603,376	904,280
WABTEC CORP	628,715	40,554,343	49,769,079
WACKER NEUSON SE	15,819	314,807	379,278
WACOM COMPANY LTD	53,300	220,895	358,388
WADDELL & REED FINANCIAL INC - CLASS A	57,000	1,002,721	1,427,850
WAGNERS HOLDING COMPANY LTD	12,771	18,109	18,481
WAITR HOLDINGS INC	51,800	263,951	151,774
WAJAX CORP	15,900	146,300	251,116
WALGREENS BOOTS ALLIANCE INC	1,389,900	44,830,004	76,305,510
WALKER & DUNLOP INC	44,643	1,990,521	4,586,622
WAL-MART DE MEXICO SAB DE CV	5,207,814	13,545,633	16,409,558
WAL-MART INC	2,978,111	135,880,066	404,516,817
WALT DISNEY COMPANY/THE	4,448,321	282,473,782	820,804,191
WANT WANT CHINA HOLDINGS LTD	1,948,000	1,397,635	1,460,790
WAREHOUSE REIT PLC	39,420	59,266	68,529
WARRIOR MET COAL INC	107,600	2,264,532	1,843,188
WASHINGTON FEDERAL INC	69,100	1,671,220	2,128,280
WASHINGTON REAL ESTATE INVESTMENT TRUST	74,800	1,954,538	1,653,080
WASHINGTON TRUST BANCORP	24,582	948,328	1,269,169
WASHTEC AG	649	37,683	37,376
WASION METERS GROUP LTD	8,000	3,070	2,470
WASTE CONNECTIONS INC	81,677	4,659,072	8,819,482
WASTE MANAGEMENT INC	751,252	31,246,694	96,926,533
WATCHES OF SWITZERLAND GROUP PLC	415,514	3,602,342	3,789,412
WATERS CORP	186,444	30,046,460	52,981,791
WATERSTONE FINANCIAL INC	19,300	268,687	394,106
WATFORD HOLDINGS LTD	16,800	460,824	581,448
WATSCO INC	93,000	12,409,452	24,249,750
WATTS COMPANY LTD	7,100	67,065	58,599
WATTS WATER TECHNOLOGIES INC - CLASS A	24,700	1,368,981	2,934,607
WAVE LIFE SCIENCES LTD	21,600	385,888	121,176
WAYFAIR INC - CLASS A	91,301	10,424,604	28,736,990
WD-40 COMPANY	16,497	1,969,745	5,051,051
WDB HOLDINGS COMPANY LTD	2,700	65,850	63,383
WEBSTER FINANCIAL CORP	251,000	11,817,142	13,832,610
WEBZEN INC	57,668	2,012,193	2,112,073
WEC ENERGY GROUP INC	502,464	33,503,716	47,025,606
WEG SA	641,600	5,236,145	8,477,352
WEI CHUAN FOODS CORP	541,000	470,730	408,599
WEIBO CORP - SPONSORED ADR	45,108	1,866,595	2,276,150
WEICHAI POWER COMPANY LTD	2,446,000	4,600,222	6,040,710

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WEINGARTEN REALTY INVESTORS	124,700	3,686,268	3,355,677
WEIR GROUP PLC/THE	759,951	21,911,871	18,631,923
WEIS MARKETS INC	17,900	772,918	1,011,708
WELBILT INC	116,600	1,947,220	1,894,750
WELCIA HOLDINGS COMPANY LTD	15,000	635,057	515,837
WELLS FARGO & COMPANY	10,617,151	373,955,770	414,812,090
WELLTOWER INC	494,900	33,646,732	35,449,687
WENDY'S COMPANY/THE	200,000	1,620,911	4,052,000
WENS FOODSTUFFS GROUP COMPANY LTD	274,203	1,149,589	707,783
WERNER ENTERPRISES INC	55,200	1,855,192	2,603,784
WESBANCO INC	73,918	2,507,918	2,665,483
WESCO INTERNATIONAL INC	51,547	1,976,182	4,460,362
WEST BANCORP	13,300	259,224	320,397
WEST CHINA CEMENT LTD	1,874,000	363,097	320,591
WEST FRASER TIMBER COMPANY LTD	79,920	4,024,242	5,748,914
WEST PHARMACEUTICAL SERVICES INC	120,500	15,526,991	33,954,490
WESTAMERICA BANCORPORATION	98,313	5,444,917	6,172,090
WESTERN ALLIANCE BANCORP	679,025	43,218,220	64,127,121
WESTERN ASSET MORTGAGE CAPITAL CORP	34,700	486,324	110,693
WESTERN DIGITAL CORP	427,189	26,902,528	28,514,866
WESTERN FOREST PRODUCTS INC	83,816	92,697	120,704
WESTERN NEW ENGLAND BANCORP INC	16,600	171,656	139,938
WESTERN UNION COMPANY	992,400	19,695,499	24,472,584
WESTGOLD RESOURCES LTD	1,846,380	3,173,953	2,805,559
WESTLAKE CHEMICAL CORP	33,300	2,102,797	2,956,707
WESTPORTS HOLDINGS BERHAD	1,791,200	1,808,659	1,814,311
WESTROCK COMPANY	353,029	16,155,500	18,375,159
WESTWOOD HOLDINGS GROUP INC	4,366	100,107	63,132
WEX INC	51,700	4,915,065	10,816,674
WEYCO GROUP INC	4,898	137,760	105,944
WEYERHAEUSER COMPANY	942,544	27,728,496	33,554,566
WH GROUP LTD	56,325,000	47,109,043	45,642,779
WH SMITH PLC	135,636	3,585,047	3,362,852
WHA CORP PUBLIC COMPANY LTD	1,232,700	127,092	137,273
WHEATON PRECIOUS METALS CORP	678,686	15,052,843	25,919,504
WHIRLPOOL CORP	67,400	10,814,230	14,851,590
WHITBREAD PLC	125,041	5,357,706	5,910,503
WHITE MOUNTAINS INSURANCE GROUP LTD	3,942	2,770,377	4,394,936
WHITESTONE REIT	32,000	420,941	310,400
WHITING PETROLEUM CORP	2,872	1,560,894	101,812
WHITING PETROLEUM CORP - WARRANTS - SERIES A	4,204	0	13,579
WHITING PETROLEUM CORP - WARRANTS - SERIES B	2,102	0	6,369
WIDOPENWEST INC	44,400	332,931	603,396
WIENERBERGER AG	183,860	4,938,506	6,742,029
WILL GROUP INC	5,600	53,959	57,875
WILLDAN GROUP INC	10,700	343,016	439,235
WILLIAM MORRISON SUPERMARKETS PLC	6,986,118	21,848,344	17,585,894
WILLIAMS COMPANIES INC/THE	1,409,461	33,879,116	33,390,131
WILLIAMS-SONOMA INC	90,200	3,923,986	16,163,840
WILLIS LEASE FINANCE CORP	11,480	416,358	498,921
WILLIS TOWERS WATSON PLC	294,391	54,071,400	67,380,212
WILLSCOT MOBILE MINI HOLDINGS CORP	214,715	3,541,511	5,958,341
WILMAR INTERNATIONAL LTD	27,900	115,034	112,547
WINGSTOP INC	146,589	16,298,520	18,641,723
WINMARK CORP	14,286	2,137,869	2,663,339
WINNEBAGO INDUSTRIES INC	44,680	1,975,012	3,427,403
WINTRUST FINANCIAL CORP	66,222	5,199,669	5,019,628
WIPRO LTD	2,824,639	14,504,678	16,000,058
WISDOMTREE INVESTMENTS INC	116,600	1,801,466	728,750
WISETECH GLOBAL LTD	42,800	943,075	946,990
WISTRON CORP	10,403,539	9,972,719	12,214,578
WIZZ AIR HOLDINGS PLC	33,216	2,105,953	2,209,832
WOLTERS KLUWER NV	788,038	57,374,191	68,648,540
WOLVERINE WORLD WIDE INC	813,637	24,612,568	31,178,570
WOODWARD INC	149,483	14,679,667	18,032,134
WOOLWORTHS HOLDINGS LTD	127,442	414,935	426,785
WOOLWORTHS LTD	4,411	140,707	137,308
WOONGJIN THINKBIG COMPANY LTD	50,190	120,858	146,789
WORKDAY INC - CLASS A	336,017	66,139,635	83,476,703
WORKHORSE GROUP INC	79,000	1,168,214	1,087,830
WORKIVA INC	151,906	7,889,599	13,407,224
WORKPOINT ENTERTAINMENT PUBLIC COMPANY LTD	247,700	74,973	154,565
WORLD ACCEPTANCE CORP	4,000	288,217	519,040
WORLD FUEL SERVICES CORP	63,700	1,562,049	2,242,240
WORLD HOLDINGS COMPANY LTD	14,100	231,999	365,834
WORLD WRESTLING ENTERTAINMENT INC	50,300	3,644,188	2,729,278

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WORLDLINE SA	544,149	39,910,824	45,688,618
WORLEYPARSONS LTD	464,361	3,102,608	3,710,109
WORTHINGTON INDUSTRIES INC	44,800	1,342,020	3,005,632
WOWOW INC	2,000	46,926	50,896
WPP PLC	6,304,986	89,948,073	80,082,895
WPP PLC - SPONSORED ADR	2,723	109,413	174,000
WR BERKLEY CORP	368,150	14,651,234	27,740,103
WR GRACE & COMPANY	164,301	9,478,032	9,835,058
WRAP TECHNOLOGIES INC	10,600	98,902	58,936
WSFS FINANCIAL CORP	167,634	6,951,311	8,346,497
WT MICROELECTRONICS COMPANY LTD	378,000	468,537	624,635
WUESTENROT & WUERTTEMBERGISCHE AG	3,302	64,459	69,001
WUXI LEAD INTELLIGENT EQUIPMENT COMPANY LTD	411,625	5,235,539	4,960,223
WW GRAINGER INC	51,700	11,888,846	20,728,081
WW INTERNATIONAL INC	93,504	2,655,251	2,924,805
WYNDHAM HOTELS & RESORTS INC	270,600	15,445,412	18,882,468
WYNN MACAU LTD	2,263,200	4,048,191	4,401,544
WYNN RESORTS LTD	296,709	30,921,340	37,198,407
WYNNSTAY GROUP PLC	4,914	26,126	32,882
X4 PHARMACEUTICALS INC	6,901	91,643	59,418
XBIOTECH INC	11,412	133,282	195,944
XCEL ENERGY INC	777,925	36,178,040	51,739,792
XENCOR INC	70,100	2,069,065	3,018,506
XENIA HOTELS & RESORTS INC	101,800	2,204,290	1,985,100
XERIS PHARMACEUTICALS INC	30,757	245,902	138,714
XERO LTD	477,704	25,501,798	46,037,087
XEROX HOLDINGS CORP	189,325	5,527,096	4,594,918
XILINX INC	348,200	21,062,894	43,141,980
XINGDA INTERNATIONAL HOLDINGS LTD	199,000	55,548	52,729
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY COMPANY LTD	335,700	422,957	630,427
XINXING DUCTILE IRON PIPES COMPANY LTD	4,227,843	2,725,034	2,592,819
XINYI SOLAR HOLDINGS LTD	5,859,800	11,213,005	9,632,610
XINYU IRON & STEEL COMPANY LTD	10,323,512	8,322,979	9,039,963
XINYUAN REAL ESTATE COMPANY LTD - ADR	23,416	101,058	65,799
XIWANG SPECIAL STEEL COMPANY LTD	2,017,000	422,923	89,507
XOMA CORP	5,600	130,536	228,536
XP POWER LTD	424	19,401	27,495
XPEL INC	15,300	241,281	794,529
XPERI HOLDING CORP	93,937	2,854,108	2,045,008
XPO LOGISTICS INC	143,156	9,113,683	17,651,135
XTEP INTERNATIONAL HOLDINGS LTD	3,077,500	1,055,180	1,801,108
XYLEM INC	304,300	14,840,700	32,006,274
YAGEO CORP	312,000	5,510,283	6,046,893
YAKULT HONSHA COMPANY LTD	15,200	802,167	770,317
YAMABIKO CORP	19,700	236,750	218,929
YAMAICHI ELECTRONICS COMPANY LTD	20,100	304,335	272,487
YAMANASHI CHUO BANK LTD	3,800	72,537	31,604
YAMATO HOLDINGS COMPANY LTD	5,500	125,997	151,063
YAMATO INTERNATIONAL INC	12,639	65,187	39,690
YANGZIJANG SHIPBUILDING HOLDINGS LTD	2,164,200	1,461,495	2,061,756
YAPI VE KREDI BANKASI AS	12,269,170	4,611,989	3,261,401
YARA INTERNATIONAL ASA	759,707	30,559,380	39,585,733
YELLOW PAGES LTD	4,000	31,142	39,050
YELP INC	63,900	1,994,417	2,492,100
YETI HOLDINGS INC	288,513	14,357,114	20,833,524
YEXT INC	93,500	1,664,216	1,353,880
YIREN DIGITAL LTD - SPONSORED ADR	7,674	28,331	38,907
Y-MABS THERAPEUTICS INC	238,527	7,640,990	7,213,056
YOKOHAMA RUBBER COMPANY LTD	4,900	83,669	87,801
YONGGAO COMPANY LTD	1,027,416	1,043,794	1,105,001
YORK WATER COMPANY/THE	11,100	272,449	543,567
YOUGOV PLC	10,306	62,536	142,547
YOUNGONE CORP	30,045	957,405	1,061,895
YOUNGONE HOLDINGS COMPANY LTD	2,352	92,280	89,986
YUANTA FINANCIAL HOLDING COMPANY LTD	9,314,880	5,514,445	7,345,348
YUE YUEN INDUSTRIAL HOLDINGS LTD	201,500	545,043	502,814
YUEXIU PROPERTY COMPANY LTD	6,485,512	1,396,548	1,468,207
YUEXIU TRANSPORT INFRASTRUCTURE LTD	724,000	612,804	457,246
YULE CATTO & COMPANY PLC	442,216	2,542,643	2,830,982
YUM CHINA HOLDINGS INC	1,114,245	48,702,760	65,974,446
YUM! BRANDS INC	915,916	37,540,133	99,083,793
YURTEC CORP	3,100	24,996	22,864
YUSHIN PRECISION EQUIPMENT COMPANY LTD	7,900	57,212	63,700
ZALANDO SE	823,933	32,149,805	80,994,338
ZEBRA TECHNOLOGIES CORP - CLASS A	63,625	5,274,118	30,869,578
ZEHNDER GROUP AG	4,462	187,393	356,998

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Security Description	Shares	Cost	Fair Value
ZENDESK INC	233,468	17,826,447	30,962,526
ZENKOKU HOSHO COMPANY LTD	105,500	3,685,012	4,850,136
ZENRIN COMPANY LTD	11,900	140,874	142,692
ZENTALIS PHARMACEUTICALS INC	27,000	1,378,556	1,171,530
ZERIA PHARMACEUTICAL COMPANY LTD	10,100	198,540	192,220
ZHEJIANG HANGMIN COMPANY LTD	247,522	220,629	210,328
ZHEJIANG MEIDA INDUSTRIAL COMPANY LTD	59,500	157,572	165,474
ZHEJIANG SEMIR GARMENT COMPANY LTD	1,300,097	1,842,792	2,009,151
ZHEJIANG WEIXING NEW BUILDING MATERIALS COMPANY LTD	742,588	2,169,993	2,861,598
ZHENGZHOU COAL MINING MACHINERY GROUP COMPANY LTD - H SHARES	146,000	216,702	205,447
ZHONGSHENG GROUP HOLDINGS LTD	675,000	4,473,920	4,757,893
ZHUZHOU CRRC TIMES ELECTRIC COMPANY LTD - H SHARES	258,900	1,151,512	965,740
ZIGEXN COMPANY LTD	56,800	197,759	224,630
ZILLOW GROUP INC - CLASS A	66,500	2,334,072	8,736,770
ZILLOW GROUP INC - CLASS C	200,470	7,708,587	25,988,931
ZIMMER BIOMET HOLDINGS INC	425,400	44,808,655	68,098,032
ZIONS BANCORPORATION NA	191,800	6,322,861	10,541,328
ZIOPHARM ONCOLOGY INC	175,500	1,056,699	631,800
ZIX CORP	41,100	210,381	310,305
ZOETIS INC	931,893	80,947,489	146,754,510
ZOGENIX INC	50,964	1,453,503	994,817
ZOOM VIDEO COMMUNICATIONS INC	444,639	119,480,484	142,858,064
ZOOMINFO TECHNOLOGIES INC - CLASS A	7,620	318,557	372,618
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY COMPANY LTD	823,745	867,964	1,597,223
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY COMPANY LTD - H SHARES	162,000	244,655	231,296
ZOPLUS AG	53,721	11,151,391	15,374,174
ZOZO INC	124,500	3,368,949	3,684,299
ZSCALER INC	84,293	6,524,128	14,470,579
ZUKEN INC	17,100	288,286	437,327
ZUMIEZ INC	19,900	599,059	853,710
ZUORA INC - CLASS A	89,500	1,349,704	1,324,600
ZURICH INSURANCE GROUP AG	48,436	10,441,560	20,760,859
ZYNEX INC	47,815	735,908	730,135
ZYNGA INC - CLASS A	7,540,445	38,681,032	76,987,943
Total Cost Domestic and International Equity		\$ 57,941,252,203	
Total Fair Value Domestic and International Equity			\$112,116,705,384

PUBLIC EQUITY FUNDS
As of March 31, 2021

Security Description	Cost	Fair Value
Adirondack Rock Creek Emerging Markets Fund	\$ 500,000,000	\$ 759,589,321
AQR Capital Management Style Premia U.S. Long Only Equity Beta 1 Fund	2,494,364,395	3,504,231,467
Baring International Investment Full Active/Passive Fund	626,261	1,943,258
BlackRock MSCI ACWI ex-U.S. IMI Index Fund	7,568,863,121	11,776,634,401
Cevian Capital II	764,000,000	1,305,858,572
Consilium Investment Management Frontier Equity Fund	681,199	891,190
Genesis Investment Management Emerging Markets Fund	563,727,355	1,055,713,693
Morgan Stanley Investment Management Emerging Markets Fund	203,721,216	1,404,284,844
Triar Partners Strategic Investment Fund - N	728,749,397	1,049,583,214
ValueAct Capital Partners II	274,933,682	768,792,156

GLOBAL FIXED INCOME

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Security Description	Coupon Rate	Maturity Date	Par	Fair Value
7-ELEVEN INC	0.6250	02/10/2023	25,000,000	\$ 25,024,343
7-ELEVEN INC	0.8000	02/10/2024	25,000,000	24,896,405
7-ELEVEN INC	0.9500	02/10/2026	15,000,000	14,590,320
AASET 2018-1A A	3.8440	01/16/2038	6,164,988	5,893,186
AASET 2018-2A A	4.4540	11/16/2038	31,850,883	32,107,827
AASET 2019-1 A	3.8440	05/15/2039	43,861,291	43,517,142
AASET 2019-2 A	3.3760	10/16/2039	43,841,963	44,027,839
AASET 2020-1 A	3.3510	01/16/2040	47,159,356	47,076,870
ABBVIE INC	3.8000	03/15/2025	15,500,000	16,951,013
ABBVIE INC	2.9500	11/21/2026	10,000,000	10,647,149
ABBVIE INC	3.2000	11/21/2029	37,000,000	39,333,730
ABBVIE INC	4.5000	05/14/2035	28,958,000	33,825,666
ABBVIE INC	4.0500	11/21/2039	45,500,000	50,793,975
ABBVIE INC	4.4500	05/14/2046	31,000,000	35,620,221
ABBVIE INC	4.2500	11/21/2049	500,000	563,307
ABU DHABI NATIONAL ENERGY COMPANY PJSC	3.8750	05/06/2024	25,000,000	27,094,000
AEPTC 2012-1 A3	2.8449	12/01/2024	69,303,588	72,615,779
AEPWV 2013-1 A1	2.0076	02/01/2024	3,597,092	3,659,855
AES CORP/THE	1.3750	01/15/2026	1,175,000	1,144,696
AES CORP/THE	2.4500	01/15/2031	2,089,000	1,995,724
AESOP 2017-2A A	2.9700	03/20/2024	750,000	780,654
AFFILIATED MANAGERS GROUP INC	3.3000	06/15/2030	855,000	887,421
AFFRM 2021-A A	0.8800	08/15/2025	235,000	235,158
AFLAC INC	3.6250	11/15/2024	29,000,000	31,921,455
AFLAC INC	3.2500	03/17/2025	35,000,000	37,677,769
AFRICAN DEVELOPMENT BANK GROUP	0.7500	04/03/2023	1,000,000	1,009,673
AIA GROUP LTD	3.2000	03/11/2025	20,000,000	21,275,045
AIA GROUP LTD	3.3750	04/07/2030	800,000	851,968
AID-JORDAN	3.0000	06/30/2025	230,000	246,798
AIR LEASE CORP	4.2500	09/15/2024	1,860,000	2,031,254
AIR LEASE CORP	2.8750	01/15/2026	326,000	338,120
AIR TRANSPORT SERVICES GROUP INC	1.1250	10/15/2024	4,919,000	5,496,982
AKAMAI TECHNOLOGIES INC	0.3750	09/01/2027	5,316,000	5,764,537
ALIBABA GROUP HOLDING LTD	3.6000	11/28/2024	45,000,000	48,850,844
ALIBABA GROUP HOLDING LTD	3.4000	12/06/2027	43,400,000	46,534,185
ALIBABA GROUP HOLDING LTD	2.1250	02/09/2031	10,000,000	9,524,705
ALIBABA GROUP HOLDING LTD	4.0000	12/06/2037	25,000,000	26,877,320
ALLSTATE CORP	6.5000	05/15/2057	37,125,000	47,612,812
ALM 2013-7R2A A2R2	1.8913	10/15/2027	25,000,000	25,002,525
ALM 2013-7R2A BR2	2.4413	10/15/2027	25,000,000	25,003,525
ALPHABET INC	1.1000	08/15/2030	850,000	780,720
ALTERYX INC	0.5000	08/01/2024	4,036,000	3,791,317
ALTERYX INC	1.0000	08/01/2026	9,204,000	8,312,362
AMAZON.COM INC	1.5000	06/03/2030	40,000,000	38,109,138
AMAZON.COM INC	3.8750	08/22/2037	35,000,000	39,882,929
AMAZON.COM INC	4.0500	08/22/2047	35,000,000	40,558,712
AMDOCS LTD	2.5380	06/15/2030	45,000,000	44,053,044
AMERICAN AIRLINES 15-1 B PTT	3.7000	05/01/2023	12,871,487	11,999,363
AMERICAN AIRLINES 16-1 AA PTT	3.5750	01/15/2028	15,712,404	15,902,467
AMERICAN AIRLINES 2016-1 CLASS B PTT	5.2500	07/15/2025	572,007	542,886
AMERICAN ASSETS TRUST LP	3.3750	02/01/2031	633,000	621,544
AMERICAN EXPRESS COMPANY	2.5000	08/01/2022	32,004,000	32,863,988
AMERICAN EXPRESS COMPANY	3.4000	02/27/2023	42,720,000	44,961,863
AMERICAN EXPRESS COMPANY	3.7000	08/03/2023	45,000,000	48,163,005
AMERICAN EXPRESS COMPANY	3.0000	10/30/2024	50,000,000	53,668,055
AMERICAN HONDA FINANCE CORP	1.0000	09/10/2025	18,998,000	18,694,757
AMERICAN TOWER CORP	3.0000	06/15/2023	25,000,000	26,305,803
AMERICAN TOWER CORP	3.6000	01/15/2028	20,000,000	21,562,572
AMERICAN TOWER CORP	1.5000	01/31/2028	36,175,000	34,473,958
AMERICAN TOWER CORP	3.8000	08/15/2029	45,000,000	48,963,323
AMERICAN WATER CAPITAL CORP	3.4000	03/01/2025	27,000,000	29,298,105
AMERICAN WATER CAPITAL CORP	2.9500	09/01/2027	41,550,000	44,224,809
AMERISOURCEBERGEN CORP	0.7370	03/15/2023	20,000,000	20,016,769
AMG CAPITAL TRUST II - PREFERRED			82,632	4,560,253
AMGEN INC	2.6000	08/19/2026	35,000,000	36,766,161
AMGEN INC	3.2000	11/02/2027	63,620,000	68,852,845
AMGEN INC	3.1500	02/21/2040	40,000,000	39,746,264
AMOT 2018-2 A	3.2900	05/15/2023	10,890,000	10,930,846
ANALOG DEVICES INC	3.9000	12/15/2025	20,000,000	22,147,360
ANDREW W MELLON FOUNDATION	0.9470	08/01/2027	695,000	676,037
ANHEUSER-BUSCH INBEV WORLDWIDE INC	3.7500	07/15/2042	20,000,000	20,491,167
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.4390	10/06/2048	23,973,000	26,849,032
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.7500	04/15/2058	50,000,000	57,446,007
ANTHEM INC	1.5000	03/15/2026	25,000,000	25,015,616
ANTHEM INC	2.5500	03/15/2031	30,000,000	30,010,193
AOMT 2020-SBC1 A1	2.0680	05/25/2050	13,874,325	13,896,499
AON CORP	2.8000	05/15/2030	574,000	586,156
APOLLO MANAGEMENT HOLDINGS LP	4.0000	05/30/2024	32,308,000	35,411,289
APOLLO MANAGEMENT HOLDINGS LP	4.4000	05/27/2026	30,000,000	33,865,309
APPLE INC	3.2000	05/13/2025	10,000,000	10,841,594
APPLE INC	2.4500	08/04/2026	15,000,000	15,795,070
APPLE INC	3.3500	02/09/2027	30,044,000	32,992,035
APPLE INC	3.0000	06/20/2027	1,000,000	1,081,729
APPLE INC	3.0000	11/13/2027	25,000,000	27,087,925
APPLE INC	1.2000	02/08/2028	85,000,000	81,774,693
APPLE INC	3.8500	05/04/2043	20,000,000	22,559,884
APPLE INC	3.4500	02/09/2045	72,000,000	76,007,319
APPLE INC	4.3750	05/13/2045	25,000,000	29,943,413
ARES CAPITAL CORP	3.7500	02/01/2022	9,503,000	9,776,686
ARES CAPITAL CORP	3.5000	02/10/2023	22,417,000	23,373,413
ARES CAPITAL CORP	4.2000	06/10/2024	55,000,000	59,297,653
ARES CAPITAL CORP	3.2500	07/15/2025	55,000,000	56,702,256
ARES CAPITAL CORP	3.8750	01/15/2026	25,000,000	26,336,347

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Security Description	Coupon Rate	Maturity Date	Par	Fair Value
ARES CAPITAL CORP	2.1500	07/15/2026	40,000,000	38,897,388
ASHTREAD CAPITAL INC	4.2500	11/01/2029	1,250,000	1,340,137
AT&T INC	0.9000	03/25/2024	37,000,000	37,029,187
AT&T INC	2.3000	06/01/2027	5,500,000	5,618,017
AT&T INC	1.6500	02/01/2028	34,000,000	32,877,663
AT&T INC	4.3000	02/15/2030	20,000,000	22,509,757
AT&T INC	3.1000	02/01/2032	650,000	604,854
AT&T INC	2.2500	02/01/2032	55,000,000	52,268,295
AT&T INC	5.2500	03/01/2037	39,000,000	46,962,297
AT&T INC	4.7500	05/15/2046	35,000,000	40,002,148
AT&T INC	3.6500	06/01/2051	648,000	625,228
AT&T INC	3.8000	12/01/2057	39,220,000	37,144,907
AT&T INC	3.6500	09/15/2059	372,000	338,867
ATLANTIC CITY ELECTRIC COMPANY	2.3000	03/15/2031	875,000	864,026
ATMOS ENERGY CORP	0.6250	03/09/2023	25,000,000	25,009,750
ATMOS ENERGY CORP	0.5654	03/09/2023	1,000,000	1,000,109
AUTOMATIC DATA PROCESSING INC	1.2500	09/01/2030	76,150,000	69,713,059
AVANGRID INC	3.2000	04/15/2025	1,200,000	1,284,317
AVANGRID INC	3.8000	06/01/2029	1,000,000	1,099,357
AXIS 2018-1A A2	3.2400	12/20/2023	1,831,943	1,837,912
AXIS 2018-2A A2	3.8900	07/20/2022	8,650,519	8,772,482
AXIS 2019-1A A2	2.6300	06/20/2024	16,837,249	17,114,106
AXIS 2020-1A A2	1.6800	08/20/2025	19,377,265	19,503,987
BAC CAPITAL TRUST XIV	4.0000	12/31/2049	18,693,000	18,365,872
BACCT 2019-A1 A1	1.7400	01/15/2025	750,000	765,070
BAIDU INC	4.3750	05/14/2024	20,000,000	21,943,117
BAIDU INC	1.7200	04/09/2026	15,000,000	14,926,350
BAIDU INC	3.6250	07/06/2027	5,000,000	5,439,761
BAMLL 2015-200P A	3.2180	04/14/2033	19,280,000	20,522,800
BAMLL 2015-200P B	3.4900	04/14/2033	20,000,000	21,370,966
BAMLL 2015-200P C	3.7157	04/14/2033	20,000,000	21,252,972
BANK 2018-BN12 AS	4.3571	05/15/2061	2,770,000	3,140,086
BANK OF AMERICA CORP	3.4990	05/17/2022	1,500,000	1,505,586
BANK OF AMERICA CORP	2.8810	04/24/2023	41,760,000	42,758,217
BANK OF AMERICA CORP	3.0040	12/20/2023	29,036,000	30,197,752
BANK OF AMERICA CORP	5.2000	03/31/2024	14,776,000	15,440,920
BANK OF AMERICA CORP	5.1250	06/20/2024	60,000,000	63,570,000
BANK OF AMERICA CORP	3.8640	07/23/2024	40,000,000	42,841,051
BANK OF AMERICA CORP	4.3000	01/28/2025	10,000,000	10,025,000
BANK OF AMERICA CORP	0.9810	09/25/2025	31,909,781	31,823,914
BANK OF AMERICA CORP	3.0930	10/01/2025	30,000,000	32,014,245
BANK OF AMERICA CORP	2.4560	10/22/2025	2,500,000	2,620,912
BANK OF AMERICA CORP	1.1970	10/24/2026	30,824,000	30,392,438
BANK OF AMERICA CORP	1.8980	07/23/2031	1,000,000	938,633
BANK OF AMERICA CORP	1.9220	10/24/2031	845,000	794,589
BANK OF AMERICA CORP	2.6760	06/19/2041	1,236,000	1,154,724
BANK OF AMERICA CORP - PREFERRED			8,990	12,568,020
BANK OF MONTREAL	2.5500	11/06/2022	73,063,000	75,411,370
BANK OF MONTREAL	3.3000	02/05/2024	12,891,000	13,810,458
BANK OF NEW YORK MELLON CORP	4.7000	09/20/2025	625,000	677,156
BANK OF NEW YORK MELLON CORP	3.3000	08/23/2029	36,404,000	39,033,503
BANK OF NEW YORK MELLON CORP	4.6250	12/31/2049	61,141,000	64,503,755
BANK OF NOVA SCOTIA	2.3750	01/18/2023	1,000,000	1,034,483
BANK OF NOVA SCOTIA	1.6250	05/01/2023	865,000	886,798
BANK OF NOVA SCOTIA	0.5600	09/15/2023	60,000,000	60,340,800
BANK ONE CORP	8.0000	04/29/2027	30,000,000	40,618,374
BANKUNITED INC	5.1250	06/11/2030	487,000	548,709
BATLN 2015-8A BR2	2.2234	07/18/2030	10,605,000	10,607,354
BATLN 2015-9A AR	1.3413	07/15/2031	50,000,000	49,981,450
BATLN 2015-9A BR	1.8913	07/15/2031	47,000,000	47,003,149
BATLN 2015-9A CR	2.1413	07/15/2031	27,500,000	27,503,685
BATLN 2017-11A A	1.4678	10/24/2029	35,000,000	35,007,490
BATLN 2017-11A B	1.9678	10/24/2029	9,000,000	9,002,430
BATLN 2017-11A C	2.4678	10/24/2029	10,000,000	10,003,680
BATLN 2017-11A D	3.5578	10/24/2029	18,500,000	18,505,716
BATLN 2018-12A A1	1.2615	05/17/2031	50,000,000	49,929,050
BATLN 2018-12A B1	1.6915	05/17/2031	20,000,000	20,001,740
BATLN 2018-12A C1	2.0415	05/17/2031	10,000,000	10,003,330
BATLN 2018-12A D	2.9515	05/17/2031	12,750,000	12,752,486
BATLN 2021-17A A1	1.4501	03/09/2034	19,000,000	19,011,590
BATLN 2021-17A B	1.7901	03/09/2034	16,000,000	16,003,168
BATLN 2021-17A C	2.2901	03/09/2034	9,250,000	9,189,634
BATLN 2021-17A D	3.4401	03/09/2034	8,775,000	8,776,562
BAXTER INTERNATIONAL INC	1.7300	04/01/2031	20,000,000	18,693,929
BBCMS 2015-MSQ B	3.8940	09/09/2032	600,000	616,057
BBCMS 2015-SRCH A2	4.1970	08/10/2035	820,000	914,480
BBIRD 2016-1A AA	2.4870	12/16/2041	9,583,333	9,656,778
BECTON, DICKINSON AND COMPANY	3.3630	06/06/2024	20,000,000	21,476,358
BECTON, DICKINSON AND COMPANY	2.8940	06/06/2022	17,933,000	18,397,378
BECTON, DICKINSON AND COMPANY	6.7000	08/01/2028	25,000,000	31,028,291
BELL 2018-1A A21	4.3180	11/25/2048	488,750	491,154
BENEFITFOCUS INC	1.2500	12/15/2023	2,962,000	2,708,748
BENTLEY SYSTEMS INC	0.1250	01/15/2026	5,629,000	5,817,910
BERKELEY CA GENERAL OBLIGATION BOND	3.7500	09/01/2043	1,000,000	1,044,681
BERKSHIRE HATHAWAY ENERGY COMPANY	2.8500	05/15/2051	50,000,000	44,650,040
BERKSHIRE HATHAWAY FINANCE CORP	3.1250	03/15/2026	20,000,000	21,764,151
BERKSHIRE HATHAWAY FINANCE CORP	4.2500	01/15/2049	25,000,000	28,856,712
BERKSHIRE HATHAWAY FINANCE CORP	2.8500	10/15/2050	25,000,000	22,964,586
BEST BUY COMPANY INC	1.9500	10/01/2030	35,000,000	32,941,756
BIOGEN INC	4.0500	09/15/2025	27,000,000	29,984,767
BIOGEN INC	2.2500	05/01/2030	20,000,000	19,427,731
BIOMARIN PHARMACEUTICAL INC	0.5990	08/01/2024	8,515,000	8,616,328
BIOMARIN PHARMACEUTICAL INC	1.2500	05/15/2027	6,462,000	6,336,637

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Security Description	Coupon Rate	Maturity Date	Par	Fair Value
BLACKLINE INC	0.0000	03/15/2026	4,677,000	4,539,613
BLACKROCK INC	3.5000	03/18/2024	52,400,000	56,985,452
BLACKSTONE MORTGAGE TRUST INC	4.7500	03/15/2023	1,353,000	1,385,201
BLACKSTONE SECURED LENDING FUND	3.6500	07/14/2023	50,000,000	52,131,264
BLACKSTONE SECURED LENDING FUND	3.6250	01/15/2026	40,000,000	41,347,951
BLOCK FINANCIAL LLC	3.8750	08/15/2030	889,000	916,643
BLUEHUB LOAN FUND INC	3.0990	01/01/2030	1,500,000	1,423,559
BLUEM 2015-2A CR	2.2734	07/18/2027	16,625,000	16,626,130
BMARK 2018-B7 A3	4.2410	05/15/2053	1,000,000	1,125,881
BMARK 2020-B19 A2	1.6910	09/15/2053	22,500,000	22,794,748
BMW FINANCE NV	2.8500	08/14/2029	60,000,000	62,118,689
BMW US CAPITAL LLC	3.9000	04/09/2025	11,267,000	12,418,277
BNSF FUNDING TRUST I	6.6130	12/15/2055	17,230,000	19,742,272
BNSF RAILWAY COMPANY 2015-1 PTT	3.4420	06/16/2028	59,484,568	64,581,223
BOEING COMPANY	1.1670	02/04/2023	20,000,000	20,101,350
BOEING COMPANY	7.2500	06/15/2025	48,750,000	57,680,112
BOOKING HOLDINGS INC	3.6000	06/01/2026	25,000,000	27,320,577
BOSTON SCIENTIFIC CORP	3.8500	05/15/2025	12,715,000	14,035,805
BP CAPITAL MARKETS AMERICA INC	2.7500	05/10/2023	21,897,000	22,935,201
BP CAPITAL MARKETS AMERICA INC	1.7490	08/10/2030	20,000,000	18,880,852
BP CAPITAL MARKETS AMERICA INC	3.0000	02/24/2050	30,000,000	27,281,974
BP CAPITAL MARKETS AMERICA INC	2.7720	11/10/2050	35,000,000	30,513,365
BP CAPITAL MARKETS AMERICA INC	2.9390	06/04/2051	50,000,000	44,486,903
BP CAPITAL MARKETS AMERICA INC	3.3790	02/08/2061	40,000,000	36,937,571
BRAVO 2019-2 A3	3.5000	10/25/2044	25,466,434	26,540,282
BRAVO 2020-TAC1 A1	2.0000	10/25/2057	28,852,880	29,504,034
BRAVO 2020-TAC1 B1A	2.5000	10/25/2057	4,454,603	4,585,601
BRISTOL-MYERS SQUIBB COMPANY	3.2000	06/15/2026	15,000,000	16,309,634
BRISTOL-MYERS SQUIBB COMPANY	4.1250	06/15/2039	14,000,000	16,221,691
BRIXMOR OPERATING PARTNERSHIP LP	3.6500	06/15/2024	1,000,000	1,075,724
BROADCOM INC	4.1100	09/15/2028	11,684,000	12,750,039
BROADCOM INC	4.7500	04/15/2029	22,065,000	24,788,362
BROADCOM INC	2.4500	02/15/2031	35,000,000	33,072,464
BROADCOM INC	3.5000	02/15/2041	30,000,000	28,558,276
BROOKFIELD FINANCE INC	4.0000	04/01/2024	25,000,000	27,144,634
BROOKFIELD FINANCE INC	4.8500	03/29/2029	40,000,000	46,196,502
BSCMS 2007-T26 AJ	5.4300	01/12/2045	20,000,000	16,346,200
BURLINGTON NORTHERN SANTA FE CORP	3.9000	08/01/2046	20,000,000	21,758,256
BWAY 2013-1515 C	3.4462	03/10/2033	35,150,000	36,856,016
BWAY 2015-1740 C	3.3424	01/13/2035	15,643,000	15,577,263
BX 2019-XL A	1.0260	10/15/2036	1,401,362	1,402,241
BX 2019-XL B	1.1950	10/15/2036	131,672	131,717
BX 2021-LBA AJV	0.9060	02/15/2036	35,000,000	35,000,357
BX 2021-LBA AV	0.9060	02/15/2036	15,000,000	14,990,703
BXP 2017-GM B	3.5390	06/13/2039	75,000,000	80,063,587
CADENCE DESIGN SYSTEMS INC	4.3750	10/15/2024	45,000,000	49,925,655
CALIFORNIA EARTHQUAKE AUTHORITY	1.2270	07/01/2021	750,000	751,810
CALIFORNIA STATE HEALTH FACILITIES FINANCING AUTHORITY REVENUE BOND	1.8960	06/01/2021	1,000,000	1,002,643
CANADIAN IMPERIAL BANK OF COMMERCE	3.5000	09/13/2023	25,000,000	26,831,553
CANADIAN PACIFIC RAILWAY COMPANY	2.0500	03/05/2030	1,000,000	965,384
CAPITAL ONE FINANCIAL CORP	4.2500	04/30/2025	9,481,000	10,500,358
CAPITAL ONE FINANCIAL CORP	3.7500	07/28/2026	32,500,000	35,292,854
CARMX 2017-4 B	2.4600	08/15/2023	2,450,000	2,485,939
CARMX 2020-3 A3	0.6200	03/17/2025	24,000,000	24,099,165
CARRIER GLOBAL CORP	2.4930	02/15/2027	25,000,000	25,804,239
CARRIER GLOBAL CORP	2.7220	02/15/2030	12,000,000	12,100,870
CARRIER GLOBAL CORP	3.5770	04/05/2050	20,000,000	19,578,988
CAS 2014-C03 2M2	3.0086	07/25/2024	142,226	143,486
CAS 2014-C04 1M2	5.0086	11/25/2024	1,195,284	1,231,129
CAS 2016-C01 1M2	6.8586	08/25/2028	126,132	133,400
CBS CORP	3.5000	01/15/2025	17,000,000	18,242,670
CCCIT 2016-A2 A2	2.1900	11/20/2023	750,000	759,477
CD 2006-CD2 AJ	5.8563	01/15/2046	871,881	339,391
CD 2016-CD2 A2	3.0370	11/10/2049	5,965,826	5,993,601
CD 2016-CD2 A4	3.5260	11/10/2049	28,000,000	30,563,095
CD 2016-CD2 AM	3.6680	11/10/2049	500,000	541,602
CD 2017-CD3 A4	3.6310	01/10/2027	40,793,000	44,753,192
CD 2017-CD4 A4	3.5140	05/10/2050	18,000,000	19,675,218
CDP FINANCIAL INC	1.0000	04/17/2023	50,000,000	50,671,495
CDP FINANCIAL INC	0.8750	06/10/2025	50,000,000	50,025,339
CENTERPOINT ENERGY RESOURCES CORP	0.7000	03/02/2023	15,000,000	14,994,739
CGCMT 2006-C5 AJ	5.4820	10/15/2049	4,502,758	3,873,606
CGCMT 2012-GC8 A4	3.0240	09/10/2045	5,526,657	5,623,810
CGCMT 2014-GC23 A4	3.6220	07/10/2047	10,000,000	10,792,475
CGCMT 2016-P5 A4	2.9410	10/10/2049	28,000,000	29,675,139
CGCMT 2016-P6 A5	3.7200	12/10/2049	21,976,000	24,217,365
CGCMT 2017-B1 A4	3.4580	08/15/2050	30,610,000	33,258,062
CGCMT 2017-MDRA A4	3.6560	07/10/2030	28,360,000	28,923,388
CGCMT 2019-GC41 AS	3.0178	08/10/2056	1,000,000	1,043,772
CHAIT 2012-A7 A7	2.1600	09/15/2024	750,000	770,848
CHARLES SCHWAB CORP	2.0000	03/20/2028	20,000,000	20,062,497
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	3.7500	02/15/2028	40,000,000	43,292,433
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.2000	03/15/2028	25,935,000	28,598,964
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	2.3000	02/01/2032	25,000,000	23,215,948
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	5.3750	04/01/2038	30,000,000	35,447,293
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	5.1250	07/01/2049	40,500,000	45,442,584
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.8000	03/01/2050	2,050,000	2,192,989
CHASE 2019-ATR2 A3	3.5000	07/01/2049	8,534,693	8,772,640
CHASE 2019-ATR2 A4	3.5000	07/01/2049	3,520,408	3,539,122
CHENIERE ENERGY INC	4.2500	03/15/2045	4,685,000	3,827,542
CHEVRON CORP	2.8950	03/03/2024	32,013,000	34,121,937
CHEVRON CORP	1.5540	05/11/2025	30,000,000	30,600,415
CHEVRON CORP	2.9540	05/16/2026	22,000,000	23,581,783

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CHEVRON CORP	1.9950	05/11/2027	20,000,000	20,436,766
CHEVRON PHILLIPS CHEMICAL COMPANY LP	3.7000	06/01/2028	45,000,000	49,298,375
CHEVRON USA INC	1.0180	08/12/2027	30,000,000	28,850,909
CHICAGO IL METROPOLITAN WATER RECLAMATION BUILD AMERICA BOND	5.7200	12/01/2038	665,000	884,594
CHUBB INA HOLDINGS INC	1.3750	09/15/2030	55,000,000	50,183,868
CIGNA CORP	4.3750	10/15/2028	20,880,000	23,777,023
CIGNA CORP	2.4000	03/15/2030	25,000,000	24,770,551
CIGNA CORP	2.3750	03/15/2031	15,000,000	14,749,225
CIM 2019-INV3 A3	3.5000	08/25/2049	23,268,891	23,726,783
CIM 2019-J2 A1	3.5000	10/01/2049	32,929,207	33,492,079
CIM 2020-INV1 A2	2.5000	04/25/2050	46,802,758	47,191,633
CIM 2020-J1 A2	2.5000	07/01/2050	40,437,535	40,838,740
CIM 2020-J2 A1	2.5000	01/25/2051	37,808,496	38,206,317
CIM 2020-J2 A19	2.5000	01/25/2051	9,452,124	9,517,400
CIM 2021-J1 A1	2.5000	03/25/2051	49,912,877	50,438,060
CIM 2021-J1 A19	2.5000	03/25/2051	24,956,438	25,091,353
CIM 2021-J2 A1	2.5000	04/25/2051	50,000,000	50,580,235
CIM 2021-J2 A19	2.5000	04/25/2051	25,000,000	25,109,375
CITIGROUP INC	1.6780	05/15/2024	2,576,000	2,627,226
CITIGROUP INC	1.2135	06/01/2024	44,000,000	44,552,058
CITIGROUP INC	0.7760	10/30/2024	2,300,000	2,298,323
CITIGROUP INC	3.7000	01/12/2026	15,000,000	16,467,832
CITIGROUP INC	4.6000	03/09/2026	54,000,000	60,934,930
CITIGROUP INC	3.1060	04/08/2026	670,000	715,942
CITIGROUP INC	1.4875	07/01/2026	30,000,000	30,716,425
CITIGROUP INC	3.8870	01/10/2028	2,500,000	2,746,577
CITIGROUP INC	4.1250	07/25/2028	20,000,000	22,147,994
CITIZENS BANK NA OF PROVIDENCE RHODE ISLAND	2.2500	04/28/2025	1,450,000	1,503,971
CITIZENS FINANCIAL GROUP	3.2500	04/30/2030	1,200,000	1,266,664
CITY OF OAKLAND CALIFORNIA GENERAL OBLIGATION BOND	1.7300	01/15/2026	1,020,000	1,038,419
CLAST 2018-1A	4.1250	06/15/2043	18,604,552	18,641,991
CLAST 2019-1A A	3.9670	04/15/2039	39,641,025	39,556,771
CLAST 2021-1A A	3.4740	01/15/2046	45,306,809	46,004,543
CLEVELAND ELECTRIC ILLUMINATING COMPANY	3.5000	04/01/2028	24,280,000	24,823,241
CLEVELAND OHIO INCOME TAX REVENUE BONDS	3.0720	10/01/2041	750,000	706,831
CLIF 2019-1A A	3.7100	05/18/2044	34,300,919	34,410,002
CLIF 2020-1A A	2.0800	09/17/2045	29,140,000	29,043,360
CLNY 2019-IKPR A	1.2350	11/15/2038	50,000,000	49,939,570
CLUB 2020-P1 A	2.2600	03/15/2028	282,525	284,313
CMLT1 2020-EXP2 A3	2.5000	08/25/2050	39,931,581	41,095,212
CMS ENERGY CORP	4.7500	06/01/2050	450,000	486,000
CNA FINANCIAL CORP	2.0500	08/15/2030	950,000	902,319
CNOOC FINANCE 2015 US	3.5000	05/05/2025	75,000,000	79,551,541
COCA-COLA COMPANY/THE	1.3750	03/15/2031	20,000,000	18,531,079
COCA-COLA FEMSA SAB DE CV	1.8500	09/01/2032	525,000	479,797
COIN 2017-1A A2	5.2160	04/25/2047	844,113	846,800
COLO 2021-1A A2	2.0600	02/27/2051	158,000	156,628
COMCAST CORP	3.3750	08/15/2025	23,000,000	25,032,924
COMCAST CORP	4.2500	01/15/2033	15,000,000	17,347,193
COMCAST CORP	4.2000	08/15/2034	22,000,000	25,168,357
COMCAST CORP	3.2000	07/15/2036	41,000,000	42,751,132
COMCAST CORP	4.6000	10/15/2038	20,000,000	24,090,039
COMCAST CORP	4.0000	08/15/2047	20,000,000	22,293,954
COMCAST CORP	4.0000	03/01/2048	31,000,000	34,538,570
COMM 2012-CR1 A3	3.3910	05/15/2045	12,206,874	12,400,815
COMM 2012-CR4 A3	2.8530	10/15/2045	19,878,594	20,384,373
COMM 2013-CR9 A4	4.2199	07/10/2045	15,000,000	16,029,042
COMM 2013-LC6 A4	2.9410	01/10/2046	14,442,716	14,920,170
COMM 2013-LC6 AM	3.2820	01/10/2046	2,480,000	2,575,294
COMM 2014-277P A	3.6113	08/10/2049	39,495,000	42,272,055
COMM 2014-277P B	3.7317	08/10/2049	8,000,000	8,333,873
COMM 2014-CR14 A4	4.2360	02/10/2047	10,190,000	11,055,491
COMM 2014-CR18 A5	3.8280	07/15/2047	5,730,000	6,217,777
COMM 2014-CR20 A4	3.5900	11/10/2047	5,000,000	5,403,648
COMM 2014-UBS6 A5	3.6440	12/10/2047	40,000,000	43,457,512
COMM 2015-CR22 D	4.2423	03/10/2048	500,000	499,326
COMM 2015-CR23	4.4337	05/01/2048	398,000	423,160
COMM 2015-CR25 B	4.6843	08/10/2048	750,000	822,442
COMM 2015-LC21 B	4.4792	07/01/2048	830,000	895,843
COMMONWEALTH EDISON COMPANY	3.7500	08/15/2047	53,000,000	56,975,881
COMPASS BANK	2.8750	06/29/2022	35,000,000	35,990,881
COMPASS BANK	3.8750	04/10/2025	42,075,000	45,954,606
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.0000	12/01/2028	43,150,000	48,293,343
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	3.3500	04/01/2030	343,000	366,603
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.3000	12/01/2056	22,560,000	24,488,832
CONSOLIDATED EDISON INC	0.6500	12/01/2023	50,000,000	49,910,313
CONSUMERS ENERGY COMPANY	2.5000	05/01/2060	1,000,000	826,989
CORNING INC	2.9000	05/15/2022	15,000,000	15,337,945
CORNING INC	4.7500	03/15/2042	26,535,000	30,937,276
CORPORATE OFFICE PROPERTIES LP	2.7500	04/15/2031	875,000	845,452
COTTAGE HEALTH OBLIGATED GROUP	3.3040	11/01/2049	17,500,000	17,752,484
CPTS 2019-CPT A	2.8650	11/13/2039	1,000,000	1,034,622
CROWN CASTLE INTERNATIONAL CORP	3.1500	07/15/2023	21,250,000	22,499,343
CROWN CASTLE INTERNATIONAL CORP	1.0500	07/15/2026	10,000,000	9,639,870
CROWN CASTLE INTERNATIONAL CORP	4.0000	03/01/2027	20,829,000	23,026,305
CSG SYSTEMS INTERNATIONAL INC	4.2500	03/15/2036	5,267,000	5,504,015
CSMC 2018-J1 A1	3.5000	02/25/2048	46,789,869	47,634,463
CSMC 2018-J1 A2	3.5000	02/25/2048	126,333	128,223
CSX CORP	3.3500	11/01/2025	41,300,000	44,937,589
CSX CORP	4.2500	11/01/2066	29,000,000	32,826,130
CVS HEALTH CORP	1.3000	08/21/2027	32,691,000	31,465,304
CVS HEALTH CORP	4.3000	03/25/2028	32,841,000	37,284,394
CVS HEALTH CORP	3.2500	08/15/2029	15,000,000	15,844,823

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CVS HEALTH CORP	5.1250	07/20/2045	28,000,000	34,191,203
CVS HEALTH CORP	5.0500	03/25/2048	570,000	697,558
CVS PASS-THROUGH TRUST CERTIFICATES	7.5070	01/10/2032	4,948,766	6,190,048
CVS PASS-THROUGH TRUST CERTIFICATES	5.7730	01/10/2033	2,423,859	2,818,312
D.R. HORTON INC	1.4000	10/15/2027	55,000,000	53,360,766
DAIMLER FINANCE NORTH AMERICA LLC	3.7000	05/04/2023	38,000,000	40,321,366
DAIMLER FINANCE NORTH AMERICA LLC	3.5000	08/03/2025	15,210,000	16,443,998
DAIMLER FINANCE NORTH AMERICA LLC	3.1000	08/15/2029	25,000,000	26,004,386
DAIMLER FINANCE NORTH AMERICA LLC	2.6250	03/10/2030	50,000,000	49,816,447
DBWF 2016-85T A	3.7910	12/10/2036	16,001,000	17,619,563
DBWF 2016-85T B	3.9350	12/10/2036	23,849,000	25,954,297
DCAL 2015-1A A1	4.2130	02/15/2040	12,545,345	9,948,549
DEFT 2020-1 A2	2.2600	06/22/2022	19,758,717	19,930,708
DEFT 2020-1 A3	2.2400	02/22/2023	8,000,000	8,183,970
DELL INTERNATIONAL LLC/EMC CORP	5.4500	06/15/2023	22,000,000	24,041,932
DELL INTERNATIONAL LLC/EMC CORP	4.0000	07/15/2024	10,000,000	10,851,293
DELTA AIR LINES 2019-1A	3.4040	04/25/2024	1,270,000	1,278,440
DELTA AIR LINES 2020-A	2.5000	12/10/2029	1,145,785	1,160,495
DELTA AIR LINES 2020-AA	2.0000	12/10/2029	485,052	485,542
DELTA AIR LINES INC/SKYMILES IP LTD	4.5000	10/20/2025	588,000	626,136
DELTA AIR LINES INC/SKYMILES IP LTD	4.7500	10/20/2028	691,000	751,030
DEPOSITORY TRUST & CLEARING CORP	3.3509	06/15/2021	26,765,000	26,229,700
DEXCOM INC	0.2500	11/15/2025	12,872,000	12,638,695
DISCOVER BANK	3.4500	07/27/2026	1,000,000	1,081,685
DISCOVER BANK	4.6820	08/09/2028	3,500,000	3,733,100
DISCOVERY COMMUNICATIONS INC	3.9000	11/15/2024	20,000,000	21,873,227
DISCOVERY COMMUNICATIONS INC	3.9500	03/20/2028	15,000,000	16,376,624
DISCOVERY COMMUNICATIONS INC	5.2000	09/20/2047	519,000	612,837
DISH NETWORK CORP	3.3750	08/15/2026	15,041,000	14,458,913
DISTRICT OF COLUMBIA REVENUE REFUNDING NATIONAL PUBLIC RADIO INC	3.4320	04/01/2042	500,000	491,408
DIV 2019-1 A	3.6700	08/22/2039	24,065,950	25,398,243
DLL 2018-ST2 A3	3.4600	01/20/2022	1,591,878	1,594,387
DNKN 2019-1A A2II	4.0210	05/20/2049	492,500	520,814
DOMINION ENERGY INC	2.7500	09/15/2022	25,500,000	26,184,528
DOMINION ENERGY INC	0.7139	09/15/2023	25,000,000	25,032,318
DOMINION ENERGY INC	5.2500	08/01/2033	26,488,000	31,933,476
DOMINION ENERGY INC	3.3000	04/15/2041	25,000,000	24,547,468
DORIS DUKE CHARITABLE FOUNDATION	2.3450	07/01/2050	1,406,000	1,238,820
DPABS 2018-1A A2I	4.1160	07/25/2048	640,263	672,781
DROPBOX INC	0.0000	03/01/2026	4,627,000	4,757,134
DROT 2019-1A A	2.8900	02/20/2032	27,431,422	28,307,787
DRSLF 2019-75A AR	1.4413	07/15/2030	50,000,000	50,000,000
DRSLF 2019-75A AR2	1.2400	04/15/2034	50,000,000	50,004,950
DRSLF 2019-80A A1	1.5534	01/17/2033	50,000,000	50,161,700
DRSLF 2019-80A D2	5.7234	01/17/2033	8,000,000	8,128,832
DTE ELECTRIC COMPANY	4.0500	05/15/2048	35,000,000	39,532,063
DUKE ENERGY CORP	2.6500	09/01/2026	35,185,000	36,798,081
DUKE ENERGY FLORIDA LLC	2.5000	12/01/2029	1,000,000	1,019,021
DUKE REALTY LP	2.8750	11/15/2029	1,000,000	1,025,551
DXC TECHNOLOGY COMPANY	4.2500	04/15/2024	500,000	541,716
DXC TECHNOLOGY COMPANY	4.1250	04/15/2025	445,000	483,754
DXC TECHNOLOGY COMPANY	4.7500	04/15/2027	218,000	243,257
EAST OHIO GAS COMPANY/THE	2.0000	06/15/2030	875,000	836,524
EASTERN ENERGY GAS HOLDINGS LLC	3.6000	12/15/2024	25,634,000	27,842,291
EASTERN ENERGY GAS HOLDINGS LLC	4.6000	12/15/2044	17,999,000	20,052,312
EBAY INC	1.9000	03/11/2025	15,696,000	16,097,318
EBAY INC	2.7000	03/11/2030	40,000,000	40,387,930
ECAF 2015-1A A1	3.4730	06/15/2040	7,439,127	7,238,323
EFF 2020-1 A2	1.7800	12/22/2025	14,131,016	14,325,404
ELECTRICITE DE FRANCE SA	3.6250	10/13/2025	1,000,000	1,086,047
EMD FINANCE LLC	3.2500	03/19/2025	65,000,000	69,693,389
EMPOWER FINANCE 2020 LP	1.3570	09/17/2027	1,100,000	1,062,302
EMPOWER FINANCE 2020 LP	1.7760	03/17/2031	1,000,000	926,408
ENERGY TRANSFER OPERATING LP	4.0500	03/15/2025	16,478,000	17,798,412
ENERGY TRANSFER OPERATING LP	2.9000	05/15/2025	10,000,000	10,402,358
ENERGY TRANSFER OPERATING LP	4.9000	03/15/2035	28,522,000	30,029,464
ENERGY TRANSFER OPERATING LP	5.1500	03/15/2045	20,000,000	20,558,820
ENPHASE ENERGY INC	0.0000	03/01/2026	6,163,000	5,750,079
ENTERGY CORP	0.9000	09/15/2025	35,000,000	34,163,623
ENTERGY CORP	1.9000	06/15/2028	20,000,000	19,517,713
ENTERGY CORP	2.4000	06/15/2031	25,000,000	24,134,954
ENTERGY LOUISIANA LLC	4.0000	03/15/2033	30,000,000	34,139,806
ENTERGY TEXAS INC	5.1500	06/01/2045	55,000,000	58,832,616
ENTERPRISE PRODUCTS OPERATING LLC	2.8000	01/31/2030	26,000,000	26,834,597
ENTERPRISE PRODUCTS OPERATING LLC	3.2000	02/15/2052	30,000,000	27,246,900
ENTERPRISE PRODUCTS OPERATING LLC	4.8750	08/16/2077	25,000,000	23,509,812
ENVESTNET INC	0.7500	08/15/2025	5,138,000	5,118,702
EQUINIX INC	2.6000	12/01/2024	46,610,000	49,228,009
EQUINIX INC	1.8000	07/15/2027	1,000,000	980,518
EQUINIX INC	2.1500	07/15/2030	925,000	878,783
EQUINOR ASA	7.8750	12/09/2022	35,000,000	39,178,142
EQUINOR ASA	2.3750	05/22/2030	1,575,000	1,570,009
EQUINOR ASA	3.2500	11/18/2049	1,000,000	976,020
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	1.4000	07/07/2025	25,000,000	24,976,819
ERP OPERATING LP	4.1500	12/01/2028	20,000,000	22,465,025
ESSENTIAL UTILITIES INC	2.7040	04/15/2030	1,000,000	1,006,893
EURONET WORLDWIDE INC	0.7500	03/15/2049	4,090,000	4,660,044
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	1.5000	02/13/2025	1,250,000	1,287,689
EUROPEAN INVESTMENT BANK	2.8750	06/13/2025	884,000	962,002
EUROPEAN INVESTMENT BANK	2.3750	05/24/2027	2,097,000	2,237,855
EUROPEAN INVESTMENT BANK	0.6250	10/21/2027	1,000,000	952,051
EUROPEAN INVESTMENT BANK	1.6250	10/09/2029	1,000,000	994,952
EVERGY KANSAS CENTRAL INC	2.5500	07/01/2026	1,000,000	1,047,316

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EVERSOURCE ENERGY	0.8000	08/15/2025	1,250,000	1,218,049
EVERSOURCE ENERGY	1.6500	08/15/2030	13,000,000	12,047,449
EXCALIBUR ONE 77B LLC	1.4920	01/01/2025	223,627	227,092
EXPEDIA GROUP INC	0.0000	02/15/2026	10,292,000	11,233,718
EXPEDIA GROUP INC	3.2500	02/15/2030	23,125,000	23,290,573
EXPORT-IMPORT BANK OF CHINA	3.6250	07/31/2024	40,000,000	43,748,966
EXTNT 2019-1A A2	3.2040	07/26/2049	21,000,000	21,658,153
EXXON MOBIL CORP	2.7090	03/06/2025	81,658,000	86,427,895
EXXON MOBIL CORP	3.5670	03/06/2045	36,000,000	36,921,560
FEDERAL FARM CREDIT BANKS FUNDING CORP	0.6800	08/04/2025	71,425,000	71,427,212
FEDERAL FARM CREDIT BANKS FUNDING CORP	1.1000	03/03/2027	75,000,000	73,957,770
FEDERAL HOME LOAN BANK	1.0000	03/23/2026	75,000,000	74,577,746
FEDERAL HOME LOAN BANK	0.9000	02/26/2027	75,000,000	73,611,136
FEDERAL HOME LOAN BANK	1.0000	02/26/2027	50,000,000	49,237,566
FEDERAL HOME LOAN BANK	1.1150	02/26/2027	50,000,000	49,051,983
FEDERAL HOME LOAN BANK	1.1000	02/25/2028	100,000,000	97,404,759
FEDERAL HOME LOAN MORTGAGE CORP	0.3750	05/05/2023	1,000,000	1,004,258
FEDERAL HOME LOAN MORTGAGE CORP	1.5000	02/12/2025	5,000,000	5,166,911
FEDERAL HOME LOAN MORTGAGE CORP	0.8000	10/27/2026	50,000,000	49,005,150
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.2500	07/10/2023	1,000,000	1,000,719
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.6250	04/22/2025	1,000,000	997,101
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.8750	12/18/2026	50,000,000	49,131,560
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.8750	08/05/2030	121,200,000	111,974,621
FEDERAL REALTY INVESTMENT TRUST	1.2500	02/15/2026	1,150,000	1,135,019
FEDEX CORP	3.1000	08/05/2029	15,000,000	15,720,792
FEDEX CORP	4.1000	04/15/2043	17,315,000	18,604,142
FEDEX CORP	4.5500	04/01/2046	1,115,000	1,259,953
FEDEX CORP	4.5000	02/01/2065	35,000,000	37,506,370
FGLMC	3.0000	07/01/2030	1,841,099	1,947,671
FGLMC	3.5000	02/01/2026	436,548	465,731
FGLMC	5.0000	01/01/2035	260,295	296,903
FGLMC	4.0000	09/01/2043	652,966	716,574
FGLMC	4.0000	10/01/2043	848,438	931,090
FGLMC	3.5000	09/01/2045	2,627,958	2,819,846
FGLMC	3.0000	10/01/2045	671,706	707,117
FGLMC	3.5000	12/01/2045	2,237,434	2,400,150
FGLMC	3.5000	01/01/2046	4,401,958	4,753,971
FGLMC	4.0000	02/01/2046	1,757,861	1,915,825
FGLMC	4.0000	05/01/2046	1,523,553	1,657,744
FGLMC	3.0000	09/01/2046	186,042	195,720
FGLMC	4.0000	01/01/2047	7,128,509	7,846,479
FGLMC	3.0000	02/01/2047	6,382,635	6,751,696
FGLMC	3.0000	02/01/2047	3,139,497	3,320,736
FGLMC	3.0000	04/01/2047	986,025	1,033,945
FGLMC	4.0000	07/01/2047	6,758,045	7,299,059
FGLMC	3.5000	10/01/2047	17,459,413	18,540,447
FGLMC	4.0000	10/01/2047	18,049,429	19,446,712
FGLMC	4.0000	11/01/2047	14,243,237	15,332,826
FGLMC	4.0000	11/01/2047	18,593,604	20,010,358
FGLMC	4.0000	04/01/2049	12,691,503	13,611,342
FHLMC	5.5000	06/01/2021	19,611	19,632
FHLMC	5.5000	07/01/2021	11,946	11,962
FHLMC	5.5000	08/01/2021	5,897	5,903
FHLMC	5.5000	03/01/2022	232,854	235,991
FHLMC	5.0000	04/01/2023	175,351	184,159
FHLMC	5.0000	06/01/2023	697,575	732,729
FHLMC	5.0000	06/01/2023	101,812	106,906
FHLMC	5.0000	06/01/2023	147,980	155,416
FHLMC	5.5000	07/01/2023	478,697	497,542
FHLMC	5.5000	07/01/2023	333,470	343,693
FHLMC	5.5000	08/01/2023	72,369	75,163
FHLMC	6.0000	10/01/2023	123,389	138,469
FHLMC	6.0000	11/01/2023	85,404	95,841
FHLMC	6.0000	12/01/2023	56,017	62,863
FHLMC	6.0000	01/01/2024	61,247	68,732
FHLMC	6.5000	01/01/2024	63,470	71,270
FHLMC	6.0000	02/01/2024	195,089	218,931
FHLMC	4.0000	09/01/2024	528,226	562,090
FHLMC	6.5000	02/01/2026	91,542	102,792
FHLMC	6.5000	02/01/2026	220,276	247,347
FHLMC	6.5000	03/01/2026	67,647	75,960
FHLMC	4.0000	03/01/2026	4,002,695	4,271,739
FHLMC	6.5000	03/01/2026	125,794	141,253
FHLMC	3.5000	04/01/2026	6,945,765	7,407,205
FHLMC	3.5000	04/01/2026	5,564,706	5,934,277
FHLMC	4.0000	04/01/2026	2,407,897	2,569,165
FHLMC	4.0000	04/01/2026	6,542,843	6,986,034
FHLMC	4.0000	04/01/2026	5,774,024	6,158,991
FHLMC	3.5000	04/01/2027	4,580,505	4,884,393
FHLMC	3.5000	04/01/2027	3,507,708	3,743,406
FHLMC	3.0000	04/01/2027	6,521,488	6,903,962
FHLMC	2.5000	10/01/2027	6,386,629	6,671,072
FHLMC	2.5000	01/01/2028	17,759,965	18,551,926
FHLMC	3.0000	11/01/2028	5,019,142	5,304,687
FHLMC	3.0000	12/01/2028	10,433,694	11,030,612
FHLMC	4.0000	01/01/2029	1,394,546	1,488,872
FHLMC	3.0000	01/01/2029	5,623,384	5,945,115
FHLMC	4.0000	04/01/2029	336,346	357,977
FHLMC	6.0000	07/01/2036	929,243	1,110,972
FHLMC	6.0000	07/01/2036	378,705	444,690
FHLMC	6.0000	07/01/2036	214,103	245,177
FHLMC	6.0000	07/01/2036	1,021,663	1,221,437
FHLMC	6.0000	11/01/2036	1,045,408	1,249,863

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FHLMC	5.0000	11/01/2036	2,510,548	2,920,264
FHLMC	5.5000	12/01/2036	595,581	699,010
FHLMC	5.5000	01/01/2037	2,043,185	2,403,101
FHLMC	5.5000	01/01/2037	417,174	490,139
FHLMC	5.5000	02/01/2037	2,303,966	2,689,484
FHLMC	6.0000	02/01/2037	1,140,767	1,363,867
FHLMC	5.5000	03/01/2037	832,226	978,785
FHLMC	5.0000	02/01/2038	4,943,059	5,749,960
FHLMC	5.0000	03/01/2038	4,547,352	5,292,951
FHLMC	5.0000	04/01/2038	5,194,941	6,047,117
FHLMC	5.0000	12/01/2038	3,867,236	4,499,495
FHLMC	5.5000	01/01/2039	2,355,312	2,768,501
FHLMC	5.0000	01/01/2039	10,331,620	12,022,111
FHLMC	5.0000	01/01/2039	3,238,458	3,766,833
FHLMC	4.5000	01/01/2039	3,251,383	3,667,349
FHLMC	5.0000	02/01/2039	4,296,075	4,997,403
FHLMC	5.0000	02/01/2039	5,697,801	6,628,279
FHLMC	4.5000	05/01/2039	3,296,828	3,699,234
FHLMC	4.5000	05/01/2039	4,472,669	5,018,626
FHLMC	4.5000	07/01/2039	5,504,904	6,176,856
FHLMC	4.0000	08/01/2039	9,383,287	10,329,924
FHLMC	4.5000	12/01/2039	5,048,686	5,625,491
FHLMC	2.5000	06/01/2040	58,464,020	60,278,540
FHLMC	2.5000	07/01/2040	28,183,582	29,066,555
FHLMC	4.5000	09/01/2040	4,135,914	4,608,525
FHLMC	4.5000	09/01/2040	2,663,151	2,967,474
FHLMC	4.0000	09/01/2040	5,649,555	6,219,691
FHLMC	4.0000	11/01/2040	4,731,744	5,208,992
FHLMC	4.0000	02/01/2041	6,672,122	7,388,584
FHLMC	4.0000	02/01/2041	5,079,773	5,599,275
FHLMC	4.0000	02/01/2041	6,434,250	7,059,212
FHLMC	5.0000	05/01/2041	2,278,799	2,650,375
FHLMC	4.5000	05/01/2041	6,421,171	7,149,579
FHLMC	4.5000	05/01/2041	5,693,589	6,343,085
FHLMC	4.5000	05/01/2041	3,243,137	3,613,128
FHLMC	4.5000	05/01/2041	1,990,527	2,217,574
FHLMC	4.5000	05/01/2041	6,538,706	7,374,282
FHLMC	4.5000	06/01/2041	5,272,414	5,944,468
FHLMC	5.0000	07/01/2041	4,719,053	5,489,403
FHLMC	5.0000	07/01/2041	4,655,399	5,414,588
FHLMC	4.5000	07/01/2041	5,359,645	6,010,602
FHLMC	4.5000	08/01/2041	5,878,044	6,627,416
FHLMC	4.5000	09/01/2041	2,471,052	2,749,880
FHLMC	4.0000	09/01/2041	9,434,778	10,382,872
FHLMC	5.0000	10/01/2041	2,660,808	3,094,964
FHLMC	4.0000	10/01/2041	9,519,573	10,443,734
FHLMC	5.5000	05/01/2042	3,581,465	4,203,529
FHLMC	3.5000	06/01/2042	10,578,349	11,436,705
FHLMC	3.5000	06/01/2042	12,251,108	13,245,188
FHLMC	4.0000	06/01/2042	7,327	8,026
FHLMC	3.5000	07/01/2042	7,949,061	8,618,502
FHLMC	3.5000	08/01/2042	18,892,969	20,426,085
FHLMC	3.5000	09/01/2042	7,076,413	7,650,631
FHLMC	3.5000	11/01/2042	22,944,328	24,806,228
FHLMC	3.0000	11/01/2042	8,898,561	9,426,866
FHLMC	3.5000	12/01/2042	27,661,387	29,904,257
FHLMC	3.0000	01/01/2043	25,758,612	27,260,469
FHLMC	3.0000	02/01/2043	69,455,710	73,580,126
FHLMC	3.0000	08/01/2043	19,531,680	20,775,498
FHLMC	3.0000	08/01/2043	9,825,374	10,440,045
FHLMC	3.0000	09/01/2043	9,549,804	10,157,959
FHLMC	4.0000	11/01/2043	14,733,852	16,169,201
FHLMC	3.5000	11/01/2043	7,216,059	7,799,855
FHLMC	4.0000	12/01/2043	4,788,052	5,254,117
FHLMC	4.5000	01/01/2044	3,624,811	4,088,572
FHLMC	4.0000	01/01/2044	8,749,422	9,598,953
FHLMC	3.5000	01/01/2046	38,640,053	41,559,751
FHLMC	3.5000	02/01/2046	16,863,598	18,126,360
FHLMC	3.5000	03/01/2046	14,119,187	15,251,327
FHLMC	4.0000	03/01/2046	1,404,493	1,529,724
FHLMC	3.5000	03/01/2046	22,888,987	24,548,896
FHLMC	3.5000	03/01/2046	13,508,700	14,446,446
FHLMC	3.0000	04/01/2046	435,500	456,890
FHLMC	3.5000	06/01/2046	35,309,231	37,551,560
FHLMC	3.5000	09/01/2046	11,644,746	12,470,052
FHLMC	3.5000	11/01/2047	24,474,739	25,961,028
FHLMC	3.5000	03/01/2048	2,102,241	2,234,265
FHLMC	4.0000	06/01/2048	3,491,790	3,832,415
FHLMC	4.0000	07/01/2048	415,321	453,887
FHLMC	4.0000	09/01/2049	757,066	828,008
FHLMC	3.0000	01/01/2050	43,148,753	44,904,832
FHLMC	3.0000	02/01/2050	26,814,831	27,922,913
FHLMC	2.0000	07/01/2050	66,444,120	66,321,574
FHLMC	3.0000	09/01/2050	2,106,977	2,196,553
FHMS KG03 A2	1.2970	06/01/2030	630,000	599,669
FHMS KSG1 A2	1.5030	09/25/2030	570,000	551,320
FHMS Q014 A1	1.5550	01/25/2036	989,629	928,858
FHR 4096 KY	2.0000	08/15/2042	1,010,000	935,765
FHR 4239 OU	0.0000	07/15/2043	4,002,074	2,918,062
FHR 4257 DZ	2.5000	10/15/2043	1,805,232	1,822,737
FHR 4348 B	3.0000	06/15/2039	2,611,260	2,647,643
FHR 4462 ZA	3.0000	04/15/2045	1,193,964	1,254,094
FHR 4493 ZG	3.0000	07/15/2045	8,701,847	9,106,600

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FHR 4579 TZ	2.5000	11/15/2042	963,307	936,710
FHR 4737 CZ	3.0000	12/15/2047	1,206,231	1,207,684
FHR 4749 QO	0.0000	01/15/2043	650,434	540,480
FHR 4753 VZ	3.0000	12/15/2047	10,995,285	11,454,367
FHR 4763 QZ	3.0000	03/15/2048	10,967,865	11,194,504
FHR 4956 BA	3.0000	02/01/2045	31,204,001	31,528,451
FHR 5012 NB	1.0000	09/01/2050	48,583,580	45,312,574
FHR 5034 IJ	2.5000	11/25/2050	662,238	111,552
FHR 5038 HP	2.0000	11/25/2050	98,296,195	99,160,474
FHR 5051 MG	2.0000	12/25/2050	73,979,988	75,066,961
FHR 5071 ZT	1.5000	02/01/2051	1,507,339	1,057,449
FHR 5080 GP	1.0000	04/25/2050	49,573,157	49,173,216
FHS 326 350	3.5000	03/01/2044	338,943	355,527
FIDELITY NATIONAL INFORMATION SERVICES	0.6000	03/01/2024	15,000,000	14,918,008
FIDELITY NATIONAL INFORMATION SERVICES	1.1500	03/01/2026	35,000,000	34,445,184
FIREEYE INC	0.8750	06/01/2024	4,651,000	5,238,189
FISERV INC	3.5000	07/01/2029	25,000,000	26,948,162
FISERV INC	4.4000	07/01/2049	20,000,000	23,011,295
FIVE CORNERS FUNDING TRUST	2.8500	05/15/2030	61,325,000	63,157,956
FKH 2020-SFR2 A	1.2660	10/19/2037	19,955,858	19,759,981
FLORIDA POWER & LIGHT COMPANY	0.5985	07/28/2023	15,000,000	15,000,325
FLORIDA STATE BOARD OF ADMINSTRATION FINANCE CORP REVENUE BOND - SERIES A	1.2580	07/01/2025	35,000,000	35,324,650
FMV M061 A	1.7613	09/15/2038	1,125,000	1,114,885
FNA 2018-M4 A2	3.1470	03/25/2028	7,105,000	7,780,430
FNA 2019-M1 A2	3.6730	09/25/2028	6,500,000	7,319,111
FNA 2020-M1 A2	2.4440	09/25/2029	1,595,000	1,669,677
FNA 2020-M20 A2	1.4350	10/01/2029	1,280,000	1,244,454
FNA 2021-M1G A2	1.5606	11/25/2030	1,000,000	962,461
FNCL	2.5000	03/01/2035	28,358,971	29,506,184
FNCL	2.5000	03/01/2047	3,496,179	3,600,209
FNCL	3.5000	01/01/2048	2,308,800	2,489,257
FNCL	3.5000	04/01/2048	1,279,844	1,356,357
FNCL	4.0000	04/01/2048	841,047	904,727
FNCL	3.5000	08/01/2048	16,594,019	17,506,215
FNCL	3.5000	07/01/2049	23,267,278	24,544,921
FNCL APRIL 21 (TBA)	2.5000	07/25/2050	5,000,000	5,127,246
FNMA	7.5000	09/01/2022	25,092	25,930
FNMA	7.0000	02/01/2023	30,416	30,880
FNMA	7.0000	03/01/2023	49,789	51,207
FNMA	6.5000	07/01/2023	42,440	47,636
FNMA	6.5000	09/01/2023	41,629	46,726
FNMA	6.0000	11/01/2023	112,872	126,610
FNMA	6.5000	11/01/2023	43,270	48,567
FNMA	6.5000	12/01/2023	50,158	56,299
FNMA	6.0000	01/01/2024	71,545	80,252
FNMA	6.0000	02/01/2024	52,551	58,947
FNMA	6.5000	03/01/2024	70,848	79,522
FNMA	7.0000	05/01/2025	69,645	73,010
FNMA	6.5000	09/01/2025	94,269	105,811
FNMA	6.0000	09/01/2025	150,862	169,244
FNMA	6.0000	10/01/2025	92,114	103,325
FNMA	6.0000	11/01/2025	75,556	84,752
FNMA	3.5000	08/01/2026	2,339,657	2,496,460
FNMA	3.0000	03/01/2027	9,158,730	9,679,575
FNMA	3.5000	04/01/2027	5,735,089	6,112,569
FNMA	3.0000	04/01/2027	9,395,716	9,916,548
FNMA	3.0000	05/01/2027	11,500,682	12,156,042
FNMA	2.5000	08/01/2027	13,776,621	14,386,656
FNMA	3.4000	02/01/2033	7,500,000	8,249,081
FNMA	5.0000	05/01/2033	982,177	1,128,881
FNMA	5.0000	09/01/2033	1,078,905	1,225,705
FNMA	5.0000	11/01/2033	5,247,424	6,067,245
FNMA	6.0000	08/01/2034	530,033	633,033
FNMA	5.5000	09/01/2034	1,113,425	1,302,406
FNMA	3.1600	01/01/2035	3,500,000	3,744,094
FNMA	5.0000	04/01/2035	844,437	980,008
FNMA	5.0000	06/01/2035	524,557	609,154
FNMA	3.5000	06/01/2035	13,099,191	14,084,695
FNMA	3.5000	07/01/2035	13,612,473	14,494,902
FNMA	3.0000	07/01/2035	20,494,965	21,558,210
FNMA	3.5000	07/01/2035	15,987,516	17,189,236
FNMA	3.5000	08/01/2035	8,313,979	8,822,598
FNMA	5.0000	10/01/2035	2,416,212	2,808,887
FNMA	5.0000	10/01/2035	1,549,590	1,801,938
FNMA	3.5000	10/01/2035	16,022,761	17,225,863
FNMA	3.5000	11/01/2035	15,805,968	16,990,335
FNMA	5.0000	11/01/2035	3,640,148	4,229,398
FNMA	3.5000	11/01/2035	14,611,687	15,695,644
FNMA	5.5000	12/01/2035	689,717	807,355
FNMA	2.5000	01/01/2036	1,355,320	1,414,910
FNMA	2.0000	01/01/2036	2,046,733	2,101,689
FNMA	3.5000	02/01/2036	13,054,387	14,025,707
FNMA	6.0000	06/01/2036	446,507	514,295
FNMA	6.0000	06/01/2036	485,862	552,586
FNMA	5.0000	07/01/2036	1,156,630	1,343,790
FNMA	5.0000	12/01/2036	7,139,566	8,300,348
FNMA	3.2600	12/01/2037	3,000,000	3,276,313
FNMA	5.5000	06/01/2038	2,644,245	3,105,425
FNMA	2.5000	07/01/2040	63,315,922	65,183,689
FNMA	4.5000	12/01/2040	603,214	679,337
FNMA	4.5000	05/01/2041	1,137,328	1,274,110
FNMA	6.0000	07/01/2041	211,282	251,569
FNMA	4.0000	11/01/2041	4,139,313	4,539,888

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FNMA	4.5000	11/01/2041	733,979	823,388
FNMA	3.5000	05/01/2042	11,571,769	12,505,887
FNMA	3.5000	07/01/2042	16,331,484	17,649,881
FNMA	3.5000	08/01/2042	22,154,234	23,942,716
FNMA	3.5000	08/01/2042	3,936,295	4,254,055
FNMA	4.0000	09/01/2042	52,860	57,958
FNMA	4.5000	09/01/2042	5,289	5,935
FNMA	3.0000	12/01/2042	8,763,231	9,323,087
FNMA	3.0000	01/01/2043	16,316,481	17,260,090
FNMA	3.0000	06/01/2043	8,231,333	8,716,922
FNMA	3.7700	07/01/2043	3,752,399	4,251,387
FNMA	3.5000	11/01/2043	10,251,934	11,095,424
FNMA	4.5000	12/01/2043	25,380	28,492
FNMA	5.0000	11/01/2044	3,295,020	3,818,633
FNMA	3.5000	12/01/2044	97,836,765	106,702,986
FNMA	4.0000	01/01/2045	11,731	12,931
FNMA	4.0000	02/01/2045	2,786,366	3,083,670
FNMA	3.5000	08/01/2045	2,650,442	2,834,441
FNMA	4.5000	10/01/2045	1,525,508	1,707,858
FNMA	3.5000	10/01/2045	13,714,183	14,709,633
FNMA	3.5000	11/01/2045	40,131,979	43,196,218
FNMA	3.5000	12/01/2045	15,635,059	16,767,807
FNMA	3.5000	12/01/2045	8,505,521	9,095,234
FNMA	3.5000	02/01/2046	42,625,953	45,708,393
FNMA	3.5000	04/01/2046	36,307,844	38,918,915
FNMA	3.5000	05/01/2046	24,952,539	26,659,770
FNMA	3.5000	05/01/2046	48,649,352	51,975,725
FNMA	3.5000	05/01/2046	16,756,111	17,852,361
FNMA	3.5000	06/01/2046	15,615,016	16,693,116
FNMA	3.5000	06/01/2046	16,730,811	17,949,956
FNMA	3.5000	06/01/2046	10,867,474	11,653,762
FNMA	3.0000	07/01/2046	36,346,370	38,374,389
FNMA	3.5000	08/01/2046	401,756	434,540
FNMA	3.0000	12/01/2046	48,502,210	50,933,562
FNMA	3.5000	01/01/2047	1,024,125	1,089,661
FNMA	3.5000	04/01/2047	27,062,308	28,686,607
FNMA	3.5000	06/01/2047	15,666,531	16,631,923
FNMA	4.0000	06/01/2047	4,346,298	4,702,158
FNMA	4.0000	07/01/2047	16,536,962	17,833,458
FNMA	3.5000	08/01/2047	39,750,458	42,182,081
FNMA	3.5000	08/01/2047	6,445,770	6,809,122
FNMA	3.5000	08/01/2047	21,517,399	22,761,131
FNMA	4.0000	09/01/2047	18,091,878	19,553,365
FNMA	4.0000	09/01/2047	378,993	408,936
FNMA	4.0000	10/01/2047	151,119	162,288
FNMA	4.0000	10/01/2047	21,103,349	22,766,287
FNMA	4.5000	11/01/2047	76,397	84,891
FNMA	4.0000	11/01/2047	19,834,562	21,398,591
FNMA	3.5000	11/01/2047	28,890,687	30,641,938
FNMA	4.0000	12/01/2047	63,365	69,620
FNMA	4.0000	12/01/2047	225,114	242,964
FNMA	3.5000	01/01/2048	40,446,439	42,749,972
FNMA	3.5000	01/01/2048	418,405	443,673
FNMA	4.0000	02/01/2048	1,459,280	1,569,547
FNMA	3.7340	02/01/2048	2,112,075	2,310,814
FNMA	4.0000	02/01/2048	25,862,653	27,828,857
FNMA	3.5000	03/01/2048	2,118,426	2,245,889
FNMA	4.5000	06/01/2048	11,181,988	12,201,068
FNMA	4.0000	06/01/2048	1,899,412	2,042,163
FNMA	4.0000	09/01/2048	14,165,549	15,190,594
FNMA	4.0000	10/01/2048	16,915,842	18,093,894
FNMA	3.0000	11/01/2048	1,459,393	1,520,679
FNMA	4.5000	11/01/2048	22,032,216	24,042,716
FNMA	4.0000	04/01/2049	18,963,813	20,339,721
FNMA	3.0000	10/01/2049	31,817,093	33,133,227
FNMA	3.0000	11/01/2049	1,021,025	1,065,154
FNMA	3.0000	11/01/2049	22,352,357	23,264,495
FNMA	4.0000	11/01/2049	24,536,081	26,307,766
FNMA	3.0000	12/01/2049	2,697,323	2,834,733
FNMA	3.0000	01/01/2050	20,596,122	21,119,994
FNMA	3.0000	01/01/2050	406,966	424,938
FNMA	3.0000	02/01/2050	21,439,832	21,863,461
FNMA	3.0000	07/01/2050	8,257,146	8,784,866
FNMA	2.0000	07/01/2050	174,108,103	173,717,013
FNMA	2.5000	07/01/2050	81,637,128	83,792,647
FNMA	2.0000	07/01/2050	67,831,877	67,678,838
FNMA	2.0000	10/01/2050	96,389,909	96,173,395
FNMA	2.0000	11/01/2050	3,782,391	3,773,857
FNMA	2.5000	12/01/2050	1,282,916	1,328,636
FNMA	2.0000	12/01/2050	545,985	545,872
FNMA	2.0000	01/01/2051	593,776	592,442
FNMA	2.5000	01/01/2051	295,441	303,242
FNMA	2.5000	01/01/2051	6,941,955	7,125,248
FNMA	2.0000	02/01/2051	1,242,044	1,239,239
FNMA	2.5000	06/25/2043	1,612,198	1,614,848
FNR 2014-21 GZ	3.0000	04/25/2044	1,233,355	1,271,662
FNR 2014-65 CB	3.0000	10/25/2044	7,700,000	8,168,215
FNR 2015-12 LZ	3.5000	03/25/2045	958,596	1,000,872
FNR 2015-67 PO	0.0000	09/25/2043	1,036,402	1,026,182
FNR 2016-21 BZ	3.0000	04/25/2046	3,484,850	3,666,123
FNR 2016-64 SA	5.8914	09/25/2046	4,500,578	981,668
FNR 2017-72 DZ	2.5000	09/25/2047	2,029,889	1,925,368
FNR 2018-15 NZ	3.0000	03/25/2048	13,374,305	13,722,905

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FNR 2018-16 TV	3.0000	05/25/2041	7,510,000	7,931,349
FNR 2018-21 PO	0.0000	04/25/2048	1,045,106	916,514
FNR 2018-9 GZ	3.0000	02/25/2048	1,418,428	1,384,440
FNR 2019-78 ZB	3.0000	01/25/2050	282,380	294,330
FNR 2020-77 M	2.0000	09/25/2045	95,723,743	98,029,048
FNR 2020-84 AD	1.5000	12/25/2050	97,951,035	92,649,102
FNR 2020-87 AB	1.0000	12/25/2050	72,483,766	65,285,635
FNR 2021-10 BG	1.5000	03/25/2051	99,279,072	93,728,746
FNR 2021-21 BZ	2.0000	04/25/2051	9,000,000	8,574,477
FOCUS 2017-1A A21B	3.8570	04/30/2047	511,000	516,230
FORD FOUNDATION	2.4150	06/01/2050	16,900,000	15,191,378
FORD FOUNDATION	2.8150	06/01/2070	32,000,000	28,679,167
FORD MOTOR COMPANY	0.0000	03/15/2026	7,161,000	7,232,610
FORD MOTOR CREDIT COMPANY LLC	2.9790	08/03/2022	43,000,000	43,645,000
FORD MOTOR CREDIT COMPANY LLC	3.6640	09/08/2024	19,732,000	20,422,719
FORDR 2017-2 A	2.3600	03/15/2029	50,000,000	51,424,510
FORDR 2020-2 A	1.0600	04/15/2033	58,750,000	58,204,136
FORT KNOX MILITARY HOUSING PRIVATIZATION PROJECT	5.8150	02/15/2052	26,923,496	29,734,106
FORTIVE CORP	0.8750	02/15/2022	6,587,000	6,677,391
FORTUNE BRANDS HOME & SECURITY INC	3.2500	09/15/2029	51,000,000	53,092,806
FRESENIUS MEDICAL CARE US FINANCE III INC	2.3750	02/16/2031	30,000,000	28,597,015
FRETE 2021-ML08 TRUST SUSTAINABILITY BONDS	1.8770	07/25/2037	999,194	994,103
FSMT 2018-6RR 1A1	4.0000	10/25/2048	15,408,005	15,908,765
FSMT 2020-1INV A15	3.0000	03/25/2050	11,380,050	11,628,236
FSMT 2020-1INV A3	3.0000	03/25/2050	32,379,624	33,165,481
FSMT 2020-2 A2	3.0000	08/25/2050	31,911,842	32,007,252
GALXY 2015-20A AR	1.2240	04/20/2031	35,000,000	34,954,395
GALXY 2015-20A BR	1.5740	04/20/2031	15,000,000	14,939,175
GENERAL DYNAMICS CORP	2.2500	11/15/2022	15,000,000	15,401,898
GENERAL MILLS INC	2.8750	04/15/2030	400,000	412,658
GENERAL MOTORS FINANCIAL COMPANY INC	3.9500	04/13/2024	33,000,000	35,513,300
GENERAL MOTORS FINANCIAL COMPANY INC	4.0000	01/15/2025	10,000,000	10,858,827
GFORT 2020-2 A	0.6900	10/15/2025	23,000,000	23,068,276
GILEAD SCIENCES INC	1.2000	10/01/2027	10,000,000	9,581,363
GILEAD SCIENCES INC	1.6500	10/01/2030	20,000,000	18,758,691
GILEAD SCIENCES INC	2.6000	10/01/2040	21,075,000	19,355,852
GILEAD SCIENCES INC	4.1500	03/01/2047	17,000,000	18,848,424
GILEAD SCIENCES INC	2.8000	10/01/2050	1,000,000	884,527
GLOBAL PAYMENTS INC	3.2000	08/15/2029	25,000,000	26,313,507
GLOBAL PAYMENTS INC	4.1500	08/15/2049	15,000,000	16,319,289
GMALT 2020-1 A3	1.6700	12/20/2022	25,000,000	25,242,543
GMCAR 2020-2 A2B	1.1561	03/16/2023	6,560,387	6,577,366
GMCAR 2020-2 A3	1.4900	12/16/2024	6,000,000	6,090,847
GNMA	6.5000	02/15/2024	93,268	104,150
GNMA	6.5000	03/15/2024	73,934	82,560
GNMA	6.5000	03/15/2024	155,933	174,125
GNMA	7.0000	04/15/2024	85,118	89,344
GNMA	8.5000	11/15/2024	88,558	95,573
GNMA	5.5000	11/15/2038	979,000	1,153,692
GNMA	4.0000	08/15/2040	9,257,016	10,150,543
GNMA	4.0000	10/15/2040	20,548,821	22,597,005
GNMA	5.0000	12/15/2040	5,573,009	6,488,837
GNMA	4.0000	03/15/2041	9,454,546	10,469,140
GNMA	4.5000	03/15/2041	5,459,046	6,131,279
GNMA	4.5000	04/15/2041	7,532,399	8,473,276
GNMA	4.0000	07/15/2041	6,292,960	6,897,912
GNMA	5.0000	07/15/2041	6,349,883	7,392,259
GNMA	5.0000	11/15/2041	3,558,611	4,129,662
GNMA	4.0000	02/15/2042	9,999,336	11,061,787
GNMA	3.0000	04/01/2050	339,841	353,189
GNMA II	5.5000	05/20/2037	415,651	487,450
GNMA II	5.5000	09/20/2038	507,070	594,142
GNMA II	5.5000	10/20/2038	986,504	1,139,286
GNMA II	5.5000	01/20/2039	2,908,169	3,408,287
GNMA II	5.0000	10/20/2039	1,890,516	2,173,043
GNMA II	5.0000	02/20/2041	1,179,060	1,355,554
GNMA II	4.5000	03/20/2041	17,590,406	19,725,128
GNMA II	4.5000	04/20/2041	19,120,504	21,440,965
GNMA II	5.0000	04/20/2041	8,226,884	9,457,191
GNMA II	5.0000	06/20/2041	5,114,490	5,879,047
GNMA II	4.5000	07/20/2041	10,454,258	11,723,049
GNMA II	4.5000	08/20/2041	2,420,895	2,714,713
GNMA II	4.5000	09/20/2041	4,567,201	5,121,519
GNMA II	5.0000	10/20/2041	2,159,030	2,481,908
GNMA II	4.5000	11/20/2041	3,556,240	3,987,919
GNMA II	4.0000	05/20/2042	13,405,258	14,962,959
GNMA II	4.0000	06/20/2042	12,548,624	14,002,072
GNMA II	3.5000	05/20/2045	661,980	707,929
GNMA II	4.0000	10/20/2045	1,898,955	2,000,386
GNMA II	3.5000	05/20/2046	2,270,593	2,439,458
GNMA II	3.0000	08/01/2050	487,931	524,313
GNMA II	3.0000	08/01/2050	779,782	836,433
GNMA II	3.0000	08/01/2050	340,413	364,256
GNMA II	3.5000	08/01/2050	212,511	234,925
GNMA II	3.5000	08/01/2050	252,235	278,003
GNMA II	3.5000	08/01/2050	326,066	356,593
GNMA II	3.0000	08/20/2050	480,322	500,586
GNMA II	2.0000	09/20/2050	15,405	15,559
GNMA II	3.5000	10/20/2050	117,911	130,246
GNMA II	2.0000	12/20/2050	2,482	2,506
GNMA II	2.5000	12/20/2050	23,407	24,155
GNMA II	2.0000	01/20/2051	2,292	2,314
GNMA II	2.5000	03/20/2051	790,000	829,166

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GNMA II	2.0000	04/20/2051	3,175,000	3,205,216
GNMA II	2.5000	04/20/2051	4,190,000	4,324,949
GNR 2011-69 SE	5.2841	05/20/2041	7,539,522	1,459,989
GNR 2012-113 BZ	3.0000	09/01/2042	2,314,708	2,395,573
GNR 2012-113 ZD	3.0000	09/01/2042	2,128,584	2,293,674
GNR 2014-12 ZB	3.0000	01/16/2044	15,896,963	16,873,971
GNR 2016-93 AB	1.7500	07/01/2044	6,870,892	6,623,836
GNR 2017-17 BZ	3.0000	02/20/2047	3,116,337	3,263,098
GNR 2017-179 QZ	3.0000	12/20/2047	1,482,236	1,466,142
GNR 2017-182 NZ	3.0000	12/16/2047	1,075,534	1,103,199
GNR 2017-192 DZ	2.5000	12/20/2047	1,133,449	1,126,977
GNR 2018-27 KY	3.5000	02/20/2048	1,608,166	1,706,133
GNR 2019-121 DZ	2.5000	10/20/2049	4,690,611	4,569,113
GNR 2021-42 SB	6.2439	03/20/2051	3,524,000	960,428
GNR 2021-46 DS	2.6433	03/20/2051	8,519,834	821,365
GNR 2021-46 SA	2.6433	03/20/2051	10,998,856	969,704
GNR 2021-46 SC	2.6433	03/20/2051	11,000,000	1,038,555
GOLDMAN SACHS GROUP INC	2.8760	10/31/2022	45,500,000	46,104,587
GOLDMAN SACHS GROUP INC	0.4400	01/27/2023	26,000,000	25,992,996
GOLDMAN SACHS GROUP INC	0.5230	03/08/2023	68,500,000	68,503,293
GOLDMAN SACHS GROUP INC	0.6730	03/08/2024	85,000,000	84,930,114
GOLDMAN SACHS GROUP INC	0.8550	02/12/2026	1,000,000	982,544
GOLDMAN SACHS GROUP INC	1.3638	05/15/2026	47,000,000	47,691,088
GOLDMAN SACHS GROUP INC	3.5000	11/16/2026	18,000,000	19,501,263
GOLDMAN SACHS GROUP INC	1.9685	10/28/2027	24,890,000	26,047,090
GOODG 2020-1A A	2.6300	04/15/2055	37,569,279	38,587,542
GRAND PARKWAY TRANSPORTATION CORP TOLL REVENUE BOND	3.2360	10/01/2052	25,000,000	25,135,353
GRANT COUNTY WA PUBLIC UTILITY DISTRICT #2 PRIEST RAPIDS HYDROELECTRIC PROJECT REVENUE BOND - SERIES Z	3.2100	01/01/2040	1,000,000	1,045,671
GRANT COUNTY WA PUBLIC UTILITY DISTRICT #2 PRIEST RAPIDS HYDROELECTRIC PROJECT REVENUE BOND - SERIES Z-2	1.5440	01/01/2023	1,200,000	1,226,345
GREAT LAKES MI WATER AUTHORITY SEWAGE DISPOSAL SYSTEM REVENUE REFUNDING SENIOR LIEN - SERIES A	3.0560	07/01/2039	940,000	956,990
GREAT LAKES MI WATER AUTHORITY SEWAGE DISPOSAL SYSTEM REVENUE REFUNDING SENIOR LIEN - SERIES C	3.4730	07/01/2041	1,330,000	1,410,024
GSMBS 2018-RPL1 A1A	3.7500	10/25/2057	30,357,740	32,096,164
GSMBS 2019-PJ2 A1	4.0000	11/25/2049	10,715,820	10,794,511
GSMBS 2019-PJ3 A1	3.5000	03/25/2050	4,769,896	4,878,828
GSMBS 2019-PJ3 A6	3.5000	03/25/2050	4,837,484	4,858,042
GSMBS 2020-PJ1 A1	3.5000	05/01/2050	15,101,762	15,232,060
GSMBS 2020-PJ1 A6	3.5000	05/01/2050	3,629,767	3,639,037
GSMBS 2020-PJ2 A1	3.5000	07/25/2050	14,785,846	14,965,172
GSMBS 2020-PJ2 A4	3.5000	07/01/2050	135,537	136,817
GSMBS 2020-PJ2 A6	3.5000	07/25/2050	16,190,736	16,284,196
GSMBS 2020-PJ3 A14	3.0000	10/01/2050	22,570,543	22,899,396
GSMBS 2020-PJ4 A1	2.5000	01/25/2051	34,815,373	34,972,251
GSMBS 2021-PJ1 A2	2.5000	06/25/2051	49,409,611	50,017,646
GSMS 2011-GC5 A4	3.7070	08/10/2044	4,267,786	4,274,397
GSMS 2012-GC17 A4	3.3770	05/10/2045	14,878,795	14,971,216
GSMS 2013-GC10 A5	2.9430	02/10/2046	10,000,000	10,355,228
GSMS 2013-GC12 A4	3.1350	06/10/2046	19,000,000	19,837,079
GSMS 2016-GS2 A4	3.0500	05/10/2049	1,620,000	1,729,081
GSMS 2017-375H A	3.5911	09/10/2037	45,000,000	48,603,587
GSMS 2017-485L A	3.7210	02/10/2037	30,000,000	32,664,918
GSMS 2017-485L B	3.8710	02/10/2037	10,000,000	10,704,286
GSMS 2019-SOHO B	1.2560	06/15/2036	37,000,000	37,042,968
HALOZYME THERAPEUTICS INC	0.2500	03/01/2027	3,380,000	3,077,913
HALST 2020-A A3	1.9500	07/17/2023	15,000,000	15,186,252
HART 2017-B C	2.4400	05/15/2024	2,106,000	2,133,746
HART 2020-A A2	1.5100	04/17/2023	25,663,897	25,801,299
HEALTH CARE SERVICE CORP	2.2000	06/01/2030	16,000,000	15,739,504
HERO 2020-1A A	2.5900	09/20/2057	851,788	861,881
HERO 2021-1A A	2.2400	09/20/2051	5,000,000	5,029,981
HERTZ 2018-1A A	3.2900	02/25/2024	78,678	78,893
HERTZ 2018-2A A	3.6500	06/27/2022	3,906,452	3,924,557
HGVT 2018-AA A	3.5400	02/25/2032	9,067,866	9,557,278
HGVT 2019-AA A	2.3400	07/25/2033	342,936	353,487
HILT 2016-SFP A	2.8284	11/05/2035	30,000,000	30,018,510
HLA 2015-1A B1R	1.7734	04/20/2027	16,750,000	16,750,687
HLA 2015-1A B2R	1.7734	04/20/2027	8,250,000	8,250,338
HLA 2015-1A CR	2.2234	04/20/2027	23,250,000	23,056,444
HLA 2015-1A D	4.0234	04/20/2027	30,000,000	28,225,740
HLA 2015-3A A2R	1.5734	10/18/2027	47,500,000	47,198,328
HLA 2015-3A BR	2.0234	10/18/2027	25,935,000	25,679,255
HLA 2015-3A C	4.1234	10/18/2027	34,000,000	32,777,802
HLA 2017-1A A2	2.0178	06/25/2029	5,000,000	4,983,650
HLA 2017-1A B	2.9678	06/25/2029	15,300,000	15,206,288
HLA 2017-1A BR	2.4258	06/25/2029	20,300,000	20,302,132
HOLLYFRONTIER CORP	5.8750	04/01/2026	25,000,000	28,325,867
HOME DEPOT INC	2.5000	04/15/2027	475,000	500,828
HOME DEPOT INC	2.7000	04/15/2030	500,000	518,251
HONEYWELL INTERNATIONAL INC	0.4830	08/19/2022	25,000,000	25,022,909
HONK 2018-1A A2	4.7390	04/20/2048	1,667,838	1,770,877
HONK 2019-2A A2	3.9810	10/20/2049	133,313	138,196
HONOLULU HI CITY AND COUNTY GENERAL OBLIGATION BOND	3.7530	09/01/2030	1,000,000	1,126,843
HPEFS 2021-1A A2	0.2700	03/20/2031	15,000,000	14,997,809
HSBC HOLDINGS PLC	3.2620	03/13/2023	40,000,000	40,981,714
HSBC HOLDINGS PLC	1.6450	04/18/2026	15,000,000	15,003,557
HSBC HOLDINGS PLC	2.0130	09/22/2028	50,000,000	49,104,265
HY 2016-10HY A	2.8350	08/10/2038	1,270,000	1,333,181
IBM CORP	3.0000	05/15/2024	20,000,000	21,443,232
ILLUMINA INC	0.0000	08/15/2023	5,845,000	6,933,631
ING GROEP NV	1.4000	07/01/2026	1,700,000	1,690,558
INNOVIVA INC	2.1250	01/15/2023	5,091,000	5,094,182
INSMED INC	1.7500	01/15/2025	1,981,000	2,205,051
INSTR 2021-1A A	2.3000	02/15/2054	6,974,016	6,837,330
INTEGRA LIFESCIENCES HOLDINGS CORP	0.5000	08/15/2025	4,332,000	4,816,751

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INTEL CORP	4.0000	12/15/2032	37,000,000	42,701,756
INTEL CORP	3.7340	12/08/2047	35,063,000	37,657,807
INTEL CORP	3.1000	02/15/2060	41,000,000	38,573,229
INTER-AMERICAN DEVELOPMENT BANK	3.0000	09/26/2022	1,000,000	1,040,930
INTERCEPT PHARMACEUTICALS INC	3.2500	07/01/2023	4,563,000	3,713,369
INTERCONTINENTAL EXCHANGE INC	0.8339	06/15/2023	82,000,000	82,138,580
INTERDIGITAL INC	2.0000	06/01/2024	3,264,000	3,462,048
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT	0.1400	01/13/2023	1,262,000	1,262,602
INTERNATIONAL FINANCE CORP	2.0000	10/24/2022	1,462,000	1,502,505
INTERNATIONAL FINANCE CORP	0.5000	03/20/2023	1,000,000	1,003,247
INTERNATIONAL FINANCE CORP	2.1250	04/07/2026	610,000	642,196
INTERSTATE POWER & LIGHT COMPANY	3.2500	12/01/2024	20,235,000	21,832,831
INTERSTATE POWER & LIGHT COMPANY	3.4000	08/15/2025	21,043,000	22,634,783
INTERSTATE POWER & LIGHT COMPANY	3.5000	09/30/2049	22,500,000	22,082,365
IONIS PHARMACEUTICALS INC	0.1250	12/15/2024	7,920,000	7,561,057
ITRON INC	0.0000	03/15/2026	3,048,000	3,036,570
JABIL INC	3.6000	01/15/2030	2,500,000	2,616,446
JACK 2019-1A A21	3.9820	08/25/2049	228,275	234,121
JDOT 2020-B A3	0.5100	11/15/2024	15,000,000	15,033,269
JETBLUE AIRWAYS CORP	0.5000	04/01/2026	1,221,000	1,341,635
JMIKE 2019-1A A2	4.4330	02/15/2050	492,000	520,123
JOHNSON & JOHNSON	0.9500	09/01/2027	30,000,000	29,143,961
JOHNSON & JOHNSON	1.3000	09/01/2030	30,000,000	28,133,939
JOHNSON & JOHNSON	3.5500	03/01/2036	25,000,000	27,889,037
JOHNSON & JOHNSON	3.6250	03/03/2037	22,500,000	25,367,060
JOHNSON & JOHNSON	3.7000	03/01/2046	5,000,000	5,571,385
JOHNSON & JOHNSON	3.7500	08/15/2047	19,790,000	22,443,149
JOHNSON CONTROLS INTERNATIONAL PLC/TYCO FIRE & SECURITY FINANCE SCA	1.7500	09/15/2030	1,050,000	984,016
JPMBB 2014-C23 C	4.4716	09/15/2047	254,882	263,050
JPMBB 2016-C1 A5	3.5761	03/15/2049	1,000,000	1,092,122
JPMCC 2013-C10 A3	3.1425	12/15/2047	15,718,085	16,326,461
JPMCC 2013-C13 A4	3.9936	01/15/2046	8,210,886	8,741,339
JPMCC 2014-C19 A3	3.6694	04/15/2047	15,000,000	15,032,475
JPMCC 2016-NINE A	2.9492	10/06/2038	87,724,000	92,795,096
JPMCC 2020-609M A	1.4760	10/15/2033	24,000,000	24,059,758
JPMCC 2020-609M B	1.8760	10/15/2033	16,000,000	16,044,810
JPMCC 2020-ACE B	3.6401	01/01/2037	23,000,000	23,632,944
JPMCC 2020-MKST C	1.3560	12/15/2036	9,500,000	9,320,840
JPMDB 2016-C2 A4	3.1439	06/15/2049	15,710,000	16,754,658
JPMMT 2019-3 A3	4.0000	09/25/2049	2,279,766	2,330,533
JPMMT 2019-3 A4	4.0000	11/25/2049	6,009,645	6,172,853
JPMMT 2019-6 A3	3.5000	12/25/2049	17,551,977	17,855,505
JPMMT 2019-6 A4	3.5000	12/25/2049	2,735,935	2,737,549
JPMMT 2019-8 A3	3.5000	03/25/2050	18,451,265	18,828,234
JPMMT 2019-8 A4	3.5000	03/25/2050	7,935,080	7,977,991
JPMMT 2019-INV1 A11	1.0586	10/25/2049	62,997	63,443
JPMMT 2020-1 A3	3.5000	11/02/2043	24,229,158	24,725,182
JPMMT 2020-1 A4	3.5000	12/01/2026	15,638,895	15,752,080
JPMMT 2020-1 B2	3.8894	06/25/2050	97,657	102,060
JPMMT 2020-2 A3	3.5000	07/25/2050	23,606,808	24,060,507
JPMMT 2020-2 A4	3.5000	07/25/2050	14,809,059	14,939,097
JPMMT 2020-3 A3A	3.0000	11/25/2049	28,292,120	28,828,114
JPMMT 2020-4 A3A	2.5000	11/01/2050	12,895,360	13,010,206
JPMMT 2020-4 A4A	2.5000	11/01/2050	8,860,507	8,902,819
JPMMT 2020-5 A3A	2.5000	12/01/2050	34,122,161	34,401,325
JPMMT 2020-5 A4	3.0000	12/01/2050	22,053,616	22,353,640
JPMMT 2020-7 A3A	2.5000	01/25/2051	36,012,145	36,260,664
JPMMT 2020-7 A4	3.0000	01/25/2051	31,777,312	32,296,296
JPMMT 2020-8 A3	3.0000	03/25/2051	39,531,660	40,527,660
JPMMT 2020-INV1 A11	0.9476	08/25/2050	16,568,249	16,679,072
JPMMT 2020-INV1 A3	3.5000	08/01/2050	18,592,835	19,134,991
JPMMT 2020-INV1 A4	3.5000	08/01/2050	18,079,404	18,401,767
JPMMT 2020-INV2 A3	3.0000	10/01/2050	20,622,371	21,013,062
JPMMT 2020-INV2 A4	3.0000	10/01/2050	14,580,266	15,019,380
JPMMT 2020-LTV2 A3A	2.5000	11/25/2050	50,190,396	50,995,872
JPMMT 2020-LTV2 A4	3.0000	11/25/2050	18,680,478	18,958,949
JPMMT 2021-1 A3	2.5000	06/25/2051	48,981,768	49,540,454
JPMMT 2021-1 A3A	2.0000	06/25/2051	48,981,768	48,408,123
JPMMT 2021-3 A3	2.5000	07/01/2051	72,246,634	73,157,375
JPMMT 2021-3 A4	2.5000	07/01/2051	73,917,694	76,023,683
JPMMT 2021-4 A3	2.5000	08/25/2051	75,000,000	75,969,728
JPMMT 2021-4 A4	2.5000	08/25/2051	25,000,000	25,712,890
JPMORGAN CHASE & COMPANY	3.4388	07/01/2021	53,813,000	53,570,842
JPMORGAN CHASE & COMPANY	4.6250	09/15/2022	10,000,000	9,859,167
JPMORGAN CHASE & COMPANY	0.5900	03/16/2024	1,119,000	1,122,035
JPMORGAN CHASE & COMPANY	4.6000	02/01/2025	40,000,000	40,464,000
JPMORGAN CHASE & COMPANY	0.5630	02/16/2025	950,000	942,866
JPMORGAN CHASE & COMPANY	4.0000	04/01/2025	20,000,000	19,805,000
JPMORGAN CHASE & COMPANY	2.9500	10/01/2026	36,000,000	38,488,134
JPMORGAN CHASE & COMPANY	1.0450	11/19/2026	51,000,000	49,790,420
JPMORGAN CHASE & COMPANY	4.1250	12/15/2026	45,000,000	50,645,904
JPMORGAN CHASE & COMPANY	2.7390	10/15/2030	2,000,000	2,025,824
JPMORGAN CHASE & COMPANY	2.9560	05/13/2031	904,000	919,415
JPMORGAN CHASE & COMPANY	5.1500	12/29/2049	25,000,000	25,860,000
JPMORGAN CHASE & COMPANY	5.0000	12/29/2049	53,000,000	54,788,750
JPMORGAN CHASE FINANCIAL (VOYA FINANCIAL INC)	0.2500	05/01/2023	7,970,000	8,826,775
KAISER FOUNDATION HOSPITALS	3.1500	05/01/2027	1,000,000	1,090,528
KAISER FOUNDATION HOSPITALS	4.8750	04/01/2042	1,025,000	1,299,504
KCOT 2020-1A A2	1.9200	12/15/2022	12,030,088	12,101,269
KCOT 2020-1A A3	1.9600	03/15/2024	11,000,000	11,249,216
KCOT 2020-2A A3	0.5900	10/15/2024	22,000,000	22,053,557
KELLOGG COMPANY	2.6500	12/01/2023	33,334,000	35,015,863
KELLOGG COMPANY	3.4000	11/15/2027	49,960,000	54,035,525

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KEURIG DR PEPPER INC	4.0570	05/25/2023	12,562,000	13,477,142
KEURIG DR PEPPER INC	3.1300	12/15/2023	25,500,000	27,055,810
KEURIG DR PEPPER INC	0.7500	03/15/2024	35,000,000	34,994,528
KEYCORP	2.5500	10/01/2029	1,000,000	1,011,722
KILROY REALTY LP	4.7500	12/15/2028	50,000,000	56,532,116
KILROY REALTY LP	2.5000	11/15/2032	13,835,000	12,981,384
KIMBERLY-CLARK DE MEXICO SAB DE CV	3.2500	03/12/2025	50,000,000	52,508,500
KINDER MORGAN ENERGY PARTNERS LP	5.0000	08/15/2042	20,000,000	22,391,204
KINDER MORGAN INC	5.3000	12/01/2034	25,320,000	29,876,703
KITE REALTY GROUP TRUST	0.7500	04/01/2027	2,609,000	2,542,210
KKR 11 AR	1.4213	01/15/2031	62,500,000	62,512,125
KKR 11 BR	1.7413	01/15/2031	40,000,000	39,798,680
KKR 11 CR	2.0413	01/15/2031	12,000,000	11,903,928
KKR 11 D1R	2.8913	01/15/2031	6,750,000	6,467,945
KKR 18 A	1.4956	07/18/2030	40,231,000	40,242,385
KKR 18 B	1.9256	07/18/2030	15,000,000	15,001,200
KKR 27A A	1.5913	10/15/2032	68,300,000	68,355,869
KKR 27A B1	2.1413	10/15/2032	25,250,000	25,287,118
KKR 27A C	2.9913	10/15/2032	16,000,000	16,012,064
KKR 27A D	4.1913	10/15/2032	6,000,000	6,018,138
KKR 9 AR	1.5113	07/15/2030	39,560,991	39,562,218
KKR 9 AR2	0.0000	07/15/2030	39,772,000	39,772,000
KKR GROUP FINANCE CO. VII LLC	3.6250	02/25/2050	622,000	615,676
KKR GROUP FINANCE COMPANY III LLC	5.1250	06/01/2044	73,000,000	88,751,883
KOMMUNINVEST I SVERIGE AKTIEBOLAG	0.3750	06/19/2024	1,470,000	1,464,022
KREDITANSTALT FUER WIEDERAUFBAU (KFW)	2.0000	11/30/2021	1,600,000	1,619,621
KREDITANSTALT FUER WIEDERAUFBAU (KFW)	0.7500	09/30/2030	485,000	440,215
KROGER CO	3.8750	10/15/2046	35,000,000	36,456,183
LANDWIRTSCHAFTLICHE RENTENBANK	0.8750	09/03/2030	1,000,000	917,671
LCM 19A BR	1.9913	07/15/2027	10,000,000	10,001,670
LCM 19A D	3.6913	07/15/2027	17,500,000	17,440,763
LCM 31A A	1.3754	01/20/2032	50,000,000	50,011,750
LCM 31A B	1.7754	01/20/2032	28,000,000	27,982,976
LCM 31A C	2.3254	01/20/2032	5,000,000	4,987,230
LCM 31A D	3.7754	01/20/2032	21,000,000	21,000,252
LENDINGTREE INC	0.5000	07/15/2025	8,862,000	8,036,726
LIBERTY BROADBAND CORP	2.7500	09/30/2050	4,404,000	4,449,848
LIBERTY BROADBAND CORP	1.2500	09/30/2050	6,356,000	6,216,168
LIBERTY MEDIA CORP	2.7500	12/01/2049	4,192,000	4,347,104
LIBERTY MEDIA CORP (AT&T)	2.2500	09/30/2046	11,628,000	5,355,857
LIBERTY MEDIA CORP (SIRIUS XM)	2.1250	03/31/2048	4,009,000	4,126,865
LIFE STORAGE LP	2.2000	10/15/2030	525,000	495,544
LIGAND PHARMACEUTICALS INC	0.7500	09/15/2021	7,824,000	8,098,190
LIVE NATION ENTERTAINMENT INC	2.0000	02/15/2025	5,909,000	6,544,218
LIVEPERSON INC	0.0000	12/15/2026	4,810,000	4,846,075
LNSTR 2017-5 A4	3.3900	03/10/2050	5,000,000	5,242,186
LNSTR 2017-5 A5	3.5490	03/10/2050	24,011,000	25,638,149
LOCKHEED MARTIN CORP	4.0700	12/15/2042	30,312,000	34,967,567
LOCKHEED MARTIN CORP	3.8000	03/01/2045	18,361,000	20,146,415
LOS ANGELES CALIFORNIA COMMUNITY COLLEGE DISTRICT REFUNDING	1.6060	08/01/2028	24,555,000	24,372,024
LOS ANGELES CALIFORNIA COMMUNITY COLLEGE DISTRICT REFUNDING	2.1060	08/01/2032	29,020,000	28,517,173
LOW INCOME INVESTMENT FUND	3.3860	07/01/2026	500,000	529,757
LOW INCOME INVESTMENT FUND	3.7110	07/01/2029	500,000	528,675
LOWE'S COMPANIES INC	3.0000	10/15/2050	1,250,000	1,160,481
LPSLT 2020-2GF A	2.7500	07/20/2047	27,028,023	27,373,968
LPSLT 2020-3GS A	2.4700	12/20/2047	47,029,227	47,157,071
LPSLT 2021-1GS A	2.2900	01/20/2048	29,231,782	29,221,428
LPSLT 2021-2GS A	2.2200	03/20/2048	16,148,000	16,119,428
LTRAN 2015-1A A1	2.9800	01/15/2045	7,141,027	7,293,711
LUBRIZOL CORP	7.2500	06/15/2025	20,000,000	24,334,009
MAD 2015-11MD B	3.6733	09/10/2035	20,558,000	21,906,917
MAD 2017-330M B	3.4781	08/15/2034	200,000	206,398
MAGNA INTERNATIONAL INC	3.6250	06/15/2024	39,000,000	42,163,240
MAGNA INTERNATIONAL INC	2.4500	06/15/2030	1,025,000	1,025,988
MAGNE 2015-12A ARR	1.3413	10/15/2031	104,810,000	104,815,869
MAGNE 2015-12A BRRA	1.8413	10/15/2031	18,000,000	18,002,196
MAGNE 2015-12A CRR	2.2413	10/15/2031	18,660,000	18,663,191
MAGNE 2019-21A AR	1.2083	04/20/2034	66,000,000	66,006,666
MARATHON PETROLEUM CORP	4.5000	05/01/2023	18,291,000	19,617,000
MARATHON PETROLEUM CORP	3.8000	04/01/2028	38,817,000	41,927,042
MARRIOTT INTERNATIONAL INC	3.7500	03/15/2025	30,000,000	31,876,358
MARS INC	1.6250	07/16/2032	40,000,000	36,802,225
MARS INC	2.3750	07/16/2040	30,000,000	27,440,297
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	5.0770	02/15/2069	33,025,000	38,402,642
MASSACHUSETTS STATE GENERAL OBLIGATION BOND CONSOLIDATED LOAN - SERIES F	3.2770	06/01/2046	670,000	716,898
MASSACHUSETTS STATE REFUNDING - SERIES C	2.5140	07/01/2041	10,000,000	9,904,138
MASSACHUSETTS STATE SCHOOL BUILDING AUTHORITY SALES TAX REFUNDING - SENIOR SERIES C	2.9500	05/15/2043	25,000,000	25,008,633
MASSMUTUAL GLOBAL FUNDING II	2.7500	06/22/2024	45,000,000	47,849,243
MASTERCARD INC	1.9000	03/15/2031	2,105,000	2,067,409
MCLO 2014-6A A2R2	1.8438	05/13/2028	40,650,000	39,780,862
MCLO 2014-7A C	4.0185	10/28/2025	3,000,000	2,745,720
MCLO 2014-A BR2	2.0938	05/13/2028	28,300,000	25,956,675
MCLO 2015-8A A2R	2.1234	10/18/2031	56,250,000	54,370,181
MCLO 2015-8A BR	2.7234	10/18/2031	14,750,000	13,721,955
MCLO 2017-10A A2	2.0438	11/15/2029	33,800,000	33,535,143
MCLO 2017-9A A2	1.9913	04/15/2029	25,000,000	24,614,875
MCSLT 2019-2GS A	3.6900	07/20/2043	18,849,911	19,875,989
MDC-GMTN BV	3.2500	04/28/2022	30,000,000	30,840,000
MELLON CAPITAL IV	4.0000	12/31/2049	30,087,000	29,980,492
MERITOR INC	3.2500	10/15/2037	2,130,000	2,496,094
METLIFE INC	3.0000	03/01/2025	4,420,000	4,735,624
METLIFE INC	3.8500	09/15/2025	42,000,000	43,365,000
METLIFE INC	3.7589	12/31/2049	12,974,000	12,941,565

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METROPOLITAN LIFE GLOBAL FUNDING I	0.9000	06/08/2023	20,000,000	20,175,358
METROPOLITAN LIFE GLOBAL FUNDING I	3.0000	09/19/2027	75,000,000	80,836,125
METROPOLITAN LIFE GLOBAL FUNDING I	2.9500	04/09/2030	10,000,000	10,412,629
METROPOLITAN LIFE GLOBAL FUNDING I	1.5500	01/07/2031	40,000,000	36,933,340
METROPOLITAN TRANSPORTATION AUTHORITY NY REVENUE TRANSPORTATION CLIMATED BOND	5.1750	11/15/2049	670,000	829,924
MFT 2019-4A A	2.3900	12/17/2029	209,869	211,455
MFT 2020-2A A	1.0200	09/16/2030	399,554	400,072
MICROCHIP TECHNOLOGY INC	0.1250	11/15/2024	5,244,000	6,171,533
MICROSOFT CORP	4.1000	02/06/2037	18,375,000	21,660,397
MICROSOFT CORP	3.7500	02/12/2045	26,857,000	30,340,597
MICROSOFT CORP	2.5250	06/01/2050	2,000,000	1,821,360
MICROSOFT CORP	2.9210	03/17/2052	113,733,000	110,900,671
MICROSOFT CORP	4.0000	02/12/2055	17,250,000	20,241,796
MICROSOFT CORP	2.6750	06/01/2060	38,739,000	35,415,828
MICROSOFT CORP	3.0410	03/17/2062	61,511,000	60,080,968
MIDAMERICAN ENERGY COMPANY	3.1500	05/15/2050	22,500,000	22,039,511
MMAF 2016-AA A4	1.7600	01/17/2023	2,196,618	2,205,606
MORGAN STANLEY	2.7500	05/19/2022	48,182,000	49,461,677
MORGAN STANLEY	4.1000	05/22/2023	41,307,000	44,168,291
MORGAN STANLEY	1.6178	10/24/2023	27,684,000	28,190,261
MORGAN STANLEY	3.7000	10/23/2024	26,687,000	29,213,215
MORGAN STANLEY	3.1250	07/27/2026	32,000,000	34,464,320
MORGAN STANLEY	0.9850	12/10/2026	1,000,000	975,664
MORGAN STANLEY	3.5910	07/22/2028	50,000,000	54,479,429
MPLX LP	4.8000	02/15/2029	21,695,000	24,843,902
MPLX LP	4.5000	04/15/2038	20,000,000	21,761,539
MPLX LP	4.7000	04/15/2048	20,000,000	21,519,938
MRLN 2016-1 A	4.5000	12/15/2032	13,274,711	12,730,512
MSAC 2004-HE6 M1	0.9336	08/25/2034	9,988	9,895
MSAIC 2017-2A A	3.8200	06/22/2043	1,198,554	1,288,271
MSAIC 2019-2A A	2.8800	09/20/2040	1,427,374	1,489,569
MSAIC 2020-1A A	2.1000	04/20/2046	6,015,526	6,071,203
MSAIC 2020-1A B	3.1000	04/20/2046	1,086,943	1,132,452
MSAIC 2020-2A A	1.4400	08/20/2046	9,245,425	9,003,100
MSAIC 2020-2A B	2.2100	08/20/2046	263,495	262,382
MSAIC 2021-1A A	1.5100	12/20/2046	590,000	577,433
MSAIC 2021-1A B	2.0500	12/20/2046	1,000,000	984,939
MSBAM 2012-C5 A4	3.1760	08/15/2045	10,000,000	10,241,764
MSBAM 2013-C10 A4	4.0851	07/15/2046	15,000,000	15,836,054
MSBAM 2013-C13 A3	3.7660	11/15/2046	13,338,431	14,180,859
MSBAM 2013-C7 A4	2.9180	02/15/2046	20,000,000	20,679,460
MSBAM 2016-C29 A4	3.3250	05/15/2049	4,500,000	4,853,940
MSBAM 2016-C31 A5	3.1020	11/15/2049	25,000,000	26,691,565
MSBAM 2016-C32 A2	3.2970	12/15/2049	6,800,000	6,904,142
MSBAM 2016-C32 A4	3.7200	12/15/2049	24,730,000	27,255,692
MSC 2006-IQ12 AJ	5.3990	12/15/2043	1,024,903	680,474
MSC 2014-CPT AM	3.4015	07/13/2029	4,000,000	3,999,543
MSC 2014-MP A	3.4690	08/11/2029	45,000,000	45,124,142
MSC 2014-MP B	3.6930	08/11/2029	6,000,000	6,016,301
MSC 2016-UB11 ASB	2.6060	08/15/2049	16,400,000	17,136,467
MSC 2016-UB12 A4	3.5960	12/15/2049	40,000,000	43,487,852
MSC 2017-CLS A	0.8060	11/15/2034	723,000	723,228
MSC 2017-CLS B	0.9560	11/15/2034	1,230,000	1,230,388
MSC 2019-BPR A	1.5060	05/15/2036	3,000,000	2,914,082
MSC 2019-BPR B	2.2060	05/15/2036	1,427,000	1,317,241
MSC 2020-CNP C	2.5085	04/01/2042	1,000,000	933,783
MSSG 2017-237F B	3.6900	08/13/2027	25,000,000	26,912,603
MUTUAL OF OMAHA INSURANCE COMPANY	4.2970	07/15/2054	30,800,000	32,092,975
MVW 2015-10A AR	1.0445	10/13/2027	12,338,455	12,338,838
MVW 2015-10A BR	1.5745	10/13/2027	10,000,000	9,992,190
MVW 2015-10A DR	2.8245	10/13/2027	17,500,000	16,555,595
MWST 2020-1 A	1.0086	10/25/2053	38,000,000	38,007,361
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	1.5970	09/01/2025	1,365,000	1,394,370
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.0940	09/01/2032	330,000	328,766
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.1840	09/01/2032	265,000	265,364
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.2640	09/01/2032	235,000	235,999
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.3440	09/01/2032	260,000	261,941
NATIONAL AUSTRALIA BANK LTD	3.0000	01/20/2023	30,000,000	31,370,742
NATIONAL BANK OF CANADA	0.5500	11/15/2024	1,150,000	1,147,020
NATIONAL FUEL GAS COMPANY	5.5000	01/15/2026	1,000,000	1,142,378
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1.0000	06/15/2026	8,585,000	8,361,133
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	3.0500	04/25/2027	10,000,000	10,679,817
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1.3500	03/15/2031	45,000,000	40,501,718
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	1.6500	06/15/2031	55,000,000	50,913,336
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	4.0230	11/01/2032	10,000,000	11,277,277
NATURE CONSERVANCY/THE	1.1540	07/01/2027	500,000	478,134
NBC UNIVERSAL MEDIA LLC/COMCAST CORP	4.4500	01/15/2043	1,000,000	1,178,133
NBCLO 2017-1A A1R	1.1543	07/25/2030	60,000,000	60,000,780
NBCLO 2017-1A A2R	1.5843	07/25/2030	10,000,000	9,999,980
NEDERLANDSE WATERSCHAPS BANK NV	2.3750	03/24/2026	1,400,000	1,489,118
NESTLE HOLDINGS INC	1.0000	09/15/2027	40,000,000	38,302,839
NETAPP INC	1.8750	06/22/2025	15,000,000	15,305,513
NETAPP INC	2.3750	06/22/2027	40,000,000	40,838,095
NEUB 2014-18A AR2	1.9236	10/21/2030	32,500,000	32,503,088
NEUB 2014-18A BR2	2.3736	10/21/2030	12,500,000	12,502,700
NEUB 2014-18A CR2	3.2236	10/21/2030	12,275,000	12,275,430
NEUB 2017-24A AR	1.2434	04/19/2030	50,000,000	49,920,450
NEUB 2017-24A DR	2.9734	04/01/2030	29,750,000	29,751,607
NEVADA POWER COMPANY	2.4000	05/01/2030	6,000,000	5,975,113
NEW RELIC INC	0.5000	05/01/2023	7,029,000	6,853,275
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	4.5890	10/01/2022	5,990,000	6,190,584
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	5.2060	10/01/2031	10,000,000	12,042,925
NEW YORK CITY HOUSING DEVELOPMENT CORP REVENUE - SERIES B	3.1190	08/01/2038	1,000,000	1,003,407

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NEW YORK LIFE GLOBAL FUNDING	1.2000	08/07/2030	40,000,000	36,206,814
NEW YORK STATE ENERGY RESEARCH & DEVELOPMENT AUTHORITY - SERIES A GREEN BOND	2.2730	10/01/2025	1,505,000	1,498,180
NEW YORK STATE TRANSPORTATION DEVELOPMENT CORP SPECIAL FACILITY REVENUE BOND TERMINAL 4 JFK INTERNATIONAL AIRPORT - SERIES 2020	1.3600	12/01/2021	300,000	300,777
NEWMONT CORP	2.2500	10/01/2030	1,050,000	1,022,071
NEXTERA ENERGY CAPITAL HOLDINGS INC	0.4524	02/22/2023	40,000,000	40,006,172
NEXTERA ENERGY CAPITAL HOLDINGS INC	0.6500	03/01/2023	20,000,000	20,068,311
NEXTERA ENERGY CAPITAL HOLDINGS INC	0.5500	03/01/2023	750,000	751,877
NEXTERA ENERGY CAPITAL HOLDINGS INC	2.2500	06/01/2030	28,883,000	28,238,572
NEXTERA ENERGY PARTNERS LP	0.0000	11/15/2025	6,895,000	7,390,578
NIAGARA MOHAWK POWER CORP	1.9600	06/27/2030	1,481,000	1,414,385
NMEF 2021-A A2	0.8100	12/15/2027	22,137,000	22,122,567
NONGHYUP BANK	1.2500	07/20/2025	1,000,000	993,990
NORDSTROM INC	4.3750	04/01/2030	815,000	831,849
NORDSTROM INC	5.0000	01/15/2044	500,000	491,784
NORTHERN STATES POWER COMPANY OF MINNESOTA	2.9000	03/01/2050	15,000,000	14,280,717
NORTHWELL HEALTHCARE INC	3.9790	11/01/2046	40,000,000	42,493,697
NORTHWELL HEALTHCARE INC	3.8090	11/01/2049	35,000,000	36,452,371
NRG ENERGY INC	2.7500	06/01/2048	3,241,000	3,775,223
NRZT 2018-RPL1 A1	3.5000	12/25/2057	14,982,399	15,666,564
NTT FINANCE CORP	0.5830	03/01/2024	15,000,000	14,942,945
NTT FINANCE CORP	1.1620	04/03/2026	40,000,000	39,453,380
NUTANIX INC	0.0000	01/15/2023	3,937,000	3,850,878
NUTRITION & BIOSCIENCES INC	1.8320	10/15/2027	1,000,000	977,196
NUVASIVE INC	1.0000	06/01/2023	3,762,000	3,985,369
NUVASIVE INC	0.3750	03/15/2025	7,431,000	7,570,331
NYS FHLMC	6.5000	02/01/2024	171,568	192,646
NYS FHLMC	6.0000	02/01/2024	61,693	69,230
NYS FHLMC	6.5000	04/01/2024	94,826	106,483
NYS FHLMC	6.5000	03/01/2028	165,750	186,113
NYS FHLMC	6.0000	12/01/2028	205,700	231,571
NYS FHLMC	6.0000	01/01/2029	91,721	103,072
NYS FHLMC	7.0000	09/01/2029	40,263	41,126
NYS FHLMC	6.5000	03/01/2031	228,096	256,127
NYS FHLMC	6.0000	01/01/2032	94,937	106,731
NYS FHLMC	6.5000	01/01/2032	225,054	252,711
NYS FHLMC	6.0000	02/01/2032	102,237	115,068
NYS FHLMC	6.0000	03/01/2032	171,083	192,536
NYS FHLMC	6.0000	09/01/2032	538,977	632,715
NYS FHLMC	6.0000	09/01/2032	243,819	274,933
NYS FHLMC	5.5000	12/01/2032	383,944	434,312
NYS FHLMC	5.5000	01/01/2033	356,657	403,579
NYS FHLMC	5.5000	02/01/2033	173,238	193,751
NYS FHLMC	5.0000	09/01/2033	1,088,492	1,235,974
NYS FHLMC	5.5000	11/01/2033	976,050	1,129,906
NYS FHLMC	5.5000	11/01/2033	2,149,409	2,512,537
NYS FHLMC	5.5000	12/01/2033	618,733	718,904
NYS FHLMC	5.5000	01/01/2034	167,249	187,074
NYS FHLMC	5.5000	09/01/2034	350,449	394,657
NYS FHLMC	5.5000	10/01/2034	700,920	812,731
NYS FHLMC	5.0000	11/01/2034	617,597	712,875
NYS FHLMC	6.0000	11/01/2036	1,112,142	1,317,821
NYS FHLMC	5.5000	01/01/2037	410,534	472,220
NYS FHLMC	6.0000	01/01/2037	824,172	985,375
NYS FHLMC	5.5000	02/01/2037	519,791	601,559
NYS FHLMC	6.0000	02/01/2037	961,016	1,144,118
NYS FHLMC	5.5000	03/01/2037	630,550	737,895
NYS FHLMC	5.5000	05/01/2037	121,312	135,542
NYS FHLMC	6.0000	06/01/2037	155,827	175,295
NYS FHLMC	5.5000	06/01/2037	299,711	336,983
NYS FHLMC	6.0000	07/01/2037	230,213	259,441
NYS FHLMC	6.0000	08/01/2037	274,122	309,978
NYS FNMA	6.5000	01/01/2028	64,237	72,101
NYS FNMA	6.0000	11/01/2028	316,837	358,162
NYS FNMA	6.0000	12/01/2028	51,124	57,439
NYS FNMA	5.5000	01/01/2029	164,339	183,619
NYS FNMA	6.0000	01/01/2029	176,493	198,492
NYS FNMA	6.0000	03/01/2029	32,290	36,237
NYS FNMA	6.0000	06/01/2029	238,680	268,969
NYS FNMA	6.5000	08/01/2029	327,669	367,785
NYS FNMA	6.0000	08/01/2029	182,375	205,125
NYS FNMA	7.0000	08/01/2029	264,010	295,250
NYS FNMA	7.0000	09/01/2029	64,524	67,202
NYS FNMA	6.5000	03/01/2031	406,511	459,655
NYS FNMA	6.5000	06/01/2031	118,386	132,966
NYS FNMA	6.5000	07/01/2031	277,310	313,413
NYS FNMA	6.5000	08/01/2031	338,562	382,800
NYS FNMA	6.0000	08/01/2031	146,995	165,714
NYS FNMA	6.5000	11/01/2031	142,407	161,775
NYS FNMA	6.0000	12/01/2031	66,506	74,652
NYS FNMA	6.0000	01/01/2032	46,949	52,710
NYS FNMA	6.0000	01/01/2032	759,763	895,571
NYS FNMA	6.0000	02/01/2032	263,688	299,541
NYS FNMA	6.5000	03/01/2032	253,255	288,041
NYS FNMA	6.5000	03/01/2032	297,210	339,014
NYS FNMA	6.0000	03/01/2032	362,746	415,423
NYS FNMA	6.0000	06/01/2032	332,922	382,654
NYS FNMA	6.0000	07/01/2032	360,434	412,775
NYS FNMA	6.0000	09/01/2032	655,256	778,245
NYS FNMA	5.5000	11/01/2032	936,488	1,089,604
NYS FNMA	5.5000	01/01/2033	213,866	239,667
NYS FNMA	5.5000	02/01/2033	639,762	738,731
NYS FNMA	5.0000	09/01/2033	2,004,535	2,303,899
NYS FNMA	5.0000	09/01/2033	2,291,104	2,648,306

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NYS FNMA	5.5000	11/01/2033	2,338,529	2,708,599
NYS FNMA	5.5000	11/01/2033	1,693,152	1,971,381
NYS FNMA	5.0000	12/01/2033	1,126,374	1,293,603
NYS FNMA	5.0000	12/01/2033	335,385	376,270
NYS FNMA	5.5000	01/01/2034	81,427	90,937
NYS FNMA	5.5000	01/01/2034	112,234	125,429
NYS FNMA	5.0000	02/01/2034	775,236	900,131
NYS FNMA	5.0000	04/01/2034	273,158	305,118
NYS FNMA	5.0000	05/01/2034	236,108	262,238
NYS FNMA	5.5000	05/01/2034	484,215	553,976
NYS FNMA	5.0000	06/01/2034	1,043,860	1,214,360
NYS FNMA	5.5000	07/01/2034	3,302,435	3,862,946
NYS FNMA	5.5000	07/01/2034	2,417,574	2,829,911
NYS FNMA	6.0000	08/01/2034	596,194	699,698
NYS FNMA	5.5000	09/01/2034	1,337,977	1,566,185
NYS FNMA	5.5000	09/01/2034	348,317	394,044
NYS FNMA	5.5000	10/01/2034	676,942	784,906
NYS FNMA	5.0000	11/01/2034	559,391	641,332
NYS FNMA	5.5000	11/01/2034	685,178	798,387
NYS FNMA	5.5000	06/01/2035	79,210	88,428
NYS FNMA	5.0000	06/01/2035	995,315	1,154,087
NYS FNMA	5.0000	07/01/2035	1,647,516	1,916,587
NYS FNMA	5.5000	08/01/2035	1,597,548	1,870,074
NYS FNMA	5.0000	08/01/2035	1,056,800	1,229,437
NYS FNMA	5.0000	09/01/2035	2,360,899	2,746,538
NYS FNMA	5.0000	09/01/2035	2,358,160	2,743,280
NYS FNMA	5.5000	09/01/2035	93,699	104,602
NYS FNMA	5.5000	10/01/2035	1,545,217	1,808,592
NYS FNMA	5.0000	11/01/2035	2,335,350	2,716,672
NYS FNMA	5.0000	11/01/2035	1,606,625	1,869,129
NYS FNMA	5.5000	11/01/2035	2,090,997	2,447,739
NYS FNMA	5.0000	12/01/2035	211,387	234,650
NYS FNMA	5.5000	12/01/2035	2,523,816	2,954,587
NYS FNMA	5.0000	01/01/2036	371,695	418,453
NYS FNMA	5.5000	02/01/2036	1,415,997	1,657,733
NYS FNMA	6.0000	02/01/2036	747,648	876,087
NYS FNMA	6.0000	02/01/2036	917,910	1,096,928
NYS FNMA	5.5000	02/01/2036	1,913,353	2,239,678
NYS FNMA	5.0000	02/01/2036	529,444	607,010
NYS FNMA	5.5000	03/01/2036	1,432,010	1,675,924
NYS FNMA	6.0000	07/01/2036	1,573,488	1,879,042
NYS FNMA	6.5000	07/01/2036	395,834	454,629
NYS FNMA	6.0000	07/01/2036	92,107	103,544
NYS FNMA	6.0000	08/01/2036	2,009,383	2,400,878
NYS FNMA	6.5000	09/01/2036	308,568	349,975
NYS FNMA	6.0000	09/01/2036	279,815	319,716
NYS FNMA	6.0000	09/01/2036	1,021,566	1,220,521
NYS FNMA	5.5000	09/01/2036	290,091	325,888
NYS FNMA	6.0000	10/01/2036	1,133,438	1,354,608
NYS FNMA	6.0000	11/01/2036	161,306	181,414
NYS FNMA	6.0000	11/01/2036	389,172	442,123
NYS FNMA	6.0000	12/01/2036	222,657	250,791
NYS FNMA	5.5000	12/01/2036	862,530	1,013,517
NYS FNMA	6.0000	01/01/2037	193,439	217,692
NYS FNMA	5.5000	02/01/2037	1,213,813	1,425,244
NYS FNMA	5.5000	02/01/2037	1,604,127	1,882,601
NYS FNMA	6.0000	02/01/2037	399,852	454,506
NYS FNMA	6.0000	02/01/2037	721,489	859,623
NYS FNMA	5.5000	03/01/2037	2,668,506	3,126,098
NYS FNMA	6.0000	03/01/2037	238,659	269,111
NYS FNMA	5.5000	03/01/2037	337,839	380,507
NYS FNMA	5.5000	04/01/2037	2,221,674	2,607,011
NYS FNMA	5.5000	04/01/2037	764,656	896,510
NYS FNMA	5.5000	05/01/2037	1,407,002	1,653,720
NYS FNMA	5.5000	05/01/2037	152,050	169,855
NYS FNMA	5.5000	06/01/2037	3,005,963	3,517,262
NYS FNMA	5.5000	06/01/2037	584,584	676,697
NYS FNMA	6.0000	07/01/2037	285,594	322,599
NYS FNMA	5.5000	07/01/2037	515,960	586,495
NYS FNMA	6.0000	07/01/2037	127,358	143,160
NYS FNMA	6.0000	08/01/2037	1,298,496	1,542,267
NYS FNMA	5.5000	08/01/2037	256,148	287,809
NYS FNMA	6.0000	08/01/2037	234,684	264,336
NYS FNMA	6.0000	09/01/2037	574,290	674,082
NYS FNMA	5.5000	09/01/2037	91,622	102,337
NYS FNMA	6.0000	09/01/2037	212,049	238,917
NYS FNMA	6.0000	10/01/2037	927,593	1,108,615
NYS FNMA	6.0000	11/01/2037	596,808	695,841
NYS FNMA	5.5000	12/01/2037	1,085,239	1,275,844
NYS FNMA	5.5000	12/01/2037	1,457,673	1,713,276
NYS FNMA	5.5000	01/01/2038	399,156	449,715
NYS FNMA	5.5000	05/01/2038	934,187	1,098,038
NYS FNMA	5.0000	06/01/2038	64,108	70,966
NYS FNMA	5.5000	06/01/2038	2,001,206	2,338,591
NYS FNMA	5.5000	07/01/2038	3,996,484	4,678,177
NYS FNMA	6.0000	07/01/2038	460,092	525,093
NYS FNMA	5.5000	07/01/2038	860,217	1,011,221
NYS FNMA	5.5000	08/01/2038	507,717	583,655
NYS FNMA	6.0000	08/01/2038	242,424	272,825
NYS FNMA	6.0000	09/01/2038	1,043,994	1,228,757
NYS FNMA	5.5000	09/01/2038	2,686,674	3,152,914
NYS FNMA	5.5000	09/01/2038	702,738	816,477
NYS FNMA	5.5000	10/01/2038	3,449,796	4,041,837

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NYS FNMA	5.5000	10/01/2038	477,267	539,343
NYS FNMA	5.5000	11/01/2038	1,871,637	2,183,420
NYS FNMA	5.5000	11/01/2038	811,874	935,301
NYS FNMA	6.0000	11/01/2038	859,508	1,027,110
NYS FNMA	5.5000	12/01/2038	3,097,206	3,635,056
NYS FNMA	5.0000	12/01/2038	158,767	175,591
NYS FNMA	5.5000	12/01/2038	1,142,664	1,331,847
NYS FNMA	4.0000	02/01/2039	708,544	778,558
NYS FNMA	4.5000	02/01/2039	1,218,831	1,374,189
NYS FNMA	4.0000	02/01/2039	1,890,230	2,082,628
NYS FNMA	4.5000	02/01/2039	275,242	300,134
NYS FNMA	4.5000	03/01/2039	3,035,621	3,421,799
NYS FNMA	4.0000	03/01/2039	1,741,717	1,910,421
NYS FNMA	4.0000	03/01/2039	7,227,717	8,000,524
NYS FNMA	4.5000	03/01/2039	1,303,802	1,449,179
NYS FNMA	4.5000	07/01/2039	8,484,509	9,565,066
NYS FNMA	4.0000	07/01/2039	8,581,143	9,500,061
NYS FNMA	4.0000	08/01/2039	1,225,165	1,356,323
NYS FNMA	4.5000	08/01/2039	8,378,415	9,446,171
NYS FNMA	4.0000	09/01/2039	4,097,055	4,514,021
NYS FNMA	4.0000	09/01/2039	5,954,256	6,591,231
NYS FNMA	4.5000	09/01/2039	5,180,077	5,769,686
NYS FNMA	4.5000	11/01/2039	2,961,697	3,338,550
NYS FNMA	4.0000	11/01/2039	5,995,536	6,637,603
NYS FNMA	4.0000	11/01/2039	971,154	1,075,046
NYS FNMA	4.5000	11/01/2039	3,126,171	3,524,365
NYS FNMA	4.0000	12/01/2039	5,757,945	6,374,681
NYS FNMA	4.5000	01/01/2040	2,303,370	2,583,037
NYS FNMA	4.0000	01/01/2040	2,647,487	2,903,665
NYS FNMA	4.5000	01/01/2040	8,845,982	9,971,434
NYS FNMA	4.0000	02/01/2040	3,419,837	3,785,863
NYS FNMA	4.5000	02/01/2040	3,536,174	3,984,421
NYS FNMA	4.5000	03/01/2040	6,405,439	7,221,567
NYS FNMA	4.5000	05/01/2040	5,463,524	6,127,141
NYS FNMA	3.5000	12/01/2040	7,217,619	7,835,943
NYS FNMA	3.5000	12/01/2040	7,037,515	7,642,535
NYS FNMA	4.0000	12/01/2040	1,000,104	1,106,445
NYT 2019-NYT A	1.3060	11/15/2035	33,500,000	33,549,212
NYU LANGONE HOSPITALS	3.3800	07/01/2055	30,000,000	28,977,011
OBP 2019-OBP A	2.5164	09/15/2054	670,000	675,836
OBX 2018-1 A2	0.7586	06/25/2057	28,326	28,382
OBX 2019-EXP2 1A3	4.0000	07/27/2049	19,386,435	20,151,670
OBX 2019-INV2 A5	4.0000	05/27/2049	33,226,999	33,937,529
OBX 2020-EXP3 1A8	3.0000	01/25/2060	30,942,843	31,874,814
OCP 2014-6A A1R	1.4856	10/17/2030	50,000,000	50,003,850
OCP 2014-6A A2R	1.9456	10/17/2030	43,300,000	43,313,336
OCP 2015-9A BR	1.9913	07/15/2027	20,500,000	20,503,260
OCP 2015-9A CR	2.9413	07/15/2027	9,000,000	8,972,496
OCP 2016-12A BR	2.4234	10/18/2028	10,500,000	10,501,428
OCP 2018-15A A1	1.3240	07/20/2031	29,500,000	29,500,413
OCP 2018-15A A3	1.9240	07/20/2031	18,000,000	18,002,322
OCP 2018-15A B	2.2240	07/20/2031	8,000,000	8,000,264
OCP 2018-15A C	3.1740	07/20/2031	18,000,000	18,000,090
OHIO ST TURNPIKE COMMISSION - INFRASTRUCTURE PROJECTS - SERIES A	3.2160	02/15/2048	32,500,000	32,559,378
OKLAHOMA GAS & ELECTRIC COMPANY	6.5000	04/15/2028	17,750,000	22,313,031
OKLAHOMA GAS & ELECTRIC COMPANY	3.2500	04/01/2030	725,000	767,209
OMFIT 2017-1A A1	2.3700	09/14/2032	192,714	193,022
OMFIT 2018-1A A	3.3000	03/14/2029	2,516,803	2,525,525
OMW 2020-1MW C	2.4128	09/01/2040	1,000,000	992,520
ONE GAS INC	0.8500	03/11/2023	75,000,000	75,063,000
ONE GAS INC	1.1000	03/11/2024	75,000,000	74,972,871
ONEOK INC	3.4000	09/01/2029	51,000,000	52,266,469
ONEOK INC	3.1000	03/15/2030	50,000,000	50,295,213
ONEOK INC	6.3500	01/15/2031	1,000,000	1,251,926
ORACLE CORP	1.6500	03/25/2026	30,000,000	30,219,481
ORACLE CORP	2.8750	03/25/2031	30,000,000	30,555,728
ORACLE CORP	3.9000	05/15/2035	31,258,000	33,663,835
ORACLE CORP	3.8500	07/15/2036	35,000,000	37,054,839
ORACLE CORP	4.0000	07/15/2046	53,500,000	54,952,812
OSI SYSTEMS INC	1.2500	09/01/2022	3,360,000	3,622,500
OT 2017-OT A	3.5660	05/10/2039	25,000,000	26,518,780
OT 2017-OT B	3.6970	05/10/2039	33,990,000	35,333,292
OTIS WORLDWIDE CORP	2.0560	04/05/2025	24,000,000	24,702,543
OTIS WORLDWIDE CORP	2.5650	02/15/2030	21,000,000	21,136,605
OWENS CORNING	4.2000	12/01/2024	54,521,000	60,168,576
OWENS CORNING	3.9500	08/15/2029	1,250,000	1,374,697
PAYPAL HOLDINGS INC	2.6500	10/01/2026	30,000,000	31,728,785
PAYPAL HOLDINGS INC	2.8500	10/01/2029	30,000,000	31,234,571
PCT 2016-PLSD B	3.3565	04/13/2033	25,000,000	18,405,000
PEBBLEBROOK HOTEL TRUST	1.7500	12/15/2026	5,248,000	6,140,160
PECO ENERGY COMPANY	3.0000	09/15/2049	8,500,000	8,123,201
PELTON INTERACTIVE INC	0.0000	02/15/2026	5,632,000	5,325,760
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	2.7000	03/14/2023	34,410,000	35,686,287
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	4.1250	08/01/2023	35,000,000	37,541,518
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	4.4500	01/29/2026	20,000,000	22,393,184
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	3.4000	11/15/2026	35,000,000	37,816,969
PEPSICO INC	2.8750	10/15/2049	1,000,000	964,582
PINE STREET TRUST I	4.5720	02/15/2029	35,000,000	39,305,082
PINE STREET TRUST II	5.5680	02/15/2049	30,000,000	36,801,504
PIPK 2020-5A A	1.5240	04/20/2033	40,000,000	40,055,000
PIPK 2020-5A B	1.9240	04/20/2033	16,000,000	16,045,648
PIPK 2020-5A C	2.4740	04/20/2033	8,000,000	8,018,496
PIPK 2020-5A D	3.4740	04/20/2033	8,000,000	8,009,104

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PLNT 2018-1A A21	4.2620	09/05/2048	165,750	165,873
PLURALSIGHT INC	0.3750	03/01/2024	4,071,000	3,989,580
PNC BANK NA	2.7000	11/01/2022	24,242,000	25,070,301
PNC BANK NA	3.1000	10/25/2027	28,045,000	30,346,458
PNC FINANCIAL SERVICES GROUP INC	2.2000	11/01/2024	6,395,000	6,723,220
PNC FINANCIAL SERVICES GROUP INC	5.0000	05/15/2028	20,000,000	21,825,000
PRA GROUP INC	3.5000	06/01/2023	3,563,000	3,814,637
PRICOA GLOBAL FUNDING 1	0.8000	09/01/2025	16,735,000	16,421,542
PRKAV 2017-245P B	3.7793	06/05/2037	24,000,000	25,722,605
PROCTER & GAMBLE COMPANY/THE	2.8000	03/25/2027	450,000	484,459
PROCTER & GAMBLE COMPANY/THE	1.2000	10/29/2030	1,150,000	1,063,420
PROOFPOINT INC	0.2500	08/15/2024	4,507,000	4,808,406
PROTECTIVE LIFE GLOBAL FUNDING	1.7370	09/21/2030	1,200,000	1,121,566
PROVINCE OF ALBERTA	2.0500	08/17/2026	27,200,000	28,256,016
PROVINCE OF ALBERTA	1.3000	07/22/2030	75,000,000	69,689,250
PROVINCE OF ONTARIO	3.4000	10/17/2023	50,000,000	53,752,683
PROVINCE OF ONTARIO	3.0500	01/29/2024	25,000,000	26,787,429
PRUDENTIAL FINANCIAL INC	1.5000	03/10/2026	1,250,000	1,260,564
PRUDENTIAL FINANCIAL INC	5.7000	09/15/2048	54,500,000	62,241,548
PRUDENTIAL FINANCIAL INC	3.7000	10/01/2050	16,500,000	16,684,800
PSMC 2019-1 A1	4.0000	07/25/2049	2,753,233	2,769,118
PSMC 2019-2 A1	3.5000	10/25/2049	6,831,161	6,906,667
PSMC 2019-2 A3	3.5000	10/25/2049	1,154,390	1,154,128
PUBLIC SERVICE COMPANY OF COLORADO	3.2000	03/01/2050	16,000,000	15,981,720
PURE STORAGE INC	0.1250	04/15/2023	4,712,000	5,210,572
PWNE 2020-1 A	1.3700	11/17/2025	26,121,828	26,199,397
Q2 HOLDINGS INC	0.1250	11/15/2025	2,901,000	2,885,583
QUEST DIAGNOSTICS INC	3.5000	03/30/2025	15,000,000	16,254,461
QUEST DIAGNOSTICS INC	4.2000	06/30/2029	50,000,000	57,072,317
RAPID7 INC	0.2500	03/15/2027	3,864,000	3,760,155
RCKT 2019-1 A1	3.5000	09/25/2049	21,538,019	21,875,628
RCKT 2020-1 A1	3.0000	02/25/2050	30,965,749	31,562,048
RCKT 2020-1 A3	3.0000	02/25/2050	12,310,483	12,471,979
REDWOOD TRUST INC	4.7500	08/15/2023	4,471,000	4,459,823
REGENERON PHARMACEUTICALS INC	1.7500	09/15/2030	35,000,000	32,343,990
REINSURANCE GROUP OF AMERICA INC	3.1500	06/15/2030	1,000,000	1,033,631
RENAISSANCERE FINANCE INC	3.7000	04/01/2025	50,000,000	54,019,061
RENEW 2021-1 A	2.0600	11/20/2056	16,000,000	15,997,595
REPAY HOLDINGS CORP	0.0000	02/01/2026	3,918,000	3,829,845
RETL 2019-RVP C	2.2060	03/15/2036	1,330,205	1,323,511
RETROPHIN INC	2.5000	09/15/2025	2,508,000	2,567,565
RINGCENTRAL INC	0.0000	03/01/2026	6,403,000	6,475,034
ROCHE HOLDINGS INC	0.2500	03/05/2024	525,000	525,364
ROCKEFELLER FOUNDATION	2.4920	10/01/2050	28,000,000	25,547,110
ROGERS COMMUNICATIONS INC	4.3000	02/15/2048	20,000,000	21,601,706
ROPER TECHNOLOGIES INC	1.4000	09/15/2027	500,000	482,793
ROYAL BANK OF CANADA	3.7000	10/05/2023	45,000,000	48,522,029
ROYAL BANK OF CANADA	4.6500	01/27/2026	50,000,000	57,029,510
ROYALTY PHARMA PLC	1.7500	09/02/2027	20,000,000	19,410,507
ROYALTY PHARMA PLC	2.2000	09/02/2030	30,000,000	28,607,250
ROYALTY PHARMA PLC	3.3000	09/02/2040	30,000,000	28,848,921
SABINE PASS LIQUEFACTION LLC	5.8750	06/30/2026	55,500,000	64,989,989
SABINE PASS LIQUEFACTION LLC	4.2000	03/15/2028	47,000,000	51,536,585
SAN DIEGO COUNTY CA WATER AUTHORITY - SERIES A	1.5310	05/01/2030	295,000	283,596
SAN DIEGO COUNTY CA WATER AUTHORITY - SERIES A	1.7010	05/01/2031	265,000	254,944
SAN DIEGO COUNTY CA WATER AUTHORITY - SERIES A	1.9510	05/01/2034	155,000	146,048
SAN DIEGO GAS & ELECTRIC COMPANY	1.7000	10/01/2030	20,000,000	18,775,588
SAN FRANCISCO CA CITY AND COUNTY PUBLIC UTILITIES COMMISSION WATER REVENUE BOND - SERIES A	3.3030	11/01/2039	3,500,000	3,700,327
SAUDI ARABIAN OIL COMPANY	1.2500	11/24/2023	3,000,000	3,020,502
SAUDI ARABIAN OIL COMPANY	1.6250	11/24/2025	15,000,000	15,100,424
SAUDI ARABIAN OIL COMPANY	2.2500	11/24/2030	27,000,000	25,836,708
SAUDI INTERNATIONAL BOND	3.2500	10/26/2026	40,000,000	43,021,600
SAUDI INTERNATIONAL BOND	3.6250	03/04/2028	35,000,000	38,018,750
SAUDI INTERNATIONAL BOND	4.3750	04/16/2029	40,000,000	45,600,000
SBA TOWER TRUST	1.8840	01/15/2026	17,500,000	17,705,009
SCFET 2020-1A A2	0.6800	10/20/2025	11,014,303	11,035,501
SCFET 2020-1A A3	1.1900	10/20/2027	23,000,000	23,104,142
SCFET 2021-1A A3	0.8300	08/21/2028	28,500,000	28,286,364
SCFT 2020-AA A	1.9700	09/25/2037	929,754	936,988
SCLP 2017-6 A2	2.8200	11/25/2026	50,621	50,683
SCLP 2017-6 B	3.5200	11/25/2026	2,500,000	2,534,546
SCRT 2018-3 HZ	3.0000	08/01/2057	6,499,073	6,655,234
SCRT 2019-1 MA	3.5000	07/25/2058	34,530,678	37,132,700
SCRT 2019-3 MA	3.5000	10/25/2058	47,749,544	51,372,278
SCRT 2020-3 MT	2.0000	05/25/2060	77,219,696	77,192,368
SEACO 2020-1A A	2.1700	10/17/2040	31,279,614	31,331,473
SEMPER EMPIRE MBS PIONEER FUND			280,849,681	315,934,036
SEMT 2016-2 A4	3.5000	08/25/2046	4,171,911	4,180,188
SEMT 2017-6 A19	3.5000	09/01/2047	27,359	27,805
SEMT 2019-2 A1	4.0000	06/01/2049	49,315	50,217
SEMT 2019-4 A1	3.5000	11/25/2049	12,888,467	13,036,131
SEMT 2019-CH3 A1	4.0000	09/25/2049	21,047,042	21,452,749
SEMT 2020-3 A1	3.0000	04/01/2050	69,249,445	71,259,272
SEMT 2020-3 A19	3.0000	04/01/2050	522,833	534,699
SEMT 2021-1 A1	2.5000	03/25/2051	56,873,799	57,520,795
SEMT 2021-1 A19	2.5000	03/25/2051	19,955,719	20,058,611
SERV 2020-1 A2I	2.8410	01/30/2051	261,000	266,551
SERV 2020-1 A2II	3.3370	01/30/2051	309,000	315,857
SES GLOBAL AMERICAS HOLDINGS GP	5.3000	03/25/2044	486,000	544,803
SHNTN 2015-1A A	4.7500	10/15/2042	59,717,181	59,253,758
SIDC 2019-1A A2	4.5400	02/25/2044	1,488,333	1,585,937
SIDC 2019-2A A2	3.0800	10/25/2044	321,000	330,755
SIDC 2020-1A A2	1.8930	08/25/2045	475,000	476,035

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SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	0.6500	03/11/2024	20,000,000	19,986,847
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	0.4400	03/11/2024	425,000	426,270
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	1.2000	03/11/2026	20,000,000	19,758,590
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	1.7000	03/11/2028	20,000,000	19,640,442
SINOPEC GROUP OVERSEAS DEVELOPMENT (2018) LTD	3.7500	09/12/2023	75,000,000	79,950,721
SITE CENTERS CORP	3.6250	02/01/2025	460,000	480,201
SJETS 2017-1 A	3.9700	08/15/2042	15,173,012	14,870,990
SLST 2020-2 A1C	2.0000	09/25/2030	140,363,834	143,553,224
SLST 2020-3 A1C	2.0000	12/25/2030	70,626,652	72,075,509
SMBC AVIATION CAPITAL FINANCE DESIGNATED ACTIVITY COMPANY	3.5500	04/15/2024	1,000,000	1,061,934
SMILEDIRECTCLUB INC	0.0000	02/01/2026	5,119,000	4,482,324
SNVA 2020-1A A	3.3500	02/01/2055	11,591,509	11,873,428
SNVA 2020-2A A	2.7300	11/01/2055	1,168,329	1,165,508
SNVA 2020-AA A	2.9800	06/20/2047	5,904,303	6,098,233
SNVA 2021-A A	1.8000	02/20/2048	4,582,914	4,526,739
SOCTY 2016-A A	4.8000	09/20/2048	309,799	320,000
SOFI 2018-A A2B	2.9500	02/25/2042	371,382	378,913
SOFI 2019-A A2FX	3.6900	06/15/2048	433,937	452,661
SONIC 2020-1A A2I	3.8450	01/20/2050	30,956,960	32,080,079
SOUTHERN CALIFORNIA GAS COMPANY	0.5339	09/14/2023	10,000,000	10,001,339
SOUTHWESTERN PUBLIC SERVICE COMPANY	3.7000	08/15/2047	11,400,000	11,774,622
SP POWERASSETS LTD	3.2500	11/24/2025	45,000,000	48,812,400
SPLUNK INC	1.1250	06/15/2027	9,895,000	9,381,697
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	4.7380	03/20/2025	55,000,000	58,888,500
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	5.1520	03/20/2028	25,000,000	28,500,000
SPRO 2019-1A A2	3.8820	10/25/2049	469,062	483,707
SQUARE INC	0.0000	05/01/2026	4,231,000	4,715,026
SRFC 2019-2A A	2.5900	05/20/2036	287,369	294,787
STACR 2016-HQA3 M2	1.4586	03/25/2029	17,596	17,624
STACR 2017-DNA2 M1	1.3086	10/25/2029	42,056	42,109
STACR 2017-DNA3 M2	2.6086	03/25/2030	1,261,181	1,285,122
STACR 2020-DNA2 M1	0.8586	02/25/2050	1,410,922	1,410,536
STACR 2020-DNA4 M1	1.6086	08/25/2050	35,346	35,346
STACR 2020-DNA5 M1	1.3167	10/25/2050	172,407	172,407
STACR 2020-DNA6 M1	0.9167	12/25/2050	521,488	521,792
STANDARD CHARTERED PLC	1.2140	03/23/2025	500,000	500,993
STANLEY BLACK & DECKER INC	4.0000	03/15/2060	15,000,000	15,879,750
STARBUCKS CORP	2.5500	11/15/2030	20,000,000	20,024,864
STARWOOD PROPERTY TRUST INC	4.3750	04/01/2023	4,956,000	5,163,656
STATE GRID OVERSEAS INVESTMENT LTD	4.1250	05/07/2024	68,000,000	74,383,160
STATE OF CALIFORNIA GENERAL OBLIGATION BUILD AMERICA BOND - STEM CELL RESEARCH & CURES - SERIES A	4.9880	04/01/2039	11,000,000	11,875,788
STATE OF CONNECTICUT GENERAL OBLIGATION BUILD AMERICA BOND	5.1000	12/01/2021	25,000,000	25,793,275
STATE OF ISRAEL	7.2500	12/15/2028	20,000,000	27,480,000
STATE OF ISRAEL 11TH JUBILEE BOND	1.4000	05/01/2022	20,000,000	20,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	2.0300	02/01/2023	15,000,000	15,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	3.5700	01/01/2024	10,000,000	10,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	2.6800	08/01/2024	10,000,000	10,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	2.3300	01/01/2025	10,000,000	10,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	2.2800	02/01/2025	10,000,000	10,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	2.8300	01/01/2030	30,000,000	29,346,539
STATE OF ISRAEL 11TH JUBILEE BOND	2.5200	05/01/2030	40,000,000	38,904,756
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	3.7200	01/01/2024	10,000,000	10,000,000
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	2.8300	08/01/2024	10,000,000	10,000,000
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	2.4800	01/01/2025	10,000,000	10,000,000
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	2.1200	05/01/2025	40,000,000	40,000,000
STEEL DYNAMICS INC	2.4000	06/15/2025	475,000	494,881
STEEL DYNAMICS INC	3.2500	01/15/2031	675,000	713,851
STIFEL FINANCIAL CORP	4.0000	05/15/2030	665,000	717,670
STOCKTON CA PUBLIC FINANCING AUTHORITY WATER REVENUE - SERIES A GREEN BONDS	3.6100	10/10/2040	1,000,000	1,034,920
STRIDE INC	1.1250	09/01/2027	5,749,000	5,282,181
SUMITOMO MITSUI FINANCIAL GROUP INC	1.4740	07/08/2025	975,000	975,040
SUMMIT HOTEL PROPERTIES INC	1.5000	02/15/2026	2,376,000	2,618,055
SUNRN 2018-1 A	5.3100	04/30/2049	37,896,385	41,539,016
SUNRN 2019-1A	3.9800	06/30/2054	1,150,798	1,227,020
SUNRN 2019-2 A	3.6100	01/30/2055	20,142,648	21,251,038
SUNRN 2021-1A A	2.4600	01/30/2052	1,000,000	989,336
SUNRUN INC	0.0000	02/01/2026	5,291,000	4,752,251
SUSTAINABLE ENERGY UTILITY INC DE ENERGY EFFICIENCY REVENUE BOND	2.0910	09/15/2026	335,000	332,161
SVB FINANCIAL GROUP	3.1250	06/05/2030	500,000	518,999
SVB FINANCIAL GROUP	1.8000	02/02/2031	1,150,000	1,059,480
SWEDBANK AB	0.6000	09/25/2023	50,000,000	49,937,000
SWEDBANK AB	0.8500	03/18/2024	45,000,000	45,099,754
SYMETRA FINANCIAL CORP	4.2500	07/15/2024	20,300,000	22,035,285
SYNCT 2017-2 A	2.6200	10/15/2025	18,000,000	18,629,431
SYNOVUS BANK OF COLUMBUS GA	2.2890	02/10/2023	1,010,000	1,018,552
SYNOVUS BANK OF COLUMBUS GA	4.0000	10/29/2030	424,000	447,112
SYSCO CORP	3.5500	03/15/2025	30,000,000	32,425,654
TABULA RASA HEALTHCARE INC	1.7500	02/15/2026	2,740,000	2,767,400
TBMLT 2018-2 A1	3.5000	06/25/2048	32,121,254	32,729,955
TBMLT 2018-3 A1	4.0000	11/25/2048	9,210,501	9,338,922
TCF 2020-1A A	2.1100	09/20/2045	43,566,250	43,239,372
TCF 2021-1A A	1.8600	03/20/2046	33,000,000	32,188,306
TENCENT HOLDINGS LTD	2.9850	01/19/2023	25,000,000	25,934,007
TENCENT HOLDINGS LTD	3.8000	02/11/2025	43,726,000	47,256,000
TENCENT HOLDINGS LTD	3.5950	01/19/2028	20,000,000	21,256,698
TENCENT MUSIC ENTERTAINMENT GROUP	1.3750	09/03/2025	15,000,000	14,695,800
TENCENT MUSIC ENTERTAINMENT GROUP	2.0000	09/03/2030	22,500,000	20,937,803
TES 2017-1A A	4.3300	10/20/2047	23,904,536	24,831,853
TES 2017-2A A	4.1200	02/20/2048	866,279	893,440
TESLA 2018-B A	3.7100	08/20/2021	239,218	239,740
TESLA 2019-1 A2	2.1300	04/20/2022	527,471	530,879
TESLA 2019-A A3	2.1600	10/20/2022	3,500,000	3,562,141
TESLA 2020-A A3	0.6800	12/20/2023	7,135,000	7,170,361

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TESLA 2020-A A4	0.7800	12/20/2023	168,000	169,048
TESLA 2021-A A3	0.5600	03/20/2025	1,000,000	999,217
TEXAS EASTERN TRANSMISSION LP	3.5000	01/15/2028	25,283,000	26,728,201
TEXAS STATE TRANSPORTATION COMMISSION	2.5620	04/01/2042	20,000,000	19,534,174
TEXAS STATE TRANSPORTATION COMMISSION	2.4720	10/01/2044	50,000,000	47,247,355
THE GREENBRIER COMPANIES INC	2.8750	02/01/2024	3,138,000	3,412,575
THE REALREAL INC	1.0000	03/01/2028	2,611,000	2,597,945
THERMO FISHER SCIENTIFIC INC	2.9500	09/19/2026	34,146,000	36,541,598
TICP 2019-13A A	1.5413	07/15/2032	50,000,000	50,003,200
TICP 2019-13A B	2.0913	07/15/2032	25,000,000	25,003,975
TICP 2019-14A A1A	1.5640	10/20/2032	65,000,000	65,080,015
TICP 2019-14A A2	2.1240	10/20/2032	15,000,000	15,029,325
TICP 2019-14A B	2.9240	10/20/2032	10,000,000	10,024,490
TICP 2019-14A C	4.1240	10/20/2032	10,000,000	10,047,170
TMCL 2019-1A A	3.9600	04/20/2044	7,620,000	7,614,272
TMCL 2020-1A A	2.7300	08/01/2045	5,165,647	5,256,082
TMCL 2021-1A A	1.6800	02/20/2046	22,846,667	22,166,709
T-MOBILE USA INC	2.5500	02/15/2031	302,000	295,274
T-MOBILE USA INC	2.2500	11/15/2031	130,000	123,425
T-MOBILE USA INC	4.5000	04/15/2050	706,000	791,172
TORONTO-DOMINION BANK	3.6250	09/15/2031	52,000,000	56,963,519
TOTALENERGIES CAPITAL INTERNATIONAL SA	2.4340	01/10/2025	1,000,000	1,048,594
TOTALENERGIES CAPITAL INTERNATIONAL SA	2.9860	06/29/2041	1,050,000	1,004,241
TOTALENERGIES CAPITAL INTERNATIONAL SA	3.1270	05/29/2050	500,000	469,183
TPMT 2018-2 A1	3.2500	03/25/2058	4,290,263	4,473,100
TPMT 2018-5 A1	3.2500	07/25/2058	19,259,089	20,060,165
TPMT 2018-5 A1A	3.2500	08/25/2058	28,404,722	29,129,543
TPMT 2019-1 A1	3.7348	03/25/2058	16,793,948	17,791,643
TREASURY INFLATION INDEX	0.1250	04/15/2021	239,000,000	264,281,794
TREASURY INFLATION INDEX	0.6250	07/15/2021	52,400,000	61,794,516
TREASURY INFLATION INDEX	0.1250	01/15/2022	310,000,000	366,440,727
TREASURY INFLATION INDEX	0.1250	04/15/2022	395,245,000	437,207,935
TREASURY INFLATION INDEX	0.1250	07/15/2022	8,700,000	10,284,855
TREASURY INFLATION INDEX	0.6250	04/15/2023	196,415,000	220,122,913
TREASURY INFLATION INDEX	0.3750	07/15/2023	9,875,000	11,885,602
TREASURY INFLATION INDEX	0.6250	01/15/2024	151,500,000	184,063,296
TREASURY INFLATION INDEX	0.5000	04/15/2024	318,950,000	358,439,093
TREASURY INFLATION INDEX	0.1250	07/15/2024	9,950,000	11,856,413
TREASURY INFLATION INDEX	0.1250	10/15/2024	4,575,000	5,043,281
TREASURY INFLATION INDEX	0.2500	01/15/2025	150,000,000	179,829,916
TREASURY INFLATION INDEX	0.3750	07/15/2025	5,600,000	6,801,464
TREASURY INFLATION INDEX	0.1250	10/15/2025	49,595,000	54,437,316
TREASURY INFLATION INDEX	0.6250	01/15/2026	110,370,000	135,029,163
TREASURY INFLATION INDEX	0.1250	07/15/2026	2,065,000	2,461,163
TREASURY INFLATION INDEX	2.3750	01/15/2027	4,000,000	6,347,103
TREASURY INFLATION INDEX	0.3750	01/15/2027	9,000,000	10,742,726
TREASURY INFLATION INDEX	0.3750	07/15/2027	3,830,000	4,539,651
TREASURY INFLATION INDEX	1.7500	01/15/2028	4,800,000	7,200,084
TREASURY INFLATION INDEX	0.5000	01/15/2028	8,050,000	9,497,918
TREASURY INFLATION INDEX	0.7500	07/15/2028	4,500,000	5,341,724
TREASURY INFLATION INDEX	2.5000	01/15/2029	1,200,000	1,868,500
TREASURY INFLATION INDEX	3.8750	04/15/2029	2,480,000	5,533,515
TREASURY INFLATION INDEX	0.1250	07/15/2030	9,115,000	10,078,488
TREASURY INFLATION INDEX	0.1250	01/15/2031	43,885,000	47,411,576
TREASURY INFLATION INDEX	1.3750	02/15/2044	2,500,000	3,646,807
TREASURY INFLATION INDEX	1.0000	02/15/2046	3,475,000	4,670,997
TREASURY INFLATION INDEX	0.8750	02/15/2047	2,050,000	2,658,661
TREASURY INFLATION INDEX	0.1250	02/15/2051	2,420,000	2,431,488
TRICAHUE LEASING LLC	3.5030	11/19/2021	146,331	148,036
TRL 2019-1A A	3.8200	04/17/2049	33,093,978	33,824,958
TRUIST BANK	2.6360	09/17/2029	22,895,000	23,983,199
TSMC GLOBAL LTD	0.7500	09/28/2025	30,000,000	29,276,766
TSMC GLOBAL LTD	1.0000	09/28/2027	30,000,000	28,786,610
TUCSON ELECTRIC POWER COMPANY	1.5000	08/01/2030	425,000	393,323
TWITTER INC	1.0000	09/15/2021	8,372,000	8,680,718
UBER TECHNOLOGIES INC	0.0000	12/15/2025	7,242,000	7,608,626
UBSBB 2012-C3 A4	3.0910	08/10/2049	9,136,671	9,386,679
UBSBB 2012-C4 A5	2.8502	12/10/2045	20,000,000	20,606,938
UBSBB 2013-C5 A4	3.1847	03/10/2046	16,000,000	16,611,326
UBSBB 2013-C6 B	3.8751	04/10/2046	625,000	631,093
UBSCM 2012-C1 A3	3.4000	05/10/2045	13,555,984	13,767,798
UNILEVER CAPITAL CORP	1.3750	09/14/2030	1,175,000	1,101,917
UNION ELECTRIC COMPANY	2.6250	03/15/2051	1,175,000	1,035,734
UNION PACIFIC CORP	3.8750	02/01/2055	44,390,000	46,639,253
UNITED AIRLINES 2016-2 AA PTT	2.8750	04/07/2030	33,656,565	34,149,308
UNITED AIRLINES 2020-1 A PTT	5.8750	04/15/2029	34,153,875	37,860,585
UNIVERSITY OF CALIFORNIA REGENTS MEDICAL CENTER POOLED REVENUE BOND - SERIES N	3.2560	05/15/2060	80,000,000	79,817,232
UNIVERSITY OF CALIFORNIA REVENUES GENERAL SERIES BG	1.3160	05/15/2027	7,000,000	6,935,700
US BANCORP	3.6000	09/11/2024	25,000,000	27,287,857
US BANCORP	3.0000	07/30/2029	31,557,000	33,090,793
US BANCORP	1.3750	07/22/2030	53,000,000	48,968,296
US DEPT OF HOUSING AND URBAN DEVELOPMENT	2.8700	08/01/2027	1,000,000	1,087,749
US DEPT OF HOUSING AND URBAN DEVELOPMENT	3.2350	08/01/2030	676,000	731,216
US INTERNATIONAL DEVELOPMENT FINANCE CORP	1.0500	10/15/2029	980,230	997,924
US INTERNATIONAL DEVELOPMENT FINANCE CORP	1.6100	07/15/2038	750,000	723,239
US TREASURY BONDS	0.0000	12/30/2021	8,300,000	8,296,696
US TREASURY BONDS	1.3750	01/31/2022	4,900,000	4,952,637
US TREASURY BONDS	0.1250	05/31/2022	5,950,000	5,951,395
US TREASURY BONDS	1.7500	06/15/2022	4,943,000	5,040,701
US TREASURY BONDS	0.1250	08/31/2022	5,160,000	5,160,000
US TREASURY BONDS	0.1250	09/30/2022	5,000,000	4,999,609
US TREASURY BONDS	0.1250	10/31/2022	1,290,000	1,289,849
US TREASURY BONDS	0.1250	12/31/2022	950,000	949,555

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US TREASURY BONDS	2.3750	01/31/2023	50,000,000	52,025,391
US TREASURY BONDS	0.1250	02/28/2023	87,490,000	87,435,319
US TREASURY BONDS	2.8750	10/31/2023	100,000,000	106,703,125
US TREASURY BONDS	2.8750	11/30/2023	50,000,000	53,439,453
US TREASURY BONDS	0.1250	02/15/2024	4,400,000	4,375,594
US TREASURY BONDS	0.2500	03/15/2024	2,800,000	2,792,344
US TREASURY BONDS	2.1250	07/31/2024	100,000,000	105,523,438
US TREASURY BONDS	2.0000	02/15/2025	175,000,000	184,242,188
US TREASURY BONDS	2.8750	04/30/2025	100,000,000	108,843,750
US TREASURY BONDS	2.7500	08/31/2025	100,000,000	108,578,125
US TREASURY BONDS	0.2500	09/30/2025	350,000,000	341,222,658
US TREASURY BONDS	0.2500	10/31/2025	427,000,000	415,591,094
US TREASURY BONDS	2.2500	11/15/2025	330,000,000	351,256,640
US TREASURY BONDS	0.3750	12/31/2025	104,884,200	102,380,909
US TREASURY BONDS	0.3750	01/31/2026	316,503,000	308,491,518
US TREASURY BONDS	1.6250	02/15/2026	80,000,000	82,693,750
US TREASURY BONDS	0.5000	02/28/2026	202,130,000	198,071,610
US TREASURY BONDS	0.7500	03/31/2026	7,510,000	7,441,354
US TREASURY BONDS	1.6250	05/15/2026	100,000,000	103,234,375
US TREASURY BONDS	1.5000	08/15/2026	200,000,000	204,742,188
US TREASURY BONDS	1.3750	08/31/2026	179,000,000	182,020,625
US TREASURY BONDS	1.6250	09/30/2026	250,000,000	257,402,345
US TREASURY BONDS	2.0000	11/15/2026	170,000,000	178,287,500
US TREASURY BONDS	2.2500	02/15/2027	155,000,000	164,548,242
US TREASURY BONDS	2.3750	05/15/2027	100,540,000	107,401,070
US TREASURY BONDS	0.5000	05/31/2027	100,000,000	95,523,438
US TREASURY BONDS	0.3750	07/31/2027	100,000,000	94,410,156
US TREASURY BONDS	0.3750	09/30/2027	225,000,000	211,587,890
US TREASURY BONDS	0.5000	10/31/2027	200,880,000	190,129,782
US TREASURY BONDS	0.6250	12/31/2027	450,000,000	428,150,390
US TREASURY BONDS	0.7500	01/31/2028	400,000,000	383,187,500
US TREASURY BONDS	1.1250	02/29/2028	35,964,000	35,300,914
US TREASURY BONDS	1.2500	03/31/2028	100,000,000	98,890,625
US TREASURY BONDS	2.6250	02/15/2029	150,000,000	162,128,907
US TREASURY BONDS	2.3750	05/15/2029	250,000,000	265,468,750
US TREASURY BONDS	1.6250	08/15/2029	420,000,000	421,197,655
US TREASURY BONDS	1.7500	11/15/2029	150,000,000	151,664,063
US TREASURY BONDS	0.6250	05/15/2030	530,000,000	481,948,048
US TREASURY BONDS	0.6250	08/15/2030	600,000,000	543,281,250
US TREASURY BONDS	0.8750	11/15/2030	302,432,000	279,418,815
US TREASURY BONDS	1.1250	02/15/2031	367,005,000	346,475,658
US TREASURY BONDS	4.5000	02/15/2036	125,000,000	165,156,250
US TREASURY BONDS	4.7500	02/15/2037	125,000,000	170,703,125
US TREASURY BONDS	3.5000	02/15/2039	250,000,000	299,150,390
US TREASURY BONDS	1.1250	05/15/2040	100,000,000	81,359,375
US TREASURY BONDS	1.1250	08/15/2040	402,698,000	326,437,066
US TREASURY BONDS	1.3750	11/15/2040	535,000,000	453,830,469
US TREASURY BONDS	1.8750	02/15/2041	76,320,000	70,882,200
US TREASURY BONDS	3.1250	11/15/2041	246,920,000	280,582,139
US TREASURY BONDS	3.1250	02/15/2042	25,000,000	28,428,711
US TREASURY BONDS	2.7500	08/15/2042	337,500,000	361,283,203
US TREASURY BONDS	2.7500	11/15/2042	375,000,000	401,044,920
US TREASURY BONDS	2.8750	05/15/2043	201,000,000	219,364,805
US TREASURY BONDS	3.0000	11/15/2044	125,000,000	139,018,555
US TREASURY BONDS	2.5000	02/15/2045	515,000,000	524,475,197
US TREASURY BONDS	3.0000	05/15/2045	75,000,000	83,390,625
US TREASURY BONDS	2.8750	08/15/2045	382,500,000	416,656,057
US TREASURY BONDS	2.5000	02/15/2046	190,000,000	193,139,454
US TREASURY BONDS	2.5000	05/15/2046	170,000,000	172,822,265
US TREASURY BONDS	3.0000	02/15/2047	700,000	780,992
US TREASURY BONDS	3.0000	05/15/2047	115,000,000	128,337,304
US TREASURY BONDS	2.7500	08/15/2047	155,000,000	165,177,929
US TREASURY BONDS	3.0000	08/15/2048	50,000,000	55,955,078
US TREASURY BONDS	3.3750	11/15/2048	50,000,000	59,873,047
US TREASURY BONDS	2.0000	02/15/2050	50,000,000	45,585,938
US TREASURY BONDS	1.2500	05/15/2050	679,600,000	511,133,535
US TREASURY BONDS	1.3750	08/15/2050	354,195,000	275,275,927
US TREASURY BONDS	1.6250	11/15/2050	103,996,000	86,316,680
US TREASURY BONDS	1.8750	02/15/2051	34,578,000	30,558,308
US TREASURY STRIPS	0.0000	02/15/2046	12,000,000	6,449,503
US TREASURY STRIPS	0.0000	11/15/2046	12,500,000	6,587,650
US TREASURY STRIPS	0.0000	02/15/2048	24,700,000	12,630,112
US TREASURY STRIPS	0.0000	02/15/2049	36,000,000	17,977,696
US TREASURY STRIPS	0.0000	11/15/2049	35,000,000	17,152,691
USAA CAPITAL CORP	1.5000	05/01/2023	1,000,000	1,021,553
USAA CAPITAL CORP	2.1250	05/01/2030	1,000,000	980,717
USB CAPITAL IX	3.5000	12/31/2049	52,875,000	50,760,000
VALERO ENERGY CORP	1.3339	09/15/2023	1,000,000	1,003,386
VALMONT INDUSTRIES INC	5.0000	10/01/2044	1,250,000	1,355,173
VBTOV 2020-1A C2	3.0310	06/15/2050	7,500,000	7,848,735
VBTOV 2020-2A A	2.6360	09/15/2050	25,000,000	25,028,255
VDC 2020-2A A2	1.9920	09/15/2045	1,040,000	1,021,455
VENTR 2014-19A ARR	1.5013	01/15/2032	50,000,000	50,001,150
VENTR 2014-19A BRR	2.1413	01/15/2032	11,500,000	11,500,092
VENTR 2015-21A BR	1.5413	07/15/2027	51,000,000	50,779,884
VENTR 2015-21A CR	1.8913	07/15/2027	52,725,000	52,328,719
VENTR 2021-41A A1N	1.5325	01/20/2034	50,000,000	50,071,750
VERISK ANALYTICS INC	4.0000	06/15/2025	44,244,000	48,778,953
VERISK ANALYTICS INC	4.1250	03/15/2029	23,000,000	25,543,665
VERIZON COMMUNICATIONS INC	0.8000	03/20/2026	1,000,000	1,005,786
VERIZON COMMUNICATIONS INC	2.1000	03/22/2028	22,000,000	22,114,153
VERIZON COMMUNICATIONS INC	1.5000	09/18/2030	25,914,000	23,768,537
VERIZON COMMUNICATIONS INC	2.5500	03/21/2031	24,000,000	23,935,994

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VERIZON COMMUNICATIONS INC	4.4000	11/01/2034	68,738,000	78,502,667
VERIZON COMMUNICATIONS INC	4.2720	01/15/2036	15,000,000	16,937,357
VERIZON COMMUNICATIONS INC	3.4000	03/22/2041	550,000	555,778
VERIZON COMMUNICATIONS INC	3.8500	11/01/2042	33,000,000	35,366,099
VERIZON COMMUNICATIONS INC	4.1250	08/15/2046	29,460,000	32,151,311
VIRGINIA ELECTRIC & POWER COMPANY	2.4500	12/15/2050	17,000,000	14,472,263
VISA INC	1.9000	04/15/2027	1,000,000	1,023,289
VISA INC	0.7500	08/15/2027	1,000,000	959,476
VISHAY INTERTECHNOLOGY INC	2.2500	06/15/2025	5,945,000	6,465,188
VOLKSWAGEN GROUP AMERICA	2.7000	09/26/2022	20,000,000	20,650,647
VOLKSWAGEN GROUP AMERICA	2.8500	09/26/2024	20,000,000	21,222,863
VONAGE HOLDINGS CORP	1.7500	06/01/2024	4,766,000	4,997,865
VOYA 2015-1A A1R	1.1234	01/18/2029	40,000,000	39,911,640
VOYA 2015-1A A2R	1.4734	01/18/2029	10,000,000	9,980,810
VOYA 2015-1A BR	1.9234	01/18/2029	4,000,000	4,000,216
VOYA 2015-1A CR	2.5734	01/18/2029	6,000,000	5,620,482
VOYA 2017-3A A2	1.9940	07/20/2030	32,545,000	32,484,596
VSLR 2020-1A A	2.2100	07/31/2051	1,384,960	1,362,047
VSTNA 2018-A A	3.5600	02/20/2036	322,659	340,187
VZOT 2020-B A	0.4700	02/20/2025	875,000	877,254
WALGREENS BOOTS ALLIANCE INC	3.4500	06/01/2026	52,000,000	55,934,355
WASHINGTON AIRCRAFT 2 COMPANY LTD	0.6251	06/26/2024	849,407	850,650
WAYFAIR INC	0.6250	10/01/2025	7,549,000	8,058,558
WELLS FARGO & COMPANY	4.1250	08/15/2023	25,768,000	27,845,357
WELLS FARGO & COMPANY	4.1000	06/03/2026	20,000,000	22,223,402
WELLS FARGO & COMPANY	3.0000	10/23/2026	15,000,000	16,037,238
WELLS FARGO & COMPANY	6.7500	12/15/2027	20,000,000	25,877,646
WELLS FARGO & COMPANY - PREFERRED			9,939	14,087,638
WELLTOWER INC	2.7000	02/15/2027	12,000,000	12,505,365
WELLTOWER INC	2.7500	01/15/2031	520,000	516,802
WEN 2018-1A A2I	3.5730	03/15/2048	36,765,000	37,791,111
WESTERN DIGITAL CORP	1.5000	02/01/2024	11,402,000	11,645,688
WESTF 2020-A B	4.2120	03/15/2045	294,760	238,722
WFCM 2016-C35 A4	2.9310	07/15/2048	4,000,000	4,215,510
WFCM 2017-RB1 A5	3.6350	03/15/2050	1,000,000	1,099,251
WFMB 2018-1 A3	3.5000	07/25/2047	4,324,813	4,338,625
WFRBS 2011-C3 A4	4.3750	03/15/2044	1,190,990	1,189,952
WFRBS 2011-C4 A4	4.9020	06/15/2044	2,701,781	2,712,986
WFRBS 2012-C6 A4	3.4400	04/15/2045	18,626,816	18,794,770
WFRBS 2012-C8 A3	3.0010	08/15/2045	17,000,000	17,415,817
WFRBS 2013-C11 A5	3.0710	03/15/2045	14,580,000	15,137,224
WFRBS 2013-C12 AS	3.5600	03/15/2048	2,000,000	2,088,079
WFRBS 2013-C15 A4	4.1530	08/15/2046	10,000,000	10,689,081
WILLIAMS COMPANIES INC/THE	4.5500	06/24/2024	25,000,000	27,549,155
WILLIAMS COMPANIES INC/THE	4.0000	09/15/2025	25,000,000	27,406,252
WILLIAMS COMPANIES INC/THE	2.6000	03/15/2031	45,000,000	43,847,833
WINDR 2014-1A ARR	1.2734	07/18/2031	49,795,080	49,720,637
WINDR 2014-1A BRR	1.8224	07/18/2031	22,400,000	22,274,986
WINDR 2014-1A CRR	2.1734	07/18/2031	13,000,000	12,896,663
WINDR 2014-1A DRR	3.2234	07/18/2031	18,250,000	17,419,735
WINDR 2015-2A BR	1.4913	10/15/2027	27,000,000	26,929,368
WINDR 2015-2A CR	1.9413	10/15/2027	7,412,500	7,413,152
XYLEM INC	2.2500	01/30/2031	250,000	245,111
ZYNGA INC	0.0000	12/15/2026	3,564,000	3,780,068
Total Par Global Fixed Income			46,643,856,881	
Total Fair Value Global Fixed Income				\$ 47,722,955,347

MORTGAGE HOLDINGS

As of March 31, 2021

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102-104 Morton Ave. et al	Albany, NY	\$ 1,184,528	\$ 973,906	6.140	03/01/40
147-149 & 151-155 Henry Johnson Blvd. & 224 2nd St	Albany, NY	571,382	475,791	4.550	12/01/46
23-25 North Pearl St.	Albany, NY	648,906	543,931	6.880	03/01/40
31-33 North Pearl St.	Albany, NY	484,144	402,363	6.640	07/01/39
315 Northern Blvd.	Albany, NY	990,049	927,624	4.890	09/01/46
469, 473, 478, 488 Elk St., and 357 Sherman St.,	Albany, NY	395,569	380,677	5.530	04/01/33
56 Sheridan Ave.	Albany, NY	489,730	469,976	4.300	09/01/48
800-804 Broadway	Albany, NY	1,781,870	1,717,621	4.510	04/01/49
141 Woodrow Rd.	Amsterdam, NY	3,150,000	2,931,171	5.270	08/01/46
5000, 6000, 7000 Blue Heron Way	Ballston Spa, NY	2,639,549	2,589,809	6.090	04/01/49
3727 West Main Street Rd.	Batavia, NY	1,215,249	1,137,035	4.600	02/01/47
555 East Main St.	Batavia, NY	3,987,833	3,289,346	5.930	07/01/40
175, 165 and 147 Railroad Ave.	Bedford Hills, NY	875,000	832,241	4.350	04/01/48
7289 South Lake Rd.	Bergen, NY	1,655,809	1,155,862	6.740	08/01/34
163 Schubert St. et al	Binghamton, NY	767,562	213,271	5.720	02/01/40
88 Second Ave.	Brentwood, NY	2,200,000	1,495,937	8.340	04/20/31
829 Adee Ave.	Bronx, NY	360,200	286,328	6.860	10/01/36
921-941 Tiffany St.	Bronx, NY	876,676	726,425	6.660	12/01/39
1219-1233 Main St.	Buffalo, NY	573,120	479,394	7.060	11/01/39
1325 Main St.	Buffalo, NY	449,789	378,397	6.580	08/01/40
136 Broadway	Buffalo, NY	329,455	271,530	6.980	06/01/39
1603 Seneca St.	Buffalo, NY	9,111,816	2,344,347	6.590	10/01/23
1738 Elmwood Ave.	Buffalo, NY	7,350,000	6,277,988	4.150	07/01/45
1807 Elmwood Ave.	Buffalo, NY	5,270,082	4,542,584	4.320	09/01/45
238 Ontario St.	Buffalo, NY	2,972,753	2,640,858	4.350	01/01/45
270 Niagara St.	Buffalo, NY	499,396	472,349	4.970	08/01/47
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	360,466	5.340	07/01/39
391 Washington St.	Buffalo, NY	11,033,709	8,825,629	5.500	02/01/43
441 Ohio St.	Buffalo, NY	11,276,880	11,006,968	4.640	06/01/49
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,028,043	6.880	10/01/36
500 Seneca St., & 332 Myrtle Ave.,	Buffalo, NY	22,849,430	21,774,901	4.420	03/01/48
546 Dodge St.	Buffalo, NY	992,313	817,944	5.950	07/01/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	674,043	6.190	04/01/37
937 Broadway	Buffalo, NY	998,818	836,681	5.090	01/01/42
52-54 Genesee St.	Camillus, NY	4,838,321	4,657,588	5.000	07/01/48
1012 Woodland Park Cir. et al	Canandaigua, NY	3,577,728	3,550,904	5.880	01/01/50
Conifer Dr.	Canandaigua, NY	1,347,748	1,070,348	7.230	12/01/37
142 & 202 Route 52	Carmel, NY	2,238,000	1,993,313	5.930	11/01/43
73 Seaman Ave.	Castleton, NY	787,544	61,110	6.120	11/01/21
1000 Hyenga Way	Clarkstown, NY	1,987,696	1,977,162	5.910	03/01/50
1000 Hyenga Way	Clarkstown, NY	1,987,696	1,977,162	5.910	03/01/50
54 Carol Ann's Way et al	Claverack, NY	1,745,091	503,333	6.220	03/01/24
651 County Route 6	Clermont, NY	662,147	132,692	5.620	01/01/23
579 Waite Rd.	Clifton Park, NY	2,094,071	1,775,859	6.320	03/01/41
113-115 Remsen St.	Cohoes, NY	692,646	690,972	5.250	03/01/35
170 & 18 Lancaster St., et al	Cohoes, NY	664,000	633,691	5.290	01/01/33
DTF Cohoes 2017 Portfolio	Cohoes, NY	1,087,347	1,059,353	6.180	12/01/33
165-177 Main St.	Cortland, NY	8,473,550	8,335,398	5.810	08/01/49
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	486,936	4.880	06/01/41
High Meadows Mobile Home Park	Dover Plains, NY	2,953,968	2,594,408	4.850	01/01/44
10-44 Keats Way & 4 T.S. Elliot Dr.	Dryden, NY	1,852,000	1,600,175	4.270	12/17/43
21, 23, 25, 30, 31-47, 40-56, 51-57, and 60-76	East Fishkill, NY	6,982,893	6,649,773	4.920	12/01/47
28 Hampton Ave.	East Greenbush, NY	514,163	401,426	7.060	12/01/36
19 Healthy Way	Ellenville, NY	498,831	417,256	5.160	11/01/41
Ellenville Senior Housing	Ellenville, NY	447,661	369,095	6.790	07/01/39
Ellenville Senior Housing Ph II	Ellenville, NY	323,436	272,474	6.230	12/01/40
1 Depan Ave.	Floral Park, NY	750,000	374,155	8.250	07/01/28
290 South Ocean Ave.	Freeport, NY	408,410	200,496	4.570	03/01/27
1100 Emery St.	Fulton, NY	1,500,000	1,082,399	6.770	09/01/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	298,575	6.260	02/01/37
38 Bridge St.	Gamerville, NY	1,391,334	178,190	6.420	05/01/22
150 Lyceum St.	Geneva, NY	495,826	439,017	5.110	12/01/43
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,356,049	7.570	09/01/39
215 Sacandaga Rd.	Glennville, NY	1,197,554	990,177	5.890	08/01/40
118 North Main St.	Gloversville, NY	322,395	139,884	6.950	08/01/26
1 GBC Parkway	Greece, NY	1,587,518	1,480,609	5.070	11/01/46
45 & 53 Route 9W South	Haverstraw, NY	299,115	256,387	6.090	11/01/41
151 South Franklin St.	Hempstead, NY	1,147,907	734,645	6.480	05/01/33
42 Mayer Dr.	Highland, NY	483,231	136,197	5.620	01/01/24
81 Biltmore Dr.	Horseheads, NY	1,113,240	1,027,051	5.020	01/01/46
100 Harry Howard Ave.	Hudson, NY	2,438,139	1,988,308	7.010	02/01/39
414 Gretna Rd.	Hyde Park, NY	611,500	304,705	4.760	04/01/27
210 Hancock St. & 420, 422, 424, 426, 428 Lake Ave	Ithaca, NY	2,452,737	2,348,012	4.570	07/01/48
318-320 Third St.	Ithaca, NY	2,485,134	2,074,145	7.200	09/01/39

MORTGAGE HOLDINGS
As of March 31, 2021

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
621-623 East 2nd St.	Jamestown, NY	537,698	476,309	5.680	07/01/43
55 Melroy Ave.	Lackawanna, NY	747,854	559,611	6.250	02/01/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	1,237,944	3.540	11/01/27
217-04 137th Ave.	Laurelton, NY	1,249,368	492,240	4.460	01/01/28
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	697,772	6.900	12/01/41
36 Mountain View Terrace	Livingston, NY	604,212	271,080	4.320	08/01/26
3300 Belgium Rd.	Lysander, NY	1,795,617	1,565,500	4.940	09/01/43
8278 Riverknoll Crossings	Lysander, NY	1,295,532	1,207,958	5.280	07/01/46
3258 Pine Terrace	Macedon, NY	636,892	386,323	7.460	04/01/31
26 Rock Rose Way	Malta, NY	6,742,993	5,513,756	5.780	06/01/40
3 Ellen St.	Massapequa, NY	324,800	186,060	7.210	01/01/30
4 West Loines Ave.	Merrick, NY	986,142	372,502	6.000	04/01/25
32-34 North St.	Middletown, NY	528,964	525,255	6.110	05/01/50
34 Mill St.	Middletown, NY	1,620,087	1,566,635	5.500	08/01/48
4-6 East Main St.	Middletown, NY	545,691	537,120	6.180	03/01/49
48-52 County Highway 78	Middletown, NY	2,442,548	2,392,703	5.930	04/01/49
76 Uhlrig Reard Rd.	Middletown, NY	2,568,811	2,092,436	7.050	12/01/38
112 Millwood Rd.	Millwood, NY	642,776	110,688	7.090	10/01/22
1 Hamaspik Way	Monroe, NY	4,963,350	2,813,467	5.450	01/01/40
43 Hillside Terrace	Monroe, NY	733,378	573,922	5.470	04/01/39
Mountain Rd.	Monroe, NY	1,600,000	1,045,159	7.290	01/01/32
15 Elyon Rd.	Monsey, NY	1,163,964	703,923	7.510	04/01/30
Dollard Dr.	Monticello, NY	265,000	193,982	7.710	02/01/35
2 Stone Hill Dr.	Moreau, NY	3,363,739	3,002,849	4.720	12/01/44
116, 118, 120, 122 W First St.	Mount Vernon, NY	1,525,904	1,353,784	4.420	11/01/44
129 South Fourth Ave. et al	Mt Vernon, NY	746,244	692,700	4.810	07/01/46
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,046,656	6.420	07/01/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	757,109	6.830	05/01/36
60 West First St.	Mt Vernon, NY	2,717,292	2,351,825	6.000	06/01/42
3 Hyenga Way	Nanuet, NY	2,739,888	2,379,020	6.230	05/01/42
508, 512-14 Union Ave.	New Cassel, NY	904,528	784,786	7.660	09/01/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,030,160	5.500	07/01/41
36 Maple Ave.	New Rochelle, NY	1,200,000	195,031	4.350	06/01/44
459 Webster Ave.	New Rochelle, NY	1,298,703	1,073,306	5.990	05/01/40
5 Anderson St.	New Rochelle, NY	7,222,275	6,775,979	4.700	03/01/47
565 Main St.	New Rochelle, NY	528,244	449,377	6.990	08/01/40
1000 Corporal Tremblay Way & 3000 Nicholas Brooks	New Windsor, NY	3,295,976	3,096,740	4.920	04/01/47
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,378,516	4.690	09/01/43
Route 32	New Windsor, NY	3,086,359	2,565,339	5.510	03/01/41
516-518 West 151 St., 598 West 152 St. &	New York, NY	1,952,321	1,691,732	5.870	09/01/47
87 St. Marks Place	New York, NY	650,000	431,356	6.730	11/01/33
10, 12 & 16 Farrington St.	Newburgh, NY	946,004	944,993	5.750	09/01/50
19, 21, 46 & 48 South Miller St. et al	Newburgh, NY	543,271	538,555	6.020	06/01/49
20 East Parmenter St., et al	Newburgh, NY	406,449	372,875	4.350	06/01/46
345 Liberty St. & 33 Johnson St.	Newburgh, NY	484,002	481,464	5.840	07/01/50
96 Broadway	Newburgh, NY	703,464	694,800	4.570	10/01/49
97-99 Liberty St.	Newburgh, NY	376,000	251,765	6.490	04/01/34
104 Singleton Ave.	North Syracuse, NY	664,584	455,070	6.110	03/01/42
263 Main St.	Nyack, NY	1,494,388	1,432,270	4.820	04/01/48
40-42 South Franklin St.	Nyack, NY	479,931	299,930	5.860	05/01/33
1A Silver Ave., 38 West St. & 63-65 Spruce St.	Oneonta, NY	550,000	529,878	4.620	11/01/48
19 Narragansett Ave.	Ossining, NY	2,745,496	2,202,351	7.020	06/01/38
88 Devans Gate Dr.	Otisville, NY	313,978	253,376	5.590	02/01/40
200-204 Front St.	Owego, NY	522,978	501,576	5.760	05/01/49
45-49 Castagna Dr.	Pawling, NY	3,188,202	2,997,524	4.900	03/01/47
201 South Division St.	Peekskill, NY	414,144	323,908	6.910	05/01/37
801-817 Central Ave., 802-804 & 812-816 South St.	Peekskill, NY	2,554,315	2,354,377	4.460	04/01/46
120 & 130 Water St.	Penn Yan, NY	1,292,301	1,020,223	4.930	01/01/45
3666 Route 9	Philipstown, NY	1,144,921	955,435	5.490	05/01/41
30-50 Ampersand Dr.	Plattsburgh, NY	4,942,695	4,618,094	5.290	09/01/46
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,157,774	6.200	08/12/34
19-23 Front St.	Port Jervis, NY	447,655	381,692	4.590	01/01/43
214 East Main St.	Port Jervis, NY	1,000,000	703,606	6.500	05/01/35
East Main St.	Port Jervis, NY	650,000	436,203	6.880	12/01/33
2 Bay Green Lane	Port Washington, NY	10,135,620	8,650,122	5.140	09/01/42
19-21 Market St.	Potsdam, NY	518,454	512,032	6.050	11/01/49
12 South Hamilton St.	Poughkeepsie, NY	858,972	817,764	5.030	12/01/47
126 Hudson Ave.	Poughkeepsie, NY	793,790	695,613	4.650	12/01/43
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	285,692	7.100	02/01/35
20 Caldwell Rd.	Poughkeepsie, NY	603,670	321,049	3.430	01/01/28
220 Church St.	Poughkeepsie, NY	398,786	390,662	5.940	04/01/34
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,522,984	5.780	07/01/41
26, 28, 30 North Hamilton St.	Poughkeepsie, NY	447,767	409,556	4.860	10/01/45
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	340,769	5.640	01/01/40
328-330 Main St.	Poughkeepsie, NY	632,379	536,330	4.560	08/01/42
40 Cannon St.	Poughkeepsie, NY	5,443,280	5,266,148	4.860	12/01/48

MORTGAGE HOLDINGS
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Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
400 Main St.	Poughkeepsie, NY	1,340,000	1,089,692	6.970	01/01/39
54-56 Talmage St. & 442-444 Main St.	Poughkeepsie, NY	521,731	481,066	4.850	02/01/46
66 Washington St.	Poughkeepsie, NY	1,795,528	1,684,790	4.830	03/01/47
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,328,417	6.220	07/01/41
5, 7, 18 Rose St.	Pougkeepsie, NY	1,898,194	1,890,874	6.240	09/01/50
Red Hook Commons, Phase 2	Red Hook, NY	869,294	712,432	7.050	03/01/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	280,651	4.860	09/01/26
124 Candlewood Ct., Davis Ln. & East Main St.	Richmondville, NY	969,498	964,416	5.810	08/01/50
125 Candlewood Ct.	Richmondville, NY	873,693	867,250	5.810	06/01/50
120 Charlotte St.	Rochester, NY	750,000	743,794	5.890	06/01/50
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	2,946,929	6.710	01/01/41
150 Kelly St.	Rochester, NY	3,192,049	3,009,442	4.830	06/01/47
1786 St. Paul St.	Rochester, NY	300,000	219,089	6.740	01/01/36
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	244,714	6.120	09/01/23
250 East Main St. - Unit 400 aka 25 Franklin St.	Rochester, NY	1,798,121	1,756,507	5.750	04/01/49
33 Litchfield St.	Rochester, NY	1,986,835	1,793,020	4.590	07/01/45
3400 East River Rd.	Rochester, NY	774,248	653,634	6.130	04/01/41
355 Clifford Ave.	Rochester, NY	342,724	195,802	3.360	06/01/28
390 South Ave.	Rochester, NY	624,175	591,398	4.490	12/01/47
42 & 48 S. Washington St.,	Rochester, NY	2,948,599	2,820,725	5.060	11/01/47
435-445 State St.	Rochester, NY	2,922,548	2,543,470	5.750	09/01/42
556 Broadway	Rochester, NY	1,559,963	740,323	4.640	12/01/26
810-832 University Ave.	Rochester, NY	5,928,144	5,269,958	6.000	08/01/43
200 N Levitt St.	Rome, NY	2,993,577	2,647,075	5.630	09/01/43
23 Woodcreek Dr.	Rome, NY	8,261,476	7,029,806	4.180	07/01/43
838-840 Erie St.	Ronkonkoma, NY	538,490	321,652	6.470	10/01/30
136 River Rd.	Rosendale, NY	743,876	621,434	5.230	07/01/41
133 Lawrence St.	Saratoga, NY	4,869,000	3,284,725	6.000	05/01/41
108 Main St.	Saugerties, NY	1,200,000	943,928	7.680	04/01/35
Route 9W & Glasco Tumpike North	Saugerties, NY	950,000	732,835	6.680	08/01/37
118 Jay St.	Schenectady, NY	819,079	788,378	5.360	06/01/48
242 Broadway	Schenectady, NY	7,337,094	6,720,988	4.300	05/01/47
245 Broadway	Schenectady, NY	2,245,900	1,907,705	4.850	01/01/45
602 Craig St. et al	Schenectady, NY	1,744,281	1,711,817	6.060	07/01/49
162-176 Miller Rd.	Selkirk, NY	434,648	339,068	7.060	12/01/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,423,666	6.160	01/01/42
120 Valley St.	Sleepy Hollow, NY	2,400,000	1,990,702	7.030	09/01/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	858,553	6.990	05/01/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,626,279	6.050	12/01/42
201 North Main St.	Spring Valley, NY	797,015	622,505	6.380	03/01/38
65-68 North Main St.	Spring Valley, NY	1,804,000	1,544,572	7.310	09/01/40
200 Owens Rd. aka 1-8 Lifetime Way	Sweden, NY	840,000	808,726	5.750	05/01/48
105 Wyoming St.	Syracuse, NY	686,248	619,317	4.820	08/01/48
109 & 115 Otisco St.	Syracuse, NY	1,768,139	917,819	5.220	07/01/41
112-116 Blossom Rd.	Syracuse, NY	419,539	355,010	5.480	01/01/42
113 Elmwood et al	Syracuse, NY	598,101	476,197	5.720	07/01/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	369,180	5.140	07/01/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,296,414	6.600	05/01/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	627,479	7.160	01/01/41
212 N. Townsend St.	Syracuse, NY	1,345,446	1,271,710	4.450	09/01/48
225-303 Wilkinson St.	Syracuse, NY	18,672,712	18,200,421	5.380	12/01/33
230 West Willow St.	Syracuse, NY	3,896,391	2,967,728	6.380	07/01/37
233-35 Robert Dr, et al	Syracuse, NY	1,495,239	1,345,319	7.210	01/01/43
300 Lowell Ave.	Syracuse, NY	2,240,000	1,759,023	4.880	05/01/44
301 Nottingham Rd.	Syracuse, NY	458,681	440,192	4.770	12/01/47
312-344 S. Warren St.	Syracuse, NY	14,904,401	13,881,859	4.860	05/01/48
400 & 410 Onondaga St. et al	Syracuse, NY	604,101	588,302	4.260	03/01/49
Rock Ridge Dr.	Thompson, NY	2,772,189	2,584,863	4.900	06/01/46
1035 Broadway	Thornwood, NY	253,590	212,988	4.260	10/01/42
284 Main St.	Tonawanda, NY	250,000	136,567	5.970	03/01/42
13 Gurley Ave.	Troy, NY	835,000	522,074	6.240	03/01/33
401-1105 Eddys Ln.	Troy, NY	1,269,751	1,239,971	5.980	02/01/49
52 King St. et al	Troy, NY	651,469	640,243	6.320	02/01/49
557 6th Ave., 168 6th Ave., 238 9th St., 44 113th	Troy, NY	358,823	342,415	5.550	09/01/32
599 River St.	Troy, NY	1,978,821	1,891,554	4.560	01/01/48
6 Franklin Pl.	Troy, NY	390,000	381,152	6.130	12/01/33
1101-2350 Ulster Gardens Ct.	Ulster, NY	499,319	446,748	4.310	05/01/45
3000-4309 Ulster Gardens Ct.	Ulster, NY	499,390	469,203	4.920	04/01/47
Lawrenceville St.	Ulster, NY	649,443	475,266	6.770	01/01/36
700 Cornelia St.	Utica, NY	3,612,613	2,407,527	5.140	07/01/43
1374 Old Post Rd.	Valatie, NY	609,145	314,040	4.650	07/01/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	141,789	6.220	06/01/23
544 E Main St.	Wallkill, NY	2,617,819	2,317,232	4.300	11/01/44
1548 Route 9	Wappingers Falls, NY	1,696,515	1,355,355	5.860	07/01/39
2649 East Main St.	Wappingers Falls, NY	325,969	266,014	6.380	08/01/39
13, 15, 17 & 131 Birch Glen Dr.	Waterford, NY	1,106,843	979,207	4.820	05/01/44

MORTGAGE HOLDINGS
As of March 31, 2021

Address	City, State	Original Amount	Principal Balance	Interest Rate	Maturity Date
101-108, 110, 112 & 201-204 Creekwood Dr.	Watertown, NY	2,192,726	1,462,620	5.680	03/01/44
15615, 15675, 15735 Eimicke Place	Watertown, NY	12,878,987	11,810,244	5.060	03/01/47
205-211 Creekwood Dr.	Watertown, NY	2,320,554	1,713,630	3.980	03/01/46
433 Clover St.	Watertown, NY	3,342,920	2,165,977	6.560	02/01/39
Beaver Meadows Apartments-Phase 1 Arsenal St.	Watertown, NY	14,974,697	12,671,302	4.590	07/01/44
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,300,291	6.100	01/01/42
840 Hard Rd.	Webster, NY	1,100,926	1,019,038	5.500	02/01/46
970 & 975 Abigayle Way	Webster, NY	2,887,847	2,849,959	5.770	10/01/49
1020 Prospect Ave.	Westbury, NY	1,448,063	1,272,732	4.420	07/01/44
7210 Williams Rd.	Wheatfield, NY	349,379	267,049	6.610	05/01/37
22 Tarrytown Rd.	White Plains, NY	646,786	576,880	4.880	08/01/44
Wilton Common Dr.	Wilton, NY	254,056	129,870	8.080	09/01/32
1 Leslie Way	Woodstock, NY	745,965	663,109	5.640	10/01/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,007,758	4.290	03/01/43
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,069,371	6.230	04/01/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,043,509	6.160	07/01/33
144 Linden St.	Yonkers, NY	638,393	582,713	4.770	10/01/45
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,116,959	5.800	10/01/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,160,338	6.130	01/01/40
21 Park Hill Ave.	Yonkers, NY	310,000	285,671	4.770	05/01/46
26 North Broadway	Yonkers, NY	640,000	486,255	6.890	12/01/36
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	444,845	4.860	03/01/26
71 Jackson St.	Yonkers, NY	477,374	394,944	5.550	12/01/40
81 School St.	Yonkers, NY	464,170	340,697	6.580	03/01/36
86 School St.	Yonkers, NY	306,403	258,540	4.620	07/01/42
240-250 Underhill Ave.	Yorktown, NY	4,160,000	3,631,969	4.650	02/01/44
High Rise Apartments					
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,154,369	7.190	07/01/36
Office					
75-20 Astoria Blvd.	Astoria, NY	113,431,715	84,100,547	5.290	03/01/33
Retail					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,142,953	6.079	04/01/27
Bulova Home Expo, NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	10,593,508	6.079	04/01/27
754 Fifth Ave.	New York, NY	400,000,000	400,000,000	4.360	09/01/23
Total Fair Value Mortgage Holdings		\$ 1,043,621,064			

REAL ESTATE INVESTMENTS

As of March 31, 2021

	Cost	Fair Value
DIRECT REAL ESTATE		
Office		
390 Madison Ave, New York, NY	\$ 1,062,554,308	\$ 1,298,604,624
Boston Properties Joint Venture, Various Locations, U.S.	15,598,337	93,740,478
Liberty Joint Venture, Washington, D.C.	1,535,555	1,535,555
MetLife Core Plus Partners, Various Locations, U.S.	664,278,439	767,520,403
MetLife Properties Joint Venture, Various Locations, U.S.	632,031,213	713,574,981
	\$ 2,375,997,852	\$ 2,874,976,041
Residential		
ComRef Multi-Family Portfolio	\$ 303,585,889	\$ 319,863,381
Fairfield Create Core Multifamily Fund, Various Locations, U.S.	82,937,189	86,212,000
Post Properties Joint Venture, Various Locations, U.S.	15,707,175	51,177,089
	\$ 402,230,253	\$ 457,252,470
Retail		
Equity One	\$ 144,344,574	\$ 109,087,817
GGP/Homart II, Various Locations, U.S.	752,833,055	1,069,563,976
KIMCO Income Operating Partnership, Various Locations, U.S.	395,993,242	720,862,655
	\$ 1,293,170,871	\$ 1,899,514,448
Industrial		
LaSalle CAVA Industrial Fund, Various Locations, U.S.	\$ 1,093,571	\$ 869,954
Liberty Joint Ventures, Chicago, IL	135,498,639	200,732,379
Comref So. CA. Industrial, Various Locations, California	325,569,002	1,039,493,379
	\$ 462,161,212	\$ 1,241,095,712
Self-Storage		
Shurgard Joint Venture, Europe	\$ 866,870,980	\$ 1,486,005,191
	\$ 866,870,980	\$ 1,486,005,191
SUBTOTAL DIRECT REAL ESTATE	\$ 5,400,431,168	\$ 7,958,843,862
Residual Amounts: Sold/Converted Properties	0	0
TOTAL DIRECT REAL ESTATE	\$ 5,400,431,168	\$ 7,958,843,862
PRIVATE EQUITY REAL ESTATE INVESTMENTS		
AEPEP II N Strategic Investments	\$ 47,390,718	\$ 47,279,106
Aetos Capital Asia TE II	6,200,869	3,149,809
Apollo Real Estate Investment Fund V	58,816	58,817
ARA Real Estate Partners Asia II	118,396,366	135,028,011
Ares European Property Enhancement Partners II	166,928,019	169,112,155
Ares European Property Enhancement Partners III	140,099,851	133,765,113
Ares European Real Estate Fund II	6,974,925	2,035,121
Ares European Real Estate Fund III	19,560,623	1,301,246
AREA European Property Enhancement Program	3,419,819	214,158
Artemis Real Estate Partners Income & Growth Fund	55,896,817	55,929,295
Asana Select Retail Fund	426,072,362	420,396,538
Avanath Affordable Housing III	42,436,037	48,023,849
Avanath III NY Co-Investment Fund	29,778,012	19,054,770
Beacon Capital Strategic Partners VI	29,543,607	1,026,466
Black Creek Industrial Fund	130,041,475	133,997,152
Blackstone BioMed Life Science Real Estate Fund	245,098,040	254,163,339
Blackstone Property Partners	760,710,101	895,830,439
Blackstone Real Estate Debt Strategies III	149,907,824	140,537,974
Blackstone Real Estate Partners Asia	132,195,031	195,852,972
Blackstone Real Estate Partners Asia II	172,061,500	204,996,872
Blackstone Real Estate Partners International II	199,034	191,185
Blackstone Real Estate Partners Europe VI	92,751,891	102,850,173
Blackstone Real Estate Partners IV	3,755,425	2,035,915
Blackstone Real Estate Partners IX	163,765,980	202,725,827
Blackstone Real Estate Partners V	17,756,136	12,512,557
Blackstone Real Estate Partners VI	16,319,839	29,594,629
Blackstone Real Estate Partners VIII	205,123,747	237,389,725
Brookfield Strategic Real Estate Partners II-B	313,565,155	377,215,000
Brookfield Strategic Real Estate Partners III-B	216,041,987	256,800,169
Cayuga Lake Fund	64,255,811	56,630,281
Carlisle Europe Real Estate Partners III	5,561,573	7,735,734
Carlisle Realty Halley Co-Investment Fund IV-A	1,200,303	1,832,341
Carlisle Realty Partners IV-A	4,821,957	8,147,918
Carlisle Realty Partners V-B	18,251,652	35,321,952
CB Richard Ellis Strategic Partners Europe Fund III	508,741	522,984
Cherokee Investment Partners IV	22,881,034	6,094,982
CIM Fund III	73,137,280	89,194,104
CIM Fund VIII	187,421,204	179,160,983
City Investment Fund	352,021	348,854
Clarion Gables Multifamily Trust	250,861,114	290,472,230

REAL ESTATE INVESTMENTS
As of March 31, 2021

	Cost	Fair Value
Colony Investors VII	3,363,082	3,373,400
Colony Investors VIII	7,371,672	7,494,300
Cortland Enhanced Value Fund V	20,072,606	19,578,509
Empire GCM RE Anchor Fund	61,487,383	62,481,978
Excelsior II	32,594,165	19,772,241
Exeter Europe Industrial Core Fund	35,863,672	32,870,896
Exeter Europe Value Venture III	117,663,331	158,815,736
F55 Charlotte Street CI	21,831,150	29,181,067
F55 Lighthouse CI	22,093,925	30,876,455
Gadol 45CI-4	210,409	279,730
Greenoak US Parallel III-A	79,805,833	68,665,788
Heitman Value Partners IV	70,551,612	80,006,709
HVP IV Sidecar I	25,816,912	30,307,753
Jamestown Premier Property Fund	322,202,172	276,800,817
JPMCB Strategic Property Fund	638,849,387	679,387,470
Kimex Retail Land and Development Fund I	1,027,000	944,000
LAI Strategic Realty Investors	123,787	95,708
Lake Hempstead Fund	21,178,211	30,923,895
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	149,274,021	142,727,953
Lake Success Fund	34,784,782	16,231,551
Landmark Real Estate Partners VIII-A	108,041,747	96,555,046
Lone Star Fund V	6,027,737	16,160,545
Lone Star Fund VI	7,115,128	14,029,965
Lone Star Real Estate Fund	5,196,978	3,519,210
Mesa West Core Lending Fund	150,909,784	149,107,146
Metropolitan Workforce Housing Fund	931,773	1,021,641
Morningside Investment Partners	48,701,700	33,756,000
Niam Nordic VI	10,048,715	57,413,038
Niam Nordic VII KB	29,025,062	33,638,522
North Haven Real Estate Fund V - Special International	7,357,497	9,312,393
NREP Nordic Strategies Fund IV	17,517,140	22,806,331
NYSCRF Frontier Mach I	147,815,840	155,912,229
NYSCRF Frontier Mach II	340,194,767	426,221,086
Oaktree Real Estate Opportunities Fund VIII	-	9,936,014
PGIM Real Estate Capital VII	19,793,156	19,493,805
Praedium Fund VI	62,393	62,393
Pramerica Real Estate Capital VI	88,346,788	114,442,008
PRISA	200,000,000	200,000,000
Prologis Targeted US Logistics Holdings	690,744,682	979,589,941
Rockpoint Real Estate Fund II	6,091,079	2,494,685
Rockpoint Real Estate Fund III	8,592,049	9,484,313
Rockpoint Real Estate Fund IV	16,471,240	9,525,341
Star Lake Fund I	48,592,049	20,077,664
Star Lake Fund II	1,103,795	1,122,562
Star Lake Fund III	146,996,958	161,354,518
Stockbridge Real Estate Fund II - D	6,865,367	9,721,658
Stockbridge Real Estate Fund III - A	157,388,125	225,107,656
Trumbull Property Fund	326,548,334	288,552,046
Westbrook Real Estate Fund VI	3,041,062	3,039,386
Westbrook Real Estate Fund VII	27,582,227	23,206,185
Westbrook Real Estate Fund VIII	14,060,275	13,227,550
Westbrook Real Estate Fund X	91,982,968	109,991,525
Westbrook Real Estate Fund XI	16,944,334	19,815,511
Westbrook Real Estate Partners (Fund V)	110,415	104,299
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	\$ 8,757,668,972	\$ 9,689,148,913
TOTAL REAL ESTATE INVESTMENTS	\$ 14,158,100,140	\$ 17,647,992,775

SHORT-TERM INVESTMENTS

As of March 31, 2021

Security Description	Maturity Date	Original Amount
ABBVIE INC	05/14/2021	\$ 8,901,126
ABBVIE INC	11/14/2021	39,737,125
ABBVIE INC	11/19/2021	32,661,558
ALBION CAPITAL CORP LLC	04/19/2021	34,601,097
ALBION CAPITAL CORP LLC	04/27/2021	7,799,155
ALIBABA GROUP HOLDING LTD	11/28/2021	50,035,057
ALPINE SECURITIZATION LLC	08/10/2021	70,000,000
ANGLESEA FUNDING LLC	05/04/2021	237,581,149
ANGLESEA FUNDING LLC	06/01/2021	35,283,432
ATLANTIC ASSET SECURITIZATION LLC	04/30/2021	34,996,053
ATLANTIC ASSET SECURITIZATION LLC	05/26/2021	9,809,351
ATLANTIC ASSET SECURITIZATION LLC	06/04/2021	49,989,333
AUTOBAHN FUNDING COMPANY LLC	04/07/2021	24,999,625
AUTOBAHN FUNDING COMPANY LLC	04/30/2021	49,995,569
AXIS 2020-1A A1	06/21/2021	1,122,587
BARCLAYS BANK PLC CCP	04/29/2021	80,317,754
BARCLAYS BANK PLC CCP	04/05/2021	77,178,456
BARCLAYS BANK PLC CCP	04/20/2021	13,191,677
BARCLAYS BANK PLC CCP	04/19/2021	26,927,576
BARCLAYS BANK PLC CCP	04/08/2021	49,998,153
BARCLAYS BANK PLC CCP	04/01/2021	72,820,000
BARCLAYS BANK PLC CCP	06/23/2021	74,970,604
BBVA USA	06/11/2021	19,061,367
BEDFORD ROW FUNDING CORP	06/30/2021	149,947,500
BRISTOL-MYERS SQUIBB COMPANY	05/14/2021	20,049,406
BRITANNIA FUNDING COMPANY LLC	04/29/2021	40,994,260
CGCC 2014-FL2 B	11/15/2031	20,004,474
CHARTA LLC	04/01/2021	75,000,000
CHARTA LLC	06/01/2021	99,979,667
CHESHAM FINANCE LLC	04/01/2021	186,994,000
CIESCO LLC	06/22/2021	21,766,297
CITIGROUP INC	08/02/2021	10,070,275
CNH 2020-A A2	11/15/2021	4,230,611
COMM 2014-CR15 A2	09/10/2021	2,050,666
CONCORD MINUTEMEN CAPITAL COMPANY LLC	04/09/2021	36,664,022
CONCORD MINUTEMEN CAPITAL COMPANY LLC	04/29/2021	48,245,245
CONCORD MINUTEMEN CAPITAL COMPANY LLC	05/28/2021	140,317,667
CONCORD MINUTEMEN CAPITAL COMPANY LLC	06/17/2021	36,368,771
CRC FUNDING LLC	06/07/2021	59,986,600
CROWN POINT CAPITAL COMPANY LLC	07/02/2021	95,053,000
CROWN POINT CAPITAL COMPANY LLC	07/16/2021	50,000,000
CROWN POINT CAPITAL COMPANY LLC	07/19/2021	217,242,000
CROWN POINT CAPITAL COMPANY LLC	09/21/2021	137,705,000
DAIMLER FINANCE NORTH AMERICA LLC	01/06/2022	42,763,722
DAIMLER FINANCE NORTH AMERICA LLC	05/04/2021	5,972,400
DEFT 2020-2 A1	09/22/2021	9,353,888
EMD FINANCE LLC	03/19/2022	51,009,399
FAIRWAY FINANCE CORP	04/08/2021	47,998,320
FORDO 2020-A A2	09/15/2021	3,387,170
GENERAL MOTORS FINANCIAL COMPANY INC	07/06/2021	63,525,591
GENERAL MOTORS FINANCIAL COMPANY INC	01/14/2022	10,200,558
GENERAL MOTORS FINANCIAL COMPANY INC	04/09/2021	43,056,121
GENERAL MOTORS FINANCIAL COMPANY INC	11/06/2021	11,099,428
GILEAD SCIENCES INC	12/01/2021	9,970,267
GOLDMAN SACHS GROUP INC	07/27/2021	59,305,390
GOLDMAN SACHS GROUP INC	01/24/2022	50,564,652
GOTHAM FUNDING CORP	04/21/2021	84,993,000
GTA FUNDING LLC	04/08/2021	76,998,802
GTA FUNDING LLC	04/09/2021	34,999,378
GTA FUNDING LLC	04/12/2021	179,995,600
HARLEY-DAVIDSON FINANCIAL SERVICES INC	05/21/2021	20,080,295
HAROT 2020-2 A2	12/15/2021	9,018,303
HYUNDAI CAPITAL AMERICA	06/15/2021	50,194,168
LEXINGTON PARKER CAPITAL COMPANY LLC	04/09/2021	19,999,067
LEXINGTON PARKER CAPITAL COMPANY LLC	04/26/2021	143,428,058
LEXINGTON PARKER CAPITAL COMPANY LLC	04/30/2021	48,870,307
LEXINGTON PARKER CAPITAL COMPANY LLC	06/14/2021	129,954,572
LMA-AMERICAS LLC	04/16/2021	99,995,833
LMA-AMERICAS LLC	04/30/2021	74,993,958
LMA-AMERICAS LLC	05/28/2021	74,985,750
LMA-AMERICAS LLC	06/22/2021	43,374,187
LONGSHIP FUNDING LLC	04/08/2021	84,999,008
LONGSHIP FUNDING LLC	04/09/2021	144,997,967
LONGSHIP FUNDING LLC	04/15/2021	49,996,694
MACKINAC FUNDING COMPANY LLC	04/12/2021	44,997,388
MANHATTAN ASSET FUNDING COMPANY LLC	04/08/2021	106,998,336

SHORT-TERM INVESTMENTS

As of March 31, 2021

Security Description	Maturity Date	Original Amount
MANHATTAN ASSET FUNDING COMPANY LLC	04/26/2021	144,209,983
MANHATTAN ASSET FUNDING COMPANY LLC	04/30/2021	61,993,008
METLIFE SHORT TERM FUNDING LLC	04/09/2021	40,899,500
MITSUBISHI UFJ TRUST & BANKING CORP OF NY	04/30/2021	100,000,000
MITSUBISHI UFJ TRUST & BANKING CORP OF NY	04/30/2021	225,000,000
MITSUBISHI UFJ TRUST & BANKING CORP OF NY	08/06/2021	175,000,000
MIZUHO BANK LTD	04/13/2021	122,587,000
MIZUHO BANK LTD	04/30/2021	270,000,000
MIZUHO BANK LTD	04/30/2021	107,413,000
MOLSON COORS BEVERAGE COMPANY	07/15/2021	44,175,926
MORGAN STANLEY	04/21/2021	35,247,508
MORGAN STANLEY	07/28/2021	35,781,524
MOUNTCLIFF FUNDING LLC	04/07/2021	108,298,376
MOUNTCLIFF FUNDING LLC	04/09/2021	124,997,500
MOUNTCLIFF FUNDING LLC	04/13/2021	99,997,333
MUFG BANK LTD OF NY	07/29/2021	350,000,000
NISSAN MOTOR ACCEPTANCE CORP	01/13/2022	20,302,361
OLD LINE FUNDING LLC	04/05/2021	32,014,431
OLD LINE FUNDING LLC	04/06/2021	24,999,288
PSEG POWER LLC	06/15/2021	27,570,761
SAUDI INTERNATIONAL BOND	10/26/2021	55,575,300
SCFET 2019-2A A1	02/20/2022	8,171,228
SCFET 2021-1A A1	03/11/2022	5,865,386
STANDARD CHARTERED BANK OF NY	06/28/2021	80,590,000
STANDARD CHARTERED BANK OF NY	07/26/2021	80,000,000
STANDARD CHARTERED BANK OF NY	07/27/2021	250,000,000
SUMITOMO MITSUI TRUST BANK LTD OF NY	07/30/2021	80,000,000
SUMITOMO MITSUI TRUST BANK LTD OF NY	07/27/2021	150,000,000
SUMITOMO MITSUI TRUST BANK LTD OF NY	08/30/2021	350,000,000
SUMITOMO MITSUI TRUST BANK LTD OF NY	04/14/2021	200,893,000
SUMITOMO MITSUI TRUST BANK LTD OF NY	07/30/2021	290,000,000
THUNDER BAY FUNDING LLC	06/01/2021	49,990,681
TOYOTA MOTOR CREDIT CORP	04/09/2021	99,998,667
US BANK NATIONAL ASSOCIATION	01/21/2022	10,151,552
US TREASURY BONDS	08/31/2021	226,001,952
US TREASURY BONDS	04/15/2021	82,072,989
US TREASURY BONDS	05/15/2021	100,310,442
US TREASURY BONDS	06/15/2021	100,526,255
US TREASURY BONDS	05/31/2021	100,338,615
US TREASURY BONDS	10/31/2021	104,162,773
US TREASURY BONDS	11/30/2021	278,093,750
US TREASURY BONDS	02/28/2022	330,243,163
US TREASURY BONDS	03/31/2022	203,539,062
US TREASURY BONDS	04/30/2021	70,122,772
US TREASURY BONDS	06/30/2021	35,334,547
US TREASURY BONDS	07/15/2021	47,352,500
VERSAILLES COMMERCIAL PAPER LLC	04/27/2021	49,994,222
VICTORY RECEIVABLES CORP	04/01/2021	50,000,000
VICTORY RECEIVABLES CORP	04/06/2021	63,598,675
VICTORY RECEIVABLES CORP	04/21/2021	49,995,556
VICTORY RECEIVABLES CORP	05/11/2021	90,638,898
VICTORY RECEIVABLES CORP	05/28/2021	49,991,292
VICTORY RECEIVABLES CORP	06/04/2021	18,645,519
WALGREENS BOOTS ALLIANCE INC	11/18/2021	45,812,714
WESTPAC BANKING CORP	08/19/2021	30,195,608
CASH-GLOBAL ADVISORS		16,152,686
GLOBAL ADVISOR CURRENCY		49,237,501
GLOBAL MANAGER STIF		541,840,807
Total Cost Short-term Investments		\$ 11,082,716,956
Total Fair Value Short-term Investments		\$ 11,082,650,453

PRIVATE EQUITY INVESTMENTS

As of March 31, 2021

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
57 Stars Emerging Europe Fund (NYSCRF), LP	03/13/09	\$ 155,000,000	\$ 153,507,861	\$ 47,926,314	\$ 138,987,400	\$ 186,913,714
57 Stars Global Opportunity Fund (NYSCRF)	12/09/20	100,000,000	6,866,080	0	6,866,080	6,866,080
57 Stars Global Opportunity Fund 5 - Direct Impact, LP	12/31/20	50,000,000	0	0	0	0
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	248,277,575	201,856,393	189,580,920	124,470,851	314,051,771
Access/NY European Middle Market Buyout Fund, LP	03/28/05	538,984,303	492,368,308	608,910,049	12,274,926	621,184,975
Acon Equity Partners 3.5, LP	01/11/12	120,000,000	120,848,051	7,358,765	135,976,129	143,334,894
ACON Equity Partners IV, LP	10/05/15	200,000,000	140,736,542	20,568,532	179,861,590	200,430,122
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	153,085,942	137,478,403	84,987,129	222,465,532
Affinity Asia Pacific Fund V, LP	12/15/17	350,000,000	74,952,380	7,423,917	84,883,645	92,307,562
Aisling Capital II, LP	12/21/05	35,000,000	47,882,244	47,050,948	1,121,531	48,172,479
Aisling Capital III, LP	10/17/08	45,000,000	55,440,619	125,109,680	480,494	125,590,174
Apollo Investment Fund IV, LP	04/22/98	200,000,000	204,836,389	338,439,311	83,491	338,522,802
Apollo Investment Fund IX, LP	06/30/17	480,000,000	141,565,840	30,657,979	157,238,230	187,896,209
Apollo Investment Fund V, LP	10/26/00	300,000,000	473,205,843	939,908,083	2,578,549	942,486,632
Apollo Investment Fund VI, LP	08/19/05	350,000,000	479,726,669	703,339,000	6,635,232	709,974,232
Apollo Investment Fund VII, LP	08/28/07	350,000,000	463,508,640	731,795,655	26,936,014	758,731,669
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	382,769,690	237,404,231	346,728,437	584,132,668
Apollo Natural Resources Partners II, LP	08/21/15	400,000,000	351,691,491	179,020,064	243,097,870	422,117,934
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	198,865,903	147,082,256	29,351,835	176,434,091
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	112,698,427	185,953,765	128,520	186,082,285
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	125,697,333	262,106,460	7,088,856	269,195,316
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	166,124,566	205,862,957	96,675,516	302,538,473
Ares Corporate Opportunities Fund V, LP	04/21/16	300,000,000	299,821,330	57,059,088	273,164,547	330,223,635
Ares Corporate Opportunities Fund VI, LP	06/15/20	200,000,000	27,013,594	0	31,360,388	31,360,388
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	65,159,544	94,934,580	519,766	95,454,346
Armory Square Ventures II, LP	02/16/19	10,000,000	3,428,603	139	3,543,674	3,543,813
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	15,000,000	8,805,000	4,347,477	13,152,477
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	24,981,163	0	16,906,154	16,906,154
ASF Miller Direct B, LP	01/01/14	40,000,000	37,487,644	54,436,459	92,006	54,528,465
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	50,296,750	93,766,623	35,158,652	128,925,275
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	60,517,108	59,563,406	46,056,851	105,620,257
Asia Alternatives Capital Partners IV, LP	09/19/14	48,946,860	54,641,221	13,951,020	71,250,863	85,201,883
Avance Investment Partners, LP	03/08/21	250,000,000	0	0	0	0
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	59,067,950	82,939,351	2,318,052	85,257,403
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	56,129,099	14,788,685	2,481	14,791,166
Big Apple Investors, Ltd	04/17/15	5,932,800	6,690,219	3,250,402	4,457,675	7,708,077
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	343,844,039	837,461,637	6,877,380	844,339,017
Blackstone Capital Partners V, LP	10/14/05	675,000,000	709,129,396	1,149,064,288	18,131,322	1,167,195,610
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	321,458,938	354,437,362	200,434,902	554,872,264
Blackstone Capital Partners VII, LP	10/15/15	500,000,000	513,448,403	84,423,770	639,580,377	724,004,147
Blackstone Capital Partners VIII, LP	03/29/19	500,000,000	53,857,608	0	61,548,497	61,548,497
Blackstone Communications Partners I, LP	06/29/00	50,000,000	55,520,249	66,753,629	438,054	67,191,683
Blackstone Core Equity Partners - NY, LP	05/17/18	300,000,000	45,000,000	148,117	38,931,204	39,079,321
Blackstone Core Equity Partners, LP	09/15/16	300,000,000	240,325,528	61,860,442	356,611,082	418,471,524
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	73,544,198	87,690,162	636,631	88,326,793
Brait IV, LP	12/21/05	40,000,000	44,150,817	16,797,093	8,640,232	25,437,325
Brazos Equity Fund II, LP	10/14/05	50,000,000	59,818,282	69,359,831	394,983	69,754,814
Bridgepoint Credit Opportunities II, LP	10/23/13	138,941,999	90,161,388	114,501,740	8,092,191	122,593,931
Bridgepoint Development Capital IV, LP	09/03/20	150,000,000	0	0	0	0
Bridgepoint Europe I A, LP	12/10/98	90,736,256	96,139,925	167,302,875	0	167,302,875
Bridgepoint Europe II A, LP	05/02/01	89,976,364	142,475,865	251,113,420	0	251,113,420
Bridgepoint Europe III A, LP	04/25/05	135,414,328	133,822,682	135,375,328	26,598,778	161,974,106
Bridgepoint Europe IV, LP	11/14/08	133,332,375	129,553,446	175,414,149	23,800,020	199,214,169
Bridgepoint Europe V, LP	07/20/15	171,801,337	158,447,621	103,116,849	196,847,259	299,964,108
Bridgepoint Europe VI, LP	06/01/18	287,379,927	114,267,400	22,124,883	115,682,364	137,807,247
Brookfield Capital Partners IV, LP	12/08/15	400,000,000	384,971,782	570,658,505	428,850,939	999,509,444
Brookfield Capital Partners V, LP	12/20/18	400,000,000	164,704,227	18,187,900	182,019,905	200,207,805
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	79,159	564,980	0	564,980
Capital Alliance Private Equity IV, Ltd.	03/24/15	85,000,000	65,328,919	9,064,769	62,384,248	71,449,017
Carlyle Europe Partners II, LP	09/05/03	119,640,910	186,168,367	298,111,007	1,705,057	299,816,064
Carlyle Partners V, LP	09/07/07	150,000,000	170,462,534	275,916,522	17,953,971	293,870,493
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	229,147,921	400,562,246	0	400,562,246
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	373,182,269	479,841,360	9,925,965	489,767,325
CCMP Capital Investors III, LP	07/28/14	150,000,000	147,562,863	107,983,145	154,424,684	262,407,829
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	228,235,063	166,111,141	25,557,588	191,668,729
Centerbridge Capital Partners III, LP	10/24/14	200,000,000	244,172,505	122,348,082	228,985,997	351,334,079
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	65,740,000	64,671,069	5,950,659	70,621,728
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,414,158	81,308,935	1,265,168	82,574,103
Clearlake Capital Partners III, LP	12/07/12	27,500,000	38,939,868	94,871,027	12,376,298	107,247,325
Clearlake Capital Partners IV, LP	08/13/15	87,000,000	131,044,306	119,375,814	132,702,727	252,078,541
Clearlake Capital Partners V, LP	03/15/18	125,000,000	115,103,595	35,136,582	224,935,688	260,072,270
Clearlake Capital Partners VI, LP	03/30/20	180,000,000	87,336,566	1,500,957	97,345,778	98,846,735
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	55,372,296	54,905,343	7,815,101	62,720,444
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	76,294,705	58,399,910	31,627,272	90,027,182
Contour Opportunity Fund II, LP	03/15/19	20,000,000	9,000,000	0	9,691,395	9,691,395

PRIVATE EQUITY INVESTMENTS
As of March 31, 2021

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
Contour Opportunity Fund, LP	07/28/15	15,000,000	12,450,000	34,468,801	20,552,154	55,020,955
Contour Venture Partners II-A, LP	09/20/11	10,000,000	9,679,890	5,241,347	21,103,753	26,345,100
Contour Venture Partners III-A, LP	06/09/14	15,000,000	11,550,000	1,663,222	16,444,880	18,108,102
Contour Venture Partners IV-A, LP	09/28/18	20,000,000	6,600,000	0	5,695,691	5,695,691
Crestview Partners IV, LP	09/04/18	200,000,000	13,628,857	0	33,270,075	33,270,075
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	106,208,838	155,157,868	9,373,982	164,531,850
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	141,334,767	86,346,549	111,212,735	197,559,284
CVC Capital Partners Asia Pacific Fund V, LP	02/15/19	250,000,000	17,071,399	0	12,704,076	12,704,076
CVC Capital Partners Strategic Opportunities II Co-Invest (A), LP	11/09/18	117,277,290	0	0	0	0
CVC Capital Partners Strategic Opportunities II, LP	06/22/18	220,002,877	18,932,151	0	20,054,815	20,054,815
CVC Capital Partners VI (B), LP	07/26/13	326,410,729	297,386,637	148,887,187	364,575,333	513,462,520
CVC Capital Partners VII, LP	05/26/17	399,832,302	253,622,556	5,735,163	320,568,440	326,303,603
CVC Capital Partners VIII (A), LP	06/08/20	586,386,452	0	0	0	0
CVC European Equity Partners III, LP	12/15/00	150,000,000	209,140,980	477,573,355	9,195,971	486,769,326
CVC European Equity Partners IV (A), LP	07/18/05	164,145,753	178,057,195	323,569,496	151,201	323,720,697
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	86,175,417	90,659,127	118,737,557	69,208	118,806,765
CVC European Equity Partners V, LP	05/02/08	202,162,337	234,930,266	442,207,899	8,893,743	451,101,642
CVC Growth Fund II, LP	04/29/19	200,000,000	26,722,674	0	28,526,758	28,526,758
CVC Growth Partners Co-Investment Fund II, LP	04/29/19	66,670,000	11,620,246	0	14,940,752	14,940,752
CVC Growth Partners Co-Investment, LP	04/15/15	31,250,000	25,133,966	28,856,815	23,674,909	52,531,724
CVC Growth Partners, LP	04/15/15	125,000,000	127,151,955	80,959,848	100,178,853	181,138,701
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	235,133,126	228,859,747	89,465	228,949,212
DeltaPoint Capital III, LP	08/30/02	21,939,569	26,116,573	20,096,696	763,583	20,860,279
DeltaPoint Capital IV, LP	11/06/09	25,000,000	24,973,384	909,157	3,013,270	3,922,427
DFJ Gotham Fund II, LP	03/12/09	25,000,000	24,781,825	9,018,758	7,783,089	16,801,847
Dyal Capital Partners III, LP	12/18/15	285,000,000	328,952,876	279,266,881	223,257,421	502,524,302
Dyal III Third Avenue Co Investment Fund LLC	07/25/16	215,000,000	96,103,553	16,710,612	165,321,757	182,032,369
Easton Hunt New York, LP	12/09/03	30,000,000	31,376,092	4,750,349	7,569,899	12,320,248
EQT Fund IX SCSsp	07/10/20	353,350,923	75,656,523	179,097	85,116,784	85,295,881
EQT Fund VIII, LP	02/22/18	341,479,490	252,865,443	3,161,732	368,525,868	371,687,600
EQT V (No. 2), LP	12/12/06	117,683,900	166,716,449	227,932,900	3,058,373	230,991,273
EQT VII, LP	07/31/15	233,326,813	237,015,121	152,000,310	293,369,637	445,369,947
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	55,503,171	58,713,494	1,915,439	60,628,933
Fairview Ventures Fund I, LP	10/14/99	288,857,244	301,053,247	363,681,299	1,746,101	365,427,400
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	100,485,554	143,806,722	12,319,333	156,126,055
Falcon Strategic Partners III, LP	07/03/09	50,000,000	59,230,988	73,739,460	6,224,220	79,963,680
Fifth Civen Fund, LP (The)	06/12/12	179,809,620	197,821,476	261,730,822	77,819,819	339,550,641
FIMI Opportunity 6, LP	03/31/16	50,000,000	39,318,180	5,454,546	49,891,000	55,345,546
Founders Equity NY, LP	12/23/03	44,000,000	45,170,939	38,851,074	23,246,556	62,097,630
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	81,316,613	97,439,338	31,590,018	129,029,356
Francisco Partners IV, LP	02/06/15	75,000,000	75,444,778	87,837,351	163,535,385	251,372,736
Francisco Partners VI, LP	04/29/20	200,000,000	17,500,000	0	16,799,807	16,799,807
FS Equity Partners IV, LP	12/18/97	85,000,000	90,282,484	150,971,065	0	150,971,065
FS Equity Partners V, LP	12/18/03	50,000,000	43,611,696	84,457,895	4,532,113	88,990,008
FS Equity Partners VI, LP	04/20/11	80,000,000	89,893,703	230,179,266	31,538,839	261,718,105
FS Equity Partners VII, LP	06/04/14	125,000,000	113,531,480	46,799,078	112,000,955	158,800,033
FS Equity Partners VIII, LP	03/15/19	150,000,000	62,921,485	39,019	63,376,716	63,415,735
GCM Grosvenor - NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	210,610,499	160,806,010	58,876,867	219,682,877
GenNx360 Capital Partners II, LP	02/16/12	125,000,000	143,656,892	91,693,035	142,464,094	234,157,129
GenNx360 Capital Partners III, LP	06/21/18	150,000,000	49,830,974	1,499,440	59,183,288	60,682,728
GenNx360 Capital Partners, LP	09/30/08	60,000,000	89,905,231	73,219,380	10,945,112	84,164,492
Gilde Buyout Fund IV C.V.	06/29/10	24,806,419	25,845,561	31,614,362	10,585,150	42,199,512
Graycliff Private Equity Partners III (NYS), LP	10/28/14	50,000,000	48,100,576	59,296,378	34,396,097	93,692,475
Green Equity Investors V, LP	02/28/07	125,000,000	138,941,175	263,413,504	52,203,219	315,616,723
Green Equity Investors VI, LP	02/15/12	200,000,000	241,275,898	179,848,018	246,637,662	426,485,680
Green Equity Investors VII, LP	06/06/16	182,000,000	161,221,318	28,532,062	252,658,775	281,190,837
Green Equity Investors VIII, LP	11/13/19	400,000,000	53,962,613	0	49,003,277	49,003,277
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	97,088,528	85,872,284	12,990,956	98,863,240
GSO Capital Solutions Fund III, LP	07/14/17	300,000,000	93,698,955	41,728,281	58,352,527	100,080,808
GSO CSF III Co Investment Fund, LP	12/15/17	200,000,000	14,546,701	1,131,793	17,223,427	18,355,220
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	117,451,282	107,053,115	834,628	107,887,743
Hamilton Lane NY Israel Fund, LP	11/06/17	400,000,000	179,715,362	5,500,780	271,416,228	276,917,008
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	305,460,830	380,540	305,841,370
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	147,375,000	223,147,695	15,352,667	238,500,362
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	294,924,425	376,840,675	1,204,383	378,045,058
Helios Investors III, LP	12/24/14	100,000,000	102,964,197	9,447,941	166,105,706	175,553,647
Hellman & Friedman Capital Partners IX, LP	10/04/18	325,000,000	227,271,357	673,812	256,682,150	257,355,962
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	282,434,669	508,910,064	4,992,323	513,902,387
Hellman & Friedman Capital Partners VII, LP	06/23/11	200,000,000	193,278,330	519,431,283	107,155,674	626,586,957
Hellman & Friedman Capital Partners VIII, LP	09/19/14	300,000,000	304,185,361	59,715,373	451,723,899	511,439,272
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	14,982,662	6,317,079	8,939,073	15,256,152
High Peaks Ventures NY, LP	12/09/03	27,409,091	27,601,081	28,804,739	2,120,529	30,925,268
Hony Capital Fund V, LP	12/30/11	100,000,000	123,286,792	43,882,795	66,973,274	110,856,069
Hony Capital Fund VIII (Cayman), LP	04/06/16	200,000,000	218,912,040	43,295,530	187,205,528	230,501,058
Horsley Bridge International II, LP	12/28/00	50,000,000	50,039,280	77,793,970	1,449,926	79,243,896

PRIVATE EQUITY INVESTMENTS
As of March 31, 2021

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	134,700,312	54,471,044	4,021,953	58,492,997
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	112,776,632	212,634,722	17,207,344	229,842,066
Hudson River Co-Investment Fund III, LP	05/25/16	300,000,000	200,450,471	17,388,718	233,339,297	250,728,015
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	178,720,915	284,282,931	16,742,112	301,025,043
Hudson River Fund II, LP	08/22/01	850,000,000	983,359,245	1,378,560,775	128,132,237	1,506,693,012
Hudson River Fund, LP	01/20/98	400,000,000	517,337,268	711,378,025	8,182,783	719,560,808
ICV Partners IV, LP	10/04/17	75,000,000	31,692,627	625,636	35,600,406	36,226,042
IK IX Fund No.1 SCSp	10/11/19	234,662,859	16,263,806	555	10,580,567	10,581,122
IK VIII Fund, LP	08/01/16	206,837,373	198,715,926	118,203,890	194,093,480	312,297,370
Insight Partners XI, LP	12/17/19	250,000,000	150,500,000	24,047	231,202,787	231,226,834
Insight Venture Partners X, LP	10/11/17	250,000,000	250,933,718	22,799,901	534,454,056	557,253,957
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	45,000,000	58,262,373	32,842,831	91,105,204
JMI Equity Fund VII, LP	11/22/10	40,000,000	39,120,000	92,031,074	3,719,820	95,750,894
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	266,559,193	312,008,401	55,756,437	367,764,838
KKR 2006 Fund, LP	07/26/06	600,000,000	745,290,575	1,118,566,704	154,359,551	1,272,926,255
KKR Americas Fund XII, LP	03/03/16	600,000,000	383,119,214	42,282,296	733,653,917	775,936,213
KKR Asian Fund II, LP	06/28/13	150,000,000	183,701,367	125,319,422	132,211,226	257,530,648
KKR Asian Fund III, LP	03/31/17	285,000,000	210,362,988	37,462,380	294,453,886	331,916,266
KKR Asian Fund IV, LP	06/05/20	300,000,000	0	0	657,106	657,106
KKR Asian Fund, LP	04/06/07	50,000,000	64,622,488	109,018,001	479,634	109,497,635
KKR China Growth Fund, LP	12/10/10	125,000,000	146,490,602	119,896,574	46,704,872	166,601,446
KKR European Fund II, LP	09/19/05	66,206,749	78,826,230	98,254,890	267,070	98,521,960
KKR Global Impact Fund SCSp	12/07/18	300,000,000	129,980,744	5,805,010	163,823,128	169,628,138
KKR Millennium Fund, LP	08/03/01	250,000,000	340,813,124	615,040,876	202,508	615,243,384
KSL Capital Partners III, LP	03/18/11	115,000,000	130,514,079	130,812,645	30,426,906	161,239,551
KSL Capital Partners IV, LP	04/17/15	225,000,000	204,340,554	36,393,798	217,508,111	253,901,909
KSL Capital Partners V, LP	10/22/18	300,000,000	84,050,546	38,218,229	59,899,687	98,117,916
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	61,247,712	92,387,095	7,049,227	99,436,322
Lexington Capital Partners III, LP	12/31/98	100,000,000	101,664,599	126,941,467	821,610	127,763,077
Lexington Capital Partners V, LP	11/05/01	75,000,000	80,655,543	131,267,451	290,477	131,557,928
Lindsay Goldberg & Bessemer II, LP	07/14/06	100,000,000	99,261,724	140,086,470	0	140,086,470
Lindsay Goldberg III, LP	07/30/08	250,000,000	250,644,382	335,446,625	1,935,472	337,382,097
Lindsay Goldberg IV, LP	06/13/14	250,000,000	198,406,996	188,136,546	179,495,203	367,631,749
Lindsay Goldberg V, LP	06/07/19	300,000,000	55,473,680	12,375	60,635,420	60,647,795
Lion Capital Fund II, LP	03/19/07	173,661,338	216,592,967	152,000,322	248,659	152,248,981
M2 NY Pioneer Fund, LP	03/02/11	240,000,000	229,944,406	187,105,715	150,926,478	338,032,193
M2 NY Pioneer II, LP	10/17/17	200,000,000	125,401,045	18,359,450	144,652,083	163,011,533
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	228,566,776	399,814,525	6,219,266	406,033,791
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	82,751,179	129,235,218	4,473,303	133,708,521
Markstone Capital Partners, LP	02/02/04	250,000,000	264,922,219	95,750,136	0	95,750,136
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	14,756,421	4,163,626	6,683,296	10,846,922
Mohawk River Fund II, LP	06/29/00	100,000,000	105,006,072	100,249,752	5,994,486	106,244,238
Mohawk River Fund III, LP	06/21/01	300,000,000	329,516,755	397,476,504	54,861,144	452,337,648
Mohawk River Fund, LP	01/20/98	300,000,000	308,183,973	236,654,996	2,909,462	239,564,458
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	56,839,459	56,839,459
New Mountain Partners III, LP	08/30/07	100,000,000	108,065,844	180,987,159	74,506,946	255,494,105
New York Balanced Pool Asia III, LP	10/31/18	200,000,000	107,220,108	5,993,881	122,898,491	128,892,372
New York Balanced Pool Asia Investors II, LP	02/24/15	194,067,200	208,389,941	49,957,093	261,579,862	311,536,955
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	98,366,967	87,218,670	96,544,240	183,762,910
New York Co-Investment Pool Asia III, LP	10/31/18	300,000,000	60,002,708	0	70,475,340	70,475,340
New York Co-Investment Pool Asia Investors II, LP	02/24/15	250,000,000	206,465,493	47,970,270	243,304,504	291,274,774
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	155,650,997	104,658,886	115,909,974	220,568,860
New York Credit Co-Investment Fund, LP	04/28/14	50,000,000	54,302,129	80,809,978	3,459,546	84,269,524
New York Credit SBIC Fund, LP	05/06/14	50,000,000	28,238,328	28,238,328	38,117,041	66,355,369
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	510,217,483	630,187,380	45,700,056	675,887,436
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	511,271,034	642,329,579	165,062,717	807,392,296
Nordic Capital Fund VIII, LP	12/19/13	123,090,236	142,448,275	129,765,149	120,401,207	250,166,356
NY Credit Co-Investment Fund II, LP	05/12/16	200,000,000	137,165,399	74,376,112	89,173,626	163,549,738
NY Credit Co-Investment Fund III, LP	12/09/20	100,000,000	0	0	0	0
NYS Business Development Loans	01/01/87	N/A	61,984,590	N/A	61,984,590	61,984,590
NYS CRF NB Co-Investment Fund II, LLC	02/20/20	750,000,000	317,658,367	0	439,484,447	439,484,447
NYS CRF NB Co-Investment Fund, LLC	09/01/15	800,000,000	770,754,060	384,480,575	1,025,747,307	1,410,227,882
NYS CRF Pioneer Co-Investment Fund II, LP	05/08/20	125,000,000	0	0	0	0
NYS CRF Pioneer Co-Investment Fund, LP	12/11/12	250,000,000	247,515,541	258,788,914	129,824,993	388,613,907
NYS CRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	40,493,645	58,911,496	111,413	59,022,909
NYS CRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	216,939,191	248,077,512	107,519,943	355,597,455
NYS CRF Pioneer Partnership Fund A-II, LP	12/31/14	300,000,000	147,321,750	6,659,918	183,211,240	189,871,158
NYS CRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	90,934,336	90,904,776	15,486,171	106,390,947
NYS CRF Pioneer Partnership Fund III, LP	12/27/19	150,000,000	0	0	0	0
NYS CRF Transition Annex Fund, LP	08/09/19	200,000,000	6,000,000	0	3,747,158	3,747,158
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,992,877	141,736,599	3,814,840	145,551,439
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	103,858,259	36,233,376	140,091,635
Oaktree Opportunities Fund, Xb, LP	02/14/17	500,000,000	300,000,000	1,058,975	363,404,753	364,463,728
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	180,000,000	311,313,461	362,091	311,675,552
Paladin (NY), LP	05/04/04	45,000,000	41,364,584	21,401,515	49,569,399	70,970,914

PRIVATE EQUITY INVESTMENTS
As of March 31, 2021

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
Palladium Equity Partners III, LP	02/15/08	70,000,000	89,179,125	156,594,764	463,534	157,058,298
Palladium Equity Partners IV, LP	01/16/13	100,000,000	132,706,097	82,674,712	87,666,907	170,341,619
Palladium Equity Partners V, LP	06/30/17	150,000,000	76,772,904	1,010,884	83,970,073	84,980,957
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	76,728,843	11,833,643	77,869,693	89,703,336
PEG Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	176,808,152	278,292,521	217,219	278,509,740
PEG Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	327,657,597	431,947,587	44,981,593	476,929,180
PEG Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	112,020,472	132,495,093	60,661,511	193,156,604
PEG Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	201,674,109	133,509,507	968,992	134,478,499
Performance Venture Capital II, LP	03/26/08	75,000,000	89,107,515	124,216,183	89,498,557	213,714,740
Performance Venture Capital, LP	06/21/06	40,000,000	46,973,410	64,210,882	21,390,055	85,600,937
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	44,457,902	62,899,314	194,933	63,094,247
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	190,842,436	62,027,852	175,244,956	237,272,808
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	190,728,368	336,346,419	56,580,082	392,926,501
Primary Select Fund I, LP	08/07/19	15,000,000	14,683,341	13,341	21,419,200	21,432,541
Providence Equity Partners IV, LP	10/13/00	154,915,620	223,963,017	424,162,375	113,665	424,276,040
Providence Equity Partners V, LP	09/15/04	150,000,000	190,022,789	221,700,595	817,169	222,517,764
Providence Equity Partners VI, LP	12/04/06	350,000,000	480,783,978	609,108,578	25,442,424	634,551,002
Providence Equity Partners VII, LP	06/27/13	100,000,000	137,275,764	153,021,526	104,456,012	257,477,538
Providence Equity Partners VIII, LP	06/12/18	250,000,000	141,278,655	31,740,883	124,411,096	156,151,979
Providence Strategic Growth Fund III, LP	06/12/18	50,000,000	37,975,741	12,501,255	53,597,757	66,099,012
Providence Strategic Growth Fund IV, LP	04/26/19	100,000,000	49,224,612	5,405,414	57,147,983	62,553,397
PVP Fund I-A, LP	03/15/15	30,000,000	29,906,574	15,234,906	119,838,054	135,072,960
PVP Fund II-A, LP	05/23/18	30,000,000	22,544,297	119,297	32,355,617	32,474,914
PVP Fund III-A, LP	09/30/20	30,000,000	1,788,000	0	1,411,364	1,411,364
Quadrangle Capital Partners II, LP	03/17/05	150,000,000	143,833,198	179,611,269	14,552,627	194,163,896
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	1,115,615	3,817,645	120,255	3,937,900
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	311,490,227	308,139,192	132,769,913	440,909,105
RRJ Capital Master Fund III, LP	09/24/15	400,000,000	363,933,889	334,709,064	113,088,010	447,797,074
SAIF Partners III, LP	03/20/07	50,000,000	72,097,819	63,089,250	94,304,957	157,394,207
SAIF Partners IV, LP	12/18/09	100,000,000	124,546,686	56,011,196	152,176,208	208,187,404
Searchlight Capital II, LP	11/10/15	225,000,000	202,437,409	179,554,465	190,817,584	370,372,049
Searchlight Capital III, LP	07/02/19	225,000,000	82,735,503	270,283	100,695,790	100,966,073
Searchlight Capital, LP	12/29/11	150,000,000	160,202,031	117,688,255	93,387,834	211,076,089
Sentaku Investors, LLC	07/17/15	1,053,540	1,179,171	576,900	801,365	1,378,265
Siris Partners IV, LP	04/17/18	200,000,000	109,094,646	14,811,375	115,141,228	129,952,603
Snow Phipps II, LP	07/08/11	100,000,000	128,698,519	118,265,709	56,302,011	174,567,720
Snow Phipps III, LP	07/08/16	200,000,000	174,515,041	49,651,170	198,200,564	247,851,734
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	56,041,500	3,993,586	320,574,016	324,567,602
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	53,090,052	92,559,320	43,044,651	135,603,971
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	397,062,446	496,740,120	57,108,997	553,849,117
Summer Street Capital III, LP	08/14/12	10,000,000	9,938,034	10,793,044	4,214,990	15,008,034
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	10,098,000	6,738,359	16,836,359
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	28,941,692	40,463,264	17,037,560	57,500,824
Supreme (S) LLC	02/19/20	25,000,000	18,112,163	395,199	17,736,234	18,131,433
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	23,026,526	16,914,048	9,113	16,923,161
TA Subordinated Debt IV, LP	02/19/16	150,000,000	112,270,605	65,597,359	120,312,736	185,910,095
TA X, LP	03/23/06	100,000,000	98,633,482	129,272,763	0	129,272,763
TA XI, LP	07/16/09	100,000,000	108,478,008	253,757,245	105,651,125	359,408,370
TA XII-A, LP	01/05/16	200,000,000	203,569,500	180,242,843	290,521,786	470,764,629
TA XIII, LP	05/03/19	280,000,000	191,136,252	13,336,252	237,380,995	250,717,247
The Rise Fund, LP	07/26/17	150,000,000	121,463,332	6,496,783	159,147,818	165,644,601
The Seventh Cinven Fund	04/16/19	372,272,115	38,134,271	0	39,266,143	39,266,143
The Sixth Cinven Fund	04/28/16	258,852,488	242,287,694	29,573,474	365,797,358	395,370,832
Third Cinven Fund U.S. (No. 3), LP	08/02/01	93,720,719	108,245,595	218,823,829	543,148	219,366,977
Thoma Bravo Fund XII, LP	04/27/16	400,000,000	436,918,675	108,634,871	633,532,825	742,167,696
Thoma Bravo Fund XIV, LP	10/23/20	400,000,000	0	0	0	0
Thoma Bravo XIII, LP	12/07/18	400,000,000	395,254,314	205,988,009	477,448,968	683,436,977
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	126,613,442	188,973,020	45,864	189,018,884
Towerbrook Investors V, LP	06/21/18	200,000,000	49,155,930	2,145,087	42,629,019	44,774,106
TPG Asia V, LP	08/01/07	45,000,000	44,314,710	56,093,322	6,830,534	62,923,856
TPG Growth II, LP	08/05/11	200,000,000	223,710,468	316,341,354	161,802,124	478,143,478
TPG Growth III (A), LP	03/20/15	300,000,000	317,493,375	227,382,850	309,418,513	536,801,363
TPG Growth IV, LP	12/06/17	350,000,000	281,213,637	14,124,282	349,697,259	363,821,541
TPG Partners III, LP	12/15/99	261,000,000	249,349,242	605,779,781	0	605,779,781
TPG Partners IV, LP	12/10/03	75,000,000	83,633,940	159,840,892	126,654	159,967,546
TPG Partners V, LP	03/28/06	275,000,000	299,541,120	401,528,589	2,114,882	403,643,471
TPG Partners VI, LP	06/09/08	270,000,000	306,955,841	408,399,865	42,324,566	450,724,431
TPG Partners VII, LP	03/30/15	250,000,000	257,598,825	146,683,633	276,074,415	422,758,048
Tribeca Growth Fund, LP	01/29/18	15,000,000	13,487,092	5,209,443	53,119,197	58,328,640
Tribeca Prime Fund New York, LP	03/08/06	25,000,000	24,928,319	3,005,750	9,610,617	12,616,367
Tribeca Venture Fund I (NY), LP	12/17/13	10,000,000	10,241,903	1,102,802	26,811,725	27,914,527
Tribeca Venture Fund II (NY), LP	12/04/15	25,000,000	18,625,000	5,164,187	87,607,110	92,771,297
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	27,308,283	22,154,216	5,480,821	27,635,037
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,942,480	42,520,000	2,849,000	45,369,000
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	39,460,000	4,900,000	44,360,000

PRIVATE EQUITY INVESTMENTS
As of March 31, 2021

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
Vestar Capital Partners III, LP	11/26/96	30,000,000	29,398,090	33,469,068	0	33,469,068
Vestar Capital Partners IV, LP	12/15/99	75,000,000	74,185,060	130,319,302	506,434	130,825,736
Vista Co-Invest Fund 2018-2, LP	09/30/19	500,000,000	139,222,668	0	138,991,167	138,991,167
Vista Credit Opportunities Fund II, LP	03/24/16	200,000,000	657,385,607	572,861,819	146,888,689	719,750,508
Vista Credit Partners III, LP	03/02/20	500,000,000	60,430,533	15,897,837	49,116,551	65,014,388
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	134,662,387	282,952,354	8,294,531	291,246,885
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	326,398,889	411,998,147	197,644,480	609,642,627
Vista Equity Partners Fund V, LP	07/18/14	400,000,000	491,955,002	486,086,123	519,197,160	1,005,283,283
Vista Equity Partners Perennial, LP	11/21/18	500,000,000	171,075,809	2,507,716	179,553,408	182,061,124
Vista Equity Partners VI, LP	03/11/16	500,000,000	554,392,681	315,735,327	731,321,185	1,047,056,512
Vista Equity Partners VII, LP	08/31/18	750,000,000	449,650,705	2,048,593	481,670,561	483,719,154
Vista Foundation Fund I, LP	12/20/10	50,000,000	54,439,639	156,587,513	7,555,170	164,142,683
Vista Foundation Fund II, LP	10/31/13	75,000,000	78,350,065	68,811,862	75,749,030	144,560,892
Vista Foundation Fund III, LP	05/19/16	400,000,000	387,656,661	328,125,792	409,201,294	737,327,086
Vista Foundation Fund IV, LP	02/21/20	200,000,000	21,661,622	0	16,907,607	16,907,607
Vista Opportunistic Credit Fund I, LP	12/28/17	200,000,000	157,464,769	81,871,159	106,620,982	188,492,141
Warburg Pincus China-Southeast Asia II, LP	07/03/19	185,000,000	32,140,329	3,891,462	42,663,234	46,554,696
Warburg Pincus Energy Fund, LP	10/24/14	200,000,000	184,320,240	42,207,487	100,710,088	142,917,575
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	413,580,556	982,265	414,562,821
Warburg Pincus Financial Sector Fund, LP	03/28/18	100,000,000	80,369,660	5,429,658	98,243,113	103,672,771
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	140,900,219	0	140,900,219
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,774	508,249,948	9,320,133	517,570,081
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	313,200,584	701,617,541	0	701,617,541
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	365,286,081	607,944,896	31,295,571	639,240,467
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	110,217,935	122,962,025	59,539,552	182,501,577
Warburg Pincus Private Equity XII, LP	03/01/16	245,000,000	246,164,699	80,957,233	323,917,502	404,874,735
Wheatley New York Partners, LP	07/30/02	50,000,000	45,754,537	56,086,708	2,321,031	58,407,739
Wigmore Street BDC IV Co-Investment No.2, LP	09/03/20	51,624,805	0	0	0	0
Wigmore Street Co-Investment No. 3, LP	07/20/15	58,209,037	54,848,680	41,483,940	67,232,594	108,716,534
Wigmore Street VI Co-Investment No. 3, LP	08/17/18	68,875,740	42,561,836	0	48,614,455	48,614,455
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	262,393,009	191,914,624	5,283,265	197,197,889
Total Private Equity Investments		\$59,725,490,095	\$49,752,567,203	\$47,401,725,887	\$29,470,165,376	\$ 76,871,891,263

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING

As of March 31, 2021

Captive fund of funds are discretionary accounts that allow CRF to access smaller and specialized private equity funds and to provide diversification for the private equity portfolio.

Due to confidentiality provisions and to protect the investment relationship between CRF and the underlying funds, some of the underlying partnerships are not named and are listed as Partnership # or Investment #.

The sum of commitments to the underlying funds contained in a fund of funds may not equal CRF's commitment to that fund-of-funds. Differences may result from payment of fees, or because the fund-of-funds may contain uncommitted capital or exclude investments that have been fully liquidated.

Fund of Funds (Captive)	Manager	Commitment (\$)	Strategy
57 Stars Emerging Europe Fund (NYSCRF), LP	57 Stars, LLC	\$ 155,000,000	Emerging European Buyout
Access/NY European Middle Market Buyout Fund, LP	Access Capital Partners, LLC	248,277,575	European Buyout
Access/NY European Middle Market Buyout Fund II, LP	Access Capital Partners, LLC	538,984,303	European Buyout
Fairview Ventures Fund I, LP	Fairview Capital Partners	288,857,244	Venture Capital
Fairview Ventures Fund II - NY, LP	Fairview Capital Partners	100,000,000	Venture Capital
Hamilton Lane/NYSCRF Israel Fund, L.P.	Hamilton Lane Advisors, LLC	400,000,000	Israeli Funds/Co-Investments
Hudson River Fund, LP	Hamilton Lane Advisors, LLC	400,000,000	Buyout
Hudson River Fund II, LP	Hamilton Lane Advisors, LLC	850,000,000	Buyout/Israeli Venture Capital
M2 NY Pioneer Fund, LP	Muller & Monroe Asset Management, LLC	240,000,000	Emerging Manager Funds
M2 NY Pioneer Fund II, LP	Muller & Monroe Asset Management, LLC	200,000,000	Emerging Manager Funds
Mohawk River Fund, LP	HarbourVest Partners, LLC	300,000,000	Venture Capital
Mohawk River Fund II, LP	HarbourVest Partners, LLC	100,000,000	Venture Capital
Mohawk River Fund III, LP	HarbourVest Partners, LLC	300,000,000	Venture Capital
New York Co-Investment Pool Asia Investors, LP	Asia Alternatives Management, LLC	125,000,000	Pan-Asia Funds
New York Co-Investment Pool Asia Investors II, LP	Asia Alternatives Management, LLC	250,000,000	Pan-Asia Funds
New York Co-Investment Pool Asia Investors III, LP	Asia Alternatives Management, LLC	300,000,000	Pan-Asia Funds
NY Legacy Emerging Fund, LP	TSFI Management	462,920,625	Emerging Manager Funds
NY Legacy Venture Capital Fund, LP	Fairview Capital Partners	502,500,000	Venture Capital
NYSCRF Pioneer Opportunities Fund A, LP	StepStone Group, LLC	125,000,000	Emerging Manager Funds
NYSCRF Pioneer Partnership Fund A, LP	HarbourVest Horizon	200,000,000	Emerging Manager Funds
NYSCRF Pioneer Partnership Fund A - II, LP	HarbourVest Horizon	300,000,000	Emerging Manager Funds
NYSCRF Pioneer Partnership Fund B, LP	StepStone Group, LLC	100,000,000	Emerging Manager Funds
NYSCRF Pioneer Partnership Fund III, LP*	HarbourVest Horizon	150,000,000	Emerging Manager Funds
NYSCRF Transition Annex Fund, LP*	HarbourVest Horizon	200,000,000	Emerging Manager Funds
Total		\$ 6,836,539,747	

Underlying Fund Detail**

**Excludes Funds that have been fully liquidated. Euro denominated commitments for underlying funds have not been converted to USD.

57 Stars Emerging Europe Fund (NYSCRF), LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Abris CEE Middle Market Fund II, LP	2012	\$ 13,600,000	Central Europe
Actera Partners II, LP	2012	15,000,000	Turkey
Bank of Ireland Kernel Capital Growth Fund (NI), LP	2016	7,000,000	UK / Northern Ireland
Baring Vostok V (Main and Supplemental Funds), LP	2012	11,250,000	Russia
Crescent Capital III, LP	2013	14,906,239	UK / Northern Ireland
Fortissimo Capital Fund III, LP	2012	10,000,000	Israel
Tene Growth Capital III, LP	2013	12,500,000	Israel
Tene Growth Capital IV, LP	2017	40,000,000	Israel
Turkven Private Equity Fund III, LP	2012	15,000,000	Turkey
Total 57 Stars Emerging Fund (NYSCRF), LP		\$ 139,256,239	

Access/NY European Middle Market Buyout Fund, LP

Underlying Funds:	Vintage Year	Commitment (€)	Country Focus
Carlyle EPT II, LP	2007	€ 20,000,000	Pan-European
Consilium PE Fund, LP	2007	7,200,000	Italy
Endless Turnaround II, LP	2008	9,800,000	United Kingdom
HitecVision V, LP	2008	3,400,000	Norway, United Kingdom
L Capital II, LP	2006	25,000,000	Pan-European
White Knight VIII, LP	2008	12,500,000	France
Total Access/NY European Middle Market Buyout Fund, LP		€ 77,900,000	

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Access/NY European Middle Market Buyout Fund II, LP

Underlying Funds:	Vintage Year	Commitment (€)	Country Focus
Accent 2012, LP	2011	€ 10,269,000	Nordic
Capvis IV, LP	2013	15,000,000	Germany, Austria, Switzerland
CETP III, LP	2014	20,000,000	Pan-European
Corfin IV, LP	2015	15,000,000	Spain
Endless Fund III, LP	2011	9,604,000	United Kingdom
Endless Fund IV, LP	2014	13,100,000	United Kingdom
Initiative and Finance, LP	2011	10,000,000	France
Invision V, LP	2013	13,000,000	Germany, Austria, Switzerland
Living Bridge Fund I, LP	2013	10,607,000	United Kingdom
Litorina IV, LP	2010	9,632,000	Sweden
NIBC II, LP	2013	10,000,000	Germany, Benelux
Palatine PEF II, LP	2012	10,470,000	United Kingdom
Palatine PEF III, LP	2015	10,605,000	United Kingdom
Quadriga IV, LP	2012	10,000,000	Germany, Austria, Switzerland
Stirling Square Capital Partners II, LP	2013	5,574,000	Pan-European
Stirling Square Capital Partners III, LP	2014	15,000,000	Pan-European
Total Access/NY European Middle Market Buyout Fund II, LP		€ 187,861,000	

Fairview Ventures Fund I, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
New Enterprise Associates 10, LP	2000	\$ 15,000,000	Venture Capital
Total Fairview Ventures Fund I, LP		\$ 15,000,000	

Fairview Ventures Fund II - NY, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Partnership 16	2005	\$ 10,000,000	Venture Capital
Partnership 17	2006	8,000,000	Venture Capital
Partnership 18	2006	15,000,000	Venture Capital
Partnership 19	2006	7,800,000	Venture Capital
Partnership 20	2006	5,000,000	Venture Capital
Partnership 21	2006	3,400,000	Venture Capital
Partnership 22	2006	15,000,000	Venture Capital
Partnership 23	2007	10,000,000	Venture Capital
Partnership 36	2007	10,000,000	Venture Capital
Partnership 37	2007	7,500,000	Venture Capital
Total Fairview Ventures Fund II - NY, LP		\$ 91,700,000	

Hamilton Lane/NYSCRF Israel Fund, L.P.

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Fortissimo Capital Fund V, LP	2019	\$ 20,000,000	Israeli Growth
Innovation Endeavors III, LP	2018	15,000,000	Israeli Venture
Innovation Endeavors IV, LP	2020	10,000,000	Israeli Venture
JVP VIII, LP	2018	10,000,000	Israeli Venture
JVP Growth Opportunity X, LP	2021	10,000,000	Israeli Growth
New Era Capital II, LP	2020	5,000,000	Israeli Venture
NFX Capital Fund I, LP	2018	15,000,000	Israeli Venture
NFX Capital Fund II, L.P.	2019	5,000,000	Israeli Venture
Pitango Growth Fund II, LP	2020	10,000,000	Israeli Venture
Pitango Venture Capital Fund VIII, LP	2020	10,000,000	Israeli Venture
S Capital II, L.P.	2020	15,000,000	Israeli Venture
S Capital Opportunity Fund, LP	2019	5,000,000	Israeli Venture
Tene Growth Fund IV, LP	2017	10,000,000	Israeli Growth
Viola Fin Tech I, LP	2019	5,000,000	Israeli Venture
Viola Ventures V, LP	2018	10,000,000	Israeli Venture
Viola Ventures VI, LP	2021	10,000,000	Israeli Venture
Total Hamilton Lane/NYSCRF Israel Fund, L.P.		\$ 165,000,000	

Hudson River Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Kohlberg Investors IV, LP	2001	\$ 20,000,000	Buyouts
Levine Leichtman Capital Partners II, LP	1998	35,000,000	Special Situations
Partnership 25	1999	30,000,000	Mid-market Buyout
Pegasus Partners II, LP	2000	30,000,000	Special Situations
Total Hudson River Fund, LP		\$ 115,000,000	

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Hudson River Fund II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Acon-Bastion Partners II, LP	2006	\$ 35,000,000	Special Situations
Birch Hill Equity Partners III, LP	2006	28,808,000	Mid-market Buyout
Easton Capital Partners, LP	2006	17,000,000	Mid-market Buyout
GESD Investors II, LP	2007	15,000,000	Mid-market Buyout
Gores Capital Partners II, LP	2007	20,000,000	Special Situations
High Road Capital Partners Fund I, LP	2007	15,000,000	Mid-market Buyout
Kohlberg Investors V, LP	2005	20,000,000	Mid-market Buyout
Kohlberg Investors VI, LP	2007	25,000,000	Mid-market Buyout
KPS Special Situations Fund III, LP	2007	25,000,000	Special Situations
Levine Leichtman Capital Partners III, LP	2003	30,000,000	Special Situations
New Mountain Partners II, LP	2005	30,000,000	Mid-market Buyout
Newbridge Asia IV, LP	2005	25,000,000	Mid-market Buyout/Growth Capital
Odyssey Investment Partners Fund III, LP	2004	20,000,000	Mid-market Buyout
Paladin III, LP	2008	15,000,000	Mid-market Buyout
Partnership 32	2006	25,000,000	Mid-market Buyout
Platinum Equity Capital Partners II, LP	2007	20,000,000	Mid-market Buyout
Roark Capital Partners, LP	2005	15,000,000	Mid-market Buyout
Roark Capital Partners II, LP	2007	15,000,000	Mid-market Buyout
Saw Mill Capital Partners, LP	2007	20,000,000	Small to Mid-market Buyout
Summer Street Capital II, LP	2007	5,000,000	Mid-market Buyout
TDR Capital II A, LP	2006	20,722,000	Mid-market Buyout
TPG STAR, LP	2007	25,000,000	Mid-market Buyout/Growth Capital
Sub-Total		\$ 466,530,000	
Underlying Funds (Israeli Venture Capital):			Strategy Focus
Carmel Ventures III, LP	2008	\$ 10,000,000	Israeli Venture Capital
FIMI Opportunity IV, LP	2008	20,000,000	Special Situations
Giza Venture Fund V, LP	2007	15,000,000	Israeli Venture Capital
JVP Media V, LP	2008	10,000,000	Venture Capital - Media
Pitango Venture Capital V, LP	2007	15,000,000	Israeli Venture Capital
Plenus III, LP	2007	15,000,000	Israeli Venture Capital
SCP Vitalife Partners II, LP	2007	15,000,000	Venture Capital – Life Sciences
Sub-Total (Israeli Venture Capital)		\$ 100,000,000	
Total Hudson River Fund II, LP		\$ 566,530,000	

M2 NY Pioneer Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Craton Equity Investors II, LP	2013	\$ 12,666,667	Growth Equity - Clean Technologies
Estancia Capital Partners, LP	2012	20,000,000	Buyouts
High Bar III, LP	2017	22,000,000	Small Buyouts
Luminate Capital Partners I, LP	2017	20,000,000	Growth Equity
Mansa Equity Fund, LP	2012	11,300,000	Growth Equity
Medina Capital Fund, LP	2014	20,000,000	Growth Equity
RLJ Equity Partners II, LP	2016	20,000,000	Buyouts
Rock Island Capital Fund II, LP	2013	20,000,000	Small Buyouts
Siris Partners II, LP	2012	20,000,000	Buyout
Vistria Fund, LP	2015	15,000,000	Buyout
Vistria Fund II, LP	2017	40,000,000	Buyout
Total M2 NY Pioneer Fund, LP		\$ 220,966,667	

M2 NY Pioneer Fund II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Aldrich Capital Partners Fund, LP	2018	\$ 20,000,000	Growth Equity
Argand Partners Fund I, LP	2018	20,000,000	Small Buyouts
Estancia Capital Partners Fund II, LP	2018	20,000,000	Growth Equity & Buyout
HKW Capital Partners V, LP	2018	20,000,000	Small Buyouts
Motive Capital Fund I-A, LP	2019	20,000,000	Small Buyouts
Nexphase Capital Fund III, LP	2018	20,000,000	Small Buyouts
Nexphase Capital Fund IV, LP	2019	20,000,000	Small Buyouts
Valor Equity Partners V, LP	2020	20,000,000	Small Buyouts
Wavecrest Growth Partners I, LP	2019	20,000,000	Growth
Total M2 NY Pioneer Fund II, LP		\$ 180,000,000	

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Mohawk River Fund I, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Austin Ventures VII, LP	1999	\$ 24,000,000	Late Stage/Balanced Venture Capital
Canaan Equity II, LP	1999	25,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures IV, LP	1998	13,000,000	Early Stage Venture Capital
Foundation Capital III, LP	2000	10,000,000	Early Stage Venture Capital
HarbourVest Partners VI, LP – Direct Fund	2000	25,200,000	Late Stage/Balanced Venture Capital
Mission Ventures II, LP	2000	15,000,000	Early Stage Venture Capital
Oak Investment Partners IX, LP	1999	10,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners III, LP	2000	15,000,000	Late Stage/Balanced Venture Capital
Total Mohawk River Fund I, LP		\$ 137,200,000	

Mohawk River Fund II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Austin Ventures VIII, LP	2001	\$ 5,500,000	Late Stage/Balanced Venture Capital
DCM III, LP	2001	10,100,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VII, LP	2000	9,000,000	Early Stage Venture Capital
Essex Woodlands Health Ventures Fund V, LP	2000	10,000,000	Early Stage Venture Capital
Galen Partners IV, LP	2003	8,000,000	Late Stage/Balanced Venture Capital
Interwest Partners VIII, LP	2000	10,000,000	Early Stage Venture Capital
NEA 10, LP	2000	10,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners X, LP	2001	10,000,000	Late Stage/Balanced Venture Capital
Total Mohawk River Fund II, LP		\$ 72,600,000	

Mohawk River Fund III, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Alta Communication IX, LP	2003	\$ 10,000,000	Late Stage/Balanced Venture Capital
Ampersand 2001, LP	2001	10,000,000	Late Stage/Balanced Venture Capital
Carmel Ventures II, LP, LP	2005	12,000,000	Early Stage Venture Capital
Columbia Capital Equity Partners IV, LP	2005	15,000,000	Early Stage Venture Capital
DCM IV, LP	2004	8,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund VIII, LP	2005	25,000,000	Early Stage Venture Capital
Evergreen V, LP	2006	25,000,000	Early Stage Venture Capital
Foundation Capital IV, LP	2002	10,000,000	Early Stage Venture Capital
Galen Partners IV, LP	2003	12,000,000	Late Stage/Balanced Venture Capital
Giza Venture Fund IV, LP	2005	20,000,000	Early Stage Venture Capital
Mission Ventures III, LP	2004	20,000,000	Early Stage Venture Capital
NEA 11, LP	2004	5,000,000	Late Stage/Balanced Venture Capital
Oak Investment Partners XI, LP	2004	15,000,000	Late Stage/Balanced Venture Capital
Polaris Venture Partners IV, LP	2002	10,000,000	Early Stage Venture Capital
Tallwood III, LP	2006	5,000,000	Early Stage Venture Capital
Vector Capital III, LP	2005	30,000,000	Late Stage/Balanced Venture Capital
Total Mohawk River Fund III, LP		\$ 232,000,000	

New York Co-Investment Pool Asia Investors, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Barings Asia Fund VI, LP	2014	\$ 25,000,000	Pan-Asia Buyout and Growth
CDH China Fund V, LP	2013	20,000,000	China Buyout
Farallon Asia Special Situations Fund II, LP	2012	10,000,000	Special Situations
Hahn & Company, LP	2011	25,000,000	Korean Buyout
Hahn & Company II, LP	2014	22,000,000	Korean Buyout
Hony Capital V, LP	2011	15,000,000	China Buyout and Growth Capital
Northstar Equity Partners IV, LP	2014	14,500,000	Indonesia Growth and Buyout
RRJ Capital Master Fund I, LP	2011	10,733,750	China Buyout and Growth Capital
Saratoga Asia III, LP	2012	10,000,000	Indonesia Buyout
Total NY Co-Investment Pool Asia Investors, LP		\$ 152,233,750	

New York Co-Investment Pool Asia Investors II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
Adamantem Capital I, LP	2018	\$ 10,000,000	Australia/New Zealand Buyout
Anchor II, LP	2015	12,000,000	Korean Growth
Anchor III, LP	2018	12,000,000	Korean Growth
Boyu Capital III, LP	2016	9,900,000	Greater China Growth and Buyout
Chrys Capital VII, LP	2015	15,000,000	India Buyout
Crown CG Private Equity Fund 2017, LP (Polaris IV)	2017	15,418,150	Japanese Buyout
DCP Capital I, LP	2017	25,000,000	China Opportunistic
Farallon Asia Special Situations Fund III, LP	2016	15,000,000	Special Situations
Hahn and Company III, LP	2018	25,000,000	Korean Growth
Kedarra Capital II, Ltd.	2017	9,400,000	India Growth/Buyout
MBK Partners IV, LP	2016	50,000,000	Korea, Japan, and Greater China Buyout
Total NY Co-Investment Pool Asia Investors II, LP		\$ 198,718,150	

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New York Co-Investment Pool Asia Investors III, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Country Focus
5Y Capital Evolution Fund II, LP	2021	\$ 3,291,852	China Venture
5Y Growth Fund I, LP	2021	4,889,772	China Growth
Adamantem Capital Fund II, LP	2020	10,632,580	Australia Buyout
Boyu Capital Growth Fund I, LP	2021	5,000,000	Greater China Growth
Boyu Capital Fund IV, LP	2018	39,850,000	Greater China Growth and Buyout
Boyu Capital Fund V, LP	2021	25,000,000	Greater China Growth and Buyout
CDH Fund VI, LP	2018	25,000,000	China Buyout
DCP Capital Partners II, LP	2020	10,000,000	China Buyout
Hosen Private Equity III, LP	2019	15,000,000	China Buyout
J Star No 4, LP	2019	6,500,000	China Buyout
Loyal Valley Capital Advantage Fund III, LP	2020	15,000,000	Greater China Growth
Pemba Capital Partners	2020	12,941,369	Australia Buyout
Polaris "Jewel" Capital Fund V, LP	2019	20,000,000	Japan Buyout
MBK Capital Partners Fund V, LP	2019	65,000,000	Korea, Japan, and Greater China Buyout
New Quest Asia IV, LP	2019	20,000,000	Greater China Secondaries
Total NY Co-Investment Pool Asia Investors III, LP		\$ 278,105,573	

NY Legacy Emerging Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Acon-Bastion Partners II, LP	2006	\$ 35,000,000	Leveraged Buyouts
Arlington Capital Partners II, LP	2006	20,000,000	Venture Capital
Ascend Ventures II, LP	2005	5,000,000	Leveraged Buyouts
Falcon Mezzanine Partners II, LP	2005	25,000,000	Mezzanine
Falconhead Capital Partners II, LP	2007	30,000,000	Leveraged Buyouts
GF Capital Private Equity Fund, LP	2006	35,000,000	Leveraged Buyouts
ICV Partners II, LP	2005	20,000,000	Leveraged Buyouts
Levine Leichtman Capital Partners III, LP	2005	20,000,000	Mezzanine
Lightyear Fund II, LP	2006	20,000,000	Leveraged Buyouts
NGN Biomed Opportunity I, LP	2005	5,000,000	Venture Capital
Partnership I	2007	15,000,000	Venture Capital
Pharos Capital Partners II - A, LP	2004	5,000,000	Leveraged Buyouts
Post Capital Equity Partners II, LP	2007	7,500,000	Leveraged Buyouts
Quaker BioVentures, LP	2008	10,000,000	Venture Capital
RLJ Partners, LP	2007	20,000,000	Leveraged Buyouts
Rustic Canyon / Fontis Capital Partners, LP	2007	5,000,000	Leveraged Buyouts
SW Pelham Fund III, LP	2008	10,000,000	Mezzanine
Syndicated Communications Venture Partners V, LP	2006	25,000,000	Venture Capital
Tailwind Capital Partners, LP	2007	15,000,000	Leveraged Buyouts
Trinity Hunt Partners III, LP	2005	30,000,000	Leveraged Buyouts
Vintage Capital Partners, LP	2006	12,500,000	Mezzanine
Wedbush Capital Partners, LP	2006	10,000,000	Leveraged Buyouts
Total NY Legacy Emerging Fund, LP		\$ 380,000,000	

NY Legacy Venture Capital Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Ampersand 2006 Limited Partnership, LP	2006	\$ 20,000,000	Venture Capital
Apex Investment Fund VI, LP	2007	12,500,000	Diversified Venture Capital
Constellation Venture Capital III, LP	2007	20,000,000	Venture Capital
Draper Fisher Jurvetson Fund VIII, LP	2005	23,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Fund IX, LP	2007	25,000,000	Early Stage Venture Capital
Draper Fisher Jurvetson Growth Fund 2006, LP	2006	10,000,000	Early Stage Venture Capital
Edison Venture Fund VI, LP	2006	10,000,000	Venture Capital
First Mark Capital I, LP	2005	10,000,000	Venture Capital
FT Ventures III, LP	2007	20,000,000	Balanced Venture Capital
Globespan Capital Partners V, LP	2007	15,000,000	Diversified Venture Capital
Institutional Venture Partners XII, LP	2007	15,000,000	Late Stage Venture Capital
Morgenthaler Partners VIII, LP	2005	10,000,000	Buyouts - Growth Equity
MPM BioVentures IV-QP, LP	2006	20,000,000	Early Stage Venture Capital
New Enterprise Associates 12, LP	2006	5,000,000	All Stage Venture Capital
OVP Venture Partners VII, LP	2006	20,000,000	Early Stage Venture Capital
Polaris Venture Partners V, LP	2006	15,000,000	Balanced Venture Capital
RRE Ventures IV, LP	2006	20,000,000	Venture Capital
Softbank Capital Technology Fund III, LP	2004	40,000,000	Venture Capital
Technology Partners Fund VIII, LP	2007	20,000,000	Early Stage Venture Capital
Tudor Ventures III, LP	2007	10,000,000	Mid-Stage Venture Capital
Valhalla Partners II, LP	2007	6,125,000	Early Stage Venture Capital
VantagePoint Venture Partners 2006 (Q), LP	2006	7,500,000	Venture Capital
Vantage Point CleanTech Partners II, LP	2008	50,000,000	Cleantech Venture Capital
Total NY Legacy Venture Capital Fund, LP		\$ 404,125,000	

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NYCRF Pioneer Opportunities Fund A, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Investment 3	2010	\$ 5,000,000	Buyouts
Total NYCRF Pioneer Opportunities Fund A, LP		\$ 5,000,000	

NYCRF Pioneer Partnership Fund A, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Bison Capital Partners IV, LP	2013	\$ 20,000,000	Small Buyout
Clearlake Capital Partners III, LP	2012	10,000,000	Special Situations
DBL Equity Fund BAEF II, LP	2010	7,500,000	Growth Equity
Dominus Capital Partners, LP	2011	20,000,000	Small Buyout
ICV Capital Partners III, LP	2013	25,000,000	Small Buyout
Incline Equity Partners III, LP	2013	20,000,000	Small Buyout
Monroe Capital Partners, LP	2012	10,000,000	Mezzanine
One Rock Capital Partners, LP	2014	15,200,000	Small Buyout
Tenex Capital Partners, LP	2011	25,000,000	Special Situations
Wicks Capital Partners IV, LP	2012	20,000,000	Small Buyout
Total NYCRF Pioneer Partnership Fund A, LP		\$ 172,700,000	

NYCRF Pioneer Partnership Fund A - II, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
CapStreet V, LP	2019	\$ 25,000,000	Small Buyout
Dominus Capital Partners, LP	2015	25,000,000	Small Buyout
Eagle Tree Partners IV, LP	2016	25,000,000	Buyout
Lightbay Investment Partners, LP	2017	25,000,000	Special Situations
Long Ridge Equity Partners III, LP	2020	24,000,000	Growth Equity
New Harbor II, LP	2017	25,000,000	Growth Equity
New Harbor III, LP	2021	24,000,000	Growth Equity
One Rock Capital Partners II, LP	2017	30,000,000	Small Buyout
Reverence Capital Partners Opportunities Fund II, LP	2018	25,000,000	Buyout
Sycamore Partners III, LP	2018	51,000,000	Buyout
Total NYCRF Pioneer Partnership Fund A - II, LP		\$ 279,000,000	

NYCRF Pioneer Partnership Fund B, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
Bunker Hill Capital II, LP	2009	\$ 25,000,000	Small to Mid-market Buyout
Capital Alliance Private Equity III, LP	2010	15,000,000	Small to Mid-market Buyout
Total NYCRF Pioneer Partnership Fund B, LP		\$ 40,000,000	

NYCRF Transition Annex Fund, LP

Underlying Funds:	Vintage Year	Commitment (\$)	Strategy Focus
One Rock Capital Partners III, LP	2020	\$ 50,000,000	Middle Market Buyout
Total NYCRF Transition Annex Fund, LP		\$ 50,000,000	

OPPORTUNISTIC/ARS INVESTMENTS

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Opportunistic:

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
ADV Opportunities Fund I, LP	06/09/15	\$ 100,000,000	\$ 117,050,857	\$ 35,550,559	\$ 128,255,892	\$ 163,806,451
ADV Opportunities Fund II, LP	04/02/18	175,000,000	129,043,385	1,778,985	98,840,048	100,619,032
Cowen Sustainable Investments I LP	11/10/20	250,000,000	55,859,665	734,408	94,265,160	94,999,567
Empire Co-Invest, LP	12/11/20	150,000,000	44,539,756	0	44,274,489	44,274,489
Finisterre Emerging Markets Fund	12/01/09	252,000,000	252,000,000	378,085,800	0	378,085,800
Insight Partners Opportunities Fund I LP	08/17/20	150,000,000	0	0	0	0
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	151,247,298	200,632,991	2,044,590	202,677,581
Landmark Equity Partners XV, LP	1/27/15	200,000,000	161,452,599	123,083,938	99,868,011	222,951,949
Landmark Equity Partners XVI, LP	4/21/17	200,000,000	90,152,518	16,223,304	105,521,405	121,744,710
Landmark Hudson Partners I, LP	7/31/15	200,000,000	144,332,100	47,806,316	116,189,032	163,995,348
Landmark Real Estate Partners VII, LP	2/6/15	100,000,000	92,305,901	81,342,688	27,667,291	109,009,979
Landmark Real Estate Partners VIII, LP	5/15/17	150,000,000	71,470,896	28,625,609	55,359,081	83,984,690
Newport 59, LLC	12/30/14	400,000,000	315,760,000	303,142,992	7,267,166	310,410,158
Stellex Capital Partners, LP	10/02/15	300,000,000	260,438,524	225,737,317	181,092,052	406,829,369
Stellex Capital Partners II	06/12/20	300,000,000	0	0	0	0
Stellex II Co-Investment NY LP	06/12/20	100,000,000	0	0	0	0
Varde Specialty Finance Fund, LP	05/22/18	150,000,000	134,294,145	70,368,256	97,462,922	167,831,178
Vivo Opportunity Fund, LP	05/31/18	100,000,000	100,333,382	60,593,627	129,822,413	190,416,040
Total Opportunistic Investments		\$ 3,427,000,000	\$ 2,120,281,027	\$ 1,573,706,790	\$ 1,187,929,552	\$ 2,761,636,342

ARS:

In order not to put our Fund of Funds at a competitive disadvantage and to comply with standard industry practices, we do not list the investments by Fund of Fund name. Fund of Funds investments and direct investments are listed under Fund Name below.

Direct Investments	Fair Value
Direct Investments	\$ 3,711,976,514
Fund of Funds	\$ 116,172,453
Total	\$ 3,828,148,967

Fund of Funds	Strategy	Fair Value	Inception Date
EMPIRE EMERGING MANAGERS FUND, LP	Fund of Funds	\$ 116,106,479	Jun-10
MEZZACAPPA MAIDEN LANE FUND, LP	Fund of Funds	65,974	Feb-05
Total		\$ 116,172,453	

Direct Investments	Strategy	Fair Value	Inception Date
AG SUPER FUND, LP	Event Driven	\$ 4,613,192	Aug-11
ALL WEATHER@12%, LLC	Tactical Trading	426,871,110	Dec-14
BCK CAPITAL ONSHORE FUND	Event and Merger	63,501,487	Dec-15
BROOKSIDE CAPITAL PARTNERS FUND, LP	Equity Long-Short	9,546,852	Jan-10
CASPIAN SELECT CREDIT INTERNATIONAL, LTD.	Event Driven	483,116,870	Dec-07
D.E. SHAW COMPOSITE INTERNATIONAL FUND	Relative Value	316,564,093	Jul-08
D.E. SHAW OCULUS INTERNATIONAL FUND, LP	Tactical Trading	440,638,541	Jul-08
DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, LP	Event Driven	8,863,747	Jul-08
GALTON MSOF, LP	Structured Credit	160,902,188	Jan-13
HARBINGER CAPITAL PARTNERS FUND I, LP	Event Driven	353,431	Apr-08
HARBINGER CAPITAL PARTNERS OFFSHORE FUND I, LTD.	Event Driven	225,087	Apr-08
HOLLIS PARK OPPORTUNITIES FUND, LTD.	Structured Credit	41,530,025	May-21
HBK MULTI-STRATEGY FUND LP	Relative Value	86,828,987	Aug-13
HIGHFIELDS CAPITAL IV	Equity Long-Short	3,477,252	Feb-11
HIGHLAND CRUSADER II	Event Driven	12,445	Feb-05
KING STREET CAPITAL, LTD.	Event Driven	225,962,966	Apr-08
KNIGHTHEAD (NY) FUND, LP	Event Driven	306,775,023	Mar-14
MW EUREKA (US) FUND	Equity Long-Short	441,069,580	Feb-13
PERUVIAN AND EASTERN EUROPEAN MONETIZATION FUND, L	Event Driven	3,663,523	Mar-08
PHARO MACRO FUND, LTD.	Tactical Trading	179,320,077	Mar-10
SCHULTZE OFFSHORE FUND, LTD.	Event Driven	5,842,690	Mar-08
STARK INVESTMENTS, LP	Event Driven	170,027	Jul-08
SYSTEMATICA BLUETREND FUND LIMITED	Tactical Trading	114,860,592	Jul-08
TILDEN PARK INVESTMENT FUND, LP	Structured Credit	387,266,728	Jan-14
Total		\$ 3,711,976,514	

Total ARS Investments \$ 3,828,148,967

Total Opportunistic/ARS Investments \$ 5,016,078,518

REAL ASSETS INVESTMENTS
As of March 31, 2021

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
BIF IV Co-Invest (C), LP	2/12/20	\$100,000,000	\$0	\$0	\$0	\$0
Blackstone Infrastructure Partners, LP	6/30/19	300,000,000	108,113,153	2,009,016	119,125,073	121,134,089
Blackstone Renewables Supplemental Account-N,LP	10/8/19	750,000,000	0	0	0	0
Brookfield Infrastructure Fund IV, LP	5/17/19	500,000,000	237,963,533	14,569,018	257,731,096	272,300,114
Brookfield Infrastructure III-B, LP	5/24/2016	300,000,000	250,595,468	83,799,076	242,026,840	325,825,916
Castlelake Aviation IV Stable Yield Fund	7/24/20	200,000,000	0	0	12,990,382	12,990,382
Copenhagen Infrastructure Partners IV, LP	2/2/21	293,750,000	0	0	0	0
EQT Infrastructure IV(No.2) USD SCSp	2/1/19	268,000,000	156,285,923	0	172,995,007	172,995,007
EQT Infrastructure V(No.2) USD SCSp	1/22/21	300,000,000	0	0	0	0
Excelsior Renewable Energy Investment Fund I, LP	12/31/20	100,000,000	14,873,272	710,644	9,716,194	10,426,838
Global Infrastructure Partners IV Co-Investment Fund	11/8/19	250,000,000	0	0	0	0
Global Infrastructure Partners IV,LP	11/8/19	500,000,000	48,797,714	0	33,691,726	33,691,726
Grain Communications Opportunity Fund II, LP	12/7/18	150,000,000	90,481,461	0	106,371,084	106,371,084
Grain Communications Opportunity Fund III, LP	12/11/20	200,000,000	756,460	0	0	0
Grain Spectrum Holdings III	9/16/20	200,000,000	154,918,248	0	153,077,098	153,077,098
GSO Energy Select Opportunities Fund II, LP	12/21/18	300,000,000	43,896,626	9,052,922	47,110,613	56,163,535
IFM Global Infrastructure (US), LP	4/13/17	500,000,000	629,684,267	127,547,461	711,585,364	839,132,825
ISQ Co-Investment Fund II NY,LP	7/29/19	100,000,000	0	0	0	0
ISQ Global Infrastructure Fund II (USTE), LP	7/27/18	300,000,000	184,165,901	2,307,097	234,137,200	236,444,297
ISQ Global Infrastructure Fund III (UST), LP	12/11/20	350,000,000	0	0	0	0
ITE Rail Fund, LP	3/13/20	150,000,000	22,643,612	0	22,643,612	22,643,612
Kayne Private Energy Income Fund, LP	6/17/16	250,000,000	196,059,568	77,078,158	203,096,332	280,174,490
KKR Global Infrastructure Investors II, LP	7/7/15	200,000,000	200,308,556	163,023,196	190,874,072	353,897,268
KKR Infrastructure Investors Fund III, LP	3/28/18	400,000,000	182,395,650	0	193,209,122	193,209,122
Meridiam Infrastructure North America Fund III, LP	10/26/17	200,000,000	19,311,233	0	11,230,354	11,230,354
North Haven Infrastructure Partners II, LP	3/3/16	250,000,000	219,479,311	104,663,026	175,340,938	280,003,964
North Haven Infrastructure Partners III, SCSp	9/17/19	300,000,000	64,934,189	0	77,923,501	77,923,501
Pantheon Real Assets Strategic Opportunities	7/31/17	400,000,000	282,400,000	62,799,999	227,287,418	290,087,417
Patria Infrastructure Fund III, LP	2/18/15	150,000,000	113,433,456	47,957,279	97,824,187	145,781,466
SASOF IV, LP	7/28/17	139,625,000	72,605,607	0	64,528,625	64,528,625
SASOF V, LP	2/28/20	150,000,000	6,755,966	0	3,641,846	3,641,846
Stonepeak Global Renewables Fund Co-Investment LP	9/30/20	100,000,000	3,045,448	0	3,948,574	3,948,574
Stonepeak Global Renewables Fund LP	6/29/20	250,000,000	21,821,699	0	22,314,998	22,314,998
Stonepeak Infrastructure Fund III, LP	11/17/17	300,000,000	190,264,335	1,454,884	276,864,330	278,319,214
Stonepeak Infrastructure Partners IV, LP	6/10/20	250,000,000	1,382,627	0	0	0
TIAA-CREF Global Agriculture II, LLC	7/28/15	300,000,000	275,501,816	15,370,504	258,308,346	273,678,850
Total Real Assets Investments		\$ 9,751,375,000	\$ 3,792,875,099	\$ 712,342,280	\$ 3,929,593,932	\$ 4,641,936,212

CREDIT INVESTMENTS

As of March 31, 2021

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Avenue Sustainable Solutions Fund, LP	01/23/20	\$281,720,000	\$54,494,944	\$3,017,105	\$55,906,169	\$58,923,274
Blackrock Fixed Income Opportunities Nero LLC	12/22/15	1,964,791,886	1,964,791,886	0	2,700,713,097	2,700,713,097
Blackstone Tactical Opportunities Stable Income Fund -N, LP	11/24/15	200,000,000	121,986,841	91,161,160	49,283,232	140,444,392
Blackstone Tactical Opportunitites Fund - N, LP	11/18/13	500,000,000	460,564,083	444,437,191	213,461,864	657,899,054
Blackstone Tactical Opportunities Fund II - N, LP	11/24/15	400,000,000	331,935,710	125,477,930	295,488,397	420,966,327
Blackstone Tactical Opportunities Fund III - N, LP	03/09/20	400,000,000	115,429,734	536,321	146,137,524	146,673,846
Blantyre Special Situations Fund I, LP	10/01/19	163,995,000	116,811,219	0	143,757,744	143,757,744
Blantyre Special Situations Fund II, LP	02/09/21	242,380,000	12,459,126	0	12,600,864	12,600,864
Bridgepoint Credit Empire SMA SCSp	10/31/18	282,800,000	130,188,340	0	162,632,094	162,632,094
Brightwood Capital Fund III, LP	08/15/14	100,000,000	81,914,452	68,404,513	40,117,493	108,522,006
Brightwood Capital Fund IV, LP	09/29/16	300,000,000	300,000,000	78,166,807	271,771,059	349,937,866
Clearlake Opportunities Partners II, LP	05/31/18	200,000,000	50,837,181	558,753	70,837,646	71,396,399
Clearlake Opportunities Partners, LP	08/03/15	50,000,000	57,910,932	27,744,138	49,443,577	77,187,715
Fixed Income Opportunities NB LLC	10/01/15	1,500,000,000	1,500,000,000	0	2,020,735,005	2,020,735,005
GSO Capital Opportunities Fund IIII, LP	10/27/16	150,000,000	131,844,996	68,874,911	89,847,267	158,722,178
Hollis Park Value Fund, LP	02/19/19	150,000,000	150,000,000	5,280,679	179,016,464	184,297,143
Madison Square Fund II, LP	3/15/21	119,290,000	0	0	0	0
Madison Square Fund, LP	10/1/19	81,997,500	60,630,891	8,198,554	59,649,892	67,848,446
Neuberger Berman Loan Advisers Holdings (Delaware), LP	7/14/17	150,000,000	139,670,346	67,809,159	119,633,413	187,442,572
Neuberger Berman Loan Advisers Holdings II (Delaware), LP	6/26/20	200,000,000	40,000,000	5,584,040	41,110,123	46,694,163
OHA Strategic Credit Fund II, LP	05/17/16	250,000,000	162,500,000	0	204,109,727	204,109,727
Pearl Diver Empire Fund LP	09/25/20	250,000,000	101,456,783	0	121,466,433	121,466,433
Sixth Street Opportunities Partners III (A), LP	12/16/13	150,000,000	182,293,425	159,857,300	62,641,786	222,499,086
Sixth Street TAO Partners (F), LP	02/07/19	150,000,000	48,115,853	13,557,218	47,898,135	61,455,353
Sixth Street TAO Partners 2.0	12/30/14	250,000,000	478,500,468	370,347,717	198,123,508	568,471,225
Sixth Street TAO Partners 3.0	12/30/16	250,000,000	353,297,813	219,425,922	199,044,836	418,470,758
SSG Capital Parters V, LP	11/27/19	200,000,000	99,756,172	34,225,421	78,997,671	113,223,093
SSG Capital Partners V Sidecar, LP	11/27/19	200,000,000	87,178,615	40,885,998	66,952,166	107,838,164
Strategic Value Special Situations Fund IV, LP	03/16/18	150,000,000	135,050,344	498,319	184,861,541	185,359,860
Taiga Special Opportunities DAC	09/28/18	200,000,000	200,000,000	22,658,422	188,760,308	211,418,730
TSSP Opportunities Partners IV (A), LP	12/21/15	150,000,000	93,079,359	32,550,665	79,123,882	111,674,547
Whitehorse Liquidity Partners (Empire), LP	11/9/20	650,000,000	294,759,890	39,978,841	324,393,355	364,372,196
Total Credit Investments		\$10,286,974,386	\$8,057,459,404	\$1,929,237,083	\$8,478,516,272	\$10,407,753,355