New York State Common Retirement Fund
Asset Listing as of March 31, 2020

Domestic and International Equity	1	-	76
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Global Fixed Income	78	-	100
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DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2020

Security Description	Shares	Cost	Fair Value
1-800-FLOWERS.COM INC - CLASS A	20,500	$ 208,415	$ 271,215
1LIFE HEALTHCARE INC	16,332	251,296	296,426
1ST CONSTITUTION BANCORP	8,100	177,876	107,325
1ST SOURCE CORP	24,746	989,255	802,513
22ND CENTURY GROUP INC	94,600	231,770	70,950
2U INC	109,386	8,263,083	2,321,171
361 DEGREES INTERNATIONAL LTD	218,941	48,855	35,874
3D SYSTEMS CORP	103,800	1,364,844	800,298
3I GROUP PLC	215,434	2,615,775	2,116,183
3M COMPANY	1,364,200	108,537,136	186,226,942
4IMPRINT GROUP PLC	1,421	52,207	34,006
58.COM INC - ADR	28,304	1,399,367	1,378,971
77 BANK LTD/THE	126,200	2,813,143	1,635,439
89BIO INC	3,900	109,671	98,475
8X8 INC	96,271	1,188,286	1,334,316
A&A MATERIAL CORP	2,300	32,799	24,735
A&D COMPANY LTD	21,900	188,018	130,035
A.O. SMITH CORP	889,935	37,022,227	33,648,442
A10 NETWORKS INC	35,300	242,799	219,213
A2 MILK COMPANY LTD	687,778	6,715,460	6,987,845
AAK AB	49,913	785,654	815,620
AAON INC	38,800	783,925	1,874,816
AAR CORP	30,000	803,058	532,800
AARONS INC - CLASS A	137,716	5,295,046	3,137,170
AARTI SURFACTANTS LTD	2,578	7,906	25,916
ABBOTT LABORATORIES	4,168,265	109,934,159	328,917,791
ABBVIE INC	3,375,977	93,696,639	257,215,688
ABC ARBITRAGE	1,760	12,735	11,973
ABCAM PLC	95,993	1,126,296	1,360,473
ABC-MART INC	19,900	1,118,206	997,258
ABEONA THERAPEUTICS INC	20,000	249,100	42,000
ABERCROMBIE FITCH COMPANY - CLASS A	58,900	1,348,473	535,401
ABERTIS INFRAESTRUCTURAS SA	70,959	1,725,026	1,429,505
ABIOMED INC	274,106	36,427,103	39,789,227
ABM INDUSTRIES INC	59,800	1,742,016	1,456,728
ABOV SEMICONDUCTOR COMPANY LTD	17,777	103,215	96,088
ABRAXAS PETROLEUM CORP	107,800	302,681	13,044
ABSOLUTE SOFTWARE CORP	14,700	96,066	89,025
ABU DHABI ISLAMIC BANK - EGYPT	171,852	130,834	105,142
AC IMMUNE SA	8,244	48,997	56,966
ACACIA COMMUNICATIONS INC	35,600	1,618,588	2,391,608
ACACIA RESEARCH CORP	16,993	171,605	37,724
ACADIA HEALTHCARE COMPANY INC	293,390	14,871,965	5,383,706
ACADIA PHARMACEUTICALS INC	110,865	2,378,450	4,684,046
ACADIA REALTY TRUST	78,500	2,167,696	972,615
ACCELERATE DIAGNOSTICS INC	22,000	580,820	183,260
ACCELERON PHARMA INC	143,413	5,821,863	12,888,526
ACCELL GROUP NV	2,532	71,318	35,117
ACCENT GROUP LTD	49,024	55,320	23,554
ACCENTURE PLC - CLASS A	1,741,058	153,694,447	284,245,129
ACCIONA SA	8,950	1,059,123	956,015
ACCO BRANDS CORP	220,300	1,928,009	1,112,515
ACCTON TECHNOLOGY CORP	98,000	341,018	528,215
ACCURAY INC	72,100	452,865	136,990
ACELRX PHARMACEUTICALS INC	57,000	144,780	67,260
ACER THERAPEUTICS INC	9,700	37,927	19,303
ACES ELECTRONICS COMPANY LTD	65,000	66,355	40,408
ACI WORLDWIDE INC	1,766,627	32,794,153	42,664,042
ACKERMANS & VAN HAAREN NV	14,488	2,333,775	1,886,969
ACLARIS THERAPEUTICS INC	29,649	673,745	30,835
ACNB CORP	7,800	204,217	234,000
ACORDA THERAPEUTICS INC	42,800	1,206,409	39,915
ACTIVISION BLIZZARD INC	1,833,452	85,563,088	109,053,725
ACUITY BRANDS INC	238,259	32,844,947	20,409,266
ACUSHNET HOLDINGS CORP	68,333	1,438,606	1,757,525
ADAIRS LTD	53,074	86,809	29,236
ADAMAS PHARMACEUTICALS INC	12,700	270,540	36,703
ADAPTIVE BIOTECHNOLOGIES CORP	141,206	4,055,852	3,922,703
ADARO ENERGY TBK PT	17,370,400	1,639,431	1,054,365
ADCOCK INGRAM HOLDINGS LTD	99,452	382,679	242,616
ADDNODE GROUP AB	1,178	19,160	17,359
ADDUS HOMECARE CORP	19,786	1,266,751	1,337,534
ADECCO SA	36,036	1,351,220	1,420,509
ADESTO TECHNOLOGIES CORP	18,900	181,060	211,491
ADEVINTA ASA	1,458,726	14,674,380	12,932,805
ADIDAS AG	390,863	74,778,935	88,305,245

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
ADIENT PLC	78,800	1,912,476	714,716
ADMA BIOLOGICS INC	40,500	180,477	116,640
ADMIRAL GROUP PLC	35,300	1,054,783	976,076
ADOBE INC	1,244,307	74,559,375	395,988,260
ADT INC	285,113	2,292,315	1,231,688
ADTALEM GLOBAL EDUCATION INC	197,658	7,199,018	5,295,258
ADTRAN INC	39,200	753,085	301,056
ADURO BIOTECH INC	58,900	676,027	161,386
ADVANCE AUTO PARTS INC	146,400	12,689,271	13,662,048
ADVANCE RESIDENCE INVESTMENT CORP	2,906	7,868,054	8,438,988
ADVANCED DISPOSAL SERVICES INC	65,300	1,579,682	2,141,840
ADVANCED DRAINAGE SYSTEMS INC	61,460	2,277,267	1,809,382
ADVANCED EMISSIONS SOLUTIONS INC	8,588	96,117	56,423
ADVANCED ENERGY INDUSTRIES INC	309,556	9,285,862	15,010,370
ADVANCED INFO SERVICE PUBLIC COMPANY LTD	290,400	2,102,833	1,778,636
ADVANCED MICRO DEVICES INC	2,615,270	56,247,701	118,942,480
ADVANSIX INC	25,100	841,832	239,454
ADVANTAGE RISK MANAGEMENT COMPANY LTD	5,600	48,573	31,228
ADVANTECH COMPANY LTD	133,000	1,225,319	1,097,284
ADVANTEST CORP	112,600	2,850,970	4,526,738
ADVERUM BIOTECHNOLOGIES INC	51,100	412,406	499,247
ADYEN NV	32,230	23,605,063	27,251,782
AECI LTD	123,002	849,541	506,195
AECOM	289,000	8,820,098	8,626,650
AECON GROUP INC	86,039	1,072,785	759,230
AEGION CORP	26,700	480,716	478,731
AEGLEA BIOTHERAPEUTICS INC	18,900	155,983	88,074
AEM HOLDINGS LTD	276,000	242,825	323,714
AENA SA	4,206	713,337	459,288
AEON CREDIT SERVICE COMPANY LTD	37,900	579,678	406,542
AEON DELIGHT COMPANY LTD	38,900	1,402,549	1,190,908
AEON REIT INVESTMENT CORP	33	40,881	31,638
AERCAP HOLDINGS NV	328,975	17,398,143	7,497,340
AERIE PHARMACEUTICALS INC	37,900	1,184,575	511,650
AEROJET ROCKETDYNE HOLDINGS INC	183,119	6,562,991	7,659,868
AEROVIRONMENT INC	92,620	5,069,164	5,646,115
AES CORP/THE	1,089,961	14,980,422	14,823,470
AES GENER SA	3,194,321	766,478	389,771
AFC AJAX NV	2,205	51,529	35,687
AFFILIATED MANAGERS GROUP INC	93,200	18,206,300	5,511,848
AFFIMED THERAPEUTICS BV	121,274	451,754	191,613
AFFIN HOLDINGS	231,400	139,624	77,133
AFLAC INC	2,304,158	62,062,847	78,894,370
AFRICA ISRAEL PROPERTIES LTD	556	15,439	14,102
AFRICAN RAINBOW MINERALS LTD	24,805	226,345	139,969
AFYA LTD - CLASS A	192,465	4,189,338	3,668,383
AG MORTGAGE INVESTMENT TRUST INC	28,900	509,979	79,186
AGCO CORP	101,200	3,379,838	4,781,700
AGEAS	47,642	2,636,399	1,981,752
AGENUS INC	91,100	490,196	223,195
AGEX THERAPEUTICS INC	6,949	38,911	6,463
AGFA GEVAERT NV	37,438	193,293	139,832
AGGREKO PLC	171,548	2,008,448	1,036,753
AGILE PROPERTY HOLDINGS LTD	266,000	371,572	287,933
AGILENT TECHNOLOGIES INC	728,855	36,930,792	52,200,595
AGILYSYS INC	18,500	290,691	308,950
AGIOS PHARMACEUTICALS INC	109,604	8,545,228	3,888,750
AGNC INVESTMENT CORP	1,379,900	26,212,625	14,599,342
AGNICO-EAGLE MINES LTD	79,927	4,143,368	3,180,295
AGREE REALTY CORP	38,300	1,927,903	2,370,770
AHRESTY CORP	5,500	28,873	18,035
AIA GROUP LTD	20,825,437	159,358,431	188,481,906
AIB GROUP PLC	402,957	2,294,451	450,551
AICA KOGYO COMPANY	39,400	1,291,976	1,129,573
AICHI BANK LTD/THE	1,000	43,412	29,410
AICHI TOKEI DENKI COMPANY LTD	1,100	38,233	41,675
AIMMUNE THERAPEUTICS INC	364,143	7,391,391	5,250,942
AIN HOLDINGS INC	108,656	7,020,708	6,391,233
AIPHONE COMPANY LTD	1,800	26,131	24,027
AIR ARABIA PJSC	1,637,699	505,974	424,010
AIR FRANCE-KLM SA	908,488	9,195,634	5,081,882
AIR LEASE COMPANY	236,400	8,497,412	5,233,896
AIR LIQUIDE SA	158,353	17,815,686	20,268,268
AIR PRODUCTS & CHEMICALS INC	519,200	40,568,506	103,637,512
AIR TRANSPORT SERVICES GROUP INC	82,579	1,353,311	1,509,544
AIRBUS GROUP NV	836,169	68,753,982	54,443,645

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Security Description	Shares	Cost	Fair Value
AIRGAIN INC	9,500	134,520	70,205
AIRMATE (CAYMAN) INTERNATIONAL COMPANY LTD	15,009	14,414	9,430
AJ NETWORKS COMPANY LTD	7,095	33,534	17,193
AJINOMOTO COMPANY INC	7,900	148,154	147,126
AJISEN (CHINA) HOLDINGS LTD	93,458	34,892	22,548
AJU CAPITAL COMPANY LTD	17,064	141,219	166,806
AK HOLDINGS INC	9,723	642,132	143,766
AKAMAI TECHNOLOGIES INC	335,555	24,224,582	30,699,927
AKCEA THERAPEUTICS INC	14,200	272,936	203,060
AKEBIA THERAPEUTICS INC	103,902	1,250,535	787,577
AKERO THERAPEUTICS INC	5,300	112,670	112,360
AKIS GAYRIMENKUL YATIRIMI AS	143,465	105,602	55,729
AKITA BANK LTD/THE	3,800	106,088	54,701
AKORN INC	69,300	1,110,879	38,891
AKOUSTIS TECHNOLOGIES INC	13,310	93,805	71,475
AKSA ENERJI URETIM AS	96,152	65,777	48,439
AKSIGORTA AS	68,373	58,207	48,243
AKZO NOBEL NV	70,439	5,315,318	4,638,124
ALACER GOLD CORP	4,493	13,816	14,331
ALAMO GROUP INC	47,344	5,166,753	4,203,200
ALARKO GAYRIMENKUL YATIRIM ORTAKLIGI AS	117,592	185,314	201,630
ALARM.COM HOLDINGS INC	877,124	42,271,274	34,128,895
ALASKA AIR GROUP INC	204,285	4,471,110	5,815,994
ALBANY INTERNATIONAL CORP - CLASS A	372,874	15,196,545	17,648,126
ALBEMARLE CORP	488,298	31,253,915	27,525,358
ALBIREO PHARMA INC	10,200	380,664	166,974
ALCATEL-LUCENT TELETAS TELEKOMUNIKASYON AS	89,801	280,810	271,573
ALCOA CORP	296,640	7,810,957	1,827,302
ALCON INC	462,025	26,943,218	23,556,088
ALDAR PROPERTIES PJSC	3,390,907	2,029,944	1,421,667
ALDEYRA THERAPEUTICS INC	17,600	150,656	43,472
ALECTOR INC	27,200	480,719	656,336
ALEMBIC PHARMACEUTICALS LTD	26,894	245,575	189,926
ALERUS FINANCIAL CORP	2,100	45,468	34,692
ALEXANDER & BALDWIN INC	61,673	1,670,993	691,971
ALEXANDER FORBES GROUP HOLDINGS LTD	37,671	15,267	9,028
ALEXANDER'S INC	4,500	1,708,428	1,241,775
ALEXANDRIA REAL ESTATE EQUITIES INC	200,750	19,380,748	27,514,795
ALEXION PHARMACEUTICALS INC	641,195	73,584,874	57,572,899
ALGONQUIN POWER & UTILITIES CORP	504,302	5,434,550	6,714,106
ALIBABA GROUP HOLDING LTD	467,600	10,614,885	11,064,243
ALIBABA GROUP HOLDING LTD - SPONSORED ADR	1,654,883	236,288,209	321,841,646
ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	1,116,000	1,257,455	1,866,023
ALICO INC	7,047	300,780	218,739
ALIGN TECHNOLOGY INC	148,145	14,105,427	25,769,823
ALIMENTATION COUCHE-TARD INC - CLASS B	423,975	11,242,626	9,874,431
ALINCO INC	6,300	68,465	54,331
A-LIVING SERVICES COMPANY LTD	238,000	1,032,551	1,157,620
ALKANE RESOURCES LTD	303,221	160,673	115,064
ALKERMES PLC	273,200	17,466,740	3,939,544
ALLAKOS INC	18,300	907,571	814,167
ALLEGHANY CORP	31,343	15,494,441	17,312,306
ALLEGHENY TECHNOLOGIES INC	556,012	10,509,240	4,726,102
ALLEGIANCE BANCSHARES INC	17,100	487,724	412,281
ALLEGIANT TRAVEL COMPANY	12,300	1,469,618	1,006,140
ALLEGION PLC	188,980	13,070,803	17,389,940
ALLERGAN PLC	910,701	99,790,099	161,285,147
ALLETE INC	180,292	12,612,735	10,940,118
ALLIANCE DATA SYSTEMS CORP	95,700	24,252,638	3,220,305
ALLIANT ENERGY CORP	386,200	8,506,889	18,649,598
ALLIANZ AG	350,828	66,836,937	60,390,332
ALLIED MOTION TECHNOLOGIES INC	7,400	175,040	175,380
ALLISON TRANSMISSION HOLDINGS INC	251,341	9,548,765	8,196,230
ALLOGENE THERAPEUTICS INC	34,800	969,786	676,512
ALLOT COMMUNICATIONS LTD	18,691	135,286	176,630
ALLSCRIPTS HEALTHCARE SOLUTIONS INC	138,600	1,782,042	975,744
ALLSTATE CORP/THE	955,816	50,349,143	87,677,002
ALLY FINANCIAL INC	821,840	20,033,898	11,859,151
ALMIRALL SA	82,024	1,374,067	948,609
ALNYLAM PHARMACEUTICALS INC	240,229	25,932,225	26,148,927
ALPHA & OMEGA SEMICONDUCTOR LTD	20,000	176,268	128,200
ALPHA FX GROUP PLC	1,920	31,814	13,094
ALPHA SYSTEMS INC	7,800	198,970	208,448
ALPHABET INC - CLASS A	776,269	367,735,041	901,985,765
ALPHABET INC - CLASS C	920,265	487,541,250	1,070,093,345
ALPHATEC HOLDINGS INC	643,364	3,779,125	2,219,606

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Security Description	Shares	Cost	Fair Value
ALS LTD	248,221	1,283,009	844,696
ALSO HOLDING AG	3,969	468,490	628,444
ALSTRIA OFFICE REIT-AG	99,063	1,759,644	1,417,407
ALTA EQUIPMENT GROUP INC	82,100	869,948	350,567
ALTAIR ENGINEERING INC - CLASS A	162,408	5,523,180	4,303,812
ALTERYX INC - CLASS A	559,424	40,867,884	53,240,382
ALTICE NV	427,973	2,907,320	1,658,134
ALTICE USA INC	485,800	11,864,531	10,828,482
ALTISOURCE PORTFOLIO SOLUTIONS SA	3,000	66,577	23,010
ALTIUM LTD	2,357	49,371	41,244
ALTRA INDUSTRIAL MOTION CORP	638,217	20,508,895	11,162,415
ALTRIA GROUP INC	4,196,500	81,750,349	162,278,655
ALTSHULER SHAHAM PROVIDENT FUNDS & PENSION LTD	11,811	43,742	42,136
ALTUS MIDSTREAM COMPANY - CLASS A	30,400	98,121	22,800
ALTUS SAN NICOLAS CORP	8,610	905	877
ALUMINA LTD	2,623,960	4,087,855	2,344,752
AMADA COMPANY	329,900	3,080,330	2,606,685
AMADEUS IT HOLDING SA	229,350	12,782,750	10,871,465
AMAG PHARMACEUTICALS INC	21,500	1,304,734	132,870
AMALGAMATED BANK - CLASS A	11,300	214,635	122,266
AMARA RAJA BATTERIES LTD	181,827	1,910,784	1,148,988
AMARIN CORP PLC - ADR	258,628	3,955,198	1,034,512
AMAZON.COM INC	1,026,745	408,456,768	2,001,865,261
AMBAC FINANCIAL GROUP INC	39,800	867,384	491,132
AMBARELLA INC	120,072	7,188,870	5,830,696
AMBU A/S	25,689	424,527	624,018
AMC ENTERTAINMENT HOLDINGS INC	41,700	1,175,191	131,772
AMC NETWORKS INC - CLASS A	78,216	3,878,374	1,901,431
AMCOR PLC	202,800	1,563,711	1,646,736
AMDOCS LTD	816,376	51,189,156	44,876,189
AMEDISYS INC	46,808	3,850,269	8,591,140
AMERANT BANCORP INC	19,800	390,456	304,722
AMERCO	25,600	9,386,215	7,438,080
AMEREN CORP	395,841	17,116,866	28,829,100
AMERESCO INC - CLASS A	23,300	276,187	396,799
AMERICA MOVIL SAB DE CV - SERIES L	9,829,100	7,689,431	5,886,755
AMERICAN AIRLINES GROUP INC	624,077	17,400,652	7,607,499
AMERICAN ASSETS TRUST INC	51,260	2,022,177	1,281,500
AMERICAN AXLE & MANUFACTURING HOLDINGS INC	100,600	1,992,793	363,166
AMERICAN CAMPUS COMMUNITIES INC	274,513	11,944,885	7,617,736
AMERICAN EAGLE OUTFITTERS INC	186,176	3,075,562	1,480,099
AMERICAN ELECTRIC POWER COMPANY INC	1,006,827	35,219,650	80,526,023
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	621,537	9,991,647	11,684,896
AMERICAN EXPRESS COMPANY	1,568,683	51,141,724	134,294,952
AMERICAN FINANCE TRUST INC	96,000	1,047,360	600,000
AMERICAN FINANCIAL GROUP INC	166,700	9,586,232	11,682,336
AMERICAN HOMES 4 RENT - CLASS A	457,768	8,761,056	10,620,218
AMERICAN INTERNATIONAL GROUP INC	2,475,738	204,852,597	60,036,646
AMERICAN NATIONAL BANKSHARES INC	9,300	280,036	222,270
AMERICAN NATIONAL INSURANCE COMPANY	103,424	12,552,121	8,520,069
AMERICAN PUBLIC EDUCATION INC	14,300	457,589	342,199
AMERICAN REALTY INVESTORS INC	5,700	88,407	52,668
AMERICAN RENAL ASSOCIATES HOLDINGS INC	15,000	351,556	99,150
AMERICAN SOFTWARE INC - CLASS A	512,046	2,457,746	7,276,174
AMERICAN STATES WATER COMPANY	34,200	1,294,497	2,795,508
AMERICAN SUPERCONDUCTOR CORP	18,000	167,220	98,640
AMERICAN TOWER CORP	1,053,703	69,164,694	229,443,828
AMERICAN VANGUARD CORP	24,000	353,835	347,040
AMERICAN WATER WORKS COMPANY	556,890	39,886,278	66,581,768
AMERICAN WOODMARK CORP	15,200	978,701	692,664
AMERICA'S CAR-MART INC	5,600	287,456	315,560
AMERICOLD REALTY TRUST	351,959	11,556,858	11,980,684
AMERIPRISE FINANCIAL INC	229,487	29,794,198	23,517,828
AMERIS BANCORP	318,425	13,602,325	7,565,778
AMERISAFE INC	74,081	3,984,873	4,776,002
AMERISOURCEBERGEN CORP	305,750	31,882,354	27,058,875
AMES NATIONAL CORP	9,300	233,640	190,185
AMETEK INC	577,822	32,124,349	41,614,740
AMGEN INC	1,427,072	93,649,160	289,310,307
AMICUS THERAPEUTICS INC	229,700	3,081,589	2,122,428
AMKOR TECHNOLOGIES INC	224,489	2,136,171	1,748,769
AMMB HOLDINGS BERHAD	1,097,716	1,108,682	762,303
AMN HEALTHCARE SERVICES INC	66,799	2,574,388	3,861,650
AMNEAL PHARMACEUTICALS INC - CLASS A	106,200	1,607,949	369,576
AMOREPACIFIC CORP	8,172	641,675	400,091
AMPHASTAR PHARMACEUTICALS INC	32,100	544,326	476,364

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Security Description	Shares	Cost	Fair Value
AMPHENOL CORP - CLASS A	834,867	51,968,455	60,845,107
AMPLIFON SPA	171,058	3,557,358	3,513,620
AMPLIFY ENERGY CORP	11,900	132,090	6,734
AMPOC FAR-EAST COMPANY LTD	114,000	112,256	99,707
AMSTERDAM COMMODITIES NV	979	21,582	17,402
AMTRAN TECHNOLOGY COMPANY LTD	138,000	54,469	29,798
AMUNDI SA	2,161	144,514	127,687
AMUSE INC	8,674	209,918	182,712
AMYRIS INC	26,800	150,080	68,608
ANABUKI KOSAN INC	1,000	12,935	12,728
ANADOLU EFES BIRACILIK VE MALT SANAYII AS	326,170	1,078,878	852,761
ANALOG DEVICES INC	1,058,944	112,218,818	94,934,330
ANAPLAN INC	494,500	21,934,552	14,963,570
ANAPTYSBIO INC	21,466	1,294,045	303,315
ANAVEX LIFE SCIENCES CORP	27,800	96,663	87,570
ANDERSONS INC/THE	27,700	915,583	519,375
ANDRITZ AG	56,000	2,710,802	1,756,127
ANGIODYNAMICS INC	32,400	535,879	337,932
ANGLO AMERICAN PLATINUM CORP	126,463	5,580,696	5,340,265
ANGLO AMERICAN PLC	41,449	959,779	727,954
ANGLO ASIAN MINING PLC	24,023	26,772	27,702
ANHEUSER-BUSCH INBEV NV	303,178	23,860,317	13,462,834
ANHUI CONCH CEMENT COMPANY LTD - H SHARES	1,493,000	7,411,350	10,372,737
ANHUI HENGYUAN COAL INDUSTRY AND ELECTRICITY POWER COMPANY LTD	1,777,458	1,467,933	1,170,254
ANI PHARMACEUTICALS INC	8,200	499,876	334,068
ANIKA THERAPEUTICS INC	12,100	479,132	349,811
ANIXTER INTERNATIONAL INC	28,500	1,763,283	2,504,295
ANNALY CAPITAL MANAGEMENT INC	3,029,500	31,153,444	15,359,565
ANPEC ELECTRONICS CORP	60,000	115,514	120,232
ANSELL LTD	141,097	2,926,282	2,348,085
ANSYS INC	424,289	28,496,609	98,634,464
ANTA SPORTS PRODUCTS LTD	3,079,000	25,445,147	22,623,057
ANTARES PHARMA INC	124,900	394,994	294,764
ANTERIX INC	9,700	351,741	442,999
ANTERO MIDSTREAM CORP	395,400	4,237,434	830,340
ANTERO RESOURCES CORP	416,000	9,763,053	296,566
ANTHEM INC	733,335	75,596,830	166,496,378
ANTOFAGASTA PLC	126,197	1,148,361	1,209,575
ANWORTH MORTGAGE ASSET CORP	82,900	404,068	93,677
AOI ELECTRONICS COMPANY LTD	1,000	33,217	18,035
AON PLC	926,759	109,042,422	152,952,305
AP MOLLER-MAERSK A/S	5,865	7,191,890	5,253,732
APACER TECHNOLOGY INC	308,000	392,929	367,158
APACHE CORP	597,700	26,965,111	2,498,386
APARTMENT INVESTMENT & MANAGEMENT COMPANY - CLASS A	289,048	11,500,082	10,160,037
APCB INC	155,000	143,421	97,639
APELLIS PHARMACEUTICALS INC	50,700	1,314,733	1,358,253
APELOA PHARMACEUTICAL COMPANY LTD	208,375	370,272	582,842
APERGY CORP	369,994	12,410,218	2,127,465
APN CONVENIENCE RETAIL REIT	18,364	42,624	31,583
APOGEE ENTERPRISES INC	23,500	809,010	489,270
APOLLO COMMERCIAL REAL ESTATE FINANCE INC	138,534	2,499,021	1,027,922
APOLLO HOSPITALS ENTERPRISE LTD	80,000	1,647,158	1,204,527
APOLLO MEDICAL HOLDINGS INC	6,349	120,305	82,029
APPFOLIO INC - A SHARES	273,967	24,919,392	30,396,639
APPIAN CORP	55,052	2,012,910	2,214,742
APPLE HOSPITALITY REIT INC	505,700	9,009,694	4,637,269
APPLE INC	10,760,989	467,220,031	2,736,411,893
APPLIED INDUSTRIAL TECHNOLOGIES INC	144,474	8,655,309	6,605,351
APPLIED MATERIALS INC	2,719,341	79,847,146	124,600,205
APPLIED OPTOELECTRONICS INC	10,800	191,379	81,972
APPLIED THERAPEUTICS INC	5,800	138,384	189,602
APPLUS SERVICES SA	121,431	1,633,991	779,455
APREA THERAPEUTICS INC	5,800	249,644	201,608
APTARGROUP INC	243,217	18,536,790	24,209,820
APTIV PLC	1,123,145	79,199,019	55,303,660
APYX MEDICAL CORP	18,580	125,043	66,702
ARAMARK CORP	437,909	14,672,201	8,745,043
ARATA CORP	4,500	272,481	192,789
ARCBEST CORP	25,000	823,063	438,000
ARCELIK AS	61,008	198,799	125,344
ARCH CAPITAL GROUP LTD	914,787	23,222,995	26,034,838
ARCH COAL INC	14,700	972,275	424,830
ARCHER-DANIELS-MIDLAND COMPANY	885,600	41,061,606	31,155,408
ARCHROCK INC	112,100	1,354,441	421,496
ARCONIC INC	842,689	20,145,069	13,533,585

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ARCOSA INC	46,100	1,748,469	1,832,014
ARCUS BIOSCIENCES INC	29,300	323,445	406,684
ARDAGH GROUP SA	32,100	705,076	380,706
ARDELYX INC	32,800	498,236	186,468
ARDENTEC CORP	462,000	469,462	318,526
ARDMORE SHIPPING CORP	27,031	226,672	141,913
AREALINK COMPANY LTD	2,300	24,540	14,956
ARENA PHARMACEUTICALS INC	47,060	1,733,522	1,976,520
ARES COMMERCIAL REAL ESTATE CORP	21,700	259,831	151,683
ARES MANAGEMENT CORP - CLASS A	64,300	1,732,548	1,988,799
ARGAN INC	14,300	591,512	494,351
ARGENTEX GROUP PLC	9,756	24,361	12,097
ARGENX SE	226	34,863	30,501
ARGENX SE - ADR	123,217	13,995,096	16,231,375
ARGO GRAPHICS INC	6,000	142,474	197,027
ARGO GROUP INTERNATIONAL HOLDINGS LTD	29,404	1,354,424	1,089,712
ARGOSY PROPERTY LTD	22,656	20,212	12,088
ARIAKE JAPAN COMPANY LTD	82,665	5,188,577	5,222,318
ARISTA NETWORKS INC	142,644	22,762,672	28,892,542
ARISTOCRAT LEISURE LTD	862,692	12,926,923	11,273,027
ARJO AB - B SHARES	422,532	1,443,426	2,108,459
ARLINGTON ASSET INVESTMENT CORP - CLASS A	28,300	521,802	61,977
ARLO TECHNOLOGIES INC	63,700	470,912	154,791
ARMADA HOFFLER PROPERTIES INC	60,200	839,889	644,140
ARMOUR RESIDENTIAL REIT INC	52,875	1,159,821	465,829
ARMSTRONG FLOORING INC	13,000	227,890	18,590
ARMSTRONG WORLD INDUSTRIES INC	88,925	4,715,103	7,062,423
AROUNDTOWN SA	40,387	327,940	201,809
ARROW ELECTRONICS INC	147,600	5,785,062	7,656,012
ARROW FINANCIAL CORP	13,235	313,947	368,859
ARROWHEAD PHARMACEUTICALS INC	360,622	4,955,409	10,375,095
ARTESIAN RESOURCES CORP - CLASS A	29,205	753,172	1,091,683
ARTHUR J. GALLAGHER & COMPANY	440,255	22,791,083	35,885,185
ARTIS REAL ESTATE INVESTMENT TRUST	96,600	887,920	541,587
ARTISAN PARTNERS ASSET MANAGEMENT INC	273,452	7,627,518	5,876,483
ARUHI CORP	30,900	649,749	350,632
ARVINAS INC	20,600	471,672	830,180
ASAHI COMPANY LTD	2,800	34,947	29,101
ASAHI GROUP HOLDINGS LTD	160,263	7,305,907	5,210,719
ASAHI INTECC COMPANY LTD	271,874	4,748,576	6,729,168
ASAHI KASEI CORP	1,023,200	8,829,122	7,248,792
ASAHI KOGYOSHA COMPANY LTD	600	18,796	17,757
ASAHI NET INC	16,000	93,278	105,970
ASAHI YUKIZAI CORP	19,600	413,674	253,272
ASBURY AUTOMOTIVE GROUP INC	23,964	2,059,832	1,323,532
ASCENA RETAIL GROUP INC	7,237	1,878,355	10,059
ASCENDIS PHARMA A/S - ADR	272,984	21,949,832	30,740,728
ASCOM HOLDING AG	5,402	60,598	30,428
ASGN INC	47,400	1,710,877	1,674,168
ASHFORD HOSPITALITY TRUST INC	80,700	615,257	59,653
ASHLAND GLOBAL HOLDINGS INC	211,572	10,638,029	10,593,410
ASHTROM PROPERTIES LTD	27,690	180,657	132,679
ASIA CEMENT CHINA HOLDINGS CORP	2,194,007	2,524,897	2,233,381
ASIA CEMENT CORP	1,380,000	1,891,278	1,797,927
ASIA PILE HOLDINGS CORP	27,300	176,267	101,659
ASIA TECH IMAGE INC	276,000	473,518	405,218
ASIAN PAINTS LTD	1,950,254	34,280,377	42,961,594
ASICS CORP	344,400	4,339,909	3,187,028
ASKA PHARMACEUTICAL COMPANY LTD	11,200	148,061	113,914
ASM INTERNATIONAL NV	43,010	3,344,425	4,310,583
ASML HOLDING NV	704,112	114,965,940	187,313,692
ASML HOLDING NV - NY REGISTERED	8,740	647,004	2,286,734
ASOS PLC	285,075	5,597,461	4,224,071
ASPEN PHARMACARE HOLDINGS LTD	210,360	2,319,582	1,088,784
ASPEN TECHNOLOGY INC	156,494	15,082,723	14,877,885
ASR NEDERLAND NV	274,012	10,441,271	6,903,146
ASROCK INC	45,000	118,401	157,730
ASSA ABLOY AB - B SHARES	469,356	9,310,172	8,891,884
ASSECO POLAND SA	73,034	871,520	1,019,856
ASSEMBLY BIOSCIENCES INC	23,300	658,749	345,539
ASSERTIO THERAPEUTICS INC	56,700	976,138	36,855
ASSETMARK FINANCIAL HOLDINGS INC	13,100	346,821	267,109
ASSICURAZIONI GENERALI SPA	569,733	10,690,282	7,757,982
ASSOCIATED BANC-CORP	277,031	5,824,187	3,543,226
ASSOCIATED BRITISH FOODS PLC	226,393	7,377,096	5,092,188
ASSOCIATED CAPITAL GROUP INC - CLASS A	3,000	97,787	91,800

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ASSURANT INC	105,400	8,699,805	10,971,086
ASSURED GUARANTY LTD	163,336	4,999,842	4,212,435
ASTEC INDUSTRIES INC	20,000	802,613	699,400
ASTELLAS PHARMA INC	369,763	5,639,346	5,723,440
ASTM SPA	9,960	247,762	174,639
ASTON MARTIN LAGONDA GLOBAL HOLDINGS PLC	317,412	7,530,036	780,459
ASTRA INTERNATIONAL TBK PT	1,245,600	576,241	297,844
ASTRAL FOODS LTD	92,611	1,762,936	995,439
ASTRAL POLY TECHNIK LTD	60,645	973,961	751,016
ASTRAZENECA PLC	1,416,615	101,115,842	126,751,333
ASTRAZENECA PLC - SPONSORED ADR	4,523	195,678	201,997
ASTRONICS CORP	22,000	868,725	201,960
ASTRONOVA INC	7,000	180,950	54,320
ASUSTEK COMPUTER INC	22,000	160,400	148,769
AT HOME GROUP INC	35,900	1,074,103	72,518
AT&T INC	17,077,535	371,442,052	497,810,145
ATARA BIOTHERAPEUTICS INC	48,800	1,704,558	415,288
ATEA ASA	11,458	84,438	96,129
ATENTO SA	76,375	277,600	84,013
ATHENE HOLDING LTD - CLASS A	348,443	17,088,451	8,648,355
ATHENEX INC	63,500	1,149,976	491,490
ATHENS WATER SUPPLY & SEWAGE COMPANY SA	11,534	83,823	83,021
ATHERSYS INC	77,600	154,036	232,800
ATKORE INTERNATIONAL GROUP INC	77,954	1,861,927	1,642,491
ATLANTIC CAPITAL BANCSHARES INC	17,600	283,349	208,912
ATLANTIC POWER CORP	80,200	220,857	171,365
ATLANTIC UNION BANKSHARES CORP	99,156	3,035,148	2,171,516
ATLANTICA YIELD PLC	103,158	2,208,119	2,300,423
ATLAS AIR WORLDWIDE HOLDINGS INC	20,900	996,731	536,503
ATLAS COPCO AB - A SHARES	81,451	3,158,038	2,744,985
ATLAS COPCO AB - B SHARES	1,347,848	5,979,263	39,859,853
ATLASSIAN CORP PLC - CLASS A	478,689	44,150,917	65,704,852
ATMOS ENERGY CORP	233,700	13,734,645	23,190,051
ATN INTERNATIONAL INC	10,000	588,443	587,100
ATOS ORIGIN SA	47,809	3,528,809	3,238,783
ATRECA INC - CLASS A	8,600	109,460	142,330
ATRICURE INC	53,950	1,552,145	1,812,180
ATRION CORP	1,600	715,375	1,040,000
AU OPTRONICS CORP	19,382,000	8,235,133	4,063,353
AUDIOCODES LTD	86,199	1,980,584	2,176,255
AURELIA METALS LTD	948,517	515,051	139,330
AURELIUS AG	107,152	4,924,255	1,979,921
AUSTAL LTD	175,166	472,386	311,982
AUTO TRADER GROUP PLC	5,240,583	22,215,666	28,532,985
AUTODESK INC	501,415	79,405,798	78,270,881
AUTOGRILL SPA	1,009,159	8,833,565	4,703,809
AUTOHOME INC - ADR	19,693	926,377	1,398,597
AUTOLUS THERAPEUTICS PLC	24,223	441,843	145,096
AUTOMATIC DATA PROCESSING INC	1,170,704	59,887,049	160,011,823
AUTONATION INC	97,200	6,031,987	2,727,432
AUTOZONE INC	80,822	61,351,710	68,375,412
AVALARA INC	228,730	15,721,414	17,063,258
AVALON GLOBOCARE CORP	29,824	77,841	46,227
AVALONBAY COMMUNITIES INC	322,900	57,463,417	47,521,193
AVALUE TECHNOLOGY INC	232,000	609,742	462,596
AVANGRID INC	453,632	20,816,486	19,860,009
AVANOS MEDICAL INC	50,453	1,967,633	1,358,699
AVANT CORP	15,200	82,114	108,275
AVANTI FEEDS LTD	147,366	1,360,624	573,189
AVANTOR INC	718,844	10,090,793	8,978,362
AVANZA BANK HOLDING AB	54,391	560,795	454,553
AVAYA HOLDINGS CORP	89,200	1,801,937	721,628
AVERY DENNISON CORP	190,298	14,746,386	19,385,657
AVEX GROUP HOLDINGS INC	3,384	46,257	26,676
AVID BIOSERVICES INC	45,900	211,860	234,549
AVID TECHNOLOGY INC	14,600	150,801	98,258
AVIO SPA	17,662	299,758	222,091
AVIS BUDGET GROUP INC	53,100	1,353,997	738,090
AVISTA CORP	61,100	1,974,416	2,596,139
AVIVA PLC	920,421	4,646,382	3,064,326
AVIVASA EMEKLILIK VE HAYAT AS	85,240	138,148	171,896
AVNET INC	242,078	8,416,107	6,076,158
AVON RUBBER PLC	4,484	85,578	128,156
AVROBIO INC	18,100	435,693	281,636
AXALTA COATING SYSTEMS LTD	652,299	17,190,377	11,265,204
AXCELIS TECHNOLOGIES INC	28,175	441,109	515,884

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AXCELLA HEALTH INC	11,000	102,520	37,620
AXFOOD AB	10,800	205,722	220,410
AXIOMTEK COMPANY LTD	46,000	86,854	77,880
AXIS CAPITAL HOLDINGS LTD	143,887	8,083,871	5,561,232
AXOGEN INC	33,300	541,509	346,320
AXON ENTERPRISE INC	124,751	6,214,464	8,828,628
AXONICS MODULATION TECHNOLOGIES INC	15,800	502,797	401,478
AXOS FINANCIAL INC	51,900	1,215,813	940,947
AXSOME THERAPEUTICS INC	123,793	9,041,090	7,282,742
AXT INC	31,200	232,895	100,152
AYGAZ AS	28,778	37,932	36,681
AZIMUT HOLDING SPA	68,721	1,321,783	993,826
AZUL SA - ADR	24,693	550,957	251,622
AZZ INC	23,400	862,942	658,008
B&G FOODS INC	58,100	1,548,562	1,051,029
B&M EUROPEAN VALUE RETAIL SA	1,057,840	4,808,029	3,617,582
B. RILEY FINANCIAL INC	36,842	780,315	678,630
B2GOLD CORP	18,359	55,246	54,947
B2W COMPANHIA DIGITAL	30,400	484,482	281,340
B3 SA - BRASIL BOLSA BALCAO	1,063,600	8,368,349	7,361,902
BABCOCK INTERNATIONAL GROUP PLC	688,543	5,320,887	3,271,604
BACHEM HOLDING AG - B SHARES	318	61,971	63,827
BADGER METER INC	27,400	843,469	1,468,640
BAE SYSTEMS PLC	8,413,564	59,307,304	54,436,256
BAIDU INC - SPONSORED ADR	374,062	65,968,691	37,701,709
BAJAJ AUTO LTD	81,129	3,551,245	2,168,784
BAJAJ CORP LTD	160,398	588,924	280,824
BAJAJ FINANCE LTD	157,763	8,082,249	4,620,826
BAJAJ FINSERV LTD	29,945	2,795,681	1,817,333
BAJAJ HINDUSTHAN SUGAR LTD	333,636	45,536	11,687
BAKER HUGHES COMPANY	1,412,138	36,925,959	14,827,449
BAKKAFROST P/F	175,128	10,789,036	8,248,577
BALCHEM CORP	429,595	14,966,554	42,409,618
BALKRISHNA INDUSTRIES LTD	83,577	1,390,314	874,589
BALL CORP	917,151	38,263,238	59,302,984
BALRAMPUR CHINI MILLS LTD	588,059	1,191,235	808,811
BANC OF CALIFORNIA INC	40,700	636,351	325,600
BANCA GENERALI SPA	142,892	4,323,134	2,997,791
BANCA MEDIOLANUM SPA	299,007	2,475,832	1,525,597
BANCA POPOLARE DI SONDRIO SCRL	211,259	507,078	319,658
BANCFIRST CORP	40,300	1,799,758	1,344,811
BANCO BILBAO VIZCAYA ARGENTARIA SA	1,925,985	8,522,702	6,161,288
BANCO BRADESCO SA	223,800	1,776,824	811,645
BANCO BRADESCO SA - PREFERRED	1,071,052	8,609,969	4,289,081
BANCO DE SABADELL SA	2,649,942	2,955,776	1,363,687
BANCO DO BRASIL SA	934,500	7,594,755	5,025,104
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	27,700	829,693	285,587
BANCO SANTANDER (BRASIL) SA	297,700	2,864,387	1,530,802
BANCO SANTANDER CHILE - ADR	153,915	4,719,558	2,328,734
BANCO SANTANDER SA	12,283,933	64,020,351	29,895,414
BANCOLOMBIA SA	46,261	482,072	274,597
BANCOLOMBIA SA - PREFERRED	143,236	1,945,501	970,171
BANCOLOMBIA SA - SPONSORED ADR	99,300	4,313,935	2,478,528
BANCORP INC/THE	76,912	694,797	466,856
BANCORPSOUTH BANK	92,070	2,436,541	1,741,964
BANDAI NAMCO HOLDINGS INC	339,375	15,874,951	16,475,980
BANDWIDTH INC - CLASS A	48,586	3,438,136	3,269,352
BANGKOK BANK PCL	1,895,800	7,748,931	5,892,332
BANGKOK LAND PUBLIC COMPANY LTD	9,272,500	523,434	231,689
BANK CENTRAL ASIA TBK PT	7,409,400	12,794,402	12,549,643
BANK CIMB NIAGA TBK PT	2,254,900	214,293	85,025
BANK FIRST CORP	5,900	409,843	330,400
BANK HAPOALIM BM	1,904,475	10,426,372	11,472,773
BANK LEUMI LE-ISRAEL	1,691,371	7,814,289	9,371,404
BANK NEGARA INDONESIA (PERSERO) TBK PT	109,300	69,327	25,599
BANK OF AMERICA CORP	20,047,125	421,724,739	425,600,464
BANK OF BEIJING COMPANY LTD	1,039,800	840,080	708,045
BANK OF CHINA LTD - H SHARES	41,883,000	18,511,385	16,048,783
BANK OF CHONGQING COMPANY LTD - H SHARES	226,083	126,474	113,466
BANK OF COMMERCE HOLDINGS	14,600	166,732	114,902
BANK OF COMMUNICATIONS LTD	11,423,000	8,275,882	7,000,381
BANK OF GUIYANG COMPANY LTD	528,000	650,747	570,199
BANK OF HAWAII CORP	118,800	6,780,925	6,562,512
BANK OF IRELAND GROUP PLC	304,733	2,893,420	576,451
BANK OF IWATE LTD/THE	900	35,648	22,326
BANK OF JIANGSU COMPANY LTD	612,300	646,317	518,803

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BANK OF KYOTO LTD/THE	1,000	46,545	31,865
BANK OF MARIN BANCORP	13,000	369,614	390,000
BANK OF MONTREAL	345,700	23,913,919	17,258,891
BANK OF N.T. BUTTERFIELD & SON LTD/THE	107,650	3,647,037	1,833,280
BANK OF NANJING COMPANY LTD	524,220	637,687	535,816
BANK OF NEW YORK MELLON CORP	2,442,190	62,568,126	82,252,959
BANK OF OKINAWA LTD/THE	900	28,471	26,303
BANK OF PRINCETON/THE	6,500	213,850	151,125
BANK OF SAGA LTD/THE	4,300	95,872	45,726
BANK OF SHANGHAI COMPANY LTD	630,900	836,648	732,912
BANK OF THE RYUKYUS LTD	17,600	217,188	172,813
BANK OZK	210,400	9,478,804	3,513,680
BANK RAKYAT INDONESIA (PERSERO) TBK PT	46,154,000	11,900,526	8,545,989
BANK7 CORP	4,717	83,031	37,453
BANKFINANCIAL CORP	7,700	99,027	67,837
BANKUNITED INC	166,100	6,034,676	3,106,070
BANKWELL FINANCIAL GROUP INC	7,200	184,240	109,872
BANNER CORP	196,395	9,975,907	6,488,891
BAOSHAN IRON & STEEL COMPANY LTD	1,008,000	840,205	692,075
BAR HARBOR BANKSHARES	12,687	298,697	219,231
BARCLAYS PLC	19,562,483	48,083,580	22,827,793
BARCO NV	10,690	1,423,929	1,651,528
BARNES & NOBLE EDUCATION INC	34,161	325,784	46,459
BARNES GROUP INC	256,792	13,315,765	10,741,609
BARRATT DEVELOPMENTS PLC	342,808	3,173,476	1,874,536
BARRETT BUSINESS SERVICES INC	11,552	732,856	457,921
BARRICK GOLD CORP	756,500	13,605,985	13,858,307
BASF AG	233,069	20,307,732	11,033,685
BASICNET SPA	14,672	87,174	53,287
BASSETT FURNITURE INDUSTRIES INC	3,500	125,279	19,075
BATA INDIA LTD	249,751	3,482,184	4,064,288
BAUDAX BIO INC	6,039	15,163	14,977
BAUSCH HEALTH COMPANIES INC	289,413	9,025,551	4,485,902
BAVARIAN NORDIC AS	7,837	212,289	125,665
BAWAG GROUP AG	26,888	1,183,916	754,683
BAXTER INTERNATIONAL INC	2,041,324	103,333,888	165,735,096
BAYCOM CORP	11,400	278,046	137,370
BAYCURRENT CONSULTING INC	7,200	413,742	337,474
BAYER AG	451,533	39,443,666	26,184,246
BAYERISCHE MOTOREN WERKE AG	11,355	829,925	587,019
BAYERISCHE MOTOREN WERKE AG - PREFERRED	26,572	1,912,994	1,141,754
BB SEGURIDADE PARTICIPACOES SA	1,093,700	8,828,898	5,240,127
BBX CAPITAL CORP	41,200	369,152	95,172
BCB BANCORP INC	10,700	162,061	113,955
BCE INC	3,419	165,967	138,672
BE SEMICONDUCTOR INDUSTRIES NV	17,533	660,412	534,819
BEACH ENERGY LTD	64,008	80,424	45,053
BEACON ROOFING SUPPLY INC	385,204	13,164,220	6,371,274
BEAM THERAPEUTICS INC	6,600	144,034	118,800
BEAZER HOMES USA INC	21,300	363,338	137,172
BEAZLEY PLC	177,813	1,287,975	861,192
BECHTLE AG	311,591	28,410,933	39,967,318
BECTON DICKINSON AND COMPANY	762,918	92,730,789	175,295,669
BED BATH & BEYOND INC	109,500	2,134,629	460,995
BEFIMMO SA	4,399	279,736	211,173
BEIGENE LTD - ADR	75,933	12,019,216	9,348,112
BEIJER ELECTRONICS GROUP AB	4,537	24,836	18,638
BEIJING CAPITAL DEVELOPMENT COMPANY LTD	558,997	564,727	520,925
BEIJING CHUNLIZHENGDA MEDICAL INSTRUMENTS COMPANY LTD	22,600	102,377	283,706
BEIJING ENTERPRISES HOLDINGS LTD	98,500	499,168	361,548
BEL FUSE INC - CLASS B	11,300	311,021	110,062
BELDEN INC	40,766	3,112,130	1,470,837
BELLRING BRANDS INC - CLASS A	35,800	843,996	610,390
BELLWAY PLC	123,583	3,958,822	3,303,784
BENCHMARK ELECTRONICS INC	33,800	712,959	675,662
BENEFITFOCUS INC	26,400	936,346	235,224
BENEFYTT TECHNOLOGIES INC - CLASS A	10,000	309,231	223,900
BERKELEY GROUP HOLDINGS PLC	19,555	1,120,976	876,537
BERKSHIRE HATHAWAY INC - CLASS B	5,088,480	568,743,162	930,326,798
BERKSHIRE HILLS BANCORP INC	41,520	1,259,573	616,987
BERRY CORP	111,426	1,105,468	268,537
BERRY GLOBAL GROUP INC	473,935	20,091,016	15,976,349
BEST BUY COMPANY INC	408,800	15,901,222	23,301,600
BEST WORLD INTERNATIONAL LTD	27,700	52,358	195
BETSSON AB	374,573	2,270,262	1,509,982
BEYOND MEAT INC	84,600	8,381,131	5,634,360

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BEYONDSPRING INC	11,000	261,270	140,910
BG STAFFING INC	7,400	138,150	55,352
BGC PARTNERS INC	499,700	3,725,568	1,259,244
BHARTI INFRATEL LTD	64,539	227,462	136,498
BHP GROUP PLC	127,301	2,959,074	1,976,243
BHP GROUP PLC - ADR	53,800	1,889,569	1,632,292
BHP LTD - SPONSORED ADR	7,435	389,148	272,790
BIFFA PLC	2,269,855	6,874,040	5,060,483
BIG LOTS INC	263,782	8,766,511	3,750,980
BIGLARI HOLDINGS INC - CLASS B	1,280	309,517	65,792
BILIA AB	92,988	816,920	575,327
BIMB HOLDINGS BERHAD	189,200	196,820	142,338
BINGGRAE COMPANY LTD	1,981	68,321	78,436
BIOCRYST PHARMACEUTICALS INC	133,100	774,466	266,200
BIODELIVERY SCIENCES INTERNATIONAL INC	64,600	296,408	244,834
BIOGAIA AB	70,926	3,355,000	3,006,643
BIOGEN INC	409,397	40,361,079	129,525,023
BIOHAVEN PHARMACEUTICAL HOLDING COMPANY LTD	47,587	1,673,708	1,619,386
BIOLIFE SOLUTIONS INC	61,469	804,977	583,956
BIOMARIN PHARMACEUTICAL INC	423,487	48,631,777	35,784,652
BIO-RAD LABORATORIES INC - CLASS A	41,200	6,063,383	14,443,072
BIOSIG TECHNOLOGIES INC	13,300	124,614	55,727
BIOSPECIFICS TECHNOLOGIES CORP	6,600	317,502	373,362
BIO-TECHNE CORP	318,476	22,878,816	60,389,419
BIOTELEMETRY INC	90,418	3,213,930	3,481,997
BIOXCEL THERAPEUTICS INC	6,300	69,512	140,805
BIXOLON COMPANY LTD	7,505	44,807	24,845
BIZIM TOPTAN SATIS MAGAZALARI AS	46,245	86,841	67,014
BJ'S RESTAURANTS INC	18,400	726,174	255,576
BJ'S WHOLESALE CLUB HOLDINGS INC	308,548	7,564,212	7,858,718
BK BRASIL OPERACAO E ASSESSORIA A RESTAURANTES SA	252,100	492,570	440,371
BLACK HILLS CORP	61,951	3,377,236	3,966,723
BLACK KNIGHT INC	257,285	9,891,462	14,937,967
BLACKBAUD INC	572,758	18,622,350	31,816,707
BLACKBERRY LTD	616,701	4,581,230	2,546,975
BLACKLINE INC	476,848	20,442,713	25,086,973
BLACKROCK INC	304,900	76,850,281	134,146,853
BLACKSTONE GROUP INC/THE - CLASS A	2,700	145,035	123,039
BLACKSTONE MORTGAGE TRUST INC - CLASS A	125,106	4,089,977	2,329,474
BLOOM ENERGY CORP - CLASS A	31,100	242,431	162,653
BLOOMIN' BRANDS INC	98,745	2,100,892	705,039
BLOOMSBURY PUBLISHING PLC	7,675	26,026	20,651
BLUCORA INC	43,200	908,521	520,560
BLUE BIRD CORP	12,300	234,670	134,439
BLUE SQUARE REAL ESTATE LTD	3,402	210,251	135,890
BLUEBIRD BIO INC	187,877	26,356,833	8,634,827
BLUEFOCUS INTELLIGENT COMMUNICATIONS GROUP COMPANY LTD	4,193,100	3,495,631	3,351,832
BLUEGREEN VACATIONS CORP	12,100	174,296	69,938
BLUELINX HOLDINGS INC	10,000	375,200	49,500
BLUEPRINT MEDICINES CORP	48,600	2,515,425	2,842,128
BLUEROCK RESIDENTIAL GROWTH REIT INC	42,868	529,043	238,775
BLUESCOPE STEEL LTD	1,653,291	15,982,881	8,732,669
BMC STOCK HOLDINGS INC	92,682	1,884,411	1,643,252
BML INC	26,100	729,343	702,576
BNK FINANCIAL GROUP INC	788,843	4,778,641	2,873,881
BNP PARIBAS SA	161,639	8,248,931	4,879,129
BOARDWALK REAL ESTATE INVESTMENT TRUST	4,500	155,751	72,431
BOEING COMPANY/THE	1,183,127	74,612,134	176,451,561
BOINGO WIRELESS INC	624,237	8,262,039	6,623,155
BOISE CASCADE COMPANY	58,028	1,938,688	1,379,906
BOK FINANCIAL CORP	56,916	4,311,716	2,422,345
BOLIDEN AB	720,007	16,725,819	13,175,335
BOLLORE	139,994	599,366	385,557
BONANZA CREEK ENERGY INC	25,300	640,152	284,625
BOOKING HOLDINGS INC	107,452	67,300,186	144,557,325
BOOT BARN HOLDINGS INC	35,723	1,032,128	461,898
BOOZ ALLEN HAMILTON HOLDING CORP	253,700	8,147,432	17,413,968
BORGWARNER INC	401,400	19,917,815	9,782,118
BORREGAARD ASA	55,897	636,378	515,268
BORUSSIA DORTMUND GMBH & COMPANY KGAA	37,134	351,232	221,654
BOSTON BEER COMPANY INC/THE - CLASS A	7,800	2,067,462	2,866,968
BOSTON OMAHA CORP - CLASS A	10,300	233,364	186,533
BOSTON PRIVATE FINANCIAL HOLDINGS INC	73,000	922,994	521,950
BOSTON PROPERTIES INC	275,862	34,894,361	25,442,752
BOSTON SCIENTIFIC CORP	3,241,287	74,484,791	105,763,195
BOTTOMLINE TECHNOLOGIES INC	40,400	1,270,303	1,480,660

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BOUSTEAD SINGAPORE LTD	63,200	36,432	26,632
BOUVET ASA	869	24,530	26,895
BOX INC - CLASS A	128,700	2,477,042	1,806,948
BOYD GAMING CORP	78,974	1,233,905	1,138,805
BP PLC	30,309,186	194,532,739	129,356,815
BR MALLS PARTICIPACOES SA	1,555,268	5,576,957	2,992,630
BRACK CAPITAL PROPERTIES NV	1,182	127,356	96,700
BRADY CORP - CLASS A	64,700	2,548,906	2,919,911
BRAEMAR HOTELS & RESORTS INC	25,118	379,187	42,701
BRAMBLES LTD	222,664	1,660,095	1,439,133
BRANDYWINE REALTY TRUST	297,597	4,217,573	3,130,720
BRAVURA SOLUTIONS LTD	1,420,601	4,524,484	3,356,188
BREDERODE SA	2,094	178,825	163,133
BREMBO SPA	740,470	8,257,887	5,520,806
BRENNTAG AG	258,080	14,408,407	9,579,921
BREWIN DOLPHIN HOLDINGS PLC	1,434	6,494	3,894
BRICKWORKS LTD	48,255	576,622	390,150
BRIDGE BANCORP INC	16,600	450,053	351,256
BRIDGEBIO PHARMA INC	56,800	1,438,900	1,647,200
BRIDGEMARQ REAL ESTATE SERVICES INC	1,940	22,675	11,490
BRIDGESTONE CORP	205,600	8,044,935	6,328,644
BRIDGEWATER BANCSHARES INC	45,788	585,629	446,433
BRIDGFORD FOODS CORP	3,400	101,253	78,438
BRIGGS & STRATTON CORP	35,900	815,279	64,979
BRIGHAM MINERALS INC - CLASS A	16,500	354,255	136,455
BRIGHT HORIZONS FAMILY SOLUTIONS INC	280,111	24,592,087	28,571,322
BRIGHT LED ELECTRONICS CORP	61,000	33,670	24,609
BRIGHTCOVE INC	28,800	225,383	200,736
BRIGHTHOUSE FINANCIAL INC	191,581	8,504,083	4,630,513
BRIGHTSPHERE INVESTMENT GROUP PLC	71,800	1,016,927	458,802
BRIGHTVIEW HOLDINGS INC	27,600	412,877	305,256
BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	5,820,000	6,065,141	4,790,618
BRINKER INTERNATIONAL INC	33,600	1,261,445	403,536
BRINK'S COMPANY/THE	157,712	11,130,715	8,208,910
BRISTOL-MYERS SQUIBB COMPANY	5,447,747	157,603,071	303,657,418
BRITISH AMERICAN TOBACCO PLC	569,102	28,582,067	19,469,105
BRITVIC PLC	81,359	948,781	707,681
BRIXMOR PROPERTY GROUP INC	554,600	11,834,402	5,268,700
BROADCOM INC	877,143	117,434,289	207,970,605
BROADRIDGE FINANCIAL SOLUTIONS INC	390,216	23,598,534	37,004,183
BRODRENE A & O JOHANSEN A/S - PREFERRED	478	24,596	20,594
BROOKDALE SENIOR LIVING INC	165,700	1,559,798	516,984
BROOKFIELD ASSET MGMT INC - CLASS A	1,980	120,889	86,776
BROOKFIELD PROPERTY REIT INC - CLASS A	100,003	1,943,194	849,025
BROOKLINE BANCORP INC	133,501	1,519,086	1,505,891
BROOKS AUTOMATION INC	195,652	5,258,169	5,967,386
BROWN & BROWN INC	1,072,100	20,089,599	38,831,462
BROWN-FORMAN CORP - CLASS A	356,497	19,435,922	18,316,816
BROWN-FORMAN CORP - CLASS B	611,903	25,881,606	33,966,736
BRP GROUP INC	13,500	209,624	142,425
BRT APARTMENTS CORP	9,100	117,936	93,275
BRUKER CORP	289,709	8,736,452	10,388,965
BRUNSWICK CORP	261,869	11,113,262	9,262,307
BRYN MAWR BANK CORP	17,900	605,598	508,002
BT GROUP PLC	3,395,653	8,159,519	4,964,109
BTS GROUP AB	1,290	34,370	22,785
BTS GROUP HOLDINGS PUBLIC COMPANY LTD	1,248,100	563,086	346,087
BUCHER INDUSTRIES AG	14,040	4,706,845	3,726,393
BUCKLE INC/THE	141,574	3,519,447	1,940,980
BUDWEISER BREWING COMPANY APAC LTD	956,953	3,458,996	2,469,269
BUFAB AB	11,151	143,958	85,875
BUILD KING HOLDINGS LTD	841,731	104,127	79,276
BUILDERS FIRSTSOURCE INC	128,006	1,980,566	1,565,513
BUNGE LTD	288,507	22,580,389	11,837,442
BUNKA SHUTTER COMPANY LTD	49,600	426,389	360,669
BUNZL PLC	567,401	14,046,028	11,464,329
BURBERRY GROUP PLC	1,584,835	36,772,907	26,027,964
BURE EQUITY AB	22,595	403,876	358,502
BUREAU VERITAS SA	100,251	2,434,186	1,904,107
BURLINGTON STORES INC	150,669	14,174,933	23,875,010
BUSINESS BRAIN SHOWA-OTA INC	1,500	30,201	37,238
BUSINESS ENGINEERING CORP	1,100	27,714	24,169
BUSINESS FIRST BANCSHARES INC	12,100	322,792	163,350
BWX TECHNOLOGIES INC	589,316	25,576,681	28,705,582
BYGGHEMMA GROUP FIRST AB	2,661	19,259	16,518
BYLINE BANCORP INC	23,900	520,440	247,843

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Security Description	Shares	Cost	Fair Value
C&F FINANCIAL CORP	4,300	209,831	171,570
C.H. ROBINSON WORLDWIDE INC	341,700	23,852,569	22,620,540
CABALETTA BIO INC	2,900	48,033	21,170
CABLE ONE INC	13,464	7,176,013	22,134,951
CABOT CORP	517,598	24,297,246	13,519,660
CABOT MICROELECTRONICS CORP	313,269	19,485,520	35,756,524
CABOT OIL & GAS CORP	650,000	18,233,117	11,173,500
CAC HOLDINGS CORP	75,000	1,002,626	679,450
CACI INTERNATIONAL INC	90,476	18,219,198	19,104,007
CACTUS INC - CLASS A	42,300	1,367,840	490,680
CADENCE BANCORPORATION - CLASS A	112,727	2,588,870	738,362
CADENCE DESIGN SYSTEMS INC	538,191	13,618,238	35,542,134
CADIZ INC	2,100	28,077	24,507
CAESARS ENTERTAINMENT CORP	992,775	11,188,684	6,711,159
CAESARSTONE LTD	17,600	609,723	186,032
CAFE DE CORAL HOLDINGS LTD	198,129	608,703	325,149
CAI INTERNATIONAL INC	16,000	359,588	226,240
CALAMP CORP	24,200	544,753	108,900
CALAVO GROWERS INC	14,600	783,824	842,274
CALERES INC	31,800	782,654	165,360
CALIFORNIA RESOURCES CORP	38,570	616,834	38,570
CALIFORNIA WATER SERVICE GROUP	61,714	2,237,165	3,105,448
CALITHERA BIOSCIENCES INC	32,300	259,683	143,412
CALIX INC	40,500	327,727	286,740
CALLAWAY GOLF COMPANY	144,000	1,656,348	1,471,680
CALLIDITAS THERAPEUTICS AB - B SHARES	8,772	94,133	74,902
CALLON PETROLEUM COMPANY	328,250	4,438,306	179,848
CAL-MAINE FOODS INC	28,300	1,052,611	1,244,634
CALYXT INC	6,600	134,293	21,978
CAMBIUM NETWORKS CORP	10,200	99,593	57,120
CAMBRIDGE BANCORP	15,100	1,185,289	785,200
CAMDEN NATIONAL CORP	15,149	456,659	476,436
CAMDEN PROPERTY TRUST	172,450	11,152,844	13,664,938
CAMIL ALIMENTOS SA	711,400	1,508,543	1,068,485
CAMPBELL SOUP COMPANY	288,066	14,438,314	13,297,127
CAMPING WORLD HOLDINGS INC - CLASS A	26,400	724,332	150,216
CAMTEK LTD	60,649	581,693	510,665
CANACCORD GENUITY GROUP INC	10,400	45,717	31,638
CANADIAN IMPERIAL BANK OF COMMERCE	41,643	3,559,543	2,399,077
CANADIAN NATIONAL RAILWAY COMPANY	328,661	27,355,560	25,459,154
CANADIAN NATURAL RESOURCES LTD	67,731	1,852,263	916,023
CANADIAN UTILITIES LTD - A SHARES	4,909	144,627	116,021
CANADIAN WESTERN BANK	102,151	2,358,480	1,390,146
CANCOM SE	216,150	10,008,422	9,259,140
CANNAE HOLDINGS INC	63,200	1,008,241	2,116,568
CANON MARKETING JAPAN INC	102,200	1,917,586	2,029,705
CANTEL MEDICAL CORP	594,714	18,689,324	21,350,233
CAPCOM COMPANY LTD	198,300	4,702,204	6,227,011
CAPGEMINI SA	93,266	10,930,157	7,879,881
CAPITA GROUP PLC	1,475,518	2,737,198	598,452
CAPITAL BANCORP INC	9,300	113,252	116,436
CAPITAL CITY BANK GROUP INC	13,100	211,409	263,572
CAPITAL ONE FINANCIAL CORP	1,178,143	70,385,205	59,401,970
CAPITOL FEDERAL FINANCIAL INC	118,600	1,485,260	1,376,946
CAPRI HOLDINGS LTD	463,642	16,649,914	5,002,697
CAPSTAR FINANCIAL HOLDINGS INC	16,000	276,305	158,240
CAPSTEAD MORTGAGE CORP	73,700	831,038	309,540
CARA THERAPEUTICS INC	38,400	689,392	507,264
CARASSO MOTORS LTD	2,231	10,358	5,683
CARDINAL HEALTH INC	1,133,740	77,427,228	54,351,496
CARDIOVASCULAR SYSTEMS INC	762,390	25,031,508	26,843,752
CARDLYTICS INC	72,503	1,746,720	2,534,705
CARDTRONICS PLC	33,600	1,037,480	702,912
CAREDX INC	86,184	1,771,377	1,881,397
CARETRUST REIT INC	85,800	1,355,387	1,268,982
CARGURUS INC	69,500	2,462,198	1,316,330
CARL ZEISS MEDITEC AG	3,319	352,174	321,751
CARLISLE COMPANIES INC	154,560	12,190,690	19,363,277
CARLSBERG A/S - CLASS B	212,765	20,840,774	24,083,416
CARMAX INC	266,500	18,507,223	14,345,695
CARNIVAL CORP	987,600	39,418,137	13,006,692
CAROLINA FINANCIAL CORP	21,500	623,349	556,205
CARPENTER TECHNOLOGY CORP	54,273	2,218,713	1,058,324
CARREFOUR SA	855,211	23,688,823	13,526,752
CARRIAGE SERVICE INC - CLASS A	15,600	359,619	251,940
CARROLS RESTAURANT GROUP INC	21,700	198,111	39,494

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CARS.COM INC	415,130	8,331,263	1,785,059
CARSALES.COM LTD	102,281	1,188,698	735,563
CARTER BANK & TRUST	19,600	387,259	179,928
CARTER'S INC	114,734	8,405,328	7,541,466
CARVANA COMPANY	145,557	8,244,993	8,018,735
CASA INC	2,800	32,281	23,862
CASA SYSTEMS INC	24,900	326,743	87,150
CASCADES INC	9,800	91,013	86,547
CASELLA WASTE SYSTEMS INC - CLASS A	700,210	19,164,620	27,350,203
CASEY'S GENERAL STORES INC	101,434	13,675,934	13,438,991
CASI PHARMACEUTICALS INC	39,700	249,713	80,988
CASIO COMPUTER COMPANY LTD	24,000	321,692	337,252
CASPER SLEEP INC	16,045	197,194	68,833
CASS INFORMATION SYSTEMS INC	12,708	489,057	446,813
CASTELLUM AB	1,503	31,568	25,486
CASTLE BIOSCIENCES INC	5,500	102,415	163,955
CASTLIGHT HEALTH INC - B SHARES	88,063	400,328	63,678
CATALENT INC	860,434	26,006,154	44,699,546
CATALYST PHARMACEUTICALS INC	76,294	306,911	293,732
CATASYS INC	7,200	138,465	109,656
CATCHER TECHNOLOGY COMPANY LTD	405,000	2,654,245	2,618,174
CATCHMARK TIMBER TRUST INC - CLASS A	39,400	456,678	284,468
CATENA AB	1,138	30,262	33,252
CATERPILLAR INC	1,250,250	57,997,693	145,079,010
CATHAY GENERAL BANCORP	91,100	3,045,458	2,090,745
CATHAY PACIFIC AIRWAYS LTD	565,000	735,392	605,027
CATO CORP/THE - CLASS A	19,300	505,426	205,931
CAVCO INDUSTRIES INC	7,800	694,271	1,130,532
CAVERION CORP	9,445	78,508	44,097
CBDMD INC	9,800	57,918	9,114
CBIZ INC	120,038	1,625,056	2,511,195
CBL & ASSOCIATES PROPERTIES INC	137,800	1,322,880	27,574
CBOE GLOBAL MARKETS INC	283,650	19,143,166	25,315,763
CBRE GROUP INC	1,233,915	59,971,235	46,530,935
CBTX INC	18,700	622,624	332,299
CCR SA	220,200	906,311	498,004
CCS SUPPLY CHAIN MANAGEMENT COMPANY LTD	1,341,594	1,417,142	1,110,256
CD PROJEKT SA	13,323	750,616	927,333
CDK GLOBAL INC	422,500	19,538,617	13,879,125
CDW CORP	301,378	14,525,830	28,109,526
CECO ENVIRONMENTAL CORP	27,063	269,904	126,384
CEDAR REALTY TRUST INC	62,700	399,092	58,505
CELANESE CORP	232,424	17,947,036	17,057,597
CELCUITY INC	6,500	154,605	42,250
CELESTICA INC	81,347	425,330	282,330
CELLAVISION AB	1,485	50,815	36,721
CELLECTIS - ADR	99,600	2,600,873	916,320
CELLNEX TELECOM SAU	1,108,764	29,114,848	50,427,709
CELLULAR BIOMEDICINE GROUP INC	12,900	261,999	204,078
CEL-SCI CORP	24,400	210,222	281,576
CELSIUS HOLDINGS INC	25,800	120,457	108,618
CEMBRA MONEY BANK AG	14,513	1,307,108	1,337,977
CEMENTIR HOLDING NV	1,752	12,832	9,456
CEMEX SAB DE CV - SPONSORED ADR	162,471	488,678	344,439
CENCOSUD SA	293,419	397,495	306,429
CENTAMIN PLC	279,906	432,757	422,036
CENTENE CORP	1,015,025	29,338,969	60,302,635
CENTENNIAL RESOURCE DEVELOPMENT INC - CLASS A	304,950	5,002,027	80,202
CENTERPOINT ENERGY INC	806,289	18,397,399	12,457,165
CENTERRA GOLD INC	3,422	31,462	20,123
CENTERSTATE BANK CORP	471,512	11,004,432	8,124,152
CENTOGENE NV	800	8,220	16,000
CENTRAIS ELETRICAS BRASILEIRAS SA	107,700	800,924	495,454
CENTRAIS ELETRICAS BRASILEIRAS SA - PREFERRED - CLASS B	890,000	8,152,751	4,466,645
CENTRAL EUROPEAN MEDIA ENTERPRISES LTD - CLASS A	76,200	194,474	238,506
CENTRAL GARDEN & PET COMPANY	8,800	217,444	242,000
CENTRAL GARDEN & PET COMPANY - CLASS A	45,200	839,726	1,155,764
CENTRAL JAPAN RAILWAY COMPANY	3,000	502,429	481,312
CENTRAL PACIFIC FINANCIAL COMPANY	54,413	1,320,723	865,167
CENTRAL REINSURANCE COMPANY LTD	201,242	134,795	113,792
CENTRAL RETAIL CORP PUBLIC COMPANY LTD	1,805,700	1,768,742	1,540,629
CENTRAL VALLEY COMMUNITY BANCORP	8,900	140,862	116,056
CENTRE TESTING INTERNATIONAL GROUP COMPANY LTD	258,300	488,570	558,981
CENTRIC BRANDS INC	23,900	98,468	26,768
CENTROTEC SUSTAINABLE AG	5,115	90,680	64,206
CENTURY ALUMINUM COMPANY	33,100	516,830	119,822

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CENTURY BANCORP INC - CLASS A	3,200	125,371	199,168
CENTURY CASINO INC	21,900	127,020	52,779
CENTURY COMMUNITIES INC	45,228	1,272,998	656,258
CENTURYLINK INC	1,981,378	43,252,041	18,743,836
CERECOR INC	3,300	17,965	8,184
CERENCE INC	57,374	1,146,457	883,560
CERIDIAN HCM HOLDING INC	261,037	12,835,712	13,070,123
CERNER CORP	1,351,971	85,028,757	85,160,653
CERUS CORP	110,700	624,458	514,755
CERVED INFORMATION SOLUTIONS SPA	865,525	8,113,756	5,147,359
CEVA INC	30,210	910,232	753,135
CEWE STIFTUNG & COMPANY KGAA	713	81,570	62,587
CF INDUSTRIES HOLDINGS INC	359,008	21,020,665	9,765,018
CFE CAPITAL S DE RL DE CV	76,538	98,652	68,351
CGG SA	662,136	1,469,205	606,651
CGI GROUP INC	1,475	114,037	78,955
CGI INC	23,372	1,140,112	1,251,072
CHAILEASE HOLDING COMPANY LTD	221,000	855,564	668,667
CHAINQUI CONSTRUCTION DEVELOPMENT COMPANY LTD	31,860	25,742	20,649
CHALLENGER FINANCIAL SERVICES GROUP LTD	71,736	460,887	175,624
CHAMPION IRON LTD	102,048	177,135	94,312
CHAMPION REIT	630,000	490,129	380,395
CHANGCHUN HIGH & NEW TECHNOLOGY INDUSTRY (GROUP) INC	10,700	790,086	826,663
CHANGE HEALTHCARE INC	987,184	9,593,746	9,861,968
CHANGYOU.COM LTD - ADR	108,500	2,098,889	1,160,950
CHANJET INFORMATION TECHNOLOGY COMPANY LTD	16,800	26,528	21,458
CHANNELADVISOR CORP	21,900	253,206	158,994
CHAPARRAL ENERGY INC - CLASS A	31,600	148,789	14,852
CHARAH SOLUTIONS INC	2,100	15,022	3,591
CHARLES RIVER LABORATORIES INTERNATIONAL INC	179,753	16,688,032	22,686,626
CHARLES SCHWAB CORP/THE	6,226,225	183,239,685	209,325,685
CHAROEN POKPHAND FOODS PCL	2,645,500	2,329,111	1,958,883
CHAROEN POKPHAND INDONESIA TBK PT	1,023,800	539,936	310,090
CHART INDUSTRIES INC	45,000	2,243,571	1,304,100
CHARTER COMMUNICATIONS INC - CLASS A	350,947	83,781,999	153,121,686
CHASE CORP	7,200	313,445	592,488
CHATHAM LODGING TRUST	38,600	933,160	229,284
CHECK POINT SOFTWARE TECHNOLOGIES LTD	127,551	14,108,615	12,823,978
CHECKPOINT THERAPEUTICS INC	30,800	95,810	46,508
CHEESECAKE FACTORY INC/THE	93,068	4,660,045	1,589,601
CHEFS' WAREHOUSE INC	21,500	551,335	216,505
CHEGG INC	897,119	21,648,886	32,098,918
CHEIL WORLDWIDE INC	26,426	562,291	344,069
CHEMED CORP	54,744	20,080,255	23,715,101
CHEMOCENTRYX INC	36,800	482,900	1,478,624
CHEMOURS COMPANY/THE	305,929	10,405,540	2,713,590
CHEMUNG FINANCIAL CORP	3,400	101,354	112,132
CHENBRO MICOM COMPANY LTD	189,000	421,629	466,852
CHENIERE ENERGY INC	439,500	27,614,447	14,723,250
CHERRY HILL MORTGAGE INVESTMENT CORP	11,000	208,205	68,200
CHESAPEAKE ENERGY CORP	1,866,829	11,183,144	322,401
CHESAPEAKE UTILITIES CORP	14,400	867,597	1,234,224
CHESNARA PLC	13,750	49,141	49,614
CHEUNG KONG HOLDINGS LTD	9,690,292	109,300,231	65,386,248
CHEVRON CORP	4,659,291	239,774,645	337,612,207
CHEWY INC - CLASS A	24,480	703,991	917,755
CHIA CHANG COMPANY LTD	88,000	105,529	84,969
CHIASMA INC	26,600	199,918	97,090
CHIBA BANK LTD/THE	231,400	1,400,362	1,013,869
CHIBA KOGYO BANK LTD/THE	55,800	242,383	130,771
CHICONY ELECTRONICS COMPANY LTD	1,712,000	4,574,596	4,291,110
CHICO'S FAS INC	84,900	1,264,213	109,521
CHILDREN'S PLACE INC/THE	13,800	907,630	269,928
CHIMERA INVESTMENT CORP	343,900	5,103,285	3,129,490
CHIMERIX INC	36,400	1,086,099	52,416
CHINA AOYUAN GROUP LTD	1,394,157	1,421,557	1,633,223
CHINA AVIATION OIL SINGAPORE CORP LTD	152,700	147,146	91,694
CHINA BANKING CORP	8,600	5,981	3,407
CHINA BLUECHEMICAL LTD - H SHARES	2,582,000	922,850	399,747
CHINA CITIC BANK - H SHARES	13,806,000	7,672,146	6,822,044
CHINA COAL ENERGY COMPANY - H SHARES	2,810,000	1,222,904	779,458
CHINA COMMUNICATIONS SERVICES CORP LTD - H SHARES	2,366,000	1,773,993	1,721,637
CHINA CONCH VENTURE HOLDINGS LTD	686,200	2,563,414	3,063,195
CHINA CONSTRUCTION BANK - H SHARES	32,239,000	25,553,226	26,370,520
CHINA DISTANCE EDUCATION HOLDINGS LTD - ADR	3,980	29,299	26,626
CHINA EAST EDUCATION HOLDINGS LTD	1,238,500	1,936,410	2,006,936

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CHINA EVERBRIGHT INTERNATIONAL LTD	1,509,100	920,473	866,415
CHINA EVERBRIGHT LTD	258,000	300,348	380,797
CHINA FEIHE LTD	762,000	1,319,348	1,366,525
CHINA FOODS LTD	85,090	37,684	31,178
CHINA GAS HOLDINGS LTD	2,671,600	10,863,657	9,306,429
CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD	58,900	734,840	558,018
CHINA LESSO GROUP HOLDINGS LTD	740,000	783,986	975,732
CHINA LIFE INSURANCE COMPANY LTD	722,000	571,945	402,285
CHINA LONGYUAN POWER GROUP CORP	1,413,800	1,430,207	777,044
CHINA MACHINERY ENGINEERING CORP	1,358,000	561,021	367,931
CHINA MEDICAL SYSTEM HOLDINGS LTD	2,334,000	3,218,266	2,526,450
CHINA MEIDONG AUTO HOLDINGS LTD	862,000	856,480	1,347,900
CHINA MERCHANTS BANK - H SHARES	732,500	3,622,662	3,307,680
CHINA MINSHENG BANKING CORP LTD	10,103,500	7,112,330	7,508,310
CHINA MOBILE LTD	10,473,997	101,837,256	77,903,976
CHINA MOTOR BUS COMPANY LTD	1,200	15,095	18,640
CHINA MOTOR CORP	90,000	117,994	74,103
CHINA NATIONAL ACCORD MEDICINES CORP LTD	103,800	622,128	584,626
CHINA NATIONAL BUILDING MATERIAL COMPANY LTD - H SHARES	9,418,000	8,580,256	10,291,767
CHINA NATIONAL CHEMICAL ENGINEERING COMPANY LTD	15,223,413	13,753,703	12,812,984
CHINA ORIENTAL GROUP COMPANY LTD	1,140,000	418,509	292,689
CHINA OVERSEAS GRAND OCEANS LTD	2,584,298	1,397,789	1,513,723
CHINA OVERSEAS LAND & INVESTMENT LTD	626,000	2,081,497	1,942,394
CHINA PACIFIC INSURANCE GROUP COMPANY LTD	556,000	2,095,585	1,682,153
CHINA PETROCHEMICAL DEVELOPMENT CORP	779,000	252,004	188,816
CHINA RAILWAY CONSTRUCTION CORP LTD	367,000	399,572	410,992
CHINA RESOURCES CEMENT HOLDINGS LTD	2,124,000	1,846,171	2,534,802
CHINA RESOURCES DOUBLE-CRANE PHARMACEUTICAL COMPANY LTD	351,900	615,312	628,579
CHINA RESOURCES POWER HOLDINGS COMPANY LTD	33,696	41,685	37,127
CHINA SCE PROPERTY HOLDINGS LTD	1,363,000	583,410	606,684
CHINA SHENHUA ENERGY COMPANY LTD - H SHARES	347,000	858,210	660,790
CHINA SHINEWAY PHARMACEUTICAL GROUP LTD	1,282,960	1,456,044	965,005
CHINA SOUTH CITY HOLDINGS LTD	1,436,000	179,352	138,952
CHINA SUNSINE CHEMICAL HOLDINGS LTD	145,200	52,544	30,593
CHINA SUNTIEN GREEN ENERGY CORP LTD	1,548,000	344,413	269,620
CHINA TAIPING INSURANCE HOLDINGS COMPANY LTD	367,200	894,476	601,664
CHINA TELECOM CORP LTD - H SHARES	54,392,900	27,063,644	16,491,416
CHINA TOWER CORP LTD	65,988,000	13,023,941	14,813,650
CHINA UNION HOLDINGS LTD	1,965,264	1,234,593	933,716
CHINA UNITED NETWORK COMMUNICATIONS LTD	15,791,266	13,688,001	11,621,211
CHINA YUCHAI INTERNATIONAL LTD	23,717	472,921	255,195
CHINASOFT INTERNATIONAL LTD	1,800,000	827,548	940,536
CHINESE UNIVERSE PUBLISHING AND MEDIA GROUP COMPANY LTD	480,308	896,614	815,286
CHINO CORP	4,400	69,096	49,969
CHIPBOND TECHNOLOGY CORP	580,000	1,129,032	949,358
CHIPMOS TECHNOLOGIES INC	2,393,818	2,428,600	2,105,569
CHIPOTLE MEXICAN GRILL INC	49,419	29,978,734	32,339,794
CHLITINA HOLDING LTD	302,000	2,133,688	1,722,633
CHOICE HOTELS INTERNATIONAL INC	316,742	21,971,265	19,400,447
CHONG HONG CONSTRUCTION COMPANY LTD	394,000	1,145,687	978,437
CHONG KUN DANG PHARMACEUTICAL CORP	1,088	85,272	75,968
CHONGKUNDANG HOLDINGS CORP	4,469	344,938	387,300
CHONGQING DIMA INDUSTRY COMPANY LTD	2,109,300	1,185,479	829,672
CHONGQING RURAL COMMERCIAL BANK COMPANY LTD	1,680,000	927,018	689,262
CHOW SANG SANG HOLDINGS	37,000	47,474	36,709
CHR. HANSEN HOLDING A/S	157,930	12,580,043	11,815,490
CHROMADEX CORP	33,688	146,288	109,823
CHUBB LTD	1,141,966	86,186,841	127,546,183
CHUGAI PHARMACEUTICAL COMPANY LTD	29,000	1,939,732	3,357,881
CHUKYO BANK LTD/THE	11,600	246,046	233,064
CHURCH & DWIGHT COMPANY INC	749,377	30,534,681	48,095,016
CHURCHILL DOWNS INC	74,226	5,785,927	7,641,567
CHUY'S HOLDINGS INC	14,900	388,129	150,043
CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO - ADR	56,957	591,457	420,343
CIBUS NORDIC REAL ESTATE AB	2,822	45,875	33,183
CIDARA THERAPEUTICS INC	41,842	166,021	103,768
CIENA CORP	284,423	11,731,509	11,322,880
CIGNA CORP	979,892	62,485,877	173,617,265
CIM COMMERCIAL TRUST CORP	1,700	105,213	18,853
CIMAREX ENERGY COMPANY	159,846	16,179,944	2,690,208
CIMPRESS PLC	18,900	1,668,916	1,005,480
CINCINNATI BELL INC	41,520	705,856	607,853
CINCINNATI FINANCIAL CORP	364,979	22,621,374	27,537,666
CINEMARK HOLDINGS INC	185,600	5,321,301	1,891,264
CINEWORLD GROUP PLC	1,208,782	3,048,496	743,869
CINTAS CORP	227,780	24,887,917	39,456,052

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CIRCOR INTERNATIONAL INC	17,600	738,560	204,688
CIRRUS LOGIC INC	61,993	2,207,805	4,068,601
CISCO SYSTEMS INC	10,699,170	193,326,326	420,584,373
CIT GROUP INC	387,451	15,348,738	6,687,404
CITI TRENDS INC	8,700	208,604	77,430
CITIC PACIFIC LTD	8,774,000	11,814,936	9,180,500
CITIC TELECOM INTERNATIONAL HOLDINGS LTD	245,000	98,760	81,236
CITIGROUP INC	7,346,036	467,400,886	309,415,036
CITIZENS & NORTHERN CORP	16,606	340,081	332,120
CITIZENS FINANCIAL GROUP INC	819,174	22,480,364	15,408,663
CITIZENS INC	41,000	281,861	267,320
CITRIX SYSTEMS INC	296,684	22,635,594	41,995,620
CITY HOLDING COMPANY	14,500	713,047	964,685
CITY OFFICE REIT INC	93,967	1,167,687	679,381
CIVISTA BANCSHARES INC	30,166	655,044	451,283
CJ CORP - PREFERRED	610	41,791	21,396
CJ HELLO COMPANY LTD	13,574	31,741	34,288
CK ASSET HOLDINGS LTD	3,054,792	21,903,690	16,730,434
CLARIVATE PLC	690,258	10,944,104	14,322,854
CLARUS CORP	41,085	460,962	402,633
CLAS OHLSON AB	22,018	227,929	160,118
CLASS LTD	19,373	26,415	13,043
CLEAN ENERGY FUELS CORP	107,500	480,489	191,350
CLEAN HARBORS INC	213,682	10,185,808	10,970,434
CLEANAWAY WASTE MANAGEMENT LTD	388,045	581,434	402,567
CLEAR CHANNEL OUTDOOR HOLDINGS INC	23,300	93,200	14,912
CLEARFIELD INC	10,300	161,682	122,055
CLEARWATER PAPER CORP	13,900	557,514	303,159
CLEARWAY ENERGY INC - CLASS A	35,719	805,453	613,295
CLEARWAY ENERGY INC - CLASS C	90,001	1,723,292	1,692,019
CLEVELAND-CLIFFS INC	386,182	3,617,202	1,525,419
CLIPPER LOGISTICS PLC	2,184,553	7,153,526	4,063,105
CLIPPER REALTY INC	13,000	156,536	67,340
CLOROX COMPANY/THE	299,468	37,402,273	51,882,831
CLOSE BROTHERS GROUP PLC	56,811	1,116,520	797,412
CLOUDERA INC	211,936	2,627,289	1,667,936
CLOVIS ONCOLOGY INC	22,800	1,084,721	145,008
CLP HOLDINGS LTD	281,000	2,719,850	2,592,151
CLS HOLDINGS PLC	2,584	7,985	6,267
CME GROUP INC	990,880	114,927,173	171,333,061
CMIC HOLDINGS COMPANY LTD	2,200	39,934	29,284
CMS ENERGY CORP	454,900	16,752,050	26,725,375
CNA FINANCIAL CORP	191,200	8,298,053	5,934,848
CNB FINANCIAL CORP	28,963	704,219	546,532
CNH INDUSTRIAL NV	277,581	2,451,769	1,578,474
CNHTC JINAN TRUCK COMPANY LTD	132,362	303,587	377,505
CNO FINANCIAL GROUP INC	134,800	2,444,741	1,670,172
CNOOC LTD	24,661,000	36,849,462	25,867,181
CNX RESOURCES CORP	167,400	1,238,809	890,568
COAL INDIA LTD	231,005	600,088	427,650
COASTAL FINANCIAL CORP OF WASHINGTON	7,479	116,202	78,604
COCA-COLA AMATIL LTD	164,975	1,266,235	892,601
COCA-COLA COMPANY/THE	9,194,559	206,029,034	406,859,236
COCA-COLA CONSOLIDATED INC	4,300	632,724	896,679
COCA-COLA HBC AG	120,585	3,652,057	2,597,151
COCA-COLA ICECEK AS	318,605	1,865,797	1,692,072
COCA-COLA WEST JAPAN	1,409,200	35,110,431	28,965,910
COCHLEAR LTD	365,805	26,635,955	41,968,359
CODA OCTOPUS GROUP INC	100	1,306	561
CODAN LTD	108,510	315,135	359,297
CODEMASTERS GROUP HOLDINGS PLC	10,773	30,957	32,059
CODEXIS INC	117,052	1,699,127	1,306,300
CODORUS VALLEY BANCORP INC	10,151	174,340	163,431
COEUR MINING INC	214,100	1,487,981	687,261
COFACE SA	86,159	935,425	553,047
COFIDE SPA	55,088	32,973	25,266
COGECO COMMUNICATIONS INC	25,912	1,458,304	1,738,025
COGECO INC	3,926	272,902	239,639
COGENT COMMUNICATIONS GROUP INC	76,273	4,420,947	6,252,098
COGNEX CORP	2,086,580	53,238,922	88,095,408
COGNIZANT TECHNOLOGY SOLUTIONS CORP - CLASS A	2,828,726	137,369,650	131,450,897
COHEN & STEERS INC	20,500	773,259	931,725
COHERENT INC	220,174	26,021,434	23,428,715
COHERUS BIOSCIENCES INC	87,448	1,855,296	1,418,407
COHU INC	37,943	606,917	469,734
COLBUN SA	1,576,930	332,444	172,065

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COLES GROUP LTD	71,176	706,942	660,419
COLFAX CORP	168,100	6,375,761	3,328,380
COLGATE-PALMOLIVE COMPANY	2,316,720	88,256,883	153,737,539
COLLECTORS UNIVERSE INC	24,501	551,689	383,931
COLLEGIUM PHARMACEUTICAL INC	32,000	537,732	522,560
COLONY BANKCORP INC	7,600	130,190	95,000
COLONY CAPITAL INC - CLASS A	818,998	13,579,010	1,433,246
COLONY CREDIT REAL ESTATE INC - CLASS A	72,600	1,436,028	286,044
COLOPLAST A/S - B SHARES	84,210	10,190,705	12,216,443
COLRUYT SA	6,010	300,618	324,910
COLUMBIA BANKING SYSTEM INC	95,746	2,816,460	2,565,993
COLUMBIA FINANCIAL INC	47,500	805,829	684,000
COLUMBIA PROPERTY TRUST INC	200,400	4,855,764	2,505,000
COLUMBIA SPORTSWEAR COMPANY	52,000	4,758,502	3,628,040
COLUMBUS MCKINNON CORP	68,457	2,305,862	1,711,425
COM2US CORP	9,741	882,472	675,353
COM7 PUBLIC COMPANY LTD	3,449,400	2,274,076	1,639,693
COMCAST CORP - CLASS A	13,732,770	278,033,483	472,132,633
COMERICA INC	234,500	11,883,363	6,880,230
COMFORT SYSTEMS USA INC	52,543	1,587,678	1,920,447
COMMERCE BANCSHARES INC	336,958	12,443,469	16,965,835
COMMERCIAL BANK (PSQC)/THE	615,274	797,959	658,534
COMMERCIAL METALS COMPANY	270,640	5,305,590	4,273,406
COMMERCIAL VEHICLE GROUP INC	26,900	202,826	40,619
COMMONWEALTH BANK OF AUSTRALIA	330,938	18,035,107	12,521,678
COMMSCOPE HOLDING COMPANY INC	298,600	9,770,173	2,720,246
COMMUNITY BANK SYSTEM INC	47,200	1,854,561	2,775,360
COMMUNITY BANKERS TRUST CORP	16,300	133,156	79,055
COMMUNITY FINANCIAL CORP/THE	5,500	206,415	121,550
COMMUNITY HEALTH SYSTEMS INC	39,900	270,524	133,266
COMMUNITY HEALTHCARE TRUST INC	19,000	521,245	727,320
COMMUNITY TRUST BANCORP INC	91,700	3,899,702	2,915,143
COMMVAULT SYSTEMS INC	38,600	1,757,606	1,562,528
COMPAGNIE DE SAINT-GOBAIN SA	1,584,650	60,389,517	38,539,554
COMPAGNIE FINANCIERE RICHEMONT SA	721,801	56,582,416	39,583,237
COMPAGNIE GENERALE DES ETABLISSEMENTS MICHELIN	275,959	25,369,840	24,544,645
COMPAL ELECTRONICS INC	144,000	89,283	82,377
COMPANHIA DE SANEAMENTO DO PARANA	849,000	6,002,667	3,904,032
COMPANHIA DE SANEAMENTO DO PARANA - PREFERRED	727,026	854,348	674,236
COMPANHIA DE TRANSMISSAO DE ENERGIA ELETRICA PAULISTA - PREFERRED	14,872	67,635	54,394
COMPANHIA PARANAENSE DE ENERGIA-COPEL - PREFERRED	19,900	245,310	205,269
COMPANIA CERVECERIAS UNIDAS SA	27,430	391,937	188,916
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	168,676	4,301,947	2,700,313
COMPARTAMOS SAB DE CV	522,937	360,604	201,959
COMPASS GROUP PLC	1,711,175	35,602,517	26,819,191
COMPASS MINERALS INTERNATIONAL INC	167,415	9,933,663	6,440,455
COMPEQ MANUFACTURING COMPANY LTD	198,000	228,406	204,603
COMPUTACENTER PLC	190,338	3,289,324	3,374,937
COMPUTER ENGINEERING & CONSULTING LTD	31,800	627,537	403,557
COMPUTER INSTITUTE OF JAPAN LTD	6,800	62,741	47,053
COMPUTER MODELLING GROUP LTD	20,600	89,857	55,431
COMPUTER PROGRAMS & SYSTEMS INC	22,410	758,261	498,622
COMPX INTERNATIONAL INC	200	2,196	3,040
COMSCORE INC	44,200	223,523	124,644
COMSTOCK RESOURCES INC	2,700	22,259	14,553
COMSYS HOLDINGS CORP	47,000	1,172,261	1,211,625
COMTECH TELECOMMUNICATIONS CORP	34,981	1,035,984	464,897
CONAGRA BRANDS INC	949,367	29,965,172	27,854,428
CONCENTRADORA FIBRA DANHOS SA DE CV	1,177,331	1,676,303	975,620
CONCENTRIC AB	2,369	45,896	23,169
CONCERT PHARMACEUTICALS INC	19,400	206,838	171,496
CONCHO RESOURCES INC	420,076	46,229,977	18,000,257
CONCRETE PUMPING HOLDINGS INC	2,600	13,338	7,436
CONDUENT INC	791,197	11,530,256	1,938,433
CONEXIO CORP	7,900	112,512	99,157
CONFORMIS INC	51,887	226,622	32,689
CONMED CORP	50,177	2,763,635	2,873,637
CONNECTONE BANCORP INC	29,800	597,306	400,512
CONN'S INC	8,000	237,153	33,440
CONOCOPHILLIPS COMPANY	2,574,525	73,269,055	79,295,370
CONSOL ENERGY INC	20,700	865,881	76,383
CONSOLIDATED COMMUNICATIONS HOLDINGS INC	54,582	1,072,526	248,348
CONSOLIDATED EDISON INC	799,600	57,153,726	62,368,800
CONSOLIDATED WATER COMPANY LTD	75,264	1,143,553	1,234,330
CONSOLIDATED-TOMOKA LAND COMPANY	21,544	1,325,361	976,590
CONSTELLATION BRANDS INC - CLASS A	382,920	60,070,871	54,895,411

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CONSTELLATION PHARMACEUTICALS INC	13,600	159,965	427,448
CONSTELLATION SOFTWARE INC	32,273	19,244,344	29,000,465
CONSTRUCTION PARTNERS INC - CLASS A	29,800	486,818	503,322
CONSTRUTORA TENDA SA	102,800	570,705	408,695
CONSUN PHARMACEUTICAL GROUP LTD	1,133,000	798,346	513,080
CONTAINER STORE GROUP INC/THE	14,400	243,891	33,984
CONTINENTAL AG	439,307	62,130,623	31,625,962
CONTINENTAL RESOURCES INC	165,800	6,808,582	1,266,712
CONTROLADORA VUELA COMPANIA DE AVIACION SAB DE CV	44,749	377,234	153,489
CONTURA ENERGY INC	16,300	258,181	38,305
COOPER COMPANIES INC/THE	235,438	42,652,810	64,903,193
COOPER TIRE & RUBBER COMPANY	161,420	4,965,662	2,631,146
COOPER-STANDARD HOLDINGS INC	15,100	1,177,062	155,077
COPA HOLDINGS SA - CLASS A	89,473	6,945,506	4,052,232
COPART INC	709,197	21,616,109	48,594,178
COPRO-HOLDINGS COMPANY LTD	900	23,965	13,122
CORBUS PHARMACEUTICALS HOLDINGS INC	48,800	327,119	255,712
CORCEPT THERAPEUTICS INC	86,000	745,450	1,022,540
CORE LABORATORIES NV	234,736	17,677,758	2,427,170
CORE LOGIC INC	249,311	8,278,691	7,613,958
CORE-MARK HOLDING COMPANY INC	40,700	1,452,200	1,162,799
CORENERGY INFRASTRUCTURE TRUST INC	13,330	416,860	245,005
COREPOINT LODGING INC	37,050	659,312	145,236
CORESITE REALTY CORP	97,565	10,593,789	11,307,783
CORETRONIC CORP	151,000	185,431	140,307
CORMEDIX INC	14,600	131,108	52,414
CORNERSTONE BUILDING BRANDS INC	39,300	619,570	179,208
CORNERSTONE ONDEMAND INC	122,572	5,179,045	3,891,661
CORNING INC	1,397,300	39,688,446	28,700,542
CORPORACION INMOBILIARIA VESTA SAB DE CV	50,559	71,445	59,117
CORPORATE OFFICE PROPERTIES TRUST INC	1,232,720	34,639,930	27,280,094
CORTEVA INC	1,205,500	35,626,048	28,329,250
CORTEXYME INC	10,300	565,183	469,783
CORVEL CORP	9,700	388,513	528,747
COSAN LTD - CLASS A	555,746	8,188,307	6,835,676
COSAN SA INDUSTRIA E COMERCIO	30,500	385,462	316,138
COSMOS PHARMACEUTICAL CORP	5,200	1,044,794	1,241,777
COSTAMARE INC	243,302	1,595,708	1,099,725
COSTAR GROUP INC	70,658	18,726,399	41,491,084
COSTCO WHOLESALE CORP	1,109,109	90,512,562	316,240,249
COTA COMPANY LTD	1,430	15,126	16,333
COTY INC - CLASS A	500,330	9,269,216	2,581,703
COUNTRY GARDEN SERVICES HOLDINGS COMPANY LTD	1,301,518	3,218,038	5,289,427
COUPA SOFTWARE INC	254,030	27,588,805	35,495,612
COUSINS PROPERTIES INC	414,631	15,184,597	12,136,249
COVANTA HOLDING CORP	106,000	1,498,408	906,300
COVENANT LOGISTICS GROUP INC - CLASS A	13,200	343,364	114,444
COVESTRO AG	15,434	915,991	471,977
COVESTRO AG - SPONSORED ADR	64,300	1,505,971	978,228
COVETRUS INC	291,819	7,044,906	2,375,407
COVIA HOLDINGS CORP	25,880	659,021	14,788
COWEN INC - CLASS A	25,224	555,520	243,664
CPFL ENERGIA SA	68,200	515,622	353,321
CRA INTERNATIONAL INC	6,900	207,695	230,529
CRACKER BARREL OLD COUNTRY STORE INC	37,586	4,987,947	3,127,907
CRAFT BREW ALLIANCE INC	10,500	163,005	156,450
CRANE COMPANY	248,541	17,074,678	12,223,246
CRANEWARE PLC	6,279	260,309	149,095
CRANSWICK PLC	249,586	8,670,838	11,444,354
CRAWFORD & COMPANY - CLASS A	7,692	81,074	55,382
CREATE RESTAURANTS HOLDINGS INC	2,600	21,979	15,197
CREDICORP LTD	75,200	15,789,720	10,758,864
CREDIT ACCEPTANCE CORP	19,200	4,661,942	4,909,248
CREDIT AGRICOLE SA	197,534	2,478,966	1,450,019
CREDIT SAISON COMPANY LTD	22,700	368,157	264,103
CREDIT SUISSE GROUP AG	2,072,079	32,186,467	17,132,584
CREDITO EMILIANO SPA	29,183	170,843	122,961
CREE INC	639,031	29,169,178	22,660,039
CREO COMPANY LTD	1,400	25,491	13,150
CRESCO LTD	13,900	221,655	183,350
CRH PLC	602,745	15,486,265	16,427,273
CRINETICS PHARMACEUTICALS INC	12,700	362,479	186,690
CRISPR THERAPEUTICS AG	2,634	61,894	111,708
CRITEO SA - SPONSORED ADR	160,176	3,144,099	1,273,399
CROCS INC	230,160	4,357,973	3,910,418
CRODA INTERNATIONAL PLC	12,372	660,778	655,353

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CROSS COUNTRY HEALTHCARE INC	28,000	355,474	188,720
CROSSFIRST BANKSHARES INC	7,500	95,667	63,000
CROWDSTRIKE HOLDINGS INC - CLASS A	72,227	3,962,345	4,021,599
CROWN CASTLE INTERNATIONAL CORP	1,035,731	100,788,435	149,559,556
CROWN HOLDINGS INC	456,300	27,043,475	26,483,652
CRYOLIFE INC	32,800	459,643	554,976
CRYOPORT INC	65,977	1,044,529	1,126,227
CSC FINANCIAL COMPANY LTD	171,300	791,583	749,382
CSE GLOBAL LTD	205,100	65,691	49,696
CSG SYSTEMS INTERNATIONAL INC	88,393	3,234,981	3,699,247
CSL LTD	174,331	16,089,160	31,655,545
CSPC PHARMACEUTICAL GROUP LTD	12,216,000	26,532,439	24,460,685
CSR LTD	345,417	1,128,257	670,177
CSW INDUSTRIALS INC	13,869	557,238	899,405
CSX CORP	1,731,450	22,940,034	99,212,085
CT ENVIRONMENTAL GROUP LTD	10,086,000	472,939	442,431
CTBC FINANCIAL HOLDING COMPANY LTD	915,000	678,050	541,590
CTI ENGINEERING COMPANY LTD	5,900	84,431	91,543
CTS CORP	31,800	590,708	791,502
CTS EVENTIM AG & COMPANY KGAA	136,282	7,753,014	6,157,869
CUBE SYSTEM INC	3,000	24,070	16,451
CUBESMART	339,300	10,119,606	9,089,847
CUBIC CORP	192,000	10,903,346	7,931,520
CUE BIOPHARMA INC	18,800	212,781	266,772
CULLEN/FROST BANKERS INC	136,010	10,301,226	7,587,998
CULP INC	6,500	179,919	47,840
CUMMINS INC	326,511	42,947,573	44,183,469
CUMULUS MEDIA INC - CLASS A	14,500	269,120	78,590
CURO GROUP HOLDINGS CORP	9,900	134,260	52,470
CURTISS-WRIGHT CORP	125,348	14,885,242	11,583,409
CUSHMAN & WAKEFIELD PLC	115,401	2,066,105	1,354,808
CUSTOMERS BANCORP INC	48,600	1,217,687	531,198
CUTERA INC	14,600	259,390	190,676
CVB FINANCIAL CORP	372,300	7,423,153	7,464,615
CVR ENERGY INC	38,138	1,432,931	630,421
CVS GROUP PLC	496,098	3,382,630	5,074,878
CVS HEALTH CORP	3,313,567	116,648,735	196,593,930
CYBERAGENT INC	51,000	1,031,787	1,979,436
CYBERARK SOFTWARE LTD	19,834	1,290,967	1,696,997
CYBERLINK CORP	201,000	608,680	671,296
CYBERNET SYSTEMS COMPANY LTD	5,900	29,712	30,605
CYBOZU INC	71,300	1,049,417	1,259,498
CYCLERION THERAPEUTICS INC	122,409	3,227,960	324,384
CYFROWY POLSAT SA	76,141	576,612	436,663
CYMABAY THERAPEUTICS INC	54,400	584,020	80,512
CYPRESS SEMICONDUCTOR CORP	616,753	9,714,493	14,382,680
CYPRESS TECHNOLOGY COMPANY LTD	9,000	23,563	20,297
CYRELA BRAZIL REALTY SA EMPREENDIMENTOS E PARTICIPACOES	555,900	2,896,016	1,514,454
CYRUSONE INC	221,050	12,469,509	13,649,837
CYTOKINETICS INC	52,000	517,165	613,080
CYTOMX THERAPEUTICS INC	47,544	636,473	364,662
CYTOSORBENTS CORP	25,800	242,598	199,434
D.R. HORTON INC	860,000	31,737,897	29,240,000
DAE HYUN COMPANY LTD	26,422	59,741	35,378
DAEHAN STEEL COMPANY LTD	10,407	67,703	42,317
DAELIM INDUSTRIAL COMPANY LTD	83,888	6,840,517	5,078,692
DAESANG CORP	40,620	913,199	565,580
DAFA PROPERTIES GROUP LTD	126,112	86,075	78,099
DAH SING BANKING GROUP LTD	17,600	34,142	15,327
DAH SING FINANCIAL HOLDINGS LTD	79,200	240,547	225,311
DAI NIPPON PRINTING COMPANY LTD	6,300	141,848	134,281
DAIFUKU COMPANY LTD	43,900	2,237,118	2,785,559
DAIHO CORP	3,000	88,042	62,915
DAIICHI JITSUGYO COMPANY LTD	6,600	215,285	210,310
DAI-ICHI MUTUAL LIFE INSURANCE COMPANY	107,000	1,664,997	1,284,040
DAIICHI SANKYO COMPANY LTD	401,800	22,051,403	27,668,762
DAIKEN MEDICAL COMPANY LTD	26,400	183,704	160,667
DAIKIN INDUSTRIES LTD	31,000	3,608,235	3,781,853
DAIKOKU DENKI COMPANY LTD	5,521	91,674	62,802
DAILY JOURNAL CORP	1,100	232,508	251,130
DAIMLER AG	584,924	35,459,311	17,662,552
DAIOHS CORP	2,000	24,814	19,082
DAISHIN SECURITIES COMPANY LTD	93,859	1,012,310	659,985
DAISUE CONSTRUCTION COMPANY LTD	4,200	53,490	29,723
DAITO TRUST CONSTRUCTION COMPANY LTD	70,400	6,368,141	6,563,624
DAITRON COMPANY LTD	7,300	150,275	100,484

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DAIWA HOUSE INDUSTRY COMPANY LTD	514,400	7,764,868	12,758,149
DAIWA OFFICE INVESTMENT CORP	146	913,922	806,040
DAIWA SECURITIES GROUP INC	97,100	415,141	377,049
DAIWABO HOLDINGS COMPANY LTD	5,900	337,042	283,646
DAKTRONICS INC	18,300	247,496	90,219
DALATA HOTEL GROUP PLC	143,383	1,072,569	388,598
DANA INC	182,573	3,744,638	1,425,895
DANAHER CORP	1,844,918	101,535,258	255,355,100
DANONE SA	246,569	16,633,700	15,864,925
DAOU TECHNOLOGY INC	13,131	240,114	159,641
DAQIN RAILWAY COMPANY LTD	214,300	262,676	205,445
DARDEN RESTAURANTS INC	276,200	20,082,544	15,041,852
DARE POWER DEKOR HOME COMPANY LTD	607,556	1,013,030	937,060
DARLING INGREDIENTS INC	1,605,670	29,394,886	30,780,694
DART GROUP PLC	59,393	755,926	405,780
DASAN ZHONE SOLUTIONS INC	7,800	75,972	32,682
DASEKE INC	23,400	232,522	32,760
DASSAULT AVIATION SA	2,631	3,564,131	2,162,262
DASSAULT SYSTEMES SA	24,753	4,386,399	3,666,631
DATA#3 LTD	18,273	43,322	38,473
DATADOG INC	975,758	39,996,896	35,107,773
DATATEC LTD	152,522	379,360	238,177
DAVE & BUSTERS ENTERTAINMENT INC	79,800	3,179,191	1,043,784
DAVITA INC	189,000	14,559,971	14,375,340
DB FINANCIAL INVESTMENT COMPANY LTD	27,228	117,692	67,435
DB HITEK COMPANY LTD	42,115	600,106	748,996
DBS GROUP HOLDINGS LTD	156,200	2,832,815	2,037,177
DCC PLC	16,158	1,196,573	1,021,791
DCM SHRIRAM LTD	185,664	1,073,818	528,146
DD HOLDINGS COMPANY LTD	6,500	72,515	48,048
DEA CAPITAL SPA	10,269	15,772	12,394
DECIPHERA PHARMACEUTICALS INC	28,742	1,103,255	1,183,308
DECKERS OUTDOOR CORP	41,797	4,581,963	5,600,798
DECMIL GROUP LTD	50,597	33,340	4,026
DEEPAK NITRITE LTD	49,786	255,286	253,401
DEERE & COMPANY	745,706	35,623,164	103,026,741
DEL TACO RESTAURANTS INC	25,900	266,694	88,837
DELEK US HOLDINGS INC	77,425	2,765,956	1,220,218
DELL TECHNOLOGIES INC - CLASS C	331,718	16,479,567	13,119,447
DE'LONGHI SPA	248,936	6,013,467	4,162,730
DELTA AIR LINES INC	1,249,501	33,822,448	35,648,264
DELTA APPAREL INC	6,300	146,097	65,583
DELTA ELECTRONICS INC	891,000	3,791,843	3,550,270
DELTA GALIL INDUSTRIES LTD	6,696	94,481	104,033
DELUXE CORP	38,700	2,444,598	1,003,491
DENALI THERAPEUTICS INC	42,800	791,985	749,428
DENBURY RESOURCES INC	366,000	1,468,983	67,564
DENNY'S CORP	53,491	624,079	410,811
DENSAN SYSTEM COMPANY LTD	3,500	96,684	69,543
DENSO CORP	400,100	20,754,536	12,938,253
DENTSPLY SIRONA INC	1,930,852	93,040,298	74,974,983
DERICHEBOURG SA	94,123	384,055	255,712
DERWENT VALLEY HOLDINGS PLC	467,644	19,913,256	18,961,264
DESCARTES SYSTEMS GROUP INC/THE	30,921	500,315	1,063,373
DESIGNER BRANDS INC - CLASS A	75,076	1,554,156	373,878
DEUTSCHE ANNINGTON IMMOBILIEN SE	179,270	7,653,909	8,824,142
DEUTSCHE BOERSE AG	496,284	60,489,163	68,068,453
DEUTSCHE LUFTHANSA AG	932,553	13,889,448	8,761,013
DEUTSCHE POST AG	245,962	5,670,098	6,686,322
DEUTSCHE TELEKOM AG	3,202,482	50,292,236	41,513,491
DEUTZ AG	31,367	240,007	115,643
DEVON ENERGY CORP	621,596	21,917,885	4,295,228
DEXCOM INC	313,602	33,293,370	84,443,611
DEXERIALS CORP	34,200	274,578	221,125
DFS FURNITURE PLC	19,360	53,483	28,086
DGB FINANCIAL GROUP INC	469,193	3,457,460	1,769,085
DHI GROUP INC	16,200	57,996	34,992
DHT HOLDINGS INC	140,541	877,993	1,077,949
DIAGEO PLC	1,040,058	37,463,404	33,356,019
DIALOG GROUP BERHAD	2,379,500	1,928,140	1,674,463
DIALOG SEMICONDUCTOR PLC	34,158	1,273,936	923,504
DIAMOND EAGLE ACQUISITION CORP - CLASS A	276,625	3,395,567	3,413,552
DIAMOND HILL INVESTMENT GROUP INC	6,300	1,022,846	568,512
DIAMOND OFFSHORE DRILLING INC	47,500	568,101	86,925
DIAMOND S SHIPPING INC	13,400	171,252	158,254
DIAMONDBACK ENERGY INC	354,424	31,038,095	9,285,909

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DIAMONDROCK HOSPITALITY COMPANY	180,800	2,053,645	918,464
DIASORIN SPA	144,150	16,432,438	19,090,949
DIC ASSET AG	9,876	147,806	102,621
DICERNA PHARMACEUTICALS INC	46,500	602,694	854,205
DICK'S SPORTING GOODS INC	102,900	3,234,850	2,187,654
DICKSON CONCEPTS (INTERNATIONAL) LTD	74,000	36,062	36,375
DIEBOLD NIXDORF INC	321,720	3,532,680	1,132,454
D'IETEREN NV	5,653	235,163	280,054
DIGI INTERNATIONAL INC	24,900	282,804	237,546
DIGIMARC CORP	10,300	314,205	134,415
DIGITAL BROS SPA	22,303	343,757	258,424
DIGITAL DAESUNG COMPANY LTD	19,802	113,931	128,180
DIGITAL REALTY TRUST INC	357,485	31,638,585	49,658,241
DIGITAL TURBINE INC	164,100	870,951	707,271
DILLARD'S INC - CLASS A	8,900	489,500	328,855
DIME COMMUNITY BANCSHARES INC	90,419	1,448,105	1,239,644
DIMERCO EXPRESS CORP	36,000	31,872	26,189
DINE BRANDS GLOBAL INC	14,700	1,059,252	421,596
DINO POLSKA SA	55,100	1,403,725	2,150,406
DIODES INC	143,812	5,617,625	5,843,801
DIOS FASTIGHETER AB	14,490	119,580	96,964
DIP CORP	1,400	22,710	22,539
DIRECIONAL ENGENHARIA SA	324,008	799,819	523,500
DIRECT LINE INSURANCE GROUP PLC	220,491	767,374	808,984
DIRTT ENVIRONMENTAL SOLUTIONS LTD	7,600	25,755	7,582
DISCOVER FINANCIAL SERVICES	584,103	35,834,531	20,834,954
DISCOVERY INC - SERIES A	286,700	9,334,825	5,573,448
DISCOVERY INC - SERIES C	597,600	17,074,032	10,481,904
DISH NETWORK CORP - CLASS A	946,100	41,067,064	18,912,539
DISHMAN CARBOGEN AMCIS LTD	420,020	485,590	296,202
DIVERSIFIED HEALTHCARE TRUST	212,500	1,704,140	771,375
DKSH HOLDING LTD	105,737	6,835,238	5,247,781
DMC GLOBAL INC	609,021	24,790,298	14,013,573
DMG MORI SEIKI COMPANY LTD	270,300	4,005,237	2,258,447
DNB ASA	563,157	8,980,962	6,261,173
DOBANK SPA	578,661	7,899,549	3,587,387
DOCUSIGN INC	285,520	14,394,392	26,382,048
DOGAN SIRKETLER GRUBU HOLDING AS	1,670,364	316,476	387,794
DOGUS OTOMOTIV SERVIS VE TICARET AS	87,037	136,631	90,996
DOLBY LABORATORIES INC - CLASS A	448,148	23,832,054	24,294,103
DOLLAR GENERAL CORP	542,525	50,138,579	81,926,700
DOLLAR TREE INC	673,419	57,835,215	49,476,094
DOLLARAMA INC	670,193	24,711,696	18,382,221
DOMINION ENERGY INC	1,642,017	66,004,900	118,537,207
DOMINO'S PIZZA INC	91,800	9,916,244	29,749,626
DOMO INC - CLASS B	17,700	392,126	175,938
DOMTAR CORP	211,719	9,673,969	4,581,599
DONALDSON COMPANY INC	496,938	16,959,485	19,196,715
DONEGAL GROUP INC - CLASS A	7,800	114,912	118,560
DONG ENERGY A/S	249,926	20,250,547	24,489,867
DONG YANG P&F COMPANY LTD	11,265	108,589	78,286
DONGBU CORP	6,034	45,649	34,944
DONG-IL CORP	746	38,415	32,356
DONGKOOK PHARMACEUTICAL COMPANY LTD	4,536	351,462	289,520
DONGWHA PHARM COMPANY LTD	6,002	28,268	32,294
DONGWON DEVELOPMENT COMPANY LTD	12,786	57,514	34,345
DONGWOO FARM TO TABLE COMPANY LTD	28,422	116,197	61,170
DONGYUE GROUP LTD	5,274,000	3,783,374	2,102,551
DONNELLEY FINANCIAL SOLUTIONS INC	18,000	384,736	94,860
DOOSAN BOBCAT INC	40,606	1,150,286	598,741
DOREL INDUSTRIES INC	6,000	23,630	6,323
DORIAN LPG LTD	51,817	589,316	451,326
DORMAN PRODUCTS INC	32,061	1,780,674	1,772,011
DOSHISHA COMPANY LTD	5,300	85,060	62,841
DOUGLAS DYNAMICS INC	46,022	1,616,165	1,634,241
DOUGLAS EMMETT INC	295,768	9,655,110	9,023,882
DOUTOR NICHIRES HOLDINGS COMPANY LTD	16,600	304,162	252,025
DOVER CORP	391,252	25,120,555	32,841,693
DOW INC	1,530,613	41,720,353	44,755,124
DRAEGERWERK AG & COMPANY KGAA	915	66,592	67,869
DRAEGERWERK AG & COMPANY KGAA - PREFERRED	8,063	603,948	784,740
DRAX GROUP PLC	610,479	2,814,648	1,163,453
DREAM INDUSTRIAL REAL ESTATE INVESTMENT TRUST	4,547	41,035	29,997
DREAM OFFICE REAL ESTATE INVESTMENT TRUST	27,096	504,400	444,318
DREAM UNLIMITED CORP	26,661	196,744	176,822
DRIL-QUIP INC	108,281	4,889,101	3,302,571

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DRIVE SHACK INC	42,500	190,127	64,600
DROPBOX INC - CLASS A	374,308	9,288,594	6,774,975
DS SMITH PLC	767,319	4,025,843	2,620,258
DSP GROUP INC	22,400	321,888	300,160
DSV A/S	321,197	26,798,360	29,197,151
DTE ENERGY COMPANY	297,950	24,732,106	28,296,312
DUBAI FINANCIAL MARKET PJSC	2,037,071	479,305	309,458
DUCOMMUN INC	16,549	531,132	411,243
DUKE ENERGY CORP	1,483,169	66,318,787	119,958,709
DUKE REALTY CORP	666,000	14,574,979	21,565,080
DULUTH HOLDINGS INC	7,900	152,380	31,679
DUNELM GROUP PLC	29,124	411,802	255,133
DUNI AB	102,155	1,519,308	813,512
DUNIEC BROTHERS LTD	1,682	63,824	38,662
DUNKIN' BRANDS GROUP INC	392,545	24,064,020	20,844,140
DUPONT DE NEMOURS INC	1,510,580	62,805,499	51,510,778
DUSKIN COMPANY LTD	128,800	2,856,056	3,389,568
DXC TECHNOLOGY COMPANY	527,490	33,641,268	6,883,744
DXP ENTERPRISES INC	14,600	728,750	178,996
DY CORP	8,447	40,029	24,182
DYADIC INTERNATIONAL INC	13,100	77,945	68,120
DYCOM INDUSTRIES INC	41,700	1,959,367	1,069,605
DYNACOLOR INC	25,000	33,610	24,842
DYNAM JAPAN HOLDINGS COMPANY LTD	157,400	280,975	152,102
DYNATRACE INC	109,200	2,649,551	2,603,328
DYNAVAX TECHNOLOGIES CORP	69,100	1,068,622	243,923
DYNEX CAPITAL INC	18,866	387,746	196,961
E*TRADE FINANCIAL CORP	454,300	15,228,927	15,591,576
E.L.F. BEAUTY INC	24,858	563,069	244,603
E.ON SE	2,932,699	31,576,960	30,380,232
E.W. SCRIPPS COMPANY/THE - CLASS A	670,257	10,259,575	5,053,738
EAGLE BANCORP INC	30,300	1,375,774	915,363
EAGLE BULK SHIPPING INC	36,500	197,876	67,525
EAGLE MATERIALS INC	68,400	4,839,531	3,995,928
EAGLE PHARMACEUTICALS INC	9,500	802,365	437,000
EARTH CORP	400	20,980	21,231
EARTHSTONE ENERGY INC - CLASS A	7,819	51,125	13,761
EAST JAPAN RAILWAY COMPANY	230,400	19,117,475	17,449,404
EAST WEST BANCORP INC	312,350	10,263,065	8,039,889
EASTECH HOLDING LTD	87,000	168,793	64,585
EASTERLY GOVERNMENT PROPERTIES INC	402,918	8,444,352	9,927,900
EASTERN COMPANY SAE	1,234,145	1,869,729	968,341
EASTERN COMPANY/THE	6,000	179,520	117,000
EASTGROUP PROPERTIES INC	77,733	6,680,509	8,121,544
EASTMAN CHEMICAL COMPANY	239,200	18,754,367	11,141,936
EATON CORP PLC	1,104,494	44,639,027	85,808,139
EATON VANCE CORP	475,082	14,060,756	15,321,395
EBARA JITSUGYO COMPANY LTD	6,500	121,056	131,319
EBAY INC	1,987,203	31,580,201	59,735,322
EBIX INC	25,000	688,802	379,500
EBOS GROUP LTD	5,515	85,736	72,911
ECHO GLOBAL LOGISTICS INC	22,800	667,136	389,424
ECHO STAR CORP - CLASS A	85,000	3,273,623	2,717,450
ECKERT & ZIEGLER AG	2,923	350,297	457,997
ECN CAPITAL CORP	93,300	308,814	246,466
ECOLAB INC	751,989	60,441,247	117,182,446
ECOPETROL SA	6,472,385	5,010,606	3,028,874
ECO'S COMPANY LTD	2,200	33,923	33,910
EDAP TMS SA - ADR	19,340	89,667	43,902
EDENRED SA	654,046	19,033,968	27,335,364
EDGEWELL PERSONAL CARE COMPANY	48,600	2,314,921	1,170,288
EDION CORP	127,700	1,398,096	1,056,330
EDISON INTERNATIONAL	727,242	45,481,653	39,845,589
EDITAS MEDICINE INC	51,893	1,346,067	1,029,038
EDOM TECHNOLOGY COMPANY LTD	418,000	228,286	198,347
EDP RENOVAVEIS SA	65,742	684,241	792,047
EDREAMS ODIGEO SA	24,753	87,869	50,246
EDWARDS LIFESCIENCES CORP	527,581	91,251,654	99,512,328
EGAIN COMMUNICATIONS CORP	10,300	90,949	75,499
EHEALTH INC	44,223	2,490,358	6,227,483
EICHER MOTORS LTD	4,597	1,404,107	795,781
EIDOS THERAPEUTICS INC	11,400	250,248	558,486
EIFFAGE SA	1,492	153,962	105,593
EIGER BIOPHARMACEUTICALS INC	15,900	168,699	108,120
EISAI COMPANY LTD	78,800	5,600,514	5,789,105
E-L FINANCIAL CORP LTD	100	56,087	42,014

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EL PASO ELECTRIC COMPANY	38,000	1,428,130	2,582,480
EL POLLO LOCO HOLDINGS INC	13,500	230,954	114,075
EL.EN. SPA	16,298	444,215	286,664
ELAN MICROELECTRONICS CORP	1,222,000	3,456,323	3,390,235
ELANCO ANIMAL HEALTH INC	703,212	23,062,050	15,744,917
ELANDERS AB	3,969	35,826	17,947
ELASTIC NV	89,412	6,800,293	4,990,084
ELCO HOLDINGS	2,850	96,079	95,632
ELDORADO RESORTS INC	61,000	1,722,477	878,400
ELECOM COMPANY LTD	40,400	1,306,033	1,408,976
ELECTRA CONSUMER PRODUCTS (1970) LTD	6,190	116,512	109,365
ELECTROCORE INC	6,600	46,156	6,270
ELECTRONIC ARTS INC	670,426	72,151,557	67,156,572
ELEMATEC CORP	3,600	26,760	25,644
ELEMENT SOLUTIONS INC	379,800	6,482,027	3,175,128
ELEVATE CREDIT INC	15,400	124,124	16,016
ELI LILLY & COMPANY	1,920,352	91,497,259	266,391,229
ELICA SPA	14,956	54,774	37,416
ELITE MATERIAL COMPANY LTD	280,000	1,182,770	981,433
ELITE SEMICONDUCTOR MEMORY TECHNOLOGY INC	246,000	243,304	230,207
ELITEGROUP COMPUTER SYSTEMS COMPANY LTD	85,000	31,803	23,048
ELLINGTON FINANCIAL INC	27,500	494,693	157,025
ELOXX PHARMACEUTICALS INC	22,300	430,167	43,708
E-MART COMPANY LTD	4,318	923,463	377,761
EMBOTELLADORA ANDINA SA	420,251	1,422,131	935,841
EMBRAER SA	5,600,480	37,917,689	10,301,272
EMCOR GROUP INC	199,010	11,759,844	12,203,293
EMERA INC	3,630	159,097	141,543
EMERALD HOLDING INC	20,400	428,478	52,836
EMERGENT BIOSOLUTIONS INC	602,181	31,807,118	34,842,193
EMERGING DISPLAY TECHNOLOGIES CORP	196,000	121,212	103,699
EMERSON ELECTRIC COMPANY	1,889,652	65,593,464	90,041,918
EMIRATES TELECOM GROUP COMPANY PJSC	321,175	1,441,543	1,225,889
EMIS GROUP PLC	75,502	982,172	973,634
EMPIRE COMPANY LTD - A SHARES	128,527	2,337,658	2,485,930
EMPIRE STATE REALTY TRUST INC - CLASS A	253,600	4,452,770	2,272,256
EMPIRIC STUDENT PROPERTY PLC	39,465	39,246	32,346
EMPLOYERS HOLDINGS INC	48,300	1,534,940	1,956,633
ENANTA PHARMACEUTICALS INC	22,798	1,286,666	1,172,501
ENAUTA PARTICIPACOES SA	122,540	416,336	216,180
ENBRIDGE INC	240,222	9,792,139	6,916,287
ENCOMPASS HEALTH CORP	219,089	14,532,578	14,028,269
ENCORE CAPITAL GROUP INC	27,800	930,807	649,964
ENCORE WIRE CORP	36,020	1,345,627	1,512,480
ENDESA SA	331,910	6,816,236	7,090,745
ENDO INTERNATIONAL PLC	195,400	1,871,693	722,980
ENDOLOGIX INC	112,601	11,590,126	77,796
ENDURANCE INTERNATIONAL GROUP HOLDINGS INC	64,300	822,520	124,099
ENEA SA	78,845	202,047	89,864
ENEL AMERICAS SA	11,263,415	2,027,185	1,382,290
ENEL CHILE SA	143,093,542	12,680,468	9,737,452
ENEL CHILE SA - ADR	24,196	82,718	80,331
ENEL SPA	16,994,771	97,730,770	118,206,582
ENERGA SA	19,409	53,905	32,243
ENERGIZER HOLDINGS INC	101,500	2,196,975	3,070,375
ENERGOUS CORP	16,900	236,101	12,557
ENERGY ABSOLUTE PUBLIC COMPANY LTD	690,100	1,093,453	709,709
ENERGY FUELS INC	59,400	149,250	70,092
ENERGY RECOVERY INC	27,401	224,414	203,863
ENERO GROUP LTD	8,210	11,887	4,321
ENERPAC TOOL GROUP CORP - CLASS A	50,100	1,123,811	829,155
ENERSYS	354,829	12,625,909	17,571,132
ENGHOUSE SYSTEMS LTD	76,699	2,154,127	2,345,669
ENGIE ENERGIA CHILE SA	195,771	337,361	216,829
ENGIE SA	2,194,562	40,343,289	22,663,937
ENGINEERS INDIA LTD	242,089	371,403	192,164
ENGRO CORP LTD	303,700	627,830	488,004
ENGRO FERTILIZERS LTD	1,037,000	478,462	359,984
ENI SPA	527,142	12,856,431	5,332,908
ENNIS INC	46,746	908,114	877,890
ENOCHIAN BIOSCIENCES INC	8,500	38,335	25,500
ENOVA INTERNATIONAL INC	62,187	1,630,027	901,090
ENPHASE ENERGY INC	165,654	3,660,898	5,348,968
ENPRO INDUSTRIES INC	18,500	883,279	732,230
ENSIGN GROUP INC/THE	92,218	2,561,905	3,468,319
ENSTAR GROUP LTD	60,605	11,526,589	9,639,225

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ENTEGRIS INC	1,247,587	26,089,706	55,854,470
ENTERCOM COMMUNICATIONS CORP - CLASS A	101,499	1,180,709	173,563
ENTERGY CORP	319,725	25,227,263	30,044,558
ENTERPRISE BANCORP INC	7,800	172,664	210,522
ENTERPRISE FINANCIAL SERVICES CORP	419,704	18,719,327	11,713,939
ENTRAVISION COMMUNICATIONS CORP - CLASS A	23,000	163,001	46,690
ENVESTNET INC	149,275	8,372,460	8,028,010
ENVISTA HOLDINGS CORP	395,951	12,502,606	5,915,508
ENZO BIOCHEM INC	37,100	215,551	93,863
EOG RESOURCES INC	1,633,617	75,409,931	58,679,523
EOLUS VIND AB	11,988	102,555	129,225
EPAM SYSTEMS INC	151,081	22,420,381	28,049,698
EPIROC AB - CLASS A	153,384	1,547,362	1,524,288
EPIROC AB - CLASS B	2,551,094	12,414,980	25,341,772
EPIZYME INC	69,700	1,044,346	1,081,047
EPLUS INC	13,600	697,630	851,632
EPR PROPERTIES	162,900	12,118,365	3,945,438
EQ OYJ	2,044	28,096	25,904
EQT AB	1,497,661	21,045,637	17,912,616
EQT CORP	393,168	14,524,209	2,779,698
EQUIFAX INC	517,811	58,263,916	61,852,524
EQUINIX INC	192,256	83,250,788	120,077,330
EQUITABLE GROUP INC	7,400	475,846	301,906
EQUITABLE HOLDINGS INC	873,811	18,314,701	12,626,569
EQUITRANS MIDSTREAM CORP	1,008,500	24,616,658	5,072,755
EQUITY BANCSHARES INC - CLASS A	14,900	452,699	257,025
EQUITY COMMONWEALTH	380,947	11,456,871	12,079,829
EQUITY LIFESTYLE PROPERTIES INC	394,004	15,254,112	22,647,350
EQUITY RESIDENTIAL	671,900	43,772,219	41,462,949
ERA GROUP INC	16,500	245,309	87,945
ERIE INDEMNITY COMPANY - CLASS A	182,025	20,195,309	26,983,386
EROS INTERNATIONAL PLC	65,500	771,514	108,075
ERSTE GROUP BANK AG	531,000	10,782,175	9,837,872
ESCALADE INC	9,100	170,159	54,145
ESCO TECHNOLOGIES INC	23,100	981,448	1,753,521
ESON PRECISION IND COMPANY LTD	469,000	580,825	403,221
ESPERION THERAPEUTICS INC	49,418	2,674,780	1,558,150
ESPRINET SPA	63,666	303,536	224,941
ESQUIRE FINANCIAL HOLDINGS INC	6,600	170,610	99,330
ESR CAYMAN LTD	2,670,000	6,069,739	5,773,420
ESSA BANCORP INC	8,400	110,544	114,660
ESSENT GROUP LTD	104,318	3,422,538	2,747,736
ESSENTIAL PROPERTIES REALTY TRUST INC	107,052	2,080,856	1,398,099
ESSENTIAL UTILITIES INC	645,657	20,848,790	26,278,240
ESSEX PROPERTY TRUST INC	119,800	27,917,630	26,384,752
ESSILOR INTERNATIONAL SA	195,859	27,453,211	21,120,990
ESSITY AB - CLASS B	5,487	181,213	169,466
ESTEC CORP	1,900	21,495	12,954
ESTEE LAUDER COMPANIES INC - CLASS A	740,796	60,570,184	118,038,435
ESTIA HEALTH LTD	163,215	257,342	133,860
ETHAN ALLEN INTERIORS INC	21,900	566,592	223,818
ETSY INC	431,089	23,338,786	16,571,061
EUGENE INVESTMENT & SECURITIES COMPANY LTD	47,576	109,828	70,347
EUGENE TECHNOLOGY COMPANY LTD	52,352	587,884	688,078
EURAZEO SE	18,574	1,316,986	838,039
EUROBANK ERGASIAS SA	78,281	31,403	33,928
EUROCOMMERCIAL PROPERTIES NV	4,027	67,393	39,016
EURONAV NV	4,940	56,922	56,481
EURONET WORLDWIDE INC	94,270	7,626,414	8,080,824
EURONEXT NV	202,644	13,654,770	15,075,407
EUROTECH SPA	18,955	185,435	104,408
EVA AIRWAYS CORP	4,725,000	1,943,195	1,388,994
EVANS BANCORP INC	5,000	195,850	121,550
EVELO BIOSCIENCES INC	10,800	146,205	40,554
EVEN CONSTRUTORA E INCORPORADORA SA	110,800	191,387	130,526
EVENTBRITE INC - CLASS A	32,800	531,688	239,440
EVERBRIDGE INC	94,820	7,510,822	10,085,055
EVERCORE INC - CLASS A	74,838	7,748,899	3,447,038
EVEREST RE GROUP LTD	109,463	18,488,824	21,062,870
EVERGY INC	409,462	15,797,892	22,540,883
EVERI HOLDINGS INC	90,238	822,417	297,785
EVERLIGHT ELECTRONICS COMPANY LTD	420,000	386,285	345,816
EVERQUOTE INC - CLASS A	24,365	726,408	639,581
EVERSOURCE ENERGY	1,218,718	73,350,537	95,315,935
EVERTEC INC	182,800	3,899,634	4,155,044
EVERTZ TECHNOLOGIES LTD	1,923	27,591	17,685

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EVI INDUSTRIES INC	6,400	216,280	100,992
EVO PAYMENTS INC - CLASS A	117,894	2,664,133	1,803,778
EVOFEM BIOSCIENCES INC	100	665	532
EVOLENT HEALTH INC - CLASS A	94,157	1,542,953	511,272
EVOLUS INC	11,600	196,739	48,140
EVOLUTION GAMING GROUP AB	678,613	11,267,419	23,150,801
EVOLUTION MINING LTD	1,274,431	3,952,163	2,979,659
EVOLUTION PETROLEUM CORP	22,500	158,025	58,725
EVONICK INDUSTRIES AG	1,071,915	32,085,889	22,429,347
EVOQUA WATER TECHNOLOGIES CORP	67,200	1,427,299	753,312
EVOTEC AG	206,235	4,677,228	4,623,132
EVRAZ PLC	1,876,725	10,593,180	5,389,437
EVS BROADCAST EQUIPMENT SA	6,289	145,535	85,568
EXACT SCIENCES CORP	572,444	44,098,365	33,201,752
EXAGEN INC	4,600	132,055	73,324
EXANTAS CAPITAL CORP	27,475	446,756	75,831
EXCO TECHNOLOGIES LTD	5,200	35,887	19,655
EXELA TECHNOLOGIES INC	33,200	169,320	6,806
EXELIXIS INC	1,376,728	29,258,291	23,707,256
EXELON CORP	2,172,877	66,393,338	79,983,602
EXLSERVICE HOLDINGS INC	32,350	1,266,422	1,683,171
EXOR NV	261,807	9,733,363	13,501,583
EXP WORLD HOLDINGS INC	16,300	181,582	137,898
EXPEDIA GROUP INC	258,117	29,838,818	14,524,244
EXPEDITORS INTERNATIONAL OF WASHINGTON INC	613,507	33,293,583	40,933,187
EXPERIAN GROUP LTD	873,713	22,617,854	24,386,443
EXPONENT INC	53,222	1,486,948	3,827,194
EXPRESS INC	39,400	733,815	58,706
EXTENDED STAY AMERICA INC	310,300	5,957,454	2,268,293
EXTERRAN CORP	19,700	373,425	94,560
EXTRA SPACE STORAGE INC	226,512	13,273,007	21,690,789
EXTRACTION OIL & GAS INC	73,500	312,522	31,017
EXTREME NETWORKS INC	86,000	479,221	265,740
EXXARO RESOURCES LTD	392,695	3,905,992	2,176,533
EXXON MOBIL CORP	10,232,652	395,071,579	388,533,796
EYEPOINT PHARMACEUTICALS INC	32,900	54,285	33,558
EZCORP INC - CLASS A	34,800	437,153	145,116
F.C.C. COMPANY LTD	500	10,508	7,313
F.I.B.I. HOLDINGS LTD	8,752	237,011	248,647
F5 NETWORKS INC	252,601	31,859,216	26,934,845
FABRINET	42,523	1,409,926	2,320,055
FACEBOOK INC	6,372,243	615,517,980	1,062,890,132
FACTSET RESEARCH SYSTEMS INC	104,700	15,139,619	27,293,196
FAES FARMA SA	64,284	266,483	250,049
FAGRON NV	450,615	8,097,134	8,889,983
FAIR ISAAC CORP	51,250	10,276,882	15,769,113
FAIRFAX FINANCIAL HOLDINGS LTD	49,323	22,850,537	14,950,238
FAITH INC	1,898	23,724	10,232
FALCK RENEWABLES SPA	11,129	37,359	58,346
FALCON MINERALS CORP	31,600	243,039	67,940
FANCL CORP	551,500	14,656,380	12,398,597
FANTASIA HOLDINGS GROUP COMPANY LTD	468,000	93,738	84,532
FANUC LTD	144,800	26,084,210	19,656,746
FAR EAST HORIZON LTD	607,000	645,994	489,459
FAR EASTERN DEPARTMENT STORES LTD	618,000	388,931	442,428
FARGLORY LAND DEVELOPMENT COMPANY LTD	274,000	346,841	344,295
FARMER BROTHERS COMPANY	10,300	272,636	71,688
FARMERS & MERCHANTS BANCORP INC	9,600	268,800	248,736
FARMERS NATIONAL BANC CORP	51,144	611,361	594,805
FARMLAND PARTNERS INC	17,600	179,106	106,832
FARO TECHNOLOGIES INC	15,500	630,533	689,750
FAST RETAILING COMPANY LTD	4,800	1,743,382	1,964,819
FASTATOR AB	2,632	29,546	20,136
FASTENAL COMPANY	1,346,800	29,465,941	42,087,500
FASTIGHETS AB BALDER - B SHARES	16,346	595,199	588,988
FATE THERAPEUTICS INC	54,600	449,360	1,212,666
FAUJI FERTILIZER COMPANY LTD	521,000	354,242	291,741
FB FINANCIAL CORP	255,518	10,111,165	5,038,815
FBL FINANCIAL GROUP INC - CLASS A	8,800	516,777	410,696
FDM GROUP HOLDINGS PLC	259,510	2,961,266	2,377,950
FEDERAL AGRICULTURAL MORTGAGE CORP - CLASS C	22,815	1,570,180	1,269,198
FEDERAL REALTY INVESTMENT TRUST	132,200	13,450,024	9,863,442
FEDERAL SIGNAL CORP	53,700	718,713	1,464,936
FEDERATED HERMES INC - CLASS B	91,516	2,222,333	1,743,380
FEDEX CORP	698,483	58,355,643	84,698,049
FEDNAT HOLDING COMPANY	7,000	146,793	80,360

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FENG TAY ENTERPRISE COMPANY LTD	192,900	1,166,255	829,225
FERGUSON PLC	89,563	6,513,502	5,614,872
FERRARI NV	163,096	22,363,640	24,909,905
FERREXPO PLC	757,596	2,114,699	1,108,939
FERRO CORP	453,015	6,765,400	4,240,220
FGL HOLDINGS	138,223	1,185,560	1,354,585
FIAT CHRYSLER AUTOMOBILES NV	238,600	3,695,118	1,720,575
FIBRA UNO ADMINISTRACION SA	22,819,983	31,079,121	18,083,421
FIBROGEN INC	208,531	10,156,927	7,246,452
FIDELITY D & D BANCORP INC	3,200	200,736	163,264
FIDELITY NATIONAL FINANCIAL INC	672,812	21,203,362	16,739,563
FIDELITY NATIONAL INFORMATION SERVICES INC	1,655,967	193,026,799	201,431,826
FIELDS CORP	12,000	57,235	31,569
FIERA MILANO SPA	214,306	944,012	653,709
FIESTA RESTAURANT GROUP INC	13,100	545,222	52,793
FIFTH THIRD BANCORP	1,641,628	39,055,619	24,378,176
FII BTG PACTUAL CORPORATE OFFICE FUND	3,959	88,963	68,171
FILA KOREA LTD	57,531	2,609,672	1,372,880
FINANCIAL INSTITUTIONS INC	34,897	938,934	633,032
FINANCIAL PRODUCTS GROUP COMPANY LTD	10,800	115,432	54,623
FINANCIAL STREET HOLDINGS COMPANY LTD	572,900	648,284	528,227
FINNAIR OYJ	91,987	1,114,042	369,818
FINTECH GROUP AG	104,214	2,602,176	3,127,440
FIREEYE INC	346,400	11,825,869	3,664,912
FIRST AMERICAN FINANCIAL CORP	302,074	13,651,309	12,810,958
FIRST BANCORP INC	11,400	221,105	250,800
FIRST BANCORP NORTH CAROLINA	41,214	1,175,728	951,219
FIRST BANCORP PUERTO RICO	192,700	1,396,460	1,025,164
FIRST BANCSHARES INC/THE	17,200	522,399	328,004
FIRST BANK	15,900	217,989	110,346
FIRST BUSEY CORP	53,764	1,280,348	919,902
FIRST BUSINESS FINANCIAL SERVICES INC	8,000	179,862	124,000
FIRST CAPITAL INC	3,300	166,815	197,670
FIRST CHOICE BANCORP	25,812	668,869	387,438
FIRST CITIZENS BANCSHARES INC - CLASS A	12,662	5,340,908	4,214,800
FIRST COMMONWEALTH FINANCIAL CORP	112,965	1,228,788	1,032,500
FIRST COMMUNITY BANCSHARES INC	13,897	269,290	323,800
FIRST DEFIANCE FINANCIAL CORP	85,636	2,165,298	1,262,275
FIRST FINANCIAL BANCORP	105,372	1,791,363	1,571,097
FIRST FINANCIAL BANKSHARES INC	149,861	2,571,767	4,022,269
FIRST FINANCIAL CORP	13,600	494,188	458,592
FIRST FINANCIAL NORTHWEST INC	9,300	121,179	93,372
FIRST FOUNDATION INC	53,460	739,871	546,361
FIRST GEN CORP	1,159,300	544,903	376,100
FIRST GUARANTY BANCSHARES INC	5,080	109,031	73,304
FIRST HAWAIIAN INC	448,474	11,881,967	7,413,275
FIRST HORIZON NATIONAL CORP	747,802	11,154,303	6,027,284
FIRST INDUSTRIAL REALTY TRUST INC	127,546	3,191,450	4,238,354
FIRST INTERNATIONAL BANK OF ISRAEL LTD	130,741	2,696,856	3,206,572
FIRST INTERNET BANCORP	8,700	252,143	142,854
FIRST INTERSTATE BANCSYSTEM INC	80,961	2,955,832	2,334,915
FIRST MERCHANTS CORP	668,504	24,154,860	17,708,671
FIRST MID BANCSHARES INC	13,200	407,888	313,368
FIRST MIDWEST BANCORP INC	120,388	2,469,596	1,593,335
FIRST NORTHWEST BANCORP	5,800	73,370	63,046
FIRST OF LONG ISLAND CORP/THE	21,050	409,270	365,217
FIRST PACIFIC COMPANY LTD	488,000	256,222	90,663
FIRST REPUBLIC BANK	291,280	20,721,861	23,966,518
FIRST SOLAR INC	171,600	7,837,584	6,187,896
FIRSTCASH INC	404,594	15,592,741	29,025,573
FIRSTENERGY CORP	897,079	32,083,517	35,945,955
FISERV INC	1,247,812	66,201,905	118,529,662
FISHER & PAYKEL HEALTHCARE CORP LTD	127,996	1,310,917	2,305,308
FISKARS OYJ ABP	1,135	15,471	11,956
FITBIT INC - CLASS A	198,300	1,102,241	1,320,678
FITTECH COMPANY LTD	58,519	128,636	127,714
FIVE BELOW INC	155,058	16,795,647	10,912,982
FIVE PRIME THERAPEUTICS INC	28,100	731,437	63,787
FIVE9 INC	178,713	5,395,120	13,664,396
FJORDKRAFT HOLDING ASA	9,767	61,195	63,247
FLAGSTAR BANCORP INC	88,904	3,000,070	1,762,966
FLEETCOR TECHNOLOGIES INC	157,120	25,713,224	29,309,165
FLEX LTD	1,631,074	16,610,324	13,660,245
FLEXION THERAPEUTICS INC	75,715	1,388,990	595,877
FLEXIUM INTERCONNECT INC	62,000	240,875	195,585
FLEXSTEEL INDUSTRIES INC	8,400	315,654	92,064

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FLIR SYSTEMS INC	666,204	16,014,019	21,245,246
FLOOR & DECOR HOLDINGS INC - CLASS A	359,452	14,883,512	11,534,815
FLOTEK INDUSTRIES INC	23,900	416,378	21,271
FLOWERS FOODS INC	341,400	5,107,675	7,005,528
FLOWSERVE CORP	240,000	11,686,855	5,733,600
FLUENT INC	32,729	197,203	38,293
FLUIDIGM CORP	90,000	1,036,300	228,600
FLUOR CORP	218,100	11,035,891	1,507,071
FLUSHING FINANCIAL CORP	26,700	541,463	356,712
FLY LEASING LTD - ADR	59,397	992,792	418,155
FMC CORP	306,308	16,663,439	25,022,301
FNB CORP	640,160	8,270,743	4,717,979
FNCB BANCORP INC	7,490	58,751	51,756
FOCUS FINANCIAL PARTNERS INC - CLASS A	27,200	1,088,093	625,872
FOCUS HOME INTERACTIVE SA	1,510	37,699	29,757
FOOT LOCKER INC	190,300	5,771,623	4,196,115
FORD MOTOR COMPANY	8,279,000	89,838,104	39,987,570
FORESCOUT TECHNOLOGIES INC	40,300	1,384,348	1,273,077
FORESTAR GROUP INC	12,226	225,894	126,539
FORMFACTOR INC	1,121,839	15,458,770	22,537,746
FORMULA SYSTEMS (1985) LTD	515	30,111	28,680
FORRESTER RESEARCH INC	9,300	307,680	271,839
FORTERRA INC	18,600	250,150	111,228
FORTESCUE METALS GROUP LTD	3,459,952	17,464,642	21,176,636
FORTINET INC	368,859	12,722,283	37,317,465
FORTIS INC	138,684	4,880,633	5,287,793
FORTIVE CORP	762,196	51,144,274	42,065,597
FORTNOX AB	5,367	54,059	88,839
FORTRESS REIT LTD - CLASS A	231,651	314,130	131,001
FORTUNE BRANDS HOME & SECURITY INC	229,172	5,306,004	9,911,689
FORTY SEVEN INC	21,300	469,082	2,032,446
FORUM ENERGY TECHNOLOGIES INC	73,800	1,401,193	13,085
FORWARD AIR CORP	25,400	1,119,848	1,286,510
FOSSIL GROUP INC	34,000	910,801	111,860
FOSTER ELECTRIC COMPANY LTD	11,500	168,482	118,457
FOUNDATION BUILDING MATERIALS INC	34,355	582,549	353,513
FOUNDER SECURITIES COMPANY LTD	230,800	231,172	233,628
FOUR CORNERS PROPERTY TRUST INC	72,780	1,571,992	1,361,714
FOX CORP - CLASS A	628,532	21,959,105	14,852,211
FOX CORP - CLASS B	285,900	9,995,827	6,541,392
FOX FACTORY HOLDING CORP	33,900	1,136,658	1,423,800
FOX WIZEL LTD	10,492	234,674	349,689
FOXCONN TECHNOLOGY COMPANY LTD	683,000	1,425,538	1,117,951
FRANCO-NEVADA CORP	1,272	96,576	125,658
FRANKLIN COVEY COMPANY	8,600	172,275	133,644
FRANKLIN ELECTRIC COMPANY INC	519,736	14,872,561	24,495,158
FRANKLIN FINANCIAL NETWORK INC	12,800	408,729	260,992
FRANKLIN FINANCIAL SERVICES CORP	4,300	163,959	118,035
FRANKLIN RESOURCES INC	1,392,075	47,592,371	23,233,732
FRANKLIN STREET PROPERTIES CORP	121,144	1,286,559	694,155
FRANK'S INTERNATIONAL NV	80,800	522,153	209,272
FRASERS GROUP PLC	23,278	157,310	52,705
FRASERS PROPERTY LTD	29,500	40,434	22,998
FREEPORT-MCMORAN INC	3,342,800	46,253,225	22,563,900
FREQUENCY THERAPEUTICS INC	14,850	237,848	264,479
FRESENIUS MEDICAL CARE HOLDINGS INC	351,274	29,717,221	23,203,211
FRESENIUS SE & COMPANY KGAA	63,300	2,391,540	2,356,640
FRESH DEL MONTE PRODUCE INC	124,800	4,217,214	3,445,728
FRESHPET INC	65,904	2,725,135	4,209,288
FRESNILLO PLC	59,801	572,380	494,434
FRONT YARD RESIDENTIAL CORP	42,100	704,799	503,095
FRONTDOOR INC	350,839	12,167,013	12,202,180
FRONTIER COMMUNICATIONS CORP	93,693	1,394,945	35,603
FRONTKEN CORP BERHAD	1,535,000	811,902	643,137
FRP HOLDINGS INC	16,146	582,656	694,278
FS BANCORP INC	10,048	576,448	361,728
F-SECURE OYJ	10,802	35,389	28,150
FTI CONSULTING INC	46,990	2,906,654	5,627,992
FTS INTERNATIONAL INC	138,142	767,575	30,806
FU SHOU YUAN INTERNATIONAL GROUP LTD	1,008,000	1,059,633	886,937
FUBON FINANCIAL HOLDING COMPANY LTD	1,200,000	1,745,349	1,490,005
FUCHS PETROLUB AG	116,382	4,920,872	4,127,269
FUFENG GROUP LTD	448,000	207,006	154,325
FUJI HEAVY INDUSTRIES LTD	388,700	9,899,462	7,465,791
FUJI SEAL INTERNATIONAL INC	282,341	8,310,408	5,000,565
FUJI SOFT ABC INC	13,800	526,549	444,213

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FUJIAN SUNNER DEVELOPMENT COMPANY LTD	187,100	635,792	623,834
FUJIBO HOLDINGS INC	800	18,922	21,372
FUJIFILM HOLDINGS CORP	968,800	39,289,992	48,810,182
FUJIMORI KOGYO COMPANY LTD	900	30,217	24,385
FUJITSU LTD	608,100	37,883,181	54,948,965
FUKUI COMPUTER HOLDINGS INC	28,400	555,949	571,920
FUKUOKA FINANCIAL GROUP INC	1,400	25,198	18,558
FULCRUM THERAPEUTICS INC	5,767	47,551	68,858
FULGENT GENETICS INC	30,865	508,718	332,107
FULL SPEED INC	20,900	180,291	75,310
FULLCAST HOLDINGS COMPANY LTD	16,800	390,198	192,347
FULTON FINANCIAL CORP	390,386	6,230,603	4,485,535
FUNAI SOKEN HOLDINGS INC	1,300	38,500	25,854
FUNKO INC - CLASS A	17,400	267,137	69,426
FURUNO ELECTRIC COMPANY LTD	37,700	369,630	294,392
FURUSATO INDUSTRIES LTD	1,100	14,874	14,693
FURYU CORP	18,000	175,389	137,391
FUSHENG PRECISION COMPANY LTD	36,000	242,919	185,110
FUTURE CORP	23,500	391,572	304,104
FUTUREFUEL CORP	16,400	250,233	184,828
FUYO GENERAL LEASE COMPANY LTD	1,000	60,521	50,762
FVCBANKCORP INC	12,500	241,673	166,500
G SHANK ENTERPRISE COMPANY LTD	50,000	45,034	30,422
G1 THERAPEUTICS INC	32,600	1,150,108	359,252
G4S PLC	9,607,503	36,401,209	10,995,536
GAIA INC	8,400	120,344	74,592
GAIL INDIA LTD	1,021,572	1,134,323	1,033,708
GAIN CAPITAL HOLDINGS INC	11,300	108,621	63,054
GAKKEN HOLDINGS COMPANY LTD	14,800	189,863	253,076
GAKUJO COMPANY LTD	3,000	62,866	36,015
GALAPAGOS NV	154,839	24,477,419	30,751,374
GALAPAGOS NV - ADR	1,400	257,443	274,288
GALAXY ENTERTAINMENT GROUP LTD	205,000	1,285,059	1,093,647
GALECTIN THERAPEUTICS INC	24,300	101,088	47,628
GALERA THERAPEUTICS INC	800	11,786	7,600
GALP ENERGIA SGPS SA	1,255,440	16,350,490	14,319,440
GAMCO INVESTORS INC - CLASS A	28,900	602,342	317,611
GAMES WORKSHOP GROUP PLC	45,518	1,835,229	2,443,854
GAMESA CORPORACION TECNOLOGICA SA	94,699	1,636,706	1,426,663
GAMESTOP CORP - CLASS A	647,500	6,071,365	2,266,250
GAMING & LEISURE PROPERTIES INC	481,721	15,438,284	13,348,489
GAMMA COMMUNICATIONS PLC	1,779	25,905	22,059
GAN PLC	11,150	20,179	19,909
GANNETT COMPANY INC	93,683	1,221,915	138,651
GANSU QILIANSHAN CEMENT GROUP COMPANY LTD	1,034,446	1,387,423	1,901,732
GAP INC/THE	379,200	13,163,205	2,669,568
GARDEN REACH SHIPBUILDERS & ENGINEERS LTD	24,421	46,257	44,096
GARMIN LTD	488,484	29,072,787	36,616,761
GARTNER INC	473,859	45,885,984	47,182,141
GASLOG LTD	29,500	567,888	106,790
GATES INDUSTRIAL CORP PLC	611,035	6,953,589	4,509,438
GATX CORP	298,670	14,894,475	18,684,795
GAZIT-GLOBE LTD	41,268	284,095	317,316
GAZTRANSPORT ET TECHNIGAZ SA	12,839	755,127	943,869
G-BITS NETWORK TECHNOLOGY (XIAMEN) COMPANY LTD	23,954	951,408	1,385,922
GCI LIBERTY INC - CLASS A	231,771	9,711,061	13,203,994
GCP APPLIED TECHNOLOGIES INC	48,600	1,245,616	865,080
GCP STUDENT LIVING PLC	7,566	14,807	12,477
GDI PROPERTY GROUP	60,682	55,918	34,726
GEBERIT AG	28,843	14,457,189	12,699,207
GEELY AUTOMOBILE HOLDINGS LTD	1,185,000	2,280,366	1,749,010
GEM DIAMONDS LTD	36,864	61,102	12,890
GEMDALE CORP	391,200	670,922	777,094
GEMDALE PROPERTIES & INVESTMENT CORP LTD	3,074,000	408,127	511,613
GENCO SHIPPING & TRADING LTD	12,000	145,352	77,040
GENCOR INDUSTRIES INC	7,450	92,223	78,225
GENERAC HOLDINGS INC	78,157	4,141,823	7,281,888
GENERAL DYNAMICS CORP	698,800	59,890,255	92,458,228
GENERAL ELECTRIC COMPANY	24,992,418	371,066,507	198,439,799
GENERAL FINANCE CORP	10,800	133,488	67,392
GENERAL INTERFACE SOLUTION HOLDING LTD	249,000	680,779	653,757
GENERAL MILLS INC	1,656,194	56,732,244	87,397,357
GENERAL MOTORS COMPANY	3,465,221	119,540,314	72,007,292
GENERALPLUS TECHNOLOGY INC	17,000	18,863	14,784
GENESCO INC	13,100	650,166	174,754
GENESIS HEALTHCARE INC	33,500	202,138	28,227

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GENFIT - ADR	12,430	244,478	179,116
GENIE ENERGY LTD - CLASS B	11,300	120,458	81,134
GENMAB A/S	212,219	20,593,020	42,969,292
GENMARK DIAGNOSTICS INC	46,400	464,515	191,168
GENOMMA LAB INTERNACIONAL SAB DE CV	630,500	517,209	507,157
GENOVIS AB	3,577	8,196	7,473
GENPACT LTD	915,688	26,525,073	26,738,090
GENTEX CORP	698,431	11,714,907	15,477,231
GENTHERM INC	58,949	2,610,034	1,850,999
GENTING BERHAD	16,367,800	31,157,782	14,208,160
GENTING MALAYSIA BERHAD	6,585,300	4,781,543	3,063,994
GENUINE PARTS COMPANY	329,200	29,346,865	22,165,036
GENUS PLC	34,015	1,189,009	1,374,967
GENWORTH FINANCIAL INC - CLASS A	569,500	2,035,851	1,890,740
GEOSPACE TECHNOLOGIES CORP	13,600	205,632	87,040
GERMAN AMERICAN BANCORP INC	24,250	526,895	665,663
GERON CORP	104,700	351,754	124,593
GERRESHEIMER AG	13,045	1,104,977	827,328
GETAC TECHNOLOGY CORP	281,000	474,642	392,581
GETINGE AB - B SHARES	96,467	1,556,374	1,856,764
GETTY REALTY CORP	32,096	735,081	761,959
GFT TECHNOLOGIES SE	21,063	254,674	179,807
GIBRALTER INDUSTRIES INC	34,289	766,792	1,471,684
GIGADEVICE SEMICONDUCTOR (BEIJING) INC	16,600	768,304	566,377
G-III APPAREL GROUP LTD	40,600	1,759,336	312,620
GIKEN LTD	14,401	632,312	471,562
GILEAD SCIENCES INC	3,221,292	83,457,139	240,823,790
GIMV NV	15,940	951,678	831,657
GINEBRA SAN MIGUEL INC	11,623	11,166	7,313
GIVAUDAN SA	1,045	2,836,505	3,234,742
GJENSIDIGE FORSIKRING ASA	9,093	179,697	154,177
GL EVENTS SA	1,960	47,146	28,947
GLACIER BANCORP INC	98,717	2,942,369	3,356,872
GLADSTONE COMMERCIAL CORP	26,500	479,561	380,540
GLADSTONE LAND CORP	14,400	183,456	170,640
GLAUKOS CORP	816,283	49,002,450	25,190,493
GLAXOSMITHKLINE PLC	5,039,522	111,385,626	94,643,648
GLAXOSMITHKLINE PLC - ADR	361,389	14,860,589	13,693,029
GLOBAL BLOOD THERAPEUTICS INC	60,159	2,419,997	3,073,523
GLOBAL BRANDS MANUFACTURE LTD	92,000	48,167	35,898
GLOBAL INDEMNITY LTD	6,800	208,418	173,400
GLOBAL MEDICAL REIT INC	69,240	851,606	700,709
GLOBAL MIXED MODE TECHNOLOGY INC	115,000	317,422	385,976
GLOBAL NET LEASE INC	80,933	1,804,410	1,082,074
GLOBAL PAYMENTS INC	526,427	31,328,834	75,926,566
GLOBAL WATER RESOURCES INC	8,299	90,045	84,567
GLOBALSCAPE INC	40,000	482,086	284,800
GLOBALTRANS INVESTMENT PLC - GDR	49,545	541,448	262,588
GLOBALWAFERS COMPANY LTD	476,000	5,356,633	5,367,326
GLOBANT SA	5,430	300,612	477,188
GLOBE LIFE INC	435,868	30,278,495	31,369,420
GLOBE TELECOM INC	24,015	928,331	911,305
GLOBERIDE INC	7,100	266,425	123,052
GLOBUS MEDICAL INC - A SHARES	83,414	2,796,129	3,547,597
GLORY LTD	1,800	55,248	41,517
GLP J-REIT	33	39,371	37,171
GLU MOBILE INC	95,700	621,674	601,953
GLYCOMIMETICS INC	28,900	426,853	65,892
GMO PAYMENT GATEWAY INC	30,063	2,081,696	2,110,857
GMS INC	50,723	1,486,597	797,873
GN STORE NORD A/S	206,301	8,588,356	9,215,716
GNC HOLDINGS INC - CLASS A	71,300	1,746,850	33,376
GO-AHEAD GROUP PLC/THE	68,624	1,628,943	703,272
GODADDY INC - CLASS A	302,500	15,249,971	17,275,775
GOERTEK INC	168,900	452,638	390,753
GOGO INC	39,400	366,637	83,528
GOLAR LNG LTD	85,100	1,552,621	670,588
GOLD FIELDS LTD	159,237	878,546	822,754
GOLD RESOURCE CORP	51,200	177,664	140,800
GOLDCREST COMPANY LTD	24,773	447,415	372,668
GOLDEN ENTERTAINMENT INC	13,200	259,861	87,252
GOLDMAN SACHS GROUP INC/THE	999,030	142,216,269	154,440,048
GOLDTEK TECHNOLOGY COMPANY LTD	11,068	72,012	32,939
GOLFZON COMPANY LTD	1,278	63,092	40,891
GOODBABY INTERNATIONAL HOLDINGS LTD	119,000	24,280	13,050
GOODMAN GROUP	2,170,854	16,343,871	16,076,921

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GOODRICH PETROLEUM CORP	9,700	125,033	41,322
GOODYEAR TIRE & RUBBER COMPANY/THE	368,100	11,214,044	2,142,342
GOOSEHEAD INSURANCE INC - CLASS A	16,205	553,755	723,229
GOPRO INC - CLASS A	93,100	858,198	243,922
GORMAN-RUPP COMPANY/THE	34,917	915,118	1,089,760
GOSSAMER BIO INC	38,500	747,683	390,775
GOURMET MASTER COMPANY LTD	101,000	465,813	250,818
GP STRATEGIES CORP	12,700	400,924	82,677
GRACO INC	702,294	22,968,907	34,222,787
GRAFTECH INTERNATIONAL LTD	96,400	1,753,723	782,768
GRAFTON GROUP PLC	115,193	1,263,776	758,446
GRAHAM CORP	7,200	159,461	92,880
GRAHAM HOLDINGS COMPANY - CLASS B	8,084	4,257,369	2,758,018
GRAND CANYON EDUCATION INC	86,761	9,827,070	6,618,563
GRANDVISION NV	28,811	684,782	788,425
GRANITE CONSTRUCTION INC	50,171	1,836,727	761,596
GRANITE POINT MORTAGE TRUST INC	48,744	876,015	247,132
GRAPHIC PACKAGING HOLDING COMPANY	496,773	7,274,442	6,060,631
GRAPHITE INDIA LTD	316,483	1,393,193	532,344
GRAY TELEVISION INC	866,124	13,249,512	9,302,172
GREAT AJAX CORP	15,319	199,812	97,429
GREAT LAKES DREDGE & DOCK CORP	129,145	1,162,308	1,071,903
GREAT RICH TECHNOLOGIES LTD	18,349	34,348	18,389
GREAT SOUTHERN BANCORP INC	18,227	895,265	736,371
GREAT WALL MOTOR COMPANY LTD - H SHARES	583,500	440,325	374,149
GREAT WESTERN BANCORP INC	51,400	1,449,480	1,052,672
GREATEK ELECTRONICS INC	105,000	163,315	145,826
GREE ELECTRIC APPLIANCES INC OF ZHUHAI	2,823,267	24,130,120	20,777,169
GREE INC	320,600	1,727,470	1,238,388
GREEN BRICK PARTNERS INC	55,475	663,551	446,574
GREEN DOT CORP - CLASS A	51,988	1,506,155	1,319,975
GREEN PLAINS INC	21,200	427,170	102,820
GREENBRIER COMPANIES INC	28,900	1,520,866	512,686
GREENCORE GROUP PLC	1,044,579	3,080,267	2,136,475
GREENE COUNTY BANCORP INC	5,000	80,050	116,800
GREENHILL & COMPANY INC	10,400	449,947	102,336
GREENLAND HOLDINGS CORP LTD	4,458,915	4,061,340	3,400,873
GREENLAND HONG KONG HOLDINGS LTD	500,586	231,872	192,461
GREENLANE HOLDINGS INC - CLASS A	10,100	96,960	17,372
GREENLIGHT CAPITAL RE LTD - CLASS A	22,700	646,433	135,065
GREENTOWN CHINA HOLDINGS LTD	599,000	523,495	544,834
GREGGS PLC	109,552	2,841,616	2,192,441
GREIF INC - CLASS A	55,000	1,922,776	1,709,950
GREIF INC - CLASS B	6,300	343,071	252,378
GRIFFIN INDUSTRIAL REALTY INC	1,600	63,667	52,320
GRIFFON CORP	32,500	458,835	411,125
GRIFOLS SA	230,868	4,524,018	4,600,290
GRITSTONE ONCOLOGY INC	16,200	193,411	94,284
GROCERY OUTLET HOLDING CORP	60,696	1,998,547	2,084,301
GROUP 1 AUTOMOTIVE INC	58,624	3,788,239	2,594,698
GROUPON INC	404,400	1,535,246	396,393
GRUBHUB INC	186,620	17,359,264	7,601,033
GRUMA SAB DE CV	110,745	1,187,206	857,617
GRUPA AZOTY SA	9,076	45,686	45,233
GRUPA LOTOS SA	144,804	2,485,199	1,808,002
GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV	499,360	3,257,083	1,706,520
GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV - SERIES B	240,900	2,033,165	1,308,151
GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV - SERIES B	186,800	3,308,524	1,778,558
GRUPO AVAL ACCIONES Y VALORES SA - ADR	23,839	186,422	104,415
GRUPO CATALANA OCCIDENTE SA	8,400	249,346	169,775
GRUPO ENERGIA BOGOTA SA ESP	1,400,000	986,949	775,843
GRUPO FINANCIERO BANORTE SAB DE CV	1,783,400	10,031,253	4,941,377
GS YUASA CORP	3,100	63,479	41,753
GSI TECHNOLOGY INC	11,185	98,965	77,848
GTT COMMUNICATIONS INC	31,500	574,271	250,425
GTY TECHNOLOGY HOLDINGS INC	30,900	216,469	139,668
GUANGDONG INVESTMENT LTD	3,894,032	5,989,410	7,505,817
GUANGXI LIUGONG MACHINERY COMPANY LTD	1,985,250	1,789,077	1,752,078
GUARANTY BANCSHARES INC	8,500	278,816	196,690
GUARDANT HEALTH INC	137,219	10,325,317	9,550,442
GUDANG GARAM TBK PT	91,500	467,854	230,573
GUESS? INC	40,500	822,892	274,185
GUIDEWIRE SOFTWARE INC	888,473	51,566,967	70,464,794
GUJARAT NARMADA VALLEY FERTILIZERS & CHEMICALS LTD	162,811	467,185	246,849
GULF KEYSTONE PETROLEUM LTD	449,910	1,355,246	376,559
GULFPORT ENERGY CORP	120,500	1,401,557	53,586

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GUNMA BANK LTD	14,500	47,317	44,055
GUNNEBO AB	9,079	25,409	13,837
GUNZE LTD	1,600	107,305	53,800
GUOYUAN SECURITIES COMPANY LTD	155,800	213,624	182,968
GURUNAVI INC	105,300	892,447	541,351
GUYANA GOLDFIELDS INC	68,500	129,560	12,994
GVC HOLDINGS PLC	261,253	2,784,021	1,817,307
GWG HOLDINGS INC	2,301	16,452	23,378
H&E EQUIPMENT SERVICES INC	74,641	2,047,879	1,095,730
H&R BLOCK INC	535,658	13,909,329	7,542,065
H&T GROUP PLC	966	4,762	3,186
H. LUNDBECK A/S	419,765	16,011,270	12,455,678
H.B. FULLER COMPANY	51,285	1,813,825	1,432,390
H+H INTERNATIONAL A/S - B SHARES	4,684	83,991	53,446
HAAD THIP PUBLIC COMPANY LTD	300	252	157
HACHIJUNI BANK LTD/THE	19,000	67,309	68,816
HACI OMER SABANCI HOLDING AS	2,177,467	3,169,910	2,474,751
HACKETT GROUP INC	23,600	327,845	300,192
HAEMONETICS CORP	53,568	3,119,219	5,338,587
HAGAG GROUP REAL ESTATE DEVELOPMENT	5,666	17,973	12,242
HAGIWARA ELECTRIC HOLDINGS COMPANY LTD	500	12,848	10,176
HAIDILAO INTERNATIONAL HOLDING LTD	410,000	1,860,776	1,597,492
HAIN CELESTIAL GROUP INC/THE	128,700	5,928,087	3,342,339
HAITONG INTERNATIONAL SECURITIES GROUP LTD	567,000	147,018	144,843
HALDEX AB	9,874	51,117	25,463
HALLADOR ENERGY COMPANY	17,000	117,300	16,131
HALLIBURTON COMPANY	2,980,000	74,922,851	20,413,000
HALLMARK FINANCIAL SERVICES INC	35,081	483,204	141,727
HALMA PLC	350,713	5,317,583	8,353,787
HALOZYME THERAPEUTICS INC	1,538,499	26,522,927	27,677,597
HAMAKYOREX COMPANY LTD	6,100	196,398	148,721
HAMAMATSU PHOTONICS KK	1,372,606	39,761,640	56,198,588
HAMBURGER HAFEN UND LOGISTIK AG	5,826	139,629	81,250
HAMILTON BEACH BRANDS HOLDING COMPANY - CLASS A	6,800	176,156	64,668
HAMILTON BEACH BRANDS HOLDING COMPANY - CLASS B	4,900	101,265	46,599
HAMILTON LANE INC - CLASS A	19,800	779,083	1,095,138
HANA FINANCIAL GROUP INC	434,531	15,030,032	8,245,505
HANCOCK WHITNEY CORP	80,632	2,756,430	1,573,937
HANCOM INC	16,143	201,826	124,253
HANDSOME COMPANY LTD	28,472	820,142	454,906
HANESBRANDS INC	650,500	19,845,268	5,119,435
HANG SENG BANK LTD	103,800	2,357,866	1,774,439
HANGCHA GROUP COMPANY LTD	300,500	527,389	493,554
HANGER INC	95,660	1,650,609	1,490,383
HANGZHOU BINJIANG REAL ESTATE GROUP COMPANY LTD	5,668,057	3,600,378	3,324,233
HANGZHOU ROBAM APPLIANCES COMPANY LTD	53,503	244,710	214,522
HANGZHOU TIGERMED CONSULTING COMPANY LTD	27,600	234,589	249,225
HANKOOK TECHNOLOGY GROUP COMPANY LTD	1,448	19,040	10,170
HANKOOK TIRE & TECHNOLOGY COMPANY LTD	13,600	389,628	216,174
HANMI FINANCIAL CORP	26,200	633,866	284,270
HANMIGLOBAL COMPANY LTD	6,706	63,377	36,137
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	56,900	1,243,773	1,161,329
HANNOVER RUECK SE	49,029	5,869,080	7,047,416
HANOVER INSURANCE GROUP INC	108,041	10,418,332	9,786,354
HANSOL TECHNICS COMPANY LTD	18,799	70,933	78,139
HANWHA CORP	71,297	1,705,323	896,081
HANWHA CORP - PREFERRED	8,002	133,923	61,000
HANWHA SYSTEMS COMPANY LTD	16,223	81,501	94,352
HAPPINET CORP	7,100	96,857	72,082
HARBORONE BANCORP INC	25,315	294,429	190,622
HARDWOODS DISTRIBUTION INC	555	6,555	3,778
HARGREAVES LANSDOWN PLC	2,022,166	28,244,904	34,752,352
HARLEY-DAVIDSON INC	297,700	15,843,245	5,635,461
HARMONIC DRIVE SYSTEM INC	178,500	6,650,178	7,812,630
HARMONIC INC	67,500	417,025	388,800
HARMONY GOLD MINING COMPANY LTD - SPONSORED ADR	228,561	636,030	498,263
HARPOON THERAPEUTICS INC	4,919	72,771	56,962
HARSCO CORP	385,555	4,566,385	2,687,318
HARTFORD FINANCIAL SERVICES GROUP INC/THE	638,315	32,275,339	22,494,221
HARVARD BIOSCIENCE INC	72,482	249,860	160,185
HASBRO INC	248,650	20,250,628	17,790,908
HAVERTY FURNITURE COMPANIES INC	14,800	265,093	175,972
HAW PAR CORP LTD	104,061	1,025,050	749,844
HAWAIIAN ELECTRIC INDUSTRIES INC	203,800	5,580,635	8,773,590
HAWAIIAN HOLDINGS INC	46,638	1,677,691	486,901
HAWKINS INC	17,870	754,859	636,172

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HAWTHORN BANCSHARES INC	5,800	155,498	106,430
HAYNES INTERNATIONAL INC	12,500	561,344	257,625
HAYS PLC	516,633	1,012,216	737,970
HBT FINANCIAL INC	8,200	155,105	86,346
HCA HEALTHCARE INC	1,272,436	108,310,064	114,328,375
HCI GROUP INC	7,200	324,114	289,800
HCL TECHNOLOGIES LTD	1,099,036	9,297,539	6,339,873
HD SUPPLY HOLDINGS INC	714,149	26,305,557	20,303,256
HDFC BANK LTD	2,271,295	27,535,870	25,877,023
HDFC BANK LTD - ADR	702,268	37,857,490	27,009,227
HEADLAM GROUP PLC	7,530	50,010	28,991
HEALTH CATALYST INC	7,000	226,726	183,050
HEALTHCARE REALTY TRUST INC	121,100	3,175,722	3,382,323
HEALTHCARE SERVICES GROUP INC	249,738	7,845,488	5,971,236
HEALTHCARE TRUST OF AMERICA INC	401,920	11,306,024	9,758,618
HEALTHEQUITY INC	194,971	9,323,957	9,863,583
HEALTHPEAK PROPERTIES INC	866,600	28,933,369	20,668,410
HEALTHSTREAM INC	70,573	1,952,197	1,690,223
HEARTLAND EXPRESS INC	40,900	782,226	759,513
HEARTLAND FINANCIAL USA INC	340,198	18,228,179	10,273,980
HECLA MINING COMPANY	413,694	1,430,046	752,923
HEFEI MEIYA OPTOELECTRONIC TECHNOLOGY INC	119,000	643,967	632,823
HEICO CORP	102,426	6,220,767	7,642,004
HEICO CORP - CLASS A	220,640	12,394,763	14,098,896
HEIDELBERGCEMENT AG	387,771	26,385,011	16,632,081
HEIDRICK & STRUGGLES INTERNATIONAL INC	16,900	466,581	380,250
HEIJMANS NV	62,248	746,652	372,927
HEILONGJIANG AGRICULTURE COMPANY LTD	178,400	258,741	433,858
HEINEKEN HOLDING NV	8,785	742,424	673,308
HEINEKEN NV	99,022	10,289,002	8,274,928
HEIWA REAL ESTATE REIT INC	34	38,953	31,621
HELEN OF TROY LTD	27,126	2,135,083	3,906,958
HELIOS TECHNOLOGIES INC	791,510	23,913,599	30,014,059
HELIX ENERGY SOLUTIONS GROUP INC	476,324	5,163,077	781,171
HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	404,099	5,660,479	4,868,506
HELMERICH & PAYNE INC	221,400	13,330,417	3,464,910
HELVETIA HOLDING AG	2,744	361,618	236,241
HEMISPHERE MEDIA GROUP INC	16,600	200,763	141,764
HENAN JINMA ENERGY COMPANY LTD	62,000	38,119	23,357
HENAN LINGRUI PHARMACEUTICAL COMPANY LTD	2,222,486	3,110,744	2,600,645
HENGDELI HOLDINGS LTD	764,000	35,550	30,556
HENGLI PETROCHEMICAL COMPANY LTD	117,560	249,004	206,842
HENGYUAN REFINING COMPANY BERHAD	1,334,600	2,989,282	766,159
HENNES & MAURITZ AB - B SHARES	45,595	949,008	589,053
HENRY SCHEIN INC	1,434,635	85,405,352	72,477,760
HERA SPA	1,823,373	6,305,666	6,538,275
HERBALIFE NUTRITION LTD	162,600	4,400,898	4,741,416
HERC HOLDINGS INC	21,700	838,393	443,982
HERCULES CAPITAL INC	82,683	1,053,170	631,698
HERITAGE COMMERCE CORP	49,200	577,964	377,364
HERITAGE FINANCIAL CORP	32,100	713,851	642,000
HERITAGE INSURANCE HOLDINGS INC	77,471	1,241,776	829,714
HERITAGE-CRYSTAL CLEAN INC	14,500	225,921	235,480
HERMAN MILLER INC	92,276	3,018,839	2,048,527
HERMES INTERNATIONAL SA	22,424	11,855,666	15,471,457
HERON THERAPEUTICS INC	184,328	4,742,181	2,164,011
HEROUX-DEVTEK INC	2,500	30,034	18,390
HERSHA HOSPITALITY TRUST	33,300	846,423	119,214
HERSHEY COMPANY/THE	318,461	30,618,727	42,196,082
HERTZ GLOBAL HOLDINGS INC	91,100	1,119,454	562,998
HESKA CORP	6,300	299,830	348,390
HESS CORP	535,200	33,044,842	17,822,160
HEWLETT PACKARD ENTERPRISE COMPANY	2,625,262	38,802,997	25,491,294
HEXAGON AB - SERIES B	52,579	2,570,970	2,250,118
HEXCEL CORP	1,065,674	40,821,038	39,632,416
HF FOODS GROUP INC	7,700	268,114	64,603
HI SUN TECHNOLOGY (CHINA) LTD	594,000	103,415	68,973
HIBBETT SPORTS INC	15,200	531,779	166,212
HIGHLAND GOLD MINING LTD	43,572	115,856	107,082
HIGHPOINT RESOURCES CORP	80,100	841,359	15,219
HIGHWOODS PROPERTIES INC	181,300	9,144,225	6,421,646
HIKMA PHARMACEUTICALS PLC	1,351	29,926	34,090
HILLENBRAND INC	343,553	10,017,972	6,565,298
HILL-ROM HOLDINGS INC	120,607	5,291,819	12,133,064
HILLTOP HOLDINGS INC	84,757	1,899,926	1,281,526
HILONG HOLDING LTD	152,000	16,316	7,256

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HILTON GRAND VACATIONS INC	174,085	5,450,071	2,745,320
HILTON WORLDWIDE HOLDINGS INC	831,305	55,824,520	56,728,253
HIM INTERNATIONAL MUSIC INC	18,000	76,799	60,116
HINDUSTAN LEVER LTD	119,296	3,416,858	3,624,552
HINGHAM INSTITUTION FOR SAVINGS	1,600	196,351	231,984
HIOKI E.E. CORP	9,000	348,998	256,357
HI-P INTERNATIONAL LTD	277,500	267,306	165,660
HIQ INTERNATIONAL AB	16,581	80,521	59,829
HIROSHIMA BANK LTD/THE	26,551	128,884	110,921
HISCOX LTD	408,869	7,550,620	4,689,538
HITACHI LTD	105,000	3,561,641	3,056,968
HITACHI ZOSEN CORP	54,500	216,175	175,684
HKC (HOLDINGS) LTD	257,000	240,967	167,113
HKR INTERNATIONAL LTD	75,200	29,874	29,009
HKT TRUST & HKT LTD	116,000	176,742	158,041
HMS HOLDINGS CORP	266,671	5,601,931	6,738,776
HNI CORP	148,100	5,813,606	3,730,639
HOCHIKI CORP	14,000	226,003	177,148
HOKUETSU INDUSTRIES COMPANY LTD	3,900	40,749	39,125
HOKUHOKU FINANCIAL GROUP INC	15,300	159,509	137,190
HOKUTO CORP	1,700	29,032	29,684
HOLCIM LTD	149,377	7,549,253	5,459,119
HOLLYFRONTIER CORP	375,690	14,745,989	9,208,162
HOLLYWOOD BOWL GROUP PLC	97,566	293,802	180,861
HOLOGIC INC	573,406	17,139,818	20,126,551
HOME BANCORP INC	6,600	221,288	161,172
HOME BANCSHARES INC	139,334	2,136,892	1,670,615
HOME CAPITAL GROUP INC	2,800	37,131	31,593
HOME DEPOT INC/THE	2,702,304	151,272,453	504,547,180
HOME INVEST BELGIUM SA	79	9,407	9,102
HOMELAND INTERACTIVE TECHNOLOGY LTD	266,031	84,077	106,743
HOMESERVE PLC	1,797,773	20,619,419	23,584,393
HOMESTREET INC	20,100	479,645	446,823
HOMETRUST BANCSHARES INC	14,400	226,763	229,248
HOMOLOGY MEDICINES INC	25,000	514,143	388,500
HON HAI PRECISION INDUSTRY COMPANY LTD	6,127,000	17,234,092	14,161,907
HONDA MOTOR COMPANY LTD	2,735,500	87,483,428	61,574,406
HONEYS HOLDINGS COMPANY LTD	5,500	69,529	55,227
HONEYWELL INTERNATIONAL INC	1,762,348	89,775,493	235,784,539
HONG KONG & CHINA GAS COMPANY LTD	5,263,136	8,181,500	8,678,073
HONG KONG EXCHANGES & CLEARING LTD	736,413	22,641,453	22,213,338
HONG KONG LAND HOLDINGS LTD	29,200	209,547	109,500
HONG LEONG FINANCIAL GROUP BERHAD	166,100	760,334	525,983
HONG PU REAL ESTATE DEVELOPMENT COMPANY LTD	92,000	69,270	62,060
HOOKER FURNITURE CORP	12,700	352,951	198,247
HOOKIPA PHARMA INC	4,300	28,982	35,475
HOPE BANCORP INC	159,941	2,118,259	1,314,715
HOPSON DEVELOPMENT HOLDINGS LTD	1,233,524	1,225,516	1,101,290
HORACE MANN EDUCATORS CORP	566,897	20,248,801	20,742,761
HORIBA LTD	118,453	5,905,437	5,903,174
HORIZON BANCORP INC	52,079	823,302	513,499
HORIZON THERAPEUTICS PLC	385,982	9,481,992	11,432,787
HORMEL FOODS CORP	1,192,504	46,296,116	55,618,387
HORNBACH BAUMARKT AG	1,329	31,989	21,947
HORNBACH HOLDING AG & COMPANY KGAA	3,225	193,186	134,822
HOSHIZAKI ELECTRIC CORP LTD	17,000	1,561,479	1,277,106
HOSIDEN CORP	45,900	478,148	321,434
HOSOKAWA MICRON CORP	2,100	110,328	93,080
HOST HOTELS & RESORTS INC	1,680,784	33,285,328	18,555,855
HOSTESS BRANDS INC	148,886	2,188,434	1,587,125
HOTEL PROPERTY INVESTMENTS	44,363	101,058	59,464
HOUGHTON MIFFLIN HARCOURT COMPANY	83,500	2,101,771	156,980
HOULIHAN LOKEY INC	538,577	25,569,789	28,070,633
HOUSING DEVELOPMENT FINANCE CORP	1,887,144	51,010,050	40,738,188
HOWARD BANCORP INC	9,811	186,199	106,547
HOWARD HUGHES CORP/THE	93,762	11,454,094	4,736,856
HOWDEN JOINERY GROUP PLC	1,396,509	10,462,986	8,865,799
HOYA CORP	437,000	26,191,546	37,241,443
HP INC	3,581,932	35,915,678	62,182,340
HSBC HOLDINGS PLC	340,126	2,466,853	1,937,396
HSING TA CEMENT COMPANY LTD	161,000	98,891	85,181
HUAKU DEVELOPMENT COMPANY LTD	156,000	474,708	426,090
HUALAN BIOLOGICAL ENGINEERING INC	50,970	236,165	344,346
HUAMI CORP - ADR	11,365	142,068	149,109
HUAXIA BANK COMPANY LTD	240,000	242,791	218,917
HUAXIN CEMENT COMPANY LTD - A SHARES	203,360	634,212	667,154

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HUAXIN CEMENT COMPANY LTD - B SHARES	750,408	892,170	1,149,625
HUAZHU GROUP LTD - ADR	897,089	31,095,685	25,773,367
HUB GROUP INC - CLASS A	55,778	2,138,733	2,536,226
HUBBELL INC	98,900	8,575,206	11,347,786
HUBEI FUXING SCIENCE AND TECHNOLOGY COMPANY LTD	83,900	78,538	60,798
HUBER+SUHNER AG	7,525	485,521	471,309
HUBSPOT INC	191,565	23,078,563	25,514,542
HUDSON LTD - CLASS A	29,800	475,628	149,596
HUDSON PACIFIC PROPERTIES INC	287,382	9,736,947	7,288,007
HUHTAMAKI OYJ	46,577	1,778,725	1,491,291
HULIC COMPANY LTD	101,000	921,630	1,027,261
HUMANA AB	18,022	125,706	70,941
HUMANA INC	356,755	41,729,862	112,028,205
HUMAX COMPANY LTD	7,816	52,832	18,298
HUNAN VALIN STEEL COMPANY LTD	1,086,900	693,931	602,207
HUNDSUN TECHNOLOGIES INC	49,360	644,419	611,685
HUNEED TECHNOLOGIES	3,040	25,136	11,600
HUNG HING PRINTING GROUP LTD	114,000	25,201	14,855
HUNTINGTON BANKSHARES INC	1,756,328	20,429,723	14,419,453
HUNTINGTON INGALLS INDUSTRIES INC	86,773	9,836,395	15,810,908
HUNTSMAN CORP	661,434	14,153,048	9,544,493
HURCO COMPANIES INC	7,200	240,597	209,520
HURON CONSULTING GROUP INC	20,200	1,214,249	916,272
HUSKY ENERGY INC	1,807,700	22,431,337	4,495,913
HUSTEEL COMPANY LTD	940	15,321	4,247
HWASUNG INDUSTRIAL COMPANY LTD	9,756	126,378	59,705
HYAKUGO BANK LTD/THE	8,500	30,979	23,778
HYAKUJUSHI BANK LTD/THE	5,200	119,800	94,458
HYATT HOTELS CORP - CLASS A	58,800	3,471,719	2,816,520
HYDRO ONE LTD	8,084	149,997	143,920
HYOSUNG TNC COMPANY LTD	697	55,809	63,267
HYSTER-YALE MATERIALS HANDLING INC	9,100	631,309	364,819
HYUNDAI ENERGY SOLUTIONS COMPANY LTD	5,589	87,010	88,379
HYUNDAI GLOVIS COMPANY LTD	3,751	455,487	279,164
HYUNDAI GREENFOOD COMPANY LTD	70,319	951,124	380,087
HYUNDAI HY COMMUNICATIONS & NETWORK COMPANY LTD	87,163	284,843	242,368
HYUNDAI MOBIS COMPANY LTD	163,296	32,960,443	22,736,823
HYUNDAI MOTOR COMPANY LTD	211,321	31,101,032	15,397,521
HYUNDAI MOTOR COMPANY LTD - PREFERRED	12,674	746,422	537,215
HYUNDAI MOTOR SECURITIES COMPANY LTD	6,153	49,876	35,431
I3 VERTICALS INC - CLASS A	15,400	357,526	293,986
IA FINANCIAL CORP INC	83,500	3,243,795	2,595,314
IAA INC	467,492	13,466,085	14,006,060
IAC/INTERACTIVECORP	175,761	15,533,710	31,501,644
IBERDROLA SA	3,866,057	35,175,786	38,110,407
IBERIABANK CORP	107,241	7,916,538	3,877,835
IBI GROUP INC	2,800	15,341	7,279
ICF INTERNATIONAL INC	17,500	776,132	1,202,250
ICHOR HOLDINGS LTD	19,300	456,366	369,788
ICICI BANK LTD	1,551,650	8,673,402	6,640,296
ICICI BANK LTD - SPONSORED ADR	217,637	1,723,808	1,849,915
ICON PLC	313,564	23,114,845	42,644,704
ICU MEDICAL INC	68,242	16,037,665	13,769,188
IDACORP INC	167,164	15,989,632	14,675,328
IDEANOMICS INC	52,200	128,934	69,948
IDEX CORP	221,750	19,217,312	30,625,893
IDEXX LABORATORIES INC	167,916	12,848,993	40,675,972
IDI	115	6,400	4,278
IDOM INC	43,800	193,959	159,450
IDP EDUCATION LTD	5,350	69,007	37,853
IDT CORP - CLASS B	7,100	67,308	38,482
IEI INTEGRATION CORP	30,000	55,011	29,364
IES HOLDINGS INC	41,986	930,335	741,053
IGM BIOSCIENCES INC	4,500	226,971	252,675
IGM FINANCIAL INC	163,096	4,063,799	2,675,583
IGO LTD	263,222	927,116	681,474
IHI CORP	56,235	1,890,705	657,390
IHS MARKIT LTD	1,534,440	73,314,657	92,066,400
II-VI INC	345,743	10,941,706	9,853,676
ILLINOIS TOOL WORKS INC	777,005	51,469,853	110,427,951
ILLUMINA INC	528,993	147,525,520	144,478,568
ILUKA RESOURCES LTD	505,344	3,615,805	2,158,885
IMAGICA GROUP INC	10,000	40,811	32,699
IMARKETKOREA INC	17,992	159,076	133,756
IMASEN ELECTRIC INDUSTRIAL COMPANY LTD	3,000	33,168	18,091
IMAX CORP	47,000	1,669,323	425,350

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Security Description	Shares	Cost	Fair Value
IMCD GROUP NV	15,300	1,107,603	1,087,018
IMDEX LTD	167,654	152,450	91,325
IMERYS SA	62,639	4,509,141	1,575,306
IMMERSION CORP	22,400	272,756	120,064
IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	24,599	200,085	101,217
IMMSI SPA	52,575	34,666	18,922
IMMUNOGEN INC	130,300	1,494,384	444,323
IMMUNOMEDICS INC	770,491	12,694,383	10,386,219
IMPALA PLATINUM HOLDINGS LTD	992,325	7,560,177	4,208,214
IMPERIAL BRANDS PLC	271,281	7,662,275	5,034,859
IMPINJ INC	16,700	736,449	279,057
IMPLENIA AG	623	21,053	22,021
INABA SEISAKUSHO COMPANY LTD	6,100	81,079	72,100
INCHCAPE PLC	552,212	5,222,752	2,966,187
INCYTE CORP	316,400	33,842,475	23,169,972
INDEPENDENCE CONTRACT DRILLING INC	1,165	172,045	1,630
INDEPENDENCE HOLDING COMPANY	6,400	77,394	163,584
INDEPENDENCE REALTY TRUST INC	146,859	1,414,174	1,312,919
INDEPENDENT BANK CORP	18,200	304,296	234,234
INDEPENDENT BANK CORP OF ROCKLAND MASSACHUSETTS	129,953	8,868,568	8,365,075
INDEPENDENT BANK GROUP INC	44,689	2,335,335	1,058,236
INDIVIOR PLC	1,277,047	4,857,713	721,273
INDIVIOR PLC - SPONSORED ADR	659	21,916	1,924
INDOFOOD CBP SUKSES MAKMUR TBK PT	2,384,500	1,959,361	1,494,881
INDOFOOD SUKSES MAKMUR TBK PT	3,590,469	1,876,950	1,397,883
INDUSIND BANK LTD	1,721,882	38,227,941	7,995,865
INDUSTRI JAMU DAN FARMASI SIDO MUNCUL TBK PT	470,500	42,849	33,751
INDUSTRIA DE DISENO TEXTIL SA	2,465,979	81,402,058	64,019,121
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD - H SHARES	91,418,700	65,817,321	62,629,281
INDUSTRIAL BANK COMPANY LTD	466,399	1,251,215	1,046,145
INDUSTRIAL BANK OF KOREA	347,619	4,335,761	2,141,654
INDUSTRIAL LOGISTICS PROPERTIES TRUST	58,217	1,365,248	1,021,126
INDUSTRIVARDEN AB - C SHARES	79,879	1,809,155	1,563,283
INES CORP	13,600	157,807	170,575
INFINEON TECHNOLOGIES AG	1,728,198	32,614,163	25,466,842
INFINERA CORP	160,400	2,375,778	850,120
INFO EDGE (INDIA) LTD	63,000	1,542,596	1,694,726
INFOCOM CORP	17,700	442,497	404,482
INFOMEDIA LTD	110,371	102,934	96,262
INFORMA PLC	6,426,635	57,066,513	35,269,493
INFORMATION DEVELOPMENT COMPANY LTD	1,600	24,382	20,735
INFORMATION SERVICES GROUP INC	31,700	119,509	81,469
INFORMATION SERVICES INTERNATIONAL-DENTSU LTD	7,200	253,298	261,776
INFOSYS LTD	645,207	6,815,842	5,471,163
INFOSYS LTD - SPONSORED ADR	738,284	7,236,270	6,061,312
INFRASTRUTTURE WIRELESS ITALIANE SPA	126,913	1,160,959	1,375,842
INFRATIL LTD	789,886	1,502,073	1,830,990
ING GROEP NV	1,328,226	12,224,440	6,968,539
INGERSOLL RAND INC	1,115,503	27,066,431	27,664,474
INGEVITY CORP	145,824	10,258,948	5,133,005
INGLES MARKETS INC - CLASS A	51,982	2,048,586	1,879,669
INGREDION INC	282,463	24,043,048	21,325,957
INNATE PHARMA SA	10,837	81,003	70,513
INNER MONGOLIA YITAI COAL COMPANY LTD	342,100	331,385	223,391
INNERWORKINGS INC	26,100	205,201	30,537
INNOCEAN WORLDWIDE INC	8,159	471,897	352,539
INNOLUX CORP	18,255,828	9,703,827	3,157,184
INNOSPEC INC	23,469	1,259,518	1,630,861
INNOVATIVE INDUSTRIAL PROPERTIES INC	22,424	1,514,060	1,702,654
INNOVIVA INC	58,200	1,000,447	684,432
INOGEN INC	486,331	36,840,352	25,123,859
INOVALON HOLDINGS INC - A SHARES	69,636	936,934	1,160,136
INOVIO PHARMACEUTICALS INC	64,900	504,637	482,856
INPHI CORP	58,317	2,299,816	4,616,957
INSEEGO CORP	40,400	223,485	251,692
INSIGHT ENTERPRISES INC	38,782	1,396,262	1,633,886
INSMED INC	110,950	2,625,030	1,778,529
INSPERITY INC	105,860	10,075,945	3,948,578
INSPIRE MEDICAL SYSTEMS INC	26,106	1,567,792	1,573,670
INSPIRED ENTERTAINMENT INC	6,900	58,305	23,322
INSTALCO INTRESSENTER AB	6,994	54,144	79,627
INSTALLED BUILDING PRODUCTS INC	100,141	5,804,862	3,992,622
INSTEEL INDUSTRIES INC	31,131	634,720	412,486
INSTONE REAL ESTATE GROUP AG	245,000	7,085,139	3,897,981
INSULET CORP	114,102	11,525,715	18,904,419
INTACT FINANCIAL CORP	521,078	49,928,229	44,527,851

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Security Description	Shares	Cost	Fair Value
INTAGE HOLDINGS INC	6,100	54,471	45,317
INTEGER HOLDINGS CORP	109,136	7,107,298	6,860,289
INTEGRA LIFESCIENCES HOLDINGS CORP	150,000	9,559,076	6,700,500
INTEGRAFIN HOLDINGS PLC	120,733	557,948	651,956
INTEGRAL DIAGNOSTICS LTD	10,320	25,707	15,601
INTEL CORP	10,387,429	183,215,838	562,167,657
INTELLIA THERAPEUTICS INC	41,290	880,749	504,977
INTELLIGENT SYSTEMS CORP	7,000	201,600	237,930
INTELSAT SA	60,200	992,958	92,106
INTER PARFUMS INC	39,674	1,445,184	1,838,890
INTERACTIVE BROKERS GROUP INC - CLASS A	157,493	7,046,295	6,798,973
INTERCEPT PHARMACEUTICALS INC	29,336	2,635,520	1,846,995
INTERCONTINENTAL EXCHANGE INC	1,562,400	88,498,604	126,163,800
INTERCONTINENTAL HOTELS GROUP PLC	306,210	18,549,312	13,347,829
INTERDIGITAL INC	29,900	1,824,463	1,334,437
INTERFACE INC	52,000	919,744	393,120
INTERMEDIATE CAPITAL GROUP PLC	292,529	4,665,637	3,251,797
INTERNATIONAL BANCSHARES CORP	189,000	6,835,899	5,080,320
INTERNATIONAL BUSINESS MACHINES CORP	2,129,500	176,264,432	236,225,435
INTERNATIONAL FLAVORS & FRAGRANCES INC	277,650	34,812,713	28,342,512
INTERNATIONAL GAME TECHNOLOGY PLC	168,000	3,133,257	999,600
INTERNATIONAL GAMES SYSTEM COMPANY LTD	522,000	6,098,770	9,528,099
INTERNATIONAL HOUSEWARES RETAIL COMPANY LTD	103,000	26,897	22,857
INTERNATIONAL MONEY EXPRESS INC	13,300	187,663	121,429
INTERNATIONAL PAPER COMPANY	624,600	29,879,118	19,443,798
INTERNATIONAL PERSONAL FINANCE PLC	10,121	27,134	9,563
INTERNATIONAL SEAWAYS INC	38,847	803,891	928,055
INTERNET INITIATIVE JAPAN INC	313,801	6,684,679	10,304,521
INTEROJO COMPANY LTD	513	9,709	9,271
INTERPARFUMS SA	4,310	186,957	144,712
INTERPUBLIC GROUP OF COMPANIES INC/THE	734,200	15,220,716	11,886,698
INTERPUMP GROUP SPA	36,262	1,199,335	874,551
INTERSECT ENT INC	27,600	657,720	327,060
INTERSHOP HOLDING AG	27	13,499	14,148
INTERTEK GROUP PLC	635,635	26,473,951	37,248,235
INTL FCSTONE INC	16,100	594,882	583,786
INTOUCH HOLDINGS PUBLIC COMPANY LTD	265,700	586,352	404,815
INTRA-CELLULAR THERAPIES INC	41,200	1,308,583	633,244
INTREPID POTASH INC	76,407	233,285	61,126
INTRICON CORP	82,204	2,887,507	967,541
INTUIT INC	607,080	72,158,745	139,628,400
INTUITIVE SURGICAL INC	357,005	119,169,330	176,792,446
INVACARE CORP	21,700	410,310	161,231
INVERSIONES AGUAS METROPOLITANAS SA	18,276	16,113	13,981
INVESCO LTD	726,700	25,523,365	6,598,436
INVESCO MORTGAGE CAPITAL INC	146,700	2,327,519	500,247
INVESTAR HOLDING CORP	8,800	200,816	112,376
INVESTEC LTD	52,000	214,195	98,963
INVESTEC PLC	332,692	1,750,142	620,163
INVESTMENT AB ORESUND	5,443	57,818	59,332
INVESTOR AB - CLASS B	854,261	26,227,066	39,412,043
INVESTORS BANCORP INC	207,000	2,532,589	1,653,930
INVESTORS REAL ESTATE TRUST	11,590	804,266	637,450
INVESTORS TITLE COMPANY	5,670	895,583	725,760
INVISIO COMMUNICATIONS AB	10,337	150,696	109,967
INVITAE CORP	77,800	1,129,541	1,063,526
INVITATION HOMES INC	976,853	24,564,056	20,875,349
INWIDO AB	29,505	205,309	170,341
I-O DATA DEVICE INC	4,600	52,068	34,216
IOL CHEMICALS AND PHARMACEUTICALS LTD	7,515	16,950	17,473
IONIS PHARMACEUTICALS INC	271,531	15,069,174	12,837,986
IOVANCE BIOTHERAPEUTICS INC	451,141	8,090,802	13,504,906
IPCA LABORATORIES LTD	102,366	1,372,133	1,883,896
IPEK DOGAL ENERJI KAYNAKLARI ARASTIRMA VE URETIM AS	378,766	330,193	460,364
IPG PHOTONICS CORP	78,600	8,575,467	8,668,008
IPH LTD	130,404	745,443	575,457
IPSEN SA	77,299	7,354,539	4,001,634
IPSOS	64,413	1,786,951	1,342,866
IQE PLC	6,987,377	12,157,888	2,309,822
IQVIA HOLDINGS INC	320,122	28,856,045	34,528,359
IRADIMED CORP	5,200	100,932	111,020
IRB BRASIL RESSEGUROS SA	1,840,900	10,101,024	3,435,760
IRC LTD	1,342,000	25,372	9,869
IREN SPA	148,821	365,686	367,411
IRHYTHM TECHNOLOGIES INC	544,851	38,737,627	44,323,629
IRIDIUM COMMUNICATIONS INC	88,900	1,060,747	1,985,137

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IRISH CONTINENTAL GROUP PLC	2,417,035	13,735,128	8,592,777
IROBOT CORP	32,398	1,334,722	1,325,078
IRON MOUNTAIN INC	553,070	18,358,186	13,163,066
IRONWOOD PHARMACEUTICALS INC	2,043,341	25,266,585	20,617,311
IS GAYRIMENKUL YATIRIM ORTAKLIGI AS	997,905	165,630	192,305
IS YATIRIM MENKUL DEGERLER AS	463,425	257,574	283,389
ISHARES MSCI EMERGING MARKETS - ETF	150,075	6,350,998	5,122,060
ISHARES MSCI RUSSIA CAPPED - ETF	91,000	3,577,962	2,524,340
ISHARES MSCI SAUDI ARABIA - ETF	999,691	32,050,312	23,922,606
ISOLITE INSULATING PRODUCTS COMPANY LTD	4,500	26,625	18,508
ISRACARD LTD	20,585	48,207	55,312
ISRAEL DISCOUNT BANK LTD - CLASS A	984,796	3,089,584	2,923,111
ISS A/S	1,180,629	38,707,318	16,228,267
ISTAR INC	56,000	782,635	594,160
ISUZU MOTORS LTD	3,121,100	33,378,825	20,680,124
IT HOLDINGS CORP	519,300	5,319,809	8,596,073
ITALGAS SPA	1,073,842	5,424,312	5,878,405
ITALMOBILIARE SPA	4,164	109,402	109,198
ITAU UNIBANCO HOLDINGS SA - PREFERRED	1,268,400	9,840,558	5,646,735
ITAUSA INVESTIMENTOS ITAU SA - PREFERRED	3,244,800	9,644,959	5,486,619
ITC LTD	1,423,229	5,935,363	3,230,197
ITE TECHNOLOGY INC	322,000	388,055	416,854
ITERIS INC	22,600	138,308	72,320
ITERUM THERAPEUTICS PLC	18,250	215,899	49,458
ITMEDIA INC	3,700	25,843	25,705
ITOCHU CORP	232,900	4,393,919	4,837,926
ITOKI CORP	7,300	38,063	21,571
ITRON INC	103,874	5,481,455	5,799,285
ITT CORP	166,100	4,371,754	7,534,296
ITV PLC	464,438	655,015	380,196
IVE GROUP LTD	136,448	206,332	43,009
IVU TRAFFIC TECHNOLOGIES AG	3,724	44,503	43,926
IWAKI & COMPANY LTD	6,600	27,907	26,350
IWASAKI ELECTRIC COMPANY LTD	1,700	25,107	20,094
IWG PLC	2,373,764	6,889,834	5,074,333
J SAINSBURY PLC	7,125,894	27,471,870	18,590,423
J&J SNACK FOODS CORP	16,148	1,738,395	1,953,908
J. ALEXANDER'S HOLDINGS INC	12,625	157,870	48,354
J.B. HUNT TRANSPORT SERVICES INC	226,400	14,250,080	20,880,872
J.C. PENNEY COMPANY INC	201,200	816,078	72,432
J.JILL INC	22,100	169,568	12,208
J2 GLOBAL INC	54,653	3,422,045	4,090,777
JABIL INC	319,313	7,975,080	7,848,714
JACCS COMPANY LTD	20,100	471,795	341,470
JACK HENRY & ASSOCIATES INC	303,808	27,602,854	47,163,154
JACK IN THE BOX INC	23,300	1,395,334	816,665
JACOBS ENGINEERING GROUP INC	280,450	14,318,149	22,231,272
JAFCO COMPANY LTD	89,051	3,620,912	2,322,890
JAMES HARDIE INDUSTRIES PLC	203,816	2,662,388	2,310,288
JAMES RIVER GROUP HOLDINGS LTD	26,600	969,149	963,984
JANUS HENDERSON GROUP PLC	253,400	5,436,969	3,882,088
JAPAN AIRLINES COMPANY LTD	108,100	3,462,096	1,992,673
JAPAN AVIATION ELECTRONICS INDUSTRY LTD	6,600	137,797	79,539
JAPAN ELECTRONIC MATERIALS CORP	3,700	34,217	27,864
JAPAN ELEVATOR SERVICE HOLDINGS COMPANY LTD	29,451	757,243	677,110
JAPAN EXCELLENT INC	428	579,214	492,405
JAPAN LOGISTICS FUND INC	14	31,117	31,111
JAPAN MEDICAL DYNAMIC MARKETING INC	13,200	133,253	199,917
JAPAN POST BANK COMPANY LTD	45,700	525,440	422,055
JAPAN PRIME REALTY INVESTMENT CORP	39	181,194	117,410
JAPAN PULP & PAPER COMPANY LTD	9,500	400,054	331,759
JAPAN SYSTEM TECHNIQUES COMPANY LTD	1,900	38,061	17,776
JAPAN TOBACCO INC	359,700	9,388,494	6,650,560
JAPFA COMFEED INDONESIA TBK PT	9,701,700	1,264,506	565,090
JARDINE CYCLE & CARRIAGE LTD	10,076	263,954	139,196
JARDINE MATHESON HOLDINGS LTD	451,800	11,150,944	22,590,000
JARDINE STRATEGIC HOLDINGS LTD	844,500	26,965,716	18,747,900
JARLLYTEC COMPANY LTD	36,000	62,929	71,663
JASTEC COMPANY LTD	2,500	24,792	22,718
JAYA BERSAMA INDO TBK PT	21,931	2,971	476
JAZZ PHARMACEUTICALS PLC	130,919	21,214,732	13,057,861
JB FINANCIAL GROUP COMPANY LTD	110,263	388,394	405,329
JB HI-FI LTD	1,644	45,898	28,174
JBCC HOLDINGS INC	14,700	221,190	228,081
JBG SMITH PROPERTIES	212,877	8,016,792	6,775,875
JC DECAUX SA	137,083	4,489,034	2,481,836

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JD SPORTS FASHION PLC	592,764	4,044,524	3,364,085
JD.COM INC - ADR	522,025	17,277,107	21,142,013
JEFFERIES FINANCIAL GROUP INC	502,651	11,225,239	6,871,239
JEJU BANK	4,803	25,678	9,568
JELD-WEN HOLDING INC	92,600	2,613,430	900,998
JEOL LTD	30,700	655,447	749,904
JERNIGAN CAPITAL INC	34,603	710,154	379,249
JERONIMO MARTINS SGPS SA	1,650,941	23,128,350	29,780,978
JETBLUE AIRWAYS CORP	496,077	8,633,276	4,439,889
JG SUMMIT HOLDINGS INC	336,090	527,714	345,606
JGC CORP	69,300	1,045,129	557,199
JIANGSU GUOTAI INTERNATIONAL GROUP GUOMAO COMPANY LTD	371,520	310,577	302,743
JIANGSU HENGLI HYDRAULIC COMPANY LTD	86,337	608,772	748,576
JIANGSU HENGRUI MEDICINE COMPANY LTD	100,700	1,104,956	1,306,540
JIANGSU ZHONGNAN CONSTRUCTION GROUP COMPANY LTD	544,925	668,305	595,391
JIANGXI COPPER COMPANY LTD - H SHARES	219,000	255,724	202,304
JIANGXI WANNIANQING CEMENT COMPANY LTD	1,279,801	1,658,301	2,120,041
JIH SUN FINANCIAL HOLDINGS COMPANY LTD	712,744	236,775	207,873
JINDAL SAW LTD	433,167	555,940	262,244
JINDAL STEEL & POWER LTD	99,478	254,291	108,089
JINKE PROPERTIES GROUP COMPANY LTD	511,100	485,309	573,565
JINKOSOLAR HOLDING COMPANY - ADR	135,600	2,172,675	2,013,660
JM SMUCKER COMPANY/THE	235,993	28,010,412	26,195,223
JMS COMPANY LTD	8,000	58,124	64,768
JOHN B. SANFILIPPO & SON INC	8,600	491,197	768,840
JOHN BEAN TECHNOLOGIES CORP	264,791	15,104,633	19,666,028
JOHN WILEY & SONS INC - CLASS A	184,383	9,843,460	6,912,519
JOHN WOOD GROUP PLC	5,122,514	56,859,832	9,886,361
JOHNS LYNG GROUP LTD	25,301	25,609	33,603
JOHNSON & JOHNSON	6,733,221	394,195,587	882,927,270
JOHNSON CONTROLS INTERNATIONAL PLC	1,694,269	70,920,282	45,677,492
JOHNSON ELECTRIC HOLDINGS LTD	161,064	363,190	253,516
JOHNSON MATTHEY PLC	1,059,325	41,420,529	23,616,910
JOHNSON OUTDOORS INC	4,600	140,573	288,420
JOINCARE PHARMACEUTICAL GROUP INDUSTRY COMPANY LTD	1,370,229	1,877,482	2,213,817
JOINT CORP/THE	13,400	244,014	145,390
JONES LANG LASALLE INC	494,106	53,661,328	49,894,824
JOSHIN DENKI COMPANY LTD	1,100	25,756	21,174
JOUNCE THERAPEUTICS INC	34,356	334,907	163,191
JOY CITY PROPERTY LTD	1,092,000	124,199	85,941
JPMORGAN CHASE & COMPANY	7,739,442	344,175,889	696,781,963
JUBILANT FOODWORKS LTD	133,135	3,132,748	2,589,534
JUBILANT LIFE SCIENCES LTD	67,668	551,461	222,903
JUDGES SCIENTIFIC PLC	738	25,630	38,205
JUKI CORP	4,800	55,899	24,499
JULIUS BAER GROUP LTD	239,680	10,610,117	8,182,141
JUMBO SA	91,802	1,682,870	1,240,990
JUNIPER NETWORKS INC	842,030	22,542,401	16,116,454
JUPITER FUND MANAGEMENT PLC	1,859,038	11,082,168	4,610,228
JUROKU BANK LTD/THE	7,400	187,091	129,211
JUST DIAL LTD	467,537	3,433,907	1,813,569
JUST EAT TAKEAWAY.COM NV	16,337	1,540,773	1,227,578
JUST ENERGY GROUP INC	11,050	30,819	5,512
K WAH INTERNATIONAL HOLDINGS LTD	185,552	117,928	80,197
K12 INC	153,968	2,437,858	2,903,836
KADANT INC	12,920	721,490	964,478
KADMON HOLDINGS INC	140,623	507,423	589,210
KADOKAWA DWANGO CORP	28,500	321,951	359,830
KAGA ELECTRONICS COMPANY LTD	3,800	74,861	59,910
KAINOS GROUP PLC	23,125	145,156	188,674
KAISA GROUP HOLDINGS LTD	2,018,000	929,140	747,224
KAISA PROSPERITY HOLDINGS LTD	107,688	183,993	373,738
KAISER ALUMINUM CORP	20,234	1,548,644	1,401,812
KAJIMA CORP	240,200	3,208,986	2,467,526
KAKAKU.COM INC	909,100	16,191,478	16,715,886
KAKEN PHARMACEUTICAL COMPANY LTD	89,396	4,430,065	4,165,271
KALA PHARMACEUTICALS INC	14,600	268,614	128,334
KALEIDO BIOSCIENCES INC	8,900	103,329	54,735
KALVISTA PHARMACEUTICALS INC	12,000	265,920	91,800
KAMADA LTD	35,267	206,068	214,247
KAMAN CORP	24,900	932,309	957,903
KAMUX CORP	1,372	10,795	8,731
KANAMOTO COMPANY LTD	34,800	1,130,714	677,916
KANEMATSU CORP	55,600	812,397	571,168
KANEMATSU ELECTRONICS LTD	4,000	136,866	125,978
KANGNAM JEVISCO COMPANY LTD	1,747	47,371	20,450

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KANGWON LAND INC	21,304	534,532	345,631
KANSAI ELECTRIC POWER COMPANY INC/THE	220,700	2,908,465	2,460,400
KANSAI PAINT COMPANY LTD	107,500	2,177,941	2,049,326
KANSAS CITY SOUTHERN	231,150	23,918,921	29,397,657
KAO CORP	292,500	7,159,853	23,924,552
KAR AUCTION SERVICES INC	313,600	5,346,386	3,763,200
KARUNA THERAPEUTICS INC	4,200	57,912	302,400
KARYOPHARM THERAPEUTICS INC	60,930	947,661	1,170,465
KASIKORNBANK PUBLIC COMPANY LTD	832,200	4,471,508	2,307,616
KASIKORNBANK PUBLIC COMPANY LTD - NVDR	1,155,500	4,752,714	3,221,703
KATHMANDU HOLDINGS LTD	7,463	14,539	4,955
KATITAS COMPANY LTD	56,800	782,828	912,862
KATO SANGYO COMPANY LTD	7,700	218,917	242,865
KAUFMAN & BROAD SA	30,414	1,466,090	941,751
KAVERI SEED COMPANY LTD	74,499	514,270	336,692
KAWAI MUSICAL INSTRUMENTS MANUFACTURING COMPANY LTD	9,000	387,727	201,584
KB FINANCIAL GROUP INC	308,631	13,069,154	8,759,355
KB FINANCIAL GROUP INC - ADR	605,427	27,735,834	16,461,560
KB HOME	133,350	3,109,506	2,413,635
KBC ANCORA	22,108	1,142,229	621,975
KBC GROEP NV	14,369	927,661	662,504
KBR INC	153,539	2,784,643	3,175,187
KC COMPANY LTD	13,718	183,488	143,113
KDDI CORP	1,078,900	27,420,787	31,880,793
KEARNY FINANCIAL CORP	73,026	839,223	627,293
KEDGE CONSTRUCTION COMPANY LTD	51,000	58,017	57,844
KEIHANSHIN BUILDING COMPANY LTD	5,400	44,661	66,828
KEIYO BANK LTD/THE	51,500	373,725	254,745
KELLOGG COMPANY	741,600	49,089,118	44,488,584
KELLY SERVICES INC - CLASS A	58,500	1,149,135	742,365
KEMET CORP	51,100	770,506	1,234,576
KEMIRA OYJ	362	5,298	3,507
KEMPER CORP	189,254	15,089,711	14,074,820
KENEDIX RETAIL REIT CORP	43	83,386	60,823
KENNAMETAL INC	287,402	8,453,298	5,351,425
KENNEDY WILSON HOLDINGS INC	134,666	3,036,824	1,807,218
KERING	53,202	18,618,931	27,781,088
KERRY LOGISTICS NETWORK LTD	6,585,212	10,803,013	8,164,715
KERRY PROPERTIES LTD	141,000	461,458	372,015
KEURIG DR PEPPER INC	441,200	14,390,682	10,707,924
KEYCORP	1,703,932	25,820,712	17,669,775
KEYENCE CORP	498,322	111,704,407	160,775,835
KEYSIGHT TECHNOLOGIES INC	359,276	14,243,900	30,064,216
KEZAR LIFE SCIENCES INC	12,700	264,033	55,372
KFORCE INC	30,544	814,906	781,010
KGHM POLSKA MIEDZ SA	116,830	2,936,340	1,682,622
KIA MOTORS CORP	629,263	21,340,193	13,439,716
KILLAM APARTMENT REAL ESTATE INVESTMENT TRUST	16,799	203,053	186,242
KILROY REALTY CORP	183,600	11,119,552	11,695,320
KIMBALL ELECTRONICS INC	45,870	753,419	500,900
KIMBALL INTERNATIONAL INC - CLASS B	51,158	796,800	609,292
KIMBERLY-CLARK CORP	830,579	51,916,248	106,206,137
KIMBERLY-CLARK DE MEXICO SAB DE CV	276,600	593,729	423,520
KIMCO REALTY CORP	798,300	18,418,236	7,719,561
KIMURA UNITY COMPANY LTD	700	6,491	6,296
KIN AND CARTA PLC	24,974	34,732	18,890
KINA SECURITIES LTD	41,689	38,948	23,474
KINDER MORGAN INC	4,276,333	136,923,441	59,526,555
KINDOM CONSTRUCTION CORP	2,145,000	2,073,001	1,627,821
KINDRED BIOSCIENCES INC	97,682	1,074,420	390,728
KINEPOLIS GROUP NV	12,853	817,598	466,808
KING YUAN ELECTRONICS COMPANY LTD	345,000	300,994	345,097
KINGBOARD CHEMICALS HOLDINGS LTD	1,028,500	3,004,703	2,409,728
KINGBOARD LAMINATES HOLDINGS LTD	349,000	309,359	322,844
KINGFISHER PLC	21,128,444	87,339,479	37,699,230
KINGSPAN GROUP PLC	862,719	32,271,891	46,100,317
KINIKSA PHARMACEUTICALS LTD - CLASS A	13,600	235,980	210,528
KINNEVIK AB	19,673	475,199	327,827
KINPO ELECTRONICS INC	587,000	281,128	190,998
KINSALE CAPITAL GROUP INC	26,725	1,450,710	2,793,564
KION GROUP AG	72,555	4,672,192	3,139,857
KIRBY CORP	140,650	7,817,256	6,114,056
KIRIN HOLDINGS COMPANY LTD	1,474,700	32,719,056	29,198,937
KIRINDO HOLDINGS COMPANY LTD	3,100	49,665	49,707
KIRKLAND LAKE GOLD LTD	25,000	930,812	728,036
KISSEI PHARMACEUTICAL COMPANY LTD	8,400	207,679	216,390

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KITA-NIPPON BANK LTD/THE	417	7,345	7,594
KITE REALTY GROUP TRUST	74,400	1,850,014	704,568
KITRON ASA	50,390	60,819	41,172
KIYO BANK LTD/THE	5,200	70,879	76,876
KKR & COMPANY INC	346,455	8,089,783	8,131,299
KKR REAL ESTATE FINANCE TRUST INC	25,899	535,988	388,744
KLA CORP	308,861	21,448,296	44,395,680
KLX ENERGY SERVICES HOLDINGS INC	204,080	4,337,000	142,856
KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC - CLASS A	218,600	8,754,267	7,170,080
KNOLL INC	83,148	1,943,285	858,087
KNOWIT AB	5,516	92,436	75,716
KNOWLES CORP	160,800	2,710,571	2,151,504
KOATSU GAS KOGYO COMPANY LTD	1,600	14,242	10,701
KOC HOLDINGS AS	431,348	1,191,357	879,026
KODIAK SCIENCES INC	21,300	219,150	1,016,010
KOHL'S CORP	276,200	17,098,473	4,029,758
KOHNAN SHOJI COMPANY LTD	7,200	170,347	145,927
KOJAMO OYJ	10,451	206,670	198,156
KOJIMA COMPANY LTD	45,700	234,623	144,354
KOKUYO COMPANY LTD	24,400	431,004	341,742
KOLON GLOBAL CORP	5,793	44,567	32,978
KOMATSU LTD	32,300	762,781	532,125
KOMERI COMPANY LTD	4,000	89,218	71,734
KOMORI CORP	38,200	439,325	260,788
KONAMI CORP	402,900	12,418,433	12,371,947
KONDOTEC INC	5,700	55,576	49,051
KONE OYJ	610,289	13,752,400	34,566,797
KONINKLIJKE AHOLD DELHAIZE NV	2,375,867	52,545,511	55,488,294
KONINKLIJKE DSM NV	98,981	11,277,832	11,240,814
KONINKLIJKE KPN NV	3,053,526	10,314,486	7,290,648
KONINKLIJKE VOPAK NV	21,088	959,745	1,097,242
KONTOOR BRANDS INC	44,277	1,274,855	848,790
KOPPERS HOLDINGS INC	42,293	1,321,396	523,164
KOREA AEROSPACE INDUSTRIES LTD	14,832	445,003	255,251
KOREA CIRCUIT COMPANY LTD	20,884	124,449	120,259
KOREA INVESTMENT HOLDINGS COMPANY LTD	13,690	873,356	559,476
KOREA KUMHO PETROCHEMICAL COMPANY LTD	6,764	560,612	360,050
KOREA PETROCHEMICAL INDUSTRY COMPANY LTD	15,556	1,873,062	1,115,570
KOREA REAL ESTATE INVESTMENT TRUST COMPANY LTD	41,055	93,666	55,477
KOREAN REINSURANCE COMPANY	68,568	499,052	411,177
KORN FERRY	50,700	1,495,544	1,233,024
KORNIT DIGITAL LTD	63,580	1,472,745	1,582,506
KORTEK CORP	20,773	219,629	143,168
KOSMOS ENERGY LTD	935,600	6,517,137	837,923
KOTAK MAHINDRA BANK LTD	349,246	7,819,244	5,983,249
KOZA ALTIN ISLETMELERI AS	248,004	3,261,145	2,308,721
KOZA ANADOLU METAL MADENCILIK ISLETMELERI AS	1,782,168	1,931,582	2,455,459
KRAFT HEINZ COMPANY/THE	1,624,000	47,230,866	40,177,760
KRATON CORP	66,900	1,685,240	541,890
KRATOS DEFENSE & SECURITY SOLUTIONS INC	165,314	1,642,133	2,287,946
KROGER COMPANY/THE	2,047,360	57,644,104	61,666,483
KRONOS WORLDWIDE INC	81,700	917,066	689,548
KRUNG THAI BANK PCL	664,800	409,420	230,935
KRYSTAL BIOTECH INC	17,811	604,137	770,148
KT CORP	154,208	3,663,861	2,514,502
KT CORP - SPONSORED ADR	354,926	5,225,957	2,761,324
KT SKYLIFE COMPANY LTD	11,657	144,956	58,316
KT&G CORP	247,869	19,858,281	15,209,935
KUEHNE+NAGEL INTERNATIONAL AG - REGISTERED	1,018	140,534	139,777
KUKBO DESIGN COMPANY LTD	1,769	25,892	17,801
KUMBA IRON ORE LTD	131,082	3,439,288	2,055,477
KUNGSLEDEN AB	1,371	15,091	10,378
KURA ONCOLOGY INC	30,700	397,240	305,465
KURA SUSHI USA INC - CLASS A	5,200	101,722	62,192
KURABO INDUSTRIES LTD	2,200	73,922	52,761
KURITA WATER INDUSTRIES LTD	65,100	1,613,216	1,506,367
KVH INDUSTRIES INC	14,700	190,554	138,621
KWEICHOW MOUTAI COMPANY LTD	121,500	19,574,484	19,030,678
KWG GROUP HOLDINGS LTD	428,500	546,949	609,229
KYOBO SECURITIES COMPANY LTD	6,544	56,697	31,824
KYOCERA CORP	1,140,600	71,479,071	67,703,810
KYORIN COMPANY LTD	74,700	1,596,945	1,520,917
KYORITSU PRINTING COMPANY LTD	16,600	56,677	23,526
KYOWA EXEO CORP	50,200	1,328,452	1,118,811
KYUSHU FINANCIAL GROUP INC	24,600	95,505	94,111
L BRANDS INC	603,300	38,715,023	6,974,148

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L.B. FOSTER COMPANY - CLASS A	11,900	253,986	147,084
L3HARRIS TECHNOLOGIES INC	516,899	61,497,398	93,103,848
LA FRANCAISE DES JEUX SAEM	1,311	33,895	32,654
LA JOLLA PHARMACEUTICAL COMPANY	10,000	201,335	42,000
LA KAFFA INTERNATIONAL COMPANY LTD	34,000	137,521	132,103
LABORATORY CORP OF AMERICA HOLDINGS	706,016	104,404,244	89,233,362
LABRADOR IRON ORE ROYALTY CORP	34,700	756,024	409,813
LADDER CAPITAL CORP	92,491	1,341,746	438,407
LAKELAND BANCORP INC	43,800	560,993	473,478
LAKELAND FINANCIAL CORP	34,708	1,197,241	1,275,519
LAM RESEARCH CORP	344,471	44,919,748	82,673,040
LAMAR ADVERTISING COMPANY - CLASS A	156,849	8,441,545	8,043,217
LAMB WESTON HOLDINGS INC	365,466	17,229,490	20,868,109
LANCASTER COLONY CORP	17,700	1,851,240	2,560,128
LAND AND HOUSES PUBLIC COMPANY LTD	650,800	230,302	132,867
LANDEC CORP	20,600	294,292	179,014
LANDIS+GYR GROUP AG	25,700	2,444,544	1,769,025
LANDS' END INC	11,200	267,168	59,808
LANDSTAR SYSTEM INC	172,809	12,011,071	16,565,471
LANNETT COMPANY INC	37,581	668,779	261,188
LANTHEUS HOLDINGS INC	34,300	595,519	437,668
LANXESS AG	56,400	2,781,179	2,253,848
LAREDO PETROLEUM INC	614,500	2,035,801	233,387
LARGAN PRECISION COMPANY LTD	187,000	29,432,154	23,683,018
LAS VEGAS SANDS CORP	770,700	42,689,798	32,731,629
LASSILA & TIKANOJA OYJ	12,136	196,089	153,137
LATAM AIRLINES GROUP SA	43,171	456,730	111,433
LATTICE SEMICONDUCTOR CORP	616,549	10,834,489	10,986,903
LAUREATE EDUCATION INC - CLASS A	106,200	1,655,712	1,116,162
LAWSON PRODUCTS INC	25,307	696,561	676,203
LAZARD LTD - CLASS A	179,110	9,761,148	4,219,832
LA-Z-BOY INC	55,591	1,315,551	1,142,395
LCI INDUSTRIES	94,357	6,859,514	6,305,878
LCNB CORP	13,200	224,335	166,320
LEADCORP INC	4,034	18,301	15,972
LEAF GROUP LTD	12,500	101,500	16,750
LEAR CORP	180,098	22,560,350	14,632,963
LECTRA	2,649	54,011	41,972
LEE & MAN PAPER MANUFACTURING LTD	693,900	594,592	420,768
LEE ENTERPRISES INC	2,707	6,091	2,661
LEENO INDUSTRIAL INC	7,034	494,370	432,782
LEGACY HOUSING CORP	7,800	109,287	72,150
LEGAL & GENERAL GROUP PLC	8,409,413	28,830,819	20,213,227
LEGG MASON INC	169,800	7,777,152	8,294,730
LEGGETT & PLATT INC	210,400	10,601,896	5,613,472
LEGRAND SA	1,066,449	54,268,855	68,431,025
LEGS COMPANY LTD	100	959	784
LEIDOS HOLDINGS INC	335,391	18,047,166	30,738,585
LEMAITRE VASCULAR INC	33,121	863,079	825,375
LENDING TREE INC	19,057	7,427,764	3,494,863
LENDINGCLUB CORP	59,100	1,329,734	463,935
LENNAR CORP - CLASS A	723,422	38,407,814	27,634,720
LENNAR CORP - CLASS B	30,439	1,285,099	880,296
LENNOX INTERNATIONAL INC	116,900	13,951,029	21,251,251
LENOVO GROUP LTD	10,214,000	8,410,565	5,481,975
LEVEL ONE BANCORP INC	4,700	125,521	84,600
LEXICON PHARMACEUTICALS INC	29,200	265,375	56,940
LEXINGTON REALTY TRUST	255,404	2,548,782	2,536,162
LG CHEMICAL LTD	43,140	10,651,920	10,808,477
LG DISPLAY COMPANY LTD	527,387	14,296,894	4,808,802
LG ELECTRONICS INC	307,364	17,307,930	12,169,832
LG ELECTRONICS INC - PREFERRED	24,539	528,942	359,815
LG HAUSYS LTD	1,454	73,811	42,103
LG HOUSEHOLD & HEALTH CARE LTD	6,019	6,538,151	5,537,668
LG HOUSEHOLD & HEALTH CARE LTD - PREFERRED	408	269,435	214,499
LG INNOTEK COMPANY LTD	8,045	834,950	753,382
LG INTERNATIONAL CORP	33,801	398,443	254,615
LG UPLUS CORP	480,581	6,308,201	4,263,585
LGI HOMES INC	19,300	787,034	871,395
LHC GROUP INC	34,267	2,548,937	4,804,233
LI & FUNG LTD	6,106,000	1,124,289	803,535
LI NING COMPANY LTD	3,882,000	5,749,048	11,344,141
LIBERTY BRAVES GROUP - SERIES A	10,050	154,167	195,975
LIBERTY BRAVES GROUP - SERIES C	32,370	583,042	616,972
LIBERTY BROADBAND CORP - SERIES A	49,800	3,230,779	5,328,600
LIBERTY BROADBAND CORP - SERIES C	620,382	44,419,231	68,688,695

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LIBERTY GLOBAL PLC - CLASS C	1,181,525	35,358,344	18,561,758
LIBERTY LATIN AMERICA LTD - CLASS A	41,500	808,969	436,580
LIBERTY LATIN AMERICA LTD - CLASS C	102,200	2,016,439	1,048,572
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES A	42,300	1,433,372	1,092,186
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE - SERIES C	493,451	17,992,922	13,436,671
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES A	133,500	4,021,952	4,230,615
LIBERTY MEDIA CORP-LIBERTY SIRIUSXM - SERIES C	254,000	7,639,030	8,031,480
LIBERTY OILFIELD SERVICES INC - CLASS A	64,900	1,010,728	174,581
LIBERTY TRIPADVISOR HOLDINGS INC - SERIES A	263,655	3,840,105	474,579
LIECHTENSTEINISCHE LANDESBANK AG	2,503	157,140	139,695
LIEN HWA INDUSTRIAL CORP	347,581	270,937	428,133
LIFE CORP	7,100	163,431	196,186
LIFE HEALTHCARE GROUP HOLDINGS LTD	1,640,614	2,726,486	1,695,730
LIFE STORAGE INC	83,750	8,564,554	7,918,563
LIFETIME BRANDS INC	9,800	143,164	55,370
LIFEVANTAGE CORP	14,200	184,458	146,260
LIGAND PHARMACEUTICALS - CLASS B	16,500	1,603,272	1,199,880
LIMELIGHT NETWORKS INC	198,590	856,933	1,131,963
LIMONEIRA COMPANY	13,800	285,763	180,780
LINAMAR CORP	7,500	275,648	153,494
LINCOLN ELECTRIC HOLDINGS INC	104,200	5,458,007	7,189,800
LINCOLN NATIONAL CORP	408,680	24,803,222	10,756,458
LINDAB INTERNATIONAL AB	23,421	248,153	182,022
LINDBLAD EXPEDITIONS HOLDING INC	17,700	187,749	73,809
LINDE PLC	1,314,882	129,888,213	227,474,586
LINDSAY CORP	10,700	714,910	979,906
LINEAGE CELL THERAPEUTICS INC	69,500	218,452	57,553
LINGKARAN TRANS KOTA HOLDINGS BERHAD	27,800	31,659	23,810
LINK REIT	929,528	5,516,084	7,879,084
LINTEC CORP	231,029	5,200,751	4,866,472
LIONS GATE ENTERTAINMENT CORP - CLASS A	81,300	2,936,182	494,304
LIONS GATE ENTERTAINMENT CORP - CLASS B	602,532	12,804,927	3,362,129
LIONTRUST ASSET MANAGEMENT PLC	2,191	21,185	25,537
LIQUIDIA TECHNOLOGIES INC	4,415	92,462	20,795
LIQUIDITY SERVICES INC	39,392	516,446	152,841
LISI (LINK SOLUTIONS FOR INDUSTRY)	227,977	7,092,978	4,187,474
LITE-ON SEMICONDUCTOR CORP	68,144	78,946	89,795
LITE-ON TECHNOLOGY CORP	1,632,000	2,476,257	2,228,778
LITHIA MOTORS INC	75,837	6,639,816	6,202,708
LITTELFUSE INC	231,386	29,243,382	30,871,520
LIVANOVA PLC	44,900	3,046,569	2,031,725
LIVE NATION ENTERTAINMENT INC	358,979	11,755,753	16,319,185
LIVE OAK BANCSHARES INC	22,900	409,286	285,563
LIVECHAT SOFTWARE SA	3,860	34,060	39,172
LIVENT CORP	206,647	2,312,810	1,084,897
LIVEPERSON INC	711,084	17,595,148	16,177,161
LIVERAMP HOLDINGS INC	183,124	7,664,636	6,028,442
LIVEXLIVE MEDIA INC	19,600	121,005	30,968
LIVONGO HEALTH INC	47,042	1,106,019	1,342,108
LIXIL VIVA CORP	18,000	283,190	306,128
LKQ CORP	832,197	17,167,101	17,068,360
LLOYDS BANKING GROUP PLC	105,542,744	88,469,779	41,877,672
LMS COMPANY LTD	13,686	161,735	106,803
LOBLAW COMPANIES LTD	10,195	525,123	519,652
LOCALIZA RENT A CAR SA	253,805	1,933,088	1,286,984
L'OCCITANE INTERNATIONAL SA	4,626,479	9,232,204	6,744,922
LOCKHEED MARTIN CORP	619,496	70,651,558	209,978,169
LOEWS CORP	445,300	17,778,370	15,509,799
LOGAN PROPERTY HOLDINGS COMPANY LTD	4,836,000	7,310,628	7,462,173
LOGICBIO THERAPEUTICS INC	5,800	57,144	28,652
LOGITECH INTERNATIONAL SA	555,466	21,890,239	24,020,151
LOGMEIN INC	88,000	9,509,556	7,328,640
LOGO YAZILIM SANAYI VE TICARET AS	8,893	109,866	80,560
LOJAS RENNER SA	189,300	1,985,218	1,224,869
LONDON STOCK EXCHANGE GROUP PLC	1,599,275	107,829,964	144,363,932
LONDONMETRIC PROPERTY PLC	7,211	21,581	15,728
LONGFOR PROPERTIES COMPANY LTD	886,100	3,049,433	4,315,663
LONKING HOLDINGS LTD	2,202,000	710,162	659,103
LONZA GROUP AG	61,048	19,928,705	25,376,989
LOOK HOLDINGS INC	31,000	427,733	218,526
LOOKERS PLC	32,360	45,819	6,420
LOOMIS AB - B SHARES	278,013	8,745,212	5,668,180
LORAL SPACE & COMMUNICATIONS INC	13,700	864,513	222,625
L'OREAL SA	340,704	79,497,085	89,309,770
LOTES COMPANY LTD	131,000	1,208,770	1,191,244
LOTTE CONFECTIONERY COMPANY LTD	17,830	632,919	351,518

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LOTTE FINE CHEMICAL COMPANY LTD	26,197	1,105,114	668,187
LOTTE FOOD COMPANY LTD	2,101	1,473,491	517,764
LOUISIANA-PACIFIC CORP	253,474	4,806,269	4,354,683
LOVESAC COMPANY/THE	28,609	400,018	166,790
LOWE'S COMPANIES INC	1,857,490	47,644,669	159,837,015
LPKF LASER & ELECTRONICS AG	3,230	44,565	61,136
LPL FINANCIAL HOLDINGS INC	148,700	7,230,729	8,093,741
LSB INDUSTRIES INC	18,000	573,426	37,800
LSR GROUP OJSC - GDR	15,349	29,453	21,703
LTC PROPERTIES INC	40,267	1,605,411	1,244,250
LUCKIN COFFE INC - ADR	38,800	1,673,811	1,054,972
LULULEMON ATHLETICA INC	211,808	19,128,909	40,148,206
LUMAX INTERNATIONAL CORP LTD	56,000	133,075	102,217
LUMBER LIQUIDATORS HOLDINGS INC	7,700	131,223	36,113
LUMENTUM HOLDINGS INC	83,378	3,695,663	6,144,959
LUMINEX CORP	53,994	1,123,168	1,486,455
LUNDIN PETROLEUM AB	12,000	386,814	230,730
LUNG YEN LIFE SERVICE CORP	238,000	516,615	427,340
LUTHER BURBANK CORP	49,246	559,519	451,586
LUXFER HOLDINGS PLC	77,000	1,674,998	1,088,780
LUXSHARE PRECISION INDUSTRY COMPANY LTD	143,300	517,889	770,936
LUYE PHARMA GROUP LTD	4,283,500	3,521,242	2,089,000
LUZHENG FUTURES COMPANY LTD	146,000	24,082	9,795
LUZHOU LAOJIAO COMPANY LTD	61,250	720,218	635,979
LVMH MOET HENNESSY LOUIS VUITTON SE	308,426	85,572,802	114,538,394
LYDALL INC	18,200	431,343	117,572
LYFT INC	339,900	16,690,774	9,126,315
LYONDELLBASELL INDUSTRIES NV - CLASS A	640,551	40,898,158	31,790,546
M&G PLC	4,073,763	11,726,610	5,687,722
M&T BANK CORP	269,350	35,750,441	27,858,871
M.D.C. HOLDINGS INC	47,151	1,227,878	1,093,903
M/I HOMES INC	65,034	2,231,200	1,075,012
MABUCHI MOTOR COMPANY LTD	126,800	4,846,432	3,782,094
MACATAWA BANK CORP	24,100	225,489	171,592
MACERICH COMPANY/THE	280,700	20,097,818	1,580,341
MACK-CALI REALTY CORP	91,792	2,044,643	1,397,992
MACKINAC FINANCIAL CORP	9,400	148,614	98,230
MACMAHON HOLDINGS LTD	148,296	27,744	16,791
MACNICA FUJI ELECTRONICS HOLDINGS INC	6,100	111,568	75,773
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC	44,136	1,659,626	835,494
MACQUARIE INFRASTRUCTURE CORP	117,500	9,129,995	2,966,875
MACQUARIE MEXICO REAL ESTATE MANAGEMENT SA DE CV	204,224	228,908	171,498
MACROGENICS INC	46,903	1,028,298	272,975
MACY'S INC	483,800	33,028,132	2,375,458
MADISON SQUARE GARDEN SPORTS CORP	33,633	6,341,033	7,110,353
MADRIGAL PHARMACEUTICALS INC	7,800	820,216	520,728
MAEIL DAIRIES COMPANY LTD	3,821	286,840	215,948
MAEIL HOLDINGS COMPANY LTD	1,570	17,802	9,260
MAEZAWA KASEI INDUSTRIES COMPANY LTD	700	7,187	6,458
MAGAZINE LUIZA SA	2,208,087	20,460,520	16,599,181
MAGELLAN HEALTH INC	29,287	1,847,505	1,408,998
MAGENTA THERAPEUTICS INC	17,170	251,258	107,828
MAGIC SOFTWARE ENTERPRISES LTD	822	8,322	6,609
MAGNA INTERNATIONAL INC	250,019	11,724,996	7,911,954
MAGNIT PJSC - SPONSORED GDR	19,864	273,819	178,021
MAGNI-TECH INDUSTRIES BERHAD	40,000	22,998	14,907
MAGNOLIA OIL & GAS CORP - CLASS A	90,700	1,051,213	362,800
MAGYAR TELEKOM TELECOMMUNICATIONS PLC	534,202	926,131	593,945
MAH SING GROUP BERHAD	113,500	25,345	9,984
MAHINDRA & MAHINDRA LTD - SPONSORED GDR	1,972,976	19,154,372	7,615,687
MAIL.RU GROUP LTD - GDR	40,455	1,323,256	656,989
MAINSTREET BANCSHARES INC	7,300	166,440	122,348
MAJESCO	8,978	46,534	49,020
MAKEMYTRIP LTD	370,005	11,408,925	4,423,410
MALAKOFF CORP BERHAD	600,500	130,243	111,899
MALAM - TEAM LTD	1,144	180,487	195,429
MALAYAN UNITED INDUSTRIES	9,687	24,868	20,518
MALAYSIA AIRPORTS HOLDINGS BERHAD	1,035,000	1,935,244	1,035,000
MALIBU BOATS INC	18,700	467,515	538,373
MALLINCKRODT PLC	75,500	1,022,573	149,490
MALVERN BANCORP INC	6,900	164,703	84,525
MAMMOTH ENERGY SERVICES INC	14,100	367,286	10,558
MANAPPURAM FINANCE LTD	121,170	238,120	151,760
MANDARIN ORIENTAL INTERNATIONAL LTD	228,300	333,318	292,224
MANHATTAN ASSOCIATES INC	907,834	23,503,366	45,228,290
MANILA WATER COMPANY INC	4,811,000	957,567	900,525

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MANITOWOC COMPANY INC/THE	34,650	818,657	294,525
MANNKIND CORP	120,900	208,691	124,527
MANPOWER INC	175,537	15,049,247	9,301,706
MANTECH INTERNATIONAL CORP	406,304	13,748,909	29,526,112
MANULIFE FINANCIAL CORP	1,261,046	22,862,142	15,655,097
MAPLETREE COMMERCIAL TRUST	608,000	1,104,667	781,431
MARATHON OIL CORP	1,294,250	26,961,063	4,258,083
MARATHON PETROLEUM CORP	1,741,572	122,040,710	41,135,931
MARCHEX INC - CLASS B	30,000	141,300	43,500
MARCUS & MILLICHAP INC	52,526	1,783,159	1,423,455
MARCUS CORP/THE	21,800	522,925	268,576
MARINE PRODUCTS CORP	22,600	300,708	182,608
MARINEMAX INC	66,650	1,208,066	694,493
MARINUS PHARMACEUTICALS INC	26,200	143,183	53,186
MARKEL CORP	29,964	27,074,443	27,803,296
MARKER THERAPEUTICS INC	14,000	111,020	26,600
MARKETAXESS HOLDINGS INC	96,575	20,562,739	32,117,948
MARKS & SPENCER GROUP PLC	4,154,423	19,033,010	5,112,127
MARLIN BUSINESS SERVICES INC	6,500	131,461	72,605
MARRIOTT INTERNATIONAL INC - CLASS A	1,050,687	97,718,525	78,601,894
MARRIOTT VACATIONS WORLDWIDE CORP	211,406	18,390,539	11,749,945
MARRONE BIO INNOVATIONS INC	21,100	40,512	17,237
MARSH & MCLENNAN COMPANIES INC	1,328,415	54,795,272	114,854,761
MARSHALLS PLC	705	5,561	5,118
MARSTON'S PLC	27,490	35,458	14,057
MARTEN TRANSPORT LTD	98,399	1,447,466	2,019,147
MARTIN MARIETTA MATERIALS INC	140,145	23,443,913	26,519,638
MARUBENI CORP	207,600	1,558,369	1,036,510
MARUBUN CORP	11,100	64,042	48,943
MARUI COMPANY	367,335	7,678,327	6,175,842
MARUTI UDYOG LTD	109,120	10,257,225	6,185,480
MARUZEN SHOWA UNYU COMPANY LTD	1,800	43,355	39,833
MARVELL TECHNOLOGY GROUP LTD	1,128,306	17,968,307	25,533,565
MARVELOUS INC	14,700	94,356	72,714
MASCO CORP	703,658	21,179,138	24,325,457
MASIMO CORP	93,015	10,026,052	16,474,817
MASMOVIL IBERCOM SA	465,300	9,666,200	7,300,871
MASONITE INTERNATIONAL CORP	23,122	1,571,382	1,097,139
MASRAF AL RAYAN	1,334,455	1,490,869	1,341,419
MASTEC INC	89,534	3,015,399	2,930,448
MASTERCARD INC - CLASS A	2,374,411	142,371,968	573,562,721
MASTERCRAFT BOAT HOLDINGS INC	18,100	349,427	132,130
MATADOR RESOURCES COMPANY	99,700	2,638,670	247,256
MATAS A/S	72,868	708,193	456,979
MATCH GROUP INC	95,400	3,181,728	6,300,216
MATERION CORP	69,050	3,290,468	2,417,441
MATRIX SERVICE COMPANY	26,000	538,912	246,220
MATSON INC	71,700	2,456,994	2,195,454
MATSUMOTOKIYOSHI HOLDINGS COMPANY LTD	597,100	22,436,461	21,736,863
MATTEL INC	930,150	19,276,834	8,194,622
MATTHEWS INTERNATIONAL CORP - CLASS A	27,500	1,287,420	665,225
MAUI LAND & PINEAPPLE COMPANY INC	7,200	147,384	78,696
MAXAR TECHNOLOGIES INC	52,900	1,611,769	564,972
MAXIM INTEGRATED PRODUCTS INC	798,780	34,258,084	38,828,696
MAXIMUS INC	75,389	5,004,699	4,387,640
MAXLINEAR INC	58,500	903,322	682,695
MAYNE PHARMA GROUP LTD	202,758	35,876	38,470
MAYVILLE ENGINEERING COMPANY INC	6,900	95,289	42,297
MBIA INC	66,611	414,256	475,603
MCCORMICK & COMPANY INC	307,400	28,427,062	43,407,954
MCDONALD'S CORP	1,949,044	102,843,196	322,274,425
MCGRATH RENTCORP	21,800	762,551	1,141,884
MCKESSON CORP	501,166	68,090,886	67,787,713
MCNEX COMPANY LTD	22,041	386,340	473,465
MDC PARTNERS INC - CLASS A	18,800	137,575	27,260
MDU RESOURCES GROUP INC	318,900	6,405,514	6,856,350
MEBUKI FINANCIAL GROUP INC	25,700	73,374	52,374
MEDALLIA INC	71,803	1,829,502	1,438,932
MEDALLION FINANCIAL CORP	16,700	112,725	31,062
MEDIA NUSANTARA CITRA TBK PT	22,505,200	2,253,668	1,248,756
MEDIATEK INC	1,736,000	19,506,044	18,799,993
MEDICAL DEVELOPMENTS INTERNATIONAL LTD	13,378	92,767	43,560
MEDICAL FACILITIES CORP	1,507	17,515	3,695
MEDICAL PROPERTIES TRUST INC	1,387,847	23,935,792	23,995,875
MEDICINOVA INC	37,567	318,357	139,749
MEDIFAST INC	16,390	1,094,563	1,024,375

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MEDIOS AG	1,010	26,342	33,247
MEDIPAL HOLDINGS CORP	397,300	5,463,720	7,426,719
MEDISTIM ASA	2,148	41,589	32,728
MEDNAX INC	286,547	13,202,392	3,335,407
MEDPACE HOLDINGS INC	36,641	2,407,879	2,688,717
MEDTRONIC PLC	3,712,400	180,843,845	334,784,232
MEET GROUP INC/THE	50,700	269,923	297,609
MEGASTUDYEDU COMPANY LTD	13,748	449,869	421,808
MEGGITT PLC	163,514	1,153,974	588,581
MEI PHARMA INC	40,508	101,675	65,218
MEIDENSHA CORP	24,000	460,678	360,595
MEIKO NETWORK JAPAN COMPANY LTD	3,900	35,426	27,528
MEIRAGTX HOLDINGS PLC	16,100	351,518	216,384
MEITEC CORP	13,300	633,697	529,758
MEITUAN DIANPING - CLASS B	404,100	3,993,344	4,882,525
MELCO HOLDINGS INC	2,300	65,888	46,509
MELCO INTERNATIONAL DEVELOPMENT LTD	984	2,209	1,427
MENICON COMPANY LTD	8,300	233,830	370,965
MENLO THERAPEUTICS INC	3,500	118,054	9,380
MERCADOLIBRE INC	92,454	39,447,105	45,171,175
MERCANTILE BANK CORP	16,000	349,143	338,720
MERCHANTS BANCORP	8,900	224,956	135,102
MERCK & COMPANY INC	6,543,027	218,856,570	503,420,497
MERCK KGAA	1,883	191,261	193,430
MERCURY GENERAL CORP	51,046	2,716,988	2,078,593
MERCURY SYSTEMS INC	67,693	3,037,032	4,829,219
MEREDITH CORP	193,970	8,361,177	2,370,313
MERIDIAN BANCORP INC	43,100	615,501	483,582
MERIDIAN BIOSCIENCE INC	35,300	589,808	296,520
MERIDIAN ENERGY LTD	125,101	407,505	299,631
MERIT MEDICAL SYSTEMS INC	48,100	1,252,902	1,503,125
MERITAGE HOMES CORP	373,587	15,419,966	13,639,661
MERITOR INC	67,000	982,458	887,750
MERITZ FINANCIAL GROUP INC	29,676	345,860	251,089
MERITZ SECURITIES COMPANY LTD	261,578	1,140,546	608,096
MERSANA THERAPEUTICS INC	26,800	203,071	156,244
MERSEN	15,715	576,071	287,963
MESA AIR GROUP INC	14,100	151,736	46,389
MESA LABORATORIES INC	19,956	4,330,763	4,511,852
META FINANCIAL GROUP INC	60,318	1,466,011	1,310,107
METALL ZUG AG	37	82,442	59,273
METALLURGICAL CORP OF CHINA LTD	3,214,000	706,930	563,940
METAWATER COMPANY LTD	6,100	183,496	218,392
METHANEX CORP	137,300	5,744,701	1,652,404
METHODE ELECTRONICS INC	93,229	2,903,845	2,464,042
METLIFE INC	1,792,623	62,115,984	54,800,485
METRO INC - CLASS A	3,927	170,777	157,014
METROCITY BANKSHARES INC	14,300	250,812	167,882
METRODATA ELECTRONICS TBK PT	864,900	79,719	59,923
METROPOLE TELEVISION SA	1,842	35,149	20,656
METROPOLITAN BANK HOLDING CORP	7,300	351,194	196,589
METTLER-TOLEDO INTERNATIONAL INC	106,543	32,438,930	73,569,007
MFA MORTGAGE INVESTMENTS INC	779,500	5,896,694	1,208,225
MGE ENERGY INC	31,800	1,433,003	2,081,946
MGIC INVESTMENT CORP	612,438	7,860,185	3,888,981
MGM GROWTH PROPERTIES LLC - CLASS A	139,310	2,313,493	3,297,468
MGM RESORTS INTERNATIONAL	887,600	19,029,767	10,473,680
MGP INGREDIENTS INC	11,700	394,444	314,613
MICHAELS COMPANIES INC/THE	246,200	2,344,221	398,844
MICRO FOCUS INTERNATIONAL PLC	871,661	16,762,932	4,323,264
MICRO STRATEGY INC	7,500	1,023,185	885,750
MICROCHIP TECHNOLOGY INC	399,499	21,099,102	27,086,032
MICRON TECHNOLOGY INC	2,858,620	101,747,295	120,233,557
MICRONICS JAPAN COMPANY LTD	34,010	315,191	246,045
MICROSOFT CORP	19,458,416	675,358,155	3,068,786,787
MID PENN BANCORP INC	5,300	162,071	107,325
MID-AMERICA APARTMENT COMMUNITIES INC	210,465	16,602,815	21,684,209
MIDDLEBY CORP/THE	98,100	11,908,691	5,579,928
MIDDLESEX WATER COMPANY	16,000	566,233	961,920
MIDLAND STATES BANCORP INC	19,700	676,557	344,553
MIDWESTONE FINANCIAL GROUP INC	24,764	786,903	518,558
MILLENDO THERAPEUTICS INC	9,600	111,072	50,688
MILLER INDUSTRIES INC	11,400	236,593	322,392
MIMASU SEMICONDUCTOR INDUSTRY COMPANY LTD	31,600	593,382	517,812
MIMECAST LTD	9,819	299,258	346,611
MINERALS TECHNOLOGIES INC	49,100	2,873,731	1,780,366

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Security Description	Shares	Cost	Fair Value
MINERVA NEUROSCIENCES INC	25,600	282,463	154,112
MINMETALS LAND LTD	14,000	2,701	1,806
MINTH GROUP LTD	1,814,000	6,042,808	3,889,701
MIRATI THERAPEUTICS INC	25,800	1,782,329	1,983,246
MIRUM PHARMACEUTICALS INC	1,612	15,752	22,568
MIRVAC GROUP	435,800	766,854	557,469
MISONIX INC	7,600	193,268	71,592
MISTRAS GROUP INC	7,200	141,239	30,672
MITEK SYSTEMS INC	25,600	229,153	201,728
MITRA ADIPERKASA TBK PT	9,222,500	495,178	266,893
MITSUBISHI ELECTRIC CORP	3,917,600	47,511,560	48,446,075
MITSUBISHI ESTATE LOGISTICS REIT INVESTMENT CORP	14	37,231	46,103
MITSUBISHI HEAVY INDUSTRIES LTD	13,900	399,778	351,829
MITSUBISHI RESEARCH INSTITUTE INC	18,200	797,757	554,657
MITSUBISHI UFJ FINANCIAL GROUP INC	2,696,800	14,549,849	10,067,254
MITSUBISHI UFJ LEASE & FINANCE COMPANY LTD	11,900	64,871	58,643
MITSUBOSHI BELTING LTD	2,900	52,136	32,800
MITSUI COMPANY	57,600	1,019,301	802,201
MITSUI FUDOSAN COMPANY LTD	1,487,200	35,328,671	25,768,215
MITSUI MATSUSHIMA COMPANY LTD	21,500	287,086	175,059
MIURA COMPANY LTD	77,700	2,218,859	2,774,614
MIVNE REAL ESTATE (KD) LTD	220,802	439,338	481,246
MIXI INC	177,300	5,894,082	2,576,849
MIYAZAKI BANK LTD/THE	1,100	24,738	24,302
MIZUHO FINANCIAL GROUP INC	1,024,500	1,644,527	1,172,972
MIZUNO CORP	25,400	897,699	440,215
MKS INSTRUMENTS INC	116,486	10,981,660	9,487,785
MLS COMPANY LTD	233,600	416,874	373,465
MMA CAPITAL HOLDINGS INC	5,000	167,400	123,650
MMC NORILSK NICKEL PJSC - ADR	117,354	2,220,798	2,924,462
MOBILE MINI INC	40,200	1,312,136	1,054,446
MOBILE TELESYSTEMS OJSC - SPONSORED ADR	254,100	2,409,446	1,931,160
MOBILEIRON INC	82,900	480,637	315,020
MOCHIDA PHARMACEUTICAL COMPANY LTD	26,100	1,036,696	1,008,170
MODEL N INC	29,200	398,972	648,532
MODERNA INC	362,409	6,388,399	10,854,150
MODINE MANUFACTURING COMPANY	70,703	716,004	229,785
MOELIS & COMPANY - CLASS A	94,466	3,140,014	2,654,495
MOHAWK INDUSTRIES INC	328,104	48,951,660	25,014,649
MOL HUNGARIAN OIL AND GAS PLC	750,439	7,005,743	4,405,813
MOLECULAR TEMPLATES INC	17,500	167,721	232,575
MOLINA HEALTHCARE INC	391,157	35,176,059	54,648,544
MOLSON COORS BEVERAGE COMPANY - CLASS B	444,986	32,172,701	17,358,904
MOMENTA PHARMACEUTICALS INC	88,500	1,509,562	2,407,200
MOMENTUM GROUP AB	2,308	25,628	15,724
MOMENTUM METROPOLITAN HOLDINGS LTD	1,188,532	1,942,030	1,037,470
MOMO INC - SPONSORED ADR	28,000	962,640	607,320
MOMO.COM INC	27,000	310,734	341,947
MONARCH CASINO & RESORT INC	10,000	300,115	280,700
MONCLER SPA	60,068	2,464,932	2,194,131
MONDELEZ INTERNATIONAL INC	3,209,264	56,752,047	160,719,941
MONDI PLC	223,800	4,274,326	3,832,286
MONEY3 CORP LTD	14,346	27,571	10,756
MONEYSUPERMARKET.COM GROUP PLC	1,537,053	6,705,754	5,791,936
MONGODB INC	77,438	10,990,145	10,573,385
MONMOUTH REAL ESTATE INVESTMENT CORP	158,190	2,035,030	1,906,190
MONOLITHIC POWER SYSTEMS INC	335,237	43,128,200	56,138,788
MONRO INC	61,106	3,257,084	2,677,054
MONSTER BEVERAGE CORP	863,418	45,089,668	48,575,897
MONTAGE RESOURCES CORP	7,100	78,686	15,975
MONTEA CVA	160	16,009	14,835
MOODY'S CORP	402,469	73,508,377	85,122,194
MOOG INC - CLASS A	208,303	6,782,686	10,525,551
MOORIM PAPER COMPANY LTD	35,735	111,667	55,774
MORGAN SINDALL GROUP PLC	10,810	206,938	160,846
MORGAN STANLEY	3,304,541	102,780,082	112,354,394
MORGUARD CORP	100	13,557	9,280
MORGUARD NORTH AMERICAN RESIDENTIAL REAL ESTATE INVESTMENT TRUST	27,300	418,289	256,822
MORGUARD REAL ESTATE INVESTMENT TRUST	2,700	23,345	9,769
MORI HILLS REIT INVESTMENT CORP	24	32,553	31,902
MORINAGA & COMPANY LTD	27,400	1,158,530	1,121,838
MORNINGSTAR INC	225,192	26,561,161	26,178,570
MORPHIC HOLDING INC	5,700	110,725	83,676
MOSAIC COMPANY/THE	612,782	25,049,711	6,630,301
MOTOR OIL HELLAS CORINTH REFINERIES SA	43,484	929,860	536,769
MOTORCAR PARTS OF AMERICA INC	58,166	1,388,889	731,728

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MOTOROLA SOLUTIONS INC	471,308	37,815,154	62,646,259
MOUNT GIBSON IRON LTD	302,407	216,782	122,158
MOVADO GROUP INC	15,200	430,304	179,664
MR. COOPER GROUP INC	66,088	1,072,838	484,425
MRC GLOBAL INC	63,900	952,631	272,214
MS&AD INSURANCE GROUP HOLDINGS INC	1,414,600	28,735,018	39,638,414
MSA SAFETY INC	124,616	9,666,406	12,611,139
MSC INDUSTRIAL DIRECT COMPANY - CLASS A	137,000	9,102,051	7,530,890
MSCI INC	177,146	15,944,799	51,188,108
MSG NETWORKS INC	119,600	1,791,385	1,219,920
MTS SYSTEMS CORP	16,200	850,027	364,500
MTU AERO ENGINES HOLDING AG	67,800	9,757,305	9,920,380
MUELLER INDUSTRIES INC	193,412	5,414,339	4,630,283
MUELLER WATER PRODUCTS INC	140,900	1,347,956	1,128,609
MUENCHENER RUECKVER AG	38,347	9,494,842	7,746,237
MUGEN ESTATE COMPANY LTD	11,600	76,551	45,130
MULTI COMMODITY EXCHANGE OF INDIA LTD	14,863	240,938	220,878
MURATA MANUFACTURING COMPANY LTD	919,700	46,196,697	46,617,557
MURPHY OIL CORP	366,072	10,923,907	2,244,021
MURPHY USA INC	27,300	2,260,857	2,303,028
MUSASHINO BANK LTD	1,700	51,967	21,668
MUSTANG BIO INC	16,300	114,915	43,684
MUTUALFIRST FINANCIAL INC	6,795	221,901	191,619
MUYUAN FOODSTUFF COMPANY LTD	37,219	653,493	641,262
MVB FINANCIAL CORP	9,300	168,702	118,575
MYERS INDUSTRIES INC	31,900	549,691	342,925
MYLAN NV	1,108,203	38,298,115	16,523,307
MYOKARDIA INC	48,898	2,074,860	2,292,338
MYR GROUP INC	29,002	883,317	759,562
MYRIAD GENETICS INC	917,316	32,708,428	13,126,792
MYSTATE LTD	8,473	25,526	19,447
NABORS INDUSTRIES LTD	306,200	867,027	119,449
NABTESCO CORP	44,400	1,110,084	1,026,150
NACCO INDUSTRIES INC - CLASS A	4,900	74,354	137,102
NAGANO BANK LTD/THE	900	13,684	9,371
NAGANO KEIKI COMPANY LTD	10,000	82,399	74,475
NAKABAYASHI COMPANY LTD	19,600	127,016	97,859
NAKANISHI INC	60,000	1,190,671	797,555
NANJING IRON & STEEL COMPANY LTD	6,967,000	3,344,691	3,084,178
NANO STRING TECHNOLOGIES INC	29,500	575,584	709,475
NANOSONICS LTD	11,273	35,385	38,638
NANTO BANK LTD/THE	8,400	207,931	173,517
NAPCO SECURITY TECHNOLOGIES INC	12,700	120,269	192,659
NAPHTHA ISRAEL PETROLEUM CORP LTD	6,487	42,780	23,106
NASDAQ INC	228,890	14,176,685	21,733,106
NASPERS LTD - N SHARES	332,521	33,804,240	47,545,476
NATERA INC	88,917	2,313,969	2,655,062
NATHAN'S FAMOUS INC	3,800	216,557	231,800
NATIONAL ALUMINIUM COMPANY LTD	1,953,358	1,261,097	751,378
NATIONAL BANK HOLDINGS CORP - CLASS A	54,560	1,634,014	1,303,984
NATIONAL BANK OF CANADA	69,964	3,366,431	2,673,511
NATIONAL BANK OF GREECE SA	167,288	193,415	227,427
NATIONAL BANKSHARES INC	7,200	215,772	229,680
NATIONAL BEVERAGE CORP	11,800	377,092	503,270
NATIONAL CINEMEDIA INC	44,100	611,840	143,766
NATIONAL ENERGY SERVICES REUNITED CORP	16,400	136,514	83,312
NATIONAL EXPRESS GROUP PLC	78,506	417,195	200,333
NATIONAL FUEL GAS COMPANY	141,400	5,329,203	5,272,806
NATIONAL GENERAL HOLDINGS CORP	121,600	2,733,346	2,012,480
NATIONAL GRID PLC	350,175	3,907,371	4,110,132
NATIONAL HEALTH INVESTORS INC	38,900	2,674,697	1,926,328
NATIONAL HEALTHCARE CORP	22,594	1,625,294	1,620,668
NATIONAL INSTRUMENTS CORP	493,516	17,650,314	16,325,509
NATIONAL OILWELL VARCO INC	620,200	25,779,330	6,096,566
NATIONAL PRESTO INDUSTRIES INC	16,400	1,385,579	1,161,284
NATIONAL RESEARCH CORP - CLASS A	11,800	280,982	536,664
NATIONAL RETAIL PROPERTIES INC	373,151	14,155,820	12,011,731
NATIONAL STORAGE AFFILIATES TRUST	62,886	1,279,218	1,861,426
NATIONAL VISION HOLDINGS INC	306,271	9,188,876	5,947,783
NATIONAL WESTERN LIFE GROUP INC - CLASS A	6,000	1,495,764	1,032,000
NATIXIS SA	100,382	389,614	326,798
NATURAL GAS SERVICES GROUP INC	13,400	308,598	59,764
NATURAL GROCERS BY VITAMIN COTTAGE INC	8,200	192,436	69,782
NATURE'S SUNSHINE PRODUCTS INC	4,900	62,798	39,837
NATUS MEDICAL INC	54,886	1,640,156	1,269,513
NAVER CORP	88,380	12,399,078	12,342,054

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NAVIENT CORP	357,545	5,210,814	2,710,191
NAVIGATOR COMPANY SA/THE	955	5,744	2,261
NAVIGATOR GLOBAL INVESTMENTS LTD	105,299	363,342	148,231
NAVISTAR INTERNATIONAL CORP	44,500	1,007,279	733,805
NAWI BROTHERS LTD	11,512	88,435	46,342
NBT BANCORP INC	40,500	1,044,006	1,311,795
NCC AB - B SHARES	4,619	59,604	60,746
NCR CORP	354,600	9,081,986	6,276,420
NCS MULTISTAGE HOLDINGS INC	11,900	270,130	7,616
NCS&A COMPANY LTD	8,400	50,822	32,914
NCSOFT CORP	4,520	2,316,766	2,420,865
NEC CAPITAL SOLUTIONS LTD	13,535	272,271	230,692
NEC NETWORKS & SYSTEM INTEGRATION CORP	11,000	240,700	448,335
NEDERMAN HOLDING AB	1,626	24,496	17,462
NEENAH INC	15,100	754,651	651,263
NEKTAR THERAPEUTICS INC	292,600	14,945,166	5,222,910
NELNET INC - CLASS A	36,100	2,009,877	1,639,301
NEMETSCHEK SE	312,034	20,403,451	15,502,935
NEO PERFORMANCE MATERIALS INC	4,616	56,143	19,880
NEOGEN CORP	868,908	14,445,725	58,208,147
NEOGENOMICS INC	820,981	11,712,616	22,667,285
NEON THERAPEUTICS INC	1,500	11,549	3,960
NEOPHOTONICS CORP	28,500	265,830	206,625
NEOPOST SA	9,319	200,162	163,604
NEOWIZ HOLDINGS CORP	3,100	40,981	34,123
NESTE OIL OYJ	125,805	3,925,353	4,258,520
NESTLE SA	1,818,382	156,766,610	186,903,095
NET MARKETING COMPANY LTD	4,500	44,295	22,968
NET ONE SYSTEMS COMPANY LTD	11,400	312,519	237,388
NETAPP INC	429,000	14,562,885	17,885,010
NETCARE LTD	1,469,554	2,377,983	1,234,228
NETDRAGON WEBSOFT HOLDINGS LTD	1,111,462	3,039,137	2,681,539
NETEASE INC - ADR	50,873	14,686,665	16,328,198
NETFLIX INC	1,067,923	92,927,976	401,005,087
NETGEAR INC	27,622	500,579	630,886
NETSCOUT SYSTEMS INC	570,437	10,648,879	13,502,244
NETWORK INTERNATIONAL HOLDINGS PLC	421,914	3,340,813	2,037,678
NEUROCRINE BIOSCIENCES INC	191,295	10,816,206	16,556,582
NEURONETICS INC	12,800	223,909	24,192
NEVRO CORP	36,875	2,992,581	3,686,763
NEW AGE BEVERAGES CORP	49,500	231,165	68,805
NEW CHINA LIFE INSURANCE COMPANY LTD	156,300	710,117	486,994
NEW JERSEY RESOURCES CORP	89,820	2,718,900	3,051,185
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	97,600	11,790,295	10,564,224
NEW RELIC INC	88,400	7,523,599	4,087,616
NEW RESIDENTIAL INVESTMENT CORP	737,400	12,181,037	3,694,374
NEW SENIOR INVESTMENT GROUP INC	75,000	781,480	192,000
NEW WAVE GROUP AB	36,154	222,762	99,985
NEW YORK COMMUNITY BANCORP INC	1,083,900	15,695,896	10,177,821
NEW YORK MORTGAGE TRUST INC	278,400	1,821,095	431,520
NEW YORK TIMES COMPANY/THE - CLASS A	923,088	27,014,734	28,348,032
NEW ZEALAND REFINING COMPANY LTD/THE	64,395	111,257	29,778
NEWCREST MINING LTD	332,842	7,530,670	4,695,653
NEWELL BRANDS INC	721,721	23,504,171	9,584,455
NEWMARK GROUP INC - CLASS A	161,490	1,526,705	686,333
NEWMARKET CORP	64,601	24,276,317	24,733,785
NEWMONT CORP	1,437,768	39,922,875	65,102,135
NEWPARK RESOURCES INC	69,300	691,649	62,162
NEWS CORP - CLASS A	633,381	9,062,778	5,684,594
NEWS CORP - CLASS B	188,600	2,694,846	1,695,514
NEXANS SA	17,459	834,565	517,619
NEXITY SA	50	2,540	1,537
NEXPOINT RESIDENTIAL TRUST INC	20,709	448,700	522,068
NEXSTAR MEDIA GROUP INC - CLASS A	223,139	16,911,803	12,881,814
NEXT PLC	57,300	3,761,685	2,893,121
NEXTCURE INC	12,700	681,010	470,789
NEXTDECADE CORP	11,700	70,668	21,996
NEXTERA ENERGY INC	1,194,462	90,093,861	287,411,446
NEXTGEN HEALTHCARE INC	1,500,266	24,131,607	15,662,777
NEXTIER OILFIELD SOLUTIONS INC	130,223	2,215,982	152,361
NGM BIOPHARMACEUTICALS INC	22,000	404,012	271,260
NH INVESTMENT & SECURITIES COMPANY LTD	30,652	347,397	226,362
NHN CORP	3,972	215,398	223,504
NHN KCP CORP	3,417	37,397	85,892
NI HOLDINGS INC	11,000	188,870	149,160
NIBE INDUSTRIER AB - B SHARES	1,698,344	23,728,087	24,786,837

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NIC INC	535,206	7,120,456	12,309,738
NICE HOLDINGS COMPANY LTD	1,673	21,669	25,150
NICE HOLDINGS INC	2,100	24,836	17,896
NICE INFORMATION & TELECOMMUNICATION INC	6,390	181,550	123,616
NICE LTD	25,465	2,978,787	3,768,513
NICE LTD - SPONSORED ADR	47,714	5,395,160	6,849,822
NICHIBAN COMPANY LTD	1,900	32,321	26,329
NICHIIGAKKAN COMPANY LTD	46,400	617,360	444,422
NICHI-IKO PHARMACEUTICAL COMPANY LTD	47,100	681,783	622,590
NICOLET BANKSHARES INC	9,102	379,163	496,787
NIDEC CORP	658,500	44,027,651	34,201,376
NIELSEN HOLDINGS PLC	684,600	29,537,740	8,584,884
NIEN MADE ENTERPRISE COMPANY LTD	31,000	268,594	185,027
NIFCO INC	47,400	1,367,361	851,799
NIHON CHOUZAI COMPANY LTD	4,600	79,991	70,520
NIHON FALCOM CORP	500	7,848	4,808
NIHON HOUSE HOLDINGS COMPANY LTD	19,200	88,353	52,111
NIHON KOHDEN CORP	235,800	7,100,199	8,868,028
NIHON M&A CENTER INC	135,539	3,805,147	3,710,043
NIHON UNISYS LTD	400,400	7,321,141	10,730,000
NIKE INC - CLASS B	3,188,966	81,473,607	263,855,047
NINE DRAGONS PAPER HOLDINGS LTD	2,605,550	3,207,621	2,376,658
NINE ENERGY SERVICE INC	1,900	22,526	1,536
NINETY ONE LTD	26,000	87,312	50,006
NINETY ONE PLC	166,345	694,117	356,623
NINGBO HUAXIANG ELECTRONIC COMPANY LTD	596,470	1,324,186	1,390,875
NINTENDO COMPANY LTD	120,590	42,934,227	46,480,014
NIPPON BUILDING FUND INC	38	265,216	254,847
NIPPON CARBIDE INDUSTRIES COMPANY INC	2,300	42,897	21,326
NIPPON FLOUR MILLS COMPANY LTD	8,300	143,656	129,703
NIPPON HUME CORP	1,500	12,204	8,670
NIPPON TELEGRAPH AND TELEPHONE CORP	2,763,500	62,073,982	65,929,269
NISHI-NIPPON FINANCIAL HOLDING INC	35,400	274,478	200,028
NISHIO RENT ALL COMPANY LTD	4,100	129,989	86,098
NISOURCE INC	598,100	11,178,249	14,934,557
NISSAN MOTOR COMPANY LTD	2,164,000	21,063,526	7,148,186
NISSEI PLASTIC INDUSTRIAL COMPANY LTD	8,900	100,889	76,259
NISSHIN OILLIO GROUP LTD	3,800	112,504	128,479
NISSIN CORP	1,500	24,961	22,218
NITORI COMPANY LTD	82,900	11,582,534	11,196,165
NITTO KOGYO CORP	8,200	160,871	131,331
NITTO SEIKO COMPANY LTD	2,400	12,837	11,694
NKSJ HOLDINGS INC	32,800	1,304,031	1,015,705
NL INDUSTRIES INC	6,200	45,044	18,476
NLIGHT INC	28,100	627,279	294,769
NMI HOLDINGS INC - CLASS A	70,402	849,503	817,367
NN INC	34,800	675,142	60,204
NOBIA AB	34,214	255,017	122,108
NOBLE CORP PLC	216,600	945,078	56,316
NOBLE ENERGY INC	1,020,704	31,610,139	6,165,052
NOF CORP	29,800	1,015,127	946,820
NOJIMA CORP	15,400	357,826	254,349
NOKIA OYJ	7,305,218	37,728,218	22,996,901
NOKIAN RENKAAT OYJ	31,538	808,917	763,734
NOLATO AB	38,719	3,089,153	1,756,242
NOMAD FOODS LTD	24,317	466,954	451,324
NOMURA COMPANY LTD	5,200	72,950	39,498
NOMURA RESEARCH INSTITUTE LTD	5,600	117,018	118,686
NOODLES & COMPANY	16,400	183,069	77,244
NORDEA AB	64,192	416,138	363,342
NORDIC AMERICAN TANKERS LTD	120,206	1,079,038	544,533
NORDIC ENTERTAINMENT GROUP AB	91,900	1,737,399	1,942,314
NORDIC SEMICONDUCTOR ASA	35,484	132,926	156,047
NORDSON CORP	162,645	9,535,532	21,968,460
NORDSTROM INC	319,400	17,763,255	4,899,596
NORFOLK SOUTHERN CORP	600,650	22,355,281	87,694,900
NORITZ CORP	2,800	34,761	30,528
NOROO PAINT & COATINGS COMPANY LTD	17,641	160,394	89,556
NORSTAR HOLDINGS INC	2,706	62,053	29,948
NORTH AMERICAN CONSTRUCTION GROUP LTD	15,831	138,395	80,421
NORTH PACIFIC BANK LTD	214,300	652,760	404,958
NORTHEAST BANK	7,800	146,796	90,948
NORTHERN OIL & GAS INC	243,500	637,368	161,465
NORTHERN TRUST CORP	398,210	33,122,396	30,048,927
NORTHFIELD BANCORP INC	36,800	554,103	411,792
NORTHRIM BANCORP INC	6,892	208,597	186,084

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NORTHROP GRUMMAN CORP	408,899	42,514,796	123,712,392
NORTHWEST BANCSHARES INC	90,100	1,207,685	1,042,457
NORTHWEST NATURAL HOLDING COMPANY	28,600	1,436,011	1,766,050
NORTHWEST PIPE COMPANY	10,200	164,322	226,950
NORTHWESTERN CORP	46,900	2,271,928	2,806,027
NORTONLIFELOCK INC	1,040,582	24,412,772	19,469,289
NORWAY ROYAL SALMON ASA	229,591	5,508,344	4,547,655
NORWEGIAN CRUISE LINE HOLDINGS LTD	657,840	25,276,362	7,209,926
NORWEGIAN FINANS HOLDING ASA	50,004	487,558	201,045
NORWOOD FINANCIAL CORP	6,150	166,583	164,205
NOS SGPS SA	260,062	1,445,983	870,897
NOTRE DAME INTERMEDICA PARTICIPACOES SA	239,700	3,360,739	2,077,838
NOVA LJUBLJANSKA BANKA DD - GDR	35,499	423,573	291,356
NOVA MEASURING INSTRUMENTS LTD	3,334	83,425	108,855
NOVAGOLD RESOURCES INC	204,800	1,218,692	1,511,424
NOVANTA INC	196,277	8,351,018	15,678,607
NOVARTIS AG	2,429,310	184,459,626	200,486,180
NOVARTIS AG - ADR	5,788	476,873	477,221
NOVATEK PJSC - SPONSORED GDR	102,693	19,746,856	11,840,503
NOVAVAX INC	18,398	2,081,908	249,845
NOVO NORDISK A/S - B SHARES	1,467,259	65,604,521	88,273,294
NOVO NORDISK A/S - SPONSORED ADR	5,751	278,432	346,210
NOVOCURE LTD	189,629	11,020,559	12,769,617
NOVOZYMES A/S - B SHARES	102,705	2,425,383	4,671,018
NOW INC	155,154	3,423,167	800,595
NP3 FASTIGHETER AB	2,610	26,742	18,467
NRG ENERGY INC	422,719	9,727,122	11,523,320
NS SOLUTIONS CORP	1,500	48,815	36,571
NSD COMPANY LTD	83,400	1,060,235	1,112,464
NSI NV	1,547	63,971	61,193
NTPC LTD	4,258,322	7,502,215	4,739,521
NTT DOCOMO INC	992,716	24,927,232	31,053,698
NU SKIN ENTERPRISES INC	98,447	4,774,011	2,151,067
NUANCE COMMUNICATIONS INC	537,695	8,027,673	9,022,522
NUCOR CORP	522,100	23,159,892	18,806,042
NUTANIX INC - CLASS A	1,451,172	52,839,618	22,928,518
NUVASIVE INC	51,991	2,484,621	2,633,864
NV5 GLOBAL INC	10,300	453,606	425,287
NVE CORP	9,564	640,429	497,615
NVENT ELECTRIC PLC	237,900	3,849,249	4,013,373
NVIDIA CORP	1,441,490	236,824,768	379,976,764
NVR INC	10,447	17,218,284	26,839,492
NXP SEMICONDUCTORS NV	454,827	38,965,027	37,718,803
NYFOSA AB	24,401	197,559	123,388
O2 CZECH REPUBLIC AS	1,957	20,241	17,714
OAK VALLEY BANCORP	7,700	179,487	121,198
OASIS PETROLEUM INC	264,500	2,388,701	92,575
OBAYASHI CORP	278,600	2,879,482	2,389,733
OBIC COMPANY LTD	155,908	16,346,418	20,449,792
OCADO GROUP PLC	5,355,250	36,191,526	81,010,956
OCCIDENTAL PETROLEUM CORP	1,822,030	46,241,379	21,099,107
OCEANA GROUP LTD	317,754	1,557,635	978,526
OCEANEERING INTERNATIONAL INC	87,900	2,146,893	258,426
OCEANFIRST FINANCIAL CORP	47,552	1,107,102	756,552
OCULAR THERAPEUTIX INC	22,600	315,907	111,870
OCWEN FINANCIAL CORP	107,500	964,349	53,750
ODONATE THERAPEUTICS INC	10,000	234,470	276,100
ODONTOPREV SA	1,566,000	5,684,689	4,371,974
OFFICE DEPOT INC	649,121	2,098,673	1,064,558
OFFICE PROPERTIES INCOME TRUST	42,818	2,332,471	1,166,791
OFG BANCORP	45,400	740,410	507,572
OGE ENERGY CORP	336,550	6,197,389	10,342,182
OHIO VALLEY BANC CORP	4,400	142,428	131,912
OHSHO FOOD SERVICE CORP	10,300	623,192	551,471
O-I GLASS INC	603,346	9,622,911	4,289,790
OIL & GAS DEVELOPMENT COMPANY LTD	1,396,000	1,341,312	647,068
OIL REFINERIES LTD	565,473	255,350	155,218
OIL STATES INTERNATIONAL INC	292,844	7,679,412	594,473
OIL-DRI CORP OF AMERICA	5,300	170,120	177,232
OKI ELECTRIC INDUSTRY COMPANY	13,573	180,880	127,489
OKTA INC	283,732	23,649,820	34,689,074
OKUWA COMPANY LTD	8,000	98,712	128,646
OLAM INTERNATIONAL LTD	89,600	141,226	89,987
OLAV THON EIENDOMSSELSKAP ASA	14,779	273,401	159,035
OLD DOMINION FREIGHT LINE INC	267,798	14,245,130	35,151,165
OLD MUTUAL LTD	1,010,863	1,543,759	670,701

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OLD NATIONAL BANCORP	153,783	2,233,845	2,028,398
OLD REPUBLIC INTERNATIONAL CORP	594,155	11,315,563	9,060,864
OLD SECOND BANCORP INC	21,300	190,819	147,183
OLIN CORP	245,400	6,948,316	2,863,818
OLLIE'S BARGAIN OUTLET HOLDINGS INC	291,209	18,140,268	13,494,625
OLYMPIC STEEL INC	10,800	322,922	111,780
OLYMPUS OPTICAL COMPANY	2,989,700	22,440,003	43,257,945
OM HOLDINGS LTD	130,815	133,396	23,219
OMEGA FLEX INC	2,700	102,050	227,880
OMEGA HEALTHCARE INVESTORS INC	387,500	11,062,138	10,284,250
OMEROS CORP	42,900	803,861	573,573
OMNICELL INC	90,306	4,890,784	5,922,267
OMNICOM GROUP INC	435,058	32,730,984	23,884,684
OMNOVA SOLUTIONS INC	32,900	258,905	333,606
ON DECK CAPITAL INC	136,234	657,780	209,800
ON SEMICONDUCTOR CORP	751,183	9,406,702	9,344,717
ONCOCYTE CORP	10,000	25,000	24,500
ONE GAS INC	48,100	2,431,876	4,022,122
ONE LIBERTY PROPERTIES INC	15,600	351,397	217,308
ONE SOFTWARE TECHNOLOGIES LTD	3,206	236,379	212,075
ONEMAIN HOLDINGS INC	152,074	6,153,990	2,907,655
ONEOK INC	747,000	37,835,195	16,292,070
ONESAVINGS BANK PLC	661,200	3,474,688	2,056,196
ONESPAN INC	27,900	482,056	506,385
ONESPAWORLD HOLDINGS LTD	224,827	2,838,693	912,798
ONO PHARMACEUTICAL COMPANY LTD	164,900	3,800,253	3,797,336
ONTEX GROUP NV	32,627	530,835	569,220
ONTO INNOVATION INC	158,681	4,963,656	4,708,065
ONWARD HOLDINGS COMPANY LTD	46,700	339,835	205,479
OOMA INC	18,000	151,380	214,740
OP BANCORP	11,300	146,900	84,298
OPAP SA	186,181	2,412,625	1,415,710
OPEN TEXT CORP	26,400	1,060,231	912,737
OPKO HEALTH INC	348,200	1,237,277	466,588
OPORTUN FINANCIAL CORP	6,500	156,705	68,575
OPPENHEIMER HOLDINGS INC - CLASS A	9,300	252,700	183,768
OPTIMIZERX CORP	12,200	197,762	110,532
OPTINOSE INC	17,900	439,123	80,371
OPTION CARE HEALTH INC	505,986	6,277,632	4,791,687
OPTORUN COMPANY LTD	38,300	992,233	912,488
OPUS BANK	22,200	704,094	384,726
ORACLE CORP	6,383,924	158,882,877	308,535,047
ORACLE FINANCIAL SERVICES SOFTWARE LTD	706	28,667	18,885
ORANGE BELGIUM SA	26,572	482,589	467,664
ORANGE SA	105,059	1,734,977	1,283,598
ORASURE TECHNOLOGIES INC	46,900	383,301	504,644
ORBCOMM INC	48,900	386,166	119,316
ORBIA ADVANCE CORP SAB DE CV	2,053,028	4,168,572	2,283,257
ORCHARD THERAPEUTICS PLC - ADR	454,934	6,770,943	3,425,653
ORCHID ISLAND CAPITAL INC	49,200	379,455	145,140
O'REILLY AUTOMOTIVE INC	159,016	42,214,728	47,871,767
ORELL FUESSLI HOLDING AG	262	30,422	25,183
ORGANOGENESIS HOLDINGS INC	5,400	41,094	17,442
ORICA LTD	96,999	1,405,701	911,302
ORIENT CORP	46,812	54,366	52,469
ORIGIN BANCORP INC	18,400	739,135	372,600
ORIGIN COMPANY LTD	1,500	28,499	19,717
ORIOLA OYJ	75,057	237,163	135,229
ORION ENGINEERED CARBONS SA	54,100	1,158,822	403,586
ORION HOLDINGS CORP	49,581	667,751	490,780
ORION OYJ - CLASS B	282,785	10,544,774	11,567,456
ORIX CORP	49,600	833,658	597,516
ORMAT TECHNOLOGIES INC	135,040	7,224,604	9,172,424
ORORA LTD	4,916,898	10,559,803	7,282,718
ORPEA	69,187	8,302,478	7,230,945
ORRSTOWN FINANCIAL SERVICES INC	7,900	153,989	108,783
ORTHOFIX MEDICAL INC	16,300	617,630	456,563
ORTHOPEDIATRICS CORP	186,973	8,315,120	7,411,610
OSAKI ELECTRIC COMPANY LTD	61,800	461,788	305,694
OSG CORP	261,598	5,255,340	3,506,390
OSHKOSH CORP	130,304	6,340,408	8,382,456
OSI SYSTEMS INC	35,915	2,609,161	2,475,262
OSMOTICA PHARMACEUTICALS PLC	13,651	71,704	43,410
OSRAM LICHT AG	30,400	2,072,886	1,084,083
OTOKAR OTOMOTIV VE SAVUNMA SANAYI AS	21	510	330
OTP BANK PLC	589,089	23,372,746	17,023,855

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Security Description	Shares	Cost	Fair Value
OTSUKA CORP	36,700	1,421,381	1,570,599
OTSUKA HOLDINGS COMPANY LTD	815,200	29,910,947	31,949,527
OTTER TAIL CORP	53,468	1,966,277	2,377,187
OUTFRONT MEDIA INC	300,870	7,184,569	4,055,728
OVERSEAS SHIPHOLDING GROUP INC - CLASS A	37,244	204,204	84,544
OVERSTOCK.COM INC	14,775	315,926	73,727
OWENS & MINOR INC	60,360	1,779,227	552,294
OWENS CORNING INC	224,055	11,406,713	8,695,574
OXFORD IMMUNOTEC GLOBAL PLC	417,189	6,622,767	3,863,170
OXFORD INDUSTRIES INC	15,000	925,774	543,900
OXFORD INSTRUMENTS PLC	9,750	184,161	154,746
OYO CORP	9,156	111,225	104,235
OYSTER POINT PHARMA INC	5,200	130,951	182,000
OZ MINERALS LTD	32,913	233,954	148,061
OZAK GAYRIMENKUL YATIRIM ORTAKLIGI AS	773,933	306,000	273,626
P.A.M. TRANSPORTATION SERVICES INC	2,500	106,500	76,875
P.H. GLATFELTER COMPANY	64,203	1,207,503	784,561
PACCAR INC	700,806	45,718,905	42,840,271
PACIFIC BIOSCIENCES OF CALIFORNIA INC	117,400	657,854	359,244
PACIFIC DRILLING SA	25,970	327,482	11,167
PACIFIC MERCANTILE BANCORP	8,148	55,799	38,377
PACIFIC PREMIER BANCORP INC	91,111	2,594,157	1,716,531
PACIRA BIOSCIENCES INC	64,481	3,510,879	2,162,048
PACKAGING CORP OF AMERICA	156,061	5,987,215	13,550,777
PACWEST BANCORP	210,171	9,222,931	3,766,264
PAGEGROUP PLC	548,402	3,634,854	2,476,527
PAGERDUTY INC	58,000	1,654,060	1,002,240
PAGSEGURO DIGITAL LTD - CLASS A	245,631	7,287,820	4,748,047
PAL GROUP HOLDINGS COMPANY LTD	35,200	486,802	428,771
PALATIN TECHNOLOGIES INC	105,400	136,182	44,647
PALFINGER AG	190,602	5,701,443	3,475,874
PALO ALTO NETWORKS INC	375,971	67,427,294	61,644,205
PALOMAR HOLDINGS INC	27,391	1,201,905	1,593,061
PALTAC CORP	29,000	1,433,525	1,447,918
PAN ASIA ENVIRONMENTAL PROTECTION GROUP LTD	170,000	25,939	15,353
PAN PACIFIC INTERNATIONAL HOLDINGS CORP	192,345	2,993,002	3,650,733
PANASONIC CORP	494,300	4,249,607	3,777,477
PANDORA A/S	45,821	1,865,586	1,488,334
PANHANDLE OIL AND GAS INC - CLASS A	11,100	216,699	40,959
PAN-INTERNATIONAL INDUSTRIAL CORP	111,000	59,540	61,664
PAPA JOHN'S INTERNATIONAL INC	210,136	10,898,547	11,214,958
PAR PACIFIC HOLDINGS INC	31,500	571,054	223,650
PAR TECHNOLOGY CORP	12,700	209,169	163,322
PARAGON BANKING GROUP PLC	204,935	1,342,155	844,659
PARAMOUNT GROUP INC	346,807	5,419,861	3,051,902
PARATEK PHARMACEUTICALS INC	74,174	716,364	233,648
PARETEUM CORP	26,600	75,785	10,959
PAREX RESOURCES INC	4,297	71,286	35,925
PARIS ORLEANS SA	306,423	9,725,304	6,220,119
PARK AEROSPACE CORP	15,800	372,015	199,080
PARK HOTELS & RESORTS INC	477,503	12,557,104	3,777,049
PARK NATIONAL CORP	25,300	2,285,749	1,964,292
PARKE BANCORP INC	8,261	159,194	111,441
PARKER HANNIFIN CORP	242,011	30,474,120	31,396,087
PARK-OHIO HOLDINGS CORP	29,500	981,543	558,730
PARSLEY ENERGY INC - CLASS A	924,919	20,838,690	5,299,786
PARSONS CORP	19,200	697,849	613,632
PARTNERS GROUP HOLDING AG	54,312	24,679,450	37,587,014
PARTRON COMPANY LTD	136,983	1,610,026	858,570
PARTY CITY HOLDCO INC	42,400	666,976	19,432
PASCO CORP	2,700	53,596	37,366
PATRICK INDUSTRIES INC	21,280	643,678	599,245
PATRIZIA IMMOBILIEN AG	145,778	3,253,145	3,359,053
PATTERSON COMPANIES INC	201,765	4,611,021	3,084,987
PATTERSON-UTI ENERGY INC	316,800	5,772,979	744,480
PAX GLOBAL TECHNOLOGY LTD	90,000	39,835	33,906
PAYCHEX INC	794,875	42,685,473	50,013,535
PAYCOM SOFTWARE INC	372,774	32,406,016	75,304,076
PAYLOCITY HOLDING CORP	103,338	9,519,323	9,126,812
PAYPAL HOLDINGS INC	2,751,445	80,332,705	263,423,344
PAYPOINT PLC	14,166	159,710	94,149
PAYSIGN INC	21,600	289,008	111,456
PBF ENERGY INC	245,080	7,157,011	1,735,166
PC CONNECTION INC	38,700	1,273,247	1,594,827
PCA CORP	1,100	33,548	31,231
PCB BANCORP	36,546	587,313	357,420

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Security Description	Shares	Cost	Fair Value
PCSB FINANCIAL CORP	12,800	218,624	179,072
PCTEL INC	60,000	383,682	399,000
PDC ENERGY INC	165,133	6,373,419	1,025,476
PDF SOLUTIONS INC	23,100	394,092	270,732
PDL BIOPHARMA INC	76,400	479,586	215,448
PDL COMMUNITY BANCORP	9,800	157,780	100,646
PEABODY ENERGY CORP	56,400	1,742,269	163,560
PEAPACK-GLADSTONE FINANCIAL CORP	16,400	360,999	294,380
PEARSON PLC	51,423	356,278	352,348
PEBBLEBROOK HOTEL TRUST	631,370	24,606,022	6,875,619
PEGASUS HAVA TASIMACILIGI AS	18,855	244,920	97,848
PEGASYSTEMS INC	67,950	3,904,168	4,840,079
PEGATRON CORP	3,077,000	6,851,321	5,901,361
PELOTON INTERACTIVE INC - CLASS A	16,695	461,028	443,252
PENGUIN INTERNATIONAL LTD	157,400	73,204	45,324
PENINSULA GROUP LTD	5,797	4,811	3,745
PENN NATIONAL GAMING INC	138,566	2,576,873	1,752,860
PENN VIRGINIA CORP	13,800	496,179	42,642
PENNANT GROUP INC/THE	39,228	678,288	555,468
PENNS WOODS BANCORP INC	7,134	204,824	173,356
PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	51,900	695,001	47,312
PENNYMAC FINANCIAL SERVICES INC	66,733	1,670,035	1,475,467
PENNYMAC MORTGAGE INVESTMENT TRUST	82,300	1,607,246	874,026
PENSKE AUTOMOTIVE GROUP INC	96,200	4,740,757	2,693,600
PENTAIR PLC	407,896	17,405,249	12,138,985
PENTAMASTER CORP BERHAD	327,900	275,901	289,190
PENUMBRA INC	119,835	17,494,770	19,332,981
PEOPLES BANCORP INC	15,688	410,843	347,489
PEOPLES BANCORP OF NORTH CAROLINA INC	4,950	138,915	100,782
PEOPLES FINANCIAL SERVICES CORP	6,000	228,301	238,440
PEOPLE'S UNITED FINANCIAL INC	824,300	13,592,986	9,108,515
PEOPLE'S UTAH BANCORP	13,600	284,630	263,432
PEPSICO INC	3,571,379	180,925,312	428,922,618
PERDOCEO EDUCATION CORP	272,281	2,851,358	2,937,912
PERENTI GLOBAL LTD	192,300	180,167	71,795
PERFICIENT INC	42,557	1,120,921	1,152,869
PERFORMANCE FOOD GROUP INC	356,988	13,305,368	8,824,743
PERION NETWORK LTD	16,164	67,301	79,042
PERKINELMER INC	195,700	11,199,849	14,732,296
PERNOD RICARD SA	288,456	35,770,991	40,972,006
PERRIGO COMPANY PLC	211,900	35,637,255	10,190,271
PERSEUS MINING LTD	706,591	523,460	400,034
PERSIMMON PLC	140,471	3,292,381	3,338,102
PERSISTENT SYSTEMS INC	266	2,348	1,937
PERSONALIS INC	9,300	151,697	75,051
PERSPECTA INC	147,851	3,329,196	2,696,802
PETIQ INC	19,400	521,086	450,662
PETMED EXPRESS INC	18,100	294,478	520,918
PETROBRAS DISTRIBUIDORA SA	127,700	793,235	381,874
PETRONET LNG LTD	112,734	411,311	297,589
PETROPAVLOVSK PLC	3,106,060	389,641	814,562
PETS AT HOME GROUP PLC	31,343	73,910	100,035
PEUGEOT SA	1,050,303	21,579,744	14,019,493
PFENEX INC	23,600	130,036	208,152
PFIZER INC	14,358,751	302,084,036	468,669,633
PFIZER LTD	17,907	922,539	952,263
PG&E CORP	851,100	34,692,077	7,651,389
PGT INNOVATIONS INC	51,000	635,227	427,890
PHARMA MAR SA	103,391	481,031	494,170
PHARMACEUTICAL PRODUCT DEVELOPMENT LLC	18,120	570,950	322,717
PHASEBIO PHARMACEUTICALS INC	14,100	185,133	46,671
PHATHOM PHARMACEUTICALS INC	9,700	319,271	250,454
PHIBRO ANIMAL HEALTH CORP - CLASS A	37,657	1,101,913	910,170
PHILIP MORRIS INTERNATIONAL INC	3,698,500	136,332,556	269,842,560
PHILIPS ELECTRONICS NV	1,473,938	62,128,991	59,701,835
PHILIPS LIGHTING NV	78,020	3,056,765	1,514,396
PHILLIPS 66	1,021,887	37,320,439	54,824,238
PHILLIPS CARBON BLACK LTD	513,720	1,069,356	425,773
PHISON ELECTRONICS CORP	424,000	4,545,507	3,477,076
PHOENIX GROUP HOLDINGS PLC	103,567	888,592	804,667
PHOENIX MECANO AG	157	109,297	55,495
PHOENIX NEW MEDIA LTD - ADR	59,073	183,126	73,132
PHOTOCURE ASA	13,473	77,019	73,902
PHOTRONICS INC	87,502	871,898	897,771
PHREESIA INC	42,405	1,135,462	891,777
PHUNWARE INC	3,900	12,168	2,633

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PHYSICIANS REALTY TRUST	544,048	9,580,264	7,584,029
PIAGGIO & C. SPA	353,050	853,424	631,436
PICC PROPERTY & CASUALTY COMPANY LTD - H SHARES	4,744,000	5,069,771	4,590,435
PICO HOLDINGS INC	17,000	274,493	132,260
PIDILITE INDUSTRIES LTD	68,400	1,483,674	1,226,388
PIEDMONT OFFICE REALTY TRUST INC - CLASS A	155,109	3,191,013	2,739,225
PIERIS PHARMACEUTICALS INC	38,400	198,124	87,552
PIGEON CORP	529,700	11,700,670	20,338,164
PILGRIMS PRIDE CORP	93,395	2,429,641	1,692,317
PING AN HEALTHCARE AND TECHNOLOGY COMPANY LTD	113,000	949,976	1,054,058
PING AN INSURANCE (GROUP) COMPANY OF CHINA LTD - H SHARES	7,919,501	82,643,219	77,806,448
PING IDENTITY HOLDING CORP	12,400	303,882	248,248
PINNACLE FINANCIAL PARTNERS INC	146,160	8,917,140	5,486,846
PINNACLE WEST CAPITAL CORP	181,734	11,873,391	13,773,620
PIONEER BANCORP INC	10,100	137,825	104,838
PIONEER NATURAL RESOURCES COMPANY	330,250	50,915,239	23,167,038
PIPER SANDLER COMPANIES	12,400	523,187	627,068
PIRAEUS BANK SA	222,445	658,610	329,993
PITNEY BOWES INC	1,582,400	7,927,694	3,228,096
PIXART IMAGING INC	96,000	615,491	446,010
PJT PARTNERS INC - CLASS A	20,300	616,126	880,817
PKO BANK POLSKI SA	667,161	7,058,946	3,633,365
PKP CARGO SA	127	1,502	314
PLA ADMINISTRADORA INDUSTRIAL S DE RL DE CV	348,965	535,662	390,330
PLAN B MEDIA PUBLIC COMPANY LTD	11,020,900	2,575,533	994,039
PLANET FITNESS INC - CLASS A	224,178	13,914,778	10,917,469
PLANTRONICS INC	130,119	4,522,965	1,308,997
PLAY COMMUNICATIONS SA	77,344	532,612	545,235
PLAYAGS INC	20,600	391,993	54,590
PLAZZA AG	112	27,788	32,064
PLDT INC	72,320	1,715,872	1,605,373
PLEXUS CORP	71,043	3,068,451	3,876,106
PLUG POWER INC	213,000	582,286	754,020
PLURALSIGHT INC - CLASS A	163,452	4,001,047	1,794,703
PLUS500 LTD	122,205	2,082,322	1,636,503
PNC FINANCIAL SERVICES GROUP INC	1,124,220	97,813,245	107,610,338
PNM RESOURCES INC	84,575	3,546,148	3,213,850
POINT INC	10,900	251,759	123,585
POLAR CAPITAL HOLDINGS PLC	9,188	76,178	43,862
POLARIS INDUSTRIES INC	92,200	5,861,920	4,439,430
POLARITYTE INC	9,700	375,778	10,476
POLETOWIN PITCREW HOLDINGS INC	24,400	266,203	174,714
POLSKI KONCERN NAFTOWY ORLEN SA	56,676	1,345,046	760,047
POLY DEVELOPMENTS AND HOLDINGS GROUP COMPANY LTD	360,900	685,805	756,592
POLY PROPERTY GROUP COMPANY LTD	3,107,641	1,387,133	1,054,471
POLYCAB INDIA LTD	23,708	316,736	232,548
POLYONE CORP	504,011	17,912,237	9,561,089
POLYPIPE GROUP PLC	186,830	1,358,058	1,065,635
POLYTEC ASSET HOLDINGS LTD	205,000	24,410	23,010
POLYUS PJSC - GDR	65,094	3,647,902	4,439,411
POOL CORP	78,575	8,859,314	15,461,203
POPULAR INC	293,691	11,059,780	10,279,185
PORTLAND GENERAL ELECTRIC COMPANY	115,389	5,467,261	5,531,749
PORTO SEGURO SA	59,555	821,014	515,793
PORTOLA PHARMACEUTICALS INC	475,245	12,796,095	3,388,497
POSCO	36,110	7,925,416	4,775,710
POSCO - ADR	8,744	434,686	285,492
POSCO ICT COMPANY LTD	18,736	80,032	58,793
POSITIVO TECNOLOGIA SA	12,385	22,655	8,310
POST HOLDINGS INC	304,091	26,920,202	25,230,430
POSTE ITALIANE SPA	90,000	946,214	762,369
POTBELLY CORP	13,200	177,598	40,788
POTLATCHDELTIC CORP	59,570	2,054,463	1,869,902
POU CHEN CORP	427,000	518,598	362,170
POU SHENG INTERNATIONAL HOLDINGS LTD	272,932	85,306	55,636
POWELL INDUSTRIES INC	11,171	418,428	286,760
POWER ASSETS HOLDINGS LTD	103,500	898,414	618,925
POWER CORP OF CANADA	105,704	2,415,986	1,681,342
POWER GRID CORP OF INDIA LTD	8,500,556	22,694,200	17,877,278
POWER INTEGRATIONS INC	95,280	5,356,411	8,416,082
POWERLONG REAL ESTATE HOLDINGS LTD	1,704,000	1,098,742	1,002,495
POWERTECH TECHNOLOGY INC	529,000	1,685,340	1,502,607
PPG INDUSTRIES INC	613,500	27,961,726	51,288,600
PPL CORP	1,322,900	43,203,855	32,649,172
PQ GROUP HOLDINGS INC	37,000	609,090	403,300
PRA GROUP INC	44,668	1,581,764	1,238,197

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Security Description	Shares	Cost	Fair Value
PRA HEALTH SCIENCES INC	113,350	10,985,253	9,412,584
PRECIGEN INC	56,400	738,534	191,760
PRECISION BIOSCIENCES INC	32,300	447,255	194,769
PREFERRED APARTMENT COMMUNITIES INC - CLASS A	60,579	876,756	434,957
PREFERRED BANK	27,700	1,289,044	936,814
PREFORMED LINE PRODUCTS COMPANY	3,300	184,725	164,439
PREMIER FINANCIAL BANCORP INC	13,186	211,462	163,506
PREMIER INC - CLASS A	231,454	7,972,653	7,573,175
PREMIER INVESTMENT CORP	89	115,649	98,188
PRESIDENT SECURITIES CORP	167,000	76,516	71,789
PRESTIGE CONSUMER HEALTHCARE INC	129,365	4,032,129	4,745,108
PREVAIL THERAPEUTICS INC	9,100	130,890	110,929
PRGX GLOBAL INC	100	931	280
PRICE SMART INC	20,200	1,689,434	1,061,510
PRICER AB - B SHARES	99,950	156,633	158,585
PRIMA MEAT PACKERS LTD	800	17,141	18,178
PRIMAX ELECTRONICS LTD	332,000	647,640	423,762
PRIMEENERGY RESOURCES CORP	800	106,512	59,200
PRIMERICA INC	81,176	9,341,031	7,182,452
PRIMO WATER CORP	256,102	3,629,647	2,320,285
PRIMORIS SERVICES CORP	52,600	1,070,408	836,340
PRINCE HOUSING & DEVELOPMENT CORP	114,000	42,640	34,417
PRINCIPAL FINANCIAL GROUP INC	618,000	33,674,803	19,368,120
PRINCIPIA BIOPHARMA INC	16,600	597,908	985,708
PRIORITY TECHNOLOGY HOLDINGS INC	12,700	99,822	24,638
PRO MEDICUS LTD	69,461	1,034,443	826,039
PRO REAL ESTATE INVESTMENT TRUST	3,553	19,982	9,111
PROACT IT GROUP AB	2,342	46,885	22,764
PROASSURANCE CORP	67,333	2,511,282	1,683,325
PROCTER & GAMBLE COMPANY/THE	5,959,333	239,316,690	655,526,630
PROCTOR & GAMBLE HEALTH LTD	11,884	750,402	570,705
PROGENICS PHARMACEUTICALS INC	74,700	481,513	283,860
PROGRESS SOFTWARE CORP	49,566	1,250,258	1,586,112
PROGRESSIVE CORP/THE	1,665,815	97,727,050	123,003,780
PROGYNY INC	10,400	272,455	220,376
PROLOGIS INC	1,669,624	112,624,126	134,187,681
PROOFPOINT INC	100,950	12,003,184	10,356,461
PROPETRO HOLDING CORP	70,700	1,227,417	176,750
PROS HOLDINGS INC	1,066,684	20,125,202	33,099,205
PROSIEBENSAT.1 MEDIA SE	2,287	34,498	18,143
PROSIGHT GLOBAL INC	9,500	172,301	92,625
PROSPERITY BANCSHARES INC	226,520	15,370,527	10,929,590
PROSPERITY REIT	349,701	149,527	109,635
PROSUS NV	605,151	36,162,637	41,931,722
PROTAGONIST THERAPEUTICS INC	15,500	187,860	109,430
PROTEC COMPANY LTD	18,138	263,565	198,909
PROTECTIVE INSURANCE CORP - CLASS B	9,600	222,876	132,000
PROTHENA CORP PLC	37,969	1,432,806	406,268
PROTO CORP	14,200	130,922	112,727
PROTO LABS INC	510,176	35,065,023	38,839,699
PROVIDENCE SERVICE CORP	10,500	526,688	576,240
PROVIDENT BANCORP INC	4,437	33,785	38,247
PROVIDENT FINANCIAL HOLDINGS INC	6,000	126,000	91,380
PROVIDENT FINANCIAL SERVICES INC	72,000	1,378,965	925,920
PRUDENTIAL BANCORP INC	8,700	146,856	128,760
PRUDENTIAL FINANCIAL INC	971,743	52,239,104	50,666,680
PRUDENTIAL PLC	796,012	11,989,153	10,220,541
PRUKSA HOLDING PUBLIC COMPANY LTD	1,061,600	735,030	299,225
PS BUSINESS PARKS INC	23,882	2,471,538	3,236,489
PSP SWISS PROPERTY AG	13,220	1,711,096	1,649,170
PTC INC	184,000	5,360,525	11,262,640
PTC INDIA LTD	688,127	858,084	352,472
PTC THERAPEUTICS INC	55,500	2,346,651	2,475,855
PTG ENERGY PUBLIC COMPANY LTD	754,000	476,341	222,863
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LTD	2,450,000	9,288,754	5,039,232
PTT PUBLIC COMPANY LTD	9,129,700	12,855,070	8,554,530
PUBLIC BANK BERHAD	3,699,200	17,952,034	13,615,111
PUBLIC POWER CORP	36,708	92,629	91,431
PUBLIC SERVICE ENTERPRISE GROUP INC	912,940	40,069,262	41,000,135
PUBLIC STORAGE INC	412,200	63,959,357	81,867,042
PUBLICIS GROUPE SA	682,854	39,465,435	19,570,712
PULSE BIOSCIENCES INC	9,800	325,850	70,168
PULTE GROUP INC	582,953	13,914,005	13,011,511
PUMA AG	51,987	2,885,699	3,103,125
PUMA BIOTECHNOLOGY INC	27,900	748,171	235,476
PURADELTA LESTARI TBK PT	34,788,200	742,545	305,010

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PURE CYCLE CORP	13,500	102,839	150,525
PURE STORAGE INC - CLASS A	607,656	11,171,898	7,474,169
PUREUN MUTUAL SAVINGS BANK	4,111	28,680	23,436
PURPLE INNOVATION INC	6,595	56,058	37,460
PUSHPAY HOLDINGS LTD	111,238	259,211	223,562
PVH CORP	133,200	14,881,230	5,013,648
PVR LTD	67,770	1,687,912	1,060,473
PYXUS INTERNATIONAL INC	9,300	151,683	28,923
PZENA INVESTMENT MANAGEMENT INC - CLASS A	14,800	145,125	66,008
Q2 HOLDINGS INC	937,258	43,232,148	55,354,457
QAD INC - CLASS A	11,800	365,689	471,174
QANTAS AIRWAYS LTD	1,213,164	2,243,083	2,398,330
QATAR FUEL QSC	176,995	1,077,466	795,773
QATAR GAS TRANSPORT COMPANY LTD	1,585,980	940,144	914,302
QATAR NAVIGATION QSC	256,470	479,832	338,109
QBE INSURANCE GROUP LTD	3,055,758	38,457,572	16,084,380
QCR HOLDINGS INC	22,983	785,003	622,150
QEP RESOURCES INC	204,900	1,481,427	68,539
QIAGEN NV	408,547	11,527,271	16,995,555
QINETIQ PLC	271,495	831,644	1,083,982
QIWI PLC - SPONSORED ADR	41,134	773,782	440,545
QORVO INC	313,737	20,838,913	25,296,614
QSC AG	62,027	73,475	67,923
QT GROUP OYJ	1,691	42,105	33,955
QTS REALTY TRUST INC - CLASS A	276,135	13,496,471	16,018,591
QUAD GRAPHICS INC	28,800	252,774	72,576
QUAKER CHEMICAL CORP	45,676	6,200,375	5,767,965
QUALCOMM INC	2,795,981	107,984,946	189,148,115
QUALICORP SA	1,134,800	6,521,166	5,163,552
QUALITAS CONTROLADORA SAB DE CV	81,400	219,805	211,418
QUALYS INC	135,657	10,866,497	11,800,802
QUANEX BUILDING PRODUCTS CORP	28,400	462,146	286,272
QUANTA SERVICES INC	240,634	7,397,918	7,635,317
QUANTA STORAGE INC	71,000	59,675	63,390
QUANTERIX CORP	11,700	263,415	214,929
QUDIAN INC - SPONSORED ADR	498,627	3,849,350	897,529
QUEBECOR INC - CLASS B	200,610	3,056,060	4,384,710
QUEST DIAGNOSTICS INC	354,245	29,500,116	28,445,874
QUICK COMPANY LTD	13,800	211,249	125,786
QUIDEL CORP	673,144	18,135,699	65,840,215
QUINSTREET INC	44,300	418,270	356,615
QUOTIENT TECHNOLOGY INC	65,900	769,423	428,350
QURATE RETAIL INC - SERIES A	1,165,785	23,463,457	7,117,117
R.R. DONNELLEY & SONS COMPANY	58,700	689,725	56,264
R1 RCM INC	652,500	5,711,547	5,931,225
RA PHARMACEUTICALS INC	31,300	725,460	1,502,713
RADA ELECTRONIC INDUSTRIES LTD	167,232	852,585	585,312
RADIAN GROUP INC	213,557	4,289,144	2,765,563
RADIANT LOGISTICS INC	24,800	181,784	95,976
RADIANT OPTO-ELECTRONICS CORP	1,427,000	4,194,361	3,727,758
RADIUS HEALTH INC	257,170	7,196,602	3,343,210
RADNET INC	52,983	675,040	556,851
RADWARE LTD	93,443	2,480,701	1,968,844
RAFAEL HOLDINGS INC - CLASS B	10,800	310,608	138,348
RAFFLES MEDICAL GROUP LTD	9,015,000	6,922,204	4,906,855
RAI WAY SPA	3,783	19,246	20,402
RAIA DROGASIL SA	1,340,900	30,501,911	26,331,444
RAIFFEISEN BANK INTERNATIONAL AG	195,201	6,438,018	2,864,715
RAJESH EXPORTS LTD	129,173	1,257,514	935,101
RALPH LAUREN CORP	91,000	10,739,576	6,081,530
RAMACO RESOURCES INC	6,800	41,987	16,252
RAMBUS INC	514,966	6,670,576	5,716,123
RAMELIUS RESOURCES LTD	218,079	139,420	134,810
RANDON SA IMPLEMENTOS E PARTICIPACOES - PREFERRED	240,300	276,738	252,504
RANDSTAD HOLDING NV	58,567	2,819,961	2,067,329
RANGE RESOURCES CORP	318,975	11,627,379	727,263
RANI ZIM SHOPPING CENTERS LTD	33,288	40,953	25,624
RANK GROUP PLC	28,825	91,450	46,393
RAPALA VMC OYJ	5,675	17,177	14,820
RAPID7 INC	126,268	5,464,876	5,471,192
RAPT THERAPEUTICS INC	1,300	39,673	27,651
RATHBONE BROTHERS PLC	12,232	426,095	227,203
RATIONAL AG	9,955	6,642,939	5,284,607
RATOS AB - SERIES B	312,969	1,092,130	653,881
RAVEN INDUSTRIES INC	32,200	740,929	683,606
RAYMOND JAMES FINANCIAL INC	521,329	20,546,127	32,947,993

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Security Description	Shares	Cost	Fair Value
RAYONIER ADVANCED MATERIALS INC	27,500	582,389	29,150
RAYONIER INC	270,400	5,675,513	6,367,920
RAYSEARCH LABORATORIES AB	2,480	40,911	14,418
RAYTHEON COMPANY	785,603	64,547,478	103,031,833
RBB BANCORP	15,200	473,277	208,544
RBC BEARINGS INC	41,804	4,721,957	4,715,073
RCI HOSPITALITY HOLDINGS INC	9,800	224,812	97,706
RE/MAX HOLDINGS INC - CLASS A	62,452	2,253,611	1,368,948
READING INTERNATIONAL INC - CLASS A	9,653	136,829	37,550
READY CAPITAL CORP	29,700	447,143	214,434
REAL MATTERS INC	41,602	387,635	409,195
REALOGY HOLDINGS CORP	77,600	592,670	233,576
REALPAGE INC	313,966	17,924,643	16,618,220
REALREAL INC/THE	18,200	316,897	127,582
REALTEK SEMICONDUCTOR CORP	429,000	2,955,102	3,099,598
REALTY INCOME CORP	672,300	38,635,487	33,520,878
REATA PHARMACEUTICALS INC - CLASS A	22,507	1,595,329	3,248,660
RECIPHARM AB	62,968	902,492	648,257
RECKITT BENCKISER GROUP PLC	611,756	49,795,562	46,650,632
RECORDATI SPA	245,819	7,599,692	10,395,198
RECRO PHARMA INC	14,700	170,574	120,099
RECRUIT HOLDINGS COMPANY LTD	774,205	21,791,235	20,051,662
RECTICEL SA	2,220	19,567	11,936
RED ELECTRICA CORPORACION SA	154,626	3,138,997	2,776,541
RED LION HOTELS CORP	14,600	101,606	21,316
RED RIVER BANCSHARES INC	4,500	233,841	167,490
RED ROBIN GOURMET BURGERS INC	11,100	605,271	94,572
RED ROCK RESORTS INC - CLASS A	374,868	8,026,613	3,205,121
REDFIN CORP	83,500	1,804,626	1,287,570
REDROW PLC	149,176	1,435,063	664,970
REDWOOD TRUST INC	100,600	1,620,961	509,036
REGAL BELOIT CORP	90,606	5,261,080	5,703,648
REGENCY CENTERS CORP	320,040	19,583,570	12,299,137
REGENERON PHARMACEUTICALS INC	190,337	60,660,842	92,939,654
REGENXBIO INC	30,000	771,231	971,400
REGIONAL MANAGEMENT CORP	21,719	539,724	296,682
REGIONAL SAB DE CV	14,687	41,030	39,123
REGIONS FINANCIAL CORP	1,745,400	19,232,263	15,656,238
REGIS CORP	17,402	290,527	102,846
REGIS RESOURCES LTD	209,125	724,673	465,902
REINET INVESTMENTS SCA	29,552	530,741	470,830
REINSURANCE GROUP OF AMERICA INC	477,066	45,375,012	40,140,333
REJLERS AB	2,895	36,980	25,596
RELIA INC	24,000	312,254	232,319
RELIANCE INDUSTRIES LTD	219,332	3,684,403	3,229,041
RELIANCE INDUSTRIES LTD - SPONSORED GDR	93,566	3,215,094	2,863,257
RELIANCE STEEL & ALUMINUM COMPANY	202,538	17,296,710	17,740,303
RELIANT BANCORP INC	11,300	289,333	127,351
RELO HOLDINGS INC	51,900	1,388,814	1,089,874
RELX PLC	781,151	16,594,579	16,777,239
RELX PLC - ADR	9,192	221,472	196,709
REMY COINTREAU SA	125,252	13,772,026	13,695,174
RENAISSANCERE HOLDINGS LTD	97,711	12,014,143	14,590,207
RENASANT CORP	460,632	19,107,685	10,060,203
RENAULT SA	46,166	2,654,456	897,010
RENEWABLE ENERGY GROUP INC	36,000	526,338	739,080
RENT-A-CENTER INC	56,680	1,438,504	801,455
RENTOKIL INITIAL PLC	180,000	961,114	865,535
REPLIGEN CORP	224,472	14,441,482	21,670,527
REPLIMUNE GROUP INC	13,194	201,685	131,544
REPLY SPA	398	34,097	24,325
REPUBLIC BANCORP INC - CLASS A	43,398	1,730,943	1,433,436
REPUBLIC FIRST BANCORP INC	18,100	139,594	39,639
REPUBLIC SERVICES INC	558,823	30,678,603	41,945,254
RESIDEO TECHNOLOGIES INC	210,583	4,248,885	1,019,222
RESILIENT REIT LTD	3,415	14,332	6,118
RESMED INC	346,208	18,139,764	50,992,976
RESOURCES CONNECTION INC	255,940	3,947,932	2,807,662
RESTORBIO INC	7,600	80,761	7,828
RETAIL OPPORTUNITY INVESTMENTS CORP	101,100	1,723,435	838,119
RETAIL PROPERTIES OF AMERICA INC	373,300	5,328,173	1,929,961
RETAIL VALUE INC	13,009	435,585	159,360
RETROPHIN INC	35,700	1,026,717	520,863
REV GROUP INC	17,500	480,901	72,975
REVANCE THERAPEUTICS INC	43,900	1,072,391	649,720
REVLON INC - CLASS A	8,800	308,272	96,184

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REX STORES CORP	5,756	394,922	267,712
REXFORD INDUSTRIAL REALTY INC	122,249	3,085,345	5,013,431
REXNORD CORP	359,821	9,113,872	8,157,142
REYSAS GAYRIMENKUL YATIRIM ORTAKLIGI AS	213,365	95,010	216,594
RGC RESOURCES INC	8,100	208,479	234,333
RH	15,000	1,396,953	1,507,050
RHB CAPITAL BERHAD	2,773,200	3,821,921	3,010,719
RHEINMETALL AG	254,888	28,779,921	17,916,036
RHEON AUTOMATIC MACHINERY COMPANY LTD	4,500	81,101	49,729
RHYTHM PHARMACEUTICALS INC	29,305	757,181	446,022
RHYTHM WATCH COMPANY LTD	1,400	25,253	8,416
RIBBON COMMUNICATIONS INC	45,000	357,917	136,350
RICHMOND MUTUAL BANCORPORATION INC	10,600	146,760	108,120
RICHTER GEDEON NYRT	200,763	4,008,573	3,771,152
RICOH LEASING COMPANY LTD	700	22,000	18,435
RIGEL PHARMACEUTICALS INC	149,400	515,292	233,064
RIGHTMOVE PLC	6,817,842	18,370,490	41,203,739
RIGNET INC	14,600	228,483	26,280
RIKEN TECHNOS CORP	5,500	27,635	19,615
RIMINI STREET INC	11,536	73,023	47,182
RING ENERGY INC	50,400	581,814	33,198
RINGCENTRAL INC - CLASS A	139,323	11,693,747	29,523,937
RINGKJOEBING LANDBOBANK A/S	1,823	104,804	102,398
RIO TINTO PLC - SPONSORED ADR	6,254	373,739	284,932
RION COMPANY LTD	11,600	259,692	243,164
RISEN ENERGY COMPANY LTD	398,754	850,953	640,876
RISESUN REAL ESTATE DEVELOPMENT COMPANY LTD	336,762	423,003	367,950
RITCHIE BROS. AUCTIONEERS INC	164,286	5,203,421	5,614,664
RITE AID CORP	49,615	1,784,238	744,225
RIVERVIEW BANCORP INC	13,200	106,075	66,132
RLI CORP	80,189	4,804,235	7,051,019
RLJ LODGING TRUST	366,252	8,124,134	2,827,465
RM PLC	5,813	17,497	10,091
RMR GROUP INC/THE - CLASS A	16,730	645,345	451,208
ROAD KING INFRASTRUCTURE LTD	126,577	222,022	191,721
ROADRUNNER TRANSPORTATION SYSTEMS INC	7,700	73,612	19,635
ROBERT HALF INTERNATIONAL INC	321,950	17,308,208	12,153,613
ROBERT WALTERS PLC	2,980	28,566	10,827
ROBINSONS RETAIL HOLDINGS INC	2,648,390	3,968,295	2,968,113
ROCHE HOLDING AG	694,994	187,141,109	225,583,035
ROCKET INTERNET SE	44,827	1,129,460	906,014
ROCKET PHARMACEUTICALS INC	28,800	551,023	401,760
ROCKWELL AUTOMATION INC	271,600	37,573,331	40,987,156
ROCKWELL MEDICAL INC	40,600	502,873	83,230
ROCKWOOL INTERNATIONAL AS	3,000	366,131	542,583
ROCKY BRANDS INC	7,700	219,912	148,995
ROGERS COMMUNICATIONS INC	17,364	849,998	716,592
ROGERS CORP	20,651	1,516,878	1,949,867
ROKU INC	152,900	14,243,681	13,375,692
ROLAND DG CORP	15,444	337,823	166,664
ROLLINS INC	1,038,289	30,184,894	37,523,764
ROLLS-ROYCE HOLDINGS PLC	1,357,139	14,694,464	5,731,564
RONSHINE CHINA HOLDINGS LTD	399,500	505,512	390,691
ROPER TECHNOLOGIES INC	275,082	90,405,309	85,773,318
ROSEHILL RESOURCES INC	100	842	41
ROSETTA STONE INC	20,900	289,033	293,018
ROSNEFT OJSC - GDR	849,857	4,968,456	3,458,068
ROSS STORES INC	1,226,368	104,569,266	106,657,225
ROSTELECOM - SPONSORED ADR	47,967	373,353	265,737
ROTORK PLC	3,046,950	12,224,510	8,126,619
ROUND ONE CORP	6,900	100,827	35,921
ROYAL BAFOKENG PLATINUM LTD	144,601	291,689	200,061
ROYAL BANK OF CANADA	431,515	29,569,881	26,427,205
ROYAL BANK OF SCOTLAND GROUP PLC	890,900	2,668,142	1,247,174
ROYAL CARIBBEAN CRUISES LTD	275,750	24,116,975	8,870,878
ROYAL DUTCH SHELL PLC - A SHARES	801,500	20,864,950	14,333,209
ROYAL DUTCH SHELL PLC - B SHARES	754,159	12,273,587	12,715,754
ROYAL GOLD INC	118,046	9,260,700	10,353,815
RPC INC	45,800	330,218	94,348
RPM INTERNATIONAL INC	207,200	5,143,046	12,328,400
RPMGLOBAL HOLDINGS LTD	32,546	24,317	16,533
RPT REALTY	70,100	1,159,254	422,703
RSA INSURANCE GROUP PLC	14,991	107,707	78,144
RSUPPORT COMPANY LTD	513	1,787	2,558
RTI SURGICAL HOLDINGS INC	51,200	254,502	87,552
RTL GROUP SA	48,810	2,780,096	1,645,264

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Security Description	Shares	Cost	Fair Value
RTW RETAILWINDS INC	11,000	51,810	2,311
RUBICON PROJECT INC/THE	120,800	1,185,185	670,440
RUBIS SCA	216,274	12,050,621	9,031,891
RUBIUS THERAPEUTICS INC	26,700	456,481	118,815
RUMBLEON INC - CLASS B	51,895	265,690	10,851
RURAL ELECTRIFICATION CORP LTD	1,490,359	2,581,563	1,748,409
RUSH ENTERPRISES INC - CLASS A	71,880	2,569,980	2,294,410
RUSH ENTERPRISES INC - CLASS B	4,866	130,012	148,462
RUTH'S HOSPITALITY GROUP INC	23,800	343,926	158,984
RWE AG	139,326	3,904,854	3,662,896
RYANAIR HOLDINGS PLC - ADR	72,236	4,368,905	3,835,009
RYDER SYSTEM INC	82,300	7,286,110	2,176,012
RYERSON HOLDING CORP	47,827	537,506	254,440
RYMAN HOSPITALITY PROPERTIES INC	42,450	2,602,615	1,521,833
S IMMO AG	21,898	485,490	422,885
S&P GLOBAL INC	620,009	75,166,297	151,933,205
S&T BANCORP INC	34,692	1,004,284	947,785
S&T HOLDINGS COMPANY LTD	630	8,017	6,728
S&T MOTIV COMPANY LTD	27,400	1,087,618	621,218
SABANA SHARI'AH COMPLIANT INDUSTRIAL REAL ESTATE INVESTMENT TRUST	42,800	14,029	8,868
SABRA HEALTH CARE REIT INC	200,069	4,636,342	2,184,753
SABRE CORP	1,364,647	28,854,239	8,092,357
SABRE INSURANCE GROUP PLC	10,023	36,641	36,041
SAFE BULKERS INC	8,100	19,440	9,639
SAFEGUARD SCIENTIFICS INC	18,900	349,356	104,895
SAFEHOLD INC	10,200	213,557	644,946
SAFESTORE HOLDINGS PLC	413,689	3,088,051	3,285,468
SAFETY INSURANCE GROUP INC	13,300	762,247	1,122,919
SAFRAN SA	480,495	36,535,285	42,251,662
SAGA COMMUNICATIONS INC - CLASS A	5,600	218,417	154,056
SAGE THERAPEUTICS INC	192,879	23,669,633	5,539,485
SAIA INC	59,013	4,096,176	4,339,816
SAILPOINT TECHNOLOGIES HOLDINGS INC	77,000	1,867,285	1,171,940
SAILUN JINYU GROUP COMPANY LTD	4,746,418	2,580,985	2,516,041
SAINT MARC HOLDINGS COMPANY LTD	11,300	285,972	181,294
SAINT-CARE HOLDING CORP	5,900	27,767	20,713
SAIZERIYA COMPANY LTD	15,500	369,147	294,192
SAKAI HEAVY INDUSTRIES LTD	400	10,406	8,967
SALCEF SPA	3,459	42,880	38,903
SALESFORCE.COM INC	2,130,259	137,878,973	306,714,691
SALLY BEAUTY HOLDINGS INC	108,400	1,742,056	875,872
SALVATORE FERRAGAMO SPA	475,709	9,216,464	6,315,858
SAM YOUNG ELECTRONICS COMPANY LTD	7,595	96,525	43,610
SAMCHULLY COMPANY LTD	1,457	151,511	80,429
SAMHALLSBYGGNADSBOLAGET I NORDEN AB	1,828,405	4,728,313	3,506,333
SAMHO INTERNATIONAL COMPANY LTD	9,919	179,539	120,998
SAMMOK S-FORM COMPANY LTD	2,305	22,950	10,850
SAMSONITE INTERNATIONAL SA	2,045,518	6,359,936	1,947,635
SAMSONITE INTERNATIONAL SA - ADR	189,765	2,327,224	882,407
SAMSUNG C&T CORP	2,793	253,152	205,572
SAMSUNG C&T CORP - PREFERRED	2,000	112,336	105,311
SAMSUNG CARD COMPANY LTD	62,708	1,990,059	1,540,206
SAMSUNG ELECTRO-MECHANICS COMPANY LTD	5,944	578,803	477,043
SAMSUNG ELECTRONICS COMPANY LTD	5,350,547	194,554,181	209,872,772
SAMSUNG ELECTRONICS COMPANY LTD - PREFERRED	665,209	20,372,677	21,912,253
SAMSUNG SDI COMPANY LTD	50,595	8,560,923	9,995,562
SAMSUNG SECURITIES COMPANY LTD	103,710	3,184,269	2,500,422
SAMSUNG TECHWIN COMPANY LTD	44,812	1,311,548	756,468
SAMT COMPANY LTD	53,458	75,615	79,703
SAMYANG FOODS COMPANY LTD	3,263	241,354	249,814
SAMYANG TONGSANG COMPANY LTD	663	33,702	24,508
SAN FAR PROPERTY LTD	192,890	126,399	82,918
SANDERSON FARMS INC	18,751	1,810,314	2,312,373
SANDFIRE RESOURCES NL	113,247	632,811	228,732
SANDRIDGE ENERGY INC	26,300	346,602	23,646
SANDS CHINA LTD	995,009	4,406,280	3,645,803
SANDVIK AB	32,149	564,413	458,335
SANDY SPRING BANCORP INC	31,586	953,502	715,107
SANGAMO THERAPEUTICS INC	100,821	1,312,398	642,230
SANKEN ELECTRIC COMPANY LTD	7,100	214,258	138,310
SANKI ENGINEERING COMPANY LTD	6,100	68,261	68,428
SANLORENZO SPA	1,135	12,473	12,690
SANMINA CORP	943,749	23,716,365	25,745,473
SANOFI	1,240,652	100,203,828	109,095,016
SANOFI - ADR	6,975	316,872	304,947
SANOFI INDIA LTD	2,669	242,742	220,620

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SANOMA OYJ	78,278	821,221	717,615
SANTANDER CONSUMER USA HOLDINGS INC	343,600	6,364,179	4,779,476
SANWA SHUTTER CORP	114,800	1,237,280	897,515
SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS COMPANY LTD	172,961	71,320	92,607
SANY HEAVY INDUSTRY COMPANY LTD	353,260	664,131	861,598
SAP SE	563,337	57,088,328	63,542,893
SAP SE - SPONSORED ADR	197,689	20,981,664	21,844,635
SAPIENS INTERNATIONAL CORP NV	11,111	163,086	211,331
SARACEN MINERAL HOLDINGS LTD	591,740	1,351,267	1,329,180
SARANTIS SA	88,869	823,023	678,680
SARAS RAFFINERIE SARDE SPA	165,168	391,139	154,046
SAREPTA THERAPEUTICS INC	131,332	18,164,142	12,846,896
SARTORIUS AG	269,286	32,994,776	65,654,337
SARTORIUS STEDIM BIOTECH SA	6,919	1,118,750	1,389,313
SASSEUR REAL ESTATE INVESTMENT TRUST	264,459	150,553	109,584
SATO HOLDINGS CORP	5,800	167,501	114,007
SATSUMA PHARMACEUTICALS INC	5,500	106,246	118,360
SAUL CENTERS INC	16,908	854,849	553,568
SAVARA INC	27,800	339,160	58,936
SAVEZONE I&C CORP	7,683	29,173	13,475
SAVILLS PLC	596,099	6,611,558	6,097,847
SAWADA HOLDINGS COMPANY LTD	3,700	30,527	30,846
SAWAI PHARMACEUTICAL COMPANY LTD	4,900	317,368	261,896
SB ONE BANCORP	8,000	240,880	136,000
SBA COMMUNICATIONS CORP	201,371	25,220,826	54,364,129
SBERBANK OF RUSSIA PJSC - SPONSORED ADR	2,470,263	29,068,660	23,541,606
SBM OFFSHORE NV	1,097,477	17,129,996	14,498,648
SCANDI STANDARD AB	8,295	61,781	50,317
SCANSOURCE INC	23,200	782,794	496,248
SCHAEFFLER AG	7,291	82,056	44,400
SCHIBSTED ASA - A SHARES	52,548	1,469,205	994,564
SCHIBSTED ASA - B SHARES	31,503	774,943	558,600
SCHINDLER HOLDING AG	36,631	5,007,384	7,738,490
SCHINDLER HOLDING AG - PARTICIPATION CERTIFICATES	261,281	36,035,650	57,357,330
SCHLUMBERGER LTD	3,097,730	127,691,791	41,788,378
SCHNEIDER ELECTRIC SA	647,638	49,318,714	55,840,582
SCHNEIDER NATIONAL INC - CLASS B	92,143	2,370,988	1,782,046
SCHNITZER STEEL INDUSTRIES INC	30,900	598,075	402,936
SCHOELLER BLECKMANN OILFIELD EQUIPMENT AG	89,759	6,157,544	2,954,642
SCHOLAR ROCK HOLDING CORP	13,100	295,525	158,641
SCHOLASTIC CORP	58,544	2,251,001	1,492,287
SCHRODINGER INC	2,500	105,705	107,800
SCHWEITER TECHNOLOGIES AG	3,966	3,734,938	3,848,973
SCHWEITZER-MAUDUIT INTERNATIONAL INC	29,493	938,333	820,495
SCI PHARMTECH INC	114,000	366,478	522,097
SCIENCE APPLICATIONS INTERNATIONAL CORP	53,265	3,294,410	3,975,167
SCIENTIFIC GAMES CORP	50,100	796,936	485,970
SCORPIO BULKERS INC	33,200	332,480	83,996
SCORPIO TANKERS INC	39,398	1,517,591	753,290
SCOTTS MIRACLE-GRO COMPANY/THE - CLASS A	322,637	16,727,159	33,038,029
SCOUT24 AG	20,578	1,171,992	1,236,212
SCROLL CORP	6,100	21,152	16,330
SCSK CORP	25,800	1,197,361	1,150,729
SCULPTOR CAPITAL MANAGEMENT INC	17,200	395,084	232,888
SDIPTECH AB - CLASS B	2,911	31,240	22,095
SDL PLC	4,970	31,144	24,342
SEA LTD	100,395	3,290,151	4,448,502
SEABOARD CORP	500	1,905,798	1,406,400
SEACOAST BANKING CORP OF FLORIDA	87,224	2,226,192	1,597,071
SEACOR HOLDINGS INC	16,372	677,396	441,389
SEACOR MARINE HOLDINGS INC	17,192	422,665	75,301
SEADRILL LTD	33,300	119,812	14,319
SEAGATE TECHNOLOGY LLC	11,370	489,712	554,856
SEALED AIR CORP	476,650	20,464,243	11,778,022
SEASPINE HOLDINGS CORP	12,900	167,700	105,393
SEATTLE GENETICS INC	224,277	11,576,643	25,877,080
SEAWORLD ENTERTAINMENT INC	474,501	12,300,119	5,229,001
SEAZEN HOLDINGS COMPANY LTD	144,601	696,986	637,475
SECOM LTD	46,100	3,795,312	3,832,165
SECTRA AB	748	19,807	28,387
SECUREWORKS CORP - CLASS A	4,000	57,977	46,040
SECURITAS AB - SERIES B	70,367	1,091,247	763,137
SEEK LTD	2,350,538	19,536,144	21,335,132
SEGRO PLC	91,700	674,127	868,694
SEI INVESTMENTS COMPANY	421,687	19,272,011	19,540,976
SEIKAKAKU CORP	13,800	183,302	144,193

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SEIKITOKYU KOGYO COMPANY LTD	43,200	292,795	326,536
SEIKO HOLDINGS CORP	59,200	1,453,249	956,369
SEIREN COMPANY LTD	4,100	56,604	49,372
SEKISUI CHEMICAL COMPANY LTD	1,833,500	31,269,368	24,337,970
SEKISUI HOUSE LTD	173,600	3,038,946	2,869,614
SELECT BANCORP INC	12,400	164,672	94,612
SELECT ENERGY SERVICES INC - CLASS A	47,800	695,828	154,394
SELECT HARVESTS LTD	10,006	59,194	42,747
SELECT INTERIOR CONCEPTS INC - CLASS A	12,300	143,418	25,461
SELECT MEDICAL HOLDINGS CORP	138,191	2,375,743	2,072,865
SELECTIVE INSURANCE GROUP INC	61,139	2,133,616	3,038,608
SELVAAG BOLIG ASA	121,267	613,643	534,679
SEMAPA - SOCIEDADE DE INVESTIMENTO E GESTAO SGPS SA	6,283	143,301	53,429
SEMCON AB	3,308	23,192	15,442
SEMPRA ENERGY	490,850	53,642,789	55,461,142
SEMTECH CORP	495,835	20,845,506	18,593,813
SENAO NETWORKS INC	36,000	126,846	102,257
SENECA FOODS CORP - CLASS A	17,723	608,018	705,021
SENSATA TECHNOLOGIES HOLDING PLC	1,343,766	55,592,585	38,875,150
SENSEONICS HOLDINGS INC	65,500	297,077	41,494
SENSIENT TECHNOLOGIES CORP	71,220	4,827,347	3,098,782
SEOUL SEMICONDUCTOR COMPANY LTD	36,742	552,599	357,656
SERBA DINAMIK HOLDINGS BERHAD	967,590	470,308	335,969
SERBA DINAMIK HOLDINGS BERHAD - WARRANTS	142,140	0	5,923
SERES THERAPEUTICS INC	19,300	452,800	68,901
SERIA COMPANY LTD	112,902	3,168,453	3,268,202
SERITAGE GROWTH PROPERTIES	30,300	1,390,139	276,033
SERVICE CORP INTERNATIONAL	470,926	13,417,479	18,417,916
SERVICE PROPERTIES TRUST	315,437	8,596,389	1,703,360
SERVICEMASTER GLOBAL HOLDINGS INC	705,555	23,334,804	19,049,985
SERVICENOW INC	512,329	134,056,082	146,823,245
SERVISFIRST BANCSHARES INC	47,200	1,088,022	1,383,904
SES SA	601,523	9,489,979	3,529,793
SEVEN & I HOLDINGS COMPANY LTD	763,300	31,248,256	25,284,246
SEVEN BANK LTD	2,506,100	6,823,836	6,476,790
SFL CORP LTD	73,000	1,198,188	691,310
SFP HOLDINGS COMPANY LTD	6,500	128,762	83,331
SGS SA	1,300	2,576,394	3,012,351
SHAANXI COAL INDUSTRY COMPANY LTD	570,300	704,483	601,408
SHAFTESBURY PLC	225,200	3,123,758	1,724,287
SHAKE SHACK INC - CLASS A	36,670	2,075,880	1,383,926
SHANDONG BUCHANG PHARMACEUTICALS COMPANY LTD	216,372	594,601	614,057
SHANDONG WEIGAO GROUP MEDICAL POLYMER COMPANY LTD	424,000	322,717	536,093
SHANGHAI COMMERCIAL & SAVINGS BANK LTD/THE	1,809	2,109	2,354
SHANGHAI CONSTRUCTION GROUP COMPANY LTD	2,822,200	1,346,729	1,277,194
SHANGHAI FOSUN PHARMACEUTICAL COMPANY LTD	1,730,500	4,709,975	5,693,242
SHANGHAI M&G STATIONERY INC	102,300	665,700	667,760
SHANGHAI PHARMACEUTICALS HOLDING COMPANY LTD	1,536,400	3,383,978	2,612,568
SHANGHAI PUDONG DEVELOPMENT BANK COMPANY LTD	681,700	1,132,817	975,491
SHANGHAI PUDONG ROAD & BRIDGE CONSTRUCTION COMPANY LTD	2,477,202	2,258,470	2,263,082
SHANGHAI SHIMAO COMPANY LTD	4,701,773	2,731,916	2,704,492
SHANGHAI YUYUAN TOURIST MART GROUP COMPANY LTD	595,700	631,409	613,916
SHANXI LU'AN ENVIRONMENTAL ENERGY DEVELOPMENT COMPANY LTD	243,900	250,906	200,468
SHANXI TAIGANG STAINLESS STEEL COMPANY LTD	3,958,220	2,295,912	1,808,043
SHANXI XISHAN COAL & ELECTRICITY POWER COMPANY LTD	698,600	592,022	477,677
SHARPSPRING INC	8,700	113,100	52,722
SHENANDOAH TELECOMMUNICATIONS COMPANY	45,400	1,028,484	2,235,950
SHENG SIONG GROUP LTD	57,400	51,757	47,973
SHENZHEN GONGJIN ELECTRONICS COMPANY LTD	1,191,074	1,943,055	2,216,545
SHENZHEN GOODIX TECHNOLOGY COMPANY LTD	17,700	491,749	650,746
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS COMPANY LTD	20,600	517,507	760,037
SHENZHEN OVERSEAS CHINESE TOWN COMPANY LTD	391,400	372,153	352,603
SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	1,649,000	18,792,721	17,530,558
SHERWIN-WILLIAMS COMPANY/THE	213,261	67,412,080	97,997,695
SHEZEN INVESTMENT LTD	116,000	43,302	36,218
SHIBAURA MECHATRONICS CORP	7,600	267,833	167,762
SHIGA BANK LTD	16,012	382,497	380,888
SHIH HER TECHNOLOGIES INC	76,000	121,109	85,948
SHIKOKU BANK LTD/THE	5,500	69,134	43,458
SHIMANO INC	338,500	32,696,263	48,413,135
SHIMAO PROPERTY HOLDINGS LTD	1,503,500	4,777,492	5,295,585
SHIMIZU BANK LTD/THE	4,000	70,383	68,436
SHIMIZU CORP	282,000	2,674,345	2,207,309
SHIN ZU SHING COMPANY LTD	66,000	231,476	254,253
SHINDENGEN ELECTRIC MANUFACTURING COMPANY LTD	3,900	130,051	84,138
SHIN-ETSU CHEMICAL COMPANY LTD	248,707	21,242,017	24,719,801

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SHIN-ETSU POLYMER COMPANY LTD	6,600	46,680	51,599
SHINHAN FINANCIAL GROUP LTD	453,609	17,236,017	10,656,933
SHINKONG INSURANCE COMPANY LTD	23,000	26,709	25,592
SHINSEGAE DEPARTMENT STORE LTD	1,349	324,919	241,021
SHINSEGAE ENGINEERING & CONSTRUCTION COMPANY LTD	1,687	47,913	24,944
SHINSEGAE INTERNATIONAL INC	9,062	1,603,646	1,395,757
SHINWA COMPANY LTD	1,100	24,809	17,689
SHINYOUNG SECURITIES COMPANY LTD	1,095	57,272	41,422
SHIONOGI & COMPANY LTD	217,400	12,766,655	10,707,385
SHISEIDO LTD	688,602	11,855,633	40,708,239
SHIZUOKA BANK LTD	38,700	286,982	235,523
SHO-BOND HOLDINGS COMPANY LTD	133,708	4,649,123	5,350,549
SHOCKWAVE MEDICAL INC	22,900	1,097,905	759,822
SHOE CARNIVAL INC	10,400	310,108	216,008
SHOPIFY INC - CLASS A	184,582	28,533,246	76,953,233
SHORE BANCSHARES INC	12,900	213,224	139,965
SHOTSPOTTER INC	28,444	1,145,182	781,641
SHOUGANG FUSHAN RESOURCES GROUP LTD	6,704,000	1,691,181	1,219,554
SHOWA DENKO KK	82,600	2,773,213	1,711,604
SHOWA SANGYO COMPANY LTD	1,500	42,560	44,602
SHRIRAM TRANSPORT FINANCE COMPANY LTD	32,063	523,575	280,001
SHUI ON LAND LTD	6,741,675	1,681,637	1,130,730
SHUN TAK HOLDINGS LTD	2,424,000	1,029,388	828,755
SHUTTERSTOCK INC	17,200	950,538	553,152
SIAM COMMERCIAL BANK PUBLIC COMPANY LTD	712,600	2,688,241	1,503,696
SIAM COMMERCIAL BANK PUBLIC COMPANY LTD - NVDR	558,700	2,153,354	1,178,943
SI-BONE INC	16,500	318,961	197,175
SICHUAN ENERGY INVESTMENT DEVELOPMENT COMPANY LTD	134,000	33,082	32,156
SICHUAN LANGUANG DEVELOPENT COMPANY LTD	676,767	646,920	575,334
SICHUAN SWELLFUN COMPANY LTD	78,690	638,636	477,592
SIEBERT FINANCIAL CORP	8,200	82,574	59,204
SIEGFRIED HOLDING AG	3,336	1,281,672	1,344,675
SIEMENS AG	670,715	78,745,731	57,013,430
SIENTRA INC	26,200	261,764	52,138
SIERRA BANCORP	26,129	642,629	459,348
SIEYUAN ELECTRIC COMPANY LTD	1,094,126	2,078,198	2,778,081
SIG COMBIBLOC GROUP AG	86,287	1,104,531	1,291,340
SIGA TECHNOLOGIES INC	42,400	292,984	202,672
SIGNATURE AVIATION PLC	487,522	2,833,422	997,430
SIGNATURE BANK	91,900	7,803,057	7,387,841
SIGNET JEWELERS LTD	47,877	2,703,197	308,807
SIKA AG	89,477	12,492,258	14,791,841
SILERGY CORP	10,000	223,263	327,365
SILGAN HOLDINGS INC	141,839	2,909,439	4,116,168
SILICOM LTD	4,146	145,944	111,942
SILICON LABORATORIES INC	46,274	3,042,342	3,952,262
SILICON MOTION TECHNOLOGY CORP - ADR	143,773	5,761,196	5,270,718
SILICON WORKS COMPANY LTD	18,343	533,639	415,123
SILK ROAD MEDICAL INC	24,626	1,024,026	775,226
SILVERBOW RESOURCES INC	7,500	193,875	18,525
SILVERCREST ASSET MANAGEMENT GROUP INC - CLASS A	8,200	96,224	77,572
SILVERGATE CAPITAL CORP - CLASS A	3,300	53,684	31,482
SIM TECHNOLOGY GROUP LTD	1,026,000	47,790	26,077
SIME DARBY BERHAD	1,977,200	1,097,642	773,488
SIMMONS FIRST NATIONAL CORP - CLASS A	85,752	1,901,824	1,577,837
SIMON PROPERTY GROUP INC	699,592	54,992,349	38,379,617
SIMPLO TECHNOLOGY COMPANY LTD	501,000	3,469,322	4,390,159
SIMPLO TECHNOLOGY COMPANY LTD - RIGHTS	17,265	0	103,905
SIMPLY GOOD FOODS COMPANY/THE	109,873	1,911,446	2,116,154
SIMPSON MANUFACTURING COMPANY INC	49,180	2,279,337	3,048,176
SIMULATIONS PLUS INC	20,800	580,836	726,336
SINBON ELECTRONICS COMPANY LTD	94,000	408,982	390,093
SINCH AB	58,549	1,851,982	2,316,502
SINCLAIR BROADCAST GROUP INC - CLASS A	239,410	10,218,224	3,849,713
SINDOH COMPANY LTD	693	28,911	12,695
SINGAPORE EXCHANGE LTD	294,700	1,621,529	1,902,092
SINGAPORE TELECOMMUNICATIONS LTD	10,198,800	24,941,259	18,193,596
SINHER TECHNOLOGY INC	21,000	35,430	21,700
SINKO INDUSTRIES LTD	2,200	41,520	28,449
SINO BIOPHARMACEUTICAL LTD	3,210,500	4,048,693	4,233,226
SINO LAND COMPANY LTD	336,000	456,653	426,562
SINO-AMERICAN SILICON PRODUCTS INC	269,000	785,601	695,594
SINOPAC FINANCIAL HOLDINGS COMPANY LTD	11,068,960	4,328,390	4,044,509
SINOPEC ENGINEERING (GROUP) COMPANY LTD - H SHARES	454,119	367,216	191,001
SINOTRUK HONG KONG LTD	341,000	388,084	567,534
SIRIUS XM HOLDINGS INC	3,766,962	19,341,557	18,608,792

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SIRTEC INTERNATIONAL COMPANY LTD	60,000	66,398	50,394
SISTEMA PJSC FC - SPONSORED GDR	339,872	2,045,520	1,128,375
SITE CENTERS CORP	261,800	6,770,481	1,363,978
SITEONE LANDSCAPE SUPPLY INC	93,840	5,630,749	6,908,501
SITRONIX TECHNOLOGY CORP	185,000	854,513	721,856
SIX FLAGS ENTERTAINMENT CORP	141,300	6,991,698	1,771,902
SJW GROUP	41,435	2,101,952	2,393,700
SK HOLDINGS COMPANY LTD	2,077	337,975	285,783
SK HYNIX INC	542,775	27,859,024	37,140,640
SK TELECOM LTD	48,653	10,884,567	7,074,039
SKANDINAVISKA ENSKILDA BANKEN AB	77,942	694,159	528,492
SKANSKA AB - B SHARES	7,840	154,016	119,843
SKECHERS USA INC - CLASS A	233,800	8,834,984	5,550,412
SK-ELECTRONICS COMPANY LTD	1,200	24,763	10,482
SKF AB - B SHARES	261,265	4,221,042	3,604,765
SKY PERFECT JSAT HOLDINGS INC	14,800	60,347	52,644
SKYLINE CORP	96,779	2,413,746	1,517,495
SKYWEST INC	93,213	3,452,273	2,441,248
SKYWORKS SOLUTIONS INC	311,550	30,302,762	27,846,339
SL GREEN REALTY CORP	147,400	16,307,862	6,352,940
SLEEP NUMBER CORP	47,768	1,742,903	915,235
SLM CORP	932,488	8,314,161	6,704,589
SM ENERGY COMPANY	100,700	1,222,903	122,854
SM INVESTMENTS CORP	148,105	2,916,178	2,382,027
SM PRIME HOLDINGS INC	3,711,900	2,622,510	2,072,709
SMART GLOBAL HOLDINGS INC	11,800	367,384	286,740
SMART SAND INC	17,900	274,367	18,616
SMARTFINANCIAL INC	30,437	729,868	462,947
SMARTSHEET INC - CLASS A	590,867	25,677,892	24,526,889
SMC CORP	172,895	43,560,525	73,270,773
SMITH & NEPHEW PLC - SPONSORED ADR	56,000	1,988,443	2,008,720
SNAP-ON INC	192,525	31,320,486	20,950,571
SOCIETA CATTOLICA DI ASSICURAZIONI - SOCIETA COOPERATIVA	22,379	217,839	110,794
SOCIETE GENERALE SA	1,044,381	37,795,388	17,587,995
SOFINA SA	157	30,826	32,007
SOFTBANK CORP	1,247,660	40,256,056	43,778,760
SOFTCAT PLC	37,663	330,852	484,281
SOFT-WORLD INTERNATIONAL CORP	83,000	219,043	202,001
SOHO CHINA LTD	1,096,554	355,577	565,898
SOHU.COM LTD - ADR	46,909	338,251	292,243
SOKEN CHEMICAL & ENGINEERING COMPANY LTD	1,794	36,723	16,518
SOL MELIA SA	963,883	9,482,845	4,103,568
SOLAR A/S	1,344	84,595	39,722
SOLAREDGE TECHNOLOGIES INC	23,110	3,100,088	1,892,247
SOLARIS OILFIELD INFRASTRUCTURE INC - CLASS A	29,000	427,501	152,250
SOLARWINDS CORP	70,700	1,184,948	1,107,869
SOLID BIOSCIENCES INC	15,800	169,957	37,762
SOLITON INC	1,500	22,065	12,150
SOLITON SYSTEMS KK	11,100	109,366	123,899
SOLOMON TECHNOLOGY CORP	28,000	20,153	14,721
SOLVAY SA	30,200	4,361,121	2,199,631
SOMFY SA	298	27,909	25,178
SONGCHENG PERFORMANCE DEVELOPMENT COMPANY LTD	73,400	309,739	258,495
SONIC AUTOMOTIVE INC	61,400	1,555,831	815,392
SONIM TECHNOLOGIES INC	700	8,918	490
SONIX TECHNOLOGY COMPANY LTD	178,000	199,842	212,777
SONOCO PRODUCTS COMPANY	237,700	9,538,455	11,017,395
SONOS INC	63,400	744,138	537,632
SONOVA HOLDING AG	38,064	5,398,144	6,861,001
SONY CORP	207,414	8,493,699	12,336,671
SONY CORP - SPONSORED ADR	2,200	138,037	130,196
SONY FINANCIAL HOLDINGS INC	504,553	9,111,308	8,538,913
SOPRA STERIA GROUP	55,143	6,226,176	6,047,540
SORRENTO THERAPEUTICS INC	93,700	510,330	172,408
SOULBRAIN COMPANY LTD	49,434	3,117,813	2,578,600
SOUTH JERSEY INDUSTRIES INC	97,532	2,586,798	2,438,300
SOUTH PLAINS FINANCIAL INC	11,000	203,583	170,390
SOUTH STATE CORP	268,455	18,704,050	15,766,362
SOUTH32 LTD	6,692,862	13,750,643	7,230,086
SOUTHERN COMPANY	2,123,911	57,841,534	114,988,542
SOUTHERN COPPER CORP	582,401	22,861,043	16,400,412
SOUTHERN FIRST BANCSHARES INC	6,192	205,535	175,667
SOUTHERN MISSOURI BANCORP INC	7,000	253,428	169,890
SOUTHERN NATIONAL BANCORP OF VIRGINIA INC	16,360	272,089	160,982
SOUTHSIDE BANCSHARES INC	28,792	822,314	874,989
SOUTHWEST AIRLINES COMPANY	1,045,442	42,095,851	37,228,190

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SOUTHWEST GAS HOLDINGS INC	50,218	3,411,270	3,493,164
SOUTHWESTERN ENERGY COMPANY	475,300	2,434,332	803,257
SP PLUS CORP	27,520	845,097	571,040
SPAR GROUP LTD	263,415	3,740,601	2,680,609
SPAR NORD BANK A/S	76,895	789,157	472,057
SPAREBANK 1 BV	6,020	25,803	20,122
SPAREBANK 1 SMN	20,608	210,971	132,664
SPAREBANK 1 SR BANK ASA	366,645	2,804,041	2,066,983
SPAREBANKEN VEST	120,919	768,703	566,538
SPARK ENERGY INC - CLASS A	11,600	140,160	72,732
SPARK NEW ZEALAND LTD	118,150	334,804	286,135
SPARTAN MOTORS INC	28,500	191,925	367,935
SPARTANNASH COMPANY	56,204	1,224,493	804,841
SPECTRIS PLC	36,693	1,176,401	1,118,328
SPECTRUM BRANDS HOLDINGS INC	74,073	6,351,000	2,694,035
SPECTRUM PHARMACEUTICALS INC	73,100	813,396	170,323
SPEEDY HIRE PLC	78,416	64,165	47,741
SPERO THERAPEUTICS INC	18,429	220,418	148,906
SPIRAX-SARCO ENGINEERING PLC	210,387	16,756,853	21,299,983
SPIRE INC	52,092	2,932,725	3,879,812
SPIRENT PLC	138,933	307,620	358,322
SPIRIT AEROSYSTEMS HOLDINGS INC - CLASS A	342,110	17,936,552	8,186,692
SPIRIT AIRLINES INC	61,800	2,463,865	796,602
SPIRIT OF TEXAS BANCSHARES INC	14,700	322,727	151,998
SPIRIT REALTY CAPITAL INC	177,720	8,350,858	4,647,378
SPLUNK INC	508,194	44,902,897	64,149,329
SPOK HOLDINGS INC	11,300	158,766	120,797
SPORTSMAN'S WAREHOUSE HOLDINGS INC	26,800	283,081	165,088
SPOTIFY TECHNOLOGY SA	410,119	62,575,171	49,804,851
SPRINGWORKS THERAPEUTICS INC	9,400	370,463	253,800
SPRINT CORP	905,100	5,066,980	7,801,962
SPROUT SOCIAL INC - CLASS A	39,177	672,944	625,265
SPROUTS FARMERS MARKET INC	238,541	5,756,849	4,434,477
SPS COMMERCE INC	85,540	3,431,917	3,978,465
SPT ENERGY GROUP INC	1,237,828	135,879	52,701
SPX CORP	224,559	6,270,053	7,329,606
SPX FLOW INC	249,518	10,345,283	7,091,302
SQUARE INC - A SHARES	634,060	24,292,879	33,212,063
SRA HOLDINGS INC	2,800	61,385	55,427
SS&C TECHNOLOGIES HOLDINGS INC	409,430	15,027,636	17,941,223
SSE PLC	2,876,889	48,617,733	46,551,941
SSP GROUP PLC	433,643	3,814,865	1,653,414
SSR MINING INC	141,692	2,256,214	1,612,455
ST. JAMES'S PLACE PLC	235,747	3,224,587	2,220,421
ST. JOE COMPANY/THE	28,900	456,963	484,942
STAAR SURGICAL COMPANY	39,900	618,406	1,287,174
STAG INDUSTRIAL INC	848,768	25,239,760	19,114,255
STAMPS.COM INC	15,362	1,243,790	1,998,289
STANDARD CHARTERED PLC	4,444,676	45,003,029	24,568,823
STANDARD FOODS CORP	146,000	248,017	294,496
STANDARD LIFE ABERDEEN PLC	267,415	790,070	742,410
STANDARD MOTOR PRODUCTS INC	63,248	2,492,286	2,629,219
STANDEX INTERNATIONAL CORP	11,100	655,119	544,122
STANLEY BLACK & DECKER INC	275,400	31,535,281	27,540,000
STANMORE COAL LTD	53,476	25,745	25,529
STANTEC INC	9,050	228,428	228,897
STARBUCKS CORP	3,327,740	87,249,137	218,765,628
STARHILL GLOBAL REIT	279,600	159,178	85,421
STARK TECHNOLOGY INC	5,396	6,852	9,457
STARTEK INC	13,441	109,947	50,538
STARTS CORP INC	1,000	24,545	18,573
STARTS PROCEED INVESTMENT CORP	46	70,041	76,486
STARWOOD PROPERTY TRUST INC	484,800	10,541,296	4,969,200
STATE AUTO FINANCIAL CORP	17,200	417,715	477,988
STATE BANK OF INDIA	273,131	1,160,136	710,707
STATE STREET CORP	965,780	56,350,239	51,447,101
STEEL DYNAMICS INC	390,000	7,605,679	8,790,600
STEELCASE INC - CLASS A	1,664,942	28,477,813	16,432,978
STELLA INTERNATIONAL HOLDINGS LTD	738,420	1,198,270	776,442
STEMLINE THERAPEUTICS INC	35,900	478,523	173,756
STEPAN COMPANY	18,500	1,073,647	1,636,510
STERICYCLE INC	775,753	48,385,900	37,686,081
STERIS PLC	243,423	24,258,051	34,071,917
STERLING BANCORP	456,122	10,734,352	4,766,475
STERLING BANCORP INC	124,061	1,121,113	533,462
STERLING CONSTRUCTION COMPANY INC	58,946	784,414	559,987

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Security Description	Shares	Cost	Fair Value
STEVEN MADDEN LTD	78,099	1,694,679	1,814,240
STEWART INFORMATION SERVICES CORP	227,645	8,197,340	6,071,292
STHREE PLC	16,938	65,927	48,095
STIFEL FINANCIAL CORP	464,106	22,148,854	19,158,296
STITCH FIX INC - CLASS A	37,700	1,206,400	478,790
STMICROELECTRONICS NV	282,449	5,121,169	6,159,604
STO SE & COMPANY KGAA	224	21,065	20,400
STOCK YARDS BANCORP INC	23,991	569,156	694,060
STOCKLAND	49,756	157,582	77,046
STOKE THERAPEUTICS INC	9,600	229,350	219,840
STONERIDGE INC	23,100	415,270	386,925
STORE CAPITAL CORP	380,700	10,862,211	6,898,284
STRATASYS LTD	45,100	1,462,301	719,345
STRATEGIC EDUCATION INC	29,066	2,654,278	4,062,264
STRATUS PROPERTIES INC	5,775	124,300	102,160
STRAUMANN HOLDING AG - REGISTERED	19,567	12,725,273	14,589,048
STRIDES PHARMA SCIENCE LTD	145,943	1,047,527	621,477
STRIX GROUP PLC	176,585	373,878	360,840
STROER SE & COMPANY KGAA	18,476	1,084,593	961,741
STRONGBRIDGE BIOPHARMA PLC	2,700	8,478	5,103
STRYKER CORP	954,500	70,353,204	158,914,705
SUGI HOLDINGS COMPANY LTD	207,100	8,648,706	11,069,121
SUMITOMO CHEMICAL COMPANY LTD	95,800	419,529	284,858
SUMITOMO CORP	63,800	1,079,936	732,233
SUMITOMO DAINIPPON PHARMA COMPANY LTD	68,700	1,286,306	892,836
SUMITOMO ELECTRIC INDUSTRIES LTD	555,200	8,574,882	5,852,602
SUMITOMO FORESTRY COMPANY LTD	9,600	134,679	123,162
SUMITOMO METAL MINING COMPANY LTD	679,500	19,577,055	13,960,734
SUMITOMO MITSUI FINANCIAL GROUP INC	929,200	32,790,627	22,576,922
SUMITOMO MITSUI TRUST HOLDINGS INC	178,100	7,028,524	5,153,855
SUMMIT FINANCIAL GROUP INC	9,508	203,297	201,665
SUMMIT HOTEL PROPERTIES INC	169,900	2,159,473	716,978
SUMMIT INDUSTRIAL INCOME REIT	3,045	29,875	18,976
SUMMIT MATERIALS INC - CLASS A	229,002	4,455,957	3,435,030
SUMMIT REAL ESTATE HOLDINGS LTD	17,459	183,656	160,403
SUN COMMUNITIES INC	161,900	14,199,194	20,213,215
SUN HUNG KAI PROPERTIES LTD	1,228,900	18,850,817	16,203,742
SUN LIFE FINANCIAL INC	253,186	11,303,161	8,052,644
SUNCOKE ENERGY INC	54,700	678,728	210,595
SUNCOR ENERGY INC	376,301	11,718,076	5,939,420
SUNLIGHT REAL ESTATE INVESTMENT TRUST	109,000	70,047	53,439
SUNNINGDALE TECH LTD	34,000	32,587	19,939
SUNNOVA ENERGY INTERNATIONAL INC	14,000	164,838	140,980
SUNNY OPTICAL TECHNOLOGY GROUP COMPANY LTD	511,600	7,590,437	6,890,947
SUNPOWER CORP	50,100	446,564	254,007
SUNRISE COMMUNICATIONS GROUP AG	330	26,171	26,569
SUNRUN INC	101,500	1,012,849	1,025,150
SUNSTONE HOTEL INVESTORS INC	201,629	2,950,652	1,756,189
SUN-WA TECHNOS CORP	6,800	69,134	51,336
SUNWAY BERHAD	647,300	254,679	232,249
SUNWAY REAL ESTATE INVESTMENT TRUST	558,900	253,268	205,706
SUPERIOR GROUP OF COMPANIES INC	10,200	199,113	86,292
SUPERNUS PHARMEUTICALS INC	65,064	1,328,797	1,170,501
SUPREME ELECTRONICS COMPANY LTD	217,942	207,074	218,364
SURGERY PARTNERS INC	18,800	320,866	122,764
SURGUTNEFTEGAS OJSC - SPONSORED ADR	1,213,974	7,112,945	5,190,953
SURMODICS INC	13,000	410,315	433,160
SURYA CITRA MEDIA TBK PT	6,833,400	640,443	324,702
SURYA SEMESTA INTERNUSA TBK PT	12,455,500	648,519	336,016
SUTRO BIOPHARMA INC	11,000	124,415	112,200
SUZUKEN COMPANY LTD	288,450	9,330,722	10,514,110
SUZUKI MOTOR CORP	730,200	31,935,979	17,481,376
SVB FINANCIAL GROUP	98,400	10,351,552	14,866,272
SVENSKA HANDELSBANKEN AB - CLASS A	2,080,766	23,192,997	17,460,650
SVMK INC	77,100	1,231,294	1,041,621
SVOLDER AB	12,518	147,686	120,913
SWCC SHOWA HOLDINGS COMPANY LTD	7,800	105,770	72,975
SWEDBANK AB - A SHARES	536,510	11,822,224	6,002,618
SWEDISH MATCH AB	113,005	5,961,644	6,478,480
SWEDISH ORPHAN BIOVITRUM AB	38,572	824,663	657,940
SWIRE PACIFIC LTD - A SHARES	1,951,000	18,028,054	12,573,050
SWISS LIFE HOLDING AG	252	124,404	85,793
SWISSCOM AG	12,962	5,900,303	6,968,976
SWISSQUOTE GROUP HOLDING SA	1,903	71,207	110,240
SWITCH INC - CLASS A	109,279	1,727,629	1,576,896
SWORD GROUP	1,700	58,398	46,353

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SYARIKAT TAKAFUL MALAYSIA KELUARGA BERHAD	313,697	488,595	235,999
SYKES ENTERPRISES INC	52,348	1,433,928	1,419,678
SYLVANIA PLATINUM LTD	163,315	104,840	80,191
SYNALLOY CORP	9,200	190,992	80,316
SYNAPTICS INC	31,000	1,704,335	1,793,970
SYNCHRONOSS TECHNOLOGIES INC	21,900	172,603	66,795
SYNCHRONY FINANCIAL	1,436,398	43,964,301	23,111,644
SYNCMOLD ENTERPRISE CORP	43,000	123,801	92,138
SYNDAX PHARMACEUTICALS INC	18,100	175,995	198,557
SYNEOS HEALTH INC - CLASS A	321,272	14,490,794	12,664,542
SYNERGIE SA	698	24,600	11,718
SYNLOGIC INC	8,500	87,635	14,620
SYNNEX CORP	196,050	18,007,033	14,331,255
SYNNEX TECHNOLOGY INTERNATIONAL CORP	2,101,000	2,528,523	2,580,962
SYNOPSYS INC	622,502	44,613,007	80,172,033
SYNOVUS FINANCIAL CORP	380,311	10,848,997	6,678,261
SYROS PHARMACEUTICALS INC	31,300	261,778	185,609
SYSCO CORP	1,274,900	62,595,656	58,173,687
SYSMEX CORP	548,700	34,630,552	39,878,655
SYSTEM RESEARCH COMPANY LTD	1,800	25,286	23,126
SYSTEMAIR AB	2,200	32,636	26,979
SYSTEMAX INC	9,800	118,467	173,754
SYSTEMS TECHNOLOGY INC	7,110	68,663	74,467
SYSTENA CORP	19,500	242,197	264,805
SYSTEX CORP	173,364	394,986	421,923
T ROWE PRICE GROUP INC	544,885	43,183,221	53,208,020
T.RAD COMPANY LTD	2,000	63,909	23,010
T3EX GLOBAL HOLDINGS CORP	68,000	61,691	42,948
TABULA RASA HEALTHCARE INC	236,371	13,403,883	12,359,840
TACTILE SYSTEMS TECHNOLOGY INC	18,100	749,571	726,896
TAEKWAN INDUSTRIAL COMPANY LTD	989	1,147,576	511,012
TAG IMMOBILIEN AG	1,092,225	13,944,021	21,619,928
TAHOE GROUP COMPANY LTD	886,800	677,941	646,368
TAI HING GROUP HOLDINGS LTD	119,000	25,825	14,125
TAICHUNG COMMERCIAL BANK	1,708,341	542,021	584,671
TAIHO KOGYO COMPANY LTD	2,500	18,314	12,459
TAIKISHA LTD	900	27,077	26,094
TAILORED BRANDS INC	30,900	320,477	53,766
TAIWAN BUSINESS BANK	4,910,715	1,346,151	1,573,494
TAIWAN FU HSING INDUSTRIAL COMPANY LTD	25,000	30,916	29,843
TAIWAN PCB TECHVEST COMPANY LTD	294,000	363,038	280,472
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD	18,057,452	131,236,164	163,607,686
TAIWAN SEMICONDUCTOR MANUFACTURING COMPANY LTD - SPONSORED ADR	3,438,841	108,059,926	164,342,211
TAIYO NIPPON SANSO CORP	198,622	3,124,077	2,945,615
TAKANO COMPANY LTD	303	2,214	2,130
TAKAOKA TOKO COMPANY LTD	12,700	205,303	111,760
TAKARA LEBEN COMPANY LTD	8,600	37,780	27,802
TAKEDA PHARMACEUTICAL COMPANY LTD	2,376,761	95,934,397	72,829,655
TAKE-TWO INTERACTIVE SOFTWARE INC	202,200	16,654,690	23,982,942
TAL EDUCATION GROUP - ADR	516,773	20,996,856	27,523,330
TALANX AG	5,734	279,072	194,789
TALLGRASS ENERGY LP - CLASS A	6,722	151,555	110,644
TALOS ENERGY INC	34,307	733,090	197,265
TAMA HOME COMPANY LTD	10,500	158,660	118,758
TAMRON COMPANY LTD	37,400	695,896	628,097
TANDEM DIABETES CARE INC	204,941	11,278,358	13,187,953
TANGER FACTORY OUTLET CENTERS INC	82,100	1,963,832	410,500
TANGSHAN PORT GROUP COMPANY LTD	1,410,500	510,349	449,413
TANSEISHA COMPANY LTD	44,646	498,670	301,073
TAPESTRY INC	622,507	20,926,022	8,061,466
TARGA RESOURCES CORP	363,700	18,341,088	2,513,167
TARGET CORP	1,116,254	31,096,329	103,778,134
TARGET HOSPITALITY CORP	28,300	257,813	56,317
TARKETT SA	239,493	4,984,877	2,258,626
TARO PHARMACEUTICAL INDUSTRIES LTD	1,631	179,083	99,817
TATA STEEL LTD	62,586	586,122	223,039
TATE & LYLE PLC	287,076	2,522,072	2,335,097
TATNEFT PJSC - SPONSORED ADR	167,916	8,808,344	7,094,451
TAUBMAN CENTERS INC	101,500	6,016,559	4,250,820
TAV HAVALIMANLARI HOLDING AS	440,193	1,977,184	1,106,118
TAYLOR MORRISON HOME CORP	137,309	3,186,246	1,510,399
TAYLOR WIMPEY PLC	3,026,456	6,554,029	4,409,369
TC ENERGY CORP	1,981	105,882	87,056
TCF FINANCIAL CORP	276,492	9,889,469	6,265,309
TCI COMPANY LTD	190,234	1,401,235	1,132,289
TCL ELECTRONICS HOLDINGS LTD	1,695,494	798,665	710,931

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TCM GROUP A/S	1,851	27,776	24,986
TCR2 THERAPEUTICS INC	12,800	199,308	99,072
TCS GROUP HOLDING PLC	143,771	3,589,894	1,661,993
TD AMERITRADE HOLDING CORP	820,739	44,601,672	28,446,814
TDC SOFT INC	7,000	52,653	51,549
TDK CORP	48,600	4,645,920	3,772,572
TE CHANG CONSTRUCTION COMPANY LTD	41,000	39,591	37,826
TE CONNECTIVITY LTD	674,734	53,070,542	42,494,747
TEAM INC	28,796	1,055,977	187,174
TEAM17 GROUP PLC	6,887	44,385	49,017
TEAMVIEWER AG	627,755	17,257,663	25,065,584
TECAN GROUP AG	13,893	3,379,956	4,169,838
TECH DATA CORP	32,800	2,267,105	4,291,880
TECH MAHINDRA LTD	73,641	784,569	550,473
TECHNIPFMC PLC	42,469	905,394	286,241
TECHNOLOGY ONE LTD	474,013	2,466,029	2,320,957
TECHNOPRO HOLDINGS INC	50,500	2,974,840	2,371,683
TECHTARGET INC	22,600	328,950	465,786
TECHTRONIC INDUSTRIES COMPANY LTD	5,148,500	32,899,067	33,411,546
TECNICAS REUNIDAS SA	214,875	5,793,874	2,760,885
TECO ELECTRIC & MACHINERY COMPANY LTD	814,000	631,003	648,691
TEEKAY CORP	46,800	347,222	147,888
TEEKAY TANKERS LTD - CLASS A	46,062	959,790	1,024,419
TEGMA GESTAO LOGISTICA SA	62,639	560,915	249,875
TEGNA INC	492,384	6,145,569	5,347,290
TEIJIN LTD	23,700	419,400	401,751
TEJON RANCH COMPANY	19,600	479,502	275,576
TEKFEN HOLDING AS	765,369	2,402,873	1,474,934
TELADOC HEALTH INC	205,989	11,358,880	31,930,355
TELARIA INC	31,500	214,736	189,000
TELECHIPS INC	6,496	62,805	35,752
TELECOM ITALIA SPA	1,905,436	1,182,792	778,591
TELECOM ITALIA SPA - SAVINGS SHARE	20,498,977	16,064,170	8,108,547
TELEDYNE TECHNOLOGIES INC	334,191	38,740,912	99,344,959
TELEFLEX INC	85,050	10,012,827	24,907,743
TELEFONAKTIEBOLOGET LM ERICSSON - B SHARES	846,365	7,360,988	6,924,548
TELEFONICA BRASIL SA - PREFERRED	1,400,500	16,391,845	13,352,625
TELEFONICA DEUTSCHLAND HOLDING AG	2,907,641	12,046,112	7,207,134
TELEKOM AUSTRIA AG	9,410	67,879	65,565
TELEKOMUNIKASI INDONESIA PERSERO TBK PT	22,280,800	6,491,898	4,316,820
TELENAV INC	90,900	624,604	392,688
TELENET GROUP HOLDING NV	28,333	1,486,276	853,065
TELENOR ASA	32,436	661,765	469,196
TELEPERFORMANCE SA	58,314	11,678,520	12,144,360
TELEPHONE AND DATA SYSTEMS INC	176,092	4,839,358	2,951,302
TELIA COMPANY AB	10,806,831	63,307,971	38,939,801
TELKOM SOUTH AFRICA LTD	375,370	1,618,136	431,486
TELLURIAN INC	73,500	654,308	66,437
TELUS CORP	51,000	775,923	797,239
TEMENOS GROUP AG	27,274	4,481,502	3,577,149
TEMPUR SEALY INTERNATIONAL INC	87,505	4,558,683	3,824,844
TENABLE HOLDINGS INC	33,300	1,136,463	727,938
TENAGA NASIONAL BERHAD	2,306,664	7,170,432	6,418,079
TENARIS SA	1,359,920	17,362,495	8,326,321
TENARIS SA - ADR	54,962	1,786,622	662,292
TENCENT HOLDINGS LTD	3,844,150	150,500,295	188,564,661
TENET HEALTHCARE CORP	105,280	2,284,863	1,516,032
TENNANT COMPANY	16,200	880,995	938,790
TENNECO INC - CLASS A	45,055	2,650,342	162,198
TERADATA CORP	382,090	13,225,488	7,829,024
TERADYNE INC	361,751	7,716,741	19,596,052
TERANGA GOLD CORP	16,100	64,739	78,161
TEREX CORP	93,089	2,843,072	1,336,758
TERNA SPA	116,304	776,510	736,336
TERRAFORM POWER INC - CLASS A	94,244	1,301,877	1,486,228
TERRENO REALTY CORP	97,002	3,231,501	5,019,854
TERRITORIAL BANCORP INC	7,800	179,952	191,490
TERUMO CORP	459,000	16,138,400	15,816,590
TESCO PLC	22,732,505	91,322,700	64,492,244
TESLA INC	363,911	98,799,364	190,689,364
TESSCO TECHNOLOGIES INC	6,300	112,581	30,807
TETRA TECH INC	109,534	5,582,089	7,735,291
TETRA TECHNOLOGIES INC	82,500	746,451	26,400
TEXAS CAPITAL BANCSHARES INC	88,200	8,157,732	1,955,394
TEXAS INSTRUMENTS INC	2,761,178	117,740,573	275,924,518
TEXAS ROADHOUSE INC - CLASS A	119,470	5,550,934	4,934,111

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TEXTAINER GROUP HOLDINGS LTD	62,000	965,595	509,640
TEXTRON INC	776,308	27,227,902	20,704,134
TEXWINCA HOLDINGS LTD	382,000	91,798	61,606
TFI INTERNATIONAL INC	16,949	559,638	374,403
TFS FINANCIAL CORP	80,056	1,363,755	1,222,455
TG THERAPEUTICS INC	77,500	857,635	762,600
T-GAIA CORP	30,400	723,889	576,714
TGS NOPEC GEOPHYSICAL COMPANY ASA	50,993	1,761,108	567,182
THAI BEVERAGE PCL	19,703,900	11,133,930	8,372,272
THALES SA	52,760	5,615,683	4,421,708
THANACHART CAPITAL PUBLIC COMPANY LTD	2,563,800	4,029,701	2,597,588
THERAPEUTICSMD INC	175,100	936,727	185,606
THERAVANCE BIOPHARMA INC	42,200	896,687	975,242
THERMO FISHER SCIENTIFIC INC	1,133,179	105,034,785	321,369,564
THERMON GROUP HOLDINGS INC	29,200	674,431	440,044
THIRD POINT REINSURANCE LTD	67,800	942,810	502,398
THK COMPANY LTD	174,000	4,369,141	3,565,263
THOMSON REUTERS CORP	2,213	165,195	149,073
THOR INDUSTRIES INC	95,100	4,691,644	4,011,318
TIAN DI SCIENCE & TECHNOLOGY COMPANY LTD	1,498,300	810,205	633,700
TIANNENG POWER INTERNATIONAL LTD	206,000	128,445	153,353
TIDEWATER INC	38,119	995,081	269,883
TIFFANY & COMPANY	227,000	21,981,723	29,396,500
TILLY'S INC - CLASS A	16,900	202,049	69,797
TIM PARTICIPACOES SA	2,016,900	5,870,339	4,837,511
TIMBERLAND BANCORP INC	8,900	215,103	162,781
TIME INTERCONNECT TECHNOLOGY LTD	296,000	25,524	9,929
TIMES CHINA HOLDINGS LTD	495,000	854,309	828,949
TIMKEN COMPANY/THE	539,444	16,290,167	17,445,619
TIMKENSTEEL CORP	32,900	731,435	106,267
TINEXTA SPA	3,872	41,511	39,172
TINGYI (CAYMAN ISLANDS) HOLDING CORP	1,372,000	2,093,747	2,244,508
TIPTREE INC	15,613	112,706	81,500
TITAN INDUSTRIES LTD	927,396	15,336,182	11,446,072
TITAN INTERNATIONAL INC	37,000	580,316	57,350
TITAN MACHINERY INC	70,080	1,173,200	608,995
TIVITY HEALTH INC	41,608	1,064,417	261,714
TIVO CORP	105,137	1,697,383	744,370
TJX COMPANIES INC/THE	3,347,195	58,329,110	160,029,393
TKC CORP	9,000	376,401	404,752
T-MOBILE US INC	702,500	29,451,534	58,939,750
TMX GROUP LTD	119,000	8,550,119	8,759,356
TOA CORP	3,800	40,564	28,336
TOA ROAD CORP	4,500	129,128	125,052
TOC COMPANY LTD	21,400	169,536	116,361
TOCAGEN INC	17,200	213,906	20,984
TOCHIGI BANK LTD/THE	9,600	31,023	13,784
TOEI COMPANY LTD	3,100	412,174	389,384
TOFAS TURK OTOMOBIL FABRIKASI AS	38,794	168,248	96,834
TOHO BANK LTD/THE	19,800	74,869	49,521
TOHO COMPANY LTD	8,900	368,405	272,058
TOHO HOLDINGS COMPANY LTD	149,300	3,081,039	3,135,224
TOKAI CORP	3,000	74,868	81,617
TOKEN CORP	14,684	1,507,483	1,086,797
TOKIO MARINE HOLDINGS INC	1,431,366	56,709,121	65,631,622
TOKMANNI GROUP CORP	36,501	308,287	364,462
TOKYO ELECTRIC POWER COMPANY INC	621,100	3,265,862	2,169,003
TOKYO ELECTRON LTD	224,900	42,001,175	42,405,072
TOKYO KEIKI INC	2,800	25,362	18,026
TOKYO SANGYO COMPANY LTD	3,444	22,699	15,536
TOKYO SEIMITSU COMPANY LTD	7,000	187,774	199,713
TOLL BROTHERS INC	300,400	8,630,235	5,782,700
TOMEN DEVICES CORP	500	10,592	15,029
TOMONY HOLDINGS INC	29,000	107,830	96,438
TOMPKINS FINANCIAL CORP	13,100	728,648	940,580
TOMRA SYSTEMS ASA	163,035	4,086,090	4,524,179
TOMTOM NV	115	1,028	898
TOMY COMPANY LTD	102,100	934,260	720,673
TONAMI HOLDINGS COMPANY LTD	2,100	123,873	94,345
TOOTSIE ROLL INDUSTRIES INC	21,778	658,551	783,148
TOP ENGINEERING COMPANY LTD	24,538	219,962	174,357
TOPBI INTERNATIONAL HOLDINGS LTD	42,000	123,487	80,968
TOPBUILD CORP	45,035	2,414,009	3,226,307
TOPCO SCIENTIFIC COMPANY LTD	789,000	2,663,121	2,363,752
TOPDANMARK A/S	27,041	1,210,030	1,089,465
TOPPAN FORMS COMPANY LTD	27,000	244,688	240,850

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TOPPAN PRINTING COMPANY LTD	33,000	672,445	506,211
TORII PHARMACEUTICAL COMPANY LTD	19,223	465,901	480,597
TORNOS HOLDING AG	4,100	43,902	15,679
TORO COMPANY/THE	326,000	15,212,478	21,219,340
TORONTO-DOMINION BANK/THE	244,705	13,457,659	10,286,086
TORUNLAR GAYRIMENKUL YATIRIM ORTAKLIGI AS	878,908	385,729	248,059
TOSEI CORP	22,800	263,240	196,626
TOSHIBA TEC CORP	33,600	1,003,000	1,058,219
TOTAL SA	531,246	18,898,920	20,629,173
TOTVS SA	367,800	3,414,628	3,310,243
TOVIS COMPANY LTD	6,113	44,140	34,649
TOWA BANK LTD/THE	23,300	245,274	135,757
TOWA PHARMACEUTICAL COMPANY LTD	57,000	1,198,515	1,196,971
TOWER SEMICONDUCTOR LTD	12,954	295,162	206,228
TOWNEBANK	106,562	2,535,948	1,927,707
TOYO CONSTRUCTION COMPANY LTD	10,000	38,109	40,572
TOYO DENKI SEIZO KK	2,000	28,184	20,861
TOYO MACHINERY & METAL COMPANY LTD	7,700	41,104	29,030
TOYO TIRE CORP	32,100	385,667	368,709
TOYOTA INDUSTRIES CORP	201,600	10,516,407	9,673,364
TOYOTA MOTOR CORP	48,100	2,875,778	2,896,560
TPG RE FINANCE TRUST INC	81,700	1,624,398	448,533
TPI COMPOSITES INC	28,500	638,324	421,230
TRACTOR SUPPLY COMPANY	312,822	26,485,726	26,449,100
TRADE DESK INC/THE - CLASS A	80,629	18,206,559	15,561,397
TRAINLINE PLC	8,753,140	42,010,122	36,901,750
TRAKYA CAM SANAYII AS	780,266	495,599	339,799
TRANE TECHNOLOGIES PLC	618,345	34,222,560	51,069,114
TRANS COSMOS INC	13,200	310,810	234,031
TRANSCAT INC	7,000	179,200	185,500
TRANSCEND INFORMATION INC	190,000	484,141	417,803
TRANSCONTINENTAL REALTY INVESTORS INC	2,900	76,009	59,479
TRANSDIGM GROUP INC	105,584	29,321,799	33,806,941
TRANSENTERIX INC	10,808	679,732	3,802
TRANSLATE BIO INC	24,600	246,620	245,262
TRANSMEDICS GROUP INC	12,800	309,007	154,624
TRANSOCEAN LTD	909,946	9,425,457	1,055,537
TRANSUNION	388,596	19,811,871	25,717,283
TRANSURBAN GROUP	215,005	2,266,949	1,584,389
TRAVELERS COMPANIES INC/THE	698,082	46,454,269	69,354,447
TRAVELZOO INC	6,200	103,292	24,366
TRAVIS PERKINS PLC	716,462	10,021,196	7,840,816
TREASURE FACTORY COMPANY LTD	2,200	25,007	12,268
TREASURY WINE ESTATES LTD	2,136,857	10,731,218	13,117,869
TRECORA RESOURCES	5,500	77,982	32,725
TREDEGAR CORP	25,978	491,726	406,036
TREEHOUSE FOODS INC	244,283	16,008,218	10,785,094
TREX COMPANY INC	150,926	8,564,771	12,095,210
TRI POINTE GROUP INC	154,431	2,261,203	1,354,360
TRIBUNE PUBLISHING COMPANY	17,400	272,169	141,114
TRICIDA INC	96,641	3,264,401	2,126,102
TRICO BANCSHARES	24,086	646,423	718,245
TRIMAS CORP	87,067	2,087,146	2,011,248
TRIMBLE INC	1,518,652	45,971,075	48,338,693
TRINET GROUP INC	51,300	1,961,015	1,931,958
TRINITY INDUSTRIAL CORP	3,000	23,376	18,619
TRINITY INDUSTRIES INC	166,800	1,917,829	2,680,476
TRINSEO SA	36,206	2,157,884	655,691
TRIP.COM GROUP LTD - ADR	992,979	41,485,496	23,285,358
TRIPADVISOR INC	489,468	26,157,064	8,511,849
TRIPLE-S MANAGEMENT CORP - CLASS B	19,626	461,023	276,727
TRIPOD TECHNOLOGY CORP	911,000	2,873,039	2,861,796
TRISTATE CAPITAL HOLDINGS INC	23,800	407,947	230,146
TRISUL SA	160,400	330,753	224,212
TRITON INTERNATIONAL LTD OF BERMUDA	99,989	3,069,409	2,586,715
TRIUMPH BANCORP INC	38,851	1,052,536	1,010,126
TRIUMPH GROUP INC	734,878	15,144,332	4,967,775
TRONOX HOLDINGS PLC	79,800	1,458,580	397,404
TRUE NORTH COMMERCIAL REAL ESTATE INVESTMENT TRUST	18,700	104,906	63,851
TRUEBLUE INC	35,400	832,922	451,704
TRUECAR INC	90,700	1,081,510	219,494
TRUIST FINANCIAL CORP	2,930,826	122,065,425	90,386,674
TRULY INTERNATIONAL HOLDINGS LTD	4,012,000	579,412	460,679
TRUPANION INC	73,139	1,904,245	1,903,808
TRUSTCO BANK CORP NY	79,500	634,288	430,095
TRUSTMARK CORP	549,907	12,924,506	12,812,833

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TSAKOS ENERGY NAVIGATION LTD	7,332	24,948	23,902
TSI HOLDINGS COMPANY LTD	9,200	67,499	33,747
TSINGTAO BREWERY COMPANY - H SHARES	5,816,000	29,083,281	29,676,915
TSUBAKIMOTO KOGYO COMPANY LTD	100	3,492	3,335
TSUKUBA BANK LTD	70,800	186,031	111,491
TTEC HOLDINGS INC	50,445	1,741,098	1,852,340
TTM TECHNOLOGIES INC	88,100	1,088,456	910,954
TUBE INVESTMENTS OF INDIA LTD	38,945	243,583	141,003
TUCOWS INC - CLASS A	8,500	529,647	410,210
TULLETT PREBON PLC	141,410	710,851	593,355
TUNE PROTECT GROUP BERHAD	25,000	4,460	1,534
TUPPERWARE BRANDS CORP	38,400	1,603,584	62,208
TURKCELL ILETISIM HIZMETLERI AS	1,946,317	4,361,470	3,638,500
TURKIYE GARANTI BANKASI AS	3,891,919	5,448,193	4,801,229
TURKIYE HALK BANKASI AS	7,313,270	8,500,542	5,570,747
TURKIYE IS BANKASI AS - C SHARES	8,077,082	13,308,050	5,784,883
TURKIYE SINAI KALKINMA BANKASI AS	1,669,468	247,416	238,124
TURKIYE SISE VE CAM FABRIKALARI AS	214,462	224,712	134,725
TURKIYE VAKIFLAR BANKASI TAO - D SHARES	2,429,605	4,241,304	1,710,613
TURNING POINT BRANDS INC	8,800	167,476	185,768
TURNING POINT THERAPEUTICS INC	31,536	1,637,220	1,408,398
TUTOR PERINI CORP	34,400	779,979	231,168
TV TOKYO HOLDINGS CORP	19,200	555,877	427,556
TWILIO INC - CLASS A	405,447	38,987,238	36,283,452
TWIN DISC INC	9,100	143,507	63,518
TWIN RIVER WORLDWIDE HOLDINGS INC	17,400	517,824	226,374
TWIST BIOSCIENCE CORP	31,027	879,385	948,806
TWITTER INC	1,369,700	43,337,577	33,639,832
TWO HARBORS INVESTMENT CORP	465,463	7,466,621	1,773,414
TYLER TECHNOLOGIES INC	361,791	28,590,905	107,292,739
TYME TECHNOLOGIES INC	13,300	44,218	14,630
TYSON FOODS INC - CLASS A	855,080	49,214,778	49,483,480
U AND I GROUP PLC	6,228	19,529	6,147
U.S. BANCORP	3,351,980	88,101,500	115,475,711
U.S. CONCRETE INC	14,300	628,795	259,402
U.S. PHYSICAL THERAPY INC	21,026	1,665,210	1,450,794
U.S. SILICA HOLDINGS INC	53,700	1,933,351	96,660
U.S. WELL SERVICES INC	20,700	99,981	6,210
U.S. XPRESS ENTERPRISES INC - CLASS A	15,900	133,646	53,106
UBE INDUSTRIES LTD	2,600	56,438	39,907
UBER TECHNOLOGIES INC	2,082,645	75,965,309	58,147,448
UBIQUITI INC	21,100	2,087,246	2,987,338
UBISOFT ENTERTAINMENT SA	725,586	55,163,672	53,485,306
U-BLOX HOLDING AG	51,362	10,402,755	3,155,879
UBS AG	2,303,544	30,297,935	21,536,726
UCB SA	59,499	5,733,996	5,157,537
UCHIDA YOKO COMPANY LTD	3,300	103,202	107,753
UDG HEALTHCARE PLC	876,762	8,585,098	6,865,296
UDR INC	518,800	14,132,452	18,956,952
UFP TECHNOLOGIES INC	6,898	187,590	262,745
UGI CORP	333,285	9,369,238	8,888,711
UJU ELECTRONICS COMPANY LTD	8,493	97,846	71,859
ULS GROUP INC	1,800	36,595	40,984
ULTA BEAUTY INC	113,570	22,042,005	19,954,249
ULTRA CLEAN HOLDINGS INC	35,100	394,370	484,380
ULTRA TECH CEMENT LTD	98,346	5,536,211	4,218,278
ULTRAGENYX PHARMACEUTICAL INC	49,400	4,355,156	2,194,842
ULVAC INC	38,300	1,339,328	918,874
UMB FINANCIAL CORP	41,500	2,248,606	1,924,770
UMH PROPERTIES INC	31,100	377,458	337,746
UMICORE SA	119,778	3,419,973	4,185,931
UMPQUA HOLDINGS CORP	420,271	9,681,553	4,580,954
UMS HOLDINGS LTD	191,300	139,012	83,971
UNDER ARMOUR INC - CLASS A	321,600	12,955,343	2,961,936
UNDER ARMOUR INC - CLASS C	327,876	12,343,769	2,642,681
UNICHARM CORP	788,000	25,884,577	29,569,617
UNICREDIT SPA	1,397,360	18,199,450	10,958,161
UNIFI INC	12,095	386,843	139,697
UNIFIRST CORP	14,100	1,490,514	2,130,369
UNILEVER NV	1,445,585	76,469,090	71,068,264
UNILEVER PLC	35,773	1,886,724	1,807,759
UNION BANKSHARES INC	4,100	146,081	92,250
UNION PACIFIC CORP	1,700,000	63,910,342	239,768,000
UNIPER SE	3,705	122,214	91,429
UNIPOL GRUPPO SPA	492,123	2,604,201	1,692,303
UNI-PRESIDENT CHINA HOLDINGS LTD	1,115,000	1,240,298	1,081,784

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UNIQA INSURANCE GROUP AG	6,466	65,550	50,089
UNIQURE BV	4,717	191,961	223,822
UNISYS CORP	188,039	2,825,283	2,322,282
UNIT CORP	51,400	1,130,332	13,364
UNITED AIRLINES HOLDINGS INC	377,130	22,837,392	11,898,452
UNITED BANKSHARES INC	548,254	17,317,580	12,653,702
UNITED COMMUNITY BANKS INC	70,800	1,667,929	1,296,348
UNITED COMPANY RUSAL PLC	2,214,000	989,196	734,106
UNITED FIRE GROUP INC	345,861	9,348,916	11,278,527
UNITED INDUSTRIAL CORP	14,200	34,471	21,442
UNITED INSURANCE HOLDINGS COMPANY	13,900	252,504	128,436
UNITED INTERGRATED SERVICES COMPANY LTD	298,000	1,359,018	1,630,838
UNITED MICROELECTRONICS CORP	28,473,000	11,348,373	12,851,758
UNITED MIZRAHI BANK LTD	232,883	4,489,024	4,360,158
UNITED NATURAL FOODS INC	38,600	2,313,080	354,348
UNITED OVERSEAS BANK LTD	5,354,282	74,552,977	73,140,278
UNITED PARCEL SERVICE INC - CLASS B	1,812,000	139,202,147	169,277,040
UNITED PRINTED CIRCUIT BOARD CORP	991,000	781,924	639,006
UNITED RENTALS INC	142,550	12,855,269	14,668,395
UNITED SECURITY BANCSHARES	3,500	34,545	22,400
UNITED SPIRITS LTD	1,737,176	15,506,197	11,127,846
UNITED STATES CELLULAR CORP	25,400	958,773	743,966
UNITED STATES LIME & MINERALS INC	2,400	138,594	177,240
UNITED STATES STEEL CORP	266,300	6,565,046	1,680,353
UNITED TECHNOLOGIES CORP	1,957,731	109,666,048	184,672,765
UNITED THERAPEUTICS CORP	77,708	7,214,702	7,368,661
UNITEDHEALTH GROUP INC	2,612,812	207,406,533	651,583,057
UNITI GROUP INC	164,900	1,548,885	994,347
UNITIL CORP	24,368	1,211,915	1,274,934
UNITY BANCORP INC	8,300	138,361	97,110
UNITY BIOTECHNOLOGY INC	25,600	285,720	148,480
UNIVAR SOLUTIONS INC	927,703	23,627,446	9,944,976
UNIVERSAL CORP	22,100	1,160,686	977,041
UNIVERSAL DISPLAY CORP	126,906	15,928,275	16,723,673
UNIVERSAL ELECTRONICS INC	13,400	531,663	514,158
UNIVERSAL FOREST PRODUCTS INC	77,308	2,222,225	2,875,085
UNIVERSAL HEALTH REALTY INCOME TRUST	11,600	575,151	1,169,396
UNIVERSAL HEALTH SERVICES INC - CLASS B	159,500	22,111,196	15,803,260
UNIVERSAL INSURANCE HOLDINGS INC	27,500	587,153	492,800
UNIVERSAL LOGISTICS HOLDINGS INC	8,300	191,331	108,730
UNIVEST FINANCIAL CORP	45,248	1,035,286	738,447
UNIZYX HOLDING CORP	285,000	217,872	116,859
UNUM GROUP	388,797	14,275,238	5,835,843
UOL GROUP LTD	18,400	108,008	84,902
UPLAND SOFTWARE INC	31,549	1,008,618	846,144
UPWORK INC	48,000	803,274	309,600
URANIUM ENERGY CORP	134,900	230,368	75,544
URBAN & CIVIC PLC	981,039	3,667,591	2,530,194
URBAN EDGE PROPERTIES	103,400	2,268,260	910,954
URBAN OUTFITTERS INC	128,700	4,349,399	1,832,688
UROGEN PHARMA LTD	16,300	585,985	290,792
URSTADT BIDDLE PROPERTIES INC - CLASS A	29,100	555,165	410,310
US ECOLOGY INC	21,638	1,043,582	657,795
US FOODS HOLDING CORP	394,650	10,925,328	6,989,252
USANA HEALTH SCIENCES INC	16,212	1,133,970	936,405
UTAH MEDICAL PRODUCTS INC	4,000	218,206	376,200
V.S. INDUSTRY BERHAD	731,700	199,772	127,878
VAIL RESORTS INC	71,900	10,914,313	10,620,349
VALERO ENERGY CORP	864,512	27,186,950	39,214,264
VALHI INC	17,400	75,516	17,922
VALID SOLUCOES E SERVICOS DE SEGURANCA EM MEIOS DE PAGAMENTO E IDENTIFICACAO SA	200	374	357
VALLEY NATIONAL BANCORP	348,140	3,666,284	2,544,903
VALMET CORP	230,268	4,199,979	4,515,062
VALMONT INDUSTRIES INC	38,550	3,780,750	4,085,529
VALNEVA SE	89,031	392,852	278,414
VALUE LINE INC	2,965	49,235	95,918
VALVOLINE INC	688,559	11,736,590	9,013,237
VAN LANSCHOT KEMPEN NV	6,374	140,349	78,331
VANDA PHARMACEUTICALS INC	45,100	649,824	467,236
VAPOTHERM INC	12,000	196,770	225,960
VAREX IMAGING CORP	127,780	3,911,600	2,901,884
VARIAN MEDICAL SYSTEMS INC	414,326	38,827,912	42,534,707
VARONIS SYSTEMS INC	66,400	4,052,872	4,227,688
VARUN BEVERAGES LTD	188,211	1,503,019	1,317,206
VBG GROUP AB	674	11,200	7,823
VBI VACCINES INC	91,000	107,380	86,450

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VECTOR GROUP LTD	97,793	1,576,500	921,210
VECTRUS INC	10,200	254,409	422,382
VECTURA GROUP PLC	48,282	52,463	58,071
VEECO INSTRUMENTS INC	43,227	1,088,779	413,682
VENTAS INC	666,900	39,420,178	17,872,920
VENTURE CORP LTD	125,600	1,717,905	1,197,031
VEOLIA ENVIRONNEMENT SA	910,372	21,887,259	19,453,688
VEON LTD	225,302	599,627	340,206
VERA BRADLEY INC	11,000	131,082	45,320
VERACYTE INC	766,470	18,794,958	18,632,886
VERBIO VEREINIGTE BIOENERGIE AG	3,955	41,135	36,192
VERBUND AG	78,009	3,571,396	2,826,359
VEREIT INC	1,895,750	16,527,597	9,270,218
VERICEL CORP	38,200	437,563	350,294
VERINT SYSTEMS INC	71,024	4,055,486	3,054,032
VERISIGN INC	266,463	29,663,060	47,987,322
VERISK ANALYTICS INC	381,983	31,267,119	53,240,791
VERITEX HOLDINGS INC	46,582	1,146,815	650,751
VERITIV CORP	12,300	489,781	96,678
VERIZON COMMUNICATIONS INC	10,929,574	432,783,133	587,246,011
VERKKOKAUPPA.COM OYJ	4,787	20,762	18,253
VERRA MOBILITY CORP	114,700	1,532,576	818,958
VERRICA PHARMACEUTICALS INC	13,800	161,424	150,834
VERSO CORP - CLASS A	33,800	425,528	381,264
VERTEX PHARMACEUTICALS INC	569,255	51,961,782	135,454,227
VESTAS WIND SYSTEMS A/S	200,226	11,795,229	16,269,393
VESTEL BEYAZ ESYA SANAYI VE TICARET AS	24,393	77,277	59,888
VESTEL ELEKTRONIK SANAYI VE TICARET AS	681,296	1,394,657	1,090,653
VESTJYSK BANK A/S	94,342	44,859	39,120
VETROPACK HOLDING AG	14	28,877	37,187
VEVA SYSTEMS INC - CLASS A	820,710	41,337,566	128,334,423
VF CORP	799,900	65,488,360	43,258,592
VIACOMCBS INC - CLASS A	9,068	700,195	161,682
VIACOMCBS INC - CLASS B	1,303,986	73,429,139	18,268,844
VIAD CORP	18,100	538,006	384,263
VIASAT INC	98,800	8,000,353	3,548,896
VIATRON TECHNOLOGIES INC	20,699	177,223	113,922
VIAVI SOLUTIONS INC	224,857	1,891,361	2,520,647
VIB VERMOEGEN AG	1,098	36,196	27,469
VICI PROPERTIES INC	805,900	16,003,984	13,410,176
VICOR CORP	27,478	904,622	1,223,870
VICTORY CAPITAL HOLDINGS INC - CLASS A	24,649	313,232	403,258
VIDRALA SA	86,764	5,517,895	7,711,346
VIELA BIO INC	5,000	151,584	190,000
VIEMED HEALTHCARE INC	7,300	25,400	33,901
VIENNA INSURANCE GROUP AG	204,188	5,341,417	3,840,136
VIEWORKS COMPANY LTD	10,682	231,426	269,386
VIEWRAY INC	41,032	192,804	102,580
VIKING THERAPEUTICS INC	301,597	4,209,564	1,411,474
VILLAGE SUPER MARKET - CLASS A	10,100	295,802	248,258
VINCE HOLDING CORP	5,700	79,572	22,116
VINCI SA	188,835	15,845,328	15,622,820
VINDA INTERNATIONAL HOLDINGS LTD	920,000	2,292,603	2,231,483
VINYTHAI PUBLIC COMPANY LTD	486,500	399,735	262,392
VIPSHOP HOLDINGS LTD - ADR	1,236,697	11,813,694	19,267,739
VIR BIOTECHNOLOGY INC	8,200	100,449	281,014
VIRBAC SA	8,078	1,582,054	1,435,901
VIRNETX HOLDING CORP	45,900	226,828	251,073
VIRTU FINANCIAL INC	78,100	2,098,498	1,626,042
VIRTUS INVESTMENT PARTNERS INC	9,355	1,039,194	712,009
VIRTUSA CORP	78,945	3,196,663	2,242,038
VISA INC - CLASS A	4,727,673	249,098,248	761,722,674
VISHAY INTERTECHNOLOGY INC	395,715	6,959,923	5,702,253
VISHAY PRECISION GROUP INC	23,956	491,539	481,036
VISTA GROUP INTERNATIONAL LTD	1,054,834	3,227,869	725,416
VISTA OIL & GAS SAB DE CV - ADR	157,536	893,154	315,072
VISTA OUTDOOR INC	47,078	301,887	414,286
VISTEON CORP	134,484	9,535,630	6,452,542
VISTRA CORP	714,285	14,144,699	11,399,989
VISTRY GROUP PLC	69,639	1,202,837	497,370
VITA GROUP LTD	40,483	43,905	18,955
VITAL KSK HOLDINGS INC	7,400	81,301	75,196
VITASOY INTERNATIONAL HOLDINGS LTD	817,840	2,970,977	2,479,614
VITEC SOFTWARE GROUP AB	1,123	23,048	20,289
VITRO SAB DE CV	25,610	95,998	30,021
VITROLIFE AB	20,979	366,962	303,430

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VIVENDI SA	18,915	386,211	405,231
VIVINT SOLAR INC	39,300	343,979	171,741
VMWARE INC - CLASS A	206,300	21,169,568	24,982,930
VOCERA COMMUNICATIONS INC	790,992	17,755,533	16,800,670
VOCUS GROUP LTD	343,088	819,348	520,768
VODAFONE GROUP PLC	24,391,199	56,751,438	34,175,570
VOLKSWAGEN AG - PREFERRED	99,913	17,835,698	11,712,820
VOLVO AB - B SHARES	175,198	2,642,306	2,113,120
VONAGE HOLDINGS CORP	203,300	1,440,081	1,469,859
VONTOBEL HOLDING AG	15,015	847,448	738,684
VORNADO REALTY TRUST	334,800	25,636,870	12,123,108
VOSTOK NEW VENTURES LTD	30,242	191,466	160,860
VOYA FINANCIAL INC	312,113	14,109,475	12,656,182
VOYAGER THERAPEUTICS INC	15,700	281,085	143,655
VP BANK AG	6,272	1,152,307	811,591
VSE CORP	7,700	245,089	126,203
VTB BANK OJSC - GDR	317,289	553,982	261,763
VULCAN MATERIALS COMPANY	250,100	25,310,543	27,028,307
VZ HOLDING AG	141	43,966	47,216
W&T OFFSHORE INC	157,363	694,240	267,517
W. P. CAREY INC	306,100	19,886,278	17,778,288
WABASH NATIONAL CORP	133,100	1,806,251	960,982
WABCO HOLDINGS INC	81,400	10,081,498	10,993,070
WABTEC CORP	536,594	34,966,905	25,826,269
WACOM COMPANY LTD	33,200	127,476	97,796
WADDELL & REED FINANCIAL INC - CLASS A	98,300	1,699,658	1,118,654
WAFER WORKS CORP	236,000	252,720	202,510
WAH LEE INDUSTRIAL CORP	28,000	48,353	44,257
WAITR HOLDINGS INC	34,700	218,610	42,681
WAKACHIKU CONSTRUCTION COMPANY LTD	7,400	109,377	82,942
WALGREENS BOOTS ALLIANCE INC	1,759,408	57,734,549	80,492,916
WALKER & DUNLOP INC	42,192	1,533,850	1,699,072
WAL-MART DE MEXICO SAB DE CV	8,912,556	23,291,055	21,180,345
WAL-MART INC	3,441,964	142,640,379	391,075,950
WALT DISNEY COMPANY/THE	4,586,624	246,935,981	443,067,878
WALTON ADVANCED ENGINEERING INC	115,000	42,991	30,003
WANT WANT CHINA HOLDINGS LTD	3,077,000	2,808,884	2,231,062
WAREHOUSES DE PAUW SCA	13,941	416,596	400,316
WARRIOR MET COAL INC	109,900	2,401,431	1,167,138
WASEDA ACADEMY COMPANY LTD	4,200	29,441	35,481
WASHINGTON FEDERAL INC	71,100	1,719,591	1,845,756
WASHINGTON PRIME GROUP INC	163,788	1,536,724	131,866
WASHINGTON REAL ESTATE INVESTMENT TRUST	85,339	2,326,159	2,037,042
WASHINGTON TRUST BANCORP	23,082	895,834	843,878
WASION METERS GROUP LTD	120,000	60,786	41,182
WASTE CONNECTIONS INC	122,658	6,996,736	9,505,995
WASTE MANAGEMENT INC	891,000	35,228,553	82,470,960
WATERS CORP	243,167	36,111,579	44,268,552
WATERSTONE FINANCIAL INC	19,300	268,687	280,622
WATFORD HOLDINGS LTD	16,800	460,824	246,120
WATSCO INC	141,000	18,407,871	22,282,230
WATTS WATER TECHNOLOGIES INC - CLASS A	63,797	4,247,896	5,400,416
WAVE LIFE SCIENCES LTD	20,200	516,390	189,274
WAYFAIR INC - CLASS A	111,800	10,686,140	5,974,592
WD-40 COMPANY	16,497	1,726,861	3,313,422
WEATHERNEWS INC	1,300	41,169	42,569
WEBSTER FINANCIAL CORP	319,429	16,460,288	7,314,924
WEBZEN INC	27,709	384,519	287,936
WEC ENERGY GROUP INC	643,490	37,675,367	56,710,774
WEG SA	953,600	8,021,672	6,172,127
WEI CHUAN FOODS CORP	541,000	470,730	356,892
WEICHAI POWER COMPANY LTD	3,445,000	3,980,734	5,546,917
WEINGARTEN REALTY INVESTORS	211,900	6,257,791	3,057,717
WEIR GROUP PLC/THE	759,951	21,911,871	6,793,992
WEIS MARKETS INC	16,900	703,397	704,054
WELBILT INC	838,013	17,836,149	4,299,007
WELLS FARGO & COMPANY	10,860,862	404,080,914	311,706,739
WELLTOWER INC	732,200	50,683,298	33,520,116
WELTREND SEMICONDUCTOR INC	34,000	30,501	24,116
WENDY'S COMPANY/THE	331,300	2,291,653	4,929,744
WENS FOODSTUFFS GROUP COMPANY LTD	173,836	948,487	791,601
WERNER ENTERPRISES INC	111,300	3,696,337	4,035,738
WESBANCO INC	195,343	7,413,951	4,629,629
WESCO INTERNATIONAL INC	167,100	8,857,376	3,818,235
WEST BANCORP	13,300	259,224	217,455
WEST CHINA CEMENT LTD	11,085,589	1,890,600	1,730,581

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
WEST PHARMACEUTICAL SERVICES INC	132,849	10,781,722	20,226,260
WESTAMERICA BANCORPORATION	180,165	9,998,228	10,590,099
WESTERN ALLIANCE BANCORP	605,688	26,369,054	18,540,110
WESTERN AREAS LTD	313,654	599,740	373,385
WESTERN ASSET MORTGAGE CAPITAL CORP	34,700	486,324	79,463
WESTERN DIGITAL CORP	663,582	43,640,423	27,618,283
WESTERN NEW ENGLAND BANCORP INC	16,600	171,656	112,216
WESTERN UNION COMPANY	1,505,600	29,333,733	27,296,528
WESTLAKE CHEMICAL CORP	70,800	4,538,311	2,702,436
WESTPORTS HOLDINGS BERHAD	1,351,400	1,397,582	1,057,345
WESTROCK COMPANY	458,647	20,317,717	12,961,364
WESTWOOD HOLDINGS GROUP INC	9,300	524,288	170,283
WEX INC	80,295	7,346,870	8,394,842
WEYCO GROUP INC	7,800	219,381	157,326
WEYERHAEUSER COMPANY	1,440,553	42,773,683	24,417,373
WH GROUP LTD	38,485,500	32,056,145	35,998,384
WHANIN PHARMACEUTICAL COMPANY LTD	20,938	319,162	253,695
WHEATON PRECIOUS METALS CORP	713,396	15,815,344	19,411,829
WHIRLPOOL CORP	116,720	18,942,978	10,014,576
WHITE MOUNTAINS INSURANCE GROUP LTD	5,942	4,150,407	5,407,220
WHITECAP RESOURCES INC	4,434	12,725	3,645
WHITESTONE REIT	32,000	420,941	198,400
WHITING PETROLEUM CORP	80,300	1,500,004	53,833
WIDEOPENWEST INC	8,200	90,524	39,032
WIHLBORGS FASTIGHETER AB	11,103	173,619	154,985
WILL GROUP INC	2,700	28,516	14,156
WILLDAN GROUP INC	10,700	343,016	228,659
WILLIAM MORRISON SUPERMARKETS PLC	6,080,443	20,011,501	13,420,213
WILLIAMS COMPANIES INC/THE	2,174,000	55,596,530	30,762,100
WILLIAMS-SONOMA INC	156,547	6,234,472	6,656,378
WILLIS LEASE FINANCE CORP	13,762	587,761	366,069
WILLIS TOWERS WATSON PLC	289,551	45,913,854	49,180,237
WILLSCOT CORP	46,400	714,626	470,032
WIN SEMICONDUCTORS CORP	125,000	1,088,917	1,089,149
WINGSTOP INC	50,496	2,589,383	4,024,531
WINMARK CORP	2,500	272,612	318,550
WINNEBAGO INDUSTRIES INC	44,773	1,447,768	1,245,137
WINTRUST FINANCIAL CORP	109,057	8,734,461	3,583,613
WIPRO LTD	1,773,068	6,241,988	4,610,135
WISDOM MARINE LINES COMPANY LTD	583,000	531,376	418,336
WISDOMTREE INVESTMENTS INC	116,600	1,801,466	271,678
WISETECH GLOBAL LTD	34,500	781,916	361,079
WISTRON CORP	6,345,539	5,635,253	5,140,807
WIWYNN CORP	25,000	452,409	580,328
WIX.COM LTD	85,500	10,780,868	8,620,110
WIZ SOLUCOES E CORRETAGEM DE SEGUROS SA	42,400	123,573	73,738
WOLTERS KLUWER NV	467,970	28,337,615	32,955,152
WOLVERINE WORLD WIDE INC	722,263	22,108,601	10,978,398
WONIK HOLDINGS COMPANY LTD	15,623	42,733	43,313
WOODWARD INC	240,340	25,185,356	14,285,810
WOORI FINANCIAL GROUP INC	44,604	532,050	280,298
WORKDAY INC - CLASS A	454,677	82,753,054	59,208,039
WORKIVA INC	33,000	962,429	1,066,890
WORKSPACE GROUP PLC	1,635	19,387	15,397
WORLD ACCEPTANCE CORP	5,000	360,271	273,050
WORLD COMPANY LTD	3,000	79,760	41,879
WORLD FUEL SERVICES CORP	65,345	1,651,353	1,645,387
WORLD HOLDINGS COMPANY LTD	4,600	79,788	52,368
WORLD WRESTLING ENTERTAINMENT INC	78,100	5,653,625	2,649,933
WORLDLINE SA	371,702	24,329,335	21,901,546
WORTHINGTON INDUSTRIES INC	60,636	1,934,311	1,591,695
WPP PLC	5,160,143	81,128,319	35,280,333
WPX ENERGY INC	985,381	14,885,846	3,005,412
WR BERKLEY CORP	426,450	14,803,866	22,247,897
WR GRACE & COMPANY	274,299	18,101,884	9,765,044
WRAP TECHNOLOGIES INC	200	1,246	852
WRIGHT MEDICAL GROUP NV	115,648	3,041,120	3,313,315
WSFS FINANCIAL CORP	229,167	9,611,473	5,710,842
WT MICROELECTRONICS COMPANY LTD	378,000	468,537	426,229
WUESTENROT & WUERTTEMBERGISCHE AG	3,302	64,459	50,651
WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP COMPANY LTD	406,800	1,043,388	1,873,100
WULIANGYE YIBIN COMPANY LTD	13,000	236,016	211,135
WW GRAINGER INC	85,300	19,433,570	21,197,050
WW INTERNATIONAL INC	42,000	1,332,628	710,220
WYNDHAM DESTINATIONS INC	531,773	22,071,058	11,539,474
WYNDHAM HOTELS & RESORTS INC	192,850	9,638,091	6,076,704

DOMESTIC AND INTERNATIONAL EQUITY
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Security Description	Shares	Cost	Fair Value
WYNN MACAU LTD	901,600	1,450,488	1,370,273
WYNN RESORTS LTD	180,900	21,688,380	10,888,371
X FINANCIAL - ADR	6,397	18,083	6,717
X4 PHARMACEUTICALS INC	4,201	91,364	42,010
XBIOTECH INC	11,412	133,282	121,195
XCEL ENERGY INC	1,108,422	47,361,976	66,837,847
XCMG CONSTRUCTION MACHINERY COMPANY LTD	8,145,952	5,410,069	5,799,588
XD INC	101,000	356,665	308,829
XENCOR INC	48,250	1,255,990	1,441,710
XENIA HOTELS & RESORTS INC	101,800	2,204,290	1,048,540
XERIS PHARMACEUTICALS INC	17,457	231,307	34,041
XERO LTD	477,704	25,501,798	19,855,440
XEROX HOLDINGS CORP	361,051	10,884,707	6,838,306
XI S&D INC	14,456	72,426	44,234
XIABUXIABU CATERING MANAGEMENT CHINA HOLDINGS COMPANY LTD	430,903	466,714	329,672
XILINX INC	461,700	22,750,741	35,984,898
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY COMPANY LTD	277,100	336,983	241,317
XINXING DUCTILE IRON PIPES COMPANY LTD	3,068,543	2,151,020	1,488,177
XINYI SOLAR HOLDINGS LTD	1,419,600	816,454	804,041
XINYU IRON & STEEL COMPANY LTD	8,813,012	7,304,941	5,056,880
XINYUAN REAL ESTATE COMPANY LTD - ADR	23,996	103,733	52,311
XIWANG SPECIAL STEEL COMPANY LTD	2,017,000	422,923	117,103
XLMEDIA PLC	21,728	18,145	4,176
XPERI CORP	44,200	1,209,982	614,822
XPO LOGISTICS INC	190,515	12,022,719	9,287,606
XYLEM INC	404,900	16,565,229	26,371,137
YAMABIKO CORP	5,200	56,861	39,113
YAMAGUCHI FINANCIAL GROUP INC	30,300	201,007	171,772
YAMAICHI ELECTRONICS COMPANY LTD	16,800	263,129	215,690
YAMANASHI CHUO BANK LTD	3,800	72,537	25,907
YAMATO INTERNATIONAL INC	17,000	87,679	44,092
YAMAYA CORP	3,500	85,797	65,263
YAMAZEN CORP	3,900	44,766	32,550
YANGZIJIANG SHIPBUILDING HOLDINGS LTD	484,500	451,416	282,428
YANZHOU COAL MINING COMPANY	5,674,000	5,510,503	4,450,828
YAPI VE KREDI BANKASI AS	12,269,170	4,611,989	3,518,642
YARA INTERNATIONAL ASA	685,214	27,789,933	21,487,570
YDUQS PARTICIPACOES SA	77,500	602,321	331,272
YEALINK NETWORK TECHNOLOGY CORP LTD	50,100	491,055	576,145
YELLOW HAT LTD	2,000	26,420	27,845
YELLOW PAGES LTD	5,700	44,377	29,034
YELP INC	62,300	1,989,519	1,123,269
YETI HOLDINGS INC	67,401	1,761,853	1,315,667
YEXT INC	83,500	1,502,973	850,865
YIHAI INTERNATIONAL HOLDING LTD	371,000	1,007,938	2,809,700
YIT OYJ	27,278	175,689	120,980
Y-MABS THERAPEUTICS INC	120,078	2,924,430	3,134,036
YOKOHAMA REITO COMPANY LTD	6,900	54,820	59,058
YOKOHAMA RUBBER COMPANY LTD	6,200	106,744	77,130
YORK WATER COMPANY/THE	13,100	321,539	569,326
YOSSIX COMPANY LTD	1,000	24,362	16,942
YOUGOV PLC	10,306	62,536	79,229
YOUNGEVITY INTERNATIONAL INC	17,500	99,925	12,250
YOUNGONE HOLDINGS COMPANY LTD	782	38,978	21,423
YOUNGTEK ELECTRONICS CORP	24,000	37,777	33,213
YRC WORLDWIDE INC	8,800	92,652	14,784
YUANTA FINANCIAL HOLDING COMPANY LTD	14,179,000	7,431,941	7,290,758
YUE YUEN INDUSTRIAL HOLDINGS LTD	201,500	545,043	308,844
YUEXIU PROPERTY COMPANY LTD	10,766,000	2,289,871	1,944,600
YUEXIU TRANSPORT INFRASTRUCTURE LTD	1,102,000	932,749	672,497
YUM CHINA HOLDINGS INC	961,394	39,181,636	40,984,226
YUM! BRANDS INC	1,021,262	36,496,343	69,987,085
YURTEC CORP	8,300	66,926	47,284
YUZHOU PROPERTIES COMPANY LTD	1,472,000	674,332	626,714
Z ENERGY LTD	360,538	1,774,329	617,723
ZAGG INC	19,800	196,122	61,578
ZALANDO SE	793,381	28,595,007	30,460,100
ZEBRA TECHNOLOGIES CORP - CLASS A	133,837	12,870,383	24,572,473
ZEHNDER GROUP AG	4,462	187,393	170,400
ZENDESK INC	260,377	16,501,141	16,666,732
ZENKOKU HOSHO COMPANY LTD	132,700	4,641,851	4,173,188
ZERIA PHARMACEUTICAL COMPANY LTD	10,100	198,540	195,348
ZHANGZHOU PIENTZEHUANG PHARMACEUTICAL COMPANY LTD	40,600	707,258	711,477
ZHEJIANG YANKON GROUP COMPANY LTD	5,634,450	3,407,000	2,812,022
ZHEN DING TECHNOLOGY HOLDING LTD	415,000	1,666,550	1,276,226
ZHENGZHOU YUTONG BUS COMPANY LTD	744,513	1,516,686	1,436,943

DOMESTIC AND INTERNATIONAL EQUITY
As of March 31, 2020

Security Description	Shares	Cost	Fair Value
ZHONGSHENG GROUP HOLDINGS LTD	108,500	356,858	379,356
ZHUZHOU CRRC TIMES ELECTRIC COMPANY LTD - H SHARES	211,200	1,023,697	625,352
ZHUZHOU KIBING GROUP COMPANY LTD	1,099,233	853,397	748,516
ZILLOW GROUP INC - CLASS A	102,087	3,064,084	3,467,895
ZILLOW GROUP INC - CLASS C	273,172	9,725,331	9,839,655
ZIMMER BIOMET HOLDINGS INC	514,600	53,874,548	52,015,768
ZIONS BANCORPORATION NA	340,909	11,877,336	9,122,725
ZIOPHARM ONCOLOGY INC	142,100	1,178,513	348,145
ZIX CORP	38,300	182,235	165,073
ZOETIS INC	1,268,711	113,655,690	149,314,598
ZOGENIX INC	38,364	1,132,455	948,742
ZOOM VIDEO COMMUNICATIONS INC	95,221	7,358,543	13,913,693
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY COMPANY LTD - A SHARES	774,100	611,989	620,974
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY COMPANY LTD - H SHARES	335,000	245,731	243,765
ZSCALER INC	325,771	19,321,692	19,826,423
ZUKEN INC	17,100	288,286	365,269
ZUMIEZ INC	19,900	599,059	344,668
ZUORA INC - CLASS A	78,000	1,200,434	627,900
ZURICH INSURANCE GROUP AG	36,924	5,736,452	13,104,957
ZYNERBA PHARMACEUTICALS INC	4,500	61,020	17,235
ZYNEX INC	14,300	173,583	158,301
ZYNGA INC - CLASS A	7,771,312	35,061,023	53,233,487
Total Cost Domestic and International Equity		**$ 59,436,611,648**	
Total Fair Value Domestic and International Equity			**$ 79,647,095,948**

COMMINGLED STOCK FUNDS
As of March 31, 2020

Security Description	Shares	Cost	Fair Value
AQR Capital Management Style Premia U.S. Long Only Equity Beta 1 Fund	2,494,364,395	$ 2,494,364,395	$ 2,245,820,739
Baring International Investment Full Active/Passive Fund	72,812	667,619	2,071,588
BlackRock MSCI ACWI ex-U.S. IMI Index Fund	834,494,698	9,524,987,965	9,768,477,266
Consilium Investment Management Frontier Equity Fund	13,831,453	13,831,453	11,197,855
Genesis Investment Management Emerging Markets Fund	697,955	566,830,460	664,719,792
Morgan Stanley Investment Management Emerging Markets Fund	13,382,241	205,205,504	882,518,668
Total Cost Commingled Stock Funds		**$ 12,805,887,396**	
Total Fair Value Commingled Stock Funds			**$ 13,574,805,908**

GLOBAL FIXED INCOME
As of March 31, 2020

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
3M COMPANY	3.1250	9/19/46	1,000,000	$ 907,881
3M COMPANY	2.6500	4/15/25	1,000,000	1,030,275
3M COMPANY	3.0500	4/15/30	1,000,000	1,041,834
3M COMPANY	3.7000	4/15/50	1,000,000	1,130,235
8X8 INC	0.5000	2/1/24	3,430,000	2,987,566
AASET 2018-1A A	3.8840	1/16/38	7,010,805	5,818,597
AASET 2018-2A A	4.4540	11/16/38	32,883,660	26,110,623
AASET 2019-1 A	3.8440	5/15/39	44,731,815	33,701,173
AASET 2019-2 A	3.3760	10/16/39	48,217,535	36,444,009
AASET 2020-1 A	3.3510	1/16/40	48,975,308	35,103,346
ABBVIE INC	4.5000	5/14/35	28,958,000	32,846,611
ABBVIE INC	2.5000	5/14/20	1,000,000	1,000,069
ABBVIE INC	4.4500	5/14/46	31,000,000	32,901,223
ABBVIE INC	4.2500	11/14/28	20,000,000	21,247,241
ABBVIE INC	4.0500	11/21/39	45,500,000	46,801,712
ABBVIE INC	4.2500	11/21/49	500,000	531,171
ABBVIE INC	2.9500	11/21/26	20,000,000	20,091,737
ABU DHABI NATIONAL ENERGY COMPANY PJSC	3.8750	5/6/24	25,000,000	24,884,800
AEPTC 2012-1 A3	2.8449	12/1/24	78,266,000	76,529,974
AEPWV 2013-1 A1	2.0076	2/1/24	5,460,679	5,423,583
AESOP 2017-2A A	2.9700	3/20/24	750,000	703,163
AFLAC INC	3.6250	11/15/24	29,000,000	30,458,430
AFLAC INC	3.2500	3/17/25	35,000,000	35,959,636
AFLAC INC	3.6000	4/1/30	745,000	754,563
AFRICAN DEVELOPMENT BANK GROUP	0.7500	4/3/23	1,000,000	1,000,018
AIA GROUP LTD	3.2000	3/11/25	20,000,000	20,484,700
AIA GROUP LTD	3.3750	4/7/30	350,000	352,814
AIR LIQUIDE FINANCE	2.2500	9/10/29	1,055,000	975,488
AIR TRANSPORT SERVICES GROUP INC	1.1250	10/15/24	3,325,000	2,809,625
AKAMAI TECHNOLOGIES INC	0.3750	9/1/27	6,398,000	6,372,106
ALEXANDRIA REAL ESTATE EQUITIES INC	4.0000	1/15/24	1,000,000	1,021,529
ALIBABA GROUP HOLDING LTD	3.1250	11/28/21	22,878,000	23,176,702
ALIBABA GROUP HOLDING LTD	3.6000	11/28/24	45,000,000	47,485,556
ALIBABA GROUP HOLDING LTD	3.4000	12/6/27	43,400,000	45,493,363
ALIBABA GROUP HOLDING LTD	4.0000	12/6/37	25,000,000	28,248,943
ALLSTATE CORP	6.5000	5/15/57	37,125,000	40,095,000
ALM 2013-7R2A A2R2	3.4813	10/15/27	25,000,000	23,573,425
ALM 2013-7R2A BR2	4.0313	10/15/27	25,000,000	22,031,575
ALTERYX INC	0.5000	8/1/24	4,304,000	3,852,365
AMAZON.COM INC	2.8000	8/22/24	25,000,000	26,559,215
AMAZON.COM INC	3.8750	8/22/37	35,000,000	41,810,018
AMAZON.COM INC	4.0500	8/22/47	35,000,000	45,602,498
AMERICAN AIRLINES 15-1 B PTT	3.7000	5/1/23	14,945,619	13,388,519
AMERICAN AIRLINES 16-1 AA PTT	3.5750	1/15/28	29,159,187	27,659,306
AMERICAN AIRLINES 2016-1 CLASS B PTT	5.2500	7/15/25	662,838	666,301
AMERICAN EXPRESS COMPANY	2.5000	8/1/22	32,004,000	32,211,484
AMERICAN EXPRESS COMPANY	3.0000	10/30/24	50,000,000	51,145,304
AMERICAN EXPRESS COMPANY	3.4000	2/27/23	42,720,000	43,767,257
AMERICAN EXPRESS COMPANY	3.7000	8/3/23	45,000,000	46,668,939
AMERICAN TOWER CORP	3.0000	6/15/23	25,000,000	25,032,856
AMERICAN TOWER CORP	3.6000	1/15/28	20,000,000	19,878,490
AMERICAN TOWER CORP	3.8000	8/15/29	45,000,000	45,553,499
AMERICAN WATER CAPITAL CORP	3.4000	3/1/25	27,000,000	27,113,573
AMERICAN WATER CAPITAL CORP	2.9500	9/1/27	41,550,000	41,185,603
AMERIPRISE FINANCIAL INC	3.0000	4/2/25	449,000	447,101
AMG CAPITAL TRUST II - PREFERRED			92,785	2,800,947
AMGEN INC	2.6000	8/19/26	50,000,000	51,331,952
AMGEN INC	3.2000	11/2/27	47,714,000	51,341,292
AMGEN INC	3.1500	2/21/40	40,000,000	39,859,227
ANALOG DEVICES INC	3.9000	12/15/25	20,000,000	20,867,097
ANHEUSER-BUSCH INBEV WORLDWIDE INC	3.7500	7/15/42	20,000,000	20,102,616
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.4390	10/6/48	23,973,000	24,456,019
ANHEUSER-BUSCH INBEV WORLDWIDE INC	4.7500	4/15/58	50,000,000	51,281,707
APOLLO MANAGEMENT HOLDINGS LP	4.0000	5/30/24	32,308,000	33,700,892
APOLLO MANAGEMENT HOLDINGS LP	4.4000	5/27/26	30,000,000	31,697,059
APPLE INC	3.8500	5/4/43	20,000,000	23,774,376
APPLE INC	2.5000	2/9/25	21,000,000	22,152,016
APPLE INC	3.4500	2/9/45	72,000,000	81,519,908
APPLE INC	3.2000	5/13/25	20,000,000	21,692,573
APPLE INC	4.3750	5/13/45	25,000,000	31,782,882
APPLE INC	2.8500	2/23/23	12,000,000	12,520,175
APPLE INC	2.4500	8/4/26	15,000,000	15,712,598
APPLE INC	3.3500	2/9/27	30,044,000	32,746,596
APPLE INC	3.0000	6/20/27	1,000,000	1,070,735
APPLE INC	3.0000	11/13/27	25,000,000	26,809,904

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APTIV PLC	4.4000	10/1/46	1,000,000	769,033
ARES CAPITAL CORP	3.7500	2/1/22	10,008,000	9,017,280
ARES CAPITAL CORP	3.5000	2/10/23	22,417,000	20,034,083
ARES CAPITAL CORP	4.2000	6/10/24	65,000,000	57,619,401
ARES CAPITAL CORP	3.2500	7/15/25	55,000,000	43,651,226
ARES FINANCE COMPANY LLC	4.0000	10/8/24	46,060,000	45,506,577
ASHTEAD CAPITAL INC	4.2500	11/1/29	1,250,000	1,058,819
AT&T INC	4.8000	6/15/44	30,228,000	32,962,182
AT&T INC	3.4000	5/15/25	43,600,000	45,352,695
AT&T INC	4.7500	5/15/46	35,000,000	38,707,214
AT&T INC	4.1250	2/17/26	20,000,000	21,189,335
AT&T INC	4.5000	3/9/48	2,250,000	2,436,581
AT&T INC	5.2500	3/1/37	39,000,000	45,500,934
AT&T INC	1.9641	6/12/24	50,000,000	46,435,100
AT&T INC	4.3000	2/15/30	20,000,000	21,477,623
AVANGRID INC	3.1500	12/1/24	2,000,000	1,989,126
AVANGRID INC	3.8000	6/1/29	2,500,000	2,556,286
AXIS 2018-1A A2	3.2400	12/20/23	9,288,457	9,274,800
AXIS 2018-2A A2	3.8900	7/20/22	16,720,008	17,037,318
AXIS 2019-1A A2	2.6300	6/20/24	25,000,000	24,846,700
BAC CAPITAL TRUST XIV	4.0000	12/31/49	18,693,000	15,188,062
BACCT 2019-A1 A1	1.7400	1/15/25	750,000	757,578
BAIDU INC	3.6250	7/6/27	5,000,000	5,197,721
BAIDU INC	4.3750	5/14/24	20,000,000	21,124,804
BAMLL 2015-200P A	3.2180	4/14/33	19,280,000	19,806,714
BAMLL 2015-200P B	3.4900	4/14/33	20,000,000	20,516,860
BAMLL 2015-200P C	3.5958	4/14/33	20,000,000	20,494,434
BANK 2018-BN12 AS	4.4915	5/15/61	2,770,000	2,877,823
BANK OF AMERICA CORP	5.2000	3/31/24	14,776,000	14,022,720
BANK OF AMERICA CORP	5.1250	6/20/24	60,000,000	57,000,000
BANK OF AMERICA CORP	4.3000	1/28/25	10,000,000	8,600,000
BANK OF AMERICA CORP	3.3350	1/25/23	1,500,000	1,499,158
BANK OF AMERICA CORP	3.8240	1/20/28	3,000,000	3,109,053
BANK OF AMERICA CORP	2.8810	4/24/23	41,760,000	41,930,168
BANK OF AMERICA CORP	3.0930	10/1/25	30,000,000	30,078,523
BANK OF AMERICA CORP	3.0040	12/20/23	29,036,000	29,622,416
BANK OF AMERICA CORP	3.5500	3/5/24	1,000,000	1,040,109
BANK OF AMERICA CORP	3.4990	5/17/22	1,500,000	1,517,823
BANK OF AMERICA CORP	3.8640	7/23/24	40,000,000	41,851,269
BANK OF AMERICA CORP	2.4560	10/22/25	2,500,000	2,523,350
BANK OF AMERICA CORP - PREFERRED			12,338	15,620,155
BANK OF MONTREAL	2.5500	11/6/22	73,063,000	74,063,719
BANK OF MONTREAL	3.3000	2/5/24	7,930,000	8,182,596
BANK OF MONTREAL	2.0500	11/1/22	2,000,000	1,983,121
BANK OF MONTREAL	1.7700	3/10/23	1,000,000	913,740
BANK OF NEW YORK MELLON CORP	4.6250	12/31/49	61,141,000	55,179,752
BANK OF NEW YORK MELLON CORP	3.3000	8/23/29	36,404,000	37,271,607
BANK OF NOVA SCOTIA	2.3750	1/18/23	1,000,000	1,007,887
BANK OF NOVA SCOTIA	2.7000	8/3/26	1,000,000	1,008,286
BANK ONE CORP	8.0000	4/29/27	30,000,000	38,274,749
BATLN 2015-8A BR2	3.6860	7/18/30	10,605,000	9,137,141
BATLN 2015-9A AR	2.9310	7/15/31	50,000,000	46,586,450
BATLN 2015-9A BR	3.4810	7/15/31	47,000,000	41,442,015
BATLN 2015-9A CR	3.7310	7/15/31	27,500,000	23,068,072
BATLN 2016-10A BR	4.3009	1/24/29	22,000,000	19,967,640
BATLN 2017-11A A	3.0509	10/24/29	35,000,000	33,616,485
BATLN 2017-11A B	3.5509	10/24/29	9,000,000	8,269,596
BATLN 2017-11A C	4.0509	10/24/29	10,000,000	8,711,220
BATLN 2017-11A D	5.1409	10/24/29	18,500,000	14,690,258
BATLN 2018-12A A1	2.7620	5/17/31	50,000,000	46,869,850
BATLN 2018-12A B1	3.1918	5/17/31	20,000,000	17,613,780
BATLN 2018-12A C1	3.5418	5/17/31	10,000,000	8,426,560
BATLN 2018-12A D	4.4518	5/17/31	12,750,000	9,171,381
BBCMS 2015-MSQ B	3.8940	9/9/32	1,011,000	989,706
BBCMS 2015-SRCH A2	4.1970	8/10/35	820,000	818,253
BBIRD 2016-1A AA	2.4870	12/16/41	12,083,333	9,848,887
BECTON, DICKINSON AND COMPANY	6.7000	8/1/28	25,000,000	29,649,922
BECTON, DICKINSON AND COMPANY	2.8940	6/6/22	21,000,000	20,960,815
BECTON, DICKINSON AND COMPANY	3.3630	6/6/24	20,000,000	19,992,530
BELL 2018-1A A2I	4.3180	11/25/48	493,750	481,411
BENEFITFOCUS INC	1.2500	12/15/23	3,070,000	2,346,631
BERKSHIRE HATHAWAY FINANCE CORP	4.2500	1/15/49	25,000,000	30,743,470
BERKSHIRE HATHAWAY FINANCE CORP	3.1250	3/15/26	20,000,000	21,381,134
BEST BUY COMPANY INC	4.4500	10/1/28	500,000	507,224
BIOGEN INC	2.9000	9/15/20	1,000,000	1,002,898

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BIOGEN INC	3.6250	9/15/22	30,000,000	30,812,358
BIOGEN INC	4.0500	9/15/25	27,000,000	28,547,085
BIOMARIN PHARMACEUTICAL INC	0.5990	8/1/24	9,146,000	9,584,391
BLACKROCK FIXED INCOME OPPORTUNITIES NERO FUND			1,964,791,886	2,210,530,647
BLACKROCK INC	3.5000	3/18/24	62,400,000	67,104,914
BLACKSTONE MORTGAGE TRUST INC	4.3750	5/5/22	2,398,000	1,894,420
BLACKSTONE MORTGAGE TRUST INC	4.7500	3/15/23	2,237,000	1,756,045
BLUEHUB LOAN FUND INC	3.0990	1/1/30	1,500,000	1,621,204
BLUEM 2015-2A CR	3.8691	7/18/27	16,625,000	14,726,342
BMARK 2018-B7 A3	4.2410	5/15/53	1,000,000	1,122,862
BMW FINANCE NV	2.8500	8/14/29	60,000,000	60,541,994
BNSF FUNDING TRUST I	6.6130	12/15/55	17,230,000	16,885,400
BNSF RAILWAY COMPANY 2015-1 PTT	3.4420	6/16/28	62,305,564	66,068,745
BOEING COMPANY	7.2500	6/15/25	48,750,000	53,684,302
BOOKING HOLDINGS INC	0.9000	9/15/21	3,408,000	3,397,435
BOOKING HOLDINGS INC	3.6000	6/1/26	25,000,000	24,382,330
BOSTON SCIENTIFIC CORP	3.8500	5/15/25	12,715,000	13,308,025
BP CAPITAL MARKETS AMERICA INC	2.7500	5/10/23	21,897,000	21,887,106
BP CAPITAL MARKETS AMERICA INC	3.0000	2/24/50	30,000,000	27,867,486
BRAVO 2019-2 A3	3.5000	10/25/44	35,990,580	36,123,555
BRISTOL-MYERS SQUIBB COMPANY	2.8750	6/15/39	1,000,000	1,003,503
BRISTOL-MYERS SQUIBB COMPANY	3.2500	8/15/22	23,200,000	24,088,584
BRISTOL-MYERS SQUIBB COMPANY	2.5500	5/14/21	20,000,000	20,236,332
BRISTOL-MYERS SQUIBB COMPANY	3.2000	6/15/26	15,000,000	15,923,895
BRISTOL-MYERS SQUIBB COMPANY	4.1250	6/15/39	14,000,000	16,755,092
BRIXMOR OPERATING PARTNERSHIP LP	3.6500	6/15/24	1,000,000	930,521
BROADCOM INC	4.7500	4/15/29	22,065,000	22,381,690
BROADCOM INC	3.6250	10/15/24	11,000,000	10,824,587
BROOKFIELD FINANCE INC	4.8500	3/29/29	40,000,000	42,437,027
BROOKFIELD FINANCE INC	4.0000	4/1/24	35,000,000	34,833,642
BSCMS 2005-PW10 AJ	5.5900	12/11/40	4,301,175	4,288,775
BSCMS 2007-T26 AJ	5.5660	1/12/45	20,000,000	14,908,000
BURLINGTON NORTHERN SANTA FE CORP	3.9000	8/1/46	20,000,000	22,016,291
BWAY 2013-1515 C	3.4462	3/10/33	35,150,000	32,992,247
BWAY 2015-1740 C	3.3424	1/13/35	15,643,000	13,531,780
BX 2019-XL A	2.5963	10/15/36	1,423,546	1,354,056
BX 2019-XL B	2.7563	10/15/36	133,756	125,385
BXP 2017-GM B	3.4250	6/13/39	75,000,000	77,434,102
CADENCE DESIGN SYSTEMS INC	4.3750	10/15/24	45,000,000	44,626,445
CALIFORNIA STATE HEALTH FACILITIES FINANCING AUTHORITY REVENUE BOND	1.8960	6/1/21	1,000,000	999,520
CANADIAN IMPERIAL BANK OF COMMERCE	3.5000	9/13/23	25,000,000	26,531,209
CANADIAN PACIFIC RAILWAY COMPANY	2.0500	3/5/30	1,000,000	929,633
CAPITAL ONE FINANCIAL CORP	4.2000	10/29/25	2,500,000	2,471,280
CAPITAL ONE FINANCIAL CORP	3.7500	7/28/26	30,000,000	28,015,979
CAPITAL ONE FINANCIAL CORP	3.2000	1/30/23	5,070,000	5,011,245
CARDTRONICS PLC	1.0000	12/1/20	3,850,000	3,664,059
CARMX 2016-2 B	2.1600	12/15/21	3,240,000	3,228,042
CARMX 2017-1 B	2.5400	9/15/22	2,420,000	2,415,859
CARMX 2017-1 C	2.8400	10/17/22	2,640,000	2,640,722
CARMX 2017-4 B	2.4600	8/15/23	2,450,000	2,447,103
CARRIER GLOBAL CORP	2.7220	2/15/30	12,000,000	11,057,197
CARRIER GLOBAL CORP	3.5770	4/5/50	20,000,000	17,131,334
CARRIER GLOBAL CORP	2.4930	2/15/27	25,000,000	23,847,215
CAS 2014-C02 1M2	4.2609	5/25/24	884,185	793,322
CAS 2014-C03 1M2	4.6609	7/25/24	2,251,203	2,059,852
CAS 2014-C03 2M2	4.5268	7/25/24	240,080	222,553
CAS 2014-C04 1M2	3.9000	11/25/24	1,758,401	1,673,231
CAS 2016-C01 1M2	8.3768	8/25/28	74,057	70,716
CAS 2019-R06 2M1	2.4109	9/25/39	3,348,088	3,263,022
CAS 2019-R07 1M1	2.3967	10/25/39	221,589	216,109
CATERPILLAR FINANCIAL SERVICES CORP	1.9500	11/18/22	15,620,000	15,566,901
CBS CORP	3.5000	1/15/25	17,000,000	15,838,871
CCCIT 2016-A2 A2	2.1900	11/20/23	750,000	762,085
CD 2006-CD2 AJ	5.6030	1/15/46	2,387,021	1,879,541
CD 2016-CD2 A2	3.0370	11/10/49	6,108,000	6,160,994
CD 2016-CD2 A4	3.5260	11/10/49	28,000,000	29,919,887
CD 2016-CD2 AM	3.6680	11/10/49	500,000	500,963
CD 2017-CD3 A4	3.6310	1/10/27	40,793,000	43,629,766
CD 2017-CD4 A4	3.5140	5/10/50	18,000,000	19,437,381
CES MU2 LLC	1.9940	5/13/27	752,688	769,777
CGCMT 2006-C5 AJ	5.4820	10/15/49	4,664,457	4,458,988
CGCMT 2012-GC8 A4	3.0240	9/10/45	5,736,960	5,832,208
CGCMT 2014-GC23 A4	3.6220	7/10/47	10,000,000	10,513,728
CGCMT 2016-P5 A4	2.9410	10/10/49	28,000,000	28,179,130
CGCMT 2016-P6 A5	3.7200	12/10/49	21,976,000	23,268,417

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CGCMT 2017-B1 A4	3.4580	8/15/50	30,610,000	32,603,877
CGCMT 2017-MDRA A	3.6560	7/10/30	28,360,000	28,455,902
CGCMT 2019-GC41 AS	3.0178	8/10/56	1,000,000	931,999
CHAIT 2012-A7 A7	2.1600	9/15/24	750,000	765,642
CHAIT 2014-A2 A2	2.7700	3/15/23	20,000,000	20,207,792
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.9080	7/23/25	35,000,000	37,155,770
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	3.7500	2/15/28	40,000,000	40,184,319
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.2000	3/15/28	25,935,000	26,521,890
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	5.3750	4/1/38	30,000,000	32,347,551
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	5.1250	7/1/49	40,500,000	42,427,351
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL CORP	4.8000	3/1/50	1,720,000	1,789,786
CHENIERE ENERGY INC	4.2500	3/15/45	6,155,000	3,016,888
CHEVRON CORP	2.9540	5/16/26	32,000,000	33,169,446
CHEVRON CORP	2.8950	3/3/24	37,013,000	38,144,135
CHEVRON PHILLIPS CHEMICAL COMPANY LP	3.7000	6/1/28	45,000,000	45,569,152
CIGNA CORP	4.3750	10/15/28	5,880,000	6,310,385
CIGNA CORP	3.0500	10/15/27	12,368,000	12,271,841
CIGNA CORP	2.4000	3/15/30	25,000,000	23,678,364
CIM 2019-INV3 A3	3.5000	8/25/49	43,406,319	43,999,184
CIM 2019-J2 A1	3.5000	10/1/49	62,549,300	64,591,516
CITIGROUP INC	3.7000	1/12/26	15,000,000	15,489,005
CITIGROUP INC	4.6000	3/9/26	54,000,000	57,278,530
CITIGROUP INC	4.1250	7/25/28	20,000,000	20,465,030
CITIGROUP INC	2.3500	8/2/21	10,000,000	10,016,707
CITIGROUP INC	3.8870	1/10/28	2,500,000	2,571,315
CITIGROUP INC	3.1420	1/24/23	1,000,000	1,011,781
CITIGROUP INC	2.6034	6/1/24	44,000,000	41,011,250
CITIGROUP INC	3.1590	7/1/26	30,000,000	27,727,201
CITIZENS BANK NA OF PROVIDENCE RHODE ISLAND	2.4873	5/26/20	1,000,000	993,349
CITIZENS FINANCIAL GROUP INC	2.5000	2/6/30	900,000	795,272
CITIZENS FINANCIAL GROUP INC	4.1500	9/28/22	1,000,000	1,023,604
CITY OF OAKLAND CA GENERAL OBLIGATION BOND	1.7300	1/15/26	1,020,000	1,006,750
CLAST 2018-1A	4.1250	6/15/43	21,461,777	15,596,673
CLAST 2019-1A A	3.9670	4/15/39	43,397,983	30,362,570
CLEVELAND ELECTRIC ILLUMINATING COMPANY	3.5000	4/1/28	24,280,000	22,838,871
CLEVELAND OH INCOME TAX REVENUE BONDS	3.0720	10/1/41	750,000	717,622
CLIF 2017-1A A	3.6200	5/18/42	11,883,627	11,546,935
CLIF 2018-1A A	4.0300	4/18/43	15,955,736	15,155,843
CLIF 2019-1A A	3.7100	5/18/44	38,588,484	35,862,957
CLNY 2019-IKPR A	2.1350	11/15/38	50,000,000	44,533,450
CLUB 2019-HP1 B	3.4800	12/15/26	500,000	397,448
CLUB 2020-P1 A	2.2600	3/15/28	1,765,826	1,693,386
CNA FINANCIAL CORP	3.9000	5/1/29	12,000,000	11,959,153
CNOOC FINANCE 2015 US	3.5000	5/5/25	75,000,000	78,956,044
COIN 2017-1A A2	5.2160	4/25/47	1,215,625	1,144,975
COLGATE-PALMOLIVE COMPANY	2.1000	5/1/23	10,000,000	10,144,761
COLONY CAPITAL INC	3.8750	1/15/21	3,563,000	2,850,433
COMCAST CORP	4.2500	1/15/33	15,000,000	17,524,463
COMCAST CORP	4.2000	8/15/34	22,000,000	25,121,959
COMCAST CORP	3.3750	8/15/25	23,000,000	24,421,474
COMCAST CORP	3.2000	7/15/36	41,000,000	42,830,150
COMCAST CORP	4.0000	8/15/47	20,000,000	23,339,151
COMCAST CORP	4.0000	3/1/48	31,000,000	36,578,223
COMCAST CORP	4.6000	10/15/38	20,000,000	24,480,369
COMCAST CORP	1.8734	10/1/21	361,000	353,028
COMM 2012-CR1 A3	3.3910	5/15/45	14,061,374	14,184,857
COMM 2012-CR4 A3	2.8530	10/15/45	19,878,594	19,598,530
COMM 2013-CR9 A4	4.3741	7/10/45	15,000,000	15,675,594
COMM 2013-LC6 A4	2.9410	1/10/46	14,442,716	14,683,097
COMM 2013-LC6 AM	3.2820	1/10/46	2,480,000	2,464,196
COMM 2014-277P A	3.7317	8/10/49	39,495,000	40,558,671
COMM 2014-277P B	3.6113	8/10/49	8,000,000	8,101,740
COMM 2014-CR14 A4	4.2360	2/10/47	10,190,000	10,860,062
COMM 2014-CR17 B	4.3770	5/10/47	554,300	544,072
COMM 2014-CR18 A5	3.8280	7/15/47	5,730,000	6,061,588
COMM 2014-CR20 A4	3.5900	11/10/47	5,000,000	5,258,714
COMM 2014-UBS6 A5	3.6440	12/10/47	40,000,000	41,426,360
COMM 2015-CR22 D	4.1169	3/10/48	500,000	399,128
COMM 2015-CR23 C	4.2925	5/1/48	573,000	487,606
COMM 2015-CR25 B	4.5398	8/10/48	750,000	735,292
COMM 2015-LC21 B	4.3045	7/1/48	830,000	815,864
COMM 2016-GCT D	3.4614	8/1/29	1,034,881	983,034
COMMONWEALTH EDISON COMPANY	3.7500	8/15/47	53,000,000	56,547,818
COMPASS BANK	3.8750	4/10/25	42,075,000	39,825,649
COMPASS BANK	2.8750	6/29/22	35,000,000	34,125,672

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CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.3000	12/1/56	22,560,000	23,849,523
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	2.3466	6/25/21	1,000,000	971,060
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	4.0000	12/1/28	53,150,000	56,892,131
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	3.3500	4/1/30	343,000	352,967
CONSUMERS ENERGY COMPANY	3.5000	8/1/51	1,000,000	1,085,719
COOPERATIEVE RABOBANK UA OF NEW YORK	2.5000	1/19/21	1,000,000	1,000,460
CORNING INC	4.7500	3/15/42	26,535,000	27,797,497
CORNING INC	2.9000	5/15/22	15,000,000	15,049,844
CORNING INC	5.3500	11/15/48	20,000,000	23,506,710
COTTAGE HEALTH OBLIGATED GROUP	3.3040	11/1/49	17,500,000	17,816,158
CPTS 2019-CPT A	2.8650	11/13/39	1,000,000	979,925
CREDIT AGRICOLE CORP AND INVESTMENT BANK	2.5334	10/3/21	1,000,000	984,548
CRNN 2014-2A A	3.2700	11/18/29	10,185,184	9,872,278
CROWN CASTLE INTERNATIONAL CORP	4.0000	3/1/27	20,829,000	21,449,633
CROWN CASTLE INTERNATIONAL CORP	4.7500	5/15/47	500,000	525,399
CROWN CASTLE INTERNATIONAL CORP	3.1500	7/15/23	21,250,000	21,329,216
CSG SYSTEMS INTERNATIONAL INC	4.2500	3/15/36	3,569,000	3,607,960
CSMC 2018-J1 A1	3.5000	2/25/48	81,828,867	83,363,052
CSX CORP	3.3500	11/1/25	41,300,000	43,451,438
CSX CORP	4.2500	11/1/66	29,000,000	28,861,360
CSX CORP	2.4000	2/15/30	500,000	491,951
CSX CORP	3.3500	9/15/49	500,000	472,773
CVS HEALTH CORP	3.7000	3/9/23	12,500,000	12,983,350
CVS HEALTH CORP	4.3000	3/25/28	58,230,000	62,285,343
CVS HEALTH CORP	4.7800	3/25/38	28,000,000	30,960,739
CVS HEALTH CORP	5.0500	3/25/48	2,000,000	2,285,056
CVS HEALTH CORP	3.0000	5/15/26	6,000,000	6,071,063
CVS PASS-THROUGH TRUST CERTIFICATES	7.5070	1/10/32	5,243,032	6,812,745
CVS PASS-THROUGH TRUST CERTIFICATES	5.7730	1/10/33	2,562,725	3,133,538
DAIMLER FINANCE NORTH AMERICA LLC	3.5000	8/3/25	15,210,000	14,706,066
DAIMLER FINANCE NORTH AMERICA LLC	2.8500	1/6/22	42,000,000	40,881,917
DAIMLER FINANCE NORTH AMERICA LLC	3.7000	5/4/23	38,000,000	37,361,373
DAIMLER FINANCE NORTH AMERICA LLC	3.1000	8/15/29	25,000,000	22,891,989
DAIMLER FINANCE NORTH AMERICA LLC	2.6250	3/10/30	50,000,000	44,614,932
DBUBS 2011-LC2A A1	3.5270	7/10/44	1,037,301	1,038,833
DBWF 2016-85T A	3.7910	12/10/36	16,001,000	15,847,155
DBWF 2016-85T B	3.9350	12/10/36	23,849,000	22,416,588
DCAL 2015-1A A1	4.2130	2/15/40	12,840,492	11,123,875
DELL INTERNATIONAL LLC/EMC CORP	4.0000	7/15/24	10,000,000	10,087,297
DELL INTERNATIONAL LLC/EMC CORP	4.4200	6/15/21	32,415,000	32,407,875
DELL INTERNATIONAL LLC/EMC CORP	5.4500	6/15/23	22,000,000	22,608,318
DELTA AIR LINES 2019-1A	3.4040	4/25/24	1,270,000	1,219,239
DELTA AIR LINES 2020-A	2.5000	12/10/29	1,200,000	1,086,451
DELTA AIR LINES 2020-AA	2.0000	12/10/29	1,175,000	1,068,743
DEPOSITORY TRUST & CLEARING CORP	4.8750	12/31/49	23,500,000	20,210,000
DISCOVER BANK	3.4500	7/27/26	1,000,000	977,591
DISCOVER BANK	4.6820	8/9/28	3,500,000	3,563,735
DISCOVER BANK	2.4500	8/12/24	1,575,000	1,486,543
DISCOVER BANK	2.7000	2/6/30	950,000	819,307
DISCOVERY COMMUNICATIONS INC	3.9500	3/20/28	15,000,000	14,704,856
DISCOVERY COMMUNICATIONS INC	5.2000	9/20/47	1,500,000	1,511,360
DISCOVERY COMMUNICATIONS INC	3.5000	6/15/22	25,000,000	25,190,160
DISCOVERY COMMUNICATIONS INC	3.9000	11/15/24	20,000,000	20,220,662
DISH NETWORK CORP	3.3750	8/15/26	12,107,000	9,829,086
DIV 2019-1 A	3.6700	8/22/39	29,299,742	27,525,077
DLL 2018-ST2 A3	3.4600	1/20/22	22,689,966	22,722,919
DNKN 2019-1A A2II	4.0210	5/20/49	496,250	475,293
DOLLAR GENERAL CORP	3.8750	4/15/27	20,000,000	20,516,828
DOMINION ENERGY GAS HOLDINGS LLC	3.6000	12/15/24	25,634,000	26,331,133
DOMINION ENERGY GAS HOLDINGS LLC	4.6000	12/15/44	17,999,000	17,965,839
DOMINION ENERGY INC	5.2500	8/1/33	26,488,000	28,193,899
DOMINION ENERGY INC	2.7500	9/15/22	25,500,000	25,360,357
DOMINION ENERGY INC	3.3000	3/15/25	300,000	303,463
DOMINION ENERGY INC	3.6000	3/15/27	375,000	381,317
DPABS 2018-1A A2I	4.1160	7/25/48	645,175	622,929
DROT 2019-1A A	2.8900	2/20/32	39,069,410	37,690,225
DRSLF 2019-75A AR	3.0310	7/15/30	50,000,000	47,512,750
DRSLF 2019-80A A1	3.2139	1/17/33	50,000,000	46,313,600
DRSLF 2019-80A D2	7.3839	1/17/33	8,000,000	6,733,992
DTE ELECTRIC COMPANY	4.0500	5/15/48	35,000,000	39,317,181
DUKE ENERGY CORP	2.6500	9/1/26	35,185,000	34,909,489
DUKE ENERGY FLORIDA LLC	2.5000	12/1/29	1,000,000	981,316
DUKE REALTY LP	2.8750	11/15/29	1,000,000	960,583
DXC TECHNOLOGY COMPANY	4.2500	4/15/24	500,000	516,406
DXC TECHNOLOGY COMPANY	4.7500	4/15/27	560,000	557,733

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EBAY INC	3.6000	6/5/27	25,000,000	25,766,072
EBAY INC	2.7000	3/11/30	40,000,000	36,171,549
ECAF 2015-1A A1	3.4730	6/15/40	10,301,353	9,079,974
ECOLAB INC	4.8000	3/24/30	218,000	244,876
EFF 2020-1 A2	1.7800	12/22/25	17,000,000	16,905,670
ELECTRICITE DE FRANCE SA	3.6250	10/13/25	1,000,000	1,029,101
EMD FINANCE LLC	2.9500	3/19/22	50,000,000	50,722,173
EMD FINANCE LLC	3.2500	3/19/25	65,000,000	68,415,948
ENCANA CORP	6.5000	8/15/34	34,902,000	16,378,974
ENCANA CORP	6.5000	2/1/38	32,716,000	14,206,611
ENCANA CORP	5.1500	11/15/41	30,030,000	12,109,637
ENERGY TRANSFER OPERATING LP	4.0500	3/15/25	16,478,000	14,301,295
ENERGY TRANSFER OPERATING LP	4.9000	3/15/35	28,522,000	22,253,219
ENERGY TRANSFER OPERATING LP	5.1500	3/15/45	20,000,000	15,463,902
ENERGY TRANSFER OPERATING LP	2.9000	5/15/25	10,000,000	8,361,807
ENGS 2016-1A A2	2.6300	2/22/22	484,344	483,538
ENLINK MIDSTREAM PARTNERS LP	5.6000	4/1/44	10,000,000	3,375,000
ENLINK MIDSTREAM PARTNERS LP	5.0500	4/1/45	14,330,000	5,226,151
ENTERGY LOUISIANA LLC	4.0000	3/15/33	30,000,000	33,236,345
ENTERGY TEXAS INC	5.1500	6/1/45	55,000,000	57,523,864
ENTERPRISE PRODUCTS OPERATING LLC	4.8750	8/16/77	25,000,000	17,170,000
ENTERPRISE PRODUCTS OPERATING LLC	2.8000	1/31/30	23,000,000	20,669,964
EPR PROPERTIES	3.7500	8/15/29	1,000,000	747,700
EQUINIX INC	2.6000	12/1/24	38,000,000	35,916,529
EQUINOR ASA	3.2500	11/18/49	1,000,000	983,227
ERP OPERATING LP	4.1500	12/1/28	20,000,000	21,118,807
ETSY INC	0.1250	10/1/26	5,123,000	4,216,926
EURONET WORLDWIDE INC	0.7500	3/15/49	3,409,000	3,095,798
EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT	1.5000	2/13/25	1,250,000	1,300,225
EVERGY KANSAS CENTRAL INC	2.5500	7/1/26	1,000,000	1,037,470
EXACT SCIENCE CORP	0.3750	3/15/27	4,626,000	3,886,873
EXACT SCIENCE CORP	0.3750	3/1/28	1,738,000	1,363,554
EXCALIBUR ONE 77B LLC	1.4920	1/1/25	281,298	282,567
EXELON CORP	4.0500	4/15/30	500,000	505,000
EXELON CORP	4.7000	4/15/50	400,000	412,020
EXPEDIA GROUP INC	3.2500	2/15/30	50,000,000	41,854,751
EXPORT LEASING 2009 LLC	1.8590	8/28/21	196,485	197,278
EXPORT-IMPORT BANK OF CHINA	3.6250	7/31/24	40,000,000	43,064,270
EXTNT 2019-1A A2	3.2040	7/26/49	21,000,000	18,951,610
EXTRA SPACE STORAGE INC	3.1250	10/1/35	2,700,000	2,983,500
EXXON MOBIL CORP	2.7090	3/6/25	81,658,000	84,499,226
EXXON MOBIL CORP	3.5670	3/6/45	36,000,000	38,738,408
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.4400	10/16/28	75,000,000	74,538,840
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.6500	8/20/29	11,800,000	11,845,463
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.5300	9/4/29	131,375,000	132,003,201
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.3700	9/23/26	71,122,000	71,554,969
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.6500	8/13/29	23,720,000	23,839,952
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.1800	7/28/26	71,553,000	71,584,689
FEDERAL FARM CREDIT BANKS FUNDING CORP	2.1300	11/4/26	100,000,000	100,037,392
FEDERAL HOME LOAN MORTGAGE CORP	1.5000	2/12/25	5,000,000	5,217,430
FEDEX CORP	4.1000	4/15/43	17,315,000	15,121,348
FEDEX CORP	4.5000	2/1/65	35,000,000	28,013,131
FEDEX CORP	4.5500	4/1/46	1,000,000	950,717
FEDEX CORP	3.1000	8/5/29	15,000,000	14,726,455
FGCI	3.0000	7/1/30	2,607,906	2,740,340
FGLMC	5.0000	1/1/35	325,082	359,852
FGLMC	4.0000	7/1/47	13,318,088	14,265,107
FGLMC	3.5000	10/1/47	37,104,794	39,389,785
FGLMC	4.0000	4/1/49	31,762,681	33,852,028
FGLMC	4.0000	9/1/43	1,098,745	1,187,596
FGLMC	4.0000	10/1/43	1,408,171	1,522,700
FGLMC	3.5000	9/1/45	4,961,592	5,281,799
FGLMC	3.0000	10/1/45	1,190,486	1,257,702
FGLMC	3.5000	12/1/45	4,081,200	4,348,863
FGLMC	3.5000	1/1/46	8,152,316	8,686,623
FGLMC	4.0000	2/1/46	2,926,377	3,159,955
FGLMC	3.0000	2/1/47	11,016,435	11,620,647
FGLMC	4.0000	5/1/46	2,529,039	2,727,161
FGLMC	3.0000	2/1/47	4,935,631	5,204,429
FGLMC	3.5000	2/1/26	669,768	704,868
FGLMC	4.0000	10/1/47	33,312,356	35,765,321
FGLMC	4.0000	11/1/47	25,339,912	27,198,270
FGLMC	4.0000	11/1/47	32,868,995	35,226,590
FGLMC	4.0000	1/1/47	9,644,750	10,488,370
FHLMC	6.0000	2/1/24	298,087	329,739

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FHLMC	6.0000	1/1/24	118,739	131,347
FHLMC	6.5000	3/1/26	83,898	95,640
FHLMC	6.0000	7/1/36	1,241,627	1,425,652
FHLMC	6.0000	7/1/36	393,103	448,900
FHLMC	6.0000	7/1/36	269,130	302,991
FHLMC	5.5000	1/1/37	2,514,707	2,843,744
FHLMC	5.5000	1/1/37	494,913	559,385
FHLMC	5.5000	2/1/37	3,073,006	3,473,846
FHLMC	5.5000	3/1/37	1,095,908	1,239,277
FHLMC	5.5000	7/1/21	337,369	343,711
FHLMC	5.5000	6/1/21	347,856	354,104
FHLMC	5.5000	8/1/21	144,185	146,356
FHLMC	6.0000	2/1/37	1,385,744	1,595,685
FHLMC	6.0000	11/1/36	1,303,870	1,501,404
FHLMC	5.0000	11/1/36	3,392,682	3,772,107
FHLMC	5.0000	3/1/38	5,856,308	6,514,161
FHLMC	5.0000	12/1/38	4,984,774	5,537,599
FHLMC	5.5000	1/1/39	3,003,268	3,401,060
FHLMC	5.0000	1/1/39	13,261,335	14,736,500
FHLMC	5.0000	2/1/39	5,614,390	6,239,617
FHLMC	4.5000	1/1/44	4,770,066	5,219,793
FHLMC	5.0000	2/1/38	6,323,863	7,030,198
FHLMC	5.0000	1/1/39	4,216,833	4,686,130
FHLMC	4.5000	5/1/39	5,016,427	5,485,818
FHLMC	4.5000	7/1/39	8,308,659	9,097,292
FHLMC	4.5000	9/1/41	4,111,589	4,497,094
FHLMC	5.0000	7/1/41	6,202,051	6,880,317
FHLMC	5.0000	7/1/41	5,878,382	6,519,048
FHLMC	5.0000	5/1/41	3,049,016	3,382,318
FHLMC	5.0000	10/1/41	3,566,078	3,949,900
FHLMC	4.5000	6/1/41	7,481,809	8,184,539
FHLMC	4.5000	7/1/41	7,818,520	8,566,540
FHLMC	4.5000	5/1/41	9,609,989	10,510,156
FHLMC	4.5000	8/1/41	7,785,617	8,524,581
FHLMC	5.5000	5/1/42	4,717,372	5,346,887
FHLMC	3.5000	12/1/42	44,757,424	48,037,106
FHLMC	5.0000	2/1/39	7,367,275	8,170,476
FHLMC	5.5000	3/1/22	878,070	904,567
FHLMC	5.0000	4/1/23	363,041	381,040
FHLMC	5.5000	7/1/23	819,257	863,831
FHLMC	5.5000	7/1/23	672,631	707,626
FHLMC	3.5000	4/1/26	10,249,036	10,785,980
FHLMC	3.5000	4/1/26	8,408,070	8,846,133
FHLMC	3.5000	4/1/27	7,046,751	7,415,949
FHLMC	3.5000	4/1/27	5,191,816	5,466,956
FHLMC	4.0000	1/1/29	2,030,005	2,141,069
FHLMC	4.0000	4/1/29	581,547	611,091
FHLMC	6.0000	7/1/36	1,268,439	1,459,483
FHLMC	5.5000	12/1/36	828,196	938,858
FHLMC	5.0000	4/1/38	6,630,579	7,361,142
FHLMC	4.5000	5/1/39	6,865,520	7,516,463
FHLMC	4.5000	5/1/41	8,807,609	9,651,633
FHLMC	3.0000	8/1/43	28,089,093	29,694,536
FHLMC	3.0000	9/1/43	13,306,437	14,068,097
FHLMC	4.0000	11/1/43	24,550,828	26,545,912
FHLMC	4.0000	1/1/44	14,374,327	15,542,511
FHLMC	3.5000	3/1/46	26,686,155	28,452,450
FHLMC	4.0000	3/1/46	2,315,408	2,500,392
FHLMC	3.0000	4/1/46	824,749	871,463
FHLMC	3.5000	3/1/46	43,307,558	46,115,656
FHLMC	3.5000	6/1/46	62,980,208	67,126,781
FHLMC	3.5000	9/1/46	20,523,600	21,875,561
FHLMC	5.0000	6/1/23	1,278,793	1,343,018
FHLMC	2.5000	1/1/28	24,717,613	25,664,492
FHLMC	3.0000	12/1/28	14,575,391	15,280,447
FHLMC	3.0000	1/1/29	7,775,076	8,151,093
FHLMC	5.0000	6/1/23	201,289	211,472
FHLMC	5.0000	6/1/23	418,041	439,661
FHLMC	5.5000	8/1/23	107,189	112,937
FHLMC	4.0000	3/1/26	5,960,335	6,284,560
FHLMC	4.0000	4/1/26	3,439,798	3,625,653
FHLMC	4.0000	4/1/26	9,557,190	10,065,807
FHLMC	4.0000	4/1/26	8,627,690	9,094,107
FHLMC	6.0000	12/1/23	92,674	102,515
FHLMC	6.0000	10/1/23	223,572	247,311

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FHLMC	6.0000	11/1/23	137,872	152,512
FHLMC	6.5000	1/1/24	109,351	124,654
FHLMC	6.5000	2/1/26	116,225	132,490
FHLMC	4.5000	9/1/40	6,298,264	6,892,542
FHLMC	3.5000	6/1/42	17,464,342	18,730,711
FHLMC	3.0000	2/1/43	102,952,518	108,843,551
FHLMC	3.5000	8/1/42	29,290,889	31,422,659
FHLMC	4.5000	1/1/39	4,285,708	4,684,384
FHLMC	4.0000	8/1/39	13,980,494	15,108,130
FHLMC	4.5000	12/1/39	7,827,405	8,570,722
FHLMC	4.5000	9/1/40	4,000,303	4,377,851
FHLMC	4.0000	9/1/40	8,924,333	9,632,507
FHLMC	4.0000	11/1/40	7,609,459	8,213,845
FHLMC	4.0000	2/1/41	9,158,600	9,887,180
FHLMC	4.0000	2/1/41	7,460,502	8,054,357
FHLMC	4.0000	2/1/41	10,715,867	11,568,002
FHLMC	4.0000	9/1/24	921,599	968,664
FHLMC	3.0000	4/1/27	9,595,882	10,060,083
FHLMC	2.5000	10/1/27	9,003,311	9,347,815
FHLMC	3.0000	11/1/28	6,985,066	7,321,350
FHLMC	3.0000	1/1/50	87,384,202	91,582,159
FHLMC	3.0000	2/1/50	49,615,177	52,000,695
FHLMC	4.5000	5/1/41	5,002,021	5,472,493
FHLMC	4.5000	5/1/41	3,041,196	3,326,435
FHLMC	4.5000	5/1/41	8,952,177	9,793,350
FHLMC	4.0000	9/1/41	14,284,515	15,422,373
FHLMC	4.0000	10/1/41	15,124,595	16,339,352
FHLMC	3.5000	6/1/42	19,305,498	20,710,237
FHLMC	3.5000	7/1/42	11,510,307	12,350,840
FHLMC	3.5000	9/1/42	10,641,397	11,417,329
FHLMC	3.5000	11/1/42	34,543,941	37,075,071
FHLMC	3.0000	11/1/42	13,238,563	13,996,775
FHLMC	3.0000	1/1/43	41,465,348	43,840,604
FHLMC	3.5000	11/1/43	10,761,909	11,549,320
FHLMC	3.0000	8/1/43	12,505,296	13,237,216
FHLMC	4.0000	12/1/43	7,600,900	8,220,874
FHLMC	3.5000	2/1/46	27,359,591	29,139,919
FHLMC	3.5000	3/1/46	28,633,715	30,487,172
FHLMC	3.5000	11/1/47	46,485,833	49,277,213
FHLMC	3.5000	1/1/46	58,492,233	62,431,030
FHLMC	6.5000	2/1/26	276,566	315,270
FHLMC	6.5000	3/1/26	164,953	188,038
FHR 4096 KY	2.0000	8/15/42	1,010,000	1,037,312
FHR 4239 OU	0.0000	7/15/43	7,335,786	6,717,838
FHR 4257 DZ	2.5000	10/15/43	1,760,706	1,858,382
FHR 4348 B	3.0000	6/15/39	2,611,260	2,918,144
FHR 4462 ZA	3.0000	4/15/45	1,158,720	1,191,297
FHR 4493 ZG	3.0000	7/15/45	8,444,985	8,686,586
FHR 4579 TZ	2.5000	11/15/42	939,547	972,035
FHR 4737 CZ	3.0000	12/15/47	1,170,625	1,330,803
FHR 4749 QO	0.0000	1/15/43	11,744,362	9,195,628
FHR 4753 VZ	3.0000	12/15/47	10,670,725	11,755,151
FHR 4763 QZ	3.0000	3/15/48	10,644,114	10,909,238
FIDELITY NATIONAL INFORMATION SERVICES	3.0000	8/15/26	30,245,000	30,491,154
FIREEYE INC	0.8750	6/1/24	5,521,000	4,637,640
FISERV INC	3.5000	7/1/29	25,000,000	26,004,776
FISERV INC	4.4000	7/1/49	20,000,000	21,165,485
FLORIDA POWER & LIGHT COMPANY	2.8500	4/1/25	925,000	964,405
FNA 2018-M4 A2	3.0450	3/25/28	5,873,000	6,404,017
FNA 2019-M1 A2	3.5550	9/25/28	6,500,000	7,415,660
FNA 2019-M9 A2	2.9370	4/25/29	500,000	539,697
FNA 2020-M1 A2	2.4440	9/25/29	1,000,000	1,047,035
FNCI	2.5000	3/1/35	47,865,507	49,688,126
FNCL	3.5000	7/1/49	61,490,351	64,854,410
FNCL	3.5000	8/1/48	42,792,427	45,172,232
FNCL	3.0000	2/1/45	99,310,127	103,028,169
FNMA	4.0000	2/1/48	2,662,138	2,853,115
FNMA	7.5000	9/1/22	52,935	58,243
FNMA	6.5000	7/1/23	77,006	90,721
FNMA	6.5000	12/1/23	85,379	100,585
FNMA	6.0000	1/1/24	118,891	131,452
FNMA	6.0000	2/1/24	87,179	96,389
FNMA	7.0000	2/1/23	66,716	69,799
FNMA	7.0000	3/1/23	97,942	102,121
FNMA	6.5000	9/1/23	73,505	86,597

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FNMA	6.0000	11/1/23	223,258	246,845
FNMA	6.5000	3/1/24	131,882	146,150
FNMA	6.5000	11/1/23	88,649	104,438
FNMA	5.0000	9/1/33	1,398,474	1,548,409
FNMA	6.5000	9/1/25	122,328	144,115
FNMA	6.0000	9/1/25	244,668	270,517
FNMA	6.0000	10/1/25	167,256	184,926
FNMA	6.0000	11/1/25	131,613	145,517
FNMA	7.0000	5/1/25	108,309	114,722
FNMA	5.0000	5/1/33	1,248,491	1,383,150
FNMA	4.0000	11/1/41	6,803,199	7,350,762
FNMA	4.5000	5/1/41	1,642,918	1,799,941
FNMA	3.5000	4/1/27	8,966,714	9,441,785
FNMA	3.0000	4/1/27	13,930,268	14,600,902
FNMA	6.0000	7/1/41	256,248	295,112
FNMA	4.5000	11/1/41	1,034,355	1,132,700
FNMA	3.5000	7/1/35	25,896,875	27,817,146
FNMA	5.0000	11/1/44	4,260,620	4,716,512
FNMA	4.5000	10/1/45	2,248,314	2,462,181
FNMA	3.2600	12/1/37	3,000,000	3,429,388
FNMA	3.1600	1/1/35	3,500,000	3,990,049
FNMA	3.4000	2/1/33	7,500,000	8,661,157
FNMA	3.0000	5/1/27	16,517,060	17,310,341
FNMA	3.5000	5/1/42	17,624,045	18,906,238
FNMA	3.5000	7/1/42	25,605,633	27,466,176
FNMA	3.5000	8/1/42	33,947,554	36,408,076
FNMA	2.5000	8/1/27	19,680,721	20,430,292
FNMA	3.5000	11/1/43	16,496,671	17,692,525
FNMA	3.0000	1/1/43	25,336,157	26,781,936
FNMA	3.0000	6/1/43	13,413,062	14,177,814
FNMA	3.5000	11/1/35	26,728,632	28,726,282
FNMA	3.0000	7/1/35	29,756,384	31,548,030
FNMA	3.5000	8/1/45	5,266,243	5,608,264
FNMA	3.5000	10/1/45	25,128,634	26,749,629
FNMA	3.5000	5/1/46	47,666,029	50,671,152
FNMA	3.5000	5/1/46	80,901,524	86,003,436
FNMA	3.5000	12/1/45	27,709,765	29,509,324
FNMA	3.5000	5/1/46	43,719,751	46,440,738
FNMA	3.5000	6/1/46	26,485,555	28,136,757
FNMA	3.5000	6/1/46	32,210,221	34,230,325
FNMA	3.0000	12/1/46	78,211,486	82,379,927
FNMA	3.5000	1/1/47	1,826,079	1,933,765
FNMA	4.0000	7/1/47	30,626,990	32,848,179
FNMA	3.5000	4/1/47	65,021,794	68,639,925
FNMA	3.5000	6/1/47	35,551,087	37,669,980
FNMA	3.5000	8/1/35	17,259,477	18,372,887
FNMA	5.0000	11/1/33	6,619,015	7,328,931
FNMA	6.0000	8/1/34	659,146	758,895
FNMA	5.5000	9/1/34	1,400,847	1,582,366
FNMA	5.0000	4/1/35	1,090,438	1,209,318
FNMA	5.0000	6/1/35	671,616	743,516
FNMA	5.0000	10/1/35	3,087,260	3,433,779
FNMA	5.0000	10/1/35	2,003,094	2,228,049
FNMA	5.0000	7/1/36	1,490,140	1,658,176
FNMA	6.0000	6/1/36	618,996	706,730
FNMA	3.5000	11/1/45	57,097,858	61,132,095
FNMA	3.5000	12/1/45	16,551,015	17,628,854
FNMA	3.5000	4/1/46	57,452,527	61,221,629
FNMA	3.0000	7/1/46	50,109,059	52,923,117
FNMA	3.5000	2/1/46	70,642,440	75,235,045
FNMA	3.5000	6/1/46	15,499,368	16,470,443
FNMA	3.5000	8/1/47	77,788,231	82,493,811
FNMA	4.0000	6/1/47	8,130,168	8,705,436
FNMA	4.0000	9/1/47	35,186,618	37,718,025
FNMA	3.5000	1/1/48	80,817,921	85,614,778
FNMA	2.5000	3/1/47	4,892,010	5,093,850
FNMA	4.0000	2/1/45	3,952,258	4,310,863
FNMA	4.0000	9/1/48	32,543,349	34,642,887
FNMA	3.7340	2/1/48	2,147,453	2,364,854
FNMA	3.5000	1/1/48	3,097,312	3,334,601
FNMA	3.5000	11/1/48	5,595,662	5,936,122
FNMA	4.0000	10/1/48	36,697,144	39,129,124
FNMA	3.5000	12/1/44	133,294,254	142,191,560
FNMA	4.0000	4/1/49	37,677,433	40,122,096
FNMA	3.0000	1/1/50	44,911,935	46,651,174

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FNMA	3.0000	1/1/50	596,809	628,111
FNMA	4.0000	11/1/47	33,367,789	35,765,724
FNMA	3.5000	8/1/47	14,940,022	15,835,292
FNMA	3.5000	8/1/47	36,287,427	38,510,897
FNMA	4.0000	10/1/47	38,878,226	41,736,872
FNMA	3.5000	11/1/47	60,344,687	63,988,051
FNMA	4.5000	6/1/48	19,844,000	21,332,301
FNMA	3.0000	2/1/50	51,811,766	53,728,145
FNMA	5.0000	11/1/35	4,669,741	5,191,200
FNMA	5.0000	12/1/36	9,238,073	10,273,190
FNMA	5.5000	6/1/38	3,748,810	4,241,955
FNMA	6.0000	6/1/36	872,416	1,001,805
FNMA	3.5000	8/1/26	3,459,781	3,642,756
FNMA	3.0000	3/1/27	12,588,118	13,194,047
FNMA	3.5000	8/1/42	6,313,753	6,773,211
FNMA	3.0000	12/1/42	12,875,655	13,659,954
FNMA	4.0000	9/1/42	48,884	53,562
FNMA	3.5000	6/1/35	19,007,258	20,431,423
FNMA	3.5000	7/1/35	23,523,722	25,284,998
FNMA	3.5000	10/1/35	25,140,155	27,019,493
FNMA	3.5000	11/1/35	21,574,323	23,167,329
FNMA	3.5000	2/1/36	19,871,712	21,357,896
FNMA	4.5000	11/1/48	44,185,397	47,570,076
FNMA	4.5000	12/1/48	26,033	27,989
FNMA	3.5000	1/1/48	845,413	892,526
FNMA	3.5000	3/1/48	3,973,604	4,194,625
FNMA	4.0000	2/1/48	48,269,344	51,757,302
FNMA	3.5000	4/1/48	2,002,841	2,115,627
FNMA	4.0000	4/1/48	1,157,441	1,240,870
FNMA	4.0000	6/1/48	4,644,401	4,949,137
FNMA	4.5000	7/1/48	5,235,202	5,637,568
FNMA	4.0000	9/1/48	934,611	996,387
FNMA	3.0000	10/1/49	72,088,957	75,526,786
FNMA	3.0000	11/1/49	45,938,997	48,145,714
FNMA	4.0000	11/1/49	47,736,155	50,840,398
FNMA	3.0000	12/1/49	9,636,484	10,097,487
FNMA	3.5000	12/1/49	87,141	92,118
FNMA	4.0000	1/1/50	2,160,888	2,300,013
FNMA	3.5000	2/1/50	2,177,516	2,298,931
FNMA	2.5000	4/1/50	2,750,000	2,849,160
FNMA	5.5000	12/1/35	862,613	974,663
FNMA	4.5000	12/1/40	839,408	919,359
FNR 2013-63 DZ	2.5000	6/25/43	1,572,433	1,527,498
FNR 2014-21 GZ	3.0000	4/25/44	1,196,948	1,224,954
FNR 2014-65 CB	3.0000	10/25/44	7,700,000	8,289,321
FNR 2015-12 LZ	3.5000	3/25/45	925,673	1,050,663
FNR 2015-67 PO	0.0000	9/25/43	8,131,538	7,489,781
FNR 2016-21 BZ	3.0000	4/25/46	3,381,984	3,520,454
FNR 2017-72 DZ	2.5000	9/25/47	1,979,822	2,184,649
FNR 2018-15 NZ	3.0000	3/25/48	12,979,520	13,206,933
FNR 2018-16 TV	3.0000	5/25/41	7,510,000	8,114,463
FNR 2018-21 PO	0.0000	4/25/48	2,346,601	2,140,769
FNR 2018-9 GZ	3.0000	2/25/48	1,376,559	1,535,667
FORD MOTOR CREDIT COMPANY LLC	3.6640	9/8/24	48,732,000	43,858,800
FORD MOTOR CREDIT COMPANY LLC	2.9790	8/3/22	47,000,000	43,710,000
FORD MOTOR CREDIT COMPANY LLC	4.5420	8/1/26	22,000,000	19,250,000
FORDR 2017-2 A	2.3600	3/15/29	50,000,000	49,682,520
FORT KNOX MILITARY HOUSING PRIVATIZATION PROJECT	5.8150	2/15/52	27,218,470	34,011,905
FORTIVE CORP	0.8750	2/15/22	9,385,000	8,698,722
FORTUNE BRANDS HOME & SECURITY INC	3.2500	9/15/29	51,000,000	48,709,536
FSMT 2018-6RR 1A1	4.0000	10/25/48	30,982,408	30,784,120
FSMT 2020-1INV A15	3.0000	3/25/50	16,848,722	16,608,757
FSMT 2020-1INV A3	3.0000	3/25/50	47,939,620	47,450,007
GALC 2019-1 A2	2.9700	6/15/21	15,310,720	15,292,363
GALXY 2015-20A AR	2.8190	4/20/31	35,000,000	32,875,745
GALXY 2015-20A BR	3.1691	4/20/31	15,000,000	13,332,525
GENERAL DYNAMICS CORP	2.2500	11/15/22	15,000,000	15,088,243
GENERAL MILLS INC	2.8750	4/15/30	400,000	399,200
GENERAL MOTORS FINANCIAL COMPANY INC	4.0000	1/15/25	10,000,000	8,885,952
GENERAL MOTORS FINANCIAL COMPANY INC	3.9500	4/13/24	33,000,000	29,904,449
GENERAL MOTORS FINANCIAL COMPANY INC	4.2000	11/6/21	10,865,000	10,370,035
GILEAD SCIENCES INC	4.1500	3/1/47	17,000,000	20,750,889
GILEAD SCIENCES INC	2.5000	9/1/23	20,000,000	19,969,167
GLOBAL PAYMENTS INC	3.2000	8/15/29	25,000,000	23,857,619
GLOBAL PAYMENTS INC	4.1500	8/15/49	15,000,000	14,212,016

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GMALT 2018-2 C	3.5000	4/20/22	1,800,000	1,804,335
GNMA	4.5000	4/15/41	10,561,017	11,630,849
GNMA	6.5000	2/15/24	125,997	138,264
GNMA	6.5000	3/15/24	115,085	126,289
GNMA	6.5000	3/15/24	249,566	273,863
GNMA	7.0000	4/15/24	153,552	166,648
GNMA	4.0000	7/15/41	9,752,198	10,585,256
GNMA	4.0000	3/15/41	13,658,917	14,785,323
GNMA	4.5000	3/15/41	8,618,283	9,523,755
GNMA	8.5000	11/15/24	144,416	159,472
GNMA	5.5000	11/15/38	1,254,386	1,424,114
GNMA	5.0000	11/15/41	5,135,846	5,713,939
GNMA	5.0000	7/15/41	8,686,904	9,664,675
GNMA	4.0000	2/15/42	13,462,849	14,583,251
GNMA	4.0000	8/15/40	13,180,704	14,253,304
GNMA	4.0000	10/15/40	29,931,360	32,392,169
GNMA	5.0000	12/15/40	6,671,140	7,430,364
GNMA II	4.0000	5/20/42	18,913,031	20,620,822
GNMA II	4.0000	6/20/42	17,938,300	19,546,032
GNMA II	3.5000	5/20/45	1,076,034	1,143,905
GNMA II	4.0000	10/20/45	3,932,429	4,161,538
GNMA II	3.5000	5/20/46	3,663,008	3,894,221
GNMA II	5.5000	5/20/37	558,625	624,706
GNMA II	5.5000	9/20/38	696,371	778,784
GNMA II	5.5000	1/20/39	3,804,997	4,258,902
GNMA II	5.0000	10/20/39	2,667,108	2,952,071
GNMA II	5.0000	2/20/41	1,569,705	1,734,650
GNMA II	4.5000	3/20/41	25,604,133	28,203,994
GNMA II	4.5000	4/20/41	28,274,448	31,144,425
GNMA II	5.0000	4/20/41	11,213,787	12,393,385
GNMA II	5.0000	6/20/41	7,015,056	7,749,881
GNMA II	4.5000	8/20/41	3,421,530	3,769,585
GNMA II	4.5000	7/20/41	15,085,636	16,619,778
GNMA II	4.5000	9/20/41	6,358,890	7,004,672
GNMA II	4.5000	11/20/41	4,919,950	5,420,371
GNMA II	5.0000	10/20/41	2,935,155	3,247,074
GNMA II	5.5000	10/20/38	1,294,190	1,448,503
GNR 2012-113 BZ	3.0000	9/1/42	2,246,382	2,317,018
GNR 2012-113 ZD	3.0000	9/1/42	2,065,752	2,135,807
GNR 2014-12 ZB	3.0000	1/16/44	15,427,714	16,278,809
GNR 2017-17 BZ	3.0000	2/20/47	3,024,348	3,075,340
GNR 2017-179 QZ	3.0000	12/20/47	1,438,483	1,603,599
GNR 2017-182 NZ	3.0000	12/16/47	1,043,786	1,159,221
GNR 2017-192 DZ	2.5000	12/20/47	1,105,493	1,119,296
GNR 2018-27 KY	3.5000	2/20/48	1,608,166	1,775,163
GNR 2019-121 DZ	2.5000	10/20/49	4,574,918	4,633,135
GOLDMAN SACHS GROUP INC	5.2500	7/27/21	25,000,000	25,801,866
GOLDMAN SACHS GROUP INC	3.5454	10/28/27	24,890,000	22,402,560
GOLDMAN SACHS GROUP INC	2.8618	5/15/26	47,000,000	43,205,032
GOLDMAN SACHS GROUP INC	3.5000	11/16/26	18,000,000	18,266,259
GOLDMAN SACHS GROUP INC	2.8760	10/31/22	45,500,000	45,710,143
GRAND PARKWAY TRANSPORTATION CORP TOLL REVENUE BOND	3.2360	10/1/52	25,000,000	24,277,750
GRANT COUNTY WA PUBLIC UTILITY DISTRICT #2 PRIEST RAPIDS HYDROELECTRIC PROJECT REVENUE BOND	3.2100	1/1/40	1,000,000	1,013,400
GRANT COUNTY WA PUBLIC UTILITY DISTRICT #2 PRIEST RAPIDS HYDROELECTRIC PROJECT REVENUE BOND - SERIES Z-2	1.5440	1/1/23	1,200,000	1,208,532
GREENBRIER COMPANIES INC/THE	2.8750	2/1/24	5,573,000	4,249,413
GSMBS 2018-RPL1 A1A	3.7500	10/25/57	38,548,383	39,171,776
GSMBS 2019-PJ2 A1	4.0000	11/25/49	29,952,603	30,190,909
GSMBS 2019-PJ2 A6	4.0000	11/25/49	26,062,487	25,567,508
GSMBS 2019-PJ3 A1	3.5000	3/25/50	11,921,454	11,944,554
GSMBS 2019-PJ3 A6	3.5000	3/25/50	32,081,856	31,629,152
GSMBS 2020-PJ1 A1	3.5000	5/1/50	34,327,147	34,672,602
GSMBS 2020-PJ1 A6	3.5000	5/1/50	14,615,519	14,461,156
GSMBS 2020-PJ2 A1	3.5000	7/25/50	29,810,707	29,954,543
GSMBS 2020-PJ2 A6	3.5000	7/25/50	49,579,348	49,008,402
GSMS 2010-C2 A1	3.8490	12/10/43	372,190	372,636
GSMS 2011-GC5 A4	3.7070	8/10/44	10,000,000	10,066,696
GSMS 2012-GCJ7 A4	3.3770	5/10/45	19,409,391	19,593,732
GSMS 2013-GC10 A5	2.9430	2/10/46	10,000,000	10,160,638
GSMS 2013-GC12 A4	3.1350	6/10/46	19,000,000	19,448,005
GSMS 2016-GS2 A4	3.0500	5/10/49	1,620,000	1,636,653
GSMS 2017-375H A	3.5911	9/10/37	45,000,000	43,727,252
GSMS 2017-485L A	3.7210	2/10/37	30,000,000	30,099,804
GSMS 2017-485L B	3.8710	2/10/37	10,000,000	7,376,386
GSMS 2019-SOHO B	1.8600	6/15/36	37,000,000	34,784,940
HARBORWALK FUNDING TRUST/MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	5.0770	2/15/69	33,025,000	38,870,803

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HART 2017-B C	2.4400	5/15/24	2,106,000	2,130,541
HASHEMITE KINGDOM OF JORDAN GOVERNMENT AID BOND	3.0000	6/30/25	230,000	251,294
HERO 2020-1A A	2.5900	9/20/57	1,000,000	922,472
HERTZ 2018-1A A	3.2900	2/25/24	500,000	471,753
HGVT 2018-AA A	3.5400	2/25/32	12,166,430	12,129,480
HGVT 2019-AA A	2.3400	7/25/33	473,731	401,515
HILT 2016-SFP A	2.8284	11/5/35	30,000,000	28,274,118
HLA 2015-1A B1R	3.3691	4/20/27	16,750,000	16,050,738
HLA 2015-1A B2R	3.3766	4/20/27	8,250,000	7,905,587
HLA 2015-1A CR	3.8270	4/20/27	23,250,000	21,137,505
HLA 2015-1A D	5.6191	4/20/27	30,000,000	25,679,580
HLA 2015-3A A2R	3.1691	10/18/27	47,500,000	44,232,998
HLA 2015-3A BR	3.6191	10/18/27	25,935,000	23,322,127
HLA 2015-3A C	5.7191	10/18/27	34,000,000	29,083,600
HLA 2017-1A A2	3.7396	6/25/29	5,000,000	4,297,750
HLA 2017-1A B	4.5440	6/25/29	15,300,000	12,602,319
HOLLYFRONTIER CORP	5.8750	4/1/26	25,000,000	21,666,819
HOME DEPOT INC/THE	2.2169	3/1/22	1,000,000	971,375
HOME DEPOT INC/THE	2.5000	4/15/27	475,000	478,727
HOME DEPOT INC/THE	2.7000	4/15/30	900,000	915,132
HOME DEPOT INC/THE	3.3000	4/15/40	500,000	512,182
HONK 2018-1A A2	4.7390	4/20/48	1,508,138	1,458,987
HONOLULU HI CITY AND COUNTY BOARD WATER SUPPLY WATER SYSTEM REVENUE - SERIES B	1.9330	7/1/26	190,000	195,445
HONOLULU HI CITY AND COUNTY GENERAL OBLIGATION BOND	3.7530	9/1/30	1,000,000	1,093,620
HOST HOTELS & RESORTS LP	3.3750	12/15/29	1,000,000	842,344
HSBC HOLDINGS PLC	3.2620	3/13/23	40,000,000	39,963,605
HSBC HOLDINGS PLC	4.9500	3/31/30	975,000	1,064,698
HY 2016-10HY A	2.8350	8/10/38	1,270,000	1,299,949
HYUNDAI CAPITAL AMERICA	2.4500	6/15/21	50,000,000	49,457,944
IAC FINANCECO 2 INC	0.8750	6/15/26	3,382,000	3,111,681
IBM CORP	3.0000	5/15/24	20,000,000	21,070,533
IHSFR 2018-SFR4 A	2.7585	1/17/38	236,051	218,916
ILLUMINA INC	0.0000	8/15/23	4,568,000	4,371,851
ING GROEP NV	4.6250	1/6/26	1,000,000	1,053,749
INNOVIVA INC	2.1250	1/15/23	5,024,000	4,670,484
INSMED INC	1.7500	1/15/25	3,463,000	2,891,811
INSULET CORP	0.3750	9/1/26	2,081,000	2,102,565
INTEGRA LIFESCIENCES HOLDINGS CORP	0.5000	8/15/25	4,435,000	3,918,686
INTEL CORP	4.0000	12/15/32	37,000,000	43,595,826
INTEL CORP	3.7340	12/8/47	35,063,000	40,891,672
INTEL CORP	3.1000	2/15/60	41,000,000	43,190,308
INTER-AMERICAN DEVELOPMENT BANK	1.6709	10/9/20	1,000,000	999,300
INTER-AMERICAN DEVELOPMENT BANK	3.0000	9/26/22	1,000,000	1,059,688
INTERCEPT PHARMACEUTICALS INC	3.2500	7/1/23	4,563,000	3,650,620
INTERCEPT PHARMACEUTICALS INC	2.0000	5/14/26	1,641,000	1,396,146
INTERDIGITAL INC	2.0000	6/1/24	3,840,000	3,520,896
INTERNATIONAL FINANCE CORP	0.5000	3/20/23	1,000,000	995,480
INTERNATIONAL FINANCE CORP	2.1250	4/7/26	610,000	654,140
INTERNATIONAL FINANCE CORP	2.0000	10/24/22	1,462,000	1,516,197
INTERSTATE POWER & LIGHT COMPANY	3.2500	12/1/24	20,235,000	20,461,841
INTERSTATE POWER & LIGHT COMPANY	3.4000	8/15/25	21,043,000	22,308,813
INTERSTATE POWER & LIGHT COMPANY	3.5000	9/30/49	22,500,000	20,373,625
INTOW 2016-1A A	2.8830	11/15/46	25,570,000	21,502,879
IONIS PHARMACEUTICALS INC	0.1250	12/15/24	5,971,000	5,249,149
J2 GLOBAL INC	1.7500	11/1/26	2,134,000	1,947,275
JABIL INC	3.6000	1/15/30	2,500,000	2,221,113
JM SMUCKER COMPANY	2.3750	3/15/30	1,400,000	1,298,031
JOHNSON & JOHNSON	3.5500	3/1/36	30,000,000	33,900,555
JOHNSON & JOHNSON	3.7000	3/1/46	5,000,000	6,026,328
JOHNSON & JOHNSON	3.6250	3/3/37	17,500,000	19,695,752
JOHNSON & JOHNSON	3.7500	8/15/47	19,790,000	24,191,806
JPMBB 2014-C23 C	4.6177	9/15/47	254,882	222,523
JPMBB 2016-C1 A5	3.5761	3/15/49	1,000,000	1,059,313
JPMCC 2013-C10 A3	3.1425	12/15/47	15,751,932	16,103,463
JPMCC 2013-C13 A4	3.9936	1/15/46	8,262,782	8,680,440
JPMCC 2014-C19 A3	3.6694	4/15/47	15,000,000	15,171,933
JPMCC 2016-NINE A	2.8541	10/6/38	87,724,000	89,776,505
JPMCC 2020-ACE B	3.6401	1/1/37	23,000,000	19,761,388
JPMCC 2020-MKST C	2.9900	12/15/36	9,500,000	8,695,329
JPMDB 2016-C2 A4	3.1439	6/15/49	15,710,000	16,421,041
JPMMT 2018-6 1A4	3.5000	12/25/48	42,643,439	42,141,888
JPMMT 2019-2 A4	4.0000	8/1/49	251,718	248,971
JPMMT 2019-3 A3	4.0000	9/25/49	6,675,643	6,776,689
JPMMT 2019-3 A4	4.0000	9/25/49	7,801,714	7,758,389
JPMMT 2019-5 A3	4.0000	11/25/49	14,630,496	14,907,571

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JPMMT 2019-5 A4	4.0000	11/25/49	18,741,823	18,754,232
JPMMT 2019-6 A3	3.5000	12/25/49	44,867,071	45,416,742
JPMMT 2019-6 A4	3.5000	12/25/49	39,156,081	39,059,832
JPMMT 2019-8 A3	3.5000	3/25/50	41,511,690	41,592,783
JPMMT 2019-8 A4	3.5000	3/25/50	38,682,269	38,226,484
JPMMT 2020-1 A3	3.5000	11/2/43	48,882,619	49,178,930
JPMMT 2020-1 A4	3.5000	12/1/26	48,510,159	48,478,885
JPMMT 2020-1 B2	3.8975	6/25/50	99,674	79,155
JPMMT 2020-2 A3	3.5000	7/25/50	49,652,711	50,081,199
JPMMT 2020-2 A4	3.5000	7/25/50	49,536,948	49,497,859
JPMMT 2020-INV1 A3	3.5000	8/1/50	30,350,527	31,368,556
JPMMT 2020-INV1 A4	3.5000	8/1/50	37,627,999	38,319,918
JPMORGAN CHASE & COMPANY	5.2395	10/30/20	21,128,000	18,862,233
JPMORGAN CHASE & COMPANY	4.1250	12/15/26	45,000,000	48,393,705
JPMORGAN CHASE & COMPANY	2.9500	10/1/26	36,000,000	37,138,884
JPMORGAN CHASE & COMPANY	3.5590	7/31/23	20,000,000	20,929,566
JPMORGAN CHASE & COMPANY	2.7390	10/15/30	2,000,000	2,026,274
JPMORGAN CHASE & COMPANY	5.1500	12/29/49	25,000,000	23,750,000
JPMORGAN CHASE & COMPANY	5.2290	10/1/20	53,813,000	46,709,684
JPMORGAN CHASE & COMPANY	4.6250	9/15/22	10,000,000	8,800,000
JPMORGAN CHASE & COMPANY	5.0000	12/29/49	53,000,000	49,779,720
JPMORGAN CHASE & COMPANY	4.6000	2/1/25	40,000,000	35,008,000
JPMORGAN CHASE & COMPANY	4.0000	4/1/25	10,000,000	8,540,000
JPMORGAN CHASE FINANCIAL (VOYA FINANCIAL INC)	0.2500	5/1/23	8,280,000	7,638,300
KABB 2019-1 A	3.8250	3/15/24	47,000,000	45,707,542
KAISER FOUNDATION HOSPITALS	4.8750	4/1/42	1,250,000	1,469,643
KELLOGG COMPANY	2.6500	12/1/23	33,334,000	33,566,479
KELLOGG COMPANY	3.4000	11/15/27	49,960,000	51,514,895
KEURIG DR PEPPER INC	3.1300	12/15/23	25,500,000	25,861,158
KEURIG DR PEPPER INC	4.0570	5/25/23	25,000,000	26,005,683
KEY BANK NA	1.2500	3/10/23	550,000	539,328
KEYCORP	2.5500	10/1/29	1,000,000	892,700
KEYCORP	2.2500	4/6/27	1,250,000	1,160,450
KILROY REALTY LP	4.7500	12/15/28	50,000,000	52,086,474
KILROY REALTY LP	3.0500	2/15/30	7,000,000	6,408,350
KIMBERLY-CLARK DE MEXICO SAB DE CV	3.2500	3/12/25	50,000,000	49,000,000
KINDER MORGAN ENERGY PARTNERS LP	5.0000	8/15/42	20,000,000	18,632,724
KINDER MORGAN INC	5.3000	12/1/34	25,320,000	24,373,611
KKR 11 AR	3.0113	1/15/31	62,500,000	58,505,250
KKR 11 BR	3.3310	1/15/31	40,000,000	35,011,680
KKR 11 CR	3.6313	1/15/31	12,000,000	10,003,776
KKR 11 D1R	4.4813	1/15/31	6,750,000	4,833,668
KKR 18 A	3.0891	7/18/30	40,231,000	38,090,148
KKR 18 B	3.5191	7/18/30	15,000,000	13,315,815
KKR 27A A	3.3509	10/15/32	68,300,000	63,402,070
KKR 27A B1	3.9009	10/15/32	25,250,000	21,879,479
KKR 27A C	4.7509	10/15/32	16,000,000	13,061,264
KKR 27A D	5.9509	10/15/32	6,000,000	4,413,828
KKR 9 AR	3.1010	7/15/30	39,772,000	37,522,178
KKR GROUP FINANCE COMPANY III LLC	5.1250	6/1/44	73,000,000	74,615,191
KKR GROUP FINANCE COMPANY VI LLC	3.7500	7/1/29	1,000,000	996,854
KOMMUNALBANKEN AS	2.1250	2/11/25	1,000,000	1,064,396
KREDITANSTALT FUER WIEDERAUFBAU (KFW)	2.0000	11/30/21	5,000,000	5,124,886
KROGER COMPANY	3.8750	10/15/46	35,000,000	34,268,141
LCM 19A BR	3.5813	7/15/27	10,000,000	9,491,660
LCM 19A D	5.2813	7/15/27	17,500,000	14,509,758
LCM 24A B	3.4991	3/20/30	6,000,000	5,470,914
LIBERTY MEDIA CORP (AT&T)	2.2500	9/30/46	11,022,000	5,130,610
LIBERTY MEDIA CORP (SIRIUS XM)	2.1250	3/31/48	5,690,000	5,219,478
LIVE NATION ENTERTAINMENT INC	2.0000	2/15/25	6,492,000	5,164,714
LNSTR 2017-5 A4	3.3900	3/10/50	5,000,000	5,119,782
LNSTR 2017-5 A5	3.5490	3/10/50	24,011,000	24,920,299
LOCKHEED MARTIN CORP	4.0700	12/15/42	30,312,000	35,007,641
LOCKHEED MARTIN CORP	3.8000	3/1/45	18,361,000	19,932,021
LOWE'S COMPANIES INC	4.0000	4/15/25	1,000,000	1,068,447
LOWE'S COMPANIES INC	4.5000	4/15/30	1,000,000	1,102,025
LTRAN 2015-1A A1	2.9800	1/15/45	8,281,825	8,047,883
LUBRIZOL CORP	7.2500	6/15/25	20,000,000	25,468,363
M&T BANK CORP	2.4741	7/26/33	380,000	347,813
MACQUARIE INFRASTRUCTURE CORP	2.0000	10/1/23	8,617,000	6,893,600
MACY'S RETAIL HOLDINGS INC	2.8750	2/15/23	920,000	662,108
MACY'S RETAIL HOLDINGS INC	4.3750	9/1/23	293,000	202,180
MAD 2015-11MD B	3.5548	9/10/35	20,558,000	19,323,620
MAGNA INTERNATIONAL INC	3.6250	6/15/24	39,000,000	40,577,178
MAGNE 2015-12A ARR	2.9313	10/15/31	104,810,000	98,297,945

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MAGNE 2015-12A BRRA	3.4313	10/15/31	18,000,000	16,255,638
MAGNE 2015-12A CRR	3.8313	10/15/31	18,660,000	15,960,924
MAGNE 2019-21A A	3.0991	4/20/30	70,000,000	66,689,490
MANUFACTURERS AND TRADERS TRUST COMPANY	2.3018	5/18/22	800,000	769,283
MANUFACTURERS AND TRADERS TRUST COMPANY	2.0641	1/25/21	1,000,000	985,947
MARATHON PETROLEUM CORP	3.8000	4/1/28	38,817,000	34,143,903
MARRIOTT INTERNATIONAL INC	3.7500	3/15/25	50,000,000	43,640,057
MARRIOTT VACATIONS WORLDWIDE CORP	1.5000	9/15/21	3,622,000	2,817,927
MASSMUTUAL GLOBAL FUNDING II	2.7500	6/22/24	45,000,000	44,393,918
MCLO 2014-6A A2R2	3.3573	5/13/28	40,650,000	35,870,901
MCLO 2014-7A C	5.5954	10/28/25	3,000,000	2,575,257
MCLO 2014-A BR2	3.6073	5/13/28	28,300,000	23,820,563
MCLO 2015-8A A2R	3.7191	10/18/31	56,250,000	45,454,500
MCLO 2015-8A BR	4.3191	10/18/31	14,750,000	11,365,170
MCLO 2017-10A A2	3.5417	11/15/29	33,800,000	29,558,269
MCLO 2017-9A A2	3.5810	4/15/29	25,000,000	21,979,175
MCSLT 2019-2GS A	3.6900	7/20/43	23,830,416	22,525,737
MDC-GMTN BV	3.2500	4/28/22	30,000,000	29,820,000
MERITOR INC	3.2500	10/15/37	3,763,000	3,193,846
METLIFE INC	3.0000	3/1/25	4,420,000	4,353,835
METLIFE INC	5.2500	12/31/49	36,936,000	32,134,320
METROPOLITAN LIFE GLOBAL FUNDING I	3.0000	9/19/27	75,000,000	73,545,628
MFT 2019-4A A	2.3900	12/17/29	512,360	494,013
MICROSOFT CORP	3.7500	2/12/45	53,715,000	64,667,627
MICROSOFT CORP	4.0000	2/12/55	69,000,000	87,792,146
MICROSOFT CORP	4.4500	11/3/45	2,000,000	2,629,964
MICROSOFT CORP	3.7000	8/8/46	68,500,000	82,230,024
MICROSOFT CORP	3.9500	8/8/56	48,500,000	61,121,859
MICROSOFT CORP	4.1000	2/6/37	36,750,000	44,299,173
MIDAMERICAN ENERGY COMPANY	3.6500	4/15/29	1,000,000	1,072,841
MIDAMERICAN ENERGY COMPANY	3.1500	5/15/50	22,500,000	22,870,238
MIZUHO FINANCIAL GROUP INC	2.3093	5/25/24	1,725,000	1,566,990
MMAF 2016-AA A4	1.7600	1/17/23	11,340,893	11,252,140
MONGODB INC	0.2500	1/15/26	1,020,000	988,763
MORGAN STANLEY	4.0000	7/23/25	1,000,000	1,054,057
MORGAN STANLEY	2.2430	1/20/23	3,000,000	2,792,571
MORGAN STANLEY	2.7500	5/19/22	48,182,000	48,427,709
MORGAN STANLEY	2.7321	7/22/22	5,230,000	5,088,748
MORGAN STANLEY	3.5910	7/22/28	50,000,000	50,768,697
MORGAN STANLEY	3.2009	10/24/23	27,684,000	26,728,902
MORGAN STANLEY	5.5000	7/28/21	35,203,000	36,551,133
MORGAN STANLEY	3.1250	7/27/26	32,000,000	32,814,938
MORGAN STANLEY	3.7000	10/23/24	26,687,000	27,984,137
MPLX LP	4.5000	4/15/38	20,000,000	15,616,892
MPLX LP	4.7000	4/15/48	20,000,000	15,480,300
MPLX LP	4.8000	2/15/29	21,695,000	19,104,940
MRLN 2016-1 A	4.5000	12/15/32	13,582,672	11,150,952
MSBAM 2012-C5 A4	3.1760	8/15/45	10,000,000	10,074,167
MSBAM 2013-C10 A4	4.0851	7/15/46	15,000,000	15,798,543
MSBAM 2013-C13 A3	3.7660	11/15/46	13,847,994	14,264,000
MSBAM 2013-C7 A4	2.9180	2/15/46	20,000,000	20,061,576
MSBAM 2016-C29 A4	3.3250	5/15/49	4,500,000	4,610,499
MSBAM 2016-C31 A5	3.1020	11/15/49	25,000,000	25,307,055
MSBAM 2016-C32 A2	3.2970	12/15/49	6,800,000	6,906,316
MSBAM 2016-C32 A4	3.7200	12/15/49	24,730,000	26,036,874
MSC 2006-IQ12 AJ	5.3990	12/15/43	1,403,275	931,690
MSC 2014-CPT AM	3.5163	7/13/29	4,000,000	3,943,578
MSC 2014-MP A	3.4690	8/11/29	45,000,000	45,161,807
MSC 2014-MP B	3.6930	8/11/29	6,000,000	6,035,214
MSC 2016-UB11 ASB	2.6060	8/15/49	16,400,000	16,604,639
MSC 2016-UB12 A4	3.5960	12/15/49	40,000,000	41,669,144
MSC 2017-CLS A	2.3763	11/15/34	598,000	566,110
MSC 2017-CLS B	2.5085	11/15/34	1,230,000	1,150,993
MSC 2019-BPR A	3.0763	5/15/36	6,000,000	5,450,338
MSC 2019-BPR B	3.7763	5/15/36	2,427,000	2,084,838
MSSG 2017-237P B	3.6900	8/13/27	25,000,000	22,543,300
MUTUAL OF OMAHA INSURANCE COMPANY	4.2970	7/15/54	30,800,000	32,186,318
MVW 2015-10A AR	2.6679	10/13/27	15,807,823	14,946,028
MVW 2015-10A BR	3.3509	10/13/27	10,000,000	9,400,930
MVW 2015-10A DR	4.4479	10/13/27	17,500,000	14,311,798
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	1.5970	9/1/25	1,365,000	1,350,395
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.0940	9/1/32	330,000	319,513
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.1840	9/1/32	265,000	255,367
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.2640	9/1/32	235,000	226,300
NARRAGANSETT BAY RI COMMISSION WASTEWATER SYSTEM REVENUE - SERIES A	2.3440	9/1/32	260,000	250,567

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NATIONAL AUSTRALIA BANK LTD	3.0000	1/20/23	30,000,000	30,589,715
NATIONAL BANK OF CANADA	2.1500	10/7/22	1,000,000	991,079
NATIONAL OILWELL VARCO INC	3.6000	12/1/29	2,455,000	1,832,698
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2.8500	1/27/25	11,250,000	11,330,010
NBC UNIVERSAL MEDIA LLC	4.4500	1/15/43	1,000,000	1,261,763
NEDERLANDSE WATERSCHAPSBANK NV	2.3750	3/24/26	1,400,000	1,524,706
NEUB 2014-18A AR2	3.5191	10/21/30	32,500,000	28,430,090
NEUB 2014-18A BR2	4.1159	10/21/30	12,500,000	10,314,950
NEUB 2014-18A CR2	4.9659	10/21/30	12,275,000	8,739,751
NEUB 2015-19A A2R2	2.9810	7/15/27	37,050,000	35,369,449
NEUB 2015-19A BR2	3.4813	7/15/27	22,420,000	20,639,359
NEUB 2015-19A CR2	4.1813	7/15/27	21,280,000	17,201,858
NEUB 2017-24A AR	1.8041	4/1/30	50,000,000	47,667,250
NEUB 2017-24A DR	3.5341	4/1/30	29,750,000	22,704,129
NEUBERGER BERMAN FIXED INCOME OPPORTUNITES FUND			1,500,000,000	1,595,009,880
NEVADA POWER COMPANY	2.4000	5/1/30	6,000,000	5,691,328
NEW RELIC INC	0.5000	5/1/23	5,871,000	4,941,140
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	4.5890	10/1/22	9,770,000	10,168,030
NEW YORK CITY GENERAL OBLIGATION BUILD AMERICA BOND	5.2060	10/1/31	10,000,000	11,715,300
NEW YORK CITY HOUSING DEVELOPMENT CORP REVENUE BOND - SERIES B	3.1190	8/1/38	1,000,000	995,820
NEWMONT CORP	2.2500	10/1/30	1,050,000	975,614
NEXTERA ENERGY PARTNERS LP	1.5000	9/15/20	3,591,000	3,549,423
NIPPON LIFE INSURANCE COMPANY	3.4000	1/23/50	7,000,000	6,720,000
NISSAN MOTOR ACCEPTANCE CORP	2.8000	1/13/22	40,000,000	38,117,627
NORDSTROM INC	5.0000	1/15/44	500,000	349,595
NORDSTROM INC	4.3750	4/1/30	1,500,000	1,199,267
NORFOLK SOUTHERN CORP	3.0000	4/1/22	1,664,000	1,669,326
NORTHERN STATES POWER COMPANY OF MINNESOTA	2.9000	3/1/50	15,000,000	14,269,025
NORTHWELL HEALTHCARE INC	3.9790	11/1/46	40,000,000	41,210,697
NORTHWELL HEALTHCARE INC	3.8090	11/1/49	35,000,000	34,865,710
NRG ENERGY INC	2.7500	6/1/48	3,955,000	3,767,138
NRZT 2018-RPL1 A1	3.5000	12/25/57	19,768,451	19,755,135
NSTAR ELECTRIC COMPANY	3.9500	4/1/30	750,000	820,240
NUANCE COMMUNICATIONS INC	1.0000	12/15/35	8,531,000	8,141,773
NUTANIX INC	0.0000	1/15/23	2,354,000	1,917,039
NUVASIVE INC	0.3750	3/15/25	2,355,000	1,997,910
NYS FHLMC	6.5000	2/1/24	268,517	297,711
NYS FHLMC	6.0000	2/1/24	85,863	94,980
NYS FHLMC	6.5000	4/1/24	134,820	149,478
NYS FHLMC	5.5000	9/1/34	369,276	404,648
NYS FHLMC	5.0000	11/1/34	660,936	728,352
NYS FHLMC	6.5000	3/1/28	194,898	216,088
NYS FHLMC	6.0000	12/1/28	232,699	257,600
NYS FHLMC	6.0000	1/1/29	117,572	130,107
NYS FHLMC	7.0000	9/1/29	162,293	175,569
NYS FHLMC	6.5000	3/1/31	262,821	291,395
NYS FHLMC	6.0000	2/1/32	110,516	122,376
NYS FHLMC	6.0000	1/1/32	147,899	164,052
NYS FHLMC	6.5000	1/1/32	245,470	277,866
NYS FHLMC	6.0000	3/1/32	320,811	358,888
NYS FHLMC	6.0000	9/1/32	602,541	686,560
NYS FHLMC	5.5000	12/1/32	425,913	469,518
NYS FHLMC	5.5000	1/1/33	381,307	418,994
NYS FHLMC	5.5000	2/1/33	186,036	203,566
NYS FHLMC	5.5000	12/1/33	725,362	816,646
NYS FHLMC	5.0000	9/1/33	1,607,512	1,778,684
NYS FHLMC	5.5000	11/1/33	1,378,761	1,555,793
NYS FHLMC	5.5000	11/1/33	2,375,791	2,680,380
NYS FHLMC	6.0000	9/1/32	277,356	308,308
NYS FHLMC	6.0000	11/1/36	1,614,783	1,850,869
NYS FHLMC	5.5000	1/1/37	428,884	475,832
NYS FHLMC	6.0000	1/1/37	956,049	1,099,161
NYS FHLMC	5.5000	2/1/37	633,284	713,168
NYS FHLMC	6.0000	2/1/37	997,472	1,144,446
NYS FHLMC	5.5000	3/1/37	654,536	737,375
NYS FHLMC	5.5000	5/1/37	140,194	153,224
NYS FHLMC	6.0000	6/1/37	162,156	179,374
NYS FHLMC	5.5000	6/1/37	439,795	488,192
NYS FHLMC	6.0000	7/1/37	238,137	263,638
NYS FHLMC	6.0000	8/1/37	283,281	314,079
NYS FHLMC	6.0000	9/1/37	193,276	213,799
NYS FHLMC	5.5000	1/1/34	224,375	245,714
NYS FHLMC	5.5000	10/1/34	986,332	1,115,541
NYS FNMA	6.5000	1/1/28	110,924	124,365
NYS FNMA	6.0000	12/1/28	55,986	61,960

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NYS FNMA	6.0000	11/1/28	350,843	390,060
NYS FNMA	5.5000	1/1/29	250,779	275,438
NYS FNMA	6.0000	1/1/29	222,591	246,879
NYS FNMA	6.0000	3/1/29	45,543	50,371
NYS FNMA	6.0000	6/1/29	264,032	293,595
NYS FNMA	6.5000	8/1/29	369,214	415,289
NYS FNMA	6.0000	8/1/29	236,423	262,206
NYS FNMA	7.0000	8/1/29	327,451	371,363
NYS FNMA	7.0000	9/1/29	82,723	91,989
NYS FNMA	6.5000	3/1/31	435,818	497,838
NYS FNMA	6.5000	6/1/31	126,001	142,669
NYS FNMA	6.5000	7/1/31	296,855	338,729
NYS FNMA	6.5000	8/1/31	360,388	407,972
NYS FNMA	6.0000	8/1/31	156,547	173,664
NYS FNMA	6.5000	11/1/31	152,482	173,977
NYS FNMA	6.0000	12/1/31	93,742	103,712
NYS FNMA	6.0000	1/1/32	60,246	66,657
NYS FNMA	6.0000	1/1/32	1,005,984	1,137,429
NYS FNMA	6.5000	3/1/32	337,244	385,064
NYS FNMA	6.0000	2/1/32	448,279	504,264
NYS FNMA	6.5000	3/1/32	394,134	451,596
NYS FNMA	6.0000	3/1/32	420,457	472,948
NYS FNMA	6.0000	6/1/32	359,346	402,166
NYS FNMA	6.0000	7/1/32	443,471	498,196
NYS FNMA	6.0000	9/1/32	829,444	953,886
NYS FNMA	5.5000	1/1/33	231,456	253,709
NYS FNMA	5.5000	11/1/32	1,198,761	1,345,833
NYS FNMA	5.5000	2/1/33	688,409	759,267
NYS FNMA	5.0000	9/1/33	2,586,394	2,863,516
NYS FNMA	5.0000	9/1/33	3,039,921	3,367,151
NYS FNMA	5.5000	11/1/33	3,211,206	3,626,819
NYS FNMA	5.5000	11/1/33	2,002,841	2,251,103
NYS FNMA	5.0000	12/1/33	1,357,323	1,489,341
NYS FNMA	5.0000	12/1/33	425,587	464,513
NYS FNMA	5.5000	1/1/34	172,072	188,565
NYS FNMA	5.5000	1/1/34	150,930	165,141
NYS FNMA	5.0000	2/1/34	817,737	906,950
NYS FNMA	5.0000	4/1/34	379,235	410,750
NYS FNMA	5.0000	6/1/34	1,195,067	1,323,016
NYS FNMA	5.0000	5/1/34	354,512	384,870
NYS FNMA	5.5000	7/1/34	3,919,098	4,422,539
NYS FNMA	5.5000	5/1/34	533,075	591,780
NYS FNMA	5.5000	7/1/34	2,862,153	3,229,560
NYS FNMA	5.5000	9/1/34	1,795,389	2,026,106
NYS FNMA	6.0000	8/1/34	700,566	803,837
NYS FNMA	5.5000	9/1/34	379,281	417,209
NYS FNMA	5.5000	10/1/34	833,964	939,842
NYS FNMA	5.0000	11/1/34	602,971	664,733
NYS FNMA	5.5000	11/1/34	721,777	814,808
NYS FNMA	6.0000	11/1/36	371,121	413,292
NYS FNMA	6.0000	12/1/36	242,895	269,176
NYS FNMA	5.5000	12/1/36	1,049,911	1,185,040
NYS FNMA	5.5000	2/1/37	1,435,849	1,625,416
NYS FNMA	5.5000	2/1/37	1,728,285	1,955,162
NYS FNMA	5.5000	6/1/35	106,821	116,826
NYS FNMA	5.0000	7/1/35	1,871,526	2,079,372
NYS FNMA	5.5000	8/1/35	2,023,457	2,292,052
NYS FNMA	5.0000	6/1/35	1,094,720	1,212,047
NYS FNMA	5.0000	8/1/35	1,567,406	1,742,502
NYS FNMA	5.0000	9/1/35	2,959,372	3,277,347
NYS FNMA	5.0000	9/1/35	2,626,034	2,919,511
NYS FNMA	5.0000	11/1/35	3,193,633	3,550,401
NYS FNMA	5.5000	10/1/35	1,704,921	1,930,904
NYS FNMA	5.5000	9/1/35	106,156	116,129
NYS FNMA	5.0000	11/1/35	1,792,120	1,989,194
NYS FNMA	5.5000	11/1/35	2,486,502	2,811,825
NYS FNMA	5.0000	12/1/35	220,290	237,536
NYS FNMA	5.5000	12/1/35	2,989,582	3,386,104
NYS FNMA	5.5000	2/1/36	1,644,322	1,862,897
NYS FNMA	6.0000	2/1/36	1,155,043	1,329,434
NYS FNMA	6.0000	2/1/36	1,059,137	1,218,506
NYS FNMA	5.5000	2/1/36	2,216,802	2,510,396
NYS FNMA	5.0000	1/1/36	387,625	421,168
NYS FNMA	5.0000	2/1/36	554,587	609,632
NYS FNMA	5.5000	3/1/36	1,730,965	1,959,681

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NYS FNMA	6.0000	8/1/36	2,331,933	2,680,930
NYS FNMA	6.5000	9/1/36	541,290	620,886
NYS FNMA	6.0000	7/1/36	1,691,958	1,943,975
NYS FNMA	6.0000	9/1/36	369,740	414,062
NYS FNMA	6.0000	10/1/36	1,430,880	1,645,389
NYS FNMA	6.0000	9/1/38	1,077,763	1,235,265
NYS FNMA	5.5000	10/1/38	4,007,859	4,532,459
NYS FNMA	5.5000	11/1/38	2,071,538	2,310,821
NYS FNMA	6.0000	2/1/37	435,991	486,434
NYS FNMA	5.5000	3/1/37	3,206,848	3,629,541
NYS FNMA	6.0000	3/1/37	250,082	277,800
NYS FNMA	5.5000	4/1/37	2,472,262	2,798,507
NYS FNMA	5.5000	5/1/37	1,868,038	2,110,773
NYS FNMA	5.5000	6/1/37	3,189,364	3,565,731
NYS FNMA	6.0000	7/1/37	437,767	492,889
NYS FNMA	5.5000	7/1/37	534,058	586,907
NYS FNMA	6.0000	8/1/37	1,629,724	1,873,138
NYS FNMA	5.5000	8/1/37	383,047	423,985
NYS FNMA	6.0000	9/1/37	601,864	687,186
NYS FNMA	6.0000	10/1/37	1,129,141	1,296,072
NYS FNMA	5.5000	9/1/37	95,013	103,877
NYS FNMA	5.5000	12/1/37	1,132,615	1,282,357
NYS FNMA	5.5000	12/1/37	1,738,915	1,965,787
NYS FNMA	5.5000	1/1/38	573,128	639,170
NYS FNMA	5.5000	7/1/38	4,773,586	5,397,135
NYS FNMA	5.5000	9/1/38	3,269,600	3,686,874
NYS FNMA	6.0000	7/1/38	478,582	534,009
NYS FNMA	5.5000	12/1/38	3,874,122	4,380,181
NYS FNMA	5.0000	12/1/38	410,660	443,229
NYS FNMA	5.5000	12/1/38	1,405,120	1,590,544
NYS FNMA	6.5000	7/1/36	590,695	683,207
NYS FNMA	6.0000	7/1/36	95,420	105,611
NYS FNMA	6.0000	9/1/36	1,414,936	1,605,308
NYS FNMA	5.5000	9/1/36	391,587	430,214
NYS FNMA	6.0000	11/1/36	487,078	544,781
NYS FNMA	6.0000	11/1/37	768,969	870,061
NYS FNMA	6.0000	1/1/37	202,720	224,693
NYS FNMA	6.0000	2/1/37	756,454	866,923
NYS FNMA	5.5000	3/1/37	352,857	386,798
NYS FNMA	5.5000	4/1/37	793,786	895,499
NYS FNMA	5.5000	5/1/37	271,711	297,567
NYS FNMA	5.5000	6/1/37	607,703	684,508
NYS FNMA	6.0000	7/1/37	131,539	145,436
NYS FNMA	6.0000	8/1/37	242,808	268,994
NYS FNMA	6.0000	9/1/37	230,383	254,725
NYS FNMA	5.5000	7/1/38	1,014,420	1,147,879
NYS FNMA	5.5000	5/1/38	1,116,799	1,263,629
NYS FNMA	5.0000	6/1/38	253,041	273,017
NYS FNMA	5.5000	6/1/38	2,407,011	2,723,372
NYS FNMA	4.5000	3/1/39	4,246,922	4,668,534
NYS FNMA	5.5000	8/1/38	612,810	681,975
NYS FNMA	6.0000	8/1/38	399,654	443,535
NYS FNMA	5.5000	9/1/38	916,865	1,038,031
NYS FNMA	5.5000	10/1/38	659,750	741,391
NYS FNMA	5.5000	11/1/38	1,024,582	1,143,637
NYS FNMA	6.0000	11/1/38	917,916	1,054,230
NYS FNMA	4.0000	2/1/39	1,102,737	1,195,119
NYS FNMA	4.5000	2/1/39	1,651,456	1,807,720
NYS FNMA	4.0000	3/1/39	2,966,866	3,215,291
NYS FNMA	4.5000	1/1/40	3,266,725	3,594,786
NYS FNMA	4.0000	8/1/39	1,555,564	1,676,587
NYS FNMA	4.5000	11/1/39	3,863,671	4,248,942
NYS FNMA	4.5000	3/1/40	8,256,950	9,086,650
NYS FNMA	3.5000	12/1/40	9,996,217	10,725,556
NYS FNMA	4.0000	3/1/39	10,118,058	10,966,969
NYS FNMA	4.0000	2/1/39	2,992,265	3,241,844
NYS FNMA	4.5000	2/1/39	720,269	789,261
NYS FNMA	4.5000	3/1/39	1,989,810	2,186,173
NYS FNMA	4.5000	7/1/39	10,508,304	11,557,940
NYS FNMA	4.0000	7/1/39	9,888,138	10,720,791
NYS FNMA	4.0000	9/1/39	5,859,581	6,352,543
NYS FNMA	4.5000	8/1/39	10,591,297	11,648,724
NYS FNMA	4.0000	9/1/39	7,803,964	8,461,219
NYS FNMA	4.5000	9/1/39	7,773,097	8,548,659
NYS FNMA	4.0000	11/1/39	7,051,711	7,645,683

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NYS FNMA	4.0000	11/1/39	1,259,570	1,365,418
NYS FNMA	4.5000	11/1/39	3,455,383	3,800,640
NYS FNMA	4.0000	12/1/39	6,788,098	7,362,493
NYS FNMA	4.0000	1/1/40	3,578,428	3,881,248
NYS FNMA	4.5000	1/1/40	10,706,360	11,780,652
NYS FNMA	4.0000	2/1/40	4,720,978	5,120,671
NYS FNMA	4.5000	2/1/40	4,254,391	4,639,666
NYS FNMA	4.5000	5/1/40	8,026,219	8,832,942
NYS FNMA	3.5000	12/1/40	9,932,426	10,655,399
NYS FNMA	4.0000	12/1/40	1,425,399	1,546,143
NYT 2019-NYT A	1.9050	11/15/35	33,500,000	31,427,734
NYU LANGONE HOSPITALS	3.3800	7/1/55	30,000,000	27,844,225
OBP 2019-0BP A	2.5164	9/15/54	670,000	667,668
OBX 2019-EXP2 1A3	4.0000	7/27/49	30,734,366	30,794,476
OBX 2019-INV2 A5	4.0000	5/27/49	69,287,950	70,942,893
OCP 2014-6A A1R	3.0960	10/17/30	50,000,000	46,950,800
OCP 2014-6A A2R	3.5560	10/17/30	43,300,000	38,135,393
OCP 2015-9A BR	3.5813	7/15/27	20,500,000	18,874,248
OCP 2015-9A CR	4.5313	7/15/27	9,000,000	7,510,374
OCP 2016-12A BR	4.0191	10/18/28	10,500,000	9,195,396
OCP 2018-15A A1	2.9190	7/20/31	29,500,000	27,362,342
OCP 2018-15A A3	3.5191	7/20/31	18,000,000	15,750,540
OCP 2018-15A B	3.8191	7/20/31	8,000,000	6,512,640
OCP 2018-15A C	4.7690	7/20/31	18,000,000	12,594,402
OHIO STATE TURNPIKE COMMISSION - INFRASTRUCTURE PROJECTS - SERIES A	3.2160	2/15/48	12,500,000	12,565,375
OKLAHOMA GAS & ELECTRIC COMPANY	6.5000	4/15/28	20,000,000	23,841,545
OKLAHOMA GAS & ELECTRIC COMPANY	3.2500	4/1/30	725,000	725,763
OKTA INC	0.1250	9/1/25	2,987,000	2,854,452
OMFIT 2017-1A A1	2.3700	9/14/32	612,130	601,481
OMFIT 2018-1A A	3.3000	3/14/29	228,000	227,325
OMPT 2017-1MKT C	4.0163	2/1/32	1,000,000	920,190
ON SEMICONDUCTOR CORP	1.6250	10/15/23	3,668,000	3,643,145
ONEOK INC	3.4000	9/1/29	51,000,000	38,070,238
ONEOK INC	3.1000	3/15/30	50,000,000	37,525,529
ORACLE CORP	3.4000	7/8/24	25,000,000	26,547,726
ORACLE CORP	3.9000	5/15/35	31,258,000	33,792,544
ORACLE CORP	3.8500	7/15/36	35,000,000	36,800,418
ORACLE CORP	4.0000	7/15/46	53,500,000	59,684,764
OSHKOSH CORP	3.1000	3/1/30	975,000	943,845
OSI SYSTEMS INC	1.2500	9/1/22	2,745,000	2,530,616
OT 2017-OT A	3.5660	5/10/39	25,000,000	20,400,818
OT 2017-OT B	3.6970	5/10/39	33,990,000	27,377,368
OTIS WORLDWIDE CORP	2.5650	2/15/30	21,000,000	20,409,843
OWENS CORNING	4.4000	1/30/48	1,000,000	852,827
OWENS CORNING	3.9500	8/15/29	1,250,000	1,179,999
PACIRA PHARMACEUTICALS INC	2.3750	4/1/22	3,508,000	3,380,716
PALO ALTO NETWORKS INC	0.7500	7/1/23	10,233,000	9,876,823
PAYPAL HOLDINGS INC	2.6500	10/1/26	30,000,000	29,368,640
PAYPAL HOLDINGS INC	2.8500	10/1/29	30,000,000	29,684,206
PCT 2016-PLSD B	3.3565	4/13/33	25,000,000	23,962,968
PECO ENERGY COMPANY	3.0000	9/15/49	8,500,000	8,143,746
PEGASYSTEMS INC	0.7500	3/1/25	2,643,000	2,309,735
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	3.4000	11/15/26	35,000,000	37,000,343
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	2.7000	3/14/23	34,410,000	33,993,838
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	4.1250	8/1/23	35,000,000	36,148,534
PENSKE TRUCK LEASING COMPANY LP/PTL FINANCE CORP	4.4500	1/29/26	20,000,000	22,182,580
PEPSICO INC	2.8750	10/15/49	1,000,000	1,034,471
PEPSICO INC	2.6250	3/19/27	1,000,000	1,049,745
PFIZER INC	2.6500	4/1/30	445,000	467,902
PINE STREET TRUST I	4.5720	2/15/29	35,000,000	33,214,692
PINE STREET TRUST II	5.5680	2/15/49	30,000,000	30,460,140
PIPK 2020-5A A	2.4685	4/20/33	40,000,000	37,859,160
PIPK 2020-5A B	2.8685	4/20/33	16,000,000	14,267,744
PIPK 2020-5A C	3.4185	4/20/33	8,000,000	6,709,600
PIPK 2020-5A D	4.4185	4/20/33	8,000,000	5,765,392
PLNT 2018-1A A2I	4.2620	9/5/48	216,700	204,225
PNC BANK NA	2.7000	11/1/22	24,242,000	24,492,735
PNC BANK NA	3.1000	10/25/27	28,045,000	28,860,404
PNC FINANCIAL SERVICES GROUP INC	5.0000	5/15/28	20,000,000	18,900,000
PNC FINANCIAL SERVICES GROUP INC	2.2000	11/1/24	6,395,000	6,555,084
PORTMARNOCK LEASING LLC	1.7410	10/22/24	409,804	413,866
PRA GROUP INC	3.0000	8/1/20	5,680,000	5,512,383
PRIVATE EXPORT FUNDING CORP	1.7500	11/15/24	1,000,000	1,042,019
PRKAV 2017-245P B	3.7791	6/5/37	24,000,000	24,958,380
PROCTER & GAMBLE COMPANY	2.4500	3/25/25	275,000	288,952

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PROCTER & GAMBLE COMPANY	2.8000	3/25/27	450,000	480,049
PROCTER & GAMBLE COMPANY	3.5500	3/25/40	450,000	524,836
PROOFPOINT INC	0.2500	8/15/24	5,625,000	5,280,469
PRUDENTIAL FINANCIAL INC	5.7000	9/15/48	54,500,000	50,412,500
PRUDENTIAL FINANCIAL INC	4.6000	5/15/44	1,000,000	998,026
PRUDENTIAL FINANCIAL INC	1.5000	3/10/26	1,250,000	1,172,950
PSEG POWER LLC	3.0000	6/15/21	27,504,000	27,586,142
PSMC 2018-4 A3	4.0000	11/25/48	15,407,582	15,264,391
PSMC 2019-1 A1	4.0000	7/25/49	17,836,716	17,858,901
PSMC 2019-1 A3	4.0000	7/25/49	22,970,408	22,735,873
PSMC 2019-2 A1	3.5000	10/25/49	21,738,387	22,070,995
PSMC 2019-2 A3	3.5000	10/25/49	21,858,871	21,934,535
PUBLIC SERVICE COMPANY OF COLORADO	3.2000	3/1/50	16,000,000	16,165,295
PURE STORAGE INC	0.1250	4/15/23	6,548,000	5,638,439
QUEST DIAGNOSTICS INC	3.5000	3/30/25	15,000,000	15,345,794
QUEST DIAGNOSTICS INC	4.2000	6/30/29	50,000,000	53,904,009
QUOTIENT TECHNOLOGY INC	1.7500	12/1/22	1,877,000	1,675,484
RCKT 2019-1 A1	3.5000	9/25/49	48,057,613	48,734,740
RCKT 2020-1 A1	3.0000	2/25/50	49,562,190	49,213,961
RCKT 2020-1 A3	3.0000	2/25/50	24,708,126	24,608,822
REDWOOD TRUST INC	4.7500	8/15/23	3,118,000	2,021,749
REGIONS FINANCIAL CORP	2.7500	8/14/22	1,000,000	989,085
RENAISSANCERE HOLDINGS LTD	3.7000	4/1/25	50,000,000	53,654,363
REPUBLIC OF FINLAND	6.9500	2/15/26	27,000,000	35,993,414
RETL 2019-RVP A	2.8085	3/15/36	203,929	186,350
RETL 2019-RVP C	3.7585	3/15/36	1,591,700	1,370,234
RETROPHIN INC	2.5000	9/15/25	1,837,000	1,440,938
RINGCENTRAL INC	0.0000	3/1/25	2,558,000	2,369,737
ROGERS COMMUNICATIONS INC	4.3000	2/15/48	20,000,000	21,756,325
ROYAL BANK OF CANADA	4.6500	1/27/26	50,000,000	52,277,683
ROYAL BANK OF CANADA	3.7000	10/5/23	45,000,000	47,039,559
SABINE PASS LIQUEFACTION LLC	4.2000	3/15/28	47,000,000	40,327,861
SABINE PASS LIQUEFACTION LLC	5.8750	6/30/26	55,500,000	50,216,406
SAN FRANCISCO CA CITY AND COUNTY PUBLIC UTILITIES COMMISSION WATER REVENUE BOND - SERIES A	3.3030	11/1/39	3,500,000	3,270,750
SAUDI INTERNATIONAL BOND	2.3750	10/26/21	55,000,000	54,318,440
SAUDI INTERNATIONAL BOND	3.2500	10/26/26	40,000,000	39,895,600
SAUDI INTERNATIONAL BOND	3.6250	3/4/28	35,000,000	35,530,600
SAUDI INTERNATIONAL BOND	4.3750	4/16/29	40,000,000	42,958,800
SBA TOWER TRUST	2.8770	7/15/46	5,000,000	4,982,856
SBIZ 2020-A B	3.2000	12/15/26	2,300,000	2,152,478
SCFET 2017-1A A	3.7700	1/20/23	4,207,022	4,213,306
SCFT 2019-AA A	3.2000	5/27/36	693,012	649,339
SCLP 2017-6 A2	2.8200	11/25/26	55,603	54,260
SCLP 2017-6 B	3.5200	11/25/26	2,500,000	2,333,375
SCRT 2019-1 MA	3.5000	7/25/58	43,276,684	45,782,447
SCRT 2019-3 MA	3.5000	10/25/58	61,008,935	64,630,560
SEACO 2017-1A A	3.8500	4/15/37	8,684,553	8,354,623
SEACO 2018-1A A	4.2900	5/17/38	20,192,500	19,509,095
SEMPER EMPIRE MBS PIONEER FUND			280,849,682	276,491,788
SEMT 2016-2 A4	3.5000	8/25/46	23,634,745	23,753,427
SEMT 2019-4 A1	3.5000	11/25/49	28,243,973	28,637,541
SEMT 2019-CH3 A1	4.0000	9/25/49	46,412,059	47,167,703
SEMT 2020-3 A1	3.0000	4/1/50	100,000,000	101,203,020
SEMT 2020-3 A19	3.0000	4/1/50	755,000	760,423
SHNTN 2015-1A A	4.7500	10/15/42	62,991,200	50,857,029
SIDC 2019-1A A2	4.5400	2/25/44	1,503,533	1,472,898
SILICON LABORATORIES INC	1.3750	3/1/22	1,792,000	1,982,589
SINOPEC GROUP OVERSEAS DEVELOPMENT (2018) LTD	3.7500	9/12/23	75,000,000	78,781,722
SITE CENTERS CORP	3.6250	2/1/25	460,000	465,794
SJETS 2017-1 A	3.9700	8/15/42	15,916,219	11,210,246
SMBC AVIATION CAPITAL FINANCE DESIGNATED ACTIVITY COMPANY	3.5500	4/15/24	2,500,000	2,667,891
SNAP INC	0.7500	8/1/26	7,806,000	6,857,782
SNVA 2020-1A A	3.3500	2/1/55	11,865,000	11,332,262
SOFI 2018-A A2B	2.9500	2/25/42	500,000	488,073
SOFI 2019-A A2FX	3.6900	6/15/48	475,000	459,674
SONIC 2020-1A A2I	3.8450	1/20/50	31,193,983	29,862,312
SOUTHERN POWER COMPANY	2.9030	12/15/21	1,333,000	1,311,145
SOUTHWEST AIRLINES COMPANY	2.6250	2/10/30	1,125,000	942,885
SOUTHWESTERN PUBLIC SERVICE COMPANY	3.7000	8/15/47	11,400,000	12,371,598
SP POWERASSETS LTD	3.2500	11/24/25	45,000,000	48,154,859
SPECTRA ENERGY PARTNERS LP	2.5915	6/5/20	1,000,000	989,328
SPIRIT REALTY CAPITAL INC	3.7500	5/15/21	5,896,000	5,589,080
SPLUNK INC	0.5000	9/15/23	2,131,000	2,286,730
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	4.7380	3/20/25	55,000,000	56,100,000
SPRINT SPECTRUM COMPANY LLC/SPRINT SPECTRUM COMPANY II LLC/SPRINT SPECTRUM COMPANY III LLC	5.1520	3/20/28	25,000,000	26,625,000

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SPRO 2019-1A A2	3.8820	10/25/49	349,125	323,164
SQUARE INC	0.1250	3/1/25	5,334,000	4,609,687
SRFC 2019-2A A	2.5900	5/20/36	451,347	444,335
SRT 2018-A A3	2.9300	5/20/21	1,513,219	1,513,915
STACR 2015-HQ2 M2	3.5768	5/25/25	160,170	153,222
STACR 2017-DNA2 M1	2.8268	10/25/29	231,766	225,666
STACR 2017-DNA3 M1	2.3768	3/25/30	396,938	390,451
STACR 2017-DNA3 M2	4.1609	3/25/30	1,876,181	1,615,094
STACR 2019-HQA3 M1	2.4109	9/25/49	372,311	364,729
STACR 2020-DNA2 M1	2.4050	2/25/50	2,690,000	2,561,718
STACR 2020-HQA1 M1	1.6966	1/25/50	5,000,000	4,812,808
STANDARD CHARTERED PLC	4.6440	4/1/31	1,150,000	1,179,256
STANLEY BLACK & DECKER INC	4.0000	3/15/60	15,000,000	14,214,152
STARBUCKS CORP	4.4500	8/15/49	1,000,000	1,147,312
STARWOOD PROPERTY TRUST INC	4.3750	4/1/23	5,989,000	4,732,095
STATE GRID OVERSEAS INVESTMENT LTD	4.1250	5/7/24	68,000,000	72,117,840
STATE OF CALIFORNIA GENERAL OBLIGATION BUILD AMERICA BOND - STEM CELL RESEARCH & CURES - SERIES A	4.9880	4/1/39	11,000,000	11,584,320
STATE OF CONNECTICUT GENERAL OBLIGATION BUILD AMERICA BOND	5.1000	12/1/21	25,000,000	26,549,750
STATE OF ISRAEL	7.2500	12/15/28	20,000,000	27,302,000
STATE OF ISRAEL 11TH JUBILEE BOND	2.0300	2/1/23	15,000,000	14,999,472
STATE OF ISRAEL 11TH JUBILEE BOND	2.3300	1/1/25	10,000,000	9,999,700
STATE OF ISRAEL 11TH JUBILEE BOND	2.2800	2/1/25	10,000,000	9,999,805
STATE OF ISRAEL 11TH JUBILEE BOND	2.8300	1/1/30	30,000,000	30,000,000
STATE OF ISRAEL 11TH JUBILEE BOND	3.5700	1/1/24	10,000,000	9,998,789
STATE OF ISRAEL 11TH JUBILEE BOND	2.6800	8/1/24	10,000,000	9,999,258
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	2.4800	1/1/25	10,000,000	9,999,697
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	3.7200	1/1/24	10,000,000	9,998,700
STATE OF ISRAEL 8TH INSTITUTIONAL BOND	2.8300	8/1/24	10,000,000	10,000,000
STATE STREET CORP	2.8250	3/30/23	375,000	378,509
SUNRN 2018-1 A	5.3100	4/30/49	38,559,854	33,973,557
SUNRN 2019-2 A	3.6100	1/30/55	20,670,669	15,645,112
SUPERNUS PHARMACEUTICALS INC	0.6250	4/1/23	7,702,000	6,184,548
SYMETRA FINANCIAL CORP	4.2500	7/15/24	20,300,000	20,730,800
SYNAPTICS INC	0.5000	6/15/22	1,870,000	1,944,089
SYNCT 2017-2 A	2.6200	10/15/25	18,000,000	18,199,618
SYNOVUS BANK OF COLUMBUS GA	2.2890	2/10/23	1,010,000	995,527
SYSCO CORP	3.5500	3/15/25	30,000,000	30,478,053
SYSCO CORP	2.4000	2/15/30	469,000	384,852
TAL 2014-3A A	3.2700	11/21/39	14,667,334	13,853,109
TAPESTRY INC	4.1250	7/15/27	3,892,000	3,314,830
TARGET CORP	2.2500	4/15/25	1,342,000	1,369,125
TBMLT 2018-2 A1	3.5000	6/25/48	72,717,545	73,716,880
TBMLT 2018-3 A1	4.0000	11/25/48	28,478,540	28,138,709
TCENT 2017-1A A1	3.0641	7/25/30	60,000,000	57,155,220
TCENT 2017-1A A2	3.5941	7/25/30	10,000,000	9,213,470
TCF 2018-1A A	3.9500	3/20/43	20,000,000	19,795,228
TENCENT HOLDINGS LTD	3.8000	2/11/25	43,726,000	46,559,673
TENCENT HOLDINGS LTD	2.9850	1/19/23	25,000,000	25,495,222
TENCENT HOLDINGS LTD	3.5950	1/19/28	20,000,000	21,150,082
TENNESSEE VALLEY AUTHORITY	5.3750	4/1/56	1,900,000	3,406,723
TENNESSEE VALLEY AUTHORITY	4.6250	9/15/60	4,000,000	6,009,117
TES 2017-1A A	4.3300	10/20/47	24,203,377	18,900,903
TESLA 2018-B A	3.7100	8/20/21	958,160	962,474
TESLA 2019-A A2	2.1300	4/20/22	1,000,000	1,001,502
TESLA 2019-A A3	2.1600	10/20/22	3,500,000	3,509,534
TEXAS EASTERN TRANSMISSION LP	3.5000	1/15/28	25,283,000	23,174,885
THERMO FISHER SCIENTIFIC INC	2.9500	9/19/26	49,146,000	49,687,599
TICP 2019-13A A	3.1313	7/15/32	50,000,000	47,627,550
TICP 2019-13A B	3.6813	7/15/32	25,000,000	22,798,175
TICP 2019-14A A1A	3.4608	10/20/32	65,000,000	60,650,200
TICP 2019-14A A2	4.0208	10/20/32	15,000,000	12,997,320
TICP 2019-14A B	4.8208	10/20/32	10,000,000	8,211,240
TICP 2019-14A C	6.0208	10/20/32	10,000,000	7,327,950
TJX COMPANIES INC	3.5000	4/15/25	15,438,000	15,780,230
TJX COMPANIES INC	3.8750	4/15/30	342,000	353,090
TMCL 2017-1A A	3.7200	5/20/42	7,012,403	6,309,686
TMCL 2019-1A A	3.9600	4/20/44	8,340,000	7,843,330
TORONTO-DOMINION BANK	1.8500	9/11/20	1,319,000	1,317,304
TORONTO-DOMINION BANK	3.6250	9/15/31	52,000,000	51,668,716
TOTAL CAPITAL INTERNATIONAL SA	3.7500	4/10/24	1,000,000	1,048,584
TOTAL CAPITAL SA	4.4500	6/24/20	1,435,000	1,434,489
TOYOTA MOTOR CREDIT CORP	2.1500	2/13/30	1,075,000	996,942
TOYOTA MOTOR CREDIT CORP	2.9000	3/30/23	1,475,000	1,483,968
TOYOTA MOTOR CREDIT CORP	3.3750	4/1/30	1,000,000	1,009,770
TPMT 2018-2 A1	3.2500	3/25/58	5,542,794	5,604,191

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TPMT 2018-5 A1A	3.2500	8/25/58	38,542,273	39,014,346
TPMT 2019-1 A1	3.7500	3/25/58	20,921,725	21,478,982
TREASURY INFLATION INDEX	3.6250	4/15/28	25,000,000	51,288,056
TREASURY INFLATION INDEX	3.8750	4/15/29	155,690,000	329,052,334
TREASURY INFLATION INDEX	3.3750	4/15/32	91,500,000	187,676,353
TREASURY INFLATION INDEX	2.3750	1/15/25	100,000,000	151,762,770
TREASURY INFLATION INDEX	2.0000	1/15/26	180,480,000	260,896,276
TREASURY INFLATION INDEX	2.3750	1/15/27	83,775,000	124,162,129
TREASURY INFLATION INDEX	1.7500	1/15/28	3,000,000	4,199,057
TREASURY INFLATION INDEX	2.5000	1/15/29	76,200,000	112,245,994
TREASURY INFLATION INDEX	2.1250	2/15/40	2,000,000	3,334,335
TREASURY INFLATION INDEX	2.1250	2/15/41	6,090,000	9,987,369
TREASURY INFLATION INDEX	0.7500	2/15/42	100,000,000	127,842,438
TREASURY INFLATION INDEX	1.3750	2/15/44	10,940,000	15,520,286
TREASURY INFLATION INDEX	0.7500	2/15/45	4,700,000	5,885,950
TREASURY INFLATION INDEX	1.0000	2/15/46	150,300,000	198,841,325
TREASURY INFLATION INDEX	0.8750	2/15/47	5,000,000	6,360,237
TREASURY INFLATION INDEX	1.0000	2/15/49	2,825,000	3,597,673
TREASURY INFLATION INDEX	0.3750	7/15/27	11,990,000	13,000,462
TREASURY INFLATION INDEX	0.5000	1/15/28	267,050,000	290,836,400
TREASURY INFLATION INDEX	0.6250	4/15/23	72,665,000	76,007,840
TREASURY INFLATION INDEX	0.5000	4/15/24	252,500,000	261,967,023
TREASURY INFLATION INDEX	0.2500	7/15/29	420,000	439,739
TREASURY INFLATION INDEX	0.6250	1/15/24	1,500,000	1,685,257
TREASURY INFLATION INDEX	0.6250	1/15/26	257,750,000	288,999,855
TREASURY INFLATION INDEX	1.2500	7/15/20	125,000,000	146,498,508
TREASURY INFLATION INDEX	1.1250	1/15/21	187,720,000	219,233,555
TREASURY INFLATION INDEX	0.1250	4/15/21	446,100,000	475,836,873
TREASURY INFLATION INDEX	0.6250	7/15/21	58,830,000	66,691,441
TREASURY INFLATION INDEX	0.1250	7/15/26	300,000,000	325,687,823
TREASURY INFLATION INDEX	0.1250	1/15/22	300,000,000	337,154,470
TREASURY INFLATION INDEX	0.1250	7/15/22	68,700,000	76,337,061
TREASURY INFLATION INDEX	0.1250	1/15/23	200,000,000	220,801,832
TREASURY INFLATION INDEX	0.3750	1/15/27	9,000,000	9,834,085
TREASURY INFLATION INDEX	0.3750	7/15/23	50,000,000	55,736,673
TREASURY INFLATION INDEX	0.1250	7/15/24	9,950,000	10,831,836
TREASURY INFLATION INDEX	0.1250	4/15/22	396,050,000	414,293,117
TREASURY INFLATION INDEX	0.3750	7/15/25	5,600,000	6,212,719
TREASURY INFLATION INDEX	0.7500	7/15/28	12,500,000	13,735,979
TREASURY INFLATION INDEX	0.1250	10/15/24	2,900,000	2,951,048
TREASURY INFLATION INDEX	0.1250	1/15/30	7,880,000	8,133,947
TRICAHUE LEASING LLC	3.5030	11/19/21	335,842	342,402
TRIMBLE INC	4.9000	6/15/28	1,000,000	1,076,117
TRL 2019-1A A	3.8200	4/17/49	34,823,532	32,406,821
TRUIST BANK	2.2500	3/11/30	975,000	891,495
TWITTER INC	0.2500	6/15/24	10,254,000	9,195,264
UBSBB 2012-C3 A4	3.0910	8/10/49	9,946,308	9,967,139
UBSBB 2012-C4 A5	2.8502	12/10/45	20,000,000	19,935,444
UBSBB 2013-C5 A4	3.1847	3/10/46	16,000,000	16,234,112
UBSBB 2013-C6 B	3.8751	4/10/46	625,000	615,637
UBSCM 2012-C1 A3	3.4000	5/10/45	13,558,851	13,681,874
UKRAINE GOVERNMENT AID BOND	1.8470	5/29/20	1,000,000	1,002,490
UKRAINE GOVERNMENT AID BOND	1.4710	9/29/21	1,000,000	1,016,183
ULANI MSN 35940 LLC	2.2270	5/16/25	166,250	169,862
UNION PACIFIC CORP	3.8750	2/1/55	44,390,000	46,929,034
UNITED AIRLINES 2015-1 AA PTT	3.4500	6/1/29	20,769,146	20,839,150
UNITED AIRLINES 2016-2 AA PTT	2.8750	4/7/30	44,713,805	41,491,111
UNITED PARCEL SERVICE INC	2.0594	4/1/21	1,000,000	986,745
UNITED PARCEL SERVICE INC	3.9000	4/1/25	143,000	154,953
UNIVERSITY OF CALIFORNIA REGENTS MEDICAL CENTER REVENUE BOND/THE	3.2560	5/15/60	80,000,000	74,899,200
US BANCORP	3.6000	9/11/24	25,000,000	25,671,177
US BANK NA	1.8000	1/21/22	10,040,000	10,026,637
US TREASURY BONDS	3.5000	2/15/39	400,000,000	569,875,000
US TREASURY BONDS	4.7500	2/15/41	50,000,000	83,578,125
US TREASURY BONDS	3.1250	11/15/41	246,920,000	337,335,161
US TREASURY BONDS	3.1250	2/15/42	25,000,000	34,191,406
US TREASURY BONDS	2.7500	8/15/42	337,500,000	435,770,510
US TREASURY BONDS	2.7500	11/15/42	375,000,000	485,068,358
US TREASURY BONDS	2.8750	5/15/43	401,000,000	529,241,681
US TREASURY BONDS	3.0000	11/15/44	125,000,000	169,467,774
US TREASURY BONDS	2.5000	2/15/45	515,000,000	643,931,053
US TREASURY BONDS	3.0000	5/15/45	75,000,000	102,164,063
US TREASURY BONDS	2.8750	8/15/45	432,500,000	579,516,213
US TREASURY BONDS	2.5000	2/15/46	190,000,000	239,518,750
US TREASURY BONDS	2.5000	5/15/46	170,000,000	214,472,265

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US TREASURY BONDS	3.0000	5/15/47	115,000,000	159,409,766
US TREASURY BONDS	2.7500	8/15/47	155,000,000	205,362,891
US TREASURY BONDS	3.1250	5/15/48	25,500,000	36,127,324
US TREASURY BONDS	3.0000	8/15/48	50,000,000	69,453,125
US TREASURY BONDS	3.3750	11/15/48	50,000,000	74,185,547
US TREASURY BONDS	3.0000	2/15/49	21,000,000	29,258,086
US TREASURY BONDS	2.2500	8/15/49	38,300,000	46,658,676
US TREASURY BONDS	2.3750	11/15/49	20,045,000	24,973,251
US TREASURY BONDS	2.0000	2/15/50	56,250,000	65,164,307
US TREASURY BONDS	1.5000	8/15/26	200,000,000	212,320,312
US TREASURY BONDS	1.1250	8/31/21	375,000,000	379,980,469
US TREASURY BONDS	2.1250	7/31/24	100,000,000	107,554,688
US TREASURY BONDS	2.3750	1/31/23	50,000,000	52,960,938
US TREASURY BONDS	2.3750	4/15/21	82,000,000	83,899,453
US TREASURY BONDS	2.8750	4/30/25	100,000,000	112,437,500
US TREASURY BONDS	2.6250	5/15/21	100,000,000	102,800,781
US TREASURY BONDS	2.6250	6/15/21	100,000,000	103,011,719
US TREASURY BONDS	2.7500	8/31/25	100,000,000	112,378,906
US TREASURY BONDS	2.8750	10/31/23	100,000,000	109,054,688
US TREASURY BONDS	2.8750	11/30/23	50,000,000	54,666,016
US TREASURY BONDS	2.6250	2/15/29	150,000,000	175,324,218
US TREASURY BONDS	2.3750	5/15/29	250,000,000	287,587,890
US TREASURY BONDS	2.1250	5/31/21	100,000,000	102,343,750
US TREASURY BONDS	2.0000	10/31/21	278,000,000	285,840,467
US TREASURY BONDS	2.0000	2/15/25	175,000,000	188,569,336
US TREASURY BONDS	2.2500	11/15/25	330,000,000	362,639,063
US TREASURY BONDS	1.6250	2/15/26	80,000,000	85,196,875
US TREASURY BONDS	1.6250	5/15/26	100,000,000	106,722,656
US TREASURY BONDS	1.1250	6/30/21	50,000,000	50,636,719
US TREASURY BONDS	2.0000	11/15/26	220,000,000	240,942,968
US TREASURY BONDS	1.7500	11/30/21	525,000,000	538,514,650
US TREASURY BONDS	2.2500	2/15/27	155,000,000	172,855,273
US TREASURY BONDS	1.8750	2/28/22	325,000,000	335,308,594
US TREASURY BONDS	1.8750	3/31/22	200,000,000	206,617,188
US TREASURY BONDS	2.2500	4/30/21	70,000,000	71,624,218
US TREASURY BONDS	2.1250	6/30/21	35,155,000	36,035,248
US TREASURY BONDS	2.3750	5/15/27	100,540,000	113,413,833
US TREASURY BONDS	2.6250	7/15/21	47,000,000	48,498,125
US TREASURY BONDS	1.6250	8/15/29	470,000,000	510,115,233
US TREASURY BONDS	1.3750	8/31/26	179,000,000	188,593,281
US TREASURY BONDS	1.7500	11/15/29	150,290,000	165,107,655
US TREASURY BONDS	1.3750	1/31/25	11,495,000	12,042,360
US TREASURY BONDS	1.3750	1/31/22	18,354,000	18,744,023
US TREASURY BONDS	1.5000	2/15/23	6,585,000	7,089,936
US TREASURY BONDS	1.1250	2/28/22	4,600,000	4,676,367
US TREASURY BONDS	1.1250	2/28/27	6,980,000	7,236,024
US TREASURY BONDS	0.5000	3/15/23	7,600,000	7,648,094
US TREASURY BONDS	0.6250	3/31/27	9,925,000	9,977,727
US TREASURY BONDS	0.5000	3/31/25	1,670,000	1,680,242
US TREASURY STRIPS	0.0000	2/15/46	12,000,000	8,406,439
US TREASURY STRIPS	0.0000	11/15/46	12,500,000	8,687,433
US TREASURY STRIPS	0.0000	2/15/48	24,700,000	16,714,774
USB CAPITAL IX	3.5000	8/31/20	34,000,000	25,330,000
VALMONT INDUSTRIES INC	5.0000	10/1/44	1,250,000	1,188,478
VCH LEASE SA	1.7360	5/15/25	866,051	873,841
VENTR 2014-19A ARR	3.0910	1/15/32	50,000,000	46,770,550
VENTR 2014-19A BRR	3.7313	1/15/32	11,500,000	9,767,617
VENTR 2015-21A BR	3.1310	7/15/27	51,000,000	47,678,523
VENTR 2015-21A CR	3.4810	7/15/27	52,725,000	46,957,307
VENTR 2016-24A B	3.8691	10/20/28	11,000,000	10,028,106
VEREIT INC	3.7500	12/15/20	4,842,000	4,722,564
VERINT SYSTEMS INC	1.5000	6/1/21	5,933,000	5,720,382
VERISK ANALYTICS INC	4.0000	6/15/25	44,244,000	47,226,072
VERISK ANALYTICS INC	4.1250	3/15/29	23,000,000	24,254,762
VERIZON COMMUNICATIONS INC	3.8500	11/1/42	33,000,000	36,903,913
VERIZON COMMUNICATIONS INC	4.4000	11/1/34	68,738,000	80,226,991
VERIZON COMMUNICATIONS INC	4.2720	1/15/36	15,000,000	17,421,450
VERIZON COMMUNICATIONS INC	4.5220	9/15/48	1,000,000	1,280,230
VERIZON COMMUNICATIONS INC	4.1250	8/15/46	29,460,000	34,066,480
VERIZON COMMUNICATIONS INC	2.7916	5/15/25	20,000,000	18,230,467
VISA INC	2.7000	4/15/40	825,000	818,928
VISA INC	1.9000	4/15/27	1,000,000	997,180
VISHAY INTERTECHNOLOGY INC	2.2500	6/15/25	4,308,000	3,826,043
VNDO 2013-PENN A	3.8080	12/1/29	1,000,000	997,812
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	2.7000	9/26/22	20,000,000	19,344,007

GLOBAL FIXED INCOME
As of March 31, 2020

Security Description	Coupon Rate	Maturity Date	Par	Fair Value
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	2.8500	9/26/24	20,000,000	19,005,190
VONAGE HOLDINGS CORP	1.7500	6/1/24	5,127,000	4,136,425
VOYA 2015-1A A1R	2.7191	1/18/29	40,000,000	38,304,520
VOYA 2015-1A A2R	3.0691	1/18/29	10,000,000	9,040,720
VOYA 2015-1A BR	3.5191	1/18/29	4,000,000	3,458,004
VOYA 2015-1A CR	4.1690	1/18/29	6,000,000	4,513,668
VOYA 2017-3A A2	3.5890	7/20/30	32,545,000	28,970,257
VSTNA 2018-A A	3.5400	2/20/36	456,623	454,511
WALGREENS BOOTS ALLIANCE INC	3.4500	6/1/26	42,000,000	41,503,857
WASHINGTON AIRCRAFT 2 COMPANY LTD	2.3766	6/26/24	1,109,086	1,092,490
WAYFAIR INC	0.3750	9/1/22	1,657,000	1,267,605
WELLS FARGO & COMPANY	6.7500	12/15/27	20,000,000	24,570,556
WELLS FARGO & COMPANY	3.0000	10/23/26	15,000,000	15,332,135
WELLS FARGO & COMPANY	4.1250	8/15/23	25,768,000	26,511,752
WELLS FARGO & COMPANY	4.1000	6/3/26	20,000,000	21,241,329
WELLS FARGO & COMPANY - PREFERRED			11,667	14,863,991
WELLS FARGO BANK NA	3.3250	7/23/21	22,220,000	22,257,150
WELLTOWER INC	2.7000	2/15/27	12,000,000	11,401,070
WEN 2018-1A A2I	3.5730	3/15/48	40,140,060	36,633,424
WESTERN DIGITAL CORP	1.5000	2/1/24	13,226,000	11,504,296
WESTF 2020-A B	4.2120	3/15/45	315,000	162,727
WESTPAC BANKING CORP	2.0000	8/19/21	30,000,000	29,910,794
WFCM 2016-C35 A4	2.9310	7/15/48	4,000,000	4,011,417
WFCM 2016-C36 A1	1.4530	11/15/59	375,279	372,574
WFCM 2017-RB1 A5	3.6350	3/15/50	1,000,000	1,067,310
WFMBS 2018-1 A3	3.5000	7/25/47	21,402,582	21,306,107
WFNMT 2018-A A	3.0700	12/16/24	50,000,000	49,861,570
WFRBS 2011-C3 A4	4.3750	3/15/44	19,285,433	19,502,661
WFRBS 2011-C4 A4	4.9020	6/15/44	10,000,000	10,188,772
WFRBS 2012-C6 A4	3.4400	4/15/45	19,710,734	19,854,258
WFRBS 2012-C8 A3	3.0010	8/15/45	17,000,000	17,230,105
WFRBS 2013-C11 A5	3.0710	3/15/45	14,580,000	14,683,251
WFRBS 2013-C12 AS	3.5600	3/15/48	2,000,000	2,035,537
WFRBS 2013-C15 A4	4.1530	8/15/46	10,000,000	10,419,347
WILLIAMS COMPANIES INC/THE	4.5500	6/24/24	25,000,000	22,856,652
WILLIAMS COMPANIES INC/THE	3.6000	3/15/22	32,056,000	31,077,035
WILLIAMS COMPANIES INC/THE	4.0000	9/15/25	25,000,000	21,949,458
WINDR 2014-1A ARR	2.8691	7/18/31	50,000,000	46,230,200
WINDR 2014-1A BRR	3.4191	7/18/31	22,400,000	18,992,042
WINDR 2014-1A CRR	3.7691	7/18/31	13,000,000	10,583,521
WINDR 2014-1A DRR	4.8191	7/18/31	18,250,000	12,850,263
WINDR 2015-2A BR	3.0810	10/15/27	27,000,000	25,788,105
WINDR 2015-2A CR	3.5313	10/15/27	7,412,500	6,824,911
WOART 2016-B B	1.7300	7/15/23	6,240,000	6,216,017
WORKDAY INC	0.2500	10/1/22	1,706,000	1,889,395
WORKIVA INC	1.1250	8/16/26	4,685,000	3,718,384
ZILLOW GROUP INC	1.5000	7/1/23	3,830,000	3,237,298
ZILLOW GROUP INC	0.7500	9/1/24	1,194,000	1,212,453
ZYNGA INC	0.2500	6/1/24	4,695,000	4,814,866
Total Par Global Fixed Income			**42,538,849,035**	
Total Fair Value Global Fixed Income				**$45,410,315,416**

MORTGAGE HOLDINGS
As of March 31, 2020

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
Garden Apartments					
102-104 Morton Ave. et al	Albany, NY	$ 1,184,528	$ 999,992	6.140	03/01/40
109 State St.	Albany, NY	537,914	385,983	6.660	11/01/38
147-149 & 151-155 Henry Johnson Blvd. & 224 2nd St	Albany, NY	571,382	501,340	4.550	12/01/46
23-25 North Pearl St.	Albany, NY	648,906	557,273	6.880	03/01/40
31-33 North Pearl St.	Albany, NY	484,144	406,710	6.640	07/01/39
315 Northern Blvd.	Albany, NY	990,049	945,403	4.890	09/01/46
469, 473, 478, 488 Elk St., and 357 Sherman St.,	Albany, NY	395,569	386,045	5.530	04/01/33
56 Sheridan Ave.	Albany, NY	489,730	478,685	4.300	09/01/48
800-804 Broadway	Albany, NY	1,781,870	1,763,397	4.510	04/01/49
141 Woodrow Rd.	Amsterdam, NY	3,150,000	2,984,369	5.270	08/01/46
5000, 6000, 7000 Blue Heron Way	Ballston Spa, NY	2,639,549	2,623,470	6.090	04/01/49
555 East Main St.	Batavia, NY	3,987,833	3,377,072	5.930	07/01/40
3727 West Main Street Rd.	Batavia, NY	1,215,249	1,159,226	4.600	02/01/47
175, 165 and 147 Railroad Ave.,	Bedford Hills, NY	875,000	846,655	4.350	04/01/48
7289 South Lake Rd.	Bergen, NY	1,655,809	1,206,705	6.740	08/01/34
163 Schubert St. et al	Binghamton, NY	767,562	226,957	5.720	02/01/40
88 Second Ave.	Brentwood, NY	2,200,000	1,565,892	8.340	04/20/31
829 Adee Ave.	Bronx, NY	360,200	296,187	6.860	10/01/36
921-941 Tiffany St.	Bronx, NY	876,676	745,147	6.660	12/01/39
404 McChesney Ave. Ext.	Brunswick, NY	7,541,921	6,363,840	5.620	10/01/40
1219-1233 Main St.	Buffalo, NY	573,120	491,273	7.060	11/01/39
1325 Main St.	Buffalo, NY	449,789	387,658	6.580	08/01/40
136 Broadway	Buffalo, NY	329,455	278,600	6.980	06/01/39
1603 Seneca St.	Buffalo, NY	9,111,816	3,122,832	6.590	10/01/23
238 Ontario St.	Buffalo, NY	2,972,753	2,702,347	4.350	01/01/45
351 Linwood Ave. & 857 Delaware Ave.	Buffalo, NY	458,437	371,680	5.340	07/01/39
441 Ohio St.	Buffalo, NY	11,276,880	11,276,880	4.640	06/01/49
500 Seneca St., & 332 Myrtle Ave.,	Buffalo, NY	22,849,430	22,147,657	4.420	03/01/48
546 Dodge St.	Buffalo, NY	992,313	836,320	5.950	07/01/42
618-622 Tacoma Ave.	Buffalo, NY	897,395	697,599	6.190	04/01/37
937 Broadway	Buffalo, NY	998,818	858,566	5.090	01/01/42
1807 Elmwood Ave.	Buffalo, NY	5,270,082	4,701,985	4.320	09/01/45
1738 Elmwood Ave.	Buffalo, NY	7,350,000	6,481,521	4.150	07/01/45
492 South Division St. & 234 Jefferson Ave.	Buffalo, NY	1,347,727	1,054,341	6.880	10/01/36
391 Washington St.	Buffalo, NY	11,033,709	9,156,143	5.500	02/01/43
270 Niagara St.	Buffalo, NY	499,396	480,745	4.970	08/01/47
52-54 Genesee St.	Camillus, NY	4,838,321	4,735,025	5.000	07/01/48
Conifer Dr.	Canandaigua, NY	1,347,748	1,101,824	7.230	12/01/37
142 & 202 Route 52	Carmel, NY	2,238,000	2,033,612	5.930	11/01/43
73 Seaman Ave.	Castleton, NY	787,544	138,358	6.120	11/01/21
54 Carol Ann's Way et al	Claverack, NY	1,745,091	646,959	6.220	03/01/24
651 County Route 6	Clermont, NY	662,147	196,464	5.620	01/01/23
579 Waite Rd.	Clifton Park, NY	2,094,071	1,818,462	6.320	03/01/41
DTF Cohoes 2017 Portfolio	Cohoes, NY	1,087,347	1,073,239	6.180	12/01/33
1100 & 2100 Waterside Way	Cohoes, NY	11,751,152	9,299,563	5.480	01/01/40
170 & 18 Lancaster St., et al	Cohoes, NY	664,000	644,066	5.290	01/01/33
165-177 Main St.	Cortland, NY	8,473,550	8,446,715	5.810	08/01/49
15 Mount Airy Rd.	Croton-on-Hudson, NY	595,000	500,617	4.880	06/01/41
High Meadows Mobile Home Park	Dover Plains, NY	2,953,968	2,654,735	4.850	01/01/44
10-44 Keats Way & 4 T.S. Elliot Dr.	Dryden, NY	1,852,000	1,640,498	4.270	12/17/43
21, 23, 25, 30, 31-47, 40-56, 51-57, and 60-76	East Fishkill, NY	6,982,893	6,766,308	4.920	12/01/47
28 Hampton Ave.	East Greenbush, NY	514,163	406,758	7.060	12/01/36
Rockrose Dr.	East Greenbush, NY	1,726,096	1,438,222	5.350	07/01/40
Ellenville Senior Housing	Ellenville, NY	447,661	378,839	6.790	07/01/39
19 Healthy Way	Ellenville, NY	498,831	428,216	5.160	11/01/41
Ellenville Senior Housing Ph II	Ellenville, NY	323,436	279,231	6.230	12/01/40
1 Depan Ave.	Floral Park, NY	750,000	409,311	8.250	07/01/28
290 South Ocean Ave.	Freeport, NY	408,410	228,451	4.570	03/01/27
1100 Emery St.	Fulton, NY	1,500,000	1,124,546	6.770	09/01/35
150 Northern Pines Rd.	Ganesvoort, NY	397,697	309,109	6.260	02/01/37
38 Bridge St.	Garnerville, NY	1,391,334	310,821	6.420	05/01/22
150 Lyceum St.	Geneva, NY	495,826	448,921	5.110	12/01/43
35 Hudson Ave.	Glens Falls, NY	2,800,000	2,411,927	7.570	09/01/39
215 Sacandaga Rd.	Glenville, NY	1,197,554	1,014,212	5.890	08/01/40
118 North Main St.	Gloversville, NY	322,395	160,070	6.950	08/01/26
1 GBC Parkway	Greece, NY	1,587,518	1,507,870	5.070	11/01/46
45 & 53 Route 9W South	Haverstraw, NY	299,115	262,366	6.090	11/01/41
151 South Franklin St.	Hempstead, NY	1,147,907	772,734	6.480	05/01/33
42 Mayer Dr.	Highland, NY	483,231	177,997	5.620	01/01/24
81 Biltmore Dr.	Horseheads, NY	1,113,240	1,047,253	5.020	01/01/46
100 Harry Howard Ave.	Hudson, NY	2,438,139	2,046,345	7.010	02/01/39
414 Gretna Rd.	Hyde Park, NY	611,500	346,238	4.760	04/01/27
210 Hancock St. & 420, 422, 424, 426, 428 Lake Ave	Ithaca, NY	2,452,737	2,390,021	4.570	07/01/48
318-320 Third St.	Ithaca, NY	2,485,134	2,125,527	7.200	09/01/39

MORTGAGE HOLDINGS
As of March 31, 2020

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
621-623 East 2nd St.	Jamestown, NY	537,698	485,424	5.680	07/01/43
55 Melroy Ave.	Lackawanna, NY	747,854	580,966	6.250	02/01/37
387, 389-391 Manchester Rd.	LaGrange, NY	2,379,721	1,397,498	3.540	11/01/27
217-04 137th Ave.	Laurelton, NY	1,249,368	546,072	4.460	01/01/28
5,10,20,36,56 & 74 Liberty Commons Way	Liberty, NY	797,302	712,303	6.900	12/01/41
36 Mountain View Terrace	Livingston, NY	604,212	313,825	4.320	08/01/26
Argent Dr.	Lloyde, NY	250,000	210,030	7.030	04/01/39
109 Fawn Lane	Long Island, NY	1,092,538	46,260	6.190	07/01/20
3300 Belgium Rd.	Lysander, NY	1,795,617	1,602,334	4.940	09/01/43
8278 Riverknoll Crossings	Lysander, NY	1,295,532	1,229,977	5.280	07/01/46
3258 Pine Terrace	Macedon, NY	636,892	410,827	7.460	04/01/31
26 Rock Rose Way	Malta, NY	6,742,993	5,664,538	5.780	06/01/40
3 Ellen St.	Massapequa, NY	324,800	200,426	7.210	01/01/30
4 West Loines Ave.	Merrick, NY	986,142	442,714	6.000	04/01/25
34 Mill St.	Middletown, NY	1,620,087	1,590,383	5.500	08/01/48
4-6 East Main St.	Middletown, NY	545,691	544,030	6.180	03/01/49
48-52 County Highway 78	Middletown, NY	2,442,548	2,424,725	5.930	04/01/49
76 Uhlig Reard Rd.	Middletown, NY	2,568,811	2,149,185	7.050	12/01/38
112 Millwood Rd.	Millwood, NY	642,776	171,105	7.090	10/01/22
1 Hamaspik Way	Monroe, NY	4,963,350	3,066,264	5.450	01/01/40
43 Hillside Terrace	Monroe, NY	733,378	591,904	5.470	04/01/39
Mountain Rd.	Monroe, NY	1,600,000	1,098,342	7.290	01/01/32
15 Elyon Rd.	Monsey, NY	1,163,964	746,187	7.510	04/01/30
Dollard Dr.	Monticello, NY	265,000	201,407	7.710	02/01/35
2 Stone Hill Dr.	Moreau, NY	3,363,739	3,069,497	4.720	12/01/44
116, 118, 120, 122 W First St.	Mount Vernon, NY	1,525,904	1,385,343	4.420	11/01/44
129 South Fourth Ave. et al	Mt Vernon, NY	746,244	706,299	4.810	07/01/46
159-161 South 11th St.	Mt Vernon, NY	1,424,000	1,085,217	6.420	07/01/36
2 Lorraine Ave.	Mt Vernon, NY	1,020,000	784,419	6.830	05/01/36
60 West First St.	Mt Vernon, NY	2,717,292	2,404,675	6.000	06/01/42
3 Hyenga Way	Nanuet, NY	2,739,888	2,431,233	6.230	05/01/42
508, 512-14 Union Ave.	New Cassel, NY	904,528	801,457	7.660	09/01/40
735-765 & 816-822 Prospect Ave.	New Cassel, NY	3,609,951	3,108,477	5.500	07/01/41
36 Maple Ave.	New Rochelle, NY	1,200,000	364,931	4.350	06/01/44
459 Webster Ave.	New Rochelle, NY	1,298,703	1,094,624	5.990	05/01/40
5 Anderson St.	New Rochelle, NY	7,222,275	6,905,404	4.700	03/01/47
555 Main St.	New Rochelle, NY	344,970	262,987	6.750	10/01/35
565 Main St.	New Rochelle, NY	528,244	459,836	6.990	08/01/40
701 Blooming Grove Turnpike	New Windsor, NY	2,735,925	2,436,434	4.690	09/01/43
Route 32	New Windsor, NY	3,086,359	2,633,392	5.510	03/01/41
1000 Corporal Tremblay Way & 3000 Nicholas Brooks	New Windsor, NY	3,295,976	3,153,506	4.920	04/01/47
516-518 West 151 St., 598 West 152 St. &	New York, NY	1,952,321	1,776,214	5.870	09/01/47
87 St. Marks Place	New York, NY	650,000	452,051	6.730	11/01/33
20 East Parmenter St., et al	Newburgh, NY	406,449	380,781	4.350	06/01/46
97-99 Liberty St.	Newburgh, NY	376,000	263,498	6.490	04/01/34
501-507 Third St.	Niagara Falls, NY	328,821	271,678	6.610	11/01/38
104 Singleton Ave.	North Syracuse, NY	664,584	479,319	6.110	03/01/42
263 Main St.	Nyack, NY	1,494,388	1,457,236	4.820	04/01/48
40-42 South Franklin St.	Nyack, NY	479,931	316,204	5.860	05/01/33
1A Silver Ave., 38 West St. & 63-65 Spruce St.	Oneonta, NY	550,000	539,079	4.620	11/01/48
19 Narragansett Ave.	Ossining, NY	2,745,496	2,265,319	7.020	06/01/38
88 Devans Gate Dr.	Otisville, NY	313,978	260,666	5.590	02/01/40
200-204 Front St.	Owego, NY	522,978	514,620	5.760	05/01/49
45-49 Castagna Dr.	Pawling, NY	3,188,202	3,052,962	4.900	03/01/47
201 South Division St.	Peekskill, NY	414,144	334,358	6.910	05/01/37
801-817 Central Ave., 802-804 & 812-816 South St.	Peekskill, NY	2,554,315	2,403,998	4.460	04/01/46
120 & 130 Water St.	Penn Yan, NY	1,292,301	1,062,085	4.930	01/01/45
3666 Route 9	Philipstown, NY	1,144,921	980,498	5.490	05/01/41
30-50 Ampersand Dr.	Plattsburgh, NY	4,942,695	4,701,146	5.290	09/01/46
7673 Route 9 North	Plattsburgh, NY	381,928	305,117	7.090	08/01/36
104 Tompkins Ave.	Pleasantville, NY	1,662,171	1,205,339	6.200	08/12/34
19-23 Front St.	Port Jervis, NY	447,655	391,575	4.590	01/01/43
East Main St.	Port Jervis, NY	650,000	456,688	6.880	12/01/33
214 East Main St.	Port Jervis, NY	1,000,000	732,686	6.500	05/01/35
2 Bay Green Lane	Port Washington, NY	10,135,620	8,863,660	5.140	09/01/42
19-21 Market St.	Potsdam, NY	518,454	518,454	6.050	11/01/49
12 South Hamilton St.	Poughkeepsie, NY	858,972	831,834	5.030	12/01/47
20 Caldwell Rd.	Poughkeepsie, NY	603,670	361,488	3.430	01/01/28
220 Church St.	Poughkeepsie, NY	398,786	395,881	5.940	04/01/34
26, 28, 30 North Hamilton St.	Poughkeepsie, NY	447,767	417,957	4.860	10/01/45
32 North White St. & 12 Noxon St.	Poughkeepsie, NY	413,667	343,897	5.640	01/01/40
328-330 Main St.	Poughkeepsie, NY	632,379	550,707	4.560	08/01/42
40 Cannon St.	Poughkeepsie, NY	5,443,280	5,353,406	4.860	12/01/48
400 Main St.	Poughkeepsie, NY	1,340,000	1,119,269	6.970	01/01/39
54-56 Talmage St. & 442-444 Main St.	Poughkeepsie, NY	521,731	490,723	4.850	02/01/46
56 Dutchess Ave.	Poughkeepsie, NY	397,323	349,741	5.460	06/01/42

MORTGAGE HOLDINGS
As of March 31, 2020

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
66 Washington St.	Poughkeepsie, NY	1,795,528	1,716,304	4.830	03/01/47
26 Cooper Rd.	Poughkeepsie, NY	2,996,886	2,585,940	5.780	07/01/41
99 Livingston St.	Poughkeepsie, NY	1,562,000	1,359,768	6.220	07/01/41
1-39 Summersweet Dr.	Poughkeepsie, NY	399,679	297,218	7.100	02/01/35
126 Hudson Ave.	Poughkeepsie, NY	793,790	712,344	4.650	12/01/43
Red Hook Commons, Phase 2	Red Hook, NY	869,294	731,286	7.050	03/01/39
13-15 Lower Hook Rd.	Rhinebeck, NY	606,861	323,373	4.860	09/01/26
1786 St. Paul St.	Rochester, NY	300,000	227,344	6.740	01/01/36
200, 208-214&218-226 Clifford Ave.	Rochester, NY	926,499	329,554	6.120	09/01/23
250 East Main St. - Unit 400 aka 25 Franklin St.	Rochester, NY	1,798,121	1,780,796	5.750	04/01/49
3400 East River Rd.	Rochester, NY	774,248	669,564	6.130	04/01/41
355 Clifford Ave.	Rochester, NY	342,724	218,962	3.360	06/01/28
390 South Ave.	Rochester, NY	624,175	602,529	4.490	12/01/47
435-445 State St.	Rochester, NY	2,922,548	2,601,370	5.750	09/01/42
556 Broadway	Rochester, NY	1,559,963	848,344	4.640	12/01/26
810-832 University Ave.	Rochester, NY	5,928,144	5,377,590	6.000	08/01/43
33 Litchfield St.	Rochester, NY	1,986,835	1,831,986	4.590	07/01/45
150 Kelly St.	Rochester, NY	3,192,049	3,064,795	4.830	06/01/47
1400 South Plymouth Ave. et al	Rochester, NY	3,458,970	3,015,263	6.710	01/01/41
42 & 48 S. Washington St.,	Rochester, NY	2,948,599	2,869,291	5.060	11/01/47
200 N Levitt St.	Rome, NY	2,993,577	2,703,654	5.630	09/01/43
23 Woodcreek Dr.	Rome, NY	8,261,476	7,215,375	4.180	07/01/43
838-840 Erie St.	Ronkonkoma, NY	538,490	344,863	6.470	10/01/30
136 River Rd.	Rosendale, NY	743,876	638,045	5.230	07/01/41
133 Lawrence St.	Saratoga, NY	4,869,000	3,359,024	6.000	05/01/41
108 Main St.	Saugerties, NY	1,200,000	978,092	7.680	04/01/35
Route 9W & Glasco Turnpike North	Saugerties, NY	950,000	756,430	6.680	08/01/37
118 Jay St.	Schenectady, NY	819,079	800,768	5.360	06/01/48
242 Broadway	Schenectady, NY	7,337,094	6,898,744	4.300	05/01/47
245 Broadway	Schenectady, NY	2,245,900	1,967,421	4.850	01/01/45
602 Craig St. et al	Schenectady, NY	1,744,281	1,733,785	6.060	07/01/49
2055 East Schodack Rd.	Schodack, NY	4,450,000	3,565,277	5.070	07/01/39
162-176 Miller Rd.	Selkirk, NY	434,648	343,572	7.060	12/01/36
Balsley Rd.	Seneca Falls, NY	2,814,575	2,478,893	6.160	01/01/42
120 Valley St.	Sleepy Hollow, NY	2,400,000	2,041,007	7.030	09/01/39
1565 New Scotland Rd.	Slingerlands, NY	1,064,428	885,911	6.990	05/01/37
24-26 Clayton Blvd.	Somers, NY	2,991,081	2,682,526	6.050	12/01/42
65-68 North Main St.	Spring Valley, NY	1,804,000	1,578,851	7.310	09/01/40
201 North Main St.	Spring Valley, NY	797,015	642,031	6.380	03/01/38
200 Owens Rd. aka 1-8 Lifetime Way	Sweden, NY	840,000	820,673	5.750	05/01/48
105 Wyoming St.	Syracuse, NY	686,248	649,177	4.820	08/01/48
109 & 115 Otisco St.	Syracuse, NY	1,768,139	993,003	5.220	07/01/41
112-116 Blossom Rd.	Syracuse, NY	419,539	363,844	5.480	01/01/42
113 Elmwood et al	Syracuse, NY	598,101	490,394	5.720	07/01/39
12-14 Warren Ave.	Syracuse, NY	379,117	305,641	5.200	07/01/39
200 Erickson St. & 203 Luddington St.	Syracuse, NY	434,490	378,421	5.140	07/01/42
200-208 Walton St.	Syracuse, NY	1,666,528	1,339,588	6.600	05/01/37
209-211 Robert Dr. et al	Syracuse, NY	728,249	641,244	7.160	01/01/41
212 N. Townsend St.	Syracuse, NY	1,345,446	1,309,397	4.450	09/01/48
230 West Willow St.	Syracuse, NY	3,896,391	3,067,049	6.380	07/01/37
301 Nottingham Rd.	Syracuse, NY	458,681	448,102	4.770	12/01/47
312-344 S. Warren St.	Syracuse, NY	14,904,401	14,305,810	4.860	05/01/48
315-319 South Clinton St.	Syracuse, NY	1,710,658	1,510,828	5.590	07/01/42
400 & 410 Onondaga St. et al	Syracuse, NY	604,101	598,077	4.260	03/01/49
233-35 Robert Dr, et al	Syracuse, NY	1,495,239	1,369,664	7.210	01/01/43
300 Lowell Ave.	Syracuse, NY	2,240,000	1,840,628	4.880	05/01/44
225-303 Wilkinson St.	Syracuse, NY	18,672,712	18,475,722	5.380	12/01/33
Rock Ridge Dr.	Thompson, NY	2,772,189	2,635,184	4.900	06/01/46
1035 Broadway	Thornwood, NY	253,590	218,850	4.260	10/01/42
284 Main St.	Tonawanda, NY	250,000	151,610	5.970	03/01/42
13 Gurley Ave.	Troy, NY	835,000	550,167	6.240	03/01/33
401-1105 Eddys Ln.	Troy, NY	1,269,751	1,256,618	5.980	02/01/49
52 King St. et al	Troy, NY	651,469	647,621	6.320	02/01/49
557 6th Ave., 168 6th Ave., 238 9th St., 44 113th	Troy, NY	358,823	347,911	5.550	09/01/32
599 River St.	Troy, NY	1,978,821	1,926,557	4.560	01/01/48
6 Franklin Pl.	Troy, NY	390,000	384,519	6.130	12/01/33
Lawrenceville St.	Ulster, NY	649,443	493,123	6.770	01/01/36
1101-2350 Ulster Gardens Ct.	Ulster, NY	499,319	456,981	4.310	05/01/45
3000-4309 Ulster Gardens Ct.	Ulster, NY	499,390	477,804	4.920	04/01/47
700 Cornelia St.	Utica, NY	3,612,613	2,599,724	5.140	07/01/43
1374 Old Post Rd.	Valatie, NY	609,145	355,095	4.650	07/01/27
281 Maple Rd. et al	Valley Cottage, NY	628,565	196,548	6.220	06/01/23
544 E Main St.	Wallkill, NY	2,617,819	2,372,187	4.300	11/01/44
7 Fortune Rd. West	Wallkill, NY	2,312,030	2,082,734	4.720	12/01/43
10 & 14 Marshall Rd.	Wappingers Falls, NY	3,588,411	3,548,583	5.630	01/01/34
110 Market St.	Wappingers Falls, NY	293,451	276,605	4.550	06/01/46

MORTGAGE HOLDINGS
As of March 31, 2020

Address	City,State	Original Amount	Principal Balance	Interest Rate	Maturity Date
1548 Route 9	Wappingers Falls, NY	1,696,515	1,395,136	5.860	07/01/39
2649 East Main St.	Wappingers Falls, NY	325,969	273,907	6.380	08/01/39
Franklindale, Creek Rd. &	Wappingers Falls, NY	5,697,981	5,298,198	4.240	11/01/45
13, 15, 17 & 13l Birch Glen Dr.	Waterford, NY	1,106,843	1,001,532	4.820	05/01/44
101-108, 110, 112 & 201-204 Creekwood Dr.	Watertown, NY	2,192,726	1,587,900	5.680	03/01/44
433 Clover St.	Watertown, NY	3,342,920	2,206,023	6.560	02/01/39
15615, 15675, 15735 Eimicke Place	Watertown, NY	12,878,987	12,109,285	5.060	03/01/47
Beaver Meadows Apartments-Phase 1 Arsenal St.	Watertown, NY	14,974,697	13,071,803	4.590	07/01/44
205-211 Creekwood Dr.	Watertown, NY	2,320,554	1,853,322	3.980	03/01/46
16th St. & Early Dr.	Watervliet, NY	2,869,560	2,348,498	6.100	01/01/42
840 Hard Rd.	Webster, NY	1,100,926	1,037,529	5.500	02/01/46
970 & 975 Abigayle Way	Webster, NY	2,887,847	2,887,847	5.770	10/01/49
1020 Prospect Ave.	Westbury, NY	1,448,063	1,303,084	4.420	07/01/44
7210 Williams Rd.	Wheatfield, NY	349,379	275,928	6.610	05/01/37
22 Tarrytown Rd.	White Plains, NY	646,786	589,689	4.880	08/01/44
Wilton Common Dr.	Wilton, NY	254,056	136,388	8.080	09/01/32
1 Leslie Way	Woodstock, NY	745,965	677,170	5.640	10/01/43
614 Cooper Hill Rd.	Wynantskill, NY	3,956,576	3,087,832	4.290	03/01/43
110-126 Ashburton Ave.	Yonkers, NY	4,695,523	4,159,316	6.230	04/01/42
144 Linden St.	Yonkers, NY	638,393	593,775	4.770	10/01/45
16-18 Warburton Ave.	Yonkers, NY	2,494,817	2,168,566	5.800	10/01/41
185 Riverdale Ave.	Yonkers, NY	5,090,070	4,273,570	6.130	01/01/40
21 Park Hill Ave.	Yonkers, NY	310,000	290,886	4.770	05/01/46
26 North Broadway	Yonkers, NY	640,000	502,662	6.890	12/01/36
421 North Broadway Apartment 5 & 9	Yonkers, NY	1,040,316	520,169	4.860	03/01/26
71 Jackson St.	Yonkers, NY	477,374	405,587	5.550	12/01/40
81 School St.	Yonkers, NY	464,170	352,360	6.580	03/01/36
86 School St.	Yonkers, NY	306,403	264,853	4.620	07/01/42
1159 & 1141 Yonkers Ave.	Yonkers, NY	4,800,000	3,201,980	6.160	07/01/33
240-250 Underhill Ave.	Yorktown, NY	4,160,000	3,718,299	4.650	02/01/44
High Rise Apartments					
129 Lockwood Ave.	New Rochelle, NY	1,518,908	1,193,908	7.190	07/01/36
Office					
75-20 Astoria Blvd.	Astoria, NY	113,431,715	85,469,545	5.290	03/01/33
Retail					
73-01 25th Ave.	Jackson Heights, NY	3,500,000	2,191,957	6.079	04/01/27
NEC Boody St. & 25th Ave.	Jackson Heights, NY	15,000,000	10,835,755	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		**$ 1,011,844,234**			

REAL ESTATE INVESTMENTS
As of March 31, 2020

	Cost	Fair Value
DIRECT REAL ESTATE		
Office		
390 Madison Ave, New York, NY	$ 1,047,116,345	$ 1,309,709,370
Boston Properties Joint Venture, Various Locations, U.S.	14,237,091	108,330,182
Liberty Joint Venture, Washington, D.C.	170,284,045	57,189,734
MetLife Core Plus Partners, Various Locations, U.S.	617,803,710	781,021,663
MetLife Properties Joint Venture, Various Locations, U.S.	616,210,671	741,059,334
	$ 2,465,651,862	**$ 2,997,310,283**
Residential		
ComRef Multi-Family Portfolio	$ 301,425,548	$ 322,155,981
Fairfield/CRF Fund, Apartment Complexes, Various Locations, U.S.	46,397	46,396
Post Properties Joint Venture, Various Locations, U.S.	15,729,612	52,289,644
Saratoga 17, Apartment Complexes, Various Locations, U.S.	409,161	415,951
Simpson Housing Fund I	2,540,624	366,546
Simpson Housing Fund II	1,183,633	1,179,423
	$ 321,334,975	**$ 376,453,941**
Retail		
Equity One	$ 114,531,770	$ 92,169,005
GGP/Homart II, Various Locations, U.S.	705,997,967	1,409,892,896
KIMCO Income Operating Partnership, Various Locations, U.S.	378,244,901	741,542,720
	$ 1,198,774,638	**$ 2,243,604,621**
Industrial		
LaSalle CAVA Industrial Fund, Various Locations, U.S.	$ 8,169,961	$ 5,606,014
Liberty Joint Ventures, Chicago, IL	131,394,992	186,892,236
Comref So. CA. Industrial, Various Locations, California	318,182,723	871,248,445
	$ 457,747,676	**$ 1,063,746,695**
Self-Storage		
Shurgard Joint Venture, Europe	$ 866,870,980	$ 964,161,800
	$ 866,870,980	**$ 964,161,800**
SUBTOTAL DIRECT REAL ESTATE	**$ 5,310,380,131**	**$ 7,645,277,340**
Residual Amounts: Sold/Converted Properties	0	0
TOTAL DIRECT REAL ESTATE	**$ 5,310,380,131**	**$ 7,645,277,340**
PRIVATE EQUITY REAL ESTATE INVESTMENTS		
73 LIC CI	$ 1,161,602	$ 1,144,711
AEPEP II N Strategic Investments	15,009,727	45,497,991
Aetos Capital Asia TE II	6,258,596	2,298,368
Apollo Real Estate Investment Fund V	1,397,684	1,034,486
ARA Real Estate Partners Asia II	120,587,760	111,750,594
Ares European Property Enhancement Partners II	144,827,943	185,608,089
Ares European Real Estate Fund II	6,997,205	2,544,131
Ares European Real Estate Fund III	20,819,871	1,622,752
AREA European Property Enhancement Program	6,991,903	6,993,943
Artemis Real Estate Partners Income & Growth Fund	37,826,772	36,869,671
Asana Select Retail Fund	424,490,057	388,445,631
Avanath Affordable Housing III	42,317,078	42,923,163
Avanath III NY Co-Investment Fund	29,228,799	22,223,482
Beacon Capital Strategic Partners VI	38,512,383	13,414,396
Blackstone Property Partners	749,705,248	857,832,191
Blackstone Real Estate Debt Strategies III	160,891,470	158,513,279
Blackstone Real Estate Partners Asia	140,778,701	169,796,352
Blackstone Real Estate Partners Asia II	95,615,065	98,749,259
Blackstone Real Estate Partners Europe VI	20,690,692	18,860,834
Blackstone Real Estate Partners International II	788,011	284,125
Blackstone Real Estate Partners IV	37,817,626	2,560,082
Blackstone Real Estate Partners IX	86,877,456	83,765,636
Blackstone Real Estate Partners V	19,344,782	9,915,137
Blackstone Real Estate Partners VI	20,539,413	40,511,188
Blackstone Real Estate Partners VIII	221,890,332	279,996,989
Brookfield Strategic Real Estate Partners II-B	310,123,609	376,493,000
Brookfield Strategic Real Estate Partners III-B	121,996,456	128,925,000
Cayuga Lake Fund	65,169,619	83,054,769
Carlyle Europe Real Estate Partners III	12,131,013	9,541,560
Carlyle Realty Halley Co-Investment Fund IV-A	197,851	2,805,961
Carlyle Realty Partners IV-A	30,331,604	33,154,677
Carlyle Realty Partners V-B	17,611,334	34,249,476
CB Richard Ellis Strategic Partners Europe Fund III	1,079,489	1,011,725

REAL ESTATE INVESTMENTS
As of March 31, 2020

	Cost	Fair Value
Cherokee Investment Partners IV	25,059,597	10,366,154
CIM Fund III	69,443,220	105,027,006
CIM Fund VIII	182,407,159	208,648,620
City Investment Fund	361,985	357,714
Clarion Gables Multifamily Trust	248,922,984	295,369,661
Colony Investors III	743,527	2,309,700
Colony Investors VII	3,327,982	3,342,500
Colony Investors VIII	10,843,072	7,713,900
Empire GCM RE Anchor Fund	12,033,414	12,186,086
Excelsior II	32,593,244	19,781,352
Exeter Europe Value Venture III	79,330,292	75,040,994
F55 Charlotte Street CI	21,924,561	20,910,968
F55 Lighthouse CI	22,175,452	21,441,387
Gadol 45CI-4	10,290,683	17,604,593
Greenoak US Parallel III-A	53,175,360	54,447,607
Heitman Value Partners IV	67,232,849	67,691,341
HVP IV Sidecar I	27,311,126	28,186,024
Jamestown Premier Property Fund	300,403,857	305,595,387
JPMCB Strategic Property Fund	614,690,703	667,938,130
Kimex Retail Land and Development Fund I	1,283,256	916,000
LAI Strategic Realty Investors	140,922	111,410
Lake Hempstead Fund	19,841,291	32,306,025
Lake Montauk Fund of Funds, L.P. Various Locations, U.S.	163,935,125	183,447,428
Lake Success Fund	34,720,434	40,867,720
Landmark Real Estate Partners VIII-A	111,810,623	119,867,147
Lone Star Fund V	7,949,550	12,483,927
Lone Star Fund VI	11,154,663	13,494,875
Lone Star Real Estate Fund	5,297,190	3,717,513
Metropolitan Workforce Housing Fund	934,839	1,032,310
Morningside Investment Partners	47,250,496	32,519,423
Niam Nordic VI	70,587,089	99,438,636
Niam Nordic VII KB	23,446,838	22,167,547
Noble Hospitality Fund	190,949	193,370
North Haven Real Estate Fund V - Special International	7,399,107	9,417,003
NYSCRF Frontier Mach I	147,907,687	156,137,217
NYSCRF Frontier Mach II	348,718,365	411,158,086
Praedium Fund VI	72,596	64,744
Pramerica Real Estate Capital VI	91,707,658	109,741,601
Prologis Targeted US Logistics Holdings	652,787,342	862,436,131
Rockpoint Real Estate Fund II	6,103,381	2,044,007
Rockpoint Real Estate Fund III	9,018,445	8,527,308
Rockpoint Real Estate Fund IV	19,939,318	11,966,699
Star Lake Fund I	49,323,038	36,221,570
Star Lake Fund II	188,790	1,193,655
Stockbridge Real Estate Fund II - D	7,503,248	13,243,549
Stockbridge Real Estate Fund III - A	158,129,480	200,093,830
Trumbull Property Fund	332,304,764	315,885,608
Warburg Pincus Real Estate I	1,480,673	1,483,961
Westbrook Real Estate Fund VI	3,047,031	3,053,351
Westbrook Real Estate Fund VII	26,909,656	24,617,967
Westbrook Real Estate Fund VIII	11,799,532	14,838,321
Westbrook Real Estate Fund X	97,267,431	111,472,777
Westbrook Real Estate Partners (Fund V)	3,373,071	15,871,932
SUBTOTAL PRIVATE EQUITY REAL ESTATE INVESTMENTS	**$ 7,265,802,096**	**$ 8,048,384,420**
TOTAL REAL ESTATE INVESTMENTS	**$ 12,576,182,227**	**$ 15,693,661,760**

SHORT-TERM INVESTMENTS
As of March 31, 2020

Security Description	Maturity Date	Original Amount
ABBVIE INC	5/14/20	$ 51,579,581
ACER 2018-2A A2	5/11/20	5,772,971
ALPINE SECURITIZATION LLC	5/19/20	150,000,000
ALPINE SECURITIZATION LLC	6/15/20	150,000,000
AMERICAN EXPRESS CREDIT CORP	9/14/20	14,517,021
ANGLESEA FUNDING LLC	4/1/20	93,925,000
ANGLESEA FUNDING LLC	4/3/20	160,505,222
ANGLESEA FUNDING LLC	4/6/20	59,071,856
ANGLESEA FUNDING LLC	4/30/20	186,232,192
AT&T INC	2/17/21	43,259,644
ATLANTIC ASSET SECURITIZATION LLC	4/6/20	84,984,105
ATLANTIC ASSET SECURITIZATION LLC	4/15/20	17,527,460
BANK OF AMERICA CORP	4/21/20	4,399,296
BECTON, DICKINSON AND COMPANY	11/12/20	20,685,603
BELLSOUTH LLC	4/26/20	89,991,000
BIOGEN INC	9/15/20	8,568,758
BRISTOL-MYERS SQUIBB COMPANY	10/15/20	15,147,190
CAPITAL ONE FINANCIAL CORP	5/12/20	12,052,815
CAPITAL ONE FINANCIAL CORP	5/12/20	33,053,331
CAPITAL ONE FINANCIAL CORP	10/30/20	16,026,789
CGCC 2014-FL2 B	9/15/20	20,000,000
CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS CAPITAL CORP	7/23/20	61,265,791
CHESHAM FINANCE LLC	4/1/20	500,000,000
CIGNA CORP	9/17/20	30,043,988
CITIGROUP INC	10/26/20	75,131,638
CNOOC FINANCE 2015 AU	5/5/20	50,017,000
COMERICA BANK	6/2/20	30,556,760
COMM 2014-CR15 A2	9/10/20	2,061,908
COMM 2014-UBS2 A2	1/10/21	23,800
CONCORD MINUTEMEN CAPITAL COMPANY LLC	4/1/20	96,653,000
CONCORD MINUTEMEN CAPITAL COMPANY LLC	5/1/20	99,860,833
CONSOLIDATED EDISON COMPANY OF NEW YORK INC	6/15/20	18,481,455
CPART 2020-1A A1	2/19/21	50,832,697
CROWN POINT CAPITAL COMPANY LLC	6/9/20	273,000,000
CVS HEALTH CORP	7/20/20	24,504,532
DAIMLER FINANCE NORTH AMERICA LLC	5/18/20	29,905,563
DAIMLER FINANCE NORTH AMERICA LLC	8/3/20	10,492,875
DAIMLER FINANCE NORTH AMERICA LLC	5/5/20	15,482,985
DAIMLER FINANCE NORTH AMERICA LLC	5/4/20	18,867,155
DLL 2019-MT3 A1	10/20/20	17,376,617
DOMINION ENERGY INC	7/1/20	6,092,678
DOOSAN HEAVY INDUSTRIES & CONSTRUCTION COMPANY LTD	4/27/20	30,012,848
EFF 2020-1 A1	2/22/21	25,053,554
EXPRESS SCRIPTS HOLDING COMPANY	11/30/20	40,579,388
FORD MOTOR CREDIT COMPANY LLC	8/4/20	33,814,301
FORD MOTOR CREDIT COMPANY LLC	1/15/21	85,338,234
FORD MOTOR CREDIT COMPANY LLC	6/12/20	20,760,930
FORD MOTOR CREDIT COMPANY LLC	11/2/20	16,140,480
FORDF 2017-1 A1	5/15/20	16,646,709
FORTUNE BRANDS HOME & SECURITY INC	6/15/20	3,303,049
GALC 2020-1 A1	2/15/21	12,240,950
GENERAL MOTORS FINANCIAL COMPANY INC	7/13/20	74,781,034
GENERAL MOTORS FINANCIAL COMPANY INC	11/24/20	31,064,040
GENERAL MOTORS FINANCIAL COMPANY INC	4/13/20	6,616,011
GENERAL MOTORS FINANCIAL COMPANY INC	4/13/20	39,404,377
GENERAL MOTORS FINANCIAL COMPANY INC	11/6/20	16,900,138
GOLDMAN SACHS GROUP INC	12/27/20	9,317,015
HDMOT 2020-A A1	2/16/21	5,642,720
HPEFS 2019-1A A1	10/20/20	4,308,024
HSBC USA INC	9/27/20	11,773,159
INDUSTRIAL BANK OF KOREA	4/23/20	59,994,610
JACKSON NATIONAL LIFE GLOBAL FUNDING	12/9/20	29,893,488
JDOT 2020-A A1	3/15/21	129,442,677
KELLS FUNDING LLC	5/28/20	199,471,167
KOREA DEVELOPMENT BANK	5/18/20	60,108,600
KOREA EAST-WEST POWER COMPANY	6/2/20	23,032,085
LEXINGTON PARKER CAPITAL COMPANY LLC	4/1/20	106,550,365
LEXINGTON PARKER CAPITAL COMPANY LLC	4/13/20	68,333,000
LONGSHIP FUNDING LLC	4/1/20	200,000,000
LONGSHIP FUNDING LLC	4/3/20	99,996,400
MBART 2018-1 A2A	4/15/20	29,079
MCDONALD'S CORP	12/9/20	20,400,665
METLIFE SHORT TERM FUNDING LLC	4/2/20	46,997,650
METLIFE SHORT TERM FUNDING LLC	5/6/20	39,938,167
MORGAN STANLEY	7/24/20	9,084,989
MORGAN STANLEY	1/25/21	40,327,063

SHORT-TERM INVESTMENTS
As of March 31, 2020

Security Description	Maturity Date	Original Amount
MORGAN STANLEY	6/16/20	4,499,370
NALT 2020-A A1	2/16/21	12,165,033
NFMOT 2017-2A A2	10/15/20	11,712,767
NISSAN MOTOR ACCEPTANCE CORP	7/13/20	7,356,325
RELIANCE STANDARD LIFE GLOBAL FUNDING II	1/20/21	29,770,201
SCFET 2019-2A A1	2/20/22	19,071,572
SINOPEC GROUP OVERSEAS DEVELOPMENT (2015) LTD	4/28/20	5,205,876
TMCAT 2020-AA A1	10/15/20	31,767,226
US TREASURY BONDS	1/15/21	228,445,312
US TREASURY BONDS	2/15/21	101,898,438
US TREASURY BONDS	5/31/20	121,151,545
US TREASURY BONDS	1/31/21	106,063,750
VERSAILLES COMMERCIAL PAPER LLC	5/11/20	24,953,611
VFET 2019-2A A1	11/16/20	9,291,139
VICTORY RECEIVABLES CORP	4/21/20	37,016,655
VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	5/22/20	8,650,748
WALT DISNEY COMPANY	4/2/20	149,272,820
WEC ENERGY GROUP INC	6/15/20	20,111,356
WFRBS 2013-UBS1 A2	11/15/20	97,260
WOART 2019-C A1	11/16/20	11,990,270
WOLS 2020-A A1	2/16/21	10,330,157
GLOBAL ADVISOR CURRENCY		33,149,575
CASH-GLOBAL ADVISORS		3,722,331
GLOBAL MANAGER STIF		444,748,302
Total Cost Short-term Investments		**$ 5,704,584,712**
Total Fair Value Short-term Investments		**$ 5,697,689,714**

PRIVATE EQUITY INVESTMENTS
As of March 31, 2020

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
57 Stars Emerging Europe Fund (NYSCRF), LP	03/13/09	$155,000,000	$ 139,985,702	$ 29,806,347	$ 128,889,283	$ 158,695,630
Access/NY European Middle Market Buyout Fund II, LP	05/04/11	248,277,575	197,169,261	163,155,199	98,173,781	261,328,980
Access/NY European Middle Market Buyout Fund, LP	03/28/05	538,984,303	492,184,789	608,648,483	10,917,600	619,566,083
Acon Equity Partners 3.5, LP	01/11/12	120,000,000	150,315,438	75,423,162	80,425,460	155,848,622
ACON Equity Partners IV, LP	10/05/15	200,000,000	104,284,064	14,559,263	77,593,752	92,153,015
Affinity Asia Pacific Fund IV, LP	10/04/13	150,000,000	150,727,484	131,153,341	67,067,429	198,220,770
Affinity Asia Pacific Fund V, LP	12/15/17	350,000,000	68,989,751	232,727	56,548,618	56,781,345
Aisling Capital II, LP	12/21/05	35,000,000	47,882,244	47,050,948	1,439,682	48,490,630
Aisling Capital III, LP	10/17/08	45,000,000	55,434,087	121,851,428	2,271,017	124,122,445
Apollo Investment Fund IV, LP	04/22/98	200,000,000	204,836,389	338,439,311	223,581	338,662,892
Apollo Investment Fund IX, LP	06/30/17	480,000,000	88,396,957	895,134	78,273,275	79,168,409
Apollo Investment Fund V, LP	10/26/00	300,000,000	473,205,843	939,908,083	2,584,440	942,492,523
Apollo Investment Fund VI, LP	08/19/05	350,000,000	479,726,669	703,339,000	6,661,724	710,000,724
Apollo Investment Fund VII, LP	08/28/07	350,000,000	463,270,719	703,982,358	31,481,316	735,463,674
Apollo Investment Fund VIII, LP	07/26/13	400,000,000	374,078,778	183,176,445	273,055,032	456,231,477
Apollo Natural Resources Partners II, LP	08/21/15	400,000,000	343,455,087	156,557,063	183,945,588	340,502,651
Apollo Natural Resources Partners, LP	12/10/12	200,000,000	198,215,012	142,147,912	28,379,752	170,527,664
Ares Corporate Opportunities Fund II, LP	01/31/06	100,000,000	112,698,427	185,885,918	172,835	186,058,753
Ares Corporate Opportunities Fund III, LP	09/16/08	100,000,000	125,305,383	245,622,745	14,358,791	259,981,536
Ares Corporate Opportunities Fund IV, LP	07/06/12	150,000,000	165,005,175	151,285,720	94,328,169	245,613,889
Ares Corporate Opportunities Fund V, LP	04/21/16	300,000,000	258,431,107	32,161,914	227,351,130	259,513,044
Ares Corporate Opportunities Fund, LP	01/06/04	50,000,000	65,159,544	94,934,580	128,977	95,063,557
Armory Square Ventures II, LP	02/16/19	10,000,000	1,428,603	0	771,461	771,461
Ascent Biomedical Ventures NY I, LP	12/16/05	15,000,000	5,293,213	5,741,970	4,674,728	10,416,698
Ascent Biomedical Ventures NY II, LP	10/14/08	25,000,000	25,323,689	19,237,735	16,991,593	36,229,328
ASF Miller Direct B, LP	01/01/14	40,000,000	37,487,644	54,436,459	124,218	54,560,677
Asia Alternatives Capital Partners II, LP	09/15/08	50,000,000	50,079,863	77,338,188	42,426,408	119,764,596
Asia Alternatives Capital Partners III, LP	05/19/11	50,000,000	59,564,672	48,960,458	42,885,715	91,846,173
Asia Alternatives Capital Partners IV, LP	09/19/14	48,946,860	51,268,999	10,453,031	57,788,240	68,241,271
Beacon Group Energy Investment Fund II, LP	03/19/98	55,418,649	59,067,950	82,939,351	2,329,901	85,269,252
Beacon Group III - Focus Value Fund, LP	06/28/96	50,000,000	56,129,099	14,788,685	1,536	14,790,221
Big Apple Investors, Ltd	04/17/15	5,932,800	6,608,940	8,107	6,986,480	6,994,587
Blackstone Capital Partners IV, LP	11/05/01	300,000,000	343,844,039	837,461,637	7,377,691	844,839,328
Blackstone Capital Partners V, LP	10/14/05	675,000,000	709,128,968	1,130,885,631	19,224,862	1,150,110,493
Blackstone Capital Partners VI, LP	08/17/10	300,000,000	320,479,519	289,299,682	164,272,468	453,572,150
Blackstone Capital Partners VII, LP	10/15/15	500,000,000	430,886,372	45,930,648	437,424,864	483,355,512
Blackstone Capital Partners VIII, LP	03/29/19	500,000,000	0	0	0	0
Blackstone Communications Partners I, LP	06/29/00	50,000,000	55,520,249	66,753,629	283,351	67,036,980
Blackstone Core Equity Partners - NY, LP	05/17/18	300,000,000	45,000,000	52,166	35,526,340	35,578,506
Blackstone Core Equity Partners, LP	09/15/16	300,000,000	238,217,641	26,180,541	252,101,414	278,281,955
Blackstone/GSO Capital Solutions Fund, LP	07/09/10	50,000,000	73,544,198	87,690,162	841,988	88,532,150
Brait IV, LP	12/21/05	40,000,000	44,150,817	16,797,093	4,827,955	21,625,048
Brazos Equity Fund II, LP	10/14/05	50,000,000	59,818,282	69,359,831	337,714	69,697,545
Bridgepoint Europe I A, LP	12/10/98	96,139,925	96,139,925	167,302,875	0	167,302,875
Bridgepoint Europe II A, LP	05/02/01	147,800,105	142,475,865	250,696,537	402,025	251,098,562
Bridgepoint Europe III A, LP	04/25/05	138,258,987	133,822,682	135,375,328	28,219,830	163,595,158
Bridgepoint Europe IV, LP	11/14/08	135,879,991	127,322,038	175,414,149	19,057,273	194,471,422
Bridgepoint Europe V, LP	07/20/15	174,242,480	166,924,171	59,368,689	148,965,816	208,334,505
Bridgepoint Europe VI, LP	06/01/18	274,937,875	53,516,399	0	47,819,601	47,819,601
Brookfield Capital Partners IV, LP	12/08/15	400,000,000	375,100,291	488,084,394	328,564,868	816,649,262
Brookfield Capital Partners V, LP	12/20/18	400,000,000	122,224,606	0	109,818,599	109,818,599
C/R Energy Co-Investment II, LP	01/01/11	1,200,000	78,811	563,203	1,180	564,383
Capital Alliance Private Equity IV, Ltd.	03/24/15	85,000,000	62,473,100	7,421,209	54,675,480	62,096,689
Carlyle Europe Partners II, LP	09/05/03	187,058,012	186,168,367	298,111,007	1,112,422	299,223,429
Carlyle Partners IV, LP	04/01/05	70,000,000	73,579,396	144,503,425	0	144,503,425
Carlyle Partners V, LP	09/07/07	150,000,000	169,945,944	271,009,443	18,426,272	289,435,715
Carlyle/Riverstone Global Energy and Power Fund II, LP	11/21/03	150,000,000	229,147,921	399,622,720	567,595	400,190,315
Carlyle/Riverstone Global Energy and Power Fund III, LP	10/28/05	350,000,000	373,182,269	479,841,360	14,110,203	493,951,563
CCMP Capital Investors III, LP	07/28/14	150,000,000	145,618,941	54,018,880	124,063,287	178,082,167
Centerbridge Capital Partners II, LP	02/18/11	150,000,000	228,235,063	166,111,141	28,454,089	194,565,230
Centerbridge Capital Partners III, LP	10/24/14	200,000,000	186,175,137	70,558,244	149,178,462	219,736,706
Centerbridge Special Credit Partners II, LP	03/01/12	72,800,000	65,740,000	64,109,580	7,256,076	71,365,656
Cerberus Institutional Partners, LP	05/04/07	50,000,000	46,414,158	75,734,899	6,016,299	81,751,198
Charterhouse Capital Partners VIII, LP	02/24/06	153,742,364	153,742,364	145,521,445	52,791	145,574,236
Clearlake Capital Partners III, LP	12/07/12	27,500,000	38,645,191	84,391,377	16,154,938	100,546,315
Clearlake Capital Partners IV, LP	08/13/15	87,000,000	122,849,526	91,039,356	89,155,527	180,194,883
Clearlake Capital Partners V, LP	03/15/18	125,000,000	99,393,485	35,120,836	104,504,199	139,625,035
Clearlake Capital Partners VI, LP	03/30/20	180,000,000	0	0	0	0
Clearwater Capital Partners Fund III, LP	12/22/06	50,000,000	55,372,296	52,905,343	9,836,651	62,741,994
Clearwater Capital Partners Fund IV, LP	05/18/12	75,000,000	76,294,705	56,899,910	31,722,689	88,622,599
Contour Opportunity Fund II, LP	03/15/19	20,000,000	5,000,000	0	18,155,273	18,155,273
Contour Opportunity Fund, LP	07/28/15	15,000,000	10,950,000	27,945,716	5,160,347	33,106,063
Contour Venture Partners II-A, LP	09/20/11	10,000,000	9,679,890	5,241,347	18,097,156	23,338,503
Contour Venture Partners III-A, LP	06/09/14	15,000,000	9,600,000	1,663,222	11,773,742	13,436,964
Contour Venture Partners IV-A, LP	09/28/18	20,000,000	4,000,000	0	3,277,357	3,277,357
Crestview Partners IV, LP	09/04/18	200,000,000	0	0	51,055	51,055
CVC Capital Partners Asia Pacific Fund III, LP	02/20/08	100,000,000	106,208,838	155,157,868	11,558,611	166,716,479
CVC Capital Partners Asia Pacific Fund IV, LP	12/20/13	150,000,000	139,650,587	52,627,927	127,645,707	180,273,634
CVC Capital Partners Asia Pacific Fund V, LP	02/15/19	250,000,000	0	0	0	0
CVC Capital Partners Strategic Opportunities II Co-Invest (A), LP	11/09/18	110,004,950	0	0	0	0
CVC Capital Partners Strategic Opportunities II, LP	06/22/18	220,002,877	0	0	209,616	209,616
CVC Capital Partners VI (B), LP	07/26/13	336,127,970	289,640,756	142,934,678	291,416,510	434,351,188
CVC Capital Partners VII, LP	05/26/17	387,496,861	194,755,099	2,769,735	190,296,361	193,066,096

PRIVATE EQUITY INVESTMENTS
As of March 31, 2020

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
CVC European Equity Partners III, LP	12/15/00	150,000,000	209,140,980	477,573,355	9,967,844	487,541,199
CVC European Equity Partners IV (A), LP	07/18/05	193,727,316	177,810,382	323,569,496	107,010	323,676,506
CVC European Equity Partners Tandem Fund (B), LP	12/11/06	96,479,798	90,659,127	118,737,557	68,866	118,806,423
CVC European Equity Partners V, LP	05/02/08	235,498,238	234,930,266	423,249,302	17,499,382	440,748,684
CVC Growth Fund II, LP	04/29/19	200,000,000	0	0	0	0
CVC Growth Partners Co-Investment Fund II, LP	04/29/19	66,670,000	0	0	0	0
CVC Growth Partners Co-Investment, LP	04/15/15	31,250,000	23,834,381	14,294,575	26,737,390	41,031,965
CVC Growth Partners, LP	04/15/15	125,000,000	118,862,836	41,448,184	103,234,701	144,682,885
Cypress Merchant Banking Partners II, LP	12/01/98	200,000,000	235,133,126	228,859,747	96,736	228,956,483
DeltaPoint Capital III, LP	08/30/02	21,939,569	26,116,573	20,096,696	1,549,790	21,646,486
DeltaPoint Capital IV, LP	11/06/09	25,000,000	24,831,917	909,157	4,628,671	5,537,828
DFJ Gotham Fund II, LP	03/12/09	25,000,000	24,781,825	7,851,821	5,799,183	13,651,004
Dyal Capital Partners III, LP	12/18/15	285,000,000	288,181,134	187,525,611	184,580,412	372,106,023
Dyal III Third Avenue Co Investment Fund LLC	07/25/16	215,000,000	90,778,038	10,739,448	115,462,000	126,201,448
Easton Hunt New York, LP	12/09/03	30,000,000	31,376,092	4,750,349	2,114,541	6,864,890
EQT Credit II, LP	10/23/13	138,941,999	90,161,388	114,501,740	6,902,335	121,404,075
EQT Fund VIII, LP	02/22/18	332,016,105	144,469,252	0	156,691,443	156,691,443
EQT V (No. 2), LP	12/12/06	169,595,318	166,716,449	227,932,900	3,522,753	231,455,653
EQT VII, LP	07/31/15	259,863,262	231,391,510	89,155,947	192,066,674	281,222,621
Ethos U.S. Dollar Fund V-B, LP	12/09/05	40,000,000	55,376,351	57,754,197	1,817,614	59,571,811
Fairview Ventures Fund I, LP	10/14/99	288,857,244	301,013,957	363,681,299	1,764,715	365,446,014
Fairview Ventures Fund II - NY, LP	10/14/02	100,000,000	100,379,536	136,937,852	15,111,625	152,049,477
Falcon Strategic Partners III, LP	07/03/09	50,000,000	59,050,248	70,007,956	8,393,542	78,401,498
Fifth Cinven Fund, LP (The)	06/12/12	206,430,478	193,564,884	261,730,822	43,585,317	305,316,139
FIMI Opportunity 6, LP	03/31/16	50,000,000	23,636,361	2,272,727	28,296,000	30,568,727
Founders Equity NY, LP	12/23/03	44,000,000	44,770,939	38,851,074	25,548,001	64,399,075
FountainVest China Growth Capital Fund II, LP	08/31/12	75,000,000	80,740,519	87,656,803	37,302,621	124,959,424
Francisco Partners IV, LP	02/06/15	75,000,000	75,444,778	62,417,020	94,203,597	156,620,617
FS Equity Partners IV, LP	12/18/97	85,000,000	90,282,484	150,935,256	38,973	150,974,229
FS Equity Partners V, LP	12/18/03	50,000,000	43,611,696	84,457,895	2,897,969	87,355,864
FS Equity Partners VI, LP	04/20/11	80,000,000	89,727,392	197,919,038	39,286,308	237,205,346
FS Equity Partners VII, LP	06/04/14	125,000,000	109,994,900	7,729,404	112,484,737	120,214,141
FS Equity Partners VIII, LP	03/15/19	150,000,000	34,818,401	39,019	29,413,398	29,452,417
GCM Grosvenor - NYSCRF New York Co-Investment Program Fund 2005, LP	05/19/05	225,000,000	205,888,961	159,978,073	42,315,476	202,293,549
GenNx360 Capital Partners II, LP	02/16/12	125,000,000	140,958,974	69,075,026	132,051,677	201,126,703
GenNx360 Capital Partners III, LP	06/21/18	150,000,000	10,356,894	188,245	12,393,927	12,582,172
GenNx360 Capital Partners, LP	09/30/08	60,000,000	89,905,231	60,012,812	23,197,808	83,210,620
Gilde Buyout Fund IV C.V.	06/29/10	25,845,560	25,845,561	31,244,295	5,013,488	36,257,783
Graycliff Private Equity Partners III (NYS), LP	10/28/14	50,000,000	48,175,906	53,166,980	28,261,114	81,428,094
Green Equity Investors IV, LP	08/30/02	75,000,000	81,582,776	154,797,374	0	154,797,374
Green Equity Investors V, LP	02/28/07	125,000,000	138,915,651	258,203,603	41,761,065	299,964,668
Green Equity Investors VI, LP	02/15/12	200,000,000	237,163,863	168,758,458	198,728,252	367,486,710
Green Equity Investors VII, LP	06/06/16	182,000,000	141,241,971	1,630,296	159,534,864	161,165,160
Green Equity Investors VIII, LP	11/13/19	400,000,000	0	0	0	0
GSO Capital Solutions Fund II, LP	12/28/12	100,000,000	96,505,839	84,619,139	9,802,479	94,421,618
GSO Capital Solutions Fund III, LP	07/14/17	300,000,000	79,321,295	33,521,354	34,374,662	67,896,016
GSO CSF III Co Investment Fund, LP	12/15/17	200,000,000	7,743,388	0	7,148,252	7,148,252
Hamilton Lane Co-Investment Fund, LP	10/19/05	100,000,000	117,417,621	105,842,388	3,849,012	109,691,400
Hamilton Lane NY Israel Fund, LP	11/06/17	300,000,000	109,784,778	596,886	134,671,351	135,268,237
HarbourVest International Private Equity Partners III-Partnership Fund, LP	12/19/97	200,000,000	197,000,000	305,460,830	378,156	305,838,986
HarbourVest Partners VII-Venture Partnership Fund, LP	07/25/02	150,000,000	147,375,000	215,941,275	23,323,559	239,264,834
HarbourVest Partners VI-Partnership Fund, LP	05/07/99	300,000,000	294,924,425	376,734,030	1,359,384	378,093,414
Helios Investors III, LP	12/24/14	100,000,000	99,089,014	8,369,600	119,131,833	127,501,433
Hellman & Friedman Capital Partners IX, LP	10/04/18	325,000,000	0	0	0	0
Hellman & Friedman Capital Partners VI, LP	10/31/06	275,000,000	282,434,669	500,120,856	10,528,834	510,649,690
Hellman & Friedman Capital Partners VII, LP	06/23/11	200,000,000	193,006,086	268,999,982	248,040,340	517,040,322
Hellman & Friedman Capital Partners VIII, LP	09/19/14	300,000,000	301,835,769	29,251,669	284,064,492	313,316,161
High Peaks Seed Ventures NY, LP	08/02/10	15,000,000	14,622,662	6,317,079	9,198,554	15,515,633
High Peaks Ventures NY, LP	12/09/03	27,409,091	27,601,081	28,804,739	2,227,016	31,031,755
Hony Capital Fund V, LP	12/30/11	100,000,000	119,865,194	21,440,270	92,950,949	114,391,219
Hony Capital Fund VIII (Cayman), LP	04/06/16	200,000,000	203,444,030	27,273,938	143,420,454	170,694,392
Horsley Bridge International II, LP	12/28/00	50,000,000	50,039,280	75,681,234	2,870,384	78,551,618
Hudson Clean Energy Partners, LP	10/30/09	100,000,000	134,700,312	54,471,044	8,271,516	62,742,560
Hudson River Co-Investment Fund II, LP	07/01/11	100,000,000	112,218,687	191,843,542	29,338,331	221,181,873
Hudson River Co-Investment Fund III, LP	05/25/16	300,000,000	140,869,707	0	156,255,132	156,255,132
Hudson River Co-Investment Fund, LP	02/15/01	180,897,257	178,598,458	283,622,565	20,508,459	304,131,024
Hudson River Fund II, LP	08/22/01	850,000,000	981,504,633	1,330,638,116	173,659,173	1,504,297,289
Hudson River Fund, LP	01/20/98	400,000,000	517,292,748	711,378,025	5,848,139	717,226,164
ICV Partners IV, LP	10/04/17	75,000,000	15,407,576	369,216	13,582,959	13,952,175
IK IX Fund No.1 SCSp	10/11/19	220,011,060	884,334	0	1,297,573	1,297,573
IK VIII Fund, LP	08/01/16	200,518,008	179,459,390	35,610,372	175,520,055	211,130,427
Insight Partners XI, LP	12/17/19	250,000,000	37,500,000	0	35,264,964	35,264,964
Insight Venture Partners X, LP	10/11/17	250,000,000	224,500,000	85,613	262,763,680	262,849,293
Institutional Venture Partners XIII, LP	06/17/10	45,000,000	45,000,000	56,099,595	21,056,154	77,155,749
InterMedia Partners VII, LP	12/20/05	65,000,000	81,472,830	76,227,288	0	76,227,288
JMI Equity Fund VII, LP	11/22/10	40,000,000	39,120,000	50,457,169	29,430,046	79,887,215
Kelso Investment Associates VIII, LP	07/06/07	250,000,000	266,248,998	304,856,936	37,800,075	342,657,011
KKR 2006 Fund, LP	07/26/06	600,000,000	745,072,041	1,066,938,691	154,816,978	1,221,755,669
KKR Americas Fund XII, LP	03/03/16	600,000,000	292,398,175	3,955,701	304,363,135	308,318,836
KKR Asian Fund II, LP	06/28/13	150,000,000	175,997,560	96,155,138	135,541,127	231,696,265
KKR Asian Fund III, LP	03/31/17	285,000,000	142,096,808	28,565,651	151,325,501	179,891,152
KKR Asian Fund, LP	04/06/07	50,000,000	64,265,847	106,582,081	2,585,966	109,168,047
KKR China Growth Fund, LP	12/10/10	125,000,000	146,062,251	105,267,540	57,567,317	162,834,857
KKR European Fund II, LP	09/19/05	75,421,954	78,826,230	98,254,890	246,124	98,501,014

PRIVATE EQUITY INVESTMENTS
As of March 31, 2020

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
KKR Global Impact Fund SCSp	12/07/18	300,000,000	19,687,064	0	11,361,794	11,361,794
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	115,000,000.00	128,721,809	130,812,645	24,759,974	155,572,619
KSL Capital Partners IV, LP	04/17/15	225,000,000	204,151,160	33,688,182	161,614,010	195,302,192
KSL Capital Partners V, LP	10/22/18	300,000,000	59,075,835	0	43,544,594	43,544,594
Levine Leichtman Capital Partners IV, LP	05/22/08	50,000,000	61,247,712	92,369,034	4,220,841	96,589,875
Lexington Capital Partners III, LP	12/31/98	100,000,000	101,664,599	126,941,467	807,290	127,748,757
Lexington Capital Partners V, LP	11/05/01	75,000,000	80,655,543	131,267,451	405,062	131,672,513
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	250,240,134	334,959,095	1,597,135	336,556,230
Lindsay Goldberg IV, LP	06/13/14	250,000,000	175,683,106	77,751,087	166,164,766	243,915,853
Lindsay Goldberg V, LP	06/07/19	300,000,000	0	0	0	0
Lion Capital Fund I, LP	10/04/04	132,964,445	113,405,847	185,581,251	118,503	185,699,754
Lion Capital Fund II, LP	03/19/07	227,970,235	216,320,474	143,647,258	6,835,868	150,483,126
M2 NY Pioneer Fund, LP	03/02/11	240,000,000	221,694,606	110,841,959	182,585,370	293,427,329
M2 NY Pioneer II, LP	10/17/17	200,000,000	105,952,114	7,467,957	107,111,040	114,578,997
Madison Dearborn Capital Partners IV, LP	02/15/01	200,000,000	228,368,560	397,985,701	4,503,023	402,488,724
Madison Dearborn Capital Partners V, LP	05/12/06	75,000,000	82,751,179	128,786,716	1,032,151	129,818,867
Markstone Capital Partners, LP	02/02/04	250,000,000	264,922,219	95,750,136	0	95,750,136
Meritech Capital Partners II, LP	09/08/00	37,500,000	35,187,500	59,948,644	0	59,948,644
Milestone Venture Partners III New York, LP	04/20/07	15,000,000	14,756,421	4,163,626	5,911,806	10,075,432
Mohawk River Fund II, LP	06/29/00	100,000,000	105,006,072	95,844,252	9,281,635	105,125,887
Mohawk River Fund III, LP	06/21/01	300,000,000	329,516,755	369,261,504	61,242,483	430,503,987
Mohawk River Fund, LP	01/20/98	300,000,000	308,183,973	235,277,506	5,353,457	240,630,963
New Century Holdings XI, LP	12/31/06	80,000,000	80,000,000	0	39,766,389	39,766,389
New Mountain Partners III, LP	08/30/07	100,000,000	107,646,358	141,351,737	69,284,489	210,636,226
New York Balanced Pool Asia III, LP	10/31/18	200,000,000	52,692,619	1,216,877	51,672,455	52,889,332
New York Balanced Pool Asia Investors II, LP	02/24/15	194,067,200	190,221,143	39,486,205	199,845,568	239,331,773
New York Balanced Pool Asia Investors, LP	06/13/11	75,000,000	94,570,308	70,402,484	86,325,163	156,727,647
New York Co-Investment Pool Asia III, LP	10/31/18	300,000,000	24,514,664	0	25,539,499	25,539,499
New York Co-Investment Pool Asia Investors II, LP	02/24/15	250,000,000	164,927,292	32,298,558	182,243,017	214,541,575
New York Co-Investment Pool Asia Investors, LP	06/20/11	125,000,000	153,363,461	77,863,748	131,024,284	208,888,032
New York Credit Co-Investment Fund, LP	04/28/14	50,000,000	54,110,133	76,338,589	6,348,997	82,687,586
New York Credit SBIC Fund, LP	05/06/14	50,000,000	28,238,328	28,238,328	35,436,070	63,674,398
New York Legacy Emerging Fund, LP	12/22/04	462,920,625	509,294,252	617,569,991	56,953,380	674,523,371
New York Legacy Venture Capital Fund, LP	10/05/04	502,500,000	511,089,471	540,179,952	188,523,611	728,703,563
Nordic Capital Fund VIII, LP	12/19/13	214,070,193	132,387,502	95,741,820	82,075,072	177,816,892
NY Credit Co-Investment Fund II, LP	05/12/16	200,000,000	126,863,016	59,111,058	85,296,596	144,407,654
NYS Business Development Loans	01/01/87	N/A	64,471,794	N/A	64,471,794	64,471,794
NYSCRF NB Co-Investment Fund II, LLC	02/20/20	750,000,000	91,363,563	0	817,574,745	817,574,745
NYSCRF NB Co-Investment Fund, LLC	09/01/15	800,000,000	760,676,475	132,554,582	92,584,308	225,138,890
NYSCRF Pioneer Co-Investment Fund, LP	12/11/12	250,000,000	197,140,184	216,831,550	91,978,227	308,809,777
NYSCRF Pioneer Opportunities Fund A, LP	01/21/09	125,000,000	40,493,645	58,607,893	330,403	58,938,296
NYSCRF Pioneer Partnership Fund A, LP	01/21/09	200,000,000	211,939,191	225,660,359	106,625,765	332,286,124
NYSCRF Pioneer Partnership Fund A-II, LP	12/31/14	300,000,000	103,738,787	2,699,524	106,590,898	109,290,422
NYSCRF Pioneer Partnership Fund B, LP	01/21/09	100,000,000	89,307,455	79,513,258	23,381,398	102,894,656
NYSCRF Pioneer Partnership Fund III, LP	12/27/19	150,000,000	0	0	0	0
NYSCRF Transition Annex Fund, LP	08/09/19	200,000,000	0	0	0	0
Oaktree Opportunities Fund VIII, LP	10/27/10	100,000,000	100,992,877	140,375,242	3,616,143	143,991,385
Oaktree Opportunities Fund VIIIb, LP	10/07/10	100,000,000	100,000,000	102,001,022	24,939,218	126,940,240
Oaktree Opportunities Fund, Xb, LP	02/14/17	500,000,000	125,000,000	308,975	86,663,770	86,972,745
OCM Opportunities Fund VIIb, LP	03/07/07	200,000,000	180,000,000	308,153,175	3,604,438	311,757,613
Paladin (NY), LP	05/04/04	45,000,000	41,242,594	20,024,072	29,650,300	49,674,372
Palladium Equity Partners III, LP	02/15/08	70,000,000	88,747,117	154,223,874	1,249,807	155,473,681
Palladium Equity Partners IV, LP	01/16/13	100,000,000	128,702,129	82,502,586	67,411,981	149,914,567
Palladium Equity Partners V, LP	06/30/17	150,000,000	48,215,918	643,285	40,640,981	41,284,266
Patria-Brazilian Private Equity Fund IV, LP	08/15/11	75,000,000	70,215,317	6,963,256	82,706,072	89,669,328
PEG Pooled Corporate Finance Institutional Investors, LLC	12/07/98	160,000,000	42,688,849	65,781,274	254,015	66,035,289
PEG Pooled Venture Capital Institutional Investors II, LLC	08/23/00	288,000,000	327,304,701	420,037,660	49,327,770	469,365,430
PEG Pooled Venture Capital Institutional Investors III, LLC	06/27/06	98,800,000	111,447,548	118,280,534	56,109,413	174,389,947
PEG Pooled Venture Capital Institutional Investors, LLC	12/07/98	184,800,000	201,674,109	133,197,953	1,829,742	135,027,695
Performance Direct Investments I, LP	03/29/01	100,000,000	129,147,043	212,347,763	0	212,347,763
Performance Venture Capital II, LP	03/26/08	75,000,000	87,332,847	90,961,437	78,805,234	169,766,671
Performance Venture Capital, LP	06/21/06	40,000,000	46,653,057	57,786,296	20,649,926	78,436,222
Perseus-Soros BioPharmaceutical Fund, LP	04/13/01	35,000,000	44,457,902	62,899,314	194,000	63,093,314
Pine Brook Capital Partners II, LP	01/28/14	150,000,000	181,785,855	55,263,158	120,538,207	175,801,365
Platinum Equity Capital Partners III, LP	08/07/13	200,000,000	194,091,742	267,376,627	77,428,445	344,805,072
Primary Select Fund I, LP	08/07/19	15,000,000	11,051,730	11,730	11,160,391	11,172,121
Providence Equity Partners IV, LP	10/13/00	154,915,620	223,963,017	424,162,375	68,843	424,231,218
Providence Equity Partners V, LP	09/15/04	150,000,000	190,022,202	220,164,388	2,013,008	222,177,396
Providence Equity Partners VI, LP	12/04/06	350,000,000	481,261,296	511,891,588	77,359,852	589,251,440
Providence Equity Partners VII, LP	06/27/13	100,000,000	123,469,399	114,650,827	86,567,929	201,218,756
Providence Equity Partners VIII, LP	06/12/18	250,000,000	72,697,348	7,237,948	52,447,891	59,685,839
Providence Strategic Growth Fund III, LP	06/12/18	50,000,000	36,855,164	8,685,047	31,963,027	40,648,074
Providence Strategic Growth Fund IV, LP	04/26/19	100,000,000	9,972,125	3,058,098	5,833,847	8,891,945
PVP Fund I-A, LP	03/15/15	30,000,000	27,883,162	164,613	73,174,388	73,339,001
PVP Fund II-A, LP	05/23/18	30,000,000	12,440,290	50,290	12,667,054	12,717,344
Quadrangle Capital Partners II, LP	03/17/05	150,000,000	143,609,139	178,149,645	13,568,177	191,717,822
Riverstone Energy Co-Investment Fund III, LP	01/01/11	4,295,633	115,615	3,817,645	146,666	3,964,311
RRJ Capital Master Fund II, LP	01/18/13	300,000,000	311,135,931	278,680,870	89,945,240	368,626,110
RRJ Capital Master Fund III, LP	09/24/15	400,000,000	327,463,508	287,118,446	131,608,183	418,726,629
SAIF Partners III, LP	03/20/07	50,000,000	71,960,319	61,559,765	95,497,770	157,057,535
SAIF Partners IV, LP	12/18/09	100,000,000	124,046,686	51,567,165	142,028,251	193,595,416
Searchlight Capital II, LP	11/10/15	225,000,000	187,579,050	44,492,628	12,773,169	57,265,797

PRIVATE EQUITY INVESTMENTS
As of March 31, 2020

Security Description	Date	Committed	Contributed	Cumulative Distributions	Fair Value	Total Value
Searchlight Capital III, LP	07/02/19	225,000,000	16,923,340	0	82,731,873	82,731,873
Searchlight Capital, LP	12/29/11	150,000,000	157,304,008	108,117,579	146,078,356	254,195,935
Sentaku Investors, LLC	07/17/15	1,053,540	1,169,921	1,413	1,252,297	1,253,710
Siris Partners IV, LP	04/17/18	200,000,000	91,985,645	0	75,530,927	75,530,927
SKM Equity Fund III, LP	06/26/00	46,738,794	73,465,881	143,149,592	0	143,149,592
Snow Phipps II, LP	07/08/11	100,000,000	127,862,370	117,642,272	54,693,426	172,335,698
Snow Phipps III, LP	07/08/16	200,000,000	136,546,822	49,651,170	128,605,777	178,256,947
Softbank Capital Technology New York Fund II, LP	05/07/13	50,000,000	55,166,500	3,993,586	82,669,499	86,663,085
Softbank Capital Technology New York Fund, LP	06/21/05	50,000,000	53,090,052	92,559,320	47,080,392	139,639,712
Strategic Co-Investment Partners, LP	10/03/06	380,577,880	397,062,446	479,656,375	76,463,259	556,119,634
Summer Street Capital III, LP	08/14/12	10,000,000	9,745,250	7,809,082	5,519,087	13,328,169
Summer Street Capital NYS Fund II, LP	12/31/06	25,000,000	24,563,391	10,098,000	8,180,185	18,278,185
Summer Street Capital NYS Fund III, LP	08/14/12	40,000,000	28,941,692	40,463,264	13,911,373	54,374,637
Supreme (S) LLC	02/19/20	25,000,000	4,791,391	0	4,531,010	4,531,010
Syndicated Communications Venture Partners IV, LP	03/17/00	20,388,969	2,554,244	6,207,331	9,113	6,216,444
TA Subordinated Debt IV, LP	02/19/16	150,000,000	23,026,526	16,914,048	96,422,837	113,336,885
TA X, LP	03/23/06	100,000,000	98,620,625	129,220,625	41,402	129,262,027
TA XI, LP	07/16/09	100,000,000	106,423,766	193,903,037	54,835,546	248,738,583
TA XII-A, LP	01/05/16	200,000,000	193,752,358	93,796,345	237,366,765	331,163,110
TA XIII, LP	05/03/19	280,000,000	42,000,000	0	35,221,174	35,221,174
The Rise Fund, LP	07/26/17	150,000,000	101,010,575	1,330,862	99,565,248	100,896,110
The Seventh Cinven Fund	04/16/19	352,015,841	0	0	0	0
The Sixth Cinven Fund	04/28/16	261,413,257	183,380,450	6,990,858	181,180,613	188,171,471
Third Cinven Fund U.S. (No. 3), LP	08/02/01	108,783,244	108,245,595	218,823,829	510,895	219,334,724
Thoma Bravo Fund XII, LP	04/27/16	400,000,000	406,794,695	30,873,274	518,286,636	549,159,910
Thoma Bravo XIII, LP	12/07/18	400,000,000	244,600,134	1,681	260,002,779	260,004,460
Thomas H. Lee Equity Fund VI, LP	04/20/07	100,000,000	126,599,791	183,220,793	4,030,012	187,250,805
Towerbrook Investors V, LP	06/21/18	200,000,000	16,083,467	0	13,997,724	13,997,724
TPG Asia V, LP	08/01/07	45,000,000	44,314,710	53,869,424	7,626,283	61,495,707
TPG Growth II, LP	08/05/11	200,000,000	222,304,048	285,796,894	107,795,478	393,592,372
TPG Growth III (A), LP	03/20/15	300,000,000	307,973,139	163,636,652	238,342,214	401,978,866
TPG Growth IV, LP	12/06/17	350,000,000	195,300,162	1,628,725	167,946,488	169,575,213
TPG Partners III, LP	12/15/99	261,000,000	249,349,242	605,437,396	348,085	605,785,481
TPG Partners IV, LP	12/10/03	75,000,000	83,633,809	159,098,360	907,854	160,006,214
TPG Partners V, LP	03/28/06	275,000,000	299,541,120	397,856,447	5,226,351	403,082,798
TPG Partners VI, LP	06/09/08	270,000,000	306,731,173	399,478,008	51,756,107	451,234,115
TPG Partners VII, LP	03/30/15	250,000,000	251,056,364	66,169,694	231,425,790	297,595,484
Tribeca Growth Fund, LP	01/29/18	15,000,000	12,731,032	45,876	24,018,573	24,064,449
Tribeca Prime Fund New York, LP	03/08/06	25,000,000	24,928,319	2,391,021	8,850,924	11,241,945
Tribeca Venture Fund I (NY), LP	12/17/13	10,000,000	10,191,903	488,073	14,167,905	14,655,978
Tribeca Venture Fund II (NY), LP	12/04/15	25,000,000	16,875,000	5,164,187	39,854,851	45,019,038
Trillium Lakefront Partners III NY, LP	05/04/04	25,000,000	27,206,510	21,754,216	6,385,182	28,139,398
VCFA Private Equity Partners IV, LP	04/14/05	40,000,000	38,942,480	42,040,000	2,536,380	44,576,380
VCFA Venture Partners V, LP	09/19/06	25,000,000	23,250,000	39,460,000	3,262,800	42,722,800
Vestar Capital Partners III, LP	11/26/96	30,000,000	29,398,090	33,446,735	17,155	33,463,890
Vestar Capital Partners IV, LP	12/15/99	75,000,000	74,185,060	130,319,302	462,753	130,782,055
Vista Co-Invest Fund 2018-2, LP	09/30/19	500,000,000	0	0	0	0
Vista Credit Opportunities Fund II, LP	03/24/16	200,000,000	654,309,230	548,052,799	140,578,278	688,631,077
Vista Credit Partners III, LP	03/02/20	500,000,000	0	0	0	0
Vista Equity Partners Fund III, LP	08/01/07	100,000,000	134,500,539	282,952,354	7,960,695	290,913,049
Vista Equity Partners Fund IV, LP	09/02/11	300,000,000	324,953,667	411,862,877	180,321,208	592,184,085
Vista Equity Partners Fund V, LP	07/18/14	400,000,000	487,868,140	485,868,812	398,538,974	884,407,786
Vista Equity Partners Perennial, LP	11/21/18	500,000,000	170,288,693	2,507,716	167,533,337	170,041,053
Vista Equity Partners VI, LP	03/11/16	500,000,000	545,419,846	126,297,206	608,416,043	734,713,249
Vista Equity Partners VII, LP	08/31/18	750,000,000	186,345,577	852,920	175,429,103	176,282,023
Vista Foundation Fund I, LP	12/20/10	50,000,000	54,315,980	156,532,743	7,322,881	163,855,624
Vista Foundation Fund II, LP	10/31/13	75,000,000	77,374,443	54,558,776	71,422,568	125,981,344
Vista Foundation Fund III, LP	05/19/16	400,000,000	330,799,201	75,036,643	371,257,578	446,294,221
Vista Foundation Fund IV, LP	02/21/20	200,000,000	0	0	0	0
Vista Opportunistic Credit Fund I, LP	12/28/17	200,000,000	116,558,682	52,792,610	61,371,929	114,164,539
Warburg Pincus China-Southeast Asia II, LP	07/03/19	185,000,000	6,425,329	154,462	5,674,350	5,828,812
Warburg Pincus Energy Fund, LP	10/24/14	200,000,000	171,120,240	41,909,639	104,032,601	145,942,240
Warburg Pincus Equity Partners, LP	06/11/98	250,000,000	250,000,000	413,580,556	984,951	414,565,507
Warburg Pincus Financial Sector Fund, LP	03/28/18	100,000,000	55,619,660	5,329,658	52,470,539	57,800,197
Warburg Pincus International Partners, LP	06/20/00	75,000,000	75,000,000	140,019,918	890,465	140,910,383
Warburg Pincus Private Equity IX, LP	06/15/05	300,000,000	300,000,774	508,249,948	11,507,450	519,757,398
Warburg Pincus Private Equity VIII, LP	07/31/01	300,000,000	313,200,584	700,434,600	1,111,519	701,546,119
Warburg Pincus Private Equity X, LP	05/22/07	350,000,000	359,979,932	518,613,236	78,893,232	597,506,468
Warburg Pincus Private Equity XI, LP	06/07/13	100,000,000	110,131,258	110,945,923	52,678,081	163,624,004
Warburg Pincus Private Equity XII, LP	03/01/16	245,000,000	235,701,625	24,169,559	263,029,670	287,199,229
Wheatley New York Partners, LP	07/30/02	50,000,000	45,754,537	56,086,708	1,701,000	57,787,708
Wigmore Street Co-Investment No. 3, LP	07/20/15	58,209,037	54,848,680	20,254,725	69,211,620	89,466,345
Wigmore Street VI Co-Investment No. 3, LP	08/17/18	68,875,740	16,103,679	0	13,747,117	13,747,117
Yucaipa Corporate Initiatives Fund I, LP	08/30/02	200,000,000	262,393,009	191,914,624	5,411,397	197,326,021
Total Private Equity Investments		**$57,826,985,094**	**$ 45,634,977,872**	**$ 43,356,808,038**	**$ 20,314,176,550**	**$ 63,670,984,588**

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
As of March 31, 2020

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 uncommited 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	242,048,417	European Buyout
Access/NY European Middle Market Buyout Fund II, LP	Access Capital Partners, LLC	496,845,048	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	300,000,000	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		**$ 6,688,171,333**	

*These funds have not made any underlying fund commitments as of 3/31/2020 and therefore are excluded from the Underlying Fund Detail below.

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
21 Centrale III, LP	2006	€ 11,000,000	France
Accent 2008, LP	2007	10,000,000	Nordic
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
Mercapital III , LP	2007	15,000,000	Spain
White Knight VIII, LP	2008	12,500,000	France
Total Access/NY European Middle Market Buyout Fund, LP		**€ 113,900,000**	

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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
Corpfin 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 ($)	Strategy Focus
New Enterprise Associates 10, LP	2000	15,000,000	Venture Capital
New Enterprise Associates 9, LP	1999	5,019,000	Venture Capital
Partnership 6	2006	7,000,000	Venture Capital
Sierra Ventures VIII, LP	2000	15,000,000	Early Stage Venture Capital
Total Fairview Ventures Fund I, LP		**$ 42,019,000**	

Fairview Ventures Fund II - NY, LP

Underlying Funds:	Vintage Year	Commitment ($)	Strategy Focus
Partnership 15	2004	$ 5,000,000	Venture Capital
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		**$ 96,700,000**	

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
JVP VIII, LP	2018	10,000,000	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
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
Total Hamilton Lane/NYSCRF Israel Fund, L.P.		**$ 120,000,000**	

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**	

PRIVATE EQUITY INVESTMENTS / FUND OF FUNDS LISTING
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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, LP	2004	20,000,000	Special Situations
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		**$ 486,530,000**	
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		**$ 586,530,000**	

M2 NY Pioneer Fund, LP

Underlying Funds:	**Vintage Year**	**Commitment ($)**	**Strategy Focus**
Brightwood Capital SBIC I, LP	2011	$ 15,000,000	Mezzanine
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		**$ 235,966,667**	

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
Wavecrest Growth Partners I, LP	2019	20,000,000	Growth
Total M2 NY Pioneer Fund II, LP		**$ 160,000,000**	

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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
Camden Partners Strategic Fund III, LP	2004	25,000,000	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
Tamir Fishman Ventures III, LP	2007	7,900,000	Early Stage Venture Capital
Vector Capital III, LP	2005	30,000,000	Late Stage/Balanced Venture Capital
Total Mohawk River Fund III, LP		**$ 264,900,000**	

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	Austraila/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
Boyu Capital Fund IV, LP	2018	$ 39,850,000	Greater China Growth and Buyout
CDH Fund VI, LP	2018	25,000,000	China Buyout
Hosen Private Equity III, LP	2019	15,000,000	China Buyout
J Star No 4, LP	2019	6,500,000	China Buyout
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		**$ 191,350,000**	

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
Psilos Group Partners III, LP	2007	20,000,000	Mid-Stage 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
Trinity Ventures IX, LP	2005	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		**$ 444,125,000**	

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**	

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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
New Harbor II, LP	2017	25,000,000	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		**$ 231,000,000**	

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**	

ABSOLUTE RETURN STRATEGY / FUND OF FUNDS LISTING
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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	**$**	**6,159,382,618**
Fund of Funds		**$675,175,689**
Total	**$**	**6,834,558,307**

Fund of Funds	Strategy		Fair Value	Inception Date
ADIRONDACK ROCK CREEK EMERGING MARKETS FUND, LP	Fund of Funds	$	462,249,405	Oct-13
EMPIRE EMERGING MANAGERS FUND, LP	Fund of Funds		212,307,372	Jun-10
MEZZACAPPA MAIDEN LANE FUND, LP	Fund of Funds		618,912	Feb-05
Total		**$**	**675,175,689**	

Direct Investments	Strategy		Fair Value	Inception Date
AG SUPER FUND, LP	Event Driven	$	3,772,540	Aug-11
ALL WEATHER@12%, LLC	Tactical Trading		349,998,573	Dec-14
BCK CAPITAL ONSHORE FUND	Event and Merger		54,631,656	Dec-15
BRIGADE LEVERAGED CAPITAL STRUCTURES FUND, LP	Event Driven		176,957,316	Nov-09
BROOKSIDE CAPITAL PARTNERS FUND, LP	Equity Long-Short		12,308,969	Jan-10
CASPIAN SELECT CREDIT INTERNATIONAL, LTD.	Event Driven		375,094,738	Dec-07
CEVIAN CAPITAL II, LP	Equity Long-Bias		750,070,485	Sep-11
D.E. SHAW COMPOSITE INTERNATIONAL FUND	Relative Value		257,181,610	Jul-08
D.E. SHAW OCULUS INTERNATIONAL FUND, LP	Tactical Trading		374,655,361	Jul-08
DRAWBRIDGE SPECIAL OPPORTUNITIES FUND, LP	Event Driven		8,053,316	Jul-08
GALTON MSOF, LP	Structured Credit		111,469,794	Jan-13
GRATICULE ASIA MACRO FUND, LTD.	Tactical Trading		269,408,104	Dec-14
HARBINGER CAPITAL PARTNERS FUND I, LP	Event Driven		1,201,053	Apr-08
HARBINGER CAPITAL PARTNERS OFFSHORE FUND I, LTD.	Event Driven		764,641	Apr-08
HBK MULTI-STRATEGY FUND LP	Relative Value		287,984,148	Aug-13
HIGHFIELDS CAPITAL IV	Equity Long-Short		4,554,992	Feb-11
HIGHLAND CRUSADER II	Event Driven		10,288	Feb-05
HORIZON PORTFOLIO, LP	Equity Long-Short		168,161,871	Mar-14
KING STREET CAPITAL, LTD.	Event Driven		176,955,380	Apr-08
KNIGHTHEAD (NY) FUND, LP	Event Driven		242,766,790	Mar-14
LANSDOWNE DEVELOPED MARKETS FUND, LTD.	Equity Long-Short		113,128,510	Mar-09
MW EUREKA (US) FUND	Equity Long-Short		360,747,073	Feb-13
OXAM QUANT FUND (US), LLC	Quantitative		68,806,187	May-13
PERUVIAN AND EASTERN EUROPEAN MONETIZATION FUND, L	Event Driven		3,623,406	Mar-08
PHARO MACRO FUND, LTD.	Tactical Trading		160,608,466	Mar-10
SCHULTZE OFFSHORE FUND, LTD.	Event Driven		2,297,169	Mar-08
SECTOR SPESIT I FUND	Equity Long-Short		371,604	Jul-08
STARK INVESTMENTS, LP	Event Driven		180,773	Jul-08
SYSTEMATICA BLUETREND FUND LIMITED	Tactical Trading		109,722,155	Jul-08
TILDEN PARK INVESTMENT FUND, LP	Structured Credit		314,655,945	Jan-14
TRIAN PARTNERS STRATEGIC INVESTMENT FUND II, LP	Equity Long-Bias		67,925,410	Nov-12
TRIAN PARTNERS STRATEGIC INVESTMENT FUND-N, LP	Equity Long-Bias		776,293,412	Jan-15
VALUEACT CAPITAL PARTNERS II, LP	Equity Long-Bias		555,020,883	Sep-11
Total		**$**	**6,159,382,618**	

Total Absolute Return Strategy	**$**	**6,834,558,307**

OPPORTUNISTIC FUNDS
As of March 31, 2020

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	$ 111,695,603	$ 19,463,064	$ 117,198,630	$ 136,661,694
ADV Opportunities Fund II, LP	04/02/18	175,000,000	68,683,361	1,470,820	60,609,243	62,080,063
Avenue Sustainable Solutions Fund, LP	01/23/20	300,000,000	0	0	0	0
Blackstone Tactical Opportunities Stable Income Fund -N, LP	11/24/15	200,000,000	121,292,924	38,259,637	82,918,452	121,178,089
Blackstone Tactical Opportunites Fund - N, LP	11/18/13	500,000,000	456,092,433	388,246,724	177,364,687	565,611,411
Blackstone Tactical Opportunities Fund II - N, LP	11/24/15	400,000,000	316,554,588	67,128,476	263,692,315	330,820,791
Blackstone Tactical Opportunities Fund III - N, LP	03/09/20	400,000,000	0	0	0	0
Blantyre Special Situations Fund I, LP	10/01/19	165,465,000	55,743,061	0	53,267,726	53,267,726
Brightwood Capital Fund III, LP	08/15/14	100,000,000	81,914,452	43,293,802	52,291,075	95,584,877
Brightwood Capital Fund IV, LP	09/29/16	300,000,000	270,000,000	26,801,780	240,888,694	267,690,474
Clearlake Opportunities Partners, LP	08/03/15	50,000,000	49,952,440	27,478,211	29,500,762	56,978,973
Clearlake Opportunities Partners II, LP	05/31/18	200,000,000	24,000,301	262,327	21,056,879	21,319,206
EQT Empire Credit Solutions SMA SCSP	10/31/18	275,775,000	84,590,181	0	65,235,072	65,235,072
Finisterre Emerging Markets Fund	12/01/09	252,000,000	252,000,000	375,590,203	1,136,707	376,726,910
GSO Capital Opportunities Fund IIII, LP	10/27/16	150,000,000	103,061,291	37,677,309	74,774,325	112,451,634
Hollis Park Value Fund, LP	02/19/19	150,000,000	150,000,000	0	145,500,048	145,500,048
Invesco Mortgage Recovery Feeder Fund, LP	11/30/09	150,000,000	151,236,530	195,442,031	7,283,471	202,725,502
Landmark Equity Partners XV, LP	1/27/15	200,000,000	152,245,149	114,125,118	75,743,836	189,868,954
Landmark Equity Partners XVI, LP	4/21/17	200,000,000	60,050,346	9,303,283	54,847,424	64,150,707
Landmark Hudson Partners I, LP	7/31/15	200,000,000	134,803,350	38,362,758	126,268,789	164,631,547
Landmark Real Estate Partners VII, LP	2/6/15	100,000,000	90,296,127	65,079,633	44,497,031	109,576,664
Landmark Real Estate Partners VIII, LP	5/15/17	150,000,000	62,584,282	23,682,814	47,584,069	71,266,883
Madison Square Fund, LP	10/1/19	82,732,500	0	0	0	0
Neuberger Berman Loan Advisors Holdings (Delaware), LP	7/14/17	150,000,000	123,069,126	30,152,472	72,880,775	103,033,247
Newport 59, LLC	12/30/14	400,000,000	315,760,000	300,140,000	10,557,083	310,697,083
OHA Strategic Credit Fund II, LP	05/17/16	250,000,000	100,000,000	0	82,552,214	82,552,214
SSG Capital Parters V, LP	11/27/19	200,000,000	32,585,149	6,323,340	24,742,777	31,066,117
SSG Capital Partners V Sidecar, LP	11/27/19	200,000,000	7,748,338	8,071,641	426,222	8,497,863
Stellex Capital Partners, LP	10/02/15	300,000,000	215,146,491	186,711,685	160,334,155	347,045,840
Strategic Value Special Situations Fund IV, LP	03/16/18	150,000,000	52,550,344	365,626	59,543,180	59,908,806
Taiga Special Opportunities DAC	09/28/18	200,000,000	166,948,133	9,714,911	150,300,387	160,015,298
TPG Opportunities Partners III (A), LP	12/16/13	150,000,000	176,828,650	132,250,847	72,943,977	205,194,824
TSSP Adjacent Opportunities Partners 2.0	12/30/14	250,000,000	426,100,680	312,366,718	176,525,259	488,891,977
TSSP Adjacent Opportunities Partners 3.0	12/30/16	250,000,000	305,554,108	162,410,657	177,653,382	340,064,039
TSSP Adjacent Opportunities Partners (F), LP	02/07/19	150,000,000	437,394	0	0	0
TSSP Opportunities Partners IV (A), LP	12/21/15	150,000,000	40,063,286	9,248,241	30,610,021	39,858,262
Varde Specialty Finance Fund, LP	05/22/18	150,000,000	126,794,145	22,373,204	84,701,544	107,074,748
Vivo Opportunity Fund, LP	05/31/18	100,000,000	90,333,382	37,266,431	81,572,107	118,838,538
Whitehorse Liquidity Partners III, LP	06/25/19	200,000,000	124,597,119	16,381,634	120,331,496	136,713,130
Total Opportunistic Funds		**$ 8,050,972,500**	**$ 5,101,312,764**	**$ 2,705,445,397**	**$ 3,047,333,814**	**$ 5,752,779,211**

REAL ASSETS
As of March 31, 2020

Security Description	Inception Date	Capital Committed	Capital Contributed	Cumulative Distributions	Fair Value	Total Value
Blackstone Inrastructure Partners, LP	6/30/19	$ 300,000,000	$ 55,168,415	$0	$ 46,526,931	$ 46,526,931
Blackstone Renewables Supplemental Account-N,LP	10/8/19	750,000,000	0	0	0	0
Brookfield Infrastructure Fund IV Co-Investment LP	2/12/20	100,000,000	0	0	0	0
Brookfield Infrastructure Fund IV, LP	5/17/19	500,000,000	190,594,925	1,014,818	177,185,962	178,200,780
Brookfield Infrastructure III-B, LP	5/24/2016	300,000,000	242,144,578	60,899,364	230,345,349	291,244,713
EQT Infrastructure IV(No.2) USD SCSp	2/1/19	268,000,000	121,953,881	0	113,772,025	113,772,025
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	240,519	0	0	0
Grain Communications Opportunity Fund II, LP	12/7/18	150,000,000	56,332,461	377,523	56,631,625	57,009,148
GSO Energy Select Opportunities Fund II, LP	12/21/18	300,000,000	20,166,246	5,743	16,508,561	16,514,304
IFM Global Infrastructure (US), LP	4/13/17	500,000,000	501,141,873	112,738,389	653,056,083	765,794,472
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	178,551,155	2,307,097	197,609,187	199,916,284
ITE Rail Fund, LP	3/13/20	150,000,000	0	0	0	0
Kayne Private Energy Income Fund, LP	6/17/16	250,000,000	206,482,943	57,957,439	164,762,105	222,719,544
KKR Global Infrastructure Investors II, LP	7/7/15	200,000,000	189,611,704	39,027,911	253,326,386	292,354,297
KKR Infrastructure Investors Fund III, LP	3/28/18	400,000,000	144,498,361	0	137,824,942	137,824,942
Meridiam Infrastructure North America Fund III, LP	10/26/17	200,000,000	10,541,912	0	3,349,769	3,349,769
North Haven Infrastructure Partners II, LP	3/3/16	250,000,000	214,419,677	94,312,332	188,812,777	283,125,109
North Haven Infrastructure Partners III, SCSp	9/17/19	300,000,000	30,000,000	0	30,831,929	30,831,929
Pantheon Real Assets Strategic Opportunities	7/31/17	400,000,000	251,400,000	35,200,000	208,545,473	243,745,473
Patria Infrastructure Fund III, LP	2/18/15	150,000,000	98,731,597	189,059	124,370,819	124,559,878
SASOF IV, LP	7/28/17	139,625,000	72,605,836	229	68,664,395	68,664,624
SASOF V, LP	2/28/20	150,000,000	0	0	0	0
Stonepeak Infrastructure Fund III, LP	11/17/17	300,000,000	146,208,410	34,477	172,993,359	173,027,836
TIAA-CREF Global Agriculture II, LLC	7/28/15	300,000,000	267,262,211	10,708,329	240,565,158	251,273,487
Total Real Assets		**$ 7,507,625,000**	**$ 2,998,056,704**	**$ 414,772,710**	**$ 3,085,682,835**	**$ 3,500,455,545**