Public Markets Asset Listing

As of December 31, 2021

Unaudited

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The following pages provide an unaudited list of the domestic and international equities, fixed income, and cash equivalent securities owned by the SBI in the retirement, non-retirement, and State Cash accounts. Invested securities lending collateral, derivative holdings, and foreign cash balances are not included. Additional information on the SBI's investments is provided in the most recent FY2021 Annual Report.

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Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Domestic Equity Securities	360,670,220	22,624,258,277	38,205,730,337
1 800 FLOWERS.COM INC CL A	1,516	17,097	35,429
10X GENOMICS INC CLASS A	68,991	8,950,199	10,276,899
1LIFE HEALTHCARE INC	6,699	194,606	117,701
1ST SOURCE CORP	973	26,809	48,261
1STDIBS.COM INC	237	3,161	2,965
22ND CENTURY GROUP INC	9,206	42,957	28,447
2SEVENTY BIO INC	11,168	373,786	286,236
2U INC	154,985	5,430,137	3,110,549
3D SYSTEMS CORP	6,954	127,015	149,789
3M CO	401,259	70,770,255	71,275,636
4D MOLECULAR THERAPEUTICS IN	53,925	1,241,789	1,183,115
89BIO INC	669	15,377	8,744
8X8 INC	164,224	3,304,669	2,752,394
9 METERS BIOPHARMA INC	12,011	14,473	11,755
908 DEVICES INC	601	26,051	15,548
A MARK PRECIOUS METALS INC	497	18,907	30,367
A10 NETWORKS INC	307,096	2,994,115	5,091,652
AAON INC	2,395	73,750	190,235
AAR CORP	44,773	1,108,581	1,747,490
AARON S CO INC/THE	1,997	22,685	49,226
ABBOTT LABORATORIES	1,318,249	90,614,823	185,530,364
ABBVIE INC	1,439,148	114,916,946	194,860,639
ABERCROMBIE + FITCH CO CL A	3,452	75,260	120,233
ABIOMED INC	32,409	7,516,255	11,640,341
ABM INDUSTRIES INC	70,540	2,563,934	2,881,559
ABSCI CORP	50,275	802,546	412,255
ACACIA RESEARCH CORP	3,249	56,723	16,667
ACADEMY SPORTS + OUTDOORS IN	151,343	6,163,763	6,643,958
ACADIA HEALTHCARE CO INC	84,619	3,306,869	5,136,373
ACADIA PHARMACEUTICALS INC	53,152	1,346,953	1,240,568
ACADIA REALTY TRUST	96,806	1,860,408	2,113,275
ACCEL ENTERTAINMENT INC	3,264	30,477	42,497
ACCELERATE DIAGNOSTICS INC	1,864	37,980	9,730
ACCENTURE PLC CL A	496,659	80,370,132	205,889,988
ACCO BRANDS CORP	5,406	47,973	44,654
ACCOLADE INC	2,883	126,621	75,996
ACCURAY INC	5,667	27,716	27,032
ACI WORLDWIDE INC	254,857	7,479,392	8,843,538
ACLARIS THERAPEUTICS INC	71,808	1,253,864	1,044,088
ACTIVISION BLIZZARD INC	548,109	33,874,796	36,465,692
ACTUA CORP	171,675	-	171,675
ACUITY BRANDS INC	30,091	4,519,231	6,370,867
ACUMEN PHARMACEUTICALS INC	318	5,164	2,150
ACUSHNET HOLDINGS CORP	1,970	48,956	104,568
ACUTUS MEDICAL INC	837	24,971	2,854
ACV AUCTIONS INC A	150,055	3,317,282	2,827,036

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ADAGIO THERAPEUTICS INC	1,225	62,944	8,894
ADAPTHEALTH CORP	4,301	133,418	105,202
ADAPTIVE BIOTECHNOLOGIES	108,822	3,484,564	3,053,545
ADDUS HOMECARE CORP	878	66,737	82,102
ADICET BIO INC	1,464	18,610	25,605
ADIENT PLC	83,079	3,142,740	3,977,823
ADOBE INC	416,427	112,407,661	236,139,095
ADT INC	95,742	723,890	805,190
ADTALEM GLOBAL EDUCATION INC	2,852	100,278	84,305
ADTRAN INC	2,798	42,745	63,878
ADVANCE AUTO PARTS INC	113,091	17,629,378	27,128,269
ADVANCED DRAINAGE SYSTEMS IN	33,519	3,702,209	4,562,941
ADVANCED ENERGY INDUSTRIES	2,173	90,740	197,873
ADVANCED MICRO DEVICES	1,023,196	47,001,006	147,237,904
ADVANSIX INC	28,577	866,660	1,350,263
ADVANTAGE SOLUTIONS INC	4,360	49,421	34,967
ADVENT TECHNOLOGIES HOLDINGS	554	5,177	3,884
ADVERUM BIOTECHNOLOGIES INC	5,254	49,065	9,247
AECOM	166,514	6,528,150	12,879,858
AEGLEA BIOTHERAPEUTICS INC	2,226	19,618	10,574
AEMETIS INC	1,509	19,305	18,561
AERIE PHARMACEUTICALS INC	107,373	2,646,362	753,758
AEROJET ROCKETDYNE HOLDINGS	4,247	113,719	198,590
AEROVATE THERAPEUTICS INC	334	6,736	3,938
AEROVIRONMENT INC	1,292	91,012	80,143
AERSALE CORP	278	3,335	4,932
AES CORP	456,031	6,791,904	11,081,553
AEVA TECHNOLOGIES INC	5,353	51,223	40,469
AFC GAMMA INC	841	17,482	19,141
AFFILIATED MANAGERS GROUP	22,875	2,877,009	3,763,166
AFFIMED NV	7,189	26,627	39,683
AFFIRM HOLDINGS INC	30,068	4,547,477	3,023,638
AFLAC INC	528,229	20,226,608	30,843,291
AGCO CORP	60,681	3,861,147	7,040,210
AGEAGLE AERIAL SYSTEMS INC	3,800	20,273	5,966
AGENUS INC	11,855	46,270	38,173
AGILENT TECHNOLOGIES INC	330,333	30,554,326	52,737,663
AGILITI INC	1,333	28,940	30,872
AGILON HEALTH INC	96,506	2,757,927	2,605,662
AGILYSYS INC	3,832	148,546	170,371
AGIOS PHARMACEUTICALS INC	26,616	1,536,684	874,868
AGNC INVESTMENT CORP	288,903	5,454,317	4,345,101
AGREE REALTY CORP	3,904	219,966	278,589
AIR LEASE CORP	128,023	4,599,320	5,662,457
AIR PRODUCTS + CHEMICALS INC	180,409	33,200,524	54,891,242
AIR TRANSPORT SERVICES GROUP	3,422	47,848	100,538

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AIRBNB INC CLASS A	95,600	13,926,410	15,916,444
AKAMAI TECHNOLOGIES INC	112,877	7,904,435	13,211,124
AKEBIA THERAPEUTICS INC	9,833	83,396	22,223
AKERO THERAPEUTICS INC	33,396	709,660	706,325
AKOUOS INC	1,363	33,690	11,586
AKOUSTIS TECHNOLOGIES INC	2,552	18,711	17,047
AKOYA BIOSCIENCES INC	239	4,506	3,659
ALAMO GROUP INC	2,358	307,785	347,050
ALARM.COM HOLDINGS INC	30,410	1,775,282	2,579,072
ALASKA AIR GROUP INC	115,242	7,353,568	6,004,108
ALBANY INTL CORP CL A	1,718	96,196	151,957
ALBEMARLE CORP	81,041	8,712,858	18,944,955
ALBERTSONS COS INC CLASS A	94,389	1,636,395	2,849,604
ALBIREO PHARMA INC	81,052	2,574,298	1,887,701
ALCOA CORP	102,962	3,663,881	6,134,476
ALDEYRA THERAPEUTICS INC	2,772	31,809	11,088
ALECTOR INC	3,364	73,547	69,467
ALERUS FINANCIAL CORP	19,446	412,588	569,379
ALEXANDER + BALDWIN INC	43,570	839,522	1,093,171
ALEXANDER S INC	137	47,501	35,661
ALEXANDRIA REAL ESTATE EQUIT	105,725	15,019,850	23,572,446
ALIGHT INC CLASS A	228,733	1,759,504	2,037,904
ALIGN TECHNOLOGY INC	80,060	22,652,761	52,613,831
ALIGNMENT HEALTHCARE INC	27,024	565,517	379,957
ALIGOS THERAPEUTICS INC	1,153	29,594	13,686
ALKAMI TECHNOLOGY INC	68,991	1,794,736	1,383,959
ALKERMES PLC	41,486	993,506	964,964
ALLAKOS INC	2,014	135,892	19,717
ALLBIRDS INC CL A	16,863	252,945	254,294
ALLEGHANY CORP	7,444	4,385,225	4,969,540
ALLEGHENY TECHNOLOGIES INC	51,293	898,035	817,097
ALLEGIANCE BANCSHARES INC	1,108	35,955	46,769
ALLEGIANT TRAVEL CO	6,384	846,174	1,194,063
ALLEGION PLC	65,818	5,594,962	8,716,936
ALLEGRO MICROSYSTEMS INC	63,308	1,350,047	2,290,483
ALLETE INC	40,711	2,711,880	2,701,175
ALLIANCE DATA SYSTEMS CORP	28,799	3,893,577	1,917,149
ALLIANT ENERGY CORP	182,400	8,141,023	11,212,128
ALLIED MOTION TECHNOLOGIES	675	18,809	24,631
ALLISON TRANSMISSION HOLDING	199,791	7,779,617	7,262,403
ALLOGENE THERAPEUTICS INC	50,285	1,212,288	750,252
ALLOVIR INC	1,717	49,293	22,218
ALLSCRIPTS HEALTHCARE SOLUTI	102,159	1,362,718	1,884,834
ALLSTATE CORP	329,484	29,306,861	38,763,793
ALLY FINANCIAL INC	532,750	16,990,126	25,364,228
ALNYLAM PHARMACEUTICALS INC	68,325	5,053,931	11,586,554

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ALPHA + OMEGA SEMICONDUCTOR	87,933	2,831,474	5,325,222
ALPHA TEKNOVA INC	231	5,684	4,731
ALPHABET INC CL A	242,913	266,571,864	703,728,678
ALPHABET INC CL C	217,138	229,039,345	628,308,345
ALPHATEC HOLDINGS INC	3,687	28,060	42,142
ALPINE IMMUNE SCIENCES INC	376	3,660	5,208
ALTA EQUIPMENT GROUP INC	1,048	10,923	15,343
ALTAIR ENGINEERING INC A	2,686	106,996	207,682
ALTERYX INC CLASS A	31,790	3,615,129	1,923,295
ALTICE USA INC A	279,733	6,328,969	4,526,080
ALTIMMUNE INC	2,089	33,363	19,135
ALTO INGREDIENTS INC	4,133	25,397	19,880
ALTRA INDUSTRIAL MOTION CORP	31,726	1,116,683	1,636,110
ALTRIA GROUP INC	1,284,093	74,667,061	60,853,167
ALTUS MIDSTREAM CO A	5,926	390,540	363,323
ALX ONCOLOGY HOLDINGS INC	22,833	1,146,138	490,681
AMALGAMATED FINANCIAL CORP	68,324	1,014,988	1,145,793
AMAZON.COM INC	356,172	575,331,973	1,187,598,546
AMBAC FINANCIAL GROUP INC	2,846	57,839	45,678
AMBARELLA INC	2,008	78,933	407,403
AMC ENTERTAINMENT HLDS CL A	71,233	1,822,445	1,937,538
AMC NETWORKS INC A	1,717	41,126	59,133
AMCOR PLC	1,078,702	10,867,048	12,955,211
AMDOCS LTD	224,455	14,538,893	16,798,212
AMEDISYS INC	24,271	4,811,359	3,928,989
AMER NATL BNKSHS/DANVILLE VA	696	21,355	26,225
AMERANT BANCORP INC	1,547	31,545	53,449
AMERCO	5,016	1,852,605	3,642,770
AMEREN CORPORATION	178,335	11,252,564	15,873,598
AMERESCO INC CL A	1,762	33,497	143,497
AMERICA S CAR MART INC	385	29,121	39,424
AMERICAN AIRLINES GROUP INC	479,704	13,960,865	8,615,484
AMERICAN ASSETS TRUST INC	3,002	104,737	112,665
AMERICAN AXLE + MFG HOLDINGS	51,244	456,436	478,107
AMERICAN CAMPUS COMMUNITIES	75,483	3,442,138	4,324,421
AMERICAN EAGLE OUTFITTERS	123,486	3,243,969	3,126,666
AMERICAN ELECTRIC POWER	347,382	24,918,923	30,906,577
AMERICAN EQUITY INVT LIFE HL	4,815	116,924	187,400
AMERICAN EXPRESS CO	528,899	50,331,541	86,527,876
AMERICAN FINANCE TRUST INC	106,395	901,704	971,386
AMERICAN FINANCIAL GROUP INC	54,575	3,895,633	7,494,239
AMERICAN HOMES 4 RENT A	313,211	9,743,208	13,659,132
AMERICAN INTERNATIONAL GROUP	774,889	38,263,908	44,060,189
AMERICAN NATIONAL GROUP INC	426	57,367	80,446
AMERICAN OUTDOOR BRANDS INC	888	8,647	17,698
AMERICAN PUBLIC EDUCATION	1,159	34,531	25,788

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AMERICAN SOFTWARE INC CL A	1,781	18,534	46,609
AMERICAN STATES WATER CO	2,120	109,156	219,293
AMERICAN SUPERCONDUCTOR CORP	1,754	20,318	19,084
AMERICAN TOWER CORP	317,266	49,197,549	92,800,305
AMERICAN VANGUARD CORP	1,694	26,180	27,765
AMERICAN WATER WORKS CO INC	125,655	12,093,829	23,731,203
AMERICAN WELL CORP CLASS A	10,851	165,560	65,540
AMERICAN WOODMARK CORP	956	51,790	62,331
AMERICOLD REALTY TRUST	148,360	4,959,230	4,864,724
AMERIPRISE FINANCIAL INC	98,107	11,568,717	29,594,958
AMERIS BANCORP	108,616	3,728,376	5,396,043
AMERISAFE INC	13,766	693,594	741,024
AMERISOURCEBERGEN CORP	113,157	10,183,956	15,037,434
AMETEK INC	197,436	16,220,747	29,030,989
AMGEN INC	471,286	84,083,370	106,025,211
AMICUS THERAPEUTICS INC	262,104	3,273,414	3,027,301
AMKOR TECHNOLOGY INC	45,773	336,343	1,134,713
AMMO INC	495,674	2,591,995	2,701,423
AMN HEALTHCARE SERVICES INC	69,157	3,697,167	8,459,976
AMNEAL PHARMACEUTICALS INC	6,114	73,925	29,286
AMPHASTAR PHARMACEUTICALS IN	51,829	1,049,291	1,207,097
AMPHENOL CORP CL A	406,670	17,488,446	35,567,358
AMPIO PHARMACEUTICALS INC	10,836	18,800	6,177
AMYRIS INC	28,932	372,985	156,522
ANALOG DEVICES INC	447,619	39,881,874	78,677,992
ANAPLAN INC	77,632	3,825,160	3,559,427
ANAPTYSBIO INC	4,003	101,995	139,104
ANAVEX LIFE SCIENCES CORP	3,683	36,739	63,863
ANDERSONS INC/THE	47,645	1,140,560	1,844,338
ANGEL OAK MORTGAGE INC	241	4,070	3,948
ANGIODYNAMICS INC	2,109	33,777	58,166
ANGION BIOMEDICA CORP	1,794	20,214	5,203
ANI PHARMACEUTICALS INC	4,775	202,595	220,032
ANIKA THERAPEUTICS INC	783	23,557	28,055
ANNALY CAPITAL MANAGEMENT IN	942,482	9,670,709	7,370,209
ANNEXON INC	1,575	38,272	18,097
ANSYS INC	117,438	29,428,798	47,106,731
ANTARES PHARMA INC	9,249	28,643	33,019
ANTERIX INC	700	29,131	41,132
ANTERO MIDSTREAM CORP	170,071	1,737,062	1,646,287
ANTERO RESOURCES CORP	124,862	1,800,717	2,185,085
ANTHEM INC	240,371	55,716,240	111,421,573
AON PLC CLASS A	153,942	22,190,884	46,268,808
APA CORP	328,400	11,404,641	8,830,676
APARTMENT INCOME REIT CO	86,113	3,208,953	4,707,798
APARTMENT INVT + MGMT CO A	8,535	185,219	65,890

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
APELLIS PHARMACEUTICALS INC	35,345	791,012	1,671,112
API GROUP CORP	11,491	172,506	296,123
APOGEE ENTERPRISES INC	1,430	35,896	68,855
APOLLO COMMERCIAL REAL ESTAT	7,885	125,465	103,767
APOLLO GLOBAL MANAGEMENT INC	167,323	9,510,747	12,119,205
APOLLO MEDICAL HOLDINGS INC	2,287	82,059	168,049
APPFOLIO INC A	1,091	75,568	132,076
APPHARVEST INC	3,454	50,702	13,436
APPIAN CORP	2,254	107,858	146,983
APPLE HOSPITALITY REIT INC	298,371	3,637,554	4,818,692
APPLE INC	11,930,532	670,578,041	2,118,504,567
APPLIED INDUSTRIAL TECH INC	27,666	1,737,355	2,841,298
APPLIED MATERIALS INC	810,360	42,996,708	127,518,250
APPLIED MOLECULAR TRANSPORT	1,278	53,618	17,866
APPLIED THERAPEUTICS INC	861	28,515	7,706
APRIA INC	5,394	167,925	175,844
APTARGROUP INC	37,357	3,325,142	4,575,485
APTIV PLC	209,339	18,089,276	34,530,468
APYX MEDICAL CORP	2,214	15,991	28,383
AQUABOUNTY TECHNOLOGIES	2,983	17,644	6,264
ARAMARK	383,355	12,333,649	14,126,632
ARBOR REALTY TRUST INC	7,588	77,231	139,012
ARBUTUS BIOPHARMA CORP	4,436	14,972	17,256
ARCBEST CORP	25,064	1,155,553	3,003,920
ARCH CAPITAL GROUP LTD	260,683	8,181,799	11,587,359
ARCHER DANIELS MIDLAND CO	386,807	17,527,069	26,144,285
ARCHROCK INC	7,688	75,167	57,506
ARCIMOTO INC	1,563	24,422	12,160
ARCONIC CORP	23,916	531,845	789,467
ARCOSA INC	34,306	1,975,702	1,807,926
ARCTURUS THERAPEUTICS HOLDIN	1,371	85,756	50,741
ARCUS BIOSCIENCES INC	2,572	39,539	104,089
ARCUTIS BIOTHERAPEUTICS INC	1,608	46,041	33,350
ARDAGH GROUP SA	10,878	189,504	245,571
ARDAGH METAL PACKAGING SA	2,628	23,171	23,731
ARDELYX INC	4,474	31,675	4,921
ARENA PHARMACEUTICALS INC	52,780	3,096,773	4,905,373
ARES COMMERCIAL REAL ESTATE	2,685	35,563	39,040
ARES MANAGEMENT CORP A	78,952	3,669,723	6,416,429
ARGAN INC	23,747	1,026,225	918,771
ARGO GROUP INTERNATIONAL	42,410	1,522,006	2,464,445
ARHAUS INC	74,869	972,781	992,014
ARIS WATER SOLUTION INC A	2,444	29,794	31,650
ARISTA NETWORKS INC	165,711	8,250,971	23,820,956
ARKO CORP	6,989	69,544	61,294
ARLO TECHNOLOGIES INC	4,772	29,273	50,058

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ARMADA HOFFLER PROPERTIES IN	50,590	523,590	769,980
ARMOUR RESIDENTIAL REIT INC	4,445	74,172	43,605
ARMSTRONG FLOORING INC	165,800	1,130,511	328,284
ARMSTRONG WORLD INDUSTRIES	89,074	6,837,931	10,343,273
ARRAY TECHNOLOGIES INC	33,759	769,728	529,679
ARROW ELECTRONICS INC	119,212	8,291,029	16,006,595
ARROW FINANCIAL CORP	6,268	182,097	220,822
ARROWHEAD PHARMACEUTICALS IN	44,205	1,615,899	2,930,792
ARTESIAN RESOURCES CORP CL A	3,314	132,940	153,538
ARTHUR J GALLAGHER + CO	145,150	11,501,672	24,627,601
ARTISAN PARTNERS ASSET MA A	3,354	113,103	159,785
ARVINAS INC	36,933	1,969,199	3,033,677
ASANA INC CL A	4,133	261,805	308,115
ASBURY AUTOMOTIVE GROUP	27,345	965,386	4,723,302
ASENSUS SURGICAL INC	13,340	44,089	14,807
ASGN INC	58,683	3,357,284	7,241,482
ASHFORD HOSPITALITY TRUST	808	35,261	7,757
ASHLAND GLOBAL HOLDINGS INC	31,699	2,024,395	3,412,714
ASPEN AEROGELS INC	1,265	16,713	62,984
ASPEN TECHNOLOGY INC	40,210	3,923,546	6,119,962
ASPIRA WOMEN S HEALTH INC	4,162	15,580	7,367
ASSETMARK FINANCIAL HOLDINGS	1,013	27,291	26,551
ASSOCIATED BANC CORP	224,714	4,713,621	5,076,289
ASSOCIATED CAPITAL GROUP A	100	3,061	4,300
ASSURANT INC	41,924	4,333,811	6,534,275
ASSURED GUARANTY LTD	40,023	1,458,697	2,009,155
ASTEC INDUSTRIES INC	29,627	1,570,165	2,052,262
ASTRONICS CORP	1,607	32,619	19,284
ASURE SOFTWARE INC	136,618	1,616,875	1,069,719
AT+T INC	5,151,261	171,787,368	126,721,021
ATARA BIOTHERAPEUTICS INC	5,085	124,280	80,140
ATEA PHARMACEUTICALS INC	86,194	1,521,328	770,574
ATERIAN INC	1,341	19,565	5,512
ATHENE HOLDING LTD CLASS A	69,576	3,267,918	5,797,768
ATHENEX INC	4,553	63,804	6,192
ATHERSYS INC	11,740	23,942	10,597
ATHIRA PHARMA INC	37,490	395,056	488,495
ATKORE INC	2,655	62,777	295,209
ATLANTIC CAPITAL BANCSHARES	1,101	17,445	31,676
ATLANTIC UNION BANKSHARES CO	139,781	3,828,144	5,212,433
ATLANTICUS HOLDINGS CORP	386	13,045	27,530
ATLAS AIR WORLDWIDE HOLDINGS	23,152	1,450,866	2,179,066
ATLAS TECHNICAL CONSULTANTS	423	4,038	3,562
ATLASSIAN CORP PLC CLASS A	146,797	20,153,559	55,972,228
ATMOS ENERGY CORP	92,351	8,090,443	9,675,614
ATN INTERNATIONAL INC	679	37,944	27,126

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ATOMERA INC	1,190	21,870	23,943
ATOSSA THERAPEUTICS INC	6,675	57,572	10,680
ATRECA INC A	1,366	19,972	4,139
ATRICURE INC	25,192	630,281	1,751,600
ATRION CORPORATION	87	46,556	61,326
AUDACY INC	6,854	44,734	17,615
AUTODESK INC	204,205	35,390,621	57,420,404
AUTOMATIC DATA PROCESSING	358,043	46,828,092	88,286,243
AUTONATION INC	30,209	1,818,706	3,529,922
AUTOZONE INC	17,871	14,367,093	37,464,586
AVALARA INC	47,409	4,710,661	6,120,976
AVALO THERAPEUTICS INC	1,487	5,486	2,528
AVALONBAY COMMUNITIES INC	96,988	16,653,124	24,498,199
AVANGRID INC	33,437	1,514,409	1,667,838
AVANOS MEDICAL INC	83,422	3,092,647	2,892,241
AVANTOR INC	335,032	7,025,869	14,118,248
AVAYA HOLDINGS CORP	156,758	3,409,031	3,103,808
AVEANNA HEALTHCARE HOLDINGS	2,193	27,730	16,228
AVERY DENNISON CORP	87,083	10,258,265	18,859,565
AVIAT NETWORKS INC	378	12,824	12,126
AVID BIOSERVICES INC	3,621	25,455	105,661
AVID TECHNOLOGY INC	2,043	22,257	66,541
AVIDITY BIOSCIENCES INC	32,031	776,500	761,377
AVIDXCHANGE HOLDINGS INC	2,334	36,736	35,150
AVIENT CORP	91,321	2,480,788	5,109,410
AVIS BUDGET GROUP INC	11,447	860,394	2,373,764
AVISTA CORP	165,053	6,893,007	7,013,102
AVITA MEDICAL INC	1,360	29,954	16,293
AVNET INC	78,718	3,144,132	3,245,543
AVROBIO INC	1,874	34,034	7,215
AXALTA COATING SYSTEMS LTD	438,579	12,492,720	14,525,736
AXCELIS TECHNOLOGIES INC	40,537	1,108,750	3,022,439
AXIS CAPITAL HOLDINGS LTD	57,692	3,243,919	3,142,483
AXOGEN INC	103,448	2,189,828	969,308
AXON ENTERPRISE INC	74,498	9,530,112	11,696,186
AXONICS INC	89,171	4,528,167	4,993,576
AXOS FINANCIAL INC	107,220	2,301,397	5,994,670
AXSOME THERAPEUTICS INC	1,589	63,694	60,032
AXT INC	2,450	16,467	21,585
AZEK CO INC/THE	60,454	2,283,739	2,795,393
AZENTA INC	40,339	3,663,626	4,159,354
AZZ INC	20,420	798,049	1,129,022
B. RILEY FINANCIAL INC	45,502	2,545,381	4,043,308
B+G FOODS INC	26,373	793,350	810,442
BABCOCK + WILCOX ENTERPR	219,071	1,431,178	1,976,020
BADGER METER INC	1,673	65,178	178,275

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BALCHEM CORP	1,840	142,483	310,224
BALL CORP	254,150	13,955,804	24,467,021
BALLY S CORP	1,868	72,386	71,096
BANC OF CALIFORNIA INC	2,910	42,786	57,094
BANCFIRST CORP	994	37,163	70,137
BANCO LATINOAMERICANO COME E	2,014	36,461	33,432
BANCORP INC/THE	2,957	25,849	74,842
BANDWIDTH INC CLASS A	11,289	1,087,932	810,099
BANK FIRST CORP	395	26,224	28,535
BANK OF AMERICA CORP	5,454,258	133,487,123	242,659,938
BANK OF HAWAII CORP	49,106	3,472,213	4,113,119
BANK OF MARIN BANCORP/CA	921	32,699	34,289
BANK OF N.T. BUTTERFIELD+SON	169,600	5,330,702	6,463,456
BANK OF NEW YORK MELLON CORP	609,742	27,622,661	35,413,815
BANK OZK	130,048	4,811,299	6,051,133
BANKUNITED INC	5,099	117,129	215,739
BANNER CORPORATION	99,543	4,936,563	6,039,274
BAR HARBOR BANKSHARES	804	20,392	23,260
BARNES + NOBLE EDUCATION INC	2,190	19,436	14,914
BARNES GROUP INC	2,787	128,395	129,846
BARRETT BUSINESS SVCS INC	405	19,817	27,969
BASSETT FURNITURE INDS	523	13,883	8,771
BATH + BODY WORKS INC	181,416	6,921,775	12,661,023
BAXTER INTERNATIONAL INC	367,332	23,494,080	31,531,779
BEACON ROOFING SUPPLY INC	36,804	1,256,860	2,110,709
BEAM GLOBAL	503	19,101	9,356
BEAM THERAPEUTICS INC	2,907	130,607	231,659
BEAUTY HEALTH CO/THE	77,129	1,743,900	1,863,437
BEAZER HOMES USA INC	1,904	31,776	44,211
BECTON DICKINSON AND CO	209,380	44,626,195	52,654,882
BED BATH + BEYOND INC	6,134	96,991	89,434
BELDEN INC	44,732	2,044,458	2,940,234
BELLRING BRANDS INC CLASS A	17,489	443,699	498,961
BENCHMARK ELECTRONICS INC	2,040	39,891	55,284
BENEFITFOCUS INC	1,505	48,249	16,043
BENTLEY SYSTEMS INC CLASS B	74,397	4,527,234	3,595,607
BERKELEY LIGHTS INC	2,789	137,121	50,704
BERKSHIRE HATHAWAY INC CL B	1,394,681	255,458,050	417,009,619
BERKSHIRE HILLS BANCORP INC	20,927	582,127	594,955
BERRY CORP	227,617	1,933,203	1,916,535
BERRY GLOBAL GROUP INC	112,070	4,991,550	8,268,525
BEST BUY CO INC	230,834	14,338,440	23,452,734
BEYOND MEAT INC	68,125	8,282,363	4,439,025
BEYONDSPRING INC	1,252	20,659	5,672
BGC PARTNERS INC CL A	19,015	77,597	88,420
BIG 5 SPORTING GOODS CORP	2,782	59,947	52,886

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BIG LOTS INC	27,899	897,542	1,256,850
BIGCOMMERCE HOLDINGS SER 1	72,935	3,805,187	2,579,711
BIGLARI HOLDINGS INC B	3,966	476,982	565,433
BILL.COM HOLDINGS INC	70,149	11,995,598	17,477,623
BIO RAD LABORATORIES A	15,365	4,599,992	11,609,333
BIO TECHNE CORP	33,583	8,548,242	17,373,829
BIOATLA INC	19,035	830,369	373,657
BIOCRYST PHARMACEUTICALS INC	10,190	71,493	141,132
BIODELIVERY SCIENCES INTL	6,156	28,055	19,084
BIODESIX INC	398	8,764	2,105
BIOGEN INC	122,739	32,024,829	29,447,541
BIOHAVEN PHARMACEUTICAL HOLD	67,346	5,830,102	9,280,952
BIOLIFE SOLUTIONS INC	831	23,837	30,971
BIOMARIN PHARMACEUTICAL INC	109,092	9,305,983	9,638,278
BIOMEA FUSION INC	279	3,810	2,079
BIONANO GENOMICS INC	16,098	121,137	48,133
BIOVENTUS INC A	1,912	28,528	27,705
BIOXCEL THERAPEUTICS INC	931	32,960	18,927
BJ S RESTAURANTS INC	56,794	2,406,959	1,962,233
BJ S WHOLESALE CLUB HOLDINGS	46,006	1,974,592	3,081,022
BLACK DIAMOND THERAPEUTICS I	34,844	457,140	185,719
BLACK HILLS CORP	43,290	2,548,634	3,054,975
BLACK KNIGHT INC	83,793	3,865,330	6,945,602
BLACKBAUD INC	29,041	1,935,842	2,293,658
BLACKLINE INC	3,088	173,366	319,732
BLACKROCK INC	99,644	46,076,156	91,230,061
BLACKSTONE INC	434,815	44,065,602	56,260,713
BLACKSTONE MORTGAGE TRU CL A	9,177	286,736	281,000
BLINK CHARGING CO	2,090	88,355	55,406
BLOCK INC	386,330	32,873,552	62,396,158
BLOOM ENERGY CORP A	8,015	131,714	175,769
BLOOMIN BRANDS INC	5,098	102,333	106,956
BLUCORA INC	2,820	75,969	48,842
BLUE BIRD CORP	913	19,029	14,279
BLUE FOUNDRY BANCORP	1,723	23,274	25,207
BLUE RIDGE BANKSHARES INC	970	16,398	17,363
BLUEBIRD BIO INC	59,568	1,220,602	595,084
BLUEGREEN VACATIONS HOLDING	1,082	33,938	37,978
BLUELINX HOLDINGS INC	524	24,676	50,178
BLUEPRINT MEDICINES CORP	32,974	2,850,708	3,531,845
BOEING CO/THE	374,086	86,646,794	75,310,994
BOISE CASCADE CO	41,762	1,209,453	2,973,454
BOK FINANCIAL CORPORATION	16,803	1,271,312	1,772,548
BOLT BIOTHERAPEUTICS INC	1,362	43,915	6,674
BOOKING HOLDINGS INC	34,317	61,005,503	82,334,376
BOOT BARN HOLDINGS INC	61,505	1,847,838	7,568,190

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BOOZ ALLEN HAMILTON HOLDINGS	101,108	4,559,970	8,572,947
BORGWARNER INC	450,917	19,575,786	20,322,829
BOSTON BEER COMPANY INC A	5,138	2,947,598	2,595,204
BOSTON OMAHA CORP CL A	1,124	21,631	32,293
BOSTON PROPERTIES INC	106,955	12,618,915	12,319,077
BOSTON SCIENTIFIC CORP	1,070,108	30,930,470	45,458,188
BOTTOMLINE TECHNOLOGIES (DE)	25,991	1,202,797	1,467,712
BOX INC CLASS A	8,106	146,120	212,296
BOYD GAMING CORP	59,566	3,042,627	3,905,743
BRADY CORPORATION CL A	23,230	1,161,277	1,252,097
BRAEMAR HOTELS + RESORTS INC	2,825	16,464	14,408
BRANDYWINE REALTY TRUST	9,325	139,114	125,142
BRIDGEBIO PHARMA INC	6,097	180,910	101,698
BRIDGEWATER BANCSHARES INC	1,552	16,712	27,455
BRIGHAM MINERALS INC CL A	206,317	3,492,980	4,351,226
BRIGHT HEALTH GROUP INC	3,025	28,338	10,406
BRIGHT HORIZONS FAMILY SOLUT	32,843	3,267,893	4,134,277
BRIGHTCOVE	2,450	23,055	25,039
BRIGHTHOUSE FINANCIAL INC	47,445	2,252,053	2,457,651
BRIGHTSPHERE INVESTMENT GROU	3,258	40,045	83,405
BRIGHTSPIRE CAPITAL INC	5,675	96,666	58,226
BRIGHTVIEW HOLDINGS INC	178,953	2,715,981	2,519,658
BRINK S CO/THE	47,988	3,246,694	3,146,573
BRINKER INTERNATIONAL INC	68,932	2,446,756	2,522,222
BRISTOL MYERS SQUIBB CO	1,987,716	107,957,352	123,934,093
BRISTOW GROUP INC	17,848	618,984	565,246
BRIXMOR PROPERTY GROUP INC	307,626	6,021,846	7,816,777
BROADCOM INC	300,774	81,530,700	200,138,027
BROADMARK REALTY CAPITAL INC	7,419	67,914	69,961
BROADRIDGE FINANCIAL SOLUTIO	86,899	8,410,070	15,886,875
BROADSTONE NET LEASE INC	9,046	204,679	224,522
BROOKDALE SENIOR LIVING INC	10,704	115,295	55,233
BROOKFIELD INFRASTRUCTURE A	3,538	192,918	241,504
BROOKFIELD RENEWABLE COR A	70,422	2,814,717	2,593,642
BROOKLINE BANCORP INC	92,463	1,197,641	1,496,976
BROOKLYN IMMUNOTHERAPEUTICS	1,559	27,303	6,501
BROWN + BROWN INC	172,014	5,240,982	12,089,144
BROWN FORMAN CORP CLASS A	27,063	1,252,309	1,834,601
BROWN FORMAN CORP CLASS B	132,050	6,752,465	9,621,163
BRP GROUP INC A	18,988	368,353	685,657
BRT APARTMENTS CORP	356	4,099	8,540
BRUKER CORP	93,003	3,937,939	7,803,882
BRUNSWICK CORP	52,351	2,858,009	5,273,316
BRYN MAWR BANK CORP	1,149	34,109	51,716
BTRS HOLDINGS INC	3,273	41,412	25,595
BUCKLE INC/THE	1,823	46,292	77,131

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BUILD ACQUISITION CORP	105,137	1,051,370	1,037,702
BUILDERS FIRSTSOURCE INC	139,758	6,675,228	11,978,658
BUMBLE INC A	81,683	3,628,024	2,765,786
BUNGE LTD	77,765	5,203,979	7,260,140
BURLINGTON STORES INC	37,370	4,560,016	10,893,729
BUSINESS FIRST BANCSHARES	30,613	701,262	866,654
BUTTERFLY NETWORK INC	8,519	109,101	56,992
BWX TECHNOLOGIES INC	51,125	2,478,197	2,447,865
BYLINE BANCORP INC	1,249	23,598	34,160
BYRNA TECHNOLOGIES INC	131,289	2,771,669	1,752,708
C.H. ROBINSON WORLDWIDE INC	182,899	15,623,648	19,685,419
C3.AI INC A	33,036	1,611,110	1,032,375
C4 THERAPEUTICS INC	33,864	1,021,871	1,090,421
CABLE ONE INC	2,920	2,804,011	5,149,274
CABOT CORP	73,792	3,886,111	4,147,110
CACI INTERNATIONAL INC CL A	26,451	5,180,684	7,120,874
CACTUS INC A	32,336	756,832	1,232,972
CADENCE BANK	83,870	2,117,138	2,498,487
CADENCE DESIGN SYS INC	224,318	13,645,979	41,801,659
CADIZ INC	1,409	16,725	5,439
CADRE HOLDINGS INC	110,047	1,452,188	2,797,395
CAESARS ENTERTAINMENT INC	234,012	17,428,571	21,887,142
CAESARSTONE LTD	1,320	29,628	14,969
CAL MAINE FOODS INC	2,281	75,706	84,374
CALAMP CORP	2,312	29,644	16,323
CALAVO GROWERS INC	975	64,668	41,340
CALERES INC	2,125	43,856	48,195
CALIFORNIA RESOURCES CORP	4,704	156,756	200,908
CALIFORNIA WATER SERVICE GRP	6,048	326,427	434,609
CALIX INC	78,334	1,045,816	6,264,370
CALLAWAY GOLF COMPANY	73,788	1,917,525	2,024,743
CALLON PETROLEUM CO	59,301	3,368,836	2,801,972
CAMBIUM NETWORKS CORP	38,856	1,139,005	995,879
CAMBRIDGE BANCORP	454	36,226	42,490
CAMDEN NATIONAL CORP	860	26,754	41,418
CAMDEN PROPERTY TRUST	86,867	8,010,515	15,521,396
CAMPBELL SOUP CO	135,875	6,345,804	5,905,128
CAMPING WORLD HOLDINGS INC A	2,407	70,096	97,243
CANNAE HOLDINGS INC	4,794	95,799	168,509
CANO HEALTH INC	178,865	2,681,186	1,593,687
CANOO INC	6,502	63,297	50,195
CANTALOUPE INC	3,325	39,085	29,526
CAPITAL BANCORP INC/MD	12,559	163,181	329,046
CAPITAL CITY BANK GROUP INC	761	19,116	20,090
CAPITAL ONE FINANCIAL CORP	389,977	34,312,484	56,581,763
CAPITOL FEDERAL FINANCIAL IN	7,153	86,621	81,043

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CAPRI HOLDINGS LTD	101,477	4,937,743	6,586,872
CAPSTAR FINANCIAL HOLDINGS I	1,181	19,970	24,836
CARA THERAPEUTICS INC	41,481	580,175	505,239
CARDIFF ONCOLOGY INC	2,043	15,660	12,278
CARDINAL HEALTH INC	229,871	14,759,495	11,836,058
CARDIOVASCULAR SYSTEMS INC	71,309	2,273,130	1,339,183
CARDLYTICS INC	40,947	2,722,469	2,706,187
CAREDX INC	35,924	1,050,038	1,633,824
CARETRUST REIT INC	130,932	2,749,197	2,989,178
CARGURUS INC	5,619	180,732	189,023
CARIBOU BIOSCIENCES INC	1,093	26,864	16,493
CARLISLE COS INC	28,749	3,051,917	7,133,202
CARLOTZ INC	3,248	16,683	7,373
CARLYLE GROUP INC/THE	89,449	2,766,508	4,910,750
CARMAX INC	113,753	7,619,353	14,814,053
CARNIVAL CORP	907,777	28,918,799	18,264,473
CARPARTS.COM INC	2,679	28,962	30,005
CARPENTER TECHNOLOGY	80,044	3,248,665	2,336,484
CARRIAGE SERVICES INC	6,608	204,417	425,820
CARRIER GLOBAL CORP	602,318	13,551,200	32,669,728
CARROLS RESTAURANT GROUP INC	2,119	23,007	6,272
CARS.COM INC	124,157	1,470,239	1,997,686
CARTER BANKSHARES INC	37,335	562,608	574,586
CARTER S INC	46,425	4,154,046	4,699,139
CARVANA CO	83,085	16,696,861	19,258,272
CASA SYSTEMS INC	386,617	3,083,181	2,192,118
CASELLA WASTE SYSTEMS INC A	2,811	83,260	240,116
CASEY S GENERAL STORES INC	22,590	2,882,336	4,458,137
CASPER SLEEP INC	1,711	13,307	11,429
CASS INFORMATION SYSTEMS INC	969	34,534	38,101
CASSAVA SCIENCES INC	2,218	72,609	96,927
CASTLE BIOSCIENCES INC	54,100	2,769,537	2,319,267
CASTLIGHT HEALTH INC B	6,737	15,125	10,375
CATALENT INC	118,167	6,751,360	15,128,921
CATALYST PHARMACEUTICALS INC	6,195	21,459	41,940
CATCHMARK TIMBER TRUST INC A	195,343	1,645,499	1,701,438
CATERPILLAR INC	414,116	51,809,123	85,614,342
CATHAY GENERAL BANCORP	4,233	105,555	181,977
CATO CORP CLASS A	37,500	652,090	643,500
CAVCO INDUSTRIES INC	547	68,287	173,755
CBIZ INC	2,824	46,203	110,475
CBOE GLOBAL MARKETS INC	78,381	7,102,082	10,220,882
CBRE GROUP INC A	287,225	13,975,543	31,166,785
CBTX INC	1,141	34,710	33,089
CDK GLOBAL INC	69,782	3,913,637	2,912,701
CDW CORP/DE	99,243	7,614,232	20,322,982

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CECO ENVIRONMENTAL CORP	1,071	7,163	6,672
CEL SCI CORP	2,303	21,412	16,351
CELANESE CORP	98,765	8,901,028	16,598,446
CELCUITY INC	261	7,790	3,443
CELLDEX THERAPEUTICS INC	37,067	1,009,707	1,432,269
CELSIUS HOLDINGS INC	57,437	3,059,870	4,283,077
CENTENE CORP	449,896	25,251,876	37,071,430
CENTENNIAL RESOURCE DEVELO A	264,867	1,431,580	1,583,905
CENTERPOINT ENERGY INC	556,715	13,885,402	15,537,916
CENTERSPACE	28,922	2,174,503	3,207,450
CENTRAL GARDEN + PET CO	568	23,251	29,894
CENTRAL GARDEN AND PET CO A	2,327	45,923	111,347
CENTRAL PACIFIC FINANCIAL CO	1,590	33,315	44,790
CENTRUS ENERGY CORP CLASS A	541	14,263	27,001
CENTURY ALUMINUM COMPANY	3,229	36,335	53,472
CENTURY CASINOS INC	168,303	1,338,547	2,049,931
CENTURY COMMUNITIES INC	104,410	4,000,907	8,539,694
CENTURY THERAPEUTICS INC	906	20,456	14,369
CERENCE INC	13,002	1,176,493	996,473
CEREVEL THERAPEUTICS HOLDING	2,202	33,138	71,389
CERIDIAN HCM HOLDING INC	104,610	7,763,312	10,927,561
CERNER CORP	223,783	14,090,982	20,782,727
CERTARA INC	58,424	1,870,699	1,660,410
CERUS CORP	197,920	1,181,051	1,347,835
CEVA INC	73,144	2,226,907	3,162,747
CF INDUSTRIES HOLDINGS INC	147,224	5,266,359	10,420,515
CHAMPIONX CORP	141,212	2,558,641	2,853,895
CHANGE HEALTHCARE INC	138,374	1,863,573	2,958,436
CHANNELADVISOR CORP	72,207	1,251,743	1,782,069
CHARGEPOINT HOLDINGS INC	144,316	3,704,625	2,749,220
CHARLES RIVER LABORATORIES	35,370	5,793,030	13,326,709
CHART INDUSTRIES INC	76,178	9,150,294	12,149,629
CHARTER COMMUNICATIONS INC A	107,303	39,945,160	69,958,337
CHASE CORP	474	44,061	47,191
CHATHAM LODGING TRUST	2,958	51,258	40,584
CHEESECAKE FACTORY INC/THE	2,633	77,260	103,082
CHEFS WAREHOUSE INC/THE	1,689	37,912	56,244
CHEGG INC	99,249	5,809,746	3,046,944
CHEMED CORP	8,226	2,525,886	4,351,883
CHEMOCENTRYX INC	19,226	276,986	700,019
CHEMOURS CO/THE	125,232	4,080,897	4,202,786
CHENIERE ENERGY INC	149,517	7,866,367	15,164,014
CHESAPEAKE ENERGY CORP	5,972	322,640	385,313
CHESAPEAKE UTILITIES CORP	14,155	1,413,450	2,063,941
CHEVRON CORP	1,409,530	149,298,800	165,408,346
CHEWY INC CLASS A	78,300	2,468,289	4,617,351

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHICAGO ATLANTIC REAL ESTATE	57,612	921,792	950,598
CHICKEN SOUP FOR THE SOUL EN	510	21,621	7,058
CHICO S FAS INC	7,751	46,549	41,700
CHILDREN S PLACE INC/THE	854	61,388	67,714
CHIMERA INVESTMENT CORP	13,418	165,721	202,343
CHIMERIX INC	3,656	46,608	23,508
CHINOOK THERAPEUTICS INC	1,905	46,659	31,071
CHIPOTLE MEXICAN GRILL INC	21,443	14,551,124	37,487,725
CHOICE HOTELS INTL INC	28,095	2,025,569	4,382,539
CHROMADEX CORP	2,766	11,742	10,345
CHUBB LTD	317,159	41,714,913	61,310,006
CHURCH + DWIGHT CO INC	170,589	10,251,872	17,485,373
CHURCHILL DOWNS INC	32,352	5,372,510	7,793,597
CHUY S HOLDINGS INC	1,212	34,521	36,505
CIENA CORP	85,665	3,633,439	6,593,635
CIGNA CORP	264,495	46,997,771	60,735,987
CIMPRESS PLC	20,548	1,966,055	1,471,442
CINCINNATI FINANCIAL CORP	106,999	7,927,643	12,190,396
CINEMARK HOLDINGS INC	6,233	100,319	100,476
CINTAS CORP	63,019	11,799,804	27,928,130
CIRCOR INTERNATIONAL INC	1,222	35,241	33,214
CIRRUS LOGIC INC	98,563	6,963,335	9,069,767
CISCO SYSTEMS INC	3,060,278	114,158,187	193,929,817
CIT GROUP INC	5,686	158,820	291,919
CITI TRENDS INC	15,710	1,352,215	1,488,523
CITIGROUP INC	1,707,580	103,761,129	103,120,756
CITIUS PHARMACEUTICALS INC	6,500	24,863	10,010
CITIZENS + NORTHERN CORP	910	18,762	23,769
CITIZENS FINANCIAL GROUP	375,602	12,602,881	17,747,195
CITIZENS INC	3,434	24,170	18,235
CITRIX SYSTEMS INC	87,716	8,326,780	8,297,056
CITY HOLDING CO	923	47,414	75,492
CITY OFFICE REIT INC	39,839	331,503	785,625
CIVISTA BANCSHARES INC	1,086	20,551	26,498
CIVITAS RESOURCES INC	2,623	103,032	128,448
CLARIVATE PLC	240,953	6,438,734	5,667,215
CLARUS CORP	118,552	2,079,514	3,286,261
CLEAN ENERGY FUELS CORP	8,748	40,730	53,625
CLEAN HARBORS INC	92,359	5,568,628	9,214,657
CLEANSPARK INC	1,869	30,287	17,793
CLEAR CHANNEL OUTDOOR HOLDIN	20,752	58,417	68,689
CLEARFIELD INC	639	9,328	53,944
CLEARPOINT NEURO INC	1,070	21,694	12,005
CLEARWATER PAPER CORP	1,039	23,548	38,100
CLEARWAY ENERGY INC A	2,201	43,864	73,689
CLEARWAY ENERGY INC C	4,700	94,126	169,341

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CLENE INC	1,295	14,316	5,310
CLEVELAND CLIFFS INC	251,455	5,296,236	5,474,175
CLIPPER REALTY INC	514	6,221	5,109
CLOROX COMPANY	85,391	12,618,016	14,888,775
CLOUDFLARE INC CLASS A	246,242	20,852,085	32,380,823
CLOVIS ONCOLOGY INC	6,625	118,468	17,954
CMC MATERIALS INC	1,646	128,401	315,522
CME GROUP INC	249,483	37,823,554	56,996,886
CMS ENERGY CORP	230,458	11,642,683	14,991,293
CNA FINANCIAL CORP	18,646	815,828	821,916
CNB FINANCIAL CORP/PA	36,530	853,786	968,045
CNO FINANCIAL GROUP INC	139,632	2,970,742	3,328,827
CNX RESOURCES CORP	219,170	2,274,846	3,013,588
COASTAL FINANCIAL CORP/WA	539	11,229	27,284
COCA COLA CO/THE	2,941,994	134,530,599	174,195,465
COCA COLA CONSOLIDATED INC	270	49,343	167,181
CODEX DNA INC	50,225	802,276	542,430
CODEXIS INC	3,579	47,281	111,915
CODIAK BIOSCIENCES INC	895	20,804	9,970
COEUR MINING INC	106,562	891,082	537,072
COGENT BIOSCIENCES INC	2,109	18,148	18,095
COGENT COMMUNICATIONS HOLDIN	2,436	109,467	178,266
COGNEX CORP	96,130	3,688,990	7,475,069
COGNIZANT TECH SOLUTIONS A	657,417	41,384,156	58,326,036
COHEN + STEERS INC	1,487	59,432	137,562
COHERENT INC	13,758	2,688,902	3,667,057
COHERUS BIOSCIENCES INC	189,034	3,610,898	3,016,983
COHU INC	47,749	1,159,049	1,818,759
COINBASE GLOBAL INC CLASS A	20,150	6,412,189	5,085,256
COLFAX CORP	209,884	7,290,589	9,648,367
COLGATE PALMOLIVE CO	795,806	57,457,554	67,914,084
COLLEGIUM PHARMACEUTICAL INC	218,773	4,452,599	4,086,680
COLUMBIA BANKING SYSTEM INC	44,490	1,405,271	1,455,713
COLUMBIA FINANCIAL INC	2,270	35,716	47,352
COLUMBIA SPORTSWEAR CO	22,004	2,016,741	2,144,070
COLUMBUS MCKINNON CORP/NY	46,545	1,961,473	2,153,172
COMCAST CORP CLASS A	3,781,672	142,247,905	190,331,552
COMERICA INC	99,256	6,349,895	8,635,272
COMFORT SYSTEMS USA INC	2,044	79,343	202,233
COMMERCE BANCSHARES INC	62,636	3,060,466	4,305,599
COMMERCIAL METALS CO	42,050	791,993	1,525,995
COMMERCIAL VEHICLE GROUP INC	1,814	19,401	14,621
COMMSCOPE HOLDING CO INC	170,109	4,308,398	1,878,003
COMMUNITY BANK SYSTEM INC	27,353	1,216,153	2,037,251
COMMUNITY HEALTH SYSTEMS INC	280,233	3,092,698	3,729,901
COMMUNITY HEALTHCARE TRUST I	54,977	1,826,016	2,598,763

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COMMUNITY TRUST BANCORP INC	906	31,037	39,511
COMMVAULT SYSTEMS INC	2,646	119,676	182,362
COMPASS INC CLASS A	5,620	101,160	51,086
COMPASS MINERALS INTERNATION	1,972	113,752	100,730
COMPUTER PROGRAMS + SYSTEMS	15,972	456,132	467,980
COMPX INTERNATIONAL INC	28	301	629
COMSCORE INC	3,803	17,378	12,702
COMSTOCK RESOURCES INC	5,231	33,638	42,319
COMTECH TELECOMMUNICATIONS	1,628	45,264	38,567
CONAGRA BRANDS INC	371,914	13,197,144	12,700,863
CONCENTRIX CORP	46,044	3,929,585	8,224,379
CONCRETE PUMPING HOLDINGS IN	898	3,513	7,364
CONDUENT INC	183,582	889,842	980,328
CONMED CORP	41,679	3,887,334	5,908,415
CONN S INC	27,475	594,205	646,212
CONNECTONE BANCORP INC	177,502	4,387,884	5,806,090
CONOCOPHILLIPS	1,023,124	58,478,997	73,849,090
CONSENSUS CLOUD SOLUTION	60,515	2,402,493	3,502,003
CONSOLIDATED COMMUNICATIONS	4,504	55,713	33,690
CONSOLIDATED EDISON INC	372,805	28,033,832	31,807,723
CONSTELLATION BRANDS INC A	134,095	24,406,917	33,653,822
CONSTELLIUM SE	94,801	1,452,134	1,697,886
CONSTRUCTION PARTNERS INC A	1,733	29,721	50,968
CONTAINER STORE GROUP INC/TH	1,635	32,031	16,317
CONTINENTAL RESOURCES INC/OK	59,967	2,382,264	2,684,123
CONTRA ADURO BIOTECH I	3,722	-	-
CONVEY HEALTH SOLUTIONS HOLD	19,247	133,666	160,905
COOPER COS INC/THE	37,319	8,919,162	15,634,422
COOPER STANDARD HOLDING	48,143	1,690,789	1,078,885
COPA HOLDINGS SA CLASS A	117,395	9,677,149	9,703,871
COPART INC	145,687	8,374,026	22,089,063
CORCEPT THERAPEUTICS INC	5,306	58,656	105,059
CORE + MAIN INC CLASS A	19,337	498,856	586,685
CORECIVIC INC	98,399	1,033,578	981,038
COREPOINT LODGING INC	64,978	762,265	1,020,155
CORMEDIX INC	2,291	16,223	10,424
CORNERSTONE BUILDING BRANDS	3,178	42,864	55,424
CORNING INC	559,516	16,414,681	20,830,781
CORPORATE OFFICE PROPERTIES	44,271	1,246,098	1,238,260
CORSAIR GAMING INC	1,507	57,727	31,662
CORTEVA INC	779,814	25,981,486	36,869,606
CORTEXYME INC	1,185	65,397	14,955
CORVEL CORP	508	30,099	105,664
COSTAMARE INC	3,095	19,903	39,152
COSTAR GROUP INC	353,914	12,436,788	27,969,823
COSTCO WHOLESALE CORP	338,479	79,321,543	192,154,528

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COTERRA ENERGY INC	639,945	14,293,225	12,158,955
COTY INC CL A	188,644	2,498,062	1,980,762
COUCHBASE INC	82,529	2,635,062	2,059,924
COUPA SOFTWARE INC	40,387	5,857,475	6,383,165
COURSERA INC	3,813	139,297	93,190
COUSINS PROPERTIES INC	111,185	4,141,906	4,478,532
COVENANT LOGISTICS GROUP INC	36,259	739,861	958,325
COVETRUS INC	67,104	1,870,735	1,340,067
COWEN INC A	24,797	960,499	895,172
CRA INTERNATIONAL INC	436	13,652	40,705
CRACKER BARREL OLD COUNTRY	1,366	157,681	175,722
CRANE CO	70,679	5,711,535	7,190,175
CRAWFORD + COMPANY CL A	23,735	246,265	177,775
CREDIT ACCEPTANCE CORP	4,538	1,364,658	3,120,692
CRESCENT ENERGY INC A	1,622	22,716	20,567
CRINETICS PHARMACEUTICALS IN	2,424	48,672	68,866
CROCS INC	15,514	640,265	1,989,205
CROSS COUNTRY HEALTHCARE INC	2,259	18,384	62,710
CROSSFIRST BANKSHARES INC	23,175	317,984	361,762
CROWDSTRIKE HOLDINGS INC A	143,554	23,652,707	29,392,682
CROWN CASTLE INTL CORP	301,278	34,561,588	62,888,770
CROWN HOLDINGS INC	81,545	4,711,320	9,020,508
CRYOLIFE INC	43,088	941,143	876,841
CRYOPORT INC	2,378	55,117	140,706
CS DISCO INC	41,018	1,929,209	1,466,394
CSG SYSTEMS INTL INC	22,473	1,068,565	1,294,894
CSW INDUSTRIALS INC	862	44,373	104,181
CSX CORP	1,619,628	31,115,067	60,898,013
CTO REALTY GROWTH INC	361	17,386	22,173
CTS CORP	97,034	2,167,672	3,563,088
CUBESMART	291,147	13,019,853	16,569,176
CUE BIOPHARMA INC	1,710	21,372	19,340
CUE HEALTH INC	487	4,777	6,531
CULLEN/FROST BANKERS INC	32,097	2,805,643	4,046,469
CULLINAN ONCOLOGY INC	1,381	50,835	21,309
CUMMINS INC	126,450	19,124,609	27,583,803
CUREVAC NV	31,383	1,985,472	1,076,751
CURIOSITYSTREAM INC	1,481	21,393	8,782
CURIS INC	4,938	38,047	23,505
CURO GROUP HOLDINGS CORP	1,147	21,426	18,363
CURTISS WRIGHT CORP	47,150	5,487,429	6,538,291
CUSHMAN + WAKEFIELD PLC	7,931	134,131	176,385
CUSTOM TRUCK ONE SOURCE INC	2,634	22,848	21,072
CUSTOMERS BANCORP INC	84,300	3,304,277	5,510,691
CUTERA INC	1,060	21,960	43,799
CVB FINANCIAL CORP	114,874	2,131,331	2,459,452

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CVR ENERGY INC	1,988	69,661	33,418
CVRX INC	270	4,098	3,302
CVS HEALTH CORP	1,137,107	86,796,883	117,303,958
CYMABAY THERAPEUTICS INC	4,169	41,739	14,091
CYRUSONE INC	70,549	4,129,135	6,329,656
CYTEIR THERAPEUTICS INC	278	5,209	3,161
CYTEK BIOSCIENCES INC	966	24,085	15,765
CYTOKINETICS INC	103,262	2,916,647	4,706,682
CYTOMX THERAPEUTICS INC	3,329	42,603	14,415
CYTOSORBENTS CORP	2,240	21,059	9,386
DAILY JOURNAL CORP	74	16,722	26,398
DAKTRONICS INC	63,132	378,422	318,817
DANA INC	39,864	606,198	909,696
DANAHER CORP	504,832	68,824,024	166,094,776
DANIMER SCIENTIFIC INC	4,656	103,023	39,669
DARDEN RESTAURANTS INC	91,066	8,461,876	13,718,182
DARIOHEALTH CORP	761	17,187	9,870
DARLING INGREDIENTS INC	91,363	5,775,649	6,330,542
DASEKE INC	2,560	18,835	25,702
DATADOG INC CLASS A	141,712	14,154,808	25,240,324
DATTO HOLDING CORP	77,326	1,947,669	2,037,540
DAVE + BUSTER S ENTERTAINMEN	2,448	80,460	94,003
DAVITA INC	69,192	5,274,126	7,871,282
DAY ONE BIOPHARMACEUTICALS I	852	19,190	14,356
DECIPHERA PHARMACEUTICALS IN	32,469	545,515	317,222
DECKERS OUTDOOR CORP	21,480	6,882,931	7,868,339
DEERE + CO	247,570	38,248,968	84,889,277
DEL TACO RESTAURANTS INC	1,745	15,754	21,725
DELEK US HOLDINGS INC	109,459	2,806,569	1,640,790
DELL TECHNOLOGIES C	447,344	20,432,577	25,127,312
DELTA AIR LINES INC	522,461	22,486,185	20,417,776
DELUXE CORP	51,190	2,304,392	1,643,711
DENALI THERAPEUTICS INC	5,197	189,626	231,786
DENBURY INC	2,882	230,005	220,732
DENNY S CORP	3,554	35,338	56,864
DENTSPLY SIRONA INC	160,308	7,995,888	8,943,583
DERMTECH INC	1,356	58,351	21,425
DESIGN THERAPEUTICS INC	1,208	25,210	25,863
DESIGNER BRANDS INC CLASS A	3,123	62,620	44,378
DESKTOP METAL INC A	11,155	111,150	55,217
DEVON ENERGY CORP	551,640	17,676,011	24,299,742
DEXCOM INC	112,871	26,985,400	60,606,083
DHT HOLDINGS INC	7,728	46,582	40,108
DIAMOND HILL INVESTMENT GRP	206	26,101	40,011
DIAMONDBACK ENERGY INC	168,188	14,908,792	18,139,076
DIAMONDROCK HOSPITALITY CO	12,006	111,550	115,378

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DICE THERAPEUTICS INC	35,691	643,019	903,339
DICK S SPORTING GOODS INC	63,403	3,986,375	7,290,711
DIEBOLD NIXDORF INC	4,475	68,291	40,499
DIGI INTERNATIONAL INC	15,437	352,550	379,287
DIGIMARC CORP	715	18,617	28,228
DIGITAL MEDIA SOLUTIONS A	107	910	511
DIGITAL REALTY TRUST INC	194,991	23,173,070	34,488,058
DIGITAL TURBINE INC	51,671	1,949,884	3,151,414
DIGITALBRIDGE GROUP INC	351,061	2,088,703	2,924,338
DIGITALOCEAN HOLDINGS INC	12,253	990,204	984,283
DILLARDS INC CL A	4,650	860,749	1,139,343
DIME COMMUNITY BANCSHARES IN	1,879	43,695	66,066
DINE BRANDS GLOBAL INC	942	56,046	71,413
DIODES INC	36,905	1,076,758	4,052,538
DISCOVER FINANCIAL SERVICES	225,836	14,422,844	26,097,608
DISCOVERY INC A	144,714	4,235,633	3,406,568
DISCOVERY INC C	240,358	6,103,971	5,504,198
DISH NETWORK CORP A	179,062	7,601,527	5,808,771
DIVERSEY HOLDINGS LTD	45,490	707,388	605,472
DIVERSIFIED HEALTHCARE TRUST	14,891	184,918	46,013
DMC GLOBAL INC	1,071	46,392	42,422
DOCGO INC	39,870	363,542	372,785
DOCUSIGN INC	115,352	9,573,032	17,569,263
DOLBY LABORATORIES INC CL A	39,956	2,405,293	3,804,610
DOLE PLC	131,043	2,070,756	1,745,493
DOLLAR GENERAL CORP	213,543	26,521,501	50,359,846
DOLLAR TREE INC	163,448	13,945,320	22,967,713
DOMINION ENERGY INC	558,911	41,674,208	43,908,048
DOMINO S PIZZA INC	27,820	7,079,330	15,699,661
DOMO INC CLASS B	1,618	56,272	80,253
DONALDSON CO INC	68,520	3,140,908	4,060,495
DONEGAL GROUP INC CL A	20,920	308,084	298,947
DONNELLEY FINANCIAL SOLUTION	184,447	4,868,584	8,694,832
DOORDASH INC A	119,719	21,965,915	17,826,159
DORIAN LPG LTD	71,894	725,489	912,335
DORMAN PRODUCTS INC	1,477	80,986	166,916
DOUBLEVERIFY HOLDINGS INC	76,902	2,569,487	2,559,299
DOUGLAS DYNAMICS INC	1,194	46,217	46,638
DOUGLAS ELLIMAN INC	4,118	26,253	47,357
DOUGLAS EMMETT INC	92,896	3,378,037	3,112,016
DOVER CORP	104,205	8,909,618	18,923,628
DOW INC	534,968	28,603,310	30,343,385
DR HORTON INC	280,741	12,990,456	30,446,361
DRAFTKINGS INC CL A	178,499	9,224,075	4,903,368
DRIL QUIP INC	2,041	78,406	40,167
DRIVE SHACK INC	4,671	16,372	6,680

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DRIVEN BRANDS HOLDINGS INC	29,865	778,637	1,004,061
DROPBOX INC CLASS A	177,445	4,492,516	4,354,500
DTE ENERGY COMPANY	270,578	28,518,096	32,344,894
DTE MIDSTREAM LLC W/I	53,383	1,644,212	2,561,316
DUCK CREEK TECHNOLOGIES INC	40,492	1,760,693	1,219,214
DUCKHORN PORTFOLIO INC/THE	1,677	36,649	39,141
DUCOMMUN INC	15,881	629,018	742,754
DUKE ENERGY CORP	562,853	47,574,509	59,043,280
DUKE REALTY CORP	263,618	7,867,088	17,303,886
DULUTH HOLDINGS INC CL B	627	12,561	9,518
DUN + BRADSTREET HOLDINGS IN	88,292	2,151,629	1,809,103
DUPONT DE NEMOURS INC	472,677	35,919,682	38,182,848
DURECT CORPORATION	13,440	32,995	13,251
DXC TECHNOLOGY CO	190,390	9,261,041	6,128,654
DXP ENTERPRISES INC	980	33,997	25,157
DYCOM INDUSTRIES INC	22,349	1,885,471	2,095,442
DYNATRACE INC	108,870	3,377,019	6,570,305
DYNAVAX TECHNOLOGIES CORP	5,986	64,759	84,223
DYNE THERAPEUTICS INC	33,071	686,769	393,214
DYNEX CAPITAL INC	1,767	29,239	29,527
DZS INC	972	15,653	15,766
E2OPEN PARENT HOLDINGS INC	12,571	147,854	141,549
EAGLE BANCORP INC	1,790	64,618	104,429
EAGLE BULK SHIPPING INC	4,900	194,800	222,950
EAGLE MATERIALS INC	63,534	5,963,401	10,575,870
EAGLE PHARMACEUTICALS INC	635	38,925	32,334
EARGO INC	1,102	44,731	5,620
EARTHSTONE ENERGY INC A	19,815	197,462	216,776
EAST WEST BANCORP INC	76,928	3,654,579	6,052,695
EASTERLY GOVERNMENT PROPERTI	158,731	3,431,611	3,638,115
EASTERN BANKSHARES INC	108,802	2,145,732	2,194,536
EASTGROUP PROPERTIES INC	2,281	215,630	519,726
EASTMAN CHEMICAL CO	153,472	11,508,164	18,556,300
EASTMAN KODAK CO	2,557	18,888	11,967
EATON CORP PLC	336,741	26,457,466	58,195,580
EBAY INC	501,623	17,705,651	33,357,930
EBIX INC	87,602	3,502,710	2,663,101
ECHOSTAR CORP A	2,227	60,674	58,681
ECOLAB INC	226,863	37,753,787	53,219,791
ECOVYST INC	102,735	1,024,707	1,052,006
EDGEWELL PERSONAL CARE CO	3,059	131,045	139,827
EDGEWISE THERAPEUTICS INC	1,585	30,502	24,219
EDISON INTERNATIONAL	297,916	20,132,980	20,332,767
EDITAS MEDICINE INC	4,026	103,850	106,890
EDWARDS LIFESCIENCES CORP	487,957	23,704,883	63,214,829
EGAIN CORP	13,451	134,765	134,241

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EHEALTH INC	1,398	66,862	35,649
EIGER BIOPHARMACEUTICALS INC	1,865	20,781	9,679
EL POLLO LOCO HOLDINGS INC	1,037	15,848	14,715
ELAH HOLDINGS	2,064	3,006,198	181,632
ELANCO ANIMAL HEALTH INC	248,234	6,592,360	7,044,881
ELASTIC NV	60,206	5,638,952	7,410,757
ELECTRONIC ARTS INC	204,017	20,357,551	26,909,842
ELEMENT SOLUTIONS INC	127,653	1,706,147	3,099,415
ELF BEAUTY INC	2,691	49,420	89,368
ELI LILLY + CO	675,074	77,375,808	186,468,940
ELIEM THERAPEUTICS INC	234	4,394	2,448
ELLINGTON FINANCIAL INC	2,801	44,252	47,869
EMCOR GROUP INC	7,486	462,536	953,642
EMCORE CORP	2,082	20,810	14,532
EMERALD HOLDING INC	1,313	20,339	5,213
EMERGENT BIOSOLUTIONS INC	63,484	2,538,397	2,759,649
EMERSON ELECTRIC CO	413,542	26,241,120	38,447,000
EMPIRE STATE REALTY TRUST A	7,895	111,888	70,266
EMPLOYERS HOLDINGS INC	1,293	42,752	53,504
ENANTA PHARMACEUTICALS INC	1,100	66,487	82,258
ENCOMPASS HEALTH CORP	52,955	3,651,331	3,455,843
ENCORE CAPITAL GROUP INC	1,796	53,982	111,550
ENCORE WIRE CORP	11,942	848,276	1,708,900
ENDO INTERNATIONAL PLC	13,272	476,261	49,903
ENERGIZER HOLDINGS INC	30,998	1,177,998	1,243,020
ENERGY FUELS INC	8,621	28,815	65,778
ENERGY RECOVERY INC	2,434	28,123	52,307
ENERPAC TOOL GROUP CORP	3,486	78,928	70,696
ENERSYS	2,450	126,036	193,697
ENFUSION INC CLASS A	727	13,317	15,223
ENGAGESMART INC	536	11,373	12,928
ENNIS INC	1,318	21,927	25,741
ENOVA INTERNATIONAL INC	36,291	769,162	1,486,479
ENPHASE ENERGY INC	92,128	9,101,535	16,853,896
ENPRO INDUSTRIES INC	46,060	3,361,492	5,069,824
ENSIGN GROUP INC/THE	2,997	87,259	251,628
ENSTAR GROUP LTD	40,618	7,263,861	10,056,611
ENTEGRIS INC	75,965	2,983,565	10,527,230
ENTERGY CORP	171,090	15,387,396	19,273,289
ENTERPRISE BANCORP INC	6,825	229,791	306,579
ENTERPRISE FINANCIAL SERVICE	56,858	2,346,364	2,677,443
ENTRADA THERAPEUTICS INC	306	4,700	5,239
ENTRAVISION COMMUNICATIONS A	225,365	1,401,264	1,527,975
ENVESTNET INC	3,066	148,743	243,256
ENVISTA HOLDINGS CORP	86,154	1,501,384	3,882,099
EOG RESOURCES INC	660,626	53,993,941	58,683,408

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EOS ENERGY ENTERPRISES INC	2,672	40,425	20,093
EPAM SYSTEMS INC	75,216	15,607,287	50,278,135
EPIZYME INC	5,454	75,559	13,635
EPLUS INC	1,572	49,361	84,699
EPR PROPERTIES	114,577	6,207,238	5,441,262
EQT CORP	173,199	4,310,727	3,777,470
EQUIFAX INC	128,304	23,036,255	37,566,128
EQUINIX INC	68,884	32,699,024	58,264,843
EQUITABLE HOLDINGS INC	202,316	4,329,369	6,633,942
EQUITRANS MIDSTREAM CORP	369,976	3,703,959	3,825,552
EQUITY BANCSHARES INC CL A	27,840	756,959	944,611
EQUITY COMMONWEALTH	267,562	7,106,280	6,929,856
EQUITY LIFESTYLE PROPERTIES	128,552	6,500,407	11,268,868
EQUITY RESIDENTIAL	251,384	15,632,753	22,750,252
ERASCA INC	41,027	661,362	639,201
ERIE INDEMNITY COMPANY CL A	14,470	1,690,908	2,787,790
EROS STX GLOBAL CORP	14,115	51,078	3,383
ESC WAR IND	598	885	885
ESCALADE INC	357	4,147	5,637
ESCO TECHNOLOGIES INC	17,586	1,462,485	1,582,564
ESPERION THERAPEUTICS INC	1,623	83,312	8,115
ESPORTS TECHNOLOGIES INC	742	21,310	15,256
ESSENT GROUP LTD	51,268	2,246,318	2,334,232
ESSENTIAL PROPERTIES REALTY	89,970	1,803,110	2,593,835
ESSENTIAL UTILITIES INC	128,251	4,521,173	6,885,796
ESSEX PROPERTY TRUST INC	44,857	10,588,205	15,799,981
ESTEE LAUDER COMPANIES CL A	219,740	39,026,838	81,347,748
ETHAN ALLEN INTERIORS INC	1,318	24,645	34,650
ETSY INC	93,003	8,473,120	20,362,077
EURONET WORLDWIDE INC	141,100	14,241,927	16,814,887
EUROPEAN WAX CENTER INC A	679	21,109	20,608
EVELO BIOSCIENCES INC	1,737	20,686	10,544
EVENTBRITE INC CLASS A	4,295	57,492	74,905
EVERBRIDGE INC	27,402	3,281,829	1,844,977
EVERCOMMERCE INC	948	16,195	14,931
EVERCORE INC A	49,569	3,795,317	6,733,949
EVEREST RE GROUP LTD	49,283	10,510,269	13,499,599
EVERGY INC	222,958	12,649,217	15,297,148
EVERI HOLDINGS INC	4,790	32,209	102,267
EVERQUOTE INC CLASS A	1,051	38,337	16,459
EVERSOURCE ENERGY	238,645	15,741,364	21,711,922
EVERTEC INC	3,459	93,883	172,881
EVI INDUSTRIES INC	221	8,061	6,902
EVO PAYMENTS INC CLASS A	2,692	62,587	68,915
EVOLENT HEALTH INC A	4,450	86,120	123,132
EVOLUS INC	1,841	29,182	11,985

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EVOQUA WATER TECHNOLOGIES CO	6,637	136,045	310,280
EW SCRIPPS CO/THE A	3,298	37,692	63,816
EXACT SCIENCES CORP	221,870	12,648,443	17,268,142
EXAGEN INC	346	5,193	4,024
EXELIXIS INC	177,168	3,496,177	3,238,631
EXELON CORP	691,795	27,404,112	39,958,079
EXLSERVICE HOLDINGS INC	33,274	2,370,168	4,817,077
EXP WORLD HOLDINGS INC	3,589	56,575	120,913
EXPEDIA GROUP INC	105,036	13,298,843	18,982,106
EXPEDITORS INTL WASH INC	176,567	13,651,332	23,711,182
EXPONENT INC	23,147	856,285	2,701,949
EXPRO GROUP HOLDINGS NV	263,412	9,129,661	3,779,962
EXTRA SPACE STORAGE INC	109,894	11,866,506	24,916,267
EXTREME NETWORKS INC	7,113	41,437	111,674
EXXON MOBIL CORP	3,055,335	219,625,013	186,955,949
EYEPOINT PHARMACEUTICALS INC	1,345	17,566	16,463
EZCORP INC CL A	3,322	37,221	24,483
F45 TRAINING HOLDINGS INC	1,498	20,477	16,313
F5 INC	43,134	6,250,497	10,555,321
FABRINET	2,090	77,752	247,602
FACTSET RESEARCH SYSTEMS INC	36,520	10,832,991	17,749,085
FAIR ISAAC CORP	16,927	3,713,568	7,340,732
FALCON MINERALS CORP	2,253	13,031	10,972
FARMERS NATL BANC CORP	10,186	147,711	188,950
FARMLAND PARTNERS INC	1,961	15,843	23,434
FARO TECHNOLOGIES INC	20,611	1,208,348	1,443,182
FASTENAL CO	397,811	11,284,077	25,483,773
FASTLY INC CLASS A	58,265	4,801,497	2,065,494
FATE THERAPEUTICS INC	43,372	2,109,893	2,537,696
FATHOM HOLDINGS INC	165	2,536	3,376
FB FINANCIAL CORP	111,527	3,902,640	4,887,113
FEDERAL AGRIC MTG CORP CL C	15,798	1,299,180	1,957,846
FEDERAL REALTY INVS TRUST	52,627	6,365,854	7,174,113
FEDERAL SIGNAL CORP	53,334	1,451,346	2,311,496
FEDERATED HERMES INC	5,356	131,832	201,278
FEDEX CORP	197,731	42,144,016	51,141,146
FERRO CORP	4,794	69,602	104,653
FERROGLOBE REP + WRNTY INS TRU	335,083	-	0
FIBROGEN INC	43,756	1,056,101	616,960
FIDELITY D+D BANCORP INC	317	16,339	18,703
FIDELITY NATIONAL FINANCIAL	152,578	4,533,359	7,961,520
FIDELITY NATIONAL INFO SERV	519,668	54,971,916	56,721,762
FIESTA RESTAURANT GROUP	1,421	31,988	15,645
FIFTH THIRD BANCORP	598,815	15,060,867	26,078,393
FIGS INC CLASS A	55,006	1,643,541	1,515,965
FINANCE OF AMERICA COS INC A	1,409	11,054	5,594

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FINANCIAL INSTITUTIONS INC	31,420	824,095	999,156
FINCH THERAPEUTICS GROUP INC	240	3,536	2,393
FIRST ADVANTAGE CORP	217,369	3,367,650	4,138,706
FIRST AMERICAN FINANCIAL	89,255	4,322,410	6,982,419
FIRST BANCORP INC/ME	754	17,741	23,676
FIRST BANCORP PUERTO RICO	394,351	4,600,271	5,434,157
FIRST BANCORP/NC	69,324	2,021,333	3,169,493
FIRST BANCSHARES INC/MS	1,154	32,714	44,567
FIRST BANK/HAMILTON NJ	1,292	17,316	18,747
FIRST BUSEY CORP	3,005	66,031	81,496
FIRST CITIZENS BCSHS CL A	3,299	1,381,192	2,737,642
FIRST COMMONWEALTH FINL CORP	4,898	55,126	78,809
FIRST COMMUNITY BANKSHARES	1,186	28,964	39,636
FIRST FINANCIAL BANCORP	5,365	103,609	130,799
FIRST FINANCIAL CORP/INDIANA	24,444	961,484	1,107,069
FIRST FINL BANKSHARES INC	35,135	703,433	1,786,263
FIRST FOUNDATION INC	2,300	33,024	57,178
FIRST HAWAIIAN INC	253,147	6,632,477	6,918,508
FIRST HORIZON CORP	445,351	6,622,244	7,272,582
FIRST INDUSTRIAL REALTY TR	70,990	2,761,800	4,699,538
FIRST INTERNET BANCORP	584	15,928	27,471
FIRST INTERSTATE BANCSYS A	2,356	79,040	95,819
FIRST MERCHANTS CORP	53,047	1,726,988	2,222,139
FIRST MID BANCSHARES INC	1,103	40,486	47,197
FIRST MIDWEST BANCORP INC/IL	6,486	121,941	132,833
FIRST OF LONG ISLAND CORP	12,173	185,711	262,815
FIRST REPUBLIC BANK/CA	198,582	27,991,870	41,009,169
FIRST SOLAR INC	58,414	3,027,729	5,091,364
FIRST WATCH RESTAURANT GROUP	367	5,904	6,151
FIRSTCASH HOLDINGS INC	25,115	1,725,490	1,878,853
FIRSTENERGY CORP	451,245	15,960,629	18,767,280
FISERV INC	423,384	32,013,199	43,943,025
FISKER INC	9,275	178,345	145,896
FIVE BELOW	33,043	4,052,182	6,836,266
FIVE STAR BANCORP	416	11,357	12,480
FIVE9 INC	36,808	3,996,253	5,054,475
FLAGSTAR BANCORP INC	3,059	86,503	146,648
FLEETCOR TECHNOLOGIES INC	64,394	12,636,435	14,413,953
FLEX LTD	450,599	5,273,984	8,259,480
FLEXSTEEL INDS	376	16,441	10,099
FLOOR + DECOR HOLDINGS INC A	104,855	4,893,060	13,632,199
FLOWERS FOODS INC	109,764	2,053,581	3,015,217
FLOWSERVE CORP	119,662	4,844,444	3,661,657
FLUENCE ENERGY INC	29,328	860,097	1,042,904
FLUENT INC	1,446	4,015	2,878
FLUIDIGM CORP	4,337	45,174	17,001

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FLUOR CORP	303,729	5,314,556	7,523,367
FLUSHING FINANCIAL CORP	1,717	25,488	41,723
FLYWIRE CORP VOTING	3,613	130,216	137,511
FMC CORP	88,344	6,035,258	9,708,122
FNB CORP	162,726	2,013,550	1,973,866
FOCUS FINANCIAL PARTNERS A	3,432	151,026	204,959
FOGHORN THERAPEUTICS INC	1,389	21,160	31,766
FOOT LOCKER INC	146,976	7,115,253	6,412,563
FORD MOTOR CO	2,974,404	31,026,043	61,778,371
FORESTAR GROUP INC	1,223	20,465	26,600
FORGEROCK INC A	30,024	756,156	801,341
FORIAN INC	588	6,883	5,304
FORMA THERAPEUTICS HOLDINGS	3,259	101,928	46,343
FORMFACTOR INC	4,445	90,334	203,225
FORRESTER RESEARCH INC	54,515	2,076,027	3,201,666
FORTE BIOSCIENCES INC	643	22,939	1,376
FORTERRA INC	1,881	18,651	44,730
FORTINET INC	100,427	7,176,946	36,093,464
FORTIVE CORP	270,839	16,206,299	20,662,307
FORTRESS BIOTECH INC	5,429	14,550	13,573
FORTRESS TRANSPORTATION + IN	280,564	7,771,860	8,113,911
FORTUNE BRANDS HOME + SECURI	95,422	5,461,736	10,200,612
FORWARD AIR CORP	25,709	1,320,911	3,113,103
FOSSIL GROUP INC	3,174	68,047	32,660
FOUR CORNERS PROPERTY TRUST	4,387	99,467	129,022
FOX CORP CLASS A	400,091	15,513,201	14,763,358
FOX CORP CLASS B	112,616	4,313,323	3,859,350
FOX FACTORY HOLDING CORP	26,812	2,271,813	4,560,721
FRANCHISE GROUP INC	137,800	3,667,438	7,187,648
FRANKLIN BSP REALTY TRUST IN	2,076	35,292	31,015
FRANKLIN COVEY CO	26,977	557,072	1,250,654
FRANKLIN ELECTRIC CO INC	2,654	108,078	250,962
FRANKLIN RESOURCES INC	204,563	6,419,522	6,850,815
FRANKLIN STREET PROPERTIES C	6,514	62,602	38,758
FREEPORT MCMORAN INC	1,064,862	16,605,873	44,436,691
FREQUENCY THERAPEUTICS INC	1,960	41,476	10,055
FRESH DEL MONTE PRODUCE INC	7,728	185,526	213,293
FRESHPET INC	43,972	5,227,987	4,189,212
FRONTDOOR INC	169,188	6,310,070	6,200,740
FRONTIER GROUP HOLDINGS INC	163,558	2,916,473	2,219,482
FRONTLINE LTD	7,559	52,951	53,442
FRP HOLDINGS INC	294	11,717	16,993
FS BANCORP INC	1,434	47,541	48,225
FTC SOLAR INC	605	7,324	4,574
FTI CONSULTING INC	18,481	2,057,400	2,835,355
FTS INTERNATIONAL INC CL A	506	14,540	13,283

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FUBOTV INC	227,561	6,198,543	3,531,747
FUELCELL ENERGY INC	20,063	111,597	104,328
FULCRUM THERAPEUTICS INC	1,392	19,926	24,624
FULGENT GENETICS INC	1,235	67,877	124,229
FULL HOUSE RESORTS INC	1,848	18,822	22,379
FULTON FINANCIAL CORP	20,524	296,758	348,908
FUNKO INC CLASS A	123,738	2,525,981	2,326,274
FUTUREFUEL CORP	1,614	20,157	12,331
G III APPAREL GROUP LTD	2,544	72,617	70,316
G1 THERAPEUTICS INC	2,416	72,865	24,667
GAMCO INVESTORS INC A	10,085	277,035	251,923
GAMESTOP CORP CLASS A	35,596	7,229,652	5,282,090
GAMING AND LEISURE PROPERTIE	125,516	4,253,880	6,107,609
GAN LTD	113,882	2,645,206	1,046,576
GANNETT CO INC	8,381	86,944	44,671
GAP INC/THE	157,528	4,124,845	2,780,369
GARMIN LTD	106,037	7,898,853	14,439,058
GARTNER INC	58,965	7,574,532	19,713,179
GATES INDUSTRIAL CORP PLC	54,569	805,613	868,193
GATOS SILVER INC	2,361	32,473	24,507
GATX CORP	35,177	2,491,378	3,665,092
GCM GROSVENOR INC CLASS A	2,248	22,974	23,604
GCP APPLIED TECHNOLOGIES	2,976	53,675	94,220
GEMINI THERAPEUTICS INC	709	4,591	2,063
GENCO SHIPPING + TRADING LTD	67,419	1,117,045	1,078,704
GENERAC HOLDINGS INC	42,854	6,582,128	15,081,180
GENERAL DYNAMICS CORP	191,626	31,597,282	39,948,272
GENERAL ELECTRIC CO	764,211	44,792,522	72,195,013
GENERAL MILLS INC	447,573	24,077,329	30,157,469
GENERAL MOTORS CO	1,102,117	40,286,112	64,617,120
GENERATION BIO CO	18,013	473,523	127,532
GENESCO INC	18,479	606,881	1,185,797
GENIUS BRANDS INTERNATIONAL	16,043	32,327	16,845
GENPACT LTD	100,190	2,805,716	5,318,085
GENTEX CORP	136,613	2,650,251	4,760,963
GENTHERM INC	1,980	57,010	172,062
GENUINE PARTS CO	103,460	9,810,557	14,505,092
GENWORTH FINANCIAL INC CL A	183,351	935,535	742,572
GEO GROUP INC/THE	7,201	128,482	55,808
GERMAN AMERICAN BANCORP	26,065	794,321	1,016,014
GERON CORP	20,122	48,888	24,549
GETTY REALTY CORP	2,347	62,071	75,315
GEVO INC	11,206	91,385	47,962
GIBRALTAR INDUSTRIES INC	1,836	50,286	122,424
GILEAD SCIENCES INC	1,232,483	81,739,226	89,490,591
GLACIER BANCORP INC	39,147	1,222,264	2,219,635

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GLADSTONE COMMERCIAL CORP	2,066	36,354	53,241
GLADSTONE LAND CORP	1,548	23,603	52,260
GLATFELTER CORP	2,554	39,510	43,929
GLAUKOS CORP	28,745	1,579,704	1,277,428
GLOBAL BLOOD THERAPEUTICS IN	40,486	2,227,285	1,185,025
GLOBAL E ONLINE LTD	107,350	5,707,342	6,804,917
GLOBAL INDEMNITY GROUP LLC A	122,928	2,472,442	3,089,181
GLOBAL INDUSTRIAL CO	778	21,752	31,820
GLOBAL MEDICAL REIT INC	3,171	38,296	56,285
GLOBAL NET LEASE INC	5,684	108,092	86,852
GLOBAL PAYMENTS INC	219,869	24,383,090	29,721,891
GLOBAL WATER RESOURCES INC	744	10,803	12,722
GLOBALFOUNDRIES INC	29,171	1,750,493	1,895,240
GLOBALSTAR INC	34,649	65,313	40,193
GLOBANT SA	52,265	7,001,815	16,415,914
GLOBE LIFE INC	70,635	5,471,346	6,619,912
GLOBUS MEDICAL INC A	83,883	3,425,756	6,056,353
GMS INC	99,459	1,745,531	5,978,480
GODADDY INC CLASS A	98,717	6,294,765	8,377,125
GOGO INC	3,734	45,225	50,521
GOHEALTH INC CLASS A	25,019	340,661	94,822
GOLAR LNG LTD	5,819	150,902	72,097
GOLDEN ENTERTAINMENT INC	63,482	2,939,359	3,207,745
GOLDEN NUGGET ONLINE GAMING	2,081	29,204	20,706
GOLDMAN SACHS GROUP INC	278,686	60,796,443	106,611,329
GOODRX HOLDINGS INC CLASS A	91,600	4,263,225	2,993,488
GOODYEAR TIRE + RUBBER CO	282,079	6,219,435	6,013,924
GOOSEHEAD INSURANCE INC A	1,014	56,958	131,901
GOPRO INC CLASS A	7,196	148,476	74,191
GORMAN RUPP CO	1,315	43,463	58,583
GOSSAMER BIO INC	4,092	67,998	46,281
GRACO INC	91,544	3,057,480	7,380,277
GRAFTECH INTERNATIONAL LTD	311,681	4,009,424	3,687,186
GRAHAM CORP	52,223	1,078,154	649,654
GRAHAM HOLDINGS CO CLASS B	217	126,704	136,673
GRAND CANYON EDUCATION INC	62,197	5,744,614	5,330,905
GRANITE CONSTRUCTION INC	2,625	85,565	101,588
GRANITE POINT MORTGAGE TRUST	2,940	47,801	34,427
GRAPHIC PACKAGING HOLDING CO	169,863	2,156,682	3,312,329
GRAPHITE BIO INC	1,204	20,964	14,966
GRAY TELEVISION INC	290,754	4,877,639	5,861,601
GREAT AJAX CORP	1,231	12,168	16,200
GREAT LAKES DREDGE + DOCK CO	98,257	1,339,918	1,544,600
GREAT SOUTHERN BANCORP INC	660	30,959	39,105
GREAT WESTERN BANCORP INC	91,921	2,929,249	3,121,637
GREEN BRICK PARTNERS INC	1,724	19,438	52,289

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GREEN DOT CORP CLASS A	34,096	1,664,808	1,235,639
GREEN PLAINS INC	2,289	34,093	79,566
GREENBOX POS	581	7,271	2,440
GREENBRIER COMPANIES INC	36,650	1,371,055	1,681,869
GREENHILL + CO INC	851	31,769	15,258
GREENLANE HOLDINGS INC A	590	2,460	569
GREENLIGHT CAPITAL RE LTD A	1,760	19,344	13,798
GREENSKY INC CLASS A	1,894	9,404	21,516
GREENWICH LIFESCIENCES INC	133	5,826	3,236
GREIF INC CL A	18,684	1,059,465	1,127,953
GREIF INC CL B	387	18,257	23,135
GRID DYNAMICS HOLDINGS INC	2,505	42,112	95,115
GRIFFON CORP	138,908	2,977,761	3,956,100
GRITSTONE BIO INC	2,474	22,222	31,816
GROCERY OUTLET HOLDING CORP	50,505	1,743,173	1,428,281
GROUP 1 AUTOMOTIVE INC	17,972	2,030,598	3,508,494
GROUPON INC	1,335	125,940	30,919
GROWGENERATION CORP	3,103	64,741	40,494
GT BIOPHARMA INC	1,155	16,742	3,523
GTY TECHNOLOGY HOLDINGS INC	1,063	6,250	7,122
GUARANTY BANCSHARES INC	455	11,415	17,099
GUARDANT HEALTH INC	49,492	4,655,433	4,950,190
GUESS? INC	2,330	49,726	55,174
GUIDEWIRE SOFTWARE INC	45,706	3,388,252	5,189,002
GXO LOGISTICS INC	110,470	3,949,483	10,033,990
H.B. FULLER CO.	19,015	1,086,768	1,540,215
H+E EQUIPMENT SERVICES INC	1,871	34,108	82,829
H+R BLOCK INC	475,362	10,446,446	11,199,529
HACKETT GROUP INC/THE	42,823	621,913	879,156
HAEMONETICS CORP/MASS	2,959	157,960	156,945
HAIN CELESTIAL GROUP INC	49,736	1,509,752	2,119,251
HALL OF FAME RESORT + ENTERT	3,120	14,087	4,742
HALLIBURTON CO	944,811	28,903,822	21,607,828
HALOZYME THERAPEUTICS INC	7,967	144,331	320,353
HAMILTON BEACH BRAND A	598	8,412	8,587
HAMILTON LANE INC CLASS A	1,953	111,774	202,370
HANCOCK WHITNEY CORP	157,048	5,014,377	7,855,541
HANESBRANDS INC	348,614	6,066,599	5,828,826
HANGER INC	142,304	3,116,400	2,579,972
HANMI FINANCIAL CORPORATION	53,862	1,001,675	1,275,452
HANNON ARMSTRONG SUSTAINABLE	58,595	2,390,633	3,112,566
HANOVER INSURANCE GROUP INC/	41,086	4,091,562	5,384,731
HARBORONE BANCORP INC	2,612	24,411	38,762
HARLEY DAVIDSON INC	131,613	6,329,501	4,960,494
HARMONIC INC	5,743	39,957	67,538
HARMONY BIOSCIENCES HOLDINGS	1,299	39,934	55,389

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HARPOON THERAPEUTICS INC	1,113	17,565	8,403
HARSCO CORP	4,469	84,266	74,677
HARTFORD FINANCIAL SVCS GRP	331,959	15,985,369	22,918,449
HARVARD BIOSCIENCE INC	2,238	10,914	15,778
HASBRO INC	88,809	7,821,091	9,038,980
HASHICORP INC CL A	17,924	1,433,920	1,631,801
HAVERTY FURNITURE	962	24,999	29,408
HAWAIIAN ELECTRIC INDS	74,867	2,603,873	3,106,981
HAWAIIAN HOLDINGS INC	2,945	56,108	54,100
HAWKINS INC	28,426	582,038	1,121,406
HAYNES INTERNATIONAL INC	842	32,336	33,958
HAYWARD HOLDINGS INC	21,140	522,898	554,502
HBT FINANCIAL INC/DE	22,220	332,522	416,181
HCA HEALTHCARE INC	184,463	20,329,607	47,392,234
HCI GROUP INC	22,441	1,722,069	1,874,721
HEALTH CATALYST INC	44,392	1,661,799	1,758,811
HEALTHCARE REALTY TRUST INC	122,227	3,648,294	3,867,262
HEALTHCARE SERVICES GROUP	4,146	117,733	73,757
HEALTHCARE TRUST OF AME CL A	119,967	3,475,677	4,005,698
HEALTHEQUITY INC	44,189	2,470,483	1,954,921
HEALTHPEAK PROPERTIES INC	376,922	11,434,978	13,603,115
HEALTHSTREAM INC	12,227	318,648	322,304
HEARTLAND EXPRESS INC	75,752	1,392,454	1,274,149
HEARTLAND FINANCIAL USA INC	30,816	1,185,615	1,559,598
HECLA MINING CO	30,233	121,156	157,816
HEICO CORP	25,812	1,610,701	3,722,607
HEICO CORP CLASS A	43,352	2,390,727	5,571,599
HEIDRICK + STRUGGLES INTL	22,322	932,342	976,141
HELEN OF TROY LTD	1,393	126,284	340,547
HELIOS TECHNOLOGIES INC	1,852	74,572	194,775
HELIX ENERGY SOLUTIONS GROUP	8,331	70,553	25,993
HELMERICH + PAYNE	6,472	211,741	153,386
HEMISPHERE MEDIA GROUP INC	567	7,175	4,122
HENRY SCHEIN INC	97,462	6,145,663	7,556,229
HERBALIFE NUTRITION LTD	59,176	2,366,862	2,422,074
HERC HOLDINGS INC	1,425	76,335	223,084
HERITAGE COMMERCE CORP	3,134	37,860	37,420
HERITAGE CRYSTAL CLEAN INC	233,830	4,331,315	7,487,237
HERITAGE FINANCIAL CORP	39,230	838,270	958,781
HERITAGE INSURANCE HOLDINGS	12,276	173,052	72,183
HERON THERAPEUTICS INC	168,724	3,037,497	1,540,450
HERSHA HOSPITALITY TRUST	2,209	44,684	20,257
HERSHEY CO/THE	106,418	12,278,501	20,588,690
HESKA CORP	559	58,136	102,012
HESS CORP	316,074	18,917,504	23,398,958
HEWLETT PACKARD ENTERPRISE	1,837,067	22,722,830	28,970,547

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HEXCEL CORP	49,124	2,570,203	2,544,623
HF FOODS GROUP INC	2,344	25,712	19,830
HIBBETT INC	915	16,084	65,816
HIGHPEAK ENERGY INC	209	2,279	3,060
HIGHWOODS PROPERTIES INC	105,814	4,729,046	4,718,246
HILLENBRAND INC	87,984	3,843,247	4,574,288
HILLTOP HOLDINGS INC	3,691	62,724	129,702
HILTON GRAND VACATIONS INC	4,854	122,627	252,942
HILTON WORLDWIDE HOLDINGS IN	231,215	17,654,912	36,067,228
HINGHAM INSTITUTION FOR SVGS	83	14,631	34,850
HIREQUEST INC	160	3,241	3,226
HIRERIGHT HOLDINGS CORP	749	10,657	11,984
HNI CORP	4,608	152,515	193,766
HOLLYFRONTIER CORP	112,006	4,326,090	3,671,557
HOLOGIC INC	209,873	10,074,424	16,067,877
HOME BANCORP INC	14,747	526,107	612,148
HOME BANCSHARES INC	86,602	1,381,665	2,108,759
HOME DEPOT INC	789,864	138,402,213	327,801,459
HOME POINT CAPITAL INC	356	3,491	1,602
HOMESTREET INC	26,821	1,143,056	1,394,692
HOMETRUST BANCSHARES INC	1,091	24,264	33,799
HOMOLOGY MEDICINES INC	2,352	41,272	8,561
HONEST CO INC/THE	3,429	37,636	27,741
HONEYWELL INTERNATIONAL INC	540,224	76,355,554	112,642,106
HOOKER FURNISHINGS CORP	678	16,521	15,784
HOOKIPA PHARMA INC	714	7,758	1,664
HOPE BANCORP INC	77,719	992,202	1,143,246
HORACE MANN EDUCATORS	142,469	5,277,952	5,513,550
HORIZON BANCORP INC/IN	25,091	426,588	523,147
HORIZON THERAPEUTICS PLC	122,652	4,593,092	13,216,980
HORMEL FOODS CORP	194,541	7,683,440	9,495,546
HOST HOTELS + RESORTS INC	542,527	9,224,401	9,434,545
HOSTESS BRANDS INC	124,747	1,951,742	2,547,334
HOUGHTON MIFFLIN HARCOURT CO	7,827	96,743	126,015
HOULIHAN LOKEY INC	10,596	548,554	1,096,898
HOVNANIAN ENTERPRISES A	291	28,714	37,041
HOWARD BANCORP INC	919	14,962	20,025
HOWARD HUGHES CORP/THE	22,815	2,504,633	2,322,111
HOWMET AEROSPACE INC	271,639	5,309,520	8,646,269
HP INC	1,014,087	18,457,478	38,200,657
HUB GROUP INC CL A	1,890	74,202	159,214
HUBBELL INC	29,345	3,149,749	6,111,683
HUBSPOT INC	30,532	7,619,313	20,125,168
HUDSON GLOBAL INC	52,900	4,970,308	1,524,578
HUDSON PACIFIC PROPERTIES IN	198,474	5,662,709	4,904,293
HUDSON TECHNOLOGIES INC	246,637	1,330,763	1,095,068

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HUMANA INC	93,969	26,007,240	43,588,460
HUMANIGEN INC	2,564	46,114	9,538
HUNT (JB) TRANSPRT SVCS INC	119,212	13,035,661	24,366,933
HUNTINGTON BANCSHARES INC	1,084,495	13,940,005	16,722,913
HUNTINGTON INGALLS INDUSTRIE	36,366	6,939,097	6,790,987
HUNTSMAN CORP	182,540	3,491,086	6,366,995
HURON CONSULTING GROUP INC	1,274	53,428	63,573
HYATT HOTELS CORP CL A	26,819	1,867,825	2,571,942
HYDROFARM HOLDINGS GROUP INC	58,925	3,355,527	1,666,988
HYLIION HOLDINGS CORP	6,707	83,804	41,583
HYRECAR INC	1,003	20,426	4,724
HYSTER YALE MATERIALS	536	27,784	22,030
I3 VERTICALS INC CLASS A	53,887	1,622,243	1,228,085
IAA INC	142,370	5,363,429	7,206,769
IAC/INTERACTIVECORP	41,463	1,240,395	5,419,629
IBEX LTD	178	1,664	2,294
IBIO INC	9,152	13,316	5,024
ICAD INC	1,214	12,122	8,741
ICF INTERNATIONAL INC	17,270	1,466,865	1,771,039
ICHOR HOLDINGS LTD	1,504	34,357	69,229
ICOSAVAX INC	762	25,198	17,435
ICU MEDICAL INC	10,967	2,749,026	2,602,908
IDACORP INC	54,601	5,333,795	6,186,839
IDEANOMICS INC	23,342	72,244	28,010
IDEAYA BIOSCIENCES INC	1,906	30,020	45,058
IDENTIV INC	1,214	19,923	34,162
IDEX CORP	53,014	6,543,390	12,528,268
IDEXX LABORATORIES INC	89,502	26,945,090	58,933,487
IDT CORP CLASS B	1,160	21,736	51,226
IES HOLDINGS INC	503	11,119	25,472
IGM BIOSCIENCES INC	485	28,125	14,225
IHEARTMEDIA INC CLASS A	51,332	944,861	1,080,025
IHS MARKIT LTD	279,315	16,868,659	37,126,550
II VI INC	52,908	4,311,638	3,615,204
IKENA ONCOLOGY INC	860	11,824	10,784
ILLINOIS TOOL WORKS	289,279	47,057,448	71,394,057
ILLUMINA INC	180,885	51,077,567	68,815,889
IMAGO BIOSCIENCES INC	556	12,517	13,183
IMAX CORP	164,027	2,671,060	2,926,242
IMMUNEERING CORP CLASS A	666	17,754	10,769
IMMUNIC INC	628	8,019	6,010
IMMUNITYBIO INC	4,920	57,459	29,914
IMMUNOGEN INC	156,928	765,028	1,164,406
IMMUNOVANT INC	56,914	627,295	484,907
IMPEL NEUROPHARMA INC	247	1,935	2,132
IMPINJ INC	1,077	35,008	95,530

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INARI MEDICAL INC	1,947	178,571	177,703
INCYTE CORP	128,966	11,104,158	9,466,104
INDEPENDENCE HOLDING CO	160	5,449	9,069
INDEPENDENCE REALTY TRUST IN	116,095	1,466,148	2,998,734
INDEPENDENT BANK CORP MICH	27,680	552,962	660,722
INDEPENDENT BANK CORP/MA	28,031	1,672,318	2,285,367
INDEPENDENT BANK GROUP INC	2,150	110,565	155,123
INDUS REALTY TRUST INC	252	15,517	20,427
INDUSTRIAL LOGISTICS PROPERT	17,543	422,823	439,452
INFINERA CORP	10,847	78,678	104,023
INFINITY PHARMACEUTICALS INC	4,980	15,015	11,205
INFORMATICA INC CLASS A	18,619	678,439	688,531
INFRASTRUCTURE AND ENERGY AL	1,441	17,489	13,257
INFUSYSTEM HOLDINGS INC	1,038	12,797	17,677
INGERSOLL RAND INC	353,392	11,398,992	21,864,363
INGEVITY CORP	79,009	6,344,116	5,664,945
INGLES MARKETS INC CLASS A	15,981	710,693	1,379,800
INGREDION INC	57,958	6,337,424	5,601,061
INHIBRX INC	46,477	810,352	2,029,651
INNOSPEC INC	1,404	74,673	126,837
INNOVAGE HOLDING CORP	1,036	21,823	5,180
INNOVATE CORP	1,712	3,997	6,334
INNOVATIVE INDUSTRIAL PROPER	1,353	121,785	355,717
INNOVIVA INC	57,207	857,416	986,821
INOGEN INC	1,131	124,691	38,454
INOTIV INC	740	20,761	31,132
INOVIO PHARMACEUTICALS INC	73,661	748,315	367,568
INOZYME PHARMA INC	952	21,456	6,493
INSEEGO CORP	4,420	38,048	25,769
INSIGHT ENTERPRISES INC	26,005	1,445,811	2,772,133
INSMED INC	76,219	2,384,255	2,076,206
INSPERITY INC	27,650	2,659,005	3,265,742
INSPIRE MEDICAL SYSTEMS INC	1,527	108,817	351,302
INSTALLED BUILDING PRODUCTS	12,664	1,473,699	1,769,414
INSTEEL INDUSTRIES INC	28,184	631,878	1,122,005
INSTIL BIO INC	64,852	1,263,927	1,109,618
INSTRUCTURE HOLDINGS INC	684	15,365	16,402
INSULET CORP	39,871	5,018,510	10,608,477
INTAPP INC	705	20,912	17,738
INTEGER HOLDINGS CORP	40,655	2,768,411	3,479,661
INTEGRA LIFESCIENCES HOLDING	104,489	5,682,434	6,999,718
INTEGRAL AD SCIENCE HOLDING	1,064	23,665	23,631
INTEL CORP	3,352,855	139,881,459	172,672,033
INTELLIA THERAPEUTICS INC	16,897	2,175,990	1,997,901
INTELLIGENT SYSTEMS CORP	454	17,446	17,615
INTER PARFUMS INC	1,029	43,524	110,000

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INTERACTIVE BROKERS GRO CL A	44,585	2,109,717	3,540,941
INTERCEPT PHARMACEUTICALS IN	1,540	173,879	25,087
INTERCONTINENTAL EXCHANGE IN	449,150	35,761,753	61,430,246
INTERDIGITAL INC	15,456	906,673	1,107,113
INTERFACE INC	3,310	53,875	52,795
INTERNATIONAL BANCSHARES CRP	22,372	862,843	948,349
INTERNATIONAL GAME TECHNOLOG	39,928	632,008	1,154,318
INTERNATIONAL MONEY EXPRESS	84,176	1,169,726	1,343,449
INTERNATIONAL PAPER CO	297,539	12,950,486	13,978,382
INTERNATIONAL SEAWAYS INC	2,644	56,267	38,814
INTERPUBLIC GROUP OF COS INC	286,327	6,471,898	10,722,946
INTERSECT ENT INC	2,045	43,768	55,849
INTL BUSINESS MACHINES CORP	679,101	90,613,559	90,768,640
INTL FLAVORS + FRAGRANCES	245,783	29,377,956	37,027,209
INTRA CELLULAR THERAPIES INC	4,069	94,379	212,971
INTREPID POTASH INC	643	20,668	27,475
INTUIT INC	262,289	64,079,998	168,709,531
INTUITIVE SURGICAL INC	289,566	46,878,548	104,041,064
INVACARE CORP	2,207	35,608	6,003
INVESCO LTD	233,061	5,445,537	5,365,064
INVESCO MORTGAGE CAPITAL	15,693	156,679	43,627
INVESTORS BANCORP INC	61,619	611,690	933,528
INVESTORS TITLE CO	107	15,740	21,095
INVITAE CORP	40,540	1,251,888	619,046
INVITATION HOMES INC	394,355	10,418,078	17,880,056
IONIS PHARMACEUTICALS INC	76,419	3,018,717	2,325,430
IOVANCE BIOTHERAPEUTICS INC	156,978	4,146,164	2,996,710
IPG PHOTONICS CORP	25,192	3,407,563	4,336,551
IQVIA HOLDINGS INC	141,468	16,952,199	39,913,782
IRADIMED CORP	477	16,822	22,042
IRHYTHM TECHNOLOGIES INC	1,685	129,046	198,308
IRIDIUM COMMUNICATIONS INC	51,304	1,950,302	2,118,342
IROBOT CORP	1,560	91,565	102,773
IRON MOUNTAIN INC	235,569	7,671,412	12,327,326
IRONWOOD PHARMACEUTICALS INC	82,031	1,012,914	956,481
ISHARES RUSSELL 2000 GROWTH ET	7,637	2,348,133	2,238,023
ISTAR INC	4,101	75,240	105,929
ITEOS THERAPEUTICS INC	1,107	34,495	51,542
ITERIS INC	3,239	15,616	12,956
ITRON INC	2,592	155,946	177,604
ITT INC	73,187	3,241,398	7,478,980
IVERIC BIO INC	5,870	41,114	98,146
J + J SNACK FOODS CORP	820	87,529	129,527
JABIL INC	89,617	2,314,533	6,304,556
JACK HENRY + ASSOCIATES INC	51,410	6,216,612	8,584,956
JACK IN THE BOX INC	1,270	74,479	111,100

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JACOBS ENGINEERING GROUP INC	90,774	6,866,841	12,638,464
JAMES RIVER GROUP HOLDINGS L	158,508	5,413,748	4,566,615
JAMF HOLDING CORP	29,157	994,317	1,108,258
JANUS HENDERSON GROUP PLC	94,144	3,752,693	3,948,399
JANUX THERAPEUTICS INC	854	21,825	16,849
JAZZ PHARMACEUTICALS PLC	45,072	7,019,697	5,742,173
JBG SMITH PROPERTIES	74,254	2,792,083	2,131,832
JEFFERIES FINANCIAL GROUP IN	126,713	2,822,489	4,916,464
JELD WEN HOLDING INC	31,849	804,768	839,540
JETBLUE AIRWAYS CORP	190,802	3,392,388	2,717,020
JFROG LTD	3,000	155,997	89,100
JM SMUCKER CO/THE	98,291	11,532,835	13,349,884
JOANN INC	371	5,437	3,851
JOHN B. SANFILIPPO + SON INC	511	32,023	46,072
JOHN BEAN TECHNOLOGIES CORP	31,894	2,907,887	4,897,643
JOHNSON + JOHNSON	2,219,473	292,593,988	379,685,246
JOHNSON CONTROLS INTERNATION	577,031	25,251,239	46,918,391
JOHNSON OUTDOORS INC A	266	18,000	24,922
JOINT CORP/THE	797	27,248	52,355
JONES LANG LASALLE INC	30,282	3,782,093	8,156,154
JOUNCE THERAPEUTICS INC	1,863	12,528	15,556
JPMORGAN CHASE + CO	2,173,821	201,181,767	344,224,555
JUNIPER NETWORKS INC	417,308	11,170,260	14,902,069
KADANT INC	650	41,335	149,812
KAISER ALUMINUM CORP	911	78,793	85,579
KALA PHARMACEUTICALS INC	2,417	23,465	2,925
KALEIDO BIOSCIENCES INC	770	6,300	1,840
KALTURA INC	578	6,426	1,948
KALVISTA PHARMACEUTICALS INC	39,443	1,376,871	521,831
KAMAN CORP	1,598	80,696	68,954
KAR AUCTION SERVICES INC	6,966	88,789	108,809
KARAT PACKAGING INC	126	2,504	2,546
KARUNA THERAPEUTICS INC	22,394	2,250,069	2,933,614
KARYOPHARM THERAPEUTICS INC	129,410	2,251,550	832,106
KB HOME	4,736	84,755	211,841
KBR INC	184,384	4,346,616	8,780,366
KEARNY FINANCIAL CORP/MD	3,998	46,658	52,974
KELLOGG CO	184,842	12,535,973	11,907,522
KELLY SERVICES INC A	2,034	40,731	34,110
KEMPER CORP	54,476	4,378,877	3,202,644
KEMPHARM INC	56,631	651,974	493,256
KENNAMETAL INC	65,858	2,155,712	2,364,961
KENNEDY WILSON HOLDINGS INC	80,762	1,472,499	1,928,597
KEROS THERAPEUTICS INC	903	60,301	52,835
KEURIG DR PEPPER INC	526,016	20,241,941	19,388,950
KEYCORP	769,005	12,746,408	17,787,086

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KEYSIGHT TECHNOLOGIES IN	151,033	12,097,502	31,189,825
KEZAR LIFE SCIENCES INC	2,482	19,003	41,499
KFORCE INC	1,259	29,218	94,702
KILROY REALTY CORP	65,932	4,572,284	4,381,841
KIMBALL ELECTRONICS INC	39,403	558,024	857,409
KIMBALL INTERNATIONAL B	2,420	27,458	24,757
KIMBERLY CLARK CORP	268,347	31,568,966	38,352,153
KIMCO REALTY CORP	495,443	9,941,882	12,212,670
KINDER MORGAN INC	1,439,011	26,727,622	22,822,714
KINIKSA PHARMACEUTICALS A	170,507	2,768,671	2,006,867
KINNATE BIOPHARMA INC	1,652	48,451	29,273
KINSALE CAPITAL GROUP INC	14,813	1,632,977	3,523,865
KIRBY CORP	129,039	7,545,431	7,667,497
KIRKLAND S INC	793	18,100	11,839
KITE REALTY GROUP TRUST	69,908	1,308,767	1,522,596
KKR + CO INC	309,400	9,470,272	23,050,300
KKR REAL ESTATE FINANCE TRUS	78,325	1,228,552	1,631,510
KLA CORP	116,357	16,013,711	50,046,309
KNIGHT SWIFT TRANSPORTATION	88,609	3,395,845	5,399,832
KNOWBE4 INC A	50,660	1,176,258	1,162,140
KNOWLES CORP	72,633	1,363,007	1,695,981
KODIAK SCIENCES INC	32,773	909,993	2,778,495
KOHLS CORP	142,680	7,468,292	7,046,965
KONTOOR BRANDS INC	2,970	76,019	152,213
KOPIN CORP	4,441	35,817	18,164
KOPPERS HOLDINGS INC	1,205	32,335	37,717
KORN FERRY	34,061	1,258,678	2,579,440
KOSMOS ENERGY LTD	1,043,619	4,978,232	3,610,922
KRAFT HEINZ CO/THE	563,624	31,281,908	20,234,102
KRATON CORP	9,396	265,494	435,223
KRATOS DEFENSE + SECURITY	127,502	2,311,704	2,473,539
KRISPY KREME INC	1,478	21,706	27,964
KROGER CO	632,626	17,436,122	28,632,653
KRONOS BIO INC	2,219	60,676	30,156
KRONOS WORLDWIDE INC	1,416	25,805	21,254
KRYSTAL BIOTECH INC	20,015	896,335	1,400,049
KULICKE + SOFFA INDUSTRIES	3,498	215,042	211,769
KURA ONCOLOGY INC	3,834	68,067	53,676
KURA SUSHI USA INC CLASS A	299	13,988	24,171
KVH INDUSTRIES INC	1,309	14,723	12,030
KYMERA THERAPEUTICS INC	26,776	885,518	1,700,008
KYNDRYL HOLDINGS INC	130,062	3,763,353	2,354,122
L3HARRIS TECHNOLOGIES INC	142,929	20,574,134	30,478,180
LA Z BOY INC	2,471	46,771	89,722
LABORATORY CRP OF AMER HLDGS	66,900	10,558,815	21,020,649
LADDER CAPITAL CORP REIT	263,530	2,696,553	3,159,725

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LAIRD SUPERFOOD INC	200	7,624	2,608
LAKELAND BANCORP INC	3,070	35,676	58,299
LAKELAND FINANCIAL CORP	31,972	1,133,961	2,562,236
LAM RESEARCH CORP	122,352	29,375,120	87,989,441
LAMAR ADVERTISING CO A	51,598	3,648,693	6,258,837
LAMB WESTON HOLDINGS INC	104,188	6,170,313	6,603,435
LANCASTER COLONY CORP	14,059	2,531,910	2,328,170
LANDEC CORP	1,898	18,886	21,068
LANDOS BIOPHARMA INC	231	3,167	1,109
LANDS END INC	12,067	263,934	236,875
LANDSEA HOMES CORP	377	2,992	2,760
LANDSTAR SYSTEM INC	60,134	7,977,115	10,765,189
LANTHEUS HOLDINGS INC	250,827	4,674,152	7,246,392
LAREDO PETROLEUM INC	733	63,943	44,075
LAS VEGAS SANDS CORP	335,856	19,041,459	12,641,620
LATCH INC	172,300	1,300,881	1,071,028
LATHAM GROUP INC	1,617	46,651	40,474
LATTICE SEMICONDUCTOR CORP	62,184	2,491,551	4,791,899
LAUREATE EDUCATION INC A	5,903	47,482	72,253
LAWSON PRODUCTS INC	266	10,550	14,564
LAZARD LTD CL A	10,800	346,480	471,204
LAZYDAYS HOLDINGS INC	35,234	798,743	758,940
LCI INDUSTRIES	44,898	3,963,245	6,998,251
LEAR CORP	41,797	4,646,226	7,646,761
LEGACY HOUSING CORP	270	4,042	7,147
LEGALZOOMCOM INC	65,797	1,548,892	1,057,358
LEGGETT + PLATT INC	73,286	3,114,484	3,016,452
LEIDOS HOLDINGS INC	140,009	10,160,449	12,446,800
LEMAITRE VASCULAR INC	1,066	25,466	53,545
LEMONADE INC	22,414	1,986,360	943,854
LENDINGCLUB CORP	5,573	132,220	134,755
LENDINGTREE INC	666	126,012	81,652
LENNAR CORP B SHS	8,949	355,180	855,703
LENNAR CORP A	298,366	15,449,839	34,658,195
LENNOX INTERNATIONAL INC	20,115	3,779,589	6,524,501
LESLIE S INC	73,690	1,795,752	1,743,505
LEVI STRAUSS + CO CLASS A	59,570	1,651,024	1,491,037
LEXICON PHARMACEUTICALS INC	3,581	30,014	14,109
LGI HOMES INC	1,257	64,826	194,181
LHC GROUP INC	18,017	2,264,041	2,472,473
LIBERTY BROADBAND A	13,101	1,072,975	2,107,951
LIBERTY BROADBAND C	78,621	6,141,011	12,665,843
LIBERTY LATIN AMERIC CL A	2,654	46,493	30,946
LIBERTY LATIN AMERIC CL C	8,575	117,706	97,755
LIBERTY MEDIA COR SIRIUSXM A	86,816	3,722,067	4,414,594
LIBERTY MEDIA COR SIRIUSXM C	95,966	3,422,171	4,879,871

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LIBERTY MEDIA CORP BRAVES A	620	10,120	17,825
LIBERTY MEDIA CORP BRAVES C	2,123	47,821	59,656
LIBERTY MEDIA CORP LIBERTY A	14,447	390,471	857,285
LIBERTY MEDIA CORP LIBERTY C	110,830	4,071,779	7,008,889
LIBERTY OILFIELD SERVICES A	331,033	3,093,928	3,211,020
LIBERTY TRIPADVISOR HDG A	4,706	48,972	10,212
LIEBERMAN ENTERPRISES INC	44,000	-	-
LIFE STORAGE INC	120,251	11,288,357	18,420,048
LIFE TIME GROUP HOLDINGS INC	2,232	37,091	38,413
LIFESTANCE HEALTH GROUP INC	2,645	39,881	25,180
LIFETIME BRANDS INC	1,718	20,245	27,436
LIGAND PHARMACEUTICALS	35,656	3,347,526	5,507,426
LIMELIGHT NETWORKS INC	7,384	33,409	25,327
LIMONEIRA CO	1,008	20,948	15,120
LINCOLN ELECTRIC HOLDINGS	34,579	3,057,229	4,822,733
LINCOLN NATIONAL CORP	149,773	8,018,662	10,223,505
LINDBLAD EXPEDITIONS HOLDING	1,698	20,887	26,489
LINDE PLC	134,247	33,394,691	46,507,188
LINDSAY CORP	630	57,383	95,760
LINEAGE CELL THERAPEUTICS IN	6,877	19,565	16,849
LIONS GATE ENTERTAINMENT A	3,329	62,423	55,395
LIONS GATE ENTERTAINMENT B	340,909	3,620,453	5,246,590
LIQUIDITY SERVICES INC	1,751	29,097	38,662
LITHIA MOTORS INC	38,118	12,380,552	11,319,140
LITTELFUSE INC	13,847	2,794,776	4,357,374
LIVANOVA PLC	18,338	1,187,306	1,603,291
LIVE NATION ENTERTAINMENT IN	95,161	4,591,928	11,389,820
LIVE OAK BANCSHARES INC	1,789	42,123	156,162
LIVENT CORP	9,399	99,891	229,148
LIVEONE INC	2,663	11,848	3,409
LIVEPERSON INC	3,697	79,624	132,057
LIVERAMP HOLDINGS INC	76,501	3,338,372	3,668,223
LKQ CORP	190,814	5,634,798	11,454,564
LOCKHEED MARTIN CORP	201,615	61,046,786	71,655,987
LOEWS CORP	149,631	6,571,098	8,642,687
LORDSTOWN MOTORS CORP CL A	7,844	72,485	27,062
LOUISIANA PACIFIC CORP	116,506	4,940,602	9,128,245
LOVESAC CO/THE	36,921	1,089,344	2,446,385
LOWE S COS INC	609,242	60,897,887	157,476,872
LOYALTY VENTURES INC	11,557	896,383	347,519
LPL FINANCIAL HOLDINGS INC	44,028	1,968,766	7,048,443
LTC PROPERTIES INC	2,247	79,546	76,713
LULULEMON ATHLETICA INC	70,566	9,278,575	27,623,061
LUMBER LIQUIDATORS HOLDINGS	1,799	36,177	30,709
LUMEN TECHNOLOGIES INC	695,811	12,877,305	8,732,428
LUMENTUM HOLDINGS INC	64,244	4,668,344	6,795,088

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LUNA INNOVATIONS INC	1,735	9,916	14,643
LUTHER BURBANK CORP	39,066	419,740	548,487
LUXFER HOLDINGS PLC	1,626	35,540	31,398
LXP INDUSTRIAL TRUST	15,783	160,200	246,530
LYELL IMMUNOPHARMA INC	1,755	20,236	13,584
LYFT INC A	238,391	11,843,984	10,186,447
LYONDELLBASELL INDU CL A	216,147	18,709,276	19,935,238
M + T BANK CORP	89,904	12,563,956	13,807,456
M/I HOMES INC	1,642	33,097	102,100
MACATAWA BANK CORP	2,024	17,943	17,852
MACERICH CO/THE	12,275	217,347	212,112
MACOM TECHNOLOGY SOLUTIONS H	34,078	2,029,533	2,668,307
MACROGENICS INC	9,237	230,280	148,254
MACY S INC	193,246	5,829,830	5,059,180
MADISON SQUARE GARDEN ENTERT	1,502	93,373	105,651
MADISON SQUARE GARDEN SPORTS	10,677	1,560,204	1,854,915
MADRIGAL PHARMACEUTICALS INC	13,163	1,649,285	1,115,433
MAGELLAN HEALTH INC	1,358	77,960	128,996
MAGENTA THERAPEUTICS INC	1,713	22,084	7,589
MAGNITE INC	7,450	98,341	130,375
MAGNOLIA OIL + GAS CORP A	178,654	2,933,269	3,371,201
MAIDEN HOLDINGS LTD	3,951	14,006	12,090
MALIBU BOATS INC A	16,129	558,711	1,108,546
MANDIANT INC	133,450	2,010,254	2,340,713
MANHATTAN ASSOCIATES INC	62,436	4,808,687	9,708,174
MANITOWOC COMPANY INC	45,587	1,046,515	847,462
MANNKIND CORP	14,145	29,951	61,814
MANPOWERGROUP INC	52,942	4,583,231	5,152,845
MANTECH INTERNATIONAL CORP A	22,966	1,713,880	1,674,910
MARATHON DIGITAL HOLDINGS IN	5,483	155,032	180,171
MARATHON OIL CORP	538,867	7,732,781	8,848,196
MARATHON PETROLEUM CORP	466,102	23,640,167	29,825,867
MARAVAI LIFESCIENCES HLDGS A	66,124	2,558,308	2,770,596
MARCUS + MILLICHAP INC	14,968	688,100	770,253
MARCUS CORPORATION	1,463	34,771	26,129
MARINE PRODUCTS CORP	277	4,982	3,463
MARINEMAX INC	86,971	1,695,264	5,134,768
MARINUS PHARMACEUTICALS INC	2,106	34,568	25,019
MARKEL CORP	7,538	7,338,112	9,301,892
MARKETAXESS HOLDINGS INC	28,099	7,575,420	11,556,276
MARLIN BUSINESS SERVICES INC	257	5,993	5,983
MARQETA INC A	6,117	144,465	105,029
MARRIOTT INTERNATIONAL CL A	189,626	18,552,238	31,333,800
MARRIOTT VACATIONS WORLD	22,925	3,617,506	3,873,867
MARRONE BIO INNOVATIONS INC	3,023	3,935	2,177
MARSH + MCLENNAN COS	460,004	42,755,130	79,957,895

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MARTEN TRANSPORT LTD	3,459	33,573	59,356
MARTIN MARIETTA MATERIALS	43,342	8,664,925	19,093,018
MARVELL TECHNOLOGY INC	457,017	10,998,087	39,984,417
MASCO CORP	271,307	10,289,924	19,051,178
MASIMO CORP	93,858	20,683,837	27,479,745
MASONITE INTERNATIONAL CORP	75,512	5,308,434	8,906,640
MASTEC INC	107,034	9,020,309	9,877,098
MASTERCARD INC A	739,263	146,496,578	265,631,981
MASTERCRAFT BOAT HOLDINGS IN	1,087	25,713	30,795
MATADOR RESOURCES CO	6,326	128,378	233,556
MATCH GROUP INC	290,867	23,234,836	38,467,161
MATERION CORP	1,172	51,377	107,754
MATRIX SERVICE CO	1,749	25,401	13,152
MATSON INC	83,665	4,282,550	7,532,360
MATTEL INC	189,060	3,955,894	4,076,134
MATTHEWS INTL CORP CLASS A	40,290	761,572	1,477,434
MAXAR TECHNOLOGIES INC	4,168	143,201	123,081
MAXCYTE INC	110,883	1,400,588	1,129,898
MAXIMUS INC	44,807	2,329,625	3,569,774
MAXLINEAR INC	4,130	80,146	311,361
MAYVILLE ENGINEERING CO INC	288	2,940	4,294
MBIA INC	2,747	26,279	43,375
MCAFEE CORP CLASS A	47,777	985,716	1,232,169
MCCORMICK + CO NON VTG SHRS	194,959	14,347,665	18,834,989
MCDONALD S CORP	599,537	100,437,330	160,717,884
MCGRATH RENTCORP	1,382	51,130	110,919
MCKESSON CORP	166,027	25,842,136	41,269,331
MDC HOLDINGS INC	59,335	2,051,766	3,312,673
MDU RESOURCES GROUP INC	190,193	4,768,597	5,865,552
MEDAVAIL HOLDINGS INC	377	5,084	528
MEDIAALPHA INC CLASS A	1,185	50,143	18,296
MEDICAL PROPERTIES TRUST INC	394,638	6,559,191	9,325,296
MEDIFAST INC	38,012	4,154,506	7,960,853
MEDNAX INC	59,828	936,156	1,627,920
MEDPACE HOLDINGS INC	24,884	3,173,507	5,415,754
MEDTRONIC PLC	1,068,425	97,327,122	110,528,566
MEI PHARMA INC	6,756	19,014	18,039
MEIRAGTX HOLDINGS PLC	1,472	29,921	34,945
MERCADOLIBRE INC	16,990	5,656,065	22,909,316
MERCANTILE BANK CORP	922	23,269	32,298
MERCHANTS BANCORP/IN	1,906	50,807	90,211
MERCK + CO. INC.	2,179,253	144,487,650	167,017,950
MERCURY GENERAL CORP	18,972	1,039,220	1,006,654
MERCURY SYSTEMS INC	42,032	3,200,328	2,314,282
MERIDIAN BIOSCIENCE INC	30,135	452,941	614,754
MERIDIANLINK INC	882	19,981	19,034

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MERIT MEDICAL SYSTEMS INC	104,817	4,445,378	6,530,099
MERITAGE HOMES CORP	23,262	1,632,970	2,839,360
MERITOR INC	279,706	6,794,342	6,931,115
MERSANA THERAPEUTICS INC	123,990	1,965,411	771,218
MESA AIR GROUP INC	14,796	106,188	82,858
MESA LABORATORIES INC	284	60,514	93,178
META FINANCIAL GROUP INC	1,790	44,517	106,791
META MATERIALS INC	11,980	78,417	29,471
META PLATFORMS INC CLASS A	1,864,772	319,571,267	627,216,062
METHODE ELECTRONICS INC	23,395	945,029	1,150,332
METLIFE INC	807,481	39,192,207	50,459,488
METROCITY BANKSHARES INC	1,373	20,313	37,799
METROMILE INC	2,092	18,797	4,581
METROPOLITAN BANK HOLDING CO	17,575	1,690,725	1,872,265
METTLER TOLEDO INTERNATIONAL	15,782	9,609,996	26,785,368
MFA FINANCIAL INC	25,416	96,666	115,897
MGE ENERGY INC	31,915	2,166,968	2,625,009
MGIC INVESTMENT CORP	465,867	5,207,313	6,717,802
MGM GROWTH PROPERTIES LLC A	106,992	2,714,093	4,370,623
MGM RESORTS INTERNATIONAL	277,729	7,786,785	12,464,478
MGP INGREDIENTS INC	814	47,083	69,182
MICROCHIP TECHNOLOGY INC	413,669	19,021,402	36,014,023
MICRON TECHNOLOGY INC	807,874	31,755,399	75,253,463
MICROSOFT CORP	6,046,153	668,594,189	2,033,442,177
MICROSTRATEGY INC CL A	510	92,549	277,690
MICROVISION INC	9,325	158,819	46,718
MID AMERICA APARTMENT COMM	97,009	10,043,920	22,257,745
MID PENN BANCORP INC	711	19,340	22,567
MIDDLEBY CORP	42,226	4,194,547	8,308,388
MIDDLESEX WATER CO	984	41,815	118,375
MIDLAND STATES BANCORP INC	2,645	64,768	65,570
MIDWESTONE FINANCIAL GROUP I	21,655	682,540	700,972
MILLER INDUSTRIES INC/TENN	22,227	372,616	742,382
MILLERKNOLL INC	137,731	5,343,164	5,397,678
MIMECAST LTD	134,543	6,009,788	10,705,587
MIMEDX GROUP INC	59,362	515,393	358,546
MIND MEDICINE MINDMED INC	19,601	71,310	27,049
MINERALS TECHNOLOGIES INC	18,606	907,292	1,361,029
MIRATI THERAPEUTICS INC	30,327	4,418,171	4,448,668
MIRUM PHARMACEUTICALS INC	90	1,072	1,436
MISSION PRODUCE INC	2,108	43,011	33,096
MISTER CAR WASH INC	168,862	2,986,210	3,074,977
MISTRAS GROUP INC	2,675	31,146	19,875
MITEK SYSTEMS INC	2,308	18,906	40,967
MKS INSTRUMENTS INC	30,468	2,873,304	5,306,612
MODEL N INC	52,465	1,296,588	1,575,524

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MODERNA INC	305,790	36,787,318	77,664,544
MODINE MANUFACTURING CO	57,261	572,866	577,763
MODIVCARE INC	10,712	787,623	1,588,482
MOELIS + CO CLASS A	28,420	1,674,452	1,776,534
MOHAWK INDUSTRIES INC	41,719	6,800,060	7,600,367
MOLECULAR TEMPLATES INC	2,068	22,251	8,107
MOLINA HEALTHCARE INC	36,519	4,738,810	11,615,964
MOLSON COORS BEVERAGE CO B	319,939	18,647,134	14,829,173
MOMENTIVE GLOBAL INC	228,939	4,174,618	4,842,060
MONARCH CASINO + RESORT INC	13,423	913,800	992,631
MONDELEZ INTERNATIONAL INC A	1,095,769	48,328,034	72,660,442
MONEYGRAM INTERNATIONAL INC	4,909	21,509	38,732
MONGODB INC	35,366	7,857,956	18,720,992
MONMOUTH REAL ESTATE INV COR	5,473	72,966	114,988
MONOLITHIC POWER SYSTEMS INC	30,924	5,511,485	15,255,737
MONRO INC	1,915	98,880	111,587
MONSTER BEVERAGE CORP	258,263	14,598,986	24,803,579
MONTE ROSA THERAPEUTICS INC	817	22,389	16,683
MONTROSE ENVIRONMENTAL GROUP	1,426	58,764	100,547
MOODY S CORP	122,330	20,403,205	47,779,651
MOOG INC CLASS A	23,858	1,649,846	1,931,782
MORGAN STANLEY	1,121,356	51,672,046	110,072,305
MORNINGSTAR INC	13,703	1,685,195	4,686,289
MORPHIC HOLDING INC	1,114	30,488	52,781
MOSAIC CO/THE	309,791	9,078,700	12,171,688
MOTORCAR PARTS OF AMERICA IN	1,240	26,308	21,167
MOTOROLA SOLUTIONS INC	122,148	13,964,539	33,187,612
MOVADO GROUP INC	26,316	872,626	1,100,798
MP MATERIALS CORP	4,202	146,295	190,855
MR COOPER GROUP INC	3,750	50,022	156,038
MRC GLOBAL INC	4,628	82,435	31,841
MSA SAFETY INC	19,407	2,075,139	2,929,681
MSC INDUSTRIAL DIRECT CO A	36,969	2,873,582	3,107,614
MSCI INC	59,435	11,760,752	36,415,230
MUELLER INDUSTRIES INC	30,863	878,493	1,832,028
MUELLER WATER PRODUCTS INC A	9,063	90,115	130,507
MULTIPLAN CORP	21,843	159,193	96,764
MURPHY OIL CORP	69,471	1,286,317	1,813,888
MURPHY USA INC	1,426	99,236	284,116
MUSTANG BIO INC	2,292	9,143	3,805
MVB FINANCIAL CORP	577	16,221	23,957
MYERS INDUSTRIES INC	2,081	24,317	41,641
MYR GROUP INC/DELAWARE	11,043	416,194	1,220,804
MYRIAD GENETICS INC	44,581	1,383,905	1,230,436
N ABLE INC	13,303	188,382	147,663
N B T BANCORP INC	2,265	64,523	87,248

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NABORS INDUSTRIES LTD	411	126,793	33,328
NANOSTRING TECHNOLOGIES INC	39,568	1,039,956	1,670,957
NANTHEALTH INC	877	3,775	925
NAPCO SECURITY TECHNOLOGIES	787	17,837	39,334
NASDAQ INC	81,284	7,010,494	17,070,453
NATERA INC	78,824	6,827,569	7,361,373
NATHAN S FAMOUS INC	192	16,067	11,211
NATIONAL BANK HOLD CL A	77,155	2,757,870	3,390,191
NATIONAL BEVERAGE CORP	1,356	43,454	61,467
NATIONAL CINEMEDIA INC	4,091	44,369	11,496
NATIONAL ENERGY SERVICES REU	2,919	29,226	27,585
NATIONAL FUEL GAS CO	51,207	2,716,952	3,274,176
NATIONAL HEALTHCARE CORP	13,432	972,640	912,570
NATIONAL INSTRUMENTS CORP	74,712	2,775,607	3,262,673
NATIONAL PRESTO INDS INC	338	34,397	27,726
NATIONAL RESEARCH CORP	745	30,303	30,932
NATIONAL RETAIL PROPERTIES	97,751	4,509,931	4,698,891
NATIONAL STORAGE AFFILIATES	4,667	145,895	322,956
NATIONAL VISION HOLDINGS INC	4,659	172,406	223,585
NATIONAL WESTERN LIFE GROU A	3,423	871,502	734,028
NATL HEALTH INVESTORS INC	20,358	1,335,452	1,169,974
NATURAL GROCERS BY VITAMIN C	629	15,864	8,963
NATURES SUNSHINE PRODS INC	24,900	363,133	460,650
NATUS MEDICAL INC	38,664	848,530	917,497
NAUTILUS INC	2,110	17,756	12,934
NAVIENT CORP	9,467	76,761	200,890
NCINO INC	31,044	2,218,917	1,703,074
NCR CORPORATION	107,992	3,132,682	4,341,278
NCS MULTISTAGE HOLDINGS INC	5,433	1,227,318	157,557
NEENAH INC	47,818	2,256,982	2,213,017
NEKTAR THERAPEUTICS	101,968	4,619,237	1,377,588
NELNET INC CL A	1,035	40,786	101,099
NEOGAMES SA	325	15,961	9,029
NEOGEN CORP	6,131	169,828	278,409
NEOGENOMICS INC	55,183	2,642,598	1,882,844
NEOLEUKIN THERAPEUTICS INC	1,974	30,280	9,515
NEOPHOTONICS CORP	3,333	31,270	51,228
NETAPP INC	284,523	17,713,640	26,173,271
NETFLIX INC	396,897	112,486,788	239,106,629
NETGEAR INC	1,683	43,491	49,160
NETSCOUT SYSTEMS INC	8,174	224,578	270,396
NETSTREIT CORP	2,280	46,134	52,212
NEUROCRINE BIOSCIENCES INC	87,197	7,048,702	7,426,568
NEURONETICS INC	1,425	24,460	6,356
NEUROPACE INC	223	5,181	2,248
NEVRO CORP	30,820	3,858,971	2,498,577

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NEW FORTRESS ENERGY INC	14,597	568,772	352,372
NEW JERSEY RESOURCES CORP	43,418	1,699,889	1,782,743
NEW RELIC INC	29,793	2,459,490	3,276,038
NEW RESIDENTIAL INVESTMENT	555,090	6,985,896	5,945,014
NEW YORK COMMUNITY BANCORP	265,184	3,211,653	3,237,897
NEW YORK MORTGAGE TRUST INC	21,673	99,819	80,624
NEW YORK TIMES CO A	95,124	3,154,174	4,594,489
NEWAGE INC	8,671	32,062	8,931
NEWELL BRANDS INC	277,184	8,578,855	6,053,699
NEWMARK GROUP INC CLASS A	8,846	70,175	165,420
NEWMARKET CORP	4,141	1,685,347	1,419,204
NEWMONT CORP	555,429	21,976,025	34,447,707
NEWPARK RESOURCES INC	5,727	34,568	16,837
NEWS CORP CLASS A	265,099	3,689,314	5,914,359
NEWS CORP CLASS B	92,289	1,336,481	2,076,503
NEXIMMUNE INC	1,277	21,704	5,887
NEXPOINT RESIDENTIAL	44,241	1,333,826	3,708,723
NEXSTAR MEDIA GROUP INC CL A	36,820	3,797,532	5,559,084
NEXTERA ENERGY INC	1,541,109	69,088,678	143,877,936
NEXTERA ENERGY PARTNERS LP	15,353	1,142,610	1,295,793
NEXTGEN HEALTHCARE INC	65,495	975,930	1,165,156
NEXTIER OILFIELD SOLUTIONS I	111,572	529,706	396,081
NGM BIOPHARMACEUTICALS INC	1,740	32,618	30,815
NI HOLDINGS INC	516	7,788	9,758
NICOLET BANKSHARES INC	747	44,745	64,055
NIELSEN HOLDINGS PLC	243,881	7,775,063	5,001,999
NIKE INC CL B	988,084	79,192,472	164,683,960
NIKOLA CORP	13,312	227,898	131,389
NISOURCE INC	488,569	11,991,644	13,489,390
NKARTA INC	806	27,846	12,372
NL INDUSTRIES	414	1,144	3,064
NLIGHT INC	2,338	46,263	55,995
NMI HOLDINGS INC CLASS A	58,013	1,243,549	1,267,584
NN INC	2,465	22,396	10,107
NOMAD FOODS LTD	26,675	670,733	677,278
NOODLES + CO	2,306	31,812	20,915
NORDIC AMERICAN TANKERS LTD	9,984	80,540	16,873
NORDSON CORP	31,969	3,572,525	8,160,727
NORDSTROM INC	199,856	6,911,108	4,520,743
NORFOLK SOUTHERN CORP	203,243	29,193,447	60,507,474
NORTHERN OIL AND GAS INC	130,850	3,113,316	2,692,893
NORTHERN TRUST CORP	206,024	18,583,013	24,642,531
NORTHFIELD BANCORP INC	2,583	31,741	41,741
NORTHRIM BANCORP INC	17,656	642,045	767,330
NORTHROP GRUMMAN CORP	129,738	34,748,707	50,217,688
NORTHWEST BANCSHARES INC	6,959	96,461	98,539

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NORTHWEST NATURAL HOLDING CO	1,829	96,158	89,219
NORTHWEST PIPE CO	601	15,142	19,112
NORTHWESTERN CORP	49,183	2,818,656	2,811,300
NORTONLIFELOCK INC	385,913	8,703,663	10,026,020
NORWEGIAN CRUISE LINE HOLDIN	261,295	9,452,724	5,419,258
NOV INC	456,040	9,286,331	6,179,342
NOVAGOLD RESOURCES INC	13,624	88,045	93,461
NOVANTA INC	2,000	94,212	352,660
NOVAVAX INC	44,596	8,315,347	6,380,350
NOVOCURE LTD	59,556	4,266,708	4,471,464
NOW INC	6,288	74,012	53,700
NRG ENERGY INC	239,997	6,727,633	10,339,071
NU SKIN ENTERPRISES INC A	2,850	135,288	144,638
NUANCE COMMUNICATIONS INC	155,813	2,432,981	8,619,575
NUCOR CORP	208,946	11,428,269	23,851,186
NURIX THERAPEUTICS INC	1,793	58,688	51,907
NUTANIX INC A	125,492	5,032,027	3,998,175
NUVALENT INC A	678	21,558	12,909
NUVASIVE INC	32,699	1,981,780	1,716,044
NUVATION BIO INC	9,117	82,275	77,495
NV5 GLOBAL INC	748	44,888	103,314
NVE CORP	278	18,520	18,987
NVENT ELECTRIC PLC	92,325	1,894,002	3,508,350
NVIDIA CORP	2,111,379	146,041,496	620,977,678
NVR INC	2,211	5,369,843	13,064,512
NXP SEMICONDUCTORS NV	222,597	42,164,983	50,703,145
O I GLASS INC	8,857	113,180	106,550
O REILLY AUTOMOTIVE INC	51,663	16,807,845	36,485,960
OAK STREET HEALTH INC	57,179	3,094,585	1,894,912
OASIS PETROLEUM INC	37,252	3,470,593	4,693,379
OCCIDENTAL PETROLEUM CORP	594,795	30,652,204	17,243,107
OCEANEERING INTL INC	32,065	445,095	362,655
OCEANFIRST FINANCIAL CORP	342,637	7,670,441	7,606,541
OCUGEN INC	10,557	88,204	48,034
OCULAR THERAPEUTIX INC	4,090	41,916	28,507
OCWEN FINANCIAL CORP	461	14,206	18,426
ODP CORP/THE	146,161	4,108,547	5,741,204
OFFICE PROPERTIES INCOME TRU	56,644	1,823,774	1,407,037
OFG BANCORP	54,325	990,943	1,442,872
OGE ENERGY CORP	414,468	14,387,343	15,907,282
OIL DRI CORP OF AMERICA	179	5,656	5,859
OIL STATES INTERNATIONAL INC	4,027	85,736	20,014
OKTA INC	145,767	15,148,620	32,676,588
OLAPLEX HOLDINGS INC	44,953	1,076,984	1,309,481
OLD DOMINION FREIGHT LINE	76,828	9,193,715	27,533,619
OLD NATIONAL BANCORP	9,239	151,143	167,411

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OLD REPUBLIC INTL CORP	161,515	3,231,423	3,970,039
OLD SECOND BANCORP INC	1,642	16,974	20,673
OLEMA PHARMACEUTICALS INC	42,074	808,132	393,813
OLIN CORP	79,470	1,877,965	4,571,114
OLLIE S BARGAIN OUTLET HOLDI	77,514	6,636,465	3,967,942
OLO INC CLASS A	46,751	1,168,694	972,888
OLYMPIC STEEL INC	690	14,414	16,215
OMEGA FLEX INC	166	11,599	21,074
OMEGA HEALTHCARE INVESTORS	184,596	5,854,805	5,462,196
OMEGA THERAPEUTICS INC	245	5,382	2,776
OMEROS CORP	3,684	51,526	23,688
OMNICELL INC	38,270	2,079,024	6,905,439
OMNICOM GROUP	148,207	10,959,178	10,859,127
ON SEMICONDUCTOR	370,810	7,959,155	25,185,415
ON24 INC	1,624	50,897	28,176
ONCOCYTE CORP	3,679	15,171	7,983
ONCORUS INC	1,160	22,469	6,113
ONCTERNAL THERAPEUTICS INC	1,442	7,434	3,273
ONE GAS INC	40,905	3,257,811	3,173,819
ONE GROUP HOSPITALITY INC/TH	1,563	19,169	19,709
ONE LIBERTY PROPERTIES INC	936	19,382	33,022
ONEMAIN HOLDINGS INC	106,471	3,712,533	5,327,809
ONEOK INC	332,105	18,033,979	19,514,490
ONESPAN INC	2,051	29,586	34,723
ONESPAWORLD HOLDINGS LTD	3,025	40,816	30,311
ONEWATER MARINE INC CL A	538	15,998	32,802
ONTO INNOVATION INC	132,044	6,920,666	13,366,814
ONTRAK INC	524	10,316	3,296
OOMA INC	1,437	19,799	29,372
OPEN LENDING CORP CL A	176,485	5,113,669	3,967,383
OPENDOOR TECHNOLOGIES INC	266,423	4,650,053	3,892,440
OPKO HEALTH INC	22,753	98,711	109,442
OPORTUN FINANCIAL CORP	16,785	248,425	339,896
OPPENHEIMER HOLDINGS CL A	8,040	368,538	372,815
OPTIMIZERX CORP	978	22,990	60,744
OPTINOSE INC	87,114	1,437,563	141,125
OPTION CARE HEALTH INC	170,999	4,224,369	4,863,212
ORACLE CORP	1,302,186	61,967,255	113,563,641
ORAMED PHARMACEUTICALS INC	1,645	23,237	23,491
ORASURE TECHNOLOGIES INC	4,376	44,036	38,027
ORCHID ISLAND CAPITAL INC	6,329	36,751	28,481
ORGANOGENESIS HOLDINGS INC	2,383	36,673	22,019
ORGANON + CO	196,773	5,932,446	5,991,738
ORIC PHARMACEUTICALS INC	87,376	1,466,351	1,284,427
ORIGIN BANCORP INC	9,443	273,125	405,294
ORION ENGINEERED CARBONS SA	3,506	67,731	64,370

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ORION OFFICE REIT INC	30,384	673,006	567,269
ORMAT TECHNOLOGIES INC	2,565	135,950	203,405
ORRSTOWN FINL SERVICES INC	14,635	273,202	368,802
ORTHO CLINICAL DIAGNOSTICS H	9,202	174,158	196,831
ORTHOFIX MEDICAL INC	29,271	1,267,985	910,035
ORTHOPEDIATRICS CORP	789	26,914	47,230
OSHKOSH CORP	52,480	2,756,581	5,915,021
OSI SYSTEMS INC	1,426	85,927	132,903
OTIS WORLDWIDE CORP	494,388	33,528,925	43,046,363
OTTER TAIL CORP	2,459	92,837	175,622
OUSTER INC	8,983	61,683	46,712
OUTBRAIN INC	268	4,145	3,752
OUTFRONT MEDIA INC	112,097	1,685,649	3,006,442
OUTLOOK THERAPEUTICS INC	2,877	6,977	3,913
OUTSET MEDICAL INC	2,639	134,640	121,632
OVERSTOCK.COM INC	61,414	4,434,102	3,624,040
OVINTIV INC	161,705	4,584,770	5,449,459
OWENS + MINOR INC	130,971	4,708,029	5,697,239
OWENS CORNING	74,406	4,759,540	6,733,743
OXFORD INDUSTRIES INC	27,145	1,631,358	2,755,760
OYSTER POINT PHARMA INC	647	17,693	11,814
P G + E CORP	852,753	19,169,441	10,352,421
P.A.M. TRANSPORTATION SVCS	275	14,308	19,528
P10 INC A	52,228	628,977	730,147
PACCAR INC	237,556	15,114,227	20,966,693
PACIFIC BIOSCIENCES OF CALIF	48,779	1,326,378	998,018
PACIFIC PREMIER BANCORP INC	54,471	1,525,576	2,180,474
PACIRA BIOSCIENCES INC	41,067	1,740,590	2,471,001
PACKAGING CORP OF AMERICA	74,854	7,228,209	10,191,372
PACTIV EVERGREEN INC	175,077	2,614,318	2,219,976
PACWEST BANCORP	105,090	3,986,003	4,746,915
PAE INC	4,066	37,519	40,375
PAGERDUTY INC	22,357	935,012	776,906
PALANTIR TECHNOLOGIES INC A	924,020	24,529,313	16,826,404
PALO ALTO NETWORKS INC	56,458	9,840,087	31,433,556
PALOMAR HOLDINGS INC	1,427	92,288	92,427
PAPA JOHN S INTL INC	1,904	99,760	254,127
PAR PACIFIC HOLDINGS INC	2,336	37,172	38,521
PAR TECHNOLOGY CORP/DEL	1,392	62,721	73,456
PARAGON 28 INC	65,991	1,138,679	1,167,381
PARAMOUNT GROUP INC	146,465	1,473,894	1,221,518
PARATEK PHARMACEUTICALS INC	2,833	41,171	12,720
PARK AEROSPACE CORP	1,390	25,958	18,348
PARK HOTELS + RESORTS INC	125,876	3,432,512	2,376,539
PARK NATIONAL CORP	858	76,729	117,812
PARK OHIO HOLDINGS CORP	18,304	638,530	387,496

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PARKER HANNIFIN CORP	115,900	21,101,761	36,870,108
PARSONS CORP	1,444	51,931	48,591
PARTY CITY HOLDCO INC	6,321	64,127	35,208
PASSAGE BIO INC	2,109	48,294	13,392
PATRICK INDUSTRIES INC	33,448	1,457,496	2,698,919
PATTERSON COS INC	86,810	2,140,946	2,547,874
PATTERSON UTI ENERGY INC	10,733	100,044	90,694
PAVMED INC	4,175	19,467	10,271
PAYA HOLDINGS INC	4,679	48,732	29,665
PAYCHEX INC	223,403	14,748,758	30,494,510
PAYCOM SOFTWARE INC	35,126	6,402,113	14,583,964
PAYCOR HCM INC	18,075	589,390	520,741
PAYLOCITY HOLDING CORP	26,072	2,977,823	6,157,164
PAYPAL HOLDINGS INC	931,223	91,531,793	175,610,033
PAYSAFE LTD	388,029	3,184,785	1,517,193
PBF ENERGY INC CLASS A	5,329	86,416	69,117
PC CONNECTION INC	702	23,261	30,277
PCSB FINANCIAL CORP	809	13,686	15,403
PDC ENERGY INC	28,512	1,125,366	1,390,815
PDF SOLUTIONS INC	1,942	17,578	61,736
PEAPACK GLADSTONE FINL CORP	30,841	999,164	1,091,771
PEBBLEBROOK HOTEL TRUST	268,922	5,773,610	6,015,785
PEGASYSTEMS INC	22,458	1,503,062	2,511,254
PELOTON INTERACTIVE INC A	282,449	28,537,882	10,100,376
PENN NATIONAL GAMING INC	158,482	11,323,221	8,217,292
PENNANT GROUP INC/THE	1,489	8,333	34,366
PENNYMAC FINANCIAL SERVICES	1,870	79,409	130,489
PENNYMAC MORTGAGE INVESTMENT	147,129	2,571,953	2,549,746
PENSKE AUTOMOTIVE GROUP INC	60,727	4,475,194	6,511,149
PENTAIR PLC	114,786	4,734,098	8,382,822
PENUMBRA INC	20,347	2,872,419	5,846,100
PEOPLE S UNITED FINANCIAL	287,315	4,485,721	5,119,953
PEOPLES BANCORP INC	1,491	37,933	47,429
PEOPLES FINANCIAL SERVICES	368	15,678	19,390
PEPSICO INC	1,030,942	120,026,240	179,084,935
PERDOCEO EDUCATION CORP	94,203	1,031,949	1,107,827
PERFICIENT INC	71,037	4,108,927	9,184,374
PERFORMANCE FOOD GROUP CO	84,784	2,930,388	3,890,738
PERKINELMER INC	92,001	8,882,490	18,497,721
PERPETUA RESOURCES CORP	895	7,675	4,251
PERRIGO CO PLC	208,877	11,414,221	8,125,315
PERSONALIS INC	1,876	29,839	26,771
PETCO HEALTH AND WELLNESS CO	50,612	1,135,704	1,001,611
PETIQ INC	1,570	45,546	35,655
PETMED EXPRESS INC	1,228	27,155	31,019
PFIZER INC	4,333,133	154,817,672	255,871,504

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PGT INNOVATIONS INC	111,596	1,583,517	2,509,794
PHATHOM PHARMACEUTICALS INC	1,127	34,792	22,168
PHIBRO ANIMAL HEALTH CORP A	1,266	38,618	25,852
PHILIP MORRIS INTERNATIONAL	1,081,702	99,699,803	102,761,690
PHILLIPS 66	527,113	41,464,399	38,194,608
PHILLIPS EDISON + COMPANY IN	18,968	592,393	626,703
PHOTRONICS INC	16,648	204,408	313,815
PHREESIA INC	2,820	110,808	117,481
PHYSICIANS REALTY TRUST	12,409	216,101	233,661
PIEDMONT OFFICE REALTY TRU A	78,225	1,452,302	1,437,776
PILGRIM S PRIDE CORP	41,142	851,436	1,160,204
PING IDENTITY HOLDING CORP	68,061	1,451,668	1,557,236
PINNACLE FINANCIAL PARTNERS	88,858	6,446,747	8,485,939
PINNACLE WEST CAPITAL	143,636	10,993,001	10,139,265
PINTEREST INC CLASS A	333,530	12,745,014	12,123,816
PIONEER BANCORP INC/NY	483	5,741	5,468
PIONEER NATURAL RESOURCES CO	241,845	38,405,448	43,986,769
PIPER SANDLER COS	10,987	1,008,304	1,961,289
PITNEY BOWES INC	7,466	90,858	49,500
PJT PARTNERS INC A	28,187	1,716,119	2,088,375
PLANET FITNESS INC CL A	48,356	3,408,752	4,380,086
PLANTRONICS INC	2,249	76,770	65,986
PLAYA HOTELS + RESORTS NV	311,525	1,819,700	2,485,970
PLAYAGS INC	264,832	3,726,005	1,798,209
PLAYTIKA HOLDING CORP	57,575	1,447,211	995,472
PLBY GROUP INC	1,560	46,637	41,558
PLEXUS CORP	7,215	397,357	691,846
PLIANT THERAPEUTICS INC	1,402	47,349	18,927
PLUG POWER INC	283,761	8,889,899	8,010,573
PLYMOUTH INDUSTRIAL REIT INC	1,651	21,968	52,832
PMV PHARMACEUTICALS INC	39,586	987,375	914,437
PNC FINANCIAL SERVICES GROUP	314,073	38,246,116	62,977,918
PNM RESOURCES INC	4,917	175,482	224,264
POLARIS INC	31,268	2,575,610	3,436,666
POLYMET MINING CORP	951	3,666	2,378
POOL CORP	34,204	5,347,849	19,359,464
POPULAR INC	153,400	5,524,445	12,584,936
PORCH GROUP INC	4,447	85,120	69,329
PORTAGE BIOTECH INC	188	3,947	2,017
PORTILLO S INC CL A	1,349	42,815	50,641
PORTLAND GENERAL ELECTRIC CO	61,169	2,744,836	3,237,063
POSEIDA THERAPEUTICS INC	1,605	16,518	10,930
POST HOLDINGS INC	33,081	2,852,607	3,729,221
POSTAL REALTY TRUST INC A	1,078	19,500	21,344
POTLATCHDELTIC CORP	31,980	1,631,661	1,925,836
POWELL INDUSTRIES INC	588	18,777	17,340

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
POWER INTEGRATIONS INC	40,012	2,148,274	3,716,715
POWERSCHOOL HOLDINGS INC A	2,821	81,781	46,462
PPG INDUSTRIES INC	196,404	21,453,807	33,867,906
PPL CORP	528,783	16,435,109	15,895,217
PRA GROUP INC	2,522	67,398	126,630
PRAXIS PRECISION MEDICINES I	2,101	63,983	41,390
PRECIGEN INC	5,373	79,116	19,934
PRECISION BIOSCIENCES INC	39,897	584,983	295,238
PREFERRED APARTMENT COMMUNIT	77,370	947,896	1,397,302
PREFERRED BANK/LOS ANGELES	585	27,358	41,997
PREFORMED LINE PRODUCTS CO	5,910	437,075	382,377
PRELUDE THERAPEUTICS INC	643	48,936	8,005
PREMIER FINANCIAL CORP	2,139	46,560	66,116
PREMIER INC CLASS A	299,502	9,507,402	12,330,497
PRESTIGE CONSUMER HEALTHCARE	133,887	5,142,682	8,120,247
PRICESMART INC	1,384	96,465	101,267
PRIMERICA INC	28,063	3,105,917	4,301,216
PRIMIS FINANCIAL CORP	1,610	20,176	24,214
PRIMO WATER CORP	178,628	2,952,246	3,149,212
PRIMORIS SERVICES CORP	3,205	61,522	76,856
PRINCIPAL FINANCIAL GROUP	179,643	9,518,031	12,993,578
PRIORITY TECHNOLOGY HOLDINGS	456	3,169	3,228
PRIVIA HEALTH GROUP INC	52,649	1,325,341	1,362,030
PROASSURANCE CORP	3,230	90,326	81,719
PROCEPT BIOROBOTICS CORP	241	6,138	6,027
PROCORE TECHNOLOGIES INC	33,124	2,642,403	2,648,926
PROCTER + GAMBLE CO/THE	1,849,179	183,413,310	302,488,701
PROG HOLDINGS INC	3,710	108,045	167,358
PROGRESS SOFTWARE CORP	2,520	62,498	121,640
PROGRESSIVE CORP	470,255	29,142,110	48,271,676
PROGYNY INC	3,633	158,672	182,922
PROLOGIS INC	684,952	51,286,228	115,318,519
PROMETHEUS BIOSCIENCES INC	1,719	45,995	67,969
PROPETRO HOLDING CORP	5,213	67,094	42,225
PROS HOLDINGS INC	2,291	76,607	79,017
PROSPERITY BANCSHARES INC	47,487	3,035,337	3,433,310
PROTAGONIST THERAPEUTICS INC	2,543	49,480	86,971
PROTHENA CORP PLC	1,988	46,848	98,207
PROTO LABS INC	1,602	154,889	82,263
PROVENTION BIO INC	3,062	43,987	17,208
PROVIDENT BANCORP INC	947	12,896	17,614
PROVIDENT FINANCIAL SERVICES	4,282	75,037	103,710
PRUDENTIAL FINANCIAL INC	316,389	26,753,969	34,245,945
PS BUSINESS PARKS INC/MD	23,761	3,402,892	4,376,063
PTC INC	73,641	5,793,352	8,921,607
PTC THERAPEUTICS INC	40,868	1,972,575	1,627,772

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PUBLIC SERVICE ENTERPRISE GP	368,870	18,442,095	24,614,695
PUBLIC STORAGE	106,237	22,387,234	39,792,131
PULMONX CORP	1,479	73,441	47,432
PULSE BIOSCIENCES INC	968	20,384	14,336
PULTEGROUP INC	226,249	6,127,583	12,932,393
PUMA BIOTECHNOLOGY INC	37,763	2,218,270	114,800
PURE CYCLE CORP	45,098	641,492	658,431
PURE STORAGE INC CLASS A	175,141	3,837,718	5,700,840
PURECYCLE TECHNOLOGIES INC	2,565	52,079	24,547
PURPLE INNOVATION INC	3,104	80,547	41,190
PVH CORP	71,373	6,318,057	7,611,930
PZENA INVESTMENT MANAGM CL A	987	8,684	9,347
Q2 HOLDINGS INC	24,129	1,279,873	1,916,808
QCR HOLDINGS INC	22,997	879,597	1,287,832
QIAGEN N.V.	125,380	3,824,219	6,968,620
QORVO INC	87,221	7,655,122	13,640,492
QUAD GRAPHICS INC	127,100	1,837,614	508,400
QUAKER CHEMICAL CORPORATION	769	98,744	177,470
QUALCOMM INC	869,287	71,428,700	158,966,514
QUALYS INC	19,586	1,808,583	2,687,591
QUANEX BUILDING PRODUCTS	22,543	497,355	558,616
QUANTA SERVICES INC	146,767	7,236,178	16,828,304
QUANTERIX CORP	1,765	63,877	74,836
QUANTUM CORP	3,151	22,261	17,394
QUANTUMSCAPE CORP	141,244	3,620,097	3,134,204
QUEST DIAGNOSTICS INC	98,564	9,163,728	17,052,558
QUIDEL CORP	40,460	6,711,708	5,461,695
QUINSTREET INC	2,941	33,570	53,497
QUOTIENT LTD	4,341	31,628	11,243
QUOTIENT TECHNOLOGY INC	5,447	70,423	40,417
QURATE RETAIL INC SERIES A	221,626	3,132,083	1,684,358
R1 RCM INC	177,246	2,073,262	4,518,001
RACKSPACE TECHNOLOGY INC	295,198	5,526,574	3,976,317
RADIAN GROUP INC	89,981	1,423,009	1,901,299
RADIANT LOGISTICS INC	2,284	13,270	16,650
RADIUS GLOBAL INFRASTRUCTU A	3,423	51,572	55,110
RADIUS HEALTH INC	2,881	91,858	19,937
RADNET INC	2,729	29,580	82,170
RAFAEL HOLDINGS INC CLASS B	561	11,998	2,861
RAIN THERAPEUTICS INC	240	4,139	3,091
RALLYBIO CORP	198	3,671	1,889
RALPH LAUREN CORP	128,686	14,694,937	15,295,618
RAMBUS INC	6,300	75,693	185,157
RANGE RESOURCES CORP	545,758	4,383,530	9,730,865
RANGER OIL CORP A	109,123	3,075,589	2,937,591
RANPAK HOLDINGS CORP	59,009	848,115	2,217,558

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RAPID MICRO BIOSYSTEMS INC A	265	5,337	2,820
RAPID7 INC	34,917	1,481,012	4,109,382
RAPT THERAPEUTICS INC	36,672	1,051,339	1,346,963
RAYMOND JAMES FINANCIAL INC	135,334	7,175,538	13,587,534
RAYONIER ADVANCED MATERIALS	3,441	38,095	19,648
RAYONIER INC	79,352	2,263,405	3,202,647
RAYTHEON TECHNOLOGIES CORP	1,199,823	81,999,241	103,256,767
RBB BANCORP	830	20,495	21,746
RBC BEARINGS INC	1,601	193,505	323,354
RCI HOSPITALITY HOLDINGS INC	487	12,461	37,928
RE/MAX HOLDINGS INC CL A	5,071	161,103	154,615
READY CAPITAL CORP	3,356	63,864	52,454
REALOGY HOLDINGS CORP	6,933	160,699	116,544
REALREAL INC/THE	4,506	65,244	52,315
REALTY INCOME CORP	392,455	24,225,092	28,095,853
REATA PHARMACEUTICALS INC A	1,577	181,762	41,585
RECURSION PHARMACEUTICALS A	6,611	140,925	113,246
RED RIVER BANCSHARES INC	279	12,795	14,927
RED ROBIN GOURMET BURGERS	969	27,418	16,018
RED ROCK RESORTS INC CLASS A	3,455	72,581	190,060
REDFIN CORP	28,129	1,359,284	1,079,872
REDWOOD TRUST INC	285,984	2,609,283	3,772,129
REGAL REXNORD CORP	38,935	3,866,197	6,625,958
REGENCY CENTERS CORP	113,706	7,054,825	8,567,747
REGENERON PHARMACEUTICALS	81,908	34,680,659	51,726,540
REGENXBIO INC	2,229	81,468	72,888
REGIONAL MANAGEMENT CORP	16,300	461,072	936,598
REGIONS FINANCIAL CORP	1,209,511	18,012,593	26,367,340
REGIS CORP	1,576	26,410	2,742
REINSURANCE GROUP OF AMERICA	57,862	6,979,312	6,335,310
REKOR SYSTEMS INC	1,790	18,786	11,725
RELAY THERAPEUTICS INC	52,373	1,454,694	1,608,375
RELIANCE STEEL + ALUMINUM	56,138	5,043,818	9,106,706
RELIANT BANCORP INC	1,077	18,803	38,234
RELMADA THERAPEUTICS INC	914	39,645	20,592
REMITLY GLOBAL INC	410	7,883	8,454
RENAISSANCERE HOLDINGS LTD	31,722	4,637,449	5,371,486
RENASANT CORP	57,436	1,866,584	2,179,696
RENEO PHARMACEUTICALS INC	221	2,147	1,890
RENEWABLE ENERGY GROUP INC	77,918	4,027,235	3,306,840
RENT A CENTER INC	33,264	1,051,067	1,598,003
RENT THE RUNWAY INC A	573	4,955	4,670
REPAY HOLDINGS CORP	116,512	2,668,443	2,128,674
REPLIGEN CORP	30,375	3,627,428	8,044,515
REPLIMUNE GROUP INC	1,632	32,109	44,227
REPUBLIC BANCORP INC CLASS A	564	17,444	28,674

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
REPUBLIC FIRST BANCORP INC	1,572	8,550	5,848
REPUBLIC SERVICES INC	146,130	10,061,370	20,377,829
RESERVOIR MEDIA INC	103,017	918,668	814,864
RESIDEO TECHNOLOGIES INC	103,629	1,825,142	2,697,463
RESMED INC	167,463	24,860,708	43,620,762
RESOURCES CONNECTION INC	31,016	458,040	553,325
RETAIL OPPORTUNITY INVESTMEN	6,761	103,904	132,516
RETAIL VALUE INC	38,548	737,591	247,478
RETRACTABLE TECHNOLOGIES INC	2,206	23,319	15,288
REV GROUP INC	59,607	991,657	843,439
REVANCE THERAPEUTICS INC	153,250	2,478,570	2,501,040
REVLON INC CLASS A	238	4,813	2,699
REVOLUTION MEDICINES INC	62,000	2,140,579	1,560,540
REVOLVE GROUP INC	2,056	143,725	115,218
REX AMERICAN RESOURCES CORP	289	18,181	27,744
REXFORD INDUSTRIAL REALTY IN	123,956	5,910,749	10,054,071
REYNOLDS CONSUMER PRODUCTS I	31,720	890,426	996,008
RH	9,457	6,297,936	5,068,385
RHYTHM PHARMACEUTICALS INC	2,457	59,997	24,521
RIBBON COMMUNICATIONS INC	3,925	37,485	23,746
RIGEL PHARMACEUTICALS INC	9,930	39,861	26,315
RILEY EXPLORATION PERMIAN IN	370	13,802	7,148
RIMINI STREET INC	2,489	15,255	14,859
RINGCENTRAL INC CLASS A	47,006	4,624,371	8,806,574
RIOT BLOCKCHAIN INC	4,827	159,170	107,787
RITE AID CORP	3,198	164,010	46,979
RIVIAN AUTOMOTIVE INC A	112,066	10,306,732	11,620,124
RLI CORP	10,295	597,375	1,154,070
RLJ LODGING TRUST	222,227	3,589,491	3,095,622
RMR GROUP INC/THE A	52,888	1,760,838	1,834,156
ROBERT HALF INTL INC	87,771	4,775,268	9,788,222
ROCKET COS INC CLASS A	65,039	1,468,475	910,546
ROCKET PHARMACEUTICALS INC	2,411	50,139	52,632
ROCKWELL AUTOMATION INC	80,559	13,192,004	28,103,007
ROCKY BRANDS INC	401	10,463	15,960
ROGERS CORP	1,073	90,531	292,929
ROKU INC	87,659	15,244,588	20,003,784
ROLLINS INC	156,000	3,772,732	5,336,760
ROMEO POWER INC	7,327	45,706	26,744
ROPER TECHNOLOGIES INC	78,135	21,421,704	38,431,481
ROSS STORES INC	251,235	20,764,202	28,711,136
ROYAL CARIBBEAN CRUISES LTD	174,942	15,921,500	13,453,040
ROYAL GOLD INC	35,447	2,601,348	3,729,379
ROYALTY PHARMA PLC CL A	179,839	8,063,677	7,166,584
RPC INC	4,113	39,203	18,673
RPM INTERNATIONAL INC	75,334	4,263,817	7,608,734

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RPT REALTY	82,867	1,102,544	1,108,760
RR DONNELLEY + SONS CO	4,035	25,642	45,434
RUBIUS THERAPEUTICS INC	2,487	38,229	24,074
RUMBLEON INC B	66,834	2,367,752	2,774,948
RUSH ENTERPRISES INC CL B	383	12,843	20,671
RUSH ENTERPRISES INC CL A	70,254	1,578,932	3,908,933
RUSH STREET INTERACTIVE INC	3,050	39,862	50,325
RUTH S HOSPITALITY GROUP INC	1,919	31,847	38,188
RXSIGHT INC	240	3,168	2,700
RYDER SYSTEM INC	171,108	11,406,384	14,104,432
RYERSON HOLDING CORP	945	10,708	24,617
RYMAN HOSPITALITY PROPERTIES	60,643	4,664,812	5,576,730
S + T BANCORP INC	2,336	74,683	73,631
S+P GLOBAL INC	231,051	56,972,889	109,039,898
SABRA HEALTH CARE REIT INC	213,444	3,644,265	2,890,032
SABRE CORP	187,088	4,132,025	1,607,086
SAFE BULKERS INC	65,201	300,674	245,808
SAFEHOLD INC	21,636	1,610,606	1,727,635
SAFETY INSURANCE GROUP INC	825	54,214	70,150
SAGE THERAPEUTICS INC	37,336	4,625,685	1,588,273
SAIA INC	7,223	594,337	2,434,368
SAILPOINT TECHNOLOGIES HOLDI	5,171	121,883	249,966
SALESFORCE.COM INC	757,845	111,654,689	192,591,150
SALLY BEAUTY HOLDINGS INC	342,954	5,527,152	6,330,931
SANA BIOTECHNOLOGY INC	10,477	237,990	162,184
SANDERSON FARMS INC	8,116	1,241,916	1,550,805
SANDY SPRING BANCORP INC	2,602	75,316	125,104
SANGAMO THERAPEUTICS INC	23,469	273,434	176,018
SANMINA CORP	34,745	740,751	1,440,528
SANTANDER CONSUMER USA HOLDI	33,214	523,498	1,395,652
SAPIENS INTERNATIONAL CORP	1,796	49,742	61,872
SAREPTA THERAPEUTICS INC	107,858	10,990,326	9,712,613
SAUL CENTERS INC	4,695	206,680	248,929
SBA COMMUNICATIONS CORP	82,174	14,559,865	31,967,329
SCANSOURCE INC	31,351	806,146	1,099,793
SCHLUMBERGER LTD	975,290	54,927,947	29,209,936
SCHNEIDER NATIONAL INC CL B	102,400	2,487,554	2,755,584
SCHNITZER STEEL INDS INC A	1,478	44,804	76,738
SCHOLAR ROCK HOLDING CORP	27,611	829,633	685,857
SCHOLASTIC CORP	4,507	167,159	180,100
SCHRODINGER INC	2,605	158,704	90,732
SCHWAB (CHARLES) CORP	1,102,194	49,151,116	92,694,515
SCHWEITZER MAUDUIT INTL INC	1,790	54,417	53,521
SCIENCE APPLICATIONS INTE	30,608	2,267,357	2,558,523
SCIENTIFIC GAMES CORP	5,493	234,217	367,097
SCORPIO TANKERS INC	130,018	3,745,379	1,665,531

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SCOTTS MIRACLE GRO CO	23,442	2,052,416	3,774,162
SCULPTOR CAPITAL MANAGEMENT	46,036	1,044,544	982,869
SEA LTD ADR	237,001	44,192,666	53,019,494
SEABOARD CORP	276	996,205	1,086,063
SEACOAST BANKING CORP/FL	3,154	64,523	111,620
SEAGATE TECHNOLOGY HOLDINGS	104,230	4,744,136	11,775,905
SEAGEN INC	94,187	8,483,986	14,561,310
SEALED AIR CORP	115,411	4,775,326	7,786,780
SEASPINE HOLDINGS CORP	1,900	23,639	25,878
SEAWORLD ENTERTAINMENT INC	168,078	6,564,667	10,901,539
SECUREWORKS CORP A	354	4,839	5,653
SEELOS THERAPEUTICS INC	3,241	8,957	5,283
SEER INC	2,418	98,128	55,155
SEI INVESTMENTS COMPANY	67,892	3,314,623	4,137,338
SELECT ENERGY SERVICES INC A	3,440	33,950	21,431
SELECT MEDICAL HOLDINGS CORP	139,976	2,416,712	4,115,294
SELECTA BIOSCIENCES INC	5,089	19,433	16,590
SELECTIVE INSURANCE GROUP	65,194	3,151,074	5,341,996
SELECTQUOTE INC	7,558	205,039	68,475
SEMPRA ENERGY	221,013	25,589,660	29,235,600
SEMTECH CORP	105,732	4,719,415	9,402,747
SENECA FOODS CORP CL A	8,379	300,473	401,773
SENSATA TECHNOLOGIES HOLDING	84,040	3,501,428	5,184,428
SENSEI BIOTHERAPEUTICS INC	1,646	19,547	9,547
SENSEONICS HOLDINGS INC	24,228	92,739	64,689
SENSIENT TECHNOLOGIES CORP	2,416	110,302	241,745
SERA PROGNOSTICS INC A	159	1,718	1,092
SERES THERAPEUTICS INC	3,964	69,832	33,020
SERITAGE GROWTH PROP A REIT	476,554	11,516,755	6,323,872
SERVICE CORP INTERNATIONAL	155,218	6,840,818	11,018,926
SERVICE PROPERTIES TRUST	62,835	1,514,799	552,320
SERVICENOW INC	213,693	56,449,039	138,710,263
SERVISFIRST BANCSHARES INC	2,852	88,849	242,249
SESEN BIO INC	9,786	40,857	7,976
SFL CORP LTD	60,860	544,178	496,009
SHAKE SHACK INC CLASS A	2,100	108,145	151,536
SHARPS COMPLIANCE CORP	494	3,633	3,522
SHATTUCK LABS INC	18,820	200,756	160,158
SHENANDOAH TELECOMMUNICATION	2,768	73,635	70,584
SHERWIN WILLIAMS CO/THE	169,266	23,244,036	59,608,715
SHIFT TECHNOLOGIES INC	3,538	30,480	12,065
SHIFT4 PAYMENTS INC CLASS A	43,962	3,532,182	2,546,719
SHOALS TECHNOLOGIES GROUP A	51,669	1,602,194	1,255,557
SHOCKWAVE MEDICAL INC	1,936	136,614	345,247
SHOE CARNIVAL INC	1,088	15,246	42,519
SHOTSPOTTER INC	495	18,403	14,612

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SHUTTERSTOCK INC	97,038	6,404,277	10,759,573
SHYFT GROUP INC/THE	1,977	21,834	97,130
SI BONE INC	1,835	35,566	40,755
SIENTRA INC	3,276	30,860	12,023
SIERRA BANCORP	935	20,133	25,385
SIGA TECHNOLOGIES INC	3,317	19,712	24,944
SIGHT SCIENCES INC	55,135	1,193,381	968,722
SIGILON THERAPEUTICS INC	510	6,174	1,408
SIGNATURE BANK	44,906	7,453,625	14,525,744
SIGNET JEWELERS LTD	36,427	2,464,268	3,170,242
SIGNIFY HEALTH INC CLASS A	34,853	860,614	495,610
SILGAN HOLDINGS INC	83,143	2,443,230	3,561,846
SILICON LABORATORIES INC	14,342	1,920,682	2,960,476
SILK ROAD MEDICAL INC	1,958	79,741	83,430
SILVERBACK THERAPEUTICS INC	1,039	47,593	6,920
SILVERGATE CAPITAL CORP CL A	58,581	6,182,220	8,681,704
SIMMONS FIRST NATL CORP CL A	5,995	123,869	177,332
SIMON PROPERTY GROUP INC	235,541	35,803,503	37,632,386
SIMPLY GOOD FOODS CO/THE	79,901	1,764,197	3,321,485
SIMPSON MANUFACTURING CO INC	2,502	126,577	347,953
SIMULATIONS PLUS INC	841	27,834	39,779
SINCLAIR BROADCAST GROUP A	2,657	49,882	70,225
SINGULAR GENOMICS SYSTEMS IN	393	5,265	4,543
SIRIUS XM HOLDINGS INC	1,153,230	6,931,953	7,323,011
SIRIUSPOINT LTD	5,137	51,174	41,764
SITE CENTERS CORP	240,621	3,087,997	3,809,030
SITEONE LANDSCAPE SUPPLY INC	47,530	8,146,397	11,515,568
SITIME CORP	41,817	4,868,193	12,233,145
SIX FLAGS ENTERTAINMENT CORP	39,982	2,163,156	1,702,434
SJW GROUP	19,362	1,269,408	1,417,298
SKECHERS USA INC CL A	220,086	6,471,567	9,551,732
SKILLZ INC	169,842	3,472,514	1,263,624
SKYLINE CHAMPION CORP	3,012	65,585	237,888
SKYWATER TECHNOLOGY INC	609	19,448	9,878
SKYWEST INC	2,865	96,997	112,595
SKYWORKS SOLUTIONS INC	114,953	11,016,754	17,833,808
SL GREEN REALTY CORP	39,389	3,833,858	2,824,191
SLEEP NUMBER CORP	34,260	2,867,047	2,624,316
SLM CORP	459,383	4,975,192	9,036,064
SM ENERGY CO	99,211	2,536,226	2,924,740
SMART GLOBAL HOLDINGS INC	69,599	3,621,480	4,940,833
SMARTFINANCIAL INC	29,029	628,461	794,233
SMARTSHEET INC CLASS A	66,202	3,364,318	5,127,345
SMITH (A.O.) CORP	94,554	4,661,235	8,117,461
SMITH + WESSON BRANDS INC	2,896	20,363	51,549
SMITH MICRO SOFTWARE INC	3,524	18,680	17,338

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SNAP INC A	263,940	13,762,546	12,413,098
SNAP ON INC	60,080	9,558,339	12,940,030
SNAP ONE HOLDINGS CORP	970	18,909	20,448
SNOWFLAKE INC CLASS A	168,968	45,788,198	57,237,910
SOC TELEMED INC	3,008	15,629	3,850
SOLAREDGE TECHNOLOGIES INC	7,177	2,073,134	2,013,651
SOLARIS OILFIELD INFRAST A	1,738	20,207	11,384
SOLARWINDS CORP	36,417	682,988	516,757
SOLID BIOSCIENCES INC	2,231	28,905	3,904
SOLO BRANDS INC CLASS A	391	5,645	6,111
SONENDO INC	118,684	1,351,871	683,620
SONIC AUTOMOTIVE INC CLASS A	29,148	885,626	1,441,369
SONOCO PRODUCTS CO	55,329	2,819,332	3,202,996
SONOS INC	6,878	148,313	204,964
SORRENTO THERAPEUTICS INC	16,338	99,720	75,972
SOTERA HEALTH CO	53,881	1,376,154	1,268,898
SOUTH JERSEY INDUSTRIES	5,919	156,549	154,604
SOUTH PLAINS FINANCIAL INC	20,818	427,838	578,949
SOUTHERN CO/THE	732,490	37,257,746	50,234,164
SOUTHERN COPPER CORP	55,576	1,862,344	3,429,595
SOUTHERN FIRST BANCSHARES	428	13,330	26,746
SOUTHERN MISSOURI BANCORP	12,145	462,862	633,605
SOUTHSIDE BANCSHARES INC	1,783	45,152	74,565
SOUTHSTATE CORP	27,740	1,899,067	2,222,251
SOUTHWEST AIRLINES CO	463,559	21,850,576	19,858,868
SOUTHWEST GAS HOLDINGS INC	42,041	2,732,012	2,944,972
SOUTHWESTERN ENERGY CO	58,296	369,069	271,659
SOVOS BRANDS INC	129,331	1,598,987	1,946,432
SP PLUS CORP	64,056	1,766,357	1,807,660
SPARTANNASH CO	23,278	479,060	599,641
SPECTRUM BRANDS HOLDINGS INC	27,455	2,240,766	2,792,723
SPECTRUM PHARMACEUTICALS INC	8,081	72,773	10,263
SPERO THERAPEUTICS INC	1,484	19,616	23,759
SPIRE INC	2,896	188,839	188,877
SPIRIT AEROSYSTEMS HOLD CL A	54,625	3,432,505	2,353,791
SPIRIT AIRLINES INC	5,629	171,956	122,994
SPIRIT OF TEXAS BANCSHARES I	9,750	218,462	280,605
SPIRIT REALTY CAPITAL INC	69,417	3,253,764	3,345,205
SPLUNK INC	91,198	7,613,861	10,553,433
SPORTSMAN S WAREHOUSE HOLDIN	2,512	19,132	29,642
SPOTIFY TECHNOLOGY SA	112,040	22,678,313	26,220,721
SPRINGWORKS THERAPEUTICS INC	17,120	439,776	1,061,098
SPRINKLR INC A	25,664	412,903	407,288
SPROUT SOCIAL INC CLASS A	122,773	6,751,749	11,134,283
SPROUTS FARMERS MARKET INC	203,602	5,091,296	6,042,907
SPRUCE BIOSCIENCES INC	295	6,329	1,316

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SPS COMMERCE INC	2,036	70,704	289,825
SPX CORP	39,181	1,491,078	2,338,322
SPX FLOW INC	23,803	817,675	2,058,483
SQZ BIOTECHNOLOGIES CO	1,289	19,357	11,511
SS+C TECHNOLOGIES HOLDINGS	125,926	5,806,183	10,323,413
ST JOE CO/THE	1,927	39,391	100,300
STAAR SURGICAL CO	2,697	75,795	246,236
STAG INDUSTRIAL INC	81,794	2,535,451	3,922,840
STAGWELL INC	1,014,740	4,126,530	8,797,796
STANDARD MOTOR PRODS	19,315	857,473	1,011,913
STANDEX INTERNATIONAL CORP	698	48,427	77,241
STANLEY BLACK + DECKER INC	190,356	24,923,882	35,904,949
STARBUCKS CORP	817,468	53,666,506	95,619,232
STARTEK INC	10,818	87,372	56,470
STARWOOD PROPERTY TRUST INC	158,452	3,522,346	3,850,384
STATE AUTO FINANCIAL CORP	1,152	25,079	59,547
STATE STREET CORP	341,870	24,178,661	31,793,910
STEEL DYNAMICS INC	158,886	5,319,806	9,862,054
STEELCASE INC CL A	5,402	70,504	63,311
STEM INC	6,540	170,699	124,064
STEPAN CO	1,235	87,595	153,498
STEPSTONE GROUP INC CLASS A	2,411	86,214	100,225
STEREOTAXIS INC	3,469	17,079	21,508
STERICYCLE INC	53,030	3,268,918	3,162,709
STERIS PLC	60,890	7,717,136	14,821,235
STERLING BANCORP/DE	110,815	2,334,199	2,857,919
STERLING CHECK CORP	554	10,741	11,363
STERLING CONSTRUCTION CO	28,816	755,235	757,861
STEVEN MADDEN LTD	4,564	92,527	212,089
STEWART INFORMATION SERVICES	19,966	822,777	1,591,889
STIFEL FINANCIAL CORP	211,255	12,160,512	14,876,577
STITCH FIX INC CLASS A	4,121	112,585	77,969
STOCK YARDS BANCORP INC	1,493	50,728	95,373
STOKE THERAPEUTICS INC	977	27,291	23,438
STONECO LTD A	121,048	5,642,676	2,040,869
STONEMOR INC	1,002	2,781	2,285
STONERIDGE INC	156,507	4,017,248	3,089,448
STONEX GROUP INC	17,175	748,216	1,051,969
STORE CAPITAL CORP	135,981	4,003,240	4,677,746
STRATEGIC EDUCATION INC	32,951	2,996,478	1,905,886
STRIDE INC	174,695	4,247,351	5,822,584
STRONGHOLD DIGITAL MINING A	16,942	321,898	217,705
STRYKER CORP	239,888	37,954,362	64,150,849
STURM RUGER + CO INC	991	47,108	67,408
SUMMIT FINANCIAL GROUP INC	13,090	297,808	359,321
SUMMIT HOTEL PROPERTIES INC	228,209	1,213,115	2,227,320

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SUMMIT MATERIALS INC CL A	135,764	2,406,689	5,449,567
SUMMIT THERAPEUTICS INC	937	5,965	2,521
SUMO LOGIC INC	79,414	1,160,168	1,076,854
SUN COMMUNITIES INC	85,818	10,733,632	18,019,205
SUN COUNTRY AIRLINES HOLDING	1,850	63,329	50,413
SUNCOKE ENERGY INC	4,854	37,488	31,988
SUNNOVA ENERGY INTERNATIONAL	43,531	1,252,800	1,215,386
SUNPOWER CORP	4,745	38,713	99,028
SUNRUN INC	118,372	6,324,352	4,060,160
SUNSTONE HOTEL INVESTORS INC	250,776	2,715,045	2,941,602
SUPER MICRO COMPUTER INC	2,480	71,057	108,996
SUPERIOR GROUP OF COS INC	826	15,387	18,122
SUPERNUS PHARMACEUTICALS INC	80,629	1,745,596	2,351,142
SURFACE ONCOLOGY INC	2,065	14,610	9,871
SURGERY PARTNERS INC	37,738	1,862,351	2,015,587
SURMODICS INC	759	30,918	36,546
SUTRO BIOPHARMA INC	2,370	30,885	35,266
SVB FINANCIAL GROUP	43,142	12,047,443	29,260,630
SWITCH INC A	63,669	1,079,798	1,823,480
SYLVAMO CORP	22,214	563,940	619,548
SYNAPTICS INC	21,163	1,585,678	6,126,900
SYNCHRONY FINANCIAL	416,352	13,131,695	19,314,569
SYNDAX PHARMACEUTICALS INC	56,644	1,252,099	1,239,937
SYNEOS HEALTH INC	76,823	4,442,930	7,888,186
SYNOPSYS INC	110,712	12,940,427	40,797,372
SYNOVUS FINANCIAL CORP	125,210	3,754,448	5,993,803
SYROS PHARMACEUTICALS INC	3,718	30,919	12,121
SYSCO CORP	354,972	21,937,362	27,883,051
T MOBILE US INC	520,507	48,386,844	60,368,402
T ROWE PRICE GROUP INC	197,712	21,101,246	38,878,088
TABULA RASA HEALTHCARE INC	1,304	80,068	19,560
TACTILE SYSTEMS TECHNOLOGY I	1,167	59,578	22,208
TAKE TWO INTERACTIVE SOFTWRE	79,931	9,155,932	14,205,337
TALARIS THERAPEUTICS INC	712	9,135	10,886
TALIS BIOMEDICAL CORP	55,354	885,513	221,970
TALOS ENERGY INC	2,106	36,547	20,639
TANDEM DIABETES CARE INC	81,654	8,000,054	12,290,560
TANGER FACTORY OUTLET CENTER	27,119	535,015	522,854
TAPESTRY INC	286,140	10,324,222	11,617,284
TARGA RESOURCES CORP	138,004	6,804,149	7,209,329
TARGET CORP	452,941	50,129,288	104,828,665
TARGET HOSPITALITY CORP	942	7,156	3,354
TARSUS PHARMACEUTICALS INC	486	18,665	10,935
TATTOOED CHEF INC	2,676	53,533	41,585
TAYLOR MORRISON HOME CORP	92,957	1,812,328	3,249,777
TAYSHA GENE THERAPIES INC	1,267	29,913	14,761

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TCR2 THERAPEUTICS INC	114,288	1,962,750	532,582
TD SYNNEX CORP	25,625	1,376,747	2,930,475
TE CONNECTIVITY LTD	71,936	8,440,356	11,606,154
TEAM INC	1,647	37,300	1,795
TECHTARGET	1,422	35,760	136,029
TEEKAY CORP	3,963	16,070	12,444
TEEKAY TANKERS LTD CLASS A	1,358	21,327	14,802
TEGNA INC	122,505	2,122,391	2,273,693
TEJON RANCH CO	1,286	26,156	24,537
TELADOC HEALTH INC	210,011	23,275,040	19,283,210
TELEDYNE TECHNOLOGIES INC	32,144	8,371,823	14,043,392
TELEFLEX INC	32,578	7,880,126	10,701,221
TELEPHONE AND DATA SYSTEMS	86,854	2,028,700	1,750,108
TELESAT CORP	843	34,740	24,169
TELLURIAN INC	211,622	668,759	651,796
TELOS CORPORATION	328,804	8,113,718	5,070,158
TEMPUR SEALY INTERNATIONAL I	103,156	1,212,713	4,851,427
TENABLE HOLDINGS INC	5,218	166,160	287,355
TENAYA THERAPEUTICS INC	988	19,219	18,723
TENET HEALTHCARE CORP	71,921	1,978,065	5,875,226
TENNANT CO	37,837	2,449,705	3,066,310
TENNECO INC CLASS A	42,931	802,505	485,120
TERADATA CORP	60,150	1,974,670	2,554,571
TERADYNE INC	128,105	6,265,160	20,949,011
TEREX CORP	34,005	1,611,880	1,494,520
TERMINIX GLOBAL HOLDINGS INC	71,994	2,363,764	3,256,289
TERNS PHARMACEUTICALS INC	464	7,907	3,280
TERRENO REALTY CORP	55,903	3,391,335	4,767,967
TESLA INC	670,341	162,800,036	708,402,962
TETRA TECH INC	24,901	2,037,514	4,228,190
TETRA TECHNOLOGIES INC	7,063	29,629	20,059
TEXAS CAPITAL BANCSHARES INC	60,715	3,822,512	3,658,079
TEXAS INSTRUMENTS INC	728,600	72,614,597	137,319,242
TEXAS PACIFIC LAND CORP	3,243	5,111,276	4,050,085
TEXAS ROADHOUSE INC	44,794	3,907,189	3,999,208
TEXTAINER GROUP HOLDINGS LTD	2,745	38,791	98,024
TEXTRON INC	167,340	7,803,386	12,918,648
TFS FINANCIAL CORP	32,571	556,350	582,044
TG THERAPEUTICS INC	133,781	3,716,699	2,541,839
THERAPEUTICSMD INC	19,565	71,104	6,955
THERAVANCE BIOPHARMA INC	3,474	74,291	38,388
THERMO FISHER SCIENTIFIC INC	305,752	74,928,930	204,009,964
THERMON GROUP HOLDINGS INC	1,914	38,890	32,404
THOR INDUSTRIES INC	53,600	4,137,252	5,562,072
THOUGHTWORKS HOLDING INC	23,654	601,710	634,164
THRYV HOLDINGS INC	54,125	1,350,365	2,226,161

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TIDEWATER INC	2,361	50,676	25,286
TILLY S INC CLASS A SHRS	1,363	17,840	21,958
TIMKEN CO	56,125	2,126,533	3,888,901
TIMKENSTEEL CORP	71,892	934,741	1,186,218
TIPTREE INC	1,385	8,638	19,155
TISHMAN SPEYER INNOVATION CO	106,829	1,068,290	1,052,266
TITAN INTERNATIONAL INC	2,876	24,777	31,521
TITAN MACHINERY INC	33,682	885,412	1,134,747
TIVITY HEALTH INC	2,543	63,185	67,237
TJX COMPANIES INC	908,462	43,524,221	68,970,435
TOLL BROTHERS INC	112,719	4,604,070	8,159,728
TOMPKINS FINANCIAL CORP	821	55,689	68,619
TONIX PHARMACEUTICALS HOLDIN	20,727	23,098	7,414
TOOTSIE ROLL INDS	1,040	31,961	37,679
TOPBUILD CORP	29,360	3,853,482	8,100,718
TORO CO	63,304	3,670,640	6,324,703
TORRID HOLDINGS INC	424	7,356	4,189
TOWNE BANK	46,548	1,290,885	1,470,451
TPG RE FINANCE TRUST INC	16,006	207,102	197,194
TPI COMPOSITES INC	2,008	51,048	30,040
TRACTOR SUPPLY COMPANY	98,194	10,122,574	23,429,088
TRADE DESK INC/THE CLASS A	574,177	16,061,883	52,617,580
TRADEWEB MARKETS INC CLASS A	61,330	3,960,312	6,141,586
TRAEGER INC	66,199	1,287,608	804,980
TRANE TECHNOLOGIES PLC	243,415	21,612,656	49,177,132
TRANSCAT INC	408	15,762	37,711
TRANSDIGM GROUP INC	36,070	12,853,642	22,950,620
TRANSMEDICS GROUP INC	1,351	25,767	25,885
TRANSUNION	106,853	6,092,390	12,670,629
TRAVEL LEISURE CO	128,369	5,794,075	7,094,955
TRAVELCENTERS OF AMERICA INC	712	20,466	36,753
TRAVELERS COS INC/THE	237,694	29,863,611	37,182,472
TRAVERE THERAPEUTICS INC	3,342	73,725	103,736
TREACE MEDICAL CONCEPTS INC	1,264	29,866	23,561
TREAN INSURANCE GROUP INC	985	13,945	8,776
TREDEGAR CORP	1,676	26,103	19,810
TREEHOUSE FOODS INC	3,088	151,847	125,157
TREVENA INC	9,289	18,253	5,411
TREX COMPANY INC	63,803	4,080,306	8,615,319
TRI POINTE HOMES INC	55,975	1,114,145	1,561,143
TRICO BANCSHARES	36,570	1,147,097	1,571,047
TRIMAS CORP	2,469	70,266	91,353
TRIMBLE INC	175,166	7,230,922	15,272,724
TRINET GROUP INC	59,193	2,591,584	5,638,725
TRINITY INDUSTRIES INC	4,482	96,342	135,356
TRINSEO PLC	2,237	106,776	117,353

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TRIPADVISOR INC	57,630	2,928,519	1,570,994
TRIPLE S MANAGEMENT CORP	1,324	22,998	47,240
TRISTATE CAPITAL HLDGS INC	1,933	38,484	58,493
TRITON INTERNATIONAL LTD	3,813	138,257	229,657
TRIUMPH BANCORP INC	25,847	835,061	3,077,861
TRIUMPH GROUP INC	3,623	88,540	67,134
TRONOX HOLDINGS PLC A	75,346	1,427,944	1,810,564
TRUEBLUE INC	305,084	7,473,832	8,441,674
TRUECAR INC	6,301	67,828	21,423
TRUIST FINANCIAL CORP	1,014,787	43,800,492	59,415,779
TRUPANION INC	2,197	95,180	290,070
TRUSTCO BANK CORP NY	1,103	42,726	36,741
TRUSTMARK CORP	3,391	78,227	110,072
TTEC HOLDINGS INC	1,056	31,041	95,621
TTM TECHNOLOGIES	100,324	1,296,964	1,494,828
TUCOWS INC CLASS A	619	34,327	51,885
TUPPERWARE BRANDS CORP	118,985	3,009,910	1,819,281
TURNING POINT BRANDS INC	775	26,494	29,280
TURNING POINT THERAPEUTICS I	33,283	2,324,746	1,587,599
TURTLE BEACH CORP	878	13,265	19,544
TUSIMPLE HOLDINGS INC A	73,817	2,868,774	2,646,339
TUTOR PERINI CORP	219,531	3,342,842	2,715,598
TWILIO INC A	157,142	29,159,762	41,381,774
TWIST BIOSCIENCE CORP	2,718	173,509	210,346
TWITTER INC	572,454	17,899,498	24,741,462
TWO HARBORS INVESTMENT CORP	240,263	1,438,544	1,386,318
TYLER TECHNOLOGIES INC	28,036	6,733,198	15,081,966
TYRA BIOSCIENCES INC	406	5,082	5,712
TYSON FOODS INC CL A	237,422	13,601,426	20,693,702
U.S. PHYSICAL THERAPY INC	785	51,142	75,007
UBER TECHNOLOGIES INC	1,391,264	51,110,527	58,335,700
UBIQUITI INC	3,631	297,363	1,113,628
UDEMY INC	464	8,128	9,067
UDR INC	223,450	8,626,352	13,404,766
UFP INDUSTRIES INC	12,448	880,699	1,145,340
UFP TECHNOLOGIES INC	443	16,623	31,125
UGI CORP	153,355	7,096,698	7,040,528
ULTA BEAUTY INC	38,969	10,223,349	16,068,477
ULTRA CLEAN HOLDINGS INC	2,582	32,508	148,104
ULTRAGENYX PHARMACEUTICAL IN	35,503	3,316,927	2,985,447
UMB FINANCIAL CORP	2,520	132,711	267,397
UMH PROPERTIES INC	2,380	36,601	65,045
UMPQUA HOLDINGS CORP	148,442	2,875,014	2,856,024
UNDER ARMOUR INC CLASS A	138,813	3,055,807	2,941,447
UNDER ARMOUR INC CLASS C	214,016	3,454,603	3,860,849
UNIFI INC	966	16,825	22,363

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNIFIRST CORP/MA	866	103,746	182,206
UNION PACIFIC CORP	483,895	64,749,433	121,907,667
UNISYS CORP	3,699	146,652	76,088
UNITED AIRLINES HOLDINGS INC	250,388	15,064,336	10,961,987
UNITED BANKSHARES INC	7,692	213,878	279,066
UNITED COMMUNITY BANKS/GA	165,760	4,087,945	5,957,414
UNITED FIRE GROUP INC	1,410	42,061	32,698
UNITED INSURANCE HOLDINGS CO	1,157	19,022	5,021
UNITED NATURAL FOODS INC	48,100	1,543,305	2,360,748
UNITED PARCEL SERVICE CL B	579,461	73,947,541	124,201,671
UNITED RENTALS INC	50,461	6,670,573	16,767,686
UNITED STATES LIME + MINERAL	118	12,199	15,224
UNITED STATES STEEL CORP	157,830	3,772,205	3,757,932
UNITED THERAPEUTICS CORP	26,989	3,184,710	5,831,783
UNITEDHEALTH GROUP INC	738,935	162,874,856	371,048,821
UNITI GROUP INC	67,674	919,475	948,113
UNITIL CORP	21,705	1,010,416	998,213
UNITY SOFTWARE INC	177,233	24,251,472	25,342,547
UNIVAR SOLUTIONS INC	93,836	2,297,227	2,660,251
UNIVERSAL CORP/VA	1,465	80,383	80,458
UNIVERSAL DISPLAY CORP	28,567	3,518,653	4,714,412
UNIVERSAL ELECTRONICS INC	50,220	2,241,528	2,046,465
UNIVERSAL HEALTH RLTY INCOME	841	45,285	50,014
UNIVERSAL HEALTH SERVICES B	61,058	7,639,382	7,916,780
UNIVERSAL INSURANCE HOLDINGS	65,147	1,024,643	1,107,499
UNIVERSAL LOGISTICS HOLDINGS	28,565	625,611	538,736
UNIVEST FINANCIAL CORP	1,681	34,412	50,296
UNUM GROUP	151,233	5,344,949	3,715,795
UPLAND SOFTWARE INC	61,306	1,666,385	1,099,830
UPSTART HOLDINGS INC	25,291	6,235,178	3,826,528
UPWORK INC	6,747	152,215	230,478
UR ENERGY INC	10,948	15,929	13,357
URANIUM ENERGY CORP	14,154	21,986	47,416
URBAN EDGE PROPERTIES	6,653	112,331	126,407
URBAN OUTFITTERS INC	88,858	2,490,898	2,608,871
UROGEN PHARMA LTD	1,199	40,029	11,402
URSTADT BIDDLE CLASS A	53,424	795,606	1,137,931
US BANCORP	1,245,327	59,093,507	69,950,018
US CELLULAR CORP	46,048	1,731,825	1,451,433
US ECOLOGY INC	1,823	71,057	58,227
US FOODS HOLDING CORP	122,995	3,750,149	4,283,916
US SILICA HOLDINGS INC	4,235	96,529	39,809
US XPRESS ENTERPRISES INC A	1,610	13,686	9,451
USANA HEALTH SCIENCES INC	706	49,683	71,447
UTAH MEDICAL PRODUCTS INC	570	49,183	57,000
UTZ BRANDS INC	54,046	937,727	862,034

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UWM HOLDINGS CORP	51,722	366,647	306,194
VAIL RESORTS INC	35,698	6,651,504	11,705,374
VALERO ENERGY CORP	399,524	26,800,520	30,008,248
VALHI INC	84	2,133	2,415
VALLEY NATIONAL BANCORP	22,952	227,874	315,590
VALMONT INDUSTRIES	11,023	1,426,402	2,761,262
VALUE LINE INC	33	1,378	1,545
VALVOLINE INC	154,240	3,461,478	5,751,610
VANDA PHARMACEUTICALS INC	37,593	503,824	589,834
VAPOTHERM INC	1,203	28,599	24,914
VAREX IMAGING CORP	10,230	260,069	322,757
VARONIS SYSTEMS INC	58,354	2,169,725	2,846,508
VAXART INC	6,842	57,120	42,899
VAXCYTE INC	4,518	146,042	107,483
VBI VACCINES INC	10,820	17,571	25,319
VECTOR GROUP LTD	8,238	67,680	94,572
VECTRUS INC	10,687	207,203	489,144
VEECO INSTRUMENTS INC	3,016	49,375	85,866
VEEVA SYSTEMS INC CLASS A	158,575	25,555,333	40,512,741
VELOCITY FINANCIAL INC	267	3,352	3,658
VELODYNE LIDAR INC	4,228	45,893	19,618
VENTAS INC	332,692	19,517,621	17,007,215
VENTYX BIOSCIENCES INC	349	5,056	6,931
VERA BRADLEY INC	1,569	34,689	13,352
VERA THERAPEUTICS INC	235	4,920	6,279
VERACYTE INC	83,954	2,289,450	3,458,905
VERASTEM INC	9,989	17,301	20,477
VERICEL CORP	2,722	31,165	106,975
VERINT SYSTEMS INC	3,611	80,932	189,614
VERIS RESIDENTIAL INC	5,087	123,223	93,499
VERISIGN INC	73,505	9,819,816	18,657,039
VERISK ANALYTICS INC	110,508	12,704,301	25,276,495
VERITEX HOLDINGS INC	104,540	2,701,873	4,158,601
VERITIV CORP	8,791	384,590	1,077,513
VERITONE INC	53,174	1,448,171	1,195,352
VERIZON COMMUNICATIONS INC	3,332,134	178,243,361	173,137,683
VERRA MOBILITY CORP	260,542	3,140,762	4,020,163
VERRICA PHARMACEUTICALS INC	1,006	13,398	9,215
VERSO CORP A	25,739	539,490	695,468
VERTEX INC CLASS A	58,217	1,099,506	923,904
VERTEX PHARMACEUTICALS INC	201,853	29,088,690	44,326,919
VERTIV HOLDINGS CO	184,900	3,103,378	4,616,953
VERU INC	3,969	30,186	23,377
VERVE THERAPEUTICS INC	900	53,899	33,183
VF CORP	224,085	14,465,326	16,407,504
VIA RENEWABLES INC	796	9,455	9,098

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VIACOMCBS INC CLASS A	4,065	253,235	135,649
VIACOMCBS INC CLASS B	461,480	23,437,244	13,927,466
VIAD CORP	75,082	3,661,514	3,212,759
VIANT TECHNOLOGY INC A	626	32,720	6,075
VIASAT INC	38,552	2,923,120	1,717,106
VIATRIS INC	859,321	13,412,231	11,626,613
VIAVI SOLUTIONS INC	148,356	1,975,495	2,614,033
VICI PROPERTIES INC	508,860	12,439,489	15,321,775
VICOR CORP	65,334	3,404,329	8,296,111
VICTORIA S SECRET + CO	45,321	1,275,566	2,517,128
VIEMED HEALTHCARE INC	2,214	22,727	11,557
VIEW INC	6,669	47,971	26,076
VIEWRAY INC	7,963	45,326	43,876
VIKING THERAPEUTICS INC	132,943	801,498	611,538
VILLAGE SUPER MARKET CLASS A	611	16,449	14,291
VIMEO INC	84,750	1,109,262	1,522,110
VINCERX PHARMA INC	433	6,121	4,412
VIPER ENERGY PARTNERS LP	74,878	1,725,736	1,595,650
VIR BIOTECHNOLOGY INC	3,455	131,137	144,661
VIRACTA THERAPEUTICS INC	2,055	23,478	7,501
VIRGIN GALACTIC HOLDINGS INC	99,091	3,361,391	1,325,838
VIRNETX HOLDING CORP	3,681	23,253	9,571
VIRTU FINANCIAL INC CLASS A	51,426	1,233,152	1,482,612
VIRTUS INVESTMENT PARTNERS	418	40,259	124,188
VISA INC CLASS A SHARES	1,477,937	188,917,457	320,283,727
VISHAY INTERTECHNOLOGY INC	119,237	2,135,089	2,607,713
VISHAY PRECISION GROUP	786	21,331	29,176
VISTA OUTDOOR INC	30,726	502,271	1,415,547
VISTAGEN THERAPEUTICS INC	10,922	28,998	21,298
VISTEON CORP	1,587	99,111	176,379
VISTRA CORP	384,660	8,726,073	8,758,708
VITAL FARMS INC	1,201	40,939	21,690
VIVINT SMART HOME INC	5,098	84,775	49,858
VMWARE INC CLASS A	136,541	11,012,326	15,822,371
VOCERA COMMUNICATIONS INC	112,752	3,672,726	7,310,840
VONAGE HOLDINGS CORP	13,835	125,584	287,630
VONTIER CORP	95,616	2,487,029	2,938,280
VOR BIOPHARMA INC	1,379	30,057	16,024
VORNADO REALTY TRUST	123,526	8,006,108	5,170,798
VOXX INTERNATIONAL CORP	877	11,503	8,919
VOYA FINANCIAL INC	377,299	21,423,352	25,018,697
VROOM INC	63,438	2,524,835	684,496
VSE CORP	47,222	1,644,245	2,877,709
VULCAN MATERIALS CO	120,979	15,349,956	25,112,821
VUZIX CORP	3,356	58,982	29,097
W+T OFFSHORE INC	6,004	64,682	19,393

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WABASH NATIONAL CORP	180,664	2,134,990	3,526,561
WABTEC CORP	126,592	9,738,505	11,660,389
WALGREENS BOOTS ALLIANCE INC	549,055	38,088,611	28,638,709
WALKER + DUNLOP INC	20,111	1,111,409	3,034,348
WALMART INC	1,095,414	109,355,894	158,495,452
WALT DISNEY CO/THE	1,370,210	157,381,755	212,231,827
WARNER MUSIC GROUP CORP CL A	134,937	3,610,490	5,826,580
WARRIOR MET COAL INC	3,010	73,588	77,387
WARRIOR TECHNOLOGIES ACQUISI	109,438	1,094,380	1,104,229
WASHINGTON FEDERAL INC	81,653	2,578,897	2,725,577
WASHINGTON REIT	4,865	141,392	125,760
WASHINGTON TRUST BANCORP	954	33,325	53,777
WASTE CONNECTIONS INC	18,706	2,397,924	2,549,067
WASTE MANAGEMENT INC	287,048	23,952,087	47,908,311
WATERS CORP	45,412	8,048,819	16,920,511
WATERSTONE FINANCIAL INC	1,571	26,511	34,342
WATSCO INC	17,894	2,615,094	5,598,675
WATTS WATER TECHNOLOGIES A	1,575	114,943	305,818
WAVE LIFE SCIENCES LTD	1,688	44,345	5,300
WAYFAIR INC CLASS A	42,673	5,418,047	8,106,590
WD 40 CO	770	94,159	188,373
WEAVE COMMUNICATIONS INC	73,119	1,403,349	1,109,946
WEBER INC CLASS A	971	15,034	12,555
WEBSTER FINANCIAL CORP	51,318	2,734,482	2,865,597
WEC ENERGY GROUP INC	234,433	16,761,210	22,756,411
WEIS MARKETS INC	1,027	51,159	67,659
WELBILT INC	7,412	92,971	176,183
WELLS FARGO + CO	3,274,415	142,204,517	157,106,432
WELLTOWER INC	302,109	20,798,135	25,911,889
WENDY S CO/THE	107,376	1,614,898	2,560,918
WEREWOLF THERAPEUTICS INC	882	11,540	10,505
WERNER ENTERPRISES INC	3,548	122,985	169,098
WESBANCO INC	3,599	122,088	125,929
WESCO INTERNATIONAL INC	36,369	3,468,159	4,785,797
WEST BANCORPORATION	1,022	20,546	31,754
WEST PHARMACEUTICAL SERVICES	51,262	6,684,458	24,042,391
WESTAMERICA BANCORPORATION	1,347	65,012	77,762
WESTERN ALLIANCE BANCORP	176,538	11,389,414	19,004,316
WESTERN DIGITAL CORP	273,942	15,990,597	17,863,758
WESTERN UNION CO	275,978	5,381,248	4,923,448
WESTLAKE CHEMICAL CORP	19,296	1,191,884	1,874,220
WESTROCK CO	265,114	11,971,760	11,760,457
WEX INC	27,113	4,075,373	3,806,394
WEYERHAEUSER CO	518,768	15,770,405	21,362,866
WHIRLPOOL CORP	91,524	14,871,141	21,477,022
WHITE MOUNTAINS INSURANCE GP	1,633	1,506,954	1,655,699

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WHITESTONE REIT	2,847	35,949	28,840
WHITING PETROLEUM CORP	30,950	1,532,354	2,001,846
WHOLE EARTH BRANDS INC	2,111	28,551	22,672
WIDEOPENWEST INC	3,080	32,282	66,282
WILEY (JOHN) + SONS CLASS A	42,702	2,470,173	2,445,544
WILLDAN GROUP INC	55,923	1,974,636	1,968,490
WILLIAMS COS INC	989,423	25,971,997	25,764,575
WILLIAMS SONOMA INC	48,568	2,506,735	8,214,306
WILLIS LEASE FINANCE CORP	101	3,655	3,803
WILLIS TOWERS WATSON PLC	131,432	23,247,013	31,213,786
WILLSCOT MOBILE MINI HOLDING	146,093	4,068,504	5,966,438
WINGSTOP INC	27,480	2,213,874	4,748,544
WINMARK CORP	181	29,257	44,940
WINNEBAGO INDUSTRIES	44,864	1,609,824	3,361,211
WINTRUST FINANCIAL CORP	31,741	2,594,211	2,882,718
WISDOMTREE INVESTMENTS INC	363,724	2,407,755	2,225,991
WIX.COM LTD	63,813	12,176,721	10,069,053
WNS HOLDINGS LTD ADR	149,822	7,422,892	13,217,297
WOLFSPEED INC	67,162	3,916,017	7,506,697
WOLVERINE WORLD WIDE INC	4,672	101,614	134,600
WOODWARD INC	35,299	3,929,892	3,863,829
WORKDAY INC CLASS A	229,952	41,072,491	62,818,287
WORKHORSE GROUP INC	6,918	111,503	30,162
WORKIVA INC	16,098	1,861,104	2,100,628
WORLD ACCEPTANCE CORP	248	28,010	60,867
WORLD FUEL SERVICES CORP	41,363	1,213,737	1,094,879
WORLD WRESTLING ENTERTAIN A	116,983	7,225,012	5,771,941
WORTHINGTON INDUSTRIES	1,984	58,545	108,445
WP CAREY INC	107,071	7,261,451	8,785,176
WR BERKLEY CORP	94,638	4,637,231	7,797,225
WSFS FINANCIAL CORP	2,569	83,448	128,758
WW GRAINGER INC	32,642	9,211,540	16,916,390
WW INTERNATIONAL INC	3,013	134,801	48,600
WYNDHAM HOTELS + RESORTS INC	51,204	2,354,519	4,590,439
WYNN RESORTS LTD	81,605	9,242,223	6,939,689
XBIOTECH INC	884	12,570	9,839
XCEL ENERGY INC	386,007	19,370,414	26,132,674
XENCOR INC	3,265	100,380	130,992
XENIA HOTELS + RESORTS INC	6,520	125,395	118,077
XEROX HOLDINGS CORP	145,959	4,237,095	3,304,512
XILINX INC	179,759	14,590,756	38,114,301
XL FLEET CORP	2,170	18,912	7,183
XOMA CORP	210	4,894	4,379
XOMETRY INC A	460	28,740	23,575
XPEL INC	1,028	32,371	70,192
XPERI HOLDING CORP	158,349	4,089,573	2,994,380

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
XPO LOGISTICS INC	117,460	5,912,410	9,094,928
XPONENTIAL FITNESS INC A	311	4,694	6,357
XYLEM INC	131,710	9,028,078	15,794,663
Y MABS THERAPEUTICS INC	38,442	1,164,182	623,145
YELLOW CORP	2,874	19,012	36,184
YELP INC	22,333	873,198	809,348
YETI HOLDINGS INC	63,273	4,700,251	5,240,903
YEXT INC	6,406	116,399	63,548
YORK WATER CO	753	20,848	37,484
YUM BRANDS INC	231,717	17,842,330	32,176,223
YUM CHINA HOLDINGS INC	292,319	9,759,254	14,569,179
ZEBRA TECHNOLOGIES CORP CL A	38,864	7,484,484	23,131,853
ZENDESK INC	65,041	3,743,374	6,783,126
ZENTALIS PHARMACEUTICALS INC	2,051	103,987	172,407
ZEVIA PBC A	341	3,781	2,404
ZIFF DAVIS INC	118,006	8,348,116	13,082,145
ZILLOW GROUP INC A	34,493	1,564,556	2,146,154
ZILLOW GROUP INC C	188,840	8,508,962	12,057,434
ZIMMER BIOMET HOLDINGS INC	179,565	22,194,932	22,811,938
ZIONS BANCORP NA	107,403	4,398,695	6,783,573
ZIOPHARM ONCOLOGY INC	13,736	50,077	14,972
ZIPRECRUITER INC A	59,245	1,217,508	1,477,570
ZOETIS INC	458,055	49,627,472	111,779,162
ZOGENIX INC	69,218	1,688,265	1,124,793
ZOOM VIDEO COMMUNICATIONS A	176,711	52,363,113	32,498,920
ZOOMINFO TECHNOLOGIES INC	4,978	361,892	319,588
ZSCALER INC	44,090	3,944,660	14,167,440
ZUMIEZ INC	1,230	29,204	59,028
ZUORA INC CLASS A	103,802	1,005,852	1,939,021
ZURN WATER SOLUTIONS CORP	150,404	3,058,416	5,474,706
ZYMERGEN INC	3,121	58,805	20,879
ZYNEX INC	1,108	17,598	11,047
ZYNGA INC CL A	1,009,434	7,080,064	6,460,378

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total International Equity Securities	1,263,169,706	10,683,613,494	14,360,301,972
2020 BULKERS LTD	11,570	137,572	146,949
360 DIGITECH INC	10,800	318,757	247,644
360 SECURITY TECHNOLOGY IN A	36,600	103,780	73,047
3I GROUP PLC	1,256,718	11,107,006	24,664,325
3SBIO INC	180,300	245,540	150,321
51JOB INC ADR	3,618	315,285	177,029
888 HOLDINGS PLC	10,022	43,017	40,859
A LIVING SMART CITY SERVICES	1,146,250	2,430,676	1,955,431
A.G. BARR PLC	30,352	238,012	212,951
A+D CO LTD	4,000	39,012	43,871
AAC TECHNOLOGIES HOLDINGS IN	97,000	733,744	383,207
AAK AB	115,905	2,439,395	2,500,179
AALBERTS NV	1,793	107,847	118,792
ABACUS FUND SP	3,547	3,564,495	5,124,739
ABB LTD REG	645,446	12,938,900	24,722,675
ABN AMRO BANK NV CVA	326,369	6,815,211	4,793,731
ABO WIND AG	373	24,899	23,669
ABOITIZ EQUITY VENTURES INC	267,440	359,411	285,574
ABRDN PLC	1,055,820	5,071,687	3,445,004
ABSA GROUP LTD	89,626	1,187,358	856,670
ABU DHABI COMMERCIAL BANK	3,786,714	8,086,248	8,793,964
ABU DHABI ISLAMIC BANK	141,883	201,617	265,375
ABU DHABI NATIONAL OIL CO FO	268,536	327,023	312,179
AC ENERGY CORP	905,000	204,557	195,225
ACADIAN TIMBER CORP	2,900	37,914	44,034
ACCOR SA	64,909	2,504,022	2,100,022
ACCTON TECHNOLOGY CORP	317,900	1,607,791	2,987,458
ACER INC	392,458	220,089	431,935
ACERINOX SA	60,701	529,740	785,897
ACHILLES CORP	2,300	24,804	24,946
ACKERMANS + VAN HAAREN	141	24,880	27,050
ACS ACTIVIDADES CONS Y SERV	88,421	2,795,722	2,370,019
ADBRI LTD	20,604	31,218	42,244
ADDSINO CO LTD A	12,000	24,452	31,443
ADECCO GROUP AG REG	138,611	7,741,452	7,089,143
ADEVINTA ASA	93,982	1,767,440	1,250,138
ADIDAS AG	152,083	32,743,917	43,790,623
ADMIRAL GROUP PLC	109,297	2,317,883	4,673,539
ADP	11,639	1,409,623	1,499,624
ADVANCED INFO SERVICE FOR RG	157,675	813,421	1,085,623
ADVANCED MICRO FABRICATION A	3,442	91,428	68,372
ADVANTAGE ENERGY LTD	343,800	1,538,429	2,016,829
ADVANTECH CO LTD	52,374	336,519	750,580
ADVANTEST CORP	73,000	2,118,982	6,909,817
ADYEN NV	13,486	20,257,372	35,449,801

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AECC AERO ENGINE CONTROL A	15,500	28,498	73,641
AECC AVIATION POWER CO A	20,700	188,769	206,112
AEGON NV	658,196	5,245,165	3,288,162
AENA SME SA	26,831	3,484,274	4,235,094
AEON CO LTD	236,500	3,532,160	5,563,619
AEON DELIGHT CO LTD	7,400	233,580	216,560
AFREN PLC	957	2,446	23
AFRICAN RAINBOW MINERALS LTD	13,400	220,282	194,132
AFTERPAY LTD	79,706	2,933,223	4,810,451
AGC INC	68,600	2,535,391	3,270,496
AGEAS	104,066	6,333,215	5,390,561
AGILE GROUP HOLDINGS LTD	114,000	181,888	61,852
AGILITY	185,903	357,840	581,235
AGNICO EAGLE MINES LTD	89,206	3,480,540	4,745,083
AGORA INC ADR	6,100	255,409	98,881
AGRICULTURAL BANK OF CHINA A	434,000	234,975	200,202
AGRICULTURAL BANK OF CHINA H	3,756,000	1,670,963	1,291,136
AIA GROUP LTD	9,217,821	70,824,639	92,931,356
AIER EYE HOSPITAL GROUP CO A	43,651	106,184	289,575
AIPHONE CO LTD	1,600	33,764	29,498
AIR CANADA	129,822	3,113,803	2,171,665
AIR CHINA LTD A	42,600	47,215	61,026
AIR CHINA LTD H	270,000	221,680	188,397
AIR LIQUIDE SA	192,944	18,544,187	33,640,841
AIR WATER INC	81,100	1,272,702	1,250,780
AIRBUS SE	285,270	21,846,118	36,450,592
AIRPORTS OF THAILAND PC NVDR	6,691	14,924	12,218
AIRPORTS OF THAILAND PCL FOR	561,500	742,477	1,025,341
AIRTAC INTERNATIONAL GROUP	224,986	8,137,202	8,294,565
AISIN CORP	119,400	4,212,596	4,572,567
AJINOMOTO CO INC	165,700	2,489,627	5,031,939
AKATSUKI INC	700	34,185	17,525
AKBANK T.A.S.	8,863,363	11,579,660	4,805,528
AKER BP ASA	253,910	8,349,128	7,820,323
AKESO INC	34,000	266,795	148,275
AKTIA BANK OYJ	12,865	174,697	179,657
AKZO NOBEL N.V.	70,305	5,042,848	7,715,255
ALARIS EQUITY PARTNERS INCOM	8,200	115,752	121,979
ALCON INC	252,658	12,852,966	22,388,857
ALDAR PROPERTIES PJSC	516,380	328,282	560,939
ALFA LAVAL AB	111,643	1,675,357	4,493,415
ALFA S.A.B. A	166,500	119,365	122,282
ALFRESA HOLDINGS CORP	14,300	206,523	190,369
ALGONQUIN POWER + UTILITIES	241,879	3,347,890	3,498,499
ALIBABA GROUP HOLDING LTD	4,568,244	95,386,603	69,669,486
ALIBABA GROUP HOLDING SP ADR	172,038	22,439,685	20,436,394

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ALIBABA HEALTH INFORMATION T	531,800	500,221	449,516
ALIBABA PICTURES GROUP LTD	1,550,000	289,128	141,157
ALIMENTATION COUCHE TARD INC	476,219	10,692,868	19,981,480
ALK ABELLO A/S	180	88,609	94,400
ALLEGRO.EU SA	246,932	3,950,148	2,380,850
ALLIANZ SE REG	189,088	29,998,496	44,651,151
ALPARGATAS SA PREF	20,900	166,148	138,908
ALPHA SERVICES AND HOLDINGS	254,344	342,986	311,511
ALS LTD	68,397	320,489	650,443
ALSTOM	106,926	4,078,663	3,796,234
ALTAGAS LTD	109,586	2,556,292	2,369,310
ALTEN SA	8,897	960,699	1,603,650
ALTEOGEN INC	3,476	401,000	221,353
ALTIUM LTD	3,390	101,643	111,380
ALUMINUM CORP OF CHINA LTD A	143,000	83,315	136,642
ALUMINUM CORP OF CHINA LTD H	538,000	259,279	297,421
AMADEUS IT GROUP SA	287,346	16,491,912	19,488,551
AMBEV SA	6,787,790	20,271,033	18,791,332
AMBU A/S B	58,162	1,942,685	1,538,477
AMERICA MOVIL SAB DE C SER L	2,909,355	2,293,250	3,082,082
AMERICA MOVIL SPN ADR CL L	165,989	2,055,761	3,504,028
AMERICANAS SA	914,143	4,596,235	5,182,879
AMERIGO RESOURCES LTD	61,000	62,178	70,506
AMMB HOLDINGS BHD	205,400	259,601	156,293
AMOREPACIFIC CORP	4,161	845,582	584,553
AMOREPACIFIC GROUP	3,729	296,842	139,122
AMP LTD	666,822	641,397	489,661
AMPLIFON SPA	59,248	2,191,625	3,197,030
AMPOL LTD	152,954	3,266,247	3,298,347
AMUNDI SA	23,776	1,887,417	1,961,611
ANA HOLDINGS INC	64,600	1,854,507	1,348,884
ANADOLU EFES BIRACILIK VE	211,431	1,160,294	471,589
ANEKA TAMBANG TBK	1,076,400	210,317	169,928
ANGEL YEAST CO LTD A	4,900	49,912	46,406
ANGLO AMERICAN PLATINUM LTD	50,595	4,162,590	5,759,366
ANGLO AMERICAN PLC	1,196,055	34,470,056	48,853,714
ANGLOGOLD ASHANTI LTD	52,164	927,222	1,074,330
ANGLOGOLD ASHANTI SPON ADR	69,571	698,493	1,459,600
ANHEUSER BUSCH INBEV SA/NV	291,802	22,035,270	17,643,782
ANHUI CONCH CEMENT CO LTD A	27,200	204,448	171,991
ANHUI CONCH CEMENT CO LTD H	731,500	3,983,838	3,654,544
ANHUI GUJING DISTILLERY CO A	3,484	55,953	133,383
ANHUI GUJING DISTILLERY CO B	14,600	161,319	207,868
ANHUI HONGLU STEEL CONSTRU A	3,400	29,093	28,562
ANHUI KOUZI DISTILLERY CO A	6,600	50,799	73,390
ANHUI YINGJIA DISTILLERY C A	5,300	56,590	57,754

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ANTA SPORTS PRODUCTS LTD	142,000	499,981	2,129,189
ANTIN INFRASTRUCTURE PARTNER	8,545	263,815	335,249
ANTOFAGASTA PLC	673,268	12,689,830	12,205,887
AP MOLLER MAERSK A/S A	1,128	1,710,395	3,756,407
AP MOLLER MAERSK A/S B	5,321	9,087,347	19,078,391
APA GROUP	418,724	2,526,462	3,062,599
APELOA PHARMACEUTICAL CO A	4,300	17,824	23,675
ARCA CONTINENTAL SAB DE CV	64,094	354,734	407,208
ARCELORMITTAL	390,282	9,381,909	12,491,556
ARGENX SE	16,012	3,798,332	5,741,248
ARGO GRAPHICS INC	2,600	66,052	72,815
ARISTOCRAT LEISURE LTD	449,076	7,516,239	14,225,638
ARITZIA INC SUBORDINATE VOTI	28,535	993,019	1,182,605
ARKEMA	48,207	4,441,017	6,789,579
AROUNDTOWN SA	354,552	3,086,073	2,145,005
ASAHI GROUP HOLDINGS LTD	236,800	8,238,008	9,200,149
ASAHI INTECC CO LTD	76,600	1,831,988	1,643,685
ASAHI KASEI CORP	445,200	3,626,605	4,179,247
ASAHI NET INC	5,200	37,344	27,365
ASAHI YUKIZAI CORP	2,800	37,369	41,992
ASCENDAS REAL ESTATE INV TRT	1,334,637	2,317,886	2,920,431
ASCENDIS PHARMA A/S ADR	10,335	1,296,856	1,390,368
ASE TECHNOLOGY HOLDING ADR	673,888	5,077,885	5,263,065
ASE TECHNOLOGY HOLDING CO LT	2,600,139	6,074,878	10,008,848
ASELSAN ELEKTRONIK SANAYI	100,972	285,354	158,760
ASHTEAD GROUP PLC	207,508	4,514,539	16,700,540
ASIA CEMENT CORP	267,400	275,435	428,157
ASICS CORP	29,100	444,659	644,392
ASM INTERNATIONAL NV	35,144	7,040,733	15,534,686
ASM PACIFIC TECHNOLOGY	392,000	4,949,169	4,236,112
ASMEDIA TECHNOLOGY INC	3,000	179,876	197,347
ASML HOLDING NV	263,915	59,285,467	212,097,679
ASML HOLDING NV NY REG SHS	18,314	5,919,320	14,580,508
ASPEN PHARMACARE HOLDINGS LT	51,190	850,604	719,867
ASSA ABLOY AB B	1,207,094	24,459,331	36,824,043
ASSET WORLD CORP PCL NVDR	747,100	111,938	103,773
ASSICURAZIONI GENERALI	391,520	6,838,654	8,294,755
ASSOCIATED BRITISH FOODS PLC	126,428	3,286,316	3,438,508
ASTELLAS PHARMA INC	660,700	7,277,358	10,731,964
ASTRA INTERNATIONAL TBK PT	12,018,800	6,708,332	4,806,677
ASTRAZENECA PLC	603,214	42,722,643	70,901,279
ASUSTEK COMPUTER INC	94,000	773,431	1,277,479
ASX LTD	72,277	2,243,647	4,881,802
ASYMCHEM LABORATORIES TIAN A	1,600	72,313	109,205
ATACADAO SA	285,271	1,346,416	781,038
ATHABASCA OIL CORP	127,500	151,878	120,116

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ATLANTIA SPA	195,756	4,253,628	3,885,722
ATOS SE	6,144	435,925	261,242
ATS AUTOMATION TOOLING SYS	6,456	231,728	256,778
AU OPTRONICS CORP	1,062,000	415,395	879,018
AUCKLAND INTL AIRPORT LTD	490,692	1,626,742	2,586,833
AURIZON HOLDINGS LTD	1,482,407	4,912,262	3,761,467
AUSNET SERVICES	778,175	798,845	1,454,035
AUST AND NZ BANKING GROUP	1,527,305	28,594,080	30,547,854
AUSTRALIAN AGRICULTURAL CO	24,367	26,325	26,220
AUTO TRADER GROUP PLC	464,133	2,456,220	4,651,973
AUTOBIO DIAGNOSTICS CO LTD A	3,510	39,576	30,323
AUTOHOME INC ADR	8,617	547,907	254,029
AVANZA BANK HOLDING AB	31,655	1,031,544	1,161,472
AVARY HOLDING SHENZHEN CO A	6,700	33,975	44,605
AVEVA GROUP PLC	45,026	2,039,944	2,075,945
AVIVA PLC	1,934,886	11,066,698	10,755,380
AXA SA	1,140,776	25,451,773	33,969,543
AXIATA GROUP BERHAD	418,526	491,393	417,923
AYALA CORPORATION	38,625	607,700	629,453
AYALA LAND INC	1,054,000	779,072	758,578
AZ. BGP HOLDINGS	2,492,832	-	40
AZBIL CORP	46,400	2,097,533	2,111,380
AZIMUT HOLDING SPA	26,742	663,662	750,543
AZRIELI GROUP LTD	16,638	747,649	1,587,677
B GRIMM POWER PCL NVDR	92,557	129,695	112,215
B3 SA BRASIL BOLSA BALCAO	4,822,757	11,347,461	9,645,514
BACHEM HOLDING AG REG B	2,235	1,603,825	1,756,308
BAE SYSTEMS PLC	2,162,338	13,792,420	16,102,427
BAIDU INC SPON ADR	303,788	48,953,526	45,200,617
BAIDU INC CLASS A	151,800	3,465,748	2,815,474
BALLARD POWER SYSTEMS INC	83,500	2,415,074	1,050,402
BALOISE HOLDING AG REG	20,314	2,490,361	3,324,170
BANCA TRANSILVANIA SA	6,670,173	2,847,260	3,954,557
BANCO BILBAO VIZCAYA ARGENTA	3,087,864	22,761,288	18,435,470
BANCO BPM SPA	693,260	2,351,225	2,081,310
BANCO BRADESCO ADR	1,756,702	8,802,574	6,007,921
BANCO BRADESCO S.A.	172,972	1,216,740	502,768
BANCO BRADESCO SA PREF	620,645	4,007,267	2,140,501
BANCO BTG PACTUAL SA UNIT	150,748	546,759	568,350
BANCO DE CHILE	4,980,057	606,934	389,052
BANCO DE CREDITO E INVERSION	4,681	246,496	136,749
BANCO DO BRASIL S.A.	99,550	1,136,907	515,623
BANCO INTER SA UNITS	42,958	412,877	220,343
BANCO SANTANDER BRASIL UNIT	46,965	456,104	252,785
BANCO SANTANDER BRASIL ADS	196,264	1,758,903	1,053,938
BANCO SANTANDER CHILE	7,788,481	526,746	313,093

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BANCO SANTANDER CHILE ADR	44,265	924,950	721,077
BANCO SANTANDER MEXICO ADR	589,434	4,683,227	3,324,408
BANCO SANTANDER SA	6,616,310	38,029,338	22,124,516
BANCOLOMBIA S.A. SPONS ADR	134,641	5,129,822	4,253,309
BANCOLOMBIA SA	32,185	353,860	274,403
BANCOLOMBIA SA PREF	59,859	662,364	470,636
BANDAI NAMCO HOLDINGS INC	79,350	2,056,890	6,197,507
BANGKOK BANK PCL FOREIGN REG	708,356	3,433,297	2,565,816
BANGKOK BANK PUBLIC CO NVDR	699,044	3,123,074	2,542,549
BANGKOK COMMERCIAL ASSE NVDR	227,519	168,761	147,116
BANGKOK DUSIT MED SERVI NVDR	558,175	464,621	384,314
BANGKOK DUSIT MED SERVICE F	682,900	455,218	470,190
BANGKOK EXPRESSWAY AND METRO	649,075	170,528	164,188
BANK CENTRAL ASIA TBK PT	35,264,200	12,661,689	18,062,000
BANK HAPOALIM BM	801,926	5,478,047	8,270,731
BANK LEUMI LE ISRAEL	1,220,698	5,837,315	13,119,248
BANK MANDIRI PERSERO TBK PT	17,995,900	7,619,694	8,870,107
BANK NEGARA INDONESIA PERSER	1,090,600	543,668	516,509
BANK OF BEIJING CO LTD A	78,700	67,295	54,826
BANK OF CHENGDU CO LTD A	11,500	23,996	21,653
BANK OF CHINA LTD A	272,000	132,134	130,167
BANK OF CHINA LTD H	10,823,000	4,820,349	3,900,906
BANK OF COMMUNICATIONS CO A	303,500	230,253	219,529
BANK OF COMMUNICATIONS CO H	1,484,000	1,147,475	896,533
BANK OF HANGZHOU CO LTD A	34,700	91,015	69,799
BANK OF IRELAND GROUP PLC	303,252	1,229,178	1,719,462
BANK OF JIANGSU CO LTD A	166,560	162,764	152,360
BANK OF MONTREAL	234,520	14,121,121	25,285,420
BANK OF NANJING CO LTD A	66,100	78,760	92,927
BANK OF NINGBO CO LTD A	55,550	193,794	333,648
BANK OF NOVA SCOTIA	501,243	25,578,855	35,535,218
BANK OF SHANGHAI CO LTD A	102,693	135,796	114,885
BANK OF THE PHILIPPINE ISLAN	186,632	328,361	337,268
BANK PEKAO SA	255,299	7,951,656	7,727,888
BANK RAKYAT INDONESIA PERSER	31,313,507	5,918,752	9,029,890
BAOSHAN IRON + STEEL CO A	175,300	188,792	196,937
BARCLAYS PLC	13,405,092	35,929,820	33,952,708
BARITO PACIFIC TBK PT	3,715,900	299,392	222,915
BARRATT DEVELOPMENTS PLC	498,928	3,753,924	5,054,783
BARRICK GOLD CORP	778,435	13,109,851	14,677,244
BARRY CALLEBAUT AG REG	1,419	2,344,650	3,451,138
BARWA REAL ESTATE CO	252,721	272,287	212,394
BASF SE	361,818	24,057,374	25,419,958
BAUSCH HEALTH COS INC	113,413	4,211,490	3,137,118
BAYER AG REG	369,209	29,747,123	19,733,626
BAYERISCHE MOTOREN WERKE AG	169,961	12,583,768	17,103,312

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BAYERISCHE MOTOREN WERKE PRF	22,294	1,513,885	1,858,355
BB SEGURIDADE PARTICIPACOES	1,699,214	8,490,445	6,330,106
BBM BRAZIL EQUITY FUND LLC	1	1,046	856
BBMG CORPORATION A	40,100	17,575	17,869
BCE INC	47,091	2,008,301	2,453,437
BDO UNIBANK INC	266,147	617,127	629,974
BE SEMICONDUCTOR INDUSTRIES	39,958	2,646,621	3,408,926
BEACH ENERGY LTD	435,366	482,348	398,831
BECHTLE AG	30,804	2,266,751	2,204,807
BECLE SAB DE CV	40,100	83,608	100,911
BEFESA SA	2,849	203,828	218,368
BEIERSDORF AG	36,193	2,799,425	3,719,921
BEIGENE LTD ADR	29,422	6,768,221	7,971,302
BEIJING CAPITAL INTL AIRPO H	310,000	270,898	189,667
BEIJING DABEINONG TECHNOLO A	43,300	45,541	71,268
BEIJING EASPRING MATERIAL A	3,600	59,127	49,069
BEIJING ENLIGHT MEDIA CO L A	29,100	42,265	58,672
BEIJING ENTERPRISES HLDGS	130,000	664,343	448,546
BEIJING ENTERPRISES WATER GR	582,000	325,799	226,192
BEIJING KINGSOFT OFFICE SO A	2,465	102,908	102,493
BEIJING NEW BUILDING MATER A	16,000	51,885	89,950
BEIJING ORIGINWATER TECHNO A	30,400	44,814	34,295
BEIJING ROBOROCK TECHNOLOG A	250	46,862	31,891
BEIJING SHANGHAI HIGH SPE A	291,300	265,766	220,760
BEIJING SHIJI INFORMATION A	11,340	38,164	51,137
BEIJING SHUNXIN AGRICULT A	8,600	64,087	51,519
BEIJING SINNET TECHNOLOGY A	18,700	50,666	43,542
BEIJING TIANTAN BIOLOGICAL A	6,260	26,131	28,445
BEIJING UNITED INFORMATION A	2,700	39,923	45,541
BEIJING WANTAI BIOLOGICAL A	3,100	112,468	107,738
BEIJING YUANLIU HONGYUAN E A	1,000	19,399	28,155
BEKAERT NV	6,099	290,480	271,466
BELLEVUE GROUP AG	715	30,618	32,331
BENEFIT ONE INC	28,800	1,349,512	1,234,232
BERGS TIMBER AB B SHARES	1,872	1,370	1,121
BERKELEY GROUP HOLDINGS/THE	41,077	1,860,953	2,656,655
BERLI JUCKER PUB CO FORGN	114,000	170,322	105,793
BEST WORLD INTERNATIONAL LTD	370,400	530,716	373,656
BETTA PHARMACEUTICALS CO L A	4,000	40,836	50,102
BEZEQ THE ISRAELI TELECOM CO	134,975	168,351	222,862
BGF RETAIL CO LTD	899	139,432	110,035
BGI GENOMICS CO LTD A	2,900	49,012	39,951
BHP GROUP LTD DI	1,396,671	29,362,378	42,141,167
BHP GROUP PLC	1,187,050	22,950,020	35,363,561
BID CORP LTD	245,362	4,729,724	5,018,391
BIDVEST GROUP LTD	39,118	477,715	464,342

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BILIBILI INC CLASS Z	46,441	4,513,914	2,136,108
BILIBILI INC SPONSORED ADR	21,000	1,130,064	974,400
BIM BIRLESIK MAGAZALAR AS	49,684	404,960	229,344
BIOMERIEUX	22,254	1,983,652	3,160,875
BIONTECH SE ADR	32,785	3,495,737	8,451,973
BIRCHCLIFF ENERGY LTD	216,600	946,885	1,107,735
BLACKBERRY LTD	206,933	3,596,925	1,936,388
BLUESCOPE STEEL LTD	814,029	8,340,994	12,369,454
BML INC	3,100	103,399	96,240
BNP PARIBAS	865,129	46,779,031	59,787,013
BOC AVIATION LTD	30,800	219,639	225,579
BOC HONG KONG HOLDINGS LTD	1,715,000	5,450,496	5,620,390
BOC INTERNATIONAL CHINA CO A	7,300	18,542	15,406
BOE TECHNOLOGY GROUP CO LT A	290,500	152,262	230,181
BOIRON SA	1,350	71,196	54,884
BOLIDEN AB	107,225	2,253,099	4,145,060
BOLLORE	345,947	1,666,595	1,935,581
BONTERRA ENERGY CORP	12,800	71,715	57,355
BOSIDENG INTL HLDGS LTD	440,000	182,785	277,106
BOSKALIS WESTMINSTER	23,528	518,557	685,490
BOUBYAN BANK K.S.C	190,068	351,313	496,787
BOUYGUES SA	121,600	4,469,536	4,354,547
BP PLC	9,300,893	57,214,048	41,635,053
BRAMBLES LTD	709,527	5,058,387	5,483,610
BRASKEM SA PREF A	22,600	223,383	233,831
BREDERODE	325	44,923	47,234
BREEDON GROUP PLC	211,365	279,364	271,969
BRENNTAG SE	93,144	4,866,955	8,429,379
BRF SA	85,259	1,069,253	344,710
BRF SA ADR	396,749	4,367,173	1,622,703
BRICKWORKS LTD	18,642	278,334	327,457
BRIDGEPOINT GROUP REGS	47,699	228,291	318,507
BRIDGESTONE CORP	368,100	12,291,566	15,819,781
BRILLIANCE CHINA AUTOMOTIVE	6,188,000	7,431,085	5,794,082
BRITISH AMERICAN TOBACCO PLC	785,436	36,080,448	29,079,899
BRITISH LAND CO PLC	345,124	2,544,133	2,482,177
BROOKFIELD ASSET MANAGE CL A	652,417	16,362,060	39,455,437
BROOKFIELD RENEWABLE COR A	45,300	2,375,225	1,669,410
BROTHER INDUSTRIES LTD	357,300	6,436,048	6,860,234
BRP INC/CA SUB VOTING	81,214	4,610,244	7,123,866
BT GROUP PLC	4,876,097	16,163,403	11,197,811
BTS GROUP HLDGS PCL	14,836	-	222
BTS GROUP HOLDINGS PCL	231,300	-	3,767
BTS GROUP HOLDINGS PCL FORGN	925,200	259,755	258,962
BTS GROUP HOLDINGS PCL NVDR	85,307	28,290	20,985
BTS GROUP HOLDINGS PUBLIC COMP	92,520	-	1,773

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BUCHER INDUSTRIES AG REG	371	96,100	183,637
BUDWEISER BREWING CO APAC LT	674,900	2,494,487	1,770,289
BUILD KING HOLDINGS LTD	49,453	6,930	5,963
BUKALAPAK.COM PT TBK	59,466,500	3,564,122	1,794,113
BUMRUNGRAD HOSPITAL FOREIGN	56,400	308,254	238,060
BUNKA SHUTTER CO LTD	3,400	22,524	31,710
BUNZL PLC	176,477	3,367,945	6,895,995
BURBERRY GROUP PLC	143,640	2,304,667	3,536,005
BUREAU VERITAS SA	115,163	2,304,510	3,821,510
BY HEALTH CO LTD A	10,300	26,909	43,570
BYD CO LTD A	14,600	117,346	614,206
BYD CO LTD H	266,000	4,575,300	9,096,058
BYD ELECTRONIC INTL CO LTD	89,500	165,963	327,748
C+S PAPER CO LTD A	9,500	26,982	24,908
CAE INC	104,349	1,297,906	2,636,090
CAIRO COMMUNICATIONS SPA	28,908	41,068	67,063
CAITONG SECURITIES CO LTD A	35,800	49,168	62,463
CAIXABANK SA	2,026,701	8,143,566	5,563,700
CAMECO CORP	155,135	2,085,797	3,387,265
CAN APARTMENT PROP REAL ESTA	32,700	1,349,148	1,552,224
CAN IMPERIAL BK OF COMMERCE	183,166	14,304,389	21,381,330
CANADIAN NATL RAILWAY CO	396,217	21,543,327	48,738,628
CANADIAN NATURAL RESOURCES	681,635	20,419,015	28,843,281
CANADIAN PACIFIC RAILWAY LTD	449,299	16,428,790	32,361,337
CANADIAN TIRE CORP CLASS A	25,611	2,044,075	3,678,787
CANADIAN UTILITIES LTD A	50,909	1,378,457	1,478,725
CANFOR CORP	38,800	751,967	984,782
CANFOR PULP PRODUCTS INC	9,000	33,692	47,667
CANON INC	579,800	15,108,567	14,102,903
CANON MARKETING JAPAN INC	119,300	2,210,916	2,373,464
CANOPY GROWTH CORP	88,996	3,151,250	777,830
CANSINO BIOLOGICS INC A	732	65,483	34,404
CANSINO BIOLOGICS INC H	10,800	278,899	249,626
CAPCOM CO LTD	552,900	9,851,264	13,002,069
CAPGEMINI SE	138,918	16,012,176	34,044,154
CAPITA PLC	1,120,045	1,416,775	553,721
CAPITALAND INTEGRATED COMMER	1,931,484	2,689,067	2,922,692
CAPITALAND INVESTMENT LTD/SI	1,006,890	2,215,008	2,546,820
CAPITEC BANK HOLDINGS LTD	95,413	5,472,921	12,194,451
CAPSTONE MINING CORP	33,100	134,491	146,220
CARABAO GROUP PCL F	25,200	103,408	90,148
CARL ZEISS MEDITEC AG BR	28,399	3,838,738	5,969,793
CARLSBERG AS B	68,976	7,272,231	11,912,143
CARNIVAL PLC	20,680	729,654	387,547
CARREFOUR SA	467,604	9,698,154	8,563,981
CARSALES.COM LTD	54,274	493,145	990,049

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CASCADES INC	3,462	45,267	38,289
CASIO COMPUTER CO LTD	19,800	290,530	254,302
CATCHER TECHNOLOGY CO LTD	742,000	5,637,557	4,197,166
CATHAY FINANCIAL HOLDING CO	1,038,888	1,486,853	2,346,857
CCL INDUSTRIES INC CL B	53,295	1,946,026	2,861,893
CCR SA	143,597	709,079	298,795
CD PROJEKT SA	8,741	350,657	418,355
CECEP SOLAR ENERGY CO LT A	34,200	53,774	60,100
CECEP WIND POWER CORP A	48,700	48,788	49,744
CEGEDIM SA	1,553	46,870	42,386
CELLNEX TELECOM SA	313,808	13,650,370	18,264,216
CELLTRION HEALTHCARE CO LTD	10,673	777,698	720,063
CELLTRION INC	12,710	1,304,874	2,116,997
CELLTRION PHARM INC	2,108	147,092	220,597
CEMEX SAB CPO	1,966,681	1,355,776	1,344,435
CEMEX SAB SPONS ADR PART CER	172,098	1,310,558	1,166,824
CENCOSUD SA	190,604	579,298	318,792
CENOVUS ENERGY INC	528,119	7,037,695	6,484,682
CENTRAIS ELETRICAS BRAS PR B	34,600	298,586	205,053
CENTRAIS ELETRICAS BRASILIER	41,556	369,232	249,261
CENTRAL GLASS CO LTD	4,000	83,882	74,057
CENTRAL JAPAN RAILWAY CO	52,500	7,385,026	6,995,897
CENTRAL PATTANA PCL NVDR	46,208	87,355	78,155
CENTRAL PATTANA PUB CO FOREI	207,300	372,942	350,620
CENTRAL RETAIL CORP FOREIGN	79,175	94,708	75,845
CENTRAL RETAIL CORP PCL NVDR	142,548	150,189	136,552
CENTRICA PLC	1,426,259	1,171,096	1,381,235
CEZ AS	268,453	6,213,640	10,159,786
CGI INC	114,606	5,379,025	10,148,186
CGN POWER CO LTD H	1,557,200	466,809	473,374
CHACHA FOOD CO LTD A	1,200	10,231	11,553
CHAILEASE HOLDING CO LTD	168,072	386,603	1,600,715
CHALLENGER LTD	81,120	365,023	385,128
CHAMPION IRON LTD	158,660	573,430	627,525
CHANG HWA COMMERCIAL BANK	492,452	243,063	302,587
CHANGCHUN HIGH + NEW TECH A	3,400	111,965	144,784
CHANGJIANG SECURITIES CO L A	64,000	66,919	75,715
CHANGZHOU XINGYU AUTOMOTIV A	2,700	32,697	86,528
CHAOZHOU THREE CIRCLE GROU A	9,700	58,179	67,880
CHAROEN POKPHAND FOOD FORGN	419,118	370,800	319,937
CHAROEN POKPHAND FOODS NVDR	80,800	69,074	61,679
CHAROEN POKPHAND INDONESI PT	1,028,200	371,941	429,243
CHECK POINT SOFTWARE TECH	106,480	11,556,487	12,411,309
CHEIL WORLDWIDE INC	8,439	150,338	162,213
CHEMRING GROUP PLC	24,197	88,048	97,010
CHENG SHIN RUBBER IND CO LTD	232,000	421,919	302,714

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHENGXIN LITHIUM GROUP CO A	7,200	67,627	65,466
CHIBA BANK LTD/THE	207,800	1,152,066	1,189,182
CHIFENG JILONG GOLD MINING A	18,000	46,390	42,081
CHINA BAOAN GROUP A	11,200	46,269	25,358
CHINA BOHAI BANK CO LTD H	262,500	117,569	101,009
CHINA CINDA ASSET MANAGEME H	1,492,000	550,662	271,749
CHINA CITIC BANK CORP LTD H	1,468,000	950,005	636,435
CHINA COM RICH RENE ENE INVEST	674,000	92,690	92,259
CHINA COMMUNICATIONS SERVI H	401,600	280,573	195,744
CHINA CONCH VENTURE HOLDINGS	217,400	501,007	1,062,419
CHINA CONSTRUCTION BANK A	67,500	74,950	62,063
CHINA CONSTRUCTION BANK H	31,904,336	25,862,337	22,098,100
CHINA CSSC HOLDINGS LTD A	29,600	83,155	115,133
CHINA DEVELOPMENT FIN PFD	244,058	82,831	84,596
CHINA DEVELOPMENT FINANCIAL	2,096,460	692,533	1,326,058
CHINA EASTERN AIRLINES CO A	87,600	57,780	70,923
CHINA EDUCATION GROUP HOLDIN	93,000	168,867	151,018
CHINA EVERBRIGHT BANK CO A	301,700	171,304	157,161
CHINA EVERBRIGHT BANK CO L H	614,000	293,409	217,365
CHINA EVERBRIGHT ENVIRONMENT	597,554	602,639	479,803
CHINA EVERGRANDE GROUP	426,000	390,652	86,880
CHINA FEIHE LTD	455,000	1,111,136	610,456
CHINA GALAXY SECURITIES CO H	541,300	499,070	311,048
CHINA GAS HOLDINGS LTD	410,200	1,008,629	852,358
CHINA GREATWALL TECHNOLOGY A	27,700	59,322	61,543
CHINA HONGQIAO GROUP LTD	290,500	241,088	306,660
CHINA HUARONG ASSET MANAGE H	1,782,000	553,801	233,141
CHINA INTERNATIONAL CAPITA H	190,800	396,321	526,173
CHINA INTERNATIONAL CAPTAL A	4,500	42,179	34,618
CHINA JINMAO HOLDINGS GROUP	652,000	237,105	201,547
CHINA JUSHI CO LTD A	20,100	51,613	57,398
CHINA LESSO GROUP HOLDINGS L	137,000	206,771	196,811
CHINA LIFE INSURANCE CO A	10,000	47,942	47,212
CHINA LIFE INSURANCE CO H	1,047,000	2,787,431	1,735,085
CHINA LITERATURE LTD	51,400	379,268	323,051
CHINA LONGYUAN POWER GROUP H	430,000	359,871	1,003,810
CHINA MEDICAL SYSTEM HOLDING	180,782	258,400	301,910
CHINA MEIDONG AUTO HOLDINGS	74,000	322,973	381,566
CHINA MENGNIU DAIRY CO	1,642,000	4,407,300	9,309,083
CHINA MERCHANTS BANK A	166,100	824,922	1,269,463
CHINA MERCHANTS BANK H	3,348,658	22,685,639	26,007,368
CHINA MERCHANTS PORT HOLDING	271,310	690,389	494,158
CHINA MERCHANTS SECURITIES A	66,790	134,366	184,965
CHINA MERCHANTS SHEKOU IND A	67,568	195,841	141,426
CHINA MINMETALS RARE EARTH A	8,500	59,451	52,040
CHINA MINSHENG BANKING A	215,200	181,052	131,686

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA MINSHENG BANKING COR H	873,879	716,898	334,025
CHINA MOBILE LTD	1,185,500	6,874,385	7,116,376
CHINA MOLYBDENUM CO LTD A	131,600	98,175	115,219
CHINA MOLYBDENUM CO LTD H	477,000	242,802	251,462
CHINA NATIONAL BUILDING MA H	520,000	407,792	637,636
CHINA NATIONAL CHEMICAL A	55,100	48,758	103,745
CHINA NATIONAL MEDICINES A	7,600	26,635	37,598
CHINA NATIONAL NUCLEAR POW A	112,500	123,902	146,509
CHINA NORTHERN RARE EARTH A	35,500	63,623	255,109
CHINA OILFIELD SERVICES H	284,000	296,062	248,800
CHINA OVERSEAS LAND + INVEST	4,210,000	9,972,943	9,968,395
CHINA OVERSEAS PROPERTY HOLD	140,000	153,476	148,506
CHINA PACIFIC INSURANCE GR A	48,800	243,389	207,655
CHINA PACIFIC INSURANCE GR H	357,600	1,249,024	970,106
CHINA POWER INTERNATIONAL	649,500	177,151	437,371
CHINA RAILWAY GROUP LTD A	204,200	171,547	185,510
CHINA RAILWAY GROUP LTD H	617,000	492,463	326,057
CHINA RESOURCES BEER HOLDING	1,145,566	5,246,387	9,381,936
CHINA RESOURCES CEMENT	351,000	391,958	265,176
CHINA RESOURCES GAS GROUP LT	132,000	406,055	745,815
CHINA RESOURCES LAND LTD	412,888	1,173,374	1,737,071
CHINA RESOURCES MIXC LIFESTY	66,800	375,874	311,453
CHINA RESOURCES POWER HOLDIN	278,856	530,507	933,538
CHINA RESOURCES SANJIU MED A	4,400	17,517	23,638
CHINA SOUTHERN AIRLINES CO A	62,100	52,123	66,355
CHINA SOUTHERN AIRLINES CO H	256,000	181,602	153,345
CHINA STATE CONSTRUCTION A	453,880	376,189	356,076
CHINA STATE CONSTRUCTION INT	312,499	407,939	388,404
CHINA STEEL CORP	1,553,380	1,279,648	1,984,747
CHINA SUNTIEN GREEN ENERGY H	318,000	225,206	247,995
CHINA TAIPING INSURANCE HOLD	240,735	590,156	330,396
CHINA TOURISM GROUP DUTY F A	54,700	1,634,918	1,883,111
CHINA TOWER CORP LTD H	5,814,000	1,053,229	641,335
CHINA TRADITIONAL CHINESE ME	392,000	322,886	259,949
CHINA TRANSINFO TECHNOLOGY A	20,500	48,866	48,087
CHINA UNITED NETWORK A	240,200	148,252	148,115
CHINA VANKE CO LTD A	83,200	331,013	257,954
CHINA VANKE CO LTD H	224,700	637,497	522,820
CHINA YANGTZE POWER CO LTD A	201,105	513,084	716,277
CHINA YOUZAN LTD	1,824,000	486,955	126,337
CHINA YUHUA EDUCATION CORP L	156,000	154,078	55,826
CHINA ZHENHUA GROUP SCIENC A	4,200	78,589	81,900
CHINA ZHESHANG BANK CO LTD A	22,600	14,218	12,411
CHINASOFT INTERNATIONAL LTD	334,000	558,019	435,263
CHINDATA GROUP HOLDINGS ADR	13,300	191,327	87,647
CHOCOLADEFABRIKEN LINDT PC	366	1,976,208	5,073,347

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHOCOLADEFABRIKEN LINDT REG	42	2,437,072	5,632,882
CHONGQING BREWERY CO A	4,400	32,172	104,468
CHONGQING CHANGAN AUTOMOB A	52,220	42,007	124,459
CHONGQING FULING ZHACAI A	2,500	16,526	14,827
CHONGQING ZHIFEI BIOLOGICA A	12,900	87,509	252,197
CHOW TAI FOOK JEWELLERY GROU	1,893,800	3,837,864	3,405,600
CHR HANSEN HOLDING A/S	37,434	2,716,542	2,949,961
CHUBU ELECTRIC POWER CO INC	228,700	3,837,754	2,407,055
CHUGAI PHARMACEUTICAL CO LTD	238,381	2,609,901	7,731,779
CHUNGHWA TELECOM CO LTD	1,430,000	5,197,041	6,021,433
CI FINANCIAL CORP	42,800	864,972	895,881
CIA CERVECERIAS UNI SPON ADR	73,113	1,734,971	1,199,784
CIA DE MINAS BUENAVENTUR ADR	206,760	2,495,129	1,513,483
CIA ENERGETICA MINAS GER PRF	4,597,825	10,002,296	10,821,811
CIA SANEAMENTO BASICO DE SP	40,283	440,575	290,587
CIA SIDERURGICA NACIONAL SA	79,136	320,547	355,046
CIE FINANCIERE RICHEMO A REG	208,516	11,399,061	31,340,906
CIFI EVER SUNSHINE SERVICES	92,000	240,820	142,550
CIFI HOLDINGS GROUP CO LTD	770,993	521,913	463,804
CIMB GROUP HOLDINGS BHD	936,110	1,220,610	1,224,628
CITIC LTD	871,000	1,312,581	860,241
CITIC SECURITIES CO A	78,200	238,848	324,047
CITIC SECURITIES CO LTD H	307,000	686,909	801,335
CITY DEVELOPMENTS LTD	178,220	1,116,520	900,255
CJ CHEILJEDANG CORP	1,054	316,737	343,575
CJ CORP	1,946	234,855	136,527
CJ ENM CO LTD	1,374	284,825	160,430
CJ LOGISTICS	1,178	178,449	124,861
CK ASSET HOLDINGS LTD	787,882	4,789,128	4,967,023
CK HUTCHISON HOLDINGS LTD	1,645,061	14,405,219	10,613,569
CK INFRASTRUCTURE HOLDINGS L	271,000	1,668,140	1,725,838
CLARIANT AG REG	78,078	2,049,759	1,628,142
CLEANAWAY WASTE MANAGEMENT L	585,684	530,114	1,332,822
CLICKS GROUP LTD	32,769	511,366	647,845
CLOSE BROTHERS GROUP PLC	19,075	301,495	362,739
CLP HOLDINGS LTD	1,034,122	9,316,962	10,445,610
CNH INDUSTRIAL NV	815,266	9,310,471	15,825,943
CNNC HUA YUAN TITANIUM A	23,400	49,977	46,225
CNP ASSURANCES	111,942	2,034,965	2,768,784
COCA COLA EUROPACIFIC PARTNE	265,633	11,962,843	14,851,646
COCA COLA FEMSA SAB DE CV	84,221	618,940	463,020
COCA COLA FEMSA SAB SP ADR	94,104	6,501,254	5,155,958
COCA COLA HBC AG DI	299,850	9,400,242	10,376,669
COCHLEAR LTD	23,331	1,810,050	3,666,002
CODAN LTD	2,666	12,302	18,084
COGECO INC	400	29,925	25,723

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COLES GROUP LTD	484,965	4,101,981	6,325,534
COLLIERS INTERNATIONAL GROUP	2,827	264,433	421,605
COLOPLAST B	155,268	16,996,405	27,325,174
COLRUYT SA	21,708	961,828	919,813
COMET HOLDING AG REG	821	305,843	303,206
COMMERCIAL BANK PSQC	261,210	255,938	484,182
COMMERCIAL INTERNATIONAL BAN	230,396	552,857	777,128
COMMERZBANK AG	406,363	5,961,237	3,091,093
COMMONWEALTH BANK OF AUSTRAL	640,247	31,794,711	47,014,657
COMPAGNIE DE SAINT GOBAIN	236,266	9,502,895	16,623,333
COMPAL ELECTRONICS	8,049,839	5,747,006	7,041,100
COMPASS GROUP PLC	770,333	10,401,465	17,226,165
COMPUTER INSTITUTE OF JAPAN	2,357	14,858	17,705
COMPUTERSHARE LTD	212,523	1,966,332	3,090,297
CONCORDIA FINANCIAL GROUP LT	403,100	2,009,172	1,463,209
CONSTELLATION SOFTWARE INC	9,905	5,537,684	18,403,547
CONSTI OYJ	339	5,200	4,665
CONTEMPORARY AMPEREX TECHN A	229,600	15,044,020	21,182,706
CONTINENTAL AG	93,000	11,505,867	9,847,274
CONVATEC GROUP PLC	1,144,399	3,266,311	2,993,886
COPPERLEAF TECHNOLOGIES	4,455	70,645	84,116
CORE LABORATORIES N.V.	148,590	4,407,179	3,315,043
COSAN SA	2,083,692	3,822,754	8,114,054
COSCO SHIPPING ENERGY TRAN A	166,800	154,348	154,935
COSCO SHIPPING HOLDINGS CO A	126,490	92,724	370,935
COSCO SHIPPING HOLDINGS CO H	401,700	207,780	779,050
COSCO SHIPPING PORTS LTD	302,314	316,050	262,518
COSMOS PHARMACEUTICAL CORP	7,800	1,178,266	1,146,750
COTA CO LTD	2,200	30,458	31,542
COUNTRY GARDEN HOLDINGS CO	1,009,858	1,070,582	896,350
COUNTRY GARDEN SERVICES HOLD	543,000	2,665,598	3,252,581
COUPANG INC	214,387	8,388,520	6,298,690
COVESTRO AG	143,559	9,665,384	8,848,435
COVIVIO	20,373	1,685,951	1,672,742
COWAY CO LTD	6,293	422,774	393,858
CP ALL PCL FOREIGN	723,181	1,299,070	1,277,284
CP ALL PCL NVDR	17,200	43,340	30,379
CREDICORP LTD	167,726	22,995,731	20,474,313
CREDIT AGRICOLE SA	464,650	5,887,636	6,631,418
CREDIT SUISSE GROUP AG REG	954,434	16,615,639	9,293,463
CREEK + RIVER CO LTD	2,100	29,334	37,147
CRESUD S.A. SPONS ADR	152,208	2,740,830	718,422
CRH PLC	698,707	21,685,633	36,962,723
CRODA INTERNATIONAL PLC	67,200	4,485,764	9,211,128
CROWN RESORTS LTD	146,007	1,235,294	1,269,607
CRRC CORP LTD H	563,000	249,969	241,916

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CRRC CORP LTD A	150,480	142,721	143,790
CSC FINANCIAL CO LTD A	27,200	93,874	124,832
CSL LTD	246,342	26,672,132	52,068,818
CSPC PHARMACEUTICAL GROUP LT	1,183,440	828,955	1,285,704
CTBC FINANCIAL HOLDING CO LT	2,386,416	1,430,320	2,238,316
CTS EVENTIM AG + CO KGAA	12,319	377,595	901,630
CYBERAGENT INC	143,600	1,824,830	2,386,787
CYBERARK SOFTWARE LTD/ISRAEL	15,200	2,071,020	2,633,856
CYFROWY POLSAT SA	32,231	189,615	277,655
D MARKET ELECTRONIC SERV ADR	9,600	115,200	18,336
DA MING INTERNATIONAL HOLD	68,000	32,863	25,032
DAAN GENE CO LTD A	11,620	40,954	36,574
DADA NEXUS LTD ADR	7,400	188,504	97,384
DAI ICHI LIFE HOLDINGS INC	912,200	15,089,298	18,421,442
DAI NIPPON PRINTING CO LTD	95,300	2,030,074	2,394,190
DAIFUKU CO LTD	43,900	2,433,636	3,583,518
DAIICHI SANKYO CO LTD	760,100	8,287,171	19,306,956
DAIKIN INDUSTRIES LTD	147,500	13,533,217	33,418,219
DAIMLER AG REGISTERED SHARES	364,447	20,066,871	28,012,610
DAIMLER TRUCK HOLDING AG	179,070	3,915,644	6,575,483
DAITO TRUST CONSTRUCT CO LTD	24,700	2,470,503	2,824,880
DAIWA HOUSE INDUSTRY CO LTD	240,800	5,475,647	6,917,341
DAIWA HOUSE REIT INVESTMENT	775	1,969,400	2,345,426
DAIWA SECURITIES GROUP INC	569,700	3,544,321	3,209,278
DALI FOODS GROUP CO LTD	316,700	234,917	165,737
DANIELI + CO	8,068	234,248	248,182
DANONE	232,274	14,564,854	14,419,508
DANSKE BANK A/S	263,039	6,128,989	4,542,679
DAQO NEW ENERGY CORP ADR	7,800	758,815	314,496
DARKTRACE PLC	289,220	2,820,564	1,646,067
DASHENLIN PHARMACEUTICAL G A	4,920	53,617	32,507
DASSAULT AVIATION SA	9,820	1,311,587	1,060,894
DASSAULT SYSTEMES	240,445	4,000,167	14,303,332
DAVIDE CAMPARI MILANO NV	254,057	2,114,626	3,713,984
DB INSURANCE CO LTD	238,924	10,783,149	10,853,330
DBS GROUP HOLDINGS LTD	1,221,143	18,576,509	29,583,155
DCC PLC	72,579	5,828,915	5,947,430
DCM HOLDINGS CO LTD	5,800	59,312	53,641
DEFINITY FINANCIAL CORP	15,706	296,855	367,176
DELEK AUTOMOTIVE SYSTEMS LTD	2,344	29,911	33,137
DELIVERY HERO SE	177,054	18,091,800	19,731,885
DELTA ELECTRONICS INC	2,028,984	13,361,473	20,167,369
DELTA ELECTRONICS THAI NVDR	40,458	311,139	498,988
DEMANT A/S	140,468	3,479,726	7,197,099
DENISON MINES CORP	1,720,410	2,386,615	2,356,962
DENSO CORP	370,800	16,740,607	30,683,454

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DENTSU GROUP INC	84,800	3,135,377	3,019,235
DEUTSCHE BANK AG REGISTERED	1,025,889	19,724,459	12,854,047
DEUTSCHE BOERSE AG	160,625	20,158,513	26,869,684
DEUTSCHE LUFTHANSA REG	234,334	2,576,487	1,646,875
DEUTSCHE POST AG REG	501,778	18,071,663	32,262,957
DEUTSCHE ROHSTOFF AG	1,507	39,528	34,789
DEUTSCHE TELEKOM AG REG	1,831,407	30,785,933	33,947,612
DEVRO PLC	111,185	386,122	310,225
DEXERIALS CORP	6,000	126,290	216,491
DEXTERRA GROUP INC	4,700	28,953	31,962
DEXUS/AU	403,704	2,709,517	3,263,865
DHC SOFTWARE CO LTD A	23,900	51,473	29,250
DIAGEO PLC	1,198,739	33,838,225	65,529,795
DIALOG GROUP BHD	579,592	332,462	364,506
DIASORIN SPA	13,654	2,825,789	2,600,051
DIDI GLOBAL INC	40,100	506,162	199,698
DIGI.COM BHD	394,800	459,887	413,185
DIGITAL BROS SPA	2,306	116,285	78,462
DIGITAL HOLDINGS INC	2,200	50,219	25,180
DINO POLSKA SA	68,976	765,953	6,285,948
DIRECT LINE INSURANCE GROUP	1,537,472	5,811,346	5,809,977
DISCO CORP	22,900	5,496,900	6,990,013
DISCOVERY LTD	57,144	503,390	514,045
DNB BANK ASA	1,048,324	16,626,350	24,013,863
DO FLUORIDE NEW MATERIALS A	9,000	68,658	63,532
DOCEBO INC	1,305	107,350	87,682
DOLLARAMA INC	127,154	2,652,181	6,373,051
DOMAIN HOLDINGS AUSTRALIA LT	49,840	128,540	204,734
DOMINO S PIZZA ENTERPRISES L	21,567	1,793,932	1,850,745
DONG E E JIAOCO LTD A	4,100	27,650	31,361
DONGFANG ELECTRIC CORP LTD A	40,100	53,674	134,771
DONGYUE GROUP	191,000	367,840	297,905
DOOSAN BOBCAT INC	6,544	213,360	224,326
DOOSAN HEAVY INDUSTRIES	37,405	577,098	641,903
DOOSAN HEAVY INDUSTRIES + CONS	4,758	-	17,611
DOTDIGITAL GROUP PLC	53,041	164,486	142,102
DOUZONE BIZON CO LTD	2,383	227,802	146,338
DOWA HOLDINGS CO LTD	6,500	262,790	272,915
DR. MARTENS PLC	506,049	2,785,268	2,933,590
DREAM UNLIMITED CL A SUB VOT	6,259	160,328	192,405
DS SMITH PLC	260,844	1,387,720	1,355,966
DSV A/S	110,284	9,477,726	25,757,243
DTS CORP	5,700	27,721	124,934
DUBAI ISLAMIC BANK	261,379	382,548	382,848
DUSKIN CO LTD	14,400	352,598	351,262
E MART INC	2,675	473,560	339,790

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
E.ON SE	879,248	11,647,651	12,190,544
E.SUN FINANCIAL HOLDING CO	1,545,875	705,228	1,567,275
EARN CHINA A SHARE	69,102	217,090,077	247,619,073
EAST JAPAN RAILWAY CO	116,900	8,931,728	7,180,181
EAST MONEY INFORMATION CO A	78,024	107,625	454,309
EASTERN CO SAE	180,634	218,061	123,259
EASYJET PLC	112,739	1,061,063	849,008
ECLAT TEXTILE COMPANY LTD	24,727	254,191	563,948
ECOPETROL SA	886,035	861,964	585,610
ECOPRO BM CO LTD	1,357	548,026	571,681
ECOVACS ROBOTICS CO LTD A	3,300	84,925	78,159
EDENRED	173,766	5,219,699	8,016,902
EDF	272,046	4,618,885	3,195,799
EDION CORP	47,700	464,917	444,463
EDP ENERGIAS DE PORTUGAL SA	1,009,371	3,549,072	5,546,442
EDP RENOVAVEIS SA	193,791	4,457,278	4,826,302
EHIME BANK LTD/THE	5,200	49,806	37,661
EIFFAGE	29,562	2,480,296	3,041,075
EISAI CO LTD	85,800	4,509,329	4,866,135
EIZO CORP	4,800	185,644	168,191
ELBIT SYSTEMS LTD	10,396	1,170,705	1,800,361
ELECOM CO LTD	9,800	115,289	128,760
ELECTRICITY GEN PUB CO FOREI	19,900	167,264	104,549
ELECTRICITY GENERA PCL NVDR	16,946	121,501	89,029
ELECTROLUX AB B	245,181	5,421,037	5,944,126
ELIA GROUP SA/NV	12,111	1,420,140	1,593,493
ELIS SA	12,808	333,703	221,683
ELISA OYJ	50,477	1,204,704	3,106,620
ELITE MATERIAL CO LTD	392,000	3,431,708	3,938,844
EMAAR PROPERTIES PJSC	518,362	987,697	690,105
EMBRACER GROUP AB	182,640	2,634,009	1,946,861
EMEMORY TECHNOLOGY INC	8,000	625,375	633,245
EMERA INC	88,500	3,556,191	4,429,379
EMIRATES NBD PJSC	353,069	941,864	1,302,483
EMIRATES TELECOM GROUP CO	412,674	2,646,145	3,561,554
EMPIRE CO LTD A	204,641	5,497,360	6,243,806
EMPRESAS CMPC SA	136,796	387,469	229,278
EMPRESAS COPEC SA	69,777	872,173	539,379
EMS CHEMIE HOLDING AG REG	2,905	1,151,852	3,255,232
EN JAPAN INC	4,400	144,550	124,180
ENAGAS SA	239,226	6,002,800	5,549,774
ENBRIDGE INC	835,312	30,235,253	32,674,477
ENDEAVOUR GROUP LTD/AUSTRALI	449,055	2,210,889	2,200,512
ENDESA SA	744,938	18,643,640	17,112,295
ENEL AMERICAS SA	2,363,202	434,281	257,955
ENEL AMERICAS SA ADR	12,577	108,178	68,419

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ENEL CHILE SA	3,163,759	496,588	110,657
ENEL CHILE SA ADR	1,987	11,462	3,596
ENEL SPA	2,930,065	14,929,124	23,477,759
ENEOS HOLDINGS INC	1,568,800	7,186,031	5,862,139
ENERGISA SA UNITS	15,000	134,366	119,488
ENERGY ABSOLUTE PCL FOREIGN	176,322	166,481	506,718
ENI SPA	1,364,543	23,232,652	18,962,482
ENIGMO INC	3,400	43,295	22,557
ENN ENERGY HOLDINGS LTD	105,900	672,043	1,994,038
ENN NATURAL GAS CO LTD A	6,000	16,033	17,284
ENTAIN PLC	696,375	8,826,379	15,874,143
EPIROC AB A	253,045	2,849,564	6,405,884
EPIROC AB B	152,881	1,376,642	3,236,997
EQT AB	116,749	2,301,558	6,357,213
EQUATORIAL ENERGIA SA ORD	109,365	405,777	443,939
EQUINOR ASA	809,526	18,313,029	21,655,782
EQUINOR ASA SPON ADR	290,874	4,924,497	7,658,712
EQUITA GROUP SPA	8,523	37,009	37,025
EREGLI DEMIR VE CELIK FABRIK	194,370	285,808	412,166
ERGOMED PLC	6,935	19,734	140,897
ERICSSON LM B SHS	1,652,575	15,088,826	18,214,402
ERO COPPER CORP	20,800	385,415	317,809
ERSTE GROUP BANK AG	363,701	11,676,530	17,102,388
ESKER SA	1,610	589,793	661,867
ESPRIT HOLDINGS LTD	1,962,123	1,771,956	178,688
ESR CAYMAN LTD	729,400	2,229,887	2,465,232
ESSENTRA PLC	123,290	966,973	576,116
ESSILORLUXOTTICA	182,087	20,928,006	38,771,654
ESSITY AKTIEBOLAG B	215,974	4,479,905	7,046,585
EURAZEO SE	15,413	973,022	1,346,124
EUROBANK ERGASIAS SERVICES A	329,914	313,881	334,434
EUROFINS SCIENTIFIC	202,848	14,737,042	25,097,842
EUROMONEY INSTL INVESTOR PLC	20,488	346,609	256,687
EURONEXT NV	30,890	3,020,037	3,205,439
EVE ENERGY CO LTD A	15,533	51,895	288,026
EVERBRIGHT SECURITIE CO A	32,300	49,828	75,665
EVERGREEN MARINE CORP LTD	335,975	175,976	1,730,453
EVLI BANK PLC	925	24,276	27,560
EVOLUTION AB	60,485	4,257,364	8,592,566
EVOLUTION MINING LTD	863,262	3,336,490	2,548,197
EVONIK INDUSTRIES AG	74,419	2,481,853	2,409,395
EVRAZ PLC	1,060,967	6,703,921	8,645,154
EXAWIZARDS INC	104,600	966,081	914,699
EXEDY CORP	3,700	47,238	53,497
EXOR NV	82,592	5,767,912	7,416,208
EXPERIAN PLC	436,898	7,152,833	21,492,598

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
F+F CO LTD / NEW	370	262,050	294,132
FAIRFAX FINANCIAL HLDGS LTD	22,254	10,489,739	10,962,537
FALABELLA SA	98,399	816,276	320,952
FANGDA CARBON NEW MATERIAL A	38,040	42,311	64,580
FANUC CORP	81,100	12,439,316	17,170,058
FAR EAST HORIZON LTD	256,000	238,889	227,226
FAR EASTERN NEW CENTURY CORP	404,938	370,971	428,839
FAR EASTONE TELECOMM CO LTD	153,000	358,229	357,241
FARFETCH LTD CLASS A	335,670	14,342,716	11,221,448
FAST RETAILING CO LTD	20,700	6,292,749	11,739,977
FASTIGHETS AB BALDER B SHRS	38,086	1,925,911	2,741,867
FAURECIA	82,152	4,712,483	3,902,075
FAW JIEFANG GROUP CO LTD A	44,200	81,880	71,362
FAWRY FOR BANKING + PAYMENT	55,241	77,362	45,044
FDM GROUP HOLDINGS PLC	2,089	18,786	35,991
FENG TAY ENTERPRISE CO LTD	54,562	217,290	456,540
FERGUSON PLC	164,826	10,432,866	29,256,728
FERRARI NV	101,244	14,817,807	26,193,133
FERREXPO PLC	285,555	777,571	1,157,989
FERROVIAL SA	189,537	3,262,539	5,940,322
FF GROUP	5,064	100,410	27,642
FIBERHOME TELECOM TECH CO A	9,200	53,169	25,954
FINECOBANK SPA	216,320	2,276,348	3,796,995
FINNING INTERNATIONAL INC	156,438	3,148,027	3,948,259
FIRST ABU DHABI BANK PJSC	551,455	2,126,353	2,828,552
FIRST CAPITAL SECURITIES C A	47,100	48,076	54,096
FIRST FINANCIAL HOLDING CO	1,295,118	700,351	1,146,868
FIRST INTL BANK ISRAEL	38,770	863,177	1,613,133
FIRST PACIFIC CO	370,400	230,297	136,353
FIRST QUANTUM MINERALS LTD	210,275	2,665,372	5,039,009
FIRSTRAND LTD	646,125	2,276,651	2,461,429
FIRSTSERVICE CORP	17,140	2,388,236	3,373,316
FISCHER (GEORG) REG	94	150,050	142,885
FISHER + PAYKEL HEALTHCARE C	207,307	1,870,180	4,649,717
FIVERR INTERNATIONAL LTD	29,402	4,793,099	3,343,007
FIX PRICE GROUP LTD GDR 144A	501,740	4,871,975	3,788,162
FIX PRICE GROUP LTD GDR REGS	361,237	3,216,456	2,727,339
FLAT GLASS GROUP CO LTD A	6,100	27,069	55,455
FLAT GLASS GROUP CO LTD H	64,000	202,278	325,077
FLETCHER BUILDING LTD	269,324	893,917	1,344,667
FLIGHT CENTRE TRAVEL GROUP L	194,176	2,376,942	2,487,516
FLUIDRA SA	43,589	935,661	1,744,843
FLUTTER ENTERTAINMENT PLC DI	81,936	7,844,599	13,008,234
FOCUS MEDIA INFORMATION TE A	128,500	101,121	165,127
FOCUS SYSTEMS CORP	4,500	38,795	38,648
FOMENTO ECONOMICO MEX SP ADR	9,987	862,977	776,090

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FOMENTO ECONOMICO MEXICA UBD	541,736	4,560,334	4,221,914
FORD OTOMOTIV SANAYI AS	9,122	92,354	163,553
FORMOSA CHEMICALS + FIBRE	483,000	1,534,550	1,410,576
FORMOSA PETROCHEMICAL CORP	238,000	777,982	824,961
FORMOSA PLASTICS CORP	511,000	1,521,196	1,920,844
FORTESCUE METALS GROUP LTD	600,970	2,583,045	8,393,527
FORTIS INC	188,079	6,315,893	9,087,172
FORTNOX AB	50,310	2,970,967	3,250,700
FORTUM OYJ	437,808	11,069,266	13,437,650
FOSHAN HAITIAN FLAVOURING A	33,450	251,165	551,661
FOSUN INTERNATIONAL LTD	373,500	510,044	402,901
FOUNDER SECURITIES CO LTD A	77,400	76,790	95,211
FOXCONN INDUSTRIAL INTERNE A	51,100	109,256	95,572
FOXCONN TECHNOLOGY CO LTD	126,763	318,094	297,355
FRANCO NEVADA CORP	87,650	5,740,007	12,139,090
FRASER + NEAVE HOLDINGS BHD	21,300	183,583	126,491
FRESENIUS MEDICAL CARE AG +	121,336	7,347,330	7,884,364
FRESENIUS SE + CO KGAA	158,835	8,384,689	6,394,200
FRONTERA ENERGY CORP	2,959	20,380	23,988
FU JIAN ANJOY FOODS CO LTD A	1,600	59,978	42,874
FUBON FINANCIAL HOLDING CO	1,001,546	1,408,592	2,762,062
FUCHS PETROLUB SE PREF	27,246	1,290,248	1,236,887
FUJI ELECTRIC CO LTD	49,700	1,165,284	2,710,399
FUJI MEDIA HOLDINGS INC	102,200	1,212,101	983,349
FUJI OIL HOLDINGS INC	11,900	286,269	239,746
FUJI SOFT INC	6,300	217,007	303,634
FUJIAN GREEN PINE CO LTD A	255,120	717,022	451,929
FUJIAN SUNNER DEVELOPMENT A	14,800	51,711	56,127
FUJIFILM HOLDINGS CORP	185,800	8,613,200	13,756,509
FUJITSU LTD	121,500	8,899,865	20,817,116
FUKUI COMPUTER HOLDINGS INC	5,567	106,067	166,785
FUKUOKA FINANCIAL GROUP INC	24,200	484,294	414,209
FUTU HOLDINGS LTD ADR	17,800	2,504,081	770,740
FUTURE PLC	7,089	333,099	367,745
FUYAO GLASS INDUSTRY GROUP A	25,601	94,865	189,356
FUYAO GLASS INDUSTRY GROUP H	78,000	308,701	403,191
G BITS NETWORK TECHNOLOGY A	700	31,008	46,333
GALAXY ENTERTAINMENT GROUP L	2,725,000	17,279,449	14,120,801
GALP ENERGIA SGPS SA	196,510	2,943,945	1,903,974
GANFENG LITHIUM CO LTD A	10,400	71,892	233,102
GANFENG LITHIUM CO LTD H	33,600	453,565	528,805
GCL SYSTEM INTEGRATION TEC A	23,500	14,861	14,011
GDS HOLDINGS LTD ADR	11,813	467,727	557,101
GEA GROUP AG	114,690	4,015,078	6,272,159
GEBERIT AG REG	22,172	8,597,561	18,133,759
GECINA SA	17,973	2,342,875	2,511,940

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GEELY AUTOMOBILE HOLDINGS LT	756,000	965,523	2,065,441
GEM CO LTD A	30,400	51,016	49,368
GEMDALE CORP A	37,600	67,472	76,517
GENMAB A/S	41,942	11,451,702	16,865,939
GENSCRIPT BIOTECH CORP	151,000	439,264	668,202
GENTING BHD	320,100	670,411	358,825
GENTING MALAYSIA BHD	499,300	519,088	345,171
GENTING SINGAPORE LTD	2,370,600	1,748,951	1,362,768
GERDAU SA PREF	152,318	726,860	745,456
GERRESHEIMER AG	3,717	259,063	358,024
GESTAMP AUTOMOCION SA	122,575	760,307	620,296
GETINGE AB B SHS	158,283	4,904,162	6,907,295
GETLINK SE	219,083	2,303,406	3,627,495
GETNET ADQUIRENCIA E SERVISO	24,533	94,176	34,346
GF SECURITIES CO LTD A	35,300	70,526	136,196
GF SECURITIES CO LTD H	178,100	372,478	339,464
GFL ENVIRONMENTAL INC SUB VT	75,393	2,247,198	2,854,805
GIANT MANUFACTURING	39,000	231,853	486,319
GIANT NETWORK GROUP CO LTD A	7,300	18,375	13,710
GIGADEVICE SEMICONDUCTOR B A	4,216	49,284	116,326
GILDAN ACTIVEWEAR INC	150,116	3,940,427	6,373,527
GINLONG TECHNOLOGIES CO LT A	2,300	90,609	83,561
GIVAUDAN REG	3,277	4,999,929	17,234,686
GJENSIDIGE FORSIKRING ASA	78,406	1,234,929	1,902,735
GLAXOSMITHKLINE PLC	3,121,734	61,564,827	67,930,791
GLENCORE PLC	5,183,500	21,143,958	26,324,460
GLOBAL POWER SYNERGY NVDR	95,508	231,802	253,745
GLOBALWAFERS CO LTD	455,000	7,949,732	14,603,679
GLOBE TELECOM INC	3,665	128,912	238,763
GLOBERIDE INC	3,000	57,625	82,324
GLP J REIT	1,459	2,009,639	2,520,039
GMO PAYMENT GATEWAY INC	16,000	1,125,785	1,993,834
GN STORE NORD A/S	115,820	5,523,416	7,283,631
GOERTEK INC A	28,000	64,098	237,677
GOLD FIELDS LTD	111,500	599,564	1,216,580
GOME RETAIL HOLDINGS LTD	1,461,150	187,272	123,694
GOODMAN GROUP	942,212	5,274,954	18,153,437
GOTION HIGH TECH CO LTD A	11,600	20,108	93,279
GPT GROUP	798,727	2,876,328	3,147,473
GRAINCORP LTD A	11,254	54,149	67,585
GRAND BAOXIN AUTO GROUP LTD	11,329,500	4,227,036	988,169
GRANGE RESOURCES LTD	229,157	83,449	125,790
GREAT EASTERN HOLDINGS LTD	41,800	506,746	624,760
GREAT WALL MOTOR CO LTD A	9,200	52,561	70,068
GREAT WALL MOTOR COMPANY H	419,000	376,590	1,440,324
GREAT WEST LIFECO INC	103,600	2,433,389	3,113,372

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GREEN CROSS CORP	683	216,540	125,253
GREENLAND HOLDINGS CORP LT A	74,235	77,517	50,551
GREENTOWN CHINA HOLDINGS	103,000	146,706	165,935
GREENTOWN MANAGEMENT HOLDING	2,077,670	773,388	1,423,080
GREENTOWN SERVICE GROUP CO L	176,000	167,453	162,539
GREGGS PLC	572	23,519	25,853
GRG BANKING EQUIPMENT CO A	26,900	29,919	50,226
GRIFOLS SA	105,858	2,000,327	2,031,441
GRIFOLS SA B	131,069	2,304,167	1,506,912
GROUPE BRUXELLES LAMBERT SA	42,193	3,468,371	4,709,900
GROWTHPOINT PROPERTIES LTD	461,481	915,699	444,421
GRUMA S.A.B. B	26,643	322,739	340,689
GRUPO AEROPORT DEL PACIFIC B	47,947	356,373	662,519
GRUPO AEROPORT DEL SURESTE B	432,104	7,827,113	8,912,976
GRUPO BIMBO SAB SERIES A	210,717	442,822	649,604
GRUPO CARSO SAB DE CV SER A1	62,959	238,384	201,229
GRUPO DE INV SURAMERICANA	19,557	280,417	144,155
GRUPO FINANCIERO BANORTE O	2,877,671	17,220,136	18,725,602
GRUPO FINANCIERO INBURSA O	302,683	475,351	363,397
GRUPO MEXICO SAB DE CV SER B	398,609	1,095,277	1,738,570
GRUPO TELEVISA SA SPON ADR	355,577	6,026,676	3,331,756
GRUPO TELEVISA SAB SER CPO	312,847	1,168,865	587,171
GS ENGINEERING + CONSTRUCT	8,224	182,233	273,960
GS HOLDINGS	12,871	591,298	423,349
GT CAPITAL HOLDINGS INC	14,541	329,760	153,986
GUANGDONG HAID GROUP CO A	14,400	65,108	165,615
GUANGDONG INVESTMENT LTD	376,000	519,500	477,940
GUANGDONG KINLONG HARDWARE A	2,600	49,807	74,079
GUANGHUI ENERGY CO LTD A	198,900	82,726	204,101
GUANGZHOU AUTOMOBILE GROUP H	406,400	398,277	400,859
GUANGZHOU BAIYUNSHAN PHAR A	16,400	98,250	88,004
GUANGZHOU HAIGE COMMUNICAT A	17,600	24,814	30,156
GUANGZHOU KINGMED DIAGNOST A	128,200	2,168,054	2,240,209
GUANGZHOU R+F PROPERTIES H	194,800	287,655	72,460
GUANGZHOU SHIYUAN ELECTRON A	4,100	58,781	52,365
GUANGZHOU TINCI MATERIALS A	9,570	102,964	172,154
GUDANG GARAM TBK PT	80,800	437,426	173,477
GULF ENERGY DEVELOPM FOREIGN	301,050	181,207	412,305
GULF ENERGY DEVELOPMENT NVDR	68,800	65,900	94,225
GUNZE LTD	2,200	71,025	77,183
GUOLIAN SECURITIES CO LTD A	8,100	19,820	17,755
GUOSEN SECURITIES CO LTD A	49,000	76,078	88,261
GUOTAI JUNAN INTERNATIONAL	1,638,000	269,083	226,908
GUOTAI JUNAN SECURITIES CO A	47,700	116,122	133,894
GUOYUAN SECURITIES CO LTD A	52,390	58,817	63,295
GWA GROUP LTD	116,476	222,972	232,881

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
H LUNDBECK A/S	29,412	838,760	759,331
H.U. GROUP HOLDINGS INC	4,800	131,157	121,714
HAIDILAO INTERNATIONAL HOLDI	134,000	646,133	302,502
HAIER SMART HOME CO LTD A	43,100	102,538	202,132
HAIER SMART HOME CO LTD H	275,400	394,572	1,163,941
HAITIAN INTERNATIONAL HLDGS	91,000	195,569	252,703
HAITONG SECURITIES CO LTD A	63,200	123,162	121,574
HAITONG SECURITIES CO LTD H	447,009	724,120	396,192
HAKUHODO DY HOLDINGS INC	127,200	1,543,569	2,116,410
HALMA PLC	136,892	3,152,684	5,933,228
HAMAMATSU PHOTONICS KK	49,800	1,283,704	3,174,261
HANA FINANCIAL GROUP	37,923	1,221,366	1,341,461
HANG LUNG PROPERTIES LTD	793,500	2,036,766	1,632,536
HANG SENG BANK LTD	276,300	4,787,750	5,057,272
HANG ZHOU GREAT STAR INDUS A	5,400	30,408	25,850
HANGZHOU FIRST APPLIED MAT A	7,100	109,032	145,435
HANGZHOU OXYGEN PLANT GROU A	5,000	26,441	23,543
HANGZHOU ROBAM APPLIANCES A	2,400	16,939	13,564
HANGZHOU SILAN MICROELECTR A	11,300	23,288	96,097
HANGZHOU TIGERMED CONSULTI A	5,500	40,136	110,287
HANGZHOU TIGERMED CONSULTI H	12,200	229,539	154,920
HANKOOK TIRE + TECHNOLOGY CO	282,996	5,767,005	9,451,055
HANKYU HANSHIN HOLDINGS INC	77,900	2,317,150	2,208,706
HANMI PHARM CO LTD	827	240,709	192,010
HANNOVER RUECK SE	24,282	2,248,333	4,615,594
HANON SYSTEMS	20,827	191,759	235,645
HANSOH PHARMACEUTICAL GROUP	160,000	700,495	389,929
HANWHA SOLUTIONS CORP	15,600	369,575	465,868
HANZA HOLDING AB	5,820	18,274	41,398
HAP SENG CONSOLIDATED	71,400	147,898	131,968
HAPPINET CORP	1,800	26,897	23,462
HAPVIDA PARTICIPACOES E INVE	156,855	338,573	292,308
HARDWOODS DISTRIBUTION INC	11,811	315,532	418,899
HARGREAVES LANSDOWN PLC	117,829	1,906,349	2,162,492
HARGREAVES SERVICES PLC	4,932	29,860	27,288
HARMONY GOLD MINING CO LTD	69,656	457,788	290,670
HARTALEGA HOLDINGS BHD	229,200	227,227	315,246
HAYS PLC	868,855	1,531,808	1,720,512
HDFC BANK LTD ADR	599,016	34,982,772	38,977,971
HEFEI MEIYA OPTOELECTRONIC A	8,600	45,879	50,547
HEIDELBERGCEMENT AG	52,811	4,141,927	3,574,572
HEILONGJIANG AGRICULTURE A	14,200	29,674	32,440
HEINEKEN HOLDING NV	40,887	2,847,687	3,773,206
HEINEKEN NV	194,073	15,928,571	21,818,379
HELLENIC TELECOMMUN ORGANIZA	26,324	306,351	486,604
HELLO GROUP INC SPN ADR	21,732	815,617	195,153

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HELLOFRESH SE	157,401	8,530,290	12,089,415
HELVETIA HOLDING AG REG	2,555	210,634	301,166
HENAN SHUANGHUI INVESTMENT A	25,505	104,973	126,257
HENDERSON LAND DEVELOPMENT	569,713	2,130,841	2,426,083
HENGAN INTL GROUP CO LTD	90,500	729,898	466,064
HENGLI PETROCHEMICAL CO L A	910,759	3,978,095	3,282,439
HENGTEN NETWORKS GROUP LTD	356,000	422,722	134,705
HENGYI PETROCHEMICAL CO A	35,490	52,670	59,137
HENKEL AG + CO KGAA	36,879	2,736,139	2,881,195
HENKEL AG + CO KGAA VOR PREF	67,163	5,935,171	5,433,513
HENNES + MAURITZ AB B SHS	263,148	6,150,882	5,175,853
HERMES INTERNATIONAL	15,364	10,407,446	26,836,895
HESTEEL CO LTD A	184,000	85,327	71,021
HEXAGON AB B SHS	2,351,200	21,869,539	37,304,559
HIBIYA ENGINEERING LTD	1,600	29,118	28,567
HIKARI TSUSHIN INC	8,200	939,890	1,261,100
HIKMA PHARMACEUTICALS PLC	67,758	2,165,491	2,036,484
HINO MOTORS LTD	112,600	858,778	926,966
HIROSE ELECTRIC CO LTD	14,015	1,402,328	2,353,785
HISCOX LTD	37,867	384,757	441,495
HITACHI CONSTRUCTION MACHINE	42,200	837,668	1,218,488
HITACHI LTD	787,100	27,852,390	42,582,893
HITACHI METALS LTD	131,500	1,901,945	2,433,472
HITHINK ROYALFLUSH INFORMA A	4,000	51,365	90,740
HIWIN TECHNOLOGIES CORP	35,060	202,924	388,401
HK ELECTRIC INVESTMENTS SS	1,039,345	912,382	1,019,841
HKT TRUST AND HKT LTD SS	4,349,279	5,546,644	5,846,420
HLB INC	11,505	506,340	336,803
HMM CO LTD	33,284	1,494,924	753,177
HO BEE LAND LTD	43	80	89
HOCHIKI CORP	2,700	65,043	30,528
HOLCIM LTD	314,219	16,657,673	16,034,447
HOME PRODUCT CENTER PCL FOR	504,601	179,775	219,031
HOME PRODUCT CENTER PCL NVDR	217,378	116,077	94,357
HOMESERVE PLC	160,629	956,964	1,902,597
HON HAI PRECISION INDUSTRY	7,334,236	24,044,416	27,569,326
HONDA MOTOR CO LTD	612,000	17,050,117	17,166,081
HONG KONG + CHINA GAS	4,053,590	4,737,028	6,312,043
HONG KONG EXCHANGES + CLEAR	688,839	19,599,917	40,236,687
HONG LEONG ASIA LTD	51,900	33,045	32,530
HONG LEONG BANK BERHAD	100,000	367,616	446,952
HONG LEONG FINANCIAL GROUP	24,286	96,918	101,085
HONGFA TECHNOLOGY CO LTD A	7,800	31,617	91,348
HONGKONG LAND HOLDINGS LTD	457,500	3,128,487	2,379,000
HOPSON DEVELOPMENT HOLDINGS	88,550	216,658	184,680
HOSHINE SILICON INDUSTRY C A	4,100	98,818	84,897

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HOSHIZAKI CORP	19,900	1,612,916	1,494,811
HOTAI MOTOR COMPANY LTD	38,000	403,575	843,315
HOTEL SHILLA CO LTD	3,622	214,663	237,658
HOWDEN JOINERY GROUP PLC	156,224	2,010,186	1,906,918
HOYA CORP	291,000	16,457,057	43,237,463
HSBC HOLDINGS PLC	7,472,064	62,375,951	45,399,534
HU SHEN FUND SP	1,982	2,100,000	1,726,805
HUA HONG SEMICONDUCTOR LTD	68,000	193,737	375,050
HUA NAN FINANCIAL HOLDINGS C	955,676	420,952	732,292
HUABAO INTERNATIONAL HOLDING	123,000	304,434	227,185
HUADIAN POWER INTL CORP A	159,700	103,237	134,057
HUADONG MEDICINE CO LTD A	14,200	52,896	89,567
HUAFON CHEMICAL CO LTD A	29,700	59,620	48,651
HUALAN BIOLOGICAL ENGINEER A	16,230	60,886	74,206
HUANENG POWER INTL INC A	56,800	82,613	86,358
HUANENG POWER INTL INC H	726,000	473,558	485,161
HUATAI SECURITIES CO LTD A	62,800	168,160	174,999
HUATAI SECURITIES CO LTD H	226,600	469,706	377,265
HUAXI SECURITIES CO LTD A	36,000	51,101	55,638
HUAXIA BANK CO LTD A	80,800	85,503	70,996
HUAYU AUTOMOTIVE SYSTEMS A	30,900	97,459	137,207
HUAZHU GROUP LTD ADR	22,582	938,995	843,212
HUBEI XINGFA CHEMICALS GRP A	12,000	75,038	71,322
HUISHAN DAIRY	987,900	324,652	53,220
HUIZHOU DESAY SV AUTOMOTIV A	2,500	42,423	55,508
HULIC CO LTD	124,600	1,084,413	1,181,566
HUMANWELL HEALTHCARE GROUP A	7,900	35,762	27,914
HUNAN VALIN STEEL CO LTD A	39,500	42,925	31,670
HUNDSUN TECHNOLOGIES INC A	12,663	59,251	123,484
HUSQVARNA AB B SHS	440,740	4,191,563	7,051,275
HUTCHMED CHINA ADR	10,388	310,298	364,411
HYBE CO LTD	1,851	480,547	543,427
HYDRO ONE LTD	116,640	2,007,995	3,038,928
HYGEIA HEALTHCARE HOLDINGS C	41,600	328,787	260,390
HYPERA SA	42,801	345,096	217,232
HYUNDAI ENGINEERING + CONST	8,321	394,691	311,141
HYUNDAI GLOVIS CO LTD	2,357	333,783	333,103
HYUNDAI HEAVY INDUSTRIES HOL	6,540	414,792	295,435
HYUNDAI MOBIS CO LTD	8,416	2,158,556	1,801,785
HYUNDAI MOTOR CO	30,891	5,835,641	5,431,099
HYUNDAI MOTOR CO LTD 2ND PRF	2,797	259,439	237,642
HYUNDAI MOTOR CO LTD PRF	1,011	96,183	83,772
HYUNDAI STEEL CO	12,312	666,346	424,641
I MAB SPONSORED ADR	4,800	349,224	227,472
IA FINANCIAL CORP INC	47,545	1,700,727	2,724,385
IBERDROLA SA	2,732,054	21,877,039	32,342,736

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
IBIDEN CO LTD	53,300	2,215,819	3,165,924
ICA GRUPPEN AB	17,025	905,631	1,004,894
ICHIYOSHI SECURITIES CO LTD	4,800	31,233	27,469
ICICI BANK LTD SPON ADR	2,813,368	33,557,693	55,676,553
ICL GROUP LTD	504,102	3,776,704	4,860,590
ICOM INC	1,300	27,258	27,455
ICON PLC	28,671	5,636,719	8,879,409
IDEMITSU KOSAN CO LTD	75,861	2,121,578	1,934,816
IDP EDUCATION LTD	75,257	1,866,719	1,895,896
IFLYTEK CO LTD A	20,500	102,539	168,899
IG GROUP HOLDINGS PLC	70,422	524,790	775,464
IGG INC	94,000	95,279	83,555
IGM FINANCIAL INC	32,677	909,271	1,180,164
IGO LTD	283,857	1,929,907	2,367,159
IHH HEALTHCARE BHD	285,000	388,112	502,136
IIDA GROUP HOLDINGS CO LTD	65,000	1,248,338	1,510,486
ILJIN MATERIALS CO LTD	2,531	278,725	287,432
IMCD NV	20,545	4,535,325	4,548,926
IMEIK TECHNOLOGY DEVELOPME A	1,500	135,045	126,176
IMERYS SA	2,935	197,842	121,959
IMI PLC	6,185	91,742	145,429
IMPALA PLATINUM HOLDINGS LTD	104,060	785,300	1,467,011
IMPERIAL BRANDS PLC	344,554	12,088,588	7,543,902
IMPERIAL OIL LTD	91,129	2,933,869	3,291,220
INARI AMERTRON BHD	250,000	248,094	240,038
INCHCAPE PLC	121,959	1,132,700	1,502,379
INCITEC PIVOT LTD	363,456	818,687	856,172
IND + COMM BK OF CHINA A	400,200	310,450	290,730
IND + COMM BK OF CHINA H	7,422,000	4,998,956	4,188,756
INDAH KIAT PULP + PAPER TBK	391,300	435,843	214,834
INDOCEMENT TUNGGAL PRAKARSA	231,000	320,841	196,113
INDOFOOD CBP SUKSES MAKMUR T	356,500	240,320	217,614
INDOFOOD SUKSES MAKMUR TBK P	630,700	367,189	279,893
INDORAMA VENTURES FOREIGN	224,200	283,430	290,275
INDUSTRIA DE DISENO TEXTIL	759,580	20,362,162	24,644,048
INDUSTRIAL BANK CO LTD A	172,400	436,951	515,035
INDUSTRIAL BANK OF KOREA	27,776	325,860	240,667
INDUSTRIAL SECURITIES CO A	56,200	50,588	87,122
INDUSTRIAS PENOLES SAB DE CV	19,187	457,922	221,290
INDUSTRIES QATAR	209,723	795,874	892,230
INDUSTRIVARDEN AB A SHS	48,679	1,535,556	1,550,614
INDUSTRIVARDEN AB C SHS	62,601	1,289,101	1,964,352
INFINEON TECHNOLOGIES AG	712,361	15,524,019	33,019,543
INFORMA PLC	906,564	7,372,549	6,343,309
INFOSYS LTD SP ADR	901,655	11,285,039	22,820,888
INFOTEL	523	23,349	33,425

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INFRASTRUTTURE WIRELESS ITAL	139,681	1,459,060	1,696,467
INFRONEER HOLDINGS INC	96,300	849,333	876,405
ING GROEP NV	2,719,822	32,055,433	37,864,272
INGENIC SEMICONDUCTOR CO A	3,500	74,665	73,588
INMODE LTD	17,900	1,360,418	1,263,382
INNER MONGOLIA BAOTOU STE A	407,900	99,311	178,562
INNER MONGOLIA JUNZHENG EN A	73,300	100,401	60,150
INNER MONGOLIA YILI INDUS A	45,700	187,080	297,288
INNER MONGOLIA YUAN XING A	49,400	55,932	56,582
INNOLUX CORP	1,100,725	383,031	779,781
INNOVENT BIOLOGICS INC	149,500	728,162	925,231
INPEX CORP	348,300	4,080,199	3,030,668
INPOST SA	210,886	4,302,490	2,541,607
INR MSCI EMG MKTS CTF	1,752,612	80,322,132	122,565,412
INSPUR ELECTRONIC INFORMAT A	11,479	45,133	64,533
INSURANCE AUSTRALIA GROUP	906,001	3,830,593	2,806,097
INTACT FINANCIAL CORP	68,857	5,755,319	8,962,885
INTCO MEDICAL TECHNOLOGY C A	4,050	52,967	36,755
INTERCONEXION ELECTRICA SA	52,034	221,079	286,379
INTERCONTINENTAL HOTELS GROU	76,364	3,480,593	4,945,047
INTERNATIONAL PERSONAL FINAN	160,238	585,762	279,974
INTERPARFUMS SA	3,353	231,884	280,258
INTERTEK GROUP PLC	104,624	3,079,749	7,978,160
INTESA SANPAOLO	5,995,591	15,214,700	15,504,552
INTL CONTAINER TERM SVCS INC	113,860	187,462	446,575
INTOUCH HOLDINGS PCL NVDR	100,000	262,830	240,234
INVENTEC CORP	252,000	200,890	227,253
INVESCO INDIA EXCHANGE TRADED	310,824	6,540,851	8,314,542
INVESTMENT AB LATOUR B SHS	58,040	1,037,845	2,363,563
INVESTOR AB A SHS	179,788	4,315,708	4,738,030
INVESTOR AB B SHS	916,594	10,284,770	23,056,963
IOI CORP BHD	391,300	433,300	350,348
IPH LTD	48,384	174,017	308,859
IPSEN	76,878	6,203,947	7,037,764
IQIYI INC ADR	73,569	1,747,107	335,475
IRISH CONTINENTAL GROUP PLC	100,498	208,844	517,146
IRSA SP ADR	69,547	1,450,399	296,270
IRSA PROPIEDADES COMERCI ADR	11,612	52,768	26,243
IRSA SA	84,440	-	15,368
ISHARES MSCI INDIA ETF	1,668,317	60,593,873	76,475,651
ISRACARD LTD	8	21	38
ISRAEL CORP LIMITED/THE	190	73,746	82,107
ISRAEL DISCOUNT BANK A	700,364	3,076,428	4,711,998
ISUZU MOTORS LTD	577,000	6,580,936	7,170,223
ITAU UNIBANCO H SPON PRF ADR	693,026	5,336,269	2,598,848
ITAU UNIBANCO HOLDING S PREF	1,857,648	11,840,571	6,987,024

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ITAUSA SA	624,148	1,680,758	1,000,654
ITFOR INC	6,700	49,441	47,070
ITO EN LTD	21,000	1,203,905	1,101,472
ITOCHU CORP	769,400	11,710,318	23,505,269
ITOCHU TECHNO SOLUTIONS CORP	37,600	950,137	1,208,111
ITURAN LOCATION AND CONTROL	16,915	452,409	451,123
ITV PLC	1,088,679	1,738,200	1,630,128
IVANHOE MINES LTD CL A	215,100	1,657,361	1,757,378
IWAICOSMO HOLDINGS INC	12,500	167,751	147,084
JA SOLAR TECHNOLOGY CO LTD A	13,600	96,533	197,811
JAC JAPAN CO LTD	2,900	45,284	52,482
JAFCO GROUP CO LTD	20,900	1,189,988	1,201,494
JAFRON BIOMEDICAL CO LTD A	5,200	75,459	43,487
JAMES HARDIE INDUSTRIES CDI	227,199	3,072,493	9,134,734
JAPAN AIRLINES CO LTD	59,100	1,640,434	1,127,034
JAPAN CASH MACHINE CO LTD	4,700	29,194	27,631
JAPAN EXCHANGE GROUP INC	183,600	2,295,278	4,014,631
JAPAN METROPOLITAN FUND INVE	2,660	2,595,035	2,289,141
JAPAN POST BANK CO LTD	254,900	2,912,587	2,335,283
JAPAN POST HOLDINGS CO LTD	1,233,600	12,345,389	9,606,986
JAPAN POST INSURANCE CO LTD	162,600	2,832,222	2,612,218
JAPAN REAL ESTATE INVESTMENT	497	2,467,368	2,818,297
JAPAN TOBACCO INC	429,300	11,540,531	8,658,324
JARDINE CYCLE + CARRIAGE LTD	150,678	2,387,399	2,302,390
JARDINE MATHESON HLDGS LTD	102,640	5,684,496	5,646,226
JASON FURNITURE HANGZHOU C A	2,900	37,068	35,109
JBS SA	121,887	455,460	830,451
JCDECAUX SA	41,363	1,131,798	1,034,836
JCET GROUP CO LTD A	8,600	46,798	41,857
JD HEALTH INTERNATIONAL INC	44,500	785,514	350,747
JD SPORTS FASHION PLC	1,023,170	2,138,374	3,018,344
JD.COM INC CL A	298,350	10,728,422	10,485,474
JD.COM INC ADR	423,844	19,093,273	29,698,749
JDE PEET S NV	29,403	1,179,895	906,145
JERONIMO MARTINS	98,681	1,469,535	2,255,622
JFE HOLDINGS INC	192,700	3,606,970	2,454,873
JG SUMMIT HOLDINGS INC	370,488	473,041	385,074
JIANGSU CHANGSHU RURAL COM A	4,236,461	4,672,028	4,393,766
JIANGSU EASTERN SHENGHONG A	34,300	117,313	104,084
JIANGSU EXPRESS CO LTD H	196,000	246,282	200,870
JIANGSU HENGLI HYDRAULIC C A	11,552	51,772	148,266
JIANGSU HENGRUI MEDICINE C A	399,204	3,558,338	3,176,294
JIANGSU KING S LUCK BREWER A	12,500	53,234	106,694
JIANGSU YANGHE BREWERY A	12,600	206,045	325,668
JIANGSU YANGNONG CHEMICAL A	1,100	19,344	22,644
JIANGSU YOKE TECHNOLOGY A	2,100	22,247	26,745

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JIANGSU YUYUE MEDICAL EQU A	11,000	30,195	65,240
JIANGSU ZHONGTIAN TECHNOLO A	31,100	35,988	82,760
JIANGXI COPPER CO LTD H	183,000	304,094	292,939
JIANGXI ZHENGBANG TECH A	21,000	45,123	31,829
JINKE PROPERTIES GROUP CO A	28,800	21,785	20,244
JINXIN FERTILITY GROUP LTD	154,000	278,008	172,048
JIUGUI LIQUOR CO LTD A	2,400	73,701	80,021
JIUMAOJIU INTERNATIONAL HOLD	90,000	360,070	158,152
JOHN WOOD GROUP PLC	138,785	994,040	359,225
JOHNSON ELECTRIC HOLDINGS	95,705	252,488	202,794
JOHNSON MATTHEY PLC	68,682	2,140,744	1,903,319
JOINN LABORATORIES CHINA C A	1,540	29,689	27,891
JOINTOWN PHARMACEUTICAL A	30,700	58,136	70,905
JOLLIBEE FOODS CORP	60,630	255,440	257,299
JONJEE HIGH TECH INDUSTRIA A	7,600	50,098	45,278
JOYY INC ADR	7,746	556,406	351,901
JSR CORP	79,800	1,132,543	3,031,783
JUEWEI FOOD CO LTD A	6,200	40,174	66,471
JULIUS BAER GROUP LTD	80,755	3,392,882	5,422,368
JUMBO SA	11,438	179,958	163,892
JUNGHEINRICH PRFD	2,368	110,595	120,857
JUPITER FUND MANAGEMENT	203,972	861,879	708,356
JUST EAT TAKEAWAY	79,908	7,328,795	4,404,535
K WAH INTL HOLDINGS	90,857	57,646	35,078
KAGA ELECTRONICS CO LTD	2,000	52,361	56,793
KAJIMA CORP	410,600	5,431,048	4,710,196
KAKAKU.COM INC	52,700	962,150	1,404,967
KAKAO CORP	73,359	2,109,884	6,942,492
KAKAO GAMES CORP	3,284	275,518	251,393
KAKAOBANK CORP	18,428	1,016,767	914,618
KALBE FARMA TBK PT	2,605,000	280,546	295,182
KAMBI GROUP PLC	1,520	76,134	43,348
KAMEI CORP	343	3,794	3,107
KANEMATSU ELECTRONICS LTD	3,100	98,157	106,873
KANGWON LAND INC	12,754	368,741	258,030
KANSAI ELECTRIC POWER CO INC	276,000	4,099,210	2,574,131
KANSAI PAINT CO LTD	69,500	944,411	1,508,836
KANZHUN LTD	7,200	231,135	251,136
KAO CORP	171,100	7,491,971	8,943,171
KASPI.KZ JSC 144A	37,549	1,386,334	4,355,684
KB FINANCIAL GROUP INC	230,232	10,267,235	10,652,164
KBC GROUP NV	216,527	13,669,837	18,580,851
KDDI CORP	588,800	11,907,423	17,190,271
KE HOLDINGS INC ADR	101,894	6,199,427	2,050,107
KEIO CORP	40,300	1,451,305	1,774,313
KEISEI ELECTRIC RAILWAY CO	50,700	961,020	1,369,259

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KELT EXPLORATION LTD	124,600	397,551	475,456
KEMAYAN CORP BHD	800	1,189	-
KENKO MAYONNAISE CO LTD	1,700	28,472	19,782
KEPPEL CORP LTD	570,950	2,646,733	2,168,352
KERING	69,586	34,517,796	55,939,246
KERRY GROUP PLC A	135,615	15,231,974	17,465,567
KERRY LOGISTICS NETWORK LTD	153,500	355,638	375,269
KESKO OYJ B SHS	202,112	6,624,147	6,743,556
KEYENCE CORP	96,300	18,860,609	60,445,174
KEYERA CORP	111,456	3,162,941	2,517,389
KEYSTONE MICROTECH CO	166,000	1,953,438	1,919,977
KGHM POLSKA MIEDZ SA	18,023	542,737	623,364
KIA CORP	63,346	3,756,726	4,380,266
KIKKOMAN CORP	51,600	1,242,978	4,333,047
KIMBERLY CLARK DE MEXICO A	177,313	313,763	269,543
KIMOTO CO LTD	18,800	44,926	36,896
KINGBOARD HOLDINGS LTD	91,500	407,734	445,394
KINGBOARD LAMINATES HLDG LTD	126,700	153,133	215,492
KINGDEE INTERNATIONAL SFTWR	331,000	368,571	1,018,945
KINGFA SCI.+ TECH CO LTD A	14,400	53,446	28,423
KINGFISHER PLC	1,703,839	6,298,265	7,807,169
KINGSOFT CLOUD HOLDINGS ADR	7,300	293,651	114,975
KINGSOFT CORP LTD	122,000	333,692	535,959
KINGSPAN GROUP PLC	296,920	23,191,003	35,454,021
KINNEVIK AB B	91,555	2,726,755	3,263,736
KINROSS GOLD CORP	818,416	5,282,317	4,755,709
KINTETSU GROUP HOLDINGS CO L	67,312	2,769,630	1,879,276
KION GROUP AG	25,498	2,167,684	2,797,565
KIRIN HOLDINGS CO LTD	437,900	7,362,017	7,023,588
KIRKLAND LAKE GOLD LTD	93,900	3,130,451	3,940,656
KISSEI PHARMACEUTICAL CO LTD	3,300	89,751	64,593
KITO CORPORATION	1,000	13,923	17,246
KITZ CORP	5,700	43,080	35,243
KLABIN SA UNIT	91,265	462,548	420,442
KLEPIERRE	77,125	2,850,255	1,828,681
KNORR BREMSE AG	25,743	2,854,985	2,543,992
KOA CORP	9,300	149,637	130,267
KOBAYASHI PHARMACEUTICAL CO	19,300	1,701,622	1,515,106
KOBE BUSSAN CO LTD	48,300	1,247,649	1,868,581
KOC HOLDING AS	98,519	363,598	210,544
KOEI TECMO HOLDINGS CO LTD	23,010	959,780	904,175
KOITO MANUFACTURING CO LTD	153,300	6,351,507	8,107,308
KOKUYO CO LTD	6,500	88,287	96,748
KOMATSU LTD	310,700	6,236,213	7,267,339
KOMERCNI BANKA AS	127,707	5,265,951	5,464,332
KOMERI CO LTD	9,800	255,857	217,608

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KOMORI CORP	14,000	126,983	83,522
KONAMI HOLDINGS CORP	36,600	1,247,742	1,754,435
KONE OYJ B	202,593	9,949,626	14,523,704
KONICA MINOLTA INC	21,500	123,125	97,833
KONINKLIJKE AHOLD DELHAIZE N	632,329	13,433,234	21,669,608
KONINKLIJKE DSM NV	62,110	4,095,719	13,985,032
KONINKLIJKE KPN NV	1,625,178	5,236,130	5,045,455
KONINKLIJKE PHILIPS NV	440,751	12,896,294	16,422,536
KOREA AEROSPACE INDUSTRIES	10,212	441,723	278,763
KOREA ELECTRIC POWER CORP	32,915	1,074,067	611,921
KOREA INVESTMENT HOLDINGS CO	5,208	244,120	353,553
KOREA PETRO CHEMICAL IND	13,467	2,844,671	2,073,153
KOREA SHIPBUILDING + OFFSHOR	69,984	7,428,857	5,569,284
KOREA ZINC CO LTD	1,197	472,515	514,546
KOREAN AIR LINES CO LTD	17,434	350,656	430,442
KORNIT DIGITAL LTD	39,688	3,733,262	6,042,498
KOSE CORP	13,100	1,465,454	1,484,564
KRAFTON INC	2,686	1,148,263	1,039,378
KRUNG THAI BANK PUB CO FOREI	486,700	267,333	192,320
KRUNGTHAI CARD PCL NVDR	93,400	112,903	165,662
KSB SE + CO KGAA VORZUG	66	21,937	27,620
KT+G CORP	15,217	1,283,970	1,011,266
KUAISHOU TECHNOLOGY	60,800	1,576,024	561,887
KUALA LUMPUR KEPONG BHD	69,756	412,388	364,687
KUANG CHI TECHNOLOGIES CO A	19,100	59,525	71,954
KUBOTA CORP	873,400	12,285,578	19,367,174
KUEHNE NAGEL INTL AG REG	38,871	7,527,612	12,559,537
KUMBA IRON ORE LTD	7,224	173,314	208,251
KUMHO PETROCHEMICAL CO LTD	2,369	203,074	330,813
KUNLUN TECH CO LTD A	8,300	25,747	30,148
KURITA WATER INDUSTRIES LTD	38,700	973,052	1,834,936
KURIYAMA HOLDINGS CORP	3,100	24,851	31,927
KUWAIT FINANCE HOUSE	532,530	1,357,276	1,465,889
KWEICHOW MOUTAI CO LTD A	106,603	17,235,669	34,289,055
KWG GROUP HOLDINGS LTD	179,000	184,226	117,094
KYOCERA CORP	127,500	6,233,137	7,957,470
KYOKUTO SECURITIES	12,400	96,046	80,545
KYOWA KIRIN CO LTD	203,386	4,805,445	5,537,016
L OCCITANE INTERNATIONAL SA	142,772	257,423	577,769
L OREAL	151,938	34,737,145	72,042,228
L+F CO LTD	2,845	543,203	532,263
LA FRANCAISE DES JEUX SAEM	53,736	2,049,978	2,379,568
LABORATORIOS FARMACEUTICOS R	5,533	284,668	464,359
LAKALA PAYMENT CO LTD A	2,100	10,047	9,562
LAKSHMI CAP INVESTMENTS LTD	43,291	51,817,621	63,028,517
LAND + HOUSES PUB NVDR	411,800	134,527	108,482

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LAND + HOUSES PUB CO FOR REG	355,600	121,602	93,677
LAND MARK OPTOELECTRONICS	102,000	843,049	724,437
LAND SECURITIES GROUP PLC	276,146	3,473,699	2,903,938
LANXESS AG	32,568	2,212,626	2,018,480
LAOBAIXING PHARMACY CHAIN A	4,460	30,647	34,556
LARGAN PRECISION CO LTD	35,000	3,884,925	3,118,336
LASERTEC CORP	35,300	2,592,522	10,817,915
LASSONDE INDS INC CLASS A	836	114,587	104,134
LAWSON INC	19,659	1,233,589	930,412
LB GROUP CO LTD A	14,800	75,189	66,391
LEE + MAN PAPER MANUFACTURIN	171,000	180,192	118,879
LEG IMMOBILIEN SE	27,929	3,505,783	3,897,056
LEGAL + GENERAL GROUP PLC	2,942,886	7,852,009	11,858,327
LEGEND BIOTECH CORP ADR	5,900	295,103	274,999
LEGRAND SA	124,799	5,886,127	14,603,711
LEM HOLDING SA REG	37	92,523	103,144
LENDLEASE GROUP	278,944	2,720,120	2,167,999
LENOVO GROUP LTD	7,132,000	4,375,586	8,196,545
LENS TECHNOLOGY CO LTD A	36,900	64,868	133,048
LEONARDO SPA	539,348	4,025,962	3,864,082
LEPU MEDICAL TECHNOLOGY A	12,900	54,138	45,804
LG CHEM LTD	36,035	11,413,849	18,642,713
LG CHEM LTD PREFERENCE	998	178,719	240,947
LG CORP	11,353	679,677	772,625
LG DISPLAY CO LTD	30,511	699,940	631,395
LG ELECTRONICS INC	13,754	749,907	1,596,679
LG HOUSEHOLD + HEALTH CARE	5,464	4,132,827	5,042,278
LG HOUSEHOLD + HEALTH PREF	194	112,647	100,529
LG INNOTEK CO LTD	1,741	142,938	533,101
LG UPLUS CORP	215,718	2,650,849	2,467,941
LI AUTO INC ADR	71,000	1,782,169	2,279,100
LI NING CO LTD	588,500	4,152,842	6,442,604
LIFCO AB B SHS	84,038	2,271,848	2,512,642
LIGHT SA	1,454,600	7,218,721	3,068,501
LIGHTSPEED COMMERCE INC	38,200	2,970,491	1,544,754
LINAMAR CORP	42,100	2,339,182	2,497,370
LINDE PLC	54,225	14,408,965	18,869,385
LINGYI ITECH GUANGDONG CO A	56,200	83,418	64,900
LINK REIT	899,026	5,315,643	7,916,337
LION CORP	87,900	1,620,922	1,173,221
LITE ON TECHNOLOGY CORP	3,582,881	6,231,629	8,262,110
LIVZON PHARMACEUTICAL GROU A	1,300	10,176	8,202
LIXIL CORP	149,600	2,946,275	3,981,798
LLOYDS BANKING GROUP PLC	30,589,186	29,321,410	19,804,270
LOBLAW COMPANIES LTD	109,493	5,510,879	8,983,774
LOCALIZA RENT A CAR	82,294	444,757	783,049

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LOGAN GROUP CO LTD	139,000	203,651	106,261
LOGITECH INTERNATIONAL REG	74,877	4,245,587	6,317,888
LOJAS RENNER S.A.	1,084,679	7,953,443	4,759,346
LONDON STOCK EXCHANGE GROUP	155,467	7,240,246	14,592,660
LONGFOR GROUP HOLDINGS LTD	904,500	3,720,370	4,257,808
LONGI GREEN ENERGY TECHNOL A	42,700	112,443	577,520
LONSEAL CORP	900	21,738	11,645
LONZA GROUP AG REG	41,657	11,810,639	34,819,702
LOTTE CHEMICAL CORP	2,276	657,428	415,472
LOTTE CORP	21,462	1,282,711	539,822
LOTTE SHOPPING CO	1,658	260,724	121,622
LPP SA	2,534	4,679,619	10,814,014
LUKOIL PJSC SPON ADR	490,433	35,953,052	43,969,761
LUNDBERGS AB B SHS	29,794	1,062,694	1,671,703
LUNDIN ENERGY AB	142,517	4,597,493	5,107,967
LUNDIN MINING CORP	234,320	1,496,757	1,832,784
LUOYANG XINQIANGLIAN SLEWI A	1,500	49,873	42,013
LUXI CHEMICAL GROUP CO LT A	8,400	21,216	20,113
LUXSHARE PRECISION INDUSTR A	372,221	1,810,947	2,873,414
LUZHOU LAOJIAO CO LTD A	12,000	133,922	477,997
LVMH MOET HENNESSY LOUIS VUI	119,918	24,660,390	99,141,512
LYNAS RARE EARTHS LTD	67,582	442,344	499,708
M+G PLC	2,191,869	5,474,171	5,922,711
M1 KLINIKEN AG	34	313	290
M3 INC	156,600	1,936,611	7,877,937
MABANEE CO KPSC	103,872	202,413	272,524
MACA LTD	21,619	13,813	12,889
MACQUARIE GROUP LTD	218,688	15,324,882	32,658,012
MAGAZINE LUIZA SA	401,183	549,543	520,025
MAGELLAN FINANCIAL GROUP LTD	51,506	1,763,725	795,384
MAGNA INTERNATIONAL INC	258,493	12,573,472	20,941,965
MAGNIT PJSC SPON GDR REGS	57,125	2,066,619	856,875
MAHINDRA + MAHINDRA SPON GDR	304,667	2,958,553	3,457,970
MAKEMYTRIP LTD	56,225	1,426,846	1,557,995
MAKITA CORP	146,200	4,228,847	6,199,423
MALAYAN BANKING BHD	600,653	1,308,384	1,196,692
MALAYSIA AIRPORTS HLDGS BHD	174,017	312,355	249,789
MAN GROUP PLC/JERSEY	20,564	54,363	63,338
MANGO EXCELLENT MEDIA CO L A	15,250	56,504	136,915
MANILA ELECTRIC COMPANY	29,190	199,248	168,983
MANULIFE FINANCIAL CORP	768,461	12,794,174	14,667,771
MAPLETREE COMMERCIAL TRUST	844,200	1,498,834	1,252,383
MAPLETREE LOGISTICS TRUST	1,173,442	1,688,845	1,653,777
MARUBENI CORP	876,300	5,832,926	8,519,108
MARUI GROUP CO LTD	34,100	582,117	641,105
MARUSAN SECURITIES CO LTD	7,000	41,598	31,549

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MASRAF AL RAYAN	458,990	559,030	584,925
MATSUKIYOCOCOKARA + CO	11,300	400,613	418,028
MAUREL ET PROM	16,284	46,567	42,221
MAXIS BHD	318,300	464,877	370,560
MAXSCEND MICROELECTRONICS A	2,540	87,832	130,241
MAZDA MOTOR CORP	364,500	4,364,995	2,801,290
MBANK SA	1,602	188,762	172,188
MCDONALD S HOLDINGS CO JAPAN	26,100	835,155	1,153,654
MCMILLAN SHAKESPEARE LTD	15,183	136,826	133,349
MEDIASET ESPANA COMUNICACION	21,706	197,019	101,451
MEDIATEK INC	965,910	8,345,830	41,545,267
MEDIBANK PRIVATE LTD	1,079,653	2,109,823	2,629,622
MEDIOBANCA SPA	243,476	2,292,044	2,799,265
MEDIPAL HOLDINGS CORP	153,400	2,857,750	2,870,713
MEG ENERGY CORP	132,281	876,201	1,225,260
MEGA FINANCIAL HOLDING CO LT	1,391,071	1,113,590	1,787,421
MEGACABLE HOLDINGS CPO	43,547	197,990	148,930
MEGMILK SNOW BRAND CO LTD	30,700	651,016	530,528
MEIJI HOLDINGS CO LTD	44,900	2,559,927	2,674,777
MEINIAN ONEHEALTH HEALTHCA A	33,300	74,934	41,015
MEITEC CORP	11,000	560,152	646,694
MEITUAN CLASS B	1,867,400	49,723,493	53,988,682
MEKONOMEN AB	3,868	66,201	67,117
MELCO RESORTS + ENTERT ADR	84,078	1,555,187	855,914
MELROSE INDUSTRIES PLC	1,572,084	4,396,183	3,404,766
MENSCH UND MASCHINE SOFTWARE	245	18,017	18,528
MERCARI INC	33,600	899,959	1,709,835
MERCK KGAA	119,758	16,963,732	30,914,850
MERCURY NZ LTD	267,032	804,401	1,118,880
MERDEKA COPPER GOLD TBK PT	1,388,100	194,340	378,860
MERIDIAN ENERGY LTD	515,691	1,050,057	1,712,379
MERITZ SECURITIES CO LTD	32,155	82,033	139,305
MESAIEED PETROCHEMICAL HOLDI	666,056	481,094	382,328
METALLURGICAL CORP OF CHIN A	240,300	124,333	144,406
METCASH LTD	121,536	258,223	397,632
METHANEX CORP	33,300	1,211,054	1,319,188
METRO INC/CN	90,366	2,140,048	4,816,086
METRO PACIFIC INVESTMENTS CO	1,461,376	175,455	111,769
METROPOLITAN BANK + TRUST	251,657	350,417	274,889
METSO OUTOTEC OYJ	412,645	3,559,498	4,386,640
MFE MEDIAFOREUROPE NV CL A	101,848	112,388	103,718
MFE MEDIAFOREUROPE NV CL B	101,848	156,075	144,198
MIANYANG FULIN PRECISION C A	8,900	52,093	41,055
MICHELIN (CGDE)	154,493	17,273,534	25,325,627
MICRO STAR INTERNATIONAL CO	89,000	240,893	516,301
MICROPORT SCIENTIFIC CORP	84,065	367,444	306,228

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MINEBEA MITSUMI INC	257,100	3,897,009	7,289,579
MINERAL RESOURCES LTD	64,035	1,124,877	2,607,173
MING YANG SMART ENERGY GRO A	7,700	18,509	31,533
MING YUAN CLOUD GROUP HOLDIN	72,000	343,780	164,016
MINOR INTERNATIONAL PCL	3,847	-	366
MINOR INTERNATIONAL PCL FOR	246,413	253,384	212,075
MINOR INTERNATIONAL PCL NVDR	127,345	107,490	109,599
MINTH GROUP LTD	1,372,000	5,226,871	6,044,944
MIRAE ASSET SECURITIES CO LT	34,165	246,919	248,603
MIRVAC GROUP	1,472,207	2,266,018	3,114,772
MISUMI GROUP INC	187,800	4,449,913	7,697,590
MITSUBISHI CHEMICAL HOLDINGS	454,400	2,981,971	3,361,980
MITSUBISHI CORP	455,300	9,558,792	14,439,283
MITSUBISHI ELECTRIC CORP	793,300	8,797,370	10,047,571
MITSUBISHI ESTATE CO LTD	455,100	8,144,058	6,301,567
MITSUBISHI GAS CHEMICAL CO	61,900	788,205	1,047,121
MITSUBISHI HC CAPITAL INC	277,600	1,434,210	1,371,668
MITSUBISHI HEAVY INDUSTRIES	126,500	5,208,569	2,920,963
MITSUBISHI LOGISTICS CORP	22,200	588,462	556,181
MITSUBISHI RESEARCH INSTITUT	3,800	137,603	133,316
MITSUBISHI UFJ FINANCIAL GRO	6,660,000	39,130,779	36,141,149
MITSUI + CO LTD	568,300	10,245,126	13,440,711
MITSUI CHEMICALS INC	72,200	1,471,202	1,937,371
MITSUI FUDOSAN CO LTD	397,400	8,503,735	7,863,105
MITSUI SOKO HOLDINGS CO LTD	2,800	70,826	60,447
MIURA CO LTD	34,400	1,467,880	1,182,962
MIXI INC	60,400	2,113,702	1,056,889
MIZRAHI TEFAHOT BANK LTD	189,078	4,633,888	7,289,988
MIZUHO FINANCIAL GROUP INC	1,215,280	24,204,809	15,439,665
MMA OFFSHORE LTD	24,128	7,356	6,491
MMC NORILSK NICKEL PJSC ADR	87,709	1,366,715	2,712,839
MMG LTD	400,000	225,562	128,266
MOBILE TELECOMMUNICATIONS CO	313,665	604,025	617,471
MOBILE TELESYSTEMS PUBLIC JO	87,847	983,165	698,384
MOCHIDA PHARMACEUTICAL CO	4,900	167,998	148,079
MODERN TIMES GROUP B SHS	27,832	423,012	284,042
MOL HUNGARIAN OIL AND GAS PL	90,067	904,563	700,308
MOMO.COM INC	6,000	378,021	352,405
MONCLER SPA	315,059	16,892,468	22,937,406
MONDE NISSIN CORP	3,622,500	1,049,724	1,150,846
MONDI PLC	581,868	12,111,815	14,401,707
MONETA MONEY BANK AS	43,355	139,773	186,004
MONOTARO CO LTD	98,200	1,295,216	1,767,779
MONTAGE TECHNOLOGY CO LTD A	385,378	3,468,372	5,071,376
MORESCO CORP	2,300	24,993	23,189
MORGAN SINDALL GROUP PLC	1,993	36,846	68,025

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MOWI ASA	155,987	2,858,320	3,691,696
MR PRICE GROUP LTD	282,021	4,145,941	3,525,263
MS+AD INSURANCE GROUP HOLDIN	180,700	5,103,495	5,569,053
MSCI SAUDI ARABIA INDEX NL CTF	2,626,464	24,983,995	34,921,460
MTN GROUP LTD	221,455	2,255,056	2,368,708
MTR CORP	548,506	2,216,138	2,944,342
MTU AERO ENGINES AG	41,919	8,924,938	8,552,047
MTY FOOD GROUP INC	3,098	77,680	155,200
MUANGTHAI CAPITAL PCL FOREIG	58,000	88,511	102,006
MUANGTHAI CAPITAL PCL NVDR	16,500	25,850	29,019
MUENCHENER RUECKVER AG REG	65,585	12,614,818	19,428,935
MUGEN ESTATE CO LTD	7,900	36,815	32,998
MULLEN GROUP LTD	5,300	54,320	48,798
MULTICHOICE GROUP LTD	50,600	243,478	386,887
MURATA MANUFACTURING CO LTD	313,500	15,689,708	24,929,178
MUYUAN FOODSTUFF CO LTD A	42,574	190,185	356,445
NAN YA PLASTICS CORP	693,000	1,637,317	2,139,090
NAN YA PRINTED CIRCUIT BOARD	27,000	293,668	558,210
NANJING KING FRIEND BIOCHE A	10,866	35,804	71,606
NANJING SECURITIES CO LTD A	44,200	48,921	68,727
NANYA TECHNOLOGY CORP	162,000	322,724	457,303
NARI TECHNOLOGY CO LTD A	51,840	114,598	325,599
NASPERS LTD N SHS	56,866	9,570,067	8,807,817
NATIONAL AUSTRALIA BANK LTD	1,188,361	23,281,985	24,917,702
NATIONAL BANK OF CANADA	216,502	7,863,950	16,529,670
NATIONAL BANK OF KUWAIT	890,741	2,331,480	2,938,193
NATIONAL EXPRESS GROUP PLC	110,776	368,731	385,904
NATIONAL GRID PLC	1,308,134	14,991,647	18,777,560
NATIONAL SILICON INDUSTRY A	10,999	50,980	44,560
NATIONAL STORAGE REIT	597,516	836,428	1,155,568
NATURA +CO HOLDING S.A.	419,379	4,253,500	1,914,687
NATURGY ENERGY GROUP SA	71,677	1,389,027	2,333,662
NATWEST GROUP PLC	2,855,824	13,683,799	8,730,237
NAURA TECHNOLOGY GROUP CO A	4,200	42,666	228,684
NAVER CORP	71,175	12,591,980	22,662,240
NAVINFO CO LTD A	23,600	52,573	58,950
NCSOFT CORP	10,252	6,353,068	5,545,351
NEC CORP	131,699	5,216,738	6,072,873
NEC NETWORKS + SYSTEM INTEGR	1,500	24,980	23,512
NEDBANK GROUP LTD	58,468	1,045,251	641,170
NEIGHBOURLY PHARMACY INC	6,682	125,057	211,281
NEMETSCHEK SE	27,079	2,369,813	3,473,589
NEO PERFORMANCE MATERIALS IN	2,372	34,003	38,083
NEPI ROCKCASTLE PLC	52,809	556,108	350,736
NESTE OYJ	150,139	2,233,356	7,403,201
NESTLE (MALAYSIA) BERHAD	6,800	230,749	219,049

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NESTLE SA REG	1,392,936	102,527,104	194,826,059
NET ONE SYSTEMS CO LTD	25,100	574,984	675,698
NETEASE INC	258,200	2,594,131	5,216,128
NETMARBLE CORP	2,721	325,658	286,120
NETUREN CO LTD	6,500	40,436	32,908
NETWORK INTERNATIONAL HOLDIN	665,231	3,124,134	2,632,787
NEURONES	1,610	56,154	69,574
NEW CHINA LIFE INSURANCE C A	7,800	48,419	47,583
NEW CHINA LIFE INSURANCE C H	135,223	605,140	361,633
NEW HOPE CORP LTD	265,899	451,500	431,108
NEW HOPE LIUHE CO LTD A	39,500	95,111	94,267
NEW ORIENTAL EDUCATIO SP ADR	201,430	1,125,425	423,003
NEW WORLD DEVELOPMENT	542,515	2,959,792	2,146,735
NEWCREST MINING LTD	368,930	6,844,059	6,566,285
NEWLAT FOOD SPA	4,576	29,465	34,605
NEXI SPA	155,951	2,549,103	2,481,091
NEXON CO LTD	176,100	1,939,076	3,401,037
NEXT PLC	47,972	2,068,642	5,295,518
NGERN TID LOR PCL FOREIGN	4,987,500	6,443,072	5,449,596
NGK INSULATORS LTD	118,000	1,838,169	1,992,028
NH FOODS LTD	27,100	1,071,858	974,287
NH INVESTMENT + SECURITIES C	14,338	155,123	150,768
NIBE INDUSTRIER AB B SHS	509,981	2,932,420	7,702,790
NICE CORP	1,400	25,703	20,546
NICE LTD	22,753	1,404,219	6,957,342
NICE LTD SPON ADR	6,852	1,138,579	2,080,267
NICHIHA CORP	7,300	182,195	193,665
NIDEC CORP	229,100	12,189,210	26,897,938
NIEN MADE ENTERPRISE CO LTD	20,000	174,472	298,189
NIHON CHOUZAI CO LTD	3,200	47,131	38,209
NIHON KOHDEN CORP	9,500	274,158	260,280
NIHON M+A CENTER HOLDINGS IN	270,300	5,740,542	6,621,652
NIHON UNISYS LTD	73,700	1,360,018	2,067,222
NIKON CORP	9,000	94,791	96,913
NINE DRAGONS PAPER HOLDINGS	227,000	213,532	243,704
NINESTAR CORP A	8,200	27,687	61,448
NINETY ONE PLC	8,928	24,527	33,521
NINGBO JOYSON ELECTRONIC A	18,300	38,390	63,083
NINGBO TUOPU GROUP CO LTD A	10,800	36,160	89,811
NINGXIA BAOFENG ENERGY GRO A	42,200	100,075	114,946
NINTENDO CO LTD	59,500	19,933,778	27,720,681
NIO INC ADR	297,845	8,310,712	9,435,730
NIPPON BUILDING FUND INC	562	2,911,842	3,269,854
NIPPON CONCEPT CORP	1,300	24,655	18,977
NIPPON EXPRESS CO LTD	28,200	1,554,392	1,692,171
NIPPON PAINT HOLDINGS CO LTD	264,500	1,331,771	2,880,318

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NIPPON PROLOGIS REIT INC	822	1,778,111	2,905,249
NIPPON SANSO HOLDINGS CORP	315,200	6,306,520	6,878,534
NIPPON SHINYAKU CO LTD	17,900	1,573,232	1,245,096
NIPPON STEEL CORP	439,400	8,496,374	7,167,842
NIPPON STEEL TRADING CORP	3,700	152,391	161,296
NIPPON SUISAN KAISHA LTD	37,600	145,316	177,298
NIPPON TELEGRAPH + TELEPHONE	634,300	11,833,159	17,350,918
NIPPON TELEVISION HOLDINGS	85,100	1,221,215	863,157
NIPPON YUSEN KK	60,000	1,544,524	4,564,283
NISHI NIPPON FINANCIAL HOLDI	3,400	23,402	21,967
NISHIO RENT ALL CO LTD	3,700	102,575	92,279
NISSAN CHEMICAL CORP	62,600	2,385,134	3,631,349
NISSAN MOTOR CO LTD	834,800	7,109,231	4,029,194
NISSEI ASB MACHINE CO LTD	900	34,619	24,775
NISSHA CO LTD	2,300	38,789	33,355
NISSHIN SEIFUN GROUP INC	77,600	992,707	1,117,284
NISSHINBO HOLDINGS INC	73,900	570,429	561,526
NISSIN FOODS HOLDINGS CO LTD	24,900	1,217,770	1,814,172
NITORI HOLDINGS CO LTD	29,100	2,402,189	4,352,807
NITTO DENKO CORP	59,700	3,322,329	4,608,858
NITTO KOGYO CORP	7,000	121,580	96,652
NN GROUP NV	246,289	9,109,702	13,334,599
NOAH HOLDINGS LTD SPON ADS	4,515	259,128	138,565
NOF CORP	19,800	798,714	998,984
NOKIA OYJ	3,161,873	18,279,466	20,039,735
NOMURA CO LTD	38,900	383,124	321,929
NOMURA HOLDINGS INC	1,488,200	9,178,931	6,483,695
NOMURA REAL ESTATE HOLDINGS	47,700	1,013,131	1,096,452
NOMURA REAL ESTATE MASTER FU	1,664	2,436,910	2,338,024
NOMURA RESEARCH INSTITUTE LT	115,200	956,523	4,936,928
NON STANDARD FINANCE PLC	183,359	243,980	6,266
NONGFU SPRING CO LTD H	226,800	1,353,471	1,496,718
NORCROS PLC	1,216	5,637	5,155
NORDEA BANK ABP	1,159,074	10,247,888	14,147,689
NORDIC ENTERTAINMENT GROUP B	20,385	556,345	1,056,417
NORITAKE CO LTD	700	40,774	30,515
NORITZ CORP	2,200	37,732	32,058
NORSK HYDRO ASA	2,230,029	11,469,202	17,580,669
NORTEL NETWORKS CORP	9,400	-	-
NORTH MEDIA AS	2,359	43,794	38,954
NORTH WEST CO INC/THE	14,300	391,989	387,628
NORTHAM PLATINUM HOLDINGS LT	40,069	589,525	525,968
NORTHERN STAR RESOURCES LTD	535,216	4,844,088	3,661,703
NORTHLAND POWER INC	89,900	3,093,957	2,700,950
NOTRE DAME INTERMED PAR SA	69,294	693,213	750,789
NOVARTIS AG REG	948,141	61,300,737	83,539,219

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NOVARTIS AG SPONSORED ADR	63,448	5,787,075	5,549,797
NOVATEK MICROELECTRONICS COR	315,000	4,814,235	6,136,733
NOVATEK PJSC SPONS GDR REG S	55,179	7,890,934	12,922,922
NOVO NORDISK A/S B	1,064,696	48,197,439	119,651,628
NOVOLIPETSK STEEL PJSC GDR	24,630	506,902	727,078
NOVOZYMES A/S B SHARES	73,862	2,224,325	6,066,842
NS SOLUTIONS CORP	18,600	545,840	572,593
NSK LTD	51,800	410,771	331,973
NTT DATA CORP	329,700	3,351,527	7,060,399
NUFARM LTD	70,915	250,870	250,060
NUMIS CORPORATION PLC	1,925	9,469	8,917
NUTRIEN LTD	305,108	14,297,318	22,966,131
NUVEI CORP SUBORDINATE VTG	20,101	1,551,878	1,304,898
NUVISTA ENERGY LTD	52,353	113,650	288,467
OBAYASHI CORP	846,700	7,159,224	6,543,902
OBIC CO LTD	25,200	1,765,289	4,726,846
OBSIDIAN ENERGY LTD	19,400	50,345	80,017
OCADO GROUP PLC	179,171	2,889,475	4,072,140
OCI NV	7,096	208,924	185,761
ODAKYU ELECTRIC RAILWAY CO	104,580	1,898,101	1,939,845
ODONTOPREV S.A.	1,365,300	4,959,019	3,088,470
OESTERREICHISCHE POST AG	12,260	455,638	527,010
OFFSHORE OIL ENGINEERING A	179,573	130,906	129,890
OFILM GROUP CO LTD A	26,400	46,671	40,180
OHASHI TECHNICA INC	2,400	29,619	28,407
OJI HOLDINGS CORP	586,799	3,143,396	2,838,323
OKAMURA CORP	5,000	53,753	55,838
OKURA INDUSTRIAL CO LTD	1,600	33,349	30,415
OKUWA CO LTD	8,800	94,033	72,674
OLAV THON EIENDOMSSELSKAP AS	523	9,663	11,601
OLD MUTUAL LTD	649,946	1,291,220	533,477
OLVI OYJ A SHARES	3,076	169,501	179,099
OLYMPUS CORP	696,900	8,382,102	16,034,358
OM HOLDINGS LTD	24,605	25,246	16,100
OMRON CORP	72,800	2,439,616	7,244,913
OMV AG	208,759	10,062,307	11,858,164
ONENESS BIOTECH CO LTD	28,000	283,549	290,960
ONEX CORPORATION	81,199	4,688,190	6,382,011
ONO PHARMACEUTICAL CO LTD	132,600	2,244,028	3,288,660
ONWARD HOLDINGS CO LTD	31,200	209,833	81,011
OOREDOO QPSC	90,874	263,122	175,209
OPAP SA	23,527	240,428	333,634
OPEN HOUSE CO LTD	29,500	1,673,334	1,542,182
OPEN TEXT CORP	118,236	3,463,748	5,619,989
OPPEIN HOME GROUP INC A	2,980	43,211	68,967
ORACLE CORP JAPAN	15,100	1,033,243	1,146,055

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ORANGE	1,131,413	17,810,722	12,111,166
ORANGE POLSKA SA	40,938	77,728	85,829
ORBIA ADVANCE CORP SAB DE CV	1,465,815	3,661,537	3,743,146
ORICA LTD	242,158	3,125,813	2,410,275
ORIENT OVERSEAS INTL LTD	114,000	2,118,645	2,797,250
ORIENT SECURITIES CO LTD A	56,000	79,747	129,514
ORIENTAL LAND CO LTD	71,000	3,642,626	11,958,187
ORIGIN ENERGY LTD	690,449	4,105,820	2,630,433
ORION CORP/REPUBLIC OF KOREA	35,688	2,631,252	3,107,220
ORION OYJ CLASS B	72,233	2,407,131	2,999,875
ORIX CORP	834,600	12,193,242	17,013,794
ORIX JREIT INC	1,028	2,275,639	1,605,092
ORKLA ASA	266,543	2,081,754	2,670,780
ORORA LTD	460,221	1,095,478	1,171,113
ORPEA	20,265	2,383,449	2,030,296
ORSTED A/S	123,499	10,434,677	15,771,013
OSAKA GAS CO LTD	135,400	2,569,727	2,235,208
OSAKI ELECTRIC CO LTD	6,400	33,773	26,010
OSOTSPA PCL FOREIGN	21,500	25,226	22,044
OSOTSPA PCL NVDR	56,500	62,209	57,929
OTP BANK PLC	496,801	18,225,695	25,445,633
OTSUKA CORP	41,000	1,071,376	1,954,670
OTSUKA HOLDINGS CO LTD	141,500	5,296,534	5,122,778
OVCTEK CHINA INC A	5,440	19,479	48,968
OVERSEA CHINESE BANKING CORP	1,207,274	7,872,143	10,208,748
OZ MINERALS LTD	193,218	3,331,604	3,964,322
OZON HOLDINGS PLC ADR	80,998	4,874,259	2,398,351
PACIFIC BASIN SHIPPING LTD	35,588,000	8,605,980	13,055,126
PACT GROUP HOLDINGS LTD	34,481	98,630	63,426
PAGEGROUP PLC	75,124	459,056	644,597
PAGSEGURO DIGITAL LTD CL A	77,602	2,640,067	2,034,724
PAN AMERICAN SILVER CORP	82,300	2,412,405	2,056,278
PAN OCEAN CO LTD	38,715	164,893	176,192
PAN PACIFIC INTERNATIONAL HO	269,700	2,996,762	3,716,850
PANASONIC CORP	783,700	8,649,922	8,609,096
PANDORA A/S	47,072	4,502,446	5,868,661
PANGANG GROUP VANADIUM TIT A	34,300	12,511	20,935
PARADE TECHNOLOGIES LTD	9,000	695,120	688,004
PAREX RESOURCES INC	195,961	2,983,054	3,352,505
PARKLAND CORP	58,300	2,077,607	1,604,790
PARTNERS GROUP HOLDING AG	10,421	6,253,477	17,298,757
PASCO CORP	2,000	25,757	23,534
PEARL ABYSS CORP	3,559	135,081	414,057
PEARSON PLC	267,218	3,160,047	2,219,376
PEGATRON CORP	269,000	519,688	671,844
PEMBINA PIPELINE CORP	195,147	6,346,139	5,927,871

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PENTA OCEAN CONSTRUCTION CO	139,700	818,525	788,546
PEOPLE S INSURANCE CO GROU H	1,420,622	601,095	430,033
PEPKOR HOLDINGS LTD	95,481	132,110	130,957
PERFECT WORLD CO LTD A	17,300	56,722	55,130
PERNOD RICARD SA	145,027	19,958,051	34,881,567
PERSIMMON PLC	212,310	6,009,789	8,212,808
PERSOL HOLDINGS CO LTD	92,100	2,016,622	2,671,304
PET VALU HOLDINGS LTD	6,136	124,093	175,217
PETROBRAS PETROLEO BRAS	483,300	2,931,833	2,663,790
PETROBRAS PETROLEO BRAS PR	425,825	2,902,581	2,174,995
PETROFAC LTD	56,995	305,510	89,008
PETROLEO BRASIL SP PREF ADR	124,817	1,798,431	1,261,900
PETROLEO BRASILEIRO SPON ADR	824,650	8,486,719	9,054,657
PETS AT HOME GROUP PLC	114,657	448,436	722,132
PEYTO EXPLORATION + DEV CORP	132,500	708,132	991,272
PFEIFFER VACUUM TECHNOLOGY	212	43,211	52,075
PGE SA	112,575	388,031	225,184
PHARMARON BEIJING CO LTD A	5,200	152,638	115,262
PHARMARON BEIJING CO LTD H	16,500	223,204	254,602
PHOENIX GROUP HOLDINGS PLC	206,682	2,020,006	1,828,571
PHOENIX HOLDINGS LTD/THE	29,110	332,000	376,268
PHOSAGRO PJSC GDR REG S	30,934	459,523	667,556
PICC HOLDING CO A	50,400	48,677	37,167
PICC PROPERTY + CASUALTY H	968,770	960,756	791,538
PICKLES CORP	2,800	42,629	44,010
PINDUODUO INC ADR	161,700	20,192,838	9,427,110
PING AN BANK CO LTD A	1,901,200	3,455,608	4,916,061
PING AN HEALTHCARE AND TECHN	62,000	561,802	225,453
PING AN INSURANCE GROUP CO A	709,600	9,188,400	5,612,580
PING AN INSURANCE GROUP CO H	2,516,500	20,313,039	18,124,171
PKO BANK POLSKI SA	111,912	1,006,289	1,247,570
PLAYTECH PLC	25,292	191,458	250,931
PLDT INC	10,250	387,015	364,230
PLUS500 LTD	88,764	1,062,728	1,635,680
POINTS INTERNATIONAL LTD	246,219	3,577,643	3,811,470
POLA ORBIS HOLDINGS INC	38,000	918,689	632,591
POLAR CAPITAL HOLDINGS PLC	931	6,811	10,000
POLSKI KONCERN NAFTOWY ORLEN	47,799	1,020,290	881,644
POLSKIE GORNICTWO NAFTOWE I	357,643	505,024	559,039
POLYMETAL INTERNATIONAL PLC	48,030	693,663	853,186
POLYUS PJSC REG S GDR	10,039	425,073	885,942
POLYUS PJSC SPONSORED ADR	29,515	3,016,427	2,723,644
POSCO	53,837	12,239,018	12,431,762
POSCO CHEMICAL CO LTD	3,657	239,911	442,993
POSTAL SAVINGS BANK OF CHI A	153,200	115,113	122,592
POSTAL SAVINGS BANK OF CHI H	1,141,000	717,084	800,543

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
POSTE ITALIANE SPA	204,814	1,532,898	2,687,832
POU CHEN	330,000	403,930	395,399
POWER ASSETS HOLDINGS LTD	492,500	3,603,671	3,070,110
POWER CORP OF CANADA	246,015	6,243,910	8,141,097
POWERLONG REAL ESTATE HOLDIN	157,000	164,573	82,162
POWSZECHNY ZAKLAD UBEZPIECZE	74,558	765,321	653,936
PPB GROUP BERHAD	103,100	344,218	423,190
PRAIRIESKY ROYALTY LTD	114,581	1,461,301	1,236,384
PRESIDENT CHAIN STORE CORP	61,000	512,615	603,011
PRESS METAL ALUMINIUM HOLDIN	412,300	275,710	572,034
PROACT IT GROUP AB	3,340	28,716	32,095
PROMET BERHAD	246,000	254,600	-
PROMOTORA Y OPERADORA DE INF	32,360	302,517	252,618
PROSUS NV	445,168	35,580,844	37,224,190
PROVIDENT FINANCIAL PLC	117,113	822,771	569,776
PROXIMUS	132,896	3,286,177	2,590,356
PROYA COSMETICS CO LTD A	56,000	1,534,284	1,830,334
PRUDENTIAL PLC	1,494,103	20,335,407	25,788,945
PRYSMIAN SPA	285,688	8,307,984	10,756,920
PTT EXPLOR + PROD PCL NVDR	6,700	26,567	23,667
PTT EXPLORATION + PROD FOR	259,981	944,439	918,358
PTT GLOBAL CHEMICAL PCL FOR	285,797	591,675	502,637
PTT OIL + RETAIL BUSINE NVDR	396,529	391,765	320,499
PTT PCL/FOREIGN	1,607,932	2,038,425	1,829,110
PUBLIC BANK BERHAD	1,913,700	2,008,986	1,910,944
PUBLIC POWER CORP	20,528	216,599	219,438
PUBLICIS GROUPE	245,710	14,074,133	16,541,744
PUMA SE	40,687	2,480,862	4,973,944
QANTAS AIRWAYS LTD	515,379	2,320,038	1,877,279
QATAR ELECTRICITY + WATER CO	63,328	351,078	288,724
QATAR FUEL QSC	141,515	747,505	710,490
QATAR GAS TRANSPORT(NAKILAT)	565,085	497,697	512,162
QATAR INTERNATIONAL ISLAMIC	29,785	70,273	75,342
QATAR ISLAMIC BANK	151,095	543,054	760,662
QATAR NATIONAL BANK	579,353	2,753,102	3,212,617
QBE INSURANCE GROUP LTD	686,086	6,467,354	5,661,595
QIAGEN N.V.	106,497	3,347,117	5,933,099
QINETIQ GROUP PLC	37,423	138,163	134,829
QL RESOURCES BHD	185,050	203,603	202,995
QT GROUP OYJ	1,017	44,368	154,513
QUADIENT SA	9,580	633,039	208,518
QUANTA COMPUTER INC	360,000	718,371	1,232,226
QUEBECOR INC CL B	69,200	1,625,300	1,564,074
QUIMICA Y MINERA CHIL SP ADR	192,509	9,247,579	9,708,229
RADWARE LTD	121,810	2,948,604	5,072,168
RAFFLES MEDICAL GROUP LTD	11,500	11,776	11,686

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RAIA DROGASIL SA	137,710	497,819	600,782
RAIFFEISEN BANK INTERNATIONA	87,037	2,524,207	2,561,562
RAKUTEN GROUP INC	307,300	3,032,413	3,079,538
RAMSAY HEALTH CARE LTD	64,981	2,537,000	3,377,978
RAND MERCHANT INVESTMENT HOL	106,166	283,673	300,471
RANDSTAD NV	108,724	5,164,116	7,423,400
RATCH GROUP PCL NVDR	96,900	176,649	130,534
RATHBONES GROUP PLC	12,423	347,146	333,834
RATIONAL AG	1,924	1,731,272	1,970,050
RAYTRON TECHNOLOGY CO LTD A	2,552	38,956	31,461
RC AFRICAN GATEWAY FUND SP	3,247	3,748,349	3,414,492
RCKV ROCK CREEK SHILLA FUND SP	7,885	7,844,109	13,133,503
REA GROUP LTD	20,654	924,462	2,517,365
REALTEK SEMICONDUCTOR CORP	60,000	223,730	1,257,816
RECKITT BENCKISER GROUP PLC	378,387	26,166,547	32,503,151
RECORDATI INDUSTRIA CHIMICA	46,359	1,933,344	2,978,649
RECRUIT HOLDINGS CO LTD	913,200	26,768,226	55,289,222
RECTICEL	3,853	73,606	76,766
RED ELECTRICA CORPORACION SA	190,721	3,336,276	4,126,292
REDE D OR SAO LUIZ SA	34,000	402,630	273,648
REECE LTD	103,512	1,651,640	2,034,235
REINET INVESTMENTS SCA	19,022	326,662	340,906
RELIANCE INDS SPONS GDR 144A	955,034	30,315,544	61,074,424
RELX PLC	1,324,168	22,976,760	43,012,046
REMGRO LTD	64,008	1,034,447	525,981
REMY COINTREAU	8,847	948,622	2,153,013
RENAULT SA	75,356	4,909,172	2,617,548
RENESAS ELECTRONICS CORP	750,700	7,585,266	9,276,593
RENTOKIL INITIAL PLC	668,877	3,200,667	5,290,809
REPLY SPA	2,970	350,618	603,556
REPSOL SA	562,801	9,174,376	6,679,219
RESONA HOLDINGS INC	2,476,600	12,020,972	9,622,082
RESTAURANT BRANDS INTERN	197,995	10,886,392	12,018,558
REUNERT LTD	774,729	4,379,581	2,572,722
RHB BANK BHD	217,179	285,798	279,945
RICHARDS PACKAGING INCOME FD	1,000	45,979	48,894
RICHELIEU HARDWARE LTD	16,600	544,155	573,375
RICHTER GEDEON NYRT	169,515	3,219,988	4,563,481
RICHWAVE TECHNOLOGY CORP	347,200	4,011,104	3,425,944
RICOH CO LTD	547,700	5,392,422	5,093,888
RIDLEY CORP LTD	87,489	86,753	95,095
RIGHTMOVE PLC	358,427	663,811	3,859,498
RIKEN TECHNOS CORP	5,100	24,748	23,030
RINNAI CORP	14,200	965,842	1,279,979
RIO PIEDRAS FUND SP	37,430	37,645,700	31,666,754
RIO TINTO LTD	141,673	6,176,239	10,311,668

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RIO TINTO PLC	666,911	30,438,182	44,189,322
RIO TINTO PLC SPON ADR	104,816	7,666,374	7,016,383
RIOCAN REAL ESTATE INVST TR	70,649	1,471,410	1,283,053
RITCHIE BROS AUCTIONEERS	192,892	8,297,489	11,815,918
RIVERSTONE HOLDINGS LTD	128,000	131,137	66,461
RIYUE HEAVY INDUSTRY CO LT A	4,200	17,336	21,714
RLX TECHNOLOGY INC ADR	81,400	745,469	317,460
ROBINSONS RETAIL HOLDINGS IN	1,822,960	2,863,371	2,338,022
ROCHE HOLDING AG BR	11,852	4,020,687	5,317,563
ROCHE HOLDING AG GENUSSCHEIN	496,013	128,266,513	206,374,942
ROCK CREEK FU DAO FUND SPC	7,396	10,098,927	24,524,193
ROCK CREEK JOSEON FUND SP	8,390	8,544,526	12,560,948
ROCK CREEK NEW EUROPE FUND SP	9,800	9,800,000	16,821,936
ROCK CREEK PERANAKAN FUND SP	14,719	22,446,580	30,450,454
ROCK CREEK RONG SHENG FUND SP	14,705	25,258,201	32,334,485
ROCK CREEK XING LONG FUND	52,466	56,743,587	55,171,680
ROCKWOOL INTL A/S B SHS	3,161	1,110,238	1,382,280
ROGERS COMMUNICATIONS INC B	145,535	5,306,814	6,939,455
ROHM CO LTD	172,100	12,216,438	15,647,493
ROLAND DG CORP	1,100	22,106	35,726
ROLLS ROYCE HOLDINGS PLC	3,993,197	9,761,321	6,646,071
RONGSHENG PETROCHEMICAL CO A	71,700	90,133	204,299
ROSNEFT OIL CO PJSC REGS GDR	1,636,604	8,960,360	13,161,569
ROTHSCHILD + CO	297	11,000	13,628
ROTORK PLC	66,358	198,376	321,046
ROYAL BANK OF CANADA	596,956	35,769,671	63,445,626
ROYAL DUTCH SHELL PLC A SHS	2,408,952	65,317,728	52,911,269
ROYAL DUTCH SHELL PLC B SHS	1,408,401	39,307,326	30,949,047
ROYAL UNIBREW	39,400	3,498,926	4,441,066
RTL GROUP	17,601	1,034,652	933,139
RUENTEX DEVELOPMENT CO LTD	166,966	143,753	385,023
RUMO SA	180,778	652,113	576,412
RWE AG	313,202	10,802,513	12,722,508
RWS HOLDINGS PLC	35,911	267,962	316,158
RYANAIR HOLDINGS PLC SP ADR	18,459	1,739,583	1,888,909
RYMAN HEALTHCARE LTD	260,239	1,823,430	2,182,615
RYOHIN KEIKAKU CO LTD	93,600	2,010,581	1,425,682
S 1 CORPORATION	2,438	189,061	151,561
S F HOLDING CO LTD A	33,200	183,318	359,017
S OIL CORP	7,729	619,114	557,203
SAFRAN SA	243,706	23,985,322	29,837,151
SAGAX AB B	58,060	2,259,989	1,955,886
SAGE GROUP PLC/THE	469,172	3,657,057	5,418,018
SAIC MOTOR CORP LTD A	73,200	262,050	236,942
SAILUN GROUP CO LTD A	30,400	62,515	70,546
SAINSBURY (J) PLC	695,842	2,796,463	2,599,369

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SAIPEM SPA	478,683	2,941,700	1,004,341
SAKAI CHEMICAL INDUSTRY CO	2,000	37,899	39,807
SAKATA INX CORP	5,500	56,802	47,475
SAKATA SEED CORP	3,100	103,566	88,433
SAMPO OYJ A SHS	297,164	9,973,491	14,889,408
SAMSONITE INTERNATIONAL SA	134,100	256,297	272,455
SAMSUNG BIOLOGICS CO LTD	2,143	536,459	1,627,869
SAMSUNG C+T CORP	11,160	1,287,670	1,117,174
SAMSUNG ELECTRO MECHANICS CO	7,169	515,195	1,191,064
SAMSUNG ELECTRONICS CO LTD	2,912,657	110,311,342	191,849,458
SAMSUNG ELECTRONICS PREF	106,362	3,198,546	6,370,536
SAMSUNG ENGINEERING CO LTD	19,788	312,802	381,195
SAMSUNG FIRE + MARINE INS	3,942	918,696	669,850
SAMSUNG HEAVY INDUSTRIES	75,222	583,723	358,788
SAMSUNG LIFE INSURANCE CO LT	35,550	3,326,152	1,916,934
SAMSUNG SDI CO LTD PFD	27,503	7,728,283	15,154,124
SAMSUNG SDS CO LTD	4,500	829,143	592,429
SAMSUNG SECURITIES CO LTD	7,506	238,637	283,507
SANDFIRE RESOURCES LTD	31,515	153,385	150,767
SANDS CHINA LTD	861,200	3,314,115	2,006,002
SANDVIK AB	821,059	13,391,676	22,907,327
SANGFOR TECHNOLOGIES INC A	3,800	62,829	113,880
SANKYO CO LTD	2,600	72,348	67,306
SANLAM LTD	608,920	2,703,142	2,264,755
SANOFI	506,753	40,775,533	51,046,827
SANTANDER BANK POLSKA SA	4,455	390,670	385,214
SANTEN PHARMACEUTICAL CO LTD	141,100	1,441,807	1,724,004
SANTOS LTD	1,375,470	7,741,025	6,310,225
SANY HEAVY EQUIPMENT INTL	128,000	153,120	123,792
SANY HEAVY INDUSTRY CO LTD A	72,400	133,491	259,004
SAP SE	427,274	35,262,112	60,688,395
SAPUTO INC	87,354	2,063,911	1,970,937
SARANA MENARA NUSANTARA PT	2,446,100	192,952	193,079
SARTORIUS AG VORZUG	9,443	1,688,580	6,391,601
SARTORIUS STEDIM BIOTECH	18,502	5,375,579	10,149,923
SASOL LTD	513,831	14,158,432	8,338,486
SATELLITE CHEMICAL CO LTD A	9,940	49,408	62,432
SAWAI GROUP HOLDINGS CO LTD	6,100	299,986	232,812
SBERBANK PJSC SPONSORED ADR	1,794,455	25,304,666	28,623,268
SBI HOLDINGS INC	92,786	1,848,674	2,526,022
SBM OFFSHORE NV	73,069	956,980	1,088,117
SCENTRE GROUP	1,989,548	5,731,304	4,570,944
SCG PACKAGING PCL FOREIGN	140,200	249,405	290,641
SCHAEFFLER AG PREF	128,914	1,053,836	1,068,721
SCHIBSTED ASA B SHS	43,580	1,320,834	1,467,773
SCHIBSTED ASA CL A	97,165	3,095,778	3,747,414

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SCHINDLER HOLDING AG REG	7,889	1,109,528	2,116,086
SCHINDLER HOLDING PART CERT	17,337	2,854,705	4,671,276
SCHNEIDER ELECTRIC SE	336,905	27,299,694	66,074,303
SCHRODERS PLC	69,700	2,553,389	3,360,824
SCOUT24 SE	31,792	2,432,064	2,220,570
SCSK CORP	122,400	2,023,597	2,433,013
SD BIOSENSOR INC	2,956	142,979	139,003
SDIC CAPITAL CO LTD A	53,504	61,680	69,007
SDIC POWER HOLDINGS CO LTD A	69,400	90,838	124,898
SEALAND SECURITIES CO LTD A	38,720	23,666	24,969
SEAZEN GROUP LTD	286,000	238,293	193,325
SEAZEN GRP LTD	13,619	-	-
SEAZEN HOLDINGS CO LTD A	18,300	82,528	83,642
SEB SA	35,906	5,538,466	5,589,941
SECOM CO LTD	165,900	12,790,009	11,505,166
SECURITAS AB B SHS	122,754	1,475,082	1,690,031
SEEGENE INC	4,469	489,199	229,324
SEEK LTD	119,020	1,362,011	2,836,568
SEGA SAMMY HOLDINGS INC	74,400	1,081,574	1,167,477
SEGRO PLC	433,532	2,906,320	8,435,092
SEIKAGAKU CORP	4,900	72,866	40,041
SEIKO EPSON CORP	137,000	2,317,117	2,463,870
SEKISUI CHEMICAL CO LTD	169,800	2,144,357	2,834,055
SEKISUI HOUSE LTD	277,700	4,201,779	5,954,073
SEMBA CORP	2,039	21,175	13,404
SEMEN INDONESIA PERSERO TBK	421,100	369,633	214,206
SENDAS DISTRIBUIDORA SA	114,035	1,752,487	1,351,315
SENKO GROUP HOLDINGS CO LTD	37,000	285,933	297,851
SERCO GROUP PLC	576,893	1,622,816	1,051,728
SESA SPA	2,692	533,226	530,837
SEVEN + I HOLDINGS CO LTD	357,350	13,695,479	15,689,823
SEVERN TRENT PLC	84,767	1,974,897	3,383,529
SEVERSTAL GDR REG S	40,264	584,999	867,287
SFS GROUP AG	1,430	177,954	198,064
SG HOLDINGS CO LTD	109,000	1,395,627	2,549,060
SG MICRO CORP A	2,100	42,658	101,815
SGS SA REG	3,845	8,211,140	12,858,163
SHANDONG GOLD MINING CO LT A	54,292	134,520	160,320
SHANDONG GOLD MINING CO LT H	59,000	133,971	100,953
SHANDONG HUALU HENGSHENG A	17,010	31,196	83,537
SHANDONG LINGLONG TYRE CO A	13,200	32,001	75,700
SHANDONG NANSHAN ALUMINUM A	87,600	54,249	64,738
SHANDONG SUN PAPER INDUSTR A	11,700	27,246	21,093
SHANDONG WEIGAO GP MEDICAL H	320,000	257,365	399,369
SHANGHAI BAIRUN INVESTMENT A	5,460	70,430	51,256
SHANGHAI BAOSIGHT SOFTWARE A	13,390	51,549	127,800

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SHANGHAI BAOSIGHT SOFTWARE B	42,900	209,727	207,078
SHANGHAI CONSTRUCTION GROU A	141,300	70,859	79,814
SHANGHAI FOSUN PHARMACEUTI A	12,700	56,715	97,521
SHANGHAI FOSUN PHARMACEUTI H	2,262,500	9,084,988	9,968,431
SHANGHAI INDUSTRIAL URBAN DE	24,200	4,257	2,359
SHANGHAI INTERNATIONAL AIR A	8,400	80,094	61,537
SHANGHAI INTERNATIONAL POR A	41,700	33,587	35,855
SHANGHAI JAHWA UNITED CO A	3,700	33,686	23,460
SHANGHAI JINJIANG INTERNAT A	8,300	33,206	76,315
SHANGHAI LUJIAZUI FIN+TRAD B	138,948	187,225	126,582
SHANGHAI M+G STATIONERY IN A	6,300	67,671	63,768
SHANGHAI MEDICILON INC A	460	42,584	35,048
SHANGHAI PHARMACEUTICALS H	144,100	330,877	273,181
SHANGHAI PUDONG DEVEL BANK A	300,103	489,613	401,654
SHANGHAI PUTAILAI NEW ENER A	4,640	45,475	116,929
SHANGHAI RAAS BLOOD PRODUC A	42,000	50,694	44,943
SHANGHAI YUYUAN TOURIST MA A	31,200	34,306	50,422
SHANGHAI ZHANGJIANG HIGH A	15,800	51,032	37,335
SHANXI COKING COAL ENERGY A	117,250	80,097	152,143
SHANXI LU AN ENVIRONMENTAL A	89,800	93,880	159,357
SHANXI MEIJIN ENERGY CO LT A	55,600	60,233	141,588
SHANXI TAIGANG STAINLESS A	40,200	42,431	44,405
SHANXI XINGHUACUN FEN WINE A	10,080	89,611	499,433
SHARP CORP	83,500	1,412,739	957,870
SHAW COMMUNICATIONS INC B	165,445	3,029,230	5,028,250
SHENGHE RESOURCES HOLDINGS A	27,900	81,789	85,889
SHENGYI TECHNOLOGY CO LTD A	22,300	68,670	82,400
SHENWAN HONGYUAN GROUP CO A	213,800	144,796	171,755
SHENZHEN CAPCHEM TECHNOLOG A	2,100	26,838	37,233
SHENZHEN ENERGY GROUP CO L A	37,918	26,150	48,191
SHENZHEN GOODIX TECHNOLOGY A	3,857	104,999	65,220
SHENZHEN INOVANCE TECHNOLO A	20,400	52,515	219,577
SHENZHEN INTL HOLDINGS	181,520	361,075	188,591
SHENZHEN KAIFA TECHNOLOGY A	11,800	37,094	29,327
SHENZHEN KANGTAI BIOLOGICA A	5,700	60,738	88,129
SHENZHEN KEDALI INDUSTRY C A	1,900	52,579	47,800
SHENZHEN MINDRAY BIO MEDIC A	9,300	352,005	555,664
SHENZHEN OVERSEAS CHINESE A	88,400	86,547	97,647
SHENZHEN SALUBRIS PHARM A	4,100	20,294	17,575
SHENZHEN SC NEW ENERGY TEC A	175,200	3,246,616	3,142,046
SHENZHEN SENIOR TECHNOLOGY A	7,900	56,946	45,528
SHENZHEN SUNWAY COMMUNICAT A	6,000	32,712	23,837
SHENZHEN TRANSSION HOLDING A	4,435	114,524	109,181
SHENZHOU INTERNATIONAL GROUP	569,500	4,390,784	10,949,816
SHIJIAZHUANG YILING PHARMA A	16,940	46,346	52,096
SHIMADZU CORP	78,800	1,038,392	3,322,253

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SHIMAMURA CO LTD	15,200	1,506,963	1,275,081
SHIMANO INC	26,700	3,040,980	7,108,871
SHIMAO GROUP HOLDINGS LTD	168,500	292,828	110,225
SHIMAO SERVICES HOLDINGS LTD	79,000	201,401	54,921
SHIMIZU CORP	523,800	4,219,304	3,243,189
SHIN ETSU CHEMICAL CO LTD	212,750	16,617,196	36,802,397
SHIN KONG FINANCIAL HOLDING	1,609,912	444,340	642,987
SHIN POONG PHARMACEUTICAL CO	3,975	444,130	106,836
SHINHAN FINANCIAL GROUP LTD	296,006	12,098,903	9,163,424
SHINKO ELECTRIC INDUSTRIES	108,100	2,702,090	5,153,654
SHINMAYWA INDUSTRIES LTD	49,600	449,988	376,883
SHIONOGI + CO LTD	95,800	3,348,068	6,759,368
SHISEIDO CO LTD	190,000	8,188,254	10,582,780
SHIZUOKA BANK LTD/THE	163,300	1,465,041	1,165,669
SHOPIFY INC CLASS A	77,587	38,126,048	106,932,046
SHOPRITE HOLDINGS LTD	66,074	902,366	864,758
SIAM CEMENT PCL NVDR	32,230	462,896	372,423
SIAM CEMENT PUB CO FOR REG	65,100	940,642	752,241
SIAM COMMERCIAL BANK FOREIGN	115,799	496,739	440,248
SIAM COMMERCIAL BANK P NVDR	2,417,600	8,692,150	9,191,295
SIBANYE STILLWATER LTD	349,606	795,009	1,075,542
SICHUAN CHUANTOU ENERGY CO A	52,900	70,338	103,752
SICHUAN HEBANG BIOTECHNOL A	92,800	49,391	49,652
SICHUAN KELUN PHARMACEUTIC A	852,300	2,743,488	2,531,485
SICHUAN NEW ENERGY POWER CO	13,000	60,677	54,114
SICHUAN ROAD+BRIDGE CO LT A	43,200	72,000	81,610
SICHUAN SWELLFUN CO LTD A	4,600	37,330	86,603
SICHUAN YAHUA INDUSTRIAL A	10,600	50,989	47,667
SIEMENS AG REG	295,319	32,962,935	51,275,546
SIEMENS ENERGY AG	146,268	3,748,942	3,740,895
SIEMENS GAMESA RENEWABLE ENE	84,604	1,141,954	2,027,179
SIEMENS HEALTHINEERS AG	101,537	4,348,639	7,600,094
SIEYUAN ELECTRIC CO LTD A	6,500	55,988	50,188
SIKA AG REG	66,974	7,206,398	27,946,567
SILERGY CORP	51,000	5,187,545	9,262,840
SILICON MOTION TECHNOL ADR	101,796	5,137,920	9,673,674
SIME DARBY BERHAD	433,119	251,630	241,199
SIME DARBY PLANTATION BHD	288,409	390,096	260,302
SINCH AB	200,668	3,441,205	2,551,057
SINFONIA TECHNOLOGY CO LTD	2,600	27,748	29,623
SINGAPORE AIRLINES LTD	529,175	2,181,548	1,958,672
SINGAPORE EXCHANGE LTD	334,100	1,431,162	2,304,736
SINGAPORE LAND GROUP LTD	37,757	63,532	75,057
SINGAPORE TECH ENGINEERING	612,100	1,599,038	1,707,151
SINGAPORE TELECOMMUNICATIONS	3,364,690	7,650,119	5,790,217
SINO BIOPHARMACEUTICAL	1,363,000	547,046	954,553

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SINO LAND CO	1,180,990	1,787,009	1,470,879
SINOLINK SECURITIES CO LTD A	31,600	39,550	56,176
SINOMA SCIENCE+TECHNOLOGY A	7,400	24,413	39,500
SINOPAC FINANCIAL HOLDINGS	1,129,826	356,896	659,511
SINOPHARM GROUP CO H	1,199,200	3,266,592	2,608,729
SINOTRANS LIMITED A	30,700	18,260	21,580
SINOTRUK HONG KONG LTD	102,600	165,260	157,921
SITC INTERNATIONAL HOLDINGS	1,331,000	5,493,882	4,814,361
SK BIOPHARMACEUTICALS CO LTD	3,518	486,495	287,655
SK BIOSCIENCE CO LTD	2,786	725,094	527,319
SK CHEMICALS CO LTD/NEW	1,507	387,654	188,890
SK HYNIX INC	608,858	38,469,427	67,096,024
SK IE TECHNOLOGY CO LTD	1,918	253,416	271,061
SK INC	4,115	790,408	868,866
SK INNOVATION CO LTD	6,820	1,005,396	1,368,303
SK SQUARE CO LTD	248,430	13,033,803	13,876,553
SK TELECOM	289,860	9,694,475	14,118,102
SK TELECOM CO LTD SPON ADR	169,977	6,708,268	4,533,287
SKANDINAVISKA ENSKILDA BAN A	614,732	5,282,140	8,544,876
SKANSKA AB B SHS	133,358	2,164,144	3,449,631
SKC CO LTD	2,309	273,020	338,945
SKF AB B SHARES	222,887	3,595,193	5,280,545
SKSHU PAINT CO LTD A	2,520	68,537	55,019
SLEEP COUNTRY CANADA HOLDING	5,343	167,959	158,748
SM INVESTMENTS CORP	32,934	472,833	609,046
SM PRIME HOLDINGS INC	1,317,875	836,318	876,128
SMC CORP	31,079	8,871,328	20,940,642
SMITH + NEPHEW PLC	482,135	7,070,192	8,446,915
SMITHS GROUP PLC	140,655	2,170,834	3,009,108
SMOORE INTERNATIONAL HOLDING	232,000	1,472,955	1,182,869
SMURFIT KAPPA GROUP PLC	88,849	3,510,101	4,894,332
SNAM SPA	2,101,933	10,491,276	12,668,684
SNC LAVALIN GROUP INC	59,100	1,709,246	1,446,211
SOC QUIMICA Y MINERA CHILE B	17,693	747,570	903,111
SOCIETE GENERALE SA	431,962	16,503,063	14,837,514
SOCIETE POUR L INFORMATIQUE	1,107	47,971	60,678
SODA NIKKA CO LTD	5,300	25,967	37,879
SODEXO SA	100,763	8,810,967	8,830,125
SODICK CO LTD	21,300	178,457	151,489
SOFINA	6,042	1,656,931	2,968,255
SOFTBANK CORP	1,019,300	12,633,255	12,874,576
SOFTBANK GROUP CORP	434,600	12,156,752	20,508,153
SOHGO SECURITY SERVICES CO	28,000	1,252,698	1,111,198
SOHU.COM LTD ADR	105,445	3,875,104	1,716,645
SOKEN CHEMICAL + ENGINEERING	1,773	32,425	25,897
SOLVAY SA	28,185	2,946,251	3,275,712

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SOMFY SA	1,613	248,287	323,204
SOMPO HOLDINGS INC	156,900	5,172,660	6,620,443
SONGCHENG PERFORMANCE DEVE A	25,320	56,054	56,890
SONIC HEALTHCARE LTD	189,539	3,225,881	6,425,817
SONOVA HOLDING AG REG	43,673	8,382,813	17,149,975
SONY GROUP CORP	676,100	29,642,798	84,985,867
SOOCHOW SECURITIES CO LTD A	43,810	59,489	60,903
SOULBRAIN CO LTD/NEW	9,774	2,647,119	2,289,850
SOUTH32 LTD DI	4,219,123	7,050,795	12,308,805
SOUTHWEST SECURITIES CO LT A	27,700	18,669	22,992
SPAR GROUP LIMITED/THE	25,200	356,371	263,874
SPAREBANKEN MORE CAP CERT	658	23,215	33,130
SPARK NEW ZEALAND LTD	657,198	1,513,174	2,033,777
SPIN MASTER CORP SUB VTG SHR	54,286	1,365,633	2,060,302
SPIRAX SARCO ENGINEERING PLC	26,481	2,928,786	5,756,685
SPIRENT COMMUNICATIONS PLC	62,114	170,489	232,368
SQUARE ENIX HOLDINGS CO LTD	43,000	2,168,494	2,203,118
SRI TRANG GLOVES	111,300	141,993	100,788
SRISAWAD CORP PCL NVDR	103,364	192,598	183,214
SSE PLC	580,218	11,275,736	12,959,101
SSP GROUP PLC	607,136	1,958,288	1,974,427
ST JAMES S PLACE PLC	256,037	3,385,792	5,838,199
STABILUS SA	14,055	727,946	1,031,725
STANDARD BANK GROUP LTD	163,441	2,043,322	1,433,795
STANDARD CHARTERED PLC	2,595,124	25,331,496	15,761,108
STANLEY ELECTRIC CO LTD	51,100	1,017,766	1,277,555
STANTEC INC	8,600	479,243	483,871
STARPOWER SEMICONDUCTOR LT A	900	52,341	53,802
STATE BANK OF INDI GDR REG S	66,671	2,773,514	4,113,601
STATE BK OF INDIA 144A S GDR	207,720	6,807,391	12,816,324
STEF	262	30,813	30,391
STELCO HOLDINGS INC	18,300	726,153	597,178
STELLA INTERNATIONAL	267,038	378,813	322,995
STELLA JONES INC	82,974	3,182,489	2,628,183
STELLANTIS NV	1,114,421	14,880,887	21,143,115
STMICROELECTRONICS NV	343,500	8,272,020	16,941,541
STO SE + CO. KGAA PREF SHRS	339	37,411	85,198
STOCKLAND	931,225	2,859,440	2,870,680
STORA ENSO OYJ R SHS	337,272	4,666,756	6,190,426
STRABAG SE BR	3,544	97,806	147,708
STRAUMANN HOLDING AG REG	8,222	9,968,535	17,479,025
SUBARU CORP	730,000	15,342,232	13,039,903
SUEZ	135,486	1,984,498	3,052,219
SUMCO CORP	119,800	2,614,643	2,443,751
SUMITOMO BAKELITE CO LTD	10,800	446,311	546,776
SUMITOMO CHEMICAL CO LTD	528,700	2,448,782	2,488,432

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SUMITOMO CORP	558,200	6,905,087	8,242,969
SUMITOMO DAINIPPON PHARMA CO	75,000	1,189,740	862,967
SUMITOMO ELECTRIC INDUSTRIES	296,900	3,899,921	3,866,107
SUMITOMO METAL MINING CO LTD	95,400	2,396,496	3,603,751
SUMITOMO MITSUI FINANCIAL GR	715,600	28,363,948	24,502,721
SUMITOMO MITSUI TRUST HOLDIN	173,300	6,805,439	5,783,439
SUMITOMO REALTY + DEVELOPMEN	119,800	3,076,724	3,519,460
SUMITOMO RUBBER INDUSTRIES	13,300	142,428	135,362
SUMMIT INDUSTRIAL INCOME REI	7,146	137,936	132,946
SUN ART RETAIL GROUP LTD	242,000	263,968	97,156
SUN HUNG KAI PROPERTIES	473,657	6,405,820	5,747,336
SUN LIFE FINANCIAL INC	224,902	7,217,687	12,536,397
SUN WA TECHNOS CORP	2,500	21,282	34,823
SUNAC CHINA HOLDINGS LTD	369,100	833,939	557,700
SUNAC SERVICES HOLDINGS LTD	141,000	334,270	143,780
SUNCOR ENERGY INC	926,058	26,629,112	23,203,686
SUNCORP GROUP LTD	614,937	5,520,548	4,949,287
SUNGROW POWER SUPPLY CO LT A	13,200	132,268	301,970
SUNING.COM CO LTD A	107,800	164,974	69,686
SUNNY OPTICAL TECH	296,400	3,306,438	9,375,247
SUNTORY BEVERAGE + FOOD LTD	54,500	2,185,156	1,968,825
SUNWODA ELECTRONIC CO LTD A	16,200	37,583	107,164
SURGUTNEFTEGAS SP ADR	477,677	2,332,222	2,532,594
SURGUTNEFTEGAZ SP ADR PREF	89,216	490,495	469,276
SUZANO SA	99,066	861,854	1,069,095
SUZHOU DONGSHAN PRECISION A	16,900	48,046	71,860
SUZHOU MAXWELL TECHNOLOGIE A	1,000	75,148	100,779
SUZHOU TA+A ULTRA CLEAN TE A	4,900	85,770	62,275
SUZUKI MOTOR CORP	133,800	4,580,007	5,146,109
SVENSKA CELLULOSA AB SCA B	215,012	2,684,103	3,817,512
SVENSKA HANDELSBANKEN A SHS	1,484,727	14,751,906	16,047,912
SVOLDER AB B	3,314	102,406	134,334
SWATCH GROUP AG/THE BR	13,950	4,051,263	4,271,580
SWATCH GROUP AG/THE REG	20,626	1,260,284	1,209,965
SWEDBANK AB A SHARES	321,384	6,287,467	6,463,993
SWEDISH MATCH AB	569,604	1,867,592	4,530,987
SWIRE PACIFIC LTD CL A	384,500	3,132,606	2,187,265
SWIRE PROPERTIES LTD	458,619	1,528,638	1,149,445
SWISS LIFE HOLDING AG REG	11,560	3,303,237	7,092,180
SWISS PRIME SITE REG	26,961	2,251,797	2,652,751
SWISS RE AG	109,333	8,429,681	10,830,705
SWISSCOM AG REG	9,988	4,257,172	5,641,030
SWISSQUOTE GROUP HOLDING REG	480	28,882	105,625
SWORD GROUP	638	22,608	31,670
SYDNEY AIRPORT	518,393	2,047,681	3,271,472
SYMRISE AG	75,990	6,347,991	11,259,980

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SYNERGIE SA	169	7,451	6,996
SYNNEX TECHNOLOGY INTL CORP	170,050	203,204	406,886
SYSMEX CORP	84,700	5,513,075	11,437,497
T RAD CO LTD	1,000	25,716	24,341
T+D HOLDINGS INC	219,500	3,062,930	2,805,818
T+K TOKA CO LTD	3,500	24,736	25,288
TABCORP HOLDINGS LTD	899,213	2,923,379	3,281,940
TACHIKAWA CORP	3,109	29,100	30,670
TAIHEIYO CEMENT CORP	69,000	1,652,868	1,361,964
TAISEI CORP	183,500	6,236,530	5,569,298
TAISHIN FINANCIAL HOLDING	1,253,418	436,325	858,505
TAISHO PHARMACEUTICAL HOLDIN	13,400	1,090,467	615,570
TAIWAN CEMENT	649,545	673,638	1,126,908
TAIWAN COOPERATIVE FINANCIAL	1,156,655	531,328	1,063,970
TAIWAN HIGH SPEED RAIL CORP	212,000	210,489	226,812
TAIWAN MOBILE CO LTD	190,000	651,345	686,739
TAIWAN SEMICONDUCTOR MANUFAC	12,752,852	92,660,548	283,478,656
TAIWAN SEMICONDUCTOR SP ADR	81,298	9,885,462	9,780,962
TAKASAGO INTERNATIONAL CORP	1,100	28,249	27,606
TAKEDA PHARMACEUTICAL CO LTD	583,890	23,132,707	15,906,065
TAL EDUCATION GROUP ADR	52,849	1,188,506	207,697
TAMRON CO LTD	3,800	75,694	94,212
TATNEFT PAO SPONSORED ADR	49,998	2,449,617	2,075,417
TAYLOR WIMPEY PLC	1,653,008	3,821,721	3,929,299
TBEA CO LTD A	41,400	39,151	137,516
TBS HOLDINGS INC	24,400	393,530	353,642
TC ENERGY CORP	352,770	14,486,799	16,429,924
TCL TECHNOLOGY GROUP CORP A	114,800	56,555	111,137
TCS GROUP HOLDING GDR REG S	174,155	4,384,251	14,684,750
TDCX INC	73,022	1,351,886	1,398,371
TDK CORP	166,700	3,801,530	6,499,787
TECAN GROUP AG REG	1,070	325,409	652,346
TECHNIP ENERGIES NV	2,900	114,540	42,279
TECHNIPFMC PLC	14,501	332,777	86,311
TECHNOLOGY ONE LTD	29,488	252,551	274,637
TECHNOPRO HOLDINGS INC	11,600	235,638	351,561
TECHTRONIC INDUSTRIES CO LTD	1,141,500	11,509,600	22,723,702
TECK RESOURCES LTD CLS B	167,117	3,774,845	4,819,754
TELE2 AB B SHS	373,968	4,407,204	5,332,457
TELECOM ITALIA SPA	3,453,782	3,434,483	1,705,381
TELEFONICA BRASIL ADR	165,155	2,472,287	1,428,591
TELEFONICA BRASIL S.A.	396,834	3,613,056	3,433,291
TELEFONICA DEUTSCHLAND HOLDI	2,164,511	6,664,219	6,008,476
TELEFONICA SA	2,271,171	20,762,914	9,948,850
TELEKOM MALAYSIA BHD	113,142	140,710	149,371
TELENOR ASA	251,606	3,825,597	3,954,571

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TELEPERFORMANCE	34,683	4,187,145	15,461,067
TELESITES SAB DE CV	109,500	113,036	112,309
TELEVISION FRANCAISE (T.F.1)	4,083	22,365	40,512
TELIA CO AB	961,956	5,002,091	3,761,720
TELKOM INDONESIA PERSERO TBK	22,228,200	6,237,875	6,300,784
TELSTRA CORP LTD	1,813,987	5,850,679	5,512,833
TELUS CORP	153,886	2,424,277	3,629,232
TELUS INTERNATIONAL CDA INC	5,338	155,096	176,644
TEMENOS AG REG	23,701	3,549,597	3,278,836
TENAGA NASIONAL BHD	318,400	931,066	713,840
TENARIS SA	185,123	2,765,906	1,938,906
TENCENT HOLDINGS LTD	3,009,200	108,030,264	176,314,734
TENCENT MUSIC ENTERTAINM ADR	85,478	1,186,214	585,524
TENG LONG FUND SP	40,530	42,238,000	56,082,910
TERNA RETE ELETTRICA NAZIONA	499,318	2,102,992	4,039,502
TERUMO CORP	331,700	7,557,317	13,999,062
TESCO PLC	3,152,001	13,674,136	12,376,492
TESSENDERLO GROUP	82	3,551	3,110
TEVA PHARMACEUTICAL IND LTD	67,809	3,028,989	587,152
TEVA PHARMACEUTICAL SP ADR	321,134	9,560,183	2,572,283
TEXHONG TEXTILE GROUP LTD	66,000	82,581	87,195
TFI INTERNATIONAL INC	114,898	6,419,299	12,887,389
THAI BEVERAGE PCL	2,832,197	1,525,847	1,386,530
THAI OIL PCL FOREIGN	271,236	562,174	401,921
THAI UNION GROUP PCL F	228,218	135,091	133,221
THAI UNION GROUP PCL NVDR	125,200	57,626	73,085
THALES SA	48,173	3,780,144	4,097,718
THE SHANGHAI COMMERCIAL + SA	350,343	543,793	598,320
THOMSON REUTERS CORP	107,775	6,696,011	12,906,721
THUNDER SOFTWARE TECHNOLOG A	3,100	25,050	67,328
TIANFENG SECURITIES CO LTD A	47,700	36,396	30,311
TIANJIN ZHONGHUAN SEMICOND A	26,200	37,151	171,629
TIANJIN712 COMMUNICATION + A	6,800	50,576	46,199
TIANSHUI HUATIAN TECHNOLOG A	22,900	41,419	45,668
TIBET SUMMIT RESOURCES CO A	10,000	59,622	59,090
TIDEWATER MIDSTREAM AND INFR	76,900	87,632	79,143
TIGER BRANDS LTD	24,158	662,100	273,972
TIM SA	1,378,000	3,321,224	3,253,268
TIM SA ADR	109,599	1,726,184	1,275,732
TINGYI (CAYMAN ISLN) HLDG CO	2,002,000	2,390,203	4,113,751
TIS INC	217,800	2,524,756	6,477,921
TITAN WIND ENERGY SUZHOU A	16,300	52,902	49,590
TMX GROUP LTD	22,100	2,209,114	2,243,855
TOBU RAILWAY CO LTD	74,000	1,880,540	1,684,929
TOFAS TURK OTOMOBIL FABRIKA	868,168	4,950,234	4,948,912
TOHO CO LTD	52,310	1,385,223	2,237,217

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TOKIO MARINE HOLDINGS INC	329,000	13,260,522	18,262,064
TOKMANNI GROUP CORP	1,571	33,740	35,106
TOKYO CENTURY CORP	16,900	963,534	818,914
TOKYO ELECTRIC POWER COMPANY	741,900	7,088,222	1,913,458
TOKYO ELECTRON LTD	73,100	9,483,691	42,074,317
TOKYO GAS CO LTD	133,500	3,029,898	2,390,491
TOKYO OHKA KOGYO CO LTD	10,100	438,935	596,414
TOKYO SEIMITSU CO LTD	11,900	557,838	527,029
TOKYU CORP	196,000	2,489,671	2,600,738
TOLY BREAD CO LTD A	3,060	17,261	13,636
TONG HSING ELECTRONIC INDUST	414,868	2,678,912	4,461,027
TONGCHENG TRAVEL HOLDINGS LT	118,800	227,194	220,037
TONGFU MICROELECTRONIC CO A	7,700	25,244	23,474
TONGKUN GROUP CO LTD A	12,000	41,634	39,879
TONGLING NONFERROUS METALS A	47,700	21,720	26,045
TONGWEI CO LTD A	37,100	72,307	261,717
TOP GLOVE CORP BHD	686,100	297,712	426,548
TOPCHOICE MEDICAL CORPORAT A	2,200	41,586	68,692
TOPCON CORP	5,600	87,467	80,677
TOPPAN INC	102,800	1,814,882	1,924,682
TOPSEC TECHNOLOGIES GROUP A	7,100	25,795	21,356
TOPSPORTS INTERNATIONAL HOLD	178,000	232,790	180,139
TORAY INDUSTRIES INC	492,100	3,520,880	2,913,584
TOROMONT INDUSTRIES LTD	43,597	3,129,662	3,947,079
TORONTO DOMINION BANK	843,494	38,197,625	64,760,360
TOSHIBA CORP	174,610	6,271,776	7,172,118
TOSHIBA TEC CORP	8,400	327,993	343,207
TOSOH CORP	102,000	1,651,493	1,511,111
TOTALENERGIES SE	1,472,001	73,062,557	74,708,797
TOTO LTD	50,200	1,506,604	2,306,092
TOTVS SA	63,607	337,023	327,056
TOURMALINE OIL CORP	253,924	7,651,086	8,209,837
TOWER BERSAMA INFRASTRUCTURE	923,700	158,050	191,189
TOYO SECURITIES CO LTD	20,800	27,310	26,733
TOYO SEIKAN GROUP HOLDINGS L	73,600	959,725	877,537
TOYO SUISAN KAISHA LTD	61,100	1,908,784	2,586,622
TOYOTA INDUSTRIES CORP	61,500	3,097,420	4,908,037
TOYOTA MOTOR CORP	4,608,100	59,857,269	84,254,740
TOYOTA TSUSHO CORP	79,600	1,935,307	3,663,584
TRANSCOSMOS INC	4,300	125,532	122,478
TRANSURBAN GROUP	1,079,060	8,061,321	10,842,214
TRAVELSKY TECHNOLOGY LTD H	3,321,081	7,517,867	5,588,880
TRAVIS PERKINS PLC	44,683	1,009,127	940,797
TREASURY WINE ESTATES LTD	282,576	2,044,245	2,543,433
TREND MICRO INC	73,400	3,205,190	4,072,997
TRICAN WELL SERVICE LTD	97,600	282,946	214,030

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TRICON RESIDENTIAL INC	9,625	137,640	147,520
TRIP.COM GROUP LTD	3,750	109,684	91,774
TRIP.COM GROUP LTD ADR	832,391	25,106,986	20,493,466
TRUE CORP PCL FOREIGN	1,453,883	319,153	212,392
TRUST FIBRA UNO	372,960	635,908	394,738
TRYG A/S	448,778	10,209,483	11,081,785
TSINGTAO BREWERY CO LTD A	8,600	60,891	133,588
TSINGTAO BREWERY CO LTD H	991,000	6,120,638	9,279,145
TSUMURA + CO	28,500	784,378	810,538
TSURUHA HOLDINGS INC	14,500	1,432,025	1,390,126
TUI AG	370,202	1,793,183	1,137,104
TUPRAS TURKIYE PETROL RAFINE	28,932	605,167	336,384
TURK SISE VE CAM FABRIKALARI	83,958	72,675	84,592
TURKCELL ILETISIM HIZMET ADR	136,837	1,115,222	491,245
TURKCELL ILETISIM HIZMET AS	362,987	1,193,399	504,583
TURKIYE GARANTI BANKASI	290,660	696,892	246,672
TURKIYE IS BANKASI C	107,984	171,693	58,465
UBISOFT ENTERTAINMENT	35,648	3,052,712	1,746,010
UBS GROUP AG REG	1,414,985	21,153,360	25,499,702
UCB SA	45,590	3,019,409	5,202,639
ULTRAPAR PARTICIPACOES SA	127,110	1,184,692	331,810
UMICORE	69,955	1,755,733	2,844,013
UNI PRESIDENT CHINA HOLDINGS	3,052,000	2,159,766	2,959,496
UNI PRESIDENT ENTERPRISES CO	2,745,635	6,354,575	6,807,770
UNI SELECT INC	18,600	281,347	379,024
UNIBAIL RODAMCO WESTFIELD	47,820	8,819,533	3,350,951
UNICHARM CORP	146,700	2,934,846	6,368,402
UNICREDIT SPA	1,099,901	20,626,219	16,940,932
UNIGROUP GUOXIN MICROELECT A	5,500	34,403	194,168
UNILEVER INDONESIA TBK PT	1,107,700	688,372	319,428
UNILEVER PLC	1,072,348	43,159,776	57,311,500
UNIMICRON TECHNOLOGY CORP	156,000	495,442	1,302,490
UNIPER SE	93,729	3,005,356	4,455,403
UNISPLENDOUR CORP LTD A	30,660	92,368	109,924
UNITED CO RUSAL INTERNATIONA	380,000	361,956	367,995
UNITED INTEGRATED SERVICES	666,000	5,021,180	4,369,068
UNITED INTERNET AG REG SHARE	48,253	1,731,609	1,917,273
UNITED MICROELECTRONICS CORP	1,512,000	577,826	3,552,246
UNITED OVERSEAS BANK LTD	568,180	8,589,251	11,337,049
UNITED UTILITIES GROUP PLC	241,991	2,413,809	3,569,358
UNIVERSAL MUSIC GROUP NV	268,970	7,958,840	7,579,523
UNIVERSAL ROBINA CORP	113,310	330,944	284,428
UNIVERSAL SCIENTIFIC INDUS A	12,900	28,131	32,506
UOL GROUP LTD	181,849	652,201	956,355
UP GLOBAL SOURCING HOLDINGS	27,127	68,430	74,954
UPM KYMMENE OYJ	194,275	3,915,097	7,392,300

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UPONOR OYJ	7,111	77,918	169,334
USS CO LTD	86,000	1,066,135	1,341,288
USU SOFTWARE AG	103	3,118	2,835
VAISALA OYJ A SHS	712	42,378	43,156
VALE SA	423,884	5,171,347	5,932,854
VALE SA SP ADR	174,088	2,009,661	2,440,714
VALEO	89,769	3,923,316	2,713,427
VALMET OYJ	14,308	331,235	613,744
VALQUA LTD	3,700	72,924	87,138
VANGUARD INTERNATIONAL SEMI	116,000	206,564	662,450
VAT GROUP AG	9,734	4,660,229	4,854,447
VENTURE CORP LTD	108,000	1,575,741	1,466,810
VENUS MEDTECH HANGZHOU INC H	26,000	240,986	98,713
VEOLIA ENVIRONNEMENT	523,141	14,500,665	19,191,984
VERBUND AG	26,695	1,127,073	3,002,361
VESTAS WIND SYSTEMS A/S	491,959	5,781,673	15,044,043
VIA S/A	168,100	627,582	158,443
VIBRA ENERGIA SA	1,067,086	5,329,467	4,099,756
VICAT	4,350	380,000	178,085
VICINITY CENTRES	1,653,754	2,786,712	2,031,992
VIFOR PHARMA AG	17,837	2,273,558	3,176,264
VILMORIN + CIE	1,363	104,343	83,080
VINCI SA	244,348	18,313,346	25,817,132
VINDA INTERNATIONAL HOLDINGS	33,000	99,802	80,423
VINX CORP	2,400	19,738	18,486
VIPSHOP HOLDINGS LTD ADR	58,185	593,762	488,754
VISCOFAN SA	14,146	297,213	915,340
VIVENDI SE	256,396	6,570,041	3,466,808
VK CO LTD	58,273	1,554,457	675,384
VNET GROUP INC ADR	11,100	402,137	100,233
VODACOM GROUP LTD	91,077	942,242	768,220
VODAFONE GROUP PLC	12,782,515	36,292,773	19,435,887
VOESTALPINE AG	66,375	2,347,655	2,415,412
VOLTRONIC POWER TECHNOLOGY	7,000	402,064	390,899
VOLVO AB A SHS	71,304	1,932,388	1,674,341
VOLVO AB B SHS	671,043	10,066,359	15,538,601
VONOVIA SE	409,348	18,950,292	22,577,256
VTB BANK JSC GDR REG S	373,540	681,067	470,660
VTECH HOLDINGS LTD	455,100	3,883,958	3,563,723
WACKER CHEMIE AG	12,560	1,999,374	1,879,673
WALMART DE MEXICO SAB DE CV	3,158,058	9,958,781	11,761,895
WALVAX BIOTECHNOLOGY CO A	13,000	53,931	114,634
WAN HAI LINES LTD	77,000	360,705	552,445
WANHUA CHEMICAL GROUP CO A	26,100	169,235	413,613
WANT WANT CHINA HOLDINGS LTD	685,000	552,564	629,093
WARABEYA NICHIYO HOLDINGS CO	2,900	68,596	51,953

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WASHINGTON H. SOUL PATTINSON	91,097	2,076,114	1,961,132
WEG SA	224,980	503,304	1,332,108
WEIBO CORP CLASS A	34,000	1,202,190	1,053,628
WEIBO CORP SPON ADR	36,919	2,179,584	1,143,751
WEICHAI POWER CO LTD A	52,500	151,430	147,368
WEICHAI POWER CO LTD H	298,400	314,214	584,070
WEIHAI GUANGWEI COMPOSITES A	2,000	16,300	26,510
WEIMOB INC	233,000	639,324	235,800
WEIR GROUP PLC/THE	66,283	1,472,707	1,536,534
WELCIA HOLDINGS CO LTD	37,000	903,528	1,153,489
WENDEL	12,689	1,592,269	1,520,914
WENS FOODSTUFFS GROUP CO A	58,340	266,004	176,301
WESFARMERS LTD	423,357	9,483,327	18,252,644
WEST FRASER TIMBER CO LTD	37,947	2,907,084	3,625,416
WEST JAPAN RAILWAY CO	77,900	4,212,648	3,253,867
WESTERN AREAS LTD	133,766	293,695	333,583
WESTERN SECURITIES CO LTD A	38,100	49,104	48,243
WESTON (GEORGE) LTD	30,084	2,208,935	3,492,950
WESTONE INFORMATION INDUST A	7,000	62,553	61,440
WESTPAC BANKING CORP	1,321,706	27,103,260	20,516,208
WESTPORTS HOLDINGS BHD	160,500	149,913	156,031
WH GROUP LTD	2,613,983	2,186,557	1,639,544
WH SMITH PLC	54,979	752,715	1,102,101
WHARF HOLDINGS LTD	202,000	376,247	620,538
WHARF REAL ESTATE INVESTMENT	592,900	2,618,918	3,011,536
WHEATON PRECIOUS METALS CORP	182,217	4,205,309	7,830,217
WHITBREAD PLC	151,006	5,882,498	6,125,676
WHITECAP RESOURCES INC	226,800	1,357,713	1,344,838
WHITEHAVEN COAL LTD	400,942	816,485	760,828
WIENERBERGER AG	39,281	626,058	1,444,639
WILL SEMICONDUCTOR CO LTD A	7,100	119,114	346,202
WILMAR INTERNATIONAL LTD	3,344,600	8,629,528	10,270,848
WIN SEMICONDUCTORS CORP	43,000	330,842	582,047
WINBOND ELECTRONICS CORP	349,000	268,073	428,886
WINGTECH TECHNOLOGY CO LTD A	261,600	3,783,820	5,307,237
WINNING HEALTH TECHNOLOGY A	14,490	24,367	38,104
WISE PLC A	137,427	1,677,605	1,408,320
WISETECH GLOBAL LTD	113,393	3,159,213	4,829,475
WISTRON CORP	368,842	285,149	388,613
WIWYNN CORP	10,000	198,232	403,007
WOLTERS KLUWER	159,801	8,509,813	18,826,778
WOODSIDE PETROLEUM LTD	348,673	8,659,599	5,559,315
WOOLWORTHS GROUP LTD	449,055	8,952,473	12,409,714
WOOLWORTHS HOLDINGS LTD	124,387	611,756	404,180
WOORI FINANCIAL GROUP INC	66,022	644,048	705,345
WORLDLINE SA	214,474	15,194,257	11,953,528

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WPG HOLDINGS LTD	204,880	263,824	389,514
WPP PLC	544,553	7,646,896	8,257,095
WSP GLOBAL INC	50,988	2,896,539	7,412,363
WUHAN GUIDE INFRARED CO LT A	22,442	26,281	85,249
WUHU SANQI INTERACTIVE ENT A	10,600	24,713	44,939
WULIANGYE YIBIN CO LTD A	467,636	8,404,587	16,337,379
WUS PRINTED CIRCUIT KUNSHA A	21,230	57,810	55,229
WUTAI FUND SP	12,121	11,870,956	11,770,001
WUXI APPTEC CO LTD A	22,464	159,669	417,956
WUXI APPTEC CO LTD H	42,000	668,014	727,268
WUXI BIOLOGICS CAYMAN INC	1,697,000	15,580,664	20,145,114
WUXI LEAD INTELLIGENT EQUI A	471,360	4,259,402	5,500,254
WUXI SHANGJI AUTOMATION CO A	2,900	96,037	75,979
WYNNSTAY GROUP PLC	6,463	50,363	50,772
X 5 RETAIL GROUP NV REGS GDR	51,867	1,476,190	1,372,919
XERO LTD	47,240	4,647,387	4,857,877
XIAMEN C + D INC A	43,200	49,577	61,479
XIAMEN FARATRONIC CO LTD A	1,600	64,976	58,343
XIAMEN INTRETECH INC A	6,290	24,844	33,585
XIAMEN TUNGSTEN CO LTD A	5,000	14,334	17,754
XIANHE CO LTD A	541,967	1,844,965	3,470,337
XIAOMI CORP CLASS B	1,838,000	3,328,711	4,455,729
XINJIANG GOLDWIND SCI+TEC H	99,600	153,080	194,440
XINJIANG GOLDWIND SCI+TECH A	73,692	158,145	190,435
XINYI GLASS HOLDINGS LTD	1,156,000	2,973,020	2,891,372
XINYI SOLAR HOLDINGS LTD	2,906,524	6,197,164	4,928,523
XP INC CLASS A	15,999	653,120	459,811
XPENG INC ADR	49,700	2,093,737	2,501,401
XPENG INC CLASS A SHARES	28,600	666,844	683,424
YADEA GROUP HOLDINGS LTD	150,000	275,566	292,446
YAGEO CORPORATION	46,943	554,885	813,575
YAKULT HONSHA CO LTD	59,100	2,903,309	3,079,328
YAMADA HOLDINGS CO LTD	716,100	3,386,549	2,443,900
YAMAHA CORP	47,600	1,259,918	2,343,728
YAMAHA MOTOR CO LTD	113,594	1,964,110	2,721,600
YAMANA GOLD INC	14,423	78,210	60,745
YAMATO HOLDINGS CO LTD	103,400	1,871,398	2,427,078
YAMAZAKI BAKING CO LTD	8,800	155,696	116,768
YANDEX NV A	304,434	9,839,490	18,418,257
YANG MING MARINE TRANSPORT	221,000	826,201	966,531
YANTAI EDDIE PRECISION MAC A	4,060	27,601	20,334
YANTAI JEREH OILFIELD A	14,500	60,746	91,004
YARA INTERNATIONAL ASA	61,851	1,994,896	3,121,202
YASKAWA ELECTRIC CORP	277,100	8,195,163	13,571,656
YEALINK NETWORK TECHNOLOGY A	5,850	39,597	74,762
YIFENG PHARMACY CHAIN CO L A	483,844	4,683,907	4,183,772

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
YIHAI INTERNATIONAL HOLDING	63,000	187,789	291,311
YIHAI KERRY ARAWANA HOLDIN A	9,300	126,708	91,828
YINTAI GOLD CO LTD A	44,380	54,981	61,138
YOKOGAWA ELECTRIC CORP	89,500	1,191,164	1,611,940
YONGHUI SUPERSTORES CO LTD A	70,700	97,265	44,927
YONGXING SPECIAL MATERIALS A	3,700	83,555	85,932
YONYOU NETWORK TECHNOLOGY A	29,908	83,762	168,373
YOUNGY CO LTD A	2,600	58,585	53,095
YTO EXPRESS GROUP CO LTD A	26,600	70,351	69,616
YUAN LONGPING HIGH TECH AG A	11,000	25,093	40,145
YUANTA FINANCIAL HOLDING CO	1,304,298	586,792	1,192,711
YUE YUEN INDUSTRIAL HLDG	3,132,000	5,349,038	5,238,546
YUEXIU PROPERTY CO LTD	265,800	282,333	234,220
YUHAN CORP	6,373	179,895	332,924
YUNDA HOLDING CO LTD A	13,914	53,755	44,667
YUNNAN ALUMINIUM CO LTD A	44,500	95,187	77,991
YUNNAN BAIYAO GROUP CO LTD A	11,200	134,108	183,903
YUNNAN ENERGY NEW MATERIAL A	6,600	57,282	259,305
YUSHIN PRECISION EQUIPMENT	2,800	19,371	18,285
YUSHIRO CHEMICAL INDUSTRY CO	2,417	34,045	23,550
Z HOLDINGS CORP	963,100	3,588,066	5,581,807
ZAI LAB LTD ADR	9,703	662,585	609,834
ZALANDO SE	203,055	15,518,270	16,427,229
ZAMBEZI FUND SP	16,611	18,801,381	22,794,754
ZEHNDER GROUP AG RG	603	55,838	61,614
ZENKOKU HOSHO CO LTD	4,600	166,540	200,130
ZHANGZHOU PIENTZEHUANG PHA A	5,000	74,163	342,952
ZHEJIANG CENTURY HUATONG A	76,440	120,258	100,627
ZHEJIANG CHINA COMMODITIES A	12,300	10,043	9,360
ZHEJIANG CHINT ELECTRICS A	25,000	78,896	211,388
ZHEJIANG DAHUA TECHNOLOGY A	20,300	47,930	74,787
ZHEJIANG DINGLI MACHINERY A	4,220	28,580	53,143
ZHEJIANG EXPRESSWAY CO H	198,000	188,246	176,507
ZHEJIANG HANGKE TECHNOLOGY A	165,032	2,362,529	2,785,685
ZHEJIANG HUAHAI PHARMACEUT A	14,320	32,522	48,667
ZHEJIANG HUAYOU COBALT CO A	10,690	55,567	185,023
ZHEJIANG JINGSHENG MECHANI A	7,900	23,592	86,148
ZHEJIANG JIUZHOU PHARMACEU A	4,000	29,637	35,310
ZHEJIANG JUHUA CO A	1,445,856	1,444,431	2,928,758
ZHEJIANG LONGSHENG GROUP C A	36,100	64,876	71,539
ZHEJIANG NHU CO LTD A	22,920	59,707	111,915
ZHEJIANG SANHUA INTELLIGEN A	37,440	61,511	148,624
ZHEJIANG SEMIR GARMENT CO A	34,501	47,684	41,845
ZHEJIANG SUPOR CO LTD A	5,600	57,843	54,688
ZHEJIANG WEIXING NEW BUILD A	11,300	19,439	43,120
ZHEJIANG WOLWO BIO PHARMAC A	5,600	37,562	50,347

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ZHEJIANG YONGTAI TECH A	8,400	81,498	67,494
ZHEN DING TECHNOLOGY HOLDING	72,000	205,166	261,539
ZHESHANG SECURITIES CO LTD A	29,300	49,932	60,592
ZHIHU INC ADR	10,100	95,950	55,954
ZHONG HUA FUND SP	13,868	29,233,027	30,622,770
ZHONGAN ONLINE P+C INSURAN H	61,900	297,123	215,165
ZHONGJI INNOLIGHT CO LTD A	800	4,827	5,335
ZHONGSHENG GROUP HOLDINGS	77,500	203,594	604,389
ZHONGTAI SECURITIES CO LTD A	45,000	70,532	70,395
ZHUZHOU CRRC TIMES ELECTRIC	73,400	377,876	425,075
ZHUZHOU KIBING GROUP CO LT A	13,800	34,913	37,026
ZIJIN MINING GROUP CO LTD A	159,200	202,930	242,296
ZIJIN MINING GROUP CO LTD H	810,000	286,250	964,150
ZOOMLION HEAVY INDUSTRY H	147,800	202,255	93,082
ZOOMLION HEAVY INDUSTRY S A	82,200	64,915	92,475
ZOZO INC	42,800	849,067	1,334,306
ZTE CORP A	27,700	131,810	145,598
ZTE CORP H	108,200	192,971	296,303
ZTO EXPRESS CAYMAN INC ADR	56,100	1,333,961	1,583,142
ZUKEN INC	46,100	1,124,459	1,481,221
ZURICH INSURANCE GROUP AG	54,285	14,393,501	23,855,253

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income and Short Term Securities	287,277,455,374	20,833,301,478	20,900,461,831
1011778 BC / NEW RED FIN 3.50% due 02/15/29	500,000	491,235	494,850
1011778 BC / NEW RED FIN 3.88% due 01/15/28	2,050,000	2,042,051	2,076,158
1011778 BC / NEW RED FIN 4.00% due 10/15/30	2,460,000	2,438,916	2,416,950
1011778 BC / NEW RED FIN 4.38% due 01/15/28	909,000	939,783	927,180
1011778 BC / NEW RED FIN 5.75% due 04/15/25	473,000	489,801	490,738
1011778 BC UNLIMITED LBLTY CO FLT due 11/19/26	1,187,879	1,185,375	1,170,061
1211 AVENUE OF THE AMERICAS TR 3.90% due 08/10/35	555,000	584,380	590,300
180 MEDICAL INC 3.88% due 10/15/29	1,210,000	1,210,000	1,225,125
1MDB GLOBAL INVESTMENTS 4.40% due 03/09/23	2,000,000	2,010,989	2,018,858
280 PARK AVENUE MORTGAGE TRUST 0.97% due 09/15/34	1,675,000	1,676,957	1,672,961
3M COMPANY 2.38% due 08/26/29	400,000	397,821	410,322
3M COMPANY 3.70% due 04/15/50	1,430,000	1,552,060	1,676,094
522 FUNDING CLO LTD 1.27% due 10/23/34	1,710,000	1,710,000	1,709,571
522 FUNDING CLO LTD 2.53% due 04/20/30	625,000	625,000	624,170
522 FUNDING CLO LTD 3.78% due 04/20/30	1,000,000	1,000,000	999,040
7 ELEVEN INC 1.30% due 02/10/28	1,100,000	1,096,978	1,047,639
7 ELEVEN INC 2.80% due 02/10/51	560,000	501,533	519,369
AAC TECHNOLOGIES HOLDING 3.75% due 06/02/31	200,000	198,044	197,795
AADVANTAGE LOYALTY IP LTD FLT due 04/20/28	1,225,000	1,258,466	1,267,214
ABBOTT IRELAND FINANCING 0.10% due 11/19/24	290,000	351,289	331,567
ABBOTT LABORATORIES 3.75% due 11/30/26	432,000	430,329	477,374
ABBOTT LABORATORIES 4.75% due 11/30/36	390,000	387,973	497,688
ABBOTT LABORATORIES 4.90% due 11/30/46	420,000	417,147	574,224
ABBVIE INC 0.75% due 11/18/27	215,000	266,117	248,285
ABBVIE INC 2.30% due 11/21/22	1,480,000	1,479,351	1,500,666
ABBVIE INC 2.60% due 11/21/24	1,930,000	1,930,928	2,002,631
ABBVIE INC 2.90% due 11/06/22	1,815,000	1,845,735	1,848,439
ABBVIE INC 2.95% due 11/21/26	4,500,000	4,577,769	4,742,404
ABBVIE INC 3.20% due 05/14/26	2,260,000	2,257,686	2,395,888
ABBVIE INC 3.20% due 11/21/29	3,610,000	3,829,820	3,859,785
ABBVIE INC 3.45% due 03/15/22	470,000	470,547	470,430
ABBVIE INC 3.60% due 05/14/25	2,160,000	2,227,467	2,296,994
ABBVIE INC 3.75% due 11/14/23	100,000	104,339	104,695
ABBVIE INC 3.80% due 03/15/25	1,060,000	1,129,409	1,128,345
ABBVIE INC 4.05% due 11/21/39	2,245,000	2,278,753	2,575,756
ABBVIE INC 4.25% due 11/21/49	1,715,000	1,821,688	2,061,725
ABBVIE INC 4.50% due 05/14/35	1,574,000	1,887,148	1,882,854
ABBVIE INC 4.55% due 03/15/35	860,000	1,038,938	1,034,054
ABBVIE INC 4.63% due 10/01/42	296,000	361,187	362,073
ABBVIE INC 4.85% due 06/15/44	2,065,000	2,487,715	2,587,806
ABC SUPPLY CO INC 3.88% due 11/15/29	400,000	400,000	399,000
ABC SUPPLY CO INC 4.00% due 01/15/28	633,000	618,627	647,705
ABERTIS FINANCE BV 3.25% due 12/31/99	200,000	248,740	231,692
ABJA INVESTMENT CO 5.95% due 07/31/24	200,000	216,453	216,865
ABN AMRO BANK NV 4.75% due 07/28/25	590,000	589,348	642,420

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ABPCI DIRECT LENDING FUND CLO 2.08% due 01/20/32	1,230,000	1,233,988	1,230,262
ABU DHABI CRUDE OIL 4.60% due 11/02/47	940,000	1,133,134	1,111,168
ABU DHABI GOVT INT L 3.13% due 04/16/30	1,800,000	2,015,670	1,948,950
ABU DHABI GOVT INT L 3.13% due 09/30/49	593,000	624,966	605,111
ABU DHABI GOVT INT L 3.88% due 04/16/50	1,372,000	1,683,308	1,598,089
ABU DHABI GOVT INT L 4.13% due 10/11/47	1,895,000	2,323,625	2,267,735
ACADEMY LTD 6.00% due 11/15/27	1,250,000	1,308,361	1,332,813
ACADIA HEALTHCARE CO INC 5.00% due 04/15/29	1,189,000	1,225,339	1,221,698
ACADIA HEALTHCARE CO INC 5.50% due 07/01/28	1,625,000	1,716,540	1,707,989
ACI WORLDWIDE INC 5.75% due 08/15/26	250,000	259,437	260,625
ACPRODUCTS INC FLT due 05/17/28	1,467,625	1,457,685	1,445,611
ACRE COMMERCIAL MORTGAGE TRUST 2.70% due 12/18/37	500,000	500,000	497,565
ACRES PLC 1.49% due 01/15/37	680,000	680,000	680,001
ACRISURE LLC FLT due 02/15/27	500,000	496,299	499,165
ACRISURE, LLC FLT due 02/15/27	326,829	323,976	322,744
ACTIVISION BLIZZARD 3.40% due 09/15/26	180,000	178,201	192,601
ACURIS FIN US/ACURIS FIN 5.00% due 05/01/28	660,000	660,000	656,700
ACWA POWER MGMT INVST 5.95% due 12/15/39	199,620	237,600	236,550
ADANI ELECTRICITY MUMBAI 3.95% due 02/12/30	445,000	467,785	439,130
ADANI TRANSMISSION LTD 4.25% due 05/21/36	425,350	450,439	433,249
ADAPTHEALTH LLC 4.63% due 08/01/29	125,000	125,000	125,000
ADAPTHEALTH LLC 5.13% due 03/01/30	1,751,000	1,754,896	1,781,643
ADAPTHEALTH LLC 6.13% due 08/01/28	500,000	524,643	530,000
ADEVINTA ASA 3.00% due 11/15/27	1,100,000	1,343,043	1,280,794
ADIENT US LLC FLT due 04/08/28	668,219	668,219	667,524
ADLER GROUP SA 2.75% due 11/13/26	300,000	375,296	286,574
ADT SEC CORP 4.13% due 06/15/23	1,036,000	1,067,288	1,076,036
ADT SEC CORP 4.13% due 08/01/29	610,000	610,000	600,850
ADT SEC CORP 4.88% due 07/15/32	156,000	163,176	159,275
ADTALEM GLOBAL EDUCATION 5.50% due 03/01/28	900,000	902,258	879,750
ADTALEM GLOBAL EDUCATION INC. FLT due 08/12/28	2,075,000	2,055,673	2,078,030
ADVANTAGE SALES + MARKET 6.50% due 11/15/28	540,000	554,526	565,650
AEA INTER HLDNGS LUX S A R L FLT due 09/07/28	882,130	878,004	882,130
AECOM 5.13% due 03/15/27	545,000	602,680	593,693
AEP TEXAS INC 2.40% due 10/01/22	85,000	84,977	86,022
AEP TEXAS INC 3.45% due 01/15/50	3,070,000	3,218,285	3,122,702
AEP TEXAS INC 3.45% due 05/15/51	338,000	336,780	340,457
AEP TRANSMISSION CO LLC 2.75% due 08/15/51	220,000	219,159	209,285
AEP TRANSMISSION CO LLC 3.15% due 09/15/49	316,000	327,206	321,705
AERCAP GLOBAL AVIATION T 6.50% due 06/15/45	706,000	732,643	762,480
AERCAP IRELAND CAP/GLOBA 2.45% due 10/29/26	2,975,000	2,974,324	2,999,395
AERCAP IRELAND CAP/GLOBA 3.00% due 10/29/28	4,544,000	4,538,595	4,608,233
AERCAP IRELAND CAP/GLOBA 3.15% due 02/15/24	560,000	557,606	577,583
AERCAP IRELAND CAP/GLOBA 3.30% due 01/23/23	2,300,000	2,298,649	2,348,381
AERCAP IRELAND CAP/GLOBA 3.30% due 01/30/32	5,600,000	5,658,993	5,705,122
AERCAP IRELAND CAP/GLOBA 3.40% due 10/29/33	150,000	154,340	152,717

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AERCAP IRELAND CAP/GLOBA 3.50% due 01/15/25	200,000	196,879	208,775
AERCAP IRELAND CAP/GLOBA 4.45% due 04/03/26	1,600,000	1,654,856	1,737,956
AERCAP IRELAND CAP/GLOBA 4.45% due 10/01/25	150,000	151,754	161,443
AERCAP IRELAND CAP/GLOBA 4.88% due 01/16/24	1,150,000	1,149,160	1,222,976
AERCAP IRELAND CAP/GLOBA 6.50% due 07/15/25	615,000	610,215	702,785
AEROPUERTO INTL TOCUMEN 4.00% due 08/11/41	320,000	322,713	326,136
AEROPUERTO INTL TOCUMEN 5.13% due 08/11/61	1,214,000	1,245,348	1,270,160
AEROPUERTOS DOMINICANOS 6.75% due 03/30/29	578,000	598,456	594,618
AES PANAMA GENERATION HL 4.38% due 05/31/30	200,000	215,026	208,252
AETHON UN/AETHIN UN FIN 8.25% due 02/15/26	200,000	200,000	214,840
AETNA INC 2.80% due 06/15/23	190,000	189,966	194,676
AETNA INC 4.13% due 11/15/42	40,000	45,739	45,115
AETNA INC 4.50% due 05/15/42	55,000	65,815	64,994
AETNA INC 6.63% due 06/15/36	54,000	79,444	76,548
AFFINITY GAMING 6.88% due 12/15/27	640,000	669,383	665,600
AG ISSUER LLC 6.25% due 03/01/28	7,000	7,000	7,263
AGILENT TECHNOLOGIES INC 2.30% due 03/12/31	385,000	382,387	381,239
AGL CLO 1 LTD. 3.83% due 01/20/34	325,000	325,000	326,698
AGL CLO 3 LTD. 3.42% due 01/15/33	500,000	500,370	499,297
AGL CLO 7 LTD 1.82% due 07/15/34	1,050,000	1,050,000	1,047,762
AGREE LP 2.90% due 10/01/30	350,000	349,781	355,571
AHEAD DB HOLDINGS LLC FLT due 10/18/27	857,850	857,850	858,064
AHEAD DB HOLDINGS LLC 6.63% due 05/01/28	635,000	641,756	630,238
AHP HEALTH PARTN 5.75% due 07/15/29	620,000	620,000	613,800
AI CONVOY LUXEMBOURG S A R L FLT due 01/17/27	492,372	493,430	492,756
AIB GROUP PLC 6.25% due 12/31/99	200,000	268,950	251,605
AID ISRAEL 5.50% due 09/18/33	9,700,000	11,910,059	13,406,515
AIG GLOBAL FUNDING 2.30% due 07/01/22	1,068,000	1,078,829	1,076,531
AIMCO 1.25% due 10/17/34	250,000	250,000	249,937
AIMCO 1.33% due 01/17/32	1,050,000	1,053,247	1,052,643
AIMCO 1.67% due 01/17/32	1,000,000	1,000,955	1,000,021
AIMCO 3.28% due 04/20/34	250,000	250,000	251,064
AIR CANADA FLT due 08/11/28	915,000	907,688	911,239
AIR CANADA 2017 1AA PTT 3.30% due 07/15/31	109,186	105,626	110,932
AIR CANADA 2017 1B PTT 3.70% due 07/15/27	3,532	3,414	3,420
AIR CANADA 2020 2A PTT 5.25% due 10/01/30	612,008	632,341	666,010
AIR CANADA 3.88% due 08/15/26	2,557,000	2,557,598	2,608,140
AIR LEASE CORP 2.30% due 02/01/25	825,000	819,648	836,335
AIR LEASE CORP 2.63% due 07/01/22	640,000	645,303	645,138
AIR LEASE CORP 2.88% due 01/15/26	1,173,000	1,204,799	1,209,879
AIR LEASE CORP 3.38% due 07/01/25	1,310,000	1,300,392	1,366,880
AIR LEASE CORP 4.13% due 12/31/99	1,350,000	1,350,000	1,339,875
AIR PRODUCTS + CHEMICALS 2.80% due 05/15/50	185,000	194,059	189,542
AIRBUS SE 2.00% due 04/07/28	555,000	735,191	686,453
AIRCASTLE LTD 2.85% due 01/26/28	100,000	98,283	100,579
AJAX MORTGAGE LOAN TRUST 3.50% due 09/25/65	1,600,000	1,607,999	1,603,940

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AKER BP ASA 1.13% due 05/12/29	210,000	252,223	237,160
AKER BP ASA 3.75% due 01/15/30	200,000	200,038	211,778
ALABAMA POWER CO 3.45% due 10/01/49	299,000	341,952	316,808
ALABAMA POWER CO 4.15% due 08/15/44	47,000	46,685	54,931
ALASKA AIRLINES 2020 TR 4.80% due 02/15/29	645,128	645,128	704,830
ALBERTSONS COS/SAFEWAY 3.25% due 03/15/26	405,000	409,808	412,594
ALBERTSONS COS/SAFEWAY 3.50% due 02/15/23	375,000	381,987	381,563
ALBERTSONS COS/SAFEWAY 3.50% due 03/15/29	1,866,000	1,860,595	1,869,657
ALBERTSONS COS/SAFEWAY 4.63% due 01/15/27	9,255,000	9,692,482	9,712,567
ALBERTSONS COS/SAFEWAY 4.88% due 02/15/30	1,751,000	1,870,093	1,890,590
ALBERTSONS COS/SAFEWAY 5.88% due 02/15/28	267,000	268,811	283,020
ALBION FINANCING 1SARL / 6.13% due 10/15/26	300,000	300,000	303,000
ALBION FINANCING 3 SARL FLT due 08/17/26	500,000	492,605	500,000
ALCOA NEDERLAND HOLDING 4.13% due 03/31/29	443,000	443,000	456,290
ALCOA NEDERLAND HOLDING 5.50% due 12/15/27	200,000	213,186	214,000
ALCOA NEDERLAND HOLDING 6.13% due 05/15/28	200,000	213,833	215,250
ALEXANDRIA REAL ESTATE E 2.00% due 05/18/32	500,000	476,964	477,504
ALEXANDRIA REAL ESTATE E 3.80% due 04/15/26	950,000	949,364	1,027,961
ALFA DESARROLLO SPA 4.55% due 09/27/51	200,000	200,000	197,400
ALFA S.A. 6.88% due 03/25/44	220,000	274,674	285,450
ALI GROUP FLT due 10/12/28	890,000	882,100	883,823
ALIBABA GROUP HOLDING 2.80% due 06/06/23	330,000	329,867	338,135
ALIMENTATION COUCHE TARD 3.44% due 05/13/41	182,000	190,201	187,322
ALLEGHENY TECHNOLOGIES 4.88% due 10/01/29	195,000	194,640	195,195
ALLEGHENY TECHNOLOGIES 5.13% due 10/01/31	654,000	657,462	658,905
ALLEGRO CLO LTD 1.51% due 01/19/33	750,000	735,901	751,669
ALLEGRO CLO LTD 1.77% due 07/25/27	250,000	250,180	250,216
ALLEGRO CLO LTD 1.83% due 01/21/32	900,000	900,776	900,971
ALLEGRO CLO LTD 3.73% due 01/21/32	1,000,000	1,000,000	1,000,066
ALLEN MEDIA, LLC FLT due 02/10/27	1,234,294	1,231,441	1,231,825
ALLIANT ENERGY FINANCE 3.75% due 06/15/23	1,100,000	1,099,831	1,139,393
ALLIANT ENERGY FINANCE 4.25% due 06/15/28	300,000	299,598	331,087
ALLIANT HOLD / CO ISSUER 4.25% due 10/15/27	2,868,000	2,884,568	2,868,000
ALLIANT HOLD / CO ISSUER 5.88% due 11/01/29	705,000	707,253	717,267
ALLIANT HOLD / CO ISSUER 6.75% due 10/15/27	3,980,000	4,174,930	4,129,250
ALLIANZ SE 1.30% due 09/25/49	200,000	245,776	226,448
ALLIED UNIVERSAL 6.00% due 06/01/29	400,000	400,732	389,000
ALLIED UNIVERSAL 6.63% due 07/15/26	2,320,000	2,423,624	2,434,144
ALLIED UNIVERSAL 9.75% due 07/15/27	1,159,000	1,238,079	1,238,305
ALLIED UNIVERSAL HOLDCO LLC FLT due 05/12/28	2,168,686	2,163,580	2,159,209
ALLISON TRANSMISSION INC 3.75% due 01/30/31	400,000	398,985	390,000
ALLSPRING BUYER LLC FLT due 11/01/28	1,518,258	1,510,194	1,521,416
ALLY FINANCIAL INC 1.45% due 10/02/23	550,000	547,997	552,524
ALLY FINANCIAL INC 4.70% due 12/31/99	1,425,000	1,426,716	1,476,562
ALLY FINANCIAL INC 8.00% due 11/01/31	3,000,000	4,134,148	4,246,708
ALM LOAN FUNDING 2.12% due 10/15/29	350,000	350,070	350,058

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ALPEK SA DE CV 3.25% due 02/25/31	200,000	200,745	199,500
ALPHABET INC 0.45% due 08/15/25	110,000	109,922	107,472
ALPHABET INC 0.80% due 08/15/27	220,000	219,401	213,019
ALPHABET INC 1.10% due 08/15/30	240,000	239,430	226,862
ALPHABET INC 2.05% due 08/15/50	400,000	396,737	356,974
ALTAR BIDCO, INC. FLT due 11/17/28	675,000	671,625	672,469
ALTICE FINANCING SA FLT due 01/31/26	994,819	1,157,016	1,099,665
ALTICE FINANCING SA 2.25% due 01/15/25	200,000	240,826	221,710
ALTICE FINANCING SA 5.00% due 01/15/28	1,633,000	1,669,829	1,593,628
ALTICE FINANCING SA 5.75% due 08/15/29	1,000,000	1,000,000	990,000
ALTICE FING S A FLT due 07/15/25	494,819	487,721	488,104
ALTICE FRANCE HOLDING SA 6.00% due 02/15/28	500,000	502,469	477,500
ALTICE FRANCE SA FLT due 02/02/26	994,819	1,159,162	1,105,853
ALTICE FRANCE SA FLT due 08/14/26	296,939	296,939	295,157
ALTICE FRANCE SA 2.50% due 01/15/25	1,900,000	2,198,476	2,128,269
ALTICE FRANCE SA 4.13% due 01/15/29	300,000	368,269	338,601
ALTICE FRANCE SA 5.13% due 01/15/29	2,865,000	2,956,872	2,793,375
ALTICE FRANCE SA 5.13% due 07/15/29	964,000	964,000	940,334
ALTICE FRANCE SA 5.50% due 01/15/28	3,115,000	3,210,348	3,091,357
ALTICE FRANCE SA 5.50% due 10/15/29	1,474,000	1,474,000	1,451,890
ALTICE FRANCE SA 8.13% due 02/01/27	1,860,000	1,987,595	1,987,875
ALTRIA GROUP INC 1.00% due 02/15/23	895,000	1,094,938	1,027,713
ALTRIA GROUP INC 2.35% due 05/06/25	130,000	129,963	133,052
ALTRIA GROUP INC 2.45% due 02/04/32	820,000	812,233	778,521
ALTRIA GROUP INC 3.13% due 06/15/31	100,000	138,316	126,242
ALTRIA GROUP INC 3.40% due 02/04/41	1,444,000	1,416,741	1,331,998
ALTRIA GROUP INC 3.88% due 09/16/46	250,000	210,451	241,812
ALTRIA GROUP INC 4.40% due 02/14/26	197,000	196,743	216,997
ALTRIA GROUP INC 4.80% due 02/14/29	36,000	36,320	40,606
ALTRIA GROUP INC 5.80% due 02/14/39	1,884,000	2,299,493	2,264,533
ALTRIA GROUP INC 5.95% due 02/14/49	940,000	1,168,710	1,173,055
ALTRIA GROUP INC 6.20% due 02/14/59	37,000	50,750	48,228
AMADEUS IT GROUP SA 2.88% due 05/20/27	300,000	402,892	378,125
AMAZON.COM INC 0.80% due 06/03/25	560,000	559,851	553,596
AMAZON.COM INC 1.20% due 06/03/27	490,000	490,011	483,348
AMAZON.COM INC 1.50% due 06/03/30	540,000	539,489	523,298
AMAZON.COM INC 2.10% due 05/12/31	110,000	109,583	111,497
AMAZON.COM INC 2.50% due 06/03/50	1,870,000	1,712,758	1,780,497
AMAZON.COM INC 3.10% due 05/12/51	2,235,000	2,219,206	2,386,136
AMAZON.COM INC 3.15% due 08/22/27	490,000	489,481	529,210
AMAZON.COM INC 3.88% due 08/22/37	1,385,000	1,409,208	1,627,837
AMAZON.COM INC 4.05% due 08/22/47	500,000	496,630	606,223
AMAZON.COM INC 4.25% due 08/22/57	110,000	153,609	140,844
AMAZON.COM INC 4.95% due 12/05/44	510,000	504,571	696,093
AMBAC ASSURANCE CORP 5.10% due 12/31/99	647	92	872
AMC NETWORKS INC 4.25% due 02/15/29	3,182,000	3,174,508	3,162,113

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMC NETWORKS INC 4.75% due 08/01/25	500,000	500,000	510,625
AMCOR FLEXIBLES NORTH AM 2.69% due 05/25/31	378,000	377,842	383,114
AMDOCS LTD 2.54% due 06/15/30	775,000	775,000	768,064
AMENTUM GOVT SRVICS HLDNGS LLC FLT due 12/07/29	384,990	373,500	373,440
AMER AIRLINE 16 1 B PTT 5.25% due 07/15/25	72,546	74,041	71,819
AMER AIRLINE 16 2 AA PTT 3.20% due 12/15/29	85,624	84,531	86,061
AMER AIRLINE 16 3 AA PTT 3.00% due 04/15/30	227,690	219,532	226,203
AMER AIRLINE 16 3 B PTT 3.75% due 04/15/27	261,819	253,522	250,837
AMER AIRLINE 17 1 AA PTT 3.65% due 02/15/29	68,750	68,663	71,735
AMER AIRLINE 17 1B PTT 4.95% due 08/15/26	56,358	56,822	56,144
AMER AIRLINE 17 2 AA PTT 3.35% due 04/15/31	121,586	121,683	123,665
AMER AIRLINE 19 1AA PTT 3.15% due 08/15/33	192,930	192,930	194,807
AMER AIRLINE 21 1A EETC 2.88% due 01/11/36	800,000	800,000	792,384
AMER AIRLN 14 1 A PTT 3.70% due 04/01/28	46,902	46,174	47,583
AMER AIRLN 15 1 A PTT 3.38% due 11/01/28	33,819	32,788	33,503
AMER AIRLN 15 2 AA PTT 3.60% due 03/22/29	831,913	806,043	857,630
AMER AIRLN 15 2 B PTT 4.40% due 03/22/25	430,397	429,797	424,231
AMEREN CORP 3.50% due 01/15/31	250,000	249,497	269,670
AMEREN ILLINOIS CO 3.25% due 03/15/50	319,000	332,029	339,092
AMERICAN AIRLINES INC 11.75% due 07/15/25	820,000	934,708	1,011,675
AMERICAN AIRLINES/AADVAN 5.50% due 04/20/26	5,221,000	5,347,624	5,429,187
AMERICAN AIRLINES/AADVAN 5.75% due 04/20/29	2,408,217	2,438,640	2,573,710
AMERICAN AIRLS INC FLT due 06/27/25	574,082	498,717	543,081
AMERICAN AIRLS INC FLT due 12/15/23	578,906	563,225	565,748
AMERICAN ASSETS TRUST LP 3.38% due 02/01/31	200,000	198,039	204,160
AMERICAN AXLE + MFG INC FLT due 04/06/24	711,659	709,750	709,104
AMERICAN AXLE + MFG INC 5.00% due 10/01/29	1,255,000	1,241,525	1,231,030
AMERICAN AXLE + MFG INC 6.25% due 03/15/26	716,000	729,218	731,215
AMERICAN AXLE + MFG INC 6.50% due 04/01/27	1,232,000	1,276,491	1,279,740
AMERICAN AXLE + MFG INC 6.88% due 07/01/28	200,000	213,651	215,676
AMERICAN CAMPUS CMNTYS 3.88% due 01/30/31	500,000	496,248	553,726
AMERICAN EXPRESS CO 0.74% due 08/01/22	9,050,000	9,075,103	9,066,037
AMERICAN EXPRESS CO 0.78% due 05/20/22	9,063,000	9,081,329	9,074,443
AMERICAN EXPRESS CO 2.50% due 08/01/22	15,000,000	15,181,749	15,154,468
AMERICAN EXPRESS CO 2.65% due 12/02/22	206,000	210,321	209,916
AMERICAN EXPRESS CO 2.75% due 05/20/22	7,151,000	7,208,935	7,200,932
AMERICAN EXPRESS CO 3.40% due 02/27/23	17,000,000	17,526,720	17,490,765
AMERICAN EXPRESS CO 3.63% due 12/05/24	975,000	974,924	1,041,787
AMERICAN EXPRESS CREDIT ACCOUN 0.90% due 11/15/26	3,970,000	3,969,395	3,937,771
AMERICAN EXPRESS CREDIT ACCOUN 2.67% due 11/15/24	40,020,000	40,749,970	40,295,130
AMERICAN FIN TR/FINAN OP 4.50% due 09/30/28	1,100,000	1,099,891	1,108,096
AMERICAN HOME MORTGAGE ASSETS 0.23% due 03/25/47	935,210	554,330	890,479
AMERICAN HOME MORTGAGE ASSETS 0.29% due 10/25/46	1,216,447	774,767	766,533
AMERICAN HOME MORTGAGE ASSETS 1.00% due 11/25/46	380,991	273,151	152,753
AMERICAN HOME MORTGAGE INVESTM 0.29% due 05/25/47	1,361,272	803,638	771,709
AMERICAN HOME MORTGAGE INVESTM 0.47% due 03/25/46	158,234	65,825	120,613

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMERICAN HOME MORTGAGE INVESTM 0.80% due 04/25/44	26,969	26,890	27,086
AMERICAN HOMES 4 RENT 4.90% due 02/15/29	900,000	1,063,525	1,039,546
AMERICAN HONDA FINANCE 1.95% due 05/20/22	6,705,000	6,747,622	6,743,513
AMERICAN HONDA FINANCE 2.20% due 06/27/22	10,000,000	10,093,825	10,087,527
AMERICAN INTL GROUP 2.50% due 06/30/25	270,000	270,861	278,396
AMERICAN INTL GROUP 3.40% due 06/30/30	525,000	524,954	567,716
AMERICAN INTL GROUP 3.90% due 04/01/26	175,000	171,783	189,666
AMERICAN INTL GROUP 4.13% due 02/15/24	200,000	204,730	212,359
AMERICAN INTL GROUP 4.20% due 04/01/28	1,150,000	1,141,873	1,282,867
AMERICAN INTL GROUP 4.80% due 07/10/45	575,000	724,632	736,765
AMERICAN MONEY MANAGEMENT CORP 1.24% due 01/15/32	1,500,000	1,500,000	1,500,000
AMERICAN MONEY MANAGEMENT CORP 1.57% due 04/25/31	250,000	249,886	248,201
AMERICAN MUNI PWR OHIO INC OH 7.33% due 02/15/28	1,165,000	1,353,255	1,444,446
AMERICAN MUNI PWR OHIO INC OH 7.83% due 02/15/41	5,630,000	7,846,302	9,308,756
AMERICAN ROCK SALT COM LLC FLT due 06/04/28	237,405	237,500	236,515
AMERICAN TIRE DIST HOLDING INC FLT due 10/08/28	1,678,160	1,657,599	1,685,057
AMERICAN TOWER CORP 0.40% due 02/15/27	150,000	173,248	167,772
AMERICAN TOWER CORP 0.45% due 01/15/27	300,000	337,751	336,960
AMERICAN TOWER CORP 2.10% due 06/15/30	1,827,000	1,833,870	1,759,106
AMERICAN TOWER CORP 2.30% due 09/15/31	762,000	732,090	740,074
AMERICAN TOWER CORP 2.40% due 03/15/25	1,525,000	1,524,100	1,565,892
AMERICAN TOWER CORP 2.95% due 01/15/51	570,000	503,822	539,912
AMERICAN TOWER CORP 3.80% due 08/15/29	4,870,000	5,451,294	5,298,106
AMERICAN TOWER CORP 3.95% due 03/15/29	114,000	115,974	124,297
AMERICAN TRAILER WORLD CORP. FLT due 03/03/28	179,100	178,308	178,237
AMERICAN TRANSMISSION SY 2.65% due 01/15/32	1,389,000	1,385,198	1,401,902
AMERIGAS PART/FIN CORP 5.75% due 05/20/27	250,000	280,760	276,563
AMERIGAS PART/FIN CORP 5.88% due 08/20/26	1,000,000	1,110,978	1,118,510
AMERIPRISE FINANCIAL INC 3.00% due 03/22/22	5,000,000	5,029,544	5,028,439
AMERIQUEST MORTGAGE SECURITIES 0.81% due 01/25/36	159,092	158,507	159,037
AMGEN INC 2.80% due 08/15/41	3,150,000	3,140,542	3,030,638
AMGEN INC 3.20% due 11/02/27	700,000	698,263	754,349
AMGEN INC 3.63% due 05/22/24	160,000	160,024	168,511
AMGEN INC 4.40% due 05/01/45	576,000	696,874	687,321
AMGEN INC 4.66% due 06/15/51	102,000	105,275	130,483
AMGH HLDG CORP FLT due 03/14/25	1,200,000	1,197,799	1,194,216
AMN HEALTHCARE INC 4.63% due 10/01/27	500,000	517,143	518,250
AMNEAL PHARMACEUTICALS LLC FLT due 05/04/25	1,698,177	1,678,225	1,679,072
AMPHENOL TECH HLDS GMBH 0.75% due 05/04/26	325,000	404,937	377,016
AMS AG 6.00% due 07/31/25	200,000	256,732	240,233
AMS AG 7.00% due 07/31/25	550,000	585,647	583,265
AMWINS GROUP INC FLT due 02/19/28	920,702	918,659	913,033
AMWINS GROUP INC 4.88% due 06/30/29	800,000	800,000	808,000
ANALOG DEVICES INC 2.95% due 10/01/51	2,450,000	2,429,843	2,515,967
ANGEL OAK MORTGAGE TRUST 1.07% due 05/25/66	2,452,835	2,452,771	2,431,013
ANGEL OAK MORTGAGE TRUST 4.42% due 09/25/48	2,685,000	2,684,841	2,698,475

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ANGLO AMERICAN CAPITAL 2.25% due 03/17/28	432,000	437,712	424,238
ANGLO AMERICAN CAPITAL 3.63% due 09/11/24	1,570,000	1,574,675	1,648,019
ANGLO AMERICAN CAPITAL 4.00% due 09/11/27	320,000	319,919	344,049
ANGLO AMERICAN CAPITAL 4.50% due 03/15/28	1,011,000	1,128,496	1,114,258
ANGLO AMERICAN CAPITAL 4.75% due 04/10/27	790,000	787,527	878,595
ANGLOGOLD HOLDINGS PLC 3.38% due 11/01/28	230,000	229,525	227,697
ANGLOGOLD HOLDINGS PLC 3.75% due 10/01/30	200,000	202,102	201,396
ANHEUSER BUSCH CO/INBEV 3.65% due 02/01/26	260,000	251,672	279,150
ANHEUSER BUSCH CO/INBEV 4.70% due 02/01/36	5,212,000	5,876,369	6,289,894
ANHEUSER BUSCH CO/INBEV 4.90% due 02/01/46	10,290,000	10,739,991	13,005,890
ANHEUSER BUSCH INBEV WOR 3.50% due 06/01/30	720,000	761,038	789,157
ANHEUSER BUSCH INBEV WOR 4.00% due 04/13/28	270,000	268,577	300,321
ANHEUSER BUSCH INBEV WOR 4.35% due 06/01/40	500,000	499,727	587,659
ANHEUSER BUSCH INBEV WOR 4.50% due 06/01/50	640,000	639,562	789,004
ANHEUSER BUSCH INBEV WOR 4.60% due 06/01/60	1,150,000	1,149,114	1,423,325
ANHEUSER BUSCH INBEV WOR 4.75% due 01/23/29	1,144,000	1,212,323	1,331,542
ANHEUSER BUSCH INBEV WOR 4.75% due 04/15/58	1,300,000	1,657,596	1,607,275
ANHEUSER BUSCH INBEV WOR 4.95% due 01/15/42	50,000	63,198	62,715
ANHEUSER BUSCH INBEV WOR 5.45% due 01/23/39	60,000	79,126	78,525
ANHEUSER BUSCH INBEV WOR 5.55% due 01/23/49	950,000	1,226,154	1,314,285
ANTERO MIDSTREAM PART/FI 5.38% due 06/15/29	660,000	660,000	696,310
ANTERO MIDSTREAM PART/FI 5.75% due 01/15/28	736,000	759,636	771,792
ANTERO MIDSTREAM PART/FI 5.75% due 03/01/27	200,000	201,264	207,250
ANTERO MIDSTREAM PART/FI 7.88% due 05/15/26	250,000	255,671	275,510
ANTERO RESOURCES CORP 5.00% due 03/01/25	200,000	203,015	203,208
ANTERO RESOURCES CORP 7.63% due 02/01/29	721,000	750,121	800,310
ANTERO RESOURCES CORP 8.38% due 07/15/26	244,000	244,000	277,811
ANTHEM INC 2.95% due 12/01/22	1,329,000	1,347,549	1,354,900
ANTHEM INC 3.13% due 05/15/22	200,000	199,956	201,890
ANTHEM INC 3.13% due 05/15/50	525,000	501,096	537,928
ANTHEM INC 3.35% due 12/01/24	210,000	209,971	221,838
ANTHEM INC 3.65% due 12/01/27	220,000	216,541	241,353
ANTHEM INC 4.55% due 03/01/48	167,000	212,750	208,279
ANTHEM INC 4.65% due 08/15/44	118,000	147,782	147,909
ANZ NEW ZEALAND INTL/LDN 1.90% due 02/13/23	5,830,000	5,921,174	5,905,902
AON CORP 2.80% due 05/15/30	653,000	700,505	672,967
AON CORP 4.50% due 12/15/28	370,000	411,059	421,088
AON PLC 4.45% due 05/24/43	70,000	82,471	82,116
AP CORE HOLDINGS II LLC FLT due 09/01/27	1,200,000	1,182,932	1,200,996
APACHE CORP 3.25% due 04/15/22	882,000	882,319	880,898
APACHE CORP 4.25% due 01/15/44	308,000	299,541	311,850
APACHE CORP 4.38% due 10/15/28	480,000	468,779	522,235
APACHE CORP 4.63% due 11/15/25	53,000	53,000	56,909
APACHE CORP 4.75% due 04/15/43	408,000	364,206	448,200
APACHE CORP 4.88% due 11/15/27	654,000	671,523	712,860
APACHE CORP 5.10% due 09/01/40	1,634,000	1,583,556	1,846,420

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
APACHE CORP 5.25% due 02/01/42	464,000	401,776	535,915
APACHE CORP 5.35% due 07/01/49	220,000	246,760	251,350
API ESCROW CORP 4.75% due 10/15/29	707,000	708,059	721,140
API GROUP DE INC FLT due 10/01/26	777,273	778,945	776,107
API GROUP DE INC 4.13% due 07/15/29	355,000	354,575	356,775
APIDOS CLO 1.18% due 04/20/34	680,000	680,000	678,369
APIDOS CLO 1.63% due 04/20/31	250,000	250,114	250,001
APIDOS CLO 1.67% due 07/16/31	250,000	249,546	248,677
APIDOS CLO 1.72% due 04/15/33	250,000	249,701	250,427
APIDOS CLO 3.08% due 04/20/31	250,000	250,115	250,986
APOLLO CMMRL REAL EST FI 4.63% due 06/15/29	600,000	599,648	580,500
APPLE INC 1.13% due 05/11/25	1,120,000	1,122,848	1,116,482
APPLE INC 2.45% due 08/04/26	2,905,000	3,106,443	3,033,691
APPLE INC 2.55% due 08/20/60	1,740,000	1,721,803	1,634,042
APPLE INC 2.65% due 02/08/51	555,000	493,981	545,680
APPLE INC 2.85% due 08/05/61	55,000	55,433	55,108
APPLE INC 2.90% due 09/12/27	600,000	581,142	639,518
APPLE INC 2.95% due 09/11/49	900,000	984,636	927,138
APPLE INC 3.45% due 02/09/45	213,000	229,549	237,684
APPLE INC 3.85% due 08/04/46	133,000	158,632	157,600
APPLE INC 4.65% due 02/23/46	2,137,000	2,413,266	2,803,076
APPLEBEES/IHOP FUNDING LLC 4.19% due 06/05/49	1,098,900	1,098,900	1,111,010
APPLIED MATERIALS INC 4.35% due 04/01/47	89,000	107,407	113,003
APPLIED SYSTEMS, INC. FLT due 09/19/25	1,006,640	1,006,640	1,012,931
APPLOVIN CORPORATION FLT due 10/25/28	748,750	747,679	746,721
APX GROUP INC 5.75% due 07/15/29	795,000	794,134	783,075
APX GROUP INC 6.75% due 02/15/27	4,619,000	4,884,835	4,849,950
AQUA FINANCE TRUST 1.54% due 07/17/46	1,779,603	1,779,372	1,763,715
AQUA FINANCE TRUST 3.97% due 07/17/46	540,000	562,922	558,177
ARAB REPUBLIC OF EGYPT 4.75% due 04/11/25	300,000	358,016	337,748
ARAB REPUBLIC OF EGYPT 5.25% due 10/06/25	427,000	438,858	430,220
ARAB REPUBLIC OF EGYPT 5.88% due 02/16/31	1,031,000	970,142	912,105
ARAB REPUBLIC OF EGYPT 5.88% due 06/11/25	533,000	559,627	547,421
ARAB REPUBLIC OF EGYPT 6.13% due 01/31/22	945,000	947,396	948,780
ARAB REPUBLIC OF EGYPT 6.38% due 04/11/31	3,000,000	3,649,112	3,149,916
ARAB REPUBLIC OF EGYPT 6.59% due 02/21/28	620,000	661,923	602,318
ARAB REPUBLIC OF EGYPT 7.30% due 09/30/33	300,000	300,000	276,012
ARAB REPUBLIC OF EGYPT 7.50% due 01/31/27	1,075,000	1,215,250	1,117,966
ARAB REPUBLIC OF EGYPT 7.50% due 02/16/61	1,600,000	1,600,000	1,304,112
ARAB REPUBLIC OF EGYPT 7.60% due 03/01/29	1,412,000	1,575,407	1,399,171
ARAB REPUBLIC OF EGYPT 7.63% due 05/29/32	2,290,000	2,517,341	2,165,401
ARAB REPUBLIC OF EGYPT 7.90% due 02/21/48	958,000	954,623	801,961
ARAB REPUBLIC OF EGYPT 8.50% due 01/31/47	2,091,000	2,282,420	1,850,451
ARAB REPUBLIC OF EGYPT 8.70% due 03/01/49	597,000	627,950	529,754
ARAB REPUBLIC OF EGYPT 8.75% due 09/30/51	562,000	562,000	501,754
ARAB REPUBLIC OF EGYPT 8.88% due 05/29/50	2,121,000	2,416,968	1,922,432

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ARABIAN CENTRES SUKUK II 5.63% due 10/07/26	460,000	460,000	453,836
ARAMARK SERVICES INC 5.00% due 02/01/28	4,311,000	4,407,120	4,456,496
ARAMARK SERVICES INC 6.38% due 05/01/25	27,000	27,000	28,215
ARBOR MULTIFAMILY MORTGAGE SEC 0.74% due 10/15/54	9,700,000	542,103	528,853
ARBOR MULTIFAMILY MORTGAGE SEC 0.97% due 05/15/53	6,998,973	509,337	467,858
ARBOR MULTIFAMILY MORTGAGE SEC 1.75% due 05/15/53	570,000	498,255	503,584
ARBOR MULTIFAMILY MORTGAGE SEC 2.57% due 10/15/54	900,000	926,841	925,557
ARBOR MULTIFAMILY MORTGAGE SEC 2.76% due 05/15/53	1,550,000	1,632,576	1,611,942
ARBOR REALTY COLLATERALIZED LO 1.44% due 11/15/36	1,400,000	1,400,000	1,399,580
ARBOR REALTY COLLATERALIZED LO 3.49% due 12/15/35	344,000	344,000	343,141
ARCELORMITTAL 4.25% due 07/16/29	465,000	519,738	509,143
ARCH CAPITAL GROUP LTD 3.64% due 06/30/50	875,000	958,891	936,063
ARCHER DANIELS MIDLAND C 3.25% due 03/27/30	375,000	372,533	407,611
ARCHES BUYER INC FLT due 12/06/27	762,240	770,619	756,051
ARCHES BUYER INC 4.25% due 06/01/28	2,536,000	2,539,777	2,534,681
ARCHROCK PARTNERS LP/FIN 6.25% due 04/01/28	282,000	287,181	294,047
ARCHROCK PARTNERS LP/FIN 6.88% due 04/01/27	1,055,000	1,112,459	1,107,750
ARCONIC CORP 6.13% due 02/15/28	920,000	973,581	979,064
ARD FINANCE SA 6.50% due 06/30/27	875,000	916,151	901,250
ARDAGH METAL PACKAGING 4.00% due 09/01/29	1,531,000	1,531,822	1,516,838
ARDAGH PKG FIN/HLDGS USA 4.13% due 08/15/26	396,000	407,853	404,910
ARDAGH PKG FIN/HLDGS USA 4.75% due 07/15/27	100,000	141,712	135,335
ARDAGH PKG FIN/HLDGS USA 5.25% due 04/30/25	1,500,000	1,553,250	1,548,750
ARDAGH PKG FIN/HLDGS USA 5.25% due 08/15/27	2,527,000	2,615,105	2,542,794
ARES CAPITAL CORP 2.15% due 07/15/26	1,212,000	1,209,000	1,195,465
ARES CAPITAL CORP 3.25% due 07/15/25	793,000	826,512	818,992
ARES FINANCE CO II LLC 3.25% due 06/15/30	1,200,000	1,197,621	1,236,915
ARGENT SECURITIES INC. 1.15% due 11/25/34	135,633	170,104	136,435
ARKEMA 0.13% due 10/14/26	300,000	363,480	341,361
ARKO CORP 5.13% due 11/15/29	800,000	800,000	773,000
ARQIVA BROADC FINANCE PL 6.75% due 09/30/23	211,000	306,077	289,361
ARTERA SERVICES LLC 9.03% due 12/04/25	835,000	899,997	883,376
ASAHI GROUP HOLDINGS LTD 0.01% due 04/19/24	100,000	119,130	113,740
ASAHI GROUP HOLDINGS LTD 0.16% due 10/23/24	455,000	552,029	518,616
ASBURY AUTOMOTIVE GROUP 4.63% due 11/15/29	1,052,000	1,052,000	1,071,725
ASBURY AUTOMOTIVE GROUP 5.00% due 02/15/32	1,428,000	1,430,488	1,481,836
ASCENT RESOURCES UTICA FLT due 11/01/25	1,000,000	1,081,846	1,078,330
ASCENT RESOURCES/ARU FIN 5.88% due 06/30/29	750,000	750,000	721,643
ASCENT RESOURCES/ARU FIN 7.00% due 11/01/26	775,000	751,131	785,656
ASCENT RESOURCES/ARU FIN 8.25% due 12/31/28	875,000	880,805	912,188
ASGN INCORPORATED 4.63% due 05/15/28	2,132,000	2,187,675	2,207,260
ASHFORD HOSPITALITY TRUST 1.11% due 06/15/35	930,000	930,838	930,477
ASHFORD HOSPITALITY TRUST 2.19% due 04/15/35	500,000	499,095	494,511
ASHLAND LLC 3.38% due 09/01/31	1,615,000	1,615,000	1,602,888
ASHLAND SERVICES BV 2.00% due 01/30/28	200,000	245,132	231,420
ASHTEAD CAPITAL INC 1.50% due 08/12/26	275,000	274,341	269,953

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ASHTON WOODS USA/FINANCE 4.63% due 04/01/30	620,000	620,000	609,150
ASHTON WOODS USA/FINANCE 4.63% due 08/01/29	500,000	500,000	493,750
ASHTON WOODS USA/FINANCE 6.63% due 01/15/28	550,000	580,295	580,250
ASPLUNDH TREE EXPERT LLC FLT due 09/07/27	1,554,261	1,557,932	1,546,925
ASSET BACKED FUNDING CERTIFICA 1.09% due 07/25/34	1,372,697	1,371,846	1,360,766
ASSURANT CLO I LTD 1.31% due 10/20/34	9,900,000	9,900,000	9,897,515
ASSURANT CLO I LTD 2.28% due 10/20/34	1,000,000	1,000,000	999,496
ASSURANT INC 7.00% due 03/27/48	250,000	279,274	284,688
ASSUREDPARTNERS INC FLT due 02/12/27	493,703	488,564	489,314
ASSUREDPARTNERS INC 5.63% due 01/15/29	1,650,000	1,680,651	1,604,625
ASTEROID PRIVATE MERGER 8.50% due 11/15/29	800,000	800,000	836,624
ASTRAZENECA PLC 1.38% due 08/06/30	775,000	752,086	731,647
ASTRAZENECA PLC 2.13% due 08/06/50	375,000	305,638	332,650
ASURION LLC FLT due 07/31/27	2,425,441	2,404,374	2,408,463
ASURION LLC FLT due 12/23/26	1,010,108	1,005,094	1,002,532
AT HOME GROUP INC 4.88% due 07/15/28	675,000	673,522	664,875
AT HOME GROUP INC 7.13% due 07/15/29	780,000	776,090	766,350
AT+T INC 0.00% due 11/27/22	1,000,000	321,251	993,381
AT+T INC 1.65% due 02/01/28	340,000	339,648	332,801
AT+T INC 2.25% due 02/01/32	10,000	10,235	9,663
AT+T INC 2.30% due 06/01/27	2,985,000	3,033,550	3,036,801
AT+T INC 2.55% due 12/01/33	3,825,000	3,897,250	3,741,011
AT+T INC 2.75% due 06/01/31	2,050,000	2,047,121	2,091,519
AT+T INC 2.88% due 12/31/99	1,300,000	1,416,415	1,480,208
AT+T INC 3.10% due 02/01/43	160,000	159,927	155,542
AT+T INC 3.30% due 02/01/52	1,520,000	1,456,896	1,488,519
AT+T INC 3.50% due 06/01/41	2,995,000	2,993,266	3,078,093
AT+T INC 3.50% due 09/15/53	5,779,000	5,771,065	5,830,405
AT+T INC 3.55% due 09/15/55	5,105,000	4,908,514	5,123,525
AT+T INC 3.65% due 06/01/51	500,000	492,491	517,822
AT+T INC 3.65% due 09/15/59	9,723,000	9,692,508	9,819,151
AT+T INC 3.80% due 12/01/57	6,471,000	6,371,871	6,736,711
AT+T INC 3.85% due 06/01/60	141,000	150,854	147,283
AT+T INC 4.10% due 02/15/28	751,000	849,743	834,560
AT+T INC 4.25% due 03/01/27	150,000	147,754	166,386
AT+T INC 4.30% due 02/15/30	1,753,000	1,937,486	1,972,984
AT+T INC 4.35% due 03/01/29	304,000	351,323	341,476
AT+T INC 4.35% due 06/15/45	396,000	370,862	446,365
AT+T INC 4.45% due 04/01/24	3,425,000	3,459,996	3,655,768
AT+T INC 4.50% due 03/09/48	963,000	1,090,015	1,122,718
AT+T INC 4.50% due 05/15/35	248,000	290,423	286,489
AT+T INC 4.90% due 06/15/42	741,000	899,552	892,676
AT+T INC 4.90% due 08/15/37	550,000	568,160	664,592
AT+T INC 5.15% due 02/15/50	1,576,000	2,003,260	2,013,410
AT+T INC 5.15% due 11/15/46	175,000	212,959	222,010
AT+T INC 5.35% due 09/01/40	40,000	51,159	50,674

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AT+T INC 5.55% due 08/15/41	40,000	52,925	52,444
AT+T INC 8.75% due 11/15/31	2,304,000	2,979,677	3,376,673
ATF NETHERLANDS BV 3.75% due 12/29/49	200,000	253,409	233,695
ATHENAHEALTH INC FLT due 02/11/26	1,370,029	1,374,784	1,368,659
ATI HLDGS ACQUISITION INC FLT due 05/10/23	356,773	356,773	342,630
ATKORE INC 4.25% due 06/01/31	515,000	526,583	527,875
ATLANTIA SPA 1.88% due 07/13/27	500,000	584,180	585,828
ATLANTICA SUSTAIN INFRA 4.13% due 06/15/28	428,000	428,000	431,210
ATLAS LUXCO 4 / ALL UNI 3.63% due 06/01/28	775,000	930,388	861,500
ATLAS LUXCO 4 / ALL UNI 4.63% due 06/01/28	3,657,000	3,643,645	3,610,836
ATMOS ENERGY CORP 4.13% due 10/15/44	84,000	95,886	97,767
ATOM MORTGAGE SECURITIES 1.96% due 07/22/31	186,971	257,029	253,050
ATRIUM CDO CORP 1.62% due 11/21/30	2,500,000	2,496,282	2,501,860
AUTODESK INC 2.85% due 01/15/30	662,000	684,901	683,262
AUTODESK INC 4.38% due 06/15/25	80,000	85,079	86,853
AUTOMATION TOOLING SYSTE 4.13% due 12/15/28	75,000	75,000	75,563
AVANGRID INC 3.20% due 04/15/25	600,000	599,481	630,543
AVANT LOANS FUNDING TRUST 2.17% due 05/15/29	4,170,000	4,169,512	4,174,866
AVANT LOANS FUNDING TRUST 2.68% due 05/15/29	2,600,000	2,509,139	2,603,548
AVANT LOANS FUNDING TRUST 3.15% due 10/15/26	258,234	255,682	258,386
AVANTOR FUNDING INC FLT due 06/12/28	995,000	1,180,193	1,126,422
AVANTOR FUNDING INC 3.88% due 07/15/28	400,000	490,671	473,084
AVANTOR FUNDING INC 3.88% due 11/01/29	1,636,000	1,636,000	1,653,849
AVANTOR FUNDING INC 4.63% due 07/15/28	1,254,000	1,304,409	1,307,295
AVANTOR INC FLT due 11/08/27	851,366	851,366	850,302
AVAYA INC FLT due 12/15/27	500,000	502,192	500,940
AVENUE OF AMERICAS 2.31% due 10/15/38	700,000	699,130	697,600
AVIATION CAPITAL GROUP 1.95% due 01/30/26	600,000	595,315	585,226
AVIATION CAPITAL GROUP 5.50% due 12/15/24	800,000	830,255	875,270
AVIS BUDGET CAR RENTAL LLC FLT due 08/06/27	493,703	478,436	486,366
AVIS BUDGET CAR/FINANCE 5.75% due 07/15/27	200,000	202,959	207,500
AVIS BUDGET RENTAL CAR FUNDING 1.66% due 02/20/28	5,112,000	5,111,699	5,065,481
AVIS BUDGET RENTAL CAR FUNDING 1.90% due 02/20/28	1,154,000	1,153,489	1,140,465
AVOLON HOLDINGS FNDG LTD 3.95% due 07/01/24	4,460,000	4,447,268	4,673,182
AVOLON HOLDINGS FNDG LTD 4.25% due 04/15/26	1,027,000	1,026,822	1,088,307
AVOLON TLB BORROWER 1 (US) LLC FLT due 12/01/27	992,500	993,660	993,125
AVSC HOLDING CORP FLT due 03/03/25	2,390,235	2,243,472	2,189,455
AXALTA COAT/DUTCH HLD BV 4.75% due 06/15/27	724,000	746,287	754,770
AXALTA COATING 3.75% due 01/15/25	200,000	244,974	228,766
AXALTA COATING SYSTEMS 3.38% due 02/15/29	661,000	661,000	639,518
AZUL INVESTMENTS LLP 7.25% due 06/15/26	220,000	218,972	201,577
B+G FOODS INC 5.25% due 09/15/27	2,514,000	2,609,351	2,598,961
BACARDI LTD 5.30% due 05/15/48	3,990,000	4,102,951	5,204,950
BAE SYSTEMS HOLDINGS INC 3.80% due 10/07/24	357,000	358,173	379,111
BAE SYSTEMS HOLDINGS INC 3.85% due 12/15/25	798,000	866,301	855,304
BAIDU INC 4.38% due 05/14/24	375,000	374,659	398,763

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BAIN CAPITAL CREDIT CLO, LIMIT 1.52% due 04/23/31	11,000,000	11,000,000	10,957,265
BAIN CAPITAL CREDIT CLO, LIMIT 1.72% due 07/19/31	250,000	250,139	250,235
BAKER HUGHES LLC/CO OBL 2.77% due 12/15/22	5,000,000	5,102,616	5,099,307
BAKER HUGHES LLC/CO OBL 3.34% due 12/15/27	660,000	660,000	703,479
BALL CORP 2.88% due 08/15/30	1,161,000	1,160,323	1,126,170
BALL CORP 3.13% due 09/15/31	2,196,000	2,196,000	2,168,550
BALLYROCK LTD 1.36% due 11/20/30	730,000	730,000	729,815
BALLYROCK LTD 2.43% due 01/20/34	250,000	251,919	250,498
BALLYROCK LTD 3.17% due 07/15/32	1,000,000	1,000,000	991,373
BALLYROCK LTD 3.27% due 10/15/28	250,000	250,000	248,946
BALLYROCK LTD 3.31% due 11/20/30	500,000	500,000	492,640
BALTIMORE GAS + ELECTRIC 3.20% due 09/15/49	176,000	191,319	183,783
BALTIMORE GAS + ELECTRIC 3.50% due 08/15/46	106,000	120,050	114,427
BALTIMORE GAS + ELECTRIC 3.75% due 08/15/47	404,000	401,043	455,805
BANC OF AMERICA MERRILL LYNCH 1.24% due 09/15/34	5,000,000	4,826,947	4,956,047
BANC OF AMERICA MERRILL LYNCH 1.79% due 09/15/34	2,000,000	1,845,972	1,984,956
BANC OF AMERICA MERRILL LYNCH 2.04% due 04/15/36	6,000,000	6,000,000	5,840,285
BANC OF AMERICA MERRILL LYNCH 3.29% due 11/05/32	775,000	810,345	793,098
BANCA MONTE DEI PASCHI S 10.50% due 07/23/29	300,000	442,375	322,130
BANCA MONTE DEI PASCHI S 3.63% due 09/24/24	400,000	504,273	462,260
BANCO BILBAO VIZCAYA ARG 6.00% due 12/31/99	200,000	268,602	252,458
BANCO BILBAO VIZCAYA ARG 6.13% due 12/31/99	200,000	208,115	211,250
BANCO DAVIVIENDA SA 6.65% due 12/31/99	200,000	200,000	203,000
BANCO DE CREDITO DEL PER 3.25% due 09/30/31	260,000	259,793	256,753
BANCO DE SABADELL SA 1.13% due 03/11/27	300,000	371,298	347,121
BANCO DEL ESTADO CHILE 3.88% due 02/08/22	150,000	150,533	150,420
BANCO DO BRASIL (CAYMAN) 4.75% due 03/20/24	200,000	209,700	209,002
BANCO INTERNAC DEL PERU 3.25% due 10/04/26	447,000	455,719	456,503
BANCO LATINOAMERICANO SA 2.38% due 09/14/25	317,000	322,479	317,396
BANCO MERCANTIL DE NORTE 5.88% due 12/31/99	400,000	400,000	398,500
BANCO MERCANTIL DE NORTE 6.63% due 12/31/99	600,000	600,000	597,300
BANCO MERCANTIL DE NORTE 6.75% due 12/31/99	240,000	248,688	248,522
BANCO NACIONAL DE PANAMA 2.50% due 08/11/30	342,000	323,330	320,628
BANCO SANTANDER SA 1.24% due 04/12/23	400,000	400,000	404,128
BANCO SANTANDER SA 2.71% due 06/27/24	1,400,000	1,440,167	1,449,529
BANCO SANTANDER SA 2.75% due 05/28/25	2,400,000	2,406,391	2,480,616
BANCO SANTANDER SA 2.75% due 12/03/30	3,000,000	2,990,371	2,935,686
BANCO SANTANDER SA 3.31% due 06/27/29	200,000	218,481	211,381
BANCO SANTANDER SA 3.85% due 04/12/23	4,575,000	4,603,135	4,732,118
BANCO SANTANDER SA 4.25% due 04/11/27	400,000	396,464	439,768
BANCO SANTANDER SA 5.25% due 12/31/99	200,000	242,695	237,959
BANCO SANTANDER SA 6.75% due 12/31/99	200,000	247,445	232,273
BANCOLOMBIA SA 3.00% due 01/29/25	200,000	204,979	200,749
BANFF MERGER SUB INC FLT due 02/27/26	1,581,292	1,573,637	1,594,464
BANFF MERGER SUB INC FLT due 10/02/25	645,939	645,761	641,418
BANGKOK BANK PCL 3.47% due 09/23/36	315,000	315,000	315,115

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANGKOK BANK PCL/HK 3.73% due 09/25/34	750,000	777,693	765,750
BANIJAY ENTERTAINMENT SAS FLT due 03/01/25	495,000	492,028	492,525
BANK 0.40% due 05/15/62	6,340,000	200,162	185,713
BANK 0.59% due 05/15/64	11,000,000	507,067	494,413
BANK 0.90% due 05/15/62	4,023,529	252,329	226,451
BANK 1.18% due 05/15/64	6,070,000	495,922	465,276
BANK 2.52% due 12/15/64	810,000	834,244	831,995
BANK 2.56% due 05/15/64	440,000	453,042	452,925
BANK 2.64% due 04/15/54	410,000	422,031	424,970
BANK 2.85% due 10/17/52	3,300,000	3,393,133	3,466,386
BANK 2021 BN35 2.29% due 06/15/64	181,000	186,382	182,123
BANK 3.03% due 11/15/53	1,050,000	1,080,522	1,034,996
BANK 3.04% due 01/15/63	700,000	720,221	721,389
BANK 3.06% due 09/15/60	665,809	677,562	670,749
BANK 3.46% due 12/15/52	450,000	500,878	476,172
BANK 4.13% due 09/15/60	238,255	251,964	245,947
BANK 4.25% due 06/15/60	470,000	512,793	493,648
BANK 4.61% due 09/15/60	1,020,000	1,086,222	1,093,935
BANK BAHRAIN + KUWAIT 5.50% due 07/09/24	318,000	330,217	329,509
BANK LEUMI LE ISRAEL 3.28% due 01/29/31	651,000	662,758	651,814
BANK OF AMERICA CORP 0.58% due 08/08/29	210,000	257,075	236,580
BANK OF AMERICA CORP 1.20% due 10/24/26	2,040,000	2,052,690	1,999,286
BANK OF AMERICA CORP 1.32% due 06/19/26	2,693,000	2,707,639	2,664,398
BANK OF AMERICA CORP 1.73% due 07/22/27	395,000	399,845	392,123
BANK OF AMERICA CORP 1.90% due 07/23/31	1,750,000	1,758,175	1,674,882
BANK OF AMERICA CORP 1.92% due 10/24/31	522,000	509,281	499,793
BANK OF AMERICA CORP 2.02% due 02/13/26	1,627,000	1,674,493	1,647,940
BANK OF AMERICA CORP 2.30% due 07/21/32	4,395,000	4,395,000	4,321,194
BANK OF AMERICA CORP 2.50% due 02/13/31	517,000	513,244	518,318
BANK OF AMERICA CORP 2.57% due 10/20/32	12,440,000	12,438,785	12,499,763
BANK OF AMERICA CORP 2.59% due 04/29/31	8,370,000	8,522,214	8,455,164
BANK OF AMERICA CORP 2.68% due 06/19/41	420,000	433,807	404,279
BANK OF AMERICA CORP 2.69% due 04/22/32	1,560,000	1,565,505	1,583,129
BANK OF AMERICA CORP 2.88% due 10/22/30	2,681,000	2,733,789	2,768,260
BANK OF AMERICA CORP 3.00% due 12/20/23	6,120,000	6,119,665	6,246,497
BANK OF AMERICA CORP 3.19% due 07/23/30	517,000	568,362	545,222
BANK OF AMERICA CORP 3.30% due 01/11/23	13,659,000	14,022,980	14,032,858
BANK OF AMERICA CORP 3.42% due 12/20/28	5,314,000	5,681,833	5,673,570
BANK OF AMERICA CORP 3.50% due 04/19/26	1,250,000	1,249,014	1,346,485
BANK OF AMERICA CORP 3.55% due 03/05/24	1,070,000	1,070,000	1,101,803
BANK OF AMERICA CORP 3.59% due 07/21/28	2,605,000	2,588,499	2,803,707
BANK OF AMERICA CORP 3.71% due 04/24/28	4,394,000	4,565,121	4,768,509
BANK OF AMERICA CORP 3.82% due 01/20/28	162,000	178,251	175,426
BANK OF AMERICA CORP 3.86% due 07/23/24	1,000,000	1,000,000	1,041,858
BANK OF AMERICA CORP 3.95% due 04/21/25	672,000	730,840	718,302
BANK OF AMERICA CORP 3.97% due 02/07/30	3,701,000	4,012,247	4,076,779

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANK OF AMERICA CORP 4.00% due 01/22/25	1,681,000	1,689,022	1,795,288
BANK OF AMERICA CORP 4.00% due 04/01/24	640,000	639,524	680,351
BANK OF AMERICA CORP 4.08% due 03/20/51	1,367,000	1,414,201	1,644,264
BANK OF AMERICA CORP 4.08% due 04/23/40	1,226,000	1,414,528	1,408,477
BANK OF AMERICA CORP 4.13% due 01/22/24	585,000	586,366	621,535
BANK OF AMERICA CORP 4.18% due 11/25/27	3,150,000	3,485,863	3,446,550
BANK OF AMERICA CORP 4.20% due 08/26/24	3,785,000	3,840,341	4,056,986
BANK OF AMERICA CORP 4.25% due 10/22/26	1,490,000	1,493,910	1,644,069
BANK OF AMERICA CORP 4.27% due 07/23/29	918,000	1,033,127	1,023,516
BANK OF AMERICA CORP 4.30% due 12/31/99	1,250,000	1,291,617	1,264,063
BANK OF AMERICA CORP 4.45% due 03/03/26	299,000	309,414	329,186
BANK OF AMERICA CORP 5.00% due 01/21/44	1,430,000	1,457,953	1,877,830
BANK OF AMERICA CORP 5.13% due 12/31/99	620,000	639,289	648,675
BANK OF AMERICA CORP 5.88% due 12/31/99	990,000	1,106,274	1,101,375
BANK OF AMERICA CORP 6.11% due 01/29/37	275,000	318,261	369,923
BANK OF AMERICA CORP 6.25% due 09/29/49	800,000	852,588	861,000
BANK OF COMMUNICATION HK 2.30% due 07/08/31	250,000	244,698	243,804
BANK OF COMMUNICATIONS 3.80% due 12/31/99	200,000	206,211	208,375
BANK OF MONTREAL 1.85% due 05/01/25	890,000	889,544	903,142
BANK OF MONTREAL 2.05% due 11/01/22	5,000,000	5,074,481	5,065,167
BANK OF MONTREAL 2.90% due 03/26/22	11,132,000	11,198,292	11,201,490
BANK OF MONTREAL 3.80% due 12/15/32	190,000	179,309	203,793
BANK OF NOVA SCOTIA 1.30% due 06/11/25	480,000	479,259	477,215
BANK OF NOVA SCOTIA 1.95% due 02/01/23	5,000,000	5,078,029	5,057,901
BANK OF NOVA SCOTIA 2.00% due 11/15/22	10,603,000	10,765,960	10,742,434
BANK OF NOVA SCOTIA 2.38% due 01/18/23	9,000,000	9,172,675	9,154,432
BANK OF NY MELLON CORP 1.60% due 04/24/25	260,000	259,934	262,388
BANK OF NY MELLON CORP 3.70% due 12/31/99	645,000	662,718	659,513
BANK OF NY MELLON CORP 4.63% due 12/29/49	480,000	496,865	501,600
BANK OF NY MELLON CORP 4.70% due 12/31/99	470,000	497,255	501,373
BANQUE FED CRED MUTUEL 2.13% due 11/21/22	19,355,000	19,673,147	19,623,485
BANQUE FED CRED MUTUEL 2.70% due 07/20/22	2,970,000	3,011,415	3,005,791
BARCLAYS BANK PLC 1.70% due 05/12/22	14,570,000	14,633,060	14,619,543
BARCLAYS BANK PLC 7.63% due 11/21/22	1,586,000	1,610,892	1,673,229
BARCLAYS COMMERCIAL MORTGAGE S 1.11% due 10/15/37	6,328,236	6,312,167	6,308,474
BARCLAYS COMMERCIAL MORTGAGE S 1.39% due 09/15/54	9,418,463	991,681	956,616
BARCLAYS COMMERCIAL MORTGAGE S 1.54% due 03/15/37	1,000,000	969,408	949,812
BARCLAYS COMMERCIAL MORTGAGE S 2.11% due 10/15/37	2,500,000	2,500,000	2,474,865
BARCLAYS COMMERCIAL MORTGAGE S 2.25% due 10/15/37	1,260,000	1,273,030	1,263,541
BARCLAYS COMMERCIAL MORTGAGE S 2.38% due 09/15/54	1,662,000	1,636,261	1,616,061
BARCLAYS COMMERCIAL MORTGAGE S 3.38% due 03/12/36	2,960,000	2,899,796	3,075,028
BARCLAYS COMMERCIAL MORTGAGE S 4.27% due 08/05/38	800,000	790,403	781,716
BARCLAYS PLC 0.58% due 08/09/29	180,000	213,867	199,747
BARCLAYS PLC 2.67% due 03/10/32	870,000	860,927	862,839
BARCLAYS PLC 2.85% due 05/07/26	1,725,000	1,725,000	1,779,090
BARCLAYS PLC 3.81% due 03/10/42	403,000	394,160	429,637

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BARCLAYS PLC 4.38% due 09/11/24	2,375,000	2,373,674	2,537,873
BARCLAYS PLC 4.84% due 05/09/28	2,725,000	2,725,000	3,001,799
BARCLAYS PLC 4.97% due 05/16/29	970,000	970,261	1,106,401
BARCLAYS PLC 5.09% due 06/20/30	860,000	881,479	975,526
BARCLAYS PLC 6.13% due 12/31/99	200,000	218,828	216,420
BARCLAYS PLC 7.13% due 12/31/99	1,200,000	1,703,851	1,787,874
BARCLAYS PLC 7.25% due 12/31/99	800,000	1,181,781	1,132,320
BARCLAYS PLC 7.75% due 12/31/99	1,300,000	1,398,988	1,395,056
BARCLAYS PLC 7.88% due 12/29/49	1,100,000	1,288,145	1,272,003
BARRICK GOLD CORP 5.25% due 04/01/42	150,000	156,733	194,522
BARRICK NA FINANCE LLC 5.70% due 05/30/41	420,000	447,753	570,797
BARRICK NA FINANCE LLC 5.75% due 05/01/43	440,000	514,917	597,794
BASSWOOD PARK CLO LTD 1.13% due 04/20/34	2,000,000	2,000,000	1,984,754
BAT CAPITAL CORP 2.26% due 03/25/28	3,300,000	3,300,000	3,215,637
BAT CAPITAL CORP 2.73% due 03/25/31	850,000	850,000	824,858
BAT CAPITAL CORP 2.76% due 08/15/22	588,000	595,302	594,261
BAT CAPITAL CORP 3.22% due 09/06/26	204,000	214,795	212,291
BAT CAPITAL CORP 3.56% due 08/15/27	2,220,000	2,220,143	2,328,338
BAT CAPITAL CORP 3.73% due 09/25/40	325,000	325,000	312,175
BAT CAPITAL CORP 3.98% due 09/25/50	1,775,000	1,771,627	1,706,206
BAT CAPITAL CORP 4.54% due 08/15/47	300,000	300,000	313,747
BAT CAPITAL CORP 4.76% due 09/06/49	225,000	232,143	241,594
BAT INTL FINANCE PLC 1.25% due 03/13/27	245,000	306,752	283,183
BAT INTL FINANCE PLC 2.38% due 01/19/23	285,000	352,629	332,376
BATH + BODY WORKS INC 5.25% due 02/01/28	10,000	9,994	11,050
BATH + BODY WORKS INC 6.63% due 10/01/30	259,000	279,503	293,318
BATH + BODY WORKS INC 6.75% due 07/01/36	375,000	451,376	463,125
BATH + BODY WORKS INC 6.88% due 11/01/35	390,000	410,125	484,575
BATH + BODY WORKS INC 7.50% due 06/15/29	1,415,000	1,545,426	1,610,751
BATH + BODY WORKS INC 9.38% due 07/01/25	14,000	14,000	17,080
BATTALION CLO LTD 1.67% due 01/25/35	1,000,000	1,000,000	999,497
BAUSCH HEALTH AMERICAS 8.50% due 01/31/27	553,000	588,779	580,650
BAUSCH HEALTH AMERICAS 9.25% due 04/01/26	1,791,000	1,897,793	1,891,744
BAUSCH HEALTH COMPANIES INC. FLT due 06/02/25	100,000	100,642	99,475
BAUSCH HEALTH COMPANIES INC. FLT due 11/27/25	83,185	83,360	82,648
BAUSCH HEALTH COS INC 4.88% due 06/01/28	2,747,000	2,765,715	2,801,940
BAUSCH HEALTH COS INC 5.00% due 02/15/29	1,695,000	1,696,793	1,495,838
BAUSCH HEALTH COS INC 5.25% due 01/30/30	13,000	13,000	11,440
BAUSCH HEALTH COS INC 5.25% due 02/15/31	4,282,000	4,363,618	3,762,808
BAUSCH HEALTH COS INC 5.50% due 11/01/25	1,049,000	1,056,966	1,066,046
BAUSCH HEALTH COS INC 6.25% due 02/15/29	819,000	849,071	778,247
BAUSCH HEALTH COS INC 7.00% due 01/15/28	955,000	1,011,306	950,225
BAXTER INTERNATIONAL INC 1.92% due 02/01/27	900,000	899,983	903,299
BAXTER INTERNATIONAL INC 2.54% due 02/01/32	950,000	949,964	959,707
BAYER US FINANCE II LLC 3.88% due 12/15/23	2,200,000	2,197,596	2,299,058
BAYER US FINANCE II LLC 4.25% due 12/15/25	4,275,000	4,273,610	4,623,790

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BAYTEX ENERGY CORP 5.63% due 06/01/24	281,000	236,931	281,000
BAYTEX ENERGY CORP 8.75% due 04/01/27	200,000	210,916	209,500
BAYVIEW FINANCIAL ACQUISITION 1.08% due 02/28/41	509,126	509,126	508,891
BAYVIEW OPPORTUNITY MASTER FUN 4.75% due 04/28/55	6,000,000	6,094,853	6,144,723
BB UBS TRUST 3.43% due 11/05/36	3,144,000	3,331,972	3,255,898
BBCCRE TRUST 4.56% due 08/10/33	3,560,000	3,335,266	3,550,155
BBVA BANCOMER SA TEXAS 5.13% due 01/18/33	440,000	454,042	451,554
BCPE EMPIRE HOLDINGS INC 7.63% due 05/01/27	225,000	223,790	229,741
BCPE ULYSSES INTERMEDIAT 8.50% due 04/01/27	3,545,000	3,552,487	3,500,688
BDS LTD 1.16% due 06/16/36	370,000	370,000	369,162
BDS LTD 1.17% due 11/16/38	1,150,000	1,150,000	1,144,406
BDS LTD 1.31% due 02/16/37	1,250,000	1,250,949	1,247,320
BDS LTD 2.91% due 06/16/36	1,000,000	1,000,000	996,579
BEACON CONTAINER FINANCE II LL 2.25% due 10/22/46	2,435,717	2,434,663	2,424,668
BEACON ROOFING SUPPLY IN 4.13% due 05/15/29	1,885,000	1,885,000	1,884,001
BEACON ROOFING SUPPLY IN 4.50% due 11/15/26	789,000	779,316	816,923
BEACON ROOFING SUPPLY INC. FLT due 05/19/28	272,661	272,661	270,888
BEAR STEARNS ADJUSTABLE RATE M 2.74% due 11/25/34	120,646	125,147	118,780
BEAR STEARNS ADJUSTABLE RATE M 2.87% due 02/25/34	1,944	1,913	1,972
BEAR STEARNS ADJUSTABLE RATE M 3.09% due 01/25/35	45,531	41,039	47,934
BEAR STEARNS ADJUSTABLE RATE M 3.24% due 02/25/36	4,592	3,856	4,356
BEAR STEARNS ADJUSTABLE RATE M 3.62% due 11/25/34	175,306	176,232	161,982
BEAR STEARNS ALT A TRUST 0.41% due 02/25/34	760,312	696,642	741,192
BEAR STEARNS ALT A TRUST 0.74% due 04/25/34	987,420	987,573	992,741
BEAR STEARNS ALT A TRUST 3.26% due 04/25/35	325,058	325,859	308,336
BEAR STEARNS ASSET BACKED SECU 0.83% due 01/25/34	4,775	6,189	4,589
BEAR STEARNS MORTGAGE FUNDING 0.23% due 03/25/37	1,012,739	670,354	973,264
BEAR STEARNS MORTGAGE FUNDING 0.26% due 03/25/37	929,693	565,508	885,527
BEAR STEARNS MORTGAGE FUNDING 0.30% due 12/25/36	754,052	490,171	730,939
BEAZER HOMES USA 7.25% due 10/15/29	1,000,000	1,099,366	1,114,700
BECTON DICKINSON AND CO 1.00% due 12/15/22	750,000	915,048	861,773
BECTON DICKINSON AND CO 1.96% due 02/11/31	728,000	729,311	699,819
BECTON DICKINSON AND CO 2.82% due 05/20/30	350,000	350,000	362,274
BECTON DICKINSON AND CO 3.36% due 06/06/24	2,933,000	2,978,054	3,070,698
BECTON DICKINSON AND CO 3.70% due 06/06/27	1,575,000	1,629,642	1,716,392
BECTON DICKINSON AND CO 3.73% due 12/15/24	81,000	79,252	86,098
BECTON DICKINSON AND CO 3.79% due 05/20/50	260,000	286,514	291,739
BECTON DICKINSON AND CO 4.69% due 12/15/44	126,000	124,769	158,645
BEECHWOOD PARK CLO LTD. 1.87% due 01/17/33	250,000	251,064	251,621
BELDEN INC 4.13% due 10/15/26	200,000	247,300	231,506
BELLEMEADE RE LT 1.69% due 07/25/29	7,679,868	7,679,868	7,679,873
BELLEMEADE RE LT 1.80% due 03/25/31	520,000	520,000	520,609
BELLEMEADE RE LT 3.00% due 03/25/31	230,000	230,000	235,987
BELLIS ACQUISITION CO PL 3.25% due 02/16/26	625,000	867,069	813,833
BELLIS ACQUISITION COMPY 1 PLC FLT due 02/12/26	1,000,000	1,178,951	1,122,985
BENCHMARK MORTGAGE TRUST 1.15% due 03/15/54	5,499,336	482,931	447,986

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BENCHMARK MORTGAGE TRUST 1.23% due 04/15/54	4,720,000	411,125	387,598
BENCHMARK MORTGAGE TRUST 1.28% due 02/15/54	4,000,000	396,766	355,555
BENCHMARK MORTGAGE TRUST 1.57% due 12/17/53	3,250,000	365,165	334,751
BENCHMARK MORTGAGE TRUST 2.25% due 12/15/54	884,000	726,318	730,008
BENCHMARK MORTGAGE TRUST 2.67% due 12/15/54	660,000	679,739	684,198
BENCHMARK MORTGAGE TRUST 2.91% due 09/15/43	460,000	477,125	472,279
BENCHMARK MORTGAGE TRUST 2.93% due 12/15/72	1,400,000	1,440,735	1,472,798
BENCHMARK MORTGAGE TRUST 3.20% due 12/15/54	962,000	961,940	966,458
BENCHMARK MORTGAGE TRUST 3.56% due 12/15/72	370,000	380,789	392,219
BENCHMARK MORTGAGE TRUST 3.72% due 12/15/72	350,000	351,476	356,603
BENCHMARK MORTGAGE TRUST 3.85% due 04/10/51	369,363	385,870	377,316
BENCHMARK MORTGAGE TRUST 4.61% due 07/15/51	910,000	1,017,542	999,174
BENEFIT STREET PARTNERS CLO LT 1.57% due 07/15/29	750,000	750,000	748,599
BENEFIT STREET PARTNERS CLO LT 1.68% due 01/20/32	250,000	250,000	250,005
BENEFIT STREET PARTNERS CLO LT 2.12% due 10/15/30	375,000	375,110	370,229
BENEFIT STREET PARTNERS CLO LT 3.92% due 01/15/33	1,000,000	1,004,625	999,987
BERKSHIRE HATHAWAY ENERG 3.70% due 07/15/30	1,615,000	1,614,888	1,783,563
BERKSHIRE HATHAWAY ENERG 4.25% due 10/15/50	415,000	412,828	506,958
BERKSHIRE HATHAWAY FIN 4.25% due 01/15/49	560,000	554,577	687,617
BERRY GLOBAL INC FLT due 07/01/26	616,587	617,913	612,116
BERRY GLOBAL INC 1.57% due 01/15/26	575,000	574,848	562,649
BERRY GLOBAL INC 4.50% due 02/15/26	347,000	351,376	352,292
BERRY GLOBAL INC 5.63% due 07/15/27	585,000	609,202	612,056
BETTCHER INDUSTRIES INC FLT due 12/13/28	1,590,770	1,574,881	1,582,816
BETTCHER INDUSTRIES INC FLT due 12/13/29	92,600	91,674	91,674
BFLD TRUST 1.26% due 10/15/35	1,165,000	1,170,953	1,165,572
BFLD TRUST 1.71% due 06/15/38	574,000	574,000	573,655
BFLD TRUST 3.61% due 06/15/38	420,000	420,000	419,747
BGC PARTNERS INC 5.38% due 07/24/23	1,700,000	1,763,636	1,793,996
BHARTI AIRTEL LTD 3.25% due 06/03/31	200,000	202,338	202,219
BHMS MORTGAGE TRUST 1.34% due 07/15/35	5,000,000	4,217,678	4,996,791
BHP BILLITON FIN USA LTD 5.00% due 09/30/43	110,000	109,986	145,467
BIG RIVER STEEL/BRS FIN 6.63% due 01/31/29	924,000	981,425	999,075
BIOCEANICO SOVEREIGN 0.00% due 06/05/34	187,393	142,035	140,639
BIOGEN INC 3.15% due 05/01/50	267,000	262,207	256,631
BIOGROUP LCD FLT due 01/28/28	1,000,000	1,175,190	1,126,476
BIRCH GROVE CLO LTD. 2.40% due 06/15/31	750,000	750,000	747,536
BIRCH GROVE CLO LTD. 3.55% due 06/15/31	1,000,000	1,000,000	994,471
BLACK KNIGHT INFOSERV LL 3.63% due 09/01/28	260,000	261,779	259,659
BLACKSTONE MORTGAGE TR 3.75% due 01/15/27	860,000	860,000	857,231
BLACKSTONE MORTGAGE TRUST, INC FLT due 04/23/26	558,593	558,593	555,800
BLACKSTONE PRIVATE CRE 3.25% due 03/15/27	602,000	600,253	608,218
BLOCK COMMUNICATIONS INC 4.88% due 03/01/28	2,656,000	2,740,278	2,656,000
BLOCK INC 2.75% due 06/01/26	551,000	551,000	551,656
BLOCK INC 3.50% due 06/01/31	265,000	265,000	271,625
BLOOMIN BRANDS INC/OSI 5.13% due 04/15/29	350,000	352,091	355,446

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BLUE RACER MID LLC/FINAN 7.63% due 12/15/25	50,000	50,000	53,000
BLUELINX HOLDING 6.00% due 11/15/29	500,000	493,258	497,500
BLUEMOUNTAIN CLO LTD 1.34% due 10/20/34	7,000,000	7,000,000	7,005,005
BLUEMOUNTAIN CLO LTD 1.62% due 07/15/31	1,000,000	1,000,182	994,795
BLUEMOUNTAIN CLO LTD 2.41% due 08/20/32	250,000	250,000	249,873
BLUEMOUNTAIN CLO LTD 3.26% due 08/20/32	500,000	500,000	499,242
BLUEMOUNTAIN CLO LTD 4.02% due 01/15/33	1,000,000	1,000,000	1,000,229
BMW FINANCE NV 0.94% due 08/12/22	4,875,000	4,895,416	4,896,175
BMW FINANCE NV 2.25% due 08/12/22	1,040,000	1,053,214	1,050,962
BMW US CAPITAL LLC 3.80% due 04/06/23	2,000,000	2,079,728	2,073,779
BMW US CAPITAL LLC 4.15% due 04/09/30	2,000	2,312	2,265
BNP PARIBAS 0.25% due 04/13/27	500,000	588,844	561,879
BNP PARIBAS 0.50% due 01/19/30	500,000	597,248	554,624
BNP PARIBAS 1.32% due 01/13/27	1,175,000	1,175,000	1,143,346
BNP PARIBAS 2.22% due 06/09/26	1,950,000	1,965,600	1,968,139
BNP PARIBAS 2.82% due 11/19/25	1,451,000	1,515,002	1,493,287
BNP PARIBAS 3.05% due 01/13/31	1,300,000	1,300,000	1,337,300
BNP PARIBAS 3.25% due 03/03/23	1,000,000	1,030,830	1,029,651
BNP PARIBAS 3.38% due 01/09/25	2,470,000	2,471,988	2,593,494
BNP PARIBAS 3.50% due 03/01/23	3,400,000	3,509,609	3,502,721
BNP PARIBAS 4.25% due 10/15/24	1,575,000	1,574,646	1,698,567
BNP PARIBAS 4.38% due 03/01/33	250,000	238,017	271,166
BNP PARIBAS 4.38% due 05/12/26	3,600,000	3,569,479	3,914,906
BNP PARIBAS 4.38% due 09/28/25	6,375,000	6,343,591	6,906,860
BNP PARIBAS 4.40% due 08/14/28	720,000	717,260	806,922
BNP PARIBAS 4.63% due 03/13/27	1,720,000	1,687,081	1,906,474
BNP PARIBAS 4.63% due 12/31/99	475,000	479,135	476,425
BNP PARIBAS 4.71% due 01/10/25	940,000	939,950	1,000,734
BNP PARIBAS 5.20% due 01/10/30	290,000	290,305	337,396
BNP PARIBAS 6.63% due 12/31/99	580,000	606,366	624,254
BNP PARIBAS 7.38% due 12/29/49	4,500,000	4,609,051	5,113,125
BNQ CEN TUNISIA INT BOND 5.63% due 02/17/24	275,000	253,767	242,366
BNQ CEN TUNISIA INT BOND 5.75% due 01/30/25	485,000	454,281	367,945
BNSF RAILWAY CO 2007 1 P 6.00% due 04/01/24	958,591	958,571	1,020,739
BOARDWALK PIPELINES LP 3.40% due 02/15/31	700,000	694,272	722,560
BOC AVIATION LTD 3.50% due 09/18/27	200,000	212,207	210,485
BOEING CO 1.43% due 02/04/24	220,000	220,000	219,664
BOEING CO 2.20% due 02/04/26	1,481,000	1,481,000	1,480,647
BOEING CO 2.70% due 02/01/27	150,000	149,717	152,519
BOEING CO 2.75% due 02/01/26	1,600,000	1,599,018	1,645,727
BOEING CO 2.80% due 03/01/27	200,000	195,429	204,077
BOEING CO 3.10% due 05/01/26	150,000	149,904	156,296
BOEING CO 3.20% due 03/01/29	670,000	663,772	689,552
BOEING CO 3.25% due 02/01/35	1,325,000	1,292,179	1,335,130
BOEING CO 3.38% due 06/15/46	75,000	67,075	71,870
BOEING CO 3.55% due 03/01/38	130,000	116,520	132,200

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BOEING CO 3.63% due 02/01/31	900,000	920,862	959,746
BOEING CO 3.63% due 03/01/48	25,000	23,101	24,841
BOEING CO 3.75% due 02/01/50	1,520,000	1,460,433	1,579,793
BOEING CO 3.85% due 11/01/48	25,000	23,526	25,947
BOEING CO 3.90% due 05/01/49	9,000	9,411	9,436
BOEING CO 4.88% due 05/01/25	1,210,000	1,210,000	1,323,826
BOEING CO 5.04% due 05/01/27	3,012,000	3,405,817	3,391,496
BOEING CO 5.15% due 05/01/30	750,000	750,000	873,826
BOEING CO 5.71% due 05/01/40	2,900,000	3,355,944	3,724,782
BOEING CO 5.81% due 05/01/50	4,375,000	5,530,035	5,924,301
BOEING CO 5.93% due 05/01/60	2,308,000	3,023,019	3,202,774
BOMBARDIER INC 6.00% due 02/15/28	1,050,000	1,050,000	1,053,181
BOMBARDIER INC 7.13% due 06/15/26	2,170,000	2,206,225	2,251,180
BOMBARDIER INC 7.50% due 03/15/25	630,000	639,356	641,813
BOMBARDIER INC 7.50% due 12/01/24	400,000	350,938	416,750
BOMBARDIER INC 7.88% due 04/15/27	2,925,000	2,589,339	3,033,518
BONOS DE TESORERIA 5.35% due 08/12/40	6,703,000	1,713,119	1,429,286
BONOS DE TESORERIA 5.40% due 08/12/34	2,264,000	661,653	516,862
BONOS TESORERIA GENL REP 2.00% due 03/01/35	154,958,700	248,419	174,820
BONOS TESORERIA PESOS 5.00% due 10/01/28	1,050,000,000	1,482,081	1,210,530
BOOKING HOLDINGS INC 0.10% due 03/08/25	410,000	495,535	466,291
BOOZ ALLEN HAMILTON INC 4.00% due 07/01/29	775,000	775,000	800,486
BORGWARNER INC 1.00% due 05/19/31	170,000	203,234	189,785
BOSTON PROPERTIES LP 2.55% due 04/01/32	781,000	777,858	775,160
BOSTON PROPERTIES LP 2.90% due 03/15/30	3,200,000	3,286,511	3,258,625
BOSTON PROPERTIES LP 3.20% due 01/15/25	1,910,000	1,907,907	1,999,786
BOSTON SCIENTIFIC CORP 2.65% due 06/01/30	3,019,000	3,153,223	3,077,599
BOXER PARENT CO INC 6.50% due 10/02/25	300,000	383,093	357,624
BOXER PARENT CO INC 7.13% due 10/02/25	971,000	1,024,667	1,018,336
BOYD GAMING CORP 4.75% due 06/15/31	1,314,000	1,314,371	1,340,280
BOYD GAMING CORP 4.75% due 12/01/27	903,000	900,672	921,060
BOYNE USA INC 4.75% due 05/15/29	837,000	837,000	862,110
BP CAP MARKETS AMERICA 3.00% due 02/24/50	1,490,000	1,428,215	1,466,782
BP CAP MARKETS AMERICA 3.00% due 03/17/52	360,000	360,000	352,284
BP CAP MARKETS AMERICA 3.12% due 05/04/26	330,000	319,986	349,005
BP CAP MARKETS AMERICA 3.63% due 04/06/30	310,000	310,000	342,032
BP CAP MARKETS AMERICA 3.79% due 02/06/24	100,000	101,888	105,268
BP CAP MARKETS AMERICA 4.23% due 11/06/28	675,000	675,000	761,896
BP CAPITAL MARKETS BV 1.47% due 09/21/41	100,000	117,635	110,510
BP CAPITAL MARKETS PLC 3.25% due 12/31/99	535,000	689,076	644,063
BP CAPITAL MARKETS PLC 3.51% due 03/17/25	740,000	740,079	788,049
BP CAPITAL MARKETS PLC 3.54% due 11/04/24	120,000	119,839	127,800
BP CAPITAL MARKETS PLC 3.81% due 02/10/24	320,000	325,828	337,424
BPCE SA 0.63% due 04/28/25	400,000	493,930	462,076
BPCE SA 2.28% due 01/20/32	525,000	525,000	505,860
BPCE SA 2.70% due 10/01/29	496,000	496,700	506,321

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BPCE SA 3.12% due 10/19/32	1,350,000	1,350,000	1,354,314
BPCE SA 4.00% due 09/12/23	3,175,000	3,167,709	3,324,768
BPCE SA 5.15% due 07/21/24	350,000	355,904	379,031
BPCRE HOLDER LLC 3.19% due 02/15/37	1,000,000	1,000,000	993,657
BRAEMAR HOTELS + RESORTS TRUST 1.89% due 06/15/35	1,700,000	1,700,000	1,694,369
BRAND ENERGY AND INFRASTRUCTUR FLT due 06/21/24	971,279	958,852	948,483
BRASKEM IDESA SAPI 6.99% due 02/20/32	974,000	983,068	977,662
BRASKEM IDESA SAPI 7.45% due 11/15/29	1,843,000	1,855,330	1,909,827
BRASKEM NETHERLANDS 8.50% due 01/23/81	275,000	312,242	319,690
BRAVO RESIDENTIAL FUNDING TRUS 2.75% due 11/25/59	551,189	551,169	550,827
BRAVO RESIDENTIAL FUNDING TRUS 3.11% due 11/25/59	244,973	244,967	244,679
BRAVO RESIDENTIAL FUNDING TRUS 3.45% due 11/25/59	800,000	799,960	794,613
BRIGHTHOUSE FINANCIAL IN 4.70% due 06/22/47	4,000	3,931	4,390
BRINK S CO/THE 5.50% due 07/15/25	980,000	1,020,873	1,019,200
BRINKER INTERNATIONAL IN 5.00% due 10/01/24	520,000	539,213	553,800
BRISTOL MYERS SQUIBB CO 2.00% due 08/01/22	1,000,000	1,010,779	1,009,380
BRISTOL MYERS SQUIBB CO 2.60% due 05/16/22	5,462,000	5,503,664	5,507,330
BRISTOL MYERS SQUIBB CO 2.90% due 07/26/24	441,000	445,444	461,476
BRISTOL MYERS SQUIBB CO 3.20% due 06/15/26	510,000	509,104	548,419
BRISTOL MYERS SQUIBB CO 3.25% due 08/15/22	3,000,000	3,056,037	3,051,746
BRISTOL MYERS SQUIBB CO 3.40% due 07/26/29	410,000	407,392	448,952
BRISTOL MYERS SQUIBB CO 3.55% due 08/15/22	310,000	313,627	315,881
BRISTOL MYERS SQUIBB CO 3.88% due 08/15/25	226,000	238,423	244,572
BRISTOL MYERS SQUIBB CO 4.13% due 06/15/39	900,000	1,124,779	1,064,568
BRISTOL MYERS SQUIBB CO 5.00% due 08/15/45	251,000	316,574	333,431
BRITISH AIR 19 1 A PTT 3.35% due 12/15/30	340,066	289,375	338,009
BRITISH AIR 19 1 AA PTT 3.30% due 06/15/34	282,298	264,515	290,639
BRITISH TELECOMMUNICATIO 0.88% due 09/26/23	340,000	415,879	391,285
BRITISH TELECOMMUNICATIO 1.13% due 03/10/23	410,000	505,292	472,543
BRITISH TELECOMMUNICATIO 4.25% due 11/23/81	200,000	199,501	200,750
BRIXMOR OPERATING PART 4.13% due 05/15/29	900,000	984,482	997,047
BROADCOM CRP / CAYMN FI 3.88% due 01/15/27	751,000	778,133	814,303
BROADCOM INC 3.14% due 11/15/35	5,341,000	5,333,469	5,372,823
BROADCOM INC 3.15% due 11/15/25	1,030,000	1,033,492	1,078,355
BROADCOM INC 3.19% due 11/15/36	1,404,000	1,392,196	1,401,554
BROADCOM INC 3.42% due 04/15/33	3,695,000	3,722,592	3,873,476
BROADCOM INC 3.46% due 09/15/26	717,000	773,797	763,300
BROADCOM INC 3.47% due 04/15/34	3,415,000	3,445,604	3,574,377
BROADCOM INC 3.50% due 02/15/41	1,300,000	1,295,675	1,333,824
BROADCOM INC 3.75% due 02/15/51	260,000	251,265	271,831
BROADCOM INC 4.11% due 09/15/28	489,000	503,889	536,091
BROADCOM INC 4.15% due 11/15/30	432,000	484,159	479,112
BROADCOM INC 4.30% due 11/15/32	1,300,000	1,485,935	1,460,909
BROADCOM INC 4.75% due 04/15/29	918,000	1,060,629	1,044,960
BROADCOM INC 5.00% due 04/15/30	4,172,000	4,858,354	4,857,143
BROADSTONE NET LEASE LLC 2.60% due 09/15/31	400,000	399,283	388,185

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BROADSTREET PARTNERS INC 5.88% due 04/15/29	400,000	397,056	393,000
BROOKFIELD RESID PROPERT 4.88% due 02/15/30	600,000	611,616	613,686
BROOKFIELD RESID PROPERT 5.00% due 06/15/29	500,000	501,579	500,350
BROOKFIELD RESID PROPERT 6.25% due 09/15/27	500,000	522,722	521,900
BROOKFIELD RETAIL HLDGS VII SU FLT due 08/27/25	1,200,257	1,189,766	1,181,749
BROWN GROUP HOLDING, LLC FLT due 06/07/28	549,786	549,107	548,411
BRUNELLO BIDCO SPA 3.50% due 02/15/28	100,000	120,910	112,570
BRUNELLO BIDCO SPA 3.75% due 02/15/28	200,000	242,735	227,016
BSPRT ISSUER, LTD. 1.42% due 12/15/38	1,080,000	1,080,000	1,080,582
BUCKEYE PARTNERS LP 4.13% due 03/01/25	490,000	494,265	505,925
BUCKEYE PARTNERS LP 4.13% due 12/01/27	270,000	259,000	278,265
BUCKEYE PARTNERS LP 4.15% due 07/01/23	105,000	105,823	107,625
BUCKEYE PARTNERS LP 4.50% due 03/01/28	655,000	638,857	659,913
BUCKEYE PARTNERS LP 5.60% due 10/15/44	265,000	247,511	258,031
BUILDERS FIRSTSOURCE INC 4.25% due 02/01/32	1,100,000	1,100,000	1,138,720
BUILDERS FIRSTSOURCE INC 5.00% due 03/01/30	720,000	764,651	772,477
BURFORD CAPITAL GLBL FIN 6.25% due 04/15/28	200,000	200,000	212,500
BURLINGTN NORTH SANTA FE 2.88% due 06/15/52	88,000	87,504	88,017
BURLINGTN NORTH SANTA FE 4.15% due 12/15/48	532,000	620,723	654,455
BURLINGTN NORTH SANTA FE 5.75% due 05/01/40	575,000	809,019	798,137
BUTTERMILK PARK CLO LTD 1.77% due 10/15/31	1,000,000	1,000,000	999,497
BUTTERMILK PARK CLO LTD 3.22% due 10/15/31	250,000	248,030	249,419
BWAY HLDG CO FLT due 04/03/24	2,398,643	2,347,665	2,364,367
BWAY MORTGAGE TRUST 0.40% due 03/10/33	25,410,000	370,485	312,596
BWAY MORTGAGE TRUST 0.59% due 03/10/33	24,470,650	435,677	364,867
BWAY MORTGAGE TRUST 3.63% due 03/10/33	500,000	522,966	511,533
BWX TECHNOLOGIES INC 4.13% due 06/30/28	285,000	292,072	289,275
BX COMMERCIAL MORTGAGE TRUST 2 1.01% due 10/15/36	2,001,336	2,002,793	2,001,888
BX COMMERCIAL MORTGAGE TRUST 2 1.03% due 10/15/36	1,131,226	1,132,970	1,131,538
BX COMMERCIAL MORTGAGE TRUST 2 1.17% due 10/15/36	425,000	426,025	424,466
BX COMMERCIAL MORTGAGE TRUST 2 1.34% due 10/15/36	425,000	426,025	424,334
BX COMMERCIAL MORTGAGE TRUST 2 1.54% due 10/15/36	425,000	425,194	424,199
BX TRUST 0.79% due 01/15/34	350,000	350,000	347,576
BX TRUST 0.80% due 10/15/38	945,000	940,322	939,137
BX TRUST 0.89% due 05/15/35	3,000,000	2,974,199	2,994,299
BX TRUST 0.89% due 12/15/36	2,507,628	2,507,457	2,506,120
BX TRUST 0.91% due 05/15/35	1,300,000	1,302,354	1,297,530
BX TRUST 0.96% due 03/15/37	483,948	485,091	482,877
BX TRUST 0.98% due 10/15/36	1,670,000	1,665,872	1,666,860
BX TRUST 1.02% due 12/15/28	740,000	738,948	739,777
BX TRUST 1.09% due 04/15/34	2,670,000	2,670,000	2,664,973
BX TRUST 1.09% due 11/15/32	168,561	169,059	168,510
BX TRUST 1.11% due 08/15/36	565,172	565,512	564,822
BX TRUST 1.34% due 12/15/36	417,520	418,033	415,948
BX TRUST 1.37% due 06/15/23	2,230,000	2,230,000	2,228,086
BX TRUST 1.41% due 03/15/37	483,948	484,529	481,967

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BX TRUST 1.44% due 05/15/38	200,000	199,553	199,008
BX TRUST 1.49% due 06/15/38	210,000	210,000	208,821
BX TRUST 1.51% due 10/15/38	680,000	676,634	675,782
BX TRUST 1.61% due 01/15/34	280,000	280,000	275,614
BX TRUST 1.68% due 09/15/34	1,539,000	1,534,419	1,506,715
BX TRUST 1.68% due 10/15/36	2,057,000	2,055,879	2,020,855
BX TRUST 1.73% due 10/15/36	500,000	497,528	498,121
BX TRUST 1.76% due 09/15/36	2,555,000	2,555,000	2,532,434
BX TRUST 1.98% due 10/15/36	2,307,000	2,303,549	2,263,986
BX TRUST 2.84% due 03/09/44	2,771,000	2,858,768	2,841,411
BX TRUST 2.99% due 06/15/23	505,000	505,000	503,955
BX TRUST 2019 OC11 3.20% due 12/09/41	5,976,000	6,255,508	6,290,118
BX TRUST 2019 OC11 4.08% due 12/09/41	489,000	483,688	503,183
BX TRUST 3.54% due 03/09/44	280,000	291,613	284,516
BX TRUST 3.55% due 03/11/44	990,000	1,001,057	985,970
BXMT LTD 2.11% due 02/15/38	750,000	738,885	746,484
C+S GROUP ENTERPRISES LL 5.00% due 12/15/28	500,000	498,888	473,125
CAB 3.38% due 02/01/28	200,000	243,758	227,137
CABLE ONE INC 4.00% due 11/15/30	200,000	209,641	196,000
CABLEVISION LIGHTPATH 3.88% due 09/15/27	2,372,000	2,374,589	2,300,840
CABLEVISION LIGHTPATH 5.63% due 09/15/28	1,071,000	1,109,961	1,055,803
CAESARS ENTERTAIN INC 4.63% due 10/15/29	1,123,000	1,123,507	1,123,000
CAESARS ENTERTAIN INC 6.25% due 07/01/25	7,949,000	8,268,804	8,343,469
CAESARS RESORT / FINCO 5.75% due 07/01/25	1,588,000	1,640,182	1,658,372
CAESARS RESORT COLLECTION LLC FLT due 07/21/25	1,285,494	1,282,166	1,285,172
CAESARS RESORT COLLECTION LLC FLT due 12/23/24	1,807,727	1,795,227	1,796,428
CAIXABANK SA 6.38% due 12/31/99	200,000	256,741	245,067
CALIFORNIA ST 7.30% due 10/01/39	3,250,000	4,012,213	5,098,649
CALIFORNIA ST 7.60% due 11/01/40	1,595,000	2,431,526	2,749,481
CALIFORNIA ST PUBLIC WKS BRD L 7.80% due 03/01/35	3,000,000	3,099,867	4,346,212
CALLON PETROLEUM 8.00% due 08/01/28	467,000	459,253	471,670
CALLON PETROLEUM CO 6.13% due 10/01/24	400,000	384,722	394,000
CALPINE CORP 3.75% due 03/01/31	400,000	379,423	385,500
CALPINE CORP 4.50% due 02/15/28	3,714,000	3,794,102	3,853,275
CALPINE CORP 4.63% due 02/01/29	1,173,000	1,193,542	1,156,871
CALPINE CORP 5.00% due 02/01/31	1,957,000	1,997,450	1,957,000
CALPINE CORP 5.13% due 03/15/28	691,000	717,783	701,476
CALPINE CORP 5.25% due 06/01/26	93,000	90,663	95,417
CALPINE CORPORATION FLT due 12/16/27	495,000	491,796	491,337
CAMB COMMERCIAL MORTGAGE TRUST 1.18% due 12/15/37	1,342,500	1,346,843	1,343,525
CAMERON LNG LLC 2.90% due 07/15/31	150,000	150,000	156,170
CAMERON LNG LLC 3.30% due 01/15/35	1,070,000	1,106,071	1,116,866
CAMERON LNG LLC 3.40% due 01/15/38	322,000	331,081	332,070
CANADIAN IMPERIAL BANK 0.85% due 03/17/23	3,000,000	3,018,211	3,015,438
CANADIAN IMPERIAL BANK 0.95% due 06/23/23	480,000	479,868	480,585
CANADIAN NATL RESOURCES 3.85% due 06/01/27	1,220,000	1,175,733	1,307,042

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CANADIAN PACIFIC RAILWAY 2.05% due 03/05/30	475,000	474,217	468,162
CANADIAN PACIFIC RAILWAY 2.45% due 12/02/31	575,000	574,800	586,258
CANTOR COMMERCIAL REAL ESTATE 3.50% due 01/15/53	315,000	328,018	330,975
CANYON CAPITAL CLO LTD 1.82% due 01/15/34	500,000	500,824	499,749
CANYON CAPITAL CLO LTD 2.02% due 07/15/31	250,000	250,046	250,006
CANYON CAPITAL CLO LTD 3.47% due 04/15/34	500,000	500,000	500,305
CAPITAL ONE FINANCIAL CO 1.65% due 06/12/29	405,000	518,632	481,836
CAPITAL ONE FINANCIAL CO 3.30% due 10/30/24	730,000	723,713	768,297
CAPITAL ONE FINANCIAL CO 3.50% due 06/15/23	1,705,000	1,700,306	1,766,776
CAPITAL ONE FINANCIAL CO 3.80% due 01/31/28	366,000	407,557	398,453
CAPITAL ONE FINANCIAL CO 3.95% due 12/31/99	685,000	685,000	688,425
CAPITAL ONE FINANCIAL CO 4.20% due 10/29/25	2,800,000	2,796,208	3,049,932
CAPITAL ONE MULTI ASSET EXECUT 1.72% due 08/15/24	28,866,000	29,259,550	29,104,300
CARGILL INC 1.38% due 07/23/23	460,000	460,267	463,603
CARGO AIRCRAFT MANAGEMEN 4.75% due 02/01/28	2,014,000	2,075,444	2,049,688
CARLYLE C17 CLO 1.73% due 04/30/31	5,150,000	5,150,000	5,194,295
CARLYLE GLOBAL MARKET STRATEGI 1.14% due 07/28/28	419,340	417,941	419,294
CARLYLE GLOBAL MARKET STRATEGI 1.18% due 07/27/31	575,263	558,350	574,947
CARLYLE GLOBAL MARKET STRATEGI 1.47% due 07/20/32	2,670,000	2,670,000	2,670,096
CARLYLE GLOBAL MARKET STRATEGI 1.52% due 10/15/30	8,500,000	8,460,093	8,473,174
CARLYLE GLOBAL MARKET STRATEGI 1.63% due 04/20/31	250,000	249,934	250,478
CARLYLE GLOBAL MARKET STRATEGI 2.99% due 07/28/28	500,000	500,000	495,972
CARLYLE GLOBAL MARKET STRATEGI 4.03% due 04/22/32	1,000,000	994,472	998,776
CARNIVAL CORP 4.00% due 08/01/28	3,706,000	3,712,218	3,678,205
CARNIVAL CORP 5.75% due 03/01/27	1,276,000	1,291,053	1,276,000
CARNIVAL CORP 6.00% due 05/01/29	668,000	668,000	664,660
CARNIVAL CORP 7.63% due 03/01/26	1,751,000	1,884,642	1,835,486
CARNIVAL CORP 9.88% due 08/01/27	245,000	284,553	279,965
CARNIVAL CORPORATION FLT due 06/30/25	475,188	490,013	470,436
CARNIVAL CORPORATION FLT due 10/18/28	800,000	796,107	792,000
CARRIAGE SERVICES INC 4.25% due 05/15/29	200,000	200,000	199,000
CARRIER GLOBAL CORP 2.24% due 02/15/25	345,000	348,909	353,273
CARRIER GLOBAL CORP 2.49% due 02/15/27	4,925,000	5,044,817	5,059,581
CARRIER GLOBAL CORP 2.70% due 02/15/31	30,000	29,961	30,470
CARRIER GLOBAL CORP 2.72% due 02/15/30	1,900,000	1,995,158	1,940,358
CARRIER GLOBAL CORP 3.58% due 04/05/50	1,723,000	1,761,872	1,831,941
CARVAL CLO LTD 3.33% due 04/20/32	500,000	500,823	497,502
CARVAL CLO LTD 3.41% due 10/15/34	250,000	250,000	250,000
CARVANA CO 4.88% due 09/01/29	550,000	550,000	523,875
CASCADES INC/USA INC 5.38% due 01/15/28	1,530,000	1,595,065	1,569,964
CASTLE US HOLDING CORP 9.50% due 02/15/28	350,000	350,598	364,875
CASTLE US HOLDING CORPORATION FLT due 01/29/27	494,770	487,856	489,684
CASTLELAKE AVIATION ONE DSGNTD FLT due 10/22/26	2,264,325	2,251,625	2,252,301
CATALENT PHARMA SOLUTION 2.38% due 03/01/28	100,000	122,748	113,482
CATALENT PHARMA SOLUTION 3.13% due 02/15/29	1,707,000	1,707,000	1,683,785
CATALENT PHARMA SOLUTION 3.50% due 04/01/30	409,000	409,000	407,840

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CATALENT PHARMA SOLUTION 5.00% due 07/15/27	1,042,000	1,076,514	1,082,638
CATERPILLAR FINL SERVICE 0.77% due 06/06/22	14,190,000	14,224,500	14,214,628
CATERPILLAR FINL SERVICE 0.89% due 05/13/22	10,090,000	10,116,800	10,111,555
CATERPILLAR FINL SERVICE 0.95% due 05/13/22	3,000,000	3,007,885	3,006,904
CATERPILLAR FINL SERVICE 2.63% due 03/01/23	8,042,000	8,233,885	8,216,583
CATERPILLAR FINL SERVICE 2.85% due 06/01/22	10,987,000	11,104,854	11,092,165
CBAC BORROWER LLC FLT due 07/08/24	623,344	618,140	613,863
CBAM CLO MANAGEMENT LLC 2.53% due 07/20/30	650,000	650,453	650,133
CC HOLDINGS GS V LLC/CRO 3.85% due 04/15/23	1,173,000	1,172,127	1,213,828
CCI BUYER INC FLT due 12/17/27	620,313	622,449	620,313
CCM MERGER INC FLT due 11/04/25	830,836	837,750	829,798
CCM MERGER INC 6.38% due 05/01/26	375,000	389,445	390,469
CCO HLDGS LLC/CAP CORP 4.25% due 01/15/34	2,825,000	2,825,000	2,779,313
CCO HLDGS LLC/CAP CORP 4.25% due 02/01/31	3,990,000	4,107,357	4,025,032
CCO HLDGS LLC/CAP CORP 4.50% due 05/01/32	8,260,000	8,568,700	8,497,475
CCO HLDGS LLC/CAP CORP 4.50% due 06/01/33	3,175,000	3,163,116	3,239,230
CCO HLDGS LLC/CAP CORP 4.50% due 08/15/30	3,204,000	3,292,060	3,278,301
CCO HLDGS LLC/CAP CORP 4.75% due 03/01/30	3,815,000	4,014,715	3,967,600
CCO HLDGS LLC/CAP CORP 5.00% due 02/01/28	3,971,000	3,995,937	4,129,840
CCO HLDGS LLC/CAP CORP 5.13% due 05/01/27	569,000	587,233	586,070
CCO HLDGS LLC/CAP CORP 5.38% due 06/01/29	46,000	47,047	49,640
CCO HLDGS LLC/CAP CORP 5.50% due 05/01/26	958,000	978,494	986,944
CD COMMERCIAL MORTGAGE TRUST 1.39% due 08/10/49	10,750,087	617,556	544,692
CD COMMERCIAL MORTGAGE TRUST 3.03% due 05/10/50	675,000	685,779	678,158
CD COMMERCIAL MORTGAGE TRUST 4.28% due 08/15/51	2,500,000	2,928,637	2,825,426
CD COMMERCIAL MORTGAGE TRUST 4.85% due 08/15/51	500,000	564,156	541,765
CD+R SMOKEY BUYER INC 6.75% due 07/15/25	1,380,000	1,442,382	1,449,000
CDK GLOBAL INC 4.88% due 06/01/27	14,000	13,605	14,490
CDK GLOBAL INC 5.25% due 05/15/29	276,000	291,560	292,560
CDW LLC/CDW FINANCE 3.25% due 02/15/29	200,000	203,633	201,786
CDW LLC/CDW FINANCE 3.28% due 12/01/28	2,000,000	2,000,000	2,049,270
CDW LLC/CDW FINANCE 3.57% due 12/01/31	3,335,000	3,335,000	3,469,684
CEDAR FAIR/CAN/MAGNUM/MI 5.38% due 04/15/27	735,000	750,131	753,375
CEDAR FAIR/CAN/MAGNUM/MI 5.50% due 05/01/25	1,744,000	1,791,665	1,805,040
CEDAR FAIR/CAN/MAGNUM/MI 6.50% due 10/01/28	1,485,000	1,568,475	1,581,525
CEDAR FUNDING LTD 1.22% due 10/20/32	1,000,000	1,000,000	999,749
CEDAR FUNDING LTD 1.26% due 10/25/34	900,000	899,328	897,907
CEMEX MATERIALS LLC 7.70% due 07/21/25	2,584,000	2,905,317	2,894,080
CEMEX SAB DE CV 3.13% due 03/19/26	200,000	250,848	231,082
CEMEX SAB DE CV 5.13% due 12/31/99	200,000	202,575	207,000
CENGAGE LEARNING INC FLT due 06/29/26	1,079,349	1,081,739	1,081,259
CENOVUS ENERGY INC 3.75% due 02/15/52	765,000	743,282	766,863
CENTENE CORP 2.50% due 03/01/31	270,000	264,940	262,849
CENTENE CORP 2.63% due 08/01/31	2,800,000	2,798,623	2,744,000
CENTENE CORP 3.00% due 10/15/30	1,918,000	1,922,875	1,949,666
CENTENE CORP 3.38% due 02/15/30	910,000	917,757	926,735

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CENTENE CORP 4.63% due 12/15/29	924,000	934,616	996,497
CENTENNIAL RESOURCE PROD 5.38% due 01/15/26	350,000	322,951	343,000
CENTERPOINT ENER HOUSTON 3.35% due 04/01/51	325,000	327,630	357,204
CENTERPOINT ENERGY RES 1.75% due 10/01/30	532,000	533,317	503,872
CENTRAL CHN REAL ESTATE 6.88% due 08/08/22	720,000	586,852	536,400
CENTRAL CHN REAL ESTATE 7.75% due 05/24/24	1,910,000	1,474,520	1,188,975
CENTRAL GARDEN + PET CO 4.13% due 04/30/31	125,000	125,000	125,625
CENTRAL GARDEN + PET CO 5.13% due 02/01/28	1,050,000	1,097,076	1,097,250
CENTURION BIDCO SPA 5.88% due 09/30/26	200,000	251,971	233,695
CENTURY COMMUNITIES 3.88% due 08/15/29	125,000	125,000	125,938
CENTURYLINK INC FLT due 03/15/27	1,994,559	1,963,876	1,970,186
CF INDUSTRIES INC 4.95% due 06/01/43	1,285,000	1,578,041	1,551,177
CF INDUSTRIES INC 5.15% due 03/15/34	250,000	304,323	301,998
CF INDUSTRIES INC 5.38% due 03/15/44	410,000	525,909	517,051
CFCRE COMMERCIAL MORTGAGE TRUS 4.24% due 02/15/33	1,000,000	1,037,650	1,022,015
CFCRE COMMERCIAL MORTGAGE TRUS 5.29% due 02/15/33	500,000	522,874	510,606
CG CCRE COMMERCIAL MORTGAGE TR 1.26% due 06/15/31	289,489	280,720	282,960
CHAMPIONX CORP 6.38% due 05/01/26	164,000	157,375	170,560
CHANGE HEALTH / FIN INC 5.75% due 03/01/25	975,000	977,268	983,366
CHANGE HEALTHCARE HLDGS INC FLT due 03/01/24	1,584,430	1,585,682	1,582,624
CHARLES RIVER LABORATORI 3.75% due 03/15/29	183,000	183,000	184,830
CHARLES RIVER LABORATORI 4.00% due 03/15/31	397,000	397,000	406,770
CHARLES RIVER LABORATORI 4.25% due 05/01/28	287,000	290,289	298,480
CHARLES SCHWAB CORP 4.00% due 12/31/99	785,000	785,786	800,250
CHARLES SCHWAB CORP 5.38% due 12/31/99	460,000	494,640	501,400
CHARTER COMM OPT LLC/CAP 2.25% due 01/15/29	83,000	82,868	80,983
CHARTER COMM OPT LLC/CAP 2.80% due 04/01/31	1,500,000	1,553,083	1,484,238
CHARTER COMM OPT LLC/CAP 3.50% due 03/01/42	170,000	166,534	164,881
CHARTER COMM OPT LLC/CAP 3.70% due 04/01/51	2,390,000	2,362,216	2,310,620
CHARTER COMM OPT LLC/CAP 3.75% due 02/15/28	910,000	866,473	974,869
CHARTER COMM OPT LLC/CAP 3.85% due 04/01/61	93,000	92,288	87,700
CHARTER COMM OPT LLC/CAP 3.90% due 06/01/52	100,000	97,209	100,277
CHARTER COMM OPT LLC/CAP 3.95% due 06/30/62	2,971,000	2,941,258	2,862,201
CHARTER COMM OPT LLC/CAP 4.40% due 12/01/61	588,000	621,667	608,290
CHARTER COMM OPT LLC/CAP 4.80% due 03/01/50	330,000	333,495	369,479
CHARTER COMM OPT LLC/CAP 4.91% due 07/23/25	3,210,000	3,339,914	3,534,557
CHARTER COMM OPT LLC/CAP 5.05% due 03/30/29	3,300,000	3,298,560	3,777,854
CHARTER COMM OPT LLC/CAP 5.13% due 07/01/49	1,940,000	2,339,404	2,250,341
CHARTER COMM OPT LLC/CAP 5.38% due 04/01/38	960,000	1,028,780	1,145,594
CHARTER COMM OPT LLC/CAP 5.38% due 05/01/47	1,330,000	1,632,710	1,587,496
CHARTER COMM OPT LLC/CAP 5.75% due 04/01/48	166,000	205,455	207,012
CHARTER COMM OPT LLC/CAP 6.38% due 10/23/35	16,000	21,481	20,668
CHARTER COMM OPT LLC/CAP 6.48% due 10/23/45	15,658,000	17,493,289	21,382,364
CHARTER COMM OPT LLC/CAP 6.83% due 10/23/55	130,000	145,450	185,916
CHARTER COMMUNICATIONS OPERATI FLT due 02/01/27	475,516	474,846	470,685
CHARTER COMMUNICATIONS OPERATI FLT due 04/30/25	1,187,629	1,190,039	1,184,363

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CHARTER NEX US INC FLT due 12/01/27	1,000,696	1,000,696	1,001,947
CHASE AUTO CREDIT LINKED NOTES 0.76% due 02/26/29	4,141,672	4,141,672	4,115,707
CHASE MORTGAGE FINANCE CORPORA 0.99% due 07/25/49	97,381	96,754	97,775
CHASE MORTGAGE FINANCE CORPORA 2.51% due 02/25/37	37,174	36,930	37,858
CHC COMMERCIAL MORTGAGE TRUST 2.14% due 06/15/34	1,439,493	1,387,117	1,417,803
CHCP 2021 FL1 LTD. 3.66% due 02/15/38	1,000,000	1,000,000	997,976
CHEMOURS CO 5.75% due 11/15/28	360,000	367,883	376,693
CHENIERE CORP CHRISTI HD 5.13% due 06/30/27	386,000	436,154	435,531
CHENIERE CORP CHRISTI HD 5.88% due 03/31/25	2,380,000	2,381,686	2,637,751
CHENIERE CORP CHRISTI HD 7.00% due 06/30/24	800,000	800,000	884,979
CHENIERE ENERGY INC 4.63% due 10/15/28	1,226,000	1,261,316	1,304,121
CHENIERE ENERGY PARTNERS 3.25% due 01/31/32	3,103,000	3,106,071	3,134,030
CHENIERE ENERGY PARTNERS 4.00% due 03/01/31	2,308,000	2,312,655	2,420,977
CHENIERE ENERGY PARTNERS 4.50% due 10/01/29	2,257,000	2,318,624	2,392,420
CHEPLAPHARM ARZNEIMITTEL 4.38% due 01/15/28	200,000	251,612	237,002
CHEPLAPHARM ARZNEIMITTEL 5.50% due 01/15/28	781,000	813,229	790,763
CHESAPEAKE ENERGY CORP 5.50% due 02/01/26	694,000	694,000	730,435
CHESAPEAKE ENERGY CORP 5.88% due 02/01/29	859,000	867,086	918,915
CHEVRON CORP 1.55% due 05/11/25	520,000	520,087	524,408
CHEVRON CORP 2.00% due 05/11/27	190,000	190,381	192,844
CHEVRON CORP 2.95% due 05/16/26	150,000	150,000	158,806
CHEVRON USA INC 2.34% due 08/12/50	660,000	556,342	608,881
CHEVRON USA INC 3.85% due 01/15/28	780,000	886,746	863,567
CHEVRON USA INC 4.20% due 10/15/49	112,000	137,308	133,783
CHEVY CHASE MORTGAGE FUNDING C 0.38% due 10/25/46	918,034	917,461	935,053
CHINA GOVERNMENT BOND 2.88% due 11/05/23	11,920,000	1,891,453	1,887,016
CHINA GOVERNMENT BOND 3.02% due 10/22/25	23,700,000	3,779,232	3,778,551
CHINA GOVERNMENT BOND 3.27% due 11/19/30	31,690,000	5,136,439	5,142,766
CHINA GOVERNMENT BOND 3.72% due 04/12/51	8,940,000	1,482,138	1,485,641
CHOBANI LLC/FINANCE CORP 7.50% due 04/15/25	305,000	312,897	313,982
CHROME BIDCO SASU 3.50% due 05/31/28	100,000	120,760	114,572
CHS/COMMUNITY HEALTH SYS 4.75% due 02/15/31	3,300,000	3,322,537	3,328,875
CHS/COMMUNITY HEALTH SYS 5.63% due 03/15/27	2,042,000	2,042,000	2,161,110
CHS/COMMUNITY HEALTH SYS 6.00% due 01/15/29	20,000	20,992	21,325
CHS/COMMUNITY HEALTH SYS 6.13% due 04/01/30	704,000	704,000	696,481
CHS/COMMUNITY HEALTH SYS 6.63% due 02/15/25	58,000	60,056	60,030
CHS/COMMUNITY HEALTH SYS 6.88% due 04/15/29	558,000	558,000	568,463
CHS/COMMUNITY HEALTH SYS 8.00% due 03/15/26	1,419,000	1,472,778	1,491,724
CHUBB INA HOLDINGS INC 0.30% due 12/15/24	435,000	530,701	497,493
CHUBB INA HOLDINGS INC 2.85% due 12/15/51	1,150,000	1,149,063	1,153,541
CHURCHILL DOWNS INC 4.75% due 01/15/28	1,106,000	1,141,060	1,144,710
CHURCHILL DOWNS INC 5.50% due 04/01/27	1,565,000	1,622,371	1,611,950
CIDRON AIDA FINCO SARL 6.25% due 04/01/28	100,000	136,238	133,752
CIFC FUNDING LTD 1.17% due 07/15/33	1,740,000	1,740,000	1,740,235
CIFC FUNDING LTD 1.73% due 04/27/31	350,000	350,123	349,984
CIFC FUNDING LTD 1.93% due 10/22/31	250,000	250,355	249,152

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CIFC FUNDING LTD 1.97% due 04/24/31	250,000	249,110	249,492
CIFC FUNDING LTD 2.07% due 07/15/36	250,000	249,154	248,078
CIFC FUNDING LTD 2.58% due 04/23/29	250,000	250,270	250,051
CIFC FUNDING LTD 2.92% due 04/24/30	750,000	750,347	754,904
CIFC FUNDING LTD 3.02% due 07/15/33	700,000	700,000	698,944
CIFC FUNDING LTD 3.07% due 04/25/33	1,000,000	1,000,000	998,489
CIFI HOLDINGS GROUP 6.00% due 07/16/25	200,000	185,144	193,000
CIGNA CORP 2.40% due 03/15/30	3,650,000	3,739,997	3,682,195
CIGNA CORP 3.40% due 03/01/27	325,000	355,412	349,043
CIGNA CORP 3.40% due 03/15/51	570,000	556,354	596,004
CIGNA CORP 3.75% due 07/15/23	3,378,000	3,450,714	3,512,816
CIGNA CORP 4.13% due 11/15/25	1,880,000	2,049,933	2,056,000
CIGNA CORP 4.38% due 10/15/28	900,000	899,191	1,022,851
CIGNA CORP 4.90% due 12/15/48	460,000	556,739	594,378
CIGNA CORP 7.88% due 05/15/27	2,733,000	3,341,578	3,532,825
CIM RETAIL PORTFOLIO TRUST 1.49% due 08/15/36	120,000	120,000	119,698
CIM TRUST 1.04% due 08/25/49	303,008	302,377	303,025
CIMPRESS PLC 7.00% due 06/15/26	400,000	415,879	415,500
CINEMARK USA INC 5.25% due 07/15/28	531,000	517,785	517,725
CINEMARK USA INC 5.88% due 03/15/26	592,000	592,000	599,400
CINEMARK USA INC 8.75% due 05/01/25	481,000	495,623	509,860
CINTAS CORPORATION NO. 2 2.90% due 04/01/22	340,000	340,034	341,368
CINTAS CORPORATION NO. 2 3.25% due 06/01/22	515,000	518,505	517,163
CINTAS CORPORATION NO. 2 3.70% due 04/01/27	320,000	319,529	350,078
CIT BANK NA 2.97% due 09/27/25	1,525,000	1,525,000	1,570,750
CIT EDUCATION LOAN TRUST 0.52% due 06/25/42	1,152,091	1,070,203	1,070,513
CIT GROUP INC 5.00% due 08/01/23	1,400,000	1,480,096	1,478,750
CIT GROUP INC 5.25% due 03/07/25	755,000	810,249	831,731
CITADEL SECURITIES LP FLT due 02/02/28	1,697,175	1,695,300	1,685,278
CITGO HOLDING INC 9.25% due 08/01/24	239,000	246,117	240,195
CITGO PETROLEUM CORP 6.38% due 06/15/26	1,225,000	1,233,483	1,243,375
CITGO PETROLEUM CORP 7.00% due 06/15/25	370,000	384,201	380,763
CITGO PETROLEUM CORPORATION FLT due 03/28/24	716,936	717,364	715,323
CITIBANK CREDIT CARD ISSUANCE 3.96% due 10/13/30	516,000	515,684	591,499
CITIGROUP CAPITAL XIII FLT PREFERRED	407,875	10,630,110	11,379,713
CITIGROUP COMMERCIAL MORTGAGE 0.83% due 11/10/42	6,400,000	430,843	393,249
CITIGROUP COMMERCIAL MORTGAGE 0.91% due 07/10/47	19,914,534	499,788	410,813
CITIGROUP COMMERCIAL MORTGAGE 1.12% due 03/10/47	20,133,853	460,464	392,683
CITIGROUP COMMERCIAL MORTGAGE 1.33% due 02/10/48	32,407,795	3,724,294	1,115,723
CITIGROUP COMMERCIAL MORTGAGE 2.11% due 02/15/39	722,712	727,532	724,523
CITIGROUP COMMERCIAL MORTGAGE 2.51% due 11/15/49	60,152	60,366	60,091
CITIGROUP COMMERCIAL MORTGAGE 3.05% due 04/10/49	712,827	751,832	731,298
CITIGROUP COMMERCIAL MORTGAGE 3.18% due 08/10/49	500,000	523,914	507,090
CITIGROUP COMMERCIAL MORTGAGE 3.25% due 05/10/35	3,185,000	3,272,573	3,251,702
CITIGROUP COMMERCIAL MORTGAGE 3.31% due 11/10/42	350,000	340,338	339,901
CITIGROUP COMMERCIAL MORTGAGE 3.79% due 03/10/51	861,000	890,775	878,878

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP COMMERCIAL MORTGAGE 4.02% due 03/10/47	4,575,000	4,822,641	4,805,207
CITIGROUP COMMERCIAL MORTGAGE 4.03% due 05/10/47	894,000	957,075	936,446
CITIGROUP COMMERCIAL MORTGAGE 4.23% due 04/10/49	500,000	553,118	520,582
CITIGROUP COMMERCIAL MORTGAGE 4.28% due 03/10/51	450,000	513,170	487,217
CITIGROUP COMMERCIAL MORTGAGE 4.37% due 09/15/48	1,050,000	1,005,784	1,082,628
CITIGROUP COMMERCIAL MORTGAGE 4.51% due 10/10/47	500,000	535,150	521,815
CITIGROUP COMMERCIAL MORTGAGE 5.09% due 03/10/47	500,000	523,797	520,143
CITIGROUP GLOBAL MARKETS 0.00% due 01/24/22	228,600,000	536,290	488,063
CITIGROUP GLOBAL MARKETS 14.41% due 10/17/22	19,800,000	739,787	738,475
CITIGROUP INC 1.08% due 04/25/22	5,555,000	5,569,571	5,564,567
CITIGROUP INC 1.68% due 05/15/24	510,000	510,000	515,655
CITIGROUP INC 2.52% due 11/03/32	2,312,000	2,318,482	2,309,262
CITIGROUP INC 2.56% due 05/01/32	2,599,000	2,584,545	2,612,478
CITIGROUP INC 2.57% due 06/03/31	4,383,000	4,408,586	4,420,908
CITIGROUP INC 2.67% due 01/29/31	416,000	427,375	422,297
CITIGROUP INC 2.70% due 10/27/22	8,913,000	9,073,299	9,053,253
CITIGROUP INC 2.75% due 04/25/22	24,682,000	24,835,354	24,815,777
CITIGROUP INC 2.98% due 11/05/30	4,371,000	4,587,869	4,539,087
CITIGROUP INC 3.11% due 04/08/26	360,000	371,199	377,398
CITIGROUP INC 3.35% due 04/24/25	2,550,000	2,700,242	2,662,580
CITIGROUP INC 3.40% due 05/01/26	1,650,000	1,626,811	1,769,228
CITIGROUP INC 3.52% due 10/27/28	215,000	237,062	230,627
CITIGROUP INC 3.67% due 07/24/28	5,825,000	5,815,086	6,282,505
CITIGROUP INC 3.88% due 10/25/23	2,290,000	2,288,889	2,413,495
CITIGROUP INC 3.88% due 12/31/99	376,000	376,898	376,000
CITIGROUP INC 3.89% due 01/10/28	1,120,000	1,133,783	1,214,269
CITIGROUP INC 3.98% due 03/20/30	180,000	205,249	198,700
CITIGROUP INC 4.00% due 12/31/99	534,000	536,536	538,005
CITIGROUP INC 4.04% due 06/01/24	1,205,000	1,229,277	1,255,844
CITIGROUP INC 4.05% due 07/30/22	30,000	30,085	30,611
CITIGROUP INC 4.08% due 04/23/29	1,870,000	1,938,005	2,062,229
CITIGROUP INC 4.15% due 12/31/99	486,000	486,000	493,898
CITIGROUP INC 4.30% due 11/20/26	330,000	332,095	365,137
CITIGROUP INC 4.40% due 06/10/25	740,000	739,141	805,880
CITIGROUP INC 4.41% due 03/31/31	630,000	630,000	719,498
CITIGROUP INC 4.45% due 09/29/27	2,425,000	2,632,372	2,703,924
CITIGROUP INC 4.65% due 07/23/48	610,000	610,767	783,266
CITIGROUP INC 4.65% due 07/30/45	1,392,000	1,394,341	1,755,229
CITIGROUP INC 4.70% due 12/31/99	1,980,000	2,028,019	2,000,196
CITIGROUP INC 4.75% due 05/18/46	130,000	130,562	159,854
CITIGROUP INC 5.00% due 12/31/99	720,000	733,946	741,600
CITIGROUP INC 5.30% due 05/06/44	335,000	347,636	437,119
CITIGROUP INC 5.50% due 09/13/25	902,000	936,739	1,020,093
CITIGROUP INC 5.90% due 12/29/49	305,000	311,556	314,150
CITIGROUP INC 5.95% due 07/29/49	250,000	257,655	257,500
CITIGROUP INC 6.63% due 06/15/32	190,000	212,126	252,053

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP INC 6.68% due 09/13/43	540,000	617,374	811,872
CITIGROUP INC 8.13% due 07/15/39	196,000	269,306	331,379
CITIGROUP MORTGAGE LOAN TRUST 0.16% due 01/25/37	420,694	392,507	226,995
CITIGROUP MORTGAGE LOAN TRUST 0.34% due 03/25/47	58,454	58,309	58,433
CITIGROUP MORTGAGE LOAN TRUST 2.19% due 09/25/35	3,035	2,893	3,174
CITIGROUP MORTGAGE LOAN TRUST 2.21% due 09/25/35	3,741	3,583	3,916
CITIGROUP MORTGAGE LOAN TRUST 2.50% due 05/25/51	4,723,141	4,807,069	4,728,860
CITIGROUP MORTGAGE LOAN TRUST 4.35% due 02/25/34	60,387	60,442	34,444
CITIZENS FINANCIAL GROUP 6.38% due 12/31/99	500,000	504,344	521,875
CITRIX SYSTEMS INC 3.30% due 03/01/30	1,263,000	1,327,974	1,281,267
CITY BREWING COMPANY, LLC FLT due 04/05/28	874,000	871,938	825,563
CIVITAS RESOURCES INC 5.00% due 10/15/26	305,000	305,934	307,989
CLARIOS GLOBAL LP FLT due 04/30/26	653,177	651,740	648,768
CLARIOS GLOBAL LP 6.75% due 05/15/25	809,000	841,470	847,428
CLARIOS GLOBAL LP/US FIN 4.38% due 05/15/26	300,000	373,519	349,543
CLARIOS GLOBAL LP/US FIN 6.25% due 05/15/26	507,000	528,109	530,449
CLARIV SCI HLD CORP 3.88% due 07/01/28	2,383,000	2,382,200	2,394,915
CLARIV SCI HLD CORP 4.88% due 07/01/29	906,000	910,247	918,793
CLEAR CHANNEL INTL BV 6.63% due 08/01/25	3,139,000	3,249,724	3,256,713
CLEAR CHANNEL WORLDWIDE 5.13% due 08/15/27	1,493,000	1,492,332	1,544,897
CLEARWAY ENERGY OP LLC 3.75% due 01/15/32	213,000	213,000	211,403
CLEARWAY ENERGY OP LLC 3.75% due 02/15/31	1,308,000	1,308,000	1,304,730
CLEARWAY ENERGY OP LLC 4.75% due 03/15/28	1,255,000	1,270,439	1,319,319
CLEVELAND CLIFFS INC 4.88% due 03/01/31	615,000	639,328	638,908
CLEVELAND CLIFFS INC 5.88% due 06/01/27	250,000	252,489	260,313
CLEVELAND CLIFFS INC 6.75% due 03/15/26	595,000	627,626	629,956
CLNC 2019 FL1, LTD 1.41% due 08/20/35	1,305,000	1,306,583	1,304,567
CLNC 2019 FL1, LTD 1.71% due 08/20/35	1,169,000	1,168,698	1,167,534
CLOUD PASS THROUGH TRUST 3.55% due 12/05/22	47,838	47,927	47,990
CLOUDERA, INC. FLT due 10/08/28	330,000	326,796	328,763
CLSEC HLDGS 22T LLC 2.87% due 05/09/37	2,270,628	2,270,628	2,248,807
CMA CGM SA 7.50% due 01/15/26	300,000	388,963	375,382
CMB INTERNATIONAL LEASIN 2.75% due 08/12/30	200,000	194,625	196,237
CME GROUP INC 5.30% due 09/15/43	1,800,000	1,953,107	2,501,771
CNAC HK FINBRIDGE CO LTD 3.88% due 06/19/29	200,000	212,004	214,860
CNTL AMR BOTTLING CORP 5.75% due 01/31/27	325,000	335,096	333,941
CNX MIDSTREAM PART LP 4.75% due 04/15/30	540,000	543,686	537,975
CNX RESOURCES CORP 6.00% due 01/15/29	378,000	387,163	393,120
CNX RESOURCES CORP 7.25% due 03/14/27	1,008,000	1,057,847	1,069,216
COBHAM ULTRA SENIORCO SARL FLT due 11/16/28	155,000	154,613	154,371
COBRA ACQUISITIONCO LLC 6.38% due 11/01/29	600,000	600,000	592,500
COCA COLA CO/THE 1.45% due 06/01/27	440,000	441,174	437,422
COCA COLA CO/THE 1.65% due 06/01/30	1,625,000	1,622,202	1,568,086
COCA COLA CO/THE 2.13% due 09/06/29	429,000	453,691	436,097
COCA COLA CO/THE 2.50% due 06/01/40	20,000	20,347	20,075
COCA COLA CO/THE 2.60% due 06/01/50	210,000	207,042	205,041

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COCA COLA CO/THE 3.38% due 03/25/27	210,000	234,233	226,834
COCA COLA CO/THE 3.45% due 03/25/30	900,000	897,446	996,378
COCA COLA FEMSA SAB CV 1.85% due 09/01/32	188,000	176,306	177,171
CODELCO INC 3.15% due 01/15/51	200,000	185,577	186,386
CODELCO INC 3.70% due 01/30/50	330,000	360,094	336,440
CODELCO INC 4.25% due 07/17/42	220,000	255,872	242,674
CODELCO INC 4.38% due 02/05/49	305,000	359,820	346,782
CODELCO INC 4.88% due 11/04/44	200,000	254,147	238,869
CODELCO INC 5.63% due 10/18/43	387,000	528,980	502,533
COEUR MINING INC 5.13% due 02/15/29	400,000	395,993	366,580
COINBASE GLOBAL INC 3.38% due 10/01/28	1,571,000	1,571,000	1,466,921
COINBASE GLOBAL INC 3.63% due 10/01/31	767,000	767,000	705,640
COLBUN SA 3.15% due 01/19/32	200,000	197,328	197,900
COLFAX CORP 6.38% due 02/15/26	180,000	192,017	186,075
COLGATE ENERGY P 5.88% due 07/01/29	735,000	747,959	757,050
COLGATE ENERGY PARTNERS 7.75% due 02/15/26	710,000	703,866	766,800
COLLEGE AVE STUDENT LOANS 1.19% due 07/25/51	87,136	87,136	87,409
COLLEGE AVE STUDENT LOANS 1.76% due 06/25/52	187,074	187,069	184,063
COLLEGE AVE STUDENT LOANS 2.32% due 07/26/55	403,000	402,766	402,821
COLONY MORTGAGE CAPITAL LTD 1.22% due 11/15/38	2,400,000	2,377,818	2,398,535
COLUMBUS MCKINNON CORPORATION FLT due 05/14/28	95,490	95,271	95,490
COMCAST CABLE COMMUNICAT 9.46% due 11/15/22	32,729,000	35,299,523	35,254,764
COMCAST CORP 0.01% due 09/14/26	260,000	307,071	291,633
COMCAST CORP 2.35% due 01/15/27	3,650,000	3,869,247	3,780,266
COMCAST CORP 2.45% due 08/15/52	355,000	302,917	317,863
COMCAST CORP 2.80% due 01/15/51	3,660,000	3,543,247	3,526,053
COMCAST CORP 2.89% due 11/01/51	891,000	870,411	862,475
COMCAST CORP 2.94% due 11/01/56	3,671,000	3,568,218	3,496,750
COMCAST CORP 3.15% due 03/01/26	230,000	245,142	245,229
COMCAST CORP 3.25% due 11/01/39	50,000	50,838	52,752
COMCAST CORP 3.30% due 02/01/27	1,683,000	1,622,281	1,808,054
COMCAST CORP 3.30% due 04/01/27	1,390,000	1,406,849	1,494,005
COMCAST CORP 3.40% due 04/01/30	1,377,000	1,478,711	1,502,815
COMCAST CORP 3.40% due 07/15/46	293,000	313,935	310,334
COMCAST CORP 3.45% due 02/01/50	250,000	267,213	266,956
COMCAST CORP 3.75% due 04/01/40	170,000	186,100	190,319
COMCAST CORP 3.95% due 10/15/25	1,000,000	1,004,117	1,091,730
COMCAST CORP 3.97% due 11/01/47	401,000	454,553	461,691
COMCAST CORP 4.00% due 03/01/48	70,000	78,777	80,631
COMCAST CORP 4.00% due 08/15/47	100,000	111,906	115,019
COMCAST CORP 4.00% due 11/01/49	150,000	170,733	173,811
COMCAST CORP 4.15% due 10/15/28	2,632,000	2,741,567	2,987,929
COMCAST CORP 4.25% due 01/15/33	275,000	337,400	321,818
COMCAST CORP 4.25% due 10/15/30	773,000	893,950	892,097
COMCAST CORP 4.60% due 10/15/38	224,000	277,781	271,797
COMCAST CORP 4.70% due 10/15/48	200,000	263,753	254,669

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMCAST CORP 5.65% due 06/15/35	120,000	122,577	158,673
COMCAST CORP 6.50% due 11/15/35	75,000	86,140	107,669
COMISION FED DE ELECTRIC 5.75% due 02/14/42	359,000	428,593	391,310
COMISION FEDERAL DE ELEC 3.88% due 07/26/33	269,000	269,000	263,757
COMISION FEDERAL DE ELEC 4.88% due 01/15/24	305,000	328,311	323,681
COMISION FEDERAL DE ELEC 8.18% due 12/23/27	5,300,000	262,990	246,939
COMM MORTGAGE TRUST 0.71% due 08/10/46	32,706,119	456,627	317,711
COMM MORTGAGE TRUST 0.78% due 03/15/38	520,000	520,000	515,772
COMM MORTGAGE TRUST 0.86% due 12/10/47	34,356,538	2,207,722	731,145
COMM MORTGAGE TRUST 0.88% due 03/10/48	13,129,848	325,442	273,254
COMM MORTGAGE TRUST 0.91% due 08/10/50	28,297,669	515,566	363,520
COMM MORTGAGE TRUST 0.95% due 04/10/47	23,088,211	562,448	438,953
COMM MORTGAGE TRUST 2.85% due 05/10/48	379,185	383,140	379,051
COMM MORTGAGE TRUST 3.33% due 11/10/47	539,420	569,757	555,146
COMM MORTGAGE TRUST 3.35% due 02/10/48	1,270,000	1,331,380	1,331,083
COMM MORTGAGE TRUST 3.37% due 02/10/28	2,005,737	1,976,045	1,992,517
COMM MORTGAGE TRUST 3.42% due 03/10/31	785,000	819,254	804,670
COMM MORTGAGE TRUST 3.51% due 08/10/48	751,934	746,865	779,339
COMM MORTGAGE TRUST 3.61% due 10/10/48	1,010,000	1,074,314	1,076,484
COMM MORTGAGE TRUST 3.63% due 02/10/37	3,500,000	3,569,992	3,460,091
COMM MORTGAGE TRUST 3.64% due 12/10/47	3,760,000	3,854,889	3,961,118
COMM MORTGAGE TRUST 3.71% due 07/10/48	2,475,000	2,536,845	2,631,030
COMM MORTGAGE TRUST 3.90% due 03/10/31	515,000	542,542	530,378
COMM MORTGAGE TRUST 3.93% due 10/10/29	500,000	515,387	505,500
COMM MORTGAGE TRUST 3.96% due 03/10/47	2,235,000	2,381,332	2,343,632
COMM MORTGAGE TRUST 4.45% due 10/10/48	500,000	550,446	522,308
COMM MORTGAGE TRUST 4.51% due 09/10/47	470,000	508,711	493,864
COMM MORTGAGE TRUST 4.53% due 08/10/48	500,000	535,243	518,116
COMM MORTGAGE TRUST 4.56% due 09/10/50	850,000	736,340	907,469
COMM MORTGAGE TRUST 4.78% due 05/10/47	1,155,000	1,243,462	1,199,538
COMMERCIAL METALS CO 3.88% due 02/15/31	61,000	61,000	60,543
COMMERZBANK AG 6.13% due 03/31/99	400,000	500,806	495,250
COMMERZBANK AG 7.00% due 12/31/99	800,000	821,523	857,080
COMMONSPIRIT HEALTH 4.35% due 11/01/42	200,000	181,390	229,491
COMMONWEALTH EDISON CO 3.13% due 03/15/51	210,000	209,720	217,708
COMMONWEALTH EDISON CO 3.70% due 03/01/45	44,000	52,624	49,077
COMMONWEALTH EDISON CO 4.00% due 03/01/49	1,400,000	1,735,009	1,661,191
COMMSCOPE INC FLT due 04/06/26	888,636	882,497	876,231
COMMSCOPE INC 4.75% due 09/01/29	2,111,000	2,111,000	2,097,933
COMMSCOPE INC 6.00% due 03/01/26	1,345,000	1,388,118	1,385,350
COMMSCOPE INC 7.13% due 07/01/28	760,000	771,724	746,700
COMMSCOPE INC 8.25% due 03/01/27	2,872,000	3,004,947	2,951,526
COMMSCOPE TECH LLC 5.00% due 03/15/27	1,985,000	1,985,003	1,855,975
COMMSCOPE TECH LLC 6.00% due 06/15/25	1,398,000	1,407,500	1,398,000
COMPASS GROUP DIVERSIFIE 5.00% due 01/15/32	570,000	571,014	584,250
COMPASS GROUP DIVERSIFIE 5.25% due 04/15/29	1,345,000	1,359,690	1,408,888

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMPASS MINERALS INTERNA 6.75% due 12/01/27	70,000	74,665	74,118
COMSTOCK RESOURCES INC 5.88% due 01/15/30	908,000	908,000	930,700
COMSTOCK RESOURCES INC 6.75% due 03/01/29	362,000	370,044	392,625
CON EDISON CO OF NY INC 3.35% due 04/01/30	290,000	289,439	311,868
CON EDISON CO OF NY INC 3.95% due 04/01/50	313,000	310,993	357,570
CONAIR HOLDINGS LLC FLT due 05/17/28	1,008,473	1,004,500	1,007,928
CONDUENT BUS SERVICES 6.00% due 11/01/29	1,551,000	1,550,971	1,528,790
CONNECT FINCO SARL/CONNE 6.75% due 10/01/26	710,000	741,232	746,388
CONNECTWISE LLC FLT due 09/29/28	615,000	611,955	612,915
CONOCO FUNDING CO 7.25% due 10/15/31	33,000	34,511	46,531
CONOCOPHILLIPS 3.75% due 10/01/27	170,000	177,302	186,353
CONOCOPHILLIPS 4.30% due 08/15/28	1,130,000	1,159,599	1,274,178
CONOCOPHILLIPS 5.90% due 10/15/32	10,000	9,930	13,061
CONSENSUS CLOUD SOLUTION 6.50% due 10/15/28	400,000	400,000	418,000
CONSOLIDATED COMMUNICATI 5.00% due 10/01/28	2,027,000	2,034,206	2,047,270
CONSOLIDATED COMMUNICATI 6.50% due 10/01/28	795,000	854,932	842,700
CONSOLIDATED COMMUNICATION INC FLT due 10/02/27	507,002	509,130	505,816
CONSTELLATION AUTOMOTIVE 4.88% due 07/15/27	100,000	133,765	133,237
CONSTELLATION BRANDS INC 2.25% due 08/01/31	1,585,000	1,578,220	1,549,125
CONSTELLATION BRANDS INC 2.88% due 05/01/30	3,530,000	3,654,075	3,622,657
CONSTELLATION BRANDS INC 3.60% due 02/15/28	1,475,000	1,434,641	1,592,581
CONSTELLATION BRANDS INC 3.70% due 12/06/26	475,000	464,051	513,100
CONSTELLATION BRANDS INC 4.40% due 11/15/25	2,000,000	2,017,056	2,192,216
CONSTELLATION MERGER SUB 8.50% due 09/15/25	1,603,000	1,580,856	1,522,850
CONSTELLIUM SE 3.75% due 04/15/29	469,000	469,000	461,447
CONSTELLIUM SE 5.63% due 06/15/28	1,259,000	1,320,618	1,323,876
CONSUMER LOAN UNDERLYING BOND 2.92% due 03/15/28	2,442,597	2,442,375	2,452,080
CONSUMER LOAN UNDERLYING BOND 3.28% due 07/15/26	877,824	886,580	879,087
CONSUMERS ENERGY CO 2.65% due 08/15/52	309,000	299,719	300,567
CONSUMERS ENERGY CO 3.75% due 02/15/50	555,000	628,983	635,980
CONSUMERS ENERGY CO 3.80% due 11/15/28	5,000	4,994	5,560
CONTI GUMMI FINANCE B.V. 2.13% due 11/27/23	605,000	760,582	714,561
CONTINENTAL RESOURCES 2.27% due 11/15/26	210,000	210,000	208,425
CONTINENTAL RESOURCES 4.38% due 01/15/28	779,000	819,657	842,138
CONTINENTAL RESOURCES 4.50% due 04/15/23	70,000	73,445	72,133
CONTINENTAL RESOURCES 4.90% due 06/01/44	70,000	78,672	77,578
CONTINENTAL RESOURCES 5.75% due 01/15/31	999,000	1,174,830	1,176,442
CONTINUUM ENERGY LEVANTE 4.50% due 02/09/27	297,750	306,804	304,449
CONTL AIRLINES 2007 1 5.98% due 10/19/23	69,095	67,624	69,884
CONTROLADORA MABE SA CV 5.60% due 10/23/28	300,000	348,228	341,250
CONVERGEONE HOLDINGS INC FLT due 01/04/26	1,098,974	1,088,265	1,074,423
COOPERAT RABOBANK UA/NY 2.75% due 01/10/22	2,000,000	2,001,075	2,000,771
COOPERATIEVE RABOBANK UA 1.34% due 06/24/26	250,000	250,000	246,407
COOPERATIEVE RABOBANK UA 3.88% due 02/08/22	11,500,000	11,541,098	11,538,045
COOPERATIEVE RABOBANK UA 4.38% due 08/04/25	1,530,000	1,527,057	1,657,438
COOPERATIEVE RABOBANK UA 4.63% due 12/31/49	1,000,000	1,247,775	1,243,812

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CORE AND MAIN LP FLT due 07/27/28	496,179	496,179	492,666
CORELOGIC INC FLT due 06/02/28	798,000	796,032	796,404
CORELOGIC INC 4.50% due 05/01/28	1,173,000	1,173,000	1,168,543
CORNERSTONE BUILDING 6.13% due 01/15/29	3,189,000	3,362,807	3,408,563
CORNERSTONE BUILDNG BRANDS INC FLT due 04/12/28	1,812,091	1,812,699	1,805,296
CORNERSTONE CHEMICAL CO 6.75% due 08/15/24	453,000	441,486	405,435
CORNING INC 4.38% due 11/15/57	99,000	118,874	117,694
CORP BACKED TRUST CERTS 0.00% due 01/00/00	8,200	4,687	293
CORP FINANCIERA DE DESAR 4.75% due 07/15/25	200,000	216,922	217,500
COSMOPOLITAN HOTEL TRUST 1.04% due 11/15/36	1,164,000	1,165,942	1,163,285
COSMOPOLITAN HOTEL TRUST 1.49% due 11/15/36	4,500,000	4,355,797	4,497,237
COSMOPOLITAN HOTEL TRUST 2.34% due 11/15/36	6,000,000	5,146,951	5,996,318
COSTA RICA GOVERNMENT 4.25% due 01/26/23	200,000	198,140	202,750
COSTA RICA GOVERNMENT 4.38% due 04/30/25	870,000	839,762	885,225
COSTA RICA GOVERNMENT 5.63% due 04/30/43	700,000	572,725	598,507
COSTA RICA GOVERNMENT 6.13% due 02/19/31	520,000	529,434	524,550
COSTA RICA GOVERNMENT 7.00% due 04/04/44	200,000	205,354	195,750
COSTAR GROUP INC 2.80% due 07/15/30	800,000	799,456	800,189
COSTCO WHOLESALE CORP 1.38% due 06/20/27	790,000	791,801	783,904
COSTCO WHOLESALE CORP 1.60% due 04/20/30	450,000	449,849	435,941
COTERRA ENERGY INC 3.90% due 05/15/27	1,330,000	1,451,365	1,429,250
COTERRA ENERGY INC 4.38% due 03/15/29	820,000	923,157	916,253
COTY INC 3.88% due 04/15/26	900,000	1,096,696	1,043,425
COTY INC 5.00% due 04/15/26	3,519,000	3,519,729	3,624,676
COTY INC 6.50% due 04/15/26	1,695,000	1,748,128	1,747,969
COTY/HFC PRESTIGE/INT US 4.75% due 01/15/29	125,000	125,000	127,031
COUNTRY GARDEN HLDGS 3.88% due 10/22/30	984,000	871,410	853,620
COUNTRY GARDEN HLDGS 5.40% due 05/27/25	200,000	193,081	190,055
COUNTRY GARDEN HLDGS 6.15% due 09/17/25	885,000	828,255	860,784
COUNTRYWIDE ALTERNATIVE LOAN T 0.38% due 04/25/47	1,000,082	651,532	914,695
COUNTRYWIDE ALTERNATIVE LOAN T 0.39% due 06/25/47	992,341	617,748	852,163
COUNTRYWIDE ALTERNATIVE LOAN T 0.51% due 05/25/36	931,133	1,809,000	859,055
COUNTRYWIDE ALTERNATIVE LOAN T 0.63% due 07/25/46	290,202	83,541	280,967
COUNTRYWIDE ALTERNATIVE LOAN T 1.79% due 02/25/36	348,096	199,856	116,570
COUNTRYWIDE ALTERNATIVE LOAN T 2.46% due 02/25/37	1,472,802	46,051	93,235
COUNTRYWIDE ALTERNATIVE LOAN T 2.52% due 12/20/46	4,906,791	217,077	284,948
COUNTRYWIDE ALTERNATIVE LOAN T 2.55% due 09/25/35	1,828,160	6,742	253,362
COUNTRYWIDE ALTERNATIVE LOAN T 2.63% due 03/20/46	1,820,570	85,177	132,820
COUNTRYWIDE ASSET BACKED CERTI 0.89% due 10/25/47	2,859,519	2,621,078	2,848,511
COUNTRYWIDE HOME EQUITY LOAN T 0.31% due 02/15/29	20	13	20
COUNTRYWIDE HOME LOANS 0.43% due 06/25/35	4,086	3,564	3,952
COUNTRYWIDE HOME LOANS 0.71% due 03/25/35	176	100	171
COUNTRYWIDE HOME LOANS 0.75% due 02/25/35	249	151	229
COUNTRYWIDE HOME LOANS 0.77% due 03/25/35	7,014	6,104	6,575
COVANTA HOLDING CORP 5.00% due 09/01/30	1,075,000	1,143,682	1,096,500
COVERT MERGECO INC 4.88% due 12/01/29	1,700,000	1,700,000	1,725,500

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COVESTRO AG 0.88% due 02/03/26	200,000	248,407	231,981
COX COMMUNICATIONS INC 3.15% due 08/15/24	245,000	248,240	255,327
COX COMMUNICATIONS INC 3.50% due 08/15/27	3,492,000	3,478,223	3,751,077
COX COMMUNICATIONS INC 3.60% due 06/15/51	223,000	221,756	233,534
COX COMMUNICATIONS INC 3.85% due 02/01/25	2,064,000	2,063,452	2,195,385
CP ATLAS BUYER INC FLT due 11/23/27	496,283	497,361	493,553
CPM HLDGS INC FLT due 11/16/26	17,260	17,017	17,196
CQP HOLDCO LP FLT due 06/05/28	497,500	495,214	496,047
CQP HOLDCO LP/BIP V CHIN 5.50% due 06/15/31	1,425,000	1,427,073	1,487,344
CRED SUIS GP FUN LTD 3.80% due 09/15/22	837,000	856,425	855,061
CREDIT ACCEPTANC 5.13% due 12/31/24	200,000	205,119	205,000
CREDIT ACCEPTANCE AUTO LOAN TR 0.96% due 02/15/30	1,600,000	1,599,997	1,590,421
CREDIT ACCEPTANCE AUTO LOAN TR 1.00% due 05/15/30	825,000	824,924	818,236
CREDIT ACCEPTANCE AUTO LOAN TR 1.37% due 07/16/29	605,000	604,886	606,946
CREDIT ACCEPTANCE AUTO LOAN TR 2.38% due 11/15/28	980,113	979,996	988,792
CREDIT AGRICOLE LONDON 1.91% due 06/16/26	1,175,000	1,175,000	1,177,257
CREDIT AGRICOLE LONDON 3.25% due 10/04/24	1,725,000	1,722,341	1,804,401
CREDIT BANK OF MOSCOW (C 7.63% due 12/31/99	1,412,000	1,352,757	1,306,100
CREDIT SUISSE ABS REPACKAGING 2.50% due 01/25/30	207,341	197,930	206,762
CREDIT SUISSE AG 6.50% due 08/08/23	8,875,000	9,076,331	9,551,719
CREDIT SUISSE FIRST BOSTON MOR 0.74% due 11/25/31	46,170	48,177	31,404
CREDIT SUISSE GROUP AG 1.00% due 06/24/27	305,000	379,261	351,077
CREDIT SUISSE GROUP AG 2.19% due 06/05/26	1,270,000	1,270,000	1,277,098
CREDIT SUISSE GROUP AG 2.59% due 09/11/25	250,000	250,000	255,288
CREDIT SUISSE GROUP AG 3.09% due 05/14/32	1,390,000	1,390,000	1,414,397
CREDIT SUISSE GROUP AG 4.19% due 04/01/31	710,000	710,000	783,015
CREDIT SUISSE GROUP AG 4.28% due 01/09/28	1,400,000	1,458,144	1,519,707
CREDIT SUISSE GROUP AG 4.50% due 12/31/99	515,000	515,000	502,125
CREDIT SUISSE GROUP AG 4.55% due 04/17/26	1,204,000	1,221,626	1,326,496
CREDIT SUISSE GROUP AG 5.25% due 12/31/99	650,000	661,381	671,125
CREDIT SUISSE GROUP AG 6.25% due 12/29/49	1,200,000	1,288,089	1,278,000
CREDIT SUISSE GROUP AG 6.38% due 12/31/99	450,000	477,643	485,010
CREDIT SUISSE GROUP AG 7.25% due 12/31/99	1,200,000	1,305,977	1,318,656
CREDIT SUISSE MORTGAGE TRUST 0.99% due 05/25/65	1,564,479	1,564,462	1,551,841
CREDIT SUISSE MORTGAGE TRUST 1.07% due 05/15/36	500,000	500,882	499,849
CREDIT SUISSE MORTGAGE TRUST 1.09% due 05/15/36	460,000	460,830	459,861
CREDIT SUISSE MORTGAGE TRUST 1.11% due 01/25/60	4,022,123	4,022,096	3,917,270
CREDIT SUISSE MORTGAGE TRUST 1.32% due 05/15/36	500,000	500,889	499,455
CREDIT SUISSE MORTGAGE TRUST 1.35% due 05/25/66	697,868	697,857	686,352
CREDIT SUISSE MORTGAGE TRUST 1.63% due 04/25/66	1,736,351	1,736,341	1,715,573
CREDIT SUISSE MORTGAGE TRUST 1.69% due 05/15/36	500,000	501,105	498,118
CREDIT SUISSE MORTGAGE TRUST 1.76% due 10/25/66	637,117	637,108	631,498
CREDIT SUISSE MORTGAGE TRUST 1.84% due 10/25/66	698,750	698,746	696,917
CREDIT SUISSE MORTGAGE TRUST 2.00% due 01/25/60	1,026,957	1,042,650	1,032,057
CREDIT SUISSE MORTGAGE TRUST 2.00% due 10/25/60	820,529	838,249	819,633
CREDIT SUISSE MORTGAGE TRUST 2.26% due 08/15/37	1,298,000	1,334,134	1,308,304

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CREDIT SUISSE MORTGAGE TRUST 2.57% due 07/25/49	796,306	796,276	802,925
CREDIT SUISSE MORTGAGE TRUST 2.78% due 07/25/49	1,750,896	1,750,829	1,767,401
CREDIT SUISSE MORTGAGE TRUST 2.80% due 07/15/31	400,000	411,527	399,926
CREDIT SUISSE MORTGAGE TRUST 2.88% due 07/25/49	1,750,896	1,750,808	1,759,845
CREDIT SUISSE MORTGAGE TRUST 3.28% due 12/15/41	900,000	855,898	843,184
CREDIT SUISSE MORTGAGE TRUST 3.50% due 02/25/48	3,965,235	3,871,718	4,025,584
CREDIT SUISSE MORTGAGE TRUST 3.54% due 07/15/31	505,000	505,844	492,211
CREDIT SUISSE MORTGAGE TRUST 3.70% due 08/15/37	500,000	515,566	508,941
CREDIT SUISSE MORTGAGE TRUST 3.95% due 09/15/37	9,650,000	9,425,428	10,151,799
CREDIT SUISSE NEW YORK 1.25% due 08/07/26	1,398,000	1,395,070	1,363,613
CREDIT SUISSE NEW YORK 2.80% due 04/08/22	446,000	449,039	448,706
CREDIT SUISSE NEW YORK 2.95% due 04/09/25	1,025,000	1,024,304	1,072,902
CRESTWOOD MID PARTNER LP 5.63% due 05/01/27	260,000	264,428	264,875
CRESTWOOD MID PARTNER LP 6.00% due 02/01/29	400,000	417,581	415,498
CRH FINLAND SERVICES OYJ 0.88% due 11/05/23	290,000	355,673	335,294
CROATIA 6.00% due 01/26/24	3,193,000	3,518,008	3,499,502
CROCS INC 4.13% due 08/15/31	350,000	351,712	342,125
CROCS INC 4.25% due 03/15/29	75,000	75,000	74,063
CROSBY US ACQUISITION CORP FLT due 06/26/26	941,891	933,821	938,359
CROWN AMER/CAP CORP V 4.25% due 09/30/26	200,000	214,441	213,500
CROWN CASTLE INTL CORP 1.05% due 07/15/26	865,000	862,714	835,342
CROWN CASTLE INTL CORP 2.10% due 04/01/31	865,000	861,389	827,757
CROWN CASTLE INTL CORP 2.25% due 01/15/31	584,000	582,139	568,962
CROWN CASTLE INTL CORP 2.50% due 07/15/31	302,000	294,940	299,760
CROWN CASTLE INTL CORP 3.10% due 11/15/29	2,896,000	3,103,000	3,023,758
CROWN CASTLE INTL CORP 3.15% due 07/15/23	3,400,000	3,396,256	3,502,394
CROWN CASTLE INTL CORP 3.25% due 01/15/51	700,000	714,070	687,837
CROWN CASTLE INTL CORP 3.30% due 07/01/30	325,000	356,177	342,812
CROWN CASTLE INTL CORP 3.70% due 06/15/26	30,000	32,799	32,151
CROWN CASTLE INTL CORP 3.80% due 02/15/28	660,000	731,085	718,142
CROWN CASTLE INTL CORP 4.15% due 07/01/50	125,000	141,569	140,565
CROWN CASTLE INTL CORP 4.30% due 02/15/29	32,000	36,793	35,721
CROWN CASTLE INTL CORP 5.20% due 02/15/49	75,000	98,577	96,226
CROWN CASTLE TOWERS LLC 4.24% due 07/15/48	1,018,000	1,115,963	1,110,505
CROWN CORK + SEAL CO INC 7.38% due 12/15/26	700,000	827,601	844,375
CROWNROCK LP/CROWNROCK F 5.00% due 05/01/29	1,704,000	1,711,274	1,767,900
CROWNROCK LP/CROWNROCK F 5.63% due 10/15/25	852,000	852,653	871,170
CSAIL COMMERCIAL MORTGAGE TRUS 0.74% due 06/15/57	34,744,265	794,737	700,757
CSAIL COMMERCIAL MORTGAGE TRUS 2.50% due 12/15/52	600,000	562,267	539,885
CSAIL COMMERCIAL MORTGAGE TRUS 2.56% due 03/15/53	535,795	559,567	546,383
CSAIL COMMERCIAL MORTGAGE TRUS 3.02% due 09/15/52	3,068,000	3,267,628	3,236,041
CSAIL COMMERCIAL MORTGAGE TRUS 3.24% due 04/15/50	576,815	601,348	589,624
CSAIL COMMERCIAL MORTGAGE TRUS 3.71% due 11/15/48	500,000	514,164	494,637
CSAIL COMMERCIAL MORTGAGE TRUS 3.78% due 03/15/52	2,000,000	2,250,616	2,171,700
CSAIL COMMERCIAL MORTGAGE TRUS 4.04% due 04/15/50	1,050,000	1,103,237	1,061,781
CSAIL COMMERCIAL MORTGAGE TRUS 4.08% due 12/15/52	450,000	480,198	467,742

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CSAIL COMMERCIAL MORTGAGE TRUS 4.24% due 06/15/52	500,000	539,700	523,764
CSAIL COMMERCIAL MORTGAGE TRUS 4.48% due 03/15/52	420,000	466,406	462,970
CSAIL COMMERCIAL MORTGAGE TRUS 4.65% due 11/15/48	950,000	1,026,511	996,366
CSAIL COMMERCIAL MORTGAGE TRUS 4.74% due 08/15/51	500,000	507,554	538,662
CSC HOLDINGS LLC 3.38% due 02/15/31	3,287,000	3,216,799	3,077,454
CSC HOLDINGS LLC 4.13% due 12/01/30	1,780,000	1,773,794	1,737,725
CSC HOLDINGS LLC 4.50% due 11/15/31	220,000	220,866	217,250
CSC HOLDINGS LLC 4.63% due 12/01/30	3,150,000	3,077,951	2,980,688
CSC HOLDINGS LLC 5.00% due 11/15/31	1,355,000	1,296,930	1,305,881
CSC HOLDINGS LLC 5.25% due 06/01/24	360,000	381,691	374,400
CSC HOLDINGS LLC 5.38% due 02/01/28	878,000	897,991	909,055
CSC HOLDINGS LLC 5.50% due 04/15/27	2,320,000	2,395,604	2,398,300
CSC HOLDINGS LLC 5.75% due 01/15/30	4,472,000	4,731,732	4,455,230
CSC HOLDINGS LLC 6.50% due 02/01/29	3,960,000	4,080,192	4,237,200
CSC HOLDINGS LLC 7.50% due 04/01/28	1,555,000	1,695,183	1,667,738
CSX CORP 2.50% due 05/15/51	208,000	192,098	192,171
CSX CORP 2.60% due 11/01/26	403,000	395,828	420,044
CSX CORP 3.25% due 06/01/27	269,000	277,427	288,449
CSX CORP 4.30% due 03/01/48	153,000	187,464	186,756
CTR PARTNERSHIP/CARETRST 3.88% due 06/30/28	100,000	100,000	102,000
CUBESMART LP 2.00% due 02/15/31	700,000	692,758	674,265
CUBESMART LP 2.50% due 02/15/32	1,000,000	992,252	995,571
CURO FINANCE LLC 7.50% due 08/01/28	800,000	803,999	804,000
CUSHMAN + WAKEFIELD US 6.75% due 05/15/28	1,035,000	1,109,878	1,107,450
CVR ENERGY INC 5.25% due 02/15/25	640,000	610,693	617,600
CVS HEALTH CORP 1.75% due 08/21/30	2,100,000	2,066,330	2,001,194
CVS HEALTH CORP 2.13% due 09/15/31	360,000	357,806	352,536
CVS HEALTH CORP 2.63% due 08/15/24	435,000	435,401	450,403
CVS HEALTH CORP 2.70% due 08/21/40	1,000,000	990,887	963,161
CVS HEALTH CORP 2.75% due 12/01/22	1,710,000	1,723,389	1,733,732
CVS HEALTH CORP 3.00% due 08/15/26	1,898,000	2,047,526	2,004,127
CVS HEALTH CORP 3.63% due 04/01/27	989,000	1,051,241	1,073,164
CVS HEALTH CORP 3.75% due 04/01/30	1,115,000	1,112,885	1,222,433
CVS HEALTH CORP 3.88% due 07/20/25	305,000	304,526	327,780
CVS HEALTH CORP 4.13% due 04/01/40	635,000	624,915	729,038
CVS HEALTH CORP 4.25% due 04/01/50	970,000	1,054,964	1,172,357
CVS HEALTH CORP 4.30% due 03/25/28	978,000	1,023,409	1,097,499
CVS HEALTH CORP 4.78% due 03/25/38	1,975,000	1,940,657	2,404,067
CVS HEALTH CORP 5.05% due 03/25/48	1,230,000	1,350,739	1,608,149
CVS HEALTH CORP 5.13% due 07/20/45	1,491,000	1,792,660	1,938,097
CVS HEALTH CORP 5.30% due 12/05/43	75,000	98,049	98,997
CVS HEALTH CORP 6.25% due 06/01/27	94,000	114,751	113,595
CYDSA SAB DE CV 6.25% due 10/04/27	238,000	248,287	247,520
CZECH REPUBLIC 0.10% due 04/17/22	93,860,000	4,261,526	4,241,330
CZECH REPUBLIC 0.95% due 05/15/30	6,060,000	271,217	235,404
CZECH REPUBLIC 2.00% due 10/13/33	13,880,000	650,376	581,004

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CZECH REPUBLIC 2.50% due 08/25/28	15,530,000	696,933	684,341
CZECH REPUBLIC 2.75% due 07/23/29	23,390,000	1,073,830	1,047,003
D.R. HORTON INC 1.30% due 10/15/26	479,000	478,643	467,726
D.R. HORTON INC 2.60% due 10/15/25	122,000	128,751	125,931
DAE FUNDING LLC 1.55% due 08/01/24	200,000	199,044	198,500
DAE FUNDING LLC 3.38% due 03/20/28	1,300,000	1,311,672	1,313,000
DAE SUKUK DIFC LTD 3.75% due 02/15/26	850,000	846,052	876,563
DAIMLER FINANCE NA LLC 1.06% due 02/15/22	19,200,000	19,219,937	19,216,796
DAIMLER FINANCE NA LLC 1.75% due 03/10/23	5,000,000	5,068,012	5,049,983
DAIMLER FINANCE NA LLC 2.13% due 03/10/25	580,000	583,418	590,815
DAIMLER FINANCE NA LLC 2.55% due 08/15/22	1,150,000	1,165,668	1,163,038
DAIMLER FINANCE NA LLC 3.30% due 05/19/25	150,000	160,737	158,165
DAIMLER FINANCE NA LLC 3.50% due 08/03/25	575,000	624,474	612,540
DANA INC 4.25% due 09/01/30	250,000	257,549	253,438
DANA INC 4.50% due 02/15/32	175,000	175,000	174,563
DANA INC 5.38% due 11/15/27	310,000	324,797	325,095
DANA INC 5.63% due 06/15/28	1,919,000	2,032,016	2,038,938
DANONE SA 2.59% due 11/02/23	770,000	770,000	789,418
DANSKE BANK A/S 1.23% due 06/22/24	1,163,000	1,163,080	1,161,255
DANSKE BANK A/S 1.55% due 09/10/27	287,000	287,000	280,404
DANSKE BANK A/S 3.24% due 12/20/25	640,000	651,945	664,945
DANSKE BANK A/S 3.88% due 09/12/23	310,000	314,438	322,424
DANSKE BANK A/S 5.00% due 01/12/22	1,598,000	1,599,108	1,599,416
DANSKE BANK A/S 5.38% due 01/12/24	1,488,000	1,536,567	1,601,770
DAVITA INC 3.75% due 02/15/31	1,488,000	1,485,554	1,449,803
DAVITA INC 4.63% due 06/01/30	2,927,000	3,044,184	2,996,516
DBGS MORTGAGE TRUST 0.89% due 06/15/33	1,765,000	1,766,535	1,761,676
DBGS MORTGAGE TRUST 1.59% due 06/15/33	500,000	484,531	493,727
DBWF MORTGAGE TRUST 1.13% due 12/19/30	470,000	470,765	468,865
DBWF MORTGAGE TRUST 1.43% due 12/19/30	500,000	500,356	498,347
DCERT BUYER INC FLT due 10/16/26	1,019,622	1,022,383	1,016,961
DCG ACQUISITION CORP FLT due 09/30/26	668,234	657,142	666,564
DCP MIDSTREAM OPERATING 3.25% due 02/15/32	800,000	800,000	806,000
DCP MIDSTREAM OPERATING 3.88% due 03/15/23	358,000	352,781	366,764
DCP MIDSTREAM OPERATING 5.13% due 05/15/29	508,000	439,682	574,040
DCP MIDSTREAM OPERATING 5.38% due 07/15/25	237,000	251,991	258,923
DCP MIDSTREAM OPERATING 5.60% due 04/01/44	445,000	448,242	553,580
DCP MIDSTREAM OPERATING 5.63% due 07/15/27	960,000	1,057,860	1,084,800
DCP MIDSTREAM OPERATING 5.85% due 05/21/43	305,000	261,050	295,850
DCP MIDSTREAM OPERATING 6.45% due 11/03/36	110,000	123,894	143,955
DCP MIDSTREAM OPERATING 6.75% due 09/15/37	75,000	88,172	100,324
DEALER TIRE LLC FLT due 12/12/25	493,703	493,703	492,962
DEALER TIRE LLC/DT ISSR 8.00% due 02/01/28	350,000	363,905	364,322
DEEPHAVEN RESIDENTIAL MORTGAGE 1.13% due 05/25/65	2,532,999	2,532,939	2,512,365
DEERE + COMPANY 3.10% due 04/15/30	100,000	99,841	107,774
DEERE + COMPANY 3.75% due 04/15/50	490,000	540,675	578,748

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DEI SALES INC FLT due 04/28/28	395,000	389,619	394,013
DELEK LOG PART/FINANCE 6.75% due 05/15/25	403,000	396,381	412,068
DELL INT LLC / EMC CORP 3.45% due 12/15/51	1,394,000	1,393,485	1,338,386
DELL INT LLC / EMC CORP 5.30% due 10/01/29	1,024,000	1,185,624	1,200,327
DELL INT LLC / EMC CORP 5.45% due 06/15/23	982,000	1,004,975	1,035,905
DELL INT LLC / EMC CORP 5.85% due 07/15/25	850,000	962,407	963,429
DELL INT LLC / EMC CORP 6.02% due 06/15/26	2,625,000	2,833,183	3,034,110
DELL INT LLC / EMC CORP 6.20% due 07/15/30	175,000	208,260	220,827
DELL INT LLC / EMC CORP 8.10% due 07/15/36	932,000	1,289,992	1,418,131
DELL INT LLC / EMC CORP 8.35% due 07/15/46	115,000	174,643	191,188
DELOS FIN S A R L FLT due 10/06/23	1,475,000	1,475,000	1,474,086
DELTA AIR LINES 2019 1AA 3.20% due 10/25/25	388,000	387,456	401,156
DELTA AIR LINES INC 2.90% due 10/28/24	230,000	224,585	234,516
DELTA AIR LINES INC 3.63% due 03/15/22	340,000	334,068	340,002
DELTA AIR LINES INC 3.75% due 10/28/29	842,000	845,738	862,917
DELTA AIR LINES INC 3.80% due 04/19/23	200,000	187,334	204,484
DELTA AIR LINES INC 7.00% due 05/01/25	3,270,000	3,297,382	3,738,950
DELTA AIR LINES INC 7.38% due 01/15/26	1,118,000	1,135,825	1,316,218
DELTA AIR LINES/SKYMILES 4.50% due 10/20/25	1,000,000	1,013,936	1,051,012
DELTA AIR LINES/SKYMILES 4.75% due 10/20/28	2,036,000	2,076,754	2,223,274
DEMIRE REAL ESTATE AG 1.88% due 10/15/24	200,000	237,764	223,451
DENTSPLY SIRONA INC 3.25% due 06/01/30	700,000	698,724	739,385
DETROIT MI CITY SCH DIST 0.14% due 05/01/30	4,000,000	4,000,000	4,000,000
DEUTSCHE BAHN FIN GMBH 0.63% due 04/15/36	100,000	117,717	109,058
DEUTSCHE BANK AG 2.63% due 02/12/26	400,000	523,880	491,726
DEUTSCHE BANK AG 4.10% due 01/13/26	166,000	176,112	178,057
DEUTSCHE BANK NY 1.31% due 11/16/22	2,200,000	2,200,000	2,213,586
DEUTSCHE BANK NY 1.45% due 04/01/25	303,000	304,520	301,119
DEUTSCHE BANK NY 1.69% due 03/19/26	912,000	917,817	907,507
DEUTSCHE BANK NY 2.13% due 11/24/26	700,000	700,000	698,851
DEUTSCHE BANK NY 2.22% due 09/18/24	2,600,000	2,600,000	2,633,443
DEUTSCHE BANK NY 3.04% due 05/28/32	875,000	875,000	881,683
DEUTSCHE LUFTHANSA AG 2.00% due 07/14/24	100,000	117,273	112,867
DEUTSCHE LUFTHANSA AG 2.88% due 05/16/27	100,000	115,151	111,237
DEVELOPMENT BANK OF KAZA 4.13% due 12/10/22	549,000	563,284	560,941
DEVELOPMENT BK OF JAPAN 0.50% due 03/04/24	1,300,000	1,298,570	1,287,089
DEVON ENERGY CORPORATION 4.50% due 01/15/30	207,000	226,754	222,234
DEVON ENERGY CORPORATION 4.75% due 05/15/42	127,000	146,905	147,045
DEVON ENERGY CORPORATION 5.00% due 06/15/45	1,123,000	1,152,257	1,357,394
DEVON ENERGY CORPORATION 5.25% due 10/15/27	366,000	394,306	386,091
DEVON ENERGY CORPORATION 5.60% due 07/15/41	1,180,000	1,264,167	1,480,099
DEVON ENERGY CORPORATION 5.85% due 12/15/25	1,331,000	1,405,982	1,521,841
DEVON ENERGY CORPORATION 5.88% due 06/15/28	3,000	3,266	3,249
DEVON ENERGY CORPORATION 8.25% due 08/01/23	815,000	886,706	890,160
DEVT BANK OF MONGOLIA 7.25% due 10/23/23	1,225,000	1,302,859	1,289,438
DEWOLF PARK CLO, LTD 1.97% due 10/15/30	250,000	250,000	249,874

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DEXKO GLOBAL INC FLT due 10/04/28	320,000	318,701	318,451
DG INVSMNT INRMDT HOLGS 2 INC FLT due 03/31/28	2,080,250	2,080,250	2,077,650
DH EUROPE FINANCE II 2.60% due 11/15/29	600,000	599,532	619,915
DH EUROPE FINANCE II 3.25% due 11/15/39	100,000	104,010	106,751
DIAMOND BC BV 4.63% due 10/01/29	1,435,000	1,452,175	1,423,477
DIAMOND SPORTS GR/DIAMON 5.38% due 08/15/26	1,100,000	880,785	550,000
DIAMOND SPORTS GROUP LLC FLT due 08/24/26	148,858	114,993	68,598
DIAMONDBACK ENERGY INC 2.88% due 12/01/24	780,000	809,735	809,183
DIAMONDBACK ENERGY INC 3.13% due 03/24/31	703,000	729,668	724,547
DIAMONDBACK ENERGY INC 3.25% due 12/01/26	297,000	308,450	313,223
DIAMONDBACK ENERGY INC 3.50% due 12/01/29	1,562,000	1,637,608	1,656,356
DIAMONDBACK ENERGY INC 4.40% due 03/24/51	71,000	80,368	81,381
DIC ASSET AG 2.25% due 09/22/26	100,000	108,632	107,750
DIG INTL FIN/DIG INTL HL 8.75% due 05/25/24	215,000	223,165	220,646
DIGICEL GROUP HOLDINGS 10.00% due 04/01/24	1,393,392	1,305,581	1,393,392
DIGITAL DUTCH FINCO BV 0.63% due 07/15/25	210,000	256,998	241,411
DILLARDS INC 7.75% due 05/15/27	3,325,000	3,318,017	3,936,974
DILLARDS INC 7.88% due 01/01/23	610,000	610,325	645,677
DIOCLE SPA 3.88% due 06/30/26	158,723	191,992	180,816
DIRECT CHASSISLINK INC FLT due 04/10/26	1,963,943	1,981,642	1,963,118
DIRECTV FIN LLC/COINC 5.88% due 08/15/27	3,824,000	3,877,190	3,914,667
DIRECTV FINANCING LLC FLT due 08/02/27	1,661,750	1,649,116	1,662,232
DISCOVER FINANCIAL SVS 6.13% due 12/31/99	910,000	988,133	1,003,275
DISH DBS CORP 5.13% due 06/01/29	2,473,000	2,472,457	2,250,430
DISH DBS CORP 5.25% due 12/01/26	3,095,000	3,095,000	3,143,855
DISH DBS CORP 5.75% due 12/01/28	1,756,000	1,756,000	1,773,560
DISH DBS CORP 5.88% due 07/15/22	4,744,000	4,838,964	4,821,090
DISH DBS CORP 5.88% due 11/15/24	570,000	522,272	585,538
DISH DBS CORP 7.38% due 07/01/28	635,000	675,551	642,938
DISH DBS CORP 7.75% due 07/01/26	2,802,000	3,024,986	2,956,110
DIVERSIFIED HEALTHCARE T 4.38% due 03/01/31	300,000	296,341	288,125
DIVERSIFIED HEALTHCARE T 4.75% due 02/15/28	600,000	596,286	587,124
DIVERSIFIED HEALTHCARE T 4.75% due 05/01/24	300,000	304,029	307,179
DIVERSIFIED HEALTHCARE T 9.75% due 06/15/25	1,269,000	1,363,695	1,372,995
DIVERSITECH HOLDINGS INC FLT due 12/16/29	701,321	694,308	700,886
DLLMT LLC 0.60% due 03/20/24	6,628,000	6,627,391	6,613,788
DOLLAR GENERAL CORP 3.25% due 04/15/23	50,000	51,384	51,208
DOLLAR TREE INC 4.00% due 05/15/25	1,500,000	1,499,244	1,611,400
DOMINICAN REPUBLIC 4.50% due 01/30/30	3,728,000	3,905,855	3,788,580
DOMINICAN REPUBLIC 4.88% due 09/23/32	2,835,000	3,028,434	2,881,069
DOMINICAN REPUBLIC 5.30% due 01/21/41	475,000	470,746	469,063
DOMINICAN REPUBLIC 5.50% due 01/27/25	209,000	226,052	225,931
DOMINICAN REPUBLIC 5.88% due 01/30/60	2,975,000	3,111,864	2,859,719
DOMINICAN REPUBLIC 5.88% due 04/18/24	1,060,000	1,102,967	1,108,771
DOMINICAN REPUBLIC 5.95% due 01/25/27	1,437,000	1,610,961	1,598,663
DOMINICAN REPUBLIC 6.00% due 07/19/28	1,047,000	1,196,858	1,168,714

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DOMINICAN REPUBLIC 6.40% due 06/05/49	697,000	758,358	731,857
DOMINICAN REPUBLIC 6.50% due 02/15/48	351,000	406,437	372,064
DOMINICAN REPUBLIC 6.85% due 01/27/45	4,045,000	4,703,865	4,459,613
DOMINICAN REPUBLIC 6.88% due 01/29/26	2,383,000	2,707,064	2,714,261
DOMINICAN REPUBLIC 7.45% due 04/30/44	1,684,000	2,092,703	1,991,330
DOMINICAN REPUBLIC 9.75% due 06/05/26	9,000,000	164,849	174,074
DOMINION ENERGY INC 3.07% due 08/15/24	1,775,000	1,775,862	1,837,297
DOMINION ENERGY INC 3.38% due 04/01/30	475,000	470,947	504,076
DOMINION ENERGY INC 5.75% due 10/01/54	5,400,000	5,400,000	5,761,606
DOMTAR CORP 6.75% due 10/01/28	300,000	300,000	307,944
DOMTAR CORPORATION FLT due 09/20/28	180,645	179,290	178,237
DOMTAR CORPORATION FLT due 11/30/28	379,355	376,510	374,298
DORIC NIMROD AIR 2012 1A 5.13% due 11/30/24	474,580	482,144	469,806
DOW CHEMICAL CO/THE 9.40% due 05/15/39	2,996,000	3,629,346	5,367,695
DP WORLD CRESCENT LTD 3.75% due 01/30/30	210,000	224,603	221,907
DP WORLD CRESCENT LTD 3.88% due 07/18/29	238,000	257,294	253,470
DP WORLD CRESCENT LTD 4.85% due 09/26/28	1,700,000	1,915,469	1,904,921
DP WORLD PLC 5.63% due 09/25/48	400,000	508,682	490,740
DP WORLD PLC 6.85% due 07/02/37	400,000	539,063	525,970
DP WORLD SALAAM 6.00% due 12/31/99	251,000	268,698	271,126
DRIVE AUTO RECEIVABLES TRUST 0.52% due 01/15/25	4,440,000	4,439,761	4,436,523
DRIVEN BRANDS FUNDING, LLC 3.24% due 01/20/51	744,375	760,298	755,283
DRIVEN HOLDINGS LLC FLT due 11/04/28	250,000	248,754	249,375
DRYDEN SENIOR LOAN FUND 1.12% due 07/17/31	1,402,000	1,383,810	1,402,479
DRYDEN SENIOR LOAN FUND 1.16% due 04/15/34	440,000	440,000	438,552
DRYDEN SENIOR LOAN FUND 1.27% due 10/20/34	9,000,000	9,000,000	8,997,741
DRYDEN SENIOR LOAN FUND 1.34% due 01/18/32	250,000	250,717	250,020
DRYDEN SENIOR LOAN FUND 1.51% due 05/15/31	3,500,000	3,500,000	3,500,074
DRYDEN SENIOR LOAN FUND 1.77% due 07/15/30	250,000	250,113	250,080
DRYDEN SENIOR LOAN FUND 1.82% due 10/15/30	250,000	250,149	250,009
DRYDEN SENIOR LOAN FUND 3.77% due 04/15/29	1,000,000	1,000,000	1,002,726
DSLA MORTGAGE LOAN TRUST 0.22% due 03/19/37	958,949	603,290	918,733
DSLA MORTGAGE LOAN TRUST 0.35% due 02/19/45	42,358	28,882	41,994
DSLA MORTGAGE LOAN TRUST 0.47% due 07/19/44	15,436	15,513	14,959
DT MIDSTREAM INC FLT due 06/26/28	1,161,165	1,158,424	1,162,802
DT MIDSTREAM INC 4.13% due 06/15/29	3,664,000	3,664,000	3,751,020
DT MIDSTREAM INC 4.38% due 06/15/31	2,076,000	2,094,965	2,159,040
DTE ELECTRIC CO 3.95% due 03/01/49	376,000	433,515	444,316
DTE ENERGY CO 1.05% due 06/01/25	1,350,000	1,358,503	1,322,680
DTE ENERGY CO 2.85% due 10/01/26	3,220,000	3,205,121	3,356,312
DUFRY ONE BV 2.50% due 10/15/24	200,000	238,035	223,442
DUKE ENERGY CAROLINAS 3.88% due 03/15/46	200,000	236,433	225,227
DUKE ENERGY CAROLINAS 3.95% due 03/15/48	257,000	306,357	296,046
DUKE ENERGY CORP 3.15% due 08/15/27	1,400,000	1,397,643	1,472,554
DUKE ENERGY CORP 3.50% due 06/15/51	1,590,000	1,589,424	1,641,760
DUKE ENERGY CORP 3.75% due 09/01/46	1,920,000	2,085,435	2,048,440

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DUKE ENERGY FLORIDA LLC 1.75% due 06/15/30	833,000	816,456	799,367
DUKE ENERGY FLORIDA LLC 2.50% due 12/01/29	852,000	859,354	875,516
DUKE ENERGY FLORIDA LLC 3.00% due 12/15/51	91,000	90,482	91,707
DUKE ENERGY FLORIDA LLC 4.20% due 07/15/48	106,000	129,439	127,181
DUKE ENERGY INDIANA LLC 3.25% due 10/01/49	1,005,000	1,108,845	1,039,804
DUKE ENERGY OHIO INC 3.65% due 02/01/29	925,000	924,383	999,977
DUKE ENERGY PROGRESS INC 4.10% due 03/15/43	116,000	141,910	134,019
DUKE ENERGY PROGRESS LLC 2.90% due 08/15/51	110,000	109,804	109,047
DUKE ENERGY PROGRESS LLC 3.45% due 03/15/29	50,000	52,666	53,956
DUKE ENERGY PROGRESS LLC 4.10% due 05/15/42	371,000	392,397	433,165
DUKE ENERGY PROGRESS LLC 4.15% due 12/01/44	98,000	120,126	115,115
DUKE REALTY LP 1.75% due 02/01/31	412,000	405,585	389,836
DUKE REALTY LP 1.75% due 07/01/30	1,044,000	1,026,059	991,872
DUN + BRADSTREET CORP FLT due 02/06/26	1,434,385	1,437,511	1,427,730
DUN + BRADSTREET CORP 5.00% due 12/15/29	997,000	1,002,398	1,019,961
DUN + BRADSTREET CORP 6.88% due 08/15/26	300,000	311,606	312,000
DUPONT DE NEMOURS INC 4.21% due 11/15/23	1,350,000	1,350,000	1,427,586
DUPONT DE NEMOURS INC 4.49% due 11/15/25	2,240,000	2,303,337	2,475,094
DYCOM INDUSTRIES INC 4.50% due 04/15/29	776,000	779,925	790,550
E TRADE FINANCIAL CORP 4.50% due 06/20/28	216,000	252,033	243,020
E W SCRIPPS COMPANY THE FLT due 01/07/28	607,250	605,939	606,406
EAGLE RE 2018 1 LTD. 1.79% due 11/25/28	791,496	750,733	791,496
EAGLEVIEW TECHNOLOGY CORP FLT due 08/14/25	1,237,878	1,227,434	1,212,860
EAST OHIO GAS CO/THE 1.30% due 06/15/25	350,000	349,753	345,193
EAST OHIO GAS CO/THE 2.00% due 06/15/30	275,000	274,278	265,864
EASTERN GAS TRAN 4.80% due 11/01/43	7,000	8,788	8,485
EATON CORP 2.75% due 11/02/22	520,000	523,770	529,696
EATON CORP 4.15% due 11/02/42	540,000	542,801	631,238
EATON VANCE CDO LTD 2.27% due 01/15/34	250,000	250,591	249,874
ECMC GROUP STUDENT LOAN TRUST 1.10% due 01/27/70	1,363,682	1,382,414	1,380,053
ECMC GROUP STUDENT LOAN TRUST 1.15% due 05/25/67	1,475,694	1,497,631	1,495,540
ECOLAB INC 2.75% due 08/18/55	623,000	618,606	611,407
ECOPETROL SA 4.13% due 01/16/25	280,000	272,956	284,553
ECOPETROL SA 4.63% due 11/02/31	1,040,000	1,040,000	1,011,088
ECOPETROL SA 5.38% due 06/26/26	265,000	291,219	279,246
ECOPETROL SA 5.88% due 05/28/45	2,060,000	1,971,767	1,969,896
ECOPETROL SA 5.88% due 09/18/23	1,043,000	1,112,403	1,105,590
ECOPETROL SA 6.88% due 04/29/30	420,000	514,657	468,829
EDGEWELL PERSONAL CARE 4.13% due 04/01/29	525,000	525,322	528,938
EDGEWELL PERSONAL CARE 5.50% due 06/01/28	1,345,000	1,418,102	1,427,650
EDISON INTERNATIONAL 2.40% due 09/15/22	689,000	696,055	695,615
EDISON INTERNATIONAL 5.75% due 06/15/27	96,000	109,835	109,455
EDVESTINU PRIVATE EDUCATION LO 1.80% due 11/25/45	227,092	226,850	223,382
EFS VOLUNTEER NO 2 LLC 1.45% due 03/25/36	642,991	650,978	656,276
EG GLOBAL FINANCE PLC 4.38% due 02/07/25	200,000	235,562	228,009
EGYPT GOVERNMENT BOND 14.14% due 10/20/22	4,600,000	294,019	293,619

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EGYPT GOVERNMENT BOND 14.48% due 04/06/26	11,420,000	728,158	727,851
EGYPT GOVERNMENT BOND 14.56% due 07/06/26	5,600,000	357,015	358,305
EGYPT TREASURY BILL 0.00% due 02/08/22	7,500,000	471,415	472,716
EGYPT TREASURY BILL 0.00% due 05/10/22	14,675,000	895,086	897,836
EIRCOM HOLDINGS IRELAND LTD FLT due 05/15/26	1,000,000	1,180,138	1,127,909
EL PASO NATURAL GAS 8.38% due 06/15/32	280,000	283,056	400,707
ELANCO ANIMAL HEALTH INC 5.27% due 08/28/23	1,000,000	1,000,000	1,064,015
ELANCO ANIMAL HEALTH INC 5.90% due 08/28/28	2,781,000	2,896,640	3,225,960
ELASTIC NV 4.13% due 07/15/29	1,790,000	1,791,197	1,770,990
ELDORADO GOLD CORP 6.25% due 09/01/29	670,000	670,000	681,310
ELECTRICITE DE FRANCE SA 3.38% due 12/31/99	400,000	512,645	469,663
ELECTRONIC ARTS INC 1.85% due 02/15/31	773,000	746,822	740,880
ELEMENT SOLUTIONS INC 3.88% due 09/01/28	858,000	857,652	862,290
ELLINGTON FINANCIAL MORTGAGE T 0.93% due 06/25/66	639,969	639,959	627,734
ELLINGTON FINANCIAL MORTGAGE T 4.00% due 05/25/65	1,150,000	1,149,938	1,165,101
ELMWOOD CLO II LTD. 1.78% due 04/20/34	300,000	300,000	299,849
ELP 2021 ELP 1.63% due 11/15/38	100,000	99,612	99,409
EMBOTELLADORA ANDINA SA 3.95% due 01/21/50	458,000	498,231	472,885
EMBRAER NETHERLANDS FINA 6.95% due 01/17/28	289,000	318,591	319,056
EMERA US FINANCE LP 4.75% due 06/15/46	3,835,000	4,024,118	4,517,796
EMERGENT BIOSOLUTIONS 3.88% due 08/15/28	837,000	786,132	803,327
EMPIRE COMMUNITIES CORP 7.00% due 12/15/25	435,000	454,978	450,225
EMPRESA DE TRANSPORTE ME 4.70% due 05/07/50	822,000	1,026,954	955,583
EMPRESA NACIONAL DEL PET 3.75% due 08/05/26	200,000	215,484	205,250
EMPRESA NACIONAL DEL PET 4.50% due 09/14/47	325,000	360,235	318,910
EMPRESAS PUBLIC MEDELLIN 4.25% due 07/18/29	340,000	335,223	322,493
EMPRESAS PUBLIC MEDELLIN 8.38% due 11/08/27	1,800,000,000	560,458	407,720
ENACT HOLDINGS INC 6.50% due 08/15/25	250,000	264,768	273,125
ENBRIDGE INC 2.50% due 08/01/33	1,350,000	1,344,600	1,324,944
ENCOMPASS HEALTH CORP 4.50% due 02/01/28	1,083,000	1,117,071	1,114,136
ENCORE CAPITAL GROUP INC 4.88% due 10/15/25	300,000	379,295	355,233
ENDEAVOR ENERGY RESOURCE 5.75% due 01/30/28	2,504,000	2,575,780	2,668,976
ENDEAVOR ENERGY RESOURCE 6.63% due 07/15/25	1,486,000	1,554,608	1,572,233
ENDO LUX FIN CO I SARL 6.13% due 04/01/29	441,000	441,000	432,180
ENDURANCE INTERNATIONAL GROUP FLT due 02/10/28	696,500	693,305	689,974
ENDURE DIGITAL INC 6.00% due 02/15/29	450,000	450,000	418,500
ENEL FINANCE INTL NV 1.88% due 07/12/28	1,750,000	1,743,376	1,706,195
ENEL FINANCE INTL NV 6.00% due 10/07/39	4,500,000	5,070,953	5,977,862
ENEL FINANCE INTL NV 6.80% due 09/15/37	1,775,000	1,866,249	2,526,183
ENERGEAN ISRAEL FINANCE 4.50% due 03/30/24	190,235	191,827	191,186
ENERGEAN ISRAEL FINANCE 4.88% due 03/30/26	419,724	424,362	416,051
ENERGIZER HOLDINGS INC 4.38% due 03/31/29	1,904,000	1,932,577	1,858,209
ENERGIZER HOLDINGS INC 4.75% due 06/15/28	2,796,000	2,891,073	2,855,415
ENERGY TRANSFER LP 2.90% due 05/15/25	150,000	149,928	154,955
ENERGY TRANSFER LP 3.60% due 02/01/23	625,000	626,125	637,124
ENERGY TRANSFER LP 3.75% due 05/15/30	1,920,000	1,961,850	2,034,539

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ENERGY TRANSFER LP 4.20% due 09/15/23	1,075,000	1,075,207	1,122,608
ENERGY TRANSFER LP 4.25% due 04/01/24	1,000,000	997,936	1,049,835
ENERGY TRANSFER LP 4.95% due 06/15/28	473,000	522,309	532,078
ENERGY TRANSFER LP 5.00% due 05/15/50	384,000	448,561	441,868
ENERGY TRANSFER LP 5.25% due 04/15/29	483,000	559,344	553,228
ENERGY TRANSFER LP 5.30% due 04/01/44	50,000	53,499	57,254
ENERGY TRANSFER LP 5.50% due 06/01/27	974,000	1,131,789	1,110,991
ENERGY TRANSFER LP 5.88% due 01/15/24	595,000	645,590	640,382
ENERGY TRANSFER LP 5.95% due 12/01/25	265,000	305,786	301,935
ENERGY TRANSFER LP 6.05% due 06/01/41	80,000	91,128	97,885
ENERGY TRANSFER LP 6.13% due 12/15/45	900,000	962,150	1,119,488
ENERGY TRANSFER LP 6.25% due 04/15/49	150,000	168,693	195,939
ENERGY TRANSFER LP 6.75% due 12/31/99	460,000	464,277	460,000
ENERGY TRANSFER LP 7.60% due 02/01/24	550,000	613,994	604,458
ENERGY TRANSFER LP 8.25% due 11/15/29	275,000	375,215	361,353
ENERSYS 5.00% due 04/30/23	590,000	605,546	607,700
ENI SPA 2.75% due 12/31/99	270,000	324,357	306,642
ENI SPA 3.63% due 01/29/29	300,000	436,815	411,889
ENLINK MIDSTREAM LLC 5.63% due 01/15/28	485,000	497,171	504,400
ENLINK MIDSTREAM PARTNER 4.40% due 04/01/24	350,000	357,486	365,750
ENLINK MIDSTREAM PARTNER 5.05% due 04/01/45	555,000	528,718	535,575
ENSONO LP FLT due 05/19/28	498,750	495,569	497,503
ENTEGRIS INC 4.38% due 04/15/28	69,000	69,000	70,898
ENTERGY ARKANSAS LLC 3.35% due 06/15/52	138,000	137,158	144,906
ENTERGY CORP 2.95% due 09/01/26	1,600,000	1,598,384	1,668,438
ENTERGY LOUISIANA LLC 1.60% due 12/15/30	470,000	470,208	442,588
ENTERGY LOUISIANA LLC 2.90% due 03/15/51	142,000	136,174	139,087
ENTERGY TEXAS INC 1.75% due 03/15/31	3,915,000	3,789,244	3,670,845
ENTERPRISE PRODUCTS OPER 2.80% due 01/31/30	470,000	479,167	490,042
ENTERPRISE PRODUCTS OPER 3.30% due 02/15/53	540,000	538,452	537,079
ENTERPRISE PRODUCTS OPER 3.70% due 01/31/51	850,000	847,164	891,763
ENTERPRISE PRODUCTS OPER 3.75% due 02/15/25	370,000	370,910	393,151
ENTERPRISE PRODUCTS OPER 3.90% due 02/15/24	150,000	155,028	157,497
ENTERPRISE PRODUCTS OPER 3.95% due 01/31/60	1,505,000	1,505,539	1,624,802
ENTERPRISE PRODUCTS OPER 4.15% due 10/16/28	1,680,000	1,697,669	1,885,917
ENTERPRISE PRODUCTS OPER 4.20% due 01/31/50	399,000	443,460	447,276
ENTERPRISE PRODUCTS OPER 4.25% due 02/15/48	1,780,000	1,835,766	2,014,715
ENTERPRISE PRODUCTS OPER 4.80% due 02/01/49	10,000	11,481	12,170
ENTERPRISE PRODUCTS OPER 4.85% due 03/15/44	90,000	103,489	108,321
ENTERPRISE PRODUCTS OPER 5.10% due 02/15/45	945,000	944,125	1,165,285
ENTERPRISE PRODUCTS OPER 6.45% due 09/01/40	67,000	95,955	92,629
ENTERPRISE PRODUCTS OPER 7.55% due 04/15/38	100,000	141,436	148,979
EOG RESOURCES INC 3.90% due 04/01/35	310,000	349,471	351,387
EOG RESOURCES INC 4.15% due 01/15/26	451,000	463,468	492,653
EOG RESOURCES INC 4.38% due 04/15/30	120,000	119,959	138,669
EOG RESOURCES INC 4.95% due 04/15/50	420,000	482,376	570,564

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EPR PROPERTIES 3.60% due 11/15/31	2,160,000	2,142,438	2,136,980
EQM MIDSTREAM PARTNERS L 4.13% due 12/01/26	310,000	298,938	317,750
EQM MIDSTREAM PARTNERS L 4.50% due 01/15/29	557,000	557,000	579,280
EQM MIDSTREAM PARTNERS L 4.75% due 01/15/31	2,770,000	2,810,237	2,929,275
EQM MIDSTREAM PARTNERS L 5.50% due 07/15/28	290,000	296,215	316,826
EQM MIDSTREAM PARTNERS L 6.00% due 07/01/25	671,000	704,154	729,713
EQM MIDSTREAM PARTNERS L 6.50% due 07/01/27	968,000	1,032,709	1,084,160
EQM MIDSTREAM PARTNERS L 6.50% due 07/15/48	652,000	781,682	792,183
EQT CORP 3.00% due 10/01/22	90,000	89,711	90,900
EQT CORP 3.13% due 05/15/26	10,000	10,264	10,265
EQT CORP 3.63% due 05/15/31	2,106,000	2,137,075	2,184,975
EQT CORP 3.90% due 10/01/27	1,140,000	1,150,730	1,222,673
EQT CORP 5.00% due 01/15/29	541,000	574,197	599,158
EQT CORP 7.38% due 02/01/25	930,000	932,405	1,048,580
EQT CORP 8.25% due 02/01/30	308,000	355,384	395,780
EQUATE PETROCHEMICAL BV 2.63% due 04/28/28	450,000	450,261	450,563
EQUATE PETROCHEMICAL BV 4.25% due 11/03/26	200,000	218,131	217,278
EQUIFAX INC 3.10% due 05/15/30	900,000	970,942	942,011
EQUINIX INC 1.80% due 07/15/27	310,000	314,923	304,958
EQUINIX INC 2.00% due 05/15/28	479,000	478,728	470,129
EQUINIX INC 2.15% due 07/15/30	5,400,000	5,476,565	5,249,295
EQUINIX INC 2.95% due 09/15/51	345,000	303,968	325,611
EQUINIX INC 3.20% due 11/18/29	678,000	729,861	712,638
ERSTE GROUP BANK AG 1.63% due 09/08/31	200,000	250,441	233,653
ESC LEHMAN BRTH HLDH PROD 1.00% due 12/30/16	46,292	-	255
ESC LEHMAN BRTH HLDH PROD 1.00% due 12/30/49	4,009	-	22
ESKOM HOLDINGS SOC LTD 6.35% due 08/10/28	420,000	463,235	452,550
ESKOM HOLDINGS SOC LTD 6.75% due 08/06/23	200,000	203,616	205,184
ESKOM HOLDINGS SOC LTD 7.13% due 02/11/25	1,300,000	1,342,330	1,342,250
ESSEX PORTFOLIO LP 2.65% due 03/15/32	3,600,000	3,768,314	3,611,417
ESSEX PORTFOLIO LP 3.00% due 01/15/30	950,000	939,638	995,616
EUROPEAN INVESTMENT BANK 0.63% due 10/21/27	935,000	932,674	889,551
EUROPEAN INVESTMENT BANK 1.63% due 03/14/25	1,610,000	1,606,968	1,634,989
EUROPEAN LOAN CONDUIT 2.00% due 07/28/51	129,962	152,634	147,252
EVERARC ESCROW SARL 5.00% due 10/30/29	985,000	985,000	985,729
EVERGY INC 2.45% due 09/15/24	640,000	644,764	656,376
EVERI HOLDINGS INC 5.00% due 07/15/29	1,064,000	1,075,855	1,074,640
EVERI HOLDINGS INC. FLT due 08/03/28	498,750	499,250	497,503
EVERSOURCE ENERGY 3.30% due 01/15/28	1,540,000	1,671,138	1,640,769
EVERTEC GROUP LLC FLT due 11/27/24	514,770	518,006	514,451
EXANTAS CAPITAL CORP 3.66% due 04/17/37	767,787	783,335	767,291
EXANTAS CAPITAL CORP 4.06% due 04/17/37	435,144	444,362	434,601
EXC HLDGS III CORP FLT due 12/01/25	41,200	41,200	41,088
EXCEL FITNESS HOLDINGS INC FLT due 10/07/25	493,703	470,050	488,766
EXELON CORP 3.50% due 06/01/22	1,650,000	1,650,420	1,665,250
EXELON CORP 4.05% due 04/15/30	700,000	698,779	777,743

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EXELON CORP 4.70% due 04/15/50	266,000	334,268	333,920
EXELON CORP 5.63% due 06/15/35	204,000	247,423	259,389
EXETER AUTOMOBILE RECEIVABLES 1.73% due 07/15/26	2,800,000	2,799,649	2,821,683
EXGEN RENEWABLES IV LLC FLT due 12/15/27	488,748	486,665	488,059
EXPEDIA GROUP INC 2.95% due 03/15/31	550,000	545,330	549,219
EXPEDIA GROUP INC 3.60% due 12/15/23	625,000	624,725	649,361
EXPEDIA GROUP INC 3.80% due 02/15/28	225,000	229,662	240,559
EXPEDIA GROUP INC 4.63% due 08/01/27	1,100,000	1,156,259	1,224,926
EXPEDIA GROUP INC 6.25% due 05/01/25	44,000	49,558	49,639
EXPORT IMPORT BK INDIA 2.25% due 01/13/31	267,000	248,855	250,973
EXPORT IMPORT BK INDIA 3.25% due 01/15/30	2,400,000	2,553,519	2,440,379
EXPORT IMPORT BK INDIA 3.38% due 08/05/26	200,000	214,402	209,556
EXPORT IMPORT BK INDIA 3.88% due 02/01/28	500,000	533,463	534,651
EXPORT IMPORT BK INDIA 4.00% due 01/14/23	210,000	216,217	215,650
EXTENDED STAY AMERICA TRUST 1.17% due 07/15/38	1,213,686	1,213,686	1,215,283
EXTENDED STAY AMERICA TRUST 1.49% due 07/15/38	736,170	736,170	736,170
EXTENDED STAY AMERICA TRUST 1.79% due 07/15/38	4,974,123	4,974,123	4,974,120
EXTENDED STAY AMERICA TRUST 2.36% due 07/15/38	278,551	278,551	278,551
EXXON MOBIL CORPORATION 1.41% due 06/26/39	210,000	250,022	228,726
EXXON MOBIL CORPORATION 1.57% due 04/15/23	50,000	50,090	50,564
EXXON MOBIL CORPORATION 2.61% due 10/15/30	1,750,000	1,750,000	1,813,707
EXXON MOBIL CORPORATION 2.73% due 03/01/23	1,000,000	1,021,919	1,019,662
EXXON MOBIL CORPORATION 2.99% due 03/19/25	960,000	980,212	1,008,882
EXXON MOBIL CORPORATION 3.04% due 03/01/26	1,040,000	1,044,556	1,100,219
EXXON MOBIL CORPORATION 3.45% due 04/15/51	450,000	459,928	487,471
EXXON MOBIL CORPORATION 3.48% due 03/19/30	500,000	500,000	547,479
EXXON MOBIL CORPORATION 4.11% due 03/01/46	260,000	262,674	303,395
EXXON MOBIL CORPORATION 4.23% due 03/19/40	1,250,000	1,283,625	1,475,633
EXXON MOBIL CORPORATION 4.33% due 03/19/50	300,000	360,635	368,355
FAGE INTL / FAGE USA 5.63% due 08/15/26	966,000	987,747	990,150
FAIR ISAAC CORP 5.25% due 05/15/26	860,000	962,914	945,256
FAIRFAX FINL HLDGS LTD 4.63% due 04/29/30	900,000	900,000	1,007,989
FALABELLA SA 3.38% due 01/15/32	230,000	228,005	227,700
FANATICS HOLDINGS INC FLT due 11/24/28	145,000	144,276	144,094
FANNIE MAE CAS 1.60% due 10/25/41	1,124,000	1,124,000	1,125,356
FANNIE MAE CAS 1.70% due 12/25/41	2,350,000	2,350,000	2,351,879
FANNIE MAE CAS 3.64% due 07/25/29	3,015,702	3,118,556	3,088,065
FANNIE MAE CAS 4.34% due 01/25/29	4,968,580	5,162,477	5,095,855
FANNIE MAE CAS 6.09% due 09/25/28	1,211,399	1,323,726	1,251,678
FANNIE MAE 0.00% due 03/25/42	27,745	26,196	26,130
FANNIE MAE 0.00% due 05/15/30	8,170,000	6,926,132	7,061,112
FANNIE MAE 0.01% due 03/25/42	13,872	12,942	13,056
FANNIE MAE 0.15% due 12/25/36	90,877	87,863	90,051
FANNIE MAE 0.44% due 02/25/43	1,080,683	1,079,949	1,090,451
FANNIE MAE 0.44% due 05/25/34	90,774	90,952	90,857
FANNIE MAE 0.69% due 02/25/44	7,406,380	7,414,769	7,506,473

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE 1.42% due 08/25/55	541,534	33,508	21,535
FANNIE MAE 1.63% due 01/07/25	3,030,000	3,024,064	3,084,783
FANNIE MAE 1.63% due 08/25/44	869,066	64,179	46,324
FANNIE MAE 1.63% due 10/15/24	3,760,000	3,756,348	3,829,935
FANNIE MAE 2.00% due 07/25/50	412,172	409,948	379,688
FANNIE MAE 2.50% due 01/25/43	314,663	259,154	326,354
FANNIE MAE 2.50% due 02/25/43	290,452	222,703	294,760
FANNIE MAE 2.50% due 02/25/51	19,884,691	3,261,296	3,419,737
FANNIE MAE 2.50% due 05/25/43	730,000	634,234	758,678
FANNIE MAE 2.50% due 08/25/50	608,382	76,555	89,468
FANNIE MAE 3.00% due 02/25/43	172,000	156,634	180,915
FANNIE MAE 3.00% due 04/25/32	163,277	(48,508)	3,221
FANNIE MAE 3.00% due 09/25/32	173,580	(21,413)	10,890
FANNIE MAE 3.00% due 09/25/47	3,548,385	3,615,625	3,679,919
FANNIE MAE 3.50% due 01/25/40	1,353,887	297,276	73,583
FANNIE MAE 3.50% due 01/25/41	1,012,309	148,091	53,990
FANNIE MAE 3.50% due 02/25/40	516,173	(109,911)	16,704
FANNIE MAE 3.50% due 03/25/43	250,000	238,358	278,590
FANNIE MAE 3.50% due 04/25/40	180,294	(106,857)	2,465
FANNIE MAE 3.50% due 11/25/41	10,458,580	10,798,533	11,090,825
FANNIE MAE 3.50% due 11/25/42	263,131	244,494	299,530
FANNIE MAE 3.50% due 12/25/50	4,160,597	599,870	667,957
FANNIE MAE 3.75% due 05/25/33	170,982	168,703	181,067
FANNIE MAE 4.00% due 02/25/42	1,293,398	1,349,415	1,352,798
FANNIE MAE 4.00% due 02/25/48	3,531,458	590,021	508,010
FANNIE MAE 4.00% due 04/25/50	4,199,397	723,195	690,019
FANNIE MAE 4.00% due 07/25/40	1,045,660	1,077,006	1,099,128
FANNIE MAE 4.00% due 11/25/41	1,405,866	1,474,953	1,501,449
FANNIE MAE 4.50% due 08/25/50	3,222,176	603,546	614,332
FANNIE MAE 5.00% due 04/25/33	109,419	117,716	120,618
FANNIE MAE 5.00% due 06/25/41	874,146	945,083	979,238
FANNIE MAE 5.00% due 10/25/41	804,105	868,896	896,524
FANNIE MAE 5.25% due 03/25/35	75,000	79,653	84,527
FANNIE MAE 5.50% due 04/25/42	1,160,454	1,322,095	1,305,952
FANNIE MAE 5.50% due 11/25/32	92,473	99,045	104,865
FANNIE MAE 5.76% due 07/25/46	1,303,091	247,765	218,854
FANNIE MAE 5.86% due 03/25/42	3,170,020	602,243	619,457
FANNIE MAE 5.91% due 06/25/46	4,642,914	939,262	801,775
FANNIE MAE 5.91% due 08/25/46	9,621,798	1,588,963	1,775,838
FANNIE MAE 5.96% due 07/25/42	2,310,459	468,980	466,827
FANNIE MAE 5.96% due 07/25/49	11,377,554	2,205,319	2,556,350
FANNIE MAE 5.96% due 10/25/49	2,965,382	567,008	553,173
FANNIE MAE 5.96% due 11/25/49	5,144,436	1,032,806	1,126,531
FANNIE MAE 6.00% due 05/25/33	93,169	21,821	17,543
FANNIE MAE 6.00% due 05/25/42	257,334	292,148	296,481
FANNIE MAE 6.01% due 04/25/47	2,933,884	495,298	540,058

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE 6.06% due 01/25/48	3,204,385	599,043	666,732
FANNIE MAE 6.06% due 07/25/47	3,575,876	684,543	677,910
FANNIE MAE 6.06% due 08/25/45	150,168	38,682	29,980
FANNIE MAE 6.06% due 09/25/41	803,903	149,225	85,707
FANNIE MAE 6.06% due 10/25/48	4,887,681	811,084	1,111,073
FANNIE MAE 6.06% due 12/25/42	452,292	121,840	79,495
FANNIE MAE 6.11% due 05/25/45	2,840,158	586,153	594,896
FANNIE MAE 6.11% due 09/25/48	3,222,660	586,863	625,643
FANNIE MAE 6.39% due 04/25/40	326,613	56,310	56,406
FANNIE MAE 6.46% due 10/25/41	1,068,310	196,935	167,179
FANNIE MAE 6.50% due 05/25/33	96,861	19,290	19,264
FANNIE MAE 6.50% due 06/25/33	43,189	9,311	8,672
FANNIE MAE 6.50% due 06/25/39	79,253	91,176	85,869
FANNIE MAE 6.50% due 06/25/42	637,137	633,115	730,394
FANNIE MAE 6.50% due 07/25/42	1,486,187	1,770,973	1,743,802
FANNIE MAE 6.51% due 07/25/42	54,620	11,659	8,993
FANNIE MAE 6.53% due 09/25/42	2,906,679	703,700	736,771
FANNIE MAE 6.56% due 02/25/41	7,460	1,617	68
FANNIE MAE 6.56% due 03/25/42	305,193	66,652	42,064
FANNIE MAE 6.56% due 12/25/46	6,923,087	1,299,292	1,184,614
FANNIE MAE 6.63% due 11/15/30	7,395,000	9,892,643	10,443,319
FANNIE MAE 7.00% due 03/25/45	160,583	160,227	182,239
FANNIE MAE 7.00% due 04/25/33	57,764	13,202	10,670
FANNIE MAE 7.00% due 05/25/42	401,912	474,033	483,887
FANNIE MAE 7.00% due 07/25/42	531,786	588,379	634,846
FANNIE MAE 7.00% due 10/25/42	145,409	160,921	172,396
FANNIE MAE 8.46% due 10/18/30	29,269	2,392	4,683
FANNIEMAE ACES 0.32% due 11/25/22	8,762,918	1,023,040	8,289
FANNIEMAE ACES 0.49% due 09/25/24	16,958,840	2,916,841	222,257
FANNIEMAE ACES 2.56% due 09/25/29	272,352	276,747	287,093
FANNIEMAE ACES 2.94% due 07/25/39	234,754	237,558	239,624
FANNIEMAE ACES 3.70% due 01/25/36	700,000	769,948	795,703
FANNIEMAE GRANTOR TRUST 2.90% due 06/25/27	199,077	201,858	210,459
FANNIEMAE GRANTOR TRUST 7.50% due 07/25/41	876,949	896,900	1,024,738
FANNIEMAE GRANTOR TRUST 7.50% due 10/25/40	467,126	477,508	514,735
FANNIEMAE STRIP 3.00% due 04/25/27	381,190	(111,567)	18,329
FANNIEMAE STRIP 3.00% due 11/25/26	396,764	(122,784)	17,727
FANNIEMAE STRIP 3.50% due 11/25/41	369,859	44,397	36,023
FANNIEMAE STRIP 4.00% due 04/25/42	569,313	73,734	79,090
FANNIEMAE STRIP 4.00% due 08/25/43	1,053,307	179,662	174,532
FANNIEMAE STRIP 4.00% due 11/25/41	346,725	105,421	46,790
FANNIEMAE STRIP 4.50% due 11/25/39	61,145	6,467	8,495
FANNIEMAE STRIP 6.50% due 06/25/31	25,267	4,143	3,706
FANNIEMAE STRIP 7.00% due 04/25/32	14,386	3,262	2,888
FANNIEMAE STRIP 7.50% due 11/25/29	68,573	13,784	13,622
FANNIEMAE STRIP 8.00% due 04/25/24	4,262	(3,028)	106

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIEMAE STRIP 8.00% due 05/25/30	44,300	9,976	9,908
FANNIEMAE STRIP 8.00% due 06/25/30	8,454	1,808	1,739
FANNIEMAE WHOLE LOAN 5.81% due 08/25/43	653,990	683,585	724,964
FANNIEMAE WHOLE LOAN 6.50% due 07/25/42	210,812	206,751	240,836
FANNIEMAE WHOLE LOAN 6.50% due 09/25/42	244,671	244,996	278,811
FANNIEMAE WHOLE LOAN 6.50% due 12/25/45	324,985	323,266	372,186
FANNIEMAE WHOLE LOAN 7.00% due 02/25/44	242,982	229,869	279,872
FANNIEMAE WHOLE LOAN 7.00% due 06/25/42	347,253	347,408	375,262
FANNIEMAE WHOLE LOAN 7.00% due 09/25/41	309,685	291,808	333,607
FANNIEMAE WHOLE LOAN 7.50% due 03/25/44	113,697	111,302	129,891
FANNIEMAE WHOLE LOAN 7.50% due 12/25/45	556,046	556,034	641,370
FANTASIA HOLDINGS GROUP 10.88% due 01/09/23	455,000	466,769	104,650
FANTASIA HOLDINGS GROUP 12.25% due 10/18/22	445,000	453,091	102,350
FANTASIA HOLDINGS GROUP 7.95% due 07/05/22	490,000	479,865	112,700
FAURECIA 2.75% due 02/15/27	100,000	115,845	115,806
FBR SECURITIZATION TRUST 0.85% due 09/25/35	117,032	116,996	117,033
FCG ACQUISITIONS INC FLT due 03/30/29	485,528	485,528	484,315
FED HM LN PC POOL 1B7323 2.37% due 01/01/37	125,259	128,051	132,854
FED HM LN PC POOL 1G0480 2.13% due 05/01/35	110,527	115,249	111,037
FED HM LN PC POOL 1G1286 1.96% due 11/01/36	19,502	19,878	19,520
FED HM LN PC POOL 1N1434 1.95% due 04/01/37	30,515	30,955	30,651
FED HM LN PC POOL 1Q0379 2.18% due 11/01/37	31,461	32,791	31,506
FED HM LN PC POOL 2B3797 2.94% due 02/01/45	1,027,055	1,060,809	1,066,514
FED HM LN PC POOL 2B4443 2.76% due 07/01/45	1,514,967	1,554,526	1,574,270
FED HM LN PC POOL 841076 3.02% due 11/01/48	1,391,229	1,445,981	1,436,047
FED HM LN PC POOL 841077 2.88% due 11/01/47	633,497	658,920	654,072
FED HM LN PC POOL 849207 2.05% due 08/01/42	196,096	202,010	205,506
FED HM LN PC POOL 849278 2.00% due 04/01/44	590,670	611,676	615,144
FED HM LN PC POOL 849505 1.86% due 10/01/44	641,552	663,023	664,998
FED HM LN PC POOL 849506 1.86% due 11/01/44	1,847,546	1,912,989	1,914,999
FED HM LN PC POOL 849625 1.98% due 01/01/45	1,364,933	1,416,698	1,415,875
FED HM LN PC POOL A10450 5.00% due 06/01/33	859	926	952
FED HM LN PC POOL A11045 5.00% due 08/01/33	325	344	368
FED HM LN PC POOL A12093 5.00% due 08/01/33	1,741	1,839	1,968
FED HM LN PC POOL A12118 5.00% due 08/01/33	2,566	2,740	2,881
FED HM LN PC POOL A12255 5.00% due 08/01/33	656	694	729
FED HM LN PC POOL A12330 5.00% due 08/01/33	394	417	445
FED HM LN PC POOL A12403 5.00% due 08/01/33	509	530	575
FED HM LN PC POOL A12413 5.00% due 08/01/33	24,653	25,985	27,815
FED HM LN PC POOL A12886 5.00% due 08/01/33	571	604	644
FED HM LN PC POOL A12911 5.00% due 09/01/33	665	703	744
FED HM LN PC POOL A13707 5.00% due 09/01/33	3,997	4,225	4,517
FED HM LN PC POOL A13717 5.00% due 09/01/33	712	781	804
FED HM LN PC POOL A14092 5.00% due 05/01/33	159	174	173
FED HM LN PC POOL A14237 5.00% due 10/01/33	5,588	5,902	6,321
FED HM LN PC POOL A14554 5.00% due 11/01/33	6,732	7,172	7,361

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL A14617 5.00% due 10/01/33	370	386	404
FED HM LN PC POOL A14805 5.00% due 10/01/33	1,267	1,358	1,433
FED HM LN PC POOL A15349 5.00% due 11/01/33	861	923	970
FED HM LN PC POOL A16203 7.50% due 04/01/31	19,837	20,661	21,517
FED HM LN PC POOL A16328 7.50% due 12/01/27	14,335	14,747	15,096
FED HM LN PC POOL A16549 5.00% due 12/01/33	160	176	175
FED HM LN PC POOL A18301 5.00% due 02/01/34	1,434	1,544	1,621
FED HM LN PC POOL A18578 5.00% due 02/01/34	550	597	622
FED HM LN PC POOL A18781 5.00% due 03/01/34	916	971	1,035
FED HM LN PC POOL A19080 5.00% due 02/01/34	151	160	165
FED HM LN PC POOL A19529 5.00% due 03/01/34	1,747	1,869	1,964
FED HM LN PC POOL A19678 5.00% due 03/01/34	2,054	2,211	2,322
FED HM LN PC POOL A20041 5.00% due 03/01/34	4,906	5,152	5,425
FED HM LN PC POOL A20958 5.00% due 04/01/34	558	591	616
FED HM LN PC POOL A21045 5.00% due 04/01/34	2,675	2,843	2,918
FED HM LN PC POOL A21227 5.00% due 04/01/34	746	790	843
FED HM LN PC POOL A21328 5.00% due 04/01/34	5,356	5,752	5,992
FED HM LN PC POOL A21418 5.00% due 05/01/34	364	385	412
FED HM LN PC POOL A22377 5.00% due 05/01/34	258	283	291
FED HM LN PC POOL A23640 5.00% due 06/01/34	3,665	3,942	4,139
FED HM LN PC POOL A25160 5.00% due 06/01/34	134,187	144,591	151,573
FED HM LN PC POOL A30096 5.00% due 12/01/34	100,933	106,882	114,234
FED HM LN PC POOL A30172 5.00% due 12/01/34	159,181	168,392	177,460
FED HM LN PC POOL A39306 5.50% due 11/01/35	81,502	80,545	89,979
FED HM LN PC POOL A45807 5.00% due 04/01/35	902	958	1,017
FED HM LN PC POOL A58023 5.00% due 03/01/37	9,773	10,377	11,085
FED HM LN PC POOL A61634 5.00% due 06/01/34	13,968	14,967	15,806
FED HM LN PC POOL A65038 5.00% due 08/01/37	25,857	27,234	28,372
FED HM LN PC POOL A83883 5.00% due 11/01/34	3,042	3,269	3,438
FED HM LN PC POOL A83886 5.00% due 11/01/33	1,520	1,639	1,713
FED HM LN PC POOL A85726 5.00% due 04/01/39	48,511	51,643	55,042
FED HM LN PC POOL A85739 5.00% due 04/01/39	48,535	51,565	55,061
FED HM LN PC POOL A86312 5.00% due 05/01/39	65,510	69,335	72,636
FED HM LN PC POOL A86576 5.00% due 01/01/34	1,290	1,388	1,459
FED HM LN PC POOL A88177 4.00% due 09/01/39	1,730	1,828	1,841
FED HM LN PC POOL A90196 4.50% due 12/01/39	53,271	57,436	58,924
FED HM LN PC POOL A93010 4.50% due 07/01/40	17,642	19,045	19,515
FED HM LN PC POOL A93463 5.00% due 08/01/40	3,159	3,378	3,570
FED HM LN PC POOL A93511 5.00% due 08/01/40	50,934	54,298	57,778
FED HM LN PC POOL A93534 4.00% due 08/01/40	31,347	33,011	34,269
FED HM LN PC POOL A93786 4.00% due 09/01/40	105,475	112,389	115,861
FED HM LN PC POOL A94779 4.00% due 11/01/40	17,167	17,998	18,859
FED HM LN PC POOL A94977 4.00% due 11/01/40	39,365	41,164	43,248
FED HM LN PC POOL A95085 4.00% due 11/01/40	141,932	148,814	155,660
FED HM LN PC POOL A95090 4.50% due 11/01/40	2,190	2,293	2,423
FED HM LN PC POOL A95144 4.00% due 11/01/40	43,618	45,733	47,693

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL A95582 4.00% due 12/01/40	158,686	165,114	173,492
FED HM LN PC POOL A95923 4.00% due 10/01/40	29,606	30,901	32,527
FED HM LN PC POOL A96174 4.00% due 01/01/41	169,042	176,715	185,106
FED HM LN PC POOL A96687 4.00% due 01/01/41	73,943	77,406	80,969
FED HM LN PC POOL A96807 4.00% due 02/01/41	251,027	259,333	275,726
FED HM LN PC POOL A97420 4.00% due 03/01/41	574,356	606,860	630,878
FED HM LN PC POOL A97473 4.50% due 03/01/41	21,866	22,743	24,185
FED HM LN PC POOL A97620 4.50% due 03/01/41	164,592	173,449	181,487
FED HM LN PC POOL A97944 5.00% due 04/01/41	1,450	1,549	1,580
FED HM LN PC POOL C00551 8.00% due 09/01/27	402	412	442
FED HM LN PC POOL C00778 7.00% due 06/01/29	970	1,001	1,099
FED HM LN PC POOL C00781 6.50% due 04/01/29	5,393	5,540	5,952
FED HM LN PC POOL C00836 7.00% due 07/01/29	2,838	2,937	3,217
FED HM LN PC POOL C00875 7.50% due 10/01/29	251	272	284
FED HM LN PC POOL C00879 8.00% due 10/01/29	91	99	103
FED HM LN PC POOL C00887 8.00% due 11/01/29	5,211	5,483	5,815
FED HM LN PC POOL C00922 8.00% due 02/01/30	218	236	244
FED HM LN PC POOL C00972 8.00% due 04/01/30	2,478	2,582	2,850
FED HM LN PC POOL C01034 8.00% due 08/01/30	1,217	1,273	1,353
FED HM LN PC POOL C01035 8.50% due 08/01/30	53,405	56,472	60,793
FED HM LN PC POOL C01051 8.00% due 09/01/30	1,603	1,698	1,862
FED HM LN PC POOL C01104 8.00% due 12/01/30	96	104	110
FED HM LN PC POOL C01132 8.00% due 01/01/31	933	1,011	1,018
FED HM LN PC POOL C01135 7.50% due 02/01/31	754	779	856
FED HM LN PC POOL C01152 7.50% due 03/01/31	121	131	135
FED HM LN PC POOL C01417 7.50% due 08/01/32	7,214	7,568	8,177
FED HM LN PC POOL C01441 7.50% due 10/01/32	1,024	1,081	1,183
FED HM LN PC POOL C01574 5.00% due 06/01/33	714	755	807
FED HM LN PC POOL C01585 5.00% due 07/01/33	8,946	9,654	10,104
FED HM LN PC POOL C01598 5.00% due 08/01/33	9,331	10,063	10,397
FED HM LN PC POOL C01724 5.00% due 12/01/33	2,799	3,017	3,163
FED HM LN PC POOL C01811 5.00% due 04/01/34	1,331	1,410	1,505
FED HM LN PC POOL C03531 4.00% due 10/01/40	195,510	203,705	214,755
FED HM LN PC POOL C04244 3.50% due 09/01/42	267,398	275,694	287,719
FED HM LN PC POOL C04530 4.00% due 11/01/41	15,865	16,898	17,427
FED HM LN PC POOL C09042 3.50% due 05/01/43	120,611	122,681	130,311
FED HM LN PC POOL C13279 7.50% due 08/01/28	3,733	3,865	3,747
FED HM LN PC POOL C22849 6.50% due 03/01/29	2,112	2,148	2,331
FED HM LN PC POOL C26927 7.00% due 05/01/29	3,546	3,640	3,676
FED HM LN PC POOL C27614 6.50% due 06/01/29	12,155	12,369	13,415
FED HM LN PC POOL C32288 7.50% due 10/01/29	8,078	8,385	8,843
FED HM LN PC POOL C32832 7.00% due 11/01/29	1,387	1,421	1,391
FED HM LN PC POOL C34753 7.50% due 12/01/29	10,895	11,339	11,198
FED HM LN PC POOL C36423 8.00% due 02/01/30	8,403	8,740	8,436
FED HM LN PC POOL C37436 8.00% due 01/01/30	55,670	56,291	63,962
FED HM LN PC POOL C37856 8.50% due 04/01/30	2,393	2,509	2,472

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C37867 8.00% due 04/01/30	27	28	28
FED HM LN PC POOL C38558 8.00% due 05/01/30	104	112	114
FED HM LN PC POOL C39758 8.00% due 07/01/30	780	805	783
FED HM LN PC POOL C41531 8.00% due 08/01/30	746	770	779
FED HM LN PC POOL C41561 8.00% due 08/01/30	14,211	14,750	14,770
FED HM LN PC POOL C41633 8.00% due 08/01/30	297	307	300
FED HM LN PC POOL C41674 8.00% due 08/01/30	142	154	143
FED HM LN PC POOL C42132 8.00% due 09/01/30	822	850	857
FED HM LN PC POOL C44540 8.00% due 11/01/30	7,915	8,222	8,165
FED HM LN PC POOL C44957 8.00% due 11/01/30	108	117	110
FED HM LN PC POOL C45652 8.00% due 12/01/30	15,281	15,880	15,712
FED HM LN PC POOL C45692 7.50% due 12/01/30	1,152	1,196	1,169
FED HM LN PC POOL C46047 8.00% due 12/01/30	1,390	1,447	1,522
FED HM LN PC POOL C46251 8.00% due 01/01/31	940	980	944
FED HM LN PC POOL C46870 7.50% due 01/01/31	3,693	3,719	3,816
FED HM LN PC POOL C47153 8.00% due 01/01/31	8,846	9,192	8,883
FED HM LN PC POOL C47562 8.00% due 02/01/31	16,800	17,466	17,027
FED HM LN PC POOL C47563 7.00% due 02/01/31	4,940	4,995	5,292
FED HM LN PC POOL C47943 8.00% due 02/01/31	3,685	3,831	3,771
FED HM LN PC POOL C48025 7.50% due 02/01/31	11,356	11,777	11,535
FED HM LN PC POOL C49267 8.00% due 03/01/31	12,882	13,395	13,523
FED HM LN PC POOL C50619 8.00% due 04/01/31	1,792	1,871	1,799
FED HM LN PC POOL C50622 7.50% due 05/01/31	2,619	2,758	2,912
FED HM LN PC POOL C52168 7.00% due 05/01/31	4,921	5,117	5,452
FED HM LN PC POOL C53324 7.00% due 06/01/31	686	702	726
FED HM LN PC POOL C54694 8.50% due 07/01/31	35,008	37,526	40,106
FED HM LN PC POOL C55316 7.00% due 07/01/31	9,762	10,054	10,490
FED HM LN PC POOL C56868 7.50% due 08/01/31	1,834	1,906	1,853
FED HM LN PC POOL C56942 7.00% due 08/01/31	1,452	1,494	1,551
FED HM LN PC POOL C57324 8.00% due 09/01/31	270	293	271
FED HM LN PC POOL C57765 7.00% due 09/01/31	15,239	15,697	16,801
FED HM LN PC POOL C58694 7.00% due 10/01/31	1,337	1,374	1,449
FED HM LN PC POOL C59091 7.50% due 09/01/31	13,816	8,996	14,207
FED HM LN PC POOL C64666 7.00% due 03/01/32	87	89	92
FED HM LN PC POOL C66239 7.00% due 04/01/32	715	757	739
FED HM LN PC POOL C66626 7.00% due 04/01/32	767	786	790
FED HM LN PC POOL C67630 7.00% due 06/01/32	8,491	8,843	8,990
FED HM LN PC POOL C67647 7.00% due 05/01/32	1,598	1,644	1,664
FED HM LN PC POOL C68003 7.00% due 06/01/32	30,885	31,783	34,558
FED HM LN PC POOL C68004 7.00% due 06/01/32	9,126	9,387	9,492
FED HM LN PC POOL C70028 7.50% due 08/01/32	2,905	3,030	3,325
FED HM LN PC POOL C75023 5.00% due 12/01/32	571	594	630
FED HM LN PC POOL C75720 5.00% due 01/01/33	7,128	7,565	7,807
FED HM LN PC POOL C77450 5.00% due 03/01/33	242	256	264
FED HM LN PC POOL C78985 5.00% due 05/01/33	271	287	299
FED HM LN PC POOL C79733 5.00% due 04/01/33	2,703	2,878	2,947

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C80175 8.00% due 07/01/24	144	145	152
FED HM LN PC POOL C80348 7.00% due 10/01/25	90	88	95
FED HM LN PC POOL C90675 5.00% due 05/01/23	3,856	3,916	4,192
FED HM LN PC POOL C90676 5.50% due 05/01/23	15,372	15,825	16,813
FED HM LN PC POOL C90687 5.50% due 06/01/23	14,155	14,595	15,483
FED HM LN PC POOL C90691 5.50% due 07/01/23	60,093	61,996	65,728
FED HM LN PC POOL C90698 4.50% due 08/01/23	14,434	14,280	15,441
FED HM LN PC POOL C90824 4.50% due 04/01/24	6,982	7,144	7,468
FED HM LN PC POOL C91186 5.00% due 06/01/28	15,067	15,782	16,412
FED HM LN PC POOL C91382 4.50% due 07/01/31	454,949	482,178	491,971
FED HM LN PC POOL D73231 7.50% due 07/01/26	51,332	50,885	55,253
FED HM LN PC POOL D73232 8.00% due 07/01/26	11,377	11,356	11,424
FED HM LN PC POOL D97430 6.00% due 10/01/27	501	523	551
FED HM LN PC POOL G00992 7.00% due 11/01/28	712	727	790
FED HM LN PC POOL G01081 8.00% due 11/01/29	256	278	286
FED HM LN PC POOL G01085 7.50% due 11/01/29	395	407	409
FED HM LN PC POOL G01173 7.50% due 01/01/31	4,416	4,463	4,649
FED HM LN PC POOL G01175 7.00% due 02/01/31	3,027	3,117	3,356
FED HM LN PC POOL G01182 7.00% due 02/01/31	2,882	2,969	3,260
FED HM LN PC POOL G01227 7.00% due 03/01/31	2,965	3,059	3,291
FED HM LN PC POOL G01309 7.00% due 08/01/31	52	54	59
FED HM LN PC POOL G01311 7.00% due 09/01/31	1,394	1,453	1,563
FED HM LN PC POOL G01349 5.00% due 12/01/31	106	110	115
FED HM LN PC POOL G01374 7.00% due 03/01/32	1,020	1,062	1,161
FED HM LN PC POOL G01383 7.50% due 10/01/31	7,833	8,195	9,030
FED HM LN PC POOL G01449 7.00% due 07/01/32	3,086	3,217	3,498
FED HM LN PC POOL G01475 7.50% due 08/01/32	54,258	57,379	61,748
FED HM LN PC POOL G01479 7.50% due 06/01/32	865	896	969
FED HM LN PC POOL G01589 5.00% due 09/01/33	701	731	792
FED HM LN PC POOL G01649 5.00% due 02/01/34	7,137	7,703	8,055
FED HM LN PC POOL G01659 5.00% due 12/01/33	285	302	322
FED HM LN PC POOL G01737 5.00% due 12/01/34	9,600	9,317	10,862
FED HM LN PC POOL G01749 5.50% due 01/01/35	288,485	309,038	323,583
FED HM LN PC POOL G01838 5.00% due 07/01/35	183,970	196,982	208,106
FED HM LN PC POOL G01840 5.00% due 07/01/35	199,785	213,827	226,043
FED HM LN PC POOL G01864 5.00% due 01/01/34	1,632	1,760	1,842
FED HM LN PC POOL G01981 5.00% due 12/01/35	19,267	18,799	21,432
FED HM LN PC POOL G02540 5.00% due 11/01/34	6,093	6,454	6,887
FED HM LN PC POOL G03372 5.00% due 04/01/35	37,615	40,698	42,434
FED HM LN PC POOL G04731 5.50% due 04/01/38	38,704	41,253	44,320
FED HM LN PC POOL G04799 5.00% due 05/01/34	10,129	10,932	11,071
FED HM LN PC POOL G04898 6.00% due 11/01/38	1,054,724	1,144,483	1,221,836
FED HM LN PC POOL G05259 5.50% due 01/01/37	6,829	7,502	7,784
FED HM LN PC POOL G05421 5.00% due 11/01/35	1,689	1,778	1,836
FED HM LN PC POOL G06172 5.50% due 12/01/38	132,752	142,443	152,022
FED HM LN PC POOL G06669 6.50% due 09/01/39	59,504	66,070	66,911

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G06892 4.00% due 01/01/42	57,617	59,768	62,492
FED HM LN PC POOL G06956 4.50% due 08/01/41	62,472	66,486	69,073
FED HM LN PC POOL G07002 4.50% due 12/01/41	9,841	10,295	10,848
FED HM LN PC POOL G07074 5.50% due 01/01/40	1,719,137	1,883,419	1,968,056
FED HM LN PC POOL G07083 4.00% due 07/01/42	144,062	146,966	158,214
FED HM LN PC POOL G07155 4.00% due 10/01/42	34,224	35,172	37,474
FED HM LN PC POOL G07266 4.00% due 12/01/42	418,998	439,083	460,208
FED HM LN PC POOL G07335 7.00% due 03/01/39	58,030	67,052	68,280
FED HM LN PC POOL G07459 3.50% due 08/01/43	797,424	826,106	861,453
FED HM LN PC POOL G07479 4.00% due 02/01/41	119,780	127,746	131,551
FED HM LN PC POOL G07504 4.50% due 07/01/41	1,669,282	1,755,281	1,839,146
FED HM LN PC POOL G07509 6.50% due 09/01/39	183,504	201,487	212,687
FED HM LN PC POOL G07515 4.50% due 09/01/41	846,615	901,932	933,165
FED HM LN PC POOL G07553 5.50% due 06/01/41	362,033	392,271	414,444
FED HM LN PC POOL G07596 4.50% due 11/01/43	1,913,942	2,037,090	2,098,408
FED HM LN PC POOL G07613 6.00% due 04/01/39	172,464	193,313	195,420
FED HM LN PC POOL G07786 4.00% due 08/01/44	340,120	360,688	374,012
FED HM LN PC POOL G07892 4.50% due 08/01/44	2,665,756	2,882,188	2,920,488
FED HM LN PC POOL G07924 3.50% due 01/01/45	364,803	374,913	392,933
FED HM LN PC POOL G08537 3.00% due 07/01/43	1,109,827	1,068,492	1,171,514
FED HM LN PC POOL G08540 3.00% due 08/01/43	505,584	487,365	533,635
FED HM LN PC POOL G08554 3.50% due 10/01/43	333,380	337,260	360,088
FED HM LN PC POOL G08568 4.50% due 01/01/44	44,016	47,430	48,222
FED HM LN PC POOL G08624 4.00% due 01/01/45	454,842	485,018	496,982
FED HM LN PC POOL G08671 3.50% due 10/01/45	336,899	335,864	359,744
FED HM LN PC POOL G08672 4.00% due 10/01/45	164,035	174,079	177,935
FED HM LN PC POOL G08676 3.50% due 11/01/45	158,039	152,711	168,861
FED HM LN PC POOL G08693 3.50% due 03/01/46	155,330	159,705	165,800
FED HM LN PC POOL G08701 3.00% due 04/01/46	1,009,443	1,034,308	1,060,909
FED HM LN PC POOL G08704 4.50% due 04/01/46	363,592	397,113	396,596
FED HM LN PC POOL G08710 3.00% due 06/01/46	537,202	567,392	564,817
FED HM LN PC POOL G08726 3.00% due 10/01/46	162,113	166,014	170,621
FED HM LN PC POOL G08741 3.00% due 01/01/47	950,298	1,004,991	996,083
FED HM LN PC POOL G08785 4.00% due 10/01/47	6,892	7,082	7,346
FED HM LN PC POOL G14047 5.50% due 12/01/24	3,361	3,425	3,431
FED HM LN PC POOL G31106 5.00% due 09/01/31	8,899	9,236	9,722
FED HM LN PC POOL G60018 4.50% due 12/01/43	163,319	176,733	180,354
FED HM LN PC POOL G60034 4.50% due 02/01/45	734,717	794,120	805,523
FED HM LN PC POOL G60069 3.00% due 04/01/45	222,144	220,798	234,774
FED HM LN PC POOL G60148 4.50% due 07/01/45	200,554	216,941	219,363
FED HM LN PC POOL G60174 4.00% due 10/01/43	320,419	336,926	350,467
FED HM LN PC POOL G60198 4.50% due 09/01/44	250,814	270,765	276,662
FED HM LN PC POOL G60238 3.50% due 10/01/45	63,549	65,686	68,453
FED HM LN PC POOL G60397 4.00% due 12/01/45	93,209	97,103	101,295
FED HM LN PC POOL G60480 4.50% due 11/01/45	515,440	549,653	567,711
FED HM LN PC POOL G60650 4.00% due 04/01/46	158,202	161,912	171,175

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G60751 4.50% due 07/01/44	2,035,369	2,194,592	2,249,430
FED HM LN PC POOL G60855 4.50% due 12/01/45	103,034	109,567	113,569
FED HM LN PC POOL G60920 4.50% due 04/01/46	2,196,868	2,363,062	2,420,739
FED HM LN PC POOL G60985 3.00% due 05/01/47	2,285,136	2,218,365	2,415,343
FED HM LN PC POOL G61464 4.00% due 10/01/46	573,665	585,025	625,963
FED HM LN PC POOL G61637 3.00% due 09/01/47	62,200	59,521	65,886
FED HM LN PC POOL G61886 5.00% due 11/01/48	84,257	93,442	92,465
FED HM LN PC POOL G62022 3.00% due 04/01/48	79,435	80,417	82,808
FED HM LN PC POOL G67701 3.00% due 10/01/46	1,688,303	1,644,507	1,784,437
FED HM LN PC POOL G67713 4.00% due 06/01/48	3,420,288	3,741,427	3,714,522
FED HM LN PC POOL H01311 6.50% due 09/01/37	97,552	97,496	108,797
FED HM LN PC POOL H05096 6.00% due 10/01/37	96,785	102,287	105,934
FED HM LN PC POOL H09070 6.50% due 09/01/37	53,923	54,346	59,654
FED HM LN PC POOL H09197 6.50% due 10/01/38	127,241	133,944	148,677
FED HM LN PC POOL H09207 6.50% due 08/01/38	68,379	73,470	75,051
FED HM LN PC POOL J10877 4.50% due 10/01/24	3,995	4,057	4,149
FED HM LN PC POOL J11244 4.50% due 11/01/24	544	549	565
FED HM LN PC POOL J12438 4.50% due 06/01/25	35,116	35,956	36,600
FED HM LN PC POOL J30765 2.50% due 02/01/30	84,138	84,755	87,425
FED HM LN PC POOL J31370 2.50% due 04/01/30	80,448	81,067	83,830
FED HM LN PC POOL J31902 3.00% due 06/01/30	223,081	228,899	235,646
FED HM LN PC POOL J32181 3.00% due 07/01/30	43,579	44,815	46,015
FED HM LN PC POOL J32204 2.50% due 07/01/30	61,492	61,922	64,005
FED HM LN PC POOL J32209 2.50% due 07/01/30	56,538	56,965	58,885
FED HM LN PC POOL J37706 3.00% due 10/01/32	283,527	299,669	298,244
FED HM LN PC POOL J37835 3.00% due 11/01/32	362,380	382,982	380,995
FED HM LN PC POOL J38060 3.00% due 12/01/32	312,823	330,699	328,538
FED HM LN PC POOL K91695 3.50% due 04/01/34	173,966	179,979	183,726
FED HM LN PC POOL P50019 7.00% due 07/01/24	4,204	4,269	4,362
FED HM LN PC POOL Q00093 4.00% due 04/01/41	131,812	132,608	144,550
FED HM LN PC POOL Q00285 4.50% due 04/01/41	17,064	17,787	18,875
FED HM LN PC POOL Q00804 4.50% due 05/01/41	73,107	79,003	80,608
FED HM LN PC POOL Q00876 4.50% due 05/01/41	152,978	161,846	168,732
FED HM LN PC POOL Q00959 4.50% due 05/01/41	84,929	91,712	93,929
FED HM LN PC POOL Q01249 4.50% due 06/01/41	9,703	10,341	10,666
FED HM LN PC POOL Q01348 4.50% due 06/01/41	223,537	232,076	247,241
FED HM LN PC POOL Q01443 4.50% due 06/01/41	101,847	107,414	112,295
FED HM LN PC POOL Q01536 5.00% due 06/01/41	2,801	2,990	3,122
FED HM LN PC POOL Q01798 4.50% due 07/01/41	74,741	77,917	82,437
FED HM LN PC POOL Q02727 4.50% due 08/01/41	39,580	41,681	43,784
FED HM LN PC POOL Q03841 4.00% due 10/01/41	51,515	53,935	56,597
FED HM LN PC POOL Q04022 4.00% due 10/01/41	36,664	38,444	40,152
FED HM LN PC POOL Q04461 4.00% due 11/01/41	93,781	96,227	103,006
FED HM LN PC POOL Q05325 4.00% due 12/01/41	157,431	163,485	172,893
FED HM LN PC POOL Q09813 3.50% due 08/01/42	557,787	556,215	602,662
FED HM LN PC POOL Q09896 3.50% due 08/01/42	278,834	281,989	301,266

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL Q14866 3.00% due 01/01/43	253,441	247,372	267,770
FED HM LN PC POOL Q15442 3.50% due 02/01/43	66,360	68,177	72,386
FED HM LN PC POOL Q16084 3.00% due 03/01/43	555,657	534,442	586,656
FED HM LN PC POOL Q17095 3.00% due 04/01/43	96,144	98,356	102,122
FED HM LN PC POOL Q17453 3.50% due 04/01/43	509,879	525,680	550,881
FED HM LN PC POOL Q17792 3.50% due 05/01/43	845,953	900,191	914,013
FED HM LN PC POOL Q18305 3.50% due 05/01/43	71,702	72,727	77,470
FED HM LN PC POOL Q18306 3.50% due 05/01/43	415,082	415,256	448,463
FED HM LN PC POOL Q19475 3.50% due 06/01/43	334,319	347,394	360,654
FED HM LN PC POOL Q19476 3.50% due 06/01/43	352,909	351,610	381,287
FED HM LN PC POOL Q20146 3.50% due 07/01/43	172,067	173,883	187,678
FED HM LN PC POOL Q21579 4.00% due 09/01/43	69,504	73,544	76,428
FED HM LN PC POOL Q22941 4.50% due 11/01/43	27,473	29,647	30,336
FED HM LN PC POOL Q23689 4.50% due 12/01/43	200,419	214,966	221,197
FED HM LN PC POOL Q25643 4.00% due 04/01/44	77,060	82,599	84,635
FED HM LN PC POOL Q26218 3.50% due 05/01/44	34,466	35,320	37,588
FED HM LN PC POOL Q27319 3.50% due 07/01/44	29,376	30,106	32,037
FED HM LN PC POOL Q27375 4.50% due 07/01/44	54,416	59,064	59,981
FED HM LN PC POOL Q28604 3.50% due 09/01/44	60,973	62,785	66,497
FED HM LN PC POOL Q29187 4.50% due 10/01/44	25,538	27,697	27,824
FED HM LN PC POOL Q29916 4.00% due 11/01/44	94,481	99,203	103,580
FED HM LN PC POOL Q29920 4.50% due 11/01/44	189,598	208,473	209,095
FED HM LN PC POOL Q31285 3.50% due 02/01/45	1,127,279	1,181,135	1,207,490
FED HM LN PC POOL Q31338 4.00% due 02/01/45	45,325	48,430	49,241
FED HM LN PC POOL Q33869 4.00% due 06/01/45	563,215	597,359	615,889
FED HM LN PC POOL Q34967 4.00% due 07/01/45	201,263	204,734	218,517
FED HM LN PC POOL Q35225 3.50% due 08/01/45	312,152	324,683	333,479
FED HM LN PC POOL Q35614 3.50% due 08/01/45	422,284	433,919	452,297
FED HM LN PC POOL Q36238 4.00% due 09/01/45	171,111	171,691	185,937
FED HM LN PC POOL Q36302 3.50% due 09/01/45	53,304	55,582	58,132
FED HM LN PC POOL Q36965 3.50% due 10/01/45	198,576	207,854	213,887
FED HM LN PC POOL Q37234 3.50% due 11/01/45	454,041	475,570	486,914
FED HM LN PC POOL Q38275 4.00% due 07/01/45	13,635	14,515	14,747
FED HM LN PC POOL Q38473 4.00% due 01/01/46	293,962	310,962	318,048
FED HM LN PC POOL Q39438 4.00% due 03/01/46	336,993	343,251	365,103
FED HM LN PC POOL Q41209 3.50% due 06/01/46	32,099	32,329	34,415
FED HM LN PC POOL Q43252 3.00% due 09/01/46	166,597	170,605	175,293
FED HM LN PC POOL Q45219 3.50% due 01/01/45	422,987	434,370	454,793
FED HM LN PC POOL Q45560 3.00% due 01/01/47	888,346	888,531	936,875
FED HM LN PC POOL Q45737 3.00% due 01/01/47	2,150,371	2,147,223	2,272,796
FED HM LN PC POOL Q45819 3.00% due 01/01/47	588,853	587,351	623,122
FED HM LN PC POOL Q45827 3.00% due 01/01/47	468,910	467,315	494,670
FED HM LN PC POOL Q46283 4.00% due 02/01/47	107,194	108,631	115,025
FED HM LN PC POOL Q46539 4.50% due 03/01/47	8,807	9,297	9,431
FED HM LN PC POOL Q54896 5.00% due 03/01/48	24,193	25,230	26,484
FED HM LN PC POOL Q56988 4.50% due 07/01/48	107,494	111,444	116,106

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL Q57853 4.50% due 08/01/48	5,013,890	5,251,505	5,509,411
FED HM LN PC POOL QA1734 3.00% due 08/01/49	1,129,385	1,182,839	1,174,790
FED HM LN PC POOL QA2142 3.50% due 08/01/49	1,169,964	1,238,772	1,233,398
FED HM LN PC POOL QA2518 3.00% due 09/01/49	647,702	678,126	673,360
FED HM LN PC POOL QA5549 3.00% due 12/01/49	694,772	728,737	721,833
FED HM LN PC POOL QA7249 3.00% due 02/01/50	221,262	230,236	230,214
FED HM LN PC POOL QA8311 3.00% due 03/01/50	573,791	604,733	598,475
FED HM LN PC POOL QB1146 3.00% due 07/01/50	276,545	291,491	287,511
FED HM LN PC POOL QB2682 2.50% due 08/01/50	798,540	840,340	815,477
FED HM LN PC POOL QB3855 2.50% due 09/01/50	785,348	823,144	802,014
FED HM LN PC POOL QB4785 2.50% due 10/01/50	1,874,476	1,956,436	1,914,811
FED HM LN PC POOL QB5092 2.50% due 11/01/50	273,922	293,808	281,384
FED HM LN PC POOL QB5093 2.50% due 11/01/50	173,270	185,299	177,802
FED HM LN PC POOL QB5799 2.50% due 11/01/50	83,580	88,608	86,176
FED HM LN PC POOL QB8934 2.50% due 02/01/51	178,456	189,568	183,084
FED HM LN PC POOL QB9087 2.00% due 02/01/51	737,388	761,677	737,311
FED HM LN PC POOL QB9090 2.00% due 02/01/51	96,261	97,130	96,352
FED HM LN PC POOL QB9290 2.00% due 03/01/51	383,803	384,207	384,078
FED HM LN PC POOL QB9401 2.00% due 03/01/51	1,419,285	1,435,688	1,417,333
FED HM LN PC POOL QC0160 2.00% due 03/01/51	182,885	183,924	183,404
FED HM LN PC POOL QC0165 2.50% due 03/01/51	183,861	190,073	190,262
FED HM LN PC POOL QC0297 2.00% due 04/01/51	196,423	197,079	196,274
FED HM LN PC POOL QC0885 2.00% due 04/01/51	94,877	95,005	95,591
FED HM LN PC POOL QC0945 2.50% due 04/01/51	2,115,471	2,191,306	2,161,851
FED HM LN PC POOL QC1164 2.00% due 04/01/51	93,137	93,550	93,571
FED HM LN PC POOL QC2565 2.00% due 06/01/51	1,220,576	1,230,868	1,217,899
FED HM LN PC POOL QC3907 2.50% due 07/01/51	1,561,229	1,617,497	1,598,431
FED HM LN PC POOL QC4235 2.50% due 07/01/51	979,052	1,022,284	999,818
FED HM LN PC POOL QC6209 2.50% due 08/01/51	977,369	1,016,409	998,100
FED HM LN PC POOL QC6551 2.50% due 09/01/51	294,572	307,546	302,285
FED HM LN PC POOL QD0254 2.00% due 11/01/51	199,586	199,460	199,344
FED HM LN PC POOL QD0350 2.00% due 11/01/51	399,241	400,109	398,473
FED HM LN PC POOL QD0652 2.00% due 11/01/51	299,430	300,080	299,091
FED HM LN PC POOL QD1526 2.00% due 11/01/51	196,756	196,925	196,325
FED HM LN PC POOL QK0701 2.50% due 04/01/41	92,114	96,028	94,888
FED HM LN PC POOL RA1293 3.00% due 09/01/49	764,519	778,999	802,450
FED HM LN PC POOL RA1411 3.00% due 09/01/49	727,781	781,266	767,141
FED HM LN PC POOL RA2358 4.00% due 03/01/50	112,012	118,782	120,056
FED HM LN PC POOL RA3053 2.00% due 07/01/50	4,356,841	4,473,414	4,360,449
FED HM LN PC POOL RA3882 2.00% due 11/01/50	541,582	543,332	541,395
FED HM LN PC POOL RA4119 2.00% due 12/01/50	10,234,767	10,635,280	10,263,806
FED HM LN PC POOL RA4527 2.50% due 02/01/51	724,228	743,811	739,590
FED HM LN PC POOL RA5576 2.50% due 07/01/51	96,890	101,306	99,605
FED HM LN PC POOL RA5801 2.50% due 09/01/51	2,941,322	3,074,035	3,016,496
FED HM LN PC POOL RA5853 2.50% due 09/01/51	3,922,151	4,111,914	4,032,059
FED HM LN PC POOL RA5855 2.50% due 09/01/51	1,702,964	1,768,747	1,740,959

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL RA6071 2.00% due 10/01/51	1,357,000	1,354,086	1,354,023
FED HM LN PC POOL RA6507 2.00% due 12/01/51	100,000	99,883	99,784
FED HM LN PC POOL RB5125 2.00% due 09/01/41	1,662,155	1,709,740	1,688,924
FED HM LN PC POOL RC1914 2.00% due 06/01/36	1,232,926	1,271,975	1,263,383
FED HM LN PC POOL SB0525 2.00% due 05/01/36	1,134,501	1,172,318	1,162,527
FED HM LN PC POOL SD0127 3.00% due 12/01/48	267,020	272,254	278,573
FED HM LN PC POOL SD0176 3.50% due 12/01/49	200,000	210,109	210,776
FED HM LN PC POOL SD0247 4.00% due 07/01/47	91,716	100,407	99,189
FED HM LN PC POOL SD0248 4.50% due 01/01/49	368,991	393,888	396,013
FED HM LN PC POOL SD0298 3.00% due 11/01/48	1,020,031	1,073,078	1,068,283
FED HM LN PC POOL SD0478 4.00% due 01/01/45	69,167	76,192	75,852
FED HM LN PC POOL SD0481 3.50% due 09/01/44	1,979,527	2,227,000	2,149,575
FED HM LN PC POOL SD0489 4.00% due 04/01/48	1,359,692	1,537,432	1,509,024
FED HM LN PC POOL SD0490 4.00% due 01/01/45	2,281,289	2,516,232	2,501,987
FED HM LN PC POOL SD0494 3.50% due 06/01/49	681,122	758,717	737,402
FED HM LN PC POOL SD0496 3.00% due 02/01/47	80,784	88,491	85,743
FED HM LN PC POOL SD0505 4.00% due 06/01/48	1,556,293	1,695,324	1,697,758
FED HM LN PC POOL SD0508 3.50% due 01/01/48	663,275	731,237	711,452
FED HM LN PC POOL SD0552 2.00% due 03/01/51	560,519	565,669	559,310
FED HM LN PC POOL SD0573 2.00% due 04/01/51	183,381	183,687	184,761
FED HM LN PC POOL SD7530 2.50% due 11/01/50	18,036,604	19,142,411	18,494,946
FED HM LN PC POOL SD7531 3.00% due 12/01/50	6,358,143	6,864,594	6,702,377
FED HM LN PC POOL SD7536 2.50% due 02/01/51	4,559,329	4,738,549	4,695,166
FED HM LN PC POOL SD8001 3.50% due 07/01/49	(189,778)	(211,811)	(200,079)
FED HM LN PC POOL SD8002 4.50% due 07/01/49	103,650	111,405	111,151
FED HM LN PC POOL SD8003 4.00% due 07/01/49	232,940	239,304	247,612
FED HM LN PC POOL SD8017 3.50% due 10/01/49	628,298	666,025	662,495
FED HM LN PC POOL SD8019 4.50% due 10/01/49	115,213	123,838	123,359
FED HM LN PC POOL SD8056 3.00% due 04/01/50	262,074	269,662	272,246
FED HM LN PC POOL SD8074 3.00% due 07/01/50	394,323	413,077	408,633
FED HM LN PC POOL SD8075 3.50% due 07/01/50	1,821,426	1,924,711	1,920,113
FED HM LN PC POOL SD8084 3.00% due 08/01/50	889,025	927,772	921,289
FED HM LN PC POOL SD8099 2.50% due 10/01/50	567,321	594,371	579,354
FED HM LN PC POOL SD8100 3.00% due 10/01/50	923,642	964,328	957,162
FED HM LN PC POOL SD8128 2.00% due 02/01/51	2,031,271	2,081,383	2,026,816
FED HM LN PC POOL SD8129 2.50% due 02/01/51	1,610,328	1,677,175	1,644,484
FED HM LN PC POOL SD8135 2.50% due 03/01/51	1,419,664	1,475,694	1,449,776
FED HM LN PC POOL SD8147 2.50% due 05/01/51	2,250,314	2,325,257	2,298,890
FED HM LN PC POOL SD8155 2.00% due 07/01/51	459,851	465,104	458,843
FED HM LN PC POOL SD8156 2.50% due 07/01/51	381,495	394,803	389,818
FED HM LN PC POOL SD8164 3.50% due 07/01/51	338,050	356,273	355,687
FED HM LN PC POOL SD8169 3.50% due 09/01/51	1,794,651	1,914,515	1,890,033
FED HM LN PC POOL SI2009 3.00% due 10/01/49	492,256	520,488	512,753
FED HM LN PC POOL U92272 4.50% due 12/01/43	119,570	127,764	131,906
FED HM LN PC POOL U99076 4.50% due 12/01/43	766,072	819,506	850,931
FED HM LN PC POOL U99084 4.50% due 02/01/44	627,095	670,757	691,581

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL U99091 4.50% due 03/01/44	172,634	184,339	190,451
FED HM LN PC POOL U99124 3.50% due 03/01/45	1,359,752	1,420,069	1,461,837
FED HM LN PC POOL V60796 2.50% due 05/01/30	146,571	148,966	152,395
FED HM LN PC POOL V60886 2.50% due 08/01/30	160,881	162,630	167,570
FED HM LN PC POOL V60902 2.50% due 08/01/30	135,369	136,793	141,197
FED HM LN PC POOL V60903 2.50% due 09/01/30	126,243	127,658	131,581
FED HM LN PC POOL V60904 2.50% due 09/01/30	28,341	28,657	29,467
FED HM LN PC POOL V60908 3.00% due 08/01/30	40,877	42,069	43,132
FED HM LN PC POOL V60909 3.00% due 08/01/30	70,886	72,882	74,797
FED HM LN PC POOL V80355 3.50% due 08/01/43	316,385	319,096	345,121
FED HM LN PC POOL V80552 4.00% due 02/01/41	80,961	86,289	88,920
FED HM LN PC POOL V80553 4.00% due 06/01/40	23,233	24,656	25,520
FED HM LN PC POOL V81992 4.00% due 10/01/45	83,752	87,626	91,025
FED HM LN PC POOL V83115 4.50% due 03/01/47	1,705,942	1,826,353	1,845,083
FED HM LN PC POOL V83224 3.50% due 07/01/47	902,568	935,705	971,315
FED HM LN PC POOL Z40054 4.00% due 07/01/42	200,946	209,858	219,854
FED HM LN PC POOL Z60023 5.50% due 12/01/22	15,720	16,081	17,194
FED HM LN PC POOL ZA5250 4.00% due 01/01/48	615,272	664,190	658,362
FED HM LN PC POOL ZA6680 4.00% due 04/01/49	653,352	707,907	706,196
FED HM LN PC POOL ZI8701 6.00% due 04/01/39	53,125	57,956	59,228
FED HM LN PC POOL ZM0037 3.50% due 08/01/45	29,422	30,701	31,452
FED HM LN PC POOL ZM1590 3.00% due 08/01/46	1,624,528	1,721,676	1,702,579
FED HM LN PC POOL ZM5821 3.50% due 03/01/48	1,236,710	1,315,524	1,313,070
FED HM LN PC POOL ZM7688 4.00% due 08/01/48	820,018	877,114	875,518
FED HM LN PC POOL ZN2025 4.50% due 12/01/48	653,392	708,439	707,567
FED HM LN PC POOL ZS3399 5.00% due 11/01/41	190,714	206,665	216,076
FED HM LN PC POOL ZS3412 5.50% due 12/01/38	210,407	229,008	239,722
FED HM LN PC POOL ZS3569 6.00% due 10/01/36	9,495	10,601	10,902
FED HM LN PC POOL ZS4786 4.50% due 08/01/48	1,217,560	1,319,223	1,306,076
FED HM LN PC POOL ZS8669 3.00% due 09/01/32	172,506	181,079	181,297
FED HM LN PC POOL ZS8673 3.00% due 10/01/32	90,030	94,906	94,617
FED HM LN PC POOL ZS9316 3.50% due 01/01/38	422,112	458,272	453,074
FED HM LN PC POOL ZT1257 3.00% due 01/01/46	230,750	251,279	244,929
FED HM LN PC POOL ZT1481 4.00% due 11/01/48	612,297	655,685	652,696
FED HM LN PC POOL ZT1493 3.00% due 09/01/48	441,419	447,320	465,153
FED REPUBLIC OF BRAZIL 2.63% due 01/05/23	300,000	294,162	305,250
FED REPUBLIC OF BRAZIL 2.88% due 06/06/25	600,000	619,530	609,750
FED REPUBLIC OF BRAZIL 3.88% due 06/12/30	4,523,000	4,643,705	4,387,310
FED REPUBLIC OF BRAZIL 4.63% due 01/13/28	1,446,000	1,589,453	1,509,277
FED REPUBLIC OF BRAZIL 4.75% due 01/14/50	1,240,000	1,241,477	1,101,752
FED REPUBLIC OF BRAZIL 5.00% due 01/27/45	1,919,000	2,112,340	1,798,103
FED REPUBLIC OF BRAZIL 5.63% due 01/07/41	2,650,000	2,614,751	2,702,444
FED REPUBLIC OF BRAZIL 5.63% due 02/21/47	2,655,000	2,961,682	2,628,450
FED REPUBLIC OF BRAZIL 6.00% due 04/07/26	410,000	466,691	459,409
FED REPUBLIC OF BRAZIL 7.13% due 01/20/37	532,000	714,320	639,735
FED REPUBLIC OF BRAZIL 8.25% due 01/20/34	688,000	983,840	898,707

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FEDERAL FARM CREDIT BANK 1.84% due 08/04/36	15,000,000	14,999,327	14,719,923
FEDERAL FARM CREDIT BANK 1.94% due 09/15/37	30,000,000	29,989,963	29,506,074
FEDERAL FARM CREDIT BANK 2.98% due 01/03/30	7,425,000	7,272,453	8,218,349
FEDERAL FARM CREDIT BANK 3.04% due 05/20/36	8,770,000	8,037,608	9,930,561
FEDERAL FARM CREDIT BANK 3.25% due 10/11/35	5,595,000	5,547,892	6,465,266
FEDERAL FARM CREDIT BANK 3.39% due 01/18/39	6,870,000	6,454,679	8,052,465
FEDERAL FARM CREDIT BANK 3.45% due 04/07/31	4,110,000	4,114,300	4,719,083
FEDERAL FARM CREDIT BANK 3.48% due 03/26/46	10,000,000	10,070,897	11,503,366
FEDERAL FARM CREDIT BANK 3.49% due 04/02/40	5,700,000	5,838,118	6,812,654
FEDERAL FARM CREDIT BANK 3.50% due 02/28/39	9,510,000	9,513,040	11,227,147
FEDERAL FARM CREDIT BANK 3.70% due 12/14/38	2,370,000	2,437,421	2,882,837
FEDERAL FARM CREDIT BANK 3.77% due 12/04/35	4,200,000	4,202,154	5,121,708
FEDERAL FARM CREDIT BANK 3.86% due 08/24/37	6,990,000	6,997,607	8,671,103
FEDERAL HOME LOAN BANK 0.63% due 03/30/26	2,480,000	2,480,000	2,461,434
FEDERAL HOME LOAN BANK 2.38% due 09/10/27	12,000,000	11,706,433	12,678,135
FEDERAL HOME LOAN BANK 2.63% due 09/10/27	6,000,000	5,931,508	6,398,426
FEDERAL HOME LOAN BANK 3.00% due 03/10/28	12,270,000	12,199,774	13,343,408
FEDERAL HOME LOAN BANK 3.00% due 09/11/26	5,380,000	5,383,644	5,804,127
FEDERAL HOME LOAN BANK 3.32% due 11/13/35	21,850,000	21,851,439	25,141,409
FEDERAL HOME LOAN BANK 3.50% due 06/18/30	8,740,000	8,834,802	10,051,710
FEDERAL HOME LOAN BANK 3.56% due 05/16/33	3,915,000	3,904,920	4,614,242
FEDEX CORP 0.45% due 05/04/29	190,000	228,128	212,455
FEDEX CORP 3.88% due 08/01/42	145,000	160,236	159,180
FEDEX CORP 4.05% due 02/15/48	200,000	212,054	224,533
FEDEX CORP 4.25% due 05/15/30	1,770,000	1,906,703	2,012,683
FEDEX CORP 4.55% due 04/01/46	1,915,000	1,944,184	2,294,807
FEDEX CORP 4.90% due 01/15/34	232,000	289,724	279,746
FEDEX CORP 5.25% due 05/15/50	1,610,000	1,662,969	2,153,854
FEL ENERGY VI SARL 5.75% due 12/01/40	1,844,698	1,905,064	1,848,388
FERMACA ENTERPRISES S RL 6.38% due 03/30/38	404,756	462,346	466,987
FERROVIAL NL BV 2.12% due 12/31/99	200,000	239,717	226,689
FHLMC MULTIFAMILY STRUCTURED P 0.44% due 08/25/30	1,068,474	1,071,062	1,070,788
FHLMC MULTIFAMILY STRUCTURED P 0.49% due 08/25/25	240,913	241,190	241,208
FHLMC MULTIFAMILY STRUCTURED P 0.49% due 12/25/27	6,045,131	740,659	122,360
FHLMC MULTIFAMILY STRUCTURED P 0.53% due 06/25/30	321,830	322,311	323,315
FHLMC MULTIFAMILY STRUCTURED P 0.56% due 08/25/27	8,088,884	1,181,864	181,447
FHLMC MULTIFAMILY STRUCTURED P 0.57% due 04/25/26	1,643,692	1,652,640	1,651,465
FHLMC MULTIFAMILY STRUCTURED P 0.57% due 10/25/23	154,855	154,988	155,016
FHLMC MULTIFAMILY STRUCTURED P 0.60% due 12/25/29	511,610	515,127	517,632
FHLMC MULTIFAMILY STRUCTURED P 0.61% due 07/25/29	559,490	563,938	563,225
FHLMC MULTIFAMILY STRUCTURED P 0.63% due 02/25/29	685,080	690,013	688,672
FHLMC MULTIFAMILY STRUCTURED P 0.69% due 11/25/29	1,550,133	1,562,147	1,557,361
FHLMC MULTIFAMILY STRUCTURED P 0.70% due 03/25/29	2,745,798	82,533	103,617
FHLMC MULTIFAMILY STRUCTURED P 0.95% due 10/25/29	7,785,122	423,293	448,344
FHLMC MULTIFAMILY STRUCTURED P 0.97% due 11/25/30	7,713,828	490,786	520,265
FHLMC MULTIFAMILY STRUCTURED P 1.00% due 09/25/29	12,364	712	750

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FHLMC MULTIFAMILY STRUCTURED P 1.02% due 06/25/29	9,781,264	531,022	572,048
FHLMC MULTIFAMILY STRUCTURED P 1.03% due 09/25/30	6,196,505	415,541	432,193
FHLMC MULTIFAMILY STRUCTURED P 1.04% due 08/25/23	9,537,610	3,200,570	118,747
FHLMC MULTIFAMILY STRUCTURED P 1.09% due 05/25/29	1,990,409	102,235	122,702
FHLMC MULTIFAMILY STRUCTURED P 1.11% due 01/25/26	36,844,399	1,166,689	1,181,261
FHLMC MULTIFAMILY STRUCTURED P 1.12% due 10/25/30	7,595,691	538,631	580,188
FHLMC MULTIFAMILY STRUCTURED P 1.13% due 10/25/30	5,997,208	445,127	465,471
FHLMC MULTIFAMILY STRUCTURED P 1.21% due 06/25/30	5,230,268	414,714	434,726
FHLMC MULTIFAMILY STRUCTURED P 1.25% due 01/25/30	5,990,053	447,797	470,664
FHLMC MULTIFAMILY STRUCTURED P 1.28% due 06/25/29	4,850,000	327,244	390,022
FHLMC MULTIFAMILY STRUCTURED P 1.36% due 12/25/29	1,420,000	112,984	120,404
FHLMC MULTIFAMILY STRUCTURED P 1.37% due 06/25/29	800,000	58,248	68,873
FHLMC MULTIFAMILY STRUCTURED P 1.43% due 06/25/30	4,798,364	445,289	468,958
FHLMC MULTIFAMILY STRUCTURED P 1.49% due 06/25/30	4,499,855	432,842	456,072
FHLMC MULTIFAMILY STRUCTURED P 1.53% due 07/25/30	4,497,379	445,334	463,971
FHLMC MULTIFAMILY STRUCTURED P 1.64% due 03/25/53	3,997,620	471,540	428,587
FHLMC MULTIFAMILY STRUCTURED P 1.81% due 04/25/30	7,662,995	864,316	914,374
FHLMC MULTIFAMILY STRUCTURED P 3.37% due 07/25/25	2,765,000	2,817,880	2,843,325
FIDELITY NATL INFO SERV 3.10% due 03/01/41	818,000	814,594	825,930
FIFTH THIRD BANCORP 2.38% due 01/28/25	830,000	820,938	852,084
FIFTH THIRD BANCORP 5.10% due 12/29/49	930,000	923,576	945,345
FIN DEPT GOVT SHARJAH 3.63% due 03/10/33	390,000	389,794	382,148
FIN DEPT GOVT SHARJAH 4.00% due 07/28/50	500,000	504,677	451,525
FINASTRA USA, INC. FLT due 06/13/24	2,329,250	2,303,520	2,317,231
FINASTRA USA, INC. FLT due 06/13/25	1,544,972	1,552,528	1,540,584
FIRST AMERICAN FINANCIAL 4.60% due 11/15/24	2,600,000	2,601,836	2,813,175
FIRST FRANKLIN MTG LOAN ASSET 0.70% due 11/25/35	1,150,141	1,134,954	1,133,198
FIRST QUANTUM MINERALS L 7.25% due 04/01/23	605,000	607,726	611,958
FIRST STUDENT BIDCO INC FLT due 07/21/28	1,475,000	1,467,255	1,468,245
FIRSTCASH INC 4.63% due 09/01/28	445,000	460,259	444,735
FIRSTCASH INC 5.63% due 01/01/30	1,200,000	1,202,665	1,223,016
FIRSTENERGY CORP 2.65% due 03/01/30	329,000	330,984	324,888
FIRSTENERGY CORP 4.40% due 07/15/27	1,170,000	1,169,195	1,260,133
FIRSTENERGY CORP 4.75% due 03/15/23	200,000	201,436	208,000
FIRSTENERGY CORP 5.35% due 07/15/47	355,000	433,654	422,008
FIRSTENERGY CORP 5.60% due 07/15/47	514,000	625,155	611,020
FIRSTENERGY CORP 7.38% due 11/15/31	4,551,000	4,917,480	6,141,119
FIRSTENERGY TRANSMISSION 4.35% due 01/15/25	101,000	103,994	107,379
FIRSTENERGY TRANSMISSION 4.55% due 04/01/49	305,000	325,587	348,178
FIRSTENERGY TRANSMISSION 5.45% due 07/15/44	152,000	177,118	191,816
FISERV INC 2.25% due 06/01/27	4,355,000	4,368,249	4,430,746
FISERV INC 3.20% due 07/01/26	1,900,000	1,899,917	2,008,913
FISERV INC 3.50% due 07/01/29	963,000	1,052,161	1,035,649
FISERV INC 4.40% due 07/01/49	1,160,000	1,444,968	1,381,962
FIVE CORNERS FUNDING TRS 4.42% due 11/15/23	5,040,000	5,137,689	5,341,948
FLATIRON CLO LTD 3.12% due 11/16/34	250,000	250,000	249,621

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FLEETCOR TECHNOLOGS OPT CO LLC FLT due 04/28/28	398,001	395,293	392,926
FLEX ACQUISITION CO INC FLT due 06/29/25	1,029,387	1,029,900	1,019,093
FLORIDA GAS TRANSMISSION 2.55% due 07/01/30	1,000,000	997,954	1,003,020
FLORIDA POWER + LIGHT CO 3.95% due 03/01/48	1,594,000	1,952,687	1,890,315
FLORIDA POWER LIGHT CO 2.88% due 12/04/51	145,000	144,941	147,052
FLUID FLOW PRODUCTS INC FLT due 03/16/29	164,560	163,063	164,149
FLYNN RESTAURANT GROUP LP FLT due 06/27/25	989,744	986,711	979,104
FMG RESOURCES AUG 2006 4.38% due 04/01/31	200,000	200,000	210,000
FMG RESOURCES AUG 2006 4.50% due 09/15/27	87,000	94,268	92,655
FNMA POOL 190307 8.00% due 06/01/30	1,122	1,174	1,285
FNMA POOL 190317 8.00% due 08/01/31	1,668	1,758	1,943
FNMA POOL 250508 6.00% due 01/01/26	909	893	999
FNMA POOL 251237 8.00% due 10/01/27	3,881	3,997	4,234
FNMA POOL 251971 7.50% due 09/01/28	6,394	6,435	7,003
FNMA POOL 252568 7.50% due 06/01/29	1,175	1,217	1,303
FNMA POOL 252925 7.50% due 12/01/29	3,024	3,151	3,500
FNMA POOL 253113 7.50% due 03/01/30	14,032	14,565	16,036
FNMA POOL 253184 8.00% due 04/01/30	2,069	2,156	2,429
FNMA POOL 253356 8.00% due 07/01/30	1,398	1,468	1,638
FNMA POOL 253553 8.00% due 10/01/30	15,940	15,999	16,726
FNMA POOL 253607 7.50% due 11/01/30	1,492	1,498	1,494
FNMA POOL 253643 7.50% due 02/01/31	976	1,026	1,123
FNMA POOL 253644 8.00% due 02/01/31	2,515	2,661	2,949
FNMA POOL 253813 8.00% due 05/01/31	1,046	1,095	1,162
FNMA POOL 253891 7.50% due 07/01/31	1,421	1,492	1,608
FNMA POOL 253974 7.00% due 08/01/31	12,698	13,037	13,913
FNMA POOL 254335 7.50% due 05/01/32	23,469	24,461	26,890
FNMA POOL 254360 7.00% due 05/01/32	17,908	18,138	19,095
FNMA POOL 254383 7.50% due 06/01/32	4,990	5,225	5,851
FNMA POOL 254416 7.50% due 07/01/32	749	774	843
FNMA POOL 254446 7.50% due 08/01/32	5,772	6,003	6,556
FNMA POOL 254453 7.00% due 07/01/22	298	316	299
FNMA POOL 254548 5.50% due 12/01/32	57,031	56,695	64,469
FNMA POOL 254793 5.00% due 07/01/33	45,713	48,606	51,527
FNMA POOL 254986 5.50% due 11/01/23	11,181	11,575	12,225
FNMA POOL 255217 4.50% due 04/01/24	1,494	1,535	1,597
FNMA POOL 255269 5.50% due 07/01/34	9,653	9,579	10,963
FNMA POOL 256715 6.00% due 05/01/27	11,782	11,799	12,955
FNMA POOL 256851 7.00% due 08/01/37	231,281	240,805	273,726
FNMA POOL 310048 6.50% due 02/01/38	150,568	163,180	174,380
FNMA POOL 323868 7.50% due 08/01/29	1,179	1,184	1,280
FNMA POOL 357822 5.50% due 05/01/35	41,274	40,289	47,062
FNMA POOL 418497 6.00% due 03/01/28	1,013	1,004	1,115
FNMA POOL 519876 7.50% due 02/01/30	379	390	393
FNMA POOL 526353 7.50% due 03/01/30	196	211	204
FNMA POOL 527044 7.50% due 02/01/30	540	583	554

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 527750 7.50% due 01/01/30	331	341	332
FNMA POOL 532907 7.50% due 04/01/30	2,859	2,954	2,923
FNMA POOL 533185 7.50% due 04/01/30	19,045	19,675	19,743
FNMA POOL 535023 8.00% due 12/01/29	1,257	1,320	1,382
FNMA POOL 535039 8.00% due 12/01/29	1,184	1,249	1,332
FNMA POOL 535095 8.00% due 01/01/30	7,507	7,877	8,650
FNMA POOL 535425 7.50% due 08/01/30	15	16	16
FNMA POOL 535440 8.50% due 08/01/30	1,781	1,898	2,105
FNMA POOL 535481 8.00% due 09/01/30	333	361	368
FNMA POOL 535488 8.50% due 09/01/30	2,698	2,897	3,023
FNMA POOL 535533 8.00% due 10/01/30	6,001	6,339	6,905
FNMA POOL 535597 8.00% due 10/01/30	899	944	1,010
FNMA POOL 535608 9.50% due 04/01/30	13,726	14,732	14,920
FNMA POOL 535667 8.00% due 01/01/31	545	565	608
FNMA POOL 535714 7.50% due 01/01/31	1,375	1,436	1,527
FNMA POOL 535751 7.50% due 12/01/30	145	157	161
FNMA POOL 535903 7.50% due 03/01/31	3,142	3,298	3,502
FNMA POOL 535996 7.50% due 06/01/31	593	613	677
FNMA POOL 536142 7.50% due 04/01/30	8,116	8,397	8,259
FNMA POOL 536495 8.50% due 04/01/30	10,055	10,507	10,082
FNMA POOL 536597 7.50% due 04/01/30	4,586	4,739	4,638
FNMA POOL 536909 7.50% due 04/01/30	77	83	80
FNMA POOL 538886 7.50% due 07/01/30	334	344	359
FNMA POOL 543845 8.00% due 07/01/30	1,150	1,201	1,286
FNMA POOL 544046 8.50% due 08/01/30	13,972	14,625	14,018
FNMA POOL 544397 8.50% due 08/01/30	6,266	6,549	6,348
FNMA POOL 545138 7.50% due 08/01/31	1,978	2,066	2,185
FNMA POOL 545240 8.00% due 09/01/31	606	627	687
FNMA POOL 545481 7.50% due 11/01/31	35,990	37,878	40,444
FNMA POOL 545562 7.50% due 03/01/32	2,700	2,846	3,026
FNMA POOL 545604 8.00% due 09/01/31	1,306	1,389	1,468
FNMA POOL 545609 7.50% due 03/01/32	2,499	2,631	2,846
FNMA POOL 545612 8.00% due 04/01/32	646	670	743
FNMA POOL 545613 7.50% due 03/01/32	24,673	26,024	27,579
FNMA POOL 546261 7.50% due 07/01/30	704	725	718
FNMA POOL 548662 8.50% due 08/01/30	32,035	33,732	32,463
FNMA POOL 548965 8.50% due 07/01/30	201	222	207
FNMA POOL 551217 8.00% due 09/01/30	392	425	393
FNMA POOL 554471 7.50% due 10/01/30	5,678	5,959	6,076
FNMA POOL 555531 5.50% due 06/01/33	394,770	411,416	446,005
FNMA POOL 555743 5.00% due 09/01/33	56,691	60,302	63,822
FNMA POOL 556519 8.00% due 10/01/30	22	24	22
FNMA POOL 561775 8.00% due 01/01/31	2,583	2,691	2,824
FNMA POOL 561790 7.50% due 11/01/30	1,137	1,178	1,206
FNMA POOL 562653 7.50% due 01/01/31	84	91	85
FNMA POOL 562827 7.50% due 03/01/31	19,948	20,036	20,378

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 568335 7.50% due 01/01/31	11,605	12,044	12,072
FNMA POOL 568516 8.50% due 01/01/31	17,688	18,514	17,944
FNMA POOL 568551 7.50% due 02/01/31	200	216	206
FNMA POOL 568656 7.50% due 03/01/31	2,071	2,145	2,079
FNMA POOL 570320 7.50% due 02/01/31	311	335	326
FNMA POOL 570543 8.50% due 01/01/31	170,796	178,962	188,581
FNMA POOL 571054 7.50% due 02/01/31	1,993	2,063	2,000
FNMA POOL 582122 7.50% due 06/01/31	3,453	3,578	3,466
FNMA POOL 583354 7.50% due 05/01/31	206	222	209
FNMA POOL 591474 8.00% due 09/01/31	901	940	1,005
FNMA POOL 600187 7.00% due 07/01/31	39,041	40,088	43,171
FNMA POOL 600950 8.00% due 08/01/31	13,400	13,933	14,115
FNMA POOL 602073 7.50% due 09/01/31	15,003	15,566	16,058
FNMA POOL 609492 7.50% due 10/01/31	5,753	5,973	6,187
FNMA POOL 628075 7.50% due 02/01/32	51,917	54,725	56,274
FNMA POOL 635926 7.50% due 03/01/32	1,570	1,627	1,575
FNMA POOL 636878 7.50% due 04/01/32	11,195	11,607	11,540
FNMA POOL 650136 7.50% due 07/01/32	2,599	2,698	2,700
FNMA POOL 660126 7.50% due 09/01/32	32,191	33,431	36,444
FNMA POOL 725206 5.50% due 02/01/34	199,843	200,089	222,367
FNMA POOL 725594 5.50% due 07/01/34	46,339	46,613	52,539
FNMA POOL 725692 2.20% due 10/01/33	242,125	239,270	256,752
FNMA POOL 725946 5.50% due 11/01/34	95,512	94,800	108,319
FNMA POOL 735989 5.50% due 02/01/35	225,968	225,665	255,286
FNMA POOL 745339 5.50% due 03/01/36	61,108	62,315	69,616
FNMA POOL 745341 7.50% due 09/01/35	128,292	135,767	147,936
FNMA POOL 745603 1.68% due 05/01/35	466,274	460,265	484,769
FNMA POOL 745959 5.50% due 11/01/36	262,986	259,600	299,596
FNMA POOL 769523 2.13% due 02/01/34	24,629	24,474	24,632
FNMA POOL 775695 5.50% due 05/01/34	23,018	23,152	26,172
FNMA POOL 783629 2.21% due 07/01/35	41,242	41,000	41,277
FNMA POOL 795297 1.28% due 07/01/44	40,259	39,950	41,042
FNMA POOL 795548 2.13% due 10/01/34	5,425	5,488	5,449
FNMA POOL 806506 1.28% due 10/01/44	2,048	2,032	2,088
FNMA POOL 806642 2.05% due 12/01/34	13,368	13,373	13,394
FNMA POOL 814579 5.50% due 04/01/35	30,486	30,070	33,393
FNMA POOL 822148 2.03% due 11/01/35	58,838	59,256	58,907
FNMA POOL 825405 2.26% due 08/01/35	94,887	94,898	95,304
FNMA POOL 826146 2.06% due 07/01/35	119,818	122,401	125,280
FNMA POOL 831232 5.50% due 01/01/36	83,106	91,306	94,653
FNMA POOL 831834 6.00% due 09/01/36	77,916	84,185	90,164
FNMA POOL 843997 1.88% due 11/01/35	40,540	41,393	42,147
FNMA POOL 849299 5.50% due 01/01/36	269,249	295,969	306,522
FNMA POOL 886574 2.67% due 08/01/36	100,650	119,016	107,848
FNMA POOL 888275 5.50% due 01/01/35	4,189	4,156	4,751
FNMA POOL 888509 2.34% due 06/01/33	14,353	14,325	15,185

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 888560 6.00% due 11/01/35	3,350	3,744	3,831
FNMA POOL 888635 5.50% due 09/01/36	61,374	60,047	69,369
FNMA POOL 888832 6.50% due 11/01/37	499,664	554,831	592,506
FNMA POOL 889117 5.00% due 10/01/35	158,608	169,314	178,760
FNMA POOL 889466 6.00% due 05/01/38	63,191	69,752	73,290
FNMA POOL 889529 6.00% due 03/01/38	37,994	41,915	44,065
FNMA POOL 889983 6.00% due 10/01/38	39,187	42,883	44,882
FNMA POOL 890248 6.00% due 08/01/37	6,099	6,833	7,006
FNMA POOL 890466 6.00% due 12/01/39	476,086	524,114	551,420
FNMA POOL 890604 4.50% due 10/01/44	2,827,323	3,086,306	3,122,204
FNMA POOL 890827 3.50% due 12/01/37	98,009	106,229	105,733
FNMA POOL 890843 3.00% due 09/01/47	1,582,971	1,556,795	1,667,956
FNMA POOL 909196 5.00% due 06/01/38	200,795	192,725	227,748
FNMA POOL 914854 1.96% due 04/01/37	47,944	49,136	50,113
FNMA POOL 920409 5.00% due 06/01/36	278,777	305,020	314,024
FNMA POOL 929587 5.00% due 06/01/38	46,139	43,933	52,237
FNMA POOL 953106 5.00% due 05/01/38	92,432	88,799	101,010
FNMA POOL 962589 5.50% due 04/01/38	65,943	72,655	74,483
FNMA POOL 973664 4.50% due 03/01/38	16,455	15,299	17,607
FNMA POOL 975109 5.00% due 05/01/38	161,922	154,263	183,953
FNMA POOL 977032 5.00% due 05/01/38	64,167	61,563	70,906
FNMA POOL 990906 5.50% due 10/01/35	558,863	559,473	637,491
FNMA POOL 995072 5.50% due 08/01/38	86,265	93,537	98,833
FNMA POOL 995112 5.50% due 07/01/36	917,197	1,001,239	1,042,676
FNMA POOL 995429 5.50% due 09/01/23	1,838	1,850	1,864
FNMA POOL 995430 5.50% due 09/01/23	1,365	1,377	1,386
FNMA POOL 995432 5.50% due 10/01/23	1,241	1,251	1,261
FNMA POOL AA4221 4.50% due 04/01/39	8,401	8,464	9,073
FNMA POOL AA4666 4.50% due 05/01/39	5,752	5,791	6,373
FNMA POOL AA5357 4.50% due 04/01/39	135,838	136,814	151,811
FNMA POOL AA6923 4.50% due 07/01/24	3,186	3,241	3,308
FNMA POOL AB0133 5.00% due 01/01/39	217,504	232,275	246,089
FNMA POOL AB0687 4.00% due 01/01/36	158,141	167,888	172,844
FNMA POOL AB1226 4.50% due 07/01/40	38,920	42,009	43,016
FNMA POOL AB1343 4.50% due 08/01/40	24,014	26,178	26,570
FNMA POOL AB3193 4.50% due 06/01/41	68,749	72,429	75,404
FNMA POOL AB5179 3.50% due 05/01/42	420,000	416,646	450,551
FNMA POOL AB5192 4.00% due 05/01/42	217,022	224,325	238,351
FNMA POOL AB6929 3.50% due 11/01/42	540,745	540,253	584,053
FNMA POOL AB7965 3.50% due 02/01/43	392,149	388,621	423,365
FNMA POOL AB8144 5.00% due 04/01/37	179,391	193,548	202,009
FNMA POOL AB9177 3.50% due 04/01/43	184,225	187,017	198,969
FNMA POOL AB9352 3.00% due 05/01/43	56,665	54,326	60,349
FNMA POOL AB9462 3.00% due 05/01/43	225,963	226,991	240,673
FNMA POOL AB9564 3.00% due 06/01/43	26,726	26,850	28,463
FNMA POOL AB9597 4.00% due 06/01/43	48,456	49,963	53,204

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AB9662 3.00% due 06/01/43	247,684	248,840	263,808
FNMA POOL AB9863 3.00% due 07/01/43	278,198	283,948	292,644
FNMA POOL AB9864 3.50% due 07/01/43	287,077	292,789	310,054
FNMA POOL AB9965 4.00% due 07/01/43	50,260	51,762	55,200
FNMA POOL AC1487 4.00% due 08/01/39	2,534	2,677	2,776
FNMA POOL AC2861 4.50% due 08/01/39	10,843	10,903	12,016
FNMA POOL AC4440 4.50% due 10/01/24	406	425	421
FNMA POOL AD0130 6.50% due 08/01/39	139,401	150,540	162,226
FNMA POOL AD0217 6.00% due 08/01/37	1,468,031	1,537,811	1,655,138
FNMA POOL AD0494 5.50% due 08/01/37	155,957	164,991	174,021
FNMA POOL AD0586 4.50% due 12/01/39	182,596	183,975	202,283
FNMA POOL AD0636 6.00% due 08/01/37	1,510,603	1,642,363	1,735,711
FNMA POOL AD0650 5.50% due 09/01/39	119,859	129,305	136,749
FNMA POOL AD6391 4.50% due 05/01/25	67,152	68,600	69,960
FNMA POOL AD8036 4.50% due 08/01/40	282,882	303,890	312,709
FNMA POOL AD9136 4.00% due 08/01/40	147,522	155,345	161,927
FNMA POOL AE0028 6.00% due 10/01/39	69,359	74,426	80,404
FNMA POOL AE0212 5.50% due 12/01/27	25,344	26,590	27,745
FNMA POOL AE0378 5.50% due 05/01/25	412	420	414
FNMA POOL AE0758 7.00% due 02/01/39	228,981	260,852	270,338
FNMA POOL AE0823 6.00% due 09/01/40	48,785	53,460	56,428
FNMA POOL AE0949 4.00% due 02/01/41	78,071	80,852	85,659
FNMA POOL AE5463 4.00% due 10/01/40	312,565	326,679	342,072
FNMA POOL AH7010 4.50% due 03/01/41	74,563	78,238	82,429
FNMA POOL AH9100 4.50% due 03/01/41	7,403	7,742	8,185
FNMA POOL AI1630 4.50% due 05/01/41	30,190	32,673	33,158
FNMA POOL AI4283 4.50% due 06/01/41	162,460	170,048	179,614
FNMA POOL AI4815 4.50% due 06/01/41	47,426	49,844	52,026
FNMA POOL AI7234 4.50% due 07/01/36	33,629	35,583	36,026
FNMA POOL AI8448 4.50% due 08/01/41	54,844	59,716	60,632
FNMA POOL AJ3757 3.00% due 11/01/26	71,824	73,402	75,186
FNMA POOL AJ9303 4.00% due 01/01/42	263,630	278,047	289,538
FNMA POOL AK7506 4.00% due 04/01/42	330,023	349,815	361,032
FNMA POOL AL0013 6.00% due 04/01/40	141,458	153,475	163,846
FNMA POOL AL1319 4.50% due 10/01/41	121,787	128,728	134,177
FNMA POOL AL1469 7.00% due 02/01/39	248,881	285,004	294,836
FNMA POOL AL1470 7.00% due 04/01/37	108,412	117,171	126,209
FNMA POOL AL1472 4.50% due 05/01/39	91,968	99,963	101,611
FNMA POOL AL1547 4.50% due 11/01/41	210,839	222,275	230,787
FNMA POOL AL1704 6.50% due 05/01/40	129,911	144,868	149,681
FNMA POOL AL1938 4.00% due 12/01/26	107,343	111,076	112,689
FNMA POOL AL2482 4.50% due 09/01/42	171,036	185,272	188,734
FNMA POOL AL2683 4.00% due 09/01/26	133,813	138,688	140,874
FNMA POOL AL3000 3.50% due 12/01/42	566,610	582,061	611,964
FNMA POOL AL3026 3.50% due 12/01/42	39,521	40,326	42,654
FNMA POOL AL3223 5.50% due 09/01/41	85,411	94,682	97,741

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AL3365 6.00% due 05/01/41	233,615	253,871	269,708
FNMA POOL AL3598 6.00% due 07/01/39	2,661,494	2,914,868	2,978,415
FNMA POOL AL4141 6.00% due 04/01/40	208,617	228,561	241,632
FNMA POOL AL4142 6.00% due 06/01/41	58,313	63,837	67,540
FNMA POOL AL4324 6.50% due 05/01/40	1,054,463	1,161,021	1,226,285
FNMA POOL AL4707 4.50% due 05/01/32	1,430,432	1,519,792	1,544,934
FNMA POOL AL4741 4.50% due 01/01/44	237,185	256,887	259,672
FNMA POOL AL4998 5.00% due 06/01/51	701,666	763,632	800,585
FNMA POOL AL5083 4.00% due 02/01/29	437,569	459,262	460,444
FNMA POOL AL5097 4.50% due 09/01/43	475,833	506,019	522,267
FNMA POOL AL5110 4.50% due 03/01/44	36,983	39,958	40,907
FNMA POOL AL5231 4.50% due 09/01/42	216,596	234,378	239,061
FNMA POOL AL5853 5.00% due 05/01/44	288,878	317,547	325,891
FNMA POOL AL6004 4.50% due 12/01/43	51,670	55,926	57,023
FNMA POOL AL6161 3.50% due 12/01/29	900,170	939,110	958,482
FNMA POOL AL6307 4.50% due 02/01/45	82,481	88,070	90,902
FNMA POOL AL6404 4.50% due 01/01/45	205,186	225,337	225,995
FNMA POOL AL6583 3.00% due 03/01/30	143,970	147,717	152,012
FNMA POOL AL6584 3.00% due 04/01/30	114,935	117,862	121,216
FNMA POOL AL6619 4.50% due 04/01/45	3,973,006	4,417,887	4,410,850
FNMA POOL AL6622 4.50% due 01/01/43	4,464,536	4,825,187	4,929,942
FNMA POOL AL6761 3.00% due 05/01/30	70,537	72,532	74,476
FNMA POOL AL6947 5.00% due 09/01/22	2	2	2
FNMA POOL AL7072 4.50% due 05/01/45	487,703	542,010	541,454
FNMA POOL AL7139 3.00% due 07/01/30	97,463	100,214	102,789
FNMA POOL AL7147 4.50% due 02/01/45	297,167	323,534	324,085
FNMA POOL AL7225 3.00% due 08/01/30	170,525	175,609	179,776
FNMA POOL AL7226 3.00% due 08/01/30	55,858	57,864	58,820
FNMA POOL AL7227 3.00% due 08/01/30	144,968	149,200	152,766
FNMA POOL AL7384 4.50% due 09/01/45	1,586,659	1,734,438	1,731,301
FNMA POOL AL7531 3.00% due 09/01/28	154,638	158,646	162,038
FNMA POOL AL7660 4.50% due 11/01/45	252,456	278,347	282,751
FNMA POOL AL7661 4.50% due 10/01/45	144,114	158,598	159,998
FNMA POOL AL7747 4.50% due 11/01/45	34,029	37,001	37,068
FNMA POOL AL7899 2.70% due 01/01/46	1,273,533	1,305,785	1,323,011
FNMA POOL AL8014 5.00% due 09/01/26	3,836	3,900	3,955
FNMA POOL AL8182 2.72% due 02/01/46	2,000,335	2,062,948	2,079,482
FNMA POOL AL8556 4.50% due 08/01/44	1,885,991	2,031,833	2,075,986
FNMA POOL AL8740 2.09% due 05/01/23	1,708,031	1,719,804	1,730,314
FNMA POOL AL8815 2.12% due 05/01/45	1,820,343	1,890,909	1,887,053
FNMA POOL AL8964 4.50% due 06/01/45	488,649	518,338	535,887
FNMA POOL AL9011 2.74% due 09/01/46	879,456	901,317	907,783
FNMA POOL AL9111 4.50% due 08/01/46	719,078	766,402	791,525
FNMA POOL AL9128 4.50% due 02/01/46	1,877,938	2,054,790	2,067,358
FNMA POOL AL9254 4.50% due 10/01/46	118,540	123,652	129,473
FNMA POOL AL9407 4.50% due 09/01/42	932,289	1,018,508	1,020,298

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AL9578 4.00% due 06/01/45	759,353	798,151	831,093
FNMA POOL AL9631 3.00% due 12/01/46	853,517	852,378	901,767
FNMA POOL AL9749 4.50% due 05/01/45	2,495,562	2,679,431	2,752,562
FNMA POOL AL9781 4.50% due 02/01/46	3,020,539	3,247,565	3,324,323
FNMA POOL AM8674 2.81% due 04/01/25	260,000	257,849	271,274
FNMA POOL AN8048 3.08% due 01/01/28	340,000	335,208	363,565
FNMA POOL AO0186 4.50% due 04/01/42	92,840	99,174	102,842
FNMA POOL AO1214 3.50% due 04/01/42	382,662	394,864	413,113
FNMA POOL AO2114 4.00% due 05/01/42	74,376	79,107	81,029
FNMA POOL AO2310 3.00% due 12/01/42	36,316	35,278	38,678
FNMA POOL AO2961 4.00% due 05/01/42	189,481	201,958	208,104
FNMA POOL AO4144 4.00% due 06/01/42	75,930	79,510	83,132
FNMA POOL AO4170 4.00% due 06/01/42	28,660	31,043	30,633
FNMA POOL AO6086 4.00% due 06/01/42	43,905	47,712	48,045
FNMA POOL AO6807 4.00% due 06/01/42	302,421	316,427	325,814
FNMA POOL AO6908 4.00% due 06/01/42	20,385	22,303	21,872
FNMA POOL AO7501 4.00% due 06/01/42	22,975	25,114	24,634
FNMA POOL AO9859 4.00% due 07/01/42	9,340	10,247	9,979
FNMA POOL AP2088 4.00% due 08/01/42	261,558	268,620	284,883
FNMA POOL AP3145 3.00% due 12/01/42	25,602	24,931	27,046
FNMA POOL AP4532 4.00% due 09/01/42	46,232	50,086	50,489
FNMA POOL AP4781 3.00% due 09/01/42	262,077	273,242	278,268
FNMA POOL AP8670 3.00% due 01/01/43	16,884	16,402	17,610
FNMA POOL AP9229 4.00% due 10/01/42	25,895	28,431	28,390
FNMA POOL AQ0100 4.00% due 10/01/42	25,279	27,425	27,431
FNMA POOL AQ0667 3.00% due 11/01/42	18,111	17,562	18,957
FNMA POOL AQ1641 4.00% due 10/01/42	23,878	26,203	26,128
FNMA POOL AQ2101 3.00% due 12/01/42	27,793	27,007	29,329
FNMA POOL AQ2895 3.00% due 12/01/42	53,339	51,801	56,809
FNMA POOL AQ3599 4.00% due 11/01/42	33,779	37,036	37,090
FNMA POOL AQ4055 3.00% due 04/01/43	120,434	116,766	128,268
FNMA POOL AQ4573 4.00% due 12/01/42	62,634	67,376	68,747
FNMA POOL AQ5137 4.00% due 11/01/42	23,349	25,305	25,627
FNMA POOL AQ5701 3.00% due 01/01/43	27,057	26,305	28,554
FNMA POOL AQ6570 3.00% due 01/01/43	26,210	25,413	27,658
FNMA POOL AQ6744 4.00% due 11/01/42	10,474	11,374	11,152
FNMA POOL AQ7048 4.00% due 12/01/42	34,667	37,038	38,045
FNMA POOL AQ7120 4.00% due 12/01/42	11,023	12,079	11,728
FNMA POOL AQ7146 3.00% due 01/01/43	101,882	98,831	108,511
FNMA POOL AQ7310 3.00% due 01/01/43	74,118	71,876	78,940
FNMA POOL AQ7661 4.00% due 12/01/42	13,659	14,808	14,550
FNMA POOL AQ7988 3.00% due 01/01/43	24,256	23,581	25,596
FNMA POOL AQ8305 4.00% due 12/01/42	9,345	10,178	9,940
FNMA POOL AQ8330 3.00% due 12/01/42	51,843	50,382	55,209
FNMA POOL AQ8656 3.00% due 12/01/42	73,698	71,399	78,487
FNMA POOL AQ9120 3.00% due 12/01/42	24,922	24,222	26,298

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AQ9317 3.00% due 01/01/43	206,438	200,138	219,870
FNMA POOL AQ9691 3.00% due 01/01/43	59,509	57,749	63,382
FNMA POOL AQ9855 3.00% due 01/01/43	26,016	25,285	27,455
FNMA POOL AR1272 3.00% due 01/01/43	13,427	13,054	13,951
FNMA POOL AR1389 3.00% due 01/01/43	35,620	34,550	37,931
FNMA POOL AR1815 3.00% due 01/01/43	27,476	26,697	28,996
FNMA POOL AR2041 3.00% due 01/01/43	31,618	30,723	33,639
FNMA POOL AR2878 3.00% due 01/01/43	26,932	26,158	28,650
FNMA POOL AR3419 3.00% due 01/01/43	18,120	17,595	19,026
FNMA POOL AR3468 3.00% due 01/01/43	17,735	17,224	18,647
FNMA POOL AR3489 3.00% due 01/01/43	19,420	18,809	20,493
FNMA POOL AR3942 3.00% due 03/01/43	23,467	22,753	24,793
FNMA POOL AR4260 3.00% due 02/01/43	29,338	28,563	30,905
FNMA POOL AR5576 3.00% due 02/01/43	63,210	61,372	67,320
FNMA POOL AR6313 3.00% due 04/01/43	54,110	52,472	57,627
FNMA POOL AR9197 3.00% due 03/01/43	150,854	146,748	158,718
FNMA POOL AR9653 3.00% due 04/01/43	75,059	72,751	79,940
FNMA POOL AS0016 3.00% due 07/01/43	216,677	221,196	228,439
FNMA POOL AS0080 3.50% due 08/01/43	941,931	942,202	1,017,003
FNMA POOL AS0210 3.50% due 08/01/43	768,803	779,383	830,339
FNMA POOL AS0358 4.00% due 09/01/43	490,502	508,643	538,542
FNMA POOL AS0516 3.00% due 09/01/43	782,856	787,703	827,101
FNMA POOL AS0574 5.00% due 09/01/43	121,844	134,364	135,780
FNMA POOL AS0657 4.00% due 10/01/43	374,270	394,980	407,696
FNMA POOL AS0837 5.00% due 10/01/43	18,939	20,000	21,109
FNMA POOL AS1042 4.00% due 11/01/43	357,229	374,503	391,115
FNMA POOL AS1331 4.50% due 12/01/43	137,013	146,397	151,072
FNMA POOL AS1333 4.50% due 12/01/43	64,201	68,575	70,447
FNMA POOL AS1380 4.50% due 12/01/43	18,100	19,593	19,949
FNMA POOL AS1588 4.50% due 01/01/44	130,551	139,520	144,405
FNMA POOL AS1932 4.50% due 03/01/44	89,499	96,192	97,418
FNMA POOL AS2244 4.50% due 04/01/44	175,385	189,626	193,906
FNMA POOL AS2638 5.00% due 04/01/44	13,850	14,586	15,085
FNMA POOL AS2821 4.00% due 07/01/39	17,889	19,082	19,633
FNMA POOL AS3220 3.00% due 09/01/29	180,985	185,463	190,861
FNMA POOL AS3355 3.00% due 09/01/29	94,398	96,757	99,570
FNMA POOL AS4271 4.50% due 01/01/45	208,383	232,100	233,384
FNMA POOL AS4354 4.50% due 01/01/45	515,320	573,084	571,106
FNMA POOL AS4427 4.50% due 02/01/45	448,709	498,519	498,158
FNMA POOL AS4431 4.50% due 02/01/45	296,994	330,339	332,629
FNMA POOL AS4797 3.50% due 04/01/45	424,616	440,761	455,562
FNMA POOL AS5175 3.50% due 06/01/45	365,074	373,664	392,180
FNMA POOL AS5548 2.50% due 08/01/30	70,988	71,509	73,745
FNMA POOL AS5594 3.50% due 08/01/45	542,106	559,371	581,141
FNMA POOL AS5614 2.50% due 08/01/30	96,149	97,268	100,104
FNMA POOL AS5616 2.50% due 08/01/30	160,540	162,409	166,799

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AS5622 3.00% due 08/01/30	121,071	124,667	127,691
FNMA POOL AS5623 3.00% due 08/01/30	126,021	129,691	132,747
FNMA POOL AS5786 2.50% due 09/01/30	92,313	93,366	96,175
FNMA POOL AS5872 2.50% due 09/01/30	115,415	116,734	120,331
FNMA POOL AS5952 4.50% due 10/01/45	208,402	230,388	231,372
FNMA POOL AS6115 2.50% due 11/01/30	101,393	103,081	105,373
FNMA POOL AS6116 2.50% due 11/01/30	91,832	93,293	95,337
FNMA POOL AS6141 2.50% due 11/01/30	113,628	114,560	118,466
FNMA POOL AS6142 2.50% due 11/01/30	94,960	95,393	98,894
FNMA POOL AS6230 4.50% due 11/01/45	188,121	206,972	208,856
FNMA POOL AS6233 4.50% due 11/01/45	12,092	13,166	13,167
FNMA POOL AS6234 4.50% due 11/01/45	193,732	213,620	216,979
FNMA POOL AS6311 3.50% due 12/01/45	181,178	188,204	193,305
FNMA POOL AS6400 4.00% due 12/01/45	132,201	139,237	142,587
FNMA POOL AS6520 3.50% due 01/01/46	441,073	462,607	468,236
FNMA POOL AS6541 3.50% due 01/01/46	581,663	597,950	626,261
FNMA POOL AS6562 3.50% due 01/01/46	467,515	480,009	501,039
FNMA POOL AS6573 3.50% due 01/01/46	108,598	111,293	115,882
FNMA POOL AS6677 4.00% due 02/01/46	99,223	103,453	107,632
FNMA POOL AS6795 4.00% due 03/01/46	370,066	377,123	398,487
FNMA POOL AS7370 3.00% due 06/01/46	47,624	48,887	50,719
FNMA POOL AS7401 4.00% due 06/01/46	288,732	301,971	312,267
FNMA POOL AS7533 3.00% due 07/01/46	661,492	650,571	697,328
FNMA POOL AS7558 4.00% due 07/01/46	224,661	235,470	241,793
FNMA POOL AS7568 4.50% due 07/01/46	20,747	21,530	22,478
FNMA POOL AS7601 4.00% due 07/01/46	405,244	412,400	438,828
FNMA POOL AS7738 3.00% due 08/01/46	916,454	875,337	970,448
FNMA POOL AS8144 4.00% due 10/01/46	89,908	94,140	96,909
FNMA POOL AS8157 4.50% due 10/01/46	161,454	168,390	175,326
FNMA POOL AS8623 3.00% due 01/01/47	511,683	510,253	539,251
FNMA POOL AS8661 4.00% due 01/01/47	427,112	432,971	458,873
FNMA POOL AS8699 4.00% due 01/01/47	958,671	1,040,430	1,028,770
FNMA POOL AS8740 3.50% due 02/01/37	110,516	118,370	118,160
FNMA POOL AS8745 3.00% due 02/01/47	1,865,601	1,862,292	1,969,213
FNMA POOL AS8982 4.50% due 03/01/47	170,829	180,747	184,643
FNMA POOL AS9454 4.00% due 04/01/47	119,533	123,862	127,883
FNMA POOL AS9786 4.00% due 06/01/47	408,676	418,692	440,888
FNMA POOL AS9928 4.50% due 07/01/47	1,469,593	1,530,915	1,593,723
FNMA POOL AT0292 3.00% due 03/01/43	132,099	126,557	140,681
FNMA POOL AT0442 3.00% due 03/01/43	17,193	16,458	18,065
FNMA POOL AT0654 3.00% due 04/01/43	253,984	246,380	270,518
FNMA POOL AT0750 3.00% due 03/01/43	30,056	29,104	31,750
FNMA POOL AT1751 3.00% due 04/01/43	217,516	210,856	231,676
FNMA POOL AT2009 3.00% due 04/01/43	165,044	158,111	175,777
FNMA POOL AT2014 3.00% due 04/01/43	1,267,510	1,244,940	1,337,748
FNMA POOL AT3173 3.00% due 05/01/43	59,343	56,906	63,205

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AT4000 3.00% due 05/01/43	159,026	152,328	169,367
FNMA POOL AT5975 3.00% due 05/01/43	330,592	321,050	352,116
FNMA POOL AT6549 4.00% due 06/01/43	60,907	62,853	66,951
FNMA POOL AT6888 4.00% due 09/01/43	164,859	172,321	175,486
FNMA POOL AT7101 3.50% due 06/01/43	340,780	344,065	365,220
FNMA POOL AT7450 3.00% due 05/01/43	42,972	41,624	45,639
FNMA POOL AT7610 3.00% due 06/01/43	72,982	70,623	77,729
FNMA POOL AT8407 3.00% due 06/01/43	47,932	46,252	51,047
FNMA POOL AT9221 3.00% due 07/01/43	398,954	393,436	419,843
FNMA POOL AT9647 3.00% due 07/01/43	38,476	37,177	40,934
FNMA POOL AU0165 4.00% due 07/01/43	378,191	394,023	405,291
FNMA POOL AU2633 4.00% due 09/01/43	326,776	341,786	352,885
FNMA POOL AU3498 4.00% due 09/01/43	533,784	557,663	574,981
FNMA POOL AU3751 4.00% due 08/01/43	129,656	134,808	142,400
FNMA POOL AU5996 4.50% due 08/01/43	85,161	91,161	94,181
FNMA POOL AU6048 4.00% due 09/01/43	441,951	462,518	485,127
FNMA POOL AU6743 4.00% due 10/01/43	495,629	526,170	544,350
FNMA POOL AU7309 3.50% due 08/01/43	121,464	124,044	131,022
FNMA POOL AU7404 4.50% due 11/01/43	1,647	1,765	1,764
FNMA POOL AU9652 3.00% due 10/01/43	95,810	96,695	100,753
FNMA POOL AV0612 4.50% due 11/01/43	206,686	223,661	228,818
FNMA POOL AV0691 4.00% due 12/01/43	327,687	343,135	359,898
FNMA POOL AV1414 4.50% due 12/01/43	96,936	104,428	106,189
FNMA POOL AV2810 2.00% due 06/01/44	399,851	413,832	416,359
FNMA POOL AV3726 3.00% due 11/01/28	59,711	60,993	62,826
FNMA POOL AV4197 5.00% due 01/01/44	41,759	43,938	46,234
FNMA POOL AV6366 4.50% due 01/01/44	197,652	213,530	216,102
FNMA POOL AV7116 4.50% due 03/01/44	72,651	78,114	80,163
FNMA POOL AV9324 3.00% due 03/01/29	105,116	107,427	110,040
FNMA POOL AW0362 3.50% due 03/01/29	219,864	228,949	233,821
FNMA POOL AW0758 4.50% due 03/01/44	72,531	78,329	77,657
FNMA POOL AW0763 4.50% due 03/01/44	120,378	129,651	130,804
FNMA POOL AW3139 4.00% due 05/01/39	972	1,040	1,037
FNMA POOL AW3584 4.50% due 06/01/44	44,037	46,677	48,152
FNMA POOL AW4106 3.00% due 04/01/29	166,404	169,873	175,310
FNMA POOL AW4677 4.50% due 05/01/44	16,665	17,956	18,396
FNMA POOL AW8166 3.00% due 02/01/27	184,267	188,393	192,960
FNMA POOL AW9453 3.50% due 08/01/44	569,696	611,554	609,398
FNMA POOL AX0875 1.83% due 11/01/44	954,127	990,195	987,521
FNMA POOL AX2741 3.50% due 10/01/29	48,622	50,761	51,888
FNMA POOL AX3271 3.00% due 05/01/30	120,416	123,555	126,887
FNMA POOL AX3298 3.00% due 08/01/30	46,527	47,897	49,127
FNMA POOL AX9700 3.00% due 07/01/30	44,693	46,050	47,191
FNMA POOL AY0760 3.50% due 03/01/45	19,852	20,500	21,295
FNMA POOL AY0830 2.50% due 05/01/30	91,208	91,927	94,953
FNMA POOL AY2916 4.00% due 03/01/45	23,684	25,192	25,342

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AY3414 2.50% due 04/01/30	43,885	44,233	45,696
FNMA POOL AY5214 3.50% due 05/01/45	11,268	11,631	12,044
FNMA POOL AY6181 3.50% due 04/01/45	120,299	129,478	129,116
FNMA POOL AY6450 3.00% due 04/01/45	84,171	85,779	88,073
FNMA POOL AZ0814 3.50% due 07/01/45	643,795	662,513	689,174
FNMA POOL AZ2147 3.50% due 07/01/45	8,402	8,691	9,012
FNMA POOL AZ2170 2.50% due 07/01/30	45,188	45,532	47,044
FNMA POOL AZ2297 3.00% due 07/01/30	30,747	31,544	32,334
FNMA POOL AZ4775 3.50% due 10/01/45	486,698	507,227	519,678
FNMA POOL AZ4782 4.00% due 10/01/45	189,997	203,604	207,188
FNMA POOL AZ5735 4.00% due 09/01/45	29,238	30,999	31,421
FNMA POOL AZ5938 2.91% due 10/01/45	790,833	815,120	822,146
FNMA POOL AZ7192 4.50% due 02/01/41	291,926	313,765	321,954
FNMA POOL AZ7833 3.00% due 08/01/30	39,453	40,650	41,642
FNMA POOL BC0311 4.50% due 03/01/46	138,768	144,556	149,767
FNMA POOL BC0884 3.00% due 05/01/46	570,300	544,839	603,842
FNMA POOL BC2673 3.00% due 03/01/46	105,802	104,434	111,126
FNMA POOL BC2738 3.00% due 05/01/46	992,086	1,045,706	1,042,195
FNMA POOL BC6129 2.50% due 07/01/31	1,102,186	1,129,643	1,145,709
FNMA POOL BC9096 3.50% due 12/01/46	119,307	127,481	127,140
FNMA POOL BC9504 4.00% due 08/01/46	961,800	1,008,806	1,040,938
FNMA POOL BD2455 3.00% due 01/01/47	1,595,542	1,591,194	1,683,657
FNMA POOL BD5180 4.50% due 07/01/46	141,653	147,560	152,420
FNMA POOL BD6102 3.00% due 10/01/46	150,421	150,137	159,092
FNMA POOL BD6533 3.00% due 10/01/46	292,266	291,715	309,117
FNMA POOL BD6718 3.00% due 09/01/46	77,391	77,245	80,564
FNMA POOL BE0579 4.00% due 10/01/46	116,011	122,438	124,470
FNMA POOL BE3619 4.00% due 05/01/47	443,192	462,769	475,793
FNMA POOL BE6116 3.50% due 01/01/47	351,049	372,117	372,957
FNMA POOL BF0118 4.50% due 06/01/56	2,887,263	3,075,661	3,234,067
FNMA POOL BF0141 5.50% due 09/01/56	1,660,893	1,876,853	1,939,747
FNMA POOL BF0163 5.00% due 11/01/46	1,560,933	1,703,160	1,745,093
FNMA POOL BH5350 3.11% due 07/01/47	1,938,629	1,987,333	2,019,177
FNMA POOL BH5739 4.50% due 11/01/47	708,631	738,187	771,622
FNMA POOL BJ0258 4.50% due 10/01/47	6,253	6,625	6,709
FNMA POOL BJ0648 3.50% due 03/01/48	400,869	423,727	424,139
FNMA POOL BK3044 2.50% due 09/01/50	974,747	1,022,245	995,647
FNMA POOL BK4740 4.00% due 08/01/48	574,025	617,727	611,348
FNMA POOL BK7483 4.00% due 07/01/48	367,407	376,169	398,531
FNMA POOL BK7611 4.50% due 09/01/48	514,852	554,855	553,705
FNMA POOL BK7943 4.00% due 11/01/48	712,222	760,223	757,971
FNMA POOL BK9818 5.00% due 09/01/48	39,915	44,254	43,496
FNMA POOL BL2454 3.16% due 05/01/29	193,272	194,236	211,066
FNMA POOL BL5547 2.68% due 01/01/35	200,000	202,803	212,492
FNMA POOL BL5767 2.68% due 02/01/35	100,000	101,249	106,274
FNMA POOL BM1145 3.00% due 03/01/43	1,874,877	1,812,138	1,987,677

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BM1565 3.00% due 04/01/47	1,234,257	1,198,362	1,303,190
FNMA POOL BM1578 3.50% due 02/01/45	554,764	572,302	598,633
FNMA POOL BM1759 4.00% due 11/01/46	936,451	982,821	1,026,423
FNMA POOL BM1948 6.00% due 07/01/41	198,367	238,594	228,986
FNMA POOL BM1953 3.50% due 08/01/45	552,919	564,621	596,616
FNMA POOL BM3688 3.50% due 02/01/47	368,588	366,589	392,744
FNMA POOL BM4137 4.00% due 06/01/47	653,415	652,797	702,098
FNMA POOL BM4751 3.50% due 03/01/43	223,633	228,221	241,449
FNMA POOL BM5024 3.00% due 11/01/48	1,187,681	1,240,268	1,237,248
FNMA POOL BM5235 5.00% due 09/01/48	117,166	130,084	127,971
FNMA POOL BM5520 3.50% due 02/01/47	3,901,520	3,941,616	4,144,435
FNMA POOL BM5538 5.00% due 11/01/48	468,303	514,435	523,346
FNMA POOL BM5632 3.00% due 12/01/47	802,856	843,962	839,970
FNMA POOL BM5646 6.00% due 09/01/29	84,292	89,420	92,563
FNMA POOL BM5704 5.00% due 12/01/48	1,739,894	1,826,420	1,905,304
FNMA POOL BM5897 3.50% due 05/01/48	410,378	433,481	433,999
FNMA POOL BM5984 5.00% due 05/01/49	438,350	486,012	478,352
FNMA POOL BM6224 2.79% due 01/01/35	525,258	538,708	566,609
FNMA POOL BO1002 4.50% due 07/01/49	57,107	61,380	61,249
FNMA POOL BO1858 3.00% due 08/01/49	146,478	150,892	155,025
FNMA POOL BO7838 2.50% due 04/01/50	695,352	722,172	710,100
FNMA POOL BO8954 3.50% due 01/01/50	392,873	415,359	414,744
FNMA POOL BO9017 3.00% due 02/01/50	269,539	283,120	280,107
FNMA POOL BP1369 3.00% due 03/01/50	586,679	616,686	611,485
FNMA POOL BP1372 3.00% due 03/01/50	451,996	475,158	471,700
FNMA POOL BP2099 3.00% due 02/01/50	1,091,023	1,143,038	1,134,748
FNMA POOL BP3054 3.00% due 03/01/50	665,597	703,357	693,275
FNMA POOL BP3061 3.00% due 03/01/50	319,341	334,095	331,651
FNMA POOL BP6716 2.50% due 09/01/50	934,903	981,130	954,732
FNMA POOL BP9679 3.00% due 07/01/50	490,696	516,398	509,997
FNMA POOL BQ4495 2.00% due 02/01/51	1,495,338	1,510,111	1,492,059
FNMA POOL BQ4516 2.00% due 02/01/51	1,237,394	1,271,683	1,234,680
FNMA POOL BQ5876 2.50% due 11/01/50	185,668	198,598	190,153
FNMA POOL BQ7435 2.50% due 09/01/51	99,475	104,108	102,840
FNMA POOL BQ9224 2.00% due 01/01/51	186,874	187,505	186,489
FNMA POOL BQ9453 2.00% due 03/01/51	278,497	278,794	278,266
FNMA POOL BR1823 2.00% due 01/01/51	183,919	190,229	183,858
FNMA POOL BR1967 2.00% due 02/01/51	95,619	98,780	95,511
FNMA POOL BR2664 2.00% due 02/01/51	87,352	90,344	87,655
FNMA POOL BR2667 2.00% due 02/01/51	918,170	947,732	918,802
FNMA POOL BR3290 2.00% due 03/01/51	466,920	467,267	465,919
FNMA POOL BR3500 2.00% due 02/01/51	89,203	91,914	89,007
FNMA POOL BR4029 2.00% due 02/01/51	1,248,442	1,290,913	1,246,930
FNMA POOL BR4035 2.00% due 02/01/51	286,119	295,830	285,796
FNMA POOL BR4051 2.00% due 02/01/51	979,119	1,012,577	977,933
FNMA POOL BR4080 2.00% due 03/01/51	182,310	182,223	181,910

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BR4515 2.00% due 02/01/51	1,366,603	1,411,433	1,363,973
FNMA POOL BR5458 2.00% due 03/01/51	187,455	189,433	187,631
FNMA POOL BR5589 2.00% due 03/01/51	182,471	182,397	182,071
FNMA POOL BR6462 2.00% due 03/01/51	192,804	193,361	192,388
FNMA POOL BR7191 2.00% due 04/01/51	679,636	685,959	678,696
FNMA POOL BR7222 2.50% due 04/01/51	291,003	300,261	297,972
FNMA POOL BR7744 2.00% due 04/01/51	91,638	91,721	92,129
FNMA POOL BR7745 2.00% due 04/01/51	185,674	185,985	186,539
FNMA POOL BR7795 2.50% due 04/01/51	1,971,659	2,043,547	2,015,139
FNMA POOL BR8478 2.00% due 04/01/51	93,031	93,116	93,530
FNMA POOL BR8518 2.00% due 04/01/51	92,956	93,040	93,389
FNMA POOL BR9363 2.50% due 05/01/51	982,713	1,023,365	1,005,765
FNMA POOL BT0417 2.50% due 06/01/51	879,844	914,806	899,361
FNMA POOL BT1339 2.50% due 07/01/51	1,580,673	1,636,912	1,615,959
FNMA POOL BT1825 2.00% due 06/01/36	1,236,543	1,276,081	1,267,089
FNMA POOL BT2488 2.50% due 05/01/51	1,089,157	1,127,973	1,112,922
FNMA POOL BT3273 2.50% due 08/01/51	1,338,629	1,395,673	1,368,012
FNMA POOL BU0051 2.50% due 09/01/51	1,581,990	1,646,111	1,622,804
FNMA POOL CA0559 4.50% due 10/01/47	149,341	162,920	161,024
FNMA POOL CA1119 4.00% due 02/01/48	1,746,054	1,784,604	1,892,198
FNMA POOL CA1197 4.00% due 02/01/48	1,429,316	1,464,181	1,549,903
FNMA POOL CA1368 4.00% due 03/01/48	2,159,140	2,206,889	2,346,322
FNMA POOL CA1909 4.50% due 06/01/48	151,047	159,321	162,364
FNMA POOL CA2032 4.00% due 07/01/48	913,014	934,371	985,885
FNMA POOL CA2033 4.00% due 07/01/48	574,288	586,975	620,647
FNMA POOL CA2922 3.00% due 12/01/48	142,170	149,696	147,777
FNMA POOL CA3180 4.00% due 08/01/48	102,257	109,780	109,115
FNMA POOL CA4015 3.00% due 01/01/48	414,364	422,100	433,222
FNMA POOL CA4340 3.00% due 10/01/49	772,055	829,395	814,133
FNMA POOL CA4427 3.00% due 10/01/49	811,698	847,556	842,403
FNMA POOL CA4648 3.00% due 04/01/48	420,891	432,056	440,699
FNMA POOL CA4756 3.00% due 12/01/49	734,811	789,707	772,000
FNMA POOL CA5221 3.50% due 02/01/50	722,369	761,755	761,225
FNMA POOL CA5519 3.00% due 04/01/50	279,872	294,399	290,934
FNMA POOL CA5559 3.50% due 04/01/50	605,640	641,553	638,424
FNMA POOL CA5668 3.00% due 05/01/50	126,462	133,410	131,320
FNMA POOL CA6086 3.00% due 06/01/50	744,758	777,472	771,785
FNMA POOL CA6291 3.00% due 07/01/50	460,470	484,492	478,526
FNMA POOL CA6401 2.50% due 07/01/50	8,157,883	8,529,144	8,370,760
FNMA POOL CA6925 2.00% due 09/01/50	16,787,143	17,432,790	16,798,352
FNMA POOL CA6981 2.00% due 09/01/50	8,636,254	8,988,342	8,639,207
FNMA POOL CA7833 2.00% due 11/01/50	11,440,707	11,869,098	11,448,363
FNMA POOL CA8377 1.50% due 12/01/35	182,358	187,392	183,062
FNMA POOL CA8441 2.00% due 01/01/51	15,852,423	16,556,617	15,877,766
FNMA POOL CA8473 2.00% due 01/01/51	9,462,170	9,845,325	9,477,297
FNMA POOL CA8817 2.00% due 02/01/51	2,003,767	2,070,716	1,999,373

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CA8847 2.00% due 02/01/51	14,684,030	15,291,311	14,707,526
FNMA POOL CA9152 2.50% due 02/01/36	3,450,104	3,676,650	3,581,345
FNMA POOL CA9358 2.50% due 03/01/41	372,765	390,875	388,578
FNMA POOL CB0100 2.50% due 04/01/41	754,455	792,520	788,720
FNMA POOL CB0101 2.50% due 04/01/41	380,374	398,785	396,945
FNMA POOL CB0114 2.50% due 04/01/41	565,005	591,135	585,088
FNMA POOL CB0470 2.50% due 05/01/41	1,227,619	1,281,400	1,267,467
FNMA POOL CB0502 2.00% due 05/01/51	1,088,038	1,104,189	1,086,155
FNMA POOL CB1027 2.50% due 07/01/51	509,165	528,582	520,392
FNMA POOL CB1038 2.50% due 07/01/51	970,971	1,009,929	992,510
FNMA POOL FM0068 3.50% due 02/01/40	248,451	269,249	268,506
FNMA POOL FM0071 3.50% due 02/01/40	107,209	115,479	114,302
FNMA POOL FM1193 3.50% due 06/01/49	60,750	65,256	64,486
FNMA POOL FM1238 4.00% due 03/01/49	0	(19,100)	0
FNMA POOL FM1526 3.00% due 09/01/49	506,030	512,505	524,394
FNMA POOL FM1572 3.00% due 09/01/48	644,111	664,819	676,208
FNMA POOL FM2885 3.00% due 12/01/48	353,898	373,399	368,648
FNMA POOL FM2915 3.00% due 11/01/48	330,704	349,952	348,654
FNMA POOL FM3123 2.50% due 03/01/38	634,781	669,475	653,558
FNMA POOL FM3278 3.50% due 11/01/48	322,953	341,686	341,959
FNMA POOL FM3445 4.00% due 09/01/48	2,308,011	2,516,993	2,467,721
FNMA POOL FM3469 3.50% due 08/01/48	127,564	136,282	135,860
FNMA POOL FM3664 4.00% due 03/01/49	669,270	713,330	711,020
FNMA POOL FM3904 4.00% due 03/01/49	295,996	316,464	314,885
FNMA POOL FM4129 4.00% due 09/01/50	117,226	124,725	124,539
FNMA POOL FM4231 2.50% due 09/01/50	743,568	783,500	759,532
FNMA POOL FM4334 3.00% due 04/01/50	445,042	469,079	464,430
FNMA POOL FM4828 3.00% due 11/01/50	5,645,833	5,964,323	5,858,727
FNMA POOL FM4946 5.00% due 09/01/48	117,621	133,246	130,477
FNMA POOL FM5295 3.50% due 04/01/48	719,436	804,051	778,218
FNMA POOL FM5296 4.00% due 01/01/49	167,554	184,151	181,537
FNMA POOL FM5315 3.50% due 06/01/49	474,886	504,745	502,833
FNMA POOL FM5316 2.00% due 12/01/50	964,259	1,001,509	962,890
FNMA POOL FM5713 2.50% due 02/01/51	168,918	178,268	172,842
FNMA POOL FM5754 3.50% due 03/01/37	67,147	72,304	71,477
FNMA POOL FM5783 3.00% due 06/01/38	330,137	349,044	346,564
FNMA POOL FM5923 3.50% due 03/01/48	1,274,579	1,353,198	1,349,480
FNMA POOL FM5997 2.00% due 02/01/51	5,052,434	5,237,881	5,060,501
FNMA POOL FM6015 3.50% due 08/01/39	133,209	143,151	141,599
FNMA POOL FM6043 3.50% due 06/01/49	3,754,582	3,992,747	3,978,312
FNMA POOL FM6134 3.00% due 03/01/40	327,597	345,590	343,961
FNMA POOL FM6184 2.00% due 03/01/51	1,083,673	1,083,991	1,083,560
FNMA POOL FM6289 3.00% due 02/01/51	989,895	1,043,602	1,031,038
FNMA POOL FM6418 2.00% due 03/01/51	92,741	93,585	92,746
FNMA POOL FM6460 2.50% due 03/01/51	280,834	291,815	289,708
FNMA POOL FM6555 2.00% due 04/01/51	658,262	660,278	657,265

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FM6837 3.00% due 08/01/47	1,001,166	1,056,860	1,044,341
FNMA POOL FM6871 2.50% due 04/01/51	286,142	296,002	295,034
FNMA POOL FM7141 4.00% due 02/01/47	72,091	78,337	77,945
FNMA POOL FM7189 2.50% due 05/01/51	479,175	496,252	490,754
FNMA POOL FM7289 3.00% due 05/01/51	1,135,930	1,197,207	1,194,146
FNMA POOL FM7304 2.50% due 05/01/51	286,000	295,453	294,724
FNMA POOL FM7558 3.50% due 09/01/50	534,466	563,535	562,860
FNMA POOL FM7592 3.50% due 03/01/50	1,971,647	2,079,456	2,076,272
FNMA POOL FM7599 3.50% due 01/01/51	2,518,487	2,661,511	2,649,879
FNMA POOL FM7630 2.50% due 06/01/51	954,022	990,868	982,510
FNMA POOL FM7675 2.50% due 06/01/51	468,397	484,111	482,012
FNMA POOL FM7676 2.50% due 06/01/51	96,132	99,234	98,585
FNMA POOL FM7738 2.50% due 06/01/51	1,507,322	1,559,091	1,540,213
FNMA POOL FM7740 2.50% due 06/01/51	1,958,944	2,035,112	2,019,828
FNMA POOL FM7786 4.00% due 01/01/49	377,102	407,489	401,527
FNMA POOL FM7796 4.00% due 06/01/48	187,459	205,141	201,622
FNMA POOL FM7900 2.50% due 07/01/51	193,258	201,879	198,309
FNMA POOL FM7960 4.00% due 10/01/48	1,398,294	1,524,962	1,501,213
FNMA POOL FM8178 2.50% due 07/01/51	1,545,905	1,611,861	1,579,610
FNMA POOL FM8360 2.50% due 08/01/51	737,425	767,313	754,991
FNMA POOL FM8691 2.50% due 09/01/51	4,912,300	5,150,654	5,049,950
FNMA POOL FM8768 2.50% due 02/01/51	9,938,317	10,382,100	10,173,769
FNMA POOL FM8864 2.50% due 10/01/51	590,934	610,896	608,436
FNMA POOL FM8977 2.50% due 09/01/51	99,079	102,780	102,002
FNMA POOL FM9138 4.00% due 03/01/50	275,626	296,123	293,572
FNMA POOL FM9143 4.50% due 09/01/50	114,046	123,559	121,953
FNMA POOL FM9174 2.00% due 10/01/51	99,471	99,533	99,631
FNMA POOL FM9299 2.00% due 10/01/51	398,279	399,702	398,388
FNMA POOL FM9335 2.50% due 10/01/51	199,263	204,555	203,709
FNMA POOL FM9387 2.00% due 11/01/51	199,501	199,190	199,523
FNMA POOL MA0634 4.50% due 01/01/31	337,783	358,974	365,037
FNMA POOL MA0734 4.50% due 05/01/31	1,921,958	2,032,666	2,077,192
FNMA POOL MA0776 4.50% due 06/01/31	1,252,198	1,324,855	1,353,445
FNMA POOL MA0918 4.00% due 12/01/41	149,287	155,080	163,146
FNMA POOL MA0968 4.50% due 12/01/31	28,686	30,332	31,003
FNMA POOL MA1213 3.50% due 10/01/42	1,064,624	1,125,623	1,144,128
FNMA POOL MA1221 4.50% due 09/01/42	29,384	31,819	32,122
FNMA POOL MA1363 3.00% due 02/01/43	564,682	546,150	596,741
FNMA POOL MA1591 4.50% due 09/01/43	548,921	593,999	605,440
FNMA POOL MA1629 4.50% due 10/01/43	436,689	472,629	481,402
FNMA POOL MA1664 4.50% due 11/01/43	289,033	312,743	316,792
FNMA POOL MA1711 4.50% due 12/01/43	387,664	419,273	425,652
FNMA POOL MA1723 4.50% due 11/01/33	1,456,975	1,547,163	1,581,493
FNMA POOL MA1765 4.50% due 01/01/34	3,523,938	3,736,661	3,825,135
FNMA POOL MA2110 3.50% due 12/01/34	151,039	162,972	161,534
FNMA POOL MA2138 3.50% due 01/01/35	96,865	104,565	103,597

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL MA2320 3.00% due 07/01/35	123,554	130,942	130,411
FNMA POOL MA2495 3.50% due 01/01/46	456,673	473,796	485,476
FNMA POOL MA2522 3.50% due 02/01/46	307,346	322,081	328,623
FNMA POOL MA2523 3.00% due 02/01/36	430,220	454,766	454,548
FNMA POOL MA2542 3.00% due 02/01/46	242,907	243,856	254,829
FNMA POOL MA2579 3.00% due 04/01/36	333,879	352,910	352,424
FNMA POOL MA2672 3.00% due 07/01/36	676,524	715,981	710,236
FNMA POOL MA2707 3.00% due 08/01/36	1,162,154	1,232,391	1,221,360
FNMA POOL MA2773 3.00% due 10/01/36	1,446,994	1,534,462	1,522,471
FNMA POOL MA2832 3.00% due 12/01/36	1,169,943	1,239,765	1,229,876
FNMA POOL MA3121 4.00% due 09/01/47	402,325	430,361	430,792
FNMA POOL MA3211 4.00% due 12/01/47	452,098	482,879	484,128
FNMA POOL MA3237 3.00% due 01/01/48	338,924	357,961	353,299
FNMA POOL MA3239 4.00% due 01/01/48	188,890	202,805	202,800
FNMA POOL MA3448 5.00% due 08/01/48	45,385	50,316	49,607
FNMA POOL MA3496 4.50% due 10/01/48	138,076	148,486	148,194
FNMA POOL MA3537 4.50% due 12/01/48	252,745	271,630	271,011
FNMA POOL MA3564 4.50% due 01/01/49	795,147	856,356	851,203
FNMA POOL MA3907 4.00% due 01/01/50	1,215,946	1,295,111	1,293,675
FNMA POOL MA3908 4.50% due 01/01/50	7,819	8,404	8,376
FNMA POOL MA3991 3.00% due 04/01/50	349,161	367,965	362,327
FNMA POOL MA4014 3.00% due 05/01/35	320,447	337,861	335,015
FNMA POOL MA4097 3.00% due 08/01/50	439,584	464,252	455,652
FNMA POOL MA4121 3.00% due 09/01/50	1,814,960	1,893,506	1,880,826
FNMA POOL MA4160 3.00% due 10/01/50	1,606,564	1,680,676	1,665,176
FNMA POOL MA4237 2.00% due 01/01/51	916,038	948,722	914,029
FNMA POOL MA4239 3.00% due 01/01/51	536,457	563,424	558,572
FNMA POOL MA4256 2.50% due 02/01/51	1,599,262	1,672,035	1,633,183
FNMA POOL MA4282 2.50% due 03/01/51	1,150,366	1,199,522	1,174,765
FNMA POOL MA4283 3.00% due 03/01/51	878,654	925,252	915,391
FNMA POOL MA4306 2.50% due 04/01/51	1,799,151	1,866,598	1,837,569
FNMA POOL MA4325 2.00% due 05/01/51	2,376,350	2,378,781	2,371,138
FNMA POOL MA4326 2.50% due 05/01/51	2,273,623	2,349,342	2,322,679
FNMA POOL MA4327 3.00% due 05/01/51	1,202,232	1,259,570	1,246,567
FNMA POOL MA4356 2.50% due 06/01/51	2,335,461	2,419,809	2,386,123
FNMA POOL MA4357 3.00% due 06/01/51	2,045,565	2,158,786	2,122,367
FNMA POOL MA4378 2.00% due 07/01/51	1,041,282	1,050,770	1,038,999
FNMA POOL MA4379 2.50% due 07/01/51	1,643,232	1,698,025	1,678,085
FNMA POOL MA4380 3.00% due 07/01/51	2,682,856	2,815,588	2,781,047
FNMA POOL MA4401 3.50% due 08/01/51	779,179	820,999	828,491
FNMA POOL MA4437 2.00% due 10/01/51	1,136,086	1,141,809	1,133,635
FNMA POOL MA4493 2.50% due 12/01/51	573,292	586,998	585,451
FNMA TBA 15 YR 1.5 1.50% due 01/19/37	7,555,000	7,579,790	7,575,217
FNMA TBA 15 YR 2 2.00% due 01/16/36	13,311,000	13,624,505	13,629,479
FNMA TBA 15 YR 2.5 2.50% due 01/16/36	270,000	279,555	279,076
FNMA TBA 15 YR 2.5 2.50% due 01/18/37	7,400,000	7,657,266	7,648,758

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA TBA 15 YR 3 3.00% due 01/19/37	8,695,000	9,100,082	9,091,440
FNMA TBA 15 YR 3.5 3.50% due 01/19/37	3,239,000	3,367,964	3,409,209
FNMA TBA 15 YR 4 4.00% due 01/19/37	5,000,000	5,266,406	5,250,638
FNMA TBA 30 YR 1.5 1.50% due 01/14/52	8,372,000	8,060,339	8,084,580
FNMA TBA 30 YR 2 2.00% due 02/14/52	60,540,000	60,380,128	60,218,674
FNMA TBA 30 YR 2 2.00% due 07/25/51	18,635,000	18,573,565	18,577,584
FNMA TBA 30 YR 2.5 2.50% due 02/11/51	183,346,902	186,730,856	186,592,168
FNMA TBA 30 YR 2.5 2.50% due 07/25/51	52,981,000	54,036,986	54,053,293
FNMA TBA 30 YR 3 3.00% due 01/13/52	63,364,000	65,673,157	65,642,777
FNMA TBA 30 YR 3 3.00% due 02/14/52	13,500,000	14,072,938	13,964,938
FNMA TBA 30 YR 3.5 3.50% due 02/25/49	7,014,000	7,384,427	7,383,808
FNMA TBA 30 YR 3.5 3.50% due 03/14/52	34,300,000	35,988,813	36,006,615
FNMA TBA 30 YR 4 4.00% due 01/14/52	(7,000,000)	(7,475,266)	(7,445,684)
FNMA TBA 30 YR 4 4.00% due 02/11/51	24,473,000	26,026,471	26,016,837
FNMA TBA 30 YR 4 4.00% due 03/14/52	-	(3,303)	-
FNMA TBA 30 YR 4.5 4.50% due 01/14/52	12,000,000	12,942,500	12,854,754
FNMA TBA 30 YR 4.5 4.50% due 02/12/51	173,000	185,482	185,269
FOCUS FINANCIAL PARTNERS LLC FLT due 06/24/28	117,188	117,188	116,476
FOCUS FINANCIAL PARTNERS, LLC FLT due 07/01/28	505,273	501,741	502,206
FONDO MIVIVIENDA SA 7.00% due 02/14/24	1,506,000	463,372	388,241
FORD CREDIT AUTO OWNER TRUST 0.25% due 09/15/23	13,662,236	13,662,075	13,661,695
FORD CREDIT FLOORPLAN MASTER O 4.06% due 11/15/30	2,450,000	2,448,879	2,743,558
FORD MOTOR COMPANY 3.25% due 02/12/32	2,031,000	2,031,000	2,079,744
FORD MOTOR COMPANY 4.75% due 01/15/43	3,025,000	3,037,148	3,338,844
FORD MOTOR COMPANY 5.29% due 12/08/46	220,000	210,855	258,555
FORD MOTOR COMPANY 9.00% due 04/22/25	864,000	1,013,004	1,056,326
FORD MOTOR COMPANY 9.63% due 04/22/30	1,910,000	2,597,998	2,795,763
FORD MOTOR CREDI 3.63% due 06/17/31	1,807,000	1,807,000	1,902,202
FORD MOTOR CREDIT CO LLC 1.39% due 02/15/23	800,000	800,000	798,424
FORD MOTOR CREDIT CO LLC 2.70% due 08/10/26	5,271,000	5,271,000	5,317,121
FORD MOTOR CREDIT CO LLC 2.75% due 06/14/24	1,300,000	1,731,210	1,771,378
FORD MOTOR CREDIT CO LLC 2.90% due 02/16/28	1,241,000	1,241,000	1,244,103
FORD MOTOR CREDIT CO LLC 3.34% due 03/28/22	1,700,000	1,703,274	1,702,975
FORD MOTOR CREDIT CO LLC 3.35% due 11/01/22	2,300,000	2,336,205	2,328,750
FORD MOTOR CREDIT CO LLC 3.38% due 11/13/25	2,252,000	2,252,000	2,339,648
FORD MOTOR CREDIT CO LLC 3.55% due 10/07/22	1,600,000	1,603,632	1,624,200
FORD MOTOR CREDIT CO LLC 3.66% due 09/08/24	200,000	204,306	207,750
FORD MOTOR CREDIT CO LLC 3.81% due 01/09/24	900,000	929,221	933,516
FORD MOTOR CREDIT CO LLC 3.82% due 11/02/27	1,160,000	1,126,371	1,226,480
FORD MOTOR CREDIT CO LLC 4.00% due 11/13/30	441,000	449,459	474,428
FORD MOTOR CREDIT CO LLC 4.06% due 11/01/24	1,315,000	1,335,934	1,383,604
FORD MOTOR CREDIT CO LLC 4.13% due 08/04/25	1,119,000	1,128,731	1,187,539
FORD MOTOR CREDIT CO LLC 4.13% due 08/17/27	2,538,000	2,586,600	2,739,466
FORD MOTOR CREDIT CO LLC 4.38% due 08/06/23	3,900,000	3,882,791	4,057,638
FORD MOTOR CREDIT CO LLC 4.39% due 01/08/26	1,098,000	1,134,316	1,183,095
FORD MOTOR CREDIT CO LLC 5.11% due 05/03/29	1,308,000	1,370,263	1,486,215

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FORD MOTOR CREDIT CO LLC 5.13% due 06/16/25	5,827,000	6,124,249	6,336,863
FORD MOTOR CREDIT CO LLC 5.58% due 03/18/24	546,000	570,204	588,315
FORD MOTOR CREDIT CO LLC 5.60% due 01/07/22	5,575,000	5,575,176	5,578,903
FORTRESS CREDIT BSL LIMITED 1.60% due 04/20/33	2,800,000	2,803,906	2,805,454
FORTRESS TRANS + INFRAST 5.50% due 05/01/28	3,425,000	3,440,170	3,490,418
FORTRESS TRANS + INFRAST 6.50% due 10/01/25	1,925,000	1,962,354	1,989,969
FORTRESS TRANS + INFRAST 9.75% due 08/01/27	200,000	221,967	224,000
FORTUNE BRANDS HOME + SE 3.25% due 09/15/29	900,000	982,748	951,318
FORTUNE STAR BVI LTD 6.85% due 07/02/24	200,000	204,822	206,008
FOUR SEASONS HLDGS INC FLT due 11/30/23	1,306,250	1,304,652	1,299,719
FOX CORP 4.03% due 01/25/24	850,000	850,000	897,678
FOX CORP 4.71% due 01/25/29	750,000	750,000	856,049
FRANKLIN RESOURCES INC 2.80% due 09/15/22	500,000	508,712	508,835
FREDDIE MAC SCRT 3.50% due 11/25/57	361,115	360,273	374,048
FREDDIE MAC SCRT 4.50% due 06/25/57	4,355,749	4,642,043	4,706,028
FREDDIE MAC STACR 0.80% due 10/25/33	3,696,427	3,696,427	3,695,306
FREDDIE MAC STACR 0.90% due 11/25/41	4,638,000	4,638,000	4,636,546
FREDDIE MAC STACR 0.95% due 12/25/50	198,381	198,381	198,381
FREDDIE MAC STACR 1.55% due 10/25/41	990,000	990,000	989,405
FREDDIE MAC STACR 1.70% due 01/25/34	3,570,000	3,570,000	3,585,286
FREDDIE MAC STACR 1.94% due 02/25/50	398,225	401,644	399,599
FREDDIE MAC STACR 2.35% due 08/25/33	1,000,000	1,000,000	1,018,275
FREDDIE MAC STACR 2.44% due 04/25/30	3,523,024	3,542,442	3,578,552
FREDDIE MAC STACR 3.09% due 06/25/50	463,901	462,335	464,678
FREDDIE MAC STACR 3.54% due 10/25/29	6,500,000	6,656,399	6,688,080
FREDDIE MAC STACR 4.09% due 08/25/24	1,188,365	1,211,023	1,209,979
FREDDIE MAC STACR 4.64% due 10/25/24	1,617,575	1,652,644	1,657,360
FREDDIE MAC 0.00% due 07/15/32	1,000,000	846,528	820,708
FREDDIE MAC 0.00% due 12/14/29	38,250,000	34,757,060	33,522,793
FREDDIE MAC 0.25% due 08/24/23	490,000	489,726	486,819
FREDDIE MAC 0.25% due 09/08/23	735,000	734,864	730,011
FREDDIE MAC 0.38% due 07/21/25	4,450,000	4,434,217	4,336,851
FREDDIE MAC 0.38% due 09/23/25	1,255,000	1,252,182	1,221,012
FREDDIE MAC 0.44% due 01/15/43	308,914	308,827	311,711
FREDDIE MAC 1.59% due 04/15/41	441,790	29,510	24,465
FREDDIE MAC 2.00% due 09/15/42	771,543	628,467	767,409
FREDDIE MAC 2.00% due 10/25/50	553,965	69,114	70,116
FREDDIE MAC 2.50% due 05/25/49	983,950	137,123	132,888
FREDDIE MAC 2.50% due 07/25/50	3,116,112	381,222	388,942
FREDDIE MAC 2.50% due 09/25/50	1,473,634	179,113	209,719
FREDDIE MAC 2.50% due 10/15/42	301,000	278,902	309,516
FREDDIE MAC 2.50% due 12/15/42	425,000	363,349	435,337
FREDDIE MAC 3.00% due 05/15/33	108,488	96,586	117,724
FREDDIE MAC 3.00% due 05/15/48	233,515	231,654	241,229
FREDDIE MAC 3.00% due 08/15/48	88,241	84,874	91,002
FREDDIE MAC 3.00% due 12/15/28	545,781	531,280	573,637

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC 3.00% due 12/15/31	216,975	(36,165)	11,807
FREDDIE MAC 3.50% due 01/15/41	1,418,067	(55,043)	72,438
FREDDIE MAC 3.50% due 04/15/43	654,639	35,501	76,701
FREDDIE MAC 3.50% due 10/15/37	848,434	841,595	857,116
FREDDIE MAC 3.50% due 11/15/39	135,139	(4,688)	735
FREDDIE MAC 4.00% due 02/15/33	16,342	17,161	17,678
FREDDIE MAC 4.00% due 04/15/44	1,549,048	1,726,279	1,681,173
FREDDIE MAC 4.50% due 01/15/34	183,864	193,534	200,625
FREDDIE MAC 4.50% due 01/15/37	94,725	101,611	102,953
FREDDIE MAC 4.50% due 01/15/40	136,141	9,299	598
FREDDIE MAC 4.50% due 03/15/37	24,295	25,486	26,061
FREDDIE MAC 4.50% due 03/15/44	1,964,122	2,260,946	2,169,459
FREDDIE MAC 4.50% due 07/15/25	242,570	251,461	249,323
FREDDIE MAC 4.50% due 08/15/36	182,179	196,220	200,676
FREDDIE MAC 4.50% due 10/15/35	132,784	142,599	142,045
FREDDIE MAC 4.50% due 11/15/35	88,566	94,932	94,340
FREDDIE MAC 4.50% due 12/15/43	4,919,902	5,417,917	5,283,692
FREDDIE MAC 5.00% due 02/15/34	415,695	442,794	460,923
FREDDIE MAC 5.00% due 07/15/23	133,775	137,282	136,764
FREDDIE MAC 5.50% due 01/15/35	850,000	948,944	977,955
FREDDIE MAC 5.86% due 02/15/44	533,873	121,393	81,869
FREDDIE MAC 5.91% due 03/15/24	95,018	(13,203)	4,829
FREDDIE MAC 5.91% due 05/15/44	285,834	61,196	45,705
FREDDIE MAC 5.91% due 08/15/42	263,631	77,535	42,472
FREDDIE MAC 5.91% due 09/15/46	3,289,987	624,308	594,402
FREDDIE MAC 5.91% due 10/15/46	2,434,978	577,114	554,449
FREDDIE MAC 5.96% due 08/25/49	7,114,141	1,280,030	1,463,329
FREDDIE MAC 6.01% due 05/15/45	1,459,004	266,704	263,702
FREDDIE MAC 6.11% due 05/15/39	12,939	2,415	52
FREDDIE MAC 6.14% due 01/15/40	199,214	30,625	34,061
FREDDIE MAC 6.16% due 09/15/42	877,103	183,365	106,591
FREDDIE MAC 6.25% due 07/15/32	1,822,000	2,203,199	2,617,448
FREDDIE MAC 6.50% due 02/15/36	122,163	139,809	141,578
FREDDIE MAC 6.50% due 11/15/43	953,577	1,056,881	1,114,340
FREDDIE MAC 6.75% due 03/15/31	80,000	102,668	114,935
FREDDIE MAC 6.75% due 09/15/29	1,000,000	1,398,290	1,377,753
FREDDIE MAC MULTICLASS CERTIFI 1.47% due 01/25/31	9,475,000	709,530	678,523
FREDDIE MAC MULTIFAMILY STRUCT 3.09% due 11/25/27	940,000	945,460	984,356
FREDDIE MAC REFERENCE REMIC 6.00% due 05/15/36	326,036	297,428	374,147
FREDDIE MAC REFERENCE REMIC 6.00% due 07/15/36	973,381	1,051,484	1,113,640
FREDDIEMAC STRIP 0.59% due 01/15/43	1,647,161	1,650,429	1,654,708
FREDDIEMAC STRIP 1.73% due 02/15/38	60,296	4,312	3,158
FREDDIEMAC STRIP 3.50% due 10/15/27	1,981,309	2,580,565	110,273
FREDDIEMAC STRIP 4.00% due 12/15/42	757,496	315,906	139,898
FREDDIEMAC STRIP 4.50% due 12/15/43	4,010,871	610,106	659,185
FREDDIEMAC STRIP 5.86% due 09/15/43	1,819,887	382,846	329,221

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIEMAC STRIP 6.00% due 05/15/31	22,747	5,853	3,971
FREDDIEMAC STRIP 8.00% due 06/15/31	19,181	4,516	4,133
FREEDOM MORTGAGE 6.63% due 01/15/27	700,000	700,000	684,250
FREEDOM MORTGAGE CORP 8.25% due 04/15/25	450,000	461,957	460,688
FREEPORT MCMORAN INC 3.88% due 03/15/23	20,000	19,770	20,677
FREEPORT MCMORAN INC 4.13% due 03/01/28	800,000	831,603	830,000
FREEPORT MCMORAN INC 4.55% due 11/14/24	148,000	144,102	158,582
FREEPORT MCMORAN INC 4.63% due 08/01/30	1,447,000	1,531,107	1,551,908
FREEPORT MCMORAN INC 5.00% due 09/01/27	124,000	128,752	128,960
FREEPORT MCMORAN INC 5.25% due 09/01/29	273,000	279,063	298,935
FREEPORT MCMORAN INC 5.45% due 03/15/43	5,831,000	7,038,432	7,330,092
FREMF MORTGAGE TRUST 0.20% due 05/25/45	24,882,800	992,353	7,064
FREMF MORTGAGE TRUST 3.41% due 01/25/53	850,000	860,440	890,899
FREMF MORTGAGE TRUST 3.53% due 03/25/53	480,000	512,819	500,611
FRESB MULTIFAMILY MORTGAGE PAS 3.50% due 01/25/39	439,934	441,597	457,694
FRESENIUS FIN IRELAND PL 0.88% due 10/01/31	155,000	184,114	172,274
FRESNILLO PLC 4.25% due 10/02/50	200,000	202,892	209,500
FRIGORIFICO CONCEPCION 7.70% due 07/21/28	200,000	196,986	201,502
FRONTIER COMMUNICATIONS 5.00% due 05/01/28	425,000	425,000	437,750
FRONTIER COMMUNICATIONS 5.88% due 10/15/27	1,740,000	1,838,439	1,840,050
FRONTIER COMMUNICATIONS 5.88% due 11/01/29	250,000	249,420	250,000
FRONTIER COMMUNICATIONS 6.00% due 01/15/30	3,512,000	3,512,000	3,529,560
FRONTIER COMMUNICATIONS 6.75% due 05/01/29	1,030,000	1,054,644	1,071,200
FRONTIER COMMUNICATIONS CORP. FLT due 10/08/21	497,500	497,500	496,505
FRST STU BID/FRST TRANS 4.00% due 07/31/29	250,000	250,000	243,000
FS RIALTO ISSUER LTD 1.31% due 04/16/28	200,000	200,000	199,303
FULL HOUSE RESORTS INC 8.25% due 02/15/28	450,000	450,000	472,500
FUQING INVESTMENT MGMT 3.25% due 06/23/25	200,000	190,888	188,364
GAINWELL ACQUISITION CORP. FLT due 10/01/27	2,110,529	2,097,765	2,113,695
GALAXY CLO LTD 2.57% due 01/15/31	950,000	930,423	928,643
GALAXY PIPELINE ASSETS 2.63% due 03/31/36	425,000	433,146	415,222
GALAXY PIPELINE ASSETS 2.94% due 09/30/40	1,796,000	1,776,157	1,787,406
GAMMA BIDCO SPA 5.13% due 07/15/25	100,000	121,770	114,289
GAP INC/THE 3.63% due 10/01/29	240,000	240,000	237,384
GAP INC/THE 3.88% due 10/01/31	1,265,000	1,265,000	1,247,606
GARFUNKELUX HOLDCO 3 SA 6.75% due 11/01/25	100,000	115,949	117,871
GARFUNKELUX HOLDCO 3 SA 7.75% due 11/01/25	200,000	291,050	281,387
GARTNER INC 3.63% due 06/15/29	241,000	241,000	243,663
GARTNER INC 3.75% due 10/01/30	1,087,000	1,113,411	1,111,349
GARTNER INC 4.50% due 07/01/28	143,000	143,000	149,347
GATES GLOBAL/GATES CORP 6.25% due 01/15/26	266,000	274,445	274,645
GC EOS BUYER INC 9.25% due 08/01/25	1,894,000	2,018,659	2,018,606
GCAT 1.26% due 07/25/66	2,688,423	2,688,358	2,649,945
GCAT 1.92% due 08/25/66	1,520,000	1,519,973	1,516,504
GCI LLC 4.75% due 10/15/28	3,167,000	3,320,684	3,250,134
GCT COMMERCIAL MORTGAGE TRUST 1.79% due 02/15/38	320,000	320,000	319,856

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GE CAPITAL INTL FUNDING 4.42% due 11/15/35	4,514,000	4,769,342	5,386,828
GENERAL DYNAMICS CORP 3.50% due 04/01/27	506,000	511,628	550,864
GENERAL DYNAMICS CORP 3.75% due 05/15/28	345,000	387,997	381,121
GENERAL DYNAMICS CORP 4.25% due 04/01/40	420,000	474,679	512,849
GENERAL DYNAMICS CORP 4.25% due 04/01/50	490,000	580,692	624,862
GENERAL ELECTRIC CO 2.70% due 10/09/22	750,000	762,487	761,678
GENERAL ELECTRIC CO 3.53% due 12/29/49	2,380,000	2,332,332	2,356,200
GENERAL ELECTRIC CO 6.75% due 03/15/32	1,108,000	1,485,267	1,511,039
GENERAL MOTORS CO 4.00% due 04/01/25	675,000	677,406	721,948
GENERAL MOTORS CO 5.15% due 04/01/38	130,000	136,643	156,681
GENERAL MOTORS CO 5.40% due 10/02/23	1,115,000	1,114,413	1,193,453
GENERAL MOTORS CO 5.95% due 04/01/49	250,000	305,661	342,195
GENERAL MOTORS CO 6.13% due 10/01/25	3,740,000	3,812,567	4,296,247
GENERAL MOTORS CO 6.25% due 10/02/43	190,000	216,997	260,004
GENERAL MOTORS CO 6.75% due 04/01/46	375,000	498,992	535,833
GENERAL MOTORS FINL CO 0.60% due 05/20/27	160,000	193,911	180,253
GENERAL MOTORS FINL CO 1.50% due 06/10/26	1,375,000	1,372,769	1,352,876
GENERAL MOTORS FINL CO 2.35% due 01/08/31	875,000	875,000	851,735
GENERAL MOTORS FINL CO 2.75% due 06/20/25	1,684,000	1,750,943	1,737,680
GENERAL MOTORS FINL CO 3.45% due 04/10/22	270,000	271,534	270,826
GENERAL MOTORS FINL CO 3.85% due 01/05/28	50,000	53,768	53,756
GENERAL MOTORS FINL CO 4.00% due 01/15/25	111,000	119,755	117,917
GENERAL MOTORS FINL CO 4.25% due 05/15/23	90,000	90,000	93,662
GENERAL MOTORS FINL CO 4.35% due 01/17/27	150,000	151,081	165,240
GENERAL MOTORS FINL CO 4.35% due 04/09/25	275,000	300,877	295,981
GENERATE CLO LTD. 1.28% due 01/22/31	2,670,000	2,661,156	2,671,407
GENERATE CLO LTD. 1.50% due 01/22/33	1,250,000	1,247,338	1,249,908
GENERATE CLO LTD. 2.70% due 01/22/35	2,750,000	2,750,000	2,743,843
GENERATE CLO LTD. 3.75% due 01/22/35	750,000	750,000	747,009
GENESEE + WYOMING INC NEW FLT due 12/30/26	1,270,327	1,274,596	1,261,651
GENESIS ENERGY LP/FIN 6.50% due 10/01/25	542,000	535,897	535,225
GENESIS ENERGY LP/FIN 8.00% due 01/15/27	1,856,000	1,874,576	1,912,719
GENESIS ENERGY LP/GENESI 5.63% due 06/15/24	1,359,000	1,346,734	1,345,410
GENNEIA SA 8.75% due 09/02/27	304,590	304,660	287,533
GEORGIA PACIFIC LLC 0.95% due 05/15/26	456,000	451,693	442,225
GEORGIA PACIFIC LLC 1.75% due 09/30/25	317,000	325,686	318,241
GEORGIA POWER CO 4.30% due 03/15/42	1,620,000	1,913,971	1,844,351
GETLINK SE 3.50% due 10/30/25	300,000	368,074	351,258
GFL ENVIRONMENTAL INC 3.50% due 09/01/28	677,000	677,000	666,845
GFL ENVIRONMENTAL INC 3.75% due 08/01/25	581,000	588,947	586,810
GFL ENVIRONMENTAL INC 4.00% due 08/01/28	3,801,000	3,786,113	3,724,980
GFL ENVIRONMENTAL INC 4.25% due 06/01/25	212,000	214,260	218,136
GFL ENVIRONMENTAL INC 4.38% due 08/15/29	231,000	231,000	228,834
GFL ENVIRONMENTAL INC 4.75% due 06/15/29	630,000	630,000	635,513
GFL ENVIRONMENTAL INC 5.13% due 12/15/26	400,000	412,010	416,000
GILBERT PARK CLO LTD 2.07% due 10/15/30	250,000	250,145	251,079

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GILEAD SCIENCES INC 2.80% due 10/01/50	305,000	268,038	295,681
GILEAD SCIENCES INC 3.65% due 03/01/26	400,000	399,947	430,942
GILEAD SCIENCES INC 3.70% due 04/01/24	20,000	19,079	21,024
GILEAD SCIENCES INC 4.15% due 03/01/47	80,000	97,116	94,189
GILEAD SCIENCES INC 4.75% due 03/01/46	500,000	506,336	633,561
GILEAD SCIENCES INC 4.80% due 04/01/44	756,000	940,721	954,259
GIP II BLUE HOLDING L P FLT due 09/29/28	1,300,000	1,281,165	1,295,125
GLAXOSMITHKLINE CAPITAL 2.85% due 05/08/22	3,040,000	3,066,836	3,065,907
GLAXOSMITHKLINE CAPITAL 2.88% due 06/01/22	3,500,000	3,534,477	3,528,765
GLENCORE FUNDING LLC 1.63% due 04/27/26	1,239,000	1,240,188	1,215,590
GLENCORE FUNDING LLC 1.63% due 09/01/25	200,000	202,904	197,945
GLENCORE FUNDING LLC 2.50% due 09/01/30	655,000	659,019	634,317
GLENCORE FUNDING LLC 2.63% due 09/23/31	1,586,000	1,582,487	1,541,387
GLENCORE FUNDING LLC 2.85% due 04/27/31	84,000	86,115	83,032
GLENCORE FUNDING LLC 3.38% due 09/23/51	121,000	119,210	116,526
GLENCORE FUNDING LLC 4.00% due 03/27/27	2,742,000	2,787,997	2,958,139
GLENCORE FUNDING LLC 4.13% due 03/12/24	50,000	50,028	52,575
GLENCORE FUNDING LLC 4.13% due 05/30/23	50,000	50,355	51,996
GLENCORE FUNDING LLC 4.63% due 04/29/24	120,000	121,377	128,153
GLOBAL MEDICAL RESPONSE 6.50% due 10/01/25	200,000	204,580	202,000
GLOBAL PART/GLP FINANCE 6.88% due 01/15/29	1,234,000	1,322,939	1,292,183
GLOBAL PART/GLP FINANCE 7.00% due 08/01/27	2,762,000	2,899,387	2,865,575
GLOBAL PAYMENTS INC 2.15% due 01/15/27	159,000	158,854	159,633
GLOBAL PAYMENTS INC 2.65% due 02/15/25	925,000	924,865	950,602
GLOBAL PAYMENTS INC 2.90% due 05/15/30	207,000	213,751	210,758
GLOBAL PAYMENTS INC 3.20% due 08/15/29	1,013,000	1,086,728	1,055,100
GLOBAL PAYMENTS INC 4.15% due 08/15/49	280,000	305,721	319,387
GLP CAPITAL LP / FIN II 3.25% due 01/15/32	118,000	117,267	118,636
GLP CAPITAL LP / FIN II 4.00% due 01/15/30	744,000	788,281	787,186
GLP CAPITAL LP / FIN II 4.00% due 01/15/31	266,000	288,644	283,819
GLP CAPITAL LP / FIN II 5.25% due 06/01/25	2,120,000	2,282,811	2,321,934
GLP CAPITAL LP / FIN II 5.30% due 01/15/29	145,000	162,564	164,604
GM FINANCIAL AUTOMOBILE LEASIN 0.24% due 12/20/23	18,500,000	18,499,673	18,462,893
GM FINANCIAL AUTOMOBILE LEASIN 0.71% due 10/20/22	2,543,066	2,546,378	2,543,551
GM FINANCIAL SECURITIZED TERM 0.26% due 11/16/23	7,182,170	7,181,826	7,181,699
GMAC MORTGAGE CORPORATION LOAN 0.59% due 02/25/36	5,973	4,843	5,908
GMAC MORTGAGE CORPORATION LOAN 0.61% due 06/25/30	4,554	4,278	4,446
GNL QUINTERO SA 4.63% due 07/31/29	188,240	201,134	199,772
GNMA II POOL 003890 6.00% due 08/20/36	5,738	6,339	6,607
GNMA II POOL 004040 6.50% due 10/20/37	167,252	183,593	196,541
GNMA II POOL 004223 6.50% due 08/20/38	66,031	73,384	77,812
GNMA II POOL 004245 6.00% due 09/20/38	566,271	625,182	640,918
GNMA II POOL 004268 6.00% due 10/20/38	83,540	92,571	96,211
GNMA II POOL 004292 6.50% due 11/20/38	38,810	43,098	44,974
GNMA II POOL 004371 6.00% due 02/20/39	13,442	14,863	15,481
GNMA II POOL 004559 5.00% due 10/20/39	175,216	192,031	197,802

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 004598 4.50% due 12/20/39	16,213	17,545	17,774
GNMA II POOL 004602 6.00% due 12/20/39	71,498	77,959	82,341
GNMA II POOL 004617 4.50% due 01/20/40	140,803	152,511	154,362
GNMA II POOL 004636 4.50% due 02/20/40	16,225	17,559	17,788
GNMA II POOL 004696 4.50% due 05/20/40	148,997	161,557	163,346
GNMA II POOL 004717 6.00% due 06/20/40	62,693	68,686	72,224
GNMA II POOL 004771 4.50% due 08/20/40	36,511	39,538	40,061
GNMA II POOL 004800 4.00% due 09/20/40	16,251	17,273	17,602
GNMA II POOL 004801 4.50% due 09/20/40	6,843	7,416	7,517
GNMA II POOL 004833 4.00% due 10/20/40	31,675	33,662	34,308
GNMA II POOL 004922 4.00% due 01/20/41	161,525	171,486	174,951
GNMA II POOL 004923 4.50% due 01/20/41	24,791	26,119	27,527
GNMA II POOL 004945 4.00% due 02/20/41	9,973	10,566	10,802
GNMA II POOL 004978 4.50% due 03/20/41	1,132,194	1,193,931	1,248,521
GNMA II POOL 004991 6.00% due 03/20/41	137,166	150,251	157,987
GNMA II POOL 005018 5.00% due 04/20/41	21,848	23,810	24,748
GNMA II POOL 005019 6.00% due 04/20/41	3,321	3,647	3,825
GNMA II POOL 005083 5.00% due 06/20/41	57,639	62,833	65,112
GNMA II POOL 005116 5.00% due 07/20/41	31,924	34,806	36,063
GNMA II POOL 005156 6.00% due 08/20/41	8,093	8,962	9,329
GNMA II POOL 005189 6.00% due 09/20/41	67,780	74,364	78,105
GNMA II POOL 005203 4.00% due 10/20/41	852	901	923
GNMA II POOL 005233 4.00% due 11/20/41	5,496	5,809	5,954
GNMA II POOL 005258 3.50% due 12/20/41	359,854	377,132	385,509
GNMA II POOL 005309 6.00% due 02/20/42	67,040	74,507	77,204
GNMA II POOL 008131 2.00% due 01/20/23	3,133	3,132	3,146
GNMA II POOL 008162 2.00% due 03/20/23	6,115	6,116	6,152
GNMA II POOL 008218 1.88% due 06/20/23	7,793	7,785	7,855
GNMA II POOL 008228 1.63% due 07/20/23	4,719	4,711	4,752
GNMA II POOL 008259 1.63% due 08/20/23	4,508	4,488	4,542
GNMA II POOL 008280 1.63% due 09/20/23	10,634	10,628	10,725
GNMA II POOL 008395 2.00% due 03/20/24	4,386	4,382	4,457
GNMA II POOL 008399 1.88% due 04/20/24	27,115	27,093	27,432
GNMA II POOL 008408 1.88% due 04/20/24	13,443	13,430	13,622
GNMA II POOL 008421 1.88% due 05/20/24	5,634	5,629	5,742
GNMA II POOL 008445 1.88% due 06/20/24	12,306	12,294	12,482
GNMA II POOL 008447 1.88% due 06/20/24	27,571	27,560	27,877
GNMA II POOL 008449 2.00% due 06/20/24	9,256	9,245	9,304
GNMA II POOL 008456 1.63% due 07/20/24	13,207	13,202	13,455
GNMA II POOL 008466 2.00% due 07/20/24	16,364	16,351	16,713
GNMA II POOL 008482 1.63% due 08/20/24	25,658	25,632	25,982
GNMA II POOL 008484 2.00% due 08/20/24	14,830	14,822	15,082
GNMA II POOL 008502 1.63% due 09/20/24	4,958	4,957	5,007
GNMA II POOL 008503 1.63% due 09/20/24	7,943	7,936	8,045
GNMA II POOL 008547 2.13% due 11/20/24	15,684	15,681	15,945
GNMA II POOL 008565 2.13% due 12/20/24	5,681	5,679	5,765

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 008567 2.50% due 12/20/24	13,749	13,739	13,863
GNMA II POOL 008580 2.00% due 01/20/25	11,094	11,088	11,299
GNMA II POOL 008595 2.00% due 02/20/25	7,006	7,004	7,122
GNMA II POOL 008599 3.00% due 02/20/25	7,427	7,432	7,478
GNMA II POOL 008608 2.00% due 03/20/25	8,788	8,794	8,861
GNMA II POOL 008611 2.50% due 03/20/25	6,503	6,512	6,569
GNMA II POOL 008619 1.88% due 04/20/25	1,182	1,185	1,195
GNMA II POOL 008621 2.00% due 04/20/25	14,876	14,847	15,115
GNMA II POOL 008623 2.50% due 04/20/25	10,945	10,963	11,085
GNMA II POOL 008624 3.00% due 04/20/25	21,361	21,403	21,564
GNMA II POOL 008628 1.88% due 05/20/25	2,792	2,792	2,834
GNMA II POOL 008631 2.00% due 05/20/25	49,995	49,994	51,023
GNMA II POOL 008634 3.00% due 05/20/25	3,217	3,221	3,237
GNMA II POOL 008644 2.50% due 06/20/25	6,137	6,141	6,171
GNMA II POOL 008646 3.00% due 06/20/25	4,423	4,425	4,459
GNMA II POOL 008663 2.00% due 07/20/25	27,334	27,332	27,925
GNMA II POOL 008664 2.50% due 07/20/25	2,670	2,672	2,682
GNMA II POOL 008814 2.00% due 02/20/26	24,023	24,065	24,358
GNMA II POOL 008815 2.00% due 02/20/26	11,691	11,704	11,857
GNMA II POOL 008913 1.63% due 07/20/26	701	701	714
GNMA II POOL 080031 2.00% due 01/20/27	18,307	18,310	18,788
GNMA II POOL 080032 2.00% due 01/20/27	11,971	11,983	12,030
GNMA II POOL 080044 2.00% due 02/20/27	10,863	10,875	11,180
GNMA II POOL 080045 2.00% due 02/20/27	5,289	5,296	5,440
GNMA II POOL 080059 1.88% due 04/20/27	46,307	46,318	47,430
GNMA II POOL 080060 1.88% due 04/20/27	54,745	54,788	56,070
GNMA II POOL 080070 1.88% due 05/20/27	10,513	10,533	10,706
GNMA II POOL 080082 1.88% due 06/20/27	17,084	17,085	17,500
GNMA II POOL 080094 1.63% due 07/20/27	8,124	8,137	8,312
GNMA II POOL 080106 1.63% due 08/20/27	8,339	8,352	8,536
GNMA II POOL 080114 1.63% due 09/20/27	3,085	3,094	3,154
GNMA II POOL 080123 2.13% due 10/20/27	11,455	11,490	11,627
GNMA II POOL 080133 2.13% due 11/20/27	5,172	5,176	5,312
GNMA II POOL 080137 2.13% due 11/20/27	17,413	17,453	17,651
GNMA II POOL 080141 2.13% due 12/20/27	16,443	16,464	17,038
GNMA II POOL 080145 2.13% due 12/20/27	1,828	1,832	1,844
GNMA II POOL 080154 2.00% due 01/20/28	35,644	35,663	36,700
GNMA II POOL 080156 2.00% due 01/20/28	5,291	5,296	5,439
GNMA II POOL 080168 2.00% due 02/20/28	11,730	11,747	12,082
GNMA II POOL 080178 2.00% due 03/20/28	12,073	12,096	12,412
GNMA II POOL 080296 1.63% due 07/20/29	62,273	62,337	64,373
GNMA II POOL 080309 1.63% due 08/20/29	25,997	26,044	26,698
GNMA II POOL 080317 1.63% due 09/20/29	6,663	6,671	6,756
GNMA II POOL 080329 2.13% due 10/20/29	20,525	20,562	21,187
GNMA II POOL 080331 2.13% due 10/20/29	12,342	12,356	12,588
GNMA II POOL 080344 2.13% due 11/20/29	17,275	17,296	17,836

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 080346 2.13% due 11/20/29	30,179	30,210	30,575
GNMA II POOL 080354 2.13% due 12/20/29	7,281	7,295	7,537
GNMA II POOL 080356 2.13% due 12/20/29	1,591	1,593	1,592
GNMA II POOL 080364 2.00% due 01/20/30	12,971	12,989	13,436
GNMA II POOL 080376 2.00% due 02/20/30	4,143	4,152	4,239
GNMA II POOL 080385 2.00% due 03/20/30	31,562	31,659	32,551
GNMA II POOL 080393 1.88% due 04/20/30	7,727	7,739	7,983
GNMA II POOL 080395 1.88% due 04/20/30	26,735	26,787	27,607
GNMA II POOL 080406 1.88% due 05/20/30	4,682	4,688	4,801
GNMA II POOL 080408 1.88% due 05/20/30	49,676	49,742	51,320
GNMA II POOL 080409 2.00% due 05/20/30	47,113	47,200	48,834
GNMA II POOL 080413 1.88% due 06/20/30	12,337	12,372	12,619
GNMA II POOL 080428 2.00% due 07/20/30	82,356	82,468	85,389
GNMA II POOL 080455 2.00% due 09/20/30	19,228	19,279	19,322
GNMA II POOL 080460 2.13% due 10/20/30	32,397	32,491	32,705
GNMA II POOL 080674 2.00% due 02/20/33	10,369	10,438	10,817
GNMA II POOL 080819 2.00% due 01/20/34	68,832	68,272	71,124
GNMA II POOL 783368 4.50% due 07/20/41	377,192	409,489	417,334
GNMA II POOL 783435 6.00% due 07/20/40	5,052	5,538	5,820
GNMA II POOL 783584 4.50% due 07/20/41	73,208	76,979	80,999
GNMA II POOL 783591 4.50% due 07/20/41	69,223	72,535	76,590
GNMA II POOL 784106 3.50% due 01/20/46	107,649	114,664	114,125
GNMA II POOL 893146 1.89% due 05/20/60	1,053,261	1,069,255	1,073,063
GNMA II POOL AI4167 4.00% due 08/20/44	32,156	34,125	34,751
GNMA II POOL AJ2723 4.00% due 08/20/44	23,646	25,040	25,374
GNMA II POOL AJ4687 4.00% due 08/20/44	27,710	29,267	29,961
GNMA II POOL BM7534 3.50% due 02/20/50	86,328	90,922	90,408
GNMA II POOL BM9734 4.00% due 10/20/49	101,390	106,532	108,447
GNMA II POOL BM9743 4.00% due 11/20/49	1,027,460	1,078,541	1,072,413
GNMA II POOL BS1728 4.00% due 01/20/50	61,372	64,941	66,463
GNMA II POOL BS1742 4.00% due 02/20/50	114,074	120,745	123,015
GNMA II POOL MA0023 4.00% due 04/20/42	2,950	3,118	3,195
GNMA II POOL MA0462 3.50% due 10/20/42	40,788	42,202	43,693
GNMA II POOL MA0463 4.00% due 10/20/42	1,862	1,967	2,016
GNMA II POOL MA0699 3.50% due 01/20/43	44,779	46,521	47,964
GNMA II POOL MA0934 3.50% due 04/20/43	52,316	54,338	56,041
GNMA II POOL MA1158 4.00% due 07/20/43	33,257	35,330	36,016
GNMA II POOL MA1225 4.00% due 08/20/43	174,820	185,436	189,348
GNMA II POOL MA1761 4.00% due 03/20/44	2,761	2,920	2,986
GNMA II POOL MA1920 4.00% due 05/20/44	3,353	3,543	3,632
GNMA II POOL MA1995 3.50% due 06/20/44	890,823	882,336	949,845
GNMA II POOL MA2305 4.50% due 10/20/44	159,420	171,027	175,441
GNMA II POOL MA2372 4.00% due 11/20/44	196,088	206,767	212,439
GNMA II POOL MA2678 3.50% due 03/20/45	67,787	69,028	71,731
GNMA II POOL MA2827 4.00% due 05/20/45	19,253	20,402	20,788
GNMA II POOL MA2893 4.00% due 06/20/45	654,528	695,259	707,778

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA2962 4.00% due 07/20/45	2,503,284	2,654,556	2,705,379
GNMA II POOL MA3376 3.50% due 01/20/46	2,936,724	3,081,133	3,107,365
GNMA II POOL MA3521 3.50% due 03/20/46	63,447	67,721	67,130
GNMA II POOL MA3597 3.50% due 04/20/46	1,185,154	1,165,712	1,252,171
GNMA II POOL MA3736 3.50% due 06/20/46	544,496	559,693	573,490
GNMA II POOL MA3737 4.00% due 06/20/46	617,845	663,218	667,286
GNMA II POOL MA3874 3.50% due 08/20/46	203,543	212,069	214,408
GNMA II POOL MA4382 3.50% due 04/20/47	2,238,947	2,394,164	2,352,063
GNMA II POOL MA4511 4.00% due 06/20/47	949,894	1,002,439	1,011,003
GNMA II POOL MA4654 4.50% due 08/20/47	199,421	218,979	214,020
GNMA II POOL MA4838 4.00% due 11/20/47	980,160	1,019,450	1,044,548
GNMA II POOL MA4900 3.50% due 12/20/47	2,737,005	2,921,146	2,874,051
GNMA II POOL MA4901 4.00% due 12/20/47	393,509	406,127	419,353
GNMA II POOL MA5019 3.50% due 02/20/48	348,991	370,918	365,583
GNMA II POOL MA5020 4.00% due 02/20/48	379,461	396,913	404,363
GNMA II POOL MA5078 4.00% due 03/20/48	451,516	470,394	479,963
GNMA II POOL MA5138 4.50% due 04/20/48	163,687	169,398	174,381
GNMA II POOL MA5193 4.50% due 05/20/48	1,307,004	1,365,580	1,390,026
GNMA II POOL MA5265 4.50% due 06/20/48	139,595	146,350	148,459
GNMA II POOL MA5331 4.50% due 07/20/48	799,304	832,104	850,080
GNMA II POOL MA5399 4.50% due 08/20/48	1,265,665	1,319,562	1,340,321
GNMA II POOL MA5400 5.00% due 08/20/48	317,179	338,237	340,251
GNMA II POOL MA5466 4.00% due 09/20/48	464,697	473,728	492,040
GNMA II POOL MA5467 4.50% due 09/20/48	7,718,290	8,019,575	8,192,103
GNMA II POOL MA5529 4.50% due 10/20/48	357,887	385,429	378,359
GNMA II POOL MA5530 5.00% due 10/20/48	2,673,163	2,819,101	2,857,759
GNMA II POOL MA5597 5.00% due 11/20/48	1,036,021	1,101,932	1,107,497
GNMA II POOL MA5652 4.50% due 12/20/48	2,589,192	2,798,601	2,738,951
GNMA II POOL MA5653 5.00% due 12/20/48	2,080,927	2,226,251	2,220,358
GNMA II POOL MA5709 3.50% due 01/20/49	477,586	507,444	501,623
GNMA II POOL MA5711 4.50% due 01/20/49	1,015,668	1,096,236	1,074,119
GNMA II POOL MA5712 5.00% due 01/20/49	2,523,365	2,666,200	2,685,178
GNMA II POOL MA5764 4.50% due 02/20/49	509,859	551,447	538,697
GNMA II POOL MA5818 4.50% due 03/20/49	424,748	441,163	449,183
GNMA II POOL MA5819 5.00% due 03/20/49	1,058,852	1,122,026	1,129,869
GNMA II POOL MA5932 4.50% due 05/20/49	203,499	217,449	215,183
GNMA II POOL MA5986 4.00% due 06/20/49	1,890,120	1,946,682	1,990,372
GNMA II POOL MA6089 3.00% due 08/20/49	1,896,187	1,967,131	1,963,261
GNMA II POOL MA6090 3.50% due 08/20/49	294,755	309,962	307,242
GNMA II POOL MA6091 4.00% due 08/20/49	215,947	229,108	228,402
GNMA II POOL MA6218 3.00% due 10/20/49	8,532,171	8,880,493	8,833,981
GNMA II POOL MA6221 4.50% due 10/20/49	271,542	289,895	287,126
GNMA II POOL MA6339 3.50% due 12/20/49	642,201	675,333	668,685
GNMA II POOL MA6341 4.50% due 12/20/49	438,187	468,352	463,075
GNMA II POOL MA6477 4.50% due 02/20/50	219,153	235,232	232,008
GNMA II POOL MA6542 3.50% due 03/20/50	638,784	674,836	665,127

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA6544 4.50% due 03/20/50	147,144	158,031	155,198
GNMA II POOL MA6599 3.00% due 04/20/50	2,365,806	2,510,877	2,451,095
GNMA II POOL MA6767 3.50% due 07/20/50	116,679	123,741	121,734
GNMA II POOL MA6819 2.50% due 08/20/50	422,248	443,736	432,946
GNMA II POOL MA6865 2.50% due 09/20/50	454,787	477,933	466,308
GNMA II POOL MA7053 3.00% due 12/20/50	1,124,838	1,173,607	1,165,398
GNMA II POOL MA7192 2.00% due 02/20/51	795,637	812,063	803,684
GNMA II POOL MA7193 2.50% due 02/20/51	691,362	719,194	708,877
GNMA II POOL MA7195 3.50% due 02/20/51	937,544	985,437	976,622
GNMA II POOL MA7254 2.00% due 03/20/51	833,510	850,178	841,939
GNMA II POOL MA7255 2.50% due 03/20/51	2,069,992	2,149,061	2,122,434
GNMA II POOL MA7311 2.00% due 04/20/51	2,313,338	2,345,364	2,336,734
GNMA II POOL MA7312 2.50% due 04/20/51	2,177,790	2,256,304	2,232,963
GNMA II POOL MA7367 2.50% due 05/20/51	900,684	932,216	923,502
GNMA II POOL MA7369 3.50% due 05/20/51	980,218	1,032,322	1,021,715
GNMA II POOL MA7418 2.50% due 06/20/51	1,733,839	1,794,967	1,777,765
GNMA II POOL MA7472 2.50% due 07/20/51	1,314,302	1,360,337	1,347,599
GNMA II POOL MA7534 2.50% due 08/20/51	1,396,228	1,449,403	1,431,600
GNMA II POOL MA7590 3.00% due 09/20/51	1,469,102	1,541,285	1,523,816
GNMA II POOL MA7648 2.00% due 10/20/51	819,913	835,128	828,205
GNMA II POOL MA7706 3.00% due 11/20/51	1,990,778	2,066,763	2,066,220
GNMA II POOL MA7766 2.00% due 12/20/51	1,075,000	1,084,145	1,085,872
GNMA II POOL MA7768 3.00% due 12/20/51	3,000,000	3,115,989	3,117,197
GNMA II TBA 30 YR 2 2.00% due 01/21/52	17,969,000	18,143,387	18,131,229
GNMA II TBA 30 YR 2 2.00% due 02/22/52	4,500,000	4,541,133	4,532,365
GNMA II TBA 30 YR 2.5 2.50% due 01/21/52	28,464,000	29,137,250	29,148,883
GNMA II TBA 30 YR 2.5 2.50% due 02/22/52	9,600,000	9,807,992	9,809,614
GNMA II TBA 30 YR 3 3.00% due 01/20/52	7,318,000	7,567,572	7,571,588
GNMA II TBA 30 YR 3 3.00% due 02/20/51	26,800,000	27,660,375	27,679,489
GNMA II TBA 30 YR 3 3.00% due 07/20/49	39,645,000	40,963,651	41,018,806
GNMA II TBA 30 YR 3.5 3.50% due 01/21/52	4,845,000	5,059,527	5,044,835
GNMA II TBA 30 YR 3.5 3.50% due 02/22/52	17,200,000	17,896,063	17,895,989
GNMA II TBA 30 YR 4 4.00% due 01/20/52	6,457,000	6,838,355	6,799,438
GNMA II TBA 30 YR 4 4.00% due 02/22/52	5,000,000	5,270,313	5,265,168
GNMA II TBA 30 YR 4.5 4.50% due 01/21/52	3,777,000	4,003,387	3,989,131
GNMA II TBA 30 YR 5 5.00% due 01/21/52	1,300,000	1,398,922	1,386,030
GNMA POOL 175313 7.00% due 11/15/28	1,078	1,067	1,082
GNMA POOL 204715 7.50% due 05/15/22	90	90	90
GNMA POOL 301591 7.50% due 11/15/22	217	218	219
GNMA POOL 325576 7.00% due 06/15/28	586	588	588
GNMA POOL 329821 7.50% due 10/15/22	144	144	145
GNMA POOL 336156 7.50% due 12/15/22	67	69	67
GNMA POOL 352129 9.00% due 08/15/24	125	129	125
GNMA POOL 366866 9.00% due 09/15/24	285	286	286
GNMA POOL 389622 9.00% due 10/15/24	164	170	165
GNMA POOL 395617 7.50% due 08/15/28	6,454	6,430	6,489

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 401198 9.00% due 11/15/24	344	346	345
GNMA POOL 403946 9.00% due 08/15/24	740	743	786
GNMA POOL 403954 9.00% due 09/15/24	277	278	283
GNMA POOL 415026 7.00% due 01/15/26	3,015	3,036	3,208
GNMA POOL 417226 7.00% due 01/15/26	517	521	549
GNMA POOL 419146 6.50% due 09/15/28	11,854	11,830	13,004
GNMA POOL 424174 7.00% due 03/15/26	1,578	1,590	1,584
GNMA POOL 425825 7.00% due 01/15/28	2,146	2,167	2,213
GNMA POOL 425832 7.00% due 01/15/28	1,694	1,705	1,810
GNMA POOL 430642 7.50% due 04/15/28	2,062	2,121	2,070
GNMA POOL 433566 7.00% due 01/15/28	2,087	2,096	2,264
GNMA POOL 433726 7.00% due 04/15/28	982	992	1,009
GNMA POOL 433911 6.50% due 09/15/28	5,409	5,402	5,934
GNMA POOL 433942 6.50% due 08/15/28	1,792	1,793	1,966
GNMA POOL 433969 6.50% due 09/15/28	3,104	3,090	3,405
GNMA POOL 433980 7.00% due 09/15/28	11,073	11,123	11,293
GNMA POOL 436080 7.00% due 01/15/28	9,984	10,025	10,021
GNMA POOL 442929 6.50% due 09/15/28	6,192	6,172	6,793
GNMA POOL 446648 7.00% due 07/15/28	3,029	2,997	3,285
GNMA POOL 447094 7.50% due 05/15/27	201	207	202
GNMA POOL 449219 7.00% due 01/15/28	1,620	1,629	1,662
GNMA POOL 449539 7.00% due 07/15/28	5,412	5,438	5,901
GNMA POOL 449826 7.50% due 01/15/28	763	767	766
GNMA POOL 460912 7.00% due 09/15/28	13,707	13,759	14,827
GNMA POOL 462037 7.50% due 02/15/28	649	652	651
GNMA POOL 464199 7.00% due 09/15/28	6,335	6,354	6,409
GNMA POOL 464693 7.00% due 07/15/28	572	574	574
GNMA POOL 464853 6.50% due 09/15/28	2,479	2,478	2,741
GNMA POOL 468064 7.00% due 07/15/28	2,187	2,196	2,195
GNMA POOL 472811 7.50% due 10/15/28	5,343	5,323	5,364
GNMA POOL 473479 7.50% due 04/15/28	1,130	1,138	1,135
GNMA POOL 478713 7.50% due 09/15/29	6,578	6,574	7,245
GNMA POOL 480738 7.00% due 12/15/28	5,675	5,610	5,751
GNMA POOL 481526 7.00% due 09/15/28	6,983	7,047	7,009
GNMA POOL 483775 7.00% due 10/15/28	9,034	9,103	9,067
GNMA POOL 484429 6.50% due 09/15/28	5,899	5,886	6,472
GNMA POOL 486470 6.50% due 08/15/28	4,488	4,360	4,923
GNMA POOL 486516 6.50% due 09/15/28	10,064	9,854	11,081
GNMA POOL 486622 7.50% due 10/15/28	2,470	2,461	2,480
GNMA POOL 486670 5.50% due 01/15/35	278,895	301,603	320,494
GNMA POOL 487993 7.00% due 09/15/28	9,962	9,992	9,999
GNMA POOL 490576 6.50% due 09/15/28	9,270	9,238	10,170
GNMA POOL 493134 7.00% due 11/15/28	766	761	769
GNMA POOL 542741 7.00% due 04/15/31	2,665	2,727	2,693
GNMA POOL 549588 7.00% due 09/15/31	2,660	2,724	2,982
GNMA POOL 551119 7.00% due 08/15/31	599	612	690

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 561961 7.00% due 06/15/31	7,481	7,657	7,725
GNMA POOL 562971 7.00% due 05/15/31	994	1,017	1,098
GNMA POOL 567909 5.50% due 11/15/32	44,192	47,430	49,198
GNMA POOL 569567 7.00% due 01/15/32	6,625	6,788	7,241
GNMA POOL 580867 7.00% due 12/15/31	16,854	17,267	18,798
GNMA POOL 591851 5.50% due 02/15/33	90,210	96,675	101,125
GNMA POOL 591924 5.50% due 03/15/33	42,230	45,118	47,420
GNMA POOL 591931 5.50% due 03/15/33	47,045	50,245	53,319
GNMA POOL 594054 5.50% due 07/15/33	48,160	51,416	54,081
GNMA POOL 595198 5.50% due 11/15/32	23,781	25,403	26,167
GNMA POOL 603266 5.50% due 05/15/34	22,299	24,546	24,516
GNMA POOL 605594 5.50% due 12/15/34	439,406	472,129	505,786
GNMA POOL 605698 5.50% due 09/15/34	345,405	371,646	395,642
GNMA POOL 607639 5.50% due 01/15/33	33,095	35,320	36,443
GNMA POOL 613049 5.50% due 09/15/33	22,166	23,768	24,497
GNMA POOL 614602 5.50% due 07/15/33	36,559	38,977	40,542
GNMA POOL 620494 4.50% due 08/15/33	24,363	26,354	27,003
GNMA POOL 620527 5.50% due 08/15/33	27,473	29,640	30,228
GNMA POOL 628079 5.50% due 04/15/34	31,739	33,956	34,873
GNMA POOL 633240 5.50% due 09/15/34	66,401	71,613	75,847
GNMA POOL 663792 5.00% due 01/15/37	5,113	5,439	5,753
GNMA POOL 666087 5.00% due 03/15/38	36,112	38,257	41,153
GNMA POOL 673230 6.50% due 11/15/38	13,672	15,209	15,596
GNMA POOL 686780 5.00% due 06/15/38	20,913	22,276	24,089
GNMA POOL 697562 6.50% due 11/15/38	54,351	59,714	60,012
GNMA POOL 698654 6.00% due 11/15/38	5,862	6,003	6,503
GNMA POOL 699129 6.50% due 09/15/38	7,144	7,772	7,837
GNMA POOL 723615 4.50% due 01/15/40	170,246	186,830	193,214
GNMA POOL 728627 4.50% due 01/15/40	47,311	51,821	53,051
GNMA POOL 732087 4.50% due 05/15/40	10,013	10,966	11,213
GNMA POOL 736878 4.50% due 06/15/40	10,243	10,961	11,331
GNMA POOL 738423 5.00% due 06/15/41	53,441	57,127	60,138
GNMA POOL 745793 4.50% due 07/15/40	87,274	95,693	97,764
GNMA POOL 759138 4.00% due 01/15/41	152,084	161,687	167,338
GNMA POOL 762838 4.00% due 03/15/41	84,922	90,306	93,431
GNMA POOL 764428 5.00% due 05/15/41	101,940	109,972	114,815
GNMA POOL 770491 4.00% due 08/15/41	1,026,781	1,102,474	1,119,935
GNMA POOL 780186 7.00% due 07/15/25	14,733	14,867	15,461
GNMA POOL 780601 7.00% due 07/15/27	11,186	11,254	12,238
GNMA POOL 780914 6.00% due 11/15/28	527	526	584
GNMA POOL 780991 9.00% due 11/15/24	198	201	199
GNMA POOL 781001 7.50% due 03/15/29	29,967	29,823	33,572
GNMA POOL 781171 7.95% due 09/15/22	985	978	987
GNMA POOL 781321 7.50% due 11/15/24	31,416	31,747	32,938
GNMA POOL 781330 6.00% due 09/15/31	5,131	5,195	5,672
GNMA POOL 781340 6.50% due 10/15/31	4,114	4,138	4,709

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 781548 7.00% due 11/15/32	2,731	2,802	3,178
GNMA POOL 781804 6.00% due 09/15/34	71,234	71,147	82,672
GNMA POOL 781847 6.00% due 12/15/34	51,316	50,004	59,555
GNMA POOL 781902 6.00% due 02/15/35	73,520	70,452	85,053
GNMA POOL 782557 5.00% due 01/15/39	469,451	508,658	541,706
GNMA POOL 782619 5.00% due 04/15/39	279,058	298,578	319,203
GNMA POOL 782696 5.00% due 06/15/39	57,055	61,301	65,406
GNMA POOL 782958 5.00% due 05/15/40	129,336	139,166	149,276
GNMA POOL 783289 4.50% due 04/15/41	17,749	19,452	19,899
GNMA POOL 783571 5.00% due 12/15/33	122,894	133,265	138,191
GNMA POOL 783609 4.50% due 10/15/40	170,609	184,965	190,687
GNMA POOL 783610 4.50% due 11/15/41	140,304	150,508	157,261
GNMA POOL 783669 3.00% due 09/15/42	216,136	231,015	230,007
GNMA POOL 784571 3.50% due 06/15/48	2,441,304	2,419,260	2,603,893
GNMA POOL AB2892 3.00% due 09/15/42	840,019	834,491	879,546
GNMA POOL AB9108 3.00% due 10/15/42	417,148	426,171	436,808
GNMA POOL AE7028 3.50% due 06/15/43	162,471	162,215	173,795
GNMA POOL BS8439 3.50% due 05/15/50	269,808	287,349	286,088
GO DADDY OPCO/FINCO 3.50% due 03/01/29	100,000	100,000	99,235
GO DADDY OPCO/FINCO 5.25% due 12/01/27	710,000	733,792	733,963
GO DADDY OPER CO LLC FLT due 02/15/24	285,993	286,522	284,008
GOBP HOLDINGS, INC. FLT due 10/22/25	500,000	498,986	497,815
GOEASY LTD 4.38% due 05/01/26	605,000	605,000	615,588
GOEASY LTD 5.38% due 12/01/24	2,200,000	2,256,636	2,260,500
GOGO INTERMEDIATE HOLDINGS LLC FLT due 04/30/28	2,069,813	2,061,682	2,067,970
GOHL CAPITAL LTD 4.25% due 01/24/27	200,000	208,528	205,705
GOL FINANCE SA 7.00% due 01/31/25	191,000	175,370	168,082
GOL FINANCE SA 8.00% due 06/30/26	319,000	319,307	300,262
GOLD FIELDS OROGEN HOLD 5.13% due 05/15/24	200,000	213,945	213,260
GOLDEN NUGGET INC 6.75% due 10/15/24	625,000	624,542	625,000
GOLDEN NUGGET, INC. FLT due 10/04/23	492,967	483,214	489,491
GOLDENTREE LOAN MANAGEMENT US 1.68% due 04/20/30	250,000	250,113	250,003
GOLDENTREE LOAN MANAGEMENT US 2.98% due 04/20/30	1,000,000	1,000,000	990,946
GOLDENTREE LOAN MANAGEMENT US 3.98% due 01/20/33	250,000	253,376	250,154
GOLDENTREE LOAN OPPORTUNITIES 1.73% due 10/29/29	250,000	250,157	250,014
GOLDENTREE LOAN OPPORTUNITIES 3.18% due 07/20/31	250,000	250,346	248,725
GOLDMAN SACHS CAPITAL II 4.00% due 12/29/49	17,000	15,533	16,660
GOLDMAN SACHS GROUP INC 0.48% due 01/27/23	8,951,000	8,951,407	8,928,248
GOLDMAN SACHS GROUP INC 0.91% due 02/23/23	15,000,000	15,078,163	15,062,582
GOLDMAN SACHS GROUP INC 1.33% due 05/15/26	503,000	504,660	513,005
GOLDMAN SACHS GROUP INC 1.99% due 01/27/32	2,445,000	2,445,000	2,344,210
GOLDMAN SACHS GROUP INC 2.38% due 07/21/32	6,783,000	6,737,629	6,678,515
GOLDMAN SACHS GROUP INC 2.62% due 04/22/32	2,037,000	2,036,451	2,051,629
GOLDMAN SACHS GROUP INC 2.65% due 10/21/32	51,000	51,000	51,319
GOLDMAN SACHS GROUP INC 2.91% due 07/21/42	281,000	286,510	279,371
GOLDMAN SACHS GROUP INC 3.20% due 02/23/23	560,000	554,008	574,322

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC 3.21% due 04/22/42	1,388,000	1,454,289	1,439,476
GOLDMAN SACHS GROUP INC 3.27% due 09/29/25	3,645,000	3,875,260	3,824,492
GOLDMAN SACHS GROUP INC 3.50% due 01/23/25	89,000	95,525	93,827
GOLDMAN SACHS GROUP INC 3.50% due 04/01/25	2,941,000	3,135,387	3,109,913
GOLDMAN SACHS GROUP INC 3.50% due 11/16/26	1,042,000	1,058,209	1,110,458
GOLDMAN SACHS GROUP INC 3.63% due 01/22/23	580,000	577,975	597,313
GOLDMAN SACHS GROUP INC 3.65% due 12/31/99	220,000	220,000	217,800
GOLDMAN SACHS GROUP INC 3.69% due 06/05/28	3,370,000	3,372,681	3,628,965
GOLDMAN SACHS GROUP INC 3.75% due 02/25/26	566,000	613,329	609,530
GOLDMAN SACHS GROUP INC 3.75% due 05/22/25	344,000	358,081	367,120
GOLDMAN SACHS GROUP INC 3.80% due 12/31/99	380,000	380,270	378,100
GOLDMAN SACHS GROUP INC 3.85% due 07/08/24	640,000	640,040	677,161
GOLDMAN SACHS GROUP INC 4.00% due 03/03/24	100,000	99,908	106,027
GOLDMAN SACHS GROUP INC 4.02% due 10/31/38	208,000	242,330	237,896
GOLDMAN SACHS GROUP INC 4.22% due 05/01/29	3,040,000	3,032,327	3,376,914
GOLDMAN SACHS GROUP INC 4.25% due 10/21/25	940,000	943,807	1,025,121
GOLDMAN SACHS GROUP INC 4.41% due 04/23/39	9,000	10,794	10,751
GOLDMAN SACHS GROUP INC 4.75% due 10/21/45	80,000	79,744	102,967
GOLDMAN SACHS GROUP INC 4.95% due 12/31/99	720,000	739,609	747,000
GOLDMAN SACHS GROUP INC 5.15% due 05/22/45	1,000,000	1,003,920	1,300,467
GOLDMAN SACHS GROUP INC 5.30% due 12/29/49	530,000	565,532	577,038
GOLDMAN SACHS GROUP INC 5.50% due 12/31/99	540,000	569,877	569,700
GOLDMAN SACHS GROUP INC 5.75% due 01/24/22	28,120,000	28,209,186	28,204,574
GOLDMAN SACHS GROUP INC 6.25% due 02/01/41	1,892,000	2,086,104	2,750,483
GOLDMAN SACHS GROUP INC 6.75% due 10/01/37	380,000	397,555	538,802
GOLDSTORY SAS 5.50% due 03/01/26	200,000	245,455	230,283
GOLUB CAPITAL PARTNERS CLO LTD 1.65% due 08/05/33	3,530,000	3,530,000	3,529,107
GOLUB CAPITAL PARTNERS CLO LTD 1.85% due 10/20/31	650,000	650,000	652,272
GOODLEAP SUSTAINABLE HOME IMPR 1.93% due 07/20/48	1,193,161	1,192,962	1,166,686
GOODLEAP SUSTAINABLE HOME IMPR 2.31% due 10/20/48	367,000	366,946	365,874
GOODYEAR TIRE + RUBBER 5.00% due 07/15/29	595,000	595,000	639,149
GOODYEAR TIRE + RUBBER 5.25% due 04/30/31	415,000	424,339	451,109
GOVERNMENT NATIONAL MORTGAGE A 0.27% due 03/16/47	6,375,982	(56,605)	67,035
GOVERNMENT NATIONAL MORTGAGE A 0.35% due 03/20/68	8,452,980	8,396,221	8,281,754
GOVERNMENT NATIONAL MORTGAGE A 0.36% due 05/20/68	4,399,626	4,381,671	4,317,020
GOVERNMENT NATIONAL MORTGAGE A 0.38% due 02/20/68	941,209	941,064	939,469
GOVERNMENT NATIONAL MORTGAGE A 0.38% due 05/20/68	2,434,887	2,434,143	2,430,043
GOVERNMENT NATIONAL MORTGAGE A 0.41% due 10/20/60	2,346,496	2,346,496	2,343,563
GOVERNMENT NATIONAL MORTGAGE A 0.43% due 05/20/59	131,862	131,897	131,784
GOVERNMENT NATIONAL MORTGAGE A 0.43% due 10/20/60	2,250,859	2,250,759	2,248,952
GOVERNMENT NATIONAL MORTGAGE A 0.44% due 02/20/68	10,297,065	10,280,975	10,128,952
GOVERNMENT NATIONAL MORTGAGE A 0.54% due 03/16/60	3,887,697	266,800	166,848
GOVERNMENT NATIONAL MORTGAGE A 0.54% due 07/20/70	1,143,552	1,141,776	1,149,646
GOVERNMENT NATIONAL MORTGAGE A 0.58% due 03/20/61	396,861	396,861	397,680
GOVERNMENT NATIONAL MORTGAGE A 0.59% due 07/20/70	138,999	139,156	140,029
GOVERNMENT NATIONAL MORTGAGE A 0.60% due 08/20/62	461,408	460,741	462,883

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A 0.60% due 10/20/62	731,248	729,007	733,700
GOVERNMENT NATIONAL MORTGAGE A 0.62% due 07/16/58	967,057	61,228	37,649
GOVERNMENT NATIONAL MORTGAGE A 0.68% due 03/20/62	247,522	247,754	248,426
GOVERNMENT NATIONAL MORTGAGE A 0.70% due 04/16/55	5,231,494	320,632	153,824
GOVERNMENT NATIONAL MORTGAGE A 0.73% due 08/15/58	10,974,810	896,990	513,421
GOVERNMENT NATIONAL MORTGAGE A 0.87% due 12/20/71	6,534,000	6,662,631	6,661,473
GOVERNMENT NATIONAL MORTGAGE A 1.09% due 05/20/60	1,142,204	1,165,867	1,155,083
GOVERNMENT NATIONAL MORTGAGE A 2.00% due 10/16/42	105,000	85,950	100,776
GOVERNMENT NATIONAL MORTGAGE A 2.00% due 12/20/50	1,457,851	153,453	148,986
GOVERNMENT NATIONAL MORTGAGE A 2.10% due 01/16/53	348,857	353,204	353,299
GOVERNMENT NATIONAL MORTGAGE A 2.19% due 01/16/53	205,658	209,217	207,101
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 01/20/51	18,165,686	2,477,778	2,376,273
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 06/20/42	89,000	76,207	93,476
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 06/20/51	6,036,802	690,567	669,811
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 08/20/42	227,000	196,429	236,110
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 08/20/50	1,365,328	183,649	176,522
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 09/20/50	278,082	37,535	38,240
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 10/20/50	1,017,706	141,406	134,665
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 11/20/50	20,198,799	2,621,026	2,660,676
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 11/20/50	5,007,656	752,677	687,116
GOVERNMENT NATIONAL MORTGAGE A 3.15% due 06/16/60	210,981	207,728	212,776
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 02/20/38	29,276	(884)	39
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 04/20/50	936,645	159,173	127,720
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 05/20/43	470,851	45,855	64,309
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 12/20/50	8,143,374	1,346,266	1,226,948
GOVERNMENT NATIONAL MORTGAGE A 4.00% due 04/16/45	342,915	78,714	54,039
GOVERNMENT NATIONAL MORTGAGE A 4.62% due 07/16/44	276,694	276,694	281,749
GOVERNMENT NATIONAL MORTGAGE A 5.00% due 07/20/39	173,454	179,750	175,323
GOVERNMENT NATIONAL MORTGAGE A 5.51% due 02/20/45	2,482,857	507,437	421,878
GOVERNMENT NATIONAL MORTGAGE A 5.57% due 07/20/47	11,132,678	1,365,936	1,658,819
GOVERNMENT NATIONAL MORTGAGE A 5.75% due 06/20/38	430,722	443,964	486,426
GOVERNMENT NATIONAL MORTGAGE A 5.91% due 02/20/49	4,526,039	796,219	936,044
GOVERNMENT NATIONAL MORTGAGE A 5.96% due 03/20/42	303,095	65,198	58,128
GOVERNMENT NATIONAL MORTGAGE A 5.96% due 11/20/49	3,332,049	512,315	421,809
GOVERNMENT NATIONAL MORTGAGE A 6.01% due 08/16/42	224,252	50,036	40,721
GOVERNMENT NATIONAL MORTGAGE A 6.01% due 12/16/43	2,109,566	404,589	404,602
GOVERNMENT NATIONAL MORTGAGE A 6.06% due 01/20/49	3,978,488	671,884	751,881
GOVERNMENT NATIONAL MORTGAGE A 6.06% due 03/20/47	2,734,809	386,354	463,754
GOVERNMENT NATIONAL MORTGAGE A 6.06% due 05/20/49	3,589,283	691,330	617,797
GOVERNMENT NATIONAL MORTGAGE A 6.06% due 06/16/43	220,840	35,003	18,467
GOVERNMENT NATIONAL MORTGAGE A 6.06% due 07/20/49	7,838,358	1,320,950	1,325,057
GOVERNMENT NATIONAL MORTGAGE A 6.06% due 11/20/48	5,447,358	853,019	1,028,248
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 01/20/48	6,734,125	1,180,819	1,140,460
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 06/20/48	3,293,484	579,832	656,890
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 07/20/48	3,261,338	491,312	564,920
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 08/20/47	3,362,541	574,022	781,215

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 08/20/48	3,093,521	539,616	548,122
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 08/20/50	5,487,936	1,101,169	1,062,481
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 10/16/42	425,355	89,225	79,897
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 10/20/47	4,258,080	762,129	790,014
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 10/20/48	3,282,474	506,255	592,383
GOVERNMENT NATIONAL MORTGAGE A 6.11% due 11/20/47	1,940,204	308,580	389,269
GOVERNMENT NATIONAL MORTGAGE A 6.16% due 09/20/48	3,873,374	625,145	740,688
GOVERNMENT NATIONAL MORTGAGE A 6.16% due 11/20/45	368,559	68,391	69,069
GOVERNMENT NATIONAL MORTGAGE A 6.56% due 01/20/40	41,333	7,713	1,732
GOVERNMENT NATIONAL MORTGAGE A 6.66% due 11/20/45	2,714,511	633,191	573,738
GOVERNMENT NATIONAL MORTGAGE A 8.51% due 08/16/29	72,525	4,183	262
GOVERNMENT OF JAMAICA 6.75% due 04/28/28	680,000	804,492	780,300
GOVERNMENT OF JAMAICA 7.88% due 07/28/45	239,000	337,135	330,716
GOVERNMENT OF JAMAICA 8.00% due 03/15/39	200,000	286,547	276,750
GOVERNMENT OF UKRAINE 10.95% due 11/01/23	11,284,000	405,645	399,374
GOVERNMENT OF UKRAINE 11.15% due 08/26/22	2,116,000	77,515	77,183
GOVERNMENT OF UKRAINE 15.84% due 02/26/25	14,315,000	569,088	558,350
GOVERNMENT OF UKRAINE 15.97% due 04/19/23	2,296,000	88,373	87,334
GOVT OF BERMUDA 3.38% due 08/20/50	450,000	484,242	449,438
GPD COS INC 10.13% due 04/01/26	3,299,000	3,503,234	3,514,458
GPMT LTD. 1.40% due 02/22/36	372,187	372,412	372,055
GRAFTECH FINANCE INC 4.63% due 12/15/28	150,000	151,841	152,250
GRAHAM PACKAGING COMPANY, INC. FLT due 08/04/27	1,944,627	1,946,173	1,937,529
GRAHAM PACKAGING/GPC CAP 7.13% due 08/15/28	1,070,000	1,139,629	1,107,536
GRAY ESCROW II INC 5.38% due 11/15/31	1,075,000	1,075,000	1,105,906
GRAY TELEVISION INC FLT due 12/01/28	585,000	583,538	581,636
GRAY TELEVISION INC 4.75% due 10/15/30	645,000	637,065	640,969
GRAY TELEVISION INC 7.00% due 05/15/27	411,000	438,044	439,256
GREAT LAKES DREDGE+DOCK 5.25% due 06/01/29	100,000	100,000	103,000
GREAT OUTDOORS GROUP LLC FLT due 03/06/28	1,314,393	1,314,393	1,314,669
GREAT WST PTRLM/GRT FNCE 12.00% due 09/01/25	270,000	280,769	283,500
GREENKO DUTCH BV 3.85% due 03/29/26	197,000	199,096	198,734
GREENPOINT MORTGAGE FUNDING TR 0.29% due 03/25/47	905,489	608,054	922,396
GREENPOINT MORTGAGE FUNDING TR 0.73% due 03/25/36	64,252	22,792	64,287
GREENPOINT MORTGAGE FUNDING TR 2.74% due 10/25/45	1,641,455	35,633	126,411
GREENPOINT MORTGAGE FUNDING TR 2.76% due 08/25/45	1,446,723	31,070	150,247
GREYSTAR REAL ESTATE PAR 5.75% due 12/01/25	840,000	851,058	854,885
GRIFFON CORPORATION 5.75% due 03/01/28	800,000	837,148	831,064
GRIFOLS ESCROW ISSUER 4.75% due 10/15/28	2,863,000	2,865,439	2,920,890
GRIFOLS WORLDWIDE OPERATIONS U FLT due 11/15/27	1,625,572	1,622,627	1,601,188
GRINDING MEDIA INC FLT due 10/12/28	748,125	744,490	746,255
GRIPPEN PARK CLO LTD 1.39% due 01/20/30	2,000,000	1,991,229	1,999,898
GRIPPEN PARK CLO LTD 3.43% due 01/20/30	250,000	250,000	249,716
GROUP 1 AUTOMOTIVE INC 4.00% due 08/15/28	349,000	355,401	347,691
GRUENENTHAL GMBH 3.63% due 11/15/26	200,000	245,606	233,376
GRUENENTHAL GMBH 4.13% due 05/15/28	100,000	120,552	117,176

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GRUPO AVAL LTD 4.38% due 02/04/30	948,000	968,803	908,895
GS MORTGAGE BACKED SECURITIES 2.00% due 12/25/60	500,000	491,079	490,967
GS MORTGAGE SECURITIES CORP. 2.18% due 08/25/35	1,376,233	21,480	86,280
GS MORTGAGE SECURITIES TRUST 0.83% due 11/10/52	4,401,932	271,267	246,635
GS MORTGAGE SECURITIES TRUST 0.98% due 01/10/47	40,550,520	3,668,708	660,742
GS MORTGAGE SECURITIES TRUST 0.99% due 02/10/48	27,295,818	834,836	702,005
GS MORTGAGE SECURITIES TRUST 1.24% due 05/15/26	960,000	960,000	954,638
GS MORTGAGE SECURITIES TRUST 1.64% due 09/15/31	3,816,899	3,816,899	3,469,120
GS MORTGAGE SECURITIES TRUST 1.73% due 12/12/53	1,790,000	238,379	215,927
GS MORTGAGE SECURITIES TRUST 2.84% due 09/15/31	3,816,899	3,816,899	3,100,717
GS MORTGAGE SECURITIES TRUST 3.28% due 10/10/48	1,847,210	1,895,265	1,911,633
GS MORTGAGE SECURITIES TRUST 3.50% due 07/10/52	500,000	528,178	508,085
GS MORTGAGE SECURITIES TRUST 3.59% due 06/10/47	875,000	926,496	899,385
GS MORTGAGE SECURITIES TRUST 3.65% due 10/15/36	690,000	690,000	688,904
GS MORTGAGE SECURITIES TRUST 3.67% due 09/10/47	471,511	497,139	485,835
GS MORTGAGE SECURITIES TRUST 3.80% due 11/10/52	500,000	522,611	518,466
GS MORTGAGE SECURITIES TRUST 3.93% due 09/10/47	675,000	706,195	713,350
GS MORTGAGE SECURITIES TRUST 4.37% due 07/10/51	2,247,000	2,536,805	2,509,342
GS MORTGAGE SECURITIES TRUST 4.47% due 10/10/48	700,000	765,250	747,246
GSAA HOME EQUITY TRUST 0.72% due 06/25/35	1,186,390	1,186,020	1,197,130
GSAMP TRUST 0.16% due 12/25/36	280,045	264,302	176,119
GSR MORTGAGE LOAN TRUST 2.87% due 09/25/35	20,886	19,732	21,342
GUARDIAN LIFE GLOB FUND 1.10% due 06/23/25	190,000	189,877	188,184
GUARDIAN LIFE GLOB FUND 2.50% due 05/08/22	2,000,000	2,015,749	2,013,660
GULFPORT ENERGY OP CORP 8.00% due 05/17/26	400,000	425,443	436,500
GVC HOLDINGS GIBRALTAR LIMITED FLT due 03/16/27	1,615,880	1,612,867	1,610,224
GYP HOLDINGS III CORP FLT due 06/01/25	446,625	446,625	445,508
GYP HOLDINGS III CORP 4.63% due 05/01/29	801,000	801,000	803,003
H.B. FULLER CO 4.25% due 10/15/28	822,000	840,972	846,660
H+E EQUIPMENT SERVICES 3.88% due 12/15/28	2,101,000	2,104,185	2,085,243
HADRIAN MERGER SUB 8.50% due 05/01/26	730,000	747,980	750,075
HAEMONETICS CORP 0.01% due 03/01/26	1,345,000	1,160,137	1,124,588
HALLIBURTON CO 3.80% due 11/15/25	57,000	57,114	61,276
HALLIBURTON CO 4.85% due 11/15/35	170,000	173,091	199,796
HALLIBURTON CO 5.00% due 11/15/45	130,000	131,865	155,314
HALSEYPOINT CLO 3, LTD. 1.58% due 11/30/32	400,000	399,089	401,519
HANESBRANDS INC 4.63% due 05/15/24	595,000	618,546	623,048
HANESBRANDS INC 4.88% due 05/15/26	775,000	831,445	828,281
HARBOR FREIGHT TOOLS USA INC FLT due 10/19/27	1,683,000	1,688,465	1,677,985
HARBORVIEW MORTGAGE LOAN TRUST 0.30% due 09/19/46	649,969	411,171	594,858
HARBORVIEW MORTGAGE LOAN TRUST 0.39% due 07/19/45	115,973	66,665	103,548
HARBORVIEW MORTGAGE LOAN TRUST 0.77% due 06/20/35	502	437	494
HARBORVIEW MORTGAGE LOAN TRUST 0.83% due 06/19/34	38,651	38,954	38,569
HARBORVIEW MORTGAGE LOAN TRUST 0.84% due 11/19/35	121,539	59,036	76,276
HARBORVIEW MORTGAGE LOAN TRUST 1.06% due 06/20/35	3,158,524	2,969,353	3,129,174
HARBORVIEW MORTGAGE LOAN TRUST 2.12% due 03/19/36	2,012,011	23,202	69,589

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HARBORVIEW MORTGAGE LOAN TRUST 2.33% due 01/19/36	5,032,469	41,945	406,467
HARBORVIEW MORTGAGE LOAN TRUST 2.34% due 05/19/35	1,195,097	(65,914)	68,509
HARBORVIEW MORTGAGE LOAN TRUST 2.35% due 06/19/35	1,367,170	6,924	76,121
HARBORVIEW MORTGAGE LOAN TRUST 2.59% due 01/19/36	7,864,726	47,504	507,958
HARBORVIEW MORTGAGE LOAN TRUST 2.68% due 07/19/46	4,772,690	58,395	394,553
HARDEE S FUNDING LLC AND CARLS 3.98% due 12/20/50	1,197,900	1,197,900	1,253,873
HARLEY DAVIDSON MOTORCYCLE TRU 0.24% due 12/16/24	12,169,132	12,168,386	12,155,911
HARSCO CORP 5.75% due 07/31/27	630,000	651,393	641,813
HAT HOLDINGS I LLC/HAT 3.38% due 06/15/26	800,000	800,000	808,000
HAT HOLDINGS I LLC/HAT 3.75% due 09/15/30	200,000	205,443	199,500
HAT HOLDINGS I LLC/HAT 6.00% due 04/15/25	1,070,000	1,110,456	1,112,800
HAWAII HOTEL TRUST 2019 MAUI 1.74% due 05/15/38	3,790,000	3,790,000	3,770,954
HAWAIIAN BRAND INTELLECT 5.75% due 01/20/26	1,403,747	1,426,451	1,468,670
HCA INC 3.50% due 07/15/51	140,000	138,394	142,726
HCA INC 3.50% due 09/01/30	2,830,000	2,911,224	2,990,956
HCA INC 4.50% due 02/15/27	714,000	750,194	786,546
HCA INC 5.25% due 04/15/25	1,441,000	1,619,746	1,594,039
HCA INC 5.25% due 06/15/26	3,474,000	3,944,587	3,906,771
HCA INC 5.25% due 06/15/49	210,000	255,062	269,707
HCA INC 5.38% due 02/01/25	571,000	621,446	627,529
HCA INC 5.50% due 06/15/47	180,000	184,477	235,537
HCA INC 5.63% due 09/01/28	1,131,000	1,237,985	1,321,562
HCA INC 5.88% due 02/01/29	1,295,000	1,470,403	1,543,057
HCA INC 7.50% due 11/06/33	1,150,000	1,148,103	1,650,250
HCA INC 7.69% due 06/15/25	90,000	91,020	106,343
HEALTHCARE REALTY TRUST 2.05% due 03/15/31	350,000	347,471	334,517
HEALTHEQUITY INC 4.50% due 10/01/29	1,245,000	1,251,659	1,232,550
HEIMSTADEN BOSTA 3.00% due 12/31/99	100,000	118,569	108,350
HEIMSTADEN BOSTAD AB 3.38% due 12/31/99	200,000	249,888	225,361
HEIMSTADEN BOSTAD TRESRY 0.25% due 10/13/24	161,000	185,814	183,293
HELIOS SOFT/ION CORP SOL 4.63% due 05/01/28	1,014,000	1,005,877	996,255
HERC HOLDINGS INC 5.50% due 07/15/27	1,604,000	1,665,793	1,668,160
HERCULES ACHIEVEMENT/VAR 9.00% due 12/22/24	86,000	85,823	85,570
HERENS HOLDCO SARL 4.75% due 05/15/28	577,000	578,484	565,460
HERITAGE PWR LLC FLT due 07/30/26	535,166	504,518	429,139
HERSCHEND ENTERTAINMENT FLT due 08/27/28	464,835	461,356	463,478
HERSHEY COMPANY 0.90% due 06/01/25	130,000	129,836	128,277
HERTZ CORP/THE 4.63% due 12/01/26	1,125,000	1,130,674	1,132,031
HERTZ CORPORATION FLT due 06/30/28	498,948	498,336	498,948
HERTZ VEHICLE FINANCING LLC 2.12% due 12/27/27	100,000	99,956	99,019
HESS MIDSTREAM OPERATION 4.25% due 02/15/30	164,000	164,000	162,770
HESS MIDSTREAM OPERATION 5.63% due 02/15/26	1,185,000	1,209,529	1,220,550
HIGHBRIDGE LOAN MANAGEMENT LTD 1.40% due 01/23/35	950,000	950,000	949,427
HIGHLAND HOLDINGS BOND 7.63% due 10/15/25	2,194,516	2,269,327	2,326,187
HIGHLAND HOLDINGS SARL 0.32% due 12/15/26	190,000	219,365	215,530
HILCORP ENERGY I/HILCORP 5.75% due 02/01/29	720,000	731,497	742,118

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HILCORP ENERGY I/HILCORP 6.00% due 02/01/31	497,000	501,137	513,153
HILCORP ENERGY I/HILCORP 6.25% due 11/01/28	614,000	576,747	645,468
HILDENE COMMUNITY FUNDING CLO 2.60% due 11/01/35	1,250,000	1,250,000	1,240,625
HILLENBRAND INC 3.75% due 03/01/31	806,000	811,733	808,015
HILLENBRAND INC 5.75% due 06/15/25	23,000	23,000	24,035
HILTON DOMESTIC OPERATIN 3.63% due 02/15/32	1,485,000	1,471,302	1,477,189
HILTON DOMESTIC OPERATIN 4.00% due 05/01/31	1,286,000	1,286,000	1,314,986
HILTON DOMESTIC OPERATIN 4.88% due 01/15/30	403,000	425,736	430,706
HILTON DOMESTIC OPERATIN 5.38% due 05/01/25	730,000	740,665	759,638
HILTON DOMESTIC OPERATIN 5.75% due 05/01/28	395,000	415,206	422,026
HILTON GRAND VAC BOR ESC 4.88% due 07/01/31	1,599,000	1,597,825	1,599,000
HILTON GRAND VAC BOR ESC 5.00% due 06/01/29	1,570,000	1,570,000	1,609,250
HILTON GRAND VACATINS BRWR LLC FLT due 08/02/28	1,496,250	1,490,748	1,497,372
HILTON USA TRUST 4.12% due 11/05/35	1,275,000	1,289,291	1,275,093
HILTON USA TRUST 4.19% due 11/05/38	7,750,000	7,579,974	8,098,072
HILTON USA TRUST 4.93% due 11/05/35	8,000,000	7,937,538	8,001,008
HLF FIN SARL LLC/HERBALI 4.88% due 06/01/29	865,000	869,637	848,738
HOLCIM FINANCE LUX SA 0.50% due 09/03/30	130,000	152,114	142,189
HOLLY NRG PRTNR/FIN CORP 5.00% due 02/01/28	1,115,000	1,081,309	1,110,819
HOLOGIC INC 3.25% due 02/15/29	851,000	858,601	851,000
HOLOGIC INC 4.63% due 02/01/28	200,000	198,597	210,000
HOME DEPOT INC 2.50% due 04/15/27	280,000	293,449	291,999
HOME DEPOT INC 2.70% due 04/15/30	310,000	308,539	325,266
HOME DEPOT INC 2.75% due 09/15/51	94,000	93,000	93,344
HOME DEPOT INC 3.30% due 04/15/40	380,000	386,811	411,987
HOME DEPOT INC 3.35% due 04/15/50	490,000	515,855	534,376
HOME DEPOT INC 3.90% due 06/15/47	100,000	109,053	116,827
HOME DEPOT INC 3.90% due 12/06/28	40,000	46,352	45,043
HOME DEPOT INC 4.25% due 04/01/46	125,000	136,778	155,568
HOME EQUITY ASSET TRUST 1.14% due 08/25/35	1,900,000	1,900,582	1,898,414
HOME POINT CAPITAL INC 5.00% due 02/01/26	150,000	150,000	139,125
HOMEBANC MORTGAGE TRUST 0.81% due 10/25/35	1,500,000	1,492,119	1,509,780
HOMEWARD OPPORTUNITIES FUND I 3.52% due 11/25/59	3,100,000	3,099,945	3,137,983
HONDA AUTO RECEIVABLES OWNER T 0.39% due 05/21/24	15,656,000	15,655,606	15,643,981
HONDURAS GOVERNMENT 6.25% due 01/19/27	700,000	772,300	756,007
HONDURAS GOVERNMENT 7.50% due 03/15/24	200,000	215,984	211,502
HONEYWELL INTERNATIONAL 0.48% due 08/19/22	400,000	400,000	400,006
HONEYWELL INTERNATIONAL 1.35% due 06/01/25	320,000	319,978	321,292
HOST HOTELS + RESORTS LP 2.90% due 12/15/31	700,000	689,792	675,333
HOUSTON GALLERIA MALL TRUST 3.98% due 03/05/37	500,000	499,293	488,957
HOWARD HUGHES CORP 4.13% due 02/01/29	750,000	746,585	760,013
HOWARD HUGHES CORP 4.38% due 02/01/31	1,325,000	1,317,795	1,338,250
HOWARD HUGHES CORP 5.38% due 08/01/28	121,000	126,277	128,870
HOWARD MIDSTREAM ENERGY 6.75% due 01/15/27	400,000	400,000	409,882
HOWMET AEROSPACE INC 3.00% due 01/15/29	2,465,000	2,465,000	2,468,315
HOWMET AEROSPACE INC 6.88% due 05/01/25	3,000	3,364	3,449

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HP ENTERPRISE CO 4.40% due 10/15/22	3,125,000	3,129,980	3,195,084
HP ENTERPRISE CO 4.45% due 10/02/23	2,875,000	2,879,733	3,033,699
HP ENTERPRISE CO 4.90% due 10/15/25	1,072,000	1,108,949	1,189,225
HP INC 6.00% due 09/15/41	670,000	839,092	890,405
HSBC BANK PLC 14.35% due 07/16/25	3,000,000	190,484	191,200
HSBC BANK PLC 14.37% due 10/22/25	17,500,000	1,132,445	1,132,594
HSBC BANK PLC 14.66% due 10/09/30	5,860,000	379,421	364,126
HSBC BANK PLC due 03/03/22	20,000,000	1,247,698	1,200,828
HSBC HOLDINGS PLC 1.16% due 05/18/24	2,100,000	2,100,000	2,119,602
HSBC HOLDINGS PLC 1.59% due 05/24/27	232,000	233,017	226,881
HSBC HOLDINGS PLC 2.10% due 06/04/26	200,000	200,000	201,296
HSBC HOLDINGS PLC 2.21% due 08/17/29	200,000	200,000	196,124
HSBC HOLDINGS PLC 2.25% due 11/22/27	770,000	770,000	771,604
HSBC HOLDINGS PLC 2.36% due 08/18/31	4,550,000	4,553,033	4,445,323
HSBC HOLDINGS PLC 2.63% due 11/07/25	3,200,000	3,200,000	3,282,197
HSBC HOLDINGS PLC 2.80% due 05/24/32	3,413,000	3,469,255	3,423,588
HSBC HOLDINGS PLC 2.85% due 06/04/31	2,600,000	2,600,000	2,630,028
HSBC HOLDINGS PLC 2.87% due 11/22/32	3,231,000	3,230,123	3,257,809
HSBC HOLDINGS PLC 3.26% due 03/13/23	6,725,000	6,751,591	6,756,731
HSBC HOLDINGS PLC 3.80% due 03/11/25	2,025,000	2,025,000	2,124,979
HSBC HOLDINGS PLC 3.97% due 05/22/30	239,000	265,165	259,255
HSBC HOLDINGS PLC 4.04% due 03/13/28	222,000	245,890	239,969
HSBC HOLDINGS PLC 4.25% due 03/14/24	320,000	319,456	337,895
HSBC HOLDINGS PLC 4.25% due 08/18/25	950,000	946,779	1,021,455
HSBC HOLDINGS PLC 4.29% due 09/12/26	1,550,000	1,573,865	1,673,390
HSBC HOLDINGS PLC 4.30% due 03/08/26	1,945,000	1,944,796	2,131,292
HSBC HOLDINGS PLC 4.58% due 06/19/29	2,258,000	2,351,110	2,529,514
HSBC HOLDINGS PLC 4.60% due 12/31/99	850,000	850,000	849,303
HSBC HOLDINGS PLC 4.70% due 12/31/99	390,000	390,000	390,000
HSBC HOLDINGS PLC 4.95% due 03/31/30	3,955,000	4,467,843	4,640,801
HSBC HOLDINGS PLC 6.50% due 05/02/36	5,937,000	6,255,063	8,066,157
HSBC HOLDINGS PLC 6.50% due 12/31/99	1,000,000	1,088,209	1,101,480
HSI ASSET SECURITIZATION CORPO 0.45% due 02/25/36	80,575	78,028	80,527
HSI ASSET SECURITIZATION CORPO 0.60% due 03/25/36	328,684	328,481	328,467
HSI ASSET SECURITIZATION CORPO 0.88% due 11/25/35	1,352,525	1,350,322	1,351,630
HTA GROUP LTD 7.00% due 12/18/25	226,000	236,968	235,266
HUARONG FINANCE 2017 CO 4.25% due 11/07/27	700,000	697,298	706,426
HUARONG FINANCE 2019 2.50% due 02/24/23	200,000	194,435	198,436
HUARONG FINANCE 2019 3.38% due 02/24/30	200,000	164,837	191,998
HUB INTERNATIONAL LIMITED FLT due 04/25/25	493,753	496,415	493,289
HUB INTERNATIONAL LTD 5.63% due 12/01/29	2,056,000	2,056,000	2,118,132
HUB INTERNATIONAL LTD 7.00% due 05/01/26	370,000	378,639	380,175
HUDBAY MINERALS INC 4.50% due 04/01/26	336,000	336,000	336,000
HUDBAY MINERALS INC 6.13% due 04/01/29	1,415,000	1,481,408	1,500,445
HUDSON PACIFIC PROPERTIE 3.25% due 01/15/30	800,000	828,823	829,910
HUDSON RIVER TRADING LLC FLT due 03/20/28	1,811,313	1,796,247	1,796,116

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HUDSON YARDS 3.44% due 07/10/39	450,000	487,186	461,594
HUMANA INC 1.35% due 02/03/27	212,000	212,593	206,144
HUMANA INC 2.15% due 02/03/32	2,305,000	2,300,640	2,228,782
HUMANA INC 3.15% due 12/01/22	190,000	190,341	193,145
HUMANA INC 4.50% due 04/01/25	498,000	520,205	542,734
HUMANA INC 4.63% due 12/01/42	250,000	252,942	307,765
HUMANA INC 4.80% due 03/15/47	30,000	30,934	38,005
HUMANA INC 4.95% due 10/01/44	70,000	73,114	90,030
HUNGARY 3.13% due 09/21/51	739,000	712,329	726,988
HUNGARY 5.38% due 03/25/24	406,000	445,491	440,953
HUNGARY 5.75% due 11/22/23	712,000	777,587	771,167
HUNGARY 7.63% due 03/29/41	1,770,000	3,058,917	2,890,509
HUNGARY GOVERNMENT BOND 1.75% due 10/26/22	883,000,000	2,833,384	2,687,862
HUNGARY GOVERNMENT BOND 3.00% due 08/21/30	446,850,000	1,636,488	1,228,525
HUNGARY GOVERNMENT BOND 3.00% due 10/27/27	62,260,000	230,361	177,560
HUNGARY GOVERNMENT BOND 5.50% due 06/24/25	100,890,000	398,522	323,652
HUNGARY GOVERNMENT BOND 6.75% due 10/22/28	66,890,000	303,300	232,764
HUNT COS INC 5.25% due 04/15/29	1,985,000	1,942,239	1,955,225
HUNTINGTON BANCSHARES 4.00% due 05/15/25	2,375,000	2,371,149	2,554,423
HUNTINGTON BANCSHARES 5.63% due 12/31/99	440,000	494,338	502,150
HUNTINGTON BANCSHARES 5.70% due 12/31/99	530,000	508,009	537,950
HUNTINGTON INGALLS INDUS 2.04% due 08/16/28	215,000	215,341	210,476
HUNTINGTON INGALLS INDUS 3.48% due 12/01/27	492,000	519,725	520,637
HUNTINGTON INGALLS INDUS 3.84% due 05/01/25	331,000	339,538	350,056
HUNTINGTON NATIONAL BANK 2.50% due 08/07/22	6,376,000	6,456,669	6,442,731
HUNTINGTON NATIONAL BANK 3.13% due 04/01/22	1,000,000	1,005,173	1,004,097
HUNTSMAN INTERNATIONAL L 2.95% due 06/15/31	400,000	399,738	405,612
HUTAMA KARYA PERSERO PT 3.75% due 05/11/30	300,000	330,212	319,756
HYATT HOTELS CORP 1.80% due 10/01/24	875,000	874,952	875,779
HYUNDAI AUTO RECEIVABLES TRUST 0.74% due 05/15/26	1,010,000	1,009,781	1,003,049
IAA INC 5.50% due 06/15/27	2,071,000	2,154,222	2,146,074
IBM CORP 2.85% due 05/15/40	2,970,000	2,970,291	2,915,306
IBM CORP 2.95% due 05/15/50	540,000	493,685	527,356
IBM CORP 3.00% due 05/15/24	1,270,000	1,267,608	1,326,647
IBM CORP 3.30% due 05/15/26	193,000	199,329	206,330
IBM CORP 4.15% due 05/15/39	614,000	708,554	709,072
IBM CORP 4.25% due 05/15/49	100,000	119,579	121,286
ICADE SANTE SAS 0.88% due 11/04/29	200,000	245,714	225,921
ICAHN ENTERPRISES/FIN 4.38% due 02/01/29	200,000	200,000	195,000
ICAHN ENTERPRISES/FIN 6.25% due 05/15/26	450,000	466,739	468,563
ICELAND BONDCO PLC 4.38% due 05/15/28	300,000	417,616	354,531
ICON LUXEMBOURG SARL FLT due 07/03/28	1,065,535	1,060,546	1,065,087
IEA ENERGY SERVICES LLC 6.63% due 08/15/29	300,000	295,613	296,325
IHEARTCOMMUNICATIONS INC FLT due 05/01/26	451,613	449,764	448,307
IHEARTCOMMUNICATIONS INC 4.75% due 01/15/28	1,092,000	1,055,576	1,107,419
IHEARTCOMMUNICATIONS INC 5.25% due 08/15/27	1,524,000	1,564,252	1,585,112

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
IHEARTCOMMUNICATIONS INC 6.38% due 05/01/26	582,944	608,534	604,804
IHEARTCOMMUNICATIONS INC 8.38% due 05/01/27	350,000	366,138	369,019
IHO VERWALTUNGS GMBH 3.63% due 05/15/25	300,000	365,157	345,424
IHO VERWALTUNGS GMBH 4.75% due 09/15/26	483,000	490,398	492,660
IHO VERWALTUNGS GMBH 6.00% due 05/15/27	700,000	736,849	720,125
IHO VERWALTUNGS GMBH 6.38% due 05/15/29	550,000	600,148	591,250
IHS MARKIT LTD 4.75% due 08/01/28	1,590,000	1,842,384	1,842,413
II VI INC 5.00% due 12/15/29	1,250,000	1,253,795	1,276,525
II VI INCORPORATED FLT due 12/01/28	720,000	715,600	718,200
ILIAD HOLDING SAS 6.50% due 10/15/26	1,191,000	1,192,152	1,251,419
ILIAD HOLDING SAS 7.00% due 10/15/28	1,261,000	1,263,600	1,326,030
ILLINOIS ST 5.10% due 06/01/33	7,615,000	7,326,127	8,802,059
ILLINOIS ST 6.63% due 02/01/35	580,000	615,072	708,618
ILLINOIS ST 7.35% due 07/01/35	1,135,000	1,254,540	1,428,737
ILLUMINATE BUYER/HLDG 9.00% due 07/01/28	1,188,000	1,290,739	1,266,907
ILLUMINATE MERGER SUB CORP FLT due 06/30/29	2,252,121	2,274,644	2,228,203
ILLUMINATE MERGER SUB CORP FLT due 07/21/28	1,350,700	1,343,947	1,338,463
IMOLA MERGER CORP 4.75% due 05/15/29	4,214,000	4,225,468	4,323,775
IMPAC CMB TRUST 0.62% due 04/25/35	1,127,599	1,108,079	1,129,770
IMPAC CMB TRUST 0.88% due 10/25/34	1,222,449	1,220,946	1,215,304
IMPERIAL BRANDS FIN NETH 1.75% due 03/18/33	200,000	236,360	221,700
IMPERIAL BRANDS FIN PLC 3.88% due 07/26/29	3,700,000	3,730,413	3,918,758
IMPERIAL BRANDS FIN PLC 4.25% due 07/21/25	9,200,000	9,157,469	9,877,537
INDEPENDENCE ENERGY FIN 7.25% due 05/01/26	700,000	700,000	727,125
INDEPENDENCE PLAZA TRUST 3.91% due 07/10/35	500,000	518,645	512,662
INDEPENDENCE PLAZA TRUST 4.36% due 07/10/35	500,000	500,910	512,021
INDIA CLEANTECH ENERGY 4.70% due 08/10/26	500,000	501,821	507,575
INDIA GREEN ENERGY HLDNG 5.38% due 04/29/24	500,000	510,733	514,724
INDIAN RAILWAY FINANCE 2.80% due 02/10/31	210,000	210,000	204,139
INDIAN RAILWAY FINANCE 3.25% due 02/13/30	200,000	203,697	202,805
INDONESIA ASAHAN ALUMINI 4.75% due 05/15/25	200,000	216,305	212,668
INDONESIA ASAHAN ALUMINI 5.45% due 05/15/30	400,000	475,495	456,052
INDONESIA ASAHAN ALUMINI 5.71% due 11/15/23	262,000	280,644	280,922
INDONESIA ASAHAN ALUMINI 6.53% due 11/15/28	1,100,000	1,347,909	1,329,020
INDONESIA ASAHAN ALUMINI 6.76% due 11/15/48	2,403,000	3,253,834	3,075,840
INDONESIA GOVERNMENT 7.00% due 05/15/27	57,946,000,000	4,361,909	4,358,262
INDONESIA GOVERNMENT 7.00% due 09/15/30	27,343,000,000	2,037,828	1,987,535
INDONESIA GOVERNMENT 7.50% due 04/15/40	31,370,000,000	2,317,553	2,298,522
INDONESIA GOVERNMENT 7.50% due 06/15/35	25,382,000,000	1,935,755	1,865,472
INDONESIA GOVERNMENT 7.75% due 04/15/31	3,522,000,000	276,646	268,663
INDONESIA GOVERNMENT 8.25% due 05/15/29	15,462,000,000	1,234,590	1,209,580
INDONESIA GOVERNMENT 8.25% due 05/15/36	32,159,000,000	2,579,866	2,505,707
INDONESIA GOVERNMENT 8.38% due 03/15/34	10,514,000,000	855,962	827,681
INDONESIA GOVERNMENT 8.75% due 05/15/31	15,075,000,000	1,253,787	1,218,427
INDUSTRIAS PENOLES SAB D 4.75% due 08/06/50	223,000	246,496	243,906
INDY US BIDCO, LLC FLT due 03/05/28	1,067,338	1,067,338	1,065,342

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INDYMAC INDX MORTGAGE LOAN TRU 0.30% due 11/25/36	423,378	318,518	426,859
INDYMAC INDX MORTGAGE LOAN TRU 0.34% due 06/25/37	1,376,543	1,339,759	1,380,073
INDYMAC INDX MORTGAGE LOAN TRU 0.51% due 05/25/46	23,065	21,058	22,304
INDYMAC INDX MORTGAGE LOAN TRU 0.65% due 07/25/35	95,060	67,426	58,994
INDYMAC INDX MORTGAGE LOAN TRU 2.47% due 07/25/35	1,296,583	44,574	48,094
INEOS 226 LIMITED FLT due 01/29/26	1,000,000	1,173,882	1,127,488
INEOS FINANCE PLC 3.38% due 03/31/26	200,000	250,296	231,989
INEOS QUATTRO FINANCE 2 2.50% due 01/15/26	500,000	607,525	564,335
INEOS QUATTRO FINANCE 2 3.38% due 01/15/26	315,000	316,821	316,150
INEOS STYROLUTION US HOLDG LLC FLT due 01/29/26	3,736,225	3,745,333	3,722,999
INFORMA PLC 2.13% due 10/06/25	550,000	695,581	654,997
INFORMATICA LLC FLT due 10/27/28	1,475,000	1,473,196	1,468,422
ING GROEP NV 1.40% due 07/01/26	2,050,000	2,048,959	2,028,332
ING GROEP NV 3.15% due 03/29/22	8,278,000	8,334,839	8,332,112
ING GROEP NV 4.63% due 01/06/26	282,000	318,369	313,350
ING GROEP NV 4.88% due 12/31/99	1,000,000	1,000,000	1,007,444
INGEVITY CORP 3.88% due 11/01/28	552,000	557,256	537,510
INGEVITY CORP 4.50% due 02/01/26	644,000	628,975	645,610
INKIA ENERGY LTD 5.88% due 11/09/27	349,000	365,863	357,728
INNOPHOS HOLDINGS INC 9.38% due 02/15/28	416,000	446,865	451,360
INOVATIVE XCSRIES SERVCES LLC FLT due 03/05/27	527,196	531,684	516,984
INRETAIL CONSUMER 3.25% due 03/22/28	200,000	199,991	198,002
INSTITUTO COSTARRICENSE 6.75% due 10/07/31	200,000	198,244	202,000
INTEL CORP 1.60% due 08/12/28	440,000	439,149	434,665
INTEL CORP 3.05% due 08/12/51	210,000	209,308	214,807
INTEL CORP 3.10% due 02/15/60	173,000	171,315	172,870
INTEL CORP 3.20% due 08/12/61	304,000	306,057	311,315
INTEL CORP 3.25% due 11/15/49	505,000	501,351	532,984
INTEL CORP 3.70% due 07/29/25	220,000	219,932	237,388
INTEL CORP 3.73% due 12/08/47	202,000	201,878	230,078
INTEL CORP 4.75% due 03/25/50	160,000	176,466	213,069
INTELLIGENT PACKAGING 6.00% due 09/15/28	1,320,000	1,361,550	1,356,300
INTELSAT JACKSON HLDG 8.00% due 02/15/24	1,220,000	1,220,000	1,236,775
INTELSAT JACKSON HOLDINGS SA FLT due 10/13/22	800,971	793,243	799,721
INTER AMERICAN DEVEL BK 1.13% due 01/13/31	9,200,000	9,155,961	8,837,662
INTER AMERICAN DEVEL BK 7.00% due 06/15/25	3,350,000	3,870,104	4,015,726
INTERCEPT PHARMAS 3.25% due 07/01/23	45,000	42,846	42,386
INTERCONTINENTAL HOTELS 3.38% due 10/08/28	100,000	149,695	141,895
INTERCONTINENTALEXCHANGE 2.10% due 06/15/30	520,000	529,550	516,677
INTERCORP PERU LTD 3.88% due 08/15/29	238,000	244,349	231,457
INTERFACE INC 5.50% due 12/01/28	595,000	620,886	623,263
INTERNATIONAL GAME TECH 3.50% due 06/15/26	200,000	247,817	231,818
INTERNATIONAL GAME TECH 4.13% due 04/15/26	400,000	400,000	412,028
INTERNATIONAL GAME TECH 6.25% due 01/15/27	413,000	449,808	462,560
INTERNATIONAL GAME TECH 6.50% due 02/15/25	1,274,000	1,365,062	1,382,290
INTERNATIONAL PAPER CO 4.80% due 06/15/44	84,000	103,271	106,170

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INTERPUBLIC GROUP COS 3.38% due 03/01/41	466,000	456,185	479,784
INTERSTATE POWER + LIGHT 2.30% due 06/01/30	1,000,000	1,051,020	994,302
INTERTAPE POLYMER GROUP 4.38% due 06/15/29	2,665,000	2,679,071	2,665,000
INTERTRUST GROUP BV 3.38% due 11/15/25	200,000	246,475	231,420
INTESA SANPAOLO SPA 1.35% due 02/24/31	280,000	336,680	312,252
INTESA SANPAOLO SPA 2.13% due 08/30/23	665,000	832,399	783,493
INTESA SANPAOLO SPA 3.13% due 07/14/22	800,000	799,857	809,108
INTESA SANPAOLO SPA 3.38% due 01/12/23	540,000	539,691	551,741
INTESA SANPAOLO SPA 4.20% due 06/01/32	1,175,000	1,175,000	1,185,192
INTESA SANPAOLO SPA 5.02% due 06/26/24	2,380,000	2,385,233	2,550,204
INTESA SANPAOLO SPA 5.71% due 01/15/26	280,000	269,856	309,690
INTESA SANPAOLO SPA 5.88% due 12/31/99	300,000	407,879	388,922
INTESA SANPAOLO SPA 7.75% due 12/29/49	200,000	279,050	275,487
INTL BK RECON + DEVELOP 0.01% due 09/17/30	4,885,000	4,288,622	4,091,784
INTL BK RECON + DEVELOP 0.50% due 10/28/25	35,570,000	35,539,276	34,648,173
INTL BK RECON + DEVELOP 0.75% due 08/26/30	2,360,000	2,348,050	2,204,272
INTL BK RECON + DEVELOP 0.75% due 11/24/27	10,930,000	10,917,480	10,483,370
INTL CONSOLIDATED AIRLIN 2.75% due 03/25/25	200,000	241,063	222,070
INTL FLAVOR + FRAGRANCES 1.83% due 10/15/27	1,350,000	1,350,002	1,325,359
INTL FLAVOR + FRAGRANCES 2.30% due 11/01/30	1,200,000	1,199,992	1,176,677
INTL LEASE FINANCE CORP 5.88% due 08/15/22	250,000	252,892	257,715
INTOWN HOTEL PORTFOLIO TRUST 3.46% due 01/15/33	380,000	376,949	379,261
INTRADO CORP 8.50% due 10/15/25	1,631,000	1,639,944	1,606,535
INTRADO CORPORATION FLT due 10/10/24	1,971,071	1,924,689	1,866,703
INTRUM AB 4.88% due 08/15/25	300,000	377,579	353,927
INTUIT INC 1.35% due 07/15/27	400,000	399,702	391,185
INVESCO SENIOR LOAN ETF	281,000	6,234,002	6,210,100
INVEST ENERGY RES LTD 6.25% due 04/26/29	200,000	200,000	214,752
INVITATION HOMES OP 2.30% due 11/15/28	683,000	682,138	675,559
INVITATION HOMES TRUST 1.01% due 06/17/37	1,276,638	1,278,599	1,276,837
INVITATION HOMES TRUST 1.19% due 06/17/37	1,499,764	1,501,841	1,497,940
INVITATION HOMES TRUST 1.41% due 07/17/37	325,245	325,650	325,074
ION TRADING TECHNOLOGIES 5.75% due 05/15/28	514,000	514,000	529,420
IPD 3 BV 5.50% due 12/01/25	100,000	125,417	116,756
IPS CORPORATION FLT due 10/02/28	320,969	320,414	320,167
IQVIA INC 5.00% due 10/15/26	415,000	424,641	425,894
IRB HOLDING CORP FLT due 12/15/27	1,686,069	1,694,310	1,684,484
IRB HOLDING CORP 6.75% due 02/15/26	370,000	377,382	376,938
IRB HOLDING CORP 7.00% due 06/15/25	1,325,000	1,381,929	1,401,810
IRB HOLDING CORP. FLT due 02/05/25	592,308	590,575	590,892
IRIDIUM SATELLITE LLC FLT due 11/04/26	491,292	490,064	490,855
IRON MOUNTAIN INC 4.88% due 09/15/27	275,000	283,351	285,170
IRON MOUNTAIN INC 4.88% due 09/15/29	1,360,000	1,392,722	1,407,573
IRON MOUNTAIN INC 5.00% due 07/15/28	2,533,000	2,594,671	2,602,658
IRON MOUNTAIN INC 5.25% due 03/15/28	263,000	273,646	273,520
IRON MOUNTAIN INC 5.25% due 07/15/30	2,019,000	2,085,456	2,127,666

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ISHARES IBOXX HIGH YIELD CORP ETF	174,312	15,208,737	15,166,887
ISHARES IBOXX HIGH YIELD CORPO	52,154	4,453,596	4,537,920
ISLAMIC REP OF PAKISTAN 6.88% due 12/05/27	522,000	544,160	525,915
ISLAMIC REP OF PAKISTAN 7.38% due 04/08/31	1,718,000	1,691,160	1,702,968
ISLAMIC REP OF PAKISTAN 8.25% due 04/15/24	933,000	998,263	992,479
ISLAMIC REP OF PAKISTAN 8.25% due 09/30/25	1,264,000	1,382,800	1,365,120
ISLAMIC REP OF PAKISTAN 8.88% due 04/08/51	672,000	687,342	666,691
ITAU UNIBANCO HLDG SA/KY 3.25% due 01/24/25	200,000	202,651	202,752
ITT HOLDINGS LLC FLT due 07/10/28	492,765	491,176	489,808
ITT HOLDINGS LLC 6.50% due 08/01/29	264,000	264,000	261,360
IVANTI SOFTWARE, INC. FLT due 12/01/27	248,750	245,072	248,827
IVORY COAST 4.88% due 01/30/32	3,700,000	4,462,409	4,042,026
IVORY COAST 5.25% due 03/22/30	675,000	837,290	782,962
IVORY COAST 5.75% due 12/31/32	479,570	479,570	480,903
IVORY COAST 5.88% due 10/17/31	468,000	617,951	545,719
IVORY COAST 6.13% due 06/15/33	640,000	687,181	673,600
IVORY COAST 6.38% due 03/03/28	1,190,000	1,325,082	1,291,150
IVORY COAST 6.88% due 10/17/40	489,000	667,215	579,736
J+J VENTURES GAMING LLC FLT due 04/26/28	695,000	689,309	695,000
JACK OHIO FINANCE LLC FLT due 10/04/28	183,000	182,112	182,429
JACKSON NATL LIFE GLOBAL 2.38% due 09/15/22	1,500,000	1,522,397	1,520,058
JACKSON NATL LIFE GLOBAL 2.50% due 06/27/22	1,040,000	1,051,408	1,050,608
JADEX INC FLT due 02/18/28	387,032	383,626	382,678
JAGUAR LAND ROVER AUTOMO 4.50% due 07/15/28	100,000	115,325	115,682
JAGUAR LAND ROVER AUTOMO 5.50% due 07/15/29	1,349,000	1,349,803	1,350,450
JAGUAR LAND ROVER AUTOMO 6.88% due 11/15/26	700,000	806,362	901,534
JAMES HARDIE INTL FIN 5.00% due 01/15/28	250,000	262,054	260,000
JANE STREET GROUP LLC FLT due 01/26/28	992,500	991,415	984,024
JANE STREET GRP/JSG FIN 4.50% due 11/15/29	350,000	352,198	353,500
JAZZ FINANCING LUX SARL FLT due 05/05/28	1,592,000	1,584,712	1,597,078
JAZZ SECURITIES DAC 4.38% due 01/15/29	1,444,000	1,444,000	1,495,175
JBS USA LUX/JBS USA FIN 6.75% due 02/15/28	500,000	536,756	539,380
JBS USA/FOOD/FINANCE 3.00% due 05/15/32	3,755,000	3,706,867	3,755,000
JBS USA/FOOD/FINANCE 3.75% due 12/01/31	303,000	303,000	307,545
JBS USA/FOOD/FINANCE 5.50% due 01/15/30	178,000	196,161	193,575
JDE PEET S NV 1.38% due 01/15/27	675,000	670,863	651,859
JEFFERIES FIN LLC / JFIN 5.00% due 08/15/28	1,350,000	1,350,000	1,383,750
JEFFERSON CAPITAL HOLDIN 6.00% due 08/15/26	550,000	550,000	556,875
JELD WEN INC FLT due 07/28/28	1,237,898	1,235,439	1,236,350
JELD WEN INC 4.88% due 12/15/27	1,420,000	1,473,624	1,457,119
JERROLD FINCO PLC 4.88% due 01/15/26	100,000	133,844	137,138
JERROLD FINCO PLC 5.25% due 01/15/27	200,000	287,048	275,766
JETBLUE AIRWAYS CORP 4.00% due 05/15/34	373,825	391,709	403,200
JO ANN STORES, LLC FLT due 07/07/28	1,120,193	1,116,201	1,106,896
JOHNSON + JOHNSON 0.55% due 09/01/25	300,000	299,761	293,670
JOHNSON + JOHNSON 0.95% due 09/01/27	610,000	609,665	596,596

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JOHNSON + JOHNSON 2.45% due 03/01/26	660,000	655,163	688,646
JOHNSON + JOHNSON 3.63% due 03/03/37	550,000	537,778	631,398
JP MORGAN CHASE BANK NA 8.25% due 05/17/36	13,300,000,000	1,047,566	1,033,485
JP MORGAN CHASE COMMERCIAL MOR 0.86% due 07/15/47	28,984,563	555,834	388,831
JP MORGAN CHASE COMMERCIAL MOR 0.89% due 04/15/38	255,122	255,122	254,639
JP MORGAN CHASE COMMERCIAL MOR 1.79% due 04/15/38	160,000	160,000	159,917
JP MORGAN CHASE COMMERCIAL MOR 2.41% due 03/15/36	1,200,000	1,202,180	1,194,735
JP MORGAN CHASE COMMERCIAL MOR 3.46% due 08/15/49	3,166,000	3,359,021	3,185,933
JP MORGAN CHASE COMMERCIAL MOR 3.72% due 03/15/50	2,000,000	2,250,889	2,164,310
JP MORGAN CHASE COMMERCIAL MOR 3.72% due 07/05/32	1,894,000	1,918,732	1,907,938
JP MORGAN CHASE COMMERCIAL MOR 4.02% due 07/05/32	1,484,000	1,504,401	1,495,462
JP MORGAN CHASE COMMERCIAL MOR 4.61% due 07/05/31	2,500,000	2,625,604	2,568,244
JP MORGAN CHASE COMMERCIAL MOR 4.72% due 01/15/49	500,000	545,891	529,867
JP MORGAN CHASE PUTTERS/DRIVER 0.19% due 03/20/24	2,700,000	2,700,000	2,700,000
JP MORGAN MORTGAGE TRUST 0.94% due 03/25/50	111,880	111,189	111,841
JP MORGAN MORTGAGE TRUST 0.95% due 03/25/51	344,499	344,488	344,319
JP MORGAN MORTGAGE TRUST 0.99% due 02/25/50	275,459	275,039	276,767
JP MORGAN MORTGAGE TRUST 1.09% due 05/25/50	191,295	190,899	192,434
JP MORGAN MORTGAGE TRUST 1.09% due 06/25/50	74,538	74,536	74,700
JP MORGAN MORTGAGE TRUST 2.50% due 04/25/52	1,636,920	1,629,525	1,621,510
JP MORGAN MORTGAGE TRUST 2.87% due 05/25/34	220,435	218,347	225,551
JP MORGAN MORTGAGE TRUST 3.50% due 03/25/50	144,932	146,948	145,658
JP MORGAN MORTGAGE TRUST 3.50% due 10/25/48	849,247	832,011	855,119
JPMBB COMMERCIAL MORTGAGE SECU 2.91% due 10/15/48	695,218	721,210	705,417
JPMBB COMMERCIAL MORTGAGE SECU 3.67% due 04/15/47	403,265	409,191	403,946
JPMBB COMMERCIAL MORTGAGE SECU 4.55% due 09/15/47	500,000	524,633	511,104
JPMBB COMMERCIAL MORTGAGE SECU 4.89% due 01/15/47	250,000	253,646	262,591
JPMDB COMMERCIAL MORTGAGE SECU 3.41% due 03/15/50	958,273	1,026,763	994,179
JPMORGAN CHASE + CO 1.51% due 06/01/24	1,360,000	1,360,000	1,370,325
JPMORGAN CHASE + CO 1.58% due 04/22/27	743,000	749,291	734,243
JPMORGAN CHASE + CO 1.95% due 02/04/32	2,400,000	2,400,000	2,311,591
JPMORGAN CHASE + CO 2.01% due 03/13/26	1,404,000	1,439,557	1,420,558
JPMORGAN CHASE + CO 2.08% due 04/22/26	840,000	840,000	852,574
JPMORGAN CHASE + CO 2.18% due 06/01/28	140,000	146,157	141,142
JPMORGAN CHASE + CO 2.30% due 10/15/25	1,775,000	1,775,000	1,815,306
JPMORGAN CHASE + CO 2.52% due 04/22/31	2,985,000	2,985,000	3,017,037
JPMORGAN CHASE + CO 2.53% due 11/19/41	1,230,000	1,230,000	1,169,605
JPMORGAN CHASE + CO 2.55% due 11/08/32	3,269,000	3,276,683	3,287,378
JPMORGAN CHASE + CO 2.58% due 04/22/32	7,350,000	7,402,610	7,444,443
JPMORGAN CHASE + CO 2.74% due 10/15/30	5,296,000	5,575,046	5,441,552
JPMORGAN CHASE + CO 2.96% due 05/13/31	3,250,000	3,255,135	3,364,964
JPMORGAN CHASE + CO 3.11% due 04/22/51	130,000	130,000	134,312
JPMORGAN CHASE + CO 3.20% due 01/25/23	14,000,000	14,396,035	14,379,678
JPMORGAN CHASE + CO 3.22% due 03/01/25	2,390,000	2,516,828	2,484,560
JPMORGAN CHASE + CO 3.25% due 09/23/22	24,455,000	24,973,042	24,945,560
JPMORGAN CHASE + CO 3.38% due 05/01/23	28,317,000	29,321,254	29,193,362

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JPMORGAN CHASE + CO 3.51% due 01/23/29	1,375,000	1,375,000	1,472,956
JPMORGAN CHASE + CO 3.56% due 04/23/24	430,000	437,562	444,357
JPMORGAN CHASE + CO 3.65% due 12/31/99	250,000	249,500	249,375
JPMORGAN CHASE + CO 3.70% due 05/06/30	759,000	845,485	829,475
JPMORGAN CHASE + CO 3.78% due 02/01/28	4,856,000	5,062,142	5,256,780
JPMORGAN CHASE + CO 3.80% due 07/23/24	425,000	435,490	442,925
JPMORGAN CHASE + CO 3.88% due 09/10/24	2,760,000	2,757,776	2,927,449
JPMORGAN CHASE + CO 3.90% due 01/23/49	184,000	210,493	213,162
JPMORGAN CHASE + CO 3.96% due 01/29/27	4,225,000	4,367,605	4,565,055
JPMORGAN CHASE + CO 3.96% due 11/15/48	111,000	133,021	130,184
JPMORGAN CHASE + CO 4.01% due 04/23/29	4,547,000	4,774,253	5,018,774
JPMORGAN CHASE + CO 4.02% due 12/05/24	2,615,000	2,615,000	2,757,170
JPMORGAN CHASE + CO 4.03% due 07/24/48	86,000	96,940	101,517
JPMORGAN CHASE + CO 4.20% due 07/23/29	1,740,000	1,740,000	1,946,419
JPMORGAN CHASE + CO 4.25% due 10/01/27	1,950,000	1,994,223	2,187,422
JPMORGAN CHASE + CO 4.26% due 02/22/48	551,000	667,550	673,581
JPMORGAN CHASE + CO 4.45% due 12/05/29	750,000	820,277	851,171
JPMORGAN CHASE + CO 4.49% due 03/24/31	5,165,000	5,288,001	5,976,982
JPMORGAN CHASE + CO 4.60% due 12/31/99	3,305,000	3,343,261	3,391,756
JPMORGAN CHASE + CO 4.63% due 12/31/99	590,000	586,922	587,864
JPMORGAN CHASE + CO 4.95% due 06/01/45	1,230,000	1,226,756	1,600,623
JPMORGAN CHASE + CO 5.00% due 12/31/99	560,000	567,429	575,400
JPMORGAN CHASE + CO 5.60% due 07/15/41	82,000	113,932	113,546
JPMORGAN CHASE + CO 8.75% due 09/01/30	4,200,000	4,389,199	6,338,712
JPN BANK FOR INT L COOP 2.88% due 07/21/27	875,000	870,419	932,334
K MAC HOLDINGS CORP FLT due 07/21/28	360,000	358,274	357,300
K MAC HOLDINGS CORP FLT due 07/30/29	735,000	739,021	735,610
KAISA GROUP HOLDINGS LTD 10.88% due 07/23/23	1,185,000	1,220,743	302,471
KAISA GROUP HOLDINGS LTD 11.25% due 04/09/22	675,000	534,278	178,875
KAISA GROUP HOLDINGS LTD 11.50% due 01/30/23	889,000	895,385	225,806
KAISA GROUP HOLDINGS LTD 11.65% due 06/01/26	750,000	618,782	191,438
KAISA GROUP HOLDINGS LTD 11.70% due 11/11/25	1,208,000	1,078,392	306,832
KAISA GROUP HOLDINGS LTD 11.95% due 10/22/22	680,000	634,390	181,220
KAISA GROUP HOLDINGS LTD 8.50% due 06/30/22	2,074,000	2,069,345	539,240
KAISA GROUP HOLDINGS LTD 9.38% due 06/30/24	1,600,000	1,566,873	416,000
KAISER ALUMINUM CORP 4.50% due 06/01/31	949,000	946,907	933,579
KAISER ALUMINUM CORP 4.63% due 03/01/28	104,000	106,063	105,040
KALLPA GENERACION SA 4.13% due 08/16/27	440,000	453,334	455,400
KALLPA GENERACION SA 4.88% due 05/24/26	200,000	213,954	211,750
KANSAS CITY SOUTHERN 3.50% due 05/01/50	1,300,000	1,385,704	1,382,082
KAR AUCTION SERVICES INC 5.13% due 06/01/25	2,413,000	2,447,285	2,449,195
KAZAKHSTAN TEMIR ZHOLY 6.95% due 07/10/42	993,000	1,436,678	1,322,378
KAZMUNAYGAS NATIONAL CO 3.50% due 04/14/33	700,000	741,551	725,155
KAZMUNAYGAS NATIONAL CO 5.38% due 04/24/30	2,283,000	2,753,190	2,660,837
KAZMUNAYGAS NATIONAL CO 5.75% due 04/19/47	1,190,000	1,524,259	1,453,023
KAZMUNAYGAS NATIONAL CO 6.38% due 10/24/48	767,000	1,092,264	1,006,307

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KB HOME 4.00% due 06/15/31	350,000	359,437	363,125
KB HOME 4.80% due 11/15/29	500,000	533,818	545,750
KBC GROUP NV 1.13% due 01/25/24	500,000	619,515	583,042
KBR INC FLT due 02/05/27	493,719	493,719	493,615
KBR INC 4.75% due 09/30/28	250,000	258,719	255,000
KEHE DISTRIBUTORS LLC/FI 8.63% due 10/15/26	311,000	340,889	332,770
KEN GARFF AUTOMOTIVE LLC 4.88% due 09/15/28	2,718,000	2,815,313	2,721,398
KENAN ADVANTAGE GROUP, INC. FLT due 09/01/27	227,770	223,441	226,631
KENBOURNE INVEST SA 6.88% due 11/26/24	228,000	239,370	237,120
KENNEDY WILSON INC 4.75% due 02/01/30	320,000	320,000	324,386
KENNEDY WILSON INC 4.75% due 03/01/29	1,040,000	1,041,820	1,063,400
KENTUCKY UTILITIES CO 3.30% due 06/01/50	1,000,000	1,092,079	1,048,368
KEURIG DR PEPPER INC 3.20% due 05/01/30	409,000	451,255	432,388
KEURIG DR PEPPER INC 3.80% due 05/01/50	475,000	501,675	525,954
KEURIG DR PEPPER INC 4.06% due 05/25/23	1,131,000	1,131,000	1,179,165
KEURIG DR PEPPER INC 4.42% due 05/25/25	900,000	900,000	979,173
KEY BANK NA 2.30% due 09/14/22	1,000,000	1,014,589	1,012,991
KEY BANK NA 3.30% due 02/01/22	1,500,000	1,503,690	1,503,331
KEY BANK NA 3.38% due 03/07/23	4,000,000	4,130,176	4,122,693
KFC HLD/PIZZA HUT/TACO 4.75% due 06/01/27	499,000	494,934	515,841
KILROY REALTY LP 3.45% due 12/15/24	800,000	799,532	837,754
KILROY REALTY LP 4.75% due 12/15/28	900,000	1,035,473	1,028,139
KIMBERLY CLARK DE MEXICO 2.43% due 07/01/31	200,000	196,994	197,642
KINDER MORGAN ENER PART 4.70% due 11/01/42	267,000	303,475	301,164
KINDER MORGAN ENER PART 5.00% due 03/01/43	2,072,000	1,845,213	2,413,117
KINDER MORGAN INC 3.15% due 01/15/23	1,238,000	1,267,371	1,264,136
KINDER MORGAN INC 4.30% due 03/01/28	100,000	107,686	111,120
KINDER MORGAN INC 4.30% due 06/01/25	160,000	168,551	172,902
KINDER MORGAN INC 5.20% due 03/01/48	40,000	46,475	49,406
KINDER MORGAN INC 5.55% due 06/01/45	7,735,000	7,420,033	9,779,531
KINDER MORGAN INC/DELAWA 5.05% due 02/15/46	598,000	714,074	716,733
KINDER MORGAN INC/DELAWA 7.80% due 08/01/31	995,000	961,633	1,415,004
KINGDOM OF BAHRAIN 5.25% due 01/25/33	380,000	367,803	357,154
KINGDOM OF BAHRAIN 5.63% due 05/18/34	410,000	410,000	388,475
KINGDOM OF BAHRAIN 5.63% due 09/30/31	875,000	895,523	859,653
KINGDOM OF BAHRAIN 6.75% due 09/20/29	819,000	903,976	881,182
KINGDOM OF BAHRAIN 7.00% due 01/26/26	420,000	468,219	460,936
KINGDOM OF BAHRAIN 7.00% due 10/12/28	400,000	445,658	433,562
KINGDOM OF BAHRAIN 7.38% due 05/14/30	600,000	680,107	665,256
KINGDOM OF BAHRAIN 7.50% due 09/20/47	220,000	259,486	222,288
KINGDOM OF JORDAN 5.85% due 07/07/30	400,000	408,198	404,052
KINGDOM OF JORDAN 6.13% due 01/29/26	750,000	817,891	798,750
KINGDOM OF JORDAN 7.38% due 10/10/47	200,000	233,867	201,870
KINGDOM OF MOROCCO 2.38% due 12/15/27	310,000	304,072	301,863
KINGDOM OF MOROCCO 3.00% due 12/15/32	1,391,000	1,365,279	1,325,679
KINGDOM OF MOROCCO 4.00% due 12/15/50	894,000	848,539	810,188

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KINGDOM OF MOROCCO 4.25% due 12/11/22	1,655,000	1,692,162	1,692,979
KINGDOM OF MOROCCO 5.50% due 12/11/42	400,000	494,250	441,080
KION GROUP AG 1.63% due 09/24/25	400,000	500,653	477,886
KKR APPLE BIDCO, LLC FLT due 09/21/29	745,980	742,250	754,141
KKR GROUP FIN CO II 5.50% due 02/01/43	120,000	121,758	160,220
KKR GROUP FINAN CO VIII 3.50% due 08/25/50	700,000	739,729	732,506
KLA CORP 3.30% due 03/01/50	265,000	281,379	283,143
KLA CORP 4.10% due 03/15/29	514,000	575,612	580,193
KLA CORP 4.65% due 11/01/24	472,000	510,012	511,714
KLA CORP 5.00% due 03/15/49	117,000	144,425	155,915
KLABIN AUSTRIA GMBH 3.20% due 01/12/31	451,000	451,729	417,743
KNIGHT HEALTH HOLDINGS LLC FLT due 12/23/28	1,270,950	1,181,984	1,188,338
KOJAMO OYJ 0.88% due 05/28/29	100,000	121,068	112,104
KONTOOR BRANDS INC 4.13% due 11/15/29	175,000	175,000	175,000
KOOKMIN BANK 4.35% due 12/31/99	200,000	209,402	208,250
KORN/FERRY INTERNATIONAL 4.63% due 12/15/27	875,000	914,393	901,250
KRAFT HEINZ FOODS CO 3.00% due 06/01/26	296,000	285,545	309,602
KRAFT HEINZ FOODS CO 3.75% due 04/01/30	285,000	313,427	307,636
KRAFT HEINZ FOODS CO 4.38% due 06/01/46	2,770,000	2,510,373	3,243,671
KRAFT HEINZ FOODS CO 4.63% due 10/01/39	10,000	10,236	11,745
KRAFT HEINZ FOODS CO 4.88% due 10/01/49	680,000	777,127	854,041
KRAFT HEINZ FOODS CO 5.00% due 06/04/42	100,000	106,272	124,396
KRAFT HEINZ FOODS CO 5.20% due 07/15/45	2,585,000	2,876,511	3,286,758
KRAFT HEINZ FOODS CO 5.50% due 06/01/50	230,000	230,000	311,394
KRAFT HEINZ FOODS CO 6.75% due 03/15/32	10,000	12,427	13,583
KRAFT HEINZ FOODS CO 6.88% due 01/26/39	690,000	934,624	1,014,115
KRAFT HEINZ FOODS CO 7.13% due 08/01/39	10,000	12,257	15,218
KRATON POLYMERS LLC/CAP 4.25% due 12/15/25	2,521,000	2,558,864	2,609,512
KRATOS DEFENSE + SEC 6.50% due 11/30/25	241,000	248,489	247,628
KRONOS ACQ / KIK CUSTOM 5.00% due 12/31/26	125,000	125,000	123,479
KUWAIT PROJECTS CO SPC L 4.23% due 10/29/26	400,000	402,417	376,400
KYNDRYL HOLDINGS INC 2.05% due 10/15/26	850,000	848,956	827,626
L3HARRIS TECH INC 3.85% due 12/15/26	390,000	417,675	424,105
L3HARRIS TECH INC 4.40% due 06/15/28	3,546,000	3,731,962	3,980,082
LA FINAC ATALIAN SA 6.63% due 05/15/25	200,000	264,252	267,848
LABL INC 5.88% due 11/01/28	1,442,000	1,449,418	1,486,161
LABL INC 6.75% due 07/15/26	1,610,000	1,689,412	1,659,266
LABL INC 8.25% due 11/01/29	905,000	905,000	910,023
LABL, INC. FLT due 10/29/28	729,000	718,255	727,178
LADBROKES GROUP FIN PLC 5.13% due 09/08/23	200,000	295,450	279,017
LADDER CAP FIN LLLP/CORP 4.25% due 02/01/27	408,000	382,186	410,664
LADDER CAP FIN LLLP/CORP 4.75% due 06/15/29	1,430,000	1,426,380	1,465,750
LADDER CAP FIN LLLP/CORP 5.25% due 10/01/25	549,000	513,394	554,490
LADDER CAPITAL COMMERCIAL MORT 1.17% due 02/15/36	11,997,008	734,563	696,458
LAM RESEARCH CORP 1.90% due 06/15/30	775,000	772,834	762,127
LAM RESEARCH CORP 2.88% due 06/15/50	374,000	391,630	372,653

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LAM RESEARCH CORP 3.75% due 03/15/26	179,000	187,260	194,850
LAMAR MEDIA CORP 3.75% due 02/15/28	146,000	147,031	146,365
LAMAR MEDIA CORP 4.00% due 02/15/30	414,000	405,627	420,003
LAMAR MEDIA CORP 4.88% due 01/15/29	1,477,000	1,539,706	1,541,619
LAMB WESTON HLD 4.13% due 01/31/30	584,000	584,000	599,295
LAMB WESTON HLD 4.38% due 01/31/32	584,000	584,000	602,262
LAMB WESTON HLD 4.88% due 05/15/28	639,000	707,242	691,718
LAREDO PETROLEUM INC 10.13% due 01/15/28	300,000	308,759	314,570
LAREDO PETROLEUM INC 9.50% due 01/15/25	545,000	500,280	555,900
LAS VEGAS SANDS CORP 2.90% due 06/25/25	2,810,000	2,853,690	2,802,290
LAS VEGAS SANDS CORP 3.20% due 08/08/24	1,320,000	1,337,437	1,343,882
LATITUDE MANAGEMENT REAL ESTAT 1.50% due 12/22/35	700,000	701,052	698,692
LAZARD GROUP LLC 4.38% due 03/11/29	1,500,000	1,491,324	1,691,631
LBM ACQUISITION LLC 6.25% due 01/15/29	247,000	247,000	244,221
LBM ACQUISITION LLCV FLT due 12/17/27	2,490,760	2,476,518	2,466,251
LCM INVESTMENTS HOLDINGS 4.88% due 05/01/29	299,000	300,662	307,276
LCPR LOAN FINANCING LLC FLT due 10/16/28	500,000	500,938	501,875
LCPR SR SECURED FIN DAC 5.13% due 07/15/29	1,269,000	1,274,902	1,275,345
LD HOLDINGS GROUP LLC 6.50% due 11/01/25	635,000	661,135	626,523
LEEWARD RENEWABL 4.25% due 07/01/29	1,478,000	1,490,294	1,492,780
LEGACY LIFEPOINT HEALTH 4.38% due 02/15/27	1,110,000	1,111,029	1,118,325
LEGACY LIFEPOINT HEALTH 6.75% due 04/15/25	625,000	651,505	651,563
LEGENDS HOSPITALITY HOLD 5.00% due 02/01/26	75,000	75,000	75,375
LEHMAN BROS CAP TR VII 5.86% due 11/29/49	1,560,000	1,466,503	-
LEHMAN BROTHERS HOLDINGS 1.00% due 04/03/09	4,009	814	8
LEHMAN BROTHERS HOLDINGS 1.00% due 10/22/08	4,009	814	6
LEHMAN BROTHERS HOLDINGS 1.00% due 11/16/49	43,886	8,916	61
LEHMAN BROTHERS HOLDINGS 6.20% due 09/26/49	1,010,000	1,007,073	2,020
LEHMAN BRTH HLD 5.86% due 11/30/56	90,000	9	-
LEHMAN XS TRUST 0.61% due 11/25/35	384,899	358,169	355,478
LEIDOS INC 2.30% due 02/15/31	800,000	796,570	770,224
LEIDOS INC 4.38% due 05/15/30	1,642,000	1,803,285	1,829,385
LENDINGPOINT ASSET SECURITIZAT 1.00% due 12/15/28	3,221,498	3,221,372	3,213,371
LENDMARK FUNDING TRUST 1.90% due 11/20/31	610,000	609,896	603,286
LENOVO GROUP LTD 3.42% due 11/02/30	800,000	847,268	806,417
LESLIES POOLMART INC FLT due 03/09/28	1,208,425	1,206,376	1,203,035
LEVEL 3 FINANCING INC FLT due 03/01/27	1,000,000	1,000,436	986,250
LEVEL 3 FINANCING INC 3.40% due 03/01/27	620,000	659,462	640,119
LEVEL 3 FINANCING INC 3.63% due 01/15/29	2,233,000	2,229,553	2,121,350
LEVEL 3 FINANCING INC 3.75% due 07/15/29	1,960,000	1,960,000	1,862,000
LEVEL 3 FINANCING INC 3.88% due 11/15/29	700,000	760,312	712,250
LEVEL 3 FINANCING INC 4.25% due 07/01/28	2,620,000	2,678,382	2,593,800
LEVEL 3 FINANCING INC 4.63% due 09/15/27	1,195,000	1,231,552	1,218,900
LEVIATHAN BOND LTD 5.75% due 06/30/23	282,509	291,057	289,673
LFS TOPCO LLC 5.88% due 10/15/26	855,000	864,139	882,788
LIBERTY MUTUAL GROUP INC 3.63% due 05/23/59	300,000	372,741	351,395

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LIBERTY MUTUAL GROUP INC 3.95% due 10/15/50	530,000	543,244	588,757
LIBERTY MUTUAL GROUP INC 4.13% due 12/15/51	410,000	410,000	408,975
LIFE FINANCIAL SERVICES TRUST 1.51% due 03/15/38	750,000	750,000	742,470
LIFE STORAGE LP 4.00% due 06/15/29	800,000	907,619	886,765
LIFE TIME INC 5.75% due 01/15/26	1,534,000	1,534,000	1,587,690
LIFEPOINT HEALTH INC 5.38% due 01/15/29	2,058,000	2,054,485	2,047,710
LIGHTSTONE HOLDCO LLC FLT due 01/30/24	625,000	597,632	525,713
LINCOLN FINANCING SARL 3.63% due 04/01/24	300,000	352,543	343,207
LINDE INC/CT 2.20% due 08/15/22	500,000	504,763	503,184
LION/POLARIS LUX 4.00% due 07/01/26	100,000	118,590	114,431
LIQUID TELECOM FINANCE 5.50% due 09/04/26	331,000	336,468	340,341
LITHIA MOTORS INC 4.38% due 01/15/31	480,000	519,147	512,400
LIVE NATION ENTERTAINMEN 3.75% due 01/15/28	300,000	300,000	297,750
LIVE NATION ENTERTAINMEN 4.75% due 10/15/27	1,494,000	1,516,549	1,535,085
LIVE NATION ENTERTAINMEN 4.88% due 11/01/24	990,000	996,734	999,900
LIVE NATION ENTERTAINMEN 6.50% due 05/15/27	1,209,000	1,296,503	1,322,344
LL ABS TRUST 1.07% due 05/15/29	1,264,299	1,264,219	1,257,644
LLOYDS BANK PLC 12.00% due 12/29/49	250,000	278,059	252,925
LLOYDS BANK PLC 2.25% due 08/14/22	2,180,000	2,205,088	2,201,319
LLOYDS BANKING GROUP PLC 3.57% due 11/07/28	300,000	300,000	320,403
LLOYDS BANKING GROUP PLC 4.38% due 03/22/28	943,000	1,072,417	1,057,896
LLOYDS BANKING GROUP PLC 4.50% due 11/04/24	3,785,000	3,783,569	4,077,705
LLOYDS BANKING GROUP PLC 4.55% due 08/16/28	200,000	199,570	227,467
LLOYDS BANKING GROUP PLC 4.65% due 03/24/26	3,950,000	4,006,936	4,348,394
LLOYDS BANKING GROUP PLC 7.63% due 12/29/49	2,300,000	3,202,921	3,328,629
LOANCORE 2019 CRE2 ISSUER, LTD 2.09% due 05/15/36	500,000	488,234	499,628
LOANCORE 2021 CRE5 ISSUER, LTD 1.41% due 07/15/36	715,000	715,864	714,786
LOCKHEED MARTIN CORP 3.10% due 01/15/23	100,000	99,965	101,825
LOCKHEED MARTIN CORP 3.55% due 01/15/26	940,000	941,659	1,017,547
LOCKHEED MARTIN CORP 3.80% due 03/01/45	479,000	563,030	547,549
LOCKHEED MARTIN CORP 4.07% due 12/15/42	149,000	172,761	175,387
LOCKHEED MARTIN CORP 4.50% due 05/15/36	190,000	199,090	231,863
LOGAN GROUP CO LTD 4.50% due 01/13/28	200,000	171,499	178,050
LOGMEIN INC 5.50% due 09/01/27	864,000	881,662	874,368
LONG BEACH MORTGAGE LOAN TRUST 0.62% due 08/25/45	1,470,463	1,462,297	1,460,969
LONGFOR HOLDINGS LTD 4.50% due 01/16/28	200,000	210,673	212,154
LONZA GROUP AG FLT due 07/03/28	735,000	732,078	734,000
LORCA FINCO PLC FLT due 09/17/27	1,000,000	1,186,282	1,137,200
LORCA TELECOM BONDCO 4.00% due 09/18/27	300,000	380,367	346,704
LOS ANGELES CA UNIF SCH DIST 6.76% due 07/01/34	4,200,000	4,518,633	5,849,278
LOWE S COS INC 1.70% due 09/15/28	800,000	798,285	783,889
LOWE S COS INC 1.70% due 10/15/30	1,325,000	1,320,489	1,258,866
LOWE S COS INC 2.80% due 09/15/41	185,000	184,806	180,501
LOWE S COS INC 3.00% due 10/15/50	545,000	527,533	537,478
LOWE S COS INC 3.65% due 04/05/29	506,000	561,136	554,720
LOWE S COS INC 4.50% due 04/15/30	200,000	199,180	232,160

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LOXAM SAS 3.75% due 07/15/26	300,000	369,399	346,277
LPL HOLDINGS INC 4.00% due 03/15/29	1,040,000	1,050,925	1,064,700
LPL HOLDINGS INC 4.38% due 05/15/31	700,000	715,263	716,020
LSF11 A5 HOLDCO LLC FLT due 10/15/28	1,829,000	1,821,830	1,825,946
LSF9 ATL HLDG/VICTRA FIN 7.75% due 02/15/26	250,000	250,000	252,793
LUCALI CLO LTD 1.33% due 01/15/33	250,000	250,720	249,937
LUKOIL CAPITAL DAC 2.80% due 04/26/27	294,000	294,257	289,511
LUKOIL SECURITIES BV 3.88% due 05/06/30	2,110,000	2,229,256	2,148,613
LUMEN TECHNOLOGIES INC 4.00% due 02/15/27	178,000	174,816	180,590
LUMEN TECHNOLOGIES INC 4.50% due 01/15/29	1,400,000	1,406,623	1,354,500
LUMEN TECHNOLOGIES INC 5.13% due 12/15/26	2,657,000	2,745,223	2,764,954
LUMEN TECHNOLOGIES INC 5.38% due 06/15/29	230,000	230,000	230,000
LUMEN TECHNOLOGIES INC 5.63% due 04/01/25	797,000	823,781	843,003
LUMEN TECHNOLOGIES INC 5.80% due 03/15/22	1,793,000	1,807,627	1,806,448
LUMEN TECHNOLOGIES INC 6.75% due 12/01/23	434,000	462,108	468,720
LUMEN TECHNOLOGIES INC 6.88% due 01/15/28	290,000	329,857	322,625
LUMEN TECHNOLOGIES INC 7.65% due 03/15/42	700,000	788,878	753,267
LUMINENT MORTGAGE TRUST 0.59% due 05/25/36	317,521	32,017	284,778
LUNDIN ENERGY FI 2.00% due 07/15/26	1,025,000	1,023,406	1,017,818
LUNDIN ENERGY FI 3.10% due 07/15/31	600,000	598,918	604,277
LUNE HOLDINGS SARL 5.63% due 11/15/28	100,000	115,455	113,720
LYB INT FINANCE III 4.20% due 05/01/50	549,000	600,161	634,525
M/I HOMES INC 4.95% due 02/01/28	700,000	731,071	728,000
M+T BANK CORPORATION 3.50% due 12/31/99	570,000	570,000	558,486
M360 2019 CRE2, LLC 1.56% due 09/15/34	426,027	426,475	426,068
MACQUARIE BANK LTD 2.10% due 10/17/22	14,500,000	14,717,579	14,673,227
MACQUARIE BANK LTD 3.05% due 03/03/36	1,000,000	1,000,000	985,826
MACQUARIE GROUP LTD 1.34% due 01/12/27	750,000	750,000	729,706
MACY S RETAIL HLDGS LLC 5.88% due 04/01/29	200,000	201,492	213,250
MADISON IAQ LLC FLT due 06/21/28	1,194,000	1,190,214	1,192,173
MADISON IAQ LLC 4.13% due 06/30/28	1,136,000	1,137,173	1,138,840
MADISON IAQ LLC 5.88% due 06/30/29	350,000	351,274	350,000
MADISON PARK FUNDING LTD 1.68% due 07/27/31	250,000	250,000	249,874
MADISON PARK FUNDING LTD 1.73% due 01/20/29	775,000	774,692	774,363
MADISON PARK FUNDING LTD 1.77% due 04/25/29	250,000	250,000	250,001
MADISON PARK FUNDING LTD 1.82% due 01/23/31	250,000	250,000	250,016
MADISON PARK FUNDING LTD 1.82% due 07/15/34	1,050,000	1,050,000	1,049,996
MADISON PARK FUNDING LTD 2.03% due 07/17/34	250,000	250,000	249,511
MADISON PARK FUNDING LTD 2.13% due 07/27/31	1,000,000	1,000,000	999,494
MADISON PARK FUNDING LTD 3.12% due 04/19/33	1,000,000	1,000,000	996,763
MADISON SAFETY AND FLOW LLC FLT due 12/14/28	175,000	174,125	174,836
MAF SUKUK LTD 3.93% due 02/28/30	295,000	317,593	315,603
MAF SUKUK LTD 4.64% due 05/14/29	567,000	636,345	628,542
MAGELLAN MIDSTREAM PARTN 3.25% due 06/01/30	1,150,000	1,239,025	1,207,789
MAGNETITE CLO LTD 1.32% due 01/25/32	750,000	750,224	750,119
MAGNETITE CLO LTD 1.97% due 04/15/31	1,000,000	975,963	1,001,324

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MAJORDRIVE HOLDINGS IV L 6.38% due 06/01/29	350,000	350,894	338,625
MAJORDRIVE HOLDINGS IV LLC FLT due 05/12/28	399,000	398,315	398,501
MALAYSIA GOVERNMENT 3.83% due 07/05/34	8,438,000	2,094,709	2,015,086
MALAYSIA GOVERNMENT 3.90% due 11/30/26	1,110,000	275,479	275,273
MALAYSIA GOVERNMENT 4.25% due 05/31/35	4,692,000	1,172,481	1,163,967
MALAYSIA GOVERNMENT 4.64% due 11/07/33	1,028,000	286,141	265,191
MALAYSIA GOVERNMENT 4.92% due 07/06/48	2,083,000	595,365	544,552
MALAYSIA INVESTMNT ISSUE 3.47% due 10/15/30	5,360,000	1,257,247	1,273,584
MANITOBA (PROVINCE OF) 1.50% due 10/25/28	2,245,000	2,237,057	2,216,615
MARATHON OIL CORP 4.40% due 07/15/27	900,000	882,195	985,841
MARATHON PETROLEUM CORP 4.70% due 05/01/25	1,500,000	1,637,106	1,636,383
MARBLE POINT CLO LTD 3.88% due 04/20/33	250,000	251,784	249,886
MARBLE POINT CLO XXIII LTD. 3.74% due 01/22/35	250,000	250,000	250,000
MARINER FINANCE ISSUANCE TRUST 1.86% due 03/20/36	530,000	529,903	520,951
MARRIOTT INTERNATIONAL 3.50% due 10/15/32	900,000	894,137	942,529
MARRIOTT INTERNATIONAL 4.63% due 06/15/30	197,000	224,943	221,614
MARRIOTT OWNERSHIP RESOR 4.50% due 06/15/29	1,216,000	1,219,660	1,223,928
MARRIOTT OWNERSHIP RESOR 4.75% due 01/15/28	2,714,000	2,758,316	2,754,710
MARRIOTT OWNERSHIP RESOR 6.13% due 09/15/25	309,000	320,594	322,133
MARSH + MCLENNAN COS INC 2.25% due 11/15/30	666,000	686,285	664,603
MARSH + MCLENNAN COS INC 4.38% due 03/15/29	1,005,000	1,028,578	1,145,596
MARTIN MARIETTA 2.40% due 07/15/31	464,000	463,723	461,879
MARTIN MARIETTA 3.20% due 07/15/51	1,100,000	1,091,263	1,112,756
MARVELL TECHNOLOGY INC 2.45% due 04/15/28	2,640,000	2,658,481	2,677,526
MARVELL TECHNOLOGY INC 2.95% due 04/15/31	2,170,000	2,175,388	2,211,095
MASCO CORP 1.50% due 02/15/28	500,000	499,274	483,958
MASCO CORP 4.50% due 05/15/47	800,000	976,983	959,655
MASONITE INTERNATIONAL C 3.50% due 02/15/30	1,607,000	1,609,508	1,588,921
MASONITE INTERNATIONAL C 5.38% due 02/01/28	278,000	291,510	291,553
MASS MUTUAL LIFE INS CO 3.20% due 12/01/61	1,290,000	1,279,914	1,270,425
MASSMUTUAL GLOBAL FUNDIN 2.25% due 07/01/22	7,396,000	7,470,540	7,466,456
MASTEC INC 4.50% due 08/15/28	1,180,000	1,233,830	1,225,725
MASTERCARD INC 3.30% due 03/26/27	600,000	598,713	648,379
MASTERCARD INC 3.85% due 03/26/50	70,000	84,474	84,127
MASTR ASSET BACKED SECURITIES 0.39% due 05/25/37	1,880,253	1,792,126	1,742,212
MATADOR RESOURCES CO 5.88% due 09/15/26	697,000	612,000	717,910
MATCH GROUP HLD II LLC 3.63% due 10/01/31	730,000	730,000	709,013
MATCH GROUP HLD II LLC 4.63% due 06/01/28	744,000	773,018	774,058
MATCH GROUP HLD II LLC 5.63% due 02/15/29	203,000	215,210	217,210
MATTAMY GROUP CORP 4.63% due 03/01/30	865,000	871,679	880,959
MATTAMY GROUP CORP 5.25% due 12/15/27	858,000	896,466	902,402
MATTEL INC 3.38% due 04/01/26	211,000	211,000	216,385
MATTEL INC 3.75% due 04/01/29	858,000	858,000	889,103
MATTEL INC 5.45% due 11/01/41	163,000	166,599	194,581
MATTEL INC 5.88% due 12/15/27	632,000	680,720	679,375
MATTEL INC 6.20% due 10/01/40	736,000	939,111	952,288

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MAUSER PACKAGING SOLUT 5.50% due 04/15/24	401,000	394,247	404,677
MAUSER PACKAGING SOLUT 7.25% due 04/15/25	500,000	501,314	501,268
MAXIM CRANE WORKS LLC 10.13% due 08/01/24	61,000	61,913	62,449
MC BRAZIL DWNSTRM 7.25% due 06/30/31	305,000	305,000	303,628
MCAFEE LLC FLT due 07/27/28	1,296,750	1,284,541	1,292,289
MCAFEE LLC FLT due 09/30/24	443,481	446,133	443,729
MCDONALD S CORP 1.45% due 09/01/25	80,000	79,756	80,713
MCDONALD S CORP 2.13% due 03/01/30	66,000	66,564	65,696
MCDONALD S CORP 2.63% due 09/01/29	202,000	214,644	208,368
MCDONALD S CORP 3.30% due 07/01/25	320,000	339,097	339,223
MCDONALD S CORP 3.50% due 03/01/27	110,000	118,598	118,812
MCDONALD S CORP 3.50% due 07/01/27	390,000	433,301	422,937
MCDONALD S CORP 3.63% due 09/01/49	60,000	66,763	66,343
MCDONALD S CORP 3.70% due 01/30/26	450,000	457,679	484,145
MCDONALD S CORP 3.80% due 04/01/28	180,000	180,707	197,762
MCDONALD S CORP 4.20% due 04/01/50	620,000	683,604	750,391
MCDONALD S CORP 4.88% due 12/09/45	334,000	429,763	429,109
MCGRAW HILL EDUCATION 8.00% due 08/01/29	300,000	294,947	297,705
MED TRUST 1.06% due 11/15/38	840,000	840,000	838,989
MEDLINE BORROWER, LP FLT due 10/23/28	2,784,000	2,771,242	2,782,775
MEDNAX INC 6.25% due 01/15/27	2,257,000	2,364,643	2,361,386
MEDTRONIC INC 3.50% due 03/15/25	260,000	259,128	276,816
MEG ENERGY CORP 5.88% due 02/01/29	270,000	270,178	282,671
MEG ENERGY CORP 6.50% due 01/15/25	798,000	811,302	810,968
MEGLOBAL CANADA ULC 5.88% due 05/18/30	300,000	366,968	363,375
MELCO RESORTS FINANCE 4.88% due 06/06/25	632,000	643,028	622,520
MELCO RESORTS FINANCE 5.38% due 12/04/29	604,000	616,824	585,880
MERCER INTL INC 5.13% due 02/01/29	1,815,000	1,867,116	1,853,787
MERCER INTL INC 5.50% due 01/15/26	200,000	202,893	202,500
MERCK + CO INC 0.75% due 02/24/26	530,000	528,048	519,538
MERCK + CO INC 1.45% due 06/24/30	300,000	297,790	287,227
MERCK + CO INC 2.40% due 09/15/22	500,000	506,008	504,385
MERCK + CO INC 2.75% due 12/10/51	101,000	100,754	99,939
MERCK + CO INC 2.90% due 12/10/61	2,260,000	2,253,632	2,248,255
MERCK + CO INC 3.90% due 03/07/39	1,900,000	2,239,214	2,230,086
MERITAGE HOMES CORP 3.88% due 04/15/29	1,997,000	2,070,415	2,096,850
MERITAGE HOMES CORP 5.13% due 06/06/27	533,000	541,156	587,004
MERITAGE HOMES CORP 6.00% due 06/01/25	167,000	175,274	186,205
MERITOR INC 4.50% due 12/15/28	769,000	788,001	770,923
MERLIN ENTERTAINMENTS 5.75% due 06/15/26	797,000	834,073	828,880
MERLIN PROPERTIES SOCIMI 1.88% due 12/04/34	400,000	489,206	446,328
MERRILL LYNCH MORTGAGE INVESTO 0.51% due 02/25/36	1,586,682	1,572,385	1,576,460
MET LIFE GLOB FUNDING I 1.95% due 01/13/23	11,600,000	11,775,738	11,748,750
MET LIFE GLOB FUNDING I 2.40% due 06/17/22	1,650,000	1,666,200	1,665,292
MET LIFE GLOB FUNDING I 2.65% due 04/08/22	1,850,000	1,861,924	1,861,639
MET LIFE GLOB FUNDING I 3.88% due 04/11/22	2,600,000	2,625,923	2,624,052

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MET TOWER GLOBAL FUNDING 0.55% due 07/13/22	7,750,000	7,762,499	7,753,380
MET TRANSPRTN AUTH NY DEDICATE 7.34% due 11/15/39	1,125,000	1,572,690	1,801,272
MET TRANSPRTN AUTH NY REVENUE 5.18% due 11/15/49	1,175,000	1,227,678	1,608,484
METALLOINVEST FINANCE 3.38% due 10/22/28	525,000	525,000	519,897
METINVEST BV 7.65% due 10/01/27	1,828,000	1,980,336	1,814,802
METINVEST BV 7.75% due 10/17/29	695,000	740,637	683,282
METINVEST BV 8.50% due 04/23/26	243,000	268,371	252,720
METIS MERGER SUB LLC 6.50% due 05/15/29	4,423,000	4,377,729	4,344,226
METLIFE INC 6.40% due 12/15/66	240,000	250,238	295,252
MEX BONOS DESARR FIX RT 10.00% due 11/20/36	14,400,000	843,478	850,164
MEX BONOS DESARR FIX RT 6.50% due 06/09/22	15,200,000	758,696	742,672
MEX BONOS DESARR FIX RT 7.50% due 06/03/27	54,170,000	2,689,853	2,653,920
MEX BONOS DESARR FIX RT 7.75% due 11/13/42	316,070,000	17,068,318	14,987,571
MEX BONOS DESARR FIX RT 7.75% due 11/23/34	44,010,000	2,304,656	2,166,200
MEX BONOS DESARR FIX RT 8.50% due 05/31/29	57,050,000	3,336,754	2,948,898
MEX BONOS DESARR FIX RT 8.50% due 11/18/38	48,900,000	2,758,687	2,514,294
MEXICO CITY ARPT TRUST 3.88% due 04/30/28	885,000	899,668	916,860
MEXICO CITY ARPT TRUST 4.25% due 10/31/26	640,000	675,456	677,600
MEXICO CITY ARPT TRUST 5.50% due 07/31/47	225,000	229,429	225,331
MEXICO CITY ARPT TRUST 5.50% due 10/31/46	370,000	378,108	369,445
MF1 LTD 2.21% due 07/15/35	832,045	840,461	836,621
MF1 MULTIFAMILY HOUSING MORTGA 1.12% due 12/15/34	230,000	229,798	229,802
MF1 MULTIFAMILY HOUSING MORTGA 1.56% due 07/16/36	531,000	531,000	530,031
MF1 MULTIFAMILY HOUSING MORTGA 1.86% due 11/15/35	614,000	619,549	616,423
MGIC INVESTMENT CORP 5.25% due 08/15/28	741,000	773,226	778,050
MGM CHINA HOLDINGS LTD 5.25% due 06/18/25	500,000	514,058	496,250
MGM GROWTH/MGM FINANCE 3.88% due 02/15/29	2,263,000	2,267,133	2,376,150
MGM GROWTH/MGM FINANCE 4.50% due 01/15/28	688,000	681,790	743,040
MGM GROWTH/MGM FINANCE 4.50% due 09/01/26	492,000	512,507	528,900
MGM GROWTH/MGM FINANCE 4.63% due 06/15/25	653,000	677,721	696,157
MGM GROWTH/MGM FINANCE 5.63% due 05/01/24	725,000	779,688	774,822
MGM GROWTH/MGM FINANCE 5.75% due 02/01/27	628,000	681,504	709,640
MGM RESORTS INTL 4.63% due 09/01/26	500,000	524,136	520,000
MGM RESORTS INTL 4.75% due 10/15/28	1,275,000	1,327,247	1,313,250
MGM RESORTS INTL 5.50% due 04/15/27	461,000	489,013	490,965
MGM RESORTS INTL 6.00% due 03/15/23	34,000	33,939	35,530
MGM RESORTS INTL 6.75% due 05/01/25	345,000	359,784	360,525
MGM RESORTS INTL 7.75% due 03/15/22	423,000	426,908	428,288
MH SUB I LLC FLT due 09/13/24	1,728,915	1,723,925	1,727,355
MHC COMMERCIAL MORTGAGE TRUST 1.69% due 04/15/38	500,000	498,862	499,061
MICHAELS COMPANIES, INC. FLT due 04/15/28	1,765,125	1,757,537	1,747,791
MICROCHIP TECHNOLOGY INC 0.98% due 09/01/24	2,625,000	2,625,000	2,576,772
MICRON TECHNOLOGY INC 2.70% due 04/15/32	4,190,000	4,188,017	4,194,735
MICRON TECHNOLOGY INC 3.48% due 11/01/51	1,565,000	1,565,000	1,602,137
MICROSOFT CORP 2.40% due 02/06/22	560,000	559,718	560,068
MICROSOFT CORP 2.40% due 08/08/26	1,730,000	1,721,965	1,810,403

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MICROSOFT CORP 2.53% due 06/01/50	374,000	347,610	364,720
MICROSOFT CORP 2.68% due 06/01/60	43,000	41,090	42,858
MICROSOFT CORP 2.70% due 02/12/25	320,000	316,490	334,702
MICROSOFT CORP 2.88% due 02/06/24	720,000	718,314	749,389
MICROSOFT CORP 2.92% due 03/17/52	102,000	99,206	108,295
MICROSOFT CORP 3.04% due 03/17/62	207,000	197,779	221,438
MICROSOFT CORP 3.30% due 02/06/27	1,130,000	1,126,720	1,231,388
MICROSOFT CORP 3.45% due 08/08/36	24,000	23,926	27,625
MID AMERICA APARTMENTS 1.70% due 02/15/31	675,000	671,828	644,585
MID ATLANTIC INTERSTATE 4.10% due 05/15/28	600,000	652,770	659,013
MIDAMERICAN ENERGY CO 3.10% due 05/01/27	196,000	198,000	208,079
MIDAMERICAN ENERGY CO 3.15% due 04/15/50	100,000	100,582	104,666
MIDAMERICAN ENERGY CO 3.65% due 04/15/29	1,226,000	1,271,441	1,350,992
MIDAMERICAN ENERGY CO 4.25% due 07/15/49	100,000	129,639	123,390
MIDAS OPCO HOLDINGS LLC 5.63% due 08/15/29	1,050,000	1,050,000	1,074,938
MIDCAP FINANCIAL ISSR TR 6.50% due 05/01/28	1,000,000	1,018,877	1,042,500
MIDWEST GMNG BOR/MWG FIN 4.88% due 05/01/29	1,588,000	1,588,614	1,595,940
MILEAGE PLUS HLDINGS LLC 6.50% due 06/20/27	2,638,000	2,724,142	2,816,065
MILK SPECIALTIES COMPANY FLT due 08/15/25	645,007	647,121	644,845
MILL CITY MORTGAGE TRUST 3.01% due 07/25/59	623,784	621,073	636,592
MILLICOM INTL CELLULAR 4.50% due 04/27/31	400,000	420,756	403,004
MILLICOM INTL CELLULAR 5.13% due 01/15/28	180,000	188,815	186,408
MINEJESA CAPITAL BV 5.63% due 08/10/37	500,000	544,269	522,500
MINERAL RESOURCES LTD 8.13% due 05/01/27	670,000	718,299	722,381
MINERALS TECHNOLOGIES IN 5.00% due 07/01/28	687,000	709,349	712,110
MINNESOTA SECURITIZED OPPORTUNITY FUND	1,346,928	135,000,000	136,699,749
MITSUBISHI UFJ FIN GRP 2.05% due 07/17/30	287,000	293,885	278,748
MITSUBISHI UFJ FIN GRP 2.62% due 07/18/22	3,165,000	3,204,539	3,201,034
MITSUBISHI UFJ FIN GRP 2.67% due 07/25/22	3,888,000	3,938,619	3,933,604
MITSUBISHI UFJ FIN GRP 3.00% due 02/22/22	480,000	480,057	481,707
MITSUBISHI UFJ FIN GRP 3.20% due 07/18/29	2,981,000	3,014,742	3,149,043
MITSUBISHI UFJ FIN GRP 3.46% due 03/02/23	4,000,000	4,129,038	4,118,321
MITSUBISHI UFJ FIN GRP 3.74% due 03/07/29	144,000	162,415	157,310
MIZRAHI TEFAHOT BANK LTD 3.08% due 04/07/31	895,000	900,598	888,288
MIZUHO FINANCIAL GROUP 1.02% due 10/11/23	570,000	703,409	661,296
MIZUHO FINANCIAL GROUP 2.20% due 07/10/31	3,249,000	3,317,462	3,176,496
MIZUHO FINANCIAL GROUP 2.26% due 07/09/32	200,000	202,383	195,431
MIZUHO FINANCIAL GROUP 2.56% due 09/13/25	1,320,000	1,338,591	1,355,134
MIZUHO FINANCIAL GROUP 2.60% due 09/11/22	1,000,000	1,015,963	1,014,197
MIZUHO FINANCIAL GROUP 2.84% due 07/16/25	477,000	477,000	493,793
MIZUHO FINANCIAL GROUP 2.95% due 02/28/22	4,400,000	4,417,630	4,416,804
MIZUHO FINANCIAL GROUP 3.55% due 03/05/23	5,830,000	6,026,750	6,011,791
MIZUHO FLOATER / RESIDUAL TRUS 0.34% due 05/01/23	10,000,000	10,000,000	10,000,000
MIZUHO FLOATER/RESIDUAL TRUST 0.34% due 02/15/41	2,480,468	2,480,468	2,480,468
MIZUHO FLOATER/RESIDUAL TRUST 0.34% due 06/15/56	5,365,000	5,365,000	5,365,000
MIZUHO FLOATER/RESIDUAL TRUST 0.34% due 10/01/60	5,780,000	5,780,000	5,780,000

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MIZUHO FLOATER/RESIDUAL TRUST 0.49% due 09/01/26	4,500,000	4,500,000	4,500,000
MKS INSTRUMENTS INC FLT due 10/21/28	1,225,000	1,221,938	1,221,631
MLCC MORTGAGE INVESTORS INC 0.55% due 04/25/29	65	59	63
MLN US HOLDCO LLC FLT due 11/30/25	805,922	777,568	776,893
MODIVCARE INC 5.88% due 11/15/25	580,000	607,146	609,000
MOLINA HEALTHCARE INC 3.88% due 05/15/32	580,000	580,000	583,625
MOLINA HEALTHCARE INC 3.88% due 11/15/30	1,484,000	1,572,666	1,539,650
MOLINA HEALTHCARE INC 4.38% due 06/15/28	1,036,000	1,083,927	1,067,080
MOLSON COORS BEVERAGE 3.50% due 05/01/22	130,000	130,011	131,075
MOLSON COORS BEVERAGE 4.20% due 07/15/46	1,746,000	1,998,260	1,935,359
MONDELEZ INTERNATIONAL 1.50% due 05/04/25	670,000	670,757	670,620
MONDELEZ INTERNATIONAL 2.75% due 04/13/30	209,000	221,164	215,375
MONDELEZ INTL HLDINGS NE 2.13% due 09/19/22	290,000	291,335	293,042
MONEYGRAM INTERNATIONAL 5.38% due 08/01/26	120,000	120,000	121,800
MONGOLIA INTL BOND 4.45% due 07/07/31	330,000	323,727	312,260
MONGOLIA INTL BOND 5.13% due 04/07/26	355,000	377,101	362,987
MONGOLIA INTL BOND 5.63% due 05/01/23	200,000	207,048	205,755
MONGOLIA INTL BOND 8.75% due 03/09/24	200,000	223,641	220,510
MONITCHEM HOLDCO 3 S.A. 5.25% due 03/15/25	200,000	250,120	232,159
MOODY S CORPORATION 3.10% due 11/29/61	273,000	269,300	270,639
MOOG INC 4.25% due 12/15/27	2,591,000	2,654,040	2,610,433
MORGAN STANLEY 1.51% due 07/20/27	2,109,000	2,116,685	2,075,761
MORGAN STANLEY 1.52% due 10/24/23	1,725,000	1,725,000	1,740,028
MORGAN STANLEY 1.59% due 05/04/27	1,312,000	1,314,139	1,299,066
MORGAN STANLEY 1.79% due 02/13/32	1,885,000	1,857,925	1,784,237
MORGAN STANLEY 1.93% due 04/28/32	2,990,000	2,958,831	2,856,994
MORGAN STANLEY 2.19% due 04/28/26	1,330,000	1,330,787	1,356,091
MORGAN STANLEY 2.24% due 07/21/32	3,283,000	3,289,020	3,211,018
MORGAN STANLEY 2.40% due 09/16/36	1,350,000	1,350,000	1,299,982
MORGAN STANLEY 2.48% due 09/16/36	2,035,000	2,035,000	1,959,603
MORGAN STANLEY 2.51% due 10/20/32	4,051,000	4,068,291	4,046,692
MORGAN STANLEY 2.70% due 01/22/31	3,819,000	3,989,163	3,907,159
MORGAN STANLEY 2.72% due 07/22/25	4,150,000	4,153,879	4,276,557
MORGAN STANLEY 2.75% due 05/19/22	38,975,000	39,353,454	39,324,233
MORGAN STANLEY 3.13% due 01/23/23	8,838,000	9,079,424	9,061,797
MORGAN STANLEY 3.59% due 07/22/28	5,485,000	5,613,514	5,913,334
MORGAN STANLEY 3.62% due 04/01/31	3,360,000	3,524,746	3,661,369
MORGAN STANLEY 3.63% due 01/20/27	618,000	679,445	670,010
MORGAN STANLEY 3.75% due 02/25/23	15,000,000	15,538,814	15,514,305
MORGAN STANLEY 3.77% due 01/24/29	3,537,000	3,738,261	3,848,877
MORGAN STANLEY 3.97% due 07/22/38	312,000	361,817	355,576
MORGAN STANLEY 4.00% due 07/23/25	375,000	376,102	406,403
MORGAN STANLEY 4.43% due 01/23/30	733,000	786,339	835,296
MORGAN STANLEY 7.25% due 04/01/32	100,000	149,566	142,493
MORGAN STANLEY BAML TRUST 1.26% due 02/15/48	16,326,276	585,214	478,685
MORGAN STANLEY BAML TRUST 2.66% due 02/15/46	364,881	370,339	366,570

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MORGAN STANLEY BAML TRUST 3.05% due 04/15/48	810,000	846,070	827,432
MORGAN STANLEY BAML TRUST 3.30% due 05/15/50	793,000	824,399	812,324
MORGAN STANLEY BAML TRUST 3.65% due 10/15/47	470,819	493,658	482,815
MORGAN STANLEY BAML TRUST 4.11% due 11/15/52	1,240,000	1,378,709	1,338,210
MORGAN STANLEY BAML TRUST 4.34% due 05/15/48	460,000	503,119	488,791
MORGAN STANLEY BAML TRUST 5.05% due 02/15/47	465,000	504,492	488,249
MORGAN STANLEY CAPITAL I TRUST 1.34% due 11/15/34	500,000	497,513	498,710
MORGAN STANLEY CAPITAL I TRUST 2.45% due 12/15/36	645,000	647,740	644,980
MORGAN STANLEY CAPITAL I TRUST 3.18% due 11/10/36	3,225,000	3,184,793	3,163,866
MORGAN STANLEY CAPITAL I TRUST 3.90% due 06/15/52	500,000	560,591	537,212
MORGAN STANLEY CAPITAL I TRUST 4.08% due 06/15/50	500,000	543,798	535,813
MORGAN STANLEY CAPITAL I TRUST 4.28% due 06/15/50	500,000	511,052	524,743
MORGAN STANLEY CAPITAL I TRUST 4.28% due 07/11/40	450,000	492,353	494,032
MORGAN STANLEY CAPITAL I TRUST 4.30% due 09/09/32	450,000	468,312	458,402
MORGAN STANLEY CAPITAL I TRUST 5.07% due 12/15/51	250,000	258,404	267,852
MORGAN STANLEY CAPITAL INC 0.77% due 12/25/34	1,554,382	1,471,765	1,548,650
MORGAN STANLEY CAPITAL INC 0.84% due 01/25/34	1,580,601	1,649,840	1,552,921
MORGAN STANLEY CAPITAL INC 1.00% due 08/25/34	1,827,052	1,822,587	1,817,137
MORGAN STANLEY MORTGAGE CAPITA 0.34% due 09/13/39	27,151,000	555,539	510,626
MORGAN STANLEY MORTGAGE LOAN T 0.27% due 12/25/36	1,046,868	1,046,868	520,931
MORGAN STANLEY MORTGAGE LOAN T 0.93% due 09/25/35	1,463,000	1,463,451	1,463,842
MORTGAGE LOAN RESECURITIZATION 0.44% due 04/16/36	3,167,534	2,653,199	2,976,468
MORTGAGEIT TRUST 0.61% due 05/25/35	930,896	928,590	939,854
MOTABILITY OPERATIONS GR 0.13% due 07/20/28	210,000	251,844	233,628
MOTEL 6 TRUST 0.99% due 09/15/38	993,000	993,000	992,688
MOTION BONDCO DAC 6.63% due 11/15/27	1,015,000	1,029,718	1,025,150
MOTION FINCO SARL FLT due 11/12/26	513,532	496,398	501,151
MOTOROLA SOLUTIONS INC 2.30% due 11/15/30	452,000	449,757	436,672
MOTOROLA SOLUTIONS INC 2.75% due 05/24/31	688,000	688,000	689,239
MOTOROLA SOLUTIONS INC 4.60% due 02/23/28	282,000	324,983	318,386
MOTOROLA SOLUTIONS INC 4.60% due 05/23/29	1,097,000	1,236,976	1,253,331
MOTOROLA SOLUTIONS INC 5.50% due 09/01/44	115,000	137,196	149,692
MOZART DEBT MERGER SUB 3.88% due 04/01/29	1,605,000	1,605,000	1,599,334
MOZART DEBT MERGER SUB 5.25% due 10/01/29	2,087,000	2,089,406	2,115,467
MP CLO VII, LTD 2.32% due 10/18/28	1,000,000	1,000,469	999,495
MPH ACQUISITION HOLDINGS 5.50% due 09/01/28	2,330,000	2,332,522	2,362,038
MPH ACQUISITION HOLDINGS 5.75% due 11/01/28	655,000	639,124	622,905
MPH ACQUISITION HOLDINGS LLC FLT due 08/17/28	2,125,000	2,101,444	2,070,558
MPLX LP 2.65% due 08/15/30	550,000	549,581	547,487
MPLX LP 4.50% due 04/15/38	210,000	207,837	235,169
MPLX LP 4.70% due 04/15/48	3,125,000	3,118,723	3,605,402
MPLX LP 4.80% due 02/15/29	600,000	603,454	685,091
MPLX LP 4.88% due 06/01/25	620,000	600,847	678,441
MPLX LP 4.88% due 12/01/24	760,000	763,966	824,901
MPLX LP 5.50% due 02/15/49	610,000	605,225	778,969
MPT OPER PARTNERSP/FINL 3.50% due 03/15/31	1,835,000	1,885,014	1,855,644

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MPT OPER PARTNERSP/FINL 4.63% due 08/01/29	1,062,000	1,123,205	1,120,410
MRCD MORTGAGE TRUST 2.72% due 12/15/36	1,130,000	1,174,667	1,147,123
MSCG TRUST 1.01% due 10/15/37	1,523,000	1,524,847	1,522,061
MSCG TRUST 3.58% due 06/07/35	2,230,000	2,257,608	2,311,925
MSCI INC 3.63% due 11/01/31	752,000	752,000	780,200
MSCI INC 3.88% due 02/15/31	1,146,000	1,184,064	1,193,273
MSCI INC 4.00% due 11/15/29	500,000	528,100	522,500
MSG III SECURITIZATION TRUST 0.84% due 06/25/54	2,270,000	2,270,000	2,268,352
MUELLER WATER PRODUCTS 4.00% due 06/15/29	510,000	526,337	515,100
MUFG UNION BANK NA 2.10% due 12/09/22	10,000,000	10,155,670	10,127,713
MURPHY OIL CORP 5.88% due 12/01/27	905,000	885,237	934,385
MVW OWNER TRUST 1.43% due 05/20/39	2,495,000	2,494,326	2,464,984
MVW OWNER TRUST 1.83% due 05/20/39	2,035,000	2,030,291	2,021,701
NABORS INDUSTRIES LTD 7.25% due 01/15/26	895,000	880,108	827,875
NABORS INDUSTRIES LTD 7.50% due 01/15/28	350,000	337,726	316,750
NATIONAL AUSTRALIA BANK 0.88% due 05/22/22	6,000,000	6,015,407	6,015,636
NATIONAL BANK OF CANADA 2.10% due 02/01/23	3,000,000	3,047,624	3,040,426
NATIONAL BANK OF CANADA 2.15% due 10/07/22	18,000,000	18,260,477	18,217,079
NATIONAL EXPRESS GROUP P 4.25% due 12/31/99	200,000	289,579	275,720
NATIONAL FUEL GAS CO 2.95% due 03/01/31	150,000	149,916	150,737
NATIONAL RETAIL PROP INC 3.00% due 04/15/52	102,000	99,651	96,399
NATIONAL RETAIL PROP INC 3.10% due 04/15/50	118,000	109,552	114,017
NATIONAL RETAIL PROP INC 3.50% due 04/15/51	442,000	453,646	454,246
NATIONAL RETAIL PROP INC 3.90% due 06/15/24	515,000	514,512	543,776
NATIONAL SECS CLEARING 1.20% due 04/23/23	410,000	409,830	412,791
NATIONAL SECS CLEARING 1.50% due 04/23/25	340,000	339,551	342,040
NATIONSTAR MTG HLD INC 5.13% due 12/15/30	1,250,000	1,274,476	1,234,375
NATIONSTAR MTG HLD INC 5.50% due 08/15/28	500,000	508,060	510,000
NATIONSTAR MTG HLD INC 5.75% due 11/15/31	790,000	790,000	786,050
NATIONSTAR MTG HLD INC 6.00% due 01/15/27	360,000	371,282	375,012
NATIONWIDE BLDG SOCIETY 4.30% due 03/08/29	500,000	566,702	550,993
NATIXIS COMMERCIAL MORTGAGE SE 3.05% due 08/15/36	1,140,000	1,169,658	1,145,216
NATIXIS COMMERCIAL MORTGAGE SE 3.66% due 08/15/36	1,020,000	1,021,190	1,005,517
NATURGY FINANCE BV 2.37% due 12/31/99	100,000	113,505	113,910
NATWEST GROUP PLC 1.64% due 06/14/27	2,600,000	2,603,989	2,564,345
NATWEST GROUP PLC 3.50% due 05/15/23	2,738,000	2,736,671	2,761,925
NATWEST GROUP PLC 3.75% due 11/01/29	500,000	500,000	521,352
NATWEST GROUP PLC 4.27% due 03/22/25	1,250,000	1,250,000	1,322,810
NATWEST GROUP PLC 4.52% due 06/25/24	200,000	200,000	209,225
NATWEST GROUP PLC 4.89% due 05/18/29	1,160,000	1,197,288	1,326,729
NATWEST GROUP PLC 5.13% due 12/31/99	1,000,000	1,314,800	1,420,480
NATWEST GROUP PLC 6.00% due 12/19/23	2,100,000	2,112,190	2,281,952
NATWEST GROUP PLC 6.00% due 12/31/99	900,000	955,207	984,888
NATWEST GROUP PLC 6.13% due 12/15/22	7,825,000	7,830,821	8,184,163
NATWEST MARKETS PLC 3.63% due 09/29/22	17,090,000	17,504,529	17,471,090
NAVIENT CORP 4.88% due 03/15/28	1,733,000	1,720,564	1,728,668

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NAVIENT CORP 5.50% due 01/25/23	156,000	157,855	162,474
NAVIENT CORP 5.63% due 08/01/33	250,000	236,443	238,126
NAVIENT CORP 5.88% due 10/25/24	613,000	623,394	653,611
NAVIENT CORP 6.75% due 06/25/25	215,000	230,814	236,500
NAVIENT STUDENT LOAN TRUST 0.84% due 03/25/67	21,582,000	21,582,000	21,400,940
NAVIENT STUDENT LOAN TRUST 0.84% due 05/15/69	271,544	271,505	268,113
NAVIENT STUDENT LOAN TRUST 0.94% due 07/15/69	3,590,368	3,574,845	3,553,047
NAVIENT STUDENT LOAN TRUST 0.97% due 12/16/69	4,548,219	4,547,228	4,470,603
NAVIENT STUDENT LOAN TRUST 0.99% due 01/15/43	1,264,338	1,267,248	1,267,689
NAVIENT STUDENT LOAN TRUST 1.09% due 04/15/69	950,746	950,746	956,045
NAVIENT STUDENT LOAN TRUST 1.22% due 07/15/69	780,441	780,383	778,524
NAVIENT STUDENT LOAN TRUST 1.24% due 07/26/66	1,413,099	1,433,680	1,431,584
NAVIENT STUDENT LOAN TRUST 1.26% due 04/15/60	1,308,870	1,308,870	1,306,969
NAVIENT STUDENT LOAN TRUST 1.35% due 06/25/65	248,433	250,890	253,983
NAVIENT STUDENT LOAN TRUST 1.44% due 06/25/65	1,925,045	1,958,206	1,981,025
NAVIENT STUDENT LOAN TRUST 1.59% due 07/26/49	200,000	192,767	198,960
NAVIENT STUDENT LOAN TRUST 3.13% due 02/15/68	321,702	321,551	327,900
NAVIENT STUDENT LOAN TRUST 4.00% due 12/15/59	97,111	97,099	99,500
NBK TIER 1 FNC LTD 3.63% due 12/31/99	200,000	200,000	197,560
NCL CORPORATION LTD 10.25% due 02/01/26	130,000	140,073	151,208
NCL CORPORATION LTD 3.63% due 12/15/24	1,720,000	1,659,252	1,623,250
NCL CORPORATION LTD 5.88% due 03/15/26	1,643,000	1,643,000	1,635,722
NCL FINANCE LTD 6.13% due 03/15/28	749,000	762,868	737,765
NCR CORP 5.00% due 10/01/28	315,000	315,000	324,450
NCR CORP 5.13% due 04/15/29	1,579,000	1,579,055	1,634,581
NCR CORP 5.25% due 10/01/30	2,854,000	2,991,268	2,932,485
NCR CORP 6.13% due 09/01/29	354,000	359,899	378,300
NCR CORPORATION FLT due 08/28/26	493,687	492,140	488,444
NELNET STUDENT LOAN TRUST 0.38% due 06/25/41	2,083,668	1,931,360	1,919,793
NELNET STUDENT LOAN TRUST 0.69% due 06/25/41	360,248	357,227	358,387
NELNET STUDENT LOAN TRUST 0.69% due 09/25/47	1,933,062	1,922,680	1,923,010
NELNET STUDENT LOAN TRUST 0.70% due 09/25/47	390,478	388,085	388,448
NELNET STUDENT LOAN TRUST 0.83% due 04/20/62	1,702,581	1,702,581	1,706,608
NELNET STUDENT LOAN TRUST 0.87% due 04/20/62	2,292,292	2,292,292	2,294,736
NELNET STUDENT LOAN TRUST 1.36% due 04/20/62	2,302,396	2,300,207	2,259,051
NELNET STUDENT LOAN TRUST 1.59% due 03/25/48	300,000	302,611	301,456
NELNET STUDENT LOAN TRUST 1.59% due 06/25/54	150,000	141,574	146,672
NELNET STUDENT LOAN TRUST 1.63% due 04/20/62	1,195,089	1,194,999	1,187,053
NEMAK SAB DE CV 3.63% due 06/28/31	300,000	300,000	292,500
NEPTUNE ENERGY BONDCO 6.63% due 05/15/25	400,000	405,204	408,500
NESCO HOLDINGS II INC 5.50% due 04/15/29	3,948,000	4,063,614	4,076,310
NETFLIX INC 4.38% due 11/15/26	185,000	205,255	204,888
NETFLIX INC 4.63% due 05/15/29	900,000	1,304,763	1,276,803
NETFLIX INC 4.88% due 04/15/28	525,000	603,833	598,500
NETFLIX INC 4.88% due 06/15/30	3,780,000	4,385,701	4,408,425
NETFLIX INC 5.38% due 11/15/29	313,000	362,740	371,688

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NETFLIX INC 5.75% due 03/01/24	845,000	926,483	918,938
NETFLIX INC 5.88% due 11/15/28	194,000	226,859	233,285
NETFLIX INC 6.38% due 05/15/29	634,000	713,399	787,745
NEUBERGER BERMAN CLO LTD 1.22% due 07/16/35	2,640,000	2,640,000	2,637,885
NEUBERGER BERMAN CLO LTD 1.77% due 10/17/30	250,000	250,252	250,124
NEUBERGER BERMAN CLO LTD 2.87% due 04/16/33	800,000	800,000	791,790
NEUBERGER BERMAN GRP/FIN 4.50% due 03/15/27	900,000	982,559	999,998
NEW CENTURY HOME EQUITY LOAN T 0.81% due 10/25/33	624,556	639,783	622,828
NEW ENTERPRISE STONE + L 5.25% due 07/15/28	2,427,000	2,444,153	2,460,978
NEW ENTERPRISE STONE + L 9.75% due 07/15/28	70,000	77,361	74,900
NEW FORTRESS ENERGY INC 6.50% due 09/30/26	890,000	900,232	883,325
NEW JERSEY ST TRANSPRTN TRUST 6.56% due 12/15/40	215,000	258,076	316,147
NEW JERSEY ST TURNPIKE AUTH 7.10% due 01/01/41	3,885,000	4,430,688	6,095,255
NEW METRO GLOBAL LTD 4.50% due 05/02/26	200,000	159,323	169,659
NEW RESIDENTIAL MORTGAGE LOAN 1.16% due 11/27/56	508,649	508,646	505,422
NEW RESIDENTIAL MORTGAGE LOAN 2.71% due 11/25/59	1,444,778	1,479,510	1,450,626
NEW RESIDENTIAL MORTGAGE LOAN 2.75% due 07/25/59	3,162,071	3,180,138	3,219,921
NEW RESIDENTIAL MORTGAGE LOAN 2.75% due 11/25/59	2,655,956	2,697,872	2,699,807
NEW RESIDENTIAL MORTGAGE LOAN 4.00% due 05/25/57	1,089,115	1,136,571	1,141,753
NEW YORK LIFE GLOBAL FDG 0.95% due 06/24/25	340,000	339,759	335,015
NEW YORK ST DORM AUTH ST PERSO 5.00% due 02/15/31	365,000	463,295	472,732
NEWCREST FINANCE PTY LTD 3.25% due 05/13/30	350,000	349,033	366,560
NEWELL BRANDS INC 4.88% due 06/01/25	216,000	222,527	235,440
NEWELL BRANDS INC 5.88% due 04/01/36	170,000	205,381	209,525
NEWELL BRANDS INC 6.00% due 04/01/46	1,050,000	1,375,855	1,347,192
NEWS CORP 3.88% due 05/15/29	125,000	125,000	126,250
NEXA RESOURCES SA 5.38% due 05/04/27	200,000	218,745	212,252
NEXSTAR BROADCASTING INC FLT due 09/18/26	1,810,000	1,810,491	1,804,805
NEXSTAR MEDIA INC 4.75% due 11/01/28	592,000	607,465	603,100
NEXSTAR MEDIA INC 5.63% due 07/15/27	2,333,000	2,452,045	2,459,262
NEXTERA ENERGY CAPITAL 1.90% due 06/15/28	2,280,000	2,278,760	2,255,964
NEXTERA ENERGY OPERATING 3.88% due 10/15/26	268,000	283,032	283,812
NEXTERA ENERGY OPERATING 4.25% due 07/15/24	2,140,000	2,233,969	2,222,925
NEXTERA ENERGY OPERATING 4.50% due 09/15/27	1,181,000	1,227,183	1,275,480
NEXUS BUYER LLC FLT due 10/29/29	357,820	354,300	357,373
NEXUS BUYER LLC FLT due 11/09/26	493,703	491,057	490,968
NFP CORP 4.88% due 08/15/28	1,667,000	1,683,511	1,683,670
NFP CORP 6.88% due 08/15/28	3,948,000	4,102,271	3,958,186
NGPL PIPECO LLC 3.25% due 07/15/31	354,000	356,169	359,587
NGPL PIPECO LLC 4.88% due 08/15/27	378,000	413,721	420,584
NGPL PIPECO LLC 7.77% due 12/15/37	454,000	577,470	635,618
NIDDA HEALTHCARE HOLDING 3.50% due 09/30/24	500,000	601,695	566,687
NIELSEN FINANCE LLC/CO 4.50% due 07/15/29	313,000	313,000	307,911
NIELSEN FINANCE LLC/CO 4.75% due 07/15/31	1,165,000	1,165,000	1,150,438
NIELSEN FINANCE LLC/CO 5.63% due 10/01/28	2,041,000	2,143,054	2,107,333
NIELSEN FINANCE LLC/CO 5.88% due 10/01/30	1,186,000	1,258,426	1,252,226

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NIKE INC 2.40% due 03/27/25	260,000	270,393	269,170
NIKE INC 2.75% due 03/27/27	420,000	448,790	444,949
NIKE INC 3.38% due 03/27/50	790,000	842,247	893,003
NISOURCE INC 3.60% due 05/01/30	225,000	224,294	242,510
NISOURCE INC 4.38% due 05/15/47	2,971,000	3,099,313	3,498,225
NISOURCE INC 5.25% due 02/15/43	916,000	1,067,831	1,171,652
NISSAN AUTO LEASE TRUST 0.34% due 12/15/22	10,773,769	10,774,563	10,774,793
NISSAN MOTOR ACCEPTANCE 2.45% due 09/15/28	162,000	161,941	157,450
NISSAN MOTOR ACCEPTANCE 2.75% due 03/09/28	429,000	428,831	425,920
NISSAN MOTOR CO 3.04% due 09/15/23	580,000	580,000	595,128
NISSAN MOTOR CO 3.52% due 09/17/25	1,720,000	1,754,066	1,802,867
NISSAN MOTOR CO 4.35% due 09/17/27	910,000	910,000	982,388
NISSAN MOTOR CO 4.81% due 09/17/30	4,108,000	4,189,254	4,594,224
NMI HOLDINGS 7.38% due 06/01/25	340,000	372,160	386,070
NOBIAN FINANCE B 3.63% due 07/15/26	100,000	119,265	112,441
NOMURA ASSET ACCEPTANCE CORPOR 1.20% due 12/25/34	817,208	817,208	821,428
NOMURA HOLDINGS INC 2.61% due 07/14/31	1,007,000	1,010,555	993,727
NORFOLK SOUTHERN CORP 2.55% due 11/01/29	474,000	493,175	485,120
NORFOLK SOUTHERN CORP 3.05% due 05/15/50	168,000	162,079	171,124
NORTHERN NATURAL GAS CO 4.30% due 01/15/49	322,000	333,429	376,452
NORTHERN OIL AND GAS INC 8.13% due 03/01/28	650,000	690,211	685,750
NORTHERN STATES PWR MINN 2.60% due 06/01/51	309,000	316,317	294,776
NORTHERN STATES PWR MINN 2.90% due 03/01/50	203,000	200,595	204,943
NORTHERN STATES PWR MINN 3.20% due 04/01/52	88,000	87,678	93,236
NORTHRIVER MIDSTREAM FIN 5.63% due 02/15/26	730,000	746,946	759,791
NORTHROP GRUMMAN CORP 2.93% due 01/15/25	3,270,000	3,256,949	3,406,339
NORTHROP GRUMMAN CORP 3.25% due 01/15/28	5,440,000	5,241,503	5,821,985
NORTHROP GRUMMAN CORP 4.03% due 10/15/47	820,000	888,899	966,957
NORTHROP GRUMMAN CORP 4.75% due 06/01/43	115,000	141,742	144,654
NORTHROP GRUMMAN CORP 5.25% due 05/01/50	930,000	1,181,853	1,302,593
NORTHWEST FIBER LLC/NORT 4.75% due 04/30/27	597,000	597,000	591,030
NORTHWEST FLORIDA TIMBER 4.75% due 03/04/29	480,000	475,850	498,772
NORTHWEST PIPELINE LLC 4.00% due 04/01/27	616,000	637,177	669,306
NORTHWESTERN MUTUAL LIFE 6.06% due 03/30/40	45,000	45,000	63,662
NOTA DO TESOURO NACIONAL 0.00% due 01/01/25	6,010,000	1,331,160	1,063,149
NOTA DO TESOURO NACIONAL 0.00% due 01/01/29	23,870,000	5,402,500	4,165,519
NOTA DO TESOURO NACIONAL 0.00% due 01/01/31	9,350,000	2,108,521	1,610,035
NOTA DO TESOURO NACIONAL 10.00% due 01/01/27	43,339,000	8,858,099	7,629,961
NOVA CHEMICALS CORP 4.25% due 05/15/29	590,000	590,289	592,395
NOVA CHEMICALS CORP 4.88% due 06/01/24	720,000	718,529	743,400
NOVASTAR HOME EQUITY LOAN 1.74% due 09/25/34	5,375,610	5,187,405	5,433,971
NOVELIS CORP 3.25% due 11/15/26	897,000	897,000	904,849
NOVELIS CORP 3.88% due 08/15/31	357,000	357,000	354,769
NOVELIS CORP 4.75% due 01/30/30	1,749,000	1,804,836	1,838,636
NRG ENERGY INC 2.45% due 12/02/27	375,000	386,869	371,572
NRG ENERGY INC 3.38% due 02/15/29	685,000	693,627	671,232

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NRG ENERGY INC 3.63% due 02/15/31	3,252,000	3,218,194	3,170,700
NRG ENERGY INC 3.88% due 02/15/32	4,264,000	4,271,458	4,178,720
NRG ENERGY INC 4.45% due 06/15/29	212,000	236,397	230,620
NRG ENERGY INC 5.25% due 06/15/29	683,000	722,282	731,756
NRG ENERGY INC 6.63% due 01/15/27	220,000	226,180	228,698
NTT FINANCE CORP 0.37% due 03/03/23	3,000,000	2,997,945	2,987,523
NUFARM AUSTRALIA/AMERICA 5.75% due 04/30/26	1,440,000	1,467,514	1,472,717
NUSTAR LOGISTICS LP 5.63% due 04/28/27	36,000	36,087	38,070
NUSTAR LOGISTICS LP 5.75% due 10/01/25	658,000	684,638	708,087
NUSTAR LOGISTICS LP 6.00% due 06/01/26	305,000	296,205	330,925
NUSTAR LOGISTICS LP 6.38% due 10/01/30	1,575,000	1,672,675	1,748,250
NVIDIA CORP 1.55% due 06/15/28	725,000	722,872	719,213
NVIDIA CORP 3.50% due 04/01/40	760,000	784,956	854,093
NVIDIA CORP 3.50% due 04/01/50	1,775,000	1,878,839	2,023,451
NVIDIA CORP 3.70% due 04/01/60	730,000	789,426	872,401
NXP BV/NXP FDG/NXP USA 2.50% due 05/11/31	1,150,000	1,146,280	1,152,936
NXP BV/NXP FDG/NXP USA 2.70% due 05/01/25	130,000	131,009	134,300
NXP BV/NXP FDG/NXP USA 3.13% due 02/15/42	1,301,000	1,286,853	1,309,054
NXP BV/NXP FDG/NXP USA 3.25% due 11/30/51	30,000	29,632	29,980
NXP BV/NXP FDG/NXP USA 3.40% due 05/01/30	1,711,000	1,774,249	1,823,431
NXP BV/NXP FDG/NXP USA 4.30% due 06/18/29	3,183,000	3,627,382	3,566,014
NY STATE ELECTRIC + GAS 3.30% due 09/15/49	1,700,000	1,790,181	1,769,508
OAK HILL CREDIT PARTNERS 1.37% due 10/19/32	470,000	470,000	470,031
OAK STREET INVESTMENT GRADE NE 1.85% due 11/20/50	1,206,763	1,206,716	1,195,327
OAK STREET INVESTMENT GRADE NE 3.39% due 11/20/50	423,000	427,108	434,705
OAK STREET INVESTMENT GRADE NE 5.11% due 11/20/50	400,000	430,696	418,399
OAKTOWN RE LTD 1.64% due 07/25/28	691,953	691,953	691,953
OAKTOWN RE LTD 1.70% due 10/25/33	5,000,000	5,000,000	5,002,913
OAKTREE CLO LTD 3.93% due 04/22/30	650,000	650,000	634,487
OASIS PETROLEUM INC 6.38% due 06/01/26	745,000	769,758	780,388
OCCIDENTAL PETROLEUM COR 2.90% due 08/15/24	3,825,000	3,408,705	3,907,238
OCCIDENTAL PETROLEUM COR 3.00% due 02/15/27	1,373,000	1,342,532	1,393,595
OCCIDENTAL PETROLEUM COR 3.20% due 08/15/26	2,144,000	2,156,285	2,209,435
OCCIDENTAL PETROLEUM COR 3.40% due 04/15/26	860,000	833,504	882,085
OCCIDENTAL PETROLEUM COR 3.50% due 08/15/29	4,594,000	4,237,849	4,719,416
OCCIDENTAL PETROLEUM COR 4.10% due 02/15/47	620,000	618,815	607,600
OCCIDENTAL PETROLEUM COR 4.20% due 03/15/48	4,861,000	4,640,112	4,861,000
OCCIDENTAL PETROLEUM COR 4.40% due 04/15/46	4,377,000	3,748,436	4,486,425
OCCIDENTAL PETROLEUM COR 4.40% due 08/15/49	1,143,000	1,032,366	1,157,288
OCCIDENTAL PETROLEUM COR 4.50% due 07/15/44	985,000	963,769	1,014,555
OCCIDENTAL PETROLEUM COR 4.63% due 06/15/45	2,267,000	2,110,441	2,352,013
OCCIDENTAL PETROLEUM COR 5.50% due 12/01/25	1,553,000	1,602,180	1,722,852
OCCIDENTAL PETROLEUM COR 5.55% due 03/15/26	1,555,000	1,710,799	1,731,182
OCCIDENTAL PETROLEUM COR 6.13% due 01/01/31	1,632,000	1,705,844	1,982,880
OCCIDENTAL PETROLEUM COR 6.20% due 03/15/40	217,000	236,303	266,910
OCCIDENTAL PETROLEUM COR 6.45% due 09/15/36	3,035,000	3,433,093	3,869,640

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OCCIDENTAL PETROLEUM COR 6.60% due 03/15/46	783,000	878,181	1,015,943
OCCIDENTAL PETROLEUM COR 6.63% due 09/01/30	1,013,000	1,006,852	1,253,588
OCCIDENTAL PETROLEUM COR 6.95% due 07/01/24	1,570,000	1,726,292	1,745,573
OCCIDENTAL PETROLEUM COR 7.50% due 05/01/31	613,000	615,746	806,478
OCCIDENTAL PETROLEUM COR 7.88% due 09/15/31	600,000	701,203	801,000
OCCIDENTAL PETROLEUM COR 8.50% due 07/15/27	170,000	189,544	212,075
OCCIDENTAL PETROLEUM COR 8.88% due 07/15/30	1,000,000	1,160,130	1,348,660
OCEAN TRAILS CLO 1.35% due 10/15/34	4,300,000	4,300,000	4,301,441
OCEAN TRAILS CLO 2.37% due 07/15/28	600,000	600,000	599,996
OCEANEERING INTL INC 6.00% due 02/01/28	640,000	602,804	627,898
OCI NV 3.63% due 10/15/25	200,000	252,664	235,571
OCI NV 4.63% due 10/15/25	926,000	955,953	960,725
OCP CLO LTD 1.28% due 10/20/34	250,000	250,000	250,857
OCP CLO LTD 1.52% due 04/26/31	250,000	250,104	250,446
OCP CLO LTD 1.87% due 10/26/30	250,000	250,270	251,153
OCP CLO LTD 3.12% due 10/18/28	800,000	800,000	803,434
OCTAGON INVESTMENT PARTNERS 35 1.53% due 01/20/31	4,905,000	4,905,000	4,870,003
OCTAGON INVESTMENT PARTNERS 45 1.45% due 10/15/32	1,000,000	1,000,000	1,000,318
OCTAGON INVESTMENT PARTNERS LT 1.59% due 04/16/31	8,500,000	8,386,652	8,446,816
OHA CREDIT PARTNERS LTD 3.02% due 07/23/30	1,000,000	998,862	992,392
OHA LOAN FUNDING LTD 1.73% due 01/20/33	250,000	250,816	250,026
OHIO POWER COMPANY 1.63% due 01/15/31	163,000	162,044	153,262
OHIO POWER COMPANY 2.90% due 10/01/51	217,000	215,968	209,257
OHIO POWER COMPANY 4.15% due 04/01/48	160,000	179,054	187,658
OI EUROPEAN GROUP BV 2.88% due 02/15/25	200,000	246,052	229,192
OI MOVEL SA 8.75% due 07/30/26	1,060,000	1,103,179	1,091,811
OI SA 10.00% due 07/27/25	6,409,000	6,650,007	5,623,962
OIL + GAS HOLDING 7.50% due 10/25/27	400,000	452,076	432,678
OIL + GAS HOLDING 7.63% due 11/07/24	204,000	223,709	219,810
OIL + GAS HOLDING 8.38% due 11/07/28	253,000	295,510	287,471
OLIN CORP 5.63% due 08/01/29	1,725,000	1,838,795	1,868,089
OLYMPUS WTR US HLDG CORP 4.25% due 10/01/28	1,531,000	1,531,000	1,522,396
OLYMPUS WTR US HLDG CORP 6.25% due 10/01/29	1,425,000	1,423,718	1,389,375
OMAN GOV INTERNTL BOND 4.75% due 06/15/26	430,000	436,772	442,252
OMAN GOV INTERNTL BOND 5.38% due 03/08/27	3,695,000	3,572,223	3,868,850
OMAN GOV INTERNTL BOND 5.63% due 01/17/28	500,000	528,126	530,000
OMAN GOV INTERNTL BOND 6.00% due 08/01/29	695,000	740,778	747,973
OMAN GOV INTERNTL BOND 6.25% due 01/25/31	400,000	426,927	436,932
OMAN GOV INTERNTL BOND 6.50% due 03/08/47	2,951,000	2,895,916	2,924,146
OMAN GOV INTERNTL BOND 6.75% due 01/17/48	896,000	882,181	910,426
OMAN GOV INTERNTL BOND 6.75% due 10/28/27	1,428,000	1,479,038	1,599,360
OMAN GOV INTERNTL BOND 7.00% due 01/25/51	1,010,000	1,019,355	1,056,258
OMAN GOV INTERNTL BOND 7.38% due 10/28/32	600,000	630,792	699,024
OMAN SOVEREIGN SUKUK 4.88% due 06/15/30	200,000	212,963	212,500
OMEGA HLTHCARE INVESTORS 4.95% due 04/01/24	2,500,000	2,515,130	2,669,497
ON SEMICONDUCTOR CORP 3.88% due 09/01/28	3,635,000	3,713,409	3,725,875

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ONCOR ELECTRIC DELIVERY 3.10% due 09/15/49	222,000	229,350	231,652
ONCOR ELECTRIC DELIVERY 3.70% due 11/15/28	544,000	566,967	598,715
ONE MARKET PLAZA TRUST 4.02% due 02/10/32	884,000	904,393	882,406
ONE NEW YORK PLAZA TRUST 2020 1.06% due 01/15/36	480,000	480,000	479,055
ONEMAIN FINANCE CORP 3.50% due 01/15/27	765,000	765,000	756,394
ONEMAIN FINANCE CORP 3.88% due 09/15/28	250,000	250,000	245,000
ONEMAIN FINANCE CORP 4.00% due 09/15/30	1,950,000	1,960,754	1,917,591
ONEMAIN FINANCE CORP 5.38% due 11/15/29	1,565,000	1,725,786	1,701,617
ONEMAIN FINANCE CORP 5.63% due 03/15/23	440,000	444,205	459,604
ONEMAIN FINANCE CORP 6.13% due 03/15/24	4,460,000	4,409,030	4,728,626
ONEMAIN FINANCE CORP 6.88% due 03/15/25	50,000	55,625	55,625
ONEMAIN FINANCE CORP 7.13% due 03/15/26	423,000	481,928	482,220
ONEOK INC 4.35% due 03/15/29	500,000	498,809	544,936
ONEOK INC 4.55% due 07/15/28	3,900,000	3,902,435	4,305,600
ONSLOW BAY FINANCIAL LLC 1.05% due 07/25/61	3,638,624	3,638,553	3,589,531
ONSLOW BAY FINANCIAL LLC 1.96% due 10/25/61	552,815	552,806	550,703
OP CORPORATE BANK PLC 1.63% due 06/09/30	1,005,000	1,254,157	1,169,035
OP SERVICIOS MEGA 8.25% due 02/11/25	376,000	394,287	349,680
OPEN TEXT CORP 3.88% due 02/15/28	500,000	516,979	509,625
OPEN TEXT CORP 3.88% due 12/01/29	205,000	205,000	207,563
OPEN TEXT HOLDINGS INC 4.13% due 12/01/31	140,000	140,000	141,400
OPORTUN FUNDING LLC 1.47% due 05/08/31	300,000	299,971	298,091
OPTION CARE HEALTH INC FLT due 10/27/28	500,000	500,250	498,905
OQ SAOC 5.13% due 05/06/28	459,000	462,029	466,482
ORACLE CORP 1.65% due 03/25/26	1,330,000	1,332,154	1,319,716
ORACLE CORP 2.30% due 03/25/28	657,000	664,938	654,964
ORACLE CORP 2.50% due 05/15/22	7,545,000	7,589,791	7,576,079
ORACLE CORP 2.80% due 04/01/27	2,031,000	2,130,130	2,093,930
ORACLE CORP 2.88% due 03/25/31	1,090,000	1,092,936	1,096,943
ORACLE CORP 2.95% due 04/01/30	2,200,000	2,198,085	2,225,005
ORACLE CORP 3.60% due 04/01/40	2,340,000	2,585,985	2,346,680
ORACLE CORP 3.60% due 04/01/50	4,240,000	4,724,593	4,151,549
ORACLE CORP 3.65% due 03/25/41	1,585,000	1,574,603	1,602,647
ORACLE CORP 3.80% due 11/15/37	345,000	403,918	360,207
ORACLE CORP 3.85% due 07/15/36	229,000	251,440	241,902
ORACLE CORP 3.90% due 05/15/35	1,845,000	2,139,653	1,976,074
ORACLE CORP 4.00% due 07/15/46	1,904,000	1,946,178	1,976,204
ORACLE CORP 4.10% due 03/25/61	908,000	948,480	946,334
ORACLE CORP 4.30% due 07/08/34	567,000	643,770	627,989
ORACLE CORP 5.38% due 07/15/40	1,370,000	1,712,094	1,672,921
ORANO SA 2.75% due 03/08/28	200,000	252,713	236,538
ORBIA ADVANCE CORP SAB 1.88% due 05/11/26	700,000	699,331	689,773
ORBIA ADVANCE CORP SAB 2.88% due 05/11/31	670,000	662,508	659,113
ORGANON + CO/ORG 2.88% due 04/30/28	1,000,000	1,189,750	1,144,830
ORGANON + CO/ORG 4.13% due 04/30/28	1,138,000	1,138,000	1,156,493
ORGANON + CO/ORG 5.13% due 04/30/31	2,888,000	2,898,818	3,017,036

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ORGANON AND CO. FLT due 06/02/28	867,750	863,753	867,932
ORTHO CLINICAL DIAGNOSTICS SA FLT due 06/30/25	1,001,757	1,000,838	1,000,505
ORTHO CLINICAL INC/SA 7.25% due 02/01/28	691,000	730,456	742,825
ORTHO CLINICAL INC/SA 7.38% due 06/01/25	1,184,000	1,235,528	1,249,120
OTIS WORLDWIDE CORP 2.06% due 04/05/25	230,000	230,001	233,824
OTIS WORLDWIDE CORP 2.29% due 04/05/27	475,000	474,999	484,009
OTIS WORLDWIDE CORP 2.57% due 02/15/30	50,000	49,997	50,719
OUTFRONT MEDIA CAP LLC/C 4.25% due 01/15/29	2,025,000	2,025,056	2,028,686
OUTFRONT MEDIA CAP LLC/C 4.63% due 03/15/30	1,928,000	1,939,080	1,923,180
OUTFRONT MEDIA CAP LLC/C 5.00% due 08/15/27	1,630,000	1,645,318	1,667,946
OVINTIV EXPLORATION INC 5.38% due 01/01/26	356,000	343,583	394,632
OVINTIV EXPLORATION INC 5.63% due 07/01/24	1,319,000	1,450,510	1,451,930
OVINTIV INC 6.50% due 08/15/34	400,000	524,159	514,667
OVINTIV INC 8.13% due 09/15/30	550,000	690,997	731,362
OWENS + MINOR INC 4.50% due 03/31/29	1,981,000	1,981,000	2,030,525
OWENS BROCKWAY 5.88% due 08/15/23	35,000	35,008	36,663
OWENS BROCKWAY 6.63% due 05/13/27	805,000	853,910	849,275
OWL ROCK CLO LTD 1.93% due 04/20/32	1,090,000	1,090,000	1,091,965
OZLM LTD 1.58% due 01/20/31	2,725,000	2,696,939	2,705,920
P+L DEV LLC/PLD FIN CORP 7.75% due 11/15/25	350,000	370,619	350,438
PACIFIC GAS + ELECTRIC 1.70% due 11/15/23	3,710,000	3,705,729	3,719,581
PACIFIC GAS + ELECTRIC 1.75% due 06/16/22	690,000	689,991	690,002
PACIFIC GAS + ELECTRIC 2.10% due 08/01/27	735,000	734,349	709,600
PACIFIC GAS + ELECTRIC 2.50% due 02/01/31	6,182,000	6,175,150	5,888,729
PACIFIC GAS + ELECTRIC 3.00% due 06/15/28	975,000	970,576	982,078
PACIFIC GAS + ELECTRIC 3.25% due 06/01/31	252,000	254,520	252,832
PACIFIC GAS + ELECTRIC 3.30% due 08/01/40	335,000	333,428	310,550
PACIFIC GAS + ELECTRIC 3.50% due 08/01/50	1,730,000	1,696,237	1,602,608
PACIFIC GAS + ELECTRIC 3.75% due 07/01/28	200,000	213,094	207,965
PACIFIC GAS + ELECTRIC 4.50% due 07/01/40	100,000	112,705	104,140
PACIFIC GAS + ELECTRIC 4.55% due 07/01/30	500,000	557,864	540,599
PACIFIC GAS + ELECTRIC 4.95% due 07/01/50	3,703,000	3,883,908	4,032,776
PACIFIC GAS + ELECTRIC COMPANY FLT due 06/23/25	1,905,036	1,915,010	1,882,176
PACIFICORP 4.15% due 02/15/50	855,000	1,090,423	1,011,484
PACKAGING CORP OF AMERIC 3.05% due 10/01/51	80,000	79,581	79,609
PACTIV EVERGREEN GROUP 4.00% due 10/15/27	2,325,000	2,362,706	2,261,063
PACTIV EVERGREEN GROUP 4.38% due 10/15/28	1,370,000	1,370,382	1,359,725
PADAGIS LLC FLT due 07/06/28	329,412	330,225	327,353
PAE HOLDING CORPORATION FLT due 10/19/27	764,265	764,265	764,456
PAKISTAN WATER + POWER 7.50% due 06/04/31	210,000	210,509	203,175
PALMER SQUARE CLO LTD 1.29% due 11/14/34	3,450,000	3,450,000	3,449,134
PALMER SQUARE LOAN FUNDING LTD 1.53% due 01/20/27	2,000,000	2,000,504	2,009,102
PALMER SQUARE LOAN FUNDING LTD 1.61% due 11/15/26	625,000	625,418	625,197
PALMER SQUARE LOAN FUNDING LTD 2.03% due 01/20/27	250,000	250,279	250,381
PALMER SQUARE LOAN FUNDING LTD 2.06% due 11/15/26	350,000	350,389	350,500
PALMER SQUARE LOAN FUNDING LTD 2.38% due 04/20/27	250,000	250,219	250,049

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PALMER SQUARE LOAN FUNDING LTD 2.66% due 02/20/28	250,000	250,153	250,009
PALMER SQUARE LOAN FUNDING LTD 3.56% due 08/20/27	850,000	850,316	850,671
PAPA JOHN S INTERNATIONA 3.88% due 09/15/29	142,000	142,000	141,290
PAR PHARMACEUTICAL INC 7.50% due 04/01/27	2,445,000	2,549,594	2,498,619
PAREXEL INTERNATIONAL CORP FLT due 11/15/28	610,000	606,987	609,726
PARK AVENUE INSTITUTIONAL ADVI 1.67% due 02/14/34	250,000	250,000	249,874
PARK INTERMED HOLDINGS 4.88% due 05/15/29	2,422,000	2,442,522	2,476,495
PARK INTERMED HOLDINGS 5.88% due 10/01/28	1,761,000	1,792,326	1,831,440
PARK INTERMED HOLDINGS 7.50% due 06/01/25	606,000	637,322	639,330
PARK RIVER HOLDINGS INC 5.63% due 02/01/29	2,930,000	2,747,256	2,798,150
PARK RIVER HOLDINGS INC 6.75% due 08/01/29	785,000	773,503	769,057
PARKER HANNIFIN CORP 3.25% due 06/14/29	349,000	377,725	369,862
PARKLAND CORP 4.50% due 10/01/29	250,000	250,000	250,198
PARKLAND CORP 5.88% due 07/15/27	250,000	264,624	263,750
PATRICK INDUSTRIES INC 4.75% due 05/01/29	2,022,000	2,020,175	2,011,890
PATTERN ENERGY OP LP/PAT 4.50% due 08/15/28	281,000	292,404	291,538
PAYPAL HOLDINGS INC 1.35% due 06/01/23	400,000	399,827	403,248
PAYPAL HOLDINGS INC 1.65% due 06/01/25	2,875,000	2,874,609	2,910,136
PAYPAL HOLDINGS INC 2.65% due 10/01/26	1,825,000	1,821,849	1,915,786
PAYSAFE GROUP HOLDINGS II LTD FLT due 06/28/28	497,500	498,087	482,421
PBF HOLDING CO LLC 6.00% due 02/15/28	150,000	78,136	96,375
PBF HOLDING CO LLC 9.25% due 05/15/25	100,000	100,190	95,125
PCF GMBH 4.75% due 04/15/26	300,000	362,996	346,120
PDC ENERGY INC 5.75% due 05/15/26	370,000	356,849	382,354
PEACHTREE FUNDING TRUST 3.98% due 02/15/25	4,175,000	4,194,302	4,446,796
PECO ENERGY CO 2.80% due 06/15/50	85,000	88,050	83,140
PECO ENERGY CO 3.05% due 03/15/51	112,000	109,630	114,229
PEER HOLDING III BV FLT due 01/16/27	1,000,000	1,180,539	1,134,118
PEGASUS AVIATION LEASE SECURIT 8.08% due 03/25/30	5,870,767	1	1
PELABUHAN INDONESIA III 4.50% due 05/02/23	200,000	208,005	207,900
PENINSULA PACIFIC ENTERT 8.50% due 11/15/27	75,000	78,903	81,000
PENN NATIONAL GA 4.13% due 07/01/29	633,000	633,000	614,010
PENN NATIONAL GAMING INC 5.63% due 01/15/27	600,000	617,163	612,000
PENN VIRGINIA HOLDING LL 9.25% due 08/15/26	500,000	500,840	518,750
PENNSYLVANIA HIGHER EDUCATION 0.68% due 08/25/40	1,989,137	1,986,510	1,986,128
PENNYMAC FIN SVCS INC 4.25% due 02/15/29	1,075,000	1,063,813	1,033,505
PENNYMAC FIN SVCS INC 5.38% due 10/15/25	306,000	317,253	314,415
PENNYMAC FIN SVCS INC 5.75% due 09/15/31	800,000	800,000	808,000
PENSKE AUTOMOTIVE GROUP 3.50% due 09/01/25	111,000	111,000	113,498
PENSKE TRUCK LEASING/PTL 1.20% due 11/15/25	656,000	653,921	639,132
PENSKE TRUCK LEASING/PTL 2.70% due 11/01/24	468,000	482,401	482,246
PENSKE TRUCK LEASING/PTL 4.25% due 01/17/23	1,575,000	1,584,377	1,628,206
PENSKE TRUCK LEASING/PTL 4.88% due 07/11/22	1,500,000	1,510,026	1,532,571
PEPSICO INC 0.75% due 05/01/23	240,000	239,789	240,307
PEPSICO INC 1.63% due 05/01/30	440,000	438,399	426,694
PEPSICO INC 2.25% due 03/19/25	50,000	51,884	51,665

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PEPSICO INC 2.63% due 03/19/27	50,000	53,228	52,353
PEPSICO INC 2.75% due 10/21/51	1,280,000	1,271,741	1,311,770
PEPSICO INC 3.10% due 07/17/22	1,000,000	1,013,630	1,010,227
PERATON CORP FLT due 02/01/28	2,683,109	2,681,741	2,682,143
PERFORMANCE FOOD GROUP I 4.25% due 08/01/29	230,000	230,000	228,174
PERFORMANCE FOOD GROUP I 5.50% due 10/15/27	2,568,000	2,659,096	2,680,350
PERFORMANCE FOOD GROUP I 6.88% due 05/01/25	915,000	953,929	956,175
PERRIGO FINANCE UNLIMITE 4.38% due 03/15/26	1,275,000	1,372,647	1,362,213
PERTAMINA PERSERO PT 6.50% due 11/07/48	560,000	779,270	748,181
PERUSAHAAN LISTRIK NEGAR 3.00% due 06/30/30	600,000	616,162	595,500
PERUSAHAAN LISTRIK NEGAR 4.88% due 07/17/49	455,000	517,995	487,419
PERUSAHAAN LISTRIK NEGAR 5.25% due 05/15/47	630,000	709,931	703,408
PERUSAHAAN LISTRIK NEGAR 5.38% due 01/25/29	200,000	229,766	229,414
PERUSAHAAN LISTRIK NEGAR 5.45% due 05/21/28	620,000	730,181	710,210
PERUSAHAAN LISTRIK NEGAR 6.15% due 05/21/48	900,000	1,170,747	1,110,465
PERUSAHAAN PENERBIT SBSN 2.55% due 06/09/31	340,000	340,000	344,179
PERUSAHAAN PENERBIT SBSN 2.80% due 06/23/30	200,000	204,728	206,170
PERUSAHAAN PENERBIT SBSN 3.55% due 06/09/51	200,000	199,700	204,008
PERUSAHAAN PENERBIT SBSN 4.55% due 03/29/26	324,000	365,847	363,026
PETROBRAS GLOBAL FINANCE 5.50% due 06/10/51	917,000	867,711	850,518
PETROBRAS GLOBAL FINANCE 5.60% due 01/03/31	248,000	271,198	262,632
PETROBRAS GLOBAL FINANCE 5.75% due 02/01/29	389,000	418,903	418,661
PETROBRAS GLOBAL FINANCE 6.00% due 01/27/28	260,000	298,349	283,400
PETROBRAS GLOBAL FINANCE 6.25% due 03/17/24	1,920,000	1,918,790	2,073,600
PETROBRAS GLOBAL FINANCE 6.75% due 06/03/50	75,000	91,534	78,469
PETROBRAS GLOBAL FINANCE 6.85% due 12/31/99	2,992,000	3,043,150	2,969,560
PETROBRAS GLOBAL FINANCE 6.90% due 03/19/49	653,000	725,655	695,445
PETROBRAS GLOBAL FINANCE 7.38% due 01/17/27	190,000	228,587	221,160
PETROLEOS DEL PERU SA 5.63% due 06/19/47	657,000	750,955	650,522
PETROLEOS MEXICANOS 5.35% due 02/12/28	32,000	31,725	31,808
PETROLEOS MEXICANOS 5.63% due 01/23/46	290,000	235,327	238,751
PETROLEOS MEXICANOS 5.95% due 01/28/31	4,238,000	4,018,126	4,118,171
PETROLEOS MEXICANOS 6.35% due 02/12/48	384,000	337,415	328,704
PETROLEOS MEXICANOS 6.38% due 01/23/45	12,191,000	12,095,446	10,587,884
PETROLEOS MEXICANOS 6.49% due 01/23/27	700,000	713,056	746,200
PETROLEOS MEXICANOS 6.50% due 01/23/29	600,000	615,973	622,500
PETROLEOS MEXICANOS 6.50% due 03/13/27	11,766,000	11,768,797	12,552,439
PETROLEOS MEXICANOS 6.50% due 06/02/41	995,000	870,834	892,649
PETROLEOS MEXICANOS 6.63% due 06/15/35	215,000	201,260	206,571
PETROLEOS MEXICANOS 6.70% due 02/16/32	5,556,000	5,574,899	5,611,560
PETROLEOS MEXICANOS 6.75% due 09/21/47	6,361,000	5,611,407	5,645,388
PETROLEOS MEXICANOS 6.84% due 01/23/30	380,000	378,125	393,137
PETROLEOS MEXICANOS 6.88% due 08/04/26	560,000	584,089	615,720
PETROLEOS MEXICANOS 6.95% due 01/28/60	1,871,000	1,668,752	1,669,868
PETROLEOS MEXICANOS 7.19% due 09/12/24	10,200,000	467,883	473,442
PETROLEOS MEXICANOS 7.69% due 01/23/50	6,629,000	5,622,430	6,396,985

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PETRONAS CAPITAL LTD 2.48% due 01/28/32	269,000	273,831	269,750
PETRONAS CAPITAL LTD 3.40% due 04/28/61	416,000	419,324	425,983
PETRONAS CAPITAL LTD 3.50% due 04/21/30	1,200,000	1,359,841	1,296,775
PETRONAS CAPITAL LTD 4.55% due 04/21/50	1,542,000	2,022,129	1,904,350
PETRONAS CAPITAL LTD 4.80% due 04/21/60	242,000	351,381	318,892
PETSMART INC FLT due 02/11/28	498,750	494,374	499,064
PETSMART INC/PETSMART FI 4.75% due 02/15/28	866,000	878,201	888,733
PFIZER INC 0.80% due 05/28/25	680,000	677,107	671,867
PFIZER INC 1.70% due 05/28/30	420,000	419,688	411,409
PFIZER INC 2.63% due 04/01/30	590,000	604,422	621,602
PFIZER INC 2.70% due 05/28/50	325,000	303,154	326,957
PFP III 1.16% due 04/14/37	529,897	530,226	528,048
PFP III 2.54% due 04/14/37	500,000	499,690	498,818
PFS FINANCING CORP. 0.71% due 04/15/26	610,000	609,969	601,374
PFS FINANCING CORP. 0.77% due 08/15/26	4,960,000	4,959,479	4,881,652
PFS FINANCING CORP. 1.00% due 10/15/25	920,000	919,939	916,740
PG+E CORP 5.00% due 07/01/28	383,000	393,031	402,847
PG+E CORP 5.25% due 07/01/30	1,778,000	1,870,559	1,864,589
PGT INNOVATIONS INC 4.38% due 10/01/29	2,003,000	2,003,000	2,013,015
PHILIP MORRIS INTL INC 1.13% due 05/01/23	280,000	279,579	281,210
PHILIP MORRIS INTL INC 1.88% due 11/06/37	100,000	125,650	112,897
PHILIP MORRIS INTL INC 2.00% due 05/09/36	200,000	255,493	232,068
PHILIP MORRIS INTL INC 2.10% due 05/01/30	290,000	288,483	283,774
PHILIP MORRIS INTL INC 2.50% due 08/22/22	670,000	669,455	678,466
PHILIP MORRIS INTL INC 2.50% due 11/02/22	540,000	539,593	547,701
PHILIP MORRIS INTL INC 2.88% due 03/03/26	215,000	291,445	269,703
PHILIP MORRIS INTL INC 4.50% due 03/20/42	100,000	98,022	115,644
PHILLIPS 66 1.30% due 02/15/26	1,545,000	1,544,517	1,511,409
PHILLIPS 66 3.70% due 04/06/23	925,000	924,539	956,225
PHILLIPS 66 3.85% due 04/09/25	250,000	249,909	266,566
PHOENIX GUARANTOR INC FLT due 03/05/26	2,258,650	2,258,650	2,246,792
PHOENIX PIB DUTCH FINANC 2.38% due 08/05/25	300,000	374,905	348,972
PICARD GROUPE SA 3.88% due 07/01/26	100,000	118,590	114,999
PICASSO FINANCE SUB INC 6.13% due 06/15/25	1,092,000	1,138,918	1,141,140
PIEDMONT NATURAL GAS CO 2.50% due 03/15/31	134,000	133,541	133,955
PIEDMONT NATURAL GAS CO 3.50% due 06/01/29	206,000	231,075	219,927
PIKE CORP 5.50% due 09/01/28	1,455,000	1,514,018	1,458,317
PILGRIM S PRIDE CORP 3.50% due 03/01/32	3,866,000	3,924,538	3,904,660
PILGRIM S PRIDE CORP 4.25% due 04/15/31	2,152,000	2,160,724	2,259,600
PILGRIM S PRIDE CORP 5.88% due 09/30/27	250,000	262,880	263,985
PILOT TRAVEL CENTERS LLC FLT due 08/04/28	1,760,000	1,751,510	1,748,050
PINEWOOD FINANCE CO LTD 3.25% due 09/30/25	200,000	287,588	270,724
PIONEER NATURAL RESOURCE 1.13% due 01/15/26	100,000	99,985	97,100
PIONEER NATURAL RESOURCE 2.15% due 01/15/31	1,452,000	1,410,619	1,400,924
PITNEY BOWES INC. FLT due 03/17/28	497,500	493,067	497,192
PKHL COMMERCIAL MORTGAGE TRUST 1.27% due 07/15/38	482,000	482,000	481,502

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PKHL COMMERCIAL MORTGAGE TRUST 2.11% due 07/15/38	500,000	500,000	499,279
PLAINS ALL AMER PIPELINE 3.65% due 06/01/22	975,000	975,763	979,787
PLAINS ALL AMER PIPELINE 3.80% due 09/15/30	500,000	499,122	522,121
PLAINS ALL AMER PIPELINE 4.70% due 06/15/44	4,860,000	4,320,471	5,168,153
PLANTRONICS INC 4.75% due 03/01/29	1,301,000	1,290,022	1,240,829
PLAYA HOTELS RESORTS BV FLT due 04/29/24	502,014	491,979	487,948
PLAYTIKA HOLDING CORP 4.25% due 03/15/29	357,000	357,189	349,860
PLAYTIKA HOLDING CORP. FLT due 03/13/28	796,816	793,349	792,497
PNC BANK NA 2.45% due 07/28/22	2,000,000	2,023,203	2,019,334
PNC FINANCIAL SERVICES 3.40% due 12/31/99	1,116,000	1,116,000	1,098,412
PNMAC GMSR ISSUER TRUST 2.74% due 08/25/25	10,300,000	9,727,228	10,311,064
PNMAC GMSR ISSUER TRUST 2.94% due 02/25/23	2,500,000	2,397,265	2,506,311
POINT AU ROCHE PARK CLO, LTD 1.26% due 07/20/34	1,760,000	1,760,000	1,759,419
POLAND GOVERNMENT BOND 2.25% due 04/25/22	38,606,000	10,303,186	9,584,781
POLAND GOVERNMENT BOND 2.50% due 07/25/27	853,000	234,424	196,291
POLAND GOVERNMENT BOND 2.75% due 10/25/29	7,206,000	2,157,628	1,670,760
POLAR US BORROWER LLC 6.75% due 05/15/26	2,080,000	2,080,000	2,043,600
POLARIS NEWCO LLC FLT due 06/04/29	2,881,505	2,808,057	2,913,922
POLARIS NEWCO, LLC FLT due 06/02/28	798,000	794,329	797,250
POPULAR ABS MORTGAGE PASS THRO 0.31% due 01/25/37	1,625,513	1,612,519	1,604,854
POST HOLDINGS INC 4.50% due 09/15/31	1,689,000	1,680,190	1,676,333
POST HOLDINGS INC 4.63% due 04/15/30	5,125,000	5,324,424	5,219,813
POST HOLDINGS INC 5.50% due 12/15/29	980,000	1,048,592	1,029,617
POST HOLDINGS INC 5.63% due 01/15/28	1,632,000	1,720,187	1,729,496
POST HOLDINGS INC 5.75% due 03/01/27	816,000	840,999	842,520
POSTAL SQUARE LP 6.50% due 06/15/22	94,211	94,197	96,422
POSTE ITALIANE SPA 2.63% due 12/31/99	100,000	121,190	109,172
POWDR CORP 6.00% due 08/01/25	2,506,000	2,600,486	2,606,240
POWER FINANCE CORP LTD 3.95% due 04/23/30	510,000	541,981	526,964
POWER FINANCE CORP LTD 6.15% due 12/06/28	200,000	235,272	235,553
PPM CLO 2 LTD. 3.59% due 04/16/32	250,000	250,000	249,623
PQ CORPORATION FLT due 06/09/28	399,000	398,071	398,286
PRA GROUP INC 7.38% due 09/01/25	1,125,000	1,185,965	1,195,313
PRA HEALTH SCIENCES INC 2.88% due 07/15/26	789,000	792,929	789,986
PRAIRIE ECI ACQUIROR LP FLT due 03/11/26	575,000	557,709	555,916
PRECISION DRILLING CORP 6.88% due 01/15/29	480,000	477,094	489,226
PRECISION DRILLING CORP 7.13% due 01/15/26	220,000	215,350	223,850
PREGIS TOPCO CORPORATION FLT due 07/31/26	1,556,539	1,555,214	1,548,756
PREMIER ENTERTAINMENT SU 5.63% due 09/01/29	825,000	818,671	818,557
PREMIER ENTERTAINMENT SU 5.88% due 09/01/31	225,000	222,957	225,781
PREMIER FOODS FINANCE 3.50% due 10/15/26	100,000	141,610	133,921
PRESIDIO HOLDING INC 4.88% due 02/01/27	1,220,000	1,257,583	1,256,600
PRESIDIO INC FLT due 01/22/27	493,734	494,778	492,500
PRESTIGE AUTO RECEIVABLES TRUS 1.53% due 02/15/28	1,399,000	1,398,756	1,390,848
PRESTIGE BRANDS INC 3.75% due 04/01/31	2,261,000	2,237,794	2,193,170
PRESTIGE BRANDS INC 5.13% due 01/15/28	1,121,000	1,151,354	1,167,241

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PRESTON RIDGE PARTNERS MORTGAG 1.32% due 07/25/51	1,281,238	1,281,226	1,262,633
PRESTON RIDGE PARTNERS MORTGAG 1.46% due 10/25/51	701,227	701,216	697,214
PRETIUM PACKAGING LLC FLT due 10/02/28	461,000	458,773	459,677
PRIME HEALTHCARE SERVICE 7.25% due 11/01/25	950,000	998,106	1,007,000
PRIME SECSRVC BRW/FINANC 3.38% due 08/31/27	993,000	990,870	958,632
PRIME SECSRVC BRW/FINANC 6.25% due 01/15/28	4,444,000	4,645,133	4,632,870
PRIME SECURITY SERV BOROWR LLC FLT due 09/23/26	1,677,630	1,683,393	1,675,147
PRIMO WATER HOLDINGS INC 4.38% due 04/30/29	889,000	888,684	880,110
PRINCIPAL FINANCIAL GRP 2.13% due 06/15/30	75,000	74,689	74,148
PRINCIPAL LFE GLB FND II 1.25% due 06/23/25	160,000	159,908	158,095
PRKCM TRUST 1.51% due 08/25/56	552,219	552,215	544,202
PRKCM TRUST 2.07% due 11/25/56	1,456,395	1,456,387	1,452,243
PRO MACH GROUP, INC. FLT due 08/31/28	500,000	497,950	501,250
PROAMPAC PG BORROWER LLC FLT due 11/03/25	885,325	884,569	885,325
PROCERA NETWORKS INC FLT due 10/31/25	575,000	571,090	572,844
PROCTER + GAMBLE CO/THE 2.80% due 03/25/27	80,000	86,271	84,597
PROCTER + GAMBLE CO/THE 3.00% due 03/25/30	240,000	239,514	260,852
PRODIGY FINANCE DESIGNATED ACT 1.34% due 07/25/51	445,029	445,029	444,923
PROG HOLDINGS INC 6.00% due 11/15/29	350,000	350,000	360,136
PROGRESS ENERGY INC 3.15% due 04/01/22	4,835,000	4,799,746	4,843,079
PROGRESS RESIDENTIAL TRUST 2.94% due 10/17/36	550,000	560,423	555,597
PROGRESS RESIDENTIAL TRUST 3.03% due 04/17/37	4,200,000	4,199,326	4,231,675
PROGRESS RESIDENTIAL TRUST 4.47% due 08/17/35	2,965,000	2,964,014	2,972,847
PROGRESS RESIDENTIAL TRUST 5.12% due 06/17/37	1,200,000	1,199,772	1,245,812
PROLOGIS LP 3.00% due 04/15/50	123,000	122,475	126,693
PROMIGAS/GASES PACIFICO 3.75% due 10/16/29	504,000	519,191	494,676
PROSOL SAS FLT due 07/12/28	1,000,000	1,183,286	1,138,110
PROSPER MARKETPLACE ISSUANCE T 3.20% due 02/17/26	1,621,153	1,621,183	1,624,022
PROSUS NV 3.06% due 07/13/31	1,480,000	1,480,000	1,442,672
PROSUS NV 3.68% due 01/21/30	300,000	317,939	308,748
PROSUS NV 3.83% due 02/08/51	2,170,000	2,150,942	2,023,870
PROTECTIVE LIFE GLOBAL 2.92% due 04/15/22	10,000,000	10,076,186	10,072,976
PROVIDENT FDG/PFG FIN 6.38% due 06/15/25	893,000	883,807	908,628
PROVINCE OF QUEBEC 3.50% due 12/01/22	400,000	407,801	324,593
PRUDENTIAL FINANCIAL INC 5.38% due 05/15/45	460,000	490,661	490,932
PSA BANQUE FRANCE 0.01% due 01/22/25	400,000	482,383	451,907
PT PELABUHAN INDO II 5.38% due 05/05/45	200,000	236,104	236,182
PT PERTAMINA (PERSERO) 3.10% due 01/21/30	500,000	530,923	509,627
PT PERTAMINA (PERSERO) 3.10% due 08/27/30	506,000	535,200	515,484
PT PERTAMINA (PERSERO) 4.15% due 02/25/60	1,600,000	1,713,822	1,608,549
PT PERTAMINA (PERSERO) 4.18% due 01/21/50	200,000	215,143	205,856
PT PERTAMINA (PERSERO) 4.70% due 07/30/49	270,000	308,030	294,775
PT PERTAMINA (PERSERO) 5.63% due 05/20/43	500,000	607,478	591,029
PT PERTAMINA (PERSERO) 6.00% due 05/03/42	200,000	242,097	244,420
PT PERTAMINA (PERSERO) 6.50% due 05/27/41	200,000	259,096	258,926
PTC INC 3.63% due 02/15/25	5,000	5,000	5,069

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PUBLIC SERVICE ELECTRIC 3.65% due 09/01/28	203,000	202,978	222,791
PUBLIC SERVICE ELECTRIC 4.05% due 05/01/48	40,000	43,434	47,780
PUMA INTERNATIONAL FINAN 5.00% due 01/24/26	346,000	314,922	346,000
QATAR ENERGY 2.25% due 07/12/31	1,389,000	1,374,854	1,375,899
QATAR ENERGY 3.13% due 07/12/41	1,797,000	1,814,766	1,816,077
QATAR ENERGY 3.30% due 07/12/51	870,000	870,000	895,550
QNB FINANCE LTD 3.50% due 03/28/24	500,000	523,321	523,740
QUALCOMM INC 4.30% due 05/20/47	322,000	407,583	403,204
QUIKRETE HOLDINGS INC FLT due 06/11/28	940,000	932,964	937,387
QVC INC 4.38% due 09/01/28	200,000	205,524	198,500
QVC INC 4.75% due 02/15/27	1,890,000	1,976,227	1,943,411
RACKSPACE TECHNOLOGY 3.50% due 02/15/28	125,000	125,000	118,996
RACKSPACE TECHNOLOGY 5.38% due 12/01/28	325,000	327,853	316,875
RACKSPACE TECHNOLOGY GLOBAL FLT due 02/15/28	580,613	581,790	575,811
RAD CLO LTD 2.87% due 04/15/32	250,000	250,000	249,623
RAD CLO LTD 2.92% due 04/25/32	425,000	426,866	426,689
RADIAN GROUP INC 4.88% due 03/15/27	99,000	99,357	106,233
RADIAN GROUP INC 6.63% due 03/15/25	399,000	437,903	440,895
RADIATE HOLDCO / FINANCE 4.50% due 09/15/26	1,037,000	1,052,978	1,047,370
RADIATE HOLDCO / FINANCE 6.50% due 09/15/28	500,000	528,656	502,268
RADIOLOGY PARTNERS INC FLT due 07/09/25	577,000	572,874	567,866
RADIOLOGY PARTNERS INC 9.25% due 02/01/28	450,000	484,392	472,554
RADNOR RE LTD 1.04% due 01/25/30	7,650,000	7,650,000	7,594,141
RAIN CII CARBON LLC/CII 7.25% due 04/01/25	300,000	306,934	306,702
RAKUTEN GROUP INC 4.25% due 12/31/99	300,000	368,410	335,360
RANGE RESOURCES CORP 4.88% due 05/15/25	2,000,000	1,907,871	2,065,000
RAPTOR ACQUISITION CORP. FLT due 11/01/26	405,000	404,080	405,761
RATTLER MIDSTREAM LP 5.63% due 07/15/25	1,597,000	1,665,381	1,660,880
RAYTHEON TECH CORP 2.25% due 07/01/30	430,000	429,534	428,778
RAYTHEON TECH CORP 2.82% due 09/01/51	5,000	4,995	4,828
RAYTHEON TECH CORP 3.03% due 03/15/52	237,000	239,270	238,139
RAYTHEON TECH CORP 3.15% due 12/15/24	210,000	223,813	220,422
RAYTHEON TECH CORP 3.75% due 11/01/46	585,000	675,322	651,701
RAYTHEON TECH CORP 3.95% due 08/16/25	440,000	439,587	477,101
RAYTHEON TECH CORP 4.13% due 11/16/28	2,677,000	2,973,683	2,994,339
RAYTHEON TECH CORP 4.15% due 05/15/45	225,000	246,383	262,214
RAYTHEON TECH CORP 4.20% due 12/15/44	125,000	153,995	141,529
RAYTHEON TECH CORP 4.35% due 04/15/47	113,000	136,374	137,303
RAYTHEON TECH CORP 4.50% due 06/01/42	170,000	169,533	210,157
RAYTHEON TECH CORP 7.20% due 08/15/27	120,000	157,715	149,769
REAL HERO MERGER SUB 2 6.25% due 02/01/29	1,417,000	1,447,508	1,414,789
REALOGY GROUP/CO ISSUER 5.75% due 01/15/29	2,969,000	3,003,153	3,043,225
REALOGY GROUP/CO ISSUER 7.63% due 06/15/25	1,035,000	1,088,719	1,097,100
REALPAGE INC FLT due 04/23/29	682,110	702,899	689,954
REALPAGE, INC. FLT due 04/24/28	950,000	950,233	946,590
REALTY INCOME CORP 2.85% due 12/15/32	1,150,000	1,206,861	1,193,351

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REALTY INCOME CORP 3.25% due 01/15/31	192,000	213,782	206,450
REALTY INCOME CORP 3.40% due 01/15/28	325,000	352,111	350,496
RECETTE CLO LLC 1.53% due 04/20/34	250,000	250,000	243,799
RECKITT BENCKISER TSY 0.78% due 06/24/22	5,425,000	5,437,885	5,435,579
RECKITT BENCKISER TSY 2.38% due 06/24/22	5,895,000	5,949,681	5,939,206
REDEXIS GAS FINANCE BV 1.88% due 05/28/25	400,000	507,643	476,735
REESE PARK CLO, LTD. 1.26% due 10/15/34	2,000,000	2,000,000	1,998,356
REGATTA XVIII FUNDING LTD 1.57% due 01/15/34	400,000	400,000	399,770
REGIONAL MANAGEMENT ISSUANCE T 1.90% due 08/15/33	695,000	694,948	680,566
RELX CAPITAL INC 3.00% due 05/22/30	920,000	975,915	964,489
RELX CAPITAL INC 3.50% due 03/16/23	625,000	623,052	643,349
RELX FINANCE BV 0.01% due 03/18/24	535,000	648,222	609,339
RENEW POWER PVT LTD 5.88% due 03/05/27	200,000	208,677	207,656
RENEWABLE ENERGY GROUP I 5.88% due 06/01/28	895,000	925,572	919,613
REPSOL EUROPE FINANCE 0.88% due 07/06/33	100,000	118,029	111,572
REPSOL INTL FINANCE 3.75% due 12/31/99	200,000	260,366	240,063
REPUBLIC OF ANGOLA 8.00% due 11/26/29	675,000	656,251	664,713
REPUBLIC OF ANGOLA 8.25% due 05/09/28	2,150,000	2,057,250	2,156,880
REPUBLIC OF ANGOLA 9.13% due 11/26/49	464,000	455,351	444,375
REPUBLIC OF ANGOLA 9.38% due 05/08/48	2,302,000	2,224,972	2,249,238
REPUBLIC OF ANGOLA 9.50% due 11/12/25	1,250,000	1,293,762	1,335,525
REPUBLIC OF ARGENTINA 0.50% due 07/09/30	8,614,000	8,614,000	3,014,986
REPUBLIC OF ARGENTINA 1.00% due 07/09/29	490,000	234,682	177,630
REPUBLIC OF ARGENTINA 1.13% due 07/09/35	4,620,000	1,770,266	1,478,446
REPUBLIC OF ARGENTINA 2.00% due 01/09/38	1,676,000	714,145	632,690
REPUBLIC OF ARGENTINA 2.50% due 07/09/41	2,047,762	806,965	721,836
REPUBLIC OF ARMENIA 3.60% due 02/02/31	450,000	440,597	419,229
REPUBLIC OF ARMENIA 3.95% due 09/26/29	855,000	846,169	829,350
REPUBLIC OF ARMENIA 7.15% due 03/26/25	290,000	321,258	323,178
REPUBLIC OF AZERBAIJAN 4.75% due 03/18/24	2,235,000	2,336,179	2,362,797
REPUBLIC OF BELARUS 6.20% due 02/28/30	200,000	190,187	157,760
REPUBLIC OF BELARUS 6.88% due 02/28/23	300,000	306,214	296,892
REPUBLIC OF BELARUS 7.63% due 06/29/27	1,160,000	1,265,005	1,061,052
REPUBLIC OF CHILE 2.45% due 01/31/31	661,000	676,008	656,875
REPUBLIC OF CHILE 2.55% due 01/27/32	530,000	525,584	528,675
REPUBLIC OF CHILE 2.55% due 07/27/33	810,000	807,825	787,725
REPUBLIC OF CHILE 3.10% due 01/22/61	303,000	301,432	279,951
REPUBLIC OF CHILE 3.10% due 05/07/41	787,000	771,590	770,080
REPUBLIC OF CHILE 3.24% due 02/06/28	595,000	593,438	626,987
REPUBLIC OF CHILE 3.50% due 01/25/50	599,000	664,561	619,869
REPUBLIC OF COLOMBIA 3.00% due 01/30/30	2,930,000	3,032,591	2,678,020
REPUBLIC OF COLOMBIA 3.13% due 04/15/31	4,726,000	4,707,149	4,237,332
REPUBLIC OF COLOMBIA 3.25% due 04/22/32	665,000	658,904	597,669
REPUBLIC OF COLOMBIA 3.88% due 04/25/27	2,644,000	2,746,503	2,663,830
REPUBLIC OF COLOMBIA 4.00% due 02/26/24	1,375,000	1,437,556	1,419,014
REPUBLIC OF COLOMBIA 4.13% due 05/15/51	582,000	647,546	472,293

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF COLOMBIA 4.50% due 01/28/26	200,000	204,258	209,252
REPUBLIC OF COLOMBIA 4.50% due 03/15/29	445,000	502,420	455,017
REPUBLIC OF COLOMBIA 5.00% due 06/15/45	2,770,000	3,173,111	2,499,925
REPUBLIC OF COLOMBIA 5.20% due 05/15/49	800,000	808,703	734,120
REPUBLIC OF COLOMBIA 5.63% due 02/26/44	4,601,000	4,895,649	4,454,320
REPUBLIC OF COLOMBIA 6.13% due 01/18/41	1,696,000	2,178,827	1,745,625
REPUBLIC OF COLOMBIA 7.38% due 09/18/37	3,065,000	4,075,824	3,563,063
REPUBLIC OF COLOMBIA 8.13% due 05/21/24	653,000	753,627	739,529
REPUBLIC OF ECUADOR 0.00% due 07/31/30	610,700	321,317	343,519
REPUBLIC OF ECUADOR 0.01% due 07/31/30	100,000	53,675	56,250
REPUBLIC OF ECUADOR 0.50% due 07/31/40	4,123,000	2,334,555	2,411,955
REPUBLIC OF ECUADOR 1.00% due 07/31/35	8,805,835	5,355,073	5,778,829
REPUBLIC OF ECUADOR 5.00% due 07/31/30	3,957,029	2,967,695	3,279,388
REPUBLIC OF EL SALVADOR 5.88% due 01/30/25	400,000	383,462	252,004
REPUBLIC OF EL SALVADOR 7.12% due 01/20/50	455,000	365,870	246,842
REPUBLIC OF EL SALVADOR 7.63% due 02/01/41	544,000	515,708	307,365
REPUBLIC OF EL SALVADOR 7.65% due 06/15/35	99,000	94,246	55,811
REPUBLIC OF EL SALVADOR 7.75% due 01/24/23	600,000	595,792	480,006
REPUBLIC OF EL SALVADOR 8.25% due 04/10/32	115,000	113,614	70,438
REPUBLIC OF EL SALVADOR 8.63% due 02/28/29	293,000	296,105	180,198
REPUBLIC OF EL SALVADOR 9.50% due 07/15/52	210,000	212,272	130,202
REPUBLIC OF GABON 6.63% due 02/06/31	956,000	972,482	926,699
REPUBLIC OF GABON 6.95% due 06/16/25	570,000	598,054	591,329
REPUBLIC OF GEORGIA 2.75% due 04/22/26	200,000	198,995	198,940
REPUBLIC OF GHANA 0.01% due 04/07/25	400,000	327,661	278,910
REPUBLIC OF GHANA 10.75% due 10/14/30	685,000	888,016	765,803
REPUBLIC OF GHANA 6.38% due 02/11/27	1,684,000	1,660,277	1,417,827
REPUBLIC OF GHANA 7.63% due 05/16/29	218,000	232,536	181,441
REPUBLIC OF GHANA 7.75% due 04/07/29	200,000	200,000	167,179
REPUBLIC OF GHANA 7.88% due 02/11/35	200,000	206,152	156,600
REPUBLIC OF GHANA 7.88% due 03/26/27	830,000	858,781	728,672
REPUBLIC OF GHANA 8.13% due 03/26/32	1,360,000	1,430,466	1,110,127
REPUBLIC OF GHANA 8.63% due 04/07/34	506,000	501,413	410,553
REPUBLIC OF GHANA 8.63% due 06/16/49	1,040,000	1,052,313	822,380
REPUBLIC OF GHANA 8.88% due 05/07/42	1,803,000	1,742,708	1,458,198
REPUBLIC OF GHANA 8.95% due 03/26/51	1,682,000	1,681,864	1,343,918
REPUBLIC OF GUATEMALA 4.38% due 06/05/27	1,930,000	2,094,398	2,023,624
REPUBLIC OF GUATEMALA 4.65% due 10/07/41	580,000	565,361	579,275
REPUBLIC OF GUATEMALA 4.88% due 02/13/28	1,090,000	1,224,145	1,170,126
REPUBLIC OF GUATEMALA 5.38% due 04/24/32	1,600,000	1,856,709	1,784,000
REPUBLIC OF GUATEMALA 6.13% due 06/01/50	1,060,000	1,372,545	1,213,711
REPUBLIC OF INDONESIA 1.85% due 03/12/31	470,000	452,643	458,176
REPUBLIC OF INDONESIA 2.15% due 07/28/31	1,115,000	1,077,832	1,105,952
REPUBLIC OF INDONESIA 2.85% due 02/14/30	2,110,000	2,114,210	2,198,249
REPUBLIC OF INDONESIA 3.70% due 10/30/49	1,390,000	1,498,423	1,469,878
REPUBLIC OF INDONESIA 3.85% due 10/15/30	240,000	239,116	269,785

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF INDONESIA 4.10% due 04/24/28	439,000	457,606	489,548
REPUBLIC OF INDONESIA 4.35% due 01/08/27	1,095,000	1,229,965	1,218,696
REPUBLIC OF INDONESIA 4.45% due 04/15/70	390,000	386,172	462,719
REPUBLIC OF INDONESIA 4.63% due 04/15/43	420,000	503,725	493,076
REPUBLIC OF INDONESIA 4.75% due 01/08/26	800,000	901,656	892,964
REPUBLIC OF INDONESIA 4.75% due 02/11/29	685,000	813,901	797,152
REPUBLIC OF INDONESIA 4.75% due 07/18/47	797,000	947,245	964,181
REPUBLIC OF INDONESIA 5.13% due 01/15/45	3,729,000	4,830,563	4,632,031
REPUBLIC OF INDONESIA 5.25% due 01/17/42	220,000	282,785	275,499
REPUBLIC OF INDONESIA 5.35% due 02/11/49	1,000,000	1,113,045	1,310,834
REPUBLIC OF INDONESIA 5.95% due 01/08/46	256,000	366,091	353,535
REPUBLIC OF INDONESIA 6.63% due 02/17/37	1,189,000	1,615,479	1,657,309
REPUBLIC OF INDONESIA 7.75% due 01/17/38	716,000	1,107,491	1,090,601
REPUBLIC OF INDONESIA 8.50% due 10/12/35	1,787,000	2,843,426	2,852,721
REPUBLIC OF IRAQ 5.80% due 01/15/28	812,500	782,218	776,100
REPUBLIC OF KAZAKHSTAN 0.00% due 01/20/22	67,000,000	156,455	345
REPUBLIC OF KAZAKHSTAN 2.38% due 11/09/28	300,000	391,777	372,548
REPUBLIC OF KAZAKHSTAN 5.13% due 07/21/25	1,930,000	2,180,384	2,173,134
REPUBLIC OF KAZAKHSTAN 6.50% due 07/21/45	774,000	1,212,466	1,109,235
REPUBLIC OF KENYA 6.30% due 01/23/34	600,000	599,983	587,964
REPUBLIC OF KENYA 7.00% due 05/22/27	650,000	709,074	685,588
REPUBLIC OF KENYA 8.00% due 05/22/32	400,000	447,549	436,240
REPUBLIC OF KENYA 8.25% due 02/28/48	200,000	230,114	202,868
REPUBLIC OF NAMIBIA 5.25% due 10/29/25	990,000	1,005,267	1,038,470
REPUBLIC OF NIGERIA 6.13% due 09/28/28	430,000	430,000	414,374
REPUBLIC OF NIGERIA 6.50% due 11/28/27	2,015,000	2,122,517	2,007,927
REPUBLIC OF NIGERIA 7.14% due 02/23/30	350,000	376,169	343,455
REPUBLIC OF NIGERIA 7.38% due 09/28/33	1,912,000	1,912,000	1,819,459
REPUBLIC OF NIGERIA 7.63% due 11/21/25	1,650,000	1,791,498	1,756,392
REPUBLIC OF NIGERIA 7.63% due 11/28/47	460,000	485,376	410,854
REPUBLIC OF NIGERIA 7.70% due 02/23/38	459,000	488,674	423,756
REPUBLIC OF NIGERIA 7.88% due 02/16/32	3,125,000	3,247,690	3,073,375
REPUBLIC OF NIGERIA 8.25% due 09/28/51	289,000	289,000	270,215
REPUBLIC OF NIGERIA 8.75% due 01/21/31	1,360,000	1,558,986	1,424,532
REPUBLIC OF NIGERIA 9.25% due 01/21/49	200,000	235,565	203,380
REPUBLIC OF PANAMA 2.25% due 09/29/32	2,050,000	1,990,969	1,944,938
REPUBLIC OF PANAMA 3.16% due 01/23/30	660,000	709,547	683,107
REPUBLIC OF PANAMA 3.75% due 03/16/25	2,155,000	2,313,779	2,282,167
REPUBLIC OF PANAMA 3.87% due 07/23/60	300,000	351,791	300,000
REPUBLIC OF PANAMA 3.88% due 03/17/28	975,000	1,095,618	1,051,547
REPUBLIC OF PANAMA 4.00% due 09/22/24	493,000	507,333	523,324
REPUBLIC OF PANAMA 4.30% due 04/29/53	573,000	686,649	615,121
REPUBLIC OF PANAMA 4.50% due 04/01/56	2,255,000	2,720,842	2,483,905
REPUBLIC OF PANAMA 4.50% due 04/16/50	839,000	1,065,950	924,167
REPUBLIC OF PANAMA 4.50% due 05/15/47	200,000	251,510	220,500
REPUBLIC OF PANAMA 6.70% due 01/26/36	670,000	958,523	896,125

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF PANAMA 7.13% due 01/29/26	210,000	256,250	251,477
REPUBLIC OF PANAMA 8.88% due 09/30/27	138,000	189,588	185,679
REPUBLIC OF PANAMA 9.38% due 04/01/29	789,000	1,169,921	1,130,250
REPUBLIC OF PARAGUAY 2.74% due 01/29/33	200,000	190,059	192,500
REPUBLIC OF PARAGUAY 4.70% due 03/27/27	2,230,000	2,485,155	2,472,513
REPUBLIC OF PARAGUAY 4.95% due 04/28/31	311,000	344,617	349,098
REPUBLIC OF PARAGUAY 5.00% due 04/15/26	200,000	219,941	221,750
REPUBLIC OF PARAGUAY 5.40% due 03/30/50	1,900,000	2,319,001	2,168,375
REPUBLIC OF PARAGUAY 5.60% due 03/13/48	400,000	505,404	462,000
REPUBLIC OF PARAGUAY 6.10% due 08/11/44	400,000	509,050	491,500
REPUBLIC OF PERU 1.86% due 12/01/32	332,000	318,197	302,953
REPUBLIC OF PERU 2.78% due 01/23/31	1,800,000	1,816,768	1,791,018
REPUBLIC OF PERU 2.78% due 12/01/60	681,000	667,451	597,584
REPUBLIC OF PERU 3.00% due 01/15/34	1,220,000	1,210,459	1,215,120
REPUBLIC OF PERU 3.23% due 07/28/21	327,000	320,496	280,566
REPUBLIC OF PERU 3.30% due 03/11/41	538,000	527,862	538,005
REPUBLIC OF PERU 3.60% due 01/15/72	480,000	477,602	468,000
REPUBLIC OF PERU 4.13% due 08/25/27	44,000	50,353	48,345
REPUBLIC OF PERU 5.63% due 11/18/50	2,206,000	2,795,671	3,099,452
REPUBLIC OF PERU 6.55% due 03/14/37	530,000	720,285	722,130
REPUBLIC OF PERU 6.90% due 08/12/37	924,000	292,306	235,280
REPUBLIC OF PERU 6.95% due 08/12/31	4,125,000	1,139,631	1,107,577
REPUBLIC OF PERU 7.35% due 07/21/25	548,000	663,171	652,810
REPUBLIC OF PERU 8.75% due 11/21/33	2,168,000	3,569,181	3,376,682
REPUBLIC OF PHILIPPINES 1.95% due 01/06/32	540,000	520,791	529,827
REPUBLIC OF PHILIPPINES 10.63% due 03/16/25	199,000	262,390	259,077
REPUBLIC OF PHILIPPINES 2.46% due 05/05/30	780,000	819,164	804,405
REPUBLIC OF PHILIPPINES 2.65% due 12/10/45	200,000	200,486	189,104
REPUBLIC OF PHILIPPINES 2.95% due 05/05/45	439,000	435,765	432,404
REPUBLIC OF PHILIPPINES 3.00% due 02/01/28	750,000	715,224	804,251
REPUBLIC OF PHILIPPINES 3.70% due 03/01/41	470,000	522,945	512,722
REPUBLIC OF PHILIPPINES 3.75% due 01/14/29	261,000	289,363	293,674
REPUBLIC OF PHILIPPINES 3.95% due 01/20/40	1,860,000	2,186,834	2,077,169
REPUBLIC OF PHILIPPINES 5.00% due 01/13/37	590,000	766,005	732,253
REPUBLIC OF PHILIPPINES 6.38% due 10/23/34	710,000	1,013,121	985,724
REPUBLIC OF PHILIPPINES 7.75% due 01/14/31	188,000	280,310	273,538
REPUBLIC OF PHILIPPINES 9.50% due 02/02/30	530,000	825,552	822,259
REPUBLIC OF POLAND 4.00% due 01/22/24	2,340,000	2,363,955	2,473,937
REPUBLIC OF SENEGAL 4.75% due 03/13/28	200,000	240,100	230,551
REPUBLIC OF SENEGAL 6.25% due 05/23/33	1,030,000	1,114,395	1,059,013
REPUBLIC OF SENEGAL 6.75% due 03/13/48	245,000	250,139	239,929
REPUBLIC OF SERBIA 1.65% due 03/03/33	1,400,000	1,651,308	1,480,424
REPUBLIC OF SERBIA 2.05% due 09/23/36	460,000	524,048	477,732
REPUBLIC OF SOUTH AFRICA 10.50% due 12/21/26	4,351,000	333,093	301,520
REPUBLIC OF SOUTH AFRICA 4.30% due 10/12/28	870,000	901,206	882,267
REPUBLIC OF SOUTH AFRICA 4.85% due 09/27/27	1,210,000	1,292,395	1,274,130

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF SOUTH AFRICA 4.88% due 04/14/26	2,655,000	2,746,142	2,827,575
REPUBLIC OF SOUTH AFRICA 5.00% due 10/12/46	200,000	188,665	181,000
REPUBLIC OF SOUTH AFRICA 5.65% due 09/27/47	1,127,000	1,117,223	1,079,666
REPUBLIC OF SOUTH AFRICA 5.75% due 09/30/49	4,165,000	4,060,799	4,002,565
REPUBLIC OF SOUTH AFRICA 5.88% due 05/30/22	166,000	169,297	169,370
REPUBLIC OF SOUTH AFRICA 5.88% due 06/22/30	700,000	783,304	779,660
REPUBLIC OF SOUTH AFRICA 6.25% due 03/08/41	740,000	799,272	783,512
REPUBLIC OF SOUTH AFRICA 6.25% due 03/31/36	10,595,000	499,609	463,663
REPUBLIC OF SOUTH AFRICA 6.50% due 02/28/41	4,295,000	188,463	177,964
REPUBLIC OF SOUTH AFRICA 7.00% due 02/28/31	4,247,000	254,310	223,679
REPUBLIC OF SOUTH AFRICA 8.00% due 01/31/30	4,057,000	260,148	234,421
REPUBLIC OF SOUTH AFRICA 8.25% due 03/31/32	76,262,580	4,657,623	4,310,040
REPUBLIC OF SOUTH AFRICA 8.50% due 01/31/37	30,635,000	1,798,749	1,620,229
REPUBLIC OF SOUTH AFRICA 8.75% due 01/31/44	7,111,000	387,137	370,211
REPUBLIC OF SOUTH AFRICA 8.75% due 02/28/48	52,452,000	2,939,849	2,730,414
REPUBLIC OF SOUTH AFRICA 8.88% due 02/28/35	14,232,000	839,472	799,335
REPUBLIC OF SRI LANKA 5.88% due 07/25/22	790,000	684,910	533,053
REPUBLIC OF SRI LANKA 6.20% due 05/11/27	830,000	537,392	417,374
REPUBLIC OF SRI LANKA 6.75% due 04/18/28	200,000	118,251	100,392
REPUBLIC OF SRI LANKA 6.83% due 07/18/26	1,505,000	1,011,509	760,627
REPUBLIC OF SRI LANKA 6.85% due 11/03/25	830,000	546,212	425,524
REPUBLIC OF SRI LANKA 7.55% due 03/28/30	540,000	318,992	267,300
REPUBLIC OF SRI LANKA 7.85% due 03/14/29	1,009,000	628,132	505,650
REPUBLIC OF TURKEY 3.25% due 03/23/23	200,000	198,694	194,207
REPUBLIC OF TURKEY 4.25% due 03/13/25	200,000	196,414	184,500
REPUBLIC OF TURKEY 4.25% due 04/14/26	595,000	577,628	532,466
REPUBLIC OF TURKEY 4.88% due 04/16/43	2,218,000	1,850,127	1,697,214
REPUBLIC OF TURKEY 4.88% due 10/09/26	750,000	740,191	678,729
REPUBLIC OF TURKEY 5.60% due 11/14/24	600,000	587,518	577,500
REPUBLIC OF TURKEY 5.75% due 03/22/24	900,000	921,519	877,500
REPUBLIC OF TURKEY 5.75% due 05/11/47	779,000	689,615	629,043
REPUBLIC OF TURKEY 5.88% due 06/26/31	502,000	499,358	445,204
REPUBLIC OF TURKEY 6.00% due 01/14/41	1,850,000	1,635,878	1,535,500
REPUBLIC OF TURKEY 6.00% due 03/25/27	485,000	496,494	456,472
REPUBLIC OF TURKEY 6.13% due 10/24/28	520,000	537,685	483,242
REPUBLIC OF TURKEY 6.35% due 08/10/24	200,000	209,091	196,416
REPUBLIC OF TURKEY 6.38% due 10/14/25	600,000	627,921	584,717
REPUBLIC OF TURKEY 6.50% due 09/20/33	305,000	305,000	276,666
REPUBLIC OF TURKEY 6.88% due 03/17/36	112,000	117,645	104,881
REPUBLIC OF TURKEY 7.25% due 12/23/23	275,000	290,203	277,895
REPUBLIC OF TURKEY 7.38% due 02/05/25	400,000	430,250	402,502
REPUBLIC OF TURKEY 7.63% due 04/26/29	200,000	220,392	199,754
REPUBLIC OF UZBEKISTAN 3.70% due 11/25/30	1,230,000	1,255,579	1,179,570
REPUBLIC OF UZBEKISTAN 3.90% due 10/19/31	410,000	409,956	391,599
REPUBLIC OF UZBEKISTAN 5.38% due 02/20/29	240,000	266,598	255,194
REPUBLIC SERVICES INC 2.38% due 03/15/33	30,000	29,939	29,859

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC SERVICES INC 2.50% due 08/15/24	360,000	359,691	370,463
REPUBLIC SERVICES INC 3.95% due 05/15/28	123,000	138,811	136,223
REPUBLICA ORIENT URUGUAY 3.88% due 07/02/40	91,131,052	2,475,753	2,370,834
REPUBLICA ORIENT URUGUAY 4.13% due 11/20/45	241,000	294,225	285,286
REPUBLICA ORIENT URUGUAY 4.38% due 01/23/31	4,128,350	4,876,660	4,752,804
REPUBLICA ORIENT URUGUAY 4.38% due 10/27/27	1,511,435	1,657,348	1,698,490
REPUBLICA ORIENT URUGUAY 4.38% due 12/15/28	15,624,584	412,403	415,362
REPUBLICA ORIENT URUGUAY 4.98% due 04/20/55	613,000	818,602	803,802
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50	1,920,000	2,608,795	2,535,379
REPUBLICA ORIENT URUGUAY 7.63% due 03/21/36	285,000	449,091	430,353
REPUBLICA ORIENT URUGUAY 7.88% due 01/15/33	362,000	560,667	534,406
REPUBLICA ORIENT URUGUAY 8.25% due 05/21/31	34,918,194	793,127	751,561
REPUBLICA ORIENT URUGUAY 8.50% due 03/15/28	9,738,000	242,418	216,044
RESIDENTIAL ACCREDIT LOANS, IN 0.24% due 02/25/47	35,881	24,195	17,314
RESIDENTIAL ACCREDIT LOANS, IN 0.41% due 03/25/47	1,001,147	625,563	974,557
RESIDENTIAL ACCREDIT LOANS, IN 0.49% due 05/25/47	317,161	202,518	307,893
RESIDENTIAL ACCREDIT LOANS, IN 0.61% due 05/25/47	203,036	56,516	431,810
RESIDENTIAL ACCREDIT LOANS, IN 0.63% due 02/25/46	151,450	94,633	105,451
RESIDENTIAL ACCREDIT LOANS, IN 5.75% due 10/25/17	955	955	497
RESIDENTIAL ASSET SECURITIES C 1.12% due 10/25/35	3,400,000	3,397,893	3,400,635
RESIDENTIAL FUNDING SECURITIES 0.95% due 03/25/33	23,773	24,473	23,206
RESIDENTIAL FUNDING SECURITIES 1.59% due 10/25/32	18,795	19,971	18,336
RESIDEO FUNDING INC 4.00% due 09/01/29	759,000	759,000	744,568
RESOLUTE FOREST PRODUCTS 4.88% due 03/01/26	25,000	25,000	25,375
REXFORD INDUSTRIAL REALT 2.13% due 12/01/30	225,000	223,406	213,721
REXNORD LLC FLT due 10/04/28	112,000	111,729	111,965
REYNOLDS AMERICAN INC 5.85% due 08/15/45	497,000	593,947	603,876
REYNOLDS AMERICAN INC 6.15% due 09/15/43	390,000	424,968	477,585
REYNOLDS CONSUMER PRODUCTS LLC FLT due 02/04/27	1,133,656	1,137,374	1,126,367
REYNOLDS GROUP HOLDINGS INC FLT due 02/05/26	918,062	913,417	912,040
RHP HOTEL PPTY/RHP FINAN 4.50% due 02/15/29	431,000	431,000	431,000
RHP HOTEL PPTY/RHP FINAN 4.75% due 10/15/27	1,400,000	1,372,327	1,428,000
RING CONTAINER TECHNLG GRP LLC FLT due 08/12/28	556,000	554,677	556,556
RITCHIE BROS AUCTIONEERS 5.38% due 01/15/25	127,000	128,239	128,334
RITCHIE BROS HLDGS INC 4.75% due 12/15/31	1,775,000	1,784,865	1,852,656
RKPF OVERSEAS 2020 A LTD 5.20% due 01/12/26	200,000	171,409	186,108
RLJ LODGING TRUST LP 3.75% due 07/01/26	273,000	273,000	274,502
RLJ LODGING TRUST LP 4.00% due 09/15/29	559,000	559,000	553,030
ROBLOX CORP 3.88% due 05/01/30	451,000	450,867	457,472
ROCHE HOLDINGS INC 2.61% due 12/13/51	960,000	960,000	942,724
ROCKCLIFF ENERGY II LLC 5.50% due 10/15/29	750,000	753,063	772,500
ROCKET SOFTWARE INC 6.50% due 02/15/29	775,000	773,729	756,090
ROCKETMTGE C0 ISSUER INC 2.88% due 10/15/26	564,000	564,000	559,770
ROCKETMTGE C0 ISSUER INC 3.63% due 03/01/29	907,000	903,033	910,401
ROCKETMTGE C0 ISSUER INC 3.88% due 03/01/31	2,377,000	2,405,757	2,412,655
ROCKETMTGE CO ISSUER INC 4.00% due 10/15/33	3,791,000	3,817,762	3,839,828

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ROCKFORD TOWER CLO LTD 1.26% due 05/20/31	850,000	850,324	850,027
ROCKFORD TOWER CLO LTD 1.62% due 10/15/29	300,000	300,215	300,013
ROCKFORD TOWER CLO LTD 2.13% due 07/20/34	250,000	250,150	248,853
ROCKIES EXPRESS PIPELINE 3.60% due 05/15/25	349,000	345,460	359,104
ROCKIES EXPRESS PIPELINE 4.95% due 07/15/29	115,000	115,540	122,450
ROCKPOINT GAS STORAGE CA 7.00% due 03/31/23	395,000	388,524	394,013
ROLLS ROYCE PLC 5.75% due 10/15/27	1,575,000	2,015,273	2,020,070
ROMANIA 1.38% due 12/02/29	900,000	1,061,102	975,775
ROMANIA 2.75% due 04/14/41	1,275,000	1,512,156	1,293,349
ROMANIA 3.00% due 02/14/31	2,376,000	2,490,035	2,409,388
ROMANIA 3.38% due 01/28/50	1,155,000	1,487,423	1,234,658
ROMANIA 3.62% due 05/26/30	158,000	223,225	194,747
ROMANIA 4.00% due 02/14/51	2,146,000	2,264,503	2,142,695
ROMANIA 4.38% due 08/22/23	544,000	574,922	571,472
ROMANIA 4.63% due 04/03/49	600,000	935,618	769,247
ROMANIA 5.13% due 06/15/48	240,000	282,491	282,951
ROMANIA 6.13% due 01/22/44	3,462,000	4,668,077	4,534,950
ROMANIA 6.75% due 02/07/22	314,000	315,861	315,654
ROMANIA GOVERNMENT BOND 3.40% due 03/08/22	4,140,000	1,015,406	951,181
ROMANIA GOVERNMENT BOND 4.15% due 10/24/30	6,120,000	1,671,048	1,300,204
ROMANIA GOVERNMENT BOND 5.80% due 07/26/27	4,200,000	1,201,893	1,005,242
ROMARK CLO LTD 2.27% due 10/23/30	500,000	499,768	501,740
ROMARK CLO LTD 3.35% due 07/10/34	250,000	250,000	249,871
ROMARK CLO LTD 5.15% due 07/10/34	250,000	250,000	249,867
ROUGH COUNTRY LLC FLT due 07/26/29	1,199,930	1,193,930	1,196,930
ROYAL BANK OF CANADA 0.48% due 01/17/23	23,662,000	23,733,596	23,711,822
ROYAL BANK OF CANADA 1.15% due 06/10/25	470,000	468,864	465,938
ROYAL BANK OF CANADA 1.60% due 04/17/23	15,270,000	15,481,800	15,441,344
ROYAL BANK OF CANADA 1.95% due 01/17/23	8,000,000	8,119,468	8,107,359
ROYAL BANK OF CANADA 2.80% due 04/29/22	9,455,000	9,535,050	9,532,144
ROYAL CARIBBEAN CRUISES 11.50% due 06/01/25	417,000	473,239	467,040
ROYAL CARIBBEAN CRUISES 3.70% due 03/15/28	350,000	309,193	328,083
ROYAL CARIBBEAN CRUISES 4.25% due 07/01/26	322,000	322,000	311,888
ROYAL CARIBBEAN CRUISES 5.25% due 11/15/22	532,000	526,122	539,326
ROYAL CARIBBEAN CRUISES 5.50% due 04/01/28	3,517,000	3,567,336	3,557,657
ROYAL CARIBBEAN CRUISES 5.50% due 08/31/26	98,000	96,338	99,646
ROYAL CARIBBEAN CRUISES 7.50% due 10/15/27	1,180,000	1,365,143	1,364,670
ROYAL CARIBBEAN CRUISES 9.13% due 06/15/23	920,000	962,812	972,900
ROYALTY PHARMA PLC 1.20% due 09/02/25	850,000	842,942	832,068
ROYALTY PHARMA PLC 3.55% due 09/02/50	500,000	462,590	495,735
RP ESCROW ISSUER LLC 5.25% due 12/15/25	1,305,000	1,334,601	1,316,419
RR LTD 1.77% due 10/15/31	2,000,000	2,000,000	2,000,112
RRAM 1.52% due 01/15/30	1,500,000	1,484,321	1,490,153
RUBIS TERMINAL INFRA SAS 5.63% due 05/15/25	200,000	252,564	236,253
RUMO LUXEMBOURG SARL 5.88% due 01/18/25	200,000	206,101	205,502
RUSSIA GOVT BOND OFZ 6.50% due 02/28/24	38,000,000	508,010	489,784

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
RUSSIA GOVT BOND OFZ 6.90% due 05/23/29	119,134,000	1,680,877	1,469,499
RUSSIA GOVT BOND OFZ 7.00% due 08/16/23	124,410,000	1,755,922	1,628,740
RUSSIA GOVT BOND OFZ 7.05% due 01/19/28	47,041,000	688,619	589,569
RUSSIA GOVT BOND OFZ 7.15% due 11/12/25	24,158,000	350,365	310,327
RUSSIA GOVT BOND OFZ 7.25% due 05/10/34	16,312,000	242,451	201,273
RUSSIA GOVT BOND OFZ 7.65% due 04/10/30	669,966,000	10,134,965	8,620,404
RUSSIA GOVT BOND OFZ 7.70% due 03/16/39	147,896,000	2,319,174	1,875,362
RUSSIA GOVT BOND OFZ 7.70% due 03/23/33	125,966,000	1,886,537	1,617,084
RUSSIA GOVT BOND OFZ 7.75% due 09/16/26	149,518,000	2,196,622	1,952,164
RUSSIA GOVT BOND OFZ 7.95% due 10/07/26	15,225,000	229,521	200,346
RUSSIA GOVT BOND OFZ 8.15% due 02/03/27	20,950,000	319,553	277,954
RUSSIA GOVT BOND OFZ 8.50% due 09/17/31	93,246,000	1,506,263	1,265,404
RUSSIAN FEDERATION 12.75% due 06/24/28	400,000	651,918	632,000
RUSSIAN FEDERATION 4.25% due 06/23/27	600,000	669,448	647,773
RUSSIAN FEDERATION 4.38% due 03/21/29	2,200,000	2,514,806	2,421,786
RUSSIAN FEDERATION 4.75% due 05/27/26	200,000	224,927	218,500
RUSSIAN FEDERATION 5.10% due 03/28/35	1,600,000	1,975,822	1,886,000
RUSSIAN FEDERATION 5.25% due 06/23/47	800,000	1,073,553	1,012,032
RUSSIAN FEDERATION 5.63% due 04/04/42	1,400,000	1,862,527	1,823,500
RUSSIAN FEDERATION 5.88% due 09/16/43	600,000	857,042	815,965
RUWAIS POWER CO PJSC 6.00% due 08/31/36	445,000	593,793	586,288
RYDER SYSTEM INC 2.50% due 09/01/24	94,000	96,251	96,696
RYDER SYSTEM INC 2.88% due 06/01/22	925,000	932,000	932,098
RYDER SYSTEM INC 3.35% due 09/01/25	384,000	416,177	405,705
RYDER SYSTEM INC 4.63% due 06/01/25	456,000	503,002	500,360
SA GLOBAL SUKUK LTD 2.69% due 06/17/31	4,520,000	4,553,849	4,542,600
SABEY DATA CENTER ISSUER LLC 3.81% due 04/20/45	1,470,000	1,565,230	1,529,526
SABINE PASS LIQUEFACTION 4.20% due 03/15/28	577,000	638,748	632,029
SABINE PASS LIQUEFACTION 5.00% due 03/15/27	1,779,000	1,814,821	1,998,129
SABINE PASS LIQUEFACTION 5.75% due 05/15/24	960,000	975,714	1,044,045
SABLE INTL FINANCE LTD 5.75% due 09/07/27	293,000	306,879	299,959
SABRE GLBL INC 7.38% due 09/01/25	1,018,000	1,066,393	1,063,810
SABRE GLBL INC 9.25% due 04/15/25	24,000	24,756	27,120
SABRE GLBL INC. FLT due 12/17/27	497,500	496,312	490,659
SALESFORCE.COM INC 2.70% due 07/15/41	340,000	338,278	339,565
SALESFORCE.COM INC 3.05% due 07/15/61	42,000	41,866	43,196
SALESFORCE.COM INC 3.70% due 04/11/28	780,000	783,011	865,513
SALLY HOLDINGS/SALLY CAP 5.63% due 12/01/25	103,000	104,850	105,318
SALLY HOLDINGS/SALLY CAP 8.75% due 04/30/25	1,500,000	1,591,048	1,597,500
SAMMONS FINANCIAL GROUP 3.35% due 04/16/31	100,000	99,786	100,762
SAN FRANCISCO CITY CNTY CA C 6.49% due 11/01/41	7,695,000	7,173,546	11,219,282
SAN MIGUEL INDUSTRIAS 3.50% due 08/02/28	200,000	195,613	195,452
SANDS CHINA LTD 2.30% due 03/08/27	440,000	439,084	414,172
SANDS CHINA LTD 2.85% due 03/08/29	670,000	668,624	630,497
SANDS CHINA LTD 4.38% due 06/18/30	500,000	527,334	509,400
SANDS CHINA LTD 5.13% due 08/08/25	1,060,000	1,070,060	1,112,004

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SANDS CHINA LTD 5.40% due 08/08/28	2,100,000	2,095,882	2,260,482
SANTANDER HOLDINGS USA 3.24% due 10/05/26	350,000	353,835	365,315
SANTANDER HOLDINGS USA 4.40% due 07/13/27	600,000	610,870	657,809
SANTANDER UK GROUP HLDGS 1.53% due 08/21/26	1,079,000	1,084,909	1,061,360
SANTANDER UK GROUP HLDGS 3.82% due 11/03/28	2,900,000	2,762,099	3,112,592
SANTANDER UK GROUP HLDGS 4.75% due 09/15/25	5,700,000	5,693,298	6,216,814
SANTANDER UK GROUP HLDGS 6.75% due 12/31/99	900,000	1,264,660	1,311,954
SANTOS FINANCE LTD 3.65% due 04/29/31	125,000	125,000	127,273
SASOL FINANCING INT 4.50% due 11/14/22	200,000	202,061	202,184
SASOL FINANCING USA LLC 5.50% due 03/18/31	480,000	479,512	484,080
SASOL FINANCING USA LLC 5.88% due 03/27/24	2,700,000	2,742,136	2,817,450
SASOL FINANCING USA LLC 6.50% due 09/27/28	200,000	205,746	216,700
SAUDI ARABIAN OIL CO 3.25% due 11/24/50	625,000	619,206	607,989
SAUDI ARABIAN OIL CO 3.50% due 11/24/70	200,000	200,000	194,500
SAUDI ARABIAN OIL CO 4.25% due 04/16/39	760,000	865,150	856,639
SAUDI INTERNATIONAL BOND 2.25% due 02/02/33	815,000	793,468	794,429
SAUDI INTERNATIONAL BOND 2.75% due 02/03/32	400,000	420,398	411,548
SAUDI INTERNATIONAL BOND 3.25% due 11/17/51	680,000	665,965	669,479
SAUDI INTERNATIONAL BOND 3.45% due 02/02/61	280,000	272,887	282,503
SAUDI INTERNATIONAL BOND 3.63% due 03/04/28	200,000	217,705	217,740
SAUDI INTERNATIONAL BOND 3.75% due 01/21/55	1,188,000	1,276,511	1,273,607
SAUDI INTERNATIONAL BOND 4.00% due 04/17/25	1,100,000	1,194,836	1,184,759
SAUDI INTERNATIONAL BOND 4.38% due 04/16/29	2,000,000	2,325,500	2,294,200
SAUDI INTERNATIONAL BOND 4.50% due 04/17/30	308,000	365,000	358,869
SAUDI INTERNATIONAL BOND 4.50% due 04/22/60	312,000	392,768	383,666
SAUDI INTERNATIONAL BOND 4.50% due 10/26/46	1,965,000	2,325,104	2,302,508
SAUDI INTERNATIONAL BOND 4.63% due 10/04/47	2,100,000	2,531,244	2,513,977
SAUDI INTERNATIONAL BOND 5.00% due 04/17/49	1,883,000	2,441,130	2,386,612
SAUDI INTERNATIONAL BOND 5.25% due 01/16/50	474,000	634,562	623,964
SAVAGE ENTERPRISES, LLC FLT due 09/15/28	399,000	397,005	398,190
SAXON ASSET SECURITIES TRUST 0.63% due 03/25/35	81,416	81,139	78,561
SBA COMMUNICATIONS CORP 3.13% due 02/01/29	303,000	299,733	290,880
SBA COMMUNICATIONS CORP 3.88% due 02/15/27	1,365,000	1,405,275	1,405,950
SBA TOWER TRUST 2.33% due 07/15/52	1,462,000	1,505,820	1,492,205
SBA TOWER TRUST 2.59% due 10/15/31	2,920,000	2,920,000	2,956,717
SBALR COMMERCIAL MORTGAGE 2020 2.83% due 02/13/53	1,700,000	1,748,603	1,732,024
SBALR COMMERCIAL MORTGAGE 2020 3.98% due 02/13/53	1,690,000	1,738,427	1,728,678
SCHLUMBERGER HLDGS CORP 3.90% due 05/17/28	444,000	446,413	479,613
SCHLUMBERGER HLDGS CORP 4.00% due 12/21/25	410,000	409,931	441,610
SCHWEITZER MAUDUIT INTRNTL INC FLT due 04/20/28	84,520	83,846	83,992
SCIENCE APPLICATIONS INT 4.88% due 04/01/28	300,000	314,204	307,500
SCIENTIFIC GAMES INTERNA 5.00% due 10/15/25	1,784,000	1,784,159	1,836,628
SCIENTIFIC GAMES INTERNA 7.25% due 11/15/29	901,000	955,569	1,004,615
SCIENTIFIC GAMES INTERNA 8.25% due 03/15/26	826,000	867,911	869,365
SCIENTIFIC GAMES INTERNA 8.63% due 07/01/25	977,000	1,035,482	1,042,948
SCIENTIFIC GAMES INTL INC FLT due 08/14/24	2,678,581	2,647,673	2,667,277

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SCIH SALT HOLDINGS INC FLT due 03/16/27	1,750,066	1,748,218	1,731,113
SCIH SALT HOLDINGS INC 6.63% due 05/01/29	50,000	50,000	46,750
SCIL IV LLC / SCIL USA H 5.38% due 11/01/26	1,815,000	1,825,666	1,862,644
SCOTTS MIRACLE GRO CO 4.00% due 04/01/31	700,000	695,264	691,250
SCOTTS MIRACLE GRO CO 4.38% due 02/01/32	665,000	665,000	663,338
SCOTTS MIRACLE GRO CO 5.25% due 12/15/26	353,000	347,510	362,708
SCRIPPS ESCROW II INC 3.88% due 01/15/29	142,000	142,000	141,823
SCRIPPS ESCROW INC 5.88% due 07/15/27	1,053,000	1,074,756	1,106,242
SEAGATE HDD CAYMAN 3.38% due 07/15/31	775,000	775,000	754,168
SEAGATE HDD CAYMAN 4.09% due 06/01/29	120,000	129,684	124,246
SEALED AIR CORP 4.00% due 12/01/27	620,000	655,883	646,121
SEAWORLD PARKS ENTERTAINMENT FLT due 08/25/28	1,135,155	1,124,252	1,129,479
SEAWORLD PARKS + ENTERTA 5.25% due 08/15/29	120,000	120,000	122,191
SEAWORLD PARKS + ENTERTA 8.75% due 05/01/25	805,000	848,673	853,300
SEAZEN GROUP LTD 6.00% due 08/12/24	200,000	168,968	169,213
SECURITIZED ASSET BACKED RECEI 0.20% due 02/25/37	565,948	537,189	428,036
SECURITIZED ASSET BACKED RECEI 0.22% due 05/25/37	469,705	426,386	412,330
SECURITIZED ASSET BACKED RECEI 0.25% due 11/25/36	566,902	551,973	207,270
SEG HLD LLC/SEG FIN CORP 5.63% due 10/15/28	1,238,000	1,293,771	1,296,805
SELECT MED CORP FLT due 03/06/25	1,275,774	1,273,017	1,266,206
SELECT MEDICAL CORP 6.25% due 08/15/26	3,379,000	3,531,703	3,579,189
SENSATA TECH INC 4.38% due 02/15/30	177,000	177,532	185,850
SENSATA TECHNOLOGIES BV 4.00% due 04/15/29	1,300,000	1,300,460	1,327,625
SEQUA MEZZANINE HOLDINGS LLC FLT due 04/28/24	565,100	566,455	562,631
SEQUOIA MORTGAGE TRUST 0.79% due 07/20/33	15,283	14,360	15,333
SEQUOIA MORTGAGE TRUST 0.79% due 09/20/32	891	919	875
SEQUOIA MORTGAGE TRUST 4.00% due 11/25/48	331,969	334,250	333,981
SERVICE CORP INTL 4.00% due 05/15/31	150,000	150,000	151,875
SERVICE PROPERTIES TRUST 4.35% due 10/01/24	257,000	248,244	251,861
SERVICE PROPERTIES TRUST 4.65% due 03/15/24	192,000	185,811	189,601
SERVICE PROPERTIES TRUST 5.50% due 12/15/27	123,000	123,000	126,232
SERVICE PROPERTIES TRUST 7.50% due 09/15/25	348,000	382,382	377,035
SERVICENOW INC 1.40% due 09/01/30	216,000	205,706	201,054
SES SA 5.63% due 12/29/49	200,000	264,953	243,276
SETANTA AIRCRAFT LEASING DAC FLT due 11/05/28	1,510,000	1,506,297	1,508,113
SFAVE COMMERCIAL MORTGAGE SECU 3.87% due 01/05/43	472,500	505,389	496,641
SFO COMMERICAL MORTGAGE TRUST 1.24% due 05/15/38	5,000,000	5,000,000	4,996,920
SG CAPITAL PARTNERS 3.53% due 09/25/59	1,800,000	1,799,923	1,779,389
SG COMMERCIAL MORTGAGE SECURIT 3.93% due 10/10/48	500,000	535,086	512,773
SHACKLETON CLO LTD 2.47% due 07/15/31	250,000	250,402	250,671
SHEA HOMES LP/FNDG CP 4.75% due 02/15/28	2,137,000	2,135,957	2,185,083
SHEA HOMES LP/FNDG CP 4.75% due 04/01/29	600,000	618,498	611,400
SHEARERS FOODS INC FLT due 09/23/27	849,211	847,759	845,789
SHELL INTERNATIONAL FIN 2.38% due 11/07/29	94,000	98,511	96,010
SHELL INTERNATIONAL FIN 2.75% due 04/06/30	210,000	209,892	219,346
SHELL INTERNATIONAL FIN 2.88% due 05/10/26	700,000	694,702	742,492

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SHELL INTERNATIONAL FIN 3.25% due 04/06/50	1,320,000	1,301,897	1,404,393
SHELL INTERNATIONAL FIN 4.38% due 05/11/45	1,080,000	1,078,119	1,312,153
SHELL INTERNATIONAL FIN 4.55% due 08/12/43	450,000	469,680	561,136
SHERWIN WILLIAMS CO 3.13% due 06/01/24	525,000	524,708	547,997
SHERWIN WILLIAMS CO 3.30% due 05/15/50	305,000	301,906	321,226
SHERWIN WILLIAMS CO 4.00% due 12/15/42	13,000	14,429	14,851
SHERWIN WILLIAMS CO 4.50% due 06/01/47	753,000	782,087	938,393
SHERWIN WILLIAMS CO 4.55% due 08/01/45	95,000	121,779	115,567
SHERWOOD FINANCING PLC 4.50% due 11/15/26	400,000	447,381	454,311
SHIFT4 PAYMENTS LLC/FIN 4.63% due 11/01/26	590,000	602,172	611,246
SHIMAO GROUP HOLDINGS LT 5.60% due 07/15/26	200,000	176,675	123,000
SHIRE ACQ INV IRELAND DA 3.20% due 09/23/26	1,915,000	2,049,896	2,031,174
SHRIRAM TRANSPORT FIN 5.10% due 07/16/23	200,000	203,423	203,750
SIEMENS FINANCIERINGSMAT 2.70% due 03/16/22	5,000,000	5,024,417	5,024,086
SIEMENS FINANCIERINGSMAT 2.90% due 05/27/22	1,937,000	1,957,032	1,955,738
SIERRA RECEIVABLES FUNDING CO 1.35% due 09/20/38	1,317,146	1,316,979	1,306,241
SIERRA RECEIVABLES FUNDING CO 2.59% due 05/20/36	1,256,727	1,289,315	1,270,772
SIERRA RECEIVABLES FUNDING CO 3.51% due 07/20/37	1,498,232	1,545,083	1,523,004
SIG COMBIBLOC PURCHASER 2.13% due 06/18/25	900,000	1,108,318	1,073,119
SIGMA HOLDCO BV 7.88% due 05/15/26	632,000	645,890	609,090
SIGNAL PARENT INC FLT due 04/03/28	463,838	455,129	449,922
SIGNAL PEAK CLO, LLC 1.23% due 04/25/31	2,000,000	1,983,050	2,002,720
SIGNAL PEAK CLO, LLC 1.31% due 10/26/34	9,000,000	9,000,000	8,997,732
SIGNAL PEAK CLO, LLC 1.40% due 04/20/33	2,000,000	1,996,353	1,999,108
SIGNAL PEAK CLO, LLC 1.62% due 07/23/29	500,000	500,056	501,703
SIGNAL PEAK CLO, LLC 1.78% due 04/20/33	250,000	250,585	249,999
SILGAN HOLDINGS INC 3.25% due 03/15/25	200,000	241,856	228,334
SIMMONS FOOD INC/SIMMONS 4.63% due 03/01/29	822,000	824,549	809,670
SINCLAIR TELEVISION GROU 4.13% due 12/01/30	150,000	150,000	142,125
SINCLAIR TELEVISION GROU 5.50% due 03/01/30	480,000	494,022	465,600
SINO OCEAN LAND IV 3.25% due 05/05/26	200,000	178,678	183,213
SINOCHEM OFFSHORE CAPITA 2.38% due 09/23/31	200,000	190,327	192,762
SINOPEC GRP DEV 2018 2.70% due 05/13/30	260,000	270,139	265,452
SINOPEC GRP OVERSEA 2012 4.88% due 05/17/42	233,000	300,777	286,016
SIRIUS XM RADIO INC 3.13% due 09/01/26	942,000	942,000	942,273
SIRIUS XM RADIO INC 3.88% due 09/01/31	3,583,000	3,583,000	3,512,952
SIRIUS XM RADIO INC 4.13% due 07/01/30	4,119,000	4,235,682	4,119,000
SIRIUS XM RADIO INC 5.00% due 08/01/27	340,000	353,302	353,376
SIRIUS XM RADIO INC 5.50% due 07/01/29	1,680,000	1,810,782	1,810,200
SIX FLAGS ENTERTAINMENT 4.88% due 07/31/24	1,270,000	1,268,256	1,282,700
SIX FLAGS THEME PARKS 7.00% due 07/01/25	1,292,000	1,352,644	1,379,782
SIXTH STREET CLO XVI, LTD. 1.98% due 10/20/32	1,000,000	1,003,428	999,755
SK HYNIX INC 2.38% due 01/19/31	200,000	192,769	192,473
SKANDINAVISKA ENSKILDA 2.20% due 12/12/22	17,000,000	17,290,188	17,262,232
SKANDINAVISKA ENSKILDA 3.05% due 03/25/22	2,500,000	2,515,303	2,513,150
SKILLSOFT CORPORATION FLT due 06/30/28	625,000	616,214	625,781

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SKYMILES IP LTD. FLT due 10/20/27	1,000,000	1,049,051	1,056,250
SKYWORKS SOLUTIONS INC 3.00% due 06/01/31	250,000	249,086	251,985
SL GREEN REALTY CORP 4.50% due 12/01/22	2,000,000	2,002,994	2,042,749
SLC STUDENT LOAN TRUST 1.80% due 12/15/32	804,919	821,003	815,298
SLG OFFICE TRUST 2.59% due 07/15/41	505,000	519,775	516,757
SLM STUDENT LOAN TRUST 0.29% due 07/25/40	34,303,000	33,284,947	33,310,336
SLM STUDENT LOAN TRUST 1.62% due 04/25/23	1,331,473	1,339,609	1,340,511
SM ENERGY CO 5.00% due 01/15/24	275,000	250,769	272,938
SM ENERGY CO 5.63% due 06/01/25	130,000	104,793	130,975
SM ENERGY CO 6.50% due 07/15/28	415,000	415,910	429,525
SMALL BUSINESS ADMINISTRATION 2.69% due 07/01/44	360,060	360,060	376,190
SMALL BUSINESS ADMINISTRATION 2.98% due 04/01/39	195,950	195,950	209,059
SMALL BUSINESS ADMINISTRATION 3.11% due 03/10/29	663,463	663,463	694,916
SMALL BUSINESS ADMINISTRATION 3.55% due 09/10/28	273,846	273,846	289,780
SMALL BUSINESS ADMINISTRATION 4.14% due 02/01/30	231,532	249,001	245,916
SMALL BUSINESS ADMINISTRATION 4.43% due 05/01/29	461,570	461,570	495,091
SMALL BUSINESS ADMINISTRATION 5.11% due 08/01/25	229,572	229,572	239,241
SMALL BUSINESS ADMINISTRATION 5.35% due 02/01/26	311,918	311,918	328,487
SMALL BUSINESS ADMINISTRATION 5.36% due 11/01/26	497,507	541,169	525,689
SMALL BUSINESS ADMINISTRATION 5.87% due 05/01/26	244,229	246,844	260,476
SMB PRIVATE EDUCATION LOAN TRU 0.84% due 01/15/53	1,880,000	1,862,245	1,879,127
SMB PRIVATE EDUCATION LOAN TRU 0.84% due 10/15/35	289,230	289,230	290,073
SMB PRIVATE EDUCATION LOAN TRU 0.89% due 02/15/36	1,212,541	1,212,541	1,218,904
SMB PRIVATE EDUCATION LOAN TRU 1.39% due 01/15/53	632,043	631,920	621,356
SMB PRIVATE EDUCATION LOAN TRU 1.59% due 01/15/53	1,620,000	1,622,193	1,603,951
SMB PRIVATE EDUCATION LOAN TRU 2.31% due 01/15/53	1,080,000	1,079,659	1,070,661
SMB PRIVATE EDUCATION LOAN TRU 2.88% due 09/15/34	2,020,397	2,015,592	2,050,994
SMB PRIVATE EDUCATION LOAN TRU 3.60% due 01/15/37	2,296,301	2,287,795	2,386,995
SNAM SPA 0.01% due 08/15/25	170,000	206,347	191,974
SNAM SPA 1.25% due 08/28/25	205,000	258,361	241,695
SOCIAL PROFESSIONAL LOAN PROGR 1.14% due 02/15/47	4,783,334	4,782,739	4,699,422
SOCIAL PROFESSIONAL LOAN PROGR 1.95% due 02/15/46	265,991	265,951	267,744
SOCIAL PROFESSIONAL LOAN PROGR 2.34% due 04/25/33	34,643	34,640	35,013
SOCIAL PROFESSIONAL LOAN PROGR 2.49% due 01/25/36	34,079	34,028	34,223
SOCIAL PROFESSIONAL LOAN PROGR 2.84% due 01/25/41	1,011,625	1,011,261	1,029,091
SOCIALIST REP OF VIETNAM 4.80% due 11/19/24	402,000	443,575	434,935
SOCIEDAD QUIMICA Y MINER 3.50% due 09/10/51	200,000	191,034	193,752
SOCIETE GENERALE 1.49% due 12/14/26	3,215,000	3,215,000	3,131,232
SOCIETE GENERALE 4.75% due 12/31/99	750,000	750,000	761,558
SOFTBANK GROUP CORP 2.88% due 01/06/27	100,000	118,590	107,750
SOFTBANK GROUP CORP 6.00% due 12/31/99	700,000	713,051	693,875
SOLVAY SA 2.50% due 12/31/99	200,000	249,029	231,659
SONIC AUTOMOTIVE INC 4.88% due 11/15/31	400,000	401,999	403,880
SONICWALL US HLDGS INC FLT due 05/16/25	668,112	660,568	667,277
SOPHIA L P FLT due 10/09/28	200,100	205,966	205,353
SOTERA HEALTH HOLDINGS LLC FLT due 12/11/26	3,050,000	3,057,237	3,035,696

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SOUND INPATIENT PHYSICIANS INC FLT due 06/26/26	550,000	553,492	548,625
SOUND POINT CLO LTD 1.22% due 07/26/31	3,070,000	3,043,554	3,066,411
SOUND POINT CLO LTD 2.18% due 10/20/28	500,000	500,480	499,748
SOUTHERN CAL EDISON 1.20% due 02/01/26	237,000	237,437	232,135
SOUTHERN CAL EDISON 1.85% due 02/01/22	13,214	13,210	13,224
SOUTHERN CAL EDISON 3.65% due 06/01/51	289,000	288,334	313,117
SOUTHERN CAL EDISON 3.70% due 08/01/25	1,349,000	1,449,712	1,440,334
SOUTHERN CAL EDISON 4.20% due 03/01/29	1,073,000	1,117,015	1,196,227
SOUTHERN CO 3.25% due 07/01/26	980,000	961,654	1,036,725
SOUTHERN CO 3.70% due 04/30/30	1,100,000	1,250,350	1,196,391
SOUTHERN CO 4.00% due 01/15/51	6,475,000	6,494,128	6,620,688
SOUTHERN CO 4.40% due 07/01/46	1,880,000	1,850,433	2,202,348
SOUTHERN CO GAS CAPITAL 1.75% due 01/15/31	1,530,000	1,532,187	1,432,792
SOUTHERN COPPER CORP 5.25% due 11/08/42	4,830,000	4,913,648	6,079,763
SOUTHERN GAS CORRIDOR 6.88% due 03/24/26	926,000	1,086,793	1,063,641
SOUTHERN NATURAL GAS 8.00% due 03/01/32	780,000	767,029	1,084,685
SOUTHWESTERN ENERGY CO FLT due 06/22/27	402,000	400,996	402,253
SOUTHWESTERN ENERGY CO 4.75% due 02/01/32	2,415,000	2,428,408	2,543,249
SOUTHWESTERN ENERGY CO 5.38% due 02/01/29	3,099,000	3,125,313	3,277,193
SOUTHWESTERN ENERGY CO 5.38% due 03/15/30	60,000	62,563	64,289
SOUTHWESTERN ENERGY CO 7.75% due 10/01/27	820,000	860,657	884,575
SOUTHWESTERN PUBLIC SERV 3.15% due 05/01/50	1,751,000	1,872,828	1,826,001
SOVO BRANDS INTERMEDIATE, INC. FLT due 06/08/28	204,913	204,906	204,614
SPCM SA 3.13% due 03/15/27	855,000	857,770	844,894
SPCM SA 3.38% due 03/15/30	1,015,000	1,014,734	976,938
SPDR BLACKSTONE SENIOR LOAN ET	135,400	6,254,822	6,178,302
SPDR BLOOMBERG HIGH YIELD BOND ETF	11,466	1,246,999	1,244,864
SPECIALTY BUILDING PRODU 6.38% due 09/30/26	125,000	129,889	131,009
SPECTRUM BRANDS INC 3.88% due 03/15/31	361,000	361,000	356,488
SPECTRUM BRANDS INC 5.50% due 07/15/30	1,120,000	1,199,819	1,201,200
SPECTRUM BRANDS INC 5.75% due 07/15/25	14,000	13,975	14,298
SPIRIT AEROSYSTEMS INC FLT due 01/15/25	495,009	503,320	495,133
SPIRIT AEROSYSTEMS INC 4.60% due 06/15/28	1,700,000	1,708,582	1,704,250
SPIRIT AEROSYSTEMS INC 7.50% due 04/15/25	825,000	845,998	865,219
SPIRIT AIR 2015 1 PTT A 4.10% due 10/01/29	32,990	33,067	34,005
SPIRIT LOYALTY KY LTD/IP 8.00% due 09/20/25	525,000	536,915	579,645
SPIRIT REALTY LP 3.40% due 01/15/30	800,000	826,386	841,339
SPOTIFY USA INC 0.01% due 03/15/26	1,086,000	981,225	982,178
SPRINGER NATRE DEUTSCHLND GMBH FLT due 08/14/26	960,824	1,131,728	1,086,246
SPRINGS WINDOW FASHIONS LLC FLT due 10/06/28	2,961,000	2,935,970	2,931,390
SPRINT CAPITAL CORP 6.88% due 11/15/28	1,017,000	1,184,636	1,286,505
SPRINT CAPITAL CORP 8.75% due 03/15/32	850,000	1,038,421	1,275,000
SPRINT COMMUNICATIONS 6.00% due 11/15/22	9,137,000	9,502,686	9,510,109
SPRINT CORP 7.13% due 06/15/24	1,149,000	1,287,437	1,289,931
SPRINT CORP 7.63% due 02/15/25	120,000	120,037	138,000
SPRINT CORP 7.63% due 03/01/26	972,000	1,144,613	1,166,983

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SPRINT CORP 7.88% due 09/15/23	4,624,000	5,059,586	5,092,180
SRAM LLC FLT due 05/18/28	370,909	369,982	370,445
SRS DISTRIBUTION INC 4.63% due 07/01/28	1,869,000	1,869,000	1,876,009
SRS DISTRIBUTION INC 6.00% due 12/01/29	995,000	995,000	999,975
SRS DISTRIBUTION INC 6.13% due 07/01/29	100,000	100,000	101,912
SRS DISTRIBUTION INC. FLT due 06/02/28	2,432,903	2,419,351	2,425,142
STACK INFRASTRUCTURE ISSUER LL 4.54% due 02/25/44	1,068,833	1,133,407	1,107,398
STANDARD CHARTERED BANK 8.25% due 05/19/36	6,000,000,000	470,164	466,234
STANDARD CHARTERED PLC 2.68% due 06/29/32	200,000	203,899	196,267
STANDARD CHARTERED PLC 3.27% due 02/18/36	200,000	200,000	197,346
STANDARD CHARTERED PLC 7.50% due 12/29/49	200,000	201,678	202,750
STANDARD CHARTERED PLC 7.75% due 12/29/49	600,000	645,120	636,750
STANDARD INDUSTRIES INC FLT due 09/22/28	1,635,344	1,619,265	1,636,031
STANDARD INDUSTRIES INC 2.25% due 11/21/26	2,400,000	2,870,501	2,672,134
STANDARD INDUSTRIES INC 3.38% due 01/15/31	800,000	765,820	770,632
STANDARD INDUSTRIES INC 4.38% due 07/15/30	724,000	746,863	738,846
STANDARD INDUSTRIES INC 5.00% due 02/15/27	260,000	267,201	267,644
STAPLES INC 7.50% due 04/15/26	137,000	125,309	140,768
STAR ENERGY CO ISSUE 4.85% due 10/14/38	700,000	760,452	773,500
STARBUCKS CORP 2.25% due 03/12/30	616,000	624,221	611,666
STARBUCKS CORP 2.55% due 11/15/30	2,900,000	2,942,977	2,957,567
STARBUCKS CORP 3.80% due 08/15/25	525,000	524,978	566,395
STARFRUIT FINCO B V FLT due 10/01/25	913,061	910,655	909,071
STARS GROUP HLDGS BV FLT due 07/21/26	1,681,920	1,678,074	1,674,805
STARWOOD MORTGAGE RESIDENTIAL 1.13% due 06/25/56	2,180,976	2,180,919	2,153,760
STARWOOD MORTGAGE RESIDENTIAL 1.92% due 11/25/66	1,140,000	1,139,996	1,138,398
STARWOOD PROPERTY TRUST 3.63% due 07/15/26	425,000	428,901	422,875
STARWOOD PROPERTY TRUST INC FLT due 07/26/26	496,250	496,250	496,250
STATE OF ISRAEL 2.75% due 07/03/30	670,000	681,186	712,073
STATE OF ISRAEL 3.38% due 01/15/50	280,000	304,670	302,416
STATE OF ISRAEL 3.80% due 05/13/60	1,000,000	1,100,533	1,156,190
STATE OF ISRAEL 3.88% due 07/03/50	830,000	874,958	968,346
STATE OF ISRAEL 4.50% due 12/31/99	200,000	200,000	254,401
STATE OF MINAS GERAIS 5.33% due 02/15/28	350,000	381,159	364,004
STATE OF QATAR 3.25% due 06/02/26	543,000	592,065	578,279
STATE OF QATAR 3.75% due 04/16/30	2,800,000	3,239,710	3,139,640
STATE OF QATAR 4.00% due 03/14/29	454,000	520,253	511,467
STATE OF QATAR 4.40% due 04/16/50	2,131,000	2,712,538	2,647,324
STATE OF QATAR 4.50% due 04/23/28	200,000	229,664	229,640
STATE OF QATAR 4.63% due 06/02/46	960,000	1,240,417	1,212,614
STATE OF QATAR 4.82% due 03/14/49	4,801,000	6,566,345	6,292,383
STATE OF QATAR 5.10% due 04/23/48	700,000	923,828	947,330
STATE OIL CO OF THE AZER 6.95% due 03/18/30	388,000	487,063	467,214
STATE STREET CORP 2.83% due 03/30/23	3,000,000	3,017,568	3,015,712
STATE STREET CORP 3.15% due 03/30/31	350,000	350,000	378,854
STATE STREET CORP 5.63% due 12/31/99	540,000	543,434	556,457

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
STATION CASINOS LLC FLT due 02/08/27	615,112	608,268	609,379
STATION CASINOS LLC 4.50% due 02/15/28	100,000	99,167	100,570
STATION CASINOS LLC 4.63% due 12/01/31	1,130,000	1,130,000	1,139,266
STATION PLACE SECURITIZATION T 0.99% due 04/11/22	900,000	900,000	899,062
STEEL DYNAMICS INC 1.65% due 10/15/27	575,000	571,661	562,346
STEEL DYNAMICS INC 2.40% due 06/15/25	310,000	309,174	317,157
STEEL DYNAMICS INC 3.25% due 10/15/50	540,000	497,483	544,229
STEEL DYNAMICS INC 3.45% due 04/15/30	1,650,000	1,760,371	1,762,967
STELLANTIS NV 1.25% due 06/20/33	200,000	239,617	221,536
STERIS PLC 2.70% due 03/15/31	825,000	824,213	832,083
STEVENS HOLDING CO INC 6.13% due 10/01/26	920,000	976,631	980,950
STIFEL FINANCIAL CORP 4.00% due 05/15/30	900,000	974,476	985,372
STONEGATE PUB FIN 8.25% due 07/31/25	200,000	295,038	274,547
STORE CAPITAL CORP 2.75% due 11/18/30	75,000	74,701	74,376
STRATHCONA RESOURCES 6.88% due 08/01/26	1,540,000	1,531,145	1,513,697
STRATUS CLO 2.22% due 12/29/29	250,000	250,000	250,000
STRIPS 0.00% due 05/15/35	6,950,000	5,096,340	5,443,798
STRIPS 0.00% due 05/15/41	21,895,000	15,082,573	14,608,542
STRIPS 0.00% due 11/15/35	15,130,000	12,875,952	11,704,814
STRIPS 0.01% due 02/15/37	52,775,000	35,721,217	39,542,089
STRIPS 0.01% due 05/15/37	37,765,000	25,860,918	28,141,485
STRIPS 0.01% due 05/15/40	64,100,000	42,363,283	44,002,521
STRIPS 0.01% due 08/15/40	54,900,000	35,896,039	37,369,615
STRUCTURED ADJUSTABLE RATE MOR 0.39% due 10/25/35	99	80	99
STRUCTURED ADJUSTABLE RATE MOR 0.60% due 10/25/34	1,235,863	1,196,378	1,185,552
STRUCTURED ASSET INVESTMENT LO 0.81% due 07/25/35	964,417	950,799	961,883
STRUCTURED ASSET INVESTMENT LO 1.29% due 08/25/34	1,760,000	1,760,000	1,764,437
STRUCTURED ASSET MORTGAGE INVE 0.47% due 02/25/36	213,949	150,896	108,250
STRUCTURED ASSET MORTGAGE INVE 0.49% due 10/25/36	689,990	457,810	670,016
STRUCTURED ASSET MORTGAGE INVE 0.63% due 04/25/36	306,227	-	229,691
STRUCTURED ASSET MORTGAGE INVE 0.80% due 04/19/35	914,716	896,461	903,664
STRUCTURED ASSET SECURITIES CO 0.28% due 04/25/36	1,212,704	1,199,372	1,202,810
STRYKER CORP 0.60% due 12/01/23	1,215,000	1,214,330	1,208,393
STRYKER CORP 1.95% due 06/15/30	1,775,000	1,769,096	1,735,220
SUBURBAN PROPANE PARTNRS 5.00% due 06/01/31	200,000	200,000	202,250
SUBURBAN PROPANE PARTNRS 5.88% due 03/01/27	575,000	593,752	593,688
SUMITOMO MITSUI FINL GRP 2.13% due 07/08/30	2,200,000	2,200,000	2,137,390
SUMITOMO MITSUI FINL GRP 2.78% due 07/12/22	2,625,000	2,659,050	2,657,276
SUMITOMO MITSUI FINL GRP 2.78% due 10/18/22	21,011,000	21,432,405	21,372,830
SUMITOMO MITSUI FINL GRP 3.04% due 07/16/29	4,142,000	4,208,719	4,316,985
SUMITOMO MITSUI FINL GRP 3.10% due 01/17/23	4,000,000	4,102,553	4,094,872
SUMMER (BC) BIDC 5.50% due 10/31/26	750,000	750,000	767,790
SUMMER BC HOLDCO B SARL 5.75% due 10/31/26	300,000	384,239	354,759
SUMMIT DIGITEL INFRASTR 2.88% due 08/12/31	715,000	699,524	689,001
SUMMIT MATERIALS LLC/FIN 5.25% due 01/15/29	727,000	757,209	761,460
SUMMIT MATERIALS LLC/FIN 6.50% due 03/15/27	1,065,000	1,105,406	1,104,938

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SUMMIT MID HLDS LLC / FI 8.50% due 10/15/26	350,000	347,807	364,676
SUNAC CHINA HOLDINGS LTD 7.25% due 06/14/22	895,000	790,625	673,488
SUNAC CHINA HOLDINGS LTD 7.95% due 08/08/22	1,675,000	1,495,872	1,243,688
SUNAC CHINA HOLDINGS LTD 7.95% due 10/11/23	1,220,000	1,018,310	793,000
SUNCOR ENERGY INC 2.80% due 05/15/23	525,000	524,763	537,091
SUNCOR ENERGY INC 3.10% due 05/15/25	2,475,000	2,561,714	2,585,532
SUNCOR ENERGY INC 6.80% due 05/15/38	110,000	158,317	153,344
SUNOCO LP/FINANCE CORP 4.50% due 05/15/29	1,912,000	1,967,062	1,941,684
SUNOCO LP/FINANCE CORP 5.88% due 03/15/28	380,000	402,569	401,850
SUNOCO LP/FINANCE CORP 6.00% due 04/15/27	2,555,000	2,650,886	2,664,610
SUNSHINE LUXEMBOURG VII SARL FLT due 10/01/26	168,300	169,063	168,827
SUNTORY HOLDINGS LTD 2.25% due 10/16/24	680,000	678,957	692,992
SURA ASSET MANAGEMENT 4.88% due 04/17/24	191,000	203,961	201,406
SUZANO AUSTRIA G 3.13% due 01/15/32	216,000	213,155	208,982
SVB FINANCIAL GROUP 4.25% due 12/31/99	905,000	905,000	917,670
SWEDBANK AB 1.30% due 06/02/23	590,000	589,670	593,495
SWF ESCROW ISSUER CORP 6.50% due 10/01/29	300,000	299,268	288,362
SWITCH LTD 3.75% due 09/15/28	851,000	859,749	857,383
SWITCH LTD 4.13% due 06/15/29	414,000	414,000	423,315
SYCAMORE TWP OH 1.38% due 10/20/34	7,000,000	7,000,000	7,010,444
SYLVAMO CORPORATION FLT due 08/18/28	1,035,778	1,035,954	1,039,662
SYMPHONY CLO LTD 1.08% due 04/16/31	670,000	664,471	669,648
SYMPHONY CLO LTD 2.17% due 01/15/34	750,000	750,000	749,624
SYNCHRONY FINANCIAL 3.70% due 08/04/26	900,000	962,848	955,765
SYNEOS HEALTH INC 3.63% due 01/15/29	819,000	821,034	808,763
SYSCO CORPORATION 3.15% due 12/14/51	2,490,000	2,472,786	2,450,853
SYSCO CORPORATION 6.60% due 04/01/40	150,000	149,717	217,286
SYSCO CORPORATION 6.60% due 04/01/50	538,000	781,484	835,770
T MOBILE USA INC 1.50% due 02/15/26	825,000	823,985	814,939
T MOBILE USA INC 2.05% due 02/15/28	1,525,000	1,540,511	1,513,726
T MOBILE USA INC 2.25% due 02/15/26	2,802,000	2,816,550	2,809,005
T MOBILE USA INC 2.55% due 02/15/31	290,000	301,310	288,543
T MOBILE USA INC 2.63% due 02/15/29	1,030,000	1,030,000	1,014,550
T MOBILE USA INC 2.88% due 02/15/31	1,865,000	1,886,468	1,841,874
T MOBILE USA INC 3.00% due 02/15/41	1,775,000	1,755,683	1,732,943
T MOBILE USA INC 3.30% due 02/15/51	830,000	752,881	810,615
T MOBILE USA INC 3.38% due 04/15/29	3,114,000	3,189,597	3,172,979
T MOBILE USA INC 3.40% due 10/15/52	4,946,000	4,892,249	4,923,181
T MOBILE USA INC 3.50% due 04/15/25	2,855,000	2,908,567	3,024,799
T MOBILE USA INC 3.50% due 04/15/31	7,435,000	7,688,783	7,735,225
T MOBILE USA INC 3.60% due 11/15/60	600,000	598,504	594,314
T MOBILE USA INC 3.75% due 04/15/27	2,581,000	2,673,025	2,794,966
T MOBILE USA INC 3.88% due 04/15/30	12,120,000	12,846,672	13,256,292
T MOBILE USA INC 4.38% due 04/15/40	2,660,000	2,665,907	3,040,872
T MOBILE USA INC 4.50% due 04/15/50	575,000	572,655	672,982
T MOBILE USA INC 4.75% due 02/01/28	43,000	41,807	45,258

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TACO BELL FUNDING, LLC 1.95% due 08/25/51	3,316,000	3,316,000	3,250,549
TAKEDA PHARMACEUTICAL 2.05% due 03/31/30	2,352,000	2,360,057	2,303,201
TAKEDA PHARMACEUTICAL 2.25% due 11/21/26	205,000	271,211	253,941
TAL ADVANTAGE VII LLC 2.05% due 09/20/45	1,404,000	1,418,539	1,393,854
TALEN ENERGY SUPPLY LLC 6.63% due 01/15/28	125,000	130,140	109,688
TALLGRASS NRG PRTNR/FIN 6.00% due 03/01/27	415,000	424,574	431,600
TALLGRASS NRG PRTNR/FIN 6.00% due 09/01/31	505,000	504,928	499,730
TALLGRASS NRG PRTNR/FIN 6.00% due 12/31/30	4,188,000	4,222,845	4,188,000
TALLGRASS NRG PRTNR/FIN 7.50% due 10/01/25	200,000	207,765	216,500
TAMPA ELECTRIC CO 3.45% due 03/15/51	115,000	120,140	125,564
TAMPA ELECTRIC CO 4.45% due 06/15/49	145,000	172,781	182,215
TARGA RESOURCES PARTNERS 4.00% due 01/15/32	3,461,000	3,541,575	3,616,745
TARGA RESOURCES PARTNERS 4.88% due 02/01/31	3,288,000	3,482,634	3,570,604
TARGA RESOURCES PARTNERS 5.00% due 01/15/28	1,748,000	1,788,664	1,841,863
TARGA RESOURCES PARTNERS 5.38% due 02/01/27	587,000	599,118	604,945
TARGA RESOURCES PARTNERS 5.50% due 03/01/30	1,807,000	1,783,811	1,974,148
TARGA RESOURCES PARTNERS 5.88% due 04/15/26	499,000	515,763	520,689
TARGA RESOURCES PARTNERS 6.50% due 07/15/27	1,000,000	1,063,495	1,072,000
TARGA RESOURCES PARTNERS 6.88% due 01/15/29	481,000	532,954	538,133
TARGET CORP 2.25% due 04/15/25	430,000	444,312	443,133
TAURUS CMBS 2.15% due 08/17/31	100,000	138,690	134,310
TAYLOR MORR COMM/HLDGS 5.88% due 04/15/23	325,000	330,811	339,765
TAYLOR MORRISON COMM 5.13% due 08/01/30	715,000	755,993	786,500
TAYLOR MORRISON COMM 5.75% due 01/15/28	1,715,000	1,910,824	1,916,513
TAYLOR MORRISON COMM 5.88% due 06/15/27	84,000	93,957	94,080
TAYLOR MORRISON COMM 6.63% due 07/15/27	450,000	471,854	473,625
TBA MORGAN STANLEY BOC	(205,000)	(205,000)	(205,000)
TBA WESTERN/LEHMAN RECEIVABLE	748,477	-	3,742
TCI COMMUNICATIONS INC 7.13% due 02/15/28	170,000	171,263	219,797
TCW GEM LTD 3.58% due 04/20/34	550,000	550,000	545,447
TCW GEM LTD 4.08% due 10/20/32	250,000	250,915	250,345
TCW GEM LTD 5.02% due 10/20/32	250,000	251,604	250,204
TEACHERS INSUR + ANNUITY 4.27% due 05/15/47	94,000	108,613	113,536
TEACHERS INSUR + ANNUITY 4.90% due 09/15/44	3,998,000	4,339,756	5,132,375
TEACHERS INSUR + ANNUITY 6.85% due 12/16/39	88,000	88,533	131,285
TECHEM VERWALTUNGSGES 6.00% due 07/30/26	174,954	217,412	204,526
TECHNIPFMC PLC 6.50% due 02/01/26	327,000	346,811	350,087
TECK RESOURCES LIMITED 3.90% due 07/15/30	525,000	522,792	564,037
TECK RESOURCES LIMITED 6.00% due 08/15/40	30,000	30,808	38,371
TEGNA INC 4.63% due 03/15/28	714,000	733,232	721,704
TEGNA INC 4.75% due 03/15/26	117,000	122,108	121,680
TEINE ENERGY LTD 6.88% due 04/15/29	250,000	250,000	253,750
TELECOM ITALIA CAPITAL 6.38% due 11/15/33	340,000	414,803	366,114
TELECOM ITALIA CAPITAL 7.20% due 07/18/36	405,000	518,589	464,357
TELECOM ITALIA CAPITAL 7.72% due 06/04/38	4,548,000	4,614,093	5,345,151
TELECOM ITALIA SPA 5.30% due 05/30/24	3,775,000	3,840,929	3,973,037

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TELEFONICA EMISIONES SAU 4.90% due 03/06/48	880,000	897,614	1,058,469
TELEFONICA EUROPE BV 3.88% due 12/31/99	200,000	262,094	240,642
TELEFONICA MOVILES CHILE 3.54% due 11/18/31	175,000	175,000	174,256
TELENET FINANCE LUX NOTE 5.50% due 03/01/28	1,600,000	1,680,162	1,648,000
TELESAT CANADA/TELESAT L 6.50% due 10/15/27	816,000	849,772	633,216
TEMPO ACQUISITION LLC FLT due 11/02/26	515,088	516,245	515,572
TEMPO ACQUISITION LLC/FI 5.75% due 06/01/25	420,000	434,044	434,700
TEMPUR SEALY INTL INC 3.88% due 10/15/31	255,000	255,000	255,482
TENCENT HOLDINGS LTD 3.68% due 04/22/41	740,000	742,396	768,019
TENDER OPTION BOND TRUST RECEI 0.09% due 02/15/46	1,120,000	1,120,000	1,120,000
TENDER OPTION BOND TRUST RECEI 0.12% due 01/01/24	4,105,000	4,105,000	4,105,000
TENDER OPTION BOND TRUST RECEI 0.17% due 05/01/38	7,810,000	7,810,000	7,810,000
TENDER OPTION BOND TRUST RECEI 0.18% due 01/01/37	8,915,000	8,915,000	8,915,000
TENDER OPTION BOND TRUST RECEI 0.18% due 07/01/24	1,300,000	1,300,000	1,300,000
TENDER OPTION BOND TRUST RECEI 0.27% due 07/01/27	3,000,000	3,000,000	3,000,000
TENDER OPTION BOND TRUST RECEI 0.30% due 07/01/25	2,600,000	2,600,000	2,600,000
TENDER OPTION BOND TRUST RECEI 0.31% due 06/15/38	11,800,000	11,800,000	11,800,000
TENDER OPTION BOND TRUST RECEI 0.31% due 11/01/25	8,400,000	8,400,000	8,400,000
TENDER OPTION BOND TRUST RECEI 0.89% due 06/01/51	7,995,000	7,995,000	7,995,000
TENET HEALTHCARE CORP 4.25% due 06/01/29	400,000	400,000	406,196
TENET HEALTHCARE CORP 4.38% due 01/15/30	715,000	715,000	724,341
TENET HEALTHCARE CORP 4.63% due 06/15/28	979,000	1,001,266	1,005,923
TENET HEALTHCARE CORP 4.63% due 07/15/24	385,000	380,301	389,813
TENET HEALTHCARE CORP 4.88% due 01/01/26	1,896,000	1,944,021	1,947,438
TENET HEALTHCARE CORP 5.13% due 11/01/27	2,071,000	2,135,489	2,156,429
TENET HEALTHCARE CORP 6.13% due 10/01/28	2,800,000	2,877,303	2,957,388
TENET HEALTHCARE CORP 6.25% due 02/01/27	3,440,000	3,553,869	3,560,400
TENET HEALTHCARE CORP 7.50% due 04/01/25	160,000	165,554	168,392
TENN VALLEY AUTHORITY 6.15% due 01/15/38	580,000	634,579	896,238
TENNECO INC FLT due 10/01/25	493,639	484,809	485,617
TENNECO INC 5.13% due 04/15/29	296,000	296,000	289,340
TENNECO INC 7.88% due 01/15/29	572,000	620,946	617,760
TENNESSEE GAS PIPELINE 2.90% due 03/01/30	1,200,000	1,205,673	1,218,896
TEREOS FINANCE GROUPE I 7.50% due 10/30/25	300,000	385,825	365,665
TEREX CORP 5.00% due 05/15/29	2,654,000	2,659,713	2,726,985
TERRAFORM POWER OPERATIN 4.75% due 01/15/30	983,000	1,029,640	1,030,543
TERRAFORM POWER OPERATIN 5.00% due 01/31/28	521,000	573,897	551,843
TERRIER MEDIA BUYER INC FLT due 12/17/26	743,120	741,259	739,219
TERRIER MEDIA BUYER INC 8.88% due 12/15/27	600,000	640,017	648,462
TESCO PROPERTY FIN 3 PLC 5.74% due 04/13/40	1,316,014	2,287,387	2,294,230
TESLA AUTO LEASE TRUST 0.36% due 03/20/25	30,822,810	30,822,555	30,755,666
TESLA AUTO LEASE TRUST 0.55% due 05/22/23	2,125,118	2,127,484	2,125,550
TEVA PHARM FNC NL II 3.75% due 05/09/27	100,000	115,800	113,009
TEVA PHARM FNC NL II 4.50% due 03/01/25	200,000	254,203	235,742
TEVA PHARMACEUT FIN BV 2.95% due 12/18/22	280,000	277,938	280,507
TEVA PHARMACEUTICALS NE 3.15% due 10/01/26	100,000	95,299	94,000

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TEXAS EASTERN TRANSMISSI 2.80% due 10/15/22	60,000	59,929	60,651
TEXAS EASTERN TRANSMISSI 3.50% due 01/15/28	363,000	378,962	387,727
TEXAS EASTERN TRANSMISSI 4.15% due 01/15/48	512,000	521,752	575,654
TEXAS INSTRUMENTS INC 1.75% due 05/04/30	290,000	289,581	284,384
TEXTAINER MARINE CONTAINERS LI 2.10% due 09/20/45	889,373	897,171	883,981
TEXTRON INC 3.65% due 03/15/27	201,000	205,747	215,701
TEXTRON INC 3.90% due 09/17/29	373,000	385,425	409,533
TGP HOLDINGS III LLC FLT due 06/29/28	344,893	344,225	343,024
THAILAND GOVERNMENT BOND 1.59% due 12/17/35	31,320,000	835,769	858,504
THAILAND GOVERNMENT BOND 2.00% due 06/17/42	7,281,000	253,713	192,209
THAILAND GOVERNMENT BOND 2.88% due 06/17/46	3,543,000	139,964	106,986
THAILAND GOVERNMENT BOND 2.88% due 12/17/28	7,390,000	275,456	237,988
THAILAND GOVERNMENT BOND 3.30% due 06/17/38	18,983,000	778,629	625,258
THAILAND GOVERNMENT BOND 3.40% due 06/17/36	42,809,000	1,707,779	1,426,913
THAILAND GOVERNMENT BOND 3.60% due 06/17/67	2,953,000	132,034	100,156
THAILAND GOVERNMENT BOND 3.78% due 06/25/32	44,057,000	1,772,434	1,543,340
THAIOIL TRSRY CENTER 5.38% due 11/20/48	200,000	228,704	218,450
THAMES WATER KEMBLE FINA 4.63% due 05/19/26	300,000	428,469	414,398
THE ULTIMATE SW GRP INC FLT due 05/03/27	275,000	275,000	275,517
THERMO FISHER SCIENTIFIC 0.13% due 03/01/25	410,000	497,273	466,732
THERMO FISHER SCIENTIFIC 1.75% due 10/15/28	175,000	174,921	173,857
THIRD PKSTAN INTL SUKUK 5.63% due 12/05/22	890,000	903,078	905,664
THYSSENKRUPP AG 2.88% due 02/22/24	200,000	247,314	233,695
TIBCO SOFTWARE INC FLT due 06/30/26	1,041,164	1,033,808	1,031,416
TIBCO SOFTWARE INC SYNDICATE FLT due 03/03/28	3,576,482	3,640,682	3,583,921
TICP CLO LTD 1.29% due 10/20/34	1,000,000	1,000,000	999,742
TICP CLO LTD 1.41% due 04/20/33	2,000,000	1,992,722	2,001,522
TICP CLO LTD 1.62% due 01/15/34	500,000	500,000	499,749
TICP CLO LTD 1.73% due 01/20/31	250,000	250,230	250,205
TICP CLO LTD 1.77% due 07/15/34	1,025,000	1,025,000	1,026,413
TICP CLO LTD 1.86% due 10/20/31	1,350,000	1,350,366	1,349,321
TICP CLO LTD 2.22% due 04/15/34	250,000	251,080	250,127
TICP CLO LTD 3.03% due 01/20/31	250,000	250,000	248,316
TICP CLO LTD 3.08% due 04/20/28	250,000	249,805	249,872
TIME WARNER CABLE LLC 5.88% due 11/15/40	220,000	235,861	274,541
TIME WARNER CABLE LLC 6.55% due 05/01/37	1,145,000	1,192,288	1,497,970
TIME WARNER CABLE LLC 6.75% due 06/15/39	270,000	263,802	367,859
TIME WARNER CABLE LLC 7.30% due 07/01/38	1,080,000	1,298,540	1,528,538
TIME WARNER ENTERTAINMEN 8.38% due 07/15/33	1,840,000	2,165,326	2,679,071
TITULOS DE TESORERIA 6.00% due 04/28/28	5,616,300,000	1,658,111	1,247,299
TITULOS DE TESORERIA 6.25% due 07/09/36	2,905,000,000	640,257	587,288
TITULOS DE TESORERIA 7.00% due 03/26/31	4,798,400,000	1,216,903	1,088,364
TITULOS DE TESORERIA 7.00% due 06/30/32	5,821,800,000	1,502,956	1,303,981
TITULOS DE TESORERIA 7.25% due 10/18/34	534,100,000	139,345	120,126
TITULOS DE TESORERIA 7.25% due 10/26/50	571,200,000	139,557	120,717
TK ELEVATOR MIDCO GMBH 4.75% due 07/15/27	300,000	365,948	344,401

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TK ELEVATOR US NEWCO INC 5.25% due 07/15/27	2,064,000	2,160,605	2,169,780
TMS INTERNATIONAL CORP 6.25% due 04/15/29	1,145,000	1,187,660	1,139,275
TOPBUILD CORP 3.63% due 03/15/29	785,000	780,279	790,888
TORONTO DOMINION BANK 0.25% due 01/06/23	9,000,000	8,982,430	8,974,253
TORONTO DOMINION BANK 0.38% due 04/25/24	485,000	592,561	556,595
TORONTO DOMINION BANK 0.75% due 06/12/23	910,000	909,676	910,041
TORONTO DOMINION BANK 1.15% due 06/12/25	470,000	469,984	466,046
TORONTO DOMINION BANK 1.90% due 12/01/22	5,000,000	5,069,148	5,062,021
TORY BURCH LLC FLT due 04/16/28	1,117,215	1,108,602	1,114,422
TOTALENERGIES SE 1.63% due 12/31/99	405,000	491,868	456,490
TOWD POINT MORTGAGE TRUST 2.75% due 06/25/57	724,641	736,414	736,415
TOWD POINT MORTGAGE TRUST 2.90% due 10/25/59	3,085,283	3,114,759	3,144,642
TOWD POINT MORTGAGE TRUST 4.08% due 04/25/56	530,000	570,498	555,472
TOYOTA AUTO RECEIVABLES OWNER 0.23% due 05/15/23	8,067,709	8,067,539	8,067,648
TOYOTA MOTOR CREDIT CORP 0.20% due 08/15/22	7,700,000	7,700,000	7,692,028
TOYOTA MOTOR CREDIT CORP 0.25% due 02/13/23	2,085,000	2,085,000	2,081,435
TOYOTA MOTOR CREDIT CORP 1.15% due 05/26/22	5,892,000	5,913,666	5,910,613
TOYOTA MOTOR CREDIT CORP 2.15% due 09/08/22	9,000,000	9,114,211	9,100,776
TP ICAP LTD 5.25% due 05/29/26	1,200,000	1,753,954	1,801,420
TPGI TRUST 1.59% due 06/15/26	350,000	350,000	346,697
TPRO ACQUISITION CORP 11.00% due 10/15/24	2,529,000	2,715,522	2,747,126
TRANSCANADA PIPELINES 4.10% due 04/15/30	9,700,000	9,686,491	10,820,177
TRANSCANADA TRUST 5.30% due 03/15/77	1,850,000	1,942,325	1,912,438
TRANSCANADA TRUST 5.50% due 09/15/79	1,150,000	1,243,487	1,227,625
TRANSCONT GAS PIPE LINE 3.95% due 05/15/50	54,000	56,785	60,490
TRANSCONT GAS PIPE LINE 4.00% due 03/15/28	1,134,000	1,219,065	1,239,099
TRANSCONT GAS PIPE LINE 7.85% due 02/01/26	2,403,000	2,599,808	2,933,180
TRANSDIGM INC FLT due 08/22/24	573,695	568,110	566,765
TRANSDIGM INC FLT due 12/09/25	49,495	48,859	48,771
TRANSDIGM INC 4.63% due 01/15/29	2,840,000	2,840,000	2,830,571
TRANSDIGM INC 4.88% due 05/01/29	555,000	552,544	557,387
TRANSDIGM INC 5.50% due 11/15/27	3,911,000	4,041,224	4,028,330
TRANSDIGM INC 6.25% due 03/15/26	7,703,000	7,958,580	8,006,306
TRANSDIGM INC 6.38% due 06/15/26	529,000	534,062	543,534
TRANSDIGM INC 7.50% due 03/15/27	290,000	299,163	303,050
TRANSDIGM INC 8.00% due 12/15/25	7,480,000	7,925,896	7,891,176
TRANSDIGM UK HOLDINGS 6.88% due 05/15/26	550,000	571,241	574,750
TRANSMONTAIGE PARTNERS 6.13% due 02/15/26	345,000	350,103	341,119
TRANSNET SOC LTD 4.00% due 07/26/22	200,000	200,974	198,928
TRANSUNION LLC FLT due 12/01/28	500,000	498,756	498,375
TRATON FINANCE LUX SA 0.13% due 11/10/24	200,000	231,398	226,949
TRAVEL + LEISURE CO 4.50% due 12/01/29	1,000,000	1,000,000	1,008,485
TRAVEL + LEISURE CO 5.65% due 04/01/24	1,100,000	1,142,913	1,168,750
TRAVEL + LEISURE CO 6.63% due 07/31/26	832,000	919,344	922,555
TREASURY BILL 0.01% due 01/20/22	9,305,000	9,304,764	9,304,945
TREASURY BILL 0.01% due 04/07/22	3,010,000	3,009,583	3,009,426

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TREASURY BILL 0.01% due 06/23/22	2,810,000	2,807,700	2,807,764
TREASURY BILL due 06/09/22	40,000,000	39,980,125	39,980,125
TREEHOUSE FOODS INC 4.00% due 09/01/28	309,000	315,042	296,640
TRESTLES CLO LTD 2.38% due 01/20/33	500,000	501,069	501,831
TRI POINTE HOMES INC 5.25% due 06/01/27	475,000	510,446	510,031
TRI POINTE HOMES INC 5.70% due 06/15/28	935,000	1,027,590	1,028,500
TRICON AMERICAN HOMES 2.93% due 01/17/36	1,286,995	1,314,663	1,293,981
TRIMARAN ADVISORS CAVU 2019 1 2.33% due 07/20/32	500,000	501,710	499,428
TRIMARAN ADVISORS CAVU 2019 1 3.28% due 07/20/32	250,000	250,285	250,632
TRIMARAN ADVISORS CAVU 2019 2 4.84% due 11/26/32	250,000	252,115	250,920
TRIMAS CORP 4.13% due 04/15/29	500,000	500,636	501,250
TRINIDAD + TOBAGO 4.50% due 08/04/26	2,245,000	2,348,290	2,295,535
TRINITAS CLO LTD 2.12% due 01/25/34	2,000,000	2,005,178	1,994,608
TRINITAS CLO LTD 2.38% due 01/20/32	1,000,000	1,000,000	999,495
TRINITAS CLO LTD 3.12% due 01/25/34	2,500,000	2,501,748	2,533,935
TRINITY RAIL LEASING L.P. 3.08% due 07/19/51	900,000	899,877	889,083
TRINSEO OP / TRINSEO FIN 5.13% due 04/01/29	3,515,000	3,532,395	3,585,300
TRITON WATER HOLDINGS IN 6.25% due 04/01/29	1,232,000	1,232,000	1,181,611
TRITON WATER HOLDINGS, INC. FLT due 03/31/28	1,359,476	1,352,862	1,343,407
TRIUMPH GROUP INC 8.88% due 06/01/24	242,000	259,909	263,945
TRIUMPH RAIL LLC 3.08% due 06/19/51	800,000	799,609	791,231
TRIVIUM PACKAGING FIN 3.75% due 08/15/26	200,000	248,120	230,215
TRIVIUM PACKAGING FIN 5.50% due 08/15/26	1,661,000	1,725,303	1,727,440
TRONOX FINANCE LLC FLT due 03/13/28	308,651	307,592	305,614
TRONOX INC 4.63% due 03/15/29	2,300,000	2,301,119	2,297,125
TRONOX INC 6.50% due 05/01/25	815,000	849,227	861,374
TRP LLC 2.07% due 06/19/51	1,071,153	1,074,953	1,059,496
TRP LLC 3.06% due 06/19/51	1,000,000	999,711	999,372
TRUCK HERO INC FLT due 01/31/28	1,091,750	1,091,750	1,084,675
TRUIST BANK 1.25% due 03/09/23	3,000,000	3,024,307	3,018,090
TRUIST FIN CORP 5.05% due 12/31/99	590,000	582,719	598,113
TRUIST FINANCIAL CORP 2.20% due 03/16/23	8,024,000	8,167,758	8,158,919
TRUIST FINANCIAL CORP 2.75% due 04/01/22	1,906,000	1,914,322	1,913,707
TRUIST FINANCIAL CORP 3.05% due 06/20/22	4,380,000	4,433,611	4,422,996
TRUIST FINANCIAL CORP 4.80% due 12/31/99	255,000	259,139	265,838
TRUIST FINANCIAL CORP 5.10% due 12/31/99	620,000	678,962	692,850
TRUST F/1401 5.25% due 01/30/26	405,000	440,582	443,479
TTM TECHNOLOGIES INC FLT due 09/28/24	500,000	499,077	498,960
TTM TECHNOLOGIES INC 4.00% due 03/01/29	2,489,000	2,490,084	2,473,444
TULLOW OIL PLC 10.25% due 05/15/26	2,594,000	2,699,764	2,620,952
TURKEY GOVERNMENT BOND 10.40% due 03/20/24	1,510,000	178,562	107,252
TURKEY GOVERNMENT BOND 10.60% due 02/11/26	1,263,000	147,930	62,581
TURKEY GOVERNMENT BOND 11.00% due 02/24/27	5,046,000	590,457	237,486
TURKEY GOVERNMENT BOND 11.70% due 11/13/30	1,680,000	225,862	72,869
TURKEY GOVERNMENT BOND 12.60% due 10/01/25	3,952,000	468,744	217,245
TVA PRIN STRIP 0.00% due 04/01/56	9,885,000	4,007,262	4,181,759

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TWILIO INC 3.88% due 03/15/31	325,000	325,000	328,153
TWIN RIVER WORLDWIDE HLDGS INC FLT due 10/02/28	3,085,000	3,055,874	3,083,704
TWITTER INC 3.88% due 12/15/27	595,000	621,938	620,067
TYSON FOODS INC 3.90% due 09/28/23	1,775,000	1,774,088	1,857,788
U.S. RENAL CARE, INC. FLT due 06/26/26	900,000	889,875	873,342
UAE INTL GOVT BOND 2.88% due 10/19/41	340,000	329,825	343,641
UBER TECHNOLOGIES INC 4.50% due 08/15/29	2,799,000	2,799,000	2,850,334
UBER TECHNOLOGIES INC 7.50% due 05/15/25	1,796,000	1,878,788	1,887,380
UBER TECHNOLOGIES INC 7.50% due 09/15/27	405,000	438,038	440,759
UBER TECHNOLOGIES, INC. FLT due 02/25/27	514,935	508,392	514,677
UBS AG 5.13% due 05/15/24	7,100,000	7,121,812	7,597,000
UBS AG LONDON 1.75% due 04/21/22	23,064,000	23,144,720	23,136,514
UBS AG STAMFORD CT 7.63% due 08/17/22	2,200,000	2,238,047	2,284,953
UBS BARCLAYS COMMERCIAL MORTGA 5.05% due 08/10/49	500,000	510,692	506,598
UBS COMMERCIAL MORTGAGE TRUST 1.34% due 02/15/32	2,400,000	2,400,000	2,397,484
UBS COMMERCIAL MORTGAGE TRUST 3.56% due 10/15/50	2,020,000	2,241,910	2,172,160
UBS COMMERCIAL MORTGAGE TRUST 3.84% due 03/15/51	500,000	514,685	512,110
UBS COMMERCIAL MORTGAGE TRUST 3.99% due 06/15/51	520,411	541,246	532,530
UBS COMMERCIAL MORTGAGE TRUST 4.58% due 12/15/50	450,000	500,646	486,182
UBS COMMERCIAL MORTGAGE TRUST 4.79% due 08/15/51	450,000	513,690	497,324
UBS GROUP AG 0.25% due 01/29/26	455,000	553,091	517,935
UBS GROUP AG 1.66% due 02/01/22	3,313,000	3,316,718	3,316,722
UBS GROUP AG 2.65% due 02/01/22	7,694,000	7,707,878	7,707,465
UBS GROUP AG 2.86% due 08/15/23	200,000	201,768	202,398
UBS GROUP AG 3.49% due 05/23/23	1,530,000	1,530,005	1,545,481
UBS GROUP AG 4.13% due 09/24/25	1,010,000	1,009,205	1,090,448
UBS GROUP AG 4.25% due 03/23/28	750,000	757,460	830,588
UBS GROUP AG 4.38% due 12/31/99	700,000	699,538	691,460
UBS GROUP AG 6.88% due 12/29/49	1,100,000	1,207,576	1,222,375
UBS GROUP AG 7.00% due 12/29/49	400,000	453,300	444,900
UBS GROUP AG 7.00% due 12/31/99	295,000	295,000	318,084
UDR INC 2.10% due 08/01/32	300,000	299,717	285,161
UFC HOLDINGS LLC FLT due 04/29/26	935,072	939,031	929,892
UGI INTERNATIONAL LLC 2.50% due 12/01/29	100,000	111,965	112,213
UKRAINE GOVERNMENT FLT due 05/31/40	275,000	286,703	249,975
UKRAINE GOVERNMENT 6.75% due 06/20/26	780,000	978,459	842,115
UKRAINE GOVERNMENT 6.88% due 05/21/29	1,723,000	1,734,170	1,522,184
UKRAINE GOVERNMENT 7.25% due 03/15/33	1,902,000	2,001,923	1,673,760
UKRAINE GOVERNMENT 7.38% due 09/25/32	2,165,000	2,342,192	1,927,413
UKRAINE GOVERNMENT 7.75% due 09/01/22	1,150,000	1,182,974	1,137,948
UKRAINE GOVERNMENT 7.75% due 09/01/23	2,588,000	2,707,600	2,527,565
UKRAINE GOVERNMENT 7.75% due 09/01/24	2,510,000	2,714,977	2,430,232
UKRAINE GOVERNMENT 7.75% due 09/01/25	1,342,000	1,476,355	1,285,368
UKRAINE GOVERNMENT 7.75% due 09/01/26	3,239,000	3,574,021	3,083,593
UKRAINE GOVERNMENT 7.75% due 09/01/27	435,000	485,592	411,508
UKRAINE GOVERNMENT 8.99% due 02/01/24	869,000	928,147	866,085

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UKRAINE GOVERNMENT 9.75% due 11/01/28	1,215,000	1,462,953	1,226,154
ULTIMATE SOFTWARE GROUP INC. FLT due 05/04/26	1,920,103	1,920,103	1,908,698
UNDER ARMOUR INC 3.25% due 06/15/26	127,000	127,089	130,994
UNICREDIT SPA 5.46% due 06/30/35	1,225,000	1,225,000	1,334,677
UNICREDIT SPA 6.57% due 01/14/22	1,390,000	1,390,032	1,392,015
UNICREDIT SPA 6.63% due 12/31/99	400,000	507,555	481,035
UNICREDIT SPA 7.30% due 04/02/34	5,550,000	5,550,000	6,649,065
UNICREDIT SPA 7.83% due 12/04/23	2,000,000	2,000,000	2,226,420
UNICREDIT SPA 8.00% due 04/03/49	450,000	479,449	491,625
UNIFRAX ESCROW ISS CORP 5.25% due 09/30/28	2,562,000	2,582,668	2,589,542
UNIFRAX ESCROW ISS CORP 7.50% due 09/30/29	1,674,000	1,685,451	1,690,740
UNION PACIFIC CORP 2.89% due 04/06/36	1,498,000	1,512,736	1,569,820
UNION PACIFIC CORP 3.25% due 02/05/50	1,115,000	1,147,902	1,195,026
UNION PACIFIC CORP 3.75% due 02/05/70	20,000	20,313	22,657
UNION PACIFIC CORP 3.75% due 07/15/25	430,000	430,069	464,511
UNION PACIFIC CORP 3.84% due 03/20/60	980,000	992,730	1,153,801
UNION PACIFIC CORP 4.30% due 03/01/49	168,000	211,223	208,658
UNION PACIFIC CORP 4.50% due 09/10/48	94,000	112,900	118,478
UNION PACIFIC RR CO 07 3 6.18% due 01/02/31	2,380,182	2,380,182	2,778,284
UNITED AIR 2014 1 B PTT 4.75% due 10/11/23	63,815	60,470	64,454
UNITED AIR 2014 2 B PTT 4.63% due 03/03/24	103,610	98,221	105,429
UNITED AIR 2015 1 AA PTT 3.45% due 06/01/29	69,736	68,007	73,086
UNITED AIR 2016 2 AA PTT 2.88% due 04/07/30	123,014	116,502	125,253
UNITED AIR 2018 1 B PTT 4.60% due 09/01/27	123,780	123,780	125,545
UNITED AIR 2019 1 AA PTT 4.15% due 02/25/33	131,113	131,113	143,249
UNITED AIR 2019 2 A PTT 2.90% due 11/01/29	93,008	91,313	92,201
UNITED AIR 2019 2 AA PTT 2.70% due 11/01/33	196,471	191,894	194,756
UNITED AIR 2019 2 B PTT 3.50% due 11/01/29	105,284	105,595	104,258
UNITED AIR 2020 1 A PTT 5.88% due 04/15/29	2,687,318	2,773,451	2,943,615
UNITED AIR 2020 1 B PTT 4.88% due 07/15/27	547,780	547,780	570,295
UNITED AIRLINES HOLDINGS 4.88% due 01/15/25	590,000	597,245	606,963
UNITED AIRLINES HOLDINGS 5.00% due 02/01/24	190,000	190,170	196,650
UNITED AIRLINES INC 4.38% due 04/15/26	1,406,000	1,409,658	1,466,085
UNITED AIRLINES INC 4.63% due 04/15/29	7,025,000	7,144,397	7,244,531
UNITED AIRLINES, INC. FLT due 04/21/28	3,744,272	3,736,489	3,749,364
UNITED GROUP BV 4.88% due 07/01/24	200,000	244,206	229,286
UNITED MEXICAN STATES 2.66% due 05/24/31	4,448,000	4,395,744	4,336,844
UNITED MEXICAN STATES 3.25% due 04/16/30	2,040,000	2,130,914	2,088,715
UNITED MEXICAN STATES 3.75% due 01/11/28	1,345,000	1,369,479	1,443,979
UNITED MEXICAN STATES 3.75% due 04/19/71	1,062,000	976,159	954,738
UNITED MEXICAN STATES 3.77% due 05/24/61	2,301,000	2,299,149	2,118,669
UNITED MEXICAN STATES 4.15% due 03/28/27	2,072,000	2,249,927	2,289,581
UNITED MEXICAN STATES 4.35% due 01/15/47	2,353,000	2,302,913	2,441,849
UNITED MEXICAN STATES 4.50% due 01/31/50	200,000	207,251	212,000
UNITED MEXICAN STATES 4.50% due 04/22/29	1,612,000	1,727,089	1,793,608
UNITED MEXICAN STATES 4.60% due 02/10/48	800,000	904,793	852,008

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITED MEXICAN STATES 4.75% due 03/08/44	1,300,000	1,309,494	1,415,388
UNITED MEXICAN STATES 4.75% due 04/27/32	2,540,000	2,547,449	2,871,470
UNITED MEXICAN STATES 5.55% due 01/21/45	2,291,000	2,547,790	2,740,632
UNITED MEXICAN STATES 5.75% due 10/12/99	1,298,000	1,437,353	1,488,819
UNITED MEXICAN STATES 6.05% due 01/11/40	8,598,000	9,853,749	10,683,101
UNITED NATURAL FOODS INC FLT due 10/22/25	583,608	581,292	583,123
UNITED NATURAL FOODS INC 6.75% due 10/15/28	600,000	626,345	642,480
UNITED PARCEL SERVICE 3.40% due 03/15/29	626,000	680,070	682,708
UNITED PARCEL SERVICE 4.45% due 04/01/30	130,000	155,255	153,069
UNITED PF HOLDINGS LLC FLT due 12/30/26	494,717	477,705	476,476
UNITED RENTALS NORTH AM 3.75% due 01/15/32	1,146,000	1,155,652	1,154,025
UNITED RENTALS NORTH AM 3.88% due 02/15/31	1,254,000	1,311,038	1,272,810
UNITED RENTALS NORTH AM 3.88% due 11/15/27	1,268,000	1,293,206	1,315,753
UNITED RENTALS NORTH AM 4.88% due 01/15/28	913,000	953,459	959,449
UNITED RENTALS NORTH AM 5.25% due 01/15/30	240,000	254,247	259,800
UNITED RENTALS NORTH AM 5.50% due 05/15/27	171,000	177,249	177,840
UNITEDHEALTH GROUP INC 1.25% due 01/15/26	170,000	169,573	169,353
UNITEDHEALTH GROUP INC 2.00% due 05/15/30	720,000	710,404	714,790
UNITEDHEALTH GROUP INC 2.38% due 10/15/22	70,000	70,697	70,992
UNITEDHEALTH GROUP INC 2.90% due 05/15/50	525,000	499,865	534,789
UNITEDHEALTH GROUP INC 3.13% due 05/15/60	60,000	63,314	61,950
UNITEDHEALTH GROUP INC 3.35% due 07/15/22	3,000,000	3,050,681	3,048,253
UNITEDHEALTH GROUP INC 3.50% due 06/15/23	150,000	155,193	156,004
UNITEDHEALTH GROUP INC 3.75% due 10/15/47	300,000	275,228	344,354
UNITEDHEALTH GROUP INC 3.88% due 08/15/59	270,000	276,163	323,119
UNITEDHEALTH GROUP INC 3.88% due 12/15/28	210,000	212,596	235,360
UNITEDHEALTH GROUP INC 4.25% due 06/15/48	619,000	745,347	766,760
UNITEDHEALTH GROUP INC 4.45% due 12/15/48	80,000	104,774	102,092
UNITEDHEALTH GROUP INC 4.75% due 07/15/45	350,000	426,800	458,175
UNITEDHEALTH GROUP INC 5.80% due 03/15/36	300,000	305,795	416,083
UNITI GROUP/CSL CAPITAL 4.75% due 04/15/28	455,000	456,490	451,237
UNITI GRP/UNITI HLD/CSL 7.88% due 02/15/25	1,220,000	1,277,569	1,273,375
UNIV OF CALIFORNIA CA REVENUES 4.77% due 12/31/99	71,000	64,314	101,568
UNIV OF CALIFORNIA CA REVENUES 4.86% due 05/15/12	230,000	212,034	338,311
UNIVAR SOLUTIONS USA INC 5.13% due 12/01/27	1,630,000	1,692,102	1,700,856
UNIVISION COMMUNICATIONS 4.50% due 05/01/29	100,000	100,000	101,000
UNIVISION COMMUNICATIONS 5.13% due 02/15/25	3,000,000	2,938,610	3,030,000
UNIVISION COMMUNICATIONS 6.63% due 06/01/27	2,630,000	2,762,308	2,833,825
UNIVISION COMMUNICATIONS INC FLT due 03/15/26	953,606	958,375	954,502
UNUM GROUP 6.75% due 12/15/28	509,000	498,565	631,347
UPC BROADBAND FINCO BV 4.88% due 07/15/31	200,000	200,000	204,000
UPC BROADBAND HOLDING B V FLT due 04/30/29	1,000,000	1,169,304	1,116,912
UPC FINANCING PARTNERSHIP FLT due 01/31/29	450,000	445,856	448,218
UPJOHN FINANCE BV 1.02% due 06/23/24	505,000	625,612	586,346
UPL CORP LTD 4.50% due 03/08/28	200,000	211,538	210,319
UPSTART SECURITIZATION TRUST 0.84% due 09/20/31	4,123,854	4,123,359	4,083,179

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UPSTART SECURITIZATION TRUST 3.01% due 11/20/30	2,500,000	2,499,995	2,534,230
US 2018 USDC 4.28% due 05/13/38	500,000	527,306	516,729
US ACUTE CARE SOLUTIONS 6.38% due 03/01/26	120,000	120,000	125,700
US AIRWAYS 2012 2A PTT 4.63% due 12/03/26	379,035	401,201	377,140
US BANCORP 1.45% due 05/12/25	730,000	729,429	733,006
US BANCORP 3.70% due 12/31/99	1,865,000	1,865,000	1,864,627
US FOODS INC FLT due 11/17/28	500,000	499,382	499,250
US FOODS INC 4.63% due 06/01/30	518,000	518,000	523,776
US FOODS INC 4.75% due 02/15/29	816,000	818,994	829,260
US FOODS INC 6.25% due 04/15/25	990,000	1,028,607	1,030,838
US RENAL CARE INC 10.63% due 07/15/27	400,000	427,586	406,000
US TREASURY N/B 0.13% due 01/15/24	39,950,000	39,842,569	39,445,943
US TREASURY N/B 0.13% due 01/31/23	120,000,000	119,901,655	119,587,500
US TREASURY N/B 0.13% due 02/28/23	53,850,000	53,756,693	53,629,131
US TREASURY N/B 0.13% due 04/30/22	50,000,000	50,003,584	50,001,288
US TREASURY N/B 0.13% due 05/31/22	50,000,000	50,006,677	49,992,188
US TREASURY N/B 0.13% due 06/30/22	50,000,000	50,008,284	49,980,469
US TREASURY N/B 0.13% due 11/30/22	10,000,000	9,999,405	9,977,344
US TREASURY N/B 0.13% due 12/15/23	17,030,000	17,010,673	16,834,421
US TREASURY N/B 0.13% due 12/31/22	65,000,000	64,989,914	64,799,402
US TREASURY N/B 0.25% due 06/15/24	559,000	556,191	550,768
US TREASURY N/B 0.25% due 06/30/25	70,000	70,047	68,007
US TREASURY N/B 0.25% due 07/31/25	72,230,000	71,128,425	70,063,100
US TREASURY N/B 0.25% due 09/30/25	290,000	289,634	280,824
US TREASURY N/B 0.25% due 11/15/23	110,000	110,070	109,093
US TREASURY N/B 0.38% due 01/31/26	150,000	148,786	145,113
US TREASURY N/B 0.38% due 03/31/22	136,000,000	136,087,208	136,092,266
US TREASURY N/B 0.38% due 07/15/24	1,575,000	1,572,658	1,555,559
US TREASURY N/B 0.38% due 07/31/27	57,395,000	57,224,493	54,514,040
US TREASURY N/B 0.38% due 09/30/27	2,300,000	2,278,458	2,177,004
US TREASURY N/B 0.38% due 10/31/23	1,700,000	1,697,435	1,689,973
US TREASURY N/B 0.38% due 11/30/25	690,000	689,801	669,165
US TREASURY N/B 0.38% due 12/31/25	15,030,000	14,772,547	14,568,532
US TREASURY N/B 0.50% due 04/30/27	105,305,000	102,621,743	101,010,530
US TREASURY N/B 0.50% due 05/31/27	24,895,000	24,898,424	23,837,935
US TREASURY N/B 0.50% due 08/31/27	244,920,000	238,101,086	233,697,690
US TREASURY N/B 0.50% due 10/31/27	75,395,000	72,619,840	71,748,945
US TREASURY N/B 0.63% due 03/31/27	13,190,000	13,285,127	12,749,475
US TREASURY N/B 0.63% due 05/15/30	47,655,000	47,551,591	44,557,425
US TREASURY N/B 0.63% due 07/31/26	10,000,000	9,977,015	9,723,828
US TREASURY N/B 0.63% due 08/15/30	167,110,000	163,647,975	155,843,130
US TREASURY N/B 0.63% due 10/15/24	313,000	312,292	310,457
US TREASURY N/B 0.63% due 11/30/27	147,013,000	146,364,773	140,805,147
US TREASURY N/B 0.63% due 12/31/27	10,915,000	10,816,303	10,443,864
US TREASURY N/B 0.75% due 01/31/28	280,495,000	277,341,183	270,107,920
US TREASURY N/B 0.75% due 04/30/26	87,597,000	87,606,719	85,862,169

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 0.75% due 08/31/26	16,740,000	16,615,551	16,365,312
US TREASURY N/B 0.75% due 11/15/24	48,615,000	48,426,911	48,341,541
US TREASURY N/B 0.88% due 11/15/30	116,725,000	114,567,917	110,975,382
US TREASURY N/B 1.00% due 05/15/40	1,230,000	1,179,295	1,078,076
US TREASURY N/B 1.00% due 07/31/28	31,165,000	31,040,806	30,340,832
US TREASURY N/B 1.00% due 12/15/24	38,700,000	38,771,271	38,742,328
US TREASURY N/B 1.13% due 02/28/22	71,000,000	71,111,738	71,117,489
US TREASURY N/B 1.13% due 02/29/28	85,940,000	86,617,651	84,691,184
US TREASURY N/B 1.13% due 05/15/40	20,295,000	20,077,201	17,788,250
US TREASURY N/B 1.13% due 08/15/31	346,570,000	342,130,808	338,826,327
US TREASURY N/B 1.13% due 08/15/40	121,375,000	118,649,720	105,975,547
US TREASURY N/B 1.13% due 08/31/28	67,590,000	67,506,338	66,280,444
US TREASURY N/B 1.13% due 10/31/26	37,970,000	37,799,771	37,717,856
US TREASURY N/B 1.13% due 12/31/26	15,310,000	15,300,391	15,293,255
US TREASURY N/B 1.25% due 03/31/28	99,390,000	98,988,072	98,504,808
US TREASURY N/B 1.25% due 04/30/28	95,525,000	95,535,013	94,655,573
US TREASURY N/B 1.25% due 05/15/50	151,270,000	139,051,298	128,455,412
US TREASURY N/B 1.25% due 05/31/28	18,510,000	18,460,995	18,327,069
US TREASURY N/B 1.25% due 06/30/28	25,158,000	25,182,179	24,900,523
US TREASURY N/B 1.25% due 08/15/31	140,533,000	138,888,369	137,392,966
US TREASURY N/B 1.25% due 09/30/28	62,818,000	62,188,761	62,079,398
US TREASURY N/B 1.25% due 11/30/26	90,745,000	90,781,465	90,688,284
US TREASURY N/B 1.25% due 12/31/26	65,000	64,952	64,929
US TREASURY N/B 1.38% due 01/31/22	58,000,000	58,058,084	58,057,791
US TREASURY N/B 1.38% due 08/15/50	46,375,000	44,846,809	40,623,413
US TREASURY N/B 1.38% due 08/31/26	43,905,000	44,271,032	44,160,541
US TREASURY N/B 1.38% due 10/31/28	19,130,000	19,010,705	19,052,284
US TREASURY N/B 1.38% due 11/15/31	60,465,000	59,831,440	59,699,740
US TREASURY N/B 1.38% due 11/15/40	20,780,000	19,587,824	18,937,398
US TREASURY N/B 1.50% due 01/31/27	3,650,000	3,642,799	3,690,350
US TREASURY N/B 1.50% due 02/15/30	61,005,000	65,046,633	61,319,557
US TREASURY N/B 1.50% due 08/15/22	50,000,000	50,430,577	50,384,766
US TREASURY N/B 1.50% due 08/15/26	7,935,000	7,580,828	8,024,889
US TREASURY N/B 1.50% due 09/15/22	50,000,000	50,482,317	50,427,735
US TREASURY N/B 1.50% due 10/31/24	1,070,000	1,066,217	1,086,761
US TREASURY N/B 1.63% due 05/15/26	29,900,000	29,914,184	30,401,059
US TREASURY N/B 1.63% due 05/15/31	14,914,000	15,047,912	15,102,755
US TREASURY N/B 1.63% due 08/31/22	50,000,000	50,495,005	50,451,172
US TREASURY N/B 1.63% due 11/15/22	25,000,000	25,326,839	25,267,578
US TREASURY N/B 1.63% due 11/15/50	75,857,000	69,958,183	70,674,426
US TREASURY N/B 1.63% due 11/30/26	49,605,000	49,672,353	50,449,835
US TREASURY N/B 1.63% due 12/15/22	55,000,000	55,784,221	55,648,828
US TREASURY N/B 1.75% due 08/15/41	69,335,000	66,748,475	67,222,449
US TREASURY N/B 1.75% due 11/15/29	55,862,000	56,152,756	57,258,550
US TREASURY N/B 1.88% due 02/15/41	51,450,000	49,060,908	50,925,451
US TREASURY N/B 1.88% due 02/15/51	148,292,000	142,401,556	146,716,398

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 1.88% due 04/30/22	20,000,000	20,116,859	20,113,571
US TREASURY N/B 1.88% due 05/31/22	20,000,000	20,146,640	20,141,406
US TREASURY N/B 1.88% due 09/30/22	50,000,000	50,651,554	50,576,172
US TREASURY N/B 1.88% due 10/31/22	25,000,000	25,364,589	25,311,524
US TREASURY N/B 1.88% due 11/15/51	13,409,000	13,436,574	13,302,147
US TREASURY N/B 2.00% due 02/15/50	284,915,000	301,372,358	289,400,186
US TREASURY N/B 2.00% due 05/31/24	1,725,000	1,729,930	1,772,370
US TREASURY N/B 2.00% due 07/31/22	115,000,000	116,269,410	116,181,446
US TREASURY N/B 2.00% due 08/15/51	130,760,000	131,728,702	133,293,475
US TREASURY N/B 2.00% due 10/31/22	105,000,000	106,642,737	106,415,039
US TREASURY N/B 2.00% due 11/15/41	31,910,000	32,467,927	32,273,973
US TREASURY N/B 2.00% due 11/30/22	95,000,000	96,631,120	96,376,758
US TREASURY N/B 2.13% due 05/31/26	195,770,000	205,096,252	203,340,794
US TREASURY N/B 2.13% due 06/30/22	68,000,000	68,694,142	68,632,188
US TREASURY N/B 2.25% due 05/15/41	73,640,000	77,749,604	77,345,013
US TREASURY N/B 2.25% due 08/15/46	55,565,000	53,311,951	58,751,305
US TREASURY N/B 2.25% due 08/15/49	116,110,000	133,820,659	124,269,449
US TREASURY N/B 2.25% due 11/15/27	139,035,000	141,178,651	145,970,456
US TREASURY N/B 2.38% due 04/30/26	61,645,000	63,802,286	64,647,786
US TREASURY N/B 2.38% due 05/15/29	218,475,000	232,522,683	232,855,092
US TREASURY N/B 2.38% due 05/15/51	89,695,000	97,256,822	99,070,930
US TREASURY N/B 2.38% due 08/15/24	1,235,000	1,229,532	1,282,326
US TREASURY N/B 2.38% due 11/15/49	242,720,000	270,432,407	266,631,711
US TREASURY N/B 2.50% due 01/15/22	45,000,000	45,037,645	45,035,942
US TREASURY N/B 2.50% due 02/15/22	42,495,000	42,619,822	42,616,622
US TREASURY N/B 2.50% due 02/15/45	80,100,000	84,133,748	88,088,097
US TREASURY N/B 2.50% due 03/31/23	89,000,000	91,399,874	91,193,711
US TREASURY N/B 2.50% due 05/15/46	75,595,000	82,337,037	83,547,239
US TREASURY N/B 2.63% due 02/15/29	12,760,000	13,215,943	13,794,258
US TREASURY N/B 2.63% due 02/28/23	55,000,000	56,486,593	56,359,961
US TREASURY N/B 2.75% due 02/15/28	68,275,000	68,058,670	73,790,340
US TREASURY N/B 2.75% due 04/30/23	55,000,000	56,742,483	56,607,031
US TREASURY N/B 2.75% due 08/15/42	7,475,000	7,355,923	8,516,828
US TREASURY N/B 2.75% due 08/15/47	83,195,000	86,232,194	96,811,682
US TREASURY N/B 2.75% due 11/15/23	1,500,000	1,500,256	1,556,660
US TREASURY N/B 2.75% due 11/15/42	98,465,000	102,882,770	112,219,330
US TREASURY N/B 2.75% due 11/15/47	89,010,000	101,871,763	103,627,111
US TREASURY N/B 2.88% due 05/15/28	28,600,000	31,217,709	31,159,477
US TREASURY N/B 2.88% due 05/15/43	70,475,000	73,200,857	81,894,152
US TREASURY N/B 2.88% due 05/15/49	43,165,000	57,977,327	51,996,964
US TREASURY N/B 2.88% due 07/31/25	39,140,000	41,562,375	41,593,894
US TREASURY N/B 2.88% due 08/15/28	113,469,200	117,793,478	123,920,778
US TREASURY N/B 2.88% due 08/15/45	47,605,000	55,504,182	55,893,105
US TREASURY N/B 2.88% due 11/15/46	70,085,000	78,699,179	82,894,677
US TREASURY N/B 3.00% due 02/15/47	765,000	875,440	925,770
US TREASURY N/B 3.00% due 02/15/48	174,170,400	180,624,373	212,583,138

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 3.00% due 02/15/49	21,570,000	26,234,989	26,519,304
US TREASURY N/B 3.00% due 05/15/42	18,165,000	20,390,032	21,509,914
US TREASURY N/B 3.00% due 05/15/45	45,875,000	52,483,212	54,869,009
US TREASURY N/B 3.00% due 05/15/47	132,810,000	145,091,945	161,198,138
US TREASURY N/B 3.00% due 08/15/48	62,605,000	79,250,567	76,605,532
US TREASURY N/B 3.00% due 11/15/44	41,680,000	48,624,007	49,703,400
US TREASURY N/B 3.00% due 11/15/45	41,422,500	46,868,395	49,762,014
US TREASURY N/B 3.13% due 02/15/42	32,085,000	36,686,669	38,656,158
US TREASURY N/B 3.13% due 02/15/43	85,920,000	102,396,988	103,557,094
US TREASURY N/B 3.13% due 05/15/48	54,600,000	57,239,440	68,237,203
US TREASURY N/B 3.13% due 08/15/44	53,130,000	62,003,911	64,517,668
US TREASURY N/B 3.13% due 11/15/28	382,100,000	439,006,448	424,713,106
US TREASURY N/B 3.13% due 11/15/41	76,025,000	88,057,600	91,357,698
US TREASURY N/B 3.38% due 05/15/44	89,520,000	109,730,550	112,700,784
US TREASURY N/B 3.38% due 11/15/48	10,480,000	14,472,349	13,712,016
US TREASURY N/B 3.50% due 02/15/39	92,760,000	119,938,744	116,370,319
US TREASURY N/B 3.63% due 02/15/44	232,785,000	304,308,868	302,938,761
US TREASURY N/B 3.63% due 08/15/43	128,080,000	164,963,825	166,143,775
US TREASURY N/B 3.75% due 11/15/43	48,135,000	63,561,254	63,656,657
US TREASURY N/B 4.25% due 05/15/39	112,805,000	157,142,700	154,657,417
US TREASURY N/B 4.38% due 02/15/38	56,375,000	82,344,241	77,682,988
US TREASURY N/B 4.38% due 05/15/41	106,620,000	152,060,216	150,196,760
US TREASURY N/B 4.38% due 11/15/39	53,570,000	80,826,383	74,661,095
US TREASURY N/B 4.50% due 08/15/39	20,345,000	29,608,774	28,730,955
US TREASURY N/B 4.63% due 02/15/40	52,770,000	82,754,799	75,792,974
US TREASURY N/B 4.75% due 02/15/37	18,040,000	22,251,819	25,588,613
US TREASURY N/B 4.75% due 02/15/41	29,390,000	40,888,976	43,238,890
US TREASURY N/B 5.00% due 05/15/37	13,280,000	19,557,138	19,330,181
US TREASURY N/B 5.50% due 08/15/28	56,550,000	66,125,389	71,120,461
USA COM PART/USA COM FIN 6.88% due 04/01/26	980,000	1,011,817	1,019,200
USIC HOLDINGS INC FLT due 05/07/29	1,747,523	1,767,776	1,756,261
USQ RAIL II LLC / USQ CANADA R 2.21% due 06/28/51	1,029,345	1,028,951	1,024,968
UTZ QUALITY FOODS LLC FLT due 01/20/28	495,001	493,875	493,763
VAIL RESORTS INC 6.25% due 05/15/25	632,000	661,198	657,280
VALCOUR PACKAGING LLC FLT due 10/04/28	125,000	124,393	124,844
VALE OVERSEAS LIMITED 3.75% due 07/08/30	450,000	493,139	465,755
VALE OVERSEAS LIMITED 6.88% due 11/21/36	1,427,000	1,634,506	1,896,141
VALE OVERSEAS LIMITED 8.25% due 01/17/34	200,000	293,361	281,500
VALERO ENERGY CORP 2.85% due 04/15/25	725,000	724,639	751,002
VALLOUREC SA 8.50% due 06/30/26	67,000	82,131	78,440
VALVOLINE INC 3.63% due 06/15/31	1,390,000	1,378,774	1,345,937
VALVOLINE INC 4.25% due 02/15/30	494,000	493,563	503,989
VANKE REAL ESTATE HK 3.15% due 05/12/25	200,000	202,822	201,985
VANTAGE DATA CENTERS LLC 2.17% due 10/15/46	2,522,000	2,522,000	2,511,713
VANTAGE DATA CENTERS LLC 3.19% due 07/15/44	5,190,983	5,260,126	5,302,179
VANTAGE SPECIALTY CHEMICALS IN FLT due 10/27/25	36,153	35,014	35,098

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VECTOR GROUP LTD 5.75% due 02/01/29	825,000	825,732	802,775
VECTRA CO FLT due 03/08/26	2,076,737	2,040,172	2,026,542
VEDANTA RESOURCES 13.88% due 01/21/24	1,347,000	1,457,479	1,427,820
VEDANTA RESOURCES 8.95% due 03/11/25	2,231,000	2,221,979	2,175,225
VEDANTA RESOURCES LTD 6.13% due 08/09/24	645,000	559,805	561,150
VEDANTA RESOURCES LTD 6.38% due 07/30/22	1,908,000	1,861,387	1,886,211
VENTAS REALTY LP 3.50% due 02/01/25	1,700,000	1,699,763	1,792,057
VENTAS REALTY LP 3.50% due 04/15/24	3,100,000	3,267,790	3,241,369
VENTURE CDO LTD 4.34% due 04/20/29	1,000,000	997,682	996,193
VENTURE GLOBAL CALCASIEU 3.88% due 08/15/29	1,781,000	1,806,817	1,847,788
VENTURE GLOBAL CALCASIEU 3.88% due 11/01/33	721,000	721,000	757,468
VENTURE GLOBAL CALCASIEU 4.13% due 08/15/31	1,000,000	1,006,123	1,060,000
VEON HOLDINGS BV 3.38% due 11/25/27	372,000	374,393	362,867
VEON HOLDINGS BV 4.00% due 04/09/25	437,000	454,334	445,522
VERISURE HOLDING AB FLT due 03/27/28	1,000,000	1,178,721	1,128,796
VERISURE HOLDING AB 3.25% due 02/15/27	300,000	366,495	339,905
VERITAS US INC/BERMUDA L 7.50% due 09/01/25	200,000	205,185	207,000
VERIZON COMMUNICATIONS 1.50% due 09/18/30	1,699,000	1,672,458	1,593,865
VERIZON COMMUNICATIONS 1.68% due 10/30/30	563,000	543,554	534,924
VERIZON COMMUNICATIONS 1.75% due 01/20/31	370,000	368,489	350,188
VERIZON COMMUNICATIONS 2.10% due 03/22/28	3,623,000	3,632,295	3,629,901
VERIZON COMMUNICATIONS 2.36% due 03/15/32	10,636,000	10,643,287	10,479,843
VERIZON COMMUNICATIONS 2.55% due 03/21/31	3,219,000	3,216,258	3,247,691
VERIZON COMMUNICATIONS 2.63% due 08/15/26	390,000	371,405	406,323
VERIZON COMMUNICATIONS 2.65% due 11/20/40	1,460,000	1,463,249	1,387,317
VERIZON COMMUNICATIONS 2.85% due 09/03/41	372,000	371,111	366,989
VERIZON COMMUNICATIONS 2.88% due 11/20/50	3,210,000	3,036,619	3,045,927
VERIZON COMMUNICATIONS 2.99% due 10/30/56	913,000	872,818	864,239
VERIZON COMMUNICATIONS 3.00% due 03/22/27	552,000	591,801	583,284
VERIZON COMMUNICATIONS 3.15% due 03/22/30	2,761,000	2,877,594	2,921,003
VERIZON COMMUNICATIONS 3.40% due 03/22/41	2,000,000	1,998,872	2,093,887
VERIZON COMMUNICATIONS 3.55% due 03/22/51	379,000	391,928	408,131
VERIZON COMMUNICATIONS 3.70% due 03/22/61	2,679,000	2,727,116	2,904,617
VERIZON COMMUNICATIONS 3.85% due 11/01/42	130,000	135,971	145,215
VERIZON COMMUNICATIONS 3.88% due 02/08/29	327,000	372,113	362,373
VERIZON COMMUNICATIONS 4.00% due 03/22/50	290,000	343,839	332,987
VERIZON COMMUNICATIONS 4.02% due 12/03/29	795,000	891,184	891,276
VERIZON COMMUNICATIONS 4.13% due 03/16/27	1,781,000	1,975,958	1,979,634
VERIZON COMMUNICATIONS 4.13% due 08/15/46	1,125,000	1,379,017	1,304,671
VERIZON COMMUNICATIONS 4.27% due 01/15/36	1,720,000	2,020,087	2,017,534
VERIZON COMMUNICATIONS 4.33% due 09/21/28	2,112,000	2,231,970	2,399,137
VERIZON COMMUNICATIONS 4.40% due 11/01/34	590,000	570,880	687,226
VERIZON COMMUNICATIONS 4.50% due 08/10/33	4,215,000	4,696,074	4,955,371
VERIZON COMMUNICATIONS 4.81% due 03/15/39	75,000	97,756	94,033
VERIZON COMMUNICATIONS 4.86% due 08/21/46	250,000	319,404	321,758
VERIZON COMMUNICATIONS 5.50% due 03/16/47	80,000	84,018	111,620

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VERIZON COMMUNICATIONS 5.85% due 09/15/35	229,000	320,057	305,754
VERIZON OWNER TRUST 0.47% due 02/20/25	17,349,000	17,319,693	17,302,595
VERIZON OWNER TRUST 1.94% due 04/22/24	15,731,459	15,974,320	15,839,410
VERIZON OWNER TRUST 2.93% due 09/20/23	4,163,050	4,223,162	4,185,848
VERSCEND HOLDING CORP FLT due 08/27/25	1,190,946	1,190,946	1,189,458
VERTICAL US NEWCO INC FLT due 07/30/27	1,193,513	1,196,045	1,193,346
VERTIV GROUP CORPORATION FLT due 03/02/27	765,322	765,322	759,858
VERTIV GROUP CORPORATION 4.13% due 11/15/28	1,815,000	1,815,000	1,833,150
VERUS SECURITIZATION TRUST 1.05% due 06/25/66	2,733,404	2,733,363	2,701,727
VERUS SECURITIZATION TRUST 1.63% due 10/25/66	3,508,183	3,508,105	3,492,510
VERY GRP FUNDING PLC/THE 6.50% due 08/01/26	100,000	135,947	134,863
VFH PARENT LLC FLT due 03/01/26	2,509,187	2,513,082	2,501,182
VIACOMCBS INC 4.95% due 05/19/50	425,000	498,089	541,768
VIACOMCBS INC 6.88% due 04/30/36	296,000	421,295	423,654
VIASAT INC 5.63% due 04/15/27	970,000	1,003,384	999,779
VIATRIS INC 4.00% due 06/22/50	1,610,000	1,692,668	1,714,788
VIAVI SOLUTIONS INC 3.75% due 10/01/29	50,000	50,000	49,998
VICI PROPERTIES / NOTE 3.50% due 02/15/25	733,000	746,623	743,995
VICI PROPERTIES / NOTE 3.75% due 02/15/27	341,000	342,722	352,200
VICI PROPERTIES / NOTE 4.13% due 08/15/30	870,000	913,400	920,025
VICI PROPERTIES / NOTE 4.25% due 12/01/26	2,300,000	2,371,368	2,395,381
VICI PROPERTIES / NOTE 4.63% due 12/01/29	377,000	401,605	401,213
VICTORS MERGER CORP 6.38% due 05/15/29	3,010,000	3,009,971	2,829,400
VIDEOTRON LTD 3.63% due 06/15/29	3,566,000	3,635,944	3,583,830
VIKING CRUISES LTD 7.00% due 02/15/29	1,400,000	1,398,802	1,404,046
VIKING OCEAN CRUISES SHI 5.63% due 02/15/29	1,648,000	1,648,061	1,645,940
VINE ENERGY HOLDINGS LLC 6.75% due 04/15/29	4,717,000	4,840,969	5,117,945
VIPER ENERGY PARTNERS LP 5.38% due 11/01/27	7,025,000	7,268,161	7,253,313
VIRGIN MEDIA BRISTOL LLC FLT due 01/31/28	1,250,000	1,249,943	1,237,763
VIRGIN MEDIA BRISTOL LLC FLT due 01/31/29	1,500,000	1,683,852	1,634,596
VIRGIN MEDIA FINANCE PLC 3.75% due 07/15/30	500,000	585,262	567,299
VIRGIN MEDIA FINANCE PLC 5.00% due 07/15/30	1,488,000	1,535,541	1,480,560
VIRGIN MEDIA IRELAND LIMITED FLT due 07/15/29	1,000,000	1,177,677	1,132,105
VIRGIN MEDIA SECURED FIN 4.25% due 01/15/30	500,000	670,349	669,908
VIRGIN MEDIA SECURED FIN 4.50% due 08/15/30	418,000	437,555	420,638
VIRGIN MEDIA SECURED FIN 5.00% due 04/15/27	1,000,000	1,359,596	1,393,391
VIRGIN MEDIA SECURED FIN 5.50% due 05/15/29	1,432,000	1,521,542	1,512,034
VIRGIN MEDIA VEND FIN IV 5.00% due 07/15/28	1,615,000	1,644,613	1,627,185
VIRGIN MEDIA VENDOR FIN 4.88% due 07/15/28	1,700,000	2,311,825	2,302,031
VIRGIN MONEY UK PLC 3.13% due 06/22/25	200,000	262,619	278,402
VIRGIN MONEY UK PLC 4.00% due 09/03/27	200,000	274,502	290,939
VIRGIN MONEY UK PLC 4.00% due 09/25/26	400,000	546,386	574,259
VIRGINIA ELEC + POWER CO 3.45% due 09/01/22	2,000,000	2,032,558	2,024,396
VIRGINIA ELEC + POWER CO 3.80% due 09/15/47	218,000	261,459	246,293
VIRGINIA ELEC + POWER CO 4.65% due 08/15/43	94,000	115,778	117,751
VIRGINIA ELEC + POWER CO 6.00% due 05/15/37	293,000	377,344	400,573

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VISA INC 2.05% due 04/15/30	320,000	319,611	324,129
VISA INC 3.15% due 12/14/25	960,000	959,462	1,024,316
VISA INC 4.30% due 12/14/45	790,000	801,856	994,108
VISTA OUTDOOR INC 4.50% due 03/15/29	980,000	980,000	986,125
VISTRA CORP 4.30% due 07/15/29	831,000	885,976	888,661
VISTRA CORP 5.00% due 07/31/27	1,064,000	1,095,674	1,104,240
VISTRA CORP 5.50% due 09/01/26	2,200,000	2,250,396	2,271,808
VISTRA CORP 7.00% due 12/31/99	100,000	100,380	101,289
VISTRA CORP 8.00% due 12/31/99	500,000	500,000	528,750
VISTRA OPERATIONS CO LLC 4.38% due 05/01/29	1,148,000	1,148,600	1,149,871
VISTRA OPERATIONS CO LLC 5.63% due 02/15/27	619,000	636,916	637,570
VITERRA FINANCE BV 0.38% due 09/24/25	190,000	222,532	214,726
VIVO ENERGY INVESTMENTS 5.13% due 09/24/27	283,000	299,965	295,735
VIZIENT INC 6.25% due 05/15/27	1,300,000	1,354,877	1,356,875
VM CONSOLIDATED INC FLT due 03/19/28	497,500	495,238	495,843
VM CONSOLIDATED INC 5.50% due 04/15/29	1,480,000	1,480,836	1,487,400
VMED O2 UK FINAN 4.25% due 01/31/31	2,490,000	2,515,276	2,440,200
VMED O2 UK FINAN 4.50% due 07/15/31	100,000	139,170	134,938
VMED O2 UK FINAN 4.75% due 07/15/31	1,622,000	1,626,070	1,642,275
VMWARE INC 0.60% due 08/15/23	1,075,000	1,074,100	1,067,460
VMWARE INC 1.40% due 08/15/26	1,350,000	1,347,889	1,326,755
VMWARE INC 1.80% due 08/15/28	711,000	706,961	691,913
VMWARE INC 2.20% due 08/15/31	1,383,000	1,378,022	1,358,376
VMWARE INC 3.90% due 08/21/27	357,000	396,750	388,669
VMWARE INC 4.70% due 05/15/30	435,000	519,678	506,278
VNO MORTGAGE TRUST 3.00% due 11/15/30	370,000	374,329	375,114
VNO MORTGAGE TRUST 3.34% due 11/15/30	1,355,000	1,383,582	1,374,080
VODAFONE GROUP PLC 3.00% due 08/27/80	200,000	252,087	229,146
VODAFONE GROUP PLC 4.38% due 02/19/43	1,300,000	1,563,948	1,524,129
VODAFONE GROUP PLC 4.38% due 05/30/28	550,000	547,027	618,852
VODAFONE GROUP PLC 5.25% due 05/30/48	401,000	529,338	522,301
VODAFONE GROUP PLC 7.00% due 04/04/79	4,210,000	4,252,229	5,091,901
VOLKSWAGEN AUTO LEASE TRUST 0.27% due 04/20/23	23,049,644	23,048,719	23,045,189
VOLKSWAGEN FIN SERV NV 1.63% due 11/30/22	500,000	653,692	680,483
VOLKSWAGEN GROUP AMERICA 2.70% due 09/26/22	511,000	519,290	518,391
VOLKSWAGEN GROUP AMERICA 3.35% due 05/13/25	1,800,000	1,924,193	1,893,777
VOLKSWAGEN GROUP AMERICA 3.75% due 05/13/30	2,250,000	2,532,932	2,458,561
VOLKSWAGEN INTL FIN NV 4.13% due 11/16/38	100,000	167,161	157,490
VOLKSWAGEN LEASING GMBH 0.63% due 07/19/29	60,000	72,460	67,083
VONOVIA SE 0.63% due 12/14/29	200,000	242,805	223,627
VOTORANTIM CIMENTOS INTL 7.25% due 04/05/41	480,000	661,902	626,405
VOYA CLO LTD 1.16% due 01/15/32	1,710,000	1,710,000	1,709,571
VOYA CLO LTD 1.17% due 04/20/34	610,000	610,000	609,847
VOYA CLO LTD 1.27% due 07/16/34	1,500,000	1,500,000	1,499,624
VOYA CLO LTD 1.27% due 10/15/31	2,120,000	2,108,934	2,122,720
VOYA CLO LTD 1.91% due 01/15/35	750,000	750,000	750,000

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VOYA CLO LTD 2.77% due 07/25/26	1,000,000	999,160	999,250
VOYAGE AUSTRALIA PTY LIMITED FLT due 07/20/28	310,000	307,093	309,709
VTR COMUNICACIONES SPA 4.38% due 04/15/29	460,000	461,343	455,400
VTR COMUNICACIONES SPA 5.13% due 01/15/28	207,000	217,368	211,140
W + T OFFSHORE INC 9.75% due 11/01/23	250,000	237,267	238,750
WACHOVIA ASSET SECURITIZATION 0.23% due 07/25/37	17,547	15,871	17,002
WACHOVIA STUDENT LOAN TRUST 0.36% due 04/25/40	730,147	691,392	688,783
WALMART INC 1.50% due 09/22/28	220,000	219,776	218,638
WALMART INC 1.80% due 09/22/31	110,000	109,619	108,897
WALT DISNEY COMPANY/THE 1.65% due 09/01/22	5,432,000	5,483,812	5,476,363
WALT DISNEY COMPANY/THE 3.00% due 09/15/22	600,000	611,317	610,472
WALT DISNEY COMPANY/THE 6.65% due 11/15/37	3,125,000	4,249,174	4,632,044
WAMU MORTGAGE PASS THROUGH CER 0.55% due 04/25/45	204	162	202
WAMU MORTGAGE PASS THROUGH CER 0.78% due 01/25/45	482,983	477,567	484,474
WAMU MORTGAGE PASS THROUGH CER 0.89% due 01/25/45	2,011,016	542,939	1,690,665
WAMU MORTGAGE PASS THROUGH CER 0.94% due 07/25/45	1,125,229	1,123,056	1,129,795
WAMU MORTGAGE PASS THROUGH CER 1.03% due 05/25/46	334,577	197,918	321,396
WAMU MORTGAGE PASS THROUGH CER 1.49% due 06/25/42	4,343	4,365	4,335
WAMU MORTGAGE PASS THROUGH CER 1.63% due 07/25/44	899,313	8,940	37,392
WAMU MORTGAGE PASS THROUGH CER 1.73% due 10/25/44	1,293,043	12,864	43,775
WAMU MORTGAGE PASS THROUGH CER 1.85% due 06/25/44	628,151	(3,059)	28,974
WAMU MORTGAGE PASS THROUGH CER 2.87% due 06/25/37	555,724	415,605	546,935
WANDA PROPERTIES OVERSEA 6.88% due 07/23/23	200,000	185,269	191,120
WASH MULTIFAM ACQ INC 5.75% due 04/15/26	1,645,000	1,680,278	1,728,813
WASHINGTON MUTUAL MORTGAGE PAS 0.47% due 07/25/46	7,363	6,327	6,097
WASHINGTON MUTUAL MORTGAGE PAS 1.02% due 04/25/46	672,048	435,857	632,027
WASTE MANAGEMENT INC 1.15% due 03/15/28	375,000	374,800	357,880
WASTE MANAGEMENT INC 2.95% due 06/01/41	132,000	131,341	137,657
WASTE PRO USA INC 5.50% due 02/15/26	1,017,000	1,038,344	1,011,915
WATCO COS LLC/FINANCE CO 6.50% due 06/15/27	1,820,000	1,929,385	1,892,800
WEA FINANCE LLC/WESTFIEL 3.75% due 09/17/24	900,000	900,457	944,041
WEBERSTEPHEN PRODUCTS LLC FLT due 10/30/27	423,722	426,994	424,074
WEC ENERGY GROUP INC 1.38% due 10/15/27	1,500,000	1,499,003	1,446,234
WEEKLEY HOMES LLC/ FINAN 4.88% due 09/15/28	590,000	612,987	607,700
WEIBO CORP 3.38% due 07/08/30	200,000	197,519	198,027
WELLS FARGO + COMPANY 2.19% due 04/30/26	5,140,000	5,157,647	5,230,787
WELLS FARGO + COMPANY 2.57% due 02/11/31	8,306,000	8,445,174	8,479,273
WELLS FARGO + COMPANY 2.88% due 10/30/30	4,721,000	5,012,624	4,907,896
WELLS FARGO + COMPANY 3.00% due 10/23/26	2,985,000	2,980,471	3,136,017
WELLS FARGO + COMPANY 3.07% due 04/30/41	1,384,000	1,395,329	1,419,327
WELLS FARGO + COMPANY 3.45% due 02/13/23	880,000	878,586	905,400
WELLS FARGO + COMPANY 3.50% due 03/08/22	2,943,000	2,959,270	2,959,802
WELLS FARGO + COMPANY 3.58% due 05/22/28	3,118,000	3,220,992	3,351,924
WELLS FARGO + COMPANY 3.75% due 01/24/24	760,000	780,034	797,968
WELLS FARGO + COMPANY 3.90% due 12/31/99	610,000	612,074	626,775
WELLS FARGO + COMPANY 4.10% due 06/03/26	2,025,000	2,027,348	2,207,155

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WELLS FARGO + COMPANY 4.15% due 01/24/29	692,000	728,953	774,630
WELLS FARGO + COMPANY 4.30% due 07/22/27	4,355,000	4,458,599	4,852,043
WELLS FARGO + COMPANY 4.40% due 06/14/46	190,000	189,323	225,179
WELLS FARGO + COMPANY 4.48% due 01/16/24	656,000	657,144	696,650
WELLS FARGO + COMPANY 4.48% due 04/04/31	1,090,000	1,205,333	1,266,272
WELLS FARGO + COMPANY 4.65% due 11/04/44	510,000	508,967	617,431
WELLS FARGO + COMPANY 4.75% due 12/07/46	790,000	788,869	985,961
WELLS FARGO + COMPANY 4.90% due 11/17/45	1,030,000	1,027,016	1,295,269
WELLS FARGO + COMPANY 5.01% due 04/04/51	7,320,000	8,079,540	9,995,709
WELLS FARGO + COMPANY 5.38% due 11/02/43	750,000	757,678	991,267
WELLS FARGO + COMPANY 5.61% due 01/15/44	840,000	886,071	1,136,651
WELLS FARGO + COMPANY 5.90% due 12/29/49	770,000	785,078	812,458
WELLS FARGO COMMERCIAL MORTGAG 0.60% due 05/15/48	36,005,564	727,105	599,417
WELLS FARGO COMMERCIAL MORTGAG 0.84% due 12/15/59	7,838,664	429,616	269,418
WELLS FARGO COMMERCIAL MORTGAG 0.86% due 02/15/48	19,943,226	515,533	455,898
WELLS FARGO COMMERCIAL MORTGAG 0.97% due 12/15/34	1,140,000	1,073,633	1,138,628
WELLS FARGO COMMERCIAL MORTGAG 1.42% due 12/15/34	2,650,000	2,642,928	2,641,217
WELLS FARGO COMMERCIAL MORTGAG 1.55% due 04/15/54	4,000,000	471,411	447,278
WELLS FARGO COMMERCIAL MORTGAG 1.62% due 11/15/49	13,930,035	724,060	778,537
WELLS FARGO COMMERCIAL MORTGAG 1.87% due 12/15/34	2,200,000	2,196,511	2,192,496
WELLS FARGO COMMERCIAL MORTGAG 1.88% due 07/15/53	10,691	1,515	1,380
WELLS FARGO COMMERCIAL MORTGAG 2.68% due 04/15/50	497,198	500,552	497,756
WELLS FARGO COMMERCIAL MORTGAG 3.41% due 05/15/48	1,310,000	1,343,296	1,366,681
WELLS FARGO COMMERCIAL MORTGAG 3.45% due 02/15/48	1,241,000	1,332,024	1,306,575
WELLS FARGO COMMERCIAL MORTGAG 3.55% due 08/15/50	730,657	763,941	745,997
WELLS FARGO COMMERCIAL MORTGAG 3.59% due 05/15/31	500,000	500,000	498,444
WELLS FARGO COMMERCIAL MORTGAG 3.75% due 06/15/36	700,000	756,810	758,473
WELLS FARGO COMMERCIAL MORTGAG 3.77% due 07/15/58	795,000	829,532	848,274
WELLS FARGO COMMERCIAL MORTGAG 4.03% due 09/15/50	460,000	502,744	488,743
WELLS FARGO COMMERCIAL MORTGAG 4.06% due 08/15/51	471,111	496,799	484,325
WELLS FARGO COMMERCIAL MORTGAG 4.15% due 08/15/51	780,000	846,649	873,053
WELLS FARGO COMMERCIAL MORTGAG 4.18% due 05/15/51	500,000	525,231	513,879
WELLS FARGO COMMERCIAL MORTGAG 4.19% due 05/15/52	455,000	509,756	493,868
WELLS FARGO COMMERCIAL MORTGAG 4.19% due 11/15/50	480,000	517,390	509,728
WELLS FARGO COMMERCIAL MORTGAG 4.21% due 05/15/51	1,630,000	1,768,870	1,827,326
WELLS FARGO COMMERCIAL MORTGAG 4.26% due 10/15/50	1,000,000	1,074,577	1,070,186
WELLS FARGO COMMERCIAL MORTGAG 4.35% due 05/15/52	500,000	542,989	527,642
WELLS FARGO COMMERCIAL MORTGAG 4.55% due 03/15/52	450,000	514,664	501,411
WELLS FARGO COMMERCIAL MORTGAG 4.87% due 03/15/52	450,000	505,877	493,117
WELLS FARGO COMMERCIAL MORTGAG 4.98% due 01/15/59	500,000	550,709	536,441
WESCO DISTRIBUTION INC 7.13% due 06/15/25	2,299,000	2,417,287	2,436,940
WESCO DISTRIBUTION INC 7.25% due 06/15/28	456,000	481,248	499,890
WESTERN DIGITAL CORP 2.85% due 02/01/29	65,000	64,882	65,626
WESTERN DIGITAL CORP 4.75% due 02/15/26	2,170,000	2,348,582	2,372,765
WESTERN MIDSTREAM OPERAT 1.97% due 01/13/23	140,000	140,000	139,794
WESTERN MIDSTREAM OPERAT 4.35% due 02/01/25	400,000	407,861	418,008

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WESTERN MIDSTREAM OPERAT 4.50% due 03/01/28	100,000	102,472	108,750
WESTERN MIDSTREAM OPERAT 4.65% due 07/01/26	211,000	221,924	229,651
WESTERN MIDSTREAM OPERAT 5.30% due 02/01/30	1,370,000	1,389,930	1,505,685
WESTERN MIDSTREAM OPERAT 5.30% due 03/01/48	1,210,000	1,320,668	1,458,056
WESTERN MIDSTREAM OPERAT 5.45% due 04/01/44	300,000	269,226	358,500
WESTERN MIDSTREAM OPERAT 5.50% due 08/15/48	2,133,000	2,091,119	2,547,911
WESTERN MIDSTREAM OPERAT 6.50% due 02/01/50	240,000	259,531	283,801
WESTLAKE AUTOMOBILE RECEIVABLE 0.57% due 09/16/24	4,180,000	4,179,725	4,176,921
WESTLAKE AUTOMOBILE RECEIVABLE 1.44% due 09/15/23	218,480	218,468	218,662
WESTLAKE CHEMICAL CORP 3.38% due 08/15/61	182,000	176,422	173,612
WESTROCK RKT LLC 4.00% due 03/01/23	190,000	191,774	195,085
WEYERHAEUSER CO 4.00% due 04/15/30	2,600,000	2,992,967	2,899,513
WF RBS COMMERCIAL MORTGAGE TRU 1.02% due 08/15/47	56,844,865	4,997,157	1,202,621
WF RBS COMMERCIAL MORTGAGE TRU 1.04% due 05/15/47	1,620,000	1,620,000	1,600,528
WF RBS COMMERCIAL MORTGAGE TRU 1.09% due 03/15/48	7,040,202	592,447	67,547
WF RBS COMMERCIAL MORTGAGE TRU 1.18% due 05/15/45	18,146,314	1,701,060	202,442
WF RBS COMMERCIAL MORTGAGE TRU 1.28% due 06/15/45	629,023	68,175	603
WF RBS COMMERCIAL MORTGAGE TRU 3.43% due 06/15/45	276,446	280,696	277,109
WF RBS COMMERCIAL MORTGAGE TRU 3.49% due 06/15/46	383,656	398,895	390,936
WF RBS COMMERCIAL MORTGAGE TRU 3.66% due 03/15/47	400,214	401,804	400,398
WF RBS COMMERCIAL MORTGAGE TRU 3.90% due 09/15/57	186,000	147,532	172,868
WF RBS COMMERCIAL MORTGAGE TRU 4.00% due 05/15/47	1,193,000	1,289,745	1,249,743
WF RBS COMMERCIAL MORTGAGE TRU 4.72% due 03/15/47	180,000	192,370	186,815
WHATABRANDS LLC FLT due 08/03/28	500,000	498,533	497,725
WHEEL PROS INC 6.50% due 05/15/29	1,521,000	1,524,604	1,460,160
WHEEL PROS LLC FLT due 05/11/28	500,000	496,811	498,690
WHITE CAP BUYER LLC FLT due 10/19/27	1,317,580	1,322,552	1,317,725
WHITE CAP BUYER LLC 6.88% due 10/15/28	3,397,000	3,586,642	3,541,373
WHITE CAP PARENT LLC 8.25% due 03/15/26	335,000	335,980	342,538
WHITEBOX CLO I LTD 1.35% due 10/24/34	1,130,000	1,130,000	1,131,834
WHITEBOX CLO I LTD 3.17% due 07/24/32	1,350,000	1,350,000	1,347,960
WHITEBOX CLO III LTD 1.34% due 10/15/34	1,210,000	1,210,000	1,209,689
WI TREASURY SEC. 1.38% due 12/31/28	8,510,000	8,450,812	8,471,439
WILLIAM MORRIS ENDEAVOR ENTMT FLT due 05/18/25	197,332	186,210	192,843
WILLIAMS COMPANIES INC 3.50% due 10/15/51	874,000	872,549	882,952
WILLIAMS COMPANIES INC 3.60% due 03/15/22	1,900,000	1,900,227	1,901,704
WILLIAMS COMPANIES INC 3.70% due 01/15/23	240,000	238,396	245,293
WILLIAMS COMPANIES INC 4.85% due 03/01/48	490,000	555,589	595,363
WILLIAMS COMPANIES INC 5.10% due 09/15/45	736,000	746,874	904,522
WILLIAMS COMPANIES INC 7.50% due 01/15/31	409,000	449,015	553,175
WILLIAMS COS INC 7.75% due 06/15/31	334,000	267,944	452,057
WILLIAMS COS INC 8.75% due 03/15/32	354,000	417,643	524,203
WILLIAMS SCOTSMAN INTL 4.63% due 08/15/28	83,000	85,686	85,698
WILLIS NORTH AMERICA INC 2.95% due 09/15/29	217,000	229,277	222,141
WIN WASTE INNOVATIONS HLDG INC FLT due 03/24/28	300,490	299,547	299,664
WIND RIVER CLO LTD 3.08% due 01/20/31	1,000,000	996,477	990,910

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WINNEBAGO INDUSTRIES 6.25% due 07/15/28	200,000	213,096	214,148
WIRECO WORLDGROUP INC FLT due 10/27/28	811,000	803,031	809,483
WMG ACQUISITION CORP FLT due 01/20/28	500,000	503,285	497,750
WMG ACQUISITION CORP 3.88% due 07/15/30	112,000	115,408	113,820
WOLVERINE WORLD WIDE 4.00% due 08/15/29	175,000	175,000	170,147
WOOF HOLDINGS INC. FLT due 12/21/27	853,605	856,333	853,605
WORLD ACCEPTANCE CORP 7.00% due 11/01/26	430,000	430,073	431,075
WORLD OMNI AUTO RECEIVABLES TR 0.17% due 02/15/24	13,079,705	13,079,430	13,074,331
WORLD OMNI AUTOMOBILE LEASE SE 0.32% due 09/15/23	8,009,674	8,009,348	8,008,505
WP CAREY INC 2.40% due 02/01/31	400,000	396,781	393,050
WP CAREY INC 4.00% due 02/01/25	315,000	310,810	335,084
WP CAREY INC 4.60% due 04/01/24	345,000	346,837	366,262
WP CITYMD BIDCO LLC FLT due 08/13/26	496,250	499,372	495,550
WPP FINANCE SA 2.38% due 05/19/27	285,000	381,818	357,394
WR GRACE CO FLT due 09/22/28	1,631,000	1,634,282	1,632,223
WR GRACE HOLDING LLC 4.88% due 06/15/27	1,895,000	2,073,567	1,946,411
WR GRACE HOLDING LLC 5.63% due 08/15/29	3,400,000	3,408,876	3,480,750
WYNDHAM HOTELS + RESORTS 4.38% due 08/15/28	3,559,000	3,626,260	3,665,770
WYNDHAM HOTELS + RESORTS INC FLT due 05/30/25	493,622	488,190	487,891
WYNN LAS VEGAS LLC/CORP 5.25% due 05/15/27	1,960,000	1,997,858	2,003,747
WYNN LAS VEGAS LLC/CORP 5.50% due 03/01/25	1,804,000	1,802,195	1,858,120
WYNN MACAU LTD 4.88% due 10/01/24	225,000	225,810	211,500
WYNN MACAU LTD 5.13% due 12/15/29	375,000	375,000	340,669
WYNN MACAU LTD 5.50% due 01/15/26	600,000	588,182	564,000
WYNN RESORTS FINANCE LLC 5.13% due 10/01/29	623,000	638,166	632,345
WYNN RESORTS FINANCE LLC 7.75% due 04/15/25	2,079,000	2,172,339	2,180,351
XCEL ENERGY INC 2.60% due 12/01/29	639,000	664,041	653,162
XCEL ENERGY INC 3.40% due 06/01/30	3,890,000	4,194,291	4,173,967
XCEL ENERGY INC 4.00% due 06/15/28	719,000	722,642	792,275
XEROX HOLDINGS CORP 5.00% due 08/15/25	1,590,000	1,616,034	1,685,400
XEROX HOLDINGS CORP 5.50% due 08/15/28	2,430,000	2,483,455	2,560,613
XHR LP 4.88% due 06/01/29	400,000	402,858	407,000
XLIT LTD 4.45% due 03/31/25	1,074,000	1,090,070	1,164,186
XP INC 3.25% due 07/01/26	516,000	503,576	494,715
XPERI CORPORATION FLT due 06/08/28	504,814	508,178	503,426
XPLORNET COMMUNICATION INC FLT due 10/02/28	1,000,000	1,002,500	997,920
YAMANA GOLD INC 2.63% due 08/15/31	1,000,000	970,327	959,808
YORK CLO LTD 2.23% due 10/22/29	250,000	250,291	250,039
YUM BRANDS INC 3.63% due 03/15/31	1,094,000	1,104,954	1,089,898
YUM BRANDS INC 4.63% due 01/31/32	25,000	25,000	26,566
YUM BRANDS INC 4.75% due 01/15/30	338,000	361,463	365,885
YUM BRANDS INC 7.75% due 04/01/25	348,000	368,743	366,705
ZAIS MATRIX CDO I 1.55% due 10/20/34	9,000,000	9,000,000	8,997,732
ZAYO GROUP HOLDINGS INC FLT due 03/09/27	660,000	660,965	650,648
ZAYO GROUP HOLDINGS INC 4.00% due 03/01/27	2,283,000	2,271,588	2,250,513
ZAYO GROUP HOLDINGS INC 6.13% due 03/01/28	2,238,000	2,334,904	2,204,430

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ZF FINANCE GMBH 3.75% due 09/21/28	200,000	261,594	245,067
ZI TECH LLC/ZI FIN CORP 3.88% due 02/01/29	1,436,000	1,442,989	1,423,650
ZIFF DAVIS INC 4.63% due 10/15/30	709,000	718,963	727,179
ZIGGO BOND CO BV 5.13% due 02/28/30	2,306,000	2,402,260	2,317,530
ZIGGO BOND CO BV 6.00% due 01/15/27	2,367,000	2,439,938	2,438,010
ZIGGO BV 4.25% due 01/15/27	1,040,000	1,257,685	1,206,176
ZIGGO BV 4.88% due 01/15/30	263,000	276,093	269,733
ZIGGO BV 5.50% due 01/15/27	3,518,000	3,616,772	3,614,745
ZIMMER BIOMET HOLDINGS 4.45% due 08/15/45	1,400,000	1,599,321	1,660,399
ZOETIS INC 3.95% due 09/12/47	1,300,000	1,576,105	1,526,323

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Cash Equivalent Securities	3,561,258,661	3,554,657,617	3,554,030,799
ANTALIS S.A due 01/07/22	45,000,000	44,999,025	44,999,025
ANTALIS S.A due 01/14/22	35,000,000	34,998,231	34,998,231
ANTALIS S.A due 01/26/22	25,000,000	24,997,396	24,997,396
ASB FINANCE LTD. due 07/08/22	3,050,000	3,047,133	3,047,133
ASB FINANCE LTD. due 08/02/22	16,500,000	16,480,475	16,480,475
AUST & NEW ZEA due 03/18/22	15,000,000	14,992,717	14,992,717
BANK OF MONTREAL- due 01/03/22	37,000,000	36,999,836	36,999,836
BANK OF MONTREAL- due 11/01/22	8,000,000	8,000,000	8,000,000
BANK OF NOVA SCOTIA due 09/21/22	20,000,000	20,000,000	20,000,000
BANK OF NOVA SCOTIA/THE due 04/07/22	45,000,000	44,972,400	44,972,400
BARCLAYS BK PLC due 04/20/22	35,000,000	34,978,806	34,978,806
BARTON CAPITAL CORP. due 02/22/22	25,000,000	24,994,222	24,994,222
BNK OF NOVA SCOTIA NY TRI A R due 01/03/22	100,000,000	100,000,000	100,000,000
BNK OF NOVA SCOTIA NY TRI C R due 01/03/22	25,000,000	25,000,000	25,000,000
CANADA T BILL due 02/03/22	33,010,000	26,758,656	26,130,467
CANADIAN IMPERIAL BK due 01/04/22	25,000,000	25,000,000	25,000,000
CANADIAN IMPERIAL BK due 11/10/22	13,750,000	13,750,000	13,750,000
Certificate of Deposit SBI Program due 01/20/22	17,750,000	17,750,000	17,750,000
Certificate of Deposit SBI Program due 04/20/22	5,250,000	5,250,000	5,250,000
CCBOSHUS6 BANK OF AMERICA CCPC	352,000	352,000	352,000
CITIGROUP TRI PARTY A due 01/03/22	50,000,000	50,000,000	50,000,000
CMMNWLTH BNK OF AUS due 02/03/22	35,000,000	35,000,000	35,000,000
CMMNWLTH BNK OF AUS due 05/24/22	5,000,000	5,000,000	5,000,000
CMMNWLTH BNK OF AUS due 08/12/22	7,600,000	7,600,000	7,600,000
CMMNWLTH BNK OF AUS due 08/17/22	7,700,000	7,700,000	7,700,000
COLLATERIZED COML PAPER V CO L due 03/01/22	30,000,000	29,991,150	29,991,150
COLUMBIA FDG CO due 04/12/22	29,100,000	29,085,305	29,085,305
CREDIT AGRICOLE due 09/09/22	17,000,000	17,000,000	17,000,000
CREDIT IND ET CM NY due 04/14/22	20,000,000	20,000,000	20,000,000
DBS BANK LTD due 05/09/22	25,000,000	24,977,778	24,977,778
DEUTSCHE TRI PARTY A due 01/03/22	50,000,000	50,000,000	50,000,000
FED FARM CRD DISCOUNT NT due 01/13/22	11,200,000	11,199,963	11,199,963
FED HOME LN DISCOUNT NT due 02/11/22	400,000	399,982	399,982
FEDERAL FARM CREDIT BANK due 05/26/22	12,000,000	11,999,918	11,999,918
FEDERAL HOME LOAN BANK due 03/11/22	7,300,000	7,300,000	7,300,000
FEDERAL HOME LOAN BANK due 03/14/22	5,500,000	5,500,000	5,500,000
FEDERAL HOME LOAN BANK due 09/30/22	18,025,000	18,025,000	18,025,000
FMS WERTMANAGEMENT due 01/12/22	30,000,000	29,999,083	29,999,083
GOLDMAN SACS TRI PARTY A due 01/03/22	125,000,000	125,000,000	125,000,000
GOTHAM FDG CORP due 01/19/22	35,000,000	34,997,725	34,997,725
HSBC TRI PARTY A due 01/03/22	125,000,000	125,000,000	125,000,000
IONIC CAPITAL II due 01/28/22	25,000,000	24,997,188	24,997,188
IONIC CAPITAL II due 02/18/22	15,000,000	14,996,800	14,996,800
IONIC CAPITAL II due 03/25/22	13,000,000	12,993,106	12,993,106
IONIC CAPITAL II TRUST due 02/11/22	25,000,000	24,993,167	24,993,167

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
J.P. MORGAN SECURITIES due 03/22/22	6,051,000	6,047,773	6,047,773
JP MORGAN SEC LLC TPR C due 01/03/22	150,000,000	150,000,000	150,000,000
LANDESBANK BADEN-WUR due 02/04/22	16,500,000	16,497,507	16,497,507
LMA SA LMA AMERICAS due 02/11/22	8,000,000	7,998,724	7,998,724
LMA SA LMA AMERICAS due 05/06/22	14,450,000	14,437,457	14,437,457
MACKINAC FUNDING due 04/06/22	39,500,000	39,477,068	39,477,068
MANHATTAN ASSET FDG. due 01/26/22	25,000,000	24,996,181	24,996,181
MERRILL LYNCH TRI PARTY A due 01/03/22	134,263,000	134,263,000	134,263,000
MIZUHO BANK LTD due 01/18/22	5,000,000	4,999,669	4,999,669
MIZUHO BANK LTD due 02/18/22	35,000,000	35,000,000	35,000,000
MUFG BK LTD N Y BRH DISC COML due 01/24/22	25,000,000	25,000,000	25,000,000
NATIONAL BK OF CANAD due 02/07/22	9,000,000	8,998,705	8,998,705
NATIONAL BK OF CANAD due 03/22/22	8,992,000	8,987,404	8,987,404
NATL AUSTRALIA BK LT due 02/22/22	25,000,000	24,994,583	24,994,583
NORDEA BK AB PUBL NY due 07/29/22	22,000,000	22,000,000	22,000,000
OVERSEA CHINESE BANKING due 01/18/22	25,000,000	25,000,000	25,000,000
REGATTA FDG CO LLC DISC COML P due 02/01/22	25,000,000	24,996,125	24,996,125
RYL BNK OF SCOT TRI A due 01/03/22	25,000,000	25,000,000	25,000,000
SANTANDER UK PLC due 02/01/22	16,500,000	16,497,727	16,497,727
SKANDIN ENS BANKEN AG due 06/15/22	14,000,000	13,984,600	13,984,600
SKANDIN ENS BANKEN AG due 06/22/22	13,000,000	12,989,131	12,989,131
STANDARD CHRTRD BNKN due 04/25/22	13,000,000	13,000,000	13,000,000
STANDARD CHRTRD BNKN due 05/03/22	15,000,000	15,000,000	15,000,000
STANDARD CHRTRD BNKN due 12/01/22	16,050,000	16,050,000	16,050,000
STATE STREET BANK + TRUST CO	14,700,661	14,700,661	14,700,661
SUMITOMO MITSUI BKG CORP due 01/20/22	14,100,000	14,100,000	14,100,000
SUMITOMO MITSUI BKG CORP due 05/17/22	25,000,000	25,000,000	25,000,000
SUMITOMO MITSUI TRUST NY due 01/21/22	20,000,000	20,000,000	20,000,000
SVENSKA HANDLSBNKN A due 02/08/22	21,000,000	20,999,540	20,999,540
SVENSKA HANDLSBNKN A due 03/21/22	30,000,000	30,000,329	30,000,329
TORONTO DOMINION BANK due 01/13/22	25,000,000	24,999,167	24,999,167
TORONTO DOMINION BANK due 04/22/22	17,000,000	17,000,000	17,000,000
TORONTO DOMINION BANK due 04/28/22	25,000,000	24,980,500	24,980,500
TREASURY BILL due 01/04/22	75,000,000	74,999,719	74,999,719
TREASURY BILL due 01/06/22	40,000,000	39,999,722	39,999,722
TREASURY BILL due 01/11/22	576,000	575,994	575,994
TREASURY BILL due 01/13/22	134,930,000	134,928,994	134,928,994
TREASURY BILL due 01/18/22	68,572,000	68,571,195	68,571,195
TREASURY BILL due 01/20/22	50,000,000	49,998,684	49,999,143
TREASURY BILL due 01/25/22	228,295,000	228,289,918	228,289,918
TREASURY BILL due 01/27/22	62,225,000	62,222,905	62,222,905
TREASURY BILL due 02/01/22	31,700,000	31,699,727	31,699,727
TREASURY BILL due 02/03/22	145,000,000	144,993,196	144,993,911
TREASURY BILL due 02/10/22	113,725,000	113,723,383	113,723,383
TREASURY BILL due 02/17/22	25,000,000	24,998,515	24,998,515
TREASURY BILL due 02/22/22	22,875,000	22,874,606	22,874,606

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TREASURY BILL due 02/24/22	22,300,000	22,298,224	22,298,824
TREASURY BILL due 03/03/22	50,000,000	49,995,722	49,995,722
TREASURY BILL due 03/10/22	50,000,000	49,993,814	49,993,814
TREASURY BILL due 03/17/22	1,195,000	1,194,894	1,194,866
TREASURY BILL due 03/31/22	50,000,000	49,989,493	49,989,493
TREASURY BILL due 04/14/22	19,000,000	18,996,883	18,996,883
TREASURY BILL due 04/21/22	5,600,000	5,599,136	5,598,761
TREASURY BILL due 05/19/22	25,000,000	24,993,771	24,993,771
TREASURY BILL due 06/02/22	20,000,000	19,992,400	19,992,400
TREASURY BILL due 12/01/22	17,000,000	16,962,778	16,962,778
TREASURY CASH MGMT BILL due 04/26/22	3,100,000	3,099,010	3,099,010
US TREASURY FRN due 04/30/22	103,016,000	103,052,260	103,052,260
VICTORY RECEIVABLES due 01/19/22	25,000,000	24,998,250	24,998,250
VICTORY RECEIVABLES due 01/27/22	30,000,000	29,996,317	29,996,317
WESTPAC SECS NZ LTD due 08/05/22	9,000,000	8,989,200	8,989,200

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
Total Underlying Fixed Income Securities	1,636,464,757	1,654,605,577	1,670,035,873
3M COMPANY 2.00% due 02/14/25	870,000	866,945	889,993
3M COMPANY 2.65% due 04/15/25	105,000	104,944	109,593
7 ELEVEN INC 0.63% due 02/10/23	190,000	189,913	189,281
7 ELEVEN INC 0.80% due 02/10/24	480,000	479,720	474,519
7 ELEVEN INC 0.95% due 02/10/26	490,000	489,041	474,481
ABAY LEASING 2014 LLC 2.65% due 11/09/26	1,322,917	1,322,917	1,368,072
ABBVIE INC 2.30% due 11/21/22	1,660,000	1,659,272	1,683,179
ABBVIE INC 2.60% due 11/21/24	2,690,000	2,689,626	2,791,232
ABBVIE INC 2.95% due 11/21/26	890,000	889,240	937,942
ABBVIE INC 3.20% due 11/21/29	570,000	569,885	609,440
ACCESS TO LOANS FOR LEARNING S 0.79% due 07/25/36	827,443	824,931	825,412
ADVOCATE HEALTH CORP 2.21% due 06/15/30	1,250,000	1,251,791	1,251,921
AEP TEXAS INC 2.40% due 10/01/22	230,000	229,938	232,765
AGILENT TECHNOLOGIES INC 2.10% due 06/04/30	450,000	440,164	440,528
AGILENT TECHNOLOGIES INC 2.75% due 09/15/29	490,000	509,061	505,840
AIG GLOBAL FUNDING 0.90% due 09/22/25	1,800,000	1,798,888	1,746,885
AIR LIQUIDE FINANCE 2.25% due 09/27/23	820,000	819,459	836,702
ALABAMA FEDERAL AID HIGHWAY FI 2.65% due 09/01/37	1,750,000	1,767,861	1,767,712
ALEXANDRIA REAL ESTATE E 3.45% due 04/30/25	2,070,000	2,058,792	2,196,200
ALLIANT ENERGY FINANCE 3.75% due 06/15/23	750,000	749,885	776,859
ALLY AUTO RECEIVABLES TRUST 1.93% due 05/15/24	351,416	351,410	353,424
ALLY AUTO RECEIVABLES TRUST 2.91% due 09/15/23	260,973	260,958	262,460
AMEREN ILLINOIS CO 3.25% due 03/01/25	2,320,000	2,372,260	2,433,557
AMEREN ILLINOIS CO 3.80% due 05/15/28	920,000	1,014,771	1,014,150
AMERICAN EXPRESS CO 0.89% due 08/03/23	890,000	890,000	895,785
AMERICAN EXPRESS CO 1.65% due 11/04/26	990,000	988,484	992,781
AMERICAN EXPRESS CO 3.40% due 02/22/24	1,000,000	999,488	1,048,726
AMERICAN EXPRESS CO 3.70% due 08/03/23	610,000	627,652	636,013
AMERICAN EXPRESS CREDIT ACCOUN 2.87% due 10/15/24	4,170,000	4,186,388	4,192,238
AMERICAN HONDA FINANCE 0.75% due 08/09/24	1,260,000	1,259,257	1,245,790
AMERICAN HONDA FINANCE 1.00% due 09/10/25	1,060,000	1,048,323	1,043,028
AMERICAN HONDA FINANCE 1.95% due 05/10/23	570,000	569,915	578,999
AMERICAN HONDA FINANCE 2.20% due 06/27/22	1,667,000	1,666,745	1,681,591
AMERICAN HONDA FINANCE 3.45% due 07/14/23	690,000	689,611	718,188
AMERICREDIT AUTOMOBILE RECEIVA 0.37% due 08/18/25	1,295,000	1,294,984	1,290,713
AMERICREDIT AUTOMOBILE RECEIVA 0.76% due 08/18/26	800,000	799,905	795,511
AMPHENOL CORP 2.05% due 03/01/25	585,000	584,360	595,994
AMPHENOL CORP 2.20% due 09/15/31	660,000	657,650	645,031
AMPHENOL CORP 3.20% due 04/01/24	2,485,000	2,485,273	2,583,311
AMPHENOL CORP 4.35% due 06/01/29	370,000	369,742	420,366
ANALOG DEVICES INC 2.95% due 04/01/25	100,000	99,663	105,011
ANDOVER MA 2.32% due 11/01/33	1,000,000	1,007,533	1,006,310
ANGLO AMERICAN CAPITAL 2.25% due 03/17/28	200,000	198,977	196,407
ANGLO AMERICAN CAPITAL 2.63% due 09/10/30	540,000	535,682	529,502
ANGLO AMERICAN CAPITAL 3.63% due 09/11/24	600,000	619,104	629,816
ANGLO AMERICAN CAPITAL 4.88% due 05/14/25	860,000	924,772	937,292
ANHEUSER BUSCH CO/INBEV 3.65% due 02/01/26	1,920,000	1,858,500	2,061,416
APPLE INC 1.13% due 05/11/25	400,000	399,514	398,744
ARCHER DANIELS MIDLAND C 3.25% due 03/27/30	695,000	690,428	755,440
ARI FLEET LEASE TRUST 0.37% due 03/15/30	1,610,000	1,609,858	1,602,251
ARI FLEET LEASE TRUST 2.41% due 11/15/27	282,096	282,088	283,097
ARI FLEET LEASE TRUST 3.22% due 08/16/27	98,143	98,141	98,281
ASCENSION HEALTH 2.53% due 11/15/29	1,759,000	1,839,544	1,825,603
ASTRAZENECA FINANCE LLC 0.70% due 05/28/24	660,000	659,952	654,744

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
ASTRAZENECA FINANCE LLC 1.20% due 05/28/26	620,000	619,309	612,103
AT+T INC 0.90% due 03/25/24	870,000	869,387	866,070
AT+T INC 1.38% due 06/12/24	780,000	782,976	790,499
AT+T INC 1.65% due 02/01/28	570,000	569,410	557,931
AT+T INC 1.70% due 03/25/26	910,000	908,708	905,300
AT+T INC 2.25% due 02/01/32	460,000	459,259	444,508
AT+T INC 2.30% due 06/01/27	250,000	249,709	254,338
AT+T INC 2.55% due 12/01/33	2,199,000	2,204,452	2,150,715
AT+T INC 4.50% due 05/15/35	800,000	850,724	924,158
ATMOS ENERGY CORP 0.63% due 03/09/23	710,000	709,983	707,276
AUSTIN TX INDEP SCH DIST 4.13% due 08/01/22	550,000	550,000	561,875
BAE SYSTEMS HOLDINGS INC 3.80% due 10/07/24	1,425,000	1,488,947	1,513,259
BAE SYSTEMS HOLDINGS INC 3.85% due 12/15/25	1,580,000	1,675,517	1,693,460
BAKER HUGHES LLC/CO OBL 1.23% due 12/15/23	515,000	515,000	517,343
BAKER HUGHES LLC/CO OBL 2.06% due 12/15/26	515,000	515,528	519,622
BAKER HUGHES LLC/CO OBL 2.77% due 12/15/22	1,840,000	1,842,443	1,876,545
BALTIMORE CNTY MD 3.57% due 08/01/32	1,915,000	2,066,337	2,186,619
BANK OF AMERICA CORP 0.81% due 10/24/24	1,050,000	1,050,000	1,043,000
BANK OF AMERICA CORP 0.98% due 04/22/25	1,020,000	1,020,000	1,011,823
BANK OF AMERICA CORP 1.08% due 07/23/24	530,000	530,000	534,460
BANK OF AMERICA CORP 1.20% due 10/24/26	1,260,000	1,260,000	1,234,853
BANK OF AMERICA CORP 1.53% due 12/06/25	5,680,000	5,680,000	5,689,257
BANK OF AMERICA CORP 1.73% due 07/22/27	2,990,000	3,016,550	2,968,225
BANK OF AMERICA CORP 2.02% due 02/13/26	680,000	680,000	688,752
BANK OF AMERICA CORP 2.46% due 10/22/25	960,000	989,051	985,981
BANK OF AMERICA CORP 3.00% due 12/20/23	1,000,000	999,852	1,020,670
BANK OF AMERICA CORP 3.12% due 01/20/23	915,000	914,931	916,027
BANK OF AMERICA CORP 3.46% due 03/15/25	2,700,000	2,736,619	2,823,691
BANK OF AMERICA CORP 4.27% due 07/23/29	2,100,000	2,100,000	2,341,377
BANK OF AMERICA CREDIT CARD TR 0.34% due 05/15/26	1,180,000	1,179,779	1,164,440
BANK OF MONTREAL 0.63% due 07/09/24	1,550,000	1,547,988	1,528,868
BANK OF MONTREAL 1.25% due 09/15/26	980,000	978,440	959,043
BANK OF MONTREAL 2.50% due 01/11/22	1,480,000	1,479,978	1,480,665
BANK OF MONTREAL 3.30% due 02/05/24	2,070,000	2,085,728	2,165,847
BANK OF NOVA SCOTIA 0.40% due 09/15/23	530,000	529,612	525,806
BANK OF NOVA SCOTIA 0.55% due 09/15/23	620,000	619,750	616,417
BANK OF NOVA SCOTIA 1.30% due 09/15/26	1,420,000	1,419,933	1,391,689
BANK OF NOVA SCOTIA 1.95% due 02/01/23	410,000	409,816	414,748
BANK OF NOVA SCOTIA 3.40% due 02/11/24	2,200,000	2,199,113	2,308,270
BANK OF NY MELLON CORP 2.66% due 05/16/23	200,000	200,284	201,498
BAXTER INTERNATIONAL INC 1.32% due 11/29/24	2,720,000	2,720,000	2,716,191
BAXTER INTERNATIONAL INC 1.92% due 02/01/27	1,460,000	1,459,973	1,465,352
BAXTER INTERNATIONAL INC 3.95% due 04/01/30	270,000	269,163	300,609
BAYCARE HEALTH SYSTEM 2.61% due 11/15/22	655,000	655,000	665,107
BAYER US FINANCE II LLC 1.21% due 12/15/23	720,000	720,000	725,917
BAYER US FINANCE II LLC 4.25% due 12/15/25	950,000	948,986	1,027,509
BAYER US FINANCE II LLC 4.38% due 12/15/28	1,210,000	1,203,713	1,351,497
BAYER US FINANCE LLC 3.38% due 10/08/24	610,000	648,180	637,566
BAYLOR SCOTT + WHITE HOL 3.10% due 11/15/25	1,500,000	1,580,209	1,567,657
BELL CANADA 0.75% due 03/17/24	840,000	839,710	831,347
BLACK HILLS CORP 3.15% due 01/15/27	320,000	323,095	332,848
BLACK HILLS CORP 3.95% due 01/15/26	1,395,000	1,517,482	1,495,096
BLACK HILLS CORP 4.25% due 11/30/23	790,000	797,347	829,562
BMW US CAPITAL LLC 0.75% due 08/12/24	630,000	629,951	623,003
BMW US CAPITAL LLC 0.80% due 04/01/24	460,000	459,838	456,931

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
BMW US CAPITAL LLC 2.95% due 04/14/22	695,000	695,000	699,953
BMW US CAPITAL LLC 3.15% due 04/18/24	1,920,000	1,919,449	2,004,926
BMW VEHICLE LEASE TRUST 0.29% due 01/25/24	2,135,000	2,134,950	2,128,328
BMW VEHICLE OWNER TRUST 0.48% due 10/25/24	1,633,432	1,633,341	1,632,660
BNP PARIBAS 1.68% due 06/30/27	580,000	580,000	570,219
BNP PARIBAS 2.82% due 11/19/25	1,455,000	1,492,642	1,497,403
BNP PARIBAS 4.40% due 08/14/28	1,120,000	1,115,738	1,255,213
BNP PARIBAS 4.71% due 01/10/25	1,760,000	1,771,821	1,873,714
BOEING CO 2.70% due 02/01/27	1,350,000	1,347,449	1,372,667
BOEING CO 2.70% due 05/01/22	310,000	309,937	311,823
BOEING CO 4.88% due 05/01/25	480,000	480,000	525,154
BOEING CO 5.04% due 05/01/27	110,000	110,000	123,859
BOEING CO 5.15% due 05/01/30	710,000	710,000	827,222
BOSTON MA 4.40% due 04/01/26	1,155,000	1,096,373	1,158,100
BOSTON PROPERTIES LP 2.75% due 10/01/26	1,230,000	1,208,458	1,279,864
BOSTON PROPERTIES LP 3.20% due 01/15/25	300,000	318,973	314,102
BOSTON PROPERTIES LP 3.65% due 02/01/26	710,000	713,631	760,617
BP CAP MARKETS AMERICA 2.75% due 05/10/23	630,000	636,213	645,648
BP CAP MARKETS AMERICA 3.19% due 04/06/25	635,000	658,919	669,707
BP CAP MARKETS AMERICA 3.79% due 02/06/24	82,000	82,000	86,320
BP CAP MARKETS AMERICA 3.80% due 09/21/25	910,000	910,000	982,076
BP CAPITAL MARKETS PLC 3.81% due 02/10/24	90,000	90,000	94,900
BRAZOS EDUCATION LOAN AUTHORIT 0.69% due 11/25/71	4,095,299	4,095,299	4,094,161
BRAZOS EDUCATION LOAN AUTHORIT 0.78% due 01/25/72	2,165,000	2,165,000	2,164,999
BRAZOS HIGHER EDUCATION AUTHOR 0.97% due 07/25/29	159,620	160,468	159,844
BRISTOL MYERS SQUIBB CO 0.54% due 11/13/23	1,090,000	1,090,000	1,085,167
BRISTOL MYERS SQUIBB CO 2.90% due 07/26/24	1,116,000	1,113,642	1,167,816
BROWN FORMAN CORP 3.50% due 04/15/25	610,000	608,650	649,806
BROWN UNIVERSITY 1.91% due 09/01/30	1,510,000	1,510,000	1,499,286
CANADIAN NATL RESOURCES 3.80% due 04/15/24	600,000	621,547	629,292
CANADIAN PACIFIC RAILWAY 1.35% due 12/02/24	1,050,000	1,048,651	1,051,262
CANADIAN PACIFIC RAILWAY 1.75% due 12/02/26	380,000	379,447	381,371
CANADIAN PACIFIC RAILWAY 2.90% due 02/01/25	1,926,000	1,866,683	2,003,148
CAPITAL ONE BANK USA NA 2.01% due 01/27/23	480,000	480,000	480,423
CAPITAL ONE FINANCIAL CO 1.34% due 12/06/24	1,210,000	1,210,000	1,217,312
CAPITAL ONE FINANCIAL CO 1.88% due 11/02/27	535,000	535,000	532,265
CAPITAL ONE FINANCIAL CO 3.30% due 10/30/24	1,050,000	1,048,680	1,105,084
CAPITAL ONE FINANCIAL CO 3.90% due 01/29/24	200,000	199,810	210,466
CAPITAL ONE FINANCIAL CO 4.25% due 04/30/25	710,000	709,978	767,168
CAPITAL ONE NA 0.96% due 08/08/22	1,350,000	1,350,000	1,353,674
CAPITAL ONE PRIME AUTO RECEIVA 0.77% due 09/15/26	1,565,000	1,564,971	1,553,220
CAPITAL ONE PRIME AUTO RECEIVA 1.92% due 05/15/24	861,863	861,834	867,982
CARGILL INC 2.13% due 04/23/30	535,000	534,475	529,073
CARMAX AUTO OWNER TRUST 0.49% due 06/15/23	139,116	139,113	139,129
CARMAX AUTO OWNER TRUST 0.52% due 02/17/26	1,860,000	1,859,643	1,849,350
CARMAX AUTO OWNER TRUST 1.89% due 12/16/24	1,752,833	1,752,596	1,768,535
CARMAX AUTO OWNER TRUST 3.13% due 06/15/23	89,671	89,666	89,926
CARRIER GLOBAL CORP 2.24% due 02/15/25	745,000	750,199	762,866
CARRIER GLOBAL CORP 2.49% due 02/15/27	1,935,000	1,948,980	1,987,876
CATERPILLAR FINL SERVICE 1.45% due 05/15/25	310,000	309,564	310,903
CATERPILLAR FINL SERVICE 2.85% due 05/17/24	660,000	659,307	688,991
CEDARS SINAI HEALTH SYS 2.29% due 08/15/31	1,065,000	1,065,000	1,062,674
CENTERPOINT ENERGY RES 0.70% due 03/02/23	820,000	816,485	816,228
CES MU2 LLC 1.99% due 05/13/27	1,163,356	1,163,356	1,185,319
CHARLES SCHWAB CORP 2.00% due 03/20/28	1,040,000	1,038,429	1,053,767

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CHARLES SCHWAB CORP 3.63% due 04/01/25	960,000	1,027,371	1,022,831
CHEROKEE CNTY GA SCH SYS 5.63% due 08/01/28	1,250,000	1,362,922	1,509,233
CHESAPEAKE FUNDING II LLC 0.47% due 04/15/33	1,765,278	1,765,076	1,757,324
CHESAPEAKE FUNDING II LLC 0.87% due 08/16/32	1,385,624	1,385,567	1,387,202
CHESAPEAKE FUNDING II LLC 2.94% due 04/15/31	444,815	444,763	448,099
CHEVRON CORP 1.55% due 05/11/25	650,000	657,792	655,510
CHEVRON CORP 2.00% due 05/11/27	230,000	230,000	233,442
CHILDREN S HOSPITAL MEDI 2.85% due 11/15/26	1,600,000	1,600,000	1,660,240
CHIPPEWA VLY MI SCHS 2.06% due 05/01/25	2,000,000	2,002,948	2,056,623
CHRISTUS HEALTH 4.34% due 07/01/28	1,000,000	1,000,000	1,131,557
CHUBB INA HOLDINGS INC 3.35% due 05/15/24	230,000	240,224	242,444
CIGNA CORP 3.75% due 07/15/23	336,000	335,949	349,410
CINTAS CORPORATION NO. 2 2.90% due 04/01/22	1,301,000	1,301,843	1,306,235
CITIGROUP COMMERCIAL MORTGAGE 3.86% due 05/10/47	2,590,000	2,612,243	2,721,360
CITIGROUP INC 0.78% due 10/30/24	630,000	630,000	626,246
CITIGROUP INC 0.98% due 05/01/25	1,740,000	1,740,000	1,726,279
CITIGROUP INC 1.28% due 11/03/25	930,000	930,000	927,499
CITIGROUP INC 2.57% due 06/03/31	1,440,000	1,440,000	1,452,454
CITIGROUP INC 3.14% due 01/24/23	1,280,000	1,280,000	1,281,619
CITIGROUP INC 3.35% due 04/24/25	775,000	775,000	809,215
CITIGROUP INC 4.04% due 06/01/24	1,230,000	1,230,000	1,281,899
CITIZENS BANK NA/RI 1.17% due 03/29/23	600,000	600,800	605,408
CITIZENS BANK NA/RI 3.70% due 03/29/23	660,000	667,687	680,844
CITIZENS BANK NA/RI 3.75% due 02/18/26	420,000	419,905	452,504
CLECO POWER LLC 0.70% due 06/15/23	280,000	280,000	279,786
CLOROX COMPANY 3.10% due 10/01/27	415,000	414,914	440,422
CNH EQUIPMENT TRUST 0.81% due 12/15/26	1,600,000	1,599,820	1,589,135
COAST CA CMNTY CLG DIST 2.89% due 08/01/35	500,000	511,946	531,335
COLLEGE LOAN CORPORATION TRUST 0.87% due 04/25/46	900,000	900,065	897,782
COMCAST CORP 3.40% due 04/01/30	920,000	918,622	1,004,059
COMCAST CORP 3.70% due 04/15/24	460,000	484,607	488,711
COMERICA INC 3.70% due 07/31/23	725,000	724,978	754,459
COMM MORTGAGE TRUST 2.37% due 10/15/45	127,630	126,007	127,980
COMM MORTGAGE TRUST 2.39% due 12/10/45	369,247	365,708	370,851
COMM MORTGAGE TRUST 2.82% due 10/15/45	2,601,161	2,597,487	2,615,087
COMM MORTGAGE TRUST 3.10% due 03/10/46	1,760,000	1,809,758	1,777,642
COMM MORTGAGE TRUST 3.50% due 08/10/47	1,656,925	1,739,643	1,706,735
COMM MORTGAGE TRUST 3.76% due 02/10/49	1,628,375	1,758,866	1,743,785
COMM MORTGAGE TRUST 3.98% due 05/10/47	3,290,000	3,405,009	3,471,900
COMM MORTGAGE TRUST 4.21% due 08/10/46	1,800,000	1,847,512	1,870,279
COMM MORTGAGE TRUST 4.24% due 02/10/47	3,000,000	3,134,176	3,151,619
COMMONSPIRIT HEALTH 2.76% due 10/01/24	190,000	190,000	195,954
COMMONWEALTH EDISON CO 3.10% due 11/01/24	1,150,000	1,186,177	1,200,317
CONNECTICUT LIGHT + PWR 0.75% due 12/01/25	610,000	609,814	592,851
CONOCOPHILLIPS 3.75% due 10/01/27	563,000	619,336	617,156
CONOCOPHILLIPS 4.30% due 08/15/28	460,000	517,655	518,692
COOPERATIEVE RABOBANK UA 1.00% due 09/24/26	390,000	390,000	379,515
COOPERATIEVE RABOBANK UA 1.08% due 09/26/23	420,000	420,000	423,338
COOPERATIEVE RABOBANK UA 1.34% due 06/24/26	570,000	570,000	561,808
COOPERATIEVE RABOBANK UA 1.98% due 12/15/27	1,915,000	1,915,000	1,915,516
COOPERATIEVE RABOBANK UA 2.63% due 07/22/24	880,000	878,899	908,524
COOPERATIEVE RABOBANK UA 3.88% due 09/26/23	370,000	369,632	388,262
CREDIT SUISSE GROUP AG 1.40% due 12/14/23	1,630,000	1,630,000	1,642,410
CREDIT SUISSE GROUP AG 1.44% due 06/12/24	640,000	640,000	646,861
CREDIT SUISSE GROUP AG 2.59% due 09/11/25	500,000	500,000	510,577

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CREDIT SUISSE GROUP AG 3.00% due 12/14/23	915,000	915,000	929,752
CREDIT SUISSE GROUP AG 3.87% due 01/12/29	420,000	420,000	449,578
CREDIT SUISSE GROUP AG 4.21% due 06/12/24	1,060,000	1,060,000	1,102,900
CRH AMERICA FINANCE INC 3.95% due 04/04/28	760,000	756,791	837,519
CRH AMERICA INC 3.88% due 05/18/25	1,080,000	1,135,911	1,153,754
CROWLEY CONRO LLC 4.18% due 08/15/43	1,641,696	1,641,696	1,905,358
CUBESMART LP 2.25% due 12/15/28	320,000	318,466	320,042
CUBESMART LP 4.00% due 11/15/25	320,000	345,582	343,426
CURATORS OF THE UNIV OF MISSOU 1.47% due 11/01/23	750,000	756,855	758,625
CVS HEALTH CORP 1.30% due 08/21/27	840,000	838,088	814,314
CVS HEALTH CORP 2.63% due 08/15/24	180,000	179,498	186,374
CVS HEALTH CORP 3.00% due 08/15/26	240,000	239,815	253,420
CVS HEALTH CORP 4.30% due 03/25/28	533,000	527,976	598,126
DAIMLER FINANCE NA LLC 1.75% due 03/10/23	1,770,000	1,768,676	1,787,694
DAIMLER FINANCE NA LLC 2.13% due 03/10/25	740,000	737,849	753,799
DAIMLER FINANCE NA LLC 3.35% due 02/22/23	2,605,000	2,601,826	2,677,285
DAIMLER TRUCKS FINAN NA 1.13% due 12/14/23	1,320,000	1,317,090	1,320,372
DAIMLER TRUCKS FINAN NA 1.63% due 12/13/24	670,000	669,829	675,033
DAIMLER TRUCKS FINAN NA 2.00% due 12/14/26	1,380,000	1,374,054	1,385,888
DANONE SA 2.59% due 11/02/23	1,228,000	1,216,271	1,258,968
DANONE SA 3.00% due 06/15/22	380,000	381,143	384,154
DEERE + COMPANY 2.75% due 04/15/25	300,000	299,729	313,388
DELL EQUIPMENT FINANCE TRUST 0.43% due 05/22/26	2,130,000	2,129,649	2,117,304
DELL EQUIPMENT FINANCE TRUST 0.57% due 10/23/23	1,875,000	1,874,916	1,873,269
DELL EQUIPMENT FINANCE TRUST 2.26% due 06/22/22	309,418	309,409	309,916
DENISON TX INDEP SCH DIST 0.00% due 08/01/24	1,000,000	965,548	967,133
DIAGEO CAPITAL PLC 1.38% due 09/29/25	295,000	294,242	293,367
DIAGEO CAPITAL PLC 2.13% due 10/24/24	520,000	519,916	531,665
DIGITAL REALTY TRUST LP 4.45% due 07/15/28	1,100,000	1,098,884	1,239,860
DISCOVER CARD EXECUTION NOTE T 3.04% due 07/15/24	690,000	689,993	690,574
DLLAA LLC 0.67% due 04/17/26	2,585,000	2,584,670	2,556,884
DLLAD LLC 0.64% due 09/21/26	1,650,000	1,649,905	1,620,332
DLLMT LLC 1.00% due 07/21/25	1,395,000	1,394,942	1,387,018
DOMINION ENERGY SOUTH 2.30% due 12/01/31	400,000	399,754	403,292
DRAGON 2012 LLC 1.97% due 03/12/24	578,966	578,966	585,730
DTE ELECTRIC CO 2.63% due 03/01/31	680,000	679,027	699,728
DTE ELECTRIC CO 3.38% due 03/01/25	1,290,000	1,344,884	1,359,055
DUKE ENERGY CAROLINAS 2.50% due 03/15/23	500,000	503,768	508,283
DUKE ENERGY FLORIDA LLC 2.40% due 12/15/31	420,000	419,371	425,161
DUKE ENERGY PROGRESS LLC 2.00% due 08/15/31	930,000	928,466	908,463
DUKE ENERGY PROGRESS LLC 2.80% due 05/15/22	600,000	600,222	601,601
DUKE ENERGY PROGRESS LLC 3.45% due 03/15/29	985,000	1,010,274	1,062,925
DUKE ENERGY PROGRESS LLC 3.70% due 09/01/28	1,190,000	1,189,856	1,303,640
DUKE REALTY LP 3.75% due 12/01/24	900,000	913,014	954,131
DUKE REALTY LP 4.00% due 09/15/28	890,000	883,183	993,540
DUKE UNIVERSITY 3.20% due 10/01/38	1,700,000	1,886,647	1,835,605
DUKE UNIVERSITY HEALTH 3.16% due 06/01/42	2,500,000	2,500,000	2,622,187
DUPONT DE NEMOURS INC 1.27% due 11/15/23	620,000	620,000	628,104
DUPONT DE NEMOURS INC 4.49% due 11/15/25	985,000	993,364	1,088,378
DUPONT DE NEMOURS INC 4.73% due 11/15/28	1,960,000	1,960,000	2,270,148
DY9 LEASING LLC 2.37% due 03/19/27	1,065,567	1,113,150	1,096,826
EAST OHIO GAS CO/THE 1.30% due 06/15/25	1,700,000	1,689,900	1,676,651
EATON CORP 2.75% due 11/02/22	600,000	582,511	611,188
ECMC GROUP STUDENT LOAN TRUST 0.66% due 11/25/70	2,218,505	2,218,505	2,217,518
ECMC GROUP STUDENT LOAN TRUST 0.89% due 09/25/68	2,507,299	2,504,231	2,523,947

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
ECOLAB INC 0.90% due 12/15/23	520,000	519,650	520,709
ECOLAB INC 1.65% due 02/01/27	435,000	435,046	436,971
ECOLAB INC 4.80% due 03/24/30	900,000	947,449	1,080,950
EDLINC STUDENT LOAN FUNDING TR 1.09% due 09/25/30	513,342	515,362	515,081
EDUCATIONAL FUNDING OF THE SOU 0.77% due 04/25/35	628,162	628,938	629,552
EMD FINANCE LLC 3.25% due 03/19/25	1,840,000	1,894,471	1,936,215
EMERSON ELECTRIC CO 1.95% due 10/15/30	320,000	318,488	315,620
EMERSON ELECTRIC CO 2.00% due 12/21/28	2,060,000	2,055,466	2,059,757
EMORY UNIVERSITY 1.57% due 09/01/25	345,000	345,000	343,223
ENTERGY ARKANSAS LLC 3.05% due 06/01/23	330,000	330,593	338,108
ENTERGY ARKANSAS LLC 3.50% due 04/01/26	1,600,000	1,597,612	1,711,534
ENTERGY ARKANSAS LLC 3.70% due 06/01/24	320,000	341,815	336,157
ENTERGY ARKANSAS LLC 4.00% due 06/01/28	900,000	1,034,571	998,293
ENTERGY TEXAS INC 1.50% due 09/01/26	960,000	957,890	932,909
ENTERPRISE FLEET FINANCING LLC 0.44% due 12/21/26	2,211,006	2,210,911	2,198,746
ENTERPRISE FLEET FINANCING LLC 0.61% due 07/20/26	1,482,327	1,482,119	1,478,389
ENTERPRISE FLEET FINANCING LLC 0.77% due 08/20/27	1,950,000	1,949,652	1,937,391
ENTERPRISE FLEET FINANCING LLC 2.06% due 05/20/25	502,284	502,235	506,103
ENTERPRISE FLEET FINANCING LLC 2.29% due 02/20/25	816,021	815,983	814,362
ENTERPRISE PRODUCTS OPER 2.80% due 01/31/30	550,000	584,259	573,453
ENTERPRISE PRODUCTS OPER 3.13% due 07/31/29	270,000	289,219	286,713
ENTERPRISE PRODUCTS OPER 3.50% due 02/01/22	640,000	640,056	641,408
ENTERPRISE PRODUCTS OPER 3.75% due 02/15/25	1,165,000	1,212,134	1,237,895
EQUIFAX INC 2.60% due 12/01/24	770,000	769,866	795,943
EQUIFAX INC 3.95% due 06/15/23	900,000	897,135	935,326
EQUINOR ASA 1.75% due 01/22/26	240,000	239,303	241,453
EQUINOR ASA 2.65% due 01/15/24	640,000	655,352	659,813
EQUINOR ASA 2.88% due 04/06/25	650,000	649,878	678,350
EQUINOR ASA 3.00% due 04/06/27	720,000	717,258	759,498
ERP OPERATING LP 2.85% due 11/01/26	890,000	886,972	936,178
ERP OPERATING LP 3.38% due 06/01/25	600,000	645,527	635,283
ETHIOPIAN LEASING 2012 2.57% due 08/14/26	2,254,904	2,313,477	2,337,074
ETHIOPIAN LEASING 2012 2.65% due 05/12/26	1,895,429	1,895,429	1,955,674
EVERGY KANSAS CENTRAL 2.55% due 07/01/26	260,000	274,325	269,505
EVERGY KANSAS CENTRAL 3.10% due 04/01/27	1,900,000	2,036,165	2,004,083
EVERGY KANSAS CENTRAL 3.25% due 12/01/25	600,000	646,326	633,547
EVERGY METRO 2.25% due 06/01/30	760,000	759,247	755,661
EVERGY METRO 3.65% due 08/15/25	470,000	513,378	500,411
EXPERIAN FINANCE PLC 4.25% due 02/01/29	490,000	489,986	543,989
EXXON MOBIL CORPORATION 2.99% due 03/19/25	840,000	894,670	882,772
FANNIE MAE 2.12% due 09/25/37	55,817	55,880	58,226
FANNIEMAE GRANTOR TRUST 0.32% due 09/26/33	5,358	5,358	5,344
FANNIEMAE GRANTOR TRUST 6.00% due 11/25/43	11,835	12,327	13,380
FANNIEMAE WHOLE LOAN 5.39% due 10/25/42	16,066	17,004	18,221
FANNIEMAE WHOLE LOAN 7.00% due 05/25/44	43,342	45,426	48,615
FANNIEMAE WHOLE LOAN 7.00% due 07/25/42	24,055	25,547	28,235
FANNIEMAE WHOLE LOAN 7.50% due 06/25/44	15,986	16,931	18,669
FED CAISSES DESJARDINS 0.45% due 10/07/23	1,620,000	1,618,838	1,606,184
FED HM LN PC POOL 1B4924 2.14% due 09/01/40	165,382	168,386	173,806
FED HM LN PC POOL 1B8747 2.13% due 09/01/41	100,529	102,389	105,621
FED HM LN PC POOL 1B8908 2.00% due 11/01/41	107,732	109,823	112,608
FED HM LN PC POOL 1G0062 2.14% due 02/01/35	49,790	49,229	49,841
FED HM LN PC POOL 1G0208 2.01% due 04/01/35	4,956	4,903	4,958
FED HM LN PC POOL 1G1496 2.11% due 02/01/37	21,860	21,832	23,002
FED HM LN PC POOL 1G1503 2.16% due 02/01/37	1,581	1,583	1,586

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 1J0248 2.20% due 02/01/37	15,417	15,522	16,112
FED HM LN PC POOL 1J1064 2.00% due 05/01/38	59,143	59,120	61,367
FED HM LN PC POOL 1J1068 2.15% due 04/01/38	75,801	80,413	79,877
FED HM LN PC POOL 1J2841 2.15% due 09/01/37	62,174	62,054	65,636
FED HM LN PC POOL 1Q0001 2.12% due 01/01/36	25,455	25,233	26,773
FED HM LN PC POOL 2B0244 2.13% due 02/01/42	59,008	61,451	61,945
FED HM LN PC POOL 2B0620 2.00% due 07/01/42	161,913	166,020	169,386
FED HM LN PC POOL 2B0635 2.00% due 08/01/42	93,604	96,251	98,106
FED HM LN PC POOL 2B0669 2.02% due 07/01/42	30,491	31,329	30,643
FED HM LN PC POOL 2B1601 1.89% due 08/01/43	108,399	109,362	113,014
FED HM LN PC POOL 2B1649 1.87% due 09/01/43	241,623	243,644	251,772
FED HM LN PC POOL 2B1783 1.85% due 10/01/43	341,310	345,492	355,197
FED HM LN PC POOL 2B2965 1.85% due 08/01/44	288,164	294,074	298,601
FED HM LN PC POOL 2B3360 3.09% due 11/01/44	92,526	93,479	96,227
FED HM LN PC POOL 2B3423 1.87% due 11/01/44	276,529	283,149	286,111
FED HM LN PC POOL 2B3493 2.70% due 12/01/44	612,458	630,031	633,650
FED HM LN PC POOL 2B3623 2.76% due 01/01/45	480,250	491,329	498,249
FED HM LN PC POOL 2B3626 2.71% due 12/01/44	551,315	565,242	572,139
FED HM LN PC POOL 2B3656 2.60% due 01/01/45	499,678	511,162	518,172
FED HM LN PC POOL 2B4151 1.86% due 05/01/45	367,032	375,128	379,537
FED HM LN PC POOL 2B4166 2.64% due 05/01/45	421,957	432,326	437,642
FED HM LN PC POOL 2B4462 1.85% due 08/01/45	459,139	466,324	474,375
FED HM LN PC POOL 2B4739 2.83% due 09/01/45	589,748	603,259	613,677
FED HM LN PC POOL 2B4808 2.60% due 11/01/45	634,298	647,650	659,155
FED HM LN PC POOL 2B4933 2.50% due 12/01/45	310,325	314,859	322,299
FED HM LN PC POOL 2B5033 2.79% due 01/01/46	148,274	148,452	152,958
FED HM LN PC POOL 2B5130 2.81% due 02/01/46	143,272	144,339	148,102
FED HM LN PC POOL 2B5188 2.91% due 03/01/46	151,413	152,050	156,325
FED HM LN PC POOL 2B5599 2.42% due 09/01/46	959,351	984,757	985,213
FED HM LN PC POOL 2B5647 2.25% due 10/01/46	895,618	914,022	919,078
FED HM LN PC POOL 2B5812 2.19% due 01/01/47	859,265	873,131	880,495
FED HM LN PC POOL 2B6451 3.02% due 08/01/47	475,902	486,989	494,626
FED HM LN PC POOL 2B6506 2.55% due 10/01/47	561,324	567,338	578,358
FED HM LN PC POOL 2B6612 2.87% due 11/01/47	295,605	295,715	306,078
FED HM LN PC POOL 2B6628 2.70% due 11/01/47	802,087	813,581	827,784
FED HM LN PC POOL 2B6641 2.93% due 11/01/47	409,612	414,919	424,459
FED HM LN PC POOL 2B7736 2.77% due 02/01/50	903,430	923,544	929,715
FED HM LN PC POOL 781804 2.25% due 07/01/34	6,038	5,911	6,436
FED HM LN PC POOL 782656 2.52% due 03/01/36	10,926	10,932	11,649
FED HM LN PC POOL 786614 2.49% due 08/01/25	324	322	324
FED HM LN PC POOL 840637 2.43% due 03/01/47	107,976	107,676	111,774
FED HM LN PC POOL 847565 1.88% due 04/01/36	37,803	37,303	38,253
FED HM LN PC POOL G04540 6.00% due 08/01/38	306,948	311,527	356,151
FED HM LN PC POOL G13121 5.00% due 04/01/23	14,022	14,303	14,454
FED HM LN PC POOL G14573 3.00% due 04/01/27	528,518	545,467	556,035
FED HM LN PC POOL G67702 4.00% due 01/01/47	1,268,841	1,322,282	1,387,159
FED HM LN PC POOL J13882 3.50% due 12/01/25	105,921	106,213	111,543
FED HM LN PC POOL J14492 4.00% due 02/01/26	100,731	101,788	105,995
FED HM LN PC POOL J17545 3.00% due 12/01/26	252,001	255,822	265,093
FED HM LN PC POOL J18801 3.00% due 04/01/27	183,249	187,025	192,260
FED HM LN PC POOL J24777 2.50% due 07/01/23	38,338	38,549	39,634
FED HM LN PC POOL J24778 2.50% due 07/01/23	40,604	40,823	41,977
FED HM LN PC POOL Q40083 3.50% due 04/01/46	1,277,705	1,343,874	1,376,149
FED HM LN PC POOL QA5182 3.00% due 12/01/49	2,584,388	2,631,175	2,708,760
FED HM LN PC POOL QB4931 2.00% due 11/01/50	3,761,458	3,899,170	3,763,977

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL QN1110 2.50% due 12/01/34	8,304,111	8,381,578	8,635,094
FED HM LN PC POOL QN1350 2.50% due 01/01/35	1,305,221	1,323,315	1,359,709
FED HM LN PC POOL QN1355 2.50% due 01/01/35	3,833,624	3,885,056	3,990,715
FED HM LN PC POOL QN1370 3.00% due 01/01/35	324,372	333,695	341,248
FED HM LN PC POOL QN1374 3.00% due 01/01/35	402,733	414,605	423,972
FED HM LN PC POOL QN1377 3.00% due 01/01/35	481,733	496,434	509,353
FED HM LN PC POOL QN1511 2.50% due 02/01/35	2,682,086	2,726,356	2,779,949
FED HM LN PC POOL QN1577 2.50% due 02/01/35	354,206	360,584	367,401
FED HM LN PC POOL QN1678 2.50% due 02/01/35	1,683,722	1,711,549	1,745,036
FED HM LN PC POOL SD8005 3.50% due 08/01/49	107,423	109,772	113,256
FED HM LN PC POOL U40189 3.00% due 03/01/27	606,047	618,265	636,727
FED HM LN PC POOL U59002 3.50% due 09/01/32	452,923	481,320	482,586
FED HM LN PC POOL U62123 3.50% due 02/01/43	1,320,897	1,392,806	1,430,585
FED HM LN PC POOL U70048 3.00% due 08/01/27	269,312	278,174	282,327
FED HM LN PC POOL U90739 3.50% due 02/01/43	77,312	82,077	83,118
FEDERAL REALTY INVESTMEN 1.25% due 02/15/26	460,000	457,635	450,544
FEDERAL REALTY INVS TRST 2.75% due 06/01/23	1,700,000	1,693,084	1,733,738
FEDERAL REALTY INVS TRST 3.95% due 01/15/24	130,000	136,180	136,147
FEDEX CORP 4.25% due 05/15/30	1,660,000	1,885,750	1,887,601
FHLMC MULTIFAMILY STRUCTURED P 1.24% due 05/25/51	2,379,303	2,402,883	2,355,736
FHLMC MULTIFAMILY STRUCTURED P 1.48% due 05/25/51	2,646,832	2,672,942	2,615,055
FHLMC MULTIFAMILY STRUCTURED P 2.28% due 07/25/26	3,100,000	3,161,168	3,210,544
FHLMC MULTIFAMILY STRUCTURED P 2.80% due 01/25/46	150,414	152,325	150,386
FHLMC MULTIFAMILY STRUCTURED P 2.86% due 05/25/26	5,000,000	5,101,078	5,288,524
FHLMC STRUCTURED PASS THROUGH 1.29% due 02/25/45	177,088	167,781	179,801
FIFTH THIRD BANCORP 2.38% due 01/28/25	460,000	474,536	472,239
FIFTH THIRD BANCORP 3.65% due 01/25/24	1,220,000	1,219,012	1,278,080
FISERV INC 2.75% due 07/01/24	1,110,000	1,109,041	1,148,098
FISERV INC 3.20% due 07/01/26	540,000	539,977	570,954
FISERV INC 3.80% due 10/01/23	1,230,000	1,229,793	1,285,759
FLORIDA GAS TRANSMISSION 4.35% due 07/15/25	1,450,000	1,519,426	1,565,003
FLORIDA POWER + LIGHT CO 2.85% due 04/01/25	210,000	209,858	219,287
FMC CORP 3.45% due 10/01/29	470,000	496,122	500,440
FMC CORP 4.10% due 02/01/24	900,000	926,441	943,439
FNMA POOL 295541 3.67% due 10/01/32	40,969	40,828	44,233
FNMA POOL 555743 5.00% due 09/01/33	195,718	204,367	220,338
FNMA POOL 725027 5.00% due 11/01/33	351,246	368,223	396,243
FNMA POOL 725205 5.00% due 03/01/34	387,059	406,218	436,020
FNMA POOL 725206 5.50% due 02/01/34	175,970	188,522	195,803
FNMA POOL 725232 5.00% due 03/01/34	74,800	81,325	84,303
FNMA POOL 725238 5.00% due 03/01/34	178,643	188,109	197,790
FNMA POOL 735803 1.86% due 07/01/35	175,462	175,530	177,947
FNMA POOL 739757 1.70% due 08/01/33	9,617	9,593	9,957
FNMA POOL 739759 1.70% due 08/01/33	51,629	51,540	53,457
FNMA POOL 745484 2.08% due 12/01/35	54,522	54,097	55,979
FNMA POOL 745606 1.99% due 05/01/36	8,569	8,437	8,926
FNMA POOL 745777 1.90% due 07/01/36	20,998	21,183	21,987
FNMA POOL 745859 2.21% due 11/01/35	27,782	27,418	28,187
FNMA POOL 764364 1.54% due 06/01/34	17,735	17,733	17,780
FNMA POOL 776486 1.68% due 03/01/34	23,370	24,741	24,208
FNMA POOL 789463 1.77% due 06/01/34	226,687	226,814	235,165
FNMA POOL 796989 1.68% due 08/01/34	14,378	14,655	14,903
FNMA POOL 815055 1.92% due 04/01/35	27,748	27,361	27,854
FNMA POOL 818982 2.03% due 03/01/35	152,968	151,837	153,960
FNMA POOL 832729 1.91% due 09/01/35	54,369	54,154	56,872

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 888635 5.50% due 09/01/36	139,486	154,195	157,657
FNMA POOL 889911 3.47% due 05/01/36	471,447	475,542	504,737
FNMA POOL 933584 1.88% due 05/01/38	41,154	41,316	43,061
FNMA POOL AB1940 3.50% due 12/01/25	184,292	189,431	194,131
FNMA POOL AB5358 2.50% due 06/01/27	688,984	700,412	716,701
FNMA POOL AD1502 2.16% due 03/01/40	21,362	21,771	21,362
FNMA POOL AE8281 2.07% due 12/01/40	46,263	47,209	46,708
FNMA POOL AJ2155 2.00% due 10/01/41	111,019	112,485	116,160
FNMA POOL AJ3295 2.00% due 11/01/41	77,817	79,794	81,375
FNMA POOL AK4888 2.13% due 03/01/42	43,678	45,527	46,018
FNMA POOL AK6361 3.00% due 04/01/27	261,812	266,997	273,662
FNMA POOL AK6431 3.00% due 04/01/27	311,516	316,658	325,924
FNMA POOL AK7385 3.00% due 03/01/27	346,806	353,481	363,575
FNMA POOL AL2964 2.50% due 07/01/27	2,304,482	2,354,324	2,391,921
FNMA POOL AL6578 2.89% due 04/01/23	579,754	584,989	588,362
FNMA POOL AL8940 2.50% due 05/01/23	1,229,994	1,246,740	1,243,043
FNMA POOL AL9502 4.00% due 11/01/45	580,868	605,472	637,740
FNMA POOL AM7892 2.73% due 01/01/23	4,246,219	4,243,770	4,295,827
FNMA POOL AN0665 3.07% due 02/01/26	1,862,901	1,861,257	1,966,198
FNMA POOL AN0754 3.08% due 01/01/26	1,773,791	1,775,862	1,878,249
FNMA POOL AO4573 1.94% due 06/01/42	94,733	97,017	99,045
FNMA POOL AP2392 1.95% due 08/01/42	63,814	65,643	66,716
FNMA POOL AP4058 3.00% due 08/01/27	125,540	127,891	131,707
FNMA POOL AP5947 4.00% due 09/01/32	456,147	483,401	489,503
FNMA POOL AP6310 1.95% due 09/01/42	124,051	127,466	129,677
FNMA POOL AP7487 3.00% due 09/01/27	468,941	485,790	491,457
FNMA POOL AP7557 2.28% due 09/01/42	91,271	91,017	95,560
FNMA POOL AQ4651 3.50% due 11/01/42	104,318	110,907	112,613
FNMA POOL AQ4697 3.50% due 11/01/42	108,929	115,509	117,602
FNMA POOL AQ9465 3.00% due 01/01/33	173,512	180,144	180,544
FNMA POOL AS3662 2.50% due 10/01/24	241,324	243,421	249,400
FNMA POOL AS7056 3.00% due 04/01/31	2,301,905	2,387,728	2,421,540
FNMA POOL AU3148 1.78% due 07/01/43	33,351	33,441	34,132
FNMA POOL AU3730 1.80% due 09/01/43	54,173	55,368	56,339
FNMA POOL AV7133 1.88% due 05/01/44	102,778	105,121	105,226
FNMA POOL AW1181 1.97% due 03/01/44	362,605	367,740	377,530
FNMA POOL AW5021 1.83% due 08/01/44	231,112	237,147	239,593
FNMA POOL AW8592 1.83% due 10/01/44	248,782	255,123	257,467
FNMA POOL AX0686 1.84% due 08/01/44	95,821	98,443	99,380
FNMA POOL AY0090 1.85% due 12/01/44	621,233	639,675	642,947
FNMA POOL BC0145 2.66% due 01/01/46	461,279	469,656	479,619
FNMA POOL BF0105 4.00% due 06/01/56	3,199,474	3,388,204	3,528,465
FNMA POOL BF0107 4.50% due 06/01/56	2,371,689	2,550,488	2,656,570
FNMA POOL BF0108 4.50% due 06/01/56	1,343,514	1,433,072	1,504,884
FNMA POOL BF0118 4.50% due 06/01/56	1,226,535	1,318,574	1,373,860
FNMA POOL BF0125 4.00% due 07/01/56	1,988,622	2,100,437	2,163,860
FNMA POOL BF0132 4.00% due 07/01/56	1,132,023	1,198,803	1,253,960
FNMA POOL BF0136 5.00% due 08/01/56	1,766,542	1,944,988	2,045,039
FNMA POOL BF0154 3.50% due 11/01/46	1,827,813	1,896,985	1,958,797
FNMA POOL BF0172 4.00% due 01/01/41	277,386	285,820	301,673
FNMA POOL BF0193 4.00% due 04/01/41	2,179,836	2,249,149	2,370,298
FNMA POOL BF0198 4.00% due 11/01/40	4,341,663	4,462,963	4,721,072
FNMA POOL BF0201 4.00% due 08/01/51	5,119,960	5,203,394	5,688,543
FNMA POOL BF0202 4.50% due 01/01/51	2,225,582	2,313,465	2,470,769
FNMA POOL BH2589 2.98% due 08/01/47	346,263	355,189	359,720

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BH5786 2.97% due 11/01/47	237,466	238,434	246,699
FNMA POOL BH7365 2.92% due 08/01/47	980,720	1,004,996	1,017,652
FNMA POOL BJ2463 2.72% due 11/01/47	968,354	983,003	1,000,972
FNMA POOL BK0700 2.50% due 02/01/35	208,738	212,787	216,894
FNMA POOL BK0706 2.50% due 02/01/35	230,511	234,818	238,854
FNMA POOL BK0707 2.50% due 02/01/35	207,493	211,747	215,652
FNMA POOL BK7939 4.50% due 11/01/48	1,490,208	1,529,976	1,618,893
FNMA POOL BL0319 3.97% due 06/01/25	1,448,300	1,466,631	1,561,441
FNMA POOL BL1748 3.18% due 03/01/24	3,734,264	3,741,855	3,886,888
FNMA POOL BL2034 3.21% due 07/01/26	3,479,259	3,483,620	3,711,521
FNMA POOL BL3670 2.08% due 10/01/26	4,830,000	4,838,488	4,967,650
FNMA POOL BL4480 2.19% due 11/01/26	2,470,000	2,473,904	2,546,679
FNMA POOL BM6008 3.44% due 05/01/23	2,307,345	2,330,833	2,334,306
FNMA POOL BM6011 3.35% due 11/01/26	2,646,802	2,718,790	2,834,249
FNMA POOL BO1843 3.00% due 08/01/49	560,272	572,693	579,786
FNMA POOL BO2240 3.15% due 09/01/49	989,530	1,011,224	1,023,499
FNMA POOL BO3236 2.76% due 11/01/49	1,299,556	1,319,138	1,339,632
FNMA POOL BO4955 2.85% due 11/01/49	413,972	421,390	427,159
FNMA POOL BO4956 2.86% due 11/01/49	254,325	259,410	262,480
FNMA POOL BO5007 2.82% due 12/01/49	246,673	251,180	254,230
FNMA POOL BO6254 2.72% due 12/01/49	547,426	555,747	563,613
FNMA POOL BO6257 2.62% due 12/01/49	507,358	512,481	523,294
FNMA POOL BO7258 3.00% due 01/01/35	746,127	768,727	789,426
FNMA POOL BO7259 3.00% due 01/01/35	644,473	663,654	678,837
FNMA POOL BO7262 3.00% due 01/01/35	417,926	430,008	438,979
FNMA POOL BO7270 2.73% due 01/01/50	1,639,547	1,652,797	1,690,169
FNMA POOL BO9283 2.50% due 02/01/35	447,278	455,245	463,796
FNMA POOL BP0633 2.74% due 01/01/50	1,153,677	1,166,045	1,187,262
FNMA POOL BS3060 1.39% due 11/01/28	1,640,000	1,644,262	1,620,369
FNMA POOL BS3065 1.39% due 11/01/28	1,510,000	1,513,924	1,491,925
FNMA POOL BS3066 1.39% due 11/01/28	1,450,000	1,453,768	1,432,644
FNMA POOL CA3155 4.00% due 02/01/34	316,742	327,073	338,664
FNMA POOL CA3156 4.00% due 02/01/34	216,202	222,911	230,536
FNMA POOL FM2268 2.50% due 01/01/35	1,152,183	1,172,646	1,192,479
FNMA POOL MA0952 4.00% due 01/01/32	563,828	584,850	607,878
FNMA POOL MA1620 2.50% due 10/01/23	23,136	23,268	23,910
FNMA TBA 15 YR 2 2.00% due 02/17/37	19,295,000	19,698,235	19,723,489
FNMA TBA 30 YR 2.5 2.50% due 02/11/51	4,780,000	4,863,277	4,864,607
FNMA TBA 30 YR 2.5 2.50% due 07/25/51	4,780,000	4,874,293	4,876,743
FORD CREDIT AUTO OWNER TRUST 0.30% due 08/15/25	1,830,000	1,829,870	1,817,885
FORD CREDIT AUTO OWNER TRUST 0.56% due 10/15/24	3,409,703	3,409,367	3,409,582
FORD CREDIT AUTO OWNER TRUST 1.04% due 08/15/24	1,798,083	1,797,863	1,804,465
FORD CREDIT AUTO OWNER TRUST 3.24% due 04/15/23	143,255	143,245	143,517
FORD CREDIT AUTO OWNER TRUST/F 1.06% due 04/15/33	5,200,000	5,198,478	5,095,616
FORD CREDIT AUTO OWNER TRUST/F 1.37% due 10/17/33	2,670,000	2,669,990	2,637,563
FORD CREDIT AUTO OWNER TRUST/F 2.04% due 08/15/31	3,450,000	3,448,967	3,512,143
FORD CREDIT AUTO OWNER TRUST/F 2.36% due 03/15/29	2,550,000	2,549,820	2,582,322
FORD CREDIT AUTO OWNER TRUST/F 2.62% due 08/15/28	1,180,000	1,179,851	1,183,216
FORD CREDIT AUTO OWNER TRUST/F 3.47% due 01/15/30	3,160,000	3,159,912	3,283,446
FORD CREDIT AUTO OWNER TRUST/F 3.52% due 07/15/30	3,520,000	3,519,355	3,690,380
FORTUNE BRANDS HOME + SE 4.00% due 09/21/23	810,000	809,778	848,587
FREDDIE MAC SCRT 2.00% due 11/25/59	2,350,002	2,420,554	2,345,478
FREDDIE MAC SCRT 2.50% due 05/25/60	3,627,872	3,833,552	3,677,843
FREDDIE MAC SCRT 2.50% due 09/25/60	1,820,004	1,895,595	1,858,362
FREDDIE MAC SCRT 2.50% due 11/25/59	1,673,510	1,763,146	1,710,101

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC SCRT 3.50% due 08/25/57	960,374	955,241	996,118
FREDDIE MAC SCRT 4.00% due 03/25/58	533,770	543,361	565,437
FREDDIE MAC SCRT 4.00% due 07/25/58	1,630,115	1,668,877	1,734,743
GENERAL DYNAMICS CORP 3.25% due 04/01/25	650,000	648,076	687,038
GENERAL DYNAMICS CORP 3.50% due 05/15/25	630,000	626,041	671,623
GENERAL MILLS INC 2.60% due 10/12/22	870,000	870,202	882,811
GENERAL MILLS INC 2.88% due 04/15/30	640,000	638,921	667,917
GENERAL MILLS INC 3.70% due 10/17/23	550,000	551,255	575,505
GENERAL MOTORS FINL CO 1.20% due 10/15/24	670,000	669,745	665,073
GENERAL MOTORS FINL CO 2.40% due 10/15/28	1,370,000	1,366,672	1,366,182
GENERAL MOTORS FINL CO 3.55% due 07/08/22	400,000	399,960	405,810
GEORGIA PACIFIC LLC 1.75% due 09/30/25	290,000	289,960	291,136
GEORGIA PACIFIC LLC 2.10% due 04/30/27	475,000	474,643	480,861
GEORGIA PACIFIC LLC 3.73% due 07/15/23	1,690,000	1,690,057	1,749,863
GEORGIA ST 4.50% due 11/01/25	1,090,000	1,174,312	1,179,818
GFWD538 1 2.23% due 03/01/29	2,000,000	2,051,875	2,051,875
GFWD540 1 1.99% due 02/01/29	4,350,000	4,439,039	4,439,039
GILEAD SCIENCES INC 0.75% due 09/29/23	330,000	329,933	328,610
GLAXOSMITHKLINE CAP INC 3.63% due 05/15/25	1,540,000	1,534,684	1,658,456
GLAXOSMITHKLINE CAPITAL 0.53% due 10/01/23	560,000	560,000	557,817
GLAXOSMITHKLINE CAPITAL 2.85% due 05/08/22	620,000	618,568	625,284
GM FINANCIAL AUTOMOBILE LEASIN 0.26% due 02/20/24	1,560,000	1,559,882	1,555,119
GM FINANCIAL AUTOMOBILE LEASIN 0.39% due 10/21/24	1,345,000	1,344,984	1,332,092
GM FINANCIAL AUTOMOBILE LEASIN 0.45% due 08/21/23	2,030,000	2,029,884	2,030,297
GM FINANCIAL AUTOMOBILE LEASIN 0.71% due 10/20/22	31,861	31,860	31,867
GM FINANCIAL REVOLVING RECEIVA 1.17% due 06/12/34	1,695,000	1,694,670	1,666,103
GM FINANCIAL SECURITIZED TERM 0.45% due 04/16/25	2,710,000	2,709,525	2,704,862
GM FINANCIAL SECURITIZED TERM 0.51% due 04/16/26	2,060,000	2,059,840	2,045,768
GM FINANCIAL SECURITIZED TERM 1.84% due 09/16/24	788,112	787,987	794,616
GM FINANCIAL SECURITIZED TERM 3.21% due 10/16/23	337,353	337,328	339,224
GNMA II POOL 082977 2.13% due 11/20/41	403,806	413,755	420,630
GNMA II POOL 082997 2.13% due 12/20/41	209,834	215,165	217,539
GNMA II POOL 710055 4.50% due 09/20/60	8,048	8,614	8,405
GNMA II POOL 714618 5.46% due 07/20/59	5,552	5,738	6,117
GNMA II POOL 765167 4.70% due 11/20/61	5,977	6,427	5,999
GNMA II POOL 773419 4.14% due 09/20/61	27,928	30,041	28,510
GNMA II POOL 773426 4.70% due 09/20/61	8,021	8,650	8,638
GNMA II POOL 891615 0.71% due 05/20/58	1,120,788	1,102,351	1,132,201
GNMA II POOL AY8928 4.43% due 02/20/67	671,272	719,111	716,222
GNMA II POOL AY8939 4.60% due 02/20/67	944,390	1,015,757	1,025,759
GNMA II POOL MA3195 2.13% due 10/20/45	240,682	243,717	248,939
GOLDMAN SACHS GROUP INC 0.63% due 11/17/23	400,000	400,000	398,963
GOLDMAN SACHS GROUP INC 0.66% due 09/10/24	1,030,000	1,030,000	1,021,357
GOLDMAN SACHS GROUP INC 0.93% due 10/21/24	1,600,000	1,600,000	1,593,117
GOLDMAN SACHS GROUP INC 1.22% due 12/06/23	410,000	410,000	411,047
GOLDMAN SACHS GROUP INC 1.54% due 09/10/27	1,720,000	1,720,000	1,685,150
GOLDMAN SACHS GROUP INC 1.95% due 10/21/27	2,260,000	2,257,407	2,250,057
GOLDMAN SACHS GROUP INC 3.27% due 09/29/25	565,000	565,000	592,823
GOLDMAN SACHS GROUP INC 3.50% due 01/23/25	1,230,000	1,274,204	1,296,715
GOLDMAN SACHS GROUP INC 3.63% due 02/20/24	400,000	399,781	419,623
GOLDMAN SACHS GROUP INC 3.75% due 05/22/25	630,000	679,754	672,341
GOLDMAN SACHS GROUP INC 3.85% due 01/26/27	1,795,000	1,839,029	1,929,216
GOLDMAN SACHS GROUP INC 4.00% due 03/03/24	620,000	659,478	657,367
GOVERNMENT NATIONAL MORTGAGE A 0.73% due 10/20/65	2,498,212	2,467,747	2,517,785
GOVERNMENT NATIONAL MORTGAGE A 0.80% due 01/20/69	3,338,729	3,338,729	3,398,887

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A 0.98% due 01/20/66	804,245	813,258	816,450
GOVERNMENT NATIONAL MORTGAGE A 1.08% due 12/20/66	4,809,474	4,822,515	4,899,268
GREENVILLE CNTY SC SCH DIST 4.87% due 06/01/26	445,000	517,822	511,467
GS MORTGAGE SECURITIES TRUST 2.37% due 11/10/45	321,362	318,281	322,307
GS MORTGAGE SECURITIES TRUST 2.56% due 02/10/46	38,297	39,169	38,547
GS MORTGAGE SECURITIES TRUST 3.38% due 05/10/45	360,642	364,017	360,563
GS MORTGAGE SECURITIES TRUST 3.63% due 11/10/47	3,075,000	3,057,175	3,237,121
GS MORTGAGE SECURITIES TRUST 3.65% due 01/10/47	1,146,204	1,173,717	1,174,044
GS MORTGAGE SECURITIES TRUST 3.96% due 08/10/46	1,080,549	1,173,014	1,105,887
GS MORTGAGE SECURITIES TRUST 4.03% due 07/10/46	1,760,000	1,806,002	1,824,569
GS MORTGAGE SECURITIES TRUST 4.27% due 11/10/46	3,400,000	3,725,059	3,558,455
GULFSTREAM NATURAL GAS 6.19% due 11/01/25	240,000	279,125	276,241
HALLIBURTON CO 2.92% due 03/01/30	1,240,000	1,239,731	1,275,620
HALLIBURTON CO 3.80% due 11/15/25	310,000	326,039	333,256
HARAR LEASING 2013 LLC 2.58% due 07/02/25	709,375	735,155	730,699
HAWAII ST 1.89% due 08/01/29	1,250,000	1,260,416	1,256,223
HAWAII ST 2.42% due 10/01/34	500,000	505,425	509,182
HEALTH CARE SERVICE CORP 1.50% due 06/01/25	1,750,000	1,769,667	1,746,042
HEALTHPEAK PROPERTIES 2.88% due 01/15/31	890,000	883,201	925,526
HEALTHPEAK PROPERTIES 3.25% due 07/15/26	460,000	459,712	488,439
HEALTHPEAK PROPERTIES 3.50% due 07/15/29	540,000	538,192	585,543
HELIOS LEASING I LLC 1.56% due 09/28/24	370,380	370,380	373,604
HNA 2015 LLC 2.29% due 06/30/27	726,663	757,246	747,176
HONDA AUTO RECEIVABLES OWNER T 0.27% due 04/21/25	1,580,000	1,579,976	1,571,539
HONDA AUTO RECEIVABLES OWNER T 0.37% due 10/18/24	1,940,000	1,939,787	1,934,551
HONDA AUTO RECEIVABLES OWNER T 0.82% due 07/15/24	2,473,456	2,473,323	2,477,896
HONDA AUTO RECEIVABLES OWNER T 0.88% due 01/21/26	600,000	599,877	598,540
HONDA AUTO RECEIVABLES OWNER T 1.83% due 01/18/24	951,512	951,415	958,464
HOSPITAL SPECIAL SURGERY 3.74% due 04/01/28	285,000	285,000	309,409
HOUSTON TX UTILITY SYS REVENUE 3.97% due 11/15/31	1,350,000	1,382,184	1,520,448
HP ENTERPRISE CO 2.25% due 04/01/23	1,890,000	1,889,861	1,918,710
HP ENTERPRISE CO 4.45% due 10/02/23	280,000	279,937	295,456
HP INC 1.45% due 06/17/26	1,230,000	1,227,887	1,205,643
HPEFS EQUIPMENT TRUST 0.32% due 03/20/31	2,260,000	2,259,967	2,249,181
HPEFS EQUIPMENT TRUST 0.36% due 09/20/28	1,285,000	1,284,863	1,275,341
HSBC HOLDINGS PLC 0.73% due 08/17/24	300,000	300,000	297,343
HSBC HOLDINGS PLC 0.98% due 05/24/25	1,050,000	1,049,677	1,037,305
HSBC HOLDINGS PLC 1.59% due 05/24/27	700,000	700,000	684,554
HSBC HOLDINGS PLC 2.21% due 08/17/29	450,000	450,000	441,280
HSBC HOLDINGS PLC 2.25% due 11/22/27	670,000	670,000	671,396
HSBC HOLDINGS PLC 2.87% due 11/22/32	2,220,000	2,220,000	2,238,420
HSBC HOLDINGS PLC 3.80% due 03/11/25	2,250,000	2,293,583	2,361,087
HSBC HOLDINGS PLC 4.29% due 09/12/26	1,600,000	1,600,000	1,727,371
HSBC HOLDINGS PLC 4.58% due 06/19/29	440,000	440,000	492,908
HUNTINGTON BANCSHARES 2.63% due 08/06/24	200,000	206,140	205,949
HUNTINGTON NATIONAL BANK 3.55% due 10/06/23	1,250,000	1,249,011	1,304,651
HYUNDAI AUTO LEASE SECURITIZAT 0.33% due 06/17/24	2,790,000	2,789,653	2,772,479
HYUNDAI AUTO LEASE SECURITIZAT 0.51% due 09/15/23	3,395,000	3,394,866	3,395,516
HYUNDAI AUTO RECEIVABLES TRUST 0.48% due 12/16/24	2,675,000	2,674,629	2,673,922
HYUNDAI AUTO RECEIVABLES TRUST 0.74% due 05/15/26	615,000	614,866	610,767
HYUNDAI AUTO RECEIVABLES TRUST 1.51% due 04/17/23	165,570	165,565	165,643
IBM CORP 3.00% due 05/15/24	2,190,000	2,185,876	2,287,683
INGREDION INC 2.90% due 06/01/30	800,000	825,733	823,255
INTEL CORP 3.40% due 03/25/25	570,000	569,413	605,882
INTEL CORP 3.90% due 03/25/30	1,285,000	1,282,761	1,459,602

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
INTERSTATE POWER + LIGHT 3.25% due 12/01/24	1,875,000	1,913,872	1,968,296
INTERSTATE POWER + LIGHT 3.40% due 08/15/25	530,000	570,077	559,462
INTERSTATE POWER + LIGHT 4.10% due 09/26/28	900,000	1,044,909	998,235
J PAUL GETTY TRUST 0.39% due 01/01/24	1,440,000	1,440,000	1,423,249
JACKSON NATL LIFE GLOBAL 2.65% due 06/21/24	1,380,000	1,378,626	1,424,597
JOHN DEERE OWNER TRUST 0.36% due 09/15/25	2,460,000	2,459,599	2,440,065
JOHN DEERE OWNER TRUST 0.51% due 11/15/24	1,455,000	1,454,841	1,452,768
JOHN DEERE OWNER TRUST 1.10% due 08/15/24	1,287,667	1,287,616	1,292,207
JOHNS HOPKINS HEALTH SYS 2.42% due 01/01/30	1,600,000	1,626,647	1,586,731
JOHNS HOPKINS UNIVERSITY 1.97% due 07/01/30	710,000	710,000	710,842
JP MORGAN CHASE COMMERCIAL MOR 2.44% due 12/15/47	192,875	190,853	193,919
JP MORGAN CHASE COMMERCIAL MOR 3.99% due 01/15/46	2,828,650	2,994,711	2,922,675
JPMBB COMMERCIAL MORTGAGE SECU 3.49% due 01/15/48	1,600,000	1,578,524	1,683,671
JPMBB COMMERCIAL MORTGAGE SECU 3.64% due 11/15/47	2,340,000	2,406,203	2,463,848
JPMBB COMMERCIAL MORTGAGE SECU 4.13% due 11/15/45	1,275,000	1,304,285	1,331,332
JPMORGAN CHASE + CO 0.77% due 08/09/25	460,000	460,000	452,711
JPMORGAN CHASE + CO 0.82% due 06/01/25	800,000	800,000	790,660
JPMORGAN CHASE + CO 0.97% due 06/23/25	1,260,000	1,263,251	1,247,735
JPMORGAN CHASE + CO 1.01% due 07/23/24	560,000	560,000	565,129
JPMORGAN CHASE + CO 1.47% due 09/22/27	2,070,000	2,070,000	2,029,069
JPMORGAN CHASE + CO 1.56% due 12/10/25	740,000	740,000	740,789
JPMORGAN CHASE + CO 1.58% due 04/22/27	1,170,000	1,170,000	1,156,210
JPMORGAN CHASE + CO 2.07% due 06/01/29	390,000	390,000	386,746
JPMORGAN CHASE + CO 2.18% due 06/01/28	1,000,000	1,020,872	1,008,155
JPMORGAN CHASE + CO 2.30% due 10/15/25	515,000	515,000	526,695
JPMORGAN CHASE + CO 3.21% due 04/01/23	860,000	860,000	865,124
JPMORGAN CHASE + CO 3.22% due 03/01/25	1,000,000	1,049,495	1,039,565
JPMORGAN CHASE + CO 3.56% due 04/23/24	1,650,000	1,644,836	1,705,090
JPMORGAN CHASE + CO 3.78% due 02/01/28	730,000	730,000	790,249
JPMORGAN CHASE + CO 3.80% due 07/23/24	1,200,000	1,257,840	1,250,611
JPMORGAN CHASE + CO 3.96% due 01/29/27	520,000	519,831	561,853
JPMORGAN CHASE + CO 4.02% due 12/05/24	430,000	456,697	453,378
JPMORGAN CHASE + CO 4.20% due 07/23/29	1,230,000	1,230,000	1,375,917
JPMORGAN CHASE + CO 4.45% due 12/05/29	1,520,000	1,520,000	1,725,039
KAISER FOUNDATION HOSPIT 3.50% due 04/01/22	1,685,000	1,691,508	1,696,274
KELLOGG CO 3.40% due 11/15/27	650,000	649,522	700,269
KEY BANK NA 3.40% due 05/20/26	1,320,000	1,302,139	1,405,858
KIMCO REALTY CORP 2.25% due 12/01/31	1,500,000	1,493,218	1,461,589
KIMCO REALTY CORP 2.70% due 03/01/24	840,000	831,709	862,518
KIMCO REALTY CORP 3.30% due 02/01/25	730,000	729,458	767,254
KINDER MORGAN INC 1.75% due 11/15/26	1,110,000	1,108,145	1,105,657
KLA CORP 4.10% due 03/15/29	960,000	1,066,382	1,083,630
KLA CORP 4.65% due 11/01/24	640,000	698,925	693,849
KUBOTA CREDIT OWNER TRUST 0.62% due 08/15/25	1,460,000	1,459,746	1,446,562
LAM RESEARCH CORP 4.00% due 03/15/29	260,000	259,646	291,119
LELAND STANFORD JR UNIV CALIF 6.88% due 02/01/24	550,000	603,352	614,917
LENNOX INTERNATIONAL INC 1.35% due 08/01/25	1,300,000	1,296,304	1,283,248
LENNOX INTERNATIONAL INC 1.70% due 08/01/27	340,000	339,191	334,073
LINCOLN W HAYMARKET NE JT PUBL 5.40% due 12/15/30	1,730,000	1,891,421	2,119,402
LOWE S COS INC 1.70% due 09/15/28	910,000	908,049	891,674
LOWE S COS INC 4.00% due 04/15/25	590,000	628,555	638,036
LULWA LTD 1.83% due 03/26/25	469,083	465,079	475,382
LULWA LTD 1.89% due 02/15/25	1,750,038	1,777,025	1,773,795
M+T BANK CORPORATION 0.80% due 07/26/23	230,000	230,000	231,648
MAGELLAN MIDSTREAM PARTN 5.00% due 03/01/26	1,600,000	1,650,858	1,785,553

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
MARATHON OIL CORP 4.40% due 07/15/27	1,800,000	1,939,432	1,971,683
MARATHON PETROLEUM CORP 4.70% due 05/01/25	1,795,000	1,854,400	1,958,205
MARIN CA CMNTY CLG DIST 1.48% due 08/01/29	1,000,000	998,210	981,530
MARIN CA CMNTY CLG DIST 1.61% due 08/01/30	355,000	345,393	349,214
MARSH + MCLENNAN COS INC 3.30% due 03/14/23	1,500,000	1,506,645	1,539,362
MARSH + MCLENNAN COS INC 3.88% due 03/15/24	280,000	279,936	296,136
MARSH + MCLENNAN COS INC 4.38% due 03/15/29	1,110,000	1,125,932	1,265,285
MARTIN MARIETTA 0.65% due 07/15/23	470,000	469,957	468,308
MARTIN MARIETTA MATERIAL 2.50% due 03/15/30	500,000	495,235	504,423
MARTIN MARIETTA MATERIAL 4.25% due 07/02/24	240,000	258,901	255,603
MASCO CORP 2.00% due 10/01/30	1,260,000	1,259,192	1,209,585
MASS INSTITUTE OF TECH 3.96% due 07/01/38	1,000,000	1,124,664	1,213,813
MASSACHUSETTS ST 2.66% due 09/01/39	1,445,559	1,395,038	1,474,263
MASSACHUSETTS ST 4.50% due 08/01/31	685,000	747,213	814,042
MASSACHUSETTS ST 5.46% due 12/01/39	1,000,000	1,392,086	1,363,261
MASSACHUSETTS ST SCH BLDG AUTH 1.75% due 08/15/30	1,750,000	1,763,188	1,730,577
MASSMUTUAL GLOBAL FUNDIN 2.75% due 06/22/24	1,703,000	1,696,204	1,765,652
MASSMUTUAL GLOBAL FUNDIN 3.40% due 03/08/26	1,630,000	1,627,919	1,741,440
MCCORMICK + CO 2.70% due 08/15/22	1,490,000	1,489,292	1,505,436
MCCORMICK + CO 3.15% due 08/15/24	2,150,000	2,171,610	2,244,715
MCDONALD S CORP 1.45% due 09/01/25	750,000	749,067	756,680
MCDONALD S CORP 3.30% due 07/01/25	110,000	109,976	116,608
MCDONALD S CORP 3.35% due 04/01/23	1,170,000	1,169,907	1,204,433
MCDONALD S CORP 3.50% due 07/01/27	600,000	597,747	650,672
MCDONALD S CORP 3.60% due 07/01/30	285,000	283,224	314,942
MERCEDES BENZ AUTO LEASE TRUST 1.84% due 12/15/22	615,565	615,535	617,205
MERCEDES BENZ AUTO RECEIVABLES 0.55% due 02/18/25	2,260,000	2,259,867	2,258,730
MERCK + CO INC 1.70% due 06/10/27	1,545,000	1,544,358	1,554,249
MERCK + CO INC 1.90% due 12/10/28	510,000	509,110	512,401
MET ATLANTA GA RAPID TRANSIT A 1.86% due 07/01/31	2,000,000	1,953,766	1,935,462
MET GOVT NASHVILLE DAVIDSON 5.71% due 07/01/34	555,000	690,561	717,237
METLIFE SECURITIZATION TRUST 3.75% due 04/25/58	1,296,228	1,319,374	1,327,529
MEXICAN AIR FINANCE V 2.33% due 01/14/27	874,999	873,057	902,420
MIAMI DADE CNTY FL AVIATION RE 2.50% due 10/01/24	500,000	509,390	515,887
MICHIGAN ST FIN AUTH REVENUE 0.59% due 07/25/61	1,053,428	1,053,428	1,048,669
MID AMERICA APARTMENTS 1.10% due 09/15/26	100,000	99,585	96,658
MID AMERICA APARTMENTS 1.70% due 02/15/31	350,000	348,355	334,229
MID AMERICA APARTMENTS 3.95% due 03/15/29	380,000	379,197	424,220
MISSISSIPPI HIGHER EDUCATION A 0.77% due 10/25/35	1,048,093	1,048,093	1,050,598
MISSOURI HIGHER EDUCATION LOAN 0.66% due 08/25/61	1,203,991	1,203,991	1,197,464
MISSOURI HIGHER EDUCATION LOAN 0.85% due 01/25/61	1,345,271	1,345,271	1,348,563
MITSUBISHI UFJ FIN GRP 0.85% due 09/15/24	520,000	520,000	517,425
MITSUBISHI UFJ FIN GRP 0.95% due 07/19/25	1,630,000	1,630,000	1,610,004
MITSUBISHI UFJ FIN GRP 0.96% due 10/11/25	340,000	340,000	335,271
MITSUBISHI UFJ FIN GRP 1.41% due 07/17/25	560,000	560,000	556,886
MITSUBISHI UFJ FIN GRP 1.54% due 07/20/27	2,010,000	2,010,000	1,974,211
MITSUBISHI UFJ FIN GRP 1.64% due 10/13/27	690,000	690,000	680,984
MITSUBISHI UFJ FIN GRP 2.19% due 02/25/25	1,120,000	1,120,000	1,142,174
MMAF EQUIPMENT FINANCE LLC 0.38% due 08/14/23	1,194,254	1,194,183	1,193,396
MMAF EQUIPMENT FINANCE LLC 0.56% due 06/13/28	1,610,000	1,609,698	1,586,939
MMAF EQUIPMENT FINANCE LLC 0.74% due 04/09/24	1,238,388	1,238,317	1,238,599
MMAF EQUIPMENT FINANCE LLC 2.01% due 12/12/24	2,085,000	2,084,682	2,107,740
MMAF EQUIPMENT FINANCE LLC 2.41% due 11/15/24	956,537	956,361	962,316
MMAF EQUIPMENT FINANCE LLC 2.84% due 11/13/23	856,637	856,576	862,912
MMAF EQUIPMENT FINANCE LLC 2.93% due 03/10/26	1,470,000	1,469,776	1,506,794

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
MMAF EQUIPMENT FINANCE LLC 3.39% due 01/10/25	1,270,731	1,270,639	1,287,317
MONDELEZ INTERNATIONAL 0.63% due 07/01/22	180,000	179,994	180,202
MONDELEZ INTL HLDINGS NE 0.75% due 09/24/24	650,000	649,090	639,094
MONDELEZ INTL HLDINGS NE 1.25% due 09/24/26	730,000	727,366	711,348
MONDELEZ INTL HLDINGS NE 2.13% due 09/19/22	585,000	584,963	591,136
MONDELEZ INTL HLDINGS NE 2.25% due 09/19/24	1,005,000	1,004,262	1,027,508
MONONGAHELA POWER CO 4.10% due 04/15/24	3,040,000	3,078,980	3,197,737
MONTANA HIGHER EDUCATION STUDE 1.09% due 05/20/30	203,035	203,114	203,597
MORGAN STANLEY 0.73% due 04/05/24	390,000	390,000	388,790
MORGAN STANLEY 0.79% due 01/22/25	1,690,000	1,690,000	1,672,879
MORGAN STANLEY 0.79% due 05/30/25	440,000	440,000	434,250
MORGAN STANLEY 1.16% due 10/21/25	1,720,000	1,720,000	1,706,414
MORGAN STANLEY 1.51% due 07/20/27	1,010,000	1,010,000	994,082
MORGAN STANLEY 2.72% due 07/22/25	330,000	345,780	340,064
MORGAN STANLEY 3.63% due 01/20/27	1,090,000	1,083,984	1,181,733
MORGAN STANLEY 3.70% due 10/23/24	340,000	339,811	362,083
MORGAN STANLEY 3.75% due 02/25/23	730,000	746,235	755,030
MORGAN STANLEY 3.88% due 01/27/26	1,560,000	1,552,430	1,686,876
MORGAN STANLEY 3.88% due 04/29/24	620,000	659,585	657,256
MORGAN STANLEY 4.00% due 07/23/25	1,600,000	1,596,426	1,733,984
MORGAN STANLEY 4.43% due 01/23/30	570,000	570,000	649,548
MORGAN STANLEY BAML TRUST 2.86% due 11/15/45	2,312,849	2,395,259	2,326,980
MORGAN STANLEY BAML TRUST 3.53% due 12/15/47	2,145,000	2,121,246	2,251,197
MORGAN STANLEY BAML TRUST 3.60% due 06/15/47	2,522,300	2,515,502	2,602,797
MOUNT SAN ANTONIO CA CMNTY CLG 2.57% due 08/01/29	580,000	617,846	613,082
MPLX LP 1.75% due 03/01/26	500,000	499,183	494,970
MPLX LP 3.38% due 03/15/23	420,000	419,930	430,677
MPLX LP 4.00% due 02/15/25	300,000	319,463	319,949
MPLX LP 4.00% due 03/15/28	490,000	488,557	530,993
NATIONAL RETAIL PROP INC 4.30% due 10/15/28	460,000	457,644	517,166
NATURE CONSERVANCY (THE) 0.79% due 07/01/25	1,200,000	1,200,000	1,174,334
NAVIENT STUDENT LOAN TRUST 0.69% due 12/26/69	4,196,891	4,196,891	4,199,286
NAVIENT STUDENT LOAN TRUST 0.84% due 03/25/66	706,089	704,942	707,266
NAVIENT STUDENT LOAN TRUST 0.97% due 12/16/69	1,502,373	1,502,046	1,476,735
NAVIENT STUDENT LOAN TRUST 1.58% due 04/15/70	2,060,000	2,056,898	2,052,562
NELNET STUDENT LOAN TRUST 0.79% due 04/20/62	2,166,706	2,166,706	2,164,659
NELNET STUDENT LOAN TRUST 0.83% due 04/20/62	2,204,152	2,204,269	2,209,365
NELNET STUDENT LOAN TRUST 0.87% due 04/20/62	1,067,101	1,068,720	1,068,239
NELNET STUDENT LOAN TRUST 0.90% due 04/20/62	1,053,589	1,056,217	1,055,399
NELNET STUDENT LOAN TRUST 1.32% due 04/20/62	777,665	777,433	765,405
NELNET STUDENT LOAN TRUST 1.36% due 04/20/62	4,523,783	4,523,013	4,444,048
NELNET STUDENT LOAN TRUST 1.63% due 04/20/62	3,867,036	3,866,744	3,841,032
NESTLE HOLDINGS INC 0.61% due 09/14/24	1,000,000	1,000,000	985,670
NESTLE HOLDINGS INC 1.15% due 01/14/27	1,920,000	1,917,954	1,873,349
NEW YORK LIFE GLOBAL FDG 2.00% due 01/22/25	3,110,000	3,123,799	3,174,239
NEW YORK LIFE GLOBAL FDG 2.88% due 04/10/24	850,000	880,078	884,315
NEW YORK ST 0.35% due 03/15/23	1,350,000	1,350,000	1,345,309
NEW YORK ST 3.08% due 02/15/36	1,000,000	1,065,117	1,050,051
NEW YORK ST DORM AUTH ST PERSO 1.54% due 03/15/27	2,000,000	1,997,293	1,982,817
NEXTERA ENERGY CAPITAL 0.65% due 03/01/23	500,000	499,970	498,988
NEXTERA ENERGY CAPITAL 1.88% due 01/15/27	2,150,000	2,148,532	2,162,749
NIKE INC 2.40% due 03/27/25	290,000	289,739	300,228
NISSAN AUTO LEASE TRUST 0.43% due 10/16/23	2,150,000	2,149,862	2,150,266
NISSAN AUTO RECEIVABLES OWNER 0.55% due 07/15/24	1,492,296	1,492,267	1,492,666
NISSAN AUTO RECEIVABLES OWNER 3.06% due 03/15/23	88,881	88,880	89,064

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
NORFOLK SOUTHERN CORP 3.65% due 08/01/25	730,000	729,151	780,293
NORFOLK VA 1.25% due 09/01/22	850,000	850,000	854,938
NORFOLK VA 1.30% due 09/01/23	860,000	860,000	867,997
NORFOLK VA 1.35% due 09/01/24	670,000	670,000	675,924
NORTH CAROLINA ST EDU ASSISTAN 1.02% due 10/25/41	2,012,771	2,017,348	2,010,425
NORTH CAROLINA ST HSG FIN AGY 3.00% due 01/01/33	100,000	101,602	101,172
NORTH CAROLINA STATE EDUCATION 0.60% due 12/26/39	1,644,283	1,642,373	1,634,138
NORTH CAROLINA STATE EDUCATION 0.90% due 07/25/39	829,992	829,850	833,491
NORTH DAKOTA ST PUBLIC FIN AUT 2.58% due 12/01/34	2,250,000	2,250,000	2,233,962
NORTH TEXAS HIGHER EDUCATION A 0.67% due 10/25/61	2,465,000	2,465,000	2,451,047
NORTH TEXAS HIGHER EDUCATION A 0.68% due 09/25/61	2,185,000	2,185,000	2,189,254
NORTHROP GRUMMAN CORP 2.93% due 01/15/25	1,294,000	1,341,838	1,347,952
NORTHROP GRUMMAN CORP 3.25% due 01/15/28	1,055,000	1,107,061	1,129,080
NORTHROP GRUMMAN CORP 4.40% due 05/01/30	330,000	328,880	380,752
NORTHSTAR EDUCATION FINANCE I 0.79% due 12/26/31	780,882	780,207	784,105
NORTHWESTERN CORP 1.00% due 03/26/24	540,000	539,658	528,389
NORTHWESTERN MUTUAL GLBL 0.60% due 03/25/24	370,000	369,992	365,448
NORTHWESTERN MUTUAL GLBL 0.80% due 01/14/26	630,000	629,105	611,829
NORTHWESTERN UNIVERSITY 3.69% due 12/01/38	290,000	329,578	328,316
NTT FINANCE CORP 0.58% due 03/01/24	360,000	360,000	355,823
NTT FINANCE CORP 1.16% due 04/03/26	1,960,000	1,960,000	1,922,849
NUTRIEN LTD 1.90% due 05/13/23	400,000	399,834	405,110
NUTRIEN LTD 2.95% due 05/13/30	380,000	379,665	399,883
NXP BV/NXP FDG/NXP USA 2.65% due 02/15/32	1,240,000	1,236,971	1,243,733
NY + PRESBYTERIAN HOSPIT 3.56% due 08/01/36	860,000	923,384	952,443
OCCIDENTAL PETROLEUM COR 3.20% due 08/15/26	1,030,000	1,029,518	1,061,436
OHIO ST 5.26% due 09/01/26	1,000,000	1,076,071	1,172,146
OHIO ST HOSP FAC REVENUE 3.28% due 01/01/42	1,500,000	1,648,005	1,596,680
OHIO ST SPL OBLG 0.68% due 10/01/24	1,000,000	1,000,485	988,423
OHIOHEALTH CORP 1.17% due 11/15/22	520,000	520,000	520,289
OHIOHEALTH CORP 1.36% due 11/15/23	600,000	600,000	600,505
OHIOHEALTH CORP 1.62% due 11/15/24	385,000	385,000	385,372
OHIOHEALTH CORP 2.30% due 11/15/31	975,000	975,000	982,341
OKLAHOMA G+E CO 0.55% due 05/26/23	320,000	320,000	317,885
ONCOR ELECTRIC DELIVERY 2.75% due 06/01/24	2,365,000	2,371,895	2,451,442
ONCOR ELECTRIC DELIVERY 2.95% due 04/01/25	960,000	1,012,324	1,001,973
ORACLE CORP 1.65% due 03/25/26	1,100,000	1,099,551	1,091,495
ORACLE CORP 2.30% due 03/25/28	680,000	678,432	677,893
ORACLE CORP 2.50% due 04/01/25	1,040,000	1,039,745	1,064,369
ORACLE CORP 2.63% due 02/15/23	510,000	509,728	519,078
ORACLE CORP 2.65% due 07/15/26	935,000	951,953	960,890
ORACLE CORP 2.95% due 04/01/30	2,860,000	2,857,510	2,892,507
OREGON ST 5.89% due 06/01/27	4,160,000	4,802,148	4,872,641
ORLANDO HEALTH OBL GRP 3.78% due 10/01/28	1,200,000	1,196,869	1,308,440
OTIS WORLDWIDE CORP 0.58% due 04/05/23	480,000	480,000	480,013
OTIS WORLDWIDE CORP 2.06% due 04/05/25	1,480,000	1,480,005	1,504,604
PACIFIC LIFE GF II 1.20% due 06/24/25	360,000	363,950	355,516
PACIFICORP 2.70% due 09/15/30	295,000	294,550	303,701
PACIFICORP 2.95% due 06/01/23	400,000	398,311	409,465
PACIFICORP 3.35% due 07/01/25	710,000	709,650	748,656
PACIFICORP 3.60% due 04/01/24	1,975,000	1,966,461	2,069,785
PACKAGING CORP OF AMERIC 3.40% due 12/15/27	435,000	434,094	468,520
PALOMAR CA CMNTY CLG DIST 1.31% due 08/01/27	1,250,000	1,231,298	1,231,485
PARKER HANNIFIN CORP 2.70% due 06/14/24	700,000	706,365	723,194
PARKER HANNIFIN CORP 3.30% due 11/21/24	1,506,000	1,543,032	1,579,906

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
PARKER HANNIFIN CORP 3.50% due 09/15/22	1,465,000	1,466,881	1,495,233
PEACEHEALTH OBLIGATED GR 1.38% due 11/15/25	890,000	893,117	884,123
PECO ENERGY CO 2.38% due 09/15/22	640,000	642,562	645,452
PENNSYLVANIA HIGHER EDUCATION 0.26% due 10/25/35	1,898,287	1,875,634	1,856,617
PENNSYLVANIA HIGHER EDUCATION 0.66% due 02/25/43	2,594,000	2,587,562	2,589,694
PENNSYLVANIA ST HGR EDU ASSIST 0.25% due 10/25/36	1,615,685	1,596,559	1,593,558
PENNSYLVANIA ST HGR EDUCTNL FA 2.94% due 08/15/39	1,250,000	1,243,184	1,300,294
PENTA AIRCRAFT LEASING 2 1.69% due 04/29/25	2,139,384	2,167,379	2,160,626
PENTA AIRCRAFT LEASING 2 2.65% due 11/25/25	615,676	639,592	634,010
PEPSICO INC 2.63% due 03/19/27	422,000	420,350	441,857
PERKINELMER INC 0.55% due 09/15/23	640,000	639,805	634,575
PERKINELMER INC 0.85% due 09/15/24	640,000	639,644	630,893
PERKINELMER INC 1.90% due 09/15/28	1,010,000	1,009,304	986,031
PERNOD RIC INTL FIN LLC 1.25% due 04/01/28	600,000	597,955	568,330
PETROLEOS MEXICANOS 1.70% due 12/20/22	300,000	300,000	301,769
PETROLEOS MEXICANOS 2.29% due 02/15/24	356,250	356,250	361,408
PETROLEOS MEXICANOS 2.38% due 04/15/25	1,050,000	1,050,000	1,073,621
PETROLEOS MEXICANOS 2.83% due 02/15/24	743,750	743,750	758,978
PHILLIPS 66 0.90% due 02/15/24	370,000	369,738	367,254
PHILLIPS 66 3.70% due 04/06/23	165,000	164,918	170,570
PHILLIPS 66 3.85% due 04/09/25	650,000	685,311	693,072
PHILLIPS 66 4.30% due 04/01/22	580,000	582,144	585,212
PIONEER NATURAL RESOURCE 1.13% due 01/15/26	2,030,000	2,005,862	1,971,136
PIONEER NATURAL RESOURCE 3.95% due 07/15/22	1,360,000	1,374,733	1,371,687
PNC BANK NA 4.05% due 07/26/28	1,150,000	1,148,033	1,289,622
PPG INDUSTRIES INC 2.40% due 08/15/24	1,000,000	999,067	1,030,897
PPG INDUSTRIES INC 2.55% due 06/15/30	640,000	636,525	650,287
PRES + FELLOWS OF HARVAR 3.53% due 10/01/31	780,000	847,073	883,723
PROV ST JOSEPH HLTH OBL 2.53% due 10/01/29	830,000	878,958	856,245
PROV ST JOSEPH HLTH OBL 2.75% due 10/01/26	1,000,000	976,442	1,048,245
PROV ST JOSEPH HLTH OBL 4.38% due 10/01/23	1,000,000	1,021,952	1,054,916
PUBLIC SERVICE ELECTRIC 1.90% due 08/15/31	1,240,000	1,237,077	1,206,557
PUBLIC SERVICE ELECTRIC 2.38% due 05/15/23	950,000	952,492	966,641
PUBLIC SERVICE ELECTRIC 3.25% due 09/01/23	640,000	639,602	662,229
PUBLIC SERVICE NEW HAMPSHIRE F 3.51% due 08/01/28	850,000	849,978	907,427
RAYTHEON TECH CORP 2.25% due 07/01/30	680,000	679,263	678,067
RAYTHEON TECH CORP 3.20% due 03/15/24	260,000	273,949	270,581
RAYTHEON TECH CORP 3.65% due 08/16/23	19,000	19,004	19,753
RAYTHEON TECH CORP 3.95% due 08/16/25	310,000	341,211	336,140
RAYTHEON TECH CORP 4.13% due 11/16/28	890,000	1,023,461	995,503
REALTY INCOME CORP 3.88% due 04/15/25	1,700,000	1,691,692	1,828,648
RECKITT BENCKISER TSY 2.38% due 06/24/22	400,000	399,453	403,000
RECKITT BENCKISER TSY 2.75% due 06/26/24	2,420,000	2,414,278	2,500,533
REGIONS FINANCIAL CORP 1.80% due 08/12/28	1,110,000	1,107,316	1,085,829
REGIONS FINANCIAL CORP 2.25% due 05/18/25	220,000	219,538	224,305
RELIANCE INDUSTRIES LTD 1.87% due 01/15/26	1,511,053	1,511,053	1,532,339
RELIANCE INDUSTRIES LTD 2.44% due 01/15/26	1,260,000	1,307,356	1,291,915
RELIANCE INDUSTRIES LTD 2.51% due 01/15/26	861,750	895,565	884,876
RELX CAPITAL INC 3.00% due 05/22/30	110,000	109,378	115,319
RELX CAPITAL INC 3.50% due 03/16/23	1,670,000	1,682,957	1,719,028
RELX CAPITAL INC 4.00% due 03/18/29	380,000	376,644	421,470
RIMON LLC 2.62% due 06/25/26	1,230,580	1,283,061	1,270,299
ROCHE HOLDINGS INC 1.93% due 12/13/28	2,595,000	2,595,000	2,610,743
ROCHESTER GAS + ELECTRIC 3.10% due 06/01/27	1,560,000	1,606,280	1,646,611
ROGERS COMMUNICATIONS IN 3.63% due 12/15/25	450,000	455,221	478,429

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
ROLLS ROYCE PLC 3.63% due 10/14/25	450,000	449,811	456,750
ROPER TECHNOLOGIES INC 0.45% due 08/15/22	210,000	209,942	209,901
ROPER TECHNOLOGIES INC 1.00% due 09/15/25	330,000	329,680	322,416
ROPER TECHNOLOGIES INC 2.35% due 09/15/24	210,000	209,787	215,306
ROPER TECHNOLOGIES INC 3.65% due 09/15/23	600,000	616,995	624,578
ROPER TECHNOLOGIES INC 3.85% due 12/15/25	500,000	546,419	538,861
ROYAL BANK OF CANADA 0.75% due 10/07/24	760,000	759,069	752,295
ROYAL BANK OF CANADA 0.79% due 10/05/23	1,230,000	1,230,000	1,239,285
ROYAL BANK OF CANADA 3.70% due 10/05/23	3,310,000	3,307,434	3,471,932
RUSH OBLIGATED GROUP 3.92% due 11/15/29	505,000	505,000	563,983
RYDER SYSTEM INC 1.75% due 09/01/26	590,000	589,295	585,730
RYDER SYSTEM INC 2.88% due 06/01/22	600,000	599,951	604,604
RYDER SYSTEM INC 3.65% due 03/18/24	1,250,000	1,249,470	1,314,637
SABINE PASS LIQUEFACTION 4.50% due 05/15/30	610,000	692,328	688,094
SAN DIEGO CA UNIF SCH DIST 2.41% due 07/01/34	2,000,000	2,025,131	2,014,694
SAN DIEGO G + E 1.91% due 02/01/22	42,862	42,862	42,893
SAN FRANCISCO CA CITY CNTY 1.56% due 06/15/28	200,000	200,502	195,932
SANTANDER RETAIL AUTO LEASE TR 0.50% due 03/20/25	1,215,000	1,214,947	1,205,551
SANTANDER RETAIL AUTO LEASE TR 0.51% due 07/22/24	1,905,000	1,904,767	1,891,847
SANTANDER RETAIL AUTO LEASE TR 0.51% due 08/20/24	2,380,000	2,379,746	2,356,855
SANTANDER RETAIL AUTO LEASE TR 0.57% due 04/22/24	2,245,000	2,244,830	2,236,727
SANTANDER RETAIL AUTO LEASE TR 1.74% due 07/20/23	2,560,000	2,559,980	2,575,333
SANTANDER RETAIL AUTO LEASE TR 1.86% due 02/21/23	1,015,194	1,015,104	1,018,429
SCHLUMBERGER FIN CA 1.40% due 09/17/25	320,000	319,713	318,814
SCHLUMBERGER FIN CA 2.65% due 11/20/22	1,165,000	1,165,427	1,183,781
SCHLUMBERGER INVESTMENT 2.40% due 08/01/22	552,000	548,678	555,486
SEALED AIR CORP 1.57% due 10/15/26	530,000	530,000	513,878
SHELL INTERNATIONAL FIN 3.25% due 05/11/25	675,000	674,233	718,370
SHERWIN WILLIAMS CO 2.30% due 05/15/30	1,210,000	1,209,801	1,206,638
SHERWIN WILLIAMS CO 2.75% due 06/01/22	101,000	101,042	101,696
SHERWIN WILLIAMS CO 2.95% due 08/15/29	870,000	907,383	915,239
SIEMENS FINANCIERINGSMAT 0.65% due 03/11/24	250,000	249,956	247,946
SIEMENS FINANCIERINGSMAT 1.20% due 03/11/26	625,000	624,463	614,801
SIEMENS FINANCIERINGSMAT 3.13% due 03/16/24	460,000	459,835	479,380
SIMON PROPERTY GROUP LP 1.38% due 01/15/27	1,770,000	1,767,873	1,728,628
SLC STUDENT LOAN TRUST 1.05% due 11/25/42	506,753	506,753	509,059
SLM STUDENT LOAN TRUST 0.49% due 03/25/25	237,894	237,889	234,086
SLM STUDENT LOAN TRUST 0.69% due 10/25/44	2,134,031	2,138,988	2,133,750
SLM STUDENT LOAN TRUST 0.87% due 12/17/68	5,425,000	5,428,383	5,422,312
SMALL BUSINESS ADMINISTRATION 1.03% due 09/10/30	3,278,337	3,278,337	3,189,775
SMALL BUSINESS ADMINISTRATION 1.30% due 09/10/31	3,370,000	3,370,000	3,350,253
SMALL BUSINESS ADMINISTRATION 1.67% due 03/10/31	1,945,938	1,945,938	1,956,360
SMALL BUSINESS ADMINISTRATION 2.08% due 03/10/30	3,034,584	3,034,584	3,070,959
SMALL BUSINESS ADMINISTRATION 2.52% due 03/10/25	1,675,079	1,675,079	1,699,757
SMALL BUSINESS ADMINISTRATION 2.52% due 09/10/27	2,373,150	2,373,150	2,454,384
SMALL BUSINESS ADMINISTRATION 2.77% due 05/01/35	1,214,626	1,214,626	1,257,741
SMALL BUSINESS ADMINISTRATION 2.81% due 06/01/37	1,228,825	1,228,825	1,286,767
SMALL BUSINESS ADMINISTRATION 2.83% due 09/10/25	1,408,244	1,408,244	1,440,805
SMALL BUSINESS ADMINISTRATION 2.85% due 03/10/27	7,211,568	7,211,568	7,432,659
SMALL BUSINESS ADMINISTRATION 2.98% due 06/01/35	1,630,558	1,630,558	1,702,648
SMALL BUSINESS ADMINISTRATION 2.98% due 07/01/37	1,539,141	1,539,141	1,635,334
SMALL BUSINESS ADMINISTRATION 3.02% due 09/10/24	246,658	246,658	247,857
SMALL BUSINESS ADMINISTRATION 3.11% due 03/10/29	2,939,826	2,939,826	3,079,197
SMALL BUSINESS ADMINISTRATION 3.19% due 03/10/24	260,955	260,955	264,376
SMALL BUSINESS ADMINISTRATION 3.21% due 03/01/34	985,673	985,673	1,030,885

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
SMALL BUSINESS ADMINISTRATION 3.23% due 02/01/34	998,839	998,839	1,044,765
SMALL BUSINESS ADMINISTRATION 3.37% due 10/01/33	1,673,421	1,717,231	1,767,297
SMALL BUSINESS ADMINISTRATION 3.54% due 07/01/38	2,450,998	2,450,998	2,642,934
SMALL BUSINESS ADMINISTRATION 3.55% due 09/10/28	3,896,079	3,896,079	4,122,782
SMALL BUSINESS ADMINISTRATION 3.64% due 09/10/23	25,301	25,412	25,357
SMALL BUSINESS ADMINISTRATION 4.99% due 09/01/24	33,459	33,404	34,302
SMALL BUSINESS ADMINISTRATION 5.21% due 01/01/26	24,055	24,055	25,151
SMALL BUSINESS ADMINISTRATION 5.31% due 05/01/27	36,661	36,700	39,185
SMALL BUSINESS ADMINISTRATION 5.36% due 11/01/26	76,776	76,916	81,125
SMALL BUSINESS ADMINISTRATION 5.63% due 10/01/28	438,829	438,829	475,228
SMALL BUSINESS ADMINISTRATION 5.64% due 04/01/26	76,376	79,195	81,187
SMALL BUSINESS ADMINISTRATION 5.68% due 06/01/28	197,847	196,417	214,086
SMALL BUSINESS ADMINISTRATION 5.72% due 01/01/29	459,081	473,212	494,934
SMALL BUSINESS ADMINISTRATION 6.22% due 12/01/28	289,778	296,388	318,937
SMALL BUSINESS ADMINISTRATION 6.77% due 11/01/28	200,912	209,716	221,615
SMITHSONIAN INSTITUTION 1.77% due 09/01/28	750,000	750,000	738,174
SOUTH CAROLINA ST STUDENT LOAN 0.59% due 01/25/41	662,017	661,266	658,149
SOUTH DAKOTA ST BLDG AUTH REVE 1.51% due 06/01/28	500,000	500,237	489,334
SOUTH DAKOTA ST BLDG AUTH REVE 1.91% due 06/01/32	500,000	502,722	492,784
SOUTHERN CAL EDISON 1.85% due 02/01/22	25,714	25,714	25,734
SOUTHERN CAL EDISON 2.40% due 02/01/22	1,420,000	1,420,241	1,422,107
SOUTHERN NATURAL GAS 0.63% due 04/28/23	170,000	169,982	168,992
SPIRE MISSOURI INC 0.55% due 12/02/24	1,450,000	1,450,000	1,450,178
STANFORD HEALTH CARE 3.31% due 08/15/30	1,245,000	1,315,720	1,337,726
STANFORD UNIVERSITY 1.29% due 06/01/27	685,000	685,000	674,548
STANLEY BLACK + DECKER I 3.40% due 03/01/26	1,750,000	1,749,769	1,865,766
STARBUCKS CORP 1.30% due 05/07/22	135,000	134,984	135,442
STARBUCKS CORP 2.00% due 03/12/27	515,000	513,409	520,927
STATE STREET CORP 1.68% due 11/18/27	1,450,000	1,450,000	1,452,045
STATE STREET CORP 2.65% due 05/15/23	1,480,000	1,480,069	1,490,731
STATE STREET CORP 3.78% due 12/03/24	590,000	590,000	621,146
SUMITOMO MITSUI FINL GRP 0.92% due 10/16/23	1,100,000	1,100,000	1,110,101
SUMITOMO MITSUI FINL GRP 1.40% due 09/17/26	960,000	960,000	937,015
SUMITOMO MITSUI FINL GRP 1.90% due 09/17/28	1,700,000	1,700,000	1,666,558
SUMITOMO MITSUI FINL GRP 2.35% due 01/15/25	1,730,000	1,730,000	1,772,652
SUMITOMO MITSUI FINL GRP 2.78% due 07/12/22	645,000	644,960	652,931
SUTTER HEALTH 1.32% due 08/15/25	690,000	690,000	683,736
T MOBILE USA INC 2.40% due 03/15/29	770,000	769,498	777,453
TARGET CORP 2.25% due 04/15/25	350,000	349,615	360,690
TEMPE AZ UNION HIGH SCH DIST 1.71% due 07/01/31	500,000	502,478	493,277
TEMPE AZ UNION HIGH SCH DIST 1.91% due 07/01/33	500,000	503,230	494,652
TEXAS ST 4.63% due 04/01/33	1,780,000	1,951,834	2,174,075
TEXAS ST A M UNIV REVENUES 2.59% due 05/15/22	850,000	847,745	857,059
TEXAS ST TRANSPRTN COMMISSION 5.00% due 04/01/27	750,000	901,799	879,096
TEXAS ST TRANSPRTN COMMISSIONS 5.18% due 04/01/30	1,500,000	1,684,253	1,800,741
THERMO FISHER SCIENTIFIC 1.22% due 10/18/24	3,080,000	3,080,000	3,076,582
THERMO FISHER SCIENTIFIC 1.75% due 10/15/28	450,000	449,796	447,060
TORONTO DOMINION BANK 0.70% due 09/10/24	1,730,000	1,728,760	1,707,497
TORONTO DOMINION BANK 0.75% due 06/12/23	340,000	339,879	340,015
TORONTO DOMINION BANK 0.75% due 09/11/25	1,210,000	1,207,507	1,177,620
TORONTO DOMINION BANK 1.25% due 09/10/26	1,060,000	1,057,979	1,041,405
TORONTO DOMINION BANK 2.65% due 06/12/24	410,000	409,971	425,278
TORONTO DOMINION BANK 3.25% due 03/11/24	895,000	894,475	935,266
TOWD POINT MORTGAGE TRUST 1.09% due 10/25/59	798,740	799,696	802,532
TOWD POINT MORTGAGE TRUST 2.25% due 04/25/56	78,010	77,897	78,029

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
TOWD POINT MORTGAGE TRUST 2.25% due 11/25/61	1,910,000	1,941,467	1,933,384
TOWD POINT MORTGAGE TRUST 2.75% due 08/25/55	265,342	265,326	265,967
TOWD POINT MORTGAGE TRUST 2.75% due 10/25/56	595,075	595,805	600,205
TOWD POINT MORTGAGE TRUST 2.75% due 10/25/57	937,893	940,446	949,463
TOWD POINT MORTGAGE TRUST 2.90% due 10/25/59	2,840,621	2,859,885	2,895,273
TOWD POINT MORTGAGE TRUST 3.75% due 05/25/58	953,739	954,018	986,145
TOYOTA AUTO LOAN EXTENDED NOTE 1.07% due 02/27/34	5,360,000	5,359,601	5,258,080
TOYOTA AUTO LOAN EXTENDED NOTE 1.35% due 05/25/33	3,935,000	3,934,794	3,924,291
TOYOTA AUTO LOAN EXTENDED NOTE 2.56% due 11/25/31	3,700,000	3,792,708	3,820,778
TOYOTA AUTO RECEIVABLES OWNER 0.26% due 05/15/25	2,945,000	2,944,546	2,930,143
TOYOTA AUTO RECEIVABLES OWNER 0.44% due 10/15/24	2,075,000	2,074,883	2,073,344
TOYOTA AUTO RECEIVABLES OWNER 0.71% due 04/15/26	865,000	864,982	859,666
TOYOTA AUTO RECEIVABLES OWNER 1.66% due 05/15/24	685,449	687,038	689,948
TOYOTA AUTO RECEIVABLES OWNER 1.92% due 01/16/24	1,031,248	1,031,205	1,038,574
TOYOTA AUTO RECEIVABLES OWNER 3.02% due 12/15/22	50,471	50,468	50,529
TOYOTA AUTO RECEIVABLES OWNER 3.18% due 03/15/23	148,479	149,821	149,131
TOYOTA MOTOR CREDIT CORP 0.63% due 09/13/24	920,000	919,611	907,385
TOYOTA MOTOR CREDIT CORP 1.13% due 06/18/26	360,000	359,252	354,542
TOYOTA MOTOR CREDIT CORP 3.00% due 04/01/25	470,000	499,720	493,084
TRANE TECHNOLOGIES LUX 3.50% due 03/21/26	1,550,000	1,578,371	1,643,687
TRANE TECHNOLOGIES LUX 3.55% due 11/01/24	320,000	342,951	338,232
TRANE TECHNOLOGIES LUX 3.80% due 03/21/29	930,000	1,017,811	1,015,851
TRUIST BANK 3.20% due 04/01/24	1,680,000	1,679,748	1,758,568
TRUIST FINANCIAL CORP 2.20% due 03/16/23	1,300,000	1,299,661	1,321,859
TRUIST FINANCIAL CORP 4.00% due 05/01/25	440,000	439,714	474,771
TSMC ARIZONA CORP 1.75% due 10/25/26	1,500,000	1,499,653	1,500,678
TSMC GLOBAL LTD 0.75% due 09/28/25	1,060,000	1,056,825	1,024,054
TSMC GLOBAL LTD 1.00% due 09/28/27	960,000	956,875	906,173
TSMC GLOBAL LTD 1.25% due 04/23/26	1,340,000	1,337,206	1,312,622
TYCO ELECTRONICS GROUP S 3.45% due 08/01/24	1,080,000	1,095,362	1,132,259
TYCO ELECTRONICS GROUP S 3.70% due 02/15/26	530,000	525,981	570,543
UBS AG LONDON 0.70% due 08/09/24	1,110,000	1,110,264	1,097,108
UBS BARCLAYS COMMERCIAL MORTGA 2.46% due 12/10/45	377,938	383,903	378,917
UBS BARCLAYS COMMERCIAL MORTGA 2.85% due 12/10/45	4,095,000	4,156,431	4,125,009
UBS GROUP AG 1.01% due 07/30/24	270,000	270,000	269,138
UBS GROUP AG 1.36% due 01/30/27	710,000	710,000	693,972
UBS GROUP AG 1.38% due 05/23/23	670,000	670,000	672,699
UBS GROUP AG 1.49% due 08/10/27	1,510,000	1,510,000	1,473,049
UDR INC 3.50% due 01/15/28	970,000	1,038,212	1,039,735
UNILEVER CAPITAL CORP 0.63% due 08/12/24	320,000	320,000	318,004
UNILEVER CAPITAL CORP 3.25% due 03/07/24	865,000	862,387	905,519
UNION ELECTRIC CO 2.95% due 06/15/27	830,000	828,426	873,048
UNION PACIFIC CORP 2.95% due 03/01/22	310,000	309,801	311,114
UNION PACIFIC CORP 3.25% due 01/15/25	650,000	689,626	683,407
UNION PACIFIC CORP 3.75% due 07/15/25	1,840,000	1,839,989	1,987,673
UNITED PARCEL SERVICE 3.90% due 04/01/25	340,000	339,763	366,904
UNITEDHEALTH GROUP INC 3.50% due 02/15/24	1,420,000	1,443,624	1,496,436
UNIV OF NORTH CAROLINA NC AT C 2.74% due 12/01/24	1,500,000	1,588,396	1,572,884
UNIV SOUTHERN CALIFORIA 3.03% due 10/01/39	700,000	755,895	742,607
US TREASURY N/B 0.13% due 01/15/24	20,350,000	20,319,935	20,093,240
US TREASURY N/B 0.13% due 02/15/24	3,500,000	3,493,320	3,454,336
US TREASURY N/B 0.13% due 10/15/23	9,375,000	9,361,703	9,281,250
US TREASURY N/B 0.13% due 12/15/23	12,810,000	12,793,529	12,662,885
US TREASURY N/B 0.25% due 03/15/24	3,525,000	3,518,620	3,482,865
US TREASURY N/B 0.25% due 05/31/25	2,300,000	2,236,359	2,237,289

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 0.25% due 06/30/25	13,250,000	12,871,505	12,872,686
US TREASURY N/B 0.25% due 08/31/25	5,225,000	5,222,542	5,061,515
US TREASURY N/B 0.25% due 09/30/25	15,675,000	15,641,173	15,179,033
US TREASURY N/B 0.25% due 10/31/25	31,600,000	31,425,280	30,542,141
US TREASURY N/B 0.25% due 11/15/23	27,850,000	27,868,140	27,620,455
US TREASURY N/B 0.38% due 01/31/26	10,600,000	10,561,999	10,254,672
US TREASURY N/B 0.38% due 04/15/24	3,525,000	3,527,949	3,489,612
US TREASURY N/B 0.50% due 03/31/25	6,900,000	6,892,680	6,785,449
US TREASURY N/B 0.63% due 05/15/30	21,575,000	21,555,789	20,172,625
US TREASURY N/B 0.63% due 08/15/30	8,050,000	7,946,746	7,507,254
US TREASURY N/B 0.75% due 03/31/26	10,168,000	10,120,438	9,974,967
US TREASURY N/B 0.75% due 05/31/26	10,225,000	10,185,547	10,014,908
US TREASURY N/B 0.75% due 08/31/26	9,025,000	9,012,819	8,822,995
US TREASURY N/B 0.75% due 11/15/24	6,850,000	6,850,802	6,811,469
US TREASURY N/B 0.88% due 06/30/26	19,925,000	19,917,508	19,609,002
US TREASURY N/B 1.25% due 04/30/28	10,000,000	9,958,850	9,908,984
US TREASURY N/B 1.25% due 05/31/28	8,352,000	8,347,831	8,269,459
US TREASURY N/B 1.25% due 08/15/31	2,625,000	2,550,591	2,566,348
US TREASURY N/B 1.38% due 11/15/31	5,950,000	5,881,119	5,874,695
US TREASURY N/B 1.50% due 02/15/30	16,180,000	17,066,085	16,263,428
US TREASURY N/B 1.63% due 05/15/31	800,000	827,666	810,125
US TREASURY N/B 1.75% due 12/31/24	58,300,000	60,484,293	59,629,969
US TREASURY N/B 2.63% due 02/15/29	7,625,000	7,695,902	8,243,042
US TREASURY N/B 3.13% due 11/15/28	19,000,000	19,431,600	21,118,945
USAA CAPITAL CORP 2.13% due 05/01/30	150,000	149,635	149,971
UTAH ST 3.54% due 07/01/25	1,000,000	1,040,200	1,045,240
UTAH ST 4.55% due 07/01/24	1,745,000	1,789,376	1,837,689
VCK LEASE SA 2.59% due 07/24/26	1,680,589	1,753,828	1,733,249
VENTAS REALTY LP 2.65% due 01/15/25	280,000	279,133	288,447
VENTAS REALTY LP 4.40% due 01/15/29	1,500,000	1,499,537	1,702,327
VERIZON COMMUNICATIONS 1.21% due 03/16/22	289,000	289,000	289,500
VERIZON COMMUNICATIONS 2.10% due 03/22/28	1,005,000	1,005,853	1,006,914
VERIZON COMMUNICATIONS 2.63% due 08/15/26	1,610,000	1,607,980	1,677,386
VERIZON COMMUNICATIONS 3.38% due 02/15/25	320,000	340,716	340,583
VERIZON COMMUNICATIONS 4.13% due 03/16/27	1,840,000	1,832,169	2,045,214
VERIZON MASTER TRUST 0.50% due 05/20/27	3,000,000	2,999,802	2,961,066
VERIZON MASTER TRUST 0.99% due 04/20/28	2,755,000	2,754,612	2,741,194
VERIZON OWNER TRUST 0.41% due 04/21/25	5,645,000	5,644,320	5,619,066
VERIZON OWNER TRUST 1.85% due 07/22/24	2,765,000	2,764,813	2,785,750
VERIZON OWNER TRUST 1.94% due 04/22/24	2,925,959	2,925,843	2,946,037
VERIZON OWNER TRUST 2.33% due 12/20/23	1,223,144	1,223,106	1,231,332
VERIZON OWNER TRUST 2.93% due 09/20/23	527,921	527,879	530,812
VERIZON OWNER TRUST 3.23% due 04/20/23	8,652	8,652	8,666
VERMONT ST STUDENT ASSISTANCEC 0.84% due 04/30/35	478,446	478,446	476,843
VIRGINIA ELEC + POWER CO 2.75% due 03/15/23	660,000	669,926	671,292
VIRGINIA ST CLG BLDG AUTH EDUC 2.90% due 02/01/27	1,000,000	1,086,428	1,060,702
VODAFONE GROUP PLC 4.13% due 05/30/25	570,000	567,771	615,857
VOLKSWAGEN AUTO LOAN ENHANCED 1.02% due 06/22/26	1,690,000	1,689,934	1,689,885
VOLKSWAGEN AUTO LOAN ENHANCED 3.25% due 04/20/23	131,798	131,795	132,289
VOLKSWAGEN GROUP AMERICA 2.70% due 09/26/22	410,000	409,962	415,930
VOLKSWAGEN GROUP AMERICA 2.85% due 09/26/24	440,000	439,598	454,979
VOLKSWAGEN GROUP AMERICA 3.35% due 05/13/25	530,000	561,511	557,612
VOLVO FINANCIAL EQUIPMENT LLC 0.51% due 10/15/24	2,355,000	2,354,983	2,347,754
VULCAN MATERIALS CO 4.50% due 04/01/25	260,000	286,471	281,995
WALT DISNEY COMPANY/THE 3.35% due 03/24/25	1,070,000	1,069,610	1,138,078

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
WALT DISNEY COMPANY/THE 3.80% due 03/22/30	925,000	922,802	1,037,554
WASHINGTON AIRCRAFT 1 CO 2.64% due 09/15/26	1,327,820	1,390,289	1,373,084
WASHINGTON CNTY OR SCH DIST 1 5.91% due 06/15/26	1,695,000	1,930,260	2,000,744
WASHINGTON ST 3.45% due 08/01/29	540,000	532,194	601,705
WASHINGTON ST 4.74% due 08/01/24	1,000,000	1,087,146	1,096,268
WASHINGTON ST 5.04% due 08/01/31	1,000,000	1,113,071	1,212,883
WEC ENERGY GROUP INC 0.80% due 03/15/24	1,250,000	1,250,589	1,237,182
WEC ENERGY GROUP INC 2.20% due 12/15/28	460,000	458,908	459,322
WEC ENERGY GROUP INC 3.55% due 06/15/25	362,000	388,182	383,296
WELLTOWER INC 2.05% due 01/15/29	390,000	388,960	383,829
WELLTOWER INC 3.63% due 03/15/24	750,000	769,863	788,775
WELLTOWER INC 4.13% due 03/15/29	1,030,000	1,026,561	1,151,802
WELLTOWER INC 4.25% due 04/15/28	375,000	384,335	420,052
WESTPAC BANKING CORP 0.95% due 02/26/24	790,000	790,000	799,612
WESTPAC BANKING CORP 2.35% due 02/19/25	340,000	339,945	351,047
WF RBS COMMERCIAL MORTGAGE TRU 2.45% due 12/15/45	157,122	155,780	157,873
WF RBS COMMERCIAL MORTGAGE TRU 2.88% due 12/15/45	1,700,000	1,676,672	1,719,204
WF RBS COMMERCIAL MORTGAGE TRU 3.00% due 05/15/45	2,500,000	2,529,274	2,544,754
WHEELS SPV LLC 0.51% due 08/20/29	932,931	932,833	931,944
WILLIAMS COMPANIES INC 3.90% due 01/15/25	620,000	669,172	658,850
WISCONSIN ELECTRIC POWER 2.05% due 12/15/24	1,430,000	1,429,838	1,463,210
WISCONSIN ST GEN FUND ANNUAL A 5.70% due 05/01/26	548,000	602,363	616,321
WORCESTER MA 6.25% due 01/01/28	1,025,000	1,147,383	1,169,978
WORLD OMNI AUTO RECEIVABLES 3.04% due 05/15/24	425,797	425,757	429,800
WORLD OMNI AUTO RECEIVABLES TR 0.48% due 11/17/25	1,920,000	1,919,606	1,915,237
WORLD OMNI AUTO RECEIVABLES TR 0.63% due 05/15/25	2,100,000	2,099,874	2,100,405
WORLD OMNI AUTO RECEIVABLES TR 1.10% due 04/15/25	3,156,718	3,156,212	3,168,093
WORLD OMNI AUTO RECEIVABLES TR 2.87% due 07/17/23	110,911	110,907	111,171
WORLD OMNI SELECT AUTO TRUST 0.55% due 07/15/25	2,185,000	2,184,902	2,185,373
WORLD OMNI SELECT AUTO TRUST 2.00% due 08/15/24	1,239,238	1,239,166	1,243,895
WRKCO INC 3.00% due 09/15/24	1,985,000	2,005,142	2,069,175
WRKCO INC 3.90% due 06/01/28	860,000	859,853	941,550
WRKCO INC 4.65% due 03/15/26	370,000	369,686	412,550
XCEL ENERGY INC 0.50% due 10/15/23	330,000	329,819	327,776
XCEL ENERGY INC 1.75% due 03/15/27	1,145,000	1,142,525	1,134,684
XCEL ENERGY INC 3.30% due 06/01/25	330,000	346,779	346,459
YALE UNIVERSITY 0.87% due 04/15/25	2,390,000	2,395,704	2,365,623
YALE UNIVERSITY 1.48% due 04/15/30	1,255,000	1,255,000	1,224,843

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
Total Cash Equivalent Securities	51,896,198	51,896,198	51,896,198

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Domestic Equity Securities	24,789,661	1,926,139,333	3,402,849,543
3M CO	48,707	11,220,240	8,651,824
ABBOTT LABORATORIES	149,048	8,817,539	20,977,016
ABBVIE INC	148,560	13,821,692	20,115,024
ABIOMED INC	3,847	1,441,616	1,381,727
ACCENTURE PLC CL A	53,395	8,077,555	22,134,897
ACTIVISION BLIZZARD INC	65,426	4,020,701	4,352,792
ADOBE INC	40,063	7,666,165	22,718,125
ADVANCE AUTO PARTS INC	5,400	550,649	1,295,352
ADVANCED MICRO DEVICES	101,906	2,008,089	14,664,273
AES CORP	55,068	605,370	1,338,152
AFLAC INC	51,883	2,257,728	3,029,448
AGILENT TECHNOLOGIES INC	25,526	1,765,954	4,075,226
AIR PRODUCTS + CHEMICALS INC	18,628	3,123,489	5,667,755
AKAMAI TECHNOLOGIES INC	13,482	803,732	1,577,933
ALASKA AIR GROUP INC	11,044	748,365	575,392
ALBEMARLE CORP	9,832	1,305,943	2,298,427
ALEXANDRIA REAL ESTATE EQUIT	11,660	1,583,057	2,599,714
ALIGN TECHNOLOGY INC	6,182	1,575,974	4,062,687
ALLEGION PLC	7,657	635,072	1,014,093
ALLIANT ENERGY CORP	20,621	936,726	1,267,573
ALLSTATE CORP	24,866	2,501,888	2,925,485
ALPHABET INC CL A	25,320	26,977,196	73,353,053
ALPHABET INC CL C	23,575	24,649,605	68,216,384
ALTRIA GROUP INC	155,202	10,114,609	7,355,023
AMAZON.COM INC	36,774	50,120,069	122,617,019
AMCOR PLC	132,822	1,446,751	1,595,192
AMEREN CORPORATION	21,597	1,394,556	1,922,349
AMERICAN AIRLINES GROUP INC	54,292	2,071,820	975,084
AMERICAN ELECTRIC POWER	42,072	3,271,658	3,743,146
AMERICAN EXPRESS CO	52,899	5,097,066	8,654,276
AMERICAN INTERNATIONAL GROUP	68,899	4,010,173	3,917,597
AMERICAN TOWER CORP	38,315	5,992,396	11,207,138
AMERICAN WATER WORKS CO INC	15,256	1,422,674	2,881,248
AMERIPRISE FINANCIAL INC	9,564	1,518,316	2,885,076
AMERISOURCEBERGEN CORP	12,560	1,063,330	1,669,098
AMETEK INC	19,437	1,421,353	2,858,016
AMGEN INC	47,802	8,415,436	10,754,016
AMPHENOL CORP CL A	50,319	2,252,567	4,400,900
ANALOG DEVICES INC	45,276	3,958,172	7,958,163
ANSYS INC	7,509	1,179,242	3,012,010
ANTHEM INC	20,523	4,749,258	9,513,231
AON PLC CLASS A	18,996	2,708,795	5,709,438
APA CORP	31,016	1,248,717	834,020
APPLE INC	1,314,148	58,070,641	233,353,260
APPLIED MATERIALS INC	76,945	3,989,931	12,108,065
APTIV PLC	22,754	1,871,504	3,753,272
ARCHER DANIELS MIDLAND CO	47,032	1,876,739	3,178,893
ARISTA NETWORKS INC	18,880	1,371,651	2,714,000
ARTHUR J GALLAGHER + CO	17,382	1,280,942	2,949,204
ASSURANT INC	4,797	483,355	747,660
AT+T INC	601,150	21,190,274	14,788,290
ATMOS ENERGY CORP	11,269	1,091,824	1,180,653
AUTODESK INC	18,515	2,147,191	5,206,233

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AUTOMATIC DATA PROCESSING	35,611	4,134,284	8,780,960
AUTOZONE INC	1,729	1,214,632	3,624,658
AVALONBAY COMMUNITIES INC	11,738	2,134,381	2,964,901
AVERY DENNISON CORP	6,870	767,886	1,487,836
BALL CORP	27,453	1,122,367	2,642,900
BANK OF AMERICA CORP	607,240	16,975,250	27,016,108
BANK OF NEW YORK MELLON CORP	63,884	3,388,241	3,710,383
BATH + BODY WORKS INC	22,264	930,354	1,553,805
BAXTER INTERNATIONAL INC	42,040	2,847,494	3,608,714
BECTON DICKINSON AND CO	24,167	5,525,300	6,077,517
BERKSHIRE HATHAWAY INC CL B	154,413	29,633,367	46,169,487
BEST BUY CO INC	19,259	1,180,984	1,956,714
BIO RAD LABORATORIES A	1,833	829,555	1,384,960
BIO TECHNE CORP	3,271	1,630,304	1,692,219
BIOGEN INC	12,534	3,987,350	3,007,157
BLACKROCK INC	12,044	5,997,470	11,027,005
BOEING CO/THE	46,382	12,465,542	9,337,624
BOOKING HOLDINGS INC	3,456	5,958,861	8,291,739
BORGWARNER INC	20,492	1,016,778	923,574
BOSTON PROPERTIES INC	12,054	1,476,448	1,388,380
BOSTON SCIENTIFIC CORP	119,805	3,283,111	5,089,316
BRISTOL MYERS SQUIBB CO	187,068	11,253,940	11,663,690
BROADCOM INC	34,764	9,473,615	23,132,313
BROADRIDGE FINANCIAL SOLUTIO	9,982	1,151,782	1,824,909
BROWN + BROWN INC	18,314	1,044,054	1,287,108
BROWN FORMAN CORP CLASS B	15,320	761,635	1,116,215
C.H. ROBINSON WORLDWIDE INC	10,826	899,140	1,165,202
CADENCE DESIGN SYS INC	23,283	1,049,928	4,338,787
CAESARS ENTERTAINMENT INC	18,222	1,635,607	1,704,304
CAMPBELL SOUP CO	18,111	844,704	787,104
CAPITAL ONE FINANCIAL CORP	35,887	3,209,317	5,206,845
CARDINAL HEALTH INC	23,929	1,414,443	1,232,104
CARMAX INC	13,690	935,389	1,782,849
CARNIVAL CORP	67,154	2,845,381	1,351,138
CARRIER GLOBAL CORP	72,985	1,499,891	3,958,706
CATALENT INC	14,306	1,211,938	1,831,597
CATERPILLAR INC	46,086	6,331,646	9,527,820
CBOE GLOBAL MARKETS INC	9,006	1,082,713	1,174,382
CBRE GROUP INC A	28,229	1,244,393	3,063,129
CDW CORP/DE	11,553	1,397,973	2,365,823
CELANESE CORP	9,344	808,826	1,570,353
CENTENE CORP	49,037	2,742,116	4,040,649
CENTERPOINT ENERGY INC	55,009	1,543,634	1,535,301
CERIDIAN HCM HOLDING INC	10,568	1,153,587	1,103,933
CERNER CORP	24,827	1,702,685	2,305,683
CF INDUSTRIES HOLDINGS INC	17,713	661,034	1,253,726
CHARLES RIVER LABORATORIES	4,238	1,363,711	1,596,794
CHARTER COMMUNICATIONS INC A	10,410	3,498,772	6,787,008
CHEVRON CORP	162,579	19,148,006	19,078,646
CHIPOTLE MEXICAN GRILL INC	2,363	1,038,014	4,131,115
CHUBB LTD	36,066	5,415,713	6,971,918
CHURCH + DWIGHT CO INC	21,412	1,057,705	2,194,730
CIGNA CORP	27,858	5,409,872	6,397,033
CINCINNATI FINANCIAL CORP	12,856	964,649	1,464,684

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CINTAS CORP	7,359	1,218,254	3,261,288
CISCO SYSTEMS INC	357,194	13,682,148	22,635,384
CITIGROUP INC	167,304	12,214,409	10,103,489
CITIZENS FINANCIAL GROUP	35,360	1,394,085	1,670,760
CITRIX SYSTEMS INC	10,739	996,903	1,015,802
CLOROX COMPANY	10,191	1,464,630	1,776,903
CME GROUP INC	30,224	4,633,450	6,904,975
CMS ENERGY CORP	24,627	1,239,632	1,601,986
COCA COLA CO/THE	329,976	15,148,390	19,537,879
COGNIZANT TECH SOLUTIONS A	44,204	3,129,381	3,921,779
COLGATE PALMOLIVE CO	70,978	5,081,889	6,057,263
COMCAST CORP CLASS A	385,062	14,429,944	19,380,170
COMERICA INC	11,740	930,552	1,021,380
CONAGRA BRANDS INC	39,673	1,397,926	1,354,833
CONOCOPHILLIPS	112,715	6,636,019	8,135,769
CONSOLIDATED EDISON INC	29,567	2,582,792	2,522,656
CONSTELLATION BRANDS INC A	14,148	2,936,649	3,550,724
COOPER COS INC/THE	4,142	1,023,888	1,735,249
COPART INC	18,012	1,058,885	2,730,979
CORNING INC	64,605	2,078,371	2,405,244
CORTEVA INC	61,727	2,485,102	2,918,453
COSTCO WHOLESALE CORP	37,167	7,001,794	21,099,706
COTERRA ENERGY INC	63,064	1,661,574	1,198,216
CROWN CASTLE INTL CORP	36,373	4,212,165	7,592,500
CSX CORP	185,133	3,421,744	6,961,001
CUMMINS INC	12,367	2,009,938	2,697,737
CVS HEALTH CORP	111,085	8,149,267	11,459,529
DANAHER CORP	53,399	5,409,239	17,568,805
DARDEN RESTAURANTS INC	11,162	941,182	1,681,444
DAVITA INC	5,879	362,584	668,795
DEERE + CO	23,894	3,550,330	8,193,014
DELTA AIR LINES INC	53,783	2,654,280	2,101,840
DENTSPLY SIRONA INC	17,957	1,172,756	1,001,821
DEVON ENERGY CORP	53,030	1,551,677	2,335,972
DEXCOM INC	8,450	3,591,620	4,537,228
DIAMONDBACK ENERGY INC	14,312	1,474,547	1,543,549
DIGITAL REALTY TRUST INC	23,769	2,907,359	4,204,023
DISCOVER FINANCIAL SERVICES	25,179	1,704,018	2,909,685
DISCOVERY INC A	14,347	275,496	337,728
DISCOVERY INC C	26,510	535,969	607,079
DISH NETWORK CORP A	22,099	1,028,206	716,892
DOLLAR GENERAL CORP	19,871	1,857,679	4,686,178
DOLLAR TREE INC	18,787	1,921,730	2,639,949
DOMINION ENERGY INC	68,025	5,471,539	5,344,044
DOMINO S PIZZA INC	3,053	1,152,724	1,722,899
DOVER CORP	12,365	963,524	2,245,484
DOW INC	62,716	4,216,897	3,557,252
DR HORTON INC	27,398	1,349,355	2,971,313
DTE ENERGY COMPANY	16,682	1,622,858	1,994,166
DUKE ENERGY CORP	64,746	5,731,689	6,791,855
DUKE REALTY CORP	31,970	917,287	2,098,511
DUPONT DE NEMOURS INC	43,990	4,404,411	3,553,512
DXC TECHNOLOGY CO	22,485	1,834,063	723,792
EASTMAN CHEMICAL CO	11,589	1,059,350	1,401,226

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EATON CORP PLC	33,542	2,567,045	5,796,728
EBAY INC	52,170	1,791,783	3,469,305
ECOLAB INC	20,941	2,903,236	4,912,549
EDISON INTERNATIONAL	32,597	2,500,582	2,224,745
EDWARDS LIFESCIENCES CORP	52,457	2,156,878	6,795,804
ELECTRONIC ARTS INC	23,932	2,518,440	3,156,631
ELI LILLY + CO	67,395	6,147,219	18,615,847
EMERSON ELECTRIC CO	50,296	3,182,205	4,676,019
ENPHASE ENERGY INC	11,317	2,265,638	2,070,332
ENTERGY CORP	16,676	1,483,473	1,878,551
EOG RESOURCES INC	49,122	4,733,663	4,363,507
EPAM SYSTEMS INC	4,526	3,100,299	3,025,405
EQUIFAX INC	10,243	1,193,761	2,999,048
EQUINIX INC	7,553	3,648,195	6,388,630
EQUITY RESIDENTIAL	28,640	1,903,512	2,591,920
ESSEX PROPERTY TRUST INC	5,673	1,409,140	1,998,201
ESTEE LAUDER COMPANIES CL A	19,517	2,577,067	7,225,193
ETSY INC	10,642	1,191,394	2,329,959
EVEREST RE GROUP LTD	3,266	726,856	894,623
EVERGY INC	18,916	1,024,067	1,297,827
EVERSOURCE ENERGY	28,881	1,939,481	2,627,593
EXELON CORP	82,261	3,429,012	4,751,395
EXPEDIA GROUP INC	12,553	1,543,150	2,268,578
EXPEDITORS INTL WASH INC	14,784	950,296	1,985,343
EXTRA SPACE STORAGE INC	12,033	1,150,427	2,728,242
EXXON MOBIL CORP	356,003	28,175,676	21,783,824
F5 INC	5,057	656,070	1,237,498
FACTSET RESEARCH SYSTEMS INC	3,174	1,501,680	1,542,596
FASTENAL CO	48,319	1,275,417	3,095,315
FEDERAL REALTY INVS TRUST	5,993	768,230	816,966
FEDEX CORP	20,695	4,479,566	5,352,555
FIDELITY NATIONAL INFO SERV	51,980	5,904,884	5,673,617
FIFTH THIRD BANCORP	58,060	1,639,740	2,528,513
FIRST REPUBLIC BANK/CA	14,826	1,309,770	3,061,717
FIRSTENERGY CORP	45,764	1,635,096	1,903,325
FISERV INC	50,145	3,995,732	5,204,550
FLEETCOR TECHNOLOGIES INC	6,855	1,522,737	1,534,423
FMC CORP	11,002	870,816	1,209,010
FORD MOTOR CO	330,233	3,933,215	6,858,939
FORTINET INC	11,403	895,042	4,098,238
FORTIVE CORP	30,139	1,891,040	2,299,304
FORTUNE BRANDS HOME + SECURI	11,579	774,288	1,237,795
FOX CORP CLASS A	27,788	1,142,382	1,025,377
FOX CORP CLASS B	13,251	548,591	454,112
FRANKLIN RESOURCES INC	22,604	974,911	757,008
FREEPORT MCMORAN INC	123,517	1,648,292	5,154,364
GAP INC/THE	19,298	627,185	340,610
GARMIN LTD	13,230	904,446	1,801,529
GARTNER INC	7,131	854,700	2,384,036
GENERAC HOLDINGS INC	5,305	1,630,293	1,866,936
GENERAL DYNAMICS CORP	19,516	3,884,565	4,068,501
GENERAL ELECTRIC CO	92,078	10,514,506	8,698,609
GENERAL MILLS INC	50,983	2,814,759	3,435,235
GENERAL MOTORS CO	122,183	5,279,484	7,163,589

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GENUINE PARTS CO	12,044	1,107,402	1,688,569
GILEAD SCIENCES INC	105,524	7,731,826	7,662,098
GLOBAL PAYMENTS INC	24,703	2,504,880	3,339,352
GLOBE LIFE INC	7,742	684,991	725,580
GOLDMAN SACHS GROUP INC	28,379	6,610,005	10,856,386
HALLIBURTON CO	77,570	2,899,708	1,774,026
HARTFORD FINANCIAL SVCS GRP	29,842	1,656,794	2,060,292
HASBRO INC	10,884	1,024,209	1,107,774
HCA HEALTHCARE INC	20,067	1,660,418	5,155,614
HEALTHPEAK PROPERTIES INC	44,653	1,226,532	1,611,527
HENRY SCHEIN INC	11,872	651,837	920,436
HERSHEY CO/THE	12,219	1,390,339	2,364,010
HESS CORP	23,860	1,062,736	1,766,356
HEWLETT PACKARD ENTERPRISE	111,838	1,533,513	1,763,685
HILTON WORLDWIDE HOLDINGS IN	23,439	1,803,566	3,656,250
HOLOGIC INC	20,995	875,445	1,607,377
HOME DEPOT INC	88,983	15,972,511	36,928,835
HONEYWELL INTERNATIONAL INC	58,126	8,494,093	12,119,852
HORMEL FOODS CORP	23,705	866,895	1,157,041
HOST HOTELS + RESORTS INC	58,762	1,093,813	1,021,871
HOWMET AEROSPACE INC	32,876	622,484	1,046,443
HP INC	96,366	2,031,633	3,630,107
HUMANA INC	10,812	2,769,132	5,015,254
HUNT (JB) TRANSPRT SVCS INC	6,959	743,412	1,422,420
HUNTINGTON BANCSHARES INC	124,043	1,779,135	1,912,743
HUNTINGTON INGALLS INDUSTRIE	3,376	764,380	630,434
IDEX CORP	6,391	1,024,150	1,510,321
IDEXX LABORATORIES INC	7,157	1,168,773	4,712,598
IHS MARKIT LTD	33,532	1,752,481	4,457,073
ILLINOIS TOOL WORKS	24,118	3,965,180	5,952,322
ILLUMINA INC	13,179	3,239,333	5,013,819
INCYTE CORP	16,061	1,521,338	1,178,877
INGERSOLL RAND INC	34,951	983,838	2,162,418
INTEL CORP	341,595	15,270,132	17,592,143
INTERCONTINENTAL EXCHANGE IN	47,393	3,376,802	6,481,941
INTERNATIONAL PAPER CO	33,772	1,739,328	1,586,609
INTERPUBLIC GROUP OF COS INC	32,456	655,144	1,215,477
INTL BUSINESS MACHINES CORP	75,451	10,802,889	10,084,781
INTL FLAVORS + FRAGRANCES	20,943	2,823,052	3,155,063
INTUIT INC	23,875	4,630,028	15,356,878
INTUITIVE SURGICAL INC	30,028	4,183,289	10,789,060
INVESCO LTD	30,120	1,087,332	693,362
IPG PHOTONICS CORP	3,188	769,711	548,782
IQVIA HOLDINGS INC	16,118	1,814,072	4,547,533
IRON MOUNTAIN INC	23,844	916,742	1,247,757
JACK HENRY + ASSOCIATES INC	6,318	891,511	1,055,043
JACOBS ENGINEERING GROUP INC	10,959	769,937	1,525,822
JM SMUCKER CO/THE	8,924	1,046,314	1,212,058
JOHNSON + JOHNSON	221,381	30,856,993	37,871,648
JOHNSON CONTROLS INTERNATION	59,918	2,242,726	4,871,933
JPMORGAN CHASE + CO	249,175	25,743,171	39,456,861
JUNIPER NETWORKS INC	26,578	786,975	949,100
KELLOGG CO	21,534	1,432,360	1,387,220
KEYCORP	80,335	1,478,907	1,858,149

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KEYSIGHT TECHNOLOGIES IN	15,489	928,053	3,198,633
KIMBERLY CLARK CORP	28,325	3,398,886	4,048,209
KIMCO REALTY CORP	51,935	1,002,445	1,280,198
KINDER MORGAN INC	163,869	2,755,128	2,598,962
KLA CORP	12,852	1,338,891	5,527,774
KRAFT HEINZ CO/THE	63,080	4,328,673	2,264,572
KROGER CO	57,149	1,412,185	2,586,564
L3HARRIS TECHNOLOGIES INC	16,124	2,399,138	3,438,282
LABORATORY CRP OF AMER HLDGS	8,126	1,269,225	2,553,270
LAM RESEARCH CORP	11,750	2,332,265	8,450,013
LAMB WESTON HOLDINGS INC	11,788	868,411	747,123
LAS VEGAS SANDS CORP	29,234	1,632,728	1,100,368
LEIDOS HOLDINGS INC	11,405	973,773	1,013,905
LENNAR CORP A	23,088	1,370,998	2,681,902
LINCOLN NATIONAL CORP	15,054	1,152,384	1,027,586
LINDE PLC	43,479	7,073,817	15,062,430
LIVE NATION ENTERTAINMENT IN	11,080	793,284	1,326,165
LKQ CORP	22,737	802,165	1,364,902
LOCKHEED MARTIN CORP	20,742	6,671,867	7,371,914
LOEWS CORP	17,092	847,196	987,234
LOWE S COS INC	58,383	4,949,223	15,090,838
LUMEN TECHNOLOGIES INC	81,978	1,146,584	1,028,824
LYONDELLBASELL INDU CL A	22,253	2,284,015	2,052,394
M + T BANK CORP	10,677	1,784,083	1,639,774
MARATHON OIL CORP	64,937	912,719	1,066,266
MARATHON PETROLEUM CORP	53,674	3,216,971	3,434,599
MARKETAXESS HOLDINGS INC	3,135	1,044,372	1,289,331
MARRIOTT INTERNATIONAL CL A	23,004	2,851,951	3,801,181
MARSH + MCLENNAN COS	42,639	3,620,532	7,411,511
MARTIN MARIETTA MATERIALS	5,357	1,122,591	2,359,866
MASCO CORP	20,424	852,598	1,434,173
MASTERCARD INC A	73,261	11,561,307	26,324,143
MATCH GROUP INC	23,868	3,694,176	3,156,543
MCCORMICK + CO NON VTG SHRS	21,388	1,180,640	2,066,295
MCDONALD S CORP	62,878	10,738,886	16,855,705
MCKESSON CORP	13,004	1,926,631	3,232,404
MEDTRONIC PLC	112,880	9,377,295	11,677,436
MERCK + CO. INC.	213,139	11,699,210	16,334,973
META PLATFORMS INC CLASS A	199,514	35,141,533	67,106,534
METLIFE INC	61,265	3,197,084	3,828,450
METTLER TOLEDO INTERNATIONAL	1,944	1,219,851	3,299,376
MGM RESORTS INTERNATIONAL	33,635	1,108,667	1,509,539
MICROCHIP TECHNOLOGY INC	46,101	2,026,859	4,013,553
MICRON TECHNOLOGY INC	94,747	4,169,354	8,825,683
MICROSOFT CORP	633,039	57,388,865	212,903,676
MID AMERICA APARTMENT COMM	9,827	1,005,701	2,254,707
MODERNA INC	29,556	9,573,003	7,506,633
MOHAWK INDUSTRIES INC	4,566	1,274,371	831,834
MOLSON COORS BEVERAGE CO B	16,812	1,231,082	779,236
MONDELEZ INTERNATIONAL INC A	117,647	5,107,980	7,801,173
MONOLITHIC POWER SYSTEMS INC	3,630	1,388,129	1,790,788
MONSTER BEVERAGE CORP	31,579	1,953,032	3,032,847
MOODY S CORP	13,631	2,096,451	5,323,996
MORGAN STANLEY	121,037	6,142,005	11,880,992

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MOSAIC CO/THE	30,884	767,240	1,213,432
MOTOROLA SOLUTIONS INC	14,241	1,462,742	3,869,280
MSCI INC	6,936	1,071,511	4,249,618
NASDAQ INC	9,897	777,508	2,078,469
NETAPP INC	18,593	1,030,007	1,710,370
NETFLIX INC	37,496	8,097,450	22,589,090
NEWELL BRANDS INC	33,764	1,030,140	737,406
NEWMONT CORP	67,215	2,426,681	4,168,674
NEWS CORP CLASS A	32,899	537,899	733,977
NEWS CORP CLASS B	11,710	192,630	263,475
NEXTERA ENERGY INC	164,834	6,809,863	15,388,902
NIELSEN HOLDINGS PLC	31,916	1,091,471	654,597
NIKE INC CL B	107,435	6,814,675	17,906,191
NISOURCE INC	34,237	921,401	945,284
NORFOLK SOUTHERN CORP	20,783	2,861,554	6,187,307
NORTHERN TRUST CORP	17,942	1,739,384	2,146,043
NORTHROP GRUMMAN CORP	12,662	3,868,381	4,901,080
NORTONLIFELOCK INC	48,883	1,321,025	1,269,980
NORWEGIAN CRUISE LINE HOLDIN	30,911	1,233,598	641,094
NRG ENERGY INC	20,585	573,373	886,802
NUCOR CORP	24,693	1,384,892	2,818,706
NVIDIA CORP	210,789	11,144,548	61,995,153
NVR INC	287	1,015,884	1,695,846
NXP SEMICONDUCTORS NV	22,307	4,505,160	5,081,088
O REILLY AUTOMOTIVE INC	5,799	1,417,305	4,095,428
OCCIDENTAL PETROLEUM CORP	76,752	4,598,724	2,225,040
OLD DOMINION FREIGHT LINE	7,887	988,109	2,826,543
OMNICOM GROUP	18,461	1,335,422	1,352,637
ONEOK INC	38,427	1,889,050	2,257,971
ORACLE CORP	135,990	6,633,197	11,859,688
ORGANON + CO	22,223	567,911	676,690
OTIS WORLDWIDE CORP	35,883	2,203,905	3,124,333
PACCAR INC	29,183	2,011,301	2,575,692
PACKAGING CORP OF AMERICA	8,101	918,058	1,102,951
PARKER HANNIFIN CORP	10,853	1,958,331	3,452,556
PAYCHEX INC	26,932	1,800,633	3,676,218
PAYCOM SOFTWARE INC	4,039	1,245,237	1,676,952
PAYPAL HOLDINGS INC	98,783	7,898,136	18,628,498
PENN NATIONAL GAMING INC	12,985	1,476,490	673,272
PENTAIR PLC	13,632	617,706	995,545
PEOPLE S UNITED FINANCIAL	36,883	688,651	657,255
PEPSICO INC	116,199	13,655,952	20,184,928
PERKINELMER INC	10,641	900,163	2,139,479
PFIZER INC	474,478	16,423,517	28,017,926
PHILIP MORRIS INTERNATIONAL	131,211	13,008,656	12,465,045
PHILLIPS 66	36,823	3,460,947	2,668,195
PINNACLE WEST CAPITAL	10,061	909,917	710,206
PIONEER NATURAL RESOURCES CO	19,082	2,762,560	3,470,634
PNC FINANCIAL SERVICES GROUP	35,770	4,911,953	7,172,600
POOL CORP	3,449	1,133,590	1,952,134
PPG INDUSTRIES INC	19,960	2,315,809	3,441,902
PPL CORP	66,083	2,289,678	1,986,455
PRINCIPAL FINANCIAL GROUP	20,657	1,477,802	1,494,121
PROCTER + GAMBLE CO/THE	204,136	18,715,708	33,392,567

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PROGRESSIVE CORP	49,232	2,692,290	5,053,665
PROLOGIS INC	62,228	4,396,539	10,476,706
PRUDENTIAL FINANCIAL INC	32,532	3,668,259	3,521,264
PTC INC	9,185	1,288,579	1,112,763
PUBLIC SERVICE ENTERPRISE GP	42,500	2,228,413	2,836,025
PUBLIC STORAGE	12,824	2,682,645	4,803,357
PULTEGROUP INC	19,533	676,907	1,116,506
PVH CORP	6,166	845,605	657,604
QORVO INC	9,420	722,420	1,473,194
QUALCOMM INC	94,810	6,323,572	17,337,905
QUANTA SERVICES INC	11,755	442,576	1,347,828
QUEST DIAGNOSTICS INC	10,113	988,196	1,749,650
RALPH LAUREN CORP	4,166	394,312	495,171
RAYMOND JAMES FINANCIAL INC	15,591	900,577	1,565,336
RAYTHEON TECHNOLOGIES CORP	126,585	9,299,569	10,893,905
REALTY INCOME CORP	45,354	2,796,833	3,246,893
REGENCY CENTERS CORP	13,391	904,726	1,009,012
REGENERON PHARMACEUTICALS	8,844	3,697,247	5,585,163
REGIONS FINANCIAL CORP	80,188	1,285,574	1,748,098
REPUBLIC SERVICES INC	18,092	1,181,237	2,522,929
RESMED INC	12,237	1,137,049	3,187,494
ROBERT HALF INTL INC	9,524	535,269	1,062,116
ROCKWELL AUTOMATION INC	9,757	1,849,257	3,403,729
ROLLINS INC	19,545	530,695	668,634
ROPER TECHNOLOGIES INC	8,869	2,388,847	4,362,306
ROSS STORES INC	30,036	2,309,600	3,432,514
ROYAL CARIBBEAN CRUISES LTD	19,113	2,246,189	1,469,790
S+P GLOBAL INC	20,287	3,457,711	9,574,044
SALESFORCE.COM INC	82,545	10,605,786	20,977,161
SBA COMMUNICATIONS CORP	9,213	1,607,750	3,584,041
SCHLUMBERGER LTD	123,208	7,001,545	3,690,080
SCHWAB (CHARLES) CORP	126,376	5,728,346	10,628,222
SEAGATE TECHNOLOGY HOLDINGS	17,516	684,685	1,978,958
SEALED AIR CORP	12,665	599,561	854,508
SEMPRA ENERGY	26,855	3,242,778	3,552,379
SERVICENOW INC	16,630	4,840,245	10,794,699
SHERWIN WILLIAMS CO/THE	20,386	2,737,497	7,179,134
SIGNATURE BANK	5,112	1,551,334	1,653,579
SIMON PROPERTY GROUP INC	27,647	4,167,318	4,417,161
SKYWORKS SOLUTIONS INC	13,879	1,462,110	2,153,188
SMITH (A.O.) CORP	10,893	668,895	935,164
SNAP ON INC	4,428	734,476	953,703
SOLAREDGE TECHNOLOGIES INC	4,428	1,279,023	1,242,364
SOUTHERN CO/THE	89,098	4,568,137	6,110,341
SOUTHWEST AIRLINES CO	49,732	2,607,342	2,130,519
STANLEY BLACK + DECKER INC	13,704	2,242,282	2,584,848
STARBUCKS CORP	99,264	5,800,036	11,610,910
STATE STREET CORP	29,998	2,738,189	2,789,814
STERIS PLC	8,506	1,338,233	2,070,445
STRYKER CORP	28,249	4,536,458	7,554,348
SVB FINANCIAL GROUP	4,934	1,382,370	3,346,436
SYNCHRONY FINANCIAL	45,780	1,640,678	2,123,734
SYNOPSYS INC	12,835	1,184,961	4,729,698
SYSCO CORP	43,024	2,541,023	3,379,535

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
T MOBILE US INC	49,359	4,489,789	5,724,657
T ROWE PRICE GROUP INC	19,090	1,928,454	3,753,858
TAKE TWO INTERACTIVE SOFTWRE	9,786	1,045,981	1,739,168
TAPESTRY INC	22,891	894,828	929,375
TARGET CORP	41,520	2,680,106	9,609,389
TE CONNECTIVITY LTD	27,593	2,574,556	4,451,855
TELEDYNE TECHNOLOGIES INC	3,986	1,360,541	1,741,444
TELEFLEX INC	3,870	1,023,980	1,271,218
TERADYNE INC	13,859	1,068,585	2,266,362
TESLA INC	68,587	47,880,433	72,481,370
TEXAS INSTRUMENTS INC	77,730	7,659,035	14,649,773
TEXTRON INC	19,309	1,013,610	1,490,655
THERMO FISHER SCIENTIFIC INC	33,341	6,884,067	22,246,449
TJX COMPANIES INC	101,542	3,872,565	7,709,069
TRACTOR SUPPLY COMPANY	9,615	666,896	2,294,139
TRANE TECHNOLOGIES PLC	19,985	1,376,490	4,037,570
TRANSDIGM GROUP INC	4,403	1,391,297	2,801,541
TRAVELERS COS INC/THE	20,981	2,798,276	3,282,058
TRIMBLE INC	21,135	1,517,771	1,842,761
TRUIST FINANCIAL CORP	112,345	5,335,355	6,577,800
TWITTER INC	67,114	2,534,977	2,900,667
TYLER TECHNOLOGIES INC	3,544	1,181,526	1,906,495
TYSON FOODS INC CL A	25,331	2,001,482	2,207,850
UDR INC	23,042	924,322	1,382,290
ULTA BEAUTY INC	4,707	1,051,431	1,940,884
UNDER ARMOUR INC CLASS A	14,869	201,772	315,074
UNDER ARMOUR INC CLASS C	18,338	223,357	330,818
UNION PACIFIC CORP	54,204	6,779,520	13,655,614
UNITED AIRLINES HOLDINGS INC	26,781	1,469,466	1,172,472
UNITED PARCEL SERVICE CL B	61,168	7,207,414	13,110,749
UNITED RENTALS INC	6,225	949,719	2,068,505
UNITEDHEALTH GROUP INC	79,295	18,067,559	39,817,191
UNIVERSAL HEALTH SERVICES B	6,641	713,708	861,072
US BANCORP	113,549	6,082,733	6,378,047
VALERO ENERGY CORP	34,367	2,799,355	2,581,305
VENTAS INC	32,725	2,026,126	1,672,902
VERISIGN INC	8,496	1,089,217	2,156,455
VERISK ANALYTICS INC	13,893	1,402,392	3,177,746
VERIZON COMMUNICATIONS INC	351,275	17,808,983	18,252,249
VERTEX PHARMACEUTICALS INC	21,824	3,340,804	4,792,550
VF CORP	27,794	1,940,548	2,035,077
VIACOMCBS INC CLASS B	50,946	2,466,359	1,537,550
VIATRIS INC	100,133	1,536,212	1,354,799
VISA INC CLASS A SHARES	141,136	16,150,587	30,585,583
VORNADO REALTY TRUST	13,843	1,003,682	579,468
VULCAN MATERIALS CO	11,398	1,397,974	2,365,997
WABTEC CORP	15,488	1,115,440	1,426,600
WALGREENS BOOTS ALLIANCE INC	60,366	4,263,780	3,148,691
WALMART INC	120,329	12,106,990	17,410,403
WALT DISNEY CO/THE	152,813	15,720,539	23,669,206
WASTE MANAGEMENT INC	32,598	2,752,644	5,440,606
WATERS CORP	5,154	1,005,371	1,920,380
WEC ENERGY GROUP INC	26,510	1,880,468	2,573,326
WELLS FARGO + CO	336,186	17,575,069	16,130,204

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WELLTOWER INC	37,543	2,554,332	3,220,063
WEST PHARMACEUTICAL SERVICES	6,375	1,342,648	2,989,939
WESTERN DIGITAL CORP	25,358	1,995,042	1,653,595
WESTROCK CO	21,975	1,255,963	974,811
WEYERHAEUSER CO	63,015	2,164,375	2,594,958
WHIRLPOOL CORP	5,166	869,629	1,212,254
WILLIAMS COS INC	102,150	2,892,291	2,659,986
WILLIS TOWERS WATSON PLC	10,846	1,745,064	2,575,817
WR BERKLEY CORP	11,502	787,657	947,650
WW GRAINGER INC	3,758	832,632	1,947,546
WYNN RESORTS LTD	9,257	1,365,158	787,215
XCEL ENERGY INC	45,269	2,365,962	3,064,711
XILINX INC	20,818	1,493,675	4,414,041
XYLEM INC	15,317	1,055,884	1,836,815
YUM BRANDS INC	24,860	2,036,849	3,452,060
ZEBRA TECHNOLOGIES CORP CL A	4,490	1,125,703	2,672,448
ZIMMER BIOMET HOLDINGS INC	17,552	2,041,837	2,229,806
ZIONS BANCORP NA	13,264	632,705	837,754
ZOETIS INC	39,894	3,025,952	9,735,333

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Fixed Income and Short-Term Securities	1,927,100,221	1,934,704,165	1,973,169,299
ABBVIE INC 3.60% due 05/14/25	5,000,000	5,055,663	5,317,117
ABBVIE INC 4.50% due 05/14/35	7,150,000	7,628,167	8,552,989
AETNA INC 6.63% due 06/15/36	1,785,000	2,619,602	2,530,351
AGILENT TECHNOLOGIES INC 2.30% due 03/12/31	3,040,000	3,034,981	3,010,301
ALEXANDRIA REAL ESTATE E 2.00% due 05/18/32	1,830,000	1,824,761	1,747,663
ALTRIA GROUP INC 3.40% due 02/04/41	2,130,000	2,117,858	1,964,789
ALTRIA GROUP INC 3.40% due 05/06/30	770,000	767,948	796,669
AMAZON.COM INC 2.88% due 05/12/41	2,240,000	2,231,757	2,326,126
AMEREN ILLINOIS CO 4.50% due 03/15/49	720,000	719,403	915,838
AMERICAN HOMES 4 RENT 1.00% due 10/17/52	1,637,194	17	16
AMERICREDIT AUTOMOBILE RECEIVA 1.01% due 01/19/27	1,400,000	1,399,700	1,376,384
AMERICREDIT AUTOMOBILE RECEIVA 1.06% due 08/18/26	900,000	899,956	897,732
AMERICREDIT AUTOMOBILE RECEIVA 1.41% due 08/18/27	1,500,000	1,499,758	1,487,345
AMERICREDIT AUTOMOBILE RECEIVA 1.48% due 01/21/25	1,700,000	1,699,920	1,708,174
AMERICREDIT AUTOMOBILE RECEIVA 1.48% due 02/18/26	500,000	499,981	502,932
AMERICREDIT AUTOMOBILE RECEIVA 2.32% due 07/18/25	2,800,000	2,799,553	2,839,919
AMERICREDIT AUTOMOBILE RECEIVA 2.74% due 04/18/25	1,700,000	1,699,799	1,734,546
AMERICREDIT AUTOMOBILE RECEIVA 3.36% due 02/18/25	900,000	899,898	920,237
AMGEN INC 2.20% due 02/21/27	2,435,000	2,454,669	2,492,478
ANHEUSER BUSCH INBEV WOR 5.55% due 01/23/49	3,360,000	4,349,323	4,648,418
ANTHEM INC 4.38% due 12/01/47	400,000	426,326	487,302
ANTHEM INC 4.63% due 05/15/42	1,275,000	1,513,192	1,584,408
ARCH CAPITAL FINANCE LLC 4.01% due 12/15/26	2,980,000	3,049,928	3,269,701
ARIZONA PUBLIC SERVICE 2.20% due 12/15/31	3,460,000	3,409,384	3,357,742
ARIZONA PUBLIC SERVICE 3.35% due 05/15/50	580,000	577,370	590,474
ASTRAZENECA FINANCE LLC 2.25% due 05/28/31	510,000	509,397	513,569
AT+T INC 3.10% due 02/01/43	1,440,000	1,439,342	1,399,882
AT+T INC 4.30% due 02/15/30	275,000	273,565	309,510
AT+T INC 4.55% due 03/09/49	875,000	944,616	1,041,968
AT+T INC 4.85% due 03/01/39	5,340,000	5,163,402	6,382,769
AT+T INC 4.90% due 08/15/37	150,000	168,111	181,252
ATLANTIC CITY ELECTRIC 2.30% due 03/15/31	1,475,000	1,474,264	1,481,324
AUTOZONE INC 1.65% due 01/15/31	470,000	468,749	442,301
AUTOZONE INC 3.75% due 04/18/29	2,320,000	2,315,154	2,531,962
BALTIMORE GAS + ELECTRIC 2.40% due 08/15/26	5,210,000	5,047,958	5,343,063
BANK 1.74% due 11/15/53	2,800,000	2,826,950	2,711,793
BANK 1.90% due 04/15/63	5,500,000	5,553,139	5,381,663
BANK 2.02% due 05/15/64	7,504,000	7,577,887	7,404,004
BANK 3.28% due 11/15/54	10,000,000	10,089,757	10,564,811
BANK 3.43% due 02/15/61	5,700,000	5,752,620	6,077,215
BANK OF AMERICA CORP 1.32% due 06/19/26	3,060,000	3,084,381	3,027,500
BANK OF AMERICA CORP 2.30% due 07/21/32	4,285,000	4,285,000	4,213,042
BANK OF AMERICA CORP 2.69% due 04/22/32	2,795,000	2,795,000	2,836,440
BANK OF AMERICA CORP 4.00% due 01/22/25	3,030,000	3,009,778	3,236,004
BANK OF AMERICA CORP 4.08% due 03/20/51	3,465,000	4,281,744	4,167,794
BANK OF AMERICA CORP 4.20% due 08/26/24	6,850,000	7,105,556	7,342,234
BANK OF AMERICA CORP 4.27% due 07/23/29	1,000,000	996,403	1,114,942
BANK OF AMERICA CORP 4.30% due 12/31/99	845,000	845,000	854,506
BARCLAYS COMMERCIAL MORTGAGE S 1.79% due 04/15/53	6,700,000	6,763,667	6,478,087
BARCLAYS PLC 2.67% due 03/10/32	6,490,000	6,490,000	6,436,579
BARCLAYS PLC 4.61% due 02/15/23	3,055,000	3,060,516	3,068,066

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BARCLAYS PLC 4.97% due 05/16/29	1,000,000	1,000,000	1,140,620
BARRICK NA FINANCE LLC 5.75% due 05/01/43	1,370,000	1,685,357	1,861,313
BAT CAPITAL CORP 2.73% due 03/25/31	3,350,000	3,350,000	3,250,912
BAY AREA CA TOLL AUTH TOLL BRI 6.26% due 04/01/49	2,850,000	3,856,015	4,554,747
BENCHMARK MORTGAGE TRUST 1.70% due 12/17/53	2,800,000	2,827,104	2,678,717
BENCHMARK MORTGAGE TRUST 1.82% due 02/15/54	6,500,000	6,563,043	6,318,795
BENCHMARK MORTGAGE TRUST 1.91% due 04/15/54	5,700,000	5,699,812	5,653,694
BENCHMARK MORTGAGE TRUST 2.01% due 03/15/54	3,000,000	3,029,323	3,012,778
BENCHMARK MORTGAGE TRUST 2.10% due 07/15/54	6,400,000	6,462,581	6,366,207
BENCHMARK MORTGAGE TRUST 2.26% due 03/15/54	3,100,000	3,130,313	3,103,679
BENCHMARK MORTGAGE TRUST 2.27% due 04/15/54	3,600,000	3,635,183	3,626,455
BENCHMARK MORTGAGE TRUST 2.42% due 12/15/54	6,500,000	6,564,506	6,608,215
BENCHMARK MORTGAGE TRUST 2.67% due 12/15/72	6,500,000	6,562,797	6,679,117
BENCHMARK MORTGAGE TRUST 3.40% due 01/15/51	5,910,000	5,962,245	6,268,768
BOEING CO 2.20% due 02/04/26	5,120,000	5,120,000	5,118,780
BOEING CO 3.63% due 02/01/31	1,510,000	1,509,182	1,610,241
BOEING CO 3.75% due 02/01/50	1,815,000	1,800,342	1,886,398
BP CAP MARKETS AMERICA 2.94% due 06/04/51	660,000	660,000	633,511
BP CAP MARKETS AMERICA 3.79% due 02/06/24	2,200,000	2,200,000	2,315,896
BP CAPITAL MARKETS PLC 4.38% due 12/31/99	2,840,000	2,840,000	2,967,800
BRIXMOR OPERATING PART 2.50% due 08/16/31	605,000	603,099	592,045
BRIXMOR OPERATING PART 4.13% due 06/15/26	2,450,000	2,468,431	2,653,752
BURLINGTN NORTH SANTA FE 2.88% due 06/15/52	1,375,000	1,367,242	1,375,264
CARLISLE COS INC 2.20% due 03/01/32	4,895,000	4,872,054	4,714,149
CARMAX AUTO OWNER TRUST 1.25% due 05/17/27	990,000	989,902	971,890
CARMAX AUTO OWNER TRUST 1.30% due 08/17/26	1,600,000	1,599,713	1,594,506
CARMAX AUTO OWNER TRUST 1.34% due 02/16/27	1,200,000	1,199,948	1,187,660
CARMAX AUTO OWNER TRUST 1.38% due 07/15/27	900,000	899,661	882,482
CARVANA AUTO RECEIVABLES TRUST 1.42% due 08/10/27	200,000	199,968	196,419
CARVANA AUTO RECEIVABLES TRUST 1.98% due 02/10/28	400,000	399,845	399,718
CBOE GLOBAL MARKETS INC 1.63% due 12/15/30	3,160,000	3,142,736	3,001,513
CD COMMERCIAL MORTGAGE TRUST 2.66% due 08/15/57	5,400,000	5,450,857	5,479,688
CDW LLC/CDW FINANCE 2.67% due 12/01/26	2,715,000	2,715,000	2,781,803
CELULOSA ARAUCO CONSTITU 3.88% due 11/02/27	721,000	775,031	766,070
CELULOSA ARAUCO CONSTITU 4.50% due 08/01/24	231,000	246,120	245,440
CENOVUS ENERGY INC 4.40% due 04/15/29	2,165,000	2,164,045	2,395,299
CENOVUS ENERGY INC 5.40% due 06/15/47	1,170,000	1,211,603	1,456,571
CENTERPOINT ENER HOUSTON 3.95% due 03/01/48	910,000	906,320	1,084,552
CENTERPOINT ENERGY INC 3.70% due 09/01/49	890,000	882,832	961,278
CF INDUSTRIES INC 5.38% due 03/15/44	1,715,000	2,194,274	2,162,787
CHARLES SCHWAB CORP 1.65% due 03/11/31	3,240,000	3,234,282	3,111,477
CHARTER COMM OPT LLC/CAP 3.70% due 04/01/51	385,000	387,997	372,213
CHARTER COMM OPT LLC/CAP 3.90% due 06/01/52	1,205,000	1,152,218	1,208,334
CHARTER COMM OPT LLC/CAP 5.38% due 05/01/47	1,250,000	1,247,421	1,492,007
CHARTER COMM OPT LLC/CAP 5.75% due 04/01/48	750,000	863,792	935,294
CHARTER COMM OPT LLC/CAP 6.38% due 10/23/35	2,500,000	3,023,273	3,229,363
CHARTER COMM OPT LLC/CAP 6.48% due 10/23/45	1,375,000	1,595,479	1,877,682
CHEVRON CORP 3.08% due 05/11/50	925,000	925,000	981,946
CIGNA CORP 2.38% due 03/15/31	1,370,000	1,368,534	1,377,042
CIGNA CORP 2.40% due 03/15/30	1,900,000	1,897,327	1,916,759
CIGNA CORP 3.20% due 03/15/40	2,110,000	2,225,961	2,185,805
CITIBANK CREDIT CARD ISSUANCE 3.96% due 10/13/30	5,300,000	5,296,754	6,075,473

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CITICORP MORTGAGE SECURITIES, 5.00% due 07/25/35	52,512	50,710	51,268
CITIFINANCIAL CREDIT CO 7.88% due 02/01/25	1,800,000	2,017,581	2,126,943
CITIGROUP COMMERCIAL MORTGAGE 3.20% due 08/15/50	7,000,000	7,023,903	7,344,430
CITIGROUP COMMERCIAL MORTGAGE 4.15% due 11/10/51	5,800,000	5,853,305	6,445,933
CITIGROUP INC 2.56% due 05/01/32	1,285,000	1,285,000	1,291,664
CITIGROUP INC 2.98% due 11/05/30	3,950,000	4,164,410	4,101,898
CITIGROUP INC 3.67% due 07/24/28	4,040,000	3,974,506	4,357,308
CITIGROUP INC 4.13% due 07/25/28	5,000,000	5,585,374	5,487,031
CITIGROUP INC 4.45% due 09/29/27	3,165,000	3,269,194	3,529,039
CITIGROUP INC 4.50% due 01/14/22	2,985,000	2,985,748	2,988,483
CLEVELAND CLINIC FOUND 4.86% due 01/01/14	1,175,000	1,230,964	1,746,775
CLEVELAND ELECTRIC ILLUM 5.50% due 08/15/24	5,357,000	5,670,698	5,896,008
CMS ENERGY CORP 4.75% due 06/01/50	665,000	665,000	723,188
CNOOC FINANCE 2013 LTD 2.88% due 09/30/29	1,176,000	1,170,663	1,210,289
COMCAST CORP 2.80% due 01/15/51	1,175,000	1,137,427	1,131,998
COMM MORTGAGE TRUST 3.55% due 09/10/47	1,537,344	1,588,574	1,579,991
COMM MORTGAGE TRUST 3.76% due 08/10/48	5,000,000	5,217,360	5,343,892
COMM MORTGAGE TRUST 4.05% due 10/10/46	5,122,043	5,292,812	5,352,907
COMMONWEALTH EDISON CO 4.00% due 03/01/48	700,000	699,884	817,619
CON EDISON CO OF NY INC 4.13% due 05/15/49	1,920,000	2,159,207	2,197,803
CONOCOPHILLIPS COMPANY 1.06% due 05/15/22	5,000,000	5,008,771	5,013,456
CONOCOPHILLIPS HLDG CO 6.95% due 04/15/29	2,000,000	2,415,117	2,631,244
CONSTELLATION BRANDS INC 4.65% due 11/15/28	1,155,000	1,152,650	1,327,771
CONTINENTAL RESOURCES 3.80% due 06/01/24	2,860,000	2,865,949	2,984,310
CONTINENTAL RESOURCES 4.50% due 04/15/23	381,000	389,303	392,609
CORPORATE OFFICE PROP LP 2.90% due 12/01/33	1,520,000	1,512,860	1,484,571
CREDIT SUISSE FIRST BOSTON MOR 6.00% due 12/25/35	1,567,486	1,312,649	1,030,615
CSAIL COMMERCIAL MORTGAGE TRUS 2.49% due 03/15/54	6,400,000	6,462,618	6,517,526
CSAIL COMMERCIAL MORTGAGE TRUS 2.72% due 12/15/52	5,600,000	5,652,709	5,738,634
CSAIL COMMERCIAL MORTGAGE TRUS 2.76% due 09/15/52	3,000,000	3,028,068	3,113,943
CSAIL COMMERCIAL MORTGAGE TRUS 3.23% due 06/15/57	8,753,619	8,813,798	9,041,830
CSX CORP 2.40% due 02/15/30	850,000	850,253	863,165
CVS HEALTH CORP 4.30% due 03/25/28	443,000	476,644	497,129
CVS HEALTH CORP 5.13% due 07/20/45	400,000	400,467	519,946
DEUTSCHE BANK NY 1.27% due 11/16/27	1,010,000	1,010,000	1,008,204
DEUTSCHE BANK NY 2.13% due 11/24/26	615,000	615,000	613,991
DEUTSCHE BANK NY 2.31% due 11/16/27	770,000	770,000	769,657
DEUTSCHE BANK NY 3.95% due 02/27/23	1,275,000	1,274,388	1,314,702
DEUTSCHE BANK NY 5.00% due 02/14/22	1,800,000	1,799,986	1,808,159
DEVON ENERGY CORPORATION 5.60% due 07/15/41	820,000	943,674	1,028,544
DIAMONDBACK ENERGY INC 2.88% due 12/01/24	2,300,000	2,298,606	2,386,052
DIAMONDBACK ENERGY INC 3.25% due 12/01/26	1,375,000	1,463,008	1,450,109
DISCOVERY COMMUNICATIONS 3.63% due 05/15/30	2,670,000	2,670,000	2,854,407
DOLLAR TREE INC 2.65% due 12/01/31	3,920,000	3,909,495	3,928,554
DOMINION ENERGY INC 4.60% due 03/15/49	460,000	459,857	573,915
DOMINION ENERGY INC 4.70% due 12/01/44	405,000	518,460	499,363
DRIVE AUTO RECEIVABLES TRUST 0.65% due 07/15/25	1,100,000	1,099,911	1,098,313
DRIVE AUTO RECEIVABLES TRUST 1.42% due 03/17/25	700,000	699,958	701,806
DUKE ENERGY CAROLINAS 3.95% due 03/15/48	3,085,000	3,071,500	3,553,701
DUKE ENERGY FLORIDA LLC 2.40% due 12/15/31	2,330,000	2,326,509	2,358,631
ECOPETROL SA 5.88% due 09/18/23	1,600,000	1,652,419	1,696,016
EMBRAER NETHERLANDS FINA 5.05% due 06/15/25	490,000	501,463	506,538

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EMBRAER NETHERLANDS FINA 5.40% due 02/01/27	1,000,000	1,032,876	1,041,250
ENERGY TRANSFER LP 4.95% due 06/15/28	1,115,000	1,113,598	1,254,264
ENERGY TRANSFER LP 5.00% due 05/15/50	1,370,000	1,368,952	1,576,456
ENTERGY ARKANSAS LLC 2.65% due 06/15/51	3,315,000	3,302,343	3,080,552
EQUINOR ASA 2.38% due 05/22/30	1,335,000	1,328,450	1,356,238
EVERGY KANSAS CENTRAL 4.13% due 03/01/42	2,856,000	3,023,849	3,300,156
EVERGY METRO 4.20% due 03/15/48	1,560,000	1,558,760	1,858,108
FANNIE MAE 0.25% due 05/22/23	1,700,000	1,697,628	1,692,853
FANNIE MAE 0.25% due 11/27/23	2,500,000	2,498,195	2,478,082
FANNIE MAE 0.38% due 08/25/25	5,080,000	5,062,617	4,941,134
FANNIE MAE 0.50% due 11/07/25	1,700,000	1,695,301	1,658,650
FANNIE MAE 0.63% due 04/22/25	4,800,000	4,793,455	4,733,682
FANNIE MAE 1.63% due 01/07/25	4,100,000	4,091,967	4,174,128
FANNIE MAE 2.00% due 03/25/33	480,000	430,095	482,732
FANNIE MAE 2.38% due 01/19/23	280,000	279,655	285,733
FANNIE MAE 2.50% due 01/25/43	5,957,000	5,244,966	6,142,264
FANNIE MAE 2.50% due 02/05/24	250,000	249,619	258,852
FANNIE MAE 2.50% due 05/25/43	6,300,000	5,924,016	6,547,492
FANNIE MAE 2.50% due 06/25/43	1,724,000	1,569,634	1,748,276
FANNIE MAE 3.00% due 07/25/32	605,000	583,537	635,389
FANNIE MAE 3.00% due 07/25/43	2,469,000	2,352,562	2,643,787
FANNIE MAE 3.50% due 03/25/43	2,106,854	2,131,158	2,347,796
FANNIE MAE 4.50% due 05/25/35	121,748	126,588	132,159
FANNIE MAE 4.50% due 10/25/34	43,286	45,645	47,348
FANNIE MAE 5.00% due 04/25/33	182,160	195,206	200,804
FANNIE MAE 5.50% due 06/25/33	846,972	922,661	952,725
FANNIE MAE 5.50% due 11/25/32	258,925	281,089	293,623
FANNIE MAE 5.50% due 12/25/32	424,287	461,083	472,765
FANNIE MAE 5.50% due 12/25/35	1,491,000	1,738,306	1,772,210
FANNIE MAE 6.00% due 04/18/26	101,404	107,285	110,783
FANNIE MAE 7.50% due 07/25/22	220	236	223
FANNIEMAE ACES 1.95% due 01/25/30	4,201,270	4,165,390	4,254,126
FANNIEMAE ACES 2.90% due 01/25/28	1,037,172	1,028,087	1,056,801
FED HM LN PC POOL C03818 3.50% due 04/01/42	1,051,552	1,102,151	1,136,181
FED HM LN PC POOL C80038 7.50% due 06/01/23	1,945	1,981	2,004
FED HM LN PC POOL C91960 3.50% due 11/01/37	337,738	335,863	360,098
FED HM LN PC POOL C91967 3.00% due 12/01/37	1,109,301	1,084,925	1,163,372
FED HM LN PC POOL G08534 3.00% due 06/01/43	3,084,501	3,307,193	3,256,577
FED HM LN PC POOL G08632 3.50% due 03/01/45	347,948	338,726	371,868
FED HM LN PC POOL G08681 3.50% due 12/01/45	420,306	411,538	448,712
FED HM LN PC POOL G08731 2.50% due 11/01/46	296,089	312,241	303,628
FED HM LN PC POOL G08747 3.00% due 02/01/47	5,545,368	5,864,352	5,854,180
FED HM LN PC POOL G08768 4.50% due 06/01/47	251,986	258,214	272,085
FED HM LN PC POOL G08774 3.50% due 08/01/47	498,985	497,612	529,888
FED HM LN PC POOL G08775 4.00% due 08/01/47	279,558	280,046	298,034
FED HM LN PC POOL G08785 4.00% due 10/01/47	359,883	360,374	383,583
FED HM LN PC POOL G08792 3.50% due 12/01/47	2,073,394	2,047,390	2,199,072
FED HM LN PC POOL G08799 3.00% due 02/01/48	396,235	414,036	412,941
FED HM LN PC POOL G08809 4.00% due 04/01/48	476,975	478,140	509,845
FED HM LN PC POOL G16177 2.00% due 01/01/32	1,149,251	1,095,453	1,181,515
FED HM LN PC POOL G61502 5.00% due 02/01/48	327,557	341,439	360,435
FED HM LN PC POOL G61582 4.00% due 08/01/48	557,706	571,640	599,421

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FED HM LN PC POOL J34888 2.50% due 07/01/31	1,123,871	1,095,128	1,169,402
FED HM LN PC POOL Q44452 3.00% due 11/01/46	628,707	667,197	658,979
FED HM LN PC POOL Q52319 3.50% due 11/01/47	201,477	199,838	213,502
FED HM LN PC POOL Q56364 4.00% due 05/01/48	1,478,660	1,484,191	1,571,740
FED HM LN PC POOL Q59805 4.50% due 11/01/48	626,043	655,478	672,070
FED HM LN PC POOL QA7234 3.00% due 02/01/50	2,105,585	2,197,856	2,188,738
FED HM LN PC POOL QC0039 2.50% due 03/01/51	346,728	360,340	357,684
FED HM LN PC POOL SD8024 3.00% due 11/01/49	143,140	150,287	148,376
FED HM LN PC POOL SD8075 3.50% due 07/01/50	1,423,860	1,503,100	1,501,007
FED HM LN PC POOL SD8090 2.00% due 09/01/50	4,651,399	4,707,806	4,641,198
FED HM LN PC POOL SD8104 1.50% due 11/01/50	1,815,495	1,774,091	1,754,526
FED HM LN PC POOL SD8134 2.00% due 03/01/51	1,313,299	1,311,657	1,310,419
FED HM LN PC POOL SD8141 2.50% due 04/01/51	8,377,659	8,594,159	8,560,241
FED HM LN PC POOL ZK8515 3.00% due 01/01/32	183,384	194,236	192,990
FED HM LN PC POOL ZL3242 3.50% due 06/01/42	132,325	142,342	142,429
FED HM LN PC POOL ZS4754 3.00% due 02/01/48	435,392	442,613	453,554
FED HM LN PC POOL ZS4772 4.00% due 06/01/48	443,280	444,008	471,384
FEDERAL FARM CREDIT BANK 0.30% due 06/08/23	5,000,000	4,996,318	4,982,266
FEDERAL FARM CREDIT BANK 0.50% due 12/08/23	4,500,000	4,500,000	4,531,604
FEDERAL FARM CREDIT BANK 0.95% due 04/01/25	2,300,000	2,339,848	2,301,278
FEDERAL FARM CREDIT BANK 1.21% due 03/03/25	5,775,000	5,846,934	5,829,775
FEDERAL FARM CREDIT BANK 2.83% due 12/29/23	12,995,000	12,959,302	13,588,149
FEDERAL FARM CREDIT BANK 3.05% due 08/23/23	244,000	249,452	254,559
FEDERAL FARM CREDIT BANK 3.16% due 08/04/31	5,000,000	5,062,110	5,627,229
FHLMC MULTIFAMILY STRUCTURED P 3.00% due 01/25/24	585,000	590,364	605,806
FHLMC MULTIFAMILY STRUCTURED P 3.24% due 09/25/24	1,250,000	1,313,855	1,314,015
FHLMC MULTIFAMILY STRUCTURED P 3.92% due 09/25/28	2,350,000	2,359,626	2,671,849
FHLMC MULTIFAMILY STRUCTURED P 3.99% due 05/25/33	3,900,000	3,955,544	4,539,623
FIDELITY NATL INFO SERV 2.25% due 03/01/31	3,150,000	3,131,906	3,080,501
FIFTH THIRD BANCORP 3.50% due 03/15/22	2,200,000	2,202,655	2,207,342
FLORIDA POWER + LIGHT CO 3.95% due 03/01/48	1,100,000	1,094,490	1,304,483
FLORIDA POWER LIGHT CO 2.88% due 12/04/51	1,670,000	1,669,320	1,693,630
FNMA POOL AL7487 4.00% due 10/01/45	1,811,647	1,858,794	1,977,617
FNMA POOL AL9781 4.50% due 02/01/46	549,139	612,684	604,368
FNMA POOL AM3646 2.64% due 07/01/23	2,000,000	2,021,433	2,038,578
FNMA POOL AM8041 2.45% due 04/01/25	770,912	807,787	794,625
FNMA POOL AN3131 2.25% due 11/01/26	1,886,856	1,818,767	1,939,625
FNMA POOL AO7352 3.50% due 08/01/42	893,322	878,981	960,921
FNMA POOL AQ8490 3.00% due 01/01/43	271,698	264,274	286,713
FNMA POOL AS1092 4.00% due 11/01/43	335,741	339,128	368,745
FNMA POOL AS1317 4.00% due 12/01/43	238,773	240,894	261,831
FNMA POOL AS3114 2.50% due 08/01/29	146,343	142,737	152,860
FNMA POOL AS6191 3.50% due 11/01/45	1,136,341	1,112,666	1,214,037
FNMA POOL AS6311 3.50% due 12/01/45	201,308	197,173	214,783
FNMA POOL AS7671 3.00% due 08/01/46	473,829	490,482	495,720
FNMA POOL AS8269 3.00% due 11/01/46	352,413	372,596	369,717
FNMA POOL AS8572 3.50% due 12/01/46	1,923,611	1,926,963	2,048,690
FNMA POOL AS8650 3.00% due 01/01/47	962,061	938,405	1,009,183
FNMA POOL AS9618 4.50% due 05/01/47	294,825	303,798	319,365
FNMA POOL AS9986 4.50% due 07/01/47	625,544	679,714	680,305
FNMA POOL AU1706 3.00% due 08/01/43	1,458,683	1,547,374	1,537,171
FNMA POOL AY8604 3.50% due 04/01/45	232,033	241,619	248,533

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FNMA POOL BD2402 3.00% due 12/01/31	912,675	910,583	958,747
FNMA POOL BH4101 3.50% due 10/01/47	3,159,928	3,354,851	3,352,071
FNMA POOL BH5739 4.50% due 11/01/47	358,325	389,563	390,176
FNMA POOL BJ0669 3.50% due 03/01/33	420,160	424,312	446,525
FNMA POOL BL1997 3.11% due 04/01/24	2,150,000	2,158,012	2,230,060
FNMA POOL BL5930 1.75% due 03/01/27	2,590,975	2,601,269	2,624,006
FNMA POOL BL8919 0.76% due 10/01/25	2,435,332	2,447,399	2,389,101
FNMA POOL BM2004 4.50% due 01/01/48	71,833	75,175	77,553
FNMA POOL BM4092 2.50% due 08/01/43	731,953	774,954	754,158
FNMA POOL BM4716 3.50% due 12/01/30	226,023	226,151	239,067
FNMA POOL BN0340 4.50% due 12/01/48	236,757	249,105	253,418
FNMA POOL BN0641 4.00% due 09/01/48	1,579,270	1,695,300	1,679,936
FNMA POOL BN6824 4.00% due 03/01/49	894,240	959,695	951,496
FNMA POOL BP6618 2.50% due 08/01/50	3,488,438	3,582,953	3,562,430
FNMA POOL BP8607 2.50% due 06/01/50	4,774,305	4,905,905	4,875,570
FNMA POOL BR7793 2.50% due 04/01/51	3,721,664	3,857,859	3,803,498
FNMA POOL CA0349 5.00% due 09/01/47	375,646	397,694	412,586
FNMA POOL CA0562 5.00% due 10/01/47	1,174,832	1,241,895	1,288,741
FNMA POOL CA0789 3.50% due 11/01/32	262,130	263,524	279,913
FNMA POOL CA1831 4.00% due 06/01/33	336,717	346,139	355,884
FNMA POOL FM0021 4.00% due 03/01/49	3,365,449	3,614,925	3,575,664
FNMA POOL FM3994 3.50% due 07/01/47	2,959,091	3,208,965	3,192,738
FNMA POOL FM4132 3.00% due 09/01/46	1,132,138	1,213,478	1,194,346
FNMA POOL MA0971 4.00% due 02/01/42	143,431	144,916	157,501
FNMA POOL MA2781 2.50% due 10/01/46	1,018,940	955,516	1,046,029
FNMA POOL MA2863 3.00% due 01/01/47	1,286,572	1,360,305	1,349,798
FNMA POOL MA2995 4.00% due 05/01/47	505,196	508,623	543,099
FNMA POOL MA3027 4.00% due 06/01/47	2,224,646	2,279,285	2,380,427
FNMA POOL MA3101 4.50% due 08/01/47	275,701	283,871	297,794
FNMA POOL MA3183 4.00% due 11/01/47	346,418	347,924	371,130
FNMA POOL MA3184 4.50% due 11/01/47	391,103	404,346	422,401
FNMA POOL MA3238 3.50% due 01/01/48	2,878,725	3,035,217	3,048,417
FNMA POOL MA3284 3.50% due 02/01/33	847,840	855,452	896,823
FNMA POOL MA3416 4.50% due 07/01/48	2,041,386	2,192,114	2,185,025
FNMA POOL MA3537 4.50% due 12/01/48	1,166,055	1,222,301	1,250,326
FNMA POOL MA3871 3.00% due 12/01/49	132,669	139,273	137,498
FNMA POOL MA3897 3.00% due 01/01/35	235,086	247,325	246,855
FNMA POOL MA3937 3.00% due 02/01/50	4,058,731	4,243,663	4,206,196
FNMA POOL MA3960 3.00% due 03/01/50	1,041,417	1,086,896	1,079,479
FNMA POOL MA4077 2.00% due 07/01/50	1,198,770	1,237,916	1,196,141
FNMA POOL MA4119 2.00% due 09/01/50	2,387,716	2,391,532	2,382,480
FNMA POOL MA4158 2.00% due 10/01/50	7,653,560	7,707,697	7,636,774
FNMA POOL MA4159 2.50% due 10/01/50	5,025,658	5,260,611	5,132,254
FNMA POOL MA4181 1.50% due 11/01/50	933,080	910,941	901,898
FNMA POOL MA4209 1.50% due 12/01/50	5,145,790	5,009,685	4,973,553
FNMA POOL MA4236 1.50% due 01/01/51	1,393,072	1,352,055	1,349,851
FNMA POOL MA4237 2.00% due 01/01/51	899,199	932,532	897,227
FNMA POOL MA4281 2.00% due 03/01/51	747,715	746,780	746,075
FNMA POOL MA4306 2.50% due 04/01/51	13,869,651	14,297,451	14,165,821
FNMA POOL MA4334 2.50% due 05/01/41	1,882,155	1,952,033	1,943,249
FNMA POOL MA4501 2.00% due 12/01/41	13,626,060	13,804,917	13,775,678
FNMA TBA 30 YR 3 3.00% due 01/13/52	1,000,000	1,037,310	1,035,963

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FNMA TBA 30 YR 3.5 3.50% due 02/25/49	3,000,000	3,156,094	3,158,173
FORD CREDIT AUTO OWNER TRUST 1.04% due 05/15/28	1,000,000	999,748	988,017
FORD MOTOR CREDIT CO LLC 3.10% due 05/04/23	3,500,000	3,493,569	3,565,625
FORD MOTOR CREDIT CO LLC 3.35% due 11/01/22	860,000	859,889	870,750
FREDDIE MAC 0.25% due 06/26/23	4,050,000	4,044,148	4,030,498
FREDDIE MAC 0.25% due 08/24/23	3,300,000	3,298,157	3,278,574
FREDDIE MAC 0.25% due 09/08/23	2,800,000	2,799,484	2,780,993
FREDDIE MAC 0.25% due 11/06/23	6,000,000	5,996,681	5,946,885
FREDDIE MAC 0.25% due 12/04/23	3,000,000	2,998,096	2,971,627
FREDDIE MAC 0.38% due 05/05/23	4,325,000	4,324,185	4,315,306
FREDDIE MAC 0.38% due 07/21/25	3,000,000	2,989,360	2,923,720
FREDDIE MAC 0.38% due 09/23/25	3,100,000	3,093,040	3,016,045
FREDDIE MAC 1.50% due 02/12/25	3,500,000	3,498,297	3,550,547
FREDDIE MAC 2.50% due 01/15/44	9,459,205	8,075,036	9,546,367
FREDDIE MAC 2.50% due 12/15/42	7,433,363	6,551,565	7,649,873
FREDDIE MAC 2.75% due 06/19/23	6,000,000	5,990,024	6,188,247
FREDDIE MAC 4.50% due 01/15/34	432,621	452,555	472,060
FREDDIE MAC 4.50% due 01/15/36	365,025	388,744	397,058
FREDDIE MAC 4.50% due 03/15/37	149,012	154,598	159,843
FREDDIE MAC 4.50% due 05/15/36	957,453	984,903	1,045,956
FREDDIE MAC 4.50% due 08/15/35	80,722	83,930	87,777
FREDDIE MAC 4.50% due 08/15/36	1,071,641	1,117,686	1,180,446
FREDDIE MAC 4.50% due 10/15/35	782,426	817,294	836,992
FREDDIE MAC 4.50% due 11/15/35	561,207	580,738	597,793
FREDDIE MAC 4.50% due 12/15/36	875,976	905,285	914,882
FREDDIE MAC 5.50% due 06/15/37	1,820,009	1,904,475	1,947,451
FREDDIE MAC 5.50% due 08/15/35	1,627,987	1,804,157	1,802,380
FREDDIE MAC 5.50% due 09/15/32	884,985	958,797	998,994
FREDDIE MAC 5.50% due 09/15/35	506,000	528,798	531,361
FREDDIE MAC 6.00% due 05/15/29	78,234	82,665	83,235
FREDDIE MAC 6.00% due 06/15/31	199,525	207,820	217,197
FREDDIE MAC 6.00% due 12/15/28	56,742	61,995	63,106
FREDDIE MAC 6.50% due 02/15/29	48,886	52,895	54,586
FREMONT CA UNIF SCH DIST ALAME 1.58% due 08/01/29	1,500,000	1,489,669	1,477,322
GENERAL MOTORS CO 6.60% due 04/01/36	1,290,000	1,726,428	1,744,785
GENERAL MOTORS CO 6.75% due 04/01/46	750,000	972,038	1,071,666
GENERAL MOTORS CO 6.80% due 10/01/27	555,000	554,023	681,224
GENERAL MOTORS FINL CO 2.90% due 02/26/25	2,135,000	2,136,774	2,207,361
GENERAL MOTORS FINL CO 3.95% due 04/13/24	1,380,000	1,376,640	1,452,080
GLENDALE CA CMNTY CLG DIST 1.60% due 08/01/26	1,000,000	1,022,603	1,002,280
GLOBAL PAYMENTS INC 2.65% due 02/15/25	1,200,000	1,199,825	1,233,213
GM FINANCIAL SECURITIZED TERM 1.04% due 05/17/27	1,350,000	1,349,573	1,330,955
GM FINANCIAL SECURITIZED TERM 3.62% due 06/17/24	400,000	399,940	408,190
GNMA II POOL 005260 4.50% due 12/20/41	1,294,508	1,370,560	1,444,557
GNMA II POOL MA1998 5.00% due 06/20/44	500,515	531,396	565,396
GNMA II POOL MA2076 5.00% due 07/20/44	434,385	461,184	490,397
GNMA II POOL MA2962 4.00% due 07/20/45	359,746	370,856	388,789
GNMA II POOL MA3522 4.00% due 03/20/46	737,521	758,178	783,488
GNMA II POOL MA3873 3.00% due 08/20/46	477,758	467,493	498,691
GNMA II POOL MA3937 3.50% due 09/20/46	141,984	141,761	149,435
GNMA II POOL MA4004 3.50% due 10/20/46	564,531	566,574	595,012
GNMA II POOL MA4006 4.50% due 10/20/46	584,160	609,999	645,694

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GNMA II POOL MA4125 2.50% due 12/20/46	428,610	405,708	441,551
GNMA II POOL MA4320 3.00% due 03/20/47	1,031,606	1,094,772	1,076,706
GNMA II POOL MA4721 4.50% due 09/20/47	460,841	473,659	496,098
GNMA II POOL MA4839 4.50% due 11/20/47	277,309	284,770	296,807
GNMA II POOL MA4961 3.00% due 01/20/48	266,866	283,354	277,977
GNMA II POOL MA4964 4.50% due 01/20/48	597,977	618,154	640,781
GNMA II POOL MA5020 4.00% due 02/20/48	453,356	466,488	483,107
GNMA II POOL MA5264 4.00% due 06/20/48	616,307	644,412	651,484
GNMA II POOL MA5398 4.00% due 08/20/48	355,542	368,833	375,923
GNMA II POOL MA5399 4.50% due 08/20/48	338,623	352,402	358,597
GNMA II POOL MA5529 4.50% due 10/20/48	318,986	332,533	337,233
GNMA II POOL MA5593 3.00% due 11/20/48	439,789	452,852	458,497
GNMA II POOL MA5594 3.50% due 11/20/48	1,417,879	1,470,601	1,482,889
GNMA II POOL MA5762 3.50% due 02/20/49	2,599,495	2,755,873	2,728,464
GNMA II POOL MA5817 4.00% due 03/20/49	1,260,202	1,346,686	1,334,295
GNMA II POOL MA5874 3.00% due 04/20/49	658,974	677,436	684,683
GNMA II POOL MA5985 3.50% due 06/20/49	3,386,334	3,571,648	3,529,513
GNMA II POOL MA6038 3.00% due 07/20/49	801,556	839,729	830,412
GNMA II POOL MA6090 3.50% due 08/20/49	2,295,413	2,437,252	2,392,649
GNMA II POOL MA6153 3.00% due 09/20/49	1,953,268	2,038,249	2,022,361
GNMA II POOL MA6338 3.00% due 12/20/49	7,389,641	7,716,703	7,651,487
GNMA II POOL MA6411 4.00% due 01/20/50	3,913,286	4,155,269	4,127,149
GNMA II POOL MA7254 2.00% due 03/20/51	1,370,660	1,389,475	1,384,522
GNMA II POOL MA7534 2.50% due 08/20/51	1,180,670	1,223,463	1,210,581
GNMA II TBA 30 YR 2.5 2.50% due 01/21/52	1,500,000	1,535,273	1,536,092
GNMA II TBA 30 YR 2.5 2.50% due 02/22/52	1,000,000	1,023,359	1,021,835
GNMA II TBA 30 YR 3 3.00% due 01/20/52	2,500,000	2,584,766	2,586,632
GNMA POOL 327378 8.00% due 06/15/22	108	108	108
GNMA POOL AV1227 5.00% due 08/15/46	358,371	395,093	404,312
GNMA POOL AZ7293 5.00% due 08/15/47	241,586	263,598	271,868
GOLDMAN SACHS GROUP INC 1.12% due 07/24/23	5,000,000	5,006,264	5,016,611
GOLDMAN SACHS GROUP INC 1.43% due 03/09/27	1,275,000	1,275,000	1,249,021
GOLDMAN SACHS GROUP INC 1.99% due 01/27/32	645,000	645,000	618,411
GOLDMAN SACHS GROUP INC 2.38% due 07/21/32	1,985,000	1,985,000	1,954,423
GOLDMAN SACHS GROUP INC 2.65% due 10/21/32	1,745,000	1,745,000	1,755,918
GOLDMAN SACHS GROUP INC 3.75% due 02/25/26	2,600,000	2,640,307	2,799,962
GOLDMAN SACHS GROUP INC 5.15% due 05/22/45	2,025,000	2,323,274	2,633,446
GOVERNMENT NATIONAL MORTGAGE A 2.45% due 10/16/47	353,482	333,627	359,824
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 05/16/55	465,864	442,053	471,648
GOVERNMENT NATIONAL MORTGAGE A 2.70% due 03/16/47	54,299	52,620	54,927
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 01/20/44	2,739,000	2,582,595	2,798,198
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 02/20/40	2,611,000	2,570,860	2,717,312
GOVERNMENT NATIONAL MORTGAGE A 3.09% due 02/16/48	46,683	45,602	47,711
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 03/16/44	2,426,000	2,442,453	2,676,526
GS MORTGAGE SECURITIES TRUST 2.12% due 05/12/53	5,700,000	5,754,372	5,676,601
GS MORTGAGE SECURITIES TRUST 2.37% due 12/15/54	7,000,000	7,069,924	7,018,218
GS MORTGAGE SECURITIES TRUST 3.67% due 09/10/47	5,152,596	5,366,778	5,309,129
GS MORTGAGE SECURITIES TRUST 3.86% due 06/10/47	4,450,000	4,679,800	4,680,107
HCA INC 5.13% due 06/15/39	705,000	699,064	868,228
HOST HOTELS + RESORTS LP 2.90% due 12/15/31	1,020,000	1,005,126	984,056
HUNTSMAN INTERNATIONAL L 2.95% due 06/15/31	1,280,000	1,279,163	1,297,959
IHC HEALTH SERVICES INC 4.13% due 05/15/48	1,838,000	2,358,635	2,300,067

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
IHS MARKIT LTD 3.63% due 05/01/24	3,250,000	3,282,709	3,408,438
ILLINOIS ST 5.00% due 11/01/22	2,555,000	2,588,180	2,653,102
ING GROEP NV 3.55% due 04/09/24	600,000	599,572	628,944
INTER AMERICAN DEVEL BK 7.00% due 06/15/25	1,700,000	1,902,052	2,037,831
ISRAEL ST 3.92% due 07/01/25	10,000,000	10,000,084	9,956,752
ITALY GOV T INT BOND 2.38% due 10/17/24	2,200,000	2,196,458	2,253,695
JOHNSON + JOHNSON 3.63% due 03/03/37	3,615,000	4,153,418	4,150,008
JPMDB COMMERCIAL MORTGAGE SECU 3.41% due 03/15/50	4,791,365	4,637,025	4,970,895
JPMORGAN CHASE + CO 1.95% due 02/04/32	3,870,000	3,870,000	3,727,441
JPMORGAN CHASE + CO 2.07% due 06/01/29	1,640,000	1,640,000	1,626,315
JPMORGAN CHASE + CO 2.58% due 04/22/32	1,330,000	1,330,000	1,347,090
JPMORGAN CHASE + CO 2.74% due 10/15/30	4,150,000	4,229,194	4,264,056
JPMORGAN CHASE + CO 2.96% due 05/13/31	2,620,000	2,620,000	2,712,679
JPMORGAN CHASE + CO 3.51% due 01/23/29	1,815,000	1,815,000	1,944,302
JPMORGAN CHASE + CO 3.78% due 02/01/28	2,200,000	2,192,554	2,381,572
JPMORGAN CHASE + CO 4.00% due 12/31/99	1,675,000	1,675,000	1,683,375
JPMORGAN CHASE + CO 4.01% due 04/23/29	4,255,000	4,198,979	4,696,478
JPMORGAN CHASE + CO 4.25% due 10/01/27	3,450,000	3,590,019	3,870,054
JPMORGAN CHASE + CO 4.60% due 12/31/99	985,000	987,730	1,010,856
JPN BANK FOR INT L COOP 2.50% due 06/01/22	2,600,000	2,593,081	2,622,647
KEURIG DR PEPPER INC 3.20% due 05/01/30	2,841,000	3,015,347	3,003,456
KIMCO REALTY CORP 2.25% due 12/01/31	2,510,000	2,499,316	2,445,725
KIMCO REALTY CORP 2.70% due 10/01/30	3,180,000	3,167,380	3,227,327
KIMCO REALTY CORP 3.13% due 06/01/23	1,350,000	1,350,996	1,383,554
KINDER MORGAN INC 3.25% due 08/01/50	2,125,000	2,092,482	2,033,499
KRAFT HEINZ FOODS CO 4.38% due 06/01/46	1,470,000	1,400,026	1,721,371
LABORATORY CORP OF AMER 2.95% due 12/01/29	655,000	653,621	681,391
LEGGETT + PLATT INC 3.50% due 11/15/51	2,220,000	2,213,468	2,227,646
LYB INT FINANCE III 3.63% due 04/01/51	875,000	876,365	925,969
LYB INT FINANCE III 4.20% due 10/15/49	1,050,000	1,055,406	1,212,734
LYB INTL FINANCE BV 4.88% due 03/15/44	1,100,000	1,346,456	1,358,730
MAGELLAN MIDSTREAM PARTN 5.15% due 10/15/43	800,000	866,946	963,443
MARKEL CORP 4.15% due 09/17/50	535,000	546,580	612,102
MARRIOTT INTERNATIONAL 3.25% due 09/15/22	2,900,000	2,907,494	2,930,220
MARTIN MARIETTA MATERIAL 4.25% due 12/15/47	1,145,000	1,141,620	1,340,811
MASS INSTITUTE OF TECH 3.89% due 07/01/16	1,180,000	1,095,556	1,469,876
MICROSOFT CORP 2.53% due 06/01/50	693,000	703,506	675,805
MICROSOFT CORP 2.68% due 06/01/60	3,416,000	3,474,873	3,404,707
MORGAN STANLEY 1.93% due 04/28/32	3,070,000	3,070,000	2,933,435
MORGAN STANLEY 2.24% due 07/21/32	3,465,000	3,448,651	3,389,028
MORGAN STANLEY 3.77% due 01/24/29	5,055,000	4,894,256	5,500,727
MORGAN STANLEY 4.35% due 09/08/26	3,700,000	3,809,726	4,089,750
MORGAN STANLEY 4.43% due 01/23/30	2,970,000	3,045,012	3,384,487
MORGAN STANLEY BAML TRUST 3.32% due 10/15/48	2,270,917	2,330,919	2,347,962
MORGAN STANLEY CAPITAL I TRUST 3.33% due 12/15/50	11,000,000	11,097,046	11,677,810
MOSAIC CO 4.25% due 11/15/23	2,650,000	2,682,713	2,787,296
MPLX LP 2.65% due 08/15/30	2,435,000	2,433,143	2,423,875
MPLX LP 4.88% due 06/01/25	5,000,000	5,180,492	5,471,298
MYLAN INC 5.40% due 11/29/43	1,850,000	2,372,903	2,280,685
NATWEST GROUP PLC 1.64% due 06/14/27	1,370,000	1,370,000	1,351,213
NATWEST GROUP PLC 5.08% due 01/27/30	1,990,000	2,324,816	2,307,979
NETAPP INC 1.88% due 06/22/25	1,720,000	1,719,200	1,732,736

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NEVADA POWER CO 5.45% due 05/15/41	1,026,000	1,205,997	1,336,812
NEWMONT CORP 2.60% due 07/15/32	4,000,000	3,996,651	4,008,558
NEWMONT CORP 5.45% due 06/09/44	890,000	1,239,314	1,183,092
NISOURCE INC 1.70% due 02/15/31	2,720,000	2,718,184	2,539,409
NOMURA HOLDINGS INC 2.61% due 07/14/31	595,000	595,000	587,158
NORTHERN STATES PWR MINN 5.35% due 11/01/39	1,384,000	1,678,236	1,885,368
NORTHERN TRUST CORP 1.95% due 05/01/30	3,210,000	3,199,701	3,178,304
NORTHWESTERN UNIVERSITY 3.66% due 12/01/57	1,500,000	1,456,140	1,873,265
NORTHWESTERN UNIVERSITY 3.69% due 12/01/38	875,000	858,568	990,609
NUTRIEN LTD 5.25% due 01/15/45	639,000	691,425	848,882
OHIO POWER COMPANY 4.00% due 06/01/49	1,550,000	1,546,412	1,780,577
OHIO ST UNIV 4.80% due 06/01/11	1,500,000	1,605,454	2,268,283
ONEOK INC 4.35% due 03/15/29	1,150,000	1,147,260	1,253,353
ONEOK INC 4.95% due 07/13/47	2,450,000	2,506,384	2,830,702
OVINTIV EXPLORATION INC 5.63% due 07/01/24	1,600,000	1,678,405	1,761,250
PACIFIC GAS + ELECTRIC 1.20% due 11/14/22	645,000	645,000	645,968
PECO ENERGY CO 2.80% due 06/15/50	330,000	329,679	322,780
PENTAIR FINANCE SARL 4.50% due 07/01/29	2,990,000	2,975,713	3,381,980
PETROLEOS MEXICANOS 5.50% due 06/27/44	1,000,000	927,904	839,835
PETROLEOS MEXICANOS 6.50% due 03/13/27	5,700,000	5,994,650	6,080,988
PFIZER INC 2.55% due 05/28/40	835,000	830,137	833,071
PIONEER NATURAL RESOURCE 1.90% due 08/15/30	3,000,000	2,841,395	2,849,224
PIONEER NATURAL RESOURCE 2.15% due 01/15/31	2,270,000	2,264,643	2,190,150
PNC BANK NA 2.63% due 02/17/22	2,000,000	2,001,093	2,003,546
PRES + FELLOWS OF HARVAR 3.30% due 07/15/56	1,330,000	1,199,840	1,518,510
PRES + FELLOWS OF HARVAR 5.63% due 10/01/38	1,190,000	1,678,401	1,708,229
PROLOGIS LP 1.25% due 10/15/30	1,135,000	1,131,240	1,055,513
PROLOGIS LP 2.25% due 04/15/30	2,085,000	2,090,679	2,095,596
PROVINCE OF ALBERTA 1.30% due 07/22/30	535,000	523,757	509,638
PROVINCE OF ALBERTA 3.30% due 03/15/28	325,000	324,621	356,018
PUBLIC SERVICE COLORADO 2.90% due 05/15/25	3,000,000	2,992,832	3,125,596
PUBLIC SERVICE ELECTRIC 3.20% due 05/15/29	2,780,000	2,771,684	2,986,722
PUBLIC SERVICE ELECTRIC 3.60% due 12/01/47	1,370,000	1,383,938	1,535,432
PUBLIC STORAGE 2.25% due 11/09/31	1,735,000	1,734,538	1,743,732
QUEST DIAGNOSTICS INC 4.20% due 06/30/29	1,500,000	1,496,682	1,693,537
RAYTHEON TECH CORP 4.13% due 11/16/28	1,155,000	1,154,746	1,291,917
REALTY INCOME CORP 1.80% due 03/15/33	150,000	147,883	140,527
REALTY INCOME CORP 2.85% due 12/15/32	2,160,000	2,266,800	2,241,425
REALTY INCOME CORP 3.25% due 01/15/31	2,320,000	2,410,032	2,494,609
REGENERON PHARMACEUTICAL 2.80% due 09/15/50	535,000	533,529	501,333
REPUBLIC OF COLOMBIA 4.50% due 01/28/26	1,000,000	1,056,976	1,046,260
REPUBLIC OF INDONESIA 3.50% due 01/11/28	2,000,000	1,992,353	2,157,238
REPUBLIC OF PANAMA 3.88% due 03/17/28	1,000,000	1,030,906	1,078,510
REPUBLIC OF PANAMA 4.30% due 04/29/53	670,000	755,336	719,252
REPUBLIC OF PANAMA 4.50% due 04/16/50	410,000	408,333	451,619
REPUBLIC OF PERU 2.78% due 01/23/31	827,000	829,543	822,873
REPUBLICA ORIENT URUGUAY 4.98% due 04/20/55	570,000	658,878	747,418
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50	475,000	525,607	627,242
RICE UNIVERSITY 3.57% due 11/15/47	1,500,000	1,415,031	1,690,682
ROPER TECHNOLOGIES INC 1.40% due 09/15/27	1,600,000	1,598,171	1,552,523
SANTANDER DRIVE AUTO RECEIVABL 0.75% due 02/17/26	3,000,000	2,999,533	2,996,961
SANTANDER DRIVE AUTO RECEIVABL 0.90% due 06/15/26	2,400,000	2,399,492	2,392,832

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SANTANDER DRIVE AUTO RECEIVABL 0.95% due 09/15/27	3,200,000	3,199,601	3,169,148
SANTANDER DRIVE AUTO RECEIVABL 1.01% due 01/15/26	1,500,000	1,499,697	1,502,001
SANTANDER DRIVE AUTO RECEIVABL 1.12% due 01/15/26	2,400,000	2,399,770	2,406,988
SANTANDER DRIVE AUTO RECEIVABL 1.26% due 02/16/27	3,000,000	2,999,391	2,981,714
SANTANDER DRIVE AUTO RECEIVABL 1.35% due 07/15/27	3,100,000	3,099,596	3,080,970
SANTANDER DRIVE AUTO RECEIVABL 1.46% due 09/15/25	1,800,000	1,808,770	1,808,412
SANTANDER DRIVE AUTO RECEIVABL 2.49% due 10/15/25	857,261	857,244	861,036
SASOL FINANCING INT 4.50% due 11/14/22	1,600,000	1,605,327	1,617,472
SENTARA HEALTHCARE 2.93% due 11/01/51	3,300,000	3,392,778	3,343,318
SERVICENOW INC 1.40% due 09/01/30	1,925,000	1,918,741	1,791,799
SHIRE ACQ INV IRELAND DA 3.20% due 09/23/26	3,600,000	3,538,898	3,818,394
SKYWORKS SOLUTIONS INC 1.80% due 06/01/26	1,880,000	1,879,203	1,860,604
SOUTHERN CAL EDISON 2.95% due 02/01/51	2,350,000	2,334,076	2,237,615
SOUTHERN CO 2.95% due 07/01/23	2,000,000	2,001,942	2,048,191
SOUTHWEST AIRLINES CO 5.13% due 06/15/27	1,950,000	2,156,175	2,229,284
STANFORD HEALTH CARE 3.80% due 11/15/48	1,750,000	1,744,859	2,079,856
STEEL DYNAMICS INC 3.45% due 04/15/30	5,080,000	5,541,634	5,427,802
STRIPS 0.00% due 02/15/29	990,000	875,990	888,043
STRIPS 0.00% due 02/15/40	5,005,000	3,643,184	3,463,059
STRIPS 0.00% due 02/15/41	8,610,000	6,128,816	5,782,299
STRIPS 0.00% due 02/15/42	1,280,000	865,584	837,746
STRIPS 0.00% due 02/15/45	500,000	284,736	307,200
STRIPS 0.00% due 02/15/46	8,830,000	4,819,478	5,339,134
STRIPS 0.00% due 05/15/33	2,630,000	2,342,706	2,158,886
STRIPS 0.00% due 05/15/41	7,125,000	4,759,291	4,753,865
STRIPS 0.00% due 05/15/44	170,000	98,465	106,249
STRIPS 0.00% due 08/15/29	650,000	569,169	577,574
STRIPS 0.00% due 08/15/40	1,940,000	1,399,855	1,320,529
STRIPS 0.00% due 08/15/41	180,000	120,145	119,313
STRIPS 0.00% due 08/15/44	5,885,000	3,346,529	3,667,567
STRIPS 0.00% due 11/15/38	835,000	591,262	598,611
STRIPS 0.00% due 11/15/40	17,470,000	11,480,293	11,832,143
STRIPS 0.00% due 11/15/42	10,655,000	6,433,576	6,863,038
STRIPS 0.00% due 11/15/45	4,715,000	2,578,390	2,873,358
SUN COMMUNITIES 2.70% due 07/15/31	2,720,000	2,706,164	2,697,866
TAPESTRY INC 3.05% due 03/15/32	1,445,000	1,440,780	1,453,490
TENN VALLEY AUTHORITY 1.50% due 09/15/31	705,000	704,877	694,514
TEXAS ST PRIV ACTIVITY BOND SU 3.92% due 12/31/49	500,000	510,607	559,368
TRUIST FINANCIAL CORP 4.80% due 12/31/99	585,000	585,000	609,863
TRUSTEES PRINCETON UNIV 2.52% due 07/01/50	1,175,000	1,201,552	1,173,889
TRUSTEES PRINCETON UNIV 3.84% due 07/01/48	1,450,000	1,602,875	1,782,139
TYSON FOODS INC 4.88% due 08/15/34	500,000	541,926	610,928
UBS COMMERCIAL MORTGAGE TRUST 3.32% due 12/15/50	5,000,000	5,044,452	5,317,577
UBS COMMERCIAL MORTGAGE TRUST 3.42% due 12/15/50	11,000,000	11,097,814	11,664,293
UBS COMMERCIAL MORTGAGE TRUST 3.58% due 12/15/50	5,000,000	5,134,717	5,129,189
UBS COMMERCIAL MORTGAGE TRUST 3.85% due 03/15/51	2,150,000	2,169,181	2,327,895
UNITEDHEALTH GROUP INC 3.05% due 05/15/41	1,050,000	1,046,423	1,098,950
UNITEDHEALTH GROUP INC 3.50% due 02/15/24	1,760,000	1,758,127	1,854,738
UNIV OF NOTRE DAME 3.39% due 02/15/48	2,090,000	2,078,778	2,418,783
UNIV OF VIRGINIA VA UNIV REVEN 4.18% due 09/01/17	1,000,000	963,528	1,389,802
UNIV SOUTHERN CALIFORIA 2.81% due 10/01/50	1,700,000	1,748,371	1,723,618
UNIV SOUTHERN CALIFORIA 3.03% due 10/01/39	1,000,000	913,445	1,060,867

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNIV SOUTHERN CALIFORIA 3.23% due 12/31/99	740,000	732,648	752,503
US TREASURY N/B 0.13% due 03/31/23	65,185,000	65,164,406	64,884,538
US TREASURY N/B 0.13% due 06/30/23	110,030,000	109,786,150	109,286,438
US TREASURY N/B 0.25% due 05/15/24	3,850,000	3,842,867	3,797,514
US TREASURY N/B 0.38% due 11/30/25	4,500,000	4,490,483	4,364,121
US TREASURY N/B 0.38% due 12/31/25	15,000,000	14,756,954	14,539,453
US TREASURY N/B 0.50% due 11/30/23	15,000,000	14,966,781	14,942,578
US TREASURY N/B 0.63% due 05/15/30	3,000,000	2,985,723	2,805,000
US TREASURY N/B 0.63% due 08/15/30	3,000,000	2,966,246	2,797,734
US TREASURY N/B 0.63% due 12/31/27	15,000,000	14,449,360	14,352,539
US TREASURY N/B 0.75% due 03/31/26	7,000,000	6,969,051	6,867,109
US TREASURY N/B 0.75% due 04/30/26	16,130,000	16,065,583	15,810,550
US TREASURY N/B 0.75% due 05/31/26	1,710,000	1,674,708	1,674,865
US TREASURY N/B 0.75% due 08/31/26	4,800,000	4,784,391	4,692,563
US TREASURY N/B 0.88% due 06/30/26	3,350,000	3,345,419	3,296,871
US TREASURY N/B 0.88% due 11/15/30	3,000,000	2,988,932	2,852,227
US TREASURY N/B 1.13% due 02/15/31	6,000,000	5,733,593	5,823,047
US TREASURY N/B 1.13% due 02/28/22	36,920,000	36,979,824	36,981,094
US TREASURY N/B 1.25% due 03/31/28	5,000,000	4,973,624	4,955,469
US TREASURY N/B 1.25% due 04/30/28	4,570,000	4,550,488	4,528,406
US TREASURY N/B 1.25% due 08/15/31	6,000,000	5,924,091	5,865,938
US TREASURY N/B 1.25% due 09/30/28	4,975,000	4,969,740	4,916,505
US TREASURY N/B 1.25% due 11/30/26	29,525,000	29,575,985	29,506,547
US TREASURY N/B 1.38% due 11/15/40	14,775,000	14,521,085	13,464,873
US TREASURY N/B 1.50% due 11/30/28	8,530,000	8,556,200	8,563,320
US TREASURY N/B 1.63% due 05/15/26	5,000,000	5,197,646	5,083,789
US TREASURY N/B 1.63% due 08/15/29	3,000,000	2,949,999	3,043,477
US TREASURY N/B 1.75% due 08/15/41	5,255,000	5,023,319	5,094,887
US TREASURY N/B 1.75% due 11/15/29	3,000,000	3,049,669	3,075,000
US TREASURY N/B 1.75% due 12/31/24	15,000,000	15,553,421	15,342,188
US TREASURY N/B 1.75% due 12/31/26	15,000,000	15,533,131	15,351,563
US TREASURY N/B 2.00% due 08/15/51	5,615,000	5,681,826	5,723,791
US TREASURY N/B 2.00% due 11/15/41	4,110,000	4,203,531	4,156,880
US TREASURY N/B 2.13% due 12/31/22	13,000,000	12,912,265	13,215,818
US TREASURY N/B 2.25% due 02/15/27	3,275,000	3,244,749	3,430,690
US TREASURY N/B 2.25% due 05/15/41	35,615,000	37,063,042	37,406,880
US TREASURY N/B 2.25% due 08/15/27	4,200,000	4,224,245	4,405,734
US TREASURY N/B 2.25% due 10/31/24	5,000,000	5,043,088	5,182,813
US TREASURY N/B 2.25% due 11/15/24	2,000,000	2,016,743	2,073,438
US TREASURY N/B 2.25% due 11/15/27	3,600,000	3,566,550	3,779,578
US TREASURY N/B 2.38% due 05/15/27	1,875,000	1,892,935	1,978,857
US TREASURY N/B 2.50% due 02/15/46	18,740,000	19,699,158	20,701,112
US TREASURY N/B 2.63% due 02/15/29	28,400,000	30,534,917	30,701,953
US TREASURY N/B 2.75% due 06/30/25	1,000,000	1,026,219	1,057,070
US TREASURY N/B 2.88% due 05/15/28	27,290,000	30,344,851	29,732,242
US TREASURY N/B 2.88% due 08/15/28	3,000,000	2,992,226	3,276,328
US TREASURY N/B 3.00% due 05/15/45	370,000	495,690	442,540
US TREASURY N/B 3.13% due 11/15/28	13,170,000	14,672,474	14,638,764
US TREASURY N/B 3.38% due 11/15/48	3,300,000	4,419,740	4,317,715
US TREASURY N/B 3.63% due 08/15/43	16,945,000	21,227,362	21,980,842
US TREASURY N/B 6.13% due 11/15/27	1,200,000	1,452,240	1,524,750
UTAH ACQUISITION SUB 5.25% due 06/15/46	2,375,000	2,612,027	2,909,623

Fixed Income and Short-Term Securities — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VALE OVERSEAS LIMITED 6.25% due 08/10/26	500,000	585,355	578,755
VALERO ENERGY CORP 2.80% due 12/01/31	2,380,000	2,374,074	2,372,574
VALERO ENERGY PARTNERS 4.38% due 12/15/26	1,543,000	1,582,054	1,693,876
VERISK ANALYTICS INC 3.63% due 05/15/50	1,175,000	1,163,274	1,277,691
VERIZON COMMUNICATIONS 2.55% due 03/21/31	3,900,000	3,885,080	3,934,761
VERIZON COMMUNICATIONS 2.85% due 09/03/41	880,000	877,897	868,147
VERIZON COMMUNICATIONS 4.13% due 08/15/46	855,000	764,883	991,550
VERIZON COMMUNICATIONS 4.86% due 08/21/46	1,020,000	1,051,979	1,312,771
VIACOMCBS INC 4.60% due 01/15/45	375,000	445,050	444,506
VIACOMCBS INC 5.25% due 04/01/44	1,700,000	1,919,546	2,128,243
VIRGINIA ELEC + POWER CO 4.60% due 12/01/48	1,290,000	1,284,232	1,645,648
WELLS FARGO + COMPANY 2.39% due 06/02/28	4,000,000	4,000,000	4,065,316
WELLS FARGO + COMPANY 2.57% due 02/11/31	3,620,000	3,620,000	3,695,518
WELLS FARGO + COMPANY 3.07% due 04/30/41	2,465,000	2,465,000	2,527,919
WELLS FARGO COMMERCIAL MORTGAG 3.33% due 12/15/50	10,000,000	10,088,439	10,646,383
WESTERN MIDSTREAM OPERAT 4.00% due 07/01/22	2,025,000	2,034,035	2,030,063
WESTERN MIDSTREAM OPERAT 5.30% due 03/01/48	210,000	181,731	253,051
WESTERN MIDSTREAM OPERAT 5.50% due 08/15/48	1,250,000	1,318,517	1,493,150
WILLIAMS COMPANIES INC 3.75% due 06/15/27	2,685,000	2,681,304	2,898,666
WILLIAMS COMPANIES INC 4.30% due 03/04/24	1,750,000	1,785,905	1,846,644
WILLIAMS COMPANIES INC 4.50% due 11/15/23	1,735,000	1,750,605	1,827,817
WORLD OMNI SELECT AUTO TRUST 1.09% due 11/15/27	700,000	699,875	688,008
WORLD OMNI SELECT AUTO TRUST 2.17% due 12/15/25	5,350,000	5,349,850	5,395,051
WORLD OMNI SELECT AUTO TRUST 2.38% due 12/15/25	1,125,000	1,124,873	1,141,035
XCEL ENERGY INC 4.80% due 09/15/41	1,301,000	1,436,530	1,578,355

Cash Equivalents — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Cash Equivalent	164,891,000	164,874,764	164,874,764
ALINGHI FDG CO due 04/20/22	1,000,000	999,425	999,425
ANTALIS S.A due 01/07/22	2,000,000	1,999,957	1,999,957
BANK OF MONTREAL- due 01/18/22	2,000,000	1,999,858	1,999,858
BANK OF NOVA SCOTIA due 08/23/22	500,000	500,000	500,000
BANK OF NOVA SCOTIA due 09/21/22	2,000,000	2,000,000	2,000,000
BENNINGTON SARK CAP CO due 01/10/22	3,000,000	2,999,888	2,999,888
BNK OF NOVA SCOTIA NY TRI C R due 01/03/22	10,000,000	10,000,000	10,000,000
BRITANNIA FDG CO due 02/02/22	2,000,000	1,999,680	1,999,680
BRITANNIA FDG CO due 02/16/22	2,000,000	1,999,489	1,999,489
CANADIAN IMPERIAL BK due 01/04/22	1,000,000	1,000,000	1,000,000
CITIGROUP TRI PARTY A due 01/03/22	5,000,000	5,000,000	5,000,000
CMMNWLTH BNK OF AUS due 02/03/22	2,000,000	2,000,000	2,000,000
CMMNWLTH BNK OF AUS due 05/18/22	1,000,000	999,220	999,220
CMMNWLTH BNK OF AUS due 05/24/22	300,000	300,000	300,000
CMMNWLTH BNK OF AUS due 08/12/22	500,000	500,000	500,000
CMMNWLTH BNK OF AUS due 08/17/22	500,000	500,000	500,000
COLUMBIA FDG CO due 04/12/22	2,000,000	1,998,990	1,998,990
CREDIT IND ET CM NY due 04/14/22	1,000,000	1,000,000	1,000,000
DEUTSCHE TRI PARTY A due 01/03/22	5,000,000	5,000,000	5,000,000
FED FARM CRD DISCOUNT NT due 01/13/22	600,000	599,998	599,998
FEDERAL FARM CREDIT BANK due 05/26/22	482,000	481,997	481,997
FEDERAL HOME LOAN BANK due 03/11/22	300,000	300,000	300,000
FEDERAL HOME LOAN BANK due 03/14/22	200,000	200,000	200,000
FEDERAL HOME LOAN BANK due 09/30/22	990,000	990,000	990,000
FMS WERTMANAGEMENT due 01/12/22	2,000,000	1,999,939	1,999,939
FMS WERTMANAGEMENT due 02/11/22	2,000,000	1,999,658	1,999,658
IONIC CAP III TR CL due 01/12/22	2,000,000	1,999,884	1,999,884
IONIC CAP III TR CL due 01/20/22	2,000,000	1,999,799	1,999,799
IONIC CAPITAL II due 02/18/22	3,000,000	2,999,360	2,999,360
IONIC CAPITAL II TRUST due 02/11/22	750,000	749,795	749,795
JP MORGAN SEC LLC TPR C due 01/03/22	10,000,000	10,000,000	10,000,000
LMA SA LMA AMERICAS due 05/06/22	2,000,000	1,998,264	1,998,264
LONGSHIP FUNDING DAC due 01/19/22	2,000,000	1,999,880	1,999,880
MANHATTAN ASSET FDG. due 01/26/22	1,000,000	999,847	999,847
MERRILL LYNCH TRI PARTY A due 01/03/22	14,238,000	14,238,000	14,238,000
MUFG BK LTD N Y BRH DISC COML due 02/07/22	2,000,000	2,000,000	2,000,000
NATL AUSTRALIA BK LT due 08/24/22	500,000	500,000	500,000
NORINCHUKIN BK due 02/03/22	2,000,000	2,000,000	2,000,000
REGATTA FDG CO LLC DISC COML P due 02/01/22	1,000,000	999,845	999,845
RIDGEFIELD FUNDING CO due 04/13/22	1,000,000	999,377	999,377
RIDGEFIELD FUNDING CO due 07/06/22	2,000,000	1,998,037	1,998,037
ROYAL BK CDA due 07/12/22	500,000	499,440	499,440
SKANDIN ENS BANKEN AG due 06/15/22	1,000,000	998,900	998,900
STANDARD CHRTRD BNKN due 04/25/22	750,000	750,000	750,000
SUMITOMO MITSUI BKG CORP due 05/05/22	1,000,000	1,000,000	1,000,000
SUMITOMO MITSUI BKG CORP due 05/17/22	1,000,000	1,000,000	1,000,000
SVENSKA HANDLSBNKN A due 02/08/22	2,000,000	1,999,956	1,999,956
SVENSKA HANDLSBNKN A due 03/03/22	2,000,000	2,000,017	2,000,017
SVENSKA HANDLSBNKN A due 03/21/22	2,000,000	2,000,022	2,000,022
SVENSKA HANDLSBNKN A due 06/14/22	750,000	750,000	750,000
TREASURY BILL due 01/04/22	4,000,000	3,999,986	3,999,986
TREASURY BILL due 01/06/22	2,000,000	1,999,986	1,999,986
TREASURY BILL due 01/13/22	7,880,000	7,879,919	7,879,919

Cash Equivalents — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TREASURY BILL due 01/18/22	4,910,000	4,909,927	4,909,927
TREASURY BILL due 01/20/22	1,000,000	999,974	999,974
TREASURY BILL due 01/25/22	8,650,000	8,649,789	8,649,789
TREASURY BILL due 01/27/22	1,940,000	1,939,925	1,939,925
TREASURY BILL due 02/01/22	1,700,000	1,699,985	1,699,985
TREASURY BILL due 02/03/22	4,000,000	3,999,803	3,999,803
TREASURY BILL due 02/17/22	3,000,000	2,999,822	2,999,822
TREASURY BILL due 03/03/22	3,000,000	2,999,743	2,999,743
TREASURY BILL due 03/17/22	3,000,000	2,999,656	2,999,656
TREASURY BILL due 03/24/22	1,000,000	999,841	999,841
TREASURY BILL due 04/14/22	1,000,000	999,836	999,836
TREASURY BILL due 05/19/22	3,000,000	2,999,253	2,999,253
TREASURY BILL due 06/02/22	1,000,000	999,620	999,620
TREASURY BILL due 12/01/22	1,000,000	997,810	997,810
TREASURY CASH MGMT BILL due 03/08/22	2,000,000	1,999,798	1,999,798
US TREASURY FRN due 04/30/22	1,951,000	1,951,676	1,951,676
VERSAILLES CDS LLC due 01/06/22	2,000,000	1,999,964	1,999,964
VICTORY RECEIVABLES due 01/19/22	1,000,000	999,930	999,930

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income and Short-Term Securities	11,058,040,910	11,108,219,428	11,070,499,869
3M COMPANY 2.00% due 06/26/22	2,000,000	2,018,242	2,015,473
3M COMPANY 3.25% due 02/14/24	10,000,000	10,523,583	10,452,654
ALASKA ST 5.00% due 08/01/28	140,000	150,679	161,532
AMAZON.COM INC 0.40% due 06/03/23	60,400,000	60,428,395	60,174,669
AMAZON.COM INC 0.45% due 05/12/24	20,000,000	19,977,007	19,802,010
AMAZON.COM INC 2.80% due 08/22/24	10,000,000	10,576,338	10,467,146
AMERICAN EXPRESS CREDIT ACCOUN 2.00% due 04/15/25	13,000,000	13,159,194	13,140,136
AMERICAN HONDA FINANCE 2.20% due 06/27/22	30,000,000	29,995,402	30,262,582
ANKENY IA 3.00% due 06/01/27	250,000	252,651	274,235
APPLE INC 0.70% due 02/08/26	30,000,000	29,944,594	29,387,342
APPLE INC 0.75% due 05/11/23	72,466,000	72,642,938	72,663,438
APPLE INC 1.80% due 09/11/24	6,000,000	6,200,676	6,131,216
APPLE INC 2.30% due 05/11/22	4,880,000	4,908,919	4,904,883
APPLE INC 2.70% due 05/13/22	4,000,000	4,031,878	4,034,166
APPLE INC 3.00% due 02/09/24	3,075,000	3,207,097	3,203,596
APPLETON WI 3.00% due 04/01/24	100,000	101,304	105,691
ARLINGTON MN 2.40% due 02/01/26	80,000	77,825	77,825
ASHLAND WI 3.00% due 12/01/22	200,000	202,075	204,535
ASHLAND WI SCH DIST 4.00% due 03/01/30	610,000	621,704	657,963
ASIAN DEVELOPMENT BANK 0.63% due 10/08/24	27,000,000	26,986,579	26,757,000
BALDWIN WOODVILLE WI AREA SCH 2.00% due 04/01/34	175,000	182,298	176,657
BANK OF AMERICA CORP 2.88% due 04/24/23	48,273,000	48,641,445	48,586,030
BANK OF AMERICA CORP 3.12% due 01/20/23	25,000,000	25,033,398	25,028,061
BANK OF AMERICA CREDIT CARD TR 0.34% due 05/15/26	31,287,000	30,909,123	30,874,431
BANK OF NOVA SCOTIA 0.40% due 09/15/23	50,000,000	49,963,412	49,604,328
BANK OF NOVA SCOTIA 0.43% due 07/31/24	50,000,000	50,000,000	49,999,500
BANK OF NY MELLON CORP 0.35% due 12/07/23	30,000,000	29,979,331	29,750,913
BAUDETTE MN 2.00% due 02/01/28	115,000	112,066	119,658
BEAUFORT SC 3.00% due 02/01/27	310,000	322,985	337,854
BEAVER DAM WI UNIF SCH DIST 3.00% due 04/01/23	100,000	100,314	100,653
BEAVER DAM WI UNIF SCH DIST 3.00% due 04/01/30	500,000	497,331	537,761
BELOIT WI 2.00% due 03/01/28	480,000	508,608	508,535
BENSON MN INDEP SCH DIST 777 4.00% due 02/01/33	450,000	456,360	508,733
BERNALILLO CNTY NM 2.00% due 08/15/35	385,000	395,645	393,645
BIG LAKE MN INDEP SCH DIST 72 1.50% due 02/01/38	375,000	375,000	343,678
BIG SANDY TX INDEP SCH DIST UP 3.00% due 02/15/29	375,000	391,556	407,975
BIG SANDY TX INDEP SCH DIST UP 3.00% due 02/15/36	470,000	478,891	508,466
BILLINGS MT 1.10% due 07/01/31	100,000	100,000	99,271
BISMARCK ND PUBLIC SCH DIST 1 4.00% due 05/01/29	440,000	475,974	497,678
BLOOMINGTON MN INDEP SCH DIST 1.00% due 02/01/32	410,000	405,448	383,198
BMW VEHICLE OWNER TRUST 1.92% due 01/25/24	15,502,470	15,715,370	15,591,138
BRISTOL MYERS SQUIBB CO 0.54% due 11/13/23	26,700,000	26,700,000	26,581,621
BRISTOL MYERS SQUIBB CO 2.60% due 05/16/22	54,691,000	55,192,005	55,144,886
BRISTOL MYERS SQUIBB CO 2.75% due 02/15/23	32,000,000	32,860,426	32,725,462
BRISTOL MYERS SQUIBB CO 2.90% due 07/26/24	21,632,000	22,880,047	22,636,381
BRISTOL MYERS SQUIBB CO 3.25% due 08/15/22	3,000,000	3,053,367	3,051,746
BRISTOL MYERS SQUIBB CO 3.55% due 08/15/22	5,500,000	5,615,326	5,604,342
BURLINGTON WI 3.00% due 04/01/23	150,000	152,115	155,049
CALEDONIA WI 1.25% due 04/01/29	295,000	296,771	297,033
CAMPBELLSPORT WI SCH DIST 3.13% due 03/01/33	300,000	296,511	318,413
CANADIAN IMPERIAL BANK 0.45% due 06/22/23	35,000,000	34,994,330	34,770,310
CAPITAL ONE MULTI ASSET EXECUT 2.43% due 01/15/25	11,105,000	11,180,872	11,153,719
CARGILL INC 0.40% due 02/02/24	10,000,000	9,925,611	9,900,487
CARGILL INC 1.38% due 07/23/23	27,595,000	28,005,446	27,811,136

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CATERPILLAR FINL SERVICE 0.25% due 03/01/23	60,000,000	59,969,989	59,848,544
CATERPILLAR FINL SERVICE 0.45% due 05/17/24	26,900,000	26,765,107	26,566,814
CATERPILLAR FINL SERVICE 2.95% due 02/26/22	10,000,000	10,040,349	10,036,760
CDP FINANCIAL INC 2.75% due 03/07/22	10,000,000	10,000,321	10,044,267
CHESTER CNTY TN 2.00% due 06/01/28	15,000	14,131	15,061
CHIPPEWA FALLS WI 2.00% due 10/01/22	265,000	263,590	263,590
CHISAGO CNTY MN 3.00% due 02/01/29	50,000	50,000	50,105
CHISHOLM MN INDEP SCH DIST 69 0.00% due 02/01/25	25,000	24,392	24,425
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/24	45,000	42,790	44,581
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/26	50,000	44,488	47,444
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/27	30,000	27,363	27,419
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/30	195,000	160,280	156,997
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/33	50,000	36,167	34,938
CISCO SYSTEMS INC 3.00% due 06/15/22	7,513,000	7,608,157	7,596,194
CITIBANK CREDIT CARD ISSUANCE 0.42% due 01/20/25	10,000,000	10,027,033	10,024,109
CITIBANK CREDIT CARD ISSUANCE 0.47% due 08/08/24	22,689,000	22,762,059	22,728,089
CLACKAMAS WASHINGTON CNTYS O 0.00% due 06/15/39	500,000	330,049	322,722
CLAY CNTY IA 2.00% due 06/01/25	365,000	357,302	372,811
CLEAR LAKE IA CMNTY SCH DIST 2.00% due 06/01/31	315,000	318,296	317,018
CLG IA CMNTY SCH DIST 3.00% due 06/01/28	260,000	260,159	262,114
CLG IA CMNTY SCH DIST 3.10% due 06/01/31	750,000	743,941	755,264
CLG IA CMNTY SCH DIST 3.13% due 06/01/32	255,000	251,093	256,777
CLG IA CMNTY SCH DIST 3.25% due 06/01/28	350,000	352,093	363,149
CLINTON IA 3.00% due 06/01/25	240,000	243,388	258,529
CLINTON IA 3.00% due 06/01/26	275,000	277,265	294,804
CLIVE IA 2.00% due 06/01/30	255,000	268,797	269,638
CLIVE IA 2.00% due 06/01/31	225,000	235,612	234,664
CLOVIS CA UNIF SCH DIST 0.00% due 08/01/28	500,000	408,367	461,428
CNH EQUIPMENT TRUST 0.22% due 08/15/24	11,000,000	11,001,916	10,976,326
CNH EQUIPMENT TRUST 0.33% due 01/15/25	14,000,000	13,999,019	13,971,192
CNH EQUIPMENT TRUST 0.40% due 12/15/25	20,000,000	19,995,982	19,798,034
CNH EQUIPMENT TRUST 0.44% due 08/17/26	25,000,000	24,994,489	24,693,460
CNH EQUIPMENT TRUST 0.81% due 12/15/26	12,500,000	12,498,597	12,415,114
CNH EQUIPMENT TRUST 3.01% due 04/15/24	5,869,422	5,928,228	5,925,129
CNH EQUIPMENT TRUST 3.12% due 07/17/23	2,999,603	3,025,766	3,002,528
COLUMBIA HEIGHTS MN INDEP SCHD 0.00% due 02/01/27	150,000	131,535	142,045
COLUMBIA HEIGHTS MN INDEP SCHD 0.00% due 02/01/29	225,000	182,353	198,632
CONNECTICUT ST 5.00% due 11/15/27	15,000	16,071	17,499
COON RAPIDS MN 2.50% due 02/01/36	100,000	105,197	104,800
CPPIB CAPITAL INC 0.75% due 04/08/22	25,000,000	25,042,461	25,029,535
CREVE COEUR MO 3.00% due 03/01/30	565,000	568,516	595,514
DANE CNTY WI 3.00% due 06/01/30	245,000	244,999	269,535
DELL EQUIPMENT FINANCE TRUST 0.33% due 12/22/26	10,000,000	9,999,430	9,962,931
DES MOINES IA 1.13% due 06/01/33	75,000	72,059	67,207
DES MOINES IA 2.00% due 06/01/27	200,000	190,556	205,714
DES MOINES IA 2.00% due 06/01/28	540,000	507,776	553,106
DES MOINES IA 2.25% due 06/01/29	200,000	181,276	205,433
DES MOINES IA 2.25% due 06/01/30	210,000	217,496	215,126
DICKINSON ND PUBLIC SCH DIST 3.00% due 08/01/27	450,000	460,712	474,929
DICKINSON ND PUBLIC SCH DIST 3.00% due 08/01/29	800,000	809,086	840,732
DICKINSON TX INDEP SCH DIST 4.00% due 02/15/28	725,000	760,681	817,132
DODGEVILLE WI SCH DIST 4.00% due 03/01/24	105,000	108,318	112,836
DUNN CNTY WI 4.00% due 04/01/29	265,000	266,404	267,412
EAST CENTRL TX INDEP SCH DIST 2.00% due 08/15/29	170,000	153,470	174,632
EAU CLAIRE CNTY WI 1.00% due 09/01/29	115,000	113,741	114,061

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
EAU CLAIRE WI 2.00% due 04/01/26	305,000	305,000	314,677
EDINA MN INDEP SCH DIST 273 3.00% due 02/01/35	50,000	53,785	53,953
ELK RIVER MN INDEP SCH DIST 7 2.13% due 02/01/35	100,000	105,411	101,681
ELK RIVER MN INDEP SCH DIST 7 3.00% due 02/01/30	370,000	370,000	398,792
ELLSWORTH WI CMNTY SCH DIST 4.00% due 04/01/32	970,000	985,180	1,049,543
ESTRN ALLAMAKEE IA CMNTY SCH D 1.95% due 05/01/23	185,000	184,931	185,168
EUROPEAN INVESTMENT BANK 0.38% due 07/24/24	25,000,000	24,987,818	24,666,206
EVANSVILLE WI 2.00% due 04/01/25	105,000	105,577	108,350
EXPORT DEVELOPMNT CANADA 0.18% due 04/29/22	50,000,000	50,000,000	49,991,000
EXPORT DEVELOPMNT CANADA 0.28% due 04/04/24	50,000,000	50,000,000	50,138,000
EXPORT DEVELOPMNT CANADA 0.52% due 05/26/24	30,000,000	30,000,000	29,635,321
EYOTA MN 3.00% due 02/01/28	90,000	90,284	97,569
FANNIE MAE 0.23% due 06/03/22	30,000,000	30,000,000	30,018,449
FANNIE MAE 0.25% due 05/22/23	75,000,000	74,895,355	74,684,711
FANNIE MAE 0.25% due 06/15/22	25,000,000	25,000,000	25,018,824
FANNIE MAE 0.25% due 11/27/23	30,800,000	30,786,780	30,529,967
FANNIE MAE 0.63% due 04/22/25	4,035,000	4,054,286	3,979,252
FANNIE MAE 0.70% due 08/12/25	41,665,000	41,665,000	41,005,347
FANNIE MAE 1.38% due 09/06/22	22,458,000	22,646,284	22,626,957
FANNIE MAE 2.00% due 01/05/22	2,395,000	2,395,361	2,395,258
FARGO ND 2.00% due 05/01/26	100,000	99,588	104,526
FARGO ND 2.00% due 07/01/28	125,000	116,961	129,820
FARGO ND 3.00% due 07/01/35	300,000	301,539	316,952
FARGO ND 3.13% due 05/01/31	265,000	269,720	281,807
FEDERAL FARM CREDIT BANK 0.04% due 05/04/22	30,990,000	30,986,732	30,973,277
FEDERAL FARM CREDIT BANK 0.08% due 08/04/22	28,280,000	28,279,171	28,275,358
FEDERAL FARM CREDIT BANK 0.08% due 09/15/22	42,380,000	42,358,585	42,370,096
FEDERAL FARM CREDIT BANK 0.09% due 06/01/22	30,000,000	30,000,000	30,004,105
FEDERAL FARM CREDIT BANK 0.11% due 01/13/23	17,000,000	17,000,000	17,005,327
FEDERAL FARM CREDIT BANK 0.12% due 11/09/22	25,000,000	24,998,919	25,005,391
FEDERAL FARM CREDIT BANK 0.13% due 04/13/23	50,000,000	49,957,742	49,750,866
FEDERAL FARM CREDIT BANK 0.13% due 08/10/22	2,000,000	2,000,011	2,000,264
FEDERAL FARM CREDIT BANK 0.16% due 02/10/23	100,000,000	99,795,769	99,933,298
FEDERAL FARM CREDIT BANK 0.16% due 05/18/22	34,600,000	34,593,627	34,592,223
FEDERAL FARM CREDIT BANK 0.17% due 12/08/23	50,000,000	50,000,000	50,053,876
FEDERAL FARM CREDIT BANK 0.20% due 06/26/23	20,900,000	20,822,238	20,855,234
FEDERAL FARM CREDIT BANK 0.20% due 07/19/23	25,000,000	24,999,651	24,936,536
FEDERAL FARM CREDIT BANK 0.21% due 12/28/23	50,000,000	49,975,088	49,474,530
FEDERAL FARM CREDIT BANK 0.25% due 05/06/22	100,000,000	99,978,115	100,042,569
FEDERAL FARM CREDIT BANK 0.25% due 06/23/22	30,000,000	30,000,000	30,027,071
FEDERAL FARM CREDIT BANK 0.25% due 11/27/23	30,000,000	29,986,792	29,866,172
FEDERAL FARM CREDIT BANK 0.28% due 09/14/23	97,840,000	97,784,504	97,457,920
FEDERAL FARM CREDIT BANK 0.29% due 10/12/23	50,000,000	49,993,312	49,664,679
FEDERAL FARM CREDIT BANK 0.31% due 11/30/23	60,000,000	59,964,563	59,526,106
FEDERAL FARM CREDIT BANK 0.37% due 06/09/23	25,000,000	25,000,000	25,106,530
FEDERAL FARM CREDIT BANK 0.37% due 12/09/22	115,000,000	115,000,000	115,322,368
FEDERAL FARM CREDIT BANK 0.39% due 06/17/24	30,000,000	30,000,000	29,660,216
FEDERAL FARM CREDIT BANK 0.43% due 05/08/23	25,000,000	25,000,000	25,112,867
FEDERAL FARM CREDIT BANK 0.44% due 12/12/22	30,000,000	30,000,000	30,099,239
FEDERAL FARM CREDIT BANK 0.50% due 11/07/22	36,000,000	36,000,000	36,126,689
FEDERAL FARM CREDIT BANK 0.88% due 11/18/24	30,000,000	29,966,897	29,932,738
FEDERAL FARM CREDIT BANK 2.53% due 02/14/22	25,000,000	24,999,697	25,067,594
FEDERAL HOME LOAN BANK 0.06% due 05/10/22	31,650,000	31,649,955	31,640,672
FEDERAL HOME LOAN BANK 0.07% due 01/12/22	50,000,000	50,000,000	49,999,865
FEDERAL HOME LOAN BANK 0.33% due 08/26/24	40,000,000	40,000,000	39,477,543

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FEDERAL HOME LOAN BANK 0.37% due 03/08/24	25,000,000	25,000,000	24,726,307
FEDERAL HOME LOAN BANK 0.40% due 06/28/24	50,000,000	50,000,000	49,579,340
FEDERAL HOME LOAN BANK 0.50% due 03/10/25	25,000,000	25,000,000	24,535,172
FEDERAL HOME LOAN BANK 0.50% due 04/14/25	6,000,000	5,991,731	5,895,129
FEDERAL HOME LOAN BANK 0.50% due 08/26/24	25,000,000	25,000,000	24,778,148
FEDERAL HOME LOAN BANK 0.50% due 09/10/24	25,000,000	25,000,000	24,676,880
FEDERAL HOME LOAN BANK 0.50% due 09/13/24	25,000,000	25,000,000	24,572,006
FEDERAL HOME LOAN BANK 0.50% due 09/30/24	8,750,000	8,750,000	8,645,929
FEDERAL HOME LOAN BANK 0.50% due 11/09/23	99,000,000	98,957,617	98,596,189
FEDERAL HOME LOAN BANK 0.51% due 07/26/24	20,000,000	20,000,000	19,863,998
FEDERAL HOME LOAN BANK 0.57% due 09/30/24	56,750,000	56,718,865	56,189,548
FEDERAL HOME LOAN BANK 0.63% due 10/15/24	5,000,000	5,000,000	4,955,140
FEDERAL HOME LOAN BANK 0.96% due 03/05/26	20,000,000	20,000,000	19,765,775
FEDERAL HOME LOAN BANK 1.00% due 08/16/24	10,100,000	10,100,000	10,092,636
FEDERAL HOME LOAN BANK 1.00% due 11/08/24	50,000,000	50,000,000	49,889,697
FEDERAL HOME LOAN BANK 1.05% due 11/25/24	25,000,000	25,000,000	24,997,222
FEDERAL HOME LOAN BANK 1.10% due 12/10/24	8,300,000	8,300,000	8,285,085
FEDERAL HOME LOAN BANK 2.00% due 09/09/22	36,035,000	36,505,830	36,467,589
FEDERAL HOME LOAN BANK 2.75% due 03/10/23	7,785,000	8,010,730	7,990,169
FOREST HILLS OH LOCAL SCH DIST 4.00% due 12/01/26	500,000	517,956	549,977
FOREST LAKE MN 3.00% due 02/01/34	25,000	26,389	27,501
FOREST LAKE MN 3.00% due 02/01/35	35,000	38,764	38,434
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/27	50,000	50,576	54,387
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/28	400,000	400,000	432,973
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/29	375,000	372,684	404,300
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/32	100,000	106,740	106,909
FOREST LAKE MN INDEP SCH DIST 3.13% due 02/01/30	1,355,000	1,347,944	1,461,546
FOREST LAKE MN INDEP SCH DIST 3.25% due 02/01/31	325,000	323,752	351,237
FORT ATKINSON WI 3.00% due 02/01/23	300,000	301,624	300,549
FORT DODGE IA CMNTY SCH DIST 2.00% due 05/01/26	265,000	264,453	271,305
FORT DODGE IA CMNTY SCH DIST 2.75% due 05/01/29	1,250,000	1,250,000	1,286,875
FORT DODGE IA CMNTY SCH DIST 3.00% due 05/01/35	200,000	197,398	211,962
FREDDIE MAC 0.13% due 07/25/22	100,000,000	99,936,254	99,945,857
FREDDIE MAC 0.24% due 06/02/22	30,000,000	30,000,000	30,020,268
FREDDIE MAC 0.25% due 08/24/23	20,000,000	19,988,830	19,870,145
FREDDIE MAC 0.25% due 12/04/23	25,000,000	24,984,132	24,763,562
FREDDIE MAC 0.38% due 05/05/23	17,823,000	17,800,889	17,783,053
FREDDIE MAC 0.43% due 06/18/24	50,000,000	50,000,000	49,595,202
FREDDIE MAC 0.65% due 10/22/25	16,000,000	16,000,000	15,648,223
FREDDIE MAC 0.75% due 05/28/25	9,455,000	9,455,000	9,367,506
FREDDIE MAC 2.38% due 01/13/22	13,242,000	13,251,355	13,250,617
FRIDLEY MN INDEP SCH DIST 14 3.00% due 02/01/32	100,000	108,402	106,909
FRISCO TX INDEP SCH DIST 0.00% due 08/15/37	425,000	281,716	314,129
GENEVA WI JT SCH DIST 4 3.00% due 03/01/26	120,000	122,119	131,529
GEORGIA PACIFIC LLC 0.63% due 05/15/24	50,000,000	49,989,469	49,345,136
GLAXOSMITHKLINE CAPITAL 0.53% due 10/01/23	57,285,000	57,405,214	57,061,690
GLAXOSMITHKLINE CAPITAL 2.85% due 05/08/22	23,625,000	23,843,796	23,826,331
GM FINANCIAL AUTOMOBILE LEASIN 0.17% due 04/20/23	20,202,252	20,201,538	20,195,530
GM FINANCIAL AUTOMOBILE LEASIN 0.22% due 07/20/23	13,665,591	13,665,393	13,656,240
GM FINANCIAL AUTOMOBILE LEASIN 0.24% due 12/20/23	26,500,000	26,499,532	26,446,846
GM FINANCIAL AUTOMOBILE LEASIN 0.35% due 11/21/22	1,799,011	1,798,959	1,799,023
GM FINANCIAL AUTOMOBILE LEASIN 0.45% due 08/21/23	53,870,000	53,970,056	53,877,876
GM FINANCIAL AUTOMOBILE LEASIN 0.71% due 10/20/22	71,179	71,178	71,193
GM FINANCIAL AUTOMOBILE LEASIN 0.80% due 07/20/23	35,825,000	35,971,232	35,879,429
GM FINANCIAL CONSUMER AUTOMOBI 1.49% due 12/16/24	8,284,653	8,411,358	8,333,113

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
GM FINANCIAL SECURITIZED TERM 0.26% due 11/16/23	6,607,596	6,607,280	6,607,163
GM FINANCIAL SECURITIZED TERM 0.27% due 06/17/24	13,722,329	13,731,305	13,717,588
GM FINANCIAL SECURITIZED TERM 0.35% due 10/16/25	8,500,000	8,498,862	8,445,823
GM FINANCIAL SECURITIZED TERM 0.48% due 06/16/26	18,000,000	17,998,975	17,809,331
GM FINANCIAL SECURITIZED TERM 0.68% due 09/16/26	18,000,000	17,999,559	17,864,050
GM FINANCIAL SECURITIZED TERM 1.75% due 07/16/24	7,199,821	7,293,325	7,242,158
GM FINANCIAL SECURITIZED TERM 3.32% due 06/17/24	26,300,000	27,128,607	26,778,105
GOLDEN VLY MN 3.00% due 02/01/32	100,000	105,277	105,712
GRAFTON WI 2.00% due 06/01/26	250,000	250,413	257,798
HARRIS CNTY TX MUNI UTILITY DI 3.00% due 03/01/26	350,000	350,608	359,498
HARRIS CNTY TX MUNI UTILITY DI 3.00% due 09/01/25	75,000	76,209	78,621
HARRIS CNTY TX MUNI UTILITY DI 4.00% due 09/01/22	460,000	466,030	471,038
HARRIS CNTY TX MUNI UTILITY DI 4.00% due 09/01/24	60,000	62,458	65,088
HARTFORD WI 2.00% due 05/01/23	200,000	198,902	204,244
HASTINGS MN INDEP SCH DIST 20 0.00% due 02/01/29	140,000	126,692	126,283
HASTINGS MN INDEP SCH DIST 20 0.00% due 02/01/36	395,000	252,786	264,365
HAYFIELD MN INDEP SCH DIST 20 3.00% due 02/01/35	150,000	163,859	159,960
HINCKLEY MN 2.00% due 02/01/25	155,000	150,689	156,973
HONDA AUTO RECEIVABLES OWNER T 0.27% due 04/21/25	19,750,000	19,749,696	19,644,233
HONDA AUTO RECEIVABLES OWNER T 0.33% due 08/15/25	37,000,000	36,998,725	36,664,484
HONDA AUTO RECEIVABLES OWNER T 0.41% due 11/18/25	32,000,000	31,999,568	31,661,974
HONDA AUTO RECEIVABLES OWNER T 0.74% due 11/15/22	404,826	405,281	404,826
HONDA AUTO RECEIVABLES OWNER T 0.82% due 07/15/24	3,729,138	3,751,249	3,735,831
HONDA AUTO RECEIVABLES OWNER T 1.83% due 01/18/24	8,211,549	8,284,545	8,271,541
HONDA AUTO RECEIVABLES OWNER T 3.07% due 11/21/24	3,435,023	3,498,584	3,439,817
HONDA AUTO RECEIVABLES OWNER T 3.16% due 01/17/23	872,309	883,112	874,882
HONEYWELL INTERNATIONAL 0.48% due 08/19/22	12,001,000	12,001,000	12,001,187
HONEYWELL INTERNATIONAL 2.15% due 08/08/22	9,020,000	9,115,239	9,098,835
HOPKINS MN 3.00% due 02/01/32	75,000	76,055	81,029
HORSE CREEK CO MET DIST PARKER 3.00% due 12/01/23	115,000	116,607	119,011
HOWARD LAKE WAVERLY WINSTED MN 3.00% due 02/01/29	100,000	104,114	104,440
HYDRO QUEBEC 8.40% due 01/15/22	4,800,000	4,813,549	4,811,889
HYUNDAI AUTO LEASE SECURITIZAT 0.19% due 10/16/23	35,554,645	35,551,408	35,498,504
HYUNDAI AUTO LEASE SECURITIZAT 0.24% due 01/16/24	30,500,000	30,499,123	30,409,668
HYUNDAI AUTO LEASE SECURITIZAT 0.25% due 04/17/23	6,100,208	6,100,174	6,099,307
HYUNDAI AUTO LEASE SECURITIZAT 0.33% due 01/16/24	11,624,000	11,605,919	11,590,641
HYUNDAI AUTO LEASE SECURITIZAT 0.36% due 01/17/23	5,767,289	5,767,085	5,767,354
HYUNDAI AUTO RECEIVABLES TRUST 0.26% due 09/15/23	6,744,960	6,746,150	6,744,578
HYUNDAI AUTO RECEIVABLES TRUST 0.38% due 03/15/23	975,709	975,849	975,748
HYUNDAI AUTO RECEIVABLES TRUST 0.38% due 09/15/25	15,500,000	15,498,585	15,384,000
HYUNDAI AUTO RECEIVABLES TRUST 0.48% due 12/16/24	4,440,000	4,443,012	4,438,211
HYUNDAI AUTO RECEIVABLES TRUST 0.74% due 05/15/26	20,000,000	19,995,656	19,862,354
HYUNDAI AUTO RECEIVABLES TRUST 1.41% due 11/15/24	9,075,000	9,190,965	9,135,327
HYUNDAI AUTO RECEIVABLES TRUST 1.51% due 04/17/23	1,599,706	1,599,662	1,600,412
HYUNDAI AUTO RECEIVABLES TRUST 1.94% due 02/15/24	23,562,945	23,732,935	23,714,681
IBM CORP 2.50% due 01/27/22	3,000,000	3,004,517	3,004,260
IBM CORP 2.85% due 05/13/22	171,330,000	172,971,253	172,899,448
IBM CORP 2.88% due 11/09/22	5,155,000	5,266,934	5,256,523
IBM CORP 3.00% due 05/15/24	32,000,000	33,839,878	33,427,335
INTEL CORP 2.35% due 05/11/22	14,380,000	14,475,886	14,458,447
INTER AMERICAN DEVEL BK 0.50% due 09/23/24	25,000,000	24,985,473	24,663,385
INTL BK RECON + DEVELOP 0.35% due 08/06/24	89,500,000	89,899,767	89,922,481
INTL BK RECON + DEVELOP 2.00% due 01/26/22	45,526,000	45,576,394	45,572,003
INTL FINANCE COR 0.14% due 06/30/23	50,000,000	50,000,000	49,992,662
IOWA CITY IA 2.00% due 06/01/26	200,000	196,255	205,753

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
IOWA ST WSTRN CMNTY CLG MERGED 3.00% due 06/01/28	570,000	571,166	575,268
IOWA ST WSTRN CMNTY CLG MERGED 3.00% due 06/01/29	225,000	225,322	226,963
JACKSON WI 3.00% due 06/01/36	200,000	200,000	224,383
JEFFERSON OH LOCAL SCH DIST MA 2.25% due 12/01/26	430,000	412,435	412,435
JOHN DEERE CAPITAL CORP 0.45% due 01/17/24	25,000,000	24,987,358	24,757,673
JOHN DEERE CAPITAL CORP 0.45% due 06/07/24	30,000,000	29,969,520	29,625,920
JOHN DEERE CAPITAL CORP 0.55% due 07/05/22	10,000,000	9,999,486	10,006,065
JOHN DEERE CAPITAL CORP 0.63% due 09/10/24	10,000,000	9,994,176	9,887,539
JOHN DEERE OWNER TRUST 0.20% due 12/15/23	5,710,166	5,710,349	5,705,811
JOHN DEERE OWNER TRUST 0.36% due 09/15/25	12,750,000	12,747,921	12,646,679
JOHN DEERE OWNER TRUST 0.41% due 03/15/23	593,184	593,170	593,207
JOHN DEERE OWNER TRUST 0.52% due 03/16/26	27,000,000	26,997,814	26,691,498
JOHN DEERE OWNER TRUST 2.91% due 07/17/23	2,922,375	2,967,585	2,938,329
JPMORGAN CHASE + CO 0.70% due 03/16/24	67,750,000	67,797,944	67,584,486
JPMORGAN CHASE + CO 1.51% due 06/01/24	59,472,000	60,226,676	59,923,486
JPMORGAN CHASE + CO 2.70% due 05/18/23	2,500,000	2,574,463	2,556,726
JPMORGAN CHASE + CO 2.78% due 04/25/23	115,284,000	116,168,791	116,020,194
JPMORGAN CHASE + CO 3.21% due 04/01/23	28,832,000	29,023,591	29,003,776
JPMORGAN CHASE + CO 3.25% due 09/23/22	37,567,000	38,378,499	38,320,583
JPMORGAN CHASE + CO 3.88% due 02/01/24	13,258,000	14,148,550	14,035,263
JPMORGAN CHASE + CO 4.50% due 01/24/22	35,052,000	35,137,332	35,133,485
KENOSHA CNTY WI 1.25% due 08/01/30	1,150,000	1,150,000	1,132,422
KENOSHA CNTY WI 2.00% due 09/01/25	250,000	241,389	256,310
KENOSHA CNTY WI 2.00% due 09/01/26	200,000	191,358	204,750
KENOSHA CNTY WI 2.25% due 09/01/25	710,000	721,076	738,163
KENOSHA WI UNIF SCH DIST 1 3.00% due 04/01/28	25,000	25,699	26,714
KENOSHA WI UNIF SCH DIST 1 4.75% due 04/01/31	195,000	200,228	205,418
KETTLE MORAINE WI SCH DIST 2.50% due 04/01/24	250,000	250,000	261,730
KFW 2.00% due 10/04/22	23,959,000	24,285,954	24,251,300
KFW 2.13% due 03/07/22	12,644,000	12,688,913	12,684,070
KFW 2.38% due 12/29/22	1,500,000	1,530,435	1,528,228
KIMBERLY CLARK CORP 2.40% due 03/01/22	4,189,000	4,203,758	4,203,678
KING CNTY WA SCH DIST 210 FED 4.00% due 12/01/28	300,000	344,831	362,401
KINGSLAND MN INDEP SCH DIST 21 3.00% due 02/01/31	50,000	55,100	53,541
KIRKWOOD IA CMNTY CLG INDL NEW 3.00% due 06/01/23	50,000	50,184	50,529
KUBOTA CREDIT OWNER TRUST 0.26% due 06/17/24	35,953,000	35,825,504	35,805,352
KUBOTA CREDIT OWNER TRUST 0.41% due 06/15/23	9,954,983	9,955,705	9,955,802
KUBOTA CREDIT OWNER TRUST 0.56% due 11/17/25	30,500,000	30,498,957	30,058,073
KUBOTA CREDIT OWNER TRUST 0.62% due 08/15/25	17,000,000	16,997,040	16,843,529
KUBOTA CREDIT OWNER TRUST 1.96% due 03/15/24	14,904,262	15,101,438	15,032,212
KUBOTA CREDIT OWNER TRUST 2.46% due 10/16/23	22,612,257	23,004,529	22,813,479
KUBOTA CREDIT OWNER TRUST 3.21% due 01/15/25	8,829,393	8,994,023	8,838,901
LA CROSSE WI 3.00% due 12/01/24	50,000	50,635	50,515
LAC QUI PARLE VLY MN INDEP SCH 2.13% due 02/01/35	50,000	52,826	50,840
LAC QUI PARLE VLY MN INDEP SCH 2.25% due 02/01/36	50,000	52,915	50,954
LAKE OF THE WOODS MN INDEP SCH 0.00% due 02/01/26	85,000	74,824	72,676
LAKE OF THE WOODS MN INDEP SCH 1.30% due 02/01/23	30,000	29,609	30,315
LAKEVILLE MN INDEP SCH DIST 1 2.00% due 02/01/37	450,000	469,710	453,461
LANE CNTY OR SCH DIST 19 SPRI 0.00% due 06/15/37	450,000	297,325	328,618
LEANDER TX INDEP SCH DIST 0.00% due 08/15/25	435,000	395,056	415,123
LESTER PRAIRIE MN INDEP SCH DI 2.50% due 02/01/33	465,000	465,000	497,664
LEWISVILLE TX INDEP SCH DIST 4.00% due 08/15/27	150,000	158,383	168,115
MANKATO MN 2.13% due 02/01/25	25,000	24,148	25,438
MARATHON CNTY WI 1.00% due 02/01/23	255,000	253,375	256,882
MARICOPA CNTY AZ HIGH SCH DIST 5.00% due 07/01/28	50,000	62,040	61,182

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
MARSHALL VLG WI 3.00% due 03/01/23	130,000	131,661	133,700
MASSMUTUAL GLOBAL FUNDIN 0.27% due 01/07/22	50,000,000	50,000,000	50,000,562
MASSMUTUAL GLOBAL FUNDIN 0.27% due 06/02/23	5,000,000	5,005,022	4,994,171
MASSMUTUAL GLOBAL FUNDIN 0.32% due 10/21/24	50,000,000	50,000,000	49,915,495
MASSMUTUAL GLOBAL FUNDIN 0.41% due 04/12/24	25,000,000	25,000,000	25,085,750
MASSMUTUAL GLOBAL FUNDIN 0.48% due 08/28/23	18,580,000	18,628,592	18,471,859
MASSMUTUAL GLOBAL FUNDIN 0.85% due 06/09/23	43,710,000	43,835,613	43,716,268
MASSMUTUAL GLOBAL FUNDIN 2.25% due 07/01/22	20,005,000	20,052,503	20,195,573
MASSMUTUAL GLOBAL FUNDIN 2.50% due 10/17/22	3,000,000	3,054,397	3,044,153
MCFARLAND WI CMNTY SCH DIST 2.25% due 04/01/22	200,000	200,122	200,990
MEDFORD WI 3.00% due 12/01/25	180,000	183,336	196,612
MERCEDES BENZ AUTO LEASE TRUST 0.18% due 03/15/23	12,048,555	12,048,501	12,046,031
MERCEDES BENZ AUTO LEASE TRUST 0.22% due 01/16/24	41,000,000	40,997,205	40,960,710
MERCEDES BENZ AUTO LEASE TRUST 0.31% due 02/15/23	1,362,059	1,362,383	1,361,896
MERCEDES BENZ AUTO LEASE TRUST 0.40% due 11/15/24	17,500,000	17,493,662	17,367,688
MERCEDES BENZ AUTO LEASE TRUST 1.84% due 12/15/22	16,639,873	16,738,936	16,684,193
MERCEDES BENZ AUTO LEASE TRUST 2.00% due 10/17/22	5,688,659	5,709,977	5,698,661
MERCEDES BENZ AUTO RECEIVABLES 0.21% due 07/15/24	10,600,000	10,599,044	10,581,069
MERCEDES BENZ AUTO RECEIVABLES 0.46% due 03/15/23	108,670	108,717	108,680
MERCEDES BENZ AUTO RECEIVABLES 0.46% due 06/15/26	21,000,000	20,997,399	20,756,045
MESA AZ 2.25% due 07/01/29	595,000	548,818	548,818
MET LIFE GLOB FUNDING I 0.40% due 01/07/24	20,000,000	19,995,160	19,744,945
MET LIFE GLOB FUNDING I 0.45% due 09/01/23	60,000,000	60,086,440	59,649,368
MET LIFE GLOB FUNDING I 0.55% due 06/07/24	20,000,000	19,983,125	19,691,804
MET LIFE GLOB FUNDING I 0.70% due 09/27/24	15,000,000	14,998,357	14,777,253
MET LIFE GLOB FUNDING I 0.90% due 06/08/23	25,355,000	25,379,466	25,424,311
MET LIFE GLOB FUNDING I 1.95% due 01/13/23	25,125,000	25,546,305	25,447,185
MET LIFE GLOB FUNDING I 3.00% due 01/10/23	10,350,000	10,638,180	10,596,598
MET LIFE GLOB FUNDING I 3.38% due 01/11/22	3,750,000	3,752,941	3,752,233
MICROSOFT CORP 2.40% due 02/06/22	7,670,000	7,671,971	7,670,931
MICROSOFT CORP 3.13% due 11/03/25	15,000,000	16,339,980	16,001,015
MILWAUKEE WI 2.25% due 03/01/28	135,000	128,462	142,296
MILWAUKEE WI 2.25% due 04/01/29	360,000	339,825	377,028
MILWAUKEE WI 2.38% due 04/01/30	410,000	386,221	428,711
MILWAUKEE WI 2.50% due 03/01/29	175,000	168,302	184,375
MINNEAPOLIS MN 2.00% due 12/01/26	350,000	333,956	354,378
MINOT ND 3.00% due 10/01/29	795,000	778,966	868,030
MMAF EQUIPMENT FINANCE LLC 0.38% due 08/14/23	36,372,402	36,389,896	36,346,254
MMAF EQUIPMENT FINANCE LLC 2.41% due 11/15/24	11,783,614	11,925,364	11,854,803
MMAF EQUIPMENT FINANCE LLC 2.84% due 11/13/23	24,676,952	24,986,803	24,857,715
MONTGOMERY MN INDEP SCH DIST 4.00% due 02/01/28	25,000	26,955	27,644
MOORHEAD MN 2.00% due 11/01/31	310,000	310,000	320,103
MOORHEAD MN 2.13% due 11/01/34	295,000	292,537	305,570
MOUNT PLEASANT WI 3.00% due 03/01/23	130,000	131,682	134,022
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/32	200,000	134,530	152,142
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/33	700,000	509,696	537,870
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/34	700,000	487,277	516,338
N E WI TECH CLG DIST 3.00% due 04/01/28	115,000	115,881	123,077
NATIONAL RURAL UTIL COOP 0.35% due 02/08/24	30,000,000	29,985,486	29,538,952
NATIONAL RURAL UTIL COOP 1.00% due 06/15/26	45,000,000	44,902,958	43,887,707
NATIONAL RURAL UTIL COOP 1.75% due 01/21/22	10,000,000	9,999,563	10,006,632
NATIONAL SECS CLEARING 0.40% due 12/07/23	20,000,000	19,983,902	19,835,473
NATIONAL SECS CLEARING 1.20% due 04/23/23	16,400,000	16,583,441	16,511,639
NATIONAL SECS CLEARING 1.50% due 04/23/25	5,500,000	5,602,917	5,533,000
NESTLE HOLDINGS INC 0.38% due 01/15/24	20,000,000	19,982,532	19,757,726

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
NESTLE HOLDINGS INC 0.61% due 09/14/24	60,000,000	59,967,770	59,140,203
NEW LONDON WI 3.00% due 05/01/35	210,000	213,957	220,344
NEW YORK LIFE GLOBAL FDG 0.27% due 02/02/23	54,635,000	54,639,334	54,652,849
NEW YORK LIFE GLOBAL FDG 0.40% due 10/21/23	14,177,000	14,171,118	14,064,669
NEW YORK LIFE GLOBAL FDG 0.41% due 01/21/22	20,000,000	20,000,000	20,001,456
NEW YORK LIFE GLOBAL FDG 0.55% due 04/26/24	35,000,000	34,981,859	34,551,283
NEW YORK LIFE GLOBAL FDG 0.60% due 08/27/24	20,000,000	19,975,396	19,745,012
NEW YORK LIFE GLOBAL FDG 0.85% due 01/15/26	20,000,000	19,984,977	19,521,525
NEW YORK LIFE GLOBAL FDG 0.90% due 10/29/24	67,320,000	67,220,926	66,857,630
NEW YORK LIFE GLOBAL FDG 1.10% due 05/05/23	17,000,000	17,018,649	17,074,197
NEW YORK LIFE GLOBAL FDG 2.88% due 04/10/24	23,515,000	24,759,226	24,464,326
NISSAN AUTO LEASE TRUST 0.34% due 12/15/22	4,953,457	4,953,338	4,953,928
NISSAN AUTO LEASE TRUST 0.43% due 10/16/23	22,000,000	22,032,254	22,002,719
NISSAN AUTO RECEIVABLES OWNER 1.38% due 12/16/24	16,864,661	16,988,900	16,951,704
NISSAN AUTO RECEIVABLES OWNER 2.50% due 11/15/23	6,288,524	6,349,328	6,339,872
NISSAN AUTO RECEIVABLES OWNER 3.22% due 06/15/23	1,239,802	1,251,958	1,245,678
NORMAN OK 2.00% due 12/01/24	500,000	495,096	506,688
NORTH BRANCH MN INDEP SCH DIST 3.00% due 02/01/26	490,000	495,538	495,538
NORTHFIELD MN 1.00% due 02/01/29	75,000	74,491	74,711
NORTHWEST TX INDEP SCH DIST 4.00% due 02/15/30	1,550,000	1,681,469	1,756,388
NORTHWESTERN MUTUAL GLBL 0.38% due 03/25/24	20,000,000	20,000,000	19,983,600
NORTHWOOD KENSETT IA CMNTY SCH 3.00% due 05/01/24	250,000	252,812	264,294
NORWALK IA CMNTY SCH DIST 3.00% due 05/01/25	500,000	509,504	529,879
NORWALK IA CMNTY SCH DIST 3.00% due 05/01/26	575,000	583,982	607,875
OAKMONT TX PUBLIC UTIL DIST 3.00% due 03/01/24	250,000	252,134	257,037
OCONTO FALLS WI PUBLIC SCH DIS 2.00% due 03/01/22	300,000	300,168	300,798
OKLAHOMA CNTY OK INDEP SCH DIS 0.05% due 07/01/22	2,000,000	1,987,194	1,998,776
OMERS FINANCE TRUST 1.10% due 03/26/26	12,500,000	12,492,776	12,341,116
ONALASKA WI SCH DIST 2.00% due 04/01/23	110,000	110,202	112,285
ONTARIO TEACHERS FINANC 0.38% due 09/29/23	15,000,000	14,972,310	14,890,946
OREGON WI 3.00% due 03/01/29	60,000	60,000	65,116
ORONO MN INDEP SCH DIST 278 3.13% due 02/01/33	50,000	53,704	54,130
OSHKOSH WI 3.00% due 12/01/38	300,000	298,027	323,255
OTTER TAIL CNTY MN 1.15% due 05/01/29	160,000	160,000	157,174
OTTER TAIL CNTY MN 2.00% due 05/01/27	205,000	217,813	215,179
OTTER TAIL CNTY MN 2.00% due 05/01/28	60,000	63,672	62,806
PACIFIC LIFE GF II 0.50% due 09/23/23	65,000,000	65,055,754	64,565,865
PALM BEACH FL 2.00% due 07/01/34	135,000	138,819	139,754
PEPSICO INC 0.40% due 10/07/23	20,000,000	19,993,297	19,891,037
PEPSICO INC 2.25% due 05/02/22	9,124,000	9,176,630	9,166,512
PEPSICO INC 2.75% due 03/05/22	13,405,000	13,459,521	13,462,732
PERHAM MN INDEP SCH DIST 549 3.00% due 02/01/30	25,000	25,662	26,053
PICKERINGTON OH LOCAL SCH DIST 5.00% due 12/01/27	480,000	509,237	522,953
PIMA CNTY AZ UNIF SCH DIST 6M 4.00% due 07/01/35	500,000	536,058	573,095
PINAL CNTY AZ UNIF SCH DIST 2 5.00% due 07/01/25	70,000	75,708	80,411
PLYMOUTH WI 2.20% due 05/01/22	135,000	135,047	135,201
POTTAWATOMIE CNTY KS UNIF SCH 4.00% due 09/01/24	200,000	212,191	218,013
PRICOA GLOBAL FUNDING 1 1.15% due 12/06/24	20,000,000	19,979,847	19,963,101
PRIOR LAKE MN INDEP SCH DIST 0.00% due 02/01/26	45,000	43,645	43,445
RAMSEY CNTY MN 2.00% due 02/01/33	390,000	404,790	405,331
RAMSEY CNTY MN 2.00% due 02/01/39	240,000	240,892	238,453
RAMSEY MN 2.25% due 12/15/22	140,000	140,000	140,221
RED OAK TX INDEP SCH DIST 5.00% due 08/15/28	700,000	771,641	836,616
RHINELANDER WI 3.00% due 11/01/22	205,000	206,090	209,559
ROBBINSDALE MN INDEP SCH DIST 2.13% due 02/01/28	30,000	31,022	31,081

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
ROCHESTER MN INDEP SCH DIST 5 2.13% due 02/01/34	100,000	102,737	102,421
ROUND LAKE BREWSTER INDPT SCH 3.00% due 02/01/26	35,000	35,201	37,956
ROYAL BANK OF CANADA 0.41% due 07/29/24	40,000,000	40,000,000	40,020,800
ROYAL BANK OF CANADA 2.75% due 02/01/22	65,000,000	65,049,082	65,126,406
SAINT CLOUD MN 2.13% due 02/01/30	100,000	91,966	103,046
SAINT LOUIS PARK MN 2.00% due 02/01/36	355,000	365,726	358,553
SAINT MICHAEL MN INDEP SCH DIS 3.00% due 02/01/29	500,000	503,366	539,067
SAINT PAUL MN INDEP SCH DIST 2.00% due 02/01/34	130,000	135,306	132,590
SAINT PAUL MN INDEP SCH DIST 2.00% due 02/01/40	165,000	165,000	163,344
SAINT PAUL MN INDEP SCH DIST 3.00% due 02/01/39	300,000	300,000	320,470
SAINT PAUL MN INDEP SCH DIST 3.13% due 02/01/35	150,000	165,760	162,010
SAINT PAUL MN INDEP SCH DIST 3.25% due 02/01/29	100,000	106,815	107,153
SAN FRANCISCO CITY CNTY CA 3.25% due 06/15/35	15,000	15,320	15,845
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/22	110,000	110,873	111,924
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/23	115,000	117,006	119,735
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/24	120,000	122,874	127,581
SARANAC MI CMNTY SCH DIST 3.00% due 05/01/27	200,000	201,770	221,910
SARTELL MN 3.00% due 08/01/27	295,000	298,720	324,359
SAWYER CNTY WI 2.20% due 04/01/24	100,000	99,386	99,386
SCOTT CNTY MN 3.00% due 12/01/36	200,000	200,000	219,398
SHAKOPEE MN 2.00% due 02/01/30	300,000	300,000	309,915
SHAKOPEE MN INDEP SCH DIST 72 3.50% due 02/01/34	75,000	76,035	79,846
SHAWNEE CNTY KS UNIF SCH DIST 4.00% due 08/01/27	380,000	413,031	437,081
SHERBURNE CNTY MN 3.25% due 02/01/38	110,000	112,763	116,551
SIOUX CITY IA 2.00% due 06/01/25	150,000	150,000	150,890
SOUTH WASHINGTON CNTY MN INDEP 3.00% due 02/01/29	385,000	385,000	421,273
SOUTH WASHINGTON CNTY MN INDEP 4.00% due 02/01/28	25,000	28,424	28,186
SOUTH WASHINGTON CNTY MN INDEP 4.00% due 02/01/33	25,000	27,725	28,395
STEPHEN MN INDEP SCH DIST 285 4.00% due 02/01/29	40,000	48,035	47,674
STEVENS POINT AREA WI PUBLIC S 4.00% due 04/01/31	35,000	40,744	40,020
TEA SD SCH DIST 41 5 2.45% due 01/01/29	410,000	395,854	415,088
TEXAS ST 4.00% due 10/01/32	750,000	766,172	805,201
TEXAS ST 5.00% due 10/01/34	75,000	88,494	92,108
THIEF RIVER FALLS MN INDEP SCH 2.50% due 02/01/32	200,000	181,687	203,924
TIOGA ND PUBLIC SCH DIST 15 3.00% due 08/01/26	295,000	297,132	299,588
TOYOTA AUTO RECEIVABLES OWNER 0.26% due 05/15/25	33,000,000	32,994,916	32,833,522
TOYOTA AUTO RECEIVABLES OWNER 0.31% due 08/15/24	18,500,000	18,499,864	18,473,867
TOYOTA AUTO RECEIVABLES OWNER 0.35% due 01/15/25	21,000,000	20,996,966	20,945,797
TOYOTA AUTO RECEIVABLES OWNER 0.36% due 02/15/23	2,202,739	2,203,021	2,202,826
TOYOTA AUTO RECEIVABLES OWNER 0.71% due 04/15/26	14,250,000	14,249,705	14,162,135
TOYOTA AUTO RECEIVABLES OWNER 1.38% due 12/15/22	113,300	113,646	113,300
TOYOTA MOTOR CREDIT CORP 0.35% due 06/13/22	50,000,000	50,000,000	50,014,500
TOYOTA MOTOR CREDIT CORP 0.39% due 10/14/22	50,000,000	50,000,000	50,039,176
TOYOTA MOTOR CREDIT CORP 0.40% due 04/06/23	50,000,000	50,006,325	49,883,558
TOYOTA MOTOR CREDIT CORP 0.45% due 01/11/24	25,000,000	24,998,986	24,787,921
TOYOTA MOTOR CREDIT CORP 0.50% due 08/14/23	40,260,000	40,286,043	40,111,561
TOYOTA MOTOR CREDIT CORP 0.63% due 09/13/24	20,000,000	19,991,552	19,725,761
TOYOTA MOTOR CREDIT CORP 2.60% due 01/11/22	7,483,000	7,487,124	7,486,158
TOYOTA MOTOR CREDIT CORP 2.90% due 03/30/23	16,495,000	17,031,163	16,951,793
TOYOTA MOTOR CREDIT CORP 3.30% due 01/12/22	18,000,000	18,015,006	18,010,339
TOYOTA MOTOR CREDIT CORP 3.45% due 09/20/23	50,000,000	52,534,201	52,248,419
UNILEVER CAPITAL CORP 0.38% due 09/14/23	7,000,000	6,994,924	6,955,660
UNILEVER CAPITAL CORP 2.60% due 05/05/24	64,660,000	67,514,388	66,829,900
UNITED PARCEL SERVICE 0.50% due 05/16/22	30,140,000	30,112,063	30,164,186
UNITED PARCEL SERVICE 2.35% due 05/16/22	6,200,000	6,237,996	6,236,340

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
UNITED PARCEL SERVICE 2.50% due 04/01/23	2,285,000	2,339,420	2,330,427
UNITEDHEALTH GROUP INC 0.55% due 05/15/24	20,000,000	19,922,953	19,840,647
UNITEDHEALTH GROUP INC 2.38% due 08/15/24	4,945,000	5,175,405	5,119,975
UNITEDHEALTH GROUP INC 2.38% due 10/15/22	34,882,000	35,473,046	35,376,288
UNITEDHEALTH GROUP INC 3.35% due 07/15/22	5,000,000	5,082,695	5,080,422
URBANDALE IA 3.00% due 06/01/28	390,000	391,871	402,170
URBANDALE IA 3.00% due 06/01/29	400,000	401,295	411,877
URBANDALE IA CMNTY SCH DIST 3.00% due 12/01/22	570,000	573,847	584,030
URBANDALE IA CMNTY SCH DIST 3.00% due 12/01/24	160,000	162,460	171,189
US BANCORP 2.95% due 07/15/22	10,000,000	10,135,610	10,118,478
US BANK NA CINCINNATI 2.65% due 05/23/22	25,000,000	24,996,424	25,179,189
US TREASURY N/B 0.13% due 04/30/23	50,000,000	49,978,080	49,732,422
US TREASURY N/B 0.13% due 05/15/23	100,000,000	99,943,949	99,425,781
US TREASURY N/B 0.13% due 07/15/23	200,000,000	199,812,725	198,554,688
US TREASURY N/B 0.13% due 08/31/23	175,000,000	174,737,059	173,461,915
US TREASURY N/B 0.13% due 10/15/23	100,000,000	99,647,712	99,000,000
US TREASURY N/B 0.13% due 11/30/22	50,000,000	49,978,423	49,886,719
US TREASURY N/B 0.50% due 11/30/23	50,000,000	49,865,548	49,808,594
US TREASURY N/B 0.63% due 10/15/24	50,000,000	49,837,065	49,593,750
US TREASURY N/B 1.50% due 09/15/22	200,000,000	202,000,047	201,710,938
US TREASURY N/B 1.63% due 04/30/23	50,000,000	50,951,962	50,720,703
US TREASURY N/B 1.63% due 08/15/22	100,000,000	100,968,957	100,855,469
US TREASURY N/B 1.75% due 09/30/22	200,000,000	202,487,103	202,132,812
US TREASURY N/B 1.88% due 03/31/22	280,000,000	281,248,388	281,193,349
US TREASURY N/B 1.88% due 05/31/22	226,000,000	227,693,895	227,597,890
US TREASURY N/B 2.50% due 01/15/22	41,000,000	41,035,882	41,032,747
US TREASURY N/B 2.75% due 11/15/23	125,000,000	130,707,267	129,721,680
US TREASURY N/B 2.88% due 09/30/23	50,000,000	52,302,319	51,906,250
USAA CAPITAL CORP 0.50% due 05/01/24	10,000,000	9,985,903	9,878,260
VERIZON OWNER TRUST 0.41% due 04/21/25	21,000,000	20,997,472	20,903,524
VERIZON OWNER TRUST 0.47% due 02/20/25	85,206,000	85,465,332	84,978,091
VERIZON OWNER TRUST 1.85% due 07/22/24	130,021,000	131,815,354	130,996,743
VERIZON OWNER TRUST 1.94% due 04/22/24	48,722,899	49,366,430	49,057,241
VERIZON OWNER TRUST 2.33% due 12/20/23	40,117,736	40,535,722	40,386,304
VERIZON OWNER TRUST 2.93% due 09/20/23	13,473,609	13,603,416	13,547,396
VERIZON OWNER TRUST 3.23% due 04/20/23	2,621,474	2,646,654	2,625,614
VISA INC 3.15% due 12/14/25	35,000,000	37,820,348	37,344,868
VOLKSWAGEN AUTO LOAN ENHANCED 0.49% due 10/21/24	24,000,000	23,998,038	23,990,527
W FARGO ND 3.38% due 05/01/31	200,000	204,866	209,593
W FARGO ND PUBLIC SCH DIST 6 2.38% due 05/01/29	60,000	62,897	62,762
W FARGO ND PUBLIC SCH DIST 6 4.00% due 05/01/31	625,000	675,531	689,305
WABASSO MN INDEP SCH DIST 640 3.00% due 02/01/24	295,000	285,341	295,645
WAHPETON ND 3.00% due 05/01/26	100,000	101,306	102,970
WALMART INC 3.40% due 06/26/23	10,000,000	10,448,485	10,402,050
WARREN CNTY IA 5.00% due 06/01/32	25,000	32,293	31,991
WASHINGTON CNTY OR SCH DIST 4 0.00% due 06/15/32	230,000	170,636	174,515
WATERLOO IA 3.00% due 06/01/26	650,000	656,812	656,812
WATERLOO IA 3.25% due 06/01/28	215,000	216,286	222,460
WAUKESHA WI 4.00% due 10/01/31	460,000	504,417	527,143
WAUNAKEE WI 3.00% due 06/01/27	150,000	151,906	163,994
WAUSAU WI 2.75% due 04/01/39	380,000	380,000	398,269
WAUSAU WI 3.00% due 04/01/27	490,000	501,906	524,291
WAVERLY IA 3.00% due 06/01/27	700,000	704,600	748,018
WAYLAND MI UNION SCH DIST 5.00% due 05/01/26	300,000	327,250	356,376
WELLS FARGO TSY+ MMKT SVCE 0.00% due 12/31/49	952,149,639	952,137,141	952,149,639

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
WEST DES MOINES IA 3.00% due 06/01/29	100,000	101,789	106,985
WEST SALEM WI SCH DIST 1.25% due 04/01/22	350,000	349,148	350,273
WHATCOM CNTY WA SCH DIST 504 1.75% due 12/01/23	140,000	138,436	143,632
WILLISTON ND 3.00% due 05/01/24	10,000	10,063	10,084
WILLMAR MN INDEP SCH DIST 347 3.38% due 02/01/34	25,000	26,330	26,673
WILLMAR MN INDEP SCH DIST 347 3.38% due 02/01/35	60,000	64,792	63,963
WINTERSET IA 2.15% due 06/01/23	120,000	120,038	120,168
WORLD OMNI AUTO RECEIVABLES TR 0.20% due 07/15/24	8,510,433	8,510,207	8,498,829
WORLD OMNI AUTO RECEIVABLES TR 0.22% due 09/16/24	27,500,000	27,499,765	27,436,346
WORLD OMNI AUTO RECEIVABLES TR 0.30% due 01/15/26	30,100,000	30,098,248	29,921,176
WORLD OMNI AUTO RECEIVABLES TR 0.35% due 12/15/23	8,865,504	8,868,613	8,866,614
WORLD OMNI AUTO RECEIVABLES TR 0.42% due 06/15/26	15,000,000	14,998,062	14,820,329
WORLD OMNI AUTO RECEIVABLES TR 0.55% due 07/17/23	6,683,726	6,691,328	6,684,819
WORLD OMNI AUTO RECEIVABLES TR 0.81% due 10/15/26	20,000,000	19,997,363	19,886,002
WORLD OMNI AUTOMOBILE LEASE SE 0.21% due 04/15/24	22,330,628	22,328,774	22,275,694
WORLD OMNI AUTOMOBILE LEASE SE 0.32% due 09/15/23	8,410,157	8,409,815	8,408,930
WORLD OMNI AUTOMOBILE LEASE SE 0.42% due 08/15/24	15,340,000	15,338,426	15,203,749
WORLD OMNI AUTOMOBILE LEASE SE 1.71% due 11/15/22	11,849,985	11,895,475	11,856,476
WRIGHT CNTY MN 4.00% due 12/01/24	500,000	528,172	550,588
YELLOWSTONE CNTY MT SCH DIST 3.00% due 07/01/24	170,000	173,641	176,085
ZUMBROTA MAZEPPA MN INDEP SCHD 2.00% due 02/01/24	200,000	197,581	203,405

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Total Cash Equivalents	9,184,429,000	9,181,339,371	9,181,306,970
BANK OF MONTREAL- due 04/15/22	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL- due 05/25/22	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL- due 06/22/22	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL- due 07/07/22	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL- due 09/01/22	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL- due 09/02/22	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL- due 10/14/22	75,000,000	75,000,000	75,000,000
BANK OF NOVA SCOTIA/THE due 01/13/22	35,000,000	34,997,667	34,997,667
BANK OF NOVA SCOTIA/THE due 02/01/22	100,000,000	99,983,639	99,983,639
BANK OF NOVA SCOTIA/THE due 03/24/22	50,000,000	49,978,361	49,978,361
BANK OF NOVA SCOTIA/THE due 05/05/22	50,000,000	49,960,389	49,960,389
BANK OF NOVA SCOTIA/THE due 05/19/22	100,000,000	99,915,667	99,915,667
BANK OF NOVA SCOTIA/THE due 07/20/22	45,000,000	44,950,000	44,950,000
BANK OF NOVA SCOTIA/THE due 09/02/22	50,000,000	49,932,222	49,932,222
CAFCO LLC due 01/05/22	50,000,000	49,999,500	49,999,500
CAFCO LLC due 02/23/22	29,000,000	28,994,450	28,994,450
CAFCO LLC due 03/11/22	75,000,000	74,975,563	74,975,563
CANADIAN IMPERIAL BK due 03/30/22	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 07/07/22	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 10/03/22	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 10/14/22	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 10/28/22	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 11/02/22	50,000,000	50,000,000	50,000,000
CANTOR FITZGERALD REPO due 01/03/22	100,000,000	100,000,000	100,000,000
CDP FINANCIAL INC due 01/05/22	80,000,000	79,999,144	79,999,144
CDP FINANCIAL INC due 01/18/22	45,600,000	45,597,416	45,597,416
CDP FINANCIAL INC due 02/11/22	25,000,000	24,997,153	24,997,153
CDP FINANCIAL INC due 02/17/22	25,000,000	24,995,104	24,995,104
CDP FINANCIAL INC due 03/08/22	93,000,000	92,973,930	92,973,930
CDP FINANCIAL INC due 03/30/22	70,000,000	69,971,033	69,971,033
CDP FINANCIAL INC due 04/06/22	30,500,000	30,487,122	30,487,122
CDP FINANCIAL INC due 05/19/22	25,000,000	24,979,875	24,979,875
CDP FINANCIAL INC due 07/29/22	50,000,000	49,944,847	49,944,847
CHARIOT FNDG LLC due 02/11/22	75,000,000	74,988,896	74,988,896
CHARIOT FNDG LLC due 02/15/22	50,000,000	49,993,125	49,993,125
CHARIOT FNDG LLC due 03/01/22	75,000,000	74,984,021	74,984,021
CHARIOT FNDG LLC due 03/24/22	99,000,000	98,948,135	98,948,135
CHARIOT FNDG LLC due 03/25/22	44,000,000	43,978,697	43,978,697
CHARIOT FNDG LLC due 03/29/22	100,000,000	99,944,417	99,944,417
CIESCO LLC due 04/01/22	27,300,000	27,289,763	27,289,763
CIESCO LLC due 05/26/22	25,000,000	24,977,847	24,977,847
COCA-COLA COMPANY due 02/15/22	25,000,000	24,997,813	24,997,813
CRC FUNDING LLC due 04/18/22	40,150,000	40,130,906	40,130,906
EUROPEAN INVT BNK due 07/08/22	100,000,000	99,937,333	99,937,333
EXPORT DEVELMT CORP due 01/07/22	70,000,000	69,999,300	69,999,300
FED FARM CRD DISCOUNT NT due 08/15/22	25,000,000	24,965,472	24,963,061
FED FARM CRD DISCOUNT NT due 08/24/22	10,000,000	9,984,986	9,984,639
FED FARM CRD DISCOUNT NT due 09/30/22	50,000,000	49,905,555	49,900,086
FED HOME LN DISCOUNT NT due 06/01/22	42,000,000	41,991,190	41,967,016
GTA FDG LLC DISC due 01/05/22	94,000,000	93,998,956	93,998,956
GTA FDG LLC DISC due 01/14/22	50,000,000	49,998,014	49,998,014
GTA FDG LLC DISC due 02/15/22	50,000,000	49,993,125	49,993,125
GTA FDG LLC DISC due 03/02/22	39,000,000	38,990,900	38,990,900
GTA FDG LLC DISC due 03/15/22	115,386,000	115,347,473	115,347,473

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
GTA FDG LLC DISC due 03/30/22	18,000,000	17,993,400	17,993,400
GTA FDG LLC DISC due 04/14/22	75,000,000	74,963,521	74,963,521
HER MAJESTY RGT CANA due 01/14/22	200,000,000	199,996,389	199,996,389
HER MAJESTY RGT CANA due 02/11/22	100,000,000	99,992,597	99,992,597
HONEYWELL INTERNATN' due 05/02/22	28,500,000	28,483,715	28,483,715
HONEYWELL INTERNATN' due 05/09/22	50,000,000	49,969,778	49,969,778
HONEYWELL INTERNATN' due 10/05/22	20,500,000	20,463,721	20,463,721
HONEYWELL INTERNATN' due 10/11/22	30,105,000	30,050,568	30,050,568
HONEYWELL INTERNATN' due 10/13/22	100,000,000	99,881,250	99,881,250
HSBC REPO due 01/03/22	100,000,000	100,000,000	100,000,000
KFW due 01/05/22	50,000,000	49,999,444	49,999,444
KFW due 01/25/22	15,000,000	14,998,200	14,998,200
KFW due 03/10/22	75,000,000	74,983,000	74,983,000
KFW due 03/14/22	75,000,000	74,981,250	74,981,250
KFW due 03/15/22	100,000,000	99,974,653	99,974,653
KFW due 03/30/22	50,000,000	49,979,222	49,979,222
KFW due 04/20/22	12,000,000	11,995,277	11,995,277
LVMH due 01/11/22	100,000,000	99,997,500	99,997,500
LVMH due 02/15/22	60,000,000	59,991,750	59,991,750
METLIFE SHORT TERM FDG due 01/11/22	40,000,000	39,998,889	39,998,889
METLIFE SHORT TERM FDG due 02/15/22	50,000,000	49,993,750	49,993,750
METLIFE SHORT TERM FDG due 02/25/22	57,560,000	57,546,809	57,546,809
METLIFE SHORT TERM FDG due 02/28/22	25,000,000	24,993,958	24,993,958
METLIFE SHORT TERM FDG due 03/02/22	51,800,000	51,787,050	51,787,050
METLIFE SHORT TERM FDG due 08/01/22	50,000,000	49,941,111	49,941,111
METLIFE SHORT TERM FDG due 08/18/22	83,000,000	82,868,007	82,868,007
NATIONAL BK OF CANAD due 01/10/22	37,500,000	37,498,125	37,498,125
NATIONAL SECS CLEARING due 01/04/22	10,000,000	9,999,942	9,999,942
NATIONAL SECS CLEARING due 01/05/22	100,000,000	99,999,111	99,999,111
NATIONAL SECS CLEARING due 01/12/22	61,700,000	61,698,492	61,698,492
NATIONAL SECS CLEARING due 02/02/22	12,425,000	12,424,006	12,424,006
NATIONAL SECS CLEARING due 02/08/22	63,525,000	63,516,954	63,516,954
NATIONAL SECS CLEARING due 02/11/22	50,000,000	49,993,167	49,993,167
NATIONAL SECS CLEARING due 02/15/22	50,000,000	49,992,500	49,992,500
OLD LINE FUNDING LLC due 01/04/22	30,000,000	29,999,750	29,999,750
OLD LINE FUNDING LLC due 01/11/22	50,000,000	49,998,611	49,998,611
OLD LINE FUNDING LLC due 01/13/22	50,000,000	49,998,167	49,998,167
OLD LINE FUNDING LLC due 02/02/22	10,554,000	10,552,968	10,552,968
OLD LINE FUNDING LLC due 02/24/22	40,000,000	39,991,600	39,991,600
OLD LINE FUNDING LLC due 03/11/22	100,017,000	100,009,808	100,009,808
OLD LINE FUNDING LLC due 03/15/22	125,300,000	125,278,098	125,278,098
OLD LINE FUNDING LLC due 03/30/22	50,000,000	49,970,667	49,970,667
OLD LINE FUNDING LLC due 04/27/22	40,000,000	39,979,378	39,979,378
OLD LINE FUNDING LLC due 04/29/22	25,000,000	24,985,250	24,985,250
OLD LINE FUNDING LLC due 06/01/22	22,174,000	22,149,818	22,149,818
OMERS FINANCE TRUST due 01/06/22	20,000,000	19,999,778	19,999,778
ONTARIO TEACHERS FIN TR due 03/31/22	70,000,000	69,975,772	69,975,772
ONTARIO TEACHERS FIN TR due 04/27/22	20,500,000	20,486,789	20,486,789
ONTARIO TEACHERS FIN TR due 04/28/22	47,000,000	46,978,615	46,978,615
PRICOA SHT TRM FNDG LL due 05/27/22	50,000,000	49,959,444	49,959,444
PROCTOR GAMBLE AND CO due 01/04/22	50,000,000	49,999,792	49,999,792
PROCTOR GAMBLE AND CO due 03/01/22	50,000,000	49,990,986	49,990,986
PROV. BRITSH COLUMBIA due 01/24/22	49,000,000	48,996,243	48,996,243
PROV. BRITSH COLUMBIA due 02/25/22	66,700,000	66,689,810	66,689,810
PROV. BRITSH COLUMBIA due 04/12/22	33,875,000	33,862,645	33,862,645

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
PROV. BRITSH COLUMBIA due 05/13/22	20,290,000	20,275,121	20,275,121
PSP CAPITAL INC. due 03/01/22	21,000,000	20,995,870	20,995,870
PSP CAPITAL INC. due 03/02/22	50,000,000	49,990,000	49,990,000
PSP CAPITAL INC. due 03/07/22	50,000,000	49,990,069	49,990,069
PSP CAPITAL INC. due 03/15/22	35,000,000	34,989,354	34,989,354
PSP CAPITAL INC. due 03/16/22	100,000,000	99,977,389	99,977,389
PSP CAPITAL INC. due 04/29/22	50,000,000	49,978,694	49,978,694
PSP CAPITAL INC. due 05/03/22	30,000,000	29,980,683	29,980,683
PSP CAPITAL INC. due 05/13/22	50,000,000	49,968,833	49,968,833
PSP CAPITAL INC. due 06/02/22	50,000,000	49,968,333	49,968,333
PSP CAPITAL INC. due 06/10/22	50,000,000	49,966,667	49,966,667
PSP CAPITAL INC. due 10/07/22	23,000,000	22,955,438	22,955,438
QUEBEC GOVT due 01/14/22	50,000,000	49,998,917	49,998,917
QUEBEC GOVT due 01/28/22	100,000,000	99,995,500	99,995,500
ROYAL BANK OF SCOTLAND REPO due 01/03/22	200,000,000	200,000,000	200,000,000
ROYAL BK CDA due 03/30/22	50,000,000	49,970,667	49,970,667
ROYAL BK CDA due 04/14/22	10,000,000	9,993,419	9,993,419
ROYAL BK CDA due 05/04/22	30,000,000	29,977,450	29,977,450
ROYAL BK CDA due 07/07/22	50,000,000	49,948,056	49,948,056
ROYAL BK CDA due 09/30/22	50,000,000	49,901,778	49,901,778
ROYAL BK CDA due 10/27/22	50,000,000	49,858,806	49,858,806
ROYAL BK OF CANADA due 03/30/22	50,000,000	50,000,000	50,000,000
ROYAL BK OF CANADA due 06/15/22	50,000,000	50,000,000	50,000,000
ROYAL BK OF CANADA due 07/07/22	50,000,000	50,000,000	50,000,000
ROYAL BK OF CANADA due 10/14/22	50,000,000	50,000,000	50,000,000
THUNDER BAY FNDNG LLC due 01/11/22	100,000,000	99,997,083	99,997,083
THUNDER BAY FNDNG LLC due 02/08/22	26,000,000	25,996,707	25,996,707
THUNDER BAY FNDNG LLC due 02/15/22	50,000,000	49,992,500	49,992,500
THUNDER BAY FNDNG LLC due 02/18/22	24,950,000	24,946,008	24,946,008
THUNDER BAY FNDNG LLC due 03/09/22	30,018,000	30,007,385	30,007,385
THUNDER BAY FNDNG LLC due 04/18/22	50,000,000	49,976,222	49,976,222
THUNDER BAY FNDNG LLC due 04/29/22	125,000,000	124,909,042	124,909,042
THUNDER BAY FNDNG LLC due 05/03/22	22,500,000	22,485,513	22,485,513
TORONTO DOMINION BANK due 04/15/22	50,000,000	49,966,778	49,966,778
TORONTO DOMINION BANK due 05/05/22	50,000,000	49,958,667	49,958,667
TORONTO DOMINION BANK due 05/11/22	100,000,000	99,913,333	99,913,333
TORONTO-DOMINION due 03/03/22	50,000,000	50,000,000	50,000,000
TORONTO-DOMINION due 03/30/22	100,000,000	100,000,000	100,000,000
TORONTO-DOMINION due 05/24/22	26,000,000	25,992,757	25,992,757
TORONTO-DOMINION due 06/17/22	50,000,000	50,000,000	50,000,000
TORONTO-DOMINION due 10/14/22	50,000,000	50,000,000	50,000,000
TORONTO-DOMINION due 10/28/22	50,000,000	50,000,000	50,000,000
TOYOTA MOTOR CREDIT due 03/30/22	125,000,000	124,939,500	124,939,500
TOYOTA MOTOR CREDIT due 05/25/22	100,000,000	99,928,000	99,928,000
TREASURY BILL due 01/13/22	100,000,000	99,999,167	99,999,167
TREASURY BILL due 05/19/22	200,000,000	199,971,250	199,971,250
TREASURY BILL due 11/03/22	75,000,000	74,898,319	74,898,319