

# MONTANA

BOARD OF INVESTMENTS

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## **Investment Holdings**

As of June 30, 2022

## Transparency of the Montana Investment Holdings

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The Montana Board of Investment's holdings file is a comprehensive listing of all manager funds, separately managed and commingled, and aggregated security positions. Securities are organized across common categories: Pension Pool, Asset Class, Manager Fund, Aggregated Individual Holdings, and Non-Pension Pools. Market values shown are in U.S. dollars. The market values shown in this document are for the individual investment holdings only and do not include any information on accounts for receivables or payables. Aggregated Individual Holdings represent securities held at our custodian bank and individual commingled accounts. The Investment Holdings Report is unaudited and may be subject to change.

The audited Unified Investment Program Financial Statements will be made available once the Legislative Audit Division issues the Audit Opinion. Once issued, the Legislative Audit Division will have the Audit Opinion available online at <http://leg.mt.gov/css/publications/audit/reports.asp> and the complete audited financial statements will also be available on the Board's website <http://investmentmt.com/AnnualReportsAudits>.

Additional information can be found at [www.investmentmt.com](http://www.investmentmt.com)

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CAPP	
Asset Class Holdings	
Asset Class	Market Value
Domestic Equity	\$3,774,021,900
International Equity	\$2,170,257,299
Private Investments	\$2,314,425,291
Real Assets	\$735,725,699
Real Estate	\$1,696,105,158
Core Fixed Income	\$1,824,786,424
Non-Core Fixed Income	\$785,157,305
Cash Equivalents	\$182,847,854
Total Holdings	\$13,483,326,929

Domestic Equity Asset Class Manager Holdings	
Security Name	Market Value
BlackRock	\$2,300,439,779
Northern Trust	\$1,472,652,943
State Street Global Advisors (ETF & Cash)	\$929,178
Total Holdings	\$3,774,021,900

Domestic Equity Asset Class	
Security Holdings	
Security Name	Market Value
3M CO	\$6,235,621
ABBOTT LABORATORIES	\$16,191,675
ABBVIE INC	\$22,883,942
ABIOMED INC	\$950,438
ACCENTURE PLC CL A	\$14,827,898
ACTIVISION BLIZZARD INC	\$5,132,298
ADOBE INC	\$14,591,518
ADVANCE AUTO PARTS INC	\$896,087
ADVANCED MICRO DEVICES	\$10,557,219
AES CORP	\$1,187,065
AFFIRM HOLDINGS INC	\$270,304
AFLAC INC	\$2,910,690
AGILENT TECHNOLOGIES INC	\$3,032,554
AIR PRODUCTS + CHEMICALS INC	\$4,510,202
AIRBNB INC CLASS A	\$2,510,631
AKAMAI TECHNOLOGIES INC	\$1,243,367
ALBEMARLE CORP	\$2,062,215
ALCOA CORP	\$709,134
ALEXANDRIA REAL ESTATE EQUIT	\$1,862,330
ALIGN TECHNOLOGY INC	\$1,495,754
ALLEGHANY CORP	\$955,566
ALLEGION PLC	\$740,026
ALLIANT ENERGY CORP	\$1,241,594
ALLSTATE CORP	\$2,976,254
ALLY FINANCIAL INC	\$942,033
ALNYLAM PHARMACEUTICALS INC	\$1,483,149
ALPHABET INC CL A	\$55,385,893
ALPHABET INC CL C	\$52,514,112
ALTRIA GROUP INC	\$6,404,427
AMAZON.COM INC	\$82,207,496
AMC ENTERTAINMENT HLDS CL A	\$580,401
AMCOR PLC	\$1,587,510
AMERCO	\$391,670
AMEREN CORPORATION	\$1,970,209
AMERICAN ELECTRIC POWER	\$4,092,513
AMERICAN EXPRESS CO	\$7,548,968
AMERICAN FINANCIAL GROUP INC	\$839,523
AMERICAN HOMES 4 RENT A	\$935,510
AMERICAN INTERNATIONAL GROUP	\$3,514,830
AMERICAN TOWER CORP	\$9,842,260
AMERICAN WATER WORKS CO INC	\$2,279,603
AMERIPRISE FINANCIAL INC	\$2,239,421
AMERISOURCEBERGEN CORP	\$1,873,761
AMETEK INC	\$2,148,459

AMGEN INC	\$11,452,618
AMPHENOL CORP CL A	\$3,250,546
ANALOG DEVICES INC	\$6,450,312
ANNALY CAPITAL MANAGEMENT IN	\$758,153
ANSYS INC	\$1,762,371
AON PLC CLASS A	\$4,867,994
APA CORP	\$1,021,558
APOLLO GLOBAL MANAGEMENT INC	\$1,635,861
APPLE INC	\$188,550,825
APPLIED MATERIALS INC	\$6,794,113
APPLOVIN CORP CLASS A	\$345,399
APTIV PLC	\$2,032,666
ARAMARK	\$603,870
ARCH CAPITAL GROUP LTD	\$1,451,313
ARCHER DANIELS MIDLAND CO	\$3,671,489
ARISTA NETWORKS INC	\$1,976,789
ARROW ELECTRONICS INC	\$647,656
ARTHUR J GALLAGHER + CO	\$2,874,884
ASSURANT INC	\$816,889
AT+T INC	\$12,643,386
ATMOS ENERGY CORP	\$1,262,919
AUTODESK INC	\$3,190,202
AUTOMATIC DATA PROCESSING	\$7,470,703
AUTOZONE INC	\$3,741,618
AVALARA INC	\$522,511
AVALONBAY COMMUNITIES INC	\$2,290,013
AVANTOR INC	\$1,601,681
AVERY DENNISON CORP	\$1,132,119
BAKER HUGHES CO	\$2,322,158
BALL CORP	\$1,872,194
BANK OF AMERICA CORP	\$19,106,255
BANK OF NEW YORK MELLON CORP	\$2,689,586
BATH + BODY WORKS INC	\$596,682
BAXTER INTERNATIONAL INC	\$2,730,289
BECTON DICKINSON AND CO	\$5,929,293
BENTLEY SYSTEMS INC CLASS B	\$519,780
BERKSHIRE HATHAWAY INC CL B	\$29,790,850
BEST BUY CO INC	\$1,203,864
BILL.COM HOLDINGS INC	\$865,448
BIO RAD LABORATORIES A	\$937,035
BIO TECHNE CORP	\$1,149,112
BIOGEN INC	\$2,534,974
BIOMARIN PHARMACEUTICAL INC	\$1,287,220
BLACK KNIGHT INC	\$852,620
BLACKROCK INC	\$7,824,946
BLACKSTONE INC	\$5,394,795
BLK MSCI USA SMALL CAP EQ	\$468,452,499

BLOCK INC	\$2,692,255
BOEING CO/THE	\$6,388,789
BOOKING HOLDINGS INC	\$6,044,509
BOOZ ALLEN HAMILTON HOLDINGS	\$1,011,942
BORGWARNER INC	\$681,516
BOSTON PROPERTIES INC	\$1,116,877
BOSTON SCIENTIFIC CORP	\$4,496,998
BRISTOL MYERS SQUIBB CO	\$14,183,400
BROADCOM INC	\$16,816,313
BROADRIDGE FINANCIAL Solutio	\$1,403,120
BROWN + BROWN INC	\$1,181,502
BROWN FORMAN CORP CLASS B	\$1,835,245
BUNGE LTD	\$1,082,567
BURLINGTON STORES INC	\$770,108
C.H. ROBINSON WORLDWIDE INC	\$1,105,541
CABLE ONE INC	\$585,351
CADENCE DESIGN SYS INC	\$3,508,902
CAESARS ENTERTAINMENT INC	\$695,720
CAMDEN PROPERTY TRUST	\$1,142,139
CAMPBELL SOUP CO	\$833,187
CAPITAL ONE FINANCIAL CORP	\$3,636,439
CARDINAL HEALTH INC	\$1,232,370
CARLYLE GROUP INC/THE	\$524,321
CARMAX INC	\$1,244,824
CARNIVAL CORP	\$612,974
CARRIER GLOBAL CORP	\$2,578,111
CARVANA CO	\$181,543
CATALENT INC	\$1,544,761
CATERPILLAR INC	\$8,095,325
CBOE GLOBAL MARKETS INC	\$1,021,087
CBRE GROUP INC A	\$2,078,231
CDW CORP/DE	\$1,805,795
CELANESE CORP	\$1,072,368
CENTENE CORP	\$4,162,643
CENTERPOINT ENERGY INC	\$1,573,183
CERIDIAN HCM HOLDING INC	\$545,375
CF INDUSTRIES HOLDINGS INC	\$1,524,451
CHARLES RIVER LABORATORIES	\$914,936
CHARTER COMMUNICATIONS INC A	\$4,779,943
CHENIERE ENERGY INC	\$2,569,874
CHEVRON CORP	\$23,828,037
CHEWY INC CLASS A	\$262,622
CHIPOTLE MEXICAN GRILL INC	\$3,096,899
CHUBB LTD	\$7,069,410
CHURCH + DWIGHT CO INC	\$1,904,534
CIGNA CORP	\$7,136,122
CINCINNATI FINANCIAL CORP	\$1,535,556



CINTAS CORP	\$2,952,008
CISCO SYSTEMS INC	\$14,968,985
CITIGROUP INC	\$7,712,431
CITIZENS FINANCIAL GROUP	\$1,500,836
CITRIX SYSTEMS INC	\$1,025,824
CLARIVATE PLC	\$361,358
CLEVELAND CLIFFS INC	\$680,061
CLOROX COMPANY	\$1,462,386
CLOUDFLARE INC CLASS A	\$940,844
CME GROUP INC	\$6,221,242
CMS ENERGY CORP	\$1,650,510
COCA COLA CO/THE	\$21,896,329
COGNEX CORP	\$629,636
COGNIZANT TECH SOLUTIONS A	\$2,988,390
COINBASE GLOBAL INC CLASS A	\$475,372
COLGATE PALMOLIVE CO	\$5,398,872
COMCAST CORP CLASS A	\$15,001,060
CONAGRA BRANDS INC	\$1,388,090
CONOCOPHILLIPS	\$9,862,844
CONSOLIDATED EDISON INC	\$2,839,496
CONSTELLATION BRANDS INC A	\$3,229,512
CONSTELLATION ENERGY	\$1,577,456
COOPER COS INC/THE	\$1,302,579
COPART INC	\$1,957,184
CORNING INC	\$2,145,295
CORTEVA INC	\$3,324,737
COSTAR GROUP INC	\$2,012,680
COSTCO WHOLESALE CORP	\$17,960,059
COTERRA ENERGY INC	\$1,773,114
COUPA SOFTWARE INC	\$360,130
CROWDSTRIKE HOLDINGS INC A	\$2,817,480
CROWN CASTLE INTL CORP	\$6,153,784
CROWN HOLDINGS INC	\$981,611
CSX CORP	\$5,377,844
CUMMINS INC	\$2,330,101
CVS HEALTH CORP	\$10,277,477
DANAHER CORP	\$14,559,654
DARDEN RESTAURANTS INC	\$1,236,515
DATADOG INC CLASS A	\$1,808,131
DAVITA INC	\$389,805
DEERE + CO	\$7,363,967
DELL TECHNOLOGIES C	\$1,137,690
DELTA AIR LINES INC	\$388,343
DENTSPLY SIRONA INC	\$661,720
DEVON ENERGY CORP	\$2,961,005
DEXCOM INC	\$2,439,516
DIAMONDBACK ENERGY INC	\$1,741,047

DIGITAL REALTY TRUST INC	\$3,126,956
DISCOVER FINANCIAL SERVICES	\$2,304,820
DISH NETWORK CORP A	\$377,660
DOCUSIGN INC	\$958,418
DOLLAR GENERAL CORP	\$4,829,277
DOLLAR TREE INC	\$2,957,721
DOMINION ENERGY INC	\$5,468,821
DOMINO S PIZZA INC	\$1,191,343
DOORDASH INC A	\$1,029,479
DOVER CORP	\$1,473,553
DOW INC	\$3,203,794
DR HORTON INC	\$1,886,415
DROPBOX INC CLASS A	\$530,438
DTE ENERGY COMPANY	\$2,071,475
DUKE ENERGY CORP	\$6,958,465
DUKE REALTY CORP	\$1,773,511
DUPONT DE NEMOURS INC	\$2,428,679
DYNATRACE INC	\$647,763
EASTMAN CHEMICAL CO	\$976,877
EATON CORP PLC	\$4,251,155
EBAY INC	\$2,065,624
ECOLAB INC	\$3,346,586
EDISON INTERNATIONAL	\$2,029,435
EDWARDS LIFESCIENCES CORP	\$5,003,731
ELANCO ANIMAL HEALTH INC	\$708,977
ELECTRONIC ARTS INC	\$2,894,054
ELEVANCE HEALTH INC	\$9,840,289
ELI LILLY + CO	\$22,179,926
EMERSON ELECTRIC CO	\$3,988,772
ENPHASE ENERGY INC	\$2,209,726
ENTEGRIS INC	\$1,055,349
ENTERGY CORP	\$1,919,724
EOG RESOURCES INC	\$5,465,896
EPAM SYSTEMS INC	\$1,417,892
EQT CORP	\$983,462
EQUIFAX INC	\$1,881,172
EQUINIX INC	\$5,040,657
EQUITABLE HOLDINGS INC	\$858,224
EQUITY LIFESTYLE PROPERTIES	\$1,045,775
EQUITY RESIDENTIAL	\$2,175,483
ERIE INDEMNITY COMPANY CL A	\$412,248
ESSENTIAL UTILITIES INC	\$923,052
ESSEX PROPERTY TRUST INC	\$1,438,043
ESTEE LAUDER COMPANIES CL A	\$5,001,209
ETSY INC	\$785,177
EVEREST RE GROUP LTD	\$928,848
EVERGY INC	\$1,267,351

EVERSOURCE ENERGY	\$2,452,249
EXACT SCIENCES CORP	\$576,591
EXELON CORP	\$3,742,707
EXPEDIA GROUP INC	\$1,186,513
EXPEDITORS INTL WASH INC	\$1,400,890
EXTRA SPACE STORAGE INC	\$1,921,505
EXXON MOBIL CORP	\$30,639,166
F5 INC	\$791,523
FACTSET RESEARCH SYSTEMS INC	\$1,230,624
FAIR ISAAC CORP	\$912,849
FASTENAL CO	\$2,422,168
FEDEX CORP	\$4,836,178
FIDELITY NATIONAL FINANCIAL	\$840,360
FIDELITY NATIONAL INFO SERV	\$4,725,038
FIFTH THIRD BANCORP	\$1,939,560
FIRST CITIZENS BCSHS CL A	\$653,126
FIRST REPUBLIC BANK/CA	\$2,150,022
FIRSTENERGY CORP	\$1,758,876
FISERV INC	\$4,654,288
FLEETCOR TECHNOLOGIES INC	\$1,369,917
FMC CORP	\$1,137,516
FORD MOTOR CO	\$3,700,658
FORTINET INC	\$3,288,713
FORTIVE CORP	\$1,562,718
FORTUNE BRANDS HOME + SECURI	\$678,620
FOX CORP CLASS A	\$863,625
FOX CORP CLASS B	\$376,032
FRANKLIN RESOURCES INC	\$586,596
FREEPORT MCMORAN INC	\$3,591,431
GARMIN LTD	\$1,277,545
GARTNER INC	\$1,687,732
GENERAC HOLDINGS INC	\$1,127,656
GENERAL DYNAMICS CORP	\$4,431,638
GENERAL ELECTRIC CO	\$5,912,651
GENERAL MILLS INC	\$3,847,120
GENERAL MOTORS CO	\$3,701,501
GENUINE PARTS CO	\$1,590,414
GILEAD SCIENCES INC	\$6,554,209
GLOBAL PAYMENTS INC	\$2,632,126
GLOBE LIFE INC	\$781,320
GODADDY INC CLASS A	\$973,423
GOLDMAN SACHS GROUP INC	\$8,473,090
GUIDEWIRE SOFTWARE INC	\$470,877
HALLIBURTON CO	\$2,372,792
HARTFORD FINANCIAL SVCS GRP	\$1,867,568
HASBRO INC	\$913,453
HCA HEALTHCARE INC	\$3,443,886

HEALTHPEAK PROPERTIES INC	\$1,181,962
HEICO CORP	\$488,029
HEICO CORP CLASS A	\$644,609
HENRY SCHEIN INC	\$889,493
HERSHEY CO/THE	\$2,641,304
HESS CORP	\$2,494,145
HEWLETT PACKARD ENTERPRISE	\$1,459,157
HILTON WORLDWIDE HOLDINGS IN	\$2,622,295
HOLOGIC INC	\$1,462,784
HOME DEPOT INC	\$24,202,956
HONEYWELL INTERNATIONAL INC	\$10,073,332
HORIZON THERAPEUTICS PLC	\$1,453,068
HORMEL FOODS CORP	\$1,193,140
HOST HOTELS + RESORTS INC	\$945,034
HOWMET AEROSPACE INC	\$1,008,947
HP INC	\$2,913,323
HUBSPOT INC	\$1,137,660
HUMANA INC	\$5,000,860
HUNT (JB) TRANSPRT SVCS INC	\$1,118,194
HUNTINGTON BANCSHARES INC	\$1,465,025
HUNTINGTON INGALLS INDUSTRIE	\$729,044
IAC/INTERACTIVECORP	\$503,681
IDEX CORP	\$1,168,426
IDEXX LABORATORIES INC	\$2,500,705
ILLINOIS TOOL WORKS	\$4,818,326
ILLUMINA INC	\$2,443,876
INCYTE CORP	\$1,207,011
INGERSOLL RAND INC	\$1,446,879
INSULET CORP	\$1,270,372
INTEL CORP	\$12,868,928
INTERCONTINENTAL EXCHANGE IN	\$4,477,621
INTERNATIONAL PAPER CO	\$1,276,526
INTERPUBLIC GROUP OF COS INC	\$921,099
INTL BUSINESS MACHINES CORP	\$10,730,158
INTL FLAVORS + FRAGRANCES	\$2,571,443
INTUIT INC	\$8,761,051
INTUITIVE SURGICAL INC	\$6,062,646
INVESCO LTD	\$465,044
INVITATION HOMES INC	\$1,808,425
IQVIA HOLDINGS INC	\$3,495,926
IRON MOUNTAIN INC	\$1,193,051
ISHARES CORE S+P 500 ETF	\$122,901,473
ISHARES CORE S+P MID CAP ETF	\$16,436,741
ISHARES CORE S+P TOTAL US STOC	\$231,314,904
ISHARES RUSSELL 2000 ETF	\$71,343,408
JACK HENRY + ASSOCIATES INC	\$1,122,785
JACOBS ENGINEERING GROUP INC	\$1,392,201

JAZZ PHARMACEUTICALS PLC	\$810,160
JM SMUCKER CO/THE	\$1,176,924
JOHNSON + JOHNSON	\$39,441,124
JOHNSON CONTROLS INTERNATIONAL	\$2,854,941
JPMORGAN CHASE + CO	\$28,099,911
JUNIPER NETWORKS INC	\$773,405
KELLOGG CO	\$1,543,370
KEURIG DR PEPPER INC	\$2,330,644
KEYCORP	\$1,352,038
KEYSIGHT TECHNOLOGIES IN	\$2,133,504
KIMBERLY CLARK CORP	\$3,840,693
KIMCO REALTY CORP	\$1,033,279
KINDER MORGAN INC	\$2,882,938
KKR + CO INC	\$2,172,066
KLA CORP	\$4,083,586
KNIGHT SWIFT TRANSPORTATION	\$621,582
KRAFT HEINZ CO/THE	\$2,364,451
KROGER CO	\$2,804,397
L3HARRIS TECHNOLOGIES INC	\$3,937,051
LABORATORY CRP OF AMER HLDGS	\$1,869,724
LAM RESEARCH CORP	\$5,015,786
LAS VEGAS SANDS CORP	\$977,738
LEAR CORP	\$627,436
LEIDOS HOLDINGS INC	\$1,139,634
LENNAR CORP A	\$1,556,210
LENNOX INTERNATIONAL INC	\$575,147
LIBERTY BROADBAND C	\$1,319,337
LIBERTY GLOBAL PLC C	\$604,294
LIBERTY GLOBAL PLC A	\$282,154
LIBERTY MEDIA COR SIRIUSXM A	\$241,360
LIBERTY MEDIA COR SIRIUSXM C	\$507,620
LIBERTY MEDIA CORP LIBERTY C	\$1,048,651
LINCOLN NATIONAL CORP	\$656,136
LINDE PLC	\$12,434,235
LIVE NATION ENTERTAINMENT IN	\$1,165,617
LKQ CORP	\$1,140,852
LOCKHEED MARTIN CORP	\$8,905,332
LOEWS CORP	\$1,054,828
LOWE S COS INC	\$9,889,815
LPL FINANCIAL HOLDINGS INC	\$1,245,978
LUCID GROUP INC	\$596,688
LULULEMON ATHLETICA INC	\$2,730,462
LUMEN TECHNOLOGIES INC	\$849,158
LYFT INC A	\$343,354
LYONDELLBASELL INDU CL A	\$1,949,746
M + T BANK CORP	\$2,413,643
MARATHON OIL CORP	\$1,362,872

MARATHON PETROLEUM CORP	\$3,920,513
MARKEL CORP	\$1,496,290
MARKETAXESS HOLDINGS INC	\$820,512
MARRIOTT INTERNATIONAL CL A	\$3,179,506
MARSH + MCLENNAN COS	\$6,585,705
MARTIN MARIETTA MATERIALS	\$1,574,900
MARVELL TECHNOLOGY INC	\$3,103,994
MASCO CORP	\$1,040,083
MASIMO CORP	\$585,402
MASTERCARD INC A	\$23,267,596
MATCH GROUP INC	\$1,677,787
MCCORMICK + CO NON VTG SHRS	\$1,752,662
MCDONALD S CORP	\$15,513,445
MCKESSON CORP	\$4,122,968
MEDICAL PROPERTIES TRUST INC	\$768,631
MEDTRONIC PLC	\$10,182,676
MERCADOLIBRE INC	\$2,448,128
MERCK + CO. INC.	\$19,468,351
META PLATFORMS INC CLASS A	\$31,465,196
METLIFE INC	\$3,715,410
METTLER TOLEDO INTERNATIONAL	\$2,224,019
MGM RESORTS INTERNATIONAL	\$858,165
MICROCHIP TECHNOLOGY INC	\$2,734,464
MICRON TECHNOLOGY INC	\$5,231,368
MICROSOFT CORP	\$154,575,190
MID AMERICA APARTMENT COMM	\$1,703,906
MODERNA INC	\$4,139,507
MOHAWK INDUSTRIES INC	\$545,003
MOLINA HEALTHCARE INC	\$1,378,757
MOLSON COORS BEVERAGE CO B	\$860,767
MONDELEZ INTERNATIONAL INC A	\$7,305,634
MONGODDB INC	\$1,462,542
MONOLITHIC POWER SYSTEMS INC	\$1,431,701
MONSTER BEVERAGE CORP	\$3,119,355
MOODY S CORP	\$3,831,241
MORGAN STANLEY	\$8,587,326
MOSAIC CO/THE	\$1,477,213
MOTOROLA SOLUTIONS INC	\$2,994,974
MSCI INC	\$2,845,896
NASDAQ INC	\$1,493,214
NETAPP INC	\$1,230,492
NETFLIX INC	\$6,564,095
NEUROCRINE BIOSCIENCES INC	\$775,063
NEWELL BRANDS INC	\$627,254
NEWMONT CORP	\$4,027,009
NEWS CORP CLASS A	\$514,265
NEXTERA ENERGY INC	\$12,839,460

NIKE INC CL B	\$11,023,088
NISOURCE INC	\$999,210
NORDSON CORP	\$899,036
NORFOLK SOUTHERN CORP	\$4,630,806
NORTHERN TRUST CORP	\$1,606,778
NORTHROP GRUMMAN CORP	\$5,987,868
NORTONLIFELOCK INC	\$1,077,775
NOVOCURE LTD	\$556,973
NRG ENERGY INC	\$790,882
NUCOR CORP	\$2,370,838
NVIDIA CORP	\$32,034,454
NVR INC	\$1,105,143
NXP SEMICONDUCTORS NV	\$3,279,013
O REILLY AUTOMOTIVE INC	\$3,581,447
OCCIDENTAL PETROLEUM CORP	\$4,653,404
OKTA INC	\$1,129,638
OLD DOMINION FREIGHT LINE	\$2,112,260
OMNICOM GROUP	\$1,128,569
ON SEMICONDUCTOR	\$1,833,246
ONEOK INC	\$2,087,910
ORACLE CORP	\$9,460,608
OTIS WORLDWIDE CORP	\$2,535,640
OWENS CORNING	\$629,629
P G + E CORP	\$1,257,779
PACCAR INC	\$2,412,974
PACKAGING CORP OF AMERICA	\$1,096,975
PALANTIR TECHNOLOGIES INC A	\$1,250,989
PALO ALTO NETWORKS INC	\$4,121,929
PARAMOUNT GLOBAL CLASS B	\$1,265,590
PARKER HANNIFIN CORP	\$2,681,207
PAYCHEX INC	\$3,117,533
PAYCOM SOFTWARE INC	\$1,211,239
PAYPAL HOLDINGS INC	\$6,534,649
PELOTON INTERACTIVE INC A	\$223,928
PENTAIR PLC	\$644,442
PEPSICO INC	\$19,476,388
PERKINELMER INC	\$1,515,354
PFIZER INC	\$24,915,260
PHILIP MORRIS INTERNATIONAL	\$12,932,077
PHILLIPS 66	\$3,319,693
PINTEREST INC CLASS A	\$866,159
PIONEER NATURAL RESOURCES CO	\$4,367,906
PLUG POWER INC	\$725,037
PNC FINANCIAL SERVICES GROUP	\$5,570,228
POOL CORP	\$1,188,914
PPG INDUSTRIES INC	\$2,283,141
PPL CORP	\$1,702,923

PRINCIPAL FINANCIAL GROUP	\$1,472,118
PROCTER + GAMBLE CO/THE	\$29,127,253
PROGRESSIVE CORP	\$5,735,134
PROLOGIS INC	\$7,355,007
PRUDENTIAL FINANCIAL INC	\$3,042,815
PTC INC	\$1,000,553
PUBLIC SERVICE ENTERPRISE GP	\$2,702,815
PUBLIC STORAGE	\$4,174,457
PULTEGROUP INC	\$845,982
QORVO INC	\$868,310
QUALCOMM INC	\$12,168,640
QUANTA SERVICES INC	\$1,520,374
QUEST DIAGNOSTICS INC	\$1,357,726
RAYMOND JAMES FINANCIAL INC	\$1,468,827
RAYTHEON TECHNOLOGIES CORP	\$12,120,624
REALTY INCOME CORP	\$3,407,949
REGENCY CENTERS CORP	\$776,249
REGENERON PHARMACEUTICALS	\$5,330,810
REGIONS FINANCIAL CORP	\$1,503,656
REPUBLIC SERVICES INC	\$2,447,923
RESMED INC	\$2,581,803
RINGCENTRAL INC CLASS A	\$346,379
RIVIAN AUTOMOTIVE INC A	\$384,092
ROBERT HALF INTL INC	\$699,922
ROBLOX CORP CLASS A	\$974,299
ROCKWELL AUTOMATION INC	\$1,951,843
ROKU INC	\$820,579
ROLLINS INC	\$660,058
ROPER TECHNOLOGIES INC	\$3,513,964
ROSS STORES INC	\$2,099,245
ROYAL CARIBBEAN CRUISES LTD	\$679,034
ROYALTY PHARMA PLC CL A	\$1,225,172
RPM INTERNATIONAL INC	\$864,267
S+P GLOBAL INC	\$10,085,172
SALESFORCE INC	\$13,739,250
SBA COMMUNICATIONS CORP	\$2,937,099
SCHLUMBERGER LTD	\$4,272,176
SCHWAB (CHARLES) CORP	\$7,735,064
SEAGATE TECHNOLOGY HOLDINGS	\$1,231,411
SEAGEN INC	\$2,051,442
SEALED AIR CORP	\$720,403
SEI INVESTMENTS COMPANY	\$538,795
SEMPRA ENERGY	\$4,002,141
SENSATA TECHNOLOGIES HOLDING	\$556,735
SERVICENOW INC	\$8,036,764
SHERWIN WILLIAMS CO/THE	\$4,673,002
SIGNATURE BANK	\$932,967



SIMON PROPERTY GROUP INC	\$2,631,372
SIRIUS XM HOLDINGS INC	\$408,374
SKYWORKS SOLUTIONS INC	\$1,286,955
SMITH (A.O.) CORP	\$604,651
SNAP INC A	\$1,207,711
SNAP ON INC	\$898,260
SNOWFLAKE INC CLASS A	\$2,493,763
SOLAREEDGE TECHNOLOGIES INC	\$1,216,234
SOUTHERN CO/THE	\$6,390,802
SOUTHWEST AIRLINES CO	\$446,877
SPLUNK INC	\$1,199,075
SS+C TECHNOLOGIES HOLDINGS	\$1,130,913
STANLEY BLACK + DECKER INC	\$1,448,746
STARBUCKS CORP	\$7,428,393
STATE STREET BANK + TRUST CO	\$11,118,196
STATE STREET CORP	\$1,902,766
STEEL DYNAMICS INC	\$1,090,549
STERIS PLC	\$1,739,700
STRYKER CORP	\$5,712,474
SUN COMMUNITIES INC	\$1,559,019
SVB FINANCIAL GROUP	\$1,955,595
SYNCHRONY FINANCIAL	\$1,214,755
SYNOPSYS INC	\$3,914,997
SYSCO CORP	\$3,644,478
T MOBILE US INC	\$7,104,116
T ROWE PRICE GROUP INC	\$2,170,519
TAKE TWO INTERACTIVE SOFTWARE	\$1,670,084
TARGA RESOURCES CORP	\$1,091,722
TARGET CORP	\$5,718,968
TE CONNECTIVITY LTD	\$3,111,172
TELADOC HEALTH INC	\$429,804
TELEDYNE TECHNOLOGIES INC	\$1,485,060
TELEFLEX INC	\$972,091
TERADYNE INC	\$1,235,700
TESLA INC	\$49,993,354
TEXAS INSTRUMENTS INC	\$11,984,854
TEXTRON INC	\$1,128,024
THERMO FISHER SCIENTIFIC INC	\$17,959,750
TJX COMPANIES INC	\$5,621,023
TRACTOR SUPPLY COMPANY	\$1,857,665
TRADE DESK INC/THE CLASS A	\$1,549,260
TRADEWEB MARKETS INC CLASS A	\$616,025
TRANE TECHNOLOGIES PLC	\$2,579,868
TRANSDIGM GROUP INC	\$2,380,668
TRANSUNION	\$1,293,998
TRAVELERS COS INC/THE	\$3,446,193
TREASURY BILL	\$937,176

TRIMBLE INC	\$1,233,078
TRUIST FINANCIAL CORP	\$5,327,290
TWILIO INC A	\$1,202,841
TWITTER INC	\$2,525,881
TYLER TECHNOLOGIES INC	\$1,154,703
TYSON FOODS INC CL A	\$2,133,513
UBER TECHNOLOGIES INC	\$2,534,114
UDR INC	\$1,222,224
UGI CORP	\$676,331
ULTA BEAUTY INC	\$1,763,186
UNION PACIFIC CORP	\$11,479,156
UNITED PARCEL SERVICE CL B	\$11,300,139
UNITED RENTALS INC	\$1,483,694
UNITEDHEALTH GROUP INC	\$40,839,749
UNITY SOFTWARE INC	\$593,870
UNIVERSAL HEALTH SERVICES B	\$573,946
UPSTART HOLDINGS INC	\$179,696
US BANCORP	\$5,484,572
US DOLLAR	\$1,476,165
VAIL RESORTS INC	\$748,348
VALERO ENERGY CORP	\$3,667,723
VEEVA SYSTEMS INC CLASS A	\$2,319,643
VENTAS INC	\$1,735,660
VERISIGN INC	\$1,411,261
VERISK ANALYTICS INC	\$2,356,967
VERIZON COMMUNICATIONS INC	\$18,003,258
VERTEX PHARMACEUTICALS INC	\$6,066,657
VF CORP	\$1,237,732
VIATRIS INC	\$1,062,244
VICI PROPERTIES INC	\$2,424,042
VISA INC CLASS A SHARES	\$27,593,740
VISTRA CORP	\$845,930
VMWARE INC CLASS A W/I	\$2,015,508
VORNADO REALTY TRUST	\$388,309
VULCAN MATERIALS CO	\$1,590,810
WABTEC CORP	\$1,219,134
WALGREENS BOOTS ALLIANCE INC	\$2,349,232
WALMART INC	\$15,674,823
WALT DISNEY CO/THE	\$14,513,056
WARNER BROS DISCOVERY INC	\$2,525,067
WASTE CONNECTIONS INC	\$2,721,914
WASTE MANAGEMENT INC	\$5,351,087
WATERS CORP	\$1,702,230
WAYFAIR INC CLASS A	\$274,994
WEBSTER FINANCIAL CORP	\$644,474
WEC ENERGY GROUP INC	\$2,678,030
WELLS FARGO + CO	\$12,626,645

WELLTOWER INC	\$3,112,665
WEST PHARMACEUTICAL SERVICES	\$1,892,231
WESTERN DIGITAL CORP	\$1,183,736
WESTERN UNION CO	\$550,971
WESTLAKE CORP	\$317,879
WESTROCK CO	\$883,173
WEYERHAEUSER CO	\$2,088,945
WHIRLPOOL CORP	\$779,925
WILLIAMS COS INC	\$3,214,848
WILLIS TOWERS WATSON PLC	\$1,961,070
WORKDAY INC CLASS A	\$2,302,233
WP CAREY INC	\$1,317,640
WR BERKLEY CORP	\$1,230,728
WW GRAINGER INC	\$1,766,369
WYNN RESORTS LTD	\$511,054
XCEL ENERGY INC	\$3,254,182
XYLEM INC	\$1,190,525
YUM BRANDS INC	\$2,786,557
ZEBRA TECHNOLOGIES CORP CL A	\$1,320,423
ZENDESK INC	\$763,588
ZILLOW GROUP INC C	\$442,563
ZIMMER BIOMET HOLDINGS INC	\$1,851,577
ZOETIS INC	\$6,844,832
ZOOM VIDEO COMMUNICATIONS A	\$1,988,591
ZOOMINFO TECHNOLOGIES INC	\$766,248
ZSCALER INC	\$1,062,269
<b>Total Holdings</b>	<b>\$3,774,021,900</b>

International Equity Asset Class	
Manager Holdings	
Manager Name	Market Value
Acadian Asset Mgmt	\$361,465,357
American Century Inv Mgmt	\$53,812,916
Baillie Gifford	\$144,163,905
BlackRock	\$1,120,683,959
Franklin Templeton	\$82,088,664
Invesco	\$204,520,267
Lazard Asset Mgmt	\$202,828,968
State Street Global Advisors (Cash)	\$693,263
<b>Total Holdings</b>	<b>\$2,170,257,299</b>

International Equity Class	
Security Holdings	
Security Name	Market Value
361 DEGREES INTERNATIONAL	\$177,062
37 INTERACTIVE ENTERTAINME A	\$1,326,578
3I GROUP PLC	\$2,401,572
77 BANK LTD/THE	\$121,574
A.G. BARR PLC	\$25,667
A2 MILK CO LTD	\$136
AALBERTS NV	\$33,554
ABB LTD REG	\$3,403,984
ABG SUNDAL COLLIER HOLDING	\$37,604
ACEA SPA	\$313,878
ACOM CO LTD	\$21,934
ACWI EX US SUPERFUN	\$903,785,024
ADARO ENERGY INDONESIA TBK P	\$1,529,781
ADBRI LTD	\$40,854
ADDTECH AB B SHARES	\$383,600
ADESSO SE	\$511,506
ADIDAS AG	\$1,333,106
ADVANCED INFORMATION TE NVDR	\$79,014
ADVANCED MEDIA INC	\$20,475
ADVANCED MEDICAL SOLUTIONS	\$123,146
ADYEN NV	\$1,410,454
AECI LTD	\$227,675
AEFFE SPA	\$22,080
AEON CREDIT SERVICE M BHD	\$29,287
AEON DELIGHT CO LTD	\$39,311
AEON FINANCIAL SERVICE CO LT	\$69,612
AEW UK REIT PLC	\$21,068
AFRICAN RAINBOW MINERALS LTD	\$186,853
AI HOLDINGS CORP	\$144,897
AIA GROUP LTD	\$7,675,901
AICHI BANK LTD/THE	\$404,961
AICHI TOKEI DENKI CO LTD	\$21,943
AIPHONE CO LTD	\$150,003
AIR LIQUIDE SA	\$7,065,629
AIRPORT CITY LTD	\$135,385
AIRTAC INTERNATIONAL GROUP	\$2,654,687
AIRTEL AFRICA PLC	\$3,030,749
AISAN INDUSTRY CO LTD	\$38,837
AJIS CO LTD	\$16,841
AKER SOLUTIONS ASA	\$1,360,862
AKWEL	\$22,710
AKZO NOBEL N.V.	\$2,557,890
ALAM SUTERA REALTY TBK PT	\$24,070
ALARIS EQUITY PARTNERS INCOM	\$754,035

ALBAAD MASSUOT YITZHAK LTD	\$3
ALFA FINANCIAL SOFTWARE HOLD	\$16,912
ALFA S.A.B. A	\$205,159
ALFRESA HOLDINGS CORP	\$142,394
ALIBABA GROUP HOLDING LTD	\$5,564,376
ALIBABA GROUP HOLDING SP ADR	\$3,492,477
ALIOR BANK SA	\$116,058
ALK ABELLO A/S	\$1,036,956
ALKEMY SPA	\$37,688
ALLIANCE BANK MALAYSIA BHD	\$184,198
ALLIANCE PHARMA PLC	\$135,048
ALLIANZ MALAYSIA BHD	\$16,949
ALPEK SA DE CV	\$250,643
ALS LTD	\$535,569
ALTEN SA	\$131,523
ALTIUS MINERALS CORPORATION	\$1,444,225
ALTUS GROUP LTD	\$439,972
ALUPAR INVESTIMENTO SA UNIT	\$290,293
AMADEUS FIRE AG	\$72,655
AMADEUS IT GROUP SA	\$2,318,024
AMCOR PLC CDI	\$978,287
AMERIGO RESOURCES LTD	\$78,056
AMG ADVANCED METALLURGICAL	\$363,268
AMMB HOLDINGS BHD	\$455,640
ANCOM NYLEX BHD	\$53,622
ANGLO AMERICAN PLC	\$5,433,938
ANHUI EXPRESSWAY CO LTD H	\$21,007
ANICOM HOLDINGS INC	\$499,874
ANORA GROUP OYJ	\$728,673
ANTARCHILE SA	\$13,509
AON PLC CLASS A	\$4,679,218
AOYAMA TRADING CO LTD	\$29,877
AP MOLLER MAERSK A/S B	\$2,634,520
AP THAILAND PCL NVDR	\$176,184
ARCA CONTINENTAL SAB DE CV	\$3,766,092
ARCELORMITTAL	\$1,715,064
ARCELORMITTAL SOUTH AFRICA	\$45,190
ARCS CO LTD	\$66,280
ARISAWA MFG CO LTD	\$25,763
ARITZIA INC SUBORDINATE VOTI	\$1,253,784
ARKEMA	\$2,447,742
ARTERIA NETWORKS CORP	\$61,165
ARTIS REAL ESTATE INVESTMENT	\$873,419
ARWANA CITRAMULIA TBK PT	\$29,206
ASAHI GROUP HOLDINGS LTD	\$2,051,463
ASHTREAD GROUP PLC	\$2,561,026
ASIA AIR SURVEY CO LTD	\$11,336

ASIA CEMENT CHINA HOLDINGS	\$144,942
ASICS CORP	\$4,035,519
ASKA PHARMACEUTICAL HOLDINGS	\$39,237
ASML HOLDING NV	\$5,531,529
ASPEED TECHNOLOGY INC	\$351,455
ASR NEDERLAND NV	\$794,887
ASSYSTEM	\$19,136
ASTENA HOLDINGS CO LTD	\$27,905
ASTRA AGRO LESTARI TBK PT	\$179,521
ASTRA OTOPARTS TBK PT	\$25,819
ASTRAL FOODS LTD	\$34,303
ASUSTEK COMPUTER INC	\$1,754,385
ATCO LTD CLASS I	\$307,686
ATHABASCA OIL CORP	\$462,888
ATLAS COPCO AB A SHS	\$2,474,184
ATOSS SOFTWARE AG	\$186,713
ATRESMEDIA CORP DE MEDIOS DE	\$82,046
ATS AUTOMATION TOOLING SYS	\$300,843
AUCTION TECHNOLOGY GROUP	\$235,688
AURUBIS AG	\$1,029,700
AUSTRALIAN CLINICAL LABS LTD	\$179,585
AUSTRALIAN DOLLAR	-\$119,533
AUSTRIA TECHNOLOGIE + SYSTEM	\$725,551
AUTO TRADER GROUP PLC	\$2,329,999
AUTO1 GROUP SE	\$343,033
AUTOGRILL SPA	\$651,090
AUTOHOME INC ADR	\$2,361,216
AVANT CORP	\$35,614
AXFOOD AB	\$456,008
AXIS CAPITAL HOLDINGS LTD	\$549,092
AZIMUT HOLDING SPA	\$289,454
B3 SA BRASIL BOLSA BALCAO	\$2,866,666
BAIC MOTOR CORP LTD H	\$1,199,736
BAIDU INC SPON ADR	\$1,810,936
BAKKAFROST P/F	\$301,171
BALANCED COMM PROPERTY TRUST	\$98,377
BANCA IFIS SPA	\$549,185
BANCO BRADESCO ADR	\$1,365,458
BANCO DEL BAJIO SA	\$255,564
BANCO ESTADO RIO GRAN PREF B	\$316,631
BANDAI NAMCO HOLDINGS INC	\$3,659,417
BANGCHAK CORP PCL NVDR	\$446,100
BANGKOK BANK PUBLIC CO NVDR	\$102,322
BANGKOK CHAIN HOSPITAL NVDR	\$1,146,225
BANGKOK LIFE ASSURANCE NVDR	\$149,479
BANK CIMB NIAGA TBK PT	\$26,217
BANK HAPOLIM BM	\$3,153,633

BANK LEUMI LE ISRAEL	\$2,885,203
BANK MANDIRI PERSERO TBK PT	\$5,177,332
BANK MILLENNIUM SA	\$20,589
BANK OCBC NISP TBK PT	\$34,782
BANK OF CHINA LTD H	\$589,945
BANK OF IWATE LTD/THE	\$42,863
BANK OF NOVA SCOTIA	\$3,338,880
BANK OF THE RYUKYUS LTD	\$134,157
BANK PEKAO SA	\$1,029,713
BANKINTER SA	\$2,774,907
BARCLAYS PLC	\$2,400,588
BARCO N.V.	\$1,266,789
BASIC FIT NV	\$465,538
BAWAG GROUP AG	\$2,963,152
BAYCURRENT CONSULTING INC	\$611,166
BAYER AG REG	\$6,341,616
BAYTEX ENERGY CORP	\$1,091,433
BE SEMICONDUCTOR INDUSTRIES	\$201,746
BECHTLE AG	\$2,346,531
BEFESA SA	\$424,598
BEIGENE LTD	\$425,748
BEIGENE LTD ADR	\$422,429
BEIJING ENTERPRISES HLDGS	\$325,330
BEIJING URBAN CONSTRUCTION H	\$23,487
BELIMO HOLDING AG REG	\$1,090,460
BELSHIPS ASA	\$35,291
BENESSE HOLDINGS INC	\$142,311
BENETEAU	\$205,290
BEZEQ THE ISRAELI TELECOM CO	\$108,471
BFF BANK SPA	\$1,331,963
BHP GROUP LTD	\$5,827,791
BIDVEST GROUP LTD	\$593,300
BILENDI	\$18,266
BIOTAGE AB	\$474,234
BIPROGY INC	\$401,457
BIRCHCLIFF ENERGY LTD	\$900,810
BIXOLON CO LTD	\$78,308
BLACKROCK ACWI EX US SMALL CAP	\$9,893,735
BLOOMSBURY PUBLISHING PLC	\$4,399
BLUE BIRD TBK PT	\$33,425
BLUESCOPE STEEL LTD	\$1,386,068
BNK FINANCIAL GROUP INC	\$1,284,941
BOARDWALK REAL ESTATE INVEST	\$1,185,023
BOIRON SA	\$85,068
BONEI HATICHON CIVIL ENGINEE	\$28,521
BONTERRA ENERGY CORP	\$214,152
BORALEX INC A	\$768,346



BORYSZEW SA	\$45,468
BOSSARD HOLDING AG REG A	\$155,584
BOUSTEAD HOLDINGS BHD	\$231,498
BOUSTEAD PLANTATIONS BHD	\$29,912
BOUSTEAD SINGAPORE LTD	\$4,676
BOUVET ASA	\$25,337
BP PLC	\$4,874,063
BPD JAWA BARAT DAN BANTEN TB	\$171,819
BRAZILIAN REAL	\$266,109
BREDERODE	\$38,312
BREEDON GROUP PLC	\$238,380
BREMBO SPA	\$118,021
BRICKWORKS LTD	\$45,132
BRITVIC PLC	\$364,853
BROADCOM INC	\$5,949,715
BROOKFIELD INFRASTRUCTURE A	\$661,725
BROTHER INDUSTRIES LTD	\$338,821
BRP INC/CA SUB VOTING	\$1,399,178
BRUNELLO CUCINELLI SPA	\$503,749
BUCHER INDUSTRIES AG REG	\$1,153,079
BUKIT ASAM TBK PT	\$96,420
BUNKA SHUTTER CO LTD	\$462,068
BURBERRY GROUP PLC	\$1,126,793
BW LPG LTD	\$718,718
BYRON ENERGY LTD	\$28,827
CAE INC	\$2,630,575
CALIDA HOLDING REG	\$17,367
CAMIL ALIMENTOS SA	\$890,397
CANADA GOOSE HOLDINGS INC	\$307,812
CANADIAN DOLLAR	\$57,010
CANADIAN NATURAL RESOURCES	\$2,278,945
CANADIAN WESTERN BANK	\$1,267,367
CANON INC	\$2,102,764
CANON MARKETING JAPAN INC	\$122,382
CAPGEMINI SE	\$1,718,186
CAPSTONE COPPER CORP	\$729,202
CARL ZEISS MEDITEC AG BR	\$434,987
CARLIT HOLDINGS CO LTD	\$26,606
CARLSBERG AS B	\$4,958,602
CARLSBERG BREWERY MALAYSIA B	\$58,655
CARSALES.COM LIMITED	\$1,278
CARSALES.COM LTD	\$152,826
CATANA GROUP	\$10,063
CBO TERRITORIA	\$10,532
CELESTICA INC	\$195,087
CENTRAL ASIA METALS PLC	\$36,323
CENTRICA PLC	\$1,577,245

CENTURY PACIFIC FOOD INC	\$669,423
CEZ AS	\$56,205
CGI INC	\$3,627,910
CHAILEASE HOLDING CO LTD	\$570,506
CHECK POINT SOFTWARE TECH	\$2,863,413
CHIA CHANG CO LTD	\$121,749
CHIBA KOGYO BANK LTD/THE	\$61,859
CHICONY ELECTRONICS CO LTD	\$1,126,200
CHIEN KUO CONSTRUCTION CO	\$31,434
CHILLED + FROZEN LOGISTICS H	\$14,031
CHINA BLUECHEMICAL LTD H	\$52,463
CHINA CONSTRUCTION BANK H	\$4,953,039
CHINA DEVELOPMENT FINANCIAL	\$698,576
CHINA DONGXIANG GROUP CO	\$38,273
CHINA LONGYUAN POWER GROUP H	\$3,265,014
CHINA MENGNIU DAIRY CO	\$5,363,390
CHINA RESOURCES BEER HOLDING	\$5,457,152
CHINA RESOURCES PHARMACEUTIC	\$173,887
CHINA SOUTH CITY HOLDINGS	\$10
CHINA TOWER CORP LTD H	\$445,088
CHINESE UNIVERSE PUBLISHIN A	\$248,172
CHIPMOS TECHNOLOGIES INC	\$516,966
CHIPMOS TECHNOLOGIES INC ADR	\$47,312
CHOW TAI FOOK JEWELLERY GROU	\$71,854
CHULARAT HOSPITAL PCL NVDR	\$311,708
CIA CERVECERIAS UNI SPON ADR	\$176,706
CIA DE SANEAMENTO DO PA UNIT	\$233,692
CIA DE TRANSMISSAO DE ENE PF	\$231,042
CIA ENERGETICA MINAS GER PRF	\$780,544
CIA PARANAENSE DE ENERGI PFB	\$645,588
CIE FINANCIERE RICHEMO A REG	\$5,364,139
CIECH SA	\$16,707
CIKARANG LISTRINDO TBK PT	\$100,849
CIPUTRA DEVELOPMENT TBK PT	\$95,436
CITIZEN WATCH CO LTD	\$46,726
CLARIVATE PLC	\$2,511,460
CLARKSON PLC	\$270,287
CLAS OHLSON AB B SHS	\$442,934
CLEANAWAY WASTE MANAGEMENT L	\$180,308
CLEARVIEW WEALTH LTD	\$8,805
CLOETTA AB B SHS	\$159,717
CMIC HOLDINGS CO LTD	\$25,333
COASTAL CONTRACTS BHD	\$44,083
COATS GROUP PLC	\$423,950
COCA COLA EUROPACIFIC PARTNE	\$4,090,763
COCHLEAR LTD	\$2,446,879
COCOALAND HOLDINGS BHD	\$81,851

COFACE SA	\$526,250
COGECO COMMUNICATIONS INC	\$3,230,355
COGECO INC	\$28,677
COLLIERS INTERNATIONAL GROUP	\$284,804
COLOPL INC	\$72,320
COMET HOLDING AG REG	\$256,074
COMPANHIA BRASILEIRA DE ALUM	\$318,428
COMPASS GROUP PLC	\$2,352,785
COMPUTACENTER PLC	\$420,517
COMPUTER ENGINEER + CONSULT	\$53,893
COMPUTER MODELLING GROUP LTD	\$682,687
CONSTRUCC Y AUX DE FERROCARR	\$513,424
CONTACT ENERGY LTD	\$260,373
CONTEMPORARY AMPEREX TECHN A	\$2,536,666
CONTINENTAL AG	\$3,013,449
CONTOURGLOBAL PLC	\$103,047
CONTREL TECHNOLOGY CO LTD	\$208,596
CONTROLADORA VUELA CIA ADR	\$299,196
COOR SERVICE MANAGEMENT	\$282,458
CORE CORP	\$41,201
CORONADO GLOBAL RESOURCE CDI	\$2,377,619
CORPORATE TRAVEL MANAGEMENT	\$534,105
COSTAMARE INC	\$363,061
COUPANG INC	\$932,663
CPMC HOLDINGS LTD	\$38,996
CREEK + RIVER CO LTD	\$226,234
CREW ENERGY INC	\$397,192
CRH PLC	\$3,195,514
CSC STEEL HOLDINGS BHD	\$35,015
CSL LTD	\$3,649,687
CSR LTD	\$94,714
CT PROPERTY TRUST LTD	\$47,628
CTBC FINANCIAL HOLDING CO LT	\$2,668,408
CTS EVENTIM AG + CO KGAA	\$466,532
CTT CORREIOS DE PORTUGAL	\$61,880
CUCKOO HOLDINGS CO LTD	\$13,288
CYBERNET SYSTEMS CO	\$48,876
DA CIN CONSTRUCTION CO LTD	\$53,122
DAEDUCK CO LTD	\$96,787
DAEHAN FLOUR MILLS CO LTD	\$87,043
DAESANG CORPORATION	\$152,945
DAESANG HOLDINGS CO LTD	\$47,927
DAEWON SAN UP CO LTD	\$12,423
DAH SING FINANCIAL HOLDINGS	\$21,647
DAI ICHI LIFE HOLDINGS INC	\$382,445
DAIHATSU DIESEL MFG CO LTD	\$32,428
DAIHEN CORP	\$101,778

DAIICHI JITSUGYO CO LTD	\$26,963
DAIKEN CORP	\$74,167
DAISHIN SECURITIES CO LTD	\$57,069
DAISUE CONSTRUCTION CO LTD	\$60,762
DAITRON CO LTD	\$28,809
DAIWA INDUSTRIES LTD	\$28,339
DAOU DATA CORP	\$31,934
DAOU TECHNOLOGY INC	\$149,395
DAQIN RAILWAY CO LTD A	\$814,213
DB FINANCIAL INVESTMENT CO L	\$27,199
DB HITEK CO LTD	\$672,386
DBS GROUP HOLDINGS LTD	\$1,860,945
DCC PLC	\$2,560,770
DDH1 LTD	\$39,389
DEA CAPITAL SPA	\$17,141
DECHRA PHARMACEUTICALS PLC	\$1,160,887
DELTA PROPERTY FUND LTD	\$940
DEMANT A/S	\$374,703
DENA CO LTD	\$176,588
DENSAN SYSTEM HOLDINGS CO LT	\$18,331
DENSO CORP	\$1,167,244
DENYO CO LTD	\$18,726
DERICHEBOURG	\$20,430
DERMAPHARM HOLDING SE	\$43,799
DESCARTES SYSTEMS GRP/THE	\$301,803
DETERRA ROYALTIES LTD	\$1,399,144
DEUTSCHE BANK AG REGISTERED	\$620,968
DEUTSCHE BOERSE AG	\$2,444,742
DEXTERRA GROUP INC	\$63,019
DGB FINANCIAL GROUP INC	\$1,283,314
DGL GROUP LTD/AU	\$55,662
DHARMA SATYA NUSANTARA PT	\$48,536
DIGITAL ARTS INC	\$25,836
DIGITAL HOLDINGS INC	\$126,724
DIPLOMA PLC	\$267,143
DISCO CORP	\$3,744,875
DKK CO LTD	\$27,429
DMCI HOLDINGS INC	\$208,193
DNO ASA	\$273,128
DO + CO AG	\$557,939
DOMETIC GROUP AB	\$692,025
DONGWON DEVELOPMENT CO LTD	\$55,087
DONGWON F+B CO LTD	\$81,089
DONGWON INDUSTRIES CO.	\$230,314
DONGYANG E+P INC	\$40,095
DOR ALON ENERGY IN ISRAEL	\$26,660
DOWA HOLDINGS CO LTD	\$404,556

DRAEGERWERK AG PREF	\$24,240
DRECOM CO LTD	\$1,431
DUNDEE PRECIOUS METALS INC	\$104,353
DUSKIN CO LTD	\$159,656
DYNAM JAPAN HOLDINGS CO LTD	\$12,704
E CREDIBLE CO LTD	\$24,885
E GUARDIAN INC	\$178,197
E INK HOLDINGS INC	\$735,399
EBARA FOODS INDUSTRY INC	\$17,185
ECN CAPITAL CORP	\$680,874
ECO WORLD DEVELOPMENT GROUP	\$141,585
ECONOCOM GROUP	\$115,114
EDP ENERGIAS DO BRASIL SA	\$2,084,553
EHIME BANK LTD/THE	\$66,173
EIKEN CHEMICAL CO LTD	\$24,950
EIZO CORP	\$233,101
ELECOM CO LTD	\$60,576
ELECTRICITY GENERA PCL NVDR	\$38,440
ELECTROLUX PROFESSIONAL AB B	\$565,635
ELEMATEC CORP	\$61,115
ELIS SA	\$508,371
ELKEM ASA	\$2,796,022
ELMERA GROUP ASA	\$215,611
EN JAPAN INC	\$254,345
ENAUTA PARTICIPACOES SA	\$9,713
ENDAVA PLC SPON ADR	\$427,580
ENDO LIGHTING CORP	\$60,157
ENGIE	\$3,772,488
ENI SPA	\$3,200,212
ENN ENERGY HOLDINGS LTD	\$2,250,467
ENSIGN ENERGY SERVICES INC	\$122,004
EPIROC AB A	\$1,459,489
EQUINOR ASA	\$6,615,474
EQUITAL LTD	\$1,635
ERAMET	\$62,919
ERGOMED PLC	\$103,812
ERNST RUSS AG	\$36,629
ERO COPPER CORP	\$396,054
ESKER SA	\$521,563
ESR GROUP LTD	\$3,415,472
EURAZEO SE	\$87,798
EURO CURRENCY	-\$45,931
EUROCASH SA	\$40,008
EUROFINS SCIENTIFIC	\$1,761,133
EURONAV NV	\$534,099
EVERGREEN MARINE CORP LTD	\$1,001,537
EVERLIGHT ELECTRONICS CO LTD	\$148,444

EVN AG	\$274,641
EXOR NV	\$802,912
EXPERIAN PLC	\$1,280,406
EXXARO RESOURCES LTD	\$456,373
EZAKI GLICO CO LTD	\$57,782
FAGRON	\$944,454
FAIRFAX FINANCIAL HLDGS LTD	\$687,414
FALCO HOLDINGS CO LTD	\$49,626
FANUC CORP	\$3,736,602
FARFETCH LTD CLASS A	\$552,022
FERGUSON PLC	\$3,706,586
FERREXPO PLC	\$317,350
FERRONORDIC AB	\$51,470
FIBI HOLDINGS	\$155,799
FINECOBANK SPA	\$3,439,171
FINNING INTERNATIONAL INC	\$1,791,033
FIRST BANK OF TOYAMA LTD/THE	\$38,702
FIRST GEN CORPORATION	\$58,551
FIRST INTL BANK ISRAEL	\$268,324
FIRST PACIFIC CO	\$31,768
FIRSTGROUP PLC	\$244,462
FISKARS OYJ ABP	\$517,142
FIT HON TENG LTD	\$317,989
FLATEXDEGIRO AG	\$356,014
FLOW TRADERS	\$1,000,088
FLUTTER ENTERTAINMENT PLC DI	\$1,948,821
FORTERRA PLC	\$1,612,183
FORTNOX AB	\$275,632
FOUNTAIN SET HLDGS	\$20,280
FOUNTAIN PAJOT SA	\$12,427
FOX WIZEL LTD	\$81,402
FRASERS GROUP PLC	\$622,747
FRASERS PROPERTY THA FOREIGN	\$36,719
FREEBIT CO LTD	\$65,018
FUBON FINANCIAL HOLDING CO	\$604,635
FUDO TETRA CORP	\$53,347
FUFENG GROUP LTD	\$130,767
FUJI MEDIA HOLDINGS INC	\$98,953
FUJI OIL HOLDINGS INC	\$805,684
FUJI PHARMA CO LTD	\$15,982
FUJIKURA LTD	\$119,435
FUJITSU LIMITED	\$1,486,022
FUKUDA DENSHI CO LTD	\$38,129
FUKUSHIMA GALILEI CO LTD	\$17,776
FULLCAST HOLDINGS CO LTD	\$113,564
FURYU CORP	\$117,902
FUSO PHARMACEUTICAL INDUST	\$20,526

G BITS NETWORK TECHNOLOGY A	\$498,454
GAKUJO CO LTD	\$42,539
GALLIFORD TRY HOLDINGS PLC	\$28,014
GALP ENERGIA SGPS SA	\$3,727,117
GAMES WORKSHOP GROUP PLC	\$1,240,162
GAZTRANSPORT ET TECHNIGA SA	\$600,045
GDS HOLDINGS LTD CL A	\$566,491
GEAR ENERGY LTD	\$250,797
GECOSS CORP	\$17,653
GENERALPLUS TECHNOLOGY INC	\$43,950
GENMAB A/S	\$2,220,356
GENTING PLANTATIONS BHD	\$267,073
GEO ENERGY RESOURCES LTD	\$93,001
GERDAU SA SPON ADR	\$716,387
GERRESHEIMER AG	\$797,066
GIANT MANUFACTURING	\$734,525
GIGABYTE TECHNOLOGY CO LTD	\$316,216
GILDAN ACTIVEWEAR INC	\$1,613,461
GIORDANO INTERNATIONAL LTD	\$8,795
GLENCORE PLC	\$3,117,491
GLOBAL GREEN CHEMICALS NVDR	\$33,673
GLOBERIDE INC	\$75,186
GLORY LTD	\$725,103
GMEXICO TRANSPORTES SAB DE C	\$32,391
GMO FINANCIAL GATE INC	\$326,996
GOLDEN AGRI RESOURCES LTD	\$63,232
GOLDEN OCEAN GROUP LTD	\$765,702
GOLDTEK TECHNOLOGY CO LTD	\$17,630
GOODBABY INTERNATIONAL HOLDI	\$28,325
GRAINCORP LTD A	\$112,206
GRANDTECH CG SYSTEMS INC	\$24,107
GRANDY HOUSE CORP	\$60,139
GRANGE RESOURCES LTD	\$128,290
GRANGES AB	\$820,266
GREATVIEW ASEPTIC PACKAGING	\$125,649
GREENTOWN MANAGEMENT HOLDING	\$251,762
GREGGS PLC	\$871,527
GRIEG SEAFOOD ASA	\$38,743
GROUPE SFPI	\$16,477
GRUPA LOTOS SA	\$91,864
GRUPO AEROPORTUARIO DEL CENT	\$259,489
GRUPO FINANCIERO BANORTE O	\$1,792,205
GRUPO FINANCIERO INBURSA O	\$132,711
GRUPO HERDEZ SAB SERIES	\$16,216
GS ENGINEERING + CONSTRUCT	\$165,842
GS HOLDINGS	\$1,641,381
GSK PLC	\$3,687,116

GSK PLC SPON ADR	\$2,586,030
GUERBET	\$69,900
GUN EI CHEMICAL INDUSTRY CO	\$24,525
GUNGHO ONLINE ENTERTAINMENT	\$405,469
GUNZE LTD	\$94,807
GUOTAI JUNAN INTERNATIONAL	\$14,222
H.U. GROUP HOLDINGS INC	\$405,920
H+R REAL ESTATE INV REIT UTS	\$805,903
HAMAKYOREX CO LTD	\$21,096
HANA FINANCIAL GROUP	\$2,096,000
HANA MICROELECTRONICS FOREIG	\$763,940
HANWHA CORPORATION 3P	\$43,567
HAPAG LLOYD AG	\$1,400,618
HARGREAVES LANSDOWN PLC	\$1,221,915
HARTALEGA HOLDINGS BHD	\$266,045
HDFC BANK LTD ADR	\$8,659,443
HECTO INNOVATION CO LTD	\$30,129
HEIDELBERGER DRUCKMASCHINEN	\$117,361
HEINEKEN MALAYSIA BHD	\$193,770
HEINEKEN NV	\$3,213,592
HERA SPA	\$514,451
HEROUX DEVTEK INC	\$64,783
HIKMA PHARMACEUTICALS PLC	\$133,970
HIMACS LTD	\$11,198
HIMARAYA CO LTD	\$27,747
HIMAX TECHNOLOGIES INC ADR	\$403,247
HINO MOTORS LTD	\$46,687
HISAMITSU PHARMACEUTICAL CO	\$180,082
HITACHI LTD	\$2,009,283
HITE JINRO CO LTD	\$408,461
HM SAMPOERNA TBK PT	\$14,176
HMS NETWORKS AB	\$443,911
HODOGAYA CHEMICAL CO LTD	\$80,159
HOKKO CHEMICAL INDUSTRY CO	\$25,510
HOKUHOKU FINANCIAL GROUP INC	\$157,910
HOLMEN AB B SHARES	\$252,080
HOLTEK SEMICONDUCTOR INC	\$126,968
HOMESERVE PLC	\$672,241
HON HAI PRECISION INDUSTRY	\$2,269,191
HONG KONG DOLLAR	\$200,531
HORNBACH HOLDING AG + CO KGA	\$40,080
HOSOKAWA MICRON CORP	\$390,717
HOWDEN JOINERY GROUP PLC	\$414,127
HOYA CORP	\$2,242,726
HUHTAMAKI OYJ	\$2,116,387
HUSQVARNA AB B SHS	\$1,518,435
HUTCHISON PORT HOLDINGS TR U	\$74,824



HY LOK CORP	\$48,306
HYUNDAI ENGINEERING + CONST	\$19,427
HYUNDAI GREENFOOD CO LTD	\$100,339
HYUNDAI MARINE + FIRE INS CO	\$27,913
I NET CORP	\$17,160
I PEX INC	\$158,233
IA FINANCIAL CORP INC	\$24,815
IBSTOCK PLC	\$914,578
ICHIYOSHI SECURITIES CO LTD	\$68,791
ICICI BANK LTD SPON ADR	\$3,242,659
ICON PLC	\$6,418,654
ID HOLDINGS CORP	\$21,280
IDEC CORP	\$845,869
IDOM INC	\$789,627
IDP EDUCATION LTD	\$398,030
IG GROUP HOLDINGS PLC	\$195,397
IGG INC	\$56,761
IGO LTD	\$376,957
IHI CORP	\$595,849
ILUKA RESOURCES LTD	\$1,270,870
IMAGE RESOURCES NL	\$7,415
IMAX CORP	\$795,519
IMCD NV	\$1,927,575
IMDEX LTD	\$44,713
IMI PLC	\$122,668
IMMOBILIARE GRANDE DISTRIBUZ	\$65,034
INABA SEISAKUSHO CO LTD	\$59,300
INCITEC PIVOT LTD	\$1,777,596
IND + COMM BK OF CHINA H	\$913,953
INDO TAMBANGRAYA MEGAH TBK P	\$258,413
INDOFOOD SUKSES MAKMUR TBK P	\$1,226,859
INDONESIAN RUPIAH	\$113,989
INDUSTRIAS BACHOCO SER B	\$36,190
INES CORP	\$112,367
INFICON HOLDING AG REG	\$252,932
INFINEON TECHNOLOGIES AG	\$1,496,355
INFINITT HEALTHCARE CO LTD	\$54,089
INFOCOM CORP	\$227,460
INFOMART CORP	\$34,780
INMODE LTD	\$666,137
INNOCEAN WORLDWIDE INC	\$76,721
INNOPRISE PLANTATIONS BHD	\$109,186
INPLAY OIL CORP	\$173,140
INSOURCE CO LTD	\$452,883
INTEGRATED DIAGNOSTICS HOLDI	\$24,890
INTER CARS SA	\$1,952
INTERFOR CORP	\$74,404

INTERNATIONAL PETROLEUM CORP	\$370,816
INTERNET INITIATIVE JAPAN	\$995,418
INTERPUMP GROUP SPA	\$1,113,202
INTERTEK GROUP PLC	\$1,285,167
INTERTRUST NV	\$1,392,290
INVESTEC LTD	\$94,137
INVESTEC PLC	\$1,154,233
INVESTMENT AB ORESUND	\$30,502
INVESTOR AB B SHS	\$6,142,556
INVINCIBLE INVESTMENT CORP	\$463,745
IOI CORP BHD	\$190,454
IPSOS	\$142,882
IR JAPAN HOLDINGS LTD	\$55,369
ISB CORP	\$57,358
ISEKI + CO LTD	\$37,926
ISHARES CORE MSCI EMERGING MAR	\$68,862,726
ISHARES MSCI EAFE ETF	\$129,604,260
ISHARES MSCI EAFE SMALL CAP ET	\$1,181,491
ISHARES MSCI INDIA SMALL CAP E	\$2,214,398
ISHIHARA SANGYO KAISHA LTD	\$47,845
ISRACARD LTD	\$63,081
ISRAEL CORP LIMITED/THE	\$695,586
ISRAEL DISCOUNT BANK A	\$1,234,023
ISRAMCO NEGEV 2 LP	\$43,991
ISRAS INVESTMENT COMPANY LTD	\$127,395
ITFOR INC	\$52,095
JACCS CO LTD	\$74,086
JAFCO GROUP CO LTD	\$1,209,042
JALLES MACHADO SA	\$64,743
JAMES HALSTEAD PLC	\$27,257
JAPAN POST HOLDINGS CO LTD	\$1,696,308
JAPAN POST INSURANCE CO LTD	\$525,751
JAPAN SYSTEM TECHNIQUES CO	\$45,287
JAPAN TRANCITY CORP	\$18,108
JAPANESE YEN	\$458,751
JARDINE CYCLE + CARRIAGE LTD	\$239,866
JB FINANCIAL GROUP CO LTD	\$45,875
JBS SA	\$2,338,389
JD.COM INC ADR	\$3,468,458
JENOPTIK AG	\$855,871
JEOL LTD	\$481,212
JERONIMO MARTINS	\$2,303,736
JET2 PLC	\$125,879
JINGJIN EQUIPMENT A	\$470,697
JINHUI SHIPPING + TRANSPORTA	\$28,081
JIUTIAN CHEMICAL GROUP LTD	\$68,763
JK HOLDINGS CO LTD	\$22,353

JLS CO LTD	\$31,429
JMDC INC	\$469,824
JNBY DESIGN LTD	\$336,649
JOHNSON HEALTH TECH CO LTD	\$491,230
JOHNSON SERVICE GROUP PLC	\$341,547
JP HOLDINGS INC	\$31,163
JUKI CORP	\$49,299
JUMBO SA	\$654,076
JUPITER MINES LTD	\$94,465
JUROKU FINANCIAL GROUP INC	\$142,961
JYSKE BANK REG	\$583,171
K S AG REG	\$1,795,849
KAGA ELECTRONICS CO LTD	\$28,994
KAKEN PHARMACEUTICAL CO LTD	\$106,709
KAMIGUMI CO LTD	\$135,203
KANADEN CORP	\$26,252
KANAMOTO CO LTD	\$273,472
KANDENKO CO LTD	\$42,345
KANEMATSU CORP	\$67,021
KAO CORP	\$765,287
KAWADA TECHNOLOGIES INC	\$25,836
KAWASAKI KISEN KAISHA LTD	\$188,252
KB FINANCIAL GROUP INC	\$3,276,455
KEIYO BANK LTD/THE	\$27,035
KELT EXPLORATION LTD	\$427,468
KEPLER WEBER SA	\$73,018
KERING	\$2,785,270
KERRY PROPERTIES LTD	\$66,676
KERUR HOLDINGS LTD	\$57,616
KEYENCE CORP	\$2,458,032
KIATNAKIN PHATRA BANK P NVDR	\$47,173
KINAXIS INC	\$629,546
KINDEN CORP	\$41,524
KINEPOLIS	\$826,702
KING YUAN ELECTRONICS CO LTD	\$1,479,812
KINGNET NETWORK CO LTD A	\$614,406
KISCO HOLDINGS CO LTD	\$31,894
KITA NIPPON BANK LTD/THE	\$11,770
KITO CORPORATION	\$19,484
KLAVENESS COMBINATION CARRIE	\$26,921
KOBE BUSSAN CO LTD	\$2,337,327
KOITO MANUFACTURING CO LTD	\$1,894,954
KOKUYO CO LTD	\$108,754
KOMATSU LTD	\$898,935
KOMATSU WALL INDUSTRY CO LTD	\$30,029
KOMORI CORP	\$145,109
KONGSBERG GRUPPEN ASA	\$743,355

KONICA MINOLTA INC	\$196,065
KONINKLIJKE DSM NV	\$2,484,073
KONISHI CO LTD	\$26,140
KOREA GAS CORPORATION	\$128,848
KOREA INVESTMENT HOLDINGS CO	\$12,830
KOREA LINE CORP	\$294,106
KOREAN REINSURANCE CO	\$19,596
KRUNG THAI BANK NVDR	\$1,009,089
KSB SE + CO KGAA VORZUG	\$8,886
KT CORP	\$2,750,229
KT CORP SP ADR	\$982,686
KUALA LUMPUR KEPONG BHD	\$1,238,994
KUEHNE NAGEL INTL AG REG	\$3,388,761
KUMAGAI GUMI CO LTD	\$117,447
KURIYAMA HOLDINGS CORP	\$40,343
KYOBO SECURITIES CO LTD	\$59,211
KYOKUTO KAIHATSU KOGYO CO	\$29,617
KYOKUTO SECURITIES	\$51,805
KYUNG DONG NAVIEN CO LTD	\$393,316
KYUNG DONG CITY GAS CO LTD	\$116,711
LABORATORIOS FARMACEUTICOS R	\$195,374
LABRADOR IRON ORE ROYALTY CO	\$263,731
LALIN PROPERTY PCL NVDR	\$49,183
LAM SOON (THAILAND) PCL NVDR	\$22,360
LANDIS GYR GROUP AG	\$645,864
LANNA RESOURCES PCL NVDR	\$131,778
LAURENT PERRIER	\$12,932
LAURENTIAN BANK OF CANADA	\$400,968
LEE S PHARMACEUTICAL HLDGS	\$11,597
LEGEND HOLDINGS CORP H	\$130,211
LEM HOLDING SA REG	\$41,916
LENOVO GROUP LTD	\$463,324
LEON S FURNITURE LTD	\$19,511
LEONARDO SPA	\$947,214
LEONTEQ AG	\$342,187
LF CORP	\$34,381
LG CORP	\$16,919
LG ELECTRONICS INC	\$609,749
LG UPLUS CORP	\$521,636
LI NING CO LTD	\$2,520,011
LINAMAR CORP	\$773,737
LINDE PLC	\$2,905,778
LITE ON TECHNOLOGY CORP	\$255,096
LIU CHONG HING INVESTMENT	\$3,391
LIVECHAT SOFTWARE SA	\$98,131
LOGITECH INTERNATIONAL REG	\$2,257,712
LONGI GREEN ENERGY TECHNOL A	\$3,174,289

LONZA GROUP AG REG	\$1,427,018
LPN DEVELOPMENT NVDR	\$39,626
LT GROUP INC	\$134,408
LU VE SPA	\$24,669
LUK FOOK HOLDINGS INTL LTD	\$12,839
LUOLAI LIFESTYLE TECHNOLOG A	\$748,772
LVMH MOET HENNESSY LOUIS VUI	\$4,632,797
LYNAS RARE EARTHS LTD	\$2,576,867
M DIAS BRANCO SA	\$915,343
MACAUTO INDUSTRIAL CO LTD	\$67,247
MACMAHON HOLDINGS LTD	\$18,735
MAEIL DAIRIES CO.	\$96,009
MAGNA INTERNATIONAL INC	\$2,751,805
MAGNI TECH INDUSTRIES BHD	\$14,965
MAH SING GROUP BHD	\$29,418
MAINFREIGHT LTD	\$47,459
MAJOR DRILLING GROUP INTL	\$76,653
MAKEMYTRIP LTD	\$838,863
MAKINO MILLING MACHINE CO	\$248,500
MAKITA CORP	\$2,516,802
MALAKOFF CORP BHD	\$140,880
MALAYSIAN RINGGIT	\$18,288
MAN GROUP PLC/JERSEY	\$2,467,563
MARFRIG GLOBAL FOODS SA	\$154,922
MARIMEKKO OYJ	\$79,340
MARR SPA	\$569,146
MARUZEN SHOWA UNYU CO LTD	\$38,228
MATAS A/S	\$426,560
MATSUKIYOCOCOKARA + CO	\$594,038
MAVI GIYIM SANAYI VE TICA B	\$491,242
MAX STOCK LTD	\$386,752
MAXELL LTD	\$237,974
MAZDA MOTOR CORP	\$982,091
MBOI EXPENSE REFUND/DIVIDEND	\$0
MEDACTA GROUP SA	\$20,649
MEDARTIS HOLDING AG	\$1,028,798
MEDIA NUSANTARA CITRA TBK PT	\$82,394
MEDICLINIC INTERNATIONAL PLC	\$116,366
MEDISTIM ASA	\$25,763
MEG ENERGY CORP	\$2,463,123
MEGA FIRST CORP BHD	\$60,258
MEGAWORLD CORP	\$92,787
MEIKO NETWORK JAPAN CO LTD	\$10,882
MEITEC CORP	\$1,308,771
MEITUAN CLASS B	\$3,088,609
MELCO HOLDINGS INC	\$48,320
MELCOR DEVELOPMENTS LTD	\$10,310

MENICON CO LTD	\$431,063
MENORA MIVTACHIM HOLDINGS LT	\$114,759
MENSCH UND MASCHINE SOFTWARE	\$38,368
MERAFA RESOURCES LTD	\$43,905
MERCADOLIBRE INC	\$2,613,078
MERCK KGAA	\$5,715,387
MERIDA INDUSTRY CO LTD	\$1,022,567
METALL ZUG AG SHS B REG	\$23,941
METCASH LTD	\$324,376
METHANEX CORP	\$952,944
METRODATA ELECTRONIC PT	\$41,592
METSO OUTOTEC OYJ	\$315,302
METTLER TOLEDO INTERNATIONAL	\$3,409,549
MEXICAN PESO (NEW)	\$153
MFE MEDIAFOREUROPE NV CL A	\$141,299
MFE MEDIAFOREUROPE NV CL B	\$216,949
MI CHANG OIL INDUSTRIAL CO	\$41,881
MIDEA REAL ESTATE HOLDING LT	\$205,868
MILLION HOPE INDUSTRIES HOLD	\$706
MIMAKI ENGINEERING CO LTD	\$25,457
MIMASU SEMICONDUCTOR INDUST	\$20,133
MINERAL RESOURCES LTD	\$68,012
MINERVA SA	\$621,446
MINTO APARTMENT REAL ESTATE	\$165,699
MIRAIAL CO LTD	\$22,086
MIROKU JYOHU SERVICE CO LTD	\$21,898
MITRABAHTERA SEGARA SEJATI T	\$22,151
MITSUBA CORP	\$22,671
MITSUBISHI ELECTRIC CORP	\$99,329
MITSUBISHI PAPER MILLS LTD	\$24,266
MITSUBISHI PENCIL CO LTD	\$79,962
MITSUBISHI SHOKUHIN CO LTD	\$14,004
MIXI INC	\$392,863
MIYAJI ENGINEERING GROUP INC	\$19,933
MIYAZAKI BANK LTD/THE	\$50,816
MIZRAHI TEFAHOT BANK LTD	\$1,132,953
MIZUNO CORP	\$29,294
MK RESTAURANTS GROUP NVDR	\$59,854
MKH BHD	\$23,912
MOBILEZONE HOLDING AG REG	\$555,670
MOL HUNGARIAN OIL AND GAS PL	\$290,101
MONTANA AEROSPACE AG	\$591,509
MORGAN SINDALL GROUP PLC	\$25,424
MORGUARD CORP	\$25,350
MORINAGA + CO LTD	\$349,012
MOTOR OIL (HELLAS) SA	\$97,188
MPC CONTAINER SHIPS AS	\$107,908

MSCI EMF	\$8,538,214
MTU AERO ENGINES AG	\$1,863,343
MULLEN GROUP LTD	\$305,454
MULTICAMPUS CO LTD	\$29,256
MULTIPLAN EMPREENDIMENTOS	\$800,441
MURAMOTO ELECTRON THAI NVDR	\$64,848
MURATA MANUFACTURING CO LTD	\$1,954,410
MUSASHINO BANK LTD/THE	\$88,031
NAGANO BANK LTD/THE	\$22,412
NAIGAI TRANS LINE LTD	\$25,253
NAKANO CORP	\$5,537
NAN PAO RESINS CHEMICAL CO L	\$441,169
NANJING IRON + STEEL CO A	\$552,566
NANTO BANK LTD/THE	\$55,662
NATIONAL BANK OF GREECE	\$251,735
NAVER CORP	\$5,273,567
NAVIGATOR CO SA/THE	\$251,697
NCS+A CO LTD	\$28,321
NEMETSCHEK SE	\$1,069,301
NESTLE SA REG	\$3,310,083
NET INSIGHT AB B	\$132,717
NETUREN CO LTD	\$109,590
NEW HOPE CORP LTD	\$397,212
NEW TAIWAN DOLLAR	\$23
NEW WAVE GROUP AB B SHS	\$117,116
NEW WORK SE	\$25,055
NEW ZEALAND DOLLAR	\$6
NEXTAGE CO LTD	\$629,060
NEXTDC LTD	\$506,133
NEXUS AG	\$125,193
NHN CORP	\$153,957
NIBE INDUSTRIER AB B SHS	\$2,072,148
NICE HOLDINGS CO LTD	\$146,587
NICHIHA CORP	\$958,021
NIDEC CORP	\$1,850,502
NIEN MADE ENTERPRISE CO LTD	\$650,378
NIHON CHOUZAI CO LTD	\$46,497
NIHON PARKERIZING CO LTD	\$303,657
NIKKON HOLDINGS CO LTD	\$34,833
NILFISK HOLDING A/S	\$97,148
NINETY ONE LTD	\$37,492
NINETY ONE PLC	\$276,713
NIPPON GAS CO LTD	\$665,621
NIPPON TELEGRAPH + TELEPHONE	\$1,339,246
NIPPON TELEVISION HOLDINGS	\$234,550
NISHI NIPPON FINANCIAL HOLDI	\$171,690
NISHIO RENT ALL CO LTD	\$45,660

NISSAN TOKYO SALES HOLDINGS	\$11,642
NISSEI ASB MACHINE CO LTD	\$742,630
NISSHA CO LTD	\$29,235
NISSHINBO HOLDINGS INC	\$88,681
NISSIN CORP	\$28,036
NISSIN ELECTRIC CO LTD	\$119,143
NISSO CORP	\$33,495
NITTA CORP	\$22,339
NITTETSU MINING CO LTD	\$75,522
NITTO KOHKI CO LTD	\$80,225
NITTOKU CO LTD	\$94,292
NN GROUP NV	\$371,676
NONG WOO BIO CO LTD	\$45,884
NONGSHIM CO LTD	\$183,566
NORCROS PLC	\$48,194
NORDEA BANK ABP	\$2,472,097
NORITZ CORP	\$106,511
NORTH PACIFIC BANK LTD	\$40,216
NORTH WEST CO INC/THE	\$701,956
NORWEGIAN KRONE	\$290
NOVA LTD	\$712,312
NOVARTIS AG REG	\$214,086
NOVATEK MICROELECTRONICS COR	\$710,983
NOVO NORDISK A/S B	\$8,364,626
NOVOLIPETSK STEEL PJSC GDR	\$469
NS SOLUTIONS CORP	\$287,777
NTG NORDIC TRANSPORT GROUP A	\$44,619
NUMIS CORPORATION PLC	\$26,718
NUVISTA ENERGY LTD	\$140,005
NYLEX MALAYSIA BHD	\$410
OBIC BUSINESS CONSULTANTS	\$216,330
OBJECTIVE CORPORATION LTD	\$41,486
OBSIDIAN ENERGY LTD	\$357,923
OCEANAGOLD CORP	\$232,074
OCI NV	\$1,951,707
OFX GROUP LTD	\$62,608
OITA BANK LTD/THE	\$19,250
OKABE CO LTD	\$52,362
OKAMURA CORP	\$301,539
OKEA ASA	\$126,281
OKI ELECTRIC INDUSTRY CO LTD	\$46,907
OKINAWA CELLULAR TELEPHONE	\$103,537
OKUMA CORP	\$145,832
OKURA INDUSTRIAL CO LTD	\$18,792
OLYMPUS CORP	\$10,612,588
OMNIA HOLDINGS LTD	\$159,681
OMV AG	\$2,392,314



ONESPAWORLD HOLDINGS LTD	\$833,889
OPEN HOUSE GROUP CO LTD	\$325,936
OPTIM CORP	\$22,023
ORANGE POLSKA SA	\$532,229
ORASCOM CONSTRUCTION PLC	\$29,204
ORICA LTD	\$523,907
ORIENT OVERSEAS INTL LTD	\$2,267,153
ORIENTAL HOLDINGS BERHAD	\$47,763
ORION CORP/REPUBLIC OF KOREA	\$824,775
ORION HOLDINGS CORP	\$338,563
ORION OYJ CLASS A	\$252,044
ORION OYJ CLASS B	\$222,725
ORIX CORP	\$318,310
ORORA LTD	\$295,847
OSSTEM IMPLANT CO LTD	\$2,119,710
OTP BANK PLC	\$823,760
OTSUKA HOLDINGS CO LTD	\$1,407,932
OVH GROUPE SAS	\$498,368
OXFORD BIOMEDICA PLC	\$192,414
OXFORD INSTRUMENTS PLC	\$804,541
OYO CORP	\$20,747
OZ MINERALS LTD	\$592,351
PACIFIC BASIN SHIPPING LTD	\$573,089
PACIFIC CENTURY REGION DEVEL	\$9,894
PACIFIC CURRENT GROUP LTD	\$39,853
PAGEGROUP PLC	\$735,900
PALM HILLS DEVELOPMENTS SAE	\$33,131
PANIN FINANCIAL TBK PT	\$180,770
PANTECH GROUP HOLDINGS BHD	\$33,078
PARAMOUNT RESOURCES LTD A	\$254,985
PARETO BANK ASA	\$32,459
PAREX RESOURCES INC	\$277,158
PASON SYSTEMS INC	\$357,412
PEGAVISION CORP	\$590,445
PERFECT WORLD CO LTD A	\$564,986
PERION NETWORK LTD	\$408,505
PERNOD RICARD SA	\$3,552,455
PERSEUS MINING LTD	\$254,500
PERSOL HOLDINGS CO LTD	\$537,291
PERUSAHAAN GAS NEGARA TBK PT	\$1,430,013
PETERSHILL PARTNERS PLC	\$150,928
PETRO RIO SA	\$443,631
PETROBRAS PETROLEO BRAS PR	\$1,848,488
PETROCHINA CO LTD H	\$2,449,818
PETROLEO BRASILEIRO SPON ADR	\$1,304,878
PETRONAS CHEMICALS GROUP BHD	\$1,812,252
PGE SA	\$879,501

PHILIPPINE PESO	\$9,735
PHOTOCURE ASA	\$674,435
PIGEON CORP	\$436,980
PILOT CORP	\$195,742
PING AN INSURANCE GROUP CO H	\$3,637,369
PINNACLE INVESTMENT MANAGEME	\$126,931
PIOVAN SPA	\$118,049
PIPESTONE ENERGY CORP	\$196,231
PIRAEUS PORT AUTHORITY SA	\$23,544
POLAR CAPITAL HOLDINGS PLC	\$52,783
POLE TO WIN HOLDINGS INC	\$49,182
POLISH ZLOTY	\$17
POLSKIE GORNICTWO NAFTOWE I	\$658,075
PONSSE OYJ	\$12,856
POSCO HOLDINGS INC	\$27,517
POSTAL SAVINGS BANK OF CHI H	\$3,968,107
POU CHEN	\$108,144
POUND STERLING	\$631,520
POWSZECHNY ZAKLAD UBEZPIECZE	\$246,470
PRARAM 9 HOSPITAL PCL NVDR	\$40,291
PRIMAX ELECTRONICS LTD	\$735,776
PROSUS NV	\$3,450,514
PROTECTOR FORSIKRING ASA	\$61,711
PRUDENTIAL PLC	\$2,143,165
PRUKSA HOLDING PCL NVDR	\$126,091
PT XL AXIATA TBK	\$609,218
PTT GLOBAL CHEMICAL PCL NVDR	\$596,628
PUBLICIS GROUPE	\$495,661
QINETIQ GROUP PLC	\$61,960
QOL HOLDINGS CO LTD	\$791,419
QUALITY HOUSES PCL NVDR	\$334,450
QUINENCO S.A.	\$106,834
RADA ELECTRONIC INDS LTD	\$794,640
RAIA DROGASIL SA	\$2,070,440
RAIFFEISEN BANK INTERNATIONAL	\$210,221
RAMAYANA LESTARI SENTOSA TBK	\$31,128
RANA GRUBER ASA	\$38,293
RATCH GROUP PCL NVDR	\$46,521
RATCHAPHRUEK HOSPITAL NVDR	\$35,487
RATHBONES GROUP PLC	\$1,158,193
RATIONAL AG	\$1,953,596
RAYENCE CO LTD	\$26,331
RECKITT BENCKISER GROUP PLC	\$4,468,469
RECORDATI INDUSTRIA CHIMICA	\$1,697,416
RECRUIT HOLDINGS CO LTD	\$2,714,206
REDE D OR SAO LUIZ SA	\$2,264,889
REGINA MIRACLE INTERNATIONAL	\$243,738

REGIONAL CONTAINER LINE NVDR	\$64,902
REGIONAL SAB DE CV	\$344,035
REIT 1 LTD	\$55,318
RELIA INC	\$71,672
RELIANCE INDS SPONS GDR 144A	\$3,881,534
RELX PLC	\$5,166,456
REMY COINTREAU	\$2,411,638
RESOLUTE FOREST PRODUCTS	\$77,887
RETAIL ESTATES	\$56,561
RETAILORS LTD	\$61,943
RHB BANK BHD	\$1,008,324
RHEINMETALL AG	\$1,783,311
RHYTHM CO LTD	\$21,610
RICHELIEU HARDWARE LTD	\$757,255
RICHTER GEDEON NYRT	\$385,193
RICOH CO LTD	\$269,438
RIETER HOLDING AG REG	\$287,809
RIGHTMOVE PLC	\$2,633,421
RIO TINTO LTD	\$1,672,109
RITCHIE BROS AUCTIONEERS	\$4,455,867
RMK ENERGY TBK PT	\$145,406
ROBERT WALTERS PLC	\$13,299
ROCHE HOLDING AG GENUSSCHEIN	\$5,800,681
ROS AGRO PLC GDR REG S	\$3,026
ROVIO ENTERTAINMENT OYJ	\$515,120
ROYAL MAIL PLC	\$326,836
ROYAL UNIBREW	\$691,886
RS GROUP PLC	\$477,159
RWE AG	\$2,106,503
RYANAIR HOLDINGS PLC SP ADR	\$1,234,307
RYOBI LTD	\$21,352
S 1 CORPORATION	\$402,387
S FOODS INC	\$45,858
S.KIJCHAI ENTERPRISE PCL R	\$42,601
SAAB AB B	\$648,082
SAFE BULKERS INC	\$326,526
SAJO INDUSTRIES CO LTD	\$39,861
SAKAI CHEMICAL INDUSTRY CO	\$76,434
SAKAI HEAVY INDUSTRIES LTD	\$19,331
SALZGITTER AG	\$266,398
SAMICK MUSICAL INSTRUMENTS	\$19,662
SAMSONITE INTERNATIONAL SA	\$542,235
SAMSUNG CARD CO	\$19,403
SAMSUNG ELECTRONICS CO LTD	\$3,370,788
SAMUDERA SHIPPING LINE LTD	\$18,228
SAMYANG HOLDINGS CORP	\$79,021
SAMYANG OPTICS CO LTD	\$23,884

SAN JU SAN FINANCIAL GROUP I	\$18,470
SANDFIRE RESOURCES LTD	\$638,594
SANDNES SPAREBANK	\$39,490
SANDVIK AB	\$7,083,365
SANKYO CO LTD	\$157,123
SANKYU INC	\$166,501
SANLORENZO SPA/AMEGLIA	\$1,563,612
SANOFI	\$5,323,282
SANTEN PHARMACEUTICAL CO LTD	\$599,922
SANTOS BRASIL PARTICIPACOES	\$338,253
SANYO DENKI CO LTD	\$42,266
SAPPI LIMITED	\$216,341
SARATOGA INVESTAMA SEDAYA TB	\$418,546
SARAWAK OIL PALMS BERHAD	\$115,910
SARFATI	\$20,984
SARTORIUS AG VORZUG	\$2,743,112
SATO HOLDINGS CORP	\$67,303
SAVENCIA SA	\$18,755
SAWAI GROUP HOLDINGS CO LTD	\$63,608
SC ASSET CORP PCL NVDR	\$38,545
SCANDIC HOTELS GROUP AB	\$502,248
SCANDINAVIAN TOBACCO GROUP A	\$2,411,719
SCHAEFFLER AG PREF	\$131,369
SCHNEIDER ELECTRIC SE	\$3,382,305
SCHRODERS PLC	\$180,715
SCICOM (MSC) BHD	\$22,155
SCSK CORP	\$224,775
SEAH STEEL CORP/NEW	\$75,942
SEBANG CO LTD	\$29,901
SECO SPA	\$573,880
SEED CO LTD/TOKYO	\$20,052
SEIKO EPSON CORP	\$258,629
SEJONG TELECOM INC	\$60,084
SEKISUI JUSHI CORP	\$21,097
SELLA CAPITAL REAL ESTATE LT	\$130,461
SEMBCORP INDUSTRIES LTD	\$32,356
SEMCON AB	\$23,314
SEMPIO FOODS CO	\$35,379
SENSIRION HOLDING AG	\$3,064,415
SERGE FERRARI GROUP	\$13,971
SES	\$120,151
SGC ENERGY CO LTD	\$68,685
SGIS SONGSHAN CO LTD A	\$30,063
SHANDONG PUBLISHING + MEDI A	\$981,988
SHANGHAI HAOHAI BIOLOGICAL H	\$378,141
SHANGHAI INDUSTRIAL HLDG LTD	\$43,354
SHELL PLC	\$958,957

SHIBAURA MECHATRONICS CORP	\$227,301
SHIBUSAWA WAREHOUSE CO LTD	\$21,898
SHIBUYA CORPORATION	\$44,840
SHIKOKU BANK LTD/THE	\$23,608
SHIMA SEIKI MFG LTD	\$1,039,464
SHIMAMURA CO LTD	\$298,068
SHIMANO INC	\$1,838,931
SHIMIZU BANK LTD/THE	\$8,639
SHIN ETSU POLYMER CO LTD	\$292,088
SHIN ZU SHING CO LTD	\$414,909
SHINAGAWA REFRACTORIES CO	\$23,617
SHINHAN FINANCIAL GROUP LTD	\$1,716,416
SHINNIHON CORP	\$14,051
SHINYOUNG SECURITIES CO LTD	\$26,104
SHISEIDO CO LTD	\$2,497,411
SHL JAPAN LTD	\$9,727
SHO BOND HOLDINGS CO LTD	\$593,243
SHOPIFY INC CLASS A	\$1,467,343
SIEGFRIED HOLDING AG REG	\$1,357,821
SIG GROUP AG	\$460,734
SIGMA KOKI CO LTD	\$37,742
SIGMAXYZ HOLDINGS INC	\$49,562
SILICON MOTION TECHNOL ADR	\$469,390
SIME DARBY BERHAD	\$330,071
SIMS LTD	\$35,231
SINBON ELECTRONICS CO LTD	\$606,521
SINFONIA TECHNOLOGY CO LTD	\$23,637
SINGAMAS CONTAINER HLDGS	\$100,090
SINGAPORE DOLLAR	\$20,022
SINGAPURA FINANCE LTD	\$18,101
SINKO INDUSTRIES LTD	\$37,285
SINO OCEAN GROUP HOLDING LTD	\$305,849
SINON CORP	\$293,232
SINOPAC FINANCIAL HOLDINGS	\$39,551
SITC INTERNATIONAL HOLDINGS	\$291,400
SK HYNIX INC	\$3,140,215
SLC AGRICOLA SA	\$283,542
SMARTCENTRES REAL ESTATE INV	\$754,406
SMARTGROUP CORP LTD	\$20,852
SMC CORP	\$3,560,855
SMCP SA	\$332,830
SNT ENERGY CO LTD	\$28,400
SOCIETE GENERALE SA	\$37,848
SODA NIKKA CO LTD	\$1,265
SOFTBANK GROUP CORP	\$1,125,185
SOFTCREATE HOLDINGS CORP	\$76,217
SOHGO SECURITY SERVICES CO	\$144,301

SOLITON SYSTEMS KK	\$20,231
SOMFY SA	\$79,726
SONAE	\$193,951
SONOVA HOLDING AG REG	\$1,964,322
SONY GROUP CORP	\$2,123,367
SOUTH KOREAN WON	\$54,781
SOUTH32 LTD DI	\$2,905,592
SP SETIA BHD	\$82,495
SPAREBANKEN MORE CAP CERT	\$14,231
SPAREBANKEN SOR	\$18,147
SPARTAN DELTA CORP	\$349,058
SPC SAMLIP	\$97,937
SPIGEN KOREA CO LTD	\$26,108
SPIN MASTER CORP SUB VTG SHR	\$3,054,799
SPOTIFY TECHNOLOGY SA	\$1,013,270
SPRIX LTD	\$67,625
SQUARE ENIX HOLDINGS CO LTD	\$411,417
SSR MINING INC	\$458,632
STABILUS SE	\$791,980
STANTEC INC	\$741,885
STAR BULK CARRIERS CORP	\$658,112
STAR MICRONICS CO LTD	\$94,378
STAR PETROLEUM REFINING PCL	\$154,625
STATE STREET BANK + TRUST CO	\$15,732,371
STEADFAST GROUP LTD	\$282,878
STEF	\$19,910
STELCO HOLDINGS INC	\$142,196
STEP ENERGY SERVICES LTD	\$508,246
STHREE PLC	\$99,085
STRAUMANN HOLDING AG REG	\$1,815,526
SUGI HOLDINGS CO LTD	\$582,496
SUGIMOTO + CO LTD	\$22,076
SUMBER TANI AGUNG RESOURCES	\$57,657
SUMITOMO HEAVY INDUSTRIES	\$103,614
SUMITOMO PHARMA CO LTD	\$415,183
SUMITOMO RIKO COMPANY LTD	\$49,858
SUMITOMO SEIKA CHEMICALS CO	\$14,881
SUMITOMO WAREHOUSE CO LTD	\$104,785
SUN KWANG CO LTD	\$93,347
SUN WA TECHNOS CORP	\$36,917
SUNCOR ENERGY INC	\$4,143,958
SUNWAY REAL ESTATE INVESTMEN	\$44,692
SUPALAI PCL NVDR	\$568,075
SUZHOU GOLD MANTIS CONSTR A	\$449,166
SUZUDEN CORP	\$16,836
SUZUKEN CO LTD	\$234,298
SUZUKI MOTOR CORP	\$1,236,624

SVENSKA HANDELSBANKEN A SHS	\$1,473,089
SWEDISH KRONA	\$70,351
SWISS FRANC	\$741
SWISSQUOTE GROUP HOLDING REG	\$240,772
SYARIKAT TAKAFUL MALAYSIA KE	\$74,383
SYSMEX CORP	\$1,839,311
T+D HOLDINGS INC	\$137,470
TA ANN HOLDINGS BERHAD	\$92,648
TACHIBANA ELETECH CO LTD	\$32,468
TAEKWANG INDUSTRIAL CO LTD	\$38,378
TAEYOUNG ENGINEERING + CONST	\$20,745
TAIHO KOGYO CO LTD	\$28,519
TAISHIN FINANCIAL HOLDING	\$417,731
TAISHO PHARMACEUTICAL HOLDIN	\$1,025,800
TAIWAN SEMICONDUCTOR MANUFAC	\$11,110,162
TAIWAN SEMICONDUCTOR SP ADR	\$6,160,026
TAKAMATSU CONSTRUCTION GROUP	\$42,519
TAKAOKA TOKO CO LTD	\$76,062
TAKARA STANDARD CO LTD	\$81,889
TALIWORKS CORP BHD	\$28,100
TAMAR PETROLEUM LTD	\$292,325
TATNEFT PAO SPONSORED ADR	\$3,224
TAURON POLSKA ENERGIA SA	\$756,670
TECHMATRIX CORPORATION	\$37,076
TECHNO RYOWA LTD	\$4,602
TECHNOGYM SPA	\$1,150,932
TECHNOPRO HOLDINGS INC	\$959,965
TECHTRONIC INDUSTRIES CO LTD	\$4,613,545
TEKKEN CORP	\$33,013
TELKOM INDONESIA PERSERO ADR	\$2,454,529
TENCENT HOLDINGS LTD	\$2,633,064
TERNIUM SA SPONSORED ADR	\$1,418,590
TERVEYSTALO OYJ	\$193,048
TES CO LTD	\$73,332
TEXWINCA HOLDINGS LTD	\$21,078
TGS ASA	\$940,492
THAI BEVERAGE PCL	\$828,809
THAI OIL PCL NVDR	\$201,747
THAILAND BAHT	\$13,100
THAILAND FUTURE FUND FOREIGN	\$29,841
THALES SA	\$2,839,838
THANACHART CAPITAL PCL NVDR	\$105,279
THULE GROUP AB/THE	\$749,971
THUNGELA RESOURCES LTD	\$761,192
TIAN DI SCIENCE + TECHNOLO A	\$333,100
TIGERS POLYMER CORP	\$20,445
TIM SA	\$25,604

TIS INC	\$3,113,945
TK CORPORATION	\$49,602
TKH GROUP NV DUTCH CERT	\$70,876
TMX GROUP LTD	\$3,439,543
TOBISHIMA CORP	\$21,022
TOCHIGI BANK LTD/THE	\$93,653
TOKAI CORP/GIFU	\$137,264
TOKAI RIKA CO LTD	\$92,599
TOKIO MARINE HOLDINGS INC	\$296,679
TOKYO KEIKI INC	\$39,324
TOKYO OHKA KOGYO CO LTD	\$483,869
TOKYO SEIMITSU CO LTD	\$78,790
TOKYU CONSTRUCTION CO LTD	\$68,457
TOMATO BANK LTD	\$8,859
TOMSON GROUP LTD	\$10,223
TOMY COMPANY LTD	\$66,216
TONAMI HOLDINGS CO LTD	\$23,286
TONGCHENG TRAVEL HOLDINGS LT	\$146,278
TONGYANG LIFE INSURANCE	\$41,136
TOPCO SCIENTIFIC CO LTD	\$83,542
TOPCON CORP	\$720,969
TOPKEY CORP	\$449,459
TORII PHARMACEUTICAL CO LTD	\$70,884
TOTALENERGIES SE	\$2,925,857
TOTVS SA	\$440,341
TOURMALINE OIL CORP	\$3,211,727
TOWA BANK LTD/THE	\$48,143
TOWA PHARMACEUTICAL CO LTD	\$92,461
TOYO ENGINEERING CORP	\$120,117
TOYO MACHINERY + METAL CO	\$11,562
TOYO SECURITIES CO LTD	\$76,361
TOYO SUISAN KAISHA LTD	\$720,364
TPI POLENE PCL NVDR	\$114,541
TRAINLINE PLC	\$1,122,910
TRANCOM CO LTD	\$35,192
TRANSCOSMOS INC	\$130,827
TRANSGLOBE ENERGY CORP	\$172,582
TRANSMISSORA ALIANCA DE UNIT	\$2,345,507
TRAVIS PERKINS PLC	\$292,824
TRE HOLDINGS CORP	\$153,850
TRELLEBORG AB B SHS	\$350,499
TRICAN WELL SERVICE LTD	\$510,327
TRICON RESIDENTIAL INC	\$277,935
TRIP.COM GROUP LTD	\$612,673
TRIP.COM GROUP LTD ADR	\$595,500
TRIPOD TECHNOLOGY CORP	\$798,746
TRIPUTRA AGRO PERSADA PT	\$141,150



TRITAX BIG BOX REIT PLC	\$647,988
TRUSCO NAKAYAMA CORP	\$34,104
TSAKER NEW ENERGY TECH CO LT	\$185,782
TSH RESOURCES BHD	\$29,413
TSI HOLDINGS CO LTD	\$100,380
TSUBAKIMOTO CHAIN CO	\$504,884
TSUMURA + CO	\$1,378,437
TSURUMI MANUFACTURING CO LTD	\$25,999
TURKISH LIRA	\$42
TV ASAHI HOLDINGS CORP	\$137,079
UBIQUOSS INC	\$25,308
UBISOFT ENTERTAINMENT	\$970,923
ULVAC INC	\$88,418
UNI PRESIDENT CHINA HOLDINGS	\$186,969
UNI SELECT INC	\$741,301
UNICHARM CORP	\$1,657,532
UNID CO LTD	\$29,772
UNILEVER PLC	\$3,020,162
UNION BANK OF TAIWAN	\$69,474
UNIPAR CARBOCLORO SA PREF B	\$67,069
UNIPOL GRUPPO SPA	\$413,398
UNITED INC	\$76,392
UNITED OVERSEAS BANK LTD	\$6,920,761
UNITED PLANTATIONS BHD	\$171,843
UNITED TRACTORS TBK PT	\$285,573
UNIVANICH PALM OIL PCL NVDR	\$92,439
UPONOR OYJ	\$87,031
US DOLLAR	\$2,367
USHIO INC	\$469,353
VAISALA OYJ A SHS	\$123,146
VALUE PARTNERS GROUP LTD	\$625,425
VEDAN INTERNATIONAL HOLDINGS	\$35,968
VETOQUINOL SA	\$26,375
VIA OPTRONICS AG	\$79,712
VIDENDUM PLC	\$66,841
VIENNA INSURANCE GROUP AG	\$160,333
VINCENT MEDICAL HOLDINGS LTD	\$13,331
VINX CORP	\$28,318
VISIONAL INC	\$363,100
VITROLIFE AB	\$177,191
VIVA BIOTECH HOLDINGS	\$457,207
VIVA ENERGY GROUP LTD	\$4,845,639
VOESTALPINE AG	\$198,215
VOLATI AB	\$50,416
VONOVIA SE	\$1,578,951
VONTOBEL HOLDING AG REG	\$623,655
VSTEC HOLDINGS LTD	\$70,427

VTECH HOLDINGS LTD	\$1,163,713
VUKILE PROPERTY FUND LTD	\$42,861
VULCAN STEEL LTD	\$71,149
WACKER CHEMIE AG	\$1,227,074
WAKITA + CO LTD	\$74,767
WALMART DE MEXICO SAB DE CV	\$7,418,726
WARABEYA NICHIO HOLDINGS CO	\$55,991
WARSAW STOCK EXCHANGE	\$74,087
WATCHES OF SWITZERLAND GROUP	\$1,232,260
WATER OASIS GROUP LTD	\$18,810
WEIR GROUP PLC/THE	\$735,911
WELLCALL HOLDINGS BHD	\$31,346
WENDEL	\$485,074
WEST FRASER TIMBER CO LTD	\$30,628
WEST HOLDINGS CORP	\$437,930
WESTERN BULK CHARTERING AS	\$13,756
WESTON (GEORGE) LTD	\$664,451
WESTPORTS HOLDINGS BHD	\$384,922
WESTSHORE TERMINALS INVESTME	\$190,717
WHITECAP RESOURCES INC	\$1,825,944
WICE LOGISTICS PCL NVDR	\$93,135
WICKES GROUP PLC	\$44,774
WILH WILHELMSSEN HOLDING B	\$17,547
WISE PLC A	\$362,951
WITHSECURE OYJ	\$52,617
WIWYNN CORP	\$164,091
WNS HOLDINGS LTD ADR	\$2,155,230
WOLTERS KLUWER	\$7,437,983
WOODSIDE ENERGY GROUP LTD	\$527,883
WOORI FINANCIAL GROUP INC	\$411,078
WUESTENROT + WUERTTEMBERG	\$33,512
WULIANGYE YIBIN CO LTD A	\$3,912,060
X TRADE BROKERS DOM MAKLESK	\$309,124
XEBIO HOLDINGS CO LTD	\$39,576
XERO LTD	\$1,535,836
XIWANG SPECIAL STEEL CO LTD	\$7,254
XTEP INTERNATIONAL HOLDINGS	\$1,672,549
YAMADA CONSULTING GROUP CO L	\$20,994
YAMAGATA BANK LTD/THE	\$58,894
YAMAHA CORP	\$1,578,742
YAMAICHI ELECTRONICS CO LTD	\$266,210
YAMANASHI CHUO BANK LTD/THE	\$49,335
YANCOAL AUSTRALIA LTD	\$1,743,091
YANGZIJANG FINANCIAL HOLDIN	\$152,575
YANGZIJANG SHIPBUILDING	\$346,085
YAPI VE KREDI BANKASI	\$129,083
YARA INTERNATIONAL ASA	\$219,553

YONDENKO CORP	\$33,893
YPSOMED HOLDING AG REG	\$49,141
YTL CORP BHD	\$163,309
YTL POWER INTERNATIONAL BHD	\$114,636
YUAN RENMINBI	\$76,141
YUANTA FINANCIAL HOLDING CO	\$914,905
YUASA TRADING CO LTD	\$138,295
YUM CHINA HOLDINGS INC	\$8,323,328
YUSHIN PRECISION EQUIPMENT	\$67,306
Z HOLDINGS CORP	\$996,143
ZALANDO SE	\$1,472,535
ZEHNDER GROUP AG RG	\$133,261
ZENKOKU HOSHO CO LTD	\$56,310
ZENRIN CO LTD	\$29,214
ZHEJIANG SEMIR GARMENT CO A	\$438,011
ZIGEXN CO LTD	\$32,564
ZIM INTEGRATED SHIPPING SERV	\$1,716,622
ZUKEN INC	\$35,980
ZUR ROSE GROUP AG	\$113,835
<b>Total Holdings</b>	<b>\$2,170,257,299</b>

Private Investments Asset Class	
Security Holdings	
Security Name	Market Value
AFFINITY ASIA PACIFIC FUND III	\$1,070,307
AFFINITY ASIA PACIFIC FUND IV	\$11,201,057
AMERICAN SECURITIES PRTNRS VII	\$27,116,117
AMERICAN SECURITIES PTRNS VI	\$21,022,453
ANGELES EQUITY PARTNERS I, LP	\$10,009,917
ASCENDENT CAPITAL PARTNERS III	\$18,514,294
AUDAX PRIVATE EQ FUND IV	\$135,807
AUDAX PRIVATE EQUITY V	\$11,493,187
AXIOM ASIA IV LP	\$53,937,274
AXIOM ASIA PRIVATE CAP FND III	\$36,813,802
AXIOM ASIA PRIVATE CAP FUND II	\$12,594,544
AXIOM ASIA V LP	\$39,516,811
BDCM OPPORTUNITY FUND III LP	\$37,604,633
BLUE SAGE CAPITAL III LP	\$15,665,136
BRIN NON US TRUST 2001 PRIM	\$9,299
BRINSON NON U.S. TRUST 2000	\$15,885
BRINSON NON US PTRSP 2002 PRIM	\$10,131
BRINSON NON US PTRSP 2004 PRIM	\$14,883
BRINSON NON US TRUST 2003 PRIM	\$21,275
BRINSON PTRSHP 1998 PRIMARY FD	\$18,828
BRINSON PTRSHP 1999 PRIMARY FD	\$120,608
BRINSON PTRSHP 2000 PRIMARY FD	\$92,216
BRINSON PTRSHP 2001 PRIMARY FD	\$178,505
BRINSON PTRSHP 2002 PRIMARY FD	\$110,355
BRINSON PTRSHP 2002 SECONDARY	\$109,427
BRINSON PTRSHP 2003 PRIMARY FD	\$331,163
BRINSON PTRSHP 2003 SECONDARY	\$107,516
BRINSON PTRSHP 2004 PRIMARY FD	\$152,775
BRV VI, L.P.	\$27,975,707
BUILDERS VC ENTREPRENEURS FD I	\$11,256,845
BUILDERS VC FUND I	\$28,062,775
CAPITALSPRING INVESTMENT V	\$24,881,722
CARLYLE VENTURE PARTNERS III	\$503,827
CATALYST FUND IV PARALLEL LP	\$6,820,187
CATALYST FUND LP IV	\$1,696,447
CCMP CAPITAL INVESTORS III, L	\$11,599,955
CENTERBRIDGE CAP PARTNERS III	\$18,641,050
CENTERBRIDGE CAPITAL PTRNS II	\$3,676,370
CENTERBRIDGE SPEC CR III	\$4,686,805
CENTERBRIDGE SPEC CR III FLX	\$29,728,172
CENTERBRIDGE SPECIAL CREDIT II	\$630,171
CENTERBRIDGE SPECIAL CREDIT PR	\$84,772
CRESCENT ASIA CONS AND DVF II	\$65,251,557
DEERPATH CAPITAL ADVANTAGE IV	\$62,095,320

DEERPATH CAPITAL ADVANTAGE V	\$43,135,918
DFW CAPITAL PARTNERS V, LP	\$9,956,192
DOVER STREET IX	\$15,438,838
DOVER STREET VII LP	\$555,735
DOVER STREET VIII LP	\$4,250,784
EUREKA III, L.P	\$8,077,887
FOUNDATION CAP LEADERSHIP F II	\$13,744,471
FOUNDATION CAPITAL IX LP	\$33,414,387
GOLDENTREE DISTR CO INVEST III	\$31,192,860
GOLDENTREE DISTRESSED FUND III	\$35,870,709
GRIDIRON CAPITAL FUND II	\$3,120,372
GRIDIRON CAPITAL FUND III	\$50,734,092
GUARDIAN CAPITAL PART FD II	\$10,934,727
HARBOURVEST 2007 DIRECT	\$907,093
HARBOURVEST INTL PVT EQTY VI	\$13,179,310
HCI EQUITY PARTNERS III	\$7,076,486
HCI EQUITY PARTNERS IV LP	\$26,109,279
HKW CAPITAL PARTNERS IV, L.P	\$7,027,807
HKW CAPITAL PARTNERS V LP	\$34,736,786
ISHARES RUSSELL 2000 ETF	\$43,434,743
JLL PARTNERS FD VII, LP	\$24,156,947
JLL PARTNERS FUND V LP	\$3,041,836
KINDERHOOK CAPITAL FD V, LP	\$33,498,534
KINDERHOOK CAPITAL FUND IV,LP	\$19,839,759
KINDERHOOK CAPITAL FUND VI LP	\$32,553,339
LEVINE LEICHTMAN CAPITAL VI LP	\$42,833,382
LEXINGTON CAPITAL PARTNERS VIB	\$483,563
LEXINGTON CAPITAL PTNRS VII LP	\$7,410,781
LEXINGTON CAPITAL PTRS V LP	\$197,372
LEXINGTON MID MARKET II LP	\$2,496,505
MATLIN PATTERSON GLB OPP	\$73,679
MCCARTHY CAPITAL FUND VI, LP	\$48,148,512
MCCARTHY CAPITAL FUND VII LP	\$20,185,147
MHR INSTITUTIONAL III	\$5,482,360
NB CO INVESTMENT PARTNERS LP	\$1,437,584
NB STRAT CO INV PARTNERS FD IV	\$17,106,978
NB STRATEGIC CO INVEST II, LP	\$7,569,111
NB STRATEGIC CO INVEST III LP	\$25,533,365
NORTHGATE V LP	\$52,641,708
NORTHGATE VENTURE PTNRS VI	\$34,758,952
OAK HILL CAPITAL PARTNERS II	\$63,293
OAK HILL III	\$916,614
OAKTREE CPTL MGMT OPPTY FD VII	\$17,236
OCM OPPORTUNITIES FUND VIII LP	\$86,504
OCP ASIA FUND III LP	\$77,712,022
OCP ASIA FUND IV US LP	\$19,528,684
ODYSSEY INVESTMENT PART FD V	\$19,865,109

ODYSSEY INVESTMENT PRTNS FD VI	\$34,995,581
ODYSSEY INVESTMENT PTNRS IV	\$306,047
OPUS CAPITAL VENTURE VI	\$1,525,850
ORCHARD LANDMARK II LP	\$31,477,446
PANGAEA THREE LP	\$11,780,333
PANGAEA TWO LP	\$23,400,496
PERFORMANCE VENTURE CAPITAL II	\$27,704,870
PINE BROOK FUND II, L.P	\$29,447,174
PORTFOLIO ADVISORS FUND V(B)	\$3,426,626
PORTFOLIO ADVISORS IV (B)	\$6,361,571
PORTFOLIO ADVISORS IV (E)	\$1,053,107
PORTFOLIO ADVISORS SECONDARY	\$1,282,089
RIVERGLADE CAPITAL, L.P.	\$16,902,999
SIGULER GUFF SBO FUND II LP	\$10,852,025
SIGULER GUFF SM BUYOUT	\$180,994
SOUTHERN CAPITAL FUND III LP	\$7,287,357
SPIRE CAPITAL PARTNERS III LP	\$11,829,655
STATE STREET BANK + TRUST CO	\$26,896,274
STERLING CAPITAL PARTNERS IV	\$9,360,306
SUMERU EQUITY PARTNERS III LP	\$53,483,604
TENAYA CAPITAL VI LP	\$17,709,770
TENAYA CAPITAL VII LP	\$37,737,552
TENEX CAPITAL PARTNERS II, LP	\$29,041,717
TENEX CAPITAL PARTNERS LP	\$9,064,221
TREE LINE DIRECT LENDING II LP	\$42,238,293
TRILANTIC CAPITAL PARTNERS	\$10,149,913
TRILANTIC CAPITAL PARTNERS IV	\$495,238
US DOLLAR	\$25,885
VERITAS CAPITAL FD VI LP	\$50,910,494
VERITAS CAPITAL FUND V LP	\$49,188,110
VERITAS CAPITAL FUND VII, L.P	\$51,850,863
VERITAS CAPITAL PARTNERS IV	\$635,419
VIDA INSURANCE CRD OPP FD II	\$27,972,026
VIDA INSURANCE CRD OPP FD III	\$37,521,107
CAPITALSPRING INVEST PRTNRS VI	\$12,916,003
BUILDERS VC FUND II LP	\$5,739,709
AXIOM ASIA VI LP	\$12,901,219
BIGCOMMERCE HOLDINGS SER 1	\$1,311,568
TENEX CAPITAL PARTNERS III LP	\$20,076,017
FOUNDATION CAP LEADERSHIP III	\$10,691,528
TREE LINE DIRECT LENDING III	\$33,847,571
FOUNDATION CAPITAL X LP	\$6,688,627
BRV LOTUS FUND III LP	\$32,980,095
CENTERBRIDGE SPEC CR IV	\$7,469,640
GOLDENTREE DISTRESSED FUND IV	\$7,445,881
KINDERHOOK CAPITAL FUND VII LP	\$2,145,179
<b>Total Holdings</b>	<b>\$2,314,425,291</b>

Real Assets Asset Class	
Security Holdings	
Security Name	Market Value
ANTERO MIDSTREAM CORP	\$4,298,750
ARCLIGHT ENERGY PART FD VI LP	\$11,697,089
ARCLIGHT ENERGY PARTNERS FD V	\$2,132,372
CHENIERE ENERGY INC	\$6,385,440
COPENHAGEN INFRASTRUCTURE IV	\$29,403,961
CRESTWOOD EQUITY PARTNERS LP	\$2,865,520
DCP MIDSTREAM LP	\$8,134,500
DENHAM INTL POWER FUND LP	\$39,975,415
ECOSYSTEM INVESTMENT PTRS IV	\$18,770,372
EIF US POWER FUND IV LP	\$11,172,875
ENBRIDGE INC	\$845,200
ENERGY TRANSFER LP	\$14,870,200
ENLINK MIDSTREAM LLC	\$13,175,000
ENTERPRISE PRODUCTS PARTNERS	\$12,185,000
EQT INFRASTRUCTURE V	\$21,784,801
GENESIS ENERGY L.P.	\$1,764,400
ITE RAIL FUND LP	\$8,242,194
KIMMERIDGE ENERGY EXPLOR FD IV	\$9,626,990
KIMMERIDGE ENERGY EXPLOR FD V	\$57,264,714
KINDER MORGAN INC	\$3,234,680
MAGELLAN MIDSTREAM PARTNERS	\$11,080,320
MOLPUS WOODLANDS FUND III LP	\$40,108,135
MOUNTAIN CAPITAL PARTNERS, LP	\$31,361,112
MOUNTAIN CAPITAL PTNRS II LP	\$9,910,928
MPLX LP	\$14,575,000
ORM TIMBER FUND III LLC	\$32,761,295
ORM TIMBER FUND IV LLC	\$9,611,818
PHILLIPS 66	\$6,149,250
PLAINS ALL AMER PIPELINE LP	\$7,168,600
PLAINS GP HOLDINGS LP CL A	\$8,256,000
RMS FOREST GROWTH III LP	\$18,408,613
SHELL MIDSTREAM PARTNERS LP	\$7,035,000
SILVER CREEK AGG RESERVES FD I	\$8,516,252
STATE STREET BANK + TRUST CO	\$28,003,347
TARGA RESOURCES CORP	\$13,903,110
TC ENERGY CORP	\$828,960
TRILANTIC ENERGY	\$5,999,735
TRILANTIC ENERGY PARTNERS II	\$22,083,874
TSY INFL IX N/B	\$99,458,991
WARWICK PARTNERS III, L.P.	\$26,262,487
WESTERN MIDSTREAM PARTNERS L	\$15,801,500
WHITE DEER ENERGY II LP	\$15,832,907
WHITE DEER ENERGY III	\$19,317,239

WILLIAMS COS INC	\$5,461,750
Total Holdings	\$735,725,699



Real Estate Asset Class	
Security Holdings	
Security Name	Market Value
552992935 JPM STRATEGIC PROPRT	\$90,307,459
ABR CHESAPEAKE FUND IV	\$1,598,218
AG CORE PLUS REALTY FD III	\$2,147,432
AG CORE PLUS REALTY FD IV LP	\$12,555,153
AG Credo III	\$89,048,880
AG REALTY FUND VII LP	\$104,324
AG REALTY REALTY FUND IX LP	\$12,315,087
AG REALTY REALTY FUND VIII	\$3,892,386
AG REALTY VALUE FUND X US LP	\$25,740,063
ALMANAC REALTY SECURITIES V	\$49,780
AMERICAN CORE REALTY FUND LLC	\$90,453,703
BELL INSTITUTIONAL FUND VI, LP	\$31,139,767
BELL INSTITUTIONAL FUND VII LP	\$24,805,913
BKM INDUSTRIAL VALUE FUND II	\$53,640,425
BPG INVESTMENT PARTNERSHIP IX	\$216,309
CARLYLE EUROPE R E P III L P	\$145,332
CBRE STRAT PRTNS US VALUE 7	\$21,579
CBRE STRATEGIC PART US VALUE 8	\$23,461,378
CBRE STRATEGIC PART US VALUE 9	\$21,144,073
CENTERBRIDGE PTNRS REAL ESTATE	\$31,768,754
CENTERSQUARE DOMESTIC REIT MU6	\$182,334,950
CIM FUND III	\$11,754,720
DRA GROWTH AND INCOME FUND VII	\$2,406,906
DRA GROWTH AND INCOME FUND X	\$18,067,733
DRA GROWTH AND INCOME IX,LLC	\$15,277,577
DRA GROWTH AND INCOME VIII	\$8,698,398
EQUUS INVT PARTNERSHIP X LP	\$9,506,421
FIDELITY ADVISOR SER IV	\$129,814,778
GEM REALTY FUND IV LP	\$58,276
GEM REALTY FUND V, LP	\$7,978,363
GEM REALTY FUND VI LP	\$12,212,694
HAMMES PARTNERS III, L.P.	\$19,609,867
HARBERT US RE FUND V, LP	\$2,384,924
HEITMAN AMERICA RE TRUST LP	\$98,634,808
HUDSON REALTY CAPITAL FUND IV	\$2,987,261
LANDMARK REP VI	\$429,202
LIQUID REALTY FUN IV	\$501,172
OAK STREET RE CAPITAL FUND V	\$24,648,421
OAK STREET REAL ESTATE IV	\$15,960,352
OCONNOR NTH AMER PROP PTNRS II	\$1,444,624
PCCP EQUITY VII	\$11,085,832
PRISA LP	\$105,134,166
STATE STREET BANK + TRUST CO	\$28,211,539
STERLING UNITED PROPERTIES II	\$42,091,870

STOCKBRIDGE VALUE FUND II	\$6,804,652
STOCKBRIDGE VALUE FUND III LP	\$21,981,109
STOLTZ REAL ESTATE FUND V	\$25,506,687
STOLTZ REAL ESTATE FUND VI, L.	\$30,921,829
THE REALTY ASSOCIATES FUND X	\$14,072
TRUAMERICA WORKFORCE HS FD I	\$58,126,743
UBS TRUMBULL PROPERTY FUND	\$59,119,573
VANGUARD REAL ESTATE ETF	\$91
VELOCIS FUND II LP	\$7,868,231
WALTON STREET RE DEBT FUND II	\$29,156,366
STOCKBRIDGE VALUE FUND IV LP	\$27,574,077
STOCKBRIDGE NICHE LOGISTICS FD	\$110,598,815
BELL CORE FUND I LP	\$37,875,396
STERLING CONSUMER LOG PROP I	\$10,177,274
OCP ASIA OPPOR FUND US LP	\$4,589,372
<b>Total Holdings</b>	<b>\$1,696,105,158</b>

**Core Fixed Income Asset Class  
Manager Holdings**

<b>Security Name</b>	<b>Market Value</b>
Montana Board of Investments	\$1,686,154,336
Reams Asset Management	\$138,482,501
State Street Global Advisors (Cash)	\$149,586
<b>Total Holdings</b>	<b>\$1,824,786,424</b>

Core Fixed Income Asset Class	
Security Holdings	
Security Name	Market Value
ABBVIE INC	\$9,548,050
AFLAC INC	\$4,933,800
AID ISRAEL	\$5,204,250
AIR CANADA 2020 2A PTT	\$273,464
AIR LIQUIDE FINANCE	\$4,945,500
ALASKA AIRLINES 2020 TR	\$1,133,726
ALEXANDRIA REAL ESTATE E	\$149,370
ALIBABA GROUP HOLDING	\$9,063,360
ALTRIA GROUP INC	\$13,873,718
AMAZON.COM INC	\$17,787,600
AMERICAN EXPRESS CO	\$4,922,650
ANHEUSER BUSCH INBEV WOR	\$389,710
APPALACHIAN POWER CO	\$509,312
APPLE INC	\$4,973,250
AT+T INC	\$8,297,614
AVIS BUDGET RENTAL CAR FUNDING	\$1,442,743
BANK OF AMERICA CORP	\$31,003,127
BANK OF NY MELLON CORP	\$1,935,440
BARCLAYS PLC	\$6,897,180
BAT CAPITAL CORP	\$694,035
BENCHMARK MORTGAGE TRUST	\$11,243,722
BERKSHIRE HATHAWAY INC	\$4,916,450
BLACKROCK INC	\$2,948,190
BMW VEHICLE LEASE TRUST	\$477,549
BMW VEHICLE OWNER TRUST	\$749,009
BOEING CO	\$643,384
BOSTON PROPERTIES LP	\$4,365,210
BP CAP MARKETS AMERICA	\$272,129
BRAVO RESIDENTIAL FUNDING TRUS	\$10,858,131
BRISTOL MYERS SQUIBB CO	\$36,823
BRITISH AIR 20 1 A PTT	\$238,234
BURLINGTN NO SF 05 4 TR	\$28,996
CANTOR COMMERCIAL REAL ESTATE	\$7,305,381
CAPITAL ONE FINANCIAL CO	\$13,843,200
CAPITAL ONE PRIME AUTO RECEIVA	\$680,970
CARMAX AUTO OWNER TRUST	\$7,322,570
CHARTER COMM OPT LLC/CAP	\$331,030
CIGNA CORP	\$343,076
CITIBANK CREDIT CARD ISSUANCE	\$2,003,431
CITIGROUP COMMERCIAL MORTGAGE	\$11,961,836
CITIGROUP INC	\$9,486,616
CLEVELAND ELECTRIC ILLUM	\$210,623
CNA FINANCIAL CORP	\$3,768,280
COMCAST CORP	\$11,429,650

COMM MORTGAGE TRUST	\$13,036,797
CON EDISON CO OF NY INC	\$98,033
CONSTELLATION BRANDS INC	\$6,319,810
CONSTELLATION EN GEN LLC	\$513,552
COREVEST AMERICAN FINANCE TRUS	\$16,075,753
CREDIT SUISSE GROUP AG	\$4,815,100
CVS HEALTH CORP	\$4,876,939
CVS PASS THROUGH TRUST	\$1,328,175
DELL EQUIPMENT FINANCE TRUST	\$1,428,771
DELTA AIR LINES 2020 AA	\$1,865,545
DEUTSCHE BANK COMMERCIAL MORTG	\$637,761
DIAGEO CAPITAL PLC	\$7,339,920
DISCOVER BANK	\$13,362,000
DISCOVER FINANCIAL SVS	\$9,934,756
DOMINION ENERGY INC	\$311,539
DUKE ENERGY CORP	\$684,921
DUKE ENERGY FLORIDA LLC	\$607,865
DUKE ENERGY PROGRESS LLC	\$77,794
EMERSON ELECTRIC CO	\$237,647
ENTERGY ARKANSAS LLC	\$382,354
ENTERGY LOUISIANA LLC	\$464,341
ENTERPRISE FLEET FINANCING LLC	\$2,647,791
EQUITABLE FINANCIAL LIFE	\$460,030
FANNIE MAE	\$30,152,749
FANNIEMAE ACES	\$22,387
FED HM LN PC POOL A95085	\$1,164,239
FED HM LN PC POOL C91782	\$4,165,519
FED HM LN PC POOL C91856	\$4,045,667
FED HM LN PC POOL C92036	\$1,458,982
FED HM LN PC POOL G08732	\$3,527,492
FED HM LN PC POOL G08733	\$1,600,939
FED HM LN PC POOL G08737	\$2,520,526
FED HM LN PC POOL G18590	\$1,216,630
FED HM LN PC POOL G60250	\$1,713,725
FED HM LN PC POOL J34696	\$2,363,221
FED HM LN PC POOL K91176	\$3,255,931
FED HM LN PC POOL K93542	\$3,556,280
FED HM LN PC POOL Q05201	\$442,831
FED HM LN PC POOL Q22726	\$254,056
FED HM LN PC POOL Q24133	\$2,869,561
FED HM LN PC POOL QA5292	\$6,188,411
FED HM LN PC POOL QB1976	\$8,913,594
FED HM LN PC POOL QB9225	\$3,405,566
FED HM LN PC POOL QK0093	\$8,527,180
FED HM LN PC POOL QN1099	\$6,384,860
FED HM LN PC POOL RA6628	\$5,956,277
FED HM LN PC POOL RB5011	\$5,612,767

FED HM LN PC POOL RE6103	\$5,376,358
FED HM LN PC POOL SB8011	\$3,244,606
FED HM LN PC POOL SD8215	\$9,820,533
FED HM LN PC POOL SD8233	\$10,231,776
FED HM LN PC POOL U89026	\$1,354,425
FED HM LN PC POOL U89049	\$1,209,390
FED HM LN PC POOL ZT1593	\$3,131,540
FEDERAL FARM CREDIT BANK	\$85,801,500
FEDERAL HOME LOAN BANK	\$31,403,260
FIFTH THIRD BANCORP	\$413,325
FINANCE OF AMER STRUCTURED	\$10,352,004
FINANCE OF AMERICA STRUCTURED	\$29,678,022
FIRSTKEY HOMES TRUST	\$9,413,238
FLORIDA POWER + LIGHT CO	\$479,292
FNMA POOL 890291	\$1,549,060
FNMA POOL 931841	\$1,271,301
FNMA POOL AA7666	\$457,851
FNMA POOL AB6415	\$2,751,232
FNMA POOL AB9919	\$580,965
FNMA POOL AE9949	\$1,265,534
FNMA POOL AE9966	\$1,185,624
FNMA POOL AH4409	\$1,632,607
FNMA POOL AJ2850	\$722,524
FNMA POOL AJ7546	\$550,329
FNMA POOL AJ8075	\$3,237,785
FNMA POOL AL5528	\$3,643,825
FNMA POOL AL9992	\$4,213,449
FNMA POOL AM1785	\$3,591,576
FNMA POOL AM1928	\$5,681,763
FNMA POOL AM3455	\$3,678,197
FNMA POOL AR9198	\$3,882,499
FNMA POOL AS7388	\$2,018,757
FNMA POOL AS8966	\$652,475
FNMA POOL AT6308	\$2,833,932
FNMA POOL AT8381	\$1,583,639
FNMA POOL AT9147	\$3,810,279
FNMA POOL AU9332	\$1,031,426
FNMA POOL AV1455	\$1,605,473
FNMA POOL AV2381	\$1,050,900
FNMA POOL AV5984	\$576,410
FNMA POOL AX2366	\$1,168,598
FNMA POOL AZ0995	\$2,838,699
FNMA POOL BH7058	\$2,254,241
FNMA POOL BH9215	\$2,640,007
FNMA POOL BJ7881	\$5,274,651
FNMA POOL BM4550	\$14,552,135
FNMA POOL BP6750	\$10,679,223

FNMA POOL CA1532	\$2,294,716
FNMA POOL CA8252	\$4,551,750
FNMA POOL CB1652	\$12,291,561
FNMA POOL MA0878	\$1,125,685
FNMA POOL MA1438	\$1,420,006
FNMA POOL MA2863	\$1,385,868
FNMA POOL MA3099	\$3,160,013
FNMA POOL MA3664	\$3,336,012
FNMA POOL MA3867	\$6,845,870
FNMA POOL MA3868	\$6,147,131
FNMA POOL MA4100	\$11,166,728
FNMA TBA 30 YR 2	\$5,079,889
FNMA TBA 30 YR 2.5	\$6,359,754
FNMA TBA 30 YR 3	\$1,963,256
FNMA TBA 30 YR 3.5	\$4,655,641
FORD CREDIT AUTO OWNER TRUST/F	\$15,318,083
FORD MOTOR COMPANY	\$245,550
FORD MOTOR CREDIT CO LLC	\$2,618,913
FREDDIE MAC	\$5,179,532
FRESB MULTIFAMILY MORTGAGE PAS	\$34,285,281
GE CAPITAL INTL FUNDING	\$390,129
GENERAL MOTORS FINL CO	\$1,398,683
GILEAD SCIENCES INC	\$6,569,280
GM FINANCIAL SECURITIZED TERM	\$1,522,843
GNMA II POOL MA7409	\$7,917,210
GNMA II POOL MA7472	\$4,162,057
GNMA POOL 694406	\$295,631
GNMA POOL 706854	\$1,262,369
GNMA POOL AB2583	\$183,767
GNMA POOL AD0091	\$2,401,604
GOLDMAN SACHS GROUP INC	\$17,424,852
GOVERNMENT NATIONAL MORTGAGE A	\$17,099,142
GREAT AMERICA LEASING RECEIVAB	\$9,783,184
GS MORTGAGE SECURITIES TRUST	\$130,571
GSK CONSUMER HEALTHCARE	\$555,264
HCA INC	\$617,608
HERTZ VEHICLE FINANCING LLC	\$2,170,477
HOME DEPOT INC	\$7,408,530
HOUSING URBAN DEVELOPMNT	\$2,970,150
HSBC HOLDINGS PLC	\$5,530,083
IMPAC CMB TRUST	\$54,673
IPALCO ENTERPRISES INC	\$688,674
JACKSON NATL LIFE GLOBAL	\$321,446
JETBLUE AIRWAYS CORP	\$256,820
JP MORGAN CHASE COMMERCIAL MOR	\$4,154,748
JP MORGAN MORTGAGE TRUST	\$2,462,762
JPMORGAN CHASE + CO	\$17,587,855

KEYCORP	\$1,994,180
LOCKHEED MARTIN CORP	\$7,915,280
LOWE S COS INC	\$347,944
LSTAR COMMERCIAL MORTGAGE TRUS	\$625,184
MARLIN LEASING RECEIVABLES LLC	\$4,999,582
MASTERCARD INC	\$2,962,620
MBOI EXPENSE REFUND/DIVIDEND	\$0
MITSUBISHI UFJ FIN GRP	\$575,127
MLCC MORTGAGE INVESTORS INC	\$256,668
MMAF EQUIPMENT FINANCE LLC	\$4,947,079
MONDELEZ INTERNATIONAL	\$1,213,177
MORGAN STANLEY	\$8,120,660
MORGAN STANLEY CAPITAL I TRUST	\$4,902,582
NEW RESIDENTIAL MORTGAGE LOAN	\$12,352,832
NEXTERA ENERGY CAPITAL	\$4,839,150
NORFOLK SOUTHERN CORP	\$4,999,221
NUTRIEN LTD	\$9,730,300
OCEANVIEW MORTGAGE TRUST	\$5,352,056
ONCOR ELECTRIC DELIVERY	\$156,422
ONDECK ASSET SECURITIZATION TR	\$2,276,417
ONSLOW BAY FINANCIAL LLC	\$5,582,297
ORACLE CORP	\$3,587,560
PAWNEE EQUIPMENT RECEIVABLES	\$1,931,117
PETROLEOS MEXICANOS	\$207,821
PFIZER INC	\$1,949,740
PHILLIPS 66	\$3,893,680
PNC FINANCIAL SERVICES	\$17,433,800
PRINCIPAL FINANCIAL GRP	\$5,386,700
PROGRESS RESIDENTIAL TRUST	\$7,156,955
PROLOGIS LP	\$2,753,850
PRUDENTIAL FINANCIAL INC	\$1,275,196
RAYTHEON TECH CORP	\$1,378,754
RESIDENTIAL MORTGAGES LOANS	\$1,279,297
REYNOLDS AMERICAN INC	\$473,646
SEQUOIA MORTGAGE TRUST	\$1,410,685
SHELL INTERNATIONAL FIN	\$5,352,588
SIMON PROPERTY GROUP LP	\$5,806,920
SONOCO PRODUCTS CO	\$754,134
SOUTHERN CAL EDISON	\$562,213
SPKC06BZ5 CDS USD P V 03MEVENT	-\$14,946,120
SPKC06BZ5 CDS USD R F 5.00000	\$14,495,973
SPPO068D7 CDS USD P V 03MEVENT	-\$8,750,000
SPPO068D7 CDS USD R F 1.00000	\$8,745,958
STARBUCKS CORP	\$8,192,539
STATE STREET BANK + TRUST CO	\$6,746,869
SYSCO CORPORATION	\$341,809
T MOBILE USA INC	\$918,238



TBA BANK OF AMERICA COC	\$280,000
TBA JP MORGAN COC	\$904,000
TENN VALLEY AUTHORITY	\$4,995,400
TORONTO DOMINION BANK	\$13,441,650
TOYOTA MOTOR CREDIT CORP	\$13,458,620
TRANSCANADA PIPELINES	\$550,839
TSY INFL IX N/B	\$30,288,098
UNION PACIFIC CORP	\$12,001,721
UNITED AIR 2015 1 AA PTT	\$58,744
UNITED AIR 2016 2 AA PTT	\$34,472
UNITED AIR 2018 1 AA PTT	\$86,267
UNITED MEXICAN STATES	\$583,768
US DOLLAR	\$2,051,186
US TREASURY N/B	\$514,674,174
VALERO ENERGY CORP	\$10,044,110
VENTAS REALTY LP	\$16,145,039
VERIZON COMMUNICATIONS	\$7,624,222
VERIZON OWNER TRUST	\$2,715,277
VIRGINIA ELEC + POWER CO	\$306,835
VISA INC	\$16,829,610
VOLKSWAGEN GROUP AMERICA	\$866,082
WALMART INC	\$3,116,880
WASTE MANAGEMENT INC	\$14,758,350
WELLS FARGO + COMPANY	\$1,599,836
WELLS FARGO COMMERCIAL MORTGAG	\$9,719,986
WF RBS COMMERCIAL MORTGAGE TRU	\$4,991,036
WISCONSIN POWER + LIGHT	\$354,034
WISCONSIN PUBLIC SERVICE	\$263,509
WORLD OMNI AUTO RECEIVABLES TR	\$1,262,714
WRKCO INC	\$6,894,410
<b>Total Holdings</b>	<b>\$1,824,786,424</b>

Non-Core Fixed Income Asset Class	
Manager Holdings	
Security Name	Market Value
Cohen & Steers	\$136,827,938
Neuberger Berman	\$153,011,349
Oaktree Capital Mgmt	\$191,216,621
Payden & Rygel	\$135,322,036
Shenkman Capital Mgmt	\$168,321,362
State Street Global Advisors (Cash)	\$457,998
<b>Total Holdings</b>	<b>\$785,157,305</b>

Non-Core Fixed Income Asset Class	
Security Holdings	
Security Name	Market Value
1011778 BC / NEW RED FIN	\$494,467
1MDB GLOBAL INVESTMENTS	\$3,306,840
ABU DHABI CRUDE OIL	\$948,790
ACADEMY LTD	\$949,666
ACADIA HEALTHCARE CO INC	\$617,654
ACCO BRANDS CORP	\$435,263
ACRISURE LLC / FIN INC	\$807,763
ACURIS FIN US/ACURIS FIN	\$459,901
ADANI ELECTRICITY MUMBAI	\$345,043
ADANI TRANS STEP ONE LTD	\$304,357
ADIENT GLOBAL HOLDINGS	\$158,108
ADT SEC CORP	\$494,648
ADVANCED DRAINAGE SYSTEM	\$589,686
AECOM	\$387,479
AEGON FUNDING CO LLC	\$139,377
AES PANAMA GENERATION HL	\$172,776
AETHON UN/AETHIN UN FIN	\$329,678
AFFINITY GAMING	\$505,284
AHEAD DB HOLDINGS LLC	\$755,609
AHLSTROM MUNKSJO HLDG 3	\$229,628
AHP HEALTH PARTN	\$138,641
AI CANDELARIA SPAIN SLU	\$263,905
AIR CANADA	\$284,231
AIRBNB INC	\$167,240
AIRCASTLE LTD	\$181,320
ALARM.COM HLDGS INC	\$90,341
ALBERTSONS COS/SAFEWAY	\$3,171,190
ALGONQUIN PWR + UTILITY	\$1,715,199
ALLIANT HOLD / CO ISSUER	\$1,250,386
ALLIED UNIVERSAL	\$1,649,118
ALLISON TRANSMISSION INC	\$676,977
ALLY FINANCIAL INC	\$867,487
ALTA EQUIPMENT GROUP	\$396,865
ALTERYX INC	\$166,629
ALTICE FINANCING SA	\$904,746
ALTICE FRANCE HOLDING SA	\$1,340,689
ALTICE FRANCE SA	\$5,641,573
AMC NETWORKS INC	\$1,987,373
AMERICAN AIRLINES INC	\$596,706
AMERICAN AIRLINES/AADVAN	\$1,801,599
AMERICAN AXLE + MFG INC	\$1,110,533
AMERICAN ELECTRIC POWER	\$305,380
AMERICAN EXPRESS CO	\$196,445
AMERICAN FIN TR/FINAN OP	\$1,726,212

AMERIGAS PART/FIN CORP	\$725,806
AMSTED INDUSTRIES	\$380,208
ANGLOGOLD HOLDINGS PLC	\$165,912
ANTERO MIDSTREAM PART/FI	\$2,281,819
API ESCROW CORP	\$229,049
API GROUP DE INC	\$129,219
APX GROUP INC	\$2,532,843
ARAB REPUBLIC OF EGYPT	\$3,272,055
ARAMARK SERVICES INC	\$2,505,464
ARCHES BUYER INC	\$352,713
ARCHROCK PARTNERS LP/FIN	\$1,697,414
ARCONIC CORP	\$1,223,552
ARD FINANCE SA	\$241,420
ARDAGH METAL PACKAGING	\$251,833
ARDAGH PKG FIN/HLDGS USA	\$2,845,397
ARES FINANCE CO	\$313,427
ASBURY AUTOMOTIVE GROUP	\$1,267,962
ASCENT RESOURCES UTICA	\$267,324
ASCENT RESOURCES/ARU FIN	\$1,483,874
ASGN INCORPORATED	\$382,847
ASHLAND LLC	\$494,267
ASP TPI HLDGS INC	\$163,198
ASSURANT INC	\$478,356
ASSUREDPARTNERS INC	\$1,997,283
ASURION LLC	\$730,059
ATHENAHEALTH INC	\$0
ATHENE HOLDING LTD	\$1,202,119
ATI INC	\$206,137
ATLAS LUXCO 4 / ALL UNI	\$1,367,649
AUST + NZ BANKING GRP/UK	\$392,832
AVALARA INC	\$177,603
AVANTOR FUNDING INC	\$716,753
AVIENT CORP	\$601,268
AVIS BUDGET CAR/FINANCE	\$460,092
AXA SA	\$810,909
AXIS SPECIALTY FINANCE	\$128,163
AZURE POWER ENERGY LTD	\$208,568
B+G FOODS INC	\$298,786
BALL CORP	\$206,168
BANCO BILBAO VIZCAYA ARG	\$365,832
BANCO DE CREDITO DEL PER	\$340,892
BANCO MERCANTIL DE NORTE	\$163,900
BANCO NACIONAL DE PANAMA	\$373,100
BANCO SANTANDER SA	\$784,072
BANGKOK BANK PCL/HK	\$182,570
BANK LEUMI LE ISRAEL	\$543,163
BANK OF AMERICA CORP	\$6,613,301

BANK OF CHINA HONG KONG	\$510,465
BANK OF NOVA SCOTIA	\$677,885
BANK OF NY MELLON CORP	\$313,094
BARCLAYS PLC	\$2,120,262
BATH + BODY WORKS INC	\$1,792,226
BAUSCH + LOMB INC	\$408,760
BAUSCH HEALTH COS INC	\$4,133,698
BCPE EMPIRE HOLDINGS INC	\$553,636
BELLRING BRANDS INC	\$377,000
BENTLEY SYSTEMS	\$271,132
BERRY GLOBAL INC	\$961,574
BIG RIVER STEEL/BRF FIN	\$437,580
BIP BERMUDA HOLDINGS I	\$87,955
BL6IC76D IRS EUR P F 1.34100	-\$378,956
BL6IC76D IRS EUR R V 06MESTR	\$392,044
BLACKLINE INC	\$270,204
BLACKSTONE MORTGAGE TR	\$220,698
BLOCK COMMUNICATIONS INC	\$174,912
BLOCK INC	\$952,512
BLRVHVDU IRS EUR P F 1.73200	-\$1,220,793
BLRVHVDU IRS EUR R V 12MESTR	\$1,228,404
BLUE RACER MID LLC/FINAN	\$171,840
BLUELINX HOLDING	\$341,282
BNP PARIBAS	\$3,056,942
BOMBARDIER INC	\$1,667,043
BONOS DE TESORERIA	\$4,095,281
BONOS TESORERIA PESOS	\$1,899,826
BOXER PARENT CO INC	\$810,275
BOYNE USA INC	\$335,595
BP CAPITAL MARKETS PLC	\$2,542,889
BPKC06BZ CDS USD P F 5.00000	-\$4,272,330
BPKC06BZ CDS USD R V 03MEVENT	\$4,405,000
BRAZILIAN REAL	\$2,735
BRF SA	\$386,251
BRIGHTHOUSE FINANCIAL IN	\$737,049
BRINK S CO/THE	\$867,989
BROADSTREET PARTNERS INC	\$390,935
BROOKFIELD BRP HOLDINGS	\$279,955
BROOKFIELD INFRA FIN ULC	\$66,832
BROOKFIELD INFRASTRUCTUR	\$534,453
BUCKEYE PARTNERS LP	\$2,190,750
BUILDERS FIRSTSOURCE INC	\$349,744
C+W SENIOR FINANCING DAC	\$809,568
CABLEVISION LIGHTPATH	\$828,579
CAESARS ENTERTAIN INC	\$4,863,303
CAESARS RESORT / FINCO	\$849,529
CALLON PETROLEUM	\$158,662

CALLON PETROLEUM CO	\$1,053,485
CALPINE CORP	\$2,635,885
CAPITAL ONE FINANCIAL CO	\$371,900
CARLYLE FINANCE LLC	\$127,384
CARNIVAL CORP	\$2,516,846
CARNIVAL CORPORATION	\$157,104
CARPENTER TECHNOLOGY	\$276,768
CARRIAGE PURCHASER INC	\$281,071
CARS.COM INC	\$231,569
CARVANA CO	\$686,689
CASCADES INC/USA INC	\$823,334
CATALENT PHARMA SOLUTION	\$493,723
CCO HLDGS LLC/CAP CORP	\$6,012,271
CDI ESCROW ISSUER INC	\$327,115
CDK GLOBAL INC	\$36,557
CDK GLOBAL, INC	\$777,670
CEC ENTERTAINMENT LLC	\$264,546
CEDAR FAIR LP	\$306,401
CEDAR FAIR/CAN/MAGNUM/MI	\$982,964
CEMEX SAB DE CV	\$617,854
CENTENE CORP	\$2,933,113
CENTENNIAL RESOURCE PROD	\$674,908
CENTRAL GARDEN + PET CO	\$237,599
CENTRAL PARENT/MERGER SU	\$799,315
CHANGE HEALTH / FIN INC	\$2,544,681
CHARLES RIVER LABORATORI	\$65,634
CHARLES SCHWAB CORP	\$4,017,788
CHEGG INC	\$224,835
CHENIERE ENERGY INC	\$660,468
CHENIERE ENERGY PARTNERS	\$784,600
CHESAPEAKE ENERGY CORP	\$605,775
CHILEAN PESO	\$68,373
CHORD ENERGY CORP	\$443,880
CHS INC	\$1,300,329
CHS/COMMUNITY HEALTH SYS	\$3,363,221
CHURCHILL DOWNS INC	\$758,259
CIBANCO SA INS DE BANCA	\$311,247
CIKARANG LISTRINDO PT	\$228,690
CITGO PETROLEUM CORP	\$1,631,120
CITIGROUP GLOBAL MARKETS	\$588,615
CITIGROUP INC	\$5,774,295
CITIZENS FINANCIAL GROUP	\$493,035
CITY OF BUENOS AIRES	\$316,166
CIVITAS RESOURCES INC	\$326,686
CLARIOS GLOBAL LP	\$335,735
CLARIOS GLOBAL LP/US FIN	\$628,762
CLARIV SCI HLD CORP	\$455,594

CLEAN HARBORS INC	\$141,569
CLEARWAY ENERGY OP LLC	\$545,612
CLEVELAND CLIFFS INC	\$724,489
CLYDESDALE ACQ HOLDINGS INC.	\$951,629
CLYDESDALE ACQUISITION	\$618,395
CMS ENERGY CORP	\$139,418
CNO FINANCIAL GROUP INC	\$211,578
CNX RESOURCES CORP	\$599,872
COBRA ACQUISITIONCO LLC	\$203,728
COGENT COMMUNICATIONS GR	\$793,260
COLGATE ENERGY P	\$993,792
COLGATE ENERGY PARTNERS	\$884,280
COLOMBIA TELECOMUNICACIO	\$158,126
COLOMBIAN PESO	\$12,434
COMERICA INC	\$334,900
COMMERZBANK AG	\$738,576
COMMSCOPE INC	\$3,239,686
COMMSCOPE TECH LLC	\$1,191,458
COMPASS GROUP DIVERSIFIE	\$811,704
COMSTOCK RESOURCES INC	\$2,089,776
CONDOR MERGER SUB INC	\$1,296,831
CONDUENT BUS SERVICES	\$295,701
CONNECT FINCO SARL/CONNE	\$715,838
CONSENSUS CLOUD SOLUTION	\$881,163
CONSOLIDATED COMMUNICATI	\$1,352,169
CONSOLIDATED ENERGY FIN	\$442,351
CONSTELLIUM SE	\$303,152
CONTINUUM ENERGY LEVANTE	\$196,889
CORNERSTONE BUILDING	\$357,703
COSTA RICA GOVERNMENT	\$760,866
COTY INC	\$1,149,525
COVANTA HOLDING CORP	\$669,359
CQP HOLDCO LP/BIP V CHIN	\$1,415,548
CREDIT AGRICOLE SA	\$3,674,826
CREDIT SUISSE GROUP AG	\$5,639,923
CRESTWOOD MID PARTNER LP	\$386,110
CROCS INC	\$902,478
CROWN AMER/CAP CORP VI	\$61,965
CROWNROCK LP/CROWNROCK F	\$1,043,548
CSC HOLDINGS LLC	\$6,207,386
CTR PARTNERSHIP/CARETRST	\$58,984
CUSHMAN + WAKEFIELD US	\$817,450
CVR ENERGY INC	\$1,075,109
DAI ICHI LIFE INSURANCE	\$1,725,054
DANA FINANCING LUX SARL	\$813,498
DANA INC	\$475,779
DARLING INGREDIENTS INC	\$154,940

DAVIDS BRIDAL INC	\$0
DAVITA INC	\$289,499
DBI INVESTORS INC	\$55,579
DBIINVESTORSINC RIGHTS PVT	\$40,254
DCP MIDSTREAM OPERATING	\$578,221
DELTA 2 ( LUX ) SARL	\$165,410
DELTA AIR LINES INC	\$308,999
DEUTSCHE BANK AG	\$717,782
DEVELOPMENT BANK OF KAZA	\$461,893
DEVT BANK OF MONGOLIA	\$526,928
DIAMOND BC BV	\$1,151,294
DIAMOND SPORTS GR/DIAMON	\$121,745
DIGITALBRIDGE GROUP INC	\$318,458
DIGITALOCEAN HOLDINGS	\$353,124
DIRECTV FIN LLC/COINC	\$1,761,933
DISCOVER FINANCIAL SVS	\$169,352
DISH DBS CORP	\$2,274,327
DISH NETWORK CORP	\$907,061
DOMINICAN REPUBLIC	\$3,832,150
DOMINION ENERGY INC	\$858,905
DP WORLD PLC	\$476,626
DRAFTKINGS HOLDINGS INC	\$345,008
DRESDNER FNDG TRUST I	\$221,154
DROPBOX INC	\$175,056
DT MIDSTREAM INC	\$485,341
DUKE ENERGY CORP	\$391,683
DUN + BRADSTREET CORP	\$315,324
ECO MATERIAL TECH INC	\$440,669
EDGEWELL PERSONAL CARE	\$644,960
EDISON INTERNATIONAL	\$989,621
EIG PEARL HOLDINGS SARL	\$413,442
ELASTIC NV	\$1,086,276
ELDORADO GOLD CORP	\$440,591
EMERA INC	\$1,481,821
EMPRESAS PUBLIC MEDELLIN	\$293,937
ENBRIDGE INC	\$3,490,570
ENCINO ACQUISITION PARTN	\$342,543
ENCOMPASS HEALTH CORP	\$636,556
ENDURANCE INTERNATIONAL	\$736,940
ENEL SPA	\$513,845
ENERGIZER HOLDINGS INC	\$866,539
ENERGY TRANSFER LP	\$2,268,388
ENLINK MIDSTREAM LLC	\$359,479
ENLINK MIDSTREAM PARTNER	\$315,270
ENPHASE ENERGY INC	\$134,622
ENSTAR FINANCE LLC	\$962,287
ENSTAR GROUP LTD	\$466,000



ENTEGRIS ESCROW CORP	\$1,425,724
ENTERCOM MEDIA CORP	\$158,470
ENVESTNET INC	\$170,352
ENVISION HEALTHCARE CORP	\$24,645
EPR PROPERTIES	\$335,965
EQM MIDSTREAM PARTNERS L	\$2,978,139
EQUITABLE HOLDINGS INC	\$750,211
ESKOM HOLDINGS SOC LTD	\$451,925
ETSY INC	\$85,622
EURO CURRENCY	\$75,720
EVERARC ESCROW SARL	\$754,272
EVERI HOLDINGS INC	\$351,986
EXACT SCIENCES CORP	\$79,861
FAIR ISAAC CORP	\$418,175
FARM CREDIT BK OF TEXAS	\$708,776
FED REPUBLIC OF BRAZIL	\$423,489
FEL ENERGY VI SARL	\$247,939
FERMACA ENTERPRISES S RL	\$566,209
FERRELLGAS LP/FERRELLGAS	\$273,642
FERTITTA ENTERTAINMENT	\$640,099
FIFTH THIRD BANCORP	\$707,105
FIRST ABU DHABI BANK PJS	\$416,111
FIRST QUANTUM MINERALS L	\$466,085
FIRSTCASH INC	\$1,013,872
FIRSTENERGY CORP	\$317,915
FMG RESOURCES AUG 2006	\$2,346,104
FONDO MIVIVIENDA SA	\$355,033
FOOT LOCKER INC	\$190,963
FORD MOTOR COMPANY	\$3,212,291
FORD MOTOR CREDI	\$154,984
FORD MOTOR CREDIT CO LLC	\$4,750,772
FORTRESS TRANS + INFRAST	\$1,359,296
FORWARDS BARCLAYS BANK BOC	-\$90,000
FORWARDS BARCLAYS BANK COC	\$60,000
FORWARDS BNP PARIBAS BOC	\$0
FORWARDS BNP PARIBAS COC	\$110,000
FORWARDS HSBC BOC	-\$430,000
FORWARDS HSBC COCLLATERAL	\$70,000
FRONTIER COMMUNICATIONS	\$3,578,142
FUKOKU MUTUAL LIFE INSUR	\$587,922
GAINWELL ACQUISITION CORP.	\$383,908
GALAXY PIPELINE ASSETS	\$592,918
GAP INC/THE	\$525,755
GARDA WORLD SECURITY	\$1,360,687
GARDA WORLD SECURITY COR	\$732,435
GENERAL ELECTRIC CO	\$201,202
GENESIS ENERGY LP/FIN	\$1,283,892

GEOPARK LTD	\$544,505
GFL ENVIRONMENTAL INC	\$2,423,312
GLATFELTER	\$150,298
GLOBAL AIR LEASE CO LTD	\$1,116,883
GLOBAL ATLANTIC	\$738,590
GLOBAL INFRASTRUCTURE SO	\$609,395
GLOBAL MEDICAL RESPONSE	\$473,100
GLOBAL NET LEASE/GLOBAL	\$552,803
GLOBAL PART/GLP FINANCE	\$114,489
GO DADDY OPCO/FINCO	\$366,855
GOEASY LTD	\$1,268,234
GOLDMAN SACHS CAPITAL I	\$294,141
GOLDMAN SACHS GROUP INC	\$879,904
GOODYEAR TIRE + RUBBER	\$3,324,285
GOVT OF BERMUDA	\$313,530
GRAFTECH FINANCE INC	\$226,117
GRAHAM PACKAGING/GPC CAP	\$637,550
GRANITE HOLDINGS US ACQ CO	\$0
GRAY ESCROW II INC	\$388,742
GRAY TELEVISION INC	\$925,784
GREAT LAKES DREDGE+DOCK	\$559,931
GREAT OUTDOORS GROUP LLC	\$478,147
GREAT OUTDOORS GROUP, LLC	\$0
GREYSTAR REAL ESTATE PAR	\$839,040
GRIFOLS ESCROW ISSUER	\$472,695
GROUP 1 AUTOMOTIVE INC	\$133,120
GRUPO BIMBO SAB DE CV	\$390,712
GTCR AP FINANCE INC	\$866,164
GULFPORT ENERGY OP CORP	\$587,318
GXO LOGISTICS INC	\$183,788
GYP HOLDINGS III CORP	\$391,325
H.B. FULLER CO	\$257,386
HARTFORD FINL SVCS GRP	\$497,775
HARVEST MIDSTREAM I LP	\$560,258
HAT HOLDINGS I LLC/HAT	\$839,289
HAWAIIAN BRAND INTELLECT	\$1,125,520
HCA INC	\$665,416
HEALTH EQUITY INC	\$494,595
HELIOS SOFT/ION CORP SOL	\$293,310
HERC HOLDINGS INC	\$919,836
HERTZ CORP/THE	\$975,086
HESS MIDSTREAM OPERATION	\$940,214
HILCORP ENERGY I/HILCORP	\$1,708,432
HILTON DOMESTIC OPERATIN	\$467,832
HILTON GRAND VAC BOR ESC	\$863,001
HLF FIN SARL LLC/HERBALI	\$632,684
HOLLY NRG PRTNR/FIN CORP	\$315,962

HOWARD MIDSTREAM ENERGY	\$355,946
HOWMET AEROSPACE INC	\$209,245
HRYVNIA	\$281,269
HSBC CAPITAL FUNDING USD	\$298,912
HSBC HOLDINGS PLC	\$750,976
HUB INTERNATIONAL LIMITED	\$160,494
HUB INTERNATIONAL LTD	\$2,182,381
HUDBAY MINERALS INC	\$696,110
HUGHES SATELLITE SYSTEMS	\$590,884
HUNGARIAN FORINT	\$43,151
HUNGARY	\$476,256
HUNGARY GOVERNMENT BOND	\$2,252,787
HUNT COS INC	\$687,216
HUNTINGTON BANCSHARES	\$342,684
HUTAMA KARYA PERSERO PT	\$233,083
IAA INC	\$828,813
IHEARTCOMMUNICATIONS INC	\$1,467,107
IHO VERWALTUNGS GMBH	\$597,885
ILFC E CAPITAL TRUST I	\$376,113
ILIAD HOLDING SAS	\$1,144,902
ILLUMINATE BUYER/HLDG	\$535,329
IMOLA MERGER CORP	\$951,743
INDONESIA ASAHAN ALUMINI	\$871,885
INDONESIAN RUPIAH	\$0
INEOS QUATTRO FINANCE 2	\$205,805
ING GROEP NV	\$2,251,740
INTELLIGENT PACKAGING	\$929,018
INTELSAT JACKSON HLDG	\$602,630
INTERFACE INC	\$406,177
INTERNATIONAL GAME TECH	\$991,246
INTESA SANPAOLO SPA	\$631,386
ION TRADING TECHNOLOGIES	\$557,859
IQVIA INC	\$1,737,918
IRB HOLDING CORP	\$286,970
IRON MOUNTAIN INC	\$4,625,671
IRON MOUNTAIN INFO MGMT	\$547,141
ISLAMIC REP OF PAKISTAN	\$218,139
ITT HOLDINGS LLC	\$510,514
IVORY COAST	\$1,820,920
JAGUAR LAND ROVER AUTOMO	\$1,658,972
JAMF HOLDING CORP	\$202,588
JB POINDEXTER + CO INC	\$926,757
JEFFERIES FIN LLC / JFIN	\$208,608
JELD WEN INC	\$455,584
JETBLUE AIRWAYS CORP	\$90,027
JP MORGAN CHASE BANK NA	\$1,087,078
JPMORGAN CHASE + CO	\$3,965,938

JULIUS BAER GROUP LTD	\$377,720
KAR AUCTION SERVICES INC	\$1,707,313
KAZMUNAYGAS NATIONAL CO	\$550,368
KB HOME	\$303,104
KEMPER CORP	\$298,778
KENNEDY WILSON INC	\$986,318
KINETIK HOLDINGS LP	\$719,885
KINGDOM OF BAHRAIN	\$1,813,010
KINGDOM OF JORDAN	\$2,019,131
KINGDOM OF MOROCCO	\$293,501
KLABIN AUSTRIA GMBH	\$390,487
KORN/FERRY INTERNATIONAL	\$107,555
KOSMOS ENERGY LTD	\$367,431
KYOBO LIFE INSURANCE CO	\$400,156
LA MONDIALE	\$583,020
LABL INC	\$684,906
LANCASHIRE HOLDINGS LTD	\$336,080
LCM INVESTMENTS HOLDINGS	\$145,428
LCPR SR SECURED FIN DAC	\$322,742
LD HOLDINGS GROUP LLC	\$364,517
LEEWARD RENEWABL	\$606,713
LEGACY LIFEPOINT HEALTH	\$2,222,138
LEGENDS HOSPITALITY HOLD	\$998,386
LETRA TESOIRO NACIONAL	\$2,727,412
LEVEL 3 FINANCING INC	\$3,086,988
LEVIATHAN BOND LTD	\$321,671
LFS TOPCO LLC	\$489,837
LGI HOMES INC	\$325,313
LIBERTY INTERACTIVE LLC	\$328,639
LIBERTY MUTUAL GROUP INC	\$425,010
LIFEPOINT HEALTH INC	\$170,752
LIFEPT/LEGACY LIFEPT	\$1,505,042
LINDBLAD EXPEDITIONS LLC	\$180,153
LIONS GATE CAPITAL HOLD	\$691,045
LITHIA MOTORS INC	\$105,550
LIVE NATION ENTERTAINMEN	\$2,998,755
LLOYDS BANKING GROUP PLC	\$2,711,204
LPL HOLDINGS INC	\$382,785
LUMEN TECHNOLOGIES INC	\$3,296,944
M/I HOMES INC	\$150,434
MACY S RETAIL HLDGS LLC	\$454,907
MADISON IAQ LLC	\$110,782
MAGNOLIA OIL GAS/MAG FIN	\$383,308
MALAYSIA GOVERNMENT	\$2,086,463
MALAYSIAN RINGGIT	\$35,875
MARB BONDCO PLC	\$153,552
MARKEL CORP	\$389,916

MARRIOTT OWNERSHIP RESOR	\$439,044
MASONITE INTERNATIONAL C	\$489,240
MATCH GROUP HLD II LLC	\$486,194
MAUSER PACKAGING SOLUT	\$2,934,994
MAXAR TECHNOLOGIES INC	\$423,385
MAXAR TECHNOLOGIES INC.	\$540,314
MBOI EXPENSE REFUND/DIVIDEND	\$0
MCGRAW HILL EDUCATION	\$903,641
MEDLINE BORROWER LP	\$1,607,586
MEDLINE BORROWER, LP	\$198,545
MEIJI YASUDA LIFE INSURA	\$794,032
MERCADOLIBRE INC	\$145,140
MERCER INTL INC	\$1,636,799
METHANEX CORP	\$874,310
METIS MERGER SUB LLC	\$294,084
METLIFE CAPITAL TRUST IV	\$540,955
METLIFE INC	\$1,519,134
MEX BONOS DESARR FIX RT	\$6,474,273
MEXICAN PESO (NEW)	\$61,927
MEXICAN UDIBONOS	\$787,388
MEXICO CITY ARPT TRUST	\$974,191
MGIC INVESTMENT CORP	\$362,763
MGM CHINA HOLDINGS LTD	\$206,003
MGM RESORTS INTL	\$2,068,810
MICHAELS COS INC/THE	\$630,027
MIDAS OPCO HOLDINGS LLC	\$335,136
MIDWEST GMNG BOR/MWG FIN	\$530,634
MILEAGE PLUS HLDINGS LLC	\$226,438
MILLICOM INTL CELLULAR	\$507,517
MINEJESA CAPITAL BV	\$906,125
MINERAL RESOURCES LTD	\$1,309,039
MINERVA MERGER SUB INC	\$1,244,460
MIWD HLD CO II/MIWD FIN	\$269,094
MIZRAHI TEFAHOT BANK LTD	\$198,888
MODIVCARE ESCROW ISSUER	\$399,807
MODIVCARE INC	\$200,466
MOLINA HEALTHCARE INC	\$1,530,591
MONEYGRAM INTERNATIONAL	\$171,885
MONEYGRAM INTERNATIONAL INC	\$178,525
MONGOLIA INTL BOND	\$755,508
MORGAN STANLEY	\$1,692,664
MOSS CREEK RESOURCES HLD	\$496,096
MPH ACQUISITION HOLDINGS	\$2,383,726
MPT OPER PARTNERSP/FINL	\$1,772,804
MSCI INC	\$395,031
MURPHY OIL CORP	\$450,279
MV24 CAPITAL BV	\$722,223

NABORS INDUSTRIES INC	\$926,360
NABORS INDUSTRIES LTD	\$1,406,153
NATIONAL MENTOR HOLDINGS INC	\$0
NATIONSTAR MTG HLD INC	\$1,506,352
NATWEST GROUP PLC	\$2,303,820
NAVIENT CORP	\$1,724,209
NBK TIER 1 FNC LTD	\$617,617
NBM US HOLDINGS INC	\$798,875
NCL CORPORATION LTD	\$1,025,306
NCL FINANCE LTD	\$72,757
NCR CORP	\$1,358,783
NEW ENTERPRISE STONE + L	\$1,185,855
NEW FORTRESS ENERGY INC	\$1,577,004
NEWMARK GROUP INC	\$464,595
NEXSTAR MEDIA INC	\$1,308,489
NEXTERA ENERGY CAPITAL	\$131,185
NEXTERA ENERGY PARTNERS	\$96,671
NFP CORP	\$1,809,545
NGL ENRGY OP/FIN CORP	\$372,575
NIELSEN FINANCE LLC/CO	\$2,429,170
NIPPON LIFE INSURANCE	\$1,190,256
NISOURCE INC	\$732,992
NORDEA BANK ABP	\$381,856
NORTHERN OIL AND GAS INC	\$362,347
NORTHWEST FIBER LLC/NORT	\$806,811
NOTA DO TESOIRO NACIONAL	\$3,205,477
NOVA CHEMICALS CORP	\$2,026,762
NOVELIS CORP	\$526,768
NRG ENERGY INC	\$1,970,126
NUFARM AUSTRALIA/AMERICA	\$636,818
NUSTAR LOGISTICS LP	\$743,184
OAKTREE CAPITAL GRP LLC	\$1,439,354
OCCIDENTAL PETROLEUM COR	\$4,409,610
OCEANEERING INTL INC	\$463,390
OCI NV	\$120,465
OI EUROPEAN GROUP BV	\$495,150
OKTA INC	\$274,966
OLIN CORP	\$529,506
OLYMPUS WTR US HLDG CORP	\$1,260,160
OMAN GOV INTERNTL BOND	\$3,230,560
ON SEMICONDUCTOR CORP	\$291,413
ONEMAIN FINANCE CORP	\$4,192,625
OPEN TEXT CORP	\$448,406
OPEN TEXT HOLDINGS INC	\$206,670
OPTION CARE HEALTH INC	\$169,801
ORGANON + CO/ORG	\$1,242,116
OT MERGER CORP	\$252,831

OUTFRONT MEDIA CAP LLC/C	\$370,892
OWENS + MINOR INC	\$713,769
PACTIV EVERGREEN GROUP	\$1,565,674
PACWEST BANCORP	\$378,436
PARK INTERMED HOLDINGS	\$1,791,051
PARKLAND CORP	\$1,343,958
PDC ENERGY INC	\$256,792
PECF USS INTERMEDIATE HO	\$79,260
PEDIATRIX MEDICAL GROUP	\$531,892
PEGASYSTEMS INC	\$105,612
PELOTON INTERACTIVE INC	\$291,869
PENNYMAC FIN SVCS INC	\$1,345,582
PENSKE AUTOMOTIVE GROUP	\$542,430
PERFORMANCE FOOD GROUP I	\$1,659,972
PERTAMINA PERSERO PT	\$315,921
PERUSAHAAN LISTRIK NEGAR	\$1,116,847
PERUSAHAAN PENERBIT SBSN	\$522,124
PETROLEOS MEXICANOS	\$4,103,814
PETRONAS CAPITAL LTD	\$212,621
PETSMART INC/PETSMART FI	\$1,456,083
PETVET CARE CENTERS LLC	\$159,531
PHOENIX GRP HLD PLC	\$554,550
PICASSO FINANCE SUB INC	\$391,854
PIKE CORP	\$1,625,044
PILGRIM S PRIDE CORP	\$529,969
PLANTRONICS INC	\$180,441
PLAYTIKA HOLDING CORP	\$571,563
PNC FINANCIAL SERVICES	\$904,820
POLAND GOVERNMENT BOND	\$423,497
POLAR US BORROWER LLC	\$408,355
POST HOLDINGS INC	\$1,481,259
PRAIRIE ECI ACQUIROR LP	\$247,444
PRECISION DRILLING CORP	\$759,137
PREMIER ENTERTAINMENT SU	\$312,343
PRESIDIO HOLDING INC	\$1,283,379
PRESTIGE BRANDS INC	\$302,526
PRIME SECSRVC BRW/FINANC	\$2,712,173
PROSUS NV	\$154,443
PROVINCIA DE BUENOS AIRE	\$48,750
PRUDENTIAL FINANCIAL INC	\$2,696,311
Q2 HOLDINGS INC	\$341,814
QBE INSURANCE GROUP LTD	\$1,844,551
QVC INC	\$1,200,078
RACKSPACE TECHNOLOGY	\$1,579,879
RADIATE HOLDCO / FINANCE	\$423,066
RAILWORKS HOLDINGS LP/R	\$537,214
RAPTOR ACQ/RAPTOR CO ISS	\$136,893

RATTLER MIDSTREAM LP	\$415,767
REALOGY GROUP/CO ISSUER	\$2,589,140
REDSTONE HOLDCO 2 LP	\$408,118
REGIONALCARE HOSPITAL PARTNERS	\$158,285
REGIONS FINANCIAL CORP	\$710,852
REINSURANCE GRP OF AMER	\$323,005
RENEW POWER PVT LTD	\$868,573
REPUBLIC OF ANGOLA	\$2,004,138
REPUBLIC OF ARGENTINA	\$1,207,349
REPUBLIC OF ARMENIA	\$1,522,307
REPUBLIC OF BELARUS	\$66,915
REPUBLIC OF CHILE	\$355,137
REPUBLIC OF COLOMBIA	\$2,240,358
REPUBLIC OF ECUADOR	\$2,742,702
REPUBLIC OF GABON	\$428,214
REPUBLIC OF GHANA	\$3,149,655
REPUBLIC OF GUATEMALA	\$1,090,232
REPUBLIC OF INDONESIA	\$637,364
REPUBLIC OF KAZAKHSTAN	\$744,951
REPUBLIC OF KENYA	\$1,374,050
REPUBLIC OF NIGERIA	\$3,474,200
REPUBLIC OF PANAMA	\$1,331,831
REPUBLIC OF PARAGUAY	\$1,218,485
REPUBLIC OF PHILIPPINES	\$596,923
REPUBLIC OF SENEGAL	\$1,342,037
REPUBLIC OF SERBIA	\$623,027
REPUBLIC OF SOUTH AFRICA	\$8,195,768
REPUBLIC OF SRI LANKA	\$1,439,913
REPUBLIC OF UZBEKISTAN	\$1,788,988
REPUBLIC OF ZAMBIA	\$399,595
REPUBLICA ORIENT URUGUAY	\$2,552,910
RESIDEO FUNDING INC	\$304,555
RHP HOTEL PPTY/RHP FINAN	\$706,707
RINGCENTRAL INC	\$443,562
RITCHIE BROS AUCTIONEERS	\$235,056
RLJ LODGING TRUST LP	\$652,106
ROCKCLIFF ENERGY II LLC	\$686,076
ROCKETMTGE CO ISSUER INC	\$462,002
ROLLS ROYCE PLC	\$443,906
ROMANIA	\$1,452,325
ROMANIA GOVERNMENT BOND	\$698,492
ROMANIAN LEU	\$34,829
ROTHESAY LIFE	\$333,872
ROYAL CARIBBEAN CRUISES	\$1,237,101
RP ESCROW ISSUER LLC	\$513,661
RUSSIAN RUBLE	\$27,175
RUWAIS POWER CO PJSC	\$459,852



RYAN SPECIALTY GROUP	\$208,858
SABLE INTL FINANCE LTD	\$221,186
SABRE GLBL INC	\$832,392
SANCHEZ ENERGY CORP	\$1,125
SAUDI ARABIAN OIL CO	\$1,261,927
SAUDI INTERNATIONAL BOND	\$415,716
SBA COMMUNICATIONS CORP	\$346,052
SBL HOLDINGS INC	\$864,155
SC GAMES HOLDIN/US FINCO	\$731,404
SCE TRUST V	\$522,480
SCE TRUST VI	\$262,500
SCENTRE GROUP TRUST 2	\$1,404,083
SCIENTIFIC GAMES INTERNA	\$1,576,917
SCIH SALT HOLDINGS INC	\$911,531
SCIL IV LLC / SCIL USA H	\$1,296,224
SCOTTS MIRACLE GRO CO	\$425,135
SCRIPPS ESCROW II INC	\$538,893
SEAGATE HDD CAYMAN	\$776,028
SEAWORLD PARKS + ENTERTA	\$728,833
SEG HLD LLC/SEG FIN CORP	\$878,658
SEMPRA ENERGY	\$1,795,096
SENSATA TECH INC	\$211,804
SENSATA TECHNOLOGIES BV	\$597,590
SERVICE PROPERTIES TRUST	\$1,956,207
SHEA HOMES LP/FNDG CP	\$364,568
SHOPIFY INC	\$87,142
SHRIRAM TRANSPORT FIN	\$697,830
SIGNATURE BANK NEW YORK	\$397,477
SIMMONS FOOD INC/SIMMONS	\$650,689
SIRIUS XM RADIO INC	\$4,109,013
SIX FLAGS ENTERTAINMENT	\$207,541
SIX FLAGS THEME PARKS	\$993,714
SKANDINAVISKA ENSKILDA	\$381,692
SL545SYA IRS CNY P V 00MCNRR	-\$1,195,047
SL545SYA IRS CNY R F 2.91280	\$1,212,123
SLLCIF5N IRS USD P V 06MSOFR	-\$422,000
SLLCIF5N IRS USD R F 2.77600	\$423,675
SLRT9MVD IRS USD P V 12MSOFR	-\$1,340,000
SLRT9MVD IRS USD R F 2.77100	\$1,342,544
SLWS0VE1 IRS CNY P V 03MCNRR	-\$4,989,319
SLWS0VE1 IRS CNY R F 2.48750	\$4,970,489
SM ENERGY CO	\$418,235
SNAP INC	\$343,744
SOCIETE GENERALE	\$2,672,628
SOLARIS MIDSTREAM HOLDIN	\$331,867
SOMPO JAPAN INSURANCE	\$400,180
SONIC AUTOMOTIVE INC	\$728,296

<b>SOUTH AFRICAN RAND</b>	<b>\$23,653</b>
<b>SOUTH JERSEY INDUSTRIES</b>	<b>\$123,801</b>
<b>SOUTHERN CO</b>	<b>\$1,701,978</b>
<b>SOUTHWESTERN ENERGY CO</b>	<b>\$683,150</b>
<b>SPCM SA</b>	<b>\$250,445</b>
<b>SPECTRUM BRANDS INC</b>	<b>\$1,111,516</b>
<b>SPIRIT AEROSYSTEMS INC</b>	<b>\$1,016,074</b>
<b>SPIRIT AIRLINES INC</b>	<b>\$447,658</b>
<b>SPLUNK INC</b>	<b>\$495,437</b>
<b>SPOTIFY USA INC</b>	<b>\$83,811</b>
<b>SPRINT CAPITAL CORP</b>	<b>\$2,445,119</b>
<b>SPRINT CORP</b>	<b>\$2,068,743</b>
<b>SPX FLOW INC</b>	<b>\$519,583</b>
<b>SRS DISTRIBUTION INC</b>	<b>\$141,849</b>
<b>STANDARD CHARTERED BANK</b>	<b>\$2,395,721</b>
<b>STANDARD CHARTERED PLC</b>	<b>\$990,700</b>
<b>STANDARD INDUSTRIES INC</b>	<b>\$1,734,260</b>
<b>STANDARD INDUSTRIES INC.</b>	<b>\$612,324</b>
<b>STAR ENERGY CO ISSUE</b>	<b>\$681,616</b>
<b>STARWOOD PROPERTY TRUST</b>	<b>\$595,089</b>
<b>STATE OF QATAR</b>	<b>\$1,792,046</b>
<b>STATE STREET BANK + TRUST CO</b>	<b>\$16,767,583</b>
<b>STATE STREET CORP</b>	<b>\$146,733</b>
<b>STERICYCLE INC</b>	<b>\$683,146</b>
<b>STEVENS HOLDING CO INC</b>	<b>\$461,111</b>
<b>STRATHCONA RESOURCES</b>	<b>\$562,328</b>
<b>SUBURBAN PROPANE PARTNRS</b>	<b>\$1,076,353</b>
<b>SUMMER (BC) BIDC</b>	<b>\$311,871</b>
<b>SUMMIT MATERIALS LLC/FIN</b>	<b>\$879,515</b>
<b>SUMMIT MID HLDS LLC / FI</b>	<b>\$643,079</b>
<b>SUNNOVA ENERGY CORP</b>	<b>\$586,697</b>
<b>SUNSHINE LUXEMBOURG VII SARL</b>	<b>\$243,531</b>
<b>SURGERY CENTER HOLDINGS</b>	<b>\$2,025,835</b>
<b>SVB FINANCIAL GROUP</b>	<b>\$1,774,741</b>
<b>SVENSKA HANDELSBANKEN AB</b>	<b>\$556,090</b>
<b>SWAP CCPC UBS COC</b>	<b>\$304,000</b>
<b>SWAP CITIBANK COC</b>	<b>\$77,000</b>
<b>SWAP UBS COC</b>	<b>-\$11,000</b>
<b>SWITCH LTD</b>	<b>\$157,335</b>
<b>SYLVAMO CORPORATION</b>	<b>\$364,715</b>
<b>SYNCHRONY FINANCIAL</b>	<b>\$523,856</b>
<b>SYNEOS HEALTH INC</b>	<b>\$120,835</b>
<b>SYNOVUS FINANCIAL CORP</b>	<b>\$283,062</b>
<b>T MOBILE USA INC</b>	<b>\$1,360,446</b>
<b>TALLGRASS NRG PRTNR/FIN</b>	<b>\$2,776,970</b>
<b>TAP ROCK RESOURCES LLC</b>	<b>\$382,848</b>
<b>TARGA RESOURCES PARTNERS</b>	<b>\$461,790</b>

TEAM HEALTH HOLDINGS INC	\$278,309
TEAM HEALTH HOLDINGS, INC.	\$426,688
TEAM HEALTH INC DEL	\$0
TEGNA INC	\$246,858
TELADOC HEALTH INC	\$272,307
TELECOM ITALIA CAPITAL	\$619,746
TELECOM ITALIA SPA	\$192,006
TELEFLEX INC	\$287,981
TELEPHONE + DATA SYS	\$546,133
TELESAT CANADA/TELESAT L	\$528,750
TEMPO ACQUISITION LLC/FI	\$210,005
TENET HEALTHCARE CORP	\$6,110,001
TENNECO INC	\$647,204
TEREX CORP	\$172,018
TEVA PHARMACEUTICAL INDU	\$268,332
TEVA PHARMACEUTICALS NE	\$1,531,579
TEXAS CAPITAL BANCSHARES	\$130,235
THOR INDUSTRIES	\$514,703
TITULOS DE TESORERIA	\$2,488,997
TK ELEVATOR US NEWCO INC	\$407,413
TMS INTERNATIONAL CORP	\$1,143,577
TRANSCANADA TRUST	\$2,972,310
TRANSDIGM INC	\$6,641,724
TRANSDIGM UK HOLDINGS	\$187,442
TRANSNET SOC LTD	\$191,106
TRANSOCEAN PHOENIX 2 LTD	\$269,040
TRANSOCEAN POSEIDON LTD	\$192,286
TRANSOCEAN PROTEUS LTD	\$70,950
TRANSOCEAN SENTRY LTD	\$134,995
TRAVEL + LEISURE CO	\$720,827
TRI POINTE GROUP / HOMES	\$92,637
TRIDENT TPI HOLDINGS INC	\$155,645
TRINSEO OP / TRINSEO FIN	\$385,637
TRIPADVISOR INC	\$609,468
TRITON WATER HOLDINGS IN	\$412,194
TRIUMPH GROUP INC	\$428,671
TRIVIUM PACKAGING FIN	\$903,417
TRONOX INC	\$1,093,576
TRUIST FIN CORP	\$362,454
TRUIST FINANCIAL CORP	\$1,015,881
TRUST FIBRAUNO	\$410,280
TWILIO INC	\$263,621
TWITTER INC	\$1,044,673
U.S. SILICA CO	\$432,263
UAE INT L GOVT BOND	\$405,560
UBER TECHNOLOGIES INC	\$3,627,446
UBS GROUP AG	\$3,875,618

UKRAINE GOVERNMENT	\$1,315,397
UNICREDIT SPA	\$563,412
UNIFRAX ESCROW ISS CORP	\$795,055
UNITED AIR 2020 1 B PTT	\$322,121
UNITED AIRLINES INC	\$397,216
UNITED MEXICAN STATES	\$749,673
UNITED RENTALS NORTH AM	\$532,818
UNITED STATES CELLULAR C	\$271,605
UNITI GROUP/CSL CAPITAL	\$541,998
UNITI GRP/UNITI HLD/CSL	\$897,450
UNIVAR SOLUTIONS USA INC	\$765,445
UNIVISION COMMUNICATIONS	\$2,050,089
US 10YR NOTE (CBT)SEP22	\$0
US ACUTE CARE SOLUTIONS	\$228,620
US BANCORP	\$129,323
US CELLULAR CORP	\$668,216
US DOLLAR	\$7,057,864
US FOODS INC	\$1,007,726
USA COM PART/USA COM FIN	\$828,901
VAIL RESORTS INC	\$509,000
VENTURE GLOBAL CALCASIEU	\$1,330,931
VERSCEND ESCROW CORP	\$2,529,592
VERSCEND HLDG CORP	\$0
VERTIV GROUP CORPORATION	\$1,055,087
VIASAT INC	\$1,059,891
VIBRANTZ TECH INC	\$808,234
VICI PROPERTIES / NOTE	\$1,196,280
VIRGIN MEDIA SECURED FIN	\$457,037
VIRGIN MEDIA VEND FIN IV	\$759,568
VISTA OUTDOOR INC	\$624,352
VISTAJET MALTA/XO MGMT	\$793,029
VISTRA CORP	\$1,579,140
VISTRA OPERATIONS CO LLC	\$1,834,358
VM CONSOLIDATED INC	\$1,127,967
VMED O2 UK FINAN	\$1,528,479
VOC ESCROW LTD	\$105,962
VODAFONE GROUP PLC	\$300,404
VOYA FINANCIAL INC	\$339,566
VTR COMUNICACIONES SPA	\$136,814
VZ SECURED FINANCING BV	\$655,273
WASH MULTIFAM ACQ INC	\$1,098,013
WATCO COS LLC/FINANCE CO	\$1,448,137
WATERBRIDGE MIDSTRM OPRTNG LLC	\$405,705
WAYFAIR INC	\$332,784
WEATHERFORD INTERNATIONAL	\$311,298
WEEKLEY HOMES LLC/ FINAN	\$499,666
WELLS FARGO + COMPANY	\$4,015,807

WESCO INTERNATIONAL INC	\$696,468
WESTERN ALLIANCE BANCORP	\$263,445
WESTERN DIGITAL CORP	\$205,876
WESTERN MIDSTREAM OPERAT	\$1,480,798
WHITE CAP PARENT LLC	\$218,756
WILLIAMS SCOTSMAN INTL	\$376,023
WINDSTREAM ESCROW LLC	\$286,038
WINTRUST FINANCIAL CORP	\$394,657
WMG ACQUISITION CORP	\$132,530
WORLD ACCEPTANCE CORP	\$175,244
WR GRACE CO	\$698,659
WR GRACE HOLDING LLC	\$1,259,798
WYNDHAM HOTELS + RESORTS	\$967,140
WYNN LAS VEGAS LLC/CORP	\$1,182,570
WYNN MACAU LTD	\$481,229
XEROX HOLDINGS CORP	\$1,375,625
XHR LP	\$257,718
XPO CNW INC	\$419,041
XPO LOGISTICS INC	\$330,096
ZAYO GROUP HOLDINGS INC	\$2,056,576
ZF NA CAPITAL	\$585,176
ZIFF DAVIS INC	\$552,401
ZIGGO BOND CO BV	\$677,235
ZIGGO BV	\$169,452
ZIPRECRUITER INC	\$412,139
<b>Total Holdings</b>	<b>\$785,157,305</b>

Cash Asset Class Manager Holdings	
Manager Name	Market Value
MONTANA BOARD OF INVESTMENTS	\$ 181,846,868
STATE STREET GLOBAL ADVISORS (CASH)	\$ 1,000,987
Total Holdings	\$ 182,847,854

Cash Asset Class Security Holdings	
Security Name	Market Value
SHORT TERM INVESTMENT POOL	\$44,894,832
STATE STREET BANK + TRUST CO	\$1,000,987
Total Holdings	\$45,895,818

Short Term Investment Pool	
Manager Holdings	
Manager Name	Market Value
Blackrock	\$38,000,000
Fidelity	\$10,000,000
Montana Board of Investments	\$7,391,023,827
Morgan Stanley	\$67,000,000
State Street Global Advisors (Cash)	\$78,000,000
Total Holdings	\$7,584,023,827



Short Term Investment Pool Security Holdings	
Security Name	Market Value
ALINGHI FDG CO	\$99,834,236
AMAZON COM INC DISC COML	\$49,779,722
ANGLESEA FDG PLC + ANG	\$193,201,289
ANZ NATNL INT LMTD	\$67,118,882
APPLE INC	\$39,979,000
AUST + NEW ZEA	\$134,236,832
BANK MONTREAL MONTREAL BRH	\$49,884,306
BANK OF NOVA SCOTIA	\$125,000,000
BANK OF NOVA SCOTIA/THE	\$73,490,312
BARCLAYS BK PLC	\$219,474,611
BLACKROCK LIQUIDITY FDS	\$38,000,000
BRITANNIA FDG CO	\$217,350,748
CANADIAN IMPERIAL BK	\$150,000,000
CASH MGMT BILL	\$119,451,155
CEDAR SPRING CPTL CO	\$169,843,333
CHARIOT FNDG LLC	\$89,893,222
CHESHAM FNC/ CHESH LLC	\$95,500,000
COLUMBIA FDG CO	\$211,393,674
CONCORD MIN CPTL CO	\$194,875,576
COOPERATIEVE CENTRALE	\$25,400,000
CREDIT SUISSE NY	\$140,000,000
CROWN POINT CAP CO.	\$144,997,162
FARMER MAC	\$225,000,000
FEDERAL FARM CREDIT BANK	\$402,007,667
FEDERAL HOME LOAN BANK	\$619,000,000
FIDELITY	\$10,000,000
GOLDMAN SACHS BANK USA	\$50,000,000
GOLDMAN SACHS BNK USA	\$75,010,214
GOTHAM FDG CORP	\$89,055,030
GTA FDG LLC DISC	\$49,983,611
ING US FUNDING LLC	\$138,701,017
INSTITUTIONAL SECURED	\$125,068,304
INTERCAP BOND	\$68,706,869
JUPITER SECT CO LLC	\$124,996,667
LONGSHIP FUNDING DAC	\$59,976,389
LOREAL USA INC.	\$49,977,500
LVMH	\$100,602,606
MET LIFE GLOB FUNDING I	\$30,000,000
METLIFE SHORT TERM FDG	\$29,007,731
MORGAN STANLEY GOVT PORT 8302	\$67,000,000
MUFG BK LTD N Y BRH DISC COML	\$104,995,582
NATIONAL BK OF CANAD	\$219,518,104
NATL AUSTRALIA BK LT	\$50,000,000
NORDEA BK AB PUBL	\$40,000,000

PEPSICO INC	\$44,943,139
PURE GROVE FDG	\$203,054,286
ROYAL BK CDA	\$163,600,157
SHEFFIELD RECEIVABLE	\$214,623,069
STOCKMAN DDA	\$75,000,000
SVENSKA HANDLSBNKN A	\$100,000,000
SWEDBANK	\$224,589,167
THUNDER BAY FNDNG LLC	\$99,793,889
TORONTO DOMINION	\$100,000,000
TOYOTA MOTOR CREDIT CORP	\$140,000,000
TREASURY BILL	\$309,261,889
US DOLLAR	\$78,000,000
US TREASURY FRN	\$26,592,632
US TREASURY N/B	\$90,075,289
VICTORY RECEIVABLES	\$217,266,516
WAL MART STORES INC	\$34,982,811
WESTPAC BANKING CORP.	\$84,929,634
<b>Total Holdings</b>	<b>\$7,584,023,827</b>

Trust Funds Investment Pool	
Manager Holdings	
Manager Name	Market Value
Montana Board of Investments	\$1,922,290,642
Heitman	\$136,381,403
JP Morgan	\$135,529,184
PGIM Inc.	\$134,876,818
American Realty Advisors	\$123,629,345
Stockbridge	\$67,223,600
Neuberger Berman	\$64,968,279
Oaktree Capital	\$63,075,026
Shenkman Capital Mgmt	\$60,402,975
Fidelity	\$45,698,052
Angelo Gordon	\$44,524,440
UBS Realty Investors LLC	\$29,725,235
<b>Total Holdings</b>	<b>\$2,828,325,000</b>

Trust Funds Investment Pools	
Security Holdings	
Security Name	Market Value
ABBVIE INC	\$14,528,150
AG COMMERCIAL RE DEBT OPP III	\$44,524,440
AIR LIQUIDE FINANCE	\$4,945,500
ALIBABA GROUP HOLDING	\$18,142,930
ALTRIA GROUP INC	\$1,020,188
AMAZON.COM INC	\$14,213,031
AMERICAN CORE REALTY FUND LLC	\$123,629,345
AMERICAN EXPRESS CO	\$4,922,650
APPLE INC	\$4,973,250
AT+T INC	\$21,235,235
BANK OF AMERICA CORP	\$27,633,540
BANK OF NY MELLON CORP	\$2,903,160
BARCLAYS PLC	\$17,985,270
BELL CORE FUND I LP	\$21,393,747
BLACKROCK INC	\$3,930,920
BOSTON PROPERTIES LP	\$13,097,340
BRAVO RESIDENTIAL FUNDING TRUS	\$10,853,397
BURLINGTN NORTH SANTA FE	\$5,027,950
CAPITAL ONE FINANCIAL CO	\$17,262,475
CATERPILLAR FINL SERVICE	\$9,998,000
CFCRE COMMERCIAL MORTGAGE TRUS	\$3,947,050
CISCO SYSTEMS INC	\$4,397,640
CITIGROUP INC	\$29,619,800
CNA FINANCIAL CORP	\$3,768,280
COMCAST CORP	\$20,319,000
COMM MORTGAGE TRUST	\$7,131,217
CONSTELLATION BRANDS INC	\$6,550,032
COREVEST AMERICAN FINANCE TRUS	\$16,130,232
CREDIT SUISSE GROUP AG	\$21,173,930
CVS HEALTH CORP	\$10,653,421
CVS PASS THROUGH TR 2014	\$2,194,863
CVS PASS THROUGH TRUST	\$10,714,194
DELL EQUIPMENT FINANCE TRUST	\$803,683
DIAGEO CAPITAL PLC	\$11,240,040
DISCOVER BANK	\$15,779,580
DISCOVER FINANCIAL SVS	\$7,888,640
ENCINA EQUIPMENT FINANCE	\$15,782,506
FANNIE MAE	\$71,779,028
FANNIEMAE WHOLE LOAN	\$3,200,808
FED HM LN PC POOL 1J0477	\$340,299
FED HM LN PC POOL A82927	\$262,162
FED HM LN PC POOL A89148	\$1,041,393
FED HM LN PC POOL A94799	\$533,860
FED HM LN PC POOL A95282	\$676,742

FED HM LN PC POOL A97720	\$579,581
FED HM LN PC POOL C01614	\$209,846
FED HM LN PC POOL G04332	\$668,064
FED HM LN PC POOL G08269	\$139,455
FED HM LN PC POOL G08706	\$2,773,482
FED HM LN PC POOL G08732	\$3,527,492
FED HM LN PC POOL G08737	\$2,520,526
FED HM LN PC POOL J08376	\$31,360
FED HM LN PC POOL J13342	\$322,857
FED HM LN PC POOL K93542	\$3,983,033
FED HM LN PC POOL QA5292	\$4,641,308
FED HM LN PC POOL QB1976	\$10,669,708
FED HM LN PC POOL QB9225	\$3,516,830
FED HM LN PC POOL QN1099	\$4,788,645
FED HM LN PC POOL RA6628	\$6,495,987
FED HM LN PC POOL RB5011	\$4,490,213
FED HM LN PC POOL SD8215	\$9,820,533
FED HM LN PC POOL SD8233	\$10,231,776
FED HM LN PC POOL ZT1593	\$1,878,924
FEDERAL FARM CREDIT BANK	\$70,392,980
FEDERAL HOME LOAN BANK	\$29,205,450
FEDEX CORP	\$3,824,720
FIDELITY ADVISOR SER IV	\$45,698,052
FINANCE OF AMER STRUCTURED	\$10,352,004
FINANCE OF AMERICA STRUCTURED	\$27,799,553
FIRSTKEY HOMES TRUST	\$9,413,238
FNMA POOL 190375	\$92,020
FNMA POOL 254476	\$302,624
FNMA POOL 255731	\$27,102
FNMA POOL 256600	\$195,663
FNMA POOL 256895	\$46,409
FNMA POOL 386755	\$2,426,333
FNMA POOL 471678	\$6,910,185
FNMA POOL 646203	\$194,779
FNMA POOL 723551	\$11,406
FNMA POOL 725773	\$803,635
FNMA POOL 725946	\$44,746
FNMA POOL 735141	\$241,030
FNMA POOL 827606	\$227,280
FNMA POOL 890315	\$3,631,669
FNMA POOL 902163	\$391,015
FNMA POOL 924089	\$668,078
FNMA POOL 929842	\$357,007
FNMA POOL 930678	\$1,199,262
FNMA POOL 933853	\$662,874
FNMA POOL 936499	\$612,592
FNMA POOL 944622	\$178,262

FNMA POOL 962533	\$252,599
FNMA POOL 972562	\$148,561
FNMA POOL 985023	\$173,774
FNMA POOL AB2099	\$1,092,139
FNMA POOL AB3875	\$802,567
FNMA POOL AC5445	\$680,235
FNMA POOL AE1288	\$1,058,875
FNMA POOL AH1271	\$2,226,337
FNMA POOL AK3070	\$3,964,312
FNMA POOL AM6110	\$4,234,837
FNMA POOL AM7259	\$2,427,450
FNMA POOL AN4048	\$13,278,532
FNMA POOL AO9021	\$2,387,471
FNMA POOL AS7388	\$2,018,757
FNMA POOL AS8073	\$7,276,142
FNMA POOL AT6308	\$2,385,214
FNMA POOL AT9147	\$2,097,711
FNMA POOL AV4193	\$1,146,430
FNMA POOL AZ7909	\$1,567,131
FNMA POOL BC8664	\$1,762,083
FNMA POOL BH7058	\$2,254,241
FNMA POOL BJ7881	\$3,088,139
FNMA POOL BM3281	\$3,064,607
FNMA POOL BP6750	\$10,679,223
FNMA POOL CA1532	\$4,589,432
FNMA POOL CA8252	\$9,103,500
FNMA POOL CB1652	\$12,291,561
FNMA POOL FM4005	\$6,363,206
FNMA POOL FM5266	\$7,453,856
FNMA POOL MA1438	\$851,245
FNMA POOL MA3664	\$2,001,607
FNMA POOL MA3867	\$2,738,348
FNMA POOL MA3868	\$2,504,104
FNMA POOL MA4047	\$8,779,500
FNMA POOL MA4100	\$9,305,606
FORD CREDIT AUTO OWNER TRUST/F	\$14,992,564
FREDDIE MAC	\$18,104,417
FRESB MULTIFAMILY MORTGAGE PAS	\$32,180,183
GILEAD SCIENCES INC	\$24,564,170
GNMA II POOL 004285	\$44,592
GNMA II POOL 004483	\$472,466
GNMA II POOL 082158	\$493,095
GNMA II POOL 711745	\$4,240,621
GNMA II POOL MA7472	\$4,162,057
GNMA POOL 568140	\$64,056
GNMA POOL 636460	\$208,638
GNMA POOL 673009	\$196,463

GNMA POOL 688143	\$316,908
GNMA POOL 697855	\$496,585
GNMA POOL 701864	\$756,842
GNMA POOL 732878	\$906,432
GNMA POOL AC3667	\$2,289,759
GOLDMAN SACHS GROUP INC	\$24,531,700
GOVERNMENT NATIONAL MORTGAGE A	\$25,408,414
GREAT AMERICA LEASING RECEIVAB	\$9,965,243
HEITMAN AMERICA RE TRUST LP	\$136,381,403
HOUSING URBAN DEVELOPMNT	\$10,234,655
HSBC HOLDINGS PLC	\$9,961,300
IMPAC SECURED ASSETS CORP.	\$307,240
JP MORGAN CHASE COMMERCIAL MOR	\$14,977,725
JP MORGAN INV MGT SPF FIV 2 US	\$135,529,184
JP MORGAN MORTGAGE TRUST	\$2,962,639
JPMORGAN CHASE + CO	\$16,118,160
KEYCORP	\$4,985,450
LOCKHEED MARTIN CORP	\$9,951,180
MARLIN LEASING RECEIVABLES LLC	\$4,999,582
MASTERCARD INC	\$6,912,780
METLIFE INC	\$2,178,200
MICROSOFT CORP	\$13,240,610
MONDELEZ INTERNATIONAL	\$2,021,375
MONTANA REAL ESTATE PROPERTIES	\$21,166,138
MORGAN STANLEY BAML TRUST	\$4,944,823
MORGAN STANLEY CAPITAL I TRUST	\$9,805,164
NEUBERGER BERMAN HY MUUH	\$64,968,279
NEXTERA ENERGY CAPITAL	\$4,839,150
NORFOLK SOUTHERN CORP	\$9,542,200
NUTRIEN LTD	\$9,302,100
NVIDIA CORP	\$5,967,325
OAKTREE CAP MUUG	\$63,075,026
OCEANVIEW MORTGAGE TRUST	\$2,293,738
ONDECK ASSET SECURITIZATION TR	\$4,552,834
ONSLOW BAY FINANCIAL LLC	\$5,582,297
ONTARIO (PROVINCE OF)	\$5,005,050
ORACLE CORP	\$2,690,670
PAWNEE EQUIPMENT RECEIVABLES	\$3,862,233
PHILLIPS 66	\$16,539,940
PRINCIPAL FINANCIAL GRP	\$6,277,900
PRISA LP	\$134,876,818
PROGRESS RESIDENTIAL TRUST	\$7,604,265
PROVINCE OF QUEBEC	\$9,988,400
PRUDENTIAL FINANCIAL INC	\$7,651,176
REINAUER MARITIME CO LLC	\$5,324,267
SAN DIEGO G + E	\$1,068,200
SEQUOIA MORTGAGE TRUST	\$2,497,581

SHELL INTERNATIONAL FIN	\$4,956,100
SHENKMAN CAP HIGH YIELD MUUF	\$60,402,975
SHORT TERM INVESTMENT POOL	\$25,430,591
SMALL BUSINESS ADMINISTRATION	\$168,849
STARBUCKS CORP	\$23,514,750
STOCKBRIDGE NICHE LOGISTICS FD	\$67,223,600
SUNCOR ENERGY INC	\$7,839,480
TENN VAL AUTH CPN STRIP	\$6,005,520
TENN VALLEY AUTHORITY	\$11,426,100
TORONTO DOMINION BANK	\$7,168,880
TOYOTA MOTOR CREDIT CORP	\$16,763,610
TRUIST BANK	\$4,954,450
TSY INFL IX N/B	\$5,620,255
UBS TRUMBULL PROPERTY FUND	\$29,725,235
UNION PACIFIC CORP	\$8,909,000
US DOLLAR	\$186,587
US TREASURY N/B	\$403,007,656
VALERO ENERGY CORP	\$2,101,450
VENTAS REALTY LP	\$12,657,870
VERIZON COMMUNICATIONS	\$26,044,520
VISA INC	\$18,432,430
WALMART INC	\$4,675,320
WASTE MANAGEMENT INC	\$14,758,350
WELLS FARGO COMMERCIAL MORTGAG	\$9,504,986
WF RBS COMMERCIAL MORTGAGE TRU	\$13,974,902
WINWATER MORTGAGE LOAN TRUST	\$304,779
WRKCO INC	\$26,586,650
<b>Total Holdings</b>	<b>\$2,828,325,000</b>



State Fund Manager Holdings	
Manager Name	Market Value
Montana Board of Investments	\$1,112,298,291
BlackRock (Commingled)	\$175,301,588
Neuberger Berman	\$39,634,363
American Realty Advisors	\$27,672,466
JP Morgan	\$25,584,278
PGIM Inc.	\$24,842,851
Heitman	\$24,650,286
UBS Realty Investors LLC	\$18,568,318
<b>Total Holdings</b>	<b>\$1,448,552,441</b>

State Fund Security Holdings	
Security Name	Market Value
ABBVIE INC	\$9,920,500
ACWI SUPERUNIT	\$38,916,618
AFLAC INC	\$4,933,800
ALIBABA GROUP HOLDING	\$11,105,820
ALTRIA GROUP INC	\$11,395,717
AMAZON.COM INC	\$7,115,040
AMERICAN CORE REALTY FUND LLC	\$27,672,466
AMSR TRUST	\$9,116,173
AT+T INC	\$4,093,950
BANK OF AMERICA CORP	\$23,619,291
BARCLAYS PLC	\$14,911,200
BENCHMARK MORTGAGE TRUST	\$4,608,307
BLACKROCK INC	\$2,948,190
BOSTON PROPERTIES LP	\$11,145,720
BRAVO RESIDENTIAL FUNDING TRUS	\$10,295,290
BURLINGTN NORTH SANTA FE	\$5,034,900
CAPITAL ONE FINANCIAL CO	\$8,862,200
CATERPILLAR FINL SERVICE	\$5,042,600
CITIGROUP INC	\$27,089,750
CNA FINANCIAL CORP	\$3,768,280
COMCAST CORP	\$11,925,699
COREVEST AMERICAN FINANCE TRUS	\$10,717,169
CREDIT SUISSE GROUP AG	\$12,740,920
CVS HEALTH CORP	\$3,452,920
DIAGEO CAPITAL PLC	\$9,232,440
DISCOVER BANK	\$8,853,320
DISCOVER FINANCIAL SVS	\$3,944,320
EMERSON ELECTRIC CO	\$2,007,746
ENTERPRISE FLEET FINANCING LLC	\$2,647,791
EQUITY INDEX FUND B	\$136,384,969
EXELON CORP	\$4,978,800
FANNIE MAE	\$4,834,600
FED HM LN PC POOL G13081	\$15,263
FED HM LN PC POOL G18244	\$15,421
FED HM LN PC POOL J08160	\$1,784
FED HM LN PC POOL QB1976	\$7,130,875
FED HM LN PC POOL QB9225	\$4,086,679
FED HM LN PC POOL QN1099	\$4,788,645
FED HM LN PC POOL RA6628	\$5,956,277
FED HM LN PC POOL RB5011	\$3,367,660
FED HM LN PC POOL RE6103	\$5,506,202
FED HM LN PC POOL SD8215	\$9,820,533
FED HM LN PC POOL SD8233	\$10,231,776
FEDERAL FARM CREDIT BANK	\$43,262,200

FEDERAL HOME LOAN BANK	\$29,470,808
FEDEX CORP	\$2,868,540
FINANCE OF AMER STRUCTURED	\$7,166,772
FINANCE OF AMERICA STRUCTURED	\$25,944,681
FIRSTKEY HOMES TRUST	\$9,413,238
FNMA POOL 888932	\$1
FNMA POOL 962078	\$15,521
FNMA POOL AN2098	\$4,851,580
FNMA POOL AN2235	\$5,225,956
FNMA POOL AN4048	\$8,852,354
FNMA POOL BO2201	\$3,928,661
FNMA POOL BP6750	\$7,119,482
FNMA POOL BQ3004	\$9,029,178
FNMA POOL CA8252	\$9,103,500
FNMA POOL CB1652	\$8,194,374
FNMA POOL FM4005	\$9,874,435
FNMA POOL FM5266	\$7,453,856
FNMA POOL MA3868	\$3,756,156
FNMA POOL MA4047	\$8,779,500
FNMA POOL MA4078	\$7,308,443
FNMA POOL MA4100	\$7,444,485
FORD CREDIT AUTO OWNER TRUST/F	\$12,656,563
FORD MOTOR CREDIT CO LLC	\$5,000,000
FREDDIE MAC	\$6,436,237
FRESB MULTIFAMILY MORTGAGE PAS	\$10,612,298
GILEAD SCIENCES INC	\$8,215,840
GNMA II POOL MA7409	\$7,917,210
GNMA II POOL MA7472	\$4,162,057
GOLDMAN SACHS GROUP INC	\$15,499,651
GOVERNMENT NATIONAL MORTGAGE A	\$11,593,610
GREAT AMERICA LEASING RECEIVAB	\$4,891,592
HEITMAN AMERICA RE TRUST LP	\$24,650,286
HOME DEPOT INC	\$4,678,950
HOUSING URBAN DEVELOPMNT	\$2,466,335
HSBC HOLDINGS PLC	\$4,980,650
JOHN DEERE CAPITAL CORP	\$2,888,670
JP MORGAN INV MGT SPF FIV 2 US	\$25,584,278
JPMORGAN CHASE + CO	\$14,655,393
LOCKHEED MARTIN CORP	\$8,445,660
MASSMUTUAL GLOBAL FUNDIN	\$2,002,820
MASTERCARD INC	\$14,503,400
MICROSOFT CORP	\$4,994,050
MMAF EQUIPMENT FINANCE LLC	\$4,947,079
MONDELEZ INTERNATIONAL	\$2,425,474
MORGAN STANLEY CAPITAL I TRUST	\$9,805,164
NEUBERGER BERMAN HIGH YIELD MU	\$39,634,363
NUTRIEN LTD	\$5,372,510

NVIDIA CORP	\$3,213,175
OCEANVIEW MORTGAGE TRUST	\$5,352,056
ONDECK ASSET SECURITIZATION TR	\$4,552,834
ONTARIO (PROVINCE OF)	\$5,005,050
ORACLE CORP	\$2,690,670
PAWNEE EQUIPMENT RECEIVABLES	\$3,862,233
PFIZER INC	\$2,924,610
PHILLIPS 66	\$3,893,680
PRISA LP	\$24,842,851
PROGRESS RESIDENTIAL TRUST	\$6,262,336
PROVINCE OF QUEBEC	\$3,995,360
PRUDENTIAL FINANCIAL INC	\$3,825,588
SHELL INTERNATIONAL FIN	\$4,956,100
SHORT TERM INVESTMENT POOL	\$13,777,297
SIMON PROPERTY GROUP LP	\$8,239,052
STARBUCKS CORP	\$18,811,800
TENN VALLEY AUTHORITY	\$4,995,400
TORONTO DOMINION BANK	\$8,961,100
TOYOTA MOTOR CREDIT CORP	\$9,865,900
TSY INFL IX N/B	\$43,821,582
UBS TRUMBULL PROPERTY FUND	\$18,568,318
UNION PACIFIC CORP	\$9,467,500
US TREASURY N/B	\$195,649,219
VENTAS REALTY LP	\$7,685,520
VERIZON COMMUNICATIONS	\$18,013,525
VISA INC	\$6,411,280
WALMART INC	\$4,012,640
WELLS FARGO COMMERCIAL MORTGAG	\$4,752,493
WRKCO INC	\$17,821,790
<b>Total Holdings</b>	<b>\$1,448,552,441</b>

Separately Managed Accounts	
Manager Holdings	
Manager Name	Market Value
Montana Board of Investments	\$ 10,520,086,382
BlackRock (Commingled)	\$ 6,418,570
Total Holdings	\$10,526,504,952

Separately Managed Accounts	
Security Holdings	
Security Name	Market Value
SHORT TERM INVESTMENT POOL	\$7,360,857,535
TRUST FUNDS INVESTMENT POOL	\$2,828,486,796
PERMANENT COAL TRUST	\$137,061,612
US TREASURY N/B	\$83,563,984
TREASURY BILL	\$49,828,204
VETERANS HOME LOAN MORTGAGES	\$47,239,680
MULTIFAMILY COAL TRUST HOME PR	\$5,786,765
FREDDIE MAC	\$5,740,188
US EQUITY MARKET FUND	\$3,113,337
ACWI EX US SUPERFUN	\$1,688,185
U.S. DEBT INDEX FUND	\$1,617,047
SSC GOVERNMENT GVMXX EL	\$1,306,297
US DOLLAR	\$215,321
<b>Total Holdings</b>	<b>\$10,526,504,952</b>

## End Notes

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Negative market values indicate a net short position.

Aggregated holdings do not include look through securities in commingled funds.