Public Markets Asset Listing

As of December 31, 2022

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	**358,165,859**	**20,789,730,062**	**27,390,195,842**
1 800 FLOWERS.COM INC CL A	249,151	3,059,863.31	2,381,883.56
10X GENOMICS INC CLASS A	97,023	10,928,494.70	3,535,518.12
1LIFE HEALTHCARE INC	14,263	248,040.30	238,334.73
1ST SOURCE CORP	1,293	46,181.12	68,645.37
1STDIBS.COM INC	1,175	10,648.15	5,969.00
22ND CENTURY GROUP INC	11,896	45,278.73	10,950.27
23ANDME HOLDING CO CLASS A	18,485	52,869.55	39,927.60
2SEVENTY BIO INC	29,893	507,869.26	280,097.41
2U INC	5,697	176,575.88	35,720.19
3D SYSTEMS CORP	9,571	173,614.81	70,825.40
3M CO W/D	334,495	57,752,123.32	40,112,640.40
4D MOLECULAR THERAPEUTICS IN	51,536	774,269.16	1,144,614.56
5E ADVANCED MATERIALS INC	2,571	39,161.56	20,259.48
8X8 INC	407,074	4,896,855.70	1,758,559.68
908 DEVICES INC	1,898	46,217.53	14,462.76
A MARK PRECIOUS METALS INC	2,390	68,930.59	83,004.70
A10 NETWORKS INC	283,656	2,774,595.65	4,717,199.28
AADI BIOSCIENCE INC	763	9,284.19	9,789.29
AAON INC	3,435	148,142.90	258,724.20
AAR CORP	51,468	1,797,697.68	2,310,913.20
AARON S CO INC/THE	7,644	119,046.92	91,345.80
ABBOTT LABORATORIES	1,162,788	80,028,872.15	127,662,494.52
ABBVIE INC	1,226,415	104,031,114.68	198,200,928.15
ABCELLERA BIOLOGICS INC	65,027	673,517.02	658,723.51
ABERCROMBIE + FITCH CO CL A	3,668	101,587.69	84,033.88
ABM INDUSTRIES INC	67,973	3,117,541.33	3,019,360.66
ABSCI CORP	5,356	45,366.84	11,247.60
ACADEMY SPORTS + OUTDOORS IN	71,200	2,807,694.54	3,740,848.00
ACADIA HEALTHCARE CO INC	69,053	2,963,488.56	5,684,442.96
ACADIA PHARMACEUTICALS INC	152,556	2,897,448.74	2,428,691.52
ACADIA REALTY TRUST	161,703	2,859,222.83	2,320,438.05
ACCEL ENTERTAINMENT INC	4,152	43,820.97	31,970.40
ACCENTURE PLC CL A	459,898	79,384,023.72	122,719,182.32
ACCO BRANDS CORP	7,161	61,234.23	40,029.99
ACCOLADE INC	4,591	140,889.69	35,763.89
ACI WORLDWIDE INC	278,335	7,873,929.58	6,401,705.00
ACLARIS THERAPEUTICS INC	68,327	1,118,445.96	1,076,150.25
ACM RESEARCH INC CLASS A	3,720	57,353.85	28,681.20
ACNB CORP	748	24,159.96	29,777.88
ACTIVISION BLIZZARD INC	493,244	29,708,665.66	37,757,828.20
ACUITY BRANDS INC	26,218	4,095,429.75	4,341,962.98
ACUSHNET HOLDINGS CORP	2,555	83,922.24	108,485.30
ACV AUCTIONS INC A	430,571	5,834,676.82	3,534,987.91
ADAPTHEALTH CORP	5,685	146,526.77	109,265.70
ADAPTIVE BIOTECHNOLOGIES	56,137	524,607.26	428,886.68
ADDUS HOMECARE CORP	3,277	295,430.10	326,028.73
ADEIA INC	7,953	134,732.60	75,394.44
ADICET BIO INC	2,287	30,430.90	20,445.78
ADIENT PLC	208,189	7,815,336.38	7,222,076.41
ADMA BIOLOGICS INC	14,640	29,307.90	56,803.20
ADOBE INC	359,633	90,947,440.48	121,027,293.49

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ADT INC	132,237	959,574.31	1,199,389.59
ADTALEM GLOBAL EDUCATION INC	218,034	7,497,815.28	7,740,207.00
ADTHEORENT HOLDINGS CO INC	2,078	4,826.47	3,449.48
ADTRAN HOLDINGS INC	157,180	3,121,557.75	2,953,412.20
ADVANCE AUTO PARTS INC	92,950	14,674,791.66	13,666,438.50
ADVANCED DRAINAGE SYSTEMS IN	37,299	4,189,151.06	3,057,399.03
ADVANCED ENERGY INDUSTRIES	2,900	166,208.14	248,762.00
ADVANCED MICRO DEVICES	1,096,509	45,762,477.19	71,020,887.93
ADVANSIX INC	27,341	838,664.64	1,039,504.82
ADVANTAGE SOLUTIONS INC	6,181	60,277.97	12,856.48
AECOM	236,559	11,954,905.24	20,090,955.87
AEHR TEST SYSTEMS	105,731	2,554,688.23	2,125,193.10
AEMETIS INC	2,252	23,006.98	8,917.92
AEROJET ROCKETDYNE HOLDINGS	32,766	1,285,189.03	1,832,602.38
AEROVATE THERAPEUTICS INC	811	15,201.06	23,762.30
AEROVIRONMENT INC	1,941	132,183.82	166,266.06
AERSALE CORP	48,735	814,320.89	790,481.70
AES CORP	405,542	6,033,451.85	11,663,387.92
AEVA TECHNOLOGIES INC	6,845	52,242.58	9,309.20
AEYE INC	8,254	8,458.49	3,966.87
AFC GAMMA INC	1,303	26,089.66	20,496.19
AFFILIATED MANAGERS GROUP	23,807	3,044,817.24	3,771,743.01
AFFIMED NV	10,802	37,066.27	13,394.48
AFFIRM HOLDINGS INC	202,316	9,609,307.84	1,956,395.72
AFLAC INC	455,547	17,889,386.69	32,772,051.18
AGCO CORP	55,809	3,762,571.38	7,740,150.21
AGENUS INC	23,183	72,494.90	55,639.20
AGILENT TECHNOLOGIES INC	257,098	22,170,573.78	38,474,715.70
AGILITI INC	1,990	40,852.21	32,456.90
AGILON HEALTH INC	119,410	3,107,569.53	1,927,277.40
AGILYSYS INC	1,519	39,386.96	120,213.66
AGIOS PHARMACEUTICALS INC	43,453	1,883,452.91	1,220,160.24
AGNC INVESTMENT CORP	354,038	6,103,759.06	3,664,293.30
AGREE REALTY CORP	54,207	3,790,072.78	3,844,902.51
AIR LEASE CORP	144,308	5,202,995.47	5,544,313.36
AIR PRODUCTS + CHEMICALS INC	192,653	37,635,492.75	59,387,213.78
AIR TRANSPORT SERVICES GROUP	4,509	83,958.06	117,143.82
AIRBNB INC CLASS A	303,048	34,963,465.58	25,910,604.00
AIRSCULPT TECHNOLOGIES INC	493	4,562.02	1,824.10
AKA BRANDS HOLDING CORP	320	2,895.04	406.40
AKAMAI TECHNOLOGIES INC	98,720	6,788,062.44	8,322,096.00
AKERO THERAPEUTICS INC	2,810	80,998.76	153,988.00
AKOUSTIS TECHNOLOGIES INC	3,680	24,161.97	10,377.60
AKOYA BIOSCIENCES INC	816	11,157.95	7,809.12
ALAMO GROUP INC	749	84,533.67	106,058.40
ALARM.COM HOLDINGS INC	36,596	2,154,086.64	1,810,770.08
ALASKA AIR GROUP INC	96,800	5,825,472.11	4,156,592.00
ALBANY INTL CORP CL A	2,452	165,858.96	241,742.68
ALBEMARLE CORP	73,763	9,267,923.24	15,996,244.18
ALBERTSONS COS INC CLASS A	107,844	2,173,183.42	2,236,684.56
ALBIREO PHARMA INC	124,493	3,372,398.13	2,690,293.73
ALCOA CORP	120,692	4,936,734.63	5,487,865.24

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ALECTOR INC	4,647	88,187.11	42,891.81
ALERUS FINANCIAL CORP	10,847	231,435.49	253,277.45
ALEXANDER + BALDWIN INC	60,327	1,177,482.58	1,129,924.71
ALEXANDER S INC	175	55,620.41	38,510.50
ALEXANDRIA REAL ESTATE EQUIT	100,105	14,452,289.02	14,582,295.35
ALICO INC	346	12,206.19	8,259.02
ALIGHT INC CLASS A	748,871	6,167,251.31	6,260,561.56
ALIGN TECHNOLOGY INC	66,658	14,818,459.31	14,058,172.20
ALIGNMENT HEALTHCARE INC	161,020	1,968,032.97	1,893,595.20
ALKAMI TECHNOLOGY INC	128,304	2,377,316.27	1,871,955.36
ALKERMES PLC	97,380	2,468,846.46	2,544,539.40
ALLBIRDS INC CL A	7,208	32,809.77	17,443.36
ALLEGIANT TRAVEL CO	1,168	141,437.31	79,412.32
ALLEGION PLC	55,528	4,481,205.44	5,844,877.28
ALLEGRO MICROSYSTEMS INC	116,824	2,653,386.87	3,507,056.48
ALLETE INC	40,943	2,688,671.16	2,641,232.93
ALLIANT ENERGY CORP	150,241	6,643,463.14	8,294,805.61
ALLIED MOTION TECHNOLOGIES	1,003	29,873.19	34,914.43
ALLISON TRANSMISSION HOLDING	162,054	6,415,080.16	6,741,446.40
ALLOGENE THERAPEUTICS INC	55,174	1,116,047.94	347,044.46
ALLOVIR INC	2,738	50,476.50	14,045.94
ALLSCRIPTS HEALTHCARE SOLUTI	134,890	2,010,090.24	2,379,459.60
ALLSTATE CORP	263,096	24,270,396.06	35,675,817.60
ALLY FINANCIAL INC	359,382	9,631,388.86	8,786,889.90
ALNYLAM PHARMACEUTICALS INC	76,097	6,939,180.91	18,084,452.05
ALPHA + OMEGA SEMICONDUCTOR	76,033	2,628,102.20	2,172,262.81
ALPHA METALLURGICAL RESOURCE	1,238	149,697.44	181,230.82
ALPHA TEKNOVA INC	389	7,546.80	2,193.96
ALPHABET INC CL A	4,203,429	244,397,325.43	370,868,540.67
ALPHABET INC CL C	3,646,931	200,874,075.39	323,592,187.63
ALPHATEC HOLDINGS INC	5,096	43,785.21	62,935.60
ALPINE IMMUNE SCIENCES INC	773	6,491.02	5,681.55
ALTA EQUIPMENT GROUP INC	1,422	16,179.14	18,756.18
ALTAIR ENGINEERING INC A	4,070	196,485.33	185,062.90
ALTERYX INC CLASS A	41,456	4,101,256.08	2,100,575.52
ALTICE USA INC A	117,829	2,903,726.08	542,013.40
ALTO INGREDIENTS INC	76,496	322,671.59	220,308.48
ALTRA INDUSTRIAL MOTION CORP	5,091	186,408.75	304,187.25
ALTRIA GROUP INC	1,087,093	64,904,065.73	49,691,021.03
ALTUS POWER INC	243,395	2,741,908.22	1,586,935.40
ALX ONCOLOGY HOLDINGS INC	40,111	331,745.16	452,050.97
AMALGAMATED FINANCIAL CORP	61,427	919,500.19	1,415,278.08
AMAZON.COM INC	6,415,294	477,194,750.67	538,884,696.00
AMBAC FINANCIAL GROUP INC	3,646	67,317.68	63,586.24
AMBARELLA INC	2,883	213,774.12	237,069.09
AMC ENTERTAINMENT HLDS CL A	316,998	2,544,957.62	1,290,181.86
AMC NETWORKS INC A	2,364	71,418.64	37,043.88
AMCOR PLC	912,636	9,214,748.34	10,869,494.76
AMDOCS LTD	190,415	12,432,348.67	17,308,723.50
AMEDISYS INC	27,736	5,143,834.31	2,317,065.44
AMER NATL BNKSHS/DANVILLE VA	915	30,891.18	33,790.95
AMERANT BANCORP INC	2,131	56,112.86	57,196.04

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AMEREN CORPORATION	209,307	14,824,186.04	18,611,578.44
AMERESCO INC CL A	26,802	1,710,703.25	1,531,466.28
AMERICA S CAR MART INC	501	40,588.55	36,202.26
AMERICAN AIRLINES GROUP INC	426,248	12,679,757.64	5,421,874.56
AMERICAN ASSETS TRUST INC	30,787	925,584.92	815,855.50
AMERICAN AXLE + MFG HOLDINGS	196,095	1,836,187.23	1,533,462.90
AMERICAN EAGLE OUTFITTERS	41,931	624,558.45	585,356.76
AMERICAN ELECTRIC POWER	309,932	22,657,057.12	29,428,043.40
AMERICAN EQUITY INVT LIFE HL	33,545	1,272,965.89	1,530,322.90
AMERICAN EXPRESS CO	563,864	61,969,655.31	83,310,906.00
AMERICAN FINANCIAL GROUP INC	57,263	4,706,372.03	7,861,064.64
AMERICAN HOMES 4 RENT A	235,345	6,611,053.81	7,093,298.30
AMERICAN INTERNATIONAL GROUP	590,485	30,850,312.15	37,342,271.40
AMERICAN PUBLIC EDUCATION	13,430	198,440.74	165,054.70
AMERICAN REALTY INVESTORS IN	109	1,512.70	2,795.85
AMERICAN SOFTWARE INC CL A	2,635	38,543.47	38,681.80
AMERICAN STATES WATER CO	2,855	182,359.63	264,230.25
AMERICAN TOWER CORP	283,840	44,904,322.94	60,134,342.40
AMERICAN VANGUARD CORP	2,251	37,145.01	48,869.21
AMERICAN WATER WORKS CO INC	109,422	10,210,227.50	16,678,101.24
AMERICAN WELL CORP CLASS A	16,641	174,865.87	47,094.03
AMERICAN WOODMARK CORP	1,290	69,044.52	63,029.40
AMERICOLD REALTY TRUST INC	159,486	5,246,742.27	4,515,048.66
AMERIPRISE FINANCIAL INC	88,018	11,402,386.41	27,406,164.66
AMERIS BANCORP	99,760	3,556,410.29	4,702,686.40
AMERISAFE INC	14,701	736,112.08	764,010.97
AMERISOURCEBERGEN CORP	127,332	13,652,958.10	21,100,185.72
AMETEK INC	138,756	9,529,854.50	19,386,988.32
AMGEN INC	377,102	65,531,564.91	99,042,069.28
AMICUS THERAPEUTICS INC	124,095	1,795,830.78	1,515,199.95
AMKOR TECHNOLOGY INC	53,339	576,642.96	1,279,069.22
AMMO INC	5,796	40,228.02	10,027.08
AMN HEALTHCARE SERVICES INC	25,478	1,318,663.84	2,619,647.96
AMNEAL PHARMACEUTICALS INC	8,040	76,381.84	15,999.60
AMPHASTAR PHARMACEUTICALS IN	2,893	59,783.32	81,061.86
AMPHENOL CORP CL A	353,438	15,054,571.13	26,910,769.32
AMPLIFY ENERGY CORP	10,796	78,456.64	94,896.84
AMPLITUDE INC CLASS A	4,354	69,302.17	52,596.32
AMYLYX PHARMACEUTICALS INC	4,012	120,640.52	148,243.40
AMYRIS INC	14,067	86,867.24	21,522.51
AN2 THERAPEUTICS INC	249	2,180.74	2,372.97
ANALOG DEVICES INC	483,325	50,473,335.43	79,279,799.75
ANAPTYSBIO INC	1,529	63,959.99	47,383.71
ANAVEX LIFE SCIENCES CORP	5,129	54,404.71	47,494.54
ANDERSONS INC/THE	64,405	1,893,138.60	2,253,530.95
ANGEL OAK MORTGAGE INC	477	7,802.84	2,256.21
ANGIODYNAMICS INC	2,825	50,002.84	38,900.25
ANI PHARMACEUTICALS INC	918	38,670.66	36,931.14
ANIKA THERAPEUTICS INC	1,103	31,441.85	32,648.80
ANNALY CAPITAL MANAGEMENT IN	323,712	11,891,563.14	6,823,848.96
ANSYS INC	112,425	27,435,373.20	27,160,755.75
ANTERIX INC	1,288	55,150.33	41,434.96

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ANTERO MIDSTREAM CORP	206,126	2,082,335.15	2,224,099.54
ANTERO RESOURCES CORP	248,169	8,275,621.32	7,690,757.31
ANYWHERE REAL ESTATE INC	9,038	204,900.65	57,752.82
AON PLC CLASS A	138,611	21,888,693.53	41,602,705.54
APA CORP	249,665	11,359,153.40	11,654,362.20
APARTMENT INCOME REIT CO	93,348	3,618,862.70	3,202,769.88
APARTMENT INVT + MGMT CO A	11,582	205,488.40	82,463.84
APELLIS PHARMACEUTICALS INC	39,464	1,337,334.10	2,040,683.44
API GROUP CORP	16,215	283,876.76	305,004.15
APOGEE ENTERPRISES INC	1,800	55,984.81	80,028.00
APOLLO COMMERCIAL REAL ESTAT	10,579	155,907.46	113,830.04
APOLLO GLOBAL MANAGEMENT INC	297,964	15,464,707.56	19,007,123.56
APOLLO MEDICAL HOLDINGS INC	3,074	126,609.13	90,959.66
APPFOLIO INC A	1,474	123,797.45	155,330.12
APPHARVEST INC	5,349	51,444.42	3,035.02
APPIAN CORP A	3,051	150,671.97	99,340.56
APPLE HOSPITALITY REIT INC	108,462	1,726,679.79	1,711,530.36
APPLE INC	10,283,804	583,739,434.13	1,336,174,653.72
APPLIED DIGITAL CORP	267,799	1,271,150.29	492,750.16
APPLIED INDUSTRIAL TECH INC	34,605	2,528,416.90	4,361,268.15
APPLIED MATERIALS INC	577,764	27,490,699.34	56,262,658.32
APPLOVIN CORP CLASS A	135,839	5,384,386.28	1,430,384.67
APTARGROUP INC	37,433	3,388,227.93	4,116,881.34
APTIV PLC	242,562	20,214,383.90	22,589,799.06
ARAMARK	368,450	12,029,453.50	15,231,723.00
ARBOR REALTY TRUST INC	12,932	172,501.15	170,573.08
ARBUTUS BIOPHARMA CORP	7,565	23,613.80	17,626.45
ARCBEST CORP	24,715	1,684,968.72	1,731,038.60
ARCELLX INC	2,345	42,444.04	72,648.10
ARCH CAPITAL GROUP LTD	227,044	7,186,634.93	14,253,822.32
ARCHER AVIATION INC A	10,589	41,555.18	19,801.43
ARCHER DANIELS MIDLAND CO	358,327	18,469,196.01	33,270,661.95
ARCHROCK INC	13,593	123,219.27	122,065.14
ARCONIC CORP	8,059	194,618.40	170,528.44
ARCOSA INC	38,190	2,086,914.82	2,075,244.60
ARCTURUS THERAPEUTICS HOLDIN	1,879	89,595.65	31,867.84
ARCUS BIOSCIENCES INC	27,713	705,161.37	573,104.84
ARCUTIS BIOTHERAPEUTICS INC	3,312	72,452.14	49,017.60
ARDAGH GROUP SA	10,878	189,503.68	130,807.96
ARDAGH METAL PACKAGING SA	90,490	731,992.26	435,256.90
ARDMORE SHIPPING CORP	3,632	28,679.03	52,337.12
ARENA GROUP HOLDINGS INC/THE	591	6,934.38	6,270.51
ARES COMMERCIAL REAL ESTATE	4,039	55,277.89	41,561.31
ARES MANAGEMENT CORP A	92,432	4,746,419.34	6,326,046.08
ARGAN INC	1,196	43,045.96	44,108.48
ARGO GROUP INTERNATIONAL	10,547	332,530.67	272,639.95
ARIS WATER SOLUTION INC A	2,450	30,943.59	35,304.50
ARISTA NETWORKS INC	148,499	8,357,149.26	18,020,353.65
ARKO CORP	6,396	59,733.13	55,389.36
ARLO TECHNOLOGIES INC	375,624	2,318,133.31	1,318,440.24
ARMADA HOFFLER PROPERTIES IN	61,598	688,407.58	708,377.00
ARMOUR RESIDENTIAL REIT INC	13,158	129,212.87	74,079.54

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ARMSTRONG WORLD INDUSTRIES	85,254	6,635,913.78	5,847,571.86
ARRAY TECHNOLOGIES INC	11,665	216,051.31	225,484.45
ARROW ELECTRONICS INC	106,820	7,653,959.18	11,170,167.40
ARROW FINANCIAL CORP	2,275	66,857.26	77,122.50
ARROWHEAD PHARMACEUTICALS IN	36,433	1,244,085.15	1,477,722.48
ARTERIS INC	839	9,399.35	3,607.70
ARTESIAN RESOURCES CORP CL A	2,809	114,268.59	164,551.22
ARTHUR J GALLAGHER + CO	127,728	10,990,951.75	24,081,837.12
ARTISAN PARTNERS ASSET MA A	4,593	172,080.61	136,412.10
ARTIVION INC	69,804	1,240,918.91	846,024.48
ARVINAS INC	33,205	1,216,577.98	1,135,943.05
ASANA INC CL A	5,651	315,739.70	77,814.27
ASBURY AUTOMOTIVE GROUP	25,049	1,969,825.42	4,490,033.25
ASGN INC	53,415	3,245,916.59	4,352,254.20
ASHFORD HOSPITALITY TRUST	2,085	38,506.05	9,319.95
ASHLAND INC	48,868	4,038,481.41	5,254,776.04
ASPEN AEROGELS INC	84,171	877,359.77	992,376.09
ASPEN TECHNOLOGY INC	16,109	2,893,245.26	3,308,788.60
ASSETMARK FINANCIAL HOLDINGS	1,548	38,790.53	35,604.00
ASSOCIATED BANC CORP	243,360	5,070,441.71	5,619,182.40
ASSOCIATED CAPITAL GROUP A	131	4,441.63	5,500.69
ASSURANT INC	34,513	3,475,895.78	4,316,195.78
ASSURED GUARANTY LTD	38,472	1,458,765.66	2,395,266.72
ASTEC INDUSTRIES INC	22,998	1,205,973.72	935,098.68
ASTRA SPACE INC	13,152	18,335.97	5,705.34
ASTRONICS CORP	2,074	35,278.14	21,362.20
ASURE SOFTWARE INC	237,111	2,269,747.23	2,214,616.74
AT+T INC	4,664,283	116,073,838.38	85,869,450.03
ATARA BIOTHERAPEUTICS INC	7,868	152,415.25	25,807.04
ATEA PHARMACEUTICALS INC	142,004	1,853,554.63	683,039.24
ATERIAN INC	4,271	26,894.16	3,289.95
ATHIRA PHARMA INC	38,601	400,646.13	122,365.17
ATI INC	58,216	1,277,765.50	1,738,329.76
ATI PHYSICAL THERAPY INC	3,015	5,330.52	919.58
ATKORE INC	3,203	171,219.47	363,284.26
ATLANTIC UNION BANKSHARES CO	122,591	3,336,124.78	4,307,847.74
ATLANTICUS HOLDINGS CORP	441	19,015.35	11,554.20
ATLAS AIR WORLDWIDE HOLDINGS	2,161	124,611.46	217,828.80
ATLAS TECHNICAL CONSULTANTS	986	8,392.29	5,077.90
ATLASSIAN CORP CL A	170,340	25,338,411.53	21,919,351.20
ATMOS ENERGY CORP	83,586	7,535,601.73	9,367,483.02
ATN INTERNATIONAL INC	871	42,505.12	39,465.01
ATOMERA INC	1,566	26,431.69	9,740.52
ATRICURE INC	35,063	1,111,689.49	1,556,095.94
ATRION CORPORATION	112	60,772.14	62,658.40
AUDACY INC	10,866	53,869.11	2,445.93
AURA BIOSCIENCES INC	1,610	22,967.81	16,905.00
AURINIA PHARMACEUTICALS INC	10,380	115,927.35	44,841.60
AUTODESK INC	191,612	31,337,216.60	35,806,534.44
AUTOMATIC DATA PROCESSING	279,229	37,321,625.84	66,696,638.94
AUTONATION INC	26,743	1,691,972.03	2,869,523.90
AUTOZONE INC	14,299	13,421,915.41	35,263,907.82

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AVALONBAY COMMUNITIES INC	84,300	15,211,215.78	13,616,136.00
AVANGRID INC	43,283	1,969,292.06	1,860,303.34
AVANOS MEDICAL INC	90,813	3,190,767.90	2,457,399.78
AVANTOR INC	362,871	8,328,463.59	7,652,949.39
AVAYA HOLDINGS CORP	6,505	99,052.68	1,274.98
AVEANNA HEALTHCARE HOLDINGS	2,543	24,610.45	1,983.54
AVEPOINT INC	10,036	53,917.56	41,247.96
AVERY DENNISON CORP	67,101	7,387,192.96	12,145,281.00
AVIAT NETWORKS INC	378	12,823.65	11,789.82
AVID BIOSERVICES INC	4,846	58,320.78	66,729.42
AVID TECHNOLOGY INC	2,758	50,562.80	73,335.22
AVIDITY BIOSCIENCES INC	31,748	635,783.61	704,488.12
AVIDXCHANGE HOLDINGS INC	11,460	99,782.49	113,912.40
AVIENT CORP	70,795	2,181,098.34	2,390,039.20
AVIS BUDGET GROUP INC	16,747	2,715,531.67	2,745,335.71
AVISTA CORP	95,655	3,952,985.41	4,241,342.70
AVNET INC	85,712	3,499,176.93	3,563,904.96
AXALTA COATING SYSTEMS LTD	455,291	12,839,618.87	11,596,261.77
AXCELIS TECHNOLOGIES INC	37,632	1,840,120.18	2,986,475.52
AXIS CAPITAL HOLDINGS LTD	62,757	3,506,364.81	3,399,546.69
AXOGEN INC	71,184	1,412,104.80	710,416.32
AXON ENTERPRISE INC	117,142	13,769,583.83	19,437,372.06
AXONICS INC	98,152	5,091,620.30	6,137,444.56
AXOS FINANCIAL INC	126,049	3,030,224.66	4,817,592.78
AXSOME THERAPEUTICS INC	36,958	2,256,027.66	2,850,570.54
AXT INC	3,264	22,853.39	14,296.32
AZEK CO INC/THE	222,379	5,357,355.79	4,518,741.28
AZENTA INC	43,084	3,842,264.77	2,508,350.48
AZZ INC	1,817	67,533.34	73,043.40
B. RILEY FINANCIAL INC	1,558	54,796.70	53,283.60
B+G FOODS INC	5,230	141,330.16	58,314.50
BABCOCK + WILCOX ENTERPR	4,492	34,425.05	25,918.84
BABYLON HOLDINGS LTD CL A	243	6,615.04	1,640.25
BADGER METER INC	2,239	136,668.49	244,118.17
BAKER HUGHES CO	568,801	16,569,731.88	16,796,693.53
BAKKT HOLDINGS INC	3,190	7,883.33	3,796.10
BALCHEM CORP	2,444	239,967.54	298,436.84
BALL CORP	197,434	9,508,441.95	10,096,774.76
BALLY S CORP	2,684	95,272.49	52,015.92
BANC OF CALIFORNIA INC	3,933	64,921.36	62,652.69
BANCFIRST CORP	1,560	93,045.45	137,560.80
BANCO LATINOAMERICANO COME E	2,331	41,259.20	37,762.20
BANCORP INC/THE	42,443	1,116,402.05	1,204,532.34
BANDWIDTH INC CLASS A	1,767	145,214.87	40,552.65
BANK FIRST CORP	582	41,516.00	54,021.24
BANK OF AMERICA CORP	4,701,646	122,091,097.68	155,718,515.52
BANK OF HAWAII CORP	21,112	1,634,935.17	1,637,446.72
BANK OF MARIN BANCORP/CA	1,191	42,710.83	39,160.08
BANK OF N.T. BUTTERFIELD+SON	187,865	5,998,019.21	5,600,255.65
BANK OF NEW YORK MELLON CORP	715,141	33,447,154.55	32,553,218.32
BANK OZK	130,048	4,811,298.55	5,209,722.88
BANKUNITED INC	6,041	175,075.27	205,212.77

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BANKWELL FINANCIAL GROUP INC	379	11,475.47	11,153.97
BANNER CORPORATION	76,735	3,779,188.98	4,849,652.00
BAR HARBOR BANKSHARES	1,134	32,060.04	36,333.36
BARK INC	5,942	10,151.17	8,853.58
BARNES GROUP INC	88,598	2,960,439.76	3,619,228.30
BARRETT BUSINESS SVCS INC	1,534	127,903.49	143,091.52
BATH + BODY WORKS INC	146,897	5,663,950.51	6,190,239.58
BATTALION OIL CORP	606	5,477.02	5,884.26
BAXTER INTERNATIONAL INC	363,234	23,372,103.03	18,514,036.98
BAYCOM CORP	1,105	22,506.00	20,972.90
BCB BANCORP INC	33,503	615,442.00	602,718.97
BEACHBODY CO INC/THE	6,492	8,901.67	3,414.79
BEACON ROOFING SUPPLY INC	28,475	1,057,984.36	1,503,195.25
BEAM THERAPEUTICS INC	34,092	1,991,594.18	1,333,338.12
BEAUTY HEALTH CO/THE	300,678	4,155,260.74	2,736,169.80
BEAZER HOMES USA INC	2,501	44,642.90	31,912.76
BECTON DICKINSON AND CO	234,388	49,920,545.29	59,604,868.40
BED BATH + BEYOND INC	6,910	115,553.10	17,344.10
BELDEN INC	57,757	2,860,589.94	4,152,728.30
BELLRING BRANDS INC	42,613	1,033,832.72	1,092,597.32
BENCHMARK ELECTRONICS INC	2,726	57,320.53	72,756.94
BENEFITFOCUS INC	2,072	50,394.29	21,673.12
BENSON HILL INC	13,460	44,401.40	34,323.00
BENTLEY SYSTEMS INC CLASS B	101,223	5,419,115.63	3,741,202.08
BERKELEY LIGHTS INC	4,091	132,055.70	10,963.88
BERKSHIRE GREY INC	2,502	4,273.42	1,510.96
BERKSHIRE HATHAWAY INC CL B	1,201,594	229,468,098.55	371,172,386.60
BERKSHIRE HILLS BANCORP INC	23,767	665,911.38	710,633.30
BERRY CORP	741,869	6,670,583.16	5,934,952.00
BERRY GLOBAL GROUP INC	108,937	5,019,862.22	6,583,062.91
BEST BUY CO INC	206,682	12,646,493.05	16,577,963.22
BEYOND MEAT INC	4,583	229,025.92	56,416.73
BGC PARTNERS INC CL A	204,278	893,064.73	770,128.06
BIG 5 SPORTING GOODS CORP	1,648	37,088.02	14,551.84
BIG LOTS INC	28,344	915,196.65	416,656.80
BIGCOMMERCE HOLDINGS SER 1	5,063	206,190.08	44,250.62
BIGLARI HOLDINGS INC B	2,076	250,875.76	288,148.80
BILL.COM HOLDINGS INC	122,032	18,982,783.56	13,296,606.72
BIO RAD LABORATORIES A	12,666	3,534,399.80	5,325,926.34
BIO TECHNE CORP	119,299	6,647,880.35	9,887,501.12
BIOCRYST PHARMACEUTICALS INC	14,013	144,027.43	160,869.24
BIOGEN INC	109,741	28,339,661.13	30,389,477.72
BIOHAVEN LTD	5,409	63,645.27	75,076.92
BIOLIFE SOLUTIONS INC	2,713	57,972.98	49,376.60
BIOMARIN PHARMACEUTICAL INC	153,893	13,125,336.75	15,926,386.57
BIONANO GENOMICS INC	22,057	118,633.32	32,203.22
BIOVENTUS INC A	2,610	35,533.00	6,812.10
BIOXCEL THERAPEUTICS INC	1,380	37,044.65	29,642.40
BIRD GLOBAL INC CLASS A	7,198	4,065.43	1,297.08
BJ S RESTAURANTS INC	1,783	71,151.23	47,035.54
BJ S WHOLESALE CLUB HOLDINGS	80,021	5,221,492.73	5,294,189.36
BLACK HILLS CORP	5,174	324,109.96	363,939.16

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BLACK KNIGHT INC	91,483	4,538,789.36	5,649,075.25
BLACKBAUD INC	30,319	2,008,459.29	1,784,576.34
BLACKLINE INC	4,342	293,762.89	292,086.34
BLACKROCK INC	90,706	41,644,547.91	64,276,992.78
BLACKSTONE INC	443,792	45,120,656.26	32,924,928.48
BLACKSTONE MORTGAGE TRU CL A	13,111	406,188.35	277,559.87
BLADE AIR MOBILITY INC	4,630	25,363.14	16,575.40
BLEND LABS INC A	14,525	41,411.81	20,916.00
BLINK CHARGING CO	2,712	91,138.26	29,750.64
BLOCK INC	522,105	44,861,562.51	32,809,078.20
BLOOM ENERGY CORP A	13,978	236,499.18	267,259.36
BLOOMIN BRANDS INC	57,624	1,214,202.24	1,159,394.88
BLUCORA INC	3,743	86,386.27	95,558.79
BLUE BIRD CORP	1,313	25,582.30	14,062.23
BLUE FOUNDRY BANCORP	2,109	29,324.36	27,100.65
BLUE OWL CAPITAL INC	254,271	2,769,879.94	2,695,272.60
BLUE RIDGE BANKSHARES INC	1,182	20,284.28	14,763.18
BLUEBIRD BIO INC	30,460	588,793.14	210,783.20
BLUEGREEN VACATIONS HOLDING	807	21,715.28	20,142.72
BLUELINX HOLDINGS INC	12,895	918,054.85	916,963.45
BLUEPRINT MEDICINES CORP	50,095	3,412,582.04	2,194,661.95
BLUEROCK HOMES TRUST INC	281	5,662.74	5,988.11
BOEING CO/THE	331,715	72,853,358.66	63,188,390.35
BOISE CASCADE CO	35,255	1,089,553.93	2,420,960.85
BOK FINANCIAL CORPORATION	16,400	1,308,489.27	1,702,156.00
BOOKING HOLDINGS INC	25,637	43,884,070.10	51,665,733.36
BOOT BARN HOLDINGS INC	40,549	1,264,799.79	2,535,123.48
BOOZ ALLEN HAMILTON HOLDINGS	98,468	4,752,656.98	10,291,875.36
BORGWARNER INC	208,119	8,123,270.42	8,376,789.75
BORR DRILLING LTD	16,857	84,615.12	83,779.29
BOSTON BEER COMPANY INC A	8,577	4,303,207.93	2,826,293.04
BOSTON OMAHA CORP CL A	1,740	37,299.43	46,110.00
BOSTON PROPERTIES INC	93,633	11,112,689.16	6,327,718.14
BOSTON SCIENTIFIC CORP	1,033,250	31,543,844.83	47,808,477.50
BOWLERO CORP	2,343	25,362.82	31,583.64
BOX INC CLASS A	27,726	687,286.88	863,110.38
BOXED INC	2,189	1,871.38	426.64
BOYD GAMING CORP	73,133	4,008,114.30	3,987,942.49
BRADY CORPORATION CL A	3,547	139,170.49	167,063.70
BRAEMAR HOTELS + RESORTS INC	88,611	500,818.51	364,191.21
BRANDYWINE REALTY TRUST	13,432	190,225.69	82,606.80
BRC INC A	2,364	19,865.37	14,444.04
BREAD FINANCIAL HOLDINGS INC	3,267	179,776.70	123,035.22
BRIDGEBIO PHARMA INC	44,740	587,069.60	340,918.80
BRIDGEWATER BANCSHARES INC	1,792	24,302.66	31,790.08
BRIGHT HEALTH GROUP INC	16,832	52,056.08	10,939.12
BRIGHT HORIZONS FAMILY SOLUT	40,521	3,988,841.61	2,556,875.10
BRIGHTCOVE	8,690	62,648.14	45,448.70
BRIGHTHOUSE FINANCIAL INC	46,151	2,167,198.88	2,366,161.77
BRIGHTSPHERE INVESTMENT GROU	2,602	43,125.07	53,549.16
BRIGHTSPIRE CAPITAL INC	7,787	110,148.62	48,513.01
BRIGHTVIEW HOLDINGS INC	198,095	2,908,176.99	1,364,874.55

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BRINK S CO/THE	92,784	6,022,333.54	4,983,428.64
BRINKER INTERNATIONAL INC	121,190	4,002,189.89	3,867,172.90
BRISTOL MYERS SQUIBB CO	1,715,364	94,901,141.04	123,420,439.80
BRISTOW GROUP INC	23,891	750,342.91	648,162.83
BRIXMOR PROPERTY GROUP INC	302,999	6,040,096.48	6,868,987.33
BROADCOM INC	263,423	75,567,318.67	147,287,701.99
BROADMARK REALTY CAPITAL INC	9,588	86,937.32	34,133.28
BROADRIDGE FINANCIAL SOLUTIO	70,552	6,708,226.45	9,463,139.76
BROADSTONE NET LEASE INC	12,990	291,482.61	210,567.90
BROOKDALE SENIOR LIVING INC	14,086	130,098.21	38,454.78
BROOKFIELD BUSINESS CL A	1,809	44,103.31	33,991.11
BROOKFIELD INFRASTRUCTURE A	7,640	303,358.68	297,196.00
BROOKFIELD RENEWABLE COR A	76,365	3,055,990.51	2,103,092.10
BROOKLINE BANCORP INC	63,954	837,737.45	904,949.10
BROWN + BROWN INC	141,510	4,122,482.04	8,061,824.70
BROWN FORMAN CORP CLASS A	30,115	1,455,868.36	1,980,362.40
BROWN FORMAN CORP CLASS B	144,642	7,726,441.08	9,500,086.56
BRP GROUP INC A	44,916	1,163,204.28	1,129,188.24
BRT APARTMENTS CORP	1,096	22,237.22	21,525.44
BRUKER CORP	70,439	2,466,171.09	4,814,505.65
BRUNSWICK CORP	52,358	2,960,705.72	3,773,964.64
BUCKLE INC/THE	2,454	75,554.62	111,288.90
BUILD A BEAR WORKSHOP INC	1,278	21,442.28	30,467.52
BUILDERS FIRSTSOURCE INC	101,153	4,974,269.73	6,562,806.64
BUMBLE INC A	101,661	3,082,093.12	2,139,964.05
BUNGE LTD	83,308	5,836,776.70	8,311,639.16
BURLINGTON STORES INC	56,730	7,896,821.88	11,502,574.80
BUSINESS FIRST BANCSHARES	1,341	34,357.94	29,689.74
BUTTERFLY NETWORK INC	11,346	114,770.19	27,911.16
BWX TECHNOLOGIES INC	55,170	2,695,365.34	3,204,273.60
BYLINE BANCORP INC	2,073	48,951.38	47,616.81
BYRNA TECHNOLOGIES INC	239,066	3,157,663.74	1,874,277.44
C.H. ROBINSON WORLDWIDE INC	70,798	5,594,846.34	6,482,264.88
C3.AI INC A	4,575	130,526.37	51,194.25
C4 THERAPEUTICS INC	158,162	2,026,607.95	933,155.80
CABLE ONE INC	3,638	3,835,338.51	2,589,746.68
CABOT CORP	73,489	4,409,025.30	4,912,004.76
CACI INTERNATIONAL INC CL A	23,242	4,654,420.46	6,986,312.78
CACTUS INC A	5,416	200,994.79	272,208.16
CADENCE BANK	29,925	772,358.25	737,950.50
CADENCE DESIGN SYS INC	185,359	11,006,826.56	29,776,069.76
CADRE HOLDINGS INC	1,474	31,590.17	29,686.36
CAESARS ENTERTAINMENT INC	221,280	15,299,082.49	9,205,248.00
CAESARSTONE LTD	1,617	32,251.35	9,233.07
CAL MAINE FOODS INC	21,632	1,097,909.95	1,177,862.40
CALAVO GROWERS INC	1,335	72,363.71	39,249.00
CALERES INC	2,754	57,047.46	61,359.12
CALIFORNIA RESOURCES CORP	6,150	229,060.39	267,586.50
CALIFORNIA WATER SERVICE GRP	4,262	200,443.30	258,447.68
CALIX INC	117,281	2,928,665.06	8,025,538.83
CALLON PETROLEUM CO	56,837	3,128,938.06	2,108,084.33
CAMBIUM NETWORKS CORP	85,327	1,964,626.58	1,849,036.09

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CAMBRIDGE BANCORP	588	50,380.31	48,839.28
CAMDEN NATIONAL CORP	1,093	41,804.58	45,567.17
CAMDEN PROPERTY TRUST	96,982	9,687,597.87	10,850,346.16
CAMPBELL SOUP CO	116,438	5,467,034.00	6,607,856.50
CAMPING WORLD HOLDINGS INC A	3,028	95,292.11	67,584.96
CANNAE HOLDINGS INC	5,873	126,162.86	121,277.45
CANO HEALTH INC	12,312	64,947.29	16,867.44
CANOO INC	9,994	70,403.04	12,292.62
CANTALOUPE INC	4,523	45,649.52	19,675.05
CAPITAL BANCORP INC/MD	14,783	218,374.19	347,991.82
CAPITAL CITY BANK GROUP INC	1,027	28,071.54	33,377.50
CAPITAL ONE FINANCIAL CORP	329,886	29,125,998.94	30,666,202.56
CAPITOL FEDERAL FINANCIAL IN	9,526	111,422.38	82,399.90
CAPRI HOLDINGS LTD	126,886	6,186,398.80	7,273,105.52
CAPSTAR FINANCIAL HOLDINGS I	1,531	30,106.51	27,037.46
CARA THERAPEUTICS INC	3,703	52,934.48	39,770.22
CARDINAL HEALTH INC	191,064	12,434,074.72	14,687,089.68
CARDIOVASCULAR SYSTEMS INC	115,468	2,880,041.47	1,572,674.16
CARDLYTICS INC	2,379	147,572.75	13,750.62
CAREDX INC	104,016	2,623,770.52	1,186,822.56
CAREMAX INC	4,770	23,643.96	17,410.50
CARETRUST REIT INC	7,474	135,818.44	138,866.92
CARGURUS INC	7,833	250,431.30	109,740.33
CARIBOU BIOSCIENCES INC	4,693	56,515.34	29,472.04
CARLISLE COS INC	30,982	4,046,698.17	7,300,908.30
CARLYLE GROUP INC/THE	226,003	7,110,989.00	6,743,929.52
CARMAX INC	95,958	6,259,228.21	5,842,882.62
CARNIVAL CORP	1,080,074	28,546,913.84	8,705,396.44
CARPARTS.COM INC	3,617	35,405.07	22,642.42
CARPENTER TECHNOLOGY	107,208	4,223,746.26	3,960,263.52
CARRIAGE SERVICES INC	1,070	31,539.45	29,467.80
CARRIER GLOBAL CORP	507,379	10,955,468.47	20,929,383.75
CARS.COM INC	5,232	107,387.47	72,044.64
CARTER BANKSHARES INC	45,854	683,516.83	760,717.86
CARTER S INC	56,644	4,825,181.20	4,226,208.84
CARVANA CO	124,641	15,136,252.24	590,798.34
CASA SYSTEMS INC	2,266	20,735.75	6,186.18
CASELLA WASTE SYSTEMS INC A	26,193	2,106,699.59	2,077,366.83
CASEY S GENERAL STORES INC	22,250	3,078,803.95	4,991,787.50
CASS INFORMATION SYSTEMS INC	1,234	44,317.48	56,541.88
CASSAVA SCIENCES INC	2,961	116,459.26	87,467.94
CASTLE BIOSCIENCES INC	1,805	80,383.13	42,489.70
CATALENT INC	108,076	5,926,242.42	4,864,500.76
CATALYST PHARMACEUTICALS INC	7,277	31,720.92	135,352.20
CATERPILLAR INC	317,158	36,067,913.08	75,978,370.48
CATHAY GENERAL BANCORP	8,455	306,418.42	344,879.45
CATO CORP CLASS A	1,712	32,567.11	15,972.96
CAVCO INDUSTRIES INC	704	120,415.81	159,280.00
CBIZ INC	3,765	91,330.70	176,390.25
CBL + ASSOCIATES PROPERTIES	2,105	53,021.92	48,583.40
CBOE GLOBAL MARKETS INC	110,833	11,576,560.99	13,906,216.51
CBRE GROUP INC A	205,287	8,862,758.89	15,798,887.52

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CCC INTELLIGENT SOLUTIONS HO	109,094	1,038,193.87	949,117.80
CDW CORP/DE	81,734	6,764,384.68	14,596,057.72
CELANESE CORP	82,308	7,389,465.21	8,415,169.92
CELLDEX THERAPEUTICS INC	33,147	952,858.14	1,477,361.79
CELSIUS HOLDINGS INC	141,216	9,664,952.51	14,692,112.64
CELULARITY INC	3,266	8,213.36	4,213.14
CENNTRO ELECTRIC GROUP LTD	13,855	25,326.95	6,096.20
CENTENE CORP	391,500	22,981,287.58	32,106,915.00
CENTERPOINT ENERGY INC	455,720	11,925,629.58	13,667,042.80
CENTERSPACE	38,701	2,984,293.57	2,270,587.67
CENTRAL GARDEN + PET CO	453	21,867.73	16,964.85
CENTRAL GARDEN AND PET CO A	3,411	97,087.65	122,113.80
CENTRAL PACIFIC FINANCIAL CO	37,090	839,531.43	752,185.20
CENTRUS ENERGY CORP CLASS A	904	28,631.37	29,361.92
CENTURY ALUMINUM COMPANY	4,260	56,906.86	34,846.80
CENTURY CASINOS INC	210,436	1,678,372.04	1,479,365.08
CENTURY COMMUNITIES INC	77,443	2,596,998.14	3,872,924.43
CENTURY THERAPEUTICS INC	1,558	26,795.09	7,992.54
CEPTON INC	2,374	5,977.73	3,014.98
CERBERUS CYBER SENTINEL CORP	3,994	21,080.33	10,184.70
CERENCE INC	2,989	121,756.27	55,386.17
CEREVEL THERAPEUTICS HOLDING	73,453	2,306,319.52	2,316,707.62
CERIDIAN HCM HOLDING INC	115,188	6,782,171.98	7,389,310.20
CERTARA INC	228,148	5,037,973.50	3,666,338.36
CERUS CORP	334,920	1,631,502.36	1,222,458.00
CEVA INC	73,559	2,244,272.31	1,881,639.22
CF INDUSTRIES HOLDINGS INC	124,666	5,593,808.80	10,621,543.20
CHAMPIONX CORP	16,762	272,458.43	485,930.38
CHARGE ENTERPRISES INC	9,203	41,049.39	11,411.72
CHARGEPOINT HOLDINGS INC	163,065	3,853,895.38	1,554,009.45
CHARLES RIVER LABORATORIES	29,856	4,241,902.02	6,505,622.40
CHART INDUSTRIES INC	18,061	2,590,124.00	2,081,169.03
CHARTER COMMUNICATIONS INC A	85,454	28,639,492.63	28,977,451.40
CHASE CORP	611	56,928.42	52,704.86
CHATHAM LODGING TRUST	73,486	983,649.75	901,673.22
CHEESECAKE FACTORY INC/THE	3,693	111,935.34	117,105.03
CHEFS WAREHOUSE INC/THE	2,705	72,805.76	90,022.40
CHEGG INC	9,559	230,065.64	241,555.93
CHEMED CORP	8,875	3,001,024.88	4,530,066.25
CHEMOURS CO/THE	124,962	4,077,914.98	3,826,336.44
CHENIERE ENERGY INC	165,650	10,976,467.69	24,840,874.00
CHESAPEAKE ENERGY CORP	89,511	7,669,221.27	8,447,153.07
CHESAPEAKE UTILITIES CORP	12,775	1,310,064.59	1,509,749.50
CHEVRON CORP	1,363,867	161,645,232.55	244,800,487.83
CHICAGO ATLANTIC REAL ESTATE	302	5,063.59	4,551.14
CHICO S FAS INC	112,116	575,833.09	551,610.72
CHILDREN S PLACE INC/THE	1,060	69,245.64	38,605.20
CHIMERA INVESTMENT CORP	17,845	232,736.90	98,147.50
CHIMERIX INC	5,649	53,657.39	10,507.14
CHINOOK THERAPEUTICS INC	3,912	78,627.33	102,494.40
CHIPOTLE MEXICAN GRILL INC	22,272	17,566,610.32	30,902,177.28
CHOICE HOTELS INTL INC	24,605	1,728,282.05	2,771,507.20

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHORD ENERGY CORP	32,710	4,156,288.51	4,475,055.10
CHUBB LTD	256,746	34,996,040.97	56,638,167.60
CHURCH + DWIGHT CO INC	156,247	9,524,127.14	12,595,070.67
CHURCHILL DOWNS INC	31,061	5,433,900.03	6,567,227.23
CHUY S HOLDINGS INC	21,277	632,647.53	602,139.10
CIENA CORP	91,254	4,048,314.04	4,652,128.92
CIGNA CORP	246,376	46,942,516.97	81,634,223.84
CIMPRESS PLC	42,209	2,699,633.97	1,165,390.49
CINCINNATI FINANCIAL CORP	94,601	7,406,699.33	9,686,196.39
CINCOR PHARMA INC	1,434	33,227.54	17,623.86
CINEMARK HOLDINGS INC	8,397	137,496.77	72,718.02
CINTAS CORP	59,647	12,350,495.58	26,937,778.14
CIPHER MINING INC	2,273	3,586.79	1,272.88
CIRCOR INTERNATIONAL INC	1,620	44,477.92	38,815.20
CIRRUS LOGIC INC	46,035	2,950,592.12	3,428,686.80
CISCO SYSTEMS INC	2,629,289	98,424,563.32	125,259,327.96
CITI TRENDS INC	586	17,681.44	15,517.28
CITIGROUP INC	1,490,357	86,593,169.13	67,408,847.11
CITIZENS + NORTHERN CORP	1,151	25,497.11	26,311.86
CITIZENS FINANCIAL GROUP	377,087	13,569,373.84	14,845,915.19
CITY HOLDING CO	923	47,414.46	85,922.07
CITY OFFICE REIT INC	11,274	129,284.09	94,476.12
CIVISTA BANCSHARES INC	1,293	26,839.34	28,458.93
CIVITAS RESOURCES INC	29,726	1,829,617.92	1,722,027.18
CLARIVATE PLC	295,184	7,140,981.67	2,461,834.56
CLAROS MORTGAGE TRUST INC	7,009	127,305.60	103,102.39
CLARUS CORP	120,717	1,488,669.45	946,421.28
CLEAN ENERGY FUELS CORP	14,071	76,560.58	73,169.20
CLEAN HARBORS INC	69,223	4,688,508.41	7,899,728.76
CLEANSPARK INC	3,094	38,362.70	6,311.76
CLEAR CHANNEL OUTDOOR HOLDIN	28,184	79,853.97	29,593.20
CLEAR SECURE INC CLASS A	4,834	106,212.94	132,596.62
CLEARFIELD INC	11,498	1,090,761.09	1,082,421.72
CLEARWATER PAPER CORP	1,378	35,194.64	52,102.18
CLEARWAY ENERGY INC A	2,706	63,975.45	80,963.52
CLEARWAY ENERGY INC C	14,831	485,883.87	472,663.97
CLEVELAND CLIFFS INC	313,566	6,408,169.03	5,051,548.26
CLIPPER REALTY INC	511	4,573.57	3,270.40
CLOROX COMPANY	73,999	10,140,216.77	10,384,279.67
CLOUDFLARE INC CLASS A	341,447	28,440,832.91	15,436,818.87
CLOVER HEALTH INVESTMENTS CO	30,219	67,520.00	28,088.56
CME GROUP INC	273,921	44,012,637.08	46,062,555.36
CMS ENERGY CORP	341,012	19,949,005.23	21,596,289.96
CNA FINANCIAL CORP	18,646	815,827.68	788,352.88
CNB FINANCIAL CORP/PA	27,383	641,442.80	651,441.57
CNO FINANCIAL GROUP INC	96,136	1,890,350.46	2,196,707.60
CNX RESOURCES CORP	129,395	1,403,569.70	2,179,011.80
COASTAL FINANCIAL CORP/WA	789	28,255.60	37,493.28
COCA COLA CO/THE	2,656,891	124,826,589.01	169,004,836.51
COCA COLA CONSOLIDATED INC	362	118,983.28	185,474.32
CODEXIS INC	4,774	72,286.28	22,246.84
COEUR MINING INC	20,480	146,592.97	68,812.80

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COGENT BIOSCIENCES INC	5,020	55,008.61	58,031.20
COGENT COMMUNICATIONS HOLDIN	3,239	159,989.34	184,882.12
COGNEX CORP	107,531	4,336,577.49	5,065,785.41
COGNIZANT TECH SOLUTIONS A	725,920	46,466,451.81	41,515,364.80
COHEN + STEERS INC	1,999	110,488.98	129,055.44
COHERENT CORP	75,790	4,065,488.83	2,660,229.00
COHERUS BIOSCIENCES INC	277,162	4,491,890.00	2,195,123.04
COHU INC	56,106	1,446,253.91	1,798,197.30
COINBASE GLOBAL INC CLASS A	104,491	6,486,780.42	3,697,936.49
COLGATE PALMOLIVE CO	755,982	53,961,484.51	59,563,821.78
COLLEGIUM PHARMACEUTICAL INC	134,257	3,218,718.41	3,114,762.40
COLONY BANKCORP	1,393	20,035.16	17,677.17
COLUMBIA BANKING SYSTEM INC	5,988	165,918.53	180,418.44
COLUMBIA FINANCIAL INC	2,697	49,931.25	58,309.14
COLUMBIA SPORTSWEAR CO	22,002	2,017,891.96	1,926,935.16
COLUMBUS MCKINNON CORP/NY	45,351	1,798,123.18	1,472,546.97
COMCAST CORP CLASS A	3,308,709	119,154,822.16	115,705,553.73
COMERICA INC	79,882	5,486,252.75	5,340,111.70
COMFORT SYSTEMS USA INC	36,346	3,425,087.57	4,182,697.68
COMMERCE BANCSHARES INC	69,853	3,385,266.07	4,754,893.71
COMMERCIAL METALS CO	47,262	1,304,911.25	2,282,754.60
COMMSCOPE HOLDING CO INC	70,166	1,185,506.71	515,720.10
COMMUNITY BANK SYSTEM INC	25,002	1,162,275.28	1,573,875.90
COMMUNITY HEALTH SYSTEMS INC	36,222	239,870.46	156,479.04
COMMUNITY HEALTHCARE TRUST I	68,125	2,332,781.71	2,438,875.00
COMMUNITY TRUST BANCORP INC	20,901	895,594.33	959,982.93
COMMVAULT SYSTEMS INC	3,496	180,945.10	219,688.64
COMPASS DIVERSIFIED HOLDINGS	4,697	103,374.58	85,626.31
COMPASS INC CLASS A	21,294	85,668.82	49,615.02
COMPASS MINERALS INTERNATION	79,577	2,869,272.98	3,262,657.00
COMPOSECURE INC	360	2,083.68	1,767.60
COMPUTER PROGRAMS + SYSTEMS	1,133	36,778.91	30,840.26
COMPX INTERNATIONAL INC	70	1,407.53	1,293.60
COMSTOCK RESOURCES INC	7,487	53,790.35	102,646.77
COMTECH TELECOMMUNICATIONS	2,231	53,392.74	27,084.34
CONAGRA BRANDS INC	329,804	11,663,829.01	12,763,414.80
CONCENTRIX CORP	38,498	3,197,973.30	5,126,393.68
CONCRETE PUMPING HOLDINGS IN	1,299	6,501.37	7,599.15
CONDUENT INC	121,141	604,624.51	490,621.05
CONFLUENT INC CLASS A	79,507	2,011,526.56	1,768,235.68
CONMED CORP	9,835	895,594.83	871,774.40
CONN S INC	1,279	31,459.14	8,799.52
CONNECTONE BANCORP INC	165,062	4,113,594.40	3,996,151.02
CONOCOPHILLIPS	877,967	56,932,808.12	103,600,106.00
CONSENSUS CLOUD SOLUTION	80,989	3,536,106.57	4,353,968.64
CONSOLIDATED COMMUNICATIONS	5,773	62,133.85	20,667.34
CONSOLIDATED EDISON INC	213,517	16,742,546.13	20,350,305.27
CONSTELLATION BRANDS INC A	113,646	20,925,440.38	26,337,460.50
CONSTELLATION ENERGY	197,706	7,397,211.09	17,044,234.26
CONSTELLIUM SE	73,782	1,159,662.16	872,841.06
CONSTRUCTION PARTNERS INC A	3,187	70,217.28	85,061.03
CONSUMER PORTFOLIO SERVICES	565	5,795.77	5,000.25

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CONTAINER STORE GROUP INC/TH	2,224	37,026.57	9,585.44
CONTEXTLOGIC INC A	44,802	87,659.24	21,849.93
CONTRA ADURO BIOTECH I	674	0.00	0.00
CONTRA ZOGENIX INC	1,331	905.08	905.08
COOPER COS INC/THE	31,434	7,427,493.26	10,394,280.78
COPA HOLDINGS SA CLASS A	122,659	10,081,422.01	10,201,549.03
COPART INC	256,122	7,065,652.28	15,595,268.58
CORCEPT THERAPEUTICS INC	6,601	103,369.07	134,066.31
CORE + MAIN INC CLASS A	44,117	1,076,596.76	851,899.27
CORECIVIC INC	15,273	217,911.34	176,555.88
CORNING INC	489,679	14,120,763.83	15,640,347.26
CORPORATE OFFICE PROPERTIES	8,685	237,694.06	225,288.90
CORSAIR GAMING INC	2,671	73,129.83	36,245.47
CORTEVA INC	585,911	23,477,433.55	34,439,848.58
CORVEL CORP	670	65,697.92	97,371.10
COSTAMARE INC	4,039	36,669.75	37,481.92
COSTAR GROUP INC	358,194	14,018,004.63	27,681,232.32
COSTCO WHOLESALE CORP	309,588	81,050,870.40	141,326,922.00
COTERRA ENERGY INC	541,204	12,566,195.87	13,297,382.28
COTY INC CL A	219,313	2,733,231.52	1,877,319.28
COUCHBASE INC	2,269	50,791.90	30,086.94
COUPA SOFTWARE INC	60,279	7,119,652.86	4,772,288.43
COURSERA INC	8,981	218,471.72	106,245.23
COUSINS PROPERTIES INC	215,230	6,597,367.84	5,443,166.70
COVENANT LOGISTICS GROUP INC	29,815	610,046.68	1,030,704.55
COWEN INC A	2,143	62,010.78	82,762.66
CRA INTERNATIONAL INC	581	29,257.10	71,131.83
CRACKER BARREL OLD COUNTRY	1,717	194,185.67	162,668.58
CRANE HOLDINGS CO	69,179	5,650,961.89	6,949,030.55
CRAWFORD + COMPANY CL A	23,469	241,831.69	130,487.64
CREDIT ACCEPTANCE CORP	4,367	1,449,172.14	2,071,704.80
CREDO TECHNOLOGY GROUP HOLDI	242,080	2,696,845.71	3,222,084.80
CRESCENT ENERGY INC A	3,848	51,400.73	46,137.52
CRINETICS PHARMACEUTICALS IN	44,133	813,996.18	807,633.90
CROCS INC	40,619	3,827,666.94	4,404,318.17
CROSS COUNTRY HEALTHCARE INC	28,579	881,750.07	759,344.03
CROSSFIRST BANKSHARES INC	3,877	49,284.30	48,113.57
CROWDSTRIKE HOLDINGS INC A	152,908	25,561,993.99	16,099,683.32
CROWN CASTLE INC	273,782	31,859,058.56	37,135,790.48
CROWN HOLDINGS INC	74,847	4,139,734.04	6,153,171.87
CRYOPORT INC	3,297	94,016.94	57,202.95
CRYPTYDE INC	529	3,488.61	101.41
CS DISCO INC	1,522	53,677.67	9,619.04
CSG SYSTEMS INTL INC	2,481	114,686.18	141,913.20
CSW INDUSTRIALS INC	1,129	85,573.94	130,884.97
CSX CORP	1,637,902	34,264,277.75	50,742,203.96
CTI BIOPHARMA CORP	7,710	44,701.47	46,337.10
CTO REALTY GROWTH INC	1,391	24,777.45	25,427.48
CTS CORP	21,973	483,573.19	866,175.66
CUBESMART	135,561	4,498,467.38	5,456,330.25
CUE HEALTH INC	8,307	39,129.47	17,195.49
CULLEN/FROST BANKERS INC	41,032	4,175,664.56	5,485,978.40

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CULLINAN ONCOLOGY INC	2,111	56,188.56	22,271.05
CUMMINS INC	100,639	14,847,689.77	24,383,823.31
CUMULUS MEDIA INC CL A	977	7,647.95	6,067.17
CURO GROUP HOLDINGS CORP	15,109	98,981.73	53,636.95
CURTISS WRIGHT CORP	51,845	6,224,822.42	8,657,596.55
CUSHMAN + WAKEFIELD PLC	12,352	225,418.44	153,905.92
CUSTOM TRUCK ONE SOURCE INC	4,082	33,365.51	25,798.24
CUSTOMERS BANCORP INC	94,031	3,768,458.78	2,664,838.54
CUTERA INC	1,337	35,562.60	59,122.14
CVB FINANCIAL CORP	85,670	1,625,823.33	2,206,002.50
CVENT HOLDING CORP	4,271	22,846.84	23,063.40
CVR ENERGY INC	2,407	70,271.99	75,435.38
CVS HEALTH CORP	1,039,552	83,339,365.49	96,875,850.88
CYTEK BIOSCIENCES INC	9,077	122,217.25	92,676.17
CYTOKINETICS INC	88,673	2,972,670.36	4,062,996.86
CYXTERA TECHNOLOGIES INC	2,960	38,622.09	5,683.20
DAILY JOURNAL CORP	95	23,762.73	23,798.45
DAKOTA GOLD CORP	2,585	9,404.78	7,884.25
DANA INC	28,028	456,597.09	424,063.64
DANAHER CORP	484,287	72,320,747.20	128,539,455.54
DANIMER SCIENTIFIC INC	6,418	97,580.37	11,488.22
DARDEN RESTAURANTS INC	88,116	8,925,157.30	12,189,086.28
DARLING INGREDIENTS INC	94,842	5,963,144.48	5,936,160.78
DASEKE INC	3,203	27,521.60	18,225.07
DATADOG INC CLASS A	213,936	21,543,883.91	15,724,296.00
DAVE + BUSTER S ENTERTAINMEN	3,272	111,330.21	115,959.68
DAVITA INC	61,235	4,565,534.87	4,572,417.45
DAY ONE BIOPHARMACEUTICALS I	3,858	62,662.08	83,024.16
DECIPHERA PHARMACEUTICALS IN	29,443	434,982.35	482,570.77
DECKERS OUTDOOR CORP	27,621	8,904,716.16	11,025,198.36
DEERE + CO	250,816	51,220,793.09	107,539,868.16
DEFINITIVE HEALTHCARE CORP	21,984	502,095.55	241,604.16
DELEK US HOLDINGS INC	68,301	1,647,968.55	1,844,127.00
DELL TECHNOLOGIES C	201,444	7,462,041.51	8,102,077.68
DELTA AIR LINES INC	426,865	18,078,523.83	14,026,783.90
DELUXE CORP	33,774	1,442,612.97	573,482.52
DENALI THERAPEUTICS INC	48,730	1,397,557.16	1,355,181.30
DENBURY INC	4,014	308,141.03	349,298.28
DENNY S CORP	4,446	49,772.35	40,947.66
DENTSPLY SIRONA INC	140,978	6,808,021.67	4,488,739.52
DESIGN THERAPEUTICS INC	2,778	47,048.17	28,502.28
DESIGNER BRANDS INC CLASS A	3,437	60,806.44	33,613.86
DESKTOP METAL INC A	18,552	124,174.20	25,230.72
DESTINATION XL GROUP INC	10,396	59,903.87	70,173.00
DEVON ENERGY CORP	397,329	14,169,147.84	24,439,706.79
DEXCOM INC	422,416	26,834,997.33	47,834,387.84
DHI GROUP INC	3,847	20,507.24	20,350.63
DHT HOLDINGS INC	125,889	1,087,805.36	1,117,894.32
DIAMOND HILL INVESTMENT GRP	267	38,027.47	49,400.34
DIAMOND OFFSHORE DRILLING IN	9,419	61,675.61	97,957.60
DIAMONDBACK ENERGY INC	150,766	14,733,921.02	20,621,773.48
DIAMONDROCK HOSPITALITY CO	147,678	1,364,327.20	1,209,482.82

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DICE THERAPEUTICS INC	39,409	720,338.26	1,229,560.80
DICK S SPORTING GOODS INC	57,669	3,490,657.50	6,937,004.01
DIEBOLD NIXDORF INC	5,919	83,730.50	8,404.98
DIGI INTERNATIONAL INC	2,715	41,937.75	99,233.25
DIGIMARC CORP	10,981	251,648.50	203,038.69
DIGITAL REALTY TRUST INC	173,315	20,640,101.73	17,378,295.05
DIGITAL TURBINE INC	377,625	8,934,470.68	5,755,005.00
DIGITALBRIDGE GROUP INC	12,271	321,786.66	134,244.74
DIGITALOCEAN HOLDINGS INC	20,683	1,280,893.20	526,796.01
DILLARDS INC CL A	320	45,933.10	103,424.00
DIME COMMUNITY BANCSHARES IN	2,418	67,622.11	76,964.94
DINE BRANDS GLOBAL INC	1,181	73,422.88	76,292.60
DIODES INC	31,708	1,038,033.92	2,414,247.12
DISCOVER FINANCIAL SERVICES	229,309	16,791,147.18	22,433,299.47
DISH NETWORK CORP A	165,289	6,690,236.44	2,320,657.56
DISTRIBUTION SOLUTIONS GROUP	368	15,329.55	13,564.48
DIVERSEY HOLDINGS LTD	5,277	52,534.76	22,480.02
DIVERSIFIED HEALTHCARE TRUST	19,229	184,630.44	12,437.32
DMC GLOBAL INC	1,933	69,044.65	37,577.52
DOCGO INC	443,073	4,041,207.33	3,132,526.11
DOCUSIGN INC	173,256	13,857,879.16	9,601,847.52
DOLBY LABORATORIES INC CL A	39,960	2,448,074.73	2,818,778.40
DOLLAR GENERAL CORP	181,983	22,001,169.88	44,813,313.75
DOLLAR TREE INC	150,887	14,488,247.66	21,341,457.28
DOMA HOLDINGS INC	8,340	10,241.52	3,777.19
DOMINION ENERGY INC	514,755	38,523,021.37	31,564,776.60
DOMINO S PIZZA INC	23,901	6,023,382.50	8,279,306.40
DOMO INC CLASS B	21,355	602,630.00	304,095.20
DONALDSON CO INC	77,972	3,645,518.79	4,590,211.64
DONEGAL GROUP INC CL A	2,066	29,615.01	29,337.20
DONNELLEY FINANCIAL SOLUTION	161,585	4,575,048.64	6,245,260.25
DOORDASH INC A	221,256	28,826,390.58	10,801,717.92
DORIAN LPG LTD	2,476	28,910.81	46,920.20
DORMAN PRODUCTS INC	1,989	135,012.62	160,850.43
DOUBLEVERIFY HOLDINGS INC	178,960	5,019,062.05	3,929,961.60
DOUGLAS DYNAMICS INC	1,599	59,937.43	57,819.84
DOUGLAS ELLIMAN INC	5,684	37,755.98	23,133.88
DOUGLAS EMMETT INC	118,977	3,859,878.66	1,865,559.36
DOVER CORP	98,961	9,269,301.92	13,400,309.01
DOW INC	447,417	24,005,919.95	22,545,342.63
DOXIMITY INC CLASS A	156,614	5,462,031.88	5,255,965.84
DR HORTON INC	185,755	7,686,326.43	16,558,200.70
DRAFTKINGS INC CL A	211,542	8,162,361.58	2,409,463.38
DREAM FINDERS HOMES INC A	975	10,598.05	8,443.50
DRIL QUIP INC	3,512	108,238.82	95,421.04
DRIVEN BRANDS HOLDINGS INC	29,219	800,446.77	797,970.89
DROPBOX INC CLASS A	181,366	4,512,024.43	4,058,971.08
DTE ENERGY COMPANY	255,177	27,499,367.78	29,990,952.81
DTE MIDSTREAM LLC W/I	59,571	2,048,851.64	3,291,893.46
DUCK CREEK TECHNOLOGIES INC	5,757	149,404.74	69,371.85
DUCKHORN PORTFOLIO INC/THE	3,339	67,015.34	55,327.23
DUCOMMUN INC	22,725	962,329.99	1,135,341.00

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DUKE ENERGY CORP	467,949	40,001,357.21	48,194,067.51
DULUTH HOLDINGS INC CL B	891	15,294.26	5,506.38
DUN + BRADSTREET HOLDINGS IN	173,178	3,341,623.52	2,123,162.28
DUOLINGO	1,814	184,433.19	129,029.82
DUPONT DE NEMOURS INC	435,761	32,911,425.64	29,906,277.43
DXC TECHNOLOGY CO	160,277	8,114,080.02	4,247,340.50
DXP ENTERPRISES INC	1,173	39,703.84	32,316.15
DYCOM INDUSTRIES INC	8,533	696,636.16	798,688.80
DYNATRACE INC	125,457	4,115,330.73	4,805,003.10
DYNAVAX TECHNOLOGIES CORP	9,434	113,343.02	100,377.76
DYNE THERAPEUTICS INC	2,383	38,228.01	27,618.97
DYNEX CAPITAL INC	3,522	54,863.51	44,799.84
DZS INC	1,339	21,295.38	16,978.52
E2OPEN PARENT HOLDINGS INC	16,501	175,759.22	96,860.87
EAGLE BANCORP INC	2,472	104,829.25	108,941.04
EAGLE BULK SHIPPING INC	1,073	50,288.33	53,585.62
EAGLE MATERIALS INC	47,469	4,469,989.22	6,306,256.65
EAGLE PHARMACEUTICALS INC	791	45,213.07	23,120.93
EARTHSTONE ENERGY INC A	4,271	51,449.89	60,776.33
EAST WEST BANCORP INC	92,046	4,900,124.44	6,065,831.40
EASTERLY GOVERNMENT PROPERTI	6,604	131,242.61	94,239.08
EASTERN BANKSHARES INC	121,523	2,390,478.70	2,096,271.75
EASTGROUP PROPERTIES INC	23,885	3,846,279.44	3,536,413.10
EASTMAN CHEMICAL CO	130,244	9,566,547.00	10,607,071.36
EASTMAN KODAK CO	3,995	24,367.09	12,184.75
EATON CORP PLC	351,932	32,816,260.33	55,235,727.40
EBAY INC	529,832	20,025,122.89	21,972,133.04
EBIX INC	2,159	60,345.85	43,093.64
ECHOSTAR CORP A	31,230	598,782.49	520,916.40
ECOLAB INC	217,296	34,376,529.32	31,629,605.76
ECOVYST INC	388,294	3,732,654.53	3,440,284.84
EDGEWELL PERSONAL CARE CO	3,983	174,553.00	153,504.82
EDGEWISE THERAPEUTICS INC	8,357	97,655.17	74,711.58
EDGIO INC	10,225	43,194.57	11,554.25
EDISON INTERNATIONAL	248,513	16,936,368.88	15,810,397.06
EDITAS MEDICINE INC	17,582	274,349.88	155,952.34
EDWARDS LIFESCIENCES CORP	443,251	22,716,204.48	33,070,957.11
EGAIN CORP	2,846	28,698.33	25,699.38
EHEALTH INC	1,889	55,578.08	9,142.76
EIGER BIOPHARMACEUTICALS INC	2,907	25,026.57	3,430.26
EL POLLO LOCO HOLDINGS INC	1,405	19,800.88	13,993.80
ELAH HOLDINGS	1,964	2,860,548.77	115,876.00
ELANCO ANIMAL HEALTH INC	278,048	7,214,464.21	3,397,746.56
ELASTIC NV	50,294	4,186,208.17	2,590,141.00
ELECTRONIC ARTS INC	212,626	21,844,549.57	25,978,644.68
ELEMENT SOLUTIONS INC	145,516	2,136,613.57	2,646,936.04
ELEVANCE HEALTH INC	208,638	51,487,893.05	107,025,034.86
ELF BEAUTY INC	3,834	95,140.80	212,020.20
ELI LILLY + CO	600,194	80,119,018.71	219,574,972.96
ELLINGTON FINANCIAL INC	4,047	67,605.30	50,061.39
ELME COMMUNITIES	6,634	181,632.16	118,085.20
EMBECTA CORP	4,465	104,555.32	112,919.85

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EMCOR GROUP INC	3,610	277,404.30	534,677.10
EMERGENT BIOSOLUTIONS INC	39,807	1,648,601.84	470,120.67
EMERSON ELECTRIC CO	356,505	22,537,889.84	34,245,870.30
EMPIRE PETROLEUM CORP	914	11,139.82	11,242.20
EMPIRE STATE REALTY TRUST A	10,245	126,667.88	69,051.30
EMPLOYERS HOLDINGS INC	1,293	42,751.99	55,767.09
ENACT HOLDINGS INC	43,987	961,835.19	1,060,966.44
ENANTA PHARMACEUTICALS INC	1,502	88,818.82	69,873.04
ENCOMPASS HEALTH CORP	89,913	4,847,310.61	5,377,696.53
ENCORE CAPITAL GROUP INC	1,904	83,001.69	91,277.76
ENCORE WIRE CORP	24,036	2,275,788.03	3,306,392.16
ENERGIZER HOLDINGS INC	32,252	1,220,209.96	1,082,054.60
ENERGY FUELS INC	12,559	59,157.06	77,991.39
ENERGY RECOVERY INC	4,375	70,930.10	89,643.75
ENERGY VAULT HOLDINGS INC	4,176	29,377.96	13,029.12
ENERPAC TOOL GROUP CORP	4,531	94,536.21	115,313.95
ENERSYS	3,199	183,151.96	236,214.16
ENETI INC	1,261	8,206.58	12,673.05
ENFUSION INC CLASS A	2,025	30,682.34	19,581.75
ENGAGESMART INC	77,446	1,376,491.04	1,363,049.60
ENHABIT INC	29,975	817,359.71	394,471.00
ENNIS INC	36,393	778,921.30	806,468.88
ENOCHIAN BIOSCIENCES INC	1,091	3,641.76	1,123.73
ENOVA INTERNATIONAL INC	34,242	741,963.19	1,313,865.54
ENOVIS CORP	57,184	3,280,479.62	3,060,487.68
ENOVIX CORP	8,415	87,555.53	104,682.60
ENPHASE ENERGY INC	113,904	15,006,828.65	30,180,003.84
ENPRO INDUSTRIES INC	20,744	2,037,061.20	2,254,665.36
ENSIGN GROUP INC/THE	4,197	194,078.76	397,078.17
ENSTAR GROUP LTD	35,393	6,421,512.50	8,177,198.72
ENTEGRIS INC	88,430	4,671,530.23	5,800,123.70
ENTERGY CORP	122,081	10,654,122.03	13,734,112.50
ENTERPRISE BANCORP INC	7,046	240,266.80	248,723.80
ENTERPRISE FINANCIAL SERVICE	71,755	3,148,153.05	3,513,124.80
ENTRAVISION COMMUNICATIONS A	242,070	1,475,927.72	1,161,936.00
ENVESTNET INC	3,849	203,945.55	237,483.30
ENVISTA HOLDINGS CORP	99,291	2,134,539.47	3,343,127.97
ENVIVA INC	17,089	1,034,533.88	905,204.33
EOG RESOURCES INC	481,041	46,031,768.97	62,304,430.32
EPAM SYSTEMS INC	62,972	10,951,404.57	20,638,443.28
EPLUS INC	5,433	221,203.65	240,573.24
EPR PROPERTIES	49,707	3,174,812.82	1,874,948.04
EQRX INC	15,883	76,659.60	39,072.18
EQT CORP	238,479	6,761,182.32	8,067,744.57
EQUIFAX INC	74,866	10,431,912.93	14,550,955.76
EQUINIX INC	61,753	29,025,809.88	40,450,067.59
EQUITABLE HOLDINGS INC	247,483	5,823,194.66	7,102,762.10
EQUITRANS MIDSTREAM CORP	522,486	4,857,838.24	3,500,656.20
EQUITY BANCSHARES INC CL A	10,907	306,183.21	356,331.69
EQUITY COMMONWEALTH	779,190	20,523,499.22	19,456,374.30
EQUITY LIFESTYLE PROPERTIES	131,066	6,989,121.13	8,466,863.60
EQUITY RESIDENTIAL	398,069	25,615,114.17	23,486,071.00

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ERASCA INC	134,791	1,410,482.68	580,949.21
ERIE INDEMNITY COMPANY CL A	14,967	1,840,607.89	3,722,592.24
ERMENEGILDO ZEGNA HOLDITALIA	4,180	46,782.93	43,764.60
ESAB CORP	33,507	1,596,616.37	1,572,148.44
ESC FRESH MKT INC	18,875	0.00	0.00
ESC WAR IND	598	574.08	885.04
ESCO TECHNOLOGIES INC	23,444	1,909,590.70	2,052,287.76
ESPERION THERAPEUTICS INC	5,580	97,612.93	34,763.40
ESQUIRE FINANCIAL HOLDINGS I	648	23,186.86	28,032.48
ESS TECH INC	6,627	23,777.68	16,103.61
ESSENT GROUP LTD	61,205	2,657,446.41	2,379,650.40
ESSENTIAL PROPERTIES REALTY	10,812	227,536.03	253,757.64
ESSENTIAL UTILITIES INC	139,033	5,118,214.55	6,636,045.09
ESSEX PROPERTY TRUST INC	80,732	20,446,806.05	17,108,725.44
ESTEE LAUDER COMPANIES CL A	151,640	21,661,403.57	37,623,400.40
ETHAN ALLEN INTERIORS INC	1,762	37,909.02	46,552.04
ETSY INC	82,204	6,483,733.06	9,846,395.12
EURONET WORLDWIDE INC	158,202	15,880,826.02	14,931,104.76
EUROPEAN WAX CENTER INC A	1,616	38,360.97	20,119.20
EVENTBRITE INC CLASS A	5,871	79,889.75	34,404.06
EVERBRIDGE INC	2,994	124,977.77	88,562.52
EVERCOMMERCE INC	1,601	22,911.35	11,911.44
EVERCORE INC A	100,052	9,669,366.95	10,913,672.16
EVEREST RE GROUP LTD	45,313	9,759,208.56	15,010,837.51
EVERGY INC	238,463	13,633,919.02	15,006,476.59
EVERI HOLDINGS INC	6,397	75,505.50	91,796.95
EVERQUOTE INC CLASS A	1,488	42,998.64	21,933.12
EVERSOURCE ENERGY	207,217	13,410,059.45	17,373,073.28
EVERTEC INC	4,713	154,497.35	152,606.94
EVGO INC	5,389	41,477.47	24,088.83
EVO PAYMENTS INC CLASS A	3,624	84,255.67	122,636.16
EVOLENT HEALTH INC A	65,835	2,108,839.45	1,848,646.80
EVOLUS INC	2,610	34,872.57	19,601.10
EVOLV TECHNOLOGIES HOLDINGS	7,171	23,147.98	18,572.89
EVOQUA WATER TECHNOLOGIES CO	9,018	259,051.89	357,112.80
EW SCRIPPS CO/THE A	4,513	67,221.23	59,526.47
EXACT SCIENCES CORP	276,902	14,567,582.01	13,709,418.02
EXCELERATE ENERGY INC A	1,528	31,840.47	38,276.40
EXELIXIS INC	257,860	4,946,461.57	4,136,074.40
EXELON CORP	603,729	18,186,032.25	26,099,204.67
EXLSERVICE HOLDINGS INC	49,005	6,186,840.84	8,302,917.15
EXP WORLD HOLDINGS INC	5,174	101,986.01	57,327.92
EXPEDIA GROUP INC	113,797	14,438,073.87	9,968,617.20
EXPEDITORS INTL WASH INC	95,999	6,244,914.72	9,976,216.08
EXPONENT INC	18,233	748,839.66	1,806,707.97
EXPRESS INC	3,308	7,403.31	3,374.16
EXPRO GROUP HOLDINGS NV	310,226	9,337,515.41	5,624,397.38
EXTRA SPACE STORAGE INC	79,252	7,920,187.69	11,664,309.36
EXTREME NETWORKS INC	9,716	81,709.41	177,899.96
EXXON MOBIL CORP	2,984,406	239,858,210.23	329,179,981.80
EYEPOINT PHARMACEUTICALS INC	2,012	24,632.35	7,042.00
EZCORP INC CL A	4,405	43,211.12	35,900.75

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
F+G ANNUITIES + LIFE INC	10,687	235,136.00	213,846.87
F45 TRAINING HOLDINGS INC	2,537	29,997.55	7,230.45
F5 INC	104,489	15,697,052.82	14,995,216.39
FABRINET	58,802	5,839,973.82	7,539,592.44
FACTSET RESEARCH SYSTEMS INC	24,471	5,668,888.45	9,818,009.91
FAIR ISAAC CORP	16,765	4,151,654.27	10,035,193.70
FARADAY FUTURE INTELLIGENT E	7,417	18,416.81	2,153.15
FARFETCH LTD CLASS A	207,623	972,020.17	982,056.79
FARMERS + MERCHANTS BANCO/OH	942	31,573.96	25,603.56
FARMERS NATL BANC CORP	2,336	35,982.12	32,984.32
FARMLAND PARTNERS INC	3,594	39,844.76	44,781.24
FARO TECHNOLOGIES INC	33,283	1,596,496.48	978,853.03
FASTENAL CO	349,637	9,780,572.65	16,544,822.84
FASTLY INC CLASS A	8,456	278,665.79	69,254.64
FATE THERAPEUTICS INC	34,935	1,263,765.87	352,494.15
FATHOM DIGITAL MANUFACTURING	235	1,002.98	310.20
FB FINANCIAL CORP	104,692	3,692,347.61	3,783,568.88
FEDERAL AGRIC MTG CORP CL C	15,974	1,326,578.82	1,800,429.54
FEDERAL REALTY INVS TRUST	47,965	5,960,860.33	4,846,383.60
FEDERAL SIGNAL CORP	52,108	1,577,639.09	2,421,458.76
FEDERATED HERMES INC	6,822	191,266.37	247,706.82
FEDEX CORP	170,114	33,736,286.98	29,463,744.80
FERROGLOBE REP + WRNTY INS TRU	335,083	0.00	0.34
FIBROGEN INC	37,480	824,996.46	600,429.60
FIDELITY NATIONAL FINANCIAL	158,295	5,001,425.64	5,955,057.90
FIDELITY NATIONAL INFO SERV	478,807	42,949,113.33	32,487,054.95
FIFTH THIRD BANCORP	576,866	15,512,428.36	18,926,973.46
FIGS INC CLASS A	10,277	141,867.99	69,164.21
FINANCE OF AMERICA COS INC A	2,885	13,965.32	3,663.95
FINANCIAL INSTITUTIONS INC	14,455	371,734.11	352,123.80
FIRST ADVANTAGE CORP	71,067	1,129,478.84	923,871.00
FIRST AMERICAN FINANCIAL	89,391	4,293,977.04	4,678,724.94
FIRST BANCORP INC/ME	925	24,603.75	27,694.50
FIRST BANCORP PUERTO RICO	80,750	956,880.72	1,027,140.00
FIRST BANCORP/NC	62,928	1,878,312.70	2,695,835.52
FIRST BANCSHARES INC/MS	1,532	49,219.31	49,039.32
FIRST BANK/HAMILTON NJ	12,027	181,004.00	165,491.52
FIRST BUSEY CORP	21,435	506,312.44	529,873.20
FIRST BUSINESS FINANCIAL SER	2,300	72,639.95	84,065.00
FIRST CITIZENS BCSHS CL A	6,524	4,271,681.70	4,947,540.64
FIRST COMMONWEALTH FINL CORP	4,898	55,125.63	68,425.06
FIRST COMMUNITY BANKSHARES	1,475	38,403.75	50,002.50
FIRST FINANCIAL BANCORP	7,154	145,530.16	173,341.42
FIRST FINANCIAL CORP/INDIANA	20,107	900,535.39	926,530.56
FIRST FINL BANKSHARES INC	40,362	1,008,169.14	1,388,452.80
FIRST FOUNDATION INC	4,024	85,775.01	57,663.92
FIRST GUARANTY BANCSHARES IN	332	7,934.14	7,785.40
FIRST HAWAIIAN INC	177,447	4,663,350.98	4,620,719.88
FIRST HORIZON CORP	316,566	4,705,073.06	7,755,867.00
FIRST INDUSTRIAL REALTY TR	79,209	3,320,861.07	3,822,626.34
FIRST INTERNET BANCORP	728	27,698.32	17,675.84
FIRST INTERSTATE BANCSYS A	77,846	2,894,557.86	3,008,747.90

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FIRST MERCHANTS CORP	48,785	1,628,965.13	2,005,551.35
FIRST MID BANCSHARES INC	1,375	54,048.22	44,110.00
FIRST OF LONG ISLAND CORP	3,477	64,853.28	62,586.00
FIRST REPUBLIC BANK/CA	110,143	10,977,302.35	13,425,330.27
FIRST SOLAR INC	76,082	5,138,501.56	11,396,322.78
FIRST WATCH RESTAURANT GROUP	903	13,466.58	12,217.59
FIRST WESTERN FINANCIAL INC	722	19,593.12	20,324.30
FIRSTCASH HOLDINGS INC	55,347	3,972,472.63	4,810,207.77
FIRSTENERGY CORP	327,233	12,060,488.97	13,724,152.02
FISERV INC	355,718	24,840,374.70	35,952,418.26
FISKER INC	13,960	209,776.75	101,489.20
FIVE BELOW	34,524	4,344,060.07	6,106,259.88
FIVE STAR BANCORP	992	29,752.99	27,022.08
FIVE9 INC	108,783	9,282,521.32	7,382,014.38
FLEETCOR TECHNOLOGIES INC	58,453	11,055,087.11	10,736,647.04
FLEX LNG LTD	2,291	63,891.40	74,892.79
FLEX LTD	755,329	12,416,235.73	16,209,360.34
FLOOR + DECOR HOLDINGS INC A	108,902	5,423,482.53	7,582,846.26
FLOWERS FOODS INC	112,260	2,121,430.91	3,226,352.40
FLOWSERVE CORP	224,592	7,821,096.82	6,890,482.56
FLUENCE ENERGY INC	2,720	42,362.49	46,648.00
FLUOR CORP	195,842	4,473,510.94	6,787,883.72
FLUSHING FINANCIAL CORP	2,244	41,040.25	43,488.72
FLYWIRE CORP VOTING	4,495	146,718.32	109,992.65
FMC CORP	109,966	8,745,486.49	13,723,756.80
FNB CORP	204,741	2,566,334.07	2,671,870.05
FOCUS FINANCIAL PARTNERS A	4,781	222,343.97	178,187.87
FOCUS UNIVERSAL INC	1,594	21,547.68	10,217.54
FOGHORN THERAPEUTICS INC	1,784	25,972.07	11,381.92
FOOT LOCKER INC	70,823	2,922,018.98	2,676,401.17
FORD MOTOR CO	2,659,487	30,369,839.38	30,929,833.81
FORESTAR GROUP INC	62,085	1,076,374.85	956,729.85
FORGEROCK INC A	3,239	72,726.64	73,752.03
FORMFACTOR INC	5,922	167,973.56	131,646.06
FORRESTER RESEARCH INC	37,323	1,396,515.33	1,334,670.48
FORTINET INC	436,890	8,287,692.76	21,359,552.10
FORTIVE CORP	215,168	11,927,968.63	13,824,544.00
FORTUNE BRANDS INNOVATIONS I	75,375	3,496,937.05	4,304,666.25
FORWARD AIR CORP	28,554	1,787,415.63	2,995,029.06
FOSSIL GROUP INC	4,099	77,008.72	17,666.69
FOUR CORNERS PROPERTY TRUST	5,985	142,842.66	155,191.05
FOX CORP CLASS A	688,321	25,862,731.33	20,904,308.77
FOX CORP CLASS B	90,227	3,477,419.84	2,566,958.15
FOX FACTORY HOLDING CORP	30,522	2,689,459.94	2,784,522.06
FRANCHISE GROUP INC	2,243	80,929.44	53,428.26
FRANKLIN BSP REALTY TRUST IN	6,416	94,131.61	82,766.40
FRANKLIN COVEY CO	32,815	841,184.60	1,534,757.55
FRANKLIN ELECTRIC CO INC	3,527	203,301.76	281,278.25
FRANKLIN RESOURCES INC	176,122	5,706,731.82	4,646,098.36
FRANKLIN STREET PROPERTIES C	8,279	71,445.90	22,601.67
FREEPORT MCMORAN INC	926,420	15,224,479.73	35,203,960.00
FRESH DEL MONTE PRODUCE INC	32,930	869,244.33	862,436.70

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FRESHPET INC	53,327	5,829,619.48	2,814,065.79
FRONTDOOR INC	180,933	6,218,868.59	3,763,406.40
FRONTIER COMMUNICATIONS PARE	150,983	3,669,103.63	3,847,046.84
FRONTIER GROUP HOLDINGS INC	227,180	3,581,885.72	2,333,138.60
FRONTLINE LTD	9,506	65,900.78	115,402.84
FRP HOLDINGS INC	436	20,089.63	23,482.96
FTAI AVIATION LTD	249,655	5,815,020.22	4,274,093.60
FTAI INFRASTRUCTURE INC	249,655	1,100,634.74	736,482.25
FTC SOLAR INC	2,253	15,279.83	6,038.04
FTI CONSULTING INC	20,084	2,407,929.81	3,189,339.20
FUBOTV INC	14,483	263,757.85	25,200.42
FUELCELL ENERGY INC	31,799	157,585.79	88,401.22
FULCRUM THERAPEUTICS INC	2,320	27,066.90	16,889.60
FULGENT GENETICS INC	25,385	1,376,106.51	755,965.30
FULL HOUSE RESORTS INC	2,477	22,794.29	18,627.04
FULTON FINANCIAL CORP	12,605	185,754.51	212,142.15
FUNKO INC CLASS A	77,106	804,715.85	841,226.46
FUTUREFUEL CORP	25,594	193,764.33	208,079.22
FVCBANKCORP INC	1,055	19,563.63	20,118.85
G III APPAREL GROUP LTD	3,403	95,245.57	46,655.13
GAMBLING.COM GROUP LTD	471	4,205.09	4,309.65
GAMESTOP CORP CLASS A	165,744	7,837,208.43	3,059,634.24
GAMING AND LEISURE PROPERTIE	142,688	5,183,751.91	7,432,617.92
GANNETT CO INC	11,504	98,901.68	23,353.12
GAP INC/THE	126,917	3,229,369.14	1,431,623.76
GARMIN LTD	92,678	6,638,802.10	8,553,252.62
GARTNER INC	70,693	12,518,378.20	23,762,745.02
GATES INDUSTRIAL CORP PLC	74,356	1,027,781.58	848,401.96
GATX CORP	33,162	2,383,281.96	3,526,447.08
GCM GROSVENOR INC CLASS A	2,857	27,754.84	21,741.77
GEN DIGITAL INC	338,150	7,842,757.11	7,246,554.50
GENCO SHIPPING + TRADING LTD	2,910	40,425.60	44,697.60
GENERAC HOLDINGS INC	38,466	5,171,925.78	3,871,987.56
GENERAL DYNAMICS CORP	192,044	34,933,643.76	47,648,036.84
GENERAL ELECTRIC CO	663,095	36,615,718.49	55,560,730.05
GENERAL MILLS INC	358,314	19,730,830.44	30,044,628.90
GENERAL MOTORS CO	929,978	33,322,169.66	31,284,459.92
GENERATION BIO CO	68,697	761,524.28	269,979.21
GENESCO INC	1,098	44,938.94	50,529.96
GENPACT LTD	111,718	3,424,042.57	5,174,777.76
GENTEX CORP	147,347	3,076,946.23	4,018,152.69
GENTHERM INC	2,622	128,686.73	171,190.38
GENUINE PARTS CO	91,699	9,932,540.89	15,910,693.49
GENWORTH FINANCIAL INC CL A	119,226	648,948.25	630,705.54
GEO GROUP INC/THE	9,431	137,977.92	103,269.45
GERMAN AMERICAN BANCORP	25,994	811,551.80	969,576.20
GERON CORP	29,206	58,618.80	70,678.52
GETTY REALTY CORP	3,239	87,051.60	109,640.15
GEVO INC	15,782	96,023.58	29,985.80
GIBRALTAR INDUSTRIES INC	2,428	86,088.46	111,396.64
GILEAD SCIENCES INC	1,046,707	71,037,646.02	89,859,795.95
GINKGO BIOWORKS HOLDINGS INC	1,218,885	3,668,961.24	2,059,915.65

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GLACIER BANCORP INC	36,278	1,226,812.60	1,792,858.76
GLADSTONE COMMERCIAL CORP	2,895	56,894.53	53,557.50
GLADSTONE LAND CORP	2,557	61,304.04	46,920.95
GLATFELTER CORP	3,424	55,485.60	9,518.72
GLAUKOS CORP	34,973	1,864,088.06	1,527,620.64
GLOBAL INDEMNITY GROUP LLC A	114,428	2,282,240.49	2,667,316.68
GLOBAL INDUSTRIAL CO	1,018	31,150.53	23,953.54
GLOBAL MEDICAL REIT INC	4,361	60,028.43	41,342.28
GLOBAL NET LEASE INC	16,894	238,391.51	212,357.58
GLOBAL PAYMENTS INC	162,775	15,278,103.56	16,166,813.00
GLOBAL WATER RESOURCES INC	1,031	16,066.69	13,691.68
GLOBALFOUNDRIES INC	37,813	2,137,186.57	2,037,742.57
GLOBALSTAR INC	50,507	78,605.48	67,174.31
GLOBANT SA	44,196	7,502,360.21	7,431,999.36
GLOBE LIFE INC	74,138	6,197,504.09	8,937,335.90
GLOBUS MEDICAL INC A	81,067	3,264,417.58	6,020,846.09
GMS INC	55,891	1,029,232.98	2,783,371.80
GODADDY INC CLASS A	99,654	6,467,691.52	7,456,112.28
GOGO INC	5,074	64,093.66	74,892.24
GOLAR LNG LTD	56,196	1,255,236.32	1,280,706.84
GOLDEN ENTERTAINMENT INC	113,987	4,863,524.29	4,263,113.80
GOLDEN OCEAN GROUP LTD	9,444	107,185.39	82,068.36
GOLDMAN SACHS GROUP INC	216,462	48,147,541.00	74,328,721.56
GOODYEAR TIRE + RUBBER CO	88,699	2,386,623.55	900,294.85
GOOSEHEAD INSURANCE INC A	1,429	98,009.25	49,071.86
GOPRO INC CLASS A	144,636	941,305.10	720,287.28
GORMAN RUPP CO	1,619	56,991.71	41,478.78
GOSSAMER BIO INC	5,334	74,856.53	11,574.78
GRACO INC	105,136	4,350,563.50	7,071,447.36
GRAFTECH INTERNATIONAL LTD	15,334	175,867.81	72,989.84
GRAHAM HOLDINGS CO CLASS B	289	166,326.93	174,616.69
GRAND CANYON EDUCATION INC	44,103	4,374,238.04	4,659,922.98
GRANITE CONSTRUCTION INC	3,462	116,939.93	121,412.34
GRANITE POINT MORTGAGE TRUST	3,698	54,137.75	19,821.28
GRAPHIC PACKAGING HOLDING CO	192,546	2,753,644.44	4,284,148.50
GRAY TELEVISION INC	257,751	3,759,071.94	2,884,233.69
GREAT LAKES DREDGE + DOCK CO	5,260	45,262.13	31,297.00
GREAT SOUTHERN BANCORP INC	863	45,528.48	51,339.87
GREEN BRICK PARTNERS INC	13,163	277,921.01	318,939.49
GREEN DOT CORP CLASS A	55,291	1,248,487.03	874,703.62
GREEN PLAINS INC	64,633	2,090,022.26	1,971,306.50
GREENBRIER COMPANIES INC	48,068	1,843,021.65	1,611,720.04
GREENE COUNTY BANCORP INC	323	18,408.41	18,546.66
GREENIDGE GENERATION HOLDING	535	1,700.24	154.67
GREENLIGHT BIOSCIENCES HOLDI	3,324	7,375.04	3,922.32
GREENLIGHT CAPITAL RE LTD A	2,170	21,039.89	17,685.50
GREIF INC CL A	3,676	203,081.08	246,512.56
GREIF INC CL B	448	23,284.39	35,047.04
GRID DYNAMICS HOLDINGS INC	3,646	73,708.47	40,908.12
GRIFFON CORP	3,693	64,469.33	132,172.47
GROCERY OUTLET HOLDING CORP	59,493	2,100,358.49	1,736,600.67
GROUP 1 AUTOMOTIVE INC	18,889	2,265,384.32	3,407,008.93

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GROUPON INC	1,783	130,850.65	15,298.14
GROWGENERATION CORP	4,404	67,602.56	17,263.68
GUARANTY BANCSHARES INC	585	17,857.15	20,264.40
GUARDANT HEALTH INC	60,000	5,248,215.07	1,632,000.00
GUESS? INC	2,809	62,479.00	58,118.21
GUIDEWIRE SOFTWARE INC	55,581	4,168,644.86	3,477,147.36
GULFPORT ENERGY CORP	1,064	82,342.60	78,352.96
GXO LOGISTICS INC	109,575	3,903,734.63	4,677,756.75
H.B. FULLER CO.	20,085	1,234,873.91	1,438,487.70
H+E EQUIPMENT SERVICES INC	2,483	65,737.60	112,728.20
H+R BLOCK INC	124,391	3,207,524.45	4,541,515.41
HACKETT GROUP INC/THE	43,631	647,723.50	888,763.47
HAEMONETICS CORP/MASS	39,756	2,593,888.67	3,126,809.40
HAIN CELESTIAL GROUP INC	6,554	148,436.00	106,043.72
HALLIBURTON CO	988,003	32,568,112.29	38,877,918.05
HALOZYME THERAPEUTICS INC	22,276	824,095.26	1,267,504.40
HAMILTON LANE INC CLASS A	2,681	183,786.20	171,262.28
HANCOCK WHITNEY CORP	144,859	5,005,660.27	7,009,727.01
HANESBRANDS INC	766,736	9,403,656.40	4,876,440.96
HANMI FINANCIAL CORPORATION	48,110	898,342.56	1,190,722.50
HANNON ARMSTRONG SUSTAINABLE	74,211	2,989,415.04	2,150,634.78
HANOVER INSURANCE GROUP INC/	44,127	4,757,021.43	5,962,881.51
HARBORONE BANCORP INC	3,203	38,458.83	44,521.70
HARLEY DAVIDSON INC	132,165	6,441,009.09	5,498,064.00
HARMONIC INC	190,517	2,694,919.62	2,495,772.70
HARMONY BIOSCIENCES HOLDINGS	44,931	1,900,470.75	2,475,698.10
HARSCO CORP	6,081	107,061.04	38,249.49
HARTFORD FINANCIAL SVCS GRP	313,336	16,635,365.18	23,760,268.88
HASBRO INC	89,605	7,608,940.48	5,466,801.05
HAVERTY FURNITURE	1,208	33,981.36	36,119.20
HAWAIIAN ELECTRIC INDS	68,005	2,389,631.54	2,846,009.25
HAWAIIAN HOLDINGS INC	3,797	65,896.13	38,957.22
HAWKINS INC	1,490	44,347.19	57,514.00
HAYNES INTERNATIONAL INC	1,053	41,618.04	48,111.57
HAYWARD HOLDINGS INC	35,829	767,356.64	336,792.60
HBT FINANCIAL INC/DE	15,547	237,376.04	304,254.79
HCA HEALTHCARE INC	145,520	15,747,037.83	34,918,979.20
HCI GROUP INC	31,605	1,541,500.85	1,251,241.95
HEALTH CATALYST INC	47,194	708,812.63	501,672.22
HEALTHCARE REALTY TRUST INC	225,411	6,288,170.18	4,343,669.97
HEALTHCARE SERVICES GROUP	5,595	127,369.89	67,140.00
HEALTHEQUITY INC	67,459	4,258,006.19	4,158,172.76
HEALTHPEAK PROPERTIES INC	321,840	9,791,150.92	8,068,528.80
HEALTHSTREAM INC	38,568	856,009.87	958,029.12
HEARTLAND EXPRESS INC	76,453	1,399,621.22	1,172,789.02
HEARTLAND FINANCIAL USA INC	27,179	1,075,605.03	1,267,084.98
HECLA MINING CO	204,649	1,226,852.69	1,137,848.44
HEICO CORP	39,024	3,911,151.06	5,995,647.36
HEICO CORP CLASS A	48,953	3,016,456.53	5,867,017.05
HEIDRICK + STRUGGLES INTL	31,374	1,211,564.42	877,530.78
HELEN OF TROY LTD	1,836	231,101.23	203,630.76
HELIOGEN INC	4,847	11,749.80	3,384.18

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HELIOS TECHNOLOGIES INC	2,473	129,414.20	134,630.12
HELIX ENERGY SOLUTIONS GROUP	13,200	72,184.29	97,416.00
HELMERICH + PAYNE	93,415	3,967,308.18	4,630,581.55
HENRY SCHEIN INC	81,353	5,097,344.69	6,497,664.11
HERBALIFE NUTRITION LTD	97,527	2,158,639.64	1,451,201.76
HERC HOLDINGS INC	20,994	2,472,291.28	2,762,180.58
HERITAGE COMMERCE CORP	4,419	54,799.46	57,447.00
HERITAGE CRYSTAL CLEAN INC	170,386	3,325,253.44	5,534,137.28
HERITAGE FINANCIAL CORP	39,004	849,005.10	1,195,082.56
HERON THERAPEUTICS INC	321,860	2,200,145.05	804,650.00
HERSHA HOSPITALITY TRUST A	84,018	857,748.81	715,833.36
HERSHEY CO/THE	148,442	24,141,533.01	34,374,713.94
HERTZ GLOBAL HLDGS INC	122,062	2,249,748.71	1,878,534.18
HESKA CORP	731	79,827.87	45,438.96
HESS CORP	253,022	16,200,088.80	35,883,580.04
HEWLETT PACKARD ENTERPRISE	1,276,732	16,217,928.76	20,376,642.72
HEXCEL CORP	62,909	3,300,266.76	3,702,194.65
HF FOODS GROUP INC	2,831	25,725.64	11,493.86
HF SINCLAIR CORP	125,230	4,794,358.59	6,498,184.70
HIBBETT INC	954	32,129.77	65,081.88
HIGHPEAK ENERGY INC	685	13,940.21	15,665.95
HIGHWOODS PROPERTIES INC	158,605	5,839,193.76	4,437,767.90
HILLENBRAND INC	64,063	2,714,138.87	2,733,568.21
HILLEVAX INC	1,150	18,956.34	19,239.50
HILLMAN SOLUTIONS CORP	10,169	96,089.71	73,318.49
HILLTOP HOLDINGS INC	3,998	93,102.12	119,979.98
HILTON GRAND VACATIONS INC	16,404	647,806.16	632,210.16
HILTON WORLDWIDE HOLDINGS IN	209,852	16,984,298.30	26,516,898.72
HIMS + HERS HEALTH INC	9,613	44,516.02	61,619.33
HINGHAM INSTITUTION FOR SVGS	112	29,618.96	30,907.52
HIPPO HOLDINGS INC	1,209	27,263.86	16,442.40
HIRERIGHT HOLDINGS CORP	2,024	25,588.59	24,004.64
HNI CORP	3,249	108,809.68	92,369.07
HOLLEY INC	3,751	38,477.77	7,952.12
HOLOGIC INC	165,498	7,246,105.15	12,380,905.38
HOME BANCORP INC	12,393	444,350.26	496,091.79
HOME BANCSHARES INC	83,023	1,447,962.10	1,892,094.17
HOME DEPOT INC	704,937	131,628,979.51	222,661,400.82
HOME POINT CAPITAL INC	346	3,393.22	474.02
HOMESTREET INC	26,821	1,143,056.26	739,723.18
HOMETRUST BANCSHARES INC	32,000	773,756.58	773,440.00
HONEST CO INC/THE	3,651	32,683.21	10,989.51
HONEYWELL INTERNATIONAL INC	463,622	61,213,004.60	99,354,194.60
HOPE BANCORP INC	8,849	109,834.92	113,355.69
HORACE MANN EDUCATORS	63,881	2,462,758.98	2,387,232.97
HORIZON BANCORP INC/IN	3,010	53,082.91	45,390.80
HORIZON THERAPEUTICS PLC	142,148	7,131,789.79	16,176,442.40
HORMEL FOODS CORP	174,542	6,837,625.46	7,950,388.10
HOST HOTELS + RESORTS INC	481,615	8,386,670.47	7,729,920.75
HOSTESS BRANDS INC	123,537	2,152,915.49	2,772,170.28
HOULIHAN LOKEY INC	3,861	254,187.04	336,524.76
HOVNANIAN ENTERPRISES A	399	39,006.78	16,789.92

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HOWARD HUGHES CORP/THE	22,256	2,393,581.77	1,700,803.52
HOWMET AEROSPACE INC	273,274	5,951,380.62	10,769,728.34
HP INC	867,208	16,991,953.01	23,301,878.96
HUB GROUP INC CL A	2,426	126,475.37	192,842.74
HUBBELL INC	31,841	3,835,489.00	7,472,445.88
HUBSPOT INC	35,806	9,222,241.42	10,352,588.78
HUDSON GLOBAL INC	52,500	4,932,725.67	1,188,075.00
HUDSON PACIFIC PROPERTIES IN	192,473	5,109,785.85	1,872,762.29
HUDSON TECHNOLOGIES INC	274,764	1,696,110.60	2,780,611.68
HUMACYTE INC	3,069	8,532.88	6,475.59
HUMANA INC	84,130	23,779,435.29	43,090,544.70
HUNT (JB) TRANSPRT SVCS INC	113,740	13,215,348.34	19,831,706.40
HUNTINGTON BANCSHARES INC	934,222	12,059,714.22	13,172,530.20
HUNTINGTON INGALLS INDUSTRIE	31,358	6,084,657.91	7,233,663.44
HUNTSMAN CORP	187,920	3,766,957.59	5,164,041.60
HURON CONSULTING GROUP INC	1,638	69,505.16	118,918.80
HYATT HOTELS CORP CL A	27,229	2,015,673.47	2,462,863.05
HYCROFT MINING HOLDING CORP	7,544	9,678.96	4,014.16
HYDROFARM HOLDINGS GROUP INC	3,216	113,541.94	4,984.80
HYLIION HOLDINGS CORP	9,626	86,213.02	22,524.84
HYSTER YALE MATERIALS	759	35,672.25	19,210.29
HYZON MOTORS INC	6,791	24,298.19	10,526.05
I3 VERTICALS INC CLASS A	54,379	1,633,644.78	1,323,584.86
IAA INC	150,775	5,740,199.80	6,031,000.00
IAC INC	47,192	2,012,235.32	2,095,324.80
IBEX LTD	620	11,854.75	15,407.00
ICF INTERNATIONAL INC	14,271	1,284,999.35	1,413,542.55
ICHOR HOLDINGS LTD	2,086	62,899.80	55,946.52
ICOSAVAX INC	1,660	36,593.07	13,180.40
ICU MEDICAL INC	11,935	2,963,262.29	1,879,523.80
IDACORP INC	49,951	4,908,152.86	5,387,215.35
IDEAYA BIOSCIENCES INC	3,233	49,668.75	58,743.61
IDENTIV INC	1,573	26,533.75	11,388.52
IDEX CORP	45,649	5,618,086.90	10,423,036.17
IDEXX LABORATORIES INC	66,869	17,014,945.64	27,279,877.24
IDT CORP CLASS B	1,252	33,200.11	35,268.84
IES HOLDINGS INC	649	18,533.83	23,084.93
IGM BIOSCIENCES INC	763	30,574.89	12,978.63
IHEARTMEDIA INC CLASS A	43,513	790,114.53	266,734.69
ILLINOIS TOOL WORKS	206,017	29,888,537.68	45,385,545.10
ILLUMINA INC	156,881	41,677,656.13	31,721,338.20
IMAGO BIOSCIENCES INC	1,992	36,469.57	71,612.40
IMAX CORP	151,679	2,473,394.47	2,223,614.14
IMMUNITYBIO INC	24,458	173,843.02	124,002.06
IMMUNOGEN INC	184,979	921,904.12	917,495.84
IMMUNOVANT INC	39,880	428,580.77	707,870.00
IMPINJ INC	1,658	88,501.19	181,020.44
INARI MEDICAL INC	25,748	2,231,017.08	1,636,542.88
INCYTE CORP	109,480	9,376,630.01	8,793,433.60
INDEPENDENCE REALTY TRUST IN	19,390	401,278.38	326,915.40
INDEPENDENT BANK CORP MICH	7,067	136,627.63	169,042.64
INDEPENDENT BANK CORP/MA	30,393	1,932,604.83	2,566,080.99

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INDEPENDENT BANK GROUP INC	20,512	1,372,377.68	1,232,360.96
INDIE SEMICONDUCTOR INC A	7,999	51,425.39	46,634.17
INDUS REALTY TRUST INC	386	26,433.47	24,507.14
INDUSTRIAL LOGISTICS PROPERT	4,824	98,750.80	15,774.48
INFINERA CORP	187,529	1,018,993.01	1,263,945.46
INFORMATICA INC CLASS A	18,619	678,439.13	303,303.51
INFORMATION SERVICES GROUP	9,182	62,022.33	42,237.20
INGERSOLL RAND INC	321,508	10,679,075.93	16,798,793.00
INGEVITY CORP	93,775	7,293,648.67	6,605,511.00
INGLES MARKETS INC CLASS A	13,374	618,034.98	1,290,056.04
INGREDION INC	61,881	6,623,935.10	6,060,006.33
INHIBRX INC	72,024	1,279,361.91	1,774,671.36
INNOSPEC INC	1,917	126,680.21	197,182.62
INNOVAGE HOLDING CORP	44,648	230,880.50	320,572.64
INNOVATIVE INDUSTRIAL PROPER	30,653	3,833,760.13	3,106,681.55
INNOVID CORP	6,458	18,770.76	11,043.18
INNOVIVA INC	5,130	81,514.02	67,972.50
INOGEN INC	1,707	122,799.86	33,644.97
INOTIV INC	1,195	33,514.63	5,903.30
INOVIO PHARMACEUTICALS INC	18,043	179,518.12	28,147.08
INSEEGO CORP	5,868	39,105.88	4,943.80
INSIGHT ENTERPRISES INC	24,212	1,462,385.85	2,427,737.24
INSMED INC	45,223	1,064,053.82	903,555.54
INSPERITY INC	27,111	2,652,280.95	3,079,809.60
INSPIRATO INC	557	2,984.41	662.83
INSPIRE MEDICAL SYSTEMS INC	6,829	1,487,024.77	1,720,088.52
INSPIRED ENTERTAINMENT INC	1,987	20,693.01	25,175.29
INSTALLED BUILDING PRODUCTS	10,447	1,190,805.14	894,263.20
INSTEEL INDUSTRIES INC	1,430	37,231.93	39,353.60
INSTIL BIO INC	4,666	62,185.34	2,939.58
INSTRUCTURE HOLDINGS INC	1,177	26,708.35	27,588.88
INSULET CORP	43,998	6,293,145.40	12,952,571.22
INTAPP INC	1,134	29,002.83	28,281.96
INTEGER HOLDINGS CORP	2,537	157,073.38	173,683.02
INTEGRA LIFESCIENCES HOLDING	88,232	4,888,826.98	4,947,168.24
INTEGRAL AD SCIENCE HOLDING	2,562	44,976.55	22,519.98
INTEL CORP	2,978,964	117,899,978.13	78,734,018.52
INTELLIA THERAPEUTICS INC	14,522	847,215.98	506,672.58
INTER PARFUMS INC	1,380	84,132.45	133,197.60
INTERACTIVE BROKERS GRO CL A	58,060	3,032,937.32	4,200,641.00
INTERCEPT PHARMACEUTICALS IN	2,001	167,984.66	24,752.37
INTERCONTINENTAL EXCHANGE IN	376,139	28,708,663.80	38,588,100.01
INTERDIGITAL INC	2,322	125,988.17	114,892.56
INTERFACE INC	4,436	67,015.63	43,783.32
INTERNATIONAL BANCSHARES CRP	4,337	145,069.80	198,461.12
INTERNATIONAL GAME TECHNOLOG	113,016	2,238,433.39	2,563,202.88
INTERNATIONAL MONEY EXPRESS	135,629	2,564,445.59	3,305,278.73
INTERNATIONAL PAPER CO	239,834	10,370,444.15	8,305,451.42
INTERNATIONAL SEAWAYS INC	4,010	82,316.82	148,450.20
INTERPUBLIC GROUP OF COS INC	247,302	5,837,996.13	8,237,629.62
INTL BUSINESS MACHINES CORP	581,999	79,522,947.41	81,997,839.11
INTL FLAVORS + FRAGRANCES	205,839	25,087,728.13	21,580,160.76

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INTRA CELLULAR THERAPIES INC	98,790	5,257,216.82	5,227,966.80
INTREPID POTASH INC	909	35,613.55	26,242.83
INTUIT INC	226,913	56,697,328.59	88,319,077.86
INTUITIVE SURGICAL INC	272,294	44,086,850.38	72,253,212.90
INVENTRUST PROPERTIES CORP	7,828	203,989.18	185,288.76
INVESCO LTD	230,091	5,459,895.35	4,139,337.09
INVESCO MORTGAGE CAPITAL	2,387	163,999.35	30,386.51
INVESTORS TITLE CO	137	22,574.80	20,214.35
INVITAE CORP	17,316	307,239.91	32,207.76
INVITATION HOMES INC	416,057	11,664,477.39	12,331,929.48
INVIVYD INC	3,087	61,119.45	4,630.50
IONIS PHARMACEUTICALS INC	90,463	3,572,538.78	3,416,787.51
IONQ INC	9,405	48,181.96	32,447.25
IOVANCE BIOTHERAPEUTICS INC	309,567	4,254,463.43	1,978,133.13
IPG PHOTONICS CORP	21,998	2,646,162.13	2,082,550.66
IQVIA HOLDINGS INC	121,916	15,369,358.63	24,979,369.24
IRADIMED CORP	610	22,345.47	17,256.90
IRHYTHM TECHNOLOGIES INC	2,279	212,272.59	213,473.93
IRIDIUM COMMUNICATIONS INC	37,042	1,365,472.46	1,903,958.80
IROBOT CORP	2,076	120,017.40	99,917.88
IRON MOUNTAIN INC	201,410	7,001,079.50	10,040,288.50
IRONNET INC	3,374	6,554.08	776.02
IRONWOOD PHARMACEUTICALS INC	10,710	127,247.83	132,696.90
ISHARES RUSSELL 2000 GROWTH ET	20,518	4,427,812.89	4,401,521.36
ISTAR INC	5,612	120,248.48	42,819.56
ITEOS THERAPEUTICS INC	1,689	52,373.31	32,986.17
ITRON INC	82,032	4,089,018.25	4,154,920.80
ITT INC	78,562	3,783,067.37	6,371,378.20
IVANHOE ELECTRIC INC / U	697	6,104.32	8,468.55
IVERIC BIO INC	10,406	118,756.80	222,792.46
J + J SNACK FOODS CORP	1,201	144,625.50	179,801.71
JABIL INC	89,804	2,906,084.73	6,124,632.80
JACK HENRY + ASSOCIATES INC	45,134	5,581,444.50	7,923,725.04
JACK IN THE BOX INC	1,641	114,257.43	111,965.43
JACKSON FINANCIAL INC A	42,455	1,319,546.87	1,477,009.45
JACOBS SOLUTIONS INC	76,782	5,736,203.05	9,219,214.74
JAMES RIVER GROUP HOLDINGS L	149,621	5,107,766.10	3,128,575.11
JAMF HOLDING CORP	37,671	1,228,605.09	802,392.30
JANUS HENDERSON GROUP PLC	83,177	3,295,235.13	1,956,323.04
JANUS INTERNATIONAL GROUP IN	6,132	54,988.77	58,376.64
JANUX THERAPEUTICS INC	1,313	27,165.14	17,292.21
JAZZ PHARMACEUTICALS PLC	55,524	8,532,512.10	8,845,528.44
JBG SMITH PROPERTIES	69,252	2,494,105.98	1,314,402.96
JEFFERIES FINANCIAL GROUP IN	124,822	2,870,102.40	4,278,898.16
JELD WEN HOLDING INC	6,461	154,503.81	62,348.65
JETBLUE AIRWAYS CORP	232,339	3,773,151.49	1,505,556.72
JM SMUCKER CO/THE	74,733	8,986,850.58	11,842,191.18
JOANN INC	615	7,968.94	1,752.75
JOBY AVIATION INC	19,403	100,740.69	65,000.05
JOHN B. SANFILIPPO + SON INC	6,699	547,131.06	544,762.68
JOHN BEAN TECHNOLOGIES CORP	43,682	4,199,649.40	3,989,477.06
JOHN MARSHALL BANCORP INC	1,016	25,083.03	29,240.48

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JOHNSON + JOHNSON	1,810,540	241,397,015.44	319,831,891.00
JOHNSON CONTROLS INTERNATION	449,302	19,362,028.26	28,755,328.00
JOHNSON OUTDOORS INC A	349	24,807.32	23,075.88
JOINT CORP/THE	1,055	43,567.92	14,748.90
JONES LANG LASALLE INC	29,157	3,792,808.62	4,646,751.09
JOUNCE THERAPEUTICS INC	3,297	20,242.92	3,659.67
JPMORGAN CHASE + CO	1,890,976	175,960,223.28	253,579,881.60
JUNIPER NETWORKS INC	335,374	9,402,845.46	10,718,553.04
KADANT INC	7,551	1,329,140.86	1,341,284.13
KAISER ALUMINUM CORP	1,215	107,961.64	92,291.40
KALEYRA INC	1,601	3,967.28	1,208.92
KALVISTA PHARMACEUTICALS INC	1,889	29,786.38	12,769.64
KAMAN CORP	2,123	97,493.67	47,342.90
KAR AUCTION SERVICES INC	8,611	111,959.86	112,373.55
KARAT PACKAGING INC	282	5,558.03	4,052.34
KARUNA THERAPEUTICS INC	27,978	3,601,843.55	5,497,677.00
KARYOPHARM THERAPEUTICS INC	6,144	92,101.60	20,889.60
KB HOME	6,241	162,212.48	198,775.85
KBR INC	179,061	7,489,050.34	9,454,420.80
KEARNY FINANCIAL CORP/MD	4,802	58,642.60	48,740.30
KELLOGG CO	161,686	11,260,426.71	11,518,510.64
KELLY SERVICES INC A	2,694	51,537.31	45,528.60
KEMPER CORP	41,290	3,128,144.77	2,031,468.00
KENNAMETAL INC	6,263	199,829.72	150,687.78
KENNEDY WILSON HOLDINGS INC	114,308	2,231,476.40	1,798,064.84
KEROS THERAPEUTICS INC	1,468	82,447.76	70,493.36
KEURIG DR PEPPER INC	547,083	21,158,000.25	19,508,979.78
KEYCORP	761,686	13,223,374.24	13,268,570.12
KEYSIGHT TECHNOLOGIES IN	126,053	9,593,951.83	21,563,886.71
KEZAR LIFE SCIENCES INC	110,685	1,084,878.32	779,222.40
KFORCE INC	1,650	63,015.64	90,469.50
KILROY REALTY CORP	88,823	5,852,104.33	3,434,785.41
KIMBALL ELECTRONICS INC	1,838	25,126.73	41,520.42
KIMBALL INTERNATIONAL B	2,932	29,972.22	19,058.00
KIMBERLY CLARK CORP	236,244	27,530,740.18	32,070,123.00
KIMCO REALTY CORP	416,203	8,706,972.70	8,815,179.54
KINDER MORGAN INC	1,327,271	25,148,180.76	23,997,059.68
KINETIK HOLDINGS INC	12,065	398,572.57	399,110.20
KINIKSA PHARMACEUTICALS A	150,494	2,381,612.12	2,254,400.12
KINNATE BIOPHARMA INC	2,322	50,396.75	14,164.20
KINSALE CAPITAL GROUP INC	15,682	2,120,807.85	4,101,156.64
KIRBY CORP	118,163	7,077,794.48	7,603,789.05
KITE REALTY GROUP TRUST	54,839	1,067,728.11	1,154,360.95
KKR + CO INC	343,814	12,091,067.89	15,959,845.88
KKR REAL ESTATE FINANCE TRUS	88,765	1,435,821.82	1,239,159.40
KLA CORP	99,446	15,072,703.05	37,494,125.38
KNIGHT SWIFT TRANSPORTATION	95,911	3,826,820.30	5,026,695.51
KNOWBE4 INC A	5,591	97,667.13	138,544.98
KNOWLES CORP	92,902	1,645,815.71	1,525,450.84
KODIAK SCIENCES INC	38,161	452,659.66	273,232.76
KOHLS CORP	100,050	5,169,976.09	2,526,262.50
KONTOOR BRANDS INC	4,178	139,963.71	167,078.22

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KOPPERS HOLDINGS INC	1,626	45,796.72	45,853.20
KORE GROUP HOLDINGS INC	1,729	6,049.32	2,178.54
KORN FERRY	103,627	5,352,942.77	5,245,598.74
KOSMOS ENERGY LTD	1,106,232	5,389,952.64	7,035,635.52
KRAFT HEINZ CO/THE	490,758	28,090,535.62	19,978,758.18
KRATOS DEFENSE + SECURITY	9,312	138,134.47	96,099.84
KRISPY KREME INC	53,175	772,314.13	548,766.00
KROGER CO	576,013	17,962,798.78	25,678,659.54
KRONOS BIO INC	3,163	63,324.05	5,124.06
KRONOS WORLDWIDE INC	1,820	33,247.76	17,108.00
KRYSTAL BIOTECH INC	33,802	1,769,537.85	2,677,794.44
KULICKE + SOFFA INDUSTRIES	4,490	259,544.41	198,727.40
KURA ONCOLOGY INC	39,589	656,162.77	491,299.49
KURA SUSHI USA INC CLASS A	410	20,084.81	19,548.80
KYMERA THERAPEUTICS INC	35,262	1,026,895.70	880,139.52
KYNDRYL HOLDINGS INC	128,854	3,213,468.82	1,432,856.48
L3HARRIS TECHNOLOGIES INC	115,113	16,259,271.66	23,967,677.73
LA Z BOY INC	3,258	79,419.21	74,347.56
LABORATORY CRP OF AMER HLDGS	56,419	9,253,709.06	13,285,546.12
LADDER CAPITAL CORP REIT	8,698	113,573.33	87,327.92
LAKELAND BANCORP INC	4,778	71,313.57	84,140.58
LAKELAND FINANCIAL CORP	26,857	1,039,382.78	1,959,755.29
LAM RESEARCH CORP	127,925	33,928,458.70	53,766,877.50
LAMAR ADVERTISING CO A	66,273	5,193,739.38	6,256,171.20
LAMB WESTON HOLDINGS INC	89,278	5,051,294.79	7,977,882.08
LANCASTER COLONY CORP	12,003	2,138,868.60	2,368,191.90
LANDS END INC	1,304	32,995.29	9,897.36
LANDSEA HOMES CORP	10,345	91,831.07	53,897.45
LANDSTAR SYSTEM INC	21,552	2,121,224.28	3,510,820.80
LANTHEUS HOLDINGS INC	188,644	6,167,614.42	9,613,298.24
LAREDO PETROLEUM INC	1,409	109,502.65	72,450.78
LAS VEGAS SANDS CORP	369,232	18,786,333.31	17,748,982.24
LATCH INC	5,478	6,413.32	3,888.83
LATHAM GROUP INC	3,599	69,172.05	11,588.78
LATTICE SEMICONDUCTOR CORP	120,512	6,040,891.76	7,818,818.56
LAUREATE EDUCATION INC	10,640	106,089.14	102,356.80
LCI INDUSTRIES	41,327	3,670,393.38	3,820,681.15
LEAFLY HOLDINGS INC	256	1,238.53	166.89
LEAR CORP	81,562	10,031,057.00	10,115,319.24
LEGACY HOUSING CORP	17,034	307,041.14	322,964.64
LEGALZOOMCOM INC	160,705	2,567,960.17	1,243,856.70
LEGGETT + PLATT INC	79,585	3,345,014.75	2,565,024.55
LEIDOS HOLDINGS INC	125,558	8,780,760.84	13,207,446.02
LEMAITRE VASCULAR INC	1,465	44,071.71	67,419.30
LEMONADE INC	3,793	140,004.36	51,888.24
LENDINGCLUB CORP	138,246	2,078,766.01	1,216,564.80
LENDINGTREE INC	846	135,461.97	18,045.18
LENNAR CORP B SHS	9,455	387,662.04	707,044.90
LENNAR CORP A	216,273	11,613,288.58	19,572,706.50
LENNOX INTERNATIONAL INC	20,391	3,929,232.66	4,878,138.93
LESLIE S INC	95,247	2,259,400.13	1,162,965.87
LEXICON PHARMACEUTICALS INC	5,782	34,303.61	11,043.62

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LGI HOMES INC	1,611	122,963.29	149,178.60
LHC GROUP INC	2,307	228,300.92	373,018.83
LI CYCLE HOLDINGS CORP	10,395	74,648.73	49,480.20
LIBERTY BROADBAND A	10,361	901,392.82	785,881.85
LIBERTY BROADBAND C	72,087	6,064,385.00	5,498,075.49
LIBERTY ENERGY INC	152,004	1,423,507.16	2,433,584.04
LIBERTY LATIN AMERIC CL A	1,702	28,890.73	12,816.06
LIBERTY LATIN AMERIC CL C	12,808	159,524.53	97,340.80
LIBERTY MEDIA COR SIRIUSXM A	77,683	3,375,865.95	3,053,718.73
LIBERTY MEDIA COR SIRIUSXM C	106,062	4,030,223.53	4,150,206.06
LIBERTY MEDIA CORP BRAVES A	901	18,234.39	29,435.67
LIBERTY MEDIA CORP BRAVES C	2,914	71,023.30	93,918.22
LIBERTY MEDIA CORP LIBERTY A	14,447	390,471.10	771,903.21
LIBERTY MEDIA CORP LIBERTY C	120,210	4,924,483.43	7,186,153.80
LIEBERMAN ENTERPRISES INC	44,000	0.00	0.00
LIFE STORAGE INC	52,213	3,816,625.41	5,142,980.50
LIFE TIME GROUP HOLDINGS INC	3,167	49,769.84	37,877.32
LIFECORE BIOMEDICAL INC	2,360	23,114.99	15,292.80
LIFESTANCE HEALTH GROUP INC	4,837	55,458.95	23,894.78
LIFETIME BRANDS INC	635	6,947.31	4,819.65
LIGAND PHARMACEUTICALS	39,489	2,617,668.05	2,637,865.20
LIGHT + WONDER INC	7,305	351,965.58	428,073.00
LIGHTNING EMOTORS INC	1,107	4,016.19	405.72
LIGHTWAVE LOGIC INC	8,710	58,134.95	37,540.10
LINCOLN ELECTRIC HOLDINGS	34,202	3,059,611.97	4,941,846.98
LINCOLN NATIONAL CORP	136,631	7,354,423.81	4,197,304.32
LINDBLAD EXPEDITIONS HOLDING	2,459	32,826.57	18,934.30
LINDE PLC	380,171	111,752,224.96	124,004,176.78
LINDSAY CORP	840	88,226.85	136,794.00
LIONS GATE ENTERTAINMENT A	4,384	74,690.91	25,032.64
LIONS GATE ENTERTAINMENT B	397,796	3,929,986.76	2,160,032.28
LIQUIDIA CORP	4,327	18,813.80	27,562.99
LIQUIDITY SERVICES INC	2,156	38,922.19	30,313.36
LITHIA MOTORS INC	36,846	11,654,823.98	7,543,850.04
LITTELFUSE INC	16,862	3,553,707.07	3,713,012.40
LIVANOVA PLC	23,524	1,596,361.11	1,306,522.96
LIVE NATION ENTERTAINMENT IN	136,405	8,804,071.31	9,512,884.70
LIVE OAK BANCSHARES INC	2,476	92,094.30	74,775.20
LIVENT CORP	112,264	2,581,995.80	2,230,685.68
LIVEPERSON INC	5,266	120,492.95	53,397.24
LIVERAMP HOLDINGS INC	45,082	1,801,202.37	1,056,722.08
LIVEVOX HOLDINGS INC	1,068	1,728.02	3,171.96
LKQ CORP	161,120	5,180,926.67	8,605,419.20
LL FLOORING HOLDINGS INC	2,221	42,556.36	12,482.02
LOCAL BOUNTI CORP	2,079	6,708.25	2,889.81
LOCKHEED MARTIN CORP	174,003	55,508,564.99	84,650,719.47
LOEWS CORP	131,692	6,111,360.08	7,681,594.36
LORDSTOWN MOTORS CORP CL A	11,277	74,238.05	12,855.78
LOUISIANA PACIFIC CORP	99,179	4,649,908.26	5,871,396.80
LOVESAC CO/THE	1,079	37,738.08	23,748.79
LOWE S COS INC	474,615	50,638,387.29	94,562,292.60
LOYALTY VENTURES INC	1,984	28,179.51	4,781.44

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LPL FINANCIAL HOLDINGS INC	58,200	5,620,633.51	12,581,094.00
LSB INDUSTRIES INC	5,719	77,492.31	76,062.70
LTC PROPERTIES INC	3,027	104,151.93	107,549.31
LUCID GROUP INC	357,434	6,832,388.76	2,441,274.22
LULU S FASHION LOUNGE HOLDIN	858	8,411.18	2,153.58
LULULEMON ATHLETICA INC	95,222	18,265,582.88	30,507,224.36
LUMEN TECHNOLOGIES INC	634,265	12,143,598.70	3,310,863.30
LUMENTUM HOLDINGS INC	58,115	4,413,612.28	3,031,859.55
LUMINAR TECHNOLOGIES INC	19,028	142,583.31	94,188.60
LUTHER BURBANK CORP	36,639	395,154.54	407,059.29
LUXFER HOLDINGS PLC	2,013	40,928.77	27,618.36
LXP INDUSTRIAL TRUST	21,008	256,305.93	210,500.16
LYELL IMMUNOPHARMA INC	13,630	91,051.13	47,296.10
LYFT INC A	256,750	10,033,422.62	2,829,385.00
LYONDELLBASELL INDU CL A	174,966	15,114,579.37	14,527,426.98
M + T BANK CORP	147,931	22,988,494.56	21,458,870.86
M/I HOMES INC	8,813	358,788.43	406,984.34
MACATAWA BANK CORP	30,021	328,701.76	331,131.63
MACERICH CO/THE	16,567	294,953.62	186,544.42
MACOM TECHNOLOGY SOLUTIONS H	23,264	1,387,256.05	1,465,166.72
MACROGENICS INC	18,566	152,450.76	124,577.86
MACY S INC	259,818	7,305,355.23	5,365,241.70
MADISON SQUARE GARDEN ENTERT	1,981	118,768.98	89,085.57
MADISON SQUARE GARDEN SPORTS	11,594	1,700,426.73	2,125,528.02
MADRIGAL PHARMACEUTICALS INC	944	91,801.48	273,996.00
MAGNITE INC	10,028	131,497.27	106,196.52
MAGNOLIA OIL + GAS CORP A	131,517	2,633,159.96	3,084,073.65
MALIBU BOATS INC A	1,618	69,318.54	86,239.40
MANHATTAN ASSOCIATES INC	68,457	5,666,475.81	8,310,679.80
MANITOWOC COMPANY INC	8,348	99,073.05	76,467.68
MANNKIND CORP	19,012	52,060.76	100,193.24
MANPOWERGROUP INC	98,718	8,397,311.83	8,214,324.78
MARATHON DIGITAL HOLDINGS IN	8,805	202,503.25	30,113.10
MARATHON OIL CORP	524,199	9,552,424.00	14,190,066.93
MARATHON PETROLEUM CORP	396,366	26,004,317.32	46,133,038.74
MARAVAI LIFESCIENCES HLDGS A	73,355	2,739,526.58	1,049,710.05
MARCUS + MILLICHAP INC	1,916	73,543.84	66,006.20
MARCUS CORPORATION	2,096	41,519.97	30,161.44
MARINE PRODUCTS CORP	427	5,946.66	5,025.79
MARINEMAX INC	84,000	1,721,091.17	2,622,480.00
MARKEL CORP	8,130	8,265,971.42	10,711,193.70
MARKETAXESS HOLDINGS INC	23,478	5,056,386.71	6,547,779.42
MARKETWISE INC	793	3,099.05	1,332.24
MARKFORGED HOLDING CORP	9,327	22,237.30	10,819.32
MARQETA INC A	33,497	337,208.25	204,666.67
MARRIOTT INTERNATIONAL CL A	170,833	17,505,149.17	25,435,325.37
MARRIOTT VACATIONS WORLD	25,225	3,976,614.25	3,395,032.75
MARSH + MCLENNAN COS	392,812	39,240,471.54	65,002,529.76
MARTEN TRANSPORT LTD	4,526	55,970.63	89,524.28
MARTIN MARIETTA MATERIALS	45,824	11,238,398.23	15,487,137.28
MARVELL TECHNOLOGY INC	510,743	15,446,212.87	18,917,920.72
MASCO CORP	207,714	6,847,742.12	9,694,012.38

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MASIMO CORP	89,006	19,578,895.23	13,168,437.70
MASONITE INTERNATIONAL CORP	75,901	5,356,273.89	6,118,379.61
MASTEC INC	150,572	12,599,213.28	12,848,308.76
MASTERBRAND INC	82,845	631,854.00	625,479.75
MASTERCARD INC A	657,617	130,126,946.23	228,673,159.41
MASTERCRAFT BOAT HOLDINGS IN	1,399	33,541.54	36,192.13
MATADOR RESOURCES CO	8,949	274,798.89	512,240.76
MATCH GROUP INC	257,037	16,888,658.23	10,664,465.13
MATERION CORP	1,559	89,910.55	136,428.09
MATIV HOLDINGS INC	4,277	128,232.08	89,389.30
MATSON INC	40,556	2,093,092.29	2,535,155.56
MATTEL INC	247,363	5,105,683.48	4,412,955.92
MATTERPORT INC	17,445	73,019.60	48,846.00
MATTHEWS INTL CORP CLASS A	2,355	73,355.55	71,686.20
MAXAR TECHNOLOGIES INC	36,845	1,197,646.39	1,906,360.30
MAXCYTE INC	285,782	2,302,065.27	1,560,369.72
MAXIMUS INC	45,966	2,421,815.65	3,370,686.78
MAXLINEAR INC	6,078	210,463.10	206,348.10
MBIA INC	3,707	42,710.68	47,634.95
MCCORMICK + CO NON VTG SHRS	150,507	10,461,982.24	12,475,525.23
MCDONALD S CORP	497,113	84,115,050.85	131,004,188.89
MCGRATH RENTCORP	1,849	95,129.73	182,570.26
MCKESSON CORP	93,523	14,507,053.49	35,082,347.76
MDC HOLDINGS INC	83,628	2,961,517.67	2,642,644.80
MDU RESOURCES GROUP INC	124,576	3,291,320.22	3,779,635.84
MEDIAALPHA INC CLASS A	1,762	52,792.00	17,531.90
MEDICAL PROPERTIES TRUST INC	433,046	7,310,398.39	4,824,132.44
MEDIFAST INC	38,208	4,193,294.01	4,407,292.80
MEDPACE HOLDINGS INC	34,811	4,746,064.51	7,394,204.51
MEDTRONIC PLC	1,033,135	91,283,883.89	80,295,252.20
MEIRAGTX HOLDINGS PLC	2,006	36,182.98	13,079.12
MERCANTILE BANK CORP	1,253	39,025.96	41,950.44
MERCHANTS BANCORP/IN	37,010	1,024,491.92	900,083.20
MERCK + CO. INC.	1,900,060	127,007,642.57	210,811,657.00
MERCURY GENERAL CORP	6,845	247,269.06	234,099.00
MERCURY SYSTEMS INC	32,754	2,509,618.09	1,465,413.96
MERIDIAN BIOSCIENCE INC	3,256	66,932.57	108,131.76
MERIDIANLINK INC	1,622	33,619.47	22,270.06
MERIT MEDICAL SYSTEMS INC	95,891	4,565,571.51	6,771,822.42
MERITAGE HOMES CORP	27,459	2,005,893.86	2,531,719.80
MERSANA THERAPEUTICS INC	94,050	738,449.34	551,133.00
MESA LABORATORIES INC	382	89,208.66	63,492.22
META PLATFORMS INC CLASS A	1,551,644	238,480,669.77	186,724,838.96
METHODE ELECTRONICS INC	2,836	89,651.15	125,833.32
METLIFE INC	651,253	33,037,001.18	47,131,179.61
METROCITY BANKSHARES INC	1,671	30,692.25	36,143.73
METROPOLITAN BANK HOLDING CO	12,456	792,066.77	730,793.52
METTLER TOLEDO INTERNATIONAL	14,028	8,870,424.45	20,276,772.60
MFA FINANCIAL INC	8,109	139,840.09	79,873.65
MGE ENERGY INC	31,899	2,201,146.03	2,245,689.60
MGIC INVESTMENT CORP	469,271	5,301,159.80	6,100,523.00
MGM RESORTS INTERNATIONAL	216,614	6,215,934.94	7,263,067.42

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MGP INGREDIENTS INC	1,086	70,626.58	115,528.68
MICROCHIP TECHNOLOGY INC	355,314	15,686,553.13	24,960,808.50
MICRON TECHNOLOGY INC	671,271	24,692,463.31	33,550,124.58
MICROSOFT CORP	5,366,595	625,035,125.29	1,287,016,812.90
MICROSTRATEGY INC CL A	725	182,831.96	102,638.25
MICROVAST HOLDINGS INC	13,422	36,883.66	20,535.66
MICROVISION INC	12,449	142,753.91	29,255.15
MID AMERICA APARTMENT COMM	89,805	10,159,098.91	14,098,486.95
MID PENN BANCORP INC	16,430	525,021.14	492,407.10
MIDDLEBY CORP	31,347	3,719,619.14	4,197,363.30
MIDDLESEX WATER CO	984	41,815.23	77,411.28
MIDLAND STATES BANCORP INC	3,104	82,085.73	82,628.48
MIDWESTONE FINANCIAL GROUP I	21,245	671,655.47	674,528.75
MILLER INDUSTRIES INC/TENN	42,752	923,980.37	1,139,768.32
MILLERKNOLL INC	95,384	3,845,132.18	2,004,017.84
MIMEDX GROUP INC	61,660	518,686.57	171,414.80
MINERALS TECHNOLOGIES INC	2,542	132,526.87	154,350.24
MIRATI THERAPEUTICS INC	26,713	3,783,703.23	1,210,366.03
MIRION TECHNOLOGIES INC	328,804	2,390,374.97	2,173,394.44
MIRUM PHARMACEUTICALS INC	1,438	26,442.64	28,041.00
MISSION PRODUCE INC	2,972	52,749.15	34,534.64
MISTER CAR WASH INC	42,769	773,015.79	394,757.87
MITEK SYSTEMS INC	3,108	33,525.82	30,116.52
MKS INSTRUMENTS INC	47,700	5,003,781.11	4,041,621.00
MODEL N INC	2,864	62,953.59	116,163.84
MODERNA INC	261,173	23,206,544.38	46,911,894.26
MODINE MANUFACTURING CO	49,718	737,630.62	987,399.48
MODIVCARE INC	8,547	642,098.71	766,922.31
MOELIS + CO CLASS A	10,343	547,957.17	396,860.91
MOHAWK INDUSTRIES INC	35,874	5,837,292.26	3,667,040.28
MOLINA HEALTHCARE INC	36,543	5,411,051.58	12,067,229.46
MOLSON COORS BEVERAGE CO B	178,317	11,561,989.87	9,186,891.84
MOMENTIVE GLOBAL INC	507,608	6,365,775.08	3,553,256.00
MOMENTUS INC	3,277	8,087.64	2,555.73
MONARCH CASINO + RESORT INC	991	43,655.73	76,197.99
MONDELEZ INTERNATIONAL INC A	995,241	45,964,395.50	66,332,812.65
MONEYGRAM INTERNATIONAL INC	6,883	42,646.25	74,955.87
MONEYLION INC	12,216	19,494.10	7,573.92
MONGODB INC	44,000	10,720,233.33	8,660,960.00
MONOLITHIC POWER SYSTEMS INC	27,435	5,014,850.33	9,701,290.35
MONRO INC	2,459	118,745.70	111,146.80
MONSTER BEVERAGE CORP	236,278	13,439,609.79	23,989,305.34
MONTAUK RENEWABLES INC	4,895	55,833.66	53,991.85
MONTE ROSA THERAPEUTICS INC	1,951	36,115.66	14,847.11
MONTROSE ENVIRONMENTAL GROUP	2,216	94,692.05	98,368.24
MOODY S CORP	104,965	16,549,869.71	29,245,348.30
MOOG INC CLASS A	28,918	2,057,727.42	2,537,843.68
MORGAN STANLEY	848,410	39,224,745.51	72,131,818.20
MORNINGSTAR INC	15,036	2,245,230.78	3,256,647.24
MORPHIC HOLDING INC	38,538	1,231,837.59	1,030,891.50
MOSAIC CO/THE	214,926	6,817,656.50	9,428,803.62
MOTORCAR PARTS OF AMERICA IN	1,547	31,009.62	18,347.42

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MOTOROLA SOLUTIONS INC	105,338	12,310,588.07	27,146,655.98
MOVADO GROUP INC	25,493	847,034.84	822,149.25
MP MATERIALS CORP	56,291	2,009,497.90	1,366,745.48
MR COOPER GROUP INC	5,427	130,741.38	217,785.51
MRC GLOBAL INC	6,345	93,382.07	73,475.10
MSA SAFETY INC	23,854	2,694,238.96	3,439,508.26
MSC INDUSTRIAL DIRECT CO A	41,115	3,175,977.63	3,359,095.50
MSCI INC	51,456	10,102,080.44	23,935,787.52
MUELLER INDUSTRIES INC	28,254	847,754.05	1,666,986.00
MUELLER WATER PRODUCTS INC A	11,886	131,029.43	127,893.36
MULLEN AUTOMOTIVE INC	18,645	10,404.91	5,332.47
MULTIPLAN CORP	28,945	176,985.76	33,286.75
MURPHY OIL CORP	190,181	5,657,265.07	8,179,684.81
MURPHY USA INC	1,584	184,220.83	442,791.36
MVB FINANCIAL CORP	754	27,653.87	16,603.08
MYERS INDUSTRIES INC	2,773	38,262.15	61,643.79
MYR GROUP INC/DELAWARE	1,271	70,064.98	117,020.97
MYRIAD GENETICS INC	50,269	1,455,686.79	729,403.19
N ABLE INC	5,202	49,729.28	53,476.56
N B T BANCORP INC	21,218	782,788.11	921,285.56
NABORS INDUSTRIES LTD	5,745	861,100.55	889,728.15
NANO X IMAGING LTD	3,504	41,377.70	25,859.52
NANOSTRING TECHNOLOGIES INC	3,457	112,183.44	27,552.29
NAPCO SECURITY TECHNOLOGIES	2,136	32,862.40	58,697.28
NASDAQ INC	206,463	6,206,370.21	12,666,505.05
NATERA INC	58,218	5,812,763.55	2,338,617.06
NATIONAL BANK HOLD CL A	78,116	2,815,826.41	3,286,340.12
NATIONAL BEVERAGE CORP	1,826	64,704.76	84,963.78
NATIONAL ENERGY SERVICES REU	12,715	96,053.52	88,242.10
NATIONAL FUEL GAS CO	54,352	2,924,484.68	3,440,481.60
NATIONAL HEALTHCARE CORP	3,140	224,063.83	186,830.00
NATIONAL INSTRUMENTS CORP	81,770	3,008,987.41	3,017,313.00
NATIONAL PRESTO INDS INC	409	37,963.97	28,000.14
NATIONAL RESEARCH CORP	997	39,791.96	37,188.10
NATIONAL RETAIL PROPERTIES	107,472	4,915,965.41	4,917,918.72
NATIONAL STORAGE AFFILIATES	54,965	2,763,878.81	1,985,335.80
NATIONAL VISION HOLDINGS INC	6,093	230,427.93	236,164.68
NATIONAL WESTERN LIFE GROU A	2,327	538,674.34	653,887.00
NATL HEALTH INVESTORS INC	3,416	196,484.69	178,383.52
NATURAL GROCERS BY VITAMIN C	799	18,464.91	7,302.86
NATURES SUNSHINE PRODS INC	33,176	450,041.82	276,024.32
NAUTILUS BIOTECHNOLOGY INC	2,577	7,803.16	4,638.60
NAVIENT CORP	8,027	93,744.84	132,044.15
NCINO INC	38,736	2,319,078.89	1,024,179.84
NCR CORPORATION	120,781	3,511,437.42	2,827,483.21
NCS MULTISTAGE HOLDINGS INC	5,433	1,227,318.15	135,825.00
NECESSITY RETAIL REIT INC/TH	73,479	589,929.55	435,730.47
NEKTAR THERAPEUTICS	13,657	123,643.46	30,864.82
NELNET INC CL A	1,230	73,388.41	111,622.50
NEOGAMES SA	155,323	2,307,459.07	1,893,387.37
NEOGEN CORP	17,321	367,411.58	263,798.83
NEOGENOMICS INC	122,480	1,262,045.05	1,131,715.20

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NERDWALLET INC CL A	2,194	21,816.15	21,062.40
NERDY INC	2,872	7,863.54	6,462.00
NETAPP INC	239,102	14,178,783.73	14,360,466.12
NETFLIX INC	336,851	84,181,244.83	99,330,622.88
NETGEAR INC	2,259	58,696.36	40,910.49
NETSCOUT SYSTEMS INC	5,219	140,528.92	169,669.69
NETSTREIT CORP	4,308	87,622.24	78,965.64
NEUROCRINE BIOSCIENCES INC	118,942	9,795,185.40	14,206,432.48
NEVRO CORP	34,344	2,406,310.84	1,360,022.40
NEW FORTRESS ENERGY INC	28,724	1,123,652.42	1,218,472.08
NEW JERSEY RESOURCES CORP	15,082	559,589.67	748,368.84
NEW RELIC INC	36,077	2,744,322.17	2,036,546.65
NEW YORK COMMUNITY BANCORP	401,916	4,443,089.19	3,456,477.60
NEW YORK MORTGAGE TRUST INC	29,364	124,788.32	75,171.84
NEW YORK TIMES CO A	98,371	3,262,478.02	3,193,122.66
NEWELL BRANDS INC	233,332	7,610,578.16	3,051,982.56
NEWMARK GROUP INC CLASS A	44,303	391,268.16	353,094.91
NEWMARKET CORP	3,421	1,385,163.66	1,064,307.31
NEWMONT CORP	564,536	22,329,904.22	26,646,099.20
NEWPARK RESOURCES INC	10,969	49,597.99	45,521.35
NEWS CORP CLASS A	219,394	3,011,137.60	3,992,970.80
NEWS CORP CLASS B	76,956	1,079,523.48	1,419,068.64
NEXPOINT REAL ESTATE FINANCE	488	9,890.78	7,754.32
NEXPOINT RESIDENTIAL	58,331	2,198,930.07	2,538,565.12
NEXSTAR MEDIA GROUP INC	36,921	4,539,775.03	6,462,282.63
NEXTDECADE CORP	3,248	17,540.48	16,045.12
NEXTERA ENERGY INC	1,333,446	58,723,707.31	111,476,085.60
NEXTERA ENERGY PARTNERS LP	17,837	1,318,258.06	1,250,195.33
NEXTGEN HEALTHCARE INC	55,559	836,520.10	1,043,398.02
NEXTIER OILFIELD SOLUTIONS I	160,696	996,690.33	1,484,831.04
NEXTNAV INC	6,182	18,432.66	18,113.26
NGM BIOPHARMACEUTICALS INC	7,685	96,771.83	38,578.70
NI HOLDINGS INC	589	9,829.16	7,816.03
NICOLET BANKSHARES INC	1,005	74,290.64	80,188.95
NIKE INC CL B	903,797	70,675,470.79	105,753,286.97
NIKOLA CORP	24,041	265,246.05	51,928.56
NISOURCE INC	264,718	6,761,445.44	7,258,567.56
NKARTA INC	2,754	48,742.94	16,496.46
NL INDUSTRIES	488	2,937.20	3,323.28
NLIGHT INC	3,249	63,598.51	32,944.86
NMI HOLDINGS INC CLASS A	117,477	2,361,735.42	2,455,269.30
NOBLE CORP PLC	6,900	205,392.72	260,199.00
NOODLES + CO	3,117	36,477.15	17,112.33
NORDIC AMERICAN TANKERS LTD	15,611	88,451.23	47,769.66
NORDSON CORP	35,295	4,514,789.64	8,390,327.40
NORDSTROM INC	70,718	3,214,360.15	1,141,388.52
NORFOLK SOUTHERN CORP	172,331	24,069,172.82	42,465,805.02
NORTHEAST BANK	639	23,582.87	26,901.90
NORTHERN OIL AND GAS INC	148,636	4,067,025.41	4,580,961.52
NORTHERN TRUST CORP	199,204	18,270,444.76	17,627,561.96
NORTHFIELD BANCORP INC	3,441	45,703.89	54,126.93
NORTHROP GRUMMAN CORP	99,803	28,118,207.66	54,453,514.83

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NORTHWEST BANCSHARES INC	9,557	130,435.90	133,606.86
NORTHWEST NATURAL HOLDING CO	2,682	131,175.89	127,636.38
NORTHWEST PIPE CO	765	21,848.59	25,780.50
NORTHWESTERN CORP	55,423	3,195,248.63	3,288,800.82
NORWEGIAN CRUISE LINE HOLDIN	254,333	7,926,476.13	3,113,035.92
NOV INC	281,518	6,855,069.51	5,880,911.02
NOVAGOLD RESOURCES INC	18,074	112,612.35	108,082.52
NOVANTA INC	17,095	2,098,024.19	2,322,697.65
NOVAVAX INC	77,250	9,339,385.48	794,130.00
NOVOCURE LTD	63,443	3,999,078.90	4,653,544.05
NOW INC	8,553	92,502.45	108,623.10
NRG ENERGY INC	218,961	6,211,282.12	6,967,339.02
NU SKIN ENTERPRISES INC A	3,868	181,629.88	163,074.88
NUCOR CORP	166,545	10,495,685.42	21,952,296.45
NURIX THERAPEUTICS INC	3,816	83,780.30	41,899.68
NUSCALE POWER CORP	2,432	29,767.69	24,952.32
NUTANIX INC A	146,281	5,466,689.75	3,810,620.05
NUTEX HEALTH INC	22,407	48,773.18	42,573.30
NUVALENT INC A	35,029	1,170,175.03	1,043,163.62
NUVASIVE INC	31,726	1,816,220.93	1,308,380.24
NUVATION BIO INC	9,733	77,482.93	18,687.36
NV5 GLOBAL INC	1,020	79,847.22	134,966.40
NVENT ELECTRIC PLC	100,125	2,222,078.88	3,851,808.75
NVIDIA CORP	1,835,808	137,635,618.49	268,284,981.12
NVR INC	1,731	4,141,808.00	7,984,375.98
NXP SEMICONDUCTORS NV	49,170	6,531,197.85	7,770,335.10
O I GLASS INC	11,833	165,603.21	196,072.81
O REILLY AUTOMOTIVE INC	42,696	14,858,557.09	36,036,704.88
OAK STREET HEALTH INC	72,460	3,404,911.77	1,558,614.60
OCCIDENTAL PETROLEUM CORP	482,331	27,925,827.87	30,382,029.69
OCEANEERING INTL INC	32,296	420,590.20	564,857.04
OCEANFIRST FINANCIAL CORP	318,648	7,150,176.73	6,771,270.00
OCUGEN INC	15,482	95,131.84	20,126.60
OCULAR THERAPEUTIX INC	5,462	46,130.51	15,348.22
ODP CORP/THE	81,241	2,381,170.28	3,699,715.14
OFFERPAD SOLUTIONS INC	3,900	11,146.20	1,795.95
OFFICE PROPERTIES INCOME TRU	32,065	1,126,639.66	428,067.75
OFG BANCORP	52,560	966,811.93	1,448,553.60
OGE ENERGY CORP	122,382	4,289,649.90	4,840,208.10
OIL STATES INTERNATIONAL INC	8,009	102,788.47	59,747.14
OKTA INC	94,211	8,723,344.22	6,437,437.63
OLAPLEX HOLDINGS INC	71,403	1,489,551.07	372,009.63
OLD DOMINION FREIGHT LINE	64,745	7,605,538.18	18,373,336.10
OLD NATIONAL BANCORP	22,760	387,093.96	409,224.80
OLD REPUBLIC INTL CORP	180,184	3,727,327.15	4,351,443.60
OLD SECOND BANCORP INC	3,566	45,225.07	57,198.64
OLIN CORP	99,016	3,271,170.15	5,241,907.04
OLLIE S BARGAIN OUTLET HOLDI	35,848	2,821,900.74	1,679,120.32
OLO INC CLASS A	37,796	732,727.18	236,225.00
OLYMPIC STEEL INC	908	21,331.30	30,490.64
OMEGA FLEX INC	235	22,819.00	21,930.20
OMEGA HEALTHCARE INVESTORS	193,769	6,107,310.57	5,415,843.55

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OMNIAB INC	282,711	1,409,883.75	1,017,759.60
OMNIAB INC 12.5 EARNOUT	15,080	0.00	0.00
OMNIAB INC 15.00 EARNOUT	15,080	0.00	0.00
OMNICELL INC	47,457	3,432,963.23	2,392,781.94
OMNICOM GROUP	119,494	9,030,677.36	9,747,125.58
ON SEMICONDUCTOR	304,330	7,474,992.85	18,981,062.10
ON24 INC	2,871	63,649.74	24,776.73
ONCOLOGY INSTITUTE INC/THE	1,551	8,253.58	2,559.15
ONDAS HOLDINGS INC	3,011	17,683.93	4,787.49
ONE GAS INC	53,251	4,253,374.80	4,032,165.72
ONE GROUP HOSPITALITY INC/TH	1,999	23,821.26	12,593.70
ONE LIBERTY PROPERTIES INC	1,191	28,699.50	26,464.02
ONEMAIN HOLDINGS INC	73,349	2,909,375.20	2,443,255.19
ONEOK INC	275,341	15,698,852.33	18,089,903.70
ONESPAN INC	3,029	42,948.00	33,894.51
ONESPAWORLD HOLDINGS LTD	4,786	55,216.21	44,653.38
ONEWATER MARINE INC CL A	778	28,907.34	22,250.80
ONTO INNOVATION INC	24,535	1,315,875.51	1,670,588.15
OOMA INC	1,860	27,092.90	25,333.20
OPEN LENDING CORP CL A	7,887	260,773.27	53,237.25
OPENDOOR TECHNOLOGIES INC	299,198	4,388,887.24	347,069.68
OPKO HEALTH INC	30,530	125,720.95	38,162.50
OPORTUN FINANCIAL CORP	34,626	337,687.00	190,789.26
OPPENHEIMER HOLDINGS CL A	689	27,326.61	29,165.37
OPPFI INC	621	2,041.85	1,273.05
OPTIMIZERX CORP	1,350	41,490.16	22,680.00
OPTINOSE INC	87,114	1,437,563.19	161,160.90
OPTION CARE HEALTH INC	136,672	3,603,286.13	4,112,460.48
ORACLE CORP	1,097,152	53,548,563.35	89,681,204.48
ORASURE TECHNOLOGIES INC	5,730	53,926.92	27,618.60
ORCHID ISLAND CAPITAL INC	2,293	52,322.72	24,076.50
ORGANOGENESIS HOLDINGS INC	4,711	52,646.56	12,672.59
ORGANON + CO	174,643	5,188,406.98	4,877,778.99
ORIGIN BANCORP INC	22,056	872,987.01	809,455.20
ORIGIN MATERIALS INC	8,130	42,905.78	37,479.30
ORION ENGINEERED CARBONS SA	4,654	89,636.61	82,887.74
ORION OFFICE REIT INC	4,223	62,084.82	36,064.42
ORMAT TECHNOLOGIES INC	3,821	232,076.27	330,440.08
ORRSTOWN FINL SERVICES INC	14,909	355,112.23	345,292.44
ORTHOFIX MEDICAL INC	11,375	481,580.17	233,528.75
ORTHOPEDIATRICS CORP	1,107	41,653.15	43,981.11
OSCAR HEALTH INC CLASS A	9,531	42,186.10	23,446.26
OSHKOSH CORP	43,217	2,791,216.62	3,811,307.23
OSI SYSTEMS INC	1,266	75,538.69	100,672.32
OTIS WORLDWIDE CORP	298,524	18,590,710.75	23,377,414.44
OTTER TAIL CORP	26,557	1,586,391.02	1,559,161.47
OUSTER INC	11,154	63,322.41	9,625.90
OUTBRAIN INC	2,015	18,973.55	7,294.30
OUTFRONT MEDIA INC	154,559	2,545,984.21	2,562,588.22
OUTLOOK THERAPEUTICS INC	6,015	11,620.68	6,496.20
OUTSET MEDICAL INC	3,631	160,616.78	93,752.42
OVERSTOCK.COM INC	106,518	5,727,690.76	2,062,188.48

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OVINTIV INC	189,337	8,430,155.64	9,601,279.27
OWENS + MINOR INC	114,812	3,871,599.28	2,242,278.36
OWENS CORNING	60,382	3,408,087.73	5,150,584.60
OWLET INC	616	1,175.33	344.41
OXFORD INDUSTRIES INC	1,233	83,590.73	114,890.94
P G + E CORP	1,202,076	21,797,736.15	19,545,755.76
P.A.M. TRANSPORTATION SVCS	662	19,888.88	17,145.80
P10 INC A	50,919	612,908.20	543,305.73
P3 HEALTH PARTNERS INC	1,222	5,873.91	2,248.48
PACCAR INC	248,980	16,785,278.41	24,641,550.60
PACIFIC BIOSCIENCES OF CALIF	92,798	1,187,374.10	759,087.64
PACIFIC PREMIER BANCORP INC	140,314	4,379,406.53	4,428,309.84
PACIRA BIOSCIENCES INC	81,147	4,150,170.01	3,133,085.67
PACKAGING CORP OF AMERICA	53,733	5,071,634.47	6,872,988.03
PACTIV EVERGREEN INC	3,363	48,041.80	38,203.68
PACWEST BANCORP	69,181	3,020,609.14	1,587,703.95
PAGERDUTY INC	69,721	1,665,071.10	1,851,789.76
PALANTIR TECHNOLOGIES INC A	1,115,876	25,353,297.70	7,163,923.92
PALO ALTO NETWORKS INC	230,334	21,942,521.41	32,140,806.36
PALOMAR HOLDINGS INC	1,881	115,859.25	84,945.96
PAPA JOHN S INTL INC	2,507	192,565.63	206,351.17
PAR PACIFIC HOLDINGS INC	4,091	65,079.34	95,115.75
PAR TECHNOLOGY CORP/DEL	1,918	81,751.32	50,002.26
PARAGON 28 INC	46,899	798,411.27	896,239.89
PARAMOUNT GLOBAL CLASS A	4,065	253,235.43	79,714.65
PARAMOUNT GLOBAL CLASS B	393,362	20,028,659.80	6,639,950.56
PARAMOUNT GROUP INC	77,145	772,456.22	458,241.30
PARDES BIOSCIENCES INC	1,432	4,966.17	2,420.08
PARK AEROSPACE CORP	1,749	30,079.22	23,454.09
PARK HOTELS + RESORTS INC	159,180	3,837,684.39	1,876,732.20
PARK NATIONAL CORP	1,158	121,309.47	162,988.50
PARKE BANCORP INC	971	20,864.93	20,138.54
PARKER HANNIFIN CORP	96,307	16,168,652.58	28,025,337.00
PARSONS CORP	2,625	93,043.44	121,406.25
PARTY CITY HOLDCO INC	8,598	68,923.30	3,142.57
PATHWARD FINANCIAL INC	4,602	161,537.72	198,116.10
PATRICK INDUSTRIES INC	22,845	1,020,184.13	1,384,407.00
PATTERSON COS INC	82,215	2,038,424.53	2,304,486.45
PATTERSON UTI ENERGY INC	147,274	2,115,730.46	2,480,094.16
PAYA HOLDINGS INC	6,541	57,641.14	51,477.67
PAYCHEX INC	204,258	14,561,576.95	23,604,054.48
PAYCOM SOFTWARE INC	35,073	6,406,651.03	10,883,502.63
PAYCOR HCM INC	28,330	885,226.27	693,235.10
PAYLOCITY HOLDING CORP	46,963	7,265,669.91	9,123,032.38
PAYONEER GLOBAL INC	16,949	71,105.91	92,711.03
PAYPAL HOLDINGS INC	835,507	60,952,580.40	59,504,808.54
PAYSAFE LTD	2,375	128,872.76	32,988.75
PBF ENERGY INC CLASS A	62,865	1,926,591.51	2,563,634.70
PC CONNECTION INC	17,039	832,855.26	799,129.10
PCB BANCORP	1,088	19,989.75	19,246.72
PCSB FINANCIAL CORP	1,362	24,729.63	25,932.48
PDC ENERGY INC	87,593	5,427,746.55	5,560,403.64

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PDF SOLUTIONS INC	2,535	39,909.66	72,298.20
PEAPACK GLADSTONE FINL CORP	29,445	959,518.90	1,095,942.90
PEAR THERAPEUTICS INC	3,455	5,866.59	4,076.90
PEBBLEBROOK HOTEL TRUST	305,487	6,344,233.29	4,090,470.93
PEDIATRIX MEDICAL GROUP INC	98,372	1,733,965.10	1,461,807.92
PEGASYSTEMS INC	25,302	1,722,641.70	866,340.48
PELOTON INTERACTIVE INC A	190,962	15,683,900.16	1,516,238.28
PENN ENTERTAINMENT INC	141,797	8,517,996.27	4,211,370.90
PENNANT GROUP INC/THE	1,963	16,951.37	21,553.74
PENNYMAC FINANCIAL SERVICES	2,157	106,168.55	122,215.62
PENNYMAC MORTGAGE INVESTMENT	142,275	2,456,737.52	1,762,787.25
PENSKE AUTOMOTIVE GROUP INC	31,638	1,695,387.64	3,636,155.34
PENTAIR PLC	100,499	4,059,361.84	4,520,445.02
PENUMBRA INC	21,719	3,186,717.50	4,831,608.74
PEOPLES BANCORP INC	2,068	59,434.61	58,421.00
PEOPLES FINANCIAL SERVICES	528	24,926.07	27,371.52
PEPGEN INC	968	12,456.39	12,942.16
PEPSICO INC	1,008,237	125,656,090.21	182,148,096.42
PERDOCEO EDUCATION CORP	91,447	1,000,005.17	1,271,113.30
PERELLA WEINBERG PARTNERS	221,924	1,801,322.91	2,174,855.20
PERFICIENT INC	33,808	1,269,670.26	2,360,812.64
PERFORMANCE FOOD GROUP CO	126,005	5,664,300.77	7,357,431.95
PERIMETER SOLUTIONS SA	9,353	104,809.85	85,486.42
PERKINELMER INC	87,651	8,552,497.07	12,290,423.22
PERMIAN RESOURCES CORP	16,355	124,785.87	153,737.00
PERRIGO CO PLC	236,679	12,433,486.72	8,068,387.11
PETCO HEALTH AND WELLNESS CO	49,457	1,019,630.26	468,852.36
PETIQ INC	2,170	55,360.49	20,007.40
PETMED EXPRESS INC	1,608	35,779.83	28,461.60
PFIZER INC	3,899,547	144,772,299.89	199,812,788.28
PFSWEB INC	951	11,124.80	5,848.65
PGT INNOVATIONS INC	107,581	1,532,134.44	1,932,154.76
PHATHOM PHARMACEUTICALS INC	1,642	38,128.89	18,423.24
PHIBRO ANIMAL HEALTH CORP A	60,867	1,005,434.18	816,226.47
PHILIP MORRIS INTERNATIONAL	936,100	88,913,556.46	94,742,681.00
PHILLIPS 66	454,684	37,461,796.10	47,323,510.72
PHILLIPS EDISON + COMPANY IN	71,554	2,412,378.25	2,278,279.36
PHOTRONICS INC	42,864	663,817.13	721,401.12
PHREESIA INC	3,775	133,139.48	122,159.00
PHYSICIANS REALTY TRUST	420,839	6,832,549.75	6,089,540.33
PIEDMONT LITHIUM INC	1,361	56,782.20	59,911.22
PIEDMONT OFFICE REALTY TRU A	58,703	1,054,475.55	538,306.51
PILGRIM S PRIDE CORP	41,192	852,627.42	977,486.16
PINNACLE FINANCIAL PARTNERS	61,813	3,926,136.96	4,537,074.20
PINNACLE WEST CAPITAL	202,736	14,779,049.21	15,416,045.44
PINTEREST INC CLASS A	363,910	13,113,710.22	8,835,734.80
PIONEER BANCORP INC/NY	621	7,195.49	7,079.40
PIONEER NATURAL RESOURCES CO	171,764	31,044,172.05	39,229,179.96
PIPER SANDLER COS	14,616	1,576,423.00	1,902,857.04
PITNEY BOWES INC	7,466	90,857.94	28,370.80
PJT PARTNERS INC A	11,830	582,299.45	871,752.70
PLANET FITNESS INC CL A	87,996	6,385,704.57	6,934,084.80

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PLANET LABS PBC	12,074	58,324.77	52,521.90
PLAYA HOTELS + RESORTS NV	305,367	1,835,296.76	1,994,046.51
PLAYAGS INC	336,274	3,747,731.26	1,714,997.40
PLAYSTUDIOS INC	58,774	268,698.90	228,043.12
PLAYTIKA HOLDING CORP	57,575	1,447,210.71	489,963.25
PLBY GROUP INC	2,364	55,891.15	6,501.00
PLEXUS CORP	28,812	2,220,411.29	2,965,619.16
PLUG POWER INC	522,711	12,856,952.85	6,465,935.07
PLYMOUTH INDUSTRIAL REIT INC	3,248	61,181.30	62,296.64
PMV PHARMACEUTICALS INC	109,387	1,890,573.45	951,666.90
PNC FINANCIAL SERVICES GROUP	244,980	29,286,139.12	38,692,141.20
PNM RESOURCES INC	6,559	253,930.90	320,013.61
POINT BIOPHARMA GLOBAL INC	6,624	47,908.24	48,288.96
POLARIS INC	34,059	2,900,501.49	3,439,959.00
POLYMET MINING CORP	1,636	5,826.46	4,335.40
POOL CORP	29,896	4,461,722.91	9,038,457.68
POPULAR INC	147,163	6,003,778.87	9,759,850.16
PORCH GROUP INC	6,242	91,380.26	11,734.96
PORTILLO S INC CL A	1,767	50,024.25	28,837.44
PORTLAND GENERAL ELECTRIC CO	15,609	755,251.16	764,841.00
POSHMARK INC CLASS A	3,802	46,414.82	67,979.76
POST HOLDINGS INC	32,370	1,951,136.36	2,921,716.20
POSTAL REALTY TRUST INC A	1,379	24,060.01	20,036.87
POTLATCHDELTIC CORP	86,228	3,793,884.54	3,793,169.72
POWELL INDUSTRIES INC	770	23,843.09	27,088.60
POWER INTEGRATIONS INC	34,533	1,915,444.74	2,476,706.76
POWERSCHOOL HOLDINGS INC A	25,154	562,239.46	580,554.32
PPG INDUSTRIES INC	175,038	18,686,374.39	22,009,278.12
PPL CORP	449,808	14,029,297.91	13,143,389.76
PRA GROUP INC	80,076	2,804,472.29	2,704,967.28
PRAXIS PRECISION MEDICINES I	3,048	72,377.16	7,254.24
PRECIGEN INC	7,667	79,103.31	11,653.84
PREFERRED BANK/LOS ANGELES	585	27,357.94	43,652.70
PREFORMED LINE PRODUCTS CO	5,148	379,701.72	428,776.92
PREMIER FINANCIAL CORP	2,771	70,545.15	74,733.87
PREMIER INC CLASS A	288,266	9,256,011.28	10,083,544.68
PRESTIGE CONSUMER HEALTHCARE	136,958	5,341,865.29	8,573,570.80
PRICESMART INC	1,895	130,542.70	115,178.10
PRIME MEDICINE INC	719	12,120.90	13,359.02
PRIMERICA INC	23,368	2,804,490.27	3,314,049.76
PRIMIS FINANCIAL CORP	1,911	25,464.15	22,645.35
PRIMO WATER CORP	198,850	3,156,044.36	3,090,129.00
PRIMORIS SERVICES CORP	4,175	89,506.32	91,599.50
PRINCIPAL FINANCIAL GROUP	146,324	8,109,826.02	12,279,510.08
PRIORITY TECHNOLOGY HOLDINGS	931	4,835.60	4,897.06
PRIVIA HEALTH GROUP INC	3,454	100,054.33	78,440.34
PROASSURANCE CORP	4,299	112,234.57	75,103.53
PROCEPT BIOROBOTICS CORP	2,004	65,053.42	83,246.16
PROCORE TECHNOLOGIES INC	42,444	3,038,610.01	2,002,507.92
PROCTER + GAMBLE CO/THE	1,593,012	158,666,886.58	241,436,898.72
PROFESSIONAL HOLDING CORP A	1,155	23,697.12	32,039.70
PROFRAC HOLDING CORP A	2,173	42,461.96	54,759.60

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PROG HOLDINGS INC	42,531	784,163.53	718,348.59
PROGRESS SOFTWARE CORP	3,363	107,153.95	169,663.35
PROGRESSIVE CORP	420,412	26,514,982.44	54,531,640.52
PROGYNY INC	5,831	231,213.64	181,635.65
PROLOGIS INC	703,329	54,002,065.59	79,286,278.17
PROMETHEUS BIOSCIENCES INC	2,739	116,307.09	301,290.00
PROPETRO HOLDING CORP	102,435	1,028,812.60	1,062,250.95
PROS HOLDINGS INC	3,110	96,974.99	75,448.60
PROSPERITY BANCSHARES INC	50,334	3,271,486.68	3,658,275.12
PROTAGONIST THERAPEUTICS INC	3,470	77,449.28	37,857.70
PROTERRA INC	17,200	90,974.81	64,844.00
PROTHENA CORP PLC	2,951	90,784.10	177,797.75
PROTO LABS INC	2,107	164,354.78	53,791.71
PROVENTION BIO INC	4,356	46,912.83	46,042.92
PROVIDENT BANCORP INC	9,665	122,567.98	70,361.20
PROVIDENT FINANCIAL SERVICES	5,769	104,526.14	123,225.84
PRUDENTIAL FINANCIAL INC	272,018	24,161,750.19	27,054,910.28
PTC INC	63,025	4,453,563.31	7,565,521.00
PTC THERAPEUTICS INC	33,389	1,581,358.12	1,274,458.13
PUBLIC SERVICE ENTERPRISE GP	368,795	19,043,111.27	22,596,069.65
PUBLIC STORAGE	95,555	22,016,491.26	26,773,555.45
PUBMATIC INC CLASS A	3,304	59,392.97	42,324.24
PULMONX CORP	2,346	84,510.81	19,776.78
PULTEGROUP INC	177,809	4,704,197.09	8,095,643.77
PUMA BIOTECHNOLOGY INC	35,769	2,124,973.27	151,302.87
PURE CYCLE CORP	107,924	1,385,150.38	1,131,043.52
PURE STORAGE INC CLASS A	176,408	3,986,573.60	4,720,678.08
PURECYCLE TECHNOLOGIES INC	8,238	89,675.41	55,688.88
PURPLE INNOVATION INC	4,041	77,452.53	19,356.39
PVH CORP	96,532	7,283,146.53	6,814,193.88
Q2 HOLDINGS INC	4,247	253,500.81	114,116.89
QCR HOLDINGS INC	1,231	57,049.68	61,106.84
QIAGEN N.V.	143,661	4,856,632.95	7,164,374.07
QORVO INC	83,299	7,247,648.68	7,550,221.36
QUAD GRAPHICS INC	120,224	1,716,055.57	490,513.92
QUAKER CHEMICAL CORPORATION	1,034	154,537.93	172,574.60
QUALCOMM INC	788,427	63,070,771.23	86,679,664.38
QUALYS INC	20,621	1,957,155.05	2,314,294.83
QUANEX BUILDING PRODUCTS	41,048	873,279.20	972,016.64
QUANTA SERVICES INC	121,691	6,332,865.89	17,340,967.50
QUANTERIX CORP	2,546	85,738.33	35,262.10
QUANTUM SI INC	7,689	22,559.90	14,070.87
QUANTUMSCAPE CORP	179,060	3,802,037.10	1,015,270.20
QUEST DIAGNOSTICS INC	82,787	7,575,824.32	12,951,198.28
QUIDELORTHO CORP	116,772	13,269,249.44	10,003,857.24
QUINSTREET INC	4,046	51,350.23	58,060.10
QUOTIENT TECHNOLOGY INC	5,447	70,423.03	18,683.21
QURATE RETAIL INC	27,720	152,409.96	45,183.60
R1 RCM INC	11,499	184,070.75	125,914.05
RACKSPACE TECHNOLOGY INC	91,161	1,667,337.52	268,924.95
RADIAN GROUP INC	108,930	1,806,553.58	2,077,295.10
RADIANT LOGISTICS INC	2,739	16,862.02	13,941.51

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RADIUS GLOBAL INFRASTRUCTU A	6,058	87,314.16	71,605.56
RADNET INC	3,812	58,824.01	71,779.96
RALLYBIO CORP	1,547	18,856.89	10,163.79
RALPH LAUREN CORP	44,748	4,705,819.50	4,728,521.16
RAMACO RESOURCES INC	2,315	31,734.02	20,348.85
RAMBUS INC	94,767	2,312,928.96	3,394,553.94
RANGE RESOURCES CORP	238,804	5,062,666.78	5,974,876.08
RANGER OIL CORP A	78,648	2,143,874.56	3,179,738.64
RANPAK HOLDINGS CORP	328,763	3,335,583.33	1,896,962.51
RAPID7 INC	45,644	1,953,944.81	1,550,983.12
RAPT THERAPEUTICS INC	2,036	52,144.00	40,312.80
RAYMOND JAMES FINANCIAL INC	138,342	8,857,984.05	14,781,842.70
RAYONIER ADVANCED MATERIALS	4,647	41,132.42	44,611.20
RAYONIER INC	90,636	2,710,178.79	2,987,362.56
RAYTHEON TECHNOLOGIES CORP	980,258	69,803,609.47	98,927,637.36
RBB BANCORP	19,847	434,517.18	413,809.95
RBC BEARINGS INC	2,213	313,367.81	463,291.55
RCI HOSPITALITY HOLDINGS INC	1,261	84,945.91	117,512.59
RE/MAX HOLDINGS INC CL A	24,128	492,629.07	449,745.92
READY CAPITAL CORP	5,456	87,746.63	60,779.84
REALREAL INC/THE	6,441	76,066.01	8,051.25
REALTY INCOME CORP	376,405	23,607,490.36	23,875,369.15
REATA PHARMACEUTICALS INC A	2,120	164,525.28	80,538.80
RECURSION PHARMACEUTICALS A	33,042	336,761.61	254,753.82
RED RIVER BANCSHARES INC	2,423	123,783.38	123,718.38
RED ROCK RESORTS INC CLASS A	48,548	1,757,241.58	1,942,405.48
RED VIOLET INC	913	20,970.17	21,017.26
REDFIN CORP	8,008	190,400.81	33,953.92
REDWIRE CORP	981	3,117.62	1,942.38
REDWOOD TRUST INC	296,063	2,656,975.78	2,001,385.88
REGAL REXNORD CORP	42,194	4,390,732.13	5,062,436.12
REGENCY CENTERS CORP	107,500	7,045,544.54	6,718,750.00
REGENERON PHARMACEUTICALS	71,928	32,341,060.93	51,895,332.72
REGENXBIO INC	24,302	634,793.32	551,169.36
REGIONAL MANAGEMENT CORP	19,145	607,023.55	537,591.60
REGIONS FINANCIAL CORP	747,021	10,761,958.49	16,105,772.76
REINSURANCE GROUP OF AMERICA	41,981	5,030,896.58	5,965,080.29
RELAY THERAPEUTICS INC	107,885	2,405,010.86	1,611,801.90
RELIANCE STEEL + ALUMINUM	49,269	4,860,266.82	9,974,016.36
RELMADA THERAPEUTICS INC	2,167	65,687.99	7,562.83
REMITLY GLOBAL INC	7,316	72,464.45	83,768.20
RENAISSANCERE HOLDINGS LTD	32,511	4,815,328.54	5,989,501.53
RENASANT CORP	122,137	3,900,613.49	4,591,129.83
RENT A CENTER INC	3,747	113,106.81	84,494.85
RENT THE RUNWAY INC A	2,133	10,768.22	6,505.65
REPAY HOLDINGS CORP	54,491	1,234,528.20	438,652.55
REPLIGEN CORP	41,114	5,758,157.68	6,961,011.34
REPLIMUNE GROUP INC	22,231	503,381.96	604,683.20
REPUBLIC BANCORP INC CLASS A	12,099	591,935.08	495,091.08
REPUBLIC FIRST BANCORP INC	2,447	12,989.61	5,261.05
REPUBLIC SERVICES INC	134,889	10,396,539.67	17,399,332.11
RESERVOIR MEDIA INC	217,599	1,725,869.09	1,299,066.03

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RESIDEO TECHNOLOGIES INC	90,940	1,653,912.87	1,495,963.00
RESMED INC	149,352	22,089,666.55	31,084,631.76
RESOLUTE FOREST PRODUCTS	3,451	41,784.71	74,507.09
RESOURCES CONNECTION INC	11,021	169,079.79	202,565.98
RETAIL OPPORTUNITY INVESTMEN	9,478	156,553.08	142,454.34
REV GROUP INC	68,262	1,088,456.63	861,466.44
REVANCE THERAPEUTICS INC	158,206	2,531,638.94	2,920,482.76
REVOLUTION MEDICINES INC	90,097	2,539,007.17	2,146,110.54
REVOLVE GROUP INC	3,039	179,914.72	67,648.14
REX AMERICAN RESOURCES CORP	21,432	681,376.38	682,823.52
REXFORD INDUSTRIAL REALTY IN	107,188	5,454,453.53	5,856,752.32
REYNOLDS CONSUMER PRODUCTS I	31,720	890,426.10	950,965.60
RH	11,241	6,606,640.76	3,003,482.79
RIBBON COMMUNICATIONS INC	5,395	43,422.46	15,052.05
RIGEL PHARMACEUTICALS INC	14,200	51,352.57	21,300.00
RIGETTI COMPUTING INC	1,525	6,096.95	1,112.03
RILEY EXPLORATION PERMIAN IN	3,825	92,805.74	112,569.75
RIMINI STREET INC	3,563	20,297.50	13,575.03
RING ENERGY INC	10,931	31,896.66	26,890.26
RINGCENTRAL INC CLASS A	88,897	7,368,263.63	3,146,953.80
RIOT BLOCKCHAIN INC	12,431	228,895.34	42,141.09
RITE AID CORP	4,250	171,570.37	14,195.00
RITHM CAPITAL CORP	257,437	4,055,115.28	2,103,260.29
RIVIAN AUTOMOTIVE INC A	332,733	17,874,974.81	6,132,269.19
RLI CORP	9,184	613,048.74	1,205,583.68
RLJ LODGING TRUST	328,047	4,768,025.59	3,474,017.73
RMR GROUP INC/THE A	75,611	2,387,265.06	2,136,010.75
ROBERT HALF INTL INC	73,651	4,213,189.26	5,437,653.33
ROBINHOOD MARKETS INC A	333,655	2,700,366.34	2,715,951.70
ROBLOX CORP CLASS A	366,987	15,427,399.93	10,444,450.02
ROCKET COS INC CLASS A	83,366	1,682,681.18	583,562.00
ROCKET LAB USA INC	271,159	1,668,979.01	1,022,269.43
ROCKET PHARMACEUTICALS INC	5,507	105,093.38	107,771.99
ROCKLEY PHOTONICS HOLDINGS L	2,745	7,323.66	384.57
ROCKWELL AUTOMATION INC	74,207	12,227,315.07	19,113,496.99
ROCKY BRANDS INC	526	16,340.11	12,424.12
ROGERS CORP	4,354	545,120.02	519,606.36
ROKU INC	80,997	9,480,722.30	3,296,577.90
ROLLINS INC	136,365	3,152,267.36	4,982,777.10
ROOT INC/OH CLASS A	499	12,216.81	2,240.51
ROPER TECHNOLOGIES INC	63,798	16,513,717.93	27,566,477.82
ROSS STORES INC	206,400	15,723,504.23	23,956,848.00
ROVER GROUP INC	7,208	27,520.14	26,453.36
ROYAL CARIBBEAN CRUISES LTD	157,745	13,739,362.32	7,797,335.35
ROYAL GOLD INC	43,030	3,465,603.30	4,850,341.60
ROYALTY PHARMA PLC CL A	237,929	10,489,140.11	9,402,954.08
RPC INC	7,232	61,966.48	64,292.48
RPM INTERNATIONAL INC	77,298	4,568,861.36	7,532,690.10
RPT REALTY	6,475	83,659.10	65,009.00
RUMBLEON INC B	1,004	19,533.65	6,495.88
RUSH ENTERPRISES INC CL B	546	22,469.95	30,723.42
RUSH ENTERPRISES INC CL A	85,578	2,524,390.31	4,474,017.84

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RUSH STREET INTERACTIVE INC	4,204	47,719.41	15,092.36
RUTH S HOSPITALITY GROUP INC	2,528	43,661.00	39,133.44
RXO INC	178,444	3,184,932.28	3,069,236.80
RXSIGHT INC	1,966	23,804.87	24,909.22
RYAN SPECIALTY HOLDINGS INC	50,584	1,919,689.04	2,099,741.84
RYDER SYSTEM INC	81,535	4,932,769.53	6,813,879.95
RYERSON HOLDING CORP	29,333	727,945.77	887,616.58
RYMAN HOSPITALITY PROPERTIES	55,639	4,354,969.62	4,550,157.42
S + T BANCORP INC	3,024	92,254.95	103,360.32
S+P GLOBAL INC	225,892	45,745,435.21	75,660,266.48
SABRA HEALTH CARE REIT INC	18,108	308,172.86	225,082.44
SABRE CORP	24,918	257,940.31	153,993.24
SAFE BULKERS INC	30,510	133,204.12	88,784.10
SAFEHOLD INC	2,016	95,400.92	57,697.92
SAFETY INSURANCE GROUP INC	1,132	81,117.17	95,382.32
SAGE THERAPEUTICS INC	53,266	2,074,558.87	2,031,565.24
SAIA INC	7,476	970,277.38	1,567,567.68
SALESFORCE INC	704,524	98,532,552.05	93,412,837.16
SALLY BEAUTY HOLDINGS INC	240,502	3,742,543.83	3,011,085.04
SANA BIOTECHNOLOGY INC	57,225	485,804.37	226,038.75
SANDRIDGE ENERGY INC	1,514	24,760.04	25,783.42
SANDY SPRING BANCORP INC	3,392	123,224.67	119,500.16
SANGAMO THERAPEUTICS INC	9,802	85,742.89	30,778.28
SANMINA CORP	53,581	1,755,104.45	3,069,655.49
SAPIENS INTERNATIONAL CORP	31,881	794,967.14	589,160.88
SARCOS TECHNOLOGY AND ROBOTI	8,188	23,652.71	4,595.92
SAREPTA THERAPEUTICS INC	94,054	9,633,695.28	12,187,517.32
SAUL CENTERS INC	999	46,218.34	40,639.32
SBA COMMUNICATIONS CORP	83,550	16,322,081.79	23,419,900.50
SCANSOURCE INC	103,821	3,222,002.38	3,033,649.62
SCHLUMBERGER LTD	946,184	55,218,987.45	50,582,996.64
SCHNEIDER NATIONAL INC CL B	62,797	1,504,245.59	1,469,449.80
SCHNITZER STEEL INDS INC A	23,889	1,059,843.91	732,197.85
SCHOLASTIC CORP	8,005	314,386.98	315,877.30
SCHRODINGER INC	4,279	192,031.71	79,974.51
SCHWAB (CHARLES) CORP	965,376	46,477,539.27	80,377,205.76
SCIENCE 37 HOLDINGS INC	3,103	8,868.37	1,288.37
SCIENCE APPLICATIONS INTE	34,125	2,627,406.66	3,785,486.25
SCORPIO TANKERS INC	84,671	3,609,487.92	4,552,759.67
SCOTTS MIRACLE GRO CO	24,472	2,098,436.91	1,189,094.48
SCULPTOR CAPITAL MANAGEMENT	1,845	35,097.14	15,977.70
SEABOARD CORP	277	1,001,913.48	1,045,733.17
SEACOAST BANKING CORP/FL	4,691	123,028.93	146,312.29
SEAGATE TECHNOLOGY HOLDINGS	80,989	3,204,618.36	4,260,831.29
SEAGEN INC	121,514	12,993,304.45	15,615,764.14
SEALED AIR CORP	84,488	3,492,736.98	4,214,261.44
SEASPINE HOLDINGS CORP	2,762	31,793.97	23,062.70
SEAWORLD ENTERTAINMENT INC	27,457	1,149,137.40	1,469,224.07
SECUREWORKS CORP A	647	8,805.28	4,134.33
SEER INC	3,645	103,721.57	21,141.00
SEI INVESTMENTS COMPANY	66,717	3,267,078.29	3,889,601.10
SELECT ENERGY SERVICES INC A	33,802	271,663.79	312,330.48

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SELECT MEDICAL HOLDINGS CORP	211,969	4,855,012.25	5,263,190.27
SELECTIVE INSURANCE GROUP	65,425	3,523,469.64	5,797,309.25
SELECTQUOTE INC	10,197	197,145.44	6,851.36
SEMA4 HOLDINGS CORP	14,281	24,391.95	3,767.33
SEMPRA ENERGY	217,296	26,360,677.07	33,580,923.84
SEMTECH CORP	131,224	5,764,952.63	3,764,816.56
SENECA FOODS CORP CL A	463	15,754.26	28,219.85
SENSATA TECHNOLOGIES HOLDING	97,447	4,189,502.61	3,934,909.86
SENSEONICS HOLDINGS INC	34,056	114,577.16	35,077.68
SENSIENT TECHNOLOGIES CORP	3,231	186,348.35	235,604.52
SENTINELONE INC CLASS A	114,117	3,023,640.27	1,664,967.03
SERES THERAPEUTICS INC	5,376	77,935.67	30,105.60
SERITAGE GROWTH PROP A REIT	478,200	10,331,774.43	5,657,106.00
SERVICE CORP INTERNATIONAL	96,603	3,515,523.82	6,679,131.42
SERVICE PROPERTIES TRUST	66,040	1,543,110.43	481,431.60
SERVICENOW INC	189,306	44,757,405.66	73,501,840.62
SERVISFIRST BANCSHARES INC	3,847	200,414.09	265,096.77
SFL CORP LTD	127,196	1,291,177.19	1,172,747.12
SHAKE SHACK INC CLASS A	2,818	155,725.58	117,031.54
SHARECARE INC	22,810	39,081.74	36,496.00
SHENANDOAH TELECOMMUNICATION	3,722	87,209.59	59,105.36
SHERWIN WILLIAMS CO/THE	165,323	23,878,983.57	39,236,107.59
SHIFT4 PAYMENTS INC CLASS A	65,991	4,452,337.94	3,690,876.63
SHOALS TECHNOLOGIES GROUP A	99,435	2,302,457.37	2,453,061.45
SHOCKWAVE MEDICAL INC	7,865	1,630,352.36	1,617,122.65
SHOE CARNIVAL INC	1,421	27,910.78	33,976.11
SHORE BANCSHARES INC	1,389	25,196.85	24,210.27
SHOTSPOTTER INC	683	22,704.67	23,105.89
SHUTTERSTOCK INC	55,982	2,986,569.37	2,951,371.04
SHYFT GROUP INC/THE	2,657	59,125.67	66,053.02
SI BONE INC	2,548	48,117.31	34,652.80
SIERRA BANCORP	5,625	126,782.57	119,475.00
SIGA TECHNOLOGIES INC	3,334	23,020.53	24,538.24
SIGHT SCIENCES INC	155,478	2,016,366.93	1,898,386.38
SIGNATURE BANK	36,146	5,467,734.55	4,164,742.12
SIGNET JEWELERS LTD	26,532	1,589,016.13	1,804,176.00
SIGNIFY HEALTH INC CLASS A	43,911	1,019,873.84	1,258,489.26
SILGAN HOLDINGS INC	84,391	2,636,671.85	4,374,829.44
SILICON LABORATORIES INC	29,990	4,273,384.48	4,068,743.30
SILK ROAD MEDICAL INC	19,751	670,774.29	1,043,840.35
SILVERBOW RESOURCES INC	1,168	36,801.34	33,031.04
SILVERCREST ASSET MANAGEME A	1,039	18,708.08	19,502.03
SILVERGATE CAPITAL CORP CL A	2,767	191,675.05	48,145.80
SIMMONS FIRST NATL CORP CL A	109,018	2,428,224.15	2,352,608.44
SIMON PROPERTY GROUP INC	285,834	41,388,988.19	33,579,778.32
SIMPLY GOOD FOODS CO/THE	70,348	1,730,880.71	2,675,334.44
SIMPSON MANUFACTURING CO INC	3,309	236,561.59	293,375.94
SIMULATIONS PLUS INC	1,139	41,773.78	41,653.23
SINCLAIR BROADCAST GROUP A	3,279	72,068.64	50,857.29
SINGULAR GENOMICS SYSTEMS IN	6,063	43,816.92	12,186.63
SIRIUS XM HOLDINGS INC	422,884	2,210,553.08	2,469,642.56
SIRIUSPOINT LTD	29,337	200,632.73	173,088.30

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SITE CENTERS CORP	183,765	2,671,363.30	2,510,229.90
SITEONE LANDSCAPE SUPPLY INC	26,003	4,221,641.79	3,050,671.96
SITIME CORP	23,700	2,317,099.11	2,408,394.00
SITIO ROYALTIES CORP A	23,198	377,127.11	669,262.30
SIX FLAGS ENTERTAINMENT CORP	158,761	4,892,724.77	3,691,193.25
SJW GROUP	17,150	1,128,560.47	1,392,408.50
SKECHERS USA INC CL A	189,079	5,920,091.39	7,931,864.05
SKILLSOFT CORP	6,431	27,396.21	8,360.30
SKILLZ INC	23,412	168,854.64	11,858.18
SKYLINE CHAMPION CORP	4,044	164,585.35	208,306.44
SKYWATER TECHNOLOGY INC	928	21,961.88	6,598.08
SKYWEST INC	3,828	129,180.51	63,200.28
SKYWORKS SOLUTIONS INC	104,167	9,195,642.12	9,492,738.71
SL GREEN REALTY CORP	98,813	6,628,065.79	3,331,974.36
SLEEP NUMBER CORP	34,638	2,901,429.37	899,895.24
SLM CORP	575,815	7,172,544.84	9,558,529.00
SM ENERGY CO	104,195	3,674,554.69	3,629,111.85
SMART GLOBAL HOLDINGS INC	152,562	4,079,799.54	2,270,122.56
SMARTFINANCIAL INC	22,724	494,661.03	624,910.00
SMARTRENT INC	9,406	48,587.88	22,856.58
SMARTSHEET INC CLASS A	100,223	4,728,308.68	3,944,777.28
SMITH (A.O.) CORP	87,307	4,409,154.91	4,997,452.68
SMITH + WESSON BRANDS INC	30,886	430,708.52	268,090.48
SNAP INC A	167,645	2,473,680.21	1,500,422.75
SNAP ON INC	81,674	15,163,496.07	18,661,692.26
SNAP ONE HOLDINGS CORP	1,407	26,927.02	10,425.87
SNOWFLAKE INC CLASS A	249,043	59,651,606.60	35,747,632.22
SOFI TECHNOLOGIES INC	486,804	2,988,002.95	2,244,166.44
SOLARIS OILFIELD INFRAST A	3,984	42,140.85	39,561.12
SOLARWINDS CORP	26,414	465,946.74	247,235.04
SOLID POWER INC	10,074	62,400.04	25,587.96
SOLO BRANDS INC CLASS A	1,280	11,676.35	4,761.60
SOMALOGIC INC	11,947	61,914.43	29,986.97
SONDER HOLDINGS INC	14,595	26,425.45	18,097.80
SONENDO INC	203,376	1,575,006.57	575,554.08
SONIC AUTOMOTIVE INC CLASS A	70,836	2,870,194.94	3,490,089.72
SONOCO PRODUCTS CO	56,208	2,951,554.97	3,412,387.68
SONOS INC	9,938	228,116.54	167,952.20
SORRENTO THERAPEUTICS INC	35,817	137,769.66	31,733.86
SOTERA HEALTH CO	59,250	1,476,611.50	493,552.50
SOUTH JERSEY INDUSTRIES	9,456	256,328.95	335,971.68
SOUTH PLAINS FINANCIAL INC	3,489	78,488.45	96,052.17
SOUTHERN CO/THE	655,775	34,203,624.95	46,828,892.75
SOUTHERN COPPER CORP	72,394	2,828,725.50	4,371,873.66
SOUTHERN FIRST BANCSHARES	577	26,132.97	26,397.75
SOUTHERN MISSOURI BANCORP	3,501	150,481.61	160,450.83
SOUTHSIDE BANCSHARES INC	2,361	67,447.38	84,972.39
SOUTHSTATE CORP	33,952	2,462,825.43	2,592,574.72
SOUTHWEST AIRLINES CO	430,887	19,447,858.04	14,507,965.29
SOUTHWEST GAS HOLDINGS INC	55,518	3,855,372.53	3,435,453.84
SOUTHWESTERN ENERGY CO	693,848	4,925,800.87	4,059,010.80
SOVOS BRANDS INC	117,277	1,426,362.06	1,685,270.49

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SP PLUS CORP	61,391	1,692,376.05	2,131,495.52
SPARTANNASH CO	23,426	690,547.23	708,402.24
SPECTRUM BRANDS HOLDINGS INC	27,463	2,239,896.00	1,673,045.96
SPIRE GLOBAL INC	6,228	8,721.77	5,978.88
SPIRE INC	3,981	253,916.79	274,131.66
SPIRIT AEROSYSTEMS HOLD CL A	72,592	3,880,759.42	2,148,723.20
SPIRIT AIRLINES INC	51,143	1,256,139.82	996,265.64
SPIRIT REALTY CAPITAL INC	93,039	4,208,187.64	3,715,047.27
SPLUNK INC	105,636	9,090,299.91	9,094,203.24
SPORTSMAN S WAREHOUSE HOLDIN	3,306	29,675.72	31,109.46
SPOTIFY TECHNOLOGY SA	140,370	24,943,193.98	11,082,211.50
SPRINGWORKS THERAPEUTICS INC	45,082	1,139,847.30	1,172,582.82
SPROUT SOCIAL INC CLASS A	131,570	7,363,768.33	7,428,442.20
SPROUTS FARMERS MARKET INC	153,816	3,775,488.68	4,979,023.92
SPS COMMERCE INC	2,846	190,961.42	365,511.78
SPX TECHNOLOGIES INC	61,791	2,901,906.44	4,056,579.15
SQUARESPACE INC CLASS A	2,430	52,484.87	53,873.10
SS+C TECHNOLOGIES HOLDINGS	137,806	6,734,619.90	7,174,180.36
SSR MINING INC	146,973	2,676,133.32	2,303,066.91
ST JOE CO/THE	2,589	82,353.85	100,064.85
STAAR SURGICAL CO	3,740	167,035.57	181,539.60
STAG INDUSTRIAL INC	105,990	3,496,038.42	3,424,536.90
STAGWELL INC	1,220,428	5,782,741.37	7,578,857.88
STANDARD MOTOR PRODS	1,691	59,007.15	58,846.80
STANDEX INTERNATIONAL CORP	8,073	760,084.34	826,755.93
STANLEY BLACK + DECKER INC	162,546	20,101,588.22	12,210,455.52
STARBUCKS CORP	756,136	47,242,138.84	75,008,691.20
STARWOOD PROPERTY TRUST INC	182,564	4,093,726.24	3,346,398.12
STATE STREET CORP	283,383	20,053,499.69	21,982,019.31
STEEL DYNAMICS INC	170,119	7,235,382.42	16,620,626.30
STEELCASE INC CL A	7,060	87,849.77	49,914.20
STELLAR BANCORP INC	3,630	100,535.79	106,939.80
STEM INC	128,799	1,762,430.66	1,151,463.06
STEPAN CO	1,617	133,153.07	172,145.82
STEPSTONE GROUP INC CLASS A	4,201	141,400.61	105,781.18
STERICYCLE INC	58,106	3,485,246.78	2,898,908.34
STERIS PLC	60,293	8,162,634.45	11,135,514.17
STERLING BANCORP INC/MI	1,065	6,057.72	6,485.85
STERLING CHECK CORP	1,785	33,856.38	27,613.95
STERLING INFRASTRUCTURE INC	36,832	958,813.85	1,208,089.60
STEVEN MADDEN LTD	5,987	159,979.89	191,344.52
STEWART INFORMATION SERVICES	18,716	799,233.11	799,734.68
STIFEL FINANCIAL CORP	150,683	7,952,907.59	8,795,366.71
STITCH FIX INC CLASS A	5,761	126,351.06	17,916.71
STOCK YARDS BANCORP INC	2,175	97,573.96	141,331.50
STOKE THERAPEUTICS INC	1,460	32,911.90	13,475.80
STONECO LTD A	21,431	390,817.26	202,308.64
STONERIDGE INC	210,791	4,977,654.98	4,544,653.96
STONEX GROUP INC	13,028	586,036.30	1,241,568.40
STORE CAPITAL CORP	151,195	4,429,079.85	4,847,311.70
STRATEGIC EDUCATION INC	6,406	571,484.21	501,717.92
STRATUS PROPERTIES INC	345	10,987.56	6,655.05

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
STRIDE INC	175,473	4,281,146.09	5,488,795.44
STRYKER CORP	212,258	32,464,956.44	51,894,958.42
STURM RUGER + CO INC	1,296	68,565.23	65,603.52
SUB RIGHTS PLBY GROUP INC	750	0.00	0.00
SUMMIT FINANCIAL GROUP INC	13,268	304,550.84	330,240.52
SUMMIT HOTEL PROPERTIES INC	98,474	787,706.66	710,982.28
SUMMIT MATERIALS INC CL A	199,901	4,308,584.46	5,675,182.75
SUMO LOGIC INC	98,878	1,305,258.03	800,911.80
SUN COMMUNITIES INC	96,498	12,901,792.41	13,799,214.00
SUN COUNTRY AIRLINES HOLDING	2,537	78,534.00	40,236.82
SUNCOKE ENERGY INC	41,302	317,511.14	356,436.26
SUNLIGHT FINANCIAL HOLDINGS	1,579	5,112.80	2,036.91
SUNNOVA ENERGY INTERNATIONAL	25,475	686,222.67	458,804.75
SUNOPTA INC	7,585	60,215.64	64,017.40
SUNPOWER CORP	6,397	74,096.43	115,337.91
SUNRUN INC	141,626	6,805,267.85	3,401,856.52
SUNSTONE HOTEL INVESTORS INC	268,718	2,900,809.74	2,595,815.88
SUPER MICRO COMPUTER INC	3,644	129,140.98	299,172.40
SUPERIOR GROUP OF COS INC	1,023	19,694.18	10,291.38
SUPERNUS PHARMACEUTICALS INC	75,771	1,590,129.39	2,702,751.57
SURGERY PARTNERS INC	60,590	2,941,569.44	1,688,037.40
SURMODICS INC	1,034	40,074.91	35,280.08
SUTRO BIOPHARMA INC	3,524	40,108.16	28,473.92
SVB FINANCIAL GROUP	43,104	12,361,358.46	9,919,954.56
SWEETGREEN INC CLASS A	6,811	142,889.14	58,370.27
SWK HOLDINGS CORP	8,093	143,860.01	142,760.52
SYLVAMO CORP	5,204	150,611.15	252,862.36
SYNAPTICS INC	3,043	354,010.61	289,571.88
SYNCHRONY FINANCIAL	406,788	13,103,535.39	13,367,053.68
SYNDAX PHARMACEUTICALS INC	46,388	1,017,336.23	1,180,574.60
SYNEOS HEALTH INC	68,220	4,547,885.35	2,502,309.60
SYNOPSYS INC	97,577	11,965,128.51	31,155,360.33
SYNOVUS FINANCIAL CORP	132,945	4,092,322.85	4,992,084.75
SYSCO CORP	305,343	18,832,704.99	23,343,472.35
T MOBILE US INC	446,790	40,768,947.60	62,550,600.00
T ROWE PRICE GROUP INC	166,523	16,815,079.73	18,160,998.38
TACTILE SYSTEMS TECHNOLOGY I	17,460	235,860.94	200,440.80
TAKE TWO INTERACTIVE SOFTWRE	98,568	10,797,186.62	10,263,885.84
TALARIS THERAPEUTICS INC	1,232	13,165.07	1,256.64
TALOS ENERGY INC	5,835	88,018.58	110,164.80
TANDEM DIABETES CARE INC	41,666	3,539,506.10	1,872,886.70
TANGER FACTORY OUTLET CENTER	8,077	135,643.85	144,901.38
TANGO THERAPEUTICS INC	4,666	21,391.26	33,828.50
TAPESTRY INC	196,272	7,067,042.72	7,474,037.76
TARGA RESOURCES CORP	153,249	7,850,485.18	11,263,801.50
TARGET CORP	321,873	28,746,234.35	47,971,951.92
TARGET HOSPITALITY CORP	2,336	19,942.08	35,367.04
TARSUS PHARMACEUTICALS INC	3,949	70,807.98	57,892.34
TATTOOED CHEF INC	3,755	62,005.62	4,618.65
TAYLOR MORRISON HOME CORP	156,066	3,494,148.77	4,736,603.10
TD SYNNEX CORP	29,119	1,736,443.66	2,757,860.49
TE CONNECTIVITY LTD	21,262	2,779,328.36	2,440,877.60

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TECHTARGET	25,777	1,630,434.48	1,135,734.62
TEEKAY CORP	6,033	21,582.87	27,389.82
TEEKAY TANKERS LTD CLASS A	1,824	25,649.17	56,197.44
TEGNA INC	129,099	2,430,888.16	2,735,607.81
TEJON RANCH CO	1,635	32,083.14	30,803.40
TELADOC HEALTH INC	212,919	19,804,731.24	5,035,534.35
TELEDYNE TECHNOLOGIES INC	28,041	7,135,484.73	11,213,876.31
TELEFLEX INC	30,464	6,639,211.44	7,604,728.32
TELEPHONE AND DATA SYSTEMS	35,078	796,639.58	367,968.22
TELLURIAN INC	42,005	150,771.49	70,568.40
TELOS CORPORATION	3,746	77,314.24	19,067.14
TEMPUR SEALY INTERNATIONAL I	102,802	1,210,280.58	3,529,192.66
TENABLE HOLDINGS INC	41,217	1,710,474.12	1,572,428.55
TENAYA THERAPEUTICS INC	2,227	32,529.90	4,476.27
TENET HEALTHCARE CORP	66,496	3,842,048.58	3,244,339.84
TENNANT CO	40,439	2,607,468.87	2,489,829.23
TERADATA CORP	67,305	2,262,868.60	2,265,486.30
TERADYNE INC	119,219	5,685,075.40	10,413,779.65
TERAWULF INC	867	1,316.11	577.08
TEREX CORP	69,884	2,834,412.73	2,985,444.48
TERRAN ORBITAL CORP	1,178	5,958.32	1,861.24
TERRENO REALTY CORP	52,678	3,216,145.84	2,995,797.86
TESLA INC	1,879,620	171,115,060.03	231,531,591.60
TETRA TECH INC	56,250	7,483,419.82	8,166,937.50
TETRA TECHNOLOGIES INC	11,788	45,481.56	40,786.48
TEXAS CAPITAL BANCSHARES INC	51,105	3,225,084.22	3,082,142.55
TEXAS INSTRUMENTS INC	616,453	58,095,249.85	101,850,364.66
TEXAS PACIFIC LAND CORP	3,498	5,405,902.80	8,200,116.54
TEXAS ROADHOUSE INC	42,430	3,699,015.69	3,859,008.50
TEXTAINER GROUP HOLDINGS LTD	3,522	81,848.95	109,217.22
TEXTRON INC	219,033	11,890,824.23	15,507,536.40
TFS FINANCIAL CORP	32,571	556,349.52	469,348.11
TG THERAPEUTICS INC	10,133	131,779.73	119,873.39
THERAVANCE BIOPHARMA INC	4,840	78,814.87	54,304.80
THERMO FISHER SCIENTIFIC INC	286,695	76,374,581.23	157,880,069.55
THERMON GROUP HOLDINGS INC	38,119	659,829.72	765,429.52
THESEUS PHARMACEUTICALS INC	864	8,081.31	4,302.72
THIRD COAST BANCSHARES INC	1,021	23,776.88	18,817.03
THIRD HARMONIC BIO INC	674	2,970.99	2,898.20
THOR INDUSTRIES INC	83,666	6,827,395.12	6,315,946.34
THORNE HEALTHTECH INC	1,272	6,830.67	4,617.36
THOUGHTWORKS HOLDING INC	45,462	934,238.83	463,257.78
THREDUP INC CLASS A	6,077	19,008.85	7,960.87
THRYV HOLDINGS INC	101,920	2,383,180.79	1,936,480.00
TIDEWATER INC	3,823	81,709.32	140,877.55
TILE SHOP HLDGS INC	17,555	71,005.18	76,890.90
TILLY S INC CLASS A SHRS	1,816	22,527.76	16,434.80
TIMKEN CO	162,232	8,892,331.07	11,464,935.44
TIMKENSTEEL CORP	13,828	174,794.96	251,254.76
TIPTREE INC	7,293	91,336.62	100,935.12
TITAN INTERNATIONAL INC	3,969	36,799.59	60,805.08
TITAN MACHINERY INC	30,518	802,921.35	1,212,480.14

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TJX COMPANIES INC	761,260	35,333,365.98	60,596,296.00
TOAST INC CLASS A	163,483	2,578,403.30	2,947,598.49
TOLL BROTHERS INC	119,821	5,018,679.21	5,981,464.32
TOMPKINS FINANCIAL CORP	1,140	82,770.08	88,441.20
TOOTSIE ROLL INDS	1,376	42,309.51	58,576.32
TOPBUILD CORP	31,309	5,460,237.22	4,899,545.41
TOPGOLF CALLAWAY BRANDS CORP	73,566	1,885,191.40	1,452,928.50
TORO CO	61,613	3,712,382.56	6,974,591.60
TORRID HOLDINGS INC	743	9,672.99	2,199.28
TOWNE BANK	46,855	1,315,234.02	1,445,008.20
TPG RE FINANCE TRUST INC	114,332	1,203,089.43	776,314.28
TPI COMPOSITES INC	2,772	55,154.80	28,108.08
TRACTOR SUPPLY COMPANY	70,362	6,564,911.20	15,829,339.14
TRADE DESK INC/THE CLASS A	597,138	19,056,540.13	26,769,696.54
TRADEWEB MARKETS INC CLASS A	73,526	4,899,093.27	4,774,043.18
TRAEGER INC	2,103	33,142.97	5,930.46
TRANE TECHNOLOGIES PLC	194,372	16,004,327.15	32,671,989.48
TRANSCAT INC	549	30,408.24	38,907.63
TRANSCONTINENTAL REALTY INV	58	2,318.14	2,562.44
TRANSDIGM GROUP INC	31,127	10,396,906.21	19,599,115.55
TRANSMEDICS GROUP INC	16,424	628,594.95	1,013,689.28
TRANSPHORM INC	1,143	5,632.71	6,217.92
TRANSUNION	113,981	7,080,441.11	6,468,421.75
TRAVEL LEISURE CO	309,059	15,094,489.61	11,249,747.60
TRAVELCENTERS OF AMERICA INC	14,693	726,426.20	657,952.54
TRAVELERS COS INC/THE	205,485	27,314,491.98	38,526,382.65
TRAVERE THERAPEUTICS INC	4,581	108,013.52	96,338.43
TREACE MEDICAL CONCEPTS INC	2,589	53,385.39	59,521.11
TREAN INSURANCE GROUP INC	1,730	16,754.33	10,380.00
TREDEGAR CORP	2,211	30,107.06	22,596.42
TREEHOUSE FOODS INC	37,058	1,742,165.87	1,829,924.04
TREX COMPANY INC	74,215	4,981,311.13	3,141,520.95
TRI POINTE HOMES INC	17,280	334,709.58	321,235.20
TRICIDA INC	1,665	16,097.22	254.58
TRICO BANCSHARES	33,987	1,108,627.51	1,732,997.13
TRIMAS CORP	23,123	613,096.71	641,432.02
TRIMBLE INC	155,570	6,043,523.19	7,865,619.20
TRINET GROUP INC	32,260	1,580,176.66	2,187,228.00
TRINITY INDUSTRIES INC	6,270	148,541.50	185,403.90
TRINSEO PLC	2,799	141,171.91	63,565.29
TRIPADVISOR INC	55,637	2,621,627.21	1,000,353.26
TRITON INTERNATIONAL LTD	4,483	206,788.64	308,340.74
TRIUMPH FINANCIAL INC	26,862	919,678.00	1,312,745.94
TRIUMPH GROUP INC	4,906	111,651.19	51,611.12
TRONOX HOLDINGS PLC	9,000	165,845.26	123,390.00
TRUEBLUE INC	325,037	8,156,776.95	6,364,224.46
TRUECAR INC	8,061	70,846.44	20,233.11
TRUIST FINANCIAL CORP	913,124	39,865,092.16	39,291,725.72
TRUPANION INC	2,982	178,359.76	141,734.46
TRUSTCO BANK CORP NY	24,571	896,101.85	923,623.89
TRUSTMARK CORP	4,046	97,484.53	141,245.86
TTEC HOLDINGS INC	1,445	67,613.76	63,767.85

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TTM TECHNOLOGIES	124,883	1,709,699.95	1,883,235.64
TUCOWS INC CLASS A	795	49,723.91	26,966.40
TUPPERWARE BRANDS CORP	3,420	90,156.31	14,158.80
TURNING POINT BRANDS INC	1,059	35,362.01	22,906.17
TURTLE BEACH CORP	1,222	20,207.77	8,761.74
TUSIMPLE HOLDINGS INC A	10,463	188,083.76	17,159.32
TUTOR PERINI CORP	3,217	44,887.51	24,288.35
TWILIO INC A	121,047	15,645,667.59	5,926,461.12
TWIST BIOSCIENCE CORP	7,328	338,789.52	174,479.68
TWO HARBORS INVESTMENT CORP	6,481	202,359.02	102,205.37
TYLER TECHNOLOGIES INC	24,299	5,372,978.46	7,834,240.59
TYRA BIOSCIENCES INC	692	8,311.93	5,259.20
TYSON FOODS INC CL A	330,167	20,426,112.43	20,552,895.75
U HAUL HOLDING CO	5,421	218,220.68	326,289.99
U HAUL HOLDING CO NON VOTING	48,789	1,862,812.09	2,682,419.22
U.S. PHYSICAL THERAPY INC	1,029	75,185.26	83,379.87
UBER TECHNOLOGIES INC	1,811,018	60,804,816.67	44,786,475.14
UBIQUITI INC	2,804	231,198.46	766,978.12
UDEMY INC	5,607	68,113.06	59,153.85
UDR INC	246,191	10,227,568.67	9,534,977.43
UFP INDUSTRIES INC	23,802	1,828,197.33	1,886,308.50
UFP TECHNOLOGIES INC	572	28,024.19	67,433.08
UGI CORP	158,164	7,203,456.23	5,863,139.48
UIPATH INC CLASS A	226,380	4,964,060.64	2,877,289.80
ULTA BEAUTY INC	37,923	11,355,676.17	17,788,541.61
ULTRA CLEAN HOLDINGS INC	93,374	3,118,054.25	3,095,348.10
ULTRAGENYX PHARMACEUTICAL IN	67,030	4,577,544.39	3,105,499.90
UMB FINANCIAL CORP	3,387	240,098.88	282,882.24
UMH PROPERTIES INC	3,538	66,198.74	56,961.80
UMPQUA HOLDINGS CORP	128,542	2,675,898.46	2,294,474.70
UNDER ARMOUR INC CLASS A	108,658	2,206,506.64	1,103,965.28
UNDER ARMOUR INC CLASS C	130,387	2,633,312.12	1,163,052.04
UNIFI INC	1,159	19,690.68	9,978.99
UNIFIRST CORP/MA	7,808	1,415,197.49	1,506,865.92
UNION PACIFIC CORP	430,809	58,679,198.29	89,207,619.63
UNISYS CORP	4,980	170,876.47	25,447.80
UNITED AIRLINES HOLDINGS INC	230,955	13,555,075.51	8,707,003.50
UNITED BANKSHARES INC	10,257	312,823.38	415,305.93
UNITED COMMUNITY BANKS/GA	154,771	3,993,582.16	5,231,259.80
UNITED FIRE GROUP INC	1,828	49,099.46	50,014.08
UNITED NATURAL FOODS INC	60,146	2,113,518.76	2,328,251.66
UNITED PARCEL SERVICE CL B	538,442	71,201,717.80	93,602,757.28
UNITED RENTALS INC	42,244	5,488,059.74	15,014,362.48
UNITED STATES LIME + MINERAL	162	18,136.87	22,803.12
UNITED STATES STEEL CORP	149,661	3,526,942.23	3,749,008.05
UNITED THERAPEUTICS CORP	28,198	3,622,881.76	7,841,581.82
UNITEDHEALTH GROUP INC	682,480	170,023,303.54	361,837,246.40
UNITI GROUP INC	74,746	1,002,007.58	413,345.38
UNITIL CORP	21,850	1,019,301.86	1,122,216.00
UNITY BANCORP INC	12,614	343,111.54	344,740.62
UNITY SOFTWARE INC	187,015	17,642,422.23	5,346,758.85
UNIVAR SOLUTIONS INC	101,359	2,518,205.18	3,223,216.20

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNIVERSAL CORP/VA	1,951	103,357.16	103,032.31
UNIVERSAL DISPLAY CORP	30,338	3,348,039.67	3,277,717.52
UNIVERSAL ELECTRONICS INC	69,144	2,515,673.97	1,438,886.64
UNIVERSAL HEALTH RLTY INCOME	1,078	55,474.57	51,452.94
UNIVERSAL HEALTH SERVICES B	49,071	6,036,990.26	6,913,613.19
UNIVERSAL INSURANCE HOLDINGS	46,831	720,383.34	495,940.29
UNIVERSAL LOGISTICS HOLDINGS	20,344	450,313.79	680,303.36
UNIVERSAL TECHNICAL INSTITUT	3,049	21,434.81	20,489.28
UNIVEST FINANCIAL CORP	36,178	936,103.10	945,331.14
UNUM GROUP	154,380	5,351,084.93	6,334,211.40
UPLAND SOFTWARE INC	154,612	2,587,556.56	1,102,383.56
UPSTART HOLDINGS INC	45,066	6,978,295.58	595,772.52
UPWORK INC	9,080	212,650.33	94,795.20
UR ENERGY INC	20,572	26,774.63	23,657.80
URANIUM ENERGY CORP	28,689	72,996.33	111,313.32
URBAN EDGE PROPERTIES	9,044	156,192.18	127,429.96
URBAN ONE INC	1,184	6,140.99	4,984.30
URBAN OUTFITTERS INC	115,032	2,993,439.51	2,743,513.20
URSTADT BIDDLE CLASS A	42,933	651,489.06	813,580.35
US BANCORP	1,268,288	60,735,062.20	55,310,039.68
US CELLULAR CORP	31,384	1,178,023.63	654,356.40
US FOODS HOLDING CORP	127,582	3,971,832.13	4,340,339.64
US SILICA HOLDINGS INC	6,270	120,219.66	78,375.00
USANA HEALTH SCIENCES INC	919	69,553.47	48,890.80
USCB FINANCIAL HOLDINGS INC	531	6,312.54	6,478.20
USERTESTING INC	4,263	24,540.57	32,015.13
UTAH MEDICAL PRODUCTS INC	228	18,852.88	22,920.84
UTZ BRANDS INC	69,987	1,190,799.23	1,109,993.82
UWM HOLDINGS CORP	51,722	366,646.95	171,199.82
V2X INC	11,110	288,043.19	458,731.90
VAALCO ENERGY INC	10,283	67,055.87	46,890.48
VACASA INC CL A	8,660	29,848.00	10,911.60
VAIL RESORTS INC	37,128	6,974,204.23	8,849,458.80
VALARIS LTD	5,006	220,127.31	338,505.72
VALERO ENERGY CORP	329,144	23,767,291.22	41,755,207.84
VALHI INC	9,866	261,578.80	217,052.00
VALLEY NATIONAL BANCORP	55,409	639,952.25	626,675.79
VALMONT INDUSTRIES	21,741	4,372,014.18	7,189,096.47
VALUE LINE INC	59	3,135.85	3,001.92
VALVOLINE INC	146,325	3,435,614.04	4,777,511.25
VANDA PHARMACEUTICALS INC	15,491	210,679.51	114,478.49
VAREX IMAGING CORP	17,735	376,901.29	360,020.50
VARONIS SYSTEMS INC	8,266	238,060.13	197,888.04
VAXART INC	9,128	62,344.77	8,771.09
VAXCYTE INC	40,956	1,103,941.48	1,963,840.20
VBI VACCINES INC	14,453	22,229.88	5,652.57
VECTOR GROUP LTD	11,100	103,414.57	131,646.00
VEECO INSTRUMENTS INC	3,993	83,321.05	74,189.94
VEEVA SYSTEMS INC CLASS A	197,626	33,268,647.28	31,892,883.88
VELO3D INC	4,887	14,415.93	8,747.73
VELOCITY FINANCIAL INC	486	6,084.59	4,689.90
VELODYNE LIDAR INC	11,618	54,331.90	8,582.22

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VENTAS INC	302,869	17,875,872.98	13,644,248.45
VENTYX BIOSCIENCES INC	2,045	32,434.73	67,055.55
VERA THERAPEUTICS INC	1,186	26,102.05	22,949.10
VERACYTE INC	144,239	3,660,146.89	3,422,791.47
VERICEL CORP	3,648	70,740.81	96,088.32
VERINT SYSTEMS INC	27,555	1,317,542.26	999,695.40
VERIS RESIDENTIAL INC	6,657	146,258.88	106,046.01
VERISIGN INC	62,884	7,905,132.42	12,918,888.96
VERISK ANALYTICS INC	93,559	9,996,434.41	16,505,678.78
VERITEX HOLDINGS INC	97,494	2,538,720.83	2,737,631.52
VERITIV CORP	1,018	60,833.65	123,900.78
VERITONE INC	2,321	36,649.09	12,301.30
VERIZON COMMUNICATIONS INC	3,380,246	169,765,896.67	133,181,692.40
VERRA MOBILITY CORP	206,332	2,341,676.94	2,853,571.56
VERTEX ENERGY INC	4,361	52,366.89	27,038.20
VERTEX INC CLASS A	22,672	343,462.74	328,970.72
VERTEX PHARMACEUTICALS INC	179,061	26,950,123.16	51,709,235.58
VERTIV HOLDINGS CO	625,457	8,666,809.66	8,543,742.62
VERU INC	5,236	39,718.81	27,646.08
VERVE THERAPEUTICS INC	43,398	1,010,638.46	839,751.30
VF CORP	212,068	12,155,370.57	5,855,197.48
VIA RENEWABLES INC	1,249	13,417.47	6,382.39
VIAD CORP	65,003	2,721,489.98	1,585,423.17
VIANT TECHNOLOGY INC A	1,033	33,992.90	4,152.66
VIASAT INC	43,179	3,160,892.18	1,366,615.35
VIATRIS INC	811,542	11,887,891.44	9,032,462.46
VIAVI SOLUTIONS INC	93,541	1,373,641.76	983,115.91
VICARIOUS SURGICAL INC	2,867	10,335.95	5,791.34
VICI PROPERTIES INC	880,346	22,637,888.07	28,523,210.40
VICOR CORP	1,692	107,014.17	90,945.00
VICTORIA S SECRET + CO	129,611	3,750,239.47	4,637,481.58
VICTORY CAPITAL HOLDING A	12,683	344,657.34	340,284.89
VIEW INC	7,784	39,543.45	7,510.78
VIEWRAY INC	11,097	57,169.35	49,714.56
VILLAGE SUPER MARKET CLASS A	17,297	392,475.43	402,847.13
VIMEO INC	11,080	77,337.63	38,004.40
VINCO VENTURES INC	16,438	25,259.70	7,627.24
VINTAGE WINE ESTATES INC	2,564	22,842.22	8,358.64
VIR BIOTECHNOLOGY INC	20,634	550,784.16	522,246.54
VIRGIN GALACTIC HOLDINGS INC	19,088	236,840.66	66,426.24
VIRIDIAN THERAPEUTICS INC	2,912	44,964.48	85,059.52
VIRTU FINANCIAL INC CLASS A	66,394	1,580,275.56	1,355,101.54
VIRTUS INVESTMENT PARTNERS	547	85,983.27	104,717.68
VISA INC CLASS A SHARES	1,223,170	149,794,105.66	254,125,799.20
VISHAY INTERTECHNOLOGY INC	121,307	2,174,059.78	2,616,591.99
VISHAY PRECISION GROUP	1,019	29,408.81	39,384.35
VISTA OUTDOOR INC	4,345	119,072.36	105,887.65
VISTAGEN THERAPEUTICS INC	17,332	38,085.88	1,785.20
VISTEON CORP	18,566	2,360,826.21	2,428,989.78
VISTRA CORP	599,649	13,715,095.71	13,911,856.80
VITA COCO CO INC/THE	2,319	25,064.79	32,048.58
VITAL FARMS INC	2,595	56,875.70	38,717.40

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VIVID SEATS INC CLASS A	1,284	10,462.04	9,373.20
VIVINT SMART HOME INC	7,050	86,619.85	83,895.00
VIZIO HOLDING CORP A	5,225	43,512.67	38,717.25
VMWARE INC CLASS A W/I	143,072	12,251,699.23	17,563,518.72
VOLTA INC	12,819	22,175.18	4,555.87
VONTIER CORP	96,137	2,484,973.00	1,858,328.21
VORNADO REALTY TRUST	109,283	7,131,055.28	2,274,179.23
VOYA FINANCIAL INC	178,214	9,336,240.38	10,958,378.86
VSE CORP	53,783	1,896,158.38	2,521,347.04
VULCAN MATERIALS CO	78,426	9,051,357.91	13,733,176.86
VUZIX CORP	4,346	58,091.79	15,819.44
W+T OFFSHORE INC	8,724	76,319.44	48,679.92
WABASH NATIONAL CORP	205,328	2,597,119.24	4,640,412.80
WABTEC CORP	115,184	9,192,529.10	11,496,515.04
WALGREENS BOOTS ALLIANCE INC	466,937	33,231,237.06	17,444,766.32
WALKER + DUNLOP INC	13,947	873,036.20	1,094,560.56
WALMART INC	930,175	88,012,473.56	131,889,513.25
WALT DISNEY CO/THE	1,140,204	118,601,349.30	99,060,923.52
WARBY PARKER INC CLASS A	6,562	90,483.21	88,521.38
WARNER BROS DISCOVERY INC	1,596,395	45,986,008.40	15,133,824.60
WARNER MUSIC GROUP CORP CL A	134,937	3,610,490.31	4,725,493.74
WARRIOR MET COAL INC	39,574	1,379,850.87	1,370,843.36
WASHINGTON FEDERAL INC	67,792	2,151,445.92	2,274,421.60
WASHINGTON TRUST BANCORP	1,272	54,877.81	60,012.96
WASTE MANAGEMENT INC	248,795	21,358,827.77	39,030,959.60
WATERS CORP	35,531	6,388,519.84	12,172,209.98
WATERSTONE FINANCIAL INC	1,816	33,824.45	31,307.84
WATSCO INC	19,877	3,253,078.44	4,957,323.80
WATTS WATER TECHNOLOGIES A	2,101	213,443.19	307,229.23
WAYFAIR INC CLASS A	47,791	5,797,422.69	1,571,845.99
WD 40 CO	1,036	158,868.68	167,013.56
WEATHERFORD INTERNATIONAL PL	5,677	127,222.06	289,072.84
WEAVE COMMUNICATIONS INC	1,566	9,768.39	7,172.28
WEBER INC CLASS A	1,810	22,629.02	14,570.50
WEBSTER FINANCIAL CORP	102,633	5,051,469.36	4,858,646.22
WEC ENERGY GROUP INC	189,761	13,209,964.29	17,791,991.36
WEIS MARKETS INC	1,348	73,438.63	110,926.92
WEJO GROUP LTD	1,138	1,422.32	547.38
WELLS FARGO + CO	3,042,578	140,507,807.48	125,628,045.62
WELLTOWER INC	302,761	21,879,450.82	19,845,983.55
WENDY S CO/THE	104,621	1,601,032.84	2,367,573.23
WERNER ENTERPRISES INC	4,837	185,317.96	194,737.62
WESBANCO INC	4,644	162,463.27	171,735.12
WESCO INTERNATIONAL INC	34,339	3,878,044.24	4,299,242.80
WEST BANCORPORATION	1,364	33,333.08	34,850.20
WEST PHARMACEUTICAL SERVICES	47,292	6,688,839.38	11,130,172.20
WESTAMERICA BANCORPORATION	1,870	95,558.40	110,348.70
WESTERN ALLIANCE BANCORP	153,464	9,534,074.18	9,140,315.84
WESTERN DIGITAL CORP	186,668	10,932,699.74	5,889,375.40
WESTERN UNION CO	289,003	5,586,585.33	3,979,571.31
WESTLAKE CORP	19,296	1,191,883.67	1,978,611.84
WESTROCK CO	190,027	8,326,257.43	6,681,349.32

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WEWORK INC CL A	77,942	483,084.52	111,457.06
WEX INC	46,739	6,966,546.76	7,648,837.35
WEYCO GROUP INC	306	8,561.63	6,474.96
WEYERHAEUSER CO	464,711	14,505,108.78	14,406,041.00
WHEELS UP EXPERIENCE INC	11,744	27,532.67	12,096.32
WHIRLPOOL CORP	67,086	9,049,767.98	9,489,985.56
WHITE MOUNTAINS INSURANCE GP	1,646	1,587,985.88	2,327,987.18
WHITESTONE REIT	3,799	45,970.94	36,622.36
WHOLE EARTH BRANDS INC	3,009	33,030.05	12,246.63
WIDEOPENWEST INC	4,154	57,886.74	37,842.94
WILEY (JOHN) + SONS CLASS A	33,048	1,861,779.76	1,323,902.88
WILLDAN GROUP INC	56,166	1,981,678.44	1,002,563.10
WILLIAMS COS INC	770,906	21,754,616.51	25,362,807.40
WILLIAMS SONOMA INC	46,607	2,743,680.04	5,356,076.44
WILLIS TOWERS WATSON PLC	90,125	15,116,252.64	22,042,772.50
WILLSCOT MOBILE MINI HOLDING	204,447	6,765,801.19	9,234,870.99
WINGSTOP INC	40,479	4,039,532.90	5,570,719.98
WINMARK CORP	209	38,353.02	49,288.47
WINNEBAGO INDUSTRIES	66,531	2,978,972.92	3,506,183.70
WINTRUST FINANCIAL CORP	38,228	3,192,911.85	3,231,030.56
WISDOMTREE INC	436,309	2,783,847.44	2,377,884.05
WIX.COM LTD	76,784	12,758,420.24	5,899,314.72
WM TECHNOLOGY INC	5,669	24,705.50	5,725.69
WOLFSPEED INC	78,859	5,060,485.57	5,444,425.36
WOLVERINE WORLD WIDE INC	5,994	130,667.17	65,514.42
WOODWARD INC	37,373	4,084,718.82	3,610,605.53
WORKDAY INC CLASS A	192,862	32,162,064.01	32,271,598.46
WORKHORSE GROUP INC	10,761	107,994.08	16,356.72
WORKIVA INC	21,916	2,315,649.65	1,840,286.52
WORLD ACCEPTANCE CORP	309	43,154.34	20,375.46
WORLD FUEL SERVICES CORP	4,845	124,843.69	132,413.85
WORLD WRESTLING ENTERTAIN A	112,334	6,924,207.20	7,697,125.68
WORTHINGTON INDUSTRIES	2,543	94,896.01	126,412.53
WP CAREY INC	126,647	8,915,498.85	9,897,463.05
WR BERKLEY CORP	139,822	5,579,872.57	10,146,882.54
WSFS FINANCIAL CORP	4,746	163,817.27	215,183.64
WW GRAINGER INC	36,253	12,716,751.00	20,165,731.25
WW INTERNATIONAL INC	4,109	134,831.47	15,860.74
WYNDHAM HOTELS + RESORTS INC	59,029	3,020,480.48	4,209,357.99
WYNN RESORTS LTD	62,900	6,542,753.21	5,187,363.00
XCEL ENERGY INC	348,955	17,713,784.50	24,465,235.05
XENCOR INC	29,396	839,163.74	765,471.84
XENIA HOTELS + RESORTS INC	85,885	1,497,432.71	1,131,964.30
XERIS BIOPHARMA HOLDINGS INC	11,492	18,823.90	15,284.36
XEROX HOLDINGS CORP	96,340	2,437,430.23	1,406,564.00
XOMETRY INC A	30,457	1,748,867.79	981,629.11
XOS INC	2,492	5,377.73	1,103.71
XPEL INC	1,693	80,450.37	101,681.58
XPERI INC	3,158	141,590.11	27,190.38
XPO INC	119,235	3,358,978.40	3,969,333.15
XPONENTIAL FITNESS INC A	1,354	26,215.01	31,047.22
XYLEM INC	193,018	15,325,114.13	21,342,000.26

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Y MABS THERAPEUTICS INC	2,844	63,172.83	13,878.72
YELP INC	5,372	198,867.42	146,870.48
YETI HOLDINGS INC	106,890	6,570,455.46	4,415,625.90
YEXT INC	8,690	123,186.32	56,745.70
YORK WATER CO	1,046	34,766.66	47,049.08
YUM BRANDS INC	197,335	15,790,929.58	25,274,666.80
ZEBRA TECHNOLOGIES CORP CL A	30,697	4,898,590.36	7,871,017.77
ZENTALIS PHARMACEUTICALS INC	36,056	1,003,022.10	726,167.84
ZETA GLOBAL HOLDINGS CORP A	8,508	55,373.92	69,510.36
ZIFF DAVIS INC	107,549	7,648,450.05	8,507,125.90
ZILLOW GROUP INC A	36,658	1,636,208.58	1,144,096.18
ZILLOW GROUP INC C	197,090	8,585,511.44	6,348,268.90
ZIMMER BIOMET HOLDINGS INC	146,623	17,034,345.01	18,694,432.50
ZIMVIE INC	1,623	26,669.94	15,158.82
ZIONS BANCORP NA	125,168	5,656,774.88	6,153,258.88
ZIPRECRUITER INC A	163,619	3,165,828.45	2,686,623.98
ZOETIS INC	364,019	34,921,195.17	53,346,984.45
ZOOM VIDEO COMMUNICATIONS A	184,967	45,704,887.15	12,529,664.58
ZOOMINFO TECHNOLOGIES INC	207,922	7,678,270.22	6,260,531.42
ZSCALER INC	60,034	6,964,683.34	6,717,804.60
ZUMIEZ INC	1,396	42,212.78	30,349.04
ZUORA INC CLASS A	9,052	129,528.23	57,570.72
ZURN ELKAY WATER SOLUTIONS C	128,861	3,200,219.32	2,725,410.15
ZYNEX INC	1,686	20,694.12	23,452.26

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total International Equity Securities	**1,790,062,136**	**11,681,257,053**	**12,757,612,355**
360 DIGITECH INC	17,100	416,749.35	348,156.00
360 SECURITY TECHNOLOGY IN A	49,800	105,997.14	46,850.70
37 INTERACTIVE ENTERTAINME A	24,600	76,501.25	64,050.52
3I GROUP PLC	1,204,870	11,623,579.96	19,442,877.93
3PEAK INC A	1,191	51,550.17	47,184.62
3SBIO INC	249,800	297,203.91	265,644.24
888 HOLDINGS PLC	618	2,652.60	647.50
A.G. BARR PLC	30,352	238,011.89	194,600.61
AAC TECHNOLOGIES HOLDINGS IN	118,000	784,719.32	269,716.01
ABACUS FUND SP	3,400	3,416,957.21	3,624,914.40
ABB LTD REG	712,339	14,701,957.32	21,604,228.64
ABC ARBITRAGE	4,109	33,913.20	28,285.37
ABC MART INC	11,600	492,925.93	656,728.18
ABN AMRO BANK NV CVA	329,313	6,760,087.76	4,542,609.44
ABOITIZ EQUITY VENTURES INC	256,790	338,059.09	265,879.20
ABRDN PLC	920,781	4,309,735.80	2,096,147.88
ABSA GROUP LTD	429,542	4,734,230.47	4,894,986.41
ABU DHABI COMMERCIAL BANK	3,492,328	7,492,345.25	8,558,112.54
ABU DHABI ISLAMIC BANK	217,922	363,073.86	540,555.03
ABU DHABI NATIONAL OIL CO FO	478,080	569,860.75	574,063.09
ACADIAN TIMBER CORP	2,900	37,914.03	32,029.60
ACCELLERON INDUSTRIES AG	2,665	45,963.50	55,146.38
ACCIONA SA	10,362	1,975,343.94	1,901,014.53
ACCOR SA	70,517	2,640,713.96	1,757,303.14
ACCTON TECHNOLOGY CORP	221,900	1,178,796.55	1,693,011.34
ACEN CORP	1,343,335	277,676.03	183,683.33
ACER INC	440,458	270,284.90	337,485.51
ACERINOX SA	60,701	529,739.58	598,725.53
ACHILLES CORP	2,300	24,804.29	21,649.93
ACS ACTIVIDADES CONS Y SERV	96,200	2,982,113.77	2,748,459.96
ADECCO GROUP AG REG	108,582	5,875,544.70	3,574,802.98
ADEVINTA ASA	114,101	1,991,439.68	759,823.94
ADIDAS AG	126,213	22,663,160.97	17,168,959.45
ADMIRAL GROUP PLC	212,406	4,907,833.72	5,460,104.87
ADP	12,131	1,476,541.28	1,620,939.86
ADVANCED INFO SERVICE FOR RG	143,632	740,975.43	808,668.69
ADVANCED INFO SERVICE NVDR	24,900	163,505.25	140,190.56
ADVANCED MICRO FABRICATION A	6,242	142,862.68	88,004.15
ADVANTAGE ENERGY LTD	343,800	1,538,429.17	2,402,882.76
ADVANTECH CO LTD	64,374	488,749.13	693,263.29
ADVANTEST CORP	118,900	5,119,705.23	7,641,608.25
ADYEN NV	14,596	20,791,430.21	20,070,146.47
AECC AERO ENGINE CONTROL A	15,500	28,497.56	57,168.75
AECC AVIATION POWER CO A	27,700	238,349.52	168,470.45
AEGON NV	995,106	6,976,889.20	5,031,881.11
AENA SME SA	30,986	4,081,308.16	3,879,086.82
AEON CO LTD	267,900	4,160,720.16	5,650,579.41
AEON DELIGHT CO LTD	7,900	246,776.30	181,416.50
AERCAP HOLDINGS NV	55,400	2,961,230.01	3,230,928.00
AFREN PLC	957	2,446.39	20.55
AFRICAN RAINBOW MINERALS LTD	16,371	278,636.36	277,099.50

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AG GROWTH INTERNATIONAL INC	1,600	48,865.16	51,190.08
AGC INC	113,900	4,262,113.45	3,793,933.07
AGEAS	116,935	6,877,809.00	5,169,167.27
AGILITY	242,614	407,837.19	570,763.21
AGNICO EAGLE MINES LTD	207,403	8,910,106.11	10,770,046.92
AGRICULTURAL BANK OF CHINA A	768,900	389,532.07	321,863.57
AGRICULTURAL BANK OF CHINA H	4,829,000	2,074,341.52	1,658,142.59
AIA GROUP LTD	9,155,021	69,882,595.25	101,814,338.68
AIB GROUP PLC	439,821	1,408,904.16	1,697,345.90
AIER EYE HOSPITAL GROUP CO A	68,409	157,493.37	305,747.89
AIPHONE CO LTD	1,600	33,764.32	22,372.96
AIR CANADA	148,222	3,412,349.61	2,121,129.62
AIR CHINA LTD A	42,600	47,215.47	64,956.77
AIR CHINA LTD H	342,000	272,233.45	304,537.51
AIR LIQUIDE SA	255,611	25,208,024.56	36,118,815.18
AIR WATER INC	93,400	1,436,427.35	1,086,581.53
AIRBUS SE	316,022	25,305,525.92	37,444,196.12
AIRPORTS OF THAILAND PC NVDR	68,829	138,141.98	149,045.04
AIRPORTS OF THAILAND PCL FOR	581,883	830,755.66	1,260,032.48
AIRTAC INTERNATIONAL GROUP	239,986	8,622,714.47	7,269,345.41
AISIN CORP	83,600	2,835,497.72	2,236,598.59
AIT CORP	2,500	25,110.09	26,526.20
AJINOMOTO CO INC	188,100	3,097,833.18	5,746,569.40
AJIS CO LTD	1,600	24,166.21	26,617.15
AKATSUKI INC	700	34,184.58	11,735.19
AKBANK T.A.S.	5,367,501	7,506,736.71	5,605,632.87
AKER BP ASA	225,696	7,229,838.47	6,967,227.04
AKZO NOBEL N.V.	74,208	5,341,230.09	4,954,655.21
ALARIS EQUITY PARTNERS INCOM	17,789	250,352.85	210,587.52
ALCON INC	205,521	9,374,964.77	14,034,605.25
ALDAR PROPERTIES PJSC	607,050	450,223.35	732,231.90
ALFA LAVAL AB	128,978	2,182,379.56	3,727,172.68
ALFA S.A.B. A	408,400	286,617.97	260,499.15
ALFRESA HOLDINGS CORP	41,000	481,717.75	520,792.75
ALGONQUIN POWER + UTILITIES	276,081	3,826,349.32	1,797,139.69
ALIBABA GROUP HOLDING LTD	5,943,644	107,070,314.45	65,681,304.16
ALIBABA GROUP HOLDING SP ADR	177,462	22,991,370.36	15,632,627.58
ALIBABA HEALTH INFORMATION T	709,800	602,761.84	604,766.21
ALIMENTATION COUCHE TARD INC	632,968	17,660,923.48	27,795,561.46
ALLEGRO.EU SA	51,944	935,376.60	297,601.08
ALLEIMA AB	42,339	98,114.90	156,117.32
ALLIANZ SE REG	216,003	35,805,831.07	46,313,296.12
ALPHA SERVICES AND HOLDINGS	319,782	442,884.45	341,287.19
ALPS ALPINE CO LTD	19,100	176,013.69	173,274.47
ALPS LOGISTICS CO LTD	3,600	27,348.06	31,240.29
ALS LTD	68,397	320,488.71	567,269.30
ALSTOM	131,794	4,736,858.54	3,209,794.66
ALTAGAS LTD	113,586	2,632,831.36	1,959,954.74
ALTEN SA	8,897	960,699.05	1,109,053.27
ALTIUS MINERALS CORPORATION	6,400	85,627.69	104,907.19
ALUMINUM CORP OF CHINA LTD A	143,000	83,314.80	91,950.17
ALUMINUM CORP OF CHINA LTD H	618,000	306,343.65	262,879.33

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AMADEUS FIRE AG	338	54,063.64	41,700.43
AMADEUS IT GROUP SA	313,098	18,049,058.92	16,223,161.77
AMBEV SA	7,126,990	21,202,424.29	19,600,150.54
AMERICA MOVIL SAB DE C SER L	3,383,855	2,758,937.66	3,056,144.30
AMERICA MOVIL SPN ADR CL L	133,903	1,660,897.03	2,437,034.60
AMERICANA RESTAURANTS INTERN	1,958,491	1,577,718.49	1,583,793.25
AMERICANAS SA	977,770	4,945,293.01	1,787,107.43
AMERIGO RESOURCES LTD	61,000	62,178.10	59,426.55
AMLOGIC SHANGHAI INC A	4,380	70,281.70	44,425.65
AMMB HOLDINGS BHD	333,800	362,119.67	313,718.96
AMOREPACIFIC CORP	4,236	823,281.38	460,616.84
AMP LTD	303,477	291,906.04	270,630.86
AMPLIFON SPA	73,677	2,584,330.97	2,187,535.10
AMPOL LTD	110,660	2,287,034.16	2,122,246.58
AMUNDI SA	24,875	1,944,928.72	1,407,035.10
ANA HOLDINGS INC	64,600	1,854,506.88	1,370,874.23
ANEKA TAMBANG TBK	1,354,200	257,553.69	172,673.00
ANGEL YEAST CO LTD A	4,900	49,912.44	31,873.93
ANGLO AMERICAN PLATINUM LTD	77,694	6,690,500.03	6,506,296.02
ANGLO AMERICAN PLC	1,284,883	39,887,109.22	50,039,698.51
ANGLOGOLD ASHANTI LTD	63,085	1,159,003.17	1,220,656.75
ANGLOGOLD ASHANTI SPON ADR	69,571	698,492.84	1,351,068.82
ANHEUSER BUSCH INBEV SA/NV	382,472	27,402,218.84	22,969,023.54
ANHUI CONCH CEMENT CO LTD A	27,200	204,447.69	107,130.05
ANHUI CONCH CEMENT CO LTD H	206,500	846,704.33	722,291.62
ANHUI GUJING DISTILLERY CO A	3,484	55,953.46	133,762.91
ANHUI GUJING DISTILLERY CO B	19,100	227,478.35	305,895.62
ANHUI HONGLU STEEL CONSTRU A	4,420	29,093.42	18,623.04
ANHUI KOUZI DISTILLERY CO A	6,600	50,799.17	54,752.36
ANHUI YINGJIA DISTILLERY C A	5,300	56,589.69	47,863.69
ANJOY FOODS GROUP CO LTD A	1,600	59,977.88	37,258.22
ANRITSU CORP	16,900	183,686.30	164,203.27
ANTA SPORTS PRODUCTS LTD	394,800	3,876,085.23	5,174,669.92
ANTIN INFRASTRUCTURE PARTNER	29,948	989,684.03	648,828.37
ANTOFAGASTA PLC	981,999	18,888,557.17	18,256,172.75
ANZ GROUP HOLDINGS LTD	1,675,408	31,041,897.01	26,881,970.21
AP MOLLER MAERSK A/S A	1,267	2,083,207.35	2,794,806.15
AP MOLLER MAERSK A/S B	5,302	9,185,316.96	11,885,623.25
APA GROUP	486,277	3,026,033.90	3,548,311.76
APELOA PHARMACEUTICAL CO A	15,900	69,889.00	49,266.51
ARC RESOURCES LTD	454,477	6,629,471.78	6,121,410.57
ARCA CONTINENTAL SAB DE CV	64,094	354,734.43	519,797.09
ARCELORMITTAL	434,628	11,053,917.92	11,399,274.17
ARGENX SE	23,164	6,268,019.09	8,610,591.81
ARGENX SE ADR	6,380	2,388,165.43	2,416,935.40
ARGO GRAPHICS INC	1,500	38,107.12	42,290.35
ARIAKE JAPAN CO LTD	1,800	60,203.82	59,547.54
ARISTOCRAT LEISURE LTD	364,142	6,464,408.76	7,536,697.30
ARITZIA INC SUBORDINATE VOTI	12,996	429,739.72	454,157.42
ARKEMA	48,002	4,469,872.21	4,297,181.77
AROUNDTOWN SA	413,559	3,329,744.88	963,512.13
ASAHI CO LTD	8,900	86,848.03	92,544.62

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ASAHI GROUP HOLDINGS LTD	299,900	10,468,174.96	9,362,144.08
ASAHI INTECC CO LTD	87,000	2,048,054.31	1,426,867.26
ASAHI KASEI CORP	512,600	4,181,021.33	3,657,293.87
ASAHI NET INC	5,200	37,343.95	22,503.32
ASAHI YUKIZAI CORP	6,900	107,134.37	146,476.94
ASCENDIS PHARMA A/S ADR	23,253	2,652,707.81	2,839,888.89
ASE TECHNOLOGY HOLDING ADR	646,344	4,854,617.74	4,052,576.88
ASE TECHNOLOGY HOLDING CO LT	493,378	1,117,366.13	1,507,318.71
ASELSAN ELEKTRONIK SANAYI	100,972	285,353.84	335,233.84
ASHTEAD GROUP PLC	182,024	4,479,444.06	10,334,758.53
ASIA CEMENT CORP	315,400	356,887.25	420,731.73
ASM INTERNATIONAL NV	19,185	5,412,665.59	4,824,976.68
ASML HOLDING NV	279,268	73,483,093.57	150,156,905.32
ASML HOLDING NV NY REG SHS	8,700	4,177,727.43	4,753,680.00
ASMPT LTD	36,100	497,700.60	257,396.27
ASPEN PHARMACARE HOLDINGS LT	58,222	946,477.59	466,494.58
ASSA ABLOY AB B	1,222,952	24,743,376.94	26,255,997.15
ASSET WORLD CORP PCL NVDR	1,080,400	163,084.87	196,521.44
ASSICURAZIONI GENERALI	457,794	8,134,274.87	8,117,763.85
ASSOCIATED BRITISH FOODS PLC	208,911	4,916,249.34	3,960,474.33
ASTELLAS PHARMA INC	756,600	8,799,971.42	11,505,687.22
ASTRA INTERNATIONAL TBK PT	14,414,100	7,640,944.91	5,277,685.56
ASTRAZENECA PLC	792,889	66,580,868.81	106,993,528.41
ASTRAZENECA PLC SPONS ADR	34,940	2,151,495.20	2,368,932.00
ASUSTEK COMPUTER INC	107,000	943,174.44	934,733.45
ASX LTD	82,679	2,837,032.20	3,813,797.36
ASYMCHEM LABORATORIES TIAN A	3,500	124,417.06	74,514.15
ATACADAO SA	325,371	1,453,737.97	910,835.44
ATCO LTD CLASS I	75,968	2,581,025.89	2,376,120.03
ATHABASCA OIL CORP	387,500	570,426.98	689,232.07
ATS CORP	5,014	157,841.56	155,754.28
AUCKLAND INTL AIRPORT LTD	505,951	1,689,664.67	2,499,111.29
AUO CORP	977,600	526,289.01	477,103.02
AURIZON HOLDINGS LTD	1,770,787	5,691,480.22	4,479,204.87
AUTO TRADER GROUP PLC	531,944	2,935,922.05	3,299,198.95
AUTOHOME INC ADR	11,617	639,624.59	355,480.20
AVAL DATA CORP	200	4,121.73	5,941.87
AVARY HOLDING SHENZHEN CO A	19,800	93,517.60	78,155.27
AVEVA GROUP PLC	58,671	2,444,632.84	2,267,586.68
AVI LTD	320,346	1,404,246.61	1,415,998.98
AVIVA PLC	1,155,179	9,377,826.72	6,152,995.23
AXA SA	1,209,757	27,560,118.11	33,639,938.44
AXIAL RETAILING INC	1,000	25,088.68	25,692.52
AXIATA GROUP BERHAD	379,426	421,785.66	266,158.08
AYALA CORPORATION	36,275	553,708.27	452,400.07
AYALA LAND INC	1,065,400	779,486.43	588,835.31
AZBIL CORP	46,400	2,097,533.33	1,169,275.08
AZIMUT HOLDING SPA	12,162	301,827.01	271,669.07
AZRIELI GROUP LTD	17,385	804,247.48	1,150,952.53
B GRIMM POWER PCL NVDR	141,557	181,823.02	162,462.56
B3 SA BRASIL BOLSA BALCAO	4,476,713	11,090,209.85	11,200,791.47
BACHEM HOLDING AG	13,174	1,743,014.74	1,136,990.81

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BAE SYSTEMS PLC	2,511,595	17,743,988.82	25,861,460.99
BAIDU INC SPON ADR	298,200	45,237,176.73	34,108,116.00
BAIDU INC CLASS A	740,762	13,183,233.32	10,601,363.93
BALOISE HOLDING AG REG	25,810	3,422,415.71	3,980,854.95
BANCA TRANSILVANIA SA	747,876	2,847,260.38	3,213,444.62
BANCO BILBAO VIZCAYA ARGENTA	2,643,629	19,448,141.23	15,895,834.08
BANCO BRADESCO ADR	2,411,255	10,714,244.97	6,944,414.40
BANCO BRADESCO S.A.	221,179	1,315,495.44	564,284.51
BANCO BRADESCO SA PREF	801,459	4,476,433.17	2,299,749.77
BANCO BTG PACTUAL SA UNIT	988,964	4,391,388.77	4,484,265.01
BANCO DE CHILE	6,238,067	727,313.82	644,345.20
BANCO DE CREDITO E INVERSION	6,517	273,488.92	186,571.55
BANCO DEL BAJIO SA	117,900	392,110.69	371,355.73
BANCO DO BRASIL S.A.	124,650	1,297,419.22	819,943.08
BANCO SANTANDER BRASIL UNIT	50,165	440,236.44	267,844.38
BANCO SANTANDER BRASIL ADS	196,264	1,758,902.50	1,057,862.96
BANCO SANTANDER CHILE	8,824,492	560,297.10	351,653.86
BANCO SANTANDER CHILE ADR	44,265	924,949.66	701,157.60
BANCO SANTANDER MEXICO ADR	589,434	4,683,227.26	3,554,287.02
BANCO SANTANDER SA	7,356,940	40,426,288.79	22,004,363.29
BANCOLOMBIA S.A. SPONS ADR	134,349	5,111,704.81	3,834,320.46
BANCOLOMBIA SA	40,342	448,202.94	353,593.66
BANCOLOMBIA SA PREF	67,672	714,284.16	468,230.45
BANDAI NAMCO HOLDINGS INC	81,800	2,573,427.49	5,154,308.23
BANGKOK BANK PCL FOREIGN REG	1,077,156	4,893,384.12	4,665,032.48
BANGKOK BANK PUBLIC CO NVDR	699,044	3,123,074.30	2,987,108.76
BANGKOK DUSIT MED SERVI NVDR	836,675	662,951.52	700,550.74
BANGKOK DUSIT MED SERVICE F	682,900	455,218.31	576,723.69
BANGKOK EXPRESSWAY AND M FOR	649,075	170,527.66	183,656.27
BANGKOK EXPRESSWAY NVDR	213,300	55,833.93	60,353.40
BANK CENTRAL ASIA TBK PT	34,438,300	12,770,450.30	18,914,242.18
BANK HAPOALIM BM	925,060	6,682,846.31	8,315,970.87
BANK JAGO TBK PT	636,300	697,691.48	152,049.85
BANK LEUMI LE ISRAEL	1,232,352	6,436,809.18	10,236,711.67
BANK MANDIRI PERSERO TBK PT	22,460,700	10,169,798.47	14,319,733.27
BANK NEGARA INDONESIA PERSER	6,028,200	3,427,176.86	3,572,194.96
BANK OF BEIJING CO LTD A	244,000	185,020.42	151,278.10
BANK OF CHANGSHA CO LTD A	45,000	51,501.34	43,759.08
BANK OF CHENGDU CO LTD A	37,100	81,085.47	81,653.41
BANK OF CHINA LTD A	272,000	132,134.29	123,641.70
BANK OF CHINA LTD H	12,236,000	5,380,813.16	4,452,333.46
BANK OF COMMUNICATIONS CO A	401,000	294,471.65	273,420.89
BANK OF COMMUNICATIONS CO H	1,484,000	1,147,474.86	853,709.50
BANK OF EAST ASIA LTD	74,400	107,165.13	90,176.62
BANK OF HANGZHOU CO LTD A	59,500	141,717.01	111,952.47
BANK OF IRELAND GROUP PLC	1,129,073	7,612,888.11	10,724,523.37
BANK OF JIANGSU CO LTD A	168,460	167,766.90	176,658.00
BANK OF MONTREAL	300,933	21,140,380.22	27,242,659.71
BANK OF NANJING CO LTD A	100,400	134,541.00	150,490.96
BANK OF NINGBO CO LTD A	588,350	2,510,164.59	2,746,372.47
BANK OF NOVA SCOTIA	569,918	29,785,315.40	27,903,878.46
BANK OF SHANGHAI CO LTD A	175,893	197,115.89	149,535.74

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BANK OF SUZHOU CO LTD A	53,700	58,103.07	60,098.39
BANK OF THE PHILIPPINE ISLAN	264,262	480,340.68	483,688.02
BANK PEKAO SA	26,532	861,530.09	523,230.09
BANK RAKYAT INDONESIA PERSER	46,244,807	10,501,320.69	14,674,761.31
BANQUE CANTONALE VAUDOIS REG	12,389	1,150,232.46	1,188,417.37
BAOSHAN IRON + STEEL CO A	223,400	240,009.06	179,640.38
BARCLAYS PLC	15,571,926	39,847,994.63	29,693,136.61
BARITO PACIFIC TBK PT	4,568,355	351,943.25	221,558.25
BARRATT DEVELOPMENTS PLC	677,243	4,966,871.26	3,232,554.60
BARRICK GOLD CORP	877,335	15,054,025.83	15,114,020.60
BARRY CALLEBAUT AG REG	2,113	3,838,400.28	4,177,126.02
BARWA REAL ESTATE CO	252,721	272,286.84	199,373.22
BASE RESOURCES LTD	283,677	39,662.90	43,284.50
BASF SE	409,148	26,573,865.47	20,256,797.02
BAWAG GROUP AG	48,200	2,969,203.15	2,561,783.08
BAYER AG REG	622,640	44,537,259.71	32,112,554.29
BAYERISCHE MOTOREN WERKE AG	199,001	15,328,725.56	17,708,554.83
BAYERISCHE MOTOREN WERKE PRF	24,255	1,656,928.01	2,059,242.22
BB SEGURIDADE PARTICIPACOES	1,305,572	6,404,579.76	8,335,779.55
BBM BRAZIL EQUITY FUND LLC	301	301,393.97	233,921.30
BBMG CORPORATION A	186,900	79,871.08	68,289.20
BCE INC	51,891	2,237,384.57	2,278,309.59
BDO UNIBANK INC	349,772	682,137.77	663,422.91
BEACH ENERGY LTD	770,984	911,463.25	833,934.27
BECHTLE AG	34,300	2,398,469.34	1,210,216.14
BEFESA SA	5,702	397,153.19	274,210.68
BEIERSDORF AG	41,292	3,331,329.57	4,724,182.59
BEIGENE LTD	92,300	1,782,498.15	1,587,026.18
BEIGENE LTD ADR	23,906	5,279,165.11	5,257,885.64
BEIJING CAPITAL INTL AIRPO H	310,000	270,898.40	226,791.97
BEIJING DABEINONG TECHNOLO A	43,300	45,541.05	55,435.36
BEIJING EASPRING MATERIAL A	8,300	108,340.40	67,338.92
BEIJING ENLIGHT MEDIA CO L A	13,700	20,190.01	17,066.62
BEIJING ENTERPRISES HLDGS	115,000	549,015.73	368,355.98
BEIJING ENTERPRISES WATER GR	724,000	369,566.51	185,523.29
BEIJING KINGSOFT OFFICE SO A	4,265	156,193.60	162,269.64
BEIJING NEW BUILDING MATER A	16,000	51,884.84	59,565.29
BEIJING ORIGINWATER TECHNO A	36,183	33,474.36	24,619.24
BEIJING SHIJI INFORMATION A	15,876	38,164.10	34,233.53
BEIJING TONGRENTANG CO A	14,100	96,246.30	90,623.59
BEIJING UNITED INFORMATION A	3,915	39,922.81	49,806.90
BEIJING WANTAI BIOLOGICAL A	4,495	112,468.36	81,924.78
BEIJING YANJING BREWERY CO A	33,300	47,255.08	50,871.87
BEIJING YUANLIU HONGYUAN E A	1,000	19,399.15	14,551.84
BELIMO HOLDING AG REG	5	2,722.91	2,377.86
BENEFIT ONE INC	3,800	60,133.04	55,670.17
BERGS TIMBER AB B SHARES	187	1,370.37	546.49
BERKELEY GROUP HOLDINGS/THE	46,667	2,101,882.36	2,118,002.02
BERLI JUCKER PUB CO FORGN	114,000	170,322.08	116,024.25
BERLI JUCKER PUBLIC CO NVDR	47,200	49,985.18	48,038.11
BEST WORLD INTERNATIONAL LTD	86,013	123,240.92	114,153.85
BETHEL AUTOMOTIVE SAFETY S A	4,100	47,919.58	47,064.75

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BETSSON AB B	41,343	259,142.67	336,354.54
BETTA PHARMACEUTICALS CO L A	4,000	40,836.27	28,349.90
BEZEQ THE ISRAELI TELECOM CO	849,667	1,444,129.17	1,460,459.22
BGF RETAIL CO LTD	1,251	190,248.29	208,252.67
BGI GENOMICS CO LTD A	2,900	49,012.45	21,563.21
BHP GROUP LTD	3,189,694	73,339,213.96	98,694,883.32
BID CORP LTD	255,290	4,945,411.79	4,949,010.08
BIDVEST GROUP LTD	44,655	562,734.32	562,655.62
BILIBILI INC CLASS Z	25,500	1,209,943.07	610,305.00
BILIBILI INC SPONSORED ADR	2,300	109,132.12	54,487.00
BIM BIRLESIK MAGAZALAR AS	66,041	482,061.35	482,972.99
BIOMERIEUX	17,667	1,429,061.52	1,846,291.14
BIONTECH SE ADR	37,317	4,324,985.77	5,605,759.74
BIPROGY INC	65,000	1,199,472.72	1,647,845.69
BIRCHCLIFF ENERGY LTD	216,600	946,885.18	1,507,463.74
BKW AG	8,686	1,115,097.03	1,187,612.41
BLOOMAGE BIOTECHNOLOGY COR A	2,693	59,319.19	52,405.75
BLUESCOPE STEEL LTD	919,333	9,630,559.83	10,498,825.26
BML INC	5,400	160,852.11	137,307.21
BNP PARIBAS	880,370	48,458,438.52	50,032,340.33
BOC AVIATION LTD	30,800	219,639.29	257,095.82
BOC HONG KONG HOLDINGS LTD	1,516,000	4,841,416.45	5,166,669.87
BOC INTERNATIONAL CHINA CO A	33,900	66,561.17	51,544.66
BOE TECHNOLOGY GROUP CO LT A	366,300	203,797.40	178,099.46
BOIRON SA	1,350	71,196.28	73,047.89
BOLIDEN AB	122,581	2,744,150.76	4,602,890.37
BOLLORE SE	370,890	1,783,692.11	2,066,243.96
BONTERRA ENERGY CORP	12,800	71,714.89	63,860.66
BOROUGE	4,518,330	3,573,961.19	3,112,568.55
BOSIDENG INTL HLDGS LTD	552,000	235,210.56	262,387.33
BOUBYAN BANK K.S.C	241,729	440,490.42	630,288.32
BOUYGUES SA	110,557	3,988,632.43	3,308,493.04
BOYD GROUP SERVICES INC	1,924	293,622.67	297,002.72
BP PLC	9,967,212	60,445,447.85	56,938,437.72
BRAMBLES LTD	694,601	5,018,863.83	5,685,497.13
BRASKEM SA PREF A	27,900	272,831.54	125,555.94
BREEDON GROUP PLC	817,004	995,062.42	599,492.42
BRENNTAG SE	125,547	7,127,716.29	8,001,881.39
BRF SA	84,369	871,154.35	132,312.20
BRF SA ADR	396,749	4,367,172.50	626,863.42
BRICKWORKS LTD	5,908	86,698.50	88,824.33
BRIDGESTONE CORP	508,100	17,690,008.75	18,064,323.00
BRILLIANCE CHINA AUTOMOTIVE	5,808,000	6,836,954.84	3,251,905.53
BRITISH AMERICAN TOBACCO PLC	882,349	40,081,186.22	34,829,118.90
BRITISH LAND CO PLC	359,789	2,606,067.10	1,709,954.65
BROOKFIELD ASSET MGMT A	177,189	3,478,908.24	5,070,015.52
BROOKFIELD CORP	703,415	15,616,027.40	22,105,177.83
BROOKFIELD RENEWABLE COR A	53,200	2,706,757.48	1,463,348.46
BROTHER INDUSTRIES LTD	240,200	4,306,919.99	3,653,654.17
BRP INC/CA SUB VOTING	15,600	1,207,040.50	1,188,522.09
BT GROUP PLC	6,327,760	17,944,749.93	8,528,870.91
BTG HOTELS GROUP CO LTD A	16,100	53,835.84	57,436.31

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BTS GROUP HLDGS PCL	14,836	0.00	128.51
BTS GROUP HOLDINGS PCL FORGN	925,200	259,755.28	224,388.05
BTS GROUP HOLDINGS PCL NVDR	80,590	22,393.09	17,806.32
BUCHER INDUSTRIES AG REG	371	96,099.99	155,104.63
BUDWEISER BREWING CO APAC LT	703,500	2,564,038.31	2,212,816.87
BUILD KING HOLDINGS LTD	49,453	6,930.25	5,322.33
BUMITAMA AGRI LTD	462,200	223,773.82	203,323.89
BUMRUNGRAD HOSPITAL FOREIGN	67,700	375,048.15	414,390.07
BUMRUNGRAD HOSPITAL PCL NVDR	21,200	117,137.60	129,764.69
BUNKA SHUTTER CO LTD	3,400	22,523.79	28,551.29
BUNZL PLC	193,812	3,992,313.54	6,432,237.11
BURBERRY GROUP PLC	170,266	2,889,967.14	4,157,704.82
BUREAU VERITAS SA	121,447	2,458,929.27	3,189,806.77
BY HEALTH CO LTD A	10,300	26,908.69	33,811.30
BYD CO LTD A	16,500	201,956.95	609,923.47
BYD CO LTD H	457,500	10,434,104.65	11,289,566.23
BYD ELECTRONIC INTL CO LTD	96,500	182,226.07	310,335.11
C+D INTERNATIONAL INVESTMENT	94,000	220,038.50	273,992.79
CAE INC	131,949	1,939,943.30	2,550,458.92
CAIRO COMMUNICATIONS SPA	28,908	41,067.51	45,907.85
CAITONG SECURITIES CO LTD A	46,540	60,644.79	47,666.73
CAIXABANK SA	3,445,568	12,989,784.52	13,502,975.17
CAMECO CORP	177,935	2,647,447.30	4,030,277.98
CAN APARTMENT PROP REAL ESTA	34,800	1,414,242.71	1,096,176.24
CAN IMPERIAL BK OF COMMERCE	373,666	14,508,525.57	15,104,385.27
CANADA GOOSE HOLDINGS INC	91,569	2,323,794.20	1,630,843.89
CANADIAN NATL RAILWAY CO	396,340	26,610,134.00	47,047,732.83
CANADIAN NATURAL RESOURCES	647,081	20,803,450.46	35,908,351.14
CANADIAN PACIFIC RAILWAY LTD	528,193	22,273,536.08	39,352,805.16
CANADIAN TIRE CORP CLASS A	45,167	4,742,065.55	4,716,875.53
CANADIAN UTILITIES LTD A	50,909	1,378,456.76	1,377,035.94
CANFOR CORP	38,800	751,967.36	610,227.68
CANFOR PULP PRODUCTS INC	9,000	33,692.02	27,499.17
CANON INC	554,500	14,844,833.87	12,000,263.37
CANON MARKETING JAPAN INC	115,500	2,140,492.47	2,616,465.19
CAPCOM CO LTD	392,400	7,328,458.97	12,520,398.65
CAPGEMINI SE	132,904	16,142,412.35	22,120,217.97
CAPITA PLC	1,053,420	1,332,499.64	307,412.86
CAPITALAND ASCENDAS REIT	1,433,537	2,511,996.35	2,928,639.56
CAPITALAND INTEGRATED COMMER	2,167,184	3,048,382.49	3,296,343.10
CAPITALAND INVESTMENT LTD/SI	1,063,890	2,363,033.05	2,934,978.38
CAPITEC BANK HOLDINGS LTD	55,686	3,759,899.72	6,082,652.31
CARABAO GROUP PCL F	25,200	103,408.13	70,394.11
CARABAO GROUP PCL NVDR	16,000	51,991.80	44,694.67
CARDINAL ENERGY LTD	77,000	512,460.41	433,034.43
CAREERLINK CO LTD	3,200	70,935.62	69,168.21
CARL ZEISS MEDITEC AG BR	40,900	5,357,786.45	5,146,394.62
CARLSBERG AS B	105,169	11,675,503.99	13,934,286.86
CARNIVAL PLC	20,680	729,653.50	144,131.43
CARREFOUR SA	344,517	7,726,146.84	5,750,602.87
CARSALES.COM LTD	27,178	246,945.21	382,622.60
CATCHER TECHNOLOGY CO LTD	440,000	3,069,748.85	2,419,352.22

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CATHAY FINANCIAL HOLDING CO	1,301,066	1,973,669.33	1,693,242.02
CAZOO GROUP LTD	13,199	82,229.77	2,069.60
CCL INDUSTRIES INC CL B	61,295	2,331,662.27	2,616,556.18
CCR SA	176,397	803,718.13	361,497.33
CD PROJEKT SA	9,648	371,156.33	285,156.28
CECEP SOLAR ENERGY CO LT A	34,200	53,773.63	36,061.11
CECEP WIND POWER CORP A	63,310	53,443.62	34,698.15
CELESTICA INC	3,400	42,032.32	38,292.19
CELLNEX TELECOM SA	321,537	12,852,605.60	10,610,513.73
CELLTRION HEALTHCARE CO LTD	13,106	881,844.18	601,145.12
CELLTRION INC	15,296	1,578,528.64	1,941,485.17
CELLTRION PHARM INC	2,213	147,092.21	117,081.61
CEMEX SAB CPO	2,255,781	1,520,101.80	916,793.57
CEMEX SAB SPONS ADR PART CER	172,098	1,310,557.87	696,996.90
CENCOSUD SA	215,356	628,090.44	352,628.23
CENOVUS ENERGY INC	614,839	8,940,783.82	11,920,602.63
CENTRAIS ELETRICAS BRAS PR B	53,300	457,114.79	436,414.41
CENTRAIS ELETRICAS BRASILIER	170,537	1,478,660.47	1,360,484.58
CENTRAL JAPAN RAILWAY CO	59,400	8,246,634.21	7,295,289.70
CENTRAL PATTANA PCL NVDR	84,908	166,951.07	174,057.11
CENTRAL PATTANA PUB CO FOREI	207,300	372,941.66	424,954.53
CENTRAL RETAIL CORP FOREIGN	79,175	94,707.98	105,726.69
CENTRAL RETAIL CORP PCL NVDR	189,748	202,548.72	253,380.83
CENTRICA PLC	1,426,259	1,171,096.06	1,655,943.04
CES ENERGY SOLUTIONS CORP	14,781	31,154.28	30,108.54
CEZ AS	23,975	583,273.14	815,692.38
CGI INC	98,807	4,396,975.38	8,510,841.71
CGN POWER CO LTD H	1,919,200	550,329.93	457,365.13
CHAILEASE HOLDING CO LTD	753,875	3,667,554.60	5,322,538.27
CHALLENGER LTD	57,189	257,338.67	295,524.33
CHANG HWA COMMERCIAL BANK	643,826	337,381.97	359,246.34
CHANGCHUN HIGH + NEW TECH A	3,400	111,965.01	81,408.86
CHANGJIANG SECURITIES CO L A	64,000	66,918.87	49,070.01
CHANGZHOU XINGYU AUTOMOTIV A	2,700	32,696.94	49,469.77
CHAOZHOU THREE CIRCLE GROU A	20,800	107,516.55	91,886.59
CHAROEN POKPHAND FOOD FORGN	419,118	370,799.95	300,104.70
CHAROEN POKPHAND FOODS NVDR	80,755	64,194.56	57,823.70
CHAROEN POKPHAND INDONESI PT	1,170,400	427,931.04	424,779.83
CHECK POINT SOFTWARE TECH	115,161	12,650,668.35	14,528,711.76
CHEIL WORLDWIDE INC	9,705	176,198.92	176,908.07
CHENG SHIN RUBBER IND CO LTD	232,000	421,919.37	255,886.52
CHENGTUN MINING GROUP CO A	24,200	33,860.17	20,504.05
CHENGXIN LITHIUM GROUP CO A	7,200	67,627.48	38,829.06
CHIBA BANK LTD/THE	217,100	1,205,329.38	1,582,858.01
CHIBA KOGYO BANK LTD/THE	11,400	25,181.65	39,311.83
CHINA AIRLINES LTD	407,000	378,893.85	251,598.31
CHINA BAOAN GROUP A	12,500	30,471.85	21,739.29
CHINA CINDA ASSET MANAGEME H	1,492,000	550,662.43	206,453.60
CHINA CITIC BANK CORP LTD H	1,678,000	1,051,257.88	743,871.52
CHINA COM RICH RENE ENE INVEST	674,000	92,690.45	92,157.25
CHINA COMMUNICATIONS SERVI H	401,600	280,572.96	146,645.40
CHINA CONCH VENTURE HOLDINGS	258,400	600,415.01	561,498.02

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA CONSTRUCTION BANK A	118,500	125,553.65	95,970.05
CHINA CONSTRUCTION BANK H	34,302,336	27,666,770.84	21,491,287.32
CHINA CSSC HOLDINGS LTD A	47,600	132,220.49	152,556.64
CHINA DEVELOPMENT FINANCIAL	2,354,460	865,528.77	965,209.48
CHINA EASTERN AIRLINES CO A	87,600	57,780.07	69,684.83
CHINA ENERGY ENGINEERING C A	282,600	113,380.85	93,092.91
CHINA EVERBRIGHT BANK CO A	301,700	171,304.31	133,236.33
CHINA EVERBRIGHT BANK CO L H	749,000	344,687.52	228,396.08
CHINA EVERBRIGHT ENVIRONMENT	597,554	602,638.77	267,197.54
CHINA EVERGRANDE GROUP	426,000	390,651.75	90,058.23
CHINA FEIHE LTD	534,000	1,222,258.15	454,296.31
CHINA GALAXY SECURITIES CO H	661,800	535,504.38	323,058.83
CHINA GAS HOLDINGS LTD	507,800	1,158,363.88	739,096.09
CHINA GREAT WALL SECURITIE A	34,500	51,810.62	41,092.11
CHINA GREATWALL TECHNOLOGY A	27,700	59,321.87	40,643.30
CHINA HONGQIAO GROUP LTD	350,500	321,139.64	330,967.53
CHINA INTERNATIONAL CAPITA H	251,200	549,824.64	479,552.08
CHINA INTERNATIONAL CAPTAL A	4,500	42,178.81	24,682.45
CHINA JINMAO HOLDINGS GROUP	1,004,906	346,348.35	216,304.02
CHINA JUSHI CO LTD A	41,100	102,098.51	81,056.58
CHINA LESSO GROUP HOLDINGS L	181,000	260,342.40	189,001.85
CHINA LIFE INSURANCE CO A	21,200	104,522.92	113,201.66
CHINA LIFE INSURANCE CO H	1,196,000	2,999,100.07	2,053,363.57
CHINA LITERATURE LTD	68,000	485,024.69	263,986.32
CHINA LONGYUAN POWER GROUP H	513,000	541,109.65	627,040.53
CHINA MEDICAL SYSTEM HOLDING	210,782	305,746.00	331,636.07
CHINA MEHECO CO LTD A	21,280	46,820.96	52,743.13
CHINA MEIDONG AUTO HOLDINGS	88,000	376,688.29	180,623.83
CHINA MENGNIU DAIRY CO	2,580,000	9,168,876.80	11,701,804.63
CHINA MERCHANTS BANK A	183,800	930,386.08	985,138.60
CHINA MERCHANTS BANK H	2,708,158	19,492,378.70	15,145,657.14
CHINA MERCHANTS ENERGY A	199,200	183,320.22	160,180.68
CHINA MERCHANTS PORT HOLDING	248,063	620,370.15	363,594.99
CHINA MERCHANTS SECURITIES A	66,790	134,366.41	127,782.70
CHINA MERCHANTS SHEKOU IND A	67,568	177,448.48	122,759.01
CHINA MINSHENG BANKING A	314,500	237,889.20	156,080.53
CHINA MINSHENG BANKING COR H	1,105,379	804,239.20	382,388.52
CHINA NATIONAL BUILDING MA H	598,000	527,862.24	491,121.66
CHINA NATIONAL CHEMICAL A	55,100	48,757.74	62,933.38
CHINA NATIONAL NUCLEAR POW A	211,800	239,742.66	182,804.21
CHINA NATIONAL SOFTWARE A	6,000	54,317.15	50,344.52
CHINA NORTHERN RARE EARTH A	35,500	63,623.13	127,921.95
CHINA OILFIELD SERVICES H	390,000	410,862.00	474,199.07
CHINA OVERSEAS LAND + INVEST	4,549,000	11,068,654.18	12,006,406.19
CHINA OVERSEAS PROPERTY HOLD	225,000	253,628.76	234,370.50
CHINA PACIFIC INSURANCE GR A	461,400	1,599,950.33	1,090,901.48
CHINA POWER INTERNATIONAL	819,500	294,448.17	346,491.65
CHINA RAILWAY GROUP LTD A	155,200	130,382.81	124,129.64
CHINA RAILWAY GROUP LTD H	777,000	591,742.43	410,155.09
CHINA RAILWAY SIGNAL + COM A	106,215	81,429.34	73,186.39
CHINA RARE EARTH RESOURCES A	6,000	30,855.72	28,378.67
CHINA RESOURCES BEER HOLDING	1,039,566	4,839,584.73	7,265,687.20

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA RESOURCES CEMENT	413,000	443,736.67	219,068.67
CHINA RESOURCES GAS GROUP LT	164,000	557,629.55	615,660.57
CHINA RESOURCES LAND LTD	488,888	1,539,944.45	2,239,315.56
CHINA RESOURCES MICROELECT A	11,200	100,275.89	84,825.29
CHINA RESOURCES MIXC LIFESTY	104,200	577,959.86	529,347.40
CHINA RESOURCES PHARMACEUTIC	263,000	214,593.92	212,962.29
CHINA RESOURCES POWER HOLDIN	306,856	583,290.62	627,476.38
CHINA RESOURCES SANJIU MED A	11,700	69,751.97	78,783.18
CHINA RUYI HOLDINGS LTD	688,000	517,552.94	171,890.92
CHINA SOUTHERN AIRLINES CO A	62,100	52,122.53	67,891.31
CHINA SOUTHERN AIRLINES CO H	344,000	232,922.37	223,898.94
CHINA STATE CONSTRUCTION A	397,080	329,111.38	310,160.74
CHINA STATE CONSTRUCTION INT	310,499	394,537.69	348,890.93
CHINA STEEL CORP	1,745,380	1,551,400.24	1,692,255.67
CHINA TAIPING INSURANCE HOLD	236,135	536,258.85	294,073.91
CHINA THREE GORGES RENEWAB A	291,500	320,307.08	236,916.87
CHINA TOURISM GROUP DUTY F A	17,600	226,503.32	546,934.99
CHINA TOURISM GROUP DUTY F H	93,700	2,149,299.41	2,761,196.42
CHINA TOWER CORP LTD H	7,098,000	1,209,083.88	763,915.21
CHINA TRADITIONAL CHINESE ME	398,000	303,491.94	181,026.14
CHINA UNITED NETWORK A	329,800	201,892.33	212,538.52
CHINA VANKE CO LTD A	83,200	331,013.31	217,822.98
CHINA VANKE CO LTD H	273,800	748,896.13	554,268.77
CHINA ZHENHUA GROUP SCIENC A	4,000	73,542.29	65,727.81
CHINA ZHESHANG BANK CO LTD A	203,600	112,461.47	86,106.13
CHINASOFT INTERNATIONAL LTD	406,000	617,780.44	353,204.06
CHOCOLADEFABRIKEN LINDT PC	441	2,827,128.86	4,494,844.36
CHOCOLADEFABRIKEN LINDT REG	45	2,746,668.89	4,620,622.57
CHONGQING BREWERY CO A	4,400	32,172.00	80,623.73
CHONGQING CHANGAN AUTOMOB A	67,886	42,006.99	120,211.84
CHONGQING FULING ZHACAI A	12,500	64,424.53	46,337.59
CHONGQING RURAL COMMERCIAL A	82,000	51,482.50	41,638.74
CHONGQING ZHIFEI BIOLOGICA A	15,200	137,578.14	192,041.66
CHOW TAI FOOK JEWELLERY GROU	302,600	529,132.44	617,222.66
CHR HANSEN HOLDING A/S	46,097	3,328,117.59	3,305,850.57
CHRISTIAN DIOR SE	288	215,827.88	209,317.52
CHUBU ELECTRIC POWER CO INC	268,500	4,219,936.99	2,771,586.65
CHUGAI PHARMACEUTICAL CO LTD	335,981	5,233,105.93	8,576,179.53
CHUNGHWA TELECOM CO LTD	1,549,000	5,715,653.60	5,694,945.59
CIA CERVECERIAS UNI SPON ADR	73,113	1,734,971.49	959,242.56
CIA CERVECERIAS UNIDAS SA	19,775	154,140.29	131,492.90
CIA DE DISTRIBUCION INTEGRAL	4,132	95,612.17	104,073.05
CIA DE MINAS BUENAVENTUR ADR	211,660	2,544,484.34	1,576,867.00
CIA ENERGETICA MINAS GER PRF	4,809,772	8,105,758.93	10,148,370.68
CIA SANEAMENTO BASICO DE SP	52,083	567,126.00	563,864.63
CIA SIDERURGICA NACIONAL SA	99,636	422,763.57	274,578.11
CIA SUD AMERICANA DE VAPORES	2,710,502	373,829.93	213,162.31
CIE FINANCIERE RICHEMO A REG	258,446	17,162,777.75	33,492,947.90
CIMB GROUP HOLDINGS BHD	1,046,218	1,345,889.93	1,377,540.16
CIMC ENRIC HOLDINGS LTD	1,706,000	1,731,304.05	1,724,590.16
CITIC LTD	921,000	1,368,363.09	972,336.79
CITIC SECURITIES CO A	89,330	277,522.15	255,845.38

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CITIC SECURITIES CO LTD H	348,550	801,657.71	704,696.25
CITIZEN WATCH CO LTD	14,700	58,559.03	66,066.16
CITY DEVELOPMENTS LTD	293,220	1,757,284.70	1,799,284.67
CJ CHEILJEDANG CORP	1,218	366,753.54	366,507.71
CJ CORP	1,946	234,854.88	129,425.54
CK ASSET HOLDINGS LTD	820,862	4,989,776.27	5,053,513.36
CK HUTCHISON HOLDINGS LTD	1,834,561	15,518,569.02	11,012,137.53
CK INFRASTRUCTURE HOLDINGS L	271,000	1,668,140.25	1,418,375.52
CLARIANT AG REG	115,777	2,671,895.52	1,833,260.97
CLEANAWAY WASTE MANAGEMENT L	404,208	365,856.41	720,918.92
CLICKS GROUP LTD	37,966	609,695.73	602,636.34
CLOSE BROTHERS GROUP PLC	43,104	668,731.88	542,867.62
CLP HOLDINGS LTD	1,091,122	9,673,309.38	7,961,536.96
CMOC GROUP LTD A	131,600	98,175.38	86,134.33
CMOC GROUP LTD H	582,000	297,398.85	268,445.03
CNGR ADVANCED MATERIAL CO A	2,700	57,658.00	25,482.54
CNH INDUSTRIAL NV	593,528	4,885,227.96	9,479,466.68
CNNC HUA YUAN TITANIUM A	33,930	49,976.96	30,065.85
COCA COLA EUROPACIFIC PARTNE	252,705	11,047,257.52	13,961,269.61
COCA COLA FEMSA SAB DE CV	84,221	618,940.10	570,008.99
COCA COLA FEMSA SAB SP ADR	87,604	6,052,195.82	5,946,559.52
COCA COLA HBC AG DI	191,009	4,896,298.87	4,533,259.68
COCHLEAR LTD	29,493	2,717,779.17	4,082,538.42
COGECO INC	400	29,925.36	18,766.74
COLES GROUP LTD	547,354	4,883,310.88	6,206,265.35
COLOPLAST B	189,825	20,794,605.79	22,121,299.98
COMMERCIAL BANK PSQC	441,916	600,243.34	606,735.77
COMMERCIAL INTERNATIONAL BAN	379,314	601,198.27	635,586.54
COMMERZBANK AG	447,065	6,303,466.43	4,215,919.88
COMMONWEALTH BANK OF AUSTRAL	702,846	36,734,759.69	48,902,753.02
COMPAGNIE DE SAINT GOBAIN	345,442	16,135,054.80	16,829,913.83
COMPAL ELECTRONICS	11,216,839	8,123,924.38	8,412,036.21
COMPANHIA BRASILEIRA DE ALUM	841,103	2,484,257.26	1,839,999.93
COMPASS GROUP PLC	1,118,600	17,854,493.76	25,801,197.85
COMPUTER INSTITUTE OF JAPAN	535	2,810.89	3,620.86
COMPUTER MODELLING GROUP LTD	7,300	28,833.18	31,410.02
COMPUTERSHARE LTD	526,828	7,325,627.39	9,360,432.39
CONCORDIA FINANCIAL GROUP LT	446,200	2,148,667.47	1,859,941.64
CONSTELLATION SOFTWARE INC	11,301	7,788,933.74	17,631,545.04
CONSTI OYJ	339	5,199.67	4,034.04
CONTEMPORARY AMPEREX TECHN A	201,700	13,459,158.80	11,414,878.95
CONTINENTAL AG	117,999	13,471,690.04	7,049,806.42
CONTRA ADURO BIOTECH I	3,048	0.00	0.00
CONTRA ZOGENIX INC	4,079	2,773.72	2,773.72
CONVATEC GROUP PLC	1,285,000	3,607,933.04	3,595,361.14
CORE LABORATORIES N.V.	148,112	4,383,687.86	3,002,230.24
CORP ACCIONA ENERGIAS RENOVA	49,228	1,951,290.30	1,898,743.55
COSAN SA	2,174,392	4,208,380.07	7,050,635.17
COSCO SHIPPING DEVELOPME A	106,400	55,388.33	37,039.57
COSCO SHIPPING ENERGY TRAN A	49,100	45,434.67	85,109.40
COSCO SHIPPING HOLDINGS CO A	134,390	152,069.81	198,925.89
COSCO SHIPPING HOLDINGS CO H	510,700	402,289.63	520,845.36

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COSCO SHIPPING PORTS LTD	311,371	322,601.08	247,343.06
COSEL CO LTD	5,600	32,342.25	43,036.11
COUNTRY GARDEN HOLDINGS CO	1,869,858	1,467,558.27	639,660.84
COUNTRY GARDEN SERVICES HOLD	329,000	1,051,817.56	819,449.20
COUPANG INC	279,080	9,719,940.99	4,105,266.80
COVESTRO AG	196,476	11,440,412.51	7,664,129.95
COVIVIO	20,373	1,685,950.58	1,205,653.49
COWAY CO LTD	8,028	528,192.11	354,895.37
CP ALL PCL FOREIGN	723,181	1,299,069.96	1,425,064.34
CP ALL PCL NVDR	136,300	274,904.77	268,585.97
CPFL ENERGIA SA	44,400	309,995.30	279,195.04
CREDICORP LTD	187,669	26,219,816.87	25,459,176.54
CREDIT AGRICOLE SA	522,867	6,603,212.06	5,485,988.60
CREDIT SUISSE GROUP AG REG	1,487,835	18,623,092.24	4,444,850.78
CREEK + RIVER CO LTD	2,100	29,334.05	31,067.49
CRESCENT POINT ENERGY CORP	253,900	1,970,755.25	1,810,158.31
CRESUD S.A. SPONS ADR	152,208	2,740,829.78	1,018,271.52
CRH PLC	646,189	19,324,182.84	25,523,757.92
CRODA INTERNATIONAL PLC	143,062	9,763,864.01	11,364,780.13
CRRC CORP LTD H	924,000	409,370.81	372,917.19
CRRC CORP LTD A	150,480	142,720.84	110,613.63
CSC FINANCIAL CO LTD A	42,400	145,008.88	144,856.65
CSL LTD	313,917	39,937,766.76	61,259,159.04
CSPC PHARMACEUTICAL GROUP LT	1,371,440	1,055,461.57	1,440,855.87
CTBC FINANCIAL HOLDING CO LT	7,776,416	6,814,378.19	5,591,540.52
CTS EVENTIM AG + CO KGAA	12,319	377,595.06	783,587.84
CYBERAGENT INC	176,100	2,177,795.91	1,558,867.71
CYBERARK SOFTWARE LTD/ISRAEL	16,600	2,272,723.26	2,152,190.00
CYFROWY POLSAT SA	32,231	189,615.13	129,401.63
D IETEREN GROUP	10,466	1,633,107.04	2,001,634.17
D MARKET ELECTRONIC SERV ADR	9,600	115,200.00	6,336.00
DA MING INTERNATIONAL HOLD	68,000	32,862.75	15,943.73
DAAN GENE CO LTD A	11,620	40,954.39	26,009.06
DAI ICHI LIFE HOLDINGS INC	1,064,000	18,120,501.17	24,143,514.34
DAI NIPPON PRINTING CO LTD	95,300	2,030,074.01	1,914,017.20
DAIEI KANKYO CO LTD	10,200	104,791.52	147,188.60
DAIFUKU CO LTD	52,100	2,934,270.92	2,440,244.04
DAIHATSU DIESEL MFG CO LTD	7,300	30,020.42	28,216.30
DAIHEN CORP	1,700	47,486.93	49,861.68
DAIICHI SANKYO CO LTD	1,067,200	16,157,177.24	34,374,928.94
DAIKIN INDUSTRIES LTD	152,100	14,819,288.48	23,285,611.42
DAIMLER TRUCK HOLDING AG	207,780	4,735,738.49	6,418,643.69
DAITO TRUST CONSTRUCT CO LTD	37,600	3,811,191.43	3,858,456.17
DAIWA HOUSE INDUSTRY CO LTD	336,900	7,789,377.42	7,759,589.98
DAIWA HOUSE REIT INVESTMENT	908	2,302,423.61	2,019,077.65
DAIWA SECURITIES GROUP INC	600,800	3,714,286.93	2,654,639.43
DAJIN HEAVY INDUSTRY CO LT A	8,100	49,200.02	48,203.60
DALI FOODS GROUP CO LTD	418,700	286,352.36	190,977.78
DANIELI + CO	4,149	120,463.11	92,102.78
DANONE	264,047	16,374,001.30	13,873,212.69
DANSKE BANK A/S	296,889	6,682,394.97	5,850,134.50
DAQIN RAILWAY CO LTD A	206,700	219,425.34	198,621.34

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DAQO NEW ENERGY CORP ADR	9,000	808,401.50	347,490.00
DASHENLIN PHARMACEUTICAL G A	9,524	56,812.95	54,252.97
DASSAULT AVIATION SA	44,204	6,655,783.74	7,463,353.64
DASSAULT SYSTEMES	274,702	5,477,113.54	9,819,916.04
DATANG INTL POWER GEN CO A	128,200	53,594.02	51,451.88
DAVIDE CAMPARI MILANO NV	279,042	2,381,628.07	2,824,405.78
DB INSURANCE CO LTD	194,830	8,812,945.39	10,061,209.18
DBS GROUP HOLDINGS LTD	1,797,243	32,894,380.95	45,453,685.18
DCC PLC	92,856	7,212,814.76	4,557,218.13
DELEK AUTOMOTIVE SYSTEMS LTD	2,344	29,910.56	27,376.01
DELIVERY HERO SE	97,081	6,294,440.07	4,639,640.19
DELTA ELECTRONICS INC	1,889,984	12,464,632.05	17,617,426.62
DELTA ELECTRONICS THAI NVDR	46,358	380,017.30	1,110,932.29
DEMANT A/S	82,684	917,709.94	2,284,894.79
DENISON MINES CORP	1,720,410	2,386,615.40	1,978,471.50
DENSO CORP	387,700	17,962,641.90	19,205,026.33
DENTSU GROUP INC	87,500	3,216,457.21	2,748,777.90
DESCARTES SYSTEMS GRP/THE	34,900	2,404,230.50	2,431,241.74
DEUTSCHE BANK AG REGISTERED	1,241,889	21,449,554.60	14,033,392.90
DEUTSCHE BOERSE AG	228,086	31,805,360.06	39,288,742.65
DEUTSCHE LUFTHANSA REG	244,247	2,646,127.87	2,024,121.93
DEUTSCHE POST AG REG	424,027	13,166,406.57	15,920,449.21
DEUTSCHE TELEKOM AG REG	2,136,296	36,730,322.93	42,493,911.18
DEVRO PLC	101,938	358,549.96	377,673.50
DEXUS/AU	452,535	3,067,143.07	2,378,371.25
DGL GROUP LTD/AU	15,266	29,632.75	14,597.22
DHC SOFTWARE CO LTD A	23,900	51,473.13	19,459.13
DIAGEO PLC	1,295,038	38,995,596.49	56,859,764.67
DIALOG GROUP BHD	716,392	421,793.17	398,447.31
DIASORIN SPA	10,280	2,122,663.78	1,430,660.80
DIGI.COM BHD	504,900	562,322.59	458,479.00
DIGITAL ARTS INC	600	29,466.62	25,328.74
DIGITAL HOLDINGS INC	2,200	50,218.76	20,308.46
DINO POLSKA SA	56,508	1,006,403.56	4,834,984.87
DIP CORP	1,800	51,074.39	51,703.36
DIRECT LINE INSURANCE GROUP	3,197,684	10,763,714.28	8,512,294.47
DISCO CORP	11,800	2,074,431.35	3,376,027.89
DISCOVERY LTD	73,805	709,658.23	535,048.30
DNB BANK ASA	755,965	11,988,796.70	14,922,078.39
DO FLUORIDE NEW MATERIALS A	9,000	68,657.63	43,137.65
DOLE PLC	157,269	2,290,703.96	1,517,645.85
DOLLARAMA INC	132,016	3,067,299.04	7,715,669.98
DONG E E JIAOCO LTD A	4,100	27,650.35	24,004.20
DONGFANG ELECTRIC CORP LTD A	25,300	33,864.33	76,500.14
DONGYUE GROUP	229,000	420,229.63	252,033.65
DOOSAN BOBCAT INC	6,544	213,359.75	179,060.81
DOOSAN ENERBILITY CO LTD	60,055	914,037.39	731,393.44
DORMAKABA HOLDING AG	429	195,713.05	156,956.87
DOWA HOLDINGS CO LTD	13,400	542,049.93	421,463.49
DR ING HC F PORSCHE AG	46,648	3,947,664.86	4,717,134.05
DR. MARTENS PLC	467,702	2,574,208.32	1,072,313.57
DS SMITH PLC	260,844	1,387,720.18	1,008,768.49

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DSV A/S	77,152	4,684,759.34	12,141,071.92
DTS CORP	5,700	27,721.16	128,821.86
DUBAI ISLAMIC BANK	1,706,158	2,730,025.13	2,647,979.14
DUSKIN CO LTD	14,400	352,597.99	326,536.06
E INK HOLDINGS INC	127,000	707,125.35	665,256.79
E MART INC	3,228	525,474.11	250,173.19
E.ON SE	1,036,089	13,145,806.65	10,321,215.13
E.SUN FINANCIAL HOLDING CO	1,933,981	1,005,177.61	1,513,306.86
EARN CHINA A SHARE	69,130	217,201,448.70	188,506,292.06
EAST JAPAN RAILWAY CO	137,100	10,068,854.71	7,813,801.20
EAST MONEY INFORMATION CO A	126,348	217,548.41	352,597.38
EASTERN CO SAE	180,634	218,060.92	104,418.20
EASYJET PLC	112,739	1,061,063.38	440,202.36
ECLAT TEXTILE COMPANY LTD	28,727	320,880.82	463,120.12
ECOPRO BM CO LTD	7,204	696,230.12	524,704.15
ECOVACS ROBOTICS CO LTD A	3,300	84,924.73	34,624.91
EDENRED	226,608	8,267,809.52	12,305,189.64
EDF	249,946	3,971,962.91	3,201,057.01
EDP ENERGIAS DE PORTUGAL SA	1,137,161	4,167,510.33	5,650,682.42
EDP RENOVAVEIS SA	180,649	4,212,039.80	3,967,773.78
EFG HERMES HOLDING SAE	133,189	85,801.42	96,199.53
EHIME BANK LTD/THE	5,200	49,806.03	36,099.89
EIFFAGE	45,826	4,075,526.32	4,495,602.84
EISAI CO LTD	121,400	6,154,246.32	8,008,379.25
EIZO CORP	4,800	185,644.41	124,597.37
ELBIT SYSTEMS LTD	10,750	1,241,680.78	1,743,885.50
ELECOM CO LTD	21,100	244,476.70	215,885.41
ELECTRICITY GEN PUB CO FOREI	19,900	167,264.29	99,112.17
ELECTRICITY GENERA PCL NVDR	27,246	171,952.70	135,699.00
ELECTROLUX AB B	88,421	1,512,751.20	1,194,674.25
ELEMENT FLEET MANAGEMENT COR	187,041	2,518,685.10	2,546,888.41
ELIA GROUP SA/NV	14,222	1,706,763.60	2,015,694.54
ELIS SA	17,337	393,102.31	255,710.15
ELISA OYJ	58,947	1,664,856.19	3,111,585.87
ELITE MATERIAL CO LTD	970,000	7,337,139.15	5,396,691.12
EMAAR PROPERTIES PJSC	610,614	1,138,693.81	974,282.34
EMBRACER GROUP AB	274,467	3,368,260.31	1,245,697.44
EMEMORY TECHNOLOGY INC	10,000	738,937.95	434,351.16
EMERA INC	109,500	4,520,385.03	4,182,165.39
EMIRATES NBD PJSC	280,589	775,777.72	993,194.83
EMIRATES TELECOM GROUP CO	515,705	3,640,538.54	3,209,948.21
EMPIRE CO LTD A	204,265	5,037,300.70	5,375,910.48
EMPRESAS CMPC SA	166,736	436,776.90	277,107.23
EMPRESAS COPEC SA	88,795	1,022,191.72	659,643.82
EMS CHEMIE HOLDING AG REG	2,905	1,151,852.01	1,965,553.39
EN JAPAN INC	4,400	144,550.47	80,833.68
ENAGAS SA	101,701	2,633,367.88	1,685,088.85
ENBRIDGE INC	911,912	33,629,108.28	35,616,357.09
ENDEAVOUR GROUP LTD/AUSTRALI	1,038,418	5,532,665.31	4,520,984.37
ENDESA SA	1,048,948	23,912,884.43	19,742,193.06
ENEL AMERICAS SA	3,279,869	550,497.63	436,956.55
ENEL CHILE SA	3,163,759	496,588.07	144,791.32

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ENEL CHILE SA ADR	1,987	11,462.08	4,470.75
ENEL SPA	3,359,602	17,546,264.24	18,035,234.24
ENEOS HOLDINGS INC	1,588,300	7,324,545.99	5,392,840.96
ENERGISA SA UNITS	29,900	255,334.36	250,367.73
ENERGY ABSOLUTE PCL FOREIGN	176,322	166,481.22	493,813.60
ENERGY ABSOLUTE PCL NVDR	81,040	223,436.89	226,963.48
ENERPLUS CORP	51,979	767,172.73	916,859.00
ENGHOUSE SYSTEMS LTD	8,160	226,870.50	216,624.38
ENI SPA	1,076,790	19,228,095.45	15,268,319.27
ENN ENERGY HOLDINGS LTD	428,700	5,578,691.61	6,019,964.25
ENN NATURAL GAS CO LTD A	30,900	84,484.52	71,563.79
ENPLAS CORP	3,200	95,026.21	93,614.76
ENTAIN PLC	734,828	9,500,806.75	11,681,067.83
EPIROC AB A	269,960	3,154,653.06	4,918,845.05
EPIROC AB B	162,470	1,501,191.47	2,614,146.12
EQT AB	121,907	2,681,962.67	2,580,995.65
EQUATORIAL ENERGIA SA ORD	154,149	616,872.04	788,883.18
EQUINOR ASA	847,000	19,718,276.00	30,248,157.55
EQUINOR ASA SPON ADR	238,473	4,063,181.85	8,539,718.13
EQUITA GROUP SPA	8,523	37,008.66	33,201.01
EQUITAL LTD	0	15.29	14.24
EREGLI DEMIR VE CELIK FABRIK	216,892	335,644.29	478,055.71
ERICSSON LM B SHS	1,740,987	15,385,910.71	10,175,738.59
ERSTE GROUP BANK AG	390,115	12,390,954.28	12,448,866.47
ESPEC CORP	1,900	28,145.11	27,331.08
ESPRIT HOLDINGS LTD	679,623	613,754.62	73,143.75
ESR GROUP LTD	820,800	2,479,869.87	1,722,586.82
ESSENTRA PLC	123,290	966,972.99	350,742.73
ESSILORLUXOTTICA	186,756	21,513,801.74	33,724,140.76
ESSITY AKTIEBOLAG B	249,473	5,318,640.77	6,543,593.35
EURAZEO SE	17,850	1,148,945.39	1,106,828.48
EUROBANK ERGASIAS SERVICES A	359,043	360,544.76	404,263.84
EUROFINS SCIENTIFIC	147,994	9,072,803.16	10,591,894.07
EURONEXT NV	35,012	3,350,994.16	2,584,269.94
EVA AIRWAYS CORP	384,000	451,238.35	351,697.55
EVE ENERGY CO LTD A	19,333	131,482.82	244,453.98
EVERBRIGHT SECURITIE CO A	32,300	49,827.55	69,091.16
EVERGREEN MARINE CORP LTD	151,990	421,246.64	806,050.66
EVOLUTION AB	94,879	7,548,055.32	9,246,138.17
EVOLUTION MINING LTD	198,891	669,682.51	401,936.24
EVONIK INDUSTRIES AG	84,873	2,725,455.73	1,624,564.31
EXAWIZARDS INC	394,300	2,869,813.41	1,305,916.10
EXOR NV	57,133	3,256,014.85	4,164,603.92
EXPERIAN PLC	506,248	9,587,024.11	17,130,211.85
F+F CO LTD / NEW	2,585	365,494.70	295,399.37
FAIRFAX FINANCIAL HLDGS LTD	32,202	15,618,873.40	19,062,148.52
FALABELLA SA	113,643	865,032.22	220,096.19
FANGDA CARBON NEW MATERIAL A	38,040	42,310.64	33,488.90
FANUC CORP	104,400	16,793,432.58	15,694,221.08
FAR EAST HORIZON LTD	256,000	238,888.73	200,078.16
FAR EASTERN NEW CENTURY CORP	515,938	488,197.31	535,485.75
FAR EASTONE TELECOMM CO LTD	248,000	594,389.65	531,736.92

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FAST RETAILING CO LTD	28,600	10,767,828.34	17,455,439.76
FASTIGHETS AB BALDER B SHRS	249,714	2,136,942.77	1,162,831.54
FAURECIA	45,752	1,854,315.81	689,950.95
FAW JIEFANG GROUP CO LTD A	44,200	81,879.67	49,148.55
FDM GROUP HOLDINGS PLC	2,089	18,785.87	18,821.31
FENG TAY ENTERPRISE CO LTD	57,562	269,215.69	386,736.93
FERGUSON PLC	50,465	3,846,355.32	6,337,536.26
FERRARI NV	104,526	15,501,438.35	22,333,375.88
FERREXPO PLC	285,555	777,571.46	539,972.93
FERROVIAL SA	215,127	3,896,261.18	5,618,169.81
FF GROUP	5,064	100,409.50	25,941.85
FINANCIAL PARTNERS GROUP	35,000	290,602.83	295,236.65
FINECOBANK SPA	249,932	2,771,224.97	4,139,801.83
FINNING INTERNATIONAL INC	194,291	4,263,898.73	4,826,624.64
FIRST ABU DHABI BANK PJSC	658,905	2,766,825.74	3,067,887.08
FIRST CAPITAL SECURITIES C A	47,100	48,076.37	38,145.06
FIRST FINANCIAL HOLDING CO	1,571,940	939,395.55	1,355,319.09
FIRST INTL BANK ISRAEL	38,770	863,176.59	1,527,286.38
FIRST PACIFIC CO	500,400	281,927.85	149,383.66
FIRST QUANTUM MINERALS LTD	240,875	3,450,391.89	5,029,228.94
FIRST RESOURCES LTD	33,900	52,829.61	37,408.29
FIRSTRAND LTD	753,837	2,825,636.70	2,752,180.69
FIRSTSERVICE CORP	16,000	2,177,342.43	1,957,976.31
FISHER + PAYKEL HEALTHCARE C	240,210	2,363,272.29	3,433,409.67
FIX PRICE GROUP PLC GDR 144A	292,611	29.26	29.26
FLAT GLASS GROUP CO LTD A	12,900	75,339.58	61,812.07
FLAT GLASS GROUP CO LTD H	61,000	196,331.80	147,557.64
FLETCHER BUILDING LTD	148,090	518,179.36	442,072.84
FLIGHT CENTRE TRAVEL GROUP L	349,555	4,661,363.42	3,434,865.01
FLUIDRA SA	56,268	1,146,634.34	871,954.99
FLUTTER ENTERTAINMENT PLC DI	90,497	8,849,717.34	12,327,651.86
FOCUS MEDIA INFORMATION TE A	128,500	101,121.49	123,477.71
FOMENTO ECONOMICO MEX SP ADR	9,987	862,976.67	780,184.44
FOMENTO ECONOMICO MEXICA UBD	293,300	2,402,230.23	2,292,999.53
FORD OTOMOTIV SANAYI AS	9,122	92,353.82	255,588.50
FORMOSA CHEMICALS + FIBRE	559,000	1,744,186.59	1,282,214.38
FORMOSA PETROCHEMICAL CORP	329,000	1,063,909.35	859,550.03
FORMOSA PLASTICS CORP	640,000	1,999,445.22	1,807,421.39
FORTESCUE METALS GROUP LTD	697,924	3,946,948.94	9,707,324.86
FORTIS INC	199,339	6,833,072.30	7,970,911.86
FORTUM OYJ	182,567	3,116,473.63	3,027,884.22
FORUM ENGINEERING INC	3,400	24,523.96	21,825.76
FOSHAN HAITIAN FLAVOURING A	40,529	303,568.05	464,074.74
FOSUN INTERNATIONAL LTD	419,000	559,681.51	341,429.48
FOXCONN INDUSTRIAL INTERNE A	106,200	187,026.78	140,241.38
FRANCO NEVADA CORP	98,326	7,264,851.74	13,393,874.18
FRASERS GROUP PLC	34,145	366,883.24	291,618.55
FRESENIUS MEDICAL CARE AG +	118,222	6,812,819.53	3,857,089.46
FRESENIUS SE + CO KGAA	180,821	9,080,942.40	5,065,754.57
FUBON FINANCIAL HOLDING CO	1,116,723	1,674,465.17	2,045,566.36
FUJI CORP/AICHI	2,200	32,588.44	32,180.08
FUJI ELECTRIC CO LTD	64,500	1,732,566.33	2,458,865.44

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FUJI MEDIA HOLDINGS INC	98,800	1,171,776.83	804,207.81
FUJIAN SUNNER DEVELOPMENT A	14,800	51,711.28	50,435.43
FUJIFILM HOLDINGS CORP	199,900	9,201,681.73	10,037,041.95
FUJIMORI KOGYO CO LTD	3,500	73,177.88	80,374.40
FUJITSU LIMITED	99,400	7,358,149.20	13,270,158.02
FUKUI COMPUTER HOLDINGS INC	5,567	106,066.72	111,470.79
FUKUOKA FINANCIAL GROUP INC	25,700	512,295.77	585,308.27
FUTU HOLDINGS LTD ADR	24,400	2,763,075.36	991,860.00
FUTURE PLC	34,854	1,001,173.11	531,201.05
FUYAO GLASS INDUSTRY GROUP A	16,401	60,774.52	82,739.92
FUYAO GLASS INDUSTRY GROUP H	90,800	361,409.24	381,001.80
G BITS NETWORK TECHNOLOGY A	700	31,008.17	31,501.36
GALAXY ENTERTAINMENT GROUP L	3,248,000	19,999,965.59	21,473,142.04
GALP ENERGIA SGPS SA	784,996	9,663,700.95	10,564,489.15
GANFENG LITHIUM GROUP CO L A	14,560	71,891.73	145,585.34
GANFENG LITHIUM GROUP CO L H	57,400	555,495.05	428,756.11
GAONA AERO MATERIAL CO LTD A	7,400	49,173.75	48,796.12
GAZPROM PJSC	1,680,220	18,511.51	2.30
GCL SYSTEM INTEGRATION TEC A	23,500	14,860.82	9,837.16
GCL TECHNOLOGY HOLDINGS LTD	3,023,000	931,600.01	766,890.24
GD POWER DEVELOPMENT CO A	181,500	75,985.26	111,484.24
GDS HOLDINGS LTD ADR	2,900	108,896.02	59,798.00
GDS HOLDINGS LTD CL A	108,104	507,417.92	283,939.29
GEA GROUP AG	79,388	2,705,303.05	3,236,563.97
GEBERIT AG REG	19,001	5,358,257.69	8,943,942.39
GECINA SA	18,773	2,415,230.72	1,906,375.48
GEELY AUTOMOBILE HOLDINGS LT	2,800,000	3,997,881.17	4,089,712.30
GEM CO LTD A	68,300	101,117.06	72,999.27
GEMDALE CORP A	37,600	67,472.33	55,331.50
GENMAB A/S	54,664	15,435,703.48	23,072,658.57
GENSCRIPT BIOTECH CORP	175,000	516,306.55	557,178.46
GENTING BHD	377,300	734,215.83	383,723.95
GENTING MALAYSIA BHD	584,000	569,774.67	356,631.10
GENTING SINGAPORE LTD	2,469,000	1,808,809.12	1,758,048.76
GEO ENERGY RESOURCES LTD	429,200	157,181.55	104,003.88
GERDAU SA PREF	170,718	826,012.71	949,663.84
GERRESHEIMER AG	3,717	259,063.26	249,125.50
GESTAMP AUTOMOCION SA	122,575	760,306.65	472,776.65
GETINGE AB B SHS	119,749	4,288,819.35	2,485,887.88
GETLINK SE	224,673	2,390,743.78	3,590,737.74
GETNET ADQUIRENCIA E SERVISO	125	479.84	212.50
GF SECURITIES CO LTD A	35,300	70,526.32	78,656.59
GF SECURITIES CO LTD H	4,096,100	5,400,755.43	5,888,345.47
GFL ENVIRONMENTAL INC SUB VT	74,800	2,104,350.69	2,182,805.27
GIANT MANUFACTURING	46,631	294,480.36	304,192.73
GIGADEVICE SEMICONDUCTO CL A	165,816	3,570,705.12	2,444,174.16
GIKEN LTD	1,900	44,375.60	41,774.22
GILDAN ACTIVEWEAR INC	104,261	2,281,328.58	2,853,240.25
GINLONG TECHNOLOGIES CO LT A	3,450	90,609.44	89,355.48
GIVAUDAN REG	3,805	7,043,578.79	11,651,064.63
GJENSIDIGE FORSIKRING ASA	81,661	1,297,237.73	1,593,264.05
GLENCORE PLC	6,684,780	30,663,332.03	44,419,173.17

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GLOBAL E ONLINE LTD	111,450	5,797,855.76	2,300,328.00
GLOBAL POWER SYNERGY NVDR	95,508	231,802.41	201,301.69
GLOBALWAFERS CO LTD	465,000	8,235,231.04	6,467,683.95
GLOBE TELECOM INC	3,941	136,814.23	154,167.69
GLORY LTD	1,900	31,753.69	31,593.47
GLP J REIT	1,727	2,380,163.60	1,980,333.47
GMO PAYMENT GATEWAY INC	17,000	1,203,103.13	1,406,949.87
GN STORE NORD A/S	67,918	2,433,191.95	1,557,137.49
GOERTEK INC A	28,000	64,098.26	67,787.74
GOLD FIELDS LTD	134,170	891,102.74	1,389,012.37
GOLDEN AGRI RESOURCES LTD	2,612,200	598,080.13	486,914.70
GOODMAN GROUP	732,285	4,955,952.67	8,620,959.99
GOODWE TECHNOLOGIES CO LTD A	1,092	52,277.88	50,752.23
GOTION HIGH TECH CO LTD A	20,900	70,589.39	86,676.21
GPT GROUP	817,221	2,931,735.32	2,327,633.39
GRAB HOLDINGS LTD CL A	531,800	2,716,974.42	1,712,396.00
GRAND BAOXIN AUTO GROUP LTD	10,367,000	3,867,927.22	591,075.54
GRANGE RESOURCES LTD	56,983	22,021.31	32,653.36
GREAT EASTERN HOLDINGS LTD	36,900	447,342.35	508,984.49
GREAT WALL MOTOR CO LTD A	18,800	114,538.83	80,103.57
GREAT WALL MOTOR COMPANY H	444,000	440,761.26	577,971.67
GREAT WEST LIFECO INC	142,600	3,391,316.35	3,294,128.94
GREE ELECTRIC APPLIANCES I A	20,800	105,981.14	96,703.83
GREENTOWN CHINA HOLDINGS	137,000	208,974.71	200,103.78
GREENTOWN SERVICE GROUP CO L	228,000	219,858.57	151,319.36
GRG BANKING EQUIPMENT CO A	26,900	29,918.92	38,463.40
GRIFOLS SA	121,886	2,226,677.99	1,400,991.50
GRIFOLS SA B	105,192	1,849,254.24	879,043.66
GROUPE BRUXELLES LAMBERT NV	43,453	3,602,903.43	3,458,661.94
GROWTHPOINT PROPERTIES LTD	522,923	977,623.68	446,858.68
GRUMA S.A.B. B	77,809	997,654.70	1,039,409.82
GRUPO AEROPORT DEL PACIFIC B	53,847	451,877.27	772,035.65
GRUPO AEROPORT DEL SURESTE B	30,206	488,009.25	703,733.26
GRUPO BIMBO SAB SERIES A	202,817	449,669.97	856,551.80
GRUPO CARSO SAB DE CV SER A1	62,959	238,384.25	264,988.50
GRUPO FINANCIERO BANORTE O	3,206,732	19,600,438.61	23,077,247.72
GRUPO FINANCIERO INBURSA O	327,083	526,367.19	553,887.23
GRUPO MEXICO SAB DE CV SER B	466,609	1,438,806.60	1,644,974.96
GRUPO TELEVISA SA SPON ADR	355,577	6,026,676.10	1,621,431.12
GRUPO TELEVISA SAB SER CPO	360,847	1,269,214.68	327,752.35
GS HOLDINGS	6,990	307,590.19	242,121.00
GSK PLC	3,036,702	60,475,284.21	52,513,373.80
GUANGDONG HAID GROUP CO A	14,400	65,107.73	127,869.73
GUANGDONG HEC TECHNOLOGY H A	36,800	47,603.90	46,001.99
GUANGDONG INVESTMENT LTD	446,000	615,470.64	456,574.35
GUANGDONG KINLONG HARDWARE A	2,600	49,806.50	38,878.26
GUANGHUI ENERGY CO LTD A	99,400	78,763.18	128,973.92
GUANGZHOU AUTOMOBILE GROUP A	45,100	100,960.93	71,558.47
GUANGZHOU AUTOMOBILE GROUP H	490,400	468,535.80	330,495.90
GUANGZHOU BAIYUNSHAN PHAR A	16,400	98,249.58	70,278.64
GUANGZHOU GREAT POWER ENER A	5,400	57,341.10	60,581.73
GUANGZHOU HAIGE COMMUNICAT A	17,600	24,814.11	20,557.85

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GUANGZHOU KINGMED DIAGNOST A	4,200	30,623.28	47,246.00
GUANGZHOU SHIYUAN ELECTRON A	4,100	58,780.66	34,820.84
GUANGZHOU TINCI MATERIALS A	19,140	102,963.68	120,759.01
GULF BANK	296,736	311,051.59	304,444.05
GULF ENERGY DEVELOPM FOREIGN	301,050	181,206.92	480,237.12
GULF ENERGY DEVELOPMENT NVDR	164,889	229,229.30	263,032.11
GUN EI CHEMICAL INDUSTRY CO	1,300	24,634.19	23,281.67
GUNGHO ONLINE ENTERTAINMENT	3,800	54,011.69	61,401.34
GUNMA BANK LTD/THE	552,600	2,015,515.16	2,110,806.78
GUNZE LTD	2,200	71,025.27	70,362.65
GUOLIAN SECURITIES CO LTD A	8,100	19,820.40	13,108.30
GUOSEN SECURITIES CO LTD A	49,000	76,077.87	62,591.88
GUOTAI JUNAN SECURITIES CO A	68,400	167,421.12	133,716.36
GUOYUAN SECURITIES CO LTD A	52,390	58,817.42	47,704.69
GWA GROUP LTD	116,476	222,972.11	161,925.81
H LUNDBECK A/S	100,957	605,394.23	377,437.78
H WORLD GROUP LTD ADR	29,082	1,171,383.91	1,233,658.44
H.U. GROUP HOLDINGS INC	1,700	46,451.37	37,119.25
H+R REAL ESTATE INV REIT UTS	88,800	904,311.58	793,658.81
HACI OMER SABANCI HOLDING	156,255	201,980.51	376,290.79
HAICHANG OCEAN PARK HOLDINGS	426,000	90,959.46	87,329.19
HAIDILAO INTERNATIONAL HOLDI	172,000	693,059.01	493,635.45
HAIER SMART HOME CO LTD A	43,100	102,538.44	151,650.10
HAIER SMART HOME CO LTD H	359,600	713,291.52	1,225,550.45
HAITIAN INTERNATIONAL HLDGS	110,000	245,018.41	294,556.66
HAITONG SECURITIES CO LTD A	63,200	123,162.06	79,003.41
HAITONG SECURITIES CO LTD H	561,009	811,306.95	345,017.35
HAKUHODO DY HOLDINGS INC	131,400	1,603,148.02	1,324,506.43
HAL TRUST	466	62,345.06	59,680.59
HALEON PLC	3,259,554	12,290,320.50	12,835,128.09
HALMA PLC	154,536	3,667,307.87	3,669,496.66
HAMAMATSU PHOTONICS KK	56,800	1,648,598.26	2,720,648.76
HANA FINANCIAL GROUP	119,095	4,190,292.68	3,960,414.99
HANG LUNG PROPERTIES LTD	829,500	2,096,038.00	1,621,813.08
HANG SENG BANK LTD	313,300	5,458,389.37	5,210,326.78
HANGZHOU BINJIANG REAL EST A	38,600	60,582.63	49,029.45
HANGZHOU CHANG CHUAN TECHN A	6,600	52,960.61	42,324.61
HANGZHOU FIRST APPLIED MAT A	13,720	157,369.62	131,127.18
HANGZHOU LION ELECTRONICS A	6,400	59,071.81	39,219.18
HANGZHOU OXYGEN PLANT GROU A	7,900	38,195.69	44,729.20
HANGZHOU ROBAM APPLIANCES A	2,400	16,938.85	9,583.84
HANGZHOU SILAN MICROELECTR A	11,300	23,288.47	53,300.20
HANGZHOU TIGERMED CONSULTI A	1,300	9,486.71	19,598.08
HANGZHOU TIGERMED CONSULTI H	21,900	334,207.61	253,093.23
HANKOOK TIRE + TECHNOLOGY CO	433,848	9,951,186.31	10,687,516.97
HANKYU HANSHIN HOLDINGS INC	93,500	2,774,365.39	2,777,824.09
HANMI PHARM CO LTD	843	240,709.18	198,666.67
HANNOVER RUECK SE	27,734	2,839,826.38	5,490,632.75
HANON SYSTEMS	25,976	241,907.46	166,188.88
HANSOH PHARMACEUTICAL GROUP	184,000	740,765.97	349,849.77
HANWHA SOLUTIONS CORP	17,233	423,680.36	581,626.43
HAP SENG CONSOLIDATED	126,500	248,972.80	183,791.15

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HAPPINET CORP	1,800	26,897.03	28,007.12
HAPVIDA PARTICIPACOES E INVE	680,081	1,523,763.66	654,351.34
HARGREAVES LANSDOWN PLC	146,589	2,322,184.84	1,509,754.34
HARGREAVES SERVICES PLC	1,707	10,334.69	8,110.74
HARMONY GOLD MINING CO LTD	83,884	529,939.36	289,884.17
HARTALEGA HOLDINGS BHD	273,800	278,784.12	105,666.29
HAYS PLC	868,855	1,531,807.66	1,209,233.99
HD HYUNDAI	13,635	737,419.18	615,704.63
HDFC BANK LTD ADR	664,463	38,890,066.13	45,455,913.83
HEIDELBERGCEMENT AG	59,685	4,574,726.15	3,393,871.43
HEILONGJIANG AGRICULTURE A	23,800	53,703.92	47,109.05
HEINEKEN HOLDING NV	51,078	3,648,546.55	3,927,659.58
HEINEKEN NV	217,585	18,221,475.45	20,407,272.88
HEIWA CORP	17,800	296,721.66	335,238.17
HEKTAS TICARET T.A.S	170,506	326,494.63	342,660.63
HELLENIC TELECOMMUN ORGANIZA	29,083	413,530.13	452,856.35
HELLOFRESH SE	153,788	5,627,092.94	3,369,592.40
HELVETIA HOLDING AG REG	2,555	210,633.86	297,696.71
HENAN SHENHUO COAL + POWER A	27,440	57,960.04	59,050.65
HENAN SHUANGHUI INVESTMENT A	37,005	153,944.38	138,029.50
HENDERSON LAND DEVELOPMENT	593,713	2,194,533.76	2,072,874.17
HENGAN INTL GROUP CO LTD	101,500	780,756.78	539,039.33
HENGDIAN GROUP DMEGC A	19,400	52,908.03	52,297.42
HENGLI PETROCHEMICAL CO L A	49,259	97,024.36	110,043.91
HENGTONG OPTIC ELECTRIC CO A	17,200	38,769.04	37,261.68
HENGYI PETROCHEMICAL CO A	35,490	52,670.32	35,889.74
HENKEL AG + CO KGAA	42,583	3,117,205.60	2,738,162.87
HENKEL AG + CO KGAA VOR PREF	72,983	6,237,140.13	5,064,477.52
HENNES + MAURITZ AB B SHS	300,998	6,651,173.27	3,242,383.56
HERMES INTERNATIONAL	18,901	15,835,053.10	29,148,660.38
HESTEEL CO LTD A	184,000	85,326.80	59,818.46
HEXAGON AB B SHS	1,958,871	18,806,418.59	20,492,052.30
HIKARI TSUSHIN INC	8,200	939,890.17	1,157,179.13
HIKMA PHARMACEUTICALS PLC	67,758	2,165,490.99	1,264,975.10
HINO MOTORS LTD	7,000	45,452.83	26,685.36
HIROSE ELECTRIC CO LTD	12,815	1,224,130.00	1,612,255.11
HISCOX LTD	37,867	384,756.79	496,269.77
HITACHI CONSTRUCTION MACHINE	63,600	1,318,541.08	1,426,294.29
HITACHI LTD	771,800	28,514,579.79	39,138,381.90
HITHINK ROYALFLUSH INFORMA A	4,000	51,365.21	56,740.08
HIWIN TECHNOLOGIES CORP	433,638	2,919,034.18	2,574,838.05
HK ELECTRIC INVESTMENTS SS	1,039,345	912,382.37	688,462.28
HKT TRUST AND HKT LTD SS	4,451,279	5,666,903.52	5,457,913.25
HLB INC	17,910	641,151.54	402,249.11
HMM CO LTD	41,161	1,658,732.82	636,376.08
HO BEE LAND LTD	43	79.92	77.91
HOCHIKI CORP	2,700	65,043.19	28,668.76
HOKKO CHEMICAL INDUSTRY CO	4,400	30,779.12	27,111.30
HOLCIM LTD	300,081	15,594,077.14	15,529,483.66
HOLMEN AB B SHARES	38,333	1,939,451.07	1,522,724.57
HOME PRODUCT CENTER PCL FOR	504,601	179,774.50	225,821.15
HOME PRODUCT CENTER PCL NVDR	217,378	116,077.27	97,281.91

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HOMESERVE PLC	160,629	956,964.08	2,312,851.70
HON HAI PRECISION INDUSTRY	7,590,236	25,015,864.76	24,670,643.93
HONDA MOTOR CO LTD	673,400	18,663,516.07	15,474,241.54
HONEYS HOLDINGS CO LTD	5,300	50,047.47	55,954.37
HONG KONG + CHINA GAS	4,586,590	5,357,607.83	4,360,373.58
HONG KONG EXCHANGES + CLEAR	664,639	17,354,267.33	28,714,632.48
HONG LEONG ASIA LTD	50,300	32,025.97	24,939.98
HONG LEONG BANK BERHAD	113,100	430,688.11	527,885.58
HONG LEONG FINANCIAL GROUP	47,286	197,624.57	199,663.93
HONGFA TECHNOLOGY CO LTD A	10,920	31,616.86	52,481.72
HONGKONG LAND HOLDINGS LTD	457,500	3,128,487.37	2,104,500.00
HOPSON DEVELOPMENT HOLDINGS	12,776	24,476.67	12,571.47
HORIBA LTD	4,000	180,152.15	173,708.74
HOSHINE SILICON INDUSTRY C A	4,100	98,818.38	48,916.67
HOSHIZAKI CORP	44,800	1,761,842.18	1,580,537.35
HOTAI MOTOR COMPANY LTD	43,000	513,724.43	822,631.81
HOTEL SHILLA CO LTD	4,703	281,839.48	309,070.23
HOUR GLASS LTD/THE	33,600	53,625.22	51,106.47
HOYA CORP	244,700	13,758,586.20	23,562,192.58
HSBC HOLDINGS PLC	9,200,672	73,632,717.83	57,076,164.78
HUA HONG SEMICONDUCTOR LTD	341,000	1,569,095.41	1,190,558.56
HUA NAN FINANCIAL HOLDINGS C	1,310,777	680,578.94	957,425.25
HUADIAN POWER INTL CORP A	73,500	47,513.42	62,168.97
HUADONG MEDICINE CO LTD A	14,200	52,895.91	95,596.76
HUAFON CHEMICAL CO LTD A	72,800	113,044.22	71,211.36
HUAIBEI MINING HOLDINGS CO A	31,500	72,384.16	58,000.20
HUALAN BIOLOGICAL ENGINEER A	16,230	60,886.36	52,833.82
HUANENG POWER INTL INC A	103,100	133,773.32	112,863.18
HUANENG POWER INTL INC H	614,000	400,501.98	290,285.01
HUATAI SECURITIES CO LTD A	37,200	99,610.62	68,174.40
HUATAI SECURITIES CO LTD H	317,400	603,857.82	363,151.85
HUAXI SECURITIES CO LTD A	36,000	51,101.07	38,994.78
HUAXIA BANK CO LTD A	152,900	143,202.05	114,152.08
HUAXIN CEMENT CO LTD A	17,800	55,484.24	37,946.98
HUAYU AUTOMOTIVE SYSTEMS A	30,900	97,459.12	77,031.09
HUBEI FEILIHUA QUARTZ GLAS A	6,800	54,234.69	53,799.79
HUBEI JUMPCAN PHARMACEUT A	11,200	51,063.06	43,854.60
HUBEI XINGFA CHEMICALS GRP A	12,000	75,038.06	50,059.70
HUISHAN DAIRY	987,900	324,651.50	53,160.88
HUIZHOU DESAY SV AUTOMOTIV A	5,200	96,352.78	78,796.27
HULIC CO LTD	164,600	1,427,941.50	1,297,389.06
HUMANWELL HEALTHCARE GROUP A	7,900	35,762.20	27,148.90
HUNAN VALIN STEEL CO LTD A	47,300	45,008.43	31,979.23
HUNDSUN TECHNOLOGIES INC A	16,461	59,250.70	95,805.64
HUSQVARNA AB B SHS	171,891	1,250,503.30	1,206,264.21
HYBE CO LTD	2,564	643,263.85	351,802.29
HYDRO ONE LTD	134,040	2,466,513.41	3,588,051.81
HYGEIA HEALTHCARE HOLDINGS C	54,400	378,797.75	390,316.40
HYPERA SA	61,001	493,719.66	522,230.26
HYUNDAI ENGINEERING + CONST	11,550	522,351.13	318,778.17
HYUNDAI GLOVIS CO LTD	2,826	407,979.90	365,402.14
HYUNDAI HEAVY INDUSTRIES CO	2,726	263,648.27	250,071.97

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HYUNDAI MIPO DOCKYARD	3,645	239,161.85	243,576.51
HYUNDAI MOBIS CO LTD	9,199	2,249,076.87	1,458,599.84
HYUNDAI MOTOR CO	20,516	3,940,502.10	2,449,913.80
HYUNDAI MOTOR CO LTD 2ND PRF	5,495	470,162.22	321,139.19
HYUNDAI MOTOR CO LTD PRF	4,399	356,255.65	257,434.56
HYUNDAI STEEL CO	12,312	666,346.23	297,941.64
I NE CO LTD	4,200	81,584.70	94,221.08
I PEX INC	2,800	26,406.04	25,274.17
IA FINANCIAL CORP INC	73,304	3,125,127.25	4,288,577.50
IBERDROLA SA	3,281,558	27,824,788.05	38,279,496.57
IBIDEN CO LTD	46,000	2,098,805.77	1,668,195.08
ICICI BANK LTD SPON ADR	2,724,592	33,176,376.41	59,641,318.88
ICL GROUP LTD	286,525	1,800,030.47	2,066,617.90
ICON PLC	32,562	6,414,142.40	6,325,168.50
IDEMITSU KOSAN CO LTD	113,461	3,089,468.84	2,639,927.77
IDP EDUCATION LTD	84,374	2,029,744.63	1,555,191.46
IFLYTEK CO LTD A	20,500	102,538.76	96,813.01
IG GROUP HOLDINGS PLC	70,422	524,790.05	662,437.32
IGM FINANCIAL INC	34,277	955,745.18	956,249.75
IGO LTD	318,795	3,305,974.87	2,909,928.59
IHH HEALTHCARE BHD	318,600	439,372.18	449,873.33
IIDA GROUP HOLDINGS CO LTD	216,200	3,614,619.51	3,278,761.61
ILJIN MATERIALS CO LTD	3,439	351,121.03	141,149.94
ILUKA RESOURCES LTD	50,746	379,624.16	327,959.70
IMCD NV	23,487	4,998,546.33	3,337,603.10
IMDEX LTD	4,569	9,422.05	6,847.61
IMEIK TECHNOLOGY DEVELOPME A	2,200	174,671.93	179,232.42
IMERYS SA	2,935	197,841.59	113,830.59
IMI PLC	6,185	91,742.20	95,826.42
IMPALA PLATINUM HOLDINGS LTD	127,296	1,128,846.30	1,594,585.33
IMPERIAL BRANDS PLC	372,113	12,710,957.60	9,270,104.35
IMPERIAL OIL LTD	210,284	8,382,052.44	10,235,233.62
INARI AMERTRON BHD	466,200	416,051.14	276,227.47
INCHCAPE PLC	193,739	1,772,158.97	1,910,999.56
INCITEC PIVOT LTD	558,868	1,275,257.99	1,425,026.23
IND + COMM BK OF CHINA A	538,200	412,314.55	336,002.42
IND + COMM BK OF CHINA H	8,673,000	5,752,024.52	4,467,095.88
INDAH KIAT PULP + PAPER TBK	489,300	491,268.30	274,234.30
INDOFOOD CBP SUKSES MAKMUR T	454,500	290,514.30	291,954.39
INDOFOOD SUKSES MAKMUR TBK P	752,600	417,732.50	325,115.46
INDORAMA VENTURES FOREIGN	224,200	283,429.52	263,783.74
INDORAMA VENTURES PCL NVDR	35,700	51,363.04	42,003.03
INDUSTRIA DE DISENO TEXTIL	926,176	23,215,974.84	24,563,253.31
INDUSTRIAL BANK CO LTD A	188,400	489,121.08	476,711.60
INDUSTRIAL BANK OF KOREA	33,344	375,723.46	258,946.68
INDUSTRIAL SECURITIES CO A	56,200	50,587.89	46,404.19
INDUSTRIAS PENOLES SAB DE CV	19,187	457,922.17	234,510.24
INDUSTRIES QATAR	228,010	891,227.48	802,034.21
INDUSTRIVARDEN AB A SHS	54,901	1,667,147.68	1,335,707.42
INDUSTRIVARDEN AB C SHS	62,601	1,289,100.76	1,520,039.64
INDUTRADE AB	110,440	2,466,889.54	2,237,524.26
INFINEON TECHNOLOGIES AG	798,446	17,815,851.57	24,226,371.92

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INFORMA PLC	973,778	7,880,126.90	7,257,734.04
INFOSYS LTD SP ADR	719,942	10,685,565.41	12,966,155.42
INFRASTRUTTURE WIRELESS ITAL	139,681	1,459,060.17	1,403,387.16
INFRONEER HOLDINGS INC	95,400	841,395.07	723,751.56
ING GROEP NV	2,282,075	26,692,013.71	27,735,969.00
INGENIC SEMICONDUCTOR CO A	3,500	74,664.50	35,464.71
INMODE LTD	113,030	3,251,880.16	4,035,171.00
INNER MONGOLIA BAOTOU STE A	407,900	99,310.70	112,658.49
INNER MONGOLIA ERDOS RESOU A	18,340	53,855.63	40,074.31
INNER MONGOLIA JUNZHENG EN A	73,300	100,401.21	42,071.29
INNER MONGOLIA YILI INDUS A	66,200	308,272.81	295,208.37
INNER MONGOLIA YUAN XING A	49,400	55,932.31	55,712.42
INNOLUX CORP	1,289,376	579,015.85	463,555.33
INNOVENT BIOLOGICS INC	151,000	717,657.55	648,114.34
INPEX CORP	770,600	8,646,904.42	8,153,075.91
INPLAY OIL CORP	20,373	56,795.46	45,559.02
INR MSCI EMG MKTS CTF	2,118,483	106,199,649.02	136,205,745.62
INSOURCE CO LTD	9,600	115,733.52	113,138.05
INSPUR ELECTRONIC INFORMAT A	11,479	45,133.05	35,534.92
INSURANCE AUSTRALIA GROUP	1,015,957	4,180,435.20	3,272,613.42
INTACT FINANCIAL CORP	77,681	7,120,204.55	11,174,437.22
INTERCONEXION ELECTRICA SA	72,489	322,473.03	313,942.07
INTERCONTINENTAL HOTELS GROU	192,359	10,598,852.27	10,977,081.09
INTERNATIONAL PERSONAL FINAN	160,238	585,762.16	140,900.52
INTERNATIONAL PETROLEUM CORP	2,158	16,502.24	24,211.35
INTERTEK GROUP PLC	123,270	4,077,030.57	5,981,677.18
INTESA SANPAOLO	7,035,225	17,578,778.05	15,602,331.68
INTL CONTAINER TERM SVCS INC	157,640	365,334.45	565,752.99
INTOUCH HOLDINGS PCL NVDR	157,400	392,466.19	351,065.40
INVENTEC CORP	353,000	297,750.37	301,483.63
INVESCO INDIA EXCHANGE TRADED	171,953	3,626,767.00	3,660,879.37
INVESTMENT AB LATOUR B SHS	60,649	1,089,485.65	1,147,264.06
INVESTOR AB A SHS	203,214	4,800,364.63	3,780,702.90
INVESTOR AB B SHS	782,186	8,030,042.80	14,155,093.06
IOI CORP BHD	442,300	483,381.45	406,654.94
IPD GROUP LTD	1,894	3,999.57	3,814.72
IPH LTD	51,009	190,825.17	301,986.01
IPSEN	82,132	6,718,626.82	8,809,361.49
IQIYI INC ADR	88,969	1,817,061.19	471,535.70
IRAY TECHNOLOGY CO LTD A	766	48,392.58	50,453.28
IRISH CONTINENTAL GROUP PLC	100,498	208,844.00	459,057.58
IRSA SP ADR	76,049	1,503,166.19	363,514.22
IRSA SA	84,440	0.00	19,834.96
ISHARES CORE MSCI EAFE ETF	14,783	921,922.14	911,224.12
ISHARES MSCI BRAZIL ETF	102,587	3,049,719.66	2,869,358.39
ISHARES MSCI CHINA ETF	789,016	37,963,462.11	37,478,260.00
ISHARES MSCI INDIA ETF	1,596,875	60,770,231.90	66,653,562.50
ISHARES MSCI SAUDI ARABIA ETF	438,160	20,158,580.74	16,527,395.20
ISHARES MSCI SOUTH KOREA ETF	524,849	29,343,428.82	29,643,471.52
ISHARES MSCI TAIWAN ETF	23,924	982,181.24	960,787.84
ISRACARD LTD	1	3.11	3.62
ISRAEL CORP LIMITED/THE	190	73,746.17	66,770.58

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ISRAEL DISCOUNT BANK A	512,968	2,082,881.10	2,686,594.48
ISUZU MOTORS LTD	463,900	5,325,547.41	5,439,033.69
ITALGAS SPA	163,493	913,476.37	905,591.82
ITAU UNIBANCO H SPON PRF ADR	732,177	5,512,819.96	3,448,553.67
ITAU UNIBANCO HOLDING S PREF	4,459,577	24,824,346.29	21,116,421.24
ITAUSA SA	743,432	1,780,173.38	1,198,277.63
ITFOR INC	6,700	49,441.34	42,501.80
ITO EN LTD	21,000	1,203,904.59	762,363.11
ITOCHU CORP	803,100	13,387,979.95	25,235,155.55
ITOCHU TECHNO SOLUTIONS CORP	37,600	950,137.00	874,849.37
ITURAN LOCATION AND CONTROL	16,915	452,408.62	357,413.95
ITV PLC	1,088,679	1,738,200.14	984,274.65
IVANHOE MINES LTD CL A	283,726	2,167,276.95	2,240,575.82
IVECO GROUP NV	34,357	148,948.52	203,797.92
IWAICOSMO HOLDINGS INC	12,500	167,751.21	122,967.90
IWAKI CO LTD	7,000	64,517.29	65,254.46
JA SOLAR TECHNOLOGY CO LTD A	24,080	147,060.77	208,145.81
JAC RECRUITMENT CO LTD	4,500	72,815.21	82,841.34
JACQUET METALS SA	3,420	81,527.76	61,027.89
JAFCO GROUP CO LTD	20,600	493,064.58	350,970.48
JAFRON BIOMEDICAL CO LTD A	5,200	75,458.58	23,166.13
JAMES HARDIE INDUSTRIES CDI	197,316	2,801,395.30	3,532,579.96
JAPAN AIRLINES CO LTD	59,100	1,640,433.79	1,207,127.97
JAPAN AVIATION ELECTRONICS	3,300	56,835.27	52,746.98
JAPAN EXCHANGE GROUP INC	208,100	2,704,719.42	2,992,684.45
JAPAN LIFELINE CO LTD	4,300	29,734.82	29,851.83
JAPAN METROPOLITAN FUND INVE	3,036	2,902,787.88	2,409,103.79
JAPAN PETROLEUM EXPLORATION	3,400	105,866.95	99,079.16
JAPAN POST BANK CO LTD	168,500	2,146,454.51	1,440,509.30
JAPAN POST HOLDINGS CO LTD	1,978,000	17,662,356.96	16,632,619.66
JAPAN POST INSURANCE CO LTD	388,300	6,488,167.10	6,830,454.35
JAPAN REAL ESTATE INVESTMENT	534	2,637,146.15	2,335,200.28
JAPAN TOBACCO INC	494,600	12,717,837.26	9,974,842.55
JARDINE CYCLE + CARRIAGE LTD	211,278	3,629,813.56	4,505,331.64
JARDINE MATHESON HLDGS LTD	88,740	4,861,393.69	4,516,866.00
JASON FURNITURE HANGZHOU C A	3,770	37,068.18	23,162.20
JBS SA	112,687	444,550.21	469,337.97
JCDECAUX SE	41,363	1,131,797.93	782,243.06
JCET GROUP CO LTD A	21,400	96,428.84	70,956.74
JD HEALTH INTERNATIONAL INC	167,750	1,570,772.43	1,533,509.18
JD SPORTS FASHION PLC	1,056,499	2,186,165.31	1,603,193.81
JD.COM INC CL A	765,822	22,493,004.02	21,606,032.63
JD.COM INC ADR	313,991	15,477,971.89	17,624,314.83
JDE PEET S NV	39,914	1,500,712.74	1,151,003.30
JERONIMO MARTINS	234,184	4,239,538.84	5,043,643.16
JFE HOLDINGS INC	428,400	6,361,307.76	4,987,096.14
JFROG LTD	59,159	1,298,862.51	1,261,861.47
JG SUMMIT HOLDINGS INC	452,048	571,025.17	408,021.43
JIANGSU CHANGSHU RURAL COM A	2,607,799	2,875,916.94	2,832,239.95
JIANGSU EASTERN SHENGHONG A	34,300	117,313.13	64,339.95
JIANGSU EXPRESS CO LTD H	244,000	296,614.67	222,899.57
JIANGSU HENGLI HYDRAULIC C A	11,552	51,771.81	104,939.63

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JIANGSU HENGRUI PHARMACEUT A	408,432	3,607,926.76	2,263,746.27
JIANGSU KING S LUCK BREWER A	12,500	53,234.33	91,524.38
JIANGSU YANGHE BREWERY A	15,000	257,393.34	346,318.17
JIANGSU YANGNONG CHEMICAL A	4,300	79,326.32	64,267.73
JIANGSU YOKE TECHNOLOGY A	3,100	25,061.69	22,461.70
JIANGSU YUYUE MEDICAL EQU A	8,500	31,838.13	38,955.94
JIANGSU ZHONGTIAN TECHNOLO A	31,100	35,988.38	72,250.67
JIANGXI COPPER CO LTD A	21,300	65,056.24	53,405.50
JIANGXI COPPER CO LTD H	179,000	297,907.66	264,201.56
JIANGXI SPECIAL ELECTRIC A	20,800	68,046.59	52,211.69
JINHUI SHIPPING + TRANSPORTA	13,721	22,606.75	10,724.97
JIUGUI LIQUOR CO LTD A	2,400	73,701.12	47,622.31
JIUMAOJIU INTERNATIONAL HOLD	115,000	413,785.28	307,208.89
JMT NETWORK SERVICES NVDR	105,800	241,877.67	210,775.23
JOHN WOOD GROUP PLC	138,785	994,039.50	225,625.54
JOHNSON ELECTRIC HOLDINGS	137,675	306,779.91	173,395.76
JOHNSON MATTHEY PLC	77,283	2,353,398.76	1,977,339.05
JOINCARE PHARMACEUTICAL GR A	26,100	50,764.27	42,388.05
JOINN LABORATORIES CHINA C A	2,156	29,689.15	18,115.28
JOINTOWN PHARMACEUTICAL A	30,700	58,135.55	57,587.07
JOLLIBEE FOODS CORP	75,500	318,978.76	311,605.58
JONJEE HIGH TECH INDUSTRIA A	7,600	50,097.65	40,308.41
JOYY INC ADR	6,146	410,474.72	194,152.14
JSR CORP	79,800	1,132,542.96	1,565,215.81
JTEKT CORP	21,900	152,504.24	154,193.79
JUEWEI FOOD CO LTD A	6,200	40,173.74	54,484.23
JULIUS BAER GROUP LTD	174,463	8,781,289.39	10,156,265.87
JUMBO SA	18,182	282,789.47	310,087.60
JUNEYAO AIRLINES CO LTD A	24,000	52,423.74	55,859.72
JUNGHEINRICH PRFD	1,812	52,807.30	51,401.90
JUPITER FUND MANAGEMENT	203,972	861,879.36	325,835.44
JUST EAT TAKEAWAY	110,546	7,974,951.26	2,330,108.28
JUST GROUP PLC	114,063	131,133.31	111,960.45
JUSTSYSTEMS CORP	2,700	56,587.66	57,644.47
K WAH INTL HOLDINGS	65,681	41,672.24	22,805.46
K+O ENERGY GROUP INC	2,800	35,815.83	43,311.99
KAJIMA CORP	324,800	4,203,635.16	3,781,066.35
KAKAKU.COM INC	52,700	962,149.57	843,551.48
KAKAO CORP	46,040	1,467,185.81	1,933,352.31
KAKAO GAMES CORP	5,560	406,400.36	196,325.82
KAKAOBANK CORP	20,446	1,032,820.87	392,912.46
KALBE FARMA TBK PT	3,482,000	383,687.04	467,472.62
KAMEI CORP	343	3,793.69	3,174.07
KANEMATSU CORP	3,000	33,135.73	34,105.12
KANEMATSU ELECTRONICS LTD	3,100	98,156.53	104,551.14
KANGWON LAND INC	15,207	425,127.54	279,005.46
KANSAI ELECTRIC POWER CO INC	284,600	4,168,256.24	2,758,750.99
KANZHUN LTD ADR	27,400	718,093.37	558,138.00
KAO CORP	195,800	8,524,369.44	7,798,165.90
KASIKORNBANK PCL FOREIGN	79,500	331,556.79	338,566.48
KATO SANGYO CO LTD	2,500	61,442.38	66,504.98
KAWASAKI HEAVY INDUSTRIES	12,700	265,982.31	297,419.38

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KAWASAKI KISEN KAISHA LTD	16,300	305,649.98	344,295.73
KB FINANCIAL GROUP INC	270,264	12,236,487.57	10,365,997.62
KBC GROUP NV	250,009	15,866,807.01	16,030,664.98
KDDI CORP	687,400	15,066,035.02	20,745,210.51
KE HOLDINGS INC ADR	99,800	3,125,553.85	1,393,208.00
KEDA INDUSTRIAL GROUP CO L A	21,300	49,125.75	43,539.42
KEIO CORP	42,000	1,510,428.79	1,540,641.93
KEISEI ELECTRIC RAILWAY CO	56,300	1,107,903.83	1,602,231.99
KELT EXPLORATION LTD	150,677	510,722.63	557,136.26
KEMAYAN CORP BHD	800	1,188.92	0.00
KENKO MAYONNAISE CO LTD	1,700	28,471.81	17,689.95
KEPPEL CORP LTD	600,250	2,796,414.74	3,249,191.02
KERING	68,568	34,926,876.03	34,796,693.24
KERRY GROUP PLC A	138,784	15,348,156.18	12,477,389.42
KERRY LOGISTICS NETWORK LTD	153,500	355,638.18	276,124.77
KESKO OYJ B SHS	228,869	6,806,837.53	5,036,648.04
KEYENCE CORP	115,900	27,268,184.39	45,167,137.82
KEYERA CORP	89,409	2,537,491.89	1,952,553.46
KEYSTONE MICROTECH CO	168,000	1,969,908.01	981,145.58
KGHM POLSKA MIEDZ SA	20,324	638,282.09	587,305.10
KIA CORP	81,213	4,864,381.08	3,808,565.37
KIKKOMAN CORP	59,300	1,759,941.32	3,119,042.03
KIMBERLY CLARK DE MEXICO A	211,813	366,773.86	359,448.15
KIMOTO CO LTD	18,800	44,926.30	30,918.94
KINAXIS INC	2,888	346,744.84	323,787.65
KINGBOARD HOLDINGS LTD	103,500	466,206.62	329,531.26
KINGBOARD LAMINATES HLDG LTD	157,200	203,452.07	172,810.33
KINGDEE INTERNATIONAL SFTWR	402,000	533,370.04	862,206.68
KINGFISHER PLC	860,118	3,254,953.69	2,442,776.34
KINGSOFT CORP LTD	145,400	409,580.62	486,222.21
KINGSPAN GROUP PLC	286,958	22,254,294.56	15,490,417.85
KINNEVIK AB B	98,115	2,764,781.93	1,348,439.75
KINROSS GOLD CORP	530,503	3,442,488.66	2,161,243.26
KINTETSU GROUP HOLDINGS CO L	69,312	2,837,835.58	2,287,724.13
KIRIN HOLDINGS CO LTD	520,700	8,648,467.16	7,936,092.31
KISSEI PHARMACEUTICAL CO LTD	3,300	89,750.97	64,526.89
KITZ CORP	6,200	36,778.15	37,074.54
KLABIN SA UNIT	778,918	3,609,464.10	2,946,160.80
KLEPIERRE	90,408	3,128,391.80	2,077,384.38
KNORR BREMSE AG	29,320	3,083,897.39	1,597,131.23
KOBAYASHI PHARMACEUTICAL CO	21,800	1,854,922.48	1,491,939.82
KOBE BUSSAN CO LTD	61,500	1,552,895.42	1,766,531.51
KOC HOLDING AS	107,379	371,804.82	480,120.85
KOEI TECMO HOLDINGS CO LTD	46,020	959,779.63	834,285.80
KOENIG + BAUER AG	1,962	31,933.89	34,089.40
KOITO MANUFACTURING CO LTD	238,600	4,863,238.07	3,593,150.18
KOKUYO CO LTD	6,500	88,287.10	91,530.56
KOMATSU LTD	381,000	7,889,968.60	8,304,642.09
KOMERCNI BANKA AS	74,985	3,100,022.94	2,170,165.03
KOMERI CO LTD	6,900	180,144.00	142,920.91
KOMORI CORP	14,000	126,983.15	85,520.48
KONAMI GROUP CORP	38,100	1,316,315.02	1,723,877.37

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KONE OYJ B	208,965	9,228,282.84	10,771,759.61
KONGSBERG GRUPPEN ASA	66,136	2,310,689.58	2,790,185.93
KONINKLIJKE AHOLD DELHAIZE N	640,820	13,993,804.87	18,356,274.36
KONINKLIJKE DSM NV	72,036	5,704,651.87	8,787,428.23
KONINKLIJKE KPN NV	1,695,512	5,443,470.94	5,229,554.36
KONINKLIJKE PHILIPS NV	466,512	13,521,983.09	6,972,377.50
KONOIKE TRANSPORT CO LTD	2,800	27,658.59	34,123.31
KOOLEARN TECHNOLOGY HOLDING	60,000	310,722.74	403,590.03
KOREA AEROSPACE INDUSTRIES	12,336	515,878.88	496,561.80
KOREA ELECTRIC POWER CORP	40,078	1,207,978.17	690,945.35
KOREA INVESTMENT HOLDINGS CO	5,208	244,119.97	219,522.66
KOREA SHIPBUILDING + OFFSHOR	42,491	4,497,858.48	2,375,732.47
KOREA ZINC CO LTD	6,542	3,086,251.57	2,917,902.73
KOREAN AIR LINES CO LTD	24,492	522,544.20	444,516.73
KOSE CORP	13,600	1,520,660.46	1,486,316.27
KRAFTON INC	4,233	1,467,385.64	562,391.46
KRONES AG	1,997	151,284.34	223,786.22
KRUNG THAI BANK PUB CO FOREI	486,700	267,332.87	248,724.99
KRUNGTHAI CARD PCL NVDR	120,700	163,420.90	205,609.93
KT+G CORP	16,847	1,375,980.22	1,219,059.31
KUAISHOU TECHNOLOGY	261,200	3,525,841.75	2,377,755.14
KUALA LUMPUR KEPONG BHD	69,756	412,388.21	354,084.94
KUANG CHI TECHNOLOGIES CO A	38,000	106,062.22	93,036.24
KUBOTA CORP	453,400	5,863,668.36	6,243,721.24
KUEHNE NAGEL INTL AG REG	38,167	7,058,280.33	8,877,581.49
KUMBA IRON ORE LTD	10,060	283,496.51	291,068.94
KUMHO PETROCHEMICAL CO LTD	2,764	253,607.55	275,416.37
KURITA WATER INDUSTRIES LTD	42,600	1,112,281.35	1,762,825.42
KURIYAMA HOLDINGS CORP	3,100	24,851.44	19,453.56
KUWAIT FINANCE HOUSE	748,047	1,878,350.33	2,011,575.49
KWEICHOW MOUTAI CO LTD A	101,303	17,267,053.90	25,166,546.46
KYOCERA CORP	142,900	7,056,091.72	7,095,993.02
KYOKUTO SECURITIES	12,400	96,046.10	54,037.67
KYOSAN ELECTRIC MFG CO LTD	8,600	25,271.23	26,201.83
KYOWA KIRIN CO LTD	226,686	5,334,259.27	5,188,462.77
L OCCITANE INTERNATIONAL SA	139,522	251,562.74	435,282.83
L OREAL	169,711	41,943,457.56	60,422,961.23
L+F CO LTD	3,413	645,005.70	468,292.21
LA FRANCAISE DES JEUX SAEM	65,037	2,453,066.08	2,608,454.39
LABORATORIOS FARMACEUTICOS R	1,524	78,408.50	58,651.17
LAKSHMI CAP INVESTMENTS LTD	36,430	45,585,134.65	49,571,148.17
LAND + HOUSES PUB NVDR	754,200	234,702.88	215,579.04
LAND + HOUSES PUB CO FOR REG	355,600	121,601.69	101,644.00
LAND SECURITIES GROUP PLC	295,409	3,590,287.05	2,208,130.08
LARGAN PRECISION CO LTD	15,000	1,532,685.51	995,591.42
LASERTEC CORP	36,800	3,373,753.66	6,064,769.41
LASSONDE INDS INC CLASS A	303	41,530.79	24,884.93
LB GROUP CO LTD A	28,600	125,540.85	77,838.80
LEG IMMOBILIEN SE	30,543	3,712,415.94	1,983,853.56
LEGAL + GENERAL GROUP PLC	2,490,783	6,331,778.75	7,475,429.06
LEGEND BIOTECH CORP ADR	7,200	342,348.61	359,424.00
LEGRAND SA	137,443	6,984,728.52	10,975,044.78

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LENDLEASE GROUP	301,854	2,865,535.10	1,604,865.97
LENOVO GROUP LTD	7,966,000	5,167,337.32	6,542,266.12
LENS TECHNOLOGY CO LTD A	36,900	64,868.45	55,893.81
LEON S FURNITURE LTD	1,912	31,790.19	24,257.19
LEONARDO SPA	582,652	4,643,081.19	5,011,990.68
LEPU MEDICAL TECHNOLOGY A	12,900	54,137.78	42,624.54
LG CHEM LTD	38,017	13,267,553.55	18,038,908.67
LG CHEM LTD PREFERENCE	1,224	229,642.87	268,612.10
LG CORP	13,994	848,286.59	864,319.02
LG DISPLAY CO LTD	34,735	771,643.19	341,993.48
LG ELECTRONICS INC	15,974	977,817.06	1,092,725.19
LG ENERGY SOLUTION	8,352	2,902,028.94	2,876,469.76
LG H+H	4,506	3,430,739.79	2,572,820.88
LG INNOTEK CO LTD	2,055	265,461.03	410,349.94
LG UPLUS CORP	215,718	2,650,848.60	1,885,080.19
LI AUTO INC ADR	84,700	2,142,738.08	1,727,880.00
LI NING CO LTD	748,500	5,691,337.70	6,497,270.97
LIAONING PORT CO LTD A	317,900	82,293.77	74,082.31
LIFCO AB B SHS	93,050	2,464,796.32	1,555,224.10
LINAMAR CORP	9,400	522,287.77	425,270.31
LINDE PLC	42,297	11,465,186.88	13,788,456.90
LINGYI ITECH GUANGDONG CO A	56,200	83,418.34	36,702.96
LINK REIT	910,936	5,426,905.67	6,687,631.93
LITE ON TECHNOLOGY CORP	3,598,881	6,289,239.22	7,470,469.25
LIVZON PHARMACEUTICAL GROU A	1,300	10,175.58	6,073.91
LIXIL CORP	164,900	3,227,784.95	2,500,776.08
LLOYDS BANKING GROUP PLC	35,312,385	32,105,914.16	19,288,934.33
LOBLAW COMPANIES LTD	146,484	9,068,136.81	12,942,960.61
LOCALIZA RENT A CAR	110,833	749,809.96	1,116,779.32
LOCALIZA RENT A CAR SA	484	0.00	986.38
LOGITECH INTERNATIONAL REG	82,516	4,684,888.23	5,089,021.79
LOJAS RENNER S.A.	1,617,577	10,386,366.97	6,274,535.15
LONDON STOCK EXCHANGE GROUP	214,805	12,762,345.12	18,438,641.00
LONGFOR GROUP HOLDINGS LTD	276,000	640,220.65	859,300.83
LONGI GREEN ENERGY TECHNOL A	515,020	3,117,723.75	3,130,852.20
LONSEAL CORP	900	21,737.80	8,321.65
LONZA GROUP AG REG	51,484	19,551,169.91	25,213,359.71
LOTTE CHEMICAL CORP	3,140	715,847.69	384,105.18
LOTTE CORP	21,462	1,282,711.45	522,759.67
LOTTE SHOPPING CO	1,658	260,724.25	119,318.31
LOTTERY CORP LTD/THE	925,784	2,506,087.29	2,812,635.51
LPP SA	2,715	5,240,367.63	6,592,134.51
LUFAX HOLDING LTD ADR	97,400	599,103.82	188,956.00
LUKOIL PJSC	204,650	10,285.47	0.28
LUNDBERGS AB B SHS	31,031	1,115,998.52	1,322,603.49
LUNDIN MINING CORP	270,420	1,823,013.29	1,658,504.15
LUOYANG XINQIANGLIAN SLEWI A	2,550	49,872.67	19,544.00
LUXI CHEMICAL GROUP CO LT A	26,000	70,968.38	46,339.74
LUXSHARE PRECISION INDUSTR A	68,050	208,649.47	310,799.88
LUZHOU LAOJIAO CO LTD A	13,800	186,701.85	445,224.05
LVMH MOET HENNESSY LOUIS VUI	144,189	42,678,835.68	104,626,848.04
M+G PLC	1,049,832	2,359,422.99	2,372,251.26

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
M1 KLINIKEN AG	34	313.20	328.76
M3 INC	180,800	2,781,234.05	4,902,818.60
MABANEE CO KPSC	131,362	285,280.87	363,976.41
MABUCHI MOTOR CO LTD	7,800	204,786.40	220,796.54
MACQUARIE GROUP LTD	199,240	15,272,331.55	22,558,734.84
MAGAZINE LUIZA SA	449,083	618,344.40	233,057.89
MAGNA INTERNATIONAL INC	262,061	12,484,323.64	14,712,376.52
MAGNET FORENSICS INC	3,300	97,801.20	90,479.35
MAGNIT PJSC	9,100	134.38	0.01
MAHINDRA + MAHINDRA SPON GDR	304,667	2,958,553.35	4,585,238.35
MAINFREIGHT LTD	556	27,997.79	23,735.84
MAINSTREET EQUITY CORP	400	40,987.97	34,835.23
MAKEMYTRIP LTD	66,871	1,676,113.14	1,843,633.47
MAKINO MILLING MACHINE CO	12,900	409,950.14	423,335.48
MAKITA CORP	141,000	4,015,824.25	3,291,371.40
MALAYAN BANKING BHD	793,099	1,691,946.41	1,566,393.03
MALAYSIA AIRPORTS HLDGS BHD	123,417	221,529.84	183,794.67
MAN GROUP PLC/JERSEY	409,275	1,209,168.24	1,052,081.60
MANDOM CORP	6,700	70,944.01	74,340.07
MANGO EXCELLENT MEDIA CO L A	15,250	56,504.30	65,855.11
MANILA ELECTRIC COMPANY	44,710	287,112.81	239,726.31
MANULIFE FINANCIAL CORP	1,250,519	21,397,476.29	22,288,670.32
MAPLETREE LOGISTICS TRUST	1,337,542	1,877,045.84	1,585,663.42
MAPLETREE PAN ASIA COM TRUST	974,400	1,679,906.70	1,213,277.66
MARTINREA INTERNATIONAL INC	7,900	67,234.57	65,651.13
MARUBENI CORP	740,200	4,922,912.56	8,499,018.53
MARUI GROUP CO LTD	36,100	616,705.19	596,719.09
MARUZEN SHOWA UNYU CO LTD	1,500	32,327.17	34,503.01
MASRAF AL RAYAN	772,078	986,752.99	672,275.51
MATSUKIYOCOCOKARA + CO	11,000	391,594.37	550,229.26
MAXIS BHD	372,400	515,553.17	324,634.73
MAXSCEND MICROELECTRONICS A	4,064	87,832.11	66,820.37
MAZDA MOTOR CORP	653,000	6,343,192.77	4,973,776.95
MBANK SA	2,197	239,231.75	148,261.50
MCDONALD S HOLDINGS CO JAPAN	35,300	1,206,486.53	1,336,340.90
MEDIASET ESPANA COMUNICACION	21,706	197,019.23	76,771.19
MEDIATEK INC	951,910	9,070,436.71	19,356,891.87
MEDIBANK PRIVATE LTD	1,114,640	2,189,033.13	2,229,884.71
MEDIOBANCA SPA	247,953	2,339,300.93	2,377,415.45
MEDIPAL HOLDINGS CORP	64,400	1,159,906.15	849,751.03
MEG ENERGY CORP	166,800	1,466,313.01	2,320,513.67
MEGA FINANCIAL HOLDING CO LT	1,671,847	1,463,874.04	1,650,877.86
MEGMILK SNOW BRAND CO LTD	31,600	656,392.85	431,328.21
MEIDENSHA CORP	2,600	36,687.50	36,868.39
MEIJI HOLDINGS CO LTD	50,800	2,838,919.30	2,594,960.03
MEINIAN ONEHEALTH HEALTHCA A	33,300	74,934.03	29,363.90
MEITEC CORP	33,000	560,152.18	599,249.69
MEITUAN CLASS B	1,768,300	42,054,046.01	39,580,267.65
MELROSE INDUSTRIES PLC	1,913,201	4,892,318.15	3,095,369.98
MENSCH UND MASCHINE SOFTWARE	245	18,017.19	11,923.31
MERCADOLIBRE INC	16,453	5,765,107.59	13,923,186.72
MERCEDES BENZ GROUP AG	385,026	21,589,072.11	25,230,415.33

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MERCK KGAA	119,159	16,484,155.72	23,005,484.70
MERCURY NZ LTD	278,036	843,443.19	977,691.70
MERDEKA COPPER GOLD TBK PT	1,877,092	312,265.19	496,779.77
MERIDIAN ENERGY LTD	515,691	1,050,056.90	1,709,019.20
MERITZ FIRE + MARINE INSURAN	4,418	166,956.76	173,645.39
MERITZ SECURITIES CO LTD	22,287	71,441.50	109,980.93
MESAIEED PETROCHEMICAL HOLDI	666,056	481,093.58	389,016.57
METALLURGICAL CORP OF CHIN A	240,300	124,333.11	109,923.33
METCASH LTD	138,506	312,629.64	373,832.82
METHANEX CORP	37,000	1,502,587.67	1,399,771.21
METRO INC/CN	98,266	2,578,741.31	5,437,102.49
METROPOLITAN BANK + TRUST	251,657	350,417.18	243,855.87
METSO OUTOTEC OYJ	260,970	2,468,083.87	2,677,135.29
MFE MEDIAFOREUROPE NV CL B	21,341	32,703.67	12,788.82
MICHELIN (CGDE)	903,996	25,611,229.15	25,070,050.06
MICRO STAR INTERNATIONAL CO	101,000	295,397.08	392,689.24
MICROPORT SCIENTIFIC CORP	105,465	416,110.22	277,683.49
MIDEA GROUP CO LTD A	428,805	3,064,737.50	3,195,203.91
MINEBEA MITSUMI INC	204,200	3,033,879.17	3,050,348.26
MINERAL RESOURCES LTD	171,671	6,792,854.71	8,987,522.85
MING YANG SMART ENERGY GRO A	22,400	69,918.43	81,393.62
MINOR INTERNATIONAL PCL FOR	246,413	253,383.67	229,444.76
MINOR INTERNATIONAL PCL NVDR	183,879	171,522.68	171,216.91
MINTH GROUP LTD	1,412,000	5,369,505.73	3,826,264.10
MIPS AB	3,912	216,957.69	161,405.90
MIRAE ASSET SECURITIES CO LT	26,233	163,567.93	126,134.16
MIRVAC GROUP	1,721,621	2,670,489.77	2,486,811.84
MISUMI GROUP INC	175,500	4,044,752.12	3,829,356.93
MITSUBISHI CHEMICAL GROUP CO	524,300	3,401,103.86	2,720,741.29
MITSUBISHI CORP	601,200	14,335,278.77	19,515,249.53
MITSUBISHI ELECTRIC CORP	917,000	9,917,648.86	9,128,648.29
MITSUBISHI ESTATE CO LTD	516,500	9,022,871.70	6,697,726.33
MITSUBISHI HC CAPITAL INC	277,600	1,434,210.15	1,365,435.60
MITSUBISHI HEAVY INDUSTRIES	328,400	12,628,453.29	13,026,985.49
MITSUBISHI LOGISTICS CORP	26,200	682,669.42	601,659.78
MITSUBISHI RESEARCH INSTITUT	3,800	137,603.40	140,543.41
MITSUBISHI SHOKUHIN CO LTD	1,900	49,148.75	44,927.81
MITSUBISHI UFJ FINANCIAL GRO	7,250,200	42,605,099.16	48,849,352.39
MITSUI + CO LTD	599,700	11,495,462.56	17,512,176.28
MITSUI CHEMICALS INC	113,700	2,416,668.32	2,563,625.00
MITSUI FUDOSAN CO LTD	392,500	8,352,222.67	7,189,908.67
MITSUI OSK LINES LTD	166,100	4,405,252.40	4,141,642.35
MITSUI SOKO HOLDINGS CO LTD	6,600	168,824.18	179,824.93
MIURA CO LTD	17,700	387,020.64	407,806.28
MIXI INC	74,800	2,360,443.74	1,397,982.49
MIZRAHI TEFAHOT BANK LTD	62,307	952,717.97	2,011,270.31
MIZUHO FINANCIAL GROUP INC	1,308,280	25,123,244.73	18,402,877.56
MIZUHO MEDY CO LTD	3,200	88,304.04	90,946.99
MMA OFFSHORE LTD	24,128	7,355.89	15,626.10
MMC NORILSK NICKEL PJSC	9,121	4,591.17	0.01
MOBILE TELECOMMUNICATIONS CO	381,623	733,780.28	702,021.73
MOBILE TELESYSTEMS PUBLIC JO	57,947	5.79	5.79

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MOCHIDA PHARMACEUTICAL CO	4,900	167,998.21	129,235.67
MODERN TIMES GROUP B SHS	27,832	423,011.94	237,999.06
MOL HUNGARIAN OIL AND GAS PL	96,871	953,358.06	671,767.39
MOMO.COM INC	9,600	435,748.37	200,523.82
MONCLER SPA	324,713	17,280,005.43	17,154,214.89
MONDAY.COM LTD	16,437	1,659,822.60	2,005,314.00
MONDE NISSIN CORP	921,800	292,092.29	183,276.55
MONDI PLC	629,760	13,102,728.37	10,740,954.20
MONETA MONEY BANK AS	43,355	139,773.40	145,589.43
MONOTARO CO LTD	102,400	1,355,613.63	1,441,182.31
MONTAGE TECHNOLOGY CO LTD A	216,112	1,753,392.57	1,946,086.74
MORESCO CORP	2,300	24,993.43	20,360.00
MORGAN ADVANCED MATERIALS PL	106,400	422,644.48	402,524.17
MORGAN SINDALL GROUP PLC	4,325	100,277.97	79,598.93
MORINAGA + CO LTD	7,500	198,022.64	223,104.32
MOWI ASA	168,657	3,194,923.42	2,862,597.75
MR DIY GROUP M BHD	378,150	190,169.34	171,691.26
MR PRICE GROUP LTD	39,012	532,113.65	364,417.71
MS+AD INSURANCE GROUP HOLDIN	196,100	5,501,134.36	6,277,815.75
MSCI SAUDI ARABIA INDEX NL CTF	3,118,801	32,657,146.80	39,340,552.82
MTN GROUP LTD	256,560	2,701,001.04	1,919,487.98
MTR CORP	638,506	2,685,038.75	3,382,753.65
MTU AERO ENGINES AG	45,996	9,679,178.20	9,925,838.11
MUANGTHAI CAPITAL PCL FOREIG	58,000	88,510.73	63,635.05
MUANGTHAI CAPITAL PCL NVDR	16,500	25,849.95	18,103.07
MUENCHENER RUECKVER AG REG	63,942	12,545,772.49	20,745,589.06
MULLEN GROUP LTD	12,140	136,123.63	130,364.22
MULTICHOICE GROUP LTD	55,221	299,661.13	380,494.27
MULTIPLY GROUP	508,957	674,783.03	643,012.67
MURATA MANUFACTURING CO LTD	348,300	17,499,101.18	17,390,582.43
MUYUAN FOODS CO LTD A	48,174	240,414.76	337,828.52
MYTILINEOS S.A.	13,349	239,403.25	289,208.29
NAIGAI TRANS LINE LTD	6,500	101,436.78	103,944.83
NAN YA PLASTICS CORP	753,000	1,871,425.13	1,739,454.38
NAN YA PRINTED CIRCUIT BOARD	33,000	403,601.77	243,724.68
NANJING KING FRIEND BIOCHE A	9,965	32,911.87	25,859.66
NANYA TECHNOLOGY CORP	185,000	378,296.26	308,177.84
NARI TECHNOLOGY CO LTD A	596,208	2,257,477.71	2,092,650.03
NASPERS LTD N SHS	57,793	9,567,299.84	9,593,128.51
NATIONAL AUSTRALIA BANK LTD	1,314,908	25,998,470.59	26,804,648.37
NATIONAL BANK OF CANADA	222,081	8,409,985.88	14,952,913.12
NATIONAL BANK OF GREECE	78,842	302,991.52	315,287.89
NATIONAL BANK OF KUWAIT	1,142,050	3,082,391.64	4,022,643.03
NATIONAL EXPRESS GROUP PLC	110,776	368,731.48	173,228.25
NATIONAL GRID PLC	1,511,847	17,769,354.32	18,138,730.48
NATIONAL STORAGE REIT	607,025	850,506.40	955,037.30
NATURA +CO HOLDING SA	133,250	876,403.08	293,012.45
NATURGY ENERGY GROUP SA	59,430	1,230,819.88	1,541,901.60
NATWEST GROUP PLC	5,133,012	22,006,814.44	16,374,780.27
NAURA TECHNOLOGY GROUP CO A	5,300	90,262.58	171,769.50
NAVER CORP	59,776	9,468,050.56	8,390,858.04
NAVIGATOR CO SA/THE	71,429	279,983.89	263,307.29

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NAVINFO CO LTD A	23,600	52,572.70	37,411.28
NCSOFT CORP	10,696	6,538,892.67	3,789,488.34
NEC CORP	146,999	5,752,557.67	5,163,821.03
NEDBANK GROUP LTD	70,063	1,204,125.50	875,344.85
NEMETSCHEK SE	23,657	1,835,793.91	1,204,073.40
NEOENERGIA SA	1,413,900	4,347,543.85	4,137,460.11
NEPI ROCKCASTLE N.V.	53,544	519,111.96	324,347.93
NESTE OYJ	174,361	3,333,303.67	8,005,449.61
NESTLE (MALAYSIA) BERHAD	14,900	489,236.82	473,552.78
NESTLE SA REG	1,552,614	123,654,037.88	179,795,788.98
NET ONE SYSTEMS CO LTD	30,200	695,162.87	785,069.54
NETEASE INC	293,600	3,413,256.32	4,307,164.04
NETMARBLE CORP	2,721	325,657.63	129,971.06
NETWORK INTERNATIONAL HOLDIN	672,725	3,147,504.24	2,411,479.16
NEURONES	1,610	56,154.08	67,442.17
NEW CHINA LIFE INSURANCE C A	7,800	48,418.81	33,750.59
NEW CHINA LIFE INSURANCE C H	171,823	712,903.84	420,479.22
NEW HOPE LIUHE CO LTD A	39,500	95,110.86	73,355.44
NEW ORIENTAL EDUCATION + TEC	223,830	1,082,706.26	817,321.70
NEW WORK SE	391	64,242.83	63,679.15
NEW WORLD DEVELOPMENT	1,003,515	4,238,939.86	2,828,631.83
NEWCREST MINING LTD	415,199	7,660,867.27	5,811,547.11
NEXI SPA	241,787	3,532,634.17	1,900,774.65
NEXON CO LTD	202,900	2,528,272.59	4,554,850.88
NEXT PLC	53,977	2,493,970.74	3,769,775.23
NGERN TID LOR PCL FOREIGN	2,655,692	2,839,797.11	2,261,957.96
NGK INSULATORS LTD	124,100	1,920,786.51	1,578,231.84
NH FOODS LTD	25,100	961,537.35	699,098.11
NH INVESTMENT + SECURITIES C	14,338	155,123.02	99,441.88
NIBE INDUSTRIER AB B SHS	620,813	3,999,826.80	5,785,396.83
NICE CORP	1,100	20,194.94	11,388.08
NICE LTD	29,197	2,731,076.89	5,626,742.24
NICE LTD SPON ADR	3,608	669,300.05	693,818.40
NICHIHA CORP	7,300	182,194.52	146,946.08
NIDEC CORP	225,700	10,216,501.40	11,698,528.18
NIEN MADE ENTERPRISE CO LTD	25,000	229,347.07	239,543.85
NIHON CHOUZAI CO LTD	3,200	47,131.07	29,491.08
NIHON DENKEI CO LTD	1,600	16,712.88	17,959.00
NIHON KOHDEN CORP	12,400	339,728.85	301,201.26
NIHON M+A CENTER HOLDINGS IN	405,200	7,432,472.35	5,002,620.78
NIHON TRIM CO LTD	2,500	44,774.93	51,233.47
NIKKON HOLDINGS CO LTD	11,100	190,702.88	197,864.26
NINE DRAGONS PAPER HOLDINGS	286,000	266,443.70	260,901.09
NINESTAR CORP A	15,000	80,943.25	111,965.42
NINETY ONE PLC	8,928	24,527.24	19,964.72
NINGBO DEYE TECHNOLOGY CO A	1,700	52,020.91	80,993.14
NINGBO JOYSON ELECTRONIC A	18,300	38,390.32	36,985.92
NINGBO ORIENT WIRES + CABL A	9,100	79,289.60	88,791.66
NINGBO RONBAY NEW ENERGY T A	3,200	74,600.83	31,646.94
NINGBO SHANSHAN CO LTD A	23,700	108,320.16	62,048.13
NINGBO TUOPU GROUP CO LTD A	10,800	36,160.12	91,008.53
NINGXIA BAOFENG ENERGY GRO A	63,600	150,239.06	110,426.51

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NINTENDO CO LTD	568,000	16,586,481.26	23,814,286.25
NIO INC ADR	429,095	10,274,828.82	4,183,676.25
NIPPON BUILDING FUND INC	660	3,431,860.99	2,941,225.51
NIPPON CARBIDE INDUSTRIES CO	2,400	28,009.97	22,918.64
NIPPON CONCEPT CORP	1,300	24,655.01	14,384.78
NIPPON EXPRESS HOLDINGS INC	51,300	2,975,036.55	2,931,539.65
NIPPON KAYAKU CO LTD	4,100	34,727.60	35,423.85
NIPPON PAINT HOLDINGS CO LTD	339,800	1,911,361.43	2,675,752.78
NIPPON PROLOGIS REIT INC	880	1,910,869.16	2,057,523.97
NIPPON SANSO HOLDINGS CORP	375,300	7,448,238.36	5,449,807.11
NIPPON SHINYAKU CO LTD	22,000	1,814,431.87	1,247,186.33
NIPPON STEEL CORP	705,000	13,037,339.82	12,246,466.33
NIPPON TELEGRAPH + TELEPHONE	790,600	16,664,566.50	22,541,492.28
NIPPON TELEVISION HOLDINGS	69,800	1,040,234.17	551,226.64
NIPPON YUSEN KK	261,900	3,722,633.94	6,173,094.85
NISHI NIPPON FINANCIAL HOLDI	3,400	23,401.76	24,814.88
NISHIMATSUYA CHAIN CO LTD	20,100	192,086.97	236,121.11
NISHIO RENT ALL CO LTD	1,600	44,356.65	37,773.31
NISSAN CHEMICAL CORP	65,300	2,541,201.19	2,860,540.37
NISSAN MOTOR CO LTD	956,700	7,598,186.57	3,031,537.91
NISSHIN SEIFUN GROUP INC	77,600	992,707.49	972,168.71
NISSHINBO HOLDINGS INC	94,200	727,181.27	695,371.55
NISSIN CORP	1,700	25,343.84	27,082.50
NISSIN ELECTRIC CO LTD	2,800	28,123.02	26,717.19
NISSIN FOODS HOLDINGS CO LTD	61,600	3,806,014.31	4,864,693.63
NITORI HOLDINGS CO LTD	32,800	2,809,889.14	4,238,432.68
NITTO DENKO CORP	57,900	3,156,135.85	3,356,966.92
NITTO KOGYO CORP	11,500	192,744.90	205,343.14
NN GROUP NV	298,404	12,161,899.40	12,152,873.50
NODA CORP	3,300	28,769.67	28,061.69
NOHMI BOSAI LTD	3,600	38,644.97	43,272.58
NOKIA OYJ	3,971,981	22,485,798.57	18,345,535.76
NOMURA CO LTD	38,500	379,184.00	280,408.50
NOMURA HOLDINGS INC	1,482,000	9,011,286.84	5,487,932.09
NOMURA REAL ESTATE HOLDINGS	53,000	1,134,499.04	1,136,761.53
NOMURA REAL ESTATE MASTER FU	1,777	2,557,045.98	2,195,240.44
NOMURA RESEARCH INSTITUTE LT	164,100	2,311,130.26	3,874,125.58
NON STANDARD FINANCE PLC	183,359	243,979.77	1,102.82
NONGFU SPRING CO LTD H	272,000	1,615,715.90	1,536,870.83
NORCROS PLC	1,216	5,637.09	2,632.91
NORDEA BANK ABP	1,503,102	13,624,838.08	16,110,460.12
NORITAKE CO LTD	700	40,774.42	21,327.07
NORITZ CORP	2,200	37,731.75	24,076.70
NORSK HYDRO ASA	1,712,050	8,247,689.52	12,742,615.57
NORTEL NETWORKS CORP	9,400	0.00	0.00
NORTH WEST CO INC/THE	49,700	1,458,638.35	1,304,718.99
NORTHAM PLATINUM HOLDINGS LT	50,260	722,676.19	552,904.31
NORTHERN STAR RESOURCES LTD	480,191	4,271,567.49	3,552,749.09
NORTHLAND POWER INC	97,300	3,324,634.89	2,666,333.81
NOVARTIS AG REG	1,063,272	71,344,497.95	96,064,533.59
NOVARTIS AG SPONSORED ADR	63,310	5,771,070.15	5,743,483.20
NOVATEK MICROELECTRONICS COR	83,000	468,751.88	851,995.25

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NOVATEK PJSC	133,830	688.84	0.18
NOVO NORDISK A/S B	1,070,094	54,826,111.04	144,054,216.45
NOVOLIPETSK STEEL PJSC	246,300	1,252.46	0.34
NOVOZYMES A/S B SHARES	83,785	2,838,576.89	4,231,425.98
NS SOLUTIONS CORP	21,200	609,681.99	514,153.62
NSK LTD	51,800	410,770.91	275,204.06
NTT DATA CORP	287,700	3,035,813.96	4,212,637.09
NUFARM LTD	70,915	250,869.69	294,797.88
NUMIS CORPORATION PLC	1,925	9,469.22	4,422.76
NUTRIEN LTD	357,498	21,495,092.95	26,081,167.06
NUVEI CORP SUBORDINATE VTG	26,700	1,779,592.59	678,067.09
NUVISTA ENERGY LTD	52,353	113,650.18	482,206.31
OBARA GROUP INC	2,300	58,054.34	62,753.42
OBAYASHI CORP	754,800	6,250,716.76	5,709,124.25
OBIC BUSINESS CONSULTANTS	700	22,596.55	22,786.01
OBIC CO LTD	28,600	2,276,618.51	4,207,253.02
OBSIDIAN ENERGY LTD	19,400	50,345.02	128,574.49
OCADO GROUP PLC	233,433	3,425,144.63	1,731,953.77
OCI NV	152,430	5,355,566.05	5,436,793.85
ODAKYU ELECTRIC RAILWAY CO	117,880	2,111,483.57	1,528,611.77
ODONTOPREV S.A.	1,521,410	4,996,147.46	2,602,080.08
OESTERREICHISCHE POST AG	12,260	455,637.51	384,683.69
OFFSHORE OIL ENGINEERING A	328,573	243,740.31	286,426.68
OFILM GROUP CO LTD A	26,400	46,670.74	17,886.85
OHSHO FOOD SERVICE CORP	1,900	78,721.59	86,111.64
OIL REFINERIES LTD	130,010	50,891.43	45,357.04
OJI HOLDINGS CORP	586,399	3,134,288.67	2,359,906.54
OKABE CO LTD	6,600	32,951.61	34,764.49
OKAMURA CORP	26,000	265,134.33	280,404.71
OKURA INDUSTRIAL CO LTD	1,600	33,349.01	22,191.06
OKUWA CO LTD	8,800	94,033.43	59,157.98
OLAV THON EIENDOMSSELSKAP AS	523	9,662.68	9,317.48
OLD MUTUAL LTD	809,922	1,278,612.91	497,900.92
OLYMPUS CORP	606,800	7,795,254.15	10,816,579.63
OM HOLDINGS LTD	17,510	17,966.13	8,430.83
OMRON CORP	83,100	3,042,408.65	4,033,919.44
OMV AG	165,946	8,472,263.16	8,518,788.51
ON HOLDING AG CLASS A	100,800	2,226,557.08	1,729,728.00
ONE CAREER INC	900	26,163.99	25,033.16
ONEX CORPORATION	50,850	2,699,696.53	2,450,272.33
ONO PHARMACEUTICAL CO LTD	148,000	2,625,332.08	3,458,137.86
OOREDOO QPSC	109,393	308,351.03	276,354.94
OPAP SA	27,621	313,641.97	390,000.54
OPEN HOUSE GROUP CO LTD	52,100	2,618,907.15	1,903,232.41
OPEN TEXT CORP	110,502	3,043,722.48	3,271,958.55
OPERADORA DE SITES MEX A 1	175,700	183,028.86	172,208.50
OPPEIN HOME GROUP INC A	5,780	93,308.80	101,046.28
ORACLE CORP JAPAN	27,500	1,755,347.89	1,775,739.89
ORANGE	1,190,576	18,395,102.35	11,792,825.37
ORBIA ADVANCE CORP SAB DE CV	1,502,215	3,753,005.06	2,663,358.26
ORICA LTD	247,641	3,194,337.40	2,529,142.45
ORIENT OVERSEAS INTL LTD	138,000	2,847,962.39	2,493,033.27

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ORIENT SECURITIES CO LTD A	71,680	100,006.52	92,181.65
ORIENTAL LAND CO LTD	82,400	5,506,330.41	11,965,470.46
ORIENTAL SHIRAISHI CORP	32,700	62,927.05	70,383.87
ORIGIN ENERGY LTD	712,823	4,187,845.84	3,731,855.12
ORION CORP/REPUBLIC OF KOREA	36,746	2,708,139.00	3,719,642.55
ORION OYJ CLASS B	70,834	2,550,966.93	3,873,618.61
ORIX CORP	618,500	8,815,295.27	9,930,594.19
ORKLA ASA	312,606	2,467,939.77	2,251,169.39
ORORA LTD	492,280	1,159,682.05	964,796.69
ORSTED A/S	142,202	12,667,452.13	12,883,762.22
OSAKA GAS CO LTD	194,400	3,581,744.33	3,138,216.68
OSAKI ELECTRIC CO LTD	6,400	33,772.67	25,465.16
OSOTSPA PCL FOREIGN	21,500	25,225.92	17,536.45
OSOTSPA PCL NVDR	157,900	162,112.16	128,790.96
OTP BANK PLC	341,360	11,901,047.40	9,197,750.52
OTSUKA CORP	48,100	1,294,760.97	1,514,687.94
OTSUKA HOLDINGS CO LTD	160,000	5,929,628.87	5,220,356.97
OVCTEK CHINA INC A	5,440	19,479.08	27,936.76
OVERSEA CHINESE BANKING CORP	1,521,874	10,643,492.57	13,820,776.41
OZ MINERALS LTD	19,476	340,975.20	368,493.42
OZON HOLDINGS PLC ADR	5,788	0.58	0.58
PACIFIC BASIN SHIPPING LTD	25,987,000	6,821,876.66	8,790,021.72
PACK CORP/THE	1,400	24,308.22	25,581.87
PACT GROUP HOLDINGS LTD	34,481	98,630.30	23,734.04
PAGEGROUP PLC	84,038	513,533.61	466,224.07
PAGSEGURO DIGITAL LTD CL A	162,190	3,622,045.55	1,417,540.60
PAL GROUP HOLDINGS CO LTD	5,200	83,589.01	98,880.59
PAN AMERICAN SILVER CORP	86,200	2,470,278.33	1,405,970.70
PAN OCEAN CO LTD	47,789	217,244.83	216,552.76
PAN PACIFIC INTERNATIONAL HO	162,500	1,488,213.35	3,021,050.44
PANASONIC HOLDINGS CORP	910,300	9,820,870.28	7,661,435.83
PANDORA A/S	68,801	5,965,808.56	4,819,530.85
PANGANG GROUP VANADIUM TIT A	114,400	61,971.93	77,838.80
PARADE TECHNOLOGIES LTD	11,000	821,955.37	276,650.78
PAREX RESOURCES INC	210,324	3,412,632.57	3,127,811.81
PARKLAND CORP	61,777	2,163,918.63	1,354,584.80
PARTNERS GROUP HOLDING AG	9,353	6,262,831.51	8,257,166.45
PASCO CORP	2,000	25,757.02	20,599.49
PASON SYSTEMS INC	9,300	101,615.85	109,407.73
PEARL ABYSS CORP	4,386	202,998.03	145,506.29
PEARSON PLC	287,169	3,373,000.94	3,244,332.23
PEGASUS SEWING MACHINE MFG	5,800	38,650.93	34,067.22
PEGATRON CORP	300,000	598,054.25	619,804.46
PEMBINA PIPELINE CORP	271,455	9,077,106.51	9,207,772.83
PENTA OCEAN CONSTRUCTION CO	133,700	783,370.03	626,220.02
PEOPLE DREAMS + TECHNOLOGIES	1,600	26,264.98	21,487.74
PEOPLE S INSURANCE CO GROU H	1,916,622	761,179.66	636,013.17
PEPCO GROUP NV	16,908	153,191.64	152,340.65
PEPKOR HOLDINGS LTD	291,517	406,762.73	342,658.83
PERFECT WORLD CO LTD A	17,300	56,722.36	31,654.99
PERNOD RICARD SA	156,284	22,291,912.05	30,648,402.12
PERSIMMON PLC	143,416	3,352,370.63	2,099,509.60

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PERSOL HOLDINGS CO LTD	96,800	2,090,590.69	2,074,731.14
PET VALU HOLDINGS LTD	2,400	65,484.87	69,310.31
PETRO RIO SA	118,600	571,104.67	835,855.11
PETROBRAS PETROLEO BRAS	570,400	3,533,544.15	3,029,313.13
PETROBRAS PETROLEO BRAS PR	2,120,358	14,122,784.12	9,839,248.27
PETROFAC LTD	56,995	305,510.31	48,162.92
PETROLEO BRASIL SP PREF ADR	58,075	811,071.44	539,516.75
PETROLEO BRASILEIRO SPON ADR	446,361	4,585,200.88	4,753,744.65
PETS AT HOME GROUP PLC	132,229	511,420.56	451,089.39
PEYTO EXPLORATION + DEV CORP	156,700	921,802.09	1,604,065.83
PFEIFFER VACUUM TECHNOLOGY	554	108,966.77	101,459.57
PGE SA	135,617	442,556.04	212,844.10
PHARMAESSENTIA CORP	29,000	497,521.41	450,065.88
PHARMARON BEIJING CO LTD A	7,800	152,637.78	76,297.88
PHARMARON BEIJING CO LTD H	32,400	285,461.33	224,788.12
PHOENIX GROUP HOLDINGS PLC	303,004	2,815,074.60	2,218,247.45
PHOSAGRO PJSC	5,911	886.75	0.02
PHX ENERGY SERVICES CORP	8,400	33,924.85	48,170.04
PICC PROPERTY + CASUALTY H	1,080,770	1,075,634.77	1,026,080.33
PICKLES HOLDINGS CO LTD	5,200	72,740.80	44,454.89
PIGEON CORP	7,700	110,595.51	126,519.38
PILBARA MINERALS LTD	1,689,011	5,386,677.60	4,295,260.58
PINDUODUO INC ADR	183,587	21,501,290.10	14,971,519.85
PING AN BANK CO LTD A	1,953,200	3,582,436.33	3,697,528.95
PING AN HEALTHCARE AND TECHN	82,800	617,623.06	225,964.29
PING AN INSURANCE GROUP CO A	688,100	8,310,271.54	4,652,200.18
PING AN INSURANCE GROUP CO H	3,237,500	25,133,847.85	21,424,464.59
PINGDINGSHAN TIANAN COAL A	53,700	113,819.56	83,504.32
PIZZA PIZZA ROYALTY CORP	578	5,674.42	5,818.61
PKO BANK POLSKI SA	119,691	1,104,145.02	826,546.68
PLAYTECH PLC	36,612	260,554.48	224,166.61
PLDT INC	13,100	490,049.76	309,590.42
PLUS500 LTD	88,764	1,062,728.24	1,926,207.54
POLAR CAPITAL HOLDINGS PLC	931	6,810.81	5,341.92
POLSKI KONCERN NAFTOWY ORLEN	113,640	2,025,229.45	1,664,345.08
POLYUS PJSC	5,019	523.45	0.01
POP MART INTERNATIONAL GROUP	84,200	323,752.18	213,818.67
PORTON PHARMA SOLUTIONS L A	7,400	43,300.32	43,484.33
POSCO CHEMICAL CO LTD	3,975	288,197.53	565,836.30
POSCO HOLDINGS INC	59,312	13,360,191.87	12,969,369.71
POSTAL SAVINGS BANK OF CHI A	153,200	115,112.58	101,814.52
POSTAL SAVINGS BANK OF CHI H	7,943,000	4,868,830.32	4,935,784.34
POSTE ITALIANE SPA	218,974	1,649,032.36	2,132,745.26
POU CHEN	272,000	332,936.26	302,659.79
POWER ASSETS HOLDINGS LTD	561,500	4,032,152.77	3,075,500.16
POWER CORP OF CANADA	425,564	10,441,758.36	10,003,478.65
POWERCHIP SEMICONDUCTOR MANU	432,000	820,370.75	447,664.75
POWSZECHNY ZAKLAD UBEZPIECZE	80,731	815,679.74	651,921.81
PPB GROUP BERHAD	117,700	403,724.45	465,990.47
PRAIRIESKY ROYALTY LTD	114,581	1,461,300.90	1,835,054.95
PRECISION DRILLING CORP	3,700	207,171.49	283,203.81
PRESIDENT CHAIN STORE CORP	85,000	738,705.38	752,224.63

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PRESS METAL ALUMINIUM HOLDIN	572,400	502,463.91	634,123.04
PROACT IT GROUP AB	3,340	28,715.69	26,605.88
PROMET BERHAD	246,000	254,599.61	0.00
PROMOTORA Y OPERADORA DE INF	32,360	302,516.91	263,283.84
PROSUS NV	388,026	30,400,983.08	26,690,070.41
PROVIDENT FINANCIAL PLC	117,113	822,771.23	269,353.54
PROXIMUS	87,970	1,388,374.18	844,597.92
PROYA COSMETICS CO LTD A	89,400	1,781,394.73	2,153,820.21
PRUDENTIAL PLC	1,768,055	24,037,159.36	23,984,257.72
PRYSMIAN SPA	354,118	10,715,810.59	13,099,132.40
PTT EXPLOR + PROD PCL NVDR	45,700	206,211.78	232,887.25
PTT EXPLORATION + PROD FOR	487,021	1,981,416.44	2,481,859.58
PTT GLOBAL CHEMICAL PCL FOR	285,797	591,674.91	389,891.97
PTT GLOBAL CHEMICAL PCL NVDR	21,487	37,456.29	29,313.14
PTT OIL + RETAIL BUSINE NVDR	396,529	391,764.73	272,481.31
PTT PCL NVDR	452,842	492,689.16	434,733.55
PTT PCL/FOREIGN	1,607,932	2,038,425.01	1,543,633.29
PUBLIC BANK BERHAD	2,270,500	2,392,408.27	2,226,687.85
PUBLIC POWER CORP	25,960	267,753.08	181,611.50
PUBLICIS GROUPE	215,567	12,600,087.03	13,670,389.73
PUMA SE	43,108	2,610,118.69	2,608,596.48
PYLON TECHNOLOGIES CO LTD A	1,882	98,135.36	85,454.39
Q HOLDING PJSC	294,453	360,227.45	320,698.13
QANTAS AIRWAYS LTD	583,650	2,588,688.81	2,378,771.53
QATAR ELECTRICITY + WATER CO	96,304	501,897.72	468,066.40
QATAR FUEL QSC	215,426	1,115,207.99	1,061,823.77
QATAR GAS TRANSPORT(NAKILAT)	800,148	751,506.14	804,597.23
QATAR INTERNATIONAL ISLAMIC	128,922	371,124.59	368,171.57
QATAR ISLAMIC BANK	239,556	1,110,533.43	1,220,885.39
QATAR NATIONAL BANK	1,381,712	7,697,857.69	6,829,358.41
QBE INSURANCE GROUP LTD	771,708	7,191,365.42	7,028,372.74
QIAGEN N.V.	198,390	7,456,567.03	9,953,504.10
QINGHAI SALT LAKE INDUSTRY A	52,000	195,618.32	169,725.39
QL RESOURCES BHD	185,050	203,603.23	231,470.03
QUADIENT SA	9,580	633,039.05	140,787.93
QUANTA COMPUTER INC	405,000	865,292.63	952,693.14
QUEBECOR INC CL B	69,200	1,625,299.92	1,542,374.26
QUIMICA Y MINERA CHIL SP ADR	146,211	6,794,488.44	11,673,486.24
RADWARE LTD	121,810	2,948,604.04	2,405,747.50
RAFFLES MEDICAL GROUP LTD	11,500	11,776.07	12,004.18
RAIA DROGASIL SA	870,473	3,727,060.87	3,910,719.17
RAIFFEISEN BANK INTERNATIONA	90,712	1,294,275.14	1,486,069.41
RAKUTEN GROUP INC	356,200	3,373,209.89	1,608,967.37
RAMSAY HEALTH CARE LTD	75,464	3,038,590.28	3,311,081.51
RANDSTAD NV	117,051	5,620,568.94	7,115,592.68
RATCH GROUP PCL NVDR	147,800	238,348.36	182,429.62
RATHBONES GROUP PLC	10,204	303,490.72	249,783.96
RATIONAL AG	2,219	1,889,685.13	1,314,365.82
RAYTRON TECHNOLOGY CO LTD A	2,552	38,956.43	13,652.61
RCKV ROCK CREEK SHILLA FUND SP	7,885	7,844,108.74	8,446,206.46
REA GROUP LTD	22,220	1,038,774.84	1,669,589.04
REALTEK SEMICONDUCTOR CORP	68,000	361,469.90	621,691.53

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RECKITT BENCKISER GROUP PLC	416,146	28,823,450.13	28,803,500.01
RECORDATI INDUSTRIA CHIMICA	42,726	1,664,071.31	1,766,973.00
RECRUIT HOLDINGS CO LTD	926,900	26,126,198.07	29,342,993.67
RED ELECTRICA CORPORACION SA	170,198	2,955,780.37	2,953,527.13
REDE D OR SAO LUIZ SA	72,900	673,327.12	408,425.02
REECE LTD	112,498	1,758,997.08	1,079,510.85
REINET INVESTMENTS SCA	21,246	376,695.91	408,762.30
RELIANCE INDS SPONS GDR 144A	954,830	31,894,628.34	58,722,045.00
RELX PLC	1,411,410	25,762,188.76	38,881,861.09
REMGRO LTD	78,826	1,161,319.01	616,292.85
REMY COINTREAU	9,304	1,026,591.04	1,564,919.08
RENAULT SA	88,884	5,364,004.83	2,966,790.50
RENESAS ELECTRONICS CORP	1,035,300	10,097,819.28	9,286,274.96
RENTOKIL INITIAL PLC	1,028,176	5,322,905.84	6,282,910.25
REPLY SPA	2,970	350,617.92	339,161.23
REPSOL SA	1,064,356	16,392,214.85	16,868,611.56
RESONA HOLDINGS INC	2,098,600	10,308,819.14	11,502,576.98
RESTAURANT BRANDS INTERN	244,413	13,509,716.88	15,800,900.75
REUNERT LTD	13,771	77,848.13	42,174.95
REXEL SA	13,695	269,107.52	269,518.71
RHB BANK BHD	251,317	332,993.25	330,334.94
RHEINMETALL AG	17,846	3,563,648.01	3,543,533.43
RHYTHM CO LTD	600	7,297.29	7,698.66
RICHTER GEDEON NYRT	177,184	3,415,459.29	3,919,407.64
RICOH CO LTD	627,300	5,950,282.58	4,787,533.45
RIDLEY CORP LTD	87,489	86,752.56	117,474.72
RIGHTMOVE PLC	358,427	663,811.38	2,204,911.30
RIKEN TECHNOS CORP	5,100	24,747.63	18,591.84
RIKEN VITAMIN CO LTD	7,100	90,709.34	103,154.34
RIO PIEDRAS FUND SP	38,853	38,916,689.20	38,360,059.36
RIO TINTO LTD	159,330	7,653,459.21	12,578,058.66
RIO TINTO PLC	667,535	32,354,698.90	46,556,672.62
RIO TINTO PLC SPON ADR	104,783	7,654,471.61	7,460,549.60
RIOCAN REAL ESTATE INVST TR	70,649	1,471,410.45	1,101,747.93
RITCHIE BROS AUCTIONEERS	216,090	9,832,040.38	12,484,558.59
RIVERSTONE HOLDINGS LTD	128,000	131,137.22	58,693.71
RIYUE HEAVY INDUSTRY CO LT A	4,200	17,335.81	12,264.63
ROBINSONS RETAIL HOLDINGS IN	1,853,480	2,899,167.15	1,791,034.91
ROCHE HOLDING AG BR	10,926	3,772,102.49	4,232,466.93
ROCHE HOLDING AG GENUSSCHEIN	517,431	139,792,632.01	162,466,175.41
ROCK CREEK FU DAO FUND SPC	4,077	5,566,604.69	8,925,163.11
ROCK CREEK JAGAT FUND	4,006	1,700,000.00	1,711,086.71
ROCK CREEK JOSEON FUND SP	8,390	8,544,526.47	8,305,617.77
ROCK CREEK PERANAKAN FUND SP	17,508	29,005,747.72	22,758,737.88
ROCK CREEK RONG SHENG FUND SP	12,824	22,027,054.88	21,634,552.91
ROCK CREEK XING LONG FUND	40,935	43,976,967.38	40,676,639.15
ROCKWOOL A/S B SHS	3,710	1,263,433.01	869,483.41
ROGERS COMMUNICATIONS INC B	186,487	7,367,308.53	8,721,857.77
ROHM CO LTD	44,300	2,957,022.93	3,199,658.95
ROLLS ROYCE HOLDINGS PLC	4,942,537	10,862,942.37	5,541,094.08
RONGSHENG PETROCHEMICAL CO A	93,900	140,211.81	166,142.09
ROSNEFT OIL CO PJSC REGS GDR	1,544,375	154.44	154.44

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ROTHSCHILD + CO	4,742	156,030.11	189,024.51
ROTORK PLC	66,358	198,376.11	244,734.46
ROYAL BANK OF CANADA	682,199	45,040,064.96	64,093,828.33
RTL GROUP	11,055	609,123.50	465,330.61
RUENTEX DEVELOPMENT CO LTD	246,949	174,517.67	347,498.63
RUMO SA	193,578	702,119.58	682,321.43
RWE AG	449,259	16,353,714.15	19,941,217.83
RWS HOLDINGS PLC	58,451	357,159.03	264,087.12
RYANAIR HOLDINGS PLC SP ADR	22,931	2,174,873.10	1,714,321.56
RYMAN HEALTHCARE LTD	32,127	234,386.31	108,501.95
RYOHIN KEIKAKU CO LTD	28,800	254,859.63	341,815.15
S 1 CORPORATION	2,438	189,061.05	114,332.46
S F HOLDING CO LTD A	46,500	296,558.99	386,357.29
S OIL CORP	9,471	753,736.05	624,659.07
SAFRAN SA	248,817	24,495,905.05	31,048,085.61
SAGAX AB B	77,773	2,743,049.16	1,765,278.04
SAGE GROUP PLC/THE	508,741	4,036,879.92	4,562,809.33
SAIC MOTOR CORP LTD A	73,200	262,050.06	151,734.40
SAILUN GROUP CO LTD A	30,400	62,515.13	43,817.77
SAINSBURY (J) PLC	718,546	2,855,316.38	1,881,666.64
SAINT MARC HOLDINGS CO LTD	2,100	24,943.61	26,897.57
SAIPEM SPA	10,051	2,941,699.75	12,094.61
SALMAR ASA	26,679	1,822,044.17	1,042,135.74
SAMPO OYJ A SHS	320,090	11,107,801.16	16,677,688.30
SAMSONITE INTERNATIONAL SA	150,000	293,389.91	394,941.67
SAMSUNG BIOLOGICS CO LTD	2,676	995,097.56	1,737,442.47
SAMSUNG C+T CORP	12,632	1,426,040.06	1,133,833.14
SAMSUNG ELECTRO MECHANICS CO	8,360	683,080.29	862,775.80
SAMSUNG ELECTRONICS CO LTD	3,046,457	119,602,974.97	133,229,792.09
SAMSUNG ELECTRONICS PREF	123,135	4,122,876.92	4,917,609.73
SAMSUNG ENGINEERING CO LTD	23,697	397,334.18	416,969.75
SAMSUNG FIRE + MARINE INS	4,523	1,023,806.94	715,381.57
SAMSUNG HEAVY INDUSTRIES	100,150	700,589.47	404,718.47
SAMSUNG LIFE INSURANCE CO LT	38,379	3,480,954.83	2,154,930.01
SAMSUNG SDI CO LTD PFD	25,816	7,936,489.06	12,065,841.04
SAMSUNG SDS CO LTD	5,103	898,074.52	496,377.22
SAMSUNG SECURITIES CO LTD	7,506	238,637.45	186,685.41
SAMUDERA SHIPPING LINE LTD	24,300	13,463.80	15,219.21
SAN AI OBBLI CO LTD	16,900	154,183.33	160,104.59
SANDS CHINA LTD	1,074,800	3,860,953.06	3,566,623.74
SANDVIK AB	780,798	12,169,403.68	14,117,984.85
SANGFOR TECHNOLOGIES INC A	3,800	62,828.59	61,523.08
SANKYO CO LTD	2,600	72,348.01	106,013.87
SANKYU INC	4,900	144,017.88	179,370.19
SANLAM LTD	357,331	1,742,055.15	1,023,165.82
SANOFI	596,839	48,834,707.49	57,225,936.48
SANTANDER BANK POLSKA SA	4,455	390,669.68	263,465.83
SANTOS LTD	2,971,061	16,872,371.52	14,385,850.77
SANY HEAVY EQUIPMENT INTL	172,000	198,888.33	176,739.12
SANY HEAVY INDUSTRY CO LTD A	72,400	133,490.95	164,552.56
SAP SE	482,782	41,163,168.53	49,664,837.73
SAPUTO INC	102,254	2,425,939.39	2,529,653.55

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SARANA MENARA NUSANTARA PT	3,596,000	275,139.93	254,093.46
SARAS SPA	273,764	265,714.95	335,708.50
SARTORIUS AG VORZUG	10,208	2,030,499.12	4,024,422.08
SARTORIUS STEDIM BIOTECH	15,585	3,773,494.65	5,031,507.88
SASA POLYESTER SANAYI	67,290	457,038.91	395,411.20
SASOL LTD	612,890	15,835,667.53	9,705,022.19
SATELLITE CHEMICAL CO LTD A	35,141	99,130.20	78,352.85
SATO HOLDINGS CORP	2,300	30,098.69	33,085.00
SAWAI GROUP HOLDINGS CO LTD	7,600	346,155.45	237,599.00
SBERBANK OF RUSSIA PJSC	3,764,952	47,194.12	5.16
SBI HOLDINGS INC	100,386	1,994,907.42	1,914,976.41
SBM OFFSHORE NV	66,647	872,871.56	1,042,750.84
SCB X PCL FOREIGN	2,504,910	9,066,681.06	7,738,569.94
SCB X PCL NVDR	26,200	100,482.35	80,941.24
SCENTRE GROUP	2,248,286	6,269,520.00	4,391,064.48
SCG PACKAGING PCL FOREIGN	140,200	249,405.38	230,731.92
SCG PACKAGING PCL NVDR	21,049	39,402.79	34,641.06
SCHAEFFLER AG PREF	93,209	761,957.68	633,172.77
SCHIBSTED ASA B SHS	5,156	105,951.47	93,740.70
SCHIBSTED ASA CL A	78,408	2,101,711.48	1,476,467.76
SCHINDLER HOLDING AG REG	9,519	1,424,325.31	1,716,136.19
SCHINDLER HOLDING PART CERT	16,781	2,529,613.89	3,154,146.02
SCHNEIDER ELECTRIC SE	351,223	30,398,956.13	48,999,422.15
SCHRODERS PLC	298,574	1,549,557.98	1,565,914.90
SCOUT24 SE	32,746	2,484,580.80	1,640,116.82
SCSK CORP	110,300	1,771,708.88	1,672,744.70
SD BIOSENSOR INC	5,440	283,733.44	129,708.19
SD STANDARD ETC PLC	127,673	25,975.76	24,495.18
SEA LTD ADR	268,458	41,546,440.85	13,967,869.74
SEALAND SECURITIES CO LTD A	38,720	23,665.56	18,547.64
SEAZEN HOLDINGS CO LTD A	18,300	82,528.44	53,965.22
SEB SA	10,708	1,363,313.92	894,249.45
SECOM CO LTD	194,400	14,664,185.79	11,113,412.41
SECURITAS AB B SHS	201,060	1,827,376.48	1,678,024.63
SEEK LTD	137,386	1,729,718.49	1,951,876.24
SEGA SAMMY HOLDINGS INC	79,200	1,128,936.28	1,198,699.46
SEGRO PLC	494,939	3,791,890.26	4,546,186.81
SEIKAGAKU CORP	4,900	72,866.28	33,385.88
SEIKO EPSON CORP	158,200	2,507,444.25	2,309,244.00
SEIKO GROUP CORP	6,300	137,314.01	148,254.95
SEKISUI CHEMICAL CO LTD	183,500	2,338,257.89	2,565,898.67
SEKISUI HOUSE LTD	253,600	3,571,300.15	4,485,017.24
SEKISUI KASEI CO LTD	5,900	24,819.12	17,349.65
SEMBA CORP	2,039	21,174.83	11,234.63
SEMEN INDONESIA PERSERO TBK	488,831	364,984.90	206,459.86
SENDAS DISTRIBUIDORA SA	235,735	2,216,858.81	2,536,770.85
SENKO GROUP HOLDINGS CO LTD	54,500	413,333.15	398,594.11
SENSYS GATSO GROUP AB	296,857	35,642.92	28,405.05
SERCO GROUP PLC	576,893	1,622,815.91	1,078,390.28
SERIA CO LTD	3,100	54,973.28	67,406.12
SEVEN + I HOLDINGS CO LTD	330,950	12,721,150.01	14,196,650.12
SEVERN TRENT PLC	103,636	2,667,135.33	3,304,837.06

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SEVERSTAL GDR REG S	26,993	2.70	2.70
SFS GROUP AG	709	88,230.13	67,053.07
SG HOLDINGS CO LTD	123,900	1,689,794.95	1,718,420.55
SG MICRO CORP A	3,150	42,658.34	78,209.65
SGS SA REG	2,626	5,188,654.89	6,102,356.25
SHAN XI HUA YANG GROUP NEW A	40,700	77,088.42	83,429.23
SHANDONG BUCHANG PHARMACEU A	15,900	46,520.65	48,054.29
SHANDONG GOLD MINING CO LT A	35,392	87,691.32	97,546.03
SHANDONG GOLD MINING CO LT H	118,750	232,968.39	220,308.91
SHANDONG HUALU HENGSHENG A	26,610	80,518.89	126,892.92
SHANDONG LINGLONG TYRE CO A	13,200	32,001.41	38,887.75
SHANDONG NANSHAN ALUMINUM A	91,400	57,481.64	42,993.51
SHANDONG SUN PAPER INDUSTR A	38,400	75,832.92	63,634.51
SHANDONG WEIFANG RAINBOW C A	4,000	52,586.08	50,117.24
SHANDONG WEIGAO GP MEDICAL H	370,000	338,307.77	607,742.52
SHANGHAI BAIRUN INVESTMENT A	7,644	70,429.57	41,080.58
SHANGHAI BAOSIGHT SOFTWARE A	8,437	24,985.35	54,371.97
SHANGHAI BAOSIGHT SOFTWARE B	79,300	288,952.61	245,433.50
SHANGHAI CONSTRUCTION GROU A	141,300	70,858.75	52,847.50
SHANGHAI ELECTRIC POWER CO A	36,000	52,025.26	51,837.68
SHANGHAI FOSUN PHARMACEUTI A	12,700	56,714.56	64,379.65
SHANGHAI FOSUN PHARMACEUTI H	2,293,000	9,215,536.62	7,344,697.92
SHANGHAI FRIENDESS ELECTRO A	1,209	43,945.84	37,753.32
SHANGHAI FUDAN MICROELE DO A	5,099	53,969.98	51,204.91
SHANGHAI FUDAN MICROELECT H	42,000	194,341.86	158,745.41
SHANGHAI INTERNATIONAL AIR A	14,900	130,450.11	123,693.34
SHANGHAI INTERNATIONAL POR A	100,500	84,324.29	77,199.82
SHANGHAI JINJIANG INTERNAT A	8,300	33,206.40	69,667.13
SHANGHAI JUNSHI BIOSCIENCE A	5,388	50,880.33	48,518.89
SHANGHAI LINGANG HOLDINGS A	24,400	51,996.85	41,838.40
SHANGHAI LUJIAZUI FIN+TRAD B	200,648	223,288.90	162,123.58
SHANGHAI M+G STATIONERY IN A	13,200	121,275.30	104,396.91
SHANGHAI MEDICILON INC A	644	42,584.47	19,814.60
SHANGHAI PHARMACEUTICALS A	13,100	50,649.75	33,599.41
SHANGHAI PHARMACEUTICALS H	144,100	330,877.27	239,645.10
SHANGHAI PUDONG DEVEL BANK A	300,103	489,612.93	314,275.62
SHANGHAI PUTAILAI NEW ENER A	13,680	94,248.65	102,112.46
SHANGHAI RAAS BLOOD PRODUC A	65,500	72,558.82	59,736.47
SHANGHAI RURAL COMMERCIAL A	107,000	88,256.30	90,504.48
SHANGHAI YUYUAN TOURIST MA A	31,200	34,305.97	34,154.52
SHANXI COKING COAL ENERGY A	97,450	122,201.04	163,311.49
SHANXI LU AN ENVIRONMENTAL A	48,300	66,110.96	117,072.80
SHANXI MEIJIN ENERGY CO LT A	55,600	60,233.27	72,142.35
SHANXI TAIGANG STAINLESS A	40,200	42,430.80	24,981.52
SHANXI XINGHUACUN FEN WINE A	11,380	141,883.69	466,531.38
SHARP CORP	95,500	1,510,609.53	683,978.17
SHAW COMMUNICATIONS INC B	195,379	3,880,913.61	5,625,104.09
SHAWCOR LTD	19,000	180,794.31	192,671.32
SHELL PLC	4,342,567	119,374,805.72	121,706,841.54
SHENGHE RESOURCES HOLDINGS A	24,500	75,682.99	49,340.45
SHENGYI TECHNOLOGY CO LTD A	22,300	68,669.79	46,225.10
SHENWAN HONGYUAN GROUP CO A	213,800	144,796.30	122,405.17

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SHENZHEN CAPCHEM TECHNOLOG A	10,800	77,008.43	67,533.98
SHENZHEN DYNANONIC CO LTD A	1,900	84,543.09	62,750.26
SHENZHEN ENERGY GROUP CO L A	94,718	75,822.78	86,655.99
SHENZHEN INOVANCE TECHNOLO A	340,594	3,015,345.93	3,405,107.09
SHENZHEN INTL HOLDINGS	264,936	446,014.43	260,015.73
SHENZHEN KANGTAI BIOLOGICA A	9,120	60,737.73	41,364.50
SHENZHEN KEDALI INDUSTRY C A	1,900	52,579.33	32,472.49
SHENZHEN KSTAR SCIENCE AND A	7,700	54,773.64	63,800.22
SHENZHEN MINDRAY BIO MEDIC A	11,400	457,710.56	518,154.98
SHENZHEN NEW INDUSTRIES BI A	9,100	58,415.18	65,634.88
SHENZHEN OVERSEAS CHINESE A	88,400	86,547.04	67,777.95
SHENZHEN SALUBRIS PHARM A	17,200	70,947.22	81,277.96
SHENZHEN SC NEW ENERGY TEC A	4,600	77,956.85	75,448.02
SHENZHEN SENIOR TECHNOLOGY A	11,837	56,946.04	36,200.44
SHENZHEN SUNLORD ELECTRONI A	9,900	50,264.69	37,283.25
SHENZHEN TOPBAND CO LTD A	1,513,300	2,879,657.41	2,257,422.07
SHENZHEN TRANSSION HOLDING A	4,435	114,524.24	50,731.65
SHENZHEN YUTO PACKAGING TE A	11,100	50,764.34	52,803.92
SHENZHOU INTERNATIONAL GROUP	547,400	4,246,846.41	6,157,851.11
SHIBAURA MACHINE CO LTD	5,500	104,115.09	109,212.17
SHIBUYA CORPORATION	1,400	24,719.65	24,393.50
SHIJIAZHUANG YILING PHARMA A	16,940	46,345.53	73,006.95
SHIMADZU CORP	98,400	1,671,729.77	2,792,890.98
SHIMAMURA CO LTD	15,200	1,506,962.98	1,509,113.65
SHIMANO INC	29,900	3,704,961.10	4,740,672.25
SHIMAO GROUP HOLDINGS LTD	168,500	292,827.61	95,422.78
SHIMIZU CORP	226,100	1,707,693.82	1,206,369.32
SHIN ETSU CHEMICAL CO LTD	222,950	19,063,975.93	27,415,694.04
SHIN KONG FINANCIAL HOLDING	1,859,912	538,627.39	530,703.20
SHINDENGEN ELECTRIC MFG	2,000	47,177.39	45,397.70
SHINHAN FINANCIAL GROUP LTD	309,782	12,566,580.15	8,623,429.34
SHINKO ELECTRIC INDUSTRIES	85,300	2,132,176.55	2,191,572.25
SHINMAYWA INDUSTRIES LTD	43,100	391,017.88	344,290.42
SHINSHO CORP	1,000	32,056.94	38,955.63
SHIONOGI + CO LTD	108,700	4,072,844.07	5,425,731.93
SHIP HEALTHCARE HOLDINGS INC	20,000	379,106.19	407,442.49
SHISEIDO CO LTD	163,900	5,736,735.22	8,038,174.24
SHIZUOKA FINANCIAL GROUP INC	177,200	1,545,874.96	1,416,847.93
SHOFU INC	2,000	32,614.27	34,544.70
SHOPIFY INC CLASS A	1,000,940	43,008,755.39	34,734,944.87
SHOPRITE HOLDINGS LTD	77,511	1,073,387.84	1,029,531.94
SIAM CEMENT PCL NVDR	40,418	548,890.64	399,103.68
SIAM CEMENT PUB CO FOR REG	65,100	940,642.07	642,823.73
SIBANYE STILLWATER LTD	419,237	1,054,998.66	1,101,867.68
SICHUAN CHUANTOU ENERGY CO A	51,900	79,395.59	91,306.73
SICHUAN HEBANG BIOTECHNOL A	92,800	49,391.03	40,581.73
SICHUAN KELUN PHARMACEUTIC A	758,853	2,430,442.40	2,904,768.38
SICHUAN NEW ENERGY POWER CO	13,000	60,676.98	33,361.62
SICHUAN ROAD+BRIDGE GROUP A	43,200	72,000.32	69,103.10
SICHUAN SWELLFUN CO LTD A	4,600	37,329.61	55,861.44
SICHUAN YAHUA INDUSTRIAL A	10,600	50,988.95	35,451.76
SIEMENS AG REG	316,241	34,995,873.07	43,754,544.60

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SIEMENS ENERGY AG	179,472	4,403,111.40	3,366,340.23
SIEMENS HEALTHINEERS AG	115,520	5,152,179.34	5,761,279.33
SIERRA RUTILE HOLDINGS LTD	50,746	18,939.12	7,743.02
SIEYUAN ELECTRIC CO LTD A	6,500	55,988.01	35,736.58
SIG GROUP AG	124,961	2,930,100.21	2,728,288.15
SIKA AG REG	76,022	9,701,860.82	18,216,685.47
SILERGY CORP	144,000	3,517,562.21	2,045,061.90
SILICON MOTION TECHNOL ADR	17,107	722,845.44	1,111,783.93
SIME DARBY BERHAD	520,819	301,798.02	271,937.28
SIME DARBY PLANTATION BHD	330,409	438,415.08	348,785.89
SINFONIA TECHNOLOGY CO LTD	2,600	27,748.07	29,045.44
SINGAPORE AIRLINES LTD	854,275	3,481,558.83	3,522,323.85
SINGAPORE EXCHANGE LTD	366,000	1,649,036.01	2,442,365.04
SINGAPORE TECH ENGINEERING	637,900	1,660,123.38	1,593,323.14
SINGAPORE TELECOMMUNICATIONS	3,403,090	7,778,229.66	6,520,982.18
SINKO INDUSTRIES LTD	2,300	25,102.69	25,188.53
SINO BIOPHARMACEUTICAL	1,535,000	686,249.86	898,782.18
SINO LAND CO	1,500,087	2,206,192.10	1,875,841.50
SINOMA SCIENCE+TECHNOLOGY A	20,800	75,736.07	64,120.14
SINOMINE RESOURCE GROUP CO A	5,460	58,790.37	52,356.06
SINOPAC FINANCIAL HOLDINGS	1,512,804	587,795.23	824,436.47
SINOPHARM GROUP CO H	212,000	839,209.41	538,899.03
SITC INTERNATIONAL HOLDINGS	2,534,000	8,803,396.26	5,636,197.54
SITIOS LATINOAMERICA SAB DE	96,181	77,906.61	45,407.39
SK BIOPHARMACEUTICALS CO LTD	4,381	547,038.43	249,798.42
SK BIOSCIENCE CO LTD	3,517	831,702.90	204,428.23
SK HYNIX INC	683,299	45,456,272.01	40,527,817.32
SK IE TECHNOLOGY CO LTD	3,795	442,449.72	159,062.87
SK INC	5,546	1,062,536.34	828,939.50
SK INNOVATION CO LTD	9,596	1,459,848.91	1,168,670.62
SK SQUARE CO LTD	246,885	12,807,896.85	6,550,408.66
SK TELECOM	271,058	9,324,762.17	10,160,655.75
SK TELECOM CO LTD SPON ADR	117,340	4,630,909.99	2,416,030.60
SKANDINAVISKA ENSKILDA BAN A	665,027	5,827,562.15	7,655,836.52
SKANSKA AB B SHS	181,742	2,917,274.08	2,878,010.46
SKC CO LTD	3,170	376,280.37	221,862.40
SKF AB B SHARES	221,975	3,567,369.79	3,390,500.62
SKSHU PAINT CO LTD A	2,520	68,536.61	41,263.52
SKY NETWORK TELEVISION LTD	28,379	41,373.53	41,281.08
SM INVESTMENTS CORP	36,074	528,037.09	582,595.67
SM PRIME HOLDINGS INC	1,698,375	1,110,348.40	1,081,913.10
SMC CORP	29,279	8,608,123.68	12,333,372.39
SMITH + NEPHEW PLC	376,646	4,914,150.17	5,026,785.44
SMITHS GROUP PLC	155,403	2,452,978.19	2,988,145.37
SMK CORP	1,400	25,172.48	24,520.82
SMOORE INTERNATIONAL HOLDING	274,000	1,621,401.56	425,483.83
SMURFIT KAPPA GROUP PLC	102,099	4,033,107.48	3,765,834.18
SNAM SPA	2,207,948	11,043,330.35	10,667,565.22
SNC LAVALIN GROUP INC	79,121	2,166,600.51	1,393,281.72
SOC QUIMICA Y MINERA CHILE B	21,660	1,114,633.89	1,744,088.27
SOCIETE BIC SA	265	15,711.40	18,086.41
SOCIETE GENERALE SA	351,258	13,792,454.74	8,802,180.86

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SOCIETE POUR L INFORMATIQUE	1,107	47,971.47	53,578.54
SODA NIKKA CO LTD	5,300	25,967.10	28,720.30
SODEXO SA	49,082	4,041,449.31	4,687,207.69
SODICK CO LTD	21,300	178,457.12	114,454.51
SOFINA	6,293	1,712,157.12	1,380,850.98
SOFTBANK CORP	1,183,800	14,522,518.64	13,350,217.14
SOFTBANK GROUP CORP	497,100	14,840,686.96	21,263,650.76
SOFTCAT PLC	13,968	217,535.95	198,937.02
SOHGO SECURITY SERVICES CO	4,400	120,506.00	119,883.28
SOHU.COM LTD ADR	105,445	3,875,103.75	1,445,650.95
SOLVAY SA	50,578	5,190,686.01	5,098,889.07
SOMPO HOLDINGS INC	131,700	4,342,134.48	5,849,118.96
SONGCHENG PERFORMANCE DEVE A	25,320	56,053.87	53,177.21
SONIC HEALTHCARE LTD	339,679	6,937,468.46	6,903,688.89
SONOVA HOLDING AG REG	47,239	9,563,006.90	11,197,052.20
SONY GROUP CORP	745,100	39,455,094.01	56,668,145.83
SOOCHOW SECURITIES CO LTD A	43,810	59,488.90	41,152.42
SOULBRAIN CO LTD/NEW	9,884	2,668,974.32	1,703,221.51
SOUTH32 LTD	4,872,214	9,922,540.35	13,220,448.39
SOUTHWEST SECURITIES CO LT A	27,700	18,669.30	14,942.39
SPAR GROUP LIMITED/THE	29,533	406,845.38	197,002.38
SPAREBANKEN MORE CAP CERT	3,290	23,214.75	28,190.93
SPARK NEW ZEALAND LTD	764,759	1,859,029.93	2,611,827.32
SPARTAN DELTA CORP	6,600	61,925.25	72,821.88
SPIN MASTER CORP SUB VTG SHR	60,870	1,472,890.87	1,496,873.24
SPIRAX SARCO ENGINEERING PLC	30,146	3,485,940.36	3,849,278.86
SPRIX INC	3,500	25,119.19	24,006.21
SQUARE ENIX HOLDINGS CO LTD	36,000	1,808,146.68	1,672,515.06
SRISAWAD CORP PCL NVDR	68,294	123,879.97	89,470.48
SSE PLC	834,762	17,040,366.14	17,190,800.99
SSP GROUP PLC	607,136	1,958,287.67	1,672,442.32
ST JAMES S PLACE PLC	290,391	3,956,310.74	3,824,960.48
STABILUS SE	14,055	727,946.32	943,512.08
STANDARD BANK GROUP LTD	203,621	2,510,904.99	2,007,967.53
STANDARD CHARTERED PLC	2,660,505	25,770,723.30	19,918,807.98
STARPOWER SEMICONDUCTOR LT A	1,700	101,129.53	80,528.50
STATE BANK OF INDI GDR REG S	105,289	5,157,791.03	7,812,443.80
STATE BK OF INDIA 144A S GDR	114,679	3,758,255.36	8,509,181.80
STEADFAST GROUP LTD	168,620	620,418.80	625,492.61
STEF	104	12,231.08	10,056.05
STELCO HOLDINGS INC	18,300	726,153.00	598,182.22
STELLA INTERNATIONAL	173,038	245,467.38	162,951.63
STELLA JONES INC	2,200	76,795.28	78,780.77
STELLANTIS NV	1,552,500	20,758,326.96	21,979,561.46
STMICROELECTRONICS NV	356,998	8,791,960.70	12,571,291.22
STO SE + CO. KGAA PREF SHRS	339	37,410.52	54,414.36
STOCKLAND	1,080,290	3,274,547.52	2,659,333.17
STORA ENSO OYJ R SHS	338,409	4,664,139.99	4,749,344.02
STRABAG SE BR	3,544	97,806.42	147,889.19
STRAUMANN HOLDING AG REG	86,322	10,451,155.98	9,852,575.88
SUB RIGHTS PLBY GROUP INC	1,614	0.00	0.00
SUBARU CORP	673,400	13,925,589.64	10,347,633.49

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SUMBER ALFARIA TRIJAYA TBK P	2,636,000	323,630.17	448,716.88
SUMCO CORP	143,000	2,950,669.71	1,904,210.09
SUMITOMO BAKELITE CO LTD	13,900	558,966.27	412,433.21
SUMITOMO CHEMICAL CO LTD	621,500	2,834,345.40	2,232,680.28
SUMITOMO CORP	538,700	6,639,563.41	8,965,744.82
SUMITOMO ELECTRIC INDUSTRIES	297,300	3,874,796.16	3,389,956.80
SUMITOMO METAL MINING CO LTD	156,500	4,466,185.42	5,540,274.36
SUMITOMO MITSUI CONSTRUCTION	16,900	48,956.93	53,410.89
SUMITOMO MITSUI FINANCIAL GR	910,600	35,399,118.90	36,549,604.76
SUMITOMO MITSUI TRUST HOLDIN	197,900	7,587,619.24	6,881,391.49
SUMITOMO REALTY + DEVELOPMEN	137,500	3,555,284.39	3,252,396.83
SUN HUNG KAI PROPERTIES	597,157	7,888,589.05	8,171,271.77
SUN LIFE FINANCIAL INC	254,420	8,737,815.62	11,801,392.67
SUNAC CHINA HOLDINGS LTD	465,100	952,804.12	272,923.98
SUNCOR ENERGY INC	864,451	25,673,199.07	27,401,874.95
SUNCORP GROUP LTD	521,026	4,781,954.94	4,254,138.78
SUNGROW POWER SUPPLY CO LT A	190,797	3,256,575.93	3,068,473.12
SUNNY OPTICAL TECH	108,500	1,060,936.63	1,290,748.18
SUNTORY BEVERAGE + FOOD LTD	155,100	6,103,386.97	5,289,704.05
SUNWODA ELECTRONIC CO LTD A	16,200	37,583.13	49,287.22
SUPER HI	17,200	27,722.33	21,905.07
SURGUTNEFTEGAS PJSC	4,703,160	23,602.04	6.44
SURGUTNEFTEGAZ SP ADR PREF	89,216	8.92	8.92
SUZANO SA	112,166	1,011,588.84	1,024,837.89
SUZHOU DONGSHAN PRECISION A	16,900	48,046.25	60,120.11
SUZHOU MAXWELL TECHNOLOGIE A	1,600	75,147.82	94,788.90
SUZHOU TA+A ULTRA CLEAN TE A	4,900	85,769.84	39,387.78
SUZUKEN CO LTD	5,700	136,001.60	154,223.35
SUZUKI MOTOR CORP	150,900	5,173,387.72	4,884,564.78
SVENSKA CELLULOSA AB SCA B	249,702	3,258,224.29	3,162,165.07
SVENSKA HANDELSBANKEN A SHS	848,641	8,218,836.86	8,560,119.88
SWATCH GROUP AG/THE BR	17,893	4,935,015.87	5,086,315.39
SWATCH GROUP AG/THE REG	21,553	1,305,022.54	1,119,116.00
SWEDBANK AB A SHARES	406,219	7,524,494.73	6,912,292.21
SWEDISH ORPHAN BIOVITRUM AB	68,968	1,434,941.43	1,427,745.82
SWIRE PACIFIC LTD CL A	575,384	4,306,580.29	5,064,591.16
SWIRE PROPERTIES LTD	479,219	1,574,950.46	1,218,163.47
SWISS LIFE HOLDING AG REG	13,045	4,148,565.56	6,722,715.09
SWISS PRIME SITE REG	31,378	2,666,622.05	2,718,273.56
SWISS RE AG	140,090	11,122,336.66	13,094,447.90
SWISSCOM AG REG	10,637	4,596,038.26	5,824,366.84
SWISSQUOTE GROUP HOLDING REG	13	1,898.60	1,875.81
SWORD GROUP	638	22,607.87	26,827.66
SYMRISE AG	75,744	6,389,530.01	8,217,157.10
SYNERGIE SA	169	7,451.09	5,410.96
SYNNEX TECHNOLOGY INTL CORP	195,050	268,926.19	375,688.05
SYSMEX CORP	69,200	3,722,701.28	4,194,638.68
SYSTEM SUPPORT INC	2,300	24,908.19	24,508.70
T RAD CO LTD	200	5,143.21	3,922.85
T+D HOLDINGS INC	216,400	3,019,558.67	3,119,427.03
TABCORP HOLDINGS LTD	143,610	88,989.34	104,693.31
TACHIKAWA CORP	3,109	29,100.37	26,626.02

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TAIHEIYO CEMENT CORP	72,900	1,714,926.94	1,136,498.54
TAISEI CORP	137,000	4,529,578.42	4,412,823.52
TAISHIN FINANCIAL HOLDING	1,645,005	664,290.14	808,172.16
TAIWAN BUSINESS BANK	923,000	391,391.08	388,893.95
TAIWAN CEMENT	908,040	959,336.49	994,145.08
TAIWAN COOPERATIVE FINANCIAL	1,460,184	795,152.46	1,235,209.58
TAIWAN HIGH SPEED RAIL CORP	274,000	272,943.00	256,299.72
TAIWAN MOBILE CO LTD	254,000	884,997.05	782,606.43
TAIWAN SEMICONDUCTOR MANUFAC	11,238,852	84,094,611.53	164,000,101.58
TAIWAN SEMICONDUCTOR SP ADR	302,880	31,599,040.27	22,561,531.20
TAKASAGO INTERNATIONAL CORP	1,100	28,249.24	21,217.17
TAKEDA PHARMACEUTICAL CO LTD	620,890	23,817,854.87	19,345,020.96
TAL EDUCATION GROUP ADR	66,049	1,083,702.71	465,645.45
TALANX AG	7,210	325,689.04	341,036.60
TANGSHAN JIDONG CEMENT INV A	32,300	49,445.71	38,239.42
TATNEFT PJSC	230,886	1,943.85	0.32
TAYLOR WIMPEY PLC	1,815,853	4,070,329.87	2,220,331.16
TBEA CO LTD A	41,400	39,150.51	119,583.99
TBS HOLDINGS INC	41,400	646,311.12	480,691.20
TC ENERGY CORP	417,970	17,710,622.18	16,651,552.16
TCL TECHNOLOGY GROUP CORP A	114,800	56,555.01	61,431.88
TCL ZHONGHUAN RENEWABLE EN A	33,600	86,995.76	182,023.97
TCS GROUP HOLDING GDR 144A	38,115	3.81	3.81
TDK CORP	187,100	4,547,822.10	6,147,095.38
TECHNIP ENERGIES NV	20,262	371,271.63	317,233.02
TECHNOPRO HOLDINGS INC	33,400	812,830.17	892,303.61
TECHTRONIC INDUSTRIES CO LTD	1,037,000	8,702,967.38	11,572,489.25
TECK RESOURCES LTD CLS B	216,753	5,565,394.11	8,185,727.16
TEIKOKU ELECTRIC MFG CO LTD	3,100	51,159.09	53,967.18
TELE2 AB B SHS	401,008	4,704,450.63	3,275,184.11
TELECOM ITALIA SPA	4,027,353	3,620,562.83	929,698.62
TELEFONICA BRASIL ADR	165,155	2,472,286.69	1,180,858.25
TELEFONICA BRASIL S.A.	683,995	5,919,241.19	4,968,267.10
TELEFONICA DEUTSCHLAND HOLDI	2,498,723	7,466,860.41	6,141,550.45
TELEFONICA SA	2,146,341	20,073,122.52	7,753,956.60
TELEKOM MALAYSIA BHD	182,427	224,672.42	223,633.55
TELENOR ASA	286,472	4,263,703.29	2,663,773.75
TELEPERFORMANCE	29,811	5,553,531.71	7,085,373.24
TELEVISION FRANCAISE (T.F.1)	4,083	22,365.46	31,178.49
TELIA CO AB	1,081,920	5,447,223.33	2,768,269.80
TELKOM INDONESIA PERSERO TBK	23,425,100	6,601,840.06	5,642,789.46
TELSTRA GROUP LTD	1,870,862	6,014,745.88	5,062,213.06
TELUS CORP	191,019	3,301,202.57	3,683,771.70
TEMENOS AG REG	60,378	6,851,842.28	3,311,262.13
TENAGA NASIONAL BHD	461,900	1,238,063.83	1,009,783.65
TENARIS SA	415,788	5,987,108.31	7,226,461.37
TENCENT HOLDINGS LTD	2,966,600	101,740,136.49	126,950,768.42
TENCENT MUSIC ENTERTAINM ADR	110,478	1,328,356.21	914,757.84
TENG LONG FUND SP	29,426	30,665,910.94	30,710,255.04
TERNA ENERGY SA	13,046	266,145.88	283,757.61
TERNA RETE ELETTRICA NAZIONA	580,331	2,713,858.32	4,273,570.10
TERUMO CORP	468,600	12,139,635.31	13,303,843.26

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TESCO PLC	4,164,626	16,613,317.44	11,231,591.41
TESSENDERLO GROUP	82	3,550.88	2,918.61
TEVA PHARMACEUTICAL IND LTD	67,809	3,028,989.13	633,985.80
TEVA PHARMACEUTICAL SP ADR	384,834	10,169,306.10	3,509,686.08
TFI INTERNATIONAL INC	76,312	5,149,979.24	7,644,048.40
TGS ASA	189,060	2,826,711.71	2,533,338.75
THAI OIL PCL NVDR	297,668	498,501.42	483,436.55
THAI UNION GROUP PCL F	228,218	135,090.61	111,358.00
THAI UNION GROUP PCL NVDR	125,200	57,626.31	61,090.80
THALES SA	97,481	9,692,578.51	12,411,560.55
THE FOSCHINI GROUP LTD	48,924	446,154.90	290,409.87
THE SHANGHAI COMMERCIAL + SA	599,414	955,235.33	859,077.83
THOMSON REUTERS CORP	75,998	3,958,671.43	8,663,530.81
THUNDER SOFTWARE TECHNOLOG A	3,100	25,049.79	44,727.19
TIANJIN712 COMMUNICATION + A	2,800	17,790.77	14,065.05
TIANQI LITHIUM CORP A	13,700	211,273.72	155,668.83
TIANSHAN ALUMINUM GROUP CO A	38,700	51,187.38	42,977.11
TIANSHUI HUATIAN TECHNOLOG A	22,900	41,418.94	27,308.57
TIBET SUMMIT RESOURCES CO A	10,000	59,622.16	32,970.35
TIM SA	1,397,700	3,357,926.54	3,282,632.70
TIM SA ADR	109,599	1,726,184.25	1,276,828.35
TINGYI (CAYMAN ISLN) HLDG CO	2,050,000	2,491,417.28	3,619,369.76
TIS INC	92,500	2,004,239.92	2,439,652.89
TITAN WIND ENERGY SUZHOU A	16,300	52,902.15	35,476.07
TMX GROUP LTD	35,800	3,568,585.16	3,580,660.54
TOBU RAILWAY CO LTD	79,100	2,001,758.69	1,846,436.02
TOHO CO LTD	45,710	1,139,076.35	1,759,875.71
TOKIO MARINE HOLDINGS INC	1,324,900	20,189,122.72	28,391,790.14
TOKYO ELECTRIC POWER COMPANY	684,500	7,031,975.15	2,469,377.39
TOKYO ELECTRON LTD	87,800	14,560,966.76	25,871,870.86
TOKYO GAS CO LTD	207,100	4,441,119.94	4,057,398.92
TOKYO SEIMITSU CO LTD	2,100	98,442.00	67,960.13
TOKYU CONSTRUCTION CO LTD	8,300	38,488.08	40,007.58
TOKYU CORP	215,000	2,708,462.06	2,709,803.33
TOLY BREAD CO LTD A	20,944	64,162.37	46,396.94
TONG HSING ELECTRONIC INDUST	378,781	2,557,004.42	2,353,863.48
TONGCHENG TRAVEL HOLDINGS LT	196,800	387,793.04	473,533.33
TONGFU MICROELECTRONIC CO A	7,700	25,244.20	18,253.95
TONGKUN GROUP CO LTD A	30,400	92,370.56	63,190.30
TONGLING NONFERROUS METALS A	132,400	71,423.37	59,422.59
TONGWEI CO LTD A	44,400	121,466.80	246,407.64
TOP GLOVE CORP BHD	799,700	349,698.88	164,297.05
TOPCHOICE MEDICAL CORPORAT A	2,200	41,585.92	48,416.65
TOPCON CORP	10,800	125,974.57	125,315.85
TOPPAN INC	148,600	2,525,405.01	2,200,647.24
TOPSPORTS INTERNATIONAL HOLD	289,000	334,120.23	229,201.98
TORAY INDUSTRIES INC	572,800	3,950,078.13	3,197,729.96
TOROMONT INDUSTRIES LTD	42,256	3,077,298.75	3,047,222.23
TORONTO DOMINION BANK	928,877	44,609,529.07	60,101,587.95
TOSHIBA CORP	159,710	5,577,213.45	5,571,602.79
TOSHIBA TEC CORP	3,300	114,619.78	90,162.57
TOSOH CORP	264,500	3,736,927.04	3,147,258.33

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TOTALENERGIES SE	1,564,823	78,982,744.62	97,948,820.00
TOTO LTD	58,400	1,809,563.22	1,991,738.98
TOTVS SA	73,807	391,622.80	386,107.17
TOURMALINE OIL CORP	236,454	8,002,875.39	11,922,607.68
TOWER SEMICONDUCTOR LTD	44,088	2,163,883.73	1,916,706.59
TOYO SEIKAN GROUP HOLDINGS L	77,900	1,007,567.41	957,624.77
TOYO SUISAN KAISHA LTD	25,900	922,624.52	1,001,098.94
TOYOTA INDUSTRIES CORP	72,800	3,795,789.53	3,994,634.13
TOYOTA MOTOR CORP	4,654,300	61,128,748.06	63,935,115.01
TOYOTA TSUSHO CORP	113,900	3,258,261.33	4,216,919.93
TRANSCONTINENTAL INC CL A	8,500	97,922.09	95,855.94
TRANSCOSMOS INC	1,300	37,951.52	32,070.18
TRANSURBAN GROUP	1,264,553	9,828,683.44	11,131,085.00
TRAVELSKY TECHNOLOGY LTD H	2,607,081	5,866,385.58	5,511,481.37
TREASURY WINE ESTATES LTD	292,157	2,124,354.66	2,696,498.56
TREND MICRO INC	54,700	2,175,104.25	2,545,439.39
TRICAN WELL SERVICE LTD	83,500	241,669.01	225,550.76
TRINA SOLAR CO LTD A	18,710	204,486.72	171,605.45
TRIP.COM GROUP LTD	3,750	109,683.50	131,455.04
TRIP.COM GROUP LTD ADR	635,481	19,518,032.78	21,860,546.40
TRUE CORP PCL FOREIGN	1,453,883	319,152.73	203,170.02
TRUE CORP PCL NVDR	230,273	34,068.80	32,179.05
TRUST FIBRA UNO	452,260	728,617.02	533,783.88
TRYG A/S	454,959	10,348,270.92	10,796,367.70
TSI HOLDINGS CO LTD	9,300	27,074.64	31,294.86
TSINGTAO BREWERY CO LTD A	4,600	32,569.72	71,133.68
TSINGTAO BREWERY CO LTD H	879,000	5,327,375.64	8,683,066.51
TSUBAKIMOTO CHAIN CO	1,900	49,806.61	42,940.62
TSUMURA + CO	32,500	870,392.19	713,820.15
TUI AG	370,202	1,793,182.95	600,548.82
TUPRAS TURKIYE PETROL RAFINE	27,329	567,436.96	773,612.39
TURK HAVA YOLLARI AO	82,163	247,423.70	618,433.54
TURK SISE VE CAM FABRIKALARI	228,933	227,690.84	524,896.73
TURKCELL ILETISIM HIZMET ADR	136,837	1,115,221.55	655,449.23
TURKCELL ILETISIM HIZMET AS	362,987	1,193,398.75	734,525.36
TURKIYE IS BANKASI C	520,426	245,486.86	355,022.30
UBISOFT ENTERTAINMENT	52,677	3,546,374.17	1,484,757.08
UBS GROUP AG REG	1,700,746	26,663,380.26	31,627,037.34
UCB SA	51,458	3,610,715.88	4,039,806.79
ULTRAPAR PARTICIPACOES SA	182,410	1,339,931.24	435,662.69
ULVAC INC	114,700	5,804,270.83	4,833,316.91
UMICORE	85,580	2,410,255.33	3,134,624.56
UNI PRESIDENT CHINA HOLDINGS	3,113,000	2,209,098.85	3,115,014.19
UNI PRESIDENT ENTERPRISES CO	2,861,635	6,625,575.07	6,200,806.59
UNI SELECT INC	42,290	822,176.50	1,337,099.97
UNIBAIL RODAMCO WESTFIELD	48,777	8,323,571.50	2,531,543.10
UNICHARM CORP	166,700	3,650,062.47	6,402,937.59
UNICREDIT SPA	1,124,293	20,690,693.65	15,925,088.36
UNIGROUP GUOXIN MICROELECT A	7,579	60,584.61	143,715.03
UNILEVER INDONESIA TBK PT	1,160,500	653,884.23	350,367.75
UNILEVER PLC	1,256,357	52,321,980.84	63,178,031.55
UNIMICRON TECHNOLOGY CORP	190,000	766,042.90	741,813.21

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNISPLENDOUR CORP LTD A	30,660	92,367.68	86,047.53
UNITED INTEGRATED SERVICES	666,000	5,021,180.22	3,965,382.05
UNITED INTERNET AG REG SHARE	46,233	1,621,582.89	932,073.16
UNITED MICROELECTRONICS CORP	1,763,000	1,096,930.99	2,334,567.52
UNITED OVERSEAS BANK LTD	783,080	13,375,541.10	17,924,661.50
UNITED UTILITIES GROUP PLC	281,031	2,931,348.46	3,351,450.61
UNIVERSAL MUSIC GROUP NV	312,191	8,987,521.85	7,500,010.05
UNIVERSAL ROBINA CORP	120,800	337,857.71	294,805.98
UOL GROUP LTD	181,849	652,201.01	911,143.22
UPM KYMMENE OYJ	219,972	4,776,351.72	8,200,341.90
USHIO INC	2,200	28,735.03	27,127.97
USS CO LTD	120,100	1,672,002.65	1,906,927.13
USU SOFTWARE AG	103	3,117.92	2,242.50
UT GROUP CO LTD	5,600	107,212.13	95,918.75
VAISALA OYJ A SHS	712	42,377.77	29,977.33
VALE INDONESIA TBK	421,300	234,957.78	192,145.82
VALE SA	552,281	7,531,668.24	9,297,170.37
VALE SA SP ADR	309,503	4,301,817.28	5,252,265.91
VALEO	89,769	3,923,316.24	1,599,958.91
VALOR HOLDINGS CO LTD	5,500	85,410.04	75,948.31
VANGUARD INTERNATIONAL SEMI	134,000	284,811.22	337,882.90
VAT GROUP AG	11,153	5,121,481.47	3,047,425.85
VENTIA SERVICES GROUP PTY LT	20,716	37,979.73	33,857.02
VENTURE CORP LTD	113,300	1,636,523.98	1,441,170.59
VEOLIA ENVIRONNEMENT	398,328	10,302,869.44	10,202,768.87
VERBUND AG	27,560	1,201,618.14	2,313,363.67
VESTAS WIND SYSTEMS A/S	550,148	7,296,779.42	15,956,846.20
VIAPLAY GROUP AB	20,385	556,344.99	387,470.54
VIBRA ENERGIA SA	171,038	912,851.17	503,743.72
VICAT	4,350	380,000.32	108,867.46
VICINITY CENTRES	1,765,519	2,913,140.82	2,394,573.44
VILLEROY + BOCH AG PFD	1,032	27,819.53	18,448.48
VILMORIN + CIE	522	39,961.23	25,431.81
VINCI SA	313,602	24,904,418.02	31,223,378.08
VINDA INTERNATIONAL HOLDINGS	70,000	201,324.68	206,279.35
VINX CORP	2,400	19,737.90	26,974.88
VIPSHOP HOLDINGS LTD ADR	61,385	615,779.29	837,291.40
VIRBAC SA	18	6,386.11	4,379.99
VISCOFAN SA	14,146	297,213.00	908,858.17
VIVENDI	476,899	9,183,751.84	4,536,960.65
VK CO LTD	38,857	3.89	3.88
VODACOM GROUP LTD	97,795	1,016,021.67	705,227.53
VODAFONE GROUP PLC	12,869,539	36,227,658.58	13,041,004.05
VOESTALPINE AG	47,542	1,518,324.12	1,257,316.81
VOLTRONIC POWER TECHNOLOGY	35,000	1,804,947.48	1,759,366.21
VOLVO AB A SHS	84,726	2,147,127.17	1,610,847.03
VOLVO AB B SHS	790,779	12,028,313.91	14,304,527.65
VOLVO CAR AB B	244,109	1,970,465.48	1,110,022.98
VONOVIA SE	458,015	20,420,081.60	10,763,734.75
VTB BANK PJSC	432,006,000	10,844.10	591.79
VTECH HOLDINGS LTD	455,100	3,883,957.75	2,932,950.25
WACKER CHEMIE AG	17,531	2,705,218.63	2,233,968.20

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WALMART DE MEXICO SAB DE CV	6,080,776	20,865,964.46	21,493,225.10
WALSIN LIHWA CORP	400,158	632,473.91	614,516.04
WALVAX BIOTECHNOLOGY CO A	13,000	53,931.03	75,157.16
WAN HAI LINES LTD	108,100	466,110.80	281,720.16
WANHUA CHEMICAL GROUP CO A	30,200	221,551.79	402,495.79
WANT WANT CHINA HOLDINGS LTD	739,000	602,564.94	494,247.88
WARABEYA NICHIYO HOLDINGS CO	12,300	186,436.84	171,898.90
WAREHOUSES DE PAUW SCA	65,995	2,343,718.54	1,880,564.64
WASHINGTON H. SOUL PATTINSON	87,514	1,909,606.34	1,641,555.16
WEG SA	1,307,480	6,644,509.21	9,536,636.16
WEIBO CORP CLASS A	34,000	1,202,189.94	640,362.85
WEIBO CORP SPON ADR	38,919	2,228,608.71	744,131.28
WEICHAI POWER CO LTD A	52,500	151,430.13	76,880.48
WEICHAI POWER CO LTD H	330,400	364,803.78	443,640.51
WEIHAI GUANGWEI COMPOSITES A	7,400	66,524.18	76,909.25
WEIR GROUP PLC/THE	60,714	1,348,972.68	1,218,919.05
WELCIA HOLDINGS CO LTD	37,000	903,528.20	862,291.11
WENDEL	10,510	1,279,765.15	978,104.31
WENS FOODSTUFFS GROUP CO A	58,340	266,004.09	164,738.73
WERELDHAVE BELGIUM NV	466	28,709.57	24,369.58
WESFARMERS LTD	468,476	10,924,668.65	14,585,469.39
WEST FRASER TIMBER CO LTD	76,310	6,168,346.99	5,506,349.83
WEST JAPAN RAILWAY CO	90,500	4,711,114.43	3,929,474.40
WESTERN MINING CO A	29,700	53,785.28	43,577.83
WESTERN SECURITIES CO LTD A	38,100	49,104.14	33,377.30
WESTERN SUPERCONDUCTING TE A	4,062	55,916.53	55,329.02
WESTON (GEORGE) LTD	49,184	4,582,972.63	6,097,952.07
WESTONE INFORMATION INDUST A	7,000	62,552.68	30,742.12
WESTPAC BANKING CORP	1,446,194	28,834,528.81	22,900,196.60
WH GROUP LTD	4,500,483	3,406,814.76	2,617,850.57
WH SMITH PLC	54,979	752,714.64	981,763.14
WHARF REAL ESTATE INVESTMENT	689,900	3,111,791.38	4,021,864.33
WHEATON PRECIOUS METALS CORP	201,180	4,848,353.41	7,854,475.81
WHITBREAD PLC	192,662	7,250,460.66	5,956,057.32
WIENERBERGER AG	39,281	626,057.66	945,774.50
WILL GROUP INC	2,600	24,426.74	23,606.81
WILL SEMICONDUCTOR CO LTD A	53,595	1,390,935.24	594,334.99
WILMAR INTERNATIONAL LTD	4,206,200	11,136,284.26	13,077,731.88
WIN SEMICONDUCTORS CORP	43,000	340,436.00	190,968.10
WINBOND ELECTRONICS CORP	435,000	366,103.75	277,399.10
WINGTECH TECHNOLOGY CO LTD A	324,000	4,745,299.27	2,450,612.08
WINPAK LTD	2,100	68,458.82	65,187.65
WISETECH GLOBAL LTD	140,593	4,256,140.18	4,838,664.56
WIWYNN CORP	13,000	297,472.52	337,102.05
WNS HOLDINGS LTD ADR	156,115	8,183,722.51	12,487,638.85
WOLTERS KLUWER	167,870	9,514,160.55	17,514,601.26
WOODSIDE ENERGY GROUP LTD	1,032,023	22,979,930.60	24,798,798.39
WOOLWORTHS GROUP LTD	500,293	10,342,549.28	11,386,025.42
WOOLWORTHS HOLDINGS LTD	1,071,959	3,821,526.84	4,185,144.66
WOORI FINANCIAL GROUP INC	79,680	803,151.64	727,800.71
WORLDLINE SA	97,802	6,035,936.34	3,812,969.92
WORLEY LTD	111,421	1,101,985.83	1,133,402.28

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WPG HOLDINGS LTD	229,880	312,706.76	359,754.29
WPP PLC	665,040	9,097,532.28	6,561,410.58
WSP GLOBAL INC	56,511	3,916,000.55	6,551,764.27
WUCHAN ZHONGDA GROUP CO L A	60,200	50,710.80	41,653.41
WUHAN DR LASER TECHNOLOGY A	2,500	46,197.22	45,312.66
WUHAN GUIDE INFRARED CO LT A	31,418	26,280.72	49,714.17
WULIANGYE YIBIN CO LTD A	471,336	8,495,090.53	12,251,061.16
WUS PRINTED CIRCUIT KUNSHA A	21,230	57,810.09	36,341.76
WUTAI FUND SP	10,602	10,383,639.76	8,213,382.65
WUXI APPTEC CO LTD A	22,464	159,669.31	261,746.62
WUXI APPTEC CO LTD H	54,300	852,855.81	573,614.82
WUXI AUTOWELL TECHNOLOGY C A	1,148	31,307.31	33,193.03
WUXI BIOLOGICS CAYMAN INC	2,457,000	22,205,138.08	18,840,793.34
WUXI LEAD INTELLIGENT EQUI A	267,480	2,453,820.78	1,548,696.00
WUXI NCE POWER CO LTD A	192,200	2,220,887.93	2,144,925.13
WUXI SHANGJI AUTOMATION CO A	4,060	96,037.08	61,819.55
WYNNSTAY GROUP PLC	6,463	50,363.26	46,568.33
XEBIO HOLDINGS CO LTD	4,600	31,101.31	31,934.52
XERO LTD	54,925	5,188,770.03	2,617,374.03
XIAMEN C + D INC A	43,200	49,577.32	84,825.29
XIAMEN FARATRONIC CO LTD A	1,600	64,975.94	36,797.91
XIAMEN TUNGSTEN CO LTD A	22,200	64,556.70	62,432.21
XIANHE CO LTD A	688,347	2,396,030.20	3,017,094.11
XIAOMI CORP CLASS B	2,299,000	4,174,415.32	3,222,449.86
XINJIANG GOLDWIND SCI+TEC H	132,200	206,313.51	117,718.88
XINJIANG GOLDWIND SCI+TECH A	31,492	67,582.73	49,831.26
XINJIANG ZHONGTAI CHEMICAL A	35,000	49,856.12	37,559.16
XINYI GLASS HOLDINGS LTD	917,000	1,886,778.09	1,708,297.94
XINYI SOLAR HOLDINGS LTD	3,054,524	6,447,231.69	3,381,326.90
XP INC CLASS A	15,999	653,120.00	245,424.66
XPENG INC CLASS A SHARES	127,200	2,500,877.71	625,003.36
XTEP INTERNATIONAL HOLDINGS	202,000	289,718.86	224,905.99
YADEA GROUP HOLDINGS LTD	184,000	328,268.02	307,886.66
YAGEO CORPORATION	203,813	2,799,964.47	2,990,667.57
YAKULT HONSHA CO LTD	59,100	2,925,533.81	3,834,143.01
YAMABIKO CORP	3,700	30,841.01	30,818.14
YAMAHA CORP	56,900	1,644,418.94	2,121,702.22
YAMAHA MOTOR CO LTD	122,094	2,117,069.67	2,785,273.71
YAMATO HOLDINGS CO LTD	120,700	2,166,727.68	1,909,135.62
YANG MING MARINE TRANSPORT	271,000	1,035,648.60	577,524.36
YANGZHOU YANGJIE ELECTRONI A	5,700	60,931.84	43,129.02
YANGZIJIANG SHIPBUILDING	442,100	473,571.14	448,297.05
YANKUANG ENERGY GROUP CO A	23,200	136,015.23	112,066.98
YANKUANG ENERGY GROUP CO H	232,000	735,777.16	707,448.48
YANTAI JEREH OILFIELD A	37,100	170,181.01	148,950.76
YAPI VE KREDI BANKASI	429,093	278,217.91	270,711.74
YARA INTERNATIONAL ASA	75,760	2,615,752.94	3,311,567.96
YASKAWA ELECTRIC CORP	245,300	7,039,033.68	7,854,731.14
YEALINK NETWORK TECHNOLOGY A	10,450	90,733.51	91,080.67
YIFENG PHARMACY CHAIN CO L A	314,044	3,017,536.95	2,883,980.75
YIHAI INTERNATIONAL HOLDING	80,000	240,389.36	282,897.39
YIHAI KERRY ARAWANA HOLDIN A	15,700	176,763.35	98,377.66

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
YINTAI GOLD CO LTD A	21,580	26,734.88	34,271.21
YOKOGAWA ELECTRIC CORP	93,300	1,255,798.73	1,488,472.47
YONDENKO CORP	1,800	24,412.22	23,655.31
YONGXING SPECIAL MATERIALS A	3,700	83,555.32	49,056.92
YONYOU NETWORK TECHNOLOGY A	29,908	83,761.57	103,985.55
YOUNGOR GROUP CO A	59,000	62,308.06	53,723.55
YOUNGY CO LTD A	2,600	58,585.45	36,615.50
YTO EXPRESS GROUP CO LTD A	26,800	75,304.52	77,450.41
YUAN LONGPING HIGH TECH AG A	11,000	25,093.03	25,428.31
YUANTA FINANCIAL HOLDING CO	1,420,676	691,655.46	1,003,031.32
YUE YUEN INDUSTRIAL HLDG	3,132,000	5,349,037.97	4,398,070.46
YUEXIU PROPERTY CO LTD	265,800	282,332.89	321,822.69
YUHAN CORP	7,844	233,425.61	354,825.46
YUM CHINA HOLDINGS INC	62,626	2,277,116.47	3,422,510.90
YUNDA HOLDING CO LTD A	33,014	106,663.25	68,291.40
YUNNAN ALUMINIUM CO LTD A	44,500	95,186.68	71,182.59
YUNNAN BAIYAO GROUP CO LTD A	15,680	134,107.78	122,612.43
YUNNAN BOTANEE BIO TECHNOL A	2,800	79,737.95	60,110.76
YUNNAN ENERGY NEW MATERIAL A	8,200	112,809.57	154,865.43
YUNNAN TIN CO LTD A	9,800	32,532.37	19,877.15
YUNNAN YUNTIANHUA CO A	17,500	51,823.20	52,965.46
YUSHIN PRECISION EQUIPMENT	2,800	19,371.14	14,133.16
YUSHIRO CHEMICAL INDUSTRY CO	2,417	34,045.29	14,361.50
Z HOLDINGS CORP	1,100,800	4,086,984.22	2,769,832.88
ZAI LAB LTD ADR	13,003	787,048.63	399,192.10
ZALANDO SE	145,401	9,912,846.49	5,137,981.60
ZAMBEZI FUND SP	4,775	5,404,627.28	6,865,116.39
ZANGGE MINING CO LTD A	15,600	66,832.97	58,278.12
ZEHNDER GROUP AG RG	603	55,838.30	36,367.70
ZHANGZHOU PIENTZEHUANG PHA A	6,200	129,868.76	257,268.29
ZHAOJIN MINING INDUSTRY H	189,500	165,562.41	210,745.74
ZHEFU HOLDING GROUP CO LTD A	61,000	58,729.13	34,309.59
ZHEJIANG CENTURY HUATONG A	76,440	120,258.29	41,894.27
ZHEJIANG CHINA COMMODITIES A	77,200	62,805.43	58,191.23
ZHEJIANG CHINT ELECTRICS A	25,000	78,895.74	99,615.92
ZHEJIANG DAHUA TECHNOLOGY A	20,300	47,930.18	33,026.89
ZHEJIANG DINGLI MACHINERY A	4,220	28,579.91	29,047.14
ZHEJIANG EXPRESSWAY CO H	254,000	235,371.60	195,586.13
ZHEJIANG HANGKE TECHNOLOGY A	252,657	3,618,272.95	1,590,804.68
ZHEJIANG HUAHAI PHARMACEUT A	14,320	32,522.25	45,030.02
ZHEJIANG HUAYOU COBALT CO A	16,847	125,058.50	134,815.74
ZHEJIANG JINGSHENG MECHANI A	13,300	74,702.41	121,603.06
ZHEJIANG JIUZHOU PHARMACEU A	3,500	26,350.95	21,362.40
ZHEJIANG JUHUA CO A	670,456	704,624.29	1,495,860.38
ZHEJIANG NHU CO LTD A	27,504	59,706.93	74,183.29
ZHEJIANG SUPCON TECHNOLOGY A	4,522	57,070.33	59,083.86
ZHEJIANG SUPOR CO LTD A	5,600	57,842.91	39,842.92
ZHEJIANG WEIMING ENVIRONME A	14,950	59,445.44	39,849.75
ZHEJIANG WEIXING NEW BUILD A	11,300	19,438.58	34,688.21
ZHEJIANG WOLWO BIO PHARMAC A	5,600	37,561.99	44,386.27
ZHEJIANG YONGTAI TECH A	8,400	81,497.62	26,378.01
ZHEN DING TECHNOLOGY HOLDING	96,000	295,266.71	327,959.53

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ZHESHANG SECURITIES CO LTD A	29,300	49,931.88	41,852.93
ZHONG HUA FUND SP	12,475	26,297,477.29	20,460,595.26
ZHONGAN ONLINE P+C INSURAN H	107,700	452,291.37	296,677.11
ZHONGJI INNOLIGHT CO LTD A	11,600	56,876.78	45,103.79
ZHONGSHENG GROUP HOLDINGS	87,500	322,056.78	450,114.99
ZHONGTAI SECURITIES CO LTD A	45,000	70,531.58	41,493.45
ZHUZHOU CRRC TIMES ELECTRI A	6,009	50,783.26	47,169.92
ZHUZHOU CRRC TIMES ELECTRIC	86,600	429,788.06	429,951.51
ZHUZHOU HONGDA ELECTRONICS A	3,900	51,570.82	24,763.15
ZHUZHOU KIBING GROUP CO LT A	13,800	34,913.12	22,610.58
ZIBO QIXIANG TENGDA CHEMIC A	37,300	50,131.55	37,773.78
ZIJIN MINING GROUP CO LTD A	169,300	235,717.54	243,537.55
ZIJIN MINING GROUP CO LTD H	2,562,000	2,531,544.38	3,472,919.11
ZIM INTEGRATED SHIPPING SERV	34,500	2,126,688.24	593,055.00
ZOOMLION HEAVY INDUSTRY S A	82,200	64,915.08	64,324.99
ZOZO INC	79,600	1,655,126.84	1,966,698.24
ZTE CORP A	27,700	131,810.49	103,042.71
ZTE CORP H	135,400	248,699.36	298,385.00
ZTO EXPRESS CAYMAN INC ADR	63,700	1,550,307.01	1,711,619.00
ZUKEN INC	11,600	175,153.30	267,702.45
ZURICH INSURANCE GROUP AG	63,459	18,650,933.24	30,337,133.27

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income and Short Term Securities	**263,491,417,551**	**19,800,195,580**	**17,379,679,038**
1011778 BC / NEW RED FIN SECURED 144A 01/28 4.375	878,000	896,378.12	786,166.42
1011778 BC / NEW RED FIN SECURED 144A 10/30 4	2,925,000	2,790,983.61	2,368,694.25
1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875	900,000	901,196.20	805,090.93
1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5	225,000	221,548.14	193,008.15
1011778 BC UNLIMITED LBLTY CO TERM LOAN B4	579,993	579,020.94	569,118.20
1211 AVENUE OF THE AMERICAS TR AOTA 2015 1211 A1A2 144A	555,000	582,289.94	515,265.49
1375209 BC LTD SR SECURED 144A 01/28 9	228,000	227,488.03	222,015.00
180 MEDICAL INC COMPANY GUAR 144A 10/29 3.875	165,000	165,000.00	141,850.50
1MDB GLOBAL INVESTMENTS SR UNSECURED REGS 03/23 4.4	3,000,000	2,993,283.46	2,937,000.00
280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P A 144A	1,675,000	1,676,806.54	1,632,772.25
3M COMPANY SR UNSECURED 04/50 3.7	1,430,000	1,549,277.33	1,094,626.59
3M COMPANY SR UNSECURED 08/29 2.375	400,000	398,083.64	339,255.75
522 FUNDING CLO LTD MORGN 2017 1A AR 144A	9,900,000	9,900,000.00	9,553,173.30
522 FUNDING CLO LTD MORGN 2017 1A CR 144A	1,000,000	1,000,000.00	936,541.00
522 FUNDING CLO LTD MORGN 2019 4A CR 144A	625,000	625,000.00	597,123.13
522 FUNDING CLO LTD MORGN 2019 4A DR 144A	1,000,000	1,000,000.00	919,837.00
522 FUNDING CLO LTD MORGN 2019 5A AR 144A	800,000	800,000.00	767,801.60
522 FUNDING CLO LTD MORGN 2020 6A A1R 144A	1,710,000	1,710,000.00	1,651,049.46
8TH AVE FOOD PROVISIONS INC TERM LOAN	201,300	185,228.90	166,827.47
ABBOTT LABORATORIES SR UNSECURED 11/26 3.75	695,000	737,396.24	676,601.73
ABBOTT LABORATORIES SR UNSECURED 11/36 4.75	390,000	388,074.07	386,036.70
ABBOTT LABORATORIES SR UNSECURED 11/46 4.9	420,000	417,209.30	409,472.88
ABBVIE INC SR UNSECURED 03/25 3.8	1,860,000	1,889,201.49	1,812,773.74
ABBVIE INC SR UNSECURED 03/35 4.55	860,000	1,027,040.21	804,168.03
ABBVIE INC SR UNSECURED 05/25 3.6	3,350,000	3,428,237.39	3,246,642.45
ABBVIE INC SR UNSECURED 05/26 3.2	2,260,000	2,258,577.31	2,139,831.51
ABBVIE INC SR UNSECURED 05/35 4.5	1,574,000	1,866,027.10	1,458,004.80
ABBVIE INC SR UNSECURED 05/46 4.45	825,000	885,568.57	709,030.15
ABBVIE INC SR UNSECURED 06/44 4.85	2,065,000	2,474,653.74	1,891,489.84
ABBVIE INC SR UNSECURED 10/42 4.625	225,000	273,360.38	199,672.40
ABBVIE INC SR UNSECURED 11/23 3.75	100,000	102,028.20	98,999.03
ABBVIE INC SR UNSECURED 11/26 2.95	4,500,000	4,562,275.96	4,184,928.68
ABBVIE INC SR UNSECURED 11/27 0.75	215,000	265,056.01	201,242.12
ABBVIE INC SR UNSECURED 11/29 3.2	1,860,000	1,772,517.68	1,676,741.64
ABBVIE INC SR UNSECURED 11/39 4.05	2,245,000	2,277,367.63	1,921,606.09
ABBVIE INC SR UNSECURED 11/42 4.4	175,000	154,167.61	151,798.91
ABBVIE INC SR UNSECURED 11/48 4.875	60,000	67,487.64	54,651.70
ABBVIE INC SR UNSECURED 11/49 4.25	1,110,000	1,217,788.68	921,172.51
ABC SUPPLY CO INC SR SECURED 144A 01/28 4	519,000	508,874.05	463,051.80
ABC SUPPLY CO INC SR UNSECURED 144A 11/29 3.875	1,932,000	1,863,030.36	1,579,313.40
ABERTIS FINANCE BV COMPANY GUAR REGS 12/99 VAR	200,000	247,513.14	180,151.72
ABG INTERMEDIATE HOLDING 2 LLC 2021 2ND LIEN TERM LOAN	300,000	301,720.37	273,000.00
ABG INTERMEDIATE HOLDNGS 2 LLC 2021 TERM LOAN B1	497,500	495,014.22	480,709.38
ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75	590,000	589,519.31	572,187.90
ABPCI DIRECT LENDING FUND CLO ABPCI 2020 10A A1A 144A	1,230,000	1,233,605.55	1,204,168.77
ABU DHABI CRUDE OIL SR SECURED 144A 11/47 4.6	1,405,000	1,544,720.80	1,289,087.50
ABU DHABI GOVT INT L SR UNSECURED REGS 04/30 3.125	1,800,000	1,991,111.52	1,669,053.60
ABU DHABI GOVT INT L SR UNSECURED REGS 04/50 3.875	872,000	936,616.02	737,964.88
ABU DHABI GOVT INT L SR UNSECURED REGS 09/49 3.125	793,000	723,805.82	585,019.89
ACADEMY LTD SR SECURED 144A 11/27 6	1,250,000	1,297,433.58	1,196,713.54
ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 04/29 5	960,000	984,524.22	882,912.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 07/28 5.5	1,625,000	1,685,570.42	1,541,312.50
ACCELERATED HEALTH SYSTEMS LLC 2022 TERM LOAN B	398,000	379,184.99	321,882.50
ACCO BRANDS CORP COMPANY GUAR 144A 03/29 4.25	35,000	29,791.31	28,875.00
ACM AUTO TRUST ACMAT 2022 1A C 144A	3,000,000	2,999,887.35	2,937,841.80
ACRE COMMERCIAL MORTGAGE TRUST ACR 2021 FL4 D 144A	500,000	500,000.00	474,039.45
ACRES PLC ACRES 2021 FL2 A 144A	680,000	680,000.00	649,319.76
ACRISURE LLC / FIN INC SR SECURED 144A 02/29 4.25	1,000,000	921,794.79	825,413.94
ACRISURE LLC 2021 FIRST LIEN TERM LOAN B	1,166,608	1,148,380.60	1,126,745.04
ACRISURE, LLC 2020 TERM LOAN B	323,503	321,229.69	302,879.40
ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5	660,000	660,000.00	526,350.00
ADANI ELECTRICITY MUMBAI SR SECURED 144A 02/30 3.949	645,000	630,996.07	488,775.99
ADANI TRANS STEP ONE LTD SR SECURED 144A 05/36 4.25	397,150	419,313.78	301,661.99
ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125	1,540,000	1,527,873.70	1,310,986.60
ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125	500,000	518,832.09	458,344.51
ADAPTHEALTH LLC COMPANY GUAR 144A 08/29 4.625	125,000	125,000.00	104,656.25
ADEVINTA ASA SR SECURED REGS 11/27 3	900,000	1,086,730.60	847,662.94
ADLER GROUP SA SR UNSECURED REGS 11/26 2.75	300,000	373,913.46	126,469.07
ADOBE INC SR UNSECURED 02/27 2.15	1,725,000	1,677,010.69	1,569,931.28
ADT SEC CORP SR SECURED 06/23 4.125	1,036,000	1,045,843.75	1,025,696.74
ADT SEC CORP SR SECURED 144A 07/32 4.875	111,000	115,714.36	94,331.00
ADT SEC CORP SR SECURED 144A 08/29 4.125	770,000	749,879.38	654,851.18
ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B	782,177	775,873.63	774,910.99
ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5	528,000	525,524.72	479,160.00
ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375	1,670,000	1,681,220.84	1,622,672.20
ADVANTAGE SALES + MARKET SR SECURED 144A 11/28 6.5	690,000	683,618.73	526,021.50
AECOM COMPANY GUAR 03/27 5.125	524,000	569,538.17	504,350.00
AEP TEXAS INC SR UNSECURED 01/50 3.45	1,623,000	1,621,668.85	1,146,575.36
AEP TEXAS INC SR UNSECURED 05/51 3.45	338,000	336,804.52	238,342.02
AEP TEXAS INC SR UNSECURED 05/52 5.25	87,000	76,290.11	83,195.80
AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5	170,000	154,016.19	149,521.15
AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75	220,000	219,178.08	139,500.04
AEP TRANSMISSION CO LLC SR UNSECURED 09/49 3.15	316,000	326,926.91	218,631.68
AERCAP GLOBAL AVIATION T COMPANY GUAR 144A 06/45 VAR	706,000	725,413.98	665,490.31
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/24 4.875	1,150,000	1,149,561.12	1,139,028.76
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5	200,000	197,864.95	190,475.75
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3	7,500,000	7,564,116.16	5,863,205.70
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15	560,000	558,713.48	541,328.10
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 04/26 4.45	1,600,000	1,642,686.10	1,527,095.47
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/25 6.5	615,000	611,455.67	623,165.94
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/25 4.45	150,000	151,323.57	144,185.44
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45	2,975,000	2,974,455.18	2,601,464.00
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3	3,690,000	3,686,632.98	3,091,390.82
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4	150,000	154,031.12	113,729.09
AEROPUERTO INTL TOCUMEN SR SECURED 144A 08/61 5.125	764,000	776,595.09	623,925.88
AEROPUERTOS DOMINICANOS SR SECURED 144A 03/29 6.75	331,000	341,388.14	320,242.50
AES PANAMA GENERATION HL SR SECURED 144A 05/30 4.375	200,000	202,788.09	173,740.00
AES PANAMA GENERATION HL SR SECURED REGS 05/30 4.375	200,000	170,505.87	173,740.00
AETHON UN/AETHIN UN FIN SR UNSECURED 144A 02/26 8.25	200,000	200,000.00	198,389.22
AETNA INC SR UNSECURED 06/23 2.8	190,000	190,009.97	187,999.63
AETNA INC SR UNSECURED 11/42 4.125	357,000	271,996.17	291,460.39
AFFINITY GAMING SR SECURED 144A 12/27 6.875	1,015,000	1,009,961.13	860,556.61
AG TTMT ESCROW ISSUER SR SECURED 144A 09/27 8.625	810,000	820,584.96	814,050.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AGL CLO 3 LTD. AGL 2020 3A D 144A	500,000	500,338.68	465,940.50
AGL CLO 7 LTD AGL 2020 7A BR 144A	1,050,000	1,050,000.00	1,003,624.65
AGL CLO LTD. AGL 2020 9A D 144A	325,000	325,000.00	312,420.23
AGREE LP COMPANY GUAR 10/30 2.9	350,000	349,803.29	284,125.37
AHEAD DB HOLDINGS LLC 2021 TERM LOAN B	1,611,281	1,597,563.28	1,552,872.39
AHEAD DB HOLDINGS LLC COMPANY GUAR 144A 05/28 6.625	635,000	641,349.97	510,381.25
AI AQUA MERGER SUB INC 2021 1ST LIEN TERM LOAN B	1,463,378	1,410,778.69	1,376,189.66
AI CANDELARIA SPAIN SLU SR SECURED REGS 12/28 7.5	235,417	225,458.73	222,939.58
AI CONVOY LUXEMBOURG S A R L USD TERM LOAN B	487,261	488,100.30	479,240.62
AIB GROUP PLC JR SUBORDINA REGS 12/99 VAR	200,000	262,917.57	199,352.39
AID ISRAEL US GOVT GUAR 09/33 5.5	9,700,000	11,751,331.17	10,542,909.53
AIG CLO LTD AIGIM 2019 2A BR 144A	250,000	235,172.54	242,290.75
AIMBRIDGE ACQUISITION CO INC 2019 TERM LOAN B	790,350	732,557.34	714,033.66
AIMCO AIMCO 2017 AA DR 144A	250,000	250,000.00	231,355.75
AIMCO AIMCO 2020 11A AR 144A	250,000	250,000.00	242,569.25
AIR CANADA 2017 1AA PTT PASS THRU CE 144A 07/31 3.3	102,581	99,534.71	87,570.83
AIR CANADA 2017 1B PTT PASS THRU CE 144A 07/27 3.7	3,042	2,957.46	2,773.17
AIR CANADA 2020 2A PTT PASS THRU CE 144A 10/30 5.25	524,015	539,778.69	494,805.27
AIR CANADA 2021 TERM LOAN B	1,335,676	1,314,696.50	1,317,310.27
AIR CANADA SR SECURED 144A 08/26 3.875	2,191,000	2,096,067.43	1,940,640.32
AIR LEASE CORP JR SUBORDINA 12/99 VAR	1,350,000	1,350,000.00	924,750.00
AIR LEASE CORP SR UNSECURED 01/26 2.875	725,000	730,884.71	670,810.27
AIR LEASE CORP SR UNSECURED 02/25 2.3	825,000	821,338.47	768,099.18
AIR LEASE CORP SR UNSECURED 07/25 3.375	5,760,000	5,700,703.18	5,447,927.92
AIRBUS SE SR UNSECURED REGS 06/40 2.375	210,000	261,115.17	169,302.06
AIRCASTLE LTD SR UNSECURED 144A 01/28 2.85	100,000	98,544.09	81,785.64
AIRPORT AUTHORITY HK SR UNSECURED 144A 01/52 3.25	270,000	267,489.86	190,922.88
AJAX MORTGAGE LOAN TRUST AJAXM 2019 D A1 144A	1,638,843	1,541,357.70	1,522,309.24
AJAX MORTGAGE LOAN TRUST AJAXM 2019 D A3 144A	1,600,000	1,607,967.45	1,389,144.96
AJAX MORTGAGE LOAN TRUST AJAXM 2019 F A1 144A	551,166	532,858.31	518,678.72
AJAX MORTGAGE LOAN TRUST AJAXM 2021 A A2 144A	1,644,000	1,352,473.56	1,272,888.21
AJAX MORTGAGE LOAN TRUST AJAXM 2021 E A1 144A	1,556,077	1,431,896.90	1,316,533.94
AKER BP ASA COMPANY GUAR 144A 07/26 2	1,025,000	1,023,745.39	905,393.57
AKER BP ASA COMPANY GUAR 144A 07/31 3.1	600,000	599,017.33	492,074.01
AKER BP ASA SR UNSECURED 144A 01/30 3.75	200,000	200,037.43	175,938.55
AKER BP ASA SR UNSECURED REGS 05/29 1.125	770,000	791,279.96	664,583.43
ALABAMA POWER CO SR UNSECURED 08/44 4.15	47,000	46,660.79	38,893.16
ALABAMA POWER CO SR UNSECURED 10/49 3.45	299,000	340,894.75	215,390.83
ALASKA AIRLINES 2020 TR PASS THRU CE 144A 02/29 4.8	590,256	590,256.45	561,789.44
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 01/27 4.625	1,525,000	1,568,907.71	1,416,526.75
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/23 3.5	375,000	375,000.00	372,649.35
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 5.875	1,120,000	1,097,477.06	1,064,761.60
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/30 4.875	275,000	293,490.58	245,426.50
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/29 3.5	2,230,000	2,199,044.00	1,870,947.70
ALBION FINANCING 1SARL / SR SECURED 144A 10/26 6.125	300,000	300,000.00	267,543.00
ALBION FINANCING 3 SARL USD TERM LOAN	495,000	489,261.12	466,745.40
ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125	200,000	208,230.63	197,024.00
ALEXANDRIA REAL ESTATE E COMPANY GUAR 02/33 1.875	425,000	329,033.08	316,008.79
ALEXANDRIA REAL ESTATE E COMPANY GUAR 03/34 2.95	1,057,000	837,952.92	856,705.38
ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2	500,000	478,933.75	382,855.74
ALFA DESARROLLO SPA SR SECURED 144A 09/51 4.55	398,542	344,316.45	302,744.69
ALI GROUP NORTH AMER CORP 2021 TERM LOAN B	787,156	780,575.37	779,425.68

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ALIMENTATION COUCHE TARD COMPANY GUAR REGS 05/26 1.875	500,000	492,906.59	493,194.15
ALLEGIANT TRAVEL CO SR SECURED 144A 08/27 7.25	234,000	232,874.13	222,571.85
ALLEGRO CLO LTD ALLEG 2019 2A A1A 144A	750,000	737,085.20	607,745.25
ALLEGRO CLO LTD ALLEG 2020 1A B 144A	900,000	900,701.06	875,405.70
ALLEGRO CLO LTD ALLEG 2020 1A D 144A	1,000,000	1,000,000.00	927,906.00
ALLEN MEDIA, LLC 2021 TERM LOAN B	1,221,729	1,219,457.40	996,479.02
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/23 3.75	1,100,000	1,099,946.26	1,092,374.31
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/28 4.25	300,000	299,653.33	277,375.94
ALLIANT HOLD / CO ISSUER SR SECURED 144A 10/27 4.25	1,760,000	1,763,511.71	1,576,304.68
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 10/27 6.75	1,000,000	1,013,356.85	898,860.00
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 11/29 5.875	265,000	265,689.01	217,936.00
ALLIANZ SE SUBORDINATED REGS 09/49 VAR	200,000	245,644.99	166,341.51
ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN	1,073,033	1,073,033.19	1,017,374.96
ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625	2,995,000	3,049,176.86	2,740,425.00
ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6	400,000	400,584.00	290,303.85
ALLIED UNIVERSAL SR UNSECURED 144A 07/27 9.75	450,000	466,956.57	391,500.00
ALLISON TRANSMISSION INC COMPANY GUAR 144A 01/31 3.75	674,000	623,614.23	554,365.00
ALLSPRING BUYER LLC TERM LOAN B	911,371	907,080.00	897,472.70
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A2	8,260,000	8,259,704.79	8,270,948.63
ALLY FINANCIAL INC COMPANY GUAR 11/31 8	3,000,000	4,035,333.30	3,097,038.81
ALLY FINANCIAL INC JR SUBORDINA 12/99 VAR	1,425,000	1,426,367.74	941,068.75
ALLY FINANCIAL INC SR UNSECURED 10/23 1.45	550,000	549,134.91	533,175.31
ALLY FINANCIAL INC SUBORDINATED 11/25 5.75	50,000	48,186.19	48,437.39
ALM LOAN FUNDING ALM 2020 1A B 144A	350,000	350,060.97	333,917.50
ALPEK SA DE CV COMPANY GUAR 144A 02/31 3.25	200,000	200,677.25	166,650.27
ALPHABET INC SR UNSECURED 08/30 1.1	274,000	268,436.92	214,425.97
ALPHABET INC SR UNSECURED 08/40 1.9	250,000	183,802.26	165,905.94
ALPHABET INC SR UNSECURED 08/50 2.05	150,000	148,807.90	87,668.54
ALTAR BIDCO INC. 2021 TERM LOAN	673,313	670,366.09	641,612.95
ALTICE FINANCING SA SR SECURED 144A 01/28 5	1,433,000	1,460,602.37	1,153,565.00
ALTICE FINANCING SA SR SECURED 144A 08/29 5.75	1,000,000	1,000,000.00	786,562.87
ALTICE FINANCING SA SR SECURED REGS 01/25 2.25	200,000	241,776.26	195,370.70
ALTICE FRANCE HOLDING SA COMPANY GUAR 144A 02/28 6	500,000	501,725.61	295,145.86
ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5	200,000	169,611.05	152,500.00
ALTICE FRANCE SA SR SECURED 144A 01/28 5.5	2,235,000	2,253,244.23	1,750,273.20
ALTICE FRANCE SA SR SECURED 144A 01/29 5.125	2,865,000	2,947,310.74	2,154,225.04
ALTICE FRANCE SA SR SECURED 144A 02/27 8.125	1,200,000	1,238,756.91	1,093,056.00
ALTICE FRANCE SA SR SECURED 144A 07/29 5.125	853,000	853,000.00	639,530.94
ALTICE FRANCE SA SR SECURED 144A 10/29 5.5	1,540,000	1,509,918.49	1,174,296.20
ALTICE FRANCE SA SR SECURED REGS 01/25 2.5	1,900,000	2,210,544.96	1,814,857.82
ALTICE FRANCE SA TERM B13	293,878	293,877.53	272,694.84
ALTICE FRANCE SA TERMB12	175,000	159,657.30	161,729.75
ALTRIA GROUP INC COMPANY GUAR 02/23 1	895,000	1,085,492.63	952,857.67
ALTRIA GROUP INC COMPANY GUAR 02/26 4.4	197,000	196,800.89	192,854.12
ALTRIA GROUP INC COMPANY GUAR 02/29 4.8	36,000	36,294.08	34,543.00
ALTRIA GROUP INC COMPANY GUAR 02/32 2.45	1,194,000	1,073,901.23	900,746.83
ALTRIA GROUP INC COMPANY GUAR 02/39 5.8	858,000	1,038,481.79	791,133.61
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4	1,730,000	1,613,968.30	1,147,417.00
ALTRIA GROUP INC COMPANY GUAR 02/49 5.95	940,000	1,164,018.08	835,877.19
ALTRIA GROUP INC COMPANY GUAR 05/25 2.35	130,000	129,973.59	122,448.58
ALTRIA GROUP INC COMPANY GUAR 06/27 2.2	100,000	94,618.02	95,862.49
ALTRIA GROUP INC COMPANY GUAR 09/46 3.875	250,000	211,289.71	167,161.57

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AM CAPITAL FUNDING, LLC AMARK 2018 1 A 144A	1,351,000	1,344,970.15	1,332,899.03
AMADEUS IT GROUP SA SR UNSECURED REGS 05/27 2.875	300,000	396,677.43	306,826.77
AMAZON.COM INC SR UNSECURED 04/27 3.3	140,000	139,750.28	132,860.46
AMAZON.COM INC SR UNSECURED 04/29 3.45	300,000	299,411.72	280,219.94
AMAZON.COM INC SR UNSECURED 04/32 3.6	1,180,000	1,177,971.67	1,079,849.08
AMAZON.COM INC SR UNSECURED 04/52 3.95	247,000	197,084.69	204,437.57
AMAZON.COM INC SR UNSECURED 05/23 0.25	30,000,000	29,799,908.67	29,527,582.20
AMAZON.COM INC SR UNSECURED 05/28 1.65	750,000	728,388.86	643,872.12
AMAZON.COM INC SR UNSECURED 05/31 2.1	510,000	445,626.20	416,491.65
AMAZON.COM INC SR UNSECURED 05/51 3.1	2,354,000	2,307,147.49	1,676,534.71
AMAZON.COM INC SR UNSECURED 06/27 1.2	490,000	490,009.11	424,334.23
AMAZON.COM INC SR UNSECURED 06/30 1.5	1,190,000	1,067,448.80	956,211.36
AMAZON.COM INC SR UNSECURED 06/50 2.5	1,320,000	1,230,779.80	831,878.31
AMAZON.COM INC SR UNSECURED 08/27 3.15	490,000	489,566.41	460,437.79
AMAZON.COM INC SR UNSECURED 08/37 3.875	1,385,000	1,407,989.97	1,226,998.93
AMAZON.COM INC SR UNSECURED 08/47 4.05	799,000	764,310.51	685,098.22
AMAZON.COM INC SR UNSECURED 08/57 4.25	312,000	337,245.82	267,982.19
AMAZON.COM INC SR UNSECURED 12/29 4.65	1,315,000	1,314,076.08	1,305,164.14
AMAZON.COM INC SR UNSECURED 12/32 4.7	497,000	500,152.84	491,943.59
AMAZON.COM INC SR UNSECURED 12/44 4.95	510,000	504,734.27	502,192.07
AMBAC ASSURANCE CORP SUBORDINATED 144A 12/99 5.1	647	91.58	905.80
AMC NETWORKS INC COMPANY GUAR 02/29 4.25	3,204,000	3,010,892.74	1,996,404.39
AMC NETWORKS INC COMPANY GUAR 08/25 4.75	500,000	500,000.00	380,000.00
AMCOR FLEXIBLES NORTH AM COMPANY GUAR 05/31 2.69	524,000	495,786.28	425,735.16
AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN	897,750	893,802.93	872,783.57
AMENTUM GOVT SRVICS HLDNGS LLC 2022 INCREMENTAL 2ND LIEN T	384,990	373,584.94	349,378.43
AMER AIRLINE 16 2 AA PTT PASS THRU CE 12/29 3.2	80,584	79,626.22	69,884.25
AMER AIRLINE 16 3 AA PTT PASS THRU CE 04/30 3	213,035	206,121.94	184,590.35
AMER AIRLINE 16 3 B PTT PASS THRU CE 04/27 3.75	226,023	220,092.04	201,587.46
AMER AIRLINE 17 1 AA PTT PASS THRU CE 02/29 3.65	64,570	64,405.23	57,451.60
AMER AIRLINE 17 2 AA PTT PASS THRU CE 04/31 3.35	113,467	113,549.51	97,955.03
AMER AIRLINE 19 1AA PTT PASS THRU CE 08/33 3.15	181,530	181,530.12	150,226.12
AMER AIRLINE 21 1A EETC PASS THRU CE 01/36 2.875	800,000	800,000.00	643,785.20
AMER AIRLN 14 1 A PTT PASS THRU CE 04/28 3.7	230,292	230,527.19	198,753.74
AMER AIRLN 15 1 A PTT PASS THRU CE 11/28 3.375	31,290	30,460.41	26,086.86
AMER AIRLN 15 2 AA PTT PASS THRU CE 03/29 3.6	1,103,891	1,068,887.17	990,158.01
AMER AIRLN 15 2 B PTT PASS THRU CE 03/25 4.4	396,959	396,993.09	390,147.39
AMEREN CORP SR UNSECURED 01/31 3.5	250,000	249,545.18	221,103.16
AMEREN ILLINOIS CO 1ST MORTGAGE 03/50 3.25	319,000	331,654.15	228,312.92
AMERICAN AIRLINES INC SR SECURED 144A 07/25 11.75	820,000	905,106.47	879,531.39
AMERICAN AIRLINES, INC. 2021 TERM LOAN	1,225,000	1,253,698.64	1,218,299.25
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5	5,967,820	6,044,182.43	5,738,933.22
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75	1,952,000	1,970,272.15	1,784,041.79
AMERICAN AIRLS INC TERM LOAN B	568,163	514,961.87	545,084.47
AMERICAN ASSETS TRUST LP COMPANY GUAR 02/31 3.375	200,000	198,225.75	158,636.71
AMERICAN AXLE + MANUFACTURING 2022 TERM LOAN B	500,000	485,093.97	488,335.00
AMERICAN AXLE + MFG INC COMPANY GUAR 03/26 6.25	200,000	200,630.87	186,752.69
AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5	1,335,000	1,356,348.05	1,204,147.21
AMERICAN AXLE + MFG INC COMPANY GUAR 07/28 6.875	200,000	209,183.43	178,310.00
AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5	1,335,000	1,280,059.83	1,076,373.65
AMERICAN CREDIT ACCEPTANCE REC ACAR 2021 3 B 144A	909,637	901,398.67	906,402.35
AMERICAN CREDIT ACCEPTANCE REC ACAR 2022 2 C 144A	4,450,000	4,449,498.17	4,345,787.23

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMERICAN CREDIT ACCEPTANCE REC ACAR 2022 4 C 144A	500,000	499,906.11	506,326.05
AMERICAN ELECTRIC POWER SR UNSECURED 11/32 5.95	557,000	553,242.96	581,573.56
AMERICAN EXPRESS CO SR UNSECURED 02/23 3.4	17,000,000	17,037,395.84	16,987,578.27
AMERICAN EXPRESS CO SR UNSECURED 03/25 2.25	1,953,000	1,949,804.14	1,843,382.11
AMERICAN EXPRESS CO SR UNSECURED 05/27 3.3	240,000	247,058.07	224,360.72
AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625	975,000	975,428.19	949,217.19
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A	1,402,000	1,401,979.17	1,370,582.16
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 4 1A11	1,102,765	705,523.93	588,129.48
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 5 A1	358,623	257,767.26	112,175.94
AMERICAN HOME MORTGAGE ASSETS AHMA 2007 2 A1	730,852	434,384.06	634,215.65
AMERICAN HOME MORTGAGE INVESTM AHM 2004 1 1A	9,382	9,355.18	9,284.61
AMERICAN HOME MORTGAGE INVESTM AHM 2006 1 1A2	150,137	57,580.48	110,548.28
AMERICAN HOME MORTGAGE INVESTM AHM 2007 1 GA1C	1,224,242	725,748.22	655,207.64
AMERICAN HOMES 4 RENT SR UNSECURED 02/29 4.9	900,000	1,042,027.99	850,577.68
AMERICAN HOMES 4 RENT SR UNSECURED 04/32 3.625	1,400,000	1,367,370.34	1,177,631.71
AMERICAN HONDA FINANCE SR UNSECURED 07/23 0.875	2,000,000	1,959,558.70	1,959,297.48
AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	235,000	244,497.01	227,634.79
AMERICAN INTL GROUP SR UNSECURED 06/25 2.5	180,000	180,414.65	169,452.00
AMERICAN INTL GROUP SR UNSECURED 06/27 1.875	200,000	190,106.96	192,378.13
AMERICAN INTL GROUP SR UNSECURED 06/30 3.4	525,000	524,958.86	462,922.52
AMERICAN INTL GROUP SR UNSECURED 07/45 4.8	236,000	295,564.97	211,828.29
AMERICAN MONEY MANAGEMENT CORP AMMC 2014 15A AR3 144A	1,500,000	1,500,000.00	1,470,826.50
AMERICAN MONEY MANAGEMENT CORP AMMC 2018 22A B 144A	250,000	249,897.52	240,785.00
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/28 FIXED 7.334	1,165,000	1,325,750.06	1,241,972.95
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/41 FIXED 7.834	5,630,000	7,772,597.28	6,881,063.69
AMERICAN TIRE DIST HOLDING INC 2021 TERM LOAN B	1,669,769	1,652,315.36	1,519,489.97
AMERICAN TOWER CORP SR UNSECURED 01/27 0.45	770,000	818,092.45	704,093.07
AMERICAN TOWER CORP SR UNSECURED 01/27 3.125	1,085,000	1,114,945.26	994,110.87
AMERICAN TOWER CORP SR UNSECURED 01/51 2.95	250,000	200,029.18	154,777.80
AMERICAN TOWER CORP SR UNSECURED 02/27 0.4	470,000	494,859.46	428,380.64
AMERICAN TOWER CORP SR UNSECURED 03/27 3.65	320,000	309,958.34	298,873.75
AMERICAN TOWER CORP SR UNSECURED 03/29 3.95	114,000	115,067.11	105,091.64
AMERICAN TOWER CORP SR UNSECURED 05/26 1.95	200,000	195,909.60	197,431.96
AMERICAN TOWER CORP SR UNSECURED 06/30 2.1	2,506,000	2,410,483.51	1,983,615.28
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8	5,069,000	5,500,446.26	4,598,461.10
AMERICAN TOWER CORP SR UNSECURED 09/31 2.3	317,000	287,234.16	246,425.54
AMERICAN TOWER CORP SR UNSECURED 10/30 1.875	34,000	27,790.13	26,237.62
AMERICAN TRAILER WORLD CORP. TERM LOAN B	293,997	280,656.79	252,593.57
AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65	309,000	308,232.48	253,584.45
AMERICAN WATER CAPITAL C SR UNSECURED 06/29 3.45	1,010,000	918,824.36	922,230.02
AMERICAN WATER CAPITAL C SR UNSECURED 06/31 2.3	425,000	349,962.77	348,579.01
AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75	535,000	532,356.27	505,934.90
AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	250,000	275,440.73	232,341.68
AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	1,000,000	1,088,424.30	949,709.39
AMERIQUEST MORTGAGE SECURITIES AMSI 2005 R11 M2	53,508	53,318.79	53,169.96
AMERISOURCEBERGEN CORP SR UNSECURED 12/27 3.45	600,000	561,970.27	560,585.84
AMGEN INC SR UNSECURED 01/32 2	34,000	28,880.09	26,570.97
AMGEN INC SR UNSECURED 02/30 2.45	470,000	400,651.85	395,478.51
AMGEN INC SR UNSECURED 02/52 4.2	70,000	69,615.08	55,509.68
AMGEN INC SR UNSECURED 02/62 4.4	2,625,000	2,504,373.75	2,076,824.09
AMGEN INC SR UNSECURED 03/33 4.2	2,375,000	2,159,522.81	2,197,179.17
AMGEN INC SR UNSECURED 03/53 4.875	1,265,000	1,211,712.07	1,121,895.60

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMGEN INC SR UNSECURED 05/45 4.4	298,000	358,533.36	249,670.36
AMGEN INC SR UNSECURED 06/51 4.663	102,000	105,217.92	87,759.58
AMGEN INC SR UNSECURED 08/28 1.65	1,835,000	1,735,775.84	1,530,035.33
AMGEN INC SR UNSECURED 08/29 4.05	1,683,000	1,671,712.64	1,572,803.86
AMGH HLDG CORP TERM LOAN	1,184,565	1,183,070.10	833,637.48
AMN HEALTHCARE INC COMPANY GUAR 144A 10/27 4.625	500,000	510,113.16	461,035.00
AMNEAL PHARMACEUTICALS LLC TERM LOAN B	1,680,480	1,666,647.93	1,501,323.91
AMPHENOL TECH HLDS GMBH COMPANY GUAR REGS 05/26 0.75	325,000	402,634.95	320,329.93
AMS OSRAM AG SR UNSECURED 144A 07/25 7	550,000	570,875.46	517,550.00
AMS OSRAM AG SR UNSECURED REGS 07/25 6	200,000	251,595.16	199,031.36
AMSTED INDUSTRIES COMPANY GUAR 144A 07/27 5.625	1,550,000	1,508,051.23	1,470,423.00
AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B	743,731	742,351.63	729,555.50
AMWINS GROUP INC SR UNSECURED 144A 06/29 4.875	715,000	713,384.53	606,424.92
ANGEL OAK MORTGAGE TRUST AOMT 2018 3 M1 144A	2,685,000	2,684,810.90	2,608,467.30
ANGEL OAK MORTGAGE TRUST AOMT 2021 3 A1 144A	1,749,826	1,749,756.19	1,437,046.11
ANGEL OAK MORTGAGE TRUST AOMT 2022 1 A1 144A	711,863	711,832.29	621,848.68
ANGEL OAK MORTGAGE TRUST AOMT 2022 2 A1 144A	1,071,129	1,067,379.17	967,002.17
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/28 2.25	432,000	436,839.44	363,291.07
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/28 4.5	1,011,000	1,110,732.92	956,172.01
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	790,000	787,949.49	763,528.25
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625	1,570,000	1,572,986.95	1,519,068.18
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	553,000	539,495.41	520,989.39
ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 03/26 1.625	100,000	97,841.25	99,188.68
ANGLOGOLD HOLDINGS PLC COMPANY GUAR 11/28 3.375	230,000	229,588.67	200,492.31
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65	260,000	253,573.03	250,225.62
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7	7,600,000	7,668,372.91	7,177,765.35
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9	5,978,000	6,114,933.97	5,434,451.66
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75	1,200,000	1,202,504.66	1,184,510.88
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 5.45	60,000	78,218.80	59,868.50
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55	2,165,000	2,621,361.74	2,140,314.34
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4	270,000	268,780.33	256,976.77
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6	51,000	55,198.89	44,316.54
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5	4,650,000	4,388,985.70	4,233,017.58
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35	500,000	499,736.88	439,373.95
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 01/28 5.75	501,000	515,087.21	464,732.61
ANTERO RESOURCES CORP COMPANY GUAR 144A 02/29 7.625	526,000	545,788.67	528,896.24
ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 02/23 1.9	5,830,000	5,839,363.97	5,809,988.35
AON CORP COMPANY GUAR 05/30 2.8	653,000	695,362.11	556,895.89
AON CORP COMPANY GUAR 12/28 4.5	370,000	403,112.50	356,871.13
AON GLOBAL LTD COMPANY GUAR 05/43 4.45	70,000	82,061.17	55,831.49
AP CORE HOLDINGS II LLC HIGH YIELD TERM LOAN B2	1,200,000	1,185,943.17	1,076,628.00
APACHE CORP SR UNSECURED 01/44 4.25	280,000	277,719.57	195,842.53
APACHE CORP SR UNSECURED 02/42 5.25	350,000	304,250.07	285,858.50
APACHE CORP SR UNSECURED 04/43 4.75	329,000	285,215.20	248,230.50
APACHE CORP SR UNSECURED 07/49 5.35	220,000	246,240.89	177,737.19
APACHE CORP SR UNSECURED 09/40 5.1	1,270,000	1,196,735.68	1,052,464.88
APACHE CORP SR UNSECURED 12/29 7.75	130,000	160,285.83	135,921.79
API GROUP DE INC COMPANY GUAR 144A 07/29 4.125	355,000	354,624.27	294,231.10
API GROUP DE INC COMPANY GUAR 144A 10/29 4.75	1,816,000	1,669,598.49	1,574,209.71
API GROUP DE INC TERM LOAN B	768,598	769,903.36	762,833.32
APIDOS CLO APID 2015 20A A1RA 144A	300,000	300,000.00	295,934.70
APIDOS CLO APID 2015 20A A2RR 144A	250,000	249,591.91	241,023.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
APIDOS CLO APID 2015 22A A2R 144A	250,000	250,102.22	242,260.25
APIDOS CLO APID 2015 22A BR 144A	250,000	250,000.00	236,021.00
APIDOS CLO APID 2015 22A CR 144A	250,000	250,103.18	235,832.75
APIDOS CLO APID 2015 23A B1R 144A	250,000	249,726.94	239,649.00
APIDOS CLO APID 2019 31A A1R 144A	250,000	243,214.05	245,180.00
APIDOS CLO APID 2021 35A A 144A	680,000	680,000.00	660,453.40
APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625	600,000	599,688.29	480,234.00
APPLE INC SR UNSECURED 02/27 3.35	1,185,000	1,236,711.93	1,133,001.75
APPLE INC SR UNSECURED 02/46 4.65	1,785,000	1,947,783.74	1,689,903.50
APPLE INC SR UNSECURED 05/23 2.4	6,058,000	6,065,149.74	6,009,545.33
APPLE INC SR UNSECURED 09/27 2.9	600,000	584,189.61	559,280.66
APPLE INC SR UNSECURED 09/49 2.95	900,000	982,420.74	637,149.03
APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A	1,098,900	1,098,900.00	1,079,765.95
APPLIED MATERIALS INC SR UNSECURED 04/47 4.35	89,000	106,906.00	80,026.74
APPLIED MATERIALS INC SR UNSECURED 06/30 1.75	850,000	776,581.57	693,135.95
APPLIED MATERIALS INC SR UNSECURED 10/25 3.9	1,315,000	1,344,099.41	1,285,684.76
APPLOVIN CORPORATION 2021 TERM LOAN B	744,375	743,465.81	705,295.31
APTIV PLC / APTIV CORP COMPANY GUAR 02/25 2.396	1,016,000	1,015,085.24	958,079.96
APX GROUP INC COMPANY GUAR 144A 07/29 5.75	675,000	675,000.00	559,026.10
APX GROUP INC SR SECURED 144A 02/27 6.75	2,524,000	2,615,533.66	2,429,476.20
AQUA FINANCE TRUST AQFIT 2020 AA C 144A	540,000	562,744.53	467,631.04
AQUA FINANCE TRUST AQFIT 2021 A A 144A	1,222,386	1,222,232.59	1,117,640.51
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/27 7.5	520,000	539,262.84	465,244.00
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/47 8.5	968,000	1,047,568.59	643,406.37
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/28 6.588	400,000	426,580.61	325,369.60
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/61 7.5	1,400,000	1,400,000.00	862,176.00
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003	940,000	932,780.02	763,609.00
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 04/31 6.375	260,000	206,092.77	192,242.63
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/24 5.75	269,000	270,922.71	255,899.70
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/32 7.625	710,000	733,257.89	524,335.00
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/50 8.875	1,830,000	1,759,497.52	1,233,862.86
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 09/27 5.8	1,490,000	1,206,362.26	1,228,460.30
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 09/51 8.75	250,000	250,000.00	167,500.00
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/47 8.5	1,612,000	1,494,480.74	1,071,457.71
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/28 6.588	220,000	229,382.05	178,953.28
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/31 5.875	549,000	445,652.60	381,060.90
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/48 7.903	854,000	763,410.61	538,122.48
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 03/29 7.6003	475,000	443,993.73	385,866.25
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 03/49 8.7002	797,000	797,771.38	530,334.96
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/25 4.75	300,000	357,583.06	284,955.62
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/31 6.375	3,000,000	3,643,804.16	2,218,184.23
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625	530,000	493,226.85	391,405.00
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/50 8.875	675,000	621,961.01	455,113.35
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 09/51 8.75	722,000	435,899.77	483,740.00
ARABIAN CENTRES SUKUK II SR UNSECURED 144A 10/26 5.625	663,000	659,893.76	600,036.22
ARAMARK SERVICES INC COMPANY GUAR 144A 02/28 5	2,843,000	2,904,285.59	2,652,334.22
ARAMARK SERVICES INC COMPANY GUAR 144A 05/25 6.375	825,000	815,544.56	814,860.75
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 A5 144A	1,550,000	1,630,207.41	1,319,736.50
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 D 144A	570,000	500,111.23	349,714.32
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 XA 144A	6,998,973	502,367.60	354,884.34
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 A5 144A	900,000	926,110.84	729,142.38
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 XA 144A	9,700,000	536,517.28	402,779.89

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ARBOR REALTY COLLATERALIZED LO ARCLO 2021 FL1 E 144A	344,000	344,000.00	315,370.26
ARBOR REALTY COLLATERALIZED LO ARCLO 2021 FL4 A 144A	1,400,000	1,400,000.00	1,345,271.20
ARCELORMITTAL SR UNSECURED 07/29 4.25	465,000	513,060.71	416,556.39
ARCH CAPITAL GROUP LTD SR UNSECURED 06/50 3.635	875,000	956,977.51	603,627.19
ARCHER DANIELS MIDLAND C SR UNSECURED 03/30 3.25	625,000	599,882.90	563,683.37
ARCHES BUYER INC SR SECURED 144A 06/28 4.25	2,745,000	2,688,940.05	2,146,868.32
ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04/27 6.875	1,055,000	1,095,771.62	1,007,170.78
ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 04/28 6.25	765,000	761,443.10	699,984.22
ARCONIC CORP SECURED 144A 02/28 6.125	884,000	913,702.38	829,426.30
ARD FINANCE SA SR SECURED 144A 06/27 6.5	510,000	520,211.44	354,721.55
ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6	543,000	544,767.37	531,567.24
ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4	1,357,000	1,357,648.80	1,075,459.55
ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/27 5.25	2,160,000	1,855,980.34	1,615,123.11
ARDAGH PKG FIN/HLDGS USA COMPANY GUAR REGS 07/27 4.75	100,000	141,117.49	82,560.79
ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 04/25 5.25	1,490,000	1,513,403.77	1,418,090.12
ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 08/26 4.125	1,274,000	1,224,850.44	1,103,542.72
AREIT CRE TRUST AREIT 2022 CRE6 A 144A	1,768,276	1,768,276.42	1,699,478.09
ARES CAPITAL CORP SR UNSECURED 07/25 3.25	228,000	234,822.06	209,798.93
ARES CAPITAL CORP SR UNSECURED 07/26 2.15	647,000	648,794.00	547,796.82
ARES FINANCE CO II LLC COMPANY GUAR 144A 06/30 3.25	1,200,000	1,197,869.52	989,939.05
ARKO CORP COMPANY GUAR 144A 11/29 5.125	1,500,000	1,418,833.31	1,177,800.00
ARMOR HOLDCO INC COMPANY GUAR 144A 11/29 8.5	800,000	800,000.00	598,454.27
ARROYO MORTGAGE TRUST ARRW 2022 2 A1 144A	603,154	595,906.06	586,657.55
ASAHI GROUP HOLDINGS LTD SR UNSECURED REGS 04/24 0.01	100,000	119,110.07	101,845.06
ASAHI GROUP HOLDINGS LTD SR UNSECURED REGS 10/24 0.155	455,000	551,278.42	455,149.43
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 02/32 5	460,000	462,346.07	378,442.00
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 11/29 4.625	630,000	603,829.64	530,863.20
ASCEND LEARNING LLC 2021 TERM LOAN	1,018,710	1,014,320.11	961,407.56
ASCEND PERFORMNCE MTRL OPS LLC 2021 TERM LOAN B	1,000,000	965,465.98	939,250.00
ASCENT RESOURCES UTICA 2020 FIXED 2ND LIEN TL	1,000,000	1,060,507.70	1,054,000.00
ASCENT RESOURCES/ARU FIN COMPANY GUAR 144A 11/26 7	775,000	755,378.51	751,765.10
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 06/29 5.875	1,000,000	995,202.43	891,630.00
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 12/28 8.25	1,050,000	1,054,596.14	1,029,209.54
ASG FINANCE DESIGNATED COMPANY GUAR 144A 12/24 7.875	273,000	273,368.32	260,715.00
ASGN INCORPORATED COMPANY GUAR 144A 05/28 4.625	1,870,000	1,908,490.18	1,692,724.00
ASHFORD HOSPITALITY TRUST AHT1 2018 ASHF D 144A	500,000	499,159.29	459,776.90
ASHFORD HOSPITALITY TRUST AHT1 2018 KEYS A 144A	930,000	930,777.00	895,282.54
ASHLAND SERVICES BV COMPANY GUAR REGS 01/28 2	100,000	122,391.59	90,821.87
ASHTEAD CAPITAL INC COMPANY GUAR 144A 08/26 1.5	275,000	274,479.72	234,682.51
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 01/28 6.625	550,000	568,637.38	483,900.98
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 04/30 4.625	1,120,000	1,052,495.80	898,923.19
ASIAN DEVELOPMENT BANK SR UNSECURED 04/32 3.125	9,040,000	9,037,107.08	8,353,910.83
ASP BLADE HOLDINGS INC INITIAL TERM LOAN	773,164	646,425.34	608,866.26
ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B	883,547	885,266.61	882,071.15
ASSET BACKED FUNDING CERTIFICA ABFC 2005 WF1 M6	1,372,697	1,371,882.11	1,321,858.56
ASSURANT INC SUBORDINATED 03/48 VAR	250,000	275,140.03	242,133.35
ASSUREDPARTNERS INC 2020 TERM LOAN B	488,665	484,572.48	473,702.03
ASSUREDPARTNERS INC SR UNSECURED 144A 01/29 5.625	1,650,000	1,676,700.04	1,358,006.83
ASTRAZENECA PLC SR UNSECURED 04/26 0.7	525,000	502,686.43	461,539.26
ASTRAZENECA PLC SR UNSECURED 05/23 0.3	4,239,000	4,206,336.49	4,163,934.69
ASTRAZENECA PLC SR UNSECURED 08/30 1.375	1,534,000	1,223,311.33	1,211,900.22
ASURION LLC 2020 TERM LOAN B8	490,000	485,590.72	435,796.20

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ASURION LLC 2021 TERM LOAN B9	2,599,990	2,571,075.35	2,270,129.48
AT HOME GROUP INC COMPANY GUAR 144A 07/29 7.125	275,000	268,576.86	159,527.50
AT HOME GROUP INC SR SECURED 144A 07/28 4.875	75,000	75,000.00	52,875.00
AT+T INC JR SUBORDINA 12/99 VAR	1,300,000	1,416,415.16	1,240,010.54
AT+T INC SR UNSECURED 02/28 1.65	340,000	339,703.64	287,147.42
AT+T INC SR UNSECURED 02/28 4.1	1,901,000	2,072,901.17	1,811,545.63
AT+T INC SR UNSECURED 02/30 4.3	1,981,000	2,167,177.38	1,865,303.23
AT+T INC SR UNSECURED 02/32 2.25	10,000	10,214.14	7,838.22
AT+T INC SR UNSECURED 02/52 3.3	120,000	117,121.63	79,816.23
AT+T INC SR UNSECURED 03/27 4.25	150,000	148,149.15	145,953.92
AT+T INC SR UNSECURED 03/29 4.35	3,398,000	3,183,894.35	3,231,385.93
AT+T INC SR UNSECURED 03/48 4.5	1,110,000	1,211,803.19	903,762.39
AT+T INC SR UNSECURED 05/35 4.5	248,000	287,443.89	225,444.12
AT+T INC SR UNSECURED 06/27 2.3	3,398,000	3,438,769.68	3,022,143.32
AT+T INC SR UNSECURED 06/31 2.75	2,463,000	2,442,198.95	2,041,122.81
AT+T INC SR UNSECURED 06/41 3.5	2,995,000	2,993,325.90	2,233,473.78
AT+T INC SR UNSECURED 06/45 4.35	502,000	459,936.39	403,766.56
AT+T INC SR UNSECURED 06/51 3.65	500,000	492,634.82	352,156.11
AT+T INC SR UNSECURED 06/60 3.85	141,000	150,727.12	97,820.35
AT+T INC SR UNSECURED 08/37 4.9	550,000	567,283.34	505,504.40
AT+T INC SR UNSECURED 08/41 5.55	40,000	52,449.37	38,300.86
AT+T INC SR UNSECURED 09/40 5.35	40,000	50,720.37	38,109.01
AT+T INC SR UNSECURED 09/53 3.5	12,402,000	10,858,458.59	8,370,558.51
AT+T INC SR UNSECURED 09/55 3.55	2,162,000	1,979,592.45	1,442,580.84
AT+T INC SR UNSECURED 09/59 3.65	11,698,000	11,327,146.14	7,829,833.22
AT+T INC SR UNSECURED 11/46 5.15	175,000	211,987.14	156,891.05
AT+T INC SR UNSECURED 12/33 2.55	4,010,000	3,902,030.32	3,081,724.11
AT+T INC SR UNSECURED 12/57 3.8	7,545,000	6,645,144.01	5,205,546.75
ATENTO LUXCO 1 SA SR SECURED 144A 02/26 8	210,000	221,261.64	111,300.00
ATF NETHERLANDS BV COMPANY GUAR REGS 12/49 VAR	200,000	253,212.62	103,898.88
ATHENAHEALTH GROUP INC SR UNSECURED 144A 02/30 6.5	1,857,000	1,857,000.00	1,368,483.04
ATHENAHEALTH INC 2022 DELAYED DRAW TERM LOAN	410,145	410,085.26	369,278.09
ATHENAHEALTH INC 2022 TERM LOAN B	2,407,756	2,397,310.36	2,167,847.00
ATI INC SR UNSECURED 10/29 4.875	40,000	39,464.45	35,349.20
ATI INC SR UNSECURED 10/31 5.125	636,000	635,329.30	560,061.32
ATI INC SR UNSECURED 12/27 5.875	25,000	23,335.89	23,907.13
ATLANTIA SPA SR UNSECURED REGS 07/27 1.875	500,000	585,159.53	450,864.90
ATLANTICA SUSTAIN INFRA COMPANY GUAR 144A 06/28 4.125	428,000	428,000.00	379,415.31
ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625	3,850,000	3,685,490.22	3,146,419.21
ATLAS LUXCO 4 / ALL UNI SR SECURED REGS 06/28 3.625	775,000	930,387.79	654,333.35
ATLAS STATIC SENIOR LOAN FUND ATSTC 2022 1A B 144A	2,000,000	1,961,698.24	1,963,100.00
ATMOS ENERGY CORP SR UNSECURED 03/23 0.625	4,984,000	4,969,576.17	4,947,336.65
ATMOS ENERGY CORP SR UNSECURED 03/23 VAR	3,655,000	3,653,410.81	3,652,775.38
ATMOS ENERGY CORP SR UNSECURED 10/44 4.125	84,000	95,514.71	68,918.26
ATOM MORTGAGE SECURITIES ATOMM 1A D 144A	181,868	250,013.81	194,758.08
ATRIUM CDO CORP ATRM 13A B 144A	2,500,000	2,496,676.22	2,418,930.00
ATS CORP COMPANY GUAR 144A 12/28 4.125	75,000	75,000.00	64,707.00
AUSNET SERVICES HOLDINGS COMPANY GUAR REGS 02/27 1.5	100,000	94,195.83	96,012.20
AUTODESK INC SR UNSECURED 01/30 2.85	662,000	681,227.97	569,070.51
AUTONATION INC COMPANY GUAR 10/25 4.5	730,000	720,840.11	709,949.89
AVALONBAY COMMUNITIES SR UNSECURED 01/32 2.05	1,200,000	1,088,364.71	941,705.57
AVALONBAY COMMUNITIES SR UNSECURED 02/33 5	733,000	741,005.52	721,210.26

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AVANGRID INC SR UNSECURED 04/25 3.2	600,000	599,633.22	573,380.01
AVANTOR FUNDING INC COMPANY GUAR 144A 07/28 4.625	870,000	893,061.81	790,516.80
AVANTOR FUNDING INC COMPANY GUAR 144A 11/29 3.875	1,467,000	1,467,000.00	1,231,913.25
AVANTOR FUNDING INC COMPANY GUAR REGS 07/28 3.875	400,000	486,093.81	392,107.48
AVENUE OF AMERICAS AOA 2021 1177 E 144A	700,000	699,178.66	606,962.58
AVIATION CAPITAL GROUP SR UNSECURED 144A 01/26 1.95	600,000	596,425.78	522,346.96
AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5	800,000	820,414.43	785,787.54
AVIENT CORP SR UNSECURED 144A 08/30 7.125	1,231,000	1,227,677.28	1,203,341.82
AVIENT CORPORATION TERM LOAN B	351,895	346,307.40	351,279.54
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 03/29 5.375	170,000	152,177.71	145,424.56
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 07/27 5.75	200,000	202,905.91	181,400.00
AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A B 144A	1,324,000	1,229,723.56	1,188,104.38
AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 2A A 144A	3,713,000	3,712,816.10	3,212,815.46
AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 2A B 144A	1,154,000	1,153,570.08	976,192.49
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25	2,852,000	2,828,940.66	2,585,484.20
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95	4,460,000	4,452,187.41	4,269,561.70
AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5	980,000	980,951.90	976,677.80
AVSC HOLDING CORP 2020 TERM LOAN B1	2,371,558	2,267,303.67	2,169,098.32
AXALTA COAT/DUTCH HLD BV COMPANY GUAR 144A 06/27 4.75	673,000	684,781.03	622,121.20
AXALTA COATING COMPANY GUAR REGS 01/25 3.75	200,000	243,086.44	204,019.69
AXALTA COATING SYSTEMS COMPANY GUAR 144A 02/29 3.375	2,021,000	1,926,951.69	1,667,658.81
AXALTA COATING SYSTEMS DUTCH 2022 USD TERM LOAN B	1,976,960	1,957,211.72	1,976,960.00
AXIS EQUIPMENT FINANCE RECEIVA AXIS 2022 2A A2 144A	595,000	594,909.88	588,432.03
AZURE POWER ENERGY LTD SR SECURED 144A 08/26 3.575	4,160	4,050.66	3,203.20
B+G FOODS INC COMPANY GUAR 04/25 5.25	1,300,000	1,303,659.66	1,139,980.00
B+G FOODS INC COMPANY GUAR 09/27 5.25	938,000	963,552.38	719,341.09
BACARDI LTD COMPANY GUAR 144A 05/48 5.3	3,990,000	4,100,241.05	3,553,620.32
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/25 3.85	798,000	847,361.14	769,356.57
BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9	5,000,000	3,807,512.73	3,877,291.60
BAIDU INC SR UNSECURED 05/24 4.375	375,000	374,798.56	368,865.00
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2018 1A B 144A	11,000,000	11,000,000.00	10,478,402.00
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2018 2A B 144A	250,000	250,124.66	241,235.25
BAKER HUGHES LLC/CO OBL SR UNSECURED 12/27 3.337	660,000	660,000.00	609,644.60
BALL CORP COMPANY GUAR 03/28 6.875	1,469,000	1,469,000.00	1,508,912.73
BALL CORP COMPANY GUAR 08/30 2.875	1,731,000	1,629,991.27	1,381,545.72
BALL CORP COMPANY GUAR 09/31 3.125	360,000	354,616.15	289,126.80
BALLYROCK LTD BALLY 2019 1A CR 144A	1,000,000	1,000,000.00	936,566.00
BALLYROCK LTD BALLY 2019 2A A1BR 144A	730,000	730,000.00	715,129.17
BALLYROCK LTD BALLY 2019 2A CR 144A	500,000	500,000.00	470,763.50
BALLYROCK LTD BALLY 2020 14A B 144A	250,000	251,766.81	235,669.00
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/46 3.5	106,000	119,632.47	78,608.51
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/47 3.75	404,000	401,112.82	311,554.56
BALTIMORE GAS + ELECTRIC SR UNSECURED 09/49 3.2	176,000	190,933.56	123,807.73
BANC OF AMERICA MERRILL LYNCH BAMLL 2018 DSNY B 144A	5,000,000	4,839,862.35	4,836,171.50
BANC OF AMERICA MERRILL LYNCH BAMLL 2018 DSNY D 144A	2,000,000	1,856,841.82	1,889,767.40
BANC OF AMERICA MERRILL LYNCH BAMLL 2019 BPR AMP 144A	775,000	807,185.43	717,174.77
BANC OF AMERICA MERRILL LYNCH BAMLL 2019 RLJ D 144A	6,000,000	6,000,000.00	5,761,275.60
BANCA MONTE DEI PASCHI S SR UNSECURED REGS 09/24 3.625	400,000	498,598.58	403,725.98
BANCA MONTE DEI PASCHI S SUBORDINATED REGS 07/29 10.5	300,000	434,554.39	293,760.43
BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR	200,000	263,775.00	203,046.36
BANCO DE CREDITO DEL PER SUBORDINATED 144A 07/30 VAR	190,000	172,316.54	172,165.61
BANCO DE CREDITO DEL PER SUBORDINATED 144A 09/31 VAR	260,000	259,810.97	228,593.03

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANCO DE SABADELL SA SR UNSECURED REGS 03/27 VAR	300,000	369,472.96	286,166.53
BANCO INTERNAC DEL PERU SR UNSECURED 144A 10/26 3.25	447,000	453,979.58	406,653.00
BANCO INTERNAC DEL PERU SUBORDINATED 144A 07/30 VAR	300,000	276,334.22	270,600.00
BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR	400,000	400,000.00	356,417.96
BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR	240,000	245,657.60	234,142.10
BANCO MERCANTIL DE NORTE JR SUBORDINA REGS 12/99 VAR	600,000	588,934.79	496,365.83
BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5	320,000	277,731.69	256,480.00
BANCO SANTANDER SA JR SUBORDINA REGS 12/99 VAR	200,000	225,652.00	181,154.93
BANCO SANTANDER SA SR UNSECURED 04/23 3.848	4,575,000	4,581,112.16	4,550,566.07
BANCO SANTANDER SA SR UNSECURED 04/23 VAR	400,000	400,000.00	400,042.15
BANCO SANTANDER SA SR UNSECURED 04/27 4.25	400,000	397,073.55	379,738.26
BANCO SANTANDER SA SR UNSECURED 05/25 2.746	2,400,000	2,404,568.52	2,246,137.34
BANCO SANTANDER SA SR UNSECURED 06/24 2.706	365,000	368,937.56	350,237.76
BANCO SANTANDER SA SR UNSECURED 08/27 5.294	2,200,000	2,200,000.00	2,147,984.52
BANCO SANTANDER SA SR UNSECURED REGS 04/26 1.5	1,300,000	1,343,031.46	1,363,764.31
BANCO SANTANDER SA SR UNSECURED REGS 10/26 VAR	700,000	761,091.93	778,935.29
BANCO SANTANDER SA SUBORDINATED 12/30 2.749	3,000,000	2,991,325.01	2,297,703.21
BANFF MERGER SUB INC 2021 SECOND LIEN TERM LOAN	1,581,292	1,575,477.86	1,450,835.16
BANFF MERGER SUB INC 2021 USD TERM LOAN	762,383	757,761.75	728,686.03
BANGKOK BANK PCL/HK SUBORDINATED 144A 09/34 VAR	550,000	571,809.09	459,514.47
BANGKOK BANK PCL/HK SUBORDINATED 144A 09/36 VAR	315,000	315,000.00	246,269.96
BANGKOK BANK PCL/HK SUBORDINATED REGS 09/34 VAR	200,000	204,105.32	167,096.17
BANIJAY ENTERTAINMENT SAS USD TERM LOAN	488,750	486,743.18	486,306.25
BANK 2021 BN35 BANK 2021 BN35 A5	181,000	186,272.70	145,623.37
BANK BAHRAIN + KUWAIT SR UNSECURED REGS 07/24 5.5	318,000	325,513.09	310,195.01
BANK BANK 2017 BNK5 C	470,000	512,360.91	397,392.99
BANK BANK 2018 BN14 A2	195,739	206,968.46	192,470.56
BANK BANK 2018 BN14 C	1,020,000	1,086,032.44	849,202.43
BANK BANK 2019 BN18 XA	4,023,529	250,634.07	172,738.93
BANK BANK 2019 BN18 XB	6,340,000	198,549.13	141,066.27
BANK BANK 2019 BN21 A5	3,300,000	3,391,322.55	2,851,753.41
BANK BANK 2019 BN23 B	450,000	499,433.74	357,149.79
BANK BANK 2020 BN25 B	700,000	719,821.04	535,340.33
BANK BANK 2021 BN33 XA	6,070,000	492,977.54	354,152.33
BANK BANK 2021 BN33 XB	11,000,000	503,531.60	365,114.20
BANK BANK 2022 BNK39 A4	409,000	368,798.99	345,116.41
BANK LEUMI LE ISRAEL SR UNSECURED 144A REGS 07/27 5	276,000	274,317.12	273,393.01
BANK OF AMERICA CORP JR SUBORDINA 12/99 VAR	1,827,000	1,890,389.56	1,644,549.79
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	13,659,000	13,667,668.97	13,654,327.26
BANK OF AMERICA CORP SR UNSECURED 01/24 4.125	360,000	360,736.24	356,899.83
BANK OF AMERICA CORP SR UNSECURED 01/28 VAR	249,000	256,870.70	232,345.89
BANK OF AMERICA CORP SR UNSECURED 01/44 5	1,430,000	1,457,167.19	1,314,730.26
BANK OF AMERICA CORP SR UNSECURED 02/28 VAR	1,357,000	1,301,757.90	1,205,269.98
BANK OF AMERICA CORP SR UNSECURED 02/30 VAR	3,849,000	4,115,719.13	3,495,776.19
BANK OF AMERICA CORP SR UNSECURED 02/31 VAR	1,772,000	1,696,090.32	1,440,266.70
BANK OF AMERICA CORP SR UNSECURED 02/33 VAR	4,981,000	4,769,165.79	4,012,786.64
BANK OF AMERICA CORP SR UNSECURED 03/24 VAR	1,357,000	1,357,799.84	1,351,892.09
BANK OF AMERICA CORP SR UNSECURED 03/29 VAR	458,000	426,264.01	422,607.98
BANK OF AMERICA CORP SR UNSECURED 03/32 VAR	217,000	176,672.52	173,692.55
BANK OF AMERICA CORP SR UNSECURED 03/51 VAR	1,367,000	1,413,241.74	1,069,758.23
BANK OF AMERICA CORP SR UNSECURED 04/25 VAR	835,000	784,772.11	782,857.51
BANK OF AMERICA CORP SR UNSECURED 04/26 3.5	1,250,000	1,249,230.72	1,192,927.48

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANK OF AMERICA CORP SR UNSECURED 04/26 VAR	771,000	771,000.00	736,334.86
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	5,117,000	5,226,948.12	4,744,609.92
BANK OF AMERICA CORP SR UNSECURED 04/31 VAR	6,418,000	6,521,243.68	5,227,049.74
BANK OF AMERICA CORP SR UNSECURED 04/32 VAR	1,860,000	1,807,042.11	1,488,714.41
BANK OF AMERICA CORP SR UNSECURED 04/33 VAR	6,220,000	6,156,749.77	5,689,451.17
BANK OF AMERICA CORP SR UNSECURED 06/26 VAR	2,756,000	2,761,389.79	2,481,764.33
BANK OF AMERICA CORP SR UNSECURED 07/23 4.1	1,044,000	1,039,804.15	1,039,453.89
BANK OF AMERICA CORP SR UNSECURED 07/24 VAR	1,000,000	1,000,000.00	990,940.00
BANK OF AMERICA CORP SR UNSECURED 07/27 VAR	233,000	227,378.41	204,135.12
BANK OF AMERICA CORP SR UNSECURED 07/28 VAR	3,054,000	3,005,652.84	2,811,479.76
BANK OF AMERICA CORP SR UNSECURED 07/29 VAR	918,000	1,017,110.22	856,035.26
BANK OF AMERICA CORP SR UNSECURED 07/30 VAR	284,000	308,759.84	244,263.69
BANK OF AMERICA CORP SR UNSECURED 07/31 VAR	1,750,000	1,757,285.05	1,343,134.63
BANK OF AMERICA CORP SR UNSECURED 07/32 VAR	4,617,000	4,569,236.33	3,555,583.18
BANK OF AMERICA CORP SR UNSECURED 07/33 VAR	3,831,000	3,669,781.58	3,637,120.49
BANK OF AMERICA CORP SR UNSECURED 10/26 VAR	1,706,000	1,713,798.45	1,516,685.18
BANK OF AMERICA CORP SR UNSECURED 10/30 VAR	7,242,000	6,810,469.77	6,058,476.51
BANK OF AMERICA CORP SR UNSECURED 10/31 VAR	522,000	510,456.43	398,749.43
BANK OF AMERICA CORP SR UNSECURED 10/32 VAR	17,306,000	16,719,667.24	13,554,099.87
BANK OF AMERICA CORP SR UNSECURED 11/28 VAR	1,550,000	1,550,000.00	1,600,331.14
BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	5,314,000	5,622,543.06	4,811,983.07
BANK OF AMERICA CORP SR UNSECURED REGS 05/27 VAR	200,000	193,854.83	196,714.58
BANK OF AMERICA CORP SR UNSECURED REGS 08/29 VAR	210,000	256,627.80	181,746.23
BANK OF AMERICA CORP SR UNSECURED REGS 09/26 VAR	200,000	206,953.22	210,297.25
BANK OF AMERICA CORP SUBORDINATED 01/25 4	1,530,000	1,526,879.97	1,497,503.53
BANK OF AMERICA CORP SUBORDINATED 01/37 6.11	275,000	316,225.13	278,124.18
BANK OF AMERICA CORP SUBORDINATED 03/26 4.45	190,000	194,485.14	186,174.57
BANK OF AMERICA CORP SUBORDINATED 03/37 VAR	5,300,000	4,996,107.20	4,388,720.92
BANK OF AMERICA CORP SUBORDINATED 08/24 4.2	7,410,000	7,498,429.12	7,295,360.70
BANK OF AMERICA CORP SUBORDINATED 10/26 4.25	1,490,000	1,493,113.55	1,439,264.57
BANK OF AMERICA CORP SUBORDINATED 11/27 4.183	3,150,000	3,419,771.43	2,987,776.95
BANK OF AMERICA CREDIT CARD TR BACCT 2022 A2 A2	1,660,000	1,659,731.47	1,676,026.14
BANK OF MONTREAL SR UNSECURED 05/25 1.85	890,000	889,677.91	831,353.10
BANK OF MONTREAL SUBORDINATED 12/32 VAR	190,000	180,085.05	167,298.88
BANK OF NOVA SCOTIA SR UNSECURED 01/23 2.375	9,000,000	9,007,195.68	8,991,038.97
BANK OF NOVA SCOTIA SR UNSECURED 02/23 1.95	5,000,000	5,005,893.73	4,988,312.60
BANK OF NOVA SCOTIA SR UNSECURED 05/23 1.625	3,000,000	2,994,159.68	2,968,538.22
BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3	480,000	479,470.59	439,782.52
BANK OF NY MELLON CORP JR SUBORDINA 12/49 VAR	480,000	493,533.47	409,315.20
BANK OF NY MELLON CORP JR SUBORDINA 12/99 VAR	470,000	490,214.17	451,261.10
BANK OF NY MELLON CORP SR UNSECURED 01/27 2.05	1,740,000	1,726,331.11	1,562,400.78
BANK OF NY MELLON CORP SR UNSECURED 01/31 1.65	34,000	28,734.77	26,460.10
BANK OF NY MELLON CORP SR UNSECURED 07/30 VAR	155,000	155,000.00	149,621.88
BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2	7,518,000	7,393,748.59	7,401,738.94
BANK OF NY MELLON CORP SR UNSECURED 10/33 VAR	2,300,000	2,300,000.00	2,384,165.47
BANQUE FED CRED MUTUEL SR UNSECURED 144A 07/23 3.75	1,338,000	1,329,660.96	1,327,365.09
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2015 VFM A2 144A	2,960,000	2,903,260.76	2,651,947.77
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 BXH A 144A	6,328,236	6,312,988.15	6,083,788.56
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 BXH D 144A	2,500,000	2,500,000.00	2,343,953.25
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 CHRS D 144A	800,000	790,883.06	551,969.92
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 BID A 144A	390,000	393,791.46	376,388.06
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 B	1,662,000	1,636,888.23	1,150,898.60

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 XA	9,375,468	999,157.65	717,288.02
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C16 A5	120,000	123,200.44	115,447.03
BARCLAYS PLC JR SUBORDINA 12/99 8	1,000,000	1,000,000.00	935,000.00
BARCLAYS PLC JR SUBORDINA 12/99 VAR	1,500,000	1,556,077.67	1,451,690.00
BARCLAYS PLC JR SUBORDINA REGS 12/99 VAR	800,000	1,139,762.13	949,771.69
BARCLAYS PLC JR SUBORDINA VAR	1,200,000	1,679,391.08	1,362,278.97
BARCLAYS PLC SR UNSECURED 05/26 VAR	1,725,000	1,725,000.00	1,602,913.21
BARCLAYS PLC SR UNSECURED 05/29 VAR	970,000	970,226.00	910,956.01
BARCLAYS PLC SR UNSECURED 08/26 5.304	623,000	604,997.83	618,342.59
BARCLAYS PLC SR UNSECURED 08/28 VAR	2,100,000	2,100,000.00	2,033,927.41
BARCLAYS PLC SR UNSECURED 08/33 VAR	222,000	219,535.25	209,714.89
BARCLAYS PLC SR UNSECURED 11/26 VAR	1,975,000	1,975,000.00	2,045,695.46
BARCLAYS PLC SR UNSECURED 11/32 VAR	241,000	191,148.70	183,541.60
BARCLAYS PLC SR UNSECURED 11/33 VAR	213,000	233,264.01	223,181.66
BARCLAYS PLC SR UNSECURED REGS 01/24 3.125	900,000	1,036,878.68	1,057,749.30
BARCLAYS PLC SUBORDINATED 05/28 4.836	2,725,000	2,725,000.00	2,512,440.08
BARCLAYS PLC SUBORDINATED 06/30 VAR	860,000	879,045.30	792,112.01
BARCLAYS PLC SUBORDINATED 09/24 4.375	2,375,000	2,374,148.70	2,319,909.50
BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7	420,000	446,873.84	421,823.51
BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75	440,000	512,764.54	444,312.90
BASSWOOD PARK CLO LTD BARK 2021 1A A 144A	2,000,000	2,000,000.00	1,946,644.00
BAT CAPITAL CORP COMPANY GUAR 03/28 2.259	1,225,000	1,225,000.00	1,016,655.24
BAT CAPITAL CORP COMPANY GUAR 03/31 2.726	850,000	850,000.00	663,184.65
BAT CAPITAL CORP COMPANY GUAR 03/32 4.742	4,925,000	4,796,408.84	4,370,072.67
BAT CAPITAL CORP COMPANY GUAR 03/52 5.65	800,000	772,305.10	659,447.38
BAT CAPITAL CORP COMPANY GUAR 04/50 5.282	192,000	151,004.01	151,231.51
BAT CAPITAL CORP COMPANY GUAR 08/27 3.557	2,878,000	2,816,907.06	2,629,231.15
BAT CAPITAL CORP COMPANY GUAR 08/37 4.39	1,550,000	1,159,850.90	1,205,127.34
BAT CAPITAL CORP COMPANY GUAR 08/47 4.54	3,100,000	2,571,486.64	2,190,380.49
BAT CAPITAL CORP COMPANY GUAR 09/40 3.734	325,000	325,000.00	220,682.24
BAT CAPITAL CORP COMPANY GUAR 09/49 4.758	225,000	232,005.88	162,959.76
BAT INTL FINANCE PLC COMPANY GUAR REGS 01/23 2.375	285,000	345,627.94	303,989.09
BAT INTL FINANCE PLC COMPANY GUAR REGS 03/25 2.75	100,000	102,024.01	103,872.84
BAT INTL FINANCE PLC COMPANY GUAR REGS 03/27 1.25	245,000	304,858.33	231,649.03
BATH + BODY WORKS INC COMPANY GUAR 06/29 7.5	290,000	310,939.33	286,288.00
BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	375,000	447,622.07	329,587.50
BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	438,000	447,975.70	389,338.20
BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625	212,000	225,878.44	198,941.44
BATTALION CLO LTD BATLN 2016 10A A2R2 144A	1,000,000	1,000,000.00	963,705.00
BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25	325,000	242,581.82	155,889.50
BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5	503,000	486,106.39	241,061.68
BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/31 5.25	2,148,000	2,191,041.13	1,040,856.36
BAUSCH HEALTH COS INC SECURED 144A 10/30 14	80,000	43,962.02	47,491.72
BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.125	2,515,000	2,481,341.99	1,734,419.45
BAUSCH HEALTH COS INC SR SECURED 144A 06/28 4.875	2,130,000	2,144,876.25	1,354,769.09
BAUSCH HEALTH COS INC SR SECURED 144A 09/28 11	406,000	328,954.20	316,616.92
BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5	465,000	464,461.77	395,025.24
BAXTER INTERNATIONAL INC SR UNSECURED 02/27 1.915	4,480,000	4,280,663.19	3,971,910.61
BAXTER INTERNATIONAL INC SR UNSECURED 02/32 2.539	101,000	81,509.00	80,233.73
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/23 3.875	2,200,000	2,198,804.24	2,168,156.65
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25	4,275,000	4,273,948.19	4,142,157.15
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	1,775,000	1,597,912.50	1,666,220.10

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BAYVIEW FINANCIAL ACQUISITION BAYV 2006 A M3	144,538	144,537.89	143,962.43
BB UBS TRUST BBUBS 2012 SHOW A 144A	3,144,000	3,319,929.72	2,922,136.41
BBCCRE TRUST BBCCR 2015 GTP D 144A	3,560,000	3,351,660.04	3,053,636.28
BCPE EMPIRE HOLDINGS INC SR UNSECURED 144A 05/27 7.625	225,000	223,981.53	201,775.50
BCPE ULYSSES INTERMEDIAT SR UNSECURED 144A 04/27 7.75	3,278,000	3,283,606.24	2,025,511.57
BDS LTD BDS 2020 FL5 A 144A	511,628	511,991.44	510,727.99
BDS LTD BDS 2021 FL7 A 144A	370,000	370,000.00	355,627.28
BDS LTD BDS 2021 FL7 E 144A	1,000,000	1,000,000.00	918,469.90
BDS LTD BDS 2021 FL9 A 144A	1,150,000	1,150,000.00	1,102,456.70
BEACON CONTAINER FINANCE II LL BEACN 2021 1A A 144A	2,188,017	2,187,104.76	1,853,821.01
BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 05/29 4.125	25,000	25,000.00	20,774.78
BEACON ROOFING SUPPLY IN SR SECURED 144A 11/26 4.5	1,240,000	1,215,392.77	1,158,257.18
BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1	1,487	1,463.96	1,356.10
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 21A1	38,513	34,865.66	34,771.94
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 8 12A1	165,447	166,319.97	143,709.33
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 9 24A1	88,918	92,235.00	80,315.36
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 12 13A1	2,054	1,733.71	1,527.26
BEAR STEARNS ALT A TRUST BALTA 2004 3 A1	691,927	692,029.20	650,193.53
BEAR STEARNS ALT A TRUST BALTA 2005 3 2A1	129,578	129,898.94	125,059.69
BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1	663,208	610,586.36	583,909.39
BEAR STEARNS ASSET BACKED SECU BSABS 2003 ABF1 A	4,775	6,189.40	4,459.31
BEAR STEARNS MORTGAGE FUNDING BSMF 2006 AR4 A1	619,107	407,811.18	548,736.96
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR2 A1	754,734	463,834.59	681,997.96
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR3 1A1	858,039	574,885.33	715,130.51
BEAZER HOMES USA COMPANY GUAR 10/27 5.875	50,000	42,616.15	43,735.50
BEAZER HOMES USA COMPANY GUAR 10/29 7.25	950,000	1,023,732.65	845,009.58
BECTON DICKINSON AND CO SR UNSECURED 05/30 2.823	350,000	350,000.00	300,390.62
BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363	1,351,000	1,342,118.63	1,320,192.16
BECTON DICKINSON AND CO SR UNSECURED 06/27 3.7	1,885,000	1,954,392.33	1,780,996.60
BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	81,000	78,876.27	78,986.86
BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685	111,000	109,963.46	99,209.14
BECTON DICKINSON EURO COMPANY GUAR 06/26 1.208	525,000	506,376.86	513,089.02
BECTON DICKINSON EURO COMPANY GUAR 08/41 1.336	1,283,000	806,131.39	847,924.61
BELLEMEADE RE LT BMIR 2019 3A M1B 144A	1,172,552	1,172,552.32	1,171,974.02
BELLEMEADE RE LT BMIR 2021 1A M1A 144A	243,231	243,231.47	241,844.42
BELLEMEADE RE LT BMIR 2021 1A M1C 144A	230,000	230,000.00	219,716.93
BELLIS ACQUISITION CO PL SR SECURED REGS 02/26 3.25	625,000	866,881.76	610,471.97
BELLIS ACQUISITION CO PL SR SECURED REGS 02/26 4.5	100,000	115,559.91	100,534.57
BELLRING BRANDS INC COMPANY GUAR 144A 03/30 7	1,835,000	1,843,357.34	1,765,728.75
BENCHMARK MORTGAGE TRUST BMARK 2018 B3 A2	135,146	141,124.24	134,451.32
BENCHMARK MORTGAGE TRUST BMARK 2019 B10 3CCA 144A	600,000	530,374.91	439,086.84
BENCHMARK MORTGAGE TRUST BMARK 2019 B12 AS	1,573,000	1,657,274.11	1,370,597.37
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A5	1,400,000	1,440,129.99	1,223,016.62
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 B	155,000	159,458.25	124,716.24
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 C	350,000	351,452.31	264,034.29
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A5	572,000	484,900.86	456,216.33
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 XA	6,602	731.78	502.95
BENCHMARK MORTGAGE TRUST BMARK 2020 IG1 AS	460,000	476,386.53	367,500.12
BENCHMARK MORTGAGE TRUST BMARK 2021 B23 XA	4,000,000	391,442.12	269,728.80
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 XA	5,499,336	477,425.00	335,042.09
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 XA	15,124	1,299.63	946.83
BENCHMARK MORTGAGE TRUST BMARK 2021 B28 A5	1,000,000	892,181.31	798,441.40

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 C	962,000	961,912.84	662,133.92
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 D 144A	646,000	546,883.93	349,901.18
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 A5	40,000	41,175.78	35,390.11
BENCHMARK MORTGAGE TRUST BMARK 2022 B34 A5	581,000	587,949.07	523,442.71
BENCHMARK MORTGAGE TRUST BMARK 2022 B35 A5	380,000	390,719.10	363,104.29
BENEFIT STREET PARTNERS CLO LT BSP 2013 IIA A2R2 144A	750,000	750,000.00	734,883.00
BENEFIT STREET PARTNERS CLO LT BSP 2017 12A B 144A	375,000	375,097.64	355,606.50
BENEFIT STREET PARTNERS CLO LT BSP 2019 19A D 144A	1,000,000	1,004,236.63	917,524.00
BERKSHIRE HATHAWAY ENERG SR UNSECURED 07/30 3.7	1,615,000	1,614,899.32	1,471,388.59
BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25	560,000	554,686.40	498,515.85
BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/52 3.85	4,854,000	4,763,640.22	3,868,870.56
BERKSHIRE HATHAWAY INC SR UNSECURED 03/23 2.75	20,000,000	20,008,898.04	19,914,351.20
BERRY GLOBAL INC SECURED 144A 07/27 5.625	585,000	597,691.47	570,690.77
BERRY GLOBAL INC SR SECURED 01/26 1.57	575,000	574,885.36	512,219.06
BETTCHER INDUSTRIES INC 2021 2ND LIEN TERM LOAN	92,600	91,680.88	85,192.00
BEYOND MEAT INC SR UNSECURED 03/27 0.00000	374,000	273,308.81	94,622.00
BFLD TRUST BFLD 2020 EYP A 144A	1,165,000	1,170,533.14	1,106,800.68
BFLD TRUST BFLD 2021 FPM A 144A	574,000	574,000.00	547,482.58
BFLD TRUST BFLD 2021 FPM C 144A	420,000	420,000.00	398,556.86
BGC PARTNERS INC SR UNSECURED 07/23 5.375	1,700,000	1,723,221.18	1,691,930.37
BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A	5,000,000	4,266,885.10	4,800,345.00
BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5	110,000	109,986.31	106,568.05
BHSH SYSTEM OBL GRP SR UNSECURED 07/49 3.487	365,000	307,306.51	269,906.93
BIG RIVER STEEL/BRS FIN SR SECURED 144A 01/29 6.625	644,000	674,544.46	613,555.37
BINOM SECURITIZATION TRUST BINOM 2022 RPL1 A1 144A	1,091,819	1,090,242.29	969,287.38
BIO RAD LABS SR UNSECURED 03/32 3.7	1,000,000	997,527.13	856,520.94
BIRCH GROVE CLO LTD. BGCLO 19A CR 144A	750,000	750,000.00	694,180.50
BIRCH GROVE CLO LTD. BGCLO 19A DR 144A	1,000,000	1,000,000.00	885,800.00
BIRCH GROVE CLO LTD. BGCLO 2021 2A A1 144A	660,000	660,122.98	639,023.22
BJS WHOLESALE CLUB INC 2022 TERM LOAN	1,740,720	1,736,368.20	1,739,545.01
BJS WHOLESALE CLUB INC TERM LOAN	1,381,381	1,377,927.36	1,380,869.70
BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625	213,000	214,340.20	184,351.50
BLACKSTONE MORTGAGE TR SR SECURED 144A 01/27 3.75	1,999,000	1,822,689.02	1,718,948.36
BLACKSTONE MORTGAGE TRUST, INC 2021 TERM LOAN B2	1,766,788	1,720,921.17	1,727,034.88
BLACKSTONE MORTGAGE TRUST, INC 2022 TERM LOAN B4	369,073	358,247.79	360,768.54
BLACKSTONE PRIVATE CRE SR UNSECURED 01/29 4	432,000	429,360.07	356,411.06
BLACKSTONE PRIVATE CRE SR UNSECURED 03/27 3.25	359,000	358,158.82	302,264.17
BLOCK COMMUNICATIONS INC COMPANY GUAR 144A 03/28 4.875	2,656,000	2,723,494.21	2,317,360.00
BLOCK INC SR UNSECURED 06/26 2.75	425,000	425,000.00	379,695.00
BLOOMIN BRANDS INC/OSI COMPANY GUAR 144A 04/29 5.125	100,000	100,000.00	84,110.00
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625	220,000	220,725.24	212,953.40
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625	50,000	50,000.00	49,627.70
BLUELINX HOLDING SR SECURED 144A 11/29 6	500,000	493,957.76	415,000.00
BLUEMOUNTAIN CLO LTD BLUEM 2016 2A BR2 144A	250,000	250,000.00	240,127.25
BLUEMOUNTAIN CLO LTD BLUEM 2016 2A C1R2 144A	500,000	500,000.00	468,902.00
BLUEMOUNTAIN CLO LTD BLUEM 2019 26A AR 144A	7,000,000	7,000,000.00	6,799,730.00
BMW US CAPITAL LLC COMPANY GUAR 144A 04/23 3.45	4,000,000	4,010,347.25	3,982,242.88
BMW US CAPITAL LLC COMPANY GUAR 144A 04/23 3.8	15,000,000	15,082,238.70	14,964,657.75
BNP PARIBAS COMPANY GUAR 03/23 3.25	1,000,000	1,004,384.75	997,406.54
BNP PARIBAS COMPANY GUAR 10/24 4.25	1,575,000	1,574,766.56	1,539,936.80
BNP PARIBAS JR SUBORDINA 144A 12/49 VAR	550,000	589,568.66	543,827.61
BNP PARIBAS JR SUBORDINA 144A 12/99 VAR	1,315,000	1,333,606.00	1,198,319.47

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BNP PARIBAS JR SUBORDINA REGS 12/49 VAR	3,950,000	3,991,861.46	3,905,671.05
BNP PARIBAS SR UNSECURED 144A 01/25 3.375	2,470,000	2,471,253.57	2,376,933.81
BNP PARIBAS SR UNSECURED 144A 01/25 VAR	940,000	939,965.91	930,603.33
BNP PARIBAS SR UNSECURED 144A 01/27 VAR	1,175,000	1,175,000.00	1,026,980.37
BNP PARIBAS SR UNSECURED 144A 01/30 VAR	290,000	290,269.21	275,591.80
BNP PARIBAS SR UNSECURED 144A 01/31 VAR	1,300,000	1,300,000.00	1,065,406.26
BNP PARIBAS SR UNSECURED 144A 03/23 3.5	3,400,000	3,415,160.98	3,391,637.16
BNP PARIBAS SR UNSECURED 144A 06/26 VAR	1,950,000	1,961,135.03	1,790,369.45
BNP PARIBAS SR UNSECURED 144A 08/28 4.4	720,000	717,624.55	680,692.62
BNP PARIBAS SR UNSECURED REGS 01/26 3.375	1,150,000	1,268,019.54	1,298,606.20
BNP PARIBAS SR UNSECURED REGS 01/30 VAR	500,000	597,869.74	420,297.81
BNP PARIBAS SR UNSECURED REGS 02/28 VAR	200,000	179,319.95	181,421.75
BNP PARIBAS SR UNSECURED REGS 04/27 VAR	500,000	589,345.18	465,719.95
BNP PARIBAS SUBORDINATED 144A 03/27 4.625	1,720,000	1,692,751.52	1,631,032.72
BNP PARIBAS SUBORDINATED 144A 03/33 VAR	250,000	238,844.88	220,923.86
BNP PARIBAS SUBORDINATED 144A 05/26 4.375	3,600,000	3,575,946.78	3,429,903.28
BNP PARIBAS SUBORDINATED 144A 09/25 4.375	6,375,000	6,351,478.75	6,190,091.15
BNSF RAILWAY CO 2007 1 P PASS THRU CE 04/24 5.996	655,905	655,896.93	654,081.30
BOARDWALK PIPELINES LP COMPANY GUAR 02/31 3.4	700,000	694,814.72	585,481.30
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2022 BOCA A 144A	500,000	499,298.46	489,911.85
BOEING CO SR UNSECURED 02/24 1.433	220,000	220,000.00	210,827.57
BOEING CO SR UNSECURED 02/26 2.196	570,000	570,000.00	517,880.70
BOEING CO SR UNSECURED 02/27 2.7	150,000	149,769.26	135,399.15
BOEING CO SR UNSECURED 02/31 3.625	1,800,000	1,794,349.86	1,577,100.56
BOEING CO SR UNSECURED 02/35 3.25	1,325,000	1,294,061.70	1,007,659.57
BOEING CO SR UNSECURED 02/50 3.75	1,784,000	1,627,560.69	1,224,820.92
BOEING CO SR UNSECURED 03/27 2.8	200,000	196,255.45	180,467.32
BOEING CO SR UNSECURED 03/29 3.2	2,332,000	2,056,668.38	2,044,907.38
BOEING CO SR UNSECURED 03/38 3.55	130,000	117,104.48	95,779.27
BOEING CO SR UNSECURED 03/48 3.625	25,000	23,142.35	16,472.85
BOEING CO SR UNSECURED 05/25 4.875	1,210,000	1,210,000.00	1,200,735.07
BOEING CO SR UNSECURED 05/26 3.1	150,000	149,925.20	141,144.70
BOEING CO SR UNSECURED 05/27 5.04	3,012,000	3,335,732.02	2,978,800.38
BOEING CO SR UNSECURED 05/30 5.15	750,000	750,000.00	731,729.45
BOEING CO SR UNSECURED 05/40 5.705	3,560,000	4,082,070.22	3,394,682.39
BOEING CO SR UNSECURED 05/49 3.9	9,000	9,401.93	6,319.48
BOEING CO SR UNSECURED 05/50 5.805	5,395,000	5,559,848.42	5,002,113.71
BOEING CO SR UNSECURED 05/60 5.93	1,691,000	2,033,437.87	1,540,406.67
BOEING CO SR UNSECURED 06/46 3.375	45,000	40,361.58	29,238.69
BOEING CO SR UNSECURED 08/59 3.95	3,538,000	2,768,098.62	2,375,838.33
BOEING CO SR UNSECURED 11/48 3.85	25,000	23,556.11	17,159.93
BOMBARDIER INC SR UNSECURED 144A 02/28 6	1,050,000	1,050,000.00	970,955.99
BOMBARDIER INC SR UNSECURED 144A 03/25 7.5	354,000	354,896.79	350,571.18
BOMBARDIER INC SR UNSECURED 144A 04/27 7.875	3,125,000	2,832,229.03	3,031,174.56
BOMBARDIER INC SR UNSECURED 144A 06/26 7.125	2,720,000	2,729,143.26	2,638,983.00
BOMBARDIER RECRETNL PRDTS INC 2022 INCREMENTAL TERM LOAN	2,176,090	2,121,687.75	2,129,848.09
BONOS DE TESORERIA BONDS 02/29 5.94	7,864,000	1,842,695.03	1,888,645.89
BONOS DE TESORERIA SR UNSECURED 08/34 5.4	2,264,000	659,492.24	474,460.41
BONOS DE TESORERIA SR UNSECURED 08/40 5.35	6,684,000	1,615,062.14	1,300,547.41
BONOS TESORERIA PESOS BONDS 144A REGS 05/34 7	1,110,000,000	1,197,908.54	1,508,196.00
BONOS TESORERIA PESOS BONDS 144A REGS 06/24 5.8	425,000,000	519,962.87	481,853.48
BONOS TESORERIA PESOS BONDS 144A REGS 10/28 5	1,240,000,000	1,694,898.06	1,426,247.17

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BONOS TESORERIA PESOS UNSECURED 144A REGS 03/23 4	180,000,000	203,715.57	211,723.69
BOOKING HOLDINGS INC SR UNSECURED 03/25 0.1	410,000	495,338.07	404,649.37
BOOKING HOLDINGS INC SR UNSECURED 11/26 4	100,000	105,577.17	107,628.91
BOOZ ALLEN HAMILTON INC COMPANY GUAR 144A 07/29 4	775,000	775,000.00	682,111.55
BORGWARNER INC SR UNSECURED 07/27 2.65	740,000	738,050.46	658,283.40
BOSTON PROPERTIES LP SR UNSECURED 01/25 3.2	1,910,000	1,908,573.81	1,826,847.48
BOSTON PROPERTIES LP SR UNSECURED 03/30 2.9	4,300,000	4,253,278.03	3,514,841.89
BOSTON PROPERTIES LP SR UNSECURED 12/28 4.5	2,100,000	1,954,211.16	1,946,779.23
BOSTON SCIENTIFIC CORP SR UNSECURED 06/30 2.65	2,900,000	3,013,458.13	2,477,147.81
BOXER PARENT CO INC SR SECURED 144A 10/25 7.125	2,442,000	2,409,074.77	2,374,873.15
BOXER PARENT CO INC SR SECURED REGS 10/25 6.5	200,000	250,034.10	202,664.28
BOYD GAMING CORP COMPANY GUAR 12/27 4.75	165,000	164,638.37	153,677.70
BOYD GAMING CORP COMPANY GUAR 144A 06/31 4.75	926,000	926,102.63	805,620.00
BOYNE USA INC SR UNSECURED 144A 05/29 4.75	837,000	837,000.00	740,782.08
BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3	1,490,000	1,429,554.23	993,785.51
BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633	310,000	310,000.00	284,499.66
BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119	330,000	322,147.83	312,801.72
BP CAP MARKETS AMERICA COMPANY GUAR 11/28 4.234	675,000	675,000.00	653,981.51
BP CAPITAL MARKETS BV COMPANY GUAR REGS 09/41 1.467	100,000	117,635.02	67,279.41
BP CAPITAL MARKETS PLC COMPANY GUAR REGS 12/99 VAR	200,000	253,793.78	196,033.67
BPCE SA SR UNSECURED 144A 01/32 VAR	1,425,000	1,216,058.59	1,065,325.67
BPCE SA SR UNSECURED 144A 09/23 4	3,175,000	3,171,956.42	3,134,042.50
BPCE SA SR UNSECURED REGS 04/25 0.625	400,000	491,251.27	398,549.39
BPCE SA SUBORDINATED 144A 07/24 5.15	350,000	353,670.44	342,618.66
BPCE SA SUBORDINATED 144A 10/32 VAR	1,350,000	1,350,000.00	985,048.49
BPCE SA SUBORDINATED REGS 03/32 VAR	300,000	339,460.88	283,104.37
BRAEMAR HOTELS + RESORTS TRUST BHR 2018 PRME D 144A	1,700,000	1,700,000.00	1,588,672.44
BRAND ENERGY AND INFRASTRUCTUR FIRST LIEN	613,124	608,092.77	547,213.41
BRANDYWINE OPER PARTNERS COMPANY GUAR 03/28 7.55	330,000	326,928.77	323,624.16
BRASKEM IDESA SAPI SR SECURED 144A 02/32 6.99	245,000	244,895.14	174,885.52
BRASKEM IDESA SAPI SR SECURED REGS 02/32 6.99	509,000	506,206.81	363,333.59
BRASKEM IDESA SAPI SR SECURED REGS 11/29 7.45	1,205,000	1,213,573.24	951,300.38
BRF SA SR UNSECURED REGS 01/30 4.875	200,000	191,393.75	168,669.26
BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7	4,000	3,932.16	2,926.03
BRINK S CO/THE COMPANY GUAR 144A 07/25 5.5	580,000	592,296.37	569,460.43
BRINKER INTERNATIONAL IN COMPANY GUAR 144A 10/24 5	370,000	378,845.06	356,639.53
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/32 2.95	1,690,000	1,684,320.58	1,470,250.49
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/42 3.55	556,000	533,538.80	451,276.48
BRISTOL MYERS SQUIBB CO SR UNSECURED 05/44 4.625	184,000	176,096.35	168,196.03
BRISTOL MYERS SQUIBB CO SR UNSECURED 06/39 4.125	900,000	1,113,829.71	800,789.85
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9	441,000	443,746.87	428,094.73
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4	1,192,000	1,207,929.35	1,103,127.90
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/30 1.45	34,000	28,888.53	26,875.02
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/40 2.35	199,000	138,897.34	136,819.24
BRISTOL PARK CLO, LTD. BRIST 2016 1A BR 144A	1,500,000	1,487,569.56	1,461,087.00
BRITISH AIR 19 1 A PTT PASS THRU CE 144A 12/30 3.35	294,724	254,707.90	254,491.76
BRITISH AIR 19 1 AA PTT PASS THRU CE 144A 06/34 3.3	267,173	251,412.66	226,683.14
BRITISH TELECOMMUNICATIO COMPANY GUAR 144A 11/81 VAR	200,000	199,504.41	167,315.90
BRITISH TELECOMMUNICATIO SR UNSECURED REGS 09/23 0.875	340,000	412,382.79	357,320.26
BRIXMOR OPERATING PART SR UNSECURED 05/29 4.125	900,000	973,976.65	804,655.17
BROADCOM CRP / CAYMN FI COMPANY GUAR 01/27 3.875	263,000	283,193.73	248,769.11
BROADCOM CRP / CAYMN FI COMPANY GUAR 01/28 3.5	199,000	176,025.57	181,038.42

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BROADCOM INC COMPANY GUAR 04/29 4.75	60,000	68,035.05	57,151.20
BROADCOM INC COMPANY GUAR 09/26 3.459	687,000	730,139.70	647,314.29
BROADCOM INC COMPANY GUAR 11/25 3.15	1,030,000	1,032,628.71	975,649.62
BROADCOM INC COMPANY GUAR 11/30 4.15	659,000	636,434.91	590,564.28
BROADCOM INC COMPANY GUAR 11/32 4.3	1,531,000	1,675,996.63	1,349,332.55
BROADCOM INC COMPANY GUAR 144A 02/31 2.45	782,000	649,712.97	615,917.91
BROADCOM INC COMPANY GUAR 144A 02/41 3.5	1,300,000	1,295,837.04	923,043.93
BROADCOM INC SR UNSECURED 144A 04/29 4	1,500,000	1,499,332.83	1,362,663.48
BROADCOM INC SR UNSECURED 144A 04/32 4.15	2,199,000	2,194,470.06	1,930,410.20
BROADCOM INC SR UNSECURED 144A 04/33 3.419	893,000	785,752.51	715,925.00
BROADCOM INC SR UNSECURED 144A 04/34 3.469	2,117,000	2,067,913.59	1,688,799.72
BROADCOM INC SR UNSECURED 144A 05/37 4.926	1,776,000	1,928,848.83	1,549,320.70
BROADCOM INC SR UNSECURED 144A 11/35 3.137	6,219,000	5,988,533.15	4,572,621.12
BROADCOM INC SR UNSECURED 144A 11/36 3.187	3,447,000	2,999,311.43	2,475,938.14
BROADSTONE NET LEASE LLC COMPANY GUAR 09/31 2.6	400,000	399,349.13	299,743.94
BROADSTREET PARTNERS INC SR UNSECURED 144A 04/29 5.875	400,000	397,467.27	340,432.54
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02/30 4.875	600,000	611,195.36	467,800.44
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09/27 6.25	500,000	514,088.52	444,050.00
BROOKFIELD RESID PROPERT SR UNSECURED 144A 06/29 5	350,000	350,876.94	273,479.50
BROOKFIELD RETAIL HLDGS VII SU TERM LOAN B	975,697	969,375.01	959,236.79
BROWN GROUP HOLDING, LLC TERM LOAN B	544,114	543,545.92	533,307.65
BSPRT ISSUER, LTD. BSPRT 2021 FL7 A 144A	1,080,000	1,080,000.00	1,033,008.12
BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	75,000	75,199.46	73,684.99
BUCKEYE PARTNERS LP SR UNSECURED 10/44 5.6	330,000	297,130.28	240,967.99
BUCKEYE PARTNERS LP SR UNSECURED 11/43 5.85	35,000	27,041.08	26,077.75
BUCKEYE PARTNERS LP SR UNSECURED 144A 03/25 4.125	490,000	492,970.66	466,678.06
BUCKEYE PARTNERS LP SR UNSECURED 144A 03/28 4.5	600,000	584,926.11	527,397.46
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25	1,310,000	1,215,651.83	1,062,053.42
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/32 6.375	1,389,000	1,389,000.00	1,304,612.97
BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/28 6.25	200,000	200,000.00	177,721.87
BURLINGTN NORTH SANTA FE SR UNSECURED 01/53 4.45	183,000	173,425.46	162,553.24
BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	575,000	798,763.74	601,565.56
BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875	88,000	87,514.14	58,667.14
BURLINGTN NORTH SANTA FE SR UNSECURED 12/48 4.15	440,000	511,583.67	373,403.80
BUTTERMILK PARK CLO LTD BMILK 2018 1A D 144A	250,000	248,219.10	226,145.75
BWAY MORTGAGE TRUST BWAY 2013 1515 D 144A	500,000	520,972.58	437,629.15
BWAY MORTGAGE TRUST BWAY 2013 1515 XA 144A	24,470,650	420,405.28	221,486.30
BWAY MORTGAGE TRUST BWAY 2013 1515 XB 144A	25,410,000	355,348.95	190,836.72
BWX TECHNOLOGIES INC COMPANY GUAR 144A 06/28 4.125	200,000	205,115.26	179,750.00
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A	1,805,630	1,806,874.25	1,783,367.73
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL B 144A	425,000	425,970.76	417,508.32
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL C 144A	425,000	425,971.11	414,298.08
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL D 144A	425,000	425,183.67	411,489.39
BX TRUST 2019 OC11 BX 2019 OC11 A 144A	5,976,000	6,242,191.42	4,999,371.60
BX TRUST 2019 OC11 BX 2019 OC11 D 144A	489,000	483,878.58	389,691.63
BX TRUST BX 2018 GW A 144A	3,000,000	2,976,009.21	2,924,507.40
BX TRUST BX 2019 ATL C 144A	2,057,000	2,055,947.99	1,974,131.49
BX TRUST BX 2019 ATL D 144A	1,807,000	1,806,080.91	1,697,815.64
BX TRUST BX 2019 IMC A 144A	2,670,000	2,670,000.00	2,607,570.59
BX TRUST BX 2020 VIV2 C 144A	240,000	248,830.12	187,577.66
BX TRUST BX 2020 VIV3 B 144A	715,000	571,882.71	575,419.34
BX TRUST BX 2020 VIV4 A 144A	1,759,000	1,811,038.04	1,421,711.75

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BX TRUST BX 2020 VIVA D 144A	990,000	1,000,598.58	741,487.63
BX TRUST BX 2021 ARIA A 144A	1,670,000	1,666,143.80	1,588,324.31
BX TRUST BX 2021 ARIA C 144A	500,000	497,687.02	465,830.35
BX TRUST BX 2021 ARIA D 144A	500,000	497,685.79	462,383.15
BX TRUST BX 2021 CIP A 144A	740,000	739,005.70	714,019.04
BX TRUST BX 2021 LBA AJV 144A	1,120,000	1,060,445.17	1,064,545.78
BX TRUST BX 2021 LBA AV 144A	1,120,000	1,060,445.17	1,064,545.78
BX TRUST BX 2021 MFM1 A 144A	350,000	350,000.00	338,687.83
BX TRUST BX 2021 MFM1 D 144A	780,000	756,152.45	733,257.02
BX TRUST BX 2021 SOAR D 144A	208,421	208,421.17	196,394.96
BX TRUST BX 2021 VIEW A 144A	2,230,000	2,230,000.00	2,121,287.28
BX TRUST BX 2021 VIEW D 144A	505,000	505,000.00	464,729.28
BX TRUST BX 2021 VINO D 144A	200,000	199,579.28	187,705.98
BX TRUST BX 2021 VIV5 A 144A	1,012,000	1,044,074.92	807,509.31
BX TRUST BX 2021 VOLT D 144A	2,555,000	2,555,000.00	2,390,389.02
BX TRUST BX 2021 XL2 A 144A	875,746	871,582.93	841,699.72
BX TRUST BX 2021 XL2 D 144A	630,166	627,168.79	593,421.31
BX TRUST BX 2022 VAMF A 144A	510,000	483,471.04	486,994.97
BXP TRUST BXP 2017 GM A 144A	775,000	760,403.43	689,572.60
C+S GROUP ENTERPRISES LL COMPANY GUAR 144A 12/28 5	500,000	499,024.92	377,500.00
CABLE ONE INC COMPANY GUAR 144A 11/30 4	200,000	208,248.05	156,943.15
CABLEVISION LIGHTPATH SR SECURED 144A 09/27 3.875	2,372,000	2,375,458.11	1,954,868.55
CABLEVISION LIGHTPATH SR UNSECURED 144A 09/28 5.625	1,812,000	1,723,672.54	1,346,184.02
CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25	10,409,000	10,557,731.96	10,114,170.29
CAESARS ENTERTAIN INC SR UNSECURED 144A 07/27 8.125	902,000	877,208.24	886,260.10
CAESARS ENTERTAIN INC SR UNSECURED 144A 10/29 4.625	599,000	599,250.21	487,472.19
CAESARS RESORT / FINCO SR SECURED 144A 07/25 5.75	1,447,000	1,473,847.59	1,416,477.08
CAESARS RESORT COLLECTION LLC 2020 TERM LOAN	925,566	923,038.14	922,409.48
CAESARS RESORT COLLECTION LLC TERM B LOANS	1,364,661	1,358,393.92	1,360,335.32
CAIXABANK SA JR SUBORDINA REGS VAR	200,000	250,093.97	207,828.92
CALIFORNIA ST CAS 04/34 FIXED 7.5	165,000	216,012.54	199,330.53
CALIFORNIA ST CAS 04/39 FIXED 7.55	1,165,000	1,486,561.43	1,458,151.28
CALIFORNIA ST CAS 10/39 FIXED 7.3	3,250,000	3,984,220.68	3,948,342.45
CALIFORNIA ST CAS 11/40 FIXED 7.6	1,595,000	2,400,131.06	2,043,447.33
CALIFORNIA ST PUBLIC WKS BRD L CASFAC 03/35 FIXED 7.804	3,000,000	3,095,170.33	3,501,138.00
CALLON PETROLEUM CO COMPANY GUAR 07/26 6.375	165,000	162,656.35	153,787.56
CALLON PETROLEUM CO COMPANY GUAR 144A 06/30 7.5	1,400,000	1,392,052.68	1,281,000.00
CALLON PETROLEUM COMPANY GUAR 144A 08/28 8	340,000	336,722.31	324,116.48
CALPINE CORP SR SECURED 144A 02/28 4.5	3,318,000	3,346,653.70	2,959,583.67
CALPINE CORP SR SECURED 144A 03/31 3.75	400,000	381,287.88	322,062.36
CALPINE CORP SR SECURED 144A 06/26 5.25	93,000	91,140.66	88,585.06
CALPINE CORP SR UNSECURED 144A 02/29 4.625	1,363,000	1,347,666.79	1,169,527.46
CALPINE CORP SR UNSECURED 144A 02/31 5	1,535,000	1,568,850.01	1,287,717.49
CALPINE CORP SR UNSECURED 144A 03/28 5.125	634,000	651,648.24	565,713.63
CALPINE CORPORATION 2020 TERM LOAN B5	490,000	487,360.41	484,433.60
CAMB COMMERCIAL MORTGAGE TRUST CAMB 2019 LIFE A 144A	542,500	544,308.75	534,315.30
CAMB COMMERCIAL MORTGAGE TRUST CAMB 2019 LIFE B 144A	2,262,000	2,231,018.72	2,202,319.84
CAMELOT RETURN MERGER SU SR SECURED 144A 08/28 8.75	1,067,000	968,858.07	979,111.21
CAMERON LNG LLC SR SECURED 144A 01/35 3.302	1,525,000	1,490,828.56	1,227,803.34
CAMERON LNG LLC SR SECURED 144A 01/38 3.402	372,000	374,337.04	302,018.05
CAMERON LNG LLC SR SECURED 144A 07/31 2.902	150,000	150,000.00	126,532.24
CANADA T BILL BILLS 03/23 0.00000	26,510,000	19,350,012.28	19,394,120.82

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CANADIAN IMPERIAL BANK SR UNSECURED 03/23 VAR	3,000,000	3,003,247.82	3,003,368.28
CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.45	12,732,000	12,467,829.87	12,465,653.05
CANADIAN PACIFIC RAILWAY COMPANY GUAR 03/30 2.05	475,000	474,305.98	389,261.68
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/31 2.45	575,000	574,818.24	476,220.98
CANTOR COMMERCIAL REAL ESTATE CF 2019 CF3 B	315,000	327,660.18	247,434.27
CANYON CAPITAL CLO LTD CANYC 2016 1A CR 144A	250,000	250,041.27	235,625.00
CANYON CAPITAL CLO LTD CANYC 2020 3A B 144A	500,000	500,757.93	482,227.00
CAPITAL ONE FINANCIAL CO JR SUBORDINA 12/99 VAR	685,000	685,000.00	537,985.75
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/26 VAR	1,250,000	1,250,000.00	1,170,808.08
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VAR	1,475,000	1,475,000.00	1,427,958.09
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VAR	1,526,000	1,507,192.41	1,417,533.51
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/23 3.5	1,705,000	1,703,509.79	1,694,669.78
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/24 3.3	730,000	725,864.88	704,559.01
CAPITAL ONE FINANCIAL CO SUBORDINATED 10/25 4.2	2,800,000	2,797,454.45	2,705,739.74
CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A2 A	1,148,000	1,147,836.23	1,116,432.41
CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A	2,685,000	2,681,408.42	2,705,490.85
CARGILL INC SR UNSECURED 144A 04/25 3.5	535,000	521,054.42	517,668.00
CARGILL INC SR UNSECURED 144A 07/23 1.375	460,000	460,096.44	450,634.55
CARGO AIRCRAFT MANAGEMEN COMPANY GUAR 144A 02/28 4.75	1,014,000	1,038,263.48	920,316.54
CARLYLE C17 CLO CGMS C17A A2R 144A	5,150,000	5,150,000.00	5,041,309.25
CARLYLE GLOBAL MARKET STRATEGI CGMS 2012 4A DRR 144A	1,000,000	994,969.13	889,202.00
CARLYLE GLOBAL MARKET STRATEGI CGMS 2013 3A A2R 144A	8,500,000	8,464,365.53	8,127,054.00
CARLYLE GLOBAL MARKET STRATEGI CGMS 2015 4A A1R 144A	2,000,000	2,000,000.00	1,967,316.00
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 1A A2 144A	250,000	249,940.78	243,952.50
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 4A A2 144A	250,000	244,729.91	242,061.50
CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 4A B 144A	1,000,000	1,000,268.93	941,268.00
CARLYLE GLOBAL MARKET STRATEGI CGMS 2021 5A A1 144A	260,000	252,692.71	254,440.94
CARMAX AUTO OWNER TRUST CARMX 2022 2 A2A	991,504	991,443.99	981,736.95
CARMAX AUTO OWNER TRUST CARMX 2022 4 D	500,000	497,255.86	501,223.40
CARNIVAL CORP COMPANY GUAR 144A 03/27 5.75	602,000	610,965.30	429,852.08
CARNIVAL CORP COMPANY GUAR 144A 05/29 6	490,000	490,000.00	326,527.16
CARNIVAL CORP SECURED 144A 08/27 9.875	175,000	198,892.77	165,375.00
CARNIVAL CORP SR SECURED 144A 08/28 4	1,866,000	1,866,000.00	1,521,555.06
CARNIVAL CORP SR UNSECURED 144A 03/26 7.625	2,341,000	2,379,571.46	1,855,464.25
CARNIVAL CORPORATION 2021 INCREMENTAL TERM LOAN B	792,000	788,712.42	739,332.00
CARNIVAL CORPORATION USD TERM LOAN B	469,173	479,623.21	448,562.15
CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375	614,000	605,066.76	630,338.54
CARPENTER TECHNOLOGY SR UNSECURED 03/30 7.625	135,000	135,150.88	135,322.23
CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25	525,000	474,313.92	416,901.53
CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493	2,863,000	2,884,561.04	2,580,744.78
CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722	10,007,000	8,419,356.81	8,424,828.65
CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7	30,000	29,964.49	24,757.65
CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577	10,000	10,164.92	7,130.55
CARVAL CLO LTD CARVL 2019 1A DR 144A	500,000	500,747.78	459,688.00
CARVAL CLO LTD CARVL 2021 2A D 144A	250,000	250,000.00	225,422.75
CASCADES INC/USA INC COMPANY GUAR 144A 01/28 5.375	1,775,000	1,802,392.74	1,553,938.38
CASTLE US HOLDING CORP SR UNSECURED 144A 02/28 9.5	550,000	519,436.41	215,875.00
CASTLE US HOLDING CORPORATION USD TERM LOAN B	490,586	485,079.60	298,644.08
CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B	2,003,434	1,995,301.75	1,983,039.11
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 02/29 3.125	1,607,000	1,607,000.00	1,279,533.58
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 04/30 3.5	214,000	214,000.00	168,972.26
CATALENT PHARMA SOLUTION COMPANY GUAR 144A 07/27 5	812,000	826,662.40	755,580.75

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CATALENT PHARMA SOLUTION COMPANY GUAR REGS 03/28 2.375	100,000	122,691.24	86,293.74
CATERPILLAR FINL SERVICE SR UNSECURED 03/23 2.625	8,042,000	8,068,527.35	8,014,079.38
CBAC BORROWER LLC TERM LOAN B	610,479	607,406.27	594,996.95
CBAM CLO MANAGEMENT LLC CBAM 2017 1A C 144A	650,000	650,402.03	620,933.95
CCI BUYER INC TERM LOAN	987,164	973,975.29	940,767.06
CCM MERGER INC SR UNSECURED 144A 05/26 6.375	375,000	385,956.79	353,370.00
CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	9,911,000	9,800,939.05	7,889,156.00
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25	2,825,000	2,825,000.00	2,084,977.13
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5	4,929,000	4,869,709.88	4,475,482.71
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25	3,515,000	3,609,732.50	2,819,434.23
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75	500,000	485,129.31	405,350.00
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/30 4.75	3,801,000	3,919,850.23	3,278,039.42
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33 4.5	3,175,000	3,164,188.21	2,435,955.25
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5	3,204,000	3,279,912.52	2,647,000.62
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 09/29 6.375	4,236,000	4,236,000.00	3,980,738.64
CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 XA	10,750,087	613,120.57	382,090.34
CD+R SMOKEY BUYER INC SR SECURED 144A 07/25 6.75	598,000	610,687.34	513,155.76
CDI ESCROW ISSUER INC SR UNSECURED 144A 04/30 5.75	2,086,000	2,085,483.62	1,869,951.16
CDK GLOBAL, INC 2022 USD TERM LOAN B	3,360,000	3,265,966.36	3,325,627.20
CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25	1,100,000	1,035,745.21	936,859.00
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67	463,000	439,612.30	411,059.73
CDW LLC/CDW FINANCE COMPANY GUAR 12/28 3.276	2,000,000	2,000,000.00	1,712,320.00
CDW LLC/CDW FINANCE COMPANY GUAR 12/31 3.569	3,710,000	3,701,604.00	3,057,174.34
CEDAR FAIR LP COMPANY GUAR 07/29 5.25	494,000	445,523.71	443,636.26
CEDAR FAIR/CAN/MAGNUM/MI COMPANY GUAR 04/27 5.375	3,234,000	3,104,052.80	3,088,470.00
CEDAR FAIR/CAN/MAGNUM/MI COMPANY GUAR 10/28 6.5	684,000	713,324.38	661,770.00
CEDAR FAIR/CAN/MAGNUM/MI SR SECURED 144A 05/25 5.5	758,000	771,898.04	749,750.42
CEDAR FUNDING LTD CEDF 2013 1A BRR 144A	800,000	745,292.80	749,148.80
CEDAR FUNDING LTD CEDF 2018 9A A1 144A	735,000	725,034.32	724,478.48
CEDAR FUNDING LTD CEDF 2019 10A AR 144A	1,000,000	1,000,000.00	977,365.00
CEDAR FUNDING LTD CEDF 2020 12A A1R 144A	1,900,000	1,863,726.84	1,844,312.90
CEDAR FUNDING LTD CEDF 2021 14A B 144A	500,000	485,723.72	478,507.00
CEDR TRUST CEDR 2022 SNAI A 144A	690,000	678,451.08	637,004.34
CELLNEX FINANCE CO SA COMPANY GUAR REGS 04/26 2.25	300,000	331,952.70	294,797.80
CEMEX SAB DE CV COMPANY GUAR REGS 03/26 3.125	200,000	249,660.82	204,625.89
CENOVUS ENERGY INC SR UNSECURED 02/52 3.75	765,000	743,688.29	537,185.35
CENOVUS ENERGY INC SR UNSECURED 06/47 5.4	396,000	378,356.27	354,197.13
CENTENE CORP SR UNSECURED 02/30 3.375	1,047,000	928,716.17	885,102.39
CENTENE CORP SR UNSECURED 03/31 2.5	20,000	20,000.00	15,649.46
CENTENE CORP SR UNSECURED 08/31 2.625	4,068,000	3,707,416.59	3,196,634.40
CENTENE CORP SR UNSECURED 10/30 3	513,000	514,042.30	420,531.36
CENTENE CORP SR UNSECURED 12/27 4.25	757,000	722,487.37	709,962.45
CENTENE CORP SR UNSECURED 12/29 4.625	370,000	374,960.80	338,119.25
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 03/52 3.6	191,000	172,204.92	146,645.40
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 04/51 3.35	325,000	327,546.31	239,164.64
CENTERPOINT ENERGY RES SR UNSECURED 10/30 1.75	532,000	533,164.05	419,417.44
CENTRAL CHN REAL ESTATE SR SECURED REGS 05/24 7.75	1,910,000	1,627,597.43	603,621.88
CENTRAL CHN REAL ESTATE SR SECURED REGS 08/23 7.65	1,200,000	858,249.03	431,198.17
CENTRAL GARDEN + PET CO COMPANY GUAR 02/28 5.125	1,050,000	1,076,911.50	976,794.16
CENTRAL GARDEN + PET CO COMPANY GUAR 144A 04/31 4.125	25,000	25,000.00	20,695.63
CENTURION BIDCO SPA SR SECURED REGS 09/26 5.875	200,000	249,350.80	183,637.47
CENTURY COMMUNITIES COMPANY GUAR 06/27 6.75	275,000	282,486.08	262,378.66

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CENTURY COMMUNITIES COMPANY GUAR 144A 08/29 3.875	125,000	125,000.00	98,281.25
CENTURYLINK INC 2020 TERM LOAN B	1,660,476	1,639,154.63	1,574,778.65
CF INDUSTRIES INC COMPANY GUAR 03/44 5.375	410,000	522,393.54	368,351.86
CF INDUSTRIES INC COMPANY GUAR 06/43 4.95	1,285,000	1,568,586.67	1,099,350.67
CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2018 TAN A 144A	1,000,000	1,034,343.58	990,931.60
CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2018 TAN C 144A	500,000	520,895.65	481,447.80
CG CCRE COMMERCIAL MORTGAGE TR CGCC 2014 FL1 B 144A	144,744	140,804.90	143,576.82
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/29 3.75	183,000	183,000.00	161,845.20
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/31 4	671,000	653,356.93	580,415.00
CHARLES RIVER LABORATORI COMPANY GUAR 144A 05/28 4.25	26,000	26,699.24	23,945.22
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	495,000	520,414.81	477,790.75
CHARLES SCHWAB CORP SR UNSECURED 03/31 1.65	34,000	28,379.22	26,466.40
CHARLES SCHWAB CORP SR UNSECURED 05/26 1.15	500,000	484,140.66	444,276.90
CHARLOTTE BUYER, INC. 1ST LIEN TERM LOAN	825,000	786,573.10	779,971.50
CHART INDUSTRIES INC 2022 TERM LOAN B	1,365,290	1,331,157.75	1,349,084.01
CHART INDUSTRIES INC COMPANY GUAR 144A 01/31 9.5	900,000	881,586.40	923,049.00
CHART INDUSTRIES INC SR SECURED 144A 01/30 7.5	1,610,000	1,590,853.89	1,618,516.90
CHARTER COMM OPT LLC/CAP SR SECURED 02/28 3.75	910,000	872,772.65	820,553.43
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05	1,625,000	1,624,374.35	1,528,861.14
CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5	354,000	298,794.77	226,827.81
CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8	1,571,000	1,227,351.46	1,140,465.97
CHARTER COMM OPT LLC/CAP SR SECURED 04/31 2.8	1,500,000	1,547,884.01	1,167,761.63
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4	1,638,000	1,632,377.96	1,401,569.70
CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375	960,000	1,025,525.36	799,250.05
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	445,000	447,180.88	364,317.11
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7	962,000	571,079.03	584,961.17
CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25	4,475,000	3,860,906.64	3,453,997.07
CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85	943,000	618,966.02	545,393.82
CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5	4,943,000	4,633,458.07	3,769,089.01
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	1,654,000	1,899,733.69	1,297,467.98
CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9	335,000	242,193.74	210,321.87
CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95	4,471,000	3,637,226.19	2,637,443.21
CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908	2,395,000	2,485,326.30	2,347,341.85
CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125	3,000,000	3,362,719.64	2,268,485.85
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384	16,000	21,144.40	15,596.57
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	14,252,000	15,554,216.73	12,852,084.04
CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834	130,000	145,297.51	119,929.80
CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4	590,000	622,625.10	377,407.28
CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1	736,413	737,457.97	731,463.92
CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2	470,652	470,118.65	458,969.94
CHARTER NEX US INC 2021 TERM LOAN	993,115	993,114.95	963,013.64
CHASE AUTO CREDIT LINKED NOTES CACLN 2021 3 B 144A	2,414,658	2,414,657.97	2,275,875.02
CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 5A1	34,810	34,603.85	32,475.83
CHASE MORTGAGE FINANCE CORPORA CHASE 2019 ATR2 A11 144A	70,848	70,395.10	67,960.23
CHC COMMERCIAL MORTGAGE TRUST CHC 2019 CHC D 144A	1,439,133	1,390,590.82	1,322,323.00
CHCP 2021 FL1 LTD. CHCP 2021 FL1 E 144A	1,000,000	1,000,000.00	928,080.50
CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125	1,110,000	1,185,613.41	1,096,600.19
CHENIERE CORP CHRISTI HD SR SECURED 11/29 3.7	372,000	363,661.65	336,258.65
CHENIERE CORP CHRISTI HD SR SECURED 12/39 2.742	105,000	85,272.35	81,192.73
CHENIERE ENERGY INC SR UNSECURED 10/28 4.625	595,000	612,180.29	537,801.07
CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25	2,042,000	1,981,350.64	1,622,791.16
CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4	1,840,000	1,782,253.81	1,566,502.40

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5	1,302,000	1,220,236.28	1,170,786.31
CHEPLAPHARM ARZNEIMITTEL SR SECURED REGS 01/28 4.375	200,000	250,098.88	186,992.79
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/26 5.5	175,000	175,000.00	168,870.63
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 02/29 5.875	500,000	507,440.69	473,742.58
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 04/29 6.75	3,737,000	3,840,810.60	3,638,343.20
CHEVRON CORP SR UNSECURED 05/27 1.995	190,000	190,312.28	170,633.38
CHEVRON USA INC COMPANY GUAR 01/28 3.85	780,000	869,712.78	752,763.77
CHEVRON USA INC COMPANY GUAR 08/50 2.343	660,000	558,606.84	409,222.70
CHEVY CHASE MORTGAGE FUNDING C CCMFC 2005 CA A2 144A	380,885	380,648.91	381,895.91
CHINA GOVERNMENT BOND BONDS 02/32 2.75	31,600,000	4,742,107.62	4,485,015.77
CHINA GOVERNMENT BOND BONDS 04/51 3.72	7,010,000	1,162,335.69	1,093,605.18
CHINA GOVERNMENT BOND BONDS 09/29 2.62	6,920,000	969,092.38	982,206.45
CHINA GOVERNMENT BOND BONDS 11/23 2.88	14,810,000	2,341,918.67	2,143,047.50
CHINA GOVERNMENT BOND BONDS 11/30 3.27	12,440,000	2,011,289.91	1,847,290.88
CHOBANI LLC/FINANCE CORP COMPANY GUAR 144A 04/25 7.5	250,000	251,081.46	243,437.50
CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375	745,000	769,053.95	725,577.85
CHROME BIDCO SASU SR SECURED REGS 05/28 3.5	100,000	120,759.97	89,382.15
CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875	558,000	558,000.00	286,791.35
CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125	704,000	704,000.00	348,605.41
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/29 6	20,000	20,804.53	16,729.60
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 02/31 4.75	3,300,000	3,321,794.88	2,395,866.00
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/26 8	675,000	673,614.17	614,530.13
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/27 5.625	1,425,000	1,425,000.00	1,221,880.50
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 05/30 5.25	1,410,000	1,404,484.35	1,063,192.38
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 12/27 8	110,000	97,945.17	99,559.67
CHUBB INA HOLDINGS INC COMPANY GUAR 12/24 0.3	435,000	529,208.89	432,897.86
CHURCHILL DOWNS INC COMPANY GUAR 144A 01/28 4.75	1,176,000	1,193,890.81	1,052,367.12
CHURCHILL DOWNS INC COMPANY GUAR 144A 04/27 5.5	590,000	609,885.12	559,057.51
CIENA CORP COMPANY GUAR 144A 01/30 4	745,000	745,000.00	655,681.95
CIFC FUNDING LTD CIFC 2013 1A CR 144A	250,000	250,667.74	227,351.50
CIFC FUNDING LTD CIFC 2013 3RA B 144A	250,000	249,202.79	236,624.75
CIFC FUNDING LTD CIFC 2013 4A BRR 144A	350,000	350,110.13	341,267.50
CIFC FUNDING LTD CIFC 2014 2RA B1 144A	750,000	750,307.02	693,282.75
CIFC FUNDING LTD CIFC 2014 3A BR2 144A	250,000	250,320.24	242,129.75
CIFC FUNDING LTD CIFC 2014 5A A1R2 144A	250,000	250,000.00	246,933.50
CIFC FUNDING LTD CIFC 2017 1A C 144A	250,000	250,233.98	241,383.00
CIFC FUNDING LTD CIFC 2021 1A D 144A	1,000,000	1,000,000.00	937,948.00
CIFC FUNDING LTD CIFC 2021 3A C 144A	250,000	249,208.87	233,539.75
CIFC FUNDING LTD CIFC 2021 4A D 144A	700,000	700,000.00	656,933.20
CIGNA CORP COMPANY GUAR 05/27 7.875	2,733,000	3,236,197.98	3,012,673.96
CIGNA CORP COMPANY GUAR 07/23 3	780,000	773,003.51	771,450.21
CIGNA CORP COMPANY GUAR 07/23 3.75	2,818,000	2,842,268.99	2,799,403.29
CIGNA CORP COMPANY GUAR 10/28 4.375	1,680,000	1,663,940.63	1,620,249.04
CIGNA CORP COMPANY GUAR 11/25 4.125	360,000	359,886.11	351,731.95
CIGNA CORP COMPANY GUAR 12/48 4.9	1,205,000	1,317,331.14	1,085,719.23
CIGNA CORP SR UNSECURED 03/30 2.4	7,275,000	6,841,535.16	6,094,455.34
CIGNA CORP SR UNSECURED 03/50 3.4	50,000	40,417.69	35,436.54
CIGNA CORP SR UNSECURED 03/51 3.4	2,590,000	2,366,042.23	1,840,859.49
CIM TRUST CIM 2018 R3 A1 144A	1,204,944	1,198,936.48	1,180,811.84
CIM TRUST CIM 2019 INV3 A11 144A	211,701	211,262.62	197,934.69
CIMPRESS PLC COMPANY GUAR 144A 06/26 7	400,000	410,209.84	276,520.00
CINEMARK USA INC COMPANY GUAR 144A 03/26 5.875	399,000	382,392.99	332,349.85

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CINEMARK USA INC COMPANY GUAR 144A 07/28 5.25	250,000	238,480.99	185,647.50
CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7	320,000	319,612.10	308,471.22
CIT EDUCATION LOAN TRUST CITEL 2007 1 B 144A	977,079	910,811.14	902,372.88
CITADEL SECURITIES LP 2021 TERM LOAN B	1,684,350	1,682,795.04	1,649,399.74
CITGO PETROLEUM CORP SR SECURED 144A 06/25 7	1,705,000	1,703,637.20	1,662,988.80
CITGO PETROLEUM CORP SR SECURED 144A 06/26 6.375	1,065,000	1,071,280.92	1,026,527.21
CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR	407,875	10,630,110.21	11,583,650.00
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013 375P A 144A	3,185,000	3,266,201.77	2,981,881.72
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC19 XA	20,133,853	458,882.62	163,639.90
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 AS	894,000	955,659.48	857,307.12
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC23 XA	19,914,534	497,441.16	217,432.85
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 XA	30,096,607	3,485,479.22	615,400.37
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 P1 C	1,050,000	1,006,982.12	951,335.49
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C2 B	500,000	523,151.22	430,623.20
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 GC37 B	500,000	552,269.81	454,777.50
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A2	861,000	889,922.02	857,518.55
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 B	450,000	511,321.36	392,705.15
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 GC41 A5	788,000	726,372.95	680,610.49
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K D 144A	350,000	340,722.65	256,861.75
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K X 144A	6,400,000	414,298.05	319,687.04
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2022 GC48 A5	1,702,707	1,623,916.71	1,640,237.23
CITIGROUP GLOBAL MARKETS UNSECURED 144A 04/23 0.00000	22,420,000	587,868.22	574,446.83
CITIGROUP INC JR SUBORDINA 07/49 VAR	250,000	250,396.73	247,562.50
CITIGROUP INC JR SUBORDINA 12/99 VAR	3,756,000	3,799,395.58	3,174,044.27
CITIGROUP INC SR UNSECURED 01/28 VAR	1,120,000	1,130,861.77	1,046,604.03
CITIGROUP INC SR UNSECURED 01/31 VAR	316,000	320,743.08	259,177.92
CITIGROUP INC SR UNSECURED 01/33 VAR	6,448,000	6,360,316.89	5,203,631.11
CITIGROUP INC SR UNSECURED 02/28 VAR	1,617,000	1,623,726.87	1,457,772.10
CITIGROUP INC SR UNSECURED 03/31 VAR	630,000	630,000.00	578,526.86
CITIGROUP INC SR UNSECURED 03/33 VAR	2,570,000	2,573,483.03	2,198,099.28
CITIGROUP INC SR UNSECURED 04/25 VAR	2,550,000	2,635,515.14	2,472,679.51
CITIGROUP INC SR UNSECURED 04/26 VAR	360,000	367,850.47	340,769.76
CITIGROUP INC SR UNSECURED 04/29 VAR	1,380,000	1,380,000.00	1,269,828.00
CITIGROUP INC SR UNSECURED 05/24 VAR	510,000	510,000.00	502,774.40
CITIGROUP INC SR UNSECURED 05/26 3.4	1,650,000	1,631,745.46	1,563,888.66
CITIGROUP INC SR UNSECURED 05/32 VAR	1,700,000	1,686,778.14	1,342,089.77
CITIGROUP INC SR UNSECURED 06/24 VAR	5,505,000	5,531,427.45	5,468,310.11
CITIGROUP INC SR UNSECURED 06/31 VAR	4,112,000	3,973,283.38	3,325,745.05
CITIGROUP INC SR UNSECURED 07/28 VAR	6,042,000	6,018,035.52	5,548,908.57
CITIGROUP INC SR UNSECURED 07/39 8.125	196,000	266,591.01	240,880.40
CITIGROUP INC SR UNSECURED 07/45 4.65	1,392,000	1,394,282.83	1,193,821.66
CITIGROUP INC SR UNSECURED 07/48 4.65	610,000	610,752.66	524,613.85
CITIGROUP INC SR UNSECURED 09/26 VAR	1,383,000	1,383,000.00	1,388,915.06
CITIGROUP INC SR UNSECURED 10/23 3.875	2,290,000	2,289,492.30	2,270,206.66
CITIGROUP INC SR UNSECURED 11/30 VAR	3,666,000	3,808,242.69	3,082,466.65
CITIGROUP INC SUBORDINATED 05/44 5.3	335,000	347,316.88	301,676.55
CITIGROUP INC SUBORDINATED 05/46 4.75	130,000	130,548.99	108,024.56
CITIGROUP INC SUBORDINATED 06/25 4.4	740,000	739,377.67	726,313.24
CITIGROUP INC SUBORDINATED 06/32 6.625	190,000	210,481.98	200,080.80
CITIGROUP INC SUBORDINATED 09/25 5.5	720,000	726,368.06	724,406.91
CITIGROUP INC SUBORDINATED 09/27 4.45	2,425,000	2,597,707.52	2,312,015.28
CITIGROUP INC SUBORDINATED 09/43 6.675	540,000	615,459.36	577,103.79

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP INC SUBORDINATED 11/26 4.3	330,000	331,699.78	319,222.19
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004 HYB1 A2	60,387	60,447.89	37,974.42
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1	2,417	2,307.37	2,354.05
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2	2,255	2,162.02	2,156.09
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 OPX1 A1A	393,990	368,536.29	166,940.19
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2018 RP1 M3 144A	1,800,000	1,432,348.92	1,386,251.82
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2021 INV1 A3A 144A	4,392,296	4,468,874.69	3,525,674.28
CITIZENS FINANCIAL GROUP JR SUBORDINA 12/99 VAR	500,000	502,496.39	455,387.55
CITY OF HOPE/THE SR SECURED 11/43 5.623	220,000	280,095.22	220,956.42
CLARIOS GLOBAL LP 2021 USD TERM LOAN B	653,177	652,071.95	638,755.16
CLARIOS GLOBAL LP SR SECURED 144A 05/25 6.75	125,000	128,029.51	125,288.94
CLARIOS GLOBAL LP/US FIN SR SECURED 144A 05/26 6.25	415,000	406,401.37	405,663.39
CLARIOS GLOBAL LP/US FIN SR SECURED REGS 05/26 4.375	200,000	246,406.60	196,977.98
CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875	411,000	411,851.59	349,493.85
CLARIV SCI HLD CORP SR SECURED 144A 07/28 3.875	1,343,000	1,342,246.33	1,163,569.83
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 08/27 5.125	864,000	862,094.63	748,656.00
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 01/32 3.75	174,000	174,000.00	139,865.66
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 02/31 3.75	592,000	586,067.66	491,507.39
CLEVELAND CLIFFS INC SR SECURED 144A 03/26 6.75	595,000	617,108.96	596,487.50
CLI FUNDING LLC CLIF 2022 1A B 144A	1,753,635	1,421,357.11	1,409,178.91
CLOROX COMPANY SR UNSECURED 05/30 1.8	34,000	28,906.89	27,069.74
CLOUD SOFTWARE GRP HOLDG SR SECURED 144A 03/29 6.5	4,992,000	4,204,241.65	4,204,667.85
CLOUDERA, INC. 2021 TERM LOAN	327,525	324,814.49	307,261.03
CLSEC HOLDINGS 22T LLC CLAF 2021 1 A 144A	2,156,402	2,156,401.69	1,830,793.60
CLYDESDALE ACQ HOLDINGS INC. TERM LOAN B	621,875	616,310.41	591,042.44
CLYDESDALE ACQUISITION SR SECURED 144A 04/29 6.625	3,892,000	3,866,779.09	3,700,320.75
CMA CGM SA SR UNSECURED REGS 01/26 7.5	300,000	384,212.08	330,260.37
CMG MEDIA CORPORATION 2021 TERM LOAN	735,614	734,033.19	687,144.40
CMG MEDIA CORPORATION COMPANY GUAR 144A 12/27 8.875	600,000	626,013.09	451,620.00
CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25	1,080,000	1,080,000.00	1,056,371.59
CNX MIDSTREAM PART LP COMPANY GUAR 144A 04/30 4.75	442,000	444,554.46	362,733.94
CNX RESOURCES CORP COMPANY GUAR 144A 01/29 6	285,000	291,595.91	262,241.07
CNX RESOURCES CORP COMPANY GUAR 144A 03/27 7.25	56,000	57,987.07	55,580.00
COCA COLA CO/THE SR UNSECURED 03/27 3.375	210,000	229,704.37	201,396.47
COCA COLA CO/THE SR UNSECURED 03/30 3.45	900,000	897,719.07	836,949.39
COCA COLA CO/THE SR UNSECURED 06/27 1.45	440,000	440,962.67	388,421.19
COCA COLA CO/THE SR UNSECURED 06/30 1.65	1,625,000	1,622,514.78	1,329,469.75
COCA COLA CO/THE SR UNSECURED 06/40 2.5	20,000	20,331.52	14,573.52
COCA COLA CO/THE SR UNSECURED 06/50 2.6	210,000	207,112.46	139,097.39
CODELCO INC SR UNSECURED 144A 01/50 3.7	330,000	359,400.52	245,576.79
CODELCO INC SR UNSECURED 144A 07/42 4.25	220,000	254,609.16	181,437.44
CODELCO INC SR UNSECURED REGS 01/51 3.15	200,000	185,868.59	139,093.75
CODELCO INC SR UNSECURED REGS 02/49 4.375	505,000	511,960.83	424,034.01
CODELCO INC SR UNSECURED REGS 08/47 4.5	200,000	204,336.54	169,598.60
CODELCO INC SR UNSECURED REGS 10/43 5.625	587,000	706,291.14	571,246.38
CODELCO INC SR UNSECURED REGS 11/44 4.875	200,000	252,506.26	181,795.48
COEUR MINING INC COMPANY GUAR 144A 02/29 5.125	400,000	396,436.70	312,170.65
COGENT COMMUNICATIONS GR COMPANY GUAR 144A 06/27 7	2,531,000	2,528,652.43	2,480,198.00
COHERENT CORP COMPANY GUAR 144A 12/29 5	800,000	800,000.00	689,944.00
COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.375	1,571,000	1,571,000.00	830,430.60
COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.625	767,000	767,000.00	369,396.33
COLD STORAGE TRUST COLD 2020 ICE5 A 144A	2,196,984	2,136,821.61	2,136,301.35

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COLD STORAGE TRUST COLD 2020 ICE5 D 144A	491,495	481,407.55	474,835.93
COLGATE ENERGY P COMPANY GUAR 144A 07/29 5.875	880,000	850,499.14	755,797.30
COLGATE ENERGY PARTNERS COMPANY GUAR 144A 02/26 7.75	710,000	705,177.87	688,728.24
COLLEGE AVE STUDENT LOANS CASL 2021 A A1 144A	65,744	65,744.31	63,383.59
COLLEGE AVE STUDENT LOANS CASL 2021 B A2 144A	152,962	152,957.40	127,005.44
COLLEGE AVE STUDENT LOANS CASL 2021 C A2 144A	348,009	347,812.14	297,205.95
COLONY MORTGAGE CAPITAL LTD CLNY 2019 IKPR A 144A	2,400,000	2,379,013.56	2,285,666.64
COLT FUNDING LLC COLT 2021 2 A1 144A	1,310,617	1,177,047.72	1,033,988.03
COLT FUNDING LLC COLT 2022 3 A1 144A	476,253	476,234.63	440,216.40
COMCAST CORP COMPANY GUAR 01/27 2.35	1,910,000	2,002,466.44	1,735,420.65
COMCAST CORP COMPANY GUAR 01/31 1.95	155,000	126,474.19	125,283.84
COMCAST CORP COMPANY GUAR 01/51 2.8	1,460,000	1,326,741.10	921,412.88
COMCAST CORP COMPANY GUAR 02/27 3.3	2,333,000	2,253,720.62	2,198,510.09
COMCAST CORP COMPANY GUAR 02/28 3.15	475,000	485,171.99	438,529.41
COMCAST CORP COMPANY GUAR 02/30 2.65	1,564,000	1,385,460.26	1,353,045.67
COMCAST CORP COMPANY GUAR 02/31 1.5	354,000	275,631.24	275,624.62
COMCAST CORP COMPANY GUAR 02/50 3.45	330,000	340,354.29	239,330.60
COMCAST CORP COMPANY GUAR 03/48 4	70,000	78,553.91	56,127.33
COMCAST CORP COMPANY GUAR 04/27 3.3	1,390,000	1,403,704.67	1,309,902.52
COMCAST CORP COMPANY GUAR 04/30 3.4	270,000	269,638.94	246,197.16
COMCAST CORP COMPANY GUAR 04/40 3.75	430,000	430,191.20	354,631.66
COMCAST CORP COMPANY GUAR 06/35 5.65	120,000	122,443.07	125,729.31
COMCAST CORP COMPANY GUAR 07/46 3.4	293,000	313,327.96	214,590.27
COMCAST CORP COMPANY GUAR 08/47 4	190,000	200,981.56	151,733.98
COMCAST CORP COMPANY GUAR 08/52 2.45	355,000	303,938.49	206,830.20
COMCAST CORP COMPANY GUAR 09/26 0.00000	260,000	307,242.12	242,268.16
COMCAST CORP COMPANY GUAR 10/28 4.15	1,920,000	1,922,922.77	1,841,178.39
COMCAST CORP COMPANY GUAR 10/30 4.25	720,000	796,438.97	688,789.14
COMCAST CORP COMPANY GUAR 10/38 4.6	224,000	275,124.09	206,939.67
COMCAST CORP COMPANY GUAR 10/48 4.7	200,000	262,118.41	178,638.93
COMCAST CORP COMPANY GUAR 11/32 5.5	3,684,000	3,713,534.52	3,841,281.35
COMCAST CORP COMPANY GUAR 11/35 6.5	75,000	85,566.75	83,428.01
COMCAST CORP COMPANY GUAR 11/39 3.25	50,000	50,800.89	38,951.83
COMCAST CORP COMPANY GUAR 11/47 3.969	287,000	305,464.31	229,278.09
COMCAST CORP COMPANY GUAR 11/51 2.887	961,000	931,177.39	617,197.40
COMCAST CORP COMPANY GUAR 11/52 4.049	1,580,000	1,471,516.35	1,250,452.80
COMCAST CORP COMPANY GUAR 11/56 2.937	566,000	562,683.07	350,028.73
COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875	269,000	269,000.00	203,462.56
COMISION FEDERAL DE ELEC SR UNSECURED REGS 01/24 4.875	272,000	272,000.00	269,144.00
COMISION FEDERAL DE ELEC SR UNSECURED REGS 12/27 8.18	5,300,000	262,973.30	246,135.29
COMM MORTGAGE TRUST COMM 2013 CR10 XA	32,706,119	455,159.29	60,231.59
COMM MORTGAGE TRUST COMM 2013 CR11 XA	28,297,669	514,297.97	89,921.50
COMM MORTGAGE TRUST COMM 2013 GAM A2 144A	1,869,838	1,845,363.14	1,858,860.43
COMM MORTGAGE TRUST COMM 2014 CR16 XA	23,088,211	560,008.03	210,936.20
COMM MORTGAGE TRUST COMM 2014 CR17 C	357,000	383,465.66	324,829.09
COMM MORTGAGE TRUST COMM 2014 UBS2 A5	2,235,000	2,378,536.88	2,184,280.92
COMM MORTGAGE TRUST COMM 2014 UBS5 B	470,000	507,523.71	433,698.28
COMM MORTGAGE TRUST COMM 2014 UBS6 A5	3,760,000	3,851,702.07	3,614,311.28
COMM MORTGAGE TRUST COMM 2014 UBS6 XA	31,265,304	2,023,266.98	379,889.08
COMM MORTGAGE TRUST COMM 2015 CR22 XA	13,129,848	323,941.60	188,560.38
COMM MORTGAGE TRUST COMM 2015 CR25 A3	690,834	686,195.59	656,910.38
COMM MORTGAGE TRUST COMM 2015 CR25 C	500,000	534,324.71	446,203.05

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMM MORTGAGE TRUST COMM 2015 CR27 A4	1,010,000	1,072,456.39	960,211.85
COMM MORTGAGE TRUST COMM 2015 CR27 C	500,000	549,048.78	445,221.35
COMM MORTGAGE TRUST COMM 2015 DC1 A5	1,270,000	1,329,701.42	1,208,942.47
COMM MORTGAGE TRUST COMM 2015 LC21 XA	38,778,735	663,184.53	493,684.32
COMM MORTGAGE TRUST COMM 2017 COR2 C	850,000	737,029.01	718,361.27
COMM MORTGAGE TRUST COMM 2020 CBM D 144A	3,500,000	3,565,569.01	3,099,162.15
COMMERCIAL METALS CO SR UNSECURED 01/30 4.125	50,000	50,000.00	44,242.83
COMMERCIAL METALS CO SR UNSECURED 03/32 4.375	75,000	75,000.00	65,244.49
COMMERZBANK AG JR SUBORDINA REGS 03/99 VAR	400,000	493,289.82	395,983.73
COMMERZBANK AG JR SUBORDINA REGS 12/99 VAR	800,000	815,315.89	756,000.00
COMMERZBANK AG SR UNSECURED REGS 03/26 VAR	100,000	94,649.98	97,514.59
COMMONSPIRIT HEALTH SECURED 11/42 4.35	200,000	181,909.82	168,739.93
COMMONSPIRIT HEALTH SR SECURED 10/49 3.817	315,000	268,590.82	234,456.53
COMMONSPIRIT HEALTH SR SECURED 11/52 6.461	1,800,000	1,800,000.00	1,920,950.57
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/25 2.296	735,000	735,000.00	696,763.95
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/51 3.125	210,000	209,725.94	144,898.62
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/52 3.85	101,000	100,823.81	80,387.13
COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25	3,504,000	3,166,968.36	2,715,600.00
COMMSCOPE INC COMPANY GUAR 144A 07/28 7.125	760,000	765,987.48	543,300.30
COMMSCOPE INC SR SECURED 144A 03/26 6	1,931,000	1,923,511.06	1,782,100.59
COMMSCOPE INC SR SECURED 144A 09/29 4.75	2,015,000	1,945,428.63	1,624,493.00
COMMSCOPE INC TERM LOAN B	879,545	874,894.46	826,992.59
COMMSCOPE TECH LLC COMPANY GUAR 144A 06/25 6	1,187,000	1,187,049.96	1,080,170.00
COMPASS GROUP DIVERSIFIE COMPANY GUAR 144A 04/29 5.25	1,345,000	1,358,259.03	1,151,038.92
COMPASS GROUP DIVERSIFIE SR UNSECURED 144A 01/32 5	570,000	570,877.27	450,336.01
COMPASS MINERALS INTERNA COMPANY GUAR 144A 12/27 6.75	50,000	51,640.14	48,000.00
COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/30 5.875	2,518,000	2,408,557.23	2,164,724.60
COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/29 6.75	700,000	688,563.33	631,750.00
CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35	290,000	289,499.37	260,815.37
CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95	200,000	198,743.01	156,862.90
CON EDISON CO OF NY INC SR UNSECURED 11/52 6.15	397,000	435,542.31	425,004.11
CONAGRA BRANDS INC SR UNSECURED 08/23 0.5	535,000	521,543.87	519,806.11
CONAIR HOLDINGS LLC TERM LOAN B	617,188	614,798.81	516,123.05
CONDOR MERGER SUB INC SR UNSECURED 144A 02/30 7.375	75,000	75,000.00	60,302.32
CONDUENT BUS SERVICES SR SECURED 144A 11/29 6	1,218,000	1,217,979.25	995,106.00
CONNECTICUT ST CTS 03/32 FIXED 5.85	540,000	616,318.73	569,973.35
CONOCO FUNDING CO SR UNSECURED 10/31 7.25	33,000	34,397.09	37,608.64
CONOCOPHILLIPS COMPANY GUAR 10/32 5.9	10,000	9,934.73	10,670.28
CONSENSUS CLOUD SOLUTION COMPANY GUAR 144A 10/28 6.5	860,000	832,524.15	791,000.95
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 5	1,397,000	1,398,815.66	1,030,241.79
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 6.5	1,895,000	1,838,486.03	1,472,530.10
CONSOLIDATED COMMUNICATION INC 2021 TL B	507,002	508,760.58	446,055.60
CONSOLIDATED ENERGY FIN COMPANY GUAR 144A 10/28 5.625	600,000	487,162.03	509,806.06
CONSTELLATION AUTOMOTIVE SR SECURED REGS 07/27 4.875	100,000	133,827.24	78,394.22
CONSTELLATION BRANDS INC COMPANY GUAR 02/28 3.6	625,000	610,409.50	579,196.64
CONSTELLATION BRANDS INC COMPANY GUAR 11/25 4.4	2,000,000	2,012,994.53	1,965,586.22
CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6	230,000	229,907.15	225,458.80
CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35	310,000	309,841.35	301,872.85
CONSTELLATION BRANDS INC SR UNSECURED 05/32 4.75	756,000	738,808.09	727,434.68
CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25	895,000	713,091.93	710,983.20
CONSTELLIUM SE COMPANY GUAR 144A 04/29 3.75	875,000	834,740.95	710,882.72
CONSTELLIUM SE COMPANY GUAR 144A 06/28 5.625	1,115,000	1,153,863.70	1,030,505.30

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CONSUMERS ENERGY CO 1ST MORTGAGE 02/50 3.75	657,000	708,419.27	511,971.34
CONSUMERS ENERGY CO 1ST MORTGAGE 08/52 2.65	309,000	299,913.70	194,290.99
CONSUMERS ENERGY CO 1ST MORTGAGE 09/52 4.2	382,000	327,276.00	326,819.21
CONSUMERS ENERGY CO 1ST MORTGAGE 11/28 3.8	5,000	4,949.85	4,744.93
CONTI GUMMI FINANCE B.V. COMPANY GUAR 11/23 2.125	605,000	747,738.85	638,090.11
CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375	390,000	424,425.39	357,341.40
CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5	70,000	70,952.98	69,830.60
CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9	981,000	1,058,134.81	727,263.05
CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75	2,448,000	2,444,012.42	2,278,746.06
CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268	210,000	210,000.00	181,955.91
CONVERGEONE HOLDINGS INC 2019 TERM LOAN	1,085,897	1,077,927.90	623,652.58
COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375	1,530,000	1,527,828.73	1,493,360.20
COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR	1,000,000	1,235,082.43	986,266.63
COOPERATIEVE RABOBANK UA SR UNSECURED 144A 04/28 3.649	400,000	400,000.00	368,528.61
COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR	250,000	250,000.00	224,782.46
CORE AND MAIN LP 2021 TERM LOAN B	491,205	491,204.90	483,989.10
COREBRIDGE FINANCIAL INC SR UNSECURED 144A 04/32 3.9	1,515,000	1,512,896.13	1,323,151.58
COREBRIDGE FINANCIAL INC SR UNSECURED 144A 04/42 4.35	300,000	299,920.92	246,104.74
CORELOGIC INC SR SECURED 144A 05/28 4.5	1,173,000	1,173,000.00	899,925.60
CORELOGIC INC TERM LOAN	790,000	788,354.99	656,687.50
CORNERSTONE BUILDING COMPANY GUAR 144A 01/29 6.125	3,210,000	3,340,319.23	2,260,610.40
CORNERSTONE BUILDNG BRANDS INC 2021 TERM LOAN B	1,401,895	1,402,400.91	1,253,195.82
CORP BACKED TRUST CERTS PREFERRED STOCK 06/24 7.375	8,200	4,686.58	8.20
CORP FINANCIERA DE DESAR SR UNSECURED 144A 07/25 4.75	200,000	212,273.76	192,302.00
CORP FINANCIERA DE DESAR SR UNSECURED REGS 07/25 4.75	271,000	267,646.09	260,569.21
COSTA RICA GOVERNMENT SR UNSECURED 144A 01/23 4.25	200,000	199,883.86	199,018.71
COSTA RICA GOVERNMENT SR UNSECURED 144A 02/31 6.125	200,000	197,201.12	194,227.76
COSTA RICA GOVERNMENT SR UNSECURED 144A 03/45 7.158	280,000	274,176.96	267,392.25
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/25 4.375	255,000	248,526.90	246,586.80
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/43 5.625	200,000	174,065.29	163,569.33
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7	200,000	193,636.82	188,083.55
COSTA RICA GOVERNMENT SR UNSECURED REGS 02/31 6.125	600,000	594,054.07	582,683.29
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/43 5.625	900,000	720,209.59	736,061.97
COSTAR GROUP INC COMPANY GUAR 144A 07/30 2.8	800,000	799,513.65	653,351.74
COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6	450,000	449,866.40	368,669.96
COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375	790,000	791,480.66	691,920.52
COTERRA ENERGY INC SR UNSECURED 03/29 4.375	820,000	909,710.41	774,690.72
COTERRA ENERGY INC SR UNSECURED 05/27 3.9	1,330,000	1,429,477.65	1,241,848.92
COTY INC COMPANY GUAR 144A 04/26 6.5	2,309,000	2,312,224.35	2,216,640.00
COTY INC SR SECURED 144A 04/26 5	2,830,000	2,805,037.43	2,683,609.79
COTY INC SR SECURED REGS 04/26 3.875	900,000	1,096,695.65	891,835.54
COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4.75	986,000	886,367.64	892,330.00
COUNTRY GARDEN HLDGS SR SECURED REGS 09/25 6.15	885,000	841,994.34	576,818.73
COUNTRY GARDEN HLDGS SR SECURED REGS 10/30 3.875	1,184,000	1,019,479.41	623,270.65
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 41 1X	1,349,764	4,972.44	218,629.72
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 76 2A2	328,723	197,071.01	184,723.06
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 81 X1	1,262,328	39,463.71	2,914.21
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA1 2X	1,539,011	51,019.63	11,593.37
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA17 1XP	3,878,357	171,564.45	7,755.16
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA3 2A1	791,178	1,537,096.67	650,549.52
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA6 1A3	255,422	74,097.01	217,455.22
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA3 1A1	797,932	524,728.65	690,535.57

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA9 A1	867,298	542,746.42	659,476.81
COUNTRYWIDE ASSET BACKED CERTI CWL 2007 13 2A2	2,369,553	2,174,294.07	2,203,029.58
COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2004 B 1A	7	4.45	6.82
COUNTRYWIDE HOME LOANS CWHL 2004 29 2A1	189	114.73	155.14
COUNTRYWIDE HOME LOANS CWHL 2005 2 2A3	5,821	5,093.74	5,054.68
COUNTRYWIDE HOME LOANS CWHL 2005 7 2A1	158	90.16	133.51
COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A	3,161	2,769.50	2,975.23
COVANTA HOLDING CORP COMPANY GUAR 09/30 5	1,075,000	1,132,824.75	868,103.31
COVANTA HOLDING CORP COMPANY GUAR 144A 12/29 4.875	2,483,000	2,434,369.05	2,034,247.41
COVESTRO AG SR UNSECURED REGS 02/26 0.875	200,000	246,818.52	194,974.34
COX COMMUNICATIONS INC COMPANY GUAR 144A 10/30 1.8	1,825,000	1,400,570.28	1,387,888.39
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	2,064,000	2,065,420.76	1,993,935.91
COX COMMUNICATIONS INC SR UNSECURED 144A 06/51 3.6	288,000	282,845.81	197,438.33
COX COMMUNICATIONS INC SR UNSECURED 144A 08/24 3.15	114,000	113,151.98	109,709.62
COX COMMUNICATIONS INC SR UNSECURED 144A 08/27 3.5	3,892,000	3,880,854.58	3,612,795.20
CPM HLDGS INC SECOND LIEN	17,260	17,066.69	16,771.32
CQP HOLDCO LP 2021 TERM LOAN B	492,500	490,589.01	489,559.78
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 06/31 5.5	1,195,000	1,196,378.30	1,043,844.55
CREDIT ACCEPTANC COMPANY GUAR 144A 12/24 5.125	200,000	202,554.97	187,955.91
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2020 2A A 144A	281,423	281,376.47	278,612.34
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2021 2A A 144A	1,600,000	1,599,997.46	1,538,712.32
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2021 3A A 144A	825,000	824,932.65	788,008.32
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR	1,175,000	1,175,000.00	1,071,042.55
CREDIT AGRICOLE LONDON SR UNSECURED 144A 10/24 3.25	1,725,000	1,723,278.86	1,660,328.90
CREDIT SUISSE ABS REPACKAGING CSRT 2013 A B 144A	160,650	154,199.79	151,476.61
CREDIT SUISSE AG SUBORDINATED 144A 08/23 6.5	7,475,000	7,541,715.57	7,228,325.00
CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 28 1A1	42,518	44,530.03	27,872.46
CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR	1,200,000	1,259,395.72	937,836.00
CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR	4,355,000	4,449,786.73	3,307,816.96
CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR	450,000	472,192.59	322,500.35
CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55	1,204,000	1,217,793.30	1,061,895.58
CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR	710,000	710,000.00	551,168.92
CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR	1,115,000	1,115,000.00	770,405.28
CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR	1,270,000	1,270,000.00	1,084,696.46
CREDIT SUISSE GROUP AG SR UNSECURED 144A 08/33 VAR	1,365,000	1,378,945.79	1,197,641.88
CREDIT SUISSE GROUP AG SR UNSECURED 144A 09/25 VAR	250,000	250,000.00	221,015.11
CREDIT SUISSE GROUP AG SR UNSECURED 144A 11/33 VAR	4,085,000	4,150,550.06	4,182,497.43
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A	9,650,000	9,437,061.82	8,669,544.56
CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A	3,084,714	3,012,518.79	2,681,740.54
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A1 144A	491,071	491,048.84	456,273.71
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A2 144A	1,079,753	1,079,704.23	1,002,527.64
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 AFC1 A3 144A	1,079,753	1,079,691.27	999,721.58
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A	1,604,000	1,605,596.32	1,586,302.58
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 B 144A	500,000	500,829.18	491,165.95
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 D 144A	500,000	501,031.44	489,603.40
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET A 144A	1,268,560	1,301,810.02	1,133,120.83
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET D 144A	500,000	514,679.13	440,968.10
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A	550,000	548,681.87	545,615.95
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 980M B 144A	400,000	410,319.08	331,920.84
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 980M D 144A	505,000	505,691.35	402,169.43
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 B33 B 144A	954,000	876,433.94	717,422.60
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM1 A2 144A	1,014,582	1,014,569.98	851,559.32

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A	1,272,022	1,272,010.83	1,001,289.35
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A3 144A	553,568	553,557.40	412,103.23
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A	481,604	481,593.44	394,039.86
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM8 A1 144A	600,089	600,077.82	509,057.77
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1A 144A	3,420,937	3,420,893.80	2,725,843.28
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A	835,685	848,375.43	713,392.86
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A	500,000	413,351.66	331,029.05
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A	668,253	682,583.24	585,181.61
CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A	755,447	624,694.18	648,133.84
CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NWPT A 144A	491,000	489,937.42	481,523.36
CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95	1,025,000	1,024,509.45	922,503.67
CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1	4,400,000	4,378,078.31	4,297,955.55
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 05/26 7.25	655,000	656,640.67	617,232.70
CRESTWOOD MID PARTNER LP COMPANY GUAR 144A 05/27 5.625	20,000	20,044.37	18,600.00
CRH FINLAND SERVICES OYJ COMPANY GUAR REGS 11/23 0.875	290,000	352,636.17	303,413.83
CROATIA SR UNSECURED REGS 01/24 6	1,118,000	1,165,130.09	1,123,858.32
CROCS INC COMPANY GUAR 144A 03/29 4.25	1,575,000	1,371,687.21	1,334,182.50
CROCS, INC. TERM LOAN B	418,750	416,907.70	409,851.56
CROSBY US ACQUISITION CORP TERM LOAN B	929,846	923,656.10	886,264.46
CROWN AMER/CAP CORP V COMPANY GUAR 09/26 4.25	200,000	211,170.69	190,716.00
CROWN CASTLE INC SR UNSECURED 01/31 2.25	584,000	582,326.89	468,503.44
CROWN CASTLE INC SR UNSECURED 01/51 3.25	700,000	713,759.18	455,121.21
CROWN CASTLE INC SR UNSECURED 02/28 3.8	660,000	720,032.88	613,381.81
CROWN CASTLE INC SR UNSECURED 02/29 4.3	32,000	36,161.24	30,218.86
CROWN CASTLE INC SR UNSECURED 03/27 2.9	393,000	392,198.33	357,455.40
CROWN CASTLE INC SR UNSECURED 06/26 3.7	30,000	32,186.85	28,525.05
CROWN CASTLE INC SR UNSECURED 07/23 3.15	3,400,000	3,398,669.70	3,361,959.17
CROWN CASTLE INC SR UNSECURED 07/26 1.05	865,000	863,207.84	747,363.29
CROWN CASTLE INC SR UNSECURED 07/30 3.3	325,000	352,785.47	284,307.79
CROWN CASTLE INC SR UNSECURED 07/31 2.5	1,544,000	1,363,101.19	1,244,242.14
CROWN CASTLE INC SR UNSECURED 11/29 3.1	2,990,000	3,159,843.97	2,606,222.29
CROWN CASTLE TOWERS LLC ASSET BACKED 144A 07/48 4.241	1,018,000	1,113,740.10	924,634.94
CROWN CORK + SEAL CO INC COMPANY GUAR 12/26 7.375	700,000	803,499.58	720,657.00
CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 05/29 5	1,304,000	1,304,000.00	1,171,664.58
CROWNROCK LP/CROWNROCK F SR UNSECURED 144A 10/25 5.625	1,085,000	1,078,372.36	1,047,025.00
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C1 A3	576,815	600,582.56	552,096.53
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C1 B	1,050,000	1,101,653.50	953,911.77
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C2 XA	34,744,265	792,726.36	436,763.20
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 D	500,000	513,699.16	418,502.90
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C5 C	950,000	1,024,648.33	855,310.27
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX12 C	500,000	507,477.49	415,470.90
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C15 B	420,000	465,629.05	360,346.77
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C16 C	500,000	538,630.85	393,980.20
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C16 XA	8,167,318	671,812.90	585,088.66
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A5	3,068,000	3,261,878.82	2,648,792.16
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 C	450,000	479,591.16	346,684.73
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 D 144A	600,000	562,986.69	379,654.08
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2020 C19 A3	535,795	558,878.72	447,452.96
CSC HOLDINGS LLC COMPANY GUAR 144A 02/28 5.375	1,194,000	1,184,949.97	962,662.50
CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5	3,960,000	4,066,944.35	3,237,300.00
CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375	1,200,000	1,166,770.21	782,562.34
CSC HOLDINGS LLC COMPANY GUAR 144A 04/27 5.5	2,320,000	2,368,639.71	1,946,193.22

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5	640,000	594,102.16	444,040.98
CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125	1,010,000	1,006,893.42	712,888.30
CSC HOLDINGS LLC SR UNSECURED 06/24 5.25	642,000	634,139.89	597,711.64
CSC HOLDINGS LLC SR UNSECURED 144A 01/30 5.75	2,333,000	2,378,057.92	1,315,788.67
CSC HOLDINGS LLC SR UNSECURED 144A 04/28 7.5	1,465,000	1,549,307.30	996,200.00
CSC HOLDINGS LLC SR UNSECURED 144A 11/31 5	324,000	324,000.00	181,018.80
CSC HOLDINGS LLC SR UNSECURED 144A 12/30 4.625	3,505,000	3,092,783.10	1,936,982.38
CSC HOLDINGS LLC TERM LOAN B	293,790	285,840.39	276,897.08
CSC HOLDINGS, LLC 2019 TERM LOAN B5	395,929	395,116.01	352,376.60
CSL FINANCE PLC COMPANY GUAR 144A 04/27 3.85	225,000	224,805.19	215,241.32
CSL FINANCE PLC COMPANY GUAR 144A 04/32 4.25	1,100,000	1,100,657.47	1,035,783.54
CSN ISLANDS XI CORP COMPANY GUAR REGS 01/28 6.75	1,600,000	1,405,540.09	1,526,707.04
CSX CORP SR UNSECURED 03/28 3.8	1,500,000	1,434,941.40	1,430,580.96
CSX CORP SR UNSECURED 03/48 4.3	153,000	186,562.77	129,871.53
CSX CORP SR UNSECURED 06/27 3.25	269,000	273,152.90	251,315.01
CSX CORP SR UNSECURED 11/32 4.1	2,620,000	2,434,711.02	2,456,235.90
CSX CORP SR UNSECURED 11/52 4.5	324,000	295,923.66	281,267.68
CT TECH INTERM HLGDS INC 2021 TERM LOAN B	522,342	492,505.82	476,636.87
CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875	190,000	185,383.34	160,555.05
CUBESMART LP COMPANY GUAR 02/31 2	700,000	693,485.33	527,355.21
CUBESMART LP COMPANY GUAR 02/32 2.5	470,000	466,684.12	359,313.12
CURO GROUP HOLDINGS CORP SR SECURED 144A 08/28 7.5	800,000	803,295.96	373,168.00
CVR ENERGY INC COMPANY GUAR 144A 02/25 5.25	1,520,000	1,482,983.08	1,398,400.00
CVR ENERGY INC COMPANY GUAR 144A 02/28 5.75	290,000	277,154.82	252,445.00
CVS HEALTH CORP SR UNSECURED 02/31 1.875	2,535,000	2,073,183.67	1,988,462.65
CVS HEALTH CORP SR UNSECURED 03/28 4.3	1,123,000	1,168,593.17	1,086,213.54
CVS HEALTH CORP SR UNSECURED 03/38 4.78	4,790,000	4,742,353.42	4,363,374.24
CVS HEALTH CORP SR UNSECURED 03/48 5.05	7,187,000	7,292,715.30	6,450,655.13
CVS HEALTH CORP SR UNSECURED 04/27 3.625	989,000	1,040,023.23	938,511.33
CVS HEALTH CORP SR UNSECURED 04/30 3.75	1,115,000	1,113,108.26	1,010,929.06
CVS HEALTH CORP SR UNSECURED 04/40 4.125	635,000	625,290.57	528,345.92
CVS HEALTH CORP SR UNSECURED 04/50 4.25	1,125,000	1,188,098.86	895,403.93
CVS HEALTH CORP SR UNSECURED 06/26 2.875	325,000	312,813.66	303,380.24
CVS HEALTH CORP SR UNSECURED 06/27 6.25	94,000	111,078.94	98,584.06
CVS HEALTH CORP SR UNSECURED 07/45 5.125	1,274,000	1,454,599.48	1,161,129.72
CVS HEALTH CORP SR UNSECURED 08/24 2.625	4,485,000	4,468,241.16	4,308,334.64
CVS HEALTH CORP SR UNSECURED 08/26 3	1,600,000	1,697,914.34	1,494,481.44
CVS HEALTH CORP SR UNSECURED 08/30 1.75	2,100,000	2,069,945.23	1,654,991.29
CVS HEALTH CORP SR UNSECURED 08/40 2.7	1,000,000	991,267.03	690,869.69
CVS HEALTH CORP SR UNSECURED 09/31 2.125	2,272,000	1,872,501.68	1,801,403.25
CVS HEALTH CORP SR UNSECURED 12/43 5.3	75,000	97,293.44	70,024.70
CZECH REPUBLIC BONDS 06/32 1.75	14,180,000	585,967.50	469,909.86
CZECH REPUBLIC BONDS 07/29 2.75	38,760,000	1,738,776.22	1,477,990.46
CZECH REPUBLIC BONDS 10/23 0.45	67,700,000	2,664,276.59	2,844,225.61
CZECH REPUBLIC BONDS 10/33 2	19,460,000	859,836.08	644,831.76
CZECH REPUBLIC BONDS 11/29 0.05	6,440,000	248,691.65	201,207.32
CZECH REPUBLIC BONDS REGS 05/30 0.95	40,630,000	1,631,132.48	1,337,231.82
CZECH REPUBLIC BONDS REGS 08/28 2.5	19,350,000	854,875.15	740,296.53
D.R. HORTON INC COMPANY GUAR 10/25 2.6	490,000	490,816.32	456,201.80
D.R. HORTON INC COMPANY GUAR 10/26 1.3	626,000	599,256.21	538,334.49
DAE FUNDING LLC COMPANY GUAR 144A 03/28 3.375	1,100,000	1,103,528.93	973,500.00
DAE FUNDING LLC COMPANY GUAR 144A 08/24 1.55	200,000	199,408.88	185,861.90

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DAE FUNDING LLC COMPANY GUAR REGS 03/28 3.375	200,000	206,387.69	177,000.00
DAE SUKUK DIFC LTD SR UNSECURED 144A 02/26 3.75	850,000	846,953.55	805,732.00
DANA FINANCING LUX SARL COMPANY GUAR 144A 04/25 5.75	1,055,000	1,050,782.53	1,032,271.89
DANA INC SR UNSECURED 02/32 4.5	55,000	55,000.00	43,980.43
DANA INC SR UNSECURED 06/28 5.625	1,819,000	1,887,829.37	1,654,682.60
DANA INC SR UNSECURED 09/30 4.25	1,517,000	1,299,163.09	1,222,125.54
DANA INC SR UNSECURED 11/27 5.375	1,213,000	1,070,170.93	1,125,198.21
DANONE SA SR UNSECURED 144A 11/23 2.589	770,000	770,000.00	753,960.79
DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375	650,000	649,941.99	644,615.90
DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226	1,163,000	1,161,502.22	1,085,729.14
DANSKE BANK A/S SR UNSECURED 144A 09/23 3.875	310,000	311,842.69	306,120.30
DANSKE BANK A/S SR UNSECURED 144A 12/25 VAR	440,000	440,280.74	411,789.01
DANSKE BANK A/S SR UNSECURED REGS 02/27 VAR	300,000	283,695.73	291,164.45
DANSKE BANK A/S SR UNSECURED REGS 08/25 VAR	800,000	771,265.00	800,056.35
DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6	753,000	755,380.84	736,057.50
DAVITA INC COMPANY GUAR 144A 02/31 3.75	1,578,000	1,553,427.79	1,177,740.30
DAVITA INC COMPANY GUAR 144A 06/30 4.625	2,150,000	2,113,495.19	1,729,517.39
DBGS MORTGAGE TRUST DBGS 2018 5BP A 144A	1,765,000	1,766,403.56	1,685,155.81
DBWF MORTGAGE TRUST DBWF 2018 GLKS A 144A	470,000	470,681.50	455,850.46
DBWF MORTGAGE TRUST DBWF 2018 GLKS B 144A	500,000	500,316.78	479,933.05
DCERT BUYER INC 2019 TERM LOAN B	1,011,839	1,014,006.61	976,060.17
DCG ACQUISITION CORP TERM LOAN B	1,381,168	1,343,722.23	1,298,298.26
DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25	2,145,000	1,941,856.39	1,774,193.85
DCP MIDSTREAM OPERATING COMPANY GUAR 04/44 5.6	375,000	381,769.25	349,640.49
DCP MIDSTREAM OPERATING COMPANY GUAR 07/27 5.625	960,000	1,041,511.16	952,283.08
DCP MIDSTREAM OPERATING COMPANY GUAR 144A 05/43 VAR	220,000	210,417.55	214,614.40
DCP MIDSTREAM OPERATING COMPANY GUAR 144A 09/37 6.75	75,000	87,607.64	75,599.12
DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45	690,000	727,302.11	676,146.93
DEALER TIRE LLC 2020 TERM LOAN B	489,924	489,924.41	482,820.51
DEALER TIRE LLC/DT ISSR SR UNSECURED 144A 02/28 8	350,000	361,866.46	307,955.69
DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2021 1 A3 144A	1,287,207	1,287,173.93	1,118,094.53
DEERE + COMPANY SR UNSECURED 04/30 3.1	100,000	99,857.87	89,553.20
DEERE + COMPANY SR UNSECURED 04/50 3.75	490,000	539,467.59	413,468.17
DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B	997,442	972,977.19	929,805.89
DEL AMO FASHION CENTER TRUST DAFC 2017 AMO C 144A	450,000	387,276.15	345,327.12
DELEK LOG PART/FINANCE COMPANY GUAR 05/25 6.75	636,000	632,362.95	611,253.24
DELEK LOG PART/FINANCE COMPANY GUAR 144A 06/28 7.125	200,000	193,169.08	180,400.00
DELL INT LLC / EMC CORP COMPANY GUAR 144A 12/51 3.45	1,394,000	1,393,496.98	853,132.96
DELL INT LLC / EMC CORP SR SECURED 06/26 6.02	2,330,000	2,482,039.21	2,376,963.11
DELL INT LLC / EMC CORP SR UNSECURED 06/23 5.45	1,239,000	1,246,454.39	1,239,783.86
DELL INT LLC / EMC CORP SR UNSECURED 07/25 5.85	590,000	646,511.28	596,271.85
DELL INT LLC / EMC CORP SR UNSECURED 07/30 6.2	175,000	204,867.01	177,909.01
DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1	932,000	1,271,086.13	1,044,416.08
DELL INT LLC / EMC CORP SR UNSECURED 07/46 8.35	90,000	136,793.56	102,533.60
DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3	1,074,000	1,217,783.37	1,050,374.21
DELOS FIN S A R L TERM LOAN	1,475,000	1,475,000.00	1,472,507.25
DELOS LLC SECURED 03/37 VAR	5,230,000	5,230,000.00	5,230,000.00
DELTA AIR LINES 2019 1AA PASS THRU CE 10/25 3.204	388,000	387,591.99	378,168.66
DELTA AIR LINES INC SR SECURED 144A 05/25 7	3,270,000	3,289,405.13	3,341,746.19
DELTA AIR LINES INC SR UNSECURED 01/26 7.375	590,000	589,986.12	602,826.60
DELTA AIR LINES INC SR UNSECURED 04/23 3.8	200,000	196,984.94	197,500.00
DELTA AIR LINES INC SR UNSECURED 10/24 2.9	230,000	226,412.41	217,897.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DELTA AIR LINES INC SR UNSECURED 10/29 3.75	2,108,000	1,937,190.57	1,752,210.37
DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5	1,000,000	1,010,470.35	975,581.80
DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75	2,836,000	2,879,103.14	2,665,763.94
DEMIRE REAL ESTATE AG SR UNSECURED REGS 10/24 1.875	200,000	238,939.93	145,060.56
DEUTSCHE ALT A SECURITIES INC DBALT 2005 1 1A3	1,029,019	1,020,670.38	967,624.67
DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA5 A1B	1,451,172	1,287,922.58	1,242,900.38
DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 04/36 0.625	100,000	117,792.24	71,988.33
DEUTSCHE BANK AG SR UNSECURED REGS 01/28 1.75	100,000	107,055.29	91,151.65
DEUTSCHE BANK AG SR UNSECURED REGS 02/26 2.625	400,000	515,782.03	402,630.56
DEUTSCHE BANK AG SR UNSECURED REGS 02/28 VAR	200,000	183,549.71	186,624.80
DEUTSCHE BANK AG SR UNSECURED REGS 05/28 VAR	300,000	314,897.21	295,470.17
DEUTSCHE BANK AG SR UNSECURED REGS 12/24 2.625	900,000	977,643.08	1,005,221.62
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4	510,000	480,591.04	465,255.66
DEUTSCHE BANK NY SR UNSECURED 03/26 1.686	505,000	490,483.39	452,557.90
DEUTSCHE BANK NY SR UNSECURED 04/25 VAR	303,000	303,848.82	281,411.44
DEUTSCHE BANK NY SR UNSECURED 09/24 VAR	600,000	600,000.00	579,494.32
DEUTSCHE BANK NY SR UNSECURED 11/26 VAR	1,050,000	1,000,446.89	926,318.42
DEUTSCHE LUFTHANSA AG SR UNSECURED REGS 05/27 2.875	100,000	115,268.95	92,583.90
DEUTSCHE LUFTHANSA AG SR UNSECURED REGS 07/24 2	100,000	117,517.52	102,151.15
DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5	524,000	500,391.76	487,840.58
DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75	401,000	414,553.47	339,441.17
DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875	3,000	3,143.92	3,034.14
DEVON ENERGY CORPORATION SR UNSECURED 06/45 5	1,217,000	1,228,039.35	1,050,779.69
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6	1,463,000	1,541,632.49	1,364,877.78
DEVON ENERGY CORPORATION SR UNSECURED 08/23 8.25	1,018,000	1,051,094.91	1,031,860.33
DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25	378,000	384,903.05	374,042.55
DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85	1,331,000	1,387,533.42	1,355,023.76
DEVT BANK OF MONGOLIA SR UNSECURED 144A 10/23 7.25	1,025,000	1,047,984.48	907,637.46
DEVT BANK OF MONGOLIA SR UNSECURED REGS 10/23 7.25	200,000	205,724.67	177,099.99
DEWOLF PARK CLO, LTD DWOLF 2017 1A CR 144A	250,000	250,000.00	239,454.50
DEXKO GLOBAL INC. 2021 USD TERM LOAN B	317,600	316,501.20	283,943.93
DH EUROPE FINANCE II COMPANY GUAR 03/26 0.2	345,000	368,198.34	332,124.74
DH EUROPE FINANCE II COMPANY GUAR 11/29 2.6	1,725,000	1,669,389.87	1,511,136.79
DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25	100,000	103,832.31	79,717.16
DIAMETER CAPITAL CLO DCLO 2021 1A A1A 144A	660,000	660,124.11	633,106.98
DIAMOND BC BV COMPANY GUAR 144A 10/29 4.625	1,920,000	1,880,514.50	1,540,800.00
DIAMOND SPORTS GR/DIAMON SECURED 144A 08/26 5.375	1,100,000	919,374.18	129,250.00
DIAMOND SPORTS GROUP LLC 2022 2ND LIEN TERM LOAN	422,864	82,149.69	50,743.72
DIAMOND SPORTS GROUP LLC 2022 FIRST PRI TERM LOAN	153,580	145,857.43	145,005.89
DIAMOND SPORTS GROUP LLC TERM LOAN	147,741	121,363.67	16,251.56
DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125	4,112,000	3,573,013.05	3,404,987.37
DIAMONDBACK ENERGY INC COMPANY GUAR 03/33 6.25	3,940,000	4,028,394.32	3,998,966.39
DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4	125,000	131,965.88	95,222.76
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25	1,250,000	1,261,975.17	1,162,621.43
DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5	4,528,000	4,459,248.83	3,972,511.34
DIGITAL DUTCH FINCO BV COMPANY GUAR REGS 02/31 1.25	200,000	197,943.95	155,864.96
DIGITAL DUTCH FINCO BV COMPANY GUAR REGS 07/25 0.625	410,000	443,515.71	391,294.96
DIGITAL REALTY TRUST LP COMPANY GUAR 01/28 5.55	729,000	723,326.20	733,819.86
DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6	1,000,000	910,455.18	893,185.19
DILLARDS INC SR UNSECURED 01/23 7.875	610,000	610,000.00	610,000.00
DILLARDS INC SR UNSECURED 05/27 7.75	3,325,000	3,319,110.52	3,480,566.28
DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	3,904,000	3,917,714.79	3,492,752.64

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DIRECTV FINANCING LLC TERM LOAN	445,793	443,063.07	433,069.91
DISCOVER FINANCIAL SVS JR SUBORDINA 12/99 VAR	910,000	969,519.00	883,239.88
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/27 1.9	340,000	369,954.89	327,423.40
DISH DBS CORP COMPANY GUAR 06/29 5.125	1,576,000	1,575,518.38	1,016,693.36
DISH DBS CORP COMPANY GUAR 07/26 7.75	2,301,000	2,420,106.86	1,855,503.39
DISH DBS CORP COMPANY GUAR 07/28 7.375	635,000	664,276.28	449,262.50
DISH DBS CORP COMPANY GUAR 11/24 5.875	570,000	537,511.42	529,663.32
DISH DBS CORP SR SECURED 144A 12/26 5.25	3,225,000	3,196,877.46	2,716,530.38
DISH DBS CORP SR SECURED 144A 12/28 5.75	610,000	610,000.00	486,856.25
DISH NETWORK CORP SR SECURED 144A 11/27 11.75	397,000	389,881.00	408,870.30
DIVERSIFIED HEALTHCARE T COMPANY GUAR 03/31 4.375	300,000	296,674.29	190,277.64
DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75	635,000	657,608.83	608,307.63
DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75	600,000	596,796.31	341,250.00
DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75	300,000	301,863.63	253,500.00
DLLMT LLC DLLMT 2021 1A A2 144A	2,982,114	2,981,956.93	2,948,545.89
DOLLAR GENERAL CORP SR UNSECURED 04/30 3.5	545,000	541,685.97	490,306.76
DOLLAR GENERAL CORP SR UNSECURED 09/24 4.25	520,000	514,812.65	512,851.46
DOLLAR TREE INC SR UNSECURED 05/25 4	1,500,000	1,499,457.88	1,464,401.12
DOMINICAN REPUBLIC SR UNSECURED 144A 01/25 5.5	360,000	360,111.34	356,821.74
DOMINICAN REPUBLIC SR UNSECURED 144A 01/26 6.875	1,640,000	1,792,053.30	1,654,892.27
DOMINICAN REPUBLIC SR UNSECURED 144A 01/27 5.95	750,000	826,933.94	733,695.50
DOMINICAN REPUBLIC SR UNSECURED 144A 01/30 4.5	1,575,000	1,580,314.90	1,340,827.62
DOMINICAN REPUBLIC SR UNSECURED 144A 01/41 5.3	300,000	267,316.81	231,487.06
DOMINICAN REPUBLIC SR UNSECURED 144A 01/45 6.85	865,000	910,083.26	749,936.35
DOMINICAN REPUBLIC SR UNSECURED 144A 01/60 5.875	1,090,000	1,135,645.23	798,065.40
DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5	2,465,000	2,442,950.18	2,268,073.68
DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 6	590,000	561,912.83	532,210.69
DOMINICAN REPUBLIC SR UNSECURED 144A 02/48 6.5	180,000	207,286.60	148,053.92
DOMINICAN REPUBLIC SR UNSECURED 144A 04/44 7.45	1,352,000	1,664,853.40	1,258,653.27
DOMINICAN REPUBLIC SR UNSECURED 144A 06/49 6.4	150,000	170,912.66	121,084.29
DOMINICAN REPUBLIC SR UNSECURED 144A 07/28 6	885,000	992,427.68	851,740.30
DOMINICAN REPUBLIC SR UNSECURED 144A 09/32 4.875	1,796,000	1,818,411.04	1,490,789.67
DOMINICAN REPUBLIC SR UNSECURED REGS 01/25 5.5	309,000	323,584.65	306,271.99
DOMINICAN REPUBLIC SR UNSECURED REGS 01/26 6.875	1,012,000	1,102,161.70	1,021,189.62
DOMINICAN REPUBLIC SR UNSECURED REGS 01/27 5.95	407,000	445,470.39	398,152.09
DOMINICAN REPUBLIC SR UNSECURED REGS 01/30 4.5	2,000,000	2,085,760.19	1,702,638.24
DOMINICAN REPUBLIC SR UNSECURED REGS 01/41 5.3	625,000	569,050.20	482,264.71
DOMINICAN REPUBLIC SR UNSECURED REGS 01/45 6.85	2,877,000	3,319,275.82	2,494,296.97
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875	3,325,000	3,060,372.13	2,434,465.55
DOMINICAN REPUBLIC SR UNSECURED REGS 02/29 5.5	253,000	235,522.00	232,788.09
DOMINICAN REPUBLIC SR UNSECURED REGS 02/48 6.5	171,000	198,141.92	140,651.23
DOMINICAN REPUBLIC SR UNSECURED REGS 06/26 9.75	9,000,000	162,746.26	153,441.84
DOMINICAN REPUBLIC SR UNSECURED REGS 06/49 6.4	150,000	159,686.70	121,084.29
DOMINICAN REPUBLIC SR UNSECURED REGS 07/28 6	312,000	327,660.92	300,274.55
DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875	1,502,000	1,501,065.17	1,246,751.71
DOMINION ENERGY INC JR SUBORDINA 08/24 VAR	1,775,000	1,775,550.32	1,710,349.69
DOMINION ENERGY INC JR SUBORDINA 10/54 VAR	5,400,000	5,400,000.00	5,058,464.42
DOMINION ENERGY INC SR UNSECURED 04/30 3.375	475,000	471,379.30	418,577.76
DOMINION ENERGY INC SR UNSECURED 08/32 4.35	2,040,000	2,038,534.57	1,896,320.45
DOMINION ENERGY INC SR UNSECURED 11/32 5.375	1,695,000	1,729,830.79	1,680,059.42
DOMTAR CORPORATION 2021 TERM LOAN B	467,231	464,199.08	443,869.04
DOW CHEMICAL CO/THE SR UNSECURED 05/39 9.4	2,996,000	3,607,207.93	3,946,563.96

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DP WORLD CRESCENT LTD SR UNSECURED REGS 01/30 3.7495	410,000	400,345.40	377,197.60
DP WORLD CRESCENT LTD SR UNSECURED REGS 07/29 3.875	438,000	442,576.83	408,922.06
DP WORLD CRESCENT LTD SR UNSECURED REGS 09/28 4.848	1,700,000	1,885,924.02	1,677,638.20
DP WORLD PLC SR UNSECURED 144A 09/48 5.625	400,000	506,337.55	374,473.60
DP WORLD SALAAM JR SUBORDINA REGS 12/99 VAR	200,000	210,844.03	197,710.00
DRIVEN HOLDINGS LLC TERM LOAN B	496,250	495,726.09	468,956.25
DRYDEN SENIOR LOAN FUND DRSLF 2016 45A BR 144A	250,000	250,132.85	244,313.50
DRYDEN SENIOR LOAN FUND DRSLF 2017 50A B 144A	250,000	250,100.14	242,161.00
DRYDEN SENIOR LOAN FUND DRSLF 2018 57A B 144A	3,500,000	3,500,000.00	3,358,267.50
DRYDEN SENIOR LOAN FUND DRSLF 2018 58A A1 144A	1,402,000	1,385,659.33	1,375,346.58
DRYDEN SENIOR LOAN FUND DRSLF 2019 75A AR2 144A	740,000	729,773.50	717,061.48
DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A	850,000	754,232.45	765,239.70
DRYDEN SENIOR LOAN FUND DRSLF 2019 76A A1R 144A	9,000,000	9,000,000.00	8,743,365.00
DRYDEN SENIOR LOAN FUND DRSLF 2020 83A A 144A	250,000	250,647.08	244,751.00
DSLA MORTGAGE LOAN TRUST DSLA 2004 AR3 2A2A	11,817	11,882.75	10,365.91
DSLA MORTGAGE LOAN TRUST DSLA 2005 AR1 2A1A	29,519	20,302.19	28,358.81
DSLA MORTGAGE LOAN TRUST DSLA 2007 AR1 2A1A	835,029	528,294.15	667,885.45
DT MIDSTREAM INC COMPANY GUAR 144A 06/29 4.125	3,210,000	3,205,896.74	2,757,743.10
DT MIDSTREAM INC COMPANY GUAR 144A 06/31 4.375	1,403,000	1,417,466.96	1,176,976.70
DTE ELECTRIC CO GENL REF MOR 03/49 3.95	376,000	432,103.08	308,108.81
DTE ENERGY CO SR UNSECURED 06/25 1.05	1,350,000	1,356,038.38	1,222,780.50
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95	257,000	305,038.87	205,601.31
DUKE ENERGY CAROLINAS 1ST REF MORT 03/23 2.5	8,200,000	8,202,637.55	8,178,033.59
DUKE ENERGY CAROLINAS 1ST REF MORT 03/46 3.875	200,000	235,334.33	157,271.00
DUKE ENERGY CORP SR UNSECURED 03/28 4.3	1,022,000	1,006,576.59	983,392.59
DUKE ENERGY CORP SR UNSECURED 08/52 5	5,679,000	5,444,223.37	5,039,352.48
DUKE ENERGY CORP SR UNSECURED 09/46 3.75	1,920,000	2,080,752.70	1,424,577.87
DUKE ENERGY CORP SR UNSECURED 12/25 5	135,000	134,956.36	134,707.46
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/30 1.75	1,442,000	1,308,574.55	1,145,968.33
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95	25,000	24,840.86	26,607.53
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/29 2.5	852,000	858,537.95	728,132.54
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/51 3	600,000	539,490.39	402,218.86
DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65	925,000	924,461.04	856,515.34
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/29 3.45	50,000	52,317.22	46,025.77
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/43 4.1	116,000	140,960.08	97,149.55
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/42 4.1	371,000	391,182.69	311,412.14
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/51 2.9	110,000	109,808.05	72,027.75
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 12/44 4.15	98,000	119,403.51	81,635.39
DUKE UNIVERSITY HEALTH SR UNSECURED 06/47 3.92	445,000	480,899.92	366,023.49
DUN + BRADSTREET CORP COMPANY GUAR 144A 12/29 5	1,805,000	1,726,227.96	1,544,652.25
DUN + BRADSTREET CORP TERM LOAN	1,861,501	1,862,850.82	1,841,229.53
DUPONT DE NEMOURS INC SR UNSECURED 11/25 4.493	650,000	650,000.00	639,178.73
E W SCRIPPS COMPANY THE 2020 TERM LOAN B3	489,125	488,244.42	474,715.38
E.ON SE SR UNSECURED REGS 01/25 0.875	60,000	65,950.81	60,907.89
EAGLE RE 2018 1 LTD. EMIR 2018 1 M1 144A	791,496	753,191.90	788,901.58
EAGLEVIEW TECHNOLOGY CORP TERM LOAN B 1	1,225,116	1,217,636.23	1,070,065.42
EARTHSTONE ENERGY HOL COMPANY GUAR 144A 04/27 8	105,000	99,263.13	100,448.25
EAST JAPAN RAILWAY CO SR UNSECURED REGS 04/33 1.85	400,000	436,779.93	354,267.08
EAST JAPAN RAILWAY CO SR UNSECURED REGS 09/25 2.614	200,000	204,225.66	207,448.27
EAST JAPAN RAILWAY CO SR UNSECURED REGS 09/39 1.104	200,000	202,806.37	138,084.16
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3	350,000	349,823.57	317,117.59
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/30 2	275,000	274,356.83	216,290.67

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EATON CORP COMPANY GUAR 03/33 4.15	2,650,000	2,600,059.14	2,463,486.56
EATON CORP COMPANY GUAR 11/42 4.15	540,000	542,695.65	461,473.31
EATON VANCE CDO LTD EATON 2013 1A B3R 144A	250,000	250,544.19	236,780.50
EATON VANCE CDO LTD EATON 2014 1RA A2 144A	930,000	922,667.02	904,858.38
EBAY INC SR UNSECURED 11/32 6.3	370,000	369,757.77	384,443.08
ECMC GROUP STUDENT LOAN TRUST ECMC 2017 2A A 144A	1,367,848	1,387,771.31	1,316,430.60
ECMC GROUP STUDENT LOAN TRUST ECMC 2020 3A A1B 144A	1,006,972	1,020,540.86	999,175.16
ECO MATERIAL TECH INC SR SECURED 144A 01/27 7.875	100,000	100,000.00	95,530.81
ECOLAB INC SR UNSECURED 01/28 5.25	1,125,000	1,144,683.89	1,146,213.77
ECOLAB INC SR UNSECURED 02/32 2.125	795,000	639,568.89	634,600.40
ECOLAB INC SR UNSECURED 08/55 2.75	578,000	574,230.69	344,915.51
ECOPETROL SA SR UNSECURED 01/25 4.125	606,000	584,383.37	577,130.10
ECOPETROL SA SR UNSECURED 04/30 6.875	5,658,000	5,162,147.34	5,130,858.52
ECOPETROL SA SR UNSECURED 05/45 5.875	2,870,000	2,677,774.81	1,997,687.84
ECOPETROL SA SR UNSECURED 06/26 5.375	209,000	225,298.47	197,118.35
ECOPETROL SA SR UNSECURED 09/23 5.875	1,843,000	1,880,534.41	1,831,088.16
ECOPETROL SA SR UNSECURED 11/31 4.625	275,000	275,000.00	210,055.96
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 04/29 4.125	175,000	175,251.84	149,183.77
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 06/28 5.5	1,680,000	1,714,492.40	1,571,186.40
EDISON INTERNATIONAL SR UNSECURED 06/27 5.75	374,000	388,577.93	375,157.28
EDISON INTERNATIONAL SR UNSECURED 11/29 6.95	396,000	407,335.52	413,535.39
EDVESTINU PRIVATE EDUCATION LO EDVES 2021 A A 144A	185,321	185,130.30	156,416.00
EFS VOLUNTEER NO 2 LLC EFSV2 2012 1 A2 144A	418,735	423,580.76	414,182.06
EIG PEARL HOLDINGS SARL SR SECURED 144A 08/36 3.545	788,000	747,806.92	659,483.50
EIG PEARL HOLDINGS SARL SR SECURED 144A 11/46 4.387	310,000	310,000.00	237,941.74
EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375	280,000	282,776.45	316,636.98
ELANCO ANIMAL HEALTH INC SR UNSECURED 08/23 5.772	1,000,000	1,000,000.00	990,000.00
ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.4	2,751,000	2,847,105.96	2,617,604.01
ELASTIC NV SR UNSECURED 144A 07/29 4.125	2,542,000	2,338,578.12	2,053,173.40
ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.25	670,000	670,000.00	586,137.41
ELECTRICITE DE FRANCE SA JR SUBORDINA REGS 12/99 VAR	500,000	615,358.22	407,374.49
ELECTRICITE DE FRANCE SA SUBORDINATED REGS 12/29 VAR	200,000	205,929.96	212,075.29
ELECTRONIC ARTS INC SR UNSECURED 02/31 1.85	102,000	98,937.27	80,170.64
ELEMENT SOLUTIONS INC COMPANY GUAR 144A 09/28 3.875	911,000	894,527.87	774,350.00
ELEVANCE HEALTH INC SR UNSECURED 03/31 2.55	855,000	713,569.87	718,308.23
ELEVANCE HEALTH INC SR UNSECURED 05/30 2.25	500,000	418,505.35	413,622.22
ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1	710,000	705,179.23	660,418.44
ELEVANCE HEALTH INC SR UNSECURED 05/50 3.125	525,000	501,609.73	359,851.20
ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55	387,000	366,010.81	336,174.58
ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1	433,000	472,260.45	461,608.94
ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35	210,000	209,980.56	203,547.83
ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65	695,000	711,128.49	655,321.50
ELI LILLY + CO SR UNSECURED 05/50 2.25	660,000	544,225.53	413,472.05
ELLINGTON FINANCIAL MORTGAGE T EFMT 2020 1 A3 144A	1,150,000	1,149,932.63	1,077,288.15
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A	513,476	513,467.18	394,940.33
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 3 A1 144A	1,697,750	1,341,375.08	1,353,965.85
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A	560,000	559,975.28	393,499.18
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 2 A2 144A	3,811,728	3,754,354.86	3,526,379.32
ELMWOOD CLO II LTD. ELMW2 2019 2A BR 144A	300,000	300,000.00	289,046.40
ELMWOOD CLO IV LTD ELMW4 2020 1A B 144A	250,000	243,345.71	241,157.00
ELMWOOD CLO VI LTD. ELMW6 2020 3A BR 144A	250,000	242,816.83	241,358.25
ELP 2021 ELP ELP 2021 ELP D 144A	100,000	99,633.52	92,727.71

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EMBECTA CORP SR SECURED 144A 02/30 5	1,000,000	1,000,000.00	846,250.00
EMBECTA CORP TERM LOAN B	409,946	409,526.83	389,960.80
EMERA US FINANCE LP COMPANY GUAR 06/46 4.75	3,835,000	4,019,362.74	2,958,915.15
EMERALD EXPOSITIONS HLDG INC TERM LOAN	792,465	766,596.65	772,653.38
EMERGENT BIOSOLUTIONS COMPANY GUAR 144A 08/28 3.875	1,076,000	981,663.15	534,847.32
EMPIRE COMMUNITIES CORP SR UNSECURED 144A 12/25 7	425,000	436,000.65	384,268.85
EMPRESA DE TRANSPORTE ME SR UNSECURED 144A 05/50 4.7	500,000	620,246.11	419,031.23
EMPRESA DE TRANSPORTE ME SR UNSECURED REGS 05/50 4.7	522,000	604,522.61	437,468.60
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 08/26 3.75	400,000	403,398.99	374,458.14
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 09/47 4.5	525,000	494,522.78	398,301.34
EMPRESAS PUBLIC MEDELLIN SR UNSECURED 144A 07/29 4.25	314,000	304,049.86	249,237.50
EMPRESAS PUBLIC MEDELLIN SR UNSECURED REGS 11/27 8.375	1,800,000,000	557,659.57	276,716.31
ENACT HOLDINGS INC SR UNSECURED 144A 08/25 6.5	330,000	338,018.32	323,848.80
ENBRIDGE INC COMPANY GUAR 08/33 2.5	900,000	896,672.42	692,217.16
ENBW INTL FINANCE BV COMPANY GUAR REGS 11/26 3.625	100,000	104,207.71	106,834.24
ENCOMPASS HEALTH CORP COMPANY GUAR 02/28 4.5	995,000	1,018,326.51	903,858.00
ENCORE CAPITAL GROUP INC SR SECURED REGS 10/25 4.875	300,000	373,228.27	299,754.11
ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75	2,101,000	2,135,994.07	2,011,749.52
ENDURANCE INTERNATIONAL GROUP TERM LOAN B	689,500	686,854.83	617,964.38
ENDURANCE INTERNATIONAL SR UNSECURED 144A 02/29 6	550,000	534,722.21	378,070.00
ENEL FINANCE INTL NV COMPANY GUAR 144A 07/28 1.875	1,300,000	1,295,793.08	1,032,594.78
ENEL FINANCE INTL NV COMPANY GUAR 144A 09/37 6.8	1,775,000	1,862,521.08	1,757,850.46
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/32 7.5	1,500,000	1,468,505.42	1,585,151.54
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6	4,500,000	5,046,854.62	4,094,429.89
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/52 7.75	475,000	451,362.79	507,435.87
ENEL FINANCE INTL NV COMPANY GUAR REGS 08/24 5.625	900,000	1,065,547.20	1,091,195.49
ENEL SPA JR SUBORDINA 144A 09/73 VAR	500,000	498,761.93	500,414.24
ENERFLEX LTD SR SECURED 144A 10/27 9	370,000	348,088.19	368,980.65
ENERGEAN ISRAEL FINANCE SR SECURED 144A REGS 03/26 4.8	275,000	275,000.00	253,797.50
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29 4.375	1,120,000	1,136,235.23	949,818.41
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28 4.75	2,606,000	2,674,192.34	2,258,368.20
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 12/27 6.5	45,000	43,471.48	42,826.01
ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR	1,160,000	1,150,524.85	986,050.00
ENERGY TRANSFER LP SR UNSECURED 01/24 5.875	301,000	314,136.87	301,757.01
ENERGY TRANSFER LP SR UNSECURED 02/23 3.6	1,115,000	1,116,869.38	1,112,856.81
ENERGY TRANSFER LP SR UNSECURED 02/24 7.6	550,000	583,582.20	559,148.40
ENERGY TRANSFER LP SR UNSECURED 02/33 5.75	750,000	749,190.30	733,770.00
ENERGY TRANSFER LP SR UNSECURED 04/24 4.25	4,775,000	4,813,221.70	4,689,046.71
ENERGY TRANSFER LP SR UNSECURED 04/29 5.25	483,000	549,750.83	467,039.72
ENERGY TRANSFER LP SR UNSECURED 04/44 5.3	50,000	53,404.88	42,214.14
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25	1,016,000	1,066,719.40	944,752.42
ENERGY TRANSFER LP SR UNSECURED 05/24 3.9	285,000	286,572.00	277,567.59
ENERGY TRANSFER LP SR UNSECURED 05/25 2.9	150,000	149,948.70	141,261.72
ENERGY TRANSFER LP SR UNSECURED 05/30 3.75	2,811,000	2,756,331.10	2,478,418.95
ENERGY TRANSFER LP SR UNSECURED 05/50 5	984,000	933,886.79	786,147.93
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95	1,643,000	1,661,469.64	1,588,756.82
ENERGY TRANSFER LP SR UNSECURED 06/41 6.05	80,000	90,759.66	75,121.44
ENERGY TRANSFER LP SR UNSECURED 09/23 4.2	1,075,000	1,075,115.39	1,068,252.32
ENERGY TRANSFER LP SR UNSECURED 10/47 5.4	925,000	840,557.37	783,528.10
ENERGY TRANSFER LP SR UNSECURED 11/29 8.25	275,000	363,747.91	303,765.65
ENERGY TRANSFER LP SR UNSECURED 12/25 5.95	265,000	295,643.90	268,706.36
ENERGY TRANSFER LP SR UNSECURED 12/45 6.125	1,800,000	1,961,925.27	1,665,434.27

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ENERSYS COMPANY GUAR 144A 04/23 5	590,000	591,819.84	587,604.60
ENI SPA JR SUBORDINA REGS 12/99 VAR	270,000	324,360.10	221,630.48
ENI SPA SR UNSECURED REGS 01/29 3.625	530,000	707,611.21	560,246.02
ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625	485,000	495,215.09	461,961.66
ENLINK MIDSTREAM LLC COMPANY GUAR 144A 09/30 6.5	1,045,000	1,045,000.00	1,034,236.50
ENLINK MIDSTREAM PARTNER SR UNSECURED 04/44 5.6	20,000	16,288.47	16,495.33
ENLINK MIDSTREAM PARTNER SR UNSECURED 04/45 5.05	610,000	570,434.89	462,275.31
ENLINK MIDSTREAM PARTNER SR UNSECURED 06/47 5.45	55,000	43,935.33	44,178.75
ENQUEST PLC COMPANY GUAR 144A 11/27 11.625	200,000	197,304.14	188,051.22
ENSONO LP 2021 TERM LOAN	493,750	491,092.36	442,029.69
ENSTAR FINANCE LLC COMPANY GUAR 01/42 VAR	450,000	450,000.00	359,680.50
ENTEGRIS ESCROW CORP COMPANY GUAR 144A 06/30 5.95	977,000	891,732.49	900,989.40
ENTEGRIS ESCROW CORP SR SECURED 144A 04/29 4.75	147,000	138,820.40	134,054.78
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/52 3.35	138,000	137,174.36	95,875.27
ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/51 2.9	142,000	136,299.14	90,846.92
ENTERGY LOUISIANA LLC 1ST MORTGAGE 12/30 1.6	470,000	470,184.94	361,053.46
ENTERGY MISSISSIPPI LLC 1ST MORTGAGE 06/51 3.5	120,000	86,718.11	85,860.30
ENTERGY TEXAS INC 1ST MORTGAGE 03/31 1.75	3,915,000	3,801,622.49	3,052,493.40
ENTERPRISE FLEET FINANCING LLC EFF 2022 3 A3 144A	293,000	292,917.02	280,242.49
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8	470,000	478,130.86	399,276.55
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2	240,000	257,488.08	188,705.07
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7	850,000	847,214.69	612,760.58
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95	1,137,000	1,138,885.68	820,556.04
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	150,000	152,802.89	147,695.49
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	370,000	369,167.57	359,751.30
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1	945,000	944,154.69	849,270.14
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8	10,000	11,448.19	8,521.17
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3	540,000	538,489.08	359,198.23
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR	150,000	138,593.62	114,383.57
ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85	90,000	103,082.39	79,329.84
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55	100,000	139,595.82	111,609.96
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/40 6.45	67,000	94,813.81	69,873.92
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15	1,680,000	1,695,288.43	1,590,796.67
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/54 4.95	218,000	188,074.59	181,436.52
EOG RESOURCES INC SR UNSECURED 01/26 4.15	451,000	459,914.12	442,129.04
EOG RESOURCES INC SR UNSECURED 04/30 4.375	120,000	119,963.18	115,999.94
EOG RESOURCES INC SR UNSECURED 04/35 3.9	310,000	346,839.87	276,528.52
EOG RESOURCES INC SR UNSECURED 04/50 4.95	420,000	481,050.75	399,603.80
EOS FINCO SA RL 2022 USD TERM LOAN	63,821	61,498.87	61,746.70
EPR PROPERTIES SR UNSECURED 11/31 3.6	2,160,000	2,143,959.07	1,564,922.61
EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5	240,000	243,584.82	214,597.92
EQM MIDSTREAM PARTNERS L SR UNSECURED 07/48 6.5	729,000	807,125.34	546,440.21
EQM MIDSTREAM PARTNERS L SR UNSECURED 08/24 4	438,000	420,014.95	420,904.86
EQM MIDSTREAM PARTNERS L SR UNSECURED 12/26 4.125	225,000	218,452.59	200,124.48
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/29 4.5	557,000	557,000.00	467,839.38
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/31 4.75	1,558,000	1,569,937.65	1,273,665.00
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/27 7.5	1,320,000	1,328,326.60	1,292,623.20
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5	195,000	195,000.00	187,886.40
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6	467,000	480,079.54	450,653.52
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5	805,000	850,052.03	769,378.75
EQT CORP SR UNSECURED 01/29 5	1,250,000	1,302,833.12	1,173,447.75
EQT CORP SR UNSECURED 02/25 6.125	930,000	931,647.07	932,185.50

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EQT CORP SR UNSECURED 04/28 5.7	632,000	631,174.30	628,604.05
EQT CORP SR UNSECURED 10/27 3.9	975,000	977,103.03	900,086.11
EQT CORP SR UNSECURED 144A 05/26 3.125	10,000	10,185.57	9,190.35
EQT CORP SR UNSECURED 144A 05/31 3.625	1,590,000	1,575,919.60	1,347,423.50
EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625	200,000	199,841.57	174,000.00
EQUATE PETROCHEMICAL BV COMPANY GUAR REGS 11/26 4.25	200,000	185,482.50	191,054.40
EQUIFAX INC SR UNSECURED 05/30 3.1	900,000	963,094.18	757,211.35
EQUINIX INC SR UNSECURED 04/32 3.9	1,097,000	1,017,811.78	974,622.20
EQUINIX INC SR UNSECURED 05/26 1.45	770,000	737,247.71	676,933.82
EQUINIX INC SR UNSECURED 05/28 2	304,000	303,838.03	256,621.48
EQUINIX INC SR UNSECURED 07/27 1.8	310,000	314,064.10	265,343.30
EQUINIX INC SR UNSECURED 07/30 2.15	5,535,000	5,579,038.88	4,403,309.80
EQUINIX INC SR UNSECURED 09/51 2.95	345,000	304,757.22	214,890.76
EQUINIX INC SR UNSECURED 11/29 3.2	1,309,000	1,321,281.13	1,139,381.46
EQUITABLE FINANCIAL LIFE SECURED 144A 04/23 0.5	14,560,000	14,420,345.47	14,405,833.33
ERSTE GROUP BANK AG SUBORDINATED REGS 09/31 VAR	200,000	248,880.70	184,441.21
ESC LEHMAN BRTH HLDH PROD	50,301	0.00	176.05
ESKOM HOLDINGS SOC LTD GOVT GUARANT 144A 08/28 6.35	1,235,000	1,229,649.60	1,139,287.50
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 02/25 7.125	1,740,000	1,717,597.73	1,579,780.80
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 08/23 6.75	610,000	613,479.47	585,722.00
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 08/28 8.45	200,000	208,772.22	175,121.20
ESSEX PORTFOLIO LP COMPANY GUAR 01/30 3	950,000	940,790.04	803,386.48
ESSEX PORTFOLIO LP COMPANY GUAR 03/32 2.65	800,000	832,889.56	630,440.25
EUROPEAN INVESTMENT BANK SR UNSECURED 11/27 3.25	485,000	484,877.78	466,184.97
EUROPEAN LOAN CONDUIT EURO 39A D 144A	129,962	152,634.47	123,274.09
EVERGY INC SR UNSECURED 09/24 2.45	640,000	643,017.18	607,593.48
EVERI HOLDINGS INC COMPANY GUAR 144A 07/29 5	1,595,000	1,482,706.20	1,370,051.65
EXELON CORP SR UNSECURED 04/30 4.05	700,000	698,905.29	649,878.36
EXELON CORP SR UNSECURED 04/50 4.7	266,000	332,732.49	231,703.97
EXELON CORP SR UNSECURED 06/35 5.625	116,000	138,510.01	117,570.71
EXELON CORP SR UNSECURED 144A 03/27 2.75	1,954,000	1,954,904.60	1,791,982.99
EXELON CORP SR UNSECURED 144A 03/52 4.1	49,000	48,966.61	39,154.13
EXGEN RENEWABLES IV LLC 2020 TERM LOAN	461,237	459,601.11	456,241.95
EXPEDIA GROUP INC COMPANY GUAR 03/31 2.95	159,000	156,558.07	127,856.88
EXPEDIA GROUP INC COMPANY GUAR 08/27 4.625	1,100,000	1,146,910.52	1,055,288.14
EXPEDIA GROUP INC COMPANY GUAR 144A 05/25 6.25	44,000	47,933.12	44,372.98
EXPORT IMPORT BK INDIA SR UNSECURED 144A 01/30 3.25	600,000	635,710.25	518,995.04
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/23 4	630,000	630,084.37	629,766.90
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/30 3.25	2,400,000	2,467,039.39	2,075,980.15
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/31 2.25	267,000	250,623.93	209,770.69
EXPORT IMPORT BK INDIA SR UNSECURED REGS 02/28 3.875	500,000	528,327.56	463,300.00
EXPORT IMPORT BK INDIA SR UNSECURED REGS 08/26 3.375	200,000	211,364.21	187,050.00
EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A	1,190,955	1,190,954.52	1,156,594.53
EXTENDED STAY AMERICA TRUST ESA 2021 ESH B 144A	722,382	722,382.26	694,293.00
EXTENDED STAY AMERICA TRUST ESA 2021 ESH C 144A	4,880,961	4,880,961.12	4,685,051.05
EXTENDED STAY AMERICA TRUST ESA 2021 ESH D 144A	273,334	273,333.84	261,677.63
EXXON MOBIL CORPORATION SR UNSECURED 03/23 2.726	1,000,000	1,000,000.00	996,935.42
EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482	500,000	500,000.00	466,301.26
EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227	1,250,000	1,282,207.06	1,124,728.10
EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114	260,000	262,601.36	221,185.42
EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327	300,000	359,251.95	262,724.69
EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571	50,000	50,020.12	49,531.28

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452	450,000	459,712.05	338,774.63
EXXON MOBIL CORPORATION SR UNSECURED 06/39 1.408	210,000	250,159.49	146,423.20
EXXON MOBIL CORPORATION SR UNSECURED 10/30 2.61	1,750,000	1,750,000.00	1,528,607.85
FACTSET RESEARCH SYSTEMS SR UNSECURED 03/32 3.45	585,000	556,061.27	490,465.05
FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625	1,263,000	1,272,411.61	1,171,609.32
FAIR ISAAC CORP SR UNSECURED 144A 05/26 5.25	860,000	940,270.20	841,879.80
FAIRFAX FINL HLDGS LTD SR UNSECURED 04/30 4.625	900,000	900,000.00	816,412.40
FALABELLA SA SR UNSECURED 144A 01/32 3.375	230,000	228,179.03	183,888.27
FANNIE MAE CAS CAS 2018 C04 2M2	1,355,225	1,372,720.35	1,339,938.59
FANNIE MAE CAS CAS 2021 R01 1M2 144A	1,124,000	1,124,000.00	1,095,401.96
FANNIE MAE CAS CAS 2021 R03 1M2 144A	2,350,000	2,350,000.00	2,216,493.45
FANNIE MAE CAS CAS 2022 R01 1M2 144A	3,824,404	3,731,748.74	3,631,781.39
FANNIE MAE CAS CAS 2022 R03 1M2 144A	3,870,000	3,796,304.55	3,918,448.92
FANNIE MAE CAS CAS 2022 R04 1M2 144A	4,925,000	4,876,227.04	4,906,585.43
FANNIE MAE CAS CAS 2022 R07 1M1 144A	1,344,421	1,344,421.16	1,356,292.13
FANNIE MAE CAS CAS 2022 R08 1M1 144A	3,180,299	3,190,439.33	3,190,283.68
FANNIE MAE FNR 2000 32 SM	25,195	2,066.50	1,870.01
FANNIE MAE FNR 2001 79 BA	124,924	124,647.77	128,405.27
FANNIE MAE FNR 2002 76 PH	74,514	79,503.88	75,743.81
FANNIE MAE FNR 2002 90 A1	540,045	535,788.46	560,065.14
FANNIE MAE FNR 2003 23 CH	82,692	88,664.92	82,556.03
FANNIE MAE FNR 2003 25 IK	44,632	9,895.58	8,034.15
FANNIE MAE FNR 2003 32 UI	48,739	11,895.96	8,496.52
FANNIE MAE FNR 2003 33 IA	76,015	13,003.60	14,938.48
FANNIE MAE FNR 2003 35 IU	28,458	5,691.43	5,232.37
FANNIE MAE FNR 2003 41 OZ	177,505	175,344.49	160,133.09
FANNIE MAE FNR 2003 49 IO	34,784	7,288.23	6,597.09
FANNIE MAE FNR 2004 38 FK	73,607	73,744.31	72,407.30
FANNIE MAE FNR 2005 17 EX	75,000	79,463.49	74,295.77
FANNIE MAE FNR 2006 118 A2	76,004	73,572.04	74,608.41
FANNIE MAE FNR 2010 123 PM	742,180	763,991.97	724,715.43
FANNIE MAE FNR 2010 27 AS	245,434	42,242.52	23,567.27
FANNIE MAE FNR 2011 112 PB	1,195,172	1,252,554.76	1,130,536.49
FANNIE MAE FNR 2011 116 ZA	8,984,348	9,269,619.17	8,231,368.18
FANNIE MAE FNR 2011 52 GB	695,870	751,338.24	697,273.46
FANNIE MAE FNR 2011 96 SA	821,765	151,303.46	53,360.51
FANNIE MAE FNR 2011 99 DB	640,666	691,393.30	641,236.25
FANNIE MAE FNR 2012 111 B	116,503	128,738.28	122,098.83
FANNIE MAE FNR 2012 120 PB	263,131	244,762.78	212,748.78
FANNIE MAE FNR 2012 129 IC	574,497	71,522.10	27,985.37
FANNIE MAE FNR 2012 131 MI	751,183	145,291.27	32,805.58
FANNIE MAE FNR 2012 133 CS	241,381	62,023.16	24,364.88
FANNIE MAE FNR 2012 134 MS	132,998	38,782.98	14,716.36
FANNIE MAE FNR 2012 144 PB	314,663	260,015.45	255,644.59
FANNIE MAE FNR 2012 15 S	2,552,478	485,710.94	271,311.86
FANNIE MAE FNR 2012 153 B	422,586	466,886.49	447,083.70
FANNIE MAE FNR 2012 28 B	38,941	44,664.52	39,649.37
FANNIE MAE FNR 2012 46 BA	210,874	238,871.35	218,872.35
FANNIE MAE FNR 2012 51 B	314,300	369,914.77	335,534.93
FANNIE MAE FNR 2012 68 SL	1,868,364	380,055.80	196,223.43
FANNIE MAE FNR 2012 74 OA	21,176	20,019.10	18,636.76
FANNIE MAE FNR 2012 74 SA	232,939	50,734.31	14,221.53

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE FNR 2012 75 AO	10,588	9,890.47	9,282.16
FANNIE MAE FNR 2012 75 NS	47,032	10,042.88	5,303.94
FANNIE MAE FNR 2012 99 SL	2,357,636	569,676.12	348,182.52
FANNIE MAE FNR 2013 1 MD	172,000	156,860.13	142,803.29
FANNIE MAE FNR 2013 10 FA	917,348	916,737.39	886,622.95
FANNIE MAE FNR 2013 106 MA	1,100,139	1,146,893.73	1,041,058.31
FANNIE MAE FNR 2013 126 CS	631,612	114,609.65	34,275.16
FANNIE MAE FNR 2013 15 EB	250,000	238,538.51	222,027.85
FANNIE MAE FNR 2013 26 HI	41,119	-2,756.78	1,238.77
FANNIE MAE FNR 2013 43 XL	730,000	635,421.72	619,213.08
FANNIE MAE FNR 2013 6 MI	6,453	-1,888.55	0.54
FANNIE MAE FNR 2013 73 IA	133,343	-35,175.89	8,413.20
FANNIE MAE FNR 2013 9 BC	1,187,161	1,411,069.97	1,252,111.80
FANNIE MAE FNR 2013 9 CB	936,357	1,064,317.72	950,710.44
FANNIE MAE FNR 2013 9 LB	290,452	223,601.28	204,342.80
FANNIE MAE FNR 2014 1 KF	6,211,232	6,218,142.17	6,074,867.82
FANNIE MAE FNR 2014 47 AI	688,600	50,450.24	29,567.85
FANNIE MAE FNR 2014 6 Z	749,656	641,682.00	627,538.69
FANNIE MAE FNR 2015 32 SA	2,248,956	464,451.21	260,806.31
FANNIE MAE FNR 2015 55 IO	381,628	23,600.81	12,932.58
FANNIE MAE FNR 2015 56 AS	127,545	32,841.37	13,961.93
FANNIE MAE FNR 2015 65 CZ	258,426	243,738.85	218,631.32
FANNIE MAE FNR 2016 31 VS	3,668,262	741,606.84	351,449.22
FANNIE MAE FNR 2016 40 SA	1,065,350	202,685.78	106,489.18
FANNIE MAE FNR 2016 53 KS	2,191,557	362,620.52	233,631.36
FANNIE MAE FNR 2016 57 SA	5,813,447	943,182.83	620,901.09
FANNIE MAE FNR 2016 93 SL	5,425,318	1,011,159.62	385,382.05
FANNIE MAE FNR 2017 109 SA	2,599,796	480,987.60	317,977.70
FANNIE MAE FNR 2017 20 SA	2,377,048	396,605.06	272,937.18
FANNIE MAE FNR 2017 54 SN	3,054,138	580,137.00	411,263.20
FANNIE MAE FNR 2017 72 B	2,891,576	2,945,753.54	2,609,412.87
FANNIE MAE FNR 2018 66 SM	2,713,377	489,581.68	310,312.35
FANNIE MAE FNR 2018 7 CI	2,776,214	464,455.97	529,037.28
FANNIE MAE FNR 2018 74 SA	3,905,204	642,772.85	526,163.74
FANNIE MAE FNR 2019 33 SB	8,930,495	1,716,063.20	1,234,521.23
FANNIE MAE FNR 2019 60 SH	2,429,503	461,581.01	269,826.16
FANNIE MAE FNR 2019 67 SE	4,138,552	823,582.46	575,643.60
FANNIE MAE FNR 2020 24 MI	3,583,526	618,366.51	687,293.72
FANNIE MAE FNR 2020 47 GZ	420,491	418,289.58	244,454.59
FANNIE MAE FNR 2020 52 GI	2,657,684	498,163.59	561,929.56
FANNIE MAE FNR 2020 56 AQ	700,000	590,026.78	547,994.37
FANNIE MAE FNR 2020 56 DI	557,960	69,522.63	87,151.01
FANNIE MAE FNR 2020 84 DI	3,434,202	495,557.28	666,086.12
FANNIE MAE FNR 2020 96 IN	415,069	70,753.56	67,195.80
FANNIE MAE FNR 2021 3 QI	740,122	94,265.91	112,105.07
FANNIE MAE FNR 2021 3 TI	17,847,994	2,913,991.07	2,896,859.69
FANNIE MAE NOTES 01/25 1.625	3,030,000	3,025,998.37	2,862,245.90
FANNIE MAE NOTES 05/30 0.00000	8,170,000	7,061,121.13	6,001,566.97
FANNIE MAE NOTES 08/35 1.55	706,000	500,889.06	484,841.68
FANNIE MAE NOTES 10/24 1.625	3,760,000	3,757,640.02	3,571,971.88
FANNIE MAE NOTES 11/30 6.625	7,395,000	9,636,363.75	8,671,857.45
FANNIEMAE ACES FNA 2015 M1 X2	13,588,043	2,713,987.59	92,783.23

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIEMAE ACES FNA 2016 M11 AL	140,346	141,985.75	124,358.89
FANNIEMAE ACES FNA 2018 M15 1A2	700,000	765,534.19	633,641.54
FANNIEMAE ACES FNA 2019 M19 A2	256,897	260,705.00	228,482.66
FANNIEMAE ACES FNA 2022 M1S A2	760,000	664,692.75	622,547.39
FANNIEMAE ACES FNA 2022 M5 A3	1,180,000	1,144,010.07	946,639.31
FANNIEMAE GRANTOR TRUST FNGT 2001 T1 A1	402,972	411,222.42	409,232.81
FANNIEMAE GRANTOR TRUST FNGT 2001 T4 A1	553,332	570,850.42	551,447.40
FANNIEMAE GRANTOR TRUST FNGT 2001 T8 A1	188,427	187,286.21	188,714.69
FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A	198,789	201,018.80	185,411.31
FANNIEMAE STRIP FNS 296 2	170	18.90	2.61
FANNIEMAE STRIP FNS 303 IO	47,419	6,234.74	7,944.88
FANNIEMAE STRIP FNS 306 IO	36,158	8,057.60	6,394.28
FANNIEMAE STRIP FNS 307 IO	6,501	1,337.41	1,174.66
FANNIEMAE STRIP FNS 313 2	19,883	2,550.61	2,869.34
FANNIEMAE STRIP FNS 320 2	11,638	2,577.83	2,395.52
FANNIEMAE STRIP FNS 409 C1	254,659	-145,986.20	9,246.33
FANNIEMAE STRIP FNS 409 C13	295,608	30,424.82	46,360.80
FANNIEMAE STRIP FNS 409 C17	282,063	84,745.50	50,302.28
FANNIEMAE STRIP FNS 409 C18	460,652	53,439.09	77,857.19
FANNIEMAE STRIP FNS 409 C2	255,720	-138,295.67	10,906.47
FANNIEMAE STRIP FNS 409 C22	48,478	4,842.68	8,367.32
FANNIEMAE STRIP FNS 418 C24	875,057	150,045.98	164,597.89
FANNIEMAE WHOLE LOAN FNW 2001 W3 A	240,559	224,692.16	235,539.81
FANNIEMAE WHOLE LOAN FNW 2002 W6 2A1	295,411	295,174.00	287,320.41
FANNIEMAE WHOLE LOAN FNW 2003 W18 1A7	568,527	592,869.61	562,734.74
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A1	183,459	179,675.40	186,488.51
FANNIEMAE WHOLE LOAN FNW 2003 W6 3A	203,452	203,721.25	207,841.97
FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2	189,610	179,377.74	197,848.40
FANNIEMAE WHOLE LOAN FNW 2004 W2 5A	85,645	83,735.20	89,472.97
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A1	264,513	262,730.83	272,683.50
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A3	422,873	421,587.58	440,895.13
FANTASIA HOLDINGS GROUP SR SECURED REGS 01/23 10.875	455,000	455,223.64	32,987.50
FANTASIA HOLDINGS GROUP SR SECURED REGS 07/22 7.95	490,000	490,000.00	35,525.00
FANTASIA HOLDINGS GROUP SR SECURED REGS 10/22 12.25	445,000	445,000.00	32,262.50
FAURECIA SR UNSECURED REGS 02/27 2.75	100,000	115,845.05	89,798.38
FAURECIA SR UNSECURED REGS 06/26 3.125	100,000	102,504.85	94,254.14
FAURECIA SR UNSECURED REGS 06/26 7.25	100,000	99,995.00	107,409.06
FBR SECURITIZATION TRUST FBRSI 2005 2 M2	36,839	36,828.46	36,676.10
FED HM LN PC POOL 1B7323 FH 01/37 FLOATING VAR	71,500	73,063.44	71,056.12
FED HM LN PC POOL 1G0480 FH 05/35 FLOATING VAR	103,891	108,033.96	102,885.88
FED HM LN PC POOL 1G1286 FH 11/36 FLOATING VAR	11,787	12,003.95	11,529.82
FED HM LN PC POOL 1N1434 FH 04/37 FLOATING VAR	28,639	29,020.16	27,823.24
FED HM LN PC POOL 1Q0379 FH 11/37 FLOATING VAR	28,925	30,080.17	28,474.16
FED HM LN PC POOL 2B3797 FH 02/45 FLOATING VAR	758,917	783,508.06	751,364.36
FED HM LN PC POOL 2B4443 FH 07/45 FLOATING VAR	1,261,556	1,293,832.79	1,273,574.43
FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR	1,041,802	1,082,557.01	986,772.45
FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR	454,672	472,811.76	437,987.82
FED HM LN PC POOL 841463 FH 07/52 FLOATING VAR	5,470,309	5,067,339.99	4,835,207.43
FED HM LN PC POOL 849207 FH 08/42 FLOATING VAR	168,041	172,964.74	169,517.24
FED HM LN PC POOL 849278 FH 04/44 FLOATING VAR	409,153	423,553.24	406,782.62
FED HM LN PC POOL 849505 FH 10/44 FLOATING VAR	469,072	484,605.40	471,494.63
FED HM LN PC POOL 849506 FH 11/44 FLOATING VAR	1,366,229	1,414,176.70	1,371,231.86

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 849625 FH 01/45 FLOATING VAR	993,451	1,030,706.76	995,691.47
FED HM LN PC POOL A10450 FG 06/33 FIXED 5	775	816.26	780.57
FED HM LN PC POOL A11045 FG 08/33 FIXED 5	281	295.70	287.06
FED HM LN PC POOL A12093 FG 08/33 FIXED 5	1,474	1,551.71	1,501.62
FED HM LN PC POOL A12118 FG 08/33 FIXED 5	2,263	2,405.72	2,305.63
FED HM LN PC POOL A12255 FG 08/33 FIXED 5	607	639.64	613.40
FED HM LN PC POOL A12330 FG 08/33 FIXED 5	304	320.03	310.69
FED HM LN PC POOL A12403 FG 08/33 FIXED 5	450	466.80	459.64
FED HM LN PC POOL A12413 FG 08/33 FIXED 5	19,838	20,855.17	20,281.29
FED HM LN PC POOL A12886 FG 08/33 FIXED 5	493	519.39	501.84
FED HM LN PC POOL A12911 FG 09/33 FIXED 5	443	466.79	445.77
FED HM LN PC POOL A13707 FG 09/33 FIXED 5	3,274	3,451.35	3,346.91
FED HM LN PC POOL A13717 FG 09/33 FIXED 5	562	616.30	574.42
FED HM LN PC POOL A14092 FG 05/33 FIXED 5	139	152.59	137.84
FED HM LN PC POOL A14237 FG 10/33 FIXED 5	5,151	5,400.51	5,248.17
FED HM LN PC POOL A14554 FG 11/33 FIXED 5	3,119	3,310.17	3,105.96
FED HM LN PC POOL A14617 FG 10/33 FIXED 5	85	88.92	84.91
FED HM LN PC POOL A14805 FG 10/33 FIXED 5	1,028	1,097.14	1,050.76
FED HM LN PC POOL A15349 FG 11/33 FIXED 5	782	838.47	798.37
FED HM LN PC POOL A16203 FG 04/31 FIXED 7.5	11,037	11,463.30	11,181.94
FED HM LN PC POOL A16328 FG 12/27 FIXED 7.5	12,253	12,544.05	12,317.69
FED HM LN PC POOL A16549 FG 12/33 FIXED 5	151	165.31	151.00
FED HM LN PC POOL A18301 FG 02/34 FIXED 5	1,026	1,099.78	1,041.58
FED HM LN PC POOL A18578 FG 02/34 FIXED 5	409	442.54	417.16
FED HM LN PC POOL A18781 FG 03/34 FIXED 5	726	764.98	741.23
FED HM LN PC POOL A19080 FG 02/34 FIXED 5	142	149.72	142.07
FED HM LN PC POOL A19529 FG 03/34 FIXED 5	1,642	1,748.20	1,678.73
FED HM LN PC POOL A19678 FG 03/34 FIXED 5	1,901	2,035.73	1,936.37
FED HM LN PC POOL A20041 FG 03/34 FIXED 5	3,420	3,584.07	3,432.00
FED HM LN PC POOL A20958 FG 04/34 FIXED 5	488	514.97	490.09
FED HM LN PC POOL A21045 FG 04/34 FIXED 5	2,416	2,556.51	2,425.37
FED HM LN PC POOL A21227 FG 04/34 FIXED 5	661	696.53	672.92
FED HM LN PC POOL A21328 FG 04/34 FIXED 5	3,667	3,921.98	3,702.91
FED HM LN PC POOL A21418 FG 05/34 FIXED 5	300	316.15	306.45
FED HM LN PC POOL A22377 FG 05/34 FIXED 5	212	232.22	216.44
FED HM LN PC POOL A23640 FG 06/34 FIXED 5	2,524	2,708.21	2,570.06
FED HM LN PC POOL A25160 FG 06/34 FIXED 5	101,349	108,912.71	102,889.88
FED HM LN PC POOL A30096 FG 12/34 FIXED 5	62,602	66,191.29	64,001.95
FED HM LN PC POOL A30172 FG 12/34 FIXED 5	122,752	129,596.06	125,058.41
FED HM LN PC POOL A39306 FG 11/35 FIXED 5.5	76,322	75,461.70	77,716.43
FED HM LN PC POOL A45807 FG 04/35 FIXED 5	638	675.14	650.87
FED HM LN PC POOL A58023 FG 03/37 FIXED 5	6,444	6,827.72	6,587.78
FED HM LN PC POOL A61634 FG 06/34 FIXED 5	13,007	13,868.56	13,297.81
FED HM LN PC POOL A65038 FG 08/37 FIXED 5	24,338	25,564.04	24,557.83
FED HM LN PC POOL A83883 FG 11/34 FIXED 5	2,768	2,961.40	2,820.30
FED HM LN PC POOL A83886 FG 11/33 FIXED 5	1,397	1,498.44	1,420.00
FED HM LN PC POOL A85726 FG 04/39 FIXED 5	41,894	44,509.82	42,628.41
FED HM LN PC POOL A85739 FG 04/39 FIXED 5	42,871	45,448.60	43,461.01
FED HM LN PC POOL A86312 FG 05/39 FIXED 5	46,476	49,095.65	46,526.48
FED HM LN PC POOL A86576 FG 01/34 FIXED 5	934	1,003.15	948.70
FED HM LN PC POOL A88177 FG 09/39 FIXED 4	1,653	1,742.19	1,595.08
FED HM LN PC POOL A90196 FG 12/39 FIXED 4.5	45,042	48,467.04	44,701.75

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL A93010 FG 07/40 FIXED 4.5	15,579	16,782.43	15,461.45
FED HM LN PC POOL A93463 FG 08/40 FIXED 5	2,618	2,794.25	2,654.22
FED HM LN PC POOL A93511 FG 08/40 FIXED 5	36,708	39,101.80	37,114.11
FED HM LN PC POOL A93534 FG 08/40 FIXED 4	27,216	28,615.21	26,166.29
FED HM LN PC POOL A93786 FG 09/40 FIXED 4	89,789	95,501.98	86,324.73
FED HM LN PC POOL A94779 FG 11/40 FIXED 4	16,140	16,887.22	15,517.74
FED HM LN PC POOL A94977 FG 11/40 FIXED 4	31,987	33,410.22	30,856.82
FED HM LN PC POOL A95085 FG 11/40 FIXED 4	111,506	116,649.00	107,204.92
FED HM LN PC POOL A95090 FG 11/40 FIXED 4.5	1,650	1,726.40	1,632.98
FED HM LN PC POOL A95144 FG 11/40 FIXED 4	30,526	31,982.14	29,447.92
FED HM LN PC POOL A95582 FG 12/40 FIXED 4	126,948	131,840.34	122,049.68
FED HM LN PC POOL A95923 FG 10/40 FIXED 4	22,737	23,710.09	21,876.11
FED HM LN PC POOL A96174 FG 01/41 FIXED 4	135,269	141,112.01	130,050.57
FED HM LN PC POOL A96687 FG 01/41 FIXED 4	54,114	56,526.46	52,026.39
FED HM LN PC POOL A96807 FG 02/41 FIXED 4	219,309	226,214.89	210,848.16
FED HM LN PC POOL A97420 FG 03/41 FIXED 4	483,528	510,181.45	464,870.61
FED HM LN PC POOL A97473 FG 03/41 FIXED 4.5	17,395	18,059.80	17,263.70
FED HM LN PC POOL A97620 FG 03/41 FIXED 4.5	132,661	139,463.99	131,658.38
FED HM LN PC POOL C00551 FG 09/27 FIXED 8	336	343.08	344.45
FED HM LN PC POOL C00778 FG 06/29 FIXED 7	660	672.22	680.70
FED HM LN PC POOL C00781 FG 04/29 FIXED 6.5	3,857	3,951.27	3,956.78
FED HM LN PC POOL C00836 FG 07/29 FIXED 7	2,037	2,101.67	2,103.26
FED HM LN PC POOL C00875 FG 10/29 FIXED 7.5	178	192.72	184.84
FED HM LN PC POOL C00879 FG 10/29 FIXED 8	58	62.81	59.94
FED HM LN PC POOL C00887 FG 11/29 FIXED 8	3,237	3,395.16	3,347.63
FED HM LN PC POOL C00922 FG 02/30 FIXED 8	168	182.09	173.13
FED HM LN PC POOL C00972 FG 04/30 FIXED 8	1,609	1,671.41	1,680.29
FED HM LN PC POOL C01034 FG 08/30 FIXED 8	1,001	1,043.14	1,034.74
FED HM LN PC POOL C01035 FG 08/30 FIXED 8.5	47,900	50,353.74	50,113.85
FED HM LN PC POOL C01051 FG 09/30 FIXED 8	1,290	1,359.89	1,356.79
FED HM LN PC POOL C01104 FG 12/30 FIXED 8	76	82.16	79.36
FED HM LN PC POOL C01132 FG 01/31 FIXED 8	755	818.45	766.60
FED HM LN PC POOL C01135 FG 02/31 FIXED 7.5	598	615.74	618.97
FED HM LN PC POOL C01152 FG 03/31 FIXED 7.5	109	117.99	112.07
FED HM LN PC POOL C01417 FG 08/32 FIXED 7.5	5,870	6,139.18	6,099.50
FED HM LN PC POOL C01441 FG 10/32 FIXED 7.5	783	808.18	815.80
FED HM LN PC POOL C01574 FG 06/33 FIXED 5	571	600.67	583.34
FED HM LN PC POOL C01585 FG 07/33 FIXED 5	7,266	7,811.20	7,428.04
FED HM LN PC POOL C01598 FG 08/33 FIXED 5	7,509	8,068.21	7,622.53
FED HM LN PC POOL C01724 FG 12/33 FIXED 5	2,177	2,339.45	2,226.14
FED HM LN PC POOL C01811 FG 04/34 FIXED 5	1,060	1,120.06	1,083.80
FED HM LN PC POOL C03531 FG 10/40 FIXED 4	151,859	157,911.76	146,000.14
FED HM LN PC POOL C04244 FG 09/42 FIXED 3.5	220,971	227,520.57	206,961.51
FED HM LN PC POOL C04530 FG 11/41 FIXED 4	11,431	12,156.52	11,028.06
FED HM LN PC POOL C09042 FG 05/43 FIXED 3.5	100,347	101,993.50	93,930.50
FED HM LN PC POOL C13279 FG 08/28 FIXED 7.5	1,628	1,680.97	1,626.36
FED HM LN PC POOL C22849 FG 03/29 FIXED 6.5	1,872	1,899.46	1,931.59
FED HM LN PC POOL C26927 FG 05/29 FIXED 7	3,155	3,226.89	3,159.33
FED HM LN PC POOL C27614 FG 06/29 FIXED 6.5	10,801	10,964.74	11,076.90
FED HM LN PC POOL C32288 FG 10/29 FIXED 7.5	2,827	2,927.77	2,870.26
FED HM LN PC POOL C32832 FG 11/29 FIXED 7	1,130	1,154.38	1,127.96
FED HM LN PC POOL C34753 FG 12/29 FIXED 7.5	9,211	9,542.67	9,225.64

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C36423 FG 02/30 FIXED 8	489	502.46	488.08
FED HM LN PC POOL C37436 FG 01/30 FIXED 8	43,428	43,860.40	45,489.82
FED HM LN PC POOL C37856 FG 04/30 FIXED 8.5	2,183	2,276.23	2,194.44
FED HM LN PC POOL C37867 FG 04/30 FIXED 8	24	24.98	24.37
FED HM LN PC POOL C38558 FG 05/30 FIXED 8	59	63.84	59.01
FED HM LN PC POOL C39758 FG 07/30 FIXED 8	694	714.43	693.78
FED HM LN PC POOL C41531 FG 08/30 FIXED 8	340	349.78	339.61
FED HM LN PC POOL C41561 FG 08/30 FIXED 8	13,058	13,497.72	13,150.69
FED HM LN PC POOL C41633 FG 08/30 FIXED 8	270	278.19	270.09
FED HM LN PC POOL C41674 FG 08/30 FIXED 8	130	141.16	130.07
FED HM LN PC POOL C42132 FG 09/30 FIXED 8	753	775.58	759.05
FED HM LN PC POOL C44957 FG 11/30 FIXED 8	99	107.25	99.11
FED HM LN PC POOL C45652 FG 12/30 FIXED 8	14,078	14,570.69	14,131.67
FED HM LN PC POOL C45692 FG 12/30 FIXED 7.5	1,047	1,082.91	1,047.89
FED HM LN PC POOL C46047 FG 12/30 FIXED 8	551	597.80	550.93
FED HM LN PC POOL C46251 FG 01/31 FIXED 8	765	788.58	764.85
FED HM LN PC POOL C46870 FG 01/31 FIXED 7.5	3,386	3,407.14	3,398.20
FED HM LN PC POOL C47153 FG 01/31 FIXED 8	8,168	8,454.01	8,162.16
FED HM LN PC POOL C47562 FG 02/31 FIXED 8	15,402	15,949.49	15,414.93
FED HM LN PC POOL C47563 FG 02/31 FIXED 7	4,536	4,568.30	4,574.44
FED HM LN PC POOL C47943 FG 02/31 FIXED 8	3,179	3,292.82	3,186.95
FED HM LN PC POOL C48025 FG 02/31 FIXED 7.5	10,462	10,809.02	10,470.37
FED HM LN PC POOL C49267 FG 03/31 FIXED 8	11,853	12,275.12	11,965.92
FED HM LN PC POOL C50619 FG 04/31 FIXED 8	867	904.55	866.53
FED HM LN PC POOL C50622 FG 05/31 FIXED 7.5	2,360	2,473.39	2,373.30
FED HM LN PC POOL C52168 FG 05/31 FIXED 7	4,415	4,572.77	4,503.03
FED HM LN PC POOL C53324 FG 06/31 FIXED 7	632	645.82	635.71
FED HM LN PC POOL C54694 FG 07/31 FIXED 8.5	28,480	30,375.90	29,907.28
FED HM LN PC POOL C55316 FG 07/31 FIXED 7	1,216	1,245.53	1,214.40
FED HM LN PC POOL C56942 FG 08/31 FIXED 7	724	739.37	724.66
FED HM LN PC POOL C57324 FG 09/31 FIXED 8	206	223.36	205.77
FED HM LN PC POOL C57765 FG 09/31 FIXED 7	12,936	13,291.28	13,169.82
FED HM LN PC POOL C58694 FG 10/31 FIXED 7	1,239	1,270.15	1,255.18
FED HM LN PC POOL C59091 FG 09/31 FIXED 7.5	10,142	6,572.89	10,152.21
FED HM LN PC POOL C66239 FG 04/32 FIXED 7	666	704.93	667.52
FED HM LN PC POOL C66626 FG 04/32 FIXED 7	715	731.07	713.16
FED HM LN PC POOL C67630 FG 06/32 FIXED 7	7,767	8,059.83	7,741.04
FED HM LN PC POOL C67647 FG 05/32 FIXED 7	1,490	1,528.35	1,492.60
FED HM LN PC POOL C68003 FG 06/32 FIXED 7	28,783	29,542.23	29,488.90
FED HM LN PC POOL C68004 FG 06/32 FIXED 7	8,449	8,668.71	8,462.68
FED HM LN PC POOL C70028 FG 08/32 FIXED 7.5	2,710	2,817.43	2,830.02
FED HM LN PC POOL C75023 FG 12/32 FIXED 5	523	542.89	527.41
FED HM LN PC POOL C75720 FG 01/33 FIXED 5	6,641	7,012.31	6,690.71
FED HM LN PC POOL C77450 FG 03/33 FIXED 5	225	236.74	224.75
FED HM LN PC POOL C78985 FG 05/33 FIXED 5	244	257.33	245.20
FED HM LN PC POOL C79733 FG 04/33 FIXED 5	2,472	2,618.65	2,471.46
FED HM LN PC POOL C80175 FG 07/24 FIXED 8	78	78.67	78.71
FED HM LN PC POOL C80348 FG 10/25 FIXED 7	50	48.93	50.22
FED HM LN PC POOL C90675 FG 05/23 FIXED 5	662	709.87	659.23
FED HM LN PC POOL C90676 FG 05/23 FIXED 5.5	2,327	2,349.70	2,335.56
FED HM LN PC POOL C90687 FG 06/23 FIXED 5.5	2,350	2,377.83	2,358.82
FED HM LN PC POOL C90691 FG 07/23 FIXED 5.5	13,513	13,685.36	13,562.67

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C90698 FG 08/23 FIXED 4.5	3,999	3,974.61	3,924.34
FED HM LN PC POOL C90824 FG 04/24 FIXED 4.5	2,976	3,014.27	2,957.04
FED HM LN PC POOL C91186 FG 06/28 FIXED 5	10,432	10,871.83	10,497.20
FED HM LN PC POOL C91382 FG 07/31 FIXED 4.5	357,554	377,503.76	355,185.74
FED HM LN PC POOL D73231 FG 07/26 FIXED 7.5	35,957	35,681.71	36,371.28
FED HM LN PC POOL D73232 FG 07/26 FIXED 8	9,164	9,144.80	9,157.41
FED HM LN PC POOL D97430 FG 10/27 FIXED 6	423	438.50	429.72
FED HM LN PC POOL G00992 FG 11/28 FIXED 7	570	579.73	580.38
FED HM LN PC POOL G01081 FG 11/29 FIXED 8	196	212.13	202.17
FED HM LN PC POOL G01085 FG 11/29 FIXED 7.5	350	359.67	350.47
FED HM LN PC POOL G01173 FG 01/31 FIXED 7.5	3,674	3,709.82	3,681.75
FED HM LN PC POOL G01175 FG 02/31 FIXED 7	2,764	2,836.36	2,817.88
FED HM LN PC POOL G01182 FG 02/31 FIXED 7	1,857	1,909.33	1,906.33
FED HM LN PC POOL G01227 FG 03/31 FIXED 7	2,003	2,061.14	2,032.48
FED HM LN PC POOL G01309 FG 08/31 FIXED 7	41	42.03	42.23
FED HM LN PC POOL G01311 FG 09/31 FIXED 7	1,011	1,051.53	1,045.15
FED HM LN PC POOL G01349 FG 12/31 FIXED 5	98	101.00	97.01
FED HM LN PC POOL G01374 FG 03/32 FIXED 7	790	822.71	818.65
FED HM LN PC POOL G01383 FG 10/31 FIXED 7.5	6,846	7,133.86	7,202.07
FED HM LN PC POOL G01449 FG 07/32 FIXED 7	2,333	2,426.91	2,425.40
FED HM LN PC POOL G01475 FG 08/32 FIXED 7.5	40,107	42,301.42	41,753.76
FED HM LN PC POOL G01479 FG 06/32 FIXED 7.5	662	682.73	680.68
FED HM LN PC POOL G01589 FG 09/33 FIXED 5	556	576.84	567.91
FED HM LN PC POOL G01649 FG 02/34 FIXED 5	6,006	6,456.65	6,140.23
FED HM LN PC POOL G01659 FG 12/33 FIXED 5	223	235.09	228.06
FED HM LN PC POOL G01737 FG 12/34 FIXED 5	7,713	7,493.09	7,885.09
FED HM LN PC POOL G01749 FG 01/35 FIXED 5.5	231,252	247,094.93	238,989.86
FED HM LN PC POOL G01838 FG 07/35 FIXED 5	146,600	156,597.65	149,877.46
FED HM LN PC POOL G01840 FG 07/35 FIXED 5	160,119	170,955.91	163,698.30
FED HM LN PC POOL G01864 FG 01/34 FIXED 5	1,297	1,394.66	1,326.46
FED HM LN PC POOL G01981 FG 12/35 FIXED 5	15,327	14,966.06	15,498.96
FED HM LN PC POOL G02540 FG 11/34 FIXED 5	4,927	5,206.10	5,036.88
FED HM LN PC POOL G03372 FG 04/35 FIXED 5	30,333	32,718.68	31,010.22
FED HM LN PC POOL G04731 FG 04/38 FIXED 5.5	30,648	32,620.24	31,814.36
FED HM LN PC POOL G04799 FG 05/34 FIXED 5	8,074	8,684.52	8,104.21
FED HM LN PC POOL G04898 FG 11/38 FIXED 6	907,250	981,873.94	941,582.21
FED HM LN PC POOL G05259 FG 01/37 FIXED 5.5	5,633	6,170.69	5,838.75
FED HM LN PC POOL G05421 FG 11/35 FIXED 5	397	428.50	392.42
FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5	107,380	115,039.86	111,468.28
FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5	48,030	53,223.84	49,752.62
FED HM LN PC POOL G06892 FG 01/42 FIXED 4	47,214	48,896.63	45,393.13
FED HM LN PC POOL G06956 FG 08/41 FIXED 4.5	50,991	54,116.87	50,605.65
FED HM LN PC POOL G07002 FG 12/41 FIXED 4.5	7,859	8,204.80	7,799.64
FED HM LN PC POOL G07074 FG 01/40 FIXED 5.5	1,431,003	1,564,303.88	1,485,467.56
FED HM LN PC POOL G07083 FG 07/42 FIXED 4	119,709	122,013.26	115,090.64
FED HM LN PC POOL G07155 FG 10/42 FIXED 4	28,316	29,065.25	27,211.13
FED HM LN PC POOL G07266 FG 12/42 FIXED 4	342,730	358,450.48	327,989.20
FED HM LN PC POOL G07335 FG 03/39 FIXED 7	42,930	49,490.99	46,113.31
FED HM LN PC POOL G07459 FG 08/43 FIXED 3.5	666,083	689,023.25	623,628.61
FED HM LN PC POOL G07479 FG 02/41 FIXED 4	101,630	108,205.88	97,482.72
FED HM LN PC POOL G07504 FG 07/41 FIXED 4.5	1,383,094	1,452,946.02	1,372,654.18
FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5	144,966	158,911.54	151,433.21

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G07515 FG 09/41 FIXED 4.5	713,345	758,964.11	707,960.46
FED HM LN PC POOL G07553 FG 06/41 FIXED 5.5	291,870	315,838.26	302,979.54
FED HM LN PC POOL G07596 FG 11/43 FIXED 4.5	1,538,471	1,636,143.38	1,526,851.17
FED HM LN PC POOL G07613 FG 04/39 FIXED 6	140,378	156,961.01	146,714.53
FED HM LN PC POOL G07786 FG 08/44 FIXED 4	280,776	297,527.09	272,152.72
FED HM LN PC POOL G07892 FG 08/44 FIXED 4.5	2,062,700	2,228,477.62	2,014,597.81
FED HM LN PC POOL G07924 FG 01/45 FIXED 3.5	299,754	307,732.15	279,969.65
FED HM LN PC POOL G08537 FG 07/43 FIXED 3	949,237	915,232.03	864,687.91
FED HM LN PC POOL G08540 FG 08/43 FIXED 3	429,741	414,837.33	391,462.98
FED HM LN PC POOL G08554 FG 10/43 FIXED 3.5	272,691	275,724.17	255,139.19
FED HM LN PC POOL G08568 FG 01/44 FIXED 4.5	34,586	37,234.63	34,023.05
FED HM LN PC POOL G08624 FG 01/45 FIXED 4	350,929	373,958.52	336,510.90
FED HM LN PC POOL G08671 FG 10/45 FIXED 3.5	267,164	266,359.77	248,617.06
FED HM LN PC POOL G08672 FG 10/45 FIXED 4	126,995	134,692.04	121,865.18
FED HM LN PC POOL G08676 FG 11/45 FIXED 3.5	125,840	121,597.30	117,183.19
FED HM LN PC POOL G08693 FG 03/46 FIXED 3.5	121,719	125,019.16	113,221.32
FED HM LN PC POOL G08701 FG 04/46 FIXED 3	830,402	850,855.99	743,247.46
FED HM LN PC POOL G08704 FG 04/46 FIXED 4.5	276,787	301,961.17	272,213.78
FED HM LN PC POOL G08710 FG 06/46 FIXED 3	438,862	462,597.86	393,984.51
FED HM LN PC POOL G08726 FG 10/46 FIXED 3	132,839	135,916.56	119,315.69
FED HM LN PC POOL G08741 FG 01/47 FIXED 3	792,213	836,138.78	708,865.48
FED HM LN PC POOL G08785 FG 10/47 FIXED 4	6,892	7,075.79	6,536.62
FED HM LN PC POOL G14047 FG 12/24 FIXED 5.5	667	675.33	664.65
FED HM LN PC POOL G31106 FG 09/31 FIXED 5	4,212	4,364.22	4,192.32
FED HM LN PC POOL G60018 FG 12/43 FIXED 4.5	127,275	137,597.55	126,338.04
FED HM LN PC POOL G60034 FG 02/45 FIXED 4.5	615,750	664,777.64	600,439.51
FED HM LN PC POOL G60069 FG 04/45 FIXED 3	184,899	183,812.15	166,802.26
FED HM LN PC POOL G60148 FG 07/45 FIXED 4.5	162,582	175,701.39	159,895.73
FED HM LN PC POOL G60174 FG 10/43 FIXED 4	259,603	272,425.26	249,592.96
FED HM LN PC POOL G60198 FG 09/44 FIXED 4.5	190,019	204,995.77	186,879.44
FED HM LN PC POOL G60238 FG 10/45 FIXED 3.5	52,574	54,320.38	48,995.14
FED HM LN PC POOL G60397 FG 12/45 FIXED 4	71,257	74,206.14	68,329.15
FED HM LN PC POOL G60480 FG 11/45 FIXED 4.5	383,157	407,671.05	376,900.61
FED HM LN PC POOL G60650 FG 04/46 FIXED 4	106,425	108,828.98	102,052.16
FED HM LN PC POOL G60751 FG 07/44 FIXED 4.5	1,584,563	1,707,092.75	1,572,603.53
FED HM LN PC POOL G60855 FG 12/45 FIXED 4.5	81,552	86,537.02	80,205.28
FED HM LN PC POOL G60920 FG 04/46 FIXED 4.5	1,680,563	1,806,679.56	1,652,805.93
FED HM LN PC POOL G60985 FG 05/47 FIXED 3	1,927,545	1,871,796.68	1,732,454.18
FED HM LN PC POOL G61464 FG 10/46 FIXED 4	430,119	438,329.63	407,931.06
FED HM LN PC POOL G61886 FG 11/48 FIXED 5	59,027	65,417.15	59,199.36
FED HM LN PC POOL G62022 FG 04/48 FIXED 3	64,063	64,826.67	57,062.54
FED HM LN PC POOL G67701 FG 10/46 FIXED 3	1,429,278	1,392,609.47	1,286,667.02
FED HM LN PC POOL G67713 FG 06/48 FIXED 4	2,719,491	2,972,739.22	2,599,350.79
FED HM LN PC POOL H01311 FG 09/37 FIXED 6.5	93,968	93,904.25	95,775.32
FED HM LN PC POOL H05096 FG 10/37 FIXED 6	91,297	96,214.60	92,250.78
FED HM LN PC POOL H09070 FG 09/37 FIXED 6.5	51,749	52,127.87	52,558.23
FED HM LN PC POOL H09197 FG 10/38 FIXED 6.5	98,029	103,051.47	100,717.01
FED HM LN PC POOL H09207 FG 08/38 FIXED 6.5	64,658	69,239.11	65,647.73
FED HM LN PC POOL J10877 FG 10/24 FIXED 4.5	1,913	1,932.56	1,911.48
FED HM LN PC POOL J11244 FG 11/24 FIXED 4.5	361	362.70	360.41
FED HM LN PC POOL J12438 FG 06/25 FIXED 4.5	16,699	17,012.99	16,679.52
FED HM LN PC POOL J30765 FG 02/30 FIXED 2.5	60,645	61,051.07	56,664.25

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL J31370 FG 04/30 FIXED 2.5	59,221	59,636.37	55,464.51
FED HM LN PC POOL J31902 FG 06/30 FIXED 3	168,107	172,128.09	161,013.45
FED HM LN PC POOL J32181 FG 07/30 FIXED 3	34,302	35,194.98	32,851.12
FED HM LN PC POOL J32204 FG 07/30 FIXED 2.5	48,480	48,786.77	45,404.86
FED HM LN PC POOL J32209 FG 07/30 FIXED 2.5	44,506	44,810.69	41,782.23
FED HM LN PC POOL J37706 FG 10/32 FIXED 3	214,618	226,105.71	204,450.37
FED HM LN PC POOL J37835 FG 11/32 FIXED 3	306,715	323,022.12	292,225.31
FED HM LN PC POOL J38060 FG 12/32 FIXED 3	229,696	242,259.61	218,843.86
FED HM LN PC POOL K91695 FG 04/34 FIXED 3.5	143,757	148,483.74	137,940.39
FED HM LN PC POOL P50019 FG 07/24 FIXED 7	1,865	1,882.03	1,865.05
FED HM LN PC POOL Q00093 FG 04/41 FIXED 4	112,210	112,849.49	107,880.84
FED HM LN PC POOL Q00285 FG 04/41 FIXED 4.5	13,565	14,112.27	13,462.20
FED HM LN PC POOL Q00804 FG 05/41 FIXED 4.5	57,584	62,148.20	56,983.84
FED HM LN PC POOL Q00876 FG 05/41 FIXED 4.5	124,501	131,382.05	123,560.28
FED HM LN PC POOL Q00959 FG 05/41 FIXED 4.5	67,748	73,054.51	67,236.58
FED HM LN PC POOL Q01249 FG 06/41 FIXED 4.5	8,717	9,263.28	8,651.28
FED HM LN PC POOL Q01348 FG 06/41 FIXED 4.5	184,886	191,620.78	183,489.77
FED HM LN PC POOL Q01443 FG 06/41 FIXED 4.5	68,764	72,347.99	68,046.64
FED HM LN PC POOL Q01536 FG 06/41 FIXED 5	2,677	2,850.37	2,710.89
FED HM LN PC POOL Q01798 FG 07/41 FIXED 4.5	56,606	58,900.95	56,178.69
FED HM LN PC POOL Q02727 FG 08/41 FIXED 4.5	30,654	32,206.45	30,422.12
FED HM LN PC POOL Q03841 FG 10/41 FIXED 4	36,518	38,199.01	35,227.04
FED HM LN PC POOL Q04022 FG 10/41 FIXED 4	29,416	30,808.50	28,376.05
FED HM LN PC POOL Q04461 FG 11/41 FIXED 4	72,423	74,224.93	69,628.25
FED HM LN PC POOL Q05325 FG 12/41 FIXED 4	131,519	136,453.36	126,443.44
FED HM LN PC POOL Q09813 FG 08/42 FIXED 3.5	483,107	481,774.54	452,730.31
FED HM LN PC POOL Q09896 FG 08/42 FIXED 3.5	229,203	231,673.52	214,791.59
FED HM LN PC POOL Q14866 FG 01/43 FIXED 3	221,733	216,530.82	201,985.72
FED HM LN PC POOL Q15442 FG 02/43 FIXED 3.5	56,340	57,849.72	52,831.15
FED HM LN PC POOL Q16084 FG 03/43 FIXED 3	495,986	477,794.32	451,810.20
FED HM LN PC POOL Q17095 FG 04/43 FIXED 3	84,053	85,944.68	76,567.77
FED HM LN PC POOL Q17453 FG 04/43 FIXED 3.5	421,658	434,159.30	394,825.70
FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5	717,828	762,929.15	672,222.81
FED HM LN PC POOL Q18305 FG 05/43 FIXED 3.5	59,979	60,798.15	56,136.84
FED HM LN PC POOL Q18306 FG 05/43 FIXED 3.5	341,950	342,068.33	320,118.07
FED HM LN PC POOL Q19475 FG 06/43 FIXED 3.5	265,162	275,088.78	248,178.60
FED HM LN PC POOL Q19476 FG 06/43 FIXED 3.5	298,207	297,137.43	279,200.47
FED HM LN PC POOL Q20146 FG 07/43 FIXED 3.5	146,247	147,756.48	137,136.90
FED HM LN PC POOL Q21579 FG 09/43 FIXED 4	55,280	58,445.98	53,581.91
FED HM LN PC POOL Q22941 FG 11/43 FIXED 4.5	26,743	28,774.75	26,195.27
FED HM LN PC POOL Q23689 FG 12/43 FIXED 4.5	132,908	142,519.72	130,712.24
FED HM LN PC POOL Q25643 FG 04/44 FIXED 4	63,594	68,072.92	61,345.71
FED HM LN PC POOL Q26218 FG 05/44 FIXED 3.5	27,017	27,676.65	25,334.43
FED HM LN PC POOL Q27319 FG 07/44 FIXED 3.5	24,965	25,577.10	23,410.48
FED HM LN PC POOL Q27375 FG 07/44 FIXED 4.5	44,230	47,930.15	43,412.11
FED HM LN PC POOL Q28604 FG 09/44 FIXED 3.5	51,117	52,602.62	47,933.02
FED HM LN PC POOL Q29187 FG 10/44 FIXED 4.5	13,877	15,026.21	13,620.19
FED HM LN PC POOL Q29916 FG 11/44 FIXED 4	74,337	77,907.62	71,282.55
FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5	134,445	147,688.20	132,124.00
FED HM LN PC POOL Q31285 FG 02/45 FIXED 3.5	974,090	1,018,802.74	907,777.58
FED HM LN PC POOL Q31338 FG 02/45 FIXED 4	30,340	32,398.69	29,666.30
FED HM LN PC POOL Q33869 FG 06/45 FIXED 4	461,801	489,797.43	437,971.75

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL Q34967 FG 07/45 FIXED 4	151,706	154,220.74	145,472.27
FED HM LN PC POOL Q35225 FG 08/45 FIXED 3.5	243,735	253,145.66	226,890.86
FED HM LN PC POOL Q35614 FG 08/45 FIXED 3.5	350,412	359,695.40	326,412.71
FED HM LN PC POOL Q36238 FG 09/45 FIXED 4	147,452	147,926.02	139,843.04
FED HM LN PC POOL Q36302 FG 09/45 FIXED 3.5	41,916	43,686.40	39,305.59
FED HM LN PC POOL Q36965 FG 10/45 FIXED 3.5	165,468	173,089.82	154,238.13
FED HM LN PC POOL Q37234 FG 11/45 FIXED 3.5	351,037	367,054.02	326,447.47
FED HM LN PC POOL Q38275 FG 07/45 FIXED 4	9,768	10,388.10	9,398.76
FED HM LN PC POOL Q38473 FG 01/46 FIXED 4	221,353	233,684.78	212,258.90
FED HM LN PC POOL Q39438 FG 03/46 FIXED 4	263,850	268,568.18	253,009.98
FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5	24,601	24,775.31	22,883.02
FED HM LN PC POOL Q43252 FG 09/46 FIXED 3	139,969	143,209.86	125,935.24
FED HM LN PC POOL Q45219 FG 01/45 FIXED 3.5	379,610	389,421.03	354,170.84
FED HM LN PC POOL Q45560 FG 01/47 FIXED 3	749,674	749,817.35	671,013.28
FED HM LN PC POOL Q45737 FG 01/47 FIXED 3	1,834,559	1,831,879.99	1,642,072.32
FED HM LN PC POOL Q45819 FG 01/47 FIXED 3	507,331	506,047.51	454,622.20
FED HM LN PC POOL Q45827 FG 01/47 FIXED 3	409,671	408,291.83	366,280.73
FED HM LN PC POOL Q46283 FG 02/47 FIXED 4	66,909	67,773.38	64,008.13
FED HM LN PC POOL Q46539 FG 03/47 FIXED 4.5	8,629	9,092.82	8,402.79
FED HM LN PC POOL Q56988 FG 07/48 FIXED 4.5	33,392	34,618.54	32,607.60
FED HM LN PC POOL Q57853 FG 08/48 FIXED 4.5	3,950,685	4,136,542.76	3,901,137.17
FED HM LN PC POOL QA1023 FR 07/49 FIXED 3.5	159,330	157,597.33	148,110.08
FED HM LN PC POOL QA1734 FR 08/49 FIXED 3	1,067,146	1,115,986.50	945,241.36
FED HM LN PC POOL QA2142 FR 08/49 FIXED 3.5	1,015,795	1,073,612.64	934,449.73
FED HM LN PC POOL QA2518 FR 09/49 FIXED 3	524,173	547,984.15	464,083.79
FED HM LN PC POOL QA5549 FR 12/49 FIXED 3	492,099	515,371.74	434,687.72
FED HM LN PC POOL QA7249 FR 02/50 FIXED 3	184,118	191,343.96	162,559.23
FED HM LN PC POOL QA8311 FR 03/50 FIXED 3	476,210	501,062.64	426,381.03
FED HM LN PC POOL QB0542 FR 06/50 FIXED 2.5	342,940	314,822.53	294,880.91
FED HM LN PC POOL QB1146 FR 07/50 FIXED 3	232,438	244,601.55	205,703.12
FED HM LN PC POOL QB1193 FR 07/50 FIXED 2.5	410,645	388,144.53	352,024.28
FED HM LN PC POOL QB2682 FR 08/50 FIXED 2.5	688,589	723,464.34	586,182.78
FED HM LN PC POOL QB3855 FR 09/50 FIXED 2.5	687,353	719,362.77	584,844.63
FED HM LN PC POOL QB4785 FR 10/50 FIXED 2.5	1,641,650	1,711,114.99	1,396,823.53
FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5	241,279	258,542.20	207,831.91
FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5	156,638	167,334.42	134,571.59
FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5	65,710	69,620.34	55,825.35
FED HM LN PC POOL QB9087 FR 02/51 FIXED 2	631,463	652,031.69	521,195.69
FED HM LN PC POOL QB9290 FR 03/51 FIXED 2	344,885	345,235.71	284,021.40
FED HM LN PC POOL QB9401 FR 03/51 FIXED 2	1,180,346	1,193,518.53	969,836.93
FED HM LN PC POOL QC0160 FR 03/51 FIXED 2	150,734	151,579.92	124,364.56
FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5	159,471	164,795.35	137,899.36
FED HM LN PC POOL QC0885 FR 04/51 FIXED 2	86,350	86,463.75	71,591.93
FED HM LN PC POOL QC0945 FR 04/51 FIXED 2.5	1,890,974	1,956,613.23	1,605,950.99
FED HM LN PC POOL QC1164 FR 04/51 FIXED 2	78,792	79,135.94	65,105.64
FED HM LN PC POOL QC1333 FR 05/51 FIXED 2	213,067	193,378.87	173,932.47
FED HM LN PC POOL QC2565 FR 06/51 FIXED 2	1,152,484	1,161,858.99	940,405.30
FED HM LN PC POOL QC3242 FR 06/51 FIXED 3	256,868	245,240.36	227,860.11
FED HM LN PC POOL QC3907 FR 07/51 FIXED 2.5	1,451,459	1,502,129.28	1,232,291.82
FED HM LN PC POOL QC4235 FR 07/51 FIXED 2.5	828,313	863,744.00	703,083.21
FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5	631,652	635,040.99	542,382.13
FED HM LN PC POOL QC5978 FR 08/51 FIXED 2.5	1,425,303	1,396,366.41	1,210,171.12

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL QC6209 FR 08/51 FIXED 2.5	904,133	939,119.06	767,589.37
FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5	261,712	273,060.77	225,030.26
FED HM LN PC POOL QC7086 FR 09/51 FIXED 2.5	1,082,046	912,182.59	918,664.65
FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5	457,321	422,839.96	391,846.83
FED HM LN PC POOL QC9154 FR 10/51 FIXED 3	189,080	188,783.16	167,538.76
FED HM LN PC POOL QD0199 FR 11/51 FIXED 2.5	5,607,346	5,643,540.48	4,807,521.00
FED HM LN PC POOL QD0254 FR 11/51 FIXED 2	189,826	189,703.38	155,518.44
FED HM LN PC POOL QD0350 FR 11/51 FIXED 2	377,917	378,705.25	307,966.50
FED HM LN PC POOL QD0652 FR 11/51 FIXED 2	284,375	284,969.08	231,738.47
FED HM LN PC POOL QD1954 FR 11/51 FIXED 3	94,720	89,876.84	83,281.86
FED HM LN PC POOL QD2129 FR 11/51 FIXED 2	3,483,608	2,896,799.87	2,838,663.16
FED HM LN PC POOL QD2260 FR 12/51 FIXED 3	91,323	86,653.47	80,296.05
FED HM LN PC POOL QD3960 FR 01/52 FIXED 2	560,417	453,375.74	458,319.78
FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5	88,639	88,800.74	75,897.64
FED HM LN PC POOL QD4867 FR 01/52 FIXED 3	94,841	97,657.06	83,855.46
FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5	376,394	377,884.50	321,918.04
FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5	94,965	95,746.45	81,220.54
FED HM LN PC POOL QD6216 FR 02/52 FIXED 3	98,102	93,085.21	86,328.68
FED HM LN PC POOL QD7593 FR 02/52 FIXED 3.5	88,566	92,364.30	81,743.40
FED HM LN PC POOL QD7594 FR 02/52 FIXED 2.5	1,543,756	1,536,391.00	1,316,118.47
FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5	283,487	270,409.68	242,454.16
FED HM LN PC POOL QE1075 FR 04/52 FIXED 3	195,689	185,462.36	171,720.08
FED HM LN PC POOL QE4039 FR 06/52 FIXED 4	1,921,524	1,791,883.20	1,803,062.20
FED HM LN PC POOL QE5195 FR 06/52 FIXED 4	1,270,198	1,190,111.31	1,191,811.29
FED HM LN PC POOL QE5474 FR 07/52 FIXED 4	881,255	870,750.02	826,842.70
FED HM LN PC POOL QE5848 FR 07/52 FIXED 5	47,472	49,882.03	47,600.06
FED HM LN PC POOL QE5854 FR 07/52 FIXED 5	48,039	50,161.77	48,008.29
FED HM LN PC POOL QE5886 FR 07/52 FIXED 5	72,795	76,490.50	73,130.50
FED HM LN PC POOL QE5890 FR 07/52 FIXED 5	50,244	52,464.71	50,289.86
FED HM LN PC POOL QE6058 FR 07/52 FIXED 4.5	2,328,030	2,318,722.73	2,240,859.03
FED HM LN PC POOL QE6418 FR 07/52 FIXED 4	297,892	293,145.07	280,001.18
FED HM LN PC POOL QE6925 FR 08/52 FIXED 4.5	738,537	706,954.58	710,882.06
FED HM LN PC POOL QE7247 FR 08/52 FIXED 5	60,149	62,807.34	60,018.07
FED HM LN PC POOL QE7265 FR 08/52 FIXED 5	28,461	29,905.82	28,526.71
FED HM LN PC POOL QE7474 FR 08/52 FIXED 5	30,597	31,949.23	30,483.17
FED HM LN PC POOL QE9381 FR 09/52 FIXED 4	2,320,182	2,081,264.36	2,176,435.01
FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5	79,000	82,267.21	69,478.11
FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5	97,173	90,682.61	80,731.89
FED HM LN PC POOL RA1411 FR 09/49 FIXED 3	620,005	665,090.05	554,886.06
FED HM LN PC POOL RA3053 FR 07/50 FIXED 2	3,881,060	3,983,361.32	3,188,915.15
FED HM LN PC POOL RA3217 FR 08/50 FIXED 1.5	296,150	249,478.99	228,803.50
FED HM LN PC POOL RA3484 FR 09/50 FIXED 3	406,594	419,710.12	357,728.12
FED HM LN PC POOL RA3851 FR 10/50 FIXED 3	312,733	264,545.27	277,498.12
FED HM LN PC POOL RA3882 FR 11/50 FIXED 2	494,618	496,179.86	407,327.90
FED HM LN PC POOL RA4119 FR 12/50 FIXED 2	9,187,538	9,541,631.53	7,566,072.58
FED HM LN PC POOL RA4335 FR 01/51 FIXED 2	218,769	194,804.07	179,754.32
FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5	69,357	63,615.71	59,428.79
FED HM LN PC POOL RA4527 FR 02/51 FIXED 2.5	678,001	688,199.96	578,080.56
FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5	7,806,806	7,073,690.44	6,629,734.77
FED HM LN PC POOL RA5731 FR 08/51 FIXED 2	1,078,152	951,558.36	879,208.61
FED HM LN PC POOL RA5801 FR 09/51 FIXED 2.5	2,697,910	2,817,584.44	2,298,628.65
FED HM LN PC POOL RA5853 FR 09/51 FIXED 2.5	3,605,870	3,777,263.00	3,076,693.09

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL RA5855 FR 09/51 FIXED 2.5	1,605,816	1,665,914.82	1,363,265.99
FED HM LN PC POOL RA5921 FR 09/51 FIXED 2.5	1,047,401	960,542.24	888,414.63
FED HM LN PC POOL RA6015 FR 10/51 FIXED 3	1,819,121	1,675,629.01	1,608,340.32
FED HM LN PC POOL RA6071 FR 10/51 FIXED 2	1,254,163	1,251,489.11	1,022,219.71
FED HM LN PC POOL RA6509 FR 12/51 FIXED 2	10,614,639	8,641,889.53	8,696,243.40
FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5	271,703	265,330.93	233,095.38
FED HM LN PC POOL RA6768 FR 02/52 FIXED 2	686,698	668,463.79	559,475.11
FED HM LN PC POOL RA7441 FR 06/52 FIXED 5	110,858	116,485.17	111,368.48
FED HM LN PC POOL RA7442 FR 05/52 FIXED 5	83,597	87,290.91	83,672.67
FED HM LN PC POOL RA7574 FR 06/52 FIXED 5	1,525,340	1,602,772.10	1,532,370.02
FED HM LN PC POOL RA7575 FR 06/52 FIXED 5	1,108,103	1,157,069.28	1,109,106.87
FED HM LN PC POOL RA7706 FR 07/52 FIXED 5	2,089,987	2,196,086.20	2,099,618.98
FED HM LN PC POOL RA7707 FR 07/52 FIXED 5	2,499,142	2,609,581.80	2,501,406.29
FED HM LN PC POOL RA8213 FR 11/52 FIXED 6	2,724,582	2,834,416.21	2,806,525.42
FED HM LN PC POOL RA8214 FR 11/52 FIXED 6	1,818,126	1,888,578.22	1,869,472.70
FED HM LN PC POOL RB5125 FR 09/41 FIXED 2	1,515,158	1,556,972.24	1,277,192.48
FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5	36,488	34,102.71	29,521.81
FED HM LN PC POOL RB5138 FR 12/41 FIXED 2	461,759	416,474.05	389,235.43
FED HM LN PC POOL RB5145 FR 02/42 FIXED 2	1,035,167	927,535.27	872,573.45
FED HM LN PC POOL RB5153 FR 04/42 FIXED 2	484,413	465,688.90	408,322.93
FED HM LN PC POOL SB8507 FR 02/36 FIXED 2	581,244	549,618.13	518,475.88
FED HM LN PC POOL SC0269 FR 01/42 FIXED 2	93,929	84,879.40	79,991.47
FED HM LN PC POOL SD0127 FR 12/48 FIXED 3	219,747	223,902.58	195,660.44
FED HM LN PC POOL SD0176 FR 12/49 FIXED 3.5	157,674	165,390.72	144,539.89
FED HM LN PC POOL SD0248 FR 01/49 FIXED 4.5	243,962	260,609.92	238,856.09
FED HM LN PC POOL SD0294 FR 03/50 FIXED 4.5	949,576	955,622.28	932,382.55
FED HM LN PC POOL SD0295 FR 02/49 FIXED 3	927,816	891,016.67	834,183.88
FED HM LN PC POOL SD0296 FR 03/50 FIXED 4	5,437,474	5,493,065.50	5,187,422.22
FED HM LN PC POOL SD0298 FR 11/48 FIXED 3	847,576	890,150.40	759,634.11
FED HM LN PC POOL SD0478 FR 01/45 FIXED 4	56,229	61,863.41	54,008.04
FED HM LN PC POOL SD0481 FR 09/44 FIXED 3.5	1,657,804	1,861,705.84	1,552,842.67
FED HM LN PC POOL SD0489 FR 04/48 FIXED 4	1,116,834	1,261,387.35	1,086,513.68
FED HM LN PC POOL SD0490 FR 01/45 FIXED 4	1,835,854	2,022,504.43	1,763,093.10
FED HM LN PC POOL SD0494 FR 06/49 FIXED 3.5	575,022	639,841.95	537,389.85
FED HM LN PC POOL SD0496 FR 02/47 FIXED 3	69,025	75,518.72	61,898.77
FED HM LN PC POOL SD0505 FR 06/48 FIXED 4	1,208,519	1,315,662.44	1,157,592.58
FED HM LN PC POOL SD0508 FR 01/48 FIXED 3.5	550,100	605,859.69	512,950.43
FED HM LN PC POOL SD0552 FR 03/51 FIXED 2	504,481	509,040.10	411,990.02
FED HM LN PC POOL SD0573 FR 04/51 FIXED 2	151,957	152,206.47	125,985.23
FED HM LN PC POOL SD0592 FR 09/50 FIXED 3	3,195,684	3,112,178.38	2,886,145.93
FED HM LN PC POOL SD0618 FR 02/51 FIXED 3	87,709	82,940.27	77,657.10
FED HM LN PC POOL SD0716 FR 07/51 FIXED 2	1,599,213	1,584,709.44	1,325,900.51
FED HM LN PC POOL SD0730 FR 09/51 FIXED 2	387,782	376,666.44	318,380.74
FED HM LN PC POOL SD0732 FR 09/51 FIXED 2	462,836	456,082.43	379,605.88
FED HM LN PC POOL SD0777 FR 11/51 FIXED 2.5	459,799	397,376.92	392,036.96
FED HM LN PC POOL SD0780 FR 12/51 FIXED 2.5	1,110,313	1,039,160.99	942,606.90
FED HM LN PC POOL SD0785 FR 12/51 FIXED 2	751,984	735,933.63	617,709.83
FED HM LN PC POOL SD0786 FR 12/51 FIXED 2	409,122	400,066.40	336,787.54
FED HM LN PC POOL SD0789 FR 12/51 FIXED 2	142,737	140,086.32	117,928.50
FED HM LN PC POOL SD0809 FR 01/52 FIXED 3	185,337	189,551.72	162,776.40
FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5	188,001	188,975.40	160,790.22
FED HM LN PC POOL SD0923 FR 01/52 FIXED 2.5	5,674,447	5,310,386.60	4,837,769.39

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL SD0952 FR 04/52 FIXED 3	97,112	91,872.81	86,061.36
FED HM LN PC POOL SD0999 FR 05/52 FIXED 3	6,573,464	6,295,936.53	5,798,261.33
FED HM LN PC POOL SD1031 FR 05/52 FIXED 3.5	29,130,730	28,158,643.80	26,592,727.25
FED HM LN PC POOL SD1049 FR 06/52 FIXED 3.5	673,663	637,927.16	614,052.18
FED HM LN PC POOL SD1053 FR 06/52 FIXED 3.5	622,314	592,584.16	571,214.49
FED HM LN PC POOL SD1060 FR 07/52 FIXED 4	776,637	769,120.89	728,996.42
FED HM LN PC POOL SD1132 FR 06/52 FIXED 4	97,949	95,530.00	92,280.41
FED HM LN PC POOL SD1152 FR 03/52 FIXED 2.5	19,158,649	17,819,949.27	16,408,006.53
FED HM LN PC POOL SD1218 FR 07/49 FIXED 4	193,578	193,048.97	184,792.89
FED HM LN PC POOL SD1336 FR 07/52 FIXED 4	9,760,323	9,727,610.17	9,218,678.65
FED HM LN PC POOL SD1382 FR 08/52 FIXED 4	1,992,851	1,988,024.53	1,869,368.94
FED HM LN PC POOL SD1384 FR 11/50 FIXED 2.5	123,786	108,336.66	106,349.25
FED HM LN PC POOL SD1485 FR 08/52 FIXED 4	9,814,397	9,791,367.13	9,282,798.91
FED HM LN PC POOL SD1546 FR 08/52 FIXED 3.5	7,205,231	6,374,709.70	6,576,110.39
FED HM LN PC POOL SD1576 FR 08/52 FIXED 5	2,212,531	2,233,761.73	2,181,933.56
FED HM LN PC POOL SD1581 FR 09/52 FIXED 2.5	5,642,404	4,812,029.51	4,777,465.22
FED HM LN PC POOL SD1709 FR 09/52 FIXED 5.5	1,984,200	1,958,521.42	1,994,118.84
FED HM LN PC POOL SD1719 FR 10/52 FIXED 5.5	2,020,058	1,990,452.64	2,032,378.21
FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5	990,339	843,523.01	844,313.56
FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5	488,638	417,725.49	419,199.03
FED HM LN PC POOL SD1883 FR 06/52 FIXED 4	1,289,633	1,209,528.93	1,210,527.60
FED HM LN PC POOL SD1913 FR 11/52 FIXED 5	1,048,663	1,037,726.69	1,034,161.19
FED HM LN PC POOL SD2038 FR 12/52 FIXED 6	1,315,966	1,360,379.85	1,350,909.21
FED HM LN PC POOL SD2056 FR 12/52 FIXED 6	2,000,000	2,073,437.50	2,057,776.36
FED HM LN PC POOL SD7509 FR 11/49 FIXED 3	198,358	188,801.57	176,869.44
FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5	523,245	486,703.89	451,170.00
FED HM LN PC POOL SD7530 FR 11/50 FIXED 2.5	15,690,539	16,641,432.78	13,423,573.03
FED HM LN PC POOL SD7531 FR 12/50 FIXED 3	5,370,842	5,794,698.71	4,782,905.43
FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5	2,296,923	2,129,250.54	1,989,602.97
FED HM LN PC POOL SD7536 FR 02/51 FIXED 2.5	3,999,530	4,154,877.94	3,434,787.62
FED HM LN PC POOL SD7539 FR 04/51 FIXED 2	1,693,345	1,508,567.27	1,397,667.55
FED HM LN PC POOL SD7540 FR 05/51 FIXED 2.5	1,923,891	1,758,643.50	1,650,362.35
FED HM LN PC POOL SD7544 FR 07/51 FIXED 3	1,039,061	990,504.33	925,343.51
FED HM LN PC POOL SD7553 FR 03/52 FIXED 3	9,215,296	8,731,591.37	8,183,925.29
FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5	525,667	480,714.49	449,585.04
FED HM LN PC POOL SD7555 FR 08/52 FIXED 3	6,491,594	6,208,902.48	5,770,948.95
FED HM LN PC POOL SD8002 FR 07/49 FIXED 4.5	68,697	73,679.34	67,173.03
FED HM LN PC POOL SD8003 FR 07/49 FIXED 4	167,585	172,500.35	159,412.02
FED HM LN PC POOL SD8010 FR 09/49 FIXED 3	0	-50,390.70	0.01
FED HM LN PC POOL SD8017 FR 10/49 FIXED 3.5	464,084	491,059.96	426,344.43
FED HM LN PC POOL SD8019 FR 10/49 FIXED 4.5	79,038	84,776.53	77,087.65
FED HM LN PC POOL SD8027 FR 11/49 FIXED 4.5	792,608	832,797.47	774,456.85
FED HM LN PC POOL SD8056 FR 04/50 FIXED 3	211,682	217,611.50	187,092.52
FED HM LN PC POOL SD8074 FR 07/50 FIXED 3	316,201	330,761.89	279,471.07
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5	1,435,313	1,514,186.76	1,315,534.73
FED HM LN PC POOL SD8082 FR 10/50 FIXED 1.5	741,702	624,807.09	573,027.82
FED HM LN PC POOL SD8084 FR 08/50 FIXED 3	713,929	744,058.15	629,123.70
FED HM LN PC POOL SD8099 FR 10/50 FIXED 2.5	490,251	512,872.97	418,154.20
FED HM LN PC POOL SD8100 FR 10/50 FIXED 3	718,762	749,427.09	632,525.68
FED HM LN PC POOL SD8121 FR 01/51 FIXED 2	80,876	67,764.63	66,117.75
FED HM LN PC POOL SD8128 FR 02/51 FIXED 2	1,839,031	1,882,905.89	1,503,367.99
FED HM LN PC POOL SD8129 FR 02/51 FIXED 2.5	1,375,495	1,430,775.93	1,171,130.98

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL SD8133 FR 03/51 FIXED 1.5	416,031	343,698.69	321,189.25
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2	2,439,538	2,137,724.16	1,992,696.97
FED HM LN PC POOL SD8135 FR 03/51 FIXED 2.5	1,212,782	1,259,126.44	1,032,811.47
FED HM LN PC POOL SD8146 FR 05/51 FIXED 2	1,472,358	1,212,629.24	1,201,923.51
FED HM LN PC POOL SD8147 FR 05/51 FIXED 2.5	1,978,541	2,042,346.98	1,680,214.44
FED HM LN PC POOL SD8155 FR 07/51 FIXED 2	425,947	430,646.81	347,493.65
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5	341,777	353,325.83	290,207.17
FED HM LN PC POOL SD8164 FR 07/51 FIXED 3.5	226,825	238,701.14	206,655.93
FED HM LN PC POOL SD8167 FR 09/51 FIXED 2.5	2,575,715	2,438,790.10	2,181,743.50
FED HM LN PC POOL SD8169 FR 09/51 FIXED 3.5	1,355,227	1,443,075.28	1,231,733.64
FED HM LN PC POOL SD8171 FR 10/51 FIXED 1.5	221,333	182,844.11	170,600.17
FED HM LN PC POOL SD8172 FR 10/51 FIXED 2	452,160	397,669.48	368,573.98
FED HM LN PC POOL SD8176 FR 11/51 FIXED 1.5	50,229	41,493.86	38,707.79
FED HM LN PC POOL SD8189 FR 01/52 FIXED 2.5	1,540,407	1,562,558.99	1,304,068.04
FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5	21,340,850	18,081,122.68	18,092,059.65
FED HM LN PC POOL SD8199 FR 03/52 FIXED 2	3,000,002	2,484,112.89	2,442,727.66
FED HM LN PC POOL SD8211 FR 05/52 FIXED 2	27,997,207	22,248,054.64	22,808,202.08
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5	134,635	119,053.86	122,452.43
FED HM LN PC POOL SD8231 FR 07/52 FIXED 4.5	675,581	681,505.24	650,336.78
FED HM LN PC POOL SD8233 FR 07/52 FIXED 5	1,511,058	1,534,958.84	1,490,160.81
FED HM LN PC POOL SD8243 FR 09/52 FIXED 3.5	217,041	199,986.03	197,243.32
FED HM LN PC POOL SD8258 FR 10/52 FIXED 5	1,566,232	1,579,560.81	1,544,571.84
FED HM LN PC POOL SD8268 FR 11/52 FIXED 5.5	813,222	800,036.57	815,639.37
FED HM LN PC POOL SI2009 FR 10/49 FIXED 3	406,794	429,358.44	360,096.77
FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5	79,231	84,616.16	77,839.30
FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5	620,325	663,046.20	614,177.62
FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5	463,522	495,521.50	458,941.34
FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5	131,347	140,137.56	129,038.99
FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5	1,077,100	1,124,347.54	1,006,118.98
FED HM LN PC POOL V60796 FG 05/30 FIXED 2.5	109,148	110,792.19	102,465.82
FED HM LN PC POOL V60886 FG 08/30 FIXED 2.5	118,395	119,584.36	111,146.06
FED HM LN PC POOL V60902 FG 08/30 FIXED 2.5	99,742	100,709.42	93,633.07
FED HM LN PC POOL V60903 FG 09/30 FIXED 2.5	94,680	95,662.25	88,875.59
FED HM LN PC POOL V60904 FG 09/30 FIXED 2.5	21,808	22,030.87	20,471.69
FED HM LN PC POOL V60908 FG 08/30 FIXED 3	30,961	31,793.97	29,654.19
FED HM LN PC POOL V60909 FG 08/30 FIXED 3	53,723	55,115.51	51,453.83
FED HM LN PC POOL V80355 FG 08/43 FIXED 3.5	273,875	276,171.54	256,812.86
FED HM LN PC POOL V80552 FG 02/41 FIXED 4	59,758	63,626.41	57,453.43
FED HM LN PC POOL V80553 FG 06/40 FIXED 4	20,318	21,519.99	19,534.16
FED HM LN PC POOL V81992 FG 10/45 FIXED 4	63,106	65,916.82	60,173.77
FED HM LN PC POOL V83115 FG 03/47 FIXED 4.5	1,127,127	1,206,104.36	1,108,148.47
FED HM LN PC POOL V83224 FG 07/47 FIXED 3.5	741,792	768,760.97	690,332.84
FED HM LN PC POOL WE6000 FR 09/39 FIXED 1.9	1,192,633	963,526.18	810,231.66
FED HM LN PC POOL Z40054 FG 07/42 FIXED 4	162,480	169,366.63	156,211.91
FED HM LN PC POOL ZA5250 FR 01/48 FIXED 4	450,764	485,389.22	431,455.09
FED HM LN PC POOL ZI8701 FR 04/39 FIXED 6	50,284	54,665.29	51,335.88
FED HM LN PC POOL ZM0037 FR 08/45 FIXED 3.5	24,557	25,582.36	22,817.96
FED HM LN PC POOL ZM1590 FR 08/46 FIXED 3	1,313,570	1,389,153.64	1,173,090.66
FED HM LN PC POOL ZM5821 FR 03/48 FIXED 3.5	1,071,475	1,137,413.91	992,603.20
FED HM LN PC POOL ZM7688 FR 08/48 FIXED 4	609,134	650,152.64	582,684.89
FED HM LN PC POOL ZN2025 FR 12/48 FIXED 4.5	487,819	527,620.21	477,090.77
FED HM LN PC POOL ZS3399 FR 11/41 FIXED 5	137,943	149,318.67	139,685.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL ZS3412 FR 12/38 FIXED 5.5	173,297	188,209.34	179,333.02
FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6	7,488	8,333.46	7,743.99
FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5	845,022	914,091.69	826,832.72
FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3	131,402	137,604.83	125,045.56
FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3	68,860	72,404.22	65,526.66
FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5	339,461	367,757.11	324,095.79
FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3	197,885	215,197.53	178,653.10
FED HM LN PC POOL ZT1481 FR 11/48 FIXED 4	472,416	504,805.06	450,458.04
FED REPUBLIC OF BRAZIL SR UNSECURED 01/23 2.625	300,000	299,951.87	300,000.00
FED REPUBLIC OF BRAZIL SR UNSECURED 01/25 4.25	1,585,000	1,576,995.51	1,555,440.03
FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625	1,314,000	1,396,676.79	1,258,151.40
FED REPUBLIC OF BRAZIL SR UNSECURED 01/34 8.25	778,000	1,063,270.20	872,974.62
FED REPUBLIC OF BRAZIL SR UNSECURED 01/37 7.125	280,000	370,683.01	291,251.27
FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625	2,440,000	2,384,233.28	2,063,444.71
FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5	1,774,000	1,908,615.86	1,313,917.16
FED REPUBLIC OF BRAZIL SR UNSECURED 01/50 4.75	400,000	415,211.59	279,776.32
FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625	420,000	409,234.84	332,303.27
FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6	410,000	449,398.49	423,375.29
FED REPUBLIC OF BRAZIL SR UNSECURED 05/29 4.5	600,000	565,469.79	555,932.77
FED REPUBLIC OF BRAZIL SR UNSECURED 06/25 2.875	1,327,000	1,315,086.08	1,252,609.38
FED REPUBLIC OF BRAZIL SR UNSECURED 06/30 3.875	4,730,000	4,786,881.69	4,104,859.18
FEDERAL FARM CREDIT BANK BONDS 01/30 2.98	7,425,000	7,289,412.99	6,943,693.97
FEDERAL FARM CREDIT BANK BONDS 01/39 3.39	6,870,000	6,472,268.26	5,786,683.78
FEDERAL FARM CREDIT BANK BONDS 02/39 3.5	9,510,000	9,512,908.19	8,190,704.14
FEDERAL FARM CREDIT BANK BONDS 03/32 2.38	9,000,000	8,886,735.00	7,717,620.24
FEDERAL FARM CREDIT BANK BONDS 03/34 2.85	3,430,000	3,421,488.19	2,998,289.22
FEDERAL FARM CREDIT BANK BONDS 03/37 3.08	2,860,000	2,868,410.52	2,388,692.28
FEDERAL FARM CREDIT BANK BONDS 03/39 2.75	5,050,000	4,902,389.37	3,871,163.35
FEDERAL FARM CREDIT BANK BONDS 03/46 3.48	10,000,000	10,068,981.83	7,794,966.70
FEDERAL FARM CREDIT BANK BONDS 04/31 3.45	4,110,000	4,113,898.58	3,891,136.46
FEDERAL FARM CREDIT BANK BONDS 04/32 2.9	4,140,000	4,117,396.62	3,708,253.06
FEDERAL FARM CREDIT BANK BONDS 04/40 3.49	5,700,000	5,832,501.26	4,729,545.93
FEDERAL FARM CREDIT BANK BONDS 05/32 3.3	2,050,000	2,040,826.84	1,893,891.50
FEDERAL FARM CREDIT BANK BONDS 05/36 3.04	8,770,000	8,076,714.85	7,240,515.07
FEDERAL FARM CREDIT BANK BONDS 08/36 1.84	15,000,000	14,999,385.13	10,578,526.65
FEDERAL FARM CREDIT BANK BONDS 08/37 3.86	6,990,000	6,997,244.25	6,287,874.84
FEDERAL FARM CREDIT BANK BONDS 09/32 3.5	845,000	822,180.09	783,645.09
FEDERAL FARM CREDIT BANK BONDS 09/32 3.875	410,000	389,456.49	390,219.91
FEDERAL FARM CREDIT BANK BONDS 09/37 1.94	30,000,000	29,990,515.14	21,046,734.30
FEDERAL FARM CREDIT BANK BONDS 10/35 3.25	5,595,000	5,550,638.97	4,901,510.44
FEDERAL FARM CREDIT BANK BONDS 12/35 3.77	4,200,000	4,202,033.70	3,811,114.40
FEDERAL FARM CREDIT BANK BONDS 12/38 3.7	2,370,000	2,434,441.64	2,086,984.67
FEDERAL HOME LOAN BANK BONDS 02/27 0.92	1,150,000	1,036,161.77	998,146.66
FEDERAL HOME LOAN BANK BONDS 03/26 VAR	2,480,000	2,480,000.00	2,240,356.63
FEDERAL HOME LOAN BANK BONDS 03/28 3	12,270,000	12,210,234.76	11,596,557.74
FEDERAL HOME LOAN BANK BONDS 05/31 1.6	3,460,000	2,985,817.81	2,767,720.33
FEDERAL HOME LOAN BANK BONDS 05/33 3.56	3,915,000	3,905,652.07	3,691,741.84
FEDERAL HOME LOAN BANK BONDS 06/30 3.5	8,740,000	8,824,936.68	8,376,336.99
FEDERAL HOME LOAN BANK BONDS 06/31 1.65	3,460,000	2,993,046.51	2,773,489.12
FEDERAL HOME LOAN BANK BONDS 09/26 3	5,380,000	5,382,907.52	5,142,551.17
FEDERAL HOME LOAN BANK BONDS 09/27 2.375	12,000,000	11,754,696.73	11,143,926.36
FEDERAL HOME LOAN BANK BONDS 09/27 2.625	6,000,000	5,942,768.79	5,612,166.90

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FEDERAL HOME LOAN BANK BONDS 11/35 3.315	21,850,000	21,851,346.10	19,169,443.09
FEDERAL HOME LOAN BANK BONDS 12/32 4.75	4,170,000	4,371,577.48	4,271,337.96
FEDEX CORP COMPANY GUAR 05/29 0.45	540,000	586,568.24	456,632.86
FEDEX CORP COMPANY GUAR 05/30 4.25	1,025,000	1,050,327.31	966,844.62
FEDEX CORP COMPANY GUAR 05/50 5.25	1,375,000	1,362,537.07	1,251,926.03
FEL ENERGY VI SARL SR SECURED 144A 12/40 5.75	1,755,505	1,810,896.86	1,502,220.64
FEL ENERGY VI SARL SR SECURED REGS 12/40 5.75	223,596	218,942.94	191,335.47
FERMACA ENTERPRISES S RL SR SECURED 144A 03/38 6.375	514,061	561,005.79	485,787.20
FERROVIAL NL BV COMPANY GUAR REGS 12/99 VAR	200,000	239,728.69	167,558.18
FERTITTA ENTERTAINMENT COMPANY GUAR 144A 01/30 6.75	1,225,000	1,179,615.35	988,085.00
FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625	465,000	433,673.89	393,499.28
FERTITTA ENTERTAINMENT, LLC 2022 TERM LOAN B	724,525	715,992.19	687,487.27
FHLMC MULTIFAMILY STRUCTURED P FHMS K 152 A2	570,000	539,862.17	538,409.06
FHLMC MULTIFAMILY STRUCTURED P FHMS K068 X1	7,964,005	1,602,109.19	133,008.43
FHLMC MULTIFAMILY STRUCTURED P FHMS K072 X1	5,994,618	1,032,078.89	92,021.58
FHLMC MULTIFAMILY STRUCTURED P FHMS K091 X1	2,710,312	66,380.57	78,748.91
FHLMC MULTIFAMILY STRUCTURED P FHMS K093 X1	1,984,068	83,662.44	94,560.69
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1	2,010,926	84,757.94	90,590.39
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 XAM	4,950,000	277,037.81	307,979.60
FHLMC MULTIFAMILY STRUCTURED P FHMS K095 XAM	800,000	48,122.36	53,528.88
FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1	12,364	577.35	578.16
FHLMC MULTIFAMILY STRUCTURED P FHMS K102 X1	7,785,122	344,047.94	346,201.27
FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1	73,398	4,505.35	4,444.82
FHLMC MULTIFAMILY STRUCTURED P FHMS K105 X1	4,885	408.48	405.03
FHLMC MULTIFAMILY STRUCTURED P FHMS K110 X1	15,538	1,459.96	1,417.74
FHLMC MULTIFAMILY STRUCTURED P FHMS K113 X1	11,265	903.98	883.74
FHLMC MULTIFAMILY STRUCTURED P FHMS K114 X1	5,230,268	343,182.08	336,951.64
FHLMC MULTIFAMILY STRUCTURED P FHMS K115 X1	7,123	548.03	543.19
FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1	4,497,379	370,762.00	362,155.95
FHLMC MULTIFAMILY STRUCTURED P FHMS K119 X1	6,196,505	346,480.02	334,971.93
FHLMC MULTIFAMILY STRUCTURED P FHMS K120 X1	5,997,208	372,576.85	359,469.03
FHLMC MULTIFAMILY STRUCTURED P FHMS K121 X1	7,577,042	451,778.25	446,769.67
FHLMC MULTIFAMILY STRUCTURED P FHMS K122 X1	19,013	1,014.37	988.18
FHLMC MULTIFAMILY STRUCTURED P FHMS K142 A2	500,000	465,365.51	421,218.15
FHLMC MULTIFAMILY STRUCTURED P FHMS K144 A2	830,000	760,486.06	701,219.44
FHLMC MULTIFAMILY STRUCTURED P FHMS K145 A2	1,850,000	1,697,569.51	1,579,239.37
FHLMC MULTIFAMILY STRUCTURED P FHMS K146 A2	530,000	464,330.55	465,787.64
FHLMC MULTIFAMILY STRUCTURED P FHMS K149 X1	10,995,557	252,684.84	255,516.95
FHLMC MULTIFAMILY STRUCTURED P FHMS K723 X1	9,102,692	5,230,027.57	31,935.88
FHLMC MULTIFAMILY STRUCTURED P FHMS KC02 A2	2,530,060	2,565,915.49	2,443,815.30
FHLMC MULTIFAMILY STRUCTURED P FHMS KF25 A	97,551	97,597.33	97,444.55
FHLMC MULTIFAMILY STRUCTURED P FHMS KL06 XFX	1,420,000	94,123.75	92,786.35
FHLMC MULTIFAMILY STRUCTURED P FHMS KW01 X1	597,234	13,161.22	13,142.56
FIFTH THIRD BANCORP JR SUBORDINA 12/49 VAR	930,000	927,772.76	883,500.00
FIFTH THIRD BANCORP SR UNSECURED 01/25 2.375	830,000	823,803.89	786,993.68
FIN DEPT GOVT SHARJAH SR UNSECURED 144A 07/50 4	500,000	504,585.84	327,630.00
FINASTRA USA, INC. TERM LOAN B	1,795,913	1,782,574.47	1,584,139.06
FIRST CITIZENS BANK/TRST SR UNSECURED 09/25 VAR	1,525,000	1,525,000.00	1,441,673.37
FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF10 A1	923,672	912,030.80	877,844.33
FIRST FRANKLIN MTG LOAN ASSET FFML 2006 FF15 A5	849,025	839,869.46	827,863.07
FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5	65,000	63,839.78	63,267.11
FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875	485,000	503,673.45	455,038.28

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FIRST STUDENT BIDCO INC TERM LOAN B	1,069,248	1,064,468.86	963,435.64
FIRST STUDENT BIDCO INC TERM LOAN C	397,672	395,823.90	358,317.99
FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	1,970,000	1,946,760.42	1,753,428.11
FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	445,000	457,307.82	390,692.53
FIRSTENERGY CORP SR UNSECURED 07/27 4.4	1,170,000	1,168,599.56	1,088,390.66
FIRSTENERGY CORP SR UNSECURED 07/47 5.35	144,000	173,779.06	128,561.55
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 01/25 4.35	101,000	102,878.92	98,418.16
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 04/49 4.55	305,000	324,753.57	246,790.27
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 07/44 5.45	152,000	176,227.80	141,394.34
FISERV INC SR UNSECURED 06/27 2.25	4,355,000	4,365,885.48	3,886,769.56
FISERV INC SR UNSECURED 07/49 4.4	900,000	1,139,030.89	730,164.18
FIVE CORNERS FUNDING TRS SR UNSECURED 144A 11/23 4.419	5,040,000	5,085,941.93	4,996,586.80
FLATIRON CLO LTD FLAT 2019 1A DR 144A	250,000	250,000.00	235,124.00
FLATIRON CLO LTD FLAT 2021 1A B 144A	875,000	842,504.96	838,930.75
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/30 2.55	1,000,000	998,172.34	805,512.52
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95	1,594,000	1,941,810.58	1,315,512.19
FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR	5,000,000	4,991,264.49	4,991,627.65
FLUID FLOW PRODUCTS INC SECOND LIEN TERM LOAN	653,910	652,619.45	611,405.85
FLY FUNDING II SARL 2019 TERM LOAN B	736,722	634,303.65	591,219.49
FLYNN RESTAURANT GROUP LP FIRST LIEN	982,294	980,147.14	933,994.55
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/30 5.875	85,000	85,000.00	79,179.84
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 04/31 4.375	200,000	200,000.00	166,336.70
FMG RESOURCES AUG 2006 COMPANY GUAR 144A 09/27 4.5	362,000	341,290.37	333,945.00
FMG RESOURCES AUG 2006 SR UNSECURED 144A 04/32 6.125	65,000	65,000.00	60,619.00
FNMA POOL 190307 FN 06/30 FIXED VAR	863	915.40	904.00
FNMA POOL 190317 FN 08/31 FIXED VAR	1,297	1,363.35	1,371.76
FNMA POOL 250508 FN 01/26 FIXED 6	680	676.63	690.70
FNMA POOL 251237 FN 10/27 FIXED 8	3,179	3,256.45	3,241.71
FNMA POOL 251971 FN 09/28 FIXED 7.5	5,408	5,434.50	5,504.05
FNMA POOL 252568 FN 06/29 FIXED 7.5	760	779.30	776.77
FNMA POOL 252925 FN 12/29 FIXED 7.5	2,156	2,238.99	2,257.17
FNMA POOL 253113 FN 03/30 FIXED 7.5	11,914	12,316.33	12,387.40
FNMA POOL 253184 FN 04/30 FIXED 8	1,588	1,648.73	1,679.70
FNMA POOL 253356 FN 07/30 FIXED 8	988	1,034.21	1,044.24
FNMA POOL 253553 FN 10/30 FIXED 8	14,683	14,723.86	14,794.32
FNMA POOL 253607 FN 11/30 FIXED 7.5	1,183	1,187.36	1,180.70
FNMA POOL 253643 FN 02/31 FIXED 7.5	768	804.07	802.36
FNMA POOL 253644 FN 02/31 FIXED 8	1,514	1,597.83	1,603.14
FNMA POOL 253813 FN 05/31 FIXED 8	958	987.64	980.71
FNMA POOL 253891 FN 07/31 FIXED 7.5	1,263	1,319.49	1,300.77
FNMA POOL 253974 FN 08/31 FIXED 7	8,018	8,215.37	8,178.17
FNMA POOL 254335 FN 05/32 FIXED 7.5	10,728	11,163.19	10,927.37
FNMA POOL 254360 FN 05/32 FIXED 7	7,680	7,772.17	7,723.22
FNMA POOL 254383 FN 06/32 FIXED 7.5	4,261	4,446.58	4,498.10
FNMA POOL 254416 FN 07/32 FIXED 7.5	668	687.70	689.72
FNMA POOL 254446 FN 08/32 FIXED 7.5	4,348	4,509.43	4,504.05
FNMA POOL 254548 FN 12/32 FIXED 5.5	45,693	45,429.09	46,912.04
FNMA POOL 254793 FN 07/33 FIXED 5	36,605	38,806.47	36,916.55
FNMA POOL 254986 FN 11/23 FIXED 5.5	3,437	3,499.55	3,446.38
FNMA POOL 255217 FN 04/24 FIXED 4.5	554	560.14	544.56
FNMA POOL 255269 FN 07/34 FIXED 5.5	7,837	7,786.68	8,087.49
FNMA POOL 256715 FN 05/27 FIXED 6	8,338	8,335.74	8,464.10

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 256851 FN 08/37 FIXED 7	170,809	177,697.57	180,784.44
FNMA POOL 310048 FN 02/38 FIXED VAR	123,226	133,299.90	129,910.01
FNMA POOL 323868 FN 08/29 FIXED VAR	850	853.74	863.09
FNMA POOL 357822 FN 05/35 FIXED 5.5	29,366	28,683.77	30,378.54
FNMA POOL 418497 FN 03/28 FIXED 6	877	873.28	890.36
FNMA POOL 519876 FN 02/30 FIXED 7.5	344	352.77	344.89
FNMA POOL 526353 FN 03/30 FIXED 7.5	177	191.44	178.18
FNMA POOL 527044 FN 02/30 FIXED 7.5	490	529.36	490.29
FNMA POOL 527750 FN 01/30 FIXED 7.5	131	134.37	130.60
FNMA POOL 532907 FN 04/30 FIXED 7.5	2,603	2,678.66	2,604.03
FNMA POOL 535023 FN 12/29 FIXED VAR	878	902.82	900.67
FNMA POOL 535039 FN 12/29 FIXED VAR	908	956.76	939.72
FNMA POOL 535095 FN 01/30 FIXED VAR	5,988	6,254.26	6,261.94
FNMA POOL 535425 FN 08/30 FIXED VAR	11	12.36	11.43
FNMA POOL 535440 FN 08/30 FIXED VAR	1,376	1,459.78	1,468.26
FNMA POOL 535481 FN 09/30 FIXED VAR	256	276.82	263.26
FNMA POOL 535488 FN 09/30 FIXED VAR	2,164	2,310.28	2,229.81
FNMA POOL 535533 FN 10/30 FIXED VAR	4,934	5,188.77	5,165.85
FNMA POOL 535597 FN 10/30 FIXED VAR	752	773.98	777.90
FNMA POOL 535608 FN 04/30 FIXED VAR	6,977	7,454.99	7,129.18
FNMA POOL 535667 FN 01/31 FIXED VAR	417	429.72	428.81
FNMA POOL 535714 FN 01/31 FIXED VAR	1,119	1,164.71	1,148.89
FNMA POOL 535751 FN 12/30 FIXED VAR	112	120.75	114.54
FNMA POOL 535903 FN 03/31 FIXED VAR	2,475	2,588.52	2,540.07
FNMA POOL 535996 FN 06/31 FIXED VAR	481	495.03	499.06
FNMA POOL 536142 FN 04/30 FIXED 7.5	6,940	7,152.51	6,936.75
FNMA POOL 536495 FN 04/30 FIXED 8.5	9,078	9,438.03	9,049.59
FNMA POOL 536597 FN 04/30 FIXED 7.5	4,172	4,293.14	4,165.06
FNMA POOL 536909 FN 04/30 FIXED 7.5	70	75.54	70.23
FNMA POOL 538886 FN 07/30 FIXED 7.5	304	312.16	307.70
FNMA POOL 543845 FN 07/30 FIXED 8	1,032	1,072.17	1,062.72
FNMA POOL 544046 FN 08/30 FIXED 8.5	11,980	12,475.97	11,950.23
FNMA POOL 544397 FN 08/30 FIXED 8.5	5,710	5,938.08	5,706.56
FNMA POOL 545138 FN 08/31 FIXED VAR	1,412	1,470.85	1,439.94
FNMA POOL 545240 FN 09/31 FIXED VAR	464	478.60	481.93
FNMA POOL 545481 FN 11/31 FIXED VAR	29,752	31,193.10	30,619.67
FNMA POOL 545562 FN 03/32 FIXED VAR	2,241	2,353.66	2,302.89
FNMA POOL 545604 FN 09/31 FIXED VAR	886	915.11	915.41
FNMA POOL 545609 FN 03/32 FIXED VAR	1,988	2,086.74	2,060.34
FNMA POOL 545612 FN 04/32 FIXED VAR	465	481.54	491.12
FNMA POOL 545613 FN 03/32 FIXED VAR	19,424	20,421.93	19,956.87
FNMA POOL 546261 FN 07/30 FIXED 7.5	640	657.72	640.37
FNMA POOL 548965 FN 07/30 FIXED 8.5	178	196.01	178.41
FNMA POOL 551217 FN 09/30 FIXED 8	296	320.53	295.24
FNMA POOL 554471 FN 10/30 FIXED 7.5	2,173	2,270.60	2,175.66
FNMA POOL 555531 FN 06/33 FIXED VAR	314,002	326,577.71	323,180.94
FNMA POOL 555743 FN 09/33 FIXED VAR	45,020	47,752.11	45,973.96
FNMA POOL 556519 FN 10/30 FIXED 8	16	16.76	15.47
FNMA POOL 561775 FN 01/31 FIXED 8	2,187	2,269.89	2,239.90
FNMA POOL 561790 FN 11/30 FIXED 7.5	1,042	1,074.40	1,050.05
FNMA POOL 562653 FN 01/31 FIXED 7.5	78	83.65	77.36
FNMA POOL 562827 FN 03/31 FIXED 7.5	18,392	18,455.83	18,381.85

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 568335 FN 01/31 FIXED 7.5	10,059	10,400.58	10,095.51
FNMA POOL 568516 FN 01/31 FIXED 8.5	16,365	17,045.89	16,365.46
FNMA POOL 568551 FN 02/31 FIXED 7.5	170	182.83	169.76
FNMA POOL 568656 FN 03/31 FIXED 7.5	1,634	1,686.53	1,630.59
FNMA POOL 570320 FN 02/31 FIXED 7.5	285	306.96	286.30
FNMA POOL 570543 FN 01/31 FIXED 8.5	132,631	138,490.75	136,123.75
FNMA POOL 571054 FN 02/31 FIXED 7.5	1,838	1,896.08	1,834.24
FNMA POOL 582122 FN 06/31 FIXED 7.5	3,194	3,296.93	3,186.55
FNMA POOL 583354 FN 05/31 FIXED 7.5	190	204.86	189.74
FNMA POOL 600187 FN 07/31 FIXED 7	36,102	36,968.81	36,604.89
FNMA POOL 600950 FN 08/31 FIXED 8	12,315	12,754.78	12,429.04
FNMA POOL 602073 FN 09/31 FIXED 7.5	9,888	10,229.04	9,917.30
FNMA POOL 609492 FN 10/31 FIXED 7.5	5,291	5,471.94	5,360.90
FNMA POOL 628075 FN 02/32 FIXED 7.5	48,204	50,561.55	48,088.97
FNMA POOL 635926 FN 03/32 FIXED 7.5	1,444	1,491.58	1,440.62
FNMA POOL 636878 FN 04/32 FIXED 7.5	10,468	10,815.48	10,492.24
FNMA POOL 650136 FN 07/32 FIXED 7.5	2,318	2,397.99	2,324.71
FNMA POOL 660126 FN 09/32 FIXED 7.5	16,193	16,772.07	16,415.74
FNMA POOL 725206 FN 02/34 FIXED VAR	158,485	158,620.79	162,407.19
FNMA POOL 725594 FN 07/34 FIXED VAR	38,042	38,251.68	39,251.81
FNMA POOL 725692 FN 10/33 FLOATING VAR	188,611	186,466.23	191,605.96
FNMA POOL 725946 FN 11/34 FIXED VAR	75,953	75,443.87	78,369.06
FNMA POOL 735989 FN 02/35 FIXED VAR	181,252	180,990.20	186,643.84
FNMA POOL 745339 FN 03/36 FIXED VAR	49,252	50,190.85	50,971.10
FNMA POOL 745341 FN 09/35 FIXED VAR	102,592	108,337.69	107,067.19
FNMA POOL 745603 FN 05/35 FLOATING VAR	334,052	329,864.77	335,893.33
FNMA POOL 745959 FN 11/36 FIXED VAR	216,077	213,359.42	224,065.89
FNMA POOL 769523 FN 02/34 FLOATING VAR	22,874	22,736.46	22,399.00
FNMA POOL 775695 FN 05/34 FIXED 5.5	16,491	16,574.26	17,036.03
FNMA POOL 783629 FN 07/35 FLOATING VAR	28,800	28,634.23	28,480.15
FNMA POOL 795297 FN 07/44 FLOATING VAR	27,354	27,144.60	25,985.70
FNMA POOL 795548 FN 10/34 FLOATING VAR	5,076	5,133.63	5,014.77
FNMA POOL 806506 FN 10/44 FLOATING VAR	1,691	1,678.61	1,607.85
FNMA POOL 806642 FN 12/34 FLOATING VAR	6,372	6,373.72	6,227.71
FNMA POOL 814579 FN 04/35 FIXED 5.5	27,997	27,643.94	28,072.17
FNMA POOL 825405 FN 08/35 FLOATING VAR	89,336	89,345.89	88,274.00
FNMA POOL 826146 FN 07/35 FLOATING VAR	73,947	75,462.94	72,431.67
FNMA POOL 831232 FN 01/36 FIXED 5.5	72,740	79,517.75	75,335.68
FNMA POOL 831834 FN 09/36 FIXED 6	58,923	63,529.98	61,514.20
FNMA POOL 843997 FN 11/35 FLOATING VAR	26,709	27,235.68	26,070.14
FNMA POOL 849299 FN 01/36 FIXED 5.5	218,297	238,999.33	226,036.61
FNMA POOL 886574 FN 08/36 FLOATING VAR	59,974	75,072.17	60,591.77
FNMA POOL 888275 FN 01/35 FIXED VAR	3,467	3,440.18	3,577.85
FNMA POOL 888509 FN 06/33 FLOATING VAR	8,811	8,793.78	8,800.28
FNMA POOL 888560 FN 11/35 FIXED VAR	2,593	2,888.09	2,681.94
FNMA POOL 888635 FN 09/36 FIXED VAR	48,889	47,856.29	50,408.88
FNMA POOL 888832 FN 11/37 FIXED VAR	391,214	433,433.94	415,716.32
FNMA POOL 889117 FN 10/35 FIXED VAR	126,917	135,176.04	129,606.60
FNMA POOL 889466 FN 05/38 FIXED VAR	48,921	53,894.17	50,994.37
FNMA POOL 889529 FN 03/38 FIXED VAR	30,564	33,638.84	31,908.57
FNMA POOL 889983 FN 10/38 FIXED VAR	31,043	33,909.78	32,408.61
FNMA POOL 890248 FN 08/37 FIXED VAR	4,789	5,348.36	4,952.68

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 890466 FN 12/39 FIXED VAR	398,032	437,233.16	415,542.03
FNMA POOL 890604 FN 10/44 FIXED VAR	2,363,129	2,576,436.19	2,321,437.11
FNMA POOL 890827 FN 12/37 FIXED VAR	83,532	90,289.20	79,850.79
FNMA POOL 890843 FN 09/47 FIXED VAR	1,338,730	1,316,795.83	1,199,090.54
FNMA POOL 909196 FN 06/38 FIXED 5	177,218	170,344.83	180,007.17
FNMA POOL 914854 FN 04/37 FLOATING VAR	9,213	9,435.12	9,125.49
FNMA POOL 920409 FN 06/36 FIXED 5	239,696	261,176.25	244,781.65
FNMA POOL 929587 FN 06/38 FIXED 5	35,512	33,862.16	35,960.66
FNMA POOL 953106 FN 05/38 FIXED 5	88,733	85,405.34	88,908.21
FNMA POOL 962589 FN 04/38 FIXED 5.5	54,040	59,306.21	56,038.93
FNMA POOL 973664 FN 03/38 FIXED 4.5	15,260	14,239.13	14,851.42
FNMA POOL 975109 FN 05/38 FIXED 5	125,889	120,082.87	128,128.80
FNMA POOL 977032 FN 05/38 FIXED 5	52,631	50,570.33	53,056.20
FNMA POOL 990906 FN 10/35 FIXED 5.5	430,349	430,765.55	445,282.80
FNMA POOL 995072 FN 08/38 FIXED VAR	70,800	76,610.73	73,419.69
FNMA POOL 995112 FN 07/36 FIXED VAR	742,109	807,855.96	766,638.83
FNMA POOL 995429 FN 09/23 FIXED VAR	113	113.16	112.58
FNMA POOL 995430 FN 09/23 FIXED VAR	194	194.54	193.45
FNMA POOL 995432 FN 10/23 FIXED VAR	120	120.21	119.52
FNMA POOL AA4221 FN 04/39 FIXED 4.5	5,922	5,964.19	5,764.26
FNMA POOL AA4666 FN 05/39 FIXED 4.5	4,508	4,538.73	4,462.42
FNMA POOL AA5357 FN 04/39 FIXED 4.5	110,290	111,046.21	109,205.55
FNMA POOL AA6923 FN 07/24 FIXED 4.5	1,771	1,789.39	1,767.92
FNMA POOL AB0133 FN 01/39 FIXED 5	189,248	201,688.92	193,268.05
FNMA POOL AB0687 FN 01/36 FIXED 4	143,179	151,473.52	137,516.71
FNMA POOL AB1226 FN 07/40 FIXED 4.5	35,184	37,873.06	34,878.57
FNMA POOL AB1343 FN 08/40 FIXED 4.5	18,923	20,596.46	18,759.17
FNMA POOL AB3193 FN 06/41 FIXED 4.5	56,183	59,048.08	55,695.83
FNMA POOL AB5179 FN 05/42 FIXED 3.5	364,743	361,916.82	341,437.97
FNMA POOL AB5192 FN 05/42 FIXED 4	187,443	193,459.79	180,035.38
FNMA POOL AB6929 FN 11/42 FIXED 3.5	442,593	442,163.95	414,194.75
FNMA POOL AB7965 FN 02/43 FIXED 3.5	337,842	334,893.17	316,019.60
FNMA POOL AB8144 FN 04/37 FIXED 5	133,284	143,554.43	136,318.84
FNMA POOL AB9177 FN 04/43 FIXED 3.5	157,135	159,404.70	146,967.84
FNMA POOL AB9352 FN 05/43 FIXED 3	50,098	48,084.42	45,582.12
FNMA POOL AB9462 FN 05/43 FIXED 3	197,339	198,209.54	179,553.70
FNMA POOL AB9564 FN 06/43 FIXED 3	22,169	22,268.84	20,171.25
FNMA POOL AB9597 FN 06/43 FIXED 4	42,019	43,283.03	40,308.04
FNMA POOL AB9662 FN 06/43 FIXED 3	209,374	210,326.30	190,504.31
FNMA POOL AB9863 FN 07/43 FIXED 3	269,194	274,504.28	243,488.73
FNMA POOL AB9864 FN 07/43 FIXED 3.5	234,871	239,332.95	219,673.84
FNMA POOL AB9965 FN 07/43 FIXED 4	41,863	43,059.36	40,158.32
FNMA POOL AC1487 FN 08/39 FIXED 4	2,144	2,261.06	2,059.19
FNMA POOL AC2861 FN 08/39 FIXED 4.5	9,181	9,228.99	9,089.10
FNMA POOL AD0130 FN 08/39 FIXED VAR	107,740	116,204.86	114,182.34
FNMA POOL AD0217 FN 08/37 FIXED VAR	1,189,475	1,244,305.79	1,230,379.40
FNMA POOL AD0494 FN 08/37 FIXED VAR	126,232	133,380.21	129,773.60
FNMA POOL AD0586 FN 12/39 FIXED VAR	139,072	140,095.84	137,705.47
FNMA POOL AD0636 FN 08/37 FIXED VAR	1,235,475	1,339,749.84	1,277,679.13
FNMA POOL AD0650 FN 09/39 FIXED VAR	83,244	89,651.72	86,189.76
FNMA POOL AD6391 FN 05/25 FIXED 4.5	35,536	36,104.44	35,435.83
FNMA POOL AD8036 FN 08/40 FIXED 4.5	228,326	244,926.48	226,346.88

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AD9136 FN 08/40 FIXED 4	116,373	122,232.42	111,759.86
FNMA POOL AE0028 FN 10/39 FIXED VAR	54,713	58,636.10	57,119.83
FNMA POOL AE0212 FN 12/27 FIXED VAR	17,753	18,510.72	17,800.31
FNMA POOL AE0378 FN 05/25 FIXED VAR	1	1.01	1.00
FNMA POOL AE0758 FN 02/39 FIXED VAR	179,066	203,505.13	188,517.56
FNMA POOL AE0823 FN 09/40 FIXED VAR	37,301	40,806.93	38,578.72
FNMA POOL AE0949 FN 02/41 FIXED VAR	63,708	65,861.31	60,356.75
FNMA POOL AE5463 FN 10/40 FIXED 4	252,798	263,641.87	242,777.72
FNMA POOL AH7010 FN 03/41 FIXED 4.5	60,571	63,413.12	60,045.98
FNMA POOL AH9100 FN 03/41 FIXED 4.5	7,012	7,317.58	6,951.36
FNMA POOL AI1630 FN 05/41 FIXED 4.5	23,691	25,595.00	23,485.63
FNMA POOL AI4283 FN 06/41 FIXED 4.5	136,093	142,147.80	134,912.35
FNMA POOL AI4815 FN 06/41 FIXED 4.5	39,571	41,494.16	39,114.69
FNMA POOL AI7234 FN 07/36 FIXED 4.5	32,008	33,745.40	31,115.13
FNMA POOL AI8448 FN 08/41 FIXED 4.5	45,222	49,150.78	44,829.96
FNMA POOL AJ3757 FN 11/26 FIXED 3	43,333	44,145.69	41,919.94
FNMA POOL AJ9303 FN 01/42 FIXED 4	212,758	223,854.55	204,318.31
FNMA POOL AK7506 FN 04/42 FIXED 4	263,311	278,381.47	252,814.27
FNMA POOL AL0013 FN 04/40 FIXED VAR	114,316	123,842.32	119,067.48
FNMA POOL AL1319 FN 10/41 FIXED VAR	94,468	99,597.37	93,649.24
FNMA POOL AL1469 FN 02/39 FIXED VAR	217,077	247,451.79	231,068.71
FNMA POOL AL1470 FN 04/37 FIXED VAR	85,543	91,355.29	90,125.02
FNMA POOL AL1472 FN 05/39 FIXED VAR	72,119	78,256.56	71,419.73
FNMA POOL AL1547 FN 11/41 FIXED VAR	166,930	175,503.66	165,482.21
FNMA POOL AL1704 FN 05/40 FIXED VAR	101,884	113,447.49	106,919.24
FNMA POOL AL1938 FN 12/26 FIXED VAR	65,508	67,419.74	63,933.32
FNMA POOL AL2482 FN 09/42 FIXED VAR	139,974	151,431.28	138,742.62
FNMA POOL AL2683 FN 09/26 FIXED VAR	84,722	87,278.96	82,685.40
FNMA POOL AL3000 FN 12/42 FIXED VAR	503,209	516,305.12	470,868.04
FNMA POOL AL3026 FN 12/42 FIXED VAR	32,967	33,626.71	30,853.43
FNMA POOL AL3223 FN 09/41 FIXED VAR	69,179	76,552.09	71,738.97
FNMA POOL AL3365 FN 05/41 FIXED VAR	185,356	201,170.98	193,548.86
FNMA POOL AL3598 FN 07/39 FIXED VAR	2,131,364	2,329,740.25	2,163,471.12
FNMA POOL AL4141 FN 04/40 FIXED VAR	164,894	180,379.06	171,881.31
FNMA POOL AL4142 FN 06/41 FIXED VAR	50,290	54,938.45	52,502.35
FNMA POOL AL4324 FN 05/40 FIXED VAR	843,735	927,962.72	890,190.37
FNMA POOL AL4707 FN 05/32 FIXED VAR	1,115,869	1,182,284.87	1,107,259.69
FNMA POOL AL4741 FN 01/44 FIXED VAR	185,214	200,408.42	181,756.84
FNMA POOL AL4998 FN 06/51 FIXED VAR	531,103	577,468.11	551,556.08
FNMA POOL AL5083 FN 02/29 FIXED VAR	270,053	282,230.07	263,562.03
FNMA POOL AL5097 FN 09/43 FIXED VAR	381,120	404,977.91	375,933.32
FNMA POOL AL5110 FN 03/44 FIXED VAR	29,882	32,249.23	29,354.93
FNMA POOL AL5231 FN 09/42 FIXED VAR	175,059	189,187.99	173,541.51
FNMA POOL AL5853 FN 05/44 FIXED VAR	195,539	214,796.92	200,352.91
FNMA POOL AL6004 FN 12/43 FIXED VAR	40,339	43,625.63	39,989.54
FNMA POOL AL6161 FN 12/29 FIXED VAR	645,573	671,216.90	623,940.01
FNMA POOL AL6307 FN 02/45 FIXED VAR	62,279	66,338.33	61,180.50
FNMA POOL AL6404 FN 01/45 FIXED VAR	150,592	165,201.57	147,934.51
FNMA POOL AL6583 FN 03/30 FIXED VAR	110,726	113,350.27	106,468.80
FNMA POOL AL6584 FN 04/30 FIXED VAR	89,986	92,068.87	86,084.36
FNMA POOL AL6619 FN 04/45 FIXED VAR	3,208,878	3,564,076.36	3,167,941.79
FNMA POOL AL6622 FN 01/43 FIXED VAR	3,640,131	3,934,185.10	3,608,569.20

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AL6761 FN 05/30 FIXED VAR	52,304	53,667.01	50,292.71
FNMA POOL AL7072 FN 05/45 FIXED VAR	386,769	429,360.30	381,835.03
FNMA POOL AL7139 FN 07/30 FIXED VAR	75,610	77,564.74	72,327.41
FNMA POOL AL7147 FN 02/45 FIXED VAR	242,315	263,535.41	237,906.73
FNMA POOL AL7225 FN 08/30 FIXED VAR	132,322	135,949.86	126,590.91
FNMA POOL AL7226 FN 08/30 FIXED VAR	43,359	44,794.00	41,476.82
FNMA POOL AL7227 FN 08/30 FIXED VAR	107,284	110,184.88	102,633.28
FNMA POOL AL7384 FN 09/45 FIXED VAR	1,273,043	1,390,312.45	1,250,802.72
FNMA POOL AL7531 FN 09/28 FIXED VAR	105,185	107,614.58	101,180.48
FNMA POOL AL7660 FN 11/45 FIXED VAR	208,555	229,690.65	206,255.21
FNMA POOL AL7661 FN 10/45 FIXED VAR	112,311	123,491.38	110,878.43
FNMA POOL AL7747 FN 11/45 FIXED VAR	28,766	31,232.86	28,258.31
FNMA POOL AL7899 FN 01/46 FLOATING VAR	900,364	922,922.48	923,186.63
FNMA POOL AL8014 FN 09/26 FIXED VAR	2,381	2,413.08	2,394.14
FNMA POOL AL8182 FN 02/46 FLOATING VAR	958,292	988,128.53	984,795.96
FNMA POOL AL8556 FN 08/44 FIXED VAR	1,451,187	1,562,289.49	1,438,606.05
FNMA POOL AL8815 FN 05/45 FLOATING VAR	1,214,279	1,261,041.70	1,219,238.86
FNMA POOL AL8964 FN 06/45 FIXED VAR	369,611	391,875.58	363,090.99
FNMA POOL AL9011 FN 09/46 FLOATING VAR	483,371	495,322.19	487,175.15
FNMA POOL AL9111 FN 08/46 FIXED VAR	561,893	598,538.99	551,981.99
FNMA POOL AL9128 FN 02/46 FIXED VAR	1,498,404	1,638,012.75	1,480,310.34
FNMA POOL AL9254 FN 10/46 FIXED VAR	91,529	95,435.03	89,914.06
FNMA POOL AL9407 FN 09/42 FIXED VAR	735,395	802,405.39	721,750.74
FNMA POOL AL9578 FN 06/45 FIXED VAR	613,900	644,061.46	588,784.28
FNMA POOL AL9631 FN 12/46 FIXED VAR	729,717	728,735.54	654,054.95
FNMA POOL AL9749 FN 05/45 FIXED VAR	1,897,394	2,035,189.18	1,863,925.32
FNMA POOL AL9781 FN 02/46 FIXED VAR	2,401,635	2,580,293.26	2,372,532.38
FNMA POOL AM8674 FN 04/25 FIXED 2.81	260,000	258,322.18	248,836.32
FNMA POOL AM8700 FN 06/30 FIXED 2.93	19,046	19,600.88	17,253.62
FNMA POOL AN8048 FN 01/28 FIXED 3.08	340,000	335,844.13	317,952.52
FNMA POOL AO0186 FN 04/42 FIXED 4.5	67,489	71,887.05	66,500.26
FNMA POOL AO1214 FN 04/42 FIXED 3.5	333,260	343,387.24	311,950.99
FNMA POOL AO2114 FN 05/42 FIXED 4	50,551	53,718.81	48,546.56
FNMA POOL AO2310 FN 12/42 FIXED 3	32,315	31,418.50	29,404.89
FNMA POOL AO2961 FN 05/42 FIXED 4	156,797	166,929.25	150,576.27
FNMA POOL AO4144 FN 06/42 FIXED 4	61,279	64,037.61	58,847.50
FNMA POOL AO4170 FN 06/42 FIXED 4	27,782	29,989.66	26,700.42
FNMA POOL AO6086 FN 06/42 FIXED 4	42,383	45,898.64	40,666.64
FNMA POOL AO6807 FN 06/42 FIXED 4	290,343	303,263.88	280,412.01
FNMA POOL AO6908 FN 06/42 FIXED 4	19,500	21,255.37	18,766.79
FNMA POOL AO7501 FN 06/42 FIXED 4	22,267	24,334.42	21,353.31
FNMA POOL AO9859 FN 07/42 FIXED 4	8,864	9,694.19	8,541.82
FNMA POOL AP2088 FN 08/42 FIXED 4	197,920	203,017.28	190,070.47
FNMA POOL AP3145 FN 12/42 FIXED 3	14,504	14,128.92	13,196.87
FNMA POOL AP4532 FN 09/42 FIXED 4	23,769	25,702.66	22,843.12
FNMA POOL AP4781 FN 09/42 FIXED 3	223,961	233,294.98	203,783.95
FNMA POOL AP8670 FN 01/43 FIXED 3	12,619	12,269.01	11,481.39
FNMA POOL AP9229 FN 10/42 FIXED 4	16,922	18,572.85	16,259.35
FNMA POOL AQ0100 FN 10/42 FIXED 4	16,496	17,859.49	15,896.67
FNMA POOL AQ0667 FN 11/42 FIXED 3	14,243	13,818.47	12,959.89
FNMA POOL AQ1641 FN 10/42 FIXED 4	17,478	19,122.19	16,843.32
FNMA POOL AQ2101 FN 12/42 FIXED 3	21,064	20,480.69	19,166.17

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AQ2895 FN 12/42 FIXED 3	45,940	44,640.22	41,801.37
FNMA POOL AQ3599 FN 11/42 FIXED 4	32,648	35,668.86	31,292.28
FNMA POOL AQ4055 FN 04/43 FIXED 3	104,592	101,466.52	95,167.76
FNMA POOL AQ4573 FN 12/42 FIXED 4	48,812	52,407.00	46,815.66
FNMA POOL AQ5137 FN 11/42 FIXED 4	22,589	24,397.72	21,678.75
FNMA POOL AQ5701 FN 01/43 FIXED 3	26,060	25,363.06	23,711.44
FNMA POOL AQ6570 FN 01/43 FIXED 3	24,936	24,205.44	22,689.95
FNMA POOL AQ6744 FN 11/42 FIXED 4	4,935	5,350.13	4,773.65
FNMA POOL AQ7048 FN 12/42 FIXED 4	26,062	27,799.91	24,963.76
FNMA POOL AQ7120 FN 12/42 FIXED 4	10,599	11,570.22	10,191.49
FNMA POOL AQ7146 FN 01/43 FIXED 3	88,928	86,317.15	80,917.35
FNMA POOL AQ7310 FN 01/43 FIXED 3	60,767	58,956.02	55,289.85
FNMA POOL AQ7661 FN 12/42 FIXED 4	13,244	14,308.97	12,595.26
FNMA POOL AQ7988 FN 01/43 FIXED 3	16,458	16,010.83	14,975.77
FNMA POOL AQ8305 FN 12/42 FIXED 4	9,077	9,885.43	8,711.15
FNMA POOL AQ8330 FN 12/42 FIXED 3	42,783	41,604.23	38,574.45
FNMA POOL AQ8656 FN 12/42 FIXED 3	59,760	57,931.53	54,377.34
FNMA POOL AQ9120 FN 12/42 FIXED 3	23,539	22,899.74	21,418.57
FNMA POOL AQ9317 FN 01/43 FIXED 3	160,743	155,901.89	146,264.85
FNMA POOL AQ9691 FN 01/43 FIXED 3	49,833	48,388.55	45,342.24
FNMA POOL AQ9855 FN 01/43 FIXED 3	15,999	15,558.26	14,556.60
FNMA POOL AR1272 FN 01/43 FIXED 3	9,819	9,553.72	8,933.87
FNMA POOL AR1389 FN 01/43 FIXED 3	30,395	29,500.13	27,318.01
FNMA POOL AR1815 FN 01/43 FIXED 3	26,446	25,725.69	24,063.08
FNMA POOL AR2041 FN 01/43 FIXED 3	26,963	26,219.60	24,533.40
FNMA POOL AR2878 FN 01/43 FIXED 3	25,904	25,186.56	23,569.48
FNMA POOL AR3419 FN 01/43 FIXED 3	15,093	14,662.55	13,732.53
FNMA POOL AR3468 FN 01/43 FIXED 3	8,479	8,237.86	7,491.62
FNMA POOL AR3489 FN 01/43 FIXED 3	18,517	17,955.14	16,848.31
FNMA POOL AR3942 FN 03/43 FIXED 3	19,970	19,378.81	18,158.13
FNMA POOL AR4260 FN 02/43 FIXED 3	28,098	27,382.69	25,566.02
FNMA POOL AR5576 FN 02/43 FIXED 3	53,233	51,713.80	48,437.20
FNMA POOL AR6313 FN 04/43 FIXED 3	46,680	45,302.03	42,472.55
FNMA POOL AR7399 FN 06/43 FIXED 3	38,505	37,196.03	35,034.42
FNMA POOL AR9197 FN 03/43 FIXED 3	127,538	124,198.16	115,960.87
FNMA POOL AR9653 FN 04/43 FIXED 3	68,125	66,088.58	61,985.43
FNMA POOL AS0016 FN 07/43 FIXED 3	183,369	187,019.75	166,840.97
FNMA POOL AS0038 FN 07/43 FIXED 3	106,293	102,679.38	96,800.65
FNMA POOL AS0080 FN 08/43 FIXED 3.5	806,406	806,553.38	754,330.52
FNMA POOL AS0210 FN 08/43 FIXED 3.5	640,468	648,867.74	598,891.56
FNMA POOL AS0358 FN 09/43 FIXED 4	416,266	431,006.43	399,810.93
FNMA POOL AS0516 FN 09/43 FIXED 3	668,202	672,116.09	607,249.76
FNMA POOL AS0574 FN 09/43 FIXED 5	94,200	103,753.08	95,196.58
FNMA POOL AS0657 FN 10/43 FIXED 4	322,163	339,242.22	308,577.35
FNMA POOL AS0837 FN 10/43 FIXED 5	15,203	16,042.25	15,347.90
FNMA POOL AS1042 FN 11/43 FIXED 4	298,262	312,060.39	285,684.88
FNMA POOL AS1331 FN 12/43 FIXED 4.5	101,241	107,892.64	99,454.74
FNMA POOL AS1333 FN 12/43 FIXED 4.5	47,137	50,217.02	46,305.55
FNMA POOL AS1380 FN 12/43 FIXED 4.5	13,233	14,306.62	12,999.82
FNMA POOL AS1588 FN 01/44 FIXED 4.5	105,650	112,612.80	103,786.16
FNMA POOL AS1932 FN 03/44 FIXED 4.5	62,866	67,432.59	62,085.65
FNMA POOL AS2244 FN 04/44 FIXED 4.5	152,495	164,599.13	149,805.40

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AS2638 FN 04/44 FIXED 5	13,515	14,232.85	13,394.89
FNMA POOL AS2821 FN 07/39 FIXED 4	14,121	15,032.26	13,560.96
FNMA POOL AS3220 FN 09/29 FIXED 3	137,761	140,839.22	132,478.67
FNMA POOL AS3355 FN 09/29 FIXED 3	72,994	74,640.20	70,193.46
FNMA POOL AS4271 FN 01/45 FIXED 4.5	165,251	183,839.15	163,428.68
FNMA POOL AS4354 FN 01/45 FIXED 4.5	408,899	454,241.95	403,681.76
FNMA POOL AS4427 FN 02/45 FIXED 4.5	382,451	424,199.39	377,572.15
FNMA POOL AS4431 FN 02/45 FIXED 4.5	260,443	289,110.14	257,571.20
FNMA POOL AS4797 FN 04/45 FIXED 3.5	351,928	364,777.21	327,539.85
FNMA POOL AS5175 FN 06/45 FIXED 3.5	292,433	299,036.64	272,289.45
FNMA POOL AS5548 FN 08/30 FIXED 2.5	52,385	52,738.27	49,113.79
FNMA POOL AS5594 FN 08/45 FIXED 3.5	447,736	461,433.77	416,290.53
FNMA POOL AS5614 FN 08/30 FIXED 2.5	73,113	73,890.48	68,555.32
FNMA POOL AS5616 FN 08/30 FIXED 2.5	117,561	118,827.69	110,234.23
FNMA POOL AS5622 FN 08/30 FIXED 3	91,456	93,964.76	87,495.52
FNMA POOL AS5623 FN 08/30 FIXED 3	98,034	100,658.13	93,779.17
FNMA POOL AS5786 FN 09/30 FIXED 2.5	71,991	72,737.80	67,502.43
FNMA POOL AS5872 FN 09/30 FIXED 2.5	94,701	95,674.84	88,788.66
FNMA POOL AS5952 FN 10/45 FIXED 4.5	163,419	180,492.07	161,333.89
FNMA POOL AS6115 FN 11/30 FIXED 2.5	79,334	80,546.94	74,384.09
FNMA POOL AS6116 FN 11/30 FIXED 2.5	69,604	70,630.23	65,262.32
FNMA POOL AS6141 FN 11/30 FIXED 2.5	90,399	91,071.04	84,754.16
FNMA POOL AS6142 FN 11/30 FIXED 2.5	73,951	74,255.18	69,339.84
FNMA POOL AS6230 FN 11/45 FIXED 4.5	158,091	173,699.92	156,074.36
FNMA POOL AS6233 FN 11/45 FIXED 4.5	8,836	9,619.57	8,671.47
FNMA POOL AS6234 FN 11/45 FIXED 4.5	155,360	171,134.91	153,647.33
FNMA POOL AS6311 FN 12/45 FIXED 3.5	147,058	152,542.14	136,668.99
FNMA POOL AS6400 FN 12/45 FIXED 4	93,653	98,451.15	88,720.18
FNMA POOL AS6520 FN 01/46 FIXED 3.5	364,361	381,472.20	336,671.24
FNMA POOL AS6541 FN 01/46 FIXED 3.5	480,222	493,494.73	446,247.06
FNMA POOL AS6562 FN 01/46 FIXED 3.5	91,806	94,227.60	85,310.53
FNMA POOL AS6573 FN 01/46 FIXED 3.5	84,572	86,585.46	78,570.86
FNMA POOL AS6677 FN 02/46 FIXED 4	76,755	79,905.44	73,519.05
FNMA POOL AS6795 FN 03/46 FIXED 4	248,068	252,616.05	237,213.03
FNMA POOL AS7370 FN 06/46 FIXED 3	42,007	43,099.41	37,667.26
FNMA POOL AS7401 FN 06/46 FIXED 4	213,735	223,176.64	204,591.43
FNMA POOL AS7533 FN 07/46 FIXED 3	554,370	545,309.07	497,062.68
FNMA POOL AS7558 FN 07/46 FIXED 4	167,967	175,753.73	160,642.40
FNMA POOL AS7568 FN 07/46 FIXED 4.5	15,544	16,126.74	15,270.06
FNMA POOL AS7601 FN 07/46 FIXED 4	313,806	319,132.35	300,446.71
FNMA POOL AS8144 FN 10/46 FIXED 4	60,581	63,329.85	57,901.58
FNMA POOL AS8157 FN 10/46 FIXED 4.5	119,803	124,912.16	117,688.88
FNMA POOL AS8623 FN 01/47 FIXED 3	437,936	436,716.12	391,713.60
FNMA POOL AS8661 FN 01/47 FIXED 4	318,364	322,560.71	304,152.44
FNMA POOL AS8699 FN 01/47 FIXED 4	719,633	778,821.56	687,398.21
FNMA POOL AS8740 FN 02/37 FIXED 3.5	89,012	95,118.71	85,090.41
FNMA POOL AS8745 FN 02/47 FIXED 3	1,627,165	1,624,274.06	1,458,258.39
FNMA POOL AS8982 FN 03/47 FIXED 4.5	122,050	128,892.96	119,869.94
FNMA POOL AS9454 FN 04/47 FIXED 4	70,112	72,536.16	66,971.60
FNMA POOL AS9786 FN 06/47 FIXED 4	330,704	338,720.71	315,941.31
FNMA POOL AS9928 FN 07/47 FIXED 4.5	1,175,397	1,224,049.11	1,154,050.16
FNMA POOL AS9994 FN 04/47 FIXED 4.5	17,830	18,442.53	17,515.46

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AT0292 FN 03/43 FIXED 3	115,769	111,013.25	105,340.59
FNMA POOL AT0442 FN 03/43 FIXED 3	13,599	13,026.50	12,373.12
FNMA POOL AT0654 FN 04/43 FIXED 3	223,468	216,915.86	203,328.85
FNMA POOL AT0750 FN 03/43 FIXED 3	25,042	24,270.39	22,785.15
FNMA POOL AT1751 FN 04/43 FIXED 3	185,273	179,697.71	168,575.14
FNMA POOL AT2009 FN 04/43 FIXED 3	147,253	141,205.07	133,982.47
FNMA POOL AT2014 FN 04/43 FIXED 3	1,076,452	1,057,936.65	979,436.27
FNMA POOL AT3173 FN 05/43 FIXED 3	51,912	49,833.03	47,233.97
FNMA POOL AT4000 FN 05/43 FIXED 3	140,529	134,741.13	127,863.30
FNMA POOL AT5975 FN 05/43 FIXED 3	280,985	273,006.71	255,656.72
FNMA POOL AT6549 FN 06/43 FIXED 4	50,235	51,809.34	48,637.73
FNMA POOL AT6888 FN 09/43 FIXED 4	154,116	160,845.32	151,420.72
FNMA POOL AT7101 FN 06/43 FIXED 3.5	314,360	317,275.17	293,616.95
FNMA POOL AT7450 FN 05/43 FIXED 3	38,812	37,629.63	35,220.76
FNMA POOL AT7610 FN 06/43 FIXED 3	63,936	61,913.50	58,134.87
FNMA POOL AT8407 FN 06/43 FIXED 3	44,818	43,289.68	40,778.42
FNMA POOL AT9221 FN 07/43 FIXED 3	348,979	344,319.39	316,087.91
FNMA POOL AT9647 FN 07/43 FIXED 3	30,722	29,706.16	27,952.84
FNMA POOL AU0165 FN 07/43 FIXED 4	367,668	382,404.71	357,637.24
FNMA POOL AU2633 FN 09/43 FIXED 4	250,065	261,225.48	245,691.85
FNMA POOL AU3498 FN 09/43 FIXED 4	508,883	530,765.51	495,009.83
FNMA POOL AU3751 FN 08/43 FIXED 4	102,998	106,916.66	98,848.25
FNMA POOL AU5996 FN 08/43 FIXED 4.5	82,727	88,339.35	81,268.26
FNMA POOL AU6048 FN 09/43 FIXED 4	407,215	425,365.22	390,053.63
FNMA POOL AU6735 FN 10/43 FIXED 3	108,309	104,625.36	98,680.52
FNMA POOL AU6743 FN 10/43 FIXED 4	403,053	427,527.57	386,057.14
FNMA POOL AU7309 FN 08/43 FIXED 3.5	103,182	105,274.51	96,515.88
FNMA POOL AU7404 FN 11/43 FIXED 4.5	1,539	1,645.23	1,500.04
FNMA POOL AU9652 FN 10/43 FIXED 3	83,544	84,285.14	75,625.14
FNMA POOL AV0612 FN 11/43 FIXED 4.5	157,010	169,754.27	153,930.38
FNMA POOL AV0691 FN 12/43 FIXED 4	269,374	281,543.83	258,119.59
FNMA POOL AV1414 FN 12/43 FIXED 4.5	58,100	62,508.64	56,569.84
FNMA POOL AV2810 FN 06/44 FLOATING VAR	245,707	254,044.72	248,224.34
FNMA POOL AV3726 FN 11/28 FIXED 3	46,793	47,669.50	44,777.77
FNMA POOL AV4197 FN 01/44 FIXED 5	32,649	34,304.93	32,900.79
FNMA POOL AV6366 FN 01/44 FIXED 4.5	144,566	156,013.31	142,016.05
FNMA POOL AV7116 FN 03/44 FIXED 4.5	47,045	50,531.72	46,368.37
FNMA POOL AV9324 FN 03/29 FIXED 3	59,702	60,929.44	57,166.32
FNMA POOL AW0362 FN 03/29 FIXED 3.5	163,961	170,015.90	158,387.50
FNMA POOL AW0758 FN 03/44 FIXED 4.5	70,780	76,434.42	68,775.15
FNMA POOL AW0763 FN 03/44 FIXED 4.5	102,729	110,448.42	100,104.10
FNMA POOL AW3139 FN 05/39 FIXED 4	918	978.40	883.42
FNMA POOL AW3584 FN 06/44 FIXED 4.5	34,345	36,322.94	33,671.60
FNMA POOL AW4106 FN 04/29 FIXED 3	120,653	122,932.83	115,639.86
FNMA POOL AW4677 FN 05/44 FIXED 4.5	15,502	16,667.68	15,168.93
FNMA POOL AW8166 FN 02/27 FIXED 3	124,083	126,421.80	120,030.48
FNMA POOL AW9453 FN 08/44 FIXED 3.5	489,267	524,574.22	456,474.51
FNMA POOL AX0875 FN 11/44 FLOATING VAR	809,837	839,771.68	813,321.10
FNMA POOL AX2741 FN 10/29 FIXED 3.5	36,625	38,090.87	35,336.92
FNMA POOL AX3271 FN 05/30 FIXED 3	97,685	99,986.08	93,457.55
FNMA POOL AX3298 FN 08/30 FIXED 3	32,969	33,872.28	31,540.62
FNMA POOL AX9700 FN 07/30 FIXED 3	35,153	36,127.64	33,626.48

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AY0760 FN 03/45 FIXED 3.5	16,636	17,162.46	15,464.00
FNMA POOL AY0830 FN 05/30 FIXED 2.5	74,102	74,619.66	69,485.93
FNMA POOL AY2916 FN 03/45 FIXED 4	7,751	8,243.86	7,447.13
FNMA POOL AY3414 FN 04/30 FIXED 2.5	32,466	32,699.90	30,369.02
FNMA POOL AY5214 FN 05/45 FIXED 3.5	8,871	9,149.40	8,241.43
FNMA POOL AY6181 FN 04/45 FIXED 3.5	101,556	109,137.17	94,560.28
FNMA POOL AY6450 FN 04/45 FIXED 3	80,794	82,277.02	72,940.05
FNMA POOL AZ0814 FN 07/45 FIXED 3.5	520,044	534,564.17	483,898.52
FNMA POOL AZ2147 FN 07/45 FIXED 3.5	6,744	6,972.32	6,269.12
FNMA POOL AZ2170 FN 07/30 FIXED 2.5	35,574	35,816.83	33,279.13
FNMA POOL AZ2297 FN 07/30 FIXED 3	24,294	24,867.14	23,180.08
FNMA POOL AZ4775 FN 10/45 FIXED 3.5	386,951	402,641.69	359,894.99
FNMA POOL AZ4782 FN 10/45 FIXED 4	154,032	164,927.25	147,538.91
FNMA POOL AZ5735 FN 09/45 FIXED 4	19,060	20,189.54	18,118.31
FNMA POOL AZ5938 FN 10/45 FLOATING VAR	357,935	368,807.42	363,968.67
FNMA POOL AZ7192 FN 02/41 FIXED 4.5	235,017	252,071.88	232,546.45
FNMA POOL AZ7833 FN 08/30 FIXED 3	32,880	33,780.96	31,452.82
FNMA POOL BC0311 FN 03/46 FIXED 4.5	135,815	141,274.10	133,175.68
FNMA POOL BC2673 FN 03/46 FIXED 3	82,826	81,786.98	74,314.57
FNMA POOL BC2738 FN 05/46 FIXED 3	804,463	846,280.51	721,173.25
FNMA POOL BC6129 FN 07/31 FIXED 2.5	854,640	874,374.46	797,412.54
FNMA POOL BC9504 FN 08/46 FIXED 4	740,267	775,135.08	709,057.98
FNMA POOL BD2455 FN 01/47 FIXED 3	1,392,140	1,388,360.03	1,247,493.95
FNMA POOL BD5180 FN 07/46 FIXED 4.5	41,691	43,417.65	40,757.45
FNMA POOL BD6102 FN 10/46 FIXED 3	127,366	127,125.39	114,113.60
FNMA POOL BD6533 FN 10/46 FIXED 3	224,616	224,192.01	200,686.16
FNMA POOL BD6718 FN 09/46 FIXED 3	66,224	66,098.90	59,460.74
FNMA POOL BE0579 FN 10/46 FIXED 4	68,398	72,051.28	65,334.12
FNMA POOL BE3619 FN 05/47 FIXED 4	329,194	343,226.17	314,498.74
FNMA POOL BE6116 FN 01/47 FIXED 3.5	312,719	330,805.89	289,912.46
FNMA POOL BF0118 FN 06/56 FIXED 4.5	2,284,221	2,432,600.45	2,258,028.81
FNMA POOL BF0141 FN 09/56 FIXED 5.5	1,374,056	1,551,909.00	1,424,785.52
FNMA POOL BF0163 FN 11/46 FIXED 5	1,210,110	1,319,372.15	1,210,414.11
FNMA POOL BF0546 FN 07/61 FIXED 2.5	2,555,350	2,278,285.87	2,113,796.73
FNMA POOL BF0560 FN 09/61 FIXED 2.5	754,974	674,169.69	624,515.15
FNMA POOL BH5350 FN 07/47 FLOATING VAR	1,531,018	1,568,879.54	1,494,254.87
FNMA POOL BH5739 FN 11/47 FIXED 4.5	568,136	591,572.06	556,986.50
FNMA POOL BJ0258 FN 10/47 FIXED 4.5	4,290	4,544.70	4,207.51
FNMA POOL BJ0648 FN 03/48 FIXED 3.5	317,992	335,501.71	294,602.04
FNMA POOL BK3044 FN 09/50 FIXED 2.5	842,602	882,331.82	717,691.96
FNMA POOL BK4740 FN 08/48 FIXED 4	414,819	445,360.49	395,526.67
FNMA POOL BK7483 FN 07/48 FIXED 4	334,881	342,674.24	319,722.21
FNMA POOL BK7611 FN 09/48 FIXED 4.5	374,081	402,220.10	366,167.28
FNMA POOL BK7943 FN 11/48 FIXED 4	497,194	529,614.88	475,069.99
FNMA POOL BK9818 FN 09/48 FIXED 5	32,704	36,205.73	32,687.73
FNMA POOL BL2454 FN 05/29 FIXED 3.16	190,451	191,228.56	176,247.61
FNMA POOL BL5547 FN 01/35 FIXED 2.68	200,000	202,575.62	163,308.81
FNMA POOL BL5767 FN 02/35 FIXED 2.68	100,000	101,146.99	81,424.97
FNMA POOL BM1145 FN 03/43 FIXED VAR	1,587,898	1,535,579.72	1,434,001.86
FNMA POOL BM1565 FN 04/47 FIXED VAR	1,056,899	1,026,494.10	949,158.68
FNMA POOL BM1578 FN 02/45 FIXED VAR	462,848	476,889.64	433,077.27
FNMA POOL BM1759 FN 11/46 FIXED VAR	753,784	789,773.23	723,259.57

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BM1948 FN 07/41 FIXED VAR	158,343	189,875.75	165,354.44
FNMA POOL BM1953 FN 08/45 FIXED VAR	461,367	470,736.22	431,835.20
FNMA POOL BM3688 FN 02/47 FIXED VAR	305,586	303,960.54	283,966.05
FNMA POOL BM4137 FN 06/47 FIXED VAR	522,201	521,678.65	497,840.12
FNMA POOL BM4751 FN 03/43 FIXED VAR	191,342	195,187.92	179,697.40
FNMA POOL BM5024 FN 11/48 FIXED VAR	966,749	1,008,072.56	860,152.60
FNMA POOL BM5235 FN 09/48 FIXED VAR	71,734	79,616.23	71,824.56
FNMA POOL BM5520 FN 02/47 FIXED VAR	3,065,052	3,096,223.80	2,849,790.97
FNMA POOL BM5538 FN 11/48 FIXED VAR	338,716	371,912.99	340,927.06
FNMA POOL BM5632 FN 12/47 FIXED VAR	677,383	710,832.45	604,202.22
FNMA POOL BM5646 FN 09/29 FIXED VAR	54,572	57,459.78	55,394.35
FNMA POOL BM5704 FN 12/48 FIXED VAR	1,109,427	1,164,381.73	1,114,290.45
FNMA POOL BM5897 FN 05/48 FIXED VAR	329,941	347,882.91	306,039.57
FNMA POOL BM5984 FN 05/49 FIXED VAR	288,996	320,292.36	289,302.91
FNMA POOL BM6224 FN 01/35 VARIABLE	522,614	534,956.93	445,055.80
FNMA POOL BM6623 FN 10/50 FIXED VAR	186,605	174,149.13	155,783.97
FNMA POOL BM6898 FN 02/32 VARIABLE	19,927	19,351.80	16,575.78
FNMA POOL BM6912 FN 01/52 FIXED VAR	191,713	174,961.85	159,332.92
FNMA POOL BN1272 FN 11/48 FIXED 4.5	962,507	995,633.80	941,849.73
FNMA POOL BN8997 FN 03/51 FIXED 2	447,866	440,081.23	367,995.05
FNMA POOL BN9004 FN 03/51 FIXED 2	251,367	247,239.88	207,005.78
FNMA POOL BO1002 FN 07/49 FIXED 4.5	45,023	48,288.78	44,021.04
FNMA POOL BO1858 FN 08/49 FIXED 3	121,352	124,970.53	108,817.82
FNMA POOL BO7838 FN 04/50 FIXED 2.5	605,989	628,592.81	517,408.08
FNMA POOL BO8954 FN 01/50 FIXED 3.5	248,758	262,545.54	229,021.01
FNMA POOL BO9017 FN 02/50 FIXED 3	187,345	196,479.78	166,297.38
FNMA POOL BP1369 FN 03/50 FIXED 3	461,021	483,841.64	409,230.04
FNMA POOL BP1372 FN 03/50 FIXED 3	369,559	387,886.98	326,815.50
FNMA POOL BP2099 FN 02/50 FIXED 3	816,427	854,091.93	722,422.06
FNMA POOL BP3054 FN 03/50 FIXED 3	562,158	593,021.92	497,459.06
FNMA POOL BP3061 FN 03/50 FIXED 3	219,894	229,725.65	193,949.28
FNMA POOL BP3574 FN 07/51 FIXED 2.5	211,597	190,547.15	181,037.01
FNMA POOL BP6716 FN 09/50 FIXED 2.5	832,081	871,893.75	708,044.92
FNMA POOL BP9679 FN 07/50 FIXED 3	436,550	458,688.64	385,854.39
FNMA POOL BQ1363 FN 09/50 FIXED 2	1,362,054	1,304,552.62	1,117,947.15
FNMA POOL BQ4495 FN 02/51 FIXED 2	1,383,272	1,396,458.53	1,129,686.21
FNMA POOL BQ4516 FN 02/51 FIXED 2	1,138,633	1,169,151.57	930,282.11
FNMA POOL BQ5009 FN 09/50 FIXED 2	470,664	422,797.51	386,304.69
FNMA POOL BQ5094 FN 10/50 FIXED 2	122,119	108,744.30	100,232.38
FNMA POOL BQ5876 FN 11/50 FIXED 2.5	165,975	177,353.27	142,638.93
FNMA POOL BQ7435 FN 09/51 FIXED 2.5	97,203	101,592.65	82,516.66
FNMA POOL BQ9224 FN 01/51 FIXED 2	174,227	174,799.03	142,344.79
FNMA POOL BQ9453 FN 03/51 FIXED 2	258,532	258,795.35	212,907.22
FNMA POOL BR1001 FN 05/51 FIXED 2.5	172,632	157,955.19	148,902.58
FNMA POOL BR1823 FN 01/51 FIXED 2	169,102	174,795.29	138,520.05
FNMA POOL BR1967 FN 02/51 FIXED 2	86,104	88,891.10	70,357.82
FNMA POOL BR2303 FN 08/51 FIXED 3	84,364	80,453.80	74,836.94
FNMA POOL BR2664 FN 02/51 FIXED 2	75,264	77,815.60	62,121.53
FNMA POOL BR2667 FN 02/51 FIXED 2	763,595	787,377.17	627,415.11
FNMA POOL BR3286 FN 03/51 FIXED 2	2,022,826	1,835,551.81	1,669,599.55
FNMA POOL BR3290 FN 03/51 FIXED 2	426,881	427,183.85	348,478.47
FNMA POOL BR3500 FN 02/51 FIXED 2	62,251	64,124.44	50,930.06

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BR4029 FN 02/51 FIXED 2	1,122,947	1,159,901.95	921,654.17
FNMA POOL BR4035 FN 02/51 FIXED 2	252,238	260,672.93	206,382.95
FNMA POOL BR4051 FN 02/51 FIXED 2	898,711	928,419.64	737,609.23
FNMA POOL BR4080 FN 03/51 FIXED 2	169,335	169,251.28	138,376.54
FNMA POOL BR4515 FN 02/51 FIXED 2	1,008,579	1,040,584.53	825,906.82
FNMA POOL BR4654 FN 03/51 FIXED 2.5	187,970	169,273.85	160,826.15
FNMA POOL BR5559 FN 03/51 FIXED 2	753,352	675,608.75	620,406.11
FNMA POOL BR5589 FN 03/51 FIXED 2	164,473	164,404.57	134,374.57
FNMA POOL BR6352 FN 03/51 FIXED 2.5	397,714	346,414.73	340,532.38
FNMA POOL BR6462 FN 03/51 FIXED 2	169,653	170,133.02	138,491.58
FNMA POOL BR6546 FN 04/51 FIXED 2	2,120,623	1,922,976.51	1,746,367.23
FNMA POOL BR7241 FN 04/51 FIXED 2	471,839	463,259.78	389,445.90
FNMA POOL BR7317 FN 04/51 FIXED 2	118,204	114,683.91	97,562.82
FNMA POOL BR7423 FN 04/51 FIXED 2	89,204	72,723.45	72,865.11
FNMA POOL BR7744 FN 04/51 FIXED 2	81,732	81,803.64	67,611.40
FNMA POOL BR7745 FN 04/51 FIXED 2	155,685	155,941.32	128,497.19
FNMA POOL BR7795 FN 04/51 FIXED 2.5	1,761,180	1,823,359.04	1,495,764.89
FNMA POOL BR7802 FN 04/51 FIXED 2	384,165	353,927.66	315,653.06
FNMA POOL BR8283 FN 04/51 FIXED 2.5	137,264	123,610.58	117,333.75
FNMA POOL BR8296 FN 05/51 FIXED 2.5	74,916	67,464.18	64,155.64
FNMA POOL BR8478 FN 04/51 FIXED 2	82,960	83,031.77	68,626.54
FNMA POOL BR8518 FN 04/51 FIXED 2	78,168	78,237.47	64,517.32
FNMA POOL BR8896 FN 04/51 FIXED 2.5	236,938	213,370.01	202,534.74
FNMA POOL BR8915 FN 05/51 FIXED 2.5	127,768	115,059.04	109,221.70
FNMA POOL BR9363 FN 05/51 FIXED 2.5	869,122	903,941.91	742,249.83
FNMA POOL BS5233 FN 06/32 FIXED 3.52	100,000	100,074.32	92,834.74
FNMA POOL BS6002 FN 07/32 FIXED 3.56	100,000	100,394.37	93,050.17
FNMA POOL BS6056 FN 08/32 FIXED 3.85	200,000	189,953.92	186,656.84
FNMA POOL BS6103 FN 07/32 FIXED 4.06	99,456	103,559.63	96,296.21
FNMA POOL BS6124 FN 07/32 FIXED 4.06	200,000	193,089.89	189,948.00
FNMA POOL BS6131 FN 07/32 FIXED 3.89	800,000	767,207.12	749,462.38
FNMA POOL BS6147 FN 07/32 FIXED 3.88	99,435	102,180.31	94,989.46
FNMA POOL BS6149 FN 08/32 FIXED 3.84	200,000	205,995.41	190,193.61
FNMA POOL BS6215 FN 07/32 FIXED 3.84	100,000	102,632.98	95,152.94
FNMA POOL BS6384 FN 08/32 FIXED 3.9	100,000	95,916.18	93,498.24
FNMA POOL BS6565 FN 09/32 FIXED 3.74	200,000	203,915.98	188,655.44
FNMA POOL BS6894 FN 12/32 FIXED 4.41	200,000	201,173.65	198,027.47
FNMA POOL BS6896 FN 11/32 FIXED 4.37	200,000	200,551.22	197,391.24
FNMA POOL BS6898 FN 10/32 FIXED 4.41	299,357	300,861.79	296,677.10
FNMA POOL BS6914 FN 11/32 FIXED 4.44	100,000	100,754.88	99,453.66
FNMA POOL BS6917 FN 11/32 FIXED 4.26	200,000	196,948.90	195,629.67
FNMA POOL BT0281 FN 04/51 FIXED 2	79,755	77,419.10	65,975.58
FNMA POOL BT0417 FN 06/51 FIXED 2.5	798,718	829,458.27	678,264.52
FNMA POOL BT0972 FN 05/51 FIXED 2.5	192,937	180,052.11	161,071.28
FNMA POOL BT1339 FN 07/51 FIXED 2.5	1,468,983	1,519,607.33	1,247,269.66
FNMA POOL BT2488 FN 05/51 FIXED 2.5	968,452	1,001,874.61	822,376.15
FNMA POOL BT3273 FN 08/51 FIXED 2.5	1,232,339	1,283,215.53	1,046,388.60
FNMA POOL BT7263 FN 09/51 FIXED 2.5	1,489,581	1,361,702.10	1,264,595.29
FNMA POOL BT8452 FN 10/51 FIXED 2.5	74,383	66,981.98	63,466.05
FNMA POOL BU0051 FN 09/51 FIXED 2.5	1,494,374	1,553,604.81	1,272,041.13
FNMA POOL BU1350 FN 02/52 FIXED 3	197,605	168,982.89	173,429.48
FNMA POOL BU2599 FN 01/52 FIXED 2.5	185,485	187,019.58	158,622.02

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BU3608 FN 11/51 FIXED 3	87,587	83,108.62	77,010.42
FNMA POOL BU6239 FN 01/52 FIXED 2	83,290	80,706.14	68,567.17
FNMA POOL BU6242 FN 01/52 FIXED 2	211,387	204,668.99	173,813.24
FNMA POOL BU8667 FN 05/52 FIXED 4	1,237,183	1,220,308.25	1,161,293.65
FNMA POOL BU8842 FN 05/52 FIXED 3.5	9,642,921	9,352,406.11	8,788,469.37
FNMA POOL BU8882 FN 03/52 FIXED 4	1,101,615	1,028,666.40	1,033,401.16
FNMA POOL BV2558 FN 06/52 FIXED 5	1,959,928	1,942,805.55	1,932,823.87
FNMA POOL BV2623 FN 07/52 FIXED 4.5	608,395	608,095.23	585,571.64
FNMA POOL BV2634 FN 07/52 FIXED 4	1,360,952	1,359,442.62	1,276,765.63
FNMA POOL BV3089 FN 02/52 FIXED 2.5	188,426	185,538.33	161,151.75
FNMA POOL BV4118 FN 03/52 FIXED 2	16,999,997	13,301,144.08	13,852,093.71
FNMA POOL BV4139 FN 03/52 FIXED 2.5	1,133,665	1,127,220.85	965,269.44
FNMA POOL BV4142 FN 03/52 FIXED 3	92,244	91,999.95	82,231.26
FNMA POOL BV4145 FN 03/52 FIXED 3	9,426,660	9,053,425.67	8,345,961.02
FNMA POOL BV4196 FN 04/52 FIXED 3	7,613,709	7,190,015.01	6,725,197.01
FNMA POOL BV5373 FN 04/52 FIXED 2.5	187,034	178,069.57	159,536.89
FNMA POOL BV5389 FN 04/52 FIXED 3	192,469	182,410.15	169,000.56
FNMA POOL BV5395 FN 04/52 FIXED 3.5	93,687	91,639.26	86,250.64
FNMA POOL BV7959 FN 08/52 FIXED 5	1,711,429	1,708,207.20	1,687,760.97
FNMA POOL BV8055 FN 09/52 FIXED 4.5	1,677,333	1,621,832.45	1,614,525.60
FNMA POOL BV8546 FN 05/52 FIXED 3.5	477,345	462,812.16	438,459.95
FNMA POOL BW0036 FN 07/52 FIXED 4.5	802,949	770,984.98	775,267.28
FNMA POOL BW1201 FN 09/52 FIXED 5	1,751,027	1,736,536.81	1,726,811.88
FNMA POOL BW6232 FN 09/52 FIXED 5	2,090,552	2,041,764.67	2,061,641.12
FNMA POOL BW9838 FN 09/52 FIXED 4.5	27,862,840	26,434,777.84	26,901,532.10
FNMA POOL CA0559 FN 10/47 FIXED 4.5	106,201	115,534.42	104,238.32
FNMA POOL CA1119 FN 02/48 FIXED 4	1,431,747	1,463,030.54	1,366,945.09
FNMA POOL CA1197 FN 02/48 FIXED 4	1,149,262	1,177,032.31	1,097,244.45
FNMA POOL CA1368 FN 03/48 FIXED 4	1,702,829	1,740,188.26	1,625,754.50
FNMA POOL CA1909 FN 06/48 FIXED 4.5	111,150	117,042.27	108,947.93
FNMA POOL CA2032 FN 07/48 FIXED 4	719,986	736,696.96	687,395.36
FNMA POOL CA2472 FN 10/48 FIXED 4	90,200	91,227.41	85,674.73
FNMA POOL CA2922 FN 12/48 FIXED 3	106,966	112,436.17	95,093.95
FNMA POOL CA3096 FN 02/49 FIXED 4.5	4,278	4,425.42	4,180.40
FNMA POOL CA3180 FN 08/48 FIXED 4	74,570	79,875.81	71,103.37
FNMA POOL CA3861 FN 07/49 FIXED 3.5	1,508,872	1,492,467.41	1,402,624.25
FNMA POOL CA3967 FN 08/49 FIXED 3.5	1,084,728	1,072,934.17	1,008,345.50
FNMA POOL CA4015 FN 01/48 FIXED 3	351,010	357,322.81	312,606.19
FNMA POOL CA4340 FN 10/49 FIXED 3	662,491	711,151.77	593,183.31
FNMA POOL CA4427 FN 10/49 FIXED 3	631,720	658,710.88	559,014.79
FNMA POOL CA4648 FN 04/48 FIXED 3	347,680	356,574.90	310,331.61
FNMA POOL CA4756 FN 12/49 FIXED 3	626,189	672,477.76	557,656.73
FNMA POOL CA5221 FN 02/50 FIXED 3.5	516,519	543,794.02	473,496.80
FNMA POOL CA5519 FN 04/50 FIXED 3	215,897	226,743.19	190,624.70
FNMA POOL CA5559 FN 04/50 FIXED 3.5	444,935	470,492.96	407,656.11
FNMA POOL CA5668 FN 05/50 FIXED 3	100,501	105,845.11	88,689.81
FNMA POOL CA6032 FN 06/50 FIXED 2.5	823,562	720,777.23	707,598.69
FNMA POOL CA6086 FN 06/50 FIXED 3	557,564	581,274.35	493,812.29
FNMA POOL CA6291 FN 07/50 FIXED 3	339,790	356,952.90	299,746.60
FNMA POOL CA6341 FN 07/50 FIXED 2.5	2,164,252	1,980,027.11	1,861,095.97
FNMA POOL CA6342 FN 07/50 FIXED 2.5	2,135,182	1,953,431.73	1,836,100.68
FNMA POOL CA6343 FN 07/50 FIXED 2.5	2,177,143	1,998,170.54	1,870,548.17

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CA6401 FN 07/50 FIXED 2.5	7,004,659	7,320,046.80	5,990,878.33
FNMA POOL CA6577 FN 08/50 FIXED 2.5	4,060,516	3,746,810.94	3,491,638.63
FNMA POOL CA6636 FN 08/50 FIXED 2.5	3,322,916	3,066,195.74	2,857,381.69
FNMA POOL CA6711 FN 08/50 FIXED 2.5	1,030,792	954,400.24	886,379.72
FNMA POOL CA6925 FN 09/50 FIXED 2	15,132,815	15,705,895.72	12,420,181.28
FNMA POOL CA6981 FN 09/50 FIXED 2	7,783,211	8,095,602.98	6,395,256.74
FNMA POOL CA6988 FN 09/50 FIXED 2.5	1,911,315	1,756,107.83	1,648,038.55
FNMA POOL CA7224 FN 10/50 FIXED 2	154,949	137,641.97	126,903.61
FNMA POOL CA7376 FN 10/50 FIXED 3	626,589	535,653.41	560,814.27
FNMA POOL CA7379 FN 10/50 FIXED 3	624,875	528,590.73	554,675.25
FNMA POOL CA7531 FN 10/50 FIXED 3	478,181	408,783.47	428,068.26
FNMA POOL CA7597 FN 11/50 FIXED 2.5	2,330,580	2,156,040.00	2,018,966.09
FNMA POOL CA7833 FN 11/50 FIXED 2	10,467,123	10,852,000.18	8,590,872.28
FNMA POOL CA8441 FN 01/51 FIXED 2	14,374,716	15,002,692.80	11,811,118.66
FNMA POOL CA8473 FN 01/51 FIXED 2	8,545,806	8,886,331.84	7,021,698.89
FNMA POOL CA8592 FN 01/51 FIXED 2.5	412,643	390,402.73	354,414.51
FNMA POOL CA8817 FN 02/51 FIXED 2	1,836,167	1,895,513.97	1,498,912.43
FNMA POOL CA8847 FN 02/51 FIXED 2	13,472,164	14,019,346.37	11,062,742.75
FNMA POOL CA8955 FN 02/51 FIXED 2.5	74,104	67,969.06	63,500.32
FNMA POOL CA9038 FN 02/51 FIXED 2.5	1,728,735	1,572,076.03	1,480,467.19
FNMA POOL CA9152 FN 02/36 FIXED 2.5	2,958,094	3,143,196.38	2,714,082.19
FNMA POOL CA9358 FN 03/41 FIXED 2.5	334,489	350,188.50	294,179.20
FNMA POOL CB0100 FN 04/41 FIXED 2.5	681,445	714,654.45	599,319.57
FNMA POOL CB0101 FN 04/41 FIXED 2.5	341,585	357,554.87	300,418.12
FNMA POOL CB0383 FN 05/51 FIXED 2.5	2,266,814	2,015,336.14	1,944,496.45
FNMA POOL CB0414 FN 05/51 FIXED 2.5	167,904	154,151.01	142,595.51
FNMA POOL CB0458 FN 05/51 FIXED 2.5	2,704,223	2,319,701.34	2,298,333.00
FNMA POOL CB0470 FN 05/41 FIXED 2.5	690,228	719,401.36	607,038.86
FNMA POOL CB0502 FN 05/51 FIXED 2	1,016,149	1,030,728.52	829,540.12
FNMA POOL CB1027 FN 07/51 FIXED 2.5	475,085	492,634.36	403,351.03
FNMA POOL CB1038 FN 07/51 FIXED 2.5	863,468	897,028.41	733,233.58
FNMA POOL CB1273 FN 08/51 FIXED 2	2,096,808	1,966,332.41	1,716,169.42
FNMA POOL CB1401 FN 08/51 FIXED 3	4,243,957	4,013,140.32	3,754,148.37
FNMA POOL CB1666 FN 09/51 FIXED 2.5	706,562	645,690.73	602,868.39
FNMA POOL CB1805 FN 10/51 FIXED 2.5	2,015,451	1,755,489.43	1,725,923.39
FNMA POOL CB1806 FN 10/51 FIXED 2.5	638,294	592,363.63	545,033.61
FNMA POOL CB1878 FN 10/51 FIXED 3	359,857	337,767.09	316,408.55
FNMA POOL CB2045 FN 11/51 FIXED 2.5	1,173,911	1,022,494.38	1,003,917.40
FNMA POOL CB2372 FN 12/51 FIXED 2.5	486,516	451,504.01	415,432.18
FNMA POOL CB2601 FN 01/52 FIXED 2	539,802	537,061.20	444,195.17
FNMA POOL CB2680 FN 01/52 FIXED 3.5	836,121	888,597.55	762,664.83
FNMA POOL CB2836 FN 02/52 FIXED 2	276,247	270,809.77	227,615.95
FNMA POOL CB2837 FN 02/52 FIXED 2	629,285	616,634.26	517,626.87
FNMA POOL CB2838 FN 02/52 FIXED 2	1,397,265	1,367,850.71	1,147,023.04
FNMA POOL CB2852 FN 11/51 FIXED 2	3,046,825	2,801,400.92	2,484,265.06
FNMA POOL CB2856 FN 02/52 FIXED 2.5	3,369,208	3,393,831.56	2,881,544.57
FNMA POOL CB2869 FN 02/52 FIXED 2.5	1,201,231	1,177,107.82	1,018,889.99
FNMA POOL CB3031 FN 03/52 FIXED 2.5	653,979	640,670.32	554,711.44
FNMA POOL CB3044 FN 03/52 FIXED 2.5	389,188	381,742.97	332,351.51
FNMA POOL CB3066 FN 02/52 FIXED 2	267,133	221,730.23	217,623.16
FNMA POOL CB3101 FN 03/52 FIXED 2	1,932,024	1,694,544.77	1,586,012.69
FNMA POOL CB3105 FN 03/52 FIXED 2	1,346,008	1,181,906.40	1,106,754.02

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CB3332 FN 04/52 FIXED 3.5	8,540,611	7,862,206.42	7,810,320.16
FNMA POOL CB3386 FN 04/42 FIXED 3.5	96,564	95,674.55	89,671.25
FNMA POOL CB3595 FN 05/52 FIXED 3.5	11,615,979	10,682,408.19	10,588,184.49
FNMA POOL CB3605 FN 05/52 FIXED 3.5	22,650,612	22,051,102.00	20,677,322.90
FNMA POOL CB3614 FN 05/52 FIXED 4	95,232	96,474.85	89,975.48
FNMA POOL CB3622 FN 05/52 FIXED 4	1,086,388	1,047,037.28	1,019,642.87
FNMA POOL CB3833 FN 06/52 FIXED 3	387,116	368,001.41	340,571.49
FNMA POOL CB3841 FN 06/52 FIXED 3.5	16,073,970	15,236,542.37	14,695,448.35
FNMA POOL CB3914 FN 06/52 FIXED 4	1,384,906	1,385,083.13	1,299,095.55
FNMA POOL CB4297 FN 08/52 FIXED 4.5	970,448	985,887.43	941,315.31
FNMA POOL CB4307 FN 08/52 FIXED 5	2,923,581	3,018,631.19	2,918,111.72
FNMA POOL CB4333 FN 08/52 FIXED 4	9,832,645	9,785,590.51	9,300,047.99
FNMA POOL CB4404 FN 08/52 FIXED 5	1,735,573	1,753,572.84	1,711,571.11
FNMA POOL CB4657 FN 09/52 FIXED 3.5	60,493	57,518.14	55,499.41
FNMA POOL CB4658 FN 09/52 FIXED 3.5	177,468	168,521.02	162,488.85
FNMA POOL CB4660 FN 09/52 FIXED 3.5	233,583	221,299.44	213,144.19
FNMA POOL CB4661 FN 09/52 FIXED 3.5	289,199	273,542.58	263,536.36
FNMA POOL CB4693 FN 09/52 FIXED 5.5	1,988,474	2,024,465.34	2,021,653.11
FNMA POOL CB5087 FN 11/52 FIXED 5.5	1,987,245	1,984,592.36	2,017,582.40
FNMA POOL CB5306 FN 12/52 FIXED 6	2,462,598	2,541,092.94	2,532,151.35
FNMA POOL FM0068 FN 02/40 FIXED VAR	211,553	228,782.36	198,561.20
FNMA POOL FM0071 FN 02/40 FIXED VAR	87,640	94,221.90	81,586.66
FNMA POOL FM1193 FN 06/49 FIXED VAR	51,264	55,008.32	47,026.92
FNMA POOL FM1238 FN 03/49 FIXED VAR	0	-20,631.84	0.01
FNMA POOL FM1526 FN 09/49 FIXED VAR	393,969	398,830.72	348,452.94
FNMA POOL FM1572 FN 09/48 FIXED VAR	551,421	568,534.40	494,091.51
FNMA POOL FM2885 FN 12/48 FIXED VAR	291,037	306,529.47	258,763.78
FNMA POOL FM2915 FN 11/48 FIXED VAR	275,422	290,905.62	248,212.08
FNMA POOL FM2971 FN 08/45 FIXED VAR	913,918	927,538.33	877,813.28
FNMA POOL FM2984 FN 08/45 FIXED VAR	2,392,941	2,428,146.03	2,278,062.36
FNMA POOL FM2985 FN 12/44 FIXED VAR	1,196,977	1,215,300.12	1,146,550.67
FNMA POOL FM3004 FN 01/46 FIXED VAR	5,451,438	5,523,412.42	5,226,187.56
FNMA POOL FM3083 FN 10/49 FIXED VAR	189,732	197,501.95	185,974.06
FNMA POOL FM3123 FN 03/38 FIXED VAR	528,201	556,173.87	475,134.05
FNMA POOL FM3445 FN 09/48 FIXED VAR	427,848	466,329.04	407,508.54
FNMA POOL FM3469 FN 08/48 FIXED VAR	99,868	106,636.04	92,369.22
FNMA POOL FM3664 FN 03/49 FIXED VAR	490,729	522,003.12	467,309.22
FNMA POOL FM3904 FN 03/49 FIXED VAR	219,292	234,360.93	209,096.85
FNMA POOL FM4129 FN 09/50 FIXED VAR	83,285	88,453.88	78,789.65
FNMA POOL FM4231 FN 09/50 FIXED VAR	655,533	689,598.24	559,442.44
FNMA POOL FM4252 FN 09/50 FIXED VAR	75,672	66,756.65	61,851.45
FNMA POOL FM4311 FN 08/50 FIXED VAR	75,552	71,846.32	66,910.33
FNMA POOL FM4334 FN 04/50 FIXED VAR	353,983	372,488.64	313,872.88
FNMA POOL FM4828 FN 11/50 FIXED VAR	4,876,513	5,148,645.59	4,299,613.87
FNMA POOL FM4946 FN 09/48 FIXED VAR	89,163	100,932.93	90,223.13
FNMA POOL FM5176 FN 12/50 FIXED VAR	689,734	677,963.74	566,737.09
FNMA POOL FM5295 FN 04/48 FIXED VAR	597,196	666,665.66	558,137.62
FNMA POOL FM5296 FN 01/49 FIXED VAR	136,198	149,561.79	130,344.88
FNMA POOL FM5313 FN 10/50 FIXED VAR	426,853	391,609.07	365,145.80
FNMA POOL FM5315 FN 06/49 FIXED VAR	373,543	396,860.35	346,412.30
FNMA POOL FM5316 FN 12/50 FIXED VAR	849,616	881,360.68	694,288.36
FNMA POOL FM5601 FN 01/49 FIXED VAR	903,068	908,282.23	862,219.22

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FM5754 FN 03/37 FIXED VAR	52,204	56,103.89	50,037.77
FNMA POOL FM5783 FN 06/38 FIXED VAR	271,331	286,413.57	251,730.61
FNMA POOL FM5923 FN 03/48 FIXED VAR	1,008,437	1,068,504.29	934,560.27
FNMA POOL FM5997 FN 02/51 FIXED VAR	4,501,658	4,664,574.91	3,699,000.11
FNMA POOL FM6015 FN 08/39 FIXED VAR	108,417	116,316.84	103,646.55
FNMA POOL FM6043 FN 06/49 FIXED VAR	3,041,192	3,232,472.34	2,819,974.76
FNMA POOL FM6134 FN 03/40 FIXED VAR	264,018	278,215.81	244,931.92
FNMA POOL FM6184 FN 03/51 FIXED VAR	939,558	939,817.94	777,236.72
FNMA POOL FM6418 FN 03/51 FIXED VAR	84,046	84,797.42	69,526.59
FNMA POOL FM6460 FN 03/51 FIXED VAR	244,114	253,535.84	210,184.75
FNMA POOL FM6555 FN 04/51 FIXED VAR	601,004	602,800.59	491,196.82
FNMA POOL FM6672 FN 03/51 FIXED VAR	658,739	601,964.21	559,552.81
FNMA POOL FM6837 FN 08/47 FIXED VAR	849,273	894,812.28	757,819.59
FNMA POOL FM7141 FN 02/47 FIXED VAR	50,076	54,380.15	47,966.33
FNMA POOL FM7189 FN 05/51 FIXED VAR	432,971	447,913.12	367,755.64
FNMA POOL FM7289 FN 05/51 FIXED VAR	888,113	934,551.67	787,820.68
FNMA POOL FM7293 FN 05/51 FIXED VAR	84,259	77,713.78	71,620.45
FNMA POOL FM7558 FN 09/50 FIXED VAR	383,908	404,147.48	351,303.38
FNMA POOL FM7592 FN 03/50 FIXED VAR	1,451,656	1,528,542.25	1,332,411.69
FNMA POOL FM7599 FN 01/51 FIXED VAR	32,632,394	32,436,866.42	30,027,579.91
FNMA POOL FM7630 FN 06/51 FIXED VAR	831,313	863,034.21	714,794.09
FNMA POOL FM7675 FN 06/51 FIXED VAR	377,593	390,170.37	324,673.22
FNMA POOL FM7676 FN 06/51 FIXED VAR	87,964	90,756.04	75,458.34
FNMA POOL FM7738 FN 06/51 FIXED VAR	1,350,652	1,395,578.17	1,146,812.12
FNMA POOL FM7786 FN 01/49 FIXED VAR	283,104	305,766.71	270,387.62
FNMA POOL FM7796 FN 06/48 FIXED VAR	144,371	157,859.70	138,229.18
FNMA POOL FM7869 FN 01/51 FIXED VAR	165,026	151,397.52	141,769.35
FNMA POOL FM8025 FN 07/51 FIXED VAR	87,368	79,939.82	75,420.30
FNMA POOL FM8166 FN 06/51 FIXED VAR	80,682	76,617.05	72,077.28
FNMA POOL FM8178 FN 07/51 FIXED VAR	1,475,357	1,536,331.59	1,252,512.85
FNMA POOL FM8309 FN 08/51 FIXED VAR	1,236,288	1,096,938.12	1,014,320.86
FNMA POOL FM8360 FN 08/51 FIXED VAR	678,669	705,316.28	577,567.18
FNMA POOL FM8422 FN 08/51 FIXED VAR	1,804,528	1,689,748.92	1,532,276.82
FNMA POOL FM8577 FN 08/51 FIXED VAR	418,734	419,550.41	374,077.44
FNMA POOL FM8648 FN 09/51 FIXED VAR	251,364	239,738.87	222,233.05
FNMA POOL FM8691 FN 09/51 FIXED VAR	4,522,670	4,738,170.26	3,862,479.25
FNMA POOL FM8768 FN 02/51 FIXED VAR	8,624,424	9,005,012.44	7,370,804.03
FNMA POOL FM8779 FN 09/51 FIXED VAR	506,298	440,993.44	433,253.27
FNMA POOL FM8864 FN 10/51 FIXED VAR	526,669	544,199.66	451,010.35
FNMA POOL FM8977 FN 09/51 FIXED VAR	87,564	90,788.66	75,663.75
FNMA POOL FM9138 FN 03/50 FIXED VAR	205,857	220,698.55	195,415.17
FNMA POOL FM9143 FN 09/50 FIXED VAR	74,678	80,726.20	72,982.23
FNMA POOL FM9174 FN 10/51 FIXED VAR	92,081	92,134.33	75,545.80
FNMA POOL FM9195 FN 10/51 FIXED VAR	1,092,335	1,007,536.35	927,260.76
FNMA POOL FM9205 FN 04/51 FIXED VAR	173,532	166,834.50	149,411.77
FNMA POOL FM9299 FN 10/51 FIXED VAR	358,261	359,512.22	293,839.34
FNMA POOL FM9335 FN 10/51 FIXED VAR	181,830	186,568.79	154,366.04
FNMA POOL FM9365 FN 11/51 FIXED VAR	88,566	88,874.28	79,044.27
FNMA POOL FM9387 FN 11/51 FIXED VAR	186,394	186,103.35	151,909.14
FNMA POOL FM9416 FN 07/45 FIXED VAR	9,138,340	9,124,969.69	8,453,114.29
FNMA POOL FM9452 FN 11/51 FIXED VAR	507,818	450,687.25	418,430.18
FNMA POOL FM9489 FN 11/51 FIXED VAR	185,843	152,841.60	151,522.29

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FM9492 FN 11/51 FIXED VAR	906,627	789,686.20	775,335.68
FNMA POOL FM9581 FN 11/51 FIXED VAR	7,316,562	7,059,574.69	6,482,214.12
FNMA POOL FM9925 FN 12/51 FIXED VAR	391,279	390,025.93	321,979.97
FNMA POOL FS0024 FN 09/51 FIXED VAR	170,896	166,718.48	147,669.56
FNMA POOL FS0034 FN 12/51 FIXED VAR	183,482	184,064.52	163,568.04
FNMA POOL FS0037 FN 08/51 FIXED VAR	80,720	80,408.26	72,298.17
FNMA POOL FS0121 FN 01/52 FIXED VAR	1,513,072	1,502,219.31	1,237,020.42
FNMA POOL FS0191 FN 01/52 FIXED VAR	92,939	93,736.51	79,479.58
FNMA POOL FS0211 FN 12/51 FIXED VAR	591,810	587,918.23	484,956.85
FNMA POOL FS0212 FN 12/51 FIXED VAR	589,637	586,206.28	483,496.89
FNMA POOL FS0240 FN 01/52 FIXED VAR	367,611	363,655.98	328,076.96
FNMA POOL FS0288 FN 01/52 FIXED VAR	1,723,928	1,404,204.56	1,409,405.26
FNMA POOL FS0290 FN 01/52 FIXED VAR	464,697	454,121.41	382,247.38
FNMA POOL FS0331 FN 01/52 FIXED VAR	186,619	191,549.86	164,382.05
FNMA POOL FS0366 FN 01/52 FIXED VAR	187,678	183,275.88	161,897.39
FNMA POOL FS0373 FN 01/52 FIXED VAR	6,122,225	6,026,638.81	5,219,489.96
FNMA POOL FS0408 FN 01/52 FIXED VAR	90,815	86,041.50	80,935.62
FNMA POOL FS0424 FN 01/52 FIXED VAR	561,664	563,459.46	480,370.55
FNMA POOL FS0434 FN 11/51 FIXED VAR	273,138	263,261.36	236,209.91
FNMA POOL FS0549 FN 02/52 FIXED VAR	1,041,604	887,027.27	888,016.26
FNMA POOL FS0582 FN 02/52 FIXED VAR	191,377	188,306.45	163,675.23
FNMA POOL FS0583 FN 02/52 FIXED VAR	94,964	93,353.75	81,095.98
FNMA POOL FS0599 FN 04/51 FIXED VAR	247,649	240,312.32	203,947.02
FNMA POOL FS1074 FN 03/52 FIXED VAR	1,409,865	1,413,371.30	1,253,915.17
FNMA POOL FS1092 FN 04/52 FIXED VAR	1,139,004	1,107,020.82	1,040,353.73
FNMA POOL FS1104 FN 11/51 FIXED VAR	270,251	259,816.52	232,099.22
FNMA POOL FS1112 FN 03/52 FIXED VAR	2,392,980	2,252,257.69	1,974,334.82
FNMA POOL FS1240 FN 12/51 FIXED VAR	270,162	263,387.20	247,026.46
FNMA POOL FS1241 FN 01/52 FIXED VAR	96,717	94,201.95	88,254.86
FNMA POOL FS1267 FN 04/52 FIXED VAR	331,842	319,424.04	314,361.87
FNMA POOL FS1289 FN 03/52 FIXED VAR	467,538	447,229.23	417,920.56
FNMA POOL FS1334 FN 11/51 FIXED VAR	1,397,835	1,223,152.06	1,140,861.99
FNMA POOL FS1403 FN 01/45 FIXED VAR	90,104	86,856.64	81,993.34
FNMA POOL FS1406 FN 01/52 FIXED VAR	378,915	335,931.20	308,871.91
FNMA POOL FS1453 FN 04/52 FIXED VAR	23,636,405	22,716,304.68	21,609,366.93
FNMA POOL FS1454 FN 04/52 FIXED VAR	387,647	375,071.41	353,874.84
FNMA POOL FS1462 FN 01/52 FIXED VAR	372,456	363,086.72	343,326.68
FNMA POOL FS1520 FN 04/52 FIXED VAR	478,467	457,240.17	424,548.89
FNMA POOL FS1539 FN 11/48 FIXED VAR	91,934	88,678.43	83,576.06
FNMA POOL FS1550 FN 07/51 FIXED VAR	834,388	766,635.15	710,352.22
FNMA POOL FS1555 FN 04/52 FIXED VAR	288,152	279,617.84	263,047.36
FNMA POOL FS1556 FN 05/52 FIXED VAR	1,539,460	1,504,215.10	1,414,057.47
FNMA POOL FS1661 FN 03/52 FIXED VAR	827,238	728,204.11	712,765.69
FNMA POOL FS1726 FN 09/41 FIXED VAR	187,386	169,198.67	159,584.10
FNMA POOL FS1873 FN 05/52 FIXED VAR	13,559,906	12,968,506.47	12,011,006.05
FNMA POOL FS1924 FN 03/51 FIXED VAR	938,764	857,070.41	797,608.49
FNMA POOL FS2023 FN 05/52 FIXED VAR	196,234	199,007.33	185,402.64
FNMA POOL FS2061 FN 06/52 FIXED VAR	483,239	472,048.99	455,928.97
FNMA POOL FS2066 FN 06/52 FIXED VAR	964,384	950,654.38	911,151.66
FNMA POOL FS2089 FN 06/52 FIXED VAR	6,230,385	5,735,483.32	5,696,052.46
FNMA POOL FS2433 FN 07/52 FIXED VAR	974,323	1,007,015.93	972,500.19
FNMA POOL FS2445 FN 07/52 FIXED VAR	4,842,018	4,637,415.82	4,631,893.93

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FS2446 FN 08/52 FIXED VAR	24,549,203	24,791,271.15	23,228,660.13
FNMA POOL FS2512 FN 07/52 FIXED VAR	8,311,975	8,273,215.72	7,586,261.31
FNMA POOL FS2528 FN 01/51 FIXED VAR	195,387	166,767.26	150,956.75
FNMA POOL FS2603 FN 08/52 FIXED VAR	1,615,194	1,626,902.49	1,554,713.28
FNMA POOL FS2772 FN 02/51 FIXED VAR	52,653	46,081.46	45,277.70
FNMA POOL FS2812 FN 07/52 FIXED VAR	383,426	364,989.40	352,193.22
FNMA POOL FS3032 FN 02/52 FIXED VAR	50,948	43,844.79	43,510.85
FNMA POOL FS3368 FN 03/52 FIXED VAR	1,389,441	1,199,073.70	1,183,158.81
FNMA POOL FS3427 FN 10/52 FIXED VAR	4,116,000	3,885,761.25	3,881,337.58
FNMA POOL FS3441 FN 12/52 FIXED VAR	1,678,940	1,735,604.23	1,722,254.65
FNMA POOL MA0634 FN 01/31 FIXED 4.5	266,123	281,573.85	264,070.08
FNMA POOL MA0734 FN 05/31 FIXED 4.5	1,459,915	1,538,631.54	1,448,646.93
FNMA POOL MA0776 FN 06/31 FIXED 4.5	957,499	1,009,313.83	950,108.34
FNMA POOL MA0918 FN 12/41 FIXED 4	116,677	120,992.02	112,047.97
FNMA POOL MA0968 FN 12/31 FIXED 4.5	21,183	22,333.73	21,019.10
FNMA POOL MA1213 FN 10/42 FIXED 3.5	845,063	892,774.82	789,338.59
FNMA POOL MA1221 FN 09/42 FIXED 4.5	21,961	23,756.34	21,574.42
FNMA POOL MA1363 FN 02/43 FIXED 3	458,551	443,677.45	409,580.23
FNMA POOL MA1591 FN 09/43 FIXED 4.5	435,851	471,163.36	427,704.35
FNMA POOL MA1629 FN 10/43 FIXED 4.5	349,967	378,372.78	343,448.70
FNMA POOL MA1664 FN 11/43 FIXED 4.5	213,768	231,149.17	209,789.84
FNMA POOL MA1711 FN 12/43 FIXED 4.5	304,408	328,906.86	298,718.67
FNMA POOL MA1723 FN 11/33 FIXED 4.5	1,291,171	1,365,653.97	1,274,826.57
FNMA POOL MA1765 FN 01/34 FIXED 4.5	2,979,868	3,149,846.85	2,942,145.62
FNMA POOL MA2110 FN 12/34 FIXED 3.5	118,618	127,621.35	113,689.72
FNMA POOL MA2138 FN 01/35 FIXED 3.5	76,243	82,077.91	73,075.59
FNMA POOL MA2320 FN 07/35 FIXED 3	99,208	104,911.89	92,042.93
FNMA POOL MA2495 FN 01/46 FIXED 3.5	372,720	386,160.45	345,452.50
FNMA POOL MA2522 FN 02/46 FIXED 3.5	238,204	249,191.60	221,326.39
FNMA POOL MA2523 FN 02/36 FIXED 3	345,712	364,754.00	320,733.97
FNMA POOL MA2542 FN 02/46 FIXED 3	201,987	202,733.79	181,200.58
FNMA POOL MA2579 FN 04/36 FIXED 3	265,886	280,549.25	246,675.91
FNMA POOL MA2672 FN 07/36 FIXED 3	549,209	580,158.91	509,520.21
FNMA POOL MA2707 FN 08/36 FIXED 3	945,239	1,000,471.46	876,931.30
FNMA POOL MA2773 FN 10/36 FIXED 3	1,189,300	1,258,744.04	1,103,347.18
FNMA POOL MA2832 FN 12/36 FIXED 3	960,167	1,015,575.48	890,771.63
FNMA POOL MA3121 FN 09/47 FIXED 4	297,907	317,953.74	284,377.45
FNMA POOL MA3211 FN 12/47 FIXED 4	331,004	352,776.59	316,585.11
FNMA POOL MA3237 FN 01/48 FIXED 3	278,520	293,610.36	247,809.81
FNMA POOL MA3448 FN 08/48 FIXED 5	28,479	31,551.27	28,509.70
FNMA POOL MA3496 FN 10/48 FIXED 4.5	89,234	95,748.34	87,399.20
FNMA POOL MA3537 FN 12/48 FIXED 4.5	168,568	180,767.08	165,150.18
FNMA POOL MA3564 FN 01/49 FIXED 4.5	544,974	586,706.34	532,599.37
FNMA POOL MA3907 FN 01/50 FIXED 4	775,273	825,533.82	733,790.41
FNMA POOL MA3908 FN 01/50 FIXED 4.5	5,177	5,553.34	5,038.98
FNMA POOL MA3991 FN 04/50 FIXED 3	276,478	290,889.19	244,174.83
FNMA POOL MA4014 FN 05/35 FIXED 3	248,771	261,842.05	233,170.84
FNMA POOL MA4097 FN 08/50 FIXED 3	352,086	371,217.86	310,708.29
FNMA POOL MA4119 FN 09/50 FIXED 2	655,449	596,087.59	536,311.73
FNMA POOL MA4120 FN 09/50 FIXED 2.5	233,703	221,146.34	199,470.30
FNMA POOL MA4121 FN 09/50 FIXED 3	1,443,478	1,503,973.70	1,278,848.28
FNMA POOL MA4157 FN 10/50 FIXED 1.5	808,965	680,945.46	625,013.04

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL MA4158 FN 10/50 FIXED 2	1,708,804	1,548,050.27	1,400,878.60
FNMA POOL MA4160 FN 10/50 FIXED 3	1,284,993	1,342,411.51	1,131,587.66
FNMA POOL MA4181 FN 11/50 FIXED 1.5	673,619	567,450.53	520,441.27
FNMA POOL MA4208 FN 12/50 FIXED 2	157,923	133,149.71	129,125.42
FNMA POOL MA4237 FN 01/51 FIXED 2	909,666	925,160.91	743,574.62
FNMA POOL MA4255 FN 02/51 FIXED 2	189,243	171,933.37	154,462.74
FNMA POOL MA4256 FN 02/51 FIXED 2.5	1,358,758	1,418,619.52	1,151,296.15
FNMA POOL MA4280 FN 03/51 FIXED 1.5	1,434,045	1,223,823.04	1,107,272.30
FNMA POOL MA4281 FN 03/51 FIXED 2	217,035	197,115.43	177,246.77
FNMA POOL MA4282 FN 03/51 FIXED 2.5	992,985	1,034,067.49	841,653.89
FNMA POOL MA4306 FN 04/51 FIXED 2.5	1,593,633	1,651,483.35	1,353,768.34
FNMA POOL MA4325 FN 05/51 FIXED 2	3,147,381	2,977,511.99	2,569,328.83
FNMA POOL MA4326 FN 05/51 FIXED 2.5	2,002,815	2,067,403.57	1,701,142.99
FNMA POOL MA4327 FN 05/51 FIXED 3	971,572	1,016,486.00	853,810.97
FNMA POOL MA4343 FN 05/51 FIXED 1.5	52,202	43,125.26	40,298.88
FNMA POOL MA4354 FN 06/51 FIXED 1.5	42,508	35,116.49	32,795.00
FNMA POOL MA4356 FN 06/51 FIXED 2.5	2,083,790	2,156,679.25	1,765,354.50
FNMA POOL MA4357 FN 06/51 FIXED 3	1,426,491	1,503,031.36	1,253,475.75
FNMA POOL MA4364 FN 06/41 FIXED 2	431,538	392,361.57	367,509.03
FNMA POOL MA4378 FN 07/51 FIXED 2	964,217	972,696.45	786,631.92
FNMA POOL MA4379 FN 07/51 FIXED 2.5	1,462,652	1,509,891.11	1,242,145.80
FNMA POOL MA4399 FN 08/51 FIXED 2.5	3,555,846	3,395,415.75	3,019,399.69
FNMA POOL MA4401 FN 08/51 FIXED 3.5	573,861	603,751.94	522,640.55
FNMA POOL MA4437 FN 10/51 FIXED 2	808,337	812,254.38	659,157.72
FNMA POOL MA4465 FN 11/51 FIXED 2	5,290,574	4,635,727.44	4,312,154.27
FNMA POOL MA4474 FN 11/41 FIXED 2	91,231	76,145.46	76,902.24
FNMA POOL MA4492 FN 12/51 FIXED 2	371,079	328,986.58	302,537.40
FNMA POOL MA4501 FN 12/41 FIXED 2	185,081	154,475.67	156,012.22
FNMA POOL MA4540 FN 02/42 FIXED 2	187,698	160,466.56	158,215.33
FNMA POOL MA4547 FN 02/52 FIXED 2	14,999,995	12,467,385.90	12,222,464.50
FNMA POOL MA4600 FN 05/52 FIXED 3.5	1,469,568	1,406,848.47	1,335,133.89
FNMA POOL MA4626 FN 06/52 FIXED 4	1,304,292	1,295,402.05	1,223,478.05
FNMA POOL MA4644 FN 05/52 FIXED 4	594,154	565,519.39	557,586.40
FNMA POOL MA4656 FN 07/52 FIXED 4.5	699,826	706,935.55	673,675.49
FNMA POOL MA4785 FN 10/52 FIXED 5	1,694,291	1,690,834.86	1,670,859.78
FNMA POOL MA4842 FN 12/52 FIXED 5.5	2,835,974	2,872,172.82	2,843,585.70
FNMA POOL MA4887 FN 11/52 FIXED 2.5	407,726	351,197.40	345,422.57
FNMA PRIN STRIPS NOTES 07/37 0.00000	47,500,000	31,307,950.22	24,155,574.00
FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE	7,791,000	6,850,388.05	6,744,166.73
FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE	11,635,700	10,507,607.04	10,346,805.60
FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE	6,272,000	5,811,050.23	5,738,114.32
FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE	4,165,000	3,939,724.29	3,900,704.06
FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE	3,915,000	3,778,173.13	3,745,034.58
FNMA TBA 15 YR 4 SINGLE FAMILY MORTGAGE	5,000,000	4,912,460.93	4,873,229.65
FNMA TBA 30 YR 1.5 SINGLE FAMILY MORTGAGE	4,481,500	3,483,083.15	3,449,456.53
FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE	23,078,061	18,189,193.45	18,773,085.51
FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE	91,975,600	78,366,911.92	77,893,989.82
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	58,594,700	52,045,688.14	51,430,938.58
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	26,036,000	23,561,879.73	23,653,382.15
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	-5,384,700	-5,090,853.91	-5,048,236.18
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	79,824,074	77,761,910.63	76,809,979.09
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	39,512,000	39,391,428.51	38,924,630.85

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	28,320,000	28,682,809.76	28,389,455.67
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	11,160,000	11,532,224.86	11,316,349.47
FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN B4	615,914	612,955.86	602,936.98
FOCUS FINANCIAL PARTNERS, LLC 2022 TERM LOAN B5	1,137,150	1,117,542.95	1,121,991.79
FONDO MIVIVIENDA SA SR UNSECURED REGS 02/24 7	1,506,000	444,334.98	385,039.99
FORD CREDIT AUTO LEASE TRUST FORDL 2022 A A2A	1,218,981	1,218,964.20	1,205,860.92
FORD CREDIT AUTO OWNER TRUST FORDO 2022 D A3	280,000	279,961.29	282,778.97
FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A	2,450,000	2,448,997.83	2,299,228.72
FORD MOTOR COMPANY SR UNSECURED 01/43 4.75	2,955,000	2,966,670.58	2,121,078.02
FORD MOTOR COMPANY SR UNSECURED 02/32 3.25	2,821,000	2,500,353.33	2,115,585.53
FORD MOTOR COMPANY SR UNSECURED 04/30 9.625	130,000	166,818.57	147,059.89
FORD MOTOR COMPANY SR UNSECURED 08/32 6.1	380,000	380,000.00	350,875.85
FORD MOTOR COMPANY SR UNSECURED 12/46 5.291	220,000	211,030.58	167,643.24
FORD MOTOR CREDI SR UNSECURED 06/31 3.625	360,000	360,000.00	282,800.92
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/24 3.81	1,900,000	1,928,413.85	1,847,802.93
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/26 4.389	2,263,000	2,288,468.27	2,107,893.98
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9	1,552,000	1,451,458.61	1,281,826.38
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9	1,809,000	1,684,217.54	1,444,956.84
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95	2,360,000	2,313,695.18	2,201,644.00
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113	1,108,000	1,149,869.04	1,003,343.86
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/24 2.748	1,300,000	1,731,209.72	1,476,199.41
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125	6,753,000	7,031,805.17	6,491,939.82
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	3,700,000	3,691,349.42	3,657,244.87
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134	1,119,000	1,126,096.04	1,047,373.17
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 2.7	4,975,000	4,965,060.57	4,320,290.00
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 4.542	1,400,000	1,377,499.70	1,289,967.00
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125	2,548,000	2,587,132.57	2,280,460.00
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	200,000	202,738.01	190,552.00
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/24 4.063	1,075,000	1,083,381.18	1,032,077.29
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/25 3.375	5,198,000	4,964,745.36	4,699,058.75
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815	1,160,000	1,131,485.03	1,019,512.40
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 7.35	1,700,000	1,699,434.48	1,741,990.00
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4	2,689,000	2,517,804.47	2,207,238.76
FORESTAR GROUP INC COMPANY GUAR 144A 05/26 3.85	300,000	295,189.99	263,007.15
FORTRESS CREDIT BSL LIMITED FCBSL 2021 1A A 144A	2,800,000	2,803,570.90	2,738,713.60
FORTRESS TRANS + INFRAST SR UNSECURED 144A 05/28 5.5	3,855,000	3,818,840.29	3,288,739.05
FORTRESS TRANS + INFRAST SR UNSECURED 144A 08/27 9.75	530,000	551,734.12	531,325.02
FORTRESS TRANS + INFRAST SR UNSECURED 144A 10/25 6.5	1,709,000	1,720,381.17	1,606,808.38
FORTUNE BRANDS INNOVATIO SR UNSECURED 09/29 3.25	900,000	972,690.85	778,951.64
FOUNDATION BUILDING M COMPANY GUAR 144A 03/29 6	100,000	92,512.30	74,870.37
FOUR SEASONS HOTELS LIMITED 2022 TERM LOAN B	2,414,585	2,378,692.90	2,413,715.48
FOX CORP SR UNSECURED 01/24 4.03	850,000	850,000.00	840,142.78
FOX CORP SR UNSECURED 01/29 4.709	750,000	750,000.00	724,707.85
FRANCISCAN HEALTH SYS SECURED 07/49 3.914	250,000	215,938.84	190,934.45
FREDDIE MAC SCRT SCRT 2017 4 M45T	3,536,643	3,767,965.54	3,446,683.79
FREDDIE MAC SCRT SCRT 2018 2 MA	271,676	271,240.94	258,129.62
FREDDIE MAC STACR STACR 2017 HQA3 M2	798,405	802,292.23	801,163.69
FREDDIE MAC STACR STACR 2020 DNA2 M2 144A	244,671	246,755.08	244,131.33
FREDDIE MAC STACR STACR 2021 DNA2 M2 144A	1,000,000	1,000,000.00	988,655.10
FREDDIE MAC STACR STACR 2021 DNA3 M1 144A	1,727,101	1,727,101.14	1,713,109.38
FREDDIE MAC STACR STACR 2021 DNA5 M2 144A	2,895,605	2,895,604.59	2,855,821.30
FREDDIE MAC STACR STACR 2021 DNA6 M2 144A	2,240,000	2,141,535.84	2,127,931.01

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC STACR STACR 2021 DNA7 M1 144A	4,295,278	4,295,277.62	4,221,069.83
FREDDIE MAC STACR STACR 2021 HQA1 M2 144A	1,250,000	1,148,858.17	1,177,290.38
FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A	443,427	431,009.79	432,041.13
FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A	2,220,000	2,220,000.00	2,106,494.73
FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A	5,953,000	5,886,886.59	5,789,398.46
FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A	3,357,000	3,331,742.25	3,317,162.15
FREDDIE MAC STACR STACR 2022 DNA4 M1A 144A	611,933	611,932.53	610,036.76
FREDDIE MAC STACR STACR 2022 DNA6 M1A 144A	2,420,737	2,420,737.15	2,422,214.53
FREDDIE MAC STACR STACR 2022 HQA1 M1B 144A	716,000	716,000.00	709,953.02
FREDDIE MAC STACR STACR 2022 HQA3 M1A 144A	715,204	715,204.26	714,378.77
FREDDIE MAC BONDS 07/32 0.00000	1,000,000	860,023.55	664,248.35
FREDDIE MAC FHR 2567 MG	13,599	14,238.13	13,251.63
FREDDIE MAC FHR 2638 EY	25,311	25,579.60	25,239.09
FREDDIE MAC FHR 2731 ZA	155,737	163,447.37	152,269.88
FREDDIE MAC FHR 2755 ZA	353,082	374,791.56	353,589.88
FREDDIE MAC FHR 2795 SH	38,312	-24,538.98	173.81
FREDDIE MAC FHR 2916 MY	850,000	944,296.80	849,998.81
FREDDIE MAC FHR 3004 QG	99,252	102,095.76	98,161.15
FREDDIE MAC FHR 3045 LZ	82,629	88,544.09	78,585.61
FREDDIE MAC FHR 3065 TZ	73,398	78,395.33	69,634.74
FREDDIE MAC FHR 3202 ZL	116,694	125,417.63	114,100.33
FREDDIE MAC FHR 3259 ZL	71,053	76,024.83	69,031.35
FREDDIE MAC FHR 3284 AZ	9,306	9,753.87	8,926.79
FREDDIE MAC FHR 3621 SB	161,953	24,893.02	14,681.64
FREDDIE MAC FHR 4099 ST	213,480	62,672.43	20,552.37
FREDDIE MAC FHR 4102 CB	771,543	630,661.24	647,677.87
FREDDIE MAC FHR 4118 PB	301,000	279,246.59	245,793.05
FREDDIE MAC FHR 4122 IO	1,470,353	249,198.71	275,875.52
FREDDIE MAC FHR 4139 PB	425,000	364,300.71	357,705.63
FREDDIE MAC FHR 4146 DI	162,158	-53,939.77	8,787.43
FREDDIE MAC FHR 4147 CI	779,009	126,303.31	38,007.85
FREDDIE MAC FHR 4159 KF	260,166	260,093.62	251,410.33
FREDDIE MAC FHR 4194 BI	544,823	21,774.77	85,027.11
FREDDIE MAC FHR 4203 PS	699,024	145,916.82	49,961.63
FREDDIE MAC FHR 4204 JC	108,488	97,220.64	95,321.66
FREDDIE MAC FHR 4246 PT	96,492	109,961.09	100,610.62
FREDDIE MAC FHR 4280 AY	545,781	532,648.00	508,976.75
FREDDIE MAC FHR 4283 EW	3,952,158	4,347,355.31	3,884,188.75
FREDDIE MAC FHR 4310 SA	382,158	86,496.94	32,751.66
FREDDIE MAC FHR 4316 XZ	1,310,632	1,522,298.08	1,258,829.92
FREDDIE MAC FHR 4319 MA	568,650	634,130.56	556,072.52
FREDDIE MAC FHR 4335 SW	219,640	46,868.54	19,577.35
FREDDIE MAC FHR 4352 ZX	1,251,045	1,392,218.59	1,192,617.60
FREDDIE MAC FHR 4391 MZ	640,212	564,362.45	552,012.36
FREDDIE MAC FHR 4415 IO	336,518	22,022.31	13,470.93
FREDDIE MAC FHR 4468 SY	1,133,463	207,311.28	125,214.97
FREDDIE MAC FHR 4616 MS	2,472,459	469,302.05	279,983.00
FREDDIE MAC FHR 4623 MS	2,058,605	488,611.43	250,050.08
FREDDIE MAC FHR 4793 CB	165,718	164,402.13	150,141.70
FREDDIE MAC FHR 4813 CJ	65,564	63,078.97	56,766.40
FREDDIE MAC FHR 4903 SA	5,653,976	1,007,274.22	690,674.40
FREDDIE MAC FHR 4994 IB	2,644,331	324,641.89	333,255.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC FHR 5010 IK	278,343	31,658.01	41,351.26
FREDDIE MAC FHR 5010 JI	741,038	92,002.20	113,749.20
FREDDIE MAC FHR 5013 IN	337,849	39,788.44	52,227.20
FREDDIE MAC FHR 5018 MI	521,324	64,195.18	70,659.35
FREDDIE MAC FHR 5071 IH	265,100	35,576.13	33,885.20
FREDDIE MAC FHR 5085 NI	5,160,361	658,618.00	592,613.75
FREDDIE MAC FHR 5140 NI	916,943	126,180.15	123,593.03
FREDDIE MAC FHR 5224 HL	200,000	201,894.50	179,703.90
FREDDIE MAC MULTICLASS CERTIFI FHMR 2021 P009 X	9,475,000	623,734.42	502,810.77
FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3	889,253	893,601.53	825,984.81
FREDDIE MAC NOTES 03/31 6.75	80,000	100,510.33	94,407.63
FREDDIE MAC NOTES 07/25 0.375	4,450,000	4,438,652.17	4,027,025.85
FREDDIE MAC NOTES 07/32 6.25	1,822,000	2,169,437.74	2,125,056.06
FREDDIE MAC NOTES 08/23 0.25	490,000	489,892.50	475,733.03
FREDDIE MAC NOTES 08/31 1.5	11,080,000	9,411,738.62	8,742,375.39
FREDDIE MAC NOTES 08/35 1.46	655,000	458,861.40	443,716.87
FREDDIE MAC NOTES 09/29 6.75	1,000,000	1,348,776.82	1,146,470.08
FREDDIE MAC NOTES 09/36 1.72	1,305,000	916,229.87	918,116.41
FREDDIE MAC NOTES 12/29 0.00000	38,250,000	35,178,217.24	28,713,888.68
FREDDIE MAC REFERENCE REMIC FHRR R007 ZA	257,089	234,530.80	263,645.80
FREDDIE MAC REFERENCE REMIC FHRR R008 ZA	754,443	813,201.37	769,853.28
FREDDIE MAC UNSECURED 09/23 0.25	735,000	734,945.02	712,884.43
FREDDIE MAC UNSECURED 09/25 0.375	1,255,000	1,252,938.46	1,129,350.74
FREDDIEMAC STRIP FHS 212 IO	17,257	3,761.63	2,998.09
FREDDIEMAC STRIP FHS 215 IO	14,855	3,419.20	2,866.78
FREDDIEMAC STRIP FHS 283 IO	1,317,321	1,585,077.88	61,416.28
FREDDIEMAC STRIP FHS 299 F1	1,274,392	1,276,886.40	1,259,316.48
FREDDIEMAC STRIP FHS 304 C69	586,669	240,880.46	114,232.97
FREDDIEMAC STRIP FHS 312 S1	1,397,928	294,549.41	140,378.34
FREDDIEMAC STRIP FHS 324 C26	3,989,072	624,600.34	816,854.12
FREDDIEMAC STRIP FHS 328 S4	46,848	3,230.33	1,789.72
FREEDOM MORTGAGE CORP SR UNSECURED 144A 01/27 6.625	700,000	700,000.00	544,775.75
FREEDOM MORTGAGE CORP SR UNSECURED 144A 04/25 8.25	450,000	452,675.05	404,764.64
FREEPORT INDONESIA PT SR UNSECURED 144A 04/32 5.315	200,000	200,000.00	183,446.85
FREEPORT INDONESIA PT SR UNSECURED REGS 04/27 4.763	279,000	265,781.20	267,840.00
FREEPORT MCMORAN INC COMPANY GUAR 03/23 3.875	20,000	19,961.03	19,946.22
FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45	1,310,000	1,485,739.67	1,181,672.40
FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625	655,000	689,542.70	610,063.39
FREEPORT MCMORAN INC COMPANY GUAR 09/27 5	89,000	90,977.51	87,063.72
FREEPORT MCMORAN INC COMPANY GUAR 11/24 4.55	30,000	29,621.58	29,558.16
FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4	1,250,000	1,488,169.49	1,180,477.70
FREMF MORTGAGE TRUST FREMF 2020 K105 B 144A	480,000	511,911.59	408,223.92
FREMF MORTGAGE TRUST FREMF 2020 K737 B 144A	850,000	860,116.73	771,546.96
FRESB MULTIFAMILY MORTGAGE PAS FRESB 2019 SB60 A10H	400,859	402,311.78	371,696.28
FRESENIUS FIN IRELAND PL COMPANY GUAR REGS 10/31 0.875	155,000	184,211.71	114,825.54
FRIGORIFICO CONCEPCION SR SECURED 144A 07/28 7.7	200,000	197,352.26	161,500.00
FRONTIER COMMUNICATIONS CORP 2021 1ST LIEN TERM LOAN	491,250	490,785.50	467,566.84
FRONTIER COMMUNICATIONS SECURED 11/29 5.875	250,000	249,479.81	193,418.96
FRONTIER COMMUNICATIONS SECURED 144A 01/30 6	2,020,000	2,020,000.00	1,586,857.00
FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	1,030,000	1,052,903.82	852,077.80
FRONTIER COMMUNICATIONS SR SECURED 144A 05/28 5	1,979,000	1,830,513.05	1,725,727.58
FRONTIER COMMUNICATIONS SR SECURED 144A 05/30 8.75	549,000	554,657.61	558,195.48

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875	1,110,000	1,160,606.24	1,030,712.70
FRST STU BID/FRST TRANS SR SECURED 144A 07/29 4	410,000	389,165.34	339,122.23
FS RIALTO ISSUER LTD FSRIA 2022 FL4 A 144A	980,000	980,000.00	955,977.26
FS RIALTO ISSUER LTD FSRIA 2022 FL5 D 144A	500,000	495,149.86	481,323.00
FS RIALTO ISSUER LTD FSRIA 2022 FL6 A 144A	1,460,000	1,448,645.55	1,438,746.78
FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25	450,000	450,000.00	398,389.50
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/27 5	370,000	375,204.07	369,948.20
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/32 5.25	738,000	771,936.38	758,110.50
GAINWELL ACQUISITION CORP. TERM LOAN B	2,341,363	2,326,853.38	2,192,100.65
GALAXY CLO LTD GALXY 2017 24A D 144A	950,000	932,470.53	866,811.35
GALAXY CLO LTD GALXY 2018 27A A 144A	260,000	256,387.99	255,138.78
GALAXY PIPELINE ASSETS SR SECURED 144A 03/36 2.625	425,000	432,658.70	342,041.71
GALAXY PIPELINE ASSETS SR SECURED REGS 09/40 2.94	1,449,795	1,432,416.31	1,164,036.75
GAP INC/THE COMPANY GUAR 144A 10/29 3.625	225,000	225,000.00	158,715.00
GAP INC/THE COMPANY GUAR 144A 10/31 3.875	1,300,000	1,284,818.85	906,899.53
GARFUNKELUX HOLDCO 3 SA SR SECURED REGS 11/25 6.75	100,000	113,796.58	85,086.47
GARFUNKELUX HOLDCO 3 SA SR SECURED REGS 11/25 7.75	200,000	288,153.54	186,923.99
GARTNER INC COMPANY GUAR 144A 06/29 3.625	197,000	197,000.00	173,107.84
GARTNER INC COMPANY GUAR 144A 10/30 3.75	1,796,000	1,787,316.25	1,548,093.36
GATES GLOBAL/GATES CORP COMPANY GUAR 144A 01/26 6.25	1,434,000	1,399,733.55	1,383,810.00
GCAT GCAT 2021 NQM4 A1 144A	1,111,875	820,634.36	852,877.09
GCAT GCAT 2021 NQM5 A1 144A	2,105,351	2,105,266.07	1,654,591.21
GCAT GCAT 2021 NQM7 A1 144A	1,059,114	1,059,085.53	927,322.12
GCAT GCAT 2022 NQM2 A3 144A	3,025,346	2,946,996.32	2,638,834.66
GCI LLC SR UNSECURED 144A 10/28 4.75	2,258,000	2,336,613.51	1,896,901.68
GCT COMMERCIAL MORTGAGE TRUST GCT 2021 GCT C 144A	320,000	320,000.00	279,761.73
GE CAPITAL FUNDING LLC COMPANY GUAR 05/32 4.55	200,000	223,410.10	189,847.62
GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418	225,000	238,379.35	207,321.86
GE HEALTHCARE TECH INC COMPANY GUAR 144A 03/30 5.857	1,050,000	1,050,014.62	1,074,529.81
GE HEALTHCARE TECH INC COMPANY GUAR 144A 11/25 5.6	452,000	451,036.84	454,784.85
GE HEALTHCARE TECH INC COMPANY GUAR 144A 11/27 5.65	10,455,000	10,660,669.15	10,577,328.62
GE HEALTHCARE TECH INC COMPANY GUAR 144A 11/32 5.905	3,750,000	3,793,129.49	3,885,743.44
GE HEALTHCARE TECH INC COMPANY GUAR 144A 11/52 6.377	610,000	610,000.00	647,888.19
GEN DIGITAL INC COMPANY GUAR 144A 09/27 6.75	510,000	498,481.88	499,800.00
GEN DIGITAL INC COMPANY GUAR 144A 09/30 7.125	295,000	295,382.04	289,837.50
GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25	420,000	472,362.80	383,181.30
GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25	430,000	507,761.61	381,420.38
GENERAL DYNAMICS CORP COMPANY GUAR 05/28 3.75	345,000	381,412.13	327,933.46
GENERAL ELECTRIC CO JR SUBORDINA 12/49 VAR	5,000	4,901.67	4,912.21
GENERAL MILLS INC SR UNSECURED 04/28 4.2	1,840,000	1,896,255.96	1,778,048.93
GENERAL MOTORS CO SR UNSECURED 04/25 4	675,000	676,696.20	658,327.89
GENERAL MOTORS CO SR UNSECURED 04/36 6.6	30,000	34,949.78	29,381.91
GENERAL MOTORS CO SR UNSECURED 04/38 5.15	130,000	136,350.05	112,148.54
GENERAL MOTORS CO SR UNSECURED 04/49 5.95	89,000	99,144.06	77,564.79
GENERAL MOTORS CO SR UNSECURED 10/23 4.875	500,000	496,284.78	498,444.59
GENERAL MOTORS CO SR UNSECURED 10/25 6.125	1,935,000	2,026,332.68	1,969,268.71
GENERAL MOTORS CO SR UNSECURED 10/27 6.8	2,615,000	2,751,698.50	2,714,324.89
GENERAL MOTORS CO SR UNSECURED 10/29 5.4	382,000	360,016.33	364,541.73
GENERAL MOTORS CO SR UNSECURED 10/43 6.25	190,000	216,301.35	175,660.41
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	150,000	150,884.10	142,528.28
GENERAL MOTORS FINL CO COMPANY GUAR 01/28 3.85	50,000	53,179.59	45,629.39
GENERAL MOTORS FINL CO COMPANY GUAR 04/25 4.35	228,000	242,875.76	221,978.36

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GENERAL MOTORS FINL CO COMPANY GUAR 05/23 4.25	90,000	90,000.00	89,627.78
GENERAL MOTORS FINL CO SR UNSECURED 01/31 2.35	1,222,000	1,144,709.05	921,405.89
GENERAL MOTORS FINL CO SR UNSECURED 01/32 3.1	959,000	775,320.08	751,416.54
GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8	800,000	799,877.66	772,235.48
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3	360,000	325,978.89	322,454.12
GENERAL MOTORS FINL CO SR UNSECURED 06/25 2.75	413,000	424,337.11	386,608.85
GENERAL MOTORS FINL CO SR UNSECURED 06/26 1.5	675,000	674,144.89	586,198.84
GENERAL MOTORS FINL CO SR UNSECURED 06/31 2.7	305,000	241,181.88	233,683.51
GENERAL MOTORS FINL CO SR UNSECURED 10/25 6.05	515,000	514,367.96	523,828.69
GENERAL MOTORS FINL CO SR UNSECURED REGS 02/26 0.85	919,000	860,246.62	877,347.29
GENERAL MOTORS FINL CO SR UNSECURED REGS 05/27 0.6	360,000	377,687.07	325,076.09
GENERATE CLO LTD. GNRT 2A AR 144A	2,670,000	2,662,076.13	2,634,998.97
GENERATE CLO LTD. GNRT 6A CR 144A	2,750,000	2,750,000.00	2,588,960.00
GENERATE CLO LTD. GNRT 6A DR 144A	750,000	750,000.00	699,492.00
GENERATE CLO LTD. GNRT 7A A1 144A	1,250,000	1,247,571.41	1,222,320.00
GENESEE + WYOMING INC NEW TERM LOAN	1,204,335	1,207,572.07	1,196,506.60
GENESIS ENERGY LP/FIN COMPANY GUAR 01/27 8	350,000	341,354.89	330,599.50
GENESIS ENERGY LP/FIN COMPANY GUAR 02/28 7.75	135,000	133,519.77	124,264.80
GENESIS ENERGY LP/FIN COMPANY GUAR 10/25 6.5	693,000	686,913.34	662,307.03
GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625	2,711,000	2,679,993.47	2,616,100.25
GENNEIA SA SR SECURED 144A 09/27 8.75	129,595	129,620.49	126,679.11
GEOPARK LTD COMPANY GUAR 144A 01/27 5.5	200,000	188,043.86	171,949.11
GEORGIA POWER CO SR UNSECURED 03/42 4.3	790,000	928,148.61	678,320.01
GETLINK SE SR SECURED REGS 10/25 3.5	200,000	243,565.89	207,046.41
GFL ENVIRONMENTAL INC 2020 TERM LOAN	247,475	243,425.96	247,405.46
GFL ENVIRONMENTAL INC COMPANY GUAR 144A 08/28 4	3,801,000	3,787,830.64	3,249,855.00
GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75	808,000	796,386.68	763,560.00
GILBERT PARK CLO LTD GILBT 2017 1A C 144A	250,000	250,129.12	238,865.00
GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	400,000	400,001.86	385,626.50
GILEAD SCIENCES INC SR UNSECURED 03/46 4.75	500,000	506,175.47	449,963.87
GILEAD SCIENCES INC SR UNSECURED 04/44 4.8	561,000	684,707.63	514,435.41
GILEAD SCIENCES INC SR UNSECURED 09/23 0.75	800,000	776,640.47	775,042.54
GILEAD SCIENCES INC SR UNSECURED 10/30 1.65	34,000	29,107.14	26,961.11
GILEAD SCIENCES INC SR UNSECURED 10/40 2.6	1,185,000	816,117.22	826,764.06
GILEAD SCIENCES INC SR UNSECURED 10/50 2.8	325,000	269,080.24	207,783.84
GIP II BLUE HOLDING L P TERM LOAN B	1,025,409	1,012,754.56	1,014,939.90
GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125	50,000	49,928.39	49,198.26
GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4	2,742,000	2,779,474.74	2,587,688.87
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625	120,000	120,799.46	118,425.36
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/26 1.625	1,239,000	1,239,918.80	1,091,673.28
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85	84,000	85,910.89	68,739.31
GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125	50,000	50,104.97	49,739.24
GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625	200,000	202,123.96	181,017.86
GLENCORE FUNDING LLC COMPANY GUAR 144A 09/30 2.5	655,000	658,593.61	531,656.80
GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625	1,818,000	1,768,082.00	1,448,232.78
GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 3.375	121,000	119,245.57	78,484.89
GLOBAL MEDICAL RESPONSE SR SECURED 144A 10/25 6.5	200,000	202,436.75	143,142.00
GLOBAL PART/GLP FINANCE COMPANY GUAR 01/29 6.875	467,000	492,229.05	427,804.69
GLOBAL PART/GLP FINANCE COMPANY GUAR 08/27 7	2,762,000	2,845,449.45	2,622,869.91
GLOBAL PAYMENTS INC SR UNSECURED 02/25 2.65	925,000	924,907.01	870,280.69
GLOBAL PAYMENTS INC SR UNSECURED 05/30 2.9	1,433,000	1,357,406.50	1,174,153.44
GLOBAL PAYMENTS INC SR UNSECURED 06/23 3.75	100,000	99,621.75	99,362.80

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GLOBAL PAYMENTS INC SR UNSECURED 08/27 4.95	617,000	602,139.20	598,491.63
GLOBAL PAYMENTS INC SR UNSECURED 08/29 3.2	1,204,000	1,214,976.05	1,023,461.89
GLOBAL PAYMENTS INC SR UNSECURED 08/29 5.3	380,000	360,209.58	367,372.78
GLOBAL PAYMENTS INC SR UNSECURED 08/52 5.95	200,000	199,122.31	180,832.19
GLP CAPITAL LP / FIN II COMPANY GUAR 01/29 5.3	145,000	160,311.42	137,219.30
GLP CAPITAL LP / FIN II COMPANY GUAR 01/30 4	744,000	783,359.55	651,605.68
GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4	266,000	286,420.80	228,174.80
GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25	1,125,000	1,031,896.76	899,307.90
GLP CAPITAL LP / FIN II COMPANY GUAR 06/25 5.25	2,120,000	2,236,750.77	2,083,990.82
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A2	2,792,715	2,792,689.43	2,784,221.62
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2	6,516,443	6,516,294.62	6,444,660.80
GMAC MORTGAGE CORPORATION LOAN GMACM 2000 HE2 A1	3,764	3,560.99	3,451.92
GMAC MORTGAGE CORPORATION LOAN GMACM 2005 HE3 A2	4,834	3,975.53	4,699.01
GNL QUINTERO SA SR UNSECURED REGS 07/29 4.634	164,720	174,685.57	159,049.08
GNMA II POOL 003890 G2 08/36 FIXED 6	4,772	5,255.93	5,039.41
GNMA II POOL 004040 G2 10/37 FIXED 6.5	140,665	154,000.35	148,952.49
GNMA II POOL 004223 G2 08/38 FIXED 6.5	54,237	60,123.99	57,250.41
GNMA II POOL 004245 G2 09/38 FIXED 6	466,824	514,207.02	492,824.54
GNMA II POOL 004268 G2 10/38 FIXED 6	69,627	76,962.63	73,527.73
GNMA II POOL 004292 G2 11/38 FIXED 6.5	32,858	36,390.17	34,721.98
GNMA II POOL 004371 G2 02/39 FIXED 6	11,071	12,212.95	11,691.45
GNMA II POOL 004559 G2 10/39 FIXED 5	141,705	155,023.57	144,075.48
GNMA II POOL 004598 G2 12/39 FIXED 4.5	13,209	14,272.07	13,183.56
GNMA II POOL 004602 G2 12/39 FIXED 6	64,154	69,767.96	67,745.46
GNMA II POOL 004617 G2 01/40 FIXED 4.5	114,503	123,822.25	114,278.68
GNMA II POOL 004636 G2 02/40 FIXED 4.5	13,214	14,277.01	13,187.83
GNMA II POOL 004696 G2 05/40 FIXED 4.5	120,535	130,493.02	120,299.62
GNMA II POOL 004717 G2 06/40 FIXED 6	52,376	57,257.95	55,309.84
GNMA II POOL 004771 G2 08/40 FIXED 4.5	29,051	31,417.39	28,994.62
GNMA II POOL 004800 G2 09/40 FIXED 4	13,254	14,070.21	12,805.68
GNMA II POOL 004801 G2 09/40 FIXED 4.5	5,594	6,052.54	5,583.06
GNMA II POOL 004833 G2 10/40 FIXED 4	25,957	27,552.36	25,080.00
GNMA II POOL 004922 G2 01/41 FIXED 4	132,341	140,346.48	127,365.17
GNMA II POOL 004923 G2 01/41 FIXED 4.5	20,497	21,574.26	20,457.31
GNMA II POOL 004945 G2 02/41 FIXED 4	8,072	8,542.72	7,799.06
GNMA II POOL 004978 G2 03/41 FIXED 4.5	934,966	985,250.18	933,137.33
GNMA II POOL 004991 G2 03/41 FIXED 6	110,297	120,553.19	116,477.03
GNMA II POOL 005018 G2 04/41 FIXED 5	17,812	19,383.78	18,114.63
GNMA II POOL 005019 G2 04/41 FIXED 6	2,576	2,822.83	2,718.60
GNMA II POOL 005083 G2 06/41 FIXED 5	45,718	49,769.11	46,495.13
GNMA II POOL 005116 G2 07/41 FIXED 5	25,613	27,888.20	26,047.95
GNMA II POOL 005156 G2 08/41 FIXED 6	7,241	7,992.62	7,646.21
GNMA II POOL 005189 G2 09/41 FIXED 6	46,325	50,756.55	48,910.71
GNMA II POOL 005203 G2 10/41 FIXED 4	701	732.50	676.92
GNMA II POOL 005233 G2 11/41 FIXED 4	4,550	4,804.30	4,396.59
GNMA II POOL 005258 G2 12/41 FIXED 3.5	299,635	313,746.20	282,310.41
GNMA II POOL 005309 G2 02/42 FIXED 6	49,336	54,756.84	52,083.81
GNMA II POOL 008162 G2 03/23 FLOATING VAR	502	502.19	500.39
GNMA II POOL 008218 G2 06/23 FLOATING VAR	1,687	1,683.48	1,678.71
GNMA II POOL 008228 G2 07/23 FLOATING VAR	1,073	1,070.89	1,065.76
GNMA II POOL 008259 G2 08/23 FLOATING VAR	1,329	1,319.40	1,318.63
GNMA II POOL 008280 G2 09/23 FLOATING VAR	3,497	3,491.90	3,467.62

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 008395 G2 03/24 FLOATING VAR	1,767	1,763.77	1,755.47
GNMA II POOL 008399 G2 04/24 FLOATING VAR	12,804	12,783.48	12,640.86
GNMA II POOL 008408 G2 04/24 FLOATING VAR	5,851	5,840.96	5,826.41
GNMA II POOL 008421 G2 05/24 FLOATING VAR	2,757	2,752.38	2,753.03
GNMA II POOL 008445 G2 06/24 FLOATING VAR	5,952	5,942.41	5,927.15
GNMA II POOL 008447 G2 06/24 FLOATING VAR	13,995	13,977.86	13,892.72
GNMA II POOL 008449 G2 06/24 FLOATING VAR	4,498	4,490.12	4,454.07
GNMA II POOL 008456 G2 07/24 FLOATING VAR	6,040	6,032.43	5,983.58
GNMA II POOL 008466 G2 07/24 FLOATING VAR	9,019	9,005.30	8,959.14
GNMA II POOL 008482 G2 08/24 FLOATING VAR	13,542	13,519.65	13,360.98
GNMA II POOL 008484 G2 08/24 FLOATING VAR	8,030	8,018.69	7,950.39
GNMA II POOL 008502 G2 09/24 FLOATING VAR	2,618	2,614.93	2,579.38
GNMA II POOL 008503 G2 09/24 FLOATING VAR	4,559	4,552.17	4,501.88
GNMA II POOL 008547 G2 11/24 FLOATING VAR	8,786	8,778.32	8,680.65
GNMA II POOL 008565 G2 12/24 FLOATING VAR	3,246	3,242.94	3,190.82
GNMA II POOL 008567 G2 12/24 FLOATING VAR	8,001	7,990.50	7,872.56
GNMA II POOL 008580 G2 01/25 FLOATING VAR	6,011	6,004.36	5,947.02
GNMA II POOL 008595 G2 02/25 FLOATING VAR	4,255	4,250.72	4,201.70
GNMA II POOL 008599 G2 02/25 FLOATING VAR	4,686	4,684.31	4,615.58
GNMA II POOL 008608 G2 03/25 FLOATING VAR	5,126	5,124.40	5,022.85
GNMA II POOL 008611 G2 03/25 FLOATING VAR	4,237	4,238.66	4,149.43
GNMA II POOL 008619 G2 04/25 FLOATING VAR	752	753.00	738.97
GNMA II POOL 008621 G2 04/25 FLOATING VAR	8,948	8,928.19	8,841.33
GNMA II POOL 008623 G2 04/25 FLOATING VAR	6,167	6,170.31	6,097.92
GNMA II POOL 008624 G2 04/25 FLOATING VAR	11,773	11,782.87	11,604.79
GNMA II POOL 008628 G2 05/25 FLOATING VAR	1,741	1,740.22	1,713.78
GNMA II POOL 008631 G2 05/25 FLOATING VAR	27,044	27,026.80	26,826.31
GNMA II POOL 008634 G2 05/25 FLOATING VAR	2,175	2,175.32	2,141.92
GNMA II POOL 008644 G2 06/25 FLOATING VAR	3,321	3,320.89	3,277.53
GNMA II POOL 008646 G2 06/25 FLOATING VAR	3,085	3,083.52	3,036.62
GNMA II POOL 008663 G2 07/25 FLOATING VAR	18,267	18,252.82	17,981.41
GNMA II POOL 008664 G2 07/25 FLOATING VAR	1,605	1,605.32	1,579.46
GNMA II POOL 008814 G2 02/26 FLOATING VAR	16,869	16,885.90	16,578.30
GNMA II POOL 008815 G2 02/26 FLOATING VAR	8,138	8,140.25	7,996.69
GNMA II POOL 008913 G2 07/26 FLOATING VAR	499	499.94	491.28
GNMA II POOL 080031 G2 01/27 FLOATING VAR	13,786	13,781.11	13,608.03
GNMA II POOL 080032 G2 01/27 FLOATING VAR	9,503	9,505.87	9,208.49
GNMA II POOL 080044 G2 02/27 FLOATING VAR	6,866	6,870.19	6,790.59
GNMA II POOL 080045 G2 02/27 FLOATING VAR	3,823	3,825.78	3,773.14
GNMA II POOL 080059 G2 04/27 FLOATING VAR	35,432	35,423.29	34,562.44
GNMA II POOL 080060 G2 04/27 FLOATING VAR	38,540	38,549.79	37,502.49
GNMA II POOL 080070 G2 05/27 FLOATING VAR	7,823	7,832.25	7,699.21
GNMA II POOL 080082 G2 06/27 FLOATING VAR	12,783	12,778.51	12,604.11
GNMA II POOL 080094 G2 07/27 FLOATING VAR	5,684	5,689.44	5,501.34
GNMA II POOL 080106 G2 08/27 FLOATING VAR	6,458	6,464.30	6,250.53
GNMA II POOL 080114 G2 09/27 FLOATING VAR	2,024	2,028.55	1,987.25
GNMA II POOL 080123 G2 10/27 FLOATING VAR	8,818	8,837.81	8,556.91
GNMA II POOL 080133 G2 11/27 FLOATING VAR	3,969	3,969.83	3,876.29
GNMA II POOL 080137 G2 11/27 FLOATING VAR	13,474	13,494.68	13,068.62
GNMA II POOL 080141 G2 12/27 FLOATING VAR	12,073	12,082.13	11,828.81
GNMA II POOL 080145 G2 12/27 FLOATING VAR	1,097	1,098.24	1,055.04
GNMA II POOL 080154 G2 01/28 FLOATING VAR	27,340	27,342.44	26,665.72

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 080156 G2 01/28 FLOATING VAR	4,410	4,412.66	4,349.64
GNMA II POOL 080168 G2 02/28 FLOATING VAR	9,638	9,646.32	9,400.76
GNMA II POOL 080178 G2 03/28 FLOATING VAR	9,052	9,063.41	8,941.70
GNMA II POOL 080296 G2 07/29 FLOATING VAR	48,735	48,767.50	47,682.00
GNMA II POOL 080309 G2 08/29 FLOATING VAR	20,101	20,128.95	19,686.32
GNMA II POOL 080317 G2 09/29 FLOATING VAR	5,588	5,592.22	5,423.01
GNMA II POOL 080329 G2 10/29 FLOATING VAR	15,340	15,362.32	14,796.97
GNMA II POOL 080331 G2 10/29 FLOATING VAR	10,708	10,715.32	10,386.84
GNMA II POOL 080344 G2 11/29 FLOATING VAR	12,656	12,667.59	12,208.59
GNMA II POOL 080346 G2 11/29 FLOATING VAR	21,201	21,217.57	20,421.28
GNMA II POOL 080354 G2 12/29 FLOATING VAR	5,634	5,642.24	5,483.93
GNMA II POOL 080356 G2 12/29 FLOATING VAR	1,283	1,284.30	1,230.17
GNMA II POOL 080364 G2 01/30 FLOATING VAR	10,598	10,608.02	10,351.23
GNMA II POOL 080376 G2 02/30 FLOATING VAR	2,916	2,921.85	2,859.98
GNMA II POOL 080385 G2 03/30 FLOATING VAR	24,852	24,915.81	24,361.46
GNMA II POOL 080393 G2 04/30 FLOATING VAR	6,115	6,122.35	6,058.17
GNMA II POOL 080395 G2 04/30 FLOATING VAR	22,087	22,120.21	21,581.79
GNMA II POOL 080406 G2 05/30 FLOATING VAR	3,840	3,843.11	3,791.60
GNMA II POOL 080408 G2 05/30 FLOATING VAR	42,713	42,753.54	41,739.60
GNMA II POOL 080409 G2 05/30 FLOATING VAR	40,582	40,638.73	39,759.65
GNMA II POOL 080413 G2 06/30 FLOATING VAR	10,904	10,929.11	10,752.34
GNMA II POOL 080428 G2 07/30 FLOATING VAR	66,419	66,487.31	64,801.47
GNMA II POOL 080455 G2 09/30 FLOATING VAR	16,013	16,048.17	15,630.40
GNMA II POOL 080460 G2 10/30 FLOATING VAR	24,765	24,825.11	23,732.76
GNMA II POOL 080674 G2 02/33 FLOATING VAR	8,003	8,052.66	7,897.58
GNMA II POOL 080819 G2 01/34 FLOATING VAR	52,172	51,762.86	50,948.61
GNMA II POOL 783368 G2 07/41 FIXED 4.5	306,129	331,882.43	305,530.54
GNMA II POOL 783435 G2 07/40 FIXED 6	4,138	4,528.08	4,369.85
GNMA II POOL 783584 G2 07/41 FIXED 4.5	59,995	63,115.36	59,877.21
GNMA II POOL 783591 G2 07/41 FIXED 4.5	56,734	59,478.62	56,622.59
GNMA II POOL 784106 G2 01/46 FIXED 3.5	83,986	89,407.14	78,513.62
GNMA II POOL 785944 G2 02/52 FIXED 3	190,227	179,815.49	169,981.88
GNMA II POOL 786077 G2 03/52 FIXED 3	92,824	87,515.20	82,782.93
GNMA II POOL 786082 G2 11/51 FIXED 3	94,609	89,461.01	84,629.69
GNMA II POOL 786095 G2 04/52 FIXED 3	392,026	367,672.25	339,347.34
GNMA II POOL 786108 G2 03/52 FIXED 3.5	196,260	190,038.85	178,384.44
GNMA II POOL 786216 G2 06/52 FIXED 3.5	295,403	278,879.87	268,498.56
GNMA II POOL 893146 G2 05/60 FLOATING VAR	670,280	680,119.17	672,417.58
GNMA II POOL AI4167 G2 08/44 FIXED 4	28,785	30,493.28	27,811.34
GNMA II POOL AJ2723 G2 08/44 FIXED 4	19,837	20,978.74	19,111.61
GNMA II POOL AJ4687 G2 08/44 FIXED 4	25,016	26,381.06	24,169.23
GNMA II POOL BM7534 G2 02/50 FIXED 3.5	61,148	64,375.52	57,806.03
GNMA II POOL BM9734 G2 10/49 FIXED 4	68,660	72,127.23	66,214.08
GNMA II POOL BM9743 G2 11/49 FIXED 4	715,636	751,023.89	670,973.07
GNMA II POOL BS1728 G2 01/50 FIXED 4	44,471	47,044.56	43,334.30
GNMA II POOL BS1742 G2 02/50 FIXED 4	72,491	76,713.96	70,473.69
GNMA II POOL BZ4383 G2 01/52 FIXED 3	96,903	99,624.52	88,797.36
GNMA II POOL CI1513 G2 03/52 FIXED 3	98,290	96,848.66	86,299.72
GNMA II POOL CL5523 G2 04/52 FIXED 3	95,645	89,402.01	83,950.94
GNMA II POOL MA0023 G2 04/42 FIXED 4	2,412	2,546.92	2,330.17
GNMA II POOL MA0462 G2 10/42 FIXED 3.5	33,906	35,061.40	31,944.79
GNMA II POOL MA0463 G2 10/42 FIXED 4	1,493	1,575.74	1,441.85

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA0699 G2 01/43 FIXED 3.5	36,857	38,267.92	34,726.43
GNMA II POOL MA0934 G2 04/43 FIXED 3.5	43,286	44,932.34	40,782.61
GNMA II POOL MA1158 G2 07/43 FIXED 4	27,342	29,020.86	26,412.42
GNMA II POOL MA1225 G2 08/43 FIXED 4	139,021	147,357.61	133,990.77
GNMA II POOL MA1761 G2 03/44 FIXED 4	2,149	2,271.62	2,068.56
GNMA II POOL MA1920 G2 05/44 FIXED 4	2,654	2,802.82	2,554.71
GNMA II POOL MA1995 G2 06/44 FIXED 3.5	702,098	695,462.27	658,481.17
GNMA II POOL MA2305 G2 10/44 FIXED 4.5	127,898	137,100.19	128,218.34
GNMA II POOL MA2372 G2 11/44 FIXED 4	154,906	163,250.27	149,004.82
GNMA II POOL MA2678 G2 03/45 FIXED 3.5	53,168	54,131.30	49,622.06
GNMA II POOL MA2827 G2 05/45 FIXED 4	15,074	15,964.02	14,501.47
GNMA II POOL MA2893 G2 06/45 FIXED 4	510,141	541,566.95	490,689.70
GNMA II POOL MA2962 G2 07/45 FIXED 4	1,940,927	2,057,108.48	1,866,996.53
GNMA II POOL MA3376 G2 01/46 FIXED 3.5	2,291,204	2,402,791.05	2,140,443.14
GNMA II POOL MA3521 G2 03/46 FIXED 3.5	49,121	52,401.25	45,804.99
GNMA II POOL MA3597 G2 04/46 FIXED 3.5	925,308	911,021.89	862,973.81
GNMA II POOL MA3736 G2 06/46 FIXED 3.5	414,550	425,685.11	386,828.94
GNMA II POOL MA3737 G2 06/46 FIXED 4	470,123	504,368.41	453,277.74
GNMA II POOL MA3874 G2 08/46 FIXED 3.5	156,275	162,821.18	145,785.60
GNMA II POOL MA4382 G2 04/47 FIXED 3.5	1,715,699	1,833,713.39	1,595,459.60
GNMA II POOL MA4511 G2 06/47 FIXED 4	708,081	746,986.99	679,796.67
GNMA II POOL MA4654 G2 08/47 FIXED 4.5	144,455	158,532.28	142,339.88
GNMA II POOL MA4838 G2 11/47 FIXED 4	707,730	735,928.51	679,488.86
GNMA II POOL MA4900 G2 12/47 FIXED 3.5	2,049,259	2,185,603.82	1,911,146.47
GNMA II POOL MA4901 G2 12/47 FIXED 4	287,944	297,119.14	276,455.46
GNMA II POOL MA5019 G2 02/48 FIXED 3.5	260,678	276,495.71	243,123.78
GNMA II POOL MA5020 G2 02/48 FIXED 4	268,407	280,681.75	258,167.35
GNMA II POOL MA5078 G2 03/48 FIXED 4	322,821	336,239.29	309,953.06
GNMA II POOL MA5138 G2 04/48 FIXED 4.5	112,567	116,476.19	110,784.33
GNMA II POOL MA5193 G2 05/48 FIXED 4.5	910,451	951,043.02	895,796.25
GNMA II POOL MA5265 G2 06/48 FIXED 4.5	96,209	100,843.01	94,603.80
GNMA II POOL MA5331 G2 07/48 FIXED 4.5	544,370	566,651.34	533,596.98
GNMA II POOL MA5399 G2 08/48 FIXED 4.5	888,576	926,229.09	872,983.56
GNMA II POOL MA5400 G2 08/48 FIXED 5	205,827	219,441.92	205,211.66
GNMA II POOL MA5466 G2 09/48 FIXED 4	340,519	347,117.90	324,976.81
GNMA II POOL MA5467 G2 09/48 FIXED 4.5	5,367,187	5,577,931.87	5,208,392.00
GNMA II POOL MA5529 G2 10/48 FIXED 4.5	246,496	265,379.90	242,001.31
GNMA II POOL MA5530 G2 10/48 FIXED 5	1,753,411	1,848,774.37	1,759,450.09
GNMA II POOL MA5597 G2 11/48 FIXED 5	672,313	714,918.04	672,158.36
GNMA II POOL MA5652 G2 12/48 FIXED 4.5	1,807,946	1,953,466.96	1,754,464.73
GNMA II POOL MA5653 G2 12/48 FIXED 5	1,355,986	1,450,321.70	1,357,332.68
GNMA II POOL MA5709 G2 01/49 FIXED 3.5	347,640	368,660.67	324,122.50
GNMA II POOL MA5711 G2 01/49 FIXED 4.5	689,913	744,397.84	669,700.13
GNMA II POOL MA5712 G2 01/49 FIXED 5	1,639,829	1,732,300.14	1,639,437.35
GNMA II POOL MA5764 G2 02/49 FIXED 4.5	348,973	377,304.90	338,622.05
GNMA II POOL MA5818 G2 03/49 FIXED 4.5	285,556	296,545.14	280,260.62
GNMA II POOL MA5819 G2 03/49 FIXED 5	726,347	769,479.78	723,948.97
GNMA II POOL MA5876 G2 04/49 FIXED 4	557,955	567,193.26	533,344.00
GNMA II POOL MA5932 G2 05/49 FIXED 4.5	135,022	144,240.18	132,223.11
GNMA II POOL MA5986 G2 06/49 FIXED 4	431,839	444,703.90	413,205.16
GNMA II POOL MA6089 G2 08/49 FIXED 3	1,425,470	1,478,489.86	1,281,935.27
GNMA II POOL MA6090 G2 08/49 FIXED 3.5	211,623	222,483.30	196,381.72

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA6091 G2 08/49 FIXED 4	148,637	157,654.21	140,987.71
GNMA II POOL MA6218 G2 10/49 FIXED 3	6,440,140	6,701,455.34	5,791,607.70
GNMA II POOL MA6221 G2 10/49 FIXED 4.5	181,237	193,434.45	176,908.00
GNMA II POOL MA6339 G2 12/49 FIXED 3.5	447,544	470,522.77	414,330.07
GNMA II POOL MA6341 G2 12/49 FIXED 4.5	292,237	312,270.40	285,078.43
GNMA II POOL MA6477 G2 02/50 FIXED 4.5	143,234	153,702.09	140,400.93
GNMA II POOL MA6541 G2 03/50 FIXED 3	3,682,540	3,377,268.81	3,291,231.98
GNMA II POOL MA6542 G2 03/50 FIXED 3.5	445,396	469,750.44	415,932.35
GNMA II POOL MA6544 G2 03/50 FIXED 4.5	100,387	107,777.07	98,594.30
GNMA II POOL MA6599 G2 04/50 FIXED 3	1,798,359	1,907,960.12	1,615,807.54
GNMA II POOL MA6711 G2 06/50 FIXED 3.5	1,276,527	1,209,765.02	1,184,381.61
GNMA II POOL MA6767 G2 07/50 FIXED 3.5	85,820	90,988.70	79,693.98
GNMA II POOL MA6819 G2 08/50 FIXED 2.5	343,455	360,369.31	299,170.00
GNMA II POOL MA6865 G2 09/50 FIXED 2.5	372,004	390,328.76	326,336.64
GNMA II POOL MA6997 G2 11/50 FIXED 3.5	1,451,945	1,376,006.70	1,353,105.43
GNMA II POOL MA7053 G2 12/50 FIXED 3	861,243	898,365.74	773,595.81
GNMA II POOL MA7135 G2 01/51 FIXED 2	2,429,104	2,190,098.00	2,048,220.75
GNMA II POOL MA7136 G2 01/51 FIXED 2.5	265,614	233,684.61	231,244.62
GNMA II POOL MA7139 G2 01/51 FIXED 4	297,083	302,011.61	282,812.17
GNMA II POOL MA7192 G2 02/51 FIXED 2	679,997	693,575.72	569,979.63
GNMA II POOL MA7193 G2 02/51 FIXED 2.5	1,179,602	1,119,672.28	1,026,973.26
GNMA II POOL MA7194 G2 02/51 FIXED 3	113,120	104,208.96	101,656.13
GNMA II POOL MA7195 G2 02/51 FIXED 3.5	715,029	751,330.08	663,388.92
GNMA II POOL MA7254 G2 03/51 FIXED 2	712,683	726,469.35	600,607.14
GNMA II POOL MA7255 G2 03/51 FIXED 2.5	1,711,555	1,774,873.28	1,489,919.50
GNMA II POOL MA7311 G2 04/51 FIXED 2	1,980,853	2,007,363.85	1,668,825.50
GNMA II POOL MA7312 G2 04/51 FIXED 2.5	2,492,015	2,472,353.27	2,170,407.25
GNMA II POOL MA7367 G2 05/51 FIXED 2.5	750,155	775,595.06	652,205.22
GNMA II POOL MA7418 G2 06/51 FIXED 2.5	1,485,167	1,535,892.69	1,290,533.71
GNMA II POOL MA7419 G2 06/51 FIXED 3	921,339	855,191.13	824,467.96
GNMA II POOL MA7472 G2 07/51 FIXED 2.5	1,154,199	1,193,368.09	1,002,379.74
GNMA II POOL MA7534 G2 08/51 FIXED 2.5	978,903	1,015,028.60	850,227.94
GNMA II POOL MA7535 G2 08/51 FIXED 3	3,080,025	2,855,666.15	2,757,347.70
GNMA II POOL MA7589 G2 09/51 FIXED 2.5	2,038,822	1,911,725.38	1,769,719.70
GNMA II POOL MA7590 G2 09/51 FIXED 3	2,521,703	2,464,704.55	2,256,029.14
GNMA II POOL MA7648 G2 10/51 FIXED 2	751,423	764,920.76	631,460.62
GNMA II POOL MA7649 G2 10/51 FIXED 2.5	540,748	506,487.37	469,244.24
GNMA II POOL MA7706 G2 11/51 FIXED 3	5,570,558	5,319,607.54	4,981,176.15
GNMA II POOL MA7766 G2 12/51 FIXED 2	816,645	823,359.01	684,436.95
GNMA II POOL MA7767 G2 12/51 FIXED 2.5	10,038,891	10,090,868.01	8,707,867.45
GNMA II POOL MA7768 G2 12/51 FIXED 3	3,383,497	3,468,865.28	3,023,242.52
GNMA II POOL MA7769 G2 12/51 FIXED 3.5	15,860,585	16,610,967.28	14,574,046.44
GNMA II POOL MA7828 G2 01/52 FIXED 3	1,504,398	1,447,850.49	1,339,621.60
GNMA II POOL MA7882 G2 02/52 FIXED 3	4,317,461	3,931,894.41	3,844,443.60
GNMA II POOL MA8042 G2 05/52 FIXED 2.5	475,500	444,826.55	411,951.04
GNMA II POOL MA8045 G2 05/52 FIXED 4	1,811,489	1,810,885.37	1,714,296.66
GNMA II POOL MA8046 G2 05/52 FIXED 4.5	112,799	106,277.03	109,580.91
GNMA II POOL MA8097 G2 06/52 FIXED 2.5	3,222,073	3,015,187.82	2,793,980.39
GNMA II POOL MA8099 G2 06/52 FIXED 3.5	1,420,801	1,367,442.53	1,307,300.23
GNMA II POOL MA8147 G2 07/52 FIXED 2.5	989,215	927,541.49	857,773.58
GNMA II POOL MA8151 G2 07/52 FIXED 4.5	1,973,425	1,898,062.14	1,914,744.43
GNMA II POOL MA8200 G2 08/52 FIXED 4	1,261,904	1,267,835.88	1,194,195.78

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA8201 G2 08/52 FIXED 4.5	1,486,166	1,403,473.43	1,442,230.51
GNMA II POOL MA8267 G2 09/52 FIXED 4	1,465,067	1,440,268.10	1,386,456.18
GNMA II POOL MA8268 G2 09/52 FIXED 4.5	2,085,200	2,085,894.86	2,023,125.90
GNMA II POOL MA8269 G2 09/52 FIXED 5	1,539,599	1,537,673.35	1,525,956.67
GNMA II POOL MA8347 G2 10/52 FIXED 4.5	1,667,740	1,643,260.06	1,618,093.05
GNMA II POOL MA8429 G2 11/52 FIXED 5.5	1,223,078	1,235,297.55	1,230,676.51
GNMA II TBA 30 YR 2 JUMBOS	16,534,700	14,222,625.02	13,856,870.30
GNMA II TBA 30 YR 2.5 JUMBOS	28,026,700	22,389,899.87	24,281,509.00
GNMA II TBA 30 YR 3 JUMBOS	45,647,600	41,417,380.51	40,644,969.46
GNMA II TBA 30 YR 3.5 JUMBOS	13,458,000	12,518,054.72	12,363,379.88
GNMA II TBA 30 YR 4 JUMBOS	18,446,000	18,110,869.57	17,452,775.89
GNMA II TBA 30 YR 4.5 JUMBOS	23,733,000	23,198,939.48	23,019,199.96
GNMA II TBA 30 YR 5 JUMBOS	13,664,000	13,730,781.46	13,535,699.06
GNMA II TBA 30 YR 5.5 JUMBOS	34,015,000	34,259,787.57	34,202,010.77
GNMA II TBA 30 YR 6 JUMBOS	11,600,000	11,690,851.57	11,782,998.39
GNMA POOL 175313 GN 11/28 FIXED 7	871	866.86	870.75
GNMA POOL 325576 GN 06/28 FIXED 7	498	499.45	497.12
GNMA POOL 352129 GN 08/24 FIXED 9	40	41.80	40.41
GNMA POOL 366866 GN 09/24 FIXED 9	173	173.35	172.64
GNMA POOL 389622 GN 10/24 FIXED 9	109	113.16	109.19
GNMA POOL 395617 GN 08/28 FIXED 7.5	5,688	5,667.69	5,685.33
GNMA POOL 401198 GN 11/24 FIXED 9	97	97.31	96.85
GNMA POOL 403946 GN 08/24 FIXED 9	189	189.51	189.68
GNMA POOL 403954 GN 09/24 FIXED 9	161	161.70	161.72
GNMA POOL 415026 GN 01/26 FIXED 7	2,287	2,297.18	2,298.16
GNMA POOL 417226 GN 01/26 FIXED 7	356	358.02	357.98
GNMA POOL 419146 GN 09/28 FIXED 6.5	4,483	4,474.47	4,607.48
GNMA POOL 424174 GN 03/26 FIXED 7	1,250	1,257.23	1,249.34
GNMA POOL 425825 GN 01/28 FIXED 7	1,830	1,843.39	1,832.05
GNMA POOL 425832 GN 01/28 FIXED 7	1,347	1,354.07	1,357.00
GNMA POOL 430642 GN 04/28 FIXED 7.5	1,674	1,721.25	1,672.82
GNMA POOL 433566 GN 01/28 FIXED 7	1,279	1,283.74	1,292.05
GNMA POOL 433726 GN 04/28 FIXED 7	850	859.14	851.36
GNMA POOL 433911 GN 09/28 FIXED 6.5	4,016	4,012.06	4,127.85
GNMA POOL 433942 GN 08/28 FIXED 6.5	1,463	1,465.15	1,503.92
GNMA POOL 433969 GN 09/28 FIXED 6.5	2,301	2,288.55	2,364.65
GNMA POOL 433980 GN 09/28 FIXED 7	8,437	8,468.59	8,429.82
GNMA POOL 436080 GN 01/28 FIXED 7	8,469	8,494.45	8,461.75
GNMA POOL 442929 GN 09/28 FIXED 6.5	5,422	5,403.76	5,665.24
GNMA POOL 446648 GN 07/28 FIXED 7	1,776	1,758.49	1,793.89
GNMA POOL 449219 GN 01/28 FIXED 7	872	876.29	872.66
GNMA POOL 449539 GN 07/28 FIXED 7	4,660	4,678.51	4,723.88
GNMA POOL 449826 GN 01/28 FIXED 7.5	655	658.19	654.73
GNMA POOL 460912 GN 09/28 FIXED 7	11,360	11,393.54	11,483.13
GNMA POOL 464199 GN 09/28 FIXED 7	5,440	5,451.98	5,435.28
GNMA POOL 464693 GN 07/28 FIXED 7	314	315.72	314.21
GNMA POOL 464853 GN 09/28 FIXED 6.5	2,157	2,156.36	2,217.32
GNMA POOL 468064 GN 07/28 FIXED 7	1,871	1,877.88	1,869.77
GNMA POOL 472811 GN 10/28 FIXED 7.5	4,523	4,506.68	4,520.74
GNMA POOL 473479 GN 04/28 FIXED 7.5	241	241.95	240.49
GNMA POOL 478713 GN 09/29 FIXED 7.5	4,321	4,316.76	4,353.39
GNMA POOL 483775 GN 10/28 FIXED 7	7,965	8,026.16	7,958.96

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 484429 GN 09/28 FIXED 6.5	2,382	2,376.70	2,448.38
GNMA POOL 486470 GN 08/28 FIXED 6.5	3,568	3,477.08	3,670.82
GNMA POOL 486516 GN 09/28 FIXED 6.5	7,538	7,394.66	7,752.13
GNMA POOL 486622 GN 10/28 FIXED 7.5	1,981	1,973.57	1,979.81
GNMA POOL 486670 GN 01/35 FIXED 5.5	260,732	280,648.49	271,021.75
GNMA POOL 487993 GN 09/28 FIXED 7	8,775	8,794.33	8,767.43
GNMA POOL 490576 GN 09/28 FIXED 6.5	7,698	7,667.79	7,912.26
GNMA POOL 493134 GN 11/28 FIXED 7	670	666.05	669.05
GNMA POOL 542741 GN 04/31 FIXED 7	2,460	2,511.57	2,459.55
GNMA POOL 549588 GN 09/31 FIXED 7	2,102	2,147.19	2,148.91
GNMA POOL 551119 GN 08/31 FIXED 7	500	509.07	519.38
GNMA POOL 561961 GN 06/31 FIXED 7	5,854	5,977.68	5,861.28
GNMA POOL 562971 GN 05/31 FIXED 7	793	809.29	806.29
GNMA POOL 567909 GN 11/32 FIXED 5.5	33,714	36,021.11	34,506.37
GNMA POOL 569567 GN 01/32 FIXED 7	4,777	4,883.34	4,779.76
GNMA POOL 580867 GN 12/31 FIXED 7	15,513	15,855.66	15,867.10
GNMA POOL 591851 GN 02/33 FIXED 5.5	62,874	67,157.92	65,176.94
GNMA POOL 591924 GN 03/33 FIXED 5.5	30,592	32,578.74	31,327.53
GNMA POOL 591931 GN 03/33 FIXED 5.5	35,823	38,125.38	37,304.38
GNMA POOL 594054 GN 07/33 FIXED 5.5	44,270	47,033.28	45,892.04
GNMA POOL 595198 GN 11/32 FIXED 5.5	11,469	12,202.40	11,627.22
GNMA POOL 603266 GN 05/34 FIXED 5.5	21,051	23,167.32	21,351.34
GNMA POOL 605594 GN 12/34 FIXED 5.5	354,944	379,965.81	370,002.62
GNMA POOL 605698 GN 09/34 FIXED 5.5	266,929	286,380.01	278,624.50
GNMA POOL 607639 GN 01/33 FIXED 5.5	18,021	19,137.76	18,280.08
GNMA POOL 613049 GN 09/33 FIXED 5.5	12,584	13,449.12	12,762.90
GNMA POOL 614602 GN 07/33 FIXED 5.5	33,062	35,076.42	33,605.13
GNMA POOL 620494 GN 08/33 FIXED 4.5	22,318	23,995.39	21,921.11
GNMA POOL 620527 GN 08/33 FIXED 5.5	24,411	26,201.56	24,767.72
GNMA POOL 628079 GN 04/34 FIXED 5.5	29,148	31,049.46	29,567.32
GNMA POOL 633240 GN 09/34 FIXED 5.5	60,199	64,603.53	63,160.97
GNMA POOL 663792 GN 01/37 FIXED 5	4,850	5,138.71	4,887.05
GNMA POOL 666087 GN 03/38 FIXED 5	34,554	36,491.42	34,955.79
GNMA POOL 673230 GN 11/38 FIXED 6.5	9,885	10,952.84	10,160.93
GNMA POOL 686780 GN 06/38 FIXED 5	18,189	19,322.98	18,618.84
GNMA POOL 697562 GN 11/38 FIXED 6.5	32,720	35,857.45	33,661.42
GNMA POOL 698654 GN 11/38 FIXED 6	4,435	4,537.91	4,557.69
GNMA POOL 699129 GN 09/38 FIXED 6.5	6,871	7,449.49	7,084.26
GNMA POOL 723615 GN 01/40 FIXED 4.5	138,447	151,651.38	135,258.66
GNMA POOL 728627 GN 01/40 FIXED 4.5	38,140	41,692.77	37,896.86
GNMA POOL 732087 GN 05/40 FIXED 4.5	7,509	8,209.38	7,461.03
GNMA POOL 736878 GN 06/40 FIXED 4.5	1,451	1,547.46	1,425.71
GNMA POOL 738423 GN 06/41 FIXED 5	51,834	55,247.46	52,098.86
GNMA POOL 745793 GN 07/40 FIXED 4.5	71,098	77,786.69	70,641.84
GNMA POOL 759138 GN 01/41 FIXED 4	133,127	141,289.81	128,871.19
GNMA POOL 762838 GN 03/41 FIXED 4	73,625	78,155.82	71,271.25
GNMA POOL 764428 GN 05/41 FIXED 5	90,769	97,697.03	91,665.41
GNMA POOL 770491 GN 08/41 FIXED 4	800,201	858,194.00	770,670.96
GNMA POOL 780186 GN 07/25 FIXED 7	5,859	5,903.63	5,869.56
GNMA POOL 780601 GN 07/27 FIXED 7	7,188	7,228.80	7,207.28
GNMA POOL 780914 GN 11/28 FIXED 6	388	387.12	397.84
GNMA POOL 781001 GN 03/29 FIXED 7.5	22,979	22,873.58	23,118.05

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 781321 GN 11/24 FIXED 7.5	10,834	10,908.92	10,879.56
GNMA POOL 781330 GN 09/31 FIXED 6	3,736	3,777.50	3,831.09
GNMA POOL 781340 GN 10/31 FIXED 6.5	3,280	3,296.40	3,373.40
GNMA POOL 781548 GN 11/32 FIXED 7	2,152	2,202.82	2,266.68
GNMA POOL 781804 GN 09/34 FIXED 6	54,701	54,305.03	57,965.49
GNMA POOL 781847 GN 12/34 FIXED 6	43,720	42,680.37	46,318.49
GNMA POOL 781902 GN 02/35 FIXED 6	63,544	61,032.28	67,334.11
GNMA POOL 782557 GN 01/39 FIXED 5	383,959	416,134.69	392,968.39
GNMA POOL 782619 GN 04/39 FIXED 5	234,704	251,167.90	237,707.21
GNMA POOL 782696 GN 06/39 FIXED 5	47,778	51,357.16	48,670.98
GNMA POOL 782958 GN 05/40 FIXED 5	96,944	104,394.77	99,208.03
GNMA POOL 783289 GN 04/41 FIXED 4.5	14,188	15,523.89	14,098.11
GNMA POOL 783571 GN 12/33 FIXED 5	99,835	108,278.05	102,165.56
GNMA POOL 783609 GN 10/40 FIXED 4.5	140,311	152,125.77	139,416.26
GNMA POOL 783610 GN 11/41 FIXED 4.5	116,650	125,149.83	115,763.49
GNMA POOL 783669 GN 09/42 FIXED 3	176,782	188,753.76	161,857.33
GNMA POOL 784571 GN 06/48 FIXED 3.5	1,975,886	1,958,166.34	1,860,789.58
GNMA POOL AB2892 GN 09/42 FIXED 3	710,746	706,140.81	650,705.00
GNMA POOL AB9108 GN 10/42 FIXED 3	358,617	366,209.31	328,277.00
GNMA POOL AE7028 GN 06/43 FIXED 3.5	122,905	122,712.93	115,584.55
GNMA POOL BS8439 GN 05/50 FIXED 3.5	173,272	184,502.02	161,704.82
GO DADDY OPCO/FINCO COMPANY GUAR 144A 03/29 3.5	400,000	370,264.37	334,876.77
GO DADDY OPCO/FINCO COMPANY GUAR 144A 12/27 5.25	710,000	725,025.48	671,986.64
GOBP HOLDINGS, INC. 2020 TERM LOAN B	418,478	417,852.61	416,804.35
GOEASY LTD COMPANY GUAR 144A 05/26 4.375	605,000	605,000.00	535,425.00
GOEASY LTD COMPANY GUAR 144A 12/24 5.375	2,800,000	2,800,587.78	2,686,040.00
GOGO INTERMEDIATE HOLDINGS LLC TERM LOAN B	2,043,875	2,037,114.80	2,023,436.29
GOHL CAPITAL LTD COMPANY GUAR REGS 01/27 4.25	200,000	206,955.42	183,023.09
GOL FINANCE SA COMPANY GUAR 144A 01/25 7	191,000	179,929.65	84,120.26
GOL FINANCE SA SR SECURED 144A 06/26 8	319,000	319,212.28	189,667.17
GOLDENTREE LOAN MANAGEMENT US GLM 2018 3A B1 144A	250,000	250,099.55	242,013.50
GOLDENTREE LOAN MANAGEMENT US GLM 2018 3A D 144A	1,000,000	1,000,000.00	939,562.00
GOLDENTREE LOAN MANAGEMENT US GLM 2019 5A BR 144A	250,000	243,720.05	240,380.50
GOLDENTREE LOAN OPPORTUNITIES GLD10 2015 10A DR 144A	250,000	250,311.18	231,715.25
GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014 9A BR2 144A	250,000	250,137.00	244,950.00
GOLDMAN HOME IMPROVEMENT TRUST GHIT 2022 GRN2 A 144A	270,788	269,641.68	270,442.11
GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR	17,000	15,585.40	12,772.78
GOLDMAN SACHS GROUP INC JR SUBORDINA 12/49 VAR	530,000	558,731.10	502,963.71
GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR	1,860,000	1,892,473.65	1,665,941.86
GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625	580,000	579,894.05	579,512.90
GOLDMAN SACHS GROUP INC SR UNSECURED 01/27 3.85	950,000	985,964.38	904,518.27
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VAR	2,970,000	2,857,445.63	2,262,595.18
GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2	15,000,000	15,010,888.92	14,962,375.50
GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR	15,000,000	15,009,738.13	15,007,528.50
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VAR	3,682,000	3,526,412.79	3,278,398.89
GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR	3,054,000	2,787,359.04	2,479,788.54
GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25	1,470,000	1,474,813.63	1,534,227.84
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	100,000	99,949.24	98,735.39
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR	600,000	589,475.86	593,535.43
GOLDMAN SACHS GROUP INC SR UNSECURED 03/27 VAR	181,000	159,289.35	158,720.34
GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR	9,220,000	9,147,256.54	8,588,075.86
GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5	1,927,000	2,010,457.66	1,853,084.90

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR	520,000	474,993.57	474,981.19
GOLDMAN SACHS GROUP INC SR UNSECURED 04/32 VAR	1,718,000	1,712,309.07	1,370,089.24
GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR	20,000	20,874.57	14,406.11
GOLDMAN SACHS GROUP INC SR UNSECURED 05/26 VAR	258,000	258,509.77	256,183.73
GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR	3,040,000	3,033,229.02	2,832,118.54
GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR	3,370,000	3,372,224.73	3,131,171.27
GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 3.85	640,000	640,133.90	626,255.33
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR	5,907,000	5,560,031.09	4,583,292.63
GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR	84,000	77,605.11	57,122.00
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VAR	800,000	769,915.82	766,731.61
GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR	1,780,000	1,721,415.67	1,712,424.83
GOLDMAN SACHS GROUP INC SR UNSECURED 09/25 VAR	3,645,000	3,791,881.02	3,512,425.23
GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR	8,086,000	6,911,884.41	6,384,458.08
GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75	80,000	79,759.05	70,139.57
GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5	730,000	727,365.93	684,289.47
GOLDMAN SACHS GROUP INC SR UNSECURED 12/26 VAR	500,000	485,962.92	440,763.03
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 04/24 VAR	500,000	493,412.63	527,034.50
GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15	1,000,000	1,003,816.97	898,218.49
GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25	940,000	942,852.15	917,389.82
GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	380,000	396,821.07	405,468.82
GOLDSTORY SAS SR SECURED REGS 03/26 VAR	200,000	243,419.78	208,668.63
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2015 25A AR 144A	1,799,341	1,783,876.59	1,769,882.29
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2019 45A A 144A	650,000	650,000.00	634,726.30
GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2021 54A A 144A	3,530,000	3,530,000.00	3,397,335.54
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2021 55A A 144A	650,000	650,241.27	631,385.30
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2021 4GS A 144A	1,052,020	1,051,849.94	801,493.60
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2021 5CS A 144A	317,681	317,635.63	230,514.86
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 1GS A 144A	1,097,064	832,204.43	840,587.40
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 3CS A 144A	711,397	711,100.00	658,400.23
GOODYEAR TIRE + RUBBER COMPANY GUAR 04/31 5.25	415,000	423,303.94	344,572.55
GOODYEAR TIRE + RUBBER COMPANY GUAR 07/29 5	777,000	763,019.48	648,134.24
GOTO GROUP INC SR SECURED 144A 09/27 5.5	827,000	839,105.55	444,778.73
GOVERNMENT NATIONAL MORTGAGE A GNR 1999 27 SE	44,554	2,495.33	84.66
GOVERNMENT NATIONAL MORTGAGE A GNR 2008 50 PN	330,434	340,353.53	337,291.24
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS	18,174	3,336.86	205.68
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC	859,951	876,955.59	859,853.85
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF	1,735,115	1,735,114.62	1,718,248.26
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H22 FE	66,697	66,657.41	66,166.16
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H24 FA	1,662,784	1,662,710.54	1,646,255.26
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF	274,674	274,673.83	272,782.70
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 114 A	253,810	256,955.95	223,631.98
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 AS	355,121	74,457.38	34,837.23
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 127 GB	105,000	86,221.49	81,332.60
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA	253,597	54,521.39	25,697.63
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 75 PB	89,000	76,381.85	73,029.28
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 HY	227,000	196,801.89	190,333.48
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 SA	195,214	43,563.57	18,468.80
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H08 FB	157,094	157,240.33	156,223.39
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H18 NA	302,567	302,131.81	300,468.92
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H29 SA	656,822	654,824.06	651,154.92
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 69 AI	388,909	23,345.59	61,867.69
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 AB	172,291	175,234.50	151,536.46

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA	2,186,743	338,632.44	22,072.98
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 5 SP	145,653	23,020.26	5,832.22
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 162 SA	2,183,107	509,575.50	294,623.17
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 167 OI	281,395	64,218.36	49,966.92
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 167 SA	292,690	53,868.92	31,611.96
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 98 IO	3,156,192	146,509.49	44,030.14
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 152 IO	10,519,600	904,750.06	370,639.18
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 112 SJ	8,552,712	1,041,014.74	607,276.76
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 130 HS	2,861,549	483,526.25	282,733.89
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 149 BS	3,421,067	606,271.00	380,563.21
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 163 SA	1,406,549	221,856.68	134,164.13
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 190 IO	1,453,669	28,834.68	53,926.31
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 37 SB	2,104,061	294,783.45	203,972.05
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 41 IO	525,393	32,920.25	15,183.32
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 112 LS	2,473,622	427,701.33	219,425.08
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 124 DS	1,760,477	338,047.68	68,993.62
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 125 SK	3,175,100	508,502.34	265,505.07
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 134 KS	2,560,947	391,889.32	214,681.86
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 SB	4,358,050	727,505.12	480,798.87
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 151 SA	4,283,830	665,327.61	366,532.21
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 7 SA	900,527	187,174.38	91,450.04
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 89 MS	2,587,257	451,395.13	227,903.92
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 91 DS	2,464,728	368,641.56	208,730.21
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H02 FM	8,616,177	8,602,742.16	8,381,660.41
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H04 FK	6,742,460	6,697,263.98	6,501,838.78
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H06 PF	679,955	679,850.85	671,219.48
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H07 FD	1,143,247	1,143,071.41	1,136,780.93
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 GF	3,623,983	3,609,221.68	3,506,535.50
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 KF	596,914	596,547.25	588,967.12
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 20 JS	3,586,634	624,182.74	293,439.73
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 22 SA	2,036,388	416,871.64	205,061.20
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 5 SH	3,068,410	513,220.24	251,155.46
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 56 SG	2,795,812	532,559.97	246,425.66
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 85 SC	2,534,796	388,100.11	245,606.03
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 90 SD	3,661,252	652,159.69	392,190.00
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD	655,256	551,433.71	521,902.22
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 116 NS	4,447,030	892,422.58	481,084.11
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL	238,437	31,716.22	34,131.67
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI	647,862	86,749.84	89,077.90
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN	319,181	41,954.27	46,518.33
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE	246,929	32,974.47	36,416.02
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI	919,956	126,414.55	124,852.78
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 166 IP	4,392,701	662,107.31	629,979.15
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI	6,935,446	858,710.78	908,209.78
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 GI	159,475	17,923.52	16,790.93
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 KI	11,007,548	1,458,758.32	1,543,286.90
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI	1,348,126	140,987.44	148,500.48
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 191 UG	7,099,603	1,163,738.40	1,180,623.52
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI	542,686	91,047.47	86,660.68
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI	221,913	37,689.39	36,214.78
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 77 ES	2,429,838	373,594.92	179,033.90
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F	99,393	99,504.38	95,714.18

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA	327,507	323,773.89	313,472.29
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC	730,263	729,129.72	700,343.05
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI	2,010,545	231,699.21	225,351.16
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 116 IA	5,228,044	600,430.22	701,671.47
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 16 KI	8,225,501	1,232,022.83	1,181,237.10
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 176 IN	550,362	74,222.72	74,176.41
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 57 BI	689,067	102,819.52	100,538.17
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI	457,776	69,476.50	62,597.59
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H19 FM	5,484,902	5,592,307.65	5,361,129.57
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 113 Z	1,212,050	881,198.52	806,286.76
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 18 SL	7,734,978	1,068,219.60	1,034,581.09
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT	893,982	755,674.44	750,311.70
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE	600,000	460,267.84	453,834.66
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B	1,700,000	1,204,220.30	994,562.05
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO	98,328	6,396.71	5,438.71
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 GS	7,004,872	1,100,636.71	773,248.23
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H08 FE	5,719,963	5,740,256.25	5,586,116.05
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H09 FA	5,122,559	5,151,656.02	4,974,820.20
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H11 EF	3,389,915	3,415,069.67	3,372,593.73
GOVERNMENT OF JAMAICA SR UNSECURED 03/39 8	200,000	283,087.63	233,648.73
GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75	680,000	786,562.56	719,312.19
GOVERNMENT OF JAMAICA SR UNSECURED 07/45 7.875	439,000	544,553.90	493,411.82
GOVT OF BERMUDA SR UNSECURED 144A 07/32 5	250,000	255,361.46	248,288.36
GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375	450,000	424,285.78	318,312.08
GPD COS INC SR SECURED 144A 04/26 10.125	3,299,000	3,403,334.46	2,812,397.50
GRACECHURCH MORTGAGE FINANCE P GRACE 2020 GRCE A 144A	660,000	583,132.65	505,613.00
GRAFTECH FINANCE INC SR SECURED 144A 12/28 4.625	150,000	151,806.01	123,183.39
GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN	996,054	996,053.90	976,959.55
GRAHAM PACKAGING/GPC CAP COMPANY GUAR 144A 08/28 7.125	1,070,000	1,120,490.34	892,751.84
GRAY ESCROW II INC COMPANY GUAR 144A 11/31 5.375	1,075,000	1,075,000.00	774,698.75
GRAY TELEVISION INC COMPANY GUAR 144A 05/27 7	294,000	306,212.17	260,716.26
GRAY TELEVISION INC COMPANY GUAR 144A 07/26 5.875	20,000	19,891.61	17,818.40
GRAY TELEVISION INC COMPANY GUAR 144A 10/30 4.75	765,000	737,426.50	553,374.23
GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN	495,000	496,075.90	479,635.20
GREAT LAKES DREDGE+DOCK COMPANY GUAR 144A 06/29 5.25	100,000	100,000.00	77,740.00
GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1	1,500,209	1,496,455.27	1,438,325.22
GREENKO DUTCH BV SR SECURED REGS 03/26 3.85	191,000	192,582.03	165,176.80
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR3 X1	1,318,989	26,861.09	35,534.87
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR4 X4	1,436,860	31,185.16	14.37
GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR2 3A2	245,594	131,733.28	238,302.62
GREENPOINT MORTGAGE FUNDING TR GPMF 2007 AR1 2A1A	753,755	508,584.54	661,624.42
GREYSTAR REAL ESTATE PAR SR SECURED 144A 12/25 5.75	1,495,000	1,495,000.00	1,460,992.49
GREYSTONE COMMERCIAL REAL ESTA GSTNE 2021 FL3 A 144A	435,000	415,202.13	415,457.19
GRIFFON CORPORATION COMPANY GUAR 03/28 5.75	425,000	438,176.62	388,875.00
GRIFFON CORPORATION TERM LOAN B	308,750	309,540.77	302,769.51
GRIFOLS ESCROW ISSUER SR UNSECURED 144A 10/28 4.75	3,528,000	3,469,583.95	3,046,322.16
GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B	1,625,572	1,623,128.45	1,569,359.51
GRINDING MEDIA INC 2021 TERM LOAN B	740,625	737,556.98	685,078.13
GRIPPEN PARK CLO LTD GRIPP 2017 1A A 144A	1,817,342	1,810,338.33	1,802,310.87
GRIPPEN PARK CLO LTD GRIPP 2017 1A D 144A	250,000	250,000.00	232,787.00
GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 08/28 4	669,000	652,142.10	566,261.80
GRUENENTHAL GMBH SR SECURED REGS 05/28 4.125	100,000	120,293.67	95,785.65

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GRUENENTHAL GMBH SR SECURED REGS 11/26 3.625	200,000	245,575.24	194,988.62
GRUPO AVAL LTD COMPANY GUAR 144A 02/30 4.375	656,000	563,144.95	531,380.19
GRUPO BIMBO SAB DE CV JR SUBORDINA 144A 12/99 VAR	200,000	201,350.32	198,602.00
GS MORTGAGE BACKED SECURITIES GSMBS 2020 RPL1 M2 144A	1,800,000	1,378,017.94	1,425,504.24
GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ6 A2 144A	538,050	469,319.22	431,889.81
GS MORTGAGE BACKED SECURITIES GSMBS 2021 RPL1 A2 144A	500,000	491,140.06	397,716.20
GS MORTGAGE BACKED SECURITIES GSMBS 2022 NQM1 A4 144A	447,973	457,051.11	400,575.23
GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A4 144A	1,301,643	1,233,221.94	1,044,822.57
GS MORTGAGE SECURITIES CORP. GSMSC 2006 OA1R A 144A	1,188,573	18,551.07	11.89
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC18 XA	54,715,174	3,442,779.52	384,872.00
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 A4	875,000	924,712.27	856,086.18
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC24 A5	675,000	705,349.27	652,034.95
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA	27,295,818	830,391.82	414,143.08
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 AAB	1,242,138	1,273,387.56	1,197,471.42
GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 B	700,000	763,364.95	629,953.73
GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A	3,621,986	3,621,985.71	3,034,905.29
GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 B 144A	3,621,986	3,621,985.71	2,599,880.18
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 DBB 144A	500,000	527,395.37	483,209.95
GS MORTGAGE SECURITIES TRUST GSMS 2019 GSA1 C	500,000	522,077.33	385,284.35
GS MORTGAGE SECURITIES TRUST GSMS 2019 GSA1 XA	4,401,932	267,491.60	185,265.87
GS MORTGAGE SECURITIES TRUST GSMS 2020 GC47 A5	160,000	140,958.67	132,090.08
GS MORTGAGE SECURITIES TRUST GSMS 2020 GSA2 XA 144A	9,876	1,297.79	913.86
GS MORTGAGE SECURITIES TRUST GSMS 2021 DM A 144A	838,000	814,539.80	809,560.88
GS MORTGAGE SECURITIES TRUST GSMS 2021 IP E 144A	1,490,000	1,488,938.50	1,402,637.28
GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A	960,000	960,000.00	897,327.74
GS MORTGAGE SECURITIES TRUST GSMS 2022 SHIP A 144A	790,000	774,251.16	778,941.98
GSAA HOME EQUITY TRUST GSAA 2005 6 M1	723,993	716,931.37	707,404.01
GSAMP TRUST GSAMP 2007 FM1 A2A	261,370	247,268.08	128,498.09
GSK CONSUMER HEALTHCARE COMPANY GUAR 03/27 3.375	2,150,000	2,145,995.07	2,001,554.97
GSK CONSUMER HEALTHCARE COMPANY GUAR 03/29 3.375	280,000	278,170.56	251,786.14
GSK CONSUMER HEALTHCARE COMPANY GUAR 03/32 3.625	480,000	479,332.67	421,381.59
GSR MORTGAGE LOAN TRUST GSR 2005 AR6 2A1	15,628	14,782.44	14,605.41
GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1	190,000	189,912.24	172,089.20
GULF STREAM MERIDIAN 5 LTD GSM 2021 5A A2 144A	250,000	243,422.82	241,124.75
GULF STREAM MERIDIAN 7 LTD GSM 2022 7A A1 144A	1,100,000	1,100,000.00	1,070,473.80
GUSAP III LP COMPANY GUAR 144A 01/30 4.25	260,000	249,422.41	240,455.33
GVC HOLDINGS (GIBRALTAR) LTD 2022 TERM LOAN B	415,000	406,613.64	412,580.55
GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4	246,250	245,777.04	244,326.79
GYP HOLDINGS III CORP 2021 TERM LOAN B	442,125	442,125.00	440,834.00
GYP HOLDINGS III CORP COMPANY GUAR 144A 05/29 4.625	801,000	801,000.00	653,990.69
H.B. FULLER CO SR UNSECURED 10/28 4.25	758,000	766,676.63	670,830.00
H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875	2,788,000	2,695,812.53	2,374,790.52
HADRIAN MERGER SUB SR UNSECURED 144A 05/26 8.5	658,000	662,684.85	579,040.00
HAEMONETICS CORP SR UNSECURED 03/26 0.00000	1,676,000	1,474,126.06	1,384,878.80
HALLIBURTON CO SR UNSECURED 11/25 3.8	23,000	23,131.18	22,371.08
HALLIBURTON CO SR UNSECURED 11/35 4.85	170,000	172,910.24	157,269.33
HALLIBURTON CO SR UNSECURED 11/45 5	130,000	131,819.12	115,108.03
HALSEYPOINT CLO 3, LTD. HLSY 2020 3A A1A 144A	400,000	399,169.84	392,480.80
HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B	1,666,000	1,670,477.08	1,583,832.88
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004 4 3A	36,391	36,696.66	33,356.08
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 10 2A1B	106,952	51,638.50	63,876.31
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X1	4,840,985	40,336.57	38,602.01

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X3	6,881,314	41,572.75	76,745.23
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 2 X	963,262	-86,426.18	9.63
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 3 X2	1,112,168	4,315.42	11.12
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 5 2A1B	96,542	55,915.63	81,816.05
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A	422	371.54	374.39
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 B2	2,530,239	2,388,269.24	2,175,251.99
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 1 X1	1,787,105	20,603.02	17.87
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 5 X2	4,272,451	52,052.07	38,024.81
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 7 2A1A	523,053	332,028.97	467,756.49
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007 4 2A1	1,516,455	1,393,203.40	1,371,134.17
HARDEE S FUNDING LLC AND CARLS HNGRY 2020 1A A2 144A	1,185,800	1,185,800.00	1,015,471.69
HARSCO CORP COMPANY GUAR 144A 07/27 5.75	600,000	616,118.19	473,739.94
HARTFORD FINL SVCS GRP SR UNSECURED 04/43 4.3	186,000	149,728.55	148,722.72
HARVEST MIDSTREAM I LP SR UNSECURED 144A 09/28 7.5	135,000	136,990.24	128,849.40
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 04/25 6	1,505,000	1,510,877.88	1,457,261.40
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/26 3.375	800,000	800,000.00	695,040.00
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 09/30 3.75	200,000	204,902.67	146,963.15
HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A	3,790,000	3,790,000.00	3,628,270.09
HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75	2,723,747	2,720,636.65	2,464,991.04
HCA INC COMPANY GUAR 02/25 5.375	100,000	103,308.82	99,878.93
HCA INC COMPANY GUAR 02/29 5.875	1,780,000	1,837,227.42	1,774,438.55
HCA INC COMPANY GUAR 04/25 5.25	275,000	299,279.20	273,397.60
HCA INC COMPANY GUAR 06/25 7.69	90,000	90,749.87	94,335.57
HCA INC COMPANY GUAR 06/26 5.25	3,030,000	3,300,001.43	2,993,426.45
HCA INC COMPANY GUAR 06/47 5.5	880,000	1,012,614.23	781,546.53
HCA INC COMPANY GUAR 07/31 2.375	34,000	28,840.11	26,466.56
HCA INC COMPANY GUAR 07/51 3.5	1,037,000	767,834.59	665,305.44
HCA INC COMPANY GUAR 09/28 5.625	875,000	945,323.44	870,040.74
HCA INC COMPANY GUAR 09/30 3.5	3,013,000	2,960,735.74	2,598,640.85
HCA INC COMPANY GUAR 11/33 7.5	1,150,000	1,148,205.72	1,207,181.46
HCA INC COMPANY GUAR 144A 03/27 3.125	1,259,000	1,261,401.38	1,144,655.62
HCA INC COMPANY GUAR 144A 03/29 3.375	1,525,000	1,517,562.03	1,339,756.21
HCA INC COMPANY GUAR 144A 03/32 3.625	5,345,000	5,160,465.37	4,522,690.89
HCA INC COMPANY GUAR 144A 03/52 4.625	6,987,000	5,880,257.93	5,437,951.29
HCA INC SR SECURED 02/27 4.5	949,000	990,451.58	914,624.44
HCRX INVESTMENTS HOLDCO LP TERM LOAN B	350,000	349,807.20	347,375.00
HEALTHCARE RLTY HLDGS LP COMPANY GUAR 03/31 2.05	350,000	347,394.58	255,849.76
HEALTHEQUITY INC COMPANY GUAR 144A 10/29 4.5	1,955,000	1,808,313.12	1,708,474.50
HEALTHPEAK PROPERTIES SR UNSECURED 02/27 1.35	652,000	622,899.57	564,384.52
HEIMSTADEN BOSTAD TRESRY COMPANY GUAR REGS 10/24 0.25	161,000	185,820.40	151,805.36
HELIOS SOFT/ION CORP SOL SR SECURED 144A 05/28 4.625	909,000	901,997.34	690,817.27
HERC HOLDINGS INC COMPANY GUAR 144A 07/27 5.5	1,189,000	1,216,715.56	1,109,039.75
HERCULES ACHIEVEMENT/VAR SR SECURED 144A 12/24 VAR	86,000	85,875.60	82,335.63
HERENS HOLDCO SARL SR SECURED 144A 05/28 4.75	453,000	453,829.10	338,576.73
HERITAGE PWR LLC TERM LOAN B	521,604	498,257.54	174,012.34
HERTZ CORP/THE COMPANY GUAR 144A 12/26 4.625	1,125,000	1,130,540.63	942,187.50
HERTZ CORPORATION 2021 TERM LOAN B	525	523.59	513.13
HERTZ VEHICLE FINANCING LLC HERTZ 2021 2A B 144A	100,000	99,963.27	85,694.13
HERTZ VEHICLE FINANCING LLC HERTZ 2022 4A A 144A	500,000	493,858.32	477,659.70
HESS CORP SR UNSECURED 02/41 5.6	680,000	617,384.19	642,782.99
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 02/26 5.625	1,185,000	1,202,516.70	1,154,290.73
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 10/30 5.5	1,568,000	1,520,973.46	1,434,494.32

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HGI CRE CLO LTD HGI 2022 FL3 E 144A	700,000	700,000.00	640,677.73
HIGHBRIDGE LOAN MANAGEMENT LTD HLM 2021 16A A1 144A	950,000	950,000.00	918,471.40
HIGHLAND HOLDINGS SARL COMPANY GUAR 12/26 0.318	405,000	445,090.58	378,180.62
HIGHTOWER HOLDINGS LLC 2021 TERM LOAN B	573,552	549,140.69	523,841.92
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/29 5.75	720,000	730,450.21	640,847.94
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/31 6	497,000	500,974.07	428,691.67
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/30 6	155,000	155,000.00	137,837.78
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25	333,000	332,972.18	287,350.96
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/28 6.25	614,000	581,109.71	555,670.00
HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A	1,250,000	1,250,000.00	1,090,000.00
HILTON DOMESTIC OPERATIN COMPANY GUAR 01/30 4.875	288,000	301,321.56	260,988.48
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625	800,000	787,426.35	640,640.00
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375	700,000	703,584.18	692,863.88
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75	395,000	407,874.28	383,150.00
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/29 3.75	450,000	407,737.44	389,250.00
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/31 4	1,275,000	1,275,000.00	1,066,703.25
HILTON GRAND VAC BOR ESC COMPANY GUAR 144A 07/31 4.875	3,513,000	3,258,249.54	2,867,145.70
HILTON GRAND VAC BOR ESC SR UNSECURED 144A 06/29 5	1,659,000	1,644,789.88	1,426,740.00
HILTON GRAND VACATINS BRWR LLC 2021 TERM LOAN B	246,875	245,885.95	245,023.44
HILTON USA TRUST HILT 2016 HHV C 144A	2,750,000	2,793,942.66	2,475,172.15
HILTON USA TRUST HILT 2016 HHV D 144A	5,000,000	4,794,183.65	4,409,302.00
HILTON USA TRUST HILT 2016 SFP D 144A	8,000,000	7,941,199.92	7,559,281.60
HLF FIN SARL LLC/HERBALI COMPANY GUAR 144A 06/29 4.875	865,000	869,466.43	595,786.05
HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803	74,000	67,695.81	57,606.15
HOLLY NRG PRTNR/FIN CORP COMPANY GUAR 144A 02/28 5	1,463,000	1,383,366.03	1,332,070.75
HOLLY NRG PRTNR/FIN CORP COMPANY GUAR 144A 04/27 6.375	2,040,000	2,040,567.12	2,004,283.47
HOME DEPOT INC SR UNSECURED 03/31 1.375	34,000	28,471.42	26,339.00
HOME DEPOT INC SR UNSECURED 03/51 2.375	500,000	282,806.49	298,283.16
HOME DEPOT INC SR UNSECURED 04/27 2.5	280,000	290,984.61	257,650.00
HOME DEPOT INC SR UNSECURED 04/30 2.7	310,000	308,697.96	270,303.64
HOME DEPOT INC SR UNSECURED 04/32 3.25	1,060,000	1,054,866.78	941,882.54
HOME DEPOT INC SR UNSECURED 04/40 3.3	380,000	386,506.87	302,556.84
HOME DEPOT INC SR UNSECURED 04/46 4.25	125,000	136,198.06	108,227.04
HOME DEPOT INC SR UNSECURED 04/50 3.35	490,000	515,244.90	359,673.21
HOME DEPOT INC SR UNSECURED 04/52 3.625	197,000	192,851.88	152,068.05
HOME DEPOT INC SR UNSECURED 06/29 2.95	970,000	993,042.18	877,528.26
HOME DEPOT INC SR UNSECURED 06/47 3.9	100,000	108,816.43	82,204.82
HOME DEPOT INC SR UNSECURED 09/28 1.5	1,030,000	976,445.30	875,694.86
HOME DEPOT INC SR UNSECURED 09/32 4.5	825,000	795,525.34	805,530.71
HOME DEPOT INC SR UNSECURED 09/52 4.95	1,025,000	1,011,193.94	983,836.57
HOME DEPOT INC SR UNSECURED 12/28 3.9	40,000	45,474.59	38,505.84
HOME EQUITY ASSET TRUST HEAT 2005 3 M5	1,395,113	1,395,521.60	1,352,389.13
HOME POINT CAPITAL INC COMPANY GUAR 144A 02/26 5	50,000	50,000.00	34,574.51
HOME RE LTD HMIR 2022 1 M1A 144A	2,350,000	2,350,000.00	2,325,863.15
HOMEBANC MORTGAGE TRUST HMBT 2005 4 M1	1,375,244	1,368,191.24	1,349,306.95
HOMEWARD OPPORTUNITIES FUND I HOF 2022 1 A1 144A	397,149	393,041.28	385,521.34
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2	6,777,826	6,777,719.44	6,693,224.76
HONDURAS GOVERNMENT SR UNSECURED 144A 03/24 7.5	133,340	139,257.32	132,273.28
HOST HOTELS + RESORTS LP SR UNSECURED 12/31 2.9	700,000	690,689.83	535,474.88
HOUSTON GALLERIA MALL TRUST HGMT 2015 HGLR D 144A	500,000	499,321.14	438,022.90
HOUSTON TX HOU 03/47 FIXED 3.961	255,000	267,432.41	219,855.85
HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.125	750,000	747,007.72	628,125.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.375	1,325,000	1,318,452.85	1,072,016.23
HOWARD HUGHES CORP COMPANY GUAR 144A 08/28 5.375	86,000	88,852.69	77,462.78
HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/27 6.75	400,000	400,000.00	383,418.44
HOWMET AEROSPACE INC SR UNSECURED 01/29 3	1,194,000	1,160,500.46	1,014,900.00
HOWMET AEROSPACE INC SR UNSECURED 05/25 6.875	3,000	3,258.66	3,078.51
HP ENTERPRISE CO SR UNSECURED 10/23 4.45	2,875,000	2,877,067.06	2,857,952.06
HP ENTERPRISE CO SR UNSECURED 10/25 4.9	1,072,000	1,099,954.11	1,061,492.03
HP INC SR UNSECURED 04/29 4	1,885,000	1,881,046.26	1,720,617.65
HP INC SR UNSECURED 06/31 2.65	123,000	113,388.11	95,827.15
HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR	1,850,000	1,926,084.28	1,581,706.26
HSBC HOLDINGS PLC SR UNSECURED 03/25 VAR	5,775,000	5,799,075.00	5,614,037.53
HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	1,945,000	1,944,840.84	1,881,285.01
HSBC HOLDINGS PLC SR UNSECURED 03/28 VAR	330,000	299,823.69	304,106.77
HSBC HOLDINGS PLC SR UNSECURED 03/30 4.95	3,625,000	4,062,345.21	3,457,170.01
HSBC HOLDINGS PLC SR UNSECURED 05/23 3.6	3,000,000	3,015,409.56	2,981,068.74
HSBC HOLDINGS PLC SR UNSECURED 05/24 VAR	2,100,000	2,100,000.00	2,091,568.90
HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR	3,413,000	3,463,869.52	2,640,566.63
HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR	200,000	200,000.00	181,999.30
HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR	2,258,000	2,337,669.28	2,078,774.57
HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR	2,600,000	2,600,000.00	2,075,074.69
HSBC HOLDINGS PLC SR UNSECURED 07/27 VAR	1,000,000	1,006,839.49	1,033,916.98
HSBC HOLDINGS PLC SR UNSECURED 08/29 VAR	400,000	365,401.46	322,872.43
HSBC HOLDINGS PLC SR UNSECURED 08/31 VAR	4,350,000	4,350,000.00	3,323,798.68
HSBC HOLDINGS PLC SR UNSECURED 08/33 VAR	726,000	703,120.57	672,292.76
HSBC HOLDINGS PLC SR UNSECURED 11/27 VAR	570,000	570,000.00	493,645.74
HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR	7,071,000	6,455,635.33	5,403,937.08
HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25	320,000	319,697.09	314,319.78
HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR	4,325,000	4,241,241.03	3,748,308.48
HSBC HOLDINGS PLC SUBORDINATED 05/36 6.5	5,937,000	6,239,940.09	5,992,965.78
HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25	950,000	947,616.63	913,850.58
HSBC HOLDINGS PLC SUBORDINATED 11/33 VAR	2,825,000	2,825,000.00	2,989,074.93
HSI ASSET SECURITIZATION CORPO HASC 2005 I1 2A4	1,153,072	1,151,293.33	1,021,930.80
HTA GROUP LTD COMPANY GUAR 144A 12/25 7	221,000	226,673.53	203,320.00
HUARONG FINANCE 2017 CO COMPANY GUAR REGS 11/27 4.25	700,000	697,721.11	596,436.95
HUARONG FINANCE 2019 COMPANY GUAR REGS 02/30 3.375	200,000	168,283.20	151,894.77
HUARONG FINANCE 2019 COMPANY GUAR REGS 05/29 4.5	700,000	696,922.50	579,011.23
HUARONG FINANCE 2019 COMPANY GUAR REGS 09/23 2.125	700,000	676,192.86	672,001.41
HUB INTERNATIONAL LIMITED 2021 TERM LOAN B	488,766	490,605.59	483,765.67
HUB INTERNATIONAL LTD COMPANY GUAR 144A 05/26 7	1,575,000	1,574,849.17	1,541,909.25
HUB INTERNATIONAL LTD SR UNSECURED 144A 12/29 5.625	1,754,000	1,707,595.82	1,531,912.80
HUDBAY MINERALS INC COMPANY GUAR 144A 04/26 4.5	699,000	686,063.12	634,929.42
HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125	1,149,000	1,191,197.13	1,040,476.69
HUDSON PACIFIC PROPERTIE COMPANY GUAR 01/30 3.25	800,000	825,572.10	606,367.46
HUDSON RIVER TRADING LLC 2021 TERM LOAN	1,793,063	1,780,546.76	1,692,525.49
HUDSON YARDS HY 2019 30HY D 144A	450,000	485,168.16	339,504.26
HUMANA INC SR UNSECURED 02/32 2.15	130,000	116,160.45	101,443.19
HUMANA INC SR UNSECURED 03/47 4.8	30,000	30,913.28	26,330.37
HUMANA INC SR UNSECURED 04/25 4.5	80,000	84,632.16	79,026.43
HUMANA INC SR UNSECURED 08/23 0.65	1,875,000	1,829,085.43	1,826,643.26
HUMANA INC SR UNSECURED 10/44 4.95	70,000	73,031.55	63,204.40
HUMANA INC SR UNSECURED 12/42 4.625	250,000	252,838.18	218,080.56
HUNGARY GOVERNMENT BOND BONDS 03/28 4.5	187,100,000	319,326.56	385,768.37

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HUNGARY GOVERNMENT BOND BONDS 06/25 5.5	139,740,000	502,956.64	325,815.83
HUNGARY GOVERNMENT BOND BONDS 08/30 3	513,540,000	1,791,667.86	917,296.00
HUNGARY GOVERNMENT BOND BONDS 10/27 3	62,260,000	228,537.99	120,482.34
HUNGARY GOVERNMENT BOND BONDS 10/28 6.75	92,280,000	387,632.60	212,734.45
HUNGARY GOVERNMENT BOND BONDS 10/38 3	59,710,000	156,764.61	84,070.87
HUNGARY GOVERNMENT BOND BONDS 11/32 4.75	141,680,000	273,263.88	273,001.28
HUNGARY SR UNSECURED 03/24 5.375	932,000	949,337.25	930,974.80
HUNGARY SR UNSECURED 03/41 7.625	1,000,000	1,698,925.96	1,091,574.00
HUNGARY SR UNSECURED 144A 06/29 5.25	271,000	263,382.98	258,805.00
HUNGARY SR UNSECURED 144A 06/34 5.5	895,000	870,638.32	838,436.00
HUNGARY SR UNSECURED REGS 09/31 2.125	3,700,000	2,807,741.75	2,740,442.00
HUNGARY SR UNSECURED REGS 09/51 3.125	339,000	227,162.92	203,543.74
HUNT COS INC SR SECURED 144A 04/29 5.25	2,615,000	2,487,908.86	2,197,939.95
HUNTINGTON BANCSHARES JR SUBORDINA 12/99 VAR	970,000	998,812.48	898,886.81
HUNTINGTON BANCSHARES SR UNSECURED 05/25 4	2,375,000	2,372,238.29	2,311,836.71
HUNTINGTON INGALLS INDUS COMPANY GUAR 08/28 2.043	370,000	357,454.09	304,971.90
HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483	910,000	900,679.30	825,909.63
HUNTSMAN INTERNATIONAL L SR UNSECURED 06/31 2.95	700,000	661,142.54	543,258.53
HUTAMA KARYA PERSERO PT GOVT GUARANT 144A 05/30 3.75	300,000	326,903.13	269,961.79
HYATT HOTELS CORP SR UNSECURED 10/24 1.8	875,000	874,969.07	819,884.54
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3	788,000	787,996.33	796,096.62
IAA INC SR UNSECURED 144A 06/27 5.5	1,280,000	1,293,893.47	1,248,785.75
IBM CORP SR UNSECURED 05/27 1.7	760,000	735,287.67	667,578.54
IBM CORP SR UNSECURED 05/29 3.5	1,065,000	1,108,060.02	978,991.36
ICAHN ENTERPRISES/FIN COMPANY GUAR 02/29 4.375	200,000	200,000.00	169,130.00
ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25	450,000	459,655.54	432,403.22
ICON LUXEMBOURG SARL LUX TERM LOAN	457,378	455,572.90	455,608.29
IHEARTCOMMUNICATIONS INC 2020 TERM LOAN	1,451,613	1,404,303.81	1,327,776.05
IHEARTCOMMUNICATIONS INC COMPANY GUAR 05/27 8.375	350,000	359,782.43	297,649.63
IHEARTCOMMUNICATIONS INC SR SECURED 05/26 6.375	1,506,944	1,494,954.07	1,386,388.48
IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75	117,000	117,445.90	95,277.78
IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25	1,457,000	1,483,095.11	1,234,200.40
IHO VERWALTUNGS GMBH SR SECURED 144A 05/29 6.375	50,000	54,031.14	42,251.25
IHO VERWALTUNGS GMBH SR SECURED 144A 09/26 4.75	483,000	488,988.05	417,970.70
IHO VERWALTUNGS GMBH SR SECURED REGS 09/26 3.75	200,000	182,776.28	185,007.71
IHS HOLDING LTD COMPANY GUAR 144A 11/28 6.25	226,000	229,323.05	182,282.56
II VI INCORPORATED 2022 TERM LOAN B	1,195,164	1,186,577.97	1,179,925.95
ILIAD HOLDING SAS SR SECURED 144A 10/26 6.5	979,000	979,681.08	907,977.31
ILIAD HOLDING SAS SR SECURED 144A 10/28 7	1,707,000	1,710,413.86	1,542,769.61
ILIAD SA SR UNSECURED REGS 06/27 5.375	100,000	105,275.02	105,727.94
ILLINOIS ST ILS 02/35 FIXED 6.63	580,000	613,237.44	587,950.64
ILLINOIS ST ILS 06/33 FIXED 5.1	9,515,000	9,197,939.68	9,131,915.63
ILLINOIS ST ILS 07/35 FIXED 7.35	1,053,929	1,159,466.87	1,108,758.78
ILLUMINA INC SR UNSECURED 12/27 5.75	990,000	988,656.11	1,002,330.82
ILLUMINATE MERGER SUB CORP. 2ND LIEN TERM LOAN	2,252,121	2,271,670.47	1,865,499.21
ILPT COMMERCIAL MORTGAGE TRUST ILPT 2022 LPF2 A 144A	2,260,000	2,254,394.94	2,259,294.43
IMOLA MERGER CORP SR SECURED 144A 05/29 4.75	3,260,000	3,203,374.90	2,828,420.27
IMPAC CMB TRUST IMM 2004 4 1A1	822,648	812,740.79	804,585.36
IMPAC CMB TRUST IMM 2004 6 1A2	865,926	864,908.66	824,205.09
IMPAC CMB TRUST IMM 2005 2 1A1	868,732	854,217.58	791,130.11
IMPAC CMB TRUST IMM 2005 4 1A1B	1,148,324	1,109,340.46	1,039,227.13
IMPERIAL BRANDS FIN NETH COMPANY GUAR REGS 03/33 1.75	200,000	236,496.16	150,094.56

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/25 4.25	9,200,000	9,174,906.64	8,786,099.82
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/27 6.125	1,325,000	1,312,194.23	1,318,591.98
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/29 3.875	3,700,000	3,726,768.76	3,164,097.51
INDEPENDENCE PLAZA TRUST IPT 2018 INDP B 144A	500,000	517,333.87	466,800.90
INDEPENDENCE PLAZA TRUST IPT 2018 INDP D 144A	500,000	500,814.01	454,283.35
INDIA CLEANTECH ENERGY SECURED 144A 08/26 4.7	236,570	237,261.17	201,439.07
INDIA GREEN ENERGY HLDNG SR SECURED 144A 04/24 5.375	250,000	252,471.88	240,545.70
INDIAN RAILWAY FINANCE SR UNSECURED 144A 01/32 3.57	200,000	200,000.00	171,108.00
INDIAN RAILWAY FINANCE SR UNSECURED 144A 02/31 2.8	210,000	210,000.00	171,727.37
INDIANA ST FIN AUTH HOSP REVEN INSFIN 12/40 FIXED 4	225,000	220,618.11	223,128.11
INDOFOOD CBP SUKSES MAKM SR UNSECURED REGS 06/31 3.398	300,000	251,707.93	246,822.49
INDONESIA GOVERNMENT BONDS 03/34 8.375	10,514,000,000	850,900.31	738,995.19
INDONESIA GOVERNMENT BONDS 04/31 7.75	10,658,000,000	804,316.33	716,124.49
INDONESIA GOVERNMENT BONDS 04/40 7.5	42,031,000,000	3,059,017.99	2,773,490.06
INDONESIA GOVERNMENT BONDS 05/24 8.125	2,617,000,000	192,533.20	173,370.25
INDONESIA GOVERNMENT BONDS 05/27 7	57,946,000,000	4,327,486.91	3,810,917.97
INDONESIA GOVERNMENT BONDS 05/29 8.25	23,235,000,000	1,807,584.29	1,606,797.33
INDONESIA GOVERNMENT BONDS 05/31 8.75	15,075,000,000	1,241,435.75	1,079,003.86
INDONESIA GOVERNMENT BONDS 05/36 8.25	11,696,000,000	924,560.46	819,112.63
INDONESIA GOVERNMENT BONDS 06/35 7.5	10,133,000,000	752,104.18	670,446.68
INDONESIA GOVERNMENT BONDS 09/30 7	18,872,000,000	1,373,159.70	1,223,809.78
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 2A1B	81,021	58,204.36	57,358.27
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 AX2	1,125,225	39,322.92	11.25
INDYMAC INDX MORTGAGE LOAN TRU INDX 2006 AR4 A1A	19,295	17,642.91	16,745.51
INDYMAC INDX MORTGAGE LOAN TRU INDX 2006 FLX1 A1	368,578	282,237.77	336,755.73
INDYMAC INDX MORTGAGE LOAN TRU INDX 2007 FLX3 A1	1,130,837	1,102,464.74	979,855.31
INEOS QUATTRO FINANCE 2 SR SECURED 144A 01/26 3.375	417,000	411,471.24	383,118.75
INEOS QUATTRO FINANCE 2 SR SECURED REGS 01/26 2.5	500,000	501,425.05	452,217.10
INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B	961,370	953,405.05	942,863.57
INFORMA PLC COMPANY GUAR REGS 10/25 2.125	550,000	688,656.52	557,285.69
INFORMATICA LLC TEARM LOAN B	496,250	495,730.99	485,828.75
ING GROEP NV JR SUBORDINA REGS 12/99 VAR	1,000,000	1,000,000.00	770,510.00
ING GROEP NV SR UNSECURED 144A 07/26 VAR	2,050,000	2,049,184.70	1,842,989.59
ING GROEP NV SR UNSECURED REGS 02/27 VAR	200,000	194,595.94	193,710.06
INGEVITY CORP COMPANY GUAR 144A 11/28 3.875	350,000	353,237.86	300,952.82
INOVATIVE XCSRIES SERVCES LLC 2020 TERM LOAN B	521,692	525,275.13	408,484.98
INSTALLED BUILDING PRODU COMPANY GUAR 144A 02/28 5.75	1,333,000	1,258,203.75	1,198,561.15
INSTITUTO COSTARRICENSE SR UNSECURED 144A 10/31 6.75	200,000	198,375.43	191,800.00
INTEL CORP SR UNSECURED 03/50 4.75	50,000	55,028.35	43,394.63
INTEL CORP SR UNSECURED 08/28 1.6	1,475,000	1,425,660.03	1,253,002.05
INTEL CORP SR UNSECURED 08/51 3.05	210,000	209,322.94	135,974.05
INTEL CORP SR UNSECURED 12/47 3.734	202,000	201,880.95	151,383.61
INTELLIGENT PACKAGING SR SECURED 144A 09/28 6	1,270,000	1,286,893.56	1,023,582.47
INTELSAT JACKSON HLDG SR SECURED 144A 03/30 6.5	670,000	679,698.27	598,973.30
INTELSAT JACKSON HOLDINGS S.A. 2021 EXIT TERM LOAN B	1,841,621	1,811,800.36	1,774,530.37
INTER AMERICAN DEVEL BK SR UNSECURED 01/31 1.125	9,200,000	9,160,609.22	7,348,868.00
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	3,350,000	3,723,656.20	3,541,230.56
INTERCHILE SA SR SECURED 144A 06/56 4.5	300,000	309,196.74	247,780.69
INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6	1,130,000	1,150,097.20	1,080,892.69
INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35	2,710,000	2,707,405.19	2,620,386.26
INTERCONTINENTALEXCHANGE SR UNSECURED 06/30 2.1	492,000	455,047.18	401,201.40
INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95	140,000	144,100.76	130,524.59

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INTERCONTINENTALEXCHANGE SR UNSECURED 09/32 1.85	795,000	601,793.14	598,981.30
INTERCORP PERU LTD SR UNSECURED 144A 08/29 3.875	200,000	185,330.67	164,598.63
INTERFACE INC COMPANY GUAR 144A 12/28 5.5	1,638,000	1,611,443.37	1,352,482.61
INTERNATIONAL GAME TECH SR SECURED 144A 01/27 6.25	613,000	639,606.00	608,402.50
INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5	350,000	369,237.71	352,131.50
INTERNATIONAL GAME TECH SR SECURED 144A 04/26 4.125	150,000	150,000.00	139,898.16
INTERNATIONAL PAPER CO SR UNSECURED 06/44 4.8	84,000	102,662.34	72,540.82
INTERNATIONAL PETROLEUM COMPANY GUAR 144A REGS 02/27 7	800,000	799,257.66	736,000.00
INTERSTATE POWER + LIGHT SR UNSECURED 06/30 2.3	1,000,000	1,045,318.93	817,091.79
INTESA SANPAOLO SPA JR SUBORDINA REGS 12/49 VAR	200,000	271,763.98	205,616.29
INTESA SANPAOLO SPA JR SUBORDINA REGS 12/99 VAR	300,000	404,829.85	257,094.01
INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375	540,000	539,991.72	539,733.36
INTESA SANPAOLO SPA SR UNSECURED 144A 11/33 VAR	1,040,000	1,040,000.00	1,055,070.78
INTESA SANPAOLO SPA SR UNSECURED REGS 02/31 1.35	280,000	336,699.60	221,842.33
INTESA SANPAOLO SPA SR UNSECURED REGS 08/23 2.125	665,000	817,630.04	706,698.94
INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71	280,000	272,121.26	269,079.95
INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017	2,380,000	2,383,200.38	2,287,918.78
INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR	2,790,000	2,388,081.98	2,049,835.13
INTL BK RECON + DEVELOP SR UNSECURED 03/32 2.5	880,000	872,875.73	772,411.08
INTL BK RECON + DEVELOP SR UNSECURED 06/27 3.125	6,080,000	6,077,213.58	5,809,086.63
INTL BK RECON + DEVELOP SR UNSECURED 09/29 3.625	6,150,000	6,110,180.27	5,951,361.83
INTL BK RECON + DEVELOP SR UNSECURED 10/25 0.5	32,920,000	32,899,003.32	29,574,669.60
INTL BK RECON + DEVELOP UNSECURED 09/30 0.00000	4,885,000	4,353,216.69	3,512,658.22
INTL CONSOLIDATED AIRLIN SR UNSECURED REGS 03/25 2.75	200,000	241,093.32	194,307.16
INTL FINANCE CORP SR UNSECURED 09/25 3.625	1,370,000	1,369,516.46	1,343,901.50
INTL FLAVOR + FRAGRANCES SR UNSECURED 144A 10/27 1.832	1,350,000	1,350,001.68	1,133,012.23
INTRADO CORPORATION TERM LOAN B	3,025,987	2,883,979.31	2,780,125.11
INTRUM AB SR UNSECURED REGS 08/25 4.875	300,000	372,658.08	290,270.53
INTUIT INC SR UNSECURED 07/27 1.35	400,000	399,754.15	345,951.22
INVITATION HOMES OP COMPANY GUAR 04/32 4.15	196,000	195,521.58	171,477.58
INVITATION HOMES OP COMPANY GUAR 11/28 2.3	550,000	549,401.27	454,789.10
ION TRADING TECHNOLOGIES SR SECURED 144A 05/28 5.75	1,021,000	992,489.82	851,258.75
IPD 3 BV SR SECURED REGS 12/25 5.5	100,000	124,616.75	100,951.13
IQVIA INC COMPANY GUAR 144A 10/26 5	340,000	345,065.65	324,648.64
IRB HOLDING CORP 2022 TERM LOAN B	829,230	826,533.29	803,731.18
IRB HOLDING CORP SR SECURED 144A 06/25 7	507,000	519,398.55	505,732.50
IRB HOLDING CORP. 2020 TERM LOAN B	586,154	584,992.65	580,198.52
IRIDIUM SATELLITE LLC 2021 FIRST LIEN TERM LOAN B	455,986	454,964.57	451,179.77
IRIS HOLDINGS INC. TERM LOAN	773,063	726,343.05	700,170.44
IRON MOUNTAIN INC COMPANY GUAR 144A 03/28 5.25	198,000	203,178.88	182,134.26
IRON MOUNTAIN INC COMPANY GUAR 144A 07/28 5	2,340,000	2,389,487.50	2,101,742.49
IRON MOUNTAIN INC COMPANY GUAR 144A 07/30 5.25	1,047,000	1,082,424.83	909,843.00
IRON MOUNTAIN INC COMPANY GUAR 144A 09/27 4.875	196,000	200,307.38	180,241.60
IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875	1,030,000	1,055,512.32	898,366.00
ISHARES IBOXX HIGH YIELD CORPO ISHARES IBOXX HIGH YLD CORP	59,758	4,848,577.88	4,399,981.54
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/24 8.25	200,000	207,913.16	106,000.00
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/31 7.375	1,190,000	845,675.45	416,500.00
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/51 8.875	350,000	360,012.10	119,875.00
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 09/25 8.25	1,064,000	1,140,182.62	509,730.48
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/24 8.25	1,373,000	1,196,870.65	727,690.00
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/31 7.375	1,454,000	972,613.31	508,900.00
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/51 8.875	1,265,000	817,616.56	433,262.50

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 09/25 8.25	400,000	286,019.91	191,628.00
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 12/27 6.875	522,000	540,943.45	201,659.04
ISTAR INC SR UNSECURED 10/24 4.75	300,000	292,841.02	297,746.50
ITT HOLDINGS LLC SR UNSECURED 144A 08/29 6.5	264,000	264,000.00	222,324.96
IVANTI SOFTWARE, INC. 2021 TERM LOAN B	246,884	243,850.42	194,626.35
IVORY COAST SR UNSECURED 144A 01/32 4.875	4,365,000	5,047,225.12	3,667,112.81
IVORY COAST SR UNSECURED 144A 03/28 6.375	1,130,000	1,205,192.89	1,091,354.00
IVORY COAST SR UNSECURED 144A 03/30 5.25	375,000	475,575.04	336,699.88
IVORY COAST SR UNSECURED 144A 03/48 6.625	130,000	102,986.60	97,411.07
IVORY COAST SR UNSECURED 144A 06/33 6.125	1,310,000	1,291,438.59	1,162,625.00
IVORY COAST SR UNSECURED 144A 10/31 5.875	100,000	88,994.76	89,213.52
IVORY COAST SR UNSECURED 144A 12/32 VAR	805,624	793,162.37	759,945.42
IVORY COAST SR UNSECURED REGS 01/32 4.875	585,000	619,561.99	491,468.73
IVORY COAST SR UNSECURED REGS 03/28 6.375	417,000	426,890.74	402,738.60
IVORY COAST SR UNSECURED REGS 03/30 5.25	300,000	359,267.83	269,359.91
IVORY COAST SR UNSECURED REGS 03/48 6.625	436,000	264,067.09	326,701.73
IVORY COAST SR UNSECURED REGS 10/31 5.875	568,000	702,365.60	506,732.81
IVORY COAST SR UNSECURED REGS 10/40 6.875	447,000	524,422.40	357,362.23
JACOBS ENTERTAINMENT INC SR UNSECURED 144A 02/29 6.75	150,000	150,000.00	135,394.65
JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 07/29 5.5	955,000	955,591.59	676,336.83
JAGUAR LAND ROVER AUTOMO COMPANY GUAR REGS 11/26 6.875	700,000	809,486.23	661,161.08
JAGUAR LAND ROVER AUTOMO SR UNSECURED REGS 07/28 4.5	100,000	115,374.45	80,595.48
JANE STREET GROUP LLC 2021 TERM LOAN	340,002	339,102.30	329,482.28
JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5	200,000	201,112.09	172,000.00
JAPAN INT L COOP AGENCY GOVT GUARANT 05/27 3.25	1,790,000	1,784,548.03	1,696,365.10
JAZZ FINANCING LUX SARL USD TERM LOAN	1,421,161	1,415,681.03	1,406,722.30
JAZZ SECURITIES DAC SR SECURED 144A 01/29 4.375	1,444,000	1,444,000.00	1,286,820.60
JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125	1,510,000	1,514,675.40	1,457,150.00
JBS USA/FOOD/FINANCE COMPANY GUAR 144A 04/33 5.75	245,000	247,098.87	233,676.10
JDE PEET S NV COMPANY GUAR 144A 01/27 1.375	675,000	671,660.08	569,740.95
JDE PEET S NV SR UNSECURED REGS 01/26 0.0000	200,000	187,912.57	189,449.60
JEFFERIES FIN LLC / JFIN SR UNSECURED 144A 08/28 5	1,920,000	1,870,038.13	1,566,201.60
JEFFERSON CAPITAL HOLDIN COMPANY GUAR 144A 08/26 6	550,000	550,000.00	455,086.50
JELD WEN INC COMPANY GUAR 144A 12/27 4.875	1,100,000	1,119,667.04	827,937.00
JERROLD FINCO PLC SR SECURED REGS 01/26 4.875	100,000	133,567.71	103,389.29
JERROLD FINCO PLC SR SECURED REGS 01/27 5.25	200,000	286,135.56	198,719.15
JETBLUE AIRWAYS CORP PASS THRU CE 05/34 4	347,650	363,187.54	309,083.82
JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 1.7	1,540,000	1,495,798.67	1,373,215.95
JOHNSON + JOHNSON SR UNSECURED 03/37 3.625	550,000	538,386.28	488,625.05
JOHNSON + JOHNSON SR UNSECURED 09/27 0.95	610,000	609,724.30	525,227.09
JOHNSON CONTROLS/TYCO FI SR UNSECURED 12/32 4.9	350,000	344,925.43	344,029.68
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 C20 XA	28,984,563	553,600.51	173,524.78
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 C	500,000	545,119.68	446,665.05
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 AON D 144A	2,500,000	2,612,930.41	2,161,797.75
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC A 144A	1,133,876	1,110,161.89	1,103,976.01
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC D 144A	160,000	160,000.00	151,967.33
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A	490,000	485,188.38	473,409.97
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO B 144A	1,150,000	1,180,559.18	934,164.90
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO D 144A	100,000	95,011.36	71,882.17
JP MORGAN MORTGAGE TRUST JPMMT 2004 A2 4A1	202,506	200,598.91	188,812.08
JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A	145,572	142,064.97	126,380.36
JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A	480,290	471,206.70	420,836.20

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JP MORGAN MORTGAGE TRUST JPMMT 2019 1 A3 144A	433,436	436,121.87	404,930.47
JP MORGAN MORTGAGE TRUST JPMMT 2019 7 A11 144A	49,632	49,631.50	47,322.16
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV2 A11 144A	132,568	132,300.22	123,830.73
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV3 A11 144A	126,964	126,702.89	116,847.88
JP MORGAN MORTGAGE TRUST JPMMT 2019 LTV3 A11 144A	27,608	27,438.46	27,459.00
JP MORGAN MORTGAGE TRUST JPMMT 2019 LTV3 A5 144A	35,764	36,259.82	34,594.34
JP MORGAN MORTGAGE TRUST JPMMT 2020 8 A11 144A	281,815	281,806.70	260,065.10
JP MORGAN MORTGAGE TRUST JPMMT 2020 LTV1 A11 144A	25,879	25,878.83	25,502.30
JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3A 144A	928,540	793,693.30	710,814.61
JP MORGAN MORTGAGE TRUST JPMMT 2021 13 A15 144A	1,461,152	1,454,616.81	1,118,066.31
JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A5 144A	2,643,750	2,043,538.80	1,753,087.02
JP MORGAN MORTGAGE TRUST JPMMT 2022 INV3 A3B 144A	855,845	804,671.52	714,397.26
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C17 B	250,000	253,541.49	242,523.35
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C19 A3	192,237	194,981.61	191,792.43
JPMORGAN CHASE + CO JR SUBORDINA 09/30 8.75	4,200,000	4,373,337.70	4,893,916.15
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	4,347,000	4,378,182.13	3,905,561.44
JPMORGAN CHASE + CO SR UNSECURED 01/23 3.2	14,000,000	14,023,259.54	13,989,209.78
JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR	4,225,000	4,333,441.39	4,027,467.47
JPMORGAN CHASE + CO SR UNSECURED 01/33 VAR	576,000	556,910.61	468,807.67
JPMORGAN CHASE + CO SR UNSECURED 02/27 VAR	530,000	502,809.74	461,030.31
JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	10,579,000	10,801,132.45	9,856,646.00
JPMORGAN CHASE + CO SR UNSECURED 03/25 VAR	2,390,000	2,458,420.92	2,322,927.97
JPMORGAN CHASE + CO SR UNSECURED 03/26 VAR	969,000	986,935.25	896,863.60
JPMORGAN CHASE + CO SR UNSECURED 03/31 VAR	5,165,000	5,274,491.40	4,823,885.06
JPMORGAN CHASE + CO SR UNSECURED 04/24 VAR	1,092,000	1,094,322.28	1,084,807.37
JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR	840,000	840,000.00	779,768.85
JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR	4,547,000	4,735,489.94	4,206,593.21
JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR	2,985,000	2,985,000.00	2,442,586.28
JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR	8,585,000	8,478,678.36	6,876,926.86
JPMORGAN CHASE + CO SR UNSECURED 04/33 VAR	2,244,000	2,125,005.36	2,077,412.46
JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR	130,000	130,000.00	85,174.05
JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7	3,000,000	3,005,222.80	2,974,668.78
JPMORGAN CHASE + CO SR UNSECURED 05/30 VAR	759,000	834,447.98	680,731.72
JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR	1,360,000	1,360,000.00	1,337,832.68
JPMORGAN CHASE + CO SR UNSECURED 06/28 VAR	140,000	145,052.97	122,413.62
JPMORGAN CHASE + CO SR UNSECURED 07/24 VAR	425,000	428,803.49	420,777.12
JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	1,740,000	1,740,000.00	1,621,336.99
JPMORGAN CHASE + CO SR UNSECURED 07/33 VAR	101,000	98,557.10	96,164.81
JPMORGAN CHASE + CO SR UNSECURED 09/24 VAR	214,000	206,365.81	206,370.38
JPMORGAN CHASE + CO SR UNSECURED 10/25 VAR	1,775,000	1,775,000.00	1,672,675.55
JPMORGAN CHASE + CO SR UNSECURED 10/30 VAR	2,996,000	3,098,435.67	2,512,493.69
JPMORGAN CHASE + CO SR UNSECURED 11/31 VAR	354,000	270,112.14	268,356.28
JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR	7,730,000	7,360,273.74	6,110,031.55
JPMORGAN CHASE + CO SR UNSECURED 11/41 VAR	1,264,000	1,255,796.61	826,375.82
JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR	2,615,000	2,615,000.00	2,575,991.81
JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR	926,000	926,000.00	926,016.27
JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR	750,000	810,625.83	704,517.61
JPMORGAN CHASE + CO SR UNSECURED REGS 05/28 VAR	200,000	189,925.99	191,810.78
JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375	28,317,000	28,566,640.88	28,183,868.47
JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR	3,075,000	3,079,584.72	2,533,663.96
JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95	1,230,000	1,226,830.67	1,098,937.79
JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875	2,430,000	2,427,484.87	2,378,652.84

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JPMORGAN CHASE + CO SUBORDINATED 09/33 VAR	3,985,000	3,903,245.68	3,889,573.00
JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25	1,950,000	1,987,191.15	1,878,834.42
JPMORGAN CHASE BANK, NA CACL CACLN 2020 1 F 144A	1,000,000	1,006,776.84	986,728.30
JPN BANK FOR INT L COOP GOVT GUARANT 07/27 2.875	875,000	871,188.89	812,500.51
K MAC HOLDINGS CORP 2021 2ND LIEN TERM LOAN	946,500	950,382.52	858,163.16
K MAC HOLDINGS CORP 2021 TERM LOAN	355,050	353,607.61	337,169.68
KAISA GROUP HOLDINGS LTD COMPANY GUAR REGS 01/23 11.5	889,000	888,683.79	120,692.45
KAISA GROUP HOLDINGS LTD SR SECURED REGS 04/22 11.25	675,000	675,000.00	83,362.50
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/22 8.5	2,074,000	2,074,000.00	279,994.67
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/24 9.375	1,600,000	1,579,127.61	216,768.13
KAISA GROUP HOLDINGS LTD SR SECURED REGS 06/26 11.65	750,000	640,637.99	101,821.53
KAISA GROUP HOLDINGS LTD SR SECURED REGS 07/23 10.875	1,185,000	1,198,484.11	160,878.02
KAISA GROUP HOLDINGS LTD SR SECURED REGS 10/22 11.95	680,000	680,000.00	91,251.47
KAISA GROUP HOLDINGS LTD SR SECURED REGS 11/25 11.7	1,208,000	1,104,609.06	164,000.54
KAISER ALUMINUM CORP COMPANY GUAR 144A 03/28 4.625	74,000	75,288.61	64,574.31
KAISER ALUMINUM CORP COMPANY GUAR 144A 06/31 4.5	1,327,000	1,205,173.84	1,066,576.25
KAISER FOUNDATION HOSPIT COMPANY GUAR 04/42 4.875	590,000	708,181.33	566,631.43
KALLPA GENERACION SA SR UNSECURED 144A 08/27 4.125	440,000	451,150.26	403,168.31
KANSAS CITY SOUTHERN COMPANY GUAR 05/50 3.5	1,300,000	1,383,739.67	924,855.46
KAR AUCTION SERVICES INC COMPANY GUAR 144A 06/25 5.125	119,000	119,264.50	116,255.83
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5	900,000	744,281.56	666,900.00
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 10/48 6.375	460,000	650,317.92	378,154.04
KAZMUNAYGAS NATIONAL CO SR UNSECURED REGS 04/30 5.375	743,000	729,875.13	663,774.62
KAZMUNAYGAS NATIONAL CO SR UNSECURED REGS 04/33 3.5	200,000	206,792.87	148,200.00
KAZMUNAYGAS NATIONAL CO SR UNSECURED REGS 10/48 6.375	507,000	576,698.85	416,791.52
KB HOME COMPANY GUAR 06/31 4	350,000	358,527.99	281,347.50
KB HOME COMPANY GUAR 07/30 7.25	65,000	65,000.00	63,159.85
KB HOME COMPANY GUAR 11/29 4.8	500,000	529,752.58	434,795.00
KBC GROUP NV SR UNSECURED REGS 01/24 1.125	500,000	613,194.30	523,029.11
KBC GROUP NV SUBORDINATED REGS 12/29 VAR	900,000	841,005.06	866,008.96
KBR INC 2020 TERM LOAN B	488,693	488,693.48	485,639.15
KBR INC COMPANY GUAR 144A 09/28 4.75	420,000	413,077.62	370,991.36
KEHE DISTRIBUTORS LLC/FI SECURED 144A 10/26 8.625	391,000	415,036.75	382,202.50
KEN GARFF AUTOMOTIVE LLC SR UNSECURED 144A 09/28 4.875	1,263,000	1,299,853.97	1,056,534.81
KENAN ADVANTAGE GROUP, INC. 2021 2ND LIEN TERM LOAN	227,770	224,204.36	208,978.98
KENBOURNE INVEST SA COMPANY GUAR 144A 01/28 4.7	200,000	194,102.04	155,999.98
KENBOURNE INVEST SA COMPANY GUAR 144A 11/24 6.875	200,000	204,883.57	190,400.00
KENNEDY WILSON INC COMPANY GUAR 02/30 4.75	566,000	506,175.68	431,575.00
KENNEDY WILSON INC COMPANY GUAR 03/29 4.75	1,375,000	1,322,044.06	1,089,751.85
KEURIG DR PEPPER INC COMPANY GUAR 03/24 0.75	820,000	781,329.40	778,391.32
KEURIG DR PEPPER INC COMPANY GUAR 04/29 3.95	800,000	787,453.31	744,146.84
KEURIG DR PEPPER INC COMPANY GUAR 04/52 4.5	1,275,000	1,170,365.84	1,062,370.84
KEURIG DR PEPPER INC COMPANY GUAR 05/25 4.417	215,000	215,000.00	212,562.02
KEY BANK NA SR UNSECURED 03/23 3.375	4,000,000	4,019,563.90	3,991,164.36
KEYCORP SR UNSECURED 06/33 VAR	2,080,000	2,080,000.00	1,963,912.79
KFW GOVT GUARANT 05/27 3	1,715,000	1,712,482.86	1,635,335.64
KFW GOVT GUARANT 08/24 3.375	6,870,000	6,866,649.91	6,725,791.76
KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95	1,025,000	1,120,153.58	1,084,466.95
KINDER MORGAN ENER PART COMPANY GUAR 09/39 6.5	900,000	1,058,164.84	906,985.03
KINDER MORGAN ENER PART COMPANY GUAR 11/42 4.7	267,000	302,248.76	220,570.24
KINDER MORGAN INC COMPANY GUAR 01/23 3.15	1,238,000	1,238,000.00	1,236,928.36
KINDER MORGAN INC COMPANY GUAR 02/46 5.05	310,000	368,570.34	262,912.93

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KINDER MORGAN INC COMPANY GUAR 03/28 4.3	80,000	85,265.26	76,634.24
KINDER MORGAN INC COMPANY GUAR 03/48 5.2	40,000	46,329.95	34,513.63
KINDER MORGAN INC COMPANY GUAR 06/25 4.3	160,000	166,202.08	156,909.58
KINDER MORGAN INC COMPANY GUAR 06/45 5.55	9,925,000	9,623,507.99	9,049,727.95
KINDER MORGAN INC COMPANY GUAR 08/31 7.8	995,000	964,022.18	1,109,563.04
KINDER MORGAN INC COMPANY GUAR 08/50 3.25	192,000	129,954.56	123,957.71
KINDER MORGAN INC COMPANY GUAR 08/52 5.45	1,678,000	1,544,827.01	1,506,137.11
KINETIK HOLDINGS LP COMPANY GUAR 144A 06/30 5.875	3,016,000	2,984,633.72	2,828,353.53
KINGDOM OF BAHRAIN SR UNSECURED 144A 01/33 5.25	600,000	559,373.20	511,500.00
KINGDOM OF BAHRAIN SR UNSECURED 144A 05/30 7.375	400,000	444,375.85	406,056.00
KINGDOM OF BAHRAIN SR UNSECURED 144A 05/34 5.625	610,000	589,953.96	526,212.84
KINGDOM OF BAHRAIN SR UNSECURED 144A 09/29 6.75	850,000	898,946.00	844,050.00
KINGDOM OF BAHRAIN SR UNSECURED 144A 09/31 5.625	875,000	884,242.69	798,190.75
KINGDOM OF BAHRAIN SR UNSECURED 144A 10/28 7	400,000	439,840.52	402,084.80
KINGDOM OF BAHRAIN SR UNSECURED REGS 09/32 5.45	400,000	363,716.23	352,892.00
KINGDOM OF BAHRAIN SR UNSECURED REGS 09/47 7.5	869,000	822,920.06	778,457.15
KINGDOM OF JORDAN SR UNSECURED 144A 01/26 6.125	1,030,000	1,066,666.18	1,016,500.82
KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75	620,000	621,620.02	626,336.40
KINGDOM OF JORDAN SR UNSECURED 144A 07/30 5.85	550,000	506,847.97	491,590.00
KINGDOM OF JORDAN SR UNSECURED 144A 10/47 7.375	200,000	233,297.95	171,241.60
KINGDOM OF MOROCCO SR UNSECURED 144A 12/27 2.375	831,000	741,622.76	722,175.56
KINGDOM OF MOROCCO SR UNSECURED 144A 12/32 3	310,000	305,157.68	246,324.76
KINGDOM OF MOROCCO SR UNSECURED 144A 12/42 5.5	200,000	246,893.68	171,424.80
KINGDOM OF MOROCCO SR UNSECURED REGS 12/27 2.375	379,000	337,555.45	329,367.68
KINGDOM OF MOROCCO SR UNSECURED REGS 12/32 3	405,000	336,297.38	321,811.38
KINGDOM OF MOROCCO SR UNSECURED REGS 12/42 5.5	200,000	244,359.27	171,424.80
KINGDOM OF MOROCCO SR UNSECURED REGS 12/50 4	200,000	186,434.86	136,676.40
KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5	120,000	121,705.07	110,346.88
KKR GROUP FINAN CO VIII COMPANY GUAR 144A 08/50 3.5	700,000	738,840.32	467,962.94
KLA CORP SR UNSECURED 03/29 4.1	514,000	564,540.35	495,931.97
KLA CORP SR UNSECURED 03/49 5	117,000	143,801.46	109,040.76
KLA CORP SR UNSECURED 03/50 3.3	265,000	280,868.46	191,898.19
KLA CORP SR UNSECURED 07/62 5.25	483,000	487,182.43	463,812.35
KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2	205,000	193,582.37	164,000.00
KLX ENERGY SERVICES HOLD SR SECURED 144A 11/25 11.5	800,000	555,674.94	720,000.00
KNIGHT HEALTH HOLDINGS LLC TERM LOAN B	1,255,063	1,179,616.32	731,074.26
KONTOOR BRANDS INC COMPANY GUAR 144A 11/29 4.125	175,000	175,000.00	142,819.24
KOREA HYDRO + NUCLEAR PO SR UNSECURED 144A 07/27 4.25	1,180,000	1,172,980.46	1,134,629.00
KORN/FERRY INTERNATIONAL COMPANY GUAR 144A 12/27 4.625	1,398,000	1,307,559.61	1,287,571.98
KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875	690,000	924,367.36	748,556.35
KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75	10,000	12,229.00	10,849.30
KRAFT HEINZ FOODS CO COMPANY GUAR 04/30 3.75	3,835,000	3,640,439.55	3,492,336.84
KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3	296,000	287,754.83	277,002.54
KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5	1,600,000	1,705,814.18	1,447,242.55
KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375	1,764,000	1,672,814.26	1,433,431.64
KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5	230,000	230,000.00	219,810.17
KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2	4,020,000	4,302,339.39	3,708,897.91
KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625	10,000	10,226.25	8,772.32
KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875	280,000	290,404.47	243,052.03
KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125	10,000	12,175.90	10,990.61
KRC INTERIM CORP SR UNSECURED 02/33 4.6	885,000	862,819.94	809,346.43
KREF 2021 FL2 LTD KREF 2021 FL2 D 144A	1,000,000	938,639.28	928,723.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KREF 2022 FL3 LTD KREF 2022 FL3 A 144A	555,000	555,000.00	537,921.54
KUWAIT PROJECTS CO SPC L COMPANY GUAR REGS 10/26 4.229	400,000	401,953.56	343,731.20
L3HARRIS TECH INC SR UNSECURED 06/28 4.4	3,506,000	3,669,792.96	3,355,998.73
L3HARRIS TECH INC SR UNSECURED 12/26 3.85	390,000	410,709.71	371,934.58
LA FINAC ATALIAN SA COMPANY GUAR REGS 05/25 6.625	200,000	264,499.43	160,206.13
LA QUINTA MORTGAGE TRUST LAQ 2022 LAQ D 144A	375,000	367,949.67	365,370.02
LABL INC SR SECURED 144A 07/26 6.75	1,222,000	1,253,831.95	1,151,849.67
LABL INC SR SECURED 144A 11/28 5.875	1,158,000	1,162,423.71	1,008,930.66
LABL, INC. 2021 USD 1ST LIEN TERM LOAN	895,831	877,401.62	847,930.54
LADBROKES GROUP FIN PLC SR SECURED REGS 09/23 5.125	200,000	289,442.30	236,971.39
LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 02/27 4.25	334,000	316,521.19	280,569.76
LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75	1,001,000	996,283.89	808,167.36
LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 10/25 5.25	549,000	521,926.30	515,807.85
LADDER CAPITAL COMMERCIAL MORT LCCM 2013 GCP XA 144A	11,997,008	696,125.02	552,152.70
LAM RESEARCH CORP SR UNSECURED 03/26 3.75	86,000	87,726.16	83,378.54
LAM RESEARCH CORP SR UNSECURED 03/29 4	675,000	721,632.56	642,745.25
LAM RESEARCH CORP SR UNSECURED 06/50 2.875	374,000	391,196.86	249,911.06
LAMAR MEDIA CORP COMPANY GUAR 01/29 4.875	1,025,000	1,061,656.80	941,131.20
LAMAR MEDIA CORP COMPANY GUAR 02/30 4	126,000	129,845.98	110,124.00
LAMAR MEDIA CORPORATION 2020 TERM LOAN B	425,000	414,823.94	410,788.00
LAMB WESTON HLD COMPANY GUAR 144A 01/30 4.125	75,000	75,000.00	66,240.00
LAMB WESTON HLD COMPANY GUAR 144A 01/32 4.375	275,000	267,840.81	240,267.50
LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875	628,000	684,529.65	595,030.00
LAREDO PETROLEUM INC COMPANY GUAR 01/25 9.5	640,000	608,973.96	630,857.63
LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9	2,810,000	2,841,486.83	2,582,310.45
LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2	1,920,000	1,896,600.04	1,814,766.57
LAZARD GROUP LLC SR UNSECURED 03/29 4.375	1,500,000	1,492,372.52	1,385,029.83
LBM ACQUISITION LLC COMPANY GUAR 144A 01/29 6.25	151,000	151,000.00	96,089.09
LBM ACQUISITION LLCV TERM LOAN B	1,212,709	1,203,987.18	1,048,617.38
LCM INVESTMENTS HOLDINGS SR UNSECURED 144A 05/29 4.875	245,000	246,227.32	196,193.20
LCM LTD PARTNERSHIP LCM 21A BR 144A	250,000	250,105.99	245,671.50
LCPR LOAN FINANCING LLC 2021 TERM LOAN B	500,000	500,881.64	494,690.00
LCPR SR SECURED FIN DAC SR SECURED 144A 07/29 5.125	450,000	455,607.64	372,783.67
LD HOLDINGS GROUP LLC COMPANY GUAR 144A 11/25 6.5	635,000	653,914.62	427,905.31
LEEWARD RENEWABL COMPANY GUAR 144A 07/29 4.25	1,761,000	1,691,939.66	1,500,623.60
LEGACY LIFEPOINT HEALTH SR SECURED 144A 04/25 6.75	625,000	638,580.98	588,181.25
LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5	1,835,000	1,765,754.59	1,633,150.00
LEHMAN BROS CAP TR VII LIMITD GUARA 11/49 VAR	1,560,000	1,466,502.50	0.00
LEHMAN BROTHERS HOLDINGS SR UNSECURED 04/09 VAR	4,009	811.60	4.41
LEHMAN BROTHERS HOLDINGS SR UNSECURED 09/14 6.2	1,010,000	1,006,520.23	1,111.00
LEHMAN BROTHERS HOLDINGS SR UNSECURED 10/08 VAR	4,009	811.98	4.01
LEHMAN BROTHERS HOLDINGS SR UNSECURED 11/09 VAR	43,886	8,892.65	44.04
LEHMAN BRTH HLD 11/56 5.857	90,000	9.00	0.00
LEHMAN XS TRUST LXS 2005 6 1A1	297,818	277,748.89	246,368.76
LEIDOS INC COMPANY GUAR 02/31 2.3	800,000	796,911.11	612,844.38
LEIDOS INC COMPANY GUAR 05/30 4.375	1,642,000	1,785,988.89	1,480,688.39
LENDMARK FUNDING TRUST LFT 2021 1A A 144A	610,000	609,905.81	517,542.42
LENOVO GROUP LTD SR UNSECURED 144A 11/30 3.421	1,000,000	1,025,136.78	793,002.13
LESLIES POOLMART INC 2021 TERM LOAN B	491,234	491,233.91	479,773.42
LETRA TESOURO NACIONAL BILLS 01/23 0.00000	2,800,000	543,251.87	530,328.14
LETRA TESOURO NACIONAL BILLS 07/25 0.00000	73,653,000	10,127,638.78	10,364,834.90
LETRA TESOURO NACIONAL BILLS 10/23 0.00000	5,000,000	866,380.94	859,604.15

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LEVEL 3 FINANCING INC 2019 TERM LOAN B	504,956	505,133.29	482,863.97
LEVEL 3 FINANCING INC COMPANY GUAR 144A 01/29 3.625	1,736,000	1,733,734.53	1,271,170.40
LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/28 4.25	485,000	478,487.65	382,034.50
LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/29 3.75	2,520,000	2,402,110.59	1,812,812.80
LEVEL 3 FINANCING INC COMPANY GUAR 144A 09/27 4.625	1,965,000	1,929,207.42	1,635,862.50
LEVEL 3 FINANCING INC SR SECURED 144A 03/27 3.4	389,000	409,168.64	328,699.34
LEVEL 3 FINANCING INC SR SECURED 144A 11/29 3.875	700,000	753,323.40	552,394.77
LEVIATHAN BOND LTD SR SECURED 144A REGS 06/23 5.7	158,296	159,890.50	157,633.69
LFS TOPCO LLC COMPANY GUAR 144A 10/26 5.875	890,000	881,824.16	717,119.08
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 12/51 VAR	410,000	410,000.00	333,986.01
LIBERTY MUTUAL GROUP INC COMPANY GUAR REGS 05/59 VAR	300,000	369,451.94	281,753.88
LIFE FINANCIAL SERVICES TRUST LIFE 2021 BMR D 144A	737,228	737,227.62	698,375.58
LIFE STORAGE LP COMPANY GUAR 06/29 4	800,000	894,109.24	716,586.83
LIFE TIME INC SR SECURED 144A 01/26 5.75	3,144,000	3,052,979.90	2,925,492.00
LIFEPOINT HEALTH INC COMPANY GUAR 144A 01/29 5.375	1,985,000	1,970,039.95	1,121,723.50
LIGHTSTONE HOLDCO LLC 2022 EXTENDED TERM LOAN B	551,244	551,244.00	503,285.77
LIGHTSTONE HOLDCO LLC 2022 EXTENDED TERM LOAN C	31,178	31,178.07	28,465.58
LINCOLN FINANCING SARL SR SECURED REGS 04/24 3.625	400,000	454,352.19	420,496.32
LINDBLAD EXPEDITIONS LLC SR SECURED 144A 02/27 6.75	90,000	90,007.81	81,645.30
LION/POLARIS LUX SR SECURED REGS 07/26 VAR	100,000	118,590.06	99,745.14
LIQUID TELECOM FINANCE SR SECURED 144A 09/26 5.5	331,000	336,058.49	236,665.00
LITHIA MOTORS INC COMPANY GUAR 144A 01/31 4.375	200,000	168,151.05	162,721.06
LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 10/27 4.75	2,569,000	2,482,086.94	2,287,244.93
LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 11/24 4.875	990,000	990,000.00	958,561.97
LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6.5	719,000	758,101.90	703,577.59
LLOYDS BANKING GROUP PLC SR UNSECURED 08/23 4.05	18,500,000	18,360,171.74	18,374,382.78
LLOYDS BANKING GROUP PLC SR UNSECURED 08/28 4.55	200,000	199,627.05	188,165.48
LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR	300,000	300,000.00	269,788.40
LLOYDS BANKING GROUP PLC SR UNSECURED REGS 01/26 VAR	1,200,000	1,308,403.32	1,329,451.33
LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65	3,950,000	3,994,168.87	3,782,243.90
LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5	3,785,000	3,784,051.84	3,693,645.88
LLOYDS BANKING GROUP PLC SUBORDINATED 11/33 VAR	3,085,000	3,149,038.99	3,265,476.85
LLOYDS BANKING GROUP PLC SUBORDINATED REGS 03/30 VAR	452,000	506,385.04	463,660.50
LOANCORE 2021 CRE5 ISSUER, LTD LNCR 2021 CRE5 D 144A	1,000,000	929,669.18	880,999.60
LOCKHEED MARTIN CORP SR UNSECURED 01/33 5.25	1,750,000	1,740,423.76	1,804,294.42
LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8	479,000	560,272.40	391,185.88
LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5	190,000	198,549.14	181,307.64
LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9	498,000	490,363.46	469,262.62
LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8	132,000	91,325.76	88,838.39
LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15	1,170,000	1,162,078.11	992,320.80
LOCKHEED MARTIN CORP SR UNSECURED 11/63 5.9	2,092,000	2,232,298.39	2,245,938.61
LOGAN CLO III LTD LOGN3 2022 1A C 144A	1,000,000	1,000,000.00	968,237.00
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 3 1A	1,246,449	1,239,693.53	1,183,744.75
LONZA GROUP AG USD TERM LOAN B	897,296	894,354.00	819,903.93
LORCA TELECOM BONDCO SR SECURED REGS 09/27 4	100,000	125,652.01	95,252.02
LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574	445,000	650,999.07	523,831.48
LOS ANGELES CA UNIF SCH DIST LOSSCD 07/34 FIXED 6.758	4,200,000	4,486,763.31	4,698,575.70
LOUIS DREYFUS FINANCE BV COMPANY GUAR REGS 11/25 2.375	200,000	199,929.00	203,081.55
LOWE S COS INC SR UNSECURED 04/27 3.35	310,000	309,804.87	291,016.83
LOWE S COS INC SR UNSECURED 04/29 3.65	506,000	554,409.47	467,509.20
LOWE S COS INC SR UNSECURED 04/30 4.5	200,000	199,263.18	191,670.10
LOWE S COS INC SR UNSECURED 04/32 3.75	475,000	456,498.22	422,530.83

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LOWE S COS INC SR UNSECURED 04/33 5	825,000	789,162.23	805,374.03
LOWE S COS INC SR UNSECURED 04/52 4.25	1,276,000	1,161,877.02	1,011,616.74
LOWE S COS INC SR UNSECURED 04/62 4.45	4,863,000	4,525,349.62	3,780,479.08
LOWE S COS INC SR UNSECURED 05/27 3.1	275,000	255,818.01	256,023.47
LOWE S COS INC SR UNSECURED 09/28 1.7	1,600,000	1,552,817.13	1,343,853.06
LOWE S COS INC SR UNSECURED 09/41 2.8	230,000	186,204.18	156,515.32
LOWE S COS INC SR UNSECURED 09/62 5.8	2,661,000	2,640,949.62	2,547,004.28
LOWE S COS INC SR UNSECURED 10/30 1.7	2,231,000	2,037,543.88	1,744,647.82
LOWE S COS INC SR UNSECURED 10/50 3	545,000	527,913.83	346,695.86
LPL HOLDINGS INC COMPANY GUAR 144A 03/29 4	740,000	746,378.66	643,874.00
LPL HOLDINGS INC COMPANY GUAR 144A 05/31 4.375	700,000	713,388.81	595,104.61
LSF11 A5 HOLDCO LLC TERM LOAN	920,704	918,210.40	888,249.37
LSF9 ATL HLDG/VICTRA FIN SR SECURED 144A 02/26 7.75	250,000	250,000.00	221,265.00
LUCALI CLO LTD LUCAL 2020 1A A 144A	250,000	250,656.21	246,455.75
LUMEN TECHNOLOGIES INC SR UNSECURED 03/42 7.65	700,000	786,657.53	465,422.66
LUMEN TECHNOLOGIES INC SR UNSECURED 144A 01/29 4.5	1,630,000	1,562,892.63	1,125,045.40
LUMEN TECHNOLOGIES INC SR UNSECURED 144A 12/26 5.125	1,965,000	1,931,484.05	1,708,174.50
LUMINENT MORTGAGE TRUST LUM 2006 3 11A2	267,005	28,903.13	198,490.90
M/I HOMES INC COMPANY GUAR 02/28 4.95	700,000	726,379.27	621,922.00
M+T BANK CORPORATION JR SUBORDINA 12/99 VAR	570,000	570,000.00	441,755.70
M+T BANK CORPORATION SR UNSECURED 07/23 3.55	3,000,000	2,977,938.60	2,977,859.49
MACQUARIE BANK LTD SUBORDINATED 144A 03/36 VAR	1,000,000	1,000,000.00	723,305.98
MACQUARIE GROUP LTD SR UNSECURED 144A 01/27 VAR	750,000	750,000.00	653,665.37
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/30 5.875	777,000	768,153.62	674,226.21
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/32 6.125	878,000	878,000.00	737,985.34
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 04/29 5.875	265,000	260,329.33	234,631.77
MADISON IAQ LLC SR SECURED 144A 06/28 4.125	845,000	845,711.47	706,614.35
MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875	375,000	359,407.06	257,024.57
MADISON IAQ LLC TERM LOAN	1,185,000	1,181,822.74	1,099,834.05
MADISON PARK FUNDING LTD MDPK 2015 19A A1R2 144A	550,700	543,560.79	544,895.65
MADISON PARK FUNDING LTD MDPK 2017 23A AR 144A	1,580,000	1,548,612.72	1,559,670.14
MADISON PARK FUNDING LTD MDPK 2017 23A BR 144A	250,000	250,000.00	242,080.75
MADISON PARK FUNDING LTD MDPK 2017 23A CR 144A	1,000,000	1,000,000.00	956,069.00
MADISON PARK FUNDING LTD MDPK 2017 25A A2R 144A	250,000	250,000.00	244,553.50
MADISON PARK FUNDING LTD MDPK 2017 26A AR 144A	250,000	245,910.27	247,493.25
MADISON PARK FUNDING LTD MDPK 2018 31A B 144A	250,000	250,000.00	243,629.75
MADISON PARK FUNDING LTD MDPK 2019 33A AR 144A	1,450,000	1,450,000.00	1,421,133.40
MADISON PARK FUNDING LTD MDPK 2019 34A DR 144A	250,000	250,295.69	236,845.00
MADISON PARK FUNDING LTD MDPK 2020 45A BR 144A	1,050,000	1,050,000.00	1,009,418.55
MADISON PARK FUNDING LTD MDPK 2021 38A B 144A	250,000	242,829.99	240,327.00
MADISON PARK FUNDING LTD MDPK 2021 38A C 144A	250,000	250,000.00	234,543.50
MADISON PARK FUNDING LTD MDPK 2021 48A D 144A	1,000,000	1,000,000.00	928,425.00
MADISON PARK FUNDING LTD MDPK 2022 62A A1 144A	420,000	420,000.00	418,474.14
MAF SUKUK LTD COMPANY GUAR REGS 02/30 3.9325	295,000	315,093.76	274,055.00
MAF SUKUK LTD COMPANY GUAR REGS 05/29 4.638	543,000	597,597.52	528,045.78
MAGELLAN MIDSTREAM PARTN SR UNSECURED 06/30 3.25	1,150,000	1,229,296.01	1,003,185.84
MAGNETITE CLO LTD MAGNE 2014 8A CR2 144A	1,000,000	978,355.43	961,023.00
MAGNETITE CLO LTD MAGNE 2020 25A A 144A	750,000	750,202.00	739,110.00
MAJORDRIVE HOLDINGS IV L SR UNSECURED 144A 06/29 6.375	350,000	350,712.17	261,166.83
MAJORDRIVE HOLDINGS IV LLC TERM LOAN B	394,000	393,428.39	369,375.00
MALAYSIA GOVERNMENT BONDS 04/23 3.757	3,643,000	867,560.80	827,116.17
MALAYSIA GOVERNMENT BONDS 04/37 4.762	2,283,000	583,233.69	544,416.46

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MALAYSIA GOVERNMENT BONDS 05/35 4.254	6,726,000	1,642,108.34	1,532,342.82
MALAYSIA GOVERNMENT BONDS 07/32 3.582	3,059,000	700,966.61	666,549.50
MALAYSIA GOVERNMENT BONDS 07/34 3.828	10,512,000	2,562,704.58	2,310,267.48
MALAYSIA GOVERNMENT BONDS 07/48 4.921	2,563,000	713,166.45	606,402.83
MALAYSIA GOVERNMENT BONDS 08/23 3.8	12,566,000	2,691,326.28	2,856,433.40
MALAYSIA GOVERNMENT BONDS 11/26 3.9	1,110,000	273,975.60	252,594.61
MALAYSIA GOVERNMENT BONDS 11/33 4.642	1,632,000	431,748.71	386,096.34
MALAYSIA INVESTMNT ISSUE BONDS 07/36 3.447	854,000	191,534.95	176,113.43
MALAYSIA INVESTMNT ISSUE BONDS 10/30 3.465	6,689,000	1,562,516.50	1,456,997.49
MALAYSIA INVESTMNT ISSUE BONDS 10/32 4.193	200,000	45,640.96	45,483.52
MANHATTAN WEST OMW 2020 1MW A 144A	549,000	507,595.85	468,741.20
MANITOBA (PROVINCE OF) SR UNSECURED 10/28 1.5	2,245,000	2,238,171.34	1,904,411.72
MARATHON OIL CORP SR UNSECURED 07/27 4.4	900,000	885,072.58	859,474.98
MARATHON PETROLEUM CORP SR UNSECURED 05/25 4.7	1,500,000	1,596,818.60	1,477,064.43
MARBLE POINT CLO LTD MP17 2020 1A D 144A	250,000	251,636.92	225,211.00
MARBLE POINT CLO XXIII LTD. MP23 2021 4A D1 144A	250,000	250,000.00	231,909.25
MARINER FINANCE ISSUANCE TRUST MFIT 2021 AA A 144A	530,000	529,909.71	454,374.83
MARKET BIDCO FINCO PLC SR SECURED REGS 11/27 5.5	100,000	113,544.49	91,372.32
MARRIOTT INTERNATIONAL SR UNSECURED 10/27 5	1,050,000	1,041,374.39	1,036,067.20
MARRIOTT INTERNATIONAL SR UNSECURED 10/32 3.5	900,000	894,591.02	748,677.15
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 01/28 4.75	2,714,000	2,751,980.48	2,363,301.78
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 144A 06/29 4.5	1,015,000	911,832.61	842,070.65
MARRIOTT OWNERSHIP RESOR SR SECURED 144A 09/25 6.125	299,000	304,878.20	308,158.37
MARSH + MCLENNAN COS INC SR UNSECURED 03/29 4.375	1,455,000	1,508,743.28	1,405,367.42
MARSH + MCLENNAN COS INC SR UNSECURED 11/30 2.25	666,000	683,945.70	545,235.61
MARVELL TECHNOLOGY INC COMPANY GUAR 04/28 2.45	2,640,000	2,655,717.12	2,234,604.72
MARVELL TECHNOLOGY INC COMPANY GUAR 04/31 2.95	2,170,000	2,174,875.19	1,745,414.94
MASCO CORP SR UNSECURED 02/28 1.5	500,000	499,388.12	413,946.60
MASCO CORP SR UNSECURED 05/47 4.5	800,000	972,236.27	625,541.02
MASONITE INTERNATIONAL C COMPANY GUAR 144A 02/28 5.375	27,000	27,769.23	24,964.47
MASONITE INTERNATIONAL C COMPANY GUAR 144A 02/30 3.5	152,000	152,000.00	122,956.77
MASTEC INC COMPANY GUAR 144A 08/28 4.5	342,000	352,717.43	306,325.84
MASTEC INC SR UNSECURED 144A 08/29 6.625	224,000	224,697.87	200,480.00
MASTERCARD INC SR UNSECURED 03/27 3.3	600,000	598,942.12	571,424.58
MASTERCARD INC SR UNSECURED 03/50 3.85	70,000	84,121.39	58,410.55
MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A	1,667,310	1,592,854.40	1,435,414.79
MATADOR RESOURCES CO COMPANY GUAR 09/26 5.875	2,469,000	2,394,961.43	2,373,842.37
MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625	250,000	257,158.19	222,865.00
MATCH GROUP HLD II LLC SR UNSECURED 144A 10/31 3.625	200,000	200,000.00	153,372.80
MATTAMY GROUP CORP SR UNSECURED 144A 03/30 4.625	919,000	907,820.17	744,816.65
MATTAMY GROUP CORP SR UNSECURED 144A 12/27 5.25	827,000	848,205.40	733,410.99
MATTEL INC COMPANY GUAR 144A 04/29 3.75	200,000	200,000.00	175,665.00
MATTEL INC COMPANY GUAR 144A 12/27 5.875	202,000	209,551.26	198,141.80
MATTEL INC SR UNSECURED 10/40 6.2	347,000	439,278.32	299,517.43
MAXAR TECHNOLOGIES INC SR SECURED 144A 06/27 7.75	425,000	425,000.00	441,248.93
MAXAR TECHNOLOGIES INC. TERM LOAN B	825,850	791,297.34	824,966.34
MAXIM CRANE WORKS LLC SECURED 144A 08/24 10.125	3,055,000	3,003,888.80	2,955,712.50
MC BRAZIL DWNSTRM SR SECURED REGS 06/31 7.25	1,075,000	896,290.48	886,448.12
MCAFEE LLC 2021 USD TERM LOAN B	1,287,000	1,276,726.22	1,095,558.75
MCAFEE LLC 2022 USD TERM LOAN B	1,246,875	1,221,879.47	1,157,586.28
MCDONALD S CORP SR UNSECURED 01/26 3.7	450,000	455,911.04	437,509.44
MCDONALD S CORP SR UNSECURED 04/28 3.8	180,000	180,605.67	172,235.86

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MCDONALD S CORP SR UNSECURED 04/50 4.2	620,000	682,233.68	515,833.69
MCDONALD S CORP SR UNSECURED 07/27 3.5	390,000	425,671.27	369,941.81
MCDONALD S CORP SR UNSECURED 09/32 4.6	1,936,000	1,864,487.54	1,893,033.35
MCDONALD S CORP SR UNSECURED 09/49 3.625	60,000	66,598.93	45,134.37
MCGRAW HILL EDUCATION SR UNSECURED 144A 08/29 8	390,000	374,476.88	322,517.33
MDGH GMTN RSC LTD COMPANY GUAR 144A 04/33 5.5	450,000	443,704.27	475,020.00
MED TRUST MED 2021 MDLN A 144A	840,000	840,000.00	808,399.79
MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875	2,965,000	2,730,609.24	2,389,671.40
MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25	3,104,000	2,915,761.65	2,465,414.08
MEDLINE BORROWER, LP USD TERM LOAN B	1,598,298	1,587,047.34	1,516,752.95
MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875	270,000	270,137.93	254,616.75
MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875	300,000	359,785.68	301,500.00
MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375	204,000	210,517.02	163,116.36
MELCO RESORTS FINANCE SR UNSECURED REGS 06/25 4.875	632,000	635,326.17	580,370.33
MELLO MORTGAGE CAPITAL ACCEPTA MELLO 2022 INV2 A3 144A	1,093,304	1,053,588.98	911,243.82
MERCEDES BENZ FIN NA COMPANY GUAR 144A 03/23 1.75	17,825,000	17,823,750.05	17,718,574.41
MERCER INTL INC SR UNSECURED 01/26 5.5	200,000	200,098.35	189,437.78
MERCER INTL INC SR UNSECURED 02/29 5.125	905,000	930,661.73	756,589.05
MERCK + CO INC SR UNSECURED 03/29 3.4	2,000,000	1,873,953.87	1,863,203.12
MERCK + CO INC SR UNSECURED 03/39 3.9	1,485,000	1,737,711.91	1,303,191.00
MERCK + CO INC SR UNSECURED 06/27 1.7	505,000	497,196.30	447,693.84
MERCK + CO INC SR UNSECURED 06/30 1.45	300,000	298,036.06	239,352.47
MERCK + CO INC SR UNSECURED 12/61 2.9	1,605,000	1,600,538.60	1,020,029.58
MERITAGE HOMES CORP COMPANY GUAR 06/25 6	167,000	172,976.47	166,196.42
MERITAGE HOMES CORP COMPANY GUAR 06/27 5.125	533,000	539,238.72	501,130.76
MERITAGE HOMES CORP COMPANY GUAR 144A 04/29 3.875	1,158,000	1,194,874.17	982,047.69
MERLIN ENTERTAINMENTS SECURED 144A 06/26 5.75	1,656,000	1,651,005.01	1,550,409.30
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A10 A	1,264,616	1,253,672.26	1,176,236.46
MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95	11,600,000	11,605,103.80	11,591,260.44
MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05	375,000	374,869.98	366,636.05
MET TRANSPRTN AUTH NY DEDICATE MTATRN 11/39 FIXED 7.336	1,125,000	1,555,374.62	1,378,052.44
MET TRANSPRTN AUTH NY REVENUE MTATRN 11/49 FIXED 5.175	1,175,000	1,226,749.51	1,014,027.00
META PLATFORMS INC SR UNSECURED 08/27 3.5	2,175,000	2,170,963.09	2,027,100.26
META PLATFORMS INC SR UNSECURED 08/32 3.85	1,735,000	1,734,591.93	1,526,690.50
META PLATFORMS INC SR UNSECURED 08/52 4.45	2,181,000	1,973,502.79	1,733,133.24
METIS MERGER SUB LLC SR UNSECURED 144A 05/29 6.5	3,461,000	3,429,668.82	2,905,450.11
METLIFE INC JR SUBORDINA 12/66 6.4	240,000	250,334.64	232,104.00
METLIFE INC SR UNSECURED 03/30 4.55	1,290,000	1,269,470.62	1,268,021.08
METRONET INFRASTRUCTURE ISSUER MNET 2022 1A A2 144A	1,637,000	1,535,504.81	1,555,167.19
MEX BONOS DESARR FIX RT BONDS 05/31 7.75	72,660,000	3,368,185.00	3,450,252.40
MEX BONOS DESARR FIX RT BONDS 06/27 7.5	16,490,000	790,668.89	797,571.98
MEX BONOS DESARR FIX RT BONDS 11/36 10	19,400,000	1,125,240.01	1,065,338.72
MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5	57,050,000	3,274,229.68	2,846,491.19
MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75	204,350,000	9,867,936.70	9,471,370.43
MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5	89,860,000	4,740,743.20	4,362,813.73
MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75	327,240,000	17,561,308.24	14,652,311.74
MEXICO CITY ARPT TRUST SR SECURED 144A 04/28 3.875	870,000	846,457.50	795,606.96
MEXICO CITY ARPT TRUST SR SECURED 144A 07/47 5.5	425,000	378,022.31	327,250.00
MEXICO CITY ARPT TRUST SR SECURED 144A 10/26 4.25	440,000	466,471.21	419,650.00
MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5	370,000	377,939.41	284,886.67
MEXICO CITY ARPT TRUST SR SECURED REGS 07/47 5.5	232,000	220,594.56	178,640.00
MF1 MULTIFAMILY HOUSING MORTGA MF1 2020 FL4 A 144A	444,613	448,352.81	437,170.49

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL6 AS 144A	531,000	531,000.00	500,428.90
MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 W10 A 144A	230,000	229,812.90	216,937.73
MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 A 144A	1,360,000	1,360,000.00	1,304,040.08
MGIC INVESTMENT CORP SR UNSECURED 08/28 5.25	1,240,000	1,235,205.72	1,143,385.46
MGM CHINA HOLDINGS LTD SR UNSECURED 144A 06/25 5.25	500,000	509,618.04	470,218.93
MGM RESORTS INTL COMPANY GUAR 04/27 5.5	329,000	345,537.87	306,038.83
MGM RESORTS INTL COMPANY GUAR 05/25 6.75	246,000	251,538.99	247,281.91
MGM RESORTS INTL COMPANY GUAR 09/26 4.625	500,000	519,281.96	458,361.85
MGM RESORTS INTL COMPANY GUAR 10/28 4.75	300,000	317,193.34	261,856.23
MH SUB I LLC 2020 INCREMENTAL TERM LOAN	1,224,937	1,223,517.10	1,188,630.22
MH SUB I LLC AMENDMENT NO. 2 INITIAL TERM	489,415	487,720.47	474,800.58
MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC A 144A	950,000	913,783.65	921,325.68
MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC D 144A	500,000	498,928.56	473,694.35
MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/44 FIXED 4	1,000,000	1,060,034.94	929,341.50
MICHAELS COMPANIES, INC. 2021 TERM LOAN B	492,500	488,770.52	423,825.80
MICROCHIP TECHNOLOGY INC SR UNSECURED 09/24 0.983	2,625,000	2,625,000.00	2,430,645.55
MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703	4,911,000	4,789,544.96	3,672,081.74
MICROSOFT CORP SR UNSECURED 03/52 2.921	102,000	99,263.50	72,165.07
MICROSOFT CORP SR UNSECURED 03/62 3.041	207,000	197,893.52	143,020.59
MICROSOFT CORP SR UNSECURED 06/50 2.525	44,000	44,248.12	28,954.15
MICROSOFT CORP SR UNSECURED 08/26 2.4	480,000	486,287.57	447,577.24
MICROSOFT CORP SR UNSECURED 08/36 3.45	24,000	23,930.28	21,232.39
MID AMERICA APARTMENTS SR UNSECURED 02/31 1.7	675,000	672,151.95	526,272.89
MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1	600,000	645,046.58	564,609.83
MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65	1,226,000	1,264,690.73	1,146,265.58
MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15	100,000	100,564.95	70,773.88
MIDAMERICAN ENERGY CO 1ST MORTGAGE 05/27 3.1	196,000	197,468.52	183,498.94
MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25	100,000	128,882.22	84,823.09
MIDAS OPCO HOLDINGS LLC COMPANY GUAR 144A 08/29 5.625	1,200,000	1,179,010.88	989,496.00
MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5	1,000,000	1,017,032.03	860,000.00
MIDWEST CONNECTOR CAPIT COMPANY GUAR 144A 04/29 4.625	1,015,000	983,739.44	916,946.28
MIDWEST GMNG BOR/MWG FIN SR SECURED 144A 05/29 4.875	1,458,000	1,458,483.11	1,240,559.95
MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5	688,544	692,296.80	684,552.09
MILK SPECIALTIES COMPANY 2021 1ST LIEN TERM LOAN	640,145	641,664.02	638,544.28
MILL CITY MORTGAGE TRUST MCMLT 2015 1 B3 144A	1,300,000	1,060,213.39	1,106,132.69
MILL CITY MORTGAGE TRUST MCMLT 2017 1 B2 144A	845,000	757,219.32	702,857.31
MILL CITY MORTGAGE TRUST MCMLT 2017 2 A3 144A	443,412	441,492.49	418,144.02
MILL CITY MORTGAGE TRUST MCMLT 2017 2 M2 144A	700,000	605,373.72	635,955.60
MILL CITY MORTGAGE TRUST MCMLT 2018 1 B1 144A	1,600,000	1,450,957.39	1,301,260.48
MILL CITY MORTGAGE TRUST MCMLT 2018 2 B1 144A	1,697,439	1,550,876.55	1,414,263.12
MILL CITY MORTGAGE TRUST MCMLT 2019 GS2 A1 144A	1,174,286	1,132,829.13	1,097,926.97
MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.5	200,000	209,094.33	168,223.61
MINEJESA CAPITAL BV SR SECURED 144A 08/37 5.625	700,000	683,591.98	544,953.89
MINEJESA CAPITAL BV SR SECURED REGS 08/37 5.625	200,000	218,682.42	155,701.11
MINERAL RESOURCES LTD SR UNSECURED 144A 05/27 8.125	670,000	701,776.56	674,645.60
MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 8.5	175,000	175,000.00	177,367.75
MINERALS TECHNOLOGIES IN COMPANY GUAR 144A 07/28 5	590,000	607,333.24	525,454.00
MINNESOTA SECURITIZED OPPORTUN TCWMSOFLP	1,733,123	172,999,995.96	165,166,603.79
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/23 3.455	15,000,000	15,045,248.82	14,968,032.15
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/29 3.195	2,400,000	2,425,059.27	2,095,606.99
MIWD HLDCO II/MIWD FIN COMPANY GUAR 144A 02/30 5.5	2,758,000	2,768,622.43	2,195,781.98
MIZRAHI TEFAHOT BANK LTD SUBORDINATED 144A REGS 04/31 V	1,605,000	1,532,341.44	1,406,381.25

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MIZUHO FINANCIAL GROUP SR UNSECURED 03/23 3.549	5,830,000	5,858,777.88	5,816,918.76
MIZUHO FINANCIAL GROUP SR UNSECURED 07/31 VAR	1,900,000	1,944,548.76	1,483,092.88
MIZUHO FINANCIAL GROUP SR UNSECURED REGS 10/23 1.02	570,000	696,894.62	598,269.20
MIZUHO FLOATER/RESIDUAL TRUST MIZGEN 02/41 ADJUSTABLE VAR	2,520,562	2,520,562.00	2,520,562.00
MIZUHO FLOATER/RESIDUAL TRUST TENGEN 10/60 ADJUSTABLE VAR	3,988,062	3,988,062.00	3,988,062.00
MLCC MORTGAGE INVESTORS INC MLCC 2004 A A1	47	42.87	42.53
MLN US HOLDCO LLC 2022 SECOND OUT TL	795,362	795,362.18	624,359.31
MODIVCARE ESCROW ISSUER SR UNSECURED 144A 10/29 5	236,000	194,585.82	199,018.80
MODIVCARE INC COMPANY GUAR 144A 11/25 5.875	1,210,000	1,221,958.65	1,136,585.02
MOLINA HEALTHCARE INC SR UNSECURED 144A 05/32 3.875	1,197,000	1,183,313.69	994,035.89
MOLINA HEALTHCARE INC SR UNSECURED 144A 06/28 4.375	44,000	45,181.99	40,153.96
MOLINA HEALTHCARE INC SR UNSECURED 144A 11/30 3.875	1,484,000	1,563,835.18	1,257,600.53
MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5	670,000	670,530.74	620,000.75
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 2.25	1,000,000	952,469.63	950,949.31
MONGOLIA INTL BOND SR UNSECURED 144A 04/26 5.125	355,000	280,053.12	303,550.81
MONGOLIA INTL BOND SR UNSECURED REGS 05/23 5.625	200,000	201,768.77	192,080.00
MONITCHEM HOLDCO 3 S.A. SR SECURED REGS 03/25 5.25	200,000	247,448.35	204,624.18
MONTANA FAC FIN AUTH HLTH FACS MTSMED 06/50 FIXED 3	1,000,000	876,914.26	688,644.80
MOODY S CORPORATION SR UNSECURED 02/52 3.75	62,000	60,951.28	47,206.36
MOODY S CORPORATION SR UNSECURED 08/32 4.25	616,000	593,094.84	575,636.51
MOODY S CORPORATION SR UNSECURED 11/61 3.1	123,000	121,354.09	77,411.82
MOOG INC COMPANY GUAR 144A 12/27 4.25	1,521,000	1,532,808.68	1,406,925.00
MORGAN STANLEY BAML TRUST MSBAM 2015 C20 XA	16,326,276	582,355.37	287,557.97
MORGAN STANLEY BAML TRUST MSBAM 2015 C22 A3	810,000	845,077.75	766,662.33
MORGAN STANLEY BAML TRUST MSBAM 2015 C24 B	460,000	501,999.44	426,179.79
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 XA	23,860,000	556,907.66	643,389.67
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A3	672,002	697,992.53	637,446.87
MORGAN STANLEY BAML TRUST MSBAM 2017 C34 B	1,240,000	1,375,359.64	1,070,657.66
MORGAN STANLEY CAPITAL I TRUST MSC 2017 ASHF B 144A	500,000	497,680.80	475,527.35
MORGAN STANLEY CAPITAL I TRUST MSC 2017 H1 B	500,000	542,730.87	439,419.55
MORGAN STANLEY CAPITAL I TRUST MSC 2017 H1 C	196,000	200,228.64	166,599.55
MORGAN STANLEY CAPITAL I TRUST MSC 2018 MP A 144A	450,000	490,239.85	392,098.14
MORGAN STANLEY CAPITAL I TRUST MSC 2019 H6 B	500,000	558,880.32	414,621.10
MORGAN STANLEY CAPITAL I TRUST MSC 2019 MEAD C 144A	425,000	424,341.02	370,757.42
MORGAN STANLEY CAPITAL I TRUST MSC 2019 MEAD D 144A	2,800,000	2,762,747.15	2,366,861.28
MORGAN STANLEY CAPITAL I TRUST MSC 2019 NUGS A 144A	645,000	647,568.04	617,884.65
MORGAN STANLEY CAPITAL I TRUST MSC 2020 HR8 A4	765,000	656,241.96	615,050.74
MORGAN STANLEY CAPITAL INC MSAC 2004 HE1 A4	1,342,368	1,409,028.77	1,279,785.39
MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1	1,629,837	1,626,072.08	1,511,172.05
MORGAN STANLEY CAPITAL INC MSAC 2005 HE1 M1	1,116,166	1,060,143.57	1,076,218.20
MORGAN STANLEY MORTGAGE CAPITA MSSG 2017 237P XA 144A	27,151,000	541,252.88	391,593.44
MORGAN STANLEY MORTGAGE LOAN T MSM 2005 5AR 1M3	312,779	312,872.20	312,571.13
MORGAN STANLEY MORTGAGE LOAN T MSM 2007 2AX 2A1	958,084	958,084.12	382,499.76
MORGAN STANLEY SR UNSECURED 01/23 3.125	8,838,000	8,851,019.64	8,829,887.33
MORGAN STANLEY SR UNSECURED 01/24 VAR	1,525,000	1,506,325.17	1,514,770.93
MORGAN STANLEY SR UNSECURED 01/28 VAR	425,000	407,600.38	377,635.07
MORGAN STANLEY SR UNSECURED 01/29 VAR	3,537,000	3,703,062.64	3,239,023.39
MORGAN STANLEY SR UNSECURED 01/30 VAR	1,998,000	2,035,776.06	1,859,545.90
MORGAN STANLEY SR UNSECURED 01/31 VAR	3,819,000	3,967,990.94	3,155,817.97
MORGAN STANLEY SR UNSECURED 01/33 VAR	544,000	494,311.53	440,084.20
MORGAN STANLEY SR UNSECURED 02/23 3.75	15,000,000	15,068,942.57	14,969,203.20
MORGAN STANLEY SR UNSECURED 02/32 VAR	1,928,000	1,895,791.33	1,449,008.33

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MORGAN STANLEY SR UNSECURED 04/24 VAR	185,000	183,414.29	182,346.62
MORGAN STANLEY SR UNSECURED 04/26 VAR	1,330,000	1,330,555.80	1,235,922.84
MORGAN STANLEY SR UNSECURED 04/31 VAR	3,185,000	3,330,961.77	2,780,516.21
MORGAN STANLEY SR UNSECURED 04/32 7.25	100,000	145,140.05	112,515.38
MORGAN STANLEY SR UNSECURED 04/32 VAR	609,000	578,814.05	459,506.65
MORGAN STANLEY SR UNSECURED 05/27 VAR	1,312,000	1,313,495.78	1,150,931.57
MORGAN STANLEY SR UNSECURED 07/25 4	375,000	375,806.75	366,183.86
MORGAN STANLEY SR UNSECURED 07/25 VAR	4,150,000	4,152,457.39	3,967,480.39
MORGAN STANLEY SR UNSECURED 07/27 VAR	2,109,000	2,115,037.93	1,830,164.87
MORGAN STANLEY SR UNSECURED 07/28 VAR	5,406,000	5,496,948.02	4,958,657.02
MORGAN STANLEY SR UNSECURED 07/32 VAR	5,000,000	4,527,196.49	3,835,969.95
MORGAN STANLEY SR UNSECURED 10/28 VAR	940,000	966,725.41	970,366.26
MORGAN STANLEY SR UNSECURED 10/32 VAR	848,000	814,752.35	663,611.94
MORGAN STANLEY SR UNSECURED 11/23 VAR	286,000	284,707.48	285,160.66
MORGAN STANLEY SUBORDINATED 04/37 VAR	3,010,000	3,005,573.37	2,752,220.08
MORGAN STANLEY SUBORDINATED 09/36 VAR	1,870,000	1,744,881.90	1,355,995.41
MORTGAGE LOAN RESECURITIZATION MLRT 2009 RS1 A85 144A	2,564,452	2,168,667.84	2,390,502.46
MORTGAGE REPURCHASE AGREEMENT MRAFT 2022 S1 A1 144A	1,370,000	1,370,000.00	1,350,569.29
MORTGAGEIT TRUST MHL 2005 2 1A1	590,041	588,630.76	562,003.74
MOSAIC SOLAR LOANS LLC MSAIC 2022 1A A 144A	552,583	532,588.60	459,732.93
MOSAIC SOLAR LOANS LLC MSAIC 2022 2A A 144A	359,250	355,642.28	337,532.21
MOSAIC SOLAR LOANS LLC MSAIC 2022 3A A 144A	417,000	416,982.38	415,840.91
MOTION BONDCO DAC COMPANY GUAR 144A 11/27 6.625	1,015,000	1,024,881.74	872,441.15
MOTOROLA SOLUTIONS INC SR UNSECURED 02/28 4.6	198,000	223,482.81	191,773.21
MOTOROLA SOLUTIONS INC SR UNSECURED 05/29 4.6	817,000	897,734.40	777,561.48
MOTOROLA SOLUTIONS INC SR UNSECURED 05/31 2.75	1,711,000	1,516,926.44	1,368,016.16
MOTOROLA SOLUTIONS INC SR UNSECURED 06/32 5.6	723,000	731,383.78	703,802.27
MOTOROLA SOLUTIONS INC SR UNSECURED 09/44 5.5	40,000	36,835.73	36,015.30
MOTOROLA SOLUTIONS INC SR UNSECURED 11/30 2.3	362,000	359,624.38	283,066.92
MOUNT NITTANY MED CTR UNSECURED 11/52 3.799	154,000	132,815.55	116,387.32
MP CLO VII, LTD MP7 2015 1A CRR 144A	1,000,000	1,000,401.91	956,326.00
MPH ACQUISITION HOLDINGS LLC 2021 TERM LOAN B	2,103,750	2,083,798.83	1,788,187.50
MPH ACQUISITION HOLDINGS SR SECURED 144A 09/28 5.5	2,220,000	2,223,053.95	1,731,822.00
MPLX LP SR UNSECURED 02/29 4.8	600,000	603,046.00	574,163.95
MPLX LP SR UNSECURED 02/49 5.5	610,000	605,303.25	536,123.71
MPLX LP SR UNSECURED 03/52 4.95	1,352,000	1,345,094.39	1,104,373.03
MPLX LP SR UNSECURED 04/38 4.5	210,000	207,928.39	176,897.27
MPLX LP SR UNSECURED 04/48 4.7	1,697,000	1,727,216.15	1,339,156.55
MPLX LP SR UNSECURED 06/25 4.875	620,000	606,474.31	610,496.60
MPLX LP SR UNSECURED 08/30 2.65	550,000	549,624.45	445,718.57
MPLX LP SR UNSECURED 12/24 4.875	760,000	762,539.09	753,785.78
MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5	1,515,000	1,513,369.08	1,038,507.64
MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25	275,000	254,171.77	250,456.25
MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625	1,376,000	1,371,162.52	1,049,316.46
MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5	2,260,000	1,950,633.81	1,899,597.80
MSCG TRUST MSCCG 2015 ALDR A2 144A	2,230,000	2,255,624.47	2,020,024.54
MSCI INC COMPANY GUAR 144A 02/31 3.875	111,000	115,769.46	92,288.18
MSCI INC COMPANY GUAR 144A 11/29 4	500,000	521,944.80	435,517.42
MTN COMMERCIAL MORTGAGE TRUST MTN 2022 LPFL A 144A	1,360,000	1,353,491.05	1,323,646.11
MUELLER WATER PRODUCTS COMPANY GUAR 144A 06/29 4	190,000	161,648.30	166,962.50
MVW OWNER TRUST MVWOT 2021 1WA A 144A	414,612	383,180.92	378,593.87
MVW OWNER TRUST MVWOT 2021 2A A 144A	1,852,529	1,852,056.36	1,641,760.07

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MVW OWNER TRUST MVWOT 2021 2A B 144A	1,510,981	1,507,673.36	1,353,873.76
MVW OWNER TRUST MVWOT 2022 1A B 144A	672,153	672,080.70	639,833.36
NABORS INDUSTRIES INC COMPANY GUAR 144A 05/27 7.375	411,000	398,711.29	398,133.53
NABORS INDUSTRIES LTD COMPANY GUAR 144A 01/26 7.25	1,430,000	1,401,640.29	1,347,630.50
NABORS INDUSTRIES LTD COMPANY GUAR 144A 01/28 7.5	595,000	554,577.82	544,363.18
NAKED JUICE LLC 2ND LIEN TERM LOAN	500,000	497,779.69	393,280.00
NAKED JUICE LLC DELAYED DRAW TERM LOAN	40,909	40,909.09	36,488.45
NAKED JUICE LLC TERM LOAN	406,195	405,312.20	362,301.85
NATIONAL AUSTRALIA BK/NY SR UNSECURED 06/23 3.625	1,000,000	995,527.80	994,690.00
NATIONAL BANK OF CANADA COMPANY GUAR 02/23 2.1	3,000,000	3,003,598.41	2,993,488.71
NATIONAL BK HUNGARY BILL BILLS 01/23 0.00000	320,000,000	818,866.43	849,685.00
NATIONAL EXPRESS GROUP P SUBORDINATED REGS 12/99 VAR	200,000	287,841.05	197,607.67
NATIONAL FUEL GAS CO SR UNSECURED 03/31 2.95	150,000	149,924.00	117,547.59
NATIONAL RETAIL PROP INC SR UNSECURED 04/50 3.1	118,000	109,730.72	72,357.91
NATIONAL RETAIL PROP INC SR UNSECURED 04/51 3.5	442,000	453,388.56	295,578.64
NATIONAL RETAIL PROP INC SR UNSECURED 04/52 3	102,000	99,699.18	60,695.68
NATIONAL RETAIL PROP INC SR UNSECURED 06/24 3.9	3,515,000	3,557,646.98	3,431,257.52
NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2	410,000	409,959.99	405,748.96
NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5	340,000	339,684.52	315,164.68
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 01/27 6	2,055,000	2,040,908.13	1,839,225.00
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28 5.5	780,000	760,116.53	636,020.85
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31 5.75	410,000	410,000.00	318,775.00
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30 5.125	1,250,000	1,273,905.06	965,421.71
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 03/29 VAR	500,000	556,458.37	451,127.28
NATIONWIDE CHILDREN HOSP UNSECURED 11/52 4.556	167,000	167,000.00	148,159.20
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A	1,140,000	1,167,676.33	1,050,280.06
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A	1,020,000	1,021,027.38	924,136.93
NATURGY FINANCE BV COMPANY GUAR REGS 12/99 VAR	100,000	113,505.06	92,501.93
NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	1,900,000	2,257,071.72	1,839,599.33
NATWEST GROUP PLC SR UNSECURED 03/25 VAR	1,250,000	1,250,000.00	1,222,348.53
NATWEST GROUP PLC SR UNSECURED 05/29 VAR	1,160,000	1,197,920.85	1,097,547.89
NATWEST GROUP PLC SR UNSECURED 06/24 VAR	200,000	200,000.00	198,141.00
NATWEST GROUP PLC SR UNSECURED 06/27 VAR	2,600,000	2,603,117.09	2,250,199.72
NATWEST GROUP PLC SUBORDINATED 11/29 VAR	500,000	500,000.00	463,748.27
NATWEST GROUP PLC SUBORDINATED 12/23 6	2,100,000	2,106,131.68	2,110,361.42
NATWEST GROUP PLC SUBORDINATED REGS 09/32 VAR	100,000	92,772.42	85,420.03
NATWEST MARKETS PLC SR UNSECURED 144A 05/23 2.375	3,000,000	2,995,460.88	2,961,787.14
NAVIENT CORP SR UNSECURED 01/23 5.5	128,000	128,090.75	127,781.12
NAVIENT CORP SR UNSECURED 03/27 5	100,000	84,762.27	87,541.30
NAVIENT CORP SR UNSECURED 03/29 5.5	275,000	224,104.97	224,400.09
NAVIENT CORP SR UNSECURED 08/33 5.625	250,000	237,275.57	178,096.35
NAVIENT CORP SR UNSECURED 10/24 5.875	613,000	619,800.24	593,108.28
NAVIENT STUDENT LOAN TRUST NAVSL 2014 8 B	200,000	193,002.88	182,393.40
NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A	1,580,449	1,607,112.28	1,559,224.46
NAVIENT STUDENT LOAN TRUST NAVSL 2017 1A A3 144A	1,189,869	1,206,929.32	1,168,906.92
NAVIENT STUDENT LOAN TRUST NAVSL 2018 2A A3 144A	20,939,389	20,939,388.54	20,449,957.55
NAVIENT STUDENT LOAN TRUST NAVSL 2018 EA A2 144A	56,507	56,500.33	54,680.23
NAVIENT STUDENT LOAN TRUST NAVSL 2019 A A2B 144A	780,167	786,047.69	767,696.82
NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A	823,615	789,489.44	777,604.74
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	565,611	565,570.16	502,067.72
NAVIENT STUDENT LOAN TRUST NAVSL 2020 IA A1B 144A	759,746	759,746.11	738,762.38
NAVIENT STUDENT LOAN TRUST NAVSL 2021 A A 144A	198,612	198,584.37	171,721.66

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NAVIENT STUDENT LOAN TRUST NAVSL 2021 BA A 144A	2,820,234	2,808,274.78	2,381,935.84
NAVIENT STUDENT LOAN TRUST NAVSL 2021 CA A 144A	970,576	949,076.82	825,100.98
NAVIENT STUDENT LOAN TRUST NAVSL 2021 DA A 144A	2,547,716	2,422,419.59	2,344,123.59
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	3,701,951	3,701,159.49	3,101,195.42
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	1,152,053	1,152,031.10	999,641.09
NAVIENT STUDENT LOAN TRUST NAVSL 2022 BA A 144A	1,561,496	1,561,220.92	1,458,718.58
NBK TIER 1 FNC LTD COMPANY GUAR 144A 12/99 VAR	262,000	258,990.57	228,168.99
NCL CORPORATION LTD COMPANY GUAR 02/27 1.125	1,260,800	1,016,488.70	855,831.04
NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875	1,364,000	1,364,000.00	1,071,381.08
NCL CORPORATION LTD SR SECURED 144A 02/27 5.875	730,000	729,989.67	632,399.00
NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625	1,792,000	1,747,332.52	1,531,009.55
NCR CORP COMPANY GUAR 144A 04/29 5.125	777,000	769,870.25	649,823.13
NCR CORP COMPANY GUAR 144A 09/27 5.75	775,000	754,002.53	741,616.67
NCR CORP COMPANY GUAR 144A 09/29 6.125	590,000	583,546.30	551,682.45
NCR CORP COMPANY GUAR 144A 10/28 5	349,000	332,689.38	297,534.47
NCR CORP COMPANY GUAR 144A 10/30 5.25	2,872,000	2,988,567.18	2,369,400.00
NCR CORPORATION 2019 TERM LOAN	485,228	484,033.97	469,458.34
NECESS RETAIL/AFIN OP LP COMPANY GUAR 144A 09/28 4.5	1,945,000	1,798,566.60	1,429,575.00
NELNET STUDENT LOAN TRUST NSLT 2006 3 B	1,549,578	1,441,773.15	1,380,581.89
NELNET STUDENT LOAN TRUST NSLT 2013 1A A 144A	268,941	266,798.59	262,013.51
NELNET STUDENT LOAN TRUST NSLT 2013 1A B 144A	300,000	302,517.66	268,009.14
NELNET STUDENT LOAN TRUST NSLT 2015 2A A2 144A	1,832,513	1,823,067.20	1,773,119.22
NELNET STUDENT LOAN TRUST NSLT 2015 3A B 144A	150,000	141,800.61	141,476.81
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	488,183	479,795.30	431,992.38
NELNET STUDENT LOAN TRUST NSLT 2021 A APT2 144A	1,392,950	1,391,376.58	1,232,618.24
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	1,747,622	1,747,622.47	1,699,361.35
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	1,283,610	1,283,610.08	1,244,986.89
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFX 144A	917,693	917,625.14	826,955.12
NEMAK SAB DE CV SR UNSECURED 144A 06/31 3.625	300,000	300,000.00	234,670.45
NEPTUNE BIDCO US INC SR SECURED 144A 04/29 9.29	1,911,000	1,766,574.16	1,801,117.50
NEPTUNE ENERGY BONDCO SR UNSECURED 144A 05/25 6.625	400,000	401,716.58	388,403.14
NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	2,566,000	2,596,082.21	2,245,250.00
NETFLIX INC SR UNSECURED 04/28 4.875	80,000	87,695.45	77,246.91
NETFLIX INC SR UNSECURED 05/29 4.625	2,091,000	2,433,356.34	2,183,817.49
NETFLIX INC SR UNSECURED 05/29 6.375	634,000	703,869.17	652,568.21
NETFLIX INC SR UNSECURED 11/28 5.875	194,000	222,498.53	196,624.82
NETFLIX INC SR UNSECURED 144A 06/30 4.875	3,005,000	3,422,680.08	2,802,460.06
NETFLIX INC SR UNSECURED 144A 11/29 5.375	313,000	357,127.58	303,610.00
NETFLIX INC SR UNSECURED REGS 06/30 3.625	1,134,000	1,018,914.21	1,109,809.30
NETFLIX INC SR UNSECURED REGS 11/29 3.875	663,000	603,678.03	659,521.51
NEUBERGER BERMAN CLO LTD NEUB 2014 17A AR2 144A	1,487,568	1,461,942.04	1,466,394.31
NEUBERGER BERMAN CLO LTD NEUB 2016 22A BR 144A	250,000	250,224.16	243,510.25
NEUBERGER BERMAN CLO LTD NEUB 2016 22A CR 144A	250,000	250,289.77	238,165.25
NEUBERGER BERMAN CLO LTD NEUB 2017 25A AR 144A	250,000	244,522.76	246,562.75
NEUBERGER BERMAN CLO LTD NEUB 2020 38A BR 144A	850,000	842,412.81	821,159.50
NEUBERGER BERMAN CLO LTD NEUB 2021 40A D 144A	800,000	800,000.00	737,575.20
NEUBERGER BERMAN CLO LTD NEUB 2021 42A A 144A	2,640,000	2,640,000.00	2,553,336.72
NEW CENTURY HOME EQUITY LOAN T NCHET 2003 A A 144A	548,366	563,779.51	512,359.59
NEW ENTERPRISE STONE + L SR SECURED 144A 07/28 5.25	2,733,000	2,716,892.62	2,426,824.00
NEW ENTERPRISE STONE + L SR UNSECURED 144A 07/28 9.75	70,000	74,830.67	64,675.77
NEW FORTRESS ENERGY INC SR SECURED 144A 09/26 6.5	490,000	494,575.84	455,063.00
NEW JERSEY ST TRANSPRTN TRUST NJSTRN 12/40 FIXED 6.561	215,000	256,658.12	231,286.23

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102	3,885,000	4,400,083.73	4,684,595.16
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 4A A1 144A	822,249	857,895.38	764,134.12
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A A1S 144A	1,195,663	1,171,065.23	1,146,314.69
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A B2 144A	385,729	369,110.86	350,394.03
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM5 A1 144A	887,215	908,046.01	797,163.38
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A	2,434,409	2,448,192.57	2,261,866.10
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 M1 144A	1,320,000	1,081,085.54	1,086,067.22
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 A1 144A	2,075,526	2,108,028.85	1,891,382.85
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A	353,960	353,957.51	291,341.75
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A	1,820,937	1,814,771.31	1,777,111.87
NEW YORK LIFE GLOBAL FDG SECURED 144A 02/23 VAR	8,975,000	8,975,000.00	8,972,975.78
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/27 3.25	1,000,000	999,844.74	940,359.50
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95	340,000	339,828.08	307,856.41
NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A	970,714	970,701.00	866,576.28
NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/31 FIXED 5	365,000	451,813.02	417,358.16
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/30 FIXED 2.052	370,000	351,620.60	301,156.06
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/31 FIXED 2.152	505,000	479,771.94	402,871.98
NEWCASTLE MORTGAGE SECURITIES NCMT 2007 1 1A1	679,659	655,855.81	648,629.26
NEWCREST FINANCE PTY LTD COMPANY GUAR 144A 05/30 3.25	350,000	349,135.39	292,090.98
NEWELL BRANDS INC SR UNSECURED 04/36 5.625	210,000	237,952.55	180,308.72
NEWELL BRANDS INC SR UNSECURED 04/46 5.75	537,000	699,172.35	428,028.72
NEWELL BRANDS INC SR UNSECURED 09/27 6.375	133,000	133,000.00	132,002.50
NEWELL BRANDS INC SR UNSECURED 09/29 6.625	188,000	188,000.00	185,811.68
NEWS CORP SR UNSECURED 144A 05/29 3.875	75,000	75,000.00	65,054.25
NEXA RESOURCES SA COMPANY GUAR 144A 01/28 6.5	280,000	299,574.26	272,704.74
NEXA RESOURCES SA COMPANY GUAR 144A 05/27 5.375	200,000	210,406.50	188,262.09
NEXSTAR BROADCASTING INC 2019 TERM LOAN B4	1,005,123	1,005,242.57	995,825.72
NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625	2,165,000	2,242,417.22	1,986,078.99
NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	500,000	513,537.18	432,500.00
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45	520,000	513,895.96	513,564.79
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/28 1.9	2,280,000	2,278,942.62	1,946,560.01
NEXTERA ENERGY CAPITAL COMPANY GUAR 07/27 4.625	2,175,000	2,174,282.62	2,138,580.45
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255	1,400,000	1,402,905.88	1,380,998.50
NEXTERA ENERGY OPERATING COMPANY GUAR 144A 09/27 4.5	1,141,000	1,165,592.02	1,046,602.58
NEXTERA ENERGY OPERATING COMPANY GUAR 144A 10/26 3.875	250,000	262,037.80	228,754.93
NEXUS BUYER LLC 2021 SECOND LIEN TERM LOAN	357,820	354,748.05	330,239.23
NEXUS BUYER LLC TERM LOAN B	488,665	486,585.53	467,197.92
NFP CORP SR SECURED 144A 08/28 4.875	1,887,000	1,888,373.48	1,606,395.06
NFP CORP SR SECURED 144A 10/30 7.5	428,000	429,381.57	402,484.22
NFP CORP SR UNSECURED 144A 08/28 6.875	3,491,000	3,589,938.07	2,877,557.95
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/26 7.5	1,603,000	1,552,772.83	1,427,297.25
NGPL PIPECO LLC SR UNSECURED 144A 07/31 3.25	354,000	355,827.28	287,944.66
NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875	378,000	406,893.24	359,006.40
NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768	504,000	639,542.52	524,420.47
NIAGARA PARK CLO, LTD. NIAPK 2019 1A AR 144A	500,000	489,187.88	489,395.00
NIDDA HEALTHCARE HOLDING SR SECURED REGS 08/26 7.5	500,000	600,640.99	507,610.56
NIKE INC SR UNSECURED 03/27 2.75	420,000	443,447.98	392,271.34
NIKE INC SR UNSECURED 03/50 3.375	790,000	841,014.59	618,036.66
NISOURCE INC SR UNSECURED 05/30 3.6	225,000	224,368.08	200,344.51
NISOURCE INC SR UNSECURED 05/47 4.375	2,971,000	3,095,789.93	2,484,148.47
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75	429,000	428,856.77	347,473.37
NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043	580,000	580,000.00	568,267.33

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522	1,720,000	1,745,086.63	1,597,706.49
NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345	910,000	910,000.00	825,138.80
NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81	4,718,000	4,774,935.06	4,004,033.27
NISSAN MOTOR CO SR UNSECURED REGS 03/26 2.652	100,000	97,548.95	98,921.22
NISSAN MOTOR CO SR UNSECURED REGS 09/28 3.201	100,000	92,580.98	93,434.49
NOMURA ASSET ACCEPTANCE CORPOR NAA 2004 AR4 M1	421,494	421,494.08	412,296.99
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608	1,007,000	1,010,220.25	778,818.08
NORDEA BANK ABP SR UNSECURED 144A 06/23 1	5,283,000	5,193,162.73	5,194,577.37
NORFOLK SOUTHERN CORP SR UNSECURED 05/50 3.05	794,000	561,957.47	531,807.30
NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55	294,000	278,307.16	255,539.93
NORFOLK SOUTHERN CORP SR UNSECURED 08/51 2.9	615,000	525,424.88	397,192.06
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55	474,000	489,835.43	406,319.27
NORMAN FOODS LUX S.A.R.L 2022 TERM LOAN B	415,880	399,244.80	414,145.78
NORTHERN NATURAL GAS CO SR UNSECURED 144A 01/49 4.3	322,000	333,160.60	255,960.86
NORTHERN NATURAL GAS CO SR UNSECURED 144A 10/51 3.4	147,000	99,194.62	99,098.75
NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9	203,000	200,616.93	138,844.80
NORTHERN STATES PWR MINN 1ST MORTGAGE 04/52 3.2	88,000	87,684.71	62,565.19
NORTHERN STATES PWR MINN 1ST MORTGAGE 06/51 2.6	309,000	316,139.41	195,859.80
NORTHRIVER MIDSTREAM FIN SR SECURED 144A 02/26 5.625	530,000	539,864.84	501,951.52
NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93	2,725,000	2,717,401.80	2,613,277.34
NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25	1,210,000	1,209,679.57	1,115,922.10
NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25	930,000	1,176,539.23	915,761.70
NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03	863,000	925,425.52	715,152.89
NORTHWEST FIBER LLC/NORT SR SECURED 144A 04/27 4.75	110,000	110,000.00	96,784.89
NORTHWEST FLORIDA TIMBER SR SECURED 144A 03/29 4.75	480,000	476,344.83	420,000.50
NORTHWEST PIPELINE LLC SR UNSECURED 04/27 4	616,000	633,109.52	582,289.35
NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/40 6.063	45,000	45,000.00	45,969.37
NOTA DO TESOURO NACIONAL NOTES 01/25 10	20,520,000	4,096,132.14	3,716,783.26
NOTA DO TESOURO NACIONAL NOTES 01/27 10	43,739,000	8,614,751.09	7,614,492.04
NOTA DO TESOURO NACIONAL NOTES 01/29 10	16,860,000	3,576,875.90	2,860,137.45
NOTA DO TESOURO NACIONAL NOTES 01/31 10	11,370,000	2,495,354.73	1,881,987.77
NOVA CHEMICALS CORP SR UNSECURED 144A 05/29 4.25	668,000	663,634.74	546,090.00
NOVA CHEMICALS CORP SR UNSECURED 144A 06/24 4.875	520,000	519,359.36	503,098.03
NOVA CHEMICALS CORP SR UNSECURED 144A 06/27 5.25	313,000	311,507.60	281,143.80
NOVELIS CORP COMPANY GUAR 144A 01/30 4.75	1,665,000	1,712,310.30	1,476,130.73
NOVELIS CORP COMPANY GUAR 144A 08/31 3.875	215,000	215,000.00	175,524.37
NOVELIS CORP COMPANY GUAR 144A 11/26 3.25	843,000	843,000.00	755,757.93
NRG ENERGY INC COMPANY GUAR 01/27 6.625	220,000	223,750.37	218,141.00
NRG ENERGY INC COMPANY GUAR 144A 02/29 3.375	641,000	649,071.35	517,043.42
NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625	1,396,000	1,218,332.51	1,061,235.77
NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	1,474,000	1,460,793.58	1,107,047.70
NRG ENERGY INC COMPANY GUAR 144A 06/29 5.25	759,000	776,653.87	669,999.66
NRG ENERGY INC SR SECURED 144A 06/29 4.45	212,000	233,402.94	187,481.84
NRG ENERGY INC SR SECURED 144A 12/27 2.45	375,000	384,304.35	310,708.06
NTT FINANCE CORP COMPANY GUAR 144A 03/23 0.373	3,000,000	2,999,707.05	2,983,013.79
NTT FINANCE CORP SR UNSECURED 144A 07/25 4.239	525,000	528,885.75	515,513.91
NUCOR CORP SR UNSECURED 05/27 4.3	500,000	499,288.45	487,761.60
NUFARM AUSTRALIA/AMERICA SR UNSECURED 144A 01/30 5	1,175,000	1,175,801.17	1,013,437.50
NUSTAR LOGISTICS LP COMPANY GUAR 06/26 6	551,000	548,896.17	530,561.87
NUSTAR LOGISTICS LP COMPANY GUAR 10/25 5.75	539,000	555,329.10	518,158.61
NUSTAR LOGISTICS LP COMPANY GUAR 10/30 6.375	800,000	860,227.91	739,731.77
NVIDIA CORP SR UNSECURED 04/40 3.5	760,000	783,894.94	615,454.40

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NVIDIA CORP SR UNSECURED 04/50 3.5	1,601,000	1,660,511.68	1,208,366.95
NVIDIA CORP SR UNSECURED 04/60 3.7	730,000	788,618.44	538,372.90
NVIDIA CORP SR UNSECURED 06/28 1.55	525,000	502,421.48	448,279.82
NVIDIA CORP SR UNSECURED 06/31 2	1,270,000	1,025,051.04	1,017,174.32
NVIDIA CORP SR UNSECURED 09/26 3.2	710,000	739,398.33	674,426.10
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5	2,616,000	2,591,545.79	2,470,524.81
NXP BV/NXP FDG/NXP USA COMPANY GUAR 02/42 3.125	1,301,000	1,287,428.51	881,807.82
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7	130,000	130,713.23	122,360.11
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/30 3.4	1,066,000	1,115,300.29	921,177.71
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/31 2.5	250,000	249,196.39	199,120.01
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/26 3.875	382,000	404,495.43	362,878.29
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/29 4.3	4,253,000	4,563,729.51	3,965,067.73
NXP BV/NXP FDG/NXP USA COMPANY GUAR 11/51 3.25	500,000	424,113.85	311,349.85
NY STATE ELECTRIC + GAS SR UNSECURED 144A 09/49 3.3	1,700,000	1,788,000.69	1,142,129.51
OAK HILL CREDIT PARTNERS OAKC 2020 5A B 144A	875,000	856,392.35	846,841.63
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A	1,185,313	1,185,268.68	1,052,002.18
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A5 144A	423,000	426,990.04	381,734.11
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A B1 144A	400,000	429,882.88	371,895.56
OAKTOWN RE LTD OMIR 2018 1A M1 144A	691,953	691,952.88	691,384.79
OAKTOWN RE LTD OMIR 2021 1A M1A 144A	1,851,836	1,851,835.58	1,847,701.91
OAKTREE CLO LTD OAKCL 2019 1A D 144A	650,000	650,000.00	556,126.35
OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125	1,209,000	1,293,729.02	1,220,110.26
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	380,000	379,480.97	343,669.43
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1	1,256,000	1,172,542.71	959,370.48
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55	1,555,000	1,677,268.22	1,549,168.75
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2	517,000	534,220.59	505,934.00
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6	1,108,000	1,240,690.97	1,140,120.92
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2	469,000	444,454.81	360,131.03
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	450,000	449,725.46	421,096.50
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4	180,000	178,537.76	140,583.60
OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625	250,000	249,412.97	200,797.83
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95	741,000	785,873.09	755,093.82
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/27 8.5	411,000	455,159.73	442,567.20
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/30 8.875	2,300,000	2,781,958.10	2,596,710.35
OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9	3,825,000	3,552,709.47	3,663,815.27
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625	800,000	798,400.70	826,704.00
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875	600,000	693,013.60	662,400.00
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45	2,461,000	2,768,373.28	2,510,220.00
OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000	4,149,000	2,237,116.19	2,071,927.62
OCCIDENTAL PETROLEUM COR SR UNSECURED 12/25 5.5	1,553,000	1,590,435.45	1,547,735.33
OCEAN TRAILS CLO OCTR 2020 10A AR 144A	4,300,000	4,300,000.00	4,159,837.20
OCEANEERING INTL INC SR UNSECURED 02/28 6	810,000	744,183.35	746,065.27
OCI NV SR SECURED 144A 10/25 4.625	642,000	655,268.64	608,339.41
OCI NV SR SECURED REGS 10/25 3.625	179,269	224,550.96	189,153.33
OCP CLO LTD OCP 2014 5A A2R 144A	250,000	250,092.77	239,742.00
OCP CLO LTD OCP 2016 11A A2R 144A	250,000	250,240.03	245,332.25
OCP CLO LTD OCP 2020 19A AR 144A	250,000	250,000.00	241,936.50
OCTAGON 66 LTD OCT66 2022 1A A 144A	695,000	693,324.27	694,535.74
OCTAGON CREDIT PARTNERS 46, LT OCT46 2020 2A DR 144A	550,000	493,563.59	494,675.50
OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A2 144A	4,905,000	4,905,000.00	4,742,463.02
OCTAGON INVESTMENT PARTNERS 43 OCT43 2019 1A A2 144A	250,000	250,174.31	240,705.50
OCTAGON INVESTMENT PARTNERS 45 OCT45 2019 1A A1R 144A	1,000,000	1,000,000.00	963,808.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OCTAGON INVESTMENT PARTNERS LT OCT18 2018 18A A2 144A	8,500,000	8,397,938.88	8,171,441.00
OCTAGON INVESTMENT PARTNERS XX OCT21 2014 1A AAR3 144A	400,000	388,091.39	393,079.20
OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 06/51 5.125	200,000	169,773.51	151,273.60
OFFICE PPTY INCOME TRST SR UNSECURED 02/27 2.4	320,000	237,051.77	233,795.70
OHA CREDIT PARTNERS LTD OAKC 2015 12A DR 144A	1,000,000	998,989.38	927,973.00
OHA LOAN FUNDING LTD OHALF 2016 1A B1R 144A	250,000	250,744.73	241,854.25
OHIO POWER COMPANY SR UNSECURED 01/31 1.625	163,000	162,142.92	126,127.66
OHIO POWER COMPANY SR UNSECURED 04/48 4.15	160,000	178,536.51	129,804.00
OHIO POWER COMPANY SR UNSECURED 10/51 2.9	217,000	215,991.36	141,184.49
OI EUROPEAN GROUP BV COMPANY GUAR REGS 02/25 2.875	200,000	244,664.12	204,911.91
OI SA COMPANY GUAR 07/25 VAR	10,532,000	9,259,324.22	1,797,299.39
OIL + GAS HOLDING SR UNSECURED 144A 10/27 7.5	400,000	444,124.57	408,115.20
OIL + GAS HOLDING SR UNSECURED REGS 11/24 7.625	404,000	425,416.50	410,431.68
OIL + GAS HOLDING SR UNSECURED REGS 11/28 8.375	253,000	290,225.69	265,194.09
OKLAHOMA CITY OK OKC 03/37 FIXED 4	1,000,000	1,084,108.15	1,024,284.00
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/27 7.125	1,397,000	1,388,590.52	1,330,642.50
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/28 4.25	1,330,000	1,267,100.74	1,079,765.31
OLYMPUS WTR US HLDG CORP SR UNSECURED 144A 10/29 6.25	1,225,000	1,223,853.31	930,027.57
OMAN GOV INTERNTL BOND SR UNSECURED 144A 01/28 5.625	500,000	523,983.53	493,030.00
OMAN GOV INTERNTL BOND SR UNSECURED 144A 01/31 6.25	330,000	350,156.46	331,817.64
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/27 5.375	1,115,000	1,134,011.27	1,090,269.30
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/47 6.5	1,655,000	1,601,847.69	1,504,977.56
OMAN GOV INTERNTL BOND SR UNSECURED 144A 06/26 4.75	430,000	431,000.71	415,032.56
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/27 6.75	300,000	319,442.78	310,482.00
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/32 7.375	420,000	466,524.19	455,382.48
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/31 6.25	200,000	212,240.53	201,101.60
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/48 6.75	1,095,000	1,011,993.40	1,024,431.63
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/51 7	616,000	626,267.24	594,440.00
OMAN GOV INTERNTL BOND SR UNSECURED REGS 03/47 6.5	1,956,000	1,862,555.23	1,778,692.51
OMAN GOV INTERNTL BOND SR UNSECURED REGS 06/26 4.75	931,000	912,641.33	898,593.75
OMAN GOV INTERNTL BOND SR UNSECURED REGS 08/29 6	1,136,000	1,160,783.19	1,138,544.64
OMAN GOV INTERNTL BOND SR UNSECURED REGS 10/27 6.75	839,000	891,124.26	868,314.66
OMAN GOV INTERNTL BOND SR UNSECURED REGS 10/32 7.375	400,000	398,082.06	433,697.60
ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875	720,000	735,263.83	628,265.48
ONCOR ELECTRIC DELIVERY 1ST MORTGAGE 11/51 2.7	630,000	547,004.39	411,450.59
ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1	222,000	229,101.91	157,127.80
ONCOR ELECTRIC DELIVERY SR SECURED 11/28 3.7	544,000	563,536.85	513,027.86
ONCOR ELECTRIC DELIVERY SR SECURED 144A 09/32 4.55	295,000	282,252.03	288,810.18
ONE NEW YORK PLAZA TRUST 2020 ONYP 2020 1NYP A 144A	480,000	480,000.00	452,829.36
ONEMAIN FINANCE CORP COMPANY GUAR 01/27 3.5	2,330,000	2,054,424.23	1,929,170.10
ONEMAIN FINANCE CORP COMPANY GUAR 03/23 5.625	440,000	440,711.06	438,418.20
ONEMAIN FINANCE CORP COMPANY GUAR 03/24 6.125	4,730,000	4,949,288.55	4,575,187.10
ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875	340,000	331,213.59	326,629.51
ONEMAIN FINANCE CORP COMPANY GUAR 03/26 7.125	2,038,000	2,075,664.63	1,937,893.44
ONEMAIN FINANCE CORP COMPANY GUAR 09/28 3.875	485,000	462,247.34	385,681.70
ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4	1,977,000	1,980,559.80	1,475,118.03
ONEOK INC COMPANY GUAR 03/29 4.35	500,000	498,952.61	462,095.85
ONEOK INC COMPANY GUAR 07/28 4.55	3,900,000	3,902,111.57	3,680,855.45
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A	2,960,247	2,960,148.24	2,224,995.70
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A	476,328	476,315.06	378,871.96
ONSLOW BAY FINANCIAL LLC OBX 2022 INV3 A1 144A	537,643	524,961.73	448,112.75
ONTARIO (PROVINCE OF) SR UNSECURED 01/32 2.125	2,015,000	2,012,365.57	1,672,518.71

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OP CORPORATE BANK PLC SR UNSECURED 03/26 0.25	350,000	370,929.95	330,154.71
OP CORPORATE BANK PLC SUBORDINATED REGS 06/30 VAR	1,005,000	1,244,247.69	978,258.29
OP SERVICIOS MEGA SR UNSECURED 144A 02/25 8.25	376,000	391,789.09	188,000.00
OPEN TEXT CORP 2022 TERM LOAN B	400,000	388,000.00	390,300.00
OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875	500,000	510,475.55	429,065.00
OPEN TEXT CORP COMPANY GUAR 144A 12/29 3.875	150,000	150,000.00	120,628.20
OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125	460,000	370,137.82	368,995.90
OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 12/31 4.125	170,000	167,814.46	132,140.23
OPORTUN FUNDING LLC OPTN 2021 B A 144A	300,000	299,974.42	262,027.74
OPORTUN FUNDING LLC OPTN 2022 2 A 144A	577,384	577,361.67	572,626.20
OPTION CARE HEALTH INC 2021 TERM LOAN B	495,000	495,210.86	490,792.50
OQ SAOC SR UNSECURED 144A 05/28 5.125	259,000	259,279.88	245,053.37
ORACLE CORP SR UNSECURED 03/26 1.65	1,240,000	1,241,544.42	1,110,074.49
ORACLE CORP SR UNSECURED 03/28 2.3	590,000	532,867.69	511,040.59
ORACLE CORP SR UNSECURED 03/31 2.875	3,915,000	3,374,827.24	3,246,032.44
ORACLE CORP SR UNSECURED 03/41 3.65	2,198,000	1,513,289.39	1,622,548.98
ORACLE CORP SR UNSECURED 03/51 3.95	1,325,000	1,141,964.47	943,982.01
ORACLE CORP SR UNSECURED 03/61 4.1	2,000,000	1,725,080.55	1,388,337.56
ORACLE CORP SR UNSECURED 04/30 2.95	2,513,000	2,462,443.46	2,142,589.58
ORACLE CORP SR UNSECURED 04/40 3.6	2,140,000	2,362,625.02	1,569,927.27
ORACLE CORP SR UNSECURED 04/50 3.6	769,000	492,898.57	517,742.07
ORACLE CORP SR UNSECURED 05/45 4.125	368,000	283,167.83	277,535.17
ORACLE CORP SR UNSECURED 07/25 3.125	200,000	207,873.97	210,493.62
ORACLE CORP SR UNSECURED 07/34 4.3	465,000	523,795.36	408,425.44
ORACLE CORP SR UNSECURED 07/36 3.85	229,000	250,132.37	187,256.48
ORACLE CORP SR UNSECURED 07/40 5.375	561,000	695,209.06	514,798.15
ORACLE CORP SR UNSECURED 07/46 4	1,904,000	1,944,864.79	1,387,517.74
ORACLE CORP SR UNSECURED 09/23 2.4	530,000	520,909.24	519,472.21
ORACLE CORP SR UNSECURED 11/37 3.8	469,000	491,546.28	371,349.99
ORACLE CORP SR UNSECURED 11/47 4	578,000	431,110.55	422,457.74
ORACLE CORP SR UNSECURED 11/52 6.9	6,675,000	6,920,685.43	7,141,078.95
ORANO SA SR UNSECURED REGS 03/28 2.75	200,000	251,411.85	191,858.54
ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875	700,000	699,479.56	604,625.00
ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875	670,000	663,212.30	523,437.50
ORGANON + CO/ORG SR SECURED 144A 04/28 4.125	677,000	677,000.00	599,415.80
ORGANON + CO/ORG SR SECURED REGS 04/28 2.875	1,000,000	1,189,749.61	932,475.12
ORGANON + CO/ORG SR UNSECURED 144A 04/31 5.125	4,569,000	4,288,619.43	3,956,206.87
ORGANON AND CO. USD TERM LOAN	837,750	834,492.24	828,325.31
OSCAR ACQUISITIONCO LLC SR UNSECURED 144A 04/30 9.5	1,081,000	989,256.37	970,089.40
OSCAR ACQUISITIONCO, LLC TERM LOAN B	903,441	874,729.41	853,191.90
OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565	675,000	588,371.39	567,134.54
OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056	230,000	230,000.52	215,193.13
OTIS WORLDWIDE CORP SR UNSECURED 04/27 2.293	475,000	474,999.56	425,138.55
OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 03/30 4.625	1,859,000	1,870,992.80	1,537,994.46
OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 08/27 5	1,514,000	1,525,544.36	1,362,973.08
OUTFRONT MEDIA CAP LLC/C SR UNSECURED 144A 01/29 4.25	2,669,000	2,604,004.62	2,214,549.37
OVINTIV INC COMPANY GUAR 08/34 6.5	400,000	516,155.07	402,498.94
OVINTIV INC COMPANY GUAR 09/30 8.125	300,000	386,052.41	329,207.18
OWENS + MINOR INC 2022 TERM LOAN B	646,750	644,511.25	646,750.00
OWENS + MINOR INC COMPANY GUAR 144A 03/29 4.5	760,000	725,558.40	605,948.00
OWENS + MINOR INC COMPANY GUAR 144A 04/30 6.625	1,000,000	1,001,295.96	859,400.00
OWENS BROCKWAY COMPANY GUAR 144A 05/27 6.625	1,510,000	1,535,953.03	1,465,013.11

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OWL ROCK CLO LTD OR 2020 3A A1L 144A	1,090,000	1,090,000.00	1,064,613.90
P+L DEV LLC/PLD FIN CORP SR SECURED 144A 11/25 7.75	300,000	310,878.45	243,000.00
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5	6,150,000	6,145,047.04	4,771,701.72
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/32 4.4	500,000	498,521.77	436,406.73
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/25 4.95	450,000	449,563.36	443,053.99
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/27 5.45	1,180,000	1,178,155.74	1,163,608.38
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/28 3	975,000	971,206.17	842,890.62
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/28 3.75	200,000	211,222.50	177,399.63
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55	500,000	551,342.19	453,199.30
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5	200,000	194,842.29	156,313.33
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	2,775,000	2,887,759.14	2,150,182.69
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1	735,000	734,459.80	627,713.10
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3	335,000	333,490.33	226,817.70
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	2,830,000	2,584,148.91	1,757,757.88
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 11/23 1.7	3,710,000	3,707,995.79	3,590,613.39
PACIFIC GAS + ELECTRIC COMPANY 2020 TERM LOAN	488,722	493,665.29	484,294.00
PACTIV EVERGREEN GROUP SR SECURED 144A 10/27 4	1,620,000	1,641,114.12	1,437,102.61
PACTIV EVERGREEN GROUP SR SECURED 144A 10/28 4.375	1,300,000	1,300,241.41	1,161,420.00
PADAGIS LLC TERM LOAN B	329,412	330,100.49	290,432.47
PAGAYA AI DEBT SELECTION TRUST PAID 2022 1 A 144A	2,892,186	2,892,186.20	2,777,045.66
PAGAYA AI DEBT SELECTION TRUST PAID 2022 1 B 144A	1,749,769	1,749,768.59	1,574,563.91
PAKISTAN WATER + POWER SR UNSECURED REGS 06/31 7.5	410,000	273,524.57	116,850.00
PALMER SQUARE CLO LTD PLMRS 2015 2A CR2 144A	500,000	494,715.00	465,506.00
PALMER SQUARE CLO LTD PLMRS 2019 1A A1R 144A	3,100,000	3,100,000.00	3,005,784.80
PALMER SQUARE CLO LTD PLMRS 2020 3A A2R 144A	250,000	243,516.53	242,032.75
PALMER SQUARE LOAN FUNDING LTD PSTAT 2020 1A C 144A	250,000	250,128.97	241,450.25
PALMER SQUARE LOAN FUNDING LTD PSTAT 2021 2A A2 144A	1,000,000	992,962.51	971,372.00
PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 5A A1 144A	295,000	292,162.12	292,599.00
PARAMOUNT GLOBAL SR UNSECURED 03/43 4.375	351,000	243,909.04	241,700.59
PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN	386,950	385,316.76	372,009.87
PARK AVENUE INSTITUTIONAL ADVI PAIA 2017 1A A2R 144A	250,000	250,000.00	237,076.75
PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.875	2,720,000	2,649,563.87	2,302,480.00
PARK INTERMED HOLDINGS SR SECURED 144A 06/25 7.5	576,000	591,331.65	575,671.68
PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.875	1,152,000	1,111,309.61	1,044,248.66
PARK RIVER HOLDINGS INC COMPANY GUAR 144A 02/29 5.625	1,103,000	1,042,103.50	734,493.40
PARK RIVER HOLDINGS, INC. TERM LOAN	473,797	443,061.87	412,795.37
PATAGONIA HOLDCO LLC TERM LOAN B1	942,638	788,560.24	745,861.92
PATRICK INDUSTRIES INC COMPANY GUAR 144A 05/29 4.75	3,648,000	3,360,239.63	3,027,840.00
PATTERN ENERGY OP LP/PAT COMPANY GUAR 144A 08/28 4.5	520,000	500,983.51	466,249.92
PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65	2,475,000	2,474,760.28	2,297,672.88
PAYPAL HOLDINGS INC SR UNSECURED 10/26 2.65	825,000	823,860.67	761,664.33
PAYPAL HOLDINGS INC SR UNSECURED 10/29 2.85	575,000	536,211.62	500,852.40
PBF HOLDING CO LLC COMPANY GUAR 02/28 6	850,000	671,540.35	758,625.00
PCF GMBH SR SECURED REGS 04/26 VAR	300,000	362,215.12	287,753.95
PDC ENERGY INC COMPANY GUAR 05/26 5.75	920,000	884,171.29	878,204.40
PEACHTREE FUNDING TRUST COMPANY GUAR 144A 02/25 3.976	4,175,000	4,188,360.46	4,030,042.20
PECO ENERGY CO 1ST MORTGAGE 03/51 3.05	112,000	109,712.19	76,508.19
PECO ENERGY CO 1ST MORTGAGE 06/50 2.8	85,000	87,974.80	55,602.57
PECO ENERGY CO 1ST MORTGAGE 08/52 4.375	155,000	129,371.54	136,338.70
PEDIATRIX MEDICAL GROUP COMPANY GUAR 144A 02/30 5.375	2,290,000	2,229,027.95	1,989,938.99
PEGASUS AVIATION LEASE SECURIT PALS 2000 1 B1 144A	5,870,767	0.59	0.59
PELABUHAN INDO PERSERO SR UNSECURED 144A 05/23 4.5	200,000	202,008.79	199,144.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PENN ENTERTAINMENT INC SR UNSECURED 144A 01/27 5.625	600,000	611,451.72	544,044.00
PENN ENTERTAINMENT INC SR UNSECURED 144A 07/29 4.125	395,000	395,000.00	312,051.45
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 3A A 144A	1,508,046	1,506,157.79	1,464,000.23
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4.25	1,075,000	1,065,156.81	838,401.93
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5.75	800,000	800,000.00	634,411.91
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 10/25 5.375	1,821,000	1,785,115.12	1,641,129.53
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25	1,575,000	1,575,371.57	1,574,505.14
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/24 2.7	468,000	477,368.00	441,148.61
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/25 1.2	656,000	654,743.83	577,204.90
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/27 5.875	455,000	453,641.12	458,193.19
PEPSICO INC SR UNSECURED 03/27 2.625	50,000	52,626.05	46,440.06
PEPSICO INC SR UNSECURED 05/30 1.625	440,000	438,579.26	357,884.75
PERATON CORP TERM LOAN B	2,881,300	2,872,665.14	2,808,662.12
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 05/25 6.875	810,000	828,576.67	810,000.00
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 08/29 4.25	305,000	293,475.83	264,319.10
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 10/27 5.5	1,520,000	1,558,214.89	1,433,610.80
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/26 5.375	605,000	580,613.95	550,722.24
PERTAMINA PERSERO PT SR UNSECURED 144A 11/48 6.5	360,000	495,094.54	359,131.51
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/28 5.45	620,000	714,028.31	613,800.00
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/47 5.25	230,000	252,193.05	194,062.50
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15	1,035,000	1,223,099.76	983,198.25
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/30 3	600,000	614,441.20	491,758.62
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/50 4	305,000	223,385.26	218,295.15
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 07/49 4.875	55,000	60,352.10	43,412.00
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/27 4.125	754,000	719,941.22	723,840.00
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/47 5.25	200,000	235,778.58	168,750.00
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/48 6.15	823,000	813,131.78	781,808.85
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 06/30 3	1,200,000	1,093,353.70	983,517.24
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 07/49 4.875	400,000	456,361.58	315,723.66
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 10/42 5.25	413,000	374,833.04	351,876.39
PERUSAHAAN PENERBIT SBSN SR UNSECURED 144A 06/31 2.55	340,000	340,000.00	287,810.00
PERUSAHAAN PENERBIT SBSN SR UNSECURED 144A 06/32 4.7	490,000	490,000.00	482,129.06
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 03/26 4.55	524,000	552,108.65	522,794.35
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/30 2.8	200,000	204,220.52	175,000.00
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/32 4.7	200,000	205,413.06	196,787.37
PERUSAHAAN PENERBIT SBSN SR UNSECURED REGS 06/50 3.8	200,000	193,011.42	155,000.00
PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25	1,920,000	1,919,318.20	1,927,557.79
PETROLEOS DEL PERU SA SR UNSECURED REGS 06/47 5.625	1,537,000	1,345,358.04	1,004,352.65
PETROLEOS MEXICANOS COMPANY GUAR 01/27 6.49	810,000	813,495.71	738,134.92
PETROLEOS MEXICANOS COMPANY GUAR 01/29 6.5	1,000,000	970,563.68	855,908.00
PETROLEOS MEXICANOS COMPANY GUAR 01/30 6.84	790,000	742,137.86	652,929.08
PETROLEOS MEXICANOS COMPANY GUAR 01/31 5.95	3,862,000	3,670,632.67	2,922,946.98
PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375	12,035,000	11,960,256.82	7,451,830.10
PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69	8,583,000	7,138,237.76	5,938,566.55
PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95	3,807,000	3,006,353.82	2,406,113.85
PETROLEOS MEXICANOS COMPANY GUAR 02/28 5.35	282,000	250,524.89	237,293.10
PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7	4,058,000	4,073,057.07	3,186,532.34
PETROLEOS MEXICANOS COMPANY GUAR 02/48 6.35	744,000	580,548.46	454,770.00
PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5	11,136,000	11,095,754.90	10,156,950.73
PETROLEOS MEXICANOS COMPANY GUAR 06/29 8.75	635,000	620,805.27	595,433.65
PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625	515,000	451,974.92	373,584.71
PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5	795,000	683,598.03	517,346.25

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875	560,000	579,366.20	528,901.35
PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75	7,317,000	6,243,987.89	4,668,236.48
PETROLEOS MEXICANOS COMPANY GUAR REGS 09/24 7.19	10,200,000	482,029.39	484,162.72
PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/50 4.55	790,000	1,044,221.25	703,094.90
PETRONAS CAPITAL LTD COMPANY GUAR REGS 01/32 2.48	469,000	459,941.61	387,318.84
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/30 3.5	1,200,000	1,341,799.49	1,093,894.82
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/50 4.55	952,000	1,129,460.11	847,273.86
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/60 4.8	442,000	515,311.45	403,675.51
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/61 3.404	816,000	684,210.11	561,602.53
PETSMART INC 2021 TERM LOAN B	493,750	490,126.45	482,176.50
PETSMART INC/PETSMART FI SR SECURED 144A 02/28 4.75	664,000	670,525.51	601,256.64
PFIZER INC SR UNSECURED 03/29 3.45	685,000	717,744.55	645,964.66
PFIZER INC SR UNSECURED 04/30 2.625	590,000	602,801.73	518,269.12
PFIZER INC SR UNSECURED 05/30 1.7	420,000	419,722.49	345,574.00
PFS FINANCING CORP. PFSFC 2020 E A 144A	920,000	919,954.51	886,844.49
PFS FINANCING CORP. PFSFC 2021 A A 144A	610,000	609,976.20	573,967.18
PFS FINANCING CORP. PFSFC 2021 B A 144A	4,960,000	4,959,589.91	4,573,376.93
PFS FINANCING CORP. PFSFC 2022 D A 144A	1,423,000	1,422,931.03	1,387,693.95
PG+E CORP SR SECURED 07/28 5	200,000	206,681.95	182,568.51
PGT INNOVATIONS INC COMPANY GUAR 144A 10/29 4.375	2,003,000	2,003,000.00	1,676,996.73
PHILIP MORRIS INTL INC SR UNSECURED 03/26 2.875	215,000	285,393.83	221,753.41
PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5	100,000	98,083.04	84,345.62
PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1	290,000	288,651.17	234,525.74
PHILIP MORRIS INTL INC SR UNSECURED 05/36 2	200,000	254,783.50	141,944.19
PHILIP MORRIS INTL INC SR UNSECURED 11/27 5.125	2,260,000	2,261,368.97	2,276,505.71
PHILIP MORRIS INTL INC SR UNSECURED 11/29 5.625	975,000	974,184.47	989,116.45
PHILIP MORRIS INTL INC SR UNSECURED 11/32 5.75	1,250,000	1,248,893.67	1,274,282.75
PHILIP MORRIS INTL INC SR UNSECURED 11/37 1.875	200,000	214,450.99	134,399.61
PHILLIPS 66 COMPANY GUAR 02/26 1.3	1,545,000	1,544,631.75	1,384,103.87
PHILLIPS 66 COMPANY GUAR 04/25 3.85	250,000	249,935.55	243,855.50
PHOENIX GUARANTOR INC 2021 TERM LOAN B	1,950,986	1,950,985.66	1,829,868.47
PHOENIX PIB DUTCH FINANC COMPANY GUAR REGS 08/25 2.375	300,000	372,217.53	299,476.83
PICARD GROUPE SA SR SECURED REGS 07/26 3.875	100,000	118,590.06	90,829.34
PIEDMONT NATURAL GAS CO SR UNSECURED 03/31 2.5	134,000	133,586.13	109,290.82
PIKE CORP COMPANY GUAR 144A 09/28 5.5	1,945,000	1,945,083.74	1,700,396.80
PIKES PEAK CLO PIPK 2022 11A A1 144A	590,000	588,581.29	588,425.88
PILGRIM S PRIDE CORP COMPANY GUAR 144A 03/32 3.5	3,215,000	3,220,564.89	2,515,737.50
PILGRIM S PRIDE CORP COMPANY GUAR 144A 04/31 4.25	1,679,000	1,684,320.04	1,428,081.85
PILGRIM S PRIDE CORP COMPANY GUAR 144A 09/27 5.875	570,000	577,671.44	552,886.50
PINEWOOD FINANCE CO LTD SR SECURED REGS 09/25 3.25	200,000	286,482.19	220,852.52
PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125	100,000	99,988.30	89,130.69
PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15	2,057,000	1,720,650.48	1,625,856.71
PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9	270,000	229,475.84	211,442.55
PITNEY BOWES INC. 2021 TERM LOAN B	491,250	487,577.21	449,493.75
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF A 144A	555,000	514,311.75	513,877.33
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF B 144A	482,000	482,000.00	441,564.78
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF D 144A	500,000	500,000.00	453,230.95
PLAINS ALL AMER PIPELINE SR UNSECURED 06/44 4.7	4,860,000	4,331,678.03	3,685,995.85
PLAINS ALL AMER PIPELINE SR UNSECURED 09/30 3.8	500,000	499,208.46	434,540.58
PLAYTIKA HOLDING CORP COMPANY GUAR 144A 03/29 4.25	563,000	543,435.78	441,926.85
PNC FINANCIAL SERVICES JR SUBORDINA 12/99 VAR	1,391,000	1,391,000.00	1,153,173.75
PNC FINANCIAL SERVICES SR UNSECURED 12/28 VAR	886,000	886,000.00	892,973.22

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PNMAC GMSR ISSUER TRUST PNMSR 2018 GT1 A 144A	2,500,000	2,484,891.37	2,443,348.75
PNMAC GMSR ISSUER TRUST PNMSR 2018 GT2 A 144A	10,300,000	9,876,771.05	10,109,622.01
POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A A 144A	1,760,000	1,760,000.00	1,712,636.64
POLAND GOVERNMENT BOND BONDS 04/28 2.75	5,154,000	1,194,271.07	962,589.18
POLAND GOVERNMENT BOND BONDS 05/27 3.75	5,394,000	1,093,850.35	1,082,157.22
POLAND GOVERNMENT BOND BONDS 07/26 2.5	724,000	144,131.78	142,150.77
POLAND GOVERNMENT BOND BONDS 07/27 2.5	1,305,000	324,745.88	247,715.70
POLAND GOVERNMENT BOND BONDS 10/23 4	22,103,000	4,867,897.66	4,934,946.70
POLAND GOVERNMENT BOND BONDS 10/26 0.25	723,000	130,632.10	128,639.19
POLAND GOVERNMENT BOND BONDS 10/29 2.75	13,563,000	3,210,202.39	2,397,817.81
POLAR US BORROWER LLC SR UNSECURED 144A 05/26 6.75	2,654,000	2,326,890.46	981,980.00
POLARIS NEWCO LLC 2ND LIEN TERM LOAN	2,881,505	2,817,946.21	2,823,875.10
POLARIS NEWCO, LLC USD TERM LOAN B	1,088,489	1,075,927.22	990,916.54
POPULAR ABS MORTGAGE PASS THRO POPLR 2006 E A3	1,216,730	1,207,396.53	1,166,794.22
POST HOLDINGS INC COMPANY GUAR 144A 01/28 5.625	900,000	924,731.27	847,210.55
POST HOLDINGS INC COMPANY GUAR 144A 03/27 5.75	312,000	316,562.54	301,728.96
POST HOLDINGS INC COMPANY GUAR 144A 04/30 4.625	3,423,000	3,540,064.06	2,953,159.02
POST HOLDINGS INC COMPANY GUAR 144A 12/29 5.5	2,965,000	2,870,237.93	2,683,072.98
POST HOLDINGS INC SR UNSECURED 144A 09/31 4.5	1,331,000	1,323,525.01	1,118,919.19
POWER FINANCE CORP LTD SR UNSECURED 144A 04/30 3.95	510,000	538,561.42	446,564.12
PPG INDUSTRIES INC SR UNSECURED 03/26 1.2	585,000	538,623.64	518,535.51
PPM CLO 2 LTD. PPMC 2019 2A DR 144A	250,000	250,000.00	232,977.00
PRA GROUP INC COMPANY GUAR 144A 09/25 7.375	1,205,000	1,238,482.27	1,170,657.50
PRA GROUP INC COMPANY GUAR 144A 10/29 5	230,000	200,833.83	189,750.00
PRA HEALTH SCIENCES INC SR SECURED 144A 07/26 2.875	789,000	792,486.40	714,086.88
PRA HEALTH SCIENCES, INC. US TERM LOAN	113,956	113,506.26	113,515.09
PRAIRIE ECI ACQUIROR LP TERM LOAN	900,000	866,399.56	873,000.00
PRECISION DRILLING CORP COMPANY GUAR 144A 01/26 7.125	220,000	216,372.07	212,850.00
PRECISION DRILLING CORP COMPANY GUAR 144A 01/29 6.875	480,000	477,462.20	446,883.24
PREGIS TOPCO CORPORATION TERM LOAN	1,540,656	1,539,630.49	1,494,821.06
PREMIER ENTERTAINMENT SU COMPANY GUAR 144A 09/31 5.875	225,000	223,120.42	159,165.00
PREMIER FOODS FINANCE SR SECURED REGS 10/26 3.5	100,000	141,609.96	105,253.79
PRESBYTERIAN HEALTHC SER UNSECURED 08/52 4.875	165,000	174,370.44	154,474.39
PRESIDIO HOLDING INC COMPANY GUAR 144A 02/28 8.25	250,000	251,923.16	231,770.00
PRESIDIO HOLDING INC SR SECURED 144A 02/27 4.875	1,030,000	1,054,125.08	939,287.90
PRESIDIO INC 2020 TERM LOAN B	488,722	489,550.91	478,644.37
PRESTIGE AUTO RECEIVABLES TRUS PART 2021 1A C 144A	1,399,000	1,398,794.74	1,290,362.19
PRESTIGE BRANDS INC COMPANY GUAR 144A 01/28 5.125	1,093,000	1,110,137.75	1,026,033.75
PRESTIGE BRANDS INC COMPANY GUAR 144A 04/31 3.75	450,000	403,324.95	371,101.53
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL1 A1 144A	978,425	978,415.66	870,435.51
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL1 A2 144A	700,000	580,843.11	575,666.49
PRESTON RIDGE PARTNERS MORTGAG PRPM 2021 RPL2 A1 144A	563,705	563,696.88	501,844.59
PRESTON RIDGE PARTNERS MORTGAG PRPM 2022 INV1 A1 144A	1,505,377	1,464,587.10	1,432,887.21
PRETIUM PACKAGING LLC 2021 1ST LIEN TERM LOAN	456,390	454,511.32	362,506.01
PRIME HEALTHCARE SERVICE SR SECURED 144A 11/25 7.25	950,000	981,566.30	802,754.32
PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25	5,678,000	5,599,923.14	5,167,888.48
PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375	1,410,000	1,339,121.73	1,217,090.28
PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN	1,152,450	1,155,234.31	1,141,040.75
PRIMO WATER HOLDINGS INC COMPANY GUAR 144A 04/29 4.375	1,574,000	1,486,545.59	1,359,293.03
PRINCIPAL FINANCIAL GRP COMPANY GUAR 06/30 2.125	75,000	74,722.96	61,451.24
PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25	160,000	159,934.01	145,512.04
PRINCIPAL LFE GLB FND II SR SECURED 144A 05/23 1.25	3,000,000	2,986,569.68	2,962,438.11

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PRKCM TRUST PRKCM 2021 AFC1 A1 144A	469,351	469,343.91	370,182.66
PRKCM TRUST PRKCM 2021 AFC2 A1 144A	1,295,341	1,295,310.85	1,073,284.52
PRKCM TRUST PRKCM 2022 AFC1 A1A 144A	1,895,674	1,864,807.40	1,775,025.26
PRO MACH GROUP, INC. 2021 TERM LOAN B	495,140	493,415.24	480,780.62
PROAMPAC PG BORROWER LLC 2020 TERM LOAN	876,472	875,918.21	836,662.44
PROCERA NETWORKS INC FIRST LIEN	575,000	572,105.98	543,375.00
PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8	80,000	85,102.85	74,900.03
PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3	240,000	239,566.71	219,269.36
PRODIGY FINANCE DESIGNATED ACT PRDGY 2021 1A A 144A	251,743	251,742.64	243,246.93
PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	350,000	350,000.00	281,638.00
PROGRESS RESIDENTIAL TRUST PROG 2019 SFR4 B 144A	1,515,000	1,501,378.59	1,434,899.22
PROGRESS RESIDENTIAL TRUST PROG 2020 SFR1 E 144A	4,200,000	4,199,029.76	3,816,899.94
PROGRESS RESIDENTIAL TRUST PROG 2020 SFR2 E 144A	1,200,000	1,199,634.34	1,133,762.28
PROGRESS RESIDENTIAL TRUST PROG 2022 SFR4 B 144A	11,000,000	10,998,101.18	9,998,734.90
PROGRESSIVE CORP SR UNSECURED 03/27 2.5	905,000	904,711.05	833,164.72
PROJECT CASTLE INC TERM LOAN B	448,875	412,828.34	360,783.28
PROLOGIS EURO FINANCE COMPANY GUAR 02/32 0.5	250,000	242,682.69	190,686.54
PROLOGIS EURO FINANCE COMPANY GUAR 02/34 1.5	130,000	144,679.51	103,732.17
PROLOGIS EURO FINANCE COMPANY GUAR 09/27 0.25	200,000	178,761.23	178,649.46
PROLOGIS LP SR UNSECURED 01/32 2.25	34,000	29,201.91	26,949.48
PROLOGIS LP SR UNSECURED 01/33 4.625	1,798,000	1,766,212.82	1,740,584.68
PROLOGIS LP SR UNSECURED 02/31 1.75	412,000	406,241.20	324,323.87
PROLOGIS LP SR UNSECURED 04/50 3	123,000	122,487.22	82,278.41
PROLOGIS LP SR UNSECURED 07/30 1.75	1,044,000	1,028,038.53	822,272.76
PROMIGAS/GASES PACIFICO SR UNSECURED 144A 10/29 3.75	400,000	403,839.85	325,391.52
PROSUS NV SR UNSECURED 144A 01/27 3.257	2,375,000	2,309,934.54	2,123,147.48
PROSUS NV SR UNSECURED 144A 01/32 4.193	295,000	295,000.00	244,221.02
PROSUS NV SR UNSECURED 144A 02/51 3.832	2,170,000	2,151,278.17	1,311,044.25
PROSUS NV SR UNSECURED 144A 07/31 3.061	1,480,000	1,480,000.00	1,141,199.60
PROSUS NV SR UNSECURED REGS 01/27 3.257	200,000	182,587.41	178,791.37
PROSUS NV SR UNSECURED REGS 01/30 3.68	300,000	315,927.00	249,433.96
PROTECTIVE LIFE GLOBAL SECURED 144A 03/23 VAR	6,059,000	6,059,000.00	6,057,140.49
PROTECTIVE LIFE GLOBAL SECURED 144A 04/23 0.502	5,603,000	5,579,118.20	5,534,113.30
PROVIDENT FDG/PFG FIN SR UNSECURED 144A 06/25 6.375	514,000	510,113.95	447,180.00
PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/52 VAR	310,000	310,000.00	282,100.00
PRUDENTIAL FINANCIAL INC JR SUBORDINA 05/45 VAR	460,000	481,906.36	444,808.26
PRUDENTIAL FINANCIAL INC JR SUBORDINA 09/52 VAR	275,000	275,000.00	265,780.89
PSA BANQUE FRANCE SR UNSECURED REGS 01/25 0.0000	400,000	482,599.15	393,262.67
PT PERTAMINA (PERSERO) SR UNSECURED 144A 01/30 3.1	500,000	527,381.53	433,803.64
PT PERTAMINA (PERSERO) SR UNSECURED 144A 07/49 4.7	270,000	307,237.88	219,722.58
PT PERTAMINA (PERSERO) SR UNSECURED REGS 01/50 4.175	400,000	377,371.53	305,034.12
PT PERTAMINA (PERSERO) SR UNSECURED REGS 02/60 4.15	1,600,000	1,712,422.82	1,144,158.99
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/42 6	200,000	240,784.14	190,616.65
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/43 5.625	1,300,000	1,455,269.23	1,187,790.64
PT PERTAMINA (PERSERO) SR UNSECURED REGS 05/44 6.45	400,000	421,252.32	398,614.72
PT PERTAMINA (PERSERO) SR UNSECURED REGS 08/30 3.1	282,000	296,556.66	242,418.09
PT PERTAMINA (PERSERO) SR UNSECURED REGS 11/48 6.5	200,000	279,552.75	199,517.50
PTC INC COMPANY GUAR 144A 02/25 3.625	4,000	4,000.00	3,809.72
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/48 4.05	40,000	43,350.93	32,943.25
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 09/28 3.65	203,000	202,980.81	191,043.49
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/32 4.9	185,000	184,881.07	185,331.23
PUBLIC SERVICE ELECTRIC SR SECURED 05/23 2.375	3,000,000	3,002,345.32	2,972,659.29

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PUMA INTERNATIONAL FINAN COMPANY GUAR REGS 01/26 5	346,000	321,721.40	301,279.86
QATAR ENERGY TRADING LLC SR UNSECURED 144A 07/31 2.25	1,149,000	1,138,406.53	950,753.84
QATAR ENERGY TRADING LLC SR UNSECURED 144A 07/41 3.125	500,000	498,254.90	384,206.00
QATAR ENERGY TRADING LLC SR UNSECURED 144A 07/51 3.3	670,000	670,000.00	494,125.00
QATAR ENERGY TRADING LLC SR UNSECURED REGS 07/41 3.125	1,667,000	1,514,413.68	1,280,942.80
QUALCOMM INC SR UNSECURED 05/32 4.25	180,000	175,311.04	173,167.86
QUALCOMM INC SR UNSECURED 05/33 5.4	2,002,000	2,063,225.25	2,084,321.48
QUALCOMM INC SR UNSECURED 05/47 4.3	169,000	212,703.98	145,317.55
QUALCOMM INC SR UNSECURED 05/50 3.25	127,000	93,524.57	91,921.94
QUALCOMM INC SR UNSECURED 05/53 6	4,090,000	4,354,851.05	4,343,869.98
QUEENS HEALTH SYSTEMS SECURED 07/52 4.81	200,000	210,153.21	181,461.33
QUIKRETE HOLDINGS INC 2021 TERM LOAN B1	932,950	926,797.38	924,497.48
QVC INC SR SECURED 02/27 4.75	1,890,000	1,960,657.29	1,337,647.50
QVC INC SR SECURED 09/28 4.375	200,000	204,782.71	119,500.00
RACE POINT CLO LTD RACEP 2015 9A A1A2 144A	250,000	244,992.02	246,286.75
RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN B	556,326	557,274.37	345,678.74
RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5	40,000	26,713.77	23,244.80
RAD CLO LTD RAD 2019 3A DR 144A	250,000	250,000.00	234,013.75
RAD CLO LTD RAD 2019 4A C 144A	425,000	426,693.71	405,160.58
RADIATE HOLDCO / FINANCE SR SECURED 144A 09/26 4.5	1,967,000	1,799,960.74	1,445,154.90
RADIATE HOLDCO / FINANCE SR UNSECURED 144A 09/28 6.5	542,000	562,721.31	227,106.13
RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25	450,000	471,852.38	252,609.26
RADIOLOGY PARTNERS INC TER LOAN B	500,000	497,165.74	418,125.00
RADNOR RE LTD RMIR 2020 1 M1A 144A	1,369,519	1,369,518.70	1,367,583.30
RAILWORKS HOLDINGS LP/R SECURED 144A 11/28 8.25	595,000	530,424.84	550,375.00
RAIN CII CARBON LLC/CII SECURED 144A 04/25 7.25	300,000	301,351.76	276,450.00
RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875	2,000,000	1,933,399.95	1,899,806.14
RAPTOR ACQ/RAPTOR CO ISS SR SECURED 144A 11/26 4.875	145,000	129,990.88	128,818.04
RAYTHEON TECH CORP SR UNSECURED 03/32 2.375	250,000	222,497.15	202,454.13
RAYTHEON TECH CORP SR UNSECURED 03/52 3.03	783,000	606,904.36	530,833.89
RAYTHEON TECH CORP SR UNSECURED 04/47 4.35	113,000	135,739.29	96,103.87
RAYTHEON TECH CORP SR UNSECURED 05/45 4.15	358,000	359,485.95	298,445.27
RAYTHEON TECH CORP SR UNSECURED 05/47 4.05	550,000	572,084.97	451,013.15
RAYTHEON TECH CORP SR UNSECURED 06/42 4.5	170,000	169,546.56	152,884.09
RAYTHEON TECH CORP SR UNSECURED 07/30 2.25	430,000	429,584.04	357,821.85
RAYTHEON TECH CORP SR UNSECURED 08/27 7.2	120,000	151,215.14	131,754.37
RAYTHEON TECH CORP SR UNSECURED 09/51 2.82	5,000	4,995.10	3,238.82
RAYTHEON TECH CORP SR UNSECURED 11/28 4.125	1,657,000	1,815,653.53	1,585,927.44
RAYTHEON TECH CORP SR UNSECURED 11/46 3.75	585,000	672,709.42	451,508.23
RAYTHEON TECH CORP SR UNSECURED 12/44 4.2	125,000	153,052.54	98,329.91
REACH FINANCIAL LLC REACH 2021 1A A 144A	532,933	532,901.76	514,602.79
READYCAP COMMERCIAL MORTGAGE T RCMT 2022 FL10 A 144A	1,248,225	1,238,953.50	1,241,343.43
REAL HERO MERGER SUB 2 SR UNSECURED 144A 02/29 6.25	1,967,000	1,838,757.45	1,348,378.50
REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75	2,543,000	2,484,618.06	1,923,499.77
REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 04/30 5.25	155,000	155,000.00	113,074.05
REALTY INCOME CORP SR UNSECURED 01/31 3.25	285,000	293,065.11	247,142.33
REALTY INCOME CORP SR UNSECURED 10/32 5.625	830,000	863,410.70	842,970.90
REALTY INCOME CORP SR UNSECURED 12/32 2.85	1,150,000	1,202,248.77	932,605.88
RECETTE CLO LLC RCTTE 2015 1A BRR 144A	250,000	250,000.00	234,509.75
REDFIN CORP SR UNSECURED 10/25 0.00000	1,140,000	890,364.97	673,318.20
REESE PARK CLO, LTD. RESPK 2020 1A AR 144A	1,500,000	1,500,000.00	1,461,538.50
REGATTA XVI FUNDING LTD. REG16 2019 2A D 144A	1,000,000	1,001,408.10	947,338.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REGATTA XVIII FUNDING LTD REG18 2021 1A B 144A	400,000	400,000.00	382,913.60
REGIONAL MANAGEMENT ISSUANCE T RMIT 2021 2 A 144A	695,000	694,952.50	577,612.00
REGIONAL MANAGEMENT ISSUANCE T RMIT 2022 2B A 144A	750,000	749,902.01	754,166.70
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/32 2.875	550,000	541,896.20	445,904.13
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625	830,000	802,133.28	544,592.87
RELX CAPITAL INC COMPANY GUAR 03/23 3.5	625,000	618,700.95	622,473.53
RELX CAPITAL INC COMPANY GUAR 05/30 3	207,000	217,998.35	176,394.49
RELX CAPITAL INC COMPANY GUAR 05/32 4.75	1,025,000	1,016,429.80	984,895.26
RELX FINANCE BV COMPANY GUAR REGS 03/24 0.0000	535,000	647,473.61	548,283.69
RENEW POWER PVT LTD SR SECURED REGS 03/27 5.875	200,000	207,333.46	191,250.00
REPSOL EUROPE FINANCE COMPANY GUAR REGS 07/33 0.875	500,000	430,202.04	383,757.16
REPSOL INTL FINANCE COMPANY GUAR REGS VAR	200,000	256,264.22	197,402.74
REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75	520,000	489,300.58	449,436.00
REPUBLIC OF ANGOLA SR UNSECURED 144A 05/28 8.25	1,895,000	1,805,236.89	1,722,176.00
REPUBLIC OF ANGOLA SR UNSECURED 144A 05/48 9.375	765,000	750,478.82	604,350.00
REPUBLIC OF ANGOLA SR UNSECURED 144A 11/25 9.5	375,000	353,726.79	385,185.00
REPUBLIC OF ANGOLA SR UNSECURED 144A 11/29 8	635,000	497,467.33	555,980.60
REPUBLIC OF ANGOLA SR UNSECURED REGS 04/32 8.75	483,000	435,323.72	417,456.90
REPUBLIC OF ANGOLA SR UNSECURED REGS 05/28 8.25	330,000	316,623.52	299,904.00
REPUBLIC OF ANGOLA SR UNSECURED REGS 05/48 9.375	3,107,000	2,939,625.92	2,454,530.00
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/29 8	461,000	451,881.45	403,633.16
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125	664,000	566,625.25	517,123.20
REPUBLIC OF ARGENTINA SR UNSECURED 01/38 VAR	2,426,000	938,281.83	767,423.91
REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1	870,000	354,154.52	230,947.96
REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR	15,785,000	10,137,094.36	4,257,050.96
REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR	8,180,000	2,746,845.84	2,074,821.25
REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR	2,692,000	976,437.32	759,383.91
REPUBLIC OF ARMENIA SR UNSECURED 144A 02/31 3.6	850,000	731,507.34	674,112.90
REPUBLIC OF ARMENIA SR UNSECURED 144A 09/29 3.95	855,000	847,153.80	709,239.60
REPUBLIC OF AZERBAIJAN SR UNSECURED REGS 09/32 3.5	991,000	885,764.81	825,007.50
REPUBLIC OF CHILE SR UNSECURED 01/27 2.75	200,000	180,753.32	183,782.96
REPUBLIC OF CHILE SR UNSECURED 01/31 2.45	415,000	414,969.81	344,212.22
REPUBLIC OF CHILE SR UNSECURED 01/32 2.55	530,000	525,975.07	433,633.77
REPUBLIC OF CHILE SR UNSECURED 01/34 3.5	420,000	419,732.30	357,545.15
REPUBLIC OF CHILE SR UNSECURED 01/50 3.5	1,756,000	1,499,273.19	1,265,414.99
REPUBLIC OF CHILE SR UNSECURED 01/52 4	200,000	198,130.59	154,310.78
REPUBLIC OF CHILE SR UNSECURED 01/61 3.1	1,643,000	1,241,555.30	1,022,919.61
REPUBLIC OF CHILE SR UNSECURED 02/28 3.24	200,000	213,980.14	185,207.24
REPUBLIC OF CHILE SR UNSECURED 03/42 4.34	200,000	199,844.21	168,978.13
REPUBLIC OF CHILE SR UNSECURED 05/41 3.1	1,071,000	940,355.66	769,339.24
REPUBLIC OF CHILE SR UNSECURED 07/33 2.55	200,000	164,159.80	156,523.58
REPUBLIC OF CHILE SR UNSECURED 09/71 3.25	345,000	234,077.51	212,387.02
REPUBLIC OF COLOMBIA SR UNSECURED 01/26 4.5	400,000	404,210.83	375,959.62
REPUBLIC OF COLOMBIA SR UNSECURED 01/30 3	1,330,000	1,346,049.53	1,016,902.35
REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125	1,194,000	1,505,685.76	949,261.30
REPUBLIC OF COLOMBIA SR UNSECURED 02/24 4	675,000	691,583.18	660,656.25
REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625	5,641,000	5,695,633.00	4,136,954.21
REPUBLIC OF COLOMBIA SR UNSECURED 02/61 3.875	1,000,000	708,604.46	555,328.92
REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5	445,000	455,704.15	384,502.18
REPUBLIC OF COLOMBIA SR UNSECURED 04/27 3.875	3,313,000	3,292,421.32	2,931,848.60
REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125	2,195,000	2,159,294.84	1,629,159.16
REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25	1,065,000	970,382.78	774,465.22

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF COLOMBIA SR UNSECURED 04/33 8	1,173,000	1,163,105.45	1,175,929.56
REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2	700,000	683,829.51	476,760.10
REPUBLIC OF COLOMBIA SR UNSECURED 05/51 4.125	782,000	751,054.85	467,705.57
REPUBLIC OF COLOMBIA SR UNSECURED 06/45 5	3,170,000	3,432,616.91	2,156,569.67
REPUBLIC OF COLOMBIA SR UNSECURED 09/37 7.375	3,265,000	4,236,921.89	3,059,383.00
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/30 0.0000	710,700	403,999.84	277,568.81
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/30 VAR	3,730,000	2,704,466.16	2,396,780.43
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/35 VAR	7,378,143	4,301,807.83	3,392,013.08
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/40 VAR	2,950,000	1,665,602.07	1,203,839.99
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/30 VAR	1,550,000	1,337,125.31	995,981.14
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/40 VAR	1,726,000	697,783.34	704,348.41
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 01/23 7.75	104,000	104,043.70	100,620.00
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 01/25 5.875	400,000	388,435.07	258,331.05
REPUBLIC OF GABON SR UNSECURED 144A 02/31 6.625	840,000	792,813.28	685,860.00
REPUBLIC OF GABON SR UNSECURED 144A 06/25 6.95	770,000	781,632.54	727,650.00
REPUBLIC OF GABON SR UNSECURED REGS 02/31 6.625	1,056,000	965,637.61	862,224.00
REPUBLIC OF GHANA BANK GUARANT 144A 10/30 10.75	885,000	1,038,290.76	617,960.10
REPUBLIC OF GHANA SR UNSECURED 144A 02/27 6.375	964,000	993,679.34	363,428.00
REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875	230,000	248,552.82	87,551.80
REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125	600,000	564,782.91	213,000.00
REPUBLIC OF GHANA SR UNSECURED 144A 04/25 0.0000	400,000	348,279.61	130,000.00
REPUBLIC OF GHANA SR UNSECURED 144A 04/34 8.625	200,000	198,311.94	71,240.00
REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627	1,040,000	1,052,182.77	358,280.00
REPUBLIC OF GHANA SR UNSECURED REGS 02/35 7.875	200,000	205,862.43	70,900.00
REPUBLIC OF GHANA SR UNSECURED REGS 03/27 7.875	600,000	605,546.45	228,396.00
REPUBLIC OF GHANA SR UNSECURED REGS 03/32 8.125	200,000	184,323.97	71,000.00
REPUBLIC OF GHANA SR UNSECURED REGS 03/51 8.95	2,412,000	1,916,683.57	837,687.60
REPUBLIC OF GHANA SR UNSECURED REGS 03/61 8.75	200,000	69,036.68	69,400.00
REPUBLIC OF GHANA SR UNSECURED REGS 04/34 8.625	706,000	448,206.91	251,477.20
REPUBLIC OF GHANA SR UNSECURED REGS 05/42 8.875	1,041,000	650,611.23	365,911.50
REPUBLIC OF GUATEMALA SR UNSECURED 144A 02/28 4.875	1,290,000	1,382,676.74	1,240,521.19
REPUBLIC OF GUATEMALA SR UNSECURED 144A 04/32 5.375	490,000	525,443.79	480,445.00
REPUBLIC OF GUATEMALA SR UNSECURED 144A 05/26 4.5	925,000	938,395.34	888,042.48
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/27 4.375	315,000	300,913.24	297,686.54
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/50 6.125	400,000	521,682.05	375,905.08
REPUBLIC OF GUATEMALA SR UNSECURED 144A 10/41 4.65	660,000	622,659.71	529,941.61
REPUBLIC OF GUATEMALA SR UNSECURED REGS 04/32 5.375	1,200,000	1,392,567.39	1,176,600.00
REPUBLIC OF GUATEMALA SR UNSECURED REGS 06/50 6.125	1,400,000	1,566,615.52	1,315,667.79
REPUBLIC OF GUATEMALA SR UNSECURED REGS 10/33 3.7	237,000	208,654.10	195,099.32
REPUBLIC OF GUATEMALA SR UNSECURED REGS 10/41 4.65	200,000	152,171.00	160,588.37
REPUBLIC OF GUATEMALA UNSECURED 144A 08/29 5.25	480,000	474,732.97	460,752.31
REPUBLIC OF INDONESIA SR UNSECURED 02/29 4.75	400,000	465,288.88	401,058.39
REPUBLIC OF INDONESIA SR UNSECURED 02/30 2.85	2,110,000	2,114,035.26	1,872,881.17
REPUBLIC OF INDONESIA SR UNSECURED 02/49 5.35	1,000,000	1,110,886.33	970,096.01
REPUBLIC OF INDONESIA SR UNSECURED 03/31 1.85	470,000	454,358.88	379,415.88
REPUBLIC OF INDONESIA SR UNSECURED 04/28 4.1	439,000	452,110.83	429,903.92
REPUBLIC OF INDONESIA SR UNSECURED 07/31 2.15	1,115,000	1,081,312.52	922,880.01
REPUBLIC OF INDONESIA SR UNSECURED 09/27 4.15	200,000	197,892.40	196,049.63
REPUBLIC OF INDONESIA SR UNSECURED 09/32 4.65	805,000	795,714.71	787,157.89
REPUBLIC OF INDONESIA SR UNSECURED 09/52 5.45	425,000	420,673.27	413,865.00
REPUBLIC OF INDONESIA SR UNSECURED 10/30 3.85	240,000	239,201.78	224,443.67
REPUBLIC OF INDONESIA SR UNSECURED 10/31 1.4	590,000	484,375.71	489,574.04

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF INDONESIA SR UNSECURED 10/50 4.2	735,000	645,391.09	606,448.53
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/27 4.35	1,095,000	1,204,018.21	1,082,096.44
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/38 7.75	430,000	653,474.60	514,925.00
REPUBLIC OF INDONESIA SR UNSECURED 144A 02/37 6.625	165,000	226,391.28	186,071.98
REPUBLIC OF INDONESIA SR UNSECURED 144A 04/43 4.625	420,000	500,962.28	378,471.53
REPUBLIC OF INDONESIA SR UNSECURED 144A 07/47 4.75	577,000	670,510.96	521,073.42
REPUBLIC OF INDONESIA SR UNSECURED 144A 10/35 8.5	380,000	593,337.47	479,750.00
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/38 7.75	536,000	745,868.66	641,860.00
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25	420,000	462,089.16	410,817.78
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125	4,138,000	5,184,734.82	3,993,447.78
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/46 5.95	456,000	557,077.74	468,084.46
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/47 5.25	210,000	236,854.42	203,814.04
REPUBLIC OF INDONESIA SR UNSECURED REGS 02/37 6.625	824,000	1,037,405.15	929,232.21
REPUBLIC OF INDONESIA SR UNSECURED REGS 07/47 4.75	420,000	440,619.57	379,290.87
REPUBLIC OF INDONESIA SR UNSECURED REGS 10/35 8.5	1,092,000	1,629,026.20	1,378,650.00
REPUBLIC OF IRAQ SR UNSECURED 144A 01/28 5.8	996,875	952,557.25	917,125.00
REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 07/45 6.5	750,000	1,070,282.35	777,420.00
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/45 6.5	569,000	761,071.17	589,802.64
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 11/28 2.375	300,000	387,588.56	288,189.39
REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3	600,000	599,987.94	460,800.00
REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25	200,000	183,561.58	174,500.00
REPUBLIC OF KENYA SR UNSECURED 144A 05/27 7	570,000	527,440.04	508,940.46
REPUBLIC OF KENYA SR UNSECURED 144A 05/32 8	200,000	222,102.23	170,340.00
REPUBLIC OF NAMIBIA SR UNSECURED 144A 10/25 5.25	460,000	426,400.46	430,100.00
REPUBLIC OF NIGERIA SR UNSECURED 144A 01/31 8.747	720,000	815,241.94	587,664.00
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143	440,000	408,274.13	336,450.40
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/32 7.875	440,000	480,894.84	330,761.20
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696	200,000	212,604.92	135,480.00
REPUBLIC OF NIGERIA SR UNSECURED 144A 03/29 8.375	730,000	684,135.42	604,075.00
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/28 6.125	1,080,000	972,792.49	833,068.80
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/33 7.375	2,112,000	2,061,757.35	1,500,449.28
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/51 8.25	289,000	289,000.00	192,185.00
REPUBLIC OF NIGERIA SR UNSECURED 144A 11/25 7.625	450,000	491,811.91	413,968.50
REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5	1,490,000	1,546,224.49	1,199,450.00
REPUBLIC OF NIGERIA SR UNSECURED REGS 01/49 9.248	200,000	235,148.23	149,140.00
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/32 7.875	514,000	529,934.37	386,389.22
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/38 7.696	629,000	560,249.43	426,084.60
REPUBLIC OF NIGERIA SR UNSECURED REGS 03/29 8.375	456,000	394,479.38	377,340.00
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/25 7.625	1,000,000	1,047,181.07	919,930.00
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/27 6.5	600,000	612,852.88	483,000.00
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/47 7.625	460,000	439,517.18	295,145.20
REPUBLIC OF PANAMA SR UNSECURED 01/26 7.125	210,000	245,164.64	221,231.56
REPUBLIC OF PANAMA SR UNSECURED 01/30 3.16	1,290,000	1,296,420.46	1,109,379.19
REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7	1,059,000	1,372,751.71	1,103,001.70
REPUBLIC OF PANAMA SR UNSECURED 01/63 4.5	1,000,000	953,893.20	704,106.50
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875	1,743,000	1,789,471.50	1,637,814.81
REPUBLIC OF PANAMA SR UNSECURED 04/29 9.375	1,045,000	1,436,666.92	1,239,268.49
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5	450,000	569,228.56	339,225.60
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3	803,000	839,168.08	579,610.22
REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5	1,545,000	1,851,965.44	1,125,602.28
REPUBLIC OF PANAMA SR UNSECURED 05/47 4.5	200,000	250,137.64	153,604.95
REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87	1,355,000	1,127,373.23	872,802.83

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF PANAMA SR UNSECURED 09/27 8.875	290,000	354,458.38	333,295.00
REPUBLIC OF PANAMA SR UNSUB 09/32 2.252	1,850,000	1,803,716.69	1,369,935.03
REPUBLIC OF PARAGUAY SR UNSECURED 144A 01/33 2.739	750,000	622,688.97	600,237.38
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/48 5.6	400,000	503,057.36	348,726.43
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4	1,270,000	1,318,993.87	1,094,352.85
REPUBLIC OF PARAGUAY SR UNSECURED 144A 04/31 4.95	240,000	233,208.03	231,930.83
REPUBLIC OF PARAGUAY SR UNSECURED 144A 08/44 6.1	980,000	1,051,526.39	941,574.31
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/27 4.7	200,000	221,307.29	196,403.85
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/48 5.6	210,000	209,614.47	183,081.38
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/50 5.4	1,500,000	1,676,292.89	1,292,542.73
REPUBLIC OF PERU SR UNSECURED 01/26 2.392	68,000	64,003.24	62,591.44
REPUBLIC OF PERU SR UNSECURED 01/31 2.783	1,885,000	1,890,180.54	1,559,327.99
REPUBLIC OF PERU SR UNSECURED 01/34 3	723,000	717,754.34	569,473.55
REPUBLIC OF PERU SR UNSECURED 01/72 3.6	480,000	477,628.59	311,666.24
REPUBLIC OF PERU SR UNSECURED 03/37 6.55	200,000	289,158.77	210,595.69
REPUBLIC OF PERU SR UNSECURED 03/41 3.3	358,000	313,761.92	260,280.09
REPUBLIC OF PERU SR UNSECURED 07/21 3.23	485,000	406,594.15	281,492.67
REPUBLIC OF PERU SR UNSECURED 07/25 7.35	748,000	837,363.38	784,103.01
REPUBLIC OF PERU SR UNSECURED 08/27 4.125	44,000	49,265.51	42,097.99
REPUBLIC OF PERU SR UNSECURED 11/33 8.75	1,563,000	2,356,932.26	1,899,435.71
REPUBLIC OF PERU SR UNSECURED 11/50 5.625	1,660,000	2,094,847.09	1,639,126.28
REPUBLIC OF PERU SR UNSECURED 12/32 1.862	251,000	219,077.23	183,068.01
REPUBLIC OF PERU SR UNSECURED 12/60 2.78	1,791,000	1,356,635.96	1,041,669.72
REPUBLIC OF PERU SR UNSECURED REGS 08/28 6.35	2,117,000	486,021.34	527,253.49
REPUBLIC OF PERU SR UNSECURED REGS 08/31 6.95	4,125,000	1,131,126.84	1,018,246.48
REPUBLIC OF PHILIPPINES SR UNSECURED 01/31 7.75	533,000	684,514.38	632,225.28
REPUBLIC OF PHILIPPINES SR UNSECURED 01/32 1.95	540,000	522,514.34	438,106.87
REPUBLIC OF PHILIPPINES SR UNSECURED 01/40 3.95	1,135,000	1,096,675.79	959,701.40
REPUBLIC OF PHILIPPINES SR UNSECURED 02/28 3	750,000	720,465.97	697,676.43
REPUBLIC OF PHILIPPINES SR UNSECURED 02/30 9.5	670,000	945,013.99	850,096.00
REPUBLIC OF PHILIPPINES SR UNSECURED 03/25 10.625	316,000	377,126.33	356,329.92
REPUBLIC OF PHILIPPINES SR UNSECURED 03/41 3.7	270,000	299,201.58	220,201.23
REPUBLIC OF PHILIPPINES SR UNSECURED 03/47 4.2	200,000	186,632.17	170,711.35
REPUBLIC OF PHILIPPINES SR UNSECURED 05/30 2.457	780,000	814,772.79	676,749.32
REPUBLIC OF PHILIPPINES SR UNSECURED 05/45 2.95	1,420,000	1,095,458.95	1,020,250.09
REPUBLIC OF PHILIPPINES SR UNSECURED 10/34 6.375	920,000	1,213,824.24	1,018,004.17
REPUBLIC OF POLAND SR UNSECURED 11/27 5.5	461,000	461,341.72	472,950.96
REPUBLIC OF POLAND SR UNSECURED 11/32 5.75	470,000	465,125.89	500,129.82
REPUBLIC OF SENEGAL SR UNSECURED REGS 03/28 4.75	200,000	239,785.45	183,694.99
REPUBLIC OF SENEGAL SR UNSECURED REGS 05/33 6.25	200,000	151,703.19	164,800.00
REPUBLIC OF SENEGAL UNSECURED 144A 05/33 6.25	580,000	588,980.71	477,920.00
REPUBLIC OF SERBIA SR UNSECURED 144A 03/33 1.65	1,400,000	1,654,394.85	903,039.95
REPUBLIC OF SERBIA SR UNSECURED 144A 12/30 2.125	1,130,000	869,076.64	810,436.00
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/30 8	23,157,000	1,276,086.19	1,212,220.98
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/37 8.5	56,586,510	3,121,658.46	2,635,604.42
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/40 9	13,421,635	702,511.43	637,596.68
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/44 8.75	7,111,000	387,987.93	325,480.27
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/31 7	4,247,000	256,582.00	201,330.01
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/35 8.875	36,895,270	1,946,885.97	1,825,790.03
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5	4,295,000	189,872.22	157,714.72
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75	68,948,030	3,852,434.73	3,155,441.14
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/32 8.25	63,694,530	3,879,394.79	3,188,282.76

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/36 6.25	10,595,000	505,481.39	409,291.42
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/41 6.25	740,000	797,479.05	629,148.00
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/26 4.875	580,000	594,362.30	560,593.20
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/32 5.875	1,705,000	1,608,336.48	1,534,500.00
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/52 7.3	350,000	350,000.00	300,860.00
REPUBLIC OF SOUTH AFRICA SR UNSECURED 06/30 5.875	560,000	614,598.06	519,656.48
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/27 4.85	1,210,000	1,279,186.96	1,146,475.00
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/29 4.85	230,000	211,256.66	204,700.00
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/47 5.65	1,127,000	1,117,402.28	825,076.70
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/49 5.75	5,925,000	5,512,658.12	4,335,322.50
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/28 4.3	1,986,000	1,920,546.08	1,767,540.00
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/46 5	755,000	591,642.47	526,612.50
REPUBLIC OF SOUTH AFRICA SR UNSECURED 12/26 10.5	4,351,000	326,728.63	269,038.33
REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/29 7.85	670,000	449,729.89	207,868.81
REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/30 7.55	200,000	126,553.58	61,815.96
REPUBLIC OF SRI LANKA SR UNSECURED 144A 05/27 6.2	830,000	574,885.23	256,536.22
REPUBLIC OF SRI LANKA SR UNSECURED 144A 07/22 5.875	350,000	350,000.00	112,048.24
REPUBLIC OF SRI LANKA SR UNSECURED 144A 07/26 6.825	1,535,000	1,051,311.03	478,162.51
REPUBLIC OF SRI LANKA SR UNSECURED 144A 11/25 6.85	830,000	601,494.16	261,526.99
REPUBLIC OF SRI LANKA SR UNSECURED REGS 03/29 7.85	539,000	298,905.49	167,225.80
REPUBLIC OF SRI LANKA SR UNSECURED REGS 03/30 7.55	340,000	206,286.11	105,087.13
REPUBLIC OF SRI LANKA SR UNSECURED REGS 04/28 6.75	200,000	126,148.91	62,050.39
REPUBLIC OF TURKEY SR UNSECURED 01/41 6	1,850,000	1,641,250.34	1,334,701.00
REPUBLIC OF TURKEY SR UNSECURED 03/23 3.25	400,000	399,747.71	399,257.60
REPUBLIC OF TURKEY SR UNSECURED 03/27 6	285,000	288,497.32	259,634.43
REPUBLIC OF TURKEY SR UNSECURED 03/36 6.875	455,000	362,242.47	379,925.00
REPUBLIC OF TURKEY SR UNSECURED 04/29 7.625	200,000	218,087.72	188,172.00
REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875	2,638,000	2,135,881.43	1,710,890.73
REPUBLIC OF TURKEY SR UNSECURED 05/47 5.75	2,389,000	1,713,078.41	1,624,520.00
REPUBLIC OF TURKEY SR UNSECURED 08/24 6.35	600,000	583,018.55	591,774.00
REPUBLIC OF TURKEY SR UNSECURED 10/25 6.375	600,000	621,036.53	574,500.00
REPUBLIC OF TURKEY SR UNSECURED 10/26 4.875	750,000	742,054.86	670,362.00
REPUBLIC OF TURKEY SR UNSECURED 11/24 5.6	600,000	592,941.84	581,172.00
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 02/29 5.375	440,000	446,559.14	407,228.80
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 11/30 3.7	1,225,000	1,169,628.17	1,023,521.80
REPUBLIC SERVICES INC SR UNSECURED 02/32 1.75	810,000	620,484.23	621,815.96
REPUBLIC SERVICES INC SR UNSECURED 03/25 3.2	600,000	574,602.86	575,319.51
REPUBLIC SERVICES INC SR UNSECURED 03/33 2.375	30,000	29,944.13	23,925.07
REPUBLIC SERVICES INC SR UNSECURED 05/28 3.95	1,360,000	1,435,711.98	1,291,830.37
REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5	360,000	359,806.38	344,983.45
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375	952,280	1,085,731.32	945,881.15
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/33 7.875	732,000	1,006,482.01	911,038.99
REPUBLICA ORIENT URUGUAY SR UNSECURED 03/36 7.625	455,000	652,046.00	574,703.62
REPUBLICA ORIENT URUGUAY SR UNSECURED 04/55 4.975	973,000	1,178,341.39	929,598.57
REPUBLICA ORIENT URUGUAY SR UNSECURED 05/31 8.25	37,920,482	852,750.70	823,446.15
REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1	2,000,000	2,679,589.99	1,959,676.26
REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875	88,587,969	2,382,589.12	2,282,368.28
REPUBLICA ORIENT URUGUAY SR UNSECURED 10/27 4.375	1,335,000	1,435,435.60	1,344,294.80
REPUBLICA ORIENT URUGUAY SR UNSECURED 10/34 5.75	771,020	762,764.46	833,285.58
REPUBLICA ORIENT URUGUAY SR UNSECURED 11/45 4.125	451,000	483,734.08	415,306.99
REPUBLICA ORIENT URUGUAY SR UNSECURED 12/28 4.375	11,194,423	288,816.11	292,838.40
REPUBLICA ORIENT URUGUAY SR UNSECURED REGS 03/28 8.5	3,215,000	79,396.23	73,573.49

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
RESIDENTIAL ACCREDIT LOANS, IN RALI 2002 QS16 A1	955	955.16	496.68
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO1 2A1	128,920	81,171.80	81,556.72
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO2 A1	33,435	22,653.89	12,111.29
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO3 A1	850,933	534,293.35	745,008.92
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO4 A1	264,067	169,310.98	228,550.49
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO4 A2	232,136	48,781.88	338,629.89
RESIDENTIAL ASSET SECURITIES C RASC 2005 KS9 M6	3,400,000	3,397,989.44	3,223,929.30
RESIDENTIAL FUNDING SECURITIES RFSC 2002 RP1 A1 144A	20,664	21,336.09	20,151.55
RESIDENTIAL FUNDING SECURITIES RFSC 2002 RP2 A1 144A	15,735	16,729.31	15,471.16
RESIDEO FUNDING INC COMPANY GUAR 144A 09/29 4	1,353,000	1,196,132.91	1,093,968.15
REVANCE THERAPEUTICS INC SR UNSECURED 02/27 1.75	579,000	473,348.36	528,627.00
REXFORD INDUSTRIAL REALT COMPANY GUAR 12/30 2.125	225,000	223,569.58	175,619.39
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	497,000	591,230.25	423,343.05
REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15	390,000	424,094.03	347,853.66
REYNOLDS GROUP HOLDINGS INC 2020 TERM LOAN B2	906,500	903,032.22	894,316.31
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 10/27 4.75	1,180,000	1,165,987.92	1,067,913.24
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 02/29 4.5	150,000	150,000.00	129,389.03
RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 A 144A	400,000	400,000.00	390,000.00
RING CONTAINER TECHNLG GRP LLC 2021 TERM LOAN B	550,440	549,328.49	542,530.18
RITCHIE BROS AUCTIONEERS COMPANY GUAR 144A 01/25 5.375	46,000	44,558.94	45,195.00
RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	210,000	210,000.00	170,239.78
ROBLOX CORP SR UNSECURED 144A 05/30 3.875	430,000	416,147.71	338,926.00
ROCC HOLDINGS LLC COMPANY GUAR 144A 08/26 9.25	820,000	831,712.47	816,392.43
ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 2.132	980,000	980,000.00	927,805.33
ROCHE HOLDINGS INC COMPANY GUAR 144A 09/23 VAR	1,050,000	1,048,006.57	1,049,083.49
ROCHE HOLDINGS INC COMPANY GUAR 144A 12/51 2.607	760,000	760,000.00	492,164.87
ROCKCLIFF ENERGY II LLC SR UNSECURED 144A 10/29 5.5	2,305,000	2,167,510.53	2,108,959.75
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/29 3.625	1,000,000	942,297.96	792,438.07
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/31 3.875	1,581,000	1,553,818.53	1,206,738.46
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875	564,000	564,000.00	483,439.58
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4	3,058,000	3,048,389.88	2,283,897.88
ROCKFORD TOWER CLO LTD ROCKT 2017 2A BR 144A	1,500,000	1,458,808.33	1,445,766.00
ROCKFORD TOWER CLO LTD ROCKT 2017 3A A 144A	300,000	300,335.39	296,168.70
ROCKFORD TOWER CLO LTD ROCKT 2018 1A A 144A	850,000	850,290.60	837,306.95
ROCKFORD TOWER CLO LTD ROCKT 2018 2A A 144A	500,000	492,842.27	490,720.00
ROCKFORD TOWER CLO LTD ROCKT 2021 1A C 144A	250,000	250,138.70	231,347.00
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/25 3.6	591,000	555,746.08	558,075.39
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/30 4.8	1,852,000	1,619,439.44	1,629,677.59
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/29 4.95	82,000	82,341.77	73,582.70
ROCKWELL AUTOMATION SR UNSECURED 08/23 0.35	843,000	818,459.24	820,476.95
ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	500,000	498,480.78	495,709.91
ROGERS COMMUNICATIONS IN COMPANY GUAR 144A 03/25 2.95	1,225,000	1,224,404.19	1,167,199.16
ROGERS COMMUNICATIONS IN COMPANY GUAR 144A 03/32 3.8	2,083,000	1,992,495.69	1,797,532.18
ROGERS COMMUNICATIONS IN COMPANY GUAR 144A 03/52 4.55	69,000	68,262.71	53,494.74
ROHM + HAAS CO SR UNSECURED 07/29 7.85	750,000	844,205.87	837,569.23
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	835,000	744,253.71	768,200.00
ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	875,000	938,715.03	833,437.50
ROLLS ROYCE PLC COMPANY GUAR REGS 10/27 5.75	600,000	902,264.67	657,846.04
ROMANIA GOVERNMENT BOND BONDS 02/29 5	2,550,000	466,298.12	472,795.48
ROMANIA GOVERNMENT BOND BONDS 02/32 6.7	965,000	192,600.22	189,015.92
ROMANIA GOVERNMENT BOND BONDS 04/23 5.85	5,080,000	1,143,303.29	1,092,067.69
ROMANIA GOVERNMENT BOND BONDS 07/27 5.8	5,210,000	1,398,878.01	1,041,134.67

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ROMANIA GOVERNMENT BOND BONDS 10/30 4.15	7,575,000	1,934,273.71	1,276,855.51
ROMANIA GOVERNMENT BOND BONDS 10/34 4.75	1,460,000	241,547.02	227,588.74
ROMANIA SR UNSECURED 144A 01/44 6.125	2,204,000	2,962,731.33	2,022,095.06
ROMANIA SR UNSECURED 144A 02/31 3	660,000	693,653.30	518,588.40
ROMANIA SR UNSECURED 144A 02/51 4	1,040,000	1,072,267.83	688,251.20
ROMANIA SR UNSECURED 144A 06/48 5.125	420,000	407,338.51	332,850.00
ROMANIA SR UNSECURED 144A 11/27 5.25	334,000	319,477.86	320,391.50
ROMANIA SR UNSECURED REGS 01/44 6.125	386,000	470,055.10	354,141.88
ROMANIA SR UNSECURED REGS 01/50 3.375	500,000	641,110.26	306,600.51
ROMANIA SR UNSECURED REGS 02/27 3	282,000	250,992.71	249,493.86
ROMANIA SR UNSECURED REGS 02/30 2.5	250,000	199,938.07	205,775.85
ROMANIA SR UNSECURED REGS 02/31 3	1,200,000	1,220,048.43	942,888.00
ROMANIA SR UNSECURED REGS 02/51 4	1,566,000	1,430,065.69	1,036,347.48
ROMANIA SR UNSECURED REGS 03/29 2.875	237,000	199,194.47	208,289.50
ROMANIA SR UNSECURED REGS 03/32 3.625	446,000	362,833.96	354,380.90
ROMANIA SR UNSECURED REGS 04/49 4.625	600,000	931,206.36	461,967.07
ROMANIA SR UNSECURED REGS 06/48 5.125	240,000	281,568.07	190,200.00
ROMANIA SR UNSECURED REGS 07/31 2.124	418,000	328,454.06	306,204.75
ROMANIA SR UNSECURED REGS 12/29 1.375	600,000	576,324.96	463,948.74
ROMANIA UNSECURED 144A 02/27 3	1,036,000	1,018,757.31	916,580.28
ROMANIA UNSECURED 144A 04/41 2.75	1,275,000	1,512,332.07	761,343.96
ROMANIA UNSECURED 144A 05/34 6	640,000	637,220.93	597,716.48
ROMANIA UNSECURED 144A 12/29 1.375	900,000	1,061,845.05	695,923.11
ROMARK CLO LTD RMRK 2017 1A B 144A	500,000	499,793.72	478,748.50
ROMARK CLO LTD RMRK 2018 2A A1 144A	1,000,000	984,219.26	984,468.00
ROMARK CLO LTD RMRK 2021 4A C1 144A	250,000	250,000.00	223,608.75
ROPER TECHNOLOGIES INC SR UNSECURED 12/26 3.8	700,000	732,574.66	670,495.53
ROYAL BANK OF CANADA SR UNSECURED 01/23 1.95	8,000,000	8,004,683.32	7,992,400.64
ROYAL BANK OF CANADA SR UNSECURED 01/23 VAR	23,662,000	23,664,809.94	23,658,447.86
ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6	15,270,000	15,317,585.29	15,137,859.83
ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15	470,000	469,189.56	430,205.80
ROYAL CARIBBEAN CRUISES SR SECURED 144A 01/29 8.25	350,000	350,000.00	351,706.25
ROYAL CARIBBEAN CRUISES SR SECURED 144A 06/25 11.5	417,000	446,033.49	447,232.50
ROYAL CARIBBEAN CRUISES SR UNSECURED 03/28 3.7	350,000	314,791.98	257,250.00
ROYAL CARIBBEAN CRUISES SR UNSECURED 10/27 7.5	850,000	962,637.10	723,337.95
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 04/28 5.5	400,000	368,920.17	319,218.00
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/26 4.25	264,000	264,000.00	213,403.78
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/27 5.375	372,000	365,206.81	301,208.76
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5	270,000	263,531.58	227,137.50
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/27 11.625	1,027,000	1,027,984.28	1,031,344.21
ROYALTY PHARMA PLC COMPANY GUAR 09/25 1.2	850,000	844,831.28	760,700.21
ROYALTY PHARMA PLC COMPANY GUAR 09/27 1.75	1,120,000	1,042,835.14	947,960.61
RP ESCROW ISSUER LLC SR SECURED 144A 12/25 5.25	314,000	318,244.33	239,786.27
RRAM RRAM 2018 3A A1R2 144A	500,000	500,000.00	494,180.50
RRAM RRAM 2018 3A A2R2 144A	1,500,000	1,486,210.27	1,455,540.00
RUSSIAN FEDERATION SR UNSECURED REGS 03/29 4.375	1,800,000	272,831.93	468,000.00
RUSSIAN FEDERATION SR UNSECURED REGS 03/35 5.1	1,600,000	232,609.16	464,000.00
RUWAIS POWER CO PJSC SR SECURED 144A 08/36 6	200,000	264,681.11	205,000.00
RUWAIS POWER CO PJSC SR SECURED REGS 08/36 6	245,000	320,975.40	251,125.00
RWE AG SR UNSECURED REGS 08/25 2.5	200,000	207,061.75	207,575.76
RYAN SPECIALTY GROUP SR SECURED 144A 02/30 4.375	105,000	105,000.00	90,919.07
RYDER SYSTEM INC SR UNSECURED 09/24 2.5	94,000	94,780.72	89,412.52

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
RYDER SYSTEM INC SR UNSECURED 12/26 2.9	725,000	730,272.63	660,839.31
S+P GLOBAL INC COMPANY GUAR 08/30 1.25	34,000	28,114.42	26,149.06
S+P GLOBAL INC COMPANY GUAR 144A 03/29 2.7	595,000	527,311.76	523,732.21
S+P GLOBAL INC COMPANY GUAR 144A 08/28 4.75	1,590,000	1,769,805.47	1,571,432.33
S+P GLOBAL INC SR UNSECURED 144A 03/27 2.45	358,000	356,415.93	326,958.19
SABEY DATA CENTER ISSUER LLC SDCP 2020 1 A2 144A	1,470,000	1,561,635.79	1,369,970.91
SABINE PASS LIQUEFACTION SR SECURED 03/27 5	617,000	638,787.51	604,983.28
SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75	755,000	762,493.99	755,182.36
SABINE PASS LIQUEFACTION SR SECURED 144A 09/37 5.9	220,000	219,691.47	220,152.23
SABRE GLBL INC SR SECURED 144A 04/25 9.25	335,000	339,468.14	333,702.53
SABRE GLBL INC SR SECURED 144A 09/25 7.375	2,345,000	2,355,082.79	2,253,638.80
SABRE GLBL INC SR SECURED 144A 12/27 11.25	52,000	51,040.70	53,545.70
SALESFORCE INC SR UNSECURED 04/28 3.7	2,140,000	2,185,947.33	2,052,600.60
SALESFORCE INC SR UNSECURED 07/61 3.05	133,000	106,070.58	84,451.70
SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625	74,000	74,635.58	71,283.83
SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/31 3.35	100,000	99,805.83	76,114.08
SAN FRANCISCO CA CITY CNTY P SFOWTR 11/41 FIXED 2.825	915,000	856,298.85	682,336.82
SAN FRANCISCO CITY CNTY CA C SFOCTF 11/41 FIXED 6.487	7,695,000	7,186,109.50	8,574,100.65
SAN MIGUEL INDUSTRIAS COMPANY GUAR 144A 08/28 3.5	200,000	196,211.54	169,964.68
SANDS CHINA LTD SR UNSECURED 03/27 2.8	440,000	443,612.88	376,829.20
SANDS CHINA LTD SR UNSECURED 03/29 3.35	670,000	678,231.64	547,357.89
SANDS CHINA LTD SR UNSECURED 06/30 4.875	500,000	524,622.29	439,390.00
SANDS CHINA LTD SR UNSECURED 08/25 5.625	2,250,000	2,109,702.07	2,151,072.18
SANDS CHINA LTD SR UNSECURED 08/28 5.9	2,100,000	2,146,545.37	1,966,236.30
SANTANDER BANK AUTO CREDIT LIN SBCLN 2022 B D 144A	427,394	427,393.83	423,810.52
SANTANDER BANK AUTO CREDIT LIN SBCLN 2022 C D 144A	1,000,000	1,000,000.00	1,000,140.60
SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4	600,000	608,996.73	572,201.65
SANTANDER HOLDINGS USA SR UNSECURED 10/26 3.244	350,000	353,073.21	324,823.15
SANTANDER RETAIL AUTO LEASE TR SRT 2022 B A2 144A	9,690,484	9,689,906.70	9,539,080.81
SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/99 VAR	900,000	1,242,301.84	1,037,952.71
SANTANDER UK GROUP HLDGS SR UNSECURED 11/28 VAR	2,900,000	2,779,672.90	2,591,496.70
SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75	5,700,000	5,694,995.01	5,430,968.55
SANTOS FINANCE LTD COMPANY GUAR 144A 04/31 3.649	125,000	125,000.00	99,357.48
SASOL FINANCING USA LLC COMPANY GUAR 03/24 5.875	2,700,000	2,724,662.81	2,639,492.16
SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5	480,000	479,553.57	390,789.60
SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375	200,000	192,654.24	176,813.43
SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5	200,000	205,029.83	181,198.70
SAUDI ARABIAN OIL CO SR UNSECURED 144A 04/39 4.25	960,000	1,042,953.03	856,995.84
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25	625,000	619,328.19	439,072.50
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/70 3.5	200,000	200,000.00	135,562.40
SAUDI ARABIAN OIL CO SR UNSECURED REGS 11/30 2.25	2,000,000	1,643,689.97	1,644,640.00
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/55 3.75	790,000	839,124.09	621,587.80
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/33 2.25	410,000	384,996.95	332,505.08
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/61 3.45	455,000	319,785.70	325,325.00
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 04/49 5	980,000	1,266,252.43	921,568.48
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/32 5.5	510,000	522,327.79	538,813.98
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/46 4.5	1,000,000	1,178,450.27	886,250.00
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/47 4.625	800,000	917,793.20	714,835.20
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/50 5.25	874,000	1,044,077.56	856,520.00
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/55 3.75	798,000	716,190.14	627,882.36
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 02/33 2.25	405,000	393,943.99	328,450.14
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 02/61 3.45	659,000	535,497.36	471,185.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 03/28 3.625	200,000	214,988.85	190,746.00
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/29 4.375	1,800,000	2,056,785.07	1,776,600.00
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/30 4.5	200,000	214,881.26	198,156.00
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/49 5	1,033,000	1,200,969.16	971,408.41
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 04/60 4.5	512,000	544,256.93	453,877.76
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 10/47 4.625	1,500,000	1,801,114.13	1,340,316.00
SAXON ASSET SECURITIES TRUST SAST 2004 1 A	71,591	71,346.96	64,718.28
SBA COMMUNICATIONS CORP SR UNSECURED 02/27 3.875	1,209,000	1,233,802.38	1,092,347.82
SBA COMMUNICATIONS CORP SR UNSECURED 02/29 3.125	100,000	100,000.00	83,149.00
SBA TOWER TRUST ASSET BACKED 144A 07/52 2.328	1,462,000	1,504,800.65	1,223,794.73
SBA TOWER TRUST ASSET BACKED 144A 10/56 2.593	2,920,000	2,920,000.00	2,241,342.36
SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 A3 144A	1,691,983	1,739,552.62	1,430,437.14
SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A	1,690,000	1,737,685.45	1,298,505.08
SC GAMES HOLDIN/US FINCO SR UNSECURED 144A 03/30 6.625	1,537,000	1,529,329.14	1,298,303.90
SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 05/28 3.9	444,000	446,076.90	413,669.62
SCIENCE APPLICATIONS INT COMPANY GUAR 144A 04/28 4.875	650,000	635,869.22	601,248.69
SCIENTIFIC GAMES HLDGS LP 2022 USD TERM LOAN B	1,325,000	1,322,033.47	1,261,439.75
SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 07/25 8.625	875,000	903,446.65	892,676.76
SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 11/29 7.25	551,000	579,947.64	528,960.00
SCIENTIFIC GAMES INTL INC 2022 USD TERM LOAN	1,900,911	1,887,983.26	1,870,363.70
SCIH SALT HOLDINGS INC 2021 TERM LOAN B	405,953	405,564.34	393,628.49
SCIL IV LLC / SCIL USA H SR SECURED 144A 11/26 5.375	1,415,000	1,425,310.52	1,199,212.50
SCOTTS MIRACLE GRO CO COMPANY GUAR 02/32 4.375	665,000	665,000.00	501,210.41
SCOTTS MIRACLE GRO CO COMPANY GUAR 04/31 4	1,285,000	1,162,620.94	981,664.44
SCRIPPS ESCROW II INC SR SECURED 144A 01/29 3.875	400,000	372,878.53	321,000.00
SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091	811,000	736,170.66	672,353.65
SEAGATE HDD CAYMAN COMPANY GUAR 144A 12/32 9.625	745,875	791,851.96	818,075.70
SEATTLE CHILDREN HOSP UNSECURED 10/50 2.719	115,000	86,178.60	72,413.27
SEAWORLD PARKS + ENTERTA COMPANY GUAR 144A 08/29 5.25	120,000	120,000.00	104,483.86
SEAWORLD PARKS + ENTERTA SR SECURED 144A 05/25 8.75	805,000	828,512.64	824,118.75
SECURITIZED ASSET BACKED RECEI SABR 2006 WM4 A2A	552,416	538,557.25	161,829.34
SECURITIZED ASSET BACKED RECEI SABR 2007 BR1 A2A	532,006	505,933.89	234,500.66
SECURITIZED ASSET BACKED RECEI SABR 2007 BR5 A2A	379,346	345,497.48	284,475.82
SEG HLD LLC/SEG FIN CORP SR SECURED 144A 10/28 5.625	1,175,000	1,218,155.06	1,104,500.00
SELECT MED CORP TERM LOAN B	500,000	497,383.14	489,000.00
SELECT MEDICAL CORP COMPANY GUAR 144A 08/26 6.25	2,337,000	2,330,189.90	2,222,089.71
SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375	752,000	632,445.99	654,619.40
SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 04/29 4	750,000	749,237.47	646,875.00
SENSATA TECHNOLOGIES BV COMPANY GUAR 144A 09/30 5.875	456,000	456,000.00	432,162.76
SEQUOIA MORTGAGE TRUST SEMT 2003 4 2A1	9,568	9,018.03	8,672.98
SEQUOIA MORTGAGE TRUST SEMT 2007 2 1A2	1,420,399	1,391,372.10	1,307,487.40
SEQUOIA MORTGAGE TRUST SEMT 9 1A	692	720.84	639.96
SERVICE CORP INTL SR UNSECURED 05/31 4	150,000	150,000.00	126,333.87
SERVICE PROPERTIES TRUST COMPANY GUAR 09/25 7.5	300,000	322,795.85	285,877.67
SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5	250,000	242,537.23	215,290.50
SERVICE PROPERTIES TRUST SR UNSECURED 10/24 4.35	120,000	117,372.06	109,088.58
SERVICENOW INC SR UNSECURED 09/30 1.4	589,000	531,529.99	450,594.77
SES SA COMPANY GUAR REGS 12/49 VAR	200,000	259,180.85	207,204.36
SETANTA AIRCRAFT LEASING DAC TERM LOAN B	1,435,000	1,428,763.37	1,425,672.50
SFAVE COMMERCIAL MORTGAGE SECU SFAVE 2015 5AVE A1 144A	472,500	503,980.11	322,164.49
SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 A 144A	5,000,000	5,000,000.00	4,580,208.50
SG CAPITAL PARTNERS SGR 2019 3 M1 144A	1,800,000	1,799,916.98	1,584,642.78

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SG CAPITAL PARTNERS SGR 2022 2 A1 144A	327,500	327,289.75	321,746.54
SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 B	500,000	533,991.03	428,510.20
SHACKLETON CLO LTD SHACK 2015 7RA C 144A	250,000	250,361.76	238,961.25
SHEA HOMES LP/FNDG CP SR UNSECURED 02/28 4.75	2,027,000	2,015,673.41	1,770,113.23
SHEA HOMES LP/FNDG CP SR UNSECURED 04/29 4.75	600,000	616,661.55	504,000.00
SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75	210,000	209,903.58	184,255.00
SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25	1,320,000	1,302,289.20	946,811.25
SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375	1,080,000	1,078,166.59	943,699.92
SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55	450,000	469,108.33	406,315.02
SHERWIN WILLIAMS CO SR UNSECURED 06/24 3.125	525,000	524,826.40	509,999.08
SHERWIN WILLIAMS CO SR UNSECURED 06/27 3.45	1,230,000	1,294,737.30	1,153,662.42
SHERWIN WILLIAMS CO SR UNSECURED 06/47 4.5	631,000	627,857.75	529,525.06
SHERWIN WILLIAMS CO SR UNSECURED 08/24 4.05	525,000	520,887.68	517,040.03
SHERWOOD FINANCING PLC SR SECURED REGS 11/26 4.5	300,000	335,814.94	257,340.54
SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 11/26 4.625	555,000	554,856.47	524,358.45
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2	2,395,000	2,509,651.66	2,246,182.15
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 03/23 0.4	6,875,000	6,829,279.32	6,820,412.29
SIERRA RECEIVABLES FUNDING CO SRFC 2019 2A A 144A	796,633	815,922.81	767,560.51
SIERRA RECEIVABLES FUNDING CO SRFC 2020 2A C 144A	923,915	951,087.79	871,257.59
SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A	1,076,159	1,062,665.89	985,045.09
SIERRA RECEIVABLES FUNDING CO SRFC 2022 1A A 144A	248,664	248,603.43	233,540.06
SIERRA RECEIVABLES FUNDING CO SRFC 2022 1A C 144A	332,595	332,544.76	312,909.24
SIG COMBIBLOC PURCHASER COMPANY GUAR REGS 06/25 2.125	900,000	1,099,096.66	922,057.49
SIGMA HOLDCO BV COMPANY GUAR 144A 05/26 7.875	632,000	636,656.81	452,113.84
SIGNAL PEAK CLO, LLC SPEAK 2016 3A BR2 144A	500,000	500,048.64	485,284.50
SIGNAL PEAK CLO, LLC SPEAK 2017 4A AR 144A	9,000,000	9,000,000.00	8,694,072.00
SIGNAL PEAK CLO, LLC SPEAK 2018 5A A 144A	2,000,000	1,984,823.08	1,968,074.00
SIGNAL PEAK CLO, LLC SPEAK 2020 8A A 144A	2,000,000	1,996,666.38	1,949,248.00
SIGNAL PEAK CLO, LLC SPEAK 2020 8A B 144A	250,000	250,534.89	240,433.50
SILGAN HOLDINGS INC COMPANY GUAR 03/25 3.25	200,000	241,455.76	206,403.24
SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625	1,050,000	1,036,013.78	854,755.27
SIMON PROPERTY GROUP LP SR UNSECURED 01/26 3.3	480,000	491,537.66	455,476.83
SIMON PROPERTY GROUP LP SR UNSECURED 06/23 2.75	4,000,000	3,960,146.51	3,960,195.28
SINCLAIR TELEVISION GROU COMPANY GUAR 144A 03/30 5.5	480,000	493,755.93	335,630.40
SINCLAIR TELEVISION GROU SR SECURED 144A 12/30 4.125	150,000	150,000.00	112,452.96
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/30 2.7	510,000	486,680.04	445,593.00
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/50 3.35	200,000	168,808.63	138,727.09
SINOPEC GRP OVERSEA 2012 COMPANY GUAR REGS 05/42 4.875	433,000	482,468.74	399,314.54
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/28 4	189,000	179,323.31	164,486.70
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/29 5.5	1,260,000	1,340,390.07	1,150,102.80
SIRIUS XM RADIO INC COMPANY GUAR 144A 07/30 4.125	2,415,000	2,470,018.06	1,992,882.15
SIRIUS XM RADIO INC COMPANY GUAR 144A 09/26 3.125	281,000	281,000.00	249,511.14
SIRIUS XM RADIO INC COMPANY GUAR 144A 09/31 3.875	3,217,000	3,217,000.00	2,509,804.38
SIX FLAGS ENTERTAINMENT COMPANY GUAR 144A 04/27 5.5	1,353,000	1,278,780.66	1,218,579.45
SIX FLAGS ENTERTAINMENT COMPANY GUAR 144A 07/24 4.875	3,519,000	3,483,884.77	3,388,181.18
SIX FLAGS THEME PARKS SR SECURED 144A 07/25 7	230,000	236,966.93	231,566.75
SIXTH STREET CLO XVI, LTD. SIXST 2020 16A B 144A	1,000,000	1,003,122.12	965,930.00
SK INVICTUS INTERMEDIATE SR SECURED 144A 10/29 5	1,705,000	1,622,390.80	1,398,100.00
SKILLSOFT CORPORATION 2021 TERM LOAN	848,839	833,236.50	704,536.25
SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B	1,000,000	1,040,597.83	1,018,000.00
SLC STUDENT LOAN TRUST SLCLT 2008 1 A4A	587,391	598,080.17	580,908.49
SLG OFFICE TRUST SLG 2021 OVA A 144A	213,000	218,926.28	169,915.53

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SLM STUDENT LOAN TRUST SLMA 2005 4 A4	34,303,000	33,334,383.44	32,154,661.43
SLM STUDENT LOAN TRUST SLMA 2008 9 A	1,124,440	1,126,157.00	1,113,541.71
SM ENERGY CO SR UNSECURED 07/28 6.5	200,000	200,000.00	191,754.00
SMALL BUSINESS ADMINISTRATION SBAP 2005 20H 1	133,836	133,835.65	132,556.05
SMALL BUSINESS ADMINISTRATION SBAP 2006 20B 1	196,719	196,718.80	193,991.88
SMALL BUSINESS ADMINISTRATION SBAP 2006 20E 1	154,612	155,903.58	153,592.29
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	346,208	370,355.82	344,128.22
SMALL BUSINESS ADMINISTRATION SBAP 2009 20E 1	300,978	300,978.17	291,880.35
SMALL BUSINESS ADMINISTRATION SBAP 2010 20B 1	168,902	180,098.41	162,723.65
SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1	170,340	170,339.59	156,728.95
SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1	308,286	308,286.24	269,391.74
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	173,409	173,409.25	163,627.27
SMB PRIVATE EDUCATION LOAN TRU SMB 2017 A A2A 144A	1,332,351	1,329,415.71	1,277,119.10
SMB PRIVATE EDUCATION LOAN TRU SMB 2017 B A2B 144A	211,106	211,106.19	208,350.47
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 A A2B 144A	890,899	890,899.03	868,585.22
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 B A2A 144A	1,687,031	1,681,157.48	1,614,936.62
SMB PRIVATE EDUCATION LOAN TRU SMB 2020 PTB A2B 144A	154,606	149,105.92	149,569.83
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A	1,626,923	1,612,027.19	1,556,579.92
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A	1,401,923	1,403,765.48	1,224,463.39
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A	1,080,000	1,079,669.04	942,337.59
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C APT1 144A	472,575	472,486.08	403,304.19
SMB PRIVATE EDUCATION LOAN TRU SMB 2022 C A1A 144A	635,645	635,633.87	607,861.60
SMB PRIVATE EDUCATION LOAN TRU SMB 2022 C A1B 144A	738,080	738,079.66	738,075.31
SMRT SMRT 2022 MINI D 144A	516,000	516,000.00	479,797.29
SMYRNA READY MIX CONCRET SR SECURED 144A 11/28 6	1,544,000	1,472,074.96	1,381,416.80
SNAM SPA SR UNSECURED REGS 08/25 0.0000	170,000	206,306.18	164,542.15
SNAM SPA SR UNSECURED REGS 08/25 1.25	205,000	255,712.40	205,372.81
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016 D A2B 144A	16,405	16,403.48	16,064.25
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 F A2FX 144A	589,112	588,909.99	567,423.43
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2020 C AFX 144A	192,201	192,173.17	172,131.92
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2021 B AFX 144A	3,869,132	3,868,669.32	3,181,722.22
SOCIALIST REP OF VIETNAM SR UNSECURED REGS 11/24 4.8	602,000	622,778.86	592,368.00
SOCIETE GENERALE JR SUBORDINA 144A 12/99 VAR	425,000	425,000.00	360,228.94
SOCIETE GENERALE SR UNSECURED 144A 12/26 VAR	3,215,000	3,215,000.00	2,794,359.91
SOCIETE GENERALE SR UNSECURED REGS 10/24 1.875	1,200,000	1,333,993.88	1,360,913.43
SOCIETE GENERALE SUBORDINATED 11/30 VAR	700,000	642,310.78	654,996.22
SOCIETE GENERALE SUBORDINATED 144A 06/33 VAR	2,110,000	2,110,000.00	1,973,450.38
SOLARIS MIDSTREAM HOLDIN COMPANY GUAR 144A 04/26 7.625	1,499,000	1,452,936.18	1,490,950.37
SOLIS IV BV USD TERM LOAN B1	1,316,700	1,310,898.47	1,153,284.36
SOLVAY SA JR SUBORDINA REGS 12/99 VAR	200,000	247,693.49	188,034.43
SONIC AUTOMOTIVE INC COMPANY GUAR 144A 11/31 4.875	400,000	401,705.00	314,473.85
SONICWALL US HLDGS INC TERM LOAN	835,874	826,381.16	807,963.68
SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN	2,070,000	2,073,249.76	1,904,400.00
SOUND INPATIENT PHYSICIANS INC SECOND LIEN	550,000	552,713.03	426,596.50
SOUND POINT CLO LTD SNDPT 2016 2A CR2 144A	500,000	500,410.97	486,096.50
SOUND POINT CLO LTD SNDPT 2018 2A A 144A	3,070,000	3,046,146.19	2,993,765.76
SOUTH32 TREASURY LTD COMPANY GUAR 144A 04/32 4.35	889,000	884,637.85	761,730.76
SOUTHERN CAL EDISON 1ST MORTGAGE 02/26 1.2	237,000	237,270.63	210,163.92
SOUTHERN CAL EDISON 1ST MORTGAGE 03/29 4.2	835,000	843,520.82	794,155.76
SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65	289,000	288,346.73	210,051.38
SOUTHERN CAL EDISON 1ST MORTGAGE 08/23 0.7	24,800,000	24,164,745.14	24,158,770.46
SOUTHERN CAL EDISON 1ST MORTGAGE 08/25 3.7	1,065,000	1,119,844.25	1,030,367.86

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SOUTHERN CAL EDISON 1ST MORTGAGE 11/32 5.95	373,000	387,594.25	394,111.41
SOUTHERN CO GAS CAPITAL COMPANY GUAR 01/31 1.75	1,530,000	1,531,961.51	1,172,445.73
SOUTHERN CO JR SUBORDINA 01/51 VAR	6,475,000	6,488,603.61	5,892,250.00
SOUTHERN CO JR SUBORDINA 08/24 VAR	1,800,000	1,805,795.60	1,777,446.86
SOUTHERN CO JR SUBORDINA 08/27 5.113	2,550,000	2,560,461.92	2,540,535.39
SOUTHERN CO JR SUBORDINA 09/51 VAR	2,665,000	2,264,846.86	2,151,858.03
SOUTHERN CO SR UNSECURED 04/30 3.7	2,000,000	2,136,459.19	1,805,046.34
SOUTHERN CO SR UNSECURED 07/26 3.25	980,000	965,472.82	921,494.66
SOUTHERN CO SR UNSECURED 07/46 4.4	1,880,000	1,851,066.47	1,567,900.22
SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25	4,830,000	4,910,421.87	4,608,700.90
SOUTHERN GAS CORRIDOR GOVT GUARANT REGS 03/26 6.875	826,000	926,155.16	845,675.32
SOUTHERN NATURAL GAS SR UNSECURED 03/32 8	780,000	767,736.85	855,581.50
SOUTHERN POWER CO SR UNSECURED 06/26 1.85	100,000	97,942.91	99,945.14
SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375	1,727,000	1,630,625.39	1,601,032.62
SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75	2,209,000	2,220,278.21	1,887,789.31
SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375	980,000	997,287.45	893,778.62
SOUTHWESTERN ENERGY CO TERM LOAN	496,250	496,150.55	490,046.88
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 05/50 3.15	261,000	258,798.49	180,008.24
SPCM SA SR UNSECURED 144A 03/27 3.125	900,000	893,692.37	774,000.00
SPCM SA SR UNSECURED 144A 03/30 3.375	1,015,000	1,014,763.24	817,075.00
SPDR BLOOMBERG HIGH YIELD BOND SPDR BLOOMBERG HIGH YIELD I	7,906	727,596.30	711,540.00
SPECIALTY BUILDING PRODU SR SECURED 144A 09/26 6.375	89,000	91,476.39	71,659.24
SPECTRUM BRANDS INC COMPANY GUAR 144A 03/31 3.875	1,140,000	955,177.99	886,646.23
SPECTRUM BRANDS INC COMPANY GUAR 144A 07/30 5.5	1,315,000	1,362,192.23	1,160,531.73
SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5	858,000	763,427.88	742,535.73
SPIRIT AEROSYSTEMS INC COMPANY GUAR 06/28 4.6	1,700,000	1,707,425.29	1,372,585.13
SPIRIT AEROSYSTEMS INC SECURED 144A 04/25 7.5	1,975,000	1,995,070.90	1,951,616.00
SPIRIT AEROSYSTEMS INC SR SECURED 144A 11/29 9.375	532,000	539,728.12	560,036.40
SPIRIT AEROSYSTEMS, INC. 2022 TERM LOAN	498,750	483,977.79	494,231.33
SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1	30,576	30,638.88	27,213.69
SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8	525,000	535,017.83	526,690.50
SPIRIT REALTY LP COMPANY GUAR 01/30 3.4	800,000	823,430.04	666,465.73
SPOTIFY USA INC COMPANY GUAR 03/26 0.00000	1,427,000	1,309,733.52	1,148,735.00
SPRINGS WINDOW FASHIONS LLC 2021 TERM LOAN B	1,413,586	1,374,544.42	1,151,365.62
SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	1,490,000	1,870,316.97	1,773,249.00
SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875	1,214,000	1,385,547.20	1,260,059.16
SPRINT LLC COMPANY GUAR 02/25 7.625	120,000	120,039.04	123,880.08
SPRINT LLC COMPANY GUAR 03/26 7.625	905,000	1,030,194.03	952,336.93
SPRINT LLC COMPANY GUAR 06/24 7.125	750,000	803,532.35	764,655.00
SPRINT LLC COMPANY GUAR 09/23 7.875	11,181,000	11,522,573.09	11,337,377.47
SPX FLOW INC SR UNSECURED 144A 04/30 8.75	2,655,000	2,497,111.26	2,093,892.30
SRAM LLC 2021 TERM LOAN B	292,727	292,110.40	284,311.33
SRS DISTRIBUTION INC COMPANY GUAR 144A 07/29 6.125	1,319,000	1,202,615.83	1,066,437.88
SRS DISTRIBUTION INC COMPANY GUAR 144A 12/29 6	150,000	150,000.00	119,377.96
SRS DISTRIBUTION INC SR SECURED 144A 07/28 4.625	1,709,000	1,709,000.00	1,514,977.48
SRS DISTRIBUTION INC. 2021 TERM LOAN B	2,139,492	2,105,906.40	2,041,310.82
SS+C TECHNOLOGIES INC COMPANY GUAR 144A 09/27 5.5	810,000	827,753.14	758,480.84
STANDARD CHARTERED PLC JR SUBORDINA 144A 12/99 VAR	600,000	600,000.00	592,976.59
STANDARD CHARTERED PLC SR UNSECURED 144A 01/28 VAR	561,000	561,000.00	486,581.10
STANDARD CHARTERED PLC SR UNSECURED 144A 06/32 VAR	200,000	203,529.58	150,746.97
STANDARD CHARTERED PLC SR UNSECURED REGS 07/27 VAR	1,200,000	1,085,094.56	1,132,047.36
STANDARD CHARTERED PLC SUBORDINATED 144A 02/36 VAR	200,000	200,000.00	147,884.29

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
STANDARD INDUSTRIES INC SR UNSECURED 144A 01/28 4.75	1,635,000	1,449,279.60	1,471,320.15
STANDARD INDUSTRIES INC SR UNSECURED 144A 01/31 3.375	800,000	769,036.44	602,002.64
STANDARD INDUSTRIES INC SR UNSECURED 144A 07/30 4.375	1,821,000	1,737,369.20	1,483,977.64
STANDARD INDUSTRIES INC SR UNSECURED REGS 11/26 2.25	2,400,000	2,865,315.73	2,177,204.40
STANDARD INDUSTRIES INC. 2021 TERM LOAN B	995,795	987,291.06	982,640.55
STAPLES INC SR SECURED 144A 04/26 7.5	1,187,000	1,155,589.86	1,021,627.16
STAR ENERGY CO ISSUE SR SECURED 144A 10/38 4.85	495,000	497,840.48	410,842.84
STARBUCKS CORP SR UNSECURED 02/32 3	2,425,000	2,039,823.85	2,067,586.02
STARBUCKS CORP SR UNSECURED 08/25 3.8	525,000	524,989.62	513,219.71
STARBUCKS CORP SR UNSECURED 11/28 4	875,000	832,407.99	832,951.51
STARBUCKS CORP SR UNSECURED 11/30 2.55	3,650,000	3,592,715.56	3,068,834.99
STARFRUIT FINCO B V TERM LOAN B	307,302	305,560.98	302,538.96
STARWOOD COMMERCIAL MORTGAGE T STWD 2019 FL1 AS 144A	750,000	721,206.10	736,047.00
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 3 A1 144A	1,487,324	1,487,255.94	1,177,812.47
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 6 A1 144A	991,327	991,300.61	821,327.72
STARWOOD PROPERTY TRUST INC 2022 TERM LOAN B	1,090,000	1,057,965.15	1,071,949.60
STARWOOD PROPERTY TRUST INC STARWOOD PROPERTY TRUST INC 1	490,047	490,046.85	482,696.15
STARWOOD PROPERTY TRUST SR UNSECURED 144A 07/26 3.625	425,000	428,317.54	371,875.00
STARWOOD PROPERTY TRUST SR UNSECURED 144A 12/24 3.75	160,000	151,934.93	150,242.49
STATE OF ISRAEL SR UNSECURED 01/50 3.375	280,000	304,091.16	215,031.60
STATE OF ISRAEL SR UNSECURED 07/30 2.75	470,000	470,000.00	426,407.50
STATE OF ISRAEL SR UNSECURED 07/50 3.875	830,000	873,920.25	698,088.10
STATE OF ISRAEL SR UNSECURED 12/99 4.5	200,000	200,000.00	174,912.00
STATE OF ISRAEL SR UNSECURED REGS 05/60 3.8	1,000,000	1,099,209.92	781,650.00
STATE OF MINAS GERAIS GOVT GUARANT 144A 02/28 5.333	300,000	322,743.75	291,225.00
STATE OF QATAR SR UNSECURED 144A 03/49 4.817	870,000	1,174,919.18	846,075.00
STATE OF QATAR SR UNSECURED 144A 04/48 5.103	700,000	918,324.65	702,892.40
STATE OF QATAR SR UNSECURED 144A 04/50 4.4	1,755,000	2,150,910.04	1,605,393.27
STATE OF QATAR SR UNSECURED REGS 03/49 4.817	3,951,000	5,155,761.17	3,842,347.50
STATE OF QATAR SR UNSECURED REGS 04/30 3.75	2,800,000	3,189,883.98	2,709,000.00
STATE OF QATAR SR UNSECURED REGS 04/50 4.4	200,000	235,442.91	182,950.80
STATE OF QATAR SR UNSECURED REGS 06/26 3.25	943,000	974,652.63	907,386.39
STATE OIL CO OF THE AZER SR UNSECURED REGS 03/30 6.95	608,000	703,220.00	626,534.27
STATE STREET CORP JR SUBORDINA 12/99 VAR	305,000	305,000.00	283,124.32
STATE STREET CORP SR UNSECURED 02/33 VAR	650,000	550,460.88	531,055.77
STATE STREET CORP SR UNSECURED 03/26 VAR	1,210,000	1,227,366.66	1,150,763.60
STATE STREET CORP SR UNSECURED 03/31 VAR	350,000	350,000.00	308,028.86
STATE STREET CORP SUBORDINATED 05/23 3.1	5,300,000	5,267,539.29	5,264,577.66
STATION CASINOS LLC 2020 TERM LOAN B	608,776	603,329.69	593,240.29
STATION CASINOS LLC COMPANY GUAR 144A 02/28 4.5	100,000	99,287.31	86,938.18
STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.625	2,684,000	2,265,071.18	2,153,033.11
STEEL DYNAMICS INC SR UNSECURED 04/30 3.45	3,535,000	3,463,177.71	3,108,248.44
STEEL DYNAMICS INC SR UNSECURED 06/25 2.4	310,000	309,406.05	290,680.85
STEEL DYNAMICS INC SR UNSECURED 10/27 1.65	575,000	572,214.36	481,764.99
STEEL DYNAMICS INC SR UNSECURED 10/50 3.25	540,000	498,331.61	350,097.37
STERIS PLC COMPANY GUAR 03/31 2.7	1,099,000	1,065,207.21	890,730.55
STEVENS HOLDING CO INC COMPANY GUAR 144A 10/26 6.125	350,000	363,002.91	350,875.00
STIFEL FINANCIAL CORP SR UNSECURED 05/30 4	900,000	966,486.24	780,572.32
STILLWATER MINING CO COMPANY GUAR REGS 11/26 4	297,000	248,958.28	260,617.50
STONEGATE PUB FIN SR SECURED REGS 07/25 8.25	100,000	146,041.34	108,501.62
STORE CAPITAL CORP SR UNSECURED 11/30 2.75	75,000	74,731.35	57,561.50
STRATHCONA RESOURCES SR UNSECURED 144A 08/26 6.875	740,000	735,582.32	540,100.12

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
STRATUS CLO STRAS 2021 3A C 144A	250,000	250,000.00	238,657.50
STRIP PRINC 02/41 0.00000	3,240,000	1,804,165.03	1,526,611.41
STRIP PRINC 05/41 0.00000	3,280,000	1,811,947.85	1,527,789.30
STRIPS 02/37 0.00000	52,775,000	36,649,263.89	29,378,206.48
STRIPS 05/37 0.00000	37,765,000	26,503,451.73	20,766,412.69
STRIPS 05/40 0.00000	67,020,000	45,172,422.84	32,241,141.84
STRIPS 05/41 0.00000	21,895,000	15,375,646.83	10,028,381.84
STRIPS 08/40 0.00000	57,830,000	38,547,254.27	27,468,736.47
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 14 M	1,015,734	984,534.30	854,610.18
STRUCTURED ADJUSTABLE RATE MOR SARM 2005 19XS 2A1	2	1.57	1.91
STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8	1,585,935	1,585,934.92	1,518,931.39
STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2	781,190	770,657.79	738,194.66
STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR7 A1A	773,436	758,681.22	684,154.08
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 11A2	272,393	0.00	153,105.43
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 3A1	196,685	140,865.66	85,756.32
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR8 A1A	390,928	262,336.89	327,992.51
STRUCTURED ASSET SECURITIES CO SASC 2006 OPT1 A1	778,086	769,897.21	766,776.99
STRYKER CORP SR UNSECURED 06/30 1.95	400,000	398,815.62	325,670.15
STRYKER CORP SR UNSECURED 12/23 0.6	1,215,000	1,214,679.92	1,166,935.01
SUBURBAN PROPANE PARTNRS SR UNSECURED 03/27 5.875	525,000	536,116.80	498,855.46
SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5	200,000	200,000.00	169,996.50
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/23 3.102	4,000,000	4,004,012.54	3,997,420.08
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/23 3.748	3,901,000	3,869,016.82	3,872,907.42
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 3.04	3,300,000	3,310,330.42	2,853,368.50
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/30 2.13	2,200,000	2,200,000.00	1,738,572.84
SUMMER (BC) BIDC SR SECURED 144A 10/26 5.5	750,000	750,000.00	608,580.00
SUMMIT DIGITEL INFRASTR SR SECURED 144A 08/31 2.875	825,000	758,773.60	633,840.45
SUMMIT MATERIALS LLC TERM LOAN B	830,619	822,363.22	829,580.91
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25	109,000	112,496.74	101,481.73
SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 03/27 6.5	1,930,000	1,953,856.05	1,891,344.11
SUMMIT MID HLDS LLC / FI SECURED 144A 10/26 8.5	350,000	348,104.38	333,347.00
SUNAC CHINA HOLDINGS LTD SR SECURED REGS 06/22 7.25	895,000	895,000.00	183,475.00
SUNAC CHINA HOLDINGS LTD SR SECURED REGS 08/22 7.95	1,675,000	1,675,000.00	366,404.02
SUNAC CHINA HOLDINGS LTD SR SECURED REGS 10/23 7.95	1,220,000	1,121,790.69	261,596.72
SUNOCO LP/FINANCE CORP COMPANY GUAR 03/28 5.875	380,000	393,079.38	359,875.63
SUNOCO LP/FINANCE CORP COMPANY GUAR 04/27 6	750,000	767,157.32	738,523.96
SUNOCO LP/FINANCE CORP COMPANY GUAR 05/29 4.5	2,595,000	2,567,802.51	2,269,846.50
SUNSHINE LUXEMBOURG VII SARL 2021 TERM LOAN B3	166,604	167,200.73	159,292.02
SUNTORY HOLDINGS LTD SR UNSECURED 144A 10/24 2.25	680,000	679,542.46	637,558.66
SURA ASSET MANAGEMENT COMPANY GUAR REGS 04/24 4.875	310,000	307,471.13	308,933.60
SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75	138,000	132,968.93	115,771.86
SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125	199,000	196,603.67	155,141.20
SVB FINANCIAL GROUP JR SUBORDINA 12/99 VAR	905,000	905,000.00	593,724.08
SVENSKA HANDELSBANKEN AB SR UNSECURED 144A 06/23 0.625	7,663,000	7,616,149.86	7,495,702.07
SWEDBANK AB SR UNSECURED 144A 04/25 3.356	1,092,000	1,092,000.00	1,048,796.11
SWEDBANK AB SR UNSECURED 144A 06/23 1.3	5,915,000	5,835,698.70	5,808,600.98
SWF ESCROW ISSUER CORP SR UNSECURED 144A 10/29 6.5	300,000	299,342.39	173,835.00
SYCAMORE TWP OH 10/34 1	7,000,000	7,000,000.00	6,771,254.00
SYMPHONY CLO LTD SYMP 2018 19A A 144A	670,000	665,029.69	659,893.05
SYMPHONY CLO LTD SYMP 2020 23A CR 144A	750,000	750,000.00	714,742.50
SYNCHRONY FINANCIAL SR UNSECURED 08/26 3.7	900,000	949,668.81	827,914.28
SYNEOS HEALTH INC COMPANY GUAR 144A 01/29 3.625	675,000	676,452.18	537,532.88

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SYSCO CORPORATION COMPANY GUAR 04/40 6.6	150,000	149,725.18	160,739.01
T MOBILE USA INC COMPANY GUAR 01/33 5.2	825,000	801,326.36	817,561.68
T MOBILE USA INC COMPANY GUAR 01/53 5.65	2,600,000	2,583,822.97	2,516,512.21
T MOBILE USA INC COMPANY GUAR 02/26 1.5	825,000	824,225.17	738,729.25
T MOBILE USA INC COMPANY GUAR 02/26 2.25	2,032,000	2,036,919.07	1,848,390.52
T MOBILE USA INC COMPANY GUAR 02/28 2.05	4,415,000	4,097,846.54	3,791,743.37
T MOBILE USA INC COMPANY GUAR 02/29 2.625	1,425,000	1,317,868.90	1,206,306.39
T MOBILE USA INC COMPANY GUAR 02/31 2.55	2,350,000	2,043,188.97	1,919,762.16
T MOBILE USA INC COMPANY GUAR 02/31 2.875	8,665,000	7,812,033.89	7,160,133.85
T MOBILE USA INC COMPANY GUAR 02/41 3	525,000	522,418.60	370,452.59
T MOBILE USA INC COMPANY GUAR 02/51 3.3	1,953,000	1,452,798.79	1,303,319.94
T MOBILE USA INC COMPANY GUAR 04/25 3.5	3,585,000	3,626,326.85	3,447,713.29
T MOBILE USA INC COMPANY GUAR 04/27 3.75	3,161,000	3,274,323.27	2,977,319.70
T MOBILE USA INC COMPANY GUAR 04/29 3.375	6,668,000	6,328,819.79	5,872,971.03
T MOBILE USA INC COMPANY GUAR 04/30 3.875	14,282,000	14,877,572.16	12,936,846.26
T MOBILE USA INC COMPANY GUAR 04/31 3.5	7,750,000	7,653,244.31	6,694,445.50
T MOBILE USA INC COMPANY GUAR 04/40 4.375	2,660,000	2,665,674.24	2,270,042.91
T MOBILE USA INC COMPANY GUAR 04/50 4.5	575,000	572,697.38	472,729.09
T MOBILE USA INC COMPANY GUAR 10/52 3.4	2,200,000	1,824,785.76	1,478,287.67
T MOBILE USA INC COMPANY GUAR 11/31 2.25	34,000	28,681.81	26,744.37
T MOBILE USA INC COMPANY GUAR 11/60 3.6	600,000	598,521.95	396,163.34
TACALA LLC 1ST LIEN TERM LOAN	593,766	595,099.19	568,679.63
TACO BELL FUNDING, LLC BELL 2021 1A A2I 144A	3,282,840	3,282,840.00	2,774,075.31
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/27 3.7	1,060,000	1,059,954.01	997,483.65
TAKEDA PHARMACEUTICAL SR UNSECURED 03/30 2.05	2,092,000	2,095,222.00	1,707,593.62
TAKEDA PHARMACEUTICAL SR UNSECURED REGS 11/26 2.25	205,000	267,095.13	207,792.34
TAL ADVANTAGE VII LLC TAL 2020 1A A 144A	1,222,000	1,234,162.63	1,071,775.14
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 03/27 6	250,000	254,772.15	233,404.52
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 09/31 6	235,000	234,969.48	202,049.14
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 10/25 7.5	200,000	205,516.01	201,800.00
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6	4,208,000	4,239,769.87	3,638,783.84
TAMPA ELECTRIC CO SR UNSECURED 03/51 3.45	115,000	120,028.77	80,284.58
TAMPA ELECTRIC CO SR UNSECURED 06/49 4.45	145,000	171,638.65	119,633.49
TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2	565,000	564,038.85	486,105.32
TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2	640,000	642,072.84	627,284.41
TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25	475,000	483,834.16	448,281.54
TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5	457,000	445,600.21	435,959.07
TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875	1,265,000	1,349,776.24	1,275,066.78
TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4	675,000	649,562.43	567,938.25
TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875	2,020,000	2,046,250.43	1,823,959.00
TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5	996,000	964,657.90	937,156.32
TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5	1,000,000	1,041,327.60	1,006,339.96
TARGET CORP SR UNSECURED 04/25 2.25	490,000	493,924.42	464,849.08
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM A 144A	530,000	524,895.09	514,624.59
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM B 144A	2,421,000	2,397,662.84	2,325,409.48
TAURUS CMBS TAURS 2021 UK4A D 144A	95,258	132,113.59	101,344.28
TAYLOR MORRISON COMM COMPANY GUAR 144A 01/28 5.75	1,700,000	1,866,239.83	1,591,799.54
TAYLOR MORRISON COMM COMPANY GUAR 144A 06/27 5.875	60,000	65,905.84	57,607.28
TCI COMMUNICATIONS INC SR UNSECURED 02/28 7.125	170,000	170,783.98	185,522.90
TCW GEM LTD TCW 2020 1A DRR 144A	550,000	550,000.00	499,604.05
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9	3,920,000	4,235,970.67	3,583,273.65
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85	88,000	88,516.95	96,857.97

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TEAMSYSTEM SPA SR SECURED REGS 02/28 3.5	100,000	120,910.07	88,838.70
TEAMSYSTEM SPA SR SECURED REGS 02/28 VAR	200,000	242,615.41	201,577.39
TECHEM VERWALTUNGSGES SR SECURED REGS 07/26 6	87,034	106,882.93	87,116.58
TECK RESOURCES LIMITED SR UNSECURED 07/30 3.9	525,000	523,014.43	469,498.42
TECK RESOURCES LIMITED SR UNSECURED 08/40 6	30,000	30,781.39	28,626.84
TEGNA INC COMPANY GUAR 03/28 4.625	653,000	668,554.60	620,154.10
TEGNA INC COMPANY GUAR 144A 03/26 4.75	84,000	86,275.86	81,451.06
TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721	4,548,000	4,611,927.90	3,774,840.00
TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2	405,000	512,930.52	328,819.50
TELECOM ITALIA CAPITAL COMPANY GUAR 11/33 6.375	340,000	409,774.26	278,150.60
TELECOM ITALIA SPA SR UNSECURED 05/23 5.875	250,000	299,735.55	298,033.62
TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303	6,123,000	6,130,664.97	5,801,175.12
TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895	880,000	897,262.27	676,310.81
TELEFONICA EUROPE BV COMPANY GUAR REGS 12/99 VAR	200,000	256,978.83	193,172.16
TELEFONICA MOVILES CHILE SR UNSECURED 144A 11/31 3.537	175,000	175,000.00	143,358.25
TELENET FINANCE LUX NOTE SR SECURED 144A 03/28 5.5	1,600,000	1,644,071.83	1,440,000.00
TELESAT CANADA/TELESAT L COMPANY GUAR 144A 10/27 6.5	816,000	839,705.59	236,029.03
TEMPO ACQUISITION LLC/FI SR SECURED 144A 06/25 5.75	377,000	384,035.24	377,647.50
TEMPUR SEALY INTL INC COMPANY GUAR 144A 10/31 3.875	200,000	185,096.76	157,005.00
TENDER OPTION BOND TRUST RECEI TENGEN 08/39 ADJUSTABLE VAR	111,324	111,324.00	111,324.00
TENET HEALTHCARE CORP COMPANY GUAR 144A 10/28 6.125	1,085,000	1,114,504.70	971,422.20
TENET HEALTHCARE CORP SECURED 144A 02/27 6.25	1,881,000	1,903,893.71	1,806,719.31
TENET HEALTHCARE CORP SR SECURED 07/24 4.625	315,000	312,055.31	307,205.99
TENET HEALTHCARE CORP SR SECURED 144A 01/26 4.875	2,753,000	2,766,437.90	2,603,354.46
TENET HEALTHCARE CORP SR SECURED 144A 01/30 4.375	2,715,000	2,377,252.38	2,350,008.98
TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625	679,000	692,517.76	607,529.14
TENET HEALTHCARE CORP SR SECURED 144A 06/29 4.25	225,000	225,000.00	194,917.50
TENET HEALTHCARE CORP SR SECURED 144A 06/30 6.125	2,535,000	2,535,000.00	2,415,348.00
TENET HEALTHCARE CORP SR SECURED 144A 11/27 5.125	1,632,000	1,648,952.38	1,518,151.60
TENN VALLEY AUTHORITY SR UNSECURED 01/38 6.15	580,000	632,343.17	657,604.04
TENN VALLEY AUTHORITY SR UNSECURED 09/52 4.25	13,290,000	12,864,985.48	11,757,466.97
TENN VALLEY AUTHORITY SR UNSECURED 09/65 4.25	2,205,000	2,844,460.77	1,913,631.43
TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9	1,220,000	1,222,764.45	1,021,865.91
TEREX CORP COMPANY GUAR 144A 05/29 5	2,930,000	2,909,342.66	2,633,337.50
TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/28 5	450,000	490,371.20	404,995.50
TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/30 4.75	697,000	712,245.12	606,388.88
TESCO PROPERTY FIN 3 PLC SR SECURED REGS 04/40 5.744	1,289,115	2,223,256.74	1,444,125.86
TESLA AUTO LEASE TRUST TESLA 2021 A A2 144A	9,068,367	9,068,314.19	8,990,434.69
TEVA PHARM FNC NL II COMPANY GUAR 03/25 4.5	200,000	251,255.24	204,335.59
TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15	100,000	96,212.88	87,450.00
TEXAS EASTERN TRANSMISSI SR UNSECURED 07/32 7	24,000	29,475.94	26,193.84
TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/28 3.5	363,000	374,470.00	329,966.04
TEXAS EASTERN TRANSMISSI SR UNSECURED 144A 01/48 4.15	645,000	628,232.03	517,224.26
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265	657,000	657,304.23	623,604.66
TEXAS INSTRUMENTS INC SR UNSECURED 02/28 4.6	436,000	435,274.61	435,406.12
TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75	290,000	289,627.69	238,400.67
TEXAS INSTRUMENTS INC SR UNSECURED 09/29 2.25	1,000,000	861,991.20	864,576.96
TEXTAINER MARINE CONTAINERS LI TMCL 2020 2A A 144A	783,555	790,158.50	682,339.25
TEXTAINER MARINE CONTAINERS LI TMCL 2021 2A A 144A	1,963,000	1,761,521.53	1,668,675.83
TEXTRON INC SR UNSECURED 03/27 3.65	446,000	433,345.05	415,771.07
TEXTRON INC SR UNSECURED 09/29 3.9	373,000	383,906.47	337,844.19
THAILAND GOVERNMENT BOND BONDS 06/36 3.4	52,493,000	1,993,841.15	1,570,047.88

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
THAILAND GOVERNMENT BOND BONDS 06/38 3.3	26,947,000	1,012,928.73	789,026.36
THAILAND GOVERNMENT BOND BONDS 06/42 2	7,281,000	253,314.13	169,297.72
THAILAND GOVERNMENT BOND BONDS 06/46 2.875	3,543,000	139,365.52	90,358.90
THAILAND GOVERNMENT BOND SR UNSECURED 06/23 3.625	231,068,000	6,615,992.70	6,746,058.05
THAILAND GOVERNMENT BOND SR UNSECURED 06/32 3.775	53,854,000	2,074,228.33	1,703,624.59
THAILAND GOVERNMENT BOND SR UNSECURED 06/67 3.6	2,953,000	131,682.34	73,549.03
THAILAND GOVERNMENT BOND SR UNSECURED 12/31 2	21,076,000	575,042.57	585,452.79
THAILAND GOVERNMENT BOND SR UNSECURED 12/35 1.585	89,546,000	2,410,922.57	2,201,663.33
THAMES WATER KEMBLE FINA SR SECURED REGS 05/26 4.625	300,000	427,568.33	304,234.85
THAMES WATER UTIL FIN SR SECURED REGS 01/28 0.875	200,000	178,174.13	181,548.03
THERMO FISHER SCIENTIFIC SR UNSECURED 03/25 0.125	410,000	496,665.18	407,806.01
THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215	830,000	777,699.21	778,963.43
THERMO FISHER SCIENTIFIC SR UNSECURED 10/28 1.75	880,000	777,530.85	745,273.24
THERMO FISHER SCIENTIFIC SR UNSECURED 11/32 4.95	1,111,000	1,126,711.12	1,126,664.73
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	150,000	149,751.40	148,948.69
THOR INDUSTRIES COMPANY GUAR 144A 10/29 4	903,000	705,140.62	709,020.76
THYSSENKRUPP AG SR UNSECURED REGS 02/24 2.875	200,000	245,485.04	211,204.41
TIBCO SOFTWARE INC. 2022 USD TERM LOAN B	1,270,930	1,159,095.48	1,132,716.03
TICP CLO LTD TICP 2016 6A BR2 144A	500,000	500,000.00	477,182.00
TICP CLO LTD TICP 2017 8A A1R 144A	1,000,000	1,000,000.00	965,072.00
TICP CLO LTD TICP 2017 9A B 144A	250,000	250,205.20	243,453.50
TICP CLO LTD TICP 2017 9A D 144A	250,000	250,000.00	233,431.00
TICP CLO LTD TICP 2018 12A BR 144A	1,025,000	1,025,000.00	981,348.33
TICP CLO LTD TICP 2018 IIA C 144A	250,000	249,834.72	246,051.00
TICP CLO LTD TICP 2019 13A CR 144A	250,000	250,996.04	236,582.75
TICP CLO LTD TICP 2020 15A A 144A	2,000,000	1,993,345.30	1,963,622.00
TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375	1,840,000	2,145,204.80	2,043,957.82
TIME WARNER CABLE LLC SR SECURED 05/37 6.55	1,275,000	1,337,791.53	1,213,877.69
TIME WARNER CABLE LLC SR SECURED 06/39 6.75	270,000	263,992.03	255,691.10
TIME WARNER CABLE LLC SR SECURED 07/38 7.3	1,080,000	1,290,008.79	1,071,329.89
TIME WARNER CABLE LLC SR SECURED 11/40 5.875	220,000	235,320.60	191,669.90
TITULOS DE TESORERIA BONDS 03/31 7	4,798,400,000	1,219,202.77	698,053.90
TITULOS DE TESORERIA BONDS 04/28 6	5,616,300,000	1,654,366.51	864,194.84
TITULOS DE TESORERIA BONDS 05/42 9.25	4,077,400,000	690,502.27	607,258.02
TITULOS DE TESORERIA BONDS 06/32 7	8,821,800,000	2,173,141.50	1,235,800.12
TITULOS DE TESORERIA BONDS 07/36 6.25	2,905,000,000	643,853.21	344,601.72
TITULOS DE TESORERIA BONDS 08/26 7.5	419,900,000	69,954.48	73,936.13
TITULOS DE TESORERIA BONDS 10/34 7.25	1,987,700,000	396,334.30	269,621.01
TITULOS DE TESORERIA BONDS 10/50 7.25	571,200,000	139,634.56	66,777.89
TITULOS DE TESORERIA BONDS 11/27 5.75	2,184,300,000	377,347.44	340,731.05
TK ELEVATOR MIDCO GMBH SR SECURED REGS 07/27 VAR	200,000	242,993.86	205,979.16
TK ELEVATOR US NEWCO INC SR SECURED 144A 07/27 5.25	2,064,000	2,133,287.91	1,831,882.56
TMS INTERNATIONAL CORP SR UNSECURED 144A 04/29 6.25	1,630,000	1,550,306.79	1,165,873.80
TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625	785,000	780,862.26	643,625.31
TORONTO DOMINION BANK SR UNSECURED 01/23 0.25	9,000,000	8,999,810.31	8,995,909.14
TORONTO DOMINION BANK SR UNSECURED 03/24 2.35	980,000	979,502.14	950,675.78
TORONTO DOMINION BANK SR UNSECURED 06/25 1.15	470,000	469,988.33	428,763.88
TORONTO DOMINION BANK SR UNSECURED 06/32 4.456	2,145,000	2,147,346.52	2,044,548.84
TORONTO DOMINION BANK SR UNSECURED 09/23 VAR	8,000,000	7,985,750.56	7,985,989.60
TORONTO DOMINION BANK SR UNSECURED REGS 04/24 0.375	485,000	590,079.14	498,154.69
TOWD POINT MORTGAGE TRUST TPMT 2016 3 B1 144A	530,000	570,236.70	503,301.09
TOWD POINT MORTGAGE TRUST TPMT 2017 2 A2 144A	821,000	787,885.50	787,861.40

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B1 144A	1,610,000	1,397,285.98	1,453,355.53
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B3 144A	1,500,000	1,421,799.43	1,252,192.80
TOWD POINT MORTGAGE TRUST TPMT 2017 4 A1 144A	863,642	876,509.22	819,106.92
TOWD POINT MORTGAGE TRUST TPMT 2017 4 B1 144A	700,000	625,264.77	551,956.37
TOWD POINT MORTGAGE TRUST TPMT 2017 6 B1 144A	900,000	724,081.72	713,690.64
TOWD POINT MORTGAGE TRUST TPMT 2019 2 M1 144A	1,250,000	969,409.84	995,563.88
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	2,421,862	2,444,822.51	2,248,796.54
TOWD POINT MORTGAGE TRUST TPMT 2019 4 M1 144A	1,530,000	1,412,353.05	1,241,471.99
TOWD POINT MORTGAGE TRUST TPMT 2019 HY1 A1 144A	1,300,554	1,290,997.93	1,290,083.34
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	926,408	928,140.00	916,309.42
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A2 144A	1,186,000	1,203,733.17	1,129,125.61
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	2,077,343	1,969,639.89	1,942,679.85
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A	6,581,177	6,580,963.39	6,503,181.96
TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/23 VAR	2,085,000	2,085,000.00	2,084,768.77
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/23 2.9	15,397,000	15,430,992.50	15,335,891.00
TP ICAP FINANCE PLC SR UNSECURED REGS 05/26 5.25	1,200,000	1,723,977.57	1,329,991.19
TPGI TRUST TPGI 2021 DGWD D 144A	350,000	350,000.00	326,073.44
TPRO ACQUISITION CORP SR SECURED 144A 10/24 11	2,575,000	2,657,041.52	2,553,717.96
TRANSALTA CORP SR UNSECURED 11/29 7.75	778,000	780,410.66	794,556.88
TRANSCANADA PIPELINES SR UNSECURED 04/30 4.1	9,700,000	9,687,890.33	8,885,852.23
TRANSCANADA TRUST COMPANY GUAR 03/77 VAR	1,850,000	1,926,092.58	1,554,000.00
TRANSCANADA TRUST COMPANY GUAR 03/82 VAR	2,325,000	2,153,205.38	1,987,875.00
TRANSCANADA TRUST COMPANY GUAR 09/79 VAR	2,150,000	2,285,710.62	1,855,922.51
TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85	2,403,000	2,550,062.98	2,564,637.74
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4	1,134,000	1,204,299.44	1,063,978.96
TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95	169,000	146,143.15	128,506.35
TRANSDIGM INC 2020 TERM LOAN F	39,041	38,666.93	38,517.27
TRANSDIGM INC COMPANY GUAR 01/29 4.625	2,680,000	2,680,000.00	2,356,443.60
TRANSDIGM INC COMPANY GUAR 03/27 7.5	210,000	215,530.82	207,775.52
TRANSDIGM INC COMPANY GUAR 05/29 4.875	555,000	552,828.95	484,098.75
TRANSDIGM INC COMPANY GUAR 06/26 6.375	1,691,000	1,639,727.80	1,645,266.50
TRANSDIGM INC COMPANY GUAR 11/27 5.5	4,608,000	4,678,853.28	4,327,142.40
TRANSDIGM INC SR SECURED 144A 03/26 6.25	6,558,000	6,667,837.12	6,467,434.02
TRANSDIGM INC SR SECURED 144A 12/25 8	6,036,000	6,218,251.07	6,125,272.44
TRANSDIGM UK HOLDINGS COMPANY GUAR 05/26 6.875	550,000	562,986.64	537,082.51
TRANSMONTAIGE PARTNERS COMPANY GUAR 02/26 6.125	513,000	448,043.14	441,180.00
TRANSOCEAN GUARDIAN LTD SR SECURED 144A 01/24 5.875	171,523	167,800.16	167,492.96
TRANSOCEAN INC COMPANY GUAR 144A 02/27 8	480,000	382,865.65	391,987.20
TRANSOCEAN INC COMPANY GUAR 144A 11/25 7.25	400,000	340,808.60	353,688.22
TRANSUNION LLC 2021 TERM LOAN B6	398,226	397,378.13	393,801.52
TRATON FINANCE LUX SA COMPANY GUAR REGS 11/24 0.125	200,000	231,491.47	197,596.98
TRAVEL + LEISURE CO INCREMENTAL TERM LOAN B	448,618	438,827.10	440,767.19
TRAVEL + LEISURE CO SR SECURED 04/24 5.65	1,100,000	1,124,251.94	1,083,446.19
TRAVEL + LEISURE CO SR SECURED 04/27 6	80,000	76,945.26	75,927.21
TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625	552,000	602,864.12	540,000.43
TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	1,592,000	1,473,781.58	1,297,209.57
TREASURY BILL 04/23 0.00000	11,440,000	11,288,269.22	11,290,849.28
TREASURY BILL 06/23 0.00000	35,000,000	34,297,997.19	34,315,983.45
TREEHOUSE FOODS INC COMPANY GUAR 09/28 4	278,000	283,181.43	236,300.00
TRESTLES CLO LTD TREST 2020 3A C 144A	500,000	500,976.18	473,230.00
TRI POINTE HOMES INC COMPANY GUAR 06/27 5.25	225,000	238,035.62	200,864.25
TRI POINTE HOMES INC COMPANY GUAR 06/28 5.7	405,000	437,204.35	366,867.94

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TRICON AMERICAN HOMES TAH 2017 SFR2 A 144A	1,193,922	1,217,974.25	1,157,628.44
TRIMARAN ADVISORS CAVU 2019 1 CAVU 2019 1A B 144A	500,000	501,554.69	478,232.50
TRIMARAN ADVISORS CAVU 2019 1 CAVU 2019 1A C1 144A	250,000	250,259.16	235,826.50
TRIMARAN ADVISORS CAVU 2019 2 CAVU 2019 2A C 144A	250,000	251,937.81	230,485.25
TRIMAS CORP COMPANY GUAR 144A 04/29 4.125	500,000	500,496.79	436,250.00
TRINITAS CLO LTD TRNTS 2018 9A CRR 144A	1,000,000	1,000,000.00	952,091.00
TRINITAS CLO LTD TRNTS 2020 14A B 144A	2,000,000	2,004,767.73	1,900,486.00
TRINITAS CLO LTD TRNTS 2020 14A C 144A	2,500,000	2,501,612.44	2,417,640.00
TRINSEO OP / TRINSEO FIN COMPANY GUAR 144A 04/29 5.125	3,015,000	3,026,248.69	1,952,875.80
TRIUMPH GROUP INC SR SECURED 144A 06/24 8.875	234,000	245,622.45	238,095.00
TRIVIUM PACKAGING FIN SR SECURED 144A 08/26 5.5	1,745,000	1,771,502.56	1,600,052.64
TRIVIUM PACKAGING FIN SR SECURED REGS 08/26 3.75	200,000	246,535.54	194,239.41
TRONOX INC COMPANY GUAR 144A 03/29 4.625	580,000	580,000.00	482,125.00
TRP LLC TRP 2021 1 A 144A	1,737,398	1,669,882.78	1,455,635.80
TRUCK HERO INC 2021 TERM LOAN B	1,080,750	1,080,750.00	922,690.31
TRUIST BANK SR UNSECURED 03/23 1.25	3,000,000	3,002,409.06	2,980,994.52
TRUIST BANK SR UNSECURED 05/23 2.75	4,700,000	4,669,722.89	4,667,035.52
TRUIST FIN CORP JR SUBORDINA 12/99 VAR	590,000	585,042.36	583,805.00
TRUIST FINANCIAL CORP JR SUBORDINA 12/99 VAR	875,000	930,505.96	803,064.37
TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2	11,024,000	11,045,623.50	10,970,186.67
TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR	795,000	797,246.97	781,132.21
TRUST F/1401 SR UNSECURED 144A 01/26 5.25	205,000	218,790.53	197,825.00
TTM TECHNOLOGIES INC COMPANY GUAR 144A 03/29 4	2,489,000	2,489,838.98	2,134,429.51
TTM TECHNOLOGIES INC NEW TERM LOAN B	500,000	499,413.71	499,165.00
TULLOW OIL PLC SR SECURED REGS 05/26 10.25	2,141,000	2,212,171.81	1,717,082.00
TUTOR PERINI CORP COMPANY GUAR 144A 05/25 6.875	300,000	300,202.94	262,499.00
TVA PRIN STRIP BONDS 04/56 0.00000	9,885,000	4,114,435.70	1,819,833.34
TWILIO INC COMPANY GUAR 03/31 3.875	700,000	675,100.20	555,348.50
TYSON FOODS INC SR UNSECURED 09/23 3.9	1,775,000	1,774,605.79	1,758,902.90
U.S. RENAL CARE, INC. 2019 TERM LOAN B	888,520	880,553.78	492,266.96
UAE INT L GOVT BOND SR UNSECURED 144A 07/52 4.951	370,000	370,000.00	369,328.82
UBER TECHNOLOGIES INC COMPANY GUAR 144A 05/25 7.5	1,280,000	1,312,974.86	1,279,067.65
UBER TECHNOLOGIES INC COMPANY GUAR 144A 08/29 4.5	2,474,000	2,474,000.00	2,155,484.87
UBER TECHNOLOGIES INC COMPANY GUAR 144A 09/27 7.5	405,000	425,541.65	405,283.50
UBER TECHNOLOGIES INC COMPANY GUAR 144A 11/26 8	575,000	573,145.73	576,979.01
UBS AG LONDON SR UNSECURED 144A 01/25 1.375	510,000	501,382.62	473,259.86
UBS AG LONDON SR UNSECURED 144A 06/23 0.375	2,995,000	2,935,180.99	2,935,119.86
UBS AG SUBORDINATED REGS 05/24 5.125	7,100,000	7,112,872.60	7,001,920.60
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 C	450,000	499,514.46	379,016.15
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C11 A2	184,703	191,922.65	183,266.18
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C12 B	450,000	512,415.45	399,248.10
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C9 A2	86,600	89,089.58	86,301.27
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 NYCH B 144A	2,400,000	2,400,000.00	2,304,204.96
UBS GROUP AG JR SUBORDINA 144A 12/99 4.875	300,000	300,000.00	254,250.00
UBS GROUP AG JR SUBORDINA 144A 12/99 VAR	500,000	499,580.11	379,879.32
UBS GROUP AG JR SUBORDINA REGS 12/49 VAR	1,500,000	1,618,034.44	1,468,331.60
UBS GROUP AG SR UNSECURED 144A 02/32 VAR	34,000	28,372.77	25,598.36
UBS GROUP AG SR UNSECURED 144A 02/33 VAR	925,000	807,652.50	714,884.87
UBS GROUP AG SR UNSECURED 144A 03/28 4.253	750,000	756,128.06	700,176.44
UBS GROUP AG SR UNSECURED 144A 05/26 VAR	1,165,000	1,165,000.00	1,158,585.31
UBS GROUP AG SR UNSECURED 144A 05/28 4.751	2,070,000	2,070,000.00	1,980,939.89
UBS GROUP AG SR UNSECURED 144A 07/24 VAR	430,000	416,027.35	418,108.87

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UBS GROUP AG SR UNSECURED 144A 09/25 4.125	1,010,000	1,009,406.23	982,047.93
UBS GROUP AG SR UNSECURED REGS 01/26 VAR	455,000	552,373.50	445,303.57
UBS GROUP AG SR UNSECURED REGS 11/28 VAR	200,000	170,928.64	174,273.31
UDR INC COMPANY GUAR 08/32 2.1	300,000	299,740.98	220,401.07
UFC HOLDINGS LLC 2021 TERM LOAN B	446,367	447,466.36	439,921.81
UGI INTERNATIONAL LLC COMPANY GUAR REGS 12/29 2.5	100,000	111,965.03	81,412.36
UKRAINE GOVERNMENT SR UNSECURED 144A 03/35 7.253	903,000	962,218.55	162,527.36
UKRAINE GOVERNMENT SR UNSECURED 144A 05/31 6.876	1,445,000	1,445,000.00	263,761.05
UKRAINE GOVERNMENT SR UNSECURED 144A 06/28 6.75	280,000	368,523.96	51,637.80
UKRAINE GOVERNMENT SR UNSECURED 144A 08/41 VAR	275,000	286,262.48	76,662.30
UKRAINE GOVERNMENT SR UNSECURED 144A 09/24 7.75	950,000	982,819.45	226,761.20
UKRAINE GOVERNMENT SR UNSECURED 144A 09/26 7.75	910,000	979,912.25	186,604.60
UKRAINE GOVERNMENT SR UNSECURED 144A 09/27 7.75	540,000	587,883.96	111,510.00
UKRAINE GOVERNMENT SR UNSECURED 144A 09/28 7.75	825,000	906,769.87	169,983.00
UKRAINE GOVERNMENT SR UNSECURED 144A 09/29 7.75	435,000	482,016.83	90,006.72
UKRAINE GOVERNMENT SR UNSECURED 144A 09/34 7.375	630,000	662,575.99	114,219.00
UKRAINE GOVERNMENT SR UNSECURED 144A 11/30 9.75	900,000	1,066,355.64	180,414.00
UKRAINE GOVERNMENT SR UNSECURED REGS 02/26 8.994	287,000	311,250.54	60,772.25
UKRAINE GOVERNMENT SR UNSECURED REGS 06/28 6.75	500,000	607,465.88	92,210.36
UKRAINE GOVERNMENT SR UNSECURED REGS 09/25 7.75	2,096,000	2,180,757.62	460,596.00
UKRAINE GOVERNMENT SR UNSECURED REGS 09/28 7.75	2,000,000	2,178,225.26	412,080.00
UNDER ARMOUR INC SR UNSECURED 06/26 3.25	91,000	91,050.15	80,954.06
UNICREDIT SPA JR SUBORDINA REGS 04/49 VAR	450,000	467,707.74	429,601.50
UNICREDIT SPA JR SUBORDINA REGS 12/99 VAR	400,000	493,865.46	412,342.53
UNICREDIT SPA SR UNSECURED 144A 12/23 7.83	2,000,000	2,000,000.00	2,009,376.00
UNICREDIT SPA SUBORDINATED 144A 04/34 VAR	5,550,000	5,550,000.00	5,086,531.43
UNICREDIT SPA SUBORDINATED 144A 06/35 VAR	2,250,000	2,137,785.49	1,828,008.20
UNIFRAX ESCROW ISS CORP SR SECURED 144A 09/28 5.25	2,554,000	2,559,843.24	2,055,118.75
UNION PACIFIC CORP SR UNSECURED 01/63 5.15	2,435,000	2,417,717.57	2,339,198.41
UNION PACIFIC CORP SR UNSECURED 02/30 2.4	940,000	806,890.39	804,154.64
UNION PACIFIC CORP SR UNSECURED 02/32 2.8	1,050,000	1,046,056.39	906,452.06
UNION PACIFIC CORP SR UNSECURED 02/42 3.375	123,000	100,447.62	97,764.49
UNION PACIFIC CORP SR UNSECURED 02/50 3.25	108,000	112,763.04	77,820.52
UNION PACIFIC CORP SR UNSECURED 02/70 3.75	20,000	20,310.78	14,578.92
UNION PACIFIC CORP SR UNSECURED 03/49 4.3	168,000	210,132.87	143,231.19
UNION PACIFIC CORP SR UNSECURED 03/60 3.839	980,000	992,573.25	757,031.97
UNION PACIFIC CORP SR UNSECURED 04/36 2.891	1,178,000	1,181,691.15	936,234.96
UNION PACIFIC CORP SR UNSECURED 05/41 3.2	126,000	100,698.68	98,855.29
UNION PACIFIC CORP SR UNSECURED 09/37 3.6	119,000	102,967.84	100,576.25
UNION PACIFIC CORP SR UNSECURED 09/48 4.5	184,000	194,313.63	160,026.93
UNION PACIFIC RR CO 07 3 PASS THRU CE 01/31 6.176	1,950,159	1,950,159.11	2,007,756.66
UNITED AIR 2015 1 AA PTT PASS THRU CE 06/29 3.45	65,142	63,702.29	57,926.83
UNITED AIR 2016 2 AA PTT PASS THRU CE 04/30 2.875	114,768	109,217.62	97,582.40
UNITED AIR 2018 1 B PTT PASS THRU CE 09/27 4.6	107,570	107,569.92	98,234.31
UNITED AIR 2019 1 AA PTT PASS THRU CE 02/33 4.15	123,713	123,713.19	109,424.82
UNITED AIR 2019 2 A PTT PASS THRU CE 11/29 2.9	87,888	86,469.57	70,503.60
UNITED AIR 2019 2 AA PTT PASS THRU CE 11/33 2.7	185,750	181,732.02	149,877.28
UNITED AIR 2019 2 B PTT PASS THRU CE 11/29 3.5	90,113	90,322.43	77,564.41
UNITED AIR 2020 1 A PTT PASS THRU CE 04/29 5.875	3,299,850	3,399,712.30	3,253,474.00
UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875	83,820	83,820.00	79,745.12
UNITED AIRLINES HOLDINGS COMPANY GUAR 01/25 4.875	405,000	408,524.18	386,775.00
UNITED AIRLINES HOLDINGS COMPANY GUAR 02/24 5	190,000	190,090.34	186,675.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITED AIRLINES INC SR SECURED 144A 04/26 4.375	1,627,000	1,622,024.42	1,508,108.60
UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	7,937,000	7,993,590.66	6,910,711.77
UNITED AIRLINES, INC. 2021 TERM LOAN B	3,605,271	3,598,973.82	3,553,210.56
UNITED GROUP BV SR SECURED REGS 02/29 VAR	150,000	171,907.55	137,675.19
UNITED GROUP BV SR SECURED REGS 07/24 4.875	200,000	243,119.86	198,143.41
UNITED MEXICAN STATES SR UNSECURED 01/28 3.75	1,260,000	1,258,457.24	1,189,162.69
UNITED MEXICAN STATES SR UNSECURED 01/40 6.05	8,748,000	9,904,620.29	8,485,364.84
UNITED MEXICAN STATES SR UNSECURED 01/45 5.55	841,000	923,318.77	754,327.34
UNITED MEXICAN STATES SR UNSECURED 01/47 4.35	1,525,000	1,439,908.17	1,145,851.95
UNITED MEXICAN STATES SR UNSECURED 02/48 4.6	800,000	902,389.52	616,940.49
UNITED MEXICAN STATES SR UNSECURED 02/52 4.4	1,871,000	1,701,019.44	1,375,497.53
UNITED MEXICAN STATES SR UNSECURED 03/27 4.15	726,000	759,422.65	706,937.23
UNITED MEXICAN STATES SR UNSECURED 03/44 4.75	1,356,000	1,341,557.46	1,093,715.89
UNITED MEXICAN STATES SR UNSECURED 04/29 4.5	842,000	905,752.72	802,928.50
UNITED MEXICAN STATES SR UNSECURED 04/30 3.25	1,500,000	1,573,004.09	1,306,723.16
UNITED MEXICAN STATES SR UNSECURED 04/32 4.75	2,540,000	2,546,623.73	2,379,255.64
UNITED MEXICAN STATES SR UNSECURED 04/71 3.75	1,967,000	1,624,580.85	1,221,463.82
UNITED MEXICAN STATES SR UNSECURED 05/31 2.659	1,913,000	1,854,056.89	1,542,889.43
UNITED MEXICAN STATES SR UNSECURED 05/33 4.875	1,619,000	1,558,487.52	1,486,147.88
UNITED MEXICAN STATES SR UNSECURED 05/61 3.771	4,431,000	3,766,135.89	2,798,307.92
UNITED MEXICAN STATES SR UNSECURED 08/41 4.28	293,000	233,432.88	225,909.53
UNITED MEXICAN STATES SR UNSECURED 12/99 5.75	1,588,000	1,688,739.97	1,335,673.94
UNITED NATURAL FOODS INC COMPANY GUAR 144A 10/28 6.75	620,000	642,750.62	595,711.50
UNITED NATURAL FOODS INC INITIAL TERM LOAN	463,290	461,934.98	461,376.94
UNITED PF HOLDINGS LLC 2019 1ST LIEN TERM LOAN	489,682	476,213.13	394,193.77
UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875	913,000	935,883.93	865,204.45
UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25	55,000	51,332.89	51,676.90
UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75	1,180,000	1,172,311.34	962,679.40
UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875	1,374,000	1,381,736.43	1,151,810.46
UNITED RENTALS NORTH AM SECURED 11/27 3.875	1,260,000	1,283,372.60	1,166,117.40
UNITED RENTALS NORTH AM SR SECURED 144A 12/29 6	1,975,000	1,975,000.00	1,962,656.25
UNITEDHEALTH GROUP INC SR UNSECURED 01/47 4.2	174,000	151,969.69	148,785.28
UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3	3,850,000	3,844,637.42	3,967,200.89
UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35	4,655,000	4,708,573.95	4,802,506.76
UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05	180,000	177,889.86	195,325.00
UNITEDHEALTH GROUP INC SR UNSECURED 03/36 5.8	300,000	305,518.87	316,434.80
UNITEDHEALTH GROUP INC SR UNSECURED 04/47 4.25	160,000	141,859.79	137,533.43
UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4	400,000	398,669.82	381,999.31
UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2	720,000	711,460.79	594,056.43
UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3	80,000	75,330.01	66,668.67
UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2	2,005,000	2,011,813.68	1,903,276.76
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75	909,000	886,310.48	838,994.92
UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125	60,000	63,264.95	40,670.02
UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95	144,000	139,656.23	134,767.13
UNITEDHEALTH GROUP INC SR UNSECURED 06/23 3.5	150,000	151,626.79	149,153.12
UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	457,000	450,182.64	394,737.25
UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75	131,000	158,657.01	122,672.28
UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7	168,000	137,060.15	132,942.15
UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875	270,000	276,082.39	211,221.77
UNITEDHEALTH GROUP INC SR UNSECURED 10/47 3.75	300,000	275,768.57	238,544.53
UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875	210,000	212,261.89	200,282.11
UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45	80,000	104,130.24	71,023.14

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	335,000	335,542.58	268,000.00
UNITI GRP/UNITI HLD/CSL SR SECURED 144A 02/25 7.875	985,000	1,013,890.80	953,374.61
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858	230,000	212,043.06	193,882.92
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/50 FIXED 2.65	165,000	120,641.35	101,383.18
UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767	71,000	64,320.15	57,922.93
UNIVAR SOLUTIONS USA INC COMPANY GUAR 144A 12/27 5.125	850,000	873,946.11	806,097.50
UNIVERSAL MUSIC GROUP NV SR UNSECURED REGS 06/27 3	200,000	203,852.54	205,009.67
UNIVISION COMMUNICATIONS INC 2022 FIRST LIEN TERM LOAN B	1,840,750	1,797,612.47	1,814,059.13
UNIVISION COMMUNICATIONS INC TERM LOAN	941,656	945,264.89	925,346.40
UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125	3,156,000	3,106,737.58	3,005,743.47
UNIVISION COMMUNICATIONS SR SECURED 144A 05/29 4.5	100,000	100,000.00	83,626.00
UNIVISION COMMUNICATIONS SR SECURED 144A 06/27 6.625	3,882,000	3,931,174.06	3,745,392.42
UNIVISION COMMUNICATIONS SR SECURED 144A 06/30 7.375	2,792,000	2,792,219.84	2,668,314.40
UNUM GROUP SR UNSECURED 12/28 6.75	509,000	499,771.38	531,537.82
UPC BROADBAND FINCO BV SR SECURED 144A 07/31 4.875	200,000	200,000.00	166,359.00
UPC FINANCING PARTNERSHIP 2021 USD TERM LOAN AX	450,000	446,440.37	438,750.00
UPJOHN FINANCE BV COMPANY GUAR REGS 06/24 1.023	505,000	620,644.18	514,265.82
UPSTART SECURITIZATION TRUST UPST 2020 3 B 144A	1,736,489	1,736,485.68	1,723,664.43
UPSTART SECURITIZATION TRUST UPST 2021 4 A 144A	1,734,740	1,734,542.61	1,679,266.20
URU MONETARY REG BILL BILLS 10/23 0.00000	25,406,000	582,021.11	580,901.18
US AIRWAYS 2012 2A PTT PASS THRU CE 12/26 4.625	343,490	359,754.27	312,869.23
US BANCORP JR SUBORDINA 12/99 VAR	1,065,000	1,065,000.00	870,637.50
US BANCORP SR UNSECURED 07/28 VAR	780,000	793,350.54	761,755.76
US BANCORP SR UNSECURED 10/26 VAR	532,000	532,000.00	541,846.59
US BANCORP SR UNSECURED 10/33 VAR	3,450,000	3,602,903.15	3,581,581.76
US FOODS INC 2021 TERM LOAN B	571,940	569,280.02	568,297.00
US FOODS INC COMPANY GUAR 144A 02/29 4.75	741,000	743,390.79	657,948.72
US FOODS INC COMPANY GUAR 144A 06/30 4.625	839,000	781,135.24	738,835.53
US FOODS INC SR SECURED 144A 04/25 6.25	1,615,000	1,632,591.28	1,598,095.93
US RENAL CARE INC SR UNSECURED 144A 07/27 10.625	400,000	416,431.74	87,000.00
US TREASURY N/B 01/23 0.125	120,000,000	119,992,789.66	119,638,359.60
US TREASURY N/B 01/28 0.75	238,070,000	236,388,355.19	202,433,896.88
US TREASURY N/B 01/29 1.75	10,360,000	10,363,523.42	9,099,803.18
US TREASURY N/B 02/23 0.125	53,850,000	53,837,256.45	53,490,781.73
US TREASURY N/B 02/23 2.625	55,000,000	55,202,315.75	54,841,101.70
US TREASURY N/B 02/27 1.875	7,200,000	6,538,417.66	6,594,187.54
US TREASURY N/B 02/28 1.125	85,940,000	86,505,990.84	74,408,597.44
US TREASURY N/B 02/28 2.75	68,275,000	68,091,513.70	64,197,169.12
US TREASURY N/B 02/29 1.875	99,165,000	92,634,468.44	87,819,129.74
US TREASURY N/B 02/29 2.625	57,800,000	57,010,561.37	53,419,843.75
US TREASURY N/B 02/30 1.5	61,005,000	64,560,540.97	51,987,698.44
US TREASURY N/B 02/32 1.875	4,340,000	4,354,763.04	3,681,710.15
US TREASURY N/B 02/37 4.75	18,040,000	22,024,877.10	19,707,290.72
US TREASURY N/B 02/38 4.375	79,790,000	104,187,743.10	83,539,506.84
US TREASURY N/B 02/39 3.5	99,635,000	122,049,043.38	93,582,951.90
US TREASURY N/B 02/40 4.625	29,980,000	46,161,350.82	32,217,960.23
US TREASURY N/B 02/41 1.875	148,440,000	127,324,225.83	104,916,928.87
US TREASURY N/B 02/41 4.75	34,010,000	46,560,961.47	36,977,903.73
US TREASURY N/B 02/42 2.375	97,095,000	81,126,987.95	74,133,549.12
US TREASURY N/B 02/42 3.125	18,910,000	19,127,422.51	16,294,362.93
US TREASURY N/B 02/43 3.125	67,005,000	77,850,892.42	57,163,640.63
US TREASURY N/B 02/44 3.625	225,435,000	279,380,026.24	206,774,969.55

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 02/45 2.5	69,065,000	64,909,811.51	51,995,692.99
US TREASURY N/B 02/46 2.5	8,180,000	6,942,633.19	6,120,301.52
US TREASURY N/B 02/47 3	4,265,000	4,955,890.33	3,491,135.75
US TREASURY N/B 02/48 3	62,135,400	60,648,150.74	50,929,183.68
US TREASURY N/B 02/49 3	72,030,000	75,575,933.58	59,317,830.11
US TREASURY N/B 02/50 2	210,110,000	204,781,790.36	138,762,882.16
US TREASURY N/B 02/51 1.875	57,930,000	53,705,004.05	36,817,230.75
US TREASURY N/B 02/52 2.25	112,153,000	94,080,210.87	77,990,144.20
US TREASURY N/B 03/23 0.5	20,000,000	19,986,874.51	19,847,640.40
US TREASURY N/B 03/23 2.5	89,000,000	89,468,203.65	88,582,606.91
US TREASURY N/B 03/24 2.25	18,000,000	17,690,151.43	17,464,218.84
US TREASURY N/B 03/26 0.75	6,210,000	5,819,571.43	5,565,955.06
US TREASURY N/B 03/27 2.5	4,000,000	3,996,364.82	3,753,593.76
US TREASURY N/B 03/29 2.375	174,025,000	164,708,925.99	158,240,389.54
US TREASURY N/B 04/23 0.25	35,000,000	34,884,778.86	34,592,578.30
US TREASURY N/B 04/23 1.625	15,000,000	14,988,681.76	14,860,546.80
US TREASURY N/B 04/23 2.75	55,000,000	55,429,784.88	54,692,773.30
US TREASURY N/B 04/24 2.5	6,500,000	6,324,855.89	6,315,156.25
US TREASURY N/B 04/26 0.75	68,190,000	66,333,044.11	60,958,130.69
US TREASURY N/B 04/26 2.375	1,420,000	1,431,877.11	1,341,345.32
US TREASURY N/B 04/27 2.75	2,350,000	2,310,843.74	2,226,992.19
US TREASURY N/B 04/28 1.25	57,530,000	57,515,522.39	49,918,511.18
US TREASURY N/B 04/29 2.875	143,295,000	139,201,806.62	134,204,723.44
US TREASURY N/B 05/23 0.125	25,000,000	24,826,129.94	24,574,218.70
US TREASURY N/B 05/23 1.625	75,000,000	74,903,907.81	74,118,164.25
US TREASURY N/B 05/23 1.75	15,000,000	14,989,098.67	14,842,968.75
US TREASURY N/B 05/23 2.75	25,000,000	25,074,467.59	24,814,453.00
US TREASURY N/B 05/26 0.75	36,710,000	33,126,343.74	32,739,297.36
US TREASURY N/B 05/28 1.25	134,457,200	122,944,788.24	116,410,522.70
US TREASURY N/B 05/29 2.375	218,100,000	230,312,324.41	198,266,531.25
US TREASURY N/B 05/29 2.75	46,200,000	43,183,249.86	42,922,687.50
US TREASURY N/B 05/30 0.625	47,655,000	47,563,910.40	37,716,326.25
US TREASURY N/B 05/31 1.625	2,874,000	2,890,675.94	2,416,966.64
US TREASURY N/B 05/32 2.875	117,732,000	116,221,136.30	108,497,396.27
US TREASURY N/B 05/37 5	10,680,000	15,412,611.96	11,927,390.68
US TREASURY N/B 05/39 4.25	50,660,000	68,862,465.34	52,175,842.44
US TREASURY N/B 05/40 1.125	61,305,000	48,062,095.61	38,368,309.29
US TREASURY N/B 05/41 2.25	132,000,000	113,744,429.20	99,232,030.92
US TREASURY N/B 05/41 4.375	14,110,000	19,860,688.28	14,617,078.13
US TREASURY N/B 05/42 3	18,165,000	20,297,639.17	15,272,791.41
US TREASURY N/B 05/42 3.25	45,030,000	43,774,545.62	39,478,645.32
US TREASURY N/B 05/43 2.875	112,015,000	117,472,329.61	91,427,868.45
US TREASURY N/B 05/44 3.375	61,920,000	71,902,163.72	54,598,443.59
US TREASURY N/B 05/45 3	27,355,000	27,502,513.21	22,535,818.22
US TREASURY N/B 05/46 2.5	88,360,000	91,995,665.78	65,914,488.84
US TREASURY N/B 05/47 3	140,870,000	147,375,741.88	115,238,263.98
US TREASURY N/B 05/48 3.125	69,470,000	68,117,040.91	58,384,650.57
US TREASURY N/B 05/49 2.875	170,640,000	171,987,279.22	137,305,209.81
US TREASURY N/B 05/50 1.25	47,645,000	43,455,318.30	25,640,826.64
US TREASURY N/B 05/51 2.375	221,015,000	211,839,663.61	158,560,996.80
US TREASURY N/B 05/52 2.875	126,861,000	112,495,132.82	101,647,376.25
US TREASURY N/B 06/23 0.25	20,000,000	19,839,802.69	19,612,500.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 06/23 1.375	10,000,000	9,967,355.70	9,842,578.10
US TREASURY N/B 06/23 2.625	60,000,000	60,181,101.75	59,425,781.40
US TREASURY N/B 06/25 2.875	3,410,000	3,394,794.67	3,295,844.93
US TREASURY N/B 06/28 1.25	8,338,000	8,371,034.55	7,209,438.70
US TREASURY N/B 06/29 3.25	77,855,000	78,554,342.27	74,503,585.16
US TREASURY N/B 07/23 0.125	71,760,000	70,047,191.48	70,016,455.89
US TREASURY N/B 07/23 1.25	60,000,000	58,849,407.51	58,818,750.00
US TREASURY N/B 07/24 0.375	1,575,000	1,573,580.05	1,475,393.55
US TREASURY N/B 07/25 3	9,530,000	9,505,914.17	9,230,698.44
US TREASURY N/B 07/26 0.625	62,060,000	55,530,463.84	54,838,252.19
US TREASURY N/B 07/27 2.75	980,000	968,302.83	927,210.15
US TREASURY N/B 07/28 1	23,155,000	23,071,145.10	19,682,654.43
US TREASURY N/B 07/29 2.625	6,805,000	6,569,563.23	6,266,182.21
US TREASURY N/B 08/23 1.375	60,000,000	58,730,052.33	58,657,031.40
US TREASURY N/B 08/23 2.5	59,540,000	58,745,679.93	58,716,673.74
US TREASURY N/B 08/24 2.375	1,235,000	1,231,574.65	1,191,582.03
US TREASURY N/B 08/25 3.125	15,380,000	15,255,923.67	14,931,817.27
US TREASURY N/B 08/27 0.5	12,755,000	12,503,852.48	10,855,202.57
US TREASURY N/B 08/28 1.125	62,400,000	62,336,902.60	53,278,874.69
US TREASURY N/B 08/28 2.875	144,054,200	146,370,270.70	135,652,914.40
US TREASURY N/B 08/28 5.5	56,550,000	64,785,351.91	60,495,245.81
US TREASURY N/B 08/29 3.125	27,435,000	26,786,006.31	26,045,031.51
US TREASURY N/B 08/30 0.625	59,589,000	58,935,646.07	46,905,388.39
US TREASURY N/B 08/31 1.25	103,797,000	102,775,731.87	84,164,771.07
US TREASURY N/B 08/32 2.75	263,414,000	249,258,891.27	239,871,373.76
US TREASURY N/B 08/39 4.5	20,395,000	29,199,023.97	21,625,870.06
US TREASURY N/B 08/40 1.125	106,935,000	93,595,390.81	66,408,305.32
US TREASURY N/B 08/41 1.75	74,005,000	65,527,322.01	50,644,281.25
US TREASURY N/B 08/41 3.75	12,170,000	12,742,017.72	11,542,009.01
US TREASURY N/B 08/42 2.75	7,475,000	7,360,235.26	6,010,075.21
US TREASURY N/B 08/42 3.375	54,916,000	50,091,020.22	49,081,175.00
US TREASURY N/B 08/43 3.625	20,010,000	22,226,056.56	18,395,130.57
US TREASURY N/B 08/44 3.125	65,250,000	72,052,089.12	55,133,701.34
US TREASURY N/B 08/45 2.875	35,030,000	42,321,538.08	28,204,623.44
US TREASURY N/B 08/46 2.25	49,235,000	45,048,717.22	34,843,378.59
US TREASURY N/B 08/47 2.75	91,080,000	90,766,349.43	71,060,188.84
US TREASURY N/B 08/48 3	37,900,000	48,156,357.49	31,122,414.26
US TREASURY N/B 08/49 2.25	117,710,000	127,571,054.36	82,746,451.56
US TREASURY N/B 08/50 1.375	46,375,000	44,892,445.00	25,768,920.79
US TREASURY N/B 08/51 2	117,770,000	98,809,478.98	77,111,747.07
US TREASURY N/B 08/52 3	40,688,000	36,200,126.61	33,523,097.51
US TREASURY N/B 09/23 0.125	32,000,000	31,001,765.08	30,996,249.92
US TREASURY N/B 09/23 1.375	60,000,000	58,556,633.25	58,537,500.00
US TREASURY N/B 09/23 2.875	8,545,000	8,478,226.67	8,438,855.03
US TREASURY N/B 09/25 3.5	13,610,000	13,318,927.13	13,337,800.00
US TREASURY N/B 09/27 4.125	46,570,000	46,943,647.56	46,744,637.50
US TREASURY N/B 09/28 1.25	15,593,000	15,486,883.10	13,391,706.88
US TREASURY N/B 09/29 3.875	15,581,000	15,260,178.84	15,470,837.50
US TREASURY N/B 10/24 0.625	313,000	312,545.96	292,300.43
US TREASURY N/B 10/24 4.375	9,550,000	9,551,105.95	9,522,767.60
US TREASURY N/B 10/25 4.25	5,270,000	5,219,082.53	5,265,882.81
US TREASURY N/B 10/27 4.125	87,599,800	88,799,321.87	87,921,455.96

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 10/28 1.375	62,000,000	56,089,719.75	53,516,171.72
US TREASURY N/B 10/29 4	104,730,000	105,824,946.21	104,762,728.12
US TREASURY N/B 11/23 0.25	110,000	110,032.70	105,771.88
US TREASURY N/B 11/23 2.75	1,500,000	1,500,120.55	1,474,453.13
US TREASURY N/B 11/25 0.375	690,000	689,851.72	617,172.65
US TREASURY N/B 11/25 4.5	9,035,000	9,125,881.27	9,089,351.13
US TREASURY N/B 11/26 1.25	2,035,000	1,883,578.17	1,826,015.04
US TREASURY N/B 11/27 0.625	74,585,000	74,139,864.04	63,333,153.14
US TREASURY N/B 11/27 3.875	27,133,000	27,143,792.44	26,984,616.41
US TREASURY N/B 11/28 1.5	43,020,000	37,360,593.40	37,358,500.89
US TREASURY N/B 11/28 3.125	460,355,000	512,225,728.52	439,081,562.71
US TREASURY N/B 11/29 1.75	55,862,000	56,117,715.97	48,698,134.78
US TREASURY N/B 11/29 3.875	23,408,000	23,665,714.82	23,250,727.50
US TREASURY N/B 11/30 0.875	87,020,000	85,191,055.47	69,554,814.50
US TREASURY N/B 11/31 1.375	114,270,000	110,167,548.56	93,005,067.18
US TREASURY N/B 11/32 4.125	226,619,000	234,812,466.55	231,257,607.66
US TREASURY N/B 11/39 4.375	53,570,000	79,445,596.26	55,857,187.76
US TREASURY N/B 11/40 1.375	70,730,000	57,033,244.90	45,982,788.84
US TREASURY N/B 11/40 4.25	13,800,000	16,271,746.43	14,098,640.55
US TREASURY N/B 11/41 2	35,170,000	29,863,279.28	25,112,204.38
US TREASURY N/B 11/41 3.125	49,380,000	51,704,260.45	42,669,335.03
US TREASURY N/B 11/42 2.75	85,205,000	87,717,524.52	68,297,132.82
US TREASURY N/B 11/42 4	19,970,000	20,026,662.83	19,551,878.13
US TREASURY N/B 11/44 3	42,420,000	44,734,022.68	35,009,756.25
US TREASURY N/B 11/45 3	37,397,500	41,494,029.52	30,762,365.24
US TREASURY N/B 11/46 2.875	36,785,000	39,536,952.45	29,475,418.07
US TREASURY N/B 11/47 2.75	84,590,000	89,800,219.60	65,983,504.09
US TREASURY N/B 11/48 3.375	45,580,000	45,350,853.47	40,206,545.54
US TREASURY N/B 11/49 2.375	122,880,000	134,397,271.20	88,809,600.61
US TREASURY N/B 11/50 1.625	49,217,000	45,163,370.07	29,284,115.00
US TREASURY N/B 11/51 1.875	104,251,000	84,259,835.54	66,028,348.72
US TREASURY N/B 11/52 4	61,042,000	64,121,647.30	61,127,840.32
US TREASURY N/B 12/22 0.125	65,000,000	65,000,000.00	65,000,000.00
US TREASURY N/B 12/22 2.125	40,000,000	40,000,000.00	40,000,000.00
US TREASURY N/B 12/24 1	121,600,000	118,534,866.38	113,810,000.00
US TREASURY N/B 12/25 4	4,675,000	4,650,573.14	4,645,050.78
US TREASURY N/B 12/26 1.25	905,000	894,692.97	810,434.57
US TREASURY N/B 12/28 1.375	8,555,000	8,346,082.95	7,378,687.50
US TREASURY N/B 12/29 3.875	17,070,000	17,022,282.18	16,984,650.00
USA COM PART/USA COM FIN COMPANY GUAR 04/26 6.875	980,000	1,000,001.69	940,104.20
USIC HOLDINGS INC 2021 2ND LIEN TERM LOAN	1,747,523	1,765,104.97	1,628,115.20
USQ RAIL II LLC / USQ CANADA R STEAM 2021 3A A 144A	982,384	982,019.41	831,091.24
UTAH CNTY UT HOSP REVENUE UTSMED 05/50 FIXED 5	1,000,000	1,137,013.47	1,033,466.90
UTZ QUALITY FOODS LLC 2021 TERM LOAN B	490,001	489,070.67	484,567.09
VAIL RESORTS INC COMPANY GUAR 144A 05/25 6.25	94,000	96,017.24	94,000.07
VALE OVERSEAS LIMITED COMPANY GUAR 07/30 3.75	1,350,000	1,355,305.26	1,181,157.66
VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875	1,427,000	1,624,543.69	1,505,674.79
VALLOUREC SA SR UNSECURED REGS 06/26 8.5	67,000	80,652.84	70,102.64
VALVOLINE INC COMPANY GUAR 144A 02/30 4.25	32,000	33,403.01	31,043.87
VANTAGE DATA CENTERS LLC VDC 2019 1A A2 144A	5,137,833	5,203,577.87	4,883,303.37
VANTAGE DATA CENTERS LLC VDC 2021 1A A2 144A	2,522,000	2,522,000.00	2,168,114.73
VANTAGE SPECIALTY CHEMICALS HL FIRST LIEN	548,667	535,782.06	534,538.76

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VAR ENERGI ASA SR UNSECURED 144A 11/32 8	250,000	252,738.05	258,179.46
VECTOR GROUP LTD SR SECURED 144A 02/29 5.75	825,000	825,334.26	715,324.50
VECTRA CO SECOND LIEN	2,076,737	2,048,911.81	976,066.35
VEDANTA RESOURCES COMPANY GUAR REGS 01/24 13.875	1,147,000	1,212,380.13	998,913.58
VEDANTA RESOURCES COMPANY GUAR REGS 03/25 8.95	2,136,000	2,125,612.32	1,449,810.00
VEDANTA UK INVESTMENTS SR UNSECURED REGS 08/24 6.125	645,000	589,464.17	406,673.26
VENTAS REALTY LP COMPANY GUAR 04/24 3.5	3,100,000	3,194,862.14	3,015,262.40
VENTURE CDO LTD VENTR 2016 25A D2 144A	1,000,000	997,982.17	968,158.00
VENTURE CDO LTD VENTR 2017 27A CR 144A	800,000	790,578.33	772,708.80
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875	698,000	710,177.96	610,750.00
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125	552,000	555,398.07	470,301.25
VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875	1,190,000	1,173,131.43	972,111.00
VERIFONE SYS INC TERM LOAN	648,312	601,638.09	593,308.93
VERISURE HOLDING AB SR SECURED 144A 02/27 3.25	100,000	120,924.98	92,129.25
VERISURE HOLDING AB SR SECURED REGS 10/27 9.25	100,000	96,304.97	111,431.52
VERITAS US INC/BERMUDA L SR SECURED 144A 09/25 7.5	200,000	202,501.62	137,743.76
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75	1,182,000	1,026,559.90	917,041.00
VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272	1,720,000	2,002,321.96	1,531,117.49
VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875	477,000	527,797.44	447,552.52
VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125	250,000	251,679.36	243,485.46
VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1	360,000	359,876.95	312,436.15
VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15	1,715,000	1,750,970.42	1,512,357.32
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55	12,967,000	11,451,505.34	10,663,523.45
VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355	6,964,000	6,956,700.24	5,520,377.29
VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4	2,120,000	2,112,609.97	1,594,033.19
VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5	80,000	83,937.26	77,264.53
VERIZON COMMUNICATIONS SR UNSECURED 03/50 4	290,000	342,571.48	226,884.33
VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55	1,175,000	946,299.65	837,014.97
VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7	805,000	775,365.79	561,479.73
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	390,000	375,161.41	359,901.18
VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5	3,007,000	2,928,635.54	2,813,608.56
VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125	400,000	465,447.07	317,791.68
VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862	250,000	317,521.75	224,089.18
VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329	7,162,000	7,160,948.68	6,886,146.84
VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5	1,060,000	1,046,014.48	824,080.16
VERIZON COMMUNICATIONS SR UNSECURED 09/35 5.85	229,000	314,378.36	231,918.21
VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85	955,000	668,683.66	657,232.22
VERIZON COMMUNICATIONS SR UNSECURED 10/30 1.68	1,063,000	940,290.24	828,577.45
VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987	2,305,000	1,625,697.74	1,406,280.80
VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4	590,000	571,992.66	541,770.43
VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65	1,460,000	1,463,106.61	985,476.34
VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85	130,000	135,718.71	103,029.58
VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875	3,134,000	2,952,345.28	1,964,890.38
VERIZON COMMUNICATIONS SR UNSECURED 11/60 3	320,000	234,731.67	190,535.22
VERIZON COMMUNICATIONS SR UNSECURED 12/29 4.016	795,000	879,991.76	742,571.04
VERIZON OWNER TRUST VZOT 2019 C A1A	619,469	624,927.71	618,384.20
VERIZON OWNER TRUST VZOT 2020 B A	9,745,216	9,733,939.26	9,598,419.50
VERMILION ENERGY INC SR UNSECURED 144A 05/30 6.875	600,000	595,753.42	547,549.71
VERSCEND HOLDING CORP 2021 TERM LOAN B	2,273,320	2,267,621.34	2,254,247.22
VERTICAL US NEWCO INC TERM LOAN B	1,181,623	1,183,679.71	1,135,102.17
VERTIV GROUP CORPORATION 2021 TERM LOAN B	759,524	759,524.35	731,361.19
VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125	1,155,000	1,139,535.88	981,750.00

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VERUS SECURITIZATION TRUST VERUS 2021 3 A1 144A	1,929,829	1,929,773.19	1,541,178.18
VERUS SECURITIZATION TRUST VERUS 2021 6 A1 144A	2,742,460	2,742,342.78	2,212,539.50
VERUS SECURITIZATION TRUST VERUS 2022 3 A1 144A	1,001,375	998,743.64	945,279.54
VERUS SECURITIZATION TRUST VERUS 2022 6 A1 144A	451,905	447,747.94	430,741.70
VFH PARENT LLC 2022 TERM LOAN B	390,000	389,414.06	378,885.00
VIASAT INC SR SECURED 144A 04/27 5.625	500,000	509,049.02	454,175.00
VIATRIS INC COMPANY GUAR 06/50 4	1,610,000	1,690,991.84	991,981.94
VICI PROPERTIES / NOTE COMPANY GUAR 144A 01/28 4.5	1,315,000	1,232,448.59	1,206,679.52
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/25 3.5	510,000	515,001.53	480,843.30
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 3.75	109,000	100,361.10	98,944.21
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 5.75	411,000	414,812.93	400,626.73
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/29 3.875	900,000	835,596.38	788,790.80
VICI PROPERTIES / NOTE COMPANY GUAR 144A 05/24 5.625	700,000	707,142.18	693,182.00
VICI PROPERTIES / NOTE COMPANY GUAR 144A 06/25 4.625	911,000	892,931.59	873,421.25
VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125	744,000	665,788.89	651,122.76
VICI PROPERTIES / NOTE COMPANY GUAR 144A 09/26 4.5	318,000	309,235.40	299,262.63
VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/26 4.25	2,968,000	2,974,688.08	2,768,917.51
VICI PROPERTIES LP SR UNSECURED 02/28 4.75	200,000	199,890.09	189,733.54
VICI PROPERTIES LP SR UNSECURED 02/30 4.95	255,000	254,475.56	242,738.92
VICTORS MERGER CORP SR UNSECURED 144A 05/29 6.375	3,010,000	3,009,973.96	1,655,500.00
VIDEOTRON LTD COMPANY GUAR 144A 06/29 3.625	2,928,000	2,978,532.00	2,466,840.00
VIKING OCEAN CRUISES SHI SR SECURED 144A 02/29 5.625	1,544,000	1,544,047.75	1,242,920.00
VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375	4,350,000	4,447,793.61	4,130,370.54
VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q	500,000	500,000.00	494,625.00
VIRGIN MEDIA BRISTOL LLC TERM LOAN N	1,250,000	1,249,952.44	1,227,237.50
VIRGIN MEDIA FINANCE PLC COMPANY GUAR 144A 07/30 5	1,060,000	1,089,727.54	850,183.60
VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 07/30 3.75	500,000	585,485.34	407,902.77
VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5	1,569,000	1,631,487.84	1,405,478.82
VIRGIN MEDIA SECURED FIN SR SECURED 144A 08/30 4.5	418,000	434,884.89	349,207.65
VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/30 4.25	500,000	670,179.05	465,289.11
VIRGIN MEDIA SECURED FIN SR SECURED REGS 04/27 5	1,000,000	1,345,162.97	1,068,897.33
VIRGIN MEDIA VEND FIN IV SR UNSECURED 144A 07/28 5	1,315,000	1,339,586.69	1,149,451.08
VIRGIN MEDIA VENDOR FIN COMPANY GUAR REGS 07/28 4.875	1,600,000	2,159,986.21	1,549,528.22
VIRGIN MONEY UK PLC SR UNSECURED REGS 06/25 VAR	200,000	261,343.65	227,531.02
VIRGIN MONEY UK PLC SR UNSECURED REGS 09/26 VAR	400,000	541,295.11	446,329.31
VIRGIN MONEY UK PLC SR UNSECURED REGS 09/27 VAR	200,000	272,070.10	217,181.27
VIRGINIA ELEC + POWER CO SR UNSECURED 05/37 6	293,000	373,146.93	303,072.19
VIRGINIA ELEC + POWER CO SR UNSECURED 08/43 4.65	94,000	115,037.92	82,526.45
VIRGINIA ELEC + POWER CO SR UNSECURED 09/47 3.8	218,000	260,236.51	166,645.42
VISA INC SR UNSECURED 02/31 1.1	34,000	28,209.95	26,042.55
VISA INC SR UNSECURED 04/30 2.05	320,000	319,654.66	270,399.75
VISA INC SR UNSECURED 12/45 4.3	790,000	801,529.37	721,159.27
VISTA OUTDOOR INC COMPANY GUAR 144A 03/29 4.5	216,000	216,000.00	158,595.84
VISTRA CORP COMPANY GUAR 144A 07/27 5	1,364,000	1,366,147.05	1,265,919.53
VISTRA CORP COMPANY GUAR 144A 09/26 5.5	3,665,000	3,675,613.69	3,530,924.40
VISTRA CORP JR SUBORDINA 144A 12/99 VAR	100,000	100,289.56	90,993.32
VISTRA CORP JR SUBORDINA 144A VAR	500,000	500,000.00	477,533.40
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 02/27 5.625	1,705,000	1,709,386.17	1,617,469.56
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 05/29 4.375	585,000	585,382.67	504,045.89
VISTRA OPERATIONS CO LLC SR SECURED 144A 05/25 5.125	1,181,000	1,179,184.93	1,154,687.32
VITERRA FINANCE BV COMPANY GUAR REGS 09/25 0.375	1,055,000	1,132,967.81	1,001,278.76
VIVO ENERGY INVESTMENTS COMPANY GUAR 144A 09/27 5.125	283,000	294,395.77	252,577.50

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VM CONSOLIDATED INC 2021 TERM LOAN B	491,250	489,374.41	487,565.63
VM CONSOLIDATED INC COMPANY GUAR 144A 04/29 5.5	1,895,000	1,853,457.05	1,669,040.20
VMED O2 UK FINAN SR SECURED 144A 01/31 4.25	2,017,000	2,041,459.13	1,632,791.76
VMED O2 UK FINAN SR SECURED 144A 07/31 4.75	2,884,000	2,657,806.45	2,342,817.40
VMED O2 UK FINAN SR SECURED REGS 07/31 4.5	100,000	139,169.93	91,432.46
VMWARE INC SR UNSECURED 05/27 4.65	930,000	981,421.99	900,158.04
VMWARE INC SR UNSECURED 05/30 4.7	935,000	1,075,784.60	869,751.10
VMWARE INC SR UNSECURED 08/23 0.6	1,075,000	1,074,654.88	1,046,914.93
VMWARE INC SR UNSECURED 08/26 1.4	1,350,000	1,348,334.47	1,176,884.84
VMWARE INC SR UNSECURED 08/27 3.9	86,000	93,947.43	80,262.10
VMWARE INC SR UNSECURED 08/28 1.8	711,000	707,539.32	580,588.94
VMWARE INC SR UNSECURED 08/31 2.2	1,417,000	1,406,527.12	1,075,310.14
VOC ESCROW LTD SR SECURED 144A 02/28 5	489,000	454,232.58	420,588.90
VODAFONE GROUP PLC JR SUBORDINA 04/79 VAR	4,150,000	4,176,478.45	4,172,534.50
VODAFONE GROUP PLC JR SUBORDINA REGS 08/80 VAR	200,000	251,247.50	169,957.35
VODAFONE GROUP PLC SR UNSECURED 02/43 4.375	1,300,000	1,554,905.67	1,040,711.61
VOLKSWAGEN BANK GMBH SR UNSECURED REGS 07/26 2.5	200,000	197,982.52	199,039.48
VOLKSWAGEN FIN SERV AG SR UNSECURED REGS 01/28 0.875	200,000	181,125.61	176,946.56
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/30 3.75	2,250,000	2,501,650.29	1,977,213.11
VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 11/38 4.125	100,000	165,090.35	97,493.24
VOLKSWAGEN LEASING GMBH COMPANY GUAR REGS 07/29 0.625	60,000	72,516.16	49,272.38
VONOVIA SE SR UNSECURED REGS 06/27 0.375	200,000	173,827.83	175,028.92
VOYA CLO LTD INGIM 2013 1A A1AR 144A	348,562	342,195.05	345,078.48
VOYA CLO LTD VOYA 2017 2A A2AR 144A	1,000,000	968,428.23	975,445.00
VOYA CLO LTD VOYA 2017 3A A1R 144A	610,000	610,000.00	592,713.82
VOYA CLO LTD VOYA 2018 3A A1A 144A	1,620,000	1,612,382.54	1,597,806.00
VOYA CLO LTD VOYA 2018 4A A1AR 144A	1,710,000	1,710,000.00	1,681,735.41
VOYA CLO LTD VOYA 2019 3A BR 144A	250,000	242,936.54	240,734.00
VOYA CLO LTD VOYA 2019 4A BR 144A	750,000	750,000.00	724,523.25
VOYA CLO LTD VOYA 2020 1A AR 144A	1,500,000	1,500,000.00	1,466,229.00
VZ SECURED FINANCING BV SR SECURED 144A 01/32 5	3,530,000	3,311,087.99	2,868,553.57
WACHOVIA STUDENT LOAN TRUST WSLT 2006 1 B 144A	565,017	536,589.25	520,446.72
WALMART INC SR UNSECURED 09/28 1.5	220,000	219,807.60	188,529.18
WALMART INC SR UNSECURED 09/31 1.8	110,000	109,655.56	89,519.93
WALT DISNEY COMPANY/THE COMPANY GUAR 01/31 2.65	1,690,000	1,449,969.52	1,442,523.94
WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65	3,125,000	4,195,746.07	3,539,052.06
WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR6 A	3,305	3,324.65	2,960.29
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR10 X	667,582	6,636.22	3,185.37
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR12 X	1,087,964	10,260.57	5,473.00
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR8 X	486,301	-9,764.85	2,469.63
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR1 A2A1	407,743	403,245.13	373,375.90
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1	989,845	980,300.87	910,918.32
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 B1	1,920,628	516,969.94	1,477,981.18
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR6 2A1A	163	129.98	154.71
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR8 2AB2	1,008,562	1,006,653.59	921,980.32
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR9 A1A	1,284,022	1,248,537.42	1,167,662.63
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR4 1A1B	304,104	183,741.47	259,550.10
WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY6 2A1	479,697	361,226.72	416,798.49
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/24 3.428	735,000	737,889.78	713,514.68
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/27 3.755	190,000	190,000.00	171,100.60
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/29 4.054	910,000	910,000.00	787,261.09
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/32 4.279	1,700,000	1,691,890.09	1,400,400.06

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/42 5.05	7,448,000	6,984,014.15	5,698,332.23
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/52 5.141	6,895,000	5,852,882.59	5,012,433.47
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/62 5.391	10,337,000	9,732,381.17	7,546,152.03
WASH MULTIFAM ACQ INC SR SECURED 144A 04/26 5.75	2,625,000	2,580,498.52	2,474,062.50
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR2 A1A	580,329	377,881.64	474,910.42
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR6 1A	7,123	6,158.69	5,248.08
WASTE CONNECTIONS INC SR UNSECURED 01/33 4.2	3,326,000	3,216,979.75	3,089,002.71
WASTE MANAGEMENT INC COMPANY GUAR 03/28 1.15	3,175,000	2,751,494.15	2,651,952.28
WASTE MANAGEMENT INC COMPANY GUAR 03/31 1.5	865,000	681,616.57	676,290.79
WASTE MANAGEMENT INC COMPANY GUAR 04/32 4.15	710,000	677,959.99	675,542.61
WASTE MANAGEMENT INC COMPANY GUAR 06/29 2	520,000	499,199.14	440,034.05
WASTE MANAGEMENT INC COMPANY GUAR 06/41 2.95	132,000	131,366.87	97,965.59
WASTE MANAGEMENT INC COMPANY GUAR 11/27 3.15	650,000	605,648.09	606,325.75
WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5	770,000	779,927.24	679,987.00
WATCO COS LLC/FINANCE CO SR UNSECURED 144A 06/27 6.5	1,820,000	1,895,133.78	1,729,000.00
WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75	900,000	900,826.74	850,602.91
WEATHERFORD INTERNATIONA COMPANY GUAR 144A 04/30 8.625	1,700,000	1,600,820.31	1,632,523.97
WEC ENERGY GROUP INC SR UNSECURED 10/27 5.15	2,605,000	2,599,893.48	2,632,796.68
WEEKLEY HOMES LLC/ FINAN SR UNSECURED 144A 09/28 4.875	1,185,000	1,102,125.07	995,685.21
WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR	770,000	779,131.34	689,619.70
WELLS FARGO + COMPANY JR SUBORDINA 12/99 VAR	610,000	611,620.11	533,911.65
WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15	692,000	724,119.45	650,429.72
WELLS FARGO + COMPANY SR UNSECURED 02/31 VAR	8,306,000	8,429,321.87	6,877,918.44
WELLS FARGO + COMPANY SR UNSECURED 03/28 VAR	922,000	903,338.45	853,772.90
WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	5,984,000	5,967,316.65	5,040,908.32
WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR	5,140,000	5,152,443.23	4,783,581.35
WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR	1,090,000	1,201,250.27	1,021,772.14
WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR	7,320,000	8,064,344.36	6,448,010.42
WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR	2,100,000	2,110,340.12	1,949,839.65
WELLS FARGO + COMPANY SR UNSECURED 07/28 VAR	392,000	388,643.66	382,864.95
WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR	7,100,000	6,972,796.75	6,741,685.15
WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR	740,000	741,866.57	725,169.88
WELLS FARGO + COMPANY SR UNSECURED 10/26 3	2,985,000	2,981,359.91	2,758,783.51
WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR	3,599,000	3,802,569.36	3,057,007.37
WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606	840,000	884,913.37	814,375.13
WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1	2,025,000	2,026,852.95	1,960,709.81
WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4	190,000	189,338.79	152,612.91
WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3	4,355,000	4,441,174.71	4,190,933.87
WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375	750,000	757,472.79	697,256.18
WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65	510,000	508,992.87	429,305.65
WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9	1,030,000	1,027,083.35	886,697.42
WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75	790,000	788,892.92	661,582.77
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C27 A5	1,241,000	1,329,593.54	1,180,748.09
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C27 XA	19,943,226	513,011.43	277,517.97
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 XA	46,843,540	841,786.51	493,871.44
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS	1,310,000	1,342,709.17	1,218,253.36
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS2 A5	795,000	829,138.04	757,501.20
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS4 AS	467,000	437,737.81	437,484.62
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC25 XA	7,695,118	420,329.90	204,798.65
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS5 C	250,000	274,976.53	216,692.13
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 XA	13,930,035	720,334.13	590,137.58
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 B	460,000	501,604.88	404,093.90

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C40 B	1,000,000	1,072,629.71	881,066.90
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C41 B	480,000	516,396.63	413,598.34
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP A 144A	1,140,000	1,078,386.11	1,052,323.28
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP C 144A	2,650,000	2,643,427.84	2,421,994.00
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 SMP D 144A	2,200,000	2,196,755.57	1,991,603.68
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 1745 A 144A	587,000	631,295.09	501,469.34
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C44 A2	352,337	369,623.66	349,937.58
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C44 A5	920,000	944,386.86	872,059.54
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A2	386,029	406,801.59	382,323.71
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A4	780,000	845,706.84	736,734.64
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C49 B	450,000	512,879.27	388,026.99
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C49 C	450,000	504,389.41	375,277.64
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C50 B	455,000	509,013.69	379,632.75
WELLS FARGO COMMERCIAL MORTGAG WFCM 2020 C58 XA	10,691	1,494.86	1,050.14
WELLS FARGO COMMERCIAL MORTGAG WFCM 2021 C59 XA	4,000,000	466,000.84	331,396.40
WELLS FARGO COMMERCIAL MORTGAG WFCM 2021 FCMT D 144A	400,000	400,000.00	355,630.40
WELLTOWER INC SR UNSECURED 01/29 2.05	1,570,000	1,493,415.07	1,275,137.67
WELLTOWER INC SR UNSECURED 06/32 3.85	263,000	262,882.59	223,176.73
WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/25 7.125	2,049,000	2,100,341.07	2,074,637.32
WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/28 7.25	405,000	418,651.32	410,254.46
WESTERN DIGITAL CORP COMPANY GUAR 02/26 4.75	1,700,000	1,801,372.40	1,600,924.00
WESTERN DIGITAL CORP SR UNSECURED 02/29 2.85	85,000	79,840.56	65,761.95
WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR	140,000	140,000.00	139,790.00
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.35	400,000	401,188.01	378,488.00
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.3	1,370,000	1,380,847.96	1,195,900.40
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.5	345,000	336,330.53	284,211.00
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5	100,000	102,111.45	91,750.00
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3	2,160,000	1,993,822.68	1,776,010.04
WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45	550,000	482,663.26	456,896.00
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5	1,560,000	1,476,716.37	1,294,757.11
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2021 3A A2 144A	1,258,593	1,258,535.99	1,249,487.53
WESTLAKE CORP SR UNSECURED 08/61 3.375	182,000	176,488.79	107,328.67
WESTPAC BANKING CORP SR UNSECURED 05/23 3.65	8,500,000	8,547,012.58	8,462,018.09
WESTPAC BANKING CORP SUBORDINATED 11/35 VAR	3,180,000	2,610,208.71	2,363,555.38
WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	500,000	574,561.93	561,806.35
WEYERHAEUSER CO SR UNSECURED 04/30 4	2,600,000	2,948,915.96	2,367,353.98
WEYERHAEUSER CO SR UNSECURED 12/33 6.875	700,000	928,998.64	750,872.07
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 XA 144A	1,051,896	42,296.38	23.46
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C13 XA 144A	11,560,663	954,799.20	337.57
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C14 AS	383,656	398,451.27	372,969.49
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C17 B	690,000	686,149.48	668,759.45
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 B	180,000	192,069.57	172,065.08
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A5	1,193,000	1,286,946.97	1,162,064.43
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 ASFL 144A	1,620,000	1,620,000.00	1,550,710.82
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C21 XA	51,517,947	4,541,138.51	667,013.16
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 D 144A	186,000	147,969.11	155,171.62
WHATABRANDS LLC TERM LOAN B	495,000	493,681.83	477,778.95
WHEEL PROS INC SR UNSECURED 144A 05/29 6.5	2,103,000	2,010,730.41	736,050.00
WHITE CAP BUYER LLC SR UNSECURED 144A 10/28 6.875	2,720,000	2,839,819.91	2,352,823.99
WHITE CAP BUYER LLC TERM LOAN B	770,853	758,638.40	744,150.48
WHITE CAP PARENT LLC SR UNSECURED 144A 03/26 8.25	100,000	99,649.23	86,449.00
WHITEBOX CLO I LTD WBOX 2019 1A CR 144A	1,350,000	1,350,000.00	1,246,116.15

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WHITEBOX CLO I LTD WBOX 2020 2A A1R 144A	1,790,000	1,790,061.49	1,730,020.68
WHITEBOX CLO III LTD WBOX 2021 3A A1 144A	1,210,000	1,210,000.00	1,167,060.73
WILLIAM MORRIS ENDEAVOR ENTMT TERM LOAN B 1	163,859	157,357.03	160,007.99
WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5	409,000	445,518.60	447,682.14
WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75	354,000	412,931.23	416,859.65
WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85	490,000	554,087.70	414,122.31
WILLIAMS COMPANIES INC SR UNSECURED 08/32 4.65	357,000	330,509.89	332,332.65
WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1	736,000	746,513.85	643,539.35
WILLIAMS COS INC SR UNSECURED 06/31 7.75	334,000	271,673.61	368,295.84
WILLIAMS SCOTSMAN INTL SR SECURED 144A 06/25 6.125	644,000	658,377.17	637,560.00
WILLIAMS SCOTSMAN INTL SR SECURED 144A 08/28 4.625	59,000	60,577.37	53,247.50
WIND RIVER CLO LTD WINDR 2018 3A D 144A	1,000,000	996,846.86	855,937.00
WINNEBAGO INDUSTRIES SR SECURED 144A 07/28 6.25	280,000	283,990.50	261,155.72
WINTERSHALL DEA FINANCE COMPANY GUAR REGS 09/25 0.84	200,000	191,201.62	192,057.44
WINTERSHALL DEA FINANCE COMPANY GUAR REGS 09/28 1.332	500,000	474,412.21	431,625.46
WIRECO WORLDGROUP INC 2021 TERM LOAN	767,371	760,927.32	745,309.28
WISCONSIN ELECTRIC POWER SR UNSECURED 09/32 4.75	1,315,000	1,312,358.85	1,288,487.04
WISCONSIN ST HLTH EDUCTNL FA WISMED 11/35 FIXED 5	80,000	82,497.68	82,938.30
WISCONSIN ST HLTH EDUCTNL FA WISMED 11/39 FIXED 5	85,000	87,384.20	86,744.38
WMG ACQUISITION CORP 2022 INCREMENTAL TERM LOAN	500,000	490,309.87	494,165.00
WMG ACQUISITION CORP SR SECURED 144A 07/30 3.875	80,000	82,195.11	68,907.96
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A	515,000	511,225.19	513,061.44
WOLTERS KLUWER NV SR UNSECURED REGS 09/26 3	250,000	249,706.25	261,080.72
WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	364,000	316,029.31	275,751.84
WORKDAY INC SR UNSECURED 04/27 3.5	1,922,000	1,922,068.49	1,796,241.77
WORKDAY INC SR UNSECURED 04/29 3.7	805,000	805,220.20	738,546.07
WORKDAY INC SR UNSECURED 04/32 3.8	1,860,000	1,802,308.51	1,641,890.66
WORLD ACCEPTANCE CORP COMPANY GUAR 144A 11/26 7	300,000	248,708.96	168,000.19
WP CAREY INC SR UNSECURED 02/25 4	315,000	312,106.94	306,943.40
WP CAREY INC SR UNSECURED 02/31 2.4	400,000	397,100.64	318,707.88
WP CAREY INC SR UNSECURED 04/24 4.6	345,000	346,040.90	341,718.88
WP CITYMD BIDCO LLC 2021 1ST LIEN TERM LOAN B	623,430	621,126.62	621,920.95
WPP FINANCE SA COMPANY GUAR REGS 05/27 2.375	285,000	376,009.58	283,796.11
WR GRACE CO 2021 TERM LOAN B	475,200	477,690.35	465,401.38
WR GRACE HOLDING LLC SR SECURED 144A 06/27 4.875	1,795,000	1,871,120.81	1,590,603.35
WR GRACE HOLDING LLC SR UNSECURED 144A 08/29 5.625	1,336,000	1,344,293.07	1,078,512.72
WRKCO INC COMPANY GUAR 06/28 3.9	715,000	742,471.83	657,037.88
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375	2,891,000	2,951,166.28	2,593,805.20
WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5	1,515,000	1,518,809.58	1,438,259.13
WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 05/27 5.25	1,857,000	1,888,780.34	1,675,888.40
WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5	400,000	398,780.29	366,936.00
WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125	375,000	375,000.00	303,408.75
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125	215,000	216,970.01	184,282.95
WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75	1,522,000	1,559,983.34	1,513,562.64

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Cash Equivalent Securities	**4,002,338,456**	**3,991,210,381**	**3,991,213,925**
ANTALIS S.A due 01/04/23	20,000,000	19,992,800.00	19,992,800.00
ANTALIS S.A due 05/18/23	20,000,000	19,606,505.56	19,606,505.56
AQUITAINE FDG CO LLC due 01/18/23	30,000,000	29,937,666.67	29,937,666.67
ATLANTIC ASSET SECUR due 06/28/23	10,000,000	9,744,372.23	9,744,372.23
BANC OF AMERICA SEURITIES LLC TBA CASH COLLATERAL USD	-910,000	-910,000.00	-910,000.00
BANK MONTREAL MONTREAL BRH 4.81% due 01/05/23	30,000,000	30,000,000.00	30,000,000.00
BANK MONTREAL MONTREAL BRH 5.05% due 12/07/23	25,000,000	25,000,000.00	25,000,000.00
BANK OF AMERICA, N.A. 4.88% due 05/30/23	20,500,000	20,500,000.00	20,500,000.00
BANK OF NOVA SCOTIA 4.55% due 02/17/23	25,000,000	25,000,000.00	25,000,000.00
BARCLAYS CAPITAL INC TBA CASH COLLATERAL	-270,000	-270,000.00	-270,000.00
BARTON CAPITAL CORP. due 01/06/23	20,000,000	19,988,194.45	19,988,194.45
BEDFORD ROW FDG CORP 4.68% due 03/09/23	20,000,000	20,000,000.00	20,000,000.00
BENNINGTON SARK CAP CO due 01/06/23	25,000,000	24,985,069.44	24,985,069.44
BRITANNIA FDG CO due 01/09/23	33,540,000	33,507,428.93	33,507,428.93
BRITANNIA FDG CO due 02/01/23	30,000,000	29,878,583.33	29,878,583.33
CANADIAN IMPERIAL BK 4.55% due 02/14/23	20,000,000	20,000,000.00	20,000,000.00
CANADIAN IMPERIAL BK 4.80% due 05/05/23	5,981,000	5,981,000.00	5,981,000.00
CANADIAN IMPERIAL BK 5.04% due 08/09/23	14,000,000	14,000,000.00	14,000,000.00
CCBOSHUS6 BANK OF AMERICA CCPC CCBOSHUS6 BANK OF AMERICA CCPC	900,000	900,000.00	900,000.00
CCBOSZUS6 BOA CCPC COC CCBOSZUS6 BOA CCPC COC	2,990,000	2,990,000.00	2,990,000.00
CDP FINANCIAL INC 4.90% due 04/20/23	20,000,000	20,000,000.00	20,000,000.00
CHARTA LLC due 04/06/23	10,000,000	9,872,805.55	9,872,805.55
CITIBANK N.A. 3.55% due 02/03/23	20,000,000	20,000,000.00	20,000,000.00
CITIGROUP GLOBAL MKTS INC S due 09/22/23	30,000,000	28,871,400.00	28,871,400.00
CITIGROUP TRI PARTY A 4.27% due 01/03/23	50,000,000	50,000,000.00	50,000,000.00
COLLATERALIZED CP FLEX 4.80% due 03/17/23	25,000,000	25,000,000.00	25,000,000.00
COLLATERIZED COML PAPER V CO L due 01/30/23	40,000,000	39,850,166.67	39,850,166.67
COLUMBIA FDG CO due 03/08/23	34,100,000	33,807,422.00	33,807,422.00
CONCORD MIN CPTL CO due 01/13/23	25,000,000	24,963,750.00	24,963,750.00
DEUTSCHE TRI PARTY A 4.26% due 01/03/23	60,000,000	60,000,000.00	60,000,000.00
FED HOME LN DISCOUNT NT 3.91% due 01/04/23	76,400,000	76,375,106.34	76,375,106.34
FED HOME LN DISCOUNT NT 4.04% due 01/27/23	69,600,000	69,397,174.00	69,397,174.00
FED HOME LN DISCOUNT NT due 01/11/23	19,580,000	19,565,858.89	19,565,858.89
FED HOME LN DISCOUNT NT due 01/26/23	42,100,000	42,008,734.72	42,008,734.72
FED HOME LN DISCOUNT NT due 05/12/23	18,750,000	18,596,825.52	18,596,825.52
FED HOME LN DISCOUNT NT due 05/18/23	5,200,000	5,155,870.78	5,155,870.78
FEDERAL HOME LOAN BANK 2.13% due 05/18/23	1,600,000	1,599,337.99	1,599,337.99
FEDERAL HOME LOAN BANK 4.34% due 01/26/23	50,000,000	50,000,000.00	50,000,000.00
FEDERAL HOME LOAN BANK 4.34% due 02/10/23	50,250,000	50,250,000.00	50,250,000.00
FEDERAL HOME LOAN BANK 4.34% due 02/13/23	9,800,000	9,800,000.00	9,800,000.00
FEDERAL HOME LOAN BANK 4.35% due 02/06/23	50,000,000	50,000,000.00	50,000,000.00
FEDERAL HOME LOAN BANK 4.35% due 04/03/23	50,050,000	50,050,000.00	50,050,000.00
FEDERAL HOME LOAN BANK 4.35% due 04/04/23	75,000,000	75,000,000.00	75,000,000.00
FEDERAL HOME LOAN BANK 4.36% due 03/16/23	50,000,000	50,000,000.00	50,000,000.00
FEDERAL HOME LOAN BANK 4.37% due 03/27/23	50,000,000	50,000,000.00	50,000,000.00
FEDERAL HOME LOAN BANK 4.39% due 08/15/23	50,000,000	50,000,000.00	50,000,000.00
FORWARDS HSBC COCLLATERAL TBA CASH COLLATERAL	410,000	410,000.00	410,000.00
FUTURES GOLDMAN COC CASH COLLATERAL	3,145,000	3,145,000.00	3,145,000.00
GNRL MTRS FINCL CO INC due 02/13/23	1,370,000	1,363,618.08	1,363,618.08
GNRL MTRS FINCL CO INC due 02/14/23	1,370,000	1,363,469.67	1,363,469.67

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GNRL MTRS FINCL CO INC due 04/04/23	700,000	691,320.00	691,320.00
GNRL MTRS FINCL CO INC due 04/05/23	700,000	691,226.66	691,226.66
GOLDMAN SACS TRI PARTY A 4.27% due 01/03/23	150,000,000	150,000,000.00	150,000,000.00
HSBC BANK PLC 4.80% due 02/27/23	15,750,000	15,750,000.00	15,750,000.00
HSBC TRI PARTY A 4.27% due 01/03/23	105,000,000	105,000,000.00	105,000,000.00
ING US FUNDING LLC 4.53% due 08/18/23	20,000,000	20,015,339.37	20,015,339.37
ING US FUNDING LLC 4.82% due 02/24/23	14,750,000	14,750,000.00	14,750,000.00
ING US FUNDING LLC 5.05% due 08/16/23	25,000,000	25,000,000.00	25,000,000.00
JOHNSON + JOHNSON due 07/05/23	25,000,000	24,387,187.50	24,387,187.50
JP MORGAN SEC INC TBA CASH COLLATERAL	360,000	360,000.00	360,000.00
JP MORGAN SEC LLC TPR C 4.26% due 01/03/23	186,531,000	186,531,000.00	186,531,000.00
LMA SA LMA AMERICAS due 01/12/23	15,000,000	14,983,500.00	14,983,500.00
LMA SA LMA AMERICAS due 02/14/23	11,000,000	10,939,365.55	10,939,365.55
LMA SA LMA AMERICAS due 02/15/23	39,800,000	39,568,165.00	39,568,165.00
LONGSHIP FUNDING DAC due 01/03/23	26,000,000	25,993,817.78	25,993,817.78
MACKINAC FUNDING due 01/05/23	25,000,000	24,987,916.67	24,987,916.67
MERRILL LYNCH TRI PARTY A 4.25% due 01/03/23	22,476,000	22,476,000.00	22,476,000.00
METLIFE SHORT TERM FDG due 06/26/23	28,093,000	27,420,016.58	27,420,016.58
MINNESOTA ST 2.89% due 01/20/23	12,500,000	12,500,000.00	12,500,000.00
MINNESOTA ST 3.65% due 01/19/23	26,100,000	26,100,000.00	26,100,000.00
MINNESOTA ST 4.39% due 04/20/23	5,000,000	5,000,000.00	5,000,000.00
MIZUHO BANK LTD 4.16% due 02/01/23	8,287,000	8,287,570.84	8,287,570.84
MIZUHO BANK LTD 5.08% due 04/26/23	30,000,000	30,000,000.00	30,000,000.00
MORGAN STANLEY TBA CASH COLLATERAL	54,000	54,000.00	54,000.00
MUFG BK LTD 4.90% due 03/01/23	30,000,000	30,000,000.00	30,000,000.00
MUFG BK LTD N Y BRH DISC COML 4.81% due 02/17/23	16,500,000	16,500,000.00	16,500,000.00
MUFG BK LTD N Y BRH DISC COML 4.88% due 03/16/23	3,500,000	3,500,285.48	3,500,285.48
NATIXIS NY 4.90% due 03/03/23	30,000,000	30,000,000.00	30,000,000.00
NATIXIS NY due 09/01/23	15,000,000	14,467,425.00	14,467,425.00
NOMURA TRIPARTY A 4.27% due 01/03/23	55,000,000	55,000,000.00	55,000,000.00
NORDEA BK AB PUBL NY 4.80% due 02/27/23	25,000,000	25,000,000.00	25,000,000.00
REPUBLIC OF PERU 8.75% due 11/21/33	100,000	122,347.14	122,347.14
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50	50,000	47,187.62	47,187.62
REPUBLICA ORIENT URUGUAY 5.75% due 10/28/34	50,000	52,820.61	52,820.61
RIDGEFIELD FUNDING CO 4.95% due 05/16/23	25,000,000	25,000,000.00	25,000,000.00
ROYAL BANK OF CANADA 4.81% due 01/04/23	30,000,000	30,000,000.00	30,000,000.00
ROYAL BANK OF CANADA due 07/05/23	10,000,000	9,742,541.66	9,742,541.66
ROYAL BK CDA 4.75% due 04/03/23	25,000,000	25,000,000.00	25,000,000.00
RYL BNK OF SCOT TRI A 4.26% due 01/03/23	155,000,000	155,000,000.00	155,000,000.00
SKANDIN ENS BANKEN AG 4.80% due 02/21/23	12,250,000	12,250,000.00	12,250,000.00
SOCIETE GENERALE due 08/07/23	20,000,000	19,371,433.27	19,371,433.27
STANDARD CHRTRD BNKN 4.24% due 07/28/23	12,355,000	12,339,027.45	12,339,027.45
STANDARD CHRTRD BNKN 4.85% due 02/06/23	18,500,000	18,500,000.00	18,500,000.00
STATE STREET BANK + TRUST CO SHORT TERM INV FUND	663,999,980	663,999,979.85	663,999,979.85
SVENSKA HANDLSBNKN A 4.75% due 04/04/23	15,750,000	15,750,000.00	15,750,000.00
SVENSKA HANDLSBNKN A 4.85% due 01/26/23	25,000,000	25,000,000.00	25,000,000.00
SVENSKA HANDLSBNKN A 4.91% due 06/16/23	25,000,000	25,000,000.00	25,000,000.00
SVENSKA HANDLSBNKN A 4.97% due 04/25/23	25,000,000	25,000,000.00	25,000,000.00
SWAP HSBC BOC SWAP CASH COLLATERAL USD	-210,000	-210,000.00	-210,000.00
SWAP JP MORGAN BOC SWAP CASH COLLATERAL USD	520,000	520,000.00	520,000.00
SWAP JP MORGAN COC SWAP CASH COLLATERAL USD	740,000	740,000.00	740,000.00
SWAP MORGAN STANLEY COC SWAP CASH COLLATERAL USD	950,000	950,000.00	950,000.00

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SWCC CCSCXIUS6 COC SWCC CASH COLLATERAL USD	510,000	510,000.00	510,000.00
TBA CITIGROUP BOC TBA CASH COLLATERAL	-709,089	-709,089.00	-709,089.00
TBA CITIGROUP COC TBA CASH COLLATERAL	439,089	439,089.00	439,089.00
TBA MORGAN STANLEY BOC TBA CASH COLLATERAL	-311,000	-311,000.00	-311,000.00
TBA WESTERN/LEHMAN RECEIVABLE LBI LEHESC R(LEH ESCROW REC)	748,477	0.00	3,742.38
THUNDER BAY FNDNG LLC 4.30% due 06/12/23	3,079,000	3,079,000.00	3,079,000.00
TORONTO DOMINION BANK 4.80% due 03/29/23	15,000,000	15,000,000.00	15,000,000.00
TORONTO DOMINION BANK due 07/11/23	3,440,000	3,348,561.94	3,348,561.94
TORONTO DOMINION BANK due 08/31/23	25,000,000	24,142,916.66	24,142,916.66
TREASURY BILL due 01/03/23	50,000,000	49,991,387.50	49,991,387.50
TREASURY BILL due 01/10/23	86,200,000	86,120,506.00	86,120,506.00
TREASURY BILL due 01/17/23	100,000,000	99,821,333.33	99,821,333.33
TREASURY BILL due 01/19/23	1,175,000	1,173,302.12	1,173,302.12
TREASURY BILL due 01/26/23	21,530,000	21,486,243.66	21,486,243.66
TREASURY BILL due 02/02/23	5,410,000	5,395,056.38	5,395,056.38
TREASURY BILL due 02/23/23	50,000,000	49,689,361.11	49,689,361.11
TREASURY BILL due 03/09/23	2,770,000	2,751,209.01	2,748,777.87
TREASURY BILL due 03/21/23	75,000,000	74,290,357.81	74,290,357.81
TREASURY BILL due 03/23/23	22,805,000	22,676,842.17	22,676,842.17
TREASURY BILL due 03/28/23	8,750,000	8,658,027.81	8,658,027.81
TREASURY BILL due 04/06/23	7,400,000	7,320,502.41	7,319,710.00
TREASURY BILL due 04/18/23	14,100,000	13,913,926.96	13,913,926.96
TREASURY BILL due 04/20/23	20,060,000	19,909,699.81	19,910,118.21
TREASURY BILL due 05/18/23	12,625,000	12,420,417.05	12,420,665.45
TREASURY BILL due 05/25/23	10,000,000	9,821,560.00	9,822,046.40
TREASURY BILL due 06/01/23	10,000,000	9,811,774.30	9,813,646.50
TREASURY BILL due 07/13/23	12,130,000	11,938,160.68	11,938,160.68
VERSAILLES CDS LLC due 04/06/23	30,000,000	29,614,458.34	29,614,458.34
WESTPAC BANKING CORP. 4.35% due 08/24/23	8,775,000	8,771,763.50	8,771,763.50
WESTPAC BANKING CORP. due 07/06/23	2,800,000	2,727,377.33	2,727,377.33
WESTPAC BKING CORP N 4.50% due 01/20/23	30,000,000	30,000,000.00	30,000,000.00

Stable Value Fund — **Participant Directed Investment Program**

Issuer Name	Par Value	Book Value	Market Value
Total Underlying Fixed Income Securities	**1,677,480,559**	**1,683,012,053**	**1,573,996,926**
7 ELEVEN INC SR UNSECURED 144A 02/23 0.625	190,000	189,991.59	189,026.10
7 ELEVEN INC SR UNSECURED 144A 02/24 0.8	480,000	479,852.72	456,777.81
7 ELEVEN INC SR UNSECURED 144A 02/26 0.95	490,000	489,274.59	429,139.11
ABAY LEASING 2014 LLC US GOVT GUAR 11/26 2.654	529,248	529,247.56	503,553.89
ABBVIE INC SR UNSECURED 05/25 3.6	200,000	204,296.57	193,829.40
ABBVIE INC SR UNSECURED 11/24 2.6	2,690,000	2,689,752.47	2,573,413.62
ABBVIE INC SR UNSECURED 11/26 2.95	890,000	889,386.92	827,685.89
ABBVIE INC SR UNSECURED 11/29 3.2	570,000	569,897.85	513,840.18
ACCESS TO LOANS FOR LEARNING S ALLSL 2012 1 A	625,146	623,373.24	615,393.27
ADVOCATE HEALTH CORP UNSECURED 06/30 2.211	1,250,000	1,251,595.78	1,025,295.41
AGILENT TECHNOLOGIES INC SR UNSECURED 06/30 2.1	450,000	441,232.82	364,111.40
AGILENT TECHNOLOGIES INC SR UNSECURED 09/29 2.75	490,000	506,764.22	422,514.94
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/29 FIXED 1.856	1,000,000	885,973.10	830,395.70
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/32 FIXED 2.156	750,000	627,884.65	590,378.70
ALABAMA POWER CO SR UNSECURED 09/27 3.75	1,030,000	1,029,207.02	986,870.89
ALBEMARLE CORP SR UNSECURED 06/27 4.65	600,000	598,984.26	585,105.22
ALBEMARLE CORP SR UNSECURED 06/32 5.05	420,000	418,845.65	395,844.88
ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/26 4.3	190,000	182,024.66	185,072.77
ALEXANDRIA REAL ESTATE E COMPANY GUAR 03/34 2.95	360,000	358,977.76	291,782.34
ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/25 3.45	1,470,000	1,464,317.63	1,421,617.52
ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2	290,000	226,148.99	222,056.33
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/23 3.75	750,000	749,963.36	744,800.66
ALLY AUTO RECEIVABLES TRUST ALLYA 2019 3 A3	27,155	27,154.30	27,121.67
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 2 A3	1,460,000	1,459,982.71	1,456,068.80
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A3	1,150,000	1,149,931.38	1,153,971.41
AMEREN ILLINOIS CO 1ST MORTGAGE 05/28 3.8	920,000	1,000,700.08	877,281.49
AMEREN ILLINOIS CO SR SECURED 03/25 3.25	2,320,000	2,356,124.79	2,241,893.19
AMERICAN EXPRESS CO SR UNSECURED 03/27 2.55	1,270,000	1,269,004.53	1,155,323.06
AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05	450,000	449,228.50	428,510.51
AMERICAN EXPRESS CO SR UNSECURED 08/23 VAR	690,000	690,000.00	690,238.15
AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95	1,000,000	999,131.80	979,638.07
AMERICAN EXPRESS CO SR UNSECURED 08/33 VAR	550,000	550,000.00	519,538.10
AMERICAN EXPRESS CO SR UNSECURED 11/26 1.65	990,000	988,787.30	877,281.04
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A	2,080,000	2,079,969.11	2,033,388.66
AMERICAN HONDA FINANCE SR UNSECURED 01/29 2.25	1,010,000	1,008,020.90	866,273.98
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 3 A3	800,000	799,920.28	763,508.00
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3	1,560,000	1,559,715.80	1,530,726.44
AMPHENOL CORP SR UNSECURED 03/25 2.05	585,000	584,557.94	549,898.76
AMPHENOL CORP SR UNSECURED 04/24 3.2	2,485,000	2,485,125.71	2,429,505.33
AMPHENOL CORP SR UNSECURED 06/29 4.35	370,000	369,772.04	353,437.97
AMPHENOL CORP SR UNSECURED 09/31 2.2	660,000	657,869.33	522,866.14
ANDOVER MA AND 11/33 FIXED 2.323	1,000,000	1,006,765.44	780,909.90
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/28 2.25	200,000	199,131.60	168,190.31
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 05/25 4.875	860,000	906,098.87	844,015.04
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625	600,000	612,143.18	580,535.61
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/30 2.625	540,000	536,128.54	438,849.87
AON CORP COMPANY GUAR 05/29 3.75	500,000	487,952.13	461,221.85
AON CORP/AON GLOBAL HOLD COMPANY GUAR 05/27 2.85	450,000	449,812.68	413,347.85
ARCHER DANIELS MIDLAND C SR UNSECURED 03/30 3.25	695,000	690,919.29	626,815.90
ARI FLEET LEASE TRUST ARIFL 2021 A A2 144A	948,863	948,785.98	931,998.79

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
ASCENSION HEALTH SR UNSECURED 11/29 2.532	1,759,000	1,829,941.13	1,507,652.36
ASTRAZENECA FINANCE LLC COMPANY GUAR 05/24 0.7	660,000	659,972.15	622,048.93
AT+T INC SR UNSECURED 02/28 1.65	570,000	569,503.16	481,394.20
AT+T INC SR UNSECURED 02/32 2.25	460,000	459,324.82	360,557.93
AT+T INC SR UNSECURED 03/24 0.9	870,000	869,661.85	826,168.96
AT+T INC SR UNSECURED 03/26 1.7	910,000	909,004.99	820,089.27
AT+T INC SR UNSECURED 05/35 4.5	800,000	847,637.27	727,239.09
AT+T INC SR UNSECURED 06/24 VAR	780,000	781,805.81	785,574.20
AT+T INC SR UNSECURED 06/27 2.3	250,000	249,760.19	222,347.21
AT+T INC SR UNSECURED 12/33 2.55	2,199,000	2,204,277.82	1,689,952.94
ATMOS ENERGY CORP SR UNSECURED 03/23 0.625	820,000	819,779.20	813,967.91
ATMOS ENERGY CORP SR UNSECURED 09/29 2.625	950,000	961,180.58	824,070.05
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/24 3.8	1,425,000	1,466,099.95	1,391,456.00
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/25 3.85	1,580,000	1,652,339.06	1,523,287.45
BAKER HUGHES LLC/CO OBL SR UNSECURED 12/23 1.231	515,000	515,000.00	497,407.81
BALTIMORE CNTY MD BAL 08/32 FIXED 3.569	1,915,000	2,053,807.75	1,755,283.06
BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 A3	1,390,335	1,376,264.08	1,290,742.49
BANK BANK 2017 BNK5 A4	1,990,000	1,917,992.16	1,819,443.47
BANK BANK 2018 BN11 A2	2,385,000	2,365,810.89	2,230,111.42
BANK BANK 2018 BN12 A4	1,290,000	1,343,760.07	1,230,832.99
BANK OF AMERICA CORP SR UNSECURED 02/26 VAR	680,000	680,000.00	631,189.60
BANK OF AMERICA CORP SR UNSECURED 02/28 VAR	1,000,000	1,000,000.00	888,187.16
BANK OF AMERICA CORP SR UNSECURED 03/25 VAR	640,000	660,061.55	623,011.80
BANK OF AMERICA CORP SR UNSECURED 04/25 VAR	1,020,000	1,020,000.00	956,304.98
BANK OF AMERICA CORP SR UNSECURED 04/26 VAR	300,000	300,000.00	286,511.62
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	300,000	300,000.00	286,896.89
BANK OF AMERICA CORP SR UNSECURED 04/33 VAR	500,000	500,000.00	457,351.38
BANK OF AMERICA CORP SR UNSECURED 07/24 VAR	530,000	530,000.00	530,057.66
BANK OF AMERICA CORP SR UNSECURED 07/26 VAR	560,000	560,000.00	553,456.32
BANK OF AMERICA CORP SR UNSECURED 07/27 VAR	2,990,000	3,010,880.70	2,619,588.01
BANK OF AMERICA CORP SR UNSECURED 07/28 VAR	2,430,000	2,430,000.00	2,373,285.53
BANK OF AMERICA CORP SR UNSECURED 07/29 VAR	2,100,000	2,100,000.00	1,958,250.59
BANK OF AMERICA CORP SR UNSECURED 10/24 VAR	1,050,000	1,050,000.00	1,006,796.13
BANK OF AMERICA CORP SR UNSECURED 10/25 VAR	960,000	978,771.58	907,062.81
BANK OF AMERICA CORP SR UNSECURED 10/26 VAR	1,260,000	1,260,000.00	1,120,177.80
BANK OF AMERICA CORP SR UNSECURED 12/25 VAR	3,460,000	3,460,000.00	3,191,159.52
BANK OF AMERICA CREDIT CARD TR BACCT 2020 A1 A1	1,180,000	1,179,829.22	1,129,007.24
BANK OF AMERICA CREDIT CARD TR BACCT 2022 A2 A2	1,165,000	1,164,811.55	1,176,247.26
BANK OF MONTREAL SR UNSECURED 01/25 1.5	340,000	339,877.50	317,135.12
BANK OF MONTREAL SR UNSECURED 03/27 2.65	750,000	748,674.93	684,976.39
BANK OF MONTREAL SR UNSECURED 06/25 3.7	430,000	429,919.03	417,252.96
BANK OF MONTREAL SR UNSECURED 07/24 0.625	950,000	949,255.53	887,812.85
BANK OF MONTREAL SR UNSECURED 09/24 4.25	800,000	799,569.47	789,342.94
BANK OF MONTREAL SR UNSECURED 09/26 1.25	980,000	978,763.82	856,289.54
BANK OF MONTREAL SR UNSECURED 09/27 4.7	800,000	799,667.03	791,580.10
BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR	530,000	530,000.00	531,392.72
BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45	300,000	299,863.39	279,006.99
BANK OF NOVA SCOTIA SR UNSECURED 02/27 1.95	940,000	939,666.79	836,788.53
BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45	530,000	529,540.37	510,038.83
BANK OF NOVA SCOTIA SR UNSECURED 09/23 0.4	410,000	409,876.25	396,900.77
BANK OF NOVA SCOTIA SR UNSECURED 09/26 1.3	1,420,000	1,419,946.97	1,240,345.35

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
BANK OF NOVA SCOTIA SR UNSECURED 12/24 5.25	520,000	519,538.01	520,959.47
BANK OF NY MELLON CORP SR UNSECURED 01/27 2.05	1,114,000	1,113,236.02	1,000,295.67
BANK OF NY MELLON CORP SR UNSECURED 04/28 3.85	930,000	985,942.32	891,933.34
BANK OF NY MELLON CORP SR UNSECURED 06/25 VAR	420,000	420,000.00	410,625.39
BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR	150,000	150,000.00	143,494.39
BANK OF NY MELLON CORP SR UNSECURED 07/26 VAR	1,410,000	1,410,000.00	1,388,504.13
BANK OF NY MELLON CORP SR UNSECURED 07/30 VAR	470,000	470,561.04	453,692.15
BANK OF NY MELLON CORP SR UNSECURED 10/28 VAR	530,000	530,000.00	548,044.03
BAXTER INTERNATIONAL INC SR UNSECURED 02/27 1.915	1,460,000	1,459,997.41	1,294,417.30
BAXTER INTERNATIONAL INC SR UNSECURED 04/30 3.95	270,000	269,250.58	245,818.30
BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322	2,720,000	2,720,000.00	2,532,220.61
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/23 VAR	720,000	720,000.00	718,375.64
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25	950,000	949,226.79	920,479.37
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	1,210,000	1,204,502.69	1,135,845.82
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	610,000	634,503.83	589,449.36
BAYLOR SCOTT + WHITE HOL UNSECURED 11/25 3.095	1,500,000	1,559,970.05	1,416,869.12
BECTON DICKINSON AND CO SR UNSECURED 05/30 2.823	430,000	376,365.31	369,051.33
BECTON DICKINSON AND CO SR UNSECURED 08/32 4.298	130,000	130,205.61	121,682.85
BENCHMARK MORTGAGE TRUST BMARK 2018 B8 A5	1,270,000	1,271,087.83	1,211,216.40
BLACK HILLS CORP SR UNSECURED 01/26 3.95	1,395,000	1,483,468.84	1,337,453.00
BLACK HILLS CORP SR UNSECURED 01/27 3.15	320,000	322,462.37	295,936.17
BLACK HILLS CORP SR UNSECURED 08/24 1.037	1,060,000	1,042,729.58	988,550.85
BLACK HILLS CORP SR UNSECURED 11/23 4.25	790,000	793,771.11	785,551.48
BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.45	160,000	159,855.51	151,019.50
BMW US CAPITAL LLC COMPANY GUAR 144A 08/26 1.25	470,000	424,783.70	410,966.53
BMW VEHICLE LEASE TRUST BMWLT 2022 1 A3	2,685,000	2,684,709.96	2,597,575.59
BNP PARIBAS SR UNSECURED 144A 01/25 VAR	1,760,000	1,766,383.99	1,742,406.23
BNP PARIBAS SR UNSECURED 144A 06/27 VAR	580,000	580,000.00	504,749.24
BNP PARIBAS SR UNSECURED 144A 08/28 4.4	1,120,000	1,116,304.86	1,058,855.19
BNP PARIBAS SR UNSECURED 144A 11/25 VAR	1,455,000	1,479,805.22	1,378,290.04
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2022 BOCA A 144A	595,000	592,674.59	582,995.10
BOEING CO SR UNSECURED 02/26 2.196	190,000	185,823.92	172,626.90
BOEING CO SR UNSECURED 02/27 2.7	1,350,000	1,347,923.37	1,218,592.38
BOEING CO SR UNSECURED 05/25 4.875	890,000	906,943.14	883,185.30
BOEING CO SR UNSECURED 05/27 5.04	110,000	110,000.00	108,787.53
BOEING CO SR UNSECURED 05/30 5.15	710,000	710,000.00	692,703.88
BOSTON MA BOS 03/34 FIXED 1.738	1,400,000	1,091,322.64	993,698.86
BOSTON PROPERTIES LP SR UNSECURED 01/25 3.2	300,000	312,795.74	286,939.40
BOSTON PROPERTIES LP SR UNSECURED 02/26 3.65	1,030,000	1,042,030.82	976,327.92
BOSTON PROPERTIES LP SR UNSECURED 10/26 2.75	1,230,000	1,212,715.29	1,107,717.47
BP CAP MARKETS AMERICA COMPANY GUAR 01/32 2.721	1,810,000	1,810,000.00	1,508,562.04
BPCE SA SR UNSECURED 144A 01/25 1.625	890,000	888,137.14	828,310.06
BPCE SA SR UNSECURED 144A 07/27 4.75	1,400,000	1,396,770.21	1,361,650.55
BPR TRUST BPR 2022 OANA A 144A	2,900,000	2,893,117.89	2,830,391.59
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 1 A1B	3,140,498	3,140,497.95	3,059,360.36
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 2 A1B	1,686,883	1,686,882.60	1,648,668.64
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/23 0.537	1,090,000	1,090,000.00	1,050,108.59
BROWN UNIVERSITY BONDS 09/30 1.914	1,510,000	1,510,000.00	1,237,099.69
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A	985,984	974,771.96	973,827.29
BX TRUST BX 2021 VOLT A 144A	2,330,000	2,270,477.60	2,244,420.50
BX TRUST BX 2022 CSMO A 144A	1,340,000	1,335,193.49	1,329,928.96

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
BX TRUST BX 2022 GPA A 144A	1,760,000	1,753,484.09	1,748,978.35
BX TRUST BX 2022 IND A 144A	5,260,761	5,246,465.04	5,148,724.95
BX TRUST BX 2022 PSB A 144A	2,075,982	2,062,443.24	2,071,897.14
CALIFORNIA ST CAS 02/28 FIXED 1.7	1,250,000	1,180,360.74	1,076,021.88
CAMPBELL CA UNION HIGH SCH DIS CMESCD 08/29 FIXED 1.472	2,805,000	2,401,757.38	2,274,344.49
CANADIAN NATL RESOURCES SR UNSECURED 04/24 3.8	600,000	612,246.35	587,971.33
CANADIAN NATL RESOURCES SR UNSECURED 06/27 3.85	500,000	480,378.34	470,871.17
CANADIAN PACIFIC RAILWAY COMPANY GUAR 02/25 2.9	1,926,000	1,885,136.34	1,839,868.74
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/24 1.35	1,050,000	1,049,107.52	978,706.20
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/26 1.75	380,000	379,555.18	338,632.33
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/26 VAR	470,000	470,000.00	440,223.84
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/30 VAR	330,000	330,000.00	282,140.01
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/25 4.25	340,000	359,839.76	333,400.14
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VAR	390,000	390,000.00	377,561.80
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VAR	1,380,000	1,380,000.00	1,281,911.04
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/26 VAR	200,000	200,000.00	195,881.86
CAPITAL ONE FINANCIAL CO SR UNSECURED 11/27 VAR	535,000	535,000.00	465,928.25
CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR	1,210,000	1,210,000.00	1,158,396.22
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2019 2 A3	86,774	86,771.74	86,610.48
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2021 1 A3	1,565,000	1,564,975.98	1,472,352.31
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A3	1,890,000	1,889,875.39	1,846,257.27
CARGILL INC SR UNSECURED 144A 04/27 3.625	160,000	159,262.25	152,875.29
CARGILL INC SR UNSECURED 144A 04/30 2.125	1,315,000	1,173,741.55	1,082,737.72
CARGILL INC SR UNSECURED 144A 10/25 4.875	630,000	629,485.16	627,475.47
CARGILL INC SR UNSECURED 144A 10/32 5.125	440,000	439,463.95	440,772.69
CARMAX AUTO OWNER TRUST CARMX 2021 2 A3	1,791,622	1,791,337.23	1,724,092.12
CARMAX AUTO OWNER TRUST CARMX 2022 1 A3	1,945,000	1,944,727.37	1,844,969.62
CARMAX AUTO OWNER TRUST CARMX 2022 2 A3	1,320,000	1,319,826.51	1,283,362.21
CARRIER GLOBAL CORP SR UNSECURED 02/25 2.242	745,000	750,051.60	701,741.52
CARRIER GLOBAL CORP SR UNSECURED 02/27 2.493	1,935,000	1,948,767.66	1,744,233.73
CEDARS SINAI HEALTH SYS SECURED 08/31 2.288	1,500,000	1,420,457.77	1,202,987.24
CENTERPOINT ENER HOUSTON GENL REF MOR 10/32 4.45	1,070,000	1,066,302.88	1,031,513.52
CENTERPOINT ENERGY RES SR UNSECURED 03/23 0.7	820,000	819,505.18	814,084.82
CES MU2 LLC US GOVT GUAR 05/27 1.994	962,015	962,015.01	897,923.71
CHARLES SCHWAB CORP SR UNSECURED 03/32 2.9	410,000	409,148.27	348,416.41
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4	740,000	737,460.13	633,187.78
CHASE AUTO OWNER TRUST CHAOT 2022 AA A3 144A	2,180,000	2,179,783.89	2,137,004.95
CHEROKEE CNTY GA SCH SYS CHESCD 08/28 FIXED 5.626	1,250,000	1,347,628.55	1,284,185.88
CHESAPEAKE FUNDING II LLC CFII 2020 1A A1 144A	794,204	794,174.00	783,149.94
CHESAPEAKE FUNDING II LLC CFII 2021 1A A1 144A	1,166,095	1,165,971.11	1,147,683.68
CHILDREN S HOSPITAL MEDI SR UNSECURED 11/26 2.853	1,600,000	1,600,000.00	1,433,904.21
CHRISTUS HEALTH SR SECURED 07/28 4.341	1,000,000	1,000,000.00	950,111.93
CIGNA CORP COMPANY GUAR 07/23 3.75	336,000	335,981.70	333,782.65
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A5	2,590,000	2,611,723.01	2,521,351.27
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 A4	1,111,000	1,115,036.99	1,049,894.67
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC31 A4	965,000	987,654.48	921,724.67
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A4	1,121,813	1,089,835.91	1,050,543.11
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A5	1,507,803	1,514,462.00	1,415,661.31
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	1,498,325	1,437,610.46	1,357,049.91
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 P7 A4	1,291,000	1,289,730.00	1,209,697.98
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A4	1,205,000	1,218,976.47	1,128,339.11

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP INC SR UNSECURED 01/26 VAR	1,940,000	1,940,000.00	1,797,927.79
CITIGROUP INC SR UNSECURED 02/28 VAR	2,430,000	2,430,000.00	2,190,715.04
CITIGROUP INC SR UNSECURED 03/26 VAR	500,000	500,000.00	475,275.74
CITIGROUP INC SR UNSECURED 03/33 VAR	1,410,000	1,410,000.00	1,205,961.09
CITIGROUP INC SR UNSECURED 04/25 VAR	775,000	775,000.00	751,500.64
CITIGROUP INC SR UNSECURED 04/26 VAR	340,000	343,917.33	321,838.10
CITIGROUP INC SR UNSECURED 05/25 VAR	1,740,000	1,740,000.00	1,629,406.91
CITIGROUP INC SR UNSECURED 05/33 VAR	1,060,000	1,060,000.00	992,618.98
CITIGROUP INC SR UNSECURED 06/24 VAR	1,230,000	1,230,000.00	1,221,802.26
CITIGROUP INC SR UNSECURED 06/31 VAR	1,440,000	1,440,000.00	1,164,657.80
CITIGROUP INC SR UNSECURED 09/26 VAR	350,000	350,000.00	351,496.94
CITIGROUP INC SR UNSECURED 10/24 VAR	630,000	630,000.00	603,640.08
CITIGROUP INC SR UNSECURED 11/25 VAR	375,000	375,000.00	345,538.50
CITIZENS BANK NA/RI SR UNSECURED 02/26 3.75	420,000	419,926.37	402,551.95
CITIZENS BANK NA/RI SR UNSECURED 03/23 3.7	660,000	661,170.52	658,201.39
CITIZENS BANK NA/RI SR UNSECURED 03/23 VAR	600,000	600,040.02	600,397.30
CITIZENS BANK NA/RI SR UNSECURED 05/25 VAR	880,000	880,000.00	861,096.06
CITIZENS BANK NA/RI SR UNSECURED 08/28 VAR	1,020,000	1,020,000.00	984,759.84
CLOROX COMPANY SR UNSECURED 05/28 3.9	470,000	496,530.31	447,925.49
CLOROX COMPANY SR UNSECURED 10/27 3.1	415,000	414,928.07	383,047.81
CNH EQUIPMENT TRUST CNH 2021 C A3	1,600,000	1,599,845.89	1,490,922.88
CNH INDUSTRIAL CAP LLC COMPANY GUAR 05/25 3.95	460,000	458,028.91	446,212.26
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/25 5.45	250,000	248,529.12	250,548.17
COLLEGE LOAN CORPORATION TRUST COLLE 2006 1 A7A 144A	900,000	900,062.59	871,974.90
COMCAST CORP COMPANY GUAR 02/28 3.15	2,050,000	2,088,748.03	1,892,600.63
COMCAST CORP COMPANY GUAR 04/30 3.4	920,000	918,769.74	838,894.04
COMCAST CORP COMPANY GUAR 11/25 5.25	590,000	589,848.25	597,730.38
COMERICA INC SR UNSECURED 07/23 3.7	725,000	724,991.77	719,673.92
COMM MORTGAGE TRUST COMM 2013 CR10 A4	1,800,000	1,847,202.34	1,787,794.74
COMM MORTGAGE TRUST COMM 2014 CR14 A4	3,000,000	3,130,006.01	2,948,732.40
COMM MORTGAGE TRUST COMM 2014 CR17 A5	3,290,000	3,401,741.41	3,209,158.12
COMM MORTGAGE TRUST COMM 2014 CR18 A5	1,300,000	1,310,856.25	1,261,267.54
COMM MORTGAGE TRUST COMM 2014 CR19 ASB	1,041,377	1,092,024.15	1,019,656.63
COMM MORTGAGE TRUST COMM 2015 CR26 A4	2,630,000	2,728,573.48	2,496,582.20
COMM MORTGAGE TRUST COMM 2016 COR1 A3	1,499,135	1,428,559.02	1,384,222.50
COMM MORTGAGE TRUST COMM 2016 COR1 A4	1,650,000	1,603,987.77	1,513,707.20
COMM MORTGAGE TRUST COMM 2016 CR28 A3	1,256,825	1,256,560.28	1,189,808.28
COMM MORTGAGE TRUST COMM 2016 CR28 A4	2,478,375	2,620,059.51	2,354,643.62
COMMONSPIRIT HEALTH SR SECURED 10/24 2.76	190,000	190,000.00	182,170.34
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/27 2.552	1,500,000	1,500,000.00	1,363,648.65
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/32 3.15	830,000	829,984.39	725,068.77
COMMONWEALTH EDISON CO 1ST MORTGAGE 08/28 3.7	1,260,000	1,226,585.88	1,185,579.70
COMMONWEALTH EDISON CO 1ST MORTGAGE 11/24 3.1	1,150,000	1,173,623.21	1,109,573.07
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 12/25 0.75	610,000	609,861.29	545,716.42
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/24 2.125	240,000	239,955.65	231,889.93
CONSUMERS ENERGY CO 1ST MORTGAGE 11/28 3.8	1,200,000	1,150,364.40	1,138,783.42
COOPERATIEVE RABOBANK UA SR UNSECURED 144A 04/28 3.649	960,000	960,000.00	884,468.66
COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR	570,000	570,000.00	512,504.00
COOPERATIEVE RABOBANK UA SR UNSECURED 144A 07/24 2.625	880,000	879,320.68	844,046.75
COOPERATIEVE RABOBANK UA SR UNSECURED 144A 09/26 VAR	390,000	390,000.00	344,523.07
COOPERATIEVE RABOBANK UA SR UNSECURED 144A 12/27 VAR	1,915,000	1,915,000.00	1,664,501.05

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
COREBRIDGE GLOB FUNDING SR SECURED 144A 09/25 0.9	1,800,000	1,799,186.80	1,606,937.67
COTERRA ENERGY INC SR UNSECURED 05/27 3.9	520,000	524,420.18	485,534.91
CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR	420,000	420,000.00	336,650.33
CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/24 VAR	1,700,000	1,700,000.00	1,639,570.51
CREDIT SUISSE GROUP AG SR UNSECURED 144A 09/25 VAR	500,000	500,000.00	442,030.22
CRH AMERICA FINANCE INC COMPANY GUAR 144A 04/28 3.95	760,000	757,252.19	711,802.33
CRH AMERICA INC COMPANY GUAR 144A 05/25 3.875	1,330,000	1,378,465.36	1,282,969.09
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 A4	1,805,000	1,846,803.83	1,718,763.06
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C5 A5	754,000	756,685.93	717,486.19
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 A5	2,140,000	2,083,771.40	1,993,397.59
CUBESMART LP COMPANY GUAR 11/25 4	320,000	339,145.97	307,273.42
CUBESMART LP COMPANY GUAR 12/28 2.25	320,000	318,673.09	263,731.58
CVS HEALTH CORP SR UNSECURED 03/28 4.3	533,000	528,692.67	515,540.35
CVS HEALTH CORP SR UNSECURED 06/26 2.875	345,000	349,079.20	322,049.80
CVS HEALTH CORP SR UNSECURED 08/26 3	240,000	239,852.60	224,172.22
CVS HEALTH CORP SR UNSECURED 08/27 1.3	840,000	838,417.04	711,173.26
DAIMLER TRUCKS FINAN NA COMPANY GUAR 144A 04/27 3.65	530,000	529,088.97	495,303.32
DAIMLER TRUCKS FINAN NA COMPANY GUAR 144A 12/23 1.125	1,320,000	1,318,573.14	1,268,111.26
DAIMLER TRUCKS FINAN NA COMPANY GUAR 144A 12/24 1.625	670,000	669,885.91	621,785.98
DAIMLER TRUCKS FINAN NA COMPANY GUAR 144A 12/26 2	1,380,000	1,375,205.94	1,215,908.33
DANONE SA SR UNSECURED 144A 11/23 2.589	1,228,000	1,222,585.28	1,202,420.59
DELAWARE ST DES 07/28 FIXED 4.45	1,165,000	1,139,221.83	1,150,617.73
DELL EQUIPMENT FINANCE TRUST DEFT 2020 2 A3 144A	802,663	802,646.05	794,882.16
DELL EQUIPMENT FINANCE TRUST DEFT 2021 1 A3 144A	2,130,000	2,129,718.93	2,089,761.32
DENISON TX INDEP SCH DIST DENSCD 08/24 ZEROCPNOID 0	1,000,000	978,754.38	929,783.60
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4	1,075,000	1,072,354.64	1,003,286.97
DIAGEO CAPITAL PLC COMPANY GUAR 10/27 5.3	750,000	748,927.26	767,124.91
DIGITAL REALTY TRUST LP COMPANY GUAR 01/28 5.55	270,000	269,808.55	271,785.13
DIGITAL REALTY TRUST LP COMPANY GUAR 07/28 4.45	1,100,000	1,099,034.78	1,041,418.30
DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A	1,085,000	1,084,862.85	1,095,768.95
DLLAA LLC DLLAA 2021 1A A3 144A	2,585,000	2,584,734.00	2,434,481.40
DLLAD LLC DLLAD 2021 1A A3 144A	1,650,000	1,649,922.17	1,535,727.60
DLLMT LLC DLLMT 2021 1A A3 144A	1,395,000	1,394,956.55	1,324,173.48
DOMINION ENERGY SOUTH 1ST MORTGAGE 12/31 2.3	400,000	399,776.62	322,606.18
DONLEN FLEET LEASE FUNDING DFLF2 2021 2 A2 144A	757,290	741,229.50	731,796.87
DRAGON 2012 LLC US GOVT GUAR 03/24 1.972	324,933	324,933.22	318,101.62
DTE ELECTRIC CO 1ST MORTGAGE 03/31 2.625	680,000	679,121.84	578,123.96
DTE ELECTRIC CO GENL REF MOR 03/25 3.375	1,290,000	1,327,895.45	1,250,807.68
DTE ELECTRIC CO GENL REF MOR 03/32 3	1,110,000	1,105,852.74	956,962.83
DTE ENERGY CO SR UNSECURED 11/24 VAR	530,000	530,030.46	520,962.67
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/32 2.85	440,000	439,753.38	372,206.65
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/29 2.45	385,000	382,111.61	330,118.97
DUKE ENERGY CAROLINAS 1ST REF MORT 03/23 2.5	500,000	500,231.06	498,660.59
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4	420,000	419,428.95	342,954.94
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/29 3.45	985,000	1,006,972.69	906,707.68
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/31 2	930,000	928,612.05	734,869.03
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/28 3.7	1,190,000	1,189,875.77	1,117,928.72
DUKE UNIVERSITY HEALTH SR UNSECURED 06/42 3.162	2,500,000	2,500,000.00	1,839,478.88
DUKE UNIVERSITY UNSECURED 10/38 3.199	1,700,000	1,877,470.53	1,382,295.06
DUPONT DE NEMOURS INC SR UNSECURED 11/23 VAR	620,000	620,000.00	622,637.08
DUPONT DE NEMOURS INC SR UNSECURED 11/25 4.493	985,000	991,322.46	968,601.61

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
DUPONT DE NEMOURS INC SR UNSECURED 11/28 4.725	1,960,000	1,960,000.00	1,932,642.54
DY9 LEASING LLC US GOVT GUAR 03/27 2.372	860,466	891,747.75	809,347.88
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/25 1.3	1,700,000	1,692,771.47	1,540,285.43
EATON CORP COMPANY GUAR 03/33 4.15	240,000	239,837.68	223,108.22
ECMC GROUP STUDENT LOAN TRUST ECMC 2018 2A A 144A	2,232,075	2,229,386.77	2,124,541.84
ECMC GROUP STUDENT LOAN TRUST ECMC 2021 1A A1B 144A	1,506,544	1,506,543.64	1,434,569.87
ECOLAB INC SR UNSECURED 01/28 5.25	390,000	387,722.27	397,354.11
ECOLAB INC SR UNSECURED 12/23 0.9	260,000	259,914.47	250,197.71
EDLINC STUDENT LOAN FUNDING TR ESLFT 2012 1 A 144A	223,689	224,470.19	223,293.40
EDUCATIONAL FUNDING OF THE SOU EFOTS 2011 1 A2	333,610	333,992.39	331,936.65
EMD FINANCE LLC COMPANY GUAR 144A 03/25 3.25	1,840,000	1,878,138.93	1,763,287.38
EMERSON ELECTRIC CO SR UNSECURED 10/30 1.95	320,000	318,646.87	258,904.87
EMERSON ELECTRIC CO SR UNSECURED 12/28 2	2,060,000	2,056,077.71	1,749,205.39
EMORY UNIVERSITY UNSECURED 09/25 1.566	345,000	345,000.00	315,955.28
ENBRIDGE INC COMPANY GUAR 02/24 2.15	400,000	399,809.09	385,959.18
ENBRIDGE INC COMPANY GUAR 02/25 2.5	310,000	310,060.97	292,447.67
ENBRIDGE INC COMPANY GUAR 07/27 3.7	420,000	435,621.27	393,154.31
ENBRIDGE INC COMPANY GUAR 12/26 4.25	300,000	316,526.32	288,423.17
ENTERGY ARKANSAS LLC 1ST MORTGAGE 04/26 3.5	1,600,000	1,598,142.92	1,535,639.50
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/23 3.05	330,000	330,171.79	327,495.18
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/28 4	900,000	1,014,453.48	852,230.48
ENTERGY TEXAS INC 1ST MORTGAGE 09/26 1.5	960,000	958,330.24	834,554.16
ENTERPRISE FLEET FINANCING LLC EFF 2019 2 A2 144A	35,370	35,368.71	35,323.24
ENTERPRISE FLEET FINANCING LLC EFF 2019 3 A2 144A	34,075	34,072.01	34,010.01
ENTERPRISE FLEET FINANCING LLC EFF 2021 1 A2 144A	615,939	615,917.42	596,776.56
ENTERPRISE FLEET FINANCING LLC EFF 2021 3 A2 144A	1,531,002	1,530,768.73	1,461,642.80
ENTERPRISE FLEET FINANCING LLC EFF 2022 2 A2 144A	1,880,000	1,879,813.95	1,853,698.24
ENTERPRISE FLEET FINANCING LLC EFF 2022 3 A2 144A	2,975,000	2,974,617.50	2,908,534.93
ENTERPRISE FLEET FINANCING LLC EFF 2022 4 A2 144A	755,000	754,879.07	758,446.58
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8	550,000	580,306.88	467,238.51
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	1,165,000	1,197,190.13	1,132,730.45
ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125	270,000	286,860.41	237,720.86
ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15	690,000	662,315.80	653,362.92
EQUIFAX INC SR UNSECURED 06/23 3.95	900,000	899,088.85	894,870.94
EQUIFAX INC SR UNSECURED 09/31 2.35	450,000	357,765.24	349,178.05
EQUIFAX INC SR UNSECURED 12/24 2.6	770,000	769,916.25	733,952.87
EQUIFAX INC SR UNSECURED 12/27 5.1	340,000	339,709.70	335,610.57
EQUINOR ASA COMPANY GUAR 01/26 1.75	240,000	239,469.71	219,342.36
EQUINOR ASA COMPANY GUAR 04/27 3	720,000	717,745.57	671,662.95
ERP OPERATING LP SR UNSECURED 06/25 3.375	600,000	632,369.52	576,356.90
ERP OPERATING LP SR UNSECURED 11/26 2.85	890,000	887,564.70	824,604.30
ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646	1,479,744	1,479,743.97	1,415,819.81
ETHIOPIAN LEASING 2012 US GOVT GUAR 08/26 2.566	1,773,675	1,810,051.16	1,661,646.79
EVERGY KANSAS CENTRAL 1ST MORTGAGE 04/27 3.1	1,900,000	2,011,115.85	1,761,559.24
EVERGY KANSAS CENTRAL 1ST MORTGAGE 07/26 2.55	260,000	271,213.07	239,480.13
EVERGY KANSAS CENTRAL 1ST MORTGAGE 12/25 3.25	600,000	634,700.14	567,718.04
EVERGY METRO 1ST MORTGAGE 06/30 2.25	760,000	759,329.50	625,219.01
EVERGY METRO MORTGAGE 08/25 3.65	470,000	501,563.07	456,516.08
EVERGY MISSOURI WEST INC 1ST MORTGAGE 144A 12/27 5.15	300,000	299,426.29	298,880.39
EXELON CORP SR UNSECURED 144A 03/27 2.75	290,000	289,679.67	265,954.49
EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25	890,000	922,949.20	821,054.10

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
EXTRA SPACE STORAGE LP COMPANY GUAR 04/29 3.9	250,000	249,739.84	223,935.52
FANNIE MAE FNR 2007 88 HC	42,340	42,384.21	44,222.97
FANNIEMAE GRANTOR TRUST FNGT 2003 T4 1A	3,115	3,114.58	3,047.87
FANNIEMAE GRANTOR TRUST FNGT 2004 T2 1A1	10,382	10,802.54	10,491.01
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A2	20,942	22,205.65	21,928.00
FANNIEMAE WHOLE LOAN FNW 2003 W4 3A	13,800	14,584.10	13,992.02
FANNIEMAE WHOLE LOAN FNW 2004 W11 1A3	39,567	41,418.45	39,794.69
FANNIEMAE WHOLE LOAN FNW 2004 W8 3A	12,085	12,789.51	12,465.44
FED CAISSES DESJARDINS COVERED 144A 10/23 0.45	1,620,000	1,619,496.60	1,563,658.08
FED HM LN PC POOL 1B4924 FH 09/40 FLOATING VAR	144,683	147,192.00	146,792.49
FED HM LN PC POOL 1B8747 FH 09/41 FLOATING VAR	82,637	84,105.41	83,605.15
FED HM LN PC POOL 1B8908 FH 11/41 FLOATING VAR	79,984	81,492.17	80,328.41
FED HM LN PC POOL 1G0062 FH 02/35 FLOATING VAR	44,817	44,326.58	44,078.53
FED HM LN PC POOL 1G0208 FH 04/35 FLOATING VAR	4,654	4,604.71	4,561.72
FED HM LN PC POOL 1G1496 FH 02/37 FLOATING VAR	14,379	14,357.84	14,273.61
FED HM LN PC POOL 1G1503 FH 02/37 FLOATING VAR	840	839.78	822.76
FED HM LN PC POOL 1J0248 FH 02/37 FLOATING VAR	14,402	14,489.68	14,282.24
FED HM LN PC POOL 1J1064 FH 05/38 FLOATING VAR	56,060	56,023.81	55,874.17
FED HM LN PC POOL 1J1068 FH 04/38 FLOATING VAR	71,273	75,359.65	72,351.63
FED HM LN PC POOL 1J2841 FH 09/37 FLOATING VAR	46,723	46,627.52	47,648.30
FED HM LN PC POOL 1Q0001 FH 01/36 FLOATING VAR	18,004	17,847.98	18,009.37
FED HM LN PC POOL 2B0244 FH 02/42 FLOATING VAR	36,864	38,359.41	36,573.45
FED HM LN PC POOL 2B0620 FH 07/42 FLOATING VAR	149,482	153,129.44	151,068.32
FED HM LN PC POOL 2B0635 FH 08/42 FLOATING VAR	83,461	85,740.00	84,505.00
FED HM LN PC POOL 2B0669 FH 07/42 FLOATING VAR	27,466	28,195.70	27,028.65
FED HM LN PC POOL 2B1601 FH 08/43 FLOATING VAR	95,291	96,109.50	95,773.81
FED HM LN PC POOL 2B1649 FH 09/43 FLOATING VAR	193,405	194,977.93	194,052.10
FED HM LN PC POOL 2B1783 FH 10/43 FLOATING VAR	224,423	227,139.67	224,658.60
FED HM LN PC POOL 2B2965 FH 08/44 FLOATING VAR	230,785	235,446.53	232,006.58
FED HM LN PC POOL 2B3360 FH 11/44 FLOATING VAR	69,429	70,128.29	67,536.86
FED HM LN PC POOL 2B3423 FH 11/44 FLOATING VAR	222,548	227,768.10	221,375.47
FED HM LN PC POOL 2B3493 FH 12/44 FLOATING VAR	409,878	421,510.39	408,857.61
FED HM LN PC POOL 2B3623 FH 01/45 FLOATING VAR	361,333	369,548.54	357,890.60
FED HM LN PC POOL 2B3626 FH 12/44 FLOATING VAR	461,923	473,367.47	458,305.12
FED HM LN PC POOL 2B3656 FH 01/45 FLOATING VAR	283,926	290,350.26	282,242.56
FED HM LN PC POOL 2B4151 FH 05/45 FLOATING VAR	316,617	323,440.05	316,853.71
FED HM LN PC POOL 2B4166 FH 05/45 FLOATING VAR	200,297	205,196.94	200,676.83
FED HM LN PC POOL 2B4462 FH 08/45 FLOATING VAR	351,979	357,381.52	353,864.12
FED HM LN PC POOL 2B4739 FH 09/45 FLOATING VAR	266,862	272,915.04	272,694.91
FED HM LN PC POOL 2B4808 FH 11/45 FLOATING VAR	319,070	325,752.57	326,084.25
FED HM LN PC POOL 2B4933 FH 12/45 FLOATING VAR	190,741	193,508.48	194,170.55
FED HM LN PC POOL 2B5033 FH 01/46 FLOATING VAR	89,120	89,223.81	85,378.99
FED HM LN PC POOL 2B5130 FH 02/46 FLOATING VAR	98,367	99,090.96	100,559.69
FED HM LN PC POOL 2B5188 FH 03/46 FLOATING VAR	103,068	103,494.47	98,848.77
FED HM LN PC POOL 2B5599 FH 09/46 FLOATING VAR	495,251	508,273.07	493,583.99
FED HM LN PC POOL 2B5647 FH 10/46 FLOATING VAR	689,988	704,015.48	684,508.36
FED HM LN PC POOL 2B5812 FH 01/47 FLOATING VAR	493,642	501,527.76	485,007.39
FED HM LN PC POOL 2B6451 FH 08/47 FLOATING VAR	368,387	376,890.71	356,774.72
FED HM LN PC POOL 2B6506 FH 10/47 FLOATING VAR	420,800	425,271.09	403,225.68
FED HM LN PC POOL 2B6612 FH 11/47 FLOATING VAR	196,782	196,846.46	190,640.65
FED HM LN PC POOL 2B6628 FH 11/47 FLOATING VAR	526,067	533,502.79	508,550.51

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 2B6641 FH 11/47 FLOATING VAR	275,644	279,180.20	267,183.83
FED HM LN PC POOL 2B7736 FH 02/50 FLOATING VAR	660,265	674,791.71	625,601.29
FED HM LN PC POOL 781804 FH 07/34 FLOATING VAR	4,846	4,747.53	4,937.17
FED HM LN PC POOL 782656 FH 03/36 FLOATING VAR	10,279	10,281.46	10,417.26
FED HM LN PC POOL 786614 FH 08/25 FLOATING VAR	164	163.82	161.97
FED HM LN PC POOL 840637 FH 03/47 FLOATING VAR	73,717	73,512.64	72,803.18
FED HM LN PC POOL 847565 FH 04/36 FLOATING VAR	34,894	34,447.27	34,438.20
FED HM LN PC POOL 8C0269 FH 05/52 FLOATING VAR	4,955,652	4,733,056.75	4,533,834.45
FED HM LN PC POOL 8C0303 FH 07/52 FLOATING VAR	1,635,070	1,590,745.98	1,546,862.18
FED HM LN PC POOL 8C0329 FH 08/52 FLOATING VAR	1,930,768	1,924,100.32	1,860,157.75
FED HM LN PC POOL 8C0376 FH 09/52 FLOATING VAR	1,020,594	1,027,342.88	988,576.49
FED HM LN PC POOL 8C0382 FH 09/52 FLOATING VAR	1,037,294	1,049,148.42	1,021,722.84
FED HM LN PC POOL 8C0399 FH 10/52 FLOATING VAR	1,355,511	1,330,632.43	1,318,730.08
FED HM LN PC POOL 8C0430 FH 11/52 FLOATING VAR	1,140,324	1,110,628.37	1,119,385.29
FED HM LN PC POOL 8C0464 FH 12/52 FLOATING VAR	1,658,709	1,647,761.36	1,644,019.08
FED HM LN PC POOL G04540 FG 08/38 FIXED 6	236,567	240,021.88	247,660.98
FED HM LN PC POOL G13121 FG 04/23 FIXED 5	1,972	1,982.68	1,985.31
FED HM LN PC POOL G14573 FG 04/27 FIXED 3	308,390	317,059.70	298,403.47
FED HM LN PC POOL G67702 FG 01/47 FIXED 4	1,022,937	1,065,624.46	981,310.06
FED HM LN PC POOL J13882 FG 12/25 FIXED 3.5	63,870	63,996.90	62,621.69
FED HM LN PC POOL J14492 FG 02/26 FIXED 4	59,268	59,763.20	57,900.91
FED HM LN PC POOL J17545 FG 12/26 FIXED 3	158,638	160,675.91	153,710.68
FED HM LN PC POOL J18801 FG 04/27 FIXED 3	135,482	137,809.57	130,849.11
FED HM LN PC POOL J24777 FG 07/23 FIXED 2.5	9,920	9,938.46	9,850.80
FED HM LN PC POOL J24778 FG 07/23 FIXED 2.5	10,908	10,927.81	10,819.75
FED HM LN PC POOL Q40083 FG 04/46 FIXED 3.5	1,056,083	1,110,105.76	982,464.45
FED HM LN PC POOL QA5182 FR 12/49 FIXED 3	2,199,230	2,238,602.28	1,949,871.84
FED HM LN PC POOL QB4931 FR 11/50 FIXED 2	3,348,589	3,469,368.12	2,748,283.04
FED HM LN PC POOL QE8086 FR 08/52 FIXED 4	2,857,744	2,869,824.59	2,699,150.86
FED HM LN PC POOL QE8113 FR 08/52 FIXED 4	2,932,714	2,939,668.30	2,766,965.88
FED HM LN PC POOL QE9162 FR QE9162	2,237,033	2,242,694.37	2,155,482.43
FED HM LN PC POOL QN1110 FR 12/34 FIXED 2.5	6,936,361	6,997,668.26	6,390,665.09
FED HM LN PC POOL QN1350 FR 01/35 FIXED 2.5	1,038,976	1,052,775.07	957,156.08
FED HM LN PC POOL QN1355 FR 01/35 FIXED 2.5	3,180,812	3,221,489.77	2,930,409.87
FED HM LN PC POOL QN1370 FR 01/35 FIXED 3	275,858	283,389.27	258,846.39
FED HM LN PC POOL QN1374 FR 01/35 FIXED 3	296,644	305,140.99	278,356.00
FED HM LN PC POOL QN1377 FR 01/35 FIXED 3	395,818	407,360.90	371,442.73
FED HM LN PC POOL QN1511 FR 02/35 FIXED 2.5	1,953,718	1,984,787.81	1,792,897.14
FED HM LN PC POOL QN1577 FR 02/35 FIXED 2.5	288,119	293,072.48	264,290.80
FED HM LN PC POOL QN1678 FR 02/35 FIXED 2.5	1,522,625	1,546,203.12	1,397,028.05
FED HM LN PC POOL RA6388 FR 12/51 FIXED 2.5	5,182,235	5,103,704.70	4,431,772.16
FED HM LN PC POOL SD8005 FR 08/49 FIXED 3.5	80,118	81,858.39	73,676.92
FED HM LN PC POOL U40189 FG 03/27 FIXED 3	430,485	437,744.00	406,241.90
FED HM LN PC POOL U59002 FG 09/32 FIXED 3.5	399,395	422,602.56	377,931.09
FED HM LN PC POOL U62123 FG 02/43 FIXED 3.5	1,110,583	1,169,815.72	1,032,730.24
FED HM LN PC POOL U70048 FG 08/27 FIXED 3	166,706	171,559.19	158,107.36
FED HM LN PC POOL U90739 FG 02/43 FIXED 3.5	61,179	64,891.98	57,192.09
FEDERAL REALTY INVS TRST SR UNSECURED 01/24 3.95	130,000	133,172.35	128,308.06
FEDERAL REALTY INVS TRST SR UNSECURED 02/26 1.25	460,000	458,196.21	405,133.51
FEDERAL REALTY INVS TRST SR UNSECURED 06/23 2.75	1,700,000	1,697,945.38	1,681,050.95
FEDEX CORP COMPANY GUAR 05/30 4.25	1,660,000	1,861,131.43	1,565,816.65

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FHLMC MULTIFAMILY STRUCTURED P FHMS K069 A2	3,025,000	3,175,505.00	2,863,580.86
FHLMC MULTIFAMILY STRUCTURED P FHMS K736 A2	3,100,000	3,147,849.46	2,874,565.52
FHLMC MULTIFAMILY STRUCTURED P FHMS Q004 A2H	105,502	106,811.85	104,867.71
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT1	2,254,632	2,276,468.45	2,045,843.59
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT2	2,609,852	2,634,836.79	2,297,476.09
FHLMC STRUCTURED PASS THROUGH FSPC T 63 1A1	147,541	139,884.49	148,037.41
FIDELITY NATL INFO SERV COMPANY GUAR 07/25 4.5	360,000	359,890.22	352,999.67
FIDELITY NATL INFO SERV SR UNSECURED 07/27 4.7	445,000	444,352.92	434,140.79
FIFTH THIRD BANCORP SR UNSECURED 01/25 2.375	460,000	469,867.95	436,165.17
FIFTH THIRD BANCORP SR UNSECURED 04/28 VAR	550,000	550,000.00	521,472.39
FIFTH THIRD BANCORP SR UNSECURED 04/33 VAR	180,000	180,000.00	164,458.49
FIFTH THIRD BANCORP SR UNSECURED 07/30 VAR	1,370,000	1,370,236.89	1,306,603.67
FIFTH THIRD BANCORP SR UNSECURED 10/28 VAR	630,000	630,000.00	648,203.27
FIFTH THIRD BANK SR UNSECURED 10/25 VAR	800,000	800,000.00	808,079.34
FIFTH THIRD BANK SUBORDINATED 03/26 3.85	550,000	533,319.98	524,263.72
FISERV INC SR UNSECURED 07/24 2.75	1,110,000	1,109,416.57	1,072,287.05
FISERV INC SR UNSECURED 07/26 3.2	540,000	539,981.45	505,363.97
FISERV INC SR UNSECURED 10/23 3.8	1,230,000	1,229,910.06	1,216,893.64
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/25 4.35	1,700,000	1,744,285.68	1,651,991.36
FMC CORP SR UNSECURED 02/24 4.1	1,050,000	1,064,657.88	1,035,277.62
FMC CORP SR UNSECURED 10/26 3.2	560,000	545,582.75	520,913.47
FMC CORP SR UNSECURED 10/29 3.45	470,000	493,042.15	414,265.13
FNMA POOL 295541 FN 10/32 FLOATING VAR	32,992	32,878.22	32,412.42
FNMA POOL 555743 FN 09/33 FIXED VAR	155,427	161,970.32	158,719.63
FNMA POOL 725027 FN 11/33 FIXED VAR	284,132	297,189.97	290,157.98
FNMA POOL 725205 FN 03/34 FIXED VAR	308,767	323,365.85	315,309.91
FNMA POOL 725206 FN 02/34 FIXED VAR	139,553	149,070.74	143,006.04
FNMA POOL 725232 FN 03/34 FIXED VAR	59,884	64,870.82	61,152.50
FNMA POOL 725238 FN 03/34 FIXED VAR	143,217	150,457.14	143,432.49
FNMA POOL 735803 FN 07/35 FLOATING VAR	113,082	113,103.80	111,421.08
FNMA POOL 739757 FN 08/33 FLOATING VAR	8,058	8,038.86	8,184.38
FNMA POOL 739759 FN 08/33 FLOATING VAR	39,645	39,575.30	40,254.98
FNMA POOL 745484 FN 12/35 FLOATING VAR	41,555	41,238.69	41,538.15
FNMA POOL 745606 FN 05/36 FLOATING VAR	8,005	7,886.10	8,089.24
FNMA POOL 745777 FN 07/36 FLOATING VAR	18,453	18,606.28	18,648.16
FNMA POOL 745859 FN 11/35 FLOATING VAR	18,831	18,590.49	18,583.63
FNMA POOL 764364 FN 06/34 FLOATING VAR	16,523	16,517.98	16,182.14
FNMA POOL 776486 FN 03/34 FLOATING VAR	20,961	22,102.76	21,263.62
FNMA POOL 789463 FN 06/34 FLOATING VAR	169,272	169,342.03	169,675.62
FNMA POOL 796989 FN 08/34 FLOATING VAR	9,035	9,204.40	9,184.09
FNMA POOL 815055 FN 04/35 FLOATING VAR	22,887	22,581.16	22,470.33
FNMA POOL 818982 FN 03/35 FLOATING VAR	141,884	140,868.45	138,708.92
FNMA POOL 832729 FN 09/35 FLOATING VAR	44,742	44,565.82	45,266.37
FNMA POOL 888635 FN 09/36 FIXED VAR	111,112	122,449.97	114,565.66
FNMA POOL 889911 FN 05/36 FLOATING VAR	354,011	356,964.48	345,961.22
FNMA POOL 933584 FN 05/38 FLOATING VAR	24,988	25,080.28	24,952.68
FNMA POOL AB1940 FN 12/25 FIXED 3.5	106,949	109,323.23	104,998.60
FNMA POOL AB5358 FN 06/27 FIXED 2.5	464,342	470,936.93	444,249.23
FNMA POOL AE8281 FN 12/40 FLOATING VAR	42,777	43,614.73	42,176.06
FNMA POOL AJ2155 FN 10/41 FLOATING VAR	90,117	91,272.76	91,181.78
FNMA POOL AJ3295 FN 11/41 FLOATING VAR	51,314	52,592.77	51,642.53

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AK4888 FN 03/42 FLOATING VAR	39,907	41,539.50	39,599.05
FNMA POOL AK6361 FN 04/27 FIXED 3	154,767	157,396.94	150,010.90
FNMA POOL AK6431 FN 04/27 FIXED 3	254,563	257,922.21	245,243.10
FNMA POOL AK7385 FN 03/27 FIXED 3	248,465	252,413.38	239,806.47
FNMA POOL AL2964 FN 07/27 FIXED VAR	1,612,611	1,642,452.71	1,539,267.08
FNMA POOL AL9502 FN 11/45 FIXED VAR	484,658	504,923.50	465,503.51
FNMA POOL AM9782 FN 09/27 FIXED 3.2	530,347	531,428.59	501,175.37
FNMA POOL AN0665 FN 02/26 FIXED 3.07	1,833,382	1,831,277.74	1,744,188.31
FNMA POOL AO4573 FN 06/42 FLOATING VAR	90,809	92,897.69	91,117.86
FNMA POOL AP2392 FN 08/42 FLOATING VAR	41,335	42,495.17	41,845.15
FNMA POOL AP4058 FN 08/27 FIXED 3	90,421	91,856.58	87,168.18
FNMA POOL AP5947 FN 09/32 FIXED 4	390,909	412,655.53	372,041.52
FNMA POOL AP6310 FN 09/42 FLOATING VAR	117,531	120,645.50	118,756.79
FNMA POOL AP7487 FN 09/27 FIXED 3	328,222	338,449.97	310,922.29
FNMA POOL AP7557 FN 09/42 FLOATING VAR	48,260	48,125.64	49,494.13
FNMA POOL AQ4651 FN 11/42 FIXED 3.5	83,432	88,583.79	78,065.27
FNMA POOL AQ4697 FN 11/42 FIXED 3.5	92,335	97,792.01	86,430.31
FNMA POOL AQ9465 FN 01/33 FIXED 3	126,115	130,677.08	114,671.45
FNMA POOL AS3662 FN 10/24 FIXED 2.5	124,464	125,166.03	121,682.34
FNMA POOL AS7056 FN 04/31 FIXED 3	1,794,737	1,856,812.53	1,721,218.86
FNMA POOL AU3148 FN 07/43 FLOATING VAR	21,506	21,561.97	21,237.16
FNMA POOL AU3730 FN 09/43 FLOATING VAR	40,063	40,931.72	40,231.44
FNMA POOL AV7133 FN 05/44 FLOATING VAR	43,166	44,130.15	42,487.28
FNMA POOL AW1181 FN 03/44 FLOATING VAR	302,459	306,640.06	301,761.02
FNMA POOL AW5021 FN 08/44 FLOATING VAR	165,638	169,911.89	167,224.77
FNMA POOL AW8592 FN 10/44 FLOATING VAR	181,355	185,898.38	182,142.61
FNMA POOL AX0686 FN 08/44 FLOATING VAR	73,994	75,970.94	74,769.70
FNMA POOL AY0090 FN 12/44 FLOATING VAR	478,182	492,119.45	479,432.35
FNMA POOL BC0145 FN 01/46 FLOATING VAR	228,334	232,441.59	234,831.22
FNMA POOL BF0105 FN 06/56 FIXED 4	2,564,761	2,715,359.25	2,456,515.99
FNMA POOL BF0107 FN 06/56 FIXED 4.5	1,901,870	2,044,622.07	1,880,058.36
FNMA POOL BF0108 FN 06/56 FIXED 4.5	1,103,202	1,176,397.98	1,091,915.59
FNMA POOL BF0118 FN 06/56 FIXED 4.5	970,357	1,042,843.85	959,230.59
FNMA POOL BF0125 FN 07/56 FIXED 4	1,640,716	1,732,465.83	1,571,475.03
FNMA POOL BF0132 FN 07/56 FIXED 4	942,160	997,441.47	902,400.04
FNMA POOL BF0136 FN 08/56 FIXED 5	1,434,058	1,578,269.07	1,457,938.37
FNMA POOL BF0154 FN 11/46 FIXED 3.5	1,432,968	1,486,611.50	1,318,461.67
FNMA POOL BF0172 FN 01/41 FIXED 4	219,698	226,257.58	208,826.81
FNMA POOL BF0193 FN 04/41 FIXED 4	1,667,431	1,719,595.75	1,584,925.53
FNMA POOL BF0198 FN 11/40 FIXED 4	3,337,303	3,428,872.87	3,172,138.21
FNMA POOL BF0201 FN 08/51 FIXED 4	4,140,287	4,207,291.35	3,914,198.34
FNMA POOL BF0202 FN 01/51 FIXED 4.5	1,775,675	1,845,326.92	1,740,154.79
FNMA POOL BH2589 FN 08/47 FLOATING VAR	236,222	242,274.43	230,379.40
FNMA POOL BH5786 FN 11/47 FLOATING VAR	190,772	191,533.82	184,411.09
FNMA POOL BH7365 FN 08/47 FLOATING VAR	643,565	659,410.01	627,047.79
FNMA POOL BJ2463 FN 11/47 FLOATING VAR	856,165	868,915.44	824,800.51
FNMA POOL BK0700 FN 02/35 FIXED 2.5	172,947	176,151.01	159,350.06
FNMA POOL BK0706 FN 02/35 FIXED 2.5	189,136	192,515.62	173,564.53
FNMA POOL BK0707 FN 02/35 FIXED 2.5	167,088	170,369.83	153,326.95
FNMA POOL BK7939 FN 11/48 FIXED 4.5	1,115,065	1,144,607.73	1,090,854.14
FNMA POOL BL2034 FN 07/26 FIXED 3.21	3,416,026	3,417,898.86	3,248,512.52

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Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BL3670 FN 10/26 FIXED 2.08	2,315,000	2,317,621.75	2,114,447.85
FNMA POOL BM6008 FN 05/23 VARIABLE	286,777	287,342.11	285,909.15
FNMA POOL BM6011 FN 11/26 VARIABLE	1,750,040	1,791,535.18	1,677,433.30
FNMA POOL BM7030 FN 06/52 FLOATING VAR	1,697,193	1,612,654.57	1,555,979.64
FNMA POOL BM7055 FN 09/52 FLOATING VAR	2,108,316	2,064,932.29	2,002,310.30
FNMA POOL BO1843 FN 08/49 FLOATING VAR	430,100	439,529.93	413,655.52
FNMA POOL BO2240 FN 09/49 FLOATING VAR	772,891	789,695.35	744,189.55
FNMA POOL BO3236 FN 11/49 FLOATING VAR	1,017,665	1,032,872.27	968,746.04
FNMA POOL BO4955 FN 11/49 FLOATING VAR	279,991	284,978.39	266,869.14
FNMA POOL BO4956 FN 11/49 FLOATING VAR	185,063	188,733.02	176,535.91
FNMA POOL BO5007 FN 12/49 FLOATING VAR	176,265	179,468.87	167,753.01
FNMA POOL BO6254 FN 12/49 FLOATING VAR	426,058	432,480.07	404,723.88
FNMA POOL BO6257 FN 12/49 FLOATING VAR	356,143	359,719.64	337,885.30
FNMA POOL BO7258 FN 01/35 FIXED 3	617,165	634,991.99	579,113.48
FNMA POOL BO7259 FN 01/35 FIXED 3	541,470	556,815.51	508,081.75
FNMA POOL BO7262 FN 01/35 FIXED 3	345,571	355,141.06	324,256.25
FNMA POOL BO7270 FN 01/50 FLOATING VAR	1,229,356	1,239,175.68	1,166,715.56
FNMA POOL BO9283 FN 02/35 FIXED 2.5	357,137	363,213.00	328,816.87
FNMA POOL BP0633 FN 01/50 FLOATING VAR	805,618	814,209.96	765,513.43
FNMA POOL BS3060 FN 11/28 FIXED 1.39	870,000	871,831.30	729,677.49
FNMA POOL BS3066 FN 11/28 FIXED 1.39	1,450,000	1,453,052.15	1,220,837.72
FNMA POOL BS4169 FN 03/29 FIXED 2.23	2,000,000	2,044,616.70	1,759,431.38
FNMA POOL BS4249 FN 02/29 FIXED 1.99	4,350,000	4,426,694.24	3,808,624.36
FNMA POOL BS4956 FN 04/29 FIXED 2.27	1,490,000	1,493,783.81	1,317,257.04
FNMA POOL BS5306 FN 12/30 FIXED 2.59	3,410,000	3,418,418.99	2,972,894.23
FNMA POOL BS6526 FN 10/29 FIXED 3.5	5,230,000	5,252,093.14	4,950,491.23
FNMA POOL BS6891 FN 10/29 FIXED 4.43	969,000	976,323.10	970,035.82
FNMA POOL BT7869 FN 09/52 FIXED 4.5	1,292,278	1,297,551.93	1,250,683.87
FNMA POOL BT8141 FN 06/52 FLOATING VAR	1,685,920	1,616,767.53	1,552,453.30
FNMA POOL BT8249 FN 07/52 FLOATING VAR	992,541	973,002.95	947,349.00
FNMA POOL BT8268 FN 08/52 FLOATING VAR	1,502,007	1,502,078.59	1,456,224.00
FNMA POOL BU8809 FN 05/52 FLOATING VAR	1,190,299	1,172,899.61	1,115,172.87
FNMA POOL BV2500 FN 06/52 FLOATING VAR	2,030,459	2,032,110.11	1,949,820.84
FNMA POOL BV7994 FN 08/52 FLOATING VAR	1,114,913	1,105,803.98	1,096,869.08
FNMA POOL BW1300 FN 10/52 FLOATING VAR	3,149,299	3,074,043.32	3,118,090.65
FNMA POOL BW1315 FN 11/52 FIXED 4.5	2,757,011	2,620,415.49	2,681,069.03
FNMA POOL BW1384 FN 12/52 FLOATING VAR	1,870,000	1,860,654.08	1,883,270.94
FNMA POOL BW5040 FN 07/52 FLOATING VAR	2,766,650	2,792,714.90	2,664,089.45
FNMA POOL BW9708 FN 11/52 FLOATING VAR	2,824,206	2,795,248.39	2,828,210.48
FNMA POOL CA3155 FN 02/34 FIXED 4	234,494	241,870.20	229,762.54
FNMA POOL CA3156 FN 02/34 FIXED 4	154,789	159,424.22	151,662.28
FNMA POOL CB2624 FN 01/52 FIXED 2.5	3,714,018	3,719,038.72	3,171,362.47
FNMA POOL CB3854 FN 06/52 FIXED 4	13,232,414	12,826,111.51	12,501,992.85
FNMA POOL CB4905 FN 10/52 FIXED 5.5	4,982,804	4,978,093.43	5,071,139.73
FNMA POOL FM2268 FN 01/35 FIXED VAR	915,019	930,622.66	843,046.27
FNMA POOL MA0952 FN 01/32 FIXED 4	450,818	466,532.59	436,346.66
FNMA POOL MA1620 FN 10/23 FIXED 2.5	6,524	6,539.45	6,456.41
FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE	9,228,000	8,924,181.25	8,827,376.53
FORD CREDIT AUTO LEASE TRUST FORDL 2022 A A3	1,495,000	1,494,858.55	1,465,526.37
FORD CREDIT AUTO OWNER TRUST FORDO 2020 A A3	512,544	512,501.39	507,834.10
FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3	1,402,435	1,402,357.23	1,362,291.73

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FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A3	905,000	904,911.06	860,584.41
FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A3	1,340,000	1,339,935.99	1,309,987.75
FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3	2,515,000	2,514,863.60	2,492,961.81
FORD CREDIT AUTO OWNER TRUST/F FORDR 2019 1 A 144A	4,515,000	4,507,099.11	4,426,705.56
FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 1 A 144A	2,565,000	2,564,295.41	2,406,059.26
FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A	5,200,000	5,198,609.68	4,656,133.56
FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A	2,670,000	2,669,990.48	2,384,380.76
FORD CREDIT AUTO OWNER TRUST/F FORDR 2022 1 A 144A	2,750,000	2,749,234.62	2,636,235.25
FORTUNE BRANDS INNOVATIO SR UNSECURED 09/23 4	810,000	809,905.45	804,192.61
FREDDIE MAC SCRT SCRT 2018 3 MA	755,230	751,208.87	716,448.74
FREDDIE MAC SCRT SCRT 2018 4 M55D	424,792	432,381.19	406,455.11
FREDDIE MAC SCRT SCRT 2019 1 M55D	1,339,332	1,371,019.39	1,272,524.34
FREDDIE MAC SCRT SCRT 2020 2 M55H	1,395,745	1,470,043.64	1,250,241.20
FREDDIE MAC SCRT SCRT 2020 2 MT	2,016,822	2,076,951.95	1,660,149.98
FREDDIE MAC SCRT SCRT 2020 3 M5TU	584,461	615,051.58	513,375.06
FREDDIE MAC SCRT SCRT 2020 3 MTU	1,789,282	1,900,292.64	1,528,065.27
FREDDIE MAC SCRT SCRT 2020 3 TTU	728,083	761,949.25	670,411.49
FREDDIE MAC SCRT SCRT 2021 1 TTU	1,447,274	1,507,095.56	1,325,323.24
GE HEALTHCARE TECH INC COMPANY GUAR 144A 03/30 5.857	360,000	360,005.01	368,410.22
GE HEALTHCARE TECH INC COMPANY GUAR 144A 11/25 5.6	700,000	698,508.38	704,312.82
GE HEALTHCARE TECH INC COMPANY GUAR 144A 11/27 5.65	1,370,000	1,364,617.48	1,386,029.67
GENERAL MILLS INC SR UNSECURED 04/25 4	620,000	639,928.33	605,499.98
GENERAL MILLS INC SR UNSECURED 04/30 2.875	640,000	639,037.84	552,912.83
GENERAL MOTORS FINL CO SR UNSECURED 04/25 3.8	750,000	749,885.30	723,970.76
GENERAL MOTORS FINL CO SR UNSECURED 04/27 5	490,000	489,539.01	474,647.61
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3	820,000	818,667.93	734,478.84
GENERAL MOTORS FINL CO SR UNSECURED 10/24 1.2	670,000	669,835.31	620,263.65
GENERAL MOTORS FINL CO SR UNSECURED 10/25 6.05	440,000	439,460.00	447,542.96
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4	1,370,000	1,367,128.58	1,136,012.22
GEORGIA PACIFIC LLC SR UNSECURED 144A 04/27 2.1	349,000	348,784.92	312,662.08
GEORGIA PACIFIC LLC SR UNSECURED 144A 07/23 3.734	1,690,000	1,690,020.47	1,674,489.82
GEORGIA PACIFIC LLC SR UNSECURED 144A 09/25 1.75	790,000	761,529.77	721,575.06
GFWD566 1 PLEASE SETUP A DUMMY CUSIP.	5,230,000	5,252,393.97	5,252,881.25
GFWD581 1	1,870,000	1,860,514.89	1,860,430.85
GFWD582 1	4,470,000	4,476,984.38	4,476,984.38
GILEAD SCIENCES INC SR UNSECURED 09/23 0.75	330,000	329,971.46	319,705.05
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534	560,000	560,000.00	541,863.50
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A3	1,345,000	1,344,988.94	1,306,762.32
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2022 1 A3	945,000	944,994.07	913,075.16
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2022 3 A3	2,840,000	2,839,768.54	2,790,785.07
GM FINANCIAL REVOLVING RECEIVA GMREV 2021 1 A 144A	1,695,000	1,694,695.70	1,473,024.16
GM FINANCIAL REVOLVING RECEIVA GMREV 2022 1 A 144A	1,030,000	1,029,797.54	1,048,589.96
GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3	186,301	186,280.31	185,155.53
GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A3	1,974,615	1,974,488.07	1,897,311.40
GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A3	1,520,000	1,519,888.18	1,436,981.25
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A2	1,217,760	1,217,732.54	1,204,345.98
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A3	465,000	464,916.76	450,353.71
GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3	1,420,000	1,419,777.31	1,420,782.56
GNMA II POOL 082977 G2 11/41 FLOATING VAR	317,712	325,418.40	309,471.33
GNMA II POOL 082997 G2 12/41 FLOATING VAR	170,324	174,567.62	165,911.89
GNMA II POOL 710055 G2 09/60 VARIABLE	4,211	4,506.59	4,031.02

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Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 714618 G2 07/59 VARIABLE	5,353	5,523.92	5,380.47
GNMA II POOL 725607 G2 11/59 VARIABLE	5	5.11	4.85
GNMA II POOL 765167 G2 11/61 VARIABLE	5,880	6,319.43	5,515.37
GNMA II POOL 773419 G2 09/61 VARIABLE	28,109	30,211.19	26,409.59
GNMA II POOL 773426 G2 09/61 VARIABLE	8,406	9,035.17	8,282.72
GNMA II POOL 891615 G2 05/58 FLOATING VAR	874,532	860,276.69	871,279.05
GNMA II POOL AY8928 G2 02/67 VARIABLE	493,543	527,767.53	483,332.80
GNMA II POOL AY8939 G2 02/67 VARIABLE	463,165	497,050.00	454,083.78
GNMA II POOL MA3195 G2 10/45 FLOATING VAR	157,891	159,869.00	152,858.96
GOLDMAN SACHS GROUP INC SR UNSECURED 01/27 3.85	1,305,000	1,329,300.06	1,242,522.46
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VAR	1,960,000	1,961,202.39	1,745,155.31
GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 VAR	200,000	200,000.00	192,683.50
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VAR	710,000	710,000.00	680,474.30
GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR	1,030,000	1,030,000.00	990,897.51
GOLDMAN SACHS GROUP INC SR UNSECURED 09/25 VAR	565,000	565,000.00	544,450.00
GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR	1,720,000	1,720,000.00	1,483,719.16
GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 VAR	1,600,000	1,600,000.00	1,532,800.35
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VAR	2,260,000	2,257,836.18	1,976,109.99
GOLDMAN SACHS GROUP INC SR UNSECURED 12/23 1.217	410,000	410,000.00	395,778.66
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H25 FD	2,021,998	1,997,409.70	1,986,751.05
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H01 FA	667,947	675,408.81	658,245.68
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H01 FA	3,774,838	3,785,047.70	3,736,928.15
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H06 FD	2,549,892	2,549,891.74	2,458,579.10
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC13 A5	1,760,000	1,804,779.94	1,746,024.72
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC14 A4	1,011,293	1,095,226.67	1,004,007.36
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 A4	3,400,000	3,713,983.96	3,358,479.20
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC18 AAB	523,887	536,250.52	518,540.68
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 A5	3,075,000	3,057,377.18	2,949,267.86
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 A3	1,595,370	1,549,493.80	1,473,337.48
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS6 A2	1,538,692	1,489,470.01	1,406,987.65
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS8 A3	3,030,000	2,909,764.85	2,768,314.66
GS MORTGAGE SECURITIES TRUST GSMS 2018 GS10 A4	2,705,000	2,676,505.87	2,518,726.13
GSK CONSUMER HEALTHCARE COMPANY GUAR 03/25 3.125	680,000	678,675.76	646,676.32
GSK CONSUMER HEALTHCARE COMPANY GUAR 03/27 3.375	940,000	938,249.01	875,098.45
GUARDIAN LIFE GLOB FUND SECURED 144A 11/27 1.25	1,100,000	1,059,329.11	923,966.40
GUARDIAN LIFE GLOB FUND SR SECURED 144A 03/27 3.246	650,000	650,000.00	608,210.61
GUARDIAN LIFE GLOB FUND SR SECURED 144A 10/27 5.55	540,000	539,843.09	550,849.91
GULFSTREAM NATURAL GAS SR UNSECURED 144A 09/25 4.6	420,000	417,303.73	406,203.66
GULFSTREAM NATURAL GAS SR UNSECURED 144A 11/25 6.19	240,000	269,161.92	240,406.02
HALLIBURTON CO SR UNSECURED 03/30 2.92	1,240,000	1,239,760.73	1,063,075.81
HALLIBURTON CO SR UNSECURED 11/25 3.8	124,000	128,986.21	120,609.28
HARAR LEASING 2013 LLC US GOVT GUAR 07/25 2.582	520,208	533,817.72	497,612.85
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2022 A A3	1,390,000	1,389,801.02	1,350,535.95
HAWAII ST HIS 02/25 FIXED 5.23	1,000,000	1,070,913.02	1,012,676.80
HAWAII ST HIS 08/29 FIXED 1.295	1,000,000	863,855.02	803,917.20
HAWAII ST HIS 08/29 FIXED 1.892	1,250,000	1,259,124.16	1,046,532.88
HAWAII ST HIS 08/32 FIXED 1.695	1,000,000	873,726.92	755,520.40
HAWAII ST HIS 10/34 FIXED 2.422	500,000	504,908.50	386,524.15
HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/25 1.5	1,890,000	1,902,047.30	1,736,154.32
HEALTHPEAK PROPERTIES SR UNSECURED 01/31 2.875	890,000	883,866.80	743,799.68
HEALTHPEAK PROPERTIES SR UNSECURED 06/25 4	770,000	781,463.57	749,835.77

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HEALTHPEAK PROPERTIES SR UNSECURED 07/26 3.25	460,000	459,771.73	434,199.74
HEALTHPEAK PROPERTIES SR UNSECURED 07/29 3.5	540,000	538,405.51	480,560.45
HEINEKEN NV SR UNSECURED 144A 01/28 3.5	570,000	588,388.61	538,300.53
HELIOS LEASING I LLC US GOVT GUAR 09/24 1.562	237,633	237,632.79	225,166.44
HNA 2015 LLC US GOVT GUAR 06/27 2.291	601,151	621,999.45	562,704.58
HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3	158,930	158,920.17	158,395.68
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3	1,107,963	1,107,950.05	1,071,738.71
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A3	600,000	599,901.73	569,396.70
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 1 A3	480,000	479,942.10	456,050.02
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A3	1,730,000	1,729,905.91	1,693,149.79
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A4	450,000	449,906.49	438,844.46
HONDA MOTOR CO LTD SR UNSECURED 03/27 2.534	840,000	840,000.00	767,439.02
HONOLULU CITY CNTY HI WSTWTR HONUTL 07/30 FIXED 1.473	700,000	591,956.95	547,919.40
HOSPITAL SPECIAL SURGERY SECURED 04/28 3.737	285,000	285,000.00	261,492.36
HOUSTON TX UTILITY SYS REVENUE HOUUTL 11/31 FIXED 3.973	1,350,000	1,378,033.36	1,250,179.79
HP ENTERPRISE CO SR UNSECURED 04/23 2.25	490,000	489,992.82	486,348.54
HP ENTERPRISE CO SR UNSECURED 10/23 4.45	280,000	279,972.46	278,339.68
HP INC SR UNSECURED 01/28 4.75	490,000	489,299.94	475,414.27
HP INC SR UNSECURED 04/29 4	710,000	708,510.79	648,084.10
HP INC SR UNSECURED 06/26 1.45	1,480,000	1,462,395.58	1,296,483.13
HPEFS EQUIPMENT TRUST HPEFS 2021 1A A3 144A	1,801,583	1,801,558.44	1,780,370.01
HPEFS EQUIPMENT TRUST HPEFS 2021 2A A3 144A	1,285,000	1,284,881.14	1,257,039.30
HPEFS EQUIPMENT TRUST HPEFS 2022 1A A3 144A	1,295,000	1,294,906.15	1,241,166.85
HPEFS EQUIPMENT TRUST HPEFS 2022 2A A3 144A	1,345,000	1,344,825.51	1,314,749.61
HSBC HOLDINGS PLC SR UNSECURED 03/25 VAR	2,250,000	2,273,786.48	2,187,287.35
HSBC HOLDINGS PLC SR UNSECURED 03/26 VAR	200,000	200,000.00	187,975.09
HSBC HOLDINGS PLC SR UNSECURED 05/25 VAR	1,050,000	1,049,772.43	972,176.21
HSBC HOLDINGS PLC SR UNSECURED 05/27 VAR	700,000	700,000.00	603,548.02
HSBC HOLDINGS PLC SR UNSECURED 06/28 VAR	280,000	280,000.00	264,658.13
HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR	440,000	440,000.00	405,075.65
HSBC HOLDINGS PLC SR UNSECURED 08/24 VAR	300,000	300,000.00	289,084.94
HSBC HOLDINGS PLC SR UNSECURED 08/29 VAR	450,000	450,000.00	363,231.48
HSBC HOLDINGS PLC SR UNSECURED 09/26 VAR	1,600,000	1,600,000.00	1,530,491.14
HSBC HOLDINGS PLC SR UNSECURED 11/27 VAR	670,000	670,000.00	580,250.25
HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR	2,220,000	2,220,000.00	1,696,611.56
HSBC HOLDINGS PLC SR UNSECURED 12/25 VAR	320,000	320,000.00	310,777.45
HUNTINGTON BANCSHARES SR UNSECURED 08/24 2.625	200,000	203,806.01	191,961.38
HUNTINGTON BANCSHARES SR UNSECURED 08/28 VAR	810,000	810,000.00	771,542.97
HUNTINGTON NATIONAL BANK SR UNSECURED 01/30 5.65	400,000	399,078.87	403,053.51
HUNTINGTON NATIONAL BANK SR UNSECURED 05/25 VAR	450,000	450,000.00	440,208.59
HUNTINGTON NATIONAL BANK SR UNSECURED 05/28 VAR	640,000	640,000.00	617,516.06
HUNTINGTON NATIONAL BANK SR UNSECURED 10/23 3.55	1,250,000	1,249,565.18	1,236,746.18
HUNTINGTON NATIONAL BANK SR UNSECURED 11/25 VAR	340,000	340,000.00	340,675.20
HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 B A3 144A	2,790,000	2,789,780.57	2,747,433.81
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 A A3 144A	2,310,000	2,309,963.85	2,229,299.00
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3	615,000	614,891.54	580,900.53
IBM CORP SR UNSECURED 02/27 2.2	1,340,000	1,339,667.41	1,204,004.20
IBM CORP SR UNSECURED 07/27 4.15	1,280,000	1,278,465.93	1,247,221.67
INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/30 FIXED 5.854	750,000	841,800.95	770,090.93
INGERSOLL RAND GL HLD CO COMPANY GUAR 08/28 3.75	690,000	732,056.86	646,120.64
INGREDION INC SR UNSECURED 06/30 2.9	800,000	822,945.98	677,718.38

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
INT DEVELOPMENT FIN CORP US GOVT GUAR 03/35 3.6	2,750,000	2,750,000.00	2,575,347.78
INT DEVELOPMENT FIN CORP US GOVT GUAR 10/25 0.00000	1,669,000	1,669,000.00	1,700,847.24
INTEL CORP SR UNSECURED 03/30 3.9	1,285,000	1,282,996.56	1,203,220.66
INTEL CORP SR UNSECURED 08/27 3.75	880,000	879,152.82	845,399.88
INTEL CORP SR UNSECURED 08/29 4	1,210,000	1,207,151.10	1,150,970.23
INTERSTATE POWER + LIGHT SR UNSECURED 08/25 3.4	530,000	559,191.55	505,416.98
INTERSTATE POWER + LIGHT SR UNSECURED 09/28 4.1	900,000	1,024,332.62	856,948.83
INTERSTATE POWER + LIGHT SR UNSECURED 12/24 3.25	1,875,000	1,900,621.63	1,808,627.44
INTOWN 2022 STAY TOWN 2022 STAY A 144A	1,100,000	1,091,260.92	1,092,767.06
JACKSON NATL LIFE GLOBAL SECURED 144A 06/24 2.65	1,380,000	1,379,171.40	1,317,147.17
JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985	1,000,000	1,010,178.41	969,500.90
JOHN DEERE CAPITAL CORP SR UNSECURED 09/27 4.15	1,360,000	1,357,814.33	1,333,778.83
JOHN DEERE OWNER TRUST JDOT 2021 A A3	2,145,617	2,145,347.23	2,071,679.50
JOHN DEERE OWNER TRUST JDOT 2022 C A3	1,660,000	1,659,876.44	1,665,141.19
JOHNS HOPKINS HEALTH SYS UNSECURED 01/30 2.42	1,600,000	1,630,742.80	1,329,472.88
JOHNS HOPKINS UNIVERSITY UNSECURED 07/30 1.972	710,000	710,000.00	579,263.82
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C13 A4	2,006,492	2,120,680.94	1,989,438.50
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 A5	875,000	883,403.61	834,774.15
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A	630,000	628,493.42	608,669.96
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP A 144A	1,657,286	1,596,792.00	1,532,697.27
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 A5	1,275,000	1,303,477.44	1,258,551.10
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 A5	2,340,000	2,404,249.13	2,249,125.63
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4	1,600,000	1,578,882.00	1,531,995.20
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5	1,300,000	1,340,805.47	1,238,592.03
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A5	710,000	704,112.93	670,835.62
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A2	1,639,757	1,571,878.98	1,497,302.38
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A3	1,135,000	1,110,715.47	1,043,913.19
JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR	520,000	519,861.59	495,688.30
JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	2,520,000	2,520,000.00	2,301,264.71
JPMORGAN CHASE + CO SR UNSECURED 03/25 VAR	1,000,000	1,026,723.71	971,936.39
JPMORGAN CHASE + CO SR UNSECURED 04/24 VAR	60,000	60,000.00	59,604.80
JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR	230,000	230,000.00	223,312.06
JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR	1,170,000	1,170,000.00	1,028,035.08
JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	110,000	110,000.00	105,048.55
JPMORGAN CHASE + CO SR UNSECURED 06/25 VAR	2,060,000	2,061,935.62	1,920,252.10
JPMORGAN CHASE + CO SR UNSECURED 06/28 VAR	1,000,000	1,017,165.69	874,383.00
JPMORGAN CHASE + CO SR UNSECURED 06/29 VAR	390,000	390,000.00	325,723.46
JPMORGAN CHASE + CO SR UNSECURED 07/24 VAR	1,760,000	1,780,817.10	1,748,781.82
JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR	490,000	490,000.00	477,643.86
JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	1,230,000	1,230,000.00	1,146,117.53
JPMORGAN CHASE + CO SR UNSECURED 07/33 VAR	1,030,000	1,030,000.00	980,690.61
JPMORGAN CHASE + CO SR UNSECURED 09/27 VAR	2,070,000	2,070,000.00	1,792,129.41
JPMORGAN CHASE + CO SR UNSECURED 10/25 VAR	515,000	515,000.00	485,311.50
JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR	430,000	442,878.75	423,585.65
JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR	740,000	740,000.00	685,111.58
JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR	1,520,000	1,520,000.00	1,427,822.35
KELLOGG CO SR UNSECURED 11/27 3.4	650,000	649,596.67	604,456.78
KEY BANK NA SR UNSECURED 08/25 4.15	620,000	619,848.18	605,729.45
KEY BANK NA SR UNSECURED 11/27 5.85	250,000	249,591.97	258,045.07
KEY BANK NA SUBORDINATED 05/26 3.4	1,320,000	1,305,962.54	1,236,730.55
KEYCORP SR UNSECURED 05/25 VAR	520,000	520,000.00	508,801.09

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
KEYCORP SR UNSECURED 06/33 VAR	920,000	920,000.00	868,653.73
KEYCORP SR UNSECURED 10/25 4.15	250,000	251,031.65	243,705.64
KINDER MORGAN INC COMPANY GUAR 11/26 1.75	1,110,000	1,108,513.46	979,619.89
KLA CORP SR UNSECURED 03/29 4.1	960,000	1,052,441.86	926,254.27
KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3	120,000	118,521.63	112,298.33
KRC INTERIM CORP SR UNSECURED 02/25 3.3	1,230,000	1,238,021.21	1,178,592.68
KRC INTERIM CORP SR UNSECURED 03/24 2.7	270,000	269,496.50	261,303.92
KRC INTERIM CORP SR UNSECURED 04/27 3.8	160,000	156,803.72	149,441.12
KRC INTERIM CORP SR UNSECURED 12/31 2.25	1,500,000	1,493,846.14	1,151,599.11
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A	1,460,000	1,459,808.04	1,386,996.20
L ANSE CREUSE MI PUBLIC SCHS LCRSCD 05/29 FIXED 1.841	1,875,000	1,535,148.70	1,520,646.00
LAM RESEARCH CORP SR UNSECURED 03/29 4	260,000	259,689.30	247,575.95
LENNOX INTERNATIONAL INC COMPANY GUAR 08/25 1.35	1,300,000	1,297,315.93	1,176,663.25
LENNOX INTERNATIONAL INC COMPANY GUAR 08/27 1.7	340,000	339,329.78	291,439.66
LIFE FINANCIAL SERVICES TRUST LIFE 2022 BMR2 A1 144A	3,550,000	3,532,838.25	3,461,062.21
LINCOLN W HAYMARKET NE JT PUBL LINGEN 12/30 FIXED 5.4	1,730,000	1,876,187.10	1,772,235.18
LOS ALAMITOS CA UNIF SCH DIST LALSCD 02/26 FIXED 6.19	1,000,000	1,078,710.63	1,040,852.20
LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/30 FIXED 1.806	2,000,000	1,944,658.09	1,638,220.40
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/29 FIXED 3.615	2,000,000	1,999,645.47	1,938,692.20
LOWE S COS INC SR UNSECURED 04/25 4	100,000	104,570.13	98,052.45
LOWE S COS INC SR UNSECURED 04/27 3.35	280,000	280,323.79	262,853.91
LOWE S COS INC SR UNSECURED 04/32 3.75	400,000	399,938.83	355,815.44
LOWE S COS INC SR UNSECURED 09/25 4.4	290,000	289,986.95	285,669.93
LOWE S COS INC SR UNSECURED 09/28 1.7	910,000	908,326.55	764,316.43
LULWA LTD US GOVT GUAR 02/25 1.888	1,223,228	1,236,136.95	1,180,376.26
LULWA LTD US GOVT GUAR 03/25 1.831	327,751	325,798.31	314,624.32
M+T BANK CORPORATION SR UNSECURED 07/23 VAR	230,000	230,000.00	230,050.75
M+T BANK CORPORATION SR UNSECURED 08/28 VAR	430,000	430,000.00	418,807.10
MAGELLAN MIDSTREAM PARTN SR UNSECURED 03/26 5	1,920,000	1,980,872.92	1,907,201.44
MANHATTAN WEST OMW 2020 1MW A 144A	1,320,000	1,272,057.56	1,127,028.01
MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4	640,000	639,629.54	643,356.16
MARATHON OIL CORP SR UNSECURED 07/27 4.4	1,800,000	1,915,857.28	1,718,949.96
MARATHON PETROLEUM CORP SR UNSECURED 05/25 4.7	1,795,000	1,836,902.20	1,767,553.77
MARIN CA CMNTY CLG DIST MRNHGR 08/29 FIXED 1.48	1,000,000	998,435.36	810,274.30
MARIN CA CMNTY CLG DIST MRNHGR 08/30 FIXED 1.61	515,000	479,652.22	407,693.36
MARSH + MCLENNAN COS INC SR UNSECURED 03/24 3.875	280,000	279,964.34	276,115.33
MARSH + MCLENNAN COS INC SR UNSECURED 03/29 4.375	1,110,000	1,123,997.78	1,072,135.97
MARTIN MARIETTA MATERIAL SR UNSECURED 03/30 2.5	500,000	495,762.48	411,942.87
MARTIN MARIETTA MATERIAL SR UNSECURED 07/23 0.65	470,000	469,985.08	457,881.29
MARTIN MARIETTA MATERIAL SR UNSECURED 07/24 4.25	240,000	251,408.38	236,775.67
MASCO CORP SR UNSECURED 10/30 2	1,260,000	1,259,277.42	976,598.99
MASCO CORP SR UNSECURED 11/27 3.5	300,000	286,089.43	277,875.05
MASSACHUSETTS ST MAS 08/31 FIXED 4.5	1,435,000	1,515,134.45	1,399,194.02
MASSACHUSETTS ST MAS 09/39 FIXED 2.663	1,435,855	1,387,880.23	1,139,318.33
MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 1.753	750,000	755,037.44	612,320.10
MASSACHUSETTS ST SPL OBLG REVE MASOBL 07/31 FIXED 4.11	1,750,000	1,749,725.02	1,689,572.85
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 08/25 4.15	460,000	459,578.32	449,975.24
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 03/25 2.8	490,000	489,853.55	467,559.26
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 03/26 3.4	1,630,000	1,628,390.30	1,554,254.10
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/24 2.75	1,203,000	1,184,251.06	1,161,376.06
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 07/26 1.2	360,000	346,026.33	316,851.31

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Issuer Name	Par Value	Book Value	Market Value
MCCORMICK + CO SR UNSECURED 08/24 3.15	2,150,000	2,163,386.00	2,081,416.76
MCDONALD S CORP SR UNSECURED 07/27 3.5	600,000	598,124.41	569,141.25
MCDONALD S CORP SR UNSECURED 07/30 3.6	285,000	283,405.24	261,389.67
MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A3	725,000	724,859.70	731,247.91
MERCEDES BENZ FIN NA COMPANY GUAR 144A 02/23 3.35	2,605,000	2,604,607.53	2,595,333.55
MERCEDES BENZ FIN NA COMPANY GUAR 144A 03/23 1.75	1,770,000	1,769,791.09	1,759,432.07
MERCEDES BENZ FIN NA COMPANY GUAR 144A 03/25 2.125	740,000	738,507.99	695,729.82
MERCEDES BENZ FIN NA COMPANY GUAR 144A 11/25 5.375	170,000	169,590.85	170,919.92
MET ATLANTA GA RAPID TRANSIT A METTRN 07/31 FIXED 1.86	2,000,000	1,958,206.46	1,567,291.00
MET GOVT NASHVILLE DAVIDSON MET 07/34 FIXED 5.707	555,000	681,641.77	580,391.69
MET LIFE GLOB FUNDING I SECURED 144A 01/27 1.875	2,660,000	2,657,535.39	2,352,945.72
MET LIFE GLOB FUNDING I SECURED 144A 06/27 4.4	285,000	284,783.83	277,769.85
METLIFE SECURITIZATION TRUST MST 2019 1A A1A 144A	842,074	857,036.23	815,557.79
MEXICAN AIR FINANCE V US GOVT GUAR 01/27 2.329	708,333	707,084.37	648,682.83
MIAMI DADE CNTY FL AVIATION RE MIATRN 10/24 FIXED 2.504	500,000	506,024.21	479,627.35
MICHIGAN ST FIN AUTH REVENUE MISFIN 07/61 FLOATING VAR	723,032	723,032.12	696,693.80
MID AMERICA APARTMENTS SR UNSECURED 02/31 1.7	350,000	348,523.23	272,882.24
MID AMERICA APARTMENTS SR UNSECURED 03/29 3.95	380,000	379,295.12	356,664.76
MID AMERICA APARTMENTS SR UNSECURED 06/24 3.75	791,000	787,713.12	774,573.18
MID AMERICA APARTMENTS SR UNSECURED 09/26 1.1	100,000	99,671.31	86,480.11
MID AMERICA APARTMENTS SR UNSECURED 11/25 4	200,000	195,842.20	194,359.27
MISSISSIPPI HIGHER EDUCATION A MHEAC 2014 1 A1	809,465	809,465.12	795,154.51
MISSISSIPPI ST MSS 06/30 FIXED 1.849	500,000	402,846.79	410,123.30
MISSISSIPPI ST MSS 10/27 FIXED 4.053	400,000	403,829.28	393,063.84
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 1 A1B	1,052,921	1,052,920.98	1,001,229.09
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 3 A1B	948,875	948,875.34	893,069.61
MITSUBISHI UFJ FIN GRP SR UNSECURED 01/28 VAR	830,000	830,000.00	730,552.60
MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR	1,280,000	1,280,000.00	1,206,672.03
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/25 1.412	560,000	560,000.00	508,530.08
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/25 VAR	1,910,000	1,910,000.00	1,791,750.80
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/27 VAR	2,010,000	2,010,000.00	1,742,548.72
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/28 VAR	250,000	250,000.00	244,031.23
MITSUBISHI UFJ FIN GRP SR UNSECURED 09/24 VAR	520,000	520,000.00	501,863.40
MITSUBISHI UFJ FIN GRP SR UNSECURED 10/25 VAR	340,000	340,000.00	312,613.78
MITSUBISHI UFJ FIN GRP SR UNSECURED 10/27 VAR	690,000	690,000.00	597,584.26
MMAF EQUIPMENT FINANCE LLC MMAF 2018 A A4 144A	347,827	347,809.64	346,711.63
MMAF EQUIPMENT FINANCE LLC MMAF 2019 A A4 144A	1,267,273	1,267,121.90	1,255,103.56
MMAF EQUIPMENT FINANCE LLC MMAF 2019 B A3 144A	983,352	983,250.67	965,086.15
MMAF EQUIPMENT FINANCE LLC MMAF 2020 A A2 144A	418,014	418,000.62	413,617.64
MMAF EQUIPMENT FINANCE LLC MMAF 2021 A A3 144A	1,610,000	1,609,742.20	1,505,894.82
MONDELEZ INTERNATIONAL SR UNSECURED 03/32 3	850,000	844,181.50	727,076.23
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75	650,000	649,423.72	601,331.93
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 2.25	1,005,000	1,004,528.74	955,704.06
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25	400,000	398,851.37	394,340.48
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/26 1.25	730,000	727,909.90	634,457.91
MONONGAHELA POWER CO 1ST MORTGAGE 144A 04/24 4.1	3,040,000	3,062,921.15	2,987,894.30
MONTANA HIGHER EDUCATION STUDE MHESA 2012 1 A2	19,798	19,805.34	19,793.53
MORGAN STANLEY BAML TRUST MSBAM 2014 C16 A4	1,706,111	1,701,566.99	1,661,233.41
MORGAN STANLEY BAML TRUST MSBAM 2014 C19 A4	2,145,000	2,121,804.52	2,054,210.73
MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5	1,190,000	1,188,280.93	1,128,256.97
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 A3	321,792	301,116.21	303,620.71

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Issuer Name	Par Value	Book Value	Market Value
MORGAN STANLEY BAML TRUST MSBAM 2016 C31 A4	1,329,254	1,261,416.78	1,214,755.83
MORGAN STANLEY BAML TRUST MSBAM 2016 C32 A4	805,000	796,831.71	753,409.32
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A4	1,735,000	1,631,426.35	1,600,186.86
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H3 A5	1,200,000	1,233,875.47	1,130,516.16
MORGAN STANLEY SR UNSECURED 01/25 VAR	1,690,000	1,690,000.00	1,598,823.42
MORGAN STANLEY SR UNSECURED 01/26 3.875	1,560,000	1,554,176.51	1,510,110.75
MORGAN STANLEY SR UNSECURED 01/27 3.625	1,090,000	1,085,087.44	1,027,886.40
MORGAN STANLEY SR UNSECURED 01/28 VAR	1,470,000	1,470,075.78	1,306,173.06
MORGAN STANLEY SR UNSECURED 01/30 VAR	570,000	570,000.00	530,501.08
MORGAN STANLEY SR UNSECURED 02/26 VAR	1,020,000	1,020,000.00	957,768.29
MORGAN STANLEY SR UNSECURED 04/24 VAR	390,000	390,000.00	384,406.40
MORGAN STANLEY SR UNSECURED 04/28 VAR	1,520,000	1,520,000.00	1,445,662.67
MORGAN STANLEY SR UNSECURED 05/25 VAR	440,000	440,000.00	409,065.30
MORGAN STANLEY SR UNSECURED 07/25 VAR	330,000	339,647.87	315,486.39
MORGAN STANLEY SR UNSECURED 07/26 VAR	560,000	560,000.00	550,399.04
MORGAN STANLEY SR UNSECURED 07/27 VAR	1,010,000	1,010,000.00	876,465.87
MORGAN STANLEY SR UNSECURED 07/33 VAR	490,000	490,000.00	460,365.44
MORGAN STANLEY SR UNSECURED 10/25 VAR	1,720,000	1,720,000.00	1,583,280.25
MORGAN STANLEY SR UNSECURED 10/28 VAR	330,000	330,000.00	340,660.49
MOUNT SAN ANTONIO CA CMNTY CLG MSAHGR 08/29 FIXED 2.569	580,000	613,121.09	509,603.14
MPLX LP SR UNSECURED 02/25 4	620,000	636,278.79	600,870.45
MPLX LP SR UNSECURED 03/26 1.75	500,000	499,373.70	445,685.07
MPLX LP SR UNSECURED 03/28 4	490,000	488,765.75	455,753.82
MPLX LP SR UNSECURED 06/25 4.875	270,000	273,181.75	265,861.42
MPLX LP SR UNSECURED 09/32 4.95	280,000	278,466.71	262,552.16
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 1.887	1,640,000	1,640,000.00	1,456,884.88
NATIONAL AUSTRALIA BK/NY SR UNSECURED 06/27 3.905	1,040,000	1,040,000.00	996,862.97
NATIONAL RETAIL PROP INC SR UNSECURED 10/28 4.3	460,000	457,949.05	426,761.14
NATIONAL RETAIL PROP INC SR UNSECURED 11/25 4	310,000	307,323.97	297,860.55
NATURE CONSERVANCY (THE) SR UNSECURED 03/30 3.016	1,000,000	1,000,000.00	897,160.29
NATURE CONSERVANCY (THE) SR UNSECURED 07/25 0.794	1,200,000	1,200,000.00	1,089,859.81
NAVIENT STUDENT LOAN TRUST NAVSL 2016 6A A2 144A	108,737	108,563.67	108,695.88
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	1,116,018	1,094,054.75	990,639.01
NAVIENT STUDENT LOAN TRUST NAVSL 2021 1A A1B 144A	3,443,699	3,443,699.08	3,293,203.58
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	1,222,833	1,222,571.72	1,024,390.86
NAVIENT STUDENT LOAN TRUST NAVSL 2021 GA A 144A	1,762,279	1,759,672.55	1,492,233.85
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	786,096	786,081.37	682,098.98
NAVIENT STUDENT LOAN TRUST NAVSL 2022 BA A 144A	1,079,310	1,079,120.40	1,008,270.47
NELNET STUDENT LOAN TRUST NSLT 2021 A A1 144A	1,312,397	1,314,563.34	1,273,054.88
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	3,453,083	3,452,508.69	3,055,626.05
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	813,548	814,753.39	791,082.01
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	1,661,755	1,661,497.41	1,611,753.29
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFX 144A	586,298	586,126.37	520,543.12
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFL 144A	1,663,785	1,663,784.54	1,634,206.78
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFX 144A	2,969,445	2,969,226.30	2,675,838.51
NESTLE HOLDINGS INC COMPANY GUAR 144A 10/27 4.125	1,490,000	1,489,027.93	1,454,930.38
NEW YORK CITY NY TRANSITIONAL NYCGEN 02/26 FIXED 1.87	1,250,000	1,250,000.00	1,137,223.25
NEW YORK CITY NY TRANSITIONAL NYCGEN 02/30 FIXED 3.55	1,000,000	1,002,922.37	899,802.90
NEW YORK CITY NY TRANSITIONAL NYCGEN 05/30 FIXED 2.625	1,000,000	893,064.16	841,021.40
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2	3,110,000	3,119,313.90	2,925,072.19
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/24 2.875	850,000	866,942.26	827,170.80

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
NEW YORK LIFE GLOBAL FDG SECURED 144A 08/25 3.6	550,000	549,865.85	530,112.23
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/26 FIXED 1.187	1,500,000	1,384,266.66	1,337,291.55
NEW YORK ST NYS 02/36 FIXED 3.08	1,000,000	1,056,545.42	799,960.00
NEW YORK ST NYS 03/32 FIXED 2.05	1,000,000	946,406.49	784,228.80
NEW YORK ST URBAN DEV CORP SAL NYSFAC 03/31 FIXED 2.15	750,000	583,056.03	600,842.63
NEXTERA ENERGY CAPITAL COMPANY GUAR 01/27 1.875	2,150,000	2,148,822.44	1,902,872.29
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65	500,000	499,995.87	496,576.25
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45	860,000	859,823.57	849,357.15
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/24 4.255	790,000	791,639.75	779,277.73
NISSAN AUTO LEASE TRUST NALT 2020 B A3	18,281	18,280.68	18,253.06
NISSAN AUTO LEASE TRUST NALT 2022 A A3	1,145,000	1,144,991.55	1,127,502.34
NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A3	2,080,000	2,079,592.63	2,063,075.04
NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15	800,000	752,203.17	743,620.71
NORFOLK SOUTHERN CORP SR UNSECURED 08/25 3.65	730,000	729,376.50	706,530.34
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55	600,000	560,101.53	514,328.20
NORFOLK VA NOR 09/23 FIXED 1.3	860,000	860,000.00	843,122.93
NORTH CAROLINA ST HSG FIN AGY NCSHSG 01/33 FIXED 3	30,000	30,442.89	29,928.71
NORTH DAKOTA ST PUBLIC FIN AUT NDSFIN 12/34 FIXED 2.58	2,250,000	2,250,000.00	1,741,388.18
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 1 A1B	1,679,793	1,679,793.30	1,618,692.83
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 2 A1B	2,010,635	2,010,635.40	1,897,911.94
NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93	1,294,000	1,326,253.15	1,240,947.11
NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25	1,055,000	1,098,806.48	972,973.40
NORTHROP GRUMMAN CORP SR UNSECURED 05/30 4.4	330,000	328,993.87	316,664.16
NORTHSTAR EDUCATION FINANCE I NEF 2012 1 A 144A	433,858	433,505.48	430,982.33
NORTHWESTERN CORP 1ST MORTGAGE 03/24 1	540,000	539,811.44	509,292.19
NORTHWESTERN MUTUAL GLBL SECURED 144A 01/26 0.8	630,000	629,326.64	557,343.46
NORTHWESTERN MUTUAL GLBL SECURED 144A 01/27 1.75	1,850,000	1,848,782.84	1,633,494.63
NORTHWESTERN MUTUAL GLBL SECURED 144A 03/24 0.6	370,000	369,995.45	350,560.84
NORTHWESTERN MUTUAL GLBL SECURED 144A 04/29 3.3	620,000	618,817.15	561,997.18
NORTHWESTERN MUTUAL GLBL SECURED 144A 07/25 4	795,000	794,772.53	779,355.70
NORTHWESTERN MUTUAL GLBL SECURED 144A 09/27 4.35	480,000	479,818.37	467,325.70
NORTHWESTERN UNIVERSITY UNSECURED 12/38 3.688	290,000	327,700.76	256,425.33
NTT FINANCE CORP COMPANY GUAR 144A 03/24 0.583	360,000	360,000.00	341,265.68
NTT FINANCE CORP COMPANY GUAR 144A 04/26 1.162	1,960,000	1,960,000.00	1,733,336.96
NTT FINANCE CORP SR UNSECURED 144A 07/24 4.142	200,000	200,000.00	196,825.15
NTT FINANCE CORP SR UNSECURED 144A 07/25 4.239	220,000	220,000.00	216,024.88
NTT FINANCE CORP SR UNSECURED 144A 07/27 4.372	240,000	240,000.00	234,411.99
NUCOR CORP SR UNSECURED 05/25 3.95	140,000	139,927.73	136,972.06
NUCOR CORP SR UNSECURED 05/27 4.3	900,000	899,117.34	877,970.88
NUTRIEN LTD SR UNSECURED 04/25 3	170,000	172,028.47	161,833.97
NUTRIEN LTD SR UNSECURED 05/23 1.9	400,000	399,955.27	395,429.20
NUTRIEN LTD SR UNSECURED 05/30 2.95	380,000	379,700.87	325,552.85
NUTRIEN LTD SR UNSECURED 11/24 5.9	450,000	449,833.11	455,655.36
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5	270,000	269,245.82	254,985.36
NXP BV/NXP FDG/NXP USA COMPANY GUAR 02/32 2.65	1,240,000	1,237,276.77	970,477.65
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/27 4.4	510,000	509,567.92	488,780.56
OHIO ST HOSP FAC REVENUE OHSMED 01/42 FIXED 3.276	1,500,000	1,642,301.29	1,149,886.50
OHIO ST OHS 08/31 FIXED 1.73	1,500,000	1,413,942.32	1,172,416.95
OHIOHEALTH CORP SECURED 11/31 2.297	1,285,000	1,271,929.72	1,028,624.07
OHIOHEALTH CORP UNSECURED 11/23 1.364	600,000	600,000.00	577,605.43
OHIOHEALTH CORP UNSECURED 11/24 1.615	385,000	385,000.00	356,089.82

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
OKLAHOMA G+E CO SR UNSECURED 05/23 0.553	320,000	320,000.00	314,301.03
ONCOR ELECTRIC DELIVERY SR SECURED 04/25 2.95	960,000	996,428.03	921,619.39
ONCOR ELECTRIC DELIVERY SR SECURED 06/24 2.75	345,000	349,214.18	333,780.61
ONCOR ELECTRIC DELIVERY SR SECURED 11/28 3.7	970,000	911,148.20	914,773.93
ONCOR ELECTRIC DELIVERY SR SECURED 144A 09/32 4.55	1,270,000	1,268,806.51	1,243,352.29
ORACLE CORP SR UNSECURED 02/23 2.625	510,000	509,970.59	508,408.87
ORACLE CORP SR UNSECURED 03/26 1.65	1,220,000	1,215,444.34	1,092,170.06
ORACLE CORP SR UNSECURED 03/28 2.3	680,000	678,668.79	588,995.93
ORACLE CORP SR UNSECURED 04/25 2.5	1,040,000	1,039,821.15	980,591.70
ORACLE CORP SR UNSECURED 04/30 2.95	2,860,000	2,857,780.97	2,438,442.58
ORACLE CORP SR UNSECURED 07/26 2.65	935,000	948,361.92	859,379.96
ORACLE CORP SR UNSECURED 11/25 5.8	260,000	259,674.98	265,820.15
ORACLE CORP SR UNSECURED 11/29 6.15	210,000	209,803.89	217,972.84
OREGON ST ORS 06/27 FIXED 5.892	3,735,000	4,233,867.79	3,851,353.84
ORLANDO HEALTH OBL GRP UNSECURED 10/28 3.777	1,200,000	1,197,281.27	1,087,795.85
OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056	1,480,000	1,480,003.39	1,384,720.99
PACIFIC LIFE GF II SECURED 144A 01/28 1.45	1,000,000	935,645.45	819,638.78
PACIFIC LIFE GF II SECURED 144A 06/25 1.2	570,000	559,297.02	516,726.96
PACIFICORP 1ST MORTGAGE 06/23 2.95	400,000	399,497.78	396,450.33
PACIFICORP 1ST MORTGAGE 07/25 3.35	1,410,000	1,383,268.61	1,350,946.24
PACIFICORP 1ST MORTGAGE 09/30 2.7	708,000	642,521.93	608,666.97
PACKAGING CORP OF AMERIC SR UNSECURED 12/27 3.4	435,000	434,233.35	399,365.91
PALOMAR CA CMNTY CLG DIST PMRHGR 08/27 FIXED 1.313	1,250,000	1,234,527.32	1,066,984.00
PARKER HANNIFIN CORP SR UNSECURED 06/24 2.7	700,000	703,920.86	674,072.84
PARKER HANNIFIN CORP SR UNSECURED 06/24 3.65	310,000	309,843.06	303,319.52
PARKER HANNIFIN CORP SR UNSECURED 09/27 4.25	620,000	618,832.66	601,520.58
PARKER HANNIFIN CORP SR UNSECURED 09/29 4.5	520,000	518,952.49	498,289.69
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	1,506,000	1,530,252.40	1,453,915.54
PAYPAL HOLDINGS INC SR UNSECURED 06/27 3.9	480,000	479,461.47	461,876.71
PEACEHEALTH OBLIGATED GR SR UNSECURED 11/25 1.375	890,000	892,325.81	797,660.96
PENNSYLVANIA HIGHER EDUCATION PHEAA 2006 1 A3	1,415,834	1,400,109.41	1,345,160.55
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 2A A 144A	1,914,770	1,910,218.54	1,867,053.69
PENNSYLVANIA ST HGR EDU ASSIST PASSTD 10/36 FLOATING VAR	1,211,915	1,198,434.38	1,193,848.44
PENTA AIRCRAFT LEASING 2 US GOVT GUAR 04/25 1.691	1,537,295	1,551,454.40	1,476,439.14
PENTA AIRCRAFT LEASING 2 US GOVT GUAR 11/25 2.646	466,650	480,235.65	449,211.55
PERKINELMER INC SR UNSECURED 09/23 0.55	640,000	639,919.70	619,944.11
PERKINELMER INC SR UNSECURED 09/24 0.85	640,000	639,775.93	593,078.02
PERKINELMER INC SR UNSECURED 09/28 1.9	1,010,000	1,009,402.64	836,424.60
PERNOD RIC INTL FIN LLC COMPANY GUAR 144A 04/28 1.25	600,000	598,270.97	495,120.77
PETROLEOS MEXICANOS US GOVT GUAR 02/24 2.29	213,750	213,750.00	210,174.15
PETROLEOS MEXICANOS US GOVT GUAR 02/24 2.83	446,250	446,250.00	440,210.61
PETROLEOS MEXICANOS US GOVT GUAR 04/25 2.378	750,000	750,000.00	724,773.46
PHILLIPS 66 COMPANY GUAR 02/24 0.9	370,000	369,861.60	353,615.80
PHILLIPS 66 COMPANY GUAR 03/28 3.9	930,000	967,140.99	877,684.80
PHILLIPS 66 COMPANY GUAR 04/25 3.85	650,000	674,685.56	634,024.29
PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125	2,400,000	2,350,172.98	2,139,136.59
PNC BANK NA SUBORDINATED 07/28 4.05	1,150,000	1,148,299.47	1,082,054.72
PNC FINANCIAL SERVICES SR UNSECURED 10/25 VAR	560,000	560,000.00	565,956.38
PNC FINANCIAL SERVICES SR UNSECURED 10/33 VAR	330,000	330,000.00	343,562.89
PNC FINANCIAL SERVICES SR UNSECURED 12/28 VAR	790,000	790,000.00	796,217.66
PPG INDUSTRIES INC SR UNSECURED 03/26 1.2	270,000	238,987.16	239,324.08

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
PPG INDUSTRIES INC SR UNSECURED 06/30 2.55	640,000	636,897.50	537,414.27
PPG INDUSTRIES INC SR UNSECURED 08/24 2.4	1,000,000	999,415.75	956,659.00
PRES + FELLOWS OF HARVAR SR UNSECURED 10/31 3.529	780,000	840,922.63	722,021.84
PRICOA GLOBAL FUNDING 1 SECURED 144A 08/25 4.2	200,000	199,891.33	195,982.05
PRINCIPAL LFE GLB FND II SECURED 144A 01/25 1.375	840,000	838,148.64	777,225.64
PROGRESSIVE CORP SR UNSECURED 03/27 2.5	450,000	449,856.32	414,280.80
PROLOGIS LP SR UNSECURED 01/33 4.625	360,000	358,838.84	348,504.16
PROLOGIS LP SR UNSECURED 06/26 3.25	458,000	466,894.79	434,574.94
PROLOGIS LP SR UNSECURED 09/28 4	890,000	884,105.40	844,417.21
PROTECTIVE LIFE GLOBAL SECURED 144A 01/25 1.646	520,000	520,000.00	480,211.93
PROTECTIVE LIFE GLOBAL SECURED 144A 03/25 3.218	210,000	210,000.00	200,108.32
PROTECTIVE LIFE GLOBAL SECURED 144A 07/27 4.714	760,000	760,000.00	737,535.96
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746	500,000	490,521.15	468,505.93
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/28 3.7	950,000	943,783.30	900,038.58
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/31 1.9	1,240,000	1,237,356.10	985,645.53
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 09/23 3.25	640,000	639,839.06	632,561.36
PUBLIC SERVICE ENTERPRIS SR UNSECURED 11/23 0.841	400,000	393,511.86	385,124.00
PUBLIC SERVICE NEW HAMPSHIRE F PSNH 2018 1 A2	850,000	849,981.30	816,465.97
RAYTHEON TECH CORP SR UNSECURED 07/30 2.25	680,000	679,342.21	565,857.80
RAYTHEON TECH CORP SR UNSECURED 08/23 3.65	19,000	19,003.37	18,840.07
RAYTHEON TECH CORP SR UNSECURED 08/25 3.95	310,000	332,723.61	302,851.64
RAYTHEON TECH CORP SR UNSECURED 11/28 4.125	890,000	1,005,044.53	851,825.84
REALTY INCOME CORP SR UNSECURED 01/27 3	400,000	405,034.68	369,779.86
REALTY INCOME CORP SR UNSECURED 04/25 3.875	1,700,000	1,694,106.13	1,665,497.16
REALTY INCOME CORP SR UNSECURED 10/26 4.125	430,000	430,652.50	417,961.72
RECKITT BENCKISER TSY COMPANY GUAR 144A 06/24 2.75	2,420,000	2,416,532.71	2,338,272.34
REGIONS FINANCIAL CORP SR UNSECURED 08/28 1.8	1,110,000	1,107,701.60	941,662.44
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 1.87	1,175,263	1,175,263.14	1,118,150.24
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 2.444	980,000	1,007,913.94	941,098.47
RELIANCE INDUSTRIES LTD US GOVT GUAR 01/26 2.512	670,250	690,184.68	643,417.46
RELX CAPITAL INC COMPANY GUAR 03/23 3.5	1,670,000	1,672,604.77	1,663,249.28
RELX CAPITAL INC COMPANY GUAR 03/29 4	380,000	377,052.10	351,915.31
RELX CAPITAL INC COMPANY GUAR 05/30 3	110,000	109,444.42	93,736.20
RELX CAPITAL INC COMPANY GUAR 05/32 4.75	590,000	585,066.91	566,915.32
RIMON LLC US GOVT GUAR 06/26 2.623	949,330	981,034.99	907,393.33
ROCHE HOLDINGS INC COMPANY GUAR 144A 12/28 1.93	2,595,000	2,595,000.00	2,217,646.83
ROCHESTER GAS + ELECTRIC 1ST MORTGAGE 144A 06/27 3.1	1,560,000	1,598,355.54	1,430,284.99
ROGERS COMMUNICATIONS IN COMPANY GUAR 12/25 3.625	450,000	453,963.18	431,077.99
ROGERS COMMUNICATIONS IN COMPANY GUAR 144A 03/25 2.95	270,000	269,868.68	257,260.22
ROGERS COMMUNICATIONS IN COMPANY GUAR 144A 03/27 3.2	150,000	149,988.89	138,789.89
ROGERS COMMUNICATIONS IN COMPANY GUAR 144A 03/32 3.8	990,000	987,420.71	854,323.98
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	450,000	449,858.13	414,000.00
ROPER TECHNOLOGIES INC SR UNSECURED 09/23 3.65	600,000	607,069.18	593,599.66
ROPER TECHNOLOGIES INC SR UNSECURED 09/24 2.35	210,000	209,864.46	200,503.96
ROPER TECHNOLOGIES INC SR UNSECURED 09/25 1	330,000	329,766.37	295,667.73
ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95	500,000	483,643.09	434,840.00
ROPER TECHNOLOGIES INC SR UNSECURED 12/25 3.85	500,000	534,921.44	485,079.25
ROYAL BANK OF CANADA COVERED 144A 12/25 4.784	910,000	910,000.00	905,541.17
ROYAL BANK OF CANADA SR UNSECURED 01/27 2.05	1,040,000	1,039,438.08	939,260.72
ROYAL BANK OF CANADA SR UNSECURED 05/27 3.625	2,210,000	2,202,697.51	2,100,380.44
ROYAL BANK OF CANADA SR UNSECURED 07/24 3.97	1,040,000	1,040,000.00	1,024,872.57

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
ROYAL BANK OF CANADA SR UNSECURED 08/27 4.24	480,000	479,997.73	467,553.62
ROYAL BANK OF CANADA SR UNSECURED 10/23 VAR	1,230,000	1,230,000.00	1,229,974.97
ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75	620,000	619,515.07	576,476.37
RUSH OBLIGATED GROUP UNSECURED 11/29 3.922	505,000	505,000.00	464,026.19
RYDER SYSTEM INC SR UNSECURED 03/24 3.65	1,250,000	1,249,704.70	1,224,372.80
RYDER SYSTEM INC SR UNSECURED 06/27 4.3	790,000	789,803.61	756,623.66
RYDER SYSTEM INC SR UNSECURED 09/26 1.75	590,000	589,443.25	518,490.21
SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75	130,000	135,374.67	130,031.40
SABINE PASS LIQUEFACTION SR SECURED 05/30 4.5	610,000	682,776.92	565,419.18
SABINE PASS LIQUEFACTION SR SECURED 06/26 5.875	310,000	328,674.87	313,670.93
SAN DIEGO CA CMNTY CLG DIST SDGHGR 08/32 FIXED 2.263	1,200,000	1,055,577.37	951,006.24
SAN DIEGO CA UNIF SCH DIST SDGEDU 07/34 FIXED 2.414	2,000,000	2,022,732.10	1,537,203.80
SAN DIEGO G + E 1ST MORTGAGE 03/32 3	1,000,000	997,370.97	854,505.05
SAN FRANCISCO CA CITY CNTY SFO 06/28 FIXED 1.555	200,000	200,427.28	168,384.08
SANTA MONICA CA CMNTY CLG DIST SMCHGR 08/30 FIXED 1.696	1,000,000	799,066.87	794,271.00
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 5 A3	2,900,000	2,899,900.30	2,846,278.37
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 A3	275,000	274,978.33	276,533.54
SANTANDER RETAIL AUTO LEASE TR SRT 2021 A A3 144A	1,905,000	1,904,850.19	1,856,771.12
SANTANDER RETAIL AUTO LEASE TR SRT 2021 B A3 144A	2,380,000	2,379,833.59	2,300,558.93
SANTANDER RETAIL AUTO LEASE TR SRT 2021 C A3 144A	1,215,000	1,214,961.19	1,182,685.01
SANTANDER RETAIL AUTO LEASE TR SRT 2022 A A3 144A	1,485,000	1,484,913.38	1,404,902.52
SEALED AIR CORP SR SECURED 144A 10/26 1.573	530,000	530,000.00	457,655.25
SEMPRA ENERGY SR UNSECURED 04/25 3.3	540,000	539,281.96	517,832.77
SHERWIN WILLIAMS CO SR UNSECURED 05/30 2.3	1,210,000	1,209,822.93	994,738.45
SHERWIN WILLIAMS CO SR UNSECURED 08/24 4.05	260,000	259,911.92	256,057.92
SHERWIN WILLIAMS CO SR UNSECURED 08/29 2.95	870,000	902,846.03	761,585.32
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 03/26 1.2	875,000	852,756.82	779,706.58
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 10/26 2.35	710,000	706,662.39	645,993.10
SIMON PROPERTY GROUP LP SR UNSECURED 01/27 1.375	1,770,000	1,768,283.82	1,544,794.14
SLC STUDENT LOAN TRUST SLCLT 2010 1 A	345,802	345,802.40	343,295.64
SLM STUDENT LOAN TRUST SLMA 2003 10A A4 144A	4,560,813	4,563,600.41	4,417,436.82
SLM STUDENT LOAN TRUST SLMA 2010 1 A	193,612	193,608.50	187,864.70
SLM STUDENT LOAN TRUST SLMA 2013 5 A3	1,803,460	1,807,477.90	1,767,946.67
SMALL BUSINESS ADMINISTRATION SBAP 2004 20I 1	17,427	17,409.11	17,126.14
SMALL BUSINESS ADMINISTRATION SBAP 2006 20A 1	15,998	15,998.05	15,796.61
SMALL BUSINESS ADMINISTRATION SBAP 2006 20D 1	51,755	53,230.95	51,439.03
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	53,427	53,505.83	53,106.20
SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	22,150	22,169.18	21,823.92
SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1	132,872	132,050.18	131,198.46
SMALL BUSINESS ADMINISTRATION SBAP 2008 20J 1	312,732	312,731.60	308,139.76
SMALL BUSINESS ADMINISTRATION SBAP 2008 20K 1	122,010	99,491.26	122,331.26
SMALL BUSINESS ADMINISTRATION SBAP 2008 20L 1	195,219	199,053.82	199,489.27
SMALL BUSINESS ADMINISTRATION SBAP 2009 20A 1	334,490	343,372.83	329,539.36
SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1	1,065,352	1,091,000.10	997,075.70
SMALL BUSINESS ADMINISTRATION SBAP 2014 20B 1	749,974	749,973.55	709,035.94
SMALL BUSINESS ADMINISTRATION SBAP 2014 20C 1	703,572	703,572.47	657,557.78
SMALL BUSINESS ADMINISTRATION SBAP 2015 20E 1	941,093	941,093.38	875,974.71
SMALL BUSINESS ADMINISTRATION SBAP 2015 20F 1	1,268,976	1,268,976.34	1,175,628.54
SMALL BUSINESS ADMINISTRATION SBAP 2017 20F 1	1,012,297	1,012,296.64	924,251.23
SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1	1,241,061	1,241,061.29	1,149,645.83
SMALL BUSINESS ADMINISTRATION SBAP 2018 20G 1	2,037,940	2,037,939.65	1,925,666.29

Stable Value Fund | Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
SMALL BUSINESS ADMINISTRATION SBAP 2022 25E 1	5,240,064	5,240,064.25	4,950,890.26
SMALL BUSINESS ADMINISTRATION SBAP 2022 25H 1	5,180,000	5,180,000.00	4,867,572.96
SMALL BUSINESS ADMINISTRATION SBAP 2022 25J 1	2,295,000	2,295,000.00	2,306,026.10
SMALL BUSINESS ADMINISTRATION SBAP 2022 25K 1	2,795,000	2,795,000.00	2,793,762.37
SMALL BUSINESS ADMINISTRATION SBAP 2022 25L 1	3,805,000	3,805,000.00	3,732,899.44
SMALL BUSINESS ADMINISTRATION SBIC 2013 10B 1	6,325	6,336.37	6,236.96
SMALL BUSINESS ADMINISTRATION SBIC 2014 10A 1	227,227	227,227.34	221,253.51
SMALL BUSINESS ADMINISTRATION SBIC 2014 10B 1	95,929	95,928.92	92,931.68
SMALL BUSINESS ADMINISTRATION SBIC 2015 10A 1	790,950	790,949.68	757,739.84
SMALL BUSINESS ADMINISTRATION SBIC 2015 10B 1	637,381	637,381.30	610,494.20
SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1	4,121,062	4,121,062.25	3,867,970.92
SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1	1,828,247	1,828,247.31	1,699,703.06
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	2,467,141	2,467,140.57	2,327,969.66
SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1	2,536,314	2,536,313.74	2,378,906.30
SMALL BUSINESS ADMINISTRATION SBIC 2020 10A 1	2,968,678	2,968,677.87	2,657,829.69
SMALL BUSINESS ADMINISTRATION SBIC 2020 10B 1	3,253,474	3,253,473.78	2,792,899.34
SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1	1,903,274	1,903,273.87	1,608,458.46
SMALL BUSINESS ADMINISTRATION SBIC 2021 10B 1	3,364,178	3,364,178.36	2,902,718.05
SMALL BUSINESS ADMINISTRATION SBIC 2022 10A 1	11,489,507	11,489,506.96	10,413,613.44
SOUTH CAROLINA ST STUDENT LOAN SCSHGR 01/41 FLOATING VAR	544,877	544,291.77	533,188.77
SOUTH DAKOTA ST BLDG AUTH REVE SDSFAC 06/32 FIXED 1.912	500,000	502,420.43	394,122.30
SOUTH32 TREASURY LTD COMPANY GUAR 144A 04/32 4.35	1,960,000	1,950,382.68	1,679,406.40
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/24 3.3	650,000	653,333.68	635,309.39
SPIRE MISSOURI INC 1ST MORTGAGE 12/24 VAR	1,450,000	1,450,000.00	1,437,264.90
STANFORD HEALTH CARE UNSECURED 08/30 3.31	1,245,000	1,314,928.62	1,112,522.20
STANFORD UNIVERSITY UNSECURED 06/27 1.289	685,000	685,000.00	594,671.19
STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3	470,000	469,541.58	444,630.03
STANLEY BLACK + DECKER I SR UNSECURED 03/26 3.4	1,750,000	1,749,824.35	1,668,924.23
STARBUCKS CORP SR UNSECURED 03/27 2	515,000	513,702.19	460,110.61
STARBUCKS CORP SR UNSECURED 03/30 2.25	240,000	230,012.51	199,376.93
STATE STREET CORP SR UNSECURED 02/26 VAR	700,000	700,000.00	651,435.92
STATE STREET CORP SR UNSECURED 02/28 VAR	1,430,000	1,430,000.00	1,284,477.37
STATE STREET CORP SR UNSECURED 05/33 VAR	380,000	380,000.00	359,572.89
STATE STREET CORP SR UNSECURED 08/33 VAR	260,000	260,000.00	240,170.28
STATE STREET CORP SR UNSECURED 11/26 VAR	300,000	300,000.00	307,086.23
STATE STREET CORP SR UNSECURED 11/27 VAR	1,450,000	1,450,000.00	1,284,358.76
STATE STREET CORP SR UNSECURED 11/28 VAR	320,000	320,000.00	330,456.01
STATE STREET CORP SR UNSECURED 12/24 VAR	590,000	590,000.00	583,169.98
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/25 2.348	1,730,000	1,730,000.00	1,636,928.16
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/27 2.174	460,000	460,000.00	407,763.62
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/26 1.402	960,000	960,000.00	835,984.70
SUMITOMO MITSUI FINL GRP SR UNSECURED 09/28 1.902	1,700,000	1,700,000.00	1,400,826.33
SUMITOMO MITSUI FINL GRP SR UNSECURED 10/23 VAR	1,100,000	1,100,000.00	1,101,126.10
SUTTER HEALTH UNSECURED 08/25 1.321	590,000	590,000.00	535,670.83
T MOBILE US TRUST 2022 1 TMUST 2022 1A A 144A	2,215,000	2,214,726.80	2,211,317.12
T MOBILE USA INC COMPANY GUAR 03/29 2.4	770,000	769,583.16	649,824.03
T MOBILE USA INC COMPANY GUAR 04/30 3.875	960,000	895,461.70	869,582.16
TAKE TWO INTERACTIVE SOF SR UNSECURED 03/24 3.3	170,000	169,953.33	166,024.57
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/25 3.55	100,000	99,967.65	96,235.93
TAKE TWO INTERACTIVE SOF SR UNSECURED 04/27 3.7	400,000	399,982.64	376,408.92
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM A 144A	3,670,000	3,634,650.90	3,563,532.57

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
TEMPE AZ UNION HIGH SCH DIST TEMSCD 07/31 FIXED 1.714	500,000	502,203.77	393,033.70
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265	2,270,000	2,271,051.15	2,154,615.81
TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 04/30 FIXED 5.178	1,000,000	1,109,719.05	1,018,962.90
TEXAS ST TXS 04/33 FIXED 4.631	1,780,000	1,939,146.47	1,764,094.81
THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215	800,000	800,000.00	750,808.13
TORONTO DOMINION BANK SR UNSECURED 01/32 2.45	770,000	767,151.32	623,653.05
TORONTO DOMINION BANK SR UNSECURED 06/23 0.75	340,000	339,962.68	333,878.00
TORONTO DOMINION BANK SR UNSECURED 06/24 2.65	410,000	409,982.62	396,617.74
TORONTO DOMINION BANK SR UNSECURED 06/25 3.766	1,870,000	1,870,000.00	1,814,743.50
TORONTO DOMINION BANK SR UNSECURED 06/32 4.456	770,000	770,000.00	733,940.61
TORONTO DOMINION BANK SR UNSECURED 09/24 4.285	430,000	430,000.00	424,958.80
TORONTO DOMINION BANK SR UNSECURED 09/25 0.75	1,210,000	1,208,182.16	1,080,054.86
TORONTO DOMINION BANK SR UNSECURED 09/26 1.25	1,060,000	1,058,399.70	926,870.44
TORONTO DOMINION BANK SR UNSECURED 09/27 4.693	490,000	490,000.00	484,400.18
TOWD POINT MORTGAGE TRUST TPMT 2017 1 A1 144A	222,096	222,363.79	218,360.38
TOWD POINT MORTGAGE TRUST TPMT 2017 6 A1 144A	638,151	639,867.63	608,574.27
TOWD POINT MORTGAGE TRUST TPMT 2018 3 A1 144A	724,866	725,065.47	685,279.50
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	2,234,153	2,249,180.28	2,074,501.78
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	561,614	562,283.73	555,491.60
TOWD POINT MORTGAGE TRUST TPMT 2021 1 A1 144A	1,496,035	1,520,438.13	1,334,716.34
TOWD POINT MORTGAGE TRUST TPMT 2022 1 A1 144A	2,378,924	2,278,992.33	2,178,914.23
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	2,178,398	2,065,455.33	2,037,183.78
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2019 1A A 144A	3,700,000	3,787,366.67	3,565,903.86
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2020 1A A 144A	3,935,000	3,934,803.51	3,599,863.14
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2021 1A A 144A	5,360,000	5,359,618.45	4,750,724.51
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2022 1A A 144A	3,925,000	3,923,423.68	3,718,196.46
TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3	123,559	123,556.41	123,314.50
TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A3	156,439	156,674.87	155,646.21
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3	2,022,945	2,022,707.09	1,970,779.36
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3	865,000	864,985.38	814,879.22
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A3	1,665,000	1,664,764.97	1,578,923.00
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A3	1,130,000	1,129,825.79	1,102,460.09
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A3	1,435,000	1,434,862.44	1,451,416.54
TOYOTA LEASE OWNER TRUST TLOT 2022 A A3 144A	1,125,000	1,124,871.87	1,084,981.95
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 1.9	1,500,000	1,498,730.34	1,338,475.65
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05	1,270,000	1,269,902.39	1,184,084.40
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/29 4.45	1,085,000	1,084,879.28	1,062,285.00
TRANE TECHNOLOGIES LUX COMPANY GUAR 03/26 3.5	1,550,000	1,571,835.47	1,462,198.16
TRANE TECHNOLOGIES LUX COMPANY GUAR 03/29 3.8	930,000	1,006,513.76	855,949.38
TRANE TECHNOLOGIES LUX COMPANY GUAR 11/24 3.55	320,000	334,914.59	311,805.34
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4	880,000	921,893.14	825,662.68
TRUIST BANK SUBORDINATED 09/25 3.625	920,000	915,898.90	883,406.09
TRUIST BANK SUBORDINATED 10/26 3.8	700,000	660,469.89	661,913.71
TRUIST FINANCIAL CORP SR UNSECURED 06/28 VAR	1,110,000	1,110,000.00	1,062,352.68
TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR	1,790,000	1,790,039.97	1,758,775.66
TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR	410,000	410,000.00	419,143.46
TRUIST FINANCIAL CORP SR UNSECURED 10/33 VAR	460,000	460,000.00	483,966.94
TSMC ARIZONA CORP COMPANY GUAR 04/27 3.875	360,000	359,463.13	346,073.17
TSMC ARIZONA CORP COMPANY GUAR 04/29 4.125	1,120,000	1,118,394.72	1,063,728.41
TSMC ARIZONA CORP COMPANY GUAR 10/26 1.75	1,500,000	1,499,722.65	1,338,185.30
TSMC GLOBAL LTD COMPANY GUAR 144A 04/26 1.25	1,340,000	1,337,840.50	1,200,568.86

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
TSMC GLOBAL LTD COMPANY GUAR 144A 07/27 4.375	400,000	399,819.70	392,029.94
TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75	1,060,000	1,057,672.97	956,808.66
TSMC GLOBAL LTD COMPANY GUAR 144A 09/27 1	960,000	957,418.93	796,633.37
TYCO ELECTRONICS GROUP S COMPANY GUAR 02/26 3.7	530,000	526,897.78	508,640.65
UBS AG LONDON SR UNSECURED 144A 08/24 0.7	1,110,000	1,110,162.53	1,034,325.94
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C3 A3	1,365,000	1,286,473.02	1,258,840.26
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C10 A4	1,650,000	1,777,774.24	1,565,016.59
UBS GROUP AG SR UNSECURED 144A 01/27 VAR	710,000	710,000.00	621,783.27
UBS GROUP AG SR UNSECURED 144A 02/33 VAR	360,000	360,000.00	278,225.46
UBS GROUP AG SR UNSECURED 144A 05/26 VAR	360,000	360,000.00	351,850.88
UBS GROUP AG SR UNSECURED 144A 05/28 4.751	350,000	350,000.00	334,941.53
UBS GROUP AG SR UNSECURED 144A 07/24 VAR	270,000	270,000.00	262,533.48
UBS GROUP AG SR UNSECURED 144A 08/25 VAR	780,000	780,000.00	766,604.44
UBS GROUP AG SR UNSECURED 144A 08/27 4.703	830,000	830,000.00	802,184.63
UBS GROUP AG SR UNSECURED 144A 08/27 VAR	1,510,000	1,510,000.00	1,299,143.22
UDR INC COMPANY GUAR 01/28 3.5	970,000	1,027,541.02	881,300.31
UDR INC COMPANY GUAR 09/26 2.95	100,000	101,173.56	91,786.48
UNION ELECTRIC CO SR SECURED 06/27 2.95	830,000	828,695.63	772,660.83
UNION PACIFIC CORP SR UNSECURED 03/29 3.7	1,070,000	1,121,536.53	1,008,605.15
UNION PACIFIC CORP SR UNSECURED 09/28 3.95	500,000	534,537.79	480,629.53
UNITEDHEALTH GROUP INC SR UNSECURED 02/28 5.25	585,000	584,788.39	598,005.04
UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4	390,000	388,703.07	372,449.33
UNITEDHEALTH GROUP INC SR UNSECURED 06/28 3.85	920,000	977,125.33	881,037.54
UNIV OF COLORADO CO ENTERPRISE UCOHGR 06/29 FIXED 1.613	1,000,000	870,474.66	818,724.61
UNIV SOUTHERN CALIFORIA UNSECURED 10/39 3.028	700,000	753,349.95	551,608.30
US BANCORP SR UNSECURED 01/28 VAR	2,070,000	2,070,000.00	1,860,640.30
US BANCORP SR UNSECURED 01/33 VAR	570,000	570,000.00	468,485.39
US BANCORP SR UNSECURED 07/28 VAR	1,790,000	1,790,000.00	1,748,131.81
US BANCORP SR UNSECURED 10/26 VAR	560,000	560,000.00	570,364.83
US BANCORP SR UNSECURED 10/33 VAR	570,000	570,000.00	591,739.59
US TREASURY N/B 01/26 0.375	10,600,000	10,571,296.73	9,431,101.54
US TREASURY N/B 03/24 2.25	6,700,000	6,684,497.69	6,500,570.35
US TREASURY N/B 03/25 0.5	6,900,000	6,894,934.97	6,337,218.75
US TREASURY N/B 03/26 0.75	10,168,000	10,131,619.54	9,113,467.16
US TREASURY N/B 04/24 0.375	3,525,000	3,526,658.35	3,335,531.25
US TREASURY N/B 05/24 2.5	6,675,000	6,676,498.82	6,476,053.69
US TREASURY N/B 05/25 2.75	1,340,000	1,343,670.36	1,292,157.82
US TREASURY N/B 05/26 0.75	5,050,000	5,034,924.08	4,503,771.50
US TREASURY N/B 06/25 0.25	6,000,000	5,878,199.92	5,435,390.64
US TREASURY N/B 06/25 2.875	3,165,000	3,130,551.54	3,059,046.69
US TREASURY N/B 07/25 3	3,375,000	3,362,279.73	3,269,003.91
US TREASURY N/B 09/24 4.25	6,700,000	6,710,388.73	6,665,714.83
US TREASURY N/B 09/25 0.25	11,495,000	11,476,811.02	10,321,252.68
US TREASURY N/B 10/24 4.375	9,275,000	9,257,063.10	9,248,551.78
US TREASURY N/B 10/25 0.25	28,000,000	27,885,535.31	25,037,031.32
US TREASURY N/B 10/27 4.125	9,200,000	9,197,073.23	9,233,781.30
US TREASURY N/B 11/24 0.75	6,850,000	6,850,522.31	6,393,511.75
US TREASURY N/B 11/25 4.5	21,170,000	21,362,926.80	21,297,350.68
US TREASURY N/B 11/27 3.875	18,200,000	18,253,704.19	18,100,468.75
US TREASURY N/B 11/29 3.875	2,750,000	2,776,403.07	2,731,523.44
US TREASURY N/B 11/32 4.125	3,640,000	3,751,777.19	3,714,506.25

Stable Value Fund — **Participant Directed Investment Program**

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 12/24 1.75	51,625,000	52,917,009.71	49,003,417.97
US TREASURY N/B 12/25 4	6,000,000	6,004,428.04	5,961,562.50
USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125	150,000	149,675.54	122,909.12
UTAH ST UTS 07/24 FIXED 4.554	1,095,000	1,111,996.98	1,090,609.82
UTAH ST UTS 07/25 FIXED 3.539	734,067	755,388.34	720,041.59
VENTAS REALTY LP COMPANY GUAR 01/25 2.65	280,000	279,410.46	264,920.21
VENTAS REALTY LP COMPANY GUAR 01/29 4.4	1,500,000	1,499,594.08	1,397,379.84
VENTAS REALTY LP COMPANY GUAR 02/25 3.5	280,000	285,606.22	268,912.32
VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1	1,005,000	1,005,723.29	872,217.59
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	1,610,000	1,608,396.10	1,485,745.90
VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329	1,000,000	970,707.94	961,483.78
VERIZON MASTER TRUST VZMT 2021 1 A	3,000,000	2,999,838.12	2,818,037.70
VERIZON MASTER TRUST VZMT 2021 2 A	2,755,000	2,754,672.95	2,568,100.80
VERIZON MASTER TRUST VZMT 2022 2 A	4,510,000	4,509,089.29	4,215,247.15
VERIZON MASTER TRUST VZMT 2022 6 A	1,570,000	1,569,923.21	1,520,288.62
VERIZON MASTER TRUST VZMT 2022 7 A1A	785,000	784,863.07	789,259.80
VERIZON OWNER TRUST VZOT 2019 C A1A	130,387	130,384.03	130,158.63
VERIZON OWNER TRUST VZOT 2020 A A1A	140,143	140,137.48	139,617.78
VERMONT ST STUDENT ASSISTANCEC VTSHGR 04/35 FLOATING VAR	333,057	333,057.35	330,910.50
VIRGINIA ELEC + POWER CO SR UNSECURED 03/23 2.75	660,000	660,000.00	657,302.16
VIRGINIA ELEC + POWER CO SR UNSECURED 05/27 3.75	580,000	578,394.62	553,508.84
VIRGINIA ST CMWLTH TRANSPRTN B VASTRN 05/35 FIXED 5.35	1,250,000	1,335,080.60	1,274,661.63
VODAFONE GROUP PLC SR UNSECURED 05/25 4.125	570,000	568,391.64	560,923.44
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3	1,690,000	1,689,945.98	1,606,111.27
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/25 3.35	530,000	552,311.41	506,154.80
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95	400,000	399,853.14	387,085.87
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/27 4.35	780,000	779,503.11	747,654.62
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/24 2.85	440,000	439,741.56	421,083.92
VOLVO FINANCIAL EQUIPMENT LLC VFET 2020 1A A3 144A	1,307,615	1,307,608.31	1,280,840.16
VULCAN MATERIALS CO SR UNSECURED 04/25 4.5	260,000	278,433.19	257,842.53
WALT DISNEY COMPANY/THE COMPANY GUAR 03/30 3.8	925,000	923,034.59	862,119.05
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/25 3.638	390,000	390,000.00	370,875.32
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/27 3.755	840,000	840,000.00	756,444.75
WARNERMEDIA HOLDINGS INC COMPANY GUAR 144A 03/32 4.279	2,430,000	2,430,000.00	2,001,748.32
WASHINGTON AIRCRAFT 1 CO US GOVT GUAR 09/26 2.637	1,061,901	1,101,547.55	1,010,402.91
WASHINGTON CNTY OR SCH DIST 1 WASSCD 06/26 FIXED 5.909	1,695,000	1,879,745.31	1,753,311.05
WASHINGTON ST WAS 08/24 FIXED 4.736	1,000,000	1,053,757.35	1,005,210.10
WASHINGTON ST WAS 08/31 FIXED 5.04	1,000,000	1,103,010.41	1,018,445.90
WEC ENERGY GROUP INC SR UNSECURED 03/24 0.8	1,020,000	1,020,262.05	966,337.00
WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	362,000	380,728.04	346,920.17
WEC ENERGY GROUP INC SR UNSECURED 10/27 5.15	990,000	988,059.32	1,000,563.80
WEC ENERGY GROUP INC SR UNSECURED 12/28 2.2	460,000	459,055.30	389,344.90
WELLS FARGO + COMPANY SR UNSECURED 03/28 VAR	3,350,000	3,350,000.00	3,102,103.28
WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	2,460,000	2,460,000.00	2,072,298.54
WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR	860,000	860,000.00	835,840.22
WELLS FARGO + COMPANY SR UNSECURED 07/28 VAR	1,920,000	1,920,000.00	1,875,256.88
WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR	710,000	709,795.77	674,168.52
WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR	530,000	530,000.00	519,378.43
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4	1,350,000	1,353,559.41	1,285,433.69
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C31 A4	3,400,000	3,537,240.31	3,229,922.14
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4	3,130,000	3,267,993.01	2,983,755.45

Public Markets Asset Listing
As of December 31, 2022

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A4	1,585,000	1,603,298.63	1,450,930.08
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 A3	1,230,000	1,170,065.40	1,130,666.18
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C38 A4	1,023,202	981,426.43	936,146.81
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A4	3,215,000	3,080,807.98	2,934,466.82
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A4	5,232,510	5,441,366.95	4,812,375.03
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 RB1 A5	2,265,000	2,236,637.88	2,099,902.79
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C43 A4	1,180,000	1,176,389.39	1,110,621.78
WELLTOWER INC SR UNSECURED 01/29 2.05	390,000	389,098.48	316,753.94
WELLTOWER INC SR UNSECURED 03/24 3.625	750,000	761,036.10	733,936.91
WELLTOWER INC SR UNSECURED 03/29 4.125	1,030,000	1,026,979.83	945,439.71
WELLTOWER INC SR UNSECURED 04/28 4.25	375,000	383,014.47	351,444.20
WESTPAC BANKING CORP SR UNSECURED 02/24 VAR	790,000	790,000.00	791,036.80
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C13 A4	2,500,000	2,528,339.53	2,482,558.50
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 A5	910,000	919,469.94	878,140.72
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C24 A5	1,200,000	1,203,894.59	1,155,033.84
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C25 A4	1,177,905	1,185,708.47	1,128,178.98
WHEELS SPV LLC WHLS 2020 1A A2 144A	283,507	283,479.53	279,991.28
WILLIAMS COMPANIES INC SR UNSECURED 01/25 3.9	750,000	784,555.77	730,372.73
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95	500,000	494,299.04	457,596.02
WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35	320,000	319,932.75	323,531.87
WISCONSIN ST WIS 05/30 FIXED 2.381	265,000	226,408.96	224,342.27
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A	950,000	943,036.77	946,424.01
WORCESTER MA WOR 01/28 FIXED OID 6.25	905,000	996,777.99	922,180.43
WORLD OMNI AUTO RECEIVABLES TR WOART 2020 C A3	1,200,243	1,200,044.17	1,168,773.10
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 A A3	1,575,000	1,574,699.68	1,498,105.19
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 C A3	1,205,000	1,204,916.07	1,172,312.93
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2022 A A3	1,315,000	1,314,862.60	1,286,814.29
WORLD OMNI SELECT AUTO TRUST WOSAT 2020 A A3	620,024	620,001.51	615,857.21
WRKCO INC COMPANY GUAR 03/26 4.65	370,000	369,755.61	362,944.73
WRKCO INC COMPANY GUAR 06/28 3.9	860,000	859,873.70	790,283.33
WRKCO INC COMPANY GUAR 09/24 3	2,125,000	2,131,688.77	2,030,818.67
XCEL ENERGY INC SR UNSECURED 03/27 1.75	1,145,000	1,142,987.48	1,002,980.26
XCEL ENERGY INC SR UNSECURED 06/25 3.3	330,000	341,104.98	316,736.03
XCEL ENERGY INC SR UNSECURED 10/23 0.5	330,000	329,920.20	318,023.40
YALE UNIVERSITY UNSECURED 04/30 1.482	1,255,000	1,255,000.00	1,004,651.50

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
Total Cash Equivalent Securities	**42,609,156**	**42,609,156**	**42,609,156**

Public Markets Asset Listing
As of December 31, 2022

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Domestic Equity Securities	**27,196,048**	**1,975,825,041**	**2,755,717,078**
3M CO W/D	47,075	10,683,509.71	5,645,234.00
ABBOTT LABORATORIES	149,393	9,109,203.81	16,401,857.47
ABBVIE INC	150,912	14,327,173.80	24,388,888.32
ACCENTURE PLC CL A	53,961	8,463,431.35	14,398,953.24
ACTIVISION BLIZZARD INC	60,557	3,747,107.11	4,635,638.35
ADOBE INC	39,967	7,869,798.22	13,450,094.51
ADVANCE AUTO PARTS INC	5,161	526,277.94	758,821.83
ADVANCED MICRO DEVICES	137,268	3,658,358.02	8,890,848.36
AES CORP	57,904	725,770.39	1,665,319.04
AFLAC INC	48,466	2,112,926.89	3,486,644.04
AGILENT TECHNOLOGIES INC	25,475	1,802,938.95	3,812,333.75
AIR PRODUCTS + CHEMICALS INC	18,860	3,202,439.05	5,813,783.60
AKAMAI TECHNOLOGIES INC	13,482	803,732.40	1,136,532.60
ALASKA AIR GROUP INC	10,779	662,707.91	462,850.26
ALBEMARLE CORP	10,016	1,361,049.78	2,172,069.76
ALEXANDRIA REAL ESTATE EQUIT	12,794	1,772,382.45	1,863,701.98
ALIGN TECHNOLOGY INC	6,195	1,591,777.48	1,306,525.50
ALLEGION PLC	7,367	611,018.98	775,450.42
ALLIANT ENERGY CORP	21,443	985,161.03	1,183,868.03
ALLSTATE CORP	23,088	2,355,835.44	3,130,732.80
ALPHABET INC CL A	511,372	28,220,124.10	45,118,351.56
ALPHABET INC CL C	453,707	24,319,576.21	40,257,422.11
ALTRIA GROUP INC	153,745	9,930,916.23	7,027,683.95
AMAZON.COM INC	759,891	53,999,310.52	63,830,844.00
AMCOR PLC	130,802	1,425,469.29	1,557,851.82
AMEREN CORPORATION	22,410	1,462,370.34	1,992,697.20
AMERICAN AIRLINES GROUP INC	54,292	2,071,819.89	690,594.24
AMERICAN ELECTRIC POWER	44,360	3,488,366.77	4,211,982.00
AMERICAN EXPRESS CO	51,186	4,982,711.09	7,562,731.50
AMERICAN INTERNATIONAL GROUP	64,659	3,753,950.92	4,089,035.16
AMERICAN TOWER CORP	39,721	6,433,106.26	8,415,291.06
AMERICAN WATER WORKS CO INC	16,038	1,543,040.72	2,444,511.96
AMERIPRISE FINANCIAL INC	9,264	1,496,737.71	2,884,531.68
AMERISOURCEBERGEN CORP	14,095	1,330,324.84	2,335,682.45
AMETEK INC	19,613	1,452,128.37	2,740,328.36
AMGEN INC	45,593	8,078,470.88	11,974,545.52
AMPHENOL CORP CL A	50,579	2,292,091.06	3,851,085.06
ANALOG DEVICES INC	44,200	3,932,884.46	7,250,126.00
ANSYS INC	7,436	1,183,260.89	1,796,463.24
AON PLC CLASS A	18,020	2,634,167.76	5,408,522.80
APA CORP	28,700	1,163,478.07	1,339,716.00
APPLE INC	1,281,169	60,513,366.85	166,462,288.17
APPLIED MATERIALS INC	74,516	4,003,211.43	7,256,368.08
APTIV PLC	23,347	1,934,507.05	2,174,306.11
ARCH CAPITAL GROUP LTD	31,386	1,804,600.84	1,970,413.08
ARCHER DANIELS MIDLAND CO	47,665	1,953,357.44	4,425,695.25
ARISTA NETWORKS INC	21,070	1,639,007.38	2,556,844.50
ARTHUR J GALLAGHER + CO	17,885	1,369,088.97	3,372,037.90
ASSURANT INC	4,797	483,355.27	599,912.82
AT+T INC	608,864	16,181,725.89	11,209,186.24
ATMOS ENERGY CORP	11,946	1,166,150.85	1,338,788.22
AUTODESK INC	18,400	2,142,933.57	3,438,408.00
AUTOMATIC DATA PROCESSING	35,678	4,264,564.32	8,522,047.08
AUTOZONE INC	1,603	1,245,525.47	3,953,286.54
AVALONBAY COMMUNITIES INC	12,208	2,236,320.10	1,971,836.16

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AVERY DENNISON CORP	6,870	767,886.02	1,243,470.00
BAKER HUGHES CO	85,000	2,411,025.00	2,510,050.00
BALL CORP	26,490	1,082,996.00	1,354,698.60
BANK OF AMERICA CORP	596,201	16,772,794.48	19,746,177.12
BANK OF NEW YORK MELLON CORP	62,963	3,295,637.33	2,866,075.76
BATH + BODY WORKS INC	19,872	830,398.36	837,406.08
BAXTER INTERNATIONAL INC	43,317	2,921,982.53	2,207,867.49
BECTON DICKINSON AND CO	24,251	5,431,466.84	6,167,029.30
BERKSHIRE HATHAWAY INC CL B	154,202	30,114,709.24	47,632,997.80
BEST BUY CO INC	16,916	1,076,449.72	1,356,832.36
BIO RAD LABORATORIES A	1,826	831,211.68	767,814.74
BIO TECHNE CORP	13,248	1,643,716.64	1,097,994.24
BIOGEN INC	12,356	3,901,633.90	3,421,623.52
BLACKROCK INC	12,821	6,511,957.80	9,085,345.23
BOEING CO/THE	47,625	12,475,959.51	9,072,086.25
BOOKING HOLDINGS INC	3,380	5,838,633.09	6,811,646.40
BORGWARNER INC	20,492	1,016,777.65	824,803.00
BOSTON PROPERTIES INC	12,636	1,515,823.11	853,940.88
BOSTON SCIENTIFIC CORP	121,732	3,375,911.25	5,632,539.64
BRISTOL MYERS SQUIBB CO	181,936	11,033,277.11	13,090,295.20
BROADCOM INC	34,604	9,777,880.63	19,348,134.52
BROADRIDGE FINANCIAL SOLUTIO	9,982	1,151,782.37	1,338,885.66
BROWN + BROWN INC	19,613	1,119,528.82	1,117,352.61
BROWN FORMAN CORP CLASS B	15,766	791,324.11	1,035,510.88
C.H. ROBINSON WORLDWIDE INC	10,702	888,840.97	979,875.12
CADENCE DESIGN SYS INC	23,355	1,086,792.53	3,751,747.20
CAESARS ENTERTAINMENT INC	18,054	1,593,047.46	751,046.40
CAMDEN PROPERTY TRUST	8,987	1,520,328.75	1,005,465.56
CAMPBELL SOUP CO	16,689	778,381.34	947,100.75
CAPITAL ONE FINANCIAL CORP	32,756	2,933,188.50	3,044,997.76
CARDINAL HEALTH INC	23,588	1,400,281.38	1,813,209.56
CARMAX INC	13,543	925,344.74	824,633.27
CARNIVAL CORP	82,567	2,998,455.03	665,490.02
CARRIER GLOBAL CORP	71,835	1,550,369.72	2,963,193.75
CATALENT INC	15,152	1,297,621.40	681,991.52
CATERPILLAR INC	45,023	6,300,451.33	10,785,709.88
CBOE GLOBAL MARKETS INC	9,006	1,082,713.29	1,129,982.82
CBRE GROUP INC A	27,936	1,256,820.50	2,149,954.56
CDW CORP/DE	11,710	1,467,033.94	2,091,171.80
CELANESE CORP	8,401	727,198.57	858,918.24
CENTENE CORP	48,677	2,761,584.76	3,992,000.77
CENTERPOINT ENERGY INC	53,713	1,508,474.77	1,610,852.87
CERIDIAN HCM HOLDING INC	13,015	1,291,585.39	834,912.25
CF INDUSTRIES HOLDINGS INC	17,181	681,377.73	1,463,821.20
CHARLES RIVER LABORATORIES	4,238	1,363,710.71	923,460.20
CHARTER COMMUNICATIONS INC A	9,467	3,180,987.51	3,210,259.70
CHEVRON CORP	152,758	18,277,842.73	27,418,533.42
CHIPOTLE MEXICAN GRILL INC	2,364	1,067,746.77	3,280,026.36
CHUBB LTD	35,648	5,386,780.39	7,863,948.80
CHURCH + DWIGHT CO INC	21,037	1,071,739.19	1,695,792.57
CIGNA CORP	25,945	5,066,942.11	8,596,616.30
CINCINNATI FINANCIAL CORP	13,391	1,025,500.88	1,371,104.49
CINTAS CORP	7,352	1,223,815.13	3,320,310.24
CISCO SYSTEMS INC	353,164	13,637,112.90	16,824,732.96
CITIGROUP INC	164,681	11,942,386.92	7,448,521.63
CITIZENS FINANCIAL GROUP	42,491	1,686,467.64	1,672,870.67

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CLOROX COMPANY	10,697	1,533,074.34	1,501,110.01
CME GROUP INC	30,708	4,736,337.59	5,163,857.28
CMS ENERGY CORP	25,185	1,279,106.00	1,594,966.05
COCA COLA CO/THE	332,623	15,431,177.54	21,158,149.03
COGNIZANT TECH SOLUTIONS A	44,487	3,140,953.05	2,544,211.53
COLGATE PALMOLIVE CO	70,926	5,083,104.68	5,588,259.54
COMCAST CORP CLASS A	372,289	13,936,335.91	13,018,946.33
COMERICA INC	11,124	876,717.79	743,639.40
CONAGRA BRANDS INC	41,696	1,465,904.57	1,613,635.20
CONOCOPHILLIPS	107,407	6,436,195.02	12,674,026.00
CONSOLIDATED EDISON INC	31,122	2,719,626.71	2,966,237.82
CONSTELLATION BRANDS INC A	13,553	2,819,441.82	3,140,907.75
CONSTELLATION ENERGY	28,112	1,066,754.08	2,423,535.52
COOPER COS INC/THE	4,159	1,035,049.47	1,375,256.53
COPART INC	35,805	1,172,786.10	2,180,166.45
CORNING INC	65,031	2,101,356.50	2,077,090.14
CORTEVA INC	61,081	2,467,296.98	3,590,341.18
COSTAR GROUP INC	34,411	2,434,638.49	2,659,282.08
COSTCO WHOLESALE CORP	37,806	7,584,510.41	17,258,439.00
COTERRA ENERGY INC	68,477	1,808,897.64	1,682,479.89
CROWN CASTLE INC	36,822	4,310,313.39	4,994,536.08
CSX CORP	182,073	3,390,659.68	5,640,621.54
CUMMINS INC	12,109	1,979,384.92	2,933,889.61
CVS HEALTH CORP	112,217	8,334,362.37	10,457,502.23
DANAHER CORP	56,003	6,265,905.30	14,864,316.26
DARDEN RESTAURANTS INC	10,443	916,222.62	1,444,580.19
DAVITA INC	4,694	338,702.76	350,500.98
DEERE + CO	23,720	3,743,168.68	10,170,187.20
DELTA AIR LINES INC	53,274	2,526,039.16	1,750,583.64
DENTSPLY SIRONA INC	17,957	1,172,756.49	571,750.88
DEVON ENERGY CORP	56,562	1,814,360.35	3,479,128.62
DEXCOM INC	33,781	3,562,911.56	3,825,360.44
DIAMONDBACK ENERGY INC	15,301	1,618,720.99	2,092,870.78
DIGITAL REALTY TRUST INC	24,726	3,004,644.65	2,479,276.02
DISCOVER FINANCIAL SERVICES	23,442	1,605,892.46	2,293,330.86
DISH NETWORK CORP A	20,762	965,999.24	291,498.48
DOLLAR GENERAL CORP	19,303	1,927,060.85	4,753,363.75
DOLLAR TREE INC	18,050	1,862,758.91	2,552,992.00
DOMINION ENERGY INC	70,789	5,687,689.87	4,340,781.48
DOMINO S PIZZA INC	3,011	1,136,865.63	1,043,010.40
DOVER CORP	12,521	999,881.26	1,695,468.61
DOW INC	61,497	4,134,934.03	3,098,833.83
DR HORTON INC	26,202	1,412,687.20	2,335,646.28
DTE ENERGY COMPANY	16,672	1,656,986.04	1,959,460.16
DUKE ENERGY CORP	65,472	5,838,358.83	6,742,961.28
DUPONT DE NEMOURS INC	43,098	4,249,206.85	2,957,815.74
DXC TECHNOLOGY CO	21,398	1,723,562.08	567,047.00
EASTMAN CHEMICAL CO	10,351	954,921.83	842,985.44
EATON CORP PLC	34,030	2,669,950.41	5,341,008.50
EBAY INC	47,353	1,642,920.85	1,963,728.91
ECOLAB INC	22,170	3,086,621.41	3,227,065.20
EDISON INTERNATIONAL	32,458	2,479,616.44	2,064,977.96
EDWARDS LIFESCIENCES CORP	52,763	2,232,848.39	3,936,647.43
ELECTRONIC ARTS INC	22,571	2,382,997.18	2,757,724.78
ELEVANCE HEALTH INC	20,523	4,893,930.45	10,527,683.31
ELI LILLY + CO	67,265	6,601,206.65	24,608,227.60

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EMERSON ELECTRIC CO	50,838	3,282,214.34	4,883,498.28
ENPHASE ENERGY INC	11,523	2,310,780.62	3,053,134.08
ENTERGY CORP	17,527	1,579,733.54	1,971,787.50
EOG RESOURCES INC	51,460	5,091,207.77	6,665,099.20
EPAM SYSTEMS INC	4,967	3,252,954.60	1,627,884.58
EQT CORP	32,773	1,353,712.35	1,108,710.59
EQUIFAX INC	10,539	1,267,189.55	2,048,360.04
EQUINIX INC	7,747	3,786,450.58	5,074,517.41
EQUITY RESIDENTIAL	28,973	1,926,951.34	1,709,407.00
ESSEX PROPERTY TRUST INC	5,570	1,386,203.68	1,180,394.40
ESTEE LAUDER COMPANIES CL A	19,823	2,686,663.70	4,918,284.53
ETSY INC	10,724	1,182,967.85	1,284,520.72
EVEREST RE GROUP LTD	3,413	767,095.05	1,130,624.51
EVERGY INC	19,201	1,044,067.14	1,208,318.93
EVERSOURCE ENERGY	29,635	2,004,474.66	2,484,598.40
EXELON CORP	84,330	2,532,482.85	3,645,585.90
EXPEDIA GROUP INC	13,000	1,622,753.37	1,138,800.00
EXPEDITORS INTL WASH INC	14,196	922,763.01	1,475,248.32
EXTRA SPACE STORAGE INC	11,396	1,102,617.22	1,677,263.28
EXXON MOBIL CORP	354,123	28,180,151.10	39,059,766.90
F5 INC	5,167	672,640.23	741,516.17
FACTSET RESEARCH SYSTEMS INC	3,301	1,554,554.62	1,324,394.21
FASTENAL CO	49,548	1,409,580.52	2,344,611.36
FEDERAL REALTY INVS TRUST	6,428	808,711.91	649,485.12
FEDEX CORP	20,223	4,377,109.85	3,502,623.60
FIDELITY NATIONAL INFO SERV	51,585	5,843,036.27	3,500,042.25
FIFTH THIRD BANCORP	60,346	1,736,099.93	1,979,952.26
FIRST REPUBLIC BANK/CA	15,634	1,428,503.77	1,905,628.26
FIRST SOLAR INC	8,224	1,275,361.47	1,231,872.96
FIRSTENERGY CORP	46,794	1,689,363.12	1,962,540.36
FISERV INC	54,385	4,475,833.89	5,496,691.95
FLEETCOR TECHNOLOGIES INC	6,322	1,404,338.90	1,161,224.96
FMC CORP	10,632	845,621.88	1,326,873.60
FORD MOTOR CO	337,192	4,032,751.40	3,921,542.96
FORTINET INC	56,020	894,118.73	2,738,817.80
FORTIVE CORP	30,632	1,921,735.94	1,968,106.00
FOX CORP CLASS A	25,997	1,068,753.27	789,528.89
FOX CORP CLASS B	12,336	510,710.40	350,959.20
FRANKLIN RESOURCES INC	23,736	1,001,295.40	626,155.68
FREEPORT MCMORAN INC	126,108	1,889,256.84	4,792,104.00
GARMIN LTD	13,121	904,211.27	1,210,937.09
GARTNER INC	6,804	856,330.10	2,287,096.56
GEN DIGITAL INC	50,827	1,362,009.33	1,089,222.61
GENERAC HOLDINGS INC	5,374	1,645,490.74	540,946.84
GENERAL DYNAMICS CORP	19,133	3,813,305.56	4,747,088.63
GENERAL ELECTRIC CO	93,921	10,589,310.11	7,869,640.59
GENERAL MILLS INC	50,727	2,830,458.84	4,253,458.95
GENERAL MOTORS CO	124,740	5,361,205.30	4,196,253.60
GENUINE PARTS CO	11,266	1,059,801.83	1,954,763.66
GILEAD SCIENCES INC	106,922	7,813,703.82	9,179,253.70
GLOBAL PAYMENTS INC	23,710	2,432,897.22	2,354,877.20
GLOBE LIFE INC	8,029	711,426.13	967,895.95
GOLDMAN SACHS GROUP INC	29,026	6,822,208.44	9,966,947.88
HALLIBURTON CO	79,823	2,954,078.46	3,141,035.05
HARTFORD FINANCIAL SVCS GRP	27,852	1,578,022.23	2,112,017.16
HASBRO INC	10,884	1,024,208.67	664,032.84

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HCA HEALTHCARE INC	18,314	1,529,525.69	4,394,627.44
HEALTHPEAK PROPERTIES INC	45,217	1,240,190.71	1,133,590.19
HENRY SCHEIN INC	11,647	648,410.31	930,245.89
HERSHEY CO/THE	12,762	1,536,614.70	2,955,296.34
HESS CORP	23,875	1,210,965.50	3,385,952.50
HEWLETT PACKARD ENTERPRISE	110,827	1,520,074.47	1,768,798.92
HILTON WORLDWIDE HOLDINGS IN	23,440	1,835,790.90	2,961,878.40
HOLOGIC INC	21,650	938,096.89	1,619,636.50
HOME DEPOT INC	87,653	16,021,758.54	27,686,076.58
HONEYWELL INTERNATIONAL INC	57,456	8,477,785.81	12,312,820.80
HORMEL FOODS CORP	23,997	883,272.73	1,093,063.35
HOST HOTELS + RESORTS INC	61,516	1,138,422.65	987,331.80
HOWMET AEROSPACE INC	35,215	750,497.40	1,387,823.15
HP INC	77,647	1,649,868.44	2,086,374.89
HUMANA INC	10,764	2,789,639.46	5,513,213.16
HUNT (JB) TRANSPRT SVCS INC	7,201	783,702.74	1,255,566.36
HUNTINGTON BANCSHARES INC	125,357	1,793,996.60	1,767,533.70
HUNTINGTON INGALLS INDUSTRIE	3,376	764,379.81	778,775.68
IDEX CORP	6,319	1,012,612.22	1,442,817.27
IDEXX LABORATORIES INC	7,089	1,187,993.91	2,892,028.44
ILLINOIS TOOL WORKS	23,960	3,955,757.31	5,278,388.00
ILLUMINA INC	13,401	3,271,131.13	2,709,682.20
INCYTE CORP	15,807	1,492,713.96	1,269,618.24
INGERSOLL RAND INC	34,543	981,624.02	1,804,871.75
INTEL CORP	351,001	15,567,220.64	9,276,956.43
INTERCONTINENTAL EXCHANGE IN	47,507	3,398,889.29	4,873,743.13
INTERNATIONAL PAPER CO	31,808	1,638,178.34	1,101,511.04
INTERPUBLIC GROUP OF COS INC	33,250	698,691.87	1,107,557.50
INTL BUSINESS MACHINES CORP	78,406	11,194,197.05	11,046,621.34
INTL FLAVORS + FRAGRANCES	21,752	2,916,940.59	2,280,479.68
INTUIT INC	24,180	4,859,278.83	9,411,339.60
INTUITIVE SURGICAL INC	30,366	4,300,375.80	8,057,618.10
INVESCO LTD	38,291	1,183,950.95	688,855.09
INVITATION HOMES INC	49,903	1,836,323.74	1,479,124.92
IQVIA HOLDINGS INC	15,847	1,795,339.18	3,246,891.83
IRON MOUNTAIN INC	25,110	978,423.29	1,251,733.50
JACK HENRY + ASSOCIATES INC	6,156	868,651.43	1,080,747.36
JACOBS SOLUTIONS INC	10,838	761,436.18	1,301,318.66
JM SMUCKER CO/THE	9,150	1,074,777.28	1,449,909.00
JOHNSON + JOHNSON	224,290	31,559,103.53	39,620,828.50
JOHNSON CONTROLS INTERNATION	58,665	2,239,118.94	3,754,560.00
JPMORGAN CHASE + CO	251,819	26,184,715.69	33,768,927.90
JUNIPER NETWORKS INC	28,248	833,113.67	902,806.08
KELLOGG CO	22,067	1,473,153.67	1,572,053.08
KEURIG DR PEPPER INC	72,782	2,530,440.50	2,595,406.12
KEYCORP	78,669	1,445,260.91	1,370,413.98
KEYSIGHT TECHNOLOGIES IN	15,382	1,000,561.57	2,631,398.74
KIMBERLY CLARK CORP	28,802	3,465,277.54	3,909,871.50
KIMCO REALTY CORP	52,139	1,006,782.36	1,104,304.02
KINDER MORGAN INC	177,351	3,013,971.91	3,206,506.08
KLA CORP	12,058	1,402,508.36	4,546,227.74
KRAFT HEINZ CO/THE	68,486	4,351,814.36	2,788,065.06
KROGER CO	56,551	1,434,886.65	2,521,043.58
L3HARRIS TECHNOLOGIES INC	16,386	2,480,300.07	3,411,729.06
LABORATORY CRP OF AMER HLDGS	7,808	1,255,513.70	1,838,627.84
LAM RESEARCH CORP	11,713	2,515,944.20	4,922,973.90

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LAMB WESTON HOLDINGS INC	12,146	891,960.94	1,085,366.56
LAS VEGAS SANDS CORP	27,694	1,537,455.73	1,331,250.58
LEIDOS HOLDINGS INC	11,588	995,415.09	1,218,941.72
LENNAR CORP A	21,919	1,309,662.68	1,983,669.50
LINCOLN NATIONAL CORP	13,056	999,436.80	401,080.32
LINDE PLC	42,511	7,120,842.35	13,866,237.98
LIVE NATION ENTERTAINMENT IN	12,082	876,025.87	842,598.68
LKQ CORP	22,298	786,677.15	1,190,936.18
LOCKHEED MARTIN CORP	20,131	6,541,094.17	9,793,530.19
LOEWS CORP	17,034	873,783.76	993,593.22
LOWE S COS INC	52,897	4,612,262.97	10,539,198.28
LUMEN TECHNOLOGIES INC	78,551	1,094,158.12	410,036.22
LYONDELLBASELL INDU CL A	21,947	2,241,691.20	1,822,259.41
M + T BANK CORP	15,096	2,493,724.79	2,189,825.76
MARATHON OIL CORP	58,642	910,939.21	1,587,438.94
MARATHON PETROLEUM CORP	41,443	2,579,445.22	4,823,550.77
MARKETAXESS HOLDINGS INC	3,198	1,061,017.27	891,890.22
MARRIOTT INTERNATIONAL CL A	23,523	2,940,122.93	3,502,339.47
MARSH + MCLENNAN COS	42,782	3,724,571.69	7,079,565.36
MARTIN MARIETTA MATERIALS	5,395	1,156,100.12	1,823,348.15
MASCO CORP	19,773	825,421.81	922,805.91
MASTERCARD INC A	72,762	11,796,693.07	25,301,530.26
MATCH GROUP INC	24,160	3,696,678.43	1,002,398.40
MCCORMICK + CO NON VTG SHRS	21,686	1,220,350.27	1,797,552.54
MCDONALD S CORP	62,746	10,842,365.68	16,535,453.38
MCKESSON CORP	12,222	1,946,110.77	4,584,716.64
MEDTRONIC PLC	112,982	9,405,148.90	8,780,961.04
MERCK + CO. INC.	216,101	12,139,514.19	23,976,405.95
META PLATFORMS INC CLASS A	192,733	33,880,905.32	23,193,489.22
METLIFE INC	57,090	3,012,480.07	4,131,603.30
METTLER TOLEDO INTERNATIONAL	1,927	1,221,540.63	2,785,382.15
MGM RESORTS INTERNATIONAL	27,499	925,150.90	922,041.47
MICROCHIP TECHNOLOGY INC	46,725	2,067,872.97	3,282,431.25
MICRON TECHNOLOGY INC	94,266	4,194,744.12	4,711,414.68
MICROSOFT CORP	638,725	61,566,012.20	153,179,029.50
MID AMERICA APARTMENT COMM	10,029	1,091,441.21	1,574,452.71
MODERNA INC	28,679	9,146,478.23	5,151,321.98
MOHAWK INDUSTRIES INC	4,603	1,237,373.98	470,518.66
MOLINA HEALTHCARE INC	4,953	1,542,213.96	1,635,579.66
MOLSON COORS BEVERAGE CO B	16,063	1,170,338.29	827,565.76
MONDELEZ INTERNATIONAL INC A	116,541	5,140,849.54	7,767,457.65
MONOLITHIC POWER SYSTEMS INC	3,870	1,486,686.68	1,368,470.70
MONSTER BEVERAGE CORP	32,821	2,071,554.35	3,332,316.13
MOODY S CORP	13,457	2,098,145.55	3,749,389.34
MORGAN STANLEY	112,946	5,822,703.99	9,602,668.92
MOSAIC CO/THE	29,881	775,722.80	1,310,879.47
MOTOROLA SOLUTIONS INC	14,221	1,479,789.11	3,664,893.91
MSCI INC	6,901	1,198,714.97	3,210,138.17
NASDAQ INC	29,246	795,254.88	1,794,242.10
NETAPP INC	18,799	1,043,140.93	1,129,067.94
NETFLIX INC	37,937	8,228,596.03	11,186,862.56
NEWELL BRANDS INC	31,044	947,152.44	406,055.52
NEWMONT CORP	71,048	2,701,913.33	3,353,465.60
NEWS CORP CLASS A	32,899	537,898.65	598,761.80
NEWS CORP CLASS B	10,125	166,556.25	186,705.00
NEXTERA ENERGY INC	170,453	7,436,963.34	14,249,870.80

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NIKE INC CL B	107,599	6,949,800.54	12,590,158.99
NISOURCE INC	33,592	903,877.48	921,092.64
NORDSON CORP	4,676	1,039,574.22	1,111,578.72
NORFOLK SOUTHERN CORP	19,979	2,816,576.31	4,923,225.18
NORTHERN TRUST CORP	17,722	1,715,654.18	1,568,219.78
NORTHROP GRUMMAN CORP	12,414	3,870,899.26	6,773,202.54
NORWEGIAN CRUISE LINE HOLDIN	38,110	1,331,582.26	466,466.40
NRG ENERGY INC	19,590	545,658.63	623,353.80
NUCOR CORP	22,375	1,357,953.68	2,949,248.75
NVIDIA CORP	213,556	12,126,834.03	31,209,073.84
NVR INC	231	817,662.86	1,065,505.98
NXP SEMICONDUCTORS NV	22,347	4,501,622.93	3,531,496.41
O REILLY AUTOMOTIVE INC	5,294	1,415,329.86	4,468,294.82
OCCIDENTAL PETROLEUM CORP	64,213	3,857,079.14	4,044,776.87
OLD DOMINION FREIGHT LINE	7,824	1,014,238.12	2,220,294.72
OMNICOM GROUP	15,827	1,141,591.95	1,291,008.39
ON SEMICONDUCTOR	37,288	1,962,577.32	2,325,652.56
ONEOK INC	38,492	1,914,504.15	2,528,924.40
ORACLE CORP	132,759	6,645,077.70	10,851,720.66
ORGANON + CO	21,082	538,752.41	588,820.26
OTIS WORLDWIDE CORP	35,907	2,236,265.53	2,811,877.17
P G + E CORP	137,818	1,750,821.71	2,240,920.68
PACCAR INC	29,708	2,062,031.88	2,940,200.76
PACKAGING CORP OF AMERICA	8,076	916,627.53	1,033,001.16
PARAMOUNT GLOBAL CLASS B	41,918	2,029,302.20	707,575.84
PARKER HANNIFIN CORP	10,837	1,966,819.99	3,153,567.00
PAYCHEX INC	27,356	1,909,176.63	3,161,259.36
PAYCOM SOFTWARE INC	4,238	1,315,089.84	1,315,093.78
PAYPAL HOLDINGS INC	98,703	7,914,520.21	7,029,627.66
PENTAIR PLC	13,632	617,706.01	613,167.36
PEPSICO INC	117,650	13,995,737.27	21,254,649.00
PERKINELMER INC	10,959	941,933.20	1,536,670.98
PFIZER INC	478,711	16,843,379.56	24,529,151.64
PHILIP MORRIS INTERNATIONAL	131,968	13,075,135.56	13,356,481.28
PHILLIPS 66	41,456	3,879,068.66	4,314,740.48
PINNACLE WEST CAPITAL	9,464	855,924.66	719,642.56
PIONEER NATURAL RESOURCES CO	20,518	3,198,959.38	4,686,106.02
PNC FINANCIAL SERVICES GROUP	34,867	4,787,952.67	5,506,893.98
POOL CORP	3,304	1,085,932.68	998,898.32
PPG INDUSTRIES INC	20,487	2,379,381.77	2,576,035.38
PPL CORP	63,572	2,177,076.04	1,857,573.84
PRINCIPAL FINANCIAL GROUP	20,051	1,438,049.68	1,682,679.92
PROCTER + GAMBLE CO/THE	203,807	18,998,787.32	30,888,988.92
PROGRESSIVE CORP	49,955	2,814,550.65	6,479,663.05
PROLOGIS INC	78,755	5,520,184.26	8,878,051.15
PRUDENTIAL FINANCIAL INC	32,919	3,669,206.31	3,274,123.74
PTC INC	8,862	1,243,265.03	1,063,794.48
PUBLIC SERVICE ENTERPRISE GP	42,918	2,260,010.16	2,629,585.86
PUBLIC STORAGE	13,372	2,873,535.26	3,746,700.68
PULTEGROUP INC	19,801	698,642.66	901,539.53
QORVO INC	9,165	702,863.85	830,715.60
QUALCOMM INC	95,490	6,555,642.27	10,498,170.60
QUANTA SERVICES INC	12,161	492,907.27	1,732,942.50
QUEST DIAGNOSTICS INC	10,217	1,001,782.26	1,598,347.48
RALPH LAUREN CORP	4,166	394,311.90	440,221.22
RAYMOND JAMES FINANCIAL INC	16,749	1,024,823.16	1,789,630.65

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RAYTHEON TECHNOLOGIES CORP	126,431	9,352,676.27	12,759,416.52
REALTY INCOME CORP	52,629	3,265,635.69	3,338,257.47
REGENCY CENTERS CORP	12,812	865,607.38	800,750.00
REGENERON PHARMACEUTICALS	9,154	3,936,579.66	6,604,519.46
REGIONS FINANCIAL CORP	80,401	1,324,013.69	1,733,445.56
REPUBLIC SERVICES INC	18,098	1,247,749.41	2,334,461.02
RESMED INC	12,725	1,269,808.24	2,648,454.25
ROBERT HALF INTL INC	9,525	547,266.68	703,230.75
ROCKWELL AUTOMATION INC	9,869	1,879,204.82	2,541,958.33
ROLLINS INC	19,916	551,213.00	727,730.64
ROPER TECHNOLOGIES INC	9,044	2,470,106.18	3,907,821.96
ROSS STORES INC	29,876	2,297,620.51	3,467,707.32
ROYAL CARIBBEAN CRUISES LTD	18,836	2,023,564.32	931,063.48
S+P GLOBAL INC	28,367	5,060,060.95	9,501,242.98
SALESFORCE INC	85,757	11,167,926.92	11,370,520.63
SBA COMMUNICATIONS CORP	9,288	1,651,888.18	2,603,519.28
SCHLUMBERGER LTD	122,117	6,905,817.21	6,528,374.82
SCHWAB (CHARLES) CORP	129,838	6,018,042.28	10,810,311.88
SEAGATE TECHNOLOGY HOLDINGS	16,790	656,306.40	883,321.90
SEALED AIR CORP	12,389	588,888.12	617,963.32
SEMPRA ENERGY	26,771	3,248,096.11	4,137,190.34
SERVICENOW INC	17,177	5,125,628.72	6,669,313.79
SHERWIN WILLIAMS CO/THE	20,757	2,892,769.38	4,926,258.81
SIGNATURE BANK	5,234	1,533,241.08	603,061.48
SIMON PROPERTY GROUP INC	27,977	4,180,961.25	3,286,737.96
SKYWORKS SOLUTIONS INC	13,571	1,429,662.92	1,236,725.23
SMITH (A.O.) CORP	11,033	676,408.71	631,528.92
SNAP ON INC	4,469	766,237.08	1,021,121.81
SOLAREDGE TECHNOLOGIES INC	4,689	1,347,396.68	1,328,253.03
SOUTHERN CO/THE	95,280	5,046,329.23	6,803,944.80
SOUTHWEST AIRLINES CO	50,776	2,631,979.92	1,709,627.92
STANLEY BLACK + DECKER INC	12,678	2,074,405.73	952,371.36
STARBUCKS CORP	97,857	5,768,300.59	9,707,414.40
STATE STREET CORP	31,714	2,845,951.73	2,460,054.98
STEEL DYNAMICS INC	12,937	1,356,011.06	1,263,944.90
STERIS PLC	8,661	1,422,574.11	1,599,600.09
STRYKER CORP	28,631	4,638,844.44	6,999,993.19
SVB FINANCIAL GROUP	5,032	1,491,578.93	1,158,064.48
SYNCHRONY FINANCIAL	40,604	1,455,179.13	1,334,247.44
SYNOPSYS INC	13,023	1,273,591.72	4,158,113.67
SYSCO CORP	43,321	2,569,991.04	3,311,890.45
T MOBILE US INC	51,397	4,792,709.59	7,195,580.00
T ROWE PRICE GROUP INC	19,702	2,030,021.28	2,148,700.12
TAKE TWO INTERACTIVE SOFTWRE	13,555	1,496,118.99	1,411,482.15
TAPESTRY INC	22,278	870,865.42	848,346.24
TARGA RESOURCES CORP	20,061	1,327,617.37	1,474,483.50
TARGET CORP	39,749	2,662,771.66	5,924,190.96
TE CONNECTIVITY LTD	27,132	2,531,542.92	3,114,753.60
TELEDYNE TECHNOLOGIES INC	4,066	1,404,779.09	1,626,034.06
TELEFLEX INC	3,923	1,038,981.12	979,298.49
TERADYNE INC	13,413	1,034,196.28	1,171,625.55
TESLA INC	229,436	54,640,681.32	28,261,926.48
TEXAS INSTRUMENTS INC	78,016	7,832,511.02	12,889,803.52
TEXTRON INC	17,828	935,866.24	1,262,222.40
THERMO FISHER SCIENTIFIC INC	33,414	7,324,326.69	18,400,755.66
TJX COMPANIES INC	99,626	3,881,227.22	7,930,229.60

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TRACTOR SUPPLY COMPANY	8,790	651,046.91	1,977,486.30
TRANE TECHNOLOGIES PLC	19,751	1,360,372.62	3,319,945.59
TRANSDIGM GROUP INC	4,416	1,425,785.49	2,780,534.40
TRAVELERS COS INC/THE	20,184	2,715,109.09	3,784,298.16
TRIMBLE INC	21,135	1,517,771.43	1,068,585.60
TRUIST FINANCIAL CORP	112,785	5,355,156.82	4,853,138.55
TYLER TECHNOLOGIES INC	3,563	1,206,135.38	1,148,746.83
TYSON FOODS INC CL A	25,013	1,972,053.80	1,557,059.25
UDR INC	26,157	1,072,803.90	1,013,060.61
ULTA BEAUTY INC	4,102	916,288.66	1,924,125.14
UNION PACIFIC CORP	52,504	6,665,234.03	10,872,003.28
UNITED AIRLINES HOLDINGS INC	27,932	1,510,237.18	1,053,036.40
UNITED PARCEL SERVICE CL B	62,417	7,523,424.10	10,850,571.28
UNITED RENTALS INC	6,037	953,648.25	2,145,670.54
UNITEDHEALTH GROUP INC	80,306	19,179,678.11	42,576,635.08
UNIVERSAL HEALTH SERVICES B	5,539	595,276.33	780,389.71
US BANCORP	115,275	6,154,366.58	5,027,142.75
VALERO ENERGY CORP	33,971	2,856,931.94	4,309,561.06
VENTAS INC	34,933	2,131,396.49	1,573,731.65
VERISIGN INC	8,089	1,057,569.74	1,661,804.16
VERISK ANALYTICS INC	13,420	1,365,920.70	2,367,556.40
VERIZON COMMUNICATIONS INC	357,457	18,028,972.47	14,083,805.80
VERTEX PHARMACEUTICALS INC	21,893	3,447,885.42	6,322,260.54
VF CORP	27,512	1,906,362.45	759,606.32
VIATRIS INC	103,328	1,569,625.47	1,150,040.64
VICI PROPERTIES INC	82,892	2,627,947.98	2,685,700.80
VISA INC CLASS A SHARES	140,724	16,508,443.62	29,236,818.24
VORNADO REALTY TRUST	13,843	1,003,681.73	288,072.83
VULCAN MATERIALS CO	11,315	1,393,981.03	1,981,369.65
WABTEC CORP	15,335	1,104,421.04	1,530,586.35
WALGREENS BOOTS ALLIANCE INC	62,478	4,334,734.53	2,334,178.08
WALMART INC	121,791	12,459,930.66	17,268,745.89
WALT DISNEY CO/THE	155,152	15,989,678.13	13,479,605.76
WARNER BROS DISCOVERY INC	192,450	5,838,956.10	1,824,426.00
WASTE MANAGEMENT INC	31,984	2,749,195.59	5,017,649.92
WATERS CORP	5,123	1,025,909.05	1,755,037.34
WEC ENERGY GROUP INC	27,437	1,973,747.04	2,572,493.12
WELLS FARGO + CO	323,750	16,835,739.50	13,367,637.50
WELLTOWER INC	39,686	2,718,678.67	2,601,417.30
WEST PHARMACEUTICAL SERVICES	6,397	1,375,948.83	1,505,533.95
WESTERN DIGITAL CORP	26,444	2,057,086.84	834,308.20
WESTROCK CO	21,402	1,223,213.59	752,494.32
WEYERHAEUSER CO	63,755	2,185,317.75	1,976,405.00
WHIRLPOOL CORP	4,642	781,420.28	656,657.32
WILLIAMS COS INC	108,599	3,140,429.11	3,572,907.10
WILLIS TOWERS WATSON PLC	9,459	1,531,794.20	2,313,482.22
WR BERKLEY CORP	17,369	825,712.39	1,260,468.33
WW GRAINGER INC	3,873	925,993.88	2,154,356.25
WYNN RESORTS LTD	9,415	1,327,028.88	776,455.05
XCEL ENERGY INC	46,511	2,454,378.09	3,260,886.21
XYLEM INC	15,754	1,096,377.77	1,741,919.78
YUM BRANDS INC	23,094	1,912,435.28	2,957,879.52
ZEBRA TECHNOLOGIES CORP CL A	4,486	1,131,785.13	1,150,255.26
ZIMMER BIOMET HOLDINGS INC	18,177	2,060,732.44	2,317,567.50
ZIONS BANCORP NA	12,872	630,974.15	632,787.52

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

Issuer Name	Shares	Book Value	Market Value
Total Fixed Income and Short-Term Securities	**2,108,535,535**	**2,014,571,099**	**1,781,236,426**
ABBVIE INC SR UNSECURED 05/25 3.6	5,000,000	5,039,754.68	4,845,735.00
ABBVIE INC SR UNSECURED 05/35 4.5	7,150,000	7,598,994.93	6,623,084.04
AETNA INC SR UNSECURED 06/36 6.625	1,785,000	2,571,675.67	1,896,183.46
AGILENT TECHNOLOGIES INC SR UNSECURED 03/31 2.3	3,040,000	3,035,476.65	2,451,290.72
ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2	1,830,000	1,825,219.01	1,401,251.99
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4	2,130,000	2,118,316.74	1,412,715.73
ALTRIA GROUP INC COMPANY GUAR 05/30 3.4	770,000	768,163.91	658,159.18
AMAZON.COM INC SR UNSECURED 05/41 2.875	2,240,000	2,232,079.21	1,671,067.01
AMEREN ILLINOIS CO 1ST MORTGAGE 03/49 4.5	720,000	719,414.90	655,206.67
AMERICAN HOMES 4 RENT AH4R 2015 SFR2 XS 144A	1,618,527	16.48	16.19
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019 1 C	482,203	482,161.43	479,397.74
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019 2 C	1,429,797	1,429,667.17	1,415,605.13
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019 3 C	2,800,000	2,799,646.86	2,749,783.12
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2020 1 B	1,081,393	1,081,355.00	1,073,922.60
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 2 C	1,400,000	1,399,737.79	1,272,832.12
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 3 C	1,500,000	1,499,788.30	1,350,604.35
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55	3,360,000	4,327,235.67	3,321,688.78
ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011	2,980,000	3,036,758.61	2,841,658.24
ARIZONA PUBLIC SERVICE SR UNSECURED 05/50 3.35	580,000	577,426.47	380,578.43
ARIZONA PUBLIC SERVICE SR UNSECURED 12/31 2.2	3,460,000	3,413,951.00	2,639,795.24
AT+T INC SR UNSECURED 02/30 4.3	275,000	273,716.08	258,939.11
AT+T INC SR UNSECURED 03/39 4.85	5,340,000	5,170,001.23	4,777,105.42
AT+T INC SR UNSECURED 03/49 4.55	875,000	943,134.29	717,475.29
AT+T INC SR UNSECURED 08/37 4.9	150,000	167,192.52	137,864.84
ATLANTIC CITY ELECTRIC 1ST MORTGAGE 03/31 2.3	1,475,000	1,474,336.66	1,200,628.48
AUTOZONE INC SR UNSECURED 01/31 1.65	470,000	468,877.87	364,646.86
AUTOZONE INC SR UNSECURED 04/29 3.75	2,320,000	2,315,742.68	2,139,320.26
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4	5,210,000	5,081,075.52	4,803,816.21
BANK BANK 2017 BNK9 A3	4,621,923	4,662,893.10	4,240,018.66
BANK BANK 2018 BN10 A4	5,565,774	5,616,320.59	5,133,644.38
BANK BANK 2020 BN27 A4	5,500,000	5,551,945.14	4,409,180.60
BANK BANK 2020 BN29 A3	2,800,000	2,826,130.64	2,193,709.00
BANK BANK 2021 BN33 A3	7,504,000	7,576,290.91	6,367,962.69
BANK OF AMERICA CORP SR UNSECURED 03/51 VAR	3,465,000	4,262,589.50	2,711,567.14
BANK OF AMERICA CORP SR UNSECURED 04/32 VAR	2,795,000	2,795,000.00	2,237,073.53
BANK OF AMERICA CORP SR UNSECURED 06/26 VAR	3,060,000	3,077,436.45	2,755,514.82
BANK OF AMERICA CORP SR UNSECURED 07/29 VAR	1,000,000	996,814.78	932,500.28
BANK OF AMERICA CORP SR UNSECURED 07/32 VAR	4,285,000	4,285,000.00	3,299,907.72
BANK OF AMERICA CORP SUBORDINATED 01/25 4	3,030,000	3,016,110.98	2,965,644.25
BANK OF AMERICA CORP SUBORDINATED 08/24 4.2	6,850,000	7,010,974.95	6,744,024.40
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C7 A4	6,700,000	6,761,690.92	5,374,636.82
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A4	6,900,000	6,966,898.12	5,723,826.00
BARCLAYS PLC SR UNSECURED 03/32 VAR	6,490,000	6,490,000.00	4,949,617.06
BARCLAYS PLC SR UNSECURED 05/29 VAR	1,000,000	1,000,000.00	939,129.91
BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75	1,370,000	1,675,887.64	1,383,428.79
BAT CAPITAL CORP COMPANY GUAR 03/31 2.726	3,350,000	3,350,000.00	2,613,727.72
BAT INTL FINANCE PLC COMPANY GUAR 03/28 4.448	3,700,000	3,700,000.00	3,426,796.59
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263	2,850,000	3,835,402.57	3,231,008.52
BENCHMARK MORTGAGE TRUST BMARK 2018 B1 A4	5,371,488	5,418,338.19	5,111,449.60
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A4	6,500,000	6,561,782.50	5,608,062.85
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A4	2,800,000	2,826,281.61	2,226,792.40
BENCHMARK MORTGAGE TRUST BMARK 2021 B23 A4A1	6,500,000	6,561,147.52	5,135,981.50
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A3	3,000,000	3,028,449.96	2,569,828.20
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A4	3,100,000	3,129,417.79	2,558,526.41
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A3	5,700,000	5,699,700.98	4,831,478.46

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

Issuer Name	Shares	Book Value	Market Value
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A4	3,600,000	3,634,146.86	2,969,487.72
BENCHMARK MORTGAGE TRUST BMARK 2021 B27 A4	6,400,000	6,460,743.94	5,183,086.08
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 A4	6,500,000	6,562,663.90	5,277,605.45
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 A5	5,900,000	6,073,428.38	5,220,040.93
BOEING CO SR UNSECURED 02/26 2.196	5,120,000	5,120,000.00	4,651,840.67
BOEING CO SR UNSECURED 02/31 3.625	1,510,000	1,509,259.43	1,323,012.14
BOEING CO SR UNSECURED 02/50 3.75	960,000	952,405.50	659,096.46
BOEING CO SR UNSECURED 03/38 3.55	1,080,000	744,339.90	795,704.73
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939	660,000	660,000.00	434,545.74
BP CAPITAL MARKETS PLC COMPANY GUAR 12/99 VAR	2,840,000	2,840,000.00	2,712,200.00
BRIXMOR OPERATING PART SR UNSECURED 06/26 4.125	2,450,000	2,464,565.92	2,310,124.89
BRIXMOR OPERATING PART SR UNSECURED 08/31 2.5	605,000	603,275.72	462,729.28
BURLINGTN NORTH SANTA FE SR UNSECURED 02/51 3.05	1,375,000	1,104,196.69	955,383.14
CARLISLE COS INC SR UNSECURED 03/32 2.2	4,895,000	4,874,100.68	3,718,672.52
CARMAX AUTO OWNER TRUST CARMX 2020 4 C	1,600,000	1,599,757.18	1,459,599.36
CARMAX AUTO OWNER TRUST CARMX 2021 2 C	1,200,000	1,199,954.57	1,084,656.36
CARMAX AUTO OWNER TRUST CARMX 2021 3 C	990,000	989,913.94	877,348.49
CARMAX AUTO OWNER TRUST CARMX 2021 4 C	900,000	899,701.41	791,699.22
CARMAX AUTO OWNER TRUST CARMX 2022 1 C	1,300,000	1,299,700.62	1,178,176.09
CARMAX AUTO OWNER TRUST CARMX 2022 1 D	600,000	599,913.86	522,163.32
CBOE GLOBAL MARKETS INC SR UNSECURED 12/30 1.625	3,160,000	3,144,537.61	2,452,329.85
CD COMMERCIAL MORTGAGE TRUST CD 2019 CD8 A3	5,400,000	5,449,542.89	4,617,505.44
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67	2,715,000	2,715,000.00	2,410,425.87
CELULOSA ARAUCO CONSTITU SR UNSECURED 08/24 4.5	231,000	240,354.22	227,433.83
CELULOSA ARAUCO CONSTITU SR UNSECURED 11/27 3.875	721,000	766,312.84	674,706.53
CENOVUS ENERGY INC SR UNSECURED 06/47 5.4	1,170,000	1,210,744.56	1,046,491.51
CENTERPOINT ENER HOUSTON GENL REF MOR 03/48 3.95	910,000	906,402.20	744,889.27
CENTERPOINT ENERGY INC SR UNSECURED 09/49 3.7	890,000	882,982.75	659,971.53
CF INDUSTRIES INC COMPANY GUAR 03/44 5.375	1,715,000	2,179,769.89	1,540,788.89
CHARLES SCHWAB CORP SR UNSECURED 03/31 1.65	3,240,000	3,234,862.88	2,522,092.56
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	750,000	861,460.57	614,017.61
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7	385,000	387,937.02	234,106.08
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	1,250,000	1,247,470.10	980,553.19
CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9	1,205,000	1,153,106.72	756,530.87
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384	2,500,000	2,993,611.55	2,436,963.50
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	1,375,000	1,590,499.94	1,239,939.35
CHEVRON CORP SR UNSECURED 05/50 3.078	925,000	925,000.00	663,834.38
CIGNA CORP SR UNSECURED 03/30 2.4	3,410,000	3,372,145.15	2,856,645.05
CIGNA CORP SR UNSECURED 03/40 3.2	2,110,000	2,220,821.13	1,591,892.45
CITIBANK CREDIT CARD ISSUANCE CCCIT 2018 A7 A7	5,300,000	5,297,101.64	5,113,043.56
CITICORP MORTGAGE SECURITIES, CMSI 2005 4 3A4	33,871	32,747.80	31,524.79
CITIFINANCIAL CREDIT CO SR UNSECURED 02/25 7.875	1,800,000	1,949,674.48	1,884,221.44
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	6,900,181	6,923,293.37	6,249,571.97
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 C6 A3	5,800,000	5,851,773.35	5,451,490.76
CITIGROUP INC SR UNSECURED 01/31 VAR	370,000	327,313.97	303,467.81
CITIGROUP INC SR UNSECURED 05/33 VAR	1,790,000	1,790,000.00	1,676,215.07
CITIGROUP INC SR UNSECURED 07/28 VAR	4,040,000	3,983,433.63	3,710,293.05
CITIGROUP INC SR UNSECURED 11/30 VAR	3,950,000	4,139,086.03	3,321,261.12
CITIGROUP INC SUBORDINATED 09/27 4.45	8,790,000	9,152,480.13	8,380,459.48
CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858	1,175,000	1,230,924.62	998,510.70
CLEVELAND ELECTRIC ILLUM 1ST MORTGAGE 08/24 5.5	5,357,000	5,554,039.30	5,387,528.04
CMS ENERGY CORP JR SUBORDINA 06/50 VAR	665,000	665,000.00	575,197.92
COMCAST CORP COMPANY GUAR 01/51 2.8	1,175,000	1,138,259.62	741,548.03
COMM MORTGAGE TRUST COMM 2013 CR12 A4	5,122,043	5,288,142.02	5,026,192.16
COMM MORTGAGE TRUST COMM 2014 UBS5 ASB	874,820	903,046.56	861,235.23
COMM MORTGAGE TRUST COMM 2015 CR25 A4	5,000,000	5,211,503.75	4,776,232.50

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

Issuer Name	Shares	Book Value	Market Value
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4	700,000	699,886.60	575,023.72
CON EDISON CO OF NY INC SR UNSECURED 05/49 4.125	1,920,000	2,153,653.72	1,560,343.22
CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95	2,000,000	2,364,433.61	2,211,546.40
CONSTELLATION BRANDS INC COMPANY GUAR 11/28 4.65	1,155,000	1,152,946.97	1,116,979.16
CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5	381,000	383,818.08	380,077.98
CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8	2,860,000	2,863,756.55	2,781,142.05
CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9	1,520,000	1,513,376.62	1,078,076.57
CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 11 6A8	1,424,063	1,198,219.15	647,016.05
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C2 A3	7,469,070	7,519,570.28	7,095,306.50
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A4	3,000,000	3,027,203.01	2,563,183.20
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 A3	5,600,000	5,651,510.54	4,773,919.92
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A2	6,130,416	6,188,676.81	5,108,666.84
CSX CORP SR UNSECURED 02/30 2.4	850,000	850,224.68	719,890.08
CVS HEALTH CORP SR UNSECURED 03/28 4.3	443,000	472,710.98	428,488.51
CVS HEALTH CORP SR UNSECURED 07/45 5.125	400,000	400,471.75	364,561.92
DEUTSCHE BANK NY SR UNSECURED 02/23 3.95	1,275,000	1,274,917.80	1,270,596.30
DEUTSCHE BANK NY SR UNSECURED 11/26 VAR	615,000	615,000.00	542,557.93
DEUTSCHE BANK NY SR UNSECURED 11/27 VAR	1,780,000	1,780,000.00	1,556,851.83
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6	820,000	939,418.26	765,003.26
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25	1,375,000	1,445,749.42	1,278,883.57
DOLLAR TREE INC SR UNSECURED 12/31 2.65	3,920,000	3,910,433.40	3,170,605.45
DOMINION ENERGY INC SR UNSECURED 03/49 4.6	460,000	459,859.27	386,836.50
DOMINION ENERGY INC SR UNSECURED 12/44 4.7	405,000	514,837.67	344,789.78
DRIVE AUTO RECEIVABLES TRUST DRIVE 2021 1 B	37,335	37,332.21	37,280.51
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95	3,085,000	3,071,799.96	2,468,015.70
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4	2,330,000	2,326,832.02	1,902,583.36
ECOPETROL SA SR UNSECURED 09/23 5.875	1,600,000	1,622,149.76	1,589,658.74
ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625	1,275,000	1,504,876.20	1,159,361.85
ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375	400,000	425,717.36	341,714.93
EMBRAER NETHERLANDS FINA COMPANY GUAR 02/27 5.4	1,000,000	1,027,002.47	957,500.00
EMBRAER NETHERLANDS FINA COMPANY GUAR 06/25 5.05	490,000	498,311.78	475,549.90
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25	425,000	387,068.71	395,196.63
ENERGY TRANSFER LP SR UNSECURED 05/50 5	925,000	924,304.06	739,011.02
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95	1,115,000	1,113,787.67	1,078,188.59
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/51 2.65	3,315,000	3,302,630.31	1,998,793.44
EQUINOR ASA COMPANY GUAR 05/30 2.375	1,335,000	1,329,162.22	1,135,360.92
EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/42 4.125	4,076,000	4,241,396.57	3,383,919.66
EVERGY METRO MORTGAGE 03/48 4.2	560,000	559,564.44	453,977.30
FANNIE MAE FNR 1999 46 AN	63,318	66,338.57	63,385.64
FANNIE MAE FNR 2002 76 PH	208,639	225,463.87	212,082.68
FANNIE MAE FNR 2002 85 PE	344,017	372,084.39	344,723.56
FANNIE MAE FNR 2003 23 CH	137,666	147,057.09	137,439.26
FANNIE MAE FNR 2003 46 PJ	678,310	735,795.66	684,895.29
FANNIE MAE FNR 2004 77 AY	34,998	36,821.90	34,569.47
FANNIE MAE FNR 2005 110 PC	1,491,000	1,727,822.74	1,513,461.77
FANNIE MAE FNR 2005 37 ZK	83,382	86,574.26	81,407.63
FANNIE MAE FNR 2012 144 PB	2,000,000	1,726,957.08	1,624,878.60
FANNIE MAE FNR 2012 146 HL	3,957,000	3,529,105.77	3,114,289.58
FANNIE MAE FNR 2012 68 DY	605,000	584,738.98	524,998.73
FANNIE MAE FNR 2013 15 EB	2,106,854	2,130,647.74	1,871,121.06
FANNIE MAE FNR 2013 18 DY	480,000	432,066.18	398,266.56
FANNIE MAE FNR 2013 43 XL	6,300,000	5,929,086.11	5,343,893.73
FANNIE MAE FNR 2013 52 JM	1,724,000	1,572,203.77	1,380,030.62
FANNIE MAE FNR 2013 75 PY	2,469,000	2,354,249.97	1,982,767.98
FANNIE MAE FNR 2020 24 SP	1,419,299	192,064.59	159,818.75
FANNIE MAE FNR 2021 3 JI	3,978,900	558,157.74	530,546.87

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

Issuer Name	Shares	Book Value	Market Value
FANNIE MAE FNR 2022 51 PS	3,313,006	236,978.76	225,808.55
FANNIE MAE NOTES 01/23 2.375	280,000	279,984.59	279,762.47
FANNIE MAE NOTES 01/25 1.625	4,100,000	4,094,585.25	3,873,006.00
FANNIE MAE NOTES 02/24 2.5	165,000	164,866.77	161,040.28
FANNIE MAE NOTES 04/25 0.625	4,800,000	4,795,434.08	4,409,969.33
FANNIE MAE NOTES 08/25 0.375	5,080,000	5,067,374.16	4,581,576.46
FANNIE MAE UNSECURED 11/23 0.25	2,500,000	2,499,143.07	2,401,482.75
FANNIE MAE UNSECURED 11/25 0.5	1,700,000	1,696,520.98	1,528,731.26
FANNIEMAE ACES FNA 2020 M2 A1	2,583,132	2,562,938.31	2,404,581.12
FED HM LN PC POOL C03818 FG 04/42 FIXED 3.5	882,755	924,373.33	827,257.95
FED HM LN PC POOL C80038 FG 06/23 FIXED 7.5	487	488.95	486.29
FED HM LN PC POOL C91960 FG 11/37 FIXED 3.5	274,489	272,994.94	260,646.59
FED HM LN PC POOL C91967 FG 12/37 FIXED 3	877,317	858,470.12	814,743.11
FED HM LN PC POOL G08534 FG 06/43 FIXED 3	2,626,068	2,812,056.00	2,392,164.25
FED HM LN PC POOL G08632 FG 03/45 FIXED 3.5	281,106	273,729.80	261,911.56
FED HM LN PC POOL G08681 FG 12/45 FIXED 3.5	334,918	327,991.42	311,562.16
FED HM LN PC POOL G08731 FG 11/46 FIXED 2.5	256,609	270,388.13	221,465.67
FED HM LN PC POOL G08747 FG 02/47 FIXED 3	4,622,569	4,885,287.69	4,136,090.46
FED HM LN PC POOL G08768 FG 06/47 FIXED 4.5	184,132	188,655.84	180,945.55
FED HM LN PC POOL G08774 FG 08/47 FIXED 3.5	386,638	385,577.80	358,569.26
FED HM LN PC POOL G08775 FG 08/47 FIXED 4	208,417	208,776.16	197,660.81
FED HM LN PC POOL G08785 FG 10/47 FIXED 4	272,767	273,134.13	258,690.24
FED HM LN PC POOL G08792 FG 12/47 FIXED 3.5	1,645,722	1,625,226.28	1,526,863.67
FED HM LN PC POOL G08799 FG 02/48 FIXED 3	324,370	338,799.84	288,806.47
FED HM LN PC POOL G08809 FG 04/48 FIXED 4	363,813	364,691.59	348,009.74
FED HM LN PC POOL G16177 FG 01/32 FIXED 2	917,959	877,537.55	835,995.34
FED HM LN PC POOL G61502 FG 02/48 FIXED 5	253,576	264,229.66	254,410.78
FED HM LN PC POOL G61582 FG 08/48 FIXED 4	426,314	436,895.37	406,950.27
FED HM LN PC POOL J34888 FG 07/31 FIXED 2.5	882,006	860,826.51	825,770.46
FED HM LN PC POOL Q44452 FG 11/46 FIXED 3	526,177	557,974.38	470,598.72
FED HM LN PC POOL Q52319 FG 11/47 FIXED 3.5	162,535	161,221.95	150,779.23
FED HM LN PC POOL Q56364 FG 05/48 FIXED 4	1,158,675	1,162,948.09	1,104,063.19
FED HM LN PC POOL Q59805 FG 11/48 FIXED 4.5	423,878	443,703.72	415,873.62
FED HM LN PC POOL QA7234 FR 02/50 FIXED 3	1,781,640	1,858,936.73	1,575,515.48
FED HM LN PC POOL QC0039 FR 03/51 FIXED 2.5	300,012	311,663.34	257,616.09
FED HM LN PC POOL QD6056 FR 02/52 FIXED 3	505,205	426,164.53	446,181.62
FED HM LN PC POOL QD6256 FR 02/52 FIXED 3	3,944,941	3,693,673.91	3,462,275.38
FED HM LN PC POOL QD6327 FR 02/52 FIXED 3	999,900	874,367.85	878,078.00
FED HM LN PC POOL QD6886 FR 02/52 FIXED 3	826,789	781,869.89	725,899.75
FED HM LN PC POOL QD8978 FR 03/52 FIXED 3	27,071	25,845.38	23,755.57
FED HM LN PC POOL QD9327 FR 03/52 FIXED 3	999,901	874,367.63	877,519.35
FED HM LN PC POOL QE0375 FR 04/52 FIXED 4	1,429,167	1,460,618.98	1,352,292.55
FED HM LN PC POOL QE0992 FR 04/52 FIXED 3	999,901	874,367.32	877,428.54
FED HM LN PC POOL QF0982 FR 10/52 FIXED 3.5	998,429	903,816.34	907,394.29
FED HM LN PC POOL RA5286 FR 05/51 FIXED 2.5	1,275,127	1,058,494.27	1,081,517.49
FED HM LN PC POOL RA5502 FR 06/51 FIXED 3	213,918	180,953.35	188,328.33
FED HM LN PC POOL RA5767 FR 09/51 FIXED 2.5	1,400,876	1,244,302.00	1,189,187.25
FED HM LN PC POOL RA5931 FR 09/51 FIXED 2	963,402	855,176.26	790,682.99
FED HM LN PC POOL SB8189 FR 11/37 FIXED 4	8,225,713	8,024,390.48	8,028,010.45
FED HM LN PC POOL SB8510 FR 02/36 FIXED 2	1,871,785	1,769,836.87	1,669,537.74
FED HM LN PC POOL SD7549 FR 01/52 FIXED 2	14,323,758	12,728,772.28	11,790,242.92
FED HM LN PC POOL SD8024 FR 11/49 FIXED 3	114,329	119,992.92	101,045.85
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5	1,122,025	1,183,920.60	1,028,390.85
FED HM LN PC POOL SD8090 FR 09/50 FIXED 2	4,185,325	4,235,284.61	3,423,037.82
FED HM LN PC POOL SD8104 FR 11/50 FIXED 1.5	1,679,824	1,642,181.18	1,297,802.62
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2	1,192,688	1,191,195.21	974,227.56

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

Issuer Name	Shares	Book Value	Market Value
FED HM LN PC POOL SD8141 FR 04/51 FIXED 2.5	6,903,161	7,079,395.40	5,863,446.40
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5	486,453	451,042.51	413,053.32
FED HM LN PC POOL SD8161 FR 08/51 FIXED 2.5	485,313	448,413.76	412,059.30
FED HM LN PC POOL SD8183 FR 12/51 FIXED 2.5	1,916,714	1,749,064.27	1,622,545.81
FED HM LN PC POOL SD8205 FR 04/52 FIXED 2.5	2,457,979	2,072,460.19	2,082,284.56
FED HM LN PC POOL SD8212 FR 05/52 FIXED 2.5	1,461,539	1,331,898.08	1,237,772.57
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5	3,507,350	3,094,613.99	3,189,980.18
FED HM LN PC POOL SD8215 FR 05/52 FIXED 4	2,344,280	2,309,402.69	2,199,056.95
FED HM LN PC POOL SD8220 FR 06/52 FIXED 3	2,429,301	2,065,443.40	2,133,096.71
FED HM LN PC POOL SD8221 FR 06/52 FIXED 3.5	6,479,789	5,860,151.17	5,888,757.92
FED HM LN PC POOL SD8236 FR 08/52 FIXED 3.5	3,489,336	3,070,278.34	3,171,060.72
FED HM LN PC POOL SD8243 FR 09/52 FIXED 3.5	1,491,475	1,385,129.27	1,355,430.99
FED HM LN PC POOL ZK8515 FR 01/32 FIXED 3	145,002	153,027.82	138,419.32
FED HM LN PC POOL ZL3242 FR 06/42 FIXED 3.5	108,044	116,081.09	101,172.55
FED HM LN PC POOL ZS4754 FR 02/48 FIXED 3	356,424	362,274.12	316,968.84
FED HM LN PC POOL ZS4772 FR 06/48 FIXED 4	328,503	329,034.46	312,512.54
FEDERAL FARM CREDIT BANK BONDS 03/25 1.21	5,775,000	5,824,427.88	5,380,954.89
FEDERAL FARM CREDIT BANK BONDS 04/25 0.95	2,300,000	2,327,503.67	2,129,993.18
FEDERAL FARM CREDIT BANK BONDS 08/23 3.05	244,000	246,151.81	241,430.39
FEDERAL FARM CREDIT BANK BONDS 08/31 3.16	5,000,000	5,056,433.55	4,615,718.60
FEDERAL FARM CREDIT BANK BONDS 12/23 2.83	12,995,000	12,976,962.76	12,758,603.67
FEDERAL FARM CREDIT BANK BONDS 12/23 VAR	4,500,000	4,500,000.00	4,515,670.17
FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2	1,250,000	1,290,601.11	1,218,123.00
FHLMC MULTIFAMILY STRUCTURED P FHMS K725 A2	571,000	573,395.76	559,074.89
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95	1,100,000	1,094,612.90	907,818.96
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875	1,670,000	1,669,345.27	1,119,975.70
FNMA POOL AL7487 FN 10/45 FIXED VAR	1,397,794	1,433,696.57	1,338,865.94
FNMA POOL AL9781 FN 02/46 FIXED VAR	436,621	486,609.82	431,330.31
FNMA POOL AM8041 FN 04/25 FIXED 2.45	748,964	773,964.98	712,015.07
FNMA POOL AN3131 FN 11/26 FIXED 2.25	1,847,129	1,792,690.96	1,698,195.99
FNMA POOL AN8736 FN 05/28 FIXED 3.48	1,855,496	1,850,882.40	1,773,105.71
FNMA POOL AO7352 FN 08/42 FIXED 3.5	661,812	651,304.65	619,489.81
FNMA POOL AQ8490 FN 01/43 FIXED 3	235,536	229,213.12	214,323.49
FNMA POOL AS1092 FN 11/43 FIXED 4	278,979	281,740.70	267,948.99
FNMA POOL AS1317 FN 12/43 FIXED 4	199,740	201,475.20	191,441.49
FNMA POOL AS3114 FN 08/29 FIXED 2.5	110,964	108,453.03	104,057.62
FNMA POOL AS6191 FN 11/45 FIXED 3.5	943,582	924,125.10	877,215.09
FNMA POOL AS6311 FN 12/45 FIXED 3.5	163,398	160,071.64	151,854.43
FNMA POOL AS7671 FN 08/46 FIXED 3	460,175	475,746.55	411,746.26
FNMA POOL AS8269 FN 11/46 FIXED 3	293,865	310,482.41	262,848.64
FNMA POOL AS8572 FN 12/46 FIXED 3.5	1,573,152	1,575,826.18	1,459,076.09
FNMA POOL AS8650 FN 01/47 FIXED 3	811,633	791,884.62	722,974.12
FNMA POOL AS9618 FN 05/47 FIXED 4.5	231,144	238,114.59	225,922.05
FNMA POOL AS9986 FN 07/47 FIXED 4.5	457,921	497,338.57	449,603.96
FNMA POOL AU1706 FN 08/43 FIXED 3	1,228,078	1,300,487.16	1,117,514.87
FNMA POOL AY8604 FN 04/45 FIXED 3.5	168,245	175,092.38	156,655.21
FNMA POOL BD2402 FN 12/31 FIXED 3	675,448	673,909.37	644,743.35
FNMA POOL BH4101 FN 10/47 FIXED 3.5	2,097,725	2,225,895.81	1,944,734.52
FNMA POOL BH5739 FN 11/47 FIXED 4.5	287,282	312,048.85	281,644.38
FNMA POOL BJ0669 FN 03/33 FIXED 3.5	341,870	345,033.49	328,604.14
FNMA POOL BL1997 FN 04/24 FIXED 3.11	2,150,000	2,152,987.73	2,095,408.38
FNMA POOL BL5930 FN 03/27 FIXED 1.745	2,537,092	2,544,776.37	2,277,901.36
FNMA POOL BM2004 FN 01/48 FIXED VAR	51,805	54,200.57	50,885.61
FNMA POOL BM4092 FN 08/43 FIXED VAR	620,233	655,971.94	534,802.48
FNMA POOL BM4716 FN 12/30 FIXED VAR	173,411	173,475.96	169,330.14
FNMA POOL BN0340 FN 12/48 FIXED 4.5	164,027	172,541.68	159,949.53

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

Issuer Name	Shares	Book Value	Market Value
FNMA POOL BN0641 FN 09/48 FIXED 4	831,161	891,684.24	792,507.15
FNMA POOL BN6824 FN 03/49 FIXED 4	689,158	738,518.94	656,333.10
FNMA POOL BP6618 FN 08/50 FIXED 2.5	3,067,207	3,149,243.01	2,609,981.69
FNMA POOL BP8607 FN 06/50 FIXED 2.5	4,373,895	4,492,130.22	3,742,330.10
FNMA POOL BR7793 FN 04/51 FIXED 2.5	3,289,162	3,407,932.82	2,793,411.65
FNMA POOL BS5203 FN 04/32 FIXED 2.41	1,100,000	1,103,744.28	933,723.91
FNMA POOL BS6157 FN 09/27 FIXED 3.88	2,500,000	2,509,117.25	2,434,467.20
FNMA POOL BT1979 FN 02/52 FIXED 3	7,923,358	7,564,654.86	6,954,952.40
FNMA POOL BU8763 FN 04/52 FIXED 3	1,456,533	1,378,511.18	1,281,396.14
FNMA POOL BU9817 FN 02/52 FIXED 3.5	184,429	193,410.32	169,446.26
FNMA POOL BU9818 FN 02/52 FIXED 3.5	1,143,163	1,198,825.10	1,045,407.70
FNMA POOL BV1947 FN 02/52 FIXED 3	3,949,185	3,697,647.41	3,467,282.98
FNMA POOL BV2451 FN 06/52 FIXED 3	999,901	874,366.19	877,611.40
FNMA POOL BV7698 FN 04/52 FIXED 2.5	8,322,063	6,798,621.14	7,049,556.10
FNMA POOL BV7866 FN 07/52 FIXED 3.5	992,499	905,108.46	901,873.97
FNMA POOL BV8048 FN 09/52 FIXED 3.5	1,991,599	1,802,874.40	1,810,012.76
FNMA POOL BV9802 FN 05/52 FIXED 3	6,368,147	6,079,827.51	5,591,021.79
FNMA POOL BW1196 FN 09/52 FIXED 3.5	997,817	903,263.76	906,945.00
FNMA POOL BW1259 FN 10/52 FIXED 3.5	991,112	897,192.61	900,710.99
FNMA POOL BW1734 FN 05/52 FIXED 3	999,900	874,366.49	878,201.31
FNMA POOL CA0349 FN 09/47 FIXED 5	263,226	278,585.10	263,549.35
FNMA POOL CA0562 FN 10/47 FIXED 5	825,800	872,514.56	827,572.57
FNMA POOL CA0789 FN 11/32 FIXED 3.5	203,187	204,189.38	196,421.93
FNMA POOL CA1831 FN 06/33 FIXED 4	233,962	240,225.10	229,252.17
FNMA POOL CA8895 FN 02/51 FIXED 2.5	667,770	554,429.69	566,210.39
FNMA POOL CA9090 FN 02/51 FIXED 2.5	809,840	672,386.39	686,717.10
FNMA POOL CB1639 FN 09/51 FIXED 3.5	216,425	227,036.75	197,014.59
FNMA POOL CB2287 FN 12/51 FIXED 2.5	3,425,850	2,866,890.71	2,920,416.15
FNMA POOL CB2643 FN 01/52 FIXED 2.5	2,949,444	2,665,758.95	2,501,931.59
FNMA POOL CB2858 FN 02/52 FIXED 2.5	963,385	891,303.39	821,325.28
FNMA POOL CB3126 FN 03/52 FIXED 3.5	1,981,257	1,744,871.57	1,816,056.58
FNMA POOL FM0021 FN 03/49 FIXED VAR	2,453,624	2,634,438.10	2,339,545.20
FNMA POOL FM3994 FN 07/47 FIXED VAR	2,493,904	2,701,806.73	2,334,538.65
FNMA POOL FM4132 FN 09/46 FIXED VAR	991,022	1,060,976.11	901,811.38
FNMA POOL FM7441 FN 05/51 FIXED VAR	278,151	235,288.08	245,256.56
FNMA POOL FM8422 FN 08/51 FIXED VAR	1,957,179	1,815,907.05	1,661,896.71
FNMA POOL FS1201 FN 01/50 FIXED VAR	481,984	459,869.23	425,971.61
FNMA POOL FS1228 FN 03/52 FIXED VAR	2,378,213	2,253,842.97	2,097,280.92
FNMA POOL FS1427 FN 02/50 FIXED VAR	453,423	430,320.75	402,044.96
FNMA POOL FS1583 FN 04/52 FIXED VAR	2,437,570	2,313,281.59	2,153,109.05
FNMA POOL MA0971 FN 02/42 FIXED 4	114,602	115,764.44	110,056.11
FNMA POOL MA2781 FN 10/46 FIXED 2.5	861,126	808,127.94	742,423.40
FNMA POOL MA2863 FN 01/47 FIXED 3	1,077,842	1,138,852.64	962,444.01
FNMA POOL MA2995 FN 05/47 FIXED 4	382,909	385,482.15	366,361.26
FNMA POOL MA3027 FN 06/47 FIXED 4	1,713,894	1,755,624.58	1,643,427.38
FNMA POOL MA3101 FN 08/47 FIXED 4.5	197,568	203,382.47	193,980.08
FNMA POOL MA3183 FN 11/47 FIXED 4	260,251	261,370.66	248,812.12
FNMA POOL MA3184 FN 11/47 FIXED 4.5	292,696	302,525.48	287,349.39
FNMA POOL MA3238 FN 01/48 FIXED 3.5	2,284,727	2,407,846.01	2,118,611.16
FNMA POOL MA3284 FN 02/33 FIXED 3.5	654,780	660,334.18	632,949.62
FNMA POOL MA3416 FN 07/48 FIXED 4.5	1,424,859	1,529,505.54	1,397,294.02
FNMA POOL MA3537 FN 12/48 FIXED 4.5	777,698	815,054.08	761,930.38
FNMA POOL MA3871 FN 12/49 FIXED 3	105,789	111,012.16	93,613.50
FNMA POOL MA3897 FN 01/35 FIXED 3	180,985	190,080.50	169,873.50
FNMA POOL MA3937 FN 02/50 FIXED 3	3,230,052	3,376,037.71	2,857,965.80
FNMA POOL MA3960 FN 03/50 FIXED 3	830,304	866,267.96	733,029.21

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

Issuer Name	Shares	Book Value	Market Value
FNMA POOL MA4077 FN 07/50 FIXED 2	1,074,937	1,109,522.79	879,421.14
FNMA POOL MA4119 FN 09/50 FIXED 2	2,149,731	2,153,077.46	1,758,987.33
FNMA POOL MA4158 FN 10/50 FIXED 2	6,917,762	6,965,549.89	5,671,185.29
FNMA POOL MA4159 FN 10/50 FIXED 2.5	4,351,789	4,552,945.77	3,704,884.33
FNMA POOL MA4181 FN 11/50 FIXED 1.5	5,724,910	4,942,394.00	4,423,094.40
FNMA POOL MA4209 FN 12/50 FIXED 1.5	4,761,597	4,637,852.46	3,678,821.31
FNMA POOL MA4236 FN 01/51 FIXED 1.5	1,295,289	1,257,841.71	1,001,886.97
FNMA POOL MA4237 FN 01/51 FIXED 2	813,572	843,258.72	665,025.38
FNMA POOL MA4281 FN 03/51 FIXED 2	678,028	677,179.70	553,728.44
FNMA POOL MA4306 FN 04/51 FIXED 2.5	11,373,963	11,715,219.70	9,662,019.25
FNMA POOL MA4325 FN 05/51 FIXED 2	1,467,444	1,249,984.97	1,197,931.01
FNMA POOL MA4398 FN 08/51 FIXED 2	2,490,887	2,119,140.15	2,032,727.47
FNMA POOL MA4414 FN 09/51 FIXED 2.5	1,517,324	1,244,637.10	1,288,267.73
FNMA POOL MA4437 FN 10/51 FIXED 2	6,441,066	5,473,930.94	5,252,363.02
FNMA POOL MA4438 FN 10/51 FIXED 2.5	525,880	460,031.50	445,981.93
FNMA POOL MA4466 FN 11/51 FIXED 2.5	1,952,826	1,725,929.94	1,657,762.58
FNMA POOL MA4539 FN 02/42 FIXED 1.5	480,210	442,357.01	388,088.25
FNMA POOL MA4563 FN 03/52 FIXED 2.5	498,878	442,931.76	422,804.12
FNMA POOL MA4564 FN 03/52 FIXED 3	70,132	66,321.31	61,573.67
FNMA POOL MA4578 FN 04/52 FIXED 2.5	1,655,604	1,352,528.42	1,402,550.32
FNMA POOL MA4600 FN 05/52 FIXED 3.5	2,991,146	2,720,405.70	2,717,521.00
FNMA POOL MA4625 FN 06/52 FIXED 3.5	2,491,823	2,244,864.24	2,264,546.90
FNMA POOL MA4653 FN 07/52 FIXED 3	999,900	874,352.73	877,614.94
FNMA POOL MA4654 FN 07/52 FIXED 3.5	10,904,872	9,831,936.31	9,911,587.68
FNMA POOL MA4686 FN 06/52 FIXED 5	2,471,890	2,392,927.81	2,437,705.95
FNMA POOL MA4737 FN 08/52 FIXED 5	484,189	467,194.00	477,492.93
FNMA POOL MA4803 FN 11/52 FIXED 3.5	1,496,660	1,356,982.85	1,360,150.72
FNMA POOL MA4807 FN 11/52 FIXED 5.5	501,785	504,372.03	503,131.55
FNMA POOL MA4838 FN 12/52 FIXED 3.5	997,205	902,705.88	906,249.94
FNMA TBA 15 YR 4 SINGLE FAMILY MORTGAGE	2,000,000	1,966,250.00	1,949,291.86
FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE	0	5,388.96	0.00
FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE	10,000,000	8,465,237.50	8,465,143.10
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	2,500,000	2,233,984.38	2,193,423.15
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	8,500,000	7,600,623.97	7,720,573.12
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	21,500,000	20,956,785.16	20,688,510.23
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	1,500,000	1,441,992.19	1,477,832.12
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	1,500,000	1,509,580.08	1,503,699.90
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	8,000,000	8,124,375.00	8,118,048.48
FORD CREDIT AUTO OWNER TRUST FORDO 2020 C C	1,000,000	999,773.60	919,735.40
FORD CREDIT AUTO OWNER TRUST FORDO 2022 A C	1,020,000	1,019,986.45	933,166.79
FREDDIE MAC FHR 2109 PE	41,843	45,302.95	42,617.10
FREDDIE MAC FHR 2121 PH	34,316	36,871.56	35,111.00
FREDDIE MAC FHR 2156 ZA	62,185	65,305.36	60,561.57
FREDDIE MAC FHR 2322 CJ	181,476	188,245.01	179,038.47
FREDDIE MAC FHR 2496 PG	683,714	737,668.11	693,867.63
FREDDIE MAC FHR 2731 ZA	366,441	382,335.37	358,282.06
FREDDIE MAC FHR 3014 AZ	67,788	70,336.99	66,268.74
FREDDIE MAC FHR 3018 MG	1,288,672	1,423,065.82	1,290,329.13
FREDDIE MAC FHR 3033 DJ	377,319	393,739.05	364,694.90
FREDDIE MAC FHR 3045 LZ	486,887	507,907.26	463,062.04
FREDDIE MAC FHR 3065 TZ	465,092	480,427.20	441,245.67
FREDDIE MAC FHR 3091 GZ	245,146	260,430.33	237,995.14
FREDDIE MAC FHR 3153 ZL	677,111	695,834.79	658,388.98
FREDDIE MAC FHR 3202 ZL	664,885	692,606.09	650,109.44
FREDDIE MAC FHR 3248 ZL	703,247	725,788.28	687,546.77
FREDDIE MAC FHR 3284 AZ	57,077	59,177.00	54,750.96

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

Issuer Name	Shares	Book Value	Market Value
FREDDIE MAC FHR 3336 KC	1,472,798	1,539,003.92	1,494,896.64
FREDDIE MAC FHR 4139 CB	3,262,003	2,873,652.63	2,639,343.71
FREDDIE MAC FHR 4139 PB	4,171,360	3,690,699.02	3,510,868.11
FREDDIE MAC FHR 4293 EZ	9,698,413	8,337,005.85	8,051,767.31
FREDDIE MAC FHR 4772 ZK	280,193	274,157.36	261,805.68
FREDDIE MAC FHR 5019 IP	896,159	127,172.35	142,048.89
FREDDIE MAC FHR 5020 IH	737,546	94,439.80	113,579.75
FREDDIE MAC FHR 5021 SB	3,898,229	196,914.42	132,339.82
FREDDIE MAC FHR 5023 IO	911,363	108,420.96	106,154.33
FREDDIE MAC FHR 5222 SA	543,669	9,849.28	9,371.65
FREDDIE MAC NOTES 02/25 1.5	3,500,000	3,498,834.95	3,297,979.44
FREDDIE MAC NOTES 07/25 0.375	3,000,000	2,992,349.78	2,714,848.89
FREDDIE MAC NOTES 08/23 0.25	3,300,000	3,299,276.04	3,203,916.34
FREDDIE MAC UNSECURED 09/23 0.25	2,800,000	2,799,790.55	2,715,750.21
FREDDIE MAC UNSECURED 09/25 0.375	3,100,000	3,094,907.76	2,789,631.32
FREDDIE MAC UNSECURED 11/23 0.25	6,000,000	5,998,479.30	5,772,280.50
FREDDIE MAC UNSECURED 12/23 0.25	3,000,000	2,999,085.83	2,875,606.02
FREMONT CA UNIF SCH DIST ALAME FMTEDU 08/29 FIXED 1.577	1,500,000	1,490,957.33	1,192,698.45
GENERAL MOTORS CO SR UNSECURED 04/36 6.6	1,290,000	1,701,183.75	1,263,422.14
GENERAL MOTORS CO SR UNSECURED 04/46 6.75	750,000	966,775.72	719,027.75
GENERAL MOTORS CO SR UNSECURED 10/27 6.8	555,000	554,167.33	576,080.43
GENERAL MOTORS FINL CO COMPANY GUAR 04/24 3.95	1,380,000	1,378,076.55	1,352,806.51
GENERAL MOTORS FINL CO SR UNSECURED 02/25 2.9	2,135,000	2,136,237.97	2,022,175.78
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3	5,400,000	5,391,227.88	4,836,811.86
GLENDALE CA CMNTY CLG DIST GLEHGR 08/26 FIXED 1.6	1,000,000	1,017,767.97	892,989.10
GLOBAL PAYMENTS INC SR UNSECURED 02/25 2.65	1,200,000	1,199,879.36	1,129,012.79
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 C	1,350,000	1,349,626.31	1,234,383.17
GNMA II POOL 005260 G2 12/41 FIXED 4.5	1,069,161	1,130,889.16	1,077,336.74
GNMA II POOL MA1998 G2 06/44 FIXED 5	402,366	426,838.93	409,220.84
GNMA II POOL MA2076 G2 07/44 FIXED 5	356,629	378,319.47	362,689.42
GNMA II POOL MA2962 G2 07/45 FIXED 4	278,930	287,463.85	268,305.09
GNMA II POOL MA3522 G2 03/46 FIXED 4	562,770	578,402.54	541,380.17
GNMA II POOL MA3873 G2 08/46 FIXED 3	372,906	364,954.21	337,146.76
GNMA II POOL MA3937 G2 09/46 FIXED 3.5	108,148	107,977.71	101,160.49
GNMA II POOL MA4004 G2 10/46 FIXED 3.5	431,385	432,928.43	402,303.72
GNMA II POOL MA4006 G2 10/46 FIXED 4.5	432,439	451,385.05	436,664.97
GNMA II POOL MA4125 G2 12/46 FIXED 2.5	344,134	325,896.66	303,402.95
GNMA II POOL MA4320 G2 03/47 FIXED 3	817,119	866,683.99	737,074.63
GNMA II POOL MA4721 G2 09/47 FIXED 4.5	335,017	344,282.27	330,742.72
GNMA II POOL MA4839 G2 11/47 FIXED 4.5	199,658	205,000.19	196,635.61
GNMA II POOL MA4961 G2 01/48 FIXED 3	206,182	218,819.35	186,314.52
GNMA II POOL MA4964 G2 01/48 FIXED 4.5	412,440	426,286.55	406,064.85
GNMA II POOL MA5020 G2 02/48 FIXED 4	320,675	329,911.14	308,442.04
GNMA II POOL MA5264 G2 06/48 FIXED 4	444,922	465,099.47	424,950.91
GNMA II POOL MA5398 G2 08/48 FIXED 4	256,595	266,135.25	245,899.50
GNMA II POOL MA5399 G2 08/48 FIXED 4.5	237,735	247,361.22	233,562.79
GNMA II POOL MA5529 G2 10/48 FIXED 4.5	219,703	228,992.03	215,696.81
GNMA II POOL MA5593 G2 11/48 FIXED 3	350,150	360,463.83	315,333.01
GNMA II POOL MA5594 G2 11/48 FIXED 3.5	1,063,598	1,102,910.19	989,125.53
GNMA II POOL MA5762 G2 02/49 FIXED 3.5	1,921,499	2,036,405.65	1,794,650.43
GNMA II POOL MA5817 G2 03/49 FIXED 4	905,436	967,250.12	865,438.79
GNMA II POOL MA5874 G2 04/49 FIXED 3	509,469	523,648.20	458,791.04
GNMA II POOL MA5985 G2 06/49 FIXED 3.5	2,443,687	2,576,704.77	2,256,132.45
GNMA II POOL MA6038 G2 07/49 FIXED 3	597,359	625,644.53	537,218.33
GNMA II POOL MA6090 G2 08/49 FIXED 3.5	1,648,016	1,749,312.47	1,529,325.98
GNMA II POOL MA6153 G2 09/49 FIXED 3	1,462,770	1,526,037.06	1,315,474.21

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

Issuer Name	Shares	Book Value	Market Value
GNMA II POOL MA6338 G2 12/49 FIXED 3	5,535,586	5,779,101.51	4,978,013.10
GNMA II POOL MA6409 G2 01/50 FIXED 3	1,393,341	1,342,433.46	1,252,603.90
GNMA II POOL MA6411 G2 01/50 FIXED 4	2,709,668	2,876,456.20	2,589,224.62
GNMA II POOL MA6474 G2 02/50 FIXED 3	123,242	118,456.11	110,799.29
GNMA II POOL MA6866 G2 09/50 FIXED 3	360,544	346,536.91	323,582.54
GNMA II POOL MA7254 G2 03/51 FIXED 2	1,171,967	1,187,885.45	987,665.08
GNMA II POOL MA7471 G2 07/51 FIXED 2	950,556	943,536.66	796,718.91
GNMA II POOL MA7473 G2 07/51 FIXED 3	1,011,872	893,900.72	905,487.39
GNMA II POOL MA7534 G2 08/51 FIXED 2.5	1,048,514	1,086,002.28	910,688.59
GNMA II POOL MA7648 G2 10/51 FIXED 2	1,200,884	1,084,326.85	1,009,165.91
GNMA II POOL MA7650 G2 10/51 FIXED 3	2,923,619	2,673,875.45	2,612,462.02
GNMA II POOL MA7705 G2 11/51 FIXED 2.5	455,344	426,767.58	394,600.30
GNMA II POOL MA7706 G2 11/51 FIXED 3	473,573	454,573.33	423,467.46
GNMA II POOL MA7768 G2 12/51 FIXED 3	508,231	492,410.36	454,117.47
GNMA II POOL MA7936 G2 03/52 FIXED 2.5	6,035,745	5,311,567.87	5,230,816.87
GNMA II POOL MA7987 G2 04/52 FIXED 2.5	5,499,453	4,775,907.70	4,764,325.81
GNMA II POOL MA7988 G2 04/52 FIXED 3	971,124	941,823.38	865,544.76
GNMA II POOL MA8042 G2 05/52 FIXED 2.5	3,499,997	3,083,270.04	3,032,232.71
GNMA II POOL MA8345 G2 10/52 FIXED 3.5	497,961	453,267.83	457,551.27
GNMA II TBA 30 YR 2.5 JUMBOS	8,500,000	7,459,335.94	7,364,043.51
GNMA II TBA 30 YR 3 JUMBOS	7,500,000	6,834,375.00	6,676,363.20
GNMA II TBA 30 YR 5 JUMBOS	3,000,000	3,008,437.50	2,972,187.66
GNMA II TBA 30 YR 5.5 JUMBOS	3,500,000	3,516,269.53	3,516,289.35
GNMA POOL AV1227 GN 08/46 FIXED 5	285,041	313,569.31	286,369.18
GNMA POOL AZ7293 GN 08/47 FIXED 5	237,176	258,771.05	238,297.41
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VAR	645,000	645,000.00	491,371.68
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	2,600,000	2,631,092.67	2,502,648.04
GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR	1,990,000	1,990,000.00	1,615,841.25
GOLDMAN SACHS GROUP INC SR UNSECURED 03/27 VAR	1,275,000	1,275,000.00	1,118,057.61
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR	1,985,000	1,985,000.00	1,540,178.75
GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR	1,745,000	1,745,000.00	1,377,798.59
GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15	2,025,000	2,315,531.73	1,818,892.44
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 126 BK	161,885	152,868.13	143,952.11
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 125 A	28,085	27,235.02	27,360.90
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 166 PX	429,437	407,684.17	371,569.33
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 44 DL	2,426,000	2,442,204.06	2,126,534.56
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 47 AG	44,396	43,369.11	41,335.15
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 8 GB	2,739,000	2,584,531.77	2,320,775.79
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 83 KW	2,611,000	2,571,632.65	2,268,007.29
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 165 ST	819,442	511.23	268.94
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 177 SB	3,686,202	96,667.74	58,338.57
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 205 DS	5,781,308	135,385.97	91,619.85
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 126 CS	7,785,935	145,925.80	83,525.17
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 133 SA	2,838,189	41,674.05	45,171.20
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 148 DS	2,847,126	47,135.71	36,501.57
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 46 S	1,457,014	32,536.19	24,663.60
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 51 SC	6,796,572	157,069.33	105,235.40
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 66 SB	2,276,541	64,699.45	43,986.19
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 68 SP	1,769,166	44,205.91	32,039.60
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 MS	5,834,294	133,016.31	86,189.44
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 SB	3,880,837	66,677.24	69,739.03
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 93 GS	1,298,678	28,393.93	19,168.10
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 A5	4,450,000	4,672,897.92	4,315,457.37
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC24 A4	4,875,247	5,072,312.86	4,712,477.68
GS MORTGAGE SECURITIES TRUST GSMS 2020 GC47 A4	5,700,000	5,752,733.78	4,654,851.42
GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A4	7,000,000	7,067,924.22	5,564,611.50

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

Issuer Name	Shares	Book Value	Market Value
HCA INC COMPANY GUAR 06/39 5.125	705,000	699,279.37	630,822.61
HOST HOTELS + RESORTS LP SR UNSECURED 12/31 2.9	1,020,000	1,006,433.75	780,263.39
HUNTSMAN INTERNATIONAL L SR UNSECURED 06/31 2.95	1,280,000	1,279,240.77	993,387.02
IHC HEALTH SERVICES INC SECURED 05/48 4.131	1,838,000	2,344,339.62	1,511,408.22
ING GROEP NV SR UNSECURED 04/24 3.55	600,000	599,756.39	586,900.22
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	1,700,000	1,845,878.28	1,797,042.38
ISRAEL ST 07/25 3.92	10,000,000	10,000,063.43	9,911,574.90
ITALY GOV T INT BOND SR UNSECURED 10/24 2.375	2,200,000	2,197,699.76	2,070,618.00
JOHNSON + JOHNSON SR UNSECURED 03/37 3.625	3,615,000	4,122,529.19	3,211,599.22
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2017 C5 A4	3,603,716	3,488,499.78	3,359,006.17
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	2,660,000	2,661,971.71	2,302,250.00
JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	2,200,000	2,193,906.61	2,055,449.37
JPMORGAN CHASE + CO SR UNSECURED 02/32 VAR	3,870,000	3,870,000.00	2,960,256.38
JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR	4,255,000	4,205,673.14	3,936,453.51
JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR	1,330,000	1,330,000.00	1,065,382.96
JPMORGAN CHASE + CO SR UNSECURED 06/29 VAR	1,640,000	1,640,000.00	1,369,708.91
JPMORGAN CHASE + CO SR UNSECURED 10/30 VAR	4,150,000	4,219,867.14	3,480,256.61
JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR	2,620,000	2,620,000.00	2,158,764.09
JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25	3,450,000	3,567,593.67	3,324,091.66
KEURIG DR PEPPER INC COMPANY GUAR 05/30 3.2	1,591,000	1,677,910.59	1,386,469.49
KINDER MORGAN INC COMPANY GUAR 08/50 3.25	2,125,000	2,093,177.01	1,371,927.73
KRAFT HEINZ FOODS CO COMPANY GUAR 02/40 6.5	330,000	365,561.15	348,924.17
KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375	388,000	369,946.85	315,289.95
KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2	747,000	682,311.02	689,190.73
KRC INTERIM CORP SR UNSECURED 10/30 2.7	3,180,000	3,168,675.05	2,591,899.07
KRC INTERIM CORP SR UNSECURED 12/31 2.25	2,510,000	2,500,306.63	1,927,009.18
LABORATORY CORP OF AMER SR UNSECURED 12/29 2.95	655,000	653,777.99	564,191.27
LYB INT FINANCE III COMPANY GUAR 05/50 4.2	165,000	121,426.36	121,994.31
LYB INT FINANCE III COMPANY GUAR 10/49 4.2	1,050,000	1,055,296.75	780,791.52
LYB INTL FINANCE BV COMPANY GUAR 03/44 4.875	1,100,000	1,338,625.32	916,835.83
MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15	800,000	865,023.05	697,666.10
MARKEL CORP SR UNSECURED 09/50 4.15	535,000	546,352.75	403,401.25
MARTIN MARIETTA MATERIAL SR UNSECURED 12/47 4.25	1,145,000	1,141,693.19	922,360.64
MASS INSTITUTE OF TECH UNSECURED 07/16 3.885	1,180,000	1,095,628.09	848,371.57
MICROSOFT CORP SR UNSECURED 06/50 2.525	693,000	703,239.87	456,027.94
MORGAN STANLEY BAML TRUST MSBAM 2015 C26 ASB	1,618,367	1,660,091.18	1,568,267.72
MORGAN STANLEY CAPITAL I TRUST MSC 2017 HR2 A3	10,905,662	11,000,245.83	9,961,163.75
MORGAN STANLEY SR UNSECURED 01/29 VAR	5,055,000	4,912,843.01	4,629,138.59
MORGAN STANLEY SR UNSECURED 01/30 VAR	2,970,000	3,035,748.94	2,764,189.84
MORGAN STANLEY SR UNSECURED 01/33 VAR	820,000	820,000.00	663,362.21
MORGAN STANLEY SR UNSECURED 04/32 VAR	3,070,000	3,070,000.00	2,316,396.45
MORGAN STANLEY SR UNSECURED 07/32 VAR	3,465,000	3,450,015.99	2,658,327.18
MORGAN STANLEY SUBORDINATED 09/26 4.35	3,700,000	3,787,822.21	3,589,897.55
MOSAIC CO SR UNSECURED 11/23 4.25	2,650,000	2,665,480.09	2,627,889.33
MPLX LP SR UNSECURED 06/25 4.875	5,000,000	5,129,966.02	4,923,359.70
MPLX LP SR UNSECURED 08/30 2.65	2,435,000	2,433,337.36	1,973,317.67
MYLAN INC COMPANY GUAR 11/43 5.4	1,850,000	2,356,132.15	1,464,443.31
NATWEST GROUP PLC SR UNSECURED 01/30 VAR	1,990,000	2,280,909.38	1,874,642.78
NATWEST GROUP PLC SR UNSECURED 06/27 VAR	1,370,000	1,370,000.00	1,185,682.16
NETAPP INC SR UNSECURED 06/25 1.875	1,720,000	1,719,425.31	1,579,767.56
NEVADA POWER CO GENL REF MOR 05/41 5.45	1,026,000	1,199,520.85	979,034.46
NEWMONT CORP COMPANY GUAR 06/44 5.45	890,000	1,227,853.88	846,600.65
NEWMONT CORP COMPANY GUAR 07/32 2.6	4,000,000	3,996,965.78	3,184,446.08
NISOURCE INC SR UNSECURED 02/31 1.7	935,000	934,439.42	712,773.07
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608	595,000	595,000.00	460,175.53
NORTHERN STATES PWR MINN 1ST MORTGAGE 11/39 5.35	1,384,000	1,666,337.55	1,393,445.25

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

Issuer Name	Shares	Book Value	Market Value
NORTHERN TRUST CORP SR UNSECURED 05/30 1.95	3,210,000	3,200,849.06	2,637,077.82
NORTHWESTERN UNIVERSITY UNSECURED 12/38 3.688	875,000	859,273.55	773,697.12
NORTHWESTERN UNIVERSITY UNSECURED 12/57 3.662	1,500,000	1,456,725.63	1,140,718.28
NUTRIEN LTD SR UNSECURED 01/45 5.25	639,000	690,117.83	583,795.65
OHIO POWER COMPANY SR UNSECURED 06/49 4	1,550,000	1,546,485.66	1,222,354.69
OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8	1,500,000	1,605,361.27	1,234,614.60
ONEOK INC COMPANY GUAR 03/29 4.35	1,150,000	1,147,591.02	1,062,820.44
ONEOK INC COMPANY GUAR 07/47 4.95	2,450,000	2,505,176.48	1,973,288.68
ONEOK INC COMPANY GUAR 07/48 5.2	1,302,000	1,218,613.56	1,084,533.11
PARAMOUNT GLOBAL SR UNSECURED 01/45 4.6	375,000	442,941.17	261,819.94
PARAMOUNT GLOBAL SR UNSECURED 04/44 5.25	1,700,000	1,913,317.86	1,306,124.52
PECO ENERGY CO 1ST MORTGAGE 06/50 2.8	330,000	329,686.72	215,868.80
PENTAIR FINANCE SARL COMPANY GUAR 07/29 4.5	2,990,000	2,977,349.28	2,768,202.43
PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5	5,700,000	5,944,003.13	5,198,870.25
PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5	1,000,000	929,465.98	587,500.00
PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15	2,270,000	2,265,185.68	1,794,212.31
PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9	3,000,000	2,858,063.73	2,349,361.71
PRES + FELLOWS OF HARVAR UNSECURED 07/56 3.3	1,330,000	1,201,705.82	994,031.87
PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625	1,190,000	1,654,764.79	1,273,487.13
PROLOGIS LP SR UNSECURED 04/30 2.25	2,085,000	2,090,047.28	1,737,043.00
PROLOGIS LP SR UNSECURED 10/30 1.25	1,135,000	1,131,646.72	860,406.69
PROVINCE OF ALBERTA SR UNSECURED 03/28 3.3	325,000	324,677.28	307,514.51
PROVINCE OF ALBERTA SR UNSECURED 07/30 1.3	535,000	524,994.85	427,455.40
PUBLIC SERVICE COLORADO 1ST MORTGAGE 05/25 2.9	3,000,000	2,995,260.88	2,857,685.97
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/29 3.2	2,780,000	2,772,699.68	2,521,058.48
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/47 3.6	1,370,000	1,383,591.70	1,040,340.98
PUBLIC STORAGE SR UNSECURED 11/31 2.25	1,735,000	1,734,580.10	1,391,369.70
QUEST DIAGNOSTICS INC SR UNSECURED 06/29 4.2	1,500,000	1,497,066.57	1,431,775.22
RAYTHEON TECH CORP SR UNSECURED 11/28 4.125	1,155,000	1,154,778.70	1,105,459.38
REALTY INCOME CORP SR UNSECURED 01/31 3.25	2,320,000	2,400,942.16	2,011,825.28
REALTY INCOME CORP SR UNSECURED 03/33 1.8	150,000	148,053.82	107,591.45
REALTY INCOME CORP SR UNSECURED 12/32 2.85	2,160,000	2,258,136.82	1,751,677.12
RELX CAPITAL INC COMPANY GUAR 05/32 4.75	815,000	808,185.65	783,111.84
REPUBLIC OF COLOMBIA SR UNSECURED 01/26 4.5	1,000,000	1,043,621.07	939,899.07
REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5	2,000,000	1,993,511.49	1,898,298.42
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875	1,000,000	1,026,342.82	939,652.79
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5	410,000	408,363.07	309,072.21
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3	670,000	753,833.62	483,610.02
REPUBLIC OF PERU SR UNSECURED 01/31 2.783	827,000	829,296.18	684,118.96
REPUBLICA ORIENT URUGUAY SR UNSECURED 04/55 4.975	370,000	426,860.10	353,495.86
REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1	475,000	524,694.43	465,423.11
RICE UNIVERSITY UNSECURED 11/47 3.567	1,500,000	1,416,975.90	1,156,763.82
ROPER TECHNOLOGIES INC SR UNSECURED 09/27 1.4	1,600,000	1,598,481.21	1,353,531.50
RPM INTERNATIONAL INC SR UNSECURED 01/32 2.95	1,400,000	1,397,153.23	1,103,083.67
SANTANDER DRIVE AUTO RECEIVABL SDART 2020 2 C	423,827	425,519.52	422,468.01
SANTANDER DRIVE AUTO RECEIVABL SDART 2020 3 C	1,062,459	1,062,372.70	1,052,927.67
SANTANDER DRIVE AUTO RECEIVABL SDART 2020 4 C	940,686	940,524.70	931,214.09
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 2 C	1,200,000	1,199,779.54	1,167,343.44
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 2 D	2,600,000	2,599,691.87	2,430,846.86
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 3 C	2,200,000	2,199,749.66	2,116,057.24
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 4 C	3,000,000	2,999,462.43	2,851,545.90
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 1 C	1,900,000	1,899,855.05	1,815,152.65
SBA POOL 540037 SBA 07/32 FLOATING VAR	854,035	965,205.85	972,201.16
SENTARA HEALTHCARE SR UNSECURED 11/51 2.927	3,300,000	3,390,752.37	2,144,265.06
SERVICENOW INC SR UNSECURED 09/30 1.4	1,925,000	1,919,424.48	1,472,656.92
SHIRE ACQ INV IRELAND DA COMPANY GUAR 09/26 3.2	3,600,000	3,550,992.32	3,376,307.20

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

Issuer Name	Shares	Book Value	Market Value
SKYWORKS SOLUTIONS INC SR UNSECURED 06/26 1.8	1,880,000	1,879,378.06	1,652,081.64
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95	2,350,000	2,334,426.73	1,505,482.33
SOUTHERN CO SR UNSECURED 07/23 2.95	2,000,000	2,000,656.65	1,980,663.90
SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125	1,950,000	2,120,404.77	1,925,364.44
STANFORD HEALTH CARE UNSECURED 11/48 3.795	1,750,000	1,744,971.61	1,389,345.51
STEEL DYNAMICS INC SR UNSECURED 04/30 3.45	5,080,000	5,490,214.60	4,466,733.26
STRIPS 02/40 0.00000	5,005,000	3,707,585.74	2,436,906.67
STRIPS 02/41 0.00000	8,610,000	6,238,732.03	3,999,797.80
STRIPS 02/42 0.00000	1,280,000	882,576.05	564,756.24
STRIPS 02/45 0.00000	500,000	291,754.76	193,411.95
STRIPS 02/46 0.00000	8,830,000	4,941,976.79	3,291,101.44
STRIPS 05/41 0.00000	7,125,000	4,859,482.94	3,263,403.54
STRIPS 05/44 0.00000	170,000	100,898.55	67,700.91
STRIPS 08/40 0.00000	1,940,000	1,424,604.59	921,482.77
STRIPS 08/41 0.00000	2,610,000	1,378,853.59	1,179,882.26
STRIPS 08/44 0.00000	5,885,000	3,431,095.95	2,329,488.09
STRIPS 11/38 0.00000	835,000	603,483.68	429,945.45
STRIPS 11/40 0.00000	15,045,000	10,108,510.41	7,081,438.52
STRIPS 11/42 0.00000	10,655,000	6,590,982.77	4,502,019.01
STRIPS 11/45 0.00000	4,715,000	2,644,416.23	1,775,385.58
SUN COMMUNITIES OPER LP COMPANY GUAR 07/31 2.7	2,720,000	2,707,452.49	2,146,951.05
TAPESTRY INC SR UNSECURED 03/32 3.05	1,445,000	1,441,164.61	1,124,650.19
TENN VALLEY AUTHORITY SR UNSECURED 09/31 1.5	705,000	704,888.59	553,187.03
TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922	500,000	510,388.99	378,631.80
TOLL BROS FINANCE CORP COMPANY GUAR 02/28 4.35	5,340,000	5,610,632.81	4,851,717.66
TRUIST FINANCIAL CORP JR SUBORDINA 12/99 VAR	585,000	585,000.00	526,647.68
TRUSTEES PRINCETON UNIV UNSECURED 07/48 3.84	1,450,000	1,599,099.25	1,202,353.24
TRUSTEES PRINCETON UNIV UNSECURED 07/50 2.516	1,175,000	1,200,894.17	781,819.13
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C6 A4	4,721,517	4,763,036.10	4,351,975.71
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3	10,214,064	10,302,941.71	9,473,851.10
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C9 A3	2,150,000	2,168,734.72	2,003,799.36
UNITED MEXICAN STATES SR UNSECURED 02/34 3.5	1,040,000	1,034,733.84	832,279.40
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	1,050,000	1,046,560.14	788,999.04
UNIV OF NOTRE DAME UNSECURED 02/48 3.394	2,090,000	2,078,778.40	1,634,160.03
UNIV OF VIRGINIA VA UNIV REVEN UNIHGR 09/17 FIXED 4.179	1,000,000	963,554.33	762,669.60
UNIV SOUTHERN CALIFORIA SR UNSECURED 10/20 3.226	740,000	732,849.34	429,086.39
UNIV SOUTHERN CALIFORIA SR UNSECURED 10/50 2.805	1,700,000	1,747,234.05	1,139,732.97
UNIV SOUTHERN CALIFORIA UNSECURED 10/39 3.028	1,000,000	916,971.23	788,011.85
US TREASURY N/B 01/25 1.125	3,000,000	2,806,144.72	2,807,460.93
US TREASURY N/B 01/26 0.375	11,485,000	10,624,737.38	10,218,509.54
US TREASURY N/B 01/27 1.5	3,000,000	2,980,017.13	2,708,554.68
US TREASURY N/B 02/25 1.5	3,000,000	2,821,629.85	2,823,984.36
US TREASURY N/B 02/27 2.25	3,275,000	3,250,360.56	3,047,668.95
US TREASURY N/B 02/29 2.625	11,010,000	11,648,702.91	10,175,648.44
US TREASURY N/B 02/31 1.125	6,000,000	5,760,885.63	4,890,234.36
US TREASURY N/B 02/32 1.875	1,750,000	1,604,931.97	1,484,560.54
US TREASURY N/B 02/42 2.375	2,185,000	2,141,396.70	1,668,281.63
US TREASURY N/B 02/46 2.5	1,135,000	1,161,750.37	849,210.54
US TREASURY N/B 03/26 0.75	24,620,000	24,086,286.93	22,066,636.66
US TREASURY N/B 03/27 2.5	4,000,000	3,971,782.86	3,753,593.76
US TREASURY N/B 03/28 1.25	5,000,000	4,977,702.08	4,345,703.10
US TREASURY N/B 04/25 2.625	2,000,000	1,963,939.59	1,924,843.76
US TREASURY N/B 04/26 0.75	16,130,000	16,080,440.64	14,419,337.85

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

Issuer Name	Shares	Book Value	Market Value
US TREASURY N/B 04/28 1.25	2,690,000	2,680,266.17	2,334,100.38
US TREASURY N/B 05/24 0.25	22,350,000	21,632,139.32	21,036,064.51
US TREASURY N/B 05/26 0.75	1,710,000	1,682,642.50	1,525,039.46
US TREASURY N/B 05/26 1.625	5,000,000	5,152,950.19	4,601,757.80
US TREASURY N/B 05/27 2.375	2,875,000	2,822,825.26	2,680,375.98
US TREASURY N/B 05/28 2.875	27,290,000	29,875,846.34	25,749,607.50
US TREASURY N/B 05/30 0.625	3,000,000	2,987,425.12	2,374,335.93
US TREASURY N/B 05/32 2.875	2,500,000	2,347,680.00	2,303,906.25
US TREASURY N/B 05/41 2.25	49,060,000	47,405,977.76	36,881,238.16
US TREASURY N/B 05/46 2.5	11,445,000	11,830,876.72	8,537,701.73
US TREASURY N/B 05/52 2.875	945,000	878,086.45	757,181.25
US TREASURY N/B 06/23 0.125	78,730,000	78,671,987.73	76,983,178.13
US TREASURY N/B 06/25 2.75	2,000,000	1,982,643.69	1,926,718.76
US TREASURY N/B 06/26 0.875	3,350,000	3,346,437.38	2,995,632.81
US TREASURY N/B 06/27 3.25	3,000,000	2,904,891.61	2,900,742.18
US TREASURY N/B 08/24 2.375	3,000,000	2,953,661.32	2,894,531.25
US TREASURY N/B 08/26 0.75	4,800,000	4,787,735.95	4,250,062.51
US TREASURY N/B 08/27 0.5	5,000,000	4,492,595.75	4,255,273.45
US TREASURY N/B 08/27 2.25	4,200,000	4,220,130.95	3,885,164.05
US TREASURY N/B 08/27 3.125	3,500,000	3,430,978.36	3,366,289.08
US TREASURY N/B 08/28 2.875	3,000,000	2,993,286.07	2,825,039.07
US TREASURY N/B 08/29 1.625	3,000,000	2,956,164.32	2,603,320.32
US TREASURY N/B 08/30 0.625	3,000,000	2,970,140.97	2,361,445.32
US TREASURY N/B 08/31 1.25	6,000,000	5,931,528.67	4,865,156.28
US TREASURY N/B 08/32 2.75	2,600,000	2,358,131.91	2,367,625.00
US TREASURY N/B 08/41 1.75	5,255,000	5,033,075.43	3,596,185.36
US TREASURY N/B 08/43 3.625	16,945,000	21,068,255.82	15,577,485.63
US TREASURY N/B 08/47 2.75	945,000	723,780.41	737,284.57
US TREASURY N/B 08/52 3	2,905,000	2,369,961.76	2,393,447.66
US TREASURY N/B 09/24 4.25	55,000	55,060.66	54,718.55
US TREASURY N/B 09/28 1.25	4,975,000	4,970,493.42	4,272,669.90
US TREASURY N/B 10/24 2.25	2,500,000	2,469,077.31	2,401,171.88
US TREASURY N/B 11/24 2.25	3,000,000	2,970,894.85	2,881,289.07
US TREASURY N/B 11/26 1.25	12,930,000	12,952,087.47	11,602,149.64
US TREASURY N/B 11/27 2.25	3,600,000	3,571,914.42	3,317,343.77
US TREASURY N/B 11/27 3.875	10,205,000	10,192,336.34	10,149,191.41
US TREASURY N/B 11/27 6.125	3,700,000	4,141,321.60	4,034,156.25
US TREASURY N/B 11/28 1.5	20,345,000	18,539,129.89	17,667,566.26
US TREASURY N/B 11/28 3.125	27,670,000	29,060,448.41	26,391,343.29
US TREASURY N/B 11/29 1.75	3,000,000	3,043,682.41	2,615,273.43
US TREASURY N/B 11/29 3.875	8,155,000	8,201,547.00	8,100,208.59
US TREASURY N/B 11/30 0.875	3,000,000	2,990,177.42	2,397,890.64
US TREASURY N/B 11/31 1.375	1,500,000	1,451,636.42	1,220,859.38
US TREASURY N/B 11/32 4.125	4,375,000	4,466,390.90	4,464,550.78
US TREASURY N/B 11/40 1.375	14,775,000	14,532,792.40	9,605,481.48
US TREASURY N/B 11/41 2	26,430,000	25,667,344.73	18,871,639.52
US TREASURY N/B 11/51 1.875	955,000	598,059.31	604,858.21
US TREASURY N/B 12/22 2.125	13,000,000	13,000,000.00	13,000,000.00
US TREASURY N/B 12/23 2.625	36,920,000	37,396,275.08	36,161,804.97
US TREASURY N/B 12/24 1.75	15,000,000	15,369,711.75	14,238,281.25

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

Issuer Name	Shares	Book Value	Market Value
US TREASURY N/B 12/25 0.375	15,000,000	14,817,385.74	13,405,664.10
US TREASURY N/B 12/26 1.25	2,000,000	1,982,830.53	1,791,015.62
US TREASURY N/B 12/26 1.75	15,000,000	15,428,600.92	13,732,617.15
US TREASURY N/B 12/27 0.625	15,000,000	14,539,751.15	12,707,226.60
UTAH ACQUISITION SUB COMPANY GUAR 06/46 5.25	2,375,000	2,606,130.16	1,795,789.20
VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25	500,000	567,596.73	517,866.82
VALERO ENERGY CORP SR UNSECURED 12/31 2.8	2,380,000	2,374,601.48	1,939,749.72
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55	3,900,000	3,886,532.11	3,207,198.38
VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85	880,000	877,977.71	605,617.13
VICI PROPERTIES LP SR UNSECURED 02/28 4.75	1,675,000	1,674,079.55	1,589,018.36
VIRGINIA ELEC + POWER CO SR UNSECURED 12/48 4.6	1,290,000	1,284,343.51	1,117,299.29
WELLS FARGO + COMPANY SR UNSECURED 02/31 VAR	3,620,000	3,620,000.00	2,997,599.90
WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR	2,465,000	2,465,000.00	1,758,261.13
WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR	4,000,000	4,000,000.00	3,530,355.08
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A3	10,000,000	10,085,732.10	9,107,929.00
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3	210,000	182,171.84	172,667.64
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5	1,250,000	1,317,225.54	1,037,465.63
WILLIAMS COMPANIES INC SR UNSECURED 03/24 4.3	1,750,000	1,770,455.39	1,728,832.44
WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75	2,685,000	2,681,926.81	2,527,263.07
WILLIAMS COMPANIES INC SR UNSECURED 11/23 4.5	1,735,000	1,742,399.82	1,722,200.51
WORKDAY INC SR UNSECURED 04/32 3.8	2,675,000	2,676,436.96	2,361,321.23
WORLD OMNI SELECT AUTO TRUST WOSAT 2019 A B	2,355,474	2,355,418.49	2,342,884.55
WORLD OMNI SELECT AUTO TRUST WOSAT 2019 A C	1,125,000	1,124,894.72	1,112,014.91
WORLD OMNI SELECT AUTO TRUST WOSAT 2021 A C	700,000	699,886.61	637,236.95
XCEL ENERGY INC SR UNSECURED 09/41 4.8	1,301,000	1,431,731.17	1,136,682.57

Public Markets Asset Listing
As of December 31, 2022

Cash Equivalents — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Cash Equivalent	**738,413,000**	**737,028,595**	**737,028,595**
ANTALIS S.A due 01/04/23	5,000,000	4,998,200	4,998,200
ANTALIS S.A due 01/13/23	2,000,000	1,997,133	1,997,133
ANTALIS S.A due 01/24/23	10,000,000	9,972,208	9,972,208
ANTALIS S.A due 05/18/23	5,000,000	4,901,626	4,901,626
AQUITAINE FDG CO LLC due 01/18/23	10,000,000	9,979,222	9,979,222
AUST + NEW ZEA 4.70% due 04/05/23	1,000,000	1,000,000	1,000,000
AUST + NEW ZEA 4.88% due 05/16/23	10,000,000	10,000,000	10,000,000
BANK OF AMERICA, N.A. 4.88% due 05/30/23	5,000,000	5,000,000	5,000,000
BANK OF NOVA SCOTIA 4.55% due 02/17/23	1,000,000	1,000,000	1,000,000
BEDFORD ROW FDG CORP 4.68% due 03/09/23	1,500,000	1,500,000	1,500,000
BNK OF NOVA SCOTIA NY TRI C R 4.26% due 01/03/23	45,000,000	45,000,000	45,000,000
BNP PARIBAS NY BANCH 4.68% due 04/19/23	2,000,000	2,000,000	2,000,000
BRITANNIA FDG CO due 01/06/23	10,000,000	9,993,958	9,993,958
BRITANNIA FDG CO due 01/11/23	10,000,000	9,987,833	9,987,833
CANADIAN IMPERIAL BK 4.95% due 05/08/23	1,500,000	1,500,000	1,500,000
CITIBANK N.A. 3.55% due 02/03/23	2,000,000	2,000,000	2,000,000
CITIBANK N.A. 3.77% due 05/02/23	1,000,000	1,000,000	1,000,000
CITIBANK NA N Y BRH INSTL 5.40% due 09/15/23	3,000,000	3,000,000	3,000,000
CITIGROUP TRI PARTY A 4.27% due 01/03/23	30,000,000	30,000,000	30,000,000
CMMNWLTH BNK OF AUS 4.70% due 04/06/23	2,000,000	2,000,000	2,000,000
COLLATERALIZED CP FLEX 4.80% due 03/17/23	10,000,000	10,000,000	10,000,000
CREDIT IND ET CM NY 4.69% due 06/28/23	10,000,000	10,000,000	10,000,000
DBS BANK LTD due 01/30/23	10,000,000	9,965,361	9,965,361
DEUTSCHE TRI PARTY A 4.26% due 01/03/23	10,000,000	10,000,000	10,000,000
FED HOME LN DISCOUNT NT due 01/11/23	1,044,000	1,043,246	1,043,246
FED HOME LN DISCOUNT NT due 01/26/23	2,100,000	2,095,447	2,095,447
FED HOME LN DISCOUNT NT due 05/12/23	1,500,000	1,487,746	1,487,746
FED HOME LN DISCOUNT NT due 05/18/23	400,000	396,605	396,605
FEDERAL HOME LOAN BANK 2.13% due 05/18/23	100,000	99,959	99,959
FEDERAL HOME LOAN BANK 4.32% due 01/06/23	5,500,000	5,500,000	5,500,000
FEDERAL HOME LOAN BANK 4.32% due 04/21/23	10,000,000	10,000,000	10,000,000
FEDERAL HOME LOAN BANK 4.34% due 02/10/23	3,500,000	3,500,000	3,500,000
FEDERAL HOME LOAN BANK 4.34% due 02/13/23	600,000	600,000	600,000
FEDERAL HOME LOAN BANK 4.35% due 02/06/23	2,000,000	2,000,000	2,000,000
FEDERAL HOME LOAN BANK 4.35% due 04/03/23	3,400,000	3,400,000	3,400,000
FEDERAL HOME LOAN BANK 4.35% due 04/04/23	3,000,000	3,000,000	3,000,000
FEDERAL HOME LOAN BANK 4.36% due 03/16/23	35,000,000	35,000,000	35,000,000
FEDERAL HOME LOAN BANK 4.37% due 03/27/23	25,000,000	25,000,000	25,000,000
FEDERAL HOME LOAN BANK 4.39% due 08/15/23	3,000,000	3,000,000	3,000,000
GOLDMAN SACS TRI PARTY A 4.27% due 01/03/23	40,000,000	40,000,000	40,000,000
GREAT BEAR FDG DAC / GREAT BEA due 01/06/23	26,000,000	25,984,364	25,984,364
HSBC BANK PLC 4.80% due 02/27/23	1,000,000	1,000,000	1,000,000
HSBC TRI PARTY A 4.27% due 01/03/23	50,000,000	50,000,000	50,000,000
ING US FUNDING LLC 5.05% due 08/16/23	5,000,000	5,000,000	5,000,000
JP MORGAN SEC LLC TPR C 4.26% due 01/03/23	8,469,000	8,469,000	8,469,000
LMA SA LMA AMERICAS due 01/12/23	1,250,000	1,248,625	1,248,625
LMA SA LMA AMERICAS due 02/15/23	10,000,000	9,941,750	9,941,750
LONGSHIP FUNDING DAC due 01/03/23	10,000,000	9,997,622	9,997,622
MACKINAC FUNDING due 01/24/23	5,000,000	4,986,200	4,986,200
MACKINAC FUNDING due 01/27/23	5,000,000	4,984,400	4,984,400
MACQUARIE BANK LIMITED 4.85% due 06/01/23	5,000,000	5,000,000	5,000,000
MERRILL LYNCH TRI PARTY A 4.25% due 01/03/23	35,000,000	35,000,000	35,000,000
MIZUHO BANK LTD 5.03% due 05/04/23	10,000,000	10,002,369	10,002,369
MUFG BK LTD N Y BRH DISC COML 4.81% due 02/17/23	1,500,000	1,500,000	1,500,000
MUFG BK LTD N Y BRH DISC COML 4.88% due 03/16/23	500,000	500,041	500,041

Cash Equivalents — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NATIONAL BK OF CANAD 4.70% due 03/16/23	10,000,000	10,000,000	10,000,000
NATIXIS NY 4.90% due 03/03/23	2,000,000	2,000,000	2,000,000
NATIXIS NY 4.90% due 06/01/23	7,500,000	7,500,000	7,500,000
NATL AUSTRALIA BK LT 4.77% due 07/13/23	5,000,000	5,000,000	5,000,000
NORINCHUKIN BK 4.40% due 02/02/23	10,000,000	10,000,000	10,000,000
RIDGEFIELD FUNDING CO 4.95% due 05/16/23	10,000,000	10,000,000	10,000,000
ROYAL BK CDA N Y 4.90% due 05/15/23	2,000,000	2,000,000	2,000,000
ROYAL BK CDA N Y 4.92% due 05/11/23	1,000,000	1,000,000	1,000,000
SUMITOMO MITSUI BKG CORP 4.73% due 03/03/23	1,500,000	1,500,000	1,500,000
SVENSKA HANDLSBNKN A 4.75% due 04/04/23	1,000,000	1,000,000	1,000,000
SVENSKA HANDLSBNKN A 4.85% due 01/26/23	1,500,000	1,500,000	1,500,000
SVENSKA HANDLSBNKN A 4.91% due 06/16/23	10,000,000	10,000,000	10,000,000
TORONTO DOMINION BANK 4.80% due 03/29/23	2,000,000	2,000,000	2,000,000
TORONTO DOMINION BANK due 09/28/23	10,000,000	9,616,750	9,616,750
TREASURY BILL due 01/03/23	2,000,000	1,999,656	1,999,656
TREASURY BILL due 01/10/23	16,600,000	16,584,352	16,584,352
TREASURY BILL due 01/17/23	25,000,000	24,955,333	24,955,333
TREASURY BILL due 01/26/23	1,350,000	1,347,246	1,347,246
TREASURY BILL due 02/23/23	10,000,000	9,937,872	9,937,872
TREASURY BILL due 03/21/23	35,000,000	34,668,834	34,668,834
TREASURY BILL due 05/18/23	100,000	99,201	99,201
UBS WARBURG TRI PARTY A 4.30% due 01/03/23	50,000,000	50,000,000	50,000,000
VERSAILLES CDS LLC due 01/03/23	1,000,000	999,817	999,817
VERSAILLES CDS LLC due 04/06/23	10,000,000	9,871,486	9,871,486
VERSAILLES CDS LLC due 05/02/23	5,000,000	4,915,132	4,915,132
WESTPAC BKING CORP N 4.50% due 01/20/23	2,000,000	2,000,000	2,000,000

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income	**10,708,973,918**	**10,699,466,366**	**10,468,459,708**
3M COMPANY SR UNSECURED 02/24 3.25	10,000,000	10,277,456.82	9,813,778.90
3M COMPANY SR UNSECURED 03/23 2.25	8,784,000	8,788,263.62	8,735,314.50
ALASKA ST AKS 08/28 FIXED 5	140,000	147,803.42	147,774.76
AMAZON.COM INC SR UNSECURED 05/24 0.45	20,000,000	19,986,738.96	18,837,961.40
AMAZON.COM INC SR UNSECURED 06/23 0.4	60,400,000	60,408,386.02	59,299,458.85
AMAZON.COM INC SR UNSECURED 08/24 2.8	10,000,000	10,359,144.12	9,689,858.70
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 5 A	75,170,000	75,225,170.46	75,158,423.82
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A	44,800,000	44,780,541.12	44,797,356.80
AMES IA AME 06/29 FIXED 2	200,000	177,562.95	177,482.24
ANKENY IA ANK 06/27 FIXED 3	250,000	252,092.72	249,701.20
APPLE INC SR UNSECURED 02/23 2.85	26,913,000	26,913,000.00	26,838,912.28
APPLE INC SR UNSECURED 02/24 3	3,075,000	3,144,665.12	3,013,509.10
APPLE INC SR UNSECURED 02/26 0.7	30,000,000	29,958,087.66	26,627,356.50
APPLE INC SR UNSECURED 05/23 0.75	72,466,000	72,512,519.13	71,422,090.31
APPLE INC SR UNSECURED 05/23 2.4	3,300,000	3,308,693.73	3,273,605.08
APPLE INC SR UNSECURED 05/24 3.45	10,000,000	10,290,619.59	9,817,830.30
APPLE INC SR UNSECURED 05/25 1.125	16,419,000	16,253,843.18	15,116,171.89
APPLE INC SR UNSECURED 09/24 1.8	6,000,000	6,126,420.90	5,711,533.44
APPLETON WI APP 04/24 FIXED 3	100,000	100,732.28	100,157.86
ASHLAND WI SCH DIST ASHSCD 03/30 FIXED 4	610,000	616,386.31	617,561.01
ASIAN DEVELOPMENT BANK SR UNSECURED 10/24 0.625	27,000,000	26,991,429.66	25,183,202.13
BALDWIN WOODVILLE WI AREA SCH BALSCD 04/34 FIXED 2	175,000	181,169.47	144,778.66
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	2,519,000	2,519,939.27	2,518,138.25
BANK OF AMERICA CORP SR UNSECURED 03/24 VAR	52,925,000	52,992,990.98	52,725,783.95
BANK OF AMERICA CORP SR UNSECURED 04/25 VAR	15,000,000	15,000,000.00	14,912,664.00
BANK OF AMERICA CREDIT CARD TR BACCT 2020 A1 A1	31,287,000	30,993,977.37	29,934,957.32
BANK OF MONTREAL SR UNSECURED 03/23 VAR	50,000,000	49,998,389.25	50,019,482.50
BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR	50,000,000	50,000,000.00	49,468,763.00
BANK OF NOVA SCOTIA SR UNSECURED 09/23 0.4	70,000,000	69,860,060.97	67,763,546.20
BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85	20,949,000	20,948,999.89	20,903,988.77
BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35	30,000,000	29,990,030.94	28,787,576.40
BARABOO WI BOO 04/27 FIXED 2.75	400,000	400,630.99	394,764.64
BARRON WI AREA SCH DIST BARSCD 03/33 FIXED 2	40,000	33,373.09	34,198.80
BAUDETTE MN BAU 02/28 FIXED 2	115,000	112,518.65	108,717.60
BEAUFORT SC BEA 02/27 FIXED 3	310,000	320,539.46	311,295.89
BEAVER DAM WI UNIF SCH DIST BEASCD 04/23 FIXED 3	100,000	99,686.08	99,990.75
BEAVER DAM WI UNIF SCH DIST BEASCD 04/30 FIXED OID 3	500,000	497,620.36	490,738.35
BELOIT WI BLT 03/28 FIXED 2	480,000	504,091.39	446,835.84
BENSON MN INDEP SCH DIST 777 BENSCD 02/33 FIXED 4	450,000	455,199.55	468,858.83
BERNALILLO CNTY NM BER 08/35 FIXED 2	385,000	395,645.25	309,681.64
BERTHA HEWITT MN INDEP SCH DIS BERSCD 02/27 FIXED 2	50,000	46,625.02	47,955.05
BIG LAKE MN INDEP SCH DIST 72 BIGSCD 02/38 FIXED OID 1.5	375,000	375,000.00	245,986.73
BIG SANDY TX INDEP SCH DIST UP BGSSCD 02/29 FIXED 3	375,000	387,655.50	371,538.00
BIG SANDY TX INDEP SCH DIST UP BGSSCD 02/36 FIXED 3	470,000	476,817.21	418,963.22
BILLINGS MT BIL 07/31 FIXED 1.1	100,000	100,000.00	82,850.26
BISMARCK ND PUBLIC SCH DIST 1 BISSCD 05/29 FIXED 4	440,000	471,481.45	457,972.99
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/30 FIXED 2	40,000	34,544.24	36,894.83
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/32 FIXED OID 1	410,000	405,896.78	316,017.87
BMW VEHICLE LEASE TRUST BMWLT 2022 1 A2	22,537,656	22,867,698.56	22,371,855.93
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75	32,000,000	32,032,659.91	31,922,180.16
BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9	21,632,000	22,396,308.26	20,998,968.72
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/23 0.537	26,700,000	26,700,000.00	25,722,843.55
BUFFALO MN INDEP SCH DIST 877 BUFSCD 02/28 FIXED 2.85	160,000	151,608.33	155,048.75
BURLINGTON WI BUR 04/23 FIXED 3	150,000	150,419.57	149,991.68
CALEDONIA WI CAL 04/29 FIXED 1.25	295,000	296,496.28	252,927.28
CAMPBELLSPORT WI SCH DIST CMPSCD 03/33 FIXED OID 3.125	300,000	296,775.34	294,400.35
CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.45	35,000,000	34,998,180.98	34,267,817.85

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CAPITAL ONE MULTI ASSET EXECUT COMET 2018 A2 A2	45,000,000	44,953,645.95	44,975,448.00
CARGILL INC SR UNSECURED 144A 02/24 0.4	10,000,000	9,961,172.01	9,502,163.60
CARGILL INC SR UNSECURED 144A 07/23 1.375	27,595,000	27,742,579.05	27,033,174.91
CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25	60,000,000	59,995,841.16	59,598,253.80
CATERPILLAR FINL SERVICE SR UNSECURED 05/24 0.45	26,900,000	26,821,804.98	25,339,723.07
CHASKA MN CHA 02/34 FIXED OID 2.25	175,000	147,795.26	148,750.56
CHESTER CNTY TN CHE 06/28 FIXED 2	15,000	14,255.48	13,830.15
CHIPPEWA VLY WI TECH CLG DIST CPVHGR 04/34 FIXED OID 1.375	160,000	118,014.89	128,753.39
CHISHOLM MN INDEP SCH DIST 69 CSHSCD 02/25 ZEROCPNOID 0	25,000	24,587.22	23,436.39
CIRCLE PINES MN CIR 02/28 FIXED 2	210,000	187,263.12	198,527.78
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/24 ZEROCPNOID 0	45,000	43,836.04	43,286.13
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/26 ZEROCPNOID 0	50,000	45,778.29	45,710.00
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/27 ZEROCPNOID 0	30,000	27,862.11	26,521.90
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/30 ZEROCPNOID 0	195,000	164,212.70	153,542.92
CIRCLE PINES MN INDEP SCH DIST CIRSCD 02/33 ZEROCPNOID 0	50,000	37,239.59	34,451.79
CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5	105,444,000	105,566,052.48	105,470,708.97
CITIBANK CREDIT CARD ISSUANCE CCCIT 2018 A2 A2	10,000,000	10,018,269.43	9,998,800.00
CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 VAR	50,000,000	50,049,322.45	50,040,848.50
CLACKAMAS WASHINGTON CNTYS O CLASCD 06/39 ZEROCPNOID 0	500,000	337,998.72	236,805.15
CLARK SKAMANIA CNTYS WA SCHD CLASCD 12/27 FIXED 2.5	200,000	197,713.29	198,788.98
CLAY CNTY IA CLY 06/25 FIXED 2	365,000	359,485.39	356,947.04
CLEAR LAKE IA CMNTY SCH DIST CLESCD 06/31 FIXED 2	315,000	317,571.61	271,163.50
CLG IA CMNTY SCH DIST CLGSCD 06/28 FIXED 3.25	350,000	350,737.93	350,647.68
CLINTON IA CLI 06/25 FIXED 3	240,000	242,425.92	240,204.36
CLINTON IA CLI 06/26 FIXED 3	275,000	276,623.47	275,501.74
CLIVE IA CLV 06/30 FIXED 2	255,000	267,008.60	230,019.79
CLIVE IA CLV 06/31 FIXED 2	225,000	234,241.10	199,175.60
CLOVIS CA UNIF SCH DIST CVSSCD 08/28 ZEROCPNOID 0	500,000	421,124.14	416,272.15
CNH EQUIPMENT TRUST CNH 2021 A A3	18,676,068	18,673,072.26	17,885,166.67
CNH EQUIPMENT TRUST CNH 2021 B A2	2,110,646	2,110,894.71	2,100,982.79
CNH EQUIPMENT TRUST CNH 2021 B A3	25,000,000	24,995,346.75	23,646,440.00
CNH EQUIPMENT TRUST CNH 2021 C A2	6,054,914	6,054,603.54	5,975,884.85
CNH EQUIPMENT TRUST CNH 2021 C A3	12,500,000	12,498,795.50	11,647,835.00
CNH EQUIPMENT TRUST CNH 2022 A A2	12,541,926	12,541,705.74	12,359,823.24
CNH EQUIPMENT TRUST CNH 2022 B A2	12,000,000	11,999,737.56	11,849,404.80
CNH EQUIPMENT TRUST CNH 2022 C A2	40,000,000	39,999,875.60	40,150,796.00
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/27 ZEROCPNOID 0	150,000	134,977.57	130,573.80
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/29 ZEROCPNOID 0	225,000	187,842.88	185,905.73
COLUMBUS WI SCH DIST COLSCD 03/32 FIXED 2	85,000	72,065.42	74,088.13
CONNECTICUT ST CTS 11/27 FIXED 5	15,000	15,805.74	15,973.32
COON RAPIDS MN COO 02/36 FIXED OID 2.5	100,000	104,377.12	85,630.51
CPPIB CAPITAL INC COMPANY GUAR 144A 04/25 VAR	50,000,000	51,046,977.45	50,916,291.00
CRANDALL TX INDEP SCH DIST CRASCD 08/29 FIXED 1	25,000	22,590.07	20,788.03
CREVE COEUR MO CRE 03/30 FIXED 3	565,000	567,437.52	562,290.09
DANE CNTY WI DAN 04/23 FIXED OID 0.05	1,500,000	1,494,664.87	1,484,430.60
DANE CNTY WI DAN 04/28 FIXED 2	35,000	31,025.20	32,684.89
DANE CNTY WI DAN 06/29 FIXED 2	35,000	31,912.23	31,972.09
DANE CNTY WI DAN 06/30 FIXED 3	245,000	244,999.27	244,573.70
DANE CNTY WI DAN 06/31 FIXED 1.5	100,000	82,476.61	85,756.55
DELL EQUIPMENT FINANCE TRUST DEFT 2021 2 A2 144A	4,581,045	4,580,830.49	4,526,226.19
DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A	22,283,950	22,283,351.89	21,988,482.65
DELL EQUIPMENT FINANCE TRUST DEFT 2022 2 A1 144A	8,295,437	8,295,436.50	8,280,469.04
DELL EQUIPMENT FINANCE TRUST DEFT 2022 2 A2 144A	15,000,000	14,999,821.80	14,866,704.00
DENTON TX INDEP SCH DIST DNNSCD 08/23 ZEROCPNOID 0	120,000	118,233.60	117,859.88
DENTON TX INDEP SCH DIST DNNSCD 08/25 ZEROCPNOID 0	55,000	51,969.98	51,094.99
DES MOINES IA DES 06/27 FIXED 2	200,000	192,189.26	189,245.34
DES MOINES IA DES 06/27 FIXED OID 2.125	100,000	95,606.71	95,657.37

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
DES MOINES IA DES 06/28 FIXED OID 2	540,000	512,399.73	505,043.15
DES MOINES IA DES 06/29 FIXED OID 2.25	200,000	183,514.41	187,769.70
DES MOINES IA DES 06/30 FIXED OID 2.25	210,000	214,407.96	195,039.98
DES MOINES IA DES 06/33 FIXED OID 1.125	75,000	72,297.34	55,007.50
DETROIT LAKES MN DET 02/26 FIXED 2.5	100,000	100,032.40	97,868.59
DICKINSON ND PUBLIC SCH DIST DICSCD 08/27 FIXED 3	450,000	458,902.67	451,723.14
DICKINSON ND PUBLIC SCH DIST DICSCD 08/29 FIXED 3	800,000	807,995.88	802,092.16
DICKINSON TX INDEP SCH DIST DICSCD 02/28 FIXED 4	725,000	752,386.19	748,211.75
DILWORTH MN DIL 02/24 FIXED 2	200,000	195,801.86	196,287.84
DILWORTH MN DIL 02/25 FIXED 2	210,000	201,684.83	201,552.65
DODGEVILLE WI SCH DIST DDVSCD 03/24 FIXED 4	105,000	106,805.28	106,217.58
EAST CENTRL TX INDEP SCH DIST ECXSCD 08/29 FIXED OID 2	170,000	155,400.32	156,301.94
EAU CLAIRE CNTY WI EAU 09/29 FIXED OID 1	115,000	113,904.02	97,882.31
EAU CLAIRE WI EAU 04/26 FIXED 2	305,000	305,000.00	292,510.04
EDINA MN INDEP SCH DIST 273 EDISCD 02/35 FIXED 3	50,000	53,061.92	48,822.48
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/30 FIXED 3	370,000	370,000.00	364,597.96
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/35 FIXED OID 2.125	100,000	104,548.42	81,597.91
ELLSWORTH WI CMNTY SCH DIST ELLSCD 04/32 FIXED 4	970,000	978,877.01	984,223.01
ENTERPRISE FLEET FINANCING LLC EFF 2019 3 A2 144A	1,006,374	1,005,871.63	1,004,465.58
ENTERPRISE FLEET FINANCING LLC EFF 2021 2 A2 144A	60,826,896	55,655,515.40	57,972,666.42
ESTRN ALLAMAKEE IA CMNTY SCH D EASSCD 05/23 FIXED 1.95	145,000	144,986.47	143,947.39
EUROPEAN INVESTMENT BANK SR UNSECURED 07/24 0.375	25,000,000	24,992,570.65	23,412,843.75
EUROPEAN INVESTMENT BANK SR UNSECURED 08/23 2.875	2,000,000	1,977,249.30	1,977,089.82
EVANSVILLE WI EVA 04/25 FIXED 2	105,000	105,403.17	101,472.81
EXPORT DEVELOPMNT CANADA GOVT GUARANT 04/24 VAR	50,000,000	50,000,000.00	50,206,500.00
EXPORT DEVELOPMNT CANADA GOVT GUARANT 144A 05/24 0.52	30,000,000	30,000,000.00	28,252,720.50
EYOTA MN EYO 02/28 FIXED 3	90,000	90,219.48	90,702.98
FANNIE MAE NOTES 04/25 0.625	4,035,000	4,048,441.08	3,707,130.47
FANNIE MAE NOTES 05/23 0.25	75,000,000	74,970,697.27	73,748,696.25
FANNIE MAE NOTES 08/25 0.7	41,665,000	41,665,000.00	37,721,237.34
FANNIE MAE UNSECURED 11/23 0.25	30,800,000	30,793,723.29	29,586,267.48
FARGO ND FAR 05/26 FIXED OID 2	100,000	99,679.69	96,902.74
FARGO ND FAR 05/31 FIXED OID 3.125	265,000	269,273.09	265,693.56
FARGO ND FAR 07/28 FIXED OID 2	125,000	118,095.91	118,006.80
FARGO ND FAR 07/35 FIXED 3	300,000	301,128.95	281,904.18
FED FARM CRD DISCOUNT NT DISCOUNT NOT 01/23 0.00000	175,000,000	174,861,763.11	174,860,489.00
FED FARM CRD DISCOUNT NT DISCOUNT NOT 02/23 0.00000	140,000,000	139,447,355.55	139,325,054.70
FED HOME LN DISCOUNT NT DISCOUNT NOT 01/23 0.00000	200,000,000	199,547,344.63	199,549,140.00
FED HOME LN DISCOUNT NT DISCOUNT NOT 02/23 0.00000	643,921,000	640,710,579.93	640,708,872.89
FED HOME LN DISCOUNT NT DISCOUNT NOT 03/23 0.00000	100,000,000	98,987,676.74	99,037,148.00
FED HOME LN DISCOUNT NT DISCOUNT NOT 04/23 0.00000	29,850,000	29,483,937.60	29,497,306.43
FED HOME LN DISCOUNT NT DISCOUNT NOT 06/23 0.00000	139,890,000	136,671,534.65	136,859,501.51
FEDERAL FARM CREDIT BANK BONDS 01/23 VAR	17,000,000	17,000,000.00	17,000,224.74
FEDERAL FARM CREDIT BANK BONDS 02/23 0.16	100,000,000	99,980,346.25	99,575,228.00
FEDERAL FARM CREDIT BANK BONDS 04/23 0.125	50,000,000	49,990,787.20	49,357,289.50
FEDERAL FARM CREDIT BANK BONDS 05/23 VAR	25,000,000	25,000,000.00	25,026,209.50
FEDERAL FARM CREDIT BANK BONDS 06/23 0.2	20,900,000	20,874,628.34	20,468,924.96
FEDERAL FARM CREDIT BANK BONDS 06/23 VAR	25,000,000	25,000,000.00	25,025,725.75
FEDERAL FARM CREDIT BANK BONDS 06/24 0.39	30,000,000	30,000,000.00	28,118,999.40
FEDERAL FARM CREDIT BANK BONDS 07/23 0.2	25,000,000	24,999,876.15	24,388,198.25
FEDERAL FARM CREDIT BANK BONDS 08/23 4.83	35,150,000	35,150,000.00	35,138,341.45
FEDERAL FARM CREDIT BANK BONDS 09/23 0.28	97,840,000	97,817,165.21	94,699,578.64
FEDERAL FARM CREDIT BANK BONDS 10/23 0.29	50,000,000	49,997,074.05	48,288,971.50
FEDERAL FARM CREDIT BANK BONDS 10/25 VAR	27,000,000	27,000,000.00	27,021,187.71
FEDERAL FARM CREDIT BANK BONDS 11/23 0.25	30,000,000	29,993,730.69	28,817,917.80
FEDERAL FARM CREDIT BANK BONDS 11/23 0.31	60,000,000	59,983,098.18	57,534,270.60
FEDERAL FARM CREDIT BANK BONDS 11/23 4.75	55,000,000	54,976,554.05	54,894,028.20

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FEDERAL FARM CREDIT BANK BONDS 11/24 0.875	30,000,000	29,978,392.88	28,076,031.30
FEDERAL FARM CREDIT BANK BONDS 12/23 0.21	50,000,000	49,987,611.10	47,690,692.50
FEDERAL FARM CREDIT BANK BONDS 12/23 VAR	50,000,000	50,000,000.00	49,992,634.00
FEDERAL HOME LOAN BANK BONDS 01/23 VAR	13,900,000	13,899,915.66	13,900,046.70
FEDERAL HOME LOAN BANK BONDS 02/23 VAR	350,000,000	350,000,000.00	350,005,178.00
FEDERAL HOME LOAN BANK BONDS 03/23 2.75	7,785,000	7,820,252.15	7,761,354.23
FEDERAL HOME LOAN BANK BONDS 03/24 0.37	25,000,000	25,000,000.00	23,652,837.25
FEDERAL HOME LOAN BANK BONDS 03/25 0.5	25,000,000	25,000,000.00	22,696,009.00
FEDERAL HOME LOAN BANK BONDS 03/26 0.96	20,000,000	20,000,000.00	17,925,208.00
FEDERAL HOME LOAN BANK BONDS 04/23 3.2	25,000,000	24,992,103.07	24,918,000.75
FEDERAL HOME LOAN BANK BONDS 04/23 VAR	100,000,000	100,000,000.00	100,001,934.00
FEDERAL HOME LOAN BANK BONDS 04/25 0.5	6,000,000	5,994,248.84	5,514,370.20
FEDERAL HOME LOAN BANK BONDS 06/24 0.4	50,000,000	50,000,000.00	46,740,112.00
FEDERAL HOME LOAN BANK BONDS 07/24 0.51	20,000,000	20,000,000.00	18,677,104.80
FEDERAL HOME LOAN BANK BONDS 08/23 3.5	23,000,000	22,992,417.86	22,842,081.54
FEDERAL HOME LOAN BANK BONDS 08/23 VAR	50,000,000	50,000,000.00	50,006,345.50
FEDERAL HOME LOAN BANK BONDS 08/24 0.33	40,000,000	40,000,000.00	37,118,518.40
FEDERAL HOME LOAN BANK BONDS 08/24 0.5	25,000,000	25,000,000.00	23,265,752.50
FEDERAL HOME LOAN BANK BONDS 08/24 1	10,100,000	10,100,000.00	9,487,000.70
FEDERAL HOME LOAN BANK BONDS 09/24 0.5	58,750,000	58,750,000.00	54,565,651.96
FEDERAL HOME LOAN BANK BONDS 09/24 0.57	56,750,000	56,730,213.09	52,816,759.08
FEDERAL HOME LOAN BANK BONDS 10/24 0.625	5,000,000	5,000,000.00	4,637,248.20
FEDERAL HOME LOAN BANK BONDS 11/24 1	50,000,000	50,000,000.00	46,720,815.50
FEDERAL HOME LOAN BANK BONDS 11/24 1.05	25,000,000	25,000,000.00	23,298,263.00
FEDERAL HOME LOAN BANK BONDS 12/24 1.1	8,300,000	8,300,000.00	7,733,620.62
FEDERAL HOME LOAN BANK SR UNSECURED 11/23 0.5	99,000,000	98,980,479.27	95,475,603.96
FOND DU LAC WI FON 03/30 FIXED 2	50,000	43,825.01	45,199.82
FOND DU LAC WI SCH DIST FONSCD 04/24 FIXED 2	135,000	132,550.12	132,643.44
FOREST HILLS OH LOCAL SCH DIST FRHSCD 12/26 FIXED 4	500,000	511,952.31	512,600.10
FOREST LAKE MN FOR 02/34 FIXED 3	25,000	26,205.68	24,375.63
FOREST LAKE MN FOR 02/35 FIXED 3	35,000	38,254.91	34,141.48
FOREST LAKE MN INDEP SCH DIST FORSCD 02/27 FIXED 3	50,000	50,440.93	50,202.55
FOREST LAKE MN INDEP SCH DIST FORSCD 02/28 FIXED 3	400,000	400,000.00	401,420.96
FOREST LAKE MN INDEP SCH DIST FORSCD 02/29 FIXED OID 3	375,000	372,981.10	375,385.69
FOREST LAKE MN INDEP SCH DIST FORSCD 02/30 FIXED OID 3.125	1,355,000	1,348,721.56	1,361,018.91
FOREST LAKE MN INDEP SCH DIST FORSCD 02/31 FIXED OID 3.25	325,000	323,872.29	327,386.38
FOREST LAKE MN INDEP SCH DIST FORSCD 02/32 FIXED 3	100,000	105,122.08	99,211.11
FORT ATKINSON WI FOR 02/23 FIXED 3	300,000	300,123.62	299,956.74
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/26 FIXED OID 2	265,000	264,574.67	253,140.56
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/29 FIXED 2.75	1,250,000	1,250,000.00	1,209,482.13
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/35 FIXED OID 3	200,000	197,557.70	200,502.62
FRANKLIN WI PUBLIC SCH DIST FRASCD 04/31 FIXED 2	100,000	85,748.37	88,759.04
FREDDIE MAC NOTES 02/25 4	25,000,000	25,000,000.00	24,665,993.50
FREDDIE MAC NOTES 05/23 0.375	26,373,000	26,250,497.48	26,008,200.22
FREDDIE MAC NOTES 05/25 0.75	9,455,000	9,455,000.00	8,580,589.97
FREDDIE MAC NOTES 06/23 0.25	2,170,000	2,138,925.84	2,125,200.39
FREDDIE MAC NOTES 06/24 0.43	50,000,000	50,000,000.00	46,919,079.00
FREDDIE MAC NOTES 08/23 0.25	20,000,000	19,995,612.40	19,417,674.80
FREDDIE MAC NOTES 08/25 4.25	26,165,000	26,148,689.68	25,862,113.44
FREDDIE MAC NOTES 10/25 0.65	16,000,000	16,000,000.00	14,359,350.40
FREDDIE MAC UNSECURED 12/23 0.25	25,000,000	24,992,381.92	23,963,383.50
FRIDLEY MN INDEP SCH DIST 14 FRISCD 02/32 FIXED 3	100,000	106,372.59	99,211.11
FRISCO TX INDEP SCH DIST FSCSCD 08/37 ZEROCPNOID 0	425,000	289,230.67	237,517.50
GALESVILLE WI ETTRICK TREMPEAL GALSCD 04/24 FIXED 2.5	545,000	538,714.40	539,082.01
GATEWAY WI TECH CLG DIST GATHGR 04/28 FIXED 2	75,000	71,736.51	69,306.47
GAYLORD MN GAY 02/26 FIXED 2	40,000	37,700.58	38,625.32
GENEVA WI JT SCH DIST 4 GENSCD 03/26 FIXED 3	120,000	121,630.24	119,634.47

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
GEORGIA PACIFIC LLC SR UNSECURED 144A 05/24 0.625	50,000,000	49,993,911.60	46,964,872.50
GEORGIA ST GAS 02/33 FIXED OID 2.5	75,000	66,604.40	68,200.76
GILBERT MN GIL 02/28 FIXED 3	40,000	40,267.92	40,351.20
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534	57,285,000	57,285,000.00	55,429,733.05
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A3	50,288,936	50,092,540.25	49,612,227.99
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A2	4,000,376	4,000,338.81	3,988,209.25
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2020 2 A3	2,817,603	2,797,173.86	2,783,971.47
GM FINANCIAL SECURITIZED TERM GMCAR 2019 4 A3	799,105	2,310,437.11	797,349.23
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3	5,898,433	5,897,803.22	5,706,350.89
GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A3	68,000,000	65,534,521.03	64,889,639.20
GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3	18,000,000	17,999,628.12	17,006,448.60
GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A2A	26,000,000	25,997,817.56	25,885,275.00
GOLDEN VLY MN GOL 02/26 FIXED 2.25	825,000	797,446.31	795,149.44
GOLDEN VLY MN GOL 02/32 FIXED 3	100,000	103,588.06	100,254.75
GRAFTON WI GRA 06/26 FIXED 2	250,000	250,322.76	238,252.18
GRAND CHUTE WI GRC 12/31 FIXED 1.5	380,000	327,544.20	313,761.67
GREEN BAY WI GRE 04/29 FIXED 2	50,000	45,691.75	44,031.85
HARRIS CNTY TX MUNI UTILITY DI HARUTL 03/26 FIXED 3	350,000	350,134.77	350,159.92
HARRIS CNTY TX MUNI UTILITY DI HARUTL 09/24 FIXED 4	60,000	61,552.73	61,003.40
HARRIS CNTY TX MUNI UTILITY DI HARUTL 09/25 FIXED 3	75,000	75,763.93	74,956.87
HARTFORD WI HRF 05/23 FIXED 2	200,000	199,724.39	198,812.30
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/29 ZEROCPNOID 0	140,000	128,490.86	114,922.39
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/36 ZEROCPNOID 0	395,000	247,534.44	235,209.78
HAYFIELD MN INDEP SCH DIST 20 HAYSCD 02/35 FIXED OID 3	150,000	161,195.12	141,862.32
HINCKLEY MN HIN 02/25 FIXED 2	155,000	152,044.68	150,238.60
HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3	1,259,559	1,265,980.20	1,255,328.03
HONDA AUTO RECEIVABLES OWNER T HAROT 2020 2 A3	1,238,525	1,243,447.82	1,220,322.86
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3	13,849,538	13,849,375.42	13,396,733.89
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A3	74,135,702	73,005,199.88	71,625,415.57
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3	32,000,000	31,999,655.04	30,526,035.20
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2	10,000,000	9,999,604.10	9,902,390.00
HOPKINS MN HOP 02/31 FIXED 1.15	250,000	212,132.98	198,697.20
HOPKINS MN HOP 02/32 FIXED 3	75,000	75,863.07	74,280.79
HORSE CREEK CO MET DIST PARKER HRSGEN 12/23 FIXED OID 3	60,000	60,404.97	59,976.89
HOWARD LAKE WAVERLY WINSTED MN HOWSCD 02/29 FIXED OID 3	100,000	102,150.30	100,349.80
HOWARD WI HOW 12/30 FIXED 2	210,000	181,745.66	183,682.51
HOWARD WI HOW 12/31 FIXED 2	490,000	415,458.51	421,036.13
HUTCHINSON MN INDEP SCH DIST HUTSCD 02/29 FIXED 2	135,000	122,254.33	126,558.07
HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A3 144A	515,305	514,650.19	514,486.95
HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A3 144A	3,924,203	3,920,844.47	3,901,949.59
HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 B A2 144A	272,534	272,306.57	272,088.82
HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 C A2 144A	15,604,642	15,613,297.87	15,516,188.82
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 A A2 144A	13,303,710	13,303,385.17	13,124,421.22
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 B A2A 144A	14,333,276	14,332,213.18	14,145,720.63
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 C A2A 144A	8,500,000	8,499,884.31	8,434,138.60
HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A3	3,517,818	3,549,748.27	3,469,114.60
HYUNDAI AUTO RECEIVABLES TRUST HART 2020 B A3	24,157,384	23,915,603.35	23,854,904.63
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A3	59,880,948	58,388,933.04	57,910,505.28
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2	805,576	802,290.98	802,228.39
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A3	25,000,000	23,957,149.81	23,871,887.50
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3	20,000,000	19,996,473.00	18,891,074.00
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A	8,194,314	8,193,941.74	8,086,549.12
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 B A2A	19,000,000	18,999,184.71	18,836,267.50
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A2A	36,750,000	36,747,829.54	36,825,352.20
IBM CORP SR UNSECURED 05/24 3	32,000,000	33,066,316.39	31,120,898.88
INTER AMERICAN DEVEL BK SR UNSECURED 01/23 2.5	10,000,000	9,991,037.73	9,992,550.40
INTER AMERICAN DEVEL BK SR UNSECURED 09/24 0.5	25,000,000	24,990,805.15	23,289,186.50

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Issuer Name	Par Value	Book Value	Market Value
INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR	89,500,000	89,745,631.42	89,806,936.67
INTL FINANCE COR SR UNSECURED 06/23 VAR	50,000,000	50,000,000.00	49,987,946.50
INVER GROVE HEIGHTS MN INV 02/27 FIXED 3	50,000	49,055.53	50,008.56
IOWA CITY IA IOC 06/26 FIXED 2	200,000	197,068.76	191,970.80
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/28 FIXED 3	570,000	555,654.62	569,999.20
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/29 FIXED 3	225,000	220,384.57	224,746.13
ITASCA CNTY MN ITA 02/33 FIXED 2	255,000	225,133.85	213,229.98
JACKSON WI JAC 06/36 FIXED 3	200,000	200,000.00	182,122.20
JANESVILLE WI JAN 02/24 FIXED OID 1	80,000	78,057.75	78,081.14
JANESVILLE WI SCH DIST JANSCD 03/29 FIXED 2	95,000	87,173.44	88,804.31
JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45	25,000,000	24,993,543.10	23,903,162.75
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45	30,000,000	29,982,052.62	28,194,824.70
JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625	10,000,000	9,996,342.34	9,331,614.40
JOHN DEERE OWNER TRUST JDOT 2020 A A3	10,929,869	10,839,197.49	10,834,379.07
JOHN DEERE OWNER TRUST JDOT 2021 A A3	11,120,578	11,119,177.63	10,737,363.26
JOHN DEERE OWNER TRUST JDOT 2021 B A3	27,000,000	26,998,237.71	25,623,801.90
JOHN DEERE OWNER TRUST JDOT 2022 A A2	4,747,195	4,747,010.82	4,695,164.38
JOHN DEERE OWNER TRUST JDOT 2022 B A2	21,250,000	21,248,085.80	21,049,771.88
JOHN DEERE OWNER TRUST JDOT 2022 C A2	53,000,000	52,998,231.92	52,963,223.30
JOHNSON CNTY KS UNIF SCH DIST JOHSCD 09/29 FIXED 2	35,000	31,708.87	32,006.78
JPMORGAN CHASE + CO SR UNSECURED 01/23 3.2	124,575,000	124,750,459.72	124,478,986.31
JPMORGAN CHASE + CO SR UNSECURED 02/24 3.875	13,258,000	13,722,579.43	13,085,666.82
JPMORGAN CHASE + CO SR UNSECURED 03/24 VAR	67,750,000	67,758,061.53	67,037,477.99
JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7	2,500,000	2,517,035.60	2,478,890.65
JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR	66,747,000	66,845,615.60	65,659,057.27
KENOSHA CNTY WI KEN 08/28 FIXED 2	300,000	274,482.70	279,061.89
KENOSHA CNTY WI KEN 08/30 FIXED 1.25	1,150,000	1,150,000.00	983,844.09
KENOSHA CNTY WI KEN 09/25 FIXED 2	250,000	243,647.86	240,895.50
KENOSHA CNTY WI KEN 09/25 FIXED 2.25	710,000	718,123.86	690,793.51
KENOSHA CNTY WI KEN 09/26 FIXED 2	200,000	193,111.45	190,451.20
KENOSHA CNTY WI KEN 09/29 FIXED 2	225,000	203,842.77	206,647.70
KENOSHA WI KEN 10/31 FIXED 2	135,000	115,237.05	116,349.16
KENOSHA WI UNIF SCH DIST 1 KENSCD 04/28 FIXED 3	25,000	25,594.46	25,098.77
KENOSHA WI UNIF SCH DIST 1 KENSCD 04/31 FIXED 4.75	195,000	196,038.58	195,713.41
KETTLE MORAINE WI SCH DIST KETSCD 04/24 FIXED 2.5	250,000	250,000.00	248,510.40
KING CNTY WA SCH DIST 210 FED KINSCD 12/28 FIXED 4	300,000	338,667.22	320,389.83
KINGSLAND MN INDEP SCH DIST 21 KINSCD 02/31 FIXED 3	50,000	53,860.63	50,002.61
KIRKWOOD IA CMNTY CLG INDL NEW KIRHGR 06/23 FIXED 3	50,000	49,815.57	49,940.89
KOHLER WI SCH DIST KOHSCD 03/33 FIXED 2	280,000	233,610.11	233,456.33
KUBOTA CREDIT OWNER TRUST KCOT 2020 1A A3 144A	4,009,612	4,040,579.34	3,985,104.14
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A	17,000,000	16,997,765.18	16,149,955.80
KUBOTA CREDIT OWNER TRUST KCOT 2021 2A A2 144A	13,913,048	13,882,455.89	13,739,578.92
KUBOTA CREDIT OWNER TRUST KCOT 2021 2A A3 144A	30,500,000	30,499,193.89	28,635,650.90
KUBOTA CREDIT OWNER TRUST KCOT 2022 2A A1 144A	6,830,900	6,830,899.57	6,817,855.28
KUBOTA CREDIT OWNER TRUST KCOT 2022 2A A2 144A	20,000,000	19,999,708.80	19,736,576.00
LA CROSSE WI LAC 12/24 FIXED 3	50,000	50,422.57	50,006.03
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/35 FIXED OID 2.125	50,000	52,374.97	40,429.77
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/36 FIXED OID 2.25	50,000	52,450.78	40,033.78
LAKE OF THE WOODS MN INDEP SCH LKWSCD 02/23 FIXED 1.3	15,000	14,985.08	14,969.82
LAKEVILLE MN INDEP SCH DIST 1 LKVSCD 02/37 FIXED OID 2	450,000	466,571.77	331,541.28
LAKEVILLE MN LKV 02/33 FIXED 2	25,000	20,884.17	21,154.24
LANE CNTY OR SCH DIST 19 SPRI LANSCD 06/37 ZEROCPNOID 0	450,000	305,407.10	247,143.56
LEANDER TX INDEP SCH DIST LDRSCD 08/23 ZEROCPNOID 0	165,000	163,124.23	162,018.14
LEANDER TX INDEP SCH DIST LDRSCD 08/25 ZEROCPNOID 0	435,000	405,710.99	401,655.08
LESTER PRAIRIE MN INDEP SCH DI LSTSCD 02/33 FIXED 2.5	465,000	465,000.00	431,245.56
LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 4	150,000	156,139.74	154,204.64
LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/34 FIXED OID 2.25	80,000	65,973.75	67,115.33

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Issuer Name	Par Value	Book Value	Market Value
LINCOLN CNTY MN LNC 01/23 FIXED OID 2.35	125,000	125,000.00	125,000.00
MADISON WI MAD 10/29 FIXED 2	55,000	50,549.40	50,026.53
MADISON WI MET SCH DIST MADSCD 03/28 FIXED 2	1,595,000	1,486,474.15	1,473,564.99
MADISON WI MET SCH DIST MADSCD 03/29 FIXED 2	165,000	151,819.54	150,363.74
MAHTOMEDI MN MTM 02/29 FIXED 2	45,000	40,751.44	41,615.60
MANHATTAN KS MAN 06/23 FIXED 0.5	1,315,000	1,297,424.25	1,299,109.15
MANKATO MN MAN 02/25 FIXED OID 2.125	25,000	24,414.77	24,379.74
MARATHON CNTY WI MTH 02/23 FIXED 1	255,000	254,876.75	254,324.05
MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/28 FIXED 5	50,000	59,877.69	54,879.67
MARINETTE WI SCH DIST MARSCD 03/29 FIXED 2	100,000	89,935.76	92,237.54
MARINETTE WI SCH DIST MARSCD 03/33 FIXED 1.65	115,000	90,532.43	92,233.19
MARSHALL VLG WI MRV 03/23 FIXED 3	130,000	130,231.31	129,906.22
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 04/24 VAR	25,000,000	25,000,000.00	24,854,110.00
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 06/23 VAR	5,000,000	5,001,476.44	4,988,519.50
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 08/25 4.15	10,000,000	9,990,833.10	9,782,070.40
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 10/24 VAR	50,000,000	50,000,000.00	49,391,283.00
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85	63,710,000	63,704,179.31	62,534,770.30
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 08/23 0.48	18,580,000	18,599,019.70	18,033,318.43
MAUSTON WI JT SCH DIST 1 MAUSCD 03/29 FIXED 2	30,000	27,446.28	27,382.86
MAUSTON WI JT SCH DIST 1 MAUSCD 03/32 FIXED 1.37	115,000	88,584.87	93,034.11
MAUSTON WI JT SCH DIST 1 MAUSCD 03/35 FIXED 1.7	120,000	99,283.51	93,408.11
MCFARLAND WI MCF 03/38 FIXED OID 1.625	100,000	73,193.94	67,086.46
MEDFORD WI MDF 12/25 FIXED 3	180,000	182,514.43	179,966.86
MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 B A2	4,817,554	4,817,375.42	4,805,468.24
MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 B A3	53,780,000	52,692,754.42	52,229,915.19
MERCEDES BENZ AUTO RECEIVABLES MBART 2020 1 A3	21,154,969	20,902,788.33	20,815,247.70
MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2	2,337,452	2,337,311.29	2,324,078.14
MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3	21,000,000	20,997,820.41	19,928,947.50
MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95	31,739,000	31,751,730.15	31,715,087.52
MET LIFE GLOB FUNDING I SECURED 144A 01/23 VAR	22,000,000	22,002,352.55	22,000,178.64
MET LIFE GLOB FUNDING I SECURED 144A 01/24 0.4	20,000,000	19,997,560.32	19,064,662.20
MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9	25,355,000	25,362,368.50	24,934,101.17
MET LIFE GLOB FUNDING I SECURED 144A 06/24 0.55	20,000,000	19,990,064.20	18,721,529.20
MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45	60,000,000	60,034,444.84	58,207,423.20
MET LIFE GLOB FUNDING I SR SECURED 144A 01/23 3	10,350,000	10,356,113.16	10,346,476.34
MET LIFE GLOB FUNDING I SR SECURED 144A 03/25 VAR	15,000,000	15,000,000.00	14,978,735.25
MET LIFE GLOB FUNDING I SR SECURED 144A 09/24 0.7	15,000,000	14,998,958.04	13,872,088.50
MICROSOFT CORP SR UNSECURED 05/23 2.375	2,000,000	1,988,069.88	1,985,712.04
MICROSOFT CORP SR UNSECURED 11/25 3.125	15,000,000	15,994,416.12	14,490,300.00
MILWAUKEE WI MLW 03/28 FIXED OID 2.25	135,000	127,411.90	127,946.20
MILWAUKEE WI MLW 03/29 FIXED OID 2.5	175,000	169,150.50	166,786.67
MILWAUKEE WI MLW 04/29 FIXED OID 2.25	360,000	342,347.36	344,480.72
MILWAUKEE WI MLW 04/30 FIXED OID 2.375	410,000	388,786.16	391,922.90
MINNEAPOLIS MN MIN 12/26 FIXED 2	350,000	337,032.76	334,049.00
MINNEAPOLIS MN MIN 12/28 FIXED 2	135,000	123,584.76	126,071.71
MINOT ND MIN 10/29 FIXED 3	795,000	780,815.05	798,447.92
MMAF EQUIPMENT FINANCE LLC MMAF 2017 AA A5 144A	2,138,202	2,140,121.29	2,124,636.61
MMAF EQUIPMENT FINANCE LLC MMAF 2022 A A1 144A	2,091,671	2,091,671.47	2,086,884.26
MMAF EQUIPMENT FINANCE LLC MMAF 2022 A A2 144A	11,500,000	11,499,539.54	11,287,435.15
MMAF EQUIPMENT FINANCE LLC MMAF 2022 B A1 144A	19,207,693	19,207,693.22	19,205,394.06
MMAF EQUIPMENT FINANCE LLC MMAF 2022 B A2 144A	10,500,000	10,498,709.23	10,513,793.85
MONROE CNTY WI MON 03/37 FIXED OID 1.5	120,000	87,800.84	81,141.06
MONTGOMERY MN INDEP SCH DIST MTGSCD 02/28 FIXED 4	25,000	26,330.10	25,581.49
MOORHEAD MN MOO 02/36 FIXED OID 2	450,000	359,005.54	347,192.64
MOORHEAD MN MOO 11/31 FIXED 2	310,000	310,000.00	270,815.13
MOORHEAD MN MOO 11/34 FIXED OID 2.125	295,000	292,705.31	244,700.61
MOUNT PLEASANT WI MTP 03/23 FIXED 3	130,000	130,234.24	129,972.74

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Issuer Name	Par Value	Book Value	Market Value
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/32 ZEROCPNOID 0	200,000	139,731.57	137,078.98
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/33 ZEROCPNOID 0	700,000	524,014.07	454,747.58
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/34 ZEROCPNOID 0	700,000	501,661.22	429,909.76
MULTNOMAH CNTY OR SCH DIST 40 MULSCD 06/26 ZEROCPNOID 0	30,000	28,200.28	26,933.18
MURRAY CNTY MN MRY 04/29 FIXED 2	200,000	177,052.79	182,345.90
N E WI TECH CLG DIST NWIHGR 04/28 FIXED 3	115,000	115,627.49	115,460.02
NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35	30,000,000	29,992,385.31	28,461,690.30
NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1	45,000,000	44,924,730.75	39,614,086.80
NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2	16,400,000	16,443,048.73	16,229,958.24
NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5	5,500,000	5,572,128.93	5,098,252.17
NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4	20,000,000	19,992,235.60	19,188,507.20
NEENAH WI NEE 03/31 FIXED 2	300,000	276,359.72	270,464.73
NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375	20,000,000	19,991,101.24	19,085,556.80
NESTLE HOLDINGS INC COMPANY GUAR 144A 09/24 0.606	60,000,000	59,979,697.14	55,929,629.40
NEW LONDON WI NLD 05/35 FIXED 3	210,000	213,709.07	192,847.07
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/26 0.85	20,000,000	19,988,696.18	17,770,203.60
NEW YORK LIFE GLOBAL FDG SECURED 144A 02/23 VAR	54,635,000	54,635,339.43	54,622,677.62
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/24 0.55	35,000,000	34,990,924.81	32,963,284.90
NEW YORK LIFE GLOBAL FDG SECURED 144A 04/24 2.875	23,515,000	24,213,207.32	22,883,436.95
NEW YORK LIFE GLOBAL FDG SECURED 144A 05/23 1.1	49,150,000	49,097,849.31	48,552,964.14
NEW YORK LIFE GLOBAL FDG SECURED 144A 08/24 0.6	20,000,000	19,984,659.62	18,584,844.40
NEW YORK LIFE GLOBAL FDG SECURED 144A 10/24 0.9	67,320,000	67,255,994.57	62,354,624.23
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 01/25 VAR	50,000,000	50,000,000.00	49,449,500.00
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/25 VAR	30,000,000	30,000,000.00	29,684,204.70
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/24 VAR	30,000,000	29,974,163.64	29,843,162.40
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 10/23 0.4	14,177,000	14,174,382.96	13,668,097.59
NISSAN AUTO LEASE TRUST NALT 2020 B A3	526,755	526,788.01	525,942.87
NISSAN AUTO LEASE TRUST NALT 2022 A A2A	14,630,435	14,630,098.75	14,501,131.61
NISSAN AUTO RECEIVABLES OWNER NAROT 2019 A A4	14,180,943	14,233,101.48	14,129,505.44
NISSAN AUTO RECEIVABLES OWNER NAROT 2019 B A3	214,218	215,328.80	215,460.72
NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3	6,346,673	6,380,613.81	6,260,442.72
NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2	41,026,206	41,025,024.02	40,419,625.73
NORMAN OK NOR 12/24 FIXED OID 2	500,000	496,741.43	488,516.90
NORTHFIELD MN NFD 02/29 FIXED 1	75,000	74,562.78	64,455.80
NORTHWEST TX INDEP SCH DIST NWTSCD 02/30 FIXED 4	1,550,000	1,666,850.38	1,598,360.78
NORTHWESTERN MUTUAL GLBL SECURED 144A 03/24 VAR	21,650,000	21,636,525.59	21,503,001.26
NORTHWESTERN MUTUAL GLBL SECURED 144A 07/25 4	20,000,000	19,994,277.52	19,606,432.80
NORTHWOOD KENSETT IA CMNTY SCH NWDSCD 05/24 FIXED 3	250,000	251,625.52	249,885.23
NORWALK IA CMNTY SCH DIST NWKSCD 05/25 FIXED 3	500,000	505,484.13	498,251.85
NORWALK IA CMNTY SCH DIST NWKSCD 05/26 FIXED 3	575,000	580,186.73	571,424.31
NORWALK IA NWK 06/27 FIXED 2.5	175,000	168,243.94	167,758.99
OAKDALE MN OKD 02/27 FIXED 2	80,000	74,744.41	77,075.50
OAKMONT TX PUBLIC UTIL DIST OKMUTL 03/24 FIXED 3	250,000	251,161.59	249,651.23
OMERS FINANCE TRUST COMPANY GUAR 144A 03/26 1.1	12,500,000	12,494,452.18	11,158,086.13
ONALASKA WI SCH DIST ONASCD 04/23 FIXED 2	110,000	110,040.18	109,577.09
ONTARIO TEACHERS FINANC COMPANY GUAR 144A 09/23 0.375	15,000,000	14,988,214.47	14,486,049.30
OREGON WI ORE 03/29 FIXED 3	60,000	60,000.00	59,275.60
ORONO MN INDEP SCH DIST 278 OROSCD 02/33 FIXED OID 3.125	50,000	52,999.00	49,563.83
OSHKOSH WI OSH 12/38 FIXED OID 3	300,000	298,118.01	259,662.87
OTTER TAIL CNTY MN OTT 05/27 FIXED 2	205,000	215,450.70	192,449.35
OTTER TAIL CNTY MN OTT 05/28 FIXED 2	60,000	63,107.17	55,382.56
OTTER TAIL CNTY MN OTT 05/29 FIXED 1.15	160,000	160,000.00	134,271.30
PACIFIC LIFE GF II SECURED 144A 01/25 VAR	60,000,000	60,000,000.00	58,738,607.40
PACIFIC LIFE GF II SECURED 144A 12/24 VAR	50,000,000	50,000,000.00	49,961,010.00
PACIFIC LIFE GF II SR SECURED 144A 09/23 0.5	65,000,000	65,023,390.23	62,739,769.30
PALM BEACH FL PAL 07/34 FIXED 2	135,000	138,396.72	115,218.06
PEPSICO INC SR UNSECURED 10/23 0.4	20,000,000	19,997,097.04	19,321,043.00

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
PERHAM MN INDEP SCH DIST 549 PERSCD 02/30 FIXED 3	25,000	25,347.47	25,046.39
PICKERINGTON OH LOCAL SCH DIST PTNSCD 12/27 FIXED 5	480,000	494,082.86	489,213.79
PIMA CNTY AZ UNIF SCH DIST 6M PIMSCD 07/35 FIXED 4	500,000	533,903.08	520,227.50
PINAL CNTY AZ UNIF SCH DIST 2 PINSCD 07/25 FIXED 5	70,000	74,128.20	73,618.36
PINE CNTY MN PIN 02/28 FIXED 2.25	25,000	22,896.77	23,973.92
PLYMOUTH MN PLY 02/33 FIXED 2	430,000	387,561.13	371,754.52
POLK CNTY IA PLK 06/23 FIXED 3	375,000	374,878.67	375,083.10
POTTAWATOMIE CNTY KS UNIF SCH POTSCD 09/24 FIXED 4	200,000	207,673.68	203,504.16
PRICOA GLOBAL FUNDING 1 SECURED 144A 12/24 1.15	20,000,000	19,986,652.70	18,501,681.60
PRIOR LAKE MN INDEP SCH DIST PRRSCD 02/26 ZEROCPNOID 0	45,000	43,972.64	40,640.99
PSP CAPITAL INC COMPANY GUAR 144A 03/25 VAR	33,000,000	33,000,000.00	32,875,147.14
RACINE WI UNIF SCH DIST RACSCD 04/26 FIXED 3	65,000	64,204.42	65,028.57
RAMSEY CNTY MN RAM 02/33 FIXED 2	390,000	402,851.64	338,388.30
RAMSEY CNTY MN RAM 02/39 FIXED 2	240,000	240,775.20	179,056.68
RED OAK TX INDEP SCH DIST ROKSCD 08/28 FIXED 5	700,000	756,864.04	752,964.31
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/28 FIXED OID 2.125	30,000	30,694.31	28,465.76
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/30 FIXED 2	200,000	174,401.32	181,973.20
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/31 FIXED 2	200,000	172,602.89	178,895.62
ROCHESTER MN INDEP SCH DIST 5 ROCSCD 02/34 FIXED OID 2.125	100,000	102,306.59	85,185.09
ROUND LAKE BREWSTER INDPT SCH RLBSCD 02/26 FIXED 3	35,000	35,153.82	35,060.14
ROYAL BANK OF CANADA SR UNSECURED 04/25 3.375	15,000,000	14,995,727.77	14,494,843.05
ROYAL BANK OF CANADA SR UNSECURED 07/24 VAR	40,000,000	40,000,000.00	39,553,829.20
SAINT CLOUD MN SUD 02/30 FIXED OID 2.125	100,000	92,850.04	92,033.01
SAINT JOSEPH MN SJS 12/28 FIXED 2	215,000	194,017.92	200,700.48
SAINT JOSEPH MO STJ 03/32 FIXED OID 1.375	280,000	224,078.62	216,347.94
SAINT LOUIS PARK MN SLP 02/30 FIXED 2	50,000	46,374.25	46,245.01
SAINT LOUIS PARK MN SLP 02/33 FIXED 1.35	250,000	200,004.02	202,426.10
SAINT LOUIS PARK MN SLP 02/36 FIXED 2	355,000	364,269.65	273,672.38
SAINT MICHAEL MN INDEP SCH DIS STMSCD 02/29 FIXED 3	500,000	502,577.14	500,514.25
SAINT PAUL MN INDEP SCH DIST STPSCD 02/27 FIXED 3	160,000	161,226.21	160,909.04
SAINT PAUL MN INDEP SCH DIST STPSCD 02/29 FIXED OID 3.25	100,000	104,628.15	100,730.02
SAINT PAUL MN INDEP SCH DIST STPSCD 02/31 FIXED 2	135,000	116,081.93	118,945.25
SAINT PAUL MN INDEP SCH DIST STPSCD 02/34 FIXED OID 2	130,000	134,462.11	108,386.36
SAINT PAUL MN INDEP SCH DIST STPSCD 02/35 FIXED OID 3.125	150,000	162,722.72	145,098.86
SAINT PAUL MN INDEP SCH DIST STPSCD 02/39 FIXED 3	300,000	300,000.00	263,066.85
SAINT PAUL MN INDEP SCH DIST STPSCD 02/40 FIXED 2	165,000	165,000.00	112,601.92
SAN FRANCISCO CITY CNTY CA SFO 06/35 FIXED OID 3.25	15,000	15,191.73	14,508.37
SAN LEON TX MUNI UTILITY DIST SNLUTL 09/23 FIXED 3	115,000	115,806.98	114,892.05
SAN LEON TX MUNI UTILITY DIST SNLUTL 09/24 FIXED 3	120,000	121,812.64	120,135.68
SARANAC MI CMNTY SCH DIST SARSCD 05/27 FIXED 3	200,000	201,457.53	201,532.54
SARTELL MN SAR 08/27 FIXED 3	295,000	297,966.07	298,404.80
SCOTT CNTY MN SCO 12/36 FIXED 3	200,000	200,000.00	188,331.40
SEATTLE WA SEA 08/33 FIXED 2	150,000	124,318.69	130,453.35
SHAKOPEE MN INDEP SCH DIST 72 SHASCD 02/34 FIXED OID 3.5	75,000	75,572.33	75,285.71
SHAKOPEE MN SHA 02/30 FIXED 2	300,000	300,000.00	274,701.63
SHAWNEE CNTY KS UNIF SCH DIST SHASCD 08/27 FIXED 4	380,000	407,425.34	394,311.41
SHERBURNE CNTY MN SHB 02/38 FIXED OID 3.25	110,000	112,988.53	104,085.20
SIOUX CITY IA SIO 06/25 FIXED 2	150,000	150,000.00	145,677.92
SIOUX CITY IA SIO 06/27 FIXED 1.5	400,000	377,746.19	363,731.88
SIOUX CITY IA SIO 06/30 FIXED 1.5	470,000	389,861.82	391,941.18
SOUTH SAN ANTONIO TX INDEP SCH SSASCD 08/23 ZEROCPNOID 0	815,000	805,460.14	799,981.10
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/28 FIXED 4	25,000	27,593.04	25,881.02
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/29 FIXED 3	385,000	385,000.00	382,154.73
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/33 FIXED 4	25,000	27,207.52	25,768.89
ST PAUL MN STP 05/33 FIXED 2	30,000	24,963.10	25,569.21
STEPHEN MN INDEP SCH DIST 285 SPHSCD 02/29 FIXED 4	40,000	46,936.37	42,441.85
STEVENS POINT AREA WI PUBLIC S STESCD 04/31 FIXED 4	35,000	39,667.57	36,597.23

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
SUN PRAIRIE WI AREA SCH DIST SUNSCD 03/32 FIXED 2	25,000	21,195.88	21,431.59
SUN PRAIRIE WI SUN 04/31 FIXED 1.5	30,000	24,403.17	25,066.25
TEA SD SCH DIST 41 5 TEASCD 01/29 FIXED OID 2.45	410,000	397,699.16	387,120.16
TEXARKANA TX INDEP SCH DIST TEXSCD 02/24 ZEROCPNOID 0	125,000	122,348.28	120,565.58
TEXAS ST TXS 10/32 FIXED 4	750,000	759,104.86	758,977.28
TEXAS ST TXS 10/34 FIXED 5	75,000	86,238.83	81,550.88
THIEF RIVER FALLS MN INDEP SCH THISCD 02/32 FIXED 2.5	200,000	183,223.70	187,189.52
TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3	5,509,533	5,509,395.96	5,498,613.46
TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A3	9,989,013	9,987,945.53	9,813,833.37
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3	22,667,970	22,665,309.59	22,083,435.94
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2	7,555,150	7,555,112.62	7,471,843.79
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3	14,250,000	14,249,759.32	13,424,310.83
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2	26,266,910	26,266,415.27	25,905,393.68
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A	8,637,795	8,637,514.42	8,535,426.32
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A1	30,127,445	30,127,444.92	30,127,089.42
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A2A	8,500,000	8,499,909.73	8,513,686.70
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/24 0.45	25,000,000	24,999,486.17	23,915,199.25
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/23 2.9	16,495,000	16,599,063.76	16,429,533.16
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4	50,000,000	50,001,300.63	49,445,851.00
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/25 3.95	20,000,000	19,981,066.84	19,579,164.40
TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/23 0.5	40,260,000	40,269,949.17	39,172,113.20
TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/23 3.45	50,000,000	51,058,544.75	49,436,000.00
TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 0.625	20,000,000	19,994,684.68	18,611,834.80
TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/23 VAR	50,000,000	50,000,000.00	50,001,947.00
TRAVIS CNTY TX TRA 03/27 FIXED 1	170,000	158,439.22	152,907.86
UNILEVER CAPITAL CORP COMPANY GUAR 05/24 2.6	64,660,000	66,301,205.04	62,679,326.47
UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375	7,000,000	6,997,911.52	6,774,755.82
UNITED PARCEL SERVICE SR UNSECURED 04/23 2.5	4,285,000	4,295,523.00	4,259,053.68
UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55	20,000,000	19,955,400.94	18,869,990.60
UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375	4,945,000	5,087,936.28	4,755,093.36
URBANDALE IA CMNTY SCH DIST URBSCD 12/24 FIXED 3	160,000	161,635.79	160,478.98
URBANDALE IA URB 06/28 FIXED 2	50,000	46,564.61	46,601.36
URBANDALE IA URB 06/28 FIXED 3	390,000	393,742.06	390,043.91
URBANDALE IA URB 06/29 FIXED 3	400,000	400,384.06	399,548.68
US TREASURY FRN 07/24 VAR	50,000,000	49,927,108.74	49,941,457.50
US TREASURY FRN 10/24 VAR	300,000,000	299,743,347.67	299,664,987.00
US TREASURY N/B 04/23 0.125	50,000,000	49,994,591.30	49,312,500.00
US TREASURY N/B 04/23 1.625	50,000,000	50,234,808.65	49,535,156.00
US TREASURY N/B 05/23 0.125	100,000,000	99,984,882.75	98,351,562.00
US TREASURY N/B 07/23 0.125	200,000,000	199,934,465.65	195,140,624.00
US TREASURY N/B 08/23 0.125	175,000,000	174,895,385.80	169,715,820.75
US TREASURY N/B 09/23 2.875	50,000,000	50,983,001.63	49,378,906.00
US TREASURY N/B 10/23 0.125	100,000,000	99,844,825.88	96,472,656.00
US TREASURY N/B 10/24 0.625	50,000,000	49,895,492.96	46,693,359.50
US TREASURY N/B 11/23 0.5	57,200,000	56,948,390.32	55,032,656.54
US TREASURY N/B 11/23 2.75	125,000,000	127,658,357.86	122,871,093.75
USAA CAPITAL CORP SR UNSECURED 144A 05/24 0.5	10,000,000	9,991,946.78	9,426,139.90
VERIZON MASTER TRUST VZMT 2022 1 A	45,000,000	44,999,064.45	44,012,011.50
VERIZON MASTER TRUST VZMT 2022 3 A	21,750,000	21,749,440.81	21,323,093.18
VERIZON MASTER TRUST VZMT 2022 5 A1A	15,350,000	15,349,375.87	15,116,930.21
VERIZON OWNER TRUST VZOT 2019 C A1A	2,403,345	2,420,690.51	2,399,135.38
VERIZON OWNER TRUST VZOT 2020 A A1A	20,473,677	20,646,749.40	20,396,902.64
VERIZON OWNER TRUST VZOT 2020 B A	95,651,855	94,961,582.07	94,211,012.85
VERIZON OWNER TRUST VZOT 2020 C A	51,934,422	51,262,237.33	51,077,732.66
VISA INC SR UNSECURED 12/25 3.15	55,000,000	57,926,922.35	53,023,973.20
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2	8,800,280	8,799,785.24	8,704,653.11
W FARGO ND PUBLIC SCH DIST 6 WESSCD 05/29 FIXED OID 2.375	60,000	62,036.51	58,980.10

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
W FARGO ND PUBLIC SCH DIST 6 WESSCD 05/31 FIXED 4	625,000	670,762.22	642,844.81
W FARGO ND WES 05/31 FIXED OID 3.375	200,000	202,913.07	200,660.28
WABASSO MN INDEP SCH DIST 640 WBSSCD 02/24 FIXED 3	295,000	289,941.36	295,178.15
WAHPETON ND WAH 05/26 FIXED 3	100,000	100,326.96	100,037.35
WALMART INC SR UNSECURED 06/23 3.4	10,000,000	10,145,339.64	9,933,299.50
WARREN CNTY IA WAR 06/32 FIXED 5	25,000	31,337.69	28,073.18
WASHINGTON CNTY OR SCH DIST 4 WASSCD 06/32 ZEROCPNOID 0	230,000	175,579.77	159,090.54
WATERLOO IA WAT 06/28 FIXED 2	175,000	156,316.19	163,104.74
WATERLOO IA WAT 06/28 FIXED OID 3.25	215,000	215,453.31	215,145.21
WAUKESHA CNTY WI WAK 04/30 FIXED 1.5	500,000	456,084.09	429,546.80
WAUKESHA WI WAU 10/29 FIXED 2	600,000	562,476.12	543,860.46

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Cash Equivalent	**14,568,970,939**	**14,480,024,274**	**14,480,027,623**
AMAZON COM INC DISC COML due 03/23/23	40,000,000	39,601,300.00	39,601,300.00
AMAZON COM INC DISC COML due 03/30/23	100,000,000	98,936,666.67	98,936,666.67
AMAZON COM INC DISC COML due 04/04/23	47,150,000	46,577,520.41	46,577,520.41
AMAZON COM INC DISC COML due 04/26/23	50,000,000	49,289,236.11	49,289,236.11
AMAZON COM INC DISC COML due 04/28/23	150,000,000	147,830,625.00	147,830,625.00
AMAZON COM INC DISC COML due 05/01/23	50,000,000	49,225,000.00	49,225,000.00
AMAZON COM INC DISC COML due 05/15/23	50,000,000	49,115,972.22	49,115,972.22
AMAZON COM INC DISC COML due 05/30/23	50,000,000	49,017,013.89	49,017,013.89
ARLINGTON MN 2.40% due 02/01/26	80,000	78,357.34	78,357.34
ASL REPO 4.28% due 01/03/23	600,000,000	600,000,000.00	600,000,000.00
BANK OF AMERICA, N.A. 5.40% due 07/06/23	50,000,000	50,000,000.00	50,000,000.00
BANK OF MONTREAL 3.58% due 11/02/23	75,000,000	75,000,000.00	75,000,000.00
BANK OF MONTREAL 3.60% due 07/03/23	50,000,000	50,000,000.00	50,000,000.00
BANK OF MONTREAL 3.78% due 10/13/23	100,000,000	100,000,000.00	100,000,000.00
BANK OF MONTREAL 4.04% due 02/24/23	50,000,000	50,000,000.00	50,000,000.00
BANK OF MONTREAL 4.88% due 07/20/23	100,000,000	100,000,000.00	100,000,000.00
BANK OF MONTREAL 5.01% due 10/06/23	50,000,000	50,000,000.00	50,000,000.00
BANK OF MONTREAL 5.08% due 05/15/23	100,000,000	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA 0.25% due 01/04/23	50,000,000	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA 2.06% due 02/15/23	50,000,000	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA 3.75% due 07/28/23	100,000,000	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA 4.57% due 11/03/23	100,000,000	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA 4.85% due 09/29/23	50,000,000	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA 5.02% due 12/15/23	100,000,000	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA/THE due 04/14/23	100,000,000	98,640,972.22	98,640,972.22
CAFCO LLC due 01/10/23	100,000,000	99,903,750.00	99,903,750.00
CAFCO LLC due 01/13/23	50,000,000	49,935,833.33	49,935,833.33
CAFCO LLC due 01/30/23	50,000,000	49,838,888.89	49,838,888.89
CAFCO LLC due 02/15/23	50,000,000	49,713,125.00	49,713,125.00
CAFCO LLC due 03/01/23	50,000,000	49,664,027.78	49,664,027.78
CAFCO LLC due 03/15/23	57,500,000	56,941,499.30	56,941,499.30
CAFCO LLC due 03/29/23	80,000,000	79,062,333.33	79,062,333.33
CAFCO LLC due 04/04/23	75,000,000	74,064,187.50	74,064,187.50
CAFCO LLC due 04/26/23	80,000,000	78,768,222.22	78,768,222.22
CANADIAN IMPERIAL BK 0.55% due 03/03/23	50,000,000	50,000,000.00	50,000,000.00
CANADIAN IMPERIAL BK 0.80% due 05/05/23	50,000,000	50,000,000.00	50,000,000.00
CANADIAN IMPERIAL BK 2.84% due 09/29/23	65,000,000	65,000,000.00	65,000,000.00
CANADIAN IMPERIAL BK 3.06% due 01/13/23	100,000,000	100,000,000.00	100,000,000.00
CANADIAN IMPERIAL BK 4.86% due 07/05/23	50,000,000	50,000,000.00	50,000,000.00
CANADIAN IMPERIAL BK 5.11% due 07/06/23	100,000,000	100,000,000.00	100,000,000.00
CANTOR FITZGERALD REPO 4.22% due 01/03/23	200,000,000	200,000,000.00	200,000,000.00
CATERPLR FIN SRV CO. due 01/09/23	96,500,000	96,408,003.33	96,408,003.33
CDP FINANCIAL INC due 01/05/23	125,000,000	124,957,000.00	124,957,000.00
CDP FINANCIAL INC due 01/13/23	45,000,000	44,943,600.00	44,943,600.00
CDP FINANCIAL INC due 02/01/23	50,000,000	49,848,444.44	49,848,444.44
CDP FINANCIAL INC due 02/07/23	50,000,000	49,816,541.67	49,816,541.67
CDP FINANCIAL INC due 02/28/23	50,000,000	49,676,972.22	49,676,972.22
CDP FINANCIAL INC due 03/10/23	50,000,000	49,643,944.45	49,643,944.45
CDP FINANCIAL INC due 03/22/23	37,000,000	36,616,022.22	36,616,022.22
CDP FINANCIAL INC due 03/29/23	75,000,000	74,148,125.00	74,148,125.00
CDP FINANCIAL INC due 04/14/23	50,000,000	49,329,069.44	49,329,069.44
CDP FINANCIAL INC due 04/26/23	30,000,000	29,531,375.00	29,531,375.00
CDP FINANCIAL INC due 04/28/23	50,000,000	49,229,750.00	49,229,750.00
CDP FINANCIAL INC due 06/01/23	25,000,000	24,484,083.34	24,484,083.34
CHARIOT FNDG LLC due 01/03/23	50,000,000	49,989,222.22	49,989,222.22
CHARIOT FNDG LLC due 01/09/23	61,500,000	61,446,557.87	61,446,557.87
CHARIOT FNDG LLC due 01/24/23	20,625,000	20,564,648.96	20,564,648.96

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CHARIOT FNDG LLC due 01/27/23	50,000,000	49,850,138.89	49,850,138.89
CHARIOT FNDG LLC due 01/30/23	100,000,000	99,679,388.89	99,679,388.89
CHARIOT FNDG LLC due 01/31/23	100,000,000	99,618,333.33	99,618,333.33
CHARIOT FNDG LLC due 02/01/23	100,000,000	99,657,277.78	99,657,277.78
CHARIOT FNDG LLC due 02/16/23	50,000,000	49,744,444.45	49,744,444.45
CHARIOT FNDG LLC due 02/21/23	50,000,000	49,677,708.33	49,677,708.33
CHARIOT FNDG LLC due 03/01/23	50,000,000	49,623,055.55	49,623,055.55
CHARIOT FNDG LLC due 05/30/23	50,000,000	48,965,277.78	48,965,277.78
CRC FUNDING LLC due 01/05/23	50,000,000	49,980,000.00	49,980,000.00
CRC FUNDING LLC due 01/09/23	100,000,000	99,914,444.44	99,914,444.44
CRC FUNDING LLC due 01/13/23	100,000,000	99,880,000.00	99,880,000.00
CRC FUNDING LLC due 01/17/23	75,000,000	74,871,666.67	74,871,666.67
CRC FUNDING LLC due 01/30/23	125,000,000	124,583,930.55	124,583,930.55
CRC FUNDING LLC due 02/01/23	25,000,000	24,913,888.89	24,913,888.89
CRC FUNDING LLC due 03/02/23	14,205,000	14,091,360.00	14,091,360.00
CRC FUNDING LLC due 03/10/23	30,000,000	29,786,933.33	29,786,933.33
CRC FUNDING LLC due 03/15/23	50,000,000	49,513,333.33	49,513,333.33
CRC FUNDING LLC due 04/11/23	50,000,000	49,329,166.67	49,329,166.67
CRC FUNDING LLC due 04/28/23	40,000,000	39,340,900.00	39,340,900.00
EUROPEAN INVT BNK due 02/28/23	100,000,000	99,369,250.00	99,369,250.00
EXPORT DEVELMT CORP due 02/01/23	100,000,000	99,669,333.33	99,669,333.33
EXPORT DEVELMT CORP due 02/09/23	75,000,000	74,695,854.16	74,695,854.16
EXPORT DEVELMT CORP due 02/10/23	50,000,000	49,816,666.67	49,816,666.67
EXPORT DEVELMT CORP due 03/01/23	50,000,000	49,680,416.66	49,680,416.66
EXPORT DEVELMT CORP due 03/10/23	25,000,000	24,805,916.66	24,805,916.66
EXPORT DEVELMT CORP due 03/29/23	100,000,000	98,912,500.00	98,912,500.00
EXPORT DEVELMT CORP due 04/12/23	37,000,000	36,522,494.44	36,522,494.44
EXPORT DEVELMT CORP due 04/14/23	48,600,000	47,963,151.00	47,963,151.00
EXPORT DEVELMT CORP due 05/08/23	100,000,000	98,324,305.55	98,324,305.55
EXPORT DEVELMT CORP due 05/09/23	13,150,000	12,934,924.44	12,934,924.44
FAIRWAY FINANCE CORP 3.38% due 04/28/23	100,000,000	100,000,000.00	100,000,000.00
FAIRWAY FINANCE CORP due 01/05/23	25,000,000	24,990,833.33	24,990,833.33
FAIRWAY FINANCE CORP due 02/10/23	17,000,000	16,933,888.89	16,933,888.89
FAIRWAY FINANCE CORP due 02/15/23	68,000,000	67,664,250.00	67,664,250.00
FAIRWAY FINANCE CORP due 02/28/23	80,000,000	79,493,305.56	79,493,305.56
FAIRWAY FINANCE CORP due 03/01/23	53,000,000	52,651,686.95	52,651,686.95
FAIRWAY FINANCE CORP due 04/25/23	50,000,000	49,240,000.00	49,240,000.00
FAIRWAY FINANCE CORP due 04/26/23	100,000,000	98,466,666.66	98,466,666.66
FAIRWAY FINANCE CORP due 05/15/23	60,000,000	58,883,333.33	58,883,333.33
FAIRWAY FINANCE CORP due 07/06/23	75,000,000	73,023,750.00	73,023,750.00
FAIRWAY FINANCE CORP due 07/14/23	50,000,000	48,625,833.33	48,625,833.33
GTA FDG LLC DISC 4.80% due 03/30/23	75,000,000	74,123,055.55	74,123,055.55
GTA FDG LLC DISC due 01/24/23	50,000,000	49,891,388.89	49,891,388.89
GTA FDG LLC DISC due 02/01/23	50,000,000	49,821,319.44	49,821,319.44
GTA FDG LLC DISC due 02/14/23	25,000,000	24,861,277.78	24,861,277.78
GTA FDG LLC DISC due 02/15/23	50,000,000	49,703,125.00	49,703,125.00
GTA FDG LLC DISC due 02/22/23	35,000,000	34,765,422.22	34,765,422.22
GTA FDG LLC DISC due 02/27/23	40,000,000	39,742,233.33	39,742,233.33
GTA FDG LLC DISC due 02/28/23	80,000,000	79,476,388.88	79,476,388.88
GTA FDG LLC DISC due 03/01/23	119,500,000	118,598,004.73	118,598,004.73
GTA FDG LLC DISC due 03/15/23	50,000,000	49,538,680.55	49,538,680.55
GTA FDG LLC DISC due 03/30/23	25,000,000	24,709,722.22	24,709,722.22
GTA FDG LLC DISC due 04/14/23	50,000,000	49,306,180.56	49,306,180.56
GTA FDG LLC DISC due 05/12/23	25,000,000	24,545,138.89	24,545,138.89
GTA FDG LLC DISC due 05/30/23	40,000,000	39,167,255.56	39,167,255.56
HONEYWELL INTERNATN due 02/15/23	47,522,000	47,278,449.75	47,278,449.75
HONEYWELL INTERNATN due 02/22/23	40,600,000	40,347,242.44	40,347,242.44
HONEYWELL INTERNATN due 03/14/23	50,000,000	49,553,000.00	49,553,000.00

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
HSBC REPO 4.24% due 01/03/23	400,000,000	400,000,000.00	400,000,000.00
INTEL CORPORATION due 04/26/23	30,000,000	29,552,458.33	29,552,458.33
JEFFERSON OH LOCAL SCH DIST MA 2.25% due 12/01/26	430,000	416,006.80	416,006.80
JOHNSON + JOHNSON due 01/06/23	100,000,000	99,956,944.44	99,956,944.44
JOHNSON + JOHNSON due 04/28/23	150,000,000	147,777,000.00	147,777,000.00
KFW due 02/09/23	100,000,000	99,607,291.66	99,607,291.66
KFW due 02/15/23	50,000,000	49,765,000.00	49,765,000.00
KFW due 02/28/23	106,000,000	105,313,763.33	105,313,763.33
KFW due 05/02/23	50,000,000	49,228,625.00	49,228,625.00
LVMH due 03/08/23	34,500,000	34,221,067.50	34,221,067.50
LVMH due 05/15/23	23,700,000	23,283,617.33	23,283,617.33
LVMH due 05/25/23	75,745,000	74,284,636.40	74,284,636.40
MESA AZ 2.25% due 07/01/29	595,000	554,974.70	554,974.70
METLIFE SHORT TERM FDG due 01/05/23	10,750,000	10,746,118.05	10,746,118.05
METLIFE SHORT TERM FDG due 01/10/23	39,640,000	39,601,053.70	39,601,053.70
METLIFE SHORT TERM FDG due 02/15/23	67,315,000	67,034,580.13	67,034,580.13
METLIFE SHORT TERM FDG due 03/24/23	57,131,000	56,532,394.08	56,532,394.08
METLIFE SHORT TERM FDG due 05/01/23	60,169,000	59,248,414.30	59,248,414.30
METLIFE SHORT TERM FDG due 05/15/23	185,916,000	182,626,774.07	182,626,774.07
METLIFE SHORT TERM FDG due 06/07/23	20,800,000	20,350,980.00	20,350,980.00
NATIONAL SECS CLEARING due 01/10/23	50,000,000	49,947,875.00	49,947,875.00
NATIONAL SECS CLEARING due 04/03/23	64,300,000	63,631,208.56	63,631,208.56
NATIONAL SECS CLEARING due 04/06/23	50,000,000	49,462,986.11	49,462,986.11
NESTLE FIN FRANCE S. due 02/28/23	50,000,000	49,677,777.78	49,677,777.78
NORTH BRANCH MN INDEP SCH DIST 3.00% due 02/01/26	490,000	494,182.84	494,182.84
OLD LINE FUNDING LLC due 01/30/23	65,000,000	64,782,701.39	64,782,701.39
OLD LINE FUNDING LLC due 02/13/23	30,000,000	29,845,916.67	29,845,916.67
OLD LINE FUNDING LLC due 02/15/23	100,000,000	99,503,750.00	99,503,750.00
OLD LINE FUNDING LLC due 02/23/23	50,000,000	49,723,958.33	49,723,958.33
OLD LINE FUNDING LLC due 02/24/23	50,000,000	49,700,000.00	49,700,000.00
OLD LINE FUNDING LLC due 03/10/23	50,000,000	49,608,055.56	49,608,055.56
OLD LINE FUNDING LLC due 03/30/23	50,000,000	49,486,666.67	49,486,666.67
OLD LINE FUNDING LLC due 04/28/23	100,000,000	98,412,375.00	98,412,375.00
OLD LINE FUNDING LLC due 07/06/23	50,000,000	48,698,000.00	48,698,000.00
OMERS FINANCE TRUST due 03/09/23	38,423,000	38,097,631.90	38,097,631.90
ONTARIO TEACHERS FIN TR due 03/01/23	73,000,000	72,517,855.28	72,517,855.28
ONTARIO TEACHERS FIN TR due 04/18/23	30,260,000	29,833,687.03	29,833,687.03
PACIFIC LIFE SHORT TERM due 04/28/23	25,000,000	24,614,062.50	24,614,062.50
PRICOA SHT TRM FNDG LL due 01/06/23	50,000,000	49,979,166.67	49,979,166.67
PRICOA SHT TRM FNDG LL due 01/13/23	50,000,000	49,949,333.33	49,949,333.33
PRICOA SHT TRM FNDG LL due 02/10/23	100,000,000	99,611,111.11	99,611,111.11
PROCTOR GAMBLE AND CO due 01/05/23	50,000,000	49,979,722.22	49,979,722.22
PROCTOR GAMBLE AND CO due 01/27/23	44,000,000	43,874,477.78	43,874,477.78
PROCTOR GAMBLE AND CO due 02/10/23	85,000,000	84,593,888.89	84,593,888.89
PROCTOR GAMBLE AND CO due 04/12/23	50,000,000	49,354,722.22	49,354,722.22
PROCTOR GAMBLE AND CO due 04/28/23	100,000,000	98,505,000.00	98,505,000.00
PSP CAPITAL INC. due 01/03/23	21,500,000	21,496,297.22	21,496,297.22
PSP CAPITAL INC. due 01/05/23	150,000,000	149,943,166.67	149,943,166.67
PSP CAPITAL INC. due 01/06/23	38,000,000	37,978,888.89	37,978,888.89
PSP CAPITAL INC. due 01/10/23	50,000,000	49,960,625.00	49,960,625.00
PSP CAPITAL INC. due 01/13/23	50,000,000	49,947,500.00	49,947,500.00
PSP CAPITAL INC. due 02/28/23	25,000,000	24,821,569.45	24,821,569.45
PSP CAPITAL INC. due 03/22/23	50,000,000	49,541,111.11	49,541,111.11
PSP CAPITAL INC. due 03/24/23	50,000,000	49,480,666.66	49,480,666.66
PSP CAPITAL INC. due 03/27/23	24,000,000	23,743,300.00	23,743,300.00
PSP CAPITAL INC. due 03/30/23	50,000,000	49,450,000.00	49,450,000.00
PSP CAPITAL INC. due 05/02/23	109,500,000	107,726,593.75	107,726,593.75
PSP CAPITAL INC. due 05/19/23	75,000,000	73,631,500.00	73,631,500.00

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
QUEBEC GOVT due 01/30/23	60,000,000	59,790,233.33	59,790,233.33
QUEBEC GOVT due 02/06/23	100,000,000	99,566,000.00	99,566,000.00
ROYAL BANK OF SCOTLAND REPO 4.22% due 01/03/23	200,000,000	200,000,000.00	200,000,000.00
ROYAL BK CDA 0.48% due 03/01/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK CDA N Y 2.81% due 08/15/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK CDA N Y 3.02% due 08/08/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK CDA N Y 3.51% due 02/28/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK CDA N Y 3.54% due 04/14/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK CDA N Y 3.75% due 07/20/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK CDA N Y 4.03% due 07/14/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK CDA N Y 5.05% due 04/28/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK OF CANADA 0.73% due 04/21/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK OF CANADA 2.03% due 01/06/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK OF CANADA 3.00% due 06/05/23	50,000,000	50,000,000.00	50,000,000.00
ROYAL BK OF CANADA 4.86% due 07/06/23	50,000,000	50,000,000.00	50,000,000.00
SAWYER CNTY WI 2.20% due 04/01/24	100,000	99,659.00	99,659.00
THUNDER BAY FNDNG LLC due 02/07/23	25,000,000	24,899,791.67	24,899,791.67
THUNDER BAY FNDNG LLC due 02/15/23	50,000,000	49,751,875.00	49,751,875.00
THUNDER BAY FNDNG LLC due 02/24/23	50,000,000	49,700,000.00	49,700,000.00
THUNDER BAY FNDNG LLC due 02/28/23	50,000,000	49,672,138.89	49,672,138.89
THUNDER BAY FNDNG LLC due 03/22/23	100,000,000	99,073,333.33	99,073,333.33
THUNDER BAY FNDNG LLC due 03/24/23	50,000,000	49,453,333.33	49,453,333.33
THUNDER BAY FNDNG LLC due 03/30/23	100,000,000	98,814,444.44	98,814,444.44
THUNDER BAY FNDNG LLC due 05/24/23	50,000,000	48,997,013.89	48,997,013.89
TORONTO DOMINION 0.29% due 02/28/23	50,000,000	50,000,000.00	50,000,000.00
TORONTO DOMINION 0.75% due 05/23/23	50,000,000	50,000,000.00	50,000,000.00
TORONTO DOMINION 3.10% due 06/12/23	50,000,000	50,000,000.00	50,000,000.00
TORONTO DOMINION BANK due 03/15/23	200,000,000	198,265,236.11	198,265,236.11
TORONTO DOMINION BANK due 05/05/23	50,000,000	49,380,000.00	49,380,000.00
TORONTO DOMINION BANK due 05/15/23	50,000,000	49,060,138.89	49,060,138.89
TORONTO DOMINION BK 2.85% due 09/29/23	100,000,000	100,000,000.00	100,000,000.00
TORONTO DOMINION BK 3.80% due 11/08/23	50,000,000	50,000,000.00	50,000,000.00
TOYOTA MOTOR CREDIT due 01/13/23	100,000,000	99,878,666.67	99,878,666.67
TOYOTA MOTOR CREDIT due 03/29/23	50,000,000	49,438,125.00	49,438,125.00
TOYOTA MOTOR CREDIT due 03/30/23	50,000,000	49,431,666.66	49,431,666.66
TOYOTA MOTOR CREDIT due 04/12/23	100,000,000	98,712,250.00	98,712,250.00
TOYOTA MOTOR CREDIT due 04/28/23	60,000,000	59,065,950.00	59,065,950.00
TOYOTA MOTOR CREDIT due 05/05/23	60,000,000	59,005,933.33	59,005,933.33
TREASURY BILL due 01/26/23	50,000,000	49,974,479.17	49,974,479.17
TREASURY BILL due 02/02/23	100,000,000	99,747,333.27	99,747,333.27
TREASURY BILL due 02/16/23	50,000,000	49,805,394.44	49,805,394.44
WATERLOO IA 3.00% due 06/01/26	650,000	655,269.70	655,269.70
WELLS FARGO TSY+ MMKT FUND	428,124,939	428,121,589.05	428,124,938.62

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