

TEXAS PERMANENT SCHOOL FUND

ALL PUBLIC MARKET HOLDINGS

**FISCAL YEAR ENDING
AUGUST 31, 2022**

Physical Address:
The Texas Permanent School Fund
400 West 15th Street 11th Floor
Austin, Texas 78701-1600

Mailing Address:
Texas Education Agency
1701 North Congress Avenue
Austin, Texas 78701-1494

[http://tea.texas.gov/Finance_and_Grants/Texas_Permanent_School_Fund/Texas_Permanent_School_Fund - Holdings/](http://tea.texas.gov/Finance_and_Grants/Texas_Permanent_School_Fund/Texas_Permanent_School_Fund_-_Holdings/)

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
Advertising, Media, and Publishing			
AMC NETWORKS INC	\$ 22,783	\$ 902,592	\$ 610,356
CABLE ONE INC	3,763	3,399,194	4,271,005
CHARTER COMMUNICATIONS INC	15,990	4,927,112	6,597,954
COMCAST CORP	621,611	10,489,717	22,496,102
DISH NETWORK CORP	34,566	1,742,536	599,720
EW SCRIPPS CO/THE	44,250	620,067	661,538
FACTSET RESEARCH SYSTEMS INC	5,252	2,460,757	2,275,902
FOX CORP	63,418	2,506,797	2,116,189
GANNETT CO INC	111,264	633,580	258,132
INTERPUBLIC GROUP OF COS INC/T	53,333	1,160,347	1,474,124
NEW YORK TIMES CO/THE	127,630	3,270,843	3,891,439
NEWS CORP	68,441	722,387	1,163,371
NEXSTAR MEDIA GROUP INC	383	74,315	73,276
OMNICOM GROUP INC	28,015	1,204,052	1,874,204
PARAMOUNT GLOBAL	84,578	3,381,539	1,978,279
SCHOLASTIC CORP	23,322	706,522	1,070,713
TEGNA INC	169,423	2,545,348	3,625,652
THRYV HOLDINGS INC	13,012	484,210	332,847
WALT DISNEY CO/THE	253,259	13,293,396	28,385,269
WARNER BROS DISCOVERY INC	306,000	6,772,386	4,051,435
WORLD WRESTLING ENTERTAINMENT	33,104	1,208,694	2,251,403
Advertising, Media, and Publishing Total	2,083,397	62,506,388	90,058,910
Aerospace & Defense			
AAR CORP	25,326	508,011	1,085,977
AEROJET ROCKETDYNE HOLDINGS IN	57,294	1,522,098	2,467,653
AEROVIRONMENT INC	17,732	925,738	1,571,942
AERSALE CORP	375	5,937	7,230
BARNES GROUP INC	35,706	1,028,861	1,108,671
BOEING CO/THE	77,212	6,286,708	12,373,223
CURTISS-WRIGHT CORP	29,520	1,780,506	4,345,049
GENERAL DYNAMICS CORP	32,033	2,246,668	7,333,315
HEXCEL CORP	64,350	2,850,700	3,775,415
HOWMET AEROSPACE INC	52,282	1,696,723	1,852,351
KAMAN CORP	21,412	637,269	679,189
L3HARRIS TECHNOLOGIES INC	26,808	2,669,310	6,117,318
LOCKHEED MARTIN CORP	32,916	3,789,680	13,828,341
MERCURY SYSTEMS INC	44,151	2,016,022	2,124,988
MOOG INC	22,200	971,713	1,664,556
NATIONAL PRESTO INDUSTRIES INC	3,883	258,732	264,898
NORTHROP GRUMMAN CORP	20,304	2,064,402	9,705,109
RAYTHEON TECHNOLOGIES CORP	206,779	6,687,492	18,558,415
TELEDYNE TECHNOLOGIES INC	6,493	2,223,263	2,391,761
TRANSDIGM GROUP INC	7,197	2,407,688	4,321,007
TRIUMPH GROUP INC	49,294	1,037,118	640,329
Aerospace & Defense Total	833,267	43,614,636	96,216,737
Agriculture & Environment			
ALTRIA GROUP INC	251,841	4,230,869	11,363,065
ANDERSONS INC/THE	24,082	617,463	891,756
ARCHER-DANIELS-MIDLAND CO	78,228	1,887,833	6,875,459
BUNGE LTD	349	34,860	34,610
CLEAN HARBORS INC	38,333	1,764,945	4,501,061
DARLING INGREDIENTS INC	123,660	2,959,584	9,405,580
FRESH DEL MONTE PRODUCE INC	25,623	754,507	700,533
HARSCO CORP	60,384	978,156	342,377
HERITAGE-CRYSTAL CLEAN INC	222	7,820	7,231
PENTAIR PLC	22,841	659,330	1,016,425
PHILIP MORRIS INTERNATIONAL IN	215,625	8,257,195	20,590,031

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
REPUBLIC SERVICES INC	28,976	1,104,188	4,135,455
STERICYCLE INC	70,503	3,549,690	3,531,495
TETRA TECH INC	41,133	2,194,668	5,586,273
UNIVERSAL CORP/VA	18,840	883,948	961,594
VECTOR GROUP LTD	100,830	792,478	988,134
WASTE MANAGEMENT INC	53,099	2,260,285	8,975,324
Agriculture & Environment Total	1,154,569	32,937,819	79,906,403
Banks & Finance			
AFFILIATED MANAGERS GROUP INC	29,754	2,399,605	3,789,469
ALLEGIANCE BANCSHARES INC	14,504	471,517	614,389
AMALGAMATED FINANCIAL CORP	327	7,382	7,358
AMERANT BANCORP INC	283	8,209	7,412
AMERICAN EXPRESS CO	84,801	4,217,157	12,889,752
AMERIPRISE FINANCIAL INC	15,267	762,028	4,091,709
AMERIS BANCORP	50,500	1,595,285	2,357,340
ASSETMARK FINANCIAL HOLDINGS I	708	15,656	13,693
ASSOCIATED BANC-CORP	114,880	2,262,900	2,302,195
ATLANTIC UNION BANCSHARES CORP	231	8,450	7,496
AXOS FINANCIAL INC	41,106	929,318	1,717,409
B RILEY FINANCIAL INC	12,346	839,468	614,460
BANC OF CALIFORNIA INC	40,568	642,185	684,788
BANCFIRST CORP	14,531	701,265	1,567,314
BANCORP INC/THE	43,310	1,036,142	1,027,313
BANK OF AMERICA CORP	985,848	25,711,209	33,134,351
BANK OF HAWAII CORP	30,839	1,571,726	2,406,059
BANK OF NEW YORK MELLON CORP/T	103,334	3,596,183	4,291,461
BANK OZK	87,046	2,272,506	3,527,974
BANKUNITED INC	63,067	1,568,516	2,336,632
BANNER CORP	26,313	1,106,805	1,598,778
BERKSHIRE HILLS BANCORP INC	36,228	1,013,331	1,021,992
BLACKROCK INC	19,786	6,678,754	13,185,193
BLUCORA INC	36,170	659,393	726,294
BOK FINANCIAL CORP	110	10,475	9,776
BREAD FINANCIAL HOLDINGS INC	38,043	1,585,484	1,461,992
BRIGHTSPHERE INVESTMENT GROUP	24,442	280,409	417,714
BROOKLINE BANCORP INC	59,307	758,721	739,558
BYLINE BANCORP INC	331	8,485	7,219
CADENCE BANK	141,053	3,276,188	3,594,033
CAPITAL ONE FINANCIAL CORP	54,639	3,296,447	5,781,899
CAPITOL FEDERAL FINANCIAL INC	98,871	1,046,704	895,771
CATHAY GENERAL BANCORP	57,532	1,580,413	2,412,892
CBOE GLOBAL MARKETS INC	14,752	1,277,080	1,740,293
CENTRAL PACIFIC FINANCIAL CORP	21,090	426,060	459,551
CHARLES SCHWAB CORP/THE	209,693	6,029,280	14,877,718
CITIGROUP INC	269,343	21,530,736	13,146,632
CITIZENS FINANCIAL GROUP INC	68,188	1,728,785	2,501,136
CITY HOLDING CO	11,450	579,219	973,365
CME GROUP INC	49,959	5,643,426	9,772,480
COHEN & STEERS INC	218	15,680	15,561
COLUMBIA BANKING SYSTEM INC	59,604	1,739,937	1,785,140
COMERICA INC	18,167	833,290	1,458,810
COMMERCE BANCSHARES INC/MO	84,191	3,176,028	5,789,794
COMMUNITY BANK SYSTEM INC	41,272	1,850,650	2,698,363
CONNECTONE BANCORP INC	348	10,451	8,710
CULLEN/FROST BANKERS INC	43,672	2,947,006	5,675,613
CUSTOMERS BANCORP INC	23,225	556,394	805,675
CVB FINANCIAL CORP	101,854	1,766,724	2,672,649
DIME COMMUNITY BANCSHARES INC	24,632	608,837	769,996
DISCOVER FINANCIAL SERVICES	39,057	976,847	3,924,838
EAGLE BANCORP INC	24,555	1,102,294	1,191,654

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
EAST WEST BANCORP INC	108,650	3,444,505	7,841,271
EASTERN BANKSHARES INC	373	7,697	7,236
ENACT HOLDINGS INC	284	7,204	7,214
ENCORE CAPITAL GROUP INC	18,567	640,908	1,015,244
ENOVA INTERNATIONAL INC	25,111	427,658	877,378
EVERCORE INC	31,077	1,919,083	2,911,604
EZCORP INC	41,097	423,321	359,599
FB FINANCIAL CORP	27,116	874,275	1,074,336
FEDERATED HERMES INC	70,565	1,622,001	2,403,444
FIFTH THIRD BANCORP	95,379	2,710,631	3,257,193
FIRST BANCORP/PUERTO RICO	151,729	1,252,645	2,169,725
FIRST BANCORP/SOUTHERN PINES N	26,464	910,165	963,554
FIRST COMMONWEALTH FINANCIAL C	72,209	786,307	973,377
FIRST FINANCIAL BANCORP	72,305	1,411,250	1,560,342
FIRST FINANCIAL BANKSHARES INC	98,342	1,956,304	4,180,518
FIRST FOUNDATION INC	544	12,232	10,314
FIRST HAWAIIAN INC	98,047	1,777,390	2,520,788
FIRST HORIZON CORP	409,537	4,876,203	9,263,727
FIRST REPUBLIC BANK/CA	24,942	2,397,280	3,786,944
FLAGSTAR BANCORP INC	40,765	1,347,027	1,570,675
FNB CORP/PA	258,342	2,871,637	3,079,437
FRANKLIN RESOURCES INC	38,909	743,722	1,014,358
FULTON FINANCIAL CORP	127,820	1,484,856	2,074,519
GLACIER BANCORP INC	83,106	2,750,722	4,211,812
GOLDMAN SACHS GROUP INC/THE	47,622	6,357,938	15,842,411
GREAT SOUTHERN BANCORP INC	123	7,484	7,230
GREENHILL & CO INC	1,577	57,647	12,332
HANCOCK WHITNEY CORP	66,126	2,355,668	3,189,257
HANMI FINANCIAL CORP	23,320	381,217	576,470
HARBORONE BANCORP INC	530	7,864	7,229
HERITAGE FINANCIAL CORP/WA	26,871	787,064	698,377
HILLTOP HOLDINGS INC	38,058	1,229,103	1,004,731
HOME BANCSHARES INC/AR	144,850	2,290,994	3,408,321
HOMESTREET INC	14,475	421,856	503,875
HOPE BANCORP INC	92,179	1,027,296	1,333,830
HUNTINGTON BANCSHARES INC/OH	200,197	2,456,852	2,682,640
INDEPENDENT BANK CORP	35,873	2,300,631	2,806,345
INDEPENDENT BANK GROUP INC	27,832	1,284,164	1,874,764
INTERACTIVE BROKERS GROUP INC	66,954	2,592,211	4,123,697
INTERCONTINENTAL EXCHANGE INC	77,612	4,388,075	7,827,170
INTERNATIONAL BANCSHARES CORP	40,620	1,000,476	1,695,073
INTERNATIONAL MONEY EXPRESS IN	4,048	91,952	90,675
INVESCO LTD	46,521	998,510	766,201
JANUS HENDERSON GROUP PLC	128,467	3,124,356	3,006,128
JEFFERIES FINANCIAL GROUP INC	146,918	2,799,563	4,714,599
JPMORGAN CHASE & CO	408,032	20,322,707	46,405,479
KEARNY FINANCIAL CORP/MD	639	8,463	7,259
KEYCORP	129,644	1,778,850	2,293,402
LAKELAND FINANCIAL CORP	19,402	1,329,299	1,461,747
LENDINGTREE INC	8,321	1,580,429	253,707
LPL FINANCIAL HOLDINGS INC	34	6,825	7,525
M&T BANK CORP	24,936	3,059,907	4,532,792
MASTERCARD INC	119,396	8,588,275	38,728,481
MERCHANTS BANCORP/IN	272	7,418	7,336
METROPOLITAN BANK HOLDING CORP	213	17,787	15,249
MORGAN STANLEY	194,111	9,325,578	16,542,139
MR COOPER GROUP INC	56,724	1,518,864	2,399,425
NASDAQ INC	48,027	825,578	2,859,047
NATIONAL BANK HOLDINGS CORP	23,003	709,623	923,110
NAVIENT CORP	113,783	1,343,066	1,751,120
NBT BANCORP INC	32,786	899,921	1,271,441
NEW YORK COMMUNITY BANCORP INC	357,347	5,093,804	3,498,427

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EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NICOLET BANKSHARES INC	94	8,471	7,199
NORTHERN TRUST CORP	28,964	1,793,414	2,754,187
NORTHFIELD BANCORP INC	32,940	448,991	485,536
NORTHWEST BANCSHARES INC	97,013	1,150,849	1,364,973
OCEANFIRST FINANCIAL CORP	373	7,014	7,251
OFG BANCORP	37,206	607,625	1,012,003
OLD NATIONAL BANCORP/IN	224,305	3,487,900	3,743,642
PACIFIC PREMIER BANCORP INC	72,678	1,992,246	2,380,931
PACWEST BANCORP	90,079	3,125,209	2,371,780
PARK NATIONAL CORP	11,064	1,072,546	1,458,567
PATHWARD FINANCIAL INC	22,478	578,591	740,875
PINNACLE FINANCIAL PARTNERS IN	58,477	2,747,698	4,719,679
PIPER SANDLER COS	10,828	658,124	1,240,564
PNC FINANCIAL SERVICES GROUP I	57,494	5,426,879	9,084,052
PRA GROUP INC	30,909	731,369	1,141,778
PREFERRED BANK/LOS ANGELES CA	10,421	597,039	706,961
PREMIER FINANCIAL CORP	271	7,973	7,322
PROSPERITY BANCSHARES INC	70,575	3,514,308	5,002,356
PROVIDENT FINANCIAL SERVICES I	57,666	911,402	1,339,581
QCR HOLDINGS INC	130	6,982	7,261
RADIAN GROUP INC	337	7,773	7,114
RAYMOND JAMES FINANCIAL INC	27,016	1,561,596	2,819,660
REGIONS FINANCIAL CORP	129,925	1,904,666	2,815,475
RENASANT CORP	42,794	1,157,055	1,426,752
S&T BANCORP INC	30,094	861,050	891,986
SANDY SPRING BANCORP INC	201	8,795	7,743
SEACOAST BANKING CORP OF FLORI	46,881	1,220,722	1,515,194
SEI INVESTMENTS CO	79,973	2,729,135	4,374,523
SERVISFIRST BANCSHARES INC	37,403	1,259,805	3,155,317
SIGNATURE BANK/NEW YORK NY	8,738	2,575,884	1,523,558
SILVERGATE CAPITAL CORP	123	11,249	11,208
SIMMONS FIRST NATIONAL CORP	97,033	2,176,956	2,289,008
SLM CORP	205,952	1,915,245	3,146,947
SOUTHSIDE BANCSHARES INC	24,588	720,359	926,476
SOUTHSTATE CORP	92	7,327	7,180
STATE STREET CORP	51,029	2,766,544	3,487,832
STIFEL FINANCIAL CORP	81,597	2,503,038	4,839,518
STONEX GROUP INC	13,134	545,215	1,219,361
SVB FINANCIAL GROUP	8,168	2,476,380	3,320,455
SYNCHRONY FINANCIAL	69,718	2,071,102	2,283,265
SYNOVUS FINANCIAL CORP	111,277	3,536,581	4,468,884
T ROWE PRICE GROUP INC	31,593	1,473,182	3,791,160
TEXAS CAPITAL BANCSHARES INC	38,829	1,420,160	2,292,076
TOMPKINS FINANCIAL CORP	9,005	511,264	645,118
TRIUMPH BANCORP INC	18,099	743,644	1,120,509
TRUIST FINANCIAL CORP	185,115	6,990,971	8,670,787
TRUSTCO BANK CORP NY	14,691	615,439	489,798
TRUSTMARK CORP	47,055	1,049,593	1,484,115
UMB FINANCIAL CORP	32,979	1,725,892	2,950,631
UMPQUA HOLDINGS CORP	166,181	2,577,363	2,948,051
UNITED BANKSHARES INC/WV	103,909	3,108,920	3,855,024
UNITED COMMUNITY BANKS INC/GA	80,361	2,151,520	2,694,504
US BANCORP	187,980	5,013,485	8,573,768
VALLEY NATIONAL BANCORP	321,756	3,403,108	3,738,805
VERITEX HOLDINGS INC	41,277	964,946	1,242,850
VIRTUS INVESTMENT PARTNERS INC	5,373	609,191	1,027,586
VISA INC	228,820	11,384,039	45,468,822
WALKER & DUNLOP INC	23,332	1,035,715	2,343,933
WASHINGTON FEDERAL INC	49,995	1,099,968	1,600,340
WEBSTER FINANCIAL CORP	136,559	4,425,155	6,425,085
WELLS FARGO & CO	527,127	18,523,252	23,040,721
WESBANCO INC	216	7,774	7,389

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EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
WESTAMERICA BANCORP	20,575	1,074,489	1,151,171
WESTERN ALLIANCE BANCORP	188	14,067	14,423
WESTERN UNION CO/THE	296,011	5,149,145	4,386,883
WINTRUST FINANCIAL CORP	46,135	2,258,384	3,891,026
WISDOMTREE INVESTMENTS INC	80,848	1,083,308	405,048
WORLD ACCEPTANCE CORP	2,823	193,185	328,146
WSFS FINANCIAL CORP	49,558	2,581,519	2,396,129
ZIONS BANCORP NA	21,034	865,695	1,157,501
Banks & Finance Total	<u>12,867,529</u>	<u>396,694,858</u>	<u>638,028,666</u>
Biotechnology & Chemistry			
ADVANSIX INC	21,509	390,725	779,916
AIR PRODUCTS AND CHEMICALS INC	30,822	2,988,219	7,781,014
ALBEMARLE CORP	16,270	1,595,141	4,359,709
AMERICAN VANGUARD CORP	20,516	306,687	408,884
AMGEN INC	74,265	7,143,619	17,845,880
ANI PHARMACEUTICALS INC	10,024	433,393	369,785
ARCUS BIOSCIENCES INC	35,686	1,218,368	859,319
ARROWHEAD PHARMACEUTICALS INC	80,955	2,636,512	3,214,723
ASHLAND INC	38,989	1,657,186	3,967,521
AVID BIOSERVICES INC	47,127	1,396,664	811,527
AVIENT CORP	69,996	1,312,698	3,067,925
BALCHEM CORP	24,584	1,465,014	3,240,663
BIOGEN INC	20,347	1,749,546	3,975,397
BIO-RAD LABORATORIES INC	3,002	1,381,962	1,456,090
CABOT CORP	43,203	1,546,863	3,109,320
CARA THERAPEUTICS INC	32,182	723,538	332,118
CELANESE CORP	15,042	1,343,219	1,667,556
CF INDUSTRIES HOLDINGS INC	28,991	881,752	2,999,409
CHEMOURS CO/THE	119,499	2,223,622	4,030,701
CORTEVA INC	100,615	2,210,006	6,180,779
CYTOKINETICS INC	65,574	1,330,557	3,472,799
DOW INC	101,226	3,683,308	5,162,526
DUPONT DE NEMOURS INC	70,694	3,522,143	3,933,414
DYNAVAX TECHNOLOGIES CORP	89,938	925,496	1,031,589
EASTMAN CHEMICAL CO	17,853	627,771	1,624,623
ECOLAB INC	34,544	2,348,508	5,659,344
ELEMENT SOLUTIONS INC	1,858	37,806	34,689
EMERGENT BIOSOLUTIONS INC	34,605	1,669,686	831,212
EXELIXIS INC	245,578	5,048,881	4,356,554
FMC CORP	17,498	648,335	1,891,184
GCP APPLIED TECHNOLOGIES INC	41,321	902,704	1,298,306
GILEAD SCIENCES INC	174,394	3,960,435	11,068,787
HALOZYME THERAPEUTICS INC	105,951	4,224,792	4,315,384
HAWKINS INC	14,383	327,939	551,157
HB FULLER CO	40,612	1,273,750	2,634,094
HUNTSMAN CORP	1,057	34,825	29,617
ILLUMINA INC	21,639	4,438,326	4,363,288
INCYTE CORP	26,163	3,152,338	1,842,660
INGEVITY CORP	29,535	1,193,267	2,071,585
INNOSPEC INC	18,993	1,166,466	1,775,086
INNOVIVA INC	48,023	547,599	631,983
INTERNATIONAL FLAVORS & FRAGRA	35,422	3,722,349	3,913,423
ITEOS THERAPEUTICS INC	15,504	638,488	343,879
KOPPERS HOLDINGS INC	16,082	514,193	367,152
KRONOS WORLDWIDE INC	724	11,418	9,325
LIGAND PHARMACEUTICALS INC	12,900	1,103,471	1,191,831
LINDE PLC	69,977	8,516,188	19,793,694
LYONDELLBASELL INDUSTRIES NV	35,971	2,149,173	2,985,593
MATIV HOLDINGS INC	41,756	1,045,156	986,276
MINERALS TECHNOLOGIES INC	25,233	908,674	1,470,075

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EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
MODERNA INC	48,098	15,112,790	6,361,922
MOSAIC CO/THE	50,318	2,297,971	2,710,631
MYRIAD GENETICS INC	61,509	1,207,305	1,374,111
NEKTAR THERAPEUTICS	142,046	2,428,962	559,661
NEOGENOMICS INC	95,276	2,175,868	957,524
NEWMARKET CORP	5,111	1,134,102	1,467,930
OLIN CORP	106,534	2,087,046	5,823,148
ORGANOGENESIS HOLDINGS INC	47,797	791,702	171,591
PPG INDUSTRIES INC	32,829	1,401,053	4,168,626
QUAKER CHEMICAL CORP	10,274	988,879	1,790,964
RAYONIER ADVANCED MATERIALS IN	48,371	452,959	218,637
REGENERON PHARMACEUTICALS INC	15,004	5,960,796	8,718,224
REGENXBIO INC	29,059	1,319,228	857,241
ROGERS CORP	14,333	1,229,683	3,590,703
RPM INTERNATIONAL INC	99,143	4,171,756	9,236,162
SENSIENT TECHNOLOGIES CORP	32,176	1,268,600	2,563,462
SHERWIN-WILLIAMS CO/THE	33,235	1,910,234	7,713,844
STEPAN CO	16,260	1,124,533	1,694,780
TRINSEO PLC	27,900	936,141	740,187
UNIFI INC	10,604	241,634	120,461
UNITED THERAPEUTICS CORP	34,681	3,238,074	7,859,408
VALVOLINE INC	135,776	1,850,249	3,947,008
VERICEL CORP	36,073	2,040,341	900,021
VERTEX PHARMACEUTICALS INC	35,546	4,129,811	10,015,441
VIR BIOTECHNOLOGY INC	56,755	1,445,531	1,347,931
WESTLAKE CORP	180	19,218	17,753
XENCOR INC	45,584	1,788,575	1,202,962
Biotechnology & Chemistry Total	3,559,104	157,031,815	246,229,698
Business Services			
AARON'S CO INC/THE	23,319	223,201	277,497
ABM INDUSTRIES INC	51,193	1,408,979	2,375,355
ADTALEM GLOBAL EDUCATION INC	34,904	968,152	1,315,532
ALARM.COM HOLDINGS INC	35,277	1,740,461	2,349,448
AMERICAN PUBLIC EDUCATION INC	14,201	476,194	146,696
AMN HEALTHCARE SERVICES INC	34,425	1,485,455	3,533,382
ARLO TECHNOLOGIES INC	66,500	348,172	404,985
ASGN INC	39,237	1,518,863	3,794,218
AUTOMATIC DATA PROCESSING INC	58,078	3,232,894	14,194,844
AVIS BUDGET GROUP INC	26,434	1,117,331	4,424,523
BRINK'S CO/THE	35,895	1,398,825	1,984,276
CBIZ INC	166	7,227	7,248
CINTAS CORP	12,077	1,255,003	4,913,407
CORECIVIC INC	93,094	1,555,526	887,186
CORVEL CORP	7,142	379,900	1,109,724
COSTAR GROUP INC	836	51,401	58,219
CRA INTERNATIONAL INC	76	7,230	6,947
CROSS COUNTRY HEALTHCARE INC	27,204	333,946	690,438
DELUXE CORP	32,788	1,051,413	630,841
EQUIFAX INC	16,992	978,571	3,207,240
EURONET WORLDWIDE INC	38,656	5,099,351	3,427,241
EVERTEC INC	49,840	1,185,222	1,674,624
FLEETCOR TECHNOLOGIES INC	10,740	2,369,825	2,282,572
FORRESTER RESEARCH INC	8,372	265,086	348,191
FRANKLIN COVEY CO	154	8,030	7,326
FTI CONSULTING INC	26,388	2,108,201	4,237,913
GARTNER INC	11,095	1,356,150	3,165,625
GEO GROUP INC/THE	94,731	1,247,522	774,900
GLOBAL PAYMENTS INC	39,130	2,948,549	4,861,120
GRAHAM HOLDINGS CO	3,002	1,380,741	1,697,421
GRAND CANYON EDUCATION INC	24,738	2,240,875	2,013,178

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
GREEN DOT CORP	41,500	1,390,653	842,035
GXO LOGISTICS INC	77,906	2,277,416	3,457,468
H&R BLOCK INC	122,558	1,927,061	5,515,110
HEALTH EQUITY INC	64,588	3,316,173	4,267,975
HEIDRICK & STRUGGLES INTERNATI	15,092	351,378	429,518
ICF INTERNATIONAL INC	72	7,029	7,312
INSPERITY INC	27,274	1,148,573	2,973,411
JOHN WILEY & SONS INC	33,228	1,358,064	1,529,485
KELLY SERVICES INC	26,457	520,904	426,222
KFORCE INC	131	9,241	7,168
KORN FERRY	41,267	1,111,777	2,513,986
LIVERAMP HOLDINGS INC	52,194	1,485,109	1,036,051
MANPOWERGROUP INC	40,551	2,272,499	2,973,199
MARKETAXESS HOLDINGS INC	5,231	1,698,358	1,300,374
MEDIFAST INC	8,806	764,493	1,104,977
MONRO INC	25,678	975,305	1,189,148
MOODY'S CORP	22,170	1,482,349	6,307,808
NIELSEN HOLDINGS PLC	49,997	1,739,335	1,391,916
PAYLOCITY HOLDING CORP	30,381	4,063,534	7,321,821
PAYPAL HOLDINGS INC	160,534	6,264,694	15,000,297
PERDOCEO EDUCATION CORP	52,655	923,682	609,745
PROG HOLDINGS INC	41,555	1,024,444	770,430
PROGYNY INC	54,139	2,853,910	2,176,929
QUANTA SERVICES INC	19,962	733,845	2,820,631
R1 RCM INC	102,698	1,844,013	2,243,951
RENT-A-CENTER INC/TX	41,607	1,280,203	1,075,125
RESOURCES CONNECTION INC	23,820	287,225	465,443
ROBERT HALF INTERNATIONAL INC	15,352	464,688	1,181,643
ROLLINS INC	31,484	892,749	1,062,900
S&P GLOBAL INC	48,250	5,909,346	16,992,567
SABRE CORP	249,570	3,792,011	1,794,408
SERVICE CORP INTERNATIONAL/US	121,930	3,393,140	7,524,300
STRATEGIC EDUCATION INC	17,574	1,727,203	1,137,038
STRIDE INC	32,725	1,341,818	1,248,132
TERMINIX GLOBAL HOLDINGS INC	1,647	70,356	70,245
TRINET GROUP INC	121	10,505	9,970
TRUEBLUE INC	25,729	415,388	528,474
UNITED RENTALS INC	9,945	1,303,051	2,904,338
VERISK ANALYTICS INC	21,939	2,159,124	4,106,103
VIAD CORP	15,698	419,266	599,350
WEX INC	34,441	3,327,254	5,312,524
WILLSCOT MOBILE MINI HOLDINGS	180	6,659	7,225
WW INTERNATIONAL INC	40,489	1,693,865	211,353
Business Services Total	2,765,809	109,785,985	185,250,222
Capital Goods & Vehicles			
GATX CORP	27,055	1,332,455	2,613,784
GREENBRIER COS INC/THE	24,945	819,436	711,182
Capital Goods & Vehicles Total	52,000	2,151,891	3,324,966
Construction & Machinery			
AAON INC	32,093	925,541	1,844,704
AECOM	108,217	3,355,402	7,916,074
AGCO CORP	46,796	2,100,417	5,087,193
ALAMO GROUP INC	7,596	611,271	993,253
ALBANY INTERNATIONAL CORP	24,217	1,079,415	2,135,697
AMERICAN WOODMARK CORP	12,683	710,657	657,360
APOGEE ENTERPRISES INC	17,303	325,807	706,655
APPLIED INDUSTRIAL TECHNOLOGIE	29,425	1,070,871	3,119,639
ARCOSA INC	36,991	874,281	2,162,124

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ASTEC INDUSTRIES INC	17,485	588,103	667,577
BABCOCK & WILCOX ENTERPRISES I	906	7,243	7,230
BOISE CASCADE CO	30,197	1,069,792	1,882,179
BUILDERS FIRSTSOURCE INC	132,274	4,952,664	7,752,579
CARRIER GLOBAL CORP	118,032	1,701,883	4,617,412
CATERPILLAR INC	74,144	4,279,776	13,695,138
CAVCO INDUSTRIES INC	6,516	866,325	1,524,809
CENTURY COMMUNITIES INC	22,178	664,313	1,035,491
CHART INDUSTRIES INC	27,445	1,582,674	5,320,488
CIRCOR INTERNATIONAL INC	15,357	407,567	250,319
COGNEX CORP	133,378	4,031,832	5,616,548
COMFORT SYSTEMS USA INC	27,543	836,500	2,763,665
CRANE HOLDINGS CO	36,643	1,735,406	3,457,633
DEERE & CO	38,802	2,806,078	14,172,431
DOVER CORP	20,030	810,159	2,502,949
DR HORTON INC	44,529	1,102,564	3,168,238
DXP ENTERPRISES INC/TX	13,128	544,782	348,942
DYCOM INDUSTRIES INC	22,744	745,802	2,550,057
EAGLE MATERIALS INC	30,240	1,551,212	3,617,309
EMCOR GROUP INC	39,318	1,584,505	4,675,697
ENOVIS CORP	35,937	1,937,114	1,820,226
ESAB CORP	34,928	1,568,437	1,435,205
EXPONENT INC	39,670	1,550,570	3,723,426
FLOWERVE CORP	100,024	3,920,810	3,047,731
FLUOR CORP	108,729	2,339,966	2,874,795
FORTUNE BRANDS HOME & SECURITY	18,096	1,056,597	1,111,637
FRONTDOOR INC	62,920	1,546,288	1,477,362
GIBRALTAR INDUSTRIES INC	25,101	878,142	1,050,477
GORMAN-RUPP CO/THE	1,067	28,217	28,179
GRACO INC	129,653	3,930,287	8,277,048
GRANITE CONSTRUCTION INC	34,727	932,799	1,041,115
GREEN BRICK PARTNERS INC	35,237	880,865	858,373
GRIFFON CORP	36,677	666,291	1,149,824
ICHOR HOLDINGS LTD	21,838	598,433	670,863
IDEX CORP	10,555	1,737,248	2,123,772
INGERSOLL RAND INC	56,437	1,423,973	2,673,421
INSTALLED BUILDING PRODUCTS IN	17,712	917,399	1,603,999
JACOBS SOLUTIONS INC	17,870	1,473,688	2,226,245
JOHNSON CONTROLS INTERNATIONAL	96,718	3,632,148	5,236,313
KB HOME	66,412	1,380,960	1,902,704
LCI INDUSTRIES	19,452	1,232,149	2,253,903
LENNAR CORP	35,943	1,912,361	2,783,785
LENNOX INTERNATIONAL INC	25,281	2,973,452	6,070,474
LGI HOMES INC	16,003	964,223	1,518,845
LINDSAY CORP	8,395	549,884	1,346,222
LOUISIANA-PACIFIC CORP	63,307	1,355,816	3,433,139
M/I HOMES INC	21,656	718,698	936,405
MARTIN MARIETTA MATERIALS INC	8,661	1,373,539	3,011,516
MASCO CORP	32,017	783,089	1,628,705
MASTEC INC	43,947	2,128,425	3,537,734
MDC HOLDINGS INC	43,583	1,341,426	1,354,560
MDU RESOURCES GROUP INC	155,694	3,145,985	4,694,174
MERITAGE HOMES CORP	28,160	1,441,898	2,206,336
MIDDLEBY CORP/THE	41,731	3,606,191	6,001,752
MOHAWK INDUSTRIES INC	7,101	987,129	783,666
MUELLER WATER PRODUCTS INC	2,423	28,658	27,331
MYR GROUP INC	13,011	472,259	1,209,242
NORDSON CORP	7,472	1,665,161	1,697,414
NV5 GLOBAL INC	9,129	1,164,955	1,284,998
NVR INC	431	1,553,780	1,784,366
OSHKOSH CORP	50,465	2,274,940	4,025,088
OTIS WORLDWIDE CORP	58,236	2,042,957	4,205,804

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
OWENS CORNING	74,578	4,488,706	6,095,260
PGT INNOVATIONS INC	45,872	629,733	959,642
PULTEGROUP INC	33,024	754,781	1,342,756
ROCKWELL AUTOMATION INC	16,145	965,447	3,825,396
SIMPSON MANUFACTURING CO INC	33,040	1,837,204	3,060,826
SKYLINE CHAMPION CORP	186	10,084	10,541
SPX TECHNOLOGIES INC	35,048	941,528	1,999,839
STERLING INFRASTRUCTURE INC	281	7,651	7,106
TAYLOR MORRISON HOME CORP	91,979	2,206,736	2,309,593
TECNOGLASS INC	329	8,128	7,166
TENNANT CO	14,219	728,526	858,117
TEREX CORP	52,985	1,030,406	1,760,162
THOR INDUSTRIES INC	42,197	2,148,055	3,418,379
TOLL BROTHERS INC	84,666	2,293,486	3,707,524
TOPBUILD CORP	25,090	1,793,452	4,610,538
TORO CO/THE	80,036	3,024,480	6,637,385
TREX CO INC	86,891	2,708,954	4,065,630
TRI POINTE HOMES INC	80,100	1,141,475	1,388,133
UFP INDUSTRIES INC	48,027	1,472,448	3,812,864
VULCAN MATERIALS CO	18,464	1,225,969	3,074,071
WATTS WATER TECHNOLOGIES INC	20,993	1,211,750	2,907,950
WESTINGHOUSE AIR BRAKE TECHNOL	25,379	1,893,323	2,224,469
WINNEBAGO INDUSTRIES INC	25,089	826,088	1,444,625
XYLEM INC/NY	25,027	869,620	2,279,960
Construction & Machinery Total	3,768,262	143,258,079	266,185,496
Consumer Goods			
ABERCROMBIE & FITCH CO	39,310	951,693	565,658
ACADEMY SPORTS & OUTDOORS INC	65,647	2,364,610	2,828,073
ADVANCE AUTO PARTS INC	8,471	1,341,622	1,428,549
A-MARK PRECIOUS METALS INC	202	7,354	6,244
AMERICAN EAGLE OUTFITTERS INC	117,719	1,464,036	1,325,516
AMERICA'S CAR-MART INC/TX	4,548	481,736	366,614
ASBURY AUTOMOTIVE GROUP INC	17,014	1,521,391	2,968,603
AUTONATION INC	27,406	1,286,056	3,414,788
AUTOZONE INC	2,755	1,050,551	5,838,424
AVERY DENNISON CORP	11,340	759,752	2,082,251
BATH & BODY WORKS INC	33,011	778,497	1,232,301
BEACON ROOFING SUPPLY INC	154	9,016	8,456
BED BATH & BEYOND INC	61,129	1,220,472	582,559
BEST BUY CO INC	28,137	1,098,295	1,989,005
BIG LOTS INC	21,973	730,611	451,985
BJ'S RESTAURANTS INC	17,848	510,900	447,628
BJ'S WHOLESALE CLUB HOLDINGS I	103,412	3,419,165	7,703,160
BLOOMIN' BRANDS INC	61,797	1,017,799	1,249,535
BLUELINX HOLDINGS INC	98	8,876	6,870
BOOT BARN HOLDINGS INC	22,759	747,609	1,516,205
BRINKER INTERNATIONAL INC	33,466	868,817	820,252
BUCKLE INC/THE	22,624	626,264	730,303
CALERES INC	29,069	434,999	741,841
CAPRI HOLDINGS LTD	113,020	2,100,968	5,332,284
CARMAX INC	21,903	704,009	1,937,101
CARTER'S INC	30,973	1,633,489	2,287,356
CASEY'S GENERAL STORES INC	28,406	2,551,893	6,072,351
CATO CORP/THE	13,396	195,571	144,811
CENTRAL GARDEN & PET CO	37,766	960,117	1,442,143
CHEESECAKE FACTORY INC/THE	37,504	1,042,650	1,148,372
CHICO'S FAS INC	95,810	795,312	544,201
CHILDREN'S PLACE INC/THE	9,790	360,667	412,942
CHIPOTLE MEXICAN GRILL INC	3,885	2,040,277	6,203,568
CHURCH & DWIGHT CO INC	33,743	1,698,073	2,824,627

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CHUY'S HOLDINGS INC	14,384	351,682	321,195
CLOROX CO/THE	16,822	1,234,076	2,428,087
COLGATE-PALMOLIVE CO	116,499	3,820,228	9,111,387
COLUMBIA SPORTSWEAR CO	25,654	2,345,622	1,827,591
CONN'S INC	11,616	185,501	111,630
COPART INC	29,711	1,992,844	3,554,921
COSTCO WHOLESALE CORP	61,610	7,062,567	32,166,581
COTY INC	263,438	1,142,432	1,978,419
CRACKER BARREL OLD COUNTRY STO	17,750	1,296,250	1,915,935
CROCS INC	47,106	1,368,866	3,471,712
DARDEN RESTAURANTS INC	17,334	731,230	2,144,389
DAVE & BUSTER'S ENTERTAINMENT	29,798	836,437	1,231,849
DECKERS OUTDOOR CORP	20,850	1,969,471	6,704,735
DESIGNER BRANDS INC	46,455	693,597	792,522
DICK'S SPORTING GOODS INC	44,754	1,665,504	4,760,483
DINE BRANDS GLOBAL INC	12,818	619,571	853,679
DOLLAR GENERAL CORP	31,797	2,467,660	7,549,244
DOLLAR TREE INC	31,281	1,895,953	4,244,206
DOMINO'S PIZZA INC	4,953	1,881,019	1,841,823
EDGEWELL PERSONAL CARE CO	40,573	1,284,913	1,580,724
EL POLLO LOCO HOLDINGS INC	14,646	192,404	132,546
ELF BEAUTY INC	36,709	936,160	1,399,714
ESTEE LAUDER COS INC/THE	32,212	2,365,402	8,194,089
ETHAN ALLEN INTERIORS INC	16,862	392,154	400,810
FASTENAL CO	80,022	1,578,082	4,027,507
FIRSTCASH HOLDINGS INC	30,258	1,282,471	2,358,914
FIVE BELOW INC	42,558	2,846,983	5,442,317
FOOT LOCKER INC	64,440	2,319,374	2,373,970
FOSSIL GROUP INC	35,505	738,843	150,186
GAMESTOP CORP	189,376	2,382,663	5,423,729
GAP INC/THE	161,122	2,754,800	1,472,655
GENESCO INC	9,976	283,753	564,442
GENUINE PARTS CO	19,673	921,588	3,069,185
G-III APPAREL GROUP LTD	33,011	926,004	695,542
GLOBAL INDUSTRIAL CO	247	8,195	7,430
GMS INC	32,949	760,529	1,588,142
GROUP 1 AUTOMOTIVE INC	12,774	866,031	2,281,309
GUESS? INC	27,818	804,054	485,980
HANESBRANDS INC	266,767	4,247,935	2,323,541
HASBRO INC	17,718	770,851	1,396,533
HAVERTY FURNITURE COS INC	10,618	190,747	284,775
HELEN OF TROY LTD	18,244	1,529,094	2,255,506
HIBBETT INC	9,325	218,997	546,445
HNI CORP	32,447	1,056,129	1,038,304
HOME DEPOT INC/THE	143,674	10,644,861	41,438,455
IAA INC	102,350	4,616,210	3,813,561
INTER PARFUMS INC	13,649	510,298	1,071,719
INTERFACE INC	45,527	456,763	508,537
IROBOT CORP	20,758	908,735	1,222,231
JACK IN THE BOX INC	16,079	604,774	1,284,069
KAR AUCTION SERVICES INC	93,048	1,993,335	1,358,501
KIMBERLY-CLARK CORP	46,532	3,188,277	5,933,761
KOHL'S CORP	99,239	2,421,015	2,820,372
KONTOOR BRANDS INC	35,660	1,245,439	1,327,622
LA-Z-BOY INC	33,087	728,088	873,166
LEGGETT & PLATT INC	102,257	3,897,781	3,908,263
LITHIA MOTORS INC	22,202	3,419,826	5,893,299
LKQ CORP	36,163	1,169,976	1,924,595
LL FLOORING HOLDINGS INC	22,517	421,373	183,288
LOWE'S COS INC	91,912	3,667,367	17,843,796
LULULEMON ATHLETICA INC	323	100,275	96,887
MACY'S INC	219,178	1,732,893	3,796,163

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
MARINEMAX INC	16,480	367,391	598,883
MATTEL INC	269,891	3,323,578	5,969,989
MCDONALD'S CORP	102,815	6,127,041	25,938,168
MILLERKNOLL INC	57,942	1,648,536	1,603,835
MOVADO GROUP INC	12,325	286,842	393,044
MSC INDUSTRIAL DIRECT CO INC	36,124	2,062,619	2,861,382
MURPHY USA INC	17,095	1,402,684	4,960,456
NATIONAL VISION HOLDINGS INC	62,488	1,704,717	2,076,476
NEWELL BRANDS INC	51,156	2,044,375	913,135
NIKE INC	176,503	4,861,467	18,788,744
NORDSTROM INC	85,288	1,475,587	1,459,278
NU SKIN ENTERPRISES INC	38,438	1,823,604	1,573,652
ODP CORP/THE	33,766	1,260,443	1,207,135
OLAPLEX HOLDINGS INC	3,324	50,536	44,276
OLLIE'S BARGAIN OUTLET HOLDING	44,621	2,247,610	2,467,988
O'REILLY AUTOMOTIVE INC	9,124	1,006,994	6,360,523
OXFORD INDUSTRIES INC	11,821	535,415	1,261,655
PAPA JOHN'S INTERNATIONAL INC	24,280	1,266,057	1,962,552
PATRICK INDUSTRIES INC	16,726	751,515	885,976
PC CONNECTION INC	8,440	413,311	419,299
PENSKE AUTOMOTIVE GROUP INC	185	19,434	21,813
PETMED EXPRESS INC	16,058	326,344	330,313
PITNEY BOWES INC	123,994	1,154,719	358,343
POOL CORP	5,446	1,799,605	1,847,229
PRICESMART INC	18,435	1,251,270	1,166,382
PROCTER & GAMBLE CO/THE	333,602	18,942,489	46,017,060
PVH CORP	9,290	1,022,466	522,563
QUANEX BUILDING PRODUCTS CORP	25,557	398,184	569,921
RALPH LAUREN CORP	6,417	560,125	586,065
RED ROBIN GOURMET BURGERS INC	1,845	54,846	13,708
RESIDEO TECHNOLOGIES INC	111,322	2,197,057	2,317,724
REYNOLDS CONSUMER PRODUCTS INC	2,456	70,515	68,596
RH	13,449	2,366,447	3,441,734
ROSS STORES INC	48,844	1,130,537	4,213,772
RUTH'S HOSPITALITY GROUP INC	23,964	272,092	436,624
SALLY BEAUTY HOLDINGS INC	82,115	1,700,400	1,221,871
SCANSOURCE INC	19,317	507,582	559,613
SCOTTS MIRACLE-GRO CO/THE	30,921	2,231,829	2,070,161
SHAKE SHACK INC	29,976	1,665,868	1,428,656
SHOE CARNIVAL INC	13,089	201,583	311,387
SIGNET JEWELERS LTD	36,670	1,225,956	2,397,118
SITEONE LANDSCAPE SUPPLY INC	126	20,265	15,770
SKECHERS USA INC	103,271	2,077,241	3,903,644
SLEEP NUMBER CORP	16,958	444,691	702,570
SONIC AUTOMOTIVE INC	15,099	342,577	803,116
SONOS INC	97,915	2,946,061	1,472,642
STARBUCKS CORP	159,460	3,395,987	13,405,802
STEVEN MADDEN LTD	57,642	1,067,836	1,677,959
TAPESTRY INC	34,996	877,264	1,215,411
TARGET CORP	64,284	3,330,272	10,307,297
TEMPUR SEALY INTERNATIONAL INC	135,571	2,345,158	3,390,631
TEXAS ROADHOUSE INC	52,360	2,055,395	4,647,474
TJX COS INC/THE	163,391	2,338,174	10,187,429
TRACTOR SUPPLY CO	15,543	1,302,863	2,877,786
TRAVELCENTERS OF AMERICA INC	175	9,713	9,464
TUPPERWARE BRANDS CORP	34,877	634,054	392,017
ULTA BEAUTY INC	7,247	1,580,098	3,042,798
UNDER ARMOUR INC	299,666	2,575,649	2,394,363
UNIFIRST CORP/MA	11,615	1,200,866	2,093,720
UNIVAR SOLUTIONS INC	129,771	2,343,405	3,272,825
UNIVERSAL ELECTRONICS INC	9,555	328,647	212,408
URBAN OUTFITTERS INC	49,066	1,117,391	987,699

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
VERA BRADLEY INC	2,968	34,843	11,753
VERITIV CORP	10,674	475,367	1,272,234
VF CORP	44,750	1,090,955	1,854,888
VICTORIA'S SECRET & CO	52,279	3,036,562	1,748,210
WALGREENS BOOTS ALLIANCE INC	99,675	4,047,382	3,494,606
WALMART INC	195,195	11,782,804	25,873,097
WATSCO INC	25,388	3,285,391	6,906,298
WD-40 CO	10,455	1,120,589	1,977,668
WENDY'S CO/THE	130,820	1,462,915	2,509,128
WESCO INTERNATIONAL INC	85	10,774	11,193
WHIRLPOOL CORP	7,770	689,735	1,216,782
WILLIAMS-SONOMA INC	53,833	2,612,836	8,007,659
WINGSTOP INC	22,845	1,435,765	2,601,132
WOLVERINE WORLD WIDE INC	61,809	988,780	1,207,748
WORLD FUEL SERVICES CORP	48,243	1,023,890	1,244,669
WW GRAINGER INC	5,958	766,887	3,306,333
XEROX HOLDINGS CORP	91,562	2,207,725	1,521,760
YUM! BRANDS INC	39,287	1,032,668	4,370,286
ZEBRA TECHNOLOGIES CORP	7,286	1,858,431	2,197,749
ZUMIEZ INC	12,908	393,391	335,092
Consumer Goods Total	8,794,697	289,180,074	588,785,753
Energy & Utilities			
ACUITY BRANDS INC	26,523	3,113,428	4,347,916
AES CORP/THE	91,535	1,767,477	2,329,566
ALLETE INC	43,630	2,247,345	2,582,023
ALLIANT ENERGY CORP	34,859	1,495,318	2,127,793
ALPHA METALLURGICAL RESOURCES	60	8,781	9,429
AMEREN CORP	35,890	1,798,354	3,324,132
AMERICAN ELECTRIC POWER CO INC	71,393	3,264,184	7,153,579
AMETEK INC	32,095	1,831,945	3,856,535
ANTERO MIDSTREAM CORP	249,095	1,733,107	2,508,387
ANTERO RESOURCES CORP	110	4,034	4,409
APA CORP	47,015	2,189,431	1,838,757
ARCH RESOURCES INC	45	4,455	6,551
ARCHROCK INC	103,387	1,375,990	764,030
ATMOS ENERGY CORP	19,316	1,893,173	2,190,048
AVANGRID INC	1,418	66,384	70,049
AVISTA CORP	55,460	1,746,598	2,253,340
BAKER HUGHES CO	130,042	3,697,956	3,284,861
BELDEN INC	33,955	1,115,343	2,223,373
BLACK HILLS CORP	49,635	2,477,429	3,746,450
BRISTOW GROUP INC	17,759	462,631	515,189
CALIFORNIA RESOURCES CORP	149	6,776	7,444
CALLON PETROLEUM CO	36,363	1,534,494	1,547,609
CENTENNIAL RESOURCE DEVELOPMEN	807	6,534	6,642
CENTERPOINT ENERGY INC	87,506	1,777,657	2,759,064
CHAMPIONX CORP	155,733	2,932,708	3,396,537
CHESAPEAKE ENERGY CORP	33	3,036	3,316
CHESAPEAKE UTILITIES CORP	13,566	1,221,462	1,713,386
CHEVRON CORP	273,194	17,206,532	43,181,044
CHORD ENERGY CORP	53	7,517	7,567
CIVITAS RESOURCES INC	55,293	2,512,237	3,715,137
CMS ENERGY CORP	40,328	1,042,731	2,723,753
CNX RESOURCES CORP	150,212	1,559,149	2,654,246
COMSTOCK RESOURCES INC	169	2,639	3,312
CONOCOPHILLIPS	179,941	6,496,864	19,694,542
CONSOL ENERGY INC	24,517	423,402	1,759,830
CONSOLIDATED EDISON INC	49,250	2,738,938	4,813,695
CONSTELLATION ENERGY CORP	45,412	1,529,020	3,705,138
CONTINENTAL RESOURCES INC/OK	105	6,106	7,332

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CORE LABORATORIES NV	35,302	2,326,502	570,127
COTERRA ENERGY INC	112,034	2,273,076	3,462,971
CVR ENERGY INC	67	2,150	2,188
DENBURY INC	83	6,173	7,381
DEVON ENERGY CORP	85,331	2,331,430	6,026,075
DIAMONDBACK ENERGY INC	23,754	2,401,070	3,165,933
DMC GLOBAL INC	14,819	753,797	330,760
DOMINION ENERGY INC	112,791	5,862,897	9,226,304
DRIL-QUIP INC	26,426	967,952	584,807
DT MIDSTREAM INC	74,060	3,146,156	4,088,853
DTE ENERGY CO	26,925	1,460,058	3,509,405
DUKE ENERGY CORP	107,040	6,372,374	11,443,646
EDISON INTERNATIONAL	52,984	1,772,869	3,590,726
EMERSON ELECTRIC CO	82,580	3,138,638	6,750,089
ENCORE WIRE CORP	15,161	619,505	1,972,446
ENERGIZER HOLDINGS INC	50,102	1,317,589	1,407,866
ENERPAC TOOL GROUP CORP	46,356	894,424	899,306
ENERSYS	31,540	1,371,151	1,967,150
ENLINK MIDSTREAM LLC	670	6,143	6,807
ENPHASE ENERGY INC	18,762	3,826,417	5,374,187
ENTERGY CORP	28,262	1,884,096	3,258,609
EOG RESOURCES INC	81,429	3,027,659	9,877,338
EQT CORP	226,734	4,198,760	10,837,885
EQUITRANS MIDSTREAM CORP	310,613	3,664,156	2,879,383
EVERGY INC	31,896	1,752,121	2,185,833
EVERSOURCE ENERGY	47,939	2,311,557	4,299,649
EXELON CORP	136,278	3,523,977	5,983,967
EXXON MOBIL CORP	585,733	21,806,831	55,990,217
FIRST SOLAR INC	75,888	4,087,485	9,679,514
FIRSTENERGY CORP	79,370	2,912,868	3,139,084
FRANKLIN ELECTRIC CO INC	29,779	1,173,457	2,586,306
FUTUREFUEL CORP	19,766	283,800	144,094
GENERAC HOLDINGS INC	8,864	2,664,702	1,953,714
GREEN PLAINS INC	41,202	974,559	1,509,229
HALLIBURTON CO	125,503	2,696,486	3,781,405
HAWAIIAN ELECTRIC INDUSTRIES I	83,781	2,575,573	3,277,513
HELIX ENERGY SOLUTIONS GROUP I	109,144	766,845	471,502
HELMERICH & PAYNE INC	80,610	1,630,931	3,446,078
HESS CORP	38,504	1,615,461	4,650,513
HF SINCLAIR CORP	114,510	4,071,220	6,026,661
IDACORP INC	38,704	2,275,012	4,228,025
INSTEEL INDUSTRIES INC	14,877	451,938	429,945
KENNAMETAL INC	63,167	1,554,050	1,480,634
KINDER MORGAN INC	271,134	9,042,827	4,967,175
LAREDO PETROLEUM INC	11,118	940,820	862,868
LIBERTY ENERGY INC	212	2,772	3,180
LINCOLN ELECTRIC HOLDINGS INC	44,588	2,674,524	6,094,734
LITTELFUSE INC	18,937	2,176,183	4,492,235
MARATHON OIL CORP	98,393	1,166,800	2,517,877
MARATHON PETROLEUM CORP	75,211	1,898,573	7,577,508
MATADOR RESOURCES CO	85,012	1,733,160	5,066,715
MSA SAFETY INC	28,001	2,203,151	3,328,199
MURPHY OIL CORP	111,821	2,373,353	4,357,664
NABORS INDUSTRIES LTD	6,769	1,921,777	896,960
NABORS INDUSTRIES LTD C/WTS	1,935	-	66,274
NATIONAL FUEL GAS CO	70,017	2,704,613	4,990,112
NEW FORTRESS ENERGY INC	57	2,885	3,269
NEW JERSEY RESOURCES CORP	73,616	1,811,909	3,249,410
NEXTERA ENERGY INC	273,150	6,498,303	23,234,139
NEXTERA ENERGY PARTNERS LP	194	14,836	15,925
NEXTier OILFIELD SOLUTIONS INC	364	3,161	3,411
NISOURCE INC	56,413	851,243	1,664,748

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NORTHERN OIL AND GAS INC	66	2,046	2,088
NORTHWEST NATURAL HOLDING CO	26,221	1,210,700	1,248,382
NORTHWESTERN CORP	41,161	1,908,160	2,180,710
NOV INC	300,747	4,102,873	5,314,199
NOVANTA INC	27,332	4,049,956	3,654,015
NOW INC	84,758	1,768,869	1,027,267
NRG ENERGY INC	32,857	856,000	1,356,337
OCCIDENTAL PETROLEUM CORP	123,883	3,826,299	8,795,693
OCEANEERING INTERNATIONAL INC	76,754	743,462	679,273
OGE ENERGY CORP	153,284	3,443,869	6,214,133
OIL STATES INTERNATIONAL INC	47,383	558,587	232,177
ONE GAS INC	41,409	2,251,014	3,241,082
ONEOK INC	62,089	2,417,993	3,801,709
ORMAT TECHNOLOGIES INC	34,339	2,736,526	3,210,010
OVINTIV INC	127	5,911	6,749
PAR PACIFIC HOLDINGS INC	34,037	536,176	639,555
PATTERSON-UTI ENERGY INC	165,610	2,012,811	2,467,589
PBF ENERGY INC	73,079	1,505,967	2,496,379
PDC ENERGY INC	73,290	2,361,724	4,977,124
PEABODY ENERGY CORP	274	5,835	6,757
PG&E CORP	587	7,164	7,238
PHILLIPS 66	66,882	2,215,761	5,983,264
PINNACLE WEST CAPITAL CORP	15,399	719,127	1,160,315
PIONEER NATURAL RESOURCES CO	31,268	3,512,273	7,917,683
PNM RESOURCES INC	65,717	1,980,497	3,116,957
PORTLAND GENERAL ELECTRIC CO	68,307	3,339,629	3,529,423
POWELL INDUSTRIES INC	6,937	202,867	171,066
PPL CORP	102,312	2,500,150	2,975,233
PROPETRO HOLDING CORP	65,440	822,195	599,430
PUBLIC SERVICE ENTERPRISE GROU	69,415	2,056,496	4,467,549
RANGE RESOURCES CORP	198,453	2,600,456	6,521,166
RANGER OIL CORP	16,198	684,729	631,560
REGAL REXNORD CORP	51,385	4,749,378	7,070,062
REX AMERICAN RESOURCES CORP	11,934	258,298	361,600
RPC INC	53,901	251,766	428,513
SCHLUMBERGER LTD	196,621	8,000,791	7,501,091
SELECT ENERGY SERVICES INC	399	2,687	2,837
SEMPRA ENERGY	43,685	3,316,966	7,206,714
SM ENERGY CO	93,303	1,802,800	4,111,863
SNAP-ON INC	7,402	441,475	1,612,600
SOLAREEDGE TECHNOLOGIES INC	7,687	2,215,112	2,121,381
SOUTH JERSEY INDUSTRIES INC	93,716	2,262,618	3,172,287
SOUTHERN CO/THE	147,726	5,718,386	11,385,243
SOUTHWEST GAS HOLDINGS INC	51,181	2,730,498	3,984,441
SOUTHWESTERN ENERGY CO	854,628	4,339,772	6,401,164
SPIRE INC	39,902	2,151,974	2,788,751
STANLEY BLACK & DECKER INC	20,921	1,354,614	1,843,140
SUNCOKE ENERGY INC	63,489	563,339	418,393
SUNPOWER CORP	63,893	1,456,436	1,533,432
SUNRUN INC	160,797	6,895,337	5,311,125
TALOS ENERGY INC	31,591	494,717	654,881
TARGA RESOURCES CORP	174,707	8,466,597	11,920,259
UGI CORP	160,782	4,383,572	6,350,889
UNITIL CORP	12,271	694,924	639,196
UNIVERSAL DISPLAY CORP	33,253	3,900,973	3,715,358
US SILICA HOLDINGS INC	57,784	1,137,797	810,710
VALERO ENERGY CORP	56,727	1,661,464	6,643,866
WARRIOR MET COAL INC	39,545	781,991	1,287,190
WEC ENERGY GROUP INC	43,843	1,867,019	4,521,967
WILLIAMS COS INC/THE	169,446	4,486,129	5,766,247
XCEL ENERGY INC	75,718	2,365,809	5,622,062

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
Energy & Utilities Total	<u>11,595,987</u>	<u>359,775,326</u>	<u>620,551,913</u>
Food & Beverage			
AMERICAN STATES WATER CO	28,292	1,230,236	2,347,391
AMERICAN WATER WORKS CO INC	25,256	2,053,043	3,749,253
B&G FOODS INC	52,177	1,191,640	1,130,154
BOSTON BEER CO INC/THE	7,192	2,220,871	2,424,279
BROWN-FORMAN CORP	25,397	769,690	1,846,362
CALAVO GROWERS INC	13,199	575,527	554,886
CALIFORNIA WATER SERVICE GROUP	41,166	1,588,813	2,409,446
CAL-MAINE FOODS INC	28,723	892,607	1,539,840
CAMPBELL SOUP CO	28,093	1,095,463	1,415,325
CELSIUS HOLDINGS INC	29,419	1,900,839	3,044,572
CHEFS' WAREHOUSE INC/THE	25,169	655,279	839,134
COCA-COLA CO/THE	542,471	15,279,642	33,475,885
COCA-COLA CONSOLIDATED INC	3,516	843,816	1,667,744
CONAGRA BRANDS INC	66,709	1,583,618	2,293,455
CONSTELLATION BRANDS INC	22,614	1,485,780	5,564,175
ESSENTIAL UTILITIES INC	176,284	5,247,812	8,664,359
FLOWERS FOODS INC	152,600	2,304,256	4,165,980
GENERAL MILLS INC	83,728	2,793,137	6,430,310
GROCERY OUTLET HOLDING CORP	67,139	2,631,287	2,693,617
HAIN CELESTIAL GROUP INC/THE	68,748	1,648,454	1,392,834
HEALTHCARE SERVICES GROUP INC	56,681	968,899	797,502
HERSHEY CO/THE	20,287	1,357,525	4,557,880
HORMEL FOODS CORP	39,390	703,109	1,980,529
HOSTESS BRANDS INC	105,878	2,181,535	2,454,252
INGREDION INC	50,696	2,513,148	4,414,101
J & J SNACK FOODS CORP	11,444	910,435	1,705,499
J M SMUCKER CO/THE	15,061	1,044,797	2,108,389
JOHN B SANFILIPPO & SON INC	6,832	500,970	551,547
KELLOGG CO	35,216	1,577,479	2,561,612
KEURIG DR PEPPER INC	102,554	3,546,077	3,909,358
KRAFT HEINZ CO/THE	98,696	2,788,809	3,691,230
KROGER CO/THE	91,202	1,427,539	4,372,224
LAMB WESTON HOLDINGS INC	19,580	1,471,443	1,557,197
LANCASTER COLONY CORP	15,166	1,411,819	2,556,229
MCCORMICK & CO INC/MD	34,780	1,084,942	2,923,955
MGP INGREDIENTS INC	9,588	659,838	1,049,502
MIDDLESEX WATER CO	13,437	1,239,818	1,192,802
MOLSON COORS BEVERAGE CO	26,171	1,319,887	1,352,256
MONDELEZ INTERNATIONAL INC	192,516	4,238,456	11,909,040
MONSTER BEVERAGE CORP	52,273	1,922,735	4,643,411
NATIONAL BEVERAGE CORP	17,860	463,957	990,516
PEPSICO INC	192,219	11,097,386	33,113,567
PERFORMANCE FOOD GROUP CO	118,674	5,803,920	5,931,331
PILGRIM'S PRIDE CORP	36,795	971,254	1,047,554
POST HOLDINGS INC	42,903	1,866,964	3,808,070
SENECA FOODS CORP	4,633	147,906	244,761
SIMPLY GOOD FOODS CO/THE	67,623	2,100,941	2,065,883
SPARTANNASH CO	27,669	585,411	841,968
SPROUTS FARMERS MARKET INC	84,238	1,917,661	2,434,478
SYSCO CORP	70,829	2,702,313	5,823,560
TOOTSIE ROLL INDUSTRIES INC	13,637	340,507	488,612
TREEHOUSE FOODS INC	42,885	1,848,358	1,998,441
TYSON FOODS INC	40,527	1,256,198	3,054,925
UNITED NATURAL FOODS INC	44,605	1,003,066	1,966,188
Food & Beverage Total	<u>3,290,437</u>	<u>112,966,913</u>	<u>211,747,370</u>
Health & Pharmaceutical			
ABBOTT LABORATORIES	243,487	9,277,551	24,993,936

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ABBVIE INC	245,699	12,405,127	33,036,688
ABIOMED INC	6,318	2,282,871	1,638,131
ACADIA HEALTHCARE CO INC	69,310	2,754,228	5,678,568
ADAPTHEALTH CORP	75,047	1,852,800	1,348,595
ADDUS HOMECARE CORP	12,301	985,798	1,097,495
AGILITI INC	6,208	108,817	99,700
ALIGN TECHNOLOGY INC	10,175	1,842,038	2,479,648
AMEDISYS INC	24,914	2,578,378	2,951,063
AMERISOURCEBERGEN CORP	20,955	767,953	3,071,165
AMPHASTAR PHARMACEUTICALS INC	28,784	599,207	852,006
ANGIODYNAMICS INC	29,687	448,385	657,270
ANIKA THERAPEUTICS INC	11,018	382,061	249,007
ARTIVION INC	30,661	514,524	679,448
AVANOS MEDICAL INC	36,229	1,272,838	892,320
AZENTA INC	57,406	1,752,259	3,025,870
BAXTER INTERNATIONAL INC	69,310	2,433,961	3,982,553
BECTON DICKINSON AND CO	39,625	4,987,347	10,002,143
BELLRING BRANDS INC	94,732	1,824,805	2,244,190
BIOLIFE SOLUTIONS INC	23,265	1,171,595	549,287
BIO-TECHNE CORP	5,437	2,640,817	1,804,051
BOSTON SCIENTIFIC CORP	198,767	3,669,764	8,012,298
BRISTOL-MYERS SQUIBB CO	296,028	11,708,104	19,955,247
BRUKER CORP	76,749	6,120,372	4,297,944
CARDINAL HEALTH INC	37,297	1,644,166	2,637,644
CARDIOVASCULAR SYSTEMS INC	31,040	1,100,638	410,038
CATALENT INC	24,909	2,196,458	2,191,992
CATALYST PHARMACEUTICALS INC	947	10,791	12,822
CENTENE CORP	81,311	4,172,738	7,296,849
CHARLES RIVER LABORATORIES INT	6,856	2,151,148	1,407,194
CHEMED CORP	11,486	2,457,497	5,469,518
CIGNA CORP	44,099	5,048,491	12,499,862
COHERUS BIOSCIENCES INC	48,987	857,762	547,675
COLLEGIUM PHARMACEUTICAL INC	25,867	631,208	454,742
COMMUNITY HEALTH SYSTEMS INC	96,119	1,557,160	255,677
CONMED CORP	22,602	1,240,473	2,001,859
COOPER COS INC/THE	6,706	1,405,371	1,927,573
CORCEPT THERAPEUTICS INC	73,212	1,302,584	1,890,334
COVETRUS INC	80,049	2,365,302	1,670,623
CUTERA INC	12,599	404,421	601,602
CVS HEALTH CORP	182,318	7,629,645	17,894,512
DANAHER CORP	89,964	6,173,745	24,282,183
DAVITA INC	8,399	339,117	716,351
DENTSPLY SIRONA INC	28,756	1,628,485	942,334
DEXCOM INC	54,524	5,594,570	4,482,418
EAGLE PHARMACEUTICALS INC/DE	8,553	433,091	280,282
EDWARDS LIFESCIENCES CORP	86,435	2,388,049	7,787,794
ELEVANCE HEALTH INC	33,510	3,170,310	16,256,036
ELI LILLY & CO	109,650	9,000,990	33,029,870
EMBECTA CORP	44,248	1,338,333	1,412,396
ENANTA PHARMACEUTICALS INC	14,110	722,513	859,017
ENCOMPASS HEALTH CORP	76,412	3,068,517	3,711,331
ENDO INTERNATIONAL PLC	27,414	215,364	2,933
ENHABIT INC	38,203	769,334	634,162
ENSIGN GROUP INC/THE	40,348	1,205,390	3,441,684
ENVISTA HOLDINGS CORP	124,505	5,244,964	4,617,890
FULGENT GENETICS INC	15,088	914,340	655,875
GLAUKOS CORP	36,236	1,539,664	1,759,258
GLOBUS MEDICAL INC	60,711	2,313,318	3,593,484
HAEMONETICS CORP	39,129	1,957,515	2,935,849
HANGER INC	28,251	622,916	526,316
HARMONY BIOSCIENCES HOLDINGS I	17,626	729,601	773,958
HCA HEALTHCARE INC	31,625	2,731,998	6,257,639

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
HENRY SCHEIN INC	19,181	1,069,675	1,408,077
HESKA CORP	8,230	922,698	749,506
HOLOGIC INC	34,665	1,351,171	2,341,967
HUMANA INC	17,571	1,607,253	8,465,356
ICON PLC	562	129,602	117,924
ICU MEDICAL INC	15,361	2,013,225	2,442,399
IDEXX LABORATORIES INC	11,669	1,762,264	4,056,378
INARI MEDICAL INC	26,027	2,025,694	1,804,972
INOGEN INC	15,644	799,221	447,888
INTEGER HOLDINGS CORP	25,340	1,303,392	1,598,194
INTEGRA LIFESCIENCES HOLDINGS	54,892	2,030,603	2,618,897
INTUITIVE SURGICAL INC	49,897	3,870,398	10,265,809
IQVIA HOLDINGS INC	26,301	3,144,128	5,593,171
IRONWOOD PHARMACEUTICALS INC	117,782	1,364,400	1,267,334
JAZZ PHARMACEUTICALS PLC	47,707	6,908,139	7,405,081
JOHNSON & JOHNSON	365,818	23,751,180	59,021,076
JOINT CORP/THE	10,932	740,549	199,400
LABORATORY CORP OF AMERICA HOL	12,878	1,259,464	2,901,027
LANTHEUS HOLDINGS INC	52,546	1,156,014	4,140,625
LEMAITRE VASCULAR INC	14,783	515,186	729,985
LHC GROUP INC	23,826	2,280,783	3,847,184
LIVANOVA PLC	40,862	2,754,767	2,298,488
MASIMO CORP	39,092	4,192,016	5,742,224
MCKESSON CORP	20,198	1,438,116	7,412,666
MEDPACE HOLDINGS INC	20,739	1,668,881	3,061,284
MEDTRONIC PLC	186,524	14,683,806	16,399,190
MERCK & CO INC	351,613	15,834,880	30,013,686
MERIDIAN BIOSCIENCE INC	33,357	588,901	1,087,105
MERIT MEDICAL SYSTEMS INC	39,054	1,273,526	2,313,168
MODIVCARE INC	9,440	597,732	1,022,541
MOLINA HEALTHCARE INC	8,147	2,533,638	2,748,553
NEOGEN CORP	82,433	1,551,500	1,722,850
NEUROCRINE BIOSCIENCES INC	73,174	7,344,315	7,656,196
NUVASIVE INC	39,538	1,647,081	1,680,760
OMNICELL INC	33,833	1,887,286	3,460,778
OPTION CARE HEALTH INC	114,405	3,034,425	3,541,979
ORASURE TECHNOLOGIES INC	54,856	634,612	224,361
ORGANON & CO	35,249	701,021	1,005,654
ORTHOFIX MEDICAL INC	15,118	539,728	300,848
OWENS & MINOR INC	58,186	1,127,400	1,717,069
PACIRA BIOSCIENCES INC	34,783	1,553,800	1,825,412
PATTERSON COS INC	66,517	1,571,730	1,855,159
PEDIATRIX MEDICAL GROUP INC	65,929	1,252,692	1,174,855
PENNANT GROUP INC/THE	20,599	278,063	322,786
PENUMBRA INC	27,109	4,394,659	4,450,485
PERKINELMER INC	17,527	1,014,736	2,367,197
PERRIGO CO PLC	103,017	4,487,197	3,854,896
PFIZER INC	780,174	21,554,085	35,287,270
PHIBRO ANIMAL HEALTH CORP	15,413	430,800	228,267
PREMIER INC	3,000	108,210	105,720
PRESTIGE CONSUMER HEALTHCARE I	38,492	982,176	1,946,925
QUEST DIAGNOSTICS INC	16,306	837,900	2,043,305
QUIDELORTHO CORP	38,292	6,628,955	3,035,024
RADNET INC	35,601	658,558	715,224
REPLIGEN CORP	39,466	3,459,103	8,657,656
RESMED INC	20,325	2,013,051	4,469,874
SELECT MEDICAL HOLDINGS CORP	79,239	1,306,920	2,031,688
SHOCKWAVE MEDICAL INC	18,862	3,063,071	5,599,373
SOTERA HEALTH CO	75,014	1,451,267	1,268,487
STAAR SURGICAL CO	36,575	3,825,339	3,459,629
STERIS PLC	13,908	2,450,119	2,800,793
STRYKER CORP	46,783	4,149,568	9,599,872

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
SUPERNUS PHARMACEUTICALS INC	40,890	906,351	1,399,665
SURMODICS INC	10,628	383,412	358,057
SYNEOS HEALTH INC	78,660	4,669,801	4,728,253
TACTILE SYSTEMS TECHNOLOGY INC	1,477	50,673	12,185
TANDEM DIABETES CARE INC	48,969	5,791,681	2,239,842
TELEFLEX INC	6,323	1,647,088	1,430,642
TENET HEALTHCARE CORP	82,475	2,524,010	4,659,838
THERMO FISHER SCIENTIFIC INC	54,419	6,528,097	29,675,769
UNIQUIRE NV	27,854	975,771	544,267
UNITEDHEALTH GROUP INC	130,436	12,254,004	67,739,328
UNIVERSAL HEALTH SERVICES INC	9,314	1,051,945	911,282
US PHYSICAL THERAPY INC	9,944	684,263	821,474
USANA HEALTH SCIENCES INC	8,805	609,153	568,099
VANDA PHARMACEUTICALS INC	43,011	756,581	455,056
VAREX IMAGING CORP	30,469	752,300	642,591
VIATRIS INC	168,556	2,211,922	1,609,710
WATERS CORP	8,357	548,488	2,495,400
WEST PHARMACEUTICAL SERVICES I	10,280	2,286,148	3,049,973
ZIMMER BIOMET HOLDINGS INC	29,125	2,056,003	3,096,570
ZIMVIE INC	15,968	409,868	243,033
ZOETIS INC	65,421	3,448,318	10,240,349
ZYNEX INC	16,764	300,246	149,535
Health & Pharmaceutical Total	8,210,718	405,016,363	760,730,664
Industrial Commodities			
ALCOA CORP	141,221	7,610,595	6,987,614
ARCONIC CORP	80,990	1,232,128	2,041,758
ATI INC	95,403	2,085,365	2,855,412
CARPENTER TECHNOLOGY CORP	36,957	999,433	1,255,429
CENTURY ALUMINUM CO	38,823	504,331	299,714
CLEARWATER PAPER CORP	12,920	230,227	549,617
CLEVELAND-CLIFFS INC	365,611	3,399,688	6,314,102
COMMERCIAL METALS CO	93,018	1,361,518	3,768,159
COMPASS MINERALS INTERNATIONAL	26,079	1,808,815	1,055,939
FREEPORT-MCMORAN INC	201,500	4,150,368	5,964,400
GLATFELTER CORP	33,723	519,502	164,231
INTERNATIONAL PAPER CO	51,521	1,952,799	2,144,304
KAISER ALUMINUM CORP	12,140	719,491	871,166
LIVENT CORP	123,838	1,560,291	3,985,107
MERCER INTERNATIONAL INC	30,880	383,174	500,874
MP MATERIALS CORP	57,090	1,730,070	1,997,579
NEWMONT CORP	110,340	4,039,536	4,563,662
NUCOR CORP	36,976	1,102,196	4,915,589
RELIANCE STEEL & ALUMINUM CO	47,510	2,999,961	8,930,930
ROYAL GOLD INC	50,252	4,441,540	4,618,159
STEEL DYNAMICS INC	137,601	3,087,977	11,107,153
SYLVAMO CORP	26,958	901,237	1,198,014
UNITED STATES STEEL CORP	199,555	3,446,557	4,563,823
Industrial Commodities Total	2,010,906	50,266,798	80,652,735
Industrial Manufacturing			
3M CO	79,108	6,296,992	9,837,082
A O SMITH CORP	18,063	985,861	1,019,656
ADIANT PLC	72,514	2,336,894	2,407,465
ADVANCED DRAINAGE SYSTEMS INC	107	11,633	14,520
AMERICAN AXLE & MANUFACTURING	87,374	1,069,936	904,321
APTIV PLC	37,660	1,637,050	3,518,574
AUTOLIV INC	968	76,148	75,301
AXON ENTERPRISE INC	54,366	3,129,021	6,343,425
AZZ INC	18,898	457,252	805,244

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
BORGWARNER INC	33,293	1,254,056	1,255,161
CARLISLE COS INC	39,655	3,363,650	11,724,397
CUMMINS INC	19,603	1,113,226	4,221,898
DANA INC	109,589	1,895,970	1,695,342
DONALDSON CO INC	94,598	2,789,111	4,857,607
DORMAN PRODUCTS INC	21,667	1,227,531	1,964,114
EATON CORP PLC	55,468	2,277,062	7,579,148
ENPRO INDUSTRIES INC	15,919	751,397	1,441,625
ESCO TECHNOLOGIES INC	19,791	1,112,945	1,611,581
FABRINET	28,160	1,195,092	2,895,974
FEDERAL SIGNAL CORP	46,402	1,011,156	1,850,048
FORD MOTOR CO	549,077	6,135,608	8,367,933
FOX FACTORY HOLDING CORP	32,237	1,618,524	3,004,811
GENERAL ELECTRIC CO	153,028	21,434,432	11,238,376
GENERAL MOTORS CO	202,597	7,475,777	7,741,231
GENTEX CORP	179,754	2,893,046	4,905,487
GENTHERM INC	25,361	1,199,034	1,519,124
GOODYEAR TIRE & RUBBER CO/THE	216,102	3,474,300	3,031,911
HAYNES INTERNATIONAL INC	9,534	385,780	378,404
HELIOS TECHNOLOGIES INC	319	21,452	17,424
HILLENBRAND INC	55,032	1,508,388	2,293,183
HUNTINGTON INGALLS INDUSTRIES	5,548	1,227,180	1,277,482
ILLINOIS TOOL WORKS INC	39,392	2,465,711	7,674,743
ITT INC	64,085	2,320,777	4,648,085
JOHN BEAN TECHNOLOGIES CORP	24,328	1,289,324	2,512,109
LEAR CORP	45,761	5,942,151	6,344,305
LSB INDUSTRIES INC	466	7,763	7,353
MATERION CORP	15,697	504,465	1,354,808
METHODE ELECTRONICS INC	28,272	628,641	1,143,885
MOTORCAR PARTS OF AMERICA INC	14,464	369,373	214,935
MUELLER INDUSTRIES INC	43,563	957,551	2,751,875
MYERS INDUSTRIES INC	27,824	428,502	537,560
OLYMPIC STEEL INC	7,149	270,111	188,162
PACCAR INC	48,330	1,490,282	4,229,358
PARK AEROSPACE CORP	14,874	265,814	171,200
PARKER-HANNIFIN CORP	17,838	1,192,045	4,727,070
PROTO LABS INC	21,045	1,861,314	808,128
RBC BEARINGS INC	49	9,720	11,793
RYERSON HOLDING CORP	279	7,783	7,952
SHYFT GROUP INC/THE	882	21,755	21,124
STANDARD MOTOR PRODUCTS INC	14,536	399,655	533,471
STANDEX INTERNATIONAL CORP	9,234	415,931	834,846
STURM RUGER & CO INC	21,637	921,069	1,130,533
TESLA INC	350,005	83,290,139	96,464,878
TEXTRON INC	29,894	743,896	1,864,788
TIMKEN CO/THE	51,830	1,581,734	3,264,772
TIMKENSTEEL CORP	31,765	335,962	487,275
TITAN INTERNATIONAL INC	39,332	586,559	551,828
TRANE TECHNOLOGIES PLC	32,503	1,456,065	5,007,737
TREDEGAR CORP	19,694	311,696	201,076
TRINITY INDUSTRIES INC	53,852	737,125	1,312,912
VALMONT INDUSTRIES INC	16,309	1,576,412	4,514,657
VISTEON CORP	21,515	2,312,768	2,578,142
WABASH NATIONAL CORP	37,538	499,298	617,500
WORTHINGTON INDUSTRIES INC	24,558	663,089	1,252,212
XPEL INC	12,681	786,443	869,029
Industrial Manufacturing Total	3,462,973	198,016,425	268,637,950
Information Technology & Electronics			
3D SYSTEMS CORP	99,551	1,694,916	1,008,447
8X8 INC	90,077	1,221,048	469,301

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ACCENTURE PLC	88,062	8,750,563	25,402,365
ACI WORLDWIDE INC	87,377	1,499,458	2,070,835
ACTIVISION BLIZZARD INC	108,700	4,757,283	8,531,863
ADOBE INC	65,683	6,232,833	24,528,660
ADVANCED ENERGY INDUSTRIES INC	28,754	1,064,792	2,581,822
ADVANCED MICRO DEVICES INC	225,311	6,764,920	19,122,167
AGILENT TECHNOLOGIES INC	41,713	1,683,807	5,349,692
AGILYSYS INC	14,949	289,244	773,910
AKAMAI TECHNOLOGIES INC	22,275	1,195,495	2,010,987
ALLEGION PLC	11,782	477,718	1,120,468
ALLSCRIPTS HEALTHCARE SOLUTION	89,592	1,194,618	1,523,064
ALPHA & OMEGA SEMICONDUCTOR LT	16,575	657,526	640,790
ALPHABET INC	1,603,156	43,607,556	174,206,730
AMAZON.COM INC	1,216,412	45,099,499	154,204,549
AMKOR TECHNOLOGY INC	76,838	1,801,150	1,546,749
AMPHENOL CORP	83,017	1,585,888	6,104,240
ANALOG DEVICES INC	72,753	5,273,954	11,024,291
ANSYS INC	12,079	1,840,220	2,999,216
APOLLO MEDICAL HOLDINGS INC	29,177	2,260,053	1,258,404
APPLE INC	2,137,552	37,001,800	336,065,925
APPLIED MATERIALS INC	122,921	3,501,994	11,563,178
ARROW ELECTRONICS INC	50,707	2,278,441	5,314,601
ASPEN TECHNOLOGY INC	21,426	3,916,729	4,512,358
ATKORE INC	102	10,433	8,610
AUTODESK INC	30,036	1,784,014	6,059,463
AVID TECHNOLOGY INC	30,898	845,062	845,060
AVNET INC	74,935	1,962,935	3,288,897
AXCELIS TECHNOLOGIES INC	25,276	740,524	1,691,975
BADGER METER INC	22,402	915,975	2,121,245
BENCHMARK ELECTRONICS INC	26,894	542,967	738,240
BLACKBAUD INC	34,492	1,511,734	1,803,932
BOOKING HOLDINGS INC	5,643	2,802,264	10,585,196
BRADY CORP	36,795	1,221,232	1,712,439
BROADCOM INC	56,759	9,147,896	28,328,984
BROADRIDGE FINANCIAL SOLUTIONS	16,145	1,919,257	2,763,540
CACI INTERNATIONAL INC	17,922	2,224,582	5,033,752
CADENCE DESIGN SYSTEMS INC	38,334	1,995,643	6,661,299
CARS.COM INC	50,007	807,033	637,589
CDW CORP/DE	18,553	2,285,190	3,166,997
CERENCE INC	29,967	3,389,470	599,640
CERIDIAN HCM HOLDING INC	18,379	1,922,523	1,096,124
CEVA INC	17,759	504,142	519,806
CHECK POINT SOFTWARE TECHNOLOG	964	126,594	115,911
CIRRUS LOGIC INC	43,854	1,657,931	3,363,163
CITRIX SYSTEMS INC	17,332	826,082	1,781,210
COGENT COMMUNICATIONS HOLDINGS	32,615	1,658,502	1,736,749
COGNIZANT TECHNOLOGY SOLUTIONS	72,454	2,088,107	4,576,919
COHU INC	37,233	815,544	998,961
COMMVault SYSTEMS INC	34,144	1,119,056	1,853,678
COMPUTER PROGRAMS AND SYSTEMS	11,301	323,075	344,794
COMTECH TELECOMMUNICATIONS COR	20,084	459,556	226,748
CONCENTRIX CORP	32,936	1,681,102	4,142,690
CONSENSUS CLOUD SOLUTIONS INC	12,245	296,007	616,536
CORSAIR GAMING INC	25,401	555,909	390,921
CSG SYSTEMS INTERNATIONAL INC	23,977	716,311	1,387,069
CTS CORP	24,561	437,935	1,039,422
DIEBOLD NIXDORF INC	55,531	1,309,452	193,248
DIGI INTERNATIONAL INC	26,873	356,985	889,765
DIGITAL TURBINE INC	67,426	4,098,068	1,245,358
DIODES INC	34,638	1,328,459	2,465,186
DONNELLEY FINANCIAL SOLUTIONS	21,550	342,272	914,798
DXC TECHNOLOGY CO	32,365	1,411,625	802,005

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
EBAY INC	77,826	1,204,740	3,434,461
EBIX INC	18,112	351,311	471,274
ELECTRONIC ARTS INC	39,086	1,931,864	4,958,841
ENTEGRIS INC	3	298	280
ENVESTNET INC	41,881	3,222,340	2,193,308
EPAM SYSTEMS INC	7,935	5,223,831	3,384,278
EPLUS INC	20,576	594,707	969,541
ETSY INC	17,612	2,008,326	1,860,003
EXLSERVICE HOLDINGS INC	25,480	1,264,627	4,273,251
EXPEDIA GROUP INC	21,003	1,755,600	2,155,958
F5 INC	8,390	1,133,292	1,317,733
FAIR ISAAC CORP	19,877	3,442,013	8,932,724
FARO TECHNOLOGIES INC	13,902	588,564	466,412
FIDELITY NATIONAL INFORMATION	84,911	7,977,299	7,758,318
FISERV INC	80,876	4,664,979	8,183,842
FORMFACTOR INC	59,765	1,193,307	1,749,919
FORTINET INC	92,617	1,773,128	4,509,522
FORTIVE CORP	49,826	1,562,297	3,155,481
GARMIN LTD	21,199	1,302,784	1,875,900
GENPACT LTD	130,416	6,180,257	6,126,944
GLOBALFOUNDRIES INC	1,580	97,281	94,516
HEALTHSTREAM INC	18,608	468,075	411,795
HEWLETT PACKARD ENTERPRISE CO	180,649	1,592,868	2,456,826
HONEYWELL INTERNATIONAL INC	94,645	4,972,131	17,921,031
HP INC	146,451	2,147,025	4,204,608
HUBBELL INC	41,167	3,695,803	8,492,752
II-VI INC	98,795	3,720,667	4,666,085
INSIGHT ENTERPRISES INC	26,851	959,731	2,446,663
INTEL CORP	568,553	14,966,104	18,148,212
INTERNATIONAL BUSINESS MACHINE	125,049	10,631,293	16,062,544
INTUIT INC	39,311	5,073,785	16,973,704
IPG PHOTONICS CORP	26,602	2,502,616	2,409,875
ITRON INC	34,496	1,956,997	1,641,320
JABIL INC	108,383	3,121,418	6,535,495
JACK HENRY & ASSOCIATES INC	10,115	1,476,174	1,944,103
KBR INC	106,852	2,381,148	5,160,952
KEYSIGHT TECHNOLOGIES INC	25,288	1,740,651	4,144,450
KLA CORP	20,734	1,620,801	7,135,191
KNOWLES CORP	70,250	1,593,197	1,064,288
KULICKE & SOFFA INDUSTRIES INC	45,639	821,766	1,918,664
KYNDRYL HOLDINGS INC	137,312	3,452,224	1,430,791
LAM RESEARCH CORP	19,272	1,774,353	8,439,402
LATTICE SEMICONDUCTOR CORP	105,360	5,900,755	5,678,904
LEIDOS HOLDINGS INC	18,982	1,623,961	1,804,239
LIQUIDITY SERVICES INC	20,421	300,650	357,163
LIVEPERSON INC	52,792	1,204,364	612,387
LUMENTUM HOLDINGS INC	53,063	2,803,703	4,433,414
MACOM TECHNOLOGY SOLUTIONS HOL	37,453	2,332,760	2,065,533
MANHATTAN ASSOCIATES INC	48,320	1,901,836	6,825,683
MANTECH INTERNATIONAL CORP/VA	21,085	1,077,891	2,022,262
MATCH GROUP INC	39,311	5,842,968	2,222,251
MAXIMUS INC	47,016	1,708,335	2,848,699
MAXLINEAR INC	54,485	1,466,711	1,957,646
MESA LABORATORIES INC	4,024	942,558	687,541
META PLATFORMS INC	318,897	29,269,978	51,957,888
METTLER-TOLEDO INTERNATIONAL I	3,141	1,559,743	3,808,337
MICROCHIP TECHNOLOGY INC	77,295	2,524,271	5,043,499
MICRON TECHNOLOGY INC	155,257	3,622,423	8,776,678
MICROSOFT CORP	1,039,806	57,622,170	271,878,075
MKS INSTRUMENTS INC	43,717	2,661,424	4,354,650
MONOLITHIC POWER SYSTEMS INC	6,081	2,374,864	2,755,788
MSCI INC	11,174	2,051,951	5,019,808

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NATIONAL INSTRUMENTS CORP	100,429	2,807,061	3,993,057
NCR CORP	104,502	2,513,373	3,244,787
NETAPP INC	30,623	1,083,404	2,208,837
NETFLIX INC	61,735	6,023,987	13,801,477
NETSCOUT SYSTEMS INC	56,522	1,528,817	1,794,008
NEXTGEN HEALTHCARE INC	42,996	714,626	736,951
NORTONLIFELOCK INC	80,890	2,014,524	1,827,305
NVENT ELECTRIC PLC	127,580	2,777,968	4,205,037
NVIDIA CORP	348,163	10,991,286	52,551,723
NXP SEMICONDUCTORS NV	36,494	7,307,959	6,006,183
ON SEMICONDUCTOR CORP	60,403	3,217,273	4,153,914
ONESPAN INC	26,137	364,972	300,837
ONTO INNOVATION INC	37,938	1,058,928	2,693,219
OPTIMIZERX CORP	13,734	1,081,536	217,959
ORACLE CORP	218,879	5,165,416	16,229,878
OSI SYSTEMS INC	12,199	632,903	1,016,421
PAYCHEX INC	44,658	2,138,100	5,508,118
PAYCOM SOFTWARE INC	6,678	2,062,413	2,345,314
PDF SOLUTIONS INC	22,631	383,497	597,006
PERFICIENT INC	26,523	918,636	2,071,446
PERION NETWORK LTD	2,503	51,189	51,186
PHOTRONICS INC	47,255	493,133	793,884
PLEXUS CORP	21,222	847,952	1,989,138
POWER INTEGRATIONS INC	44,738	1,646,689	3,200,109
PROGRESS SOFTWARE CORP	33,503	858,317	1,612,499
PTC INC	14,623	2,018,213	1,680,036
QORVO INC	14,638	1,238,207	1,314,200
QUALCOMM INC	155,718	7,440,419	20,596,820
QUALYS INC	25,565	1,556,703	3,883,324
QUINSTREET INC	38,399	415,334	461,172
RAMBUS INC	84,398	1,106,018	2,176,624
ROPER TECHNOLOGIES INC	14,712	1,959,666	5,922,757
SALESFORCE INC	138,135	14,004,361	21,565,636
SANMINA CORP	46,900	1,027,484	2,275,588
SCIENCE APPLICATIONS INTERNATI	42,865	2,487,300	3,903,716
SEAGATE TECHNOLOGY HOLDINGS PL	26,921	968,587	1,802,630
SEMTECH CORP	48,700	1,532,714	2,249,453
SERVICENOW INC	27,859	8,722,975	12,108,079
SHUTTERSTOCK INC	17,747	943,952	983,361
SILICON LABORATORIES INC	28,120	1,925,771	3,524,280
SIMULATIONS PLUS INC	12,060	662,611	724,203
SITIME CORP	11,914	3,426,719	1,267,769
SKYWORKS SOLUTIONS INC	22,360	2,119,471	2,203,578
SMART GLOBAL HOLDINGS INC	36,193	676,404	664,142
SPS COMMERCE INC	27,631	1,436,127	3,374,298
SUPER MICRO COMPUTER INC	1,335	77,620	86,882
SYNAPTICS INC	30,316	2,270,553	3,504,833
SYNOPSYS INC	21,276	2,171,662	7,361,922
TAKE-TWO INTERACTIVE SOFTWARE	21,969	2,506,708	2,692,521
TD SYNnex CORP	31,634	1,189,580	3,045,722
TE CONNECTIVITY LTD	44,782	2,009,230	5,651,936
TECHTARGET INC	20,356	703,059	1,321,104
TERADATA CORP	80,606	2,235,966	2,651,937
TERADYNE INC	22,262	1,731,280	1,884,256
TEXAS INSTRUMENTS INC	128,208	6,887,524	21,181,244
TRIMBLE INC	34,769	2,471,558	2,199,139
TRIPADVISOR INC	76,602	2,024,624	1,823,128
TTEC HOLDINGS INC	13,711	466,965	717,771
TTM TECHNOLOGIES INC	77,729	914,561	1,222,677
TWITTER INC	106,049	4,081,595	4,109,399
TYLER TECHNOLOGIES INC	5,759	1,942,979	2,139,526
ULTRA CLEAN HOLDINGS INC	34,523	869,104	1,010,488

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
UNISYS CORP	51,518	802,899	479,633
VEECO INSTRUMENTS INC	39,226	802,903	829,238
VERINT SYSTEMS INC	2,149	110,305	104,205
VERISIGN INC	13,002	929,584	2,369,224
VICOR CORP	16,517	663,364	1,175,019
VISHAY INTERTECHNOLOGY INC	101,004	1,417,549	1,986,749
VONTIER CORP	123,458	3,897,263	2,706,199
WESTERN DIGITAL CORP	42,651	1,710,496	1,802,431
WOLFSPEED INC	94,656	4,445,797	10,740,616
WOODWARD INC	46,612	2,485,146	4,338,179
XPERI HOLDING CORP	79,586	1,985,471	1,266,213
YELP INC	51,229	1,549,103	1,750,495
ZIFF DAVIS INC	36,286	1,756,910	2,804,182
Information Technology & Electronics Total	16,424,970	662,192,297	1,818,063,060
Insurance			
AFLAC INC	82,389	1,717,008	4,895,557
ALLEGHANY CORP	10,313	4,460,036	8,675,089
ALLSTATE CORP/THE	38,218	1,794,336	4,605,269
AMBAC FINANCIAL GROUP INC	34,316	571,404	517,828
AMERICAN EQUITY INVESTMENT LIF	59,522	1,420,249	2,261,836
AMERICAN FINANCIAL GROUP INC/O	50,819	2,803,939	6,488,570
AMERICAN INTERNATIONAL GROUP I	110,139	10,577,314	5,699,693
AMERISAFE INC	14,785	563,859	707,019
AON PLC	29,378	2,351,378	8,204,100
ARCH CAPITAL GROUP LTD	704	32,904	32,187
ARTHUR J GALLAGHER & CO	29,193	2,079,843	5,300,573
ASSURANT INC	7,498	568,081	1,188,358
ASSURED GUARANTY LTD	49,493	1,497,733	2,527,608
AXIS CAPITAL HOLDINGS LTD	138	7,275	7,335
BERKSHIRE HATHAWAY INC	251,548	29,283,863	70,634,678
BRIGHTHOUSE FINANCIAL INC	57,686	1,970,190	2,742,969
BROWN & BROWN INC	32,565	1,866,740	2,052,898
CHUBB LTD	58,901	5,218,038	11,135,234
CINCINNATI FINANCIAL CORP	20,720	950,864	2,009,011
CNO FINANCIAL GROUP INC	89,123	1,484,404	1,640,754
EHEALTH INC	18,125	1,053,590	116,000
EMPLOYERS HOLDINGS INC	21,233	513,033	831,484
ESSENT GROUP LTD	82,712	2,920,780	3,307,653
EVEREST RE GROUP LTD	5,466	1,374,856	1,470,627
FIDELITY NATIONAL FINANCIAL IN	253	10,711	9,892
FIRST AMERICAN FINANCIAL CORP	82,507	2,560,327	4,414,125
GENWORTH FINANCIAL INC	390,877	1,623,425	1,649,501
GLOBE LIFE INC	12,600	350,176	1,224,594
HANOVER INSURANCE GROUP INC/TH	27,245	1,764,651	3,525,231
HARTFORD FINANCIAL SERVICES GR	45,712	2,053,971	2,939,739
HCI GROUP INC	5,981	328,593	285,832
HORACE MANN EDUCATORS CORP	31,714	819,601	1,134,410
JACKSON FINANCIAL INC	347	13,384	10,847
JAMES RIVER GROUP HOLDINGS LTD	28,669	1,059,457	681,175
KEMPER CORP	45,912	2,484,312	2,111,952
KINSALE CAPITAL GROUP INC	16,481	2,037,200	4,179,252
LINCOLN NATIONAL CORP	22,459	774,688	1,034,462
LOEWS CORP	27,020	719,709	1,494,476
MARKEL CORP	19	22,191	22,688
MARSH & MCLENNAN COS INC	69,775	3,756,545	11,259,592
MERCURY GENERAL CORP	20,344	1,011,367	648,974
METLIFE INC	96,104	3,271,256	6,182,370
MGIC INVESTMENT CORP	238,303	2,680,144	3,405,350
NMI HOLDINGS INC	65,900	1,105,300	1,352,927
OLD REPUBLIC INTERNATIONAL COR	219,529	3,814,410	4,794,513

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
PALOMAR HOLDINGS INC	18,308	1,497,762	1,451,641
PRIMERICA INC	29,572	1,990,387	3,748,251
PRINCIPAL FINANCIAL GROUP INC	32,663	1,050,785	2,441,886
PROASSURANCE CORP	41,378	945,815	885,075
PROGRESSIVE CORP/THE	81,310	2,591,362	9,972,672
PRUDENTIAL FINANCIAL INC	52,129	2,262,953	4,991,352
REINSURANCE GROUP OF AMERICA I	51,286	3,643,930	6,429,213
RENAISSANCERE HOLDINGS LTD	33,827	4,454,184	4,575,440
RLI CORP	30,529	1,638,459	3,350,863
SAFETY INSURANCE GROUP INC	10,714	669,908	964,796
SELECTIVE INSURANCE GROUP INC	46,203	1,727,227	3,669,442
SELECTQUOTE INC	93,912	1,483,011	104,242
SIRIUSPOINT LTD	66,237	748,404	296,079
STEWART INFORMATION SERVICES C	20,682	721,652	1,047,336
TRAVELERS COS INC/THE	33,348	1,715,516	5,390,371
TRUPANION INC	26,495	1,879,996	1,870,017
UNITED FIRE GROUP INC	16,541	569,330	486,802
UNIVERSAL INSURANCE HOLDINGS I	21,317	371,304	254,525
UNUM GROUP	154,358	3,840,605	5,842,450
VOYA FINANCIAL INC	78,661	5,224,608	4,840,011
W R BERKLEY CORP	29,116	1,347,191	1,886,684
WILLIS TOWERS WATSON PLC	15,488	2,239,446	3,203,383
Insurance Total	3,586,809	151,956,968	267,116,763
Investment Management			
ALLIANCE RESOURCE PARTNERS LP	280	3,816	7,374
ARES CAPITAL CORP	482	9,712	9,466
BLACKSTONE INC	560	61,914	52,606
DCP MIDSTREAM LP	195	6,082	7,414
DELEK LOGISTICS PARTNERS LP	118	5,047	7,317
ENERGY TRANSFER LP	598	6,286	7,003
ENTERPRISE PRODUCTS PARTNERS L	271	6,938	7,133
HERCULES CAPITAL INC	809	12,919	11,383
ISHARES CORE S&P 500 ETF	25,614	10,443,028	10,173,369
ISHARES CORE S&P MIDCAP ETF	22,120	5,511,327	5,374,718
ISHARES CORE S&P SMALL-CAP E	291,957	30,355,504	28,378,220
ISHARES MSCI USA MOMENTUM FA	2,139	303,698	300,658
ISHARES MSCI USA QUALITY FAC	1,632	199,630	188,904
ISHARES S&P 500 GROWTH ETF	10	765	644
ISHARES S&P 500 VALUE ETF	15,180	2,214,531	2,146,907
ISHARES U.S. AEROSPACE & DEF	2,429	256,416	247,054
ISHARES U.S. INSURANCE ETF	2,924	253,015	243,511
ISHARES US FINANCIALS ETF	12,900	1,005,234	950,601
ISHARES US REGIONAL BANKS ET	23,151	1,257,604	1,198,527
MPLX LP	222	7,144	7,242
PBF LOGISTICS LP	155	2,780	2,872
PLAINS ALL AMERICAN PIPELINE L	599	6,448	7,038
SHELL MIDSTREAM PARTNERS LP	467	6,274	7,383
WESTERN MIDSTREAM PARTNERS LP	261	6,258	7,337
Investment Management Total	405,073	51,942,369	49,344,681
Packaging			
AMCOR PLC	209,040	2,306,929	2,510,569
APTARGROUP INC	50,202	3,159,314	5,161,268
BALL CORP	44,244	1,018,625	2,469,258
GREIF INC	20,362	1,049,439	1,365,272
MATTHEWS INTERNATIONAL CORP	23,963	864,076	599,315
O-I GLASS INC	119,422	1,763,407	1,553,680
PACKAGING CORP OF AMERICA	13,013	1,428,168	1,781,740
SEALED AIR CORP	19,576	484,021	1,053,385

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
SILGAN HOLDINGS INC	64,469	1,644,548	2,936,563
SONOCO PRODUCTS CO	74,739	2,837,316	4,710,052
WESTROCK CO	35,424	1,799,524	1,437,860
Packaging Total	674,454	18,355,368	25,578,962
Real Estate			
ACADIA REALTY TRUST	72,645	1,485,397	1,157,233
AGREE REALTY CORP	57,551	3,434,846	4,334,741
ALEXANDER & BALDWIN INC	55,641	981,952	1,042,156
ALEXANDRIA REAL ESTATE EQUITIE	20,635	2,811,742	3,165,409
AMERICAN ASSETS TRUST INC	40,311	1,309,577	1,119,033
AMERICAN TOWER CORP	64,466	6,275,584	16,377,587
ANYWHERE REAL ESTATE INC	90,233	1,342,599	881,576
APARTMENT INCOME REIT CORP	120,277	4,613,280	4,913,315
APOLLO COMMERCIAL REAL ESTATE	100,983	1,539,414	1,176,452
APPLE HOSPITALITY REIT INC	455	7,879	7,239
ARMADA HOFFLER PROPERTIES INC	51,834	675,531	680,580
ARMOUR RESIDENTIAL REIT INC	78,646	1,110,576	558,387
AVALONBAY COMMUNITIES INC	19,427	2,741,094	3,903,079
BOSTON PROPERTIES INC	19,752	1,817,930	1,568,901
BRANDYWINE REALTY TRUST	131,217	1,431,738	1,053,673
BRIXMOR PROPERTY GROUP INC	229,339	3,759,438	4,926,202
BROADMARK REALTY CAPITAL INC	3,030	24,846	19,544
BROADSTONE NET LEASE INC	372	8,156	7,120
CAMDEN PROPERTY TRUST	14,798	2,480,541	1,901,691
CARETRUST REIT INC	74,285	1,151,660	1,600,099
CBRE GROUP INC	45,433	1,417,771	3,587,390
CENTERSPACE	11,760	923,871	886,469
CHATHAM LODGING TRUST	37,360	571,539	454,298
COMMUNITY HEALTHCARE TRUST INC	18,039	636,602	665,459
CORPORATE OFFICE PROPERTIES TR	85,321	2,179,997	2,204,695
COUSINS PROPERTIES INC	113,900	4,382,955	3,058,215
CROWN CASTLE INC	60,198	5,216,927	10,283,624
CUBESMART	310	14,490	14,276
DIAMONDROCK HOSPITALITY CO	161,443	1,535,618	1,409,397
DIGITAL REALTY TRUST INC	39,568	4,503,731	4,891,792
DIVERSIFIED HEALTHCARE TRUST	181,398	2,421,336	264,841
DOUGLAS ELLIMAN INC	52,863	368,918	243,696
DOUGLAS EMMETT INC	134,463	4,098,175	2,624,718
DUKE REALTY CORP	53,445	1,678,096	3,145,238
EASTERLY GOVERNMENT PROPERTIES	69,500	1,473,914	1,247,525
EASTGROUP PROPERTIES INC	31,908	2,845,792	5,265,777
ELLINGTON FINANCIAL INC	43,230	782,723	634,616
EPR PROPERTIES	57,396	2,471,952	2,496,152
EQUINIX INC	12,641	4,750,930	8,309,814
EQUITY RESIDENTIAL	47,564	2,110,244	3,480,734
ESSENTIAL PROPERTIES REALTY TR	106,222	2,309,632	2,404,866
ESSEX PROPERTY TRUST INC	9,069	1,739,643	2,403,829
EXTRA SPACE STORAGE INC	18,659	1,816,680	3,708,103
FEDERAL REALTY INVESTMENT TRUS	9,879	1,361,102	1,000,446
FIRST INDUSTRIAL REALTY TRUST	101,063	3,142,546	5,121,873
FOUR CORNERS PROPERTY TRUST IN	61,527	1,381,009	1,654,461
FRANKLIN BSP REALTY TRUST INC	62,733	960,177	809,262
FRANKLIN STREET PROPERTIES COR	70,230	654,810	197,346
GAMING AND LEISURE PROPERTIES	145	7,349	6,999
GETTY REALTY CORP	31,125	829,891	936,240
GLADSTONE LAND CORP	571	16,210	13,424
GLOBAL NET LEASE INC	79,336	1,326,336	1,092,457
GRANITE POINT MORTGAGE TRUST I	40,984	594,343	386,069
HEALTHCARE REALTY TRUST INC	291,534	7,397,562	7,090,107
HEALTHPEAK PROPERTIES INC	74,824	2,462,908	1,964,130

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
HERSHA HOSPITALITY TRUST	25,307	356,784	245,478
HIGHWOODS PROPERTIES INC	80,429	2,692,303	2,445,846
HOST HOTELS & RESORTS INC	99,375	1,910,888	1,765,894
HUDSON PACIFIC PROPERTIES INC	111,466	2,650,602	1,472,466
INDEPENDENCE REALTY TRUST INC	169,131	3,182,907	3,289,598
INDUSTRIAL LOGISTICS PROPERTIE	49,765	995,535	372,740
INNOVATIVE INDUSTRIAL PROPERTI	21,407	2,341,826	1,963,450
INVESCO MORTGAGE CAPITAL INC	25,104	1,942,498	398,903
INVITATION HOMES INC	203	8,148	7,365
IRON MOUNTAIN INC	40,387	1,134,810	2,124,760
ISTAR INC	63,263	768,363	871,132
JBG SMITH PROPERTIES	82,997	2,785,776	1,823,444
JONES LANG LASALLE INC	37,524	3,999,624	6,491,652
KILROY REALTY CORP	80,424	4,286,974	3,922,278
KIMCO REALTY CORP	85,921	2,000,556	1,811,224
KITE REALTY GROUP TRUST	167,705	2,612,869	3,246,775
KKR REAL ESTATE FINANCE TRUST	37,842	727,967	728,837
LAMAR ADVERTISING CO	66,656	3,880,624	6,258,332
LIFE STORAGE INC	64,588	4,214,947	8,218,823
LTC PROPERTIES INC	30,208	976,963	1,356,037
LXP INDUSTRIAL TRUST	219,474	2,364,217	2,207,908
MACERICH CO/THE	164,092	2,881,732	1,570,360
MARCUS & MILLICHAP INC	18,755	628,359	701,062
MEDICAL PROPERTIES TRUST INC	459,477	7,499,694	6,712,959
MID-AMERICA APARTMENT COMMUNIT	16,030	1,591,605	2,655,690
NATIONAL HEALTH INVESTORS INC	141	8,609	9,237
NATIONAL RETAIL PROPERTIES INC	134,684	4,573,629	6,047,312
NATIONAL STORAGE AFFILIATES TR	64,421	2,236,832	3,254,549
NETSTREIT CORP	920	19,054	18,087
NEW YORK MORTGAGE TRUST INC	291,058	1,373,483	814,962
NEXPOINT RESIDENTIAL TRUST INC	17,701	818,838	934,967
OFFICE PROPERTIES INCOME TRUST	36,938	1,576,867	649,001
OMEGA HEALTHCARE INVESTORS INC	180,534	4,987,213	5,896,240
ORION OFFICE REIT INC	43,351	885,098	427,874
PARK HOTELS & RESORTS INC	178,779	3,554,600	2,502,906
PEBBLEBROOK HOTEL TRUST	100,565	2,627,122	1,771,955
PENNYMAC MORTGAGE INVESTMENT T	70,582	1,186,801	1,048,143
PHYSICIANS REALTY TRUST	172,498	2,963,303	2,873,817
POTLATCHDELTIC CORP	53,109	1,735,088	2,465,320
PROLOGIS INC	102,915	6,418,224	12,813,947
PUBLIC STORAGE	21,220	2,655,791	7,020,213
RAYONIER INC	112,006	2,478,147	3,978,453
RE/MAX HOLDINGS INC	14,642	460,271	333,252
READY CAPITAL CORP	51,334	706,726	672,475
REALTY INCOME CORP	83,632	5,168,975	5,710,393
REDWOOD TRUST INC	91,798	1,173,503	711,435
REGENCY CENTERS CORP	21,554	1,396,379	1,311,345
RETAIL OPPORTUNITY INVESTMENTS	95,090	1,411,525	1,592,758
REXFORD INDUSTRIAL REALTY INC	126,344	6,622,326	7,859,860
RPT REALTY	64,913	713,604	625,112
RYMAN HOSPITALITY PROPERTIES I	85	7,326	6,989
SABRA HEALTH CARE REIT INC	176,832	3,421,232	2,647,175
SAFEHOLD INC	11,790	549,851	448,374
SAUL CENTERS INC	10,058	414,670	445,469
SBA COMMUNICATIONS CORP	14,962	2,662,997	4,866,391
SERVICE PROPERTIES TRUST	126,054	2,481,519	862,209
SIMON PROPERTY GROUP INC	45,591	3,374,006	4,649,370
SITE CENTERS CORP	139,156	1,303,838	1,803,462
SL GREEN REALTY CORP	3,586	185,831	158,394
SL GREEN REALTY CORPORATION	45,447	3,482,404	2,007,394
SPIRIT REALTY CAPITAL INC	102,829	4,193,083	4,200,565
ST JOE CO/THE	25,253	563,622	964,665

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
STORE CAPITAL CORP	193,335	4,428,010	5,216,178
SUMMIT HOTEL PROPERTIES INC	81,668	846,452	641,910
SUN COMMUNITIES INC	176	28,733	27,053
SUNSTONE HOTEL INVESTORS INC	164,775	1,812,666	1,794,400
TANGER FACTORY OUTLET CENTERS	79,451	1,331,592	1,225,134
TERRENO REALTY CORP	375	24,072	22,871
TWO HARBORS INVESTMENT CORP	263,498	1,958,986	1,277,965
UDR INC	41,602	1,588,739	1,866,682
UNITI GROUP INC	181,280	3,189,195	1,702,219
UNIVERSAL HEALTH REALTY INCOME	9,432	474,647	479,994
URBAN EDGE PROPERTIES	84,509	1,582,142	1,329,327
URSTADT BIDDLE PROPERTIES INC	23,089	382,499	386,048
VENTAS INC	55,563	2,470,462	2,659,245
VERIS RESIDENTIAL INC	61,107	1,524,995	821,278
VICI PROPERTIES INC	133,887	4,247,309	4,416,932
VORNADO REALTY TRUST	21,930	1,212,627	575,005
WASHINGTON REAL ESTATE INVESTM	66,933	1,706,134	1,312,556
WELLTOWER INC	63,110	3,785,346	4,837,382
WEYERHAEUSER CO	103,517	2,284,819	3,536,141
WHITESTONE REIT	35,366	379,350	348,001
XENIA HOTELS & RESORTS INC	87,551	1,527,559	1,388,559
	<u>10,263,595</u>	<u>285,004,844</u>	<u>327,284,318</u>
Telecommunications			
A10 NETWORKS INC	44,698	660,163	621,301
ADTRAN HOLDINGS INC	59,028	1,208,186	1,371,811
ARISTA NETWORKS INC	31,270	2,328,559	3,748,648
AT&T INC	995,434	17,701,277	17,459,912
ATN INTERNATIONAL INC	8,309	449,499	389,277
CALAMP CORP	27,197	309,984	168,077
CALIX INC	42,537	3,179,273	2,503,302
CIENA CORP	116,792	3,350,685	5,926,026
CISCO SYSTEMS INC	577,619	12,058,274	25,831,122
CLEARFIELD INC	8,752	996,722	1,016,195
CONSOLIDATED COMMUNICATIONS HO	55,322	823,818	317,548
CORNING INC	105,690	2,407,844	3,627,281
EXTREME NETWORKS INC	100,171	1,033,293	1,435,450
FRONTIER COMMUNICATIONS PARENT	3,438	84,197	88,563
GOGO INC	52,304	994,311	777,237
HARMONIC INC	79,999	506,510	900,789
INTERDIGITAL INC	23,629	1,085,568	1,185,231
IRIDIUM COMMUNICATIONS INC	98,308	2,231,369	4,363,892
JUNIPER NETWORKS INC	44,911	917,217	1,276,371
LUMEN TECHNOLOGIES INC	129,264	3,569,547	1,287,469
MOTOROLA SOLUTIONS INC	23,248	2,057,769	5,658,796
NETGEAR INC	22,026	429,276	519,593
SHENANDOAH TELECOMMUNICATIONS	38,316	1,573,886	854,064
TELEPHONE AND DATA SYSTEMS INC	75,540	2,122,734	1,229,036
T-MOBILE US INC	81,904	7,932,251	11,790,900
VERIZON COMMUNICATIONS INC	583,941	22,939,732	24,414,573
VIASAT INC	56,922	2,300,003	2,161,898
VIAMI SOLUTIONS INC	174,438	1,681,122	2,456,087
	<u>3,661,007</u>	<u>96,933,070</u>	<u>123,380,449</u>
Travel & Entertainment			
ACCEL ENTERTAINMENT INC	1,951	18,661	18,355
ACUSHNET HOLDINGS CORP	1,452	62,744	69,188
AIR TRANSPORT SERVICES GROUP I	240	7,374	7,231
ALASKA AIR GROUP INC	17,518	1,074,676	763,084
ALLEGIANTE TRAVEL CO	11,617	1,176,170	1,121,041

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
AMERICAN AIRLINES GROUP INC	89,930	3,100,150	1,168,191
ARCBEST CORP	18,737	621,974	1,508,891
ATLAS AIR WORLDWIDE HOLDINGS I	20,155	962,431	2,013,888
BOYD GAMING CORP	61,479	1,468,779	3,346,302
BRUNSWICK CORP/DE	58,136	1,805,773	4,343,341
CAESARS ENTERTAINMENT INC	29,686	2,553,959	1,280,060
CARNIVAL CORP	135,200	2,943,356	1,278,992
CH ROBINSON WORLDWIDE INC	17,679	1,038,453	2,018,058
CHOICE HOTELS INTERNATIONAL IN	25,187	2,518,515	2,889,201
CHURCHILL DOWNS INC	26,220	2,229,995	5,167,700
CINEMARK HOLDINGS INC	82,074	1,690,712	1,155,602
CSX CORP	302,409	2,040,635	9,571,245
DELTA AIR LINES INC	88,373	2,259,914	2,745,749
DORIAN LPG LTD	21,202	262,942	308,489
EXPEDITORS INTERNATIONAL OF WA	23,316	1,320,749	2,398,983
FEDEX CORP	33,140	3,048,899	6,986,243
FORWARD AIR CORP	20,558	838,517	1,994,948
GOLDEN ENTERTAINMENT INC	15,526	848,010	594,025
HARLEY-DAVIDSON INC	113,320	2,948,472	4,370,752
HAWAIIAN HOLDINGS INC	39,132	866,047	586,589
HEARTLAND EXPRESS INC	35,652	613,470	540,128
HILTON WORLDWIDE HOLDINGS INC	38,687	2,929,159	4,927,176
HUB GROUP INC	26,026	936,984	2,077,135
JB HUNT TRANSPORT SERVICES INC	11,644	1,083,819	2,026,289
JETBLUE AIRWAYS CORP	245,309	3,609,909	1,910,957
KIRBY CORP	46,162	1,794,716	3,095,624
KNIGHT-SWIFT TRANSPORTATION HO	125,511	4,762,266	6,339,561
LANDSTAR SYSTEM INC	28,487	1,923,932	4,177,049
LAS VEGAS SANDS CORP	46,799	2,499,628	1,761,046
LIGHT & WONDER INC	73,341	3,469,019	3,610,577
LIVE NATION ENTERTAINMENT INC	19,022	1,365,157	1,718,828
MALIBU BOATS INC	291	16,353	17,469
MARCUS CORP/THE	16,875	305,306	271,519
MARRIOTT INTERNATIONAL INC/MD	38,211	1,744,435	5,874,559
MARRIOTT VACATIONS WORLDWIDE C	31,802	2,374,283	4,529,241
MARTEN TRANSPORT LTD	45,170	533,343	894,818
MATSON INC	31,211	952,393	2,299,002
MGM RESORTS INTERNATIONAL	49,012	1,564,635	1,599,752
MONARCH CASINO & RESORT INC	10,110	336,079	610,543
NORFOLK SOUTHERN CORP	33,121	1,775,221	8,052,709
NORWEGIAN CRUISE LINE HOLDINGS	57,900	1,978,572	757,332
OLD DOMINION FREIGHT LINE INC	12,749	1,750,860	3,460,206
PAM TRANSPORTATION SERVICES IN	243	8,562	7,220
PENN ENTERTAINMENT INC	22,558	2,380,806	704,486
POLARIS INC	42,947	2,381,509	4,864,607
ROYAL CARIBBEAN CRUISES LTD	31,062	2,390,485	1,268,883
RYDER SYSTEM INC	39,151	2,262,829	2,992,702
SAIA INC	20,216	1,537,963	4,181,275
SEAWORLD ENTERTAINMENT INC	278	14,584	13,970
SIX FLAGS ENTERTAINMENT CORP	59,459	2,626,932	1,317,017
SKYWEST INC	38,563	900,702	821,006
SOUTHWEST AIRLINES CO	82,443	1,891,582	3,025,658
SUN COUNTRY AIRLINES HOLDINGS	23,843	440,867	474,953
TOPGOLF CALLAWAY BRANDS CORP	89,087	1,566,357	1,971,495
TRAVEL + LEISURE CO	65,301	2,759,060	2,768,762
UNION PACIFIC CORP	87,308	3,820,439	19,601,519
UNITED AIRLINES HOLDINGS INC	45,278	2,227,396	1,585,183
UNITED PARCEL SERVICE INC	102,101	8,744,373	19,859,666
UNIVERSAL LOGISTICS HOLDINGS I	233	6,797	8,507
VISTA OUTDOOR INC	27,942	453,678	785,729
WERNER ENTERPRISES INC	45,321	1,461,297	1,803,323
WYNDHAM HOTELS & RESORTS INC	70,638	3,865,669	4,615,487

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
WYNN RESORTS LTD	14,578	1,128,480	883,281
XPO LOGISTICS INC	75,636	3,003,419	3,964,839
YETI HOLDINGS INC	66,135	3,028,387	2,439,720
Travel & Entertainment Total	<u>3,327,650</u>	<u>124,929,621</u>	<u>198,216,956</u>
TOTAL PSF(SBOE) DOMESTIC EQUITY SECURITIES	<u>\$ 102,793,211</u>	<u>\$ 3,754,517,909</u>	<u>\$ 6,945,292,672</u>

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
Advertising, Media, & Publishing			
BOLLORE SE	\$ 156,205	\$ 983,153	\$ 750,177
CHEIL WORLDWIDE INC	2,163	42,012	35,415
CYFROWY POLSAT SA	50,645	244,740	209,379
DENTSU GROUP INC	53,000	1,380,170	1,726,204
GRUPO TELEVISA SAB	657,626	2,983,019	830,207
HAKUHODO DY HOLDINGS INC	67,000	468,739	604,631
INFORMA PLC	441,145	4,477,337	2,806,814
PEARSON PLC	179,487	2,113,062	1,801,967
PUBLICIS GROUPE SA	52,970	1,996,949	2,596,619
QUEBECOR INC	59,229	1,476,570	1,283,084
RELX PLC	485,459	5,250,082	12,777,588
SHAW COMMUNICATIONS INC	112,421	1,081,828	2,891,218
THOMSON REUTERS CORP	48,275	2,802,044	5,331,040
VIVENDI SE	123,866	3,118,707	1,127,707
WOLTERS KLUWER NV	52,583	891,010	5,152,124
WPP PLC	247,144	2,275,742	2,140,721
Advertising, Media, & Publishing Total	2,789,218	31,585,165	42,064,895
Aerospace & Defense			
AECC AVIATION POWER CO LTD	26,500	90,594	176,706
AIRBUS SE	144,145	6,666,275	14,188,667
ASELSAN ELEKTRONIK SANAYI VE T	176,410	547,486	252,672
AVICHINA INDUSTRY & TECHNOLOGY	640,000	482,712	312,301
BAE SYSTEMS PLC	832,945	4,026,837	7,523,045
DASSAULT AVIATION SA	8,160	987,037	1,124,124
ELBIT SYSTEMS LTD	7,666	955,720	1,643,381
KOREA AEROSPACE INDUSTRIES LTD	20,774	893,239	947,415
MTU AERO ENGINES AG	13,105	2,363,218	2,318,622
RHEINMETALL AG	9,794	1,888,716	1,559,980
ROLLS-ROYCE HOLDINGS PLC	1,844,908	2,548,921	1,652,986
SAFRAN SA	79,526	3,230,963	8,148,675
SINGAPORE TECHNOLOGIES ENGINEE	371,700	896,650	993,793
THALES SA	26,830	1,038,892	3,241,516
Aerospace & Defense Total	4,202,463	26,617,260	44,083,883
Agriculture & Environment			
CHAROEN POKPHAND INDONESIA TBK	2,223,945	499,376	880,288
CHINA CONCH VENTURE HOLDINGS L	391,500	1,383,143	801,072
GUDANG GARAM TBK PT	161,500	628,594	258,149
IOI CORP BHD	968,695	1,011,091	915,558
JAPAN TOBACCO INC	251,800	4,577,367	4,286,730
KT&G CORP	26,566	1,560,942	1,652,493
KUALA LUMPUR KEPONG BHD	144,100	494,615	745,051
KURITA WATER INDUSTRIES LTD	30,200	1,239,504	1,189,482
MUYUAN FOODS CO LTD	110,779	456,117	941,966
NEW HOPE LIUHE CO LTD	77,000	193,293	175,468
QL RESOURCES BHD	879,600	1,360,824	1,002,337
RLX TECHNOLOGY INC	135,270	1,609,423	193,436
SWEDISH MATCH AB	372,324	1,714,539	3,750,114
WENS FOODSTUFFS GROUP CO LTD	108,600	475,104	373,660
ZHEJIANG WEIMING ENVIRONMENT P	262,730	1,147,416	970,286
Agriculture & Environment Total	6,144,609	18,351,347	18,136,090
Banking & Finance			
360 DIGITECH INC	31,539	933,491	504,001
ABSA GROUP LTD	190,898	2,333,354	1,993,832
ABU DHABI COMMERCIAL BANK PJSC	678,370	1,555,357	1,675,124
ABU DHABI ISLAMIC BANK PJSC	354,256	864,583	853,559
AERCAP HOLDINGS NV	32,686	1,779,360	1,439,818

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
AGRICULTURAL BANK OF CHINA LTD	7,231,900	3,273,765	2,476,043
AKBANK TAS	481,897	1,314,491	310,414
AL RAJHI BANK	445,194	10,698,806	10,682,761
ALINMA BANK	220,995	2,237,405	2,234,054
ALPHA SERVICES AND HOLDINGS SA	673,521	874,456	625,923
AMMB HOLDINGS BHD	225,130	153,708	210,266
ARAB NATIONAL BANK	135,303	1,081,452	1,079,832
ASX LTD	44,277	753,170	2,381,279
AUSTRALIA & NEW ZEALAND BANKIN	669,649	10,583,193	10,480,748
AXIS BANK LTD	196,028	6,441,888	9,311,330
B3 SA - BRASIL BOLSA BALCAO	1,534,810	3,613,423	3,510,422
BANCO BILBAO VIZCAYA ARGENTARI	1,407,874	12,805,294	6,358,561
BANCO BRADESCO SA	1,396,452	7,273,191	4,881,148
BANCO BTG PACTUAL SA	329,573	1,220,011	1,618,922
BANCO DE CHILE	17,585,377	1,778,335	1,675,202
BANCO DE CREDITO E INVERSIONES	12,657	551,648	374,350
BANCO DO BRASIL SA	211,125	2,451,897	1,698,861
BANCO SANTANDER BRASIL SA	80,260	396,131	454,977
BANCO SANTANDER CHILE	12,341,404	1,024,293	497,749
BANCO SANTANDER SA	3,730,717	28,406,315	9,067,188
BANCOLOMBIA SA	173,812	2,011,659	1,266,434
BANK ALBILAD	110,498	1,489,648	1,487,417
BANK AL-JAZIRA	90,742	569,590	568,737
BANK CENTRAL ASIA TBK PT	9,656,600	2,147,253	5,334,951
BANK HAPOALIM BM	234,450	1,077,720	2,445,675
BANK JAGO TBK PT	1,011,200	1,139,741	573,983
BANK LEUMI LE-ISRAEL BM	307,713	981,456	3,270,974
BANK MANDIRI PERSERO TBK PT	3,156,224	685,576	1,881,930
BANK NEGARA INDONESIA PERSERO	1,140,030	468,609	654,791
BANK OF BEIJING CO LTD	308,497	213,492	184,813
BANK OF CHINA LTD	17,233,878	6,805,147	6,137,398
BANK OF COMMUNICATIONS CO LTD	3,246,844	2,644,010	1,920,671
BANK OF JIANGSU CO LTD	664,950	648,637	699,293
BANK OF MONTREAL	146,709	7,529,496	13,583,129
BANK OF NANJING CO LTD	511,800	732,200	788,418
BANK OF NINGBO CO LTD	96,427	472,205	417,238
BANK OF NOVA SCOTIA	271,139	11,469,958	15,035,212
BANK OF SHANGHAI CO LTD	561,699	743,908	481,530
BANK OF THE PHILIPPINE ISLANDS	311,183	367,902	526,166
BANK POLSKA KASA OPIEKI SA	25,853	830,567	359,215
BANK RAKYAT INDONESIA PERSERO	13,912,777	1,619,161	4,068,140
BANQUE SAUDI FRANSI	133,189	1,765,388	1,762,743
BARCLAYS PLC	3,408,255	16,055,221	6,523,816
BDO UNIBANK INC	576,248	864,345	1,321,712
BNP PARIBAS SA	236,829	14,970,071	11,070,096
BOC HONG KONG HOLDINGS LTD	697,000	1,616,904	2,406,556
BROOKFIELD RENEWABLE CORP	28,327	1,439,589	1,091,680
CAIXABANK SA	1,038,270	4,316,635	3,136,273
CANADIAN IMPERIAL BK OF COMM	215,540	6,670,106	10,222,350
CAPITEC BANK HOLDINGS LTD	20,869	1,010,136	2,502,103
CHAILEASE HOLDING CO LTD	348,653	468,024	2,256,580
CHANG HWA COMMERCIAL BANK LTD	2,463,083	1,350,347	1,428,285
CHANGJIANG SECURITIES CO LTD	889,400	1,001,878	734,076
CHIBA BANK LTD/THE	148,900	909,106	807,739
CHINA CINDA ASSET MANAGEMENT C	1,622,000	997,443	223,187
CHINA CITIC BANK CORP LTD	2,251,074	1,505,445	966,526
CHINA CONSTRUCTION BANK CORP	22,279,770	15,977,810	13,823,997
CHINA DEVELOPMENT FINANCIAL HO	4,386,724	1,751,304	1,931,239
CHINA EVERBRIGHT BANK CO LTD	1,296,400	683,537	496,544
CHINA GALAXY SECURITIES CO LTD	771,500	991,629	422,667
CHINA GREAT WALL SECURITIES CO	366,600	711,635	494,015
CHINA MERCHANTS BANK CO LTD	1,213,632	3,790,870	6,216,766
CHINA MERCHANTS SECURITIES CO	226,720	467,660	435,750

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CHINA MINSHENG BANKING CORP LT	2,348,286	1,745,111	875,971
CHINA ZHESHANG BANK CO LTD	1,584,600	997,155	747,025
CIMB GROUP HOLDINGS BHD	1,396,745	1,688,208	1,675,907
CITIC SECURITIES CO LTD	1,033,965	2,544,774	2,287,045
COMMERCIAL BANK PSQC/THE	471,489	476,799	948,998
COMMERCIAL INTERNATIONAL BANK	491,810	741,626	976,708
COMMERZBANK AG	231,124	6,353,731	1,540,857
COMMONWEALTH BANK OF AUSTRALIA	377,251	12,493,986	25,208,123
CONCORDIA FINANCIAL GROUP LTD	252,367	1,425,084	804,662
CREDICORP LTD	18,019	2,608,582	2,322,469
CREDIT AGRICOLE SA	278,857	4,360,858	2,576,919
CREDIT SUISSE GROUP AG	600,987	10,642,545	3,115,932
CSC FINANCIAL CO LTD	81,600	333,858	315,323
CTBC FINANCIAL HOLDING CO LTD	3,682,553	1,407,575	2,843,203
DAIWA SECURITIES GROUP INC	420,500	2,743,730	1,846,105
DANSKE BANK A/S	76,460	2,057,945	1,025,283
DBS GROUP HOLDINGS LTD	407,124	4,224,253	9,513,470
DEUTSCHE BANK AG	465,934	12,465,247	3,899,491
DEUTSCHE BOERSE AG	48,123	2,913,742	8,151,309
DUBAI ISLAMIC BANK PJSC	655,164	951,259	1,043,468
E.SUN FINANCIAL HOLDING CO LTD	3,461,667	1,569,919	3,207,195
EMIRATES NBD BANK PJSC	488,863	1,485,691	1,776,812
ERSTE GROUP BANK AG	83,843	3,191,413	1,895,251
EUROBANK ERGASIAS SERVICES AND	894,158	841,860	836,182
EVERBRIGHT SECURITIES CO LTD	160,269	243,586	372,894
FAR EAST HORIZON LTD	441,000	363,031	334,310
FINECOBANK BANCA FINECO SPA	116,931	1,242,747	1,271,627
FIRST ABU DHABI BANK PJSC	999,621	3,702,319	5,198,067
FIRST FINANCIAL HOLDING CO LTD	2,855,217	1,029,632	2,490,547
FIRSTRAND LTD	1,134,896	3,125,747	4,272,739
FUBON FINANCIAL HOLDING CO LTD	1,662,734	1,204,908	3,135,636
FUTU HOLDINGS LTD	13,014	1,837,811	638,857
GF SECURITIES CO LTD	511,000	1,319,061	898,460
GRUPO FINANCIERO BANORTE SAB D	598,430	2,392,001	3,540,235
GRUPO FINANCIERO INBURSA SAB D	625,944	1,210,702	987,841
GUOSEN SECURITIES CO LTD	2,400	4,223	3,220
GUOTAI JUNAN SECURITIES CO LTD	224,300	492,759	481,204
GUOYUAN SECURITIES CO LTD	701,800	818,462	745,172
HAITONG SECURITIES CO LTD	1,182,300	2,041,150	1,038,834
HANA FINANCIAL GROUP INC	77,157	3,029,527	2,264,150
HANG SENG BANK LTD	179,586	2,800,587	2,814,308
HONG KONG EXCHANGES & CLEARING	289,223	2,603,490	11,710,642
HONG LEONG BANK BHD	151,700	411,039	708,419
HONG LEONG FINANCIAL GROUP BHD	102,896	422,994	446,484
HSBC HOLDINGS PLC	4,362,167	45,440,506	26,840,923
HUA NAN FINANCIAL HOLDINGS CO	2,333,194	868,261	1,782,234
HUATAI SECURITIES CO LTD	327,600	794,074	624,412
ICICI BANK LTD	1,400,058	12,439,919	30,577,267
IGM FINANCIAL INC	31,909	877,565	871,065
INDUSTRIAL & COMMERCIAL BANK O	12,979,126	8,232,109	6,724,684
INDUSTRIAL BANK CO LTD	343,700	857,259	853,024
INDUSTRIAL BANK OF KOREA	47,510	720,952	339,928
ING GROEP NV	847,063	10,686,478	7,466,565
INTESA SANPAOLO SPA	3,637,751	10,564,357	6,302,632
ISRAEL DISCOUNT BANK LTD	256,798	989,728	1,578,716
ITAU UNIBANCO HOLDING SA	937,782	7,103,877	4,671,715
ITAUSA SA	1,436,761	4,895,209	2,537,418
JAPAN EXCHANGE GROUP INC	148,900	1,421,749	2,239,005
JAPAN POST BANK CO LTD	134,500	1,597,339	983,827
JULIUS BAER GROUP LTD	51,348	1,952,679	2,496,504
KAKAObANK CORP	34,401	2,194,454	702,140
KB FINANCIAL GROUP INC	78,896	4,887,727	2,916,832
KBC GROUP NV	59,667	2,944,402	2,842,712

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
KOMERCNI BANKA AS	6,907	220,648	162,811
KOREA INVESTMENT HOLDINGS CO L	11,330	551,013	481,137
KRUNG THAI BANK PCL	986,875	363,503	457,407
LLOYDS BANKING GROUP PLC	16,816,732	25,030,109	8,586,416
LONDON STOCK EXCHANGE GROUP PL	74,321	2,350,714	7,006,603
LUFAX HOLDING LTD	258,948	1,445,394	1,131,603
MACQUARIE GROUP LTD	84,746	4,162,577	10,298,384
MALAYAN BANKING BHD	743,698	1,716,880	1,490,553
MASRAF AL RAYAN QSC	1,458,781	1,928,052	1,810,983
MBANK SA	5,875	580,135	271,684
MEDIOBANCA BANCA DI CREDITO FI	162,421	1,703,476	1,291,554
MEGA FINANCIAL HOLDING CO LTD	2,650,273	1,967,725	3,125,907
MERITZ SECURITIES CO LTD	139,058	529,397	503,189
METROPOLITAN BANK & TRUST CO	216,995	210,728	203,258
MIRAE ASSET SECURITIES CO LTD	103,462	1,028,379	507,429
MITSUBISHI HC CAPITAL INC	191,900	826,287	935,794
MITSUBISHI UFJ FINANCIAL GROUP	2,637,048	20,187,199	13,717,405
MIZRAHI TEFAHOT BANK LTD	29,704	501,602	1,214,431
MIZUHO FINANCIAL GROUP INC	411,845	11,073,105	4,734,175
MOSCOW EXCHANGE MICEX-RTS PJSC	303,490	571,586	50
NATIONAL AUSTRALIA BANK LTD	730,269	14,818,324	15,314,453
NATIONAL BANK OF CANADA	78,562	2,266,062	5,212,471
NATWEST GROUP PLC ORD	1,073,432	15,094,009	3,078,273
NEDBANK GROUP LTD	117,440	1,944,358	1,397,341
NH INVESTMENT & SECURITIES CO	38,636	666,358	287,412
NOMURA HOLDINGS INC	656,200	4,195,976	2,384,805
NORDEA BANK ABP	705,554	5,644,245	6,578,956
OLD MUTUAL LTD	1,321,371	4,264,821	788,432
ONEX CORP	13,563	242,593	672,661
ORIX CORP	297,020	3,722,367	4,919,444
OTP BANK NYRT	50,002	1,191,008	1,061,925
OVERSEA-CHINESE BANKING CORP L	614,685	3,001,742	5,326,888
PING AN BANK CO LTD	304,100	607,857	562,417
POWER CORP CANADA	141,778	3,348,648	3,655,958
POWSZECHNA KASA OSZCZEDNOSCI B	195,196	1,804,009	978,372
PUBLIC BANK BHD	2,507,900	2,557,494	2,639,305
QATAR INTERNATIONAL ISLAMIC BA	188,594	422,828	616,779
QATAR ISLAMIC BANK SAQ	326,965	1,193,310	2,299,327
QATAR NATIONAL BANK QPSC	1,033,460	4,540,805	5,857,243
RESONA HOLDINGS INC	478,000	3,986,836	1,766,488
RHB BANK BHD	222,760	249,182	285,698
RIYAD BANK	304,432	2,879,369	2,875,056
ROYAL BANK OF CANADA	300,433	11,766,975	28,017,625
SAMSUNG SECURITIES CO LTD	17,663	840,484	447,666
SANLAM LTD	245,437	635,339	767,801
SANTANDER BANK POLSKA SA	7,584	615,002	346,189
SAUDI BRITISH BANK/THE	161,599	1,720,022	1,717,446
SAUDI INVESTMENT BANK/THE	110,661	589,662	588,779
SAUDI NATIONAL BANK/THE	498,395	9,281,742	9,267,840
SBERBANK OF RUSSIA PJSC	2,752,177	8,447,457	454
SBI HOLDINGS INC/JAPAN	47,430	910,581	939,533
SCB X PCL	393,000	1,224,706	1,185,602
SHANGHAI COMMERCIAL & SAVINGS	674,698	1,118,275	1,103,900
SHANGHAI PUDONG DEVELOPMENT BA	355,000	566,139	374,364
SHENWAN HONGYUAN GROUP CO LTD	1,399,500	909,025	848,557
SHINHAN FINANCIAL GROUP CO LTD	58,477	2,553,640	1,600,134
SHIZUOKA BANK LTD/THE	124,400	1,008,018	723,292
SINGAPORE EXCHANGE LTD	209,400	573,015	1,424,418
SINOPAC FINANCIAL HOLDINGS CO	2,656,180	810,547	1,514,077
SKANDINAVISKA ENSKILDA BANKEN	312,010	2,708,903	3,129,416
SOCIETE GENERALE SA	150,813	8,777,593	3,348,432
SRISAWAD CORP PCL	259,500	550,411	346,949
STANDARD BANK GROUP LTD	236,846	2,729,247	2,129,257

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
STANDARD CHARTERED PLC	529,033	7,657,231	3,682,416
STATE BANK OF INDIA	389,057	18,416,183	25,920,191
STRAUMANN HLDG CHF0.01 (REGD)	19,891	1,664,604	2,195,052
SUMITOMO MITSUI FINANCIAL GROU	244,754	12,141,697	7,404,857
SUMITOMO MITSUI TRUST HOLDINGS	55,020	2,511,136	1,720,950
SVENSKA HANDELSBANKEN AB	204,186	1,771,229	1,681,763
SWEDBANK AB	125,239	1,826,091	1,628,905
TAISHIN FINANCIAL HOLDING CO L	2,904,621	645,910	1,450,521
TAIWAN COOPERATIVE FINANCIAL H	2,711,128	1,500,295	2,462,840
TCS GROUP HOLDING PLC	28,574	1,683,647	286
TMX GROUP LTD	12,670	1,265,518	1,276,094
TORONTO DOMINION BANK	391,821	13,842,376	25,278,678
TURKIYE IS BANKASI AS	959,829	1,115,874	417,810
UBS GROUP AG	803,034	17,039,578	12,778,439
UNICREDIT SPA	456,736	13,731,883	4,499,936
UNITED OVERSEAS BANK LTD	259,357	2,674,739	5,080,802
VTB BANK PJSC	781,470,300	2,041,361	129
WESTERN SECURITIES CO LTD	718,800	879,496	675,639
WESTPAC BANKING CORP	756,497	13,255,221	11,207,303
WOORI FINANCIAL GROUP INC	89,995	1,252,698	820,859
YUANTA FINANCIAL HOLDING CO LT	2,674,942	1,280,749	1,784,027
Banking & Finance Total	1,054,835,954	790,516,419	732,775,841
Biotechnology & Chemistry			
AIR LIQUIDE SA	122,496	6,396,168	15,421,616
AKZO NOBEL NV	44,831	2,208,430	2,841,831
ARGENX SE	9,769	2,388,156	3,688,203
ARKEMA SA	23,346	2,423,674	1,980,869
ASAHI KASEI CORP	264,400	1,449,577	1,951,172
BACHEM HOLDING AG CHF0.01	5,825	836,087	405,563
BARITO PACIFIC TBK PT	6,426,600	566,308	355,048
BASF SE	199,280	8,893,381	8,430,239
BEIGENE LTD	14,364	2,238,251	2,465,724
BEIJING TIANTAN BIOLOGICAL PRO	59,904	160,633	193,599
BRENNTAG SE	37,416	1,292,360	2,461,340
CHR HANSEN HOLDING A/S	24,567	1,723,023	1,435,563
CLARIANT AG	42,066	1,101,249	780,588
CRODA INTERNATIONAL PLC	34,480	1,718,468	2,698,534
CSL LTD	108,663	3,010,825	21,866,945
DAQO NEW ENERGY CORP	27,444	2,130,956	1,829,691
DONGYUE GROUP LTD	370,000	704,483	417,666
EMS-CHEMIE HOLDING AG	2,639	1,217,457	1,861,726
EVONIK INDUSTRIES AG	55,797	1,772,014	1,043,304
FORMOSA CHEMICALS & FIBRE CORP	883,135	2,794,399	1,993,310
FORMOSA PLASTICS CORP	939,139	1,568,127	2,810,860
GANFENG LITHIUM CO LTD	39,900	749,777	496,004
GENMAB A/S	17,374	2,481,930	6,201,393
GIVAUDAN SA	2,206	3,212,657	7,072,672
HANWHA SOLUTIONS CORP	27,736	459,640	1,090,736
HUALAN BIOLOGICAL ENGINEERING	86,350	323,929	247,503
HUTCHMED CHINA LTD	37,247	1,184,915	478,996
ICL GROUP LTD	257,787	1,239,078	2,479,876
INDORAMA VENTURES PCL	398,521	659,976	472,706
INDUSTRIES QATAR QSC	335,530	1,759,463	1,672,237
INNER MONGOLIA JUNZHENG ENERGY	491,600	170,773	310,194
JOHNSON MATTHEY PLC	26,157	520,022	613,291
JOINN LABORATORIES CHINA CO LT	42,840	652,825	484,268
KINGBOARD HOLDINGS LTD	139,500	555,588	441,667
KONINKLIJKE DSM NV	42,853	3,296,819	5,487,618
KUMHO PETROCHEMICAL CO LTD	3,889	769,218	377,982
LEGEND BIOTECH CORP	12,377	614,289	575,407
LG CHEM LTD	11,204	1,087,884	5,293,957

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
LOTTE CHEMICAL CORP	3,610	1,055,580	472,319
MESAIEED PETROCHEMICAL HOLDING	993,665	674,319	709,420
MITSUBISHI CHEMICAL GROUP CORP	202,500	1,146,264	1,070,748
MITSUMI CHEMICALS INC	49,980	1,189,357	1,133,902
NAN YA PLASTICS CORP	1,088,729	1,846,275	2,457,353
NIPPON PAINT HOLDINGS CO LTD	201,500	1,192,232	1,578,568
NIPPON SANJO HOLDINGS CORP	40,800	789,850	748,748
NISSAN CHEMICAL CORP	46,800	1,992,730	2,386,842
NITTO DENKO CORP	38,165	1,826,607	2,373,182
NOVOZYMES A/S	56,987	1,546,375	3,279,162
OCI NV	23,746	847,860	893,984
ORBIA ADVANCE CORP SAB DE CV	312,044	966,145	589,892
PETRONAS CHEMICALS GROUP BHD	1,008,800	1,953,992	1,983,564
PHOSAGRO PJSC	66,001	-	8
PTT GLOBAL CHEMICAL PCL	473,729	1,071,463	617,131
SABIC AGRI-NUTRIENTS CO	48,307	2,239,432	2,236,078
SAHARA INTERNATIONAL PETROCHEM	81,032	1,030,881	1,029,337
SASOL LTD	100,764	3,401,289	1,961,730
SAUDI ARABIAN MINING CO	194,253	3,855,695	3,849,920
SAUDI BASIC INDUSTRIES CORP	202,955	5,418,089	5,409,974
SAUDI KAYAN PETROCHEMICAL CO	165,992	650,104	649,131
SEEGENE INC	8,798	864,048	207,526
SHENZHEN KANGTAI BIOLOGICAL PR	28,160	178,492	137,615
SHIN-ETSU CHEMICAL CO LTD	85,644	3,987,808	10,079,581
SK BIOPHARMACEUTICALS CO LTD	8,110	617,418	434,134
SK BIOSCIENCE CO LTD	8,183	1,662,099	691,323
SKSHU PAINT CO LTD	14,560	215,989	196,838
SMITH & NEPHEW PLC	157,428	1,808,077	1,860,226
SOLVAY SA	24,359	2,099,042	1,975,212
SUMITOMO CHEMICAL CO LTD	349,895	1,511,892	1,388,222
SWEDISH ORPHAN BIOVITRUM AB	37,650	785,971	834,208
SYMRISE AG	38,404	2,869,375	4,029,699
TORAY INDUSTRIES INC	308,098	1,634,639	1,775,578
TOSOH CORP	63,000	1,072,515	821,216
UMICORE SA	47,979	501,341	1,531,788
WANHUA CHEMICAL GROUP CO LTD	95,895	672,233	1,232,011
YANBU NATIONAL PETROCHEMICAL C	57,166	763,052	761,909
YARA INTERNATIONAL ASA	63,319	2,556,703	2,688,656
YUNNAN ENERGY NEW MATERIAL CO	28,300	1,269,201	792,274
ZAI LAB LTD	20,322	1,791,561	939,080
Biotechnology & Chemistry Total	18,514,861	127,888,807	178,537,987
Capital Goods & Vehicles			
CAE INC	73,015	1,065,238	1,336,973
TOROMONT INDUSTRIES LTD	19,667	1,355,365	1,526,685
WSP GLOBAL INC	24,214	1,328,653	2,893,810
Capital Goods & Vehicles Total	116,896	3,749,255	5,757,468
Commercial Services			
ADECCO GROUP AG	45,881	2,619,701	1,459,709
AMADEUS IT GROUP SA	108,017	3,190,944	5,715,400
ASHTREAD GROUP PLC	94,549	1,594,956	4,675,732
ATLANTIA SPA	94,939	1,696,913	2,179,487
BEIJING-SHANGHAI HIGH SPEED RA	1,922,400	1,746,091	1,291,090
BIDVEST GROUP LTD/THE	89,156	1,028,570	1,124,362
BRAMBLES LTD	331,958	1,797,284	2,817,364
BUREAU VERITAS SA	73,948	1,602,486	1,841,858
CCR SA	356,878	1,363,535	949,884
CHINA MERCHANTS PORT HOLDINGS	367,908	1,283,601	553,115
COSCO SHIPPING PORTS LTD	490,000	893,302	317,766
DAI NIPPON PRINTING CO LTD	56,306	1,584,640	1,192,936

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
EDENRED	66,901	1,747,797	3,397,251
EXPERIAN PLC	193,741	2,165,842	5,913,213
GFL ENVIRONMENTAL INC	44,913	1,407,998	1,268,923
GMO PAYMENT GATEWAY INC	8,800	629,305	712,252
HANGZHOU TIGERMED CONSULTING C	9,000	81,926	141,450
IDP EDUCATION LTD	50,468	1,251,986	1,003,698
INTERNATIONAL CONTAINER TERMIN	326,580	912,505	1,053,803
INTERTEK GROUP PLC	42,057	1,563,875	1,937,437
JIANGSU EXPRESSWAY CO LTD	274,000	249,499	234,941
LOCALIZA RENT A CAR SA	127,165	524,373	1,492,796
NEW ORIENTAL EDUCATION & TECHN	480,420	2,688,754	968,326
NIHON M&A CENTER HOLDINGS INC	77,400	1,555,711	976,538
NUVEI CORPORATION	10,479	860,631	321,588
PERSOL HOLDINGS CO LTD	64,600	1,643,974	1,314,135
PROMOTORA Y OPERADORA DE INFRA	62,700	794,936	441,475
RANDSTAD NV	36,375	1,305,763	1,700,459
RECRUIT HOLDINGS CO LTD	324,600	6,679,297	10,497,254
RENTOKIL INITIAL PLC	591,757	3,289,240	3,587,442
RITCHIE BROS AUCTIONEERS INC	26,884	1,159,440	1,867,674
S-1 CORP	10,929	584,409	475,547
SECOM CO LTD	41,700	2,306,572	2,683,841
SECURITAS AB	86,348	710,182	760,085
SGS SA	1,842	4,098,758	4,069,217
SHANGHAI INTERNATIONAL PORT GR	456,786	504,208	358,461
SHENZHEN INTERNATIONAL HOLDING	281,500	465,651	243,166
TAL EDUCATION GROUP	108,749	1,780,281	628,569
TOPPAN INC	67,000	1,399,172	1,058,950
TRANSURBAN GROUP	756,577	5,398,210	7,240,652
TRAVELSKY TECHNOLOGY LTD	328,000	625,933	574,189
ZHEJIANG EXPRESSWAY CO LTD	372,000	269,090	283,425
Commercial Services Total	9,362,211	69,057,341	81,325,460
Communications			
ACCTON TECHNOLOGY CORP	151,000	842,292	1,406,440
ADVANCED INFO SERVICE PCL	363,600	1,608,270	1,914,603
AMERICA MOVIL SAB DE CV	6,274,454	6,511,912	5,356,622
AXIATA GROUP BHD	723,025	940,139	491,117
BT GROUP PLC	1,583,219	4,944,086	2,776,246
CHUNGHWA TELECOM CO LTD	924,840	2,858,037	3,676,571
DEUTSCHE TELEKOM AG	706,973	11,445,953	13,356,327
DIGI.COM BHD	50,530	45,179	42,339
ELISA OYJ	39,679	1,088,337	2,125,032
EMIRATES TELECOMMUNICATIONS GR	753,722	4,021,028	5,277,829
ETIHAD ETISALAT CO	85,209	830,893	829,649
FAR EASTONE TELECOMMUNICATIONS	837,000	1,581,334	2,056,923
GDS HOLDINGS LTD	22,107	990,272	76,752
GLOBE TELECOM INC	8,980	184,068	335,501
GN STORE NORD AS	22,089	1,407,217	628,060
GUANGZHOU HAIGE COMMUNICATIONS	362,700	607,623	459,823
HELLENIC TELECOMMUNICATIONS OR	83,388	779,259	1,329,874
HIKARI TSUSHIN INC	10,000	1,645,499	1,273,219
HKT TRUST & HKT LTD	1,271,820	1,647,272	1,707,891
INTOUCH HOLDINGS PCL	280,450	500,506	559,554
KDDI CORP	374,800	5,919,460	11,563,712
KONINKLIJKE KPN NV	693,923	2,529,732	2,211,944
LG UPLUS CORP	71,403	879,095	613,910
MAXIS BHD	581,700	1,015,917	500,401
MOBILE TELESYSTEMS PJSC	152,817	3,069,271	1,528
MTN GROUP LTD	412,218	5,248,308	3,004,980
NICE LTD	11,877	640,996	2,578,953
NIPPON TELEGRAPH & TELEPHONE C	242,604	3,778,532	6,596,029
NOKIA OYJ	1,168,401	12,312,927	5,888,527

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
OOREDOO QPSC	409,702	1,136,138	1,021,513
ORANGE POLSKA SA	261,450	1,677,406	333,965
ORANGE SA	379,964	8,632,348	3,858,171
PLDT INC	28,669	1,823,475	857,185
PROXIMUS SADP	39,870	1,281,398	508,357
ROGERS COMMUNICATIONS INC	87,153	1,954,878	3,763,365
SAMSUNG SDI CO LTD	11,605	1,284,674	5,188,437
SAUDI TELECOM CO	338,258	3,764,622	3,761,422
SINGAPORE TELECOMMUNICATIONS L	1,677,585	3,272,747	3,150,507
SOFTBANK CORP	648,700	8,318,508	7,157,343
SOFTBANK GROUP CORP	266,800	4,528,003	10,704,718
SPARK NEW ZEALAND LTD	422,857	895,425	1,405,155
SWISSCOM AG	5,124	2,179,656	2,657,686
TAIWAN MOBILE CO LTD	505,751	1,075,932	1,654,958
TELE2 AB	134,342	1,550,063	1,435,239
TELECOM ITALIA SPA/MILANO	2,206,771	5,385,854	457,118
TELEFONAKTIEBOLAGET LM ERICSSO	658,256	7,914,654	4,951,197
TELEFONICA BRASIL SA	120,345	1,005,390	955,606
TELEFONICA DEUTSCHLAND HOLDING	190,280	697,509	494,604
TELEFONICA SA	1,181,781	13,419,649	4,891,207
TELEKOM MALAYSIA BHD	294,000	459,720	392,175
TELENOR ASA	180,554	2,427,186	1,983,080
TELIA CO AB	634,869	3,305,647	2,243,752
TELKOM INDONESIA PERSERO TBK P	9,388,750	1,577,744	2,884,463
TELSTRA CORP LTD	675,695	2,309,398	1,838,994
TELUS CORP	111,867	1,030,899	2,526,745
TIM SA/BRAZIL	243,377	1,147,712	555,713
TRUE CORP PCL	2,336,906	546,528	292,253
TURKCELL ILETISIM HIZMETLERI A	252,730	1,282,509	300,034
VODACOM GROUP LTD	94,031	818,267	695,948
VODAFONE GROUP PLC	5,711,191	25,695,627	7,687,563
ZTE CORP	237,081	362,929	502,625
Communications Total	48,000,842	192,635,911	159,751,454
Construction & Machinery			
ACS ACTIVIDADES DE CONSTRUCCIO	25,298	764,982	564,985
AEROPORTS DE PARIS	8,153	899,026	1,121,930
AGC INC	29,160	1,555,598	999,170
AGNICO EAGLE MINES LIMITED	106,682	3,632,637	4,411,956
AIRPORTS OF THAILAND PCL	817,700	715,100	1,631,475
ANHUI CONCH CEMENT CO LTD	433,495	1,208,395	1,714,271
ASIA CEMENT CORP	626,162	469,979	889,741
ATLAS COPCO AB	922,981	1,802,209	9,068,336
AUCKLAND INTERNATIONAL AIRPORT	420,474	1,304,490	1,948,912
BARRATT DEVELOPMENTS PLC	229,773	1,501,066	1,142,446
BARRICK GOLD CORP	356,517	8,053,569	5,308,553
BBMG CORP	1,292,800	607,419	491,320
BEIJING CAPITAL INTERNATIONAL	570,000	512,662	358,753
BOUYGUES SA	27,078	1,002,248	797,789
CAMECO CORP	87,893	1,179,073	2,569,139
CCL INDUSTRIES INC	56,348	2,278,218	2,771,792
CEMEX SAB DE CV	3,530,970	4,226,378	1,311,473
CHINA COMMUNICATIONS SERVICES	654,400	368,231	280,975
CHINA NATIONAL BUILDING MATERI	878,536	1,068,722	832,773
CHINA RAILWAY GROUP LTD	733,855	630,959	522,349
CHINA RESOURCES CEMENT HOLDING	592,000	698,236	365,812
CHINA STATE CONSTRUCTION ENGIN	598,800	483,994	446,454
CHINA STATE CONSTRUCTION INTER	528,000	566,056	610,821
CIE DE SAINT-GOBAIN	113,779	5,750,364	4,616,463
CK INFRASTRUCTURE HOLDINGS LTD	181,000	657,584	1,102,302
CNH INDUSTRIAL NV	267,082	2,632,317	3,271,113
CRH PLC	215,067	4,110,378	7,957,310

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
DAIFUKU CO LTD	28,100	1,578,242	1,660,155
DAIKIN INDUSTRIES LTD	56,361	2,840,599	9,954,908
DAIWA HOUSE INDUSTRY CO LTD	93,033	1,237,187	2,104,609
DOOSAN ENERBILITY CO LTD	78,255	1,156,253	1,190,602
EIFPAGE SA	2,093	180,669	184,912
EPIROC AB	264,680	612,527	3,892,570
FANUC CORP	45,210	4,133,090	7,349,377
FERROVIAL SA	66,447	1,283,100	1,669,058
FIRST QUANTUM MINERALS LTD	138,886	1,796,585	2,464,654
FRANCO-NEVADA CORP	46,715	2,624,682	5,632,482
GEA GROUP AG	37,836	1,236,725	1,319,815
GEBERIT AG	6,383	684,138	2,962,099
GRUPO AEROPORTUARIO DEL PACIFI	135,853	1,005,965	1,937,553
GRUPO AEROPORTUARIO DEL SUREST	59,200	609,801	1,256,028
GS ENGINEERING & CONSTRUCTION	13,531	842,330	305,005
HAITIAN INTERNATIONAL HOLDINGS	148,000	330,036	363,926
HEIDELBERGCEMENT AG	30,886	2,081,243	1,400,690
HEXAGON AB	455,413	1,161,263	4,687,650
HITACHI CONSTRUCTION MACHINERY	31,100	551,188	645,893
HITACHI LTD	217,080	6,627,070	10,955,395
HOLCIM AG	131,960	7,874,191	5,887,124
HUSQVARNA AB	412	2,399	2,790
HYUNDAI ENGINEERING & CONSTRU	19,424	1,031,295	699,964
IIDA GROUP HOLDINGS CO LTD	38,800	704,926	594,210
INVESTMENT AB LATOUR	10,711	193,490	212,543
IVANHOE MINES LTD	147,159	1,122,814	948,398
JAMES HARDIE INDUSTRIES PLC	117,478	1,611,386	2,698,796
KAJIMA CORP	123,700	955,372	1,310,841
KEPPEL CORP LTD	326,829	1,231,474	1,703,137
KEYENCE CORP	42,664	4,325,001	16,262,332
KINGSPAN GROUP PLC	36,986	2,021,755	2,106,514
KINROSS GOLD CORP	23,414	324,938	77,057
KION GROUP AG	18,768	1,676,370	751,678
KOMATSU LTD	185,800	2,930,859	3,927,098
KONE OYJ	72,913	1,484,552	2,926,841
KUBOTA CORP	236,300	1,575,344	3,708,355
LAND & HOUSES PCL	3,737,300	1,272,530	912,224
LARSEN & TOUBRO LTD	760,813	13,118,403	18,407,947
LENDLEASE CORP LTD	163,515	1,212,724	1,151,243
LIXIL CORP	25,200	583,077	443,375
LUNDIN MINING CORP	172,773	1,074,926	901,069
MALAYSIA AIRPORTS HOLDINGS BHD	183,800	413,451	241,069
MITSUBISHI ELECTRIC CORP	445,100	3,433,537	4,554,549
MITSUBISHI HEAVY INDUSTRIES LT	71,280	2,770,380	2,763,273
NARI TECHNOLOGY CO LTD	196,800	1,066,585	783,609
NIBE INDUSTRIER AB	349,015	2,399,190	3,290,504
NUTRIEN LTD	123,261	4,885,332	11,348,182
OBAYASHI CORP	137,100	677,263	955,373
OMRON CORP	35,100	879,570	1,871,156
OPEN HOUSE GROUP CO LTD	22,300	1,265,055	879,935
PAN AMERICAN SILVER CORP	46,435	1,360,737	692,837
PEMBINA PIPELINE CORP	121,865	3,795,949	4,315,897
PERSIMMON PLC	40,681	763,565	698,685
POWER CONSTRUCTION CORP OF CHI	11,999	8,672	13,437
ROCKWOOL A/S	514	251,539	106,361
SAMSUNG C&T CORP	20,574	2,980,915	1,853,515
SAMSUNG ENGINEERING CO LTD	37,630	522,800	659,732
SANDVIK AB	272,404	3,144,012	4,276,947
SANY HEAVY INDUSTRY CO LTD	181,800	386,356	415,342
SARANA MENARA NUSANTARA TBK PT	10,142,500	789,869	847,343
SEGRO PLC	262,206	1,123,098	2,877,120
SEKISUI CHEMICAL CO LTD	88,700	602,065	1,219,565
SEKISUI HOUSE LTD	141,242	1,798,235	2,418,817

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
SEMEN INDONESIA PERSERO TBK PT	903,500	850,397	401,758
SHANGHAI INTERNATIONAL AIRPORT	43,000	483,522	351,911
SHIMIZU CORP	115,000	547,444	635,455
SIEMENS ENERGY AG	92,343	2,366,811	1,362,655
SIKA AG	33,439	3,451,063	7,551,571
SKANSKA AB	88,902	1,111,609	1,322,253
SMC CORP	14,400	2,048,270	6,918,233
TAISEI CORP	20,400	363,663	623,221
TAIWAN CEMENT CORP	1,282,257	713,826	1,655,612
TAYLOR WIMPEY PLC	206,166	583,338	259,806
TECK RESOURCES LTD	125,216	2,476,144	4,252,908
TOTO LTD	29,200	569,555	1,018,445
VINCI SA	114,920	5,961,241	10,660,208
WARTSILA OYJ ABP	113,379	677,901	938,744
WEG SA	402,220	761,065	2,196,256
WEST FRASER TIMBER CO LTD	20,365	1,344,774	1,827,190
WHEATON PRECIOUS METALS CORP	84,409	1,871,485	2,583,962
XINYI GLASS HOLDINGS LTD	434,000	1,431,061	805,091
YASKAWA ELECTRIC CORP	44,200	340,371	1,460,314
ZOOMLION HEAVY INDUSTRY SCIENC	746,300	880,343	624,628
Construction & Machinery Total	40,497,906	191,732,466	279,212,799
Consumer Goods			
ABU DHABI NATIONAL OIL CO FOR	609,694	678,099	737,004
ADIDAS AG	40,331	2,498,859	6,013,471
ALIBABA HEALTH INFORMATION TEC	194,000	234,352	112,462
AMERICANAS SA	93,325	1,028,586	294,331
AMOREPACIFIC CORP	9,196	674,706	845,657
AMOREPACIFIC GROUP	9,020	349,007	235,354
ANTA SPORTS PRODUCTS LTD	294,000	1,618,070	3,554,737
ASTRA INTERNATIONAL TBK PT	3,767,100	725,889	1,770,287
ATACADAO SA	99,717	555,319	380,122
BANDAI NAMCO HOLDINGS INC	47,787	1,254,030	3,614,404
BEIERSDORF AG	17,812	1,390,984	1,801,832
BGF RETAIL CO LTD	2,456	335,844	294,709
BOLIDEN AB NPV (POST SPLIT)	47,495	614,481	1,534,517
BOSIDENG INTERNATIONAL HOLDING	582,000	363,480	327,747
BRITISH AMERICAN TOBACCO PLC	491,170	15,836,455	19,726,200
BURBERRY GROUP PLC	96,374	712,518	1,960,221
CANADIAN TIRE CORP LTD	13,827	898,069	1,630,923
CANON INC	209,800	6,593,669	5,047,307
CHINA MEIDONG AUTO HOLDINGS LT	164,000	711,698	335,988
CHINA TOURISM GROUP DUTY FREE	43,700	487,958	1,239,253
CHOW TAI FOOK JEWELLERY GROUP	550,800	1,022,125	1,112,990
CIE FINANCIERE RICHEMONT SA	123,135	3,075,528	13,859,706
CLICKS GROUP LTD	78,773	1,387,517	1,377,340
COWAY CO LTD	13,495	399,113	642,691
CP ALL PCL	1,286,600	854,478	2,170,062
DASHENLIN PHARMACEUTICAL GROUP	82,224	701,993	398,123
DOLLARAMA INC	73,314	845,120	4,477,439
DOMINO'S PIZZA ENTERPRISES LTD	13,776	1,135,842	600,175
ECLAT TEXTILE CO LTD	55,161	486,801	807,367
ELECTROLUX AB	14,843	169,633	188,782
E-MART INC	6,297	1,501,974	460,429
ESSITY AB	150,535	2,123,721	3,356,626
F&F CO LTD / NEW	4,810	672,363	512,448
FALABELLA SA	172,423	1,528,980	407,974
FAR EASTERN NEW CENTURY CORP	944,583	686,165	1,016,348
FAST RETAILING CO LTD	14,146	1,607,574	8,362,595
FENG TAY ENTERPRISE CO LTD	105,217	405,707	594,573
FF GROUP	6,180	178,190	29,829
FUJIFILM HOLDINGS CORP	71,152	2,386,283	3,649,860

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
GILDAN ACTIVEWEAR INC	50,956	349,788	1,511,249
GRUPO CARSO SAB DE CV	169,905	375,606	585,696
H & M HENNES & MAURITZ AB	188,250	4,173,336	1,966,195
HAIER SMART HOME CO LTD	378,200	1,226,498	1,243,183
HENKEL AG & CO KGAA	72,991	4,139,985	4,655,990
HERMES INTERNATIONAL	7,156	4,212,497	9,228,506
HOME PRODUCT CENTER PCL	4,726,269	2,115,291	1,801,718
HOSHIZAKI CORP	34,000	1,458,953	1,017,854
HOTAI MOTOR CO LTD	76,000	401,732	1,533,109
HOTEL SHILLA CO LTD	6,928	630,004	382,256
IMCD NV	11,453	2,528,528	1,586,983
IMPERIAL BRANDS PLC	212,777	5,566,898	4,695,493
INDUSTRIA DE DISENO TEXTIL SA	263,445	2,672,562	5,708,748
ITOCHU CORP	296,800	1,854,874	8,227,970
JARIR MARKETING CO	13,279	608,517	607,605
JD SPORTS FASHION PLC	501,535	1,019,660	659,161
JOLLIBEE FOODS CORP	112,520	221,371	480,096
JUMBO SA	62,106	861,189	889,298
KAO CORP	100,899	3,036,268	4,407,166
KERING SA	18,572	1,851,900	9,393,563
KIMBERLY-CLARK DE MEXICO SAB D	448,300	697,705	608,299
KINGFISHER PLC	500,114	2,058,167	1,350,666
KOSE CORP	7,900	831,879	754,525
LG ELECTRONICS INC	17,552	1,312,689	1,325,373
LG H&H CO LTD	2,971	1,237,411	1,403,022
LI NING CO LTD	533,000	1,743,422	4,889,379
LITE-ON TECHNOLOGY CORP	255,898	406,326	553,202
LOJAS RENNER SA	335,223	1,936,809	1,712,672
L'OREAL SA	54,347	6,247,934	18,758,141
LOTTE SHOPPING CO LTD	2,777	1,113,741	205,127
LPP SA	174	376,593	314,813
LVMH MOET HENNESSY LOUIS VUITT	61,909	6,982,540	40,308,555
MAGAZINE LUIZA SA	720,920	1,064,395	594,157
MANGO EXCELLENT MEDIA CO LTD	85,300	889,023	343,974
MARUBENI CORP	381,000	2,320,798	3,990,709
MCDONALD'S HOLDINGS CO JAPAN L	18,500	782,585	663,264
MINI HOLDINGS LTD	298,754	5,429,726	9,835,984
MITSUBISHI CORP	314,665	3,541,347	7,413,496
MITSUI & CO LTD	57,379	2,910,280	2,575,614
MR PRICE GROUP LTD	69,426	830,981	758,519
NATURA & CO HOLDING SA	30,322	261,250	84,394
NEXT PLC	35,595	828,022	2,407,234
NIEN MADE ENTERPRISE CO LTD	51,000	464,611	474,185
NINTENDO CO LTD	25,808	5,888,939	10,609,904
NITORI HOLDINGS CO LTD	21,200	447,596	2,047,740
PAN PACIFIC INTERNATIONAL HOLD	76,200	690,181	1,376,959
PANASONIC HOLDINGS CORP	466,400	6,194,485	3,811,947
PANDORA A/S	25,616	1,999,656	1,548,465
PRESIDENT CHAIN STORE CORP	233,616	1,326,273	2,056,972
PUMA SE	29,349	2,231,168	1,800,815
RAIA DROGASIL SA	85,822	231,773	360,449
RATIONAL AG	1,332	1,201,618	721,263
RECKITT BENCKISER GROUP PLC	160,441	6,753,973	12,411,095
REECE LTD	90,345	1,428,732	991,596
RICOH CO LTD	136,200	2,340,971	1,077,810
SAMSUNG ELECTRONICS CO LTD	209,390	2,688,968	8,531,839
SARTORIUS AG	5,212	1,150,128	2,179,701
SEB SA	8,189	960,266	609,349
SEIKO EPSON CORP	73,200	1,096,659	1,159,583
SHANGHAI M&G STATIONERY INC	74,800	741,918	481,527
SHANGHAI PHARMACEUTICALS HOLDI	160,700	289,825	234,226
SHARP CORP/JAPAN	61,100	1,245,436	442,080
SHENZHOU INTERNATIONAL GROUP H	206,000	1,092,729	2,161,348

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
SHISEIDO CO LTD	94,400	1,544,788	3,605,757
SIME DARBY BHD	781,335	1,451,777	399,789
SONY GROUP CORP	273,500	9,537,320	21,968,783
SUMITOMO CORP	266,638	2,573,027	3,779,576
SWATCH GROUP AG/THE	20,257	2,060,522	2,177,362
TOYOTA TSUSHO CORP	50,300	867,703	1,779,776
TURKIYE SISE VE CAM FABRIKALAR	596,405	519,607	812,274
UNICHARM CORP	116,000	1,782,482	4,059,268
UNILEVER INDONESIA TBK PT	1,830,500	591,166	566,076
UNILEVER PLC	561,621	15,898,322	25,653,229
USS CO LTD	63,500	517,470	1,128,685
WAL-MART DE MEXICO SAB DE CV	1,168,919	2,152,751	3,826,652
WELCIA HOLDINGS CO LTD	25,600	744,906	539,793
WESFARMERS LTD	245,019	5,224,949	7,896,400
YUM CHINA HOLDINGS INC	104,604	3,268,701	5,241,706
ZHONGSHENG GROUP HOLDINGS LTD	171,500	550,569	813,925
Consumer Goods Total	30,708,353	231,592,221	396,252,745
Energy & Utilities			
ABB LTD	384,347	4,574,737	10,621,280
ACEN CORP	2,797,780	626,841	373,668
ACWA POWER CO	18,162	846,799	845,531
ADARO ENERGY INDONESIA TBK PT	4,066,500	980,348	969,876
ADARO MINERALS INDONESIA TBK P	4,569,400	671,433	527,978
AKER BP ASA	34,554	1,086,364	1,210,625
ALGONQUIN POWER & UTIL CORP	167,895	2,308,977	2,312,787
ALLEIMA AB	54,481	80,457	219,291
ALTAGAS LTD	71,963	1,922,276	1,556,194
AMPOL LTD	91,950	1,842,552	2,179,796
ANGLO AMERICAN PLC	301,674	9,370,705	9,769,106
APA GROUP	216,602	1,224,275	1,646,771
ARC RESOURCES LTD	153,367	2,310,680	2,123,201
B GRIMM POWER PCL	237,500	507,080	241,001
BEIJING ENTERPRISES HOLDINGS L	149,000	701,942	444,218
BHP GROUP LTD	520,937	7,382,654	14,302,399
BP PLC	4,264,662	33,164,283	21,908,823
BROTHER INDUSTRIES LTD	39,900	444,561	770,225
CANADIAN NATURAL RESOURCES LTD	275,257	5,019,872	15,133,250
CANADIAN UTILITIES LTD	38,346	826,205	1,176,498
CENOVUS ENERGY INC	326,180	4,298,532	6,137,046
CENTRAIS ELETRICAS BRASILEIRAS	303,309	2,700,554	2,722,476
CEZ AS	39,464	1,448,876	1,598,172
CHINA EVERBRIGHT ENVIRONMENT G	977,074	778,846	484,252
CHINA GAS HOLDINGS LTD	828,600	1,673,272	1,176,045
CHINA LONGYUAN POWER GROUP COR	797,100	821,686	1,291,796
CHINA NATIONAL NUCLEAR POWER C	309,700	253,298	286,162
CHINA OILFIELD SERVICES LTD	461,921	911,037	480,233
CHINA PETROLEUM & CHEMICAL COR	4,353,399	2,755,529	2,179,678
CHINA POWER INTERNATIONAL DEVE	1,119,000	217,811	627,302
CHINA RESOURCES GAS GROUP LTD	240,000	454,986	937,207
CHINA RESOURCES POWER HOLDINGS	557,200	1,163,758	1,111,724
CHINA SHENHUA ENERGY CO LTD	989,882	3,353,147	3,243,151
CHINA YANGTZE POWER CO LTD	284,450	754,165	989,434
CHUBU ELECTRIC POWER CO INC	83,700	1,688,108	853,755
CIA ENERGETICA DE MINAS GERAIS	410,634	1,539,535	959,018
CLP HOLDINGS LTD	394,000	2,746,614	3,398,434
COSAN SA	354,728	1,524,752	1,367,972
DCC PLC	20,557	1,900,638	1,187,156
DELTA ELECTRONICS INC	396,596	1,143,450	3,426,850
DIALOG GROUP BHD	284,608	195,029	154,530
DISCO CORP	10,000	2,134,836	2,467,087
E.ON SE	574,511	11,205,623	4,916,223

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ECOPETROL SA	2,255,946	3,187,547	1,151,120
ECOPRO BM CO LTD	11,292	1,117,560	947,227
EDP - ENERGIAS DE PORTUGAL SA	545,165	2,362,927	2,610,484
EDP RENOVAVEIS SA	71,875	1,715,192	1,746,860
ELECTRICITE DE FRANCE SA	153,796	5,271,878	1,845,743
ELIA GROUP SA/NV	16,357	1,877,969	2,383,284
EMERA INC	58,786	2,439,206	2,727,875
EMPRESAS COPEC SA	2,683	45,168	23,238
ENAGAS SA	41,474	1,044,226	758,599
ENBRIDGE INC	417,418	12,885,446	17,262,797
ENDESA SA	82,739	1,662,270	1,422,689
ENEL AMERICAS SA	1,701,362	356,764	185,080
ENEL CHILE SA	8,240,981	1,347,122	271,622
ENEL SPA	1,763,005	10,949,355	8,324,134
ENEOS HOLDINGS INC	528,512	2,627,855	1,996,241
ENERGISA SA	46,032	498,624	375,737
ENERGY ABSOLUTE PCL	355,200	437,091	830,464
ENGIE BRASIL ENERGIA SA	174,961	1,518,714	1,367,674
ENGIE SA	402,645	10,647,010	4,805,112
ENI SPA	525,047	11,101,810	6,234,164
ENN ENERGY HOLDINGS LTD	171,800	484,666	2,504,051
EQUATORIAL ENERGIA SA	290,830	670,559	1,357,319
EQUINOR ASA	230,758	5,256,529	8,898,605
EVE ENERGY CO LTD	31,900	734,302	439,542
EXXARO RESOURCES LTD	37,584	688,872	481,410
FERGUSON PLC	53,914	2,867,839	6,264,650
FORMOSA PETROCHEMICAL CORP	310,270	755,175	854,230
FORTIS INC	106,152	3,424,106	4,696,432
FORTUM OYJ	92,742	1,537,607	955,415
FUJI ELECTRIC CO LTD	31,600	416,937	1,383,675
GALP ENERGIA SGPS SA	80,824	912,118	877,337
GAZPROM PJSC	2,853,787	17,624,617	471
GLENCORE PLC	2,093,862	10,404,216	11,531,566
GLOBAL POWER SYNERGY PCL	186,000	536,339	346,877
HD HYUNDAI CO LTD	9,270	671,814	438,013
HK ELECTRIC INVESTMENTS & HK E	644,500	638,059	537,846
HONG KONG & CHINA GAS CO LTD	2,686,642	1,806,570	2,652,806
HUANENG POWER INTERNATIONAL IN	962,000	822,399	492,714
HYDRO ONE LIMITED	97,046	2,024,336	2,635,122
IBERDROLA SA	1,455,303	12,069,897	15,197,201
IDEMITSU KOSAN CO LTD	73,679	2,154,225	1,939,970
IMPERIAL OIL LTD	44,295	1,105,892	2,180,250
INPEX CORP	189,600	2,092,526	2,193,821
INTER RAO UES PJSC	11,146,505	658,070	1,838
INTERCONEXION ELECTRICA SA ESP	113,368	753,758	491,329
JA SOLAR TECHNOLOGY CO LTD	65,520	615,018	623,176
KANSAI ELECTRIC POWER CO INC/T	102,309	1,903,367	993,384
KEYERA CORP	51,220	1,535,620	1,265,638
KOREA ELECTRIC POWER CORP	46,086	1,608,296	721,844
KUNLUN ENERGY CO LTD	994,000	1,017,315	867,503
L&F CO LTD	6,658	1,257,545	1,147,374
LEGRAND SA	61,854	1,958,483	4,495,620
LG INNOTEK CO LTD	2,888	320,415	742,755
LONGI GREEN ENERGY TECHNOLOGY	137,004	317,331	1,017,502
LUKOIL PJSC	100,671	6,514,770	17
MAKITA CORP	57,900	451,954	1,378,740
MANILA ELECTRIC CO	169,470	696,618	908,991
MERCURY NZ LTD	283,035	850,632	1,006,467
MERIDIAN ENERGY LTD	394,888	764,442	1,211,740
MOL HUNGARIAN OIL & GAS PLC	91,457	656,643	628,993
NATIONAL GRID PLC	905,073	8,505,455	11,352,881
NATURGY ENERGY GROUP SA	64,589	1,055,415	1,784,756
NESTE OYJ	83,714	938,345	4,145,797

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NORTHLAND POWER INC	56,053	1,943,752	1,924,361
NOVATEK PJSC	24,269	1,195,933	243
OMV AG	47,736	1,587,216	1,933,478
ORIGIN ENERGY LTD	407,552	2,525,989	1,762,997
OSAKA GAS CO LTD	93,720	1,515,057	1,584,705
PARKLAND CORP	36,401	1,297,956	896,127
PETRO RIO SA	286,593	1,350,279	1,510,684
PETROCHINA CO LTD	5,048,000	5,154,345	2,386,092
PETROLEO BRASILEIRO SA	1,869,174	20,010,461	12,652,348
PETRONAS DAGANGAN BHD	66,800	343,964	350,754
PETRONAS GAS BHD	201,100	723,270	779,147
PGE POLSKA GRUPA ENERGETYCZNA	218,870	1,685,854	334,520
POLSKI KONCERN NAFTOWY ORLEN S	68,029	1,245,975	884,051
POLSKIE GORNICTWO NAFTOWE I GA	534,807	717,202	637,096
POWER ASSETS HOLDINGS LTD	374,700	1,953,023	2,243,755
PRYSMIAN SPA	68,313	1,409,599	2,102,666
PTT EXPLORATION & PRODUCTION P	406,610	1,296,462	1,879,020
PTT PCL	1,452,360	964,139	1,493,685
QATAR ELECTRICITY & WATER CO Q	99,432	495,622	516,033
QATAR FUEL QSC	147,340	835,403	769,117
RATCH GROUP PCL	1,263,300	1,725,304	1,524,448
RED ELECTRICA CORP SA	106,495	1,418,896	1,952,714
RELIANCE INDUSTRIES LTD	434,960	9,790,949	28,663,864
REPSOL SA	306,745	4,832,591	4,005,190
RIO TINTO PLC	278,716	8,464,845	15,473,018
ROSNEFT OIL CO PJSC	273,502	2,592,140	45
RWE AG	154,065	6,935,548	5,899,356
SANTOS LTD	994,214	5,823,687	5,377,693
SAUDI ELECTRICITY CO	187,918	1,264,178	1,262,285
SCHINDLER HOLDING AG	11,922	965,643	2,052,679
SCHNEIDER ELECTRIC SE	124,224	6,850,991	14,837,219
SDIC POWER HOLDINGS CO LTD	29,997	33,123	48,516
SHELL PLC	1,706,078	44,057,103	45,460,905
SICHUAN CHUANTOU ENERGY CO LTD	521,500	854,780	997,771
SIEMENS GAMESA RENEWABLE ENER	10,760	244,328	193,943
SK INC	10,800	1,977,320	1,881,351
SK INNOVATION CO LTD	12,881	2,068,935	1,829,757
SNAM SPA	360,023	1,601,821	1,714,532
S-OIL CORP	13,567	1,177,305	1,029,533
SPIRAX-SARCO ENGINEERING PLC	13,997	1,479,990	1,715,826
SSE PLC	264,791	4,087,172	5,091,531
SUNCOR ENERGY INC	330,024	9,326,474	10,707,636
SUNGROW POWER SUPPLY CO LTD	32,800	831,839	530,018
SURGUTNEFTEGAS PJSC	5,073,062	3,928,500	31,650
TATNEFT PJSC	377,116	1,558,221	62
TC ENERGY CORP	198,327	6,659,992	9,584,694
TECHTRONIC INDUSTRIES CO LTD	315,000	993,851	3,740,421
TENAGA NASIONAL BHD	344,750	791,693	692,504
TERNA - RETE ELETTRICA NAZIONA	500,399	1,614,028	3,572,551
THAI OIL PCL	254,052	513,325	390,125
TOKYO ELECTRIC POWER CO HOLDIN	359,200	6,987,754	1,409,593
TOKYO GAS CO LTD	95,055	2,004,646	1,791,045
TONGWEI CO LTD	131,900	883,684	1,011,738
TOTALENERGIES SE	550,615	26,827,381	28,065,579
TOURMALINE OIL CORP	72,730	2,411,003	4,312,374
TURKIYE PETROL RAFINERILERI AS	25,869	470,218	510,854
ULTRAPAR PARTICIPACOES SA	191,936	967,363	501,234
UNIPER SE	17,140	668,392	92,811
VERBUND AG	22,699	1,179,364	2,176,362
VESTAS WIND SYSTEMS A/S	235,005	2,379,837	5,923,182
VIBRA ENERGIA SA	192,269	981,789	681,347
WOODSIDE ENERGY GROUP LTD	434,534	9,659,667	10,173,450
XINJIANG GOLDWIND SCIENCE & TE	343,500	986,448	639,271

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
XINYI SOLAR HOLDINGS LTD	1,058,000	511,241	1,461,198
YANKUANG ENERGY GROUP CO LTD	562,000	410,385	2,234,009
Energy & Utilities Total	107,885,029	536,775,195	559,130,796
Food & Beverage			
AEON CO LTD	130,862	2,548,422	2,570,041
AJINOMOTO CO INC	98,400	1,329,440	2,740,649
ALIMENTATION COUCHE-TARD INC	176,670	1,686,690	7,613,970
ALMARAI CO JSC	56,460	797,252	796,057
AMBEV SA	928,873	3,695,326	2,737,674
ANHEUSER-BUSCH INBEV SA/NV	183,742	7,379,357	8,932,308
ANHUI GUJING DISTILLERY CO LTD	45,800	481,957	700,522
ANJOY FOODS GROUP CO LTD	16,300	404,789	366,764
ARCA CONTINENTAL SAB DE CV	137,105	615,088	934,962
ASAHI GROUP HOLDINGS LTD	91,400	1,849,553	3,081,062
ASSOCIATED BRITISH FOODS PLC	78,053	1,286,839	1,385,043
BARRY CALLEBAUT AG	1,222	2,233,527	2,509,235
BEIJING ENTERPRISES WATER GROU	1,128,000	683,566	290,305
BERLI JUCKER PCL	522,200	838,631	479,772
BID CORP LTD	86,654	1,477,057	1,652,559
BIM BIRLESIK MAGAZALAR AS	139,400	1,001,717	838,185
BRF SA	111,577	1,475,573	341,342
CARLSBERG AS	16,073	1,087,500	2,098,793
CARREFOUR SA	150,652	6,508,423	2,520,762
CENCOSUD SA	50,654	124,343	71,106
CHAROEN POKPHAND FOODS PCL	877,100	407,330	625,426
CHINA HUIZHAN DAIRY HOLDING	1,421,593	337,548	2
CHINA MENGNIU DAIRY CO LTD	732,000	841,471	3,324,793
CHINA RESOURCES BEER HOLDINGS	352,000	943,416	2,459,876
CHOCOLADEFABRIKEN LINDT & SPRU	287	1,655,265	5,898,069
CIA CERVECERIAS UNIDAS SA	37,568	438,251	204,995
CIA DE SANEAMENTO BASICO DO ES	91,947	654,916	872,263
CJ CHEILJEDANG CORP	2,273	412,250	692,496
CJ CORP	4,028	288,839	235,498
CK HUTCHISON HOLDINGS LTD	654,330	4,360,291	4,230,842
COCA-COLA EUROPACIFIC PARTNERS	57,394	2,223,558	2,856,538
COCA-COLA FEMSA SAB DE CV	121,700	1,034,048	745,376
COCA-COLA HBC AG	53,420	1,288,391	1,224,542
COLES GROUP LTD	357,227	3,490,821	4,300,391
COMPASS GROUP PLC	413,289	3,519,522	8,939,988
DANONE SA	149,078	7,499,627	7,871,532
DAVIDE CAMPARI-MILANO NV	194,086	1,435,666	1,914,160
DIAGEO PLC	506,727	7,797,790	22,193,581
EMPIRE CO LTD	47,814	873,395	1,365,854
ENDEAVOUR GROUP LTD/AUSTRALIA	322,804	1,521,302	1,608,839
FOMENTO ECONOMICO MEXICANO SAB	463,629	1,978,827	2,910,821
FOSHAN HAITIAN FLAVOURING & FO	60,918	496,621	711,864
GRUMA SAB DE CV	40,700	427,040	444,256
GRUPO BIMBO SAB DE CV	365,045	723,996	1,201,933
GS HOLDINGS CORP	20,495	707,938	705,615
GUANGDONG INVESTMENT LTD	788,000	397,832	722,857
HEINEKEN HOLDING NV	16,564	1,056,577	1,179,240
HEINEKEN NV	58,421	3,678,752	5,271,798
HELLOFRESH SE	44,567	2,928,845	1,069,270
HENAN SHUANGHUI INVESTMENT & D	74,500	357,484	289,724
INDOFOOD CBP SUKSES MAKMUR TBK	1,838,400	1,134,289	1,028,041
INDOFOOD SUKSES MAKMUR TBK PT	1,271,500	198,868	533,271
INNER MONGOLIA YILI INDUSTRIAL	112,599	640,428	583,742
ITO EN LTD	21,300	1,277,462	943,423
J SAINSBURY PLC	353,483	1,867,627	836,610
JBS SA	206,684	890,132	1,180,425
JDE PEET'S NV	21,741	788,557	671,590

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
JERONIMO MARTINS SGPS SA	26,729	513,742	593,989
JG SUMMIT HOLDINGS INC	658,959	656,104	600,814
JIANGSU YANGHE BREWERY JOINT-S	28,200	475,301	672,731
JIUGUI LIQUOR CO LTD	20,400	666,731	441,678
KERRY GROUP PLC	39,203	841,739	4,054,406
KESKO OYJ	81,832	2,153,954	1,726,364
KIKKOMAN CORP	37,000	348,635	2,284,725
KIRIN HOLDINGS CO LTD	141,700	1,692,553	2,345,397
KOBE BUSSAN CO LTD	44,700	1,253,522	1,151,156
KONINKLIJKE AHOLD DELHAIZE NV	245,192	3,001,532	6,755,547
KWEICHOW MOUTAI CO LTD	18,448	2,641,222	5,148,565
LOBLAW COMPANIES LTD	48,006	2,069,876	4,254,777
LUZHOU LAOJIAO CO LTD	39,300	489,354	1,335,092
MAGNIT PJSC	85,523	2,180,325	3
MEIJI HOLDINGS CO LTD	31,264	788,948	1,495,259
METRO INC	59,689	1,267,372	3,148,531
METRO PACIFIC INVESTMENTS CORP	5,257,800	713,805	349,240
MOWI ASA	139,173	2,619,203	2,865,036
NESTLE MALAYSIA BHD	30,100	1,065,336	894,492
NESTLE SA	632,849	27,573,281	74,298,723
NISSHIN SEIFUN GROUP INC	32,243	246,349	365,169
NISSIN FOODS HOLDINGS CO LTD	18,500	502,124	1,329,197
OCADO GROUP PLC	129,429	2,330,871	1,093,382
ORION CORP/REPUBLIC OF KOREA	7,295	528,988	536,674
ORKLA ASA	182,643	1,546,464	1,535,253
OSOTSPA PCL	384,800	586,032	329,791
PERNOD RICARD SA	48,096	4,404,490	8,877,016
PPB GROUP BHD	172,320	558,078	677,652
REMGRO LTD	110,744	1,191,232	827,507
REMY COINTREAU SA	6,718	671,911	1,251,754
SAPUTO INC	63,901	917,360	1,627,290
SAVOLA GROUP/THE	59,091	514,024	513,254
SEVEN & I HOLDINGS CO LTD	180,379	5,808,643	7,199,546
SEVERN TRENT PLC	71,181	1,440,004	2,308,367
SHANXI XINGHUACUN FEN WINE FAC	15,300	244,551	650,266
SHOPRITE HOLDINGS LTD	124,440	914,879	1,699,073
SIME DARBY PLANTATION BHD	781,335	1,069,929	778,629
SM INVESTMENTS CORP	115,385	1,208,566	1,707,505
SODEXO SA	20,993	769,372	1,613,611
SPAR GROUP LTD/THE	50,163	688,496	460,827
SUNTORY BEVERAGE & FOOD LTD	52,400	1,861,568	1,927,791
TESCO PLC	1,861,217	10,600,283	5,386,126
THAI UNION GROUP PCL	291,900	182,629	140,096
TINGYI CAYMAN ISLANDS HOLDING	588,000	1,029,171	1,045,819
TREASURY WINE ESTATES LTD	158,775	810,494	1,435,708
TSINGTAO BREWERY CO LTD	176,000	916,727	1,715,411
UNI-PRESIDENT CHINA HOLDINGS L	54,000	58,245	46,578
UNI-PRESIDENT ENTERPRISES CORP	1,026,675	601,133	2,226,219
UNITED UTILITIES GROUP PLC	153,883	1,783,435	1,891,751
UNIVERSAL ROBINA CORP	250,900	311,493	545,095
VEOLIA ENVIRONNEMENT SA	164,226	5,704,500	3,679,262
WANT WANT CHINA HOLDINGS LTD	1,630,000	1,370,554	1,150,513
WESTON (GEORGE) LTD	19,914	1,469,396	2,283,206
WILMAR INTERNATIONAL LTD	578,900	1,549,320	1,676,407
WOOLWORTHS GROUP LTD	278,893	4,516,011	6,900,231
WOOLWORTHS HOLDINGS LTD/SOUTH	265,589	743,171	872,602
WULIANGYE YIBIN CO LTD	61,399	1,033,135	1,489,030
X5 RETAIL GROUP NV	40,044	1,036,556	400
YAKULT HONSHA CO LTD	41,500	1,582,391	2,463,805
YIHAI INTERNATIONAL HOLDING LT	116,000	656,430	292,924
Food & Beverage Total	34,356,546	215,051,564	321,477,914

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

Health & Pharmaceutical	Number of Shares	Book Value	Fair Value
AIER EYE HOSPITAL GROUP CO LTD	178,676	409,856	762,505
ALCON INC	113,173	4,184,807	7,486,499
ALTEOGEN INC	5,112	599,074	243,456
AMPLIFON SPA	29,846	1,242,003	781,803
APELOA PHARMACEUTICAL CO LTD	127,600	680,451	333,902
ASAHI INTECC CO LTD	45,600	1,068,430	824,007
ASPEN PHARMACARE HOLDINGS LTD	91,389	1,004,440	790,868
ASTELLAS PHARMA INC	440,335	3,303,590	6,303,660
ASTRAZENECA PLC	348,585	21,304,813	43,173,502
ASYMCHEM LABORATORIES TIANJIN	15,680	661,716	390,183
BANGKOK DUSIT MEDICAL SERVICES	2,419,800	1,608,338	1,941,149
BAUSCH HEALTH COS INC	53,032	2,346,579	319,099
BAYER AG	221,639	12,598,877	11,722,914
BIOMERIEUX	10,263	937,482	941,800
BUMRUNGRAD HOSPITAL PCL	180,600	734,658	1,069,855
BY-HEALTH CO LTD	194,700	827,688	526,716
CARL ZEISS MEDITEC AG	4,553	466,366	568,621
CELLTRION HEALTHCARE CO LTD	22,185	2,005,858	1,195,873
CELLTRION INC	17,870	460,620	2,531,768
CELLTRION PHARM INC	2,668	569,164	156,384
CHANGCHUN HIGH & NEW TECHNOLOG	13,600	634,365	349,334
CHINA MEDICAL SYSTEM HOLDINGS	509,000	885,858	754,857
CHINA TRADITIONAL CHINESE MEDI	596,000	547,825	258,178
CHONGQING ZHIFEI BIOLOGICAL PR	41,100	264,096	560,703
CHUGAI PHARMACEUTICAL CO LTD	160,992	1,215,464	4,191,308
COCHLEAR LTD	17,882	1,198,952	2,627,105
COLOPLAST A/S	28,825	1,719,152	3,305,621
CSPC PHARMACEUTICAL GROUP LTD	2,280,960	1,076,709	2,321,980
DAIICHI SANKYO CO LTD	386,618	3,246,663	11,705,217
DEMANT A/S	15,439	377,423	476,970
DIASORIN SPA	6,403	1,344,179	843,126
DR REDDY'S LABORATORIES LTD	257,142	11,683,747	13,445,955
DR SULAIMAN AL HABIB MEDICAL S	19,732	1,051,428	1,049,854
EISAI CO LTD	52,000	1,597,043	2,137,017
ESSILORLUXOTTICA SA	73,542	5,197,855	11,037,061
EUROFINS SCIENTIFIC SE	27,797	1,619,844	1,931,433
FISHER & PAYKEL HEALTHCARE COR	143,811	1,524,979	1,733,433
FRESENIUS MEDICAL CARE AG & CO	52,255	2,258,314	1,796,514
FRESENIUS SE & CO KGAA	96,834	4,295,708	2,401,179
GENSCRIPT BIOTECH CORP	194,000	725,570	629,048
GETINGE AB	64,384	2,253,134	1,199,792
GREEN CROSS CORP/SOUTH KOREA	3,245	823,793	397,877
GRIFOLS SA	74,264	859,458	899,474
GSK PLC	914,042	22,949,521	14,671,012
HALEON PLC	1,142,553	4,533,936	3,441,345
HANMI PHARM CO LTD	1,798	554,165	414,029
HENGAN INTERNATIONAL GROUP CO	160,000	694,053	766,482
HIKMA PHARMACEUTICALS PLC	40,299	1,208,667	615,691
HLB INC	17,220	956,651	634,703
HYPERA SA	103,348	1,020,822	859,139
IHH HEALTHCARE BHD	642,700	695,237	890,345
IPSEN SA	10,123	1,281,802	972,621
JIANGSU HENGRUI MEDICINE CO LT	77,328	483,390	388,774
KALBE FARMA TBK PT	6,322,500	530,541	715,633
KOBAYASHI PHARMACEUTICAL CO LT	15,900	1,412,965	909,555
KONINKLIJKE PHILIPS NV	199,306	5,166,036	3,336,461
KYOWA KIRIN CO LTD	74,200	1,651,884	1,678,031
LIFCO AB	55,209	1,492,664	864,227
LONZA GROUP AG	16,043	1,691,468	8,603,828
MEDIBANK PVT LTD	833,537	1,673,509	2,120,010
MERCK KGAA	27,587	1,603,578	4,754,654
MICROPORT SCIENTIFIC CORP	182,000	786,285	364,517

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
MOUWASAT MEDICAL SERVICES CO	11,066	712,895	711,827
NIPPON SHINYAKU CO LTD	15,800	1,327,142	871,921
NOVARTIS AG	490,003	24,735,239	39,729,430
NOVO NORDISK A/S	368,763	6,662,561	39,512,280
OLYMPUS CORP	256,300	2,144,356	5,565,107
ONO PHARMACEUTICAL CO LTD	92,500	1,025,328	2,220,667
ORION OYJ	27,645	401,366	1,255,655
OTSUKA HOLDINGS CO LTD	95,200	2,775,584	3,132,243
OVCTEK CHINA INC	64,468	660,307	399,211
PHARMARON BEIJING CO LTD	4,800	88,703	47,381
QIAGEN NV	44,536	1,176,822	2,026,439
RAMSAY HEALTH CARE LTD	39,007	721,707	1,917,615
RECORDATI INDUSTRIA CHIMICA E	29,911	1,205,852	1,225,337
RICHTER GEDEON NYRT	33,497	910,116	673,951
ROCHE HOLDING AG	160,650	24,639,893	52,274,363
SANOFI	247,493	17,259,886	20,451,856
SARTORIUS STEDIM BIOTECH	5,874	1,069,219	2,160,044
SD BIOSENSOR INC	12,651	615,185	332,461
SHANDONG WEIGAO GROUP MEDICAL	452,000	426,402	616,192
SHANGHAI FOSUN PHARMACEUTICAL	143,000	526,517	461,857
SHANGHAI RAAS BLOOD PRODUCTS C	762,800	866,393	646,183
SHENZHEN MINDRAY BIO-MEDICAL E	15,200	527,096	658,142
SHIJIAZHUANG YILING PHARMACEUT	61,180	205,268	189,824
SHIONOGI & CO LTD	51,682	1,328,343	2,536,659
SINO BIOPHARMACEUTICAL LTD	2,655,000	551,428	1,400,422
SINOPHARM GROUP CO LTD	277,200	1,062,909	617,346
SK CHEMICALS CO LTD	3,538	908,623	258,694
SONIC HEALTHCARE LTD	109,198	882,688	2,545,263
SONOVA HOLDING AG	12,298	674,185	3,259,893
SYMEX CORP	31,200	1,158,232	1,936,257
TAKEDA PHARMACEUTICAL CO LTD	344,988	14,027,453	9,581,272
TERUMO CORP	154,200	1,935,749	5,012,265
TEVA PHARMACEUTICAL INDUSTRIES	221,358	8,899,553	2,001,076
TOPCHOICE MEDICAL CORP	15,200	514,146	256,620
UCB SA	32,204	1,959,122	2,270,030
WALVAX BIOTECHNOLOGY CO LTD	47,100	183,763	298,220
WUXI APPTec CO LTD	69,388	494,595	902,332
YUHAN CORP	13,803	248,054	586,154
YUNNAN BAIYAO GROUP CO LTD	44,940	486,368	341,322
ZHANGZHOU PIENZEHUANG PHARMAC	10,000	633,320	436,600
ZHEJIANG JIUZHOU PHARMACEUTICA	32,300	238,923	192,330
Health & Pharmaceutical Total	28,034,765	280,674,834	406,631,398
Industrial Commodities			
AFRICAN RAINBOW MINERALS LTD	33,901	664,058	469,955
ALROSA PJSC	793,100	1,026,798	131
ALUMINUM CORP OF CHINA LTD	1,288,297	1,060,261	526,765
ANGLO AMERICAN PLATINUM LTD	16,709	2,073,225	1,175,151
ANGLOGOLD ASHANTI LTD	93,607	3,240,500	1,261,117
ANTOFAGASTA PLC	99,633	1,444,394	1,276,422
ARCELORMITTAL SA	112,529	3,420,772	2,687,962
BAOSHAN IRON & STEEL CO LTD	251,493	202,728	194,440
BAYERISCHE MOTOREN WERKE AG	7,964	370,034	554,568
BHP GROUP LTD	601,920	10,245,692	16,753,438
BLUESCOPE STEEL LTD	120,856	1,929,169	1,385,299
BUNZL PLC	77,089	727,553	2,566,339
CHINA HONGQIAO GROUP LTD	706,500	957,696	689,501
CHINA STEEL CORP	2,393,775	1,885,410	2,276,790
CIA DE MINAS BUENAVENTURA SAA	51,889	1,171,073	276,049
CIA SIDERURGICA NACIONAL SA	120,865	648,822	321,933
CMOC GROUP LTD	1,197,000	773,655	536,823
EMPRESAS CMPC SA	186,998	678,387	356,147

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
EREGLI DEMIR VE CELIK FABRIKAL	295,125	344,115	466,828
EVOLUTION MINING LTD	407,305	1,649,581	667,355
FORTESCUE METALS GROUP LTD	379,237	2,137,401	4,788,941
GERDAU SA	218,292	1,158,771	982,546
GOLD FIELDS LTD	226,782	2,476,070	1,845,854
GRUPO MEXICO SAB DE CV	658,987	858,760	2,499,380
HARMONY GOLD MINING CO LTD	132,914	673,476	336,566
HOLMEN AB	20,910	1,071,399	901,825
HYUNDAI MOTOR CO	7,863	374,845	539,466
HYUNDAI STEEL CO	34,874	1,272,531	857,804
IMPALA PLATINUM HOLDINGS LTD	171,083	1,338,330	1,810,562
INDAH KIAT PULP & PAPER TBK PT	547,300	737,243	306,974
INDUSTRIAS PENOLES SAB DE CV	41,925	1,252,795	345,185
INNER MONGOLIA BAOTOU STEEL UN	2,055,700	500,487	599,360
JFE HOLDINGS INC	64,200	835,261	694,680
JIANGXI COPPER CO LTD	387,000	584,506	477,781
KGHM POLSKA MIEDZ SA	31,367	861,803	591,578
KOREA ZINC CO LTD	2,474	276,017	1,242,966
KUMBA IRON ORE LTD	17,937	755,932	400,437
LG CHEM LTD	2,021	333,658	454,803
MELROSE INDUST PLC ORD	1,057,043	3,760,253	1,678,916
MERDEKA COPPER GOLD TBK PT	5,185,163	1,310,848	1,495,197
MINERAL RESOURCES LTD	41,249	1,354,709	1,808,960
MMC NORILSK NICKEL PJSC	16,161	2,558,223	3
NEWCREST MINING LTD	265,004	4,943,863	3,221,071
NINE DRAGONS PAPER HOLDINGS LT	504,000	761,971	396,196
NIPPON STEEL CORP	160,602	3,800,485	2,558,626
NORSK HYDRO ASA	431,101	1,976,155	2,975,612
NORTHAM PLATINUM HOLDINGS LTD	110,443	1,109,045	1,044,531
NORTHERN STAR RESOURCES LTD	303,782	2,876,384	1,641,071
NOVOLIPETSK STEEL PJSC	365,475	1,009,015	60
OJI HOLDINGS CORP	254,500	1,562,042	1,022,590
POLYMETAL INTERNATIONAL PLC	84,736	1,646,890	847
POLYUS PJSC	11,809	1,847,139	118
PORSCHE AUTOMOBIL HOLDING SE	35,974	2,530,965	2,549,519
POSCO HOLDINGS INC	17,776	6,021,039	3,388,944
PRESS METAL ALUMINIUM HOLDINGS	692,200	870,205	739,295
RIO TINTO LTD	64,187	3,052,803	4,158,321
SEVERSTAL PAO	51,242	1,063,303	8
SHANDONG GOLD MINING CO LTD	130,620	496,105	339,152
SHANDONG NANSHAN ALUMINUM CO L	487,800	150,935	239,869
SIBANYE STILLWATER LTD	631,357	1,383,676	1,425,743
SMITHS GROUP PLC	88,107	1,525,412	1,528,593
SMURFIT KAPPA GROUP PLC	41,968	1,641,130	1,415,841
SOCIEDAD QUIMICA Y MINERA DE C	32,540	1,276,554	3,266,469
SOUTH32 LTD	1,000,003	1,847,334	2,845,041
SOUTHERN COPPER CORP	26,918	1,372,475	1,267,030
STORA ENSO OYJ	138,511	1,731,259	2,071,786
SUMITOMO METAL MINING CO LTD	82,617	1,909,862	2,625,269
SUZANO SA	178,420	1,372,290	1,524,198
SVENSKA CELLULOSA AB SCA	156,498	2,034,175	2,359,999
TATA STEEL LTD	970,300	3,757,127	12,856,475
UNITED CO RUSAL INTERNATIONAL	735,928	685,458	7,359
UNITED TRACTORS TBK PT	473,277	641,313	1,079,360
UPM-KYMMENE OYJ	130,173	2,358,858	4,436,047
VALE SA	897,043	14,350,486	11,167,588
VOESTALPINE AG	15,203	599,131	307,582
VOLKSWAGEN AG	41,036	5,300,191	5,865,229
ZIJIN MINING GROUP CO LTD	1,848,150	1,279,670	2,173,247
Industrial Commodities Total	31,616,337	141,781,984	141,601,483

Industrial Manufacturing

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
AIRTAC INTERNATIONAL GROUP	31,393	286,224	849,867
AISIN CORP	6,300	224,538	188,830
ALFA LAVAL AB	82,421	454,644	2,212,982
ALSTOM SA	78,216	2,710,675	1,617,046
BAYERISCHE MOTOREN WERKE AG	62,431	4,347,290	4,612,262
BRIDGESTONE CORP	106,400	2,208,749	4,108,633
BYD CO LTD	211,500	1,531,061	6,782,971
CATCHER TECHNOLOGY CO LTD	190,293	965,600	1,159,732
CHENG SHIN RUBBER INDUSTRY CO	478,763	532,548	557,607
CONTEMPORARY AMPEREX TECHNOLOG	38,600	492,684	2,704,371
CONTINENTAL AG	10,071	1,066,040	582,094
DAIMLER TRUCK HOLDING AG	102,456	3,242,999	2,629,704
DENSO CORP	79,800	2,226,345	4,404,327
DONGFENG MOTOR GROUP CO LTD	754,125	425,990	479,444
FERRARI NV	23,498	1,560,053	4,565,010
FORD OTOMOTIV SANAYI AS	18,749	172,523	342,015
FUYAO GLASS INDUSTRY GROUP CO	11,400	37,619	64,591
GEELY AUTOMOBILE HOLDINGS LTD	1,050,000	870,562	2,127,063
GREAT WALL MOTOR CO LTD	767,747	552,612	1,162,060
GT CAPITAL HOLDINGS INC	31,802	887,770	272,969
GUANGZHOU AUTOMOBILE GROUP CO	824,618	489,567	712,322
HANKOOK TIRE & TECHNOLOGY CO L	21,073	509,221	597,900
HANON SYSTEMS	50,400	365,263	388,113
HARTALEGA HOLDINGS BHD	352,400	540,560	130,708
HONDA MOTOR CO LTD	326,000	8,483,419	8,757,612
HYUNDAI MOBIS CO LTD	9,901	1,042,043	1,591,504
HYUNDAI MOTOR CO	28,741	2,378,450	4,211,610
INDUTRADE AB	60,881	1,371,764	1,134,800
ISUZU MOTORS LTD	136,200	1,259,285	1,700,719
JSR CORP	51,948	1,041,837	1,172,929
KIA CORP	63,324	2,053,579	3,825,339
KNORR-BREMSE AG	21,073	2,198,944	1,024,534
KOITO MANUFACTURING CO LTD	7,700	118,580	265,785
KONGSBERG GRUPPEN ASA	38,154	1,382,748	1,307,151
KOREA SHIPBUILDING & OFFSHORE	10,267	2,649,358	746,105
LARGAN PRECISION CO LTD	11,937	196,490	766,713
LG ENERGY SOLUTION LTD	535	208,035	184,993
LI AUTO INC	144,012	3,364,333	4,143,225
MAGNA INTL INC	48,636	1,667,854	2,817,664
MAHINDRA & MAHINDRA LTD	1,315,377	11,594,373	21,392,578
MAZDA MOTOR CORP	102,460	1,556,164	909,852
MERCEDES-BENZ GROUP AG	173,471	8,641,788	9,789,223
MICHELIN (CGDE) EUR0.50	122,072	2,017,732	2,983,427
MINTH GROUP LTD	208,000	885,785	592,291
MISUMI GROUP INC	71,000	1,386,500	1,766,997
NGK INSULATORS LTD	35,800	311,917	516,243
NIO INC	291,631	5,473,620	5,806,373
NISSAN MOTOR CO LTD	520,845	2,771,248	2,066,097
ORICA LTD	106,767	1,412,678	1,132,313
POSCO CHEMICAL CO LTD	10,194	600,661	1,280,395
RENAULT SA	14,485	1,059,022	416,716
SAIC MOTOR CORP LTD	126,055	499,256	282,867
SAMSUNG HEAVY INDUSTRIES CO LT	126,269	1,619,963	563,587
SIEMENS AG	175,806	15,675,526	17,869,097
SINOTRUK HONG KONG LTD	240,500	501,154	241,148
SKC CO LTD	7,343	870,518	667,022
SKF AB	95,726	1,382,845	1,445,354
STELLANTIS NV	461,083	4,586,307	6,187,194
SUBARU CORP	137,400	2,066,723	2,513,094
SUMITOMO ELECTRIC INDUSTRIES L	160,900	1,791,683	1,859,998
SUNNY OPTICAL TECHNOLOGY GROUP	167,900	846,104	2,308,161
SUZUKI MOTOR CORP	60,100	1,749,072	2,115,260
TATA MOTORS LTD	512,862	5,909,551	14,872,998

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
TENARIS SA	61,293	616,030	847,456
TOP GLOVE CORP BHD	1,055,700	474,227	189,887
TOSHIBA CORP	87,480	3,502,245	3,260,661
TOYOTA INDUSTRIES CORP	36,800	1,455,438	2,075,931
TOYOTA MOTOR CORP	2,379,470	20,429,431	36,071,821
VALEO	39,001	1,605,669	750,622
VOLKSWAGEN AG	4,574	735,417	847,207
VOLVO AB	402,925	5,307,681	6,453,615
VOLVO CAR AB	132,823	1,095,548	811,934
WEICHAI POWER CO LTD	537,596	409,804	720,553
XPENG INC	96,923	3,270,468	1,795,014
ZHUZHOU CRRRC TIMES ELECTRIC CO	148,500	623,060	720,851
Industrial Manufacturing Total	16,570,896	170,853,067	231,027,141
Information Technology & Electronics			
AAC TECHNOLOGIES HOLDINGS INC	168,500	956,410	313,862
ACER INC	452	724	327
ADEVINTA ASA	127,372	2,267,228	1,041,524
ADVANTECH CO LTD	44,678	88,842	480,724
ADVANTEST CORP	48,300	1,183,104	2,787,376
ALIBABA GROUP HOLDING LTD	3,418,568	54,085,231	41,072,382
ASE TECHNOLOGY HOLDING CO LTD	903,596	1,551,262	2,535,264
ASM INTERNATIONAL NV	11,287	3,063,969	3,076,888
ASMEDIA TECHNOLOGY INC	1,000	57,732	30,719
ASML HOLDING NV	91,644	6,617,764	44,661,769
ASSA ABLOY AB	191,614	1,946,295	3,904,992
ASUSTEK COMPUTER INC	139,149	1,153,514	1,165,766
AUO CORP	1,467,820	1,245,704	807,753
AUTO TRADER GROUP PLC	231,055	1,554,881	1,752,401
AUTOHOME INC	14,013	593,912	499,003
AVEVA GROUP PLC	24,843	1,135,609	809,405
AZBIL CORP	22,800	977,658	656,245
BAIDU INC	65,224	12,897,066	9,390,299
BECHTLE AG	19,452	1,417,334	747,777
BEIJING UNITED INFORMATION TEC	62,205	798,692	894,012
BILIBILI INC	38,579	2,118,411	962,932
BLACKBERRY LIMITED	135,154	3,799,171	804,980
BOE TECHNOLOGY GROUP CO LTD	1,525,500	1,274,144	818,740
BYD ELECTRONIC INTERNATIONAL C	100,500	203,670	267,612
CAPCOM CO LTD	42,000	1,355,633	1,154,337
CAPGEMINI SE	38,564	1,924,055	6,708,599
CD PROJEKT SA	15,125	529,463	271,138
CGI INC	50,118	1,505,613	3,980,049
CHECK POINT SOFTWARE TECHNOLOG	21,222	2,095,839	2,551,733
CHINA RUYI HOLDINGS LTD	764,000	901,137	194,678
CHINASOFT INTERNATIONAL LTD	638,000	1,130,038	501,533
COMPAL ELECTRONICS INC	382,826	311,406	286,137
COMPUTERSHARE LTD	122,497	470,178	2,074,252
CONSTELLATION SOFTWARE INC	5,023	1,668,820	7,582,904
CYBERAGENT INC	128,100	1,877,969	1,265,060
CYBERARK SOFTWARE LTD	10,569	1,434,900	1,524,895
DASSAULT SYST SHS	147,404	2,726,103	5,717,667
DELTA ELECTRONICS THAILAND PCL	85,400	1,448,274	1,227,277
E INK HOLDINGS INC	208,000	1,308,271	1,636,665
EAST MONEY INFORMATION CO LTD	183,024	447,652	589,377
EMBRACER GROUP AB	121,782	1,752,943	761,964
EMEMORY TECHNOLOGY INC	15,000	1,160,232	682,546
FOXCONN INDUSTRIAL INTERNET CO	77,200	148,759	104,032
FUJITSU LTD	43,890	3,139,395	5,244,637
GIGADEVICE SEMICONDUCTOR INC	18,424	366,137	309,928
GLOBALWAFERS CO LTD	31,000	251,019	494,982
GOERTEK INC	120,800	988,062	569,134

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
GRAB HOLDINGS LTD	263,431	1,519,470	750,778
HALMA PLC	70,750	1,639,474	1,708,238
HAMAMATSU PHOTONICS KK	40,000	661,390	1,716,862
HIROSE ELECTRIC CO LTD	10,077	983,922	1,442,946
HON HAI PRECISION INDUSTRY CO	2,755,849	6,709,752	9,868,995
HOYA CORP	81,828	2,546,999	8,411,535
IBIDEN CO LTD	25,300	1,240,392	817,630
ILJIN MATERIALS CO LTD	5,894	606,674	326,967
INFINEON TECHNOLOGIES AG	327,507	3,678,896	8,002,589
INFOSYS LTD	1,597,813	13,143,308	29,239,978
INNOLUX CORP	2,061,938	2,784,884	819,694
INVENTEC CORP	681,121	329,960	518,044
IQIYI INC	58,668	1,292,418	214,725
ITOCHU TECHNO-SOLUTIONS CORP	19,600	484,396	499,809
JD.COM INC	462,734	9,446,503	14,550,253
JOYY INC	11,487	1,136,055	348,286
KAKAKU.COM INC	21,500	394,351	401,540
KAKAO CORP	78,540	2,416,297	4,309,999
KAKAO GAMES CORP	8,898	738,788	351,250
KANZHUN LTD	20,583	664,996	483,495
KINGDEE INTERNATIONAL SOFTWARE	697,000	1,295,240	1,360,459
KINGSOFT CORP LTD	167,000	505,350	510,648
KOEI TECMO HOLDINGS CO LTD	18,800	880,810	636,725
KONAMI GROUP CORP	20,000	500,847	1,021,461
KRAFTON INC	4,911	2,080,120	905,059
KYOCERA CORP	72,600	3,148,086	4,073,456
LASERTEC CORP	20,200	1,659,681	2,827,636
LENOVO GROUP LTD	1,110,000	781,246	919,243
LG CORP	20,698	1,587,192	1,268,915
LG DISPLAY CO LTD	21,748	687,046	253,650
LIGHTSPEED COMMERCE INC	20,986	1,535,369	402,702
LOGITECH INTERNATIONAL SA	41,448	2,403,269	2,075,054
LUXSHARE PRECISION INDUSTRY CO	164,056	597,237	892,867
M3 INC	104,600	550,515	3,411,337
MAXSCEND MICROELECTRONICS CO L	22,400	660,435	330,576
MEDIATEK INC	362,440	4,408,343	7,942,422
MICRO-STAR INTERNATIONAL CO LT	119,000	317,480	449,610
MINEBEA MITSUMI INC	78,600	1,112,329	1,370,999
MOMO.COM INC	20,400	1,013,626	489,265
MONOTARO CO LTD	71,500	1,463,679	1,301,829
MURATA MANUFACTURING CO LTD	134,400	2,947,529	7,323,770
NAN YA PRINTED CIRCUIT BOARD C	40,000	761,477	355,483
NANYA TECHNOLOGY CORP	221,000	569,259	387,726
NASPERS LTD	46,513	1,982,653	6,619,760
NAURA TECHNOLOGY GROUP CO LTD	17,700	322,545	724,026
NAVER CORP	30,960	1,083,952	5,555,235
NCSOFT CORP	2,451	434,903	693,585
NEC CORP	56,152	3,266,944	2,065,827
NEMETSCHEK SE	12,628	1,001,024	747,917
NETEASE INC	487,425	4,161,704	8,805,986
NEXON CO LTD	125,400	1,440,431	2,522,926
NIDEC CORP	105,332	2,057,797	7,084,693
NOMURA RESEARCH INSTITUTE LTD	76,761	466,177	2,098,642
NOVATEK MICROELECTRONICS CORP	149,610	583,812	1,295,186
NTT DATA CORP	137,900	1,142,144	1,963,676
OBIC CO LTD	19,200	1,504,568	2,876,711
OPEN TEXT CORPORATION	44,543	682,461	1,407,104
ORACLE CORP JAPAN	11,300	717,433	680,649
OTSUKA CORP	27,500	591,696	898,647
OZON HOLDINGS PLC	25,639	1,332,870	256
PARADE TECHNOLOGIES LTD	17,000	1,302,698	482,004
PEARL ABYSS CORP	12,590	463,441	534,643
PEGATRON CORP	465,445	732,547	972,560

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
PINDUODUO INC	103,739	7,786,820	7,396,591
POWERCHIP SEMICONDUCTOR MANUFA	462,000	603,733	522,904
PROSUS NV	192,062	16,279,194	11,925,651
QUANTA COMPUTER INC	608,979	1,526,304	1,586,597
RAKUTEN GROUP INC	211,400	1,824,252	1,030,885
REALTEK SEMICONDUCTOR CORP	115,715	309,004	1,315,397
RENESAS ELECTRONICS CORP	249,800	2,884,949	2,385,827
ROHM CO LTD	22,803	2,802,714	1,730,478
SAGE GROUP PLC/THE	250,996	842,209	2,088,806
SAMSUNG ELECTRO-MECHANICS CO L	15,735	871,833	1,646,967
SAMSUNG ELECTRONICS CO LTD	1,047,494	14,878,253	46,753,710
SAMSUNG SDS CO LTD	8,400	2,056,746	806,998
SAP SE	225,262	13,577,312	19,239,947
SCSK CORP	29,100	474,583	478,615
SEA LTD	74,897	15,490,457	4,643,614
SEEK LTD	95,567	936,122	1,366,663
SHANGHAI BAOSIGHT SOFTWARE CO	170,170	641,839	516,976
SHENZHEN SUNLORD ELECTRONICS C	129,700	775,727	468,459
SHIMADZU CORP	56,700	576,908	1,672,880
SHOPIFY INC	240,010	6,324,950	7,620,354
SILERGY CORP	64,000	863,540	1,120,723
SK HYNIX INC	125,905	3,559,678	8,961,282
SQUARE ENIX HOLDINGS CO LTD	21,300	1,070,242	932,667
STMICROELECTRONICS NV	152,987	1,873,206	5,345,035
SUMCO CORP	69,600	1,581,880	958,961
SYNNEX TECHNOLOGY INTERNATIONA	376,347	569,305	689,944
TAIWAN SEMICONDUCTOR MANUFACTU	5,515,002	15,658,793	91,501,469
TDK CORP	88,800	1,753,228	3,148,436
TELEPERFORMANCE	13,980	2,260,655	3,996,573
TEMENOS AG	7,684	1,141,378	631,286
TENCENT HOLDINGS LTD	1,392,945	15,652,299	59,479,404
TENCENT MUSIC ENTERTAINMENT GR	161,234	2,307,359	823,906
TIS INC	65,900	1,638,457	1,896,779
TOKYO ELECTRON LTD	34,282	3,182,425	10,920,780
TONGCHENG TRAVEL HOLDINGS LTD	257,600	462,595	531,029
TOTVS SA	118,189	583,003	651,283
TREND MICRO INC/JAPAN	30,500	1,146,034	1,896,555
TRIP.COM GROUP LTD	115,537	5,146,286	2,971,612
UBISOFT ENTERTAINMENT SA	23,259	2,175,437	1,076,086
UNIMICRON TECHNOLOGY CORP	251,000	913,708	1,249,331
UNITED INTERNET AG	26,788	657,931	607,422
UNITED MICROELECTRONICS CORP	2,568,000	1,504,987	3,467,591
VANGUARD INTERNATIONAL SEMICON	246,000	307,261	601,311
VENTURE CORP LTD	4,100	64,722	53,752
VIPSHOP HOLDINGS LTD	95,240	1,057,101	1,105,736
VK CO LTD	48,388	1,126,835	484
VOLTRONIC POWER TECHNOLOGY COR	11,000	625,011	627,023
WEIBO CORP	12,931	701,507	267,542
WILL SEMICONDUCTOR CO LTD SHAN	24,165	378,153	328,582
WIN SEMICONDUCTORS CORP	75,000	609,715	439,836
WINBOND ELECTRONICS CORP	784,000	524,804	571,821
WINGTECH TECHNOLOGY CO LTD	25,000	500,550	234,263
WIPRO LTD	1,979,857	7,119,309	9,919,084
WISETECH GLOBAL LTD	34,298	619,146	1,381,859
WIWYNN CORP	18,000	341,349	455,359
WIX.COM LTD	14,496	1,896,787	917,452
WPG HOLDINGS LTD	357,298	607,662	603,371
XERO LTD	23,636	2,308,106	1,421,871
YAGEO CORP	61,103	1,227,008	659,461
YANDEX NV	75,273	4,918,336	753
YOKOGAWA ELECTRIC CORP	58,500	828,460	1,031,794
YONYOU NETWORK TECHNOLOGY CO L	103,200	249,392	300,740
Z HOLDINGS CORP	678,000	3,306,782	2,029,720

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ZHEN DING TECHNOLOGY HOLDING L	55,807	151,812	209,018
ZOZO INC	42,200	1,186,344	946,741
Information Technology & Electronics Total	46,771,487	426,909,595	680,404,860
Insurance			
ADMIRAL GROUP PLC	17,170	300,294	423,956
AEGON NV	422,796	4,162,059	1,899,537
AGEAS SA/NV	45,546	6,683,534	1,854,393
AIA GROUP LTD	2,717,400	9,961,619	26,295,130
ALLIANZ SE	88,908	12,200,985	15,071,295
ASSICURAZIONI GENERALI SPA	272,973	6,413,507	4,018,504
AVIVA PLC	551,542	6,074,120	2,687,109
AXA SA	383,563	8,365,785	9,073,399
BALOISE HOLDING AG	14,177	1,721,697	2,054,027
BB SEGURIDADE PARTICIPACOES SA	192,300	1,715,559	1,049,651
BUPA ARABIA FOR COOPERATIVE IN	13,550	593,499	592,610
CATHAY FINANCIAL HOLDING CO LT	1,382,098	1,731,355	2,022,915
CHINA LIFE INSURANCE CO LTD	1,385,000	4,131,462	1,990,457
CHINA PACIFIC INSURANCE GROUP	688,698	2,685,593	1,635,283
CHINA TAIPING INSURANCE HOLDIN	338,564	877,093	346,809
DAI-ICHI LIFE HOLDINGS INC	228,100	3,724,692	3,960,589
DB INSURANCE CO LTD	12,110	463,023	540,516
DISCOVERY LTD	127,138	785,667	916,291
FAIRFAX FINANCIAL HOLDINGS LTD	5,600	2,504,626	2,799,743
GJENSIDIGE FORSIKRING ASA	74,174	1,087,418	1,509,766
GREAT WEST LIFECO INC	81,105	1,844,960	1,910,575
HANNOVER RUECK SE	13,918	1,158,032	2,055,901
IA FINANCIAL CORP INC	29,374	858,266	1,582,419
INSURANCE AUSTRALIA GROUP LTD	537,243	1,834,240	1,712,627
INTACT FINANCIAL CORP	42,927	2,957,721	6,236,150
JAPAN POST HOLDINGS CO LTD	485,200	5,187,916	3,364,637
JAPAN POST INSURANCE CO LTD	29,300	510,975	450,623
LEGAL & GENERAL GROUP PLC	1,443,173	2,510,989	4,240,172
MANULIFE FINANCIAL CORP	416,953	8,360,992	7,233,638
MS&AD INSURANCE GROUP HOLDINGS	92,814	2,892,044	2,785,926
MUENCHENER RUECKVERSICHERUNGS-	25,719	4,076,935	6,160,267
NEW CHINA LIFE INSURANCE CO LT	206,700	823,849	509,427
NN GROUP NV	61,765	1,931,224	2,544,556
PEOPLE'S INSURANCE CO GROUP OF	1,415,000	784,261	438,083
PHOENIX GROUP HOLDINGS PLC	213,184	2,162,473	1,494,319
PICC PROPERTY & CASUALTY CO LT	1,779,357	1,388,829	1,926,975
PING AN INSURANCE GROUP CO OF	1,377,600	8,822,514	8,212,832
POWSZECHNY ZAKLAD UBEZPIECZEN	134,845	1,021,847	809,214
PRUDENTIAL PLC	616,963	4,895,262	6,486,928
QBE INSURANCE GROUP LTD	231,542	3,061,384	1,915,915
SAMPO OYJ	135,750	4,176,782	6,156,304
SAMSUNG FIRE & MARINE INSURANC	7,660	1,294,113	1,116,744
SAMSUNG LIFE INSURANCE CO LTD	18,455	1,597,228	855,453
SHIN KONG FINANCIAL HOLDING CO	2,575,841	1,281,320	743,873
SOMPO HOLDINGS INC	69,443	2,486,616	2,992,123
SUN LIFE FINANCIAL INC	132,526	3,469,412	5,855,188
SUNCORP GROUP LTD	217,148	1,872,548	1,622,637
SWISS LIFE HOLDING AG	7,930	2,080,742	4,163,463
SWISS RE AG	65,094	4,918,121	5,081,060
T&D HOLDINGS INC	107,000	1,589,739	1,174,009
TOKIO MARINE HOLDINGS INC	149,100	4,538,536	8,380,791
TRYG A/S	87,710	1,807,782	1,988,100
ZURICH INSURANCE GROUP AG	35,211	7,636,708	15,661,760
Insurance Total	21,804,957	172,017,946	198,604,669
Investment Management			

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
3I GROUP PLC	246,047	1,364,004	3,479,982
3SBIO INC	200,000	195,080	133,268
ABN AMRO BANK NV	98,681	1,359,658	950,015
ABOITIZ EQUITY VENTURES INC	486,390	502,441	486,347
ABRDN PLC	319,555	1,953,559	546,039
ADYEN NV	4,819	5,645,310	7,486,677
AENA SME SA	17,472	1,938,979	2,149,563
A-LIVING SMART CITY SERVICES C	117,250	525,757	121,301
ALLEGRO.EU SA	100,702	1,972,729	532,213
AMUNDI SA	18,665	1,247,481	951,568
ASCENDAS REAL ESTATE INVESTMEN	911,290	1,532,981	1,842,046
AVIC INDUSTRY-FINANCE HOLDINGS	637,300	507,754	312,459
BOC AVIATION LTD	59,600	506,136	478,768
BUDWEISER BREWING CO APAC LTD	347,500	1,293,105	1,024,943
CANSINO BIOLOGICS INC	19,800	464,026	124,241
CAPITALAND INTEGRATED COMMERC	1,229,698	1,547,851	1,824,582
CAPITALAND INVESTMENT LTD/SING	819,100	1,800,267	2,166,496
CELLNEX TELECOM SA	127,642	5,331,354	4,976,146
CGN POWER CO LTD	1,950,000	946,684	464,590
CHINA FEIHE LTD	884,000	2,076,346	733,208
CHINA INTERNATIONAL CAPITAL CO	271,600	573,422	479,609
CHINA LITERATURE LTD	136,600	1,232,685	556,922
CHINA RESOURCES MIXC LIFESTYLE	157,800	932,661	717,743
CHINA TOWER CORP LTD	10,606,000	1,858,056	1,324,255
CITIC LTD	1,118,000	2,210,759	1,155,199
COVESTRO AG	48,757	2,998,280	1,476,711
COVIVIO	8,387	745,723	470,592
DAIWA HOUSE REIT INVESTMENT CO	378	1,065,947	878,023
DALI FOODS GROUP CO LTD	715,000	552,168	327,035
DELIVERY HERO SE	37,946	2,836,533	1,583,499
DEXUS	229,413	1,165,294	1,373,003
DINO POLSKA SA	11,684	577,213	855,789
EQT AB	76,812	1,898,147	1,735,868
ESR GROUP LTD	440,000	1,497,630	1,236,105
EURAZEO SE	12,988	820,887	779,034
EURONEXT NV	18,018	1,761,762	1,337,108
EVOLUTION AB	41,191	3,356,085	3,325,651
EXOR NV	24,254	1,707,854	1,469,658
FIBRA UNO ADMINISTRACION SA DE	585,500	1,996,432	613,972
FUYAO GLASS INDUSTRY GROUP CO	148,000	675,084	707,110
GANFENG LITHIUM CO LTD	94,920	872,321	838,684
GOODMAN GROUP	378,152	1,105,631	5,099,292
GPT GROUP/THE	322,720	1,269,585	931,423
GROUPE BRUXELLES LAMBERT NV	32,051	2,628,279	2,433,281
GROWTHPOINT PROPERTIES LTD	550,382	1,042,991	411,388
HAIDILAO INTERNATIONAL HOLDING	302,000	1,579,640	715,672
HANGZHOU TIGERMED CONSULTING C	33,100	660,180	329,362
HANSOH PHARMACEUTICAL GROUP CO	276,000	1,100,465	552,081
HAPVIDA PARTICIPACOES E INVEST	978,648	2,391,583	1,375,132
HARGREAVES LANSDOWN PLC	96,019	1,184,463	913,486
HUA HONG SEMICONDUCTOR LTD	12,000	23,602	35,470
HUATAI SECURITIES CO LTD	490,400	711,223	657,295
HYGEIA HEALTHCARE HOLDINGS CO	82,000	640,617	445,581
INDUSTRIVARDEN AB	83,643	1,701,827	1,853,614
INFRASTRUTTURE WIRELESS ITALIA	125,239	1,356,699	1,166,150
INNOVENT BIOLOGICS INC	310,000	1,758,570	1,321,149
INVESTOR AB	533,660	6,967,025	8,576,234
JAPAN METROPOLITAN FUND INVEST	1,444	1,282,346	1,152,075
JAPAN REAL ESTATE INVESTMENT C	283	1,164,695	1,316,754
JARDINE MATHESON HOLDINGS LTD	54,100	3,176,597	2,872,710
JD HEALTH INTERNATIONAL INC	99,650	1,433,849	693,843
JINXIN FERTILITY GROUP LTD	298,000	602,029	194,772
JIUMAOJIU INTERNATIONAL HOLDIN	213,000	875,468	421,720

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
JUST EAT TAKEAWAY.COM NV	17,556	1,659,084	294,495
KINNEVIK AB	59,994	1,131,265	860,140
KLEPIERRE SA	49,511	1,522,758	1,020,609
KOC HOLDING AS	197,063	548,300	494,106
KUAISHOU TECHNOLOGY	391,600	5,580,210	3,432,615
L E LUNDBERGFÖRETAGEN AB	17,063	570,458	709,270
LA FRANCAISE DES JEUX SAEM	30,858	1,010,536	1,004,417
LINK REIT	430,349	1,287,221	3,336,379
LONGFOR GROUP HOLDINGS LTD	394,000	423,584	1,285,080
M&G PLC	699,443	1,125,666	1,593,154
MAPLETREE LOGISTICS TRUST	1,121,478	1,623,731	1,342,462
MAPLETREE PAN ASIA COMMERCIAL	752,800	1,340,119	992,869
MEITUAN	944,200	17,256,315	22,832,537
MIRVAC GROUP	398,361	677,089	573,502
MONETA MONEY BANK AS	95,800	325,572	303,844
NETMARBLE CORP	6,044	820,722	286,938
NEXI SPA	107,541	1,885,767	886,947
NIPPON BUILDING FUND INC	269	1,202,657	1,346,698
NIPPON PROLOGIS REIT INC	412	774,684	1,041,702
NOMURA REAL ESTATE MASTER FUND	749	1,036,608	919,602
NONGFU SPRING CO LTD	446,000	2,579,816	2,662,186
ORSTED AS	39,743	2,468,342	3,905,897
PARTNERS GROUP HOLDING AG	5,553	2,326,023	5,384,865
PEPKOR HOLDINGS LTD	475,562	660,273	561,096
PHARMARON BEIJING CO LTD	56,700	474,658	376,731
PING AN HEALTHCARE AND TECHNOL	141,500	1,252,986	385,802
POSTAL SAVINGS BANK OF CHINA C	1,828,000	1,061,033	1,094,632
POSTE ITALIANE SPA	174,983	1,366,497	1,406,226
REDE D'OR SAO LUIZ SA	71,326	963,270	458,849
REINET INVESTMENTS SCA	34,306	647,697	565,842
SAMSUNG BIOLOGICS CO LTD	4,735	2,164,076	2,955,947
SAUDI ARABIAN OIL CO	545,723	5,452,330	5,444,164
SAUDI INDUSTRIAL INVESTMENT GR	83,527	569,699	568,846
SCENTRE GROUP	1,160,806	2,754,043	2,339,624
SCHROEDERS PLC	34,223	528,008	1,070,412
SCOUT24 SE	25,372	1,916,854	1,468,007
SHOPPING CENTRES AUSTRALASIA P	1	1	2
SIAM CEMENT PCL/THE	212,300	2,568,078	2,084,426
SIEMENS HEALTHINEERS AG	64,452	2,691,503	3,158,177
SK IE TECHNOLOGY CO LTD	6,717	645,470	417,820
SK SQUARE CO LTD	14,995	1,030,702	454,037
SMOORE INTERNATIONAL HOLDINGS	448,000	2,988,976	803,664
SOFINA SA	4,270	1,443,786	859,598
ST JAMES'S PLACE PLC	142,440	1,949,132	1,834,777
STOCKLAND	389,436	1,274,502	966,460
SWIRE PACIFIC LTD	112,101	1,129,572	776,252
TOPSPORTS INTERNATIONAL HOLDIN	366,000	520,132	289,579
UNIBAIL-RODAMCO-WESTFIELD	22,908	4,833,979	1,184,006
VAT GROUP AG	4,786	2,291,573	1,150,464
VICINITY CENTRES	647,013	1,377,724	858,288
WASHINGTON H SOUL PATTINSON &	69,772	1,299,460	1,229,287
WENDEL SE	7,533	821,419	594,622
WH GROUP LTD	1,796,138	1,401,661	1,226,587
WORLDLINE SA/FRANCE	53,445	3,707,264	2,299,604
WUXI APPTec CO LTD	8,935	41,800	101,715
WUXI BIOLOGICS CAYMAN INC	789,500	5,041,750	7,010,983
XIAOMI CORP	3,412,200	6,495,848	5,025,581
YADEA GROUP HOLDINGS LTD	454,000	822,084	868,800
ZALANDO SE	44,296	2,996,307	1,029,362
ZHONGAN ONLINE P&C INSURANCE C	116,500	358,487	343,614
Investment Management Total	48,682,138	215,422,970	197,268,703

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
Packaging			
KLABIN SA	231,248	1,215,077	840,455
MONDI PLC	115,521	2,464,757	1,970,601
Packaging Total	346,769	3,679,834	2,811,056
Real Estate			
ALDAR PROPERTIES PJSC	1,733,828	1,654,609	2,275,236
AROUNDTOWN SA	274,751	1,884,166	803,410
AYALA CORP	60	463	750
AYALA LAND INC	1,651,540	889,853	842,607
AZRIELI GROUP LTD	10,472	444,474	873,598
BARWA REAL ESTATE CO	1,132,860	1,196,565	1,145,692
BGP HOLDINGS PLC STAKE OF GPT	2,017,817	40,941	14
BRITISH LAND CO PLC/THE	65,292	527,127	327,295
BROOKFIELD ASSET MGMT INC	318,261	4,116,551	15,354,100
CANADIAN APARTMENT PPTYS REIT	18,758	772,920	639,829
CENTRAL PATTANA PCL	618,100	1,115,651	1,173,903
CHINA EVERGRANDE GROUP	390,000	400,203	53,800
CHINA JINMAO HOLDINGS GROUP LT	968,000	339,172	204,728
CHINA MERCHANTS SHEKOU INDUSTR	291,596	786,679	618,388
CHINA OVERSEAS LAND & INVESTME	707,365	1,478,344	1,910,616
CHINA OVERSEAS PROPERTY HOLDIN	420,000	475,871	447,352
CHINA RESOURCES LAND LTD	781,222	2,019,881	3,209,949
CHINA VANKE CO LTD	482,500	1,205,871	1,000,331
CIFI HOLDINGS GROUP CO LTD	825,552	605,104	210,363
CK ASSET HOLDINGS LTD	488,830	2,138,003	3,307,093
COUNTRY GARDEN HOLDINGS CO LTD	1,875,024	2,089,953	556,617
COUNTRY GARDEN SERVICES HOLDIN	336,000	929,070	666,105
DAITO TRUST CONSTRUCTION CO LT	19,020	1,141,094	1,885,192
EMAAR PROPERTIES PJSC	965,283	2,744,844	1,645,137
FASTIGHETS AB BALDER	145,572	1,261,541	809,642
FIRSTSERVICE CORP	9,353	1,322,551	1,173,339
GREENTOWN SERVICE GROUP CO LTD	328,000	438,162	238,201
HANG LUNG PROPERTIES LTD	424,626	873,515	707,633
HENDERSON LAND DEVELOPMENT CO	249,940	603,112	837,501
HONGKONG LAND HOLDINGS LTD	383,500	2,426,700	1,856,140
HOPSON DEVELOPMENT HOLDINGS LT	297,297	805,205	409,080
HULIC CO LTD	71,500	474,140	546,727
KE HOLDINGS INC	94,725	4,922,017	1,708,839
LAND SECURITIES GROUP PLC	76,951	1,037,567	582,548
LEG IMMOBILIEN SE	14,558	1,928,355	1,102,594
MINITUBISHI ESTATE CO LTD	213,284	3,409,298	2,892,508
MINITUBISHI FUDOSAN CO LTD	199,912	3,631,333	4,071,787
NEPI ROCKCASTLE S.A.	87,640	1,026,941	466,573
NEW WORLD DEVELOPMENT CO LTD	175,276	638,813	572,801
NOMURA REAL ESTATE HOLDINGS IN	36,000	856,706	889,450
POLY DEVELOPMENTS AND HOLDINGS	314,300	659,413	788,719
REA GROUP LTD	17,830	726,530	1,559,089
RIOCAN REIT	39,032	920,177	599,965
RUENTEX DEVELOPMENT CO LTD	361,027	329,229	748,445
SAGAX AB	53,311	2,075,354	1,154,134
SEAZEN GROUP LTD	582,000	576,995	194,276
SHANGHAI LUJIAZUI FINANCE & TR	122,040	225,181	101,781
SHENZHEN OVERSEAS CHINESE TOWN	742,000	742,738	575,824
SHIMAO GROUP HOLDINGS LTD	324,704	566,200	93,082
SINO LAND CO LTD	875,399	1,076,813	1,282,620
SM PRIME HOLDINGS INC	2,038,925	748,373	1,374,291
SUMITOMO REALTY & DEVELOPMENT	42,000	740,092	1,036,177
SUN HUNG KAI PROPERTIES LTD	234,632	2,636,651	2,759,198
SUNAC CHINA HOLDINGS LTD	639,000	1,556,650	162,826
SWIRE PROPERTIES LTD	317,200	1,045,917	733,102
SWISS PRIME SITE AG	17,592	1,380,985	1,519,551

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
UOL GROUP LTD	153,200	861,941	759,905
VONOVIA SE	163,860	6,093,216	4,448,774
WHARF HOLDINGS LTD/THE	342,053	436,274	1,289,968
WHARF REAL ESTATE INVESTMENT C	269,053	567,783	1,227,199
YUEXIU PROPERTY CO LTD	466,000	526,429	584,218
Real Estate Total	27,315,423	79,146,306	81,010,612
Travel & Entertainment			
ACCOR SA	49,621	1,665,433	1,191,034
AIR CANADA	33,437	1,174,738	451,665
AIR CHINA LTD	598,000	453,714	480,756
ALIBABA PICTURES GROUP LTD	2,730,000	979,770	215,649
AP MOLLER - MAERSK A/S	1,992	3,716,905	4,740,830
ARISTOCRAT LEISURE LTD	126,412	1,475,976	3,093,824
AURIZON HOLDINGS LTD	423,211	1,371,975	1,082,193
BTS GROUP HOLDINGS PCL	6,308,300	1,881,319	1,453,266
CANADIAN NATIONAL RAILWAY CO	139,520	3,082,779	16,639,912
CANADIAN PACIFIC RAILWAY LTD	226,685	7,053,629	17,018,684
CENTRAL JAPAN RAILWAY CO	34,400	3,872,436	4,080,851
CHINA SOUTHERN AIRLINES CO LTD	204,000	209,163	110,462
CITY DEVELOPMENTS LTD	102,000	423,801	594,409
CJ ENM CO LTD	3,598	750,514	264,426
CJ LOGISTICS CORP	827	149,565	73,268
COSCO SHIPPING HOLDINGS CO LTD	936,400	914,138	1,540,158
DEUTSCHE LUFTHANSA AG	105,834	1,079,525	631,611
DEUTSCHE POST AG	226,573	5,804,492	8,291,890
DSV A/S	42,295	1,959,868	6,270,225
EAST JAPAN RAILWAY CO	61,016	3,710,887	3,186,257
ENTAIN PLC	108,783	1,490,981	1,611,362
EVERGREEN MARINE CORP TAIWAN L	573,186	296,405	1,662,828
FLUTTER ENTERTAINMENT PLC	39,083	5,548,458	4,922,314
FOSUN INTERNATIONAL LTD	628,020	704,385	463,283
GALAXY ENTERTAINMENT GROUP LTD	535,000	1,652,543	3,005,982
GENTING BHD	602,035	1,188,952	632,234
GENTING MALAYSIA BHD	840,514	624,219	561,532
GENTING SINGAPORE LTD	1,884,351	1,369,008	1,046,787
GETLINK SE	105,516	1,062,255	1,993,649
GIANT MANUFACTURING CO LTD	84,253	312,188	662,952
H WORLD GROUP LTD	43,976	1,946,255	1,654,817
HANKYU HANSHIN HOLDINGS INC	53,100	1,356,905	1,603,055
HMM CO LTD	62,610	2,834,539	1,041,511
HYBE CO LTD	3,602	815,366	488,777
HYUNDAI GLOVIS CO LTD	3,786	493,738	499,592
INTERCONTINENTAL HOTELS GROUP	42,883	1,520,674	2,340,746
JAPAN AIRLINES CO LTD	25,500	576,635	473,486
KANGWON LAND INC	28,220	421,777	560,160
KEIO CORP	23,820	990,916	914,138
KEISEI ELECTRIC RAILWAY CO LTD	41,500	435,613	1,167,538
KINTETSU GROUP HOLDINGS CO LTD	47,050	1,737,404	1,608,779
KOREAN AIR LINES CO LTD	37,874	794,351	760,284
KUEHNE + NAGEL INTERNATIONAL A	13,496	1,170,725	3,125,258
LOTTERY CORP LTD/THE	772,454	2,517,814	2,340,637
MINOR INTERNATIONAL PCL	1,201,700	1,291,438	1,079,347
MISC BHD	311,120	745,582	493,565
MITSUI OSK LINES LTD	83,400	2,254,864	2,198,932
MTR CORP LTD	395,000	886,003	2,025,615
MULTICHOICE GROUP	109,769	751,263	744,549
NIPPON EXPRESS HOLDINGS INC	19,850	1,176,094	1,101,147
NIPPON YUSEN KK	35,660	1,504,503	2,749,904
ODAKYU ELECTRIC RAILWAY CO LTD	67,950	764,586	936,717
OPAP SA	71,657	1,161,854	947,519
ORIENTAL LAND CO LTD/JAPAN	48,240	2,267,539	7,255,574

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

PSF(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
PAN OCEAN CO LTD	112,080	470,297	431,544
QANTAS AIRWAYS LTD	180,927	888,939	659,864
QATAR GAS TRANSPORT CO LTD	771,292	674,258	847,166
RESTAURANT BRANDS INTL INC	64,932	2,835,858	3,844,058
RUMO SA	251,902	654,025	982,617
SANDS CHINA LTD	245,400	413,064	553,403
SF HOLDING CO LTD	97,400	620,516	698,363
SG HOLDINGS CO LTD	90,800	1,069,043	1,518,955
SHIMANO INC	18,500	602,676	3,312,317
SINGAPORE AIRLINES LTD	355,432	1,261,814	1,355,385
SITC INTERNATIONAL HOLDINGS CO	327,000	1,372,814	833,243
TAIWAN HIGH SPEED RAIL CORP	1,121,000	1,344,368	1,075,423
TFI INTERNATIONAL INC	19,848	1,963,207	1,985,861
TOBU RAILWAY CO LTD	59,000	1,319,011	1,402,381
TOHO CO LTD/TOKYO	32,700	546,889	1,252,566
TOKYU CORP	128,850	1,594,299	1,542,017
UNIVERSAL MUSIC GROUP NV	179,870	5,324,937	3,582,277
WAN HAI LINES LTD	153,870	633,161	438,798
WEST JAPAN RAILWAY CO	48,500	2,048,506	1,900,465
WHITBREAD PLC	44,947	845,087	1,309,600
YAMAHA CORP	34,800	620,786	1,370,662
YAMAHA MOTOR CO LTD	37,100	501,469	775,855
YAMATO HOLDINGS CO LTD	78,300	1,185,419	1,231,336
YANG MING MARINE TRANSPORT COR	486,000	1,909,199	1,259,808
YUNDA HOLDING CO LTD	165,620	548,656	404,564
ZIM INTEGRATED SHIPPING SERVIC	27,725	1,176,538	1,000,595
ZTO EXPRESS CAYMAN INC	120,769	2,978,469	3,146,032
Travel & Entertainment Total	<u>26,553,643</u>	<u>121,799,759</u>	<u>164,801,095</u>
TOTAL PSF(SBOE) INTERNATIONAL EQUITY SECURITIES	<u>\$ 1,605,111,303</u>	<u>\$ 4,047,839,247</u>	<u>\$ 4,922,668,347</u>

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) FIXED INCOME SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
Asset Backed Securities					
CARVANA AUTO RECEIVABLES N3 D	1.58000%	06/12/28	\$ 10,000,000	\$ 9,999,097	\$ 9,293,054
FRTKL 2021-SFR1 SFR1 B 144A	1.72100%	09/17/38	5,000,000	4,999,836	4,388,497
GLS AUTO RECEIVABLES 4A D 144A	1.64000%	10/15/26	2,250,000	2,249,768	2,150,960
SANTANDER BANK AUTO C A B 144A	5.28100%	05/15/32	4,310,616	4,310,616	4,251,638
Asset Backed Securities Total			21,560,617	21,559,316	20,084,149
Collateralized Loan Obligations					
BAVARIAN SKY UK 5 1A A2A2 144A	4.55986%	10/20/34	9,750,000	9,750,000	9,367,325
BLUEMOUNTAIN CLO X 26A CR 144A	4.90986%	10/20/34	7,000,000	7,000,000	7,000,000
CARLYLE US CLO 201 2A A1R 144A	3.75986%	07/20/31	5,000,000	4,943,846	4,916,360
CFIP CLO 2013-1 LTD 1A DR 144A	6.65986%	04/20/29	5,150,000	5,229,254	5,066,946
ELEVATION CLO 2014- 2A DR 144A	5.78948%	10/15/29	6,500,000	6,500,000	6,305,791
FORT WASHINGTON CLO 2A B 144A	4.45986%	10/20/34	4,000,000	4,000,000	3,774,474
FORTRESS CREDIT BSL 3A B1 144A	4.50986%	07/20/34	5,000,000	5,000,000	5,000,000
MADISON PARK FUNDI 46A CR 144A	4.56200%	10/15/34	3,000,000	3,000,000	3,000,000
MADISON PARK FUNDIN 59A D 144A	5.74029%	01/18/34	5,000,000	5,000,000	4,685,206
MARBLE POINT CLO XXI 2A C 144A	5.13300%	07/25/34	5,000,000	5,000,000	4,681,973
MOUNTAIN VIEW CLO 20 2A D 144A	5.84029%	01/16/31	6,725,000	6,707,032	5,980,798
NASSAU 2018-II LTD IIA D 144A	5.92200%	10/15/31	5,000,000	4,963,697	4,445,631
NORTHWOODS CAPITAL 15A DR 144A	7.27714%	06/20/34	5,000,000	5,000,000	5,000,000
OAKTREE CLO 2019-4 4A D1R 144A	6.05986%	10/20/32	4,000,000	3,995,748	3,875,290
SOUND POINT CLO XV L 1A D 144A	6.38300%	01/23/29	3,000,000	3,047,490	2,835,827
SOUND POINT CLO XVI 2A D 144A	6.38300%	07/25/30	8,831,000	8,726,936	8,216,821
THL CREDIT WIND RIVE 1A B 144A	4.80986%	10/20/33	5,000,000	4,877,138	4,881,586
TRALEE CLO II LTD 1A CR 144A	5.50986%	07/20/29	5,000,000	5,000,000	4,885,521
TRALEE CLO VI LTD 6A CR 144A	5.63300%	10/25/32	5,000,000	5,000,000	5,000,000
VENTURE 44 CLO LTD 44A C 144A	4.90986%	10/20/34	7,500,000	7,500,000	6,945,845
WELLFLEET CLO 2016- 1A DR 144A	5.60986%	04/20/28	7,000,000	7,000,000	6,736,237
Collateralized Loan Obligations Total			117,456,000	117,241,139	112,601,631
Commercial Mortgage Backed Securities					
BANK 2020-BNK29 BN29 E 144A	2.50000%	11/15/53	1,500,000	1,321,676	958,778
BANK 2020-BNK30 BN30 D 144A	2.50000%	12/15/53	2,000,000	1,885,475	1,399,991
BANK 2020-BNK30 BN30 E 144A	2.50000%	12/15/53	2,250,000	1,919,401	1,438,170
BENCHMARK 2019-B12 B12 E 144A	3.00000%	08/15/52	5,000,000	4,330,809	3,525,442
BENCHMARK 2020-B20 B20 E 144A	2.00000%	10/15/53	5,000,000	4,018,173	3,032,108
BENCHMARK 2020-B21 B21 D 144A	2.00000%	12/17/53	5,000,000	4,303,278	3,321,994
BENCHMARK 2020-B21 B21 E 144A	2.00000%	12/17/53	3,000,000	2,443,694	1,803,628
BENCHMARK 2020-B22 B22 D 144A	2.00000%	01/15/54	1,500,000	1,338,566	978,900
BENCHMARK 2020-B22 B22 E 144A	2.00000%	01/15/54	1,000,000	818,202	607,263
CMFT NET LEASE MASTE 1 A1 144A	2.09000%	07/20/51	4,396,906	4,407,614	3,783,999
CMFT NET LEASE MASTE 1 A5 144A	2.91000%	07/20/51	1,000,000	999,919	852,333
DBJPM 20-C9 MORTGAGE C9 E 144A	2.25000%	09/15/53	2,750,000	2,293,091	1,744,678
GS MORTGAGE SECURI GSA2 D 144A	2.25000%	12/12/53	3,000,000	2,702,228	2,005,874
GS MORTGAGE SECURI GSA2 E 144A	2.25000%	12/12/53	2,000,000	1,610,221	1,227,232
JPMORGAN CHASE BANK N 2 D 144A	1.13800%	12/26/28	912,395	912,395	877,454
NEW ECONOMY ASSETS P 1 B1 144A	2.41000%	10/20/61	5,750,000	5,714,618	4,934,543
OAK STREET INVESTME 1A A1 144A	1.48000%	01/20/51	3,355,174	3,354,677	3,029,334
OAK STREET INVESTME 1A A4 144A	3.26000%	01/20/51	2,500,000	2,560,526	2,203,963
OAK STREET INVESTME 1A A5 144A	3.39000%	11/20/50	5,000,000	5,069,303	4,653,676
OAK STREET INVESTME 1A B1 144A	5.11000%	11/20/50	5,000,000	5,127,818	4,750,315
TTAN 2021-MHC MHC C 144A	4.16800%	03/15/38	7,775,251	7,775,251	7,444,798
Commercial Mortgage Backed Securities Total			69,689,725	64,906,937	54,574,473
U.S. Government Agency Commercial Mortgage Backed Securities					
FREMF 2013-K29 MORT K29 B 144A	3.59126%	05/25/46	9,000,000	9,208,338	8,914,333
FREMF 2015-K44 MORT K44 B 144A	3.84620%	01/25/48	3,395,000	3,418,407	3,317,950
SBA GTD LN POOL CTFS #510672	4.07500%	07/25/44	6,954,442	7,579,068	7,585,296
SBA GTD LN POOL CTFS #510735	3.75000%	01/25/46	4,327,487	4,651,310	4,637,645
SBA GTD LN POOL CTFS #510761	3.82500%	04/25/46	5,144,040	5,579,218	5,630,343
SBA GTD LN POOL CTFS #530032	4.87500%	12/25/46	4,711,184	5,332,026	5,333,774
U.S. Government Agency Commercial Mortgage Backed Securities Total			33,532,154	35,768,365	35,419,341
Corporate Obligations					
3M CO	3.25000%	08/26/49	5,000,000	5,240,798	3,742,790
ABBVIE INC	3.20000%	11/21/29	10,000,000	10,632,345	9,141,351
AEP TEXAS INC	3.95000%	06/01/28	7,253,000	7,311,234	6,987,769
AEP TEXAS INC 144A	3.85000%	10/01/25	10,000,000	10,150,050	9,806,000
AGREE LP	4.60000%	11/30/61	9,357,000	9,275,819	7,633,838
ALPHABET INC	1.90000%	08/15/40	8,091,000	7,931,959	5,719,540
AMAZON.COM INC	3.15000%	08/22/27	15,000,000	15,069,694	14,494,268
AMERICAN EXPRESS CO	3.12500%	05/20/26	15,000,000	16,129,639	14,478,143
AMERICAN FINANCIAL GROUP INC/O	4.50000%	06/15/47	6,000,000	6,163,768	5,083,886
AMGEN INC	2.30000%	02/25/31	7,000,000	6,980,169	5,929,091
ANHEUSER-BUSCH COS LLC / ANHEU	4.90000%	02/01/46	15,000,000	19,288,546	14,243,107
AON CORP	2.80000%	05/15/30	10,000,000	10,517,255	8,731,920
APOLLO MANAGEMENT HOLDING 144A	4.87200%	02/15/29	10,000,000	11,556,181	9,729,695
APPLE INC	2.90000%	12/30/60	20,000,000	19,895,022	16,658,797
AT&T INC	3.50000%	06/01/41	15,640,000	15,677,133	12,337,185
ATHENE GLOBAL FUNDING 144A	2.55000%	06/29/25	12,500,000	12,494,268	11,641,876
AUTOZONE INC	5.40000%	06/17/58	22,000,000	21,942,852	19,557,354
BANCO SANTANDER SA	1.72200%	09/14/27	10,000,000	8,690,421	8,628,901
BANK OF AMERICA CORP	17.50300%	03/24/21	34,869,000	40,885,215	34,166,912
BAYER US FINANCE II LLC 144A	4.62500%	06/25/38	10,000,000	11,057,170	8,894,318
BERKSHIRE HATHAWAY ENERGY CO	5.95000%	05/15/37	7,120,000	8,723,064	7,671,667
BOEING CO/THE	8.29000%	06/03/55	20,000,000	21,463,217	19,037,868
BRISTOL-MYERS SQUIBB CO	9.12500%	03/31/69	12,069,000	15,484,820	12,208,442

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) FIXED INCOME SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
BROADCOM INC 144A	3.50000%	02/15/41	10,000,000	10,128,464	7,520,048
BUNGE LTD FINANCE CORP	2.75000%	05/14/31	10,000,000	10,230,877	8,382,147
CALEDONIA GENERATING LLC 144A	1.95000%	02/28/34	9,093,940	9,093,940	8,005,648
CAPITAL ONE FINANCIAL CORP	3.75000%	07/28/26	5,000,000	5,021,910	4,812,732
CARDINAL HEALTH INC	3.41000%	06/15/27	10,000,000	10,703,766	9,633,106
CARLYLE HOLDINGS II FINAN 144A	5.62500%	03/30/43	10,000,000	10,869,132	9,382,931
CHENIERE CORPUS CHRISTI HOLDIN	5.12500%	06/30/27	5,000,000	5,657,576	4,994,945
CHEVRON CORP	2.23600%	05/11/30	5,000,000	5,000,000	4,386,262
CITIGROUP INC	13.54400%	01/01/86	30,000,000	32,409,927	28,881,716
CITIZENS FINANCIAL GROUP INC	2.63800%	09/30/32	5,000,000	4,977,809	3,959,064
CMS ENERGY CORP	4.70000%	03/31/43	5,000,000	5,446,480	4,437,330
COMCAST CORP	5.70000%	04/18/71	15,000,000	16,150,786	12,809,695
CONSOLIDATED EDISON CO OF NEW	6.30000%	08/15/37	10,000,000	13,296,565	11,107,597
CONSTELLATION ENERGY GENERATI	6.25000%	10/01/39	5,000,000	5,678,235	5,250,532
CONTINENTAL RESOURCES INC/OK	4.37500%	01/15/28	10,000,000	10,911,449	9,389,139
COOPERATIVE RABOBANK UA 144A	1.00400%	09/24/26	10,000,000	9,978,729	8,886,678
COSTAR GROUP INC 144A	2.80000%	07/15/30	7,000,000	7,078,682	5,706,356
CVS HEALTH CORP	2.70000%	08/21/40	5,000,000	4,683,230	3,588,370
CVS PASS-THROUGH TRUST	6.03600%	12/10/28	5,968,434	6,477,983	6,111,258
DISCOVERY COMMUNICATIONS LLC	5.20000%	09/20/47	10,000,000	12,705,460	8,154,561
DOW CHEMICAL CO/THE	4.37500%	11/15/42	10,000,000	11,773,811	8,754,182
DUKE ENERGY CAROLINAS LLC	6.10000%	06/01/37	10,000,000	13,747,842	10,700,905
DUPONT DE NEMOURS INC	5.31900%	11/15/38	10,000,000	11,885,394	9,964,808
DUQUESNE LIGHT HOLDINGS I 144A	2.53200%	10/01/30	8,770,000	7,463,139	7,155,508
ELEVANCE HEALTH INC	6.37500%	05/02/54	10,000,000	9,518,627	9,252,559
ELI LILLY & CO	3.87500%	03/15/39	3,730,000	4,541,624	3,484,369
ENERGY TRANSFER LP	10.62500%	07/17/64	12,106,000	13,382,192	11,948,090
EOG RESOURCES INC	4.37500%	04/15/30	4,700,000	5,459,570	4,712,890
EQUITABLE FINANCIAL LIFE 144A	1.00000%	01/09/26	7,099,266	7,493,348	6,654,141
ERAC USA FINANCE LLC 144A	3.30000%	12/01/26	10,000,000	10,083,288	9,458,808
ESSENTIAL UTILITIES INC	3.56600%	05/01/29	5,000,000	4,676,300	4,647,842
EXXON MOBIL CORP	4.22700%	03/19/40	5,000,000	5,943,885	4,765,509
F&G GLOBAL FUNDING 144A	1.75000%	06/30/26	10,000,000	10,140,463	8,920,679
FEDEX CORP	4.95000%	10/17/48	20,000,000	23,702,497	19,069,683
FERGUSON FINANCE PLC 144A	7.75000%	03/28/59	8,500,000	9,242,394	7,678,006
FIDELITY NATIONAL INFORMATION	2.25000%	03/01/31	10,000,000	9,851,137	8,125,900
GENERAL MOTORS CO	11.40000%	01/02/82	10,000,000	11,784,498	9,176,540
GEORGIA POWER CO	2.65000%	09/15/29	10,000,000	10,724,450	8,742,618
GEORGIA-PACIFIC LLC 144A	2.30000%	04/30/30	10,000,000	10,083,850	8,638,314
GOLDMAN SACHS GROUP INC/THE	8.29814%	09/15/55	20,000,000	21,082,534	19,484,184
HALLIBURTON CO	5.00000%	11/15/45	10,000,000	10,772,304	9,107,530
INGREDION INC	2.90000%	06/01/30	10,000,000	10,088,905	8,704,223
INTERCONTINENTAL EXCHANGE INC	6.40000%	06/08/69	15,000,000	16,279,904	13,382,127
INTERNATIONAL BUSINESS MACHINE	1.70000%	05/15/27	10,000,000	10,117,515	9,981,339
JEFFERIES GROUP LLC / JEFFERIE	4.15000%	01/23/30	10,000,000	11,053,830	8,008,743
JPMORGAN CHASE & CO	12.87000%	10/13/27	40,200,000	42,636,119	37,155,356
KENAMETAL INC	2.80000%	03/01/31	10,000,000	10,107,551	7,912,522
KEURIG DR PEPPER INC	6.63000%	10/15/57	16,600,000	17,686,155	15,195,038
KIMCO REALTY CORP	3.25000%	08/15/26	5,000,000	5,272,893	4,733,282
KINDER MORGAN ENERGY PARTNERS	4.70000%	11/01/42	10,000,000	9,828,587	8,552,072
KINDER MORGAN INC	5.55000%	06/01/45	10,000,000	10,927,151	9,721,556
KYNDRYL HOLDINGS INC 144A	4.10000%	10/15/41	7,500,000	7,434,256	4,563,647
L3HARRIS TECHNOLOGIES INC	4.40000%	06/15/28	10,000,000	10,506,416	9,842,593
LEGG MASON INC	5.62500%	01/15/44	4,000,000	5,349,172	4,129,001
LOEWS CORP	4.12500%	05/15/43	10,000,000	11,138,057	8,458,553
LYONDELLBASELL INDUSTRIES NV	4.62500%	02/26/55	5,000,000	5,244,710	4,212,008
MANULIFE FINANCIAL CORP	4.06100%	02/24/32	15,000,000	15,129,282	13,898,830
MARS INC 144A	2.37500%	07/16/40	15,000,000	14,999,955	10,846,317
MEAD JOHNSON NUTRITION CO	4.12500%	11/15/25	15,000,000	16,392,031	15,040,455
MERCK & CO INC	6.25000%	08/31/79	20,000,000	21,090,461	16,607,500
MORGAN STANLEY	4.43100%	01/23/30	10,000,000	11,329,099	9,738,735
NASDAQ INC	2.50000%	12/21/40	10,000,000	9,603,949	6,956,586
NATIONWIDE FINANCIAL SERV 144A	3.90000%	11/30/49	10,000,000	11,309,864	7,938,643
NEXTERA ENERGY CAPITAL HOLDING	3.50000%	04/01/29	5,000,000	4,988,626	4,678,671
NIAGARA MOHAWK POWER CORP 144A	4.27800%	12/15/28	9,137,000	10,425,657	8,763,149
NISOURCE INC	2.95000%	09/01/29	10,000,000	10,491,590	8,901,238
NORDSTROM INC	5.00000%	01/15/44	10,000,000	9,726,220	6,743,000
NORTHWESTERN MUTUAL LIFE 144A	6.06300%	03/30/40	20,000,000	28,755,018	21,604,179
OLD REPUBLIC INTERNATIONAL COR	3.87500%	08/26/26	8,000,000	8,270,937	7,723,119
ORACLE CORP	11.20000%	01/17/37	23,000,000	24,918,041	16,317,667
OSHKOSH CORP	3.10000%	03/01/30	5,000,000	5,186,075	4,235,792
PACIFIC GAS AND ELECTRIC CO	3.15000%	01/01/26	10,000,000	10,336,740	9,220,985
PARAMOUNT GLOBAL	4.37500%	03/15/43	5,000,000	5,417,812	3,747,445
PEPSICO INC	6.25000%	06/07/70	10,648,000	12,111,947	9,608,441
PFIZER INC	2.55000%	05/28/40	5,000,000	4,836,431	3,841,523
PHILLIPS 66	4.87500%	11/15/44	10,000,000	12,543,087	9,582,133
PLAINS ALL AMERICAN PIPELINE L	4.90000%	02/15/45	10,000,000	9,550,462	8,128,410
PPG INDUSTRIES INC	2.80000%	08/15/29	5,000,000	5,167,750	4,500,945
PRUDENTIAL FINANCIAL INC	5.87500%	09/15/42	10,000,000	10,745,430	10,005,000
PUBLIC SERVICE CO OF NEW HAMPS	2.40000%	09/01/50	7,000,000	6,943,427	4,360,805
PUBLIC STORAGE	2.30000%	05/01/31	3,000,000	2,990,870	2,554,575
PULTEGROUP INC	11.37500%	05/31/60	10,000,000	12,247,389	10,084,343
REGENERON PHARMACEUTICALS INC	2.80000%	09/15/50	6,000,000	6,012,615	4,035,043
REINSURANCE GROUP OF AMERICA I	3.95000%	09/15/26	10,000,000	10,101,865	9,824,853
ROPER TECHNOLOGIES INC	1.40000%	09/15/27	10,000,000	9,830,466	8,564,897
SANTANDER UK GROUP HOLDINGS PL	3.82300%	11/03/28	15,000,000	16,439,077	13,724,501
SCHLUMBERGER HOLDINGS COR 144A	4.30000%	05/01/29	8,730,000	9,490,110	8,432,220
SHELL INTERNATIONAL FINANCE BV	3.75000%	09/12/46	10,000,000	11,446,752	8,596,219
SPRINT SPECTRUM CO LLC / 144A	5.15200%	09/20/29	8,000,000	9,152,788	8,049,780
SYSCO CORP	7.75000%	09/29/74	15,000,000	17,114,245	13,684,857
TEACHERS INSURANCE & ANNU 144A	4.90000%	09/15/44	10,000,000	12,737,907	9,680,847
USAA CAPITAL CORP 144A	2.12500%	05/01/30	2,500,000	2,494,366	2,138,889

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) FIXED INCOME SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
VALERO ENERGY CORP	2.80000%	12/01/31	10,000,000	9,861,027	8,416,890
VENTAS REALTY LP	4.40000%	01/15/29	4,957,000	4,994,720	4,778,141
VERIZON COMMUNICATIONS INC	7.67200%	04/07/77	20,000,000	22,614,518	17,292,905
VODAFONE GROUP PLC	4.37500%	02/19/43	10,000,000	12,267,136	8,559,530
WALT DISNEY CO/THE	2.00000%	09/01/29	13,224,000	13,560,306	11,438,940
WASHINGTON MUTUAL BANK / DEBT	5.12500%	01/15/15	3,000,000	2,999,957	300
WEC ENERGY GROUP INC	1.37500%	10/15/27	8,100,000	7,958,144	6,990,919
WELLS FARGO & CO	14.76318%	01/20/10	37,000,000	39,255,259	34,490,577
WILLIAMS COS INC/THE	3.50000%	11/15/30	10,000,000	10,703,916	9,004,177
XYLEM INC/NY	2.25000%	01/30/31	10,000,000	9,841,332	8,356,457
Corporate Obligations Total			1,344,863,374	1,450,470,665	1,208,609,386
Non-Agency Mortgage Backed Securities					
AGATE BAY MORTGAGE 1 A13 144A	3.50000%	01/25/45	660,955	662,573	624,877
BRAVO RESIDENTIAL HE1 M1 144A	3.78069%	01/25/70	5,000,000	5,000,000	4,936,843
CHASE HOME LENDI ATR2 A15 144A	3.50000%	07/25/49	1,166,026	1,171,567	1,088,396
CIM TRUST 2019-J2 J2 A13 144A	3.50000%	10/25/49	2,423,831	2,476,923	2,254,717
CIM TRUST 2020-R5 R5 M3 144A	3.70000%	12/25/59	8,291,000	8,738,462	8,749,592
COLT 2021-1RMORTGAG 1R A2 144A	1.16500%	05/25/65	1,505,340	1,505,194	1,374,347
FINANCE OF AMERIC HB2 A1A 144A	4.00000%	12/25/24	10,000,000	9,856,398	9,829,279
FLAGSTAR MORTGAG 5INV A16 144A	2.50000%	07/25/51	4,287,782	4,322,338	3,529,046
FLAGSTAR MORTGAG 8INV A18 144A	2.50000%	09/25/51	11,516,207	11,690,234	9,478,380
FLAGSTAR MORTGAGE 10IN A6 144A	2.05000%	10/25/51	3,947,494	4,026,111	3,560,773
FLAGSTAR MORTGAGE 11IN A2 144A	3.00000%	11/25/51	9,162,780	9,460,823	8,070,403
FLAGSTAR MORTGAGE 13IN A6 144A	2.50000%	12/30/51	9,199,176	9,306,548	8,288,589
FLAGSTAR MORTGAGE 9INV A7 144A	2.50000%	09/25/41	11,349,430	11,641,414	10,020,417
GS MORTGAGE-BACKED GR3 A2 144A	2.50000%	04/25/52	5,464,231	5,459,195	4,633,925
GS MORTGAGE-BACKED PJ6 A4 144A	2.50000%	05/25/51	7,015,897	7,236,107	5,828,218
HUNDRED ACRE WOO INV2 A27 144A	2.50000%	10/25/51	8,995,238	9,120,441	7,403,503
HUNDRED ACRE WOO INV3 A26 144A	3.00000%	10/25/51	13,283,513	13,536,669	11,754,992
JP MORGAN MORTGA INV4 A5A 144A	2.50000%	01/25/52	13,357,412	13,536,946	10,993,778
JP MORGAN MORTGA IVR3 2A1 144A	2.62475%	09/25/44	58,421	58,722	57,997
JP MORGAN MORTGAGE 1 A11 144A	2.83319%	06/25/51	2,239,472	2,239,457	2,074,196
JP MORGAN MORTGAGE 11 B1 144A	3.03019%	01/25/52	4,895,425	5,063,627	3,962,747
JP MORGAN MORTGAGE 3 A13 144A	3.50000%	08/25/47	1,378,517	1,391,929	1,286,201
JP MORGAN MORTGAGE T 1 A7 144A	3.50000%	05/25/46	2,480,717	2,542,190	2,313,671
JP MORGAN MORTGAGE T 5 A1 144A	3.77132%	12/25/46	1,991,440	1,990,846	1,852,602
JP MORGAN TRUST 2015 3 A3 144A	3.50000%	05/25/45	1,200,911	1,203,294	1,129,451
MELLO MORTGAGE C INV2 A15 144A	3.00000%	04/25/52	13,246,174	12,513,326	12,507,286
MELLO MORTGAGE CA INV2 A4 144A	2.50000%	08/25/51	12,142,962	12,420,972	10,938,307
MELLO MORTGAGE CA INV2 B1 144A	3.33013%	08/25/51	7,750,581	8,282,823	8,294,164
MELLO MORTGAGE CA INV2 B2 144A	3.33013%	08/25/51	10,269,740	10,828,880	10,840,646
MELLO MORTGAGE CA INV2 B3 144A	3.33013%	08/25/51	6,200,857	6,434,141	6,438,975
MELLO MORTGAGE CA INV4 A4 144A	2.50000%	12/25/51	9,355,359	9,444,441	8,427,251
MILL CITY MORTGAG NMR1 M2 144A	2.50000%	11/25/60	3,000,000	3,068,562	2,597,212
MILL CITY MORTGAGE L 3 B1 144A	3.25000%	01/25/61	9,864,542	10,409,757	8,958,474
SEQUOIA MORTGAGE TRUST 20 7 A2	3.00000%	06/25/43	1,416,027	1,351,646	1,299,291
TOWD POINT HE TRUS HE1 A1 144A	0.91800%	02/25/63	3,967,850	3,967,839	3,752,303
TOWD POINT HE TRUS HE1 M1 144A	1.50000%	02/25/63	793,570	797,300	751,895
TOWD POINT MORTGAG HY3 M1 144A	4.58400%	10/25/59	14,976,000	15,062,338	14,463,930
TOWD POINT MORTGAGE 1 M2 144A	3.50000%	11/25/61	5,750,000	6,030,477	4,718,081
TOWD POINT MORTGAGE 2 M1B 144A	3.00000%	04/25/60	9,852,000	10,296,563	8,080,920
TOWD POINT MORTGAGE 3 M2D 144A	3.25000%	02/25/59	10,000,000	10,323,105	8,982,927
TOWD POINT MORTGAGE 4 M1 144A	2.87500%	10/25/60	10,864,000	11,075,797	9,028,801
TOWD POINT MORTGAGE 5 M2 144A	3.37500%	10/25/56	5,540,000	5,972,553	5,207,283
Non-Agency Mortgage Backed Securities Total			275,860,875	281,518,529	250,384,686
Non-U.S. Government Agency Obligations					
BANCO DE CREDITO DEL PERU 144A	2.70000%	01/11/25	2,500,000	2,498,978	2,374,575
CARIBBEAN DEVELOPMENT BAN 144A	4.37500%	11/09/27	5,000,000	5,000,000	5,029,242
CHILE GOVERNMENT INTERNATIONAL	3.86000%	06/21/47	3,000,000	3,020,415	2,397,790
CORP ANDINA DE FOMENTO	2.75000%	01/06/23	5,000,000	4,994,503	4,983,200
CORP FINANCIERA DE DESARR 144A	4.75000%	07/15/25	1,332,000	1,359,009	1,307,163
INTER-AMERICAN DEVELOPMENT BAN	0.50000%	07/14/23	10,000,000	9,882,215	9,716,275
KOREA NATIONAL OIL CORP 144A	3.37500%	03/27/27	2,000,000	1,944,926	1,908,323
PETROLEOS MEXICANOS	5.95000%	01/28/31	3,177,000	3,048,187	2,398,635
Non-U.S. Government Agency Obligations Total			32,009,000	31,748,236	30,115,203
Non-U.S. Government Sovereign Debt Obligations					
COLOMBIA GOVERNMENT INTERNATIC	11.50000%	09/07/84	20,000,000	20,293,889	16,736,203
INDONESIA GOVERNMENT INTE 144A	4.35000%	01/08/27	5,000,000	5,116,063	5,042,403
MEXICO GOVERNMENT INTERNATIONA	4.40000%	02/12/52	4,336,000	4,318,950	3,320,111
PANAMA GOVERNMENT INTERNATIONA	3.16000%	01/23/30	10,000,000	10,500,203	8,797,484
PHILIPPINE GOVERNMENT INTERNAT	9.45000%	04/20/66	10,000,000	10,650,480	9,846,547
QATAR GOVERNMENT INTERNAT 144A	4.00000%	03/14/29	5,000,000	5,597,632	5,095,050
ROMANIAN GOVERNMENT INTER 144A	3.00000%	02/27/27	5,000,000	4,972,981	4,502,500
SAUDI GOVERNMENT INTERNAT 144A	2.25000%	02/02/33	5,000,000	4,894,580	4,887,500
UAE INTERNATIONAL GOVERNMENT 144A	2.87500%	10/19/41	7,000,000	6,795,696	5,738,908
Non-U.S. Government Sovereign Debt Obligations Total			71,336,000	73,140,473	63,966,706
U.S. Government Agency Obligations					
FEDERAL FARM CR BK CONS BD	8.68000%	11/09/91	47,504,000	46,934,031	38,618,053
FEDERAL HOME LN BK CONS BD	2.20000%	05/07/58	24,220,000	23,430,214	20,547,470
FEDERAL HOME LN MTG CORP	6.87000%	09/23/88	35,000,000	33,890,446	31,581,039
TENNESSEE VALLEY AUTH STRIP	0.00000%	11/01/25	7,949,000	7,385,967	7,047,232
U.S. Government Agency Obligations Total			114,673,000	111,640,659	97,793,794

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) FIXED INCOME SECURITIES

U.S. Government Agency Mortgage Backed Securities

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
FHLMC POOL #A2-8097	5.50000%	11/01/34	712,031	737,399	749,858
FHLMC POOL #C0-1598	5.00000%	08/01/33	632,222	647,555	653,621
FHLMC POOL #QE-2001	3.50000%	05/01/52	14,848,219	14,692,955	14,168,746
FHLMC POOL #QE-8252	4.50000%	08/01/52	9,883,961	9,871,606	9,832,327
FHLMC POOL #QK-1280	2.00000%	01/01/42	9,605,804	8,851,034	8,464,479
FHLMC POOL #RB-5139	2.50000%	11/01/41	14,089,527	14,594,143	12,820,136
FHLMC POOL #SD-8213	3.00000%	05/01/52	14,737,085	14,221,878	13,651,006
FHLMC POOL #SD-8218	2.00000%	06/01/52	19,813,442	17,846,974	17,053,020
FHLMC POOL #SD-8225	3.00000%	07/01/52	9,913,089	9,524,750	9,181,977
FHLMC POOL #SD-8227	4.00000%	06/01/52	19,803,808	19,726,766	19,354,705
FHLMC POOL #U6-1972	3.00000%	01/01/43	-	-	-
FHLMC MULTICLASS MTG 2183 TH	7.00000%	09/15/29	113,279	111,997	120,906
FHLMC MULTICLASS MTG 3000 BH	6.00000%	07/15/35	151,660	152,276	150,667
FHLMC MULTICLASS MTG 40 K	6.50000%	08/17/24	71,539	70,774	72,276
FHLMC MULTICLASS MTG 4050 LY	4.00000%	05/15/42	6,100,000	6,638,003	6,122,206
FHLMC MULTICLASS MTG 4745 LZ	3.50000%	12/15/47	11,884,783	11,631,394	11,468,363
FHLMC MULTICLASS MTG 4758 A	3.00000%	02/15/48	8,562,748	8,552,859	8,102,747
FHLMC MULTICLASS MTG 4913 UA	3.00000%	03/15/49	1,274,566	1,299,341	1,210,252
FHLMC MULTICLASS MTG 4936 PM	3.50000%	09/25/49	7,707,746	7,996,798	7,511,248
FHLMC MULTICLASS MTG 4936 QM	3.50000%	10/25/49	1,052,146	1,087,821	1,012,667
FHLMC MULTICLASS MTG 4993 D	2.00000%	09/25/47	9,064,471	9,381,696	8,237,166
FHLMC MULTICLASS MTG 5018 LA	1.25000%	10/25/40	2,739,769	2,746,857	2,348,496
FHLMC MULTICLASS MTG 5018 LG	2.50000%	10/25/40	12,176,758	12,857,199	11,153,515
FHLMC MULTICLASS MTG 5018 LN	2.50000%	10/25/40	15,738,360	16,694,643	14,468,035
FHLMC MULTICLASS MTG 5018 LQ	2.50000%	10/25/40	7,869,180	8,351,839	7,234,018
FHLMC MULTICLASS MTG 5139 EY	2.50000%	09/25/51	6,004,000	6,112,253	4,771,923
FHLMC MULTICLASS MTG 5143 GA	2.00000%	06/25/49	13,040,892	13,304,436	11,567,377
FHLMC MULTICLASS MTG 5228 QV	3.50000%	01/25/51	13,958,442	13,474,513	13,161,165
FHLMC MULTICLASS MTG 5247 LP	4.00000%	07/25/52	4,212,220	4,159,117	4,043,460
FHLMC MULTICLASS MTG 5252 PZ	3.50000%	01/25/51	16,454,149	15,600,590	15,600,590
FHLMC MULTICLASS MTG 5252 ZP	3.50000%	10/25/50	15,000,000	14,467,969	14,467,969
FHLMC MULTICLASS STRIP 358 300	3.00000%	10/15/47	5,204,352	5,263,194	4,943,164
FNMA POOL #0725690	6.00000%	08/01/34	883,673	900,621	937,861
FNMA POOL #0761748	5.50000%	01/01/34	674,926	233,212	709,455
FNMA POOL #0887584	6.00000%	07/01/36	621,416	632,196	669,504
FNMA POOL #0AB1345	4.50000%	08/01/40	1,871,940	1,585,960	1,910,453
FNMA POOL #0AP3106	3.00000%	09/01/42	1,838,710	1,903,264	1,741,558
FNMA POOL #0BQ6307	2.00000%	11/01/50	8,635,033	8,949,138	7,448,013
FNMA POOL #0BT7786	2.00000%	08/01/41	9,383,408	9,630,081	8,291,639
FNMA POOL #0BU1292	2.00000%	02/01/42	14,683,763	13,486,481	12,939,035
FNMA POOL #0BU7853	3.00000%	01/01/52	9,988,016	10,436,959	9,315,550
FNMA POOL #0BU7885	3.00000%	01/01/52	9,128,883	9,539,209	8,514,262
FNMA POOL #0BU9894	3.00000%	01/01/52	20,392,726	21,109,586	19,011,318
FNMA POOL #0CA7386	3.00000%	10/01/50	10,245,578	9,917,983	9,508,423
FNMA POOL #0CA9233	2.50000%	02/01/51	9,201,180	9,483,545	8,241,499
FNMA POOL #0CB1004	2.50000%	07/01/51	18,975,383	17,737,606	16,963,406
FNMA POOL #0CB3674	3.50000%	05/01/52	14,022,339	13,695,552	13,407,995
FNMA POOL #0FM6555	2.00000%	04/01/51	8,803,140	8,784,566	7,596,327
FNMA POOL #0FM7349	2.50000%	05/01/51	8,860,248	9,162,108	7,930,323
FNMA POOL #0FM7411	2.00000%	05/01/51	14,042,260	14,245,020	12,108,425
FNMA POOL #0FM7737	2.50000%	02/01/51	12,135,826	12,515,289	10,902,688
FNMA POOL #0FM8821	3.00000%	09/01/51	8,933,529	9,434,542	8,289,215
FNMA POOL #0FM9485	2.50000%	11/01/40	8,895,310	9,232,487	8,129,412
FNMA POOL #0MA4422	2.00000%	08/01/41	9,165,387	9,443,258	8,098,978
FNMA POOL #0MA4467	3.00000%	10/01/51	9,025,286	9,509,376	8,372,494
FNMA POOL #0MA4580	3.50000%	03/01/52	14,578,873	14,387,742	13,905,716
FNMA POOL #0MA4626	4.00000%	05/01/52	9,843,701	9,787,020	9,619,968
FNMA POOL #0MA4733	4.50000%	08/01/52	14,903,160	14,903,923	14,852,767
FNMA GTD REMIC P/T 10-96 KB	4.50000%	09/25/25	314,050	318,635	312,820
FNMA GTD REMIC P/T 12-106 QN	3.50000%	10/25/42	1,427,556	1,494,163	1,353,673
FNMA GTD REMIC P/T 13-106 LA	4.00000%	08/25/41	4,168,544	4,305,799	4,194,876
FNMA GTD REMIC P/T 13-132 PN	3.00000%	01/25/44	15,691,994	14,587,791	14,605,668
FNMA GTD REMIC P/T 13-89 PA	3.50000%	02/25/43	1,767,468	1,838,259	1,748,725
FNMA GTD REMIC P/T 15-29 CA	3.00000%	02/25/44	3,309,210	3,455,713	3,221,481
FNMA GTD REMIC P/T 16-24 HA	3.00000%	04/25/44	1,279,157	1,316,854	1,258,162
FNMA GTD REMIC P/T 17-25 BE	2.25000%	01/25/46	1,501,776	1,500,148	1,419,962
FNMA GTD REMIC P/T 17-85 PA	2.75000%	11/25/47	1,807,723	1,833,186	1,688,893
FNMA GTD REMIC P/T 17-87 UA	3.50000%	12/25/44	6,583,316	7,210,922	6,447,809
FNMA GTD REMIC P/T 20-35 BA	2.00000%	06/25/50	7,663,122	7,938,511	6,699,161
FNMA GTD REMIC P/T 20-59 MN	2.00000%	08/25/40	15,269,797	15,880,937	13,777,055
FNMA GTD REMIC P/T 20-81 PA	2.00000%	03/25/50	14,291,727	14,791,799	12,848,049
FNMA GTD REMIC P/T 21-22 JB	2.50000%	04/25/51	9,444,043	9,820,682	8,360,512
FNMA GTD REMIC P/T 21-47 QG	2.00000%	10/25/49	9,229,799	9,400,205	8,296,020
FNMA GTD REMIC P/T 21-47 QL	2.50000%	07/25/51	17,255,000	17,876,141	13,542,639
FNMA GTD REMIC P/T 99-64 LH	7.00000%	01/25/30	276,866	275,230	292,246
GNMA GTD REMIC P/T 13-131 PY	3.50000%	09/16/43	6,104,000	5,980,023	5,887,333
GNMA GTD REMIC P/T 17-165 HP	2.50000%	06/20/47	465,533	444,579	450,502
GNMA GTD REMIC P/T 20-106 EA	1.75000%	05/16/61	1,802,583	1,854,347	1,643,366
GNMA GTD REMIC P/T 21-127 AC	2.00000%	10/16/63	8,422,647	8,533,938	7,392,155
GNMA GTD REMIC P/T 21-132 AT	1.75000%	04/16/63	10,379,561	10,354,072	8,317,683
GNMA II POOL #0003986	6.00000%	05/20/37	507,256	524,666	553,392
GNMA II POOL #0752631	4.50000%	10/20/40	2,411,140	1,783,732	2,463,785
GNMA II POOL #0MA7536	3.50000%	08/20/51	9,337,801	9,224,635	9,032,409
GNMA II POOL #0MA7979	3.00000%	04/20/52	11,465,401	10,678,880	10,481,707
GNMA II POOL #0MA8033	2.50000%	05/20/52	9,992,337	9,274,697	8,808,807
GNMA II POOL #0MA8034	3.00000%	05/20/52	14,903,831	13,877,603	13,625,654
GNMA II POOL #0MA8044	3.50000%	05/20/52	24,771,187	24,328,810	23,909,972
GNMA II POOL #0MA8142	4.00000%	07/20/52	16,141,896	15,718,171	15,718,171
U.S. Government Agency Mortgage Backed Securities Total			750,160,266	747,740,475	691,467,056

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) FIXED INCOME SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
U.S. Taxable Municipal Obligations					
ADMINISTRATORS OF THE TULANE E	5.00000%	10/01/47	5,015,000	4,547,355	5,015,153
DIST OF COLUMBIA INCOME TAX SE	5.59100%	12/01/34	4,700,000	6,164,665	5,173,359
KING CNTY WA SWR REVENUE	2.43000%	01/01/39	3,360,000	3,428,136	2,521,273
LONG BEACH CA UNIF SCH DIST	5.91400%	08/01/25	3,840,000	4,110,007	3,968,675
MET ATLANTA GA RAPID TRANSIT A	2.66000%	07/01/39	9,930,000	10,066,811	7,491,099
MONTGOMERY CNTY MC	1.75000%	11/01/33	10,000,000	10,039,126	7,872,819
NEW YORK CITY NY TRANSITIONAL	3.33000%	02/01/28	5,000,000	5,027,320	4,798,648
SAN DIEGO CA UNIF SCH DIST	2.65000%	07/01/34	8,500,000	8,771,561	7,212,718
TEXAS ST TRANSPRTN COMMISSIONS	5.17800%	04/01/30	4,550,000	5,120,838	4,798,682
TEXAS ST UNIV SYS FING REVENUE	4.12300%	03/15/35	7,750,000	7,809,674	7,554,689
TRUSTEES OF AMHERST COLLEGE	4.10000%	11/01/45	5,000,000	5,065,832	4,456,015
TUCSON AZ COPS	2.31200%	07/01/36	5,000,000	5,000,000	3,730,812
UNIV OF CINCINNATI OH RECPTS	5.15300%	06/01/33	5,000,000	5,000,000	5,088,919
U.S. Taxable Municipal Obligations Total			77,645,000	80,151,326	69,682,861
U.S. Treasury Securities					
U S TREASURY BOND	35.25000%	05/22/08	433,000,000	434,440,365	366,838,594
U S TREASURY NOTE	46.50000%	04/22/14	1,633,000,000	1,638,739,595	1,517,041,800
U.S. Treasury Securities Total			2,066,000,000	2,073,179,959	1,883,880,394
TOTAL PSF(SBOE) DOMESTIC FIXED INCOME SECURITIES			\$ 4,974,786,011	\$ 5,089,066,080	\$ 4,518,579,680

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) U.S. TREASURIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
U.S. Treasury Securities					
0.625% 05/15/2030 DD 05/15/20	0.62500%	05/15/30	\$ 44,000,000	\$ 44,100,319	\$ 36,272,494
1.125% 05/15/2040 DD 05/15/20	1.12500%	05/15/40	115,000,000	116,899,471	78,325,781
1.125% 08/15/2040 DD 08/15/20	1.12500%	08/15/40	130,000,000	127,601,978	87,729,688
1.250% 05/15/2050 DD 05/15/20	1.25000%	05/15/50	135,000,000	133,927,965	83,489,063
1.375% 08/15/2050 DD 08/15/20	1.37500%	08/15/50	85,000,000	82,773,495	54,360,156
1.375% 11/15/2040 DD 11/15/20	1.37500%	11/15/40	30,000,000	27,987,590	21,117,188
1.625% 11/15/2050 DD 11/15/20	1.62500%	11/15/50	30,000,000	27,733,442	20,531,250
1.875% 02/15/2051 DD 02/15/21	1.87500%	02/15/51	20,000,000	14,514,415	14,596,875
1.875% 11/15/2051 DD 11/15/21	1.87500%	11/15/51	91,000,000	69,861,063	66,316,250
2.000% 02/15/2050 DD 02/15/20	2.00000%	02/15/50	35,000,000	39,955,841	26,479,688
2.000% 08/15/2051 DD 08/15/21	2.00000%	08/15/51	50,000,000	50,930,778	37,578,125
2.250% 08/15/2046 DD 08/15/16	2.25000%	08/15/46	30,000,000	32,484,692	23,489,063
2.250% 08/15/2049 DD 08/15/19	2.25000%	08/15/49	15,000,000	15,108,022	12,021,094
2.375% 11/15/2049 DD 11/15/19	2.37500%	11/15/49	20,000,000	24,399,609	16,487,500
2.500% 02/15/2045 DD 02/15/15	2.50000%	02/15/45	50,000,000	61,162,946	41,335,938
2.500% 02/15/2046 DD 02/15/16	2.50000%	02/15/46	20,000,000	24,654,679	16,487,500
2.500% 05/15/2046 DD 05/15/16	2.50000%	05/15/46	25,000,000	26,775,721	20,597,656
2.750% 08/15/2042 DD 08/15/12	2.75000%	08/15/42	35,000,000	40,807,217	30,745,313
2.750% 11/15/2042 DD 11/15/12	2.75000%	11/15/42	20,000,000	23,576,955	17,534,375
2.750% 11/15/2047 DD 11/15/17	2.75000%	11/15/47	20,000,000	22,070,571	17,409,375
2.875% 05/15/2032 DD 05/15/22	2.87500%	05/15/32	20,000,000	19,865,163	19,500,000
2.875% 05/15/2052 DD 05/15/22	2.87500%	05/15/52	15,000,000	14,185,924	13,832,813
2.875% 08/15/2045 DD 08/15/15	2.87500%	08/15/45	20,000,000	25,906,893	17,684,375
2.875% 11/15/2046 DD 11/15/16	2.87500%	11/15/46	70,000,000	92,766,484	62,037,500
3.000% 02/15/2047 DD 02/15/17	3.00000%	02/15/47	45,000,000	61,794,490	40,823,438
3.000% 02/15/2048 DD 02/15/18	3.00000%	02/15/48	10,000,000	11,085,732	9,162,500
3.000% 05/15/2045 DD 05/15/15	3.00000%	05/15/45	25,000,000	27,821,618	22,597,656
3.000% 05/15/2047 DD 05/15/17	3.00000%	05/15/47	50,000,000	59,456,810	45,429,688
3.000% 11/15/2045 DD 11/15/15	3.00000%	11/15/45	15,000,000	17,234,074	13,570,313
3.125% 02/15/2043 DD 02/15/13	3.12500%	02/15/43	40,000,000	53,903,137	37,175,000
3.125% 11/15/2041 DD 11/15/11	3.12500%	11/15/41	18,000,000	20,609,514	16,939,688
3.625% 02/15/2044 DD 02/15/14	3.62500%	02/15/44	50,000,000	72,488,275	50,148,438
3.625% 08/15/2043 DD 08/15/13	3.62500%	08/15/43	40,000,000	57,649,693	40,193,750
3.750% 11/15/2043 DD 11/15/13	3.75000%	11/15/43	20,000,000	29,308,936	20,475,000
U.S. Treasury Securities Total			<u>1,438,000,000</u>	<u>1,571,403,512</u>	<u>1,132,474,531</u>
TOTAL PSF(SBOE) U.S. TREASURIES			<u>\$ 1,438,000,000</u>	<u>\$ 1,571,403,512</u>	<u>\$ 1,132,474,531</u>

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) HIGH YIELD SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
Corporate Obligations					
ACURIS FINANCE US INC / A 144A	5.00000%	05/01/28	\$ 441,000	\$ 432,180	\$ 369,331
ADAPTHEALTH LLC 144A	9.75000%	10/02/59	2,928,000	2,929,658	2,467,751
ADIANT GLOBAL HOLDINGS LT 144A	4.87500%	08/15/26	2,871,000	2,751,395	2,656,938
AERCAP GLOBAL AVIATION TR 144A	6.50000%	06/15/45	2,770,000	2,850,172	2,635,877
AG ISSUER LLC 144A	6.25000%	03/01/28	2,576,000	2,466,320	2,360,992
AG TTMT ESCROW ISSUER LLC 144A	8.62500%	09/30/27	1,390,000	1,416,250	1,390,556
AHEAD DB HOLDINGS LLC 144A	6.62500%	05/01/28	3,444,000	3,204,345	3,090,968
AIR CANADA 144A	3.87500%	08/15/26	2,307,000	2,133,975	2,058,594
ALBERTSONS COS INC / SAFE 144A	10.50000%	03/03/55	3,880,000	3,792,413	3,591,080
ALLEGIANT TRAVEL CO 144A	7.25000%	08/15/27	1,718,000	1,709,169	1,706,369
ALLIED UNIVERSAL HOLDCO L 144A	4.62500%	06/01/28	3,076,000	2,834,613	2,577,488
ALTA EQUIPMENT GROUP INC 144A	5.62500%	04/15/26	3,716,000	3,525,876	3,223,630
ALTICE FINANCING SA 144A	10.00000%	01/31/56	6,741,000	5,987,194	5,439,246
ALTICE FRANCE SA/FRANCE 144A	10.62500%	07/31/57	11,799,000	10,692,643	9,588,082
AMC ENTERTAINMENT HOLDING 144A	10.00000%	06/15/26	2,435,000	1,994,893	1,957,131
AMERICAN AIRLINES INC 144A	23.50000%	01/29/51	9,621,000	11,255,027	10,631,253
AMERICAN AIRLINES INC/AAD 144A	11.25000%	08/10/55	3,170,000	3,170,115	2,934,253
AMERICAN BUILDERS & CONTR 144A	3.87500%	11/15/29	3,661,000	3,026,072	2,999,666
AMSTED INDUSTRIES INC 144A	5.62500%	07/01/27	2,965,000	3,017,749	2,875,161
ANTERO MIDSTREAM PARTNERS 144A	11.12500%	07/01/57	6,656,000	6,535,122	6,189,172
ANTERO RESOURCES CORP 144A	5.37500%	03/01/30	2,875,000	2,871,568	2,706,137
APACHE CORP	9.72500%	04/17/78	3,340,000	3,368,319	3,007,028
API GROUP DE INC 144A	4.75000%	10/15/29	2,976,000	2,509,246	2,462,089
APOLLO COMMERCIAL REAL ES 144A	4.62500%	06/15/29	3,420,000	3,058,950	2,770,200
ARCHROCK PARTNERS LP / AR 144A	13.12500%	07/03/55	3,204,000	3,225,494	2,996,105
ARCONIC CORP 144A	6.12500%	02/15/28	3,142,000	3,116,919	2,949,329
ARCOVA INC 144A	4.37500%	04/15/29	4,047,000	3,816,240	3,665,975
ARDAGH METAL PACKAGING FI 144A	3.25000%	09/01/28	4,046,000	3,616,433	3,489,675
ARETEC ESCROW ISSUER INC 144A	7.50000%	04/01/29	3,020,000	2,919,893	2,601,306
ASBURY AUTOMOTIVE GROUP I 144A	4.62500%	11/15/29	1,882,000	1,781,484	1,613,815
ASHTON CAPITAL INC 144A	9.50000%	12/12/60	7,236,000	6,768,486	6,709,657
ASHTON WOODS USA LLC / AS 144A	4.62500%	08/01/29	2,048,000	1,701,816	1,607,319
ATI INC	4.87500%	10/01/29	2,452,000	2,299,853	2,193,573
ATKORE INC 144A	4.25000%	06/01/31	5,212,000	4,610,886	4,376,516
AVAYA HOLDINGS CORP	2.25000%	06/15/23	692,000	672,970	245,660
AVAYA INC 144A	6.12500%	09/15/28	309,000	303,206	168,955
AVIENT CORP 144A	7.12500%	08/01/30	1,681,000	1,681,000	1,659,853
BALL CORP	4.87500%	03/15/26	1,582,000	1,593,865	1,530,862
BANIJAY ENTERTAINMENT SAS 144A	5.37500%	03/01/25	2,773,000	2,761,748	2,613,545
BATH & BODY WORKS INC	13.62500%	05/03/72	2,187,000	2,267,869	1,900,435
BATH & BODY WORKS INC 144A	6.62500%	10/01/30	515,000	489,312	467,857
BAUSCH HEALTH AMERICAS IN 144A	17.75000%	05/03/53	1,286,000	1,065,706	688,680
BAUSCH HEALTH COS INC 144A	36.75000%	07/10/64	7,062,000	6,140,365	3,497,694
BCPE ULYSSES INTERMEDIATE 144A	7.75000%	04/01/27	2,244,000	2,042,412	1,664,902
BELO CORP	7.75000%	06/01/27	2,070,000	2,415,075	2,018,250
BLOCK COMMUNICATIONS INC 144A	4.87500%	03/01/28	3,090,000	2,921,372	2,811,900
BLOOMIN' BRANDS INC / OSI 144A	5.12500%	04/15/29	564,000	573,769	489,756
BOXER PARENT CO INC 144A	16.25000%	12/03/51	3,876,000	3,994,859	3,746,943
BREAD FINANCIAL HOLDINGS 144A	4.75000%	12/15/24	2,920,000	2,817,970	2,587,074
BRINKER INTERNATIONAL INC 144A	5.00000%	10/01/24	1,670,000	1,702,553	1,611,550
BRINK'S CO/THE 144A	4.62500%	10/15/27	2,955,000	2,833,920	2,659,500
BUCKEYE PARTNERS LP 144A	4.50000%	03/01/28	3,165,000	3,012,548	2,802,164
BURFORD CAPITAL GLOBAL FI 144A	6.25000%	04/15/28	2,520,000	2,569,645	2,232,992
C&S GROUP ENTERPRISES LLC 144A	5.00000%	12/15/28	4,797,000	4,043,128	3,546,378
CA MAGNUM HOLDINGS 144A	5.37500%	10/31/26	327,000	336,810	295,118
CABLE ONE INC 144A	4.00000%	11/15/30	2,386,000	2,153,365	1,986,655
CAESARS ENTERTAINMENT INC 144A	12.50000%	01/01/51	2,879,000	2,963,789	2,811,084
CALIFORNIA RESOURCES CORP 144A	7.12500%	02/01/26	2,655,000	2,765,393	2,609,998
CALPINE CORP 144A	8.75000%	04/03/62	4,366,000	3,872,919	3,640,370
CARGO AIRCRAFT MANAGEMENT 144A	4.75000%	02/01/28	3,461,000	3,396,498	3,167,161
CARNIVAL CORP 144A	43.50000%	08/04/68	10,368,000	9,668,088	8,405,537
CARRIAGE PURCHASER INC 144A	7.87500%	10/15/29	1,386,000	1,154,209	1,080,992
CARRIAGE SERVICES INC 144A	4.25000%	05/15/29	3,732,000	3,183,118	3,172,163
CARS.COM INC 144A	6.37500%	11/01/28	3,818,000	3,275,635	3,433,527
CARVANA CO 144A	11.37500%	01/16/56	4,043,000	3,377,573	2,560,621
CCO HOLDINGS LLC / CCO HO 144A	47.75000%	06/01/62	18,822,000	18,415,848	17,207,593
CDW LLC / CDW FINANCE CORP	3.56900%	12/01/31	1,797,000	1,547,574	1,509,367
CEC ENTERTAINMENT LLC 144A	6.75000%	05/01/26	4,264,000	4,002,883	3,880,240
CELANESE US HOLDINGS LLC	6.37900%	07/15/32	5,379,000	5,413,758	5,339,779
CENTENE CORP	4.62500%	12/15/29	5,789,000	5,779,167	5,453,470
CENTRAL PARENT INC / CDK 144A	7.25000%	06/15/29	2,112,000	2,112,399	2,022,472
CHARLES RIVER LABORATORIE 144A	8.00000%	07/16/57	2,326,000	2,163,082	2,063,241
CHEEVER ESCROW ISSUER LLC 144A	7.12500%	10/01/27	2,047,000	2,019,140	1,995,825
CHESAPEAKE ENERGY CORP 144A	11.37500%	03/07/55	3,265,000	3,318,996	3,130,495
CHORD ENERGY CORP 144A	6.37500%	06/01/26	2,325,000	2,324,774	2,255,250
CHS/COMMUNITY HEALTH SYST 144A	35.50000%	05/16/73	9,251,000	8,801,208	7,405,032
CIVITAS RESOURCES INC 144A	5.00000%	10/15/26	2,400,000	2,350,272	2,234,490

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

PSF(SBOE) HIGH YIELD SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
CLEARWAY ENERGY OPERATING 144A	3.75000%	01/15/32	1,865,000	1,697,993	1,550,830
CLEVELAND-CLIFFS INC	6.25000%	10/01/40	695,000	727,074	605,602
CLEVELAND-CLIFFS INC 144A	11.37500%	05/16/55	1,692,000	1,653,616	1,587,385
CLYDESDALE ACQUISITION HO 144A	22.00000%	11/14/88	7,166,000	6,921,400	6,521,097
CMG MEDIA CORP 144A	8.87500%	12/15/27	3,738,000	3,581,060	3,214,775
COBRA ACQUISITIONCO LLC 144A	6.37500%	11/01/29	2,825,000	2,581,090	2,062,250
COGENT COMMUNICATIONS GRO 144A	14.00000%	11/29/54	5,307,000	5,307,254	5,071,852
COINBASE GLOBAL INC 144A	3.37500%	10/01/28	970,000	898,093	626,868
COMMERCIAL METALS CO	4.12500%	01/15/30	2,325,000	2,118,844	2,033,432
COMPASS MINERALS INTERNAT 144A	11.62500%	06/16/52	4,370,000	4,355,942	4,149,657
COMSTOCK RESOURCES INC 144A	12.62500%	03/18/59	1,041,000	1,075,483	973,828
CONDOR MERGER SUB INC 144A	14.75000%	04/03/60	9,182,000	8,351,558	7,666,052
CONNECT FINCO SARL / CONN 144A	13.50000%	07/03/53	9,911,000	9,874,618	9,088,189
CONSENSUS CLOUD SOLUTIONS 144A	6.00000%	10/15/26	2,571,000	2,337,444	2,340,925
CONSOLIDATED COMMUNICATIO 144A	6.50000%	10/01/28	431,000	451,602	346,826
CONSOLIDATED ENERGY FINAN 144A	17.75000%	12/16/83	9,473,000	8,914,345	8,208,261
CONSTELLUM SE 144A	5.62500%	06/15/28	3,055,000	2,802,963	2,765,081
CORELOGIC INC 144A	4.50000%	05/01/28	1,023,000	879,780	805,613
CORONADO FINANCE PTY LTD 144A	10.75000%	05/15/26	1,239,000	1,339,077	1,285,463
COTY INC 144A	5.00000%	04/15/26	2,695,000	2,560,615	2,553,513
COTY INC/HFC PRESTIGE PRO 144A	4.75000%	01/15/29	1,544,000	1,497,681	1,366,193
COVANTA HOLDING CORP 144A	4.87500%	12/01/29	3,225,000	2,976,858	2,721,094
CQP HOLDCO LP / BIP-V CHI 144A	5.50000%	06/15/31	4,491,000	4,190,075	3,972,155
CREDIT ACCEPTANCE CORP	6.62500%	03/15/26	629,000	629,745	616,420
CRESCENT ENERGY FINANCE L 144A	7.25000%	05/01/26	2,269,000	2,270,400	2,170,662
CROWN AMERICAS LLC 144A	5.25000%	04/01/30	2,676,000	2,663,741	2,568,960
CSC HOLDINGS LLC 144A	16.87500%	03/05/88	13,690,000	12,276,099	11,237,802
CTR PARTNERSHIP LP / CARE 144A	3.87500%	06/30/28	3,662,000	3,367,085	3,102,580
CUMULUS MEDIA NEW HOLDING 144A	6.75000%	07/01/26	3,284,000	3,271,229	2,937,531
CURO GROUP HOLDINGS CORP 144A	7.50000%	08/01/28	2,422,000	1,991,136	1,467,974
CUSHMAN & WAKEFIELD US BO 144A	6.75000%	05/15/28	3,773,000	3,829,236	3,739,986
CVR ENERGY INC 144A	5.25000%	02/15/25	2,559,000	2,524,911	2,414,062
DARLING INGREDIENTS INC 144A	6.00000%	06/15/30	610,000	610,000	610,769
DAVE & BUSTER'S INC 144A	7.62500%	11/01/25	1,833,000	1,925,665	1,844,374
DAVITA INC 144A	4.62500%	06/01/30	3,259,000	2,563,014	2,623,625
DCP MIDSTREAM OPERATING LP	5.62500%	07/15/27	1,660,000	1,834,705	1,680,750
DELUXE CORP 144A	8.00000%	06/01/29	3,425,000	3,313,022	3,047,634
DIRECTV FINANCING LLC / D 144A	5.87500%	08/15/27	2,471,000	2,528,465	2,260,965
DISH DBS CORP	18.37500%	10/19/82	2,832,000	2,646,816	2,140,023
DISH DBS CORP 144A	5.25000%	12/01/26	2,336,000	2,078,463	1,928,660
DT MIDSTREAM INC 144A	4.37500%	06/15/31	1,488,000	1,477,025	1,272,240
DYCOM INDUSTRIES INC 144A	4.50000%	04/15/29	588,000	516,180	524,865
EARTHSTONE ENERGY HOLDING 144A	8.00000%	04/15/27	2,312,000	2,290,267	2,252,767
EDGEWELL PERSONAL CARE CO 144A	4.12500%	04/01/29	3,105,000	2,884,813	2,668,685
EG GLOBAL FINANCE PLC 144A	6.75000%	02/07/25	3,360,000	3,346,127	3,174,561
ELASTIC NV 144A	4.12500%	07/15/29	2,691,000	2,280,924	2,277,205
EMBECTA CORP 144A	5.00000%	02/15/30	3,052,000	2,817,997	2,675,872
EMERGENT BIOSOLUTIONS INC 144A	3.87500%	08/15/28	792,000	755,940	554,400
ENACT HOLDINGS INC 144A	6.50000%	08/15/25	3,131,000	3,226,744	2,990,105
ENERGIZER HOLDINGS INC 144A	10.87500%	04/01/57	3,064,000	2,844,474	2,586,857
ENERSYS 144A	4.37500%	12/15/27	2,696,000	2,525,668	2,453,360
ENLINK MIDSTREAM LLC 144A	13.00000%	05/04/61	2,899,000	2,905,411	2,884,505
ENLINK MIDSTREAM PARTNERS LP	10.30000%	12/15/73	1,814,000	1,770,331	1,651,005
ENOVA INTERNATIONAL INC 144A	8.50000%	09/15/25	2,813,000	2,776,601	2,624,135
ENTEGRIS ESCROW CORP 144A	16.65000%	03/16/90	5,681,000	5,328,701	5,340,330
EQM MIDSTREAM PARTNERS LP	5.50000%	07/15/28	2,844,000	2,715,578	2,600,155
EQM MIDSTREAM PARTNERS LP 144A	31.75000%	05/06/45	4,452,000	4,045,273	4,058,790
EVERI HOLDINGS INC 144A	5.00000%	07/15/29	994,000	1,007,583	892,782
FERRELLGAS LP / FERRELLGA 144A	5.37500%	04/01/26	2,853,000	2,629,223	2,482,110
FIRST QUANTUM MINERALS LT 144A	14.37500%	01/15/53	4,031,000	3,958,152	3,934,728
FIRST STUDENT BIDCO INC / 144A	4.00000%	07/31/29	3,215,000	3,179,810	2,775,059
FIRSTCASH INC 144A	4.62500%	09/01/28	3,010,000	2,809,242	2,606,249
FMG RESOURCES AUGUST 2006 144A	4.50000%	09/15/27	3,750,000	3,670,998	3,425,794
FORD MOTOR CO	26.30000%	05/21/82	6,576,000	7,029,080	6,155,571
FORD MOTOR CREDIT CO LLC	21.43800%	05/12/44	13,127,000	12,475,623	11,777,331
FRONTIER COMMUNICATIONS H 144A	12.75000%	05/18/59	4,503,000	4,284,340	3,783,501
GARDA WORLD SECURITY CORP 144A	10.62500%	07/18/56	2,552,000	2,347,488	2,189,756
GARDEN SPINCO CORP 144A	8.62500%	07/20/30	2,067,000	2,067,000	2,201,355
GENESIS ENERGY LP / GENESIS EN	25.75000%	09/18/01	9,825,000	9,633,499	9,302,713
GETTY IMAGES INC 144A	9.75000%	03/01/27	3,524,000	3,529,262	3,532,810
GLATFELTER CORP 144A	4.75000%	11/15/29	3,131,000	2,547,742	1,941,220
GLOBAL AIRCRAFT LEASING C 144A	6.50000%	09/15/24	9,046,000	7,988,272	7,318,395
GLOBAL INFRASTRUCTURE SOL 144A	13.12500%	09/16/61	3,793,000	2,987,635	3,090,131
GLOBAL NET LEASE INC / GL 144A	3.75000%	12/15/27	859,000	766,658	739,270
GOEASY LTD 144A	4.37500%	05/01/26	2,484,000	2,351,360	2,228,744
GOTO GROUP INC 144A	5.50000%	09/01/27	1,889,000	1,541,283	1,389,454
GRAPHIC PACKAGING INTERNA 144A	3.50000%	03/15/28	2,982,000	2,730,007	2,623,333
GRAY ESCROW II INC 144A	5.37500%	11/15/31	2,511,000	2,503,509	2,122,247

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

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GRIFOLS ESCROW ISSUER SA 144A	4.75000%	10/15/28	3,043,000	2,763,809	2,536,500
GRUBHUB HOLDINGS INC 144A	5.50000%	07/01/27	1,170,000	1,117,148	912,600
HARSCO CORP 144A	11.50000%	03/01/55	5,281,000	4,803,808	3,745,127
HARVEST MIDSTREAM I LP 144A	15.00000%	05/05/57	8,265,000	8,342,415	7,819,831
HAT HOLDINGS I LLC / HAT 144A	3.37500%	06/15/26	3,594,000	3,411,574	3,118,837
HCA INC	12.62500%	01/05/90	16,678,000	15,426,249	14,959,606
HECLA MINING CO	7.25000%	02/15/28	2,568,000	2,749,360	2,442,291
HELIOS SOFTWARE HOLDINGS 144A	4.62500%	05/01/28	2,518,000	2,021,266	2,010,094
HERBALIFE NUTRITION LTD / 144A	7.87500%	09/01/25	1,500,000	1,438,800	1,444,374
HERTZ CORP/THE 144A	10.00000%	11/03/59	3,790,000	3,200,363	3,048,640
HESS MIDSTREAM OPERATIONS 144A	5.50000%	10/15/30	2,662,000	2,453,921	2,423,790
HIGHLANDS HOLDINGS BOND I 144A	7.62500%	10/15/25	3,049,000	3,101,718	2,919,418
HILCORP ENERGY I LP / HIL 144A	18.00000%	01/07/89	8,869,000	8,800,290	8,124,385
HILTON GRAND VACATIONS BO 144A	9.87500%	12/01/60	3,650,000	3,440,700	3,170,260
HLF FINANCING SARL LLC / 144A	4.87500%	06/01/29	3,710,000	3,197,468	2,927,792
HOLLY ENERGY PARTNERS LP 144A	5.00000%	02/01/28	3,735,000	3,609,459	3,477,920
HOWARD MIDSTREAM ENERGY P 144A	6.75000%	01/15/27	2,520,000	2,516,555	2,280,006
HUDBAY MINERALS INC 144A	6.12500%	04/01/29	3,390,000	3,208,616	2,984,020
HUGHES SATELLITE SYSTEMS CORP	13.25000%	03/03/53	4,573,000	4,619,402	4,327,201
ICAHN ENTERPRISES LP / ICAHN E	10.00000%	01/30/52	8,203,000	8,155,748	7,680,172
IHEARTCOMMUNICATIONS INC	8.37500%	05/01/27	3,655,000	3,727,319	3,219,251
ILIAD HOLDING SASU 144A	7.00000%	10/15/28	3,858,000	3,825,840	3,490,834
IMOLA MERGER CORP 144A	4.75000%	05/15/29	2,520,000	2,417,400	2,139,390
ION TRADING TECHNOLOGIES 144A	11.50000%	09/29/56	3,877,000	3,685,825	3,305,569
IRON MOUNTAIN INC 144A	4.87500%	09/15/27	1,544,000	1,506,253	1,417,160
ITT HOLDINGS LLC 144A	13.00000%	03/04/59	7,146,000	6,624,059	6,035,440
JAZZ SECURITIES DAC 144A	4.37500%	01/15/29	1,790,000	1,736,803	1,614,115
JBS USA LUX SA / JBS USA 144A	5.50000%	01/15/30	3,854,000	4,010,182	3,854,000
JEFFERSON CAPITAL HOLDING 144A	6.00000%	08/15/26	3,258,000	3,216,201	2,867,040
JELD-WEN INC 144A	4.87500%	12/15/27	700,000	678,999	542,500
KB HOME	7.25000%	07/15/30	3,722,000	3,722,000	3,575,446
KEN GARFF AUTOMOTIVE LLC 144A	4.87500%	09/15/28	2,680,000	2,371,511	2,247,668
KENNEDY-WILSON INC	9.50000%	04/04/59	2,980,000	2,850,750	2,469,607
KORN FERRY 144A	4.62500%	12/15/27	2,854,000	2,800,200	2,643,403
LABL INC 144A	5.87500%	11/01/28	2,911,000	2,755,644	2,532,570
LADDER CAPITAL FINANCE HO 144A	9.00000%	07/18/56	7,139,000	6,748,834	6,157,297
LAMB WESTON HOLDINGS INC 144A	4.87500%	05/15/28	2,754,000	2,719,575	2,624,087
LCPR SENIOR SECURED FINAN 144A	11.87500%	04/30/57	2,808,000	2,899,648	2,628,085
LEGACY LIFEPOINT HEALTH L 144A	4.37500%	02/15/27	3,544,000	3,305,643	3,080,480
LFS TOPCO LLC 144A	5.87500%	10/15/26	2,270,000	2,156,675	1,848,091
LINDBLAD EXPEDITIONS LLC 144A	6.75000%	02/15/27	917,000	914,421	833,750
LIVE NATION ENTERTAINMENT 144A	4.75000%	10/15/27	1,550,000	1,444,738	1,410,500
LPL HOLDINGS INC 144A	4.00000%	03/15/29	2,863,000	2,695,046	2,534,957
LSF11 A5 HOLDCO LLC 144A	6.62500%	10/15/29	3,912,000	3,410,747	3,295,117
LUMEN TECHNOLOGIES INC 144A	5.37500%	06/15/29	1,790,000	1,492,030	1,397,775
MACY'S RETAIL HOLDINGS LL 144A	17.87500%	08/31/91	2,661,000	2,753,661	2,273,970
MASTEC INC 144A	4.50000%	08/15/28	2,455,000	2,232,118	2,253,075
MATTAMY GROUP CORP 144A	19.75000%	04/01/16	9,505,000	8,384,746	7,973,934
MAUSER PACKAGING SOLUTION 144A	12.75000%	07/31/49	5,528,000	5,275,446	5,209,534
MAXAR TECHNOLOGIES INC 144A	7.75000%	06/15/27	1,500,000	1,500,000	1,488,750
MEDLINE BORROWER LP 144A	3.87500%	04/01/29	2,630,000	2,306,478	2,228,925
MELCO RESORTS FINANCE LTD 144A	5.37500%	12/04/29	3,545,000	2,599,113	2,298,382
METHANEX CORP	15.50000%	07/16/85	7,468,000	7,173,608	6,647,461
METIS MERGER SUB LLC 144A	6.50000%	05/15/29	3,180,000	2,950,714	2,734,874
MIDCAP FINANCIAL ISSUER T 144A	12.12500%	05/18/58	2,128,000	2,212,555	1,805,572
MIDWEST GAMING BORROWER L 144A	4.87500%	05/01/29	2,635,000	2,393,205	2,312,213
MILLENNIUM ESCROW CORP 144A	6.62500%	08/01/26	3,021,000	2,821,419	2,451,587
MINERAL RESOURCES LTD 144A	24.62500%	07/03/85	3,451,000	3,567,562	3,452,707
MINERALS TECHNOLOGIES INC 144A	5.00000%	07/01/28	3,355,000	3,164,545	3,025,539
MIWD HOLDCO II LLC / MIWD 144A	5.50000%	02/01/30	1,754,000	1,754,000	1,440,521
MOLINA HEALTHCARE INC 144A	4.37500%	06/15/28	1,946,000	1,837,451	1,795,185
MOOG INC 144A	4.25000%	12/15/27	2,882,000	2,787,205	2,638,039
MPH ACQUISITION HOLDINGS 144A	5.75000%	11/01/28	3,401,000	3,017,967	2,700,394
MURPHY OIL CORP	12.75000%	01/29/57	725,000	699,791	713,612
MURPHY OIL USA INC	9.50000%	06/02/59	2,747,000	2,757,565	2,514,011
NABORS INDUSTRIES INC	5.75000%	02/01/25	1,250,000	1,164,283	1,152,288
NABORS INDUSTRIES INC 144A	14.75000%	09/28/54	3,226,000	3,226,669	3,113,090
NABORS INDUSTRIES LTD 144A	22.00000%	02/17/80	4,332,000	4,124,328	3,892,175
NCL CORP LTD 144A	29.00000%	08/18/33	8,748,000	7,842,679	7,372,860
NCR CORP 144A	5.12500%	04/15/29	2,217,000	2,092,471	2,070,168
NEPTUNE ENERGY BONDCO PLC 144A	6.62500%	05/15/25	8,895,000	8,799,663	8,585,917
NETFLIX INC	4.87500%	04/15/28	2,692,000	2,685,270	2,617,970
NEW ENTERPRISE STONE & LI 144A	15.00000%	01/29/57	7,503,000	6,851,051	6,628,258
NEXTERA ENERGY OPERATING 144A	4.25000%	07/15/24	3,000,000	2,930,574	2,890,538
NFP CORP 144A	12.37500%	05/18/59	3,319,000	3,325,348	3,147,672
NGL ENERGY OPERATING LLC 144A	15.00000%	03/06/52	4,191,000	4,135,590	3,834,765
NGL ENERGY PARTNERS LP / NGL E	6.12500%	03/01/25	1,110,000	978,395	902,123
NIELSEN FINANCE LLC / NIE 144A	5.62500%	10/01/28	700,000	698,632	701,596

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SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

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NMI HOLDINGS INC 144A	7.37500%	06/01/25	2,116,000	2,122,610	2,137,668
NORDSTROM INC	5.00000%	01/15/44	2,081,000	1,795,885	1,403,218
NOVELIS CORP 144A	3.87500%	08/15/31	3,658,000	3,060,215	2,952,591
NRG ENERGY INC 144A	3.62500%	02/15/31	3,129,000	2,787,898	2,485,365
NUSTAR LOGISTICS LP	12.12500%	07/03/56	2,725,000	2,797,895	2,572,791
OCCIDENTAL PETROLEUM CORP	44.25000%	06/25/42	11,587,000	12,883,236	12,112,334
OLYMPUS WATER US HOLDING 144A	10.50000%	07/04/58	2,047,000	2,007,221	1,605,631
ON SEMICONDUCTOR CORP 144A	3.87500%	09/01/28	2,872,000	2,597,035	2,561,250
ONEMAIN FINANCE CORP	9.37500%	08/01/60	2,630,000	2,494,991	2,080,036
OPEN TEXT CORP 144A	3.87500%	02/15/28	2,151,000	2,071,734	1,833,728
OPEN TEXT HOLDINGS INC 144A	8.25000%	01/17/62	2,618,000	2,330,180	2,081,494
ORGANON & CO / ORGANON FO 144A	23.62500%	08/29/50	8,177,000	7,838,883	7,248,588
OT MERGER CORP 144A	7.87500%	10/15/29	665,000	657,210	475,475
OUTFRONT MEDIA CAPITAL LL 144A	6.25000%	06/15/25	2,817,000	2,881,481	2,793,094
PACTIV EVERGREEN GROUP IS 144A	4.37500%	10/15/28	2,268,000	2,015,685	1,995,545
PARAMOUNT GLOBAL	6.37500%	03/30/62	2,245,000	2,132,190	2,065,136
PARK INTERMEDIATE HOLDING 144A	10.75000%	02/15/58	2,559,000	2,499,128	2,289,018
PARK RIVER HOLDINGS INC 144A	6.75000%	08/01/29	2,818,000	2,382,735	2,104,949
PARKLAND CORP 144A	5.87500%	07/15/27	3,963,000	4,018,510	3,828,238
PATTERN ENERGY OPERATIONS 144A	4.50000%	08/15/28	2,869,000	2,778,294	2,585,099
PAYSAFE FINANCE PLC / PAY 144A	4.00000%	06/15/29	2,145,000	1,804,020	1,603,388
PBF HOLDING CO LLC / PBF FINAN	6.00000%	02/15/28	2,325,000	1,837,015	2,088,234
PERFORMANCE FOOD GROUP IN 144A	5.50000%	10/15/27	2,154,000	2,188,139	2,030,425
PERRIGO FINANCE UNLIMITED CO	4.40000%	06/15/30	2,456,000	2,207,735	2,125,815
PG&E CORP	10.25000%	01/01/59	1,472,000	1,505,608	1,298,567
PGT INNOVATIONS INC 144A	4.37500%	10/01/29	2,165,000	2,077,700	1,831,235
PIKE CORP 144A	5.50000%	09/01/28	3,319,000	2,850,164	2,743,857
PILGRIM'S PRIDE CORP 144A	5.87500%	09/30/27	2,735,000	2,739,550	2,694,249
POLAR US BORROWER LLC / S 144A	6.75000%	05/15/26	1,198,000	1,120,798	775,464
POST HOLDINGS INC 144A	4.50000%	09/15/31	2,969,000	2,695,401	2,524,452
PRA GROUP INC 144A	12.37500%	06/04/55	4,093,000	4,136,570	3,844,651
PRESIDIO HOLDINGS INC 144A	8.25000%	02/01/28	2,655,000	2,621,414	2,396,935
PRIME SECURITY SERVICES B 144A	12.00000%	05/01/54	5,924,000	5,996,682	5,428,852
PROG HOLDINGS INC 144A	12.00000%	10/02/59	6,868,000	6,388,429	5,747,378
QUANTA SERVICES INC	2.90000%	10/01/30	3,607,000	3,003,910	3,080,845
RACKSPACE TECHNOLOGY GLOB 144A	3.50000%	02/15/28	1,315,000	1,186,598	949,719
RADIATE HOLDCO LLC / RADI 144A	6.50000%	09/15/28	759,000	759,596	565,258
RADIOLOGY PARTNERS INC 144A	9.25000%	02/01/28	1,945,000	2,007,270	1,449,397
RAILWORKS HOLDINGS LP / R 144A	8.25000%	11/15/28	2,545,000	2,516,864	2,347,763
RANGE RESOURCES CORP 144A	4.75000%	02/15/30	1,000,000	1,000,000	926,510
REALOGY GROUP LLC / REALO 144A	5.75000%	01/15/29	735,000	758,939	575,850
RENT-A-CENTER INC/TX 144A	12.75000%	04/04/58	3,950,000	3,679,892	3,336,486
RESIDEO FUNDING INC 144A	4.00000%	09/01/29	3,413,000	3,054,611	2,864,847
RLJ LODGING TRUST LP 144A	7.75000%	03/17/56	3,722,000	3,463,013	3,299,889
ROCKCLIFF ENERGY II LLC 144A	5.50000%	10/15/29	1,145,000	1,168,419	1,058,105
ROCKET MORTGAGE LLC / ROC 144A	3.62500%	03/01/29	900,000	882,813	724,500
ROYAL CARIBBEAN CRUISES L 144A	15.12500%	09/15/80	8,035,000	7,022,995	6,210,934
RYAN SPECIALTY GROUP LLC 144A	4.37500%	02/01/30	2,115,000	2,003,469	1,906,144
SABRE GLBL INC 144A	16.62500%	12/17/50	4,767,000	4,789,540	4,559,981
SCIENTIFIC GAMES HOLDINGS 144A	6.62500%	03/01/30	3,053,000	2,902,935	2,715,051
SEAGATE HDD CAYMAN	7.21600%	12/16/58	5,594,000	4,832,374	4,622,468
SEALED AIR CORP 144A	5.00000%	04/15/29	218,000	218,000	207,100
SEASPAN CORP 144A	5.50000%	08/01/29	4,206,000	3,888,328	3,463,788
SEAWORLD PARKS & ENTERTAI 144A	5.25000%	08/15/29	2,760,000	2,779,370	2,404,181
SELECT MEDICAL CORP 144A	6.25000%	08/15/26	4,167,000	4,076,084	3,986,402
SENSATA TECHNOLOGIES BV 144A	5.87500%	09/01/30	1,280,000	1,280,000	1,251,174
SERVICE CORP INTERNATIONAL/US	3.37500%	08/15/30	2,633,000	2,197,180	2,169,987
SERVICE PROPERTIES TRUST	21.32500%	11/03/11	8,075,000	7,192,689	6,344,361
SILGAN HOLDINGS INC	4.12500%	02/01/28	2,506,000	2,376,931	2,294,017
SIMMONS FOODS INC/SIMMONS 144A	4.62500%	03/01/29	2,914,000	2,698,027	2,577,376
SIRIUS XM RADIO INC 144A	11.00000%	11/18/86	10,796,000	9,916,788	9,227,085
SONIC AUTOMOTIVE INC 144A	4.62500%	11/15/29	1,909,000	1,825,994	1,631,565
SOTHEBY'S/BIDFAIR HOLDING 144A	5.87500%	06/01/29	4,870,000	4,566,498	4,282,383
SOUTHWESTERN ENERGY CO	10.12500%	04/17/62	2,931,000	2,985,513	2,720,489
SPIRIT AEROSYSTEMS INC 144A	7.50000%	04/15/25	2,750,000	2,822,456	2,689,253
SPRINT CAPITAL CORP	22.50000%	12/17/89	10,098,000	12,431,418	11,093,007
STAGWELL GLOBAL LLC 144A	5.62500%	08/15/29	999,000	1,007,119	847,202
STANDARD INDUSTRIES INC/N 144A	7.75000%	07/31/61	5,359,000	4,679,340	4,080,092
STAPLES INC 144A	18.25000%	07/30/53	1,024,000	1,011,097	821,097
STARWOOD PROPERTY TRUST I 144A	9.12500%	05/17/50	3,781,000	3,632,597	3,433,088
STRATHCONA RESOURCES LTD 144A	6.87500%	08/01/26	2,948,000	2,865,050	2,594,954
SUBURBAN PROPANE PARTNERS 144A	5.00000%	06/01/31	1,961,000	1,812,338	1,731,691
SUGARHOUSE HSP GAMING PRO 144A	5.87500%	05/15/25	3,047,000	2,976,510	2,822,763
SUNOCO LP / SUNOCO FINANCE COR	6.00000%	04/15/27	1,567,000	1,596,773	1,515,494
SUPERIOR PLUS LP / SUPERI 144A	4.50000%	03/15/29	2,834,000	2,602,361	2,499,050
TALLGRASS ENERGY PARTNERS 144A	7.50000%	10/01/25	1,806,000	1,817,385	1,808,258
TARGA RESOURCES PARTNERS LP /	4.87500%	02/01/31	474,000	508,128	439,388
TELESAT CANADA / TELESAT 144A	4.87500%	06/01/27	3,630,000	2,646,253	1,968,476

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TENET HEALTHCARE CORP	4.62500%	07/15/24	500,000	505,780	489,605
TENET HEALTHCARE CORP 144A	20.50000%	08/22/12	7,481,000	7,301,447	6,887,123
T-MOBILE USA INC	3.37500%	04/15/29	2,669,000	2,347,619	2,404,235
TOWNSQUARE MEDIA INC 144A	6.87500%	02/01/26	1,754,000	1,833,771	1,641,007
TRANSDIGM INC	7.50000%	03/15/27	1,000,000	995,000	975,000
TRANSDIGM INC 144A	6.25000%	03/15/26	2,780,000	2,821,210	2,731,350
TRANSOCEAN INC 144A	14.75000%	11/18/51	950,000	784,544	744,247
TRAVEL + LEISURE CO	6.00000%	04/01/27	2,660,000	2,719,637	2,525,737
TRAVEL + LEISURE CO 144A	11.12500%	07/02/56	4,783,000	4,839,789	4,601,814
TRIDENT TPI HOLDINGS INC 144A	9.25000%	08/01/24	2,395,000	2,509,366	2,226,351
TRINET GROUP INC 144A	3.50000%	03/01/29	3,045,000	2,804,732	2,611,285
TRINSEO MATERIALS OPERATI 144A	5.12500%	04/01/29	2,626,000	2,294,753	1,863,672
TRONOX INC 144A	4.62500%	03/15/29	2,922,000	2,855,992	2,430,520
TTM TECHNOLOGIES INC 144A	4.00000%	03/01/29	3,035,000	2,781,931	2,625,282
TWITTER INC 144A	5.00000%	03/01/30	742,000	742,000	699,220
UBER TECHNOLOGIES INC 144A	12.00000%	05/01/57	1,515,000	1,339,045	1,383,382
UNITED AIRLINES INC 144A	18.00000%	03/01/11	6,343,000	6,261,123	5,693,050
UNITI GROUP LP / UNITI GR 144A	4.75000%	04/15/28	382,000	377,809	319,193
UNIVISION COMMUNICATIONS 144A	21.37500%	05/31/88	6,301,000	6,446,006	6,159,849
UPC BROADBAND FINCO BV 144A	4.87500%	07/15/31	2,380,000	2,267,250	2,058,629
USA COMPRESSION PARTNERS LP /	6.87500%	04/01/26	2,834,000	2,752,000	2,657,867
VENTURE GLOBAL CALCASIEU 144A	7.75000%	06/18/63	5,903,000	5,349,110	5,039,205
VERITAS US INC / VERITAS 144A	7.50000%	09/01/25	3,293,000	3,077,284	2,535,610
VIBRANTZ TECHNOLOGIES INC 144A	9.00000%	02/15/30	2,248,000	1,940,088	1,637,648
VIRGIN MEDIA SECURED FINA 144A	5.50000%	05/15/29	1,459,000	1,512,030	1,297,883
VIRGIN MEDIA VENDOR FINAN 144A	5.00000%	07/15/28	1,046,000	991,085	893,331
VISTRA OPERATIONS CO LLC 144A	9.87500%	12/13/51	4,760,000	4,743,050	4,565,172
VM CONSOLIDATED INC 144A	5.50000%	04/15/29	3,032,000	2,859,470	2,660,734
WARRIOR MET COAL INC 144A	7.87500%	12/01/28	2,306,000	2,393,315	2,264,077
WEATHERFORD INTERNATIONAL 144A	21.62500%	10/02/87	6,312,000	6,246,149	5,881,224
WESTERN MIDSTREAM OPERATING LP	4.50000%	03/01/28	179,000	171,840	166,157
WYNN MACAU LTD 144A	5.62500%	08/26/28	3,300,000	2,753,000	2,310,000
XHR LP 144A	11.25000%	01/16/55	2,500,000	2,501,848	2,291,112
ZAYO GROUP HOLDINGS INC 144A	6.12500%	03/01/28	1,999,000	1,728,619	1,530,794
Corporate Obligations Total			<u>1,175,360,000</u>	<u>1,119,809,071</u>	<u>1,037,738,084</u>
PSF(SBOE) TOTAL HIGH YIELD SECURITIES			<u>\$ 1,175,360,000</u>	<u>\$ 1,119,809,071</u>	<u>\$ 1,037,738,084</u>

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

PSF(SBOE) REAL RETURN TIPS SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
U.S. Treasury Bonds					
U S TREASURY BOND	1.87500%	11/15/51	\$ 10,000,000	\$ 7,321,673	\$ 7,287,500
U S TREASURY BOND	2.25000%	02/15/52	10,000,000	9,996,977	7,995,312
U.S. Treasury Bonds Total			<u>20,000,000</u>	<u>17,318,649</u>	<u>15,282,812</u>
U.S. Treasury Notes					
U S TREASURY NOTE	1.50000%	02/15/30	20,000,000	20,070,625	17,740,625
U S TREASURY NOTE	0.87500%	11/15/30	25,000,000	23,844,816	20,898,438
U.S. Treasury Notes Total			<u>45,000,000</u>	<u>43,915,440</u>	<u>38,639,063</u>
U.S. Treasury Tips					
US TREAS-CPI INFLAT	3.87500%	04/15/29	72,066,400	86,667,957	86,299,243
US TREAS-CPI INFLAT	0.62500%	02/15/43	12,882,400	12,254,907	11,610,402
US TREAS-CPI INFLAT	1.37500%	02/15/44	57,187,800	61,392,579	59,434,520
US TREAS-CPI INFLAT	0.75000%	02/15/45	44,021,950	46,193,515	40,173,688
US TREAS-CPI INFLAT	1.00000%	02/15/46	12,500,000	13,001,108	12,040,046
US TREAS-CPI INFLAT	0.50000%	01/15/28	66,040,700	65,182,097	65,092,901
US TREAS-CPI INFLAT	0.87500%	01/15/29	93,838,400	102,753,357	94,537,639
US TREAS-CPI INFLAT	0.25000%	01/15/25	131,300,400	131,313,176	129,317,216
US TREAS-CPI INFLAT	0.62500%	01/15/26	124,650,000	131,962,063	123,932,563
US TREAS-CPI INFLAT	0.37500%	07/15/25	31,223,750	31,039,487	30,849,675
US TREAS-CPI INFLAT	0.12500%	01/15/30	49,501,170	53,014,025	47,286,292
U.S. Treasury Tips Total			<u>695,212,970</u>	<u>734,774,274</u>	<u>700,574,185</u>
PSF(SBOE) TOTAL REAL RETURN TIPS SECURITIES			<u>\$ 760,212,970</u>	<u>\$ 796,008,363</u>	<u>\$ 754,496,060</u>

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

PSF(SBOE) REAL RETURN - Commodities Collateral

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
U.S. Treasury Notes					
U S TREASURY NOTE	0.01500	02/28/23	\$ 14,000,000	\$ 14,000,000	\$ 13,879,687
U S TREASURY NOTE	0.00500	03/15/23	12,000,000	12,000,000	11,827,031
U S TREASURY NOTE	0.00125	10/15/23	18,000,000	18,000,000	17,341,172
U S TREASURY NOTE	0.00125	11/30/22	20,000,000	20,000,000	19,867,188
U S TREASURY NOTE	0.00125	12/31/22	6,000,000	6,000,000	5,940,234
U S TREASURY NOTE	0.00250	09/30/23	5,000,000	5,000,000	4,829,688
U.S. Treasury Notes Total			<u>75,000,000</u>	<u>75,000,000</u>	<u>73,685,000</u>
PSF(SBOE) REAL RETURN - Commodities Collateral			<u>\$ 75,000,000</u>	<u>\$ 75,000,000</u>	<u>\$ 73,685,000</u>

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
Advertising, Media, & Publishing			
AMC NETWORKS INC	4,897	\$ 186,104	\$ 131,190
CABLE ONE INC	802	1,301,479	910,270
CHARTER COMMUNICATIONS INC	5,719	3,480,927	2,359,831
COMCAST CORP	222,067	10,690,587	8,036,605
DISH NETWORK CORP	12,424	374,344	215,556
EW SCRIPPS CO/THE	9,488	148,992	141,846
FACTSET RESEARCH SYSTEMS INC	1,854	832,277	803,412
FOX CORP	22,621	763,111	754,859
GANNETT CO INC	24,077	88,332	55,859
INTERPUBLIC GROUP OF COS INC/T	19,527	590,306	539,726
NEW YORK TIMES CO/THE	27,382	1,055,997	834,877
NEWS CORP	25,217	496,003	428,578
NEXSTAR MEDIA GROUP INC	138	26,714	26,402
OMNICOM GROUP INC	10,185	689,154	681,377
PARAMOUNT GLOBAL	30,182	986,552	705,957
SCHOLASTIC CORP	4,999	170,797	229,504
TEGNA INC	36,349	684,370	777,869
THRYV HOLDINGS INC	2,803	89,577	71,701
WALT DISNEY CO/THE	90,336	12,871,218	10,124,859
WARNER BROS DISCOVERY INC	109,737	2,471,457	1,452,918
WORLD WRESTLING ENTERTAINMENT	7,096	390,043	482,599
Advertising, Media, & Publishing Total	667,900	38,388,342	29,765,795
Aerospace & Defense			
AAR CORP	5,431	193,221	232,879
AEROJET ROCKETDYNE HOLDINGS IN	12,290	528,710	529,330
AEROVIRONMENT INC	3,801	314,642	336,959
AERSALE CORP	127	2,487	2,449
BARNES GROUP INC	7,656	300,597	237,719
BOEING CO/THE	27,592	5,177,936	4,421,618
CURTISS-WRIGHT CORP	6,323	779,106	930,682
GENERAL DYNAMICS CORP	11,417	2,214,802	2,613,694
HEXCEL CORP	13,800	709,779	809,646
HOWMET AEROSPACE INC	18,654	560,392	660,911
KAMAN CORP	4,587	174,467	145,500
L3HARRIS TECHNOLOGIES INC	9,553	2,061,326	2,179,899
LOCKHEED MARTIN CORP	11,737	4,383,671	4,930,831
MERCURY SYSTEMS INC	9,468	595,663	455,695
MOOG INC	4,758	362,071	356,755
NATIONAL PRESTO INDUSTRIES INC	825	66,476	56,282
NORTHROP GRUMMAN CORP	7,235	2,770,609	3,458,258
RAYTHEON TECHNOLOGIES CORP	73,821	6,135,577	6,625,435
TELEDYNE TECHNOLOGIES INC	2,299	919,701	846,860
TRANSDIGM GROUP INC	2,555	1,492,775	1,533,996
TRIUMPH GROUP INC	10,610	157,883	137,824
Aerospace & Defense Total	244,539	29,901,891	31,503,222
Agriculture & Environment			
ALTRIA GROUP INC	89,975	4,006,715	4,059,671
ANDERSONS INC/THE	5,163	154,451	191,186
ARCHER-DANIELS-MIDLAND CO	27,916	1,798,794	2,453,537
BUNGE LTD	82	8,132	8,132
CLEAN HARBORS INC	8,216	707,095	964,723
DARLING INGREDIENTS INC	26,527	1,577,847	2,017,644
FRESH DEL MONTE PRODUCE INC	5,490	153,282	150,097
HARSCO CORP	13,039	159,860	73,931
HERITAGE-CRYSTAL CLEAN INC	66	2,160	2,150
PENTAIR PLC	8,191	494,828	364,500
PHILIP MORRIS INTERNATIONAL IN	76,945	7,139,446	7,347,478

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
REPUBLIC SERVICES INC	10,329	1,252,287	1,474,155
STERICYCLE INC	15,122	843,094	757,461
TETRA TECH INC	8,817	1,196,714	1,197,437
UNIVERSAL CORP/VA	4,037	217,006	206,048
VECTOR GROUP LTD	21,630	209,811	211,974
WASTE MANAGEMENT INC	18,942	2,778,057	3,201,766
Agriculture & Environment Total	340,487	22,699,580	24,681,890
Banking & Finance			
AFFILIATED MANAGERS GROUP INC	6,367	837,719	810,897
ALLEGIANCE BANCSHARES INC	3,106	114,506	131,570
AMALGAMATED FINANCIAL CORP	97	2,183	2,183
AMERANT BANCORP INC	85	2,282	2,226
AMERICAN EXPRESS CO	30,271	4,508,911	4,601,192
AMERIPRISE FINANCIAL INC	5,432	1,349,925	1,455,830
AMERIS BANCORP	10,828	455,129	505,451
ASSETMARK FINANCIAL HOLDINGS I	157	3,312	3,036
ASSOCIATED BANC-CORP	24,644	466,676	493,866
ATLANTIC UNION BANKSHARES CORP	74	2,507	2,401
AXOS FINANCIAL INC	8,814	360,613	368,249
B RILEY FINANCIAL INC	2,651	166,274	131,940
BANC OF CALIFORNIA INC	8,699	149,080	146,839
BANCFIRST CORP	3,112	231,574	335,660
BANCORP INC/THE	9,286	213,240	220,264
BANK OF AMERICA CORP	351,790	12,950,351	11,823,662
BANK OF HAWAII CORP	6,609	497,432	515,634
BANK OF NEW YORK MELLON CORP/T	36,880	1,747,609	1,531,626
BANK OZK	18,622	702,022	754,750
BANKUNITED INC	13,488	488,385	499,730
BANNER CORP	5,643	296,977	342,869
BERKSHIRE HILLS BANCORP INC	7,765	184,313	219,051
BLACKROCK INC	7,049	5,387,830	4,697,383
BLUCORA INC	7,754	127,263	155,700
BOK FINANCIAL CORP	31	2,848	2,755
BREAD FINANCIAL HOLDINGS INC	8,169	463,799	313,935
BRIGHTSPHERE INVESTMENT GROUP	5,341	111,110	91,278
BROOKLINE BANCORP INC	12,721	170,627	158,631
BYLINE BANCORP INC	97	2,227	2,116
CADENCE BANK	30,212	755,044	769,797
CAPITAL ONE FINANCIAL CORP	19,496	2,469,815	2,063,067
CAPITOL FEDERAL FINANCIAL INC	21,209	224,143	192,154
CATHAY GENERAL BANCORP	12,340	461,924	517,540
CBOE GLOBAL MARKETS INC	5,248	606,589	619,107
CENTRAL PACIFIC FINANCIAL CORP	4,518	102,689	98,447
CHARLES SCHWAB CORP/THE	74,864	5,004,191	5,311,601
CITIGROUP INC	96,402	5,632,385	4,705,382
CITIZENS FINANCIAL GROUP INC	24,327	987,599	892,314
CITY HOLDING CO	2,452	185,859	208,445
CME GROUP INC	17,824	3,637,301	3,486,553
COHEN & STEERS INC	44	3,310	3,141
COLUMBIA BANKING SYSTEM INC	12,783	400,769	382,851
COMERICA INC	6,474	468,869	519,862
COMMERCE BANCSHARES INC/MO	18,052	1,175,297	1,241,436
COMMUNITY BANK SYSTEM INC	8,848	589,609	578,482
CONNECTONE BANCORP INC	94	2,510	2,353
CULLEN/FROST BANKERS INC	9,363	1,034,522	1,216,815
CUSTOMERS BANCORP INC	4,980	184,495	172,756
CVB FINANCIAL CORP	21,818	476,325	572,504
DIME COMMUNITY BANCSHARES INC	5,280	159,544	165,053
DISCOVER FINANCIAL SERVICES	13,925	1,433,498	1,399,323
EAGLE BANCORP INC	5,264	252,763	255,462

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
EAST WEST BANCORP INC	23,309	1,514,011	1,682,211
EASTERN BANKSHARES INC	111	2,260	2,153
ENACT HOLDINGS INC	84	2,134	2,134
ENCORE CAPITAL GROUP INC	3,977	214,073	217,462
ENOVA INTERNATIONAL INC	5,366	165,669	187,488
EVERCORE INC	6,661	730,313	624,069
EZCORP INC	8,811	58,998	77,096
FB FINANCIAL CORP	5,815	222,005	230,390
FEDERATED HERMES INC	15,103	472,357	514,408
FIFTH THIRD BANCORP	34,043	1,233,076	1,162,568
FIRST BANCORP/PUERTO RICO	32,508	385,649	464,864
FIRST BANCORP/SOUTHERN PINES N	5,672	219,640	206,518
FIRST COMMONWEALTH FINANCIAL C	15,488	202,727	208,778
FIRST FINANCIAL BANCORP	15,510	315,591	334,706
FIRST FINANCIAL BANKSHARES INC	21,096	895,739	896,791
FIRST FOUNDATION INC	144	2,911	2,730
FIRST HAWAIIAN INC	21,032	499,742	540,733
FIRST HORIZON CORP	87,872	1,549,700	1,987,665
FIRST REPUBLIC BANK/CA	8,886	1,525,397	1,349,161
FLAGSTAR BANCORP INC	8,742	343,761	336,829
FNB CORP/PA	55,431	606,409	660,738
FRANKLIN RESOURCES INC	13,872	389,828	361,643
FULTON FINANCIAL CORP	27,411	397,753	444,881
GLACIER BANCORP INC	17,827	880,984	903,472
GOLDMAN SACHS GROUP INC/THE	17,035	5,628,699	5,667,033
GREAT SOUTHERN BANCORP INC	37	2,242	2,175
GREENHILL & CO INC	200	3,066	1,564
HANCOCK WHITNEY CORP	14,184	587,747	684,094
HANMI FINANCIAL CORP	4,999	97,777	123,575
HARBORONE BANCORP INC	157	2,219	2,141
HERITAGE FINANCIAL CORP/WA	5,758	136,813	149,650
HILLTOP HOLDINGS INC	8,160	258,018	215,424
HOME BANCSHARES INC/AR	31,076	672,629	731,218
HOMESTREET INC	3,084	117,696	107,354
HOPE BANCORP INC	19,771	260,063	286,086
HUNTINGTON BANCSHARES INC/OH	71,452	995,387	957,457
INDEPENDENT BANK CORP	7,688	597,682	601,432
INDEPENDENT BANK GROUP INC	5,964	394,362	401,735
INTERACTIVE BROKERS GROUP INC	14,362	885,020	884,556
INTERCONTINENTAL EXCHANGE INC	27,707	3,145,845	2,794,251
INTERNATIONAL BANCSHARES CORP	8,711	342,782	363,510
INTERNATIONAL MONEY EXPRESS IN	1,310	29,806	29,344
INVESCO LTD	16,696	336,983	274,983
JANUS HENDERSON GROUP PLC	27,558	840,253	644,857
JEFFERIES FINANCIAL GROUP INC	31,502	945,056	1,010,899
JPMORGAN CHASE & CO	145,665	19,919,151	16,566,480
KEARNY FINANCIAL CORP/MD	186	2,238	2,113
KEYCORP	46,278	890,239	818,658
LAKELAND FINANCIAL CORP	4,155	286,822	313,038
LENDINGTREE INC	1,797	247,178	54,791
LPL FINANCIAL HOLDINGS INC	35	7,798	7,747
M&T BANK CORP	8,885	1,298,986	1,615,060
MASTERCARD INC	42,627	14,461,233	13,826,920
MERCHANTS BANCORP/IN	85	2,325	2,292
METROPOLITAN BANK HOLDING CORP	49	3,714	3,508
MORGAN STANLEY	69,467	5,899,460	5,919,978
MR COOPER GROUP INC	12,156	436,258	514,199
NASDAQ INC	17,079	978,344	1,016,713
NATIONAL BANK HOLDINGS CORP	4,927	184,334	197,721
NAVIENT CORP	24,382	379,472	375,239
NBT BANCORP INC	7,028	250,686	272,546
NEW YORK COMMUNITY BANCORP INC	76,725	784,618	751,138

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NICOLET BANKSHARES INC	29	2,337	2,221
NORTHERN TRUST CORP	10,326	1,071,587	981,899
NORTHFIELD BANCORP INC	7,059	98,591	104,050
NORTHWEST BANCSHARES INC	20,810	264,277	292,797
OCEANFIRST FINANCIAL CORP	114	2,332	2,216
OFG BANCORP	7,977	181,200	216,974
OLD NATIONAL BANCORP/IN	48,124	753,589	803,184
PACIFIC PREMIER BANCORP INC	15,589	514,861	510,696
PACWEST BANCORP	19,323	622,449	508,775
PARK NATIONAL CORP	2,368	278,080	312,173
PATHWARD FINANCIAL INC	4,815	207,503	158,702
PINNACLE FINANCIAL PARTNERS IN	12,544	950,471	1,012,426
PIPER SANDLER COS	2,314	282,469	265,115
PNC FINANCIAL SERVICES GROUP I	20,511	3,529,879	3,240,738
PRA GROUP INC	6,589	260,454	243,398
PREFERRED BANK/LOS ANGELES CA	2,232	137,742	151,419
PREMIER FINANCIAL CORP	81	2,276	2,189
PROSPERITY BANCSHARES INC	15,137	1,024,126	1,072,911
PROVIDENT FINANCIAL SERVICES I	12,366	263,562	287,262
QCR HOLDINGS INC	39	2,282	2,178
RADIAN GROUP INC	99	2,230	2,090
RAYMOND JAMES FINANCIAL INC	9,625	841,380	1,004,509
REGIONS FINANCIAL CORP	46,381	906,166	1,005,076
RENASANT CORP	9,177	302,240	305,961
S&T BANCORP INC	6,449	179,069	191,148
SANDY SPRING BANCORP INC	63	2,518	2,427
SEACOAST BANKING CORP OF FLORI	10,054	317,767	324,945
SEI INVESTMENTS CO	17,145	974,085	937,832
SERVISFIRST BANCSHARES INC	8,018	559,762	676,398
SIGNATURE BANK/NEW YORK NY	3,095	830,577	539,644
SILVERGATE CAPITAL CORP	32	2,916	2,916
SIMMONS FIRST NATIONAL CORP	20,815	499,069	491,026
SLM CORP	44,366	723,763	677,912
SOUTHSIDE BANCSHARES INC	5,269	191,391	198,536
SOUTHSTATE CORP	35	2,847	2,731
STATE STREET CORP	18,205	1,415,791	1,244,312
STIFEL FINANCIAL CORP	17,502	1,021,012	1,038,044
STONEX GROUP INC	2,813	188,779	261,159
SVB FINANCIAL GROUP	2,896	1,499,598	1,177,282
SYNCHRONY FINANCIAL	24,886	974,085	815,017
SYNOVUS FINANCIAL CORP	23,872	911,751	958,700
T ROWE PRICE GROUP INC	11,267	1,833,562	1,352,040
TEXAS CAPITAL BANCSHARES INC	8,327	447,864	491,543
TOMPKINS FINANCIAL CORP	1,922	139,986	137,692
TRIUMPH BANCORP INC	3,878	293,318	240,087
TRUIST FINANCIAL CORP	66,084	3,452,797	3,095,375
TRUSTCO BANK CORP NY	3,146	98,796	104,888
TRUSTMARK CORP	10,093	293,360	318,333
UMB FINANCIAL CORP	7,070	604,212	632,553
UMPQUA HOLDINGS CORP	35,654	597,701	632,502
UNITED BANKSHARES INC/WV	22,288	755,524	826,885
UNITED COMMUNITY BANKS INC/GA	17,236	523,872	577,923
US BANCORP	67,110	3,422,621	3,060,887
VALLEY NATIONAL BANCORP	69,034	784,454	802,175
VERITEX HOLDINGS INC	8,850	272,766	266,474
VIRTUS INVESTMENT PARTNERS INC	1,145	249,954	218,981
VISA INC	81,655	17,169,931	16,225,665
WALKER & DUNLOP INC	5,000	510,137	502,300
WASHINGTON FEDERAL INC	10,722	320,030	343,211
WEBSTER FINANCIAL CORP	29,284	1,304,531	1,377,823
WELLS FARGO & CO	188,290	7,814,119	8,230,156
WESBANCO INC	84	2,912	2,874

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
WESTAMERICA BANCORP	4,408	248,195	246,628
WESTERN ALLIANCE BANCORP	44	3,570	3,376
WESTERN UNION CO/THE	63,531	1,087,183	941,529
WINTRUST FINANCIAL CORP	9,852	741,533	830,918
WISDOMTREE INVESTMENTS INC	18,050	97,491	90,431
WORLD ACCEPTANCE CORP	603	88,430	70,093
WSFS FINANCIAL CORP	10,625	490,644	513,719
ZIONS BANCORP NA	7,490	401,337	412,175
Banking & Finance Total	3,466,992	200,237,188	191,864,360
Biotechnology & Chemistry			
ADVANSIX INC	4,607	145,284	167,053
AIR PRODUCTS AND CHEMICALS INC	10,994	2,963,340	2,775,435
ALBEMARLE CORP	5,798	1,204,040	1,553,632
AMERICAN VANGUARD CORP	4,397	80,043	87,632
AMGEN INC	26,503	6,100,919	6,368,671
ANI PHARMACEUTICALS INC	2,144	71,259	79,092
ARCUS BIOSCIENCES INC	7,652	243,275	184,260
ARROWHEAD PHARMACEUTICALS INC	17,366	898,929	689,604
ASHLAND INC	8,348	781,112	849,492
AVID BIOSERVICES INC	10,137	248,563	174,559
AVIENT CORP	15,015	642,880	658,107
BALCHEM CORP	5,269	687,706	694,560
BIOGEN INC	7,248	1,820,282	1,416,114
BIO-RAD LABORATORIES INC	1,066	673,600	517,053
CABOT CORP	9,264	523,864	666,730
CARA THERAPEUTICS INC	6,949	99,977	71,714
CELANESE CORP	5,355	734,481	593,655
CF INDUSTRIES HOLDINGS INC	10,335	645,516	1,069,259
CHEMOURS CO/THE	25,605	764,786	863,657
CORTEVA INC	35,916	1,653,221	2,206,320
CYTOKINETICS INC	14,064	478,060	744,829
DOW INC	36,141	1,989,469	1,843,191
DUPONT DE NEMOURS INC	25,237	1,732,436	1,404,187
DYNAVAX TECHNOLOGIES CORP	19,292	222,632	221,279
EASTMAN CHEMICAL CO	6,372	644,585	579,852
ECOLAB INC	12,321	2,457,617	2,018,549
ELEMENT SOLUTIONS INC	650	12,639	12,136
EMERGENT BIOSOLUTIONS INC	7,385	385,829	177,388
EXELIXIS INC	52,688	1,078,402	934,685
FMC CORP	6,224	656,044	672,690
GCP APPLIED TECHNOLOGIES INC	8,860	238,767	278,381
GILEAD SCIENCES INC	62,257	4,085,327	3,951,452
HALOZYME THERAPEUTICS INC	22,700	974,925	924,571
HAWKINS INC	3,076	100,889	117,872
HB FULLER CO	8,710	544,832	564,931
HUNTSMAN CORP	238	7,114	6,669
ILLUMINA INC	7,776	2,540,829	1,567,953
INCYTE CORP	9,324	706,198	656,689
INGEVITY CORP	6,357	422,297	445,880
INNOSPEC INC	4,070	357,380	380,382
INNOVIVA INC	10,299	147,914	135,535
INTERNATIONAL FLAVORS & FRAGRA	12,634	1,662,054	1,395,804
ITEOS THERAPEUTICS INC	3,320	113,661	73,638
KOPPERS HOLDINGS INC	3,465	90,496	79,106
KRONOS WORLDWIDE INC	188	2,749	2,421
LIGAND PHARMACEUTICALS INC	2,763	316,971	255,274
LINDE PLC	24,971	7,314,915	7,063,297
LYONDELLBASELL INDUSTRIES NV	12,818	1,147,772	1,063,894
MATIV HOLDINGS INC	8,972	263,158	211,914
MINERALS TECHNOLOGIES INC	5,407	349,866	315,012

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
MODERNA INC	17,156	4,690,162	2,269,224
MOSAIC CO/THE	17,944	662,804	966,643
MYRIAD GENETICS INC	13,194	300,734	294,754
NEKTAR THERAPEUTICS	30,597	334,388	120,552
NEOGENOMICS INC	20,488	543,055	205,904
NEWMARKET CORP	1,103	355,646	316,793
OLIN CORP	22,832	962,976	1,247,997
ORGANOGENESIS HOLDINGS INC	10,388	112,131	37,293
PPG INDUSTRIES INC	11,708	1,663,285	1,486,682
QUAKER CHEMICAL CORP	2,195	414,899	382,632
RAYONIER ADVANCED MATERIALS IN	10,484	48,134	47,388
REGENERON PHARMACEUTICALS INC	5,342	3,191,771	3,104,023
REGENXBIO INC	6,228	197,229	183,726
ROGERS CORP	3,068	688,911	768,595
RPM INTERNATIONAL INC	21,270	1,830,290	1,981,513
SENSIENT TECHNOLOGIES CORP	6,897	559,707	549,484
SHERWIN-WILLIAMS CO/THE	11,853	3,247,954	2,751,081
STEPAN CO	3,484	385,222	363,137
TRINSEO PLC	5,972	263,693	158,437
UNIFI INC	2,270	40,272	25,787
UNITED THERAPEUTICS CORP	7,436	1,450,001	1,685,146
VALVOLINE INC	29,271	864,512	850,908
VERICEL CORP	7,731	312,988	192,888
VERTEX PHARMACEUTICALS INC	12,676	2,941,462	3,571,590
VIR BIOTECHNOLOGY INC	12,171	319,036	289,061
WESTLAKE CORP	68	7,076	6,707
XENCOR INC	9,772	325,710	257,883
	<hr/>	<hr/>	<hr/>
Biotechnology & Chemistry Total	922,145	78,742,953	73,901,888
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Business Services			
AARON'S CO INC/THE	5,038	105,161	59,950
ABM INDUSTRIES INC	10,979	470,013	509,426
ADTALEM GLOBAL EDUCATION INC	7,456	253,326	281,017
ALARM.COM HOLDINGS INC	7,562	541,084	503,629
AMERICAN PUBLIC EDUCATION INC	3,088	69,176	31,899
AMN HEALTHCARE SERVICES INC	7,363	717,579	755,738
ARLO TECHNOLOGIES INC	14,263	95,577	86,862
ASGN INC	8,402	787,768	812,473
AUTOMATIC DATA PROCESSING INC	20,719	4,244,492	5,063,931
AVIS BUDGET GROUP INC	5,650	774,151	945,697
BRINK'S CO/THE	7,750	471,677	428,420
CBIZ INC	51	2,227	2,227
CINTAS CORP	4,288	1,666,411	1,744,530
CORECIVIC INC	19,972	204,256	190,333
CORVEL CORP	1,524	221,452	236,799
COSTAR GROUP INC	282	20,147	19,638
CRA INTERNATIONAL INC	22	2,090	2,011
CROSS COUNTRY HEALTHCARE INC	5,834	109,222	148,067
DELUXE CORP	7,055	211,377	135,738
EQUIFAX INC	6,048	1,364,633	1,141,560
EURONET WORLDWIDE INC	8,324	1,008,371	738,006
EVERTEC INC	10,686	417,552	359,050
FLEETCOR TECHNOLOGIES INC	3,811	899,102	809,952
FORRESTER RESEARCH INC	1,792	83,546	74,529
FRANKLIN COVEY CO	54	2,740	2,569
FTI CONSULTING INC	5,657	860,693	908,514
GARTNER INC	3,974	1,013,484	1,133,862
GEO GROUP INC/THE	20,383	151,694	166,733
GLOBAL PAYMENTS INC	13,954	2,064,193	1,733,505
GRAHAM HOLDINGS CO	636	359,134	359,613
GRAND CANYON EDUCATION INC	5,300	468,560	431,314

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
GREEN DOT CORP	8,896	321,693	180,500
GXO LOGISTICS INC	16,710	919,211	741,590
H&R BLOCK INC	26,260	720,817	1,181,700
HEALTH EQUITY INC	13,852	846,902	915,340
HEIDRICK & STRUGGLES INTERNATI	3,234	111,447	92,040
ICF INTERNATIONAL INC	28	2,948	2,844
INSPERITY INC	5,848	557,027	637,549
JOHN WILEY & SONS INC	7,121	348,635	327,780
KELLY SERVICES INC	5,671	109,975	91,360
KFORCE INC	41	2,334	2,244
KORN FERRY	8,847	528,583	538,959
LIVERAMP HOLDINGS INC	11,194	444,657	222,201
MANPOWERGROUP INC	8,678	769,716	636,271
MARKETAXESS HOLDINGS INC	1,842	714,011	457,903
MEDIFAST INC	1,884	389,506	236,404
MONRO INC	5,501	285,377	254,751
MOODY'S CORP	7,945	2,616,552	2,260,511
NIELSEN HOLDINGS PLC	17,834	377,257	496,499
PAYLOCITY HOLDING CORP	6,515	1,277,268	1,570,115
PAYPAL HOLDINGS INC	57,482	10,464,362	5,371,118
PERDOCEO EDUCATION CORP	11,292	132,606	130,761
PROG HOLDINGS INC	8,910	305,974	165,191
PROGYNY INC	11,626	519,989	467,481
QUANTA SERVICES INC	7,115	756,193	1,005,350
R1 RCM INC	22,043	483,566	481,640
RENT-A-CENTER INC/TX	8,898	322,500	229,924
RESOURCES CONNECTION INC	5,102	85,546	99,693
ROBERT HALF INTERNATIONAL INC	5,469	475,252	420,949
ROLLINS INC	11,224	394,716	378,922
S&P GLOBAL INC	17,210	6,706,716	6,060,892
SABRE CORP	53,619	434,838	385,521
SERVICE CORP INTERNATIONAL/US	26,124	1,597,093	1,612,112
STRATEGIC EDUCATION INC	3,761	270,320	243,337
STRIDE INC	7,017	287,677	267,628
TERMINIX GLOBAL HOLDINGS INC	360	15,668	15,354
TRINET GROUP INC	34	2,973	2,802
TRUEBLUE INC	5,496	116,911	112,888
UNITED RENTALS INC	3,535	1,035,206	1,032,361
VERISK ANALYTICS INC	7,814	1,527,551	1,462,468
VIAD CORP	3,375	116,904	128,858
WEX INC	7,385	1,186,119	1,139,136
WILLSCOT MOBILE MINI HOLDINGS	62	2,533	2,489
WW INTERNATIONAL INC	8,775	151,474	45,806
Business Services Total	669,546	58,397,486	51,926,834
Capital Goods & Vehicles			
GATX CORP	5,844	521,628	564,589
GREENBRIER COS INC/THE	5,347	196,376	152,443
Capital Goods & Vehicles Total	11,191	718,004	717,032
Construction & Machinery			
AAON INC	6,879	428,610	395,402
AECOM	23,214	1,440,808	1,698,104
AGCO CORP	10,034	1,066,884	1,090,796
ALAMO GROUP INC	1,623	209,931	212,223
ALBANY INTERNATIONAL CORP	5,185	404,023	457,265
AMERICAN WOODMARK CORP	2,718	171,986	140,874
APOGEE ENTERPRISES INC	3,680	137,439	150,291
APPLIED INDUSTRIAL TECHNOLOGIE	6,310	554,183	668,986
ARCOSA INC	7,929	399,000	463,450

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ASTEC INDUSTRIES INC	3,742	200,722	142,870
BABCOCK & WILCOX ENTERPRISES I	270	2,156	2,155
BOISE CASCADE CO	6,476	378,894	403,649
BUILDERS FIRSTSOURCE INC	28,377	1,539,606	1,663,176
CARRIER GLOBAL CORP	42,102	1,898,443	1,647,030
CATERPILLAR INC	26,465	5,070,078	4,888,350
CAVCO INDUSTRIES INC	1,394	318,507	326,210
CENTURY COMMUNITIES INC	4,754	267,194	221,964
CHART INDUSTRIES INC	5,882	849,160	1,140,285
CIRCOR INTERNATIONAL INC	3,320	78,613	54,116
COGNEX CORP	28,582	1,812,312	1,203,588
COMFORT SYSTEMS USA INC	5,905	475,460	592,508
CRANE HOLDINGS CO	7,843	679,857	740,065
DEERE & CO	13,839	4,493,296	5,054,695
DOVER CORP	7,139	1,020,163	892,089
DR HORTON INC	15,880	1,326,430	1,129,862
DXP ENTERPRISES INC/TX	2,812	79,454	74,743
DYCOM INDUSTRIES INC	4,869	402,723	545,912
EAGLE MATERIALS INC	6,483	804,927	775,496
EMCOR GROUP INC	8,415	890,665	1,000,712
ENOVIS CORP	7,715	491,407	390,765
ESAB CORP	7,487	388,119	307,641
EXPONENT INC	8,506	799,134	798,373
FLOWSERVE CORP	21,458	716,540	653,825
FLUOR CORP	23,323	462,696	616,660
FORTUNE BRANDS HOME & SECURITY	6,477	556,776	397,882
FRONTDOOR INC	13,503	334,156	317,050
GIBRALTAR INDUSTRIES INC	5,380	316,541	225,153
GORMAN-RUPP CO/THE	245	6,471	6,470
GRACO INC	27,808	1,870,235	1,775,263
GRANITE CONSTRUCTION INC	7,445	238,489	223,201
GREEN BRICK PARTNERS INC	7,552	181,550	183,967
GRIFFON CORP	7,866	201,997	246,599
ICHOR HOLDINGS LTD	4,697	169,298	144,292
IDEX CORP	3,752	775,669	754,940
INGERSOLL RAND INC	20,136	990,549	953,842
INSTALLED BUILDING PRODUCTS IN	3,798	400,529	343,947
JACOBS SOLUTIONS INC	6,358	806,068	792,080
JOHNSON CONTROLS INTERNATIONAL	34,520	2,112,613	1,868,913
KB HOME	14,244	520,114	408,091
LCI INDUSTRIES	4,167	531,967	482,830
LENNAR CORP	12,808	1,164,169	991,980
LENNOX INTERNATIONAL INC	5,427	1,478,150	1,303,131
LGI HOMES INC	3,425	428,122	325,067
LINDSAY CORP	1,797	247,474	288,167
LOUISIANA-PACIFIC CORP	13,542	752,719	734,383
M/I HOMES INC	4,638	231,250	200,547
MARTIN MARIETTA MATERIALS INC	3,072	1,054,129	1,068,165
MASCO CORP	11,691	680,494	594,721
MASTEC INC	9,407	743,725	757,264
MDC HOLDINGS INC	9,344	401,884	290,412
MDU RESOURCES GROUP INC	33,400	919,892	1,007,010
MERITAGE HOMES CORP	6,033	562,838	472,686
MIDDLEBY CORP/THE	8,943	1,303,058	1,286,182
MOHAWK INDUSTRIES INC	2,527	385,910	278,880
MUELLER WATER PRODUCTS INC	579	6,835	6,531
MYR GROUP INC	2,785	232,817	258,838
NORDSON CORP	2,650	580,608	602,001
NV5 GLOBAL INC	1,952	241,026	274,764
NVR INC	150	704,750	621,009
OSHKOSH CORP	10,814	1,037,767	862,525
OTIS WORLDWIDE CORP	20,967	1,599,143	1,514,237

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
OWENS CORNING	15,977	1,331,751	1,305,800
PGT INNOVATIONS INC	9,841	193,235	205,874
PULTEGROUP INC	11,774	555,306	478,731
ROCKWELL AUTOMATION INC	5,740	1,555,156	1,360,036
SIMPSON MANUFACTURING CO INC	7,082	757,972	656,076
SKYLINE CHAMPION CORP	53	3,215	3,004
SPX TECHNOLOGIES INC	7,514	415,665	428,749
STERLING INFRASTRUCTURE INC	90	2,343	2,276
TAYLOR MORRISON HOME CORP	19,698	528,532	494,617
TECNOGLASS INC	101	2,522	2,200
TENNANT CO	3,043	208,814	183,645
TEREX CORP	11,378	390,698	377,977
THOR INDUSTRIES INC	9,043	868,515	732,573
TOLL BROTHERS INC	18,141	978,759	794,394
TOPBUILD CORP	5,378	1,059,071	988,261
TORO CO/THE	17,168	1,571,496	1,423,742
TREX CO INC	18,621	1,572,915	871,277
TRI POINTE HOMES INC	17,104	345,404	296,412
UFP INDUSTRIES INC	10,302	752,863	817,876
VULCAN MATERIALS CO	6,579	1,101,369	1,095,338
WATTS WATER TECHNOLOGIES INC	4,500	617,435	623,340
WESTINGHOUSE AIR BRAKE TECHNOL	9,049	760,503	793,145
WINNEBAGO INDUSTRIES INC	5,378	324,562	309,665
XYLEM INC/NY	8,917	932,733	812,339
Construction & Machinery Total	916,980	71,860,034	68,464,497
Consumer Goods			
ABERCROMBIE & FITCH CO	8,370	230,341	120,446
ACADEMY SPORTS & OUTDOORS INC	14,056	516,380	605,532
ADVANCE AUTO PARTS INC	3,008	589,307	507,269
A-MARK PRECIOUS METALS INC	74	2,501	2,287
AMERICAN EAGLE OUTFITTERS INC	25,300	525,479	284,878
AMERICA'S CAR-MART INC/TX	978	109,322	78,837
ASBURY AUTOMOTIVE GROUP INC	3,641	599,046	635,282
AUTONATION INC	5,860	603,548	730,156
AUTOZONE INC	983	1,725,107	2,083,183
AVERY DENNISON CORP	4,032	743,034	740,356
BATH & BODY WORKS INC	11,814	593,590	441,017
BEACON ROOFING SUPPLY INC	48	2,897	2,636
BED BATH & BEYOND INC	13,109	198,932	124,929
BEST BUY CO INC	10,030	985,504	709,021
BIG LOTS INC	4,716	185,978	97,008
BJ'S RESTAURANTS INC	3,844	126,156	96,408
BJ'S WHOLESALE CLUB HOLDINGS I	22,173	1,269,859	1,651,667
BLOOMIN' BRANDS INC	13,253	259,465	267,976
BLUELINX HOLDINGS INC	28	2,140	1,963
BOOT BARN HOLDINGS INC	4,877	376,036	324,906
BRINKER INTERNATIONAL INC	7,195	279,739	176,349
BUCKLE INC/THE	4,848	172,291	156,493
CALERES INC	6,230	145,915	158,990
CAPRI HOLDINGS LTD	24,242	1,121,634	1,143,738
CARMAX INC	7,946	937,933	702,744
CARTER'S INC	6,640	588,209	490,364
CASEY'S GENERAL STORES INC	6,089	1,161,714	1,301,646
CATO CORP/THE	2,868	38,040	31,003
CENTRAL GARDEN & PET CO	8,098	348,180	309,228
CHEESECAKE FACTORY INC/THE	8,060	297,725	246,797
CHICO'S FAS INC	20,553	99,191	116,741
CHILDREN'S PLACE INC/THE	2,106	127,874	88,831
CHIPOTLE MEXICAN GRILL INC	1,385	2,121,188	2,211,568
CHURCH & DWIGHT CO INC	12,030	1,074,646	1,007,031

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CHUY'S HOLDINGS INC	3,102	83,033	69,268
CLOROX CO/THE	6,086	1,019,693	878,453
COLGATE-PALMOLIVE CO	41,590	3,266,296	3,252,754
COLUMBIA SPORTSWEAR CO	5,487	484,295	390,894
CONN'S INC	2,534	39,336	24,352
COPART INC	10,593	1,360,398	1,267,452
COSTCO WHOLESALE CORP	21,990	10,190,565	11,480,979
COTY INC	56,522	443,743	424,480
CRACKER BARREL OLD COUNTRY STO	3,809	441,213	411,143
CROCS INC	10,110	859,204	745,107
DARDEN RESTAURANTS INC	6,170	806,841	763,291
DAVE & BUSTER'S ENTERTAINMENT	6,385	209,966	263,956
DECKERS OUTDOOR CORP	4,471	1,399,006	1,437,739
DESIGNER BRANDS INC	9,961	131,824	169,935
DICK'S SPORTING GOODS INC	9,570	847,058	1,017,961
DINE BRANDS GLOBAL INC	2,745	198,218	182,817
DOLLAR GENERAL CORP	11,338	2,550,412	2,691,868
DOLLAR TREE INC	11,149	1,407,861	1,512,696
DOMINO'S PIZZA INC	1,769	795,156	657,820
EDGEWELL PERSONAL CARE CO	8,686	326,708	338,407
EL POLLO LOCO HOLDINGS INC	3,193	43,210	28,897
ELF BEAUTY INC	7,873	231,577	300,197
ESTEE LAUDER COS INC/THE	11,477	3,332,106	2,919,519
ETHAN ALLEN INTERIORS INC	3,612	80,214	85,857
FASTENAL CO	28,562	1,516,937	1,437,525
FIRSTCASH HOLDINGS INC	6,478	438,206	505,025
FIVE BELOW INC	9,123	1,420,724	1,166,649
FOOT LOCKER INC	13,784	544,723	507,803
FOSSIL GROUP INC	7,730	68,508	32,698
GAMESTOP CORP	40,623	1,432,488	1,163,443
GAP INC/THE	34,622	487,553	316,445
GENESCO INC	2,125	111,382	120,233
GENUINE PARTS CO	7,001	878,443	1,092,226
G-III APPAREL GROUP LTD	7,076	170,622	149,091
GLOBAL INDUSTRIAL CO	71	2,263	2,136
GMS INC	7,061	312,053	340,340
GROUP 1 AUTOMOTIVE INC	2,733	442,533	488,086
GUESS? INC	5,932	118,163	103,632
HANESBRANDS INC	57,297	801,158	499,057
HASBRO INC	6,489	587,475	511,463
HAVERTY FURNITURE COS INC	2,273	66,576	60,962
HELEN OF TROY LTD	3,915	770,466	484,011
HIBBETT INC	1,994	121,421	116,848
HNI CORP	6,956	259,301	222,592
HOME DEPOT INC/THE	51,286	16,649,257	14,791,908
IAA INC	22,007	993,449	819,981
INTER PARFUMS INC	2,924	211,103	229,592
INTERFACE INC	9,760	124,964	109,019
IROBOT CORP	4,444	293,167	261,663
JACK IN THE BOX INC	3,447	280,169	275,277
KAR AUCTION SERVICES INC	19,962	315,130	291,445
KIMBERLY-CLARK CORP	16,706	2,253,885	2,130,349
KOHL'S CORP	21,224	841,726	603,186
KONTOOR BRANDS INC	7,631	322,489	284,102
LA-Z-BOY INC	7,093	221,764	187,184
LEGGETT & PLATT INC	21,937	820,404	838,432
LITHIA MOTORS INC	4,757	1,399,922	1,262,698
LKQ CORP	12,899	628,038	686,485
LL FLOORING HOLDINGS INC	4,884	76,221	39,756
LOWE'S COS INC	32,808	6,629,643	6,369,345
LULULEMON ATHLETICA INC	134	41,856	40,195
MACY'S INC	46,935	868,868	812,914

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
MARINEMAX INC	3,528	149,518	128,208
MATTEL INC	57,905	1,165,438	1,280,859
MCDONALD'S CORP	36,701	8,844,814	9,258,928
MILLERKNOLL INC	12,444	434,922	344,450
MOVADO GROUP INC	2,637	80,264	84,094
MSC INDUSTRIAL DIRECT CO INC	7,743	604,791	613,323
MURPHY USA INC	3,657	690,433	1,061,152
NATIONAL VISION HOLDINGS INC	13,387	374,966	444,850
NEWELL BRANDS INC	18,248	396,919	325,727
NIKE INC	62,983	8,843,454	6,704,540
NORDSTROM INC	18,325	445,303	313,541
NU SKIN ENTERPRISES INC	8,241	398,412	337,387
ODP CORP/THE	7,220	250,911	258,115
OLAPLEX HOLDINGS INC	1,089	15,353	14,505
OLLIE'S BARGAIN OUTLET HOLDING	9,575	680,581	529,593
O'REILLY AUTOMOTIVE INC	3,241	1,948,146	2,259,366
OXFORD INDUSTRIES INC	2,527	216,179	269,707
PAPA JOHN'S INTERNATIONAL INC	5,237	512,798	423,307
PATRICK INDUSTRIES INC	3,585	232,768	189,897
PC CONNECTION INC	1,808	79,913	89,821
PENSKO AUTOMOTIVE GROUP INC	93	11,047	10,966
PETMED EXPRESS INC	3,439	91,385	70,740
PITNEY BOWES INC	26,777	153,068	77,386
POOL CORP	1,964	846,753	666,169
PRICESMART INC	3,946	295,062	249,663
PROCTER & GAMBLE CO/THE	119,051	17,015,509	16,421,895
PVH CORP	3,328	292,377	187,200
QUANEX BUILDING PRODUCTS CORP	5,477	122,980	122,137
RALPH LAUREN CORP	2,274	239,559	207,684
RED ROBIN GOURMET BURGERS INC	234	5,321	1,739
RESIDEO TECHNOLOGIES INC	23,880	532,081	497,182
REYNOLDS CONSUMER PRODUCTS INC	613	17,466	17,121
RH	2,878	1,250,542	736,509
ROSS STORES INC	17,429	1,767,157	1,503,600
RUTH'S HOSPITALITY GROUP INC	5,138	91,201	93,614
SALLY BEAUTY HOLDINGS INC	17,617	279,507	262,141
SCANSOURCE INC	4,137	119,305	119,849
SCOTT'S MIRACLE-GRO CO/THE	6,636	884,790	444,280
SHAKE SHACK INC	6,437	437,906	306,787
SHOE CARNIVAL INC	2,801	78,593	66,636
SIGNET JEWELERS LTD	7,830	484,081	511,847
SITEONE LANDSCAPE SUPPLY INC	32	4,231	4,005
SKECHERS USA INC	22,154	892,191	837,421
SLEEP NUMBER CORP	3,644	233,582	150,971
SONIC AUTOMOTIVE INC	3,223	134,761	171,431
SONOS INC	21,004	549,828	315,900
STARBUCKS CORP	56,931	5,661,499	4,786,189
STEVEN MADDEN LTD	12,350	448,183	359,509
TAPESTRY INC	12,477	445,046	433,326
TARGET CORP	22,942	4,592,260	3,678,520
TEMPUR SEALY INTERNATIONAL INC	28,999	920,144	725,265
TEXAS ROADHOUSE INC	11,215	915,353	995,443
TJX COS INC/THE	58,301	3,802,943	3,635,067
TRACTOR SUPPLY CO	5,532	1,077,430	1,024,250
TRAVELCENTERS OF AMERICA INC	46	2,488	2,488
TUPPERWARE BRANDS CORP	7,523	116,172	84,559
ULTA BEAUTY INC	2,572	918,069	1,079,906
UNDER ARMOUR INC	64,288	549,017	513,667
UNIFIRST CORP/MA	2,488	477,774	448,487
UNIVAR SOLUTIONS INC	27,824	657,374	701,721
UNIVERSAL ELECTRONICS INC	2,068	74,300	45,972
URBAN OUTFITTERS INC	10,525	285,823	211,868

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
VERA BRADLEY INC	377	3,632	1,493
VERITIV CORP	2,286	200,781	272,468
VF CORP	16,001	1,062,408	663,241
VICTORIA'S SECRET & CO	11,195	521,955	374,361
WALGREENS BOOTS ALLIANCE INC	35,577	1,566,830	1,247,330
WALMART INC	69,700	9,545,078	9,238,735
WATSCO INC	5,443	1,434,487	1,480,659
WD-40 CO	2,239	486,213	423,529
WENDY'S CO/THE	28,228	593,015	541,413
WESCO INTERNATIONAL INC	28	3,760	3,687
WHIRLPOOL CORP	2,768	542,288	433,469
WILLIAMS-SONOMA INC	11,527	1,638,708	1,714,641
WINGSTOP INC	4,899	616,746	557,800
WOLVERINE WORLD WIDE INC	13,254	358,143	258,983
WORLD FUEL SERVICES CORP	10,346	254,396	266,927
WW GRAINGER INC	2,112	948,293	1,172,033
XEROX HOLDINGS CORP	19,635	383,392	326,334
YUM! BRANDS INC	14,139	1,656,239	1,572,822
ZEBRA TECHNOLOGIES CORP	2,586	1,145,911	780,041
ZUMIEZ INC	2,753	99,901	71,468
Consumer Goods Total	2,244,680	189,432,097	177,430,832
Energy & Utilities			
ACUITY BRANDS INC	5,682	920,244	931,456
AES CORP/THE	33,138	758,697	843,362
ALLETE INC	9,355	565,748	553,629
ALLIANT ENERGY CORP	12,428	699,471	758,605
ALPHA METALLURGICAL RESOURCES	19	3,135	2,986
AMEREN CORP	12,791	1,074,673	1,184,702
AMERICAN ELECTRIC POWER CO INC	25,475	2,212,402	2,552,595
AMETEK INC	11,438	1,419,942	1,374,390
ANTERO MIDSTREAM CORP	53,445	480,389	538,191
ANTERO RESOURCES CORP	30	1,267	1,202
APA CORP	16,775	425,401	656,070
ARCH RESOURCES INC	13	2,208	1,893
ARCHROCK INC	22,180	170,758	163,910
ATMOS ENERGY CORP	6,874	686,457	779,374
AVANGRID INC	445	22,128	21,983
AVISTA CORP	11,894	483,251	483,253
BAKER HUGHES CO	46,424	1,142,457	1,172,670
BELDEN INC	7,274	372,416	476,302
BLACK HILLS CORP	10,641	706,533	803,183
BRISTOW GROUP INC	3,807	95,442	110,441
CALIFORNIA RESOURCES CORP	47	2,282	2,348
CALLON PETROLEUM CO	7,797	312,674	331,840
CENTENNIAL RESOURCE DEVELOPMEN	241	1,866	1,983
CENTERPOINT ENERGY INC	31,227	816,973	984,587
CHAMPIONX CORP	33,408	629,810	728,628
CHESAPEAKE ENERGY CORP	10	1,004	1,005
CHESAPEAKE UTILITIES CORP	2,907	347,664	367,154
CHEVRON CORP	97,455	11,338,383	15,403,737
CHORD ENERGY CORP	17	2,455	2,406
CIVITAS RESOURCES INC	11,858	585,794	796,739
CMS ENERGY CORP	14,385	896,246	971,563
CNX RESOURCES CORP	32,150	466,464	568,091
COMSTOCK RESOURCES INC	52	987	1,019
CONOCOPHILLIPS	64,212	4,425,272	7,028,003
CONSOL ENERGY INC	5,256	154,251	377,276
CONSOLIDATED EDISON INC	17,568	1,425,689	1,717,096
CONSTELLATION ENERGY CORP	16,199	778,934	1,321,676
CONTINENTAL RESOURCES INC/OK	31	2,195	2,165

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CORE LABORATORIES NV	7,602	177,219	122,772
COTERRA ENERGY INC	39,994	903,009	1,236,215
CVR ENERGY INC	11	377	359
DENBURY INC	27	2,491	2,401
DEVON ENERGY CORP	30,460	1,188,585	2,151,085
DIAMONDBACK ENERGY INC	8,474	813,807	1,129,415
DMC GLOBAL INC	3,195	106,018	71,312
DOMINION ENERGY INC	40,258	3,068,757	3,293,104
DRIL-QUIP INC	5,665	140,778	125,366
DT MIDSTREAM INC	15,888	726,671	877,176
DTE ENERGY CO	9,593	1,098,809	1,250,352
DUKE ENERGY CORP	38,205	3,801,828	4,084,497
EDISON INTERNATIONAL	18,903	1,157,512	1,281,056
EMERSON ELECTRIC CO	29,467	2,551,888	2,408,633
ENCORE WIRE CORP	3,244	305,246	422,044
ENERGIZER HOLDINGS INC	10,762	382,445	302,412
ENERPAC TOOL GROUP CORP	9,941	214,326	192,855
ENERSYS	6,769	490,127	422,183
ENLINK MIDSTREAM LLC	203	2,221	2,062
ENPHASE ENERGY INC	6,676	1,345,535	1,912,273
ENTERGY CORP	10,072	1,059,044	1,161,302
EOG RESOURCES INC	29,064	2,451,021	3,525,463
EQT CORP	48,614	1,250,951	2,323,749
EQUITRANS MIDSTREAM CORP	66,827	527,857	619,486
EVERGY INC	11,369	708,481	779,118
EVERSOURCE ENERGY	17,102	1,450,715	1,533,878
EXELON CORP	48,648	1,774,094	2,136,134
EXXON MOBIL CORP	209,040	13,569,314	19,982,134
FIRST SOLAR INC	16,277	1,300,312	2,076,131
FIRSTENERGY CORP	28,331	1,038,892	1,120,491
FRANKLIN ELECTRIC CO INC	6,382	488,401	554,277
FUTUREFUEL CORP	4,235	36,533	30,873
GENERAC HOLDINGS INC	3,147	1,039,544	693,630
GREEN PLAINS INC	8,834	267,190	323,589
HALLIBURTON CO	44,764	1,059,892	1,348,739
HAWAIIAN ELECTRIC INDUSTRIES I	17,971	710,980	703,026
HELIX ENERGY SOLUTIONS GROUP I	23,413	81,241	101,144
HELMERICH & PAYNE INC	17,289	526,951	739,105
HESS CORP	13,727	1,107,500	1,657,947
HF SINCLAIR CORP	24,566	917,022	1,292,909
IDACORP INC	8,301	830,995	906,801
INSTEEL INDUSTRIES INC	3,185	105,194	92,047
KENNAMETAL INC	13,568	406,241	318,034
KINDER MORGAN INC	96,806	1,558,837	1,773,486
LAREDO PETROLEUM INC	2,377	149,719	184,479
LIBERTY ENERGY INC	64	972	960
LINCOLN ELECTRIC HOLDINGS INC	9,552	1,174,677	1,305,663
LITTELFUSE INC	4,056	1,016,625	962,164
MARATHON OIL CORP	35,120	538,845	898,721
MARATHON PETROLEUM CORP	26,839	1,729,204	2,704,029
MATADOR RESOURCES CO	18,235	648,570	1,086,806
MSA SAFETY INC	6,002	831,540	713,398
MURPHY OIL CORP	23,987	573,765	934,773
NABORS INDUSTRIES LTD	1,446	143,177	191,609
NABORS INDUSTRIES LTD C/WTS	84	-	2,877
NATIONAL FUEL GAS CO	15,019	862,713	1,070,404
NEW FORTRESS ENERGY INC	18	1,072	1,032
NEW JERSEY RESOURCES CORP	15,790	616,777	696,971
NEXTERA ENERGY INC	97,623	7,874,598	8,303,812
NEXTERA ENERGY PARTNERS LP	45	3,763	3,694
NEXTier OILFIELD SOLUTIONS INC	105	1,011	984
NISOURCE INC	20,131	518,160	594,066

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NORTHERN OIL AND GAS INC	18	570	570
NORTHWEST NATURAL HOLDING CO	5,621	280,776	267,616
NORTHWESTERN CORP	8,884	501,956	470,674
NOV INC	64,529	916,987	1,140,227
NOVANTA INC	5,860	867,757	783,423
NOW INC	18,180	157,194	220,342
NRG ENERGY INC	11,759	445,936	485,412
OCCIDENTAL PETROLEUM CORP	44,182	1,598,065	3,136,922
OCEANEERING INTERNATIONAL INC	16,464	169,806	145,706
OGE ENERGY CORP	32,886	1,160,864	1,333,198
OIL STATES INTERNATIONAL INC	10,161	52,854	49,789
ONE GAS INC	8,876	661,058	694,725
ONEOK INC	22,153	1,177,276	1,356,428
ORMAT TECHNOLOGIES INC	7,360	567,491	688,013
OVINTIV INC	38	1,993	2,019
PAR PACIFIC HOLDINGS INC	7,500	105,375	140,925
PATTERSON-UTI ENERGY INC	35,530	348,385	529,397
PBF ENERGY INC	15,674	292,835	535,424
PDC ENERGY INC	15,699	720,419	1,066,119
PEABODY ENERGY CORP	87	2,381	2,145
PG&E CORP	174	2,146	2,145
PHILLIPS 66	23,871	1,809,361	2,135,500
PINNACLE WEST CAPITAL CORP	5,583	404,858	420,679
PIONEER NATURAL RESOURCES CO	11,145	1,966,458	2,822,137
PNM RESOURCES INC	14,097	656,173	668,621
PORTLAND GENERAL ELECTRIC CO	14,648	715,070	756,862
POWELL INDUSTRIES INC	1,483	38,426	36,571
PPL CORP	36,515	1,022,773	1,061,856
PROPETRO HOLDING CORP	14,032	116,073	128,533
PUBLIC SERVICE ENTERPRISE GROU	24,764	1,515,658	1,593,811
RANGE RESOURCES CORP	42,579	827,172	1,399,146
RANGER OIL CORP	3,469	88,038	135,256
REGAL REXNORD CORP	11,012	1,430,620	1,515,141
REX AMERICAN RESOURCES CORP	2,538	70,327	76,901
RPC INC	11,559	58,245	91,894
SCHLUMBERGER LTD	70,161	2,093,846	2,676,642
SELECT ENERGY SERVICES INC	112	826	796
SEMPRA ENERGY	15,579	2,083,704	2,570,068
SM ENERGY CO	20,014	512,526	882,017
SNAP-ON INC	2,623	530,697	571,447
SOLAREEDGE TECHNOLOGIES INC	2,728	784,823	752,846
SOUTH JERSEY INDUSTRIES INC	20,103	571,900	680,487
SOUTHERN CO/THE	52,740	3,415,740	4,064,672
SOUTHWEST GAS HOLDINGS INC	10,977	820,372	854,559
SOUTHWESTERN ENERGY CO	183,379	963,876	1,373,509
SPIRE INC	8,555	574,721	597,909
STANLEY BLACK & DECKER INC	7,468	1,195,616	657,931
SUNCOKE ENERGY INC	13,693	84,387	90,237
SUNPOWER CORP	13,704	285,650	328,896
SUNRUN INC	34,514	1,384,390	1,139,997
TALOS ENERGY INC	6,773	86,875	140,404
TARGA RESOURCES CORP	37,473	1,974,369	2,556,783
UGI CORP	34,497	1,396,307	1,362,632
UNITIL CORP	2,627	138,583	136,840
UNIVERSAL DISPLAY CORP	7,128	1,091,199	796,411
US SILICA HOLDINGS INC	12,392	120,417	173,860
VALERO ENERGY CORP	20,240	1,595,033	2,370,509
WARRIOR MET COAL INC	8,481	195,343	276,057
WEC ENERGY GROUP INC	15,635	1,467,416	1,612,594
WILLIAMS COS INC/THE	60,467	1,627,512	2,057,692
XCEL ENERGY INC	27,026	1,812,216	2,006,681

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
Energy & Utilities Total	3,196,329	151,421,717	187,381,623
Food & Beverage			
AMERICAN STATES WATER CO	6,065	502,695	503,214
AMERICAN WATER WORKS CO INC	9,003	1,435,352	1,336,495
B&G FOODS INC	11,309	306,895	244,953
BOSTON BEER CO INC/THE	1,534	927,923	517,081
BROWN-FORMAN CORP	9,054	652,638	658,226
CALAVO GROWERS INC	2,906	147,733	122,168
CALIFORNIA WATER SERVICE GROUP	8,828	496,736	516,703
CAL-MAINE FOODS INC	6,154	258,910	329,916
CAMPBELL SOUP CO	10,010	452,602	504,304
CELSIUS HOLDINGS INC	6,308	436,701	652,815
CHEFS' WAREHOUSE INC/THE	5,394	170,633	179,836
COCA-COLA CO/THE	193,581	10,874,650	11,945,884
COCA-COLA CONSOLIDATED INC	749	345,377	355,273
CONAGRA BRANDS INC	23,809	799,946	818,553
CONSTELLATION BRANDS INC	8,059	1,821,878	1,982,917
ESSENTIAL UTILITIES INC	37,820	1,740,657	1,858,853
FLOWERS FOODS INC	32,740	833,512	893,802
GENERAL MILLS INC	29,877	1,921,190	2,294,554
GROCERY OUTLET HOLDING CORP	14,400	538,336	577,728
HAIN CELESTIAL GROUP INC/THE	14,748	481,387	298,794
HEALTHCARE SERVICES GROUP INC	12,156	252,611	171,035
HERSHEY CO/THE	7,229	1,329,523	1,624,139
HORMEL FOODS CORP	14,044	643,142	706,132
HOSTESS BRANDS INC	22,712	470,633	526,464
INGREDION INC	10,872	957,996	946,625
J & J SNACK FOODS CORP	2,451	357,464	365,273
J M SMUCKER CO/THE	5,361	674,443	750,486
JOHN B SANFILIPPO & SON INC	1,460	115,539	117,866
KELLOGG CO	12,558	818,123	913,469
KEURIG DR PEPPER INC	36,604	1,279,669	1,395,344
KRAFT HEINZ CO/THE	35,229	1,257,158	1,317,565
KROGER CO/THE	32,549	1,362,298	1,560,399
LAMB WESTON HOLDINGS INC	7,154	480,919	568,958
LANCASTER COLONY CORP	3,246	506,869	547,113
MCCORMICK & CO INC/MD	12,402	1,092,454	1,042,636
MGP INGREDIENTS INC	2,052	160,813	224,612
MIDDLESEX WATER CO	2,874	266,678	255,125
MOLSON COORS BEVERAGE CO	9,327	450,779	481,926
MONDELEZ INTERNATIONAL INC	68,692	4,149,521	4,249,287
MONSTER BEVERAGE CORP	18,650	1,671,786	1,656,680
NATIONAL BEVERAGE CORP	3,828	180,416	212,301
PEPSICO INC	68,642	10,815,902	11,824,957
PERFORMANCE FOOD GROUP CO	25,458	1,192,753	1,272,397
PILGRIM'S PRIDE CORP	7,892	204,919	224,685
POST HOLDINGS INC	9,191	675,957	815,793
SENECA FOODS CORP	990	49,134	52,302
SIMPLY GOOD FOODS CO/THE	14,504	518,606	443,097
SPARTANNASH CO	5,931	144,018	180,480
SPROUTS FARMERS MARKET INC	18,042	456,111	521,414
SYSCO CORP	25,276	1,937,496	2,078,193
TOOTSIE ROLL INDUSTRIES INC	2,922	95,893	104,707
TREEHOUSE FOODS INC	9,199	388,148	428,673
TYSON FOODS INC	14,455	1,120,344	1,089,618
UNITED NATURAL FOODS INC	9,564	360,778	421,581
Food & Beverage Total	965,864	61,584,645	65,683,401
Health & Pharmaceutical			
ABBOTT LABORATORIES	86,835	10,156,029	8,913,612

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ABBVIE INC	87,722	10,696,761	11,795,100
ABIOMED INC	2,240	668,154	580,787
ACADIA HEALTHCARE CO INC	14,865	897,815	1,217,889
ADAPTHEALTH CORP	16,091	399,942	289,155
ADDUS HOMECARE CORP	2,632	233,435	234,827
AGILITI INC	1,960	31,767	31,478
ALIGN TECHNOLOGY INC	3,612	1,767,855	880,244
AMEDISYS INC	5,343	946,555	632,878
AMERISOURCEBERGEN CORP	7,463	922,184	1,093,777
AMPHASTAR PHARMACEUTICALS INC	6,167	159,786	182,543
ANGIODYNAMICS INC	6,363	135,854	140,877
ANIKA THERAPEUTICS INC	2,378	76,785	53,743
ARTIVION INC	6,597	136,858	146,190
AVANOS MEDICAL INC	7,765	244,216	191,252
AZENTA INC	12,312	977,316	648,966
BAXTER INTERNATIONAL INC	24,977	1,884,810	1,435,178
BECTON DICKINSON AND CO	14,136	3,420,332	3,568,209
BELLRING BRANDS INC	20,287	500,148	480,598
BIOLIFE SOLUTIONS INC	5,009	176,998	118,262
BIO-TECHNE CORP	1,925	862,486	638,734
BOSTON SCIENTIFIC CORP	70,965	2,823,194	2,860,599
BRISTOL-MYERS SQUIBB CO	105,700	6,862,646	7,125,237
BRUKER CORP	16,446	1,216,957	920,976
CARDINAL HEALTH INC	13,506	709,774	955,144
CARDIOVASCULAR SYSTEMS INC	6,695	169,272	88,441
CATALENT INC	8,876	1,007,341	781,088
CATALYST PHARMACEUTICALS INC	269	4,012	3,642
CENTENE CORP	29,020	2,126,711	2,604,255
CHARLES RIVER LABORATORIES INT	2,496	801,745	512,304
CHEMED CORP	2,458	1,181,894	1,170,475
CIGNA CORP	15,732	3,543,068	4,459,235
COHERUS BIOSCIENCES INC	10,551	134,642	117,960
COLLEGIUM PHARMACEUTICAL INC	5,572	113,257	97,956
COMMUNITY HEALTH SYSTEMS INC	20,795	175,246	55,315
CONMED CORP	4,844	535,414	429,033
COOPER COS INC/THE	2,424	890,481	696,755
CORCEPT THERAPEUTICS INC	15,706	354,062	405,529
COVETRUS INC	17,172	369,402	358,380
CUTERA INC	2,711	99,530	129,450
CVS HEALTH CORP	65,093	5,604,703	6,388,878
DANAHER CORP	32,116	8,853,348	8,668,430
DAVITA INC	2,981	303,703	254,249
DENTSPLY SIRONA INC	10,673	524,156	349,754
DEXCOM INC	19,464	2,093,518	1,600,135
EAGLE PHARMACEUTICALS INC/DE	1,828	81,665	59,904
EDWARDS LIFESCIENCES CORP	30,857	3,134,288	2,780,216
ELEVANCE HEALTH INC	11,954	4,779,092	5,799,005
ELI LILLY & CO	39,139	9,699,120	11,789,841
EMBECTA CORP	9,488	275,236	302,857
ENANTA PHARMACEUTICALS INC	3,023	161,595	184,040
ENCOMPASS HEALTH CORP	16,390	852,054	796,062
ENDO INTERNATIONAL PLC	3,468	15,560	371
ENHABIT INC	8,193	206,407	136,004
ENSIGN GROUP INC/THE	8,650	658,764	737,845
ENVISTA HOLDINGS CORP	26,709	1,082,112	990,637
FULGENT GENETICS INC	3,233	230,106	140,539
GLAUKOS CORP	7,766	423,814	377,039
GLOBUS MEDICAL INC	13,021	813,376	770,713
HAEMONETICS CORP	8,388	563,039	629,352
HANGER INC	6,084	111,504	113,345
HARMONY BIOSCIENCES HOLDINGS I	3,776	167,605	165,804
HCA HEALTHCARE INC	11,278	2,286,855	2,231,578

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
HENRY SCHEIN INC	6,830	500,725	501,390
HESKA CORP	1,764	252,032	160,647
HOLOGIC INC	12,362	895,052	835,177
HUMANA INC	6,254	2,731,848	3,013,052
ICON PLC	144	32,389	30,216
ICU MEDICAL INC	3,288	631,434	522,792
IDEXX LABORATORIES INC	4,143	2,109,025	1,440,190
INARI MEDICAL INC	5,579	422,646	386,904
INOGEN INC	3,370	122,570	96,483
INTEGER HOLDINGS CORP	5,433	414,250	342,659
INTEGRA LIFESCIENCES HOLDINGS	11,761	691,584	561,117
INTUITIVE SURGICAL INC	17,799	4,915,198	3,661,966
IQVIA HOLDINGS INC	9,372	2,126,263	1,993,050
IRONWOOD PHARMACEUTICALS INC	25,268	294,138	271,884
JAZZ PHARMACEUTICALS PLC	10,229	1,561,804	1,587,745
JOHNSON & JOHNSON	130,513	21,546,628	21,056,967
JOINT CORP/THE	2,368	123,348	43,192
LABORATORY CORP OF AMERICA HOL	4,578	1,167,974	1,031,286
LANTHEUS HOLDINGS INC	11,269	457,955	887,997
LEMAITRE VASCULAR INC	3,167	151,534	156,386
LHC GROUP INC	5,099	859,152	823,336
LIVANOVA PLC	8,774	596,766	493,538
MASIMO CORP	8,381	1,721,709	1,231,085
MCKESSON CORP	7,196	1,706,187	2,640,932
MEDPACE HOLDINGS INC	4,432	737,683	654,208
MEDTRONIC PLC	66,589	7,230,651	5,854,505
MERCK & CO INC	125,546	10,118,225	10,716,607
MERIDIAN BIOSCIENCE INC	7,152	176,302	233,084
MERIT MEDICAL SYSTEMS INC	8,372	471,033	495,874
MODIVCARE INC	2,023	236,258	219,131
MOLINA HEALTHCARE INC	2,892	880,799	975,674
NEOGEN CORP	17,705	613,276	370,035
NEUROCRINE BIOSCIENCES INC	15,697	1,489,494	1,642,377
NUVASIVE INC	8,545	461,362	363,248
OMNICELL INC	7,255	935,804	742,114
OPTION CARE HEALTH INC	24,530	671,464	759,449
ORASURE TECHNOLOGIES INC	11,896	85,737	48,655
ORGANON & CO	12,568	409,015	358,565
ORTHOFIX MEDICAL INC	3,262	98,660	64,914
OWENS & MINOR INC	12,497	425,471	368,786
PACIRA BIOSCIENCES INC	7,459	428,772	391,448
PATTERSON COS INC	14,266	414,888	397,879
PEDIATRIX MEDICAL GROUP INC	14,142	332,224	252,010
PENNANT GROUP INC/THE	4,443	110,101	69,622
PENUMBRA INC	5,814	1,153,561	954,484
PERKINELMER INC	6,234	999,481	841,964
PERRIGO CO PLC	22,098	910,819	826,907
PFIZER INC	278,433	12,863,850	12,593,525
PHIBRO ANIMAL HEALTH CORP	3,332	71,435	49,347
PREMIER INC	1,030	36,968	36,297
PRESTIGE CONSUMER HEALTHCARE I	8,253	436,759	417,437
QUEST DIAGNOSTICS INC	5,809	806,386	727,926
QUIDELORTHO CORP	8,210	1,007,020	650,725
RADNET INC	7,658	174,738	153,849
REPLIGEN CORP	8,461	1,658,076	1,856,090
RESMED INC	7,242	1,695,962	1,592,661
SELECT MEDICAL HOLDINGS CORP	16,990	491,188	435,624
SHOCKWAVE MEDICAL INC	4,726	845,204	1,402,960
SOTERA HEALTH CO	16,252	315,811	274,821
STAAR SURGICAL CO	7,849	771,882	742,437
STERIS PLC	4,945	1,032,090	995,824
STRYKER CORP	16,682	3,926,485	3,423,146

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
SUPERNUS PHARMACEUTICALS INC	8,769	248,808	300,163
SURMODICS INC	2,291	99,746	77,184
SYNEOS HEALTH INC	16,859	1,346,360	1,013,394
TACTILE SYSTEMS TECHNOLOGY INC	191	6,838	1,576
TANDEM DIABETES CARE INC	10,504	1,052,963	480,453
TELEFLEX INC	2,301	749,650	520,624
TENET HEALTHCARE CORP	17,690	1,009,180	999,485
THERMO FISHER SCIENTIFIC INC	19,421	10,736,353	10,590,660
UNIQUIRE NV	5,969	168,895	116,634
UNITEDHEALTH GROUP INC	46,543	20,242,077	24,171,176
UNIVERSAL HEALTH SERVICES INC	3,306	409,744	323,459
US PHYSICAL THERAPY INC	2,124	223,586	175,464
USANA HEALTH SCIENCES INC	1,884	161,565	121,556
VANDA PHARMACEUTICALS INC	9,273	129,373	98,108
VAREX IMAGING CORP	6,533	147,631	137,781
VIATRIS INC	60,174	783,619	574,662
WATERS CORP	2,965	956,512	885,349
WEST PHARMACEUTICAL SERVICES I	3,649	1,310,169	1,082,622
ZIMMER BIOMET HOLDINGS INC	10,384	1,326,913	1,104,027
ZIMVIE INC	3,421	76,874	52,068
ZOETIS INC	23,346	4,417,069	3,654,349
ZYNEX INC	3,647	40,008	32,531
Health & Pharmaceutical Total	<u>2,399,663</u>	<u>248,537,431</u>	<u>245,550,196</u>
Industrial Commodities			
ALCOA CORP	30,295	1,526,180	1,498,996
ARCONIC CORP	17,373	488,343	437,973
ATI INC	20,435	378,601	611,620
CARPENTER TECHNOLOGY CORP	7,925	231,243	269,212
CENTURY ALUMINUM CO	8,385	83,278	64,732
CLEARWATER PAPER CORP	2,766	96,352	117,666
CLEVELAND-CLIFFS INC	78,446	1,327,133	1,354,762
COMMERCIAL METALS CO	19,955	614,852	808,377
COMPASS MINERALS INTERNATIONAL	5,602	266,193	226,825
FREEMPORT-MCMORAN INC	71,936	2,284,016	2,129,306
GLATFELTER CORP	7,337	85,924	35,731
INTERNATIONAL PAPER CO	18,384	858,400	765,142
KAISER ALUMINUM CORP	2,605	223,136	186,935
LIVENT CORP	26,567	547,011	854,926
MERCER INTERNATIONAL INC	6,618	78,045	107,344
MP MATERIALS CORP	12,238	370,016	428,208
NEWMONT CORP	39,388	2,285,474	1,629,088
NUCOR CORP	13,185	1,297,621	1,752,814
RELIANCE STEEL & ALUMINUM CO	10,184	1,557,479	1,914,388
ROYAL GOLD INC	10,779	1,175,270	990,590
STEEL DYNAMICS INC	29,493	1,693,183	2,380,675
SYLVAMO CORP	5,788	187,977	257,219
UNITED STATES STEEL CORP	42,812	812,240	979,110
Industrial Commodities Total	<u>488,496</u>	<u>18,467,964</u>	<u>19,801,639</u>
Industrial Manufacturing			
3M CO	28,228	4,631,770	3,510,152
A O SMITH CORP	6,434	421,222	363,199
ADIANT PLC	15,568	532,554	516,858
ADVANCED DRAINAGE SYSTEMS INC	33	4,665	4,478
AMERICAN AXLE & MANUFACTURING	18,803	157,090	194,611
APTIV PLC	13,426	1,744,793	1,254,391
AUTOLIV INC	300	23,338	23,337
AXON ENTERPRISE INC	11,661	1,446,335	1,360,605
AZZ INC	4,049	181,270	172,528

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
BORGWARNER INC	11,874	486,771	447,650
CARLISLE COS INC	8,507	1,804,470	2,515,180
CUMMINS INC	6,975	1,522,127	1,502,206
DANA INC	23,543	421,558	364,210
DONALDSON CO INC	20,292	1,090,214	1,041,994
DORMAN PRODUCTS INC	4,640	490,043	420,616
EATON CORP PLC	19,794	2,826,348	2,704,652
ENPRO INDUSTRIES INC	3,410	291,496	308,810
ESCO TECHNOLOGIES INC	4,242	342,496	345,426
FABRINET	6,039	534,200	621,051
FEDERAL SIGNAL CORP	9,951	369,436	396,746
FORD MOTOR CO	196,165	2,707,915	2,989,555
FOX FACTORY HOLDING CORP	6,917	808,376	644,734
GENERAL ELECTRIC CO	54,628	4,622,206	4,011,880
GENERAL MOTORS CO	72,375	3,362,204	2,765,449
GENTEX CORP	38,544	1,166,826	1,051,866
GENTHERM INC	5,439	355,471	325,796
GOODYEAR TIRE & RUBBER CO/THE	46,402	664,456	651,020
HAYNES INTERNATIONAL INC	2,042	64,978	81,047
HELIOS TECHNOLOGIES INC	70	4,348	3,823
HILLENBRAND INC	11,790	486,999	491,289
HUNTINGTON INGALLS INDUSTRIES	1,963	376,291	452,000
ILLINOIS TOOL WORKS INC	14,045	2,969,107	2,736,387
ITT INC	13,731	1,081,647	995,909
JOHN BEAN TECHNOLOGIES CORP	5,213	648,286	538,294
LEAR CORP	9,812	1,445,294	1,360,336
LSB INDUSTRIES INC	156	2,325	2,462
MATERION CORP	3,363	242,008	290,261
METHODE ELECTRONICS INC	6,061	238,453	245,228
MOTORCAR PARTS OF AMERICA INC	3,133	53,178	46,556
MUELLER INDUSTRIES INC	9,339	451,544	589,945
MYERS INDUSTRIES INC	5,961	119,988	115,167
OLYMPIC STEEL INC	1,525	35,826	40,138
PACCAR INC	17,237	1,471,031	1,508,410
PARK AEROSPACE CORP	3,184	41,219	36,648
PARKER-HANNIFIN CORP	6,348	1,764,687	1,682,220
PROTO LABS INC	4,510	326,099	173,184
RBC BEARINGS INC	13	3,221	3,129
RYERSON HOLDING CORP	105	3,269	2,993
SHYFT GROUP INC/THE	205	4,910	4,910
STANDARD MOTOR PRODUCTS INC	3,113	141,754	114,247
STANDEX INTERNATIONAL CORP	1,975	172,795	178,560
STURM RUGER & CO INC	2,881	197,560	150,532
TESLA INC	124,893	34,109,318	34,421,760
TEXTRON INC	10,657	665,215	664,784
TIMKEN CO/THE	11,100	699,079	699,189
TIMKENSTEEL CORP	6,810	94,562	104,465
TITAN INTERNATIONAL INC	8,434	85,614	118,329
TRANE TECHNOLOGIES PLC	11,595	1,880,719	1,786,442
TREDEGAR CORP	4,219	50,270	43,076
TRINITY INDUSTRIES INC	11,608	284,377	283,003
VALMONT INDUSTRIES INC	3,493	758,045	966,932
VISTEON CORP	4,609	482,147	552,296
WABASH NATIONAL CORP	8,052	118,944	132,455
WORTHINGTON INDUSTRIES INC	5,264	256,633	268,411
XPEL INC	2,717	156,133	186,196
Industrial Manufacturing Total	979,465	84,997,523	82,580,013
Information Technology & Electronics			
3D SYSTEMS CORP	21,403	365,060	216,810
8X8 INC	19,431	292,896	101,236

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ACCENTURE PLC	31,427	9,659,305	9,065,432
ACI WORLDWIDE INC	18,896	566,807	447,835
ACTIVISION BLIZZARD INC	38,806	2,966,091	3,045,883
ADOBE INC	23,441	12,237,285	8,753,807
ADVANCED ENERGY INDUSTRIES INC	6,162	517,909	553,286
ADVANCED MICRO DEVICES INC	80,545	8,099,237	6,835,833
AGILENT TECHNOLOGIES INC	14,879	2,036,765	1,908,232
AGILYSYS INC	3,203	146,899	165,819
AKAMAI TECHNOLOGIES INC	7,934	833,529	716,282
ALLEGION PLC	4,331	510,783	411,878
ALLSCRIPTS HEALTHCARE SOLUTION	19,152	288,174	325,584
ALPHA & OMEGA SEMICONDUCTOR LT	3,547	131,459	137,127
ALPHABET INC	571,877	68,771,618	62,142,919
AMAZON.COM INC	433,947	66,343,044	55,011,461
AMKOR TECHNOLOGY INC	16,479	338,125	331,722
AMPHENOL CORP	29,635	2,109,601	2,179,062
ANALOG DEVICES INC	25,963	4,131,270	3,934,169
ANSYS INC	4,289	1,413,349	1,064,959
APOLLO MEDICAL HOLDINGS INC	6,257	421,661	269,864
APPLE INC	762,543	111,822,019	119,887,010
APPLIED MATERIALS INC	43,849	5,067,980	4,124,875
ARROW ELECTRONICS INC	10,859	1,187,447	1,138,132
ASPEN TECHNOLOGY INC	4,593	851,483	967,227
ATKORE INC	31	2,744	2,617
AUTODESK INC	10,773	2,683,022	2,173,345
AVID TECHNOLOGY INC	5,832	159,534	159,505
AVNET INC	16,060	621,440	704,873
AXCELIS TECHNOLOGIES INC	5,417	258,291	362,614
BADGER METER INC	4,800	422,722	454,512
BENCHMARK ELECTRONICS INC	5,762	137,379	158,167
BLACKBAUD INC	7,473	486,907	390,838
BOOKING HOLDINGS INC	2,005	4,179,101	3,760,999
BRADY CORP	7,892	382,307	367,294
BROADCOM INC	20,251	10,131,886	10,107,477
BROADRIDGE FINANCIAL SOLUTIONS	5,804	916,503	993,471
CACI INTERNATIONAL INC	3,838	1,003,494	1,077,979
CADENCE DESIGN SYSTEMS INC	13,674	2,106,592	2,376,131
CARS.COM INC	10,727	149,198	136,769
CDW CORP/DE	6,683	1,132,104	1,140,788
CERENCE INC	6,448	468,845	129,024
CERIDIAN HCM HOLDING INC	6,795	618,712	405,254
CEVA INC	3,807	152,494	111,431
CHECK POINT SOFTWARE TECHNOLOG	291	35,433	34,990
CIRRUS LOGIC INC	9,405	715,378	721,269
CITRIX SYSTEMS INC	6,170	647,357	634,091
COGENT COMMUNICATIONS HOLDINGS	7,002	470,635	372,857
COGNIZANT TECHNOLOGY SOLUTIONS	25,859	1,906,652	1,633,513
COHU INC	7,982	239,503	214,157
COMMVAULT SYSTEMS INC	7,320	461,806	397,403
COMPUTER PROGRAMS AND SYSTEMS	2,415	74,843	73,682
COMTECH TELECOMMUNICATIONS COR	4,346	75,134	49,066
CONCENTRIX CORP	7,059	982,799	887,881
CONSENSUS CLOUD SOLUTIONS INC	2,621	130,079	131,967
CORSAIR GAMING INC	5,478	103,347	84,306
CSG SYSTEMS INTERNATIONAL INC	5,123	270,404	296,366
CTS CORP	5,265	173,324	222,815
DIEBOLD NIXDORF INC	12,057	82,598	41,958
DIGI INTERNATIONAL INC	5,759	124,898	190,680
DIGITAL TURBINE INC	14,487	627,298	267,575
DIODES INC	7,426	560,475	528,508
DONNELLEY FINANCIAL SOLUTIONS	4,606	142,962	195,525
DXC TECHNOLOGY CO	12,109	365,355	300,061

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
EBAY INC	27,778	1,623,736	1,225,843
EBIX INC	3,902	95,012	101,530
ELECTRONIC ARTS INC	13,935	1,835,962	1,767,933
ENTEGRIS INC	3	289	272
ENVESTNET INC	9,060	613,803	474,472
EPAM SYSTEMS INC	2,818	1,614,538	1,201,877
EPLUS INC	4,409	213,858	207,752
ETSY INC	6,287	1,065,556	663,970
EXLSERVICE HOLDINGS INC	5,464	657,871	916,367
EXPEDIA GROUP INC	7,504	1,025,218	770,286
F5 INC	2,978	551,297	467,725
FAIR ISAAC CORP	4,259	1,856,552	1,913,995
FARO TECHNOLOGIES INC	2,991	163,936	100,348
FIDELITY NATIONAL INFORMATION	30,306	3,529,146	2,769,059
FISERV INC	28,862	2,983,382	2,920,546
FORMFACTOR INC	12,818	465,709	375,311
FORTINET INC	33,060	1,739,377	1,609,691
FORTIVE CORP	17,774	1,195,037	1,125,627
GARMIN LTD	7,549	940,088	668,011
GENPACT LTD	27,979	1,294,416	1,314,453
GLOBALFOUNDRIES INC	294	17,600	17,587
HEALTHSTREAM INC	3,986	92,696	88,210
HEWLETT PACKARD ENTERPRISE CO	64,535	885,844	877,676
HONEYWELL INTERNATIONAL INC	33,781	6,704,582	6,396,432
HP INC	52,281	1,602,551	1,500,988
HUBBELL INC	8,816	1,592,647	1,818,741
II-VI INC	21,191	1,182,423	1,000,850
INSIGHT ENTERPRISES INC	5,755	507,021	524,396
INTEL CORP	203,120	9,656,390	6,483,590
INTERNATIONAL BUSINESS MACHINE	44,642	5,710,653	5,734,265
INTUIT INC	14,018	6,871,131	6,052,692
IPG PHOTONICS CORP	5,700	536,747	516,363
ITRON INC	7,397	480,444	351,949
JABIL INC	23,229	1,219,995	1,400,709
JACK HENRY & ASSOCIATES INC	3,594	606,955	690,767
KBR INC	22,922	942,326	1,107,133
KEYSIGHT TECHNOLOGIES INC	9,012	1,433,198	1,476,977
KLA CORP	7,387	2,457,814	2,542,088
KNOWLES CORP	15,065	279,899	228,235
KULICKE & SOFFA INDUSTRIES INC	9,756	449,063	410,142
KYNDRYL HOLDINGS INC	29,507	530,608	307,463
LAM RESEARCH CORP	6,872	3,687,330	3,009,318
LATTICE SEMICONDUCTOR CORP	22,604	1,286,902	1,218,356
LEIDOS HOLDINGS INC	6,758	650,860	642,348
LIQUIDITY SERVICES INC	4,375	75,783	76,519
LIVEPERSON INC	11,367	394,181	131,857
LUMENTUM HOLDINGS INC	11,362	935,802	949,295
MACOM TECHNOLOGY SOLUTIONS HOL	8,030	500,149	442,855
MANHATTAN ASSOCIATES INC	10,361	1,323,667	1,463,595
MANTECH INTERNATIONAL CORP/VA	4,517	380,924	433,225
MATCH GROUP INC	14,155	1,743,058	800,182
MAXIMUS INC	10,083	732,897	610,929
MAXLINEAR INC	11,686	483,934	419,878
MESA LABORATORIES INC	855	211,954	146,085
META PLATFORMS INC	113,753	30,601,116	18,533,776
METTLER-TOLEDO INTERNATIONAL I	1,121	1,490,012	1,359,168
MICROCHIP TECHNOLOGY INC	27,579	1,962,631	1,799,530
MICRON TECHNOLOGY INC	55,426	3,920,346	3,133,232
MICROSOFT CORP	370,953	102,381,109	96,993,081
MKS INSTRUMENTS INC	9,374	1,225,023	933,744
MONOLITHIC POWER SYSTEMS INC	2,154	962,322	976,150
MSCI INC	4,005	2,048,967	1,799,206

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NATIONAL INSTRUMENTS CORP	21,543	802,083	856,550
NCR CORP	22,436	770,516	696,638
NETAPP INC	11,030	826,133	795,594
NETFLIX INC	22,033	10,014,767	4,925,697
NETSCOUT SYSTEMS INC	12,122	362,369	384,752
NEXTGEN HEALTHCARE INC	9,221	152,395	158,048
NORTONLIFELOCK INC	28,866	684,355	652,083
NVENT ELECTRIC PLC	27,354	821,035	901,588
NVIDIA CORP	124,250	25,274,126	18,754,295
NXP SEMICONDUCTORS NV	13,019	2,544,258	2,142,667
ON SEMICONDUCTOR CORP	21,557	1,162,558	1,482,475
ONESPAN INC	5,649	99,257	65,020
ONTO INNOVATION INC	8,133	555,523	577,362
OPTIMIZERX CORP	2,973	166,342	47,182
ORACLE CORP	78,145	6,140,002	5,794,452
OSI SYSTEMS INC	2,606	233,917	217,132
PAYCHEX INC	15,928	1,770,167	1,964,560
PAYCOM SOFTWARE INC	2,367	903,992	831,290
PDF SOLUTIONS INC	4,849	107,409	127,917
PERFICIENT INC	5,683	510,719	443,842
PERION NETWORK LTD	912	18,619	18,650
PHOTRONICS INC	10,135	156,133	170,268
PLEXUS CORP	4,548	374,506	426,284
POWER INTEGRATIONS INC	9,585	739,715	685,615
PROGRESS SOFTWARE CORP	7,185	324,592	345,814
PTC INC	5,206	637,792	598,117
QORVO INC	5,360	769,109	481,221
QUALCOMM INC	55,591	8,143,064	7,353,022
QUALYS INC	5,479	654,120	832,260
QUINSTREET INC	8,279	120,165	99,431
RAMBUS INC	18,105	396,833	466,928
ROPER TECHNOLOGIES INC	5,232	2,279,892	2,106,299
SALESFORCE INC	49,311	11,257,642	7,698,433
SANMINA CORP	10,030	377,820	486,656
SCIENCE APPLICATIONS INTERNATI	9,182	798,631	836,205
SEAGATE TECHNOLOGY HOLDINGS PL	9,788	800,850	655,404
SEMTECH CORP	10,435	660,702	481,993
SERVICENOW INC	9,931	5,482,687	4,316,211
SHUTTERSTOCK INC	3,806	298,718	210,890
SILICON LABORATORIES INC	6,019	861,386	754,361
SIMULATIONS PLUS INC	2,581	139,628	154,989
SITIME CORP	2,551	604,460	271,452
SKYWORKS SOLUTIONS INC	7,964	1,139,183	784,852
SMART GLOBAL HOLDINGS INC	7,759	169,539	142,378
SPS COMMERCE INC	5,923	652,690	723,317
SUPER MICRO COMPUTER INC	190	12,858	12,365
SYNAPTICS INC	6,502	1,039,338	751,696
SYNOPSYS INC	7,577	2,307,971	2,621,794
TAKE-TWO INTERACTIVE SOFTWARE	7,829	1,152,755	959,522
TD SYNnex CORP	6,782	656,438	652,971
TE CONNECTIVITY LTD	15,970	2,116,271	2,015,574
TECHTARGET INC	4,362	309,853	283,094
TERADATA CORP	17,252	669,109	567,591
TERADYNE INC	7,930	929,413	671,195
TEXAS INSTRUMENTS INC	45,767	7,996,433	7,561,166
TRIMBLE INC	12,395	935,503	783,984
TRIPADVISOR INC	16,450	424,871	391,510
TTEC HOLDINGS INC	3,008	234,123	157,469
TTM TECHNOLOGIES INC	16,639	215,963	261,731
TWITTER INC	37,849	1,839,190	1,466,649
TYLER TECHNOLOGIES INC	2,042	877,229	758,623
ULTRA CLEAN HOLDINGS INC	7,402	289,376	216,657

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
UNISYS CORP	11,103	184,362	103,369
VEECO INSTRUMENTS INC	8,408	170,122	177,745
VERINT SYSTEMS INC	659	31,897	31,955
VERISIGN INC	4,706	978,663	857,527
VICOR CORP	3,536	304,733	251,551
VISHAY INTERTECHNOLOGY INC	21,666	418,092	426,170
VONTIER CORP	26,523	749,599	581,384
WESTERN DIGITAL CORP	15,528	827,203	656,213
WOLFSPEED INC	20,303	1,733,811	2,303,781
WOODWARD INC	9,979	1,010,288	928,746
XPERI HOLDING CORP	17,070	286,800	271,584
YELP INC	10,966	347,643	374,708
ZIFF DAVIS INC	7,777	719,925	601,007
Information Technology & Electronics Total	5,128,244	681,067,908	612,642,377
Insurance			
AFLAC INC	29,407	1,548,679	1,747,361
ALLEGHANY CORP	2,204	1,560,451	1,853,961
ALLSTATE CORP/THE	13,632	1,594,831	1,642,656
AMBAC FINANCIAL GROUP INC	7,392	98,575	111,545
AMERICAN EQUITY INVESTMENT LIF	12,733	414,252	483,854
AMERICAN FINANCIAL GROUP INC/O	10,898	1,331,992	1,391,457
AMERICAN INTERNATIONAL GROUP I	39,316	1,926,993	2,034,603
AMERISAFE INC	3,167	171,871	151,446
AON PLC	10,519	2,772,814	2,937,536
ARCH CAPITAL GROUP LTD	304	14,134	13,899
ARTHUR J GALLAGHER & CO	10,407	1,567,197	1,889,599
ASSURANT INC	2,660	413,952	421,583
ASSURED GUARANTY LTD	10,581	505,253	540,372
AXIS CAPITAL HOLDINGS LTD	54	2,864	2,870
BERKSHIRE HATHAWAY INC	89,737	24,175,372	25,198,150
BRIGHTHOUSE FINANCIAL INC	12,345	513,493	587,005
BROWN & BROWN INC	11,616	699,073	732,273
CHUBB LTD	21,015	3,673,988	3,972,886
CINCINNATI FINANCIAL CORP	7,383	797,910	715,856
CNO FINANCIAL GROUP INC	19,104	385,295	351,705
EHEALTH INC	3,959	131,631	25,338
EMPLOYERS HOLDINGS INC	4,551	178,902	178,217
ESSENT GROUP LTD	17,716	723,416	708,463
EVEREST RE GROUP LTD	1,938	495,868	521,419
FIDELITY NATIONAL FINANCIAL IN	74	2,940	2,893
FIRST AMERICAN FINANCIAL CORP	17,675	1,055,707	945,613
GENWORTH FINANCIAL INC	83,868	304,943	353,923
GLOBE LIFE INC	4,474	415,026	434,828
HANOVER INSURANCE GROUP INC/TH	5,842	760,972	755,896
HARTFORD FINANCIAL SERVICES GR	16,303	1,009,821	1,048,446
HCI GROUP INC	1,289	102,117	61,601
HORACE MANN EDUCATORS CORP	6,799	252,015	243,200
JACKSON FINANCIAL INC	116	3,889	3,626
JAMES RIVER GROUP HOLDINGS LTD	6,144	187,667	145,981
KEMPER CORP	9,846	574,756	452,916
KINSALE CAPITAL GROUP INC	3,528	725,076	894,630
LINCOLN NATIONAL CORP	7,999	450,483	368,434
LOEWS CORP	9,625	509,714	532,359
MARKEL CORP	9	10,926	10,747
MARSH & MCLENNAN COS INC	24,900	3,711,026	4,018,113
MERCURY GENERAL CORP	4,358	218,331	139,020
METLIFE INC	34,305	1,984,452	2,206,841
MGIC INVESTMENT CORP	51,021	666,722	729,090
NMI HOLDINGS INC	14,135	266,601	290,192
OLD REPUBLIC INTERNATIONAL COR	47,102	1,039,957	1,028,708

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
PALOMAR HOLDINGS INC	3,922	285,035	310,975
PRIMERICA INC	6,331	837,213	802,454
PRINCIPAL FINANCIAL GROUP INC	11,650	733,323	870,954
PROASSURANCE CORP	8,869	195,320	189,708
PROGRESSIVE CORP/THE	29,019	2,927,867	3,559,180
PRUDENTIAL FINANCIAL INC	18,596	1,775,454	1,780,567
REINSURANCE GROUP OF AMERICA I	10,999	1,205,259	1,378,835
RENAISSANCERE HOLDINGS LTD	7,252	1,122,273	980,906
RLI CORP	6,545	697,873	718,379
SAFETY INSURANCE GROUP INC	2,293	192,759	206,485
SELECTIVE INSURANCE GROUP INC	9,909	757,477	786,973
SELECTQUOTE INC	20,519	189,501	22,776
SIRIUSPOINT LTD	14,207	103,012	63,505
STEWART INFORMATION SERVICES C	4,429	245,175	224,285
TRAVELERS COS INC/THE	11,891	1,797,994	1,922,061
TRUPANION INC	5,679	499,139	400,824
UNITED FIRE GROUP INC	3,540	99,727	104,182
UNIVERSAL INSURANCE HOLDINGS I	4,568	63,358	54,542
UNUM GROUP	33,083	908,819	1,252,192
VOYA FINANCIAL INC	16,839	1,073,817	1,036,104
W R BERKLEY CORP	10,382	562,800	672,721
WILLIS TOWERS WATSON PLC	5,513	1,197,940	1,140,254
Insurance Total	938,085	77,423,081	81,359,973
Investment Management			
ALLIANCE RESOURCE PARTNERS LP	99	2,515	2,608
ARES CAPITAL CORP	207	4,191	4,065
BLACKSTONE INC	146	14,944	13,715
DCP MIDSTREAM LP	60	2,332	2,281
DELEK LOGISTICS PARTNERS LP	39	2,344	2,418
ENERGY TRANSFER LP	192	2,339	2,248
ENTERPRISE PRODUCTS PARTNERS L	84	2,264	2,211
HERCULES CAPITAL INC	208	3,063	2,927
ISHARES CORE S&P 500 ETF	30,299	13,004,279	12,034,157
ISHARES CORE S&P MIDCAP ETF	10,463	2,655,418	2,542,300
ISHARES CORE S&P SMALL-CAP E	45,375	4,666,923	4,410,450
MPLX LP	66	2,174	2,153
PBF LOGISTICS LP	21	409	389
PLAINS ALL AMERICAN PIPELINE L	197	2,398	2,315
SHELL MIDSTREAM PARTNERS LP	141	2,230	2,229
WESTERN MIDSTREAM PARTNERS LP	80	2,283	2,249
Investment Management Total	87,677	20,370,106	19,028,715
Packaging			
AMCOR PLC	74,604	875,474	895,995
APTARGROUP INC	10,766	1,260,212	1,106,852
BALL CORP	15,851	1,322,128	884,644
GREIF INC	4,363	251,425	292,539
MATTHEWS INTERNATIONAL CORP	5,138	157,524	128,501
O-I GLASS INC	25,657	336,947	333,798
PACKAGING CORP OF AMERICA	4,630	624,257	633,940
SEALED AIR CORP	7,234	402,667	389,262
SILGAN HOLDINGS INC	13,826	560,527	629,774
SONOCO PRODUCTS CO	16,024	944,765	1,009,832
WESTROCK CO	12,634	556,743	512,814
Packaging Total	190,727	7,292,670	6,817,951
Real Estate			
ACADIA REALTY TRUST	15,580	272,032	248,194

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
AGREE REALTY CORP	12,344	868,169	929,750
ALEXANDER & BALDWIN INC	11,936	213,795	223,561
ALEXANDRIA REAL ESTATE EQUITIE	7,346	1,297,931	1,126,876
AMERICAN ASSETS TRUST INC	8,640	274,843	239,846
AMERICAN TOWER CORP	23,042	5,975,563	5,853,820
ANYWHERE REAL ESTATE INC	19,406	253,438	189,597
APARTMENT INCOME REIT CORP	25,803	1,161,456	1,054,053
APOLLO COMMERCIAL REAL ESTATE	21,705	264,222	252,863
APPLE HOSPITALITY REIT INC	141	2,334	2,243
ARMADA HOFFLER PROPERTIES INC	11,115	143,657	145,940
ARMOUR RESIDENTIAL REIT INC	16,943	146,916	120,295
AVALONBAY COMMUNITIES INC	6,913	1,428,391	1,388,891
BOSTON PROPERTIES INC	7,057	712,216	560,538
BRANDYWINE REALTY TRUST	28,149	318,947	226,036
BRIXMOR PROPERTY GROUP INC	49,206	997,104	1,056,945
BROADMARK REALTY CAPITAL INC	701	4,861	4,521
BROADSTONE NET LEASE INC	98	1,996	1,876
CAMDEN PROPERTY TRUST	5,266	839,042	676,734
CARETRUST REIT INC	15,935	323,682	343,240
CBRE GROUP INC	16,210	1,335,660	1,279,942
CENTERSPACE	2,518	211,326	189,807
CHATHAM LODGING TRUST	8,009	87,847	97,389
COMMUNITY HEALTHCARE TRUST INC	3,862	162,475	142,469
CORPORATE OFFICE PROPERTIES TR	18,460	488,490	477,006
COUSINS PROPERTIES INC	24,434	802,915	656,053
CROWN CASTLE INC	21,475	3,797,048	3,668,574
CUBESMART	65	3,136	2,993
DIAMONDROCK HOSPITALITY CO	34,637	285,685	302,381
DIGITAL REALTY TRUST INC	14,110	2,066,412	1,744,419
DIVERSIFIED HEALTHCARE TRUST	39,257	110,552	57,315
DOUGLAS ELLIMAN INC	11,338	81,495	52,268
DOUGLAS EMMETT INC	28,874	802,127	563,620
DUKE REALTY CORP	19,066	996,381	1,122,034
EASTERLY GOVERNMENT PROPERTIES	14,906	307,476	267,563
EASTGROUP PROPERTIES INC	6,840	1,129,153	1,128,805
ELLINGTON FINANCIAL INC	9,303	155,306	136,568
EPR PROPERTIES	12,311	558,020	535,405
EQUINIX INC	4,502	3,356,399	2,959,480
EQUITY RESIDENTIAL	16,966	1,276,329	1,241,572
ESSENTIAL PROPERTIES REALTY TR	22,776	540,008	515,649
ESSEX PROPERTY TRUST INC	3,224	939,791	854,553
EXTRA SPACE STORAGE INC	6,641	1,129,354	1,319,766
FEDERAL REALTY INVESTMENT TRUS	3,530	380,231	357,483
FIRST INDUSTRIAL REALTY TRUST	21,680	1,098,728	1,098,742
FOUR CORNERS PROPERTY TRUST IN	13,198	359,096	354,894
FRANKLIN BSP REALTY TRUST INC	13,743	202,274	177,282
FRANKLIN STREET PROPERTIES COR	15,247	71,143	42,844
GAMING AND LEISURE PROPERTIES	43	2,194	2,076
GETTY REALTY CORP	6,668	190,809	200,573
GLADSTONE LAND CORP	138	3,322	3,244
GLOBAL NET LEASE INC	17,017	265,965	234,324
GRANITE POINT MORTGAGE TRUST I	8,840	94,650	83,273
HEALTHCARE REALTY TRUST INC	62,505	1,626,428	1,520,122
HEALTHPEAK PROPERTIES INC	26,766	816,847	702,608
HERSHA HOSPITALITY TRUST	5,422	49,310	52,593
HIGHWOODS PROPERTIES INC	17,270	668,117	525,181
HOST HOTELS & RESORTS INC	35,471	559,314	630,320
HUDSON PACIFIC PROPERTIES INC	23,870	505,986	315,323
INDEPENDENCE REALTY TRUST INC	36,286	788,145	705,763
INDUSTRIAL LOGISTICS PROPERTIE	10,738	207,023	80,428
INNOVATIVE INDUSTRIAL PROPERTI	4,587	737,991	420,720
INVESCO MORTGAGE CAPITAL INC	555	8,814	8,819

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
INVESCO MTG CAP INC	4,857	124,427	77,171
INVITATION HOMES INC	58	2,175	2,104
IRON MOUNTAIN INC	14,408	623,140	758,005
ISTAR INC	13,603	228,194	187,313
JBG SMITH PROPERTIES	17,939	489,557	394,120
JONES LANG LASALLE INC	8,035	1,466,720	1,390,055
KILROY REALTY CORP	17,253	1,030,004	841,429
KIMCO REALTY CORP	30,662	624,810	646,355
KITE REALTY GROUP TRUST	35,981	634,248	696,590
KKR REAL ESTATE FINANCE TRUST	8,140	156,075	156,776
LAMAR ADVERTISING CO	14,296	1,347,395	1,342,251
LIFE STORAGE INC	13,852	1,546,818	1,762,667
LTC PROPERTIES INC	6,477	240,079	290,753
LXP INDUSTRIAL TRUST	47,089	559,702	473,715
MACERICH CO/THE	35,257	470,848	337,409
MARCUS & MILLICHAP INC	4,021	150,691	150,305
MEDICAL PROPERTIES TRUST INC	98,588	1,802,615	1,440,371
MID-AMERICA APARTMENT COMMUNIT	5,700	998,027	944,319
NATIONAL HEALTH INVESTORS INC	43	2,834	2,817
NATIONAL RETAIL PROPERTIES INC	28,893	1,258,050	1,297,296
NATIONAL STORAGE AFFILIATES TR	13,814	703,215	697,883
NETSTREIT CORP	222	4,585	4,365
NEW YORK MORTGAGE TRUST INC	62,634	210,489	175,375
NEXPOINT RESIDENTIAL TRUST INC	3,793	228,111	200,346
OFFICE PROPERTIES INCOME TRUST	7,947	184,330	139,629
OMEGA HEALTHCARE INVESTORS INC	38,693	1,200,597	1,263,713
ORION OFFICE REIT INC	9,294	152,624	91,732
PARK HOTELS & RESORTS INC	38,379	589,803	537,306
PEBBLEBROOK HOTEL TRUST	21,574	405,180	380,134
PENNYMAC MORTGAGE INVESTMENT T	15,099	253,166	224,220
PHYSICIANS REALTY TRUST	37,008	652,071	616,553
POTLATCHDELTIC CORP	11,389	560,598	528,677
PROLOGIS INC	36,736	4,665,936	4,573,999
PUBLIC STORAGE	7,557	2,281,656	2,500,082
RAYONIER INC	24,028	859,425	853,475
RE/MAX HOLDINGS INC	3,157	91,274	71,853
READY CAPITAL CORP	11,047	153,243	144,716
REALTY INCOME CORP	29,846	2,022,350	2,037,885
REDWOOD TRUST INC	19,759	191,079	153,132
REGENCY CENTERS CORP	7,672	471,343	466,764
RETAIL OPPORTUNITY INVESTMENTS	20,399	325,507	341,683
REXFORD INDUSTRIAL REALTY INC	27,104	1,646,048	1,686,140
RPT REALTY	13,977	147,937	134,599
RYMAN HOSPITALITY PROPERTIES I	25	2,157	2,056
SABRA HEALTH CARE REIT INC	37,938	567,166	567,932
SAFEHOLD INC	2,537	140,793	96,482
SAUL CENTERS INC	2,152	95,484	95,312
SBA COMMUNICATIONS CORP	5,334	1,735,032	1,734,884
SERVICE PROPERTIES TRUST	27,116	219,298	185,473
SIMON PROPERTY GROUP INC	16,280	1,904,565	1,660,234
SITE CENTERS CORP	29,853	399,665	386,895
SL GREEN REALTY CORP	1,085	53,037	47,924
SL GREEN REALTY CORPORATION	9,443	632,533	417,097
SPIRIT REALTY CAPITAL INC	22,058	926,473	901,069
ST JOE CO/THE	5,411	216,777	206,700
STORE CAPITAL CORP	41,481	1,248,993	1,119,157
SUMMIT HOTEL PROPERTIES INC	17,582	136,952	138,195
SUN COMMUNITIES INC	20	3,198	3,074
SUNSTONE HOTEL INVESTORS INC	35,333	388,667	384,776
TANGER FACTORY OUTLET CENTERS	17,143	264,762	264,345
TERRENO REALTY CORP	71	4,448	4,330
TWO HARBORS INVESTMENT CORP	56,534	344,120	274,190

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
UDR INC	14,840	723,129	665,871
UNITI GROUP INC	38,950	417,424	365,741
UNIVERSAL HEALTH REALTY INCOME	2,098	118,616	106,767
URBAN EDGE PROPERTIES	18,131	285,241	285,201
URSTADT BIDDLE PROPERTIES INC	4,947	81,957	82,714
VENTAS INC	19,821	1,001,095	948,633
VERIS RESIDENTIAL INC	13,153	197,549	176,776
VICI PROPERTIES INC	47,795	1,510,039	1,576,757
VORNADO REALTY TRUST	7,883	293,776	206,692
WASHINGTON REAL ESTATE INVESTM	14,357	321,493	281,541
WELLTOWER INC	22,521	1,756,728	1,726,235
WEYERHAEUSER CO	36,951	1,297,474	1,262,246
WHITESTONE REIT	7,582	70,065	74,607
XENIA HOTELS & RESORTS INC	18,780	281,444	297,851
Real Estate Total	2,412,168	94,157,494	89,041,901
Telecommunications			
A10 NETWORKS INC	9,585	138,280	133,229
ADTRAN HOLDINGS INC	12,657	241,533	294,149
ARISTA NETWORKS INC	11,145	1,095,370	1,336,063
AT&T INC	355,466	7,085,485	6,234,874
ATN INTERNATIONAL INC	1,775	80,526	83,159
CALAMP CORP	5,917	47,720	36,567
CALIX INC	9,122	555,824	536,830
CIENA CORP	25,026	1,292,762	1,269,819
CISCO SYSTEMS INC	206,358	10,257,341	9,228,330
CLEARFIELD INC	1,876	213,648	217,822
CONSOLIDATED COMMUNICATIONS HO	11,938	87,129	68,524
CORNING INC	37,729	1,363,027	1,294,859
EXTREME NETWORKS INC	21,489	210,146	307,937
FRONTIER COMMUNICATIONS PARENT	1,120	29,433	28,851
GOGO INC	11,217	197,994	166,685
HARMONIC INC	17,160	149,346	193,222
INTERDIGITAL INC	5,066	328,232	254,111
IRIDIUM COMMUNICATIONS INC	21,065	782,465	935,075
JUNIPER NETWORKS INC	16,016	451,020	455,175
LUMEN TECHNOLOGIES INC	46,142	535,657	459,574
MOTOROLA SOLUTIONS INC	8,278	1,816,325	2,014,948
NETGEAR INC	4,719	128,171	111,321
SHENANDOAH TELECOMMUNICATIONS	8,213	285,548	183,068
TELEPHONE AND DATA SYSTEMS INC	16,203	299,763	263,623
T-MOBILE US INC	29,236	3,712,845	4,208,815
VERIZON COMMUNICATIONS INC	208,615	11,006,077	8,722,193
VIASAT INC	12,222	462,644	464,192
VIAMI SOLUTIONS INC	37,425	545,077	526,944
Telecommunications Total	1,152,780	43,399,388	40,029,959
Travel & Entertainment			
ACCEL ENTERTAINMENT INC	560	5,272	5,268
ACUSHNET HOLDINGS CORP	577	28,670	27,494
AIR TRANSPORT SERVICES GROUP I	68	2,084	2,049
ALASKA AIR GROUP INC	6,232	305,946	271,466
ALLEGiant TRAVEL CO	2,491	380,815	240,382
AMERICAN AIRLINES GROUP INC	32,230	536,503	418,668
ARCBEST CORP	4,013	283,012	323,167
ATLAS AIR WORLDWIDE HOLDINGS I	4,314	296,072	431,055
BOYD GAMING CORP	13,166	685,878	716,625
BRUNSWICK CORP/DE	12,456	1,004,436	930,588
CAESARS ENTERTAINMENT INC	10,625	834,832	458,150
CARNIVAL CORP	48,414	777,542	457,996

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) DOMESTIC EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CH ROBINSON WORLDWIDE INC	6,292	615,965	718,232
CHOICE HOTELS INTERNATIONAL IN	5,397	636,212	619,090
CHURCHILL DOWNS INC	5,620	1,122,737	1,107,646
CINEMARK HOLDINGS INC	17,604	290,489	247,864
CSX CORP	108,038	3,416,917	3,419,403
DELTA AIR LINES INC	31,810	1,156,395	988,337
DORIAN LPG LTD	4,542	58,962	66,086
EXPEDITORS INTERNATIONAL OF WA	8,298	916,484	853,781
FEDEX CORP	11,811	2,902,354	2,489,877
FORWARD AIR CORP	4,405	389,886	427,461
GOLDEN ENTERTAINMENT INC	3,325	165,070	127,215
HARLEY-DAVIDSON INC	24,268	858,839	936,017
HAWAIIAN HOLDINGS INC	8,423	149,948	126,261
HEARTLAND EXPRESS INC	7,643	123,616	115,791
HILTON WORLDWIDE HOLDINGS INC	13,799	1,702,529	1,757,441
HUB GROUP INC	5,579	383,465	445,260
JB HUNT TRANSPORT SERVICES INC	4,136	701,111	719,747
JETBLUE AIRWAYS CORP	52,696	646,656	410,502
KIRBY CORP	9,900	547,056	663,894
KNIGHT-SWIFT TRANSPORTATION HO	26,902	1,331,801	1,358,820
LANDSTAR SYSTEM INC	6,102	923,927	894,736
LAS VEGAS SANDS CORP	17,052	698,246	641,667
LIGHT & WONDER INC	15,726	896,566	774,191
LIVE NATION ENTERTAINMENT INC	6,776	597,020	612,279
MALIBU BOATS INC	68	4,544	4,082
MARCUS CORP/THE	3,617	57,893	58,198
MARRIOTT INTERNATIONAL INC/MD	13,630	1,926,326	2,095,476
MARRIOTT VACATIONS WORLDWIDE C	6,812	906,189	970,165
MARTEN TRANSPORT LTD	9,688	163,349	191,919
MATSON INC	6,675	458,443	491,681
MGM RESORTS INTERNATIONAL	17,536	622,481	572,375
MONARCH CASINO & RESORT INC	2,164	131,166	130,684
NORFOLK SOUTHERN CORP	11,805	2,955,826	2,870,150
NORWEGIAN CRUISE LINE HOLDINGS	20,786	405,073	271,881
OLD DOMINION FREIGHT LINE INC	4,538	1,254,966	1,231,659
PAM TRANSPORTATION SERVICES IN	64	2,146	1,901
PENN ENTERTAINMENT INC	8,091	512,646	252,682
POLARIS INC	9,198	1,039,786	1,041,857
ROYAL CARIBBEAN CRUISES LTD	11,118	719,542	454,170
RYDER SYSTEM INC	8,418	589,605	643,472
SAIA INC	4,331	932,165	895,781
SEAWORLD ENTERTAINMENT INC	66	3,572	3,317
SIX FLAGS ENTERTAINMENT CORP	12,775	393,541	282,966
SKYWEST INC	8,294	265,802	176,579
SOUTHWEST AIRLINES CO	29,422	1,285,855	1,079,787
SUN COUNTRY AIRLINES HOLDINGS	5,138	95,813	102,349
TOPGOLF CALLAWAY BRANDS CORP	19,108	472,080	422,860
TRAVEL + LEISURE CO	14,023	643,663	594,575
UNION PACIFIC CORP	31,158	6,848,489	6,995,283
UNITED AIRLINES HOLDINGS INC	16,202	684,611	567,232
UNITED PARCEL SERVICE INC	36,441	6,872,497	7,088,139
UNIVERSAL LOGISTICS HOLDINGS I	100	3,936	3,651
VISTA OUTDOOR INC	9,210	302,694	258,985
WERNER ENTERPRISES INC	9,720	413,817	386,759
WYNDHAM HOTELS & RESORTS INC	15,142	1,032,879	989,378
WYNN RESORTS LTD	5,216	432,002	316,037
XPO LOGISTICS INC	16,242	1,013,378	851,406
YETI HOLDINGS INC	14,171	949,983	522,768
Travel & Entertainment Total	<u>922,257</u>	<u>60,770,072</u>	<u>57,624,710</u>
TOTAL LIQUID(SBOE) DOMESTIC EQUITY SECURITIES	<u>\$ 28,346,215</u>	<u>\$ 2,239,867,572</u>	<u>\$ 2,157,798,809</u>

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
Advertising, Media, & Publishing			
BOLLORE SE	42,588	\$ 225,244	\$ 204,528
CHEIL WORLDWIDE INC	4,655	89,689	76,217
CONVERGE INFORMATION AND COMMU	235,800	119,373	73,064
CYFROWY POLSAT SA	40,169	228,690	166,069
DENTSU GROUP INC	11,000	367,536	358,269
FOCUS MEDIA INFORMATION TECHNO	13,100	22,516	11,515
GRUPO TELEVISA SAB	194,132	329,384	245,078
HAKUHODO DY HOLDINGS INC	24,600	288,552	221,999
INFORMA PLC	88,824	626,894	565,148
PEARSON PLC	37,754	345,353	379,033
PUBLICIS GROUPE SA	14,436	870,379	707,661
QUEBECOR INC	10,152	249,380	219,924
RELX PLC	111,309	3,204,600	2,929,723
SAUDI RESEARCH & MEDIA GROUP	1,890	125,163	106,190
SHAW COMMUNICATIONS INC	29,343	786,843	754,637
THOMSON REUTERS CORP	10,258	1,104,191	1,132,798
VIVENDI SE	52,648	839,538	479,321
WOLTERS KLUWER NV	14,653	1,516,425	1,435,713
WPP PLC	66,620	854,655	577,052
Advertising, Media, & Publishing Total	1,003,931	12,194,404	10,643,939
Aerospace & Defense			
AECC AVIATION POWER CO LTD	5,900	52,589	39,343
AIRBUS SE	32,696	3,824,708	3,218,375
ASELSAN ELEKTRONIK SANAYI VE T	5,098	12,011	7,302
AVICHINA INDUSTRY & TECHNOLOGY	84,000	52,175	40,989
BAE SYSTEMS PLC	173,472	1,415,643	1,566,775
DASSAULT AVIATION SA	1,518	199,152	209,120
ELBIT SYSTEMS LTD	1,383	217,966	296,477
KOREA AEROSPACE INDUSTRIES LTD	4,772	124,661	217,631
MTU AERO ENGINES AG	3,230	681,678	571,473
RHEINMETALL AG	2,210	437,107	352,007
ROLLS-ROYCE HOLDINGS PLC	420,700	607,823	376,935
SAFRAN SA	19,501	2,373,113	1,998,181
SINGAPORE TECHNOLOGIES ENGINEE	49,900	140,353	133,415
THALES SA	5,994	627,479	724,176
Aerospace & Defense Total	810,374	10,766,460	9,752,199
Agriculture & Environment			
CHAROEN POKPHAND INDONESIA TBK	674,900	289,957	267,140
CHINA CONCH VENTURE HOLDINGS L	142,000	469,468	290,555
GUANGDONG HAID GROUP CO LTD	2,300	26,783	20,351
GUDANG GARAM TBK PT	75,500	154,334	120,683
IOI CORP BHD	85,400	85,764	80,715
JAPAN TOBACCO INC	73,200	1,406,771	1,246,182
KT&G CORP	5,616	397,520	349,334
KUALA LUMPUR KEPONG BHD	43,900	227,222	226,979
KURITA WATER INDUSTRIES LTD	8,900	391,318	350,543
MUYUAN FOODS CO LTD	11,160	91,351	94,895
QL RESOURCES BHD	159,700	198,396	181,984
RLX TECHNOLOGY INC	11,958	86,150	17,100
SWEDISH MATCH AB	90,851	821,686	915,068
WENS FOODSTUFFS GROUP CO LTD	45,900	126,932	157,928
ZHEFU HOLDING GROUP CO LTD	133,400	132,132	83,787
ZHEJIANG WEIMING ENVIRONMENT P	17,160	69,318	63,373
Agriculture & Environment Total	1,581,845	4,975,103	4,466,617
Banking & Finance			
360 DIGITECH INC	1,379	40,816	22,038
ABSA GROUP LTD	46,135	468,159	481,856
ABU DHABI COMMERCIAL BANK PJSC	220,971	505,810	545,652
ABU DHABI ISLAMIC BANK PJSC	95,099	140,325	229,136

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
AERCAP HOLDINGS NV	8,520	435,731	375,306
AGRICULTURAL BANK OF CHINA LTD	2,128,000	746,005	704,866
AKBANK TAS	14,723	12,457	9,484
AL RAJHI BANK	124,451	2,765,152	2,986,294
ALINMA BANK	52,592	356,596	531,656
ALPHA SERVICES AND HOLDINGS SA	127,621	172,738	118,602
AMMB HOLDINGS BHD	13,400	11,635	12,515
ARAB NATIONAL BANK	36,378	268,876	290,327
ASX LTD	10,600	631,175	570,083
AUSTRALIA & NEW ZEALAND BANKIN	167,312	3,055,346	2,618,618
AXIS BANK LTD	64,730	3,083,974	3,074,675
B3 SA - BRASIL BOLSA BALCAO	358,490	936,166	819,939
BANCO BILBAO VIZCAYA ARGENTARI	374,536	2,050,113	1,691,565
BANCO BRADESCO SA	385,485	1,336,786	1,347,737
BANCO BTG PACTUAL SA	71,966	317,089	353,510
BANCO DE CHILE	917,384	85,309	87,391
BANCO DE CREDITO E INVERSIONES	2,449	76,947	72,433
BANCO DO BRASIL SA	51,232	359,105	412,249
BANCO SANTANDER BRASIL SA	4,497	34,297	25,493
BANCO SANTANDER CHILE	1,527,010	71,831	61,587
BANCO SANTANDER SA	951,189	2,992,155	2,311,783
BANCOLOMBIA SA	22,723	191,973	162,661
BANK ALBILAD	34,933	379,837	470,234
BANK AL-JAZIRA	29,024	149,267	181,912
BANK CENTRAL ASIA TBK PT	3,268,900	1,615,655	1,805,959
BANK HAPOALIM BM	58,093	550,610	606,000
BANK JAGO TBK PT	159,200	153,192	90,366
BANK LEUMI LE-ISRAEL BM	85,666	777,185	910,625
BANK MANDIRI PERSERO TBK PT	1,106,000	557,648	659,463
BANK NEGARA INDONESIA PERSERO	542,600	276,449	311,650
BANK OF BEIJING CO LTD	57,200	41,805	34,267
BANK OF CHENGDU CO LTD	59,700	138,931	135,872
BANK OF CHINA LTD	4,554,700	1,636,609	1,609,019
BANK OF COMMUNICATIONS CO LTD	513,300	334,216	308,263
BANK OF HANGZHOU CO LTD	58,800	127,701	122,224
BANK OF JIANGSU CO LTD	644,500	666,432	677,786
BANK OF MONTREAL	37,967	3,798,070	3,515,195
BANK OF NANJING CO LTD	87,200	138,679	134,330
BANK OF NINGBO CO LTD	28,380	162,064	122,800
BANK OF NOVA SCOTIA	67,326	4,236,376	3,733,364
BANK OF THE PHILIPPINE ISLANDS	37,810	64,852	63,931
BANK POLSKA KASA OPIEKI SA	7,987	221,124	110,975
BANK RAKYAT INDONESIA PERSERO	4,009,076	1,151,957	1,172,266
BANQUE SAUDI FRANSI	26,153	305,007	346,132
BARCLAYS PLC	923,375	2,117,443	1,767,452
BDO UNIBANK INC	111,810	268,646	256,453
BNP PARIBAS SA	61,378	3,578,970	2,868,991
BOC HONG KONG HOLDINGS LTD	214,000	722,733	738,885
BROOKFIELD RENEWABLE CORP	10,516	420,503	405,271
CAITONG SECURITIES CO LTD	14,430	22,219	15,887
CAIXABANK SA	256,479	725,883	774,739
CANADIAN IMPERIAL BK OF COMM	50,637	2,739,678	2,401,546
CAPITEC BANK HOLDINGS LTD	4,205	502,935	504,161
CHAILEASE HOLDING CO LTD	88,042	648,285	569,832
CHANG HWA COMMERCIAL BANK LTD	219,038	130,441	127,015
CHANGJIANG SECURITIES CO LTD	20,200	22,270	16,672
CHIBA BANK LTD/THE	49,600	283,546	269,065
CHINA CINDA ASSET MANAGEMENT C	768,000	133,466	105,677
CHINA CITIC BANK CORP LTD	503,000	233,017	215,969
CHINA CONSTRUCTION BANK CORP	5,368,000	3,726,509	3,330,699
CHINA DEVELOPMENT FINANCIAL HO	694,312	371,253	305,668
CHINA EVERBRIGHT BANK CO LTD	270,000	97,099	82,904
CHINA GALAXY SECURITIES CO LTD	508,500	278,873	278,582
CHINA INTERNATIONAL CAPITAL CO	20,100	129,871	121,581
CHINA MERCHANTS BANK CO LTD	303,200	2,114,546	1,550,682
CHINA MERCHANTS SECURITIES CO	34,700	102,146	66,693

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CHINA MINSHENG BANKING CORP LT	775,000	296,097	257,952
CHINA ZHESHANG BANK CO LTD	31,400	19,309	14,803
CIMB GROUP HOLDINGS BHD	397,700	467,273	477,187
CITIC SECURITIES CO LTD	204,575	548,653	460,398
COMMERCIAL BANK PSQC/THE	212,645	386,669	428,005
COMMERCIAL INTERNATIONAL BANK	39,495	121,480	78,435
COMMERZBANK AG	55,493	378,870	369,961
COMMONWEALTH BANK OF AUSTRALIA	94,403	6,598,744	6,308,061
CONCORDIA FINANCIAL GROUP LTD	62,300	252,235	198,641
CREDICORP LTD	3,925	497,366	505,893
CREDIT AGRICOLE SA	56,353	718,124	520,758
CREDIT SUISSE GROUP AG	148,354	1,287,023	769,170
CSC FINANCIAL CO LTD	8,100	36,114	31,300
CTBC FINANCIAL HOLDING CO LTD	949,000	793,842	732,698
DAIWA SECURITIES GROUP INC	88,300	446,685	387,660
DANSKE BANK A/S	35,804	592,852	480,110
DBS GROUP HOLDINGS LTD	103,700	2,361,806	2,423,210
DEUTSCHE BANK AG	114,078	1,258,374	954,741
DEUTSCHE BOERSE AG	10,823	1,818,861	1,833,253
DONGXING SECURITIES CO LTD	13,500	22,137	16,273
DUBAI ISLAMIC BANK PJSC	259,623	392,637	413,497
E.SUN FINANCIAL HOLDING CO LTD	730,331	659,356	676,643
EMIRATES NBD BANK PJSC	103,151	359,047	374,911
ERSTE GROUP BANK AG	21,293	762,517	481,323
EUROBANK ERGASIAS SERVICES AND	275,556	275,194	257,689
EVERBRIGHT SECURITIES CO LTD	69,200	160,668	161,006
FAR EAST HORIZON LTD	96,000	94,175	72,775
FINECOBANK BANCA FINECO SPA	36,683	540,689	398,928
FIRST ABU DHABI BANK PJSC	259,352	1,260,882	1,348,640
FIRST CAPITAL SECURITIES CO LT	15,400	18,752	13,760
FIRST FINANCIAL HOLDING CO LTD	643,266	538,784	561,108
FIRSTSTRAND LTD	284,260	1,080,776	1,070,203
FOUNDER SECURITIES CO LTD	40,900	53,744	41,233
FUBON FINANCIAL HOLDING CO LTD	351,911	835,777	663,645
FUTU HOLDINGS LTD	3,734	219,966	183,302
GF SECURITIES CO LTD	181,800	256,681	238,112
GRUPO FINANCIERO BANORTE SAB D	140,731	877,100	832,546
GRUPO FINANCIERO INBURSA SAB D	84,605	84,781	133,520
GUOSEN SECURITIES CO LTD	17,100	32,303	22,944
GUOTAI JUNAN SECURITIES CO LTD	15,000	39,468	32,180
GUOYUAN SECURITIES CO LTD	143,400	155,039	152,262
HAITONG SECURITIES CO LTD	231,700	223,678	167,056
HANA FINANCIAL GROUP INC	17,806	600,501	522,512
HANG SENG BANK LTD	46,900	835,602	734,974
HONG KONG EXCHANGES & CLEARING	46,400	2,656,166	1,878,736
HONG LEONG BANK BHD	30,600	137,845	142,898
HONG LEONG FINANCIAL GROUP BHD	6,700	27,508	29,073
HSBC HOLDINGS PLC	1,110,214	6,702,461	6,831,276
HUA NAN FINANCIAL HOLDINGS CO	426,373	300,337	325,689
ICICI BANK LTD	164,029	3,057,043	3,582,393
IGM FINANCIAL INC	3,136	114,013	85,608
INDUSTRIAL & COMMERCIAL BANK O	3,327,500	1,886,710	1,703,521
INDUSTRIAL BANK CO LTD	41,900	128,537	103,991
INDUSTRIAL BANK OF KOREA	9,007	78,416	64,444
INDUSTRIAL SECURITIES CO LTD	23,530	27,129	21,196
ING GROEP NV	216,008	2,554,741	1,904,035
INTESA SANPAOLO SPA	886,797	2,140,865	1,536,431
ISRAEL DISCOUNT BANK LTD	47,472	265,946	291,843
ITAU UNIBANCO HOLDING SA	263,835	1,248,250	1,314,337
ITAUSA SA	267,720	487,072	472,812
JAPAN EXCHANGE GROUP INC	30,000	601,578	451,109
JAPAN POST BANK CO LTD	29,000	242,078	212,126
JULIUS BAER GROUP LTD	13,339	816,215	648,533
KAKAOBANK CORP	9,879	380,531	201,635
KB FINANCIAL GROUP INC	19,506	865,262	721,149
KBC GROUP NV	13,986	1,052,574	666,334

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
KOMERCNI BANKA AS	4,177	178,157	98,460
KOREA INVESTMENT HOLDINGS CO L	1,355	99,531	57,541
KRUNG THAI BANK PCL	290,500	119,083	134,644
KRUNGTHAI CARD PCL	151,400	253,060	250,171
LLOYDS BANKING GROUP PLC	3,861,283	2,285,815	1,971,524
LONDON STOCK EXCHANGE GROUP PL	18,361	1,897,279	1,730,981
LUFAX HOLDING LTD	47,445	255,780	207,335
MACQUARIE GROUP LTD	20,501	2,605,639	2,491,294
MALAYAN BANKING BHD	265,600	524,239	532,328
MASRAF AL RAYAN QSC	364,715	475,578	452,770
MBANK SA	607	70,852	28,070
MEDIOBANCA BANCA DI CREDITO FI	46,672	463,127	371,131
MEGA FINANCIAL HOLDING CO LTD	679,225	796,039	801,123
MERITZ FINANCIAL GROUP INC	7,233	167,191	166,556
MERITZ SECURITIES CO LTD	26,129	109,327	94,549
METROPOLITAN BANK & TRUST CO	93,330	94,822	87,422
MIRAE ASSET SECURITIES CO LTD	6,835	55,690	33,522
MITSUBISHI HC CAPITAL INC	47,900	246,177	233,583
MITSUBISHI UFJ FINANCIAL GROUP	653,700	3,547,171	3,400,419
MIZRAHI TEFAHOT BANK LTD	11,943	413,273	488,283
MIZUHO FINANCIAL GROUP INC	130,500	1,702,065	1,500,103
MOSCOW EXCHANGE MICEX-RTS PJSC	108,178	233,952	18
MUANGTHAI CAPITAL PCL	207,400	291,918	241,742
NANJING SECURITIES CO LTD	31,400	53,167	38,806
NATIONAL AUSTRALIA BANK LTD	178,820	3,607,331	3,750,030
NATIONAL BANK OF CANADA	19,176	1,372,573	1,272,299
NATIONAL BANK OF GREECE SA	46,999	162,327	152,366
NATWEST GROUP PLC ORD	290,880	921,259	834,153
NEDBANK GROUP LTD	24,130	281,264	287,107
NH INVESTMENT & SECURITIES CO	11,217	123,225	83,443
NOMURA HOLDINGS INC	165,100	754,154	600,017
NORDEA BANK ABP	184,278	1,943,022	1,718,305
OLD MUTUAL LTD	303,277	242,628	180,958
ONEX CORP	4,429	258,949	219,658
ORIENT SECURITIES CO LTD/CHINA	37,760	82,660	47,433
ORIX CORP	89,000	1,588,279	1,474,078
OTP BANK NYRT	9,869	532,016	209,594
OVERSEA-CHINESE BANKING CORP L	187,900	1,602,480	1,628,350
PING AN BANK CO LTD	43,400	128,680	80,266
POSTAL SAVINGS BANK OF CHINA C	48,700	40,324	31,859
POWER CORP CANADA	31,017	919,515	799,820
POWSZECHNA KASA OSZCZEDNOSCI B	32,994	349,324	165,374
PUBLIC BANK BHD	807,800	807,932	850,126
QATAR INTERNATIONAL ISLAMIC BA	74,594	197,909	243,953
QATAR ISLAMIC BANK SAQ	106,240	617,190	747,115
QATAR NATIONAL BANK QPSC	254,855	1,357,908	1,444,417
RESONA HOLDINGS INC	135,800	524,601	501,860
RHB BANK BHD	132,100	168,302	169,423
RIYAD BANK	75,087	607,129	709,122
ROYAL BANK OF CANADA	77,528	7,755,760	7,230,066
SAMSUNG SECURITIES CO LTD	3,239	128,466	82,092
SANLAM LTD	83,585	336,176	261,479
SANTANDER BANK POLSKA SA	1,036	73,160	47,291
SAUDI BRITISH BANK/THE	50,879	501,233	540,733
SAUDI INVESTMENT BANK/THE	24,445	128,497	130,061
SAUDI NATIONAL BANK/THE	121,745	2,116,412	2,263,893
SAUDI TADAWUL GROUP HOLDING CO	2,264	140,983	137,081
SBERBANK OF RUSSIA PJSC	424,667	1,733,656	70
SBI HOLDINGS INC/JAPAN	20,100	483,885	398,158
SCB X PCL	59,100	180,808	179,103
SHANGHAI COMMERCIAL & SAVINGS	210,000	342,351	343,589
SHANGHAI PUDONG DEVELOPMENT BA	110,600	140,214	116,633
SHENWAN HONGYUAN GROUP CO LTD	51,800	39,734	31,408
SHINHAN FINANCIAL GROUP CO LTD	24,773	747,119	677,875
SHIZUOKA BANK LTD/THE	17,100	134,883	99,424
SINGAPORE EXCHANGE LTD	27,800	201,293	189,106

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
SINOPAC FINANCIAL HOLDINGS CO	579,740	281,167	330,464
SKANDINAVISKA ENSKILDA BANKEN	91,246	1,118,973	915,185
SOCIETE GENERALE SA	44,245	1,236,012	982,352
SOOCHOW SECURITIES CO LTD	22,230	27,957	22,121
SRISAWAD CORP PCL	227,600	350,292	304,299
STANDARD BANK GROUP LTD	71,998	667,848	647,266
STANDARD CHARTERED PLC	139,852	917,826	973,462
STATE BANK OF INDIA	73,982	4,408,141	4,946,370
STRAUMANN HLDG CHF0.01 (REGD)	5,192	861,004	572,958
SUMITOMO MITSUI FINANCIAL GROU	68,500	2,261,615	2,072,418
SUMITOMO MITSUI TRUST HOLDINGS	21,600	695,711	675,618
SVENSKA HANDELSBANKEN AB	79,512	804,358	654,895
SWEDBANK AB	41,751	752,575	543,029
TAISHIN FINANCIAL HOLDING CO L	615,191	310,598	307,217
TAIWAN COOPERATIVE FINANCIAL H	527,669	435,326	479,344
TCS GROUP HOLDING PLC	3,916	314,905	1
TMX GROUP LTD	3,777	386,914	380,411
TORONTO DOMINION BANK	100,721	6,843,874	6,498,104
TURKIYE IS BANKASI AS	31,070	12,312	13,525
UBS GROUP AG	193,295	3,179,243	3,075,845
UNICREDIT SPA	116,950	1,372,282	1,152,236
UNITED OVERSEAS BANK LTD	65,500	1,280,223	1,283,145
VTB BANK PJSC	108,444,177	72,397	108
WESTPAC BANKING CORP	194,493	3,163,620	2,881,362
WOORI FINANCIAL GROUP INC	27,611	264,877	251,844
YUANTA FINANCIAL HOLDING CO LT	477,920	403,433	318,744
Banking & Finance Total	172,160,700	196,770,501	180,430,846
Biotechnology & Chemistry			
ADVANCED PETROCHEMICAL CO	6,381	99,947	84,874
AIR LIQUIDE SA	29,387	4,337,085	3,699,723
AKZO NOBEL NV	9,334	936,516	591,681
ARGENX SE	2,719	871,388	1,021,183
ARKEMA SA	2,872	389,655	243,684
ASAHI KASEI CORP	73,900	714,774	545,354
BACHEM HOLDING AG CHF0.01	2,613	225,774	181,929
BARITO PACIFIC TBK PT	3,201,100	200,659	176,850
BASF SE	50,777	3,303,987	2,148,044
BEIGENE LTD	3,007	745,993	516,182
BEIJING EASPRING MATERIAL TECH	8,300	126,751	94,667
BRENNTAG SE	11,265	903,741	741,046
CHR HANSEN HOLDING A/S	5,057	440,622	295,504
CLARIANT AG	8,365	173,703	155,223
CRODA INTERNATIONAL PLC	7,007	727,624	548,394
CSL LTD	26,772	5,563,857	5,387,499
DAQO NEW ENERGY CORP	4,307	280,847	287,148
DO-FLUORIDE NEW MATERIALS CO L	17,900	124,768	105,443
DONGYUE GROUP LTD	42,000	79,968	47,411
EMS-CHEMIE HOLDING AG	430	369,551	303,351
EVONIK INDUSTRIES AG	13,970	374,578	261,214
FORMOSA CHEMICALS & FIBRE CORP	202,000	541,868	455,931
FORMOSA PLASTICS CORP	266,000	907,146	796,143
GANFENG LITHIUM CO LTD	13,860	214,209	172,296
GENMAB A/S	3,819	1,464,072	1,363,136
GIVAUDAN SA	520	2,233,851	1,667,176
GUANGZHOU TINCI MATERIALS TECH	6,600	84,207	45,523
HANWHA SOLUTIONS CORP	7,339	263,651	288,611
HENGLI PETROCHEMICAL CO LTD	44,900	145,526	125,049
HUAFON CHEMICAL CO LTD	28,000	63,602	30,543
HUALAN BIOLOGICAL ENGINEERING	4,400	28,853	12,612
HUTCHMED CHINA LTD	3,766	113,295	48,431
ICL GROUP LTD	42,132	357,559	405,304
INDORAMA VENTURES PCL	100,200	127,226	118,852
INDUSTRIES QATAR QSC	99,403	434,981	495,411
INNER MONGOLIA JUNZHENG ENERGY	80,400	74,411	50,731

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
JIANGSU YANGNONG CHEMICAL CO L	2,600	55,844	42,923
JIANGSU YOKE TECHNOLOGY CO LTD	11,600	134,646	105,148
JOHNSON MATTHEY PLC	8,031	260,770	188,299
KINGBOARD HOLDINGS LTD	26,500	129,123	83,901
KINGBOARD LAMINATES HOLDINGS L	52,000	88,791	49,755
KONINKLIJKE DSM NV	9,879	1,778,470	1,265,073
KUMHO PETROCHEMICAL CO LTD	1,947	225,445	189,234
LB GROUP CO LTD	4,800	25,705	12,240
LEGEND BIOTECH CORP	3,454	155,441	160,576
LG CHEM LTD	2,896	1,689,022	1,368,377
LOTTE CHEMICAL CORP	1,418	227,489	185,526
MESAIEED PETROCHEMICAL HOLDING	382,685	256,515	273,215
MITSUBISHI CHEMICAL GROUP CORP	84,800	598,132	448,392
mitsui chemicals inc	12,900	340,450	292,664
NAN YA PLASTICS CORP	288,000	824,781	650,040
NATIONAL INDUSTRIALIZATION CO	5,367	27,446	22,759
NINGXIA BAOFENG ENERGY GROUP C	23,700	65,957	46,685
NIPPON PAINT HOLDINGS CO LTD	41,200	484,535	322,764
NIPPON SANZO HOLDINGS CORP	14,100	278,645	258,759
NISSAN CHEMICAL CORP	7,100	377,989	362,106
NITTO DENKO CORP	7,600	559,265	472,584
NOVOZYMES A/S	12,785	847,824	735,678
OCI NV	4,050	152,718	152,474
ORBIA ADVANCE CORP SAB DE CV	43,819	106,000	82,836
PETRONAS CHEMICALS GROUP BHD	96,800	185,879	190,334
PHOSAGRO PJSC	2,430	-	0
PTT GLOBAL CHEMICAL PCL	147,600	233,985	192,280
QINGHAI SALT LAKE INDUSTRY CO	38,400	154,678	154,849
RABIGH REFINING & PETROCHEMICA	16,561	83,700	76,307
RONGSHENG PETROCHEMICAL CO LTD	25,200	79,927	51,760
SABIC AGRI-NUTRIENTS CO	10,579	396,129	489,690
SAHARA INTERNATIONAL PETROCHEM	17,750	196,160	225,476
SASOL LTD	33,341	572,004	649,101
SATELLITE CHEMICAL CO LTD	25,605	126,214	81,451
SAUDI ARABIAN MINING CO	51,361	626,609	1,017,929
SAUDI BASIC INDUSTRIES CORP	51,024	1,563,562	1,360,097
SAUDI KAYAN PETROCHEMICAL CO	33,447	151,808	130,798
SEEGENE INC	1,870	89,792	44,109
SHANGHAI PUTAILAI NEW ENERGY T	5,200	63,791	47,807
SHENZHEN KANGTAI BIOLOGICAL PR	1,120	17,897	5,473
SHIN-ETSU CHEMICAL CO LTD	21,400	3,288,831	2,518,601
SK BIOPHARMACEUTICALS CO LTD	3,077	213,189	164,714
SK BIOSCIENCE CO LTD	1,799	274,862	151,985
SOLVAY SA	4,222	432,750	342,352
SUMITOMO CHEMICAL CO LTD	74,100	371,637	293,995
SWEDISH ORPHAN BIOVITRUM AB	11,717	251,676	259,613
SYMRISE AG	7,987	1,005,326	838,069
TORAY INDUSTRIES INC	88,700	540,115	511,181
TOSOH CORP	26,700	400,885	348,039
UMICORE SA	13,690	600,106	437,070
WANHUA CHEMICAL GROUP CO LTD	7,500	113,594	96,356
YANBU NATIONAL PETROCHEMICAL C	12,876	255,682	171,611
YARA INTERNATIONAL ASA	7,782	382,441	330,440
YUNNAN ENERGY NEW MATERIAL CO	2,600	84,567	72,788
ZAI LAB LTD	4,874	441,185	225,228
Biotechnology & Chemistry Total	6,331,345	50,936,232	42,763,664
Capital Goods & Vehicles			
CAE INC	12,517	353,324	229,198
TOROMONT INDUSTRIES LTD	4,871	402,834	378,120
WSP GLOBAL INC	5,234	645,162	625,514
Capital Goods & Vehicles Total	22,622	1,401,319	1,232,832
Commercial Services			

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
ADECCO GROUP AG	6,724	372,157	213,924
AMADEUS IT GROUP SA	25,050	1,593,766	1,325,447
ASHTeAD GROUP PLC	25,088	1,649,660	1,240,677
ATLANTIA SPA	29,841	587,301	685,051
BANGKOK EXPRESSWAY & METRO PCL	611,700	150,300	146,791
BEIJING-SHANGHAI HIGH SPEED RA	94,000	69,863	63,131
BIDVEST GROUP LTD/THE	15,065	189,104	189,987
BRAMBLES LTD	87,901	712,340	746,025
BUREAU VERITAS SA	13,648	420,209	339,937
CCR SA	50,795	117,981	135,198
CHINA MERCHANTS PORT HOLDINGS	52,000	78,365	78,177
COSCO SHIPPING PORTS LTD	178,000	150,406	115,433
DAI NIPPON PRINTING CO LTD	16,200	365,901	343,224
EDENRED	15,475	794,706	785,825
EXPERIAN PLC	52,385	2,067,493	1,598,855
GFL ENVIRONMENTAL INC	10,965	327,116	309,793
GMO PAYMENT GATEWAY INC	1,700	221,421	137,594
IDP EDUCATION LTD	10,109	244,984	201,046
INTERNATIONAL CONTAINER TERMIN	75,190	245,378	242,622
INTERTEK GROUP PLC	9,336	618,941	430,081
JIANGSU EXPRESSWAY CO LTD	176,000	189,470	150,911
LOCALIZA RENT A CAR SA	51,604	558,283	605,782
NEW ORIENTAL EDUCATION & TECHN	101,190	435,557	302,970
NIHON M&A CENTER HOLDINGS INC	23,400	471,040	295,232
NUVEI CORPORATION	3,374	290,967	103,544
PERSOL HOLDINGS CO LTD	14,900	338,224	303,106
PROMOTORA Y OPERADORA DE INFRA	21,027	159,846	148,053
RANDSTAD NV	7,847	472,858	366,832
RECRUIT HOLDINGS CO LTD	81,200	3,842,101	2,625,930
RENTOKIL INITIAL PLC	92,618	668,116	561,483
RITCHIE BROS AUCTIONEERS INC	6,036	375,820	419,331
S-1 CORP	754	55,481	32,808
SECOM CO LTD	12,600	922,498	810,945
SECURITAS AB	23,437	258,098	206,306
SGS SA	365	1,023,333	806,332
SHENZHEN INTERNATIONAL HOLDING	53,000	74,658	45,783
TAL EDUCATION GROUP	5,379	296,992	31,091
TOPPAN INC	15,100	241,407	238,659
TRANSURBAN GROUP	179,799	1,798,843	1,720,726
TRAVELSKY TECHNOLOGY LTD	36,000	68,900	63,021
ZHEJIANG EXPRESSWAY CO LTD	94,000	85,846	71,618
Commercial Services Total	2,380,802	23,605,728	19,239,281
Communications			
ACCTON TECHNOLOGY CORP	33,000	313,241	307,368
ADVANCED INFO SERVICE PCL	45,200	260,568	238,009
AMERICA MOVIL SAB DE CV	1,517,979	1,328,637	1,295,928
AXIATA GROUP BHD	177,800	160,780	120,771
BCE INC	8,569	430,983	414,709
BEZEQ THE ISRAELI TELECOMMUNIC	117,293	198,558	198,518
BT GROUP PLC	395,730	832,889	693,930
CHINA UNITED NETWORK COMMUNICA	177,500	92,919	91,403
CHUNGHWA TELECOM CO LTD	205,000	835,597	814,949
DEUTSCHE TELEKOM AG	179,695	3,402,325	3,394,847
DIGI.COM BHD	181,500	172,726	152,078
ELISA OYJ	11,359	650,628	608,338
EMIRATES TELECOMMUNICATIONS GR	201,249	1,570,162	1,409,217
ETIHAD ETISALAT CO	28,894	271,211	281,330
FAR EASTONE TELECOMMUNICATIONS	111,000	249,343	272,782
GDS HOLDINGS LTD	35,760	248,785	124,153
GLOBE TELECOM INC	450	19,151	16,812
GN STORE NORD AS	4,000	281,153	113,733
HELLENIC TELECOMMUNICATIONS OR	19,569	336,910	312,087
HIKARI TSUSHIN INC	1,700	264,289	216,447
HKT TRUST & HKT LTD	257,000	355,292	345,118

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
INTOUCH HOLDINGS PCL	76,950	172,534	153,531
JIANGSU ZHONGTIAN TECHNOLOGY C	28,000	70,395	90,410
KDDI CORP	88,900	2,776,320	2,742,834
KONINKLIJKE KPN NV	183,032	576,994	583,432
LG UPLUS CORP	3,630	41,626	31,210
MAXIS BHD	258,900	237,751	222,716
MOBILE TELECOMMUNICATIONS CO S	7,057	27,664	21,740
MOBILE TELESYSTEMS PJSC	34,732	297,874	-
MTN GROUP LTD	95,822	790,844	698,522
NICE LTD	3,378	862,610	733,493
NIPPON TELEGRAPH & TELEPHONE C	63,300	1,744,965	1,721,029
NOKIA OYJ	280,230	1,496,518	1,412,308
OOREDOO QPSC	10,862	25,421	27,082
ORANGE SA	104,705	1,166,523	1,063,179
PLDT INC	3,805	134,100	113,767
PROXIMUS SADP	6,985	135,926	89,061
ROGERS COMMUNICATIONS INC	19,541	907,379	843,802
SAMSUNG SDI CO LTD	3,148	1,704,935	1,407,428
SAUDI TELECOM CO	89,685	1,080,881	997,295
SINGAPORE TELECOMMUNICATIONS L	481,700	881,425	904,633
SOFTBANK CORP	159,400	2,010,340	1,758,718
SOFTBANK GROUP CORP	67,400	3,720,437	2,704,265
SPARK NEW ZEALAND LTD	182,336	574,518	605,903
SWISSCOM AG	1,384	762,994	717,845
TAIWAN MOBILE CO LTD	135,000	476,669	441,758
TELE2 AB	39,465	506,412	421,623
TELECOM ITALIA SPA/MILANO	763,635	258,261	158,182
TELEFONAKTIEBOLAGET LM ERICSSO	154,579	1,619,763	1,162,695
TELEFONICA BRASIL SA	15,554	134,559	123,507
TELEFONICA DEUTSCHLAND HOLDING	56,371	151,689	146,528
TELEFONICA SA	290,653	1,303,238	1,202,967
TELEKOM MALAYSIA BHD	77,100	95,262	102,846
TELENOR ASA	43,927	634,836	482,464
TELIA CO AB	144,562	572,059	510,911
TELKOM INDONESIA PERSERO TBK P	2,792,900	775,183	858,050
TELSTRA CORP LTD	241,983	680,202	658,589
TELUS CORP	28,880	650,679	652,314
TIM SA/BRAZIL	31,628	75,159	72,218
TOWER BERSAMA INFRASTRUCTURE T	54,200	12,030	10,298
TURKCELL ILETISIM HIZMETLERI A	48,005	79,603	56,990
VODACOM GROUP LTD	30,732	280,700	227,455
VODAFONE GROUP PLC	1,448,722	2,276,098	1,950,056
Communications Total	12,363,025	45,059,520	40,306,181
Construction & Machinery			
ACCIONA SA	1,553	309,148	304,672
ACS ACTIVIDADES DE CONSTRUCCIO	12,882	328,137	287,697
AEROPORTS DE PARIS	954	116,416	131,279
AGC INC	13,300	534,457	455,726
AGNICO EAGLE MINES LIMITED	25,214	1,316,453	1,042,754
AIRPORTS OF THAILAND PCL	192,700	368,130	384,475
ANHUI CONCH CEMENT CO LTD	79,700	413,513	313,275
ASIA CEMENT CORP	172,000	275,702	244,402
ATLAS COPCO AB	237,699	3,094,957	2,333,201
AUCKLAND INTERNATIONAL AIRPORT	96,909	491,664	449,177
BARRATT DEVELOPMENTS PLC	65,254	499,721	324,447
BARRICK GOLD CORP	96,577	1,815,019	1,438,036
BBMG CORP	26,000	11,918	9,881
BEIJING CAPITAL INTERNATIONAL	26,000	19,478	16,364
BERKELEY GROUP HOLDINGS PLC	6,222	351,741	264,619
BOUYGUES SA	7,917	305,440	233,256
CAMECO CORP	21,175	454,962	618,952
CCL INDUSTRIES INC	7,739	404,490	380,686
CEMEX SAB DE CV	973,857	561,884	361,710
CHINA COMMUNICATIONS SERVICES	94,000	51,594	40,360

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CHINA LESSO GROUP HOLDINGS LTD	60,000	89,692	71,552
CHINA NATIONAL BUILDING MATERI	300,000	342,846	284,373
CHINA RAILWAY GROUP LTD	144,000	76,789	82,560
CHINA RESOURCES CEMENT HOLDING	114,000	108,018	70,443
CHINA STATE CONSTRUCTION ENGIN	115,300	94,503	85,966
CHINA STATE CONSTRUCTION INTER	64,000	55,935	74,039
CIE DE SAINT-GOBAIN	26,987	1,601,864	1,094,969
CK INFRASTRUCTURE HOLDINGS LTD	51,000	311,161	310,593
CNH INDUSTRIAL NV	53,893	751,551	660,060
CRH PLC	42,218	1,916,656	1,562,033
DAIFUKU CO LTD	5,600	457,444	330,849
DAIKIN INDUSTRIES LTD	14,100	2,910,158	2,490,449
DAIWA HOUSE INDUSTRY CO LTD	34,200	966,125	773,679
DOOSAN BOBCAT INC	758	28,493	19,665
DOOSAN ENERBILITY CO LTD	25,737	412,757	391,573
EFFAGE SA	3,199	310,980	282,624
EPIROC AB	59,455	1,155,185	873,738
FANUC CORP	10,800	2,211,870	1,755,657
FERROVIAL SA	28,558	770,772	717,338
FIRST QUANTUM MINERALS LTD	29,459	616,641	522,776
FRANCO-NEVADA CORP	10,580	1,427,291	1,275,643
GEA GROUP AG	6,672	307,657	232,736
GEBERIT AG	2,209	1,458,934	1,025,110
GRUPO AEROPORTUARIO DEL PACIFI	28,633	377,448	408,368
GRUPO AEROPORTUARIO DEL SUREST	12,796	248,352	271,489
GS ENGINEERING & CONSTRUCTION	4,472	156,494	100,804
HAITIAN INTERNATIONAL HOLDINGS	18,000	63,997	44,261
HEIDELBERGCEMENT AG	10,193	679,617	462,256
HEXAGON AB	108,912	1,445,639	1,121,051
HITACHI CONSTRUCTION MACHINERY	5,400	162,039	112,149
HITACHI LTD	53,600	2,818,261	2,705,036
HOLCIM AG	32,356	1,614,535	1,443,496
HUAXIN CEMENT CO LTD	9,000	32,590	22,663
HUSQVARNA AB	32,420	352,924	219,523
HYUNDAI ENGINEERING & CONSTRUC	1,823	82,221	65,694
IIDA GROUP HOLDINGS CO LTD	15,000	279,682	229,720
INVESTMENT AB LATOUR	12,717	326,415	252,349
IVANHOE MINES LTD	28,785	245,854	185,511
JAMES HARDIE INDUSTRIES PLC	31,038	968,421	713,029
JIANGSU HENGLI HYDRAULIC CO LT	1,100	21,414	7,809
KAJIMA CORP	16,300	194,698	172,730
KEPPEL CORP LTD	111,300	489,660	579,995
KEYENCE CORP	10,900	5,594,600	4,154,777
KINGSPAN GROUP PLC	9,084	811,766	517,373
KINROSS GOLD CORP	44,047	262,364	144,962
KION GROUP AG	6,219	397,020	249,078
KOMATSU LTD	49,600	1,207,112	1,048,353
KONE OYJ	16,973	1,184,682	681,323
KUBOTA CORP	57,400	1,146,460	900,802
LAND & HOUSES PCL	454,600	115,898	110,962
LARSEN & TOUBRO LTD	191,107	4,383,316	4,623,853
LENDLEASE CORP LTD	29,123	208,691	205,043
LIXIL CORP	17,200	393,252	302,621
LUNDIN MINING CORP	49,796	335,199	259,703
MALAYSIA AIRPORTS HOLDINGS BHD	48,300	76,769	63,350
MITSUBISHI ELECTRIC CORP	101,800	1,305,692	1,041,683
MITSUBISHI HEAVY INDUSTRIES LT	18,800	575,887	728,809
NARI TECHNOLOGY CO LTD	13,800	46,740	54,948
NIBE INDUSTRIER AB	85,667	898,621	807,666
NUTRIEN LTD	31,046	2,190,834	2,858,290
OBAYASHI CORP	24,900	195,535	173,514
OMRON CORP	9,400	742,449	501,107
OPEN HOUSE GROUP CO LTD	6,300	294,084	248,592
OPERADORA DE SITIOS MEXICANOS S	14,503	15,353	14,466
PAN AMERICAN SILVER CORP	11,639	303,202	173,661
PEMBINA PIPELINE CORP	29,324	942,185	1,038,521

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
PERSIMMON PLC	18,737	594,341	321,803
POWER CONSTRUCTION CORP OF CHI	44,300	56,409	49,608
ROCKWOOL A/S	277	120,370	57,319
SAMSUNG C&T CORP	2,899	313,641	261,171
SAMSUNG ENGINEERING CO LTD	5,590	94,257	98,004
SANDVIK AB	58,647	1,345,842	920,802
SANY HEAVY EQUIPMENT INTERNATI	43,000	51,839	44,595
SANY HEAVY INDUSTRY CO LTD	33,400	132,114	76,306
SARANA MENARA NUSANTARA TBK PT	2,026,200	155,310	169,276
SEGRO PLC	70,971	1,053,303	778,747
SEKISUI CHEMICAL CO LTD	22,100	387,791	303,860
SEKISUI HOUSE LTD	33,900	669,797	580,549
SEMEN INDONESIA PERSERO TBK PT	303,300	165,032	134,868
SHANGHAI ELECTRIC GROUP CO LTD	79,700	51,316	49,018
SHANGHAI FRIENDESS ELECTRONIC	4,200	124,274	125,501
SHIMIZU CORP	7,900	60,740	43,653
SIEMENS ENERGY AG	25,682	604,999	378,975
SIKA AG	8,383	2,541,731	1,893,143
SKANSKA AB	13,297	334,871	197,768
SMC CORP	3,200	1,810,086	1,537,385
TAISEI CORP	8,200	258,444	250,510
TAIWAN CEMENT CORP	375,075	531,715	484,286
TAYLOR WIMPEY PLC	225,193	420,058	283,783
TECK RESOURCES LTD	27,351	764,167	928,965
TOTO LTD	8,300	372,805	289,490
VINCI SA	28,638	2,871,388	2,656,518
WARTSILA OYJ ABP	16,536	201,544	136,913
WEG SA	99,086	606,411	541,043
WEST FRASER TIMBER CO LTD	3,582	298,152	321,384
WHEATON PRECIOUS METALS CORP	21,836	883,944	668,452
XINYI GLASS HOLDINGS LTD	60,000	177,111	111,303
YASKAWA ELECTRIC CORP	13,200	567,954	436,112
ZOOMLION HEAVY INDUSTRY SCIENC	91,800	81,610	41,521
Construction & Machinery Total	9,010,230	82,999,483	69,817,415
Consumer Goods			
ABU DHABI NATIONAL OIL CO FOR	227,173	261,395	274,602
ADIDAS AG	9,636	2,739,607	1,436,756
ALIBABA HEALTH INFORMATION TEC	304,000	365,995	176,230
AMERICANAS SA	56,774	260,502	179,056
AMOREPACIFIC CORP	1,989	264,624	182,907
AMOREPACIFIC GROUP	454	28,199	11,846
ANTA SPORTS PRODUCTS LTD	73,200	1,097,655	885,057
ASTRA INTERNATIONAL TBK PT	1,129,900	499,813	530,978
ATACADAO SA	59,519	165,745	226,887
BANDAI NAMCO HOLDINGS INC	11,500	889,436	869,811
BEIERSDORF AG	6,664	694,517	674,119
BGF RETAIL CO LTD	185	29,585	22,199
BOSIDENG INTERNATIONAL HOLDING	264,000	143,114	148,669
BRITISH AMERICAN TOBACCO PLC	121,368	4,689,026	4,874,340
BRP INC	3,433	228,531	238,784
BURBERRY GROUP PLC	24,887	606,936	506,195
CANADIAN TIRE CORP LTD	3,317	467,465	391,247
CANON INC	56,700	1,333,694	1,364,072
CENTRAL RETAIL CORP PCL	70,300	72,081	78,084
CHINA MEIDONG AUTO HOLDINGS LT	56,000	183,685	114,728
CHINA TOURISM GROUP DUTY FREE	7,100	248,623	201,343
CHOW TAI FOOK JEWELLERY GROUP	138,200	280,649	279,258
CIE FINANCIERE RICHEMONT SA	29,253	3,516,670	3,292,630
CLICKS GROUP LTD	18,293	334,557	319,852
COWAY CO LTD	4,592	263,388	218,691
CP ALL PCL	357,500	645,050	602,983
D'IETEREN GROUP	1,753	264,772	265,643
DOLLARAMA INC	17,037	852,099	1,040,485
DOMINO'S PIZZA ENTERPRISES LTD	2,059	195,133	89,704

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
ECLAT TEXTILE CO LTD	12,000	257,522	175,639
ELECTROLUX AB	10,926	264,459	138,963
E-MART INC	1,436	176,538	104,999
ESSITY AB	36,802	1,092,295	820,610
F&F CO LTD / NEW	470	65,699	50,073
FALABELLA SA	26,816	79,344	63,450
FAR EASTERN NEW CENTURY CORP	113,000	114,952	121,585
FAST RETAILING CO LTD	3,300	2,131,046	1,950,839
FENG TAY ENTERPRISE CO LTD	15,000	113,426	84,764
FOSCHINI GROUP LTD/THE	33,353	277,928	248,831
FUJIFILM HOLDINGS CORP	19,800	1,305,169	1,015,674
GILDAN ACTIVEWEAR INC	14,166	480,521	420,134
GRUPO CARSO SAB DE CV	9,422	28,706	32,479
H & M HENNES & MAURITZ AB	37,465	680,550	391,307
HAIER SMART HOME CO LTD	138,600	539,747	458,293
HANGZHOU ROBAM APPLIANCES CO L	23,700	144,708	86,461
HENKEL AG & CO KGAA	17,281	1,420,164	1,104,588
HERMES INTERNATIONAL	1,845	2,563,252	2,379,345
HOME PRODUCT CENTER PCL	368,300	161,884	140,401
HOSHIZAKI CORP	8,100	285,227	242,489
HOTAI MOTOR CO LTD	15,000	328,868	302,587
HOTEL SHILLA CO LTD	2,834	188,381	156,367
IMCD NV	3,377	643,358	467,933
IMPERIAL BRANDS PLC	53,564	1,178,621	1,182,033
INDUSTRIA DE DISENO TEXTIL SA	62,523	1,917,101	1,354,849
ITOCHU CORP	63,300	1,865,063	1,754,820
JARIR MARKETING CO	4,851	225,593	221,966
JASON FURNITURE HANGZHOU CO LT	10,270	77,576	72,102
JD SPORTS FASHION PLC	107,734	285,960	141,593
JIANGSU EASTERN SHENGHONG CO L	10,600	63,103	29,614
JOLLIBEE FOODS CORP	18,950	85,915	80,855
JUMBO SA	7,481	113,501	107,121
KAO CORP	29,100	1,572,657	1,271,059
KERING SA	4,253	2,952,274	2,151,132
KIMBERLY-CLARK DE MEXICO SAB D	121,143	187,137	164,379
KINGFISHER PLC	127,777	481,656	345,089
KOSE CORP	2,600	289,838	248,325
LG ELECTRONICS INC	6,043	623,597	456,314
LG H&H CO LTD	789	647,610	382,802
LI NING CO LTD	140,000	1,346,511	1,284,265
LITE-ON TECHNOLOGY CORP	132,000	284,326	285,359
LOJAS RENNER SA	66,994	390,930	342,276
L'OREAL SA	13,637	5,604,326	4,706,879
LPP SA	38	117,296	68,752
LVMH MOET HENNESSY LOUIS VUITT	15,562	11,241,565	10,132,319
MAGAZINE LUIZA SA	301,869	343,791	248,790
MANGO EXCELLENT MEDIA CO LTD	1,800	19,133	7,259
MARUBENI CORP	85,300	765,799	893,458
MCDONALD'S HOLDINGS CO JAPAN L	4,300	196,720	154,164
mitsubishi corp	68,700	2,093,906	2,261,834
MITSUI & CO LTD	75,700	1,708,264	1,783,489
MONCLER SPA	11,323	674,130	508,264
MR PRICE GROUP LTD	22,491	271,575	245,727
NATURA & CO HOLDING SA	69,272	337,419	192,801
NEXT PLC	7,888	774,249	533,453
NIEN MADE ENTERPRISE CO LTD	12,000	173,892	111,573
NINGBO DEYE TECHNOLOGY CO LTD	3,100	95,063	165,456
NINTENDO CO LTD	6,100	2,980,257	2,507,766
NITORI HOLDINGS CO LTD	4,400	679,717	425,003
OPPEIN HOME GROUP INC	3,600	74,340	68,147
PAN PACIFIC INTERNATIONAL HOLD	20,600	351,302	372,249
PANASONIC HOLDINGS CORP	124,700	1,322,576	1,019,189
PANDORA A/S	5,822	599,301	351,935
POU CHEN CORP	87,000	105,977	82,891
PRESIDENT CHAIN STORE CORP	32,000	306,794	281,758
PROYA COSMETICS CO LTD	5,740	123,392	133,218

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
PUMA SE	6,774	681,189	415,644
RAIA DROGASIL SA	72,466	292,324	304,354
RATIONAL AG	423	339,447	229,050
RECKITT BENCKISER GROUP PLC	40,386	3,326,522	3,124,105
REECE LTD	8,655	122,090	94,994
RICOH CO LTD	27,900	272,428	220,785
SAMSUNG ELECTRONICS CO LTD	45,685	2,483,427	1,861,488
SARTORIUS AG	1,530	843,226	639,859
SEB SA	1,111	174,167	82,670
SEIKO EPSON CORP	16,900	282,522	267,718
SHANGHAI M&G STATIONERY INC	2,100	28,629	13,519
SHANGHAI PHARMACEUTICALS HOLDI	51,300	93,203	74,772
SHARP CORP/JAPAN	16,000	200,951	115,766
SHENZHOU INTERNATIONAL GROUP H	52,000	918,158	545,583
SHISEIDO CO LTD	23,200	1,283,712	886,161
SONY GROUP CORP	70,000	7,234,168	5,622,723
SUMITOMO CORP	64,700	911,174	917,118
SWATCH GROUP AG/THE	5,636	633,549	538,064
TCL TECHNOLOGY GROUP CORP	47,700	63,199	28,714
TOYOTA TSUSHO CORP	10,000	389,701	353,832
TURKIYE SISE VE CAM FABRIKALAR	30,104	28,600	41,000
UNICHARM CORP	20,300	828,098	710,372
UNILEVER INDONESIA TBK PT	564,600	194,417	174,601
UNILEVER PLC	143,420	7,551,962	6,551,012
USS CO LTD	11,800	204,494	209,740
VINDA INTERNATIONAL HOLDINGS L	47,000	121,088	131,440
WAL-MART DE MEXICO SAB DE CV	284,108	962,201	930,075
WELCIA HOLDINGS CO LTD	2,800	101,206	59,040
WESFARMERS LTD	62,362	2,391,090	2,009,784
XTEP INTERNATIONAL HOLDINGS LT	90,500	130,554	126,373
YIFENG PHARMACY CHAIN CO LTD	2,730	27,922	21,146
YUM CHINA HOLDINGS INC	25,029	1,318,731	1,254,203
ZHONGJI INNOLIGHT CO LTD	2,800	21,387	11,908
ZHONGSHENG GROUP HOLDINGS LTD	30,500	239,692	144,751
Consumer Goods Total	7,805,212	115,211,270	98,299,658
Energy & Utilities			
ABB LTD	90,948	2,940,989	2,513,311
ACEN CORP	327,210	70,591	43,702
ACWA POWER CO	3,605	149,728	167,831
ADARO ENERGY INDONESIA TBK PT	762,400	93,268	181,835
ADARO MINERALS INDONESIA TBK P	1,136,200	120,787	131,284
AKER BP ASA	16,880	564,211	427,401
ALGONQUIN POWER & UTIL CORP	46,391	673,862	639,045
ALLEIMA AB	11,729	34,441	47,212
ALTAGAS LTD	14,318	285,990	309,626
AMPOL LTD	11,610	255,809	275,230
ANGLO AMERICAN PLC	71,560	2,737,669	2,317,327
APA GROUP	68,041	497,827	517,299
ARC RESOURCES LTD	44,157	603,479	611,306
B GRIMM POWER PCL	13,600	22,635	13,800
BEIJING ENTERPRISES HOLDINGS L	17,500	55,763	52,173
BHP GROUP LTD	83,475	2,483,413	2,291,818
BP PLC	1,064,272	4,935,657	5,467,478
BROTHER INDUSTRIES LTD	11,200	226,461	216,203
CANADIAN NATURAL RESOURCES LTD	65,816	2,769,206	3,618,473
CANADIAN UTILITIES LTD	8,329	228,321	255,543
CENOVUS ENERGY INC	77,115	1,062,335	1,450,911
CENTRAIS ELETRICAS BRASILEIRAS	66,126	493,620	597,298
CEZ AS	9,213	317,361	373,098
CHINA COAL ENERGY CO LTD	153,000	123,569	136,648
CHINA EVERBRIGHT ENVIRONMENT G	76,000	46,305	37,667
CHINA GAS HOLDINGS LTD	138,200	369,337	196,150
CHINA LONGYUAN POWER GROUP COR	246,000	460,442	398,672
CHINA NATIONAL NUCLEAR POWER C	81,900	93,608	75,675

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CHINA OILFIELD SERVICES LTD	66,000	59,042	68,616
CHINA PETROLEUM & CHEMICAL COR	1,602,300	803,196	786,174
CHINA POWER INTERNATIONAL DEVE	367,000	172,272	205,737
CHINA RESOURCES GAS GROUP LTD	58,600	303,018	228,835
CHINA RESOURCES POWER HOLDINGS	90,000	206,741	179,568
CHINA SHENHUA ENERGY CO LTD	221,300	579,141	732,537
CHINA SUNTIEN GREEN ENERGY COR	192,000	133,994	86,352
CHINA THREE GORGES RENEWABLES	129,100	131,050	114,232
CHINA YANGTZE POWER CO LTD	106,300	353,846	369,755
CHUBU ELECTRIC POWER CO INC	35,400	386,433	361,086
CIA ENERGETICA DE MINAS GERAIS	101,269	226,125	236,508
CLP HOLDINGS LTD	95,000	906,164	819,419
COSAN SA	79,887	317,523	308,076
CPFL ENERGIA SA	17,240	122,730	116,364
DCC PLC	3,005	239,811	173,537
DELTA ELECTRONICS INC	111,000	1,044,420	959,113
DIALOG GROUP BHD	183,100	119,597	99,415
DISCO CORP	1,800	490,904	444,076
E.ON SE	127,748	1,439,545	1,093,169
ECOPETROL SA	72,736	47,268	37,114
ECOPRO BM CO LTD	2,916	296,113	244,608
EDP - ENERGIAS DE PORTUGAL SA	154,039	841,805	737,605
EDP RENOVAVEIS SA	13,621	322,577	331,047
ELECTRICITE DE FRANCE SA	27,823	349,755	333,910
ELIA GROUP SA/NV	1,826	219,928	266,056
EMERA INC	16,052	761,729	744,869
EMPRESAS COPEC SA	14,147	120,069	122,530
ENBRIDGE INC	108,750	4,337,092	4,497,480
ENDESA SA	19,613	428,406	337,244
ENEL AMERICAS SA	1,057,729	136,374	115,063
ENEL CHILE SA	195,056	15,082	6,429
ENEL SPA	430,616	3,274,944	2,033,179
ENEOS HOLDINGS INC	162,100	643,951	612,267
ENERGISA SA	12,305	101,606	100,440
ENERGY ABSOLUTE PCL	84,000	191,611	196,394
ENGIE BRASIL ENERGIA SA	23,378	173,999	182,746
ENGIE SA	102,372	1,425,364	1,221,694
ENI SPA	129,421	1,622,527	1,536,685
ENN ENERGY HOLDINGS LTD	47,400	756,379	690,873
ENN NATURAL GAS CO LTD	19,100	62,599	56,907
EQUATORIAL ENERGIA SA	52,641	228,087	245,678
EQUINOR ASA	53,507	1,479,171	2,063,364
EVE ENERGY CO LTD	4,600	97,710	63,382
EXXARO RESOURCES LTD	15,561	177,517	199,319
FERGUSON PLC	11,966	1,664,479	1,390,414
FLAT GLASS GROUP CO LTD	41,000	178,800	135,555
FORMOSA PETROCHEMICAL CORP	33,000	120,973	90,855
FORTIS INC	25,413	1,146,953	1,124,335
FORTUM OYJ	31,895	642,100	328,578
FUJI ELECTRIC CO LTD	6,000	276,159	262,723
GAIL INDIA LTD	179,108	1,997,784	1,840,711
GALP ENERGIA SGPS SA	20,402	212,665	221,462
GAZPROM PJSC	453,055	1,860,167	75
GINLONG TECHNOLOGIES CO LTD	3,300	83,830	109,977
GLENCORE PLC	552,894	2,693,431	3,044,964
GLOBAL POWER SYNERGY PCL	58,800	130,932	109,658
GULF ENERGY DEVELOPMENT PCL	183,800	235,493	258,341
HANGZHOU FIRST APPLIED MATERIA	3,780	60,029	35,574
HD HYUNDAI CO LTD	1,842	100,037	87,036
HK ELECTRIC INVESTMENTS & HK E	295,500	269,243	246,600
HONG KONG & CHINA GAS CO LTD	656,900	907,469	648,627
HUANENG POWER INTERNATIONAL IN	179,600	147,171	157,806
HYDRO ONE LIMITED	18,104	461,016	491,584
IBERDROLA SA	339,059	3,929,503	3,540,670
IDEMITSU KOSAN CO LTD	10,800	285,405	284,364
IMPERIAL OIL LTD	12,787	475,786	629,391

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
INNER MONGOLIA YITAI COAL CO L	78,700	119,224	132,846
INPEX CORP	52,300	432,913	605,152
INTER RAO UES PJSC	2,958,195	177,190	488
INTERCONEXION ELECTRICA SA ESP	24,784	157,634	107,412
JA SOLAR TECHNOLOGY CO LTD	7,980	60,032	75,900
KANSAI ELECTRIC POWER CO INC/T	39,200	379,022	380,618
KEYERA CORP	11,911	283,780	294,319
KOREA ELECTRIC POWER CORP	14,138	261,098	221,443
KUNLUN ENERGY CO LTD	206,000	204,164	179,784
L&F CO LTD	1,428	253,701	246,087
LEGRAND SA	15,181	1,498,390	1,103,373
LG INNOTEK CO LTD	1,027	220,157	264,131
LONGI GREEN ENERGY TECHNOLOGY	36,180	302,534	268,702
LUKOIL PJSC	15,610	1,368,429	3
MAKITA CORP	8,900	431,696	211,931
MANILA ELECTRIC CO	15,360	91,357	82,387
MERCURY NZ LTD	76,595	301,906	272,370
MERIDIAN ENERGY LTD	43,674	174,718	134,017
MOL HUNGARIAN OIL & GAS PLC	37,129	284,113	255,354
MYTILINEOS SA	9,655	133,182	151,648
NATIONAL GRID PLC	202,603	2,698,250	2,541,373
NATURGY ENERGY GROUP SA	9,902	281,466	273,617
NESTE OYJ	23,544	1,286,761	1,165,977
NINGBO RONBAY NEW ENERGY TECHN	6,398	123,265	96,138
NORTHLAND POWER INC	16,632	542,591	570,995
NOVATEK PJSC	3,393	744,545	-
OMV AG	6,754	386,299	273,561
ORIGIN ENERGY LTD	87,268	308,426	377,506
OSAKA GAS CO LTD	22,600	400,783	382,142
PARKLAND CORP	8,809	253,400	216,862
PETRO RIO SA	27,058	131,329	142,628
PETROCHINA CO LTD	954,000	417,426	450,937
PETROLEO BRASILEIRO SA	476,570	2,654,105	3,207,884
PETRONAS DAGANGAN BHD	30,400	150,320	159,625
PETRONAS GAS BHD	77,600	306,229	300,656
PGE POLSKA GRUPA ENERGETYCZNA	73,043	146,396	111,639
POLSKI KONCERN NAFTOWY ORLEN S	24,702	422,361	321,008
POLSKIE GORNICTWO NAFTOWE I GA	74,741	113,217	89,036
POWER ASSETS HOLDINGS LTD	94,500	572,072	565,879
PRYSMIAN SPA	16,225	573,606	499,404
PTT EXPLORATION & PRODUCTION P	94,300	367,265	435,778
PTT PCL	453,300	490,720	466,198
PUBLIC POWER CORP SA	33,394	212,344	174,780
QATAR ELECTRICITY & WATER CO Q	38,747	187,520	201,090
RATCH GROUP PCL	18,450	26,776	22,264
REPSOL SA	86,532	1,060,680	1,129,854
RIO TINTO PLC	64,856	4,444,704	3,600,504
ROSNEFT OIL CO PJSC	52,770	400,494	9
RWE AG	37,087	1,462,394	1,420,111
SANTOS LTD	165,583	826,212	895,637
SAUDI ELECTRICITY CO	58,696	403,117	394,273
SCHINDLER HOLDING AG	3,280	810,410	569,872
SCHNEIDER ELECTRIC SE	30,287	4,739,861	3,617,456
SHAANXI COAL INDUSTRY CO LTD	29,000	47,488	92,545
SHANXI MEIJIN ENERGY CO LTD	28,300	68,081	46,674
SHELL PLC	417,314	9,454,105	11,119,932
SHENZHEN DYNANONIC CO LTD	2,900	129,556	134,821
SIEMENS GAMESA RENEWABLE ENERG	15,856	377,240	285,796
SK INC	2,337	471,615	407,104
SK INNOVATION CO LTD	3,290	625,960	467,347
SNAM SPA	116,303	631,195	553,868
S-OIL CORP	2,159	171,702	163,836
SPIRAX-SARCO ENGINEERING PLC	4,614	747,667	565,608
SSE PLC	58,977	1,274,261	1,134,039
SUNCOR ENERGY INC	78,722	1,999,307	2,554,137
SUNGROW POWER SUPPLY CO LTD	9,500	172,994	153,511

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
SURGUTNEFTEGAS PJSC	388,436	198,891	64
SUZHOU MAXWELL TECHNOLOGIES CO	1,120	74,333	76,032
TATNEFT PJSC	48,937	334,725	8
TBEA CO LTD	20,600	73,866	74,046
TC ENERGY CORP	52,195	2,549,995	2,522,466
TCL ZHONGHUAN RENEWABLE ENERGY	5,400	34,144	37,684
TECHTRONIC INDUSTRIES CO LTD	80,000	1,304,288	949,948
TENAGA NASIONAL BHD	112,100	256,012	225,177
TERNA - RETE ELETTRICA NAZIONA	89,874	678,189	641,647
THAI OIL PCL	81,000	118,597	134,954
THAI OIL PCL RTS	6,883	-	-
TOKYO ELECTRIC POWER CO HOLDIN	113,800	419,154	446,580
TOKYO GAS CO LTD	23,200	450,541	437,139
TONGWEI CO LTD	13,400	94,039	102,785
TOTALENERGIES SE	135,984	6,720,456	6,931,285
TOURMALINE OIL CORP	18,706	747,569	1,109,133
TRINA SOLAR CO LTD	12,806	132,853	132,798
TURKIYE PETROL RAFINERILERI AS	884	12,452	17,457
ULTRAPAR PARTICIPACOES SA	65,992	165,964	172,336
UNIPER SE	4,258	176,015	23,057
VERBUND AG	4,015	417,677	384,955
VESTAS WIND SYSTEMS A/S	56,595	1,867,517	1,426,448
VIBRA ENERGIA SA	40,076	177,458	142,018
WALSIN LIHWA CORP	226,294	321,571	295,158
WOODSIDE ENERGY GROUP LTD	103,989	2,070,849	2,436,953
WUXI SHANGJI AUTOMATION CO LTD	1,960	64,917	38,345
XINJIANG GOLDWIND SCIENCE & TE	38,600	92,058	61,462
XINYI SOLAR HOLDINGS LTD	346,000	600,587	477,859
YANKUANG ENERGY GROUP CO LTD	109,200	379,175	545,217
Energy & Utilities Total	24,244,705	138,528,969	129,947,655
Food & Beverage			
AEON CO LTD	38,900	920,203	763,965
AJINOMOTO CO INC	22,900	628,768	637,814
ALIMENTATION COUCHE-TARD INC	46,853	1,853,211	2,019,230
ALMARAI CO JSC	8,441	126,165	119,014
AMBEV SA	270,546	781,471	797,382
ANGEL YEAST CO LTD	22,600	157,214	159,191
ANHEUSER-BUSCH INBEV SA/NV	49,242	2,923,072	2,393,817
ANHUI GUJING DISTILLERY CO LTD	9,000	147,663	157,201
ARCA CONTINENTAL SAB DE CV	37,403	233,934	255,063
ASAHI GROUP HOLDINGS LTD	27,300	1,086,781	920,273
ASSOCIATED BRITISH FOODS PLC	19,560	471,328	347,090
BARRY CALLEBAUT AG	260	606,282	533,880
BEIJING ENTERPRISES WATER GROU	258,000	97,795	66,400
BERLI JUCKER PCL	74,400	79,605	68,355
BID CORP LTD	13,643	287,711	260,183
BIM BIRLESIK MAGAZALAR AS	6,071	48,450	36,504
BRF SA	41,385	184,570	126,607
CARLSBERG AS	5,434	868,109	709,565
CARREFOUR SA	29,713	537,778	497,168
CENCOSUD SA	89,205	153,769	125,223
CHAROEN POKPHAND FOODS PCL	256,000	189,673	182,544
CHINA MENGNIU DAIRY CO LTD	188,000	1,011,438	853,909
CHINA RESOURCES BEER HOLDINGS	100,000	757,279	698,828
CHOCOLADEFABRIKEN LINDT & SPRU	90	1,399,972	1,347,651
CHONGQING BREWERY CO LTD	1,100	26,007	17,823
CIA CERVECERIAS UNIDAS SA	1,980	16,268	10,804
CIA DE SANEAMENTO BASICO DO ES	6,897	52,310	65,429
CJ CHEILJEDANG CORP	170	67,736	51,792
CK HUTCHISON HOLDINGS LTD	153,000	1,041,337	989,285
COCA-COLA EUROPACIFIC PARTNERS	13,673	729,912	672,301
COCA-COLA FEMSA SAB DE CV	43,929	240,170	269,052
COCA-COLA HBC AG	11,513	326,166	263,912
COLES GROUP LTD	84,480	1,088,062	1,016,992

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
COMPASS GROUP PLC	99,312	2,113,443	2,148,250
DANONE SA	36,922	2,294,873	1,949,534
DAVIDE CAMPARI-MILANO NV	35,467	427,672	349,791
DIAGEO PLC	131,397	6,227,143	5,754,913
EMPIRE CO LTD	6,316	191,887	180,423
ENDEAVOUR GROUP LTD/AUSTRALIA	70,959	357,216	353,656
FOMENTO ECONOMICO MEXICANO SAB	117,596	871,053	738,308
FOSHAN HAITIAN FLAVOURING & FO	22,033	298,401	257,469
GRUMA SAB DE CV	10,305	126,957	112,483
GRUPO BIMBO SAB DE CV	99,537	303,381	327,732
GS HOLDINGS CORP	4,266	142,987	146,873
GUANGDONG INVESTMENT LTD	162,000	220,282	148,608
HAP SENG CONSOLIDATED BHD	5,700	11,797	8,852
HEINEKEN HOLDING NV	7,560	657,469	538,219
HEINEKEN NV	15,717	1,632,748	1,418,272
HELLOFRESH SE	9,277	584,423	222,578
HENAN SHUANGHUI INVESTMENT & D	9,500	45,103	36,945
INDOFOOD CBP SUKSES MAKMUR TBK	181,800	116,878	101,663
INDOFOOD SUKSES MAKMUR TBK PT	208,500	99,204	87,446
INNER MONGOLIA YILI INDUSTRIAL	26,100	168,296	135,309
ITO EN LTD	2,100	121,068	93,014
J SAINSBURY PLC	117,078	360,855	277,096
JBS SA	51,656	293,118	295,020
JDE PEET'S NV	8,465	267,534	261,488
JERONIMO MARTINS SGPS SA	18,482	394,398	410,719
JG SUMMIT HOLDINGS INC	102,980	119,712	93,893
JIANGSU YANGHE BREWERY JOINT-S	3,200	95,043	76,338
JIUGUI LIQUOR CO LTD	1,900	72,040	41,137
KERRY GROUP PLC	8,915	1,124,324	921,997
KESKO OYJ	16,580	488,836	349,779
KIKKOMAN CORP	9,000	624,697	555,744
KIRIN HOLDINGS CO LTD	52,800	938,077	873,938
KOBE BUSSAN CO LTD	6,500	213,466	167,394
KONINKLIJKE AHOLD DELHAIZE NV	59,941	1,829,977	1,651,499
KWEICHOW MOUTAI CO LTD	4,700	1,373,403	1,311,701
LOBLAW COMPANIES LTD	9,649	728,339	855,192
LUZHOU LAOJIAO CO LTD	8,000	262,483	271,775
MAGNIT PJSC	11,822	185,099	0
MEIJI HOLDINGS CO LTD	7,200	426,509	344,353
METRO INC	15,137	779,954	798,461
METRO PACIFIC INVESTMENTS CORP	2,169,000	148,442	144,072
MOWI ASA	16,817	434,129	346,197
NESTLE MALAYSIA BHD	6,200	203,893	184,248
NESTLE SA	157,011	19,452,274	18,666,778
NISSHIN SEIFUN GROUP INC	21,200	280,664	240,101
NISSIN FOODS HOLDINGS CO LTD	3,700	278,404	265,839
OCADO GROUP PLC	33,595	634,854	283,802
ORION CORP/REPUBLIC OF KOREA	1,775	164,817	130,582
ORKLA ASA	61,601	576,081	517,803
OSOTSPA PCL	56,000	60,301	47,995
PERNOD RICARD SA	12,258	2,578,118	2,262,443
PPB GROUP BHD	20,300	89,076	79,830
REMGRO LTD	37,642	290,208	281,270
REMY COINTREAU SA	1,085	228,408	202,166
SALMAR ASA	4,607	337,109	306,154
SAPUTO INC	17,143	435,675	436,560
SAVOLA GROUP/THE	11,121	113,687	96,595
SEVEN & I HOLDINGS CO LTD	42,900	1,810,094	1,712,286
SEVERN TRENT PLC	16,421	601,243	532,525
SHANXI XINGHUACUN FEN WINE FAC	5,040	219,406	214,205
SHOPRITE HOLDINGS LTD	24,533	305,598	334,967
SICHUAN SWELLFUN CO LTD	6,900	120,500	73,044
SIME DARBY PLANTATION BHD	150,600	143,175	150,078
SM INVESTMENTS CORP	20,100	330,042	297,446
SODEXO SA	4,282	368,344	329,133
SPAR GROUP LTD/THE	21,703	214,965	199,377

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
SUMBER ALFARIA TRIJAYA TBK PT	1,005,600	125,600	147,698
SUNTORY BEVERAGE & FOOD LTD	7,900	295,780	290,640
TESCO PLC	432,269	1,506,822	1,250,932
TINGYI CAYMAN ISLANDS HOLDING	178,000	307,128	316,592
TOLY BREAD CO LTD	4,312	18,585	8,788
TREASURY WINE ESTATES LTD	48,600	408,759	439,461
TSINGTAO BREWERY CO LTD	37,900	428,528	451,676
UNI-PRESIDENT CHINA HOLDINGS L	210,000	184,514	181,135
UNI-PRESIDENT ENTERPRISES CORP	241,000	584,120	522,579
UNITED UTILITIES GROUP PLC	45,520	627,896	559,597
UNIVERSAL ROBINA CORP	44,220	124,689	96,071
VEOLIA ENVIRONNEMENT SA	37,146	1,071,874	832,206
WANT WANT CHINA HOLDINGS LTD	405,000	311,445	285,864
WESTON (GEORGE) LTD	3,501	368,480	401,401
WILMAR INTERNATIONAL LTD	82,100	270,289	237,749
WOOLWORTHS GROUP LTD	70,719	1,978,908	1,749,694
WOOLWORTHS HOLDINGS LTD/SOUTH	32,849	117,648	107,927
WULIANGYE YIBIN CO LTD	10,900	387,173	264,344
X5 RETAIL GROUP NV	8,621	263,051	1
YAKULT HONSHA CO LTD	7,500	399,122	445,266
YIHAI INTERNATIONAL HOLDING LT	73,000	277,091	184,340
YIHAI KERRY ARAWANA HOLDINGS C	2,400	28,702	15,903
Food & Beverage Total	9,620,648	87,236,068	79,227,469
Health & Pharmaceutical			
AIER EYE HOSPITAL GROUP CO LTD	16,071	91,744	68,583
ALCON INC	26,716	2,001,542	1,767,288
ALTEOGEN INC	1,289	93,923	61,388
AMPLIFON SPA	9,540	341,254	249,896
ASAHI INTECC CO LTD	15,400	348,970	278,283
ASPEN PHARMACARE HOLDINGS LTD	17,011	229,101	147,211
ASTELLAS PHARMA INC	98,200	1,566,483	1,405,792
ASTRAZENECA PLC	85,463	10,235,434	10,584,899
ASYMCHAM LABORATORIES TIANJIN	840	26,950	20,903
BANGKOK DUSIT MEDICAL SERVICES	441,600	297,664	354,249
BAUSCH HEALTH COS INC	11,941	326,244	71,850
BAYER AG	53,753	3,041,845	2,843,100
BEIJING WANTAI BIOLOGICAL PHAR	2,900	69,994	53,697
BGI GENOMICS CO LTD	8,600	127,136	75,322
BIOMERIEUX	2,764	305,992	253,643
BUMRUNGRAD HOSPITAL PCL	21,700	91,943	128,549
BY-HEALTH CO LTD	6,600	22,412	17,855
CARL ZEISS MEDITEC AG	2,718	426,405	339,449
CELLTRION HEALTHCARE CO LTD	5,592	425,928	301,434
CELLTRION INC	5,798	1,095,763	821,443
CELLTRION PHARM INC	503	68,296	29,483
CHANGCHUN HIGH & NEW TECHNOLOG	400	26,948	10,275
CHINA MEDICAL SYSTEM HOLDINGS	59,000	92,838	87,498
CHINA TRADITIONAL CHINESE MEDI	246,000	122,849	106,563
CHONGQING ZHIFEI BIOLOGICAL PR	3,200	75,358	43,656
CHUGAI PHARMACEUTICAL CO LTD	37,400	1,304,173	973,682
COCHLEAR LTD	3,762	588,533	552,688
COLOPLAST A/S	7,081	1,028,399	812,042
CSPC PHARMACEUTICAL GROUP LTD	514,000	556,588	523,244
DAIICHI SANKYO CO LTD	97,400	2,573,505	2,948,875
DEMANT A/S	4,911	234,981	151,720
DIASORIN SPA	1,676	292,920	220,690
DR REDDY'S LABORATORIES LTD	75,879	4,636,105	3,967,713
DR SULAIMAN AL HABIB MEDICAL S	5,197	256,845	276,510
EISAI CO LTD	15,300	885,466	628,776
ESSILORLUXOTTICA SA	16,224	2,884,142	2,434,871
EUROFINS SCIENTIFIC SE	7,395	742,229	513,831
FISHER & PAYKEL HEALTHCARE COR	39,149	715,230	471,884
FRESENIUS MEDICAL CARE AG & CO	12,489	735,108	429,369
FRESENIUS SE & CO KGAA	20,612	849,238	511,113

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
GENSCRIPT BIOTECH CORP	68,000	274,229	220,491
GETINGE AB	6,478	273,482	120,717
GREEN CROSS CORP/SOUTH KOREA	108	34,400	13,242
GRIFOLS SA	16,058	369,938	194,492
GSK PLC	218,835	5,221,369	3,512,455
HALEON PLC	278,529	1,059,911	838,923
HANMI PHARM CO LTD	60	20,537	13,816
HENGAN INTERNATIONAL GROUP CO	45,500	265,183	217,968
HIKMA PHARMACEUTICALS PLC	6,065	196,921	92,661
HLB INC	6,786	233,661	250,121
HUADONG MEDICINE CO LTD	4,206	17,821	25,728
HYPERA SA	30,000	233,482	249,392
IHH HEALTHCARE BHD	105,100	159,243	145,597
IMEIK TECHNOLOGY DEVELOPMENT C	1,700	127,473	137,846
IPSEN SA	1,381	135,461	132,687
JIANGSU HENGRUI MEDICINE CO LT	11,620	116,179	58,421
KALBE FARMA TBK PT	765,600	79,614	86,657
KOBAYASHI PHARMACEUTICAL CO LT	3,000	252,900	171,614
KONINKLIJKE PHILIPS NV	47,283	1,745,586	791,536
KYOWA KIRIN CO LTD	12,300	351,314	278,164
LEPU MEDICAL TECHNOLOGY BEIJIN	36,800	155,196	101,049
LIFCO AB	18,294	393,561	286,369
LONZA GROUP AG	4,139	2,838,061	2,219,737
MEDIBANK PVT LTD	174,797	405,972	444,577
MERCK KGAA	7,238	1,451,984	1,247,478
MICROPORT SCIENTIFIC CORP	12,600	89,861	25,236
MOUWASAT MEDICAL SERVICES CO	2,146	97,220	138,043
NIPPON SHINYAKU CO LTD	1,900	148,741	104,851
NOVARTIS AG	119,407	10,262,254	9,681,516
NOVO NORDISK A/S	92,771	9,158,066	9,940,243
OLYMPUS CORP	69,400	1,474,688	1,506,900
ONO PHARMACEUTICAL CO LTD	21,500	531,580	516,155
ORION OYJ	6,599	296,359	299,731
OTSUKA HOLDINGS CO LTD	19,800	757,284	651,454
PHARMARON BEIJING CO LTD	2,100	49,522	20,729
QIAGEN NV	13,948	706,827	634,650
RAMSAY HEALTH CARE LTD	10,602	521,830	521,203
RECORDATI INDUSTRIA CHIMICA E	6,132	316,686	251,204
RICHTER GEDEON NYRT	14,059	318,171	282,864
ROCHE HOLDING AG	39,990	14,728,530	13,017,347
SANOFI	61,439	5,982,155	5,077,079
SARTORIUS STEDIM BIOTECH	1,412	645,318	519,234
SD BIOSENSOR INC	2,290	108,211	60,180
SHANDONG WEIGAO GROUP MEDICAL	192,800	278,585	262,836
SHANGHAI FOSUN PHARMACEUTICAL	49,900	216,275	172,714
SHANGHAI RAAS BLOOD PRODUCTS C	16,100	18,982	13,639
SHENZHEN MINDRAY BIO-MEDICAL E	6,100	305,982	264,123
SHIONOGI & CO LTD	14,800	858,964	726,414
SINO BIOPHARMACEUTICAL LTD	737,000	524,459	388,742
SINOPHARM GROUP CO LTD	37,200	98,413	82,847
SK CHEMICALS CO LTD	147	36,939	10,748
SMITH & NEPHEW PLC	46,608	810,904	550,737
SONIC HEALTHCARE LTD	26,589	731,766	619,755
SONOVA HOLDING AG	3,008	1,012,604	797,346
SYSMEX CORP	9,200	944,700	570,948
TAKEDA PHARMACEUTICAL CO LTD	80,700	2,435,000	2,241,262
TERUMO CORP	36,300	1,389,483	1,179,930
TEVA PHARMACEUTICAL INDUSTRIES	63,044	604,601	569,918
TOPCHOICE MEDICAL CORP	500	25,177	8,441
UCB SA	8,207	770,801	578,504
WALVAX BIOTECHNOLOGY CO LTD	3,400	22,601	21,528
WUXI APPTec CO LTD	4,320	73,748	56,178
YUHAN CORP	1,268	67,718	53,847
YUNNAN BAIYAO GROUP CO LTD	1,540	22,023	11,696
ZHANGZHOU PIENZEHUANG PHARMAC	1,500	85,788	65,490
ZHEJIANG NHU CO LTD	53,500	179,788	174,377

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
Health & Pharmaceutical Total	5,763,777	113,958,561	100,061,694
Industrial Commodities			
AFRICAN RAINBOW MINERALS LTD	6,042	87,782	83,758
ALROSA PJSC	90,717	149,879	15
ALUMINUM CORP OF CHINA LTD	124,600	70,209	58,166
ANEKA TAMBANG TBK	149,000	28,046	19,977
ANGLO AMERICAN PLATINUM LTD	2,108	215,531	148,257
ANGLOGOLD ASHANTI LTD	24,759	450,863	333,565
ANTOFAGASTA PLC	25,631	425,357	328,365
ARCELORMITTAL SA	32,936	971,991	786,737
BAOSHAN IRON & STEEL CO LTD	22,200	28,021	17,164
BAYERISCHE MOTOREN WERKE AG	3,603	260,195	250,893
BHP GROUP LTD	199,102	5,955,696	5,541,672
BLUESCOPE STEEL LTD	17,588	260,665	201,601
BRASKEM SA	2,931	36,129	17,226
BUNZL PLC	16,026	570,270	533,515
CHINA HONGQIAO GROUP LTD	172,500	187,340	168,350
CHINA MINMETALS RARE EARTH CO	24,700	124,782	94,336
CHINA NORTHERN RARE EARTH GROU	8,100	26,746	35,413
CHINA STEEL CORP	720,000	772,263	684,813
CIA DE MINAS BUENAVENTURA SAA	34,864	249,665	185,476
CIA SIDERURGICA NACIONAL SA	24,059	123,381	64,083
CMOC GROUP LTD	192,000	115,077	86,107
EMPRESAS CMPC SA	96,544	184,336	183,873
EREGLI DEMIR VE CELIK FABRIKAL	19,290	40,404	30,513
EVOLUTION MINING LTD	138,490	308,557	226,911
FORTESCUE METALS GROUP LTD	95,947	1,357,196	1,211,603
GERDAU SA	49,655	245,236	223,500
GOLD FIELDS LTD	53,541	503,306	435,788
GRUPO MEXICO SAB DE CV	167,474	739,831	635,189
HARMONY GOLD MINING CO LTD	42,274	166,733	107,047
HITACHI METALS LTD	8,800	161,289	132,865
HOLMEN AB	7,444	349,976	321,051
HYUNDAI MOTOR CO	946	89,424	65,217
HYUNDAI STEEL CO	2,417	86,057	59,451
IMPALA PLATINUM HOLDINGS LTD	42,777	585,548	452,707
INDAH KIAT PULP & PAPER TBK PT	20,200	19,324	11,330
INDUSTRIAS PENOLES SAB DE CV	20,850	210,107	171,666
INNER MONGOLIA BAOTOU STEEL UN	158,900	69,911	46,329
JFE HOLDINGS INC	22,700	287,991	245,627
JIANGXI COPPER CO LTD	44,300	99,298	61,883
KGHM POLSKA MIEDZ SA	7,135	290,038	134,565
KOREA ZINC CO LTD	762	294,569	382,837
KUMBA IRON ORE LTD	2,856	90,785	63,759
LG CHEM LTD	247	74,577	55,584
MELROSE INDUST PLC ORD	214,559	461,077	340,787
MERDEKA COPPER GOLD TBK PT	447,693	84,252	129,097
MINERAL RESOURCES LTD	10,463	414,818	458,851
MMC NORILSK NICKEL PJSC	2,806	881,053	0
MMG LTD	116,000	56,545	31,923
NEWCREST MINING LTD	49,358	815,062	599,937
NINE DRAGONS PAPER HOLDINGS LT	237,000	225,934	186,306
NIPPON STEEL CORP	45,100	741,960	718,509
NORSK HYDRO ASA	82,937	605,154	572,461
NORTHAM PLATINUM HOLDINGS LTD	25,430	308,513	240,508
NORTHERN STAR RESOURCES LTD	48,340	358,750	261,139
NOVOLIPETSK STEEL PJSC	42,636	123,739	7
OJI HOLDINGS CORP	32,100	163,649	128,979
POLYMETAL INTERNATIONAL PLC	7,597	161,703	1
POLYUS PJSC	2,159	370,848	0
PORSCHE AUTOMOBIL HOLDING SE	8,198	717,038	581,002
POSCO HOLDINGS INC	4,539	1,054,129	865,348
PRESS METAL ALUMINIUM HOLDINGS	185,500	258,648	198,121
RIO TINTO LTD	19,583	1,505,043	1,268,674

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
SEVERSTAL PAO	8,109	169,627	1
SIBANYE STILLWATER LTD	116,715	437,689	263,568
SINOMINE RESOURCE GROUP CO LTD	10,220	110,332	140,522
SMITHS GROUP PLC	24,974	466,868	433,281
SMURFIT KAPPA GROUP PLC	14,670	673,347	494,910
SOCIEDAD QUIMICA Y MINERA DE C	8,176	519,619	820,733
SOUTH32 LTD	280,159	706,214	797,061
SOUTHERN COPPER CORP	7,408	431,201	348,695
STORA ENSO OYJ	31,136	527,814	465,718
SUMITOMO METAL MINING CO LTD	15,400	581,401	489,356
SUZANO SA	30,892	334,964	263,903
SVENSKA CELLULOSA AB SCA	31,941	521,471	481,672
TATA STEEL LTD	154,911	2,246,548	2,052,571
UNITED CO RUSAL INTERNATIONAL	207,208	204,911	34
UNITED TRACTORS TBK PT	67,700	110,420	154,397
UPM-KYMMENE OYJ	31,909	1,148,230	1,087,398
VALE SA	220,394	3,355,751	2,743,759
VOESTALPINE AG	5,401	205,678	109,271
VOLKSWAGEN AG	9,423	1,879,442	1,346,819
YOUNGY CO LTD	3,200	61,033	55,696
ZHAOJIN MINING INDUSTRY CO LTD	180,000	166,012	153,194
ZHEJIANG HUAYOU COBALT CO LTD	11,620	151,119	125,977
ZIJIN MINING GROUP CO LTD	465,300	611,826	537,313
Industrial Commodities Total	6,415,879	42,293,813	34,846,283
Industrial Manufacturing			
AIRTAC INTERNATIONAL GROUP	10,093	296,294	273,233
AISIN CORP	6,700	222,280	200,819
ALFA LAVAL AB	15,213	494,141	408,465
ALSTOM SA	20,041	679,792	414,330
BAYERISCHE MOTOREN WERKE AG	15,121	1,422,822	1,117,106
BOLIDEN AB NPV (POST SPLIT)	11,157	426,608	360,472
BRIDGESTONE CORP	29,500	1,221,223	1,139,142
BYD CO LTD	52,300	1,772,773	1,649,894
CATCHER TECHNOLOGY CO LTD	31,000	185,536	188,928
CHENG SHIN RUBBER INDUSTRY CO	22,000	34,468	25,623
CHINA CSSC HOLDINGS LTD	39,900	119,052	144,924
CHINA JUSHI CO LTD	10,515	24,563	21,979
CHONGQING CHANGAN AUTOMOBILE C	31,460	67,927	66,261
CNGR ADVANCED MATERIAL CO LTD	6,100	133,358	82,643
CONTEMPORARY AMPEREX TECHNOLOG	8,700	704,936	609,534
CONTINENTAL AG	3,047	351,589	176,114
CRRC CORP LTD	182,400	179,242	132,554
DAIMLER TRUCK HOLDING AG	26,577	783,350	682,143
DENSO CORP	21,800	1,472,986	1,203,187
DONGFENG MOTOR GROUP CO LTD	42,000	39,981	26,702
FERRARI NV	6,517	1,442,618	1,266,072
FORD OTOMOTIV SANAYI AS	1,385	28,405	25,265
FUYAO GLASS INDUSTRY GROUP CO	4,800	37,890	27,196
GEELY AUTOMOBILE HOLDINGS LTD	352,000	948,436	713,073
GOTION HIGH-TECH CO LTD	19,200	125,227	95,694
GREAT WALL MOTOR CO LTD	124,400	519,433	299,845
GUANGZHOU AUTOMOBILE GROUP CO	108,000	108,979	93,293
HANKOOK TIRE & TECHNOLOGY CO L	473	16,699	13,420
HANON SYSTEMS	2,634	40,261	20,284
HARTALEGA HOLDINGS BHD	45,000	96,365	16,691
HONDA MOTOR CO LTD	81,500	2,346,928	2,189,403
HYUNDAI HEAVY INDUSTRIES CO LT	1,375	121,560	147,518
HYUNDAI MOBIS CO LTD	2,547	552,384	409,409
HYUNDAI MOTOR CO	7,939	1,340,751	1,163,355
INDUTRADE AB	10,514	236,900	195,977
ISUZU MOTORS LTD	22,500	277,629	280,956
JSR CORP	13,700	399,610	309,331
KIA CORP	13,167	888,753	795,405
KNORR-BREMSE AG	2,866	314,472	139,340

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
KOITO MANUFACTURING CO LTD	3,200	196,507	110,456
KONGSBERG GRUPPEN ASA	7,843	281,395	268,700
KOREA SHIPBUILDING & OFFSHORE	1,333	126,051	96,869
LARGAN PRECISION CO LTD	7,000	497,260	449,610
LENS TECHNOLOGY CO LTD	3,200	17,542	5,050
LG ENERGY SOLUTION LTD	1,293	444,718	447,096
LI AUTO INC	30,132	905,859	866,898
MAGNA INTL INC	13,897	1,027,400	805,105
MAHINDRA & MAHINDRA LTD	297,887	3,595,248	4,906,288
MAZDA MOTOR CORP	22,900	192,164	203,354
MERCEDES-BENZ GROUP AG	42,227	3,227,068	2,382,932
MICHELIN (CGDE) EUR0.50	31,012	1,122,918	757,930
MINTH GROUP LTD	28,000	127,507	79,731
MISUMI GROUP INC	17,500	572,077	435,528
NGK INSULATORS LTD	18,700	284,833	269,658
NIO INC	72,719	2,409,776	1,447,835
NISSAN MOTOR CO LTD	105,500	512,312	418,499
ORICA LTD	23,521	252,451	249,451
POSCO CHEMICAL CO LTD	2,140	261,305	268,790
RENAULT SA	5,925	215,174	170,455
SAMSUNG HEAVY INDUSTRIES CO LT	48,236	221,658	215,296
SIEMENS AG	42,667	6,098,604	4,336,716
SINOTRUK HONG KONG LTD	90,000	152,909	90,243
SKC CO LTD	755	105,356	68,583
SKF AB	16,110	398,424	243,243
STELLANTIS NV	114,535	1,978,716	1,537,989
SUBARU CORP	26,600	482,538	486,523
SUMITOMO ELECTRIC INDUSTRIES L	23,200	318,657	268,191
SUNNY OPTICAL TECHNOLOGY GROUP	37,900	919,579	521,020
SUZUKI MOTOR CORP	19,600	765,467	689,835
TATA MOTORS LTD	124,431	3,309,862	3,608,499
TENARIS SA	24,630	282,209	340,542
TOP GLOVE CORP BHD	197,000	171,131	35,434
TOSHIBA CORP	21,600	858,766	805,102
TOYOTA INDUSTRIES CORP	8,900	669,051	502,060
TOYOTA MOTOR CORP	569,000	9,744,058	8,625,814
VALEO	10,257	281,797	197,409
VOLKSWAGEN AG	1,722	417,139	318,953
VOLVO AB	93,339	1,960,421	1,491,109
VOLVO CAR AB	35,570	263,793	217,436
WEICHAI POWER CO LTD	91,800	200,304	126,439
WEIHAI GUANGWEI COMPOSITES CO	4,700	58,130	51,773
XPENG INC	20,734	823,386	383,994
ZHEJIANG WEIXING NEW BUILDING	7,300	25,551	22,089
ZHUZHOU CRRC TIMES ELECTRIC CO	34,500	188,593	167,470
Industrial Manufacturing Total	3,807,156	67,441,884	57,117,577
Information Technology & Electronics			
360 SECURITY TECHNOLOGY INC	28,500	54,080	30,263
AAC TECHNOLOGIES HOLDINGS INC	20,500	93,818	38,185
ACER INC	101,000	95,354	73,002
ADEVINTA ASA	30,774	366,960	251,640
ADVANCED MICRO-FABRICATION EQU	2,906	68,083	51,924
ADVANTECH CO LTD	20,000	273,425	215,195
ADVANTEST CORP	10,400	818,403	600,180
ALIBABA GROUP HOLDING LTD	841,552	16,189,393	10,110,826
ASE TECHNOLOGY HOLDING CO LTD	198,000	685,520	555,538
ASM INTERNATIONAL NV	2,501	819,681	681,784
ASMEDIA TECHNOLOGY INC	1,000	74,670	30,719
ASML HOLDING NV	22,512	14,488,201	10,970,994
ASSA ABLOY AB	54,608	1,464,418	1,112,882
ASUSTEK COMPUTER INC	30,000	379,294	251,335
AUO CORP	523,000	324,458	287,811
AUTO TRADER GROUP PLC	57,535	466,685	436,365
AUTOHOME INC	1,065	90,565	37,925

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
AVEVA GROUP PLC	7,303	334,974	237,938
AZBIL CORP	9,400	343,014	270,557
BAIDU INC	109,148	2,509,814	2,236,241
BECHTLE AG	4,564	299,180	175,450
BEIJING KINGSOFT OFFICE SOFTWA	1,797	70,592	46,951
BEIJING UNITED INFORMATION TEC	5,945	71,865	85,442
BILIBILI INC	8,981	483,673	217,521
BLACKBERRY LIMITED	35,538	279,662	211,665
BOE TECHNOLOGY GROUP CO LTD	282,900	221,711	151,833
BYD ELECTRONIC INTERNATIONAL C	55,500	181,702	147,786
CAPCOM CO LTD	10,500	298,700	288,584
CAPGEMINI SE	9,201	1,805,667	1,600,607
CD PROJEKT SA	1,629	90,529	29,202
CGI INC	11,688	989,341	928,186
CHAOZHOU THREE-CIRCLE GROUP CO	13,800	98,498	54,248
CHECK POINT SOFTWARE TECHNOLOG	6,451	779,987	775,668
CHINA RUYI HOLDINGS LTD	424,000	167,001	108,041
CHINASOFT INTERNATIONAL LTD	268,000	311,526	210,675
COMPAL ELECTRONICS INC	289,000	224,065	216,008
COMPUTERSHARE LTD	30,819	444,888	521,861
CONSTELLATION SOFTWARE INC	1,139	1,816,977	1,719,476
CYBERAGENT INC	19,500	339,162	192,573
CYBERARK SOFTWARE LTD	1,748	281,369	252,201
DASSAULT SYST SHS	37,034	1,779,690	1,436,515
DELTA ELECTRONICS THAILAND PCL	22,100	323,410	317,598
E INK HOLDINGS INC	51,000	296,480	401,298
EAST MONEY INFORMATION CO LTD	63,892	225,710	205,746
ELM CO	2,400	168,134	219,633
EMBRACER GROUP AB	48,411	413,573	302,897
EMEMORY TECHNOLOGY INC	5,000	291,786	227,515
FOXCONN INDUSTRIAL INTERNET CO	12,600	27,754	16,979
FUJITSU LTD	10,600	1,650,559	1,266,647
GIGADEVICE SEMICONDUCTOR INC	1,400	42,903	23,551
GLOBALWAFERS CO LTD	8,000	222,857	127,737
GOERTEK INC	18,100	139,055	85,276
GRAB HOLDINGS LTD	88,121	283,863	251,145
GUANGZHOU SHIYUAN ELECTRONIC T	1,200	22,914	11,767
HALMA PLC	23,659	771,955	571,239
HAMAMATSU PHOTONICS KK	9,800	525,026	420,631
HANGZHOU SILAN MICROELECTRONIC	7,300	69,168	41,996
HIROSE ELECTRIC CO LTD	2,100	328,284	300,703
HON HAI PRECISION INDUSTRY CO	678,000	2,526,966	2,427,992
HOYA CORP	20,800	2,687,891	2,138,142
HUNDSUN TECHNOLOGIES INC	18,590	135,821	90,713
IBIDEN CO LTD	4,700	243,818	151,892
IFLYTEK CO LTD	7,800	64,992	42,417
ILJIN MATERIALS CO LTD	585	63,301	32,453
INARI AMERTRON BHD	78,200	72,350	47,352
INFINEON TECHNOLOGIES AG	71,065	2,647,574	1,736,464
INFOSYS LTD	299,525	6,330,231	5,481,308
INNOLUX CORP	434,000	287,490	172,531
INVENTEC CORP	101,000	91,163	76,818
IQIYI INC	1,319	22,387	4,828
ITOCHU TECHNO-SOLUTIONS CORP	4,000	137,343	102,002
JD.COM INC	117,136	4,069,917	3,683,236
JOYY INC	1,488	101,585	45,116
KAKAKU.COM INC	10,900	234,566	203,572
KAKAO CORP	18,109	1,519,908	993,758
KAKAO GAMES CORP	4,237	201,540	167,256
KANZHUN LTD	6,153	163,060	144,534
KINGDEE INTERNATIONAL SOFTWARE	124,000	395,728	242,033
KINGSOFT CORP LTD	50,800	238,400	155,335
KOEI TECMO HOLDINGS CO LTD	5,580	220,909	188,985
KONAMI GROUP CORP	5,800	320,337	296,224
KRAFTON INC	1,002	375,280	184,661
KYOCERA CORP	18,200	1,070,569	1,021,169

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
LASERTEC CORP	4,200	798,293	587,924
LENOVO GROUP LTD	300,000	325,684	248,444
LG CORP	6,377	444,921	390,949
LG DISPLAY CO LTD	16,795	230,557	195,882
LIGHTSPEED COMMERCE INC	10,774	412,070	206,743
LINGYI ITECH GUANGDONG CO	109,500	121,399	87,359
LOGITECH INTERNATIONAL SA	7,969	661,752	398,960
LUXSHARE PRECISION INDUSTRY CO	45,800	273,963	249,264
M3 INC	26,200	1,389,852	854,465
MAXSCEND MICROELECTRONICS CO L	576	21,631	8,501
MEDIATEK INC	83,000	2,531,746	1,818,842
MICRO-STAR INTERNATIONAL CO LT	19,000	109,876	71,786
MINEBEA MITSUMI INC	21,000	465,832	366,298
MING YUAN CLOUD GROUP HOLDINGS	35,000	110,761	29,030
MOMO.COM INC	7,200	226,739	172,682
MONOTARO CO LTD	17,600	369,451	320,450
MURATA MANUFACTURING CO LTD	32,200	2,350,007	1,754,653
NAN YA PRINTED CIRCUIT BOARD C	24,000	282,367	213,290
NANYA TECHNOLOGY CORP	44,000	108,576	77,194
NASPERS LTD	12,110	2,087,823	1,723,503
NAURA TECHNOLOGY GROUP CO LTD	4,100	178,653	167,712
NAVER CORP	7,410	2,021,481	1,329,596
NAVINFO CO LTD	9,100	22,559	17,266
NCISOFT CORP	1,110	507,266	314,108
NEC CORP	15,300	682,749	562,885
NEMETSCHEK SE	4,372	347,011	258,940
NETEASE INC	116,695	2,274,894	2,108,252
NEXON CO LTD	27,800	597,591	559,309
NIDEC CORP	25,000	2,521,599	1,681,515
NOMURA RESEARCH INSTITUTE LTD	18,900	662,056	516,725
NOVATEK MICROELECTRONICS CORP	41,000	554,375	354,940
NTT DATA CORP	34,700	607,778	494,123
OBIC CO LTD	4,000	707,537	599,315
OPEN TEXT CORPORATION	12,020	551,018	379,709
ORACLE CORP JAPAN	1,300	126,085	78,305
OTSUKA CORP	4,300	209,161	140,516
OZON HOLDINGS PLC	2,866	120,317	0
PARADE TECHNOLOGIES LTD	6,000	291,789	170,119
PEARL ABYSS CORP	1,191	83,829	50,577
PEGATRON CORP	127,000	286,097	265,370
PINDUODUO INC	27,538	2,248,962	1,963,459
POWERCHIP SEMICONDUCTOR MANUFA	100,000	199,337	113,183
PROSUS NV	45,880	3,827,963	2,848,814
QUANTA COMPUTER INC	115,000	358,382	299,614
RAKUTEN GROUP INC	59,900	466,988	292,100
REALTEK SEMICONDUCTOR CORP	30,000	445,559	341,027
RENESAS ELECTRONICS CORP	67,800	774,513	647,554
ROHM CO LTD	3,400	308,255	258,020
SAGE GROUP PLC/THE	51,323	460,224	427,113
SAMSUNG ELECTRO-MECHANICS CO L	2,546	397,678	266,487
SAMSUNG ELECTRONICS CO LTD	264,272	15,745,209	11,795,482
SAMSUNG SDS CO LTD	1,132	168,316	108,753
SANGFOR TECHNOLOGIES INC	400	18,961	5,603
SAP SE	57,264	7,023,797	4,890,999
SCSK CORP	7,300	153,472	120,065
SEA LTD	19,976	3,004,691	1,238,512
SEEK LTD	15,588	350,116	222,917
SG MICRO CORP	1,950	64,828	45,314
SHANGHAI BAOSIGHT SOFTWARE CO	60,840	194,631	184,832
SHENZHEN INOVANCE TECHNOLOGY C	9,000	92,726	78,290
SHIMADZU CORP	11,900	454,579	351,098
SHOPIFY INC	63,384	6,438,822	2,012,452
SILERGY CORP	20,000	551,542	350,226
SK HYNIX INC	29,768	2,750,307	2,118,736
SQUARE ENIX HOLDINGS CO LTD	5,300	268,367	232,072
STARPOWER SEMICONDUCTOR LTD	1,000	65,210	57,526

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
STMICROELECTRONICS NV	36,707	1,487,821	1,282,463
SUMCO CORP	25,400	446,900	349,966
SUZHOU TA&A ULTRA CLEAN TECHNO	4,000	61,659	45,263
SYNNEX TECHNOLOGY INTERNATIONAL	47,000	100,613	86,163
TAIWAN SEMICONDUCTOR MANUFACTU	1,372,000	27,365,945	22,763,367
TDK CORP	22,500	877,408	797,746
TELEPERFORMANCE	3,374	1,242,400	964,552
TEMENOS AG	2,782	395,086	228,558
TENCENT HOLDINGS LTD	346,300	19,846,253	14,436,428
TENCENT MUSIC ENTERTAINMENT GR	15,754	197,677	80,503
TIS INC	10,700	288,876	307,975
TOKYO ELECTRON LTD	8,200	3,482,564	2,612,170
TONGCHENG TRAVEL HOLDINGS LTD	82,400	160,116	169,863
TOTVS SA	36,168	225,310	199,304
TOWER SEMICONDUCTOR LTD	5,424	259,531	255,347
TREND MICRO INC/JAPAN	6,700	360,628	416,620
TRIP.COM GROUP LTD	29,917	835,045	769,465
UBISOFT ENTERTAINMENT SA	4,514	283,422	208,842
UNIGROUP GUOXIN MICROELECTRONI	2,799	68,793	63,341
UNIMICRON TECHNOLOGY CORP	81,000	462,283	403,170
UNITED INTERNET AG	5,910	236,752	134,010
UNITED MICROELECTRONICS CORP	642,000	1,234,566	866,898
VANGUARD INTERNATIONAL SEMICON	27,000	122,220	65,998
VENTURE CORP LTD	16,800	232,837	220,251
VIPSHOP HOLDINGS LTD	32,735	443,379	380,053
VK CO LTD	5,447	125,202	1
VOLTRONIC POWER TECHNOLOGY COR	5,000	289,518	285,010
WEIBO CORP	921	43,427	19,055
WILL SEMICONDUCTOR CO LTD SHAN	3,105	79,389	42,220
WIN SEMICONDUCTORS CORP	10,000	110,442	58,645
WINBOND ELECTRONICS CORP	98,000	105,951	71,478
WINGTECH TECHNOLOGY CO LTD	1,000	18,049	9,371
WINNING HEALTH TECHNOLOGY GROU	29,200	68,870	29,988
WIPRO LTD	626,464	4,431,689	3,138,585
WISETECH GLOBAL LTD	7,079	245,284	285,211
WIWYNN CORP	3,000	97,544	75,893
WIX.COM LTD	2,860	498,233	181,009
WPG HOLDINGS LTD	43,000	81,248	72,614
WUHAN GUIDE INFRARED CO LTD	48,160	128,621	99,897
XERO LTD	8,177	731,386	491,904
XIAMEN FARATRONIC CO LTD	3,900	112,370	100,550
YAGEO CORP	18,000	308,688	194,267
YANDEX NV	11,105	769,209	2
YOKOGAWA ELECTRIC CORP	7,600	135,483	134,045
YONYOU NETWORK TECHNOLOGY CO L	5,200	28,994	15,154
Z HOLDINGS CORP	136,400	693,930	408,339
ZHEJIANG CENTURY HUATONG GROUP	58,000	48,475	38,532
ZHEJIANG CHINT ELECTRICS CO LT	8,200	61,640	37,622
ZHEN DING TECHNOLOGY HOLDING L	24,000	81,325	89,889
ZOZO INC	3,300	105,461	74,034
Information Technology & Electronics Total	12,445,238	224,632,244	167,632,326
Insurance			
ADMIRAL GROUP PLC	14,315	515,155	353,457
AEGON NV	100,344	454,667	450,825
AGEAS SA/NV	8,808	421,318	358,615
AIA GROUP LTD	675,800	7,409,261	6,539,431
ALLIANZ SE	20,550	4,613,642	3,483,546
ASSICURAZIONI GENERALI SPA	65,542	1,199,476	964,860
AVIVA PLC	161,202	1,075,104	785,377
AXA SA	112,103	2,928,719	2,651,860
BALOISE HOLDING AG	1,961	311,849	284,118
BB SEGURIDADE PARTICIPACOES SA	29,967	125,159	163,572
BUPA ARABIA FOR COOPERATIVE IN	3,839	158,080	167,899
CATHAY FINANCIAL HOLDING CO LT	412,000	763,990	603,026

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
CHINA LIFE INSURANCE CO LTD	524,000	894,604	753,068
CHINA PACIFIC INSURANCE GROUP	122,300	403,094	266,121
CHINA TAIPING INSURANCE HOLDIN	116,600	175,824	119,440
DAI-ICHI LIFE HOLDINGS INC	56,900	1,088,660	987,977
DB INSURANCE CO LTD	2,942	148,696	131,313
DISCOVERY LTD	30,484	259,608	219,700
FAIRFAX FINANCIAL HOLDINGS LTD	1,176	522,937	587,946
GJENSIDIGE FORSIKRING ASA	19,388	426,152	394,631
GREAT WEST LIFECO INC	13,736	366,635	323,576
HANNOVER RUECK SE	2,871	475,412	424,091
IA FINANCIAL CORP INC	6,496	348,298	349,949
INSURANCE AUSTRALIA GROUP LTD	110,607	390,201	352,594
INTACT FINANCIAL CORP	9,870	1,331,321	1,433,848
JAPAN POST HOLDINGS CO LTD	140,400	1,087,693	973,609
JAPAN POST INSURANCE CO LTD	13,800	233,110	212,239
LEGAL & GENERAL GROUP PLC	366,009	1,330,372	1,075,367
MANULIFE FINANCIAL CORP	107,958	2,030,498	1,872,943
MERITZ FIRE & MARINE INSURANCE	5,698	164,947	163,372
MS&AD INSURANCE GROUP HOLDINGS	24,900	775,632	747,404
MUENCHENER RUECKVERSICHERUNGS-	7,823	2,115,336	1,873,781
NEW CHINA LIFE INSURANCE CO LT	74,200	224,284	174,892
NN GROUP NV	15,614	769,394	643,256
PEOPLE'S INSURANCE CO GROUP OF	365,000	114,105	113,004
PHOENIX GROUP HOLDINGS PLC	38,076	363,089	266,895
PICC PROPERTY & CASUALTY CO LT	322,000	291,218	348,714
PING AN INSURANCE GROUP CO OF	390,500	3,098,966	2,320,099
POWSZECHNY ZAKLAD UBEZPIECZEN	42,773	338,473	256,684
PRUDENTIAL PLC	147,972	2,411,600	1,555,820
QBE INSURANCE GROUP LTD	59,998	474,393	496,459
SAMPO OYJ	29,728	1,391,318	1,348,174
SAMSUNG FIRE & MARINE INSURANC	2,244	372,129	327,151
SAMSUNG LIFE INSURANCE CO LTD	3,935	238,945	182,401
SHIN KONG FINANCIAL HOLDING CO	449,518	148,998	129,816
SOMPO HOLDINGS INC	14,200	611,520	611,842
SUN LIFE FINANCIAL INC	34,932	1,730,781	1,543,346
SUNCORP GROUP LTD	73,829	595,867	551,687
SWISS LIFE HOLDING AG	1,983	1,079,055	1,041,128
SWISS RE AG	16,632	1,449,701	1,298,249
T&D HOLDINGS INC	38,600	476,821	423,521
TOKIO MARINE HOLDINGS INC	34,400	1,868,423	1,933,596
TRYG A/S	26,613	635,568	603,230
ZURICH INSURANCE GROUP AG	8,591	3,710,742	3,821,254
Insurance Total	5,481,727	56,940,843	50,060,773
Investment Management			
3I GROUP PLC	58,408	990,658	826,094
3SBIO INC	20,000	20,176	13,327
ABN AMRO BANK NV	16,310	231,045	157,019
ABOITIZ EQUITY VENTURES INC	21,300	19,247	21,298
ABRDN PLC	82,371	292,377	140,751
ADYEN NV	1,252	2,752,633	1,945,076
AENA SME SA	4,083	613,495	502,328
ALFA SAB DE CV	99,859	75,259	63,653
A-LIVING SMART CITY SERVICES C	8,750	39,075	9,052
ALLEGRO.EU SA	19,525	247,346	103,190
AMUNDI SA	6,247	430,557	318,481
ASCENDAS REAL ESTATE INVESTMEN	256,800	559,063	519,085
AVIC INDUSTRY-FINANCE HOLDINGS	83,900	52,462	41,135
BANGKOK COMMERCIAL ASSET MANAG	247,900	121,854	125,097
BOC AVIATION LTD	2,900	24,177	23,296
BRITISH LAND CO PLC/THE	60,881	401,268	305,184
BUDWEISER BREWING CO APAC LTD	102,800	276,807	303,206
CANSINO BIOLOGICS INC	3,400	107,886	21,334
CAPITALAND INTEGRATED COMMERC	380,058	575,784	563,917
CAPITALAND INVESTMENT LTD/SING	103,600	249,701	274,019

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CELLNEX TELECOM SA	31,579	1,659,536	1,231,113
CGN POWER CO LTD	531,000	141,815	126,512
CHINA FEIHE LTD	164,000	287,034	136,025
CHINA INTERNATIONAL CAPITAL CO	87,600	244,734	154,690
CHINA LITERATURE LTD	11,000	93,849	44,847
CHINA RESOURCES MIXC LIFESTYLE	21,000	109,977	95,517
CHINA TOWER CORP LTD	2,756,000	363,093	344,112
CITIC LTD	377,000	387,190	389,544
COVESTRO AG	12,010	601,146	363,749
COVIVIO	3,261	286,060	182,974
DALI FOODS GROUP CO LTD	397,500	186,314	181,813
DELIVERY HERO SE	9,969	987,108	416,010
DEXUS	42,764	335,551	255,936
DINO POLSKA SA	2,768	227,281	202,741
EQT AB	16,805	589,488	379,775
ESR GROUP LTD	100,400	328,112	282,057
EURAZEO SE	2,601	226,207	156,011
EURONEXT NV	4,911	446,459	364,443
EVOLUTION AB	10,328	1,221,099	833,855
EXOR NV	7,188	546,363	435,553
FIBRA UNO ADMINISTRACION SA DE	249,576	247,412	261,712
FUYAO GLASS INDUSTRY GROUP CO	13,600	71,781	64,978
GANFENG LITHIUM CO LTD	8,120	96,303	71,746
GECINA SA	2,097	301,170	187,563
GOODMAN GROUP	94,867	1,426,391	1,279,260
GPT GROUP/THE	75,267	278,302	217,233
GROUPE BRUXELLES LAMBERT NV	8,183	805,196	621,245
GROWTHPOINT PROPERTIES LTD	301,530	254,607	225,381
HAILILAO INTERNATIONAL HOLDING	82,000	263,158	194,321
HANGZHOU TIGERMED CONSULTING C	7,000	116,212	69,654
HANSOH PHARMACEUTICAL GROUP CO	64,000	194,227	128,019
HAPVIDA PARTICIPACOES E INVEST	241,081	437,234	338,751
HARGREAVES LANSDOWN PLC	26,570	410,791	252,776
HUA HONG SEMICONDUCTOR LTD	17,000	105,300	50,249
HUATAI SECURITIES CO LTD	207,600	291,525	278,251
HYGEIA HEALTHCARE HOLDINGS CO	8,800	68,570	47,818
INDUSTRIVARDEN AB	23,368	664,584	518,190
INFRASTRUTTURA WIRELESS ITALIA	26,728	301,615	248,875
INNOVENT BIOLOGICS INC	58,000	457,005	247,183
INVESTOR AB	132,893	2,824,031	2,133,218
JAPAN METROPOLITAN FUND INVEST	400	348,052	319,134
JAPAN REAL ESTATE INVESTMENT C	87	457,668	404,797
JARDINE MATHESON HOLDINGS LTD	12,200	681,173	647,820
JD HEALTH INTERNATIONAL INC	51,250	415,110	356,844
JINXIN FERTILITY GROUP LTD	44,000	73,751	28,758
JIUMAOJIU INTERNATIONAL HOLDIN	77,000	183,241	152,453
JUST EAT TAKEAWAY.COM NV	16,020	688,256	268,729
KINNEVIK AB	19,035	515,734	272,907
KLEPIERRE SA	9,818	247,083	202,386
KOC HOLDING AS	4,738	12,318	11,880
KUAISHOU TECHNOLOGY	97,100	1,061,522	851,141
L E LUNDBERGFÖRETAGEN AB	4,647	222,711	193,165
LA FRANCAISE DES JEUX SAEM	9,940	373,953	323,544
LAND SECURITIES GROUP PLC	41,782	372,235	316,306
LINK REIT	121,400	1,049,015	941,181
LONGFOR GROUP HOLDINGS LTD	80,000	380,380	260,930
M&G PLC	157,754	425,908	359,324
MAPLETREE LOGISTICS TRUST	289,236	393,504	346,229
MAPLETREE PAN ASIA COMMERCIAL	223,000	314,984	294,115
MEITUAN	242,400	7,187,549	5,861,689
MIRVAC GROUP	205,134	366,607	295,322
MONDE NISSIN CORP	774,500	232,080	227,571
MONETA MONEY BANK AS	7,798	28,119	24,733
MR DIY GROUP M BHD	269,200	126,481	130,525
NETMARBLE CORP	331	40,153	15,714
NEXI SPA	23,305	409,977	192,208

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
NIPPON BUILDING FUND INC	90	524,563	450,568
NOMURA REAL ESTATE MASTER FUND	261	358,286	320,449
NONGFU SPRING CO LTD	102,200	584,221	610,035
ORSTED AS	10,491	1,392,127	1,031,044
PARTNERS GROUP HOLDING AG	1,415	1,885,656	1,372,156
PEPKOR HOLDINGS LTD	51,083	72,674	60,271
PHARMARON BEIJING CO LTD	17,650	190,638	117,272
PING AN HEALTHCARE AND TECHNOL	26,400	151,034	71,980
POP MART INTERNATIONAL GROUP L	30,600	116,932	79,728
POSTAL SAVINGS BANK OF CHINA C	361,000	258,646	216,172
POSTE ITALIANE SPA	42,971	457,399	345,330
REDE D'OR SAO LUIZ SA	31,633	233,275	203,499
REINET INVESTMENTS SCA	9,361	184,583	154,400
RELIANCE INDUSTRIES LTD	129,047	7,997,202	8,568,527
SAMSUNG BIOLOGICS CO LTD	1,159	798,285	723,536
SAUDI ARABIAN OIL CO	139,884	1,297,000	1,395,487
SAUDI INDUSTRIAL INVESTMENT GR	25,221	228,384	171,763
SCENTRE GROUP	354,040	717,491	713,574
SCHROEDERS PLC	6,162	296,663	192,732
SCOUT24 SE	3,913	285,717	226,404
SHANDONG GOLD MINING CO LTD	83,250	144,660	141,705
SIAM CEMENT PCL/THE	37,800	459,103	371,132
SIEMENS HEALTHINEERS AG	16,122	956,128	789,985
SK IE TECHNOLOGY CO LTD	891	136,232	55,423
SK SQUARE CO LTD	3,795	195,815	114,910
SMOORE INTERNATIONAL HOLDINGS	86,000	448,113	154,275
SOFINA SA	846	358,552	170,309
ST JAMES'S PLACE PLC	21,906	452,613	282,172
STOCKLAND	111,010	352,700	275,493
SWIRE PACIFIC LTD	38,000	258,127	263,134
TOPSPORTS INTERNATIONAL HOLDIN	92,000	111,928	72,790
UNIBAIL-RODAMCO-WESTFIELD	7,390	506,396	381,954
VAT GROUP AG	1,599	612,588	384,369
VICINITY CENTRES	145,168	179,213	192,571
WAREHOUSES DE PAUW CVA	11,026	381,646	336,829
WASHINGTON H SOUL PATTINSON &	15,776	327,174	277,952
WENDEL SE	905	121,371	71,437
WH GROUP LTD	434,547	303,719	296,753
WORLDLINE SA/FRANCE	14,830	946,436	638,098
WUXI APPTec CO LTD	21,940	376,770	249,761
WUXI BIOLOGICS CAYMAN INC	201,500	2,423,347	1,789,377
XIAOMI CORP	830,600	2,072,144	1,223,330
YADEA GROUP HOLDINGS LTD	94,000	198,306	179,884
ZALANDO SE	13,124	936,360	304,979
ZHONGAN ONLINE P&C INSURANCE C	55,500	196,877	163,696
Investment Management Total	14,284,489	75,059,355	59,796,892
Packaging			
KLABIN SA	65,236	271,977	237,096
MONDI PLC	25,897	588,846	441,761
SIG GROUP AG	16,459	387,626	387,548
Packaging Total	107,592	1,248,448	1,066,405
Real Estate			
ALDAR PROPERTIES PJSC	245,351	267,334	321,963
AROUNDTOWN SA	49,617	343,517	145,087
ASSET WORLD CORP PCL	146,000	23,910	22,423
AYALA CORP	25,220	334,914	315,278
AYALA LAND INC	334,200	235,402	170,507
AZRIELI GROUP LTD	4,387	333,223	365,973
BARWA REAL ESTATE CO	263,447	241,564	266,431
BROOKFIELD ASSET MGMT INC	79,648	4,127,136	3,842,517
CANADIAN APARTMENT PPTYS REIT	4,731	211,472	161,373
CENTRAL PATTANA PCL	106,100	175,383	201,506

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	Number of Shares	Book Value	Fair Value
CHINA EVERGRANDE GROUP	9,000	17,204	1,242
CHINA JINMAO HOLDINGS GROUP LT	226,000	74,514	47,798
CHINA OVERSEAS LAND & INVESTME	170,500	429,564	460,526
CHINA OVERSEAS PROPERTY HOLDIN	25,000	25,556	26,628
CHINA RESOURCES LAND LTD	144,000	611,822	591,679
CHINA VANKE CO LTD	57,400	185,052	118,659
CIFI HOLDINGS GROUP CO LTD	80,808	57,248	20,591
CK ASSET HOLDINGS LTD	101,500	638,103	686,680
COUNTRY GARDEN HOLDINGS CO LTD	207,000	231,594	61,450
COUNTRY GARDEN SERVICES HOLDIN	90,000	524,736	178,421
DAITO TRUST CONSTRUCTION CO LT	4,500	478,706	446,023
DAR AL ARKAN REAL ESTATE DEVEL	51,902	191,730	195,513
EMAAR PROPERTIES PJSC	239,480	285,095	408,147
FASTIGHETS AB BALDER	27,486	298,286	152,872
FIRSTSERVICE CORP	2,858	463,094	358,538
GREENTOWN CHINA HOLDINGS LTD	12,500	17,728	23,698
GREENTOWN SERVICE GROUP CO LTD	14,000	16,508	10,167
HANG LUNG PROPERTIES LTD	88,000	202,347	146,651
HENDERSON LAND DEVELOPMENT CO	82,000	346,681	274,766
HONGKONG LAND HOLDINGS LTD	64,500	315,649	312,180
HOPSON DEVELOPMENT HOLDINGS LT	11,253	46,326	15,484
HULIC CO LTD	18,400	205,667	140,696
KE HOLDINGS INC	35,948	799,038	648,502
LEG IMMOBILIE SE	5,470	655,323	414,287
MINITUBISHI ESTATE CO LTD	67,800	1,005,303	919,488
MITSUBI FUDOSAN CO LTD	50,900	1,099,241	1,036,726
NEPI ROCKCASTLE S.A.	44,945	266,093	239,276
NEW WORLD DEVELOPMENT CO LTD	111,000	441,197	362,747
NOMURA REAL ESTATE HOLDINGS IN	10,900	270,937	269,306
POLY DEVELOPMENTS AND HOLDINGS	30,800	56,139	77,291
REA GROUP LTD	3,092	348,541	270,370
RIOCAN REIT	10,150	184,499	156,017
RUENTEX DEVELOPMENT CO LTD	79,200	171,505	164,190
SAGAX AB	9,448	323,747	204,540
SEAZEN GROUP LTD	26,000	21,927	8,679
SEAZEN HOLDINGS CO LTD	3,800	27,818	11,476
SHANGHAI LUJIAZUI FINANCE & TR	30,573	27,983	25,498
SHIMAO GROUP HOLDINGS LTD	16,000	46,719	4,587
SINO LAND CO LTD	228,000	309,960	334,062
SM PRIME HOLDINGS INC	632,500	435,421	426,322
SUMITOMO REALTY & DEVELOPMENT	12,800	408,125	315,787
SUN HUNG KAI PROPERTIES LTD	92,000	1,163,508	1,081,891
SUNAC CHINA HOLDINGS LTD	64,000	186,993	16,308
SWIRE PROPERTIES LTD	94,200	244,323	217,712
SWISS PRIME SITE AG	4,027	391,792	347,842
UOL GROUP LTD	58,600	308,802	290,669
VONOVIA SE	39,876	2,022,923	1,082,627
WHARF HOLDINGS LTD/THE	34,000	106,359	128,223
WHARF REAL ESTATE INVESTMENT C	76,000	395,704	346,650
YUEXIU PROPERTY CO LTD	116,800	107,291	146,431
Real Estate Total	4,975,617	23,784,276	20,038,971
Travel & Entertainment			
ACCOR SA	5,402	182,513	129,663
AIR CANADA	5,363	95,956	72,443
AIR CHINA LTD	216,000	172,894	173,651
ALIBABA PICTURES GROUP LTD	120,000	14,414	9,479
ANA HOLDINGS INC	10,800	232,393	209,378
AP MOLLER - MAERSK A/S	485	1,322,490	1,158,593
ARISTOCRAT LEISURE LTD	33,598	965,806	822,282
AURIZON HOLDINGS LTD	125,552	330,268	321,049
BTS GROUP HOLDINGS PCL	750,300	216,868	172,849
CANADIAN NATIONAL RAILWAY CO	33,560	4,004,877	4,002,548
CANADIAN PACIFIC RAILWAY LTD	53,215	3,932,156	3,995,188
CENTRAL JAPAN RAILWAY CO	8,500	1,118,846	1,008,350

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
CHINA AIRLINES LTD	163,000	126,401	122,099
CHINA EASTERN AIRLINES CORP LT	33,300	28,514	23,717
CHINA SOUTHERN AIRLINES CO LTD	233,200	164,890	136,954
CIA SUD AMERICANA DE VAPORES S	883,409	121,401	83,481
CITY DEVELOPMENTS LTD	20,900	109,330	121,796
CJ ENM CO LTD	146	17,889	10,730
CJ LOGISTICS CORP	128	20,009	11,340
COSCO SHIPPING HOLDINGS CO LTD	232,070	377,311	371,734
DEUTSCHE LUFTHANSA AG	40,745	266,219	243,164
DEUTSCHE POST AG	56,373	2,984,162	2,063,082
DSV A/S	11,491	2,279,964	1,703,538
EAST JAPAN RAILWAY CO	18,000	1,051,371	939,960
ENTAIN PLC	34,851	717,799	516,235
EVA AIRWAYS CORP	108,000	126,922	119,754
EVERGREEN MARINE CORP TAIWAN L	156,000	572,139	452,560
FLUTTER ENTERTAINMENT PLC	9,363	1,456,277	1,179,224
FOSUN INTERNATIONAL LTD	98,500	127,857	72,662
GALAXY ENTERTAINMENT GROUP LTD	131,000	790,492	736,044
GENTING BHD	22,500	26,776	23,629
GENTING MALAYSIA BHD	236,700	152,700	158,135
GENTING SINGAPORE LTD	204,800	121,808	113,770
GETLINK SE	22,263	375,232	420,643
GIANT MANUFACTURING CO LTD	13,000	150,590	102,292
H WORLD GROUP LTD	13,663	562,650	514,139
HANKYU HANSHIN HOLDINGS INC	19,400	572,539	585,674
HMM CO LTD	22,302	521,133	370,992
HYBE CO LTD	1,472	225,073	199,744
HYUNDAI GLOVIS CO LTD	397	66,271	52,387
INTERCONTINENTAL HOTELS GROUP	11,103	702,466	606,051
JAPAN AIRLINES CO LTD	5,800	112,716	107,695
KANGWON LAND INC	1,902	40,903	37,754
KEIO CORP	4,900	262,041	188,047
KEISEI ELECTRIC RAILWAY CO LTD	8,000	230,097	225,068
KINTETSU GROUP HOLDINGS CO LTD	10,600	343,322	362,445
KOREAN AIR LINES CO LTD	14,549	312,452	292,057
KUEHNE + NAGEL INTERNATIONAL A	3,541	983,486	819,987
LOTTERY CORP LTD/THE	153,217	489,634	464,268
MINOR INTERNATIONAL PCL	150,700	133,796	135,356
MISC BHD	50,500	83,440	80,114
NETS COMET LTD	19,900	538,847	524,685
MTR CORP LTD	73,500	407,273	376,918
MULTICHOICE GROUP	17,158	139,777	116,381
NIPPON EXPRESS HOLDINGS INC	3,400	205,225	188,610
NIPPON YUSEN KK	9,800	642,247	755,722
ODAKYU ELECTRIC RAILWAY CO LTD	15,600	345,011	215,052
OPAP SA	10,480	152,291	138,577
ORIENT OVERSEAS INTERNATIONAL	10,500	308,099	294,043
ORIENTAL LAND CO LTD/JAPAN	11,300	1,724,404	1,699,585
PAN OCEAN CO LTD	5,115	27,330	19,694
QANTAS AIRWAYS LTD	69,424	233,156	253,198
QATAR GAS TRANSPORT CO LTD	242,177	230,529	266,001
RESTAURANT BRANDS INTL INC	17,253	1,023,952	1,021,400
RUMO SA	58,665	207,874	228,840
SANDS CHINA LTD	152,000	407,971	342,776
SF HOLDING CO LTD	10,900	117,286	78,154
SG HOLDINGS CO LTD	13,800	337,209	230,854
SHIMANO INC	4,600	1,054,804	823,603
SINGAPORE AIRLINES LTD	84,900	311,175	323,753
SITC INTERNATIONAL HOLDINGS CO	86,000	306,746	219,140
TAIWAN HIGH SPEED RAIL CORP	183,000	182,086	175,560
TFI INTERNATIONAL INC	4,227	400,795	422,926
TOBU RAILWAY CO LTD	12,100	300,656	287,607
TOHO CO LTD/TOKYO	7,400	308,888	283,455
TOKYU CORP	29,200	374,798	349,452
UNIVERSAL MUSIC GROUP NV	42,574	1,104,096	847,901
WAN HAI LINES LTD	78,450	268,030	223,719

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

EQUITY SECURITIES

LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES

	<u>Number of Shares</u>	<u>Book Value</u>	<u>Fair Value</u>
WEST JAPAN RAILWAY CO	10,900	474,807	427,115
WHITBREAD PLC	8,196	357,617	238,803
YAMAHA CORP	7,400	365,784	291,463
YAMAHA MOTOR CO LTD	13,500	295,640	282,319
YAMATO HOLDINGS CO LTD	9,100	224,594	143,106
YANG MING MARINE TRANSPORT COR	137,000	475,975	355,131
ZIM INTEGRATED SHIPPING SERVIC	6,848	344,557	247,144
ZTO EXPRESS CAYMAN INC	19,061	545,445	496,539
Travel & Entertainment Total	<u>6,049,988</u>	<u>45,142,525</u>	<u>40,033,020</u>
TOTAL LIQUID(SBOE) INTERNATIONAL EQUITY SECURITIES	<u>306,666,902</u>	<u>\$ 1,420,187,007</u>	<u>\$ 1,216,781,697</u>

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

Liquid(SBOE) SHORT TERM FIXED INCOME

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
Asset Backed Securities					
AMERICAN CREDIT ACCEP 2 D 144A	1.34000%	07/13/27	\$ 4,440,000	\$ 4,367,927	\$ 4,205,081
BA CREDIT CARD TRUST A1 A1	3.53000%	11/15/27	3,000,000	2,999,829	2,972,031
CARVANA AUTO RECEIVABLES P1 B	1.19000%	01/11/27	2,050,000	2,012,024	1,847,629
FIRSTKEY HOMES 202 SFR 1 B 144A	1.78800%	08/17/38	7,500,000	7,499,740	6,652,865
GLS AUTO RECEIVABLES 1A D 144A	1.68000%	01/15/27	3,650,000	3,599,299	3,478,137
SANTANDER BANK NA - 1A B 144A	1.83300%	12/15/31	2,132,874	2,132,874	2,063,829
WESTLAKE AUTOMOBILE 1A D 144A	1.23000%	04/15/26	1,500,000	1,477,542	1,414,232
Asset Backed Securities Total			24,272,874	24,089,233	22,633,804
Collateralized Loan Obligations					
BLACK DIAMOND CLO 1A A1AR 144A	3.83300%	04/24/29	2,747,840	2,747,840	2,722,906
CARVAL CLO IV LTD 1A B 144A	4.45986%	07/20/34	3,000,000	3,000,000	2,880,546
MARBLE POINT CLO XXI 2A A 144A	3.98300%	07/25/34	5,000,000	5,000,000	4,877,744
TELOS CLO 2014-5 LT 5A CR 144A	4.89029%	04/17/28	5,000,000	5,000,000	4,909,712
Collateralized Loan Obligations Total			15,747,840	15,747,840	15,390,908
Commercial Mortgage Backed Securities					
COMM 2015-LC23 MORTGAG LC23 A2	3.22100%	10/10/48	614,825	618,809	614,116
KKR INDUSTRIAL POR KDIP B 144A	3.61771%	12/15/37	2,062,500	2,062,500	1,987,837
OAK STREET INVESTME 1A A1 144A	1.85000%	11/20/50	5,913,838	5,935,660	5,343,937
Commercial Mortgage Backed Securities Total			8,591,162	8,616,969	7,945,890
U.S. Government Agency Commercial Mortgage Backed Securities					
SBA GTD LN POOL CTFS #510820	3.75000%	07/25/46	4,525,896	4,941,276	4,898,695
U.S. Government Agency Commercial Mortgage Backed Securities Total			4,525,896	4,941,275	4,898,695
Corporate Obligations					
BANCO SANTANDER SA	4.04771%	02/23/23	5,000,000	5,009,871	5,005,188
BANK OF AMERICA CORP	4.18300%	11/25/27	10,000,000	11,192,019	9,759,658
BAYER US FINANCE II LLC 144A	2.85000%	04/15/25	5,000,000	5,187,015	4,734,424
BOEING CO/THE	1.43300%	02/04/24	2,000,000	2,000,000	1,917,672
BROADCOM INC	3.15000%	11/15/25	1,164,000	1,231,406	1,121,569
BRUNSWICK CORP/DE	0.85000%	08/18/24	3,000,000	2,997,675	2,786,217
CARLISLE COS INC	0.55000%	09/01/23	4,500,000	4,499,406	4,347,673
CHEVRON CORP	1.55400%	05/11/25	10,000,000	9,864,023	9,435,945
CITIGROUP INC	4.29155%	04/08/26	8,300,000	8,568,020	7,967,872
CITIZENS FINANCIAL GROUP INC	2.85000%	07/27/26	6,451,000	6,809,242	6,109,369
DAIMLER TRUCKS FINANCE NO 144A	1.12500%	12/14/23	10,000,000	9,992,728	9,590,859
DR HORTON INC	1.30000%	10/15/26	8,000,000	8,009,944	6,916,265
EQUITABLE FINANCIAL LIFE 144A	1.00000%	01/09/26	7,500,000	7,493,348	6,654,141
EXPEDIA GROUP INC 144A	6.25000%	05/01/25	4,290,000	4,733,580	4,402,466
FIRST HORIZON CORP	4.00000%	05/26/25	9,823,000	10,545,516	9,610,977
FORD MOTOR CREDIT CO LLC	3.66400%	09/08/24	5,000,000	5,019,722	4,789,450
FORTIS INC/CANADA	3.05500%	10/04/26	4,720,000	4,896,080	4,418,645
FULTON FINANCIAL CORP	4.50000%	11/15/24	7,584,000	8,083,492	7,563,090
GENERAL DYNAMICS CORP	1.15000%	06/01/26	5,000,000	4,994,145	4,507,878
GOLDMAN SACHS GROUP INC/THE	4.25771%	11/23/24	10,960,000	11,036,710	11,009,433
HEALTH CARE SERVICE CORP 144A	1.50000%	06/01/25	3,000,000	2,996,059	2,759,384
KIMCO REALTY CORP	2.80000%	10/01/26	5,421,000	5,446,427	5,085,525
LENNOX INTERNATIONAL INC	1.35000%	08/01/25	5,000,000	5,050,410	4,541,228
MARS INC 144A	0.87500%	07/16/26	10,000,000	9,995,475	8,859,763
MICROCHIP TECHNOLOGY INC	4.33300%	06/01/23	5,000,000	5,131,068	5,007,071
MORGAN STANLEY	7.88300%	08/17/48	20,000,000	20,346,669	19,946,864
OMNICOM GROUP INC / OMNICOM CA	3.65000%	11/01/24	7,550,000	7,889,275	7,470,701
QUANTA SERVICES INC	0.95000%	10/01/24	5,861,000	5,651,902	5,470,999
ROPER TECHNOLOGIES INC	3.80000%	12/15/26	5,000,000	5,458,025	4,893,450
SABINE PASS LIQUEFACTION LLC	5.62500%	04/15/23	5,000,000	5,056,460	5,028,180
SCHLUMBERGER HOLDINGS COR 144A	3.75000%	05/01/24	2,215,000	2,310,512	2,199,125
SIMON PROPERTY GROUP LP	3.37500%	12/01/27	10,000,000	10,683,775	9,454,330
VMWARE INC	1.00000%	08/15/24	5,000,000	5,012,645	4,689,091
VOLKSWAGEN GROUP OF AMERI 144A	4.22500%	04/05/49	10,000,000	10,312,778	9,643,125
ZIMMER BIOMET HOLDINGS INC	1.45000%	11/22/24	5,000,000	5,000,000	4,698,224
Corporate Obligations Total			232,339,000	238,505,418	222,395,851
Non-Agency Mortgage Backed Securities					
FLAGSTAR MORTGAGE 6RR 1A1 144A	4.00000%	10/25/48	989,368	1,002,324	1,002,970
GS MORTGAGE-BACKED PJ3 A4 144A	3.00000%	10/25/50	2,433,421	2,466,376	2,149,207
GS MORTGAGE-BACKED PJ6 A4 144A	2.50000%	05/25/51	4,911,128	5,065,275	4,079,752
JP MORGAN MORTGAGE 1 A15 144A	2.50000%	06/25/51	4,010,995	4,146,250	3,344,448
JP MORGAN MORTGAGE 4 A15 144A	3.00000%	11/25/50	2,159,033	2,205,698	1,907,497
MORGAN STANLEY RESI 1 A3A 144A	2.50000%	12/25/50	2,002,011	2,063,322	1,650,152
OCEANVIEW MORTGAGE T 3 A5 144A	2.50000%	07/25/51	8,199,342	8,408,272	7,456,833
SEQUOIA MORTGAGE TRU 1 B1 144A	3.91837%	04/25/44	1,859,143	1,905,600	1,844,632
UWM MORTGAGE TRUST 1 A15 144A	2.50000%	06/25/51	6,844,798	6,881,174	5,663,537
Non-Agency Mortgage Backed Securities Total			33,409,240	34,144,292	29,099,028
Non-U.S. Government Agency Obligations					
BANCO DE CREDITO DEL PERU 144A	2.70000%	01/11/25	4,000,000	4,000,000	3,799,320
KOREA DEVELOPMENT BANK/THE	2.75214%	10/01/22	5,000,000	5,001,353	4,999,292
Non-U.S. Government Agency Obligations Total			9,000,000	9,001,353	8,798,612
U.S. Government Agency Mortgage Backed Securities					
FHLMC MULTICLASS MTG 4124 PA	2.00000%	04/15/42	5,044,279	5,182,817	4,606,623
FHLMC MULTICLASS MTG 4913 UA	3.00000%	03/15/49	797,878	821,177	757,618

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

Liquid(SBOE) SHORT TERM FIXED INCOME

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
FHLMC MULTICLASS MTG 4946 DP	2.50000%	01/25/50	751,038	766,977	694,632
FHLMC MULTICLASS MTG 4988 BA	1.50000%	06/25/50	7,516,093	7,499,501	6,287,769
FHLMC MULTICLASS MTG 5146 HA	2.00000%	01/25/31	2,661,649	2,685,652	2,593,271
FNMA GTD REMIC P/T 20-46 PC	1.50000%	07/25/50	1,965,372	1,964,794	1,639,382
FNMA GTD REMIC P/T 20-47 BD	1.50000%	07/25/50	6,762,386	6,748,450	5,643,697
GNMA GTD REMIC P/T 20-97 HB	1.00000%	07/20/50	12,918,095	12,833,671	10,673,258
GNMA GTD REMIC P/T 21-127 AC	2.00000%	10/16/63	4,211,324	4,277,966	3,696,077
U.S. Government Agency Mortgage Backed Securities Total			<u>42,628,114</u>	<u>42,781,007</u>	<u>36,592,327</u>
U.S. Taxable Municipal Obligations					
TUCSON AZ COPS	0.30900%	07/01/23	3,875,000	3,875,000	3,760,862
U.S. Taxable Municipal Obligations Total			<u>3,875,000</u>	<u>3,875,000</u>	<u>3,760,862</u>
U.S. Treasury Securities					
U S TREASURY NOTE	2.37500%	01/12/65	375,000,000	374,137,346	364,160,352
U.S. Treasury Securities Total			<u>375,000,000</u>	<u>374,137,346</u>	<u>364,160,352</u>
TOTAL Liquid(SBOE) SHORT TERM FIXED INCOME			<u>\$ 749,389,125.70</u>	<u>\$ 755,839,731.84</u>	<u>\$ 715,676,328.72</u>

TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)

Liquid(SBOE) CORE BONDS

	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
Commercial Mortgage Backed Securities			
ISHARES CMBS ETF	\$ 159,503	\$ 8,631,147	\$ 7,568,417
Commercial Mortgage Backed Securities Total	<u>159,503</u>	<u>8,631,147</u>	<u>7,568,417</u>
Corporate Obligations			
ISHARES IBOXX INVESTMENT GRA	751,548	100,160,198	82,121,650
VANGUARD INT-TERM CORPORATE	277,781	26,268,312	22,119,701
VANGUARD S/T CORP BOND ETF	210,146	17,280,670	15,981,603
Corporate Obligations Total	<u>1,239,475</u>	<u>143,709,181</u>	<u>120,222,954</u>
U.S. Government Agency Obligations			
ISHARES AGENCY BOND ETF	187,834	22,489,479	20,513,351
U.S. Government Agency Obligations Total	<u>187,834</u>	<u>22,489,479</u>	<u>20,513,351</u>
U.S. Government Agency Mortgage Backed Securities			
ISHARES MBS ETF	1,188,473	129,377,229	114,913,455
U.S. Government Agency Mortgage Backed Securities Total	<u>1,188,473</u>	<u>129,377,229</u>	<u>114,913,455</u>
U.S. Taxable Municipal Obligations			
INVESCO TAXABLE MUNICIPAL BO	506,638	16,698,846	13,800,819
U.S. Taxable Municipal Obligations Total	<u>506,638</u>	<u>16,698,846</u>	<u>13,800,819</u>
U.S. Treasury Securities			
VANGUARD INTERMEDIATE-TERM T	1,785,718	122,052,680	107,857,367
VANGUARD LONG-TERM TREASURY	567,768	50,358,842	38,892,108
VANGUARD SHORT-TERM TREASURY	1,367,398	83,889,883	80,047,479
U.S. Treasury Securities Total	<u>3,720,884</u>	<u>256,301,404</u>	<u>226,796,954</u>
TOTAL Liquid(SBOE) CORE BONDS	<u>\$ 7,002,807</u>	<u>\$ 577,207,287</u>	<u>\$ 503,815,950</u>

**TEXAS PERMANENT SCHOOL FUND
SCHEDULE OF INVESTMENTS HELD AS OF AUGUST 31, 2022 (Unaudited)**

Liquid(SBOE) TIPS SECURITIES

	<u>Coupon Rate</u>	<u>Maturity Date</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Fair Value</u>
U.S. Treasury Tips					
US TREAS-CPI INFLAT	0.62500%	02/15/43	\$ 11,594,160	\$ 13,673,977	\$ 10,449,363
US TREAS-CPI INFLAT	0.75000%	02/15/45	16,351,010	19,785,937	14,921,655
US TREAS-CPI INFLAT	0.25000%	02/15/50	9,216,240	9,375,263	7,424,898
US TREAS-CPI INFLAT	0.50000%	04/15/24	16,440,900	16,875,218	16,274,662
US TREAS-CPI INFLAT	0.25000%	07/15/29	10,421,010	11,255,419	10,118,422
US TREAS-CPI INFLAT	0.25000%	01/15/25	12,504,800	12,882,975	12,315,925
US TREAS-CPI INFLAT	0.62500%	01/15/26	12,465,000	13,440,985	12,393,256
US TREAS-CPI INFLAT	0.12500%	07/15/26	8,031,595	8,617,902	7,871,082
US TREAS-CPI INFLAT	0.12500%	10/15/24	9,235,280	9,485,725	9,094,626
US TREAS-CPI INFLAT	0.12500%	01/15/30	20,721,420	22,118,026	19,794,262
US TREAS-CPI INFLAT	0.12500%	07/15/30	11,551,900	12,346,955	11,049,022
US TREAS-CPI INFLAT	0.12500%	01/15/31	21,617,820	23,401,602	20,557,466
US TREAS-CPI INFLAT	0.12500%	04/15/26	39,528,300	41,496,744	38,578,406
U.S. Treasury Tips Total			<u>199,679,435</u>	<u>214,756,727</u>	<u>190,843,045</u>
TOTAL Liquid(SBOE) TIPS SECURITIES			<u>\$ 199,679,435</u>	<u>\$ 214,756,727</u>	<u>\$ 190,843,045</u>