Public Markets Asset Listing

As of June 30, 2023

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 FY2022 Annual Report.

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Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Domestic Equity Securities	**337,430,029**	**19,646,069,381**	**29,538,300,067**
1 800 FLOWERS.COM INC CL A	232,714	2,857,276	1,815,169
10X GENOMICS INC CLASS A	108,732	11,232,334	6,071,595
1ST SOURCE CORP	758	25,980	31,783
23ANDME HOLDING CO CLASS A	12,364	35,205	21,637
2SEVENTY BIO INC	4,537	83,202	45,914
2U INC	4,056	129,545	16,346
374WATER INC	1,644	4,468	3,929
3D SYSTEMS CORP	5,918	108,621	58,766
3M CO W/D	306,309	53,021,037	30,658,468
4D MOLECULAR THERAPEUTICS IN	61,799	964,439	1,116,708
5E ADVANCED MATERIALS INC	2,092	31,243	6,862
89BIO INC	2,882	55,069	54,614
8X8 INC	386,472	3,922,398	1,634,777
908 DEVICES INC	779	18,047	5,344
A MARK PRECIOUS METALS INC	978	24,486	36,611
A10 NETWORKS INC	262,112	2,561,693	3,824,214
AADI BIOSCIENCE INC	484	5,889	3,311
AAON INC	2,090	91,938	198,153
AAR CORP	32,679	1,246,787	1,887,539
AARON S CO INC/THE	47,981	633,879	678,451
ABBOTT LABORATORIES	1,110,236	77,625,295	121,037,929
ABBVIE INC	1,163,047	101,312,276	156,697,322
ABCELLERA BIOLOGICS INC	15,900	152,444	102,714
ABERCROMBIE + FITCH CO CL A	2,250	62,548	84,780
ABM INDUSTRIES INC	3,112	94,115	132,727
ACACIA RESEARCH CORP	1,070	4,438	4,451
ACADEMY SPORTS + OUTDOORS IN	26,302	1,067,877	1,421,623
ACADIA HEALTHCARE CO INC	60,138	2,572,380	4,789,390
ACADIA PHARMACEUTICALS INC	148,971	2,808,693	3,567,855
ACADIA REALTY TRUST	151,701	2,609,514	2,182,977
ACCEL ENTERTAINMENT INC	2,892	29,429	30,540
ACCENTURE PLC CL A	390,261	64,596,746	120,426,739
ACCO BRANDS CORP	3,932	33,104	20,486
ACCOLADE INC	3,130	101,224	42,161
ACCURAY INC	4,641	16,977	17,961
ACI WORLDWIDE INC	274,628	7,779,894	6,363,131
ACLARIS THERAPEUTICS INC	79,893	1,186,265	828,490
ACM RESEARCH INC CLASS A	2,050	31,405	26,814
ACNB CORP	359	11,506	11,908
ACRIVON THERAPEUTICS INC	588	11,765	7,620
ACTINIUM PHARMACEUTICALS INC	743	5,586	5,513
ACTIVISION BLIZZARD INC	466,020	28,375,171	39,285,486
ACUITY BRANDS INC	23,267	3,615,661	3,794,382
ACUSHNET HOLDINGS CORP	1,487	48,538	81,309
ACV AUCTIONS INC A	273,895	3,714,841	4,730,167
ADAPTHEALTH CORP	3,439	88,542	41,853
ADAPTIVE BIOTECHNOLOGIES	48,716	442,981	326,884
ADDUS HOMECARE CORP	9,527	949,070	883,153
ADEIA INC	4,919	92,123	54,158
ADICET BIO INC	1,779	23,519	4,323
ADIENT PLC	169,043	6,343,237	6,477,728

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ADMA BIOLOGICS INC	9,062	18,876	33,439
ADOBE INC	330,787	84,903,691	161,751,535
ADT INC	130,684	947,121	788,025
ADTALEM GLOBAL EDUCATION INC	198,590	6,830,135	6,819,581
ADTRAN HOLDINGS INC	3,603	67,750	37,940
ADVANCE AUTO PARTS INC	34,375	5,334,139	2,416,563
ADVANCED DRAINAGE SYSTEMS IN	34,700	3,920,621	3,948,166
ADVANCED ENERGY INDUSTRIES	1,764	99,080	196,598
ADVANCED MICRO DEVICES	1,112,772	51,830,962	126,755,859
ADVANSIX INC	24,064	739,825	841,759
ADVANTAGE SOLUTIONS INC	4,519	41,325	10,574
AECOM	321,081	19,902,551	27,192,350
AEHR TEST SYSTEMS	95,766	2,411,492	3,950,348
AEROJET ROCKETDYNE HOLDINGS	3,686	111,718	202,251
AEROVATE THERAPEUTICS INC	351	5,566	6,020
AEROVIRONMENT INC	1,162	79,104	118,849
AERSALE CORP	7,074	118,175	103,988
AES CORP	438,556	6,883,026	9,091,266
AEVA TECHNOLOGIES INC	4,219	30,853	5,274
AFC GAMMA INC	1,041	20,662	12,960
AFFILIATED MANAGERS GROUP	20,309	2,566,791	3,044,116
AFFIRM HOLDINGS INC	199,622	8,652,179	3,060,205
AFLAC INC	437,364	18,431,360	30,528,007
AGCO CORP	69,203	5,623,450	9,094,658
AGENUS INC	15,298	46,618	24,477
AGILENT TECHNOLOGIES INC	263,399	25,125,393	31,673,730
AGILITI INC	1,408	28,934	23,232
AGILON HEALTH INC	153,923	3,608,894	2,669,025
AGILYSYS INC	928	22,977	63,698
AGIOS PHARMACEUTICALS INC	32,092	1,342,824	908,845
AGNC INVESTMENT CORP	308,457	5,303,291	3,124,669
AGREE REALTY CORP	77,531	5,205,044	5,069,752
AIR LEASE CORP	116,129	4,194,617	4,859,999
AIR PRODUCTS + CHEMICALS INC	178,460	34,797,441	53,454,124
AIR TRANSPORT SERVICES GROUP	2,676	46,379	50,496
AIRBNB INC CLASS A	302,542	35,235,903	38,773,783
AIRSCULPT TECHNOLOGIES INC	311	2,669	2,681
AKAMAI TECHNOLOGIES INC	92,928	6,432,429	8,351,439
AKERO THERAPEUTICS INC	2,105	71,979	98,282
AKOUSTIS TECHNOLOGIES INC	3,099	18,572	9,855
AKOYA BIOSCIENCES INC	508	6,946	3,754
ALAMO GROUP INC	472	53,368	86,806
ALARM.COM HOLDINGS INC	36,233	2,115,501	1,872,521
ALASKA AIR GROUP INC	109,636	6,397,323	5,830,442
ALBANY INTL CORP CL A	1,437	96,133	134,043
ALBEMARLE CORP	64,946	7,825,149	14,488,803
ALBERTSONS COS INC CLASS A	298,002	6,171,203	6,502,404
ALCOA CORP	106,474	4,392,368	3,612,663
ALDEYRA THERAPEUTICS INC	2,154	15,332	18,072
ALECTOR INC	3,306	63,044	19,869
ALERUS FINANCIAL CORP	9,410	198,820	169,192

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ALEXANDER + BALDWIN INC	55,112	1,073,719	1,023,981
ALEXANDER S INC	115	33,897	21,144
ALEXANDRIA REAL ESTATE EQUIT	105,984	14,961,629	12,028,124
ALICO INC	490	14,153	12,475
ALIGHT INC CLASS A	827,947	6,996,150	7,650,230
ALIGN TECHNOLOGY INC	57,533	12,891,101	20,345,970
ALIGNMENT HEALTHCARE INC	132,521	1,609,183	761,996
ALKAMI TECHNOLOGY INC	270,217	4,232,721	4,428,857
ALKERMES PLC	97,968	2,668,286	3,066,398
ALLAKOS INC	3,551	15,085	15,482
ALLBIRDS INC CL A	5,283	21,466	6,657
ALLEGIANT TRAVEL CO	746	84,390	94,205
ALLEGION PLC	113,148	11,004,130	13,580,023
ALLEGRO MICROSYSTEMS INC	90,211	2,148,337	4,072,125
ALLETE INC	40,595	2,515,121	2,353,292
ALLIANT ENERGY CORP	140,522	6,243,069	7,374,595
ALLIED MOTION TECHNOLOGIES	700	21,247	27,958
ALLISON TRANSMISSION HOLDING	153,511	6,128,863	8,667,231
ALLOGENE THERAPEUTICS INC	26,070	599,056	129,568
ALLOVIR INC	2,325	36,325	7,905
ALLSTATE CORP	280,254	28,087,722	30,558,896
ALLY FINANCIAL INC	217,343	5,562,407	5,870,434
ALNYLAM PHARMACEUTICALS INC	71,212	6,516,484	13,526,007
ALPHA + OMEGA SEMICONDUCTOR	70,796	2,448,848	2,322,109
ALPHA METALLURGICAL RESOURCE	5,677	865,308	933,072
ALPHABET INC CL A	4,022,160	244,791,942	481,452,552
ALPHABET INC CL C	3,287,056	184,119,749	397,635,164
ALPHATEC HOLDINGS INC	3,509	33,327	63,092
ALPINE IMMUNE SCIENCES INC	1,724	15,380	17,723
ALPINE INCOME PROPERTY TRUST	418	6,374	6,793
ALTA EQUIPMENT GROUP INC	1,016	11,983	17,607
ALTAIR ENGINEERING INC A	2,487	121,700	188,614
ALTERYX INC CLASS A	37,473	3,974,240	1,701,274
ALTI GLOBAL INC	605	3,635	4,634
ALTIMMUNE INC	1,451	5,685	5,122
ALTRIA GROUP INC	995,443	59,731,812	45,093,568
ALTUS POWER INC	76,472	845,667	412,949
ALX ONCOLOGY HOLDINGS INC	39,645	318,765	297,734
AMALGAMATED FINANCIAL CORP	57,535	859,290	925,738
AMAZON.COM INC	6,202,545	474,926,469	808,563,766
AMBAC FINANCIAL GROUP INC	2,085	38,752	29,690
AMBARELLA INC	1,712	123,130	143,243
AMC ENTERTAINMENT HLDS CL A	274,008	2,187,142	1,205,635
AMC NETWORKS INC A	1,682	48,018	20,100
AMCOR PLC	823,244	8,316,238	8,215,975
AMDOCS LTD	173,114	11,357,258	17,112,319
AMEDISYS INC	17,883	3,449,297	1,635,222
AMER NATL BNKSHS/DANVILLE VA	442	15,100	12,809
AMERANT BANCORP INC	1,205	31,327	20,714
AMEREN CORPORATION	197,960	14,129,484	16,167,393
AMERESCO INC CL A	21,559	1,373,593	1,048,414

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AMERICA S CAR MART INC	284	23,006	28,338
AMERICAN AIRLINES GROUP INC	394,770	11,792,974	7,082,174
AMERICAN ASSETS TRUST INC	2,298	79,699	44,122
AMERICAN AXLE + MFG HOLDINGS	124,802	1,126,855	1,032,113
AMERICAN EAGLE OUTFITTERS	8,677	147,655	102,389
AMERICAN ELECTRIC POWER	287,029	21,101,078	24,167,842
AMERICAN EQUITY INVT LIFE HL	3,498	104,851	182,281
AMERICAN EXPRESS CO	465,296	49,259,278	81,054,563
AMERICAN FINANCIAL GROUP INC	56,668	4,734,534	6,729,325
AMERICAN HOMES 4 RENT A	185,408	5,063,566	6,572,714
AMERICAN INTERNATIONAL GROUP	622,518	32,795,657	35,819,686
AMERICAN REALTY INVESTORS IN	46	770	1,002
AMERICAN SOFTWARE INC CL A	1,640	21,588	17,236
AMERICAN STATES WATER CO	1,710	103,259	148,770
AMERICAN TOWER CORP	285,669	46,492,246	55,402,646
AMERICAN VANGUARD CORP	1,164	19,206	20,801
AMERICAN WATER WORKS CO INC	107,679	10,422,330	15,371,177
AMERICAN WELL CORP CLASS A	11,817	133,848	24,816
AMERICAN WOODMARK CORP	784	41,463	59,874
AMERICOLD REALTY TRUST INC	150,301	4,950,551	4,854,722
AMERIPRISE FINANCIAL INC	74,945	9,304,544	24,893,731
AMERIS BANCORP	99,768	3,579,144	3,413,063
AMERISAFE INC	12,415	623,078	661,968
AMERISOURCEBERGEN CORP	90,056	8,812,241	17,329,476
AMES NATIONAL CORP	226	4,113	4,075
AMETEK INC	149,980	11,894,378	24,278,762
AMGEN INC	390,486	70,553,711	86,695,702
AMICUS THERAPEUTICS INC	175,151	2,385,599	2,199,897
AMKOR TECHNOLOGY INC	77,786	1,514,796	2,314,134
AMMO INC	4,169	30,177	8,880
AMN HEALTHCARE SERVICES INC	22,646	1,151,081	2,471,132
AMNEAL PHARMACEUTICALS INC	6,281	61,139	19,471
AMPHASTAR PHARMACEUTICALS IN	1,790	38,761	102,871
AMPHENOL CORP CL A	324,362	14,002,404	27,554,552
AMPLIFY ENERGY CORP	2,814	18,789	19,051
AMPLITUDE INC CLASS A	2,953	45,090	32,483
AMPRIUS TECHNOLOGIES INC	133	1,080	955
AMYLYX PHARMACEUTICALS INC	2,348	70,646	50,646
AMYRIS INC	10,429	61,555	10,742
ANALOG DEVICES INC	347,037	30,357,253	67,606,278
ANAPTYSBIO INC	1,004	42,578	20,421
ANAVEX LIFE SCIENCES CORP	3,564	37,185	28,975
ANDERSONS INC/THE	80,412	2,667,360	3,711,014
ANGEL OAK MORTGAGE REIT INC	360	5,100	2,966
ANGI INC	167,867	480,752	553,961
ANGIODYNAMICS INC	1,922	32,584	20,046
ANI PHARMACEUTICALS INC	619	25,826	33,321
ANIKA THERAPEUTICS INC	737	19,818	19,147
ANNALY CAPITAL MANAGEMENT IN	312,902	11,265,846	6,261,169
ANNEXON INC	1,312	4,576	4,618
ANSYS INC	98,396	24,180,768	32,497,247

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ANTERIX INC	842	36,055	26,683
ANTERO MIDSTREAM CORP	183,869	1,857,747	2,132,880
ANTERO RESOURCES CORP	194,677	5,918,420	4,483,411
ANYWHERE REAL ESTATE INC	5,118	119,542	34,188
AON PLC CLASS A	112,664	16,469,782	38,891,613
APA CORP	223,972	10,155,838	7,653,123
APARTMENT INCOME REIT CO	86,427	3,352,561	3,119,150
APARTMENT INVT + MGMT CO A	6,934	139,337	59,078
APELLIS PHARMACEUTICALS INC	63,094	5,159,938	5,747,863
API GROUP CORP	9,749	171,299	265,758
APOGEE ENTERPRISES INC	1,047	31,716	49,701
APOLLO COMMERCIAL REAL ESTAT	6,526	97,011	73,874
APOLLO GLOBAL MANAGEMENT INC	309,153	16,560,299	23,746,042
APOLLO MEDICAL HOLDINGS INC	1,931	77,227	61,020
APPFOLIO INC A	904	74,216	155,615
APPIAN CORP A	1,911	93,854	90,964
APPLE HOSPITALITY REIT INC	99,839	1,586,081	1,508,567
APPLE INC	9,592,285	565,443,339	1,860,615,521
APPLIED DIGITAL CORP	351,641	1,872,001	3,287,843
APPLIED INDUSTRIAL TECH INC	22,380	1,698,423	3,241,295
APPLIED MATERIALS INC	634,424	39,295,566	91,699,645
APPLOVIN CORP CLASS A	121,292	4,803,763	3,120,843
APTARGROUP INC	37,551	3,471,782	4,350,659
APTIV PLC	242,087	20,725,482	24,714,662
ARAMARK	316,745	10,584,939	13,635,872
ARBOR REALTY TRUST INC	7,671	101,365	113,684
ARBUTUS BIOPHARMA CORP	5,385	16,754	12,386
ARCBEST CORP	14,506	997,422	1,433,193
ARCELLX INC	1,835	40,532	58,023
ARCH CAPITAL GROUP LTD	210,703	6,751,829	15,771,120
ARCHER AVIATION INC A	7,674	29,633	31,617
ARCHER DANIELS MIDLAND CO	379,154	21,243,664	28,648,876
ARCHROCK INC	6,453	57,580	66,143
ARCONIC CORP	4,650	112,812	137,547
ARCOSA INC	26,907	1,490,755	2,038,743
ARCTURUS THERAPEUTICS HOLDIN	973	45,208	27,906
ARCUS BIOSCIENCES INC	38,317	901,656	778,218
ARCUTIS BIOTHERAPEUTICS INC	2,244	44,384	21,385
ARDAGH GROUP SA	10,878	189,504	102,253
ARDAGH METAL PACKAGING SA	90,490	731,992	340,242
ARDELYX INC	9,890	35,683	33,527
ARDMORE SHIPPING CORP	20,757	287,661	256,349
ARES COMMERCIAL REAL ESTATE	2,923	39,495	29,668
ARES MANAGEMENT CORP A	95,973	5,325,333	9,246,999
ARGAN INC	586	20,839	23,094
ARGO GROUP INTERNATIONAL	1,702	78,241	50,396
ARIS WATER SOLUTIONS INC A	1,277	15,428	13,179
ARISTA NETWORKS INC	149,503	9,574,139	24,228,456
ARKO CORP	4,337	41,118	34,479
ARLO TECHNOLOGIES INC	491,444	2,885,835	5,361,654
ARMADA HOFFLER PROPERTIES IN	66,651	756,711	778,484

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ARMOUR RESIDENTIAL REIT INC	9,417	76,057	50,193
ARMSTRONG WORLD INDUSTRIES	67,567	5,463,104	4,963,472
ARRAY TECHNOLOGIES INC	7,039	137,812	159,081
ARROW ELECTRONICS INC	92,572	6,628,258	13,259,088
ARROW FINANCIAL CORP	4,825	111,578	97,176
ARROWHEAD PHARMACEUTICALS IN	4,802	137,342	171,239
ARS PHARMACEUTICALS INC	691	4,345	4,630
ARTESIAN RESOURCES CORP CL A	367	14,834	17,330
ARTHUR J GALLAGHER + CO	117,956	10,393,790	25,899,599
ARTISAN PARTNERS ASSET MA A	17,179	593,974	675,306
ARTIVION INC	1,686	29,032	28,982
ARVINAS INC	52,988	1,761,578	1,315,162
ASANA INC CL A	3,632	196,554	80,049
ASBURY AUTOMOTIVE GROUP	23,448	1,951,878	5,637,368
ASGN INC	28,175	1,868,734	2,130,875
ASHLAND INC	53,433	4,446,156	4,643,862
ASPEN AEROGELS INC	2,993	37,037	23,615
ASPEN TECHNOLOGY INC	14,641	2,652,267	2,453,978
ASSERTIO HOLDINGS INC	2,871	16,445	15,561
ASSETMARK FINANCIAL HOLDINGS	1,029	26,537	30,520
ASSOCIATED BANC CORP	202,378	4,400,708	3,284,595
ASSURANT INC	31,319	3,127,702	3,937,425
ASSURED GUARANTY LTD	34,561	1,320,936	1,928,504
AST SPACEMOBILE INC	3,033	20,800	14,255
ASTEC INDUSTRIES INC	35,726	1,432,329	1,623,389
ASTRIA THERAPEUTICS INC	1,506	15,117	12,545
ASTRONICS CORP	1,082	18,955	21,489
ASURE SOFTWARE INC	608	7,210	7,393
AT+T INC	4,353,010	107,809,182	69,430,510
ATARA BIOTHERAPEUTICS INC	3,949	74,855	6,358
ATEA PHARMACEUTICALS INC	3,731	71,937	13,954
ATI INC	50,115	1,176,629	2,216,586
ATKORE INC	1,887	98,642	294,259
ATLANTIC UNION BANKSHARES CO	69,981	2,504,056	1,816,007
ATLANTICUS HOLDINGS CORP	156	5,801	6,554
ATLAS ENERGY SOLUTIONS INC A	903	14,681	15,676
ATLASSIAN CORP CL A	178,470	27,147,960	29,949,051
ATMOS ENERGY CORP	78,818	7,216,208	9,169,686
ATMUS FILTRATION TECHNOLOGIE	205,484	4,080,470	4,512,429
ATN INTERNATIONAL INC	455	22,254	16,653
ATOMERA INC	1,070	20,131	9,384
ATRICURE INC	34,983	1,119,042	1,726,761
ATRION CORPORATION	65	35,213	36,771
AURA BIOSCIENCES INC	1,440	19,430	17,784
AURINIA PHARMACEUTICALS INC	6,315	70,427	61,129
AURORA INNOVATION INC	14,440	34,502	42,454
AUTODESK INC	186,120	31,083,303	38,082,013
AUTOMATIC DATA PROCESSING	230,493	29,438,631	50,660,056
AUTONATION INC	54,654	5,967,512	8,996,595
AUTOZONE INC	12,613	11,426,047	31,448,750
AVALONBAY COMMUNITIES INC	78,285	14,178,228	14,817,002

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AVANGRID INC	37,131	1,691,745	1,399,096
AVANOS MEDICAL INC	86,960	2,969,151	2,222,698
AVANTAX INC	1,993	48,635	44,603
AVANTOR INC	627,027	14,309,478	12,879,135
AVEANNA HEALTHCARE HOLDINGS	2,543	24,610	4,298
AVEPOINT INC	7,332	41,285	42,232
AVERY DENNISON CORP	57,218	6,256,511	9,830,052
AVIAT NETWORKS INC	378	12,824	12,614
AVID BIOSERVICES INC	2,901	34,235	40,527
AVID TECHNOLOGY INC	1,618	28,900	41,259
AVIDITY BIOSCIENCES INC	3,315	71,840	36,763
AVIDXCHANGE HOLDINGS INC	6,909	61,202	71,715
AVIENT CORP	47,633	1,508,604	1,948,190
AVIS BUDGET GROUP INC	12,786	2,107,134	2,923,775
AVISTA CORP	180,424	7,431,868	7,085,250
AVITA MEDICAL INC	1,172	18,996	19,936
AVNET INC	76,344	3,180,729	3,851,555
AXALTA COATING SYSTEMS LTD	373,878	10,547,560	12,266,937
AXCELIS TECHNOLOGIES INC	43,337	3,343,384	7,944,972
AXIS CAPITAL HOLDINGS LTD	46,937	2,668,880	2,526,619
AXOGEN INC	80,810	1,498,778	737,795
AXON ENTERPRISE INC	97,398	12,865,347	19,004,298
AXONICS INC	83,756	4,348,792	4,227,165
AXOS FINANCIAL INC	108,518	2,383,382	4,279,950
AXSOME THERAPEUTICS INC	25,006	1,533,692	1,796,931
AZEK CO INC/THE	198,623	5,241,535	6,016,291
AZENTA INC	36,625	3,290,997	1,709,655
AZZ INC	21,820	882,733	948,297
B. RILEY FINANCIAL INC	18,521	773,786	851,596
B+G FOODS INC	3,638	97,197	50,641
BABCOCK + WILCOX ENTERPR	3,074	23,724	18,137
BABYLON HOLDINGS LTD CL A	1,085	4,302	79
BADGER METER INC	1,369	80,889	202,010
BAKER HUGHES CO	628,068	18,237,363	19,853,229
BAKKT HOLDINGS INC	1,865	4,609	2,294
BALCHEM CORP	1,493	140,643	201,271
BALL CORP	184,150	8,940,614	10,719,372
BALLY S CORP	1,668	61,156	25,954
BANC OF CALIFORNIA INC	2,577	41,077	29,842
BANCFIRST CORP	1,081	67,720	99,452
BANCO LATINOAMERICANO COME E	1,267	22,353	27,950
BANCORP INC/THE	2,520	39,390	82,278
BANDWIDTH INC CLASS A	1,238	102,988	16,936
BANK FIRST CORP	449	32,503	37,357
BANK OF AMERICA CORP	4,853,210	127,974,677	139,238,595
BANK OF HAWAII CORP	1,191	48,155	49,105
BANK OF MARIN BANCORP/CA	877	30,172	15,497
BANK OF N.T. BUTTERFIELD+SON	197,965	6,213,658	5,416,322
BANK OF NEW YORK MELLON CORP	555,435	26,016,912	24,727,966
BANK OZK	123,915	4,591,744	4,976,426
BANK7 CORP	80	1,801	1,962

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BANKUNITED INC	39,849	1,423,625	858,746
BANKWELL FINANCIAL GROUP INC	208	6,298	5,071
BANNER CORPORATION	74,204	3,712,276	3,240,489
BAR HARBOR BANKSHARES	727	20,885	17,913
BARK INC	4,614	8,221	6,137
BARNES GROUP INC	81,681	2,713,345	3,446,121
BARRETT BUSINESS SVCS INC	2,563	233,446	223,494
BATH + BODY WORKS INC	139,685	5,409,413	5,238,188
BAXTER INTERNATIONAL INC	339,674	21,925,720	15,475,547
BAYCOM CORP	455	9,231	7,589
BCB BANCORP INC	614	9,932	7,208
BEACON ROOFING SUPPLY INC	17,776	671,256	1,475,052
BEAM THERAPEUTICS INC	18,535	1,217,665	591,823
BEAUTY HEALTH CO/THE	366,043	4,882,595	3,063,780
BEAZER HOMES USA INC	23,598	528,075	667,587
BECTON DICKINSON AND CO	162,440	33,962,642	42,885,784
BEL FUSE INC CL B	1,788	101,637	102,649
BELDEN INC	50,693	2,503,286	4,848,785
BELLRING BRANDS INC	6,224	135,592	227,798
BENCHMARK ELECTRONICS INC	1,629	33,745	42,077
BENSON HILL INC	9,712	30,534	12,626
BENTLEY SYSTEMS INC CLASS B	106,987	5,704,388	5,801,905
BERKSHIRE GREY INC	2,045	3,353	2,883
BERKSHIRE HATHAWAY INC CL B	1,115,834	214,609,034	380,499,394
BERKSHIRE HILLS BANCORP INC	26,333	715,522	545,883
BERRY CORP	731,162	6,523,310	5,030,395
BERRY GLOBAL GROUP INC	104,453	4,825,780	6,720,506
BEST BUY CO INC	203,011	12,466,487	16,636,751
BEYOND AIR INC	757	3,511	3,225
BEYOND MEAT INC	2,763	150,629	35,864
BGC PARTNERS INC CL A	213,182	927,523	944,396
BIG 5 SPORTING GOODS CORP	1,148	25,447	10,516
BIG LOTS INC	27,301	871,533	241,068
BIGBEAR.AI HOLDINGS INC	807	1,887	1,896
BIGCOMMERCE HOLDINGS SER 1	3,101	123,210	30,855
BIGLARI HOLDINGS INC B	1,955	235,719	385,409
BILL HOLDINGS INC	113,478	17,604,381	13,259,904
BIO RAD LABORATORIES A	11,946	3,356,198	4,528,968
BIO TECHNE CORP	86,064	3,801,770	7,025,404
BIOATLA INC	1,297	4,550	3,891
BIOCRYST PHARMACEUTICALS INC	253,832	2,046,546	1,786,977
BIOGEN INC	97,190	25,159,158	27,684,572
BIOHAVEN LTD	3,235	40,947	77,381
BIOLIFE SOLUTIONS INC	27,145	620,966	599,905
BIOMARIN PHARMACEUTICAL INC	126,814	10,880,290	10,992,238
BIOMEA FUSION INC	924	28,346	20,282
BIOTE CORP A	349	2,292	2,359
BIOVIE INC	126	736	543
BIOXCEL THERAPEUTICS INC	922	27,140	6,141
BIT DIGITAL INC	3,781	16,678	15,351
BJ S RESTAURANTS INC	1,026	40,831	32,627

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BJ S WHOLESALE CLUB HOLDINGS	76,000	5,011,972	4,788,760
BLACK HILLS CORP	7,806	495,714	470,390
BLACK KNIGHT INC	86,553	4,309,391	5,169,811
BLACKBAUD INC	39,713	2,555,420	2,826,771
BLACKLINE INC	2,606	173,670	140,255
BLACKROCK INC	83,003	38,238,217	57,366,693
BLACKSKY TECHNOLOGY INC	3,467	6,719	7,697
BLACKSTONE INC	414,503	42,010,932	38,536,344
BLACKSTONE MORTGAGE TRU CL A	8,045	246,115	167,416
BLADE AIR MOBILITY INC	3,425	18,762	13,495
BLINK CHARGING CO	2,249	68,161	13,472
BLOCK INC	555,941	46,185,092	37,008,992
BLOOM ENERGY CORP A	8,808	148,934	144,011
BLOOMIN BRANDS INC	28,699	606,044	771,716
BLUE BIRD CORP	884	18,487	19,872
BLUE FOUNDRY BANCORP	934	12,805	9,443
BLUE OWL CAPITAL INC	234,615	2,545,351	2,733,265
BLUE RIDGE BANKSHARES INC	892	15,268	7,894
BLUEBIRD BIO INC	29,535	570,729	97,170
BLUEGREEN VACATIONS HOLDING	468	12,179	16,684
BLUELINX HOLDINGS INC	11,397	814,245	1,068,811
BLUEPRINT MEDICINES CORP	47,766	3,353,435	3,018,811
BOEING CO/THE	319,532	70,415,602	67,472,377
BOISE CASCADE CO	32,100	982,224	2,900,235
BOK FINANCIAL CORPORATION	16,215	1,297,727	1,309,848
BOOKING HOLDINGS INC	23,275	40,520,713	62,850,181
BOOT BARN HOLDINGS INC	6,957	529,323	589,188
BOOZ ALLEN HAMILTON HOLDINGS	90,115	4,335,003	10,056,834
BORGWARNER INC	161,415	6,353,710	7,894,808
BORR DRILLING LTD	11,286	60,076	84,984
BOSTON BEER COMPANY INC A	8,233	4,034,529	2,539,387
BOSTON OMAHA CORP CL A	1,212	24,120	22,810
BOSTON PROPERTIES INC	89,378	10,380,402	5,147,279
BOSTON SCIENTIFIC CORP	1,241,635	43,148,386	67,160,037
BOWLERO CORP	40,187	469,537	467,777
BOWMAN CONSULTING GROUP LTD	504	15,406	16,068
BOX INC CLASS A	19,931	501,380	585,573
BOYD GAMING CORP	142,597	8,817,950	9,891,954
BRADY CORPORATION CL A	3,800	203,251	180,766
BRAEMAR HOTELS + RESORTS INC	126,711	631,433	509,378
BRANDYWINE REALTY TRUST	7,823	111,412	36,377
BRAZE INC A	27,535	1,132,099	1,205,758
BRC INC A	2,098	17,659	10,826
BREAD FINANCIAL HOLDINGS INC	2,337	129,258	73,358
BRIDGEBIO PHARMA INC	20,228	284,239	347,922
BRIDGEWATER BANCSHARES INC	983	13,004	9,683
BRIGHT GREEN CORP	1,665	1,605	1,682
BRIGHT HORIZONS FAMILY SOLUT	31,210	3,150,777	2,885,365
BRIGHTCOVE	2,329	21,696	9,339
BRIGHTHOUSE FINANCIAL INC	35,569	1,670,803	1,684,192
BRIGHTSPHERE INVESTMENT GROU	28,372	648,757	594,393

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BRIGHTSPIRE CAPITAL INC	6,805	76,839	45,798
BRIGHTVIEW HOLDINGS INC	222,154	2,985,567	1,595,066
BRINK S CO/THE	34,057	2,202,476	2,310,086
BRINKER INTERNATIONAL INC	103,131	3,393,586	3,774,595
BRISTOL MYERS SQUIBB CO	1,840,196	105,515,777	117,680,534
BRISTOW GROUP INC	5,733	180,265	164,709
BRIXMOR PROPERTY GROUP INC	281,308	5,614,388	6,188,776
BROADCOM INC	249,950	77,318,194	216,814,129
BROADRIDGE FINANCIAL SOLUTIO	65,232	6,245,163	10,804,376
BROADSTONE NET LEASE INC	21,749	399,648	335,805
BROOKDALE SENIOR LIVING INC	9,406	101,799	39,693
BROOKFIELD BUSINESS CL A	1,184	28,879	22,354
BROOKFIELD INFRASTRUCTURE A	4,593	182,076	209,349
BROOKFIELD RENEWABLE COR A	69,378	2,781,336	2,186,795
BROOKLINE BANCORP INC	3,910	50,090	34,173
BROWN + BROWN INC	133,144	3,906,729	9,165,633
BROWN FORMAN CORP CLASS A	26,709	1,291,999	1,818,082
BROWN FORMAN CORP CLASS B	103,365	5,110,194	6,902,715
BRP GROUP INC A	55,194	1,467,909	1,367,707
BRT APARTMENTS CORP	487	9,492	9,643
BRUKER CORP	59,107	2,008,932	4,369,189
BRUNSWICK CORP	49,235	2,798,012	4,265,720
BUCKLE INC/THE	1,449	44,917	50,135
BUILD A BEAR WORKSHOP INC	21,899	480,870	469,077
BUILDERS FIRSTSOURCE INC	77,361	3,797,400	10,521,096
BUMBLE INC A	87,093	2,557,394	1,461,421
BUNGE LTD	83,155	5,955,480	7,845,674
BURKE + HERBERT FINANCIAL SE	301	22,875	19,324
BURLINGTON STORES INC	42,725	5,986,933	6,724,488
BUSINESS FIRST BANCSHARES	1,044	25,647	15,733
BUTTERFLY NETWORK INC	5,966	53,234	13,722
BWX TECHNOLOGIES INC	51,278	2,517,648	3,669,966
BYLINE BANCORP INC	1,207	28,355	21,835
BYRNA TECHNOLOGIES INC	235,824	2,856,429	1,181,478
C + F FINANCIAL CORP	91	4,883	4,887
C.H. ROBINSON WORLDWIDE INC	63,212	5,018,765	5,964,052
C3.AI INC A	2,752	83,753	100,255
C4 THERAPEUTICS INC	8,700	55,634	23,925
CABALETTA BIO INC	1,317	16,618	17,002
CABLE ONE INC	3,797	3,813,778	2,494,933
CABOT CORP	70,654	4,384,777	4,726,046
CACI INTERNATIONAL INC CL A	19,193	3,906,925	6,541,742
CACTUS INC A	26,539	1,325,968	1,123,130
CADENCE BANK	8,366	218,893	164,308
CADENCE DESIGN SYS INC	183,560	13,369,059	43,048,491
CADIZ INC	1,155	4,548	4,689
CADRE HOLDINGS INC	1,019	21,359	22,214
CAESARS ENTERTAINMENT INC	238,113	16,091,778	12,136,620
CAL MAINE FOODS INC	19,891	1,020,891	895,095
CALAVO GROWERS INC	911	46,360	26,437
CALEDONIA MINING CORP PLC	983	12,443	11,422

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CALERES INC	1,629	33,082	38,982
CALIFORNIA RESOURCES CORP	11,345	456,466	513,815
CALIFORNIA WATER SERVICE GRP	2,573	118,496	132,844
CALIX INC	2,742	81,837	136,853
CALLON PETROLEUM CO	44,233	2,491,998	1,551,251
CAMBIUM NETWORKS CORP	90,053	2,030,313	1,370,607
CAMBRIDGE BANCORP	359	29,621	19,497
CAMDEN NATIONAL CORP	635	24,372	19,666
CAMDEN PROPERTY TRUST	57,866	5,883,093	6,299,871
CAMPBELL SOUP CO	106,590	5,015,727	4,872,229
CAMPING WORLD HOLDINGS INC A	1,908	60,457	57,431
CANNAE HOLDINGS INC	3,417	71,380	69,058
CANO HEALTH INC	11,138	44,529	15,482
CANTALOUPE INC	3,053	30,704	24,302
CAPITAL BANCORP INC/MD	14,204	204,977	257,092
CAPITAL CITY BANK GROUP INC	10,384	346,075	318,166
CAPITAL ONE FINANCIAL CORP	243,630	20,551,499	26,645,813
CAPITOL FEDERAL FINANCIAL IN	5,649	66,327	34,854
CAPRI HOLDINGS LTD	133,971	6,050,998	4,808,219
CAPSTAR FINANCIAL HOLDINGS I	1,047	20,737	12,847
CARA THERAPEUTICS INC	2,196	31,294	6,215
CARDINAL HEALTH INC	189,674	12,498,942	17,937,470
CARDLYTICS INC	1,751	108,173	11,066
CAREDX INC	2,336	81,074	19,856
CAREMAX INC	3,931	18,316	12,225
CARETRUST REIT INC	4,689	84,647	93,124
CARGURUS INC	217,913	3,673,102	4,931,371
CARIBOU BIOSCIENCES INC	2,443	28,095	10,383
CARISMA THERAPEUTICS INC	1,804	15,059	15,821
CARLISLE COS INC	27,907	3,664,472	7,158,983
CARLYLE GROUP INC/THE	113,037	3,706,384	3,611,532
CARMAX INC	88,608	5,815,820	7,416,490
CARNIVAL CORP	1,120,651	27,867,709	21,101,858
CARPARTS.COM INC	2,551	23,205	10,842
CARPENTER TECHNOLOGY	48,410	1,957,305	2,717,253
CARRIAGE SERVICES INC	554	16,660	17,988
CARRIER GLOBAL CORP	465,939	10,199,894	23,161,828
CARROLS RESTAURANT GROUP INC	1,061	4,900	5,347
CARS.COM INC	3,091	65,276	61,264
CARTER BANKSHARES INC	45,210	673,343	668,656
CARTER S INC	21,942	2,024,399	1,592,989
CARVANA CO	2,215	186,237	57,413
CASELLA WASTE SYSTEMS INC A	20,436	1,646,659	1,848,436
CASEY S GENERAL STORES INC	21,071	3,013,872	5,138,795
CASS INFORMATION SYSTEMS INC	631	22,792	24,470
CASSAVA SCIENCES INC	1,829	73,890	44,847
CASTLE BIOSCIENCES INC	1,214	56,199	16,656
CATALENT INC	102,449	5,632,005	4,442,189
CATALYST PHARMACEUTICALS INC	4,527	20,242	60,843
CATERPILLAR INC	312,780	38,424,976	76,959,519
CATHAY GENERAL BANCORP	3,460	106,962	111,377

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CATO CORP CLASS A	520	8,852	4,176
CAVCO INDUSTRIES INC	413	67,608	121,835
CBIZ INC	2,295	54,610	122,278
CBL + ASSOCIATES PROPERTIES	1,200	30,097	26,448
CBOE GLOBAL MARKETS INC	63,776	6,027,881	8,801,726
CBRE GROUP INC A	183,581	7,963,371	14,816,823
CCC INTELLIGENT SOLUTIONS HO	112,129	1,098,903	1,256,966
CDW CORP/DE	76,149	6,339,598	13,973,342
CECO ENVIRONMENTAL CORP	1,428	18,261	19,078
CELANESE CORP	72,982	6,585,638	8,451,316
CELCUITY INC	1,120	13,025	12,298
CELLDEX THERAPEUTICS INC	28,245	850,243	958,353
CELSIUS HOLDINGS INC	70,437	7,239,241	10,508,496
CENTENE CORP	380,231	22,707,738	25,646,581
CENTERPOINT ENERGY INC	420,186	10,999,808	12,248,422
CENTERSPACE	40,164	3,040,183	2,464,463
CENTRAL GARDEN + PET CO	587	27,176	22,758
CENTRAL GARDEN AND PET CO A	2,079	55,602	75,800
CENTRAL PACIFIC FINANCIAL CO	46,907	921,097	736,909
CENTRAL VALLEY COMM BANCORP	283	4,154	4,372
CENTRUS ENERGY CORP CLASS A	574	17,603	18,689
CENTURY ALUMINUM COMPANY	2,431	32,197	21,198
CENTURY CASINOS INC	209,893	1,674,181	1,490,240
CENTURY COMMUNITIES INC	92,570	3,816,591	7,092,713
CENTURY THERAPEUTICS INC	46,970	232,254	148,425
CERENCE INC	1,876	70,773	54,835
CEREVEL THERAPEUTICS HOLDING	38,432	1,202,771	1,221,753
CERIDIAN HCM HOLDING INC	96,117	5,771,912	6,436,955
CERTARA INC	174,211	4,013,774	3,172,382
CERUS CORP	207,994	1,012,365	511,665
CEVA INC	72,854	2,223,285	1,861,420
CF INDUSTRIES HOLDINGS INC	117,626	5,322,897	8,165,597
CHAMPIONX CORP	9,393	154,502	291,559
CHARGE ENTERPRISES INC	6,282	26,446	6,156
CHARGEPOINT HOLDINGS INC	151,836	3,588,537	1,334,638
CHARLES RIVER LABORATORIES	28,421	4,056,456	5,975,515
CHART INDUSTRIES INC	24,547	3,591,445	3,922,365
CHARTER COMMUNICATIONS INC A	71,039	22,802,880	26,097,597
CHASE CORP	351	32,760	42,548
CHATHAM LODGING TRUST	76,675	991,693	717,678
CHEESECAKE FACTORY INC/THE	2,278	64,493	78,773
CHEFS WAREHOUSE INC/THE	1,634	43,949	58,432
CHEGG INC	5,624	140,329	49,941
CHEMED CORP	8,341	2,848,339	4,518,069
CHEMOURS CO/THE	106,943	3,497,623	3,945,127
CHEMUNG FINANCIAL CORP	116	4,455	4,456
CHENIERE ENERGY INC	161,831	11,885,408	24,656,571
CHESAPEAKE ENERGY CORP	83,751	7,205,937	7,008,284
CHESAPEAKE UTILITIES CORP	10,045	1,036,004	1,195,355
CHEVRON CORP	1,159,737	139,186,988	182,484,617
CHEWY INC CLASS A	11,780	386,434	464,957

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHICAGO ATLANTIC REAL ESTATE	935	14,342	14,165
CHICO S FAS INC	138,922	705,641	743,233
CHILDREN S PLACE INC/THE	557	35,290	12,928
CHIMERA INVESTMENT CORP	11,152	145,090	64,347
CHINOOK THERAPEUTICS INC	2,807	66,130	107,845
CHIPOTLE MEXICAN GRILL INC	20,542	16,450,169	43,939,338
CHOICE HOTELS INTL INC	16,376	1,100,065	1,924,508
CHOICEONE FINANCIAL SVCS INC	185	4,319	4,255
CHORD ENERGY CORP	35,819	5,136,230	5,508,962
CHUBB LTD	247,459	34,661,261	47,650,705
CHURCH + DWIGHT CO INC	152,451	9,643,567	15,280,164
CHURCHILL DOWNS INC	41,407	4,205,547	5,762,612
CHUY S HOLDINGS INC	15,036	451,207	613,770
CIENA CORP	88,927	3,938,666	3,778,508
CIMPRESS PLC	36,887	2,353,498	2,194,039
CINCINNATI FINANCIAL CORP	86,365	6,795,577	8,405,042
CINEMARK HOLDINGS INC	5,122	87,062	84,513
CINTAS CORP	69,067	17,803,372	34,331,824
CIPHER MINING INC	1,204	1,900	3,443
CIRCOR INTERNATIONAL INC	863	23,695	48,716
CIRRUS LOGIC INC	48,277	3,154,925	3,910,920
CISCO SYSTEMS INC	2,419,406	91,020,995	125,180,066
CITIGROUP INC	1,411,962	81,758,900	65,006,730
CITIUS PHARMACEUTICALS INC	3,476	4,512	4,171
CITIZENS + NORTHERN CORP	797	16,806	15,382
CITIZENS FINANCIAL GROUP	333,211	11,737,348	8,690,143
CITIZENS FINANCIAL SERVICES	208	17,499	15,490
CITY HOLDING CO	700	40,065	62,993
CITY OFFICE REIT INC	112,065	756,489	624,202
CIVISTA BANCSHARES INC	7,480	163,347	130,152
CIVITAS RESOURCES INC	23,110	1,435,286	1,603,141
CLARIVATE PLC	271,597	6,566,636	2,588,319
CLAROS MORTGAGE TRUST INC	4,304	78,172	48,807
CLARUS CORP	114,162	1,364,876	1,043,441
CLEAN ENERGY FUELS CORP	7,923	43,471	39,298
CLEAN HARBORS INC	62,919	4,264,925	10,345,771
CLEANSPARK INC	3,062	29,225	13,136
CLEAR CHANNEL OUTDOOR HOLDIN	15,696	44,469	21,504
CLEAR SECURE INC CLASS A	3,889	86,659	90,108
CLEARFIELD INC	642	19,740	30,399
CLEARPOINT NEURO INC	668	4,387	4,836
CLEARWATER ANALYTICS HDS A	57,217	899,977	908,034
CLEARWATER PAPER CORP	791	20,097	24,774
CLEARWAY ENERGY INC A	19,296	521,986	520,992
CLEARWAY ENERGY INC C	45,584	1,290,125	1,301,879
CLEVELAND CLIFFS INC	305,870	6,259,561	5,126,381
CLIMB GLOBAL SOLUTIONS INC	114	5,376	5,456
CLIPPER REALTY INC	410	3,222	2,325
CLOROX COMPANY	69,082	9,524,918	10,986,801
CLOUDFLARE INC CLASS A	302,281	24,293,293	19,760,109
CME GROUP INC	236,174	37,749,206	43,760,680

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CMS ENERGY CORP	231,732	12,513,590	13,614,255
CNA FINANCIAL CORP	13,659	597,628	527,511
CNB FINANCIAL CORP/PA	33,975	738,958	599,659
CNH INDUSTRIAL NV	577,454	7,940,318	8,315,338
CNO FINANCIAL GROUP INC	87,730	1,739,544	2,076,569
CNX RESOURCES CORP	115,172	1,216,886	2,040,848
COASTAL FINANCIAL CORP/WA	554	19,247	20,858
COCA COLA CO/THE	2,472,531	116,813,187	148,895,817
COCA COLA CONSOLIDATED INC	224	71,896	142,468
CODEXIS INC	3,525	51,184	9,870
CODORUS VALLEY BANCORP INC	643	12,607	12,609
COEUR MINING INC	15,132	119,836	42,975
COGENT BIOSCIENCES INC	3,126	34,612	37,012
COGENT COMMUNICATIONS HOLDIN	34,974	2,286,817	2,353,400
COGNEX CORP	97,879	3,967,755	5,483,182
COGNIZANT TECH SOLUTIONS A	602,493	37,949,564	39,330,743
COHEN + STEERS INC	1,234	66,309	71,560
COHERENT CORP	64,234	3,456,042	3,274,649
COHERUS BIOSCIENCES INC	359,810	4,691,953	1,536,389
COHU INC	27,544	718,162	1,144,729
COINBASE GLOBAL INC CLASS A	92,806	5,724,496	6,640,269
COLGATE PALMOLIVE CO	553,413	39,144,225	42,634,938
COLLEGIUM PHARMACEUTICAL INC	120,350	2,890,690	2,586,322
COLONY BANKCORP	651	9,492	6,132
COLUMBIA BANKING SYSTEM INC	222,578	5,784,713	4,513,882
COLUMBIA FINANCIAL INC	1,515	27,726	26,194
COLUMBIA SPORTSWEAR CO	18,915	1,741,065	1,460,995
COLUMBUS MCKINNON CORP/NY	35,097	1,382,846	1,426,693
COMCAST CORP CLASS A	3,183,197	115,820,492	132,261,835
COMERICA INC	70,856	4,885,842	3,001,460
COMFORT SYSTEMS USA INC	38,583	4,199,524	6,335,329
COMMERCE BANCSHARES INC	61,785	3,001,744	3,008,930
COMMERCIAL METALS CO	71,337	2,797,295	3,756,606
COMMERCIAL VEHICLE GROUP INC	1,711	16,730	18,992
COMMSCOPE HOLDING CO INC	59,689	1,034,897	336,049
COMMUNITY BANK SYSTEM INC	28,721	1,359,284	1,346,440
COMMUNITY FINANCIAL CORP/THE	132	3,722	3,576
COMMUNITY HEALTH SYSTEMS INC	6,607	81,123	29,071
COMMUNITY HEALTHCARE TRUST I	63,280	2,165,337	2,089,506
COMMUNITY TRUST BANCORP INC	1,399	56,160	49,762
COMMVAULT SYSTEMS INC	7,095	461,878	515,239
COMPASS DIVERSIFIED HOLDINGS	2,971	65,240	64,441
COMPASS INC CLASS A	13,557	53,869	47,450
COMPASS MINERALS INTERNATION	58,760	2,112,641	1,997,840
COMPASS THERAPEUTICS INC	5,064	15,992	16,104
COMPOSECURE INC	13,055	92,930	89,557
COMPUTER PROGRAMS + SYSTEMS	790	27,403	19,505
COMPX INTERNATIONAL INC	23	462	501
COMSTOCK RESOURCES INC	4,661	34,010	54,068
COMTECH TELECOMMUNICATIONS	1,164	25,942	10,639
CONAGRA BRANDS INC	327,191	11,646,982	11,032,881

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CONCENTRIX CORP	26,450	1,713,345	2,135,838
CONCRETE PUMPING HOLDINGS IN	1,609	9,692	12,920
CONDUENT INC	7,680	67,941	26,112
CONFLUENT INC CLASS A	110,539	3,133,516	3,903,132
CONMED CORP	24,862	2,564,017	3,378,497
CONNECTONE BANCORP INC	47,899	1,008,319	794,644
CONOCOPHILLIPS	893,605	62,193,526	92,586,414
CONSENSUS CLOUD SOLUTION	175,494	7,004,720	5,440,314
CONSOLIDATED COMMUNICATIONS	4,157	48,783	15,921
CONSOLIDATED EDISON INC	193,293	15,209,467	17,473,687
CONSOLIDATED WATER CO ORD SH	803	18,499	19,457
CONSTELLATION BRANDS INC A	107,145	19,829,778	26,371,599
CONSTELLATION ENERGY	182,510	6,942,348	16,708,791
CONSTELLIUM SE	115,680	1,777,879	1,989,696
CONSTRUCTION PARTNERS INC A	1,884	41,782	59,139
CONSUMER PORTFOLIO SERVICES	272	2,790	3,174
CONTANGO ORE INC	120	2,927	3,058
CONTEXTLOGIC INC A	1,191	65,360	7,837
CONTRA ADURO BIOTECH I	3,722	0	0
COOPER COS INC/THE	26,866	6,463,716	10,301,230
COOPER STANDARD HOLDING	79	1,009	1,127
COPART INC	263,191	8,842,746	24,005,651
CORCEPT THERAPEUTICS INC	3,839	59,133	85,418
CORE + MAIN INC CLASS A	43,858	1,071,455	1,374,510
CORE LABORATORIES INC	2,188	50,166	50,871
CORE MOLDING TECHNOLOGIES IN	206	4,161	4,687
COREBRIDGE FINANCIAL INC	46,074	900,766	813,667
CORECARD CORP	200	5,004	5,072
CORECIVIC INC	18,525	227,550	174,320
CORMEDIX INC	2,787	14,678	11,050
CORNING INC	452,965	13,197,548	15,871,894
CORPORATE OFFICE PROPERTIES	5,384	147,310	127,870
CORSAIR GAMING INC	1,693	49,040	30,034
CORTEVA INC	424,320	15,055,133	24,313,536
CORVEL CORP	407	39,250	78,755
COSTAMARE INC	2,098	19,098	20,288
COSTAR GROUP INC	308,833	11,883,939	27,486,137
COSTCO WHOLESALE CORP	275,202	70,957,720	148,163,253
COTERRA ENERGY INC	421,687	10,053,121	10,668,681
COTY INC CL A	195,419	2,431,409	2,401,700
COUCHBASE INC	39,908	642,282	631,345
COUPANG INC	901,765	20,037,423	15,690,711
COURSERA INC	5,795	136,055	75,451
COUSINS PROPERTIES INC	178,681	5,300,763	4,073,927
COVENANT LOGISTICS GROUP INC	19,806	404,626	868,097
CPI CARD GROUP INC	124	2,968	2,883
CRA INTERNATIONAL INC	330	16,230	33,660
CRACKER BARREL OLD COUNTRY	1,042	115,272	97,094
CRANE CO	37,833	2,227,113	3,371,677
CRANE HOLDINGS CO	34,626	953,173	1,954,291
CRAWFORD + COMPANY CL A	23,021	238,132	255,303

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CREDIT ACCEPTANCE CORP	3,593	1,152,888	1,824,992
CREDO TECHNOLOGY GROUP HOLDI	4,552	57,191	78,932
CRESCENT ENERGY INC A	2,438	30,161	25,404
CRICUT INC CLASS A	2,224	34,549	27,133
CRINETICS PHARMACEUTICALS IN	44,205	810,070	796,574
CROCS INC	94,085	10,075,796	10,578,917
CROSS COUNTRY HEALTHCARE INC	33,554	1,001,888	942,196
CROSSFIRST BANKSHARES INC	2,108	26,242	21,080
CROWDSTRIKE HOLDINGS INC A	150,333	24,545,748	22,079,408
CROWN CASTLE INC	243,295	27,951,280	27,721,032
CROWN HOLDINGS INC	59,065	3,223,336	5,130,977
CRYOPORT INC	1,965	55,239	33,896
CS DISCO INC	1,075	37,864	8,837
CSG SYSTEMS INTL INC	1,476	67,624	77,844
CSW INDUSTRIALS INC	713	55,370	118,493
CSX CORP	1,238,434	23,705,389	42,230,599
CTO REALTY GROWTH INC	1,167	19,857	20,002
CTS CORP	24,082	663,307	1,026,616
CUBESMART	124,356	4,140,194	5,553,739
CUE BIOPHARMA INC	985	3,780	3,595
CUE HEALTH INC	841	4,140	310
CULLEN/FROST BANKERS INC	40,660	4,157,082	4,372,170
CULLINAN ONCOLOGY INC	1,247	36,783	13,418
CUMMINS INC	128,481	21,859,911	31,498,402
CURTISS WRIGHT CORP	34,328	4,056,159	6,304,680
CUSHMAN + WAKEFIELD PLC	7,433	135,391	60,802
CUSTOM TRUCK ONE SOURCE INC	2,646	22,340	17,834
CUSTOMERS BANCORP INC	37,490	961,855	1,134,447
CUTERA INC	773	20,046	11,695
CVB FINANCIAL CORP	67,340	1,279,790	894,275
CVR ENERGY INC	1,467	43,833	43,951
CVRX INC	314	4,477	4,848
CVS HEALTH CORP	1,162,186	94,449,698	80,341,918
CXAPP INC	51	541	557
CYMABAY THERAPEUTICS INC	4,546	36,177	49,779
CYTEK BIOSCIENCES INC	76,966	856,229	657,290
CYTOKINETICS INC	84,813	2,893,065	2,766,600
DAILY JOURNAL CORP	67	16,299	19,382
DAKOTA GOLD CORP	2,274	7,989	6,640
DAKTRONICS INC	1,120	6,763	7,168
DANA INC	37,188	591,795	632,196
DANAHER CORP	438,990	64,844,881	105,357,600
DANIMER SCIENTIFIC INC	4,101	69,748	9,760
DARDEN RESTAURANTS INC	67,892	6,512,300	11,343,395
DARLING INGREDIENTS INC	90,400	5,732,656	5,766,616
DASEKE INC	2,264	19,797	16,142
DATADOG INC CLASS A	241,958	23,884,295	23,803,828
DAVE + BUSTER S ENTERTAINMEN	2,037	69,210	90,769
DAVITA INC	55,979	4,235,148	5,624,210
DAY ONE BIOPHARMACEUTICALS I	2,504	38,433	29,898
DECIPHERA PHARMACEUTICALS IN	15,144	245,387	213,228

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DECKERS OUTDOOR CORP	15,501	5,707,290	8,179,258
DEERE + CO	220,002	44,182,440	89,142,610
DEFINITIVE HEALTHCARE CORP	69,216	723,117	761,376
DELEK US HOLDINGS INC	75,426	1,803,952	1,806,453
DELL TECHNOLOGIES C	67,317	3,212,925	3,642,523
DELTA AIR LINES INC	417,748	17,694,762	19,859,740
DELUXE CORP	2,000	65,997	34,960
DENALI THERAPEUTICS INC	45,162	1,269,097	1,332,731
DENBURY INC	2,430	187,188	209,612
DENNY S CORP	2,550	27,714	31,416
DENTSPLY SIRONA INC	127,845	6,206,947	5,116,357
DESIGN THERAPEUTICS INC	1,984	33,001	12,499
DESIGNER BRANDS INC CLASS A	2,578	46,570	26,038
DESKTOP METAL INC A	13,084	93,596	23,159
DESTINATION XL GROUP INC	7,228	41,621	35,417
DEVON ENERGY CORP	357,031	12,801,395	17,258,879
DEXCOM INC	395,908	25,445,244	50,878,137
DHI GROUP INC	1,410	7,103	5,400
DHT HOLDINGS INC	102,975	920,102	878,377
DIAMOND HILL INVESTMENT GRP	140	19,994	23,982
DIAMOND OFFSHORE DRILLING IN	4,778	32,531	68,039
DIAMONDBACK ENERGY INC	142,754	13,986,871	18,752,165
DIAMONDROCK HOSPITALITY CO	140,307	1,282,761	1,123,859
DICE THERAPEUTICS INC	37,399	669,316	1,737,558
DICK S SPORTING GOODS INC	62,738	4,380,334	8,293,336
DIGI INTERNATIONAL INC	1,624	26,558	63,969
DIGIMARC CORP	699	18,432	20,579
DIGITAL REALTY TRUST INC	181,789	21,391,209	20,700,313
DIGITAL TURBINE INC	402,490	9,058,386	3,735,107
DIGITALBRIDGE GROUP INC	7,624	206,385	112,149
DIGITALOCEAN HOLDINGS INC	115,665	5,087,214	4,642,793
DILLARDS INC CL A	179	26,020	58,404
DIME COMMUNITY BANCSHARES IN	1,525	40,877	26,886
DINE BRANDS GLOBAL INC	13,527	1,027,786	784,972
DIODES INC	13,796	508,690	1,275,992
DISC MEDICINE INC	390	20,469	17,316
DISCOVER FINANCIAL SERVICES	157,481	10,283,875	18,401,655
DISH NETWORK CORP A	124,739	5,112,832	822,030
DISTRIBUTION SOLUTIONS GROUP	255	11,331	13,275
DIVERSEY HOLDINGS LTD	3,498	38,831	29,348
DIVERSIFIED HEALTHCARE TRUST	13,926	159,469	31,334
DMC GLOBAL INC	928	31,371	16,481
DOCGO INC	381,119	3,479,742	3,571,085
DOCUSIGN INC	149,534	12,160,133	7,639,692
DOLBY LABORATORIES INC CL A	34,139	2,085,250	2,856,752
DOLE PLC	151,870	2,206,774	2,053,282
DOLLAR GENERAL CORP	173,336	21,600,912	29,428,986
DOLLAR TREE INC	130,117	12,179,195	18,671,790
DOMINION ENERGY INC	497,162	36,980,822	25,748,020
DOMINO S PIZZA INC	24,266	6,299,103	8,177,399
DOMO INC CLASS B	1,588	61,664	23,280

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DONALDSON CO INC	69,359	3,256,596	4,335,631
DONEGAL GROUP INC CL A	637	9,088	9,192
DONNELLEY FINANCIAL SOLUTION	157,240	4,496,829	7,159,137
DOORDASH INC A	237,669	29,000,410	18,162,665
DORIAN LPG LTD	1,616	20,320	41,450
DORMAN PRODUCTS INC	1,227	79,290	96,724
DOUBLEVERIFY HOLDINGS INC	212,644	6,035,091	8,276,104
DOUGLAS DYNAMICS INC	1,054	39,751	31,494
DOUGLAS ELLIMAN INC	4,115	24,971	9,135
DOUGLAS EMMETT INC	4,788	100,169	60,185
DOVER CORP	92,406	8,694,325	13,643,746
DOW INC	462,504	25,004,994	24,632,963
DOXIMITY INC CLASS A	194,899	6,589,440	6,630,464
DR HORTON INC	173,337	7,224,598	21,093,380
DRAFTKINGS INC CL A	352,636	10,881,518	9,369,539
DRAGONFLY ENERGY HOLDINGS CO	464	700	687
DREAM FINDERS HOMES INC A	3,991	85,685	98,139
DRIL QUIP INC	1,584	48,837	36,860
DRIVEN BRANDS HOLDINGS INC	36,299	998,096	982,251
DROPBOX INC CLASS A	442,554	10,628,596	11,802,915
DTE ENERGY COMPANY	194,629	20,374,789	21,413,083
DTE MIDSTREAM LLC W/I	55,040	1,901,559	2,728,333
DUCKHORN PORTFOLIO INC/THE	1,847	36,721	23,956
DUCOMMUN INC	58,813	2,572,605	2,562,482
DUKE ENERGY CORP	430,869	36,965,066	38,666,184
DULUTH HOLDINGS INC CL B	638	11,588	4,007
DUN + BRADSTREET HOLDINGS IN	177,724	3,309,128	2,056,267
DUOLINGO	11,153	1,619,192	1,594,210
DUPONT DE NEMOURS INC	380,030	28,657,845	27,149,343
DXC TECHNOLOGY CO	136,333	7,121,207	3,642,818
DXP ENTERPRISES INC	800	29,203	29,128
DYCOM INDUSTRIES INC	1,346	85,778	152,973
DYNATRACE INC	119,619	3,989,650	6,156,790
DYNAVAX TECHNOLOGIES CORP	9,648	120,555	124,652
DYNE THERAPEUTICS INC	1,959	31,505	22,039
DYNEX CAPITAL INC	176,318	1,904,080	2,219,844
DZS INC	1,097	17,451	4,355
E2OPEN PARENT HOLDINGS INC	9,412	98,785	52,707
EAGLE BANCORP INC	1,446	57,686	30,597
EAGLE BULK SHIPPING INC	643	30,340	30,890
EAGLE MATERIALS INC	43,420	4,179,172	8,094,356
EAGLE PHARMACEUTICALS INC	525	31,030	10,206
EARTHSTONE ENERGY INC A	151,524	2,185,577	2,165,278
EAST WEST BANCORP INC	83,879	4,488,373	4,427,972
EASTERLY GOVERNMENT PROPERTI	4,828	93,307	70,006
EASTERN BANKSHARES INC	105,746	2,046,735	1,297,503
EASTGROUP PROPERTIES INC	23,655	3,830,161	4,106,508
EASTMAN CHEMICAL CO	119,761	8,789,131	10,026,391
EASTMAN KODAK CO	2,709	17,858	12,516
EATON CORP PLC	311,957	28,381,922	62,734,553
EBAY INC	599,602	23,711,502	26,796,213

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EBIX INC	1,196	33,357	30,139
ECHOSTAR CORP A	27,372	509,105	474,630
ECOLAB INC	226,791	35,525,658	42,339,612
ECOVYST INC	319,419	3,158,284	3,660,542
EDGEWELL PERSONAL CARE CO	2,413	106,452	99,681
EDGEWISE THERAPEUTICS INC	6,696	73,256	51,894
EDISON INTERNATIONAL	218,730	15,018,270	15,190,799
EDITAS MEDICINE INC	19,446	258,556	160,041
EDWARDS LIFESCIENCES CORP	400,780	20,717,032	37,805,577
EGAIN CORP	18,931	147,579	141,793
EHEALTH INC	1,316	37,234	10,581
EL POLLO LOCO HOLDINGS INC	1,191	16,828	10,445
ELAH HOLDINGS	1,951	2,841,614	97,550
ELANCO ANIMAL HEALTH INC	280,111	6,986,144	2,817,917
ELASTIC NV	46,448	3,796,129	2,978,246
ELECTRONIC ARTS INC	207,330	21,600,953	26,890,701
ELEMENT SOLUTIONS INC	177,203	2,886,910	3,402,298
ELEVANCE HEALTH INC	207,958	55,946,794	92,393,660
ELF BEAUTY INC	2,330	65,156	266,156
ELI LILLY + CO	530,080	71,852,019	248,596,918
ELLINGTON FINANCIAL INC	3,049	50,170	42,076
ELME COMMUNITIES	4,056	112,668	66,681
EMBECTA CORP	22,295	621,234	481,572
EMCOR GROUP INC	34,505	5,989,725	6,375,834
EMERALD HOLDING INC	631	2,507	2,587
EMERGENT BIOSOLUTIONS INC	44,386	1,512,628	326,237
EMERSON ELECTRIC CO	324,604	20,736,819	29,340,956
EMPIRE PETROLEUM CORP	972	11,981	8,845
EMPIRE STATE REALTY TRUST A	6,072	77,421	45,479
EMPLOYERS HOLDINGS INC	1,152	37,105	43,096
ENACT HOLDINGS INC	40,320	884,502	1,013,242
ENANTA PHARMACEUTICALS INC	917	53,053	19,624
ENCOMPASS HEALTH CORP	95,341	5,211,728	6,455,539
ENCORE CAPITAL GROUP INC	33,593	1,618,032	1,633,292
ENCORE ENERGY CORP	7,809	18,726	18,820
ENCORE WIRE CORP	18,700	1,820,637	3,476,891
ENERGIZER HOLDINGS INC	30,380	1,154,332	1,020,160
ENERGY FUELS INC	8,560	41,604	53,414
ENERGY RECOVERY INC	2,586	42,403	72,279
ENERGY VAULT HOLDINGS INC	3,744	22,670	10,221
ENERPAC TOOL GROUP CORP	2,658	56,216	71,766
ENERSYS	10,235	890,852	1,110,702
ENETI INC	1,462	12,089	17,705
ENFUSION INC CLASS A	1,440	21,811	16,157
ENGAGESMART INC	97,922	1,779,086	1,869,331
ENHABIT INC	2,188	26,276	25,162
ENLIVEN THERAPEUTICS INC	1,086	22,902	22,165
ENNIS INC	1,242	20,822	25,312
ENOVA INTERNATIONAL INC	24,040	519,202	1,277,005
ENOVIS CORP	51,400	2,955,734	3,295,768
ENOVIX CORP	124,427	1,693,052	2,244,663

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ENPHASE ENERGY INC	107,747	13,414,595	18,045,468
ENPRO INDUSTRIES INC	16,944	1,668,482	2,262,532
ENSIGN GROUP INC/THE	20,757	1,944,576	1,981,463
ENSTAR GROUP LTD	23,786	4,181,709	5,809,493
ENTEGRIS INC	132,924	8,606,960	14,730,638
ENTERGY CORP	154,606	14,070,430	15,053,986
ENTERPRISE BANCORP INC	10,011	343,058	289,718
ENTERPRISE FINANCIAL SERVICE	73,113	3,207,326	2,858,718
ENTRADA THERAPEUTICS INC	1,127	16,621	17,063
ENTRAVISION COMMUNICATIONS A	107,699	657,668	472,799
ENVELA CORP	150	1,048	1,104
ENVESTNET INC	2,422	124,414	143,746
ENVIRI CORP	4,167	65,520	41,128
ENVISTA HOLDINGS CORP	92,448	1,994,265	3,128,440
ENVIVA INC	1,581	43,376	17,154
EOG RESOURCES INC	426,526	40,700,948	48,811,635
EOS ENERGY ENTERPRISES INC	5,390	18,962	23,393
EPAM SYSTEMS INC	42,157	6,979,815	9,474,786
EPLUS INC	3,672	150,249	206,734
EPR PROPERTIES	41,364	2,667,101	1,935,835
EQRX INC	16,117	54,853	29,978
EQT CORP	215,034	6,114,237	8,844,348
EQUIFAX INC	67,713	9,387,521	15,932,869
EQUINIX INC	58,279	27,789,098	45,687,239
EQUITABLE HOLDINGS INC	202,455	4,682,279	5,498,678
EQUITRANS MIDSTREAM CORP	365,951	3,525,104	3,498,492
EQUITY BANCSHARES INC CL A	9,025	255,938	205,590
EQUITY COMMONWEALTH	1,005,440	25,046,922	20,370,214
EQUITY LIFESTYLE PROPERTIES	132,941	7,221,094	8,892,423
EQUITY RESIDENTIAL	366,707	23,506,393	24,191,661
ERASCA INC	10,795	89,823	29,794
ESAB CORP	32,896	1,607,323	2,188,900
ESC FRESH MKT INC	18,875	0	0
ESC GCI LIBERTY INC SR	60,199	0	0
ESC WAR IND	598	574	885
ESCALADE INC	243	3,355	3,244
ESCO TECHNOLOGIES INC	24,188	2,038,913	2,506,602
ESQUIRE FINANCIAL HOLDINGS I	307	11,037	14,042
ESS TECH INC	5,029	18,044	7,393
ESSA BANCORP INC	275	4,345	4,111
ESSENT GROUP LTD	40,753	1,771,385	1,907,240
ESSENTIAL PROPERTIES REALTY	6,852	143,315	161,296
ESSENTIAL UTILITIES INC	135,173	5,019,096	5,394,754
ESSEX PROPERTY TRUST INC	35,934	8,710,024	8,419,336
ESTABLISHMENT LABS HOLDINGS	32,147	2,254,558	2,205,606
ESTEE LAUDER COMPANIES CL A	189,641	29,999,515	37,241,700
ETHAN ALLEN INTERIORS INC	5,469	142,476	154,663
ETSY INC	91,515	7,617,006	7,743,084
EURONET WORLDWIDE INC	126,026	12,780,285	14,791,672
EUROPEAN WAX CENTER INC A	61,400	1,085,019	1,143,882
EVANS BANCORP INC	147	3,660	3,665

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EVE HOLDING INC	507	5,444	5,313
EVENTBRITE INC CLASS A	239,068	1,965,396	2,283,099
EVERBRIDGE INC	1,892	82,166	50,895
EVERCOMMERCE INC	1,102	16,279	13,048
EVERCORE INC A	72,372	7,193,695	8,944,455
EVEREST RE GROUP LTD	50,075	11,562,733	17,118,640
EVERGY INC	123,912	6,842,612	7,238,939
EVERI HOLDINGS INC	191,355	3,143,496	2,766,993
EVERQUOTE INC CLASS A	1,053	29,774	6,845
EVERSOURCE ENERGY	193,113	12,552,954	13,695,574
EVERTEC INC	2,993	97,489	110,232
EVGO INC	3,899	28,870	15,596
EVI INDUSTRIES INC	136	3,034	2,992
EVOLENT HEALTH INC A	56,714	1,830,039	1,718,434
EVOLUS INC	40,632	338,204	295,395
EVOLUTION PETROLEUM CORP	2,259	17,887	18,230
EVOLV TECHNOLOGIES HOLDINGS	5,958	21,536	35,748
EW SCRIPPS CO/THE A	2,695	38,427	24,659
EXACT SCIENCES CORP	200,220	11,326,994	18,800,658
EXCELERATE ENERGY INC A	1,096	22,286	22,282
EXELIXIS INC	340,789	6,385,654	6,512,478
EXELON CORP	554,028	16,773,447	22,571,101
EXLSERVICE HOLDINGS INC	15,444	1,508,381	2,332,971
EXP WORLD HOLDINGS INC	3,133	61,580	63,537
EXPEDIA GROUP INC	103,336	13,168,082	11,303,925
EXPEDITORS INTL WASH INC	85,636	5,682,440	10,373,089
EXPENSIFY INC A	2,641	20,119	21,075
EXPONENT INC	8,436	368,917	787,248
EXPRO GROUP HOLDINGS NV	280,630	7,879,334	4,972,764
EXTRA SPACE STORAGE INC	73,933	7,433,770	11,004,927
EXTREME NETWORKS INC	5,910	50,332	153,956
EXXON MOBIL CORP	2,574,786	206,796,464	276,145,799
EYENOVIA INC	729	1,734	1,728
EYEPOINT PHARMACEUTICALS INC	1,399	18,470	12,171
F+G ANNUITIES + LIFE INC	982	20,945	24,334
F5 INC	106,147	15,909,804	15,525,060
FABRINET	24,116	2,353,237	3,132,186
FACTSET RESEARCH SYSTEMS INC	21,210	4,802,727	8,497,787
FAIR ISAAC CORP	15,507	3,860,072	12,548,419
FARFETCH LTD CLASS A	164,747	793,248	995,072
FARMERS + MERCHANTS BANCO/OH	694	22,812	15,622
FARMERS NATL BANC CORP	1,841	27,509	22,773
FARMLAND PARTNERS INC	2,512	27,020	30,672
FARO TECHNOLOGIES INC	1,032	37,462	16,718
FASTENAL CO	318,061	9,031,126	18,762,418
FASTLY INC CLASS A	40,923	780,868	645,356
FATE THERAPEUTICS INC	4,449	116,108	21,177
FB FINANCIAL CORP	102,945	3,599,594	2,887,607
FEDERAL AGRIC MTG CORP CL C	15,639	1,302,866	2,247,950
FEDERAL REALTY INVS TRUST	45,085	5,622,990	4,362,875
FEDERAL SIGNAL CORP	19,778	610,298	1,266,385

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FEDEX CORP	160,091	32,137,143	39,686,559
FENNEC PHARMACEUTICALS INC	576	5,168	5,086
FERGUSON PLC	114,932	17,311,977	18,079,953
FERROGLOBE REP + WRNTY INS TRU	27,934	0	0
FIBROGEN INC	21,370	473,170	57,699
FIDELITY D+D BANCORP INC	298	14,689	14,480
FIDELITY NATIONAL FINANCIAL	143,631	4,507,052	5,170,716
FIDELITY NATIONAL INFO SERV	549,988	46,589,739	30,084,344
FIESTA RESTAURANT GROUP	491	4,006	3,899
FIFTH THIRD BANCORP	549,895	14,832,830	14,412,748
FIGS INC CLASS A	5,936	84,109	49,091
FINANCE OF AMERICA COS INC A	2,373	10,111	4,532
FINANCIAL INSTITUTIONS INC	35,046	776,074	551,624
FIRST ADVANTAGE CORP	2,643	49,776	40,729
FIRST AMERICAN FINANCIAL	80,128	3,850,575	4,568,899
FIRST BANCORP INC/ME	450	12,162	10,953
FIRST BANCORP PUERTO RICO	64,919	784,248	793,310
FIRST BANCORP/NC	61,390	1,856,894	1,826,353
FIRST BANCSHARES INC/MS	1,381	41,796	35,685
FIRST BANK/HAMILTON NJ	4,534	68,041	47,063
FIRST BUSEY CORP	2,459	58,883	49,426
FIRST BUSINESS FINANCIAL SER	7,840	261,249	231,202
FIRST CITIZENS BCSHS CL A	6,095	4,005,281	7,822,628
FIRST COMMONWEALTH FINL CORP	4,699	52,834	59,442
FIRST COMMUNITY BANKSHARES	826	21,914	24,557
FIRST COMMUNITY CORP	179	3,134	3,107
FIRST FINANCIAL BANCORP	4,333	85,498	88,567
FIRST FINANCIAL CORP/INDIANA	23,634	1,026,743	767,396
FIRST FINL BANKSHARES INC	41,853	1,065,070	1,192,392
FIRST FOUNDATION INC	2,475	48,778	9,826
FIRST HAWAIIAN INC	99,433	2,625,022	1,790,788
FIRST HORIZON CORP	421,079	6,074,034	4,745,560
FIRST INDUSTRIAL REALTY TR	74,280	3,125,281	3,910,099
FIRST INTERSTATE BANCSYS A	90,805	3,303,876	2,164,791
FIRST MERCHANTS CORP	44,332	1,469,331	1,251,492
FIRST MID BANCSHARES INC	930	35,466	22,450
FIRST OF LONG ISLAND CORP	1,250	20,950	15,025
FIRST SOLAR INC	71,717	4,883,483	13,632,685
FIRST WATCH RESTAURANT GROUP	843	12,786	14,247
FIRST WESTERN FINANCIAL INC	333	9,054	6,194
FIRSTCASH HOLDINGS INC	48,452	3,513,735	4,522,025
FIRSTENERGY CORP	301,843	11,139,435	11,735,656
FISCALNOTE HOLDINGS INC	1,821	5,896	6,628
FISERV INC	342,680	24,801,585	43,229,082
FISKER INC	8,797	121,794	49,615
FIVE BELOW	52,609	8,059,221	10,339,773
FIVE STAR BANCORP	501	14,734	11,207
FIVE9 INC	97,211	8,415,612	8,015,047
FLEETCOR TECHNOLOGIES INC	56,816	10,920,049	14,265,361
FLEX LNG LTD	1,383	38,633	42,223
FLEX LTD	376,119	6,166,954	10,395,929

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FLOOR + DECOR HOLDINGS INC A	92,789	4,714,365	9,646,344
FLOWERS FOODS INC	103,431	1,962,521	2,573,363
FLOWSERVE CORP	151,584	5,543,168	5,631,346
FLUENCE ENERGY INC	1,947	34,237	51,868
FLUOR CORP	233,055	5,486,680	6,898,428
FLUSHING FINANCIAL CORP	1,284	22,795	15,780
FLYWIRE CORP VOTING	4,503	144,912	139,773
FMC CORP	79,322	5,593,316	8,276,457
FNB CORP	219,720	2,742,749	2,513,597
FOCUS FINANCIAL PARTNERS A	2,726	127,138	143,142
FOGHORN THERAPEUTICS INC	1,416	20,037	9,969
FOOT LOCKER INC	74,767	3,152,918	2,026,933
FORAFRIC GLOBAL PLC	90	971	987
FORD MOTOR CO	2,415,062	27,487,091	36,539,888
FORESTAR GROUP INC	47,063	816,971	1,061,271
FORGE GLOBAL HOLDINGS INC	6,622	15,628	16,091
FORGEROCK INC A	2,041	45,196	41,922
FORMFACTOR INC	3,614	101,851	123,671
FORRESTER RESEARCH INC	109,636	3,778,857	3,189,311
FORTINET INC	471,039	12,404,752	35,605,838
FORTIVE CORP	196,228	10,918,596	14,671,968
FORTUNE BRANDS INNOVATIONS I	71,253	3,324,985	5,126,653
FORUM ENERGY TECHNOLOGIES IN	597	13,819	15,277
FORWARD AIR CORP	23,890	1,785,867	2,534,968
FOSSIL GROUP INC	2,843	61,121	7,307
FOUR CORNERS PROPERTY TRUST	4,011	96,327	101,879
FOX CORP CLASS A	590,262	22,058,512	20,068,908
FOX CORP CLASS B	81,653	3,142,353	2,603,914
FOX FACTORY HOLDING CORP	27,971	2,526,370	3,035,133
FRANCHISE GROUP INC	1,151	41,141	32,965
FRANKLIN BSP REALTY TRUST IN	3,798	55,791	53,780
FRANKLIN COVEY CO	57,525	1,878,718	2,512,692
FRANKLIN ELECTRIC CO INC	2,150	120,826	221,235
FRANKLIN RESOURCES INC	158,898	5,160,624	4,244,166
FREEPORT MCMORAN INC	852,844	14,201,978	34,113,760
FRESH DEL MONTE PRODUCE INC	29,134	770,151	749,035
FRESHPET INC	54,549	5,626,572	3,589,870
FRESHWORKS INC CL A	7,581	122,929	133,274
FRONTDOOR INC	60,750	2,069,605	1,937,925
FRONTIER COMMUNICATIONS PARE	141,671	3,443,191	2,640,747
FRONTIER GROUP HOLDINGS INC	212,029	3,344,272	2,050,320
FRP HOLDINGS INC	321	15,676	18,480
FS BANCORP INC	433	13,074	13,020
FTAI AVIATION LTD	320,076	7,601,403	10,133,606
FTAI INFRASTRUCTURE INC	223,109	978,236	823,272
FTC SOLAR INC	1,856	10,695	5,976
FTI CONSULTING INC	18,677	2,249,207	3,552,365
FUBOTV INC	8,399	140,335	17,470
FUELCELL ENERGY INC	18,911	96,748	40,848
FULGENT GENETICS INC	1,826	101,552	67,617
FULL HOUSE RESORTS INC	1,649	15,546	11,048

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FULTON FINANCIAL CORP	7,527	107,753	89,722
FUNKO INC CLASS A	1,812	36,427	19,606
FUTUREFUEL CORP	1,499	15,816	13,266
FVCBANKCORP INC	593	8,678	6,387
G III APPAREL GROUP LTD	1,835	51,385	35,360
GAMBLING.COM GROUP LTD	275	2,455	2,816
GAMESTOP CORP CLASS A	154,190	7,329,275	3,739,108
GAMING AND LEISURE PROPERTIE	145,483	5,423,423	7,050,106
GANNETT CO INC	7,917	71,708	17,813
GAP INC/THE	108,992	2,780,557	973,299
GARMIN LTD	85,331	6,119,926	8,899,170
GARTNER INC	53,414	8,588,412	18,711,458
GATES INDUSTRIAL CORP PLC	56,547	779,689	762,254
GATX CORP	23,356	1,673,674	3,006,851
GCM GROSVENOR INC CLASS A	2,044	19,948	15,412
GE HEALTHCARE TECHNOLOGY	217,213	8,890,879	17,646,384
GEN DIGITAL INC	312,317	7,257,432	5,793,480
GENCO SHIPPING + TRADING LTD	1,830	25,263	25,675
GENCOR INDUSTRIES INC	267	3,884	4,160
GENELUX CORP	100	3,436	3,272
GENERAC HOLDINGS INC	34,368	4,646,951	5,125,300
GENERAL DYNAMICS CORP	169,459	31,081,469	36,459,104
GENERAL ELECTRIC CO	604,265	25,818,910	66,378,510
GENERAL MILLS INC	345,045	19,649,332	26,464,952
GENERAL MOTORS CO	1,094,911	40,101,136	42,219,768
GENERATION BIO CO	67,565	741,109	371,608
GENESCO INC	576	23,031	14,423
GENIE ENERGY LTD B	1,113	14,645	15,738
GENPACT LTD	107,994	3,369,354	4,057,335
GENTEX CORP	137,468	2,895,266	4,022,314
GENTHERM INC	1,546	72,363	87,364
GENUINE PARTS CO	77,459	7,876,440	13,108,387
GENWORTH FINANCIAL INC CL A	22,493	213,550	112,465
GEO GROUP INC/THE	5,534	80,057	39,623
GERMAN AMERICAN BANCORP	22,258	696,855	604,972
GERON CORP	296,957	939,299	953,232
GETTY REALTY CORP	2,088	56,647	70,616
GEVO INC	11,726	69,565	17,824
GIBRALTAR INDUSTRIES INC	3,153	141,146	198,387
GILEAD SCIENCES INC	1,001,332	68,588,852	77,172,657
GINKGO BIOWORKS HOLDINGS INC	1,451,852	3,886,919	2,700,445
GITLAB INC CL A	29,121	1,418,695	1,488,374
GLACIER BANCORP INC	38,271	1,330,158	1,192,907
GLADSTONE COMMERCIAL CORP	2,142	39,204	26,497
GLADSTONE LAND CORP	1,495	35,107	24,324
GLATFELTER CORP	2,415	34,318	7,293
GLAUKOS CORP	21,629	1,150,778	1,540,201
GLOBAL BUSINESS TRAVEL GROUP	915	7,208	6,615
GLOBAL INDEMNITY GROUP LLC A	113,628	2,266,285	3,816,765
GLOBAL INDUSTRIAL CO	746	23,315	20,716
GLOBAL MEDICAL REIT INC	3,091	41,166	28,221

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GLOBAL NET LEASE INC	5,017	86,811	51,575
GLOBAL PAYMENTS INC	146,998	13,884,075	14,482,243
GLOBAL WATER RESOURCES INC	587	9,949	7,443
GLOBALFOUNDRIES INC	43,668	2,479,422	2,820,079
GLOBALSTAR INC	34,146	55,288	36,878
GLOBANT SA	56,433	9,366,297	10,142,139
GLOBE LIFE INC	78,112	6,799,139	8,562,637
GLOBUS MEDICAL INC A	44,826	2,112,352	2,668,940
GMS INC	51,172	923,986	3,541,102
GODADDY INC CLASS A	91,966	6,008,023	6,909,406
GOGO INC	3,299	46,878	56,116
GOHEALTH INC CLASS A	117	2,268	2,306
GOLAR LNG LTD	44,359	992,083	894,721
GOLDEN ENTERTAINMENT INC	84,733	3,533,840	3,541,839
GOLDEN OCEAN GROUP LTD	5,759	64,342	43,480
GOLDMAN SACHS GROUP INC	198,451	44,676,421	64,008,386
GOODYEAR TIRE + RUBBER CO	142,903	3,065,751	1,954,913
GOOSEHEAD INSURANCE INC A	1,037	67,093	65,217
GOPRO INC CLASS A	5,497	99,862	22,758
GORMAN RUPP CO	913	32,131	26,322
GRACO INC	99,635	4,183,487	8,603,482
GRAFTECH INTERNATIONAL LTD	9,154	102,849	46,136
GRAHAM HOLDINGS CO CLASS B	174	99,110	99,438
GRAND CANYON EDUCATION INC	38,926	3,998,355	4,017,552
GRANITE CONSTRUCTION INC	37,306	1,466,206	1,484,033
GRANITE POINT MORTGAGE TRUST	2,615	38,948	13,860
GRANITE RIDGE RESOURCES INC	2,436	16,374	16,151
GRAPHIC PACKAGING HOLDING CO	182,154	2,613,776	4,377,161
GRAPHITE BIO INC	787	2,100	2,046
GRAY TELEVISION INC	62,734	1,096,609	494,344
GREAT LAKES DREDGE + DOCK CO	2,870	25,156	23,419
GREAT SOUTHERN BANCORP INC	454	23,911	23,031
GREEN BRICK PARTNERS INC	6,916	310,323	392,829
GREEN DOT CORP CLASS A	51,197	1,139,982	959,432
GREEN PLAINS INC	59,972	1,896,641	1,933,497
GREENBRIER COMPANIES INC	60,275	2,181,817	2,597,853
GREENE COUNTY BANCORP INC	480	15,090	14,304
GREENLIGHT CAPITAL RE LTD A	1,480	15,846	15,592
GREIF INC CL A	14,528	905,777	1,000,834
GREIF INC CL B	246	13,301	19,004
GRID DYNAMICS HOLDINGS INC	33,286	390,172	307,896
GRIFFON CORP	27,514	820,866	1,108,814
GRINDR INC	2,461	13,851	13,609
GRITSTONE BIO INC	2,558	5,904	4,988
GROCERY OUTLET HOLDING CORP	51,959	1,834,711	1,590,465
GROUP 1 AUTOMOTIVE INC	12,119	1,330,553	3,127,914
GROWGENERATION CORP	3,076	48,228	10,458
GUARANTY BANCSHARES INC	449	13,051	12,159
GUARDANT HEALTH INC	5,205	254,438	186,339
GUESS? INC	1,434	32,290	27,891
GUIDEWIRE SOFTWARE INC	71,003	5,359,910	5,401,908

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GULFPORT ENERGY CORP	7,325	718,815	769,638
GXO LOGISTICS INC	134,299	5,321,565	8,436,663
H.B. FULLER CO.	2,501	120,977	178,847
H+E EQUIPMENT SERVICES INC	1,506	38,684	68,900
H+R BLOCK INC	85,657	2,037,469	2,729,889
HACKETT GROUP INC/THE	8,029	116,532	179,448
HAEMONETICS CORP/MASS	27,818	1,820,187	2,368,425
HAIN CELESTIAL GROUP INC	4,187	93,919	52,379
HALLIBURTON CO	832,424	28,087,316	27,461,668
HALOZYME THERAPEUTICS INC	6,242	153,815	225,149
HAMILTON LANE INC CLASS A	1,720	118,359	137,566
HANCOCK WHITNEY CORP	115,093	3,898,212	4,417,269
HANESBRANDS INC	588,449	5,254,281	2,671,558
HANMI FINANCIAL CORPORATION	23,818	444,604	355,603
HANNON ARMSTRONG SUSTAINABLE	96,813	3,262,288	2,420,325
HANOVER INSURANCE GROUP INC/	37,726	3,949,893	4,264,170
HARBORONE BANCORP INC	2,279	25,453	19,782
HARLEY DAVIDSON INC	125,188	6,140,672	4,407,869
HARMONIC INC	240,329	3,431,995	3,886,120
HARMONY BIOSCIENCES HOLDINGS	21,235	921,155	747,260
HARROW HEALTH INC	1,203	22,289	22,905
HARTFORD FINANCIAL SVCS GRP	218,319	10,881,919	15,723,334
HARVARD BIOSCIENCE INC	1,120	6,662	6,149
HASBRO INC	72,564	6,411,634	4,699,970
HASHICORP INC CL A	51,689	1,358,284	1,353,218
HAVERTY FURNITURE	1,629	49,748	49,228
HAWAIIAN ELECTRIC INDS	62,325	2,193,128	2,256,165
HAWAIIAN HOLDINGS INC	2,735	42,276	29,456
HAWKINS INC	856	25,498	40,823
HAYNES INTERNATIONAL INC	575	22,539	29,222
HAYWARD HOLDINGS INC	160,437	2,210,324	2,061,615
HBT FINANCIAL INC/DE	10,861	166,115	200,277
HCA HEALTHCARE INC	129,059	14,098,266	39,166,825
HCI GROUP INC	35,379	1,727,348	2,185,715
HEALTH CATALYST INC	49,369	707,690	617,113
HEALTHCARE REALTY TRUST INC	216,981	6,065,855	4,092,262
HEALTHCARE SERVICES GROUP	3,842	81,456	57,361
HEALTHEQUITY INC	73,919	4,602,508	4,667,246
HEALTHPEAK PROPERTIES INC	309,285	9,312,626	6,216,629
HEALTHSTREAM INC	34,120	756,779	837,987
HEARTLAND EXPRESS INC	54,028	989,762	886,599
HEARTLAND FINANCIAL USA INC	38,255	1,414,279	1,066,167
HECLA MINING CO	214,715	1,282,690	1,105,782
HEICO CORP	25,498	2,060,175	4,511,616
HEICO CORP CLASS A	43,344	2,787,507	6,094,166
HEIDRICK + STRUGGLES INTL	28,872	1,113,714	764,242
HELEN OF TROY LTD	25,381	2,743,307	2,741,656
HELIOS TECHNOLOGIES INC	1,542	78,746	101,911
HELIX ENERGY SOLUTIONS GROUP	6,711	36,602	49,527
HELMERICH + PAYNE	70,966	2,960,604	2,515,745
HENRY SCHEIN INC	72,106	4,546,467	5,847,797

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HERBALIFE LTD	44,408	984,847	587,962
HERC HOLDINGS INC	42,858	5,254,107	5,865,117
HERITAGE COMMERCE CORP	85,710	721,089	709,679
HERITAGE CRYSTAL CLEAN INC	134,089	2,666,184	5,067,223
HERITAGE FINANCIAL CORP	33,473	728,710	541,258
HERON THERAPEUTICS INC	5,536	94,072	6,422
HERSHA HOSPITALITY TRUST A	103,637	989,056	631,149
HERSHEY CO/THE	153,466	28,401,425	38,320,460
HERTZ GLOBAL HLDGS INC	81,716	1,513,890	1,502,757
HESS CORP	222,052	14,344,041	30,187,969
HEWLETT PACKARD ENTERPRISE	1,677,583	22,375,376	28,183,394
HEXCEL CORP	56,073	2,954,403	4,262,669
HF FOODS GROUP INC	2,272	20,256	10,656
HF SINCLAIR CORP	113,161	4,325,443	5,048,112
HIBBETT INC	3,337	199,825	121,100
HIGHPEAK ENERGY INC	518	9,442	5,636
HIGHWOODS PROPERTIES INC	62,221	2,757,267	1,487,704
HILLENBRAND INC	36,512	1,679,881	1,872,335
HILLEVAX INC	1,077	18,375	18,514
HILLMAN SOLUTIONS CORP	184,765	1,505,803	1,664,733
HILLTOP HOLDINGS INC	2,263	50,993	71,194
HILTON GRAND VACATIONS INC	3,868	132,753	175,762
HILTON WORLDWIDE HOLDINGS IN	183,965	14,643,278	26,776,106
HIMALAYA SHIPPING LTD	711	4,513	3,953
HIMS + HERS HEALTH INC	5,657	26,552	53,176
HINGHAM INSTITUTION FOR SVGS	81	19,455	17,268
HIPPO HOLDINGS INC	688	15,656	11,373
HIREQUEST INC	158	4,120	4,113
HIRERIGHT HOLDINGS CORP	797	10,149	9,014
HNI CORP	2,200	69,858	61,996
HOLLEY INC	2,818	27,144	11,526
HOLOGIC INC	153,169	6,733,613	12,402,094
HOME BANCORP INC	11,308	405,184	375,539
HOME BANCSHARES INC	64,100	1,120,732	1,461,480
HOME DEPOT INC	616,202	113,478,412	191,416,989
HOME POINT CAPITAL INC	346	3,393	803
HOMESTREET INC	26,725	1,140,520	158,212
HOMETRUST BANCSHARES INC	31,642	762,868	661,001
HONEYWELL INTERNATIONAL INC	503,352	71,431,850	104,445,540
HOOKER FURNISHINGS CORP	317	5,651	5,915
HOPE BANCORP INC	5,363	63,792	45,156
HORACE MANN EDUCATORS	57,781	2,226,723	1,713,784
HORIZON BANCORP INC/IN	2,182	36,953	22,715
HORIZON THERAPEUTICS PLC	144,415	8,150,078	14,853,083
HORMEL FOODS CORP	162,673	6,413,133	6,542,708
HOST HOTELS + RESORTS INC	528,310	9,220,677	8,891,457
HOSTESS BRANDS INC	85,513	1,515,447	2,165,189
HOULIHAN LOKEY INC	27,673	2,551,479	2,720,533
HOVNANIAN ENTERPRISES A	262	25,668	25,993
HOWARD HUGHES CORP/THE	18,790	2,025,065	1,482,907
HOWMET AEROSPACE INC	249,485	5,484,375	12,364,477

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HP INC	790,284	16,492,346	24,269,622
HUB GROUP INC CL A	1,526	79,403	122,568
HUBBELL INC	29,907	3,732,512	9,915,965
HUBSPOT INC	27,222	6,880,626	14,484,554
HUDSON GLOBAL INC	52,500	4,932,726	1,168,125
HUDSON PACIFIC PROPERTIES IN	3,772	71,963	15,918
HUDSON TECHNOLOGIES INC	554,656	4,245,035	5,335,791
HUMACYTE INC	3,905	12,493	11,168
HUMANA INC	76,075	21,400,211	34,015,415
HUNT (JB) TRANSPRT SVCS INC	109,285	12,771,146	19,783,864
HUNTINGTON BANCSHARES INC	794,216	10,058,207	8,561,648
HUNTINGTON INGALLS INDUSTRIE	30,087	5,876,560	6,847,801
HUNTSMAN CORP	166,569	3,257,810	4,500,694
HURON CONSULTING GROUP INC	914	38,327	77,608
HYATT HOTELS CORP CL A	26,897	1,992,274	3,081,858
HYLIION HOLDINGS CORP	7,097	62,923	11,852
HYSTER YALE MATERIALS	509	23,979	28,423
I 80 GOLD CORP	8,850	19,187	19,913
I3 VERTICALS INC CLASS A	51,394	1,527,079	1,174,867
IAC INC	42,728	1,831,585	2,683,318
IBEX LTD	426	9,393	9,044
ICF INTERNATIONAL INC	9,461	861,100	1,176,854
ICHOR HOLDINGS LTD	1,452	42,134	54,450
ICON PLC	85,829	18,332,385	21,474,416
ICOSAVAX INC	1,134	23,948	11,261
ICU MEDICAL INC	11,816	2,948,149	2,105,493
IDACORP INC	51,102	5,175,463	5,243,065
IDEAYA BIOSCIENCES INC	2,407	38,264	56,565
IDEX CORP	42,154	5,211,578	9,074,070
IDEXX LABORATORIES INC	59,662	15,089,393	29,964,046
IDT CORP CLASS B	709	18,660	18,328
IES HOLDINGS INC	443	12,339	25,198
IGM BIOSCIENCES INC	551	24,349	5,086
IHEARTMEDIA INC CLASS A	4,869	78,667	17,723
IKENA ONCOLOGY INC	605	4,179	3,969
ILLINOIS TOOL WORKS	213,428	33,416,362	53,391,148
ILLUMINA INC	147,455	39,493,205	27,646,338
IMAX CORP	140,532	2,279,485	2,387,639
IMMERSION CORPORATION	62,692	462,100	443,859
IMMUNEERING CORP CLASS A	591	6,080	5,993
IMMUNITYBIO INC	4,813	40,621	13,380
IMMUNOGEN INC	295,037	3,292,011	5,567,348
IMMUNOVANT INC	2,598	57,388	49,284
IMPINJ INC	1,046	59,333	93,774
INARI MEDICAL INC	26,691	2,241,112	1,551,815
INCYTE CORP	285,354	22,408,746	17,763,287
INDEPENDENCE REALTY TRUST IN	10,654	221,297	194,116
INDEPENDENT BANK CORP MICH	46,743	809,267	792,761
INDEPENDENT BANK CORP/MA	23,435	1,489,147	1,043,092
INDEPENDENT BANK GROUP INC	55,671	1,951,915	1,922,320
INDIE SEMICONDUCTOR INC A	244,868	2,406,003	2,301,759

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INFINERA CORP	9,198	70,942	44,426
INFORMATICA INC CLASS A	18,619	678,439	344,452
INFORMATION SERVICES GROUP	2,244	12,024	12,028
INFUSYSTEM HOLDINGS INC	500	4,944	4,815
INGERSOLL RAND INC	264,621	8,558,751	17,295,629
INGEVITY CORP	98,025	7,566,671	5,701,134
INGLES MARKETS INC CLASS A	3,864	180,907	319,360
INGREDION INC	51,471	5,668,971	5,453,352
INHIBRX INC	61,494	1,095,640	1,596,384
INMODE LTD	109,464	3,176,447	4,088,480
INNODATA INC	1,364	14,333	15,454
INNOSPEC INC	1,165	73,711	117,013
INNOVAGE HOLDING CORP	26,039	136,170	195,293
INNOVATE CORP	1,379	2,424	2,413
INNOVATIVE INDUSTRIAL PROPER	32,135	3,876,326	2,346,176
INNOVIVA INC	2,876	45,863	36,611
INOGEN INC	1,172	76,980	13,537
INOZYME PHARMA INC	971	5,358	5,408
INSIGHT ENTERPRISES INC	18,105	1,180,967	2,649,486
INSMED INC	40,262	961,061	849,528
INSPERITY INC	38,070	4,143,445	4,528,807
INSPIRE MEDICAL SYSTEMS INC	22,896	6,791,863	7,432,957
INSPIRED ENTERTAINMENT INC	999	10,482	14,695
INSTALLED BUILDING PRODUCTS	9,063	1,058,722	1,270,270
INSTEEL INDUSTRIES INC	994	23,509	30,933
INSTRUCTURE HOLDINGS INC	830	19,170	20,883
INSULET CORP	41,364	5,956,166	11,926,896
INTAPP INC	29,551	1,092,378	1,238,482
INTEGER HOLDINGS CORP	1,558	92,609	138,054
INTEGRA LIFESCIENCES HOLDING	56,120	3,232,255	2,308,216
INTEGRAL AD SCIENCE HOLDING	1,990	35,974	35,780
INTEL CORP	2,770,338	106,527,010	92,640,103
INTELLIA THERAPEUTICS INC	39,067	1,714,507	1,593,152
INTER PARFUMS INC	4,902	604,602	662,897
INTERACTIVE BROKERS GRO CL A	59,077	3,216,996	4,907,526
INTERCEPT PHARMACEUTICALS IN	1,103	89,570	12,199
INTERCONTINENTAL EXCHANGE IN	382,902	30,169,350	43,298,558
INTERDIGITAL INC	1,316	68,504	127,060
INTERFACE INC	2,543	37,565	22,353
INTERNATIONAL BANCSHARES CRP	2,513	83,176	111,075
INTERNATIONAL GAME TECHNOLOG	137,995	3,041,970	4,400,661
INTERNATIONAL MONEY EXPRESS	119,018	2,483,648	2,919,512
INTERNATIONAL PAPER CO	217,850	9,451,480	6,929,809
INTERNATIONAL SEAWAYS INC	2,051	43,910	78,430
INTERPUBLIC GROUP OF COS INC	215,655	5,281,511	8,319,970
INTEST CORP	576	14,395	15,126
INTEVAC INC	686	2,475	2,573
INTL BUSINESS MACHINES CORP	530,346	72,596,130	70,965,598
INTL FLAVORS + FRAGRANCES	143,414	17,610,840	11,414,320
INTRA CELLULAR THERAPIES INC	87,997	4,757,748	5,571,970
INTREPID POTASH INC	645	24,608	14,635

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INTUIT INC	181,541	44,564,084	83,180,271
INTUITIVE SURGICAL INC	259,272	43,077,859	88,655,468
INVENTRUST PROPERTIES CORP	3,269	85,782	75,645
INVESCO LTD	218,956	5,119,921	3,680,650
INVESCO MORTGAGE CAPITAL	1,837	128,784	21,070
INVESTORS TITLE CO	50	8,394	7,300
INVITAE CORP	12,552	222,180	14,184
INVITATION HOMES INC	360,079	10,131,954	12,386,718
IONIS PHARMACEUTICALS INC	77,390	3,040,948	3,175,312
IONQ INC	7,494	48,321	101,394
IOVANCE BIOTHERAPEUTICS INC	433,732	5,194,836	3,053,473
IPG PHOTONICS CORP	16,739	2,017,606	2,273,491
IQVIA HOLDINGS INC	102,379	12,581,881	23,011,728
IRADIMED CORP	436	15,980	20,815
IRHYTHM TECHNOLOGIES INC	1,421	128,940	148,239
IRIDIUM COMMUNICATIONS INC	74,532	4,497,309	4,629,928
IROBOT CORP	1,287	71,396	58,237
IRON MOUNTAIN INC	162,816	5,795,285	9,251,205
IRONWOOD PHARMACEUTICALS INC	6,406	76,394	68,160
ISHARES RUSSELL 2000 GROWTH ET	22,247	4,971,991	5,398,457
ITEOS THERAPEUTICS INC	2,669	54,213	35,338
ITERIS INC	1,179	4,985	4,669
ITRON INC	56,394	2,904,433	4,066,007
ITT INC	72,601	3,508,600	6,767,139
IVANHOE ELECTRIC INC / U	2,424	27,720	31,609
IVERIC BIO INC	6,397	78,809	251,658
J + J SNACK FOODS CORP	711	82,751	112,594
J. JILL INC	118	2,405	2,529
JABIL INC	98,053	4,132,252	10,582,860
JACK HENRY + ASSOCIATES INC	43,275	5,395,332	7,241,206
JACK IN THE BOX INC	973	66,269	94,897
JACKSON FINANCIAL INC A	37,651	1,176,183	1,152,497
JACOBS SOLUTIONS INC	70,479	5,283,410	8,379,248
JAKKS PACIFIC INC	205	4,085	4,094
JAMES RIVER GROUP HOLDINGS L	107,248	3,581,604	1,958,348
JAMF HOLDING CORP	3,195	75,792	62,366
JANUS HENDERSON GROUP PLC	87,555	3,396,508	2,385,874
JANUS INTERNATIONAL GROUP IN	3,711	33,314	39,559
JANUX THERAPEUTICS INC	923	19,307	10,956
JAZZ PHARMACEUTICALS PLC	58,411	8,916,625	7,241,212
JBG SMITH PROPERTIES	5,133	101,123	77,200
JEFFERIES FINANCIAL GROUP IN	110,590	2,434,616	3,668,270
JELD WEN HOLDING INC	35,651	591,468	625,319
JETBLUE AIRWAYS CORP	80,247	673,643	710,988
JM SMUCKER CO/THE	61,908	7,667,192	9,141,954
JOBY AVIATION INC	254,978	1,060,235	2,616,074
JOHN B. SANFILIPPO + SON INC	7,111	582,450	833,907
JOHN BEAN TECHNOLOGIES CORP	40,076	3,907,713	4,861,219
JOHN MARSHALL BANCORP INC	504	12,273	10,125
JOHNSON + JOHNSON	1,670,239	224,050,762	276,457,959
JOHNSON CONTROLS INTERNATION	384,588	15,946,676	26,205,826

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JOHNSON OUTDOORS INC A	239	16,775	14,687
JOINT CORP/THE	733	32,674	9,896
JONES LANG LASALLE INC	32,218	4,282,942	5,019,564
JPMORGAN CHASE + CO	1,768,671	166,311,587	257,235,510
JUNIPER NETWORKS INC	218,534	6,141,295	6,846,670
KADANT INC	9,167	1,690,658	2,035,991
KAISER ALUMINUM CORP	751	65,479	53,802
KALTURA INC	2,327	4,998	4,933
KALVISTA PHARMACEUTICALS INC	1,287	20,267	11,583
KAMAN CORP	1,226	55,633	29,829
KARAT PACKAGING INC	136	2,680	2,482
KARUNA THERAPEUTICS INC	33,665	6,382,688	7,300,255
KARYOPHARM THERAPEUTICS INC	5,426	69,942	9,713
KB HOME	3,546	89,956	183,364
KBR INC	139,819	6,308,558	9,096,624
KEARNY FINANCIAL CORP/MD	2,743	33,428	19,338
KELLOGG CO	146,964	10,247,750	9,905,374
KELLY SERVICES INC A	1,484	28,395	26,133
KEMPER CORP	32,419	2,457,766	1,564,541
KENNAMETAL INC	7,820	228,267	222,010
KENNEDY WILSON HOLDINGS INC	108,610	2,076,299	1,773,601
KENVUE INC	9,905	218,018	261,690
KEROS THERAPEUTICS INC	995	55,213	39,979
KEURIG DR PEPPER INC	574,144	21,798,945	17,953,483
KEYCORP	801,487	13,081,421	7,405,740
KEYSIGHT TECHNOLOGIES IN	116,918	9,052,966	19,577,919
KEZAR LIFE SCIENCES INC	3,422	25,771	8,384
KFORCE INC	927	34,640	58,086
KILROY REALTY CORP	64,968	4,454,545	1,954,887
KIMBALL ELECTRONICS INC	1,257	14,581	34,731
KIMBERLY CLARK CORP	296,797	36,885,698	40,975,794
KIMCO REALTY CORP	396,086	8,129,481	7,810,816
KINDER MORGAN INC	1,092,611	20,781,312	18,814,761
KINETIK HOLDINGS INC	10,777	354,654	378,704
KINGSWAY FINANCIAL SERVICES	223	1,873	1,817
KINIKSA PHARMACEUTICALS A	211,844	3,090,782	2,982,764
KINSALE CAPITAL GROUP INC	22,158	5,613,542	8,291,524
KIRBY CORP	123,860	7,696,721	9,531,027
KITE REALTY GROUP TRUST	67,660	1,363,463	1,511,524
KKR + CO INC	385,139	14,836,992	21,567,784
KKR REAL ESTATE FINANCE TRUS	2,690	50,597	32,737
KLA CORP	82,386	11,108,084	39,958,858
KLX ENERGY SERVICES HOLDING	389	3,508	3,785
KNIFE RIVER CORP	2,419	91,048	105,227
KNIGHT SWIFT TRANSPORTATION	87,162	3,488,945	4,842,721
KNOWLES CORP	85,955	1,494,807	1,552,347
KODIAK SCIENCES INC	52,244	522,791	360,484
KOHLS CORP	83,194	4,387,851	1,917,622
KONTOOR BRANDS INC	2,598	88,353	109,376
KOPPERS HOLDINGS INC	889	25,751	30,315
KORN FERRY	113,379	5,818,211	5,616,796

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KORU MEDICAL SYSTEMS INC	873	3,185	3,012
KOSMOS ENERGY LTD	852,439	4,160,126	5,106,110
KRAFT HEINZ CO/THE	514,610	28,083,421	18,268,655
KRATOS DEFENSE + SECURITY	62,622	835,170	897,999
KRISPY KREME INC	13,059	188,219	192,359
KROGER CO	444,642	12,778,912	20,898,174
KRONOS WORLDWIDE INC	1,351	25,879	11,794
KRYSTAL BIOTECH INC	28,793	1,507,623	3,380,298
KULICKE + SOFFA INDUSTRIES	13,534	770,135	804,596
KURA ONCOLOGY INC	29,633	480,179	313,517
KURA SUSHI USA INC CLASS A	304	19,119	28,257
KVH INDUSTRIES INC	490	4,483	4,479
KYMERA THERAPEUTICS INC	24,738	751,394	568,727
KYNDRYL HOLDINGS INC	113,407	2,835,263	1,506,045
L3HARRIS TECHNOLOGIES INC	105,849	15,088,191	20,722,059
LA Z BOY INC	12,109	334,027	346,802
LABORATORY CRP OF AMER HLDGS	51,112	8,439,304	12,334,859
LADDER CAPITAL CORP REIT	66,308	638,400	719,442
LAKELAND BANCORP INC	2,930	41,768	39,233
LAKELAND FINANCIAL CORP	22,908	898,028	1,111,496
LAM RESEARCH CORP	109,730	28,820,241	70,541,028
LAMAR ADVERTISING CO A	47,968	3,594,017	4,760,824
LAMB WESTON HOLDINGS INC	81,007	4,593,712	9,311,755
LANCASTER COLONY CORP	10,959	1,989,896	2,203,745
LANDS END INC	916	26,877	7,108
LANDSEA HOMES CORP	10,302	91,482	96,221
LANDSTAR SYSTEM INC	20,114	2,079,192	3,872,750
LANTHEUS HOLDINGS INC	164,765	6,354,286	13,827,079
LANZATECH GLOBAL INC	731	4,609	4,993
LARIMAR THERAPEUTICS INC	715	2,372	2,238
LAS VEGAS SANDS CORP	317,245	16,190,916	18,400,210
LATHAM GROUP INC	2,527	43,760	9,375
LATTICE SEMICONDUCTOR CORP	102,712	6,011,067	9,867,542
LAUREATE EDUCATION INC	6,117	60,906	73,955
LAZYDAYS HOLDINGS INC	326	3,458	3,769
LCI INDUSTRIES	40,598	3,606,579	5,129,963
LCNB CORPORATION	262	3,937	3,867
LEAR CORP	61,580	7,409,906	8,839,809
LEGACY HOUSING CORP	579	11,900	13,427
LEGALZOOMCOM INC	220,587	2,830,958	2,664,691
LEGGETT + PLATT INC	72,246	3,050,727	2,139,927
LEIDOS HOLDINGS INC	119,953	8,476,343	10,613,441
LEMAITRE VASCULAR INC	990	34,072	66,607
LEMONADE INC	2,311	84,194	38,940
LENDINGCLUB CORP	101,385	1,341,323	988,504
LENDINGTREE INC	450	61,792	9,950
LENNAR CORP B SHS	9,282	379,650	1,048,680
LENNAR CORP A	196,328	10,931,464	24,601,862
LENNOX INTERNATIONAL INC	18,089	3,329,856	5,898,280
LEONARDO DRS INC	2,369	39,037	41,078
LESLIE S INC	132,997	1,451,447	1,248,842

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LEXICON PHARMACEUTICALS INC	3,999	26,243	9,158
LGI HOMES INC	962	72,335	129,764
LI CYCLE HOLDINGS CORP	6,105	43,654	33,883
LIBERTY BROADBAND A	10,158	897,973	809,897
LIBERTY BROADBAND C	66,055	5,583,230	5,291,666
LIBERTY ENERGY INC	201,279	2,124,999	2,691,100
LIBERTY LATIN AMERIC CL A	1,296	16,996	11,340
LIBERTY LATIN AMERIC CL C	7,033	91,163	60,624
LIBERTY MEDIA COR SIRIUSXM A	77,208	3,364,342	2,533,194
LIBERTY MEDIA COR SIRIUSXM C	104,969	4,012,746	3,435,635
LIBERTY MEDIA CORP BRAVES A	650	12,798	26,598
LIBERTY MEDIA CORP BRAVES C	1,797	44,561	71,197
LIBERTY MEDIA CORP LIBERTY A	10,977	296,895	742,265
LIBERTY MEDIA CORP LIBERTY C	107,991	4,433,991	8,129,562
LIBERTY TRIPADVISOR HDG B	38	1,563	1,772
LIEBERMAN ENTERPRISES INC	44,000	0	0
LIFE STORAGE INC	50,552	3,910,369	6,721,394
LIFE TIME GROUP HOLDINGS INC	2,237	35,920	44,002
LIFESTANCE HEALTH GROUP INC	5,029	53,511	45,915
LIGAND PHARMACEUTICALS	49,669	3,368,245	3,581,135
LIGHT + WONDER INC	4,326	207,969	297,456
LIGHTWAVE LOGIC INC	5,049	33,701	35,192
LIMBACH HOLDINGS INC	263	5,883	6,504
LIMONEIRA CO	977	15,327	15,202
LINCOLN EDUCATIONAL SERVICES	610	3,817	4,111
LINCOLN ELECTRIC HOLDINGS	31,231	2,803,505	6,203,414
LINCOLN NATIONAL CORP	122,513	6,636,348	3,155,935
LINDBLAD EXPEDITIONS HOLDING	1,709	22,394	18,594
LINDE PLC	373,158	108,073,293	142,203,051
LINDSAY CORP	520	54,749	62,057
LINEAGE CELL THERAPEUTICS IN	3,602	4,928	5,079
LIONS GATE ENTERTAINMENT A	3,130	53,094	27,638
LIONS GATE ENTERTAINMENT B	369,260	3,624,533	3,083,321
LIQUIDIA CORP	2,194	9,540	17,223
LIQUIDITY SERVICES INC	1,002	17,148	16,533
LITHIA MOTORS INC	35,775	11,338,521	10,879,535
LITTELFUSE INC	20,055	4,497,511	5,842,222
LIVANOVA PLC	29,839	1,775,658	1,534,620
LIVE NATION ENTERTAINMENT IN	93,756	5,205,548	8,542,109
LIVE OAK BANCSHARES INC	1,553	54,997	40,859
LIVENT CORP	216,462	4,821,192	5,937,553
LIVEPERSON INC	2,984	66,987	13,488
LIVERAMP HOLDINGS INC	33,200	1,312,012	948,192
LIVEVOX HOLDINGS INC	478	773	1,315
LIVEWIRE GROUP INC	354	3,996	4,181
LKQ CORP	158,943	5,309,067	9,261,609
LOCKHEED MARTIN CORP	163,039	53,512,414	75,059,895
LOEWS CORP	104,978	4,881,151	6,233,594
LONGBOARD PHARMACEUTICALS IN	437	3,578	3,208
LOOP MEDIA INC	1,034	3,007	2,471
LOUISIANA PACIFIC CORP	68,500	3,771,836	5,136,130

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LOVESAC CO/THE	69,531	1,953,468	1,873,860
LOWE S COS INC	387,015	37,063,581	87,349,286
LPL FINANCIAL HOLDINGS INC	43,439	3,039,980	9,444,942
LSB INDUSTRIES INC	2,841	38,495	27,984
LSI INDUSTRIES INC	5,783	71,474	72,634
LTC PROPERTIES INC	1,955	65,934	64,554
LUCID GROUP INC	414,766	6,481,323	2,857,738
LULULEMON ATHLETICA INC	94,096	18,853,209	35,615,336
LUMEN TECHNOLOGIES INC	47,463	697,888	107,266
LUMENTUM HOLDINGS INC	36,478	2,881,763	2,069,397
LUMINAR TECHNOLOGIES INC	12,321	90,952	84,768
LUNA INNOVATIONS INC	1,674	14,962	15,267
LUTHER BURBANK CORP	32,916	354,614	293,611
LUXFER HOLDINGS PLC	1,441	29,753	20,505
LXP INDUSTRIAL TRUST	13,210	158,707	128,798
LYELL IMMUNOPHARMA INC	7,560	49,564	24,041
LYFT INC A	208,308	8,516,411	1,997,674
LYONDELLBASELL INDU CL A	226,958	19,993,399	20,841,553
M + T BANK CORP	165,831	25,134,087	20,523,245
M/I HOMES INC	15,451	763,476	1,347,173
MACATAWA BANK CORP	34,116	373,724	316,596
MACERICH CO/THE	10,145	188,174	114,334
MACOM TECHNOLOGY SOLUTIONS H	17,626	1,064,676	1,155,032
MACROGENICS INC	17,037	132,233	91,148
MACY S INC	243,188	6,946,005	3,903,167
MADISON SQUARE GARDEN ENTERT	2,021	62,330	67,946
MADISON SQUARE GARDEN SPORTS	10,573	1,561,726	1,988,253
MADRIGAL PHARMACEUTICALS INC	621	73,175	143,451
MAGNITE INC	6,205	83,403	84,698
MAGNOLIA OIL + GAS CORP A	128,129	2,590,936	2,677,896
MAIDEN HOLDINGS LTD	2,403	5,004	5,046
MAINSTREET BANCSHARES INC	150	3,270	3,399
MALIBU BOATS INC A	955	39,874	56,020
MAMMOTH ENERGY SERVICES INC	685	3,218	3,309
MANHATTAN ASSOCIATES INC	100,812	10,978,574	20,150,303
MANITOWOC COMPANY INC	45,931	726,954	864,881
MANNKIND CORP	11,808	32,447	48,059
MANPOWERGROUP INC	123,716	10,488,022	9,823,050
MARATHON DIGITAL HOLDINGS IN	7,915	150,746	109,702
MARATHON OIL CORP	422,670	7,777,191	9,729,863
MARATHON PETROLEUM CORP	268,257	14,650,435	31,278,766
MARAVAI LIFESCIENCES HLDGS A	72,584	2,709,400	902,219
MARCUS + MILLICHAP INC	1,128	42,999	35,543
MARCUS CORPORATION	953	19,397	14,133
MARINE PRODUCTS CORP	195	2,716	3,288
MARINEMAX INC	58,856	997,255	2,010,521
MARINUS PHARMACEUTICALS INC	2,302	23,084	25,000
MARKEL GROUP INC	7,411	7,572,085	10,250,747
MARKETAXESS HOLDINGS INC	21,058	4,473,849	5,504,982
MARKETWISE INC	936	2,646	1,872
MARQETA INC A	23,605	218,589	114,956

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MARRIOTT INTERNATIONAL CL A	150,900	15,689,794	27,718,821
MARRIOTT VACATIONS WORLD	27,523	4,355,739	3,377,623
MARSH + MCLENNAN COS	361,969	36,453,986	68,079,130
MARTEN TRANSPORT LTD	2,732	32,871	58,738
MARTIN MARIETTA MATERIALS	39,864	9,485,943	18,404,810
MARVELL TECHNOLOGY INC	490,808	15,156,366	29,340,502
MASCO CORP	198,468	6,554,879	11,388,094
MASIMO CORP	83,819	18,444,879	13,792,416
MASONITE INTERNATIONAL CORP	75,207	5,305,409	7,704,205
MASTEC INC	117,210	9,915,201	13,827,264
MASTERBRAND INC	6,040	50,054	70,245
MASTERCARD INC A	617,223	126,879,530	242,753,806
MASTERCRAFT BOAT HOLDINGS IN	735	17,597	22,528
MATADOR RESOURCES CO	33,354	1,554,100	1,745,081
MATCH GROUP INC	236,779	15,666,773	9,909,201
MATERION CORP	958	54,465	109,404
MATIV HOLDINGS INC	2,570	74,541	38,858
MATSON INC	56,704	3,106,255	4,407,602
MATTEL INC	234,309	4,825,354	4,578,398
MATTERPORT INC	11,142	45,458	35,097
MATTHEWS INTL CORP CLASS A	1,413	43,294	60,222
MAUI LAND + PINEAPPLE CO	206	2,987	2,933
MAXCYTE INC	364,172	2,623,581	1,671,549
MAXEON SOLAR TECHNOLOGIE	1,179	30,793	33,201
MAXIMUS INC	44,146	2,317,894	3,730,778
MAXLINEAR INC	62,538	2,406,178	1,973,699
MAYVILLE ENGINEERING CO INC	327	4,424	4,074
MBIA INC	2,611	29,097	22,559
MCCORMICK + CO NON VTG SHRS	141,180	9,852,206	12,315,131
MCDONALD S CORP	450,525	76,961,391	134,441,165
MCGRATH RENTCORP	1,127	55,459	104,225
MCKESSON CORP	83,814	13,483,508	35,814,560
MDC HOLDINGS INC	12,325	474,187	576,440
MDU RESOURCES GROUP INC	116,420	2,119,449	2,437,835
MEDIAALPHA INC CLASS A	1,222	38,300	12,599
MEDICAL PROPERTIES TRUST INC	412,829	6,989,802	3,822,797
MEDIFAST INC	518	66,329	47,739
MEDPACE HOLDINGS INC	38,049	6,299,112	9,138,228
MEDTRONIC PLC	885,344	77,606,506	77,998,806
MEIRAGTX HOLDINGS PLC	1,424	25,082	9,569
MERCANTILE BANK CORP	917	28,592	25,328
MERCHANTS BANCORP/IN	21,898	605,122	560,151
MERCK + CO. INC.	1,690,008	113,121,519	195,010,023
MERCURY GENERAL CORP	1,247	49,842	37,747
MERCURY SYSTEMS INC	27,902	2,148,228	965,130
MERIDIANLINK INC	1,232	25,484	25,626
MERIT MEDICAL SYSTEMS INC	57,106	2,916,261	4,776,346
MERITAGE HOMES CORP	23,992	1,819,323	3,413,342
MERRIMACK PHARMACEUTICALS IN	292	3,611	3,592
MERSANA THERAPEUTICS INC	16,506	153,700	54,305
MESA LABORATORIES INC	230	53,507	29,555

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
META PLATFORMS INC CLASS A	1,513,310	241,685,148	434,289,704
METHODE ELECTRONICS INC	1,670	51,218	55,978
METLIFE INC	731,197	38,055,071	41,334,566
METROCITY BANKSHARES INC	864	16,165	15,457
METROPOLITAN BANK HOLDING CO	5,208	330,894	180,874
METTLER TOLEDO INTERNATIONAL	12,135	7,360,796	15,916,751
MFA FINANCIAL INC	9,153	127,943	102,880
MGE ENERGY INC	24,355	1,683,092	1,926,724
MGIC INVESTMENT CORP	517,160	6,082,965	8,165,956
MGM RESORTS INTERNATIONAL	239,164	7,560,648	10,504,083
MGP INGREDIENTS INC	709	47,688	75,353
MICROCHIP TECHNOLOGY INC	342,121	15,848,928	30,650,620
MICRON TECHNOLOGY INC	696,322	27,964,080	43,944,881
MICROSOFT CORP	5,052,789	617,262,807	1,720,676,766
MICROSTRATEGY INC CL A	517	133,225	177,031
MICROVAST HOLDINGS INC	7,759	21,322	12,414
MICROVISION INC	8,917	109,320	40,840
MID AMERICA APARTMENT COMM	78,605	8,905,942	11,936,955
MID PENN BANCORP INC	16,550	519,087	365,424
MIDDLEBY CORP	34,511	4,246,995	5,101,761
MIDDLEFIELD BANC CORP	508	13,762	13,614
MIDDLESEX WATER CO	817	35,685	65,899
MIDLAND STATES BANCORP INC	879	24,034	17,501
MIDWESTONE FINANCIAL GROUP I	18,693	415,044	399,469
MILLER INDUSTRIES INC/TENN	24,472	528,660	868,022
MILLERKNOLL INC	23,986	921,507	354,513
MIMEDX GROUP INC	59,102	486,261	390,664
MINERALS TECHNOLOGIES INC	17,246	1,005,258	994,922
MINERALYS THERAPEUTICS INC	802	12,389	13,674
MIRATI THERAPEUTICS INC	26,467	3,756,188	956,253
MIRION TECHNOLOGIES INC	451,914	3,318,661	3,818,673
MIRUM PHARMACEUTICALS INC	1,236	27,323	31,975
MISSION PRODUCE INC	20,076	239,956	243,321
MISTER CAR WASH INC	42,053	760,476	405,811
MISTRAS GROUP INC	623	4,441	4,810
MITEK SYSTEMS INC	2,087	20,914	22,623
MKS INSTRUMENTS INC	52,038	5,454,266	5,625,308
MODEL N INC	1,750	38,680	61,880
MODERNA INC	252,113	23,338,622	30,631,730
MODINE MANUFACTURING CO	33,422	503,167	1,103,594
MODIVCARE INC	593	36,831	26,810
MOELIS + CO CLASS A	2,956	128,509	134,025
MOHAWK INDUSTRIES INC	28,988	4,988,971	2,990,402
MOLINA HEALTHCARE INC	33,854	5,045,367	10,198,179
MOLSON COORS BEVERAGE CO B	173,749	11,245,283	11,439,634
MONARCH CASINO + RESORT INC	593	25,177	41,777
MONDEE HOLDINGS INC	2,190	19,399	19,513
MONDELEZ INTERNATIONAL INC A	824,471	36,943,763	60,136,915
MONGODB INC	39,121	9,533,057	16,078,340
MONOLITHIC POWER SYSTEMS INC	29,151	6,599,743	15,748,245
MONRO INC	1,457	68,952	59,198

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MONSTER BEVERAGE CORP	442,129	12,790,024	25,395,890
MONTAUK RENEWABLES INC	3,437	38,161	25,571
MONTE ROSA THERAPEUTICS INC	1,359	25,239	9,309
MONTROSE ENVIRONMENTAL GROUP	1,302	55,672	54,840
MOODY S CORP	104,721	18,263,071	36,413,586
MOOG INC CLASS A	36,569	2,921,916	3,965,177
MORGAN STANLEY	769,022	35,777,595	65,674,479
MORNINGSTAR INC	13,816	2,074,501	2,708,903
MORPHIC HOLDING INC	21,198	690,114	1,215,281
MOSAIC CO/THE	183,810	5,575,714	6,433,350
MOTOROLA SOLUTIONS INC	101,117	12,389,347	29,655,594
MOVADO GROUP INC	810	21,008	21,732
MP MATERIALS CORP	65,102	2,052,246	1,489,534
MR COOPER GROUP INC	4,272	125,564	216,334
MRC GLOBAL INC	3,903	60,899	39,303
MSA SAFETY INC	20,148	2,244,024	3,504,946
MSC INDUSTRIAL DIRECT CO A	35,391	2,730,260	3,372,054
MSCI INC	47,405	9,550,489	22,246,692
MUELLER INDUSTRIES INC	20,116	600,413	1,755,724
MUELLER WATER PRODUCTS INC A	7,249	79,652	117,651
MULTIPLAN CORP	20,536	128,642	43,331
MURPHY OIL CORP	146,926	4,560,964	5,627,266
MURPHY USA INC	11,020	3,137,926	3,428,432
MVB FINANCIAL CORP	580	20,595	12,226
MYERS INDUSTRIES INC	1,620	21,828	31,477
MYR GROUP INC/DELAWARE	767	41,384	106,107
MYRIAD GENETICS INC	45,375	1,245,084	1,051,793
N ABLE INC	3,528	36,362	50,838
N B T BANCORP INC	26,174	974,843	833,642
NABORS INDUSTRIES LTD	6,988	977,314	650,094
NANO X IMAGING LTD	2,480	29,515	38,415
NANOSTRING TECHNOLOGIES INC	2,654	64,317	10,749
NAPCO SECURITY TECHNOLOGIES	1,515	24,416	52,495
NASDAQ INC	414,874	17,739,776	20,681,469
NATERA INC	93,162	7,518,172	4,533,263
NATHAN S FAMOUS INC	85	6,500	6,676
NATIONAL BANK HOLD CL A	76,566	2,764,810	2,223,477
NATIONAL BANKSHARES INC/VA	177	5,628	5,167
NATIONAL BEVERAGE CORP	1,096	37,143	52,992
NATIONAL FUEL GAS CO	50,252	2,708,688	2,580,943
NATIONAL HEALTHCARE CORP	537	36,818	33,197
NATIONAL INSTRUMENTS CORP	73,191	2,698,778	4,201,163
NATIONAL PRESTO INDS INC	218	20,105	15,958
NATIONAL RESEARCH CORP	707	28,265	30,762
NATIONAL STORAGE AFFILIATES	62,416	2,927,457	2,173,949
NATIONAL VISION HOLDINGS INC	55,526	1,198,839	1,348,727
NATIONAL WESTERN LIFE GROU A	1,507	395,565	626,249
NATL HEALTH INVESTORS INC	1,972	112,417	103,372
NATURAL GROCERS BY VITAMIN C	571	15,094	7,000
NATURES SUNSHINE PRODS INC	30,739	417,461	419,587
NAUTILUS BIOTECHNOLOGY INC	1,520	4,703	5,882

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NAVIENT CORP	4,652	53,286	86,434
NAVITAS SEMICONDUCTOR CORP	4,741	41,617	49,970
NCINO INC	38,093	2,279,917	1,147,361
NCR CORPORATION	119,941	3,501,420	3,022,513
NCS MULTISTAGE HOLDINGS INC	5,433	1,227,318	96,218
NECESSITY RETAIL REIT INC/TH	7,134	62,945	48,226
NELNET INC CL A	681	36,529	65,703
NEOGAMES SA	98,730	1,458,380	2,578,828
NEOGEN CORP	63,771	1,337,007	1,387,019
NEOGENOMICS INC	108,125	1,116,203	1,737,569
NERDWALLET INC CL A	1,347	13,464	12,675
NERDY INC	3,454	11,891	14,403
NETAPP INC	231,176	13,784,986	17,661,846
NETFLIX INC	314,925	79,463,068	138,721,313
NETGEAR INC	1,211	30,780	17,148
NETSCOUT SYSTEMS INC	8,492	247,503	262,827
NETSTREIT CORP	2,744	54,813	49,035
NEUROCRINE BIOSCIENCES INC	150,961	13,234,811	14,235,622
NEVRO CORP	52,082	2,905,833	1,323,924
NEW FORTRESS ENERGY INC	36,147	1,417,103	968,017
NEW JERSEY RESOURCES CORP	4,549	149,440	214,713
NEW RELIC INC	32,170	2,446,679	2,105,205
NEW YORK COMMUNITY BANCORP	376,638	4,164,459	4,233,411
NEW YORK MORTGAGE TRUST INC	4,228	72,664	41,942
NEW YORK TIMES CO A	91,961	3,061,482	3,621,424
NEWELL BRANDS INC	216,952	7,091,838	1,887,482
NEWMARK GROUP INC CLASS A	116,072	954,598	721,968
NEWMARKET CORP	3,365	1,376,210	1,353,134
NEWMONT CORP	442,009	17,274,406	18,856,104
NEWPARK RESOURCES INC	3,979	18,152	20,810
NEWS CORP CLASS A	216,602	2,985,648	4,223,739
NEWS CORP CLASS B	65,228	915,480	1,286,296
NEWTEKONE INC	1,195	18,731	19,001
NEXPOINT DIVERSIFIED REAL ES	1,603	17,053	20,070
NEXPOINT REAL ESTATE FINANCE	291	5,451	4,537
NEXPOINT RESIDENTIAL	62,026	2,388,221	2,820,942
NEXSTAR MEDIA GROUP INC	31,832	4,052,852	5,301,620
NEXTDECADE CORP	1,427	7,645	11,716
NEXTDOOR HOLDINGS INC	7,112	21,533	23,185
NEXTERA ENERGY INC	1,262,281	56,550,248	93,661,250
NEXTGEN HEALTHCARE INC	2,552	51,186	41,393
NEXTIER OILFIELD SOLUTIONS I	162,399	1,113,045	1,451,847
NEXTNAV INC	2,353	6,820	6,918
NEXTRACKER INC CL A	1,453	42,422	57,844
NGM BIOPHARMACEUTICALS INC	2,040	31,570	5,284
NI HOLDINGS INC	395	6,498	5,866
NICOLET BANKSHARES INC	612	44,806	41,561
NIKE INC CL B	862,095	69,477,074	95,149,425
NIKOLA CORP	24,772	195,349	34,185
NISOURCE INC	228,621	5,818,330	6,252,784
NKARTA INC	1,965	35,719	4,303

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NL INDUSTRIES	265	1,595	1,465
NLIGHT INC	2,208	43,627	34,047
NMI HOLDINGS INC CLASS A	93,886	1,900,471	2,424,137
NNN REIT INC	101,393	4,630,693	4,338,606
NOBLE CORP PLC	36,360	1,467,068	1,502,032
NOODLES + CO	2,101	28,923	7,101
NORDIC AMERICAN TANKERS LTD	10,631	57,058	39,016
NORDSON CORP	31,909	4,097,645	7,919,176
NORDSTROM INC	63,599	3,040,126	1,301,872
NORFOLK SOUTHERN CORP	166,073	24,391,897	37,658,713
NORTHEAST BANK	315	11,686	13,126
NORTHEAST COMMUNITY BANCORP	916	13,315	13,630
NORTHERN OIL AND GAS INC	104,396	2,734,357	3,582,871
NORTHERN TRUST CORP	175,498	16,150,217	13,011,422
NORTHFIELD BANCORP INC	1,824	24,110	20,028
NORTHROP GRUMMAN CORP	83,554	23,359,512	38,083,913
NORTHWEST BANCSHARES INC	5,648	76,821	59,869
NORTHWEST NATURAL HOLDING CO	1,681	79,699	72,367
NORTHWEST PIPE CO	550	16,347	16,632
NORTHWESTERN CORP	2,809	156,734	159,439
NORWEGIAN CRUISE LINE HOLDIN	238,259	7,426,072	5,186,898
NORWOOD FINANCIAL CORP	476	14,657	14,056
NOV INC	216,638	5,276,821	3,474,874
NOVAGOLD RESOURCES INC	11,040	68,472	44,050
NOVANTA INC	16,547	2,103,489	3,046,303
NOVAVAX INC	32,205	318,927	239,283
NOVOCURE LTD	66,329	4,300,981	2,752,654
NOW INC	5,159	56,699	53,447
NRG ENERGY INC	224,160	6,567,357	8,381,342
NU HOLDINGS LTD/CAYMAN ISL A	1,403,252	10,614,345	11,071,658
NU SKIN ENTERPRISES INC A	2,372	106,579	78,750
NUCOR CORP	152,227	9,793,049	24,962,183
NURIX THERAPEUTICS INC	2,170	46,883	21,678
NUSCALE POWER CORP	2,322	25,041	15,790
NUTANIX INC A	135,936	5,086,358	3,813,005
NUVALENT INC A	65,988	2,369,665	2,782,714
NUVASIVE INC	2,460	107,799	102,311
NUVATION BIO INC	8,052	58,188	14,494
NUVECTIS PHARMA INC	186	3,154	2,970
NV5 GLOBAL INC	646	48,541	71,557
NVE CORP	224	20,791	21,827
NVENT ELECTRIC PLC	100,884	2,408,425	5,212,676
NVIDIA CORP	1,754,015	150,515,174	741,983,425
NVR INC	1,739	4,584,168	11,043,728
NXP SEMICONDUCTORS NV	55,795	7,631,835	11,420,121
O I GLASS INC	51,272	1,089,218	1,093,632
O REILLY AUTOMOTIVE INC	41,075	15,637,196	39,238,948
OAK VALLEY BANCORP	167	4,161	4,207
OCCIDENTAL PETROLEUM CORP	388,659	22,559,012	22,853,149
OCEAN BIOMEDICAL INC	239	1,675	1,436
OCEANEERING INTL INC	4,764	69,052	89,087

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OCEANFIRST FINANCIAL CORP	184,586	4,130,630	2,883,233
OCULAR THERAPEUTIX INC	3,800	35,206	19,608
OCWEN FINANCIAL CORP	194	5,573	5,814
ODP CORP/THE	64,671	2,036,946	3,027,896
OFFICE PROPERTIES INCOME TRU	30,418	1,045,448	234,219
OFG BANCORP	46,020	845,500	1,200,202
OGE ENERGY CORP	113,596	3,983,447	4,079,232
OIL DRI CORP OF AMERICA	314	17,561	18,523
OIL STATES INTERNATIONAL INC	3,036	36,285	22,679
OKTA INC	108,411	9,564,012	7,518,303
OLAPLEX HOLDINGS INC	70,364	1,467,580	261,754
OLD DOMINION FREIGHT LINE	60,321	7,401,407	22,303,690
OLD NATIONAL BANCORP	13,821	232,796	192,665
OLD REPUBLIC INTL CORP	149,362	3,082,419	3,759,442
OLD SECOND BANCORP INC	2,017	25,569	26,342
OLEMA PHARMACEUTICALS INC	1,600	14,064	14,448
OLIN CORP	113,526	4,292,389	5,834,101
OLLIE S BARGAIN OUTLET HOLDI	46,470	3,447,506	2,692,007
OLO INC CLASS A	4,541	44,383	29,335
OLYMPIC STEEL INC	15,955	821,391	781,795
OMEGA FLEX INC	161	15,047	16,709
OMEGA HEALTHCARE INVESTORS	184,454	5,812,273	5,660,893
OMEGA THERAPEUTICS INC	702	4,934	3,931
OMEROS CORP	3,030	16,659	16,483
OMNIAB INC	362,229	1,715,588	1,822,012
OMNIAB INC 12.5 EARNOUT	15,080	0	0
OMNIAB INC 15.00 EARNOUT	15,080	0	0
OMNICELL INC	46,961	3,125,776	3,459,617
OMNICOM GROUP	111,089	8,453,041	10,570,118
ON SEMICONDUCTOR	285,586	7,180,507	27,010,724
ON24 INC	1,717	41,416	13,942
ONDAS HOLDINGS INC	298	1,700	256
ONE GAS INC	48,779	3,897,359	3,746,715
ONE GROUP HOSPITALITY INC/TH	1,435	17,641	10,504
ONE LIBERTY PROPERTIES INC	868	19,817	17,638
ONEMAIN HOLDINGS INC	64,533	2,562,710	2,819,447
ONEOK INC	248,471	14,211,751	15,335,630
ONESPAN INC	2,053	27,885	30,467
ONESPAWORLD HOLDINGS LTD	3,393	41,348	41,055
ONEWATER MARINE INC CL A	537	20,330	19,461
ONTO INNOVATION INC	53,661	4,319,021	6,249,897
OOMA INC	823	12,106	12,320
OPEN LENDING CORP	4,631	154,068	48,672
OPENDOOR TECHNOLOGIES INC	26,533	189,425	106,663
OPENLANE INC	5,079	65,970	77,302
OPKO HEALTH INC	21,208	98,324	46,021
OPPFI INC	296	973	604
OPTIMIZERX CORP	916	27,341	13,090
OPTINOSE INC	89,073	1,439,910	109,560
OPTION CARE HEALTH INC	63,919	1,682,393	2,076,728
ORACLE CORP	1,002,560	49,462,544	119,394,870

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ORANGE COUNTY BANCORP INC	144	4,871	5,328
ORASURE TECHNOLOGIES INC	68,129	441,725	341,326
ORCHESTRA BIOMED HOLDINGS IN	97	812	679
ORCHID ISLAND CAPITAL INC	1,588	35,093	16,436
ORGANOGENESIS HOLDINGS INC	3,155	39,342	10,475
ORGANON + CO	170,764	4,946,625	3,553,599
ORIC PHARMACEUTICALS INC	149,514	975,825	1,160,229
ORIGIN BANCORP INC	27,159	1,012,634	795,759
ORIGIN MATERIALS INC	4,428	23,369	18,863
ORION OFFICE REIT INC	38,612	273,968	255,225
ORION SA	2,703	52,708	57,358
ORMAT TECHNOLOGIES INC	2,517	157,265	202,518
ORRSTOWN FINL SERVICES INC	14,686	349,951	281,237
ORTHOFIX MEDICAL INC	1,503	46,776	27,144
ORTHOPEDIATRICS CORP	784	28,071	34,378
OSCAR HEALTH INC CLASS A	7,104	38,119	57,258
OSHKOSH CORP	49,940	3,452,275	4,324,305
OSI SYSTEMS INC	19,633	2,180,877	2,313,356
OTIS WORLDWIDE CORP	274,155	17,232,496	24,402,537
OTTER TAIL CORP	20,228	1,215,820	1,597,203
OUTBRAIN INC	2,971	18,040	14,617
OUTFRONT MEDIA INC	165,191	2,675,981	2,596,803
OUTLOOK THERAPEUTICS INC	8,579	15,328	14,927
OUTSET MEDICAL INC	2,289	101,754	50,060
OVERSEAS SHIPHOLDING GROUP A	3,529	14,171	14,716
OVERSTOCK.COM INC	118,385	5,928,990	3,855,799
OVID THERAPEUTICS INC	3,920	13,807	12,858
OVINTIV INC	145,181	6,362,624	5,527,041
OWENS + MINOR INC	121,941	3,359,492	2,321,757
OWENS CORNING	50,048	2,757,539	6,531,264
OXFORD INDUSTRIES INC	703	46,973	69,189
P G + E CORP	1,244,323	22,358,754	21,501,901
P.A.M. TRANSPORTATION SVCS	250	6,928	6,693
P10 INC A	44,040	526,805	497,652
P3 HEALTH PARTNERS INC	1,196	5,024	3,576
PACCAR INC	285,391	12,056,311	23,872,957
PACIFIC BIOSCIENCES OF CALIF	35,291	423,031	469,370
PACIFIC PREMIER BANCORP INC	149,488	4,542,503	3,091,412
PACIRA BIOSCIENCES INC	129,286	5,532,792	5,180,490
PACKAGING CORP OF AMERICA	49,309	4,680,893	6,516,677
PACTIV EVERGREEN INC	2,317	33,871	17,540
PACWEST BANCORP	5,585	103,055	45,518
PAGERDUTY INC	71,222	1,759,477	1,601,071
PAGSEGURO DIGITAL LTD CL A	171,460	3,715,561	1,618,582
PALANTIR TECHNOLOGIES INC A	1,043,325	23,494,152	15,994,172
PALO ALTO NETWORKS INC	198,774	18,059,912	50,788,745
PALOMAR HOLDINGS INC	1,141	71,976	66,224
PANGAEA LOGISTICS SOLUTIONS	2,109	13,946	14,278
PAPA JOHN S INTL INC	1,597	116,677	117,907
PAR PACIFIC HOLDINGS INC	2,849	51,359	75,812
PAR TECHNOLOGY CORP/DEL	1,154	49,814	38,001

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PARAGON 28 INC	136,504	2,381,343	2,421,581
PARAMOUNT GLOBAL CLASS A	4,065	253,235	75,446
PARAMOUNT GLOBAL CLASS B	375,482	18,918,089	5,973,919
PARAMOUNT GROUP INC	22,803	176,193	101,017
PARK AEROSPACE CORP	788	12,800	10,874
PARK HOTELS + RESORTS INC	316,404	5,668,417	4,056,299
PARK NATIONAL CORP	673	69,849	68,861
PARK OHIO HOLDINGS CORP	244	4,304	4,636
PARKE BANCORP INC	405	8,614	6,881
PARKER HANNIFIN CORP	101,444	18,984,217	39,567,218
PARSONS CORP	1,982	75,601	95,413
PATHWARD FINANCIAL INC	3,701	133,560	171,578
PATRIA INVESTMENTS LTD A	2,483	37,265	35,507
PATRICK INDUSTRIES INC	12,762	580,518	1,020,960
PATTERSON COS INC	83,454	2,108,330	2,775,680
PATTERSON UTI ENERGY INC	52,992	608,309	634,314
PAYCHEX INC	179,678	12,476,821	20,100,578
PAYCOM SOFTWARE INC	28,408	4,667,367	9,125,786
PAYCOR HCM INC	27,517	812,840	651,327
PAYLOCITY HOLDING CORP	42,594	6,246,167	7,859,871
PAYONEER GLOBAL INC	11,575	49,655	55,676
PAYPAL HOLDINGS INC	771,164	56,425,898	51,459,774
PAYSAFE LTD	1,465	72,913	14,782
PAYSIGN INC	901	2,242	2,207
PBF ENERGY INC CLASS A	57,557	1,849,195	2,356,384
PC CONNECTION INC	15,817	776,819	713,347
PCB BANCORP	433	7,932	6,369
PDC ENERGY INC	48,710	2,898,203	3,465,229
PDF SOLUTIONS INC	1,423	22,848	64,177
PDS BIOTECHNOLOGY CORP	803	4,383	4,039
PEAKSTONE REALTY TRUST	1,424	47,529	39,758
PEAPACK GLADSTONE FINL CORP	832	25,485	22,531
PEBBLEBROOK HOTEL TRUST	269,064	5,387,510	3,750,752
PEDIATRIX MEDICAL GROUP INC	105,867	1,801,870	1,504,370
PEGASYSTEMS INC	25,067	1,715,300	1,235,803
PELOTON INTERACTIVE INC A	174,648	14,319,756	1,343,043
PENN ENTERTAINMENT INC	88,740	5,949,352	2,132,422
PENNANT GROUP INC/THE	1,454	11,006	17,855
PENNS WOODS BANCORP INC	170	4,420	4,255
PENNYMAC FINANCIAL SERVICES	1,227	59,895	86,270
PENNYMAC MORTGAGE INVESTMENT	121,798	2,087,007	1,641,837
PENSKE AUTOMOTIVE GROUP INC	39,650	3,160,178	6,606,880
PENTAIR PLC	99,540	4,187,648	6,430,284
PENUMBRA INC	19,906	2,930,700	6,848,858
PEOPLES BANCORP INC	1,655	45,249	43,940
PEOPLES FINANCIAL SERVICES	338	16,056	14,801
PEPGEN INC	548	7,553	4,899
PEPSICO INC	967,246	123,407,096	179,153,304
PERDOCEO EDUCATION CORP	79,675	870,328	977,612
PERELLA WEINBERG PARTNERS	113,294	899,936	943,739
PERFICIENT INC	20,133	778,330	1,677,683

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PERFORMANCE FOOD GROUP CO	107,252	4,964,571	6,460,860
PERFORMANT FINANCIAL CORP	2,214	6,654	5,978
PERIMETER SOLUTIONS SA	7,820	74,794	48,093
PERMIAN RESOURCES CORP	108,446	1,093,524	1,188,568
PERPETUA RESOURCES CORP	1,045	3,770	3,835
PERRIGO CO PLC	229,957	11,907,994	7,807,040
PETCO HEALTH AND WELLNESS CO	48,702	1,003,286	433,448
PETIQ INC	1,525	37,332	23,134
PETMED EXPRESS INC	777	17,044	10,715
PFIZER INC	3,428,942	127,293,101	125,773,593
PGT INNOVATIONS INC	105,675	1,503,322	3,080,426
PHATHOM PHARMACEUTICALS INC	1,171	26,729	16,769
PHIBRO ANIMAL HEALTH CORP A	46,656	769,146	639,187
PHILIP MORRIS INTERNATIONAL	864,802	82,535,079	84,421,971
PHILLIPS 66	431,523	36,062,194	41,158,664
PHILLIPS EDISON + COMPANY IN	70,113	2,366,027	2,389,451
PHOTRONICS INC	47,050	748,231	1,213,420
PHREESIA INC	2,359	84,076	73,153
PHYSICIANS REALTY TRUST	225,153	3,795,344	3,149,890
PIEDMONT LITHIUM INC	828	34,851	47,784
PIEDMONT OFFICE REALTY TRU A	5,967	106,302	43,380
PILGRIM S PRIDE CORP	26,135	601,490	561,641
PINNACLE FINANCIAL PARTNERS	67,594	4,182,495	3,829,200
PINNACLE WEST CAPITAL	165,259	12,158,062	13,461,998
PINTEREST INC CLASS A	355,774	12,722,106	9,726,861
PIONEER BANCORP INC/NY	316	3,458	2,828
PIONEER NATURAL RESOURCES CO	170,508	31,645,796	35,325,847
PIPER SANDLER COS	7,744	940,011	1,000,989
PITNEY BOWES INC	7,466	90,858	26,430
PJT PARTNERS INC A	9,878	493,707	687,904
PLANET FITNESS INC CL A	80,650	5,947,363	5,439,036
PLANET LABS PBC	9,672	44,050	31,144
PLAYA HOTELS + RESORTS NV	258,459	1,561,962	2,103,856
PLAYAGS INC	389,627	4,074,559	2,201,393
PLAYSTUDIOS INC	102,316	451,682	502,372
PLAYTIKA HOLDING CORP	13,119	329,541	152,180
PLEXUS CORP	21,591	1,668,695	2,121,100
PLIANT THERAPEUTICS INC	2,633	54,893	47,710
PLUG POWER INC	281,469	8,352,876	2,924,463
PLUMAS BANCORP	354	12,667	12,634
PLYMOUTH INDUSTRIAL REIT INC	1,928	37,137	44,383
PMV PHARMACEUTICALS INC	20,913	295,609	130,915
PNC FINANCIAL SERVICES GROUP	221,915	26,652,276	27,950,194
PNM RESOURCES INC	3,995	151,652	180,175
POINT BIOPHARMA GLOBAL INC	6,029	48,191	54,623
POLARIS INC	29,783	2,549,108	3,601,658
POLYMET MINING CORP	879	2,522	694
PONCE FINANCIAL GROUP INC	532	4,532	4,623
POOL CORP	28,446	4,250,808	10,657,009
POPULAR INC	161,247	7,295,019	9,758,668
PORTILLO S INC CL A	1,812	47,013	40,824

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PORTLAND GENERAL ELECTRIC CO	81,330	3,928,261	3,808,684
POSEIDA THERAPEUTICS INC	2,020	4,763	3,555
POST HOLDINGS INC	29,537	1,788,633	2,559,381
POSTAL REALTY TRUST INC A	812	13,784	11,945
POTBELLY CORP	742	5,875	6,515
POTLATCHDELTIC CORP	59,579	2,527,953	3,148,750
POWELL INDUSTRIES INC	6,394	328,191	387,412
POWER INTEGRATIONS INC	31,085	1,766,214	2,942,817
POWERSCHOOL HOLDINGS INC A	98,744	1,980,301	1,889,960
PPG INDUSTRIES INC	161,027	17,315,161	23,880,304
PPL CORP	943,411	27,292,622	24,962,655
PRA GROUP INC	95,169	3,041,660	2,174,612
PRECIGEN INC	6,169	69,989	7,094
PREFERRED BANK/LOS ANGELES	585	27,358	32,169
PREFORMED LINE PRODUCTS CO	4,403	324,622	687,308
PRELUDE THERAPEUTICS INC	267	1,257	1,202
PREMIER FINANCIAL CORP	1,689	41,642	27,058
PREMIER INC CLASS A	236,804	7,526,509	6,549,999
PRESTIGE CONSUMER HEALTHCARE	113,622	4,183,031	6,752,555
PRESTO AUTOMATION INC	153	690	799
PRICESMART INC	1,186	81,562	87,835
PRIME MEDICINE INC	1,842	28,268	26,985
PRIMEENERGY RESOURCES CORP	66	6,185	6,074
PRIMERICA INC	20,462	2,474,454	4,046,565
PRIMIS FINANCIAL CORP	874	12,058	7,359
PRIMO WATER CORP	128,935	2,090,948	1,616,845
PRIMORIS SERVICES CORP	2,488	53,023	75,809
PRINCETON BANCORP INC	162	4,421	4,426
PRINCIPAL FINANCIAL GROUP	138,169	7,765,917	10,478,737
PRIORITY TECHNOLOGY HOLDINGS	570	2,961	2,063
PRIVIA HEALTH GROUP INC	3,151	90,007	82,273
PROASSURANCE CORP	2,523	65,208	38,072
PROCEPT BIOROBOTICS CORP	1,725	56,739	60,979
PROCORE TECHNOLOGIES INC	43,691	3,083,462	2,842,973
PROCTER + GAMBLE CO/THE	1,509,171	153,541,325	229,001,608
PROFRAC HOLDING CORP A	1,138	21,733	12,700
PROG HOLDINGS INC	36,933	676,319	1,186,288
PROGRESS SOFTWARE CORP	2,012	62,191	116,897
PROGRESSIVE CORP	393,603	25,419,728	52,101,229
PROGYNY INC	3,622	142,655	142,489
PROKIDNEY CORP	2,857	28,736	31,970
PROLOGIS INC	608,539	45,213,110	74,625,138
PROPETRO HOLDING CORP	106,320	1,018,950	876,077
PROS HOLDINGS INC	2,015	62,687	62,062
PROSPERITY BANCSHARES INC	49,696	3,244,711	2,806,830
PROTAGONIST THERAPEUTICS INC	2,459	55,966	67,918
PROTALIX BIOTHERAPEUTICS INC	1,567	3,523	3,134
PROTERRA INC	10,577	53,552	12,692
PROTHENA CORP PLC	17,188	1,133,770	1,173,597
PROTO LABS INC	1,214	95,438	42,441
PROVIDENT FINANCIAL SERVICES	3,398	60,584	55,523

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PRUDENTIAL FINANCIAL INC	210,548	19,296,282	18,574,545
PTC INC	59,232	4,283,415	8,428,714
PTC THERAPEUTICS INC	21,470	1,018,860	873,185
PUBLIC SERVICE ENTERPRISE GP	386,833	20,541,817	24,219,614
PUBLIC STORAGE	87,312	20,188,648	25,484,627
PUBMATIC INC CLASS A	1,860	33,435	34,001
PULMONX CORP	1,678	62,568	21,999
PULSE BIOSCIENCES INC	447	2,864	3,214
PULTEGROUP INC	170,932	4,650,023	13,277,998
PUMA BIOTECHNOLOGY INC	35,769	2,124,973	126,265
PURE CYCLE CORP	107,446	1,380,055	1,181,906
PURE STORAGE INC CLASS A	168,126	3,811,177	6,190,399
PURECYCLE TECHNOLOGIES INC	5,204	56,741	55,631
PURPLE INNOVATION INC	135,757	531,508	377,404
PVH CORP	69,169	5,502,518	5,877,290
Q2 HOLDINGS INC	2,651	153,814	81,916
QCR HOLDINGS INC	743	33,993	30,485
QIAGEN N.V.	136,643	4,636,324	6,153,034
QORVO INC	76,683	6,654,080	7,823,966
QUAD GRAPHICS INC	136,328	1,685,995	512,593
QUAKER CHEMICAL CORPORATION	643	91,138	125,321
QUALCOMM INC	767,580	62,003,285	91,372,723
QUALYS INC	19,409	1,839,470	2,507,061
QUANEX BUILDING PRODUCTS	10,334	217,283	277,468
QUANTA SERVICES INC	82,494	4,332,041	16,205,946
QUANTERIX CORP	1,762	60,768	39,733
QUANTUM SI INC	5,962	16,543	10,672
QUANTUMSCAPE CORP	159,659	3,617,478	1,275,675
QUEST DIAGNOSTICS INC	75,835	6,947,856	10,659,368
QUIDELORTHO CORP	120,760	13,615,256	10,006,174
QUINSTREET INC	2,359	28,990	20,830
QUIPT HOME MEDICAL CORP	1,061	5,738	5,666
QUOTIENT TECHNOLOGY INC	5,134	63,632	19,715
QURATE RETAIL GROUP INC B	89	756	739
R1 RCM INC	85,031	1,473,589	1,568,822
RACKSPACE TECHNOLOGY INC	3,767	52,174	10,246
RADIAN GROUP INC	75,827	1,145,842	1,916,907
RADIANT LOGISTICS INC	2,010	12,767	13,507
RADIUS GLOBAL INFRASTRUCTU A	3,812	55,262	56,799
RADNET INC	62,647	1,846,298	2,043,545
RAIN ONCOLOGY INC	527	695	632
RALLYBIO CORP	1,633	18,782	9,243
RALPH LAUREN CORP	21,935	2,266,177	2,704,586
RAMACO RESOURCES INC A	1,466	15,283	12,373
RAMACO RESOURCES INC B	292	3,482	3,098
RAMBUS INC	105,890	3,208,962	6,794,961
RANGE RESOURCES CORP	195,552	4,380,375	5,749,229
RANGER ENERGY SERVICES INC	38,024	413,926	389,366
RANPAK HOLDINGS CORP	328,975	2,810,611	1,486,967
RAPID7 INC	61,957	2,809,176	2,805,413
RAPT THERAPEUTICS INC	1,284	32,382	24,011

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RAYMOND JAMES FINANCIAL INC	135,027	8,869,849	14,011,752
RAYONIER ADVANCED MATERIALS	3,236	32,912	13,850
RAYONIER INC	83,685	2,512,126	2,627,709
RAYTHEON TECHNOLOGIES CORP	917,576	66,167,673	89,885,745
RB GLOBAL INC	238,207	12,377,185	14,292,420
RBB BANCORP	21,305	462,620	254,382
RBC BEARINGS INC	15,738	3,232,663	3,422,543
RCI HOSPITALITY HOLDINGS INC	376	15,640	28,572
RE/MAX HOLDINGS INC CL A	979	31,289	18,856
READY CAPITAL CORP	7,343	122,366	82,829
REALTY INCOME CORP	368,231	23,033,847	22,016,531
REATA PHARMACEUTICALS INC A	6,730	607,889	686,191
RECURSION PHARMACEUTICALS A	28,639	266,518	213,933
RED RIVER BANCSHARES INC	2,338	119,368	114,889
RED ROBIN GOURMET BURGERS	464	5,961	6,417
RED ROCK RESORTS INC CLASS A	14,464	527,607	676,626
RED VIOLET INC	419	9,118	8,619
REDFIN CORP	4,787	111,705	59,455
REDWIRE CORP	227	816	579
REDWOOD TRUST INC	354,235	3,018,777	2,256,477
REGAL REXNORD CORP	39,476	4,173,098	6,075,356
REGENCY CENTERS CORP	96,766	6,359,838	5,977,236
REGENERON PHARMACEUTICALS	76,811	38,174,151	55,191,776
REGENXBIO INC	20,007	513,607	399,940
REGIONAL MANAGEMENT CORP	18,989	600,373	579,165
REGIONS FINANCIAL CORP	682,485	9,652,985	12,161,883
REINSURANCE GROUP OF AMERICA	40,199	4,845,879	5,575,199
RELAY THERAPEUTICS INC	102,335	2,172,888	1,285,328
RELIANCE STEEL + ALUMINUM	41,825	3,687,814	11,359,252
REMITLY GLOBAL INC	4,198	42,529	79,006
RENAISSANCERE HOLDINGS LTD	33,687	5,116,540	6,283,299
RENASANT CORP	117,454	3,746,837	3,069,073
RENEO PHARMACEUTICALS INC	264	1,863	1,732
RENT THE RUNWAY INC A	1,525	7,699	3,020
REPAY HOLDINGS CORP	4,236	94,115	33,168
REPLIGEN CORP	39,360	5,560,385	5,567,866
REPLIMUNE GROUP INC	1,902	34,239	44,164
REPUBLIC BANCORP INC CLASS A	11,890	582,359	505,325
REPUBLIC SERVICES INC	115,737	8,369,510	17,727,436
RESERVOIR MEDIA INC	151,544	1,177,154	912,295
RESIDEO TECHNOLOGIES INC	6,795	103,315	120,000
RESMED INC	152,447	23,481,682	33,309,670
RESOURCES CONNECTION INC	27,383	460,207	430,187
RETAIL OPPORTUNITY INVESTMEN	6,007	97,633	81,155
REV GROUP INC	64,203	1,017,172	851,332
REVANCE THERAPEUTICS INC	125,627	2,044,344	3,179,619
REVOLUTION MEDICINES INC	45,589	1,265,562	1,219,506
REVOLVE GROUP INC	1,849	107,589	30,324
REVVITY INC	70,963	6,528,543	8,429,695
REX AMERICAN RESOURCES CORP	780	19,407	27,152
REXFORD INDUSTRIAL REALTY IN	109,543	5,635,815	5,720,335

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
REYNOLDS CONSUMER PRODUCTS I	31,296	878,524	884,112
RGC RESOURCES INC	242	5,017	4,847
RH	9,055	5,375,935	2,984,437
RHYTHM PHARMACEUTICALS INC	2,391	41,718	39,428
RIBBON COMMUNICATIONS INC	4,170	37,722	11,634
RICHARDSON ELEC LTD	352	5,895	5,808
RIGEL PHARMACEUTICALS INC	8,852	37,055	11,419
RILEY EXPLORATION PERMIAN IN	1,722	44,053	61,510
RIMINI STREET INC	2,478	14,519	11,870
RING ENERGY INC	9,237	23,621	15,795
RINGCENTRAL INC CLASS A	111,200	7,044,849	3,639,576
RIOT PLATFORMS INC	7,410	139,027	87,586
RITHM CAPITAL CORP	255,506	4,022,931	2,388,981
RIVIAN AUTOMOTIVE INC A	303,208	15,383,134	5,051,445
RLI CORP	28,975	3,385,431	3,954,218
RLJ LODGING TRUST	297,659	4,241,409	3,056,958
RMR GROUP INC/THE A	71,567	2,250,906	1,658,207
ROBERT HALF INTL INC	59,661	3,325,306	4,487,700
ROBINHOOD MARKETS INC A	369,603	3,047,254	3,688,638
ROBLOX CORP CLASS A	381,737	16,071,601	15,384,001
ROCKET COS INC CLASS A	58,178	1,173,870	521,275
ROCKET LAB USA INC	249,900	1,379,609	1,499,400
ROCKET PHARMACEUTICALS INC	2,595	50,972	51,563
ROCKWELL AUTOMATION INC	63,927	10,254,878	21,060,750
ROCKY BRANDS INC	357	10,900	7,497
ROGERS CORP	22,041	3,263,881	3,569,099
ROIVANT SCIENCES LTD	135,823	1,332,152	1,369,096
ROKU INC	73,620	8,374,592	4,708,735
ROLLINS INC	123,894	2,890,156	5,306,380
ROPER TECHNOLOGIES INC	59,002	15,451,510	28,368,162
ROSS STORES INC	187,078	14,416,938	20,977,056
ROVER GROUP INC	5,023	19,178	24,663
ROYAL CARIBBEAN CRUISES LTD	153,935	13,539,662	15,969,217
ROYAL GOLD INC	37,101	2,996,810	4,258,453
ROYALTY PHARMA PLC CL A	228,444	10,002,031	7,022,369
RPC INC	22,703	163,473	162,326
RPM INTERNATIONAL INC	71,373	4,239,000	6,404,299
RPT REALTY	3,724	48,698	38,916
RUSH ENTERPRISES INC CL B	337	14,200	22,936
RUSH ENTERPRISES INC CL A	89,556	3,195,422	5,439,631
RUSH STREET INTERACTIVE INC	3,089	34,025	9,638
RXO INC	154,014	2,822,746	3,491,497
RXSIGHT INC	1,407	22,840	40,522
RYAN SPECIALTY HOLDINGS INC	51,630	1,993,127	2,317,671
RYDER SYSTEM INC	75,459	4,638,875	6,398,169
RYERSON HOLDING CORP	26,165	653,311	1,135,038
RYMAN HOSPITALITY PROPERTIES	47,197	3,854,314	4,385,545
S + T BANCORP INC	1,815	54,759	49,350
S+P GLOBAL INC	213,465	44,776,636	85,575,984
SABRA HEALTH CARE REIT INC	10,900	187,385	128,293
SABRE CORP	15,367	170,981	49,021

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SAFE BULKERS INC	4,373	17,757	14,256
SAFEHOLD INC	1,642	114,935	38,965
SAFETY INSURANCE GROUP INC	658	45,297	47,192
SAGE THERAPEUTICS INC	31,728	1,292,078	1,491,851
SAIA INC	17,671	4,874,359	6,050,727
SALESFORCE INC	622,128	86,493,344	131,430,761
SALLY BEAUTY HOLDINGS INC	226,684	3,396,778	2,799,547
SAMSARA INC CL A	104,557	1,862,094	2,897,274
SANA BIOTECHNOLOGY INC	58,099	463,702	346,270
SANARA MEDTECH INC	104	4,214	4,170
SANDRIDGE ENERGY INC	1,182	19,330	18,026
SANDY SPRING BANCORP INC	2,205	76,277	50,009
SANGAMO THERAPEUTICS INC	7,541	68,247	9,803
SANMINA CORP	43,892	1,482,377	2,645,371
SAPIENS INTERNATIONAL CORP	31,454	750,879	836,676
SAREPTA THERAPEUTICS INC	66,068	7,193,994	7,566,107
SAUL CENTERS INC	582	26,356	21,435
SAVARA INC	4,633	13,287	14,802
SAVERS VALUE VILLAGE INC	94,008	1,692,144	2,227,990
SBA COMMUNICATIONS CORP	126,645	28,076,702	29,351,245
SCANSOURCE INC	77,008	2,477,383	2,276,356
SCHLUMBERGER LTD	790,406	47,073,986	38,824,743
SCHNEIDER NATIONAL INC CL B	31,972	738,566	918,236
SCHNITZER STEEL INDS INC A	26,769	1,127,039	802,802
SCHOLAR ROCK HOLDING CORP	1,718	15,441	12,954
SCHOLASTIC CORP	1,357	46,652	52,774
SCHRODINGER INC	2,544	115,429	126,996
SCHWAB (CHARLES) CORP	882,335	42,660,190	50,010,748
SCIENCE 37 HOLDINGS INC	1,259	3,598	268
SCIENCE APPLICATIONS INTE	33,002	2,591,599	3,712,065
SCILEX HOLDING CO	5,049	52,914	28,123
SCORPIO TANKERS INC	32,854	1,388,106	1,551,694
SCOTTS MIRACLE GRO CO	26,892	2,244,752	1,685,859
SCPHARMACEUTICALS INC	1,534	15,766	15,631
SCULPTOR CAPITAL MANAGEMENT	1,176	23,288	10,384
SEABOARD CORP	353	1,296,311	1,256,934
SEACOAST BANKING CORP/FL	3,351	84,238	74,057
SEACOR MARINE HOLDINGS INC	1,435	16,098	16,402
SEADRILL LIMITED	2,373	90,222	97,934
SEAGATE TECHNOLOGY HOLDINGS	73,982	3,084,732	4,577,266
SEAGEN INC	103,908	11,310,763	19,998,134
SEALED AIR CORP	77,864	3,234,371	3,114,560
SEAWORLD ENTERTAINMENT INC	38,481	1,857,913	2,155,321
SECURITY NATL FINL CORP CL A	401	3,449	3,557
SEER INC	2,708	74,111	11,563
SEI INVESTMENTS COMPANY	56,951	2,801,856	3,395,419
SELECT MEDICAL HOLDINGS CORP	171,653	3,940,985	5,468,865
SELECT WATER SOLUTIONS INC	3,775	30,489	30,578
SELECTA BIOSCIENCES INC	3,327	3,952	3,726
SELECTIVE INSURANCE GROUP	52,870	3,377,005	5,072,877
SELECTQUOTE INC	7,139	141,542	13,921

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SEMLER SCIENTIFIC INC	146	3,672	3,831
SEMPRA ENERGY	180,518	21,360,572	26,281,616
SEMRUSH HOLDINGS INC A	1,775	15,244	16,987
SEMTECH CORP	43,624	1,086,000	1,110,667
SENECA FOODS CORP CL A	197	7,515	6,438
SENSATA TECHNOLOGIES HOLDING	83,835	3,605,120	3,771,737
SENSIENT TECHNOLOGIES CORP	1,950	106,531	138,704
SENTINELONE INC CLASS A	112,784	2,988,321	1,703,038
SERES THERAPEUTICS INC	4,482	66,629	21,469
SERITAGE GROWTH PROP A REIT	344,000	7,432,309	3,068,480
SERVICE CORP INTERNATIONAL	85,017	3,203,934	5,491,248
SERVICE PROPERTIES TRUST	61,049	1,486,262	530,516
SERVICENOW INC	172,829	39,621,177	97,124,713
SERVISFIRST BANCSHARES INC	2,360	116,533	96,571
SES AI CORP	6,773	15,460	16,526
SFL CORP LTD	123,448	1,250,769	1,151,770
SHAKE SHACK INC CLASS A	1,771	97,461	137,642
SHARECARE INC	13,620	23,317	23,835
SHENANDOAH TELECOMMUNICATION	2,188	48,976	42,513
SHERWIN WILLIAMS CO/THE	132,565	17,564,452	35,198,659
SHIFT4 PAYMENTS INC CLASS A	47,686	3,332,823	3,238,356
SHOALS TECHNOLOGIES GROUP A	143,625	3,285,794	3,671,055
SHOCKWAVE MEDICAL INC	24,818	7,021,636	7,083,305
SHOE CARNIVAL INC	753	15,074	17,680
SHORE BANCSHARES INC	1,020	18,242	11,791
SHUTTERSTOCK INC	54,133	2,875,143	2,634,653
SHYFT GROUP INC/THE	1,610	33,228	35,517
SI BONE INC	1,783	34,619	48,105
SIERRA BANCORP	10,260	218,303	174,112
SIGA TECHNOLOGIES INC	2,133	14,782	10,772
SIGHT SCIENCES INC	133,790	1,641,763	1,107,781
SIGNET JEWELERS LTD	25,410	1,574,182	1,658,257
SILGAN HOLDINGS INC	83,730	2,624,124	3,926,100
SILICON LABORATORIES INC	12,934	1,798,012	2,040,209
SILK ROAD MEDICAL INC	56,932	2,148,752	1,849,721
SILVERBOW RESOURCES INC	992	29,937	28,887
SILVERCREST ASSET MANAGEME A	409	7,326	8,282
SIMMONS FIRST NATL CORP CL A	111,601	2,446,697	1,925,117
SIMON PROPERTY GROUP INC	270,760	38,989,583	31,267,365
SIMPLY GOOD FOODS CO/THE	22,928	696,651	838,936
SIMPSON MANUFACTURING CO INC	2,003	138,687	277,416
SIMULATIONS PLUS INC	787	28,802	34,101
SINCLAIR INC	1,749	38,162	24,171
SIRIUS XM HOLDINGS INC	358,912	1,881,407	1,625,871
SIRIUSPOINT LTD	91,096	661,529	822,597
SITE CENTERS CORP	334,555	4,482,534	4,422,817
SITEONE LANDSCAPE SUPPLY INC	24,294	3,967,336	4,065,844
SITIME CORP	31,034	3,710,490	3,661,081
SITIO ROYALTIES CORP A	48,863	1,019,998	1,283,631
SIX FLAGS ENTERTAINMENT CORP	109,087	2,418,723	2,834,080
SJW GROUP	1,495	89,719	104,814

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SKECHERS USA INC CL A	140,705	4,825,387	7,409,525
SKILLSOFT CORP	4,539	17,618	5,628
SKYLINE CHAMPION CORP	2,495	97,980	163,298
SKYWARD SPECIALTY INSURANCE	11,846	215,768	300,888
SKYWATER TECHNOLOGY INC	862	19,541	8,120
SKYWEST INC	2,248	73,964	91,539
SKYWORKS SOLUTIONS INC	162,075	15,494,498	17,940,082
SKYX PLATFORMS CORP	1,573	4,024	4,184
SL GREEN REALTY CORP	1,506	92,731	45,255
SLEEP NUMBER CORP	28,277	2,580,265	771,397
SLM CORP	566,067	7,224,430	9,238,213
SM ENERGY CO	134,968	4,586,572	4,269,038
SMART GLOBAL HOLDINGS INC	159,300	4,076,561	4,621,293
SMARTFINANCIAL INC	1,237	27,035	26,608
SMARTRENT INC	8,403	38,885	32,183
SMARTSHEET INC CLASS A	107,840	5,023,554	4,125,958
SMITH (A.O.) CORP	75,550	3,890,667	5,498,529
SMITH + WESSON BRANDS INC	1,941	19,850	25,311
SNAP INC A	196,398	2,001,358	2,325,352
SNAP ON INC	74,502	14,060,941	21,470,731
SNAP ONE HOLDINGS CORP	1,113	21,694	12,966
SNOWFLAKE INC CLASS A	246,639	57,789,489	43,403,531
SOFI TECHNOLOGIES INC	550,804	3,582,843	4,593,705
SOLARIS OILFIELD INFRAST A	1,474	15,277	12,278
SOLARWINDS CORP	25,478	453,897	261,404
SOLID POWER INC	7,839	44,685	19,911
SOLO BRANDS INC CLASS A	1,469	12,214	8,315
SOMALOGIC INC	6,533	33,408	15,091
SONENDO INC	203,376	1,575,007	276,591
SONIC AUTOMOTIVE INC CLASS A	59,383	2,439,128	2,830,788
SONOCO PRODUCTS CO	55,477	2,929,263	3,274,253
SONOS INC	5,944	135,328	97,066
SOTERA HEALTH CO	58,586	1,459,662	1,103,760
SOUNDHOUND AI INC A	6,530	23,952	29,712
SOUNDTHINKING INC	487	16,509	10,646
SOUTH PLAINS FINANCIAL INC	10,691	271,670	240,654
SOUTHERN CO/THE	608,497	31,872,842	42,746,914
SOUTHERN COPPER CORP	60,215	2,360,321	4,319,824
SOUTHERN FIRST BANCSHARES	420	16,794	10,395
SOUTHERN MISSOURI BANCORP	438	19,906	16,841
SOUTHERN STATES BANCSHARES	186	3,978	3,925
SOUTHLAND HOLDINGS INC	75	619	616
SOUTHSIDE BANCSHARES INC	1,405	38,840	36,755
SOUTHSTATE CORP	30,504	2,194,687	2,007,163
SOUTHWEST AIRLINES CO	554,272	22,929,421	20,070,189
SOUTHWEST GAS HOLDINGS INC	41,616	2,714,318	2,648,858
SOUTHWESTERN ENERGY CO	609,113	4,314,181	3,660,769
SOVOS BRANDS INC	135,977	1,843,532	2,659,710
SP PLUS CORP	82,689	2,430,659	3,233,967
SPARTANNASH CO	1,661	36,622	37,389
SPECTRUM BRANDS HOLDINGS INC	21,685	1,828,367	1,692,514

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SPHERE ENTERTAINMENT CO	14,622	388,917	400,497
SPIRE INC	2,399	150,336	152,193
SPIRIT AEROSYSTEMS HOLD CL A	61,812	3,591,227	1,804,292
SPIRIT AIRLINES INC	39,279	954,409	674,028
SPIRIT REALTY CAPITAL INC	87,065	3,933,284	3,428,620
SPLUNK INC	119,424	10,482,838	12,669,692
SPOK HOLDINGS INC	1,068	13,943	14,194
SPORTSMAN S WAREHOUSE HOLDIN	2,068	19,474	11,788
SPOTIFY TECHNOLOGY SA	119,714	21,976,932	19,220,083
SPRINGWORKS THERAPEUTICS INC	45,001	1,118,936	1,179,926
SPRINKLR INC A	81,348	1,166,945	1,125,043
SPROUT SOCIAL INC CLASS A	69,802	3,542,411	3,222,060
SPROUTS FARMERS MARKET INC	80,569	1,825,290	2,959,299
SPS COMMERCE INC	1,713	114,738	328,999
SPX TECHNOLOGIES INC	52,190	2,649,859	4,434,584
SQUARESPACE INC CLASS A	58,367	1,446,544	1,840,895
SS+C TECHNOLOGIES HOLDINGS	122,922	6,026,502	7,449,073
SSR MINING INC	121,386	2,209,827	1,721,253
ST JOE CO/THE	1,607	50,816	77,682
STAAR SURGICAL CO	2,257	96,343	118,650
STAG INDUSTRIAL INC	150,437	5,072,550	5,397,680
STAGWELL INC	1,289,363	6,585,478	9,296,307
STANDARD MOTOR PRODS	983	34,100	36,882
STANDEX INTERNATIONAL CORP	8,080	833,770	1,143,078
STANLEY BLACK + DECKER INC	157,175	18,792,543	14,728,869
STAR HLDGS	577	10,169	8,465
STARBUCKS CORP	656,036	40,902,604	64,986,926
STARWOOD PROPERTY TRUST INC	159,039	3,563,662	3,085,357
STATE STREET CORP	246,594	17,420,110	18,045,749
STEEL DYNAMICS INC	158,954	7,120,152	17,314,859
STEELCASE INC CL A	4,167	51,061	32,128
STELLAR BANCORP INC	2,239	61,103	51,251
STEM INC	6,813	120,748	38,970
STEPAN CO	998	79,547	95,369
STEPSTONE GROUP INC CLASS A	2,590	86,517	64,258
STERICYCLE INC	53,495	3,212,409	2,484,308
STERIS PLC	55,342	7,549,395	12,450,843
STERLING BANCORP INC/MI	623	3,544	3,408
STERLING CHECK CORP	1,288	24,262	15,791
STERLING INFRASTRUCTURE INC	22,049	575,324	1,230,334
STEVEN MADDEN LTD	3,554	89,088	116,180
STEWART INFORMATION SERVICES	1,263	49,465	51,960
STIFEL FINANCIAL CORP	178,379	9,735,829	10,643,875
STITCH FIX INC CLASS A	3,993	84,331	15,373
STOCK YARDS BANCORP INC	18,746	966,198	850,506
STOKE THERAPEUTICS INC	1,152	24,865	12,246
STONECO LTD A	13,959	270,851	177,838
STONERIDGE INC	227,089	5,180,769	4,280,628
STONEX GROUP INC	4,834	357,748	401,609
STRATEGIC EDUCATION INC	1,062	92,114	72,046
STRATUS PROPERTIES INC	174	4,958	4,568

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
STRIDE INC	174,195	4,246,338	6,485,280
STRYKER CORP	241,934	43,637,561	73,811,644
STURM RUGER + CO INC	2,189	118,762	115,929
SUMMIT FINANCIAL GROUP INC	12,950	297,622	267,547
SUMMIT HOTEL PROPERTIES INC	106,242	832,835	691,635
SUMMIT MATERIALS INC CL A	164,023	3,758,743	6,208,271
SUMMIT THERAPEUTICS INC	7,242	19,223	18,177
SUN COMMUNITIES INC	91,060	12,259,992	11,879,688
SUN COUNTRY AIRLINES HOLDING	1,912	54,313	42,982
SUNCOKE ENERGY INC	4,475	35,557	35,218
SUNNOVA ENERGY INTERNATIONAL	160,855	2,679,828	2,945,255
SUNOPTA INC	4,083	32,412	27,315
SUNPOWER CORP	3,997	46,038	39,171
SUNRUN INC	111,228	5,457,158	1,986,532
SUNSTONE HOTEL INVESTORS INC	120,716	1,193,599	1,221,646
SUPER GROUP SGHC LTD	6,353	24,319	18,424
SUPER MICRO COMPUTER INC	13,998	1,487,475	3,489,002
SUPERNUS PHARMACEUTICALS INC	67,940	1,414,410	2,042,276
SURGERY PARTNERS INC	3,175	108,371	142,843
SURMODICS INC	713	24,902	22,324
SUTRO BIOPHARMA INC	2,667	29,157	12,402
SWEETGREEN INC CLASS A	4,378	89,713	56,126
SWK HOLDINGS CORP	6,361	113,074	106,483
SYLVAMO CORP	27,089	1,114,584	1,095,750
SYNAPTICS INC	22,407	1,998,346	1,913,110
SYNCHRONY FINANCIAL	290,327	9,400,794	9,847,892
SYNDAX PHARMACEUTICALS INC	41,999	928,860	879,039
SYNEOS HEALTH INC	56,788	3,747,816	2,393,046
SYNOPSYS INC	106,808	17,329,306	46,505,271
SYNOVUS FINANCIAL CORP	139,348	4,417,169	4,215,277
SYSCO CORP	283,112	17,578,798	21,006,910
SYSTEM1 INC	726	3,527	3,267
T MOBILE US INC	329,130	29,232,487	45,716,157
T ROWE PRICE GROUP INC	123,914	10,906,625	13,880,846
TACTILE SYSTEMS TECHNOLOGY I	18,914	252,763	471,526
TAKE TWO INTERACTIVE SOFTWRE	92,065	10,141,857	13,548,285
TALOS ENERGY INC	164,005	2,895,387	2,274,749
TANDEM DIABETES CARE INC	41,171	3,520,467	1,010,336
TANGER FACTORY OUTLET CENTER	4,782	80,451	105,539
TANGO THERAPEUTICS INC	2,062	9,469	6,846
TAPESTRY INC	155,350	5,855,969	6,648,980
TARGA RESOURCES CORP	151,772	8,103,382	11,549,849
TARGET CORP	310,152	29,068,765	40,909,049
TARGET HOSPITALITY CORP	1,692	16,110	22,707
TARO PHARMACEUTICAL INDUS	956	38,137	36,261
TARSUS PHARMACEUTICALS INC	873	19,936	15,775
TAYLOR MORRISON HOME CORP	95,628	2,350,620	4,663,778
TD SYNNEX CORP	23,137	1,346,013	2,174,878
TECHNIPFMC PLC	244,391	3,611,610	4,061,778
TECHTARGET	73,176	3,324,240	2,277,969
TEEKAY CORP	3,654	13,499	22,070

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TEEKAY TANKERS LTD CLASS A	15,929	579,911	608,966
TEGNA INC	88,587	1,592,476	1,438,653
TEJON RANCH CO	1,147	23,575	19,740
TELA BIO INC	432	4,509	4,376
TELADOC HEALTH INC	240,601	18,028,234	6,092,017
TELEDYNE TECHNOLOGIES INC	25,648	6,559,677	10,544,149
TELEFLEX INC	28,367	6,210,699	6,865,665
TELEPHONE AND DATA SYSTEMS	4,683	109,848	38,541
TELLURIAN INC	25,499	90,497	35,954
TEMPUR SEALY INTERNATIONAL I	90,746	1,077,030	3,636,192
TENABLE HOLDINGS INC	32,822	1,359,393	1,429,398
TENAYA THERAPEUTICS INC	8,473	60,512	49,737
TENET HEALTHCARE CORP	64,519	3,869,971	5,250,556
TENNANT CO	27,521	1,773,788	2,232,228
TERADATA CORP	119,408	4,281,971	6,377,581
TERADYNE INC	122,488	6,501,762	13,636,589
TERAWULF INC	1,525	1,516	2,669
TEREX CORP	60,754	2,521,865	3,634,912
TERNS PHARMACEUTICALS INC	1,987	21,754	17,386
TERRAN ORBITAL CORP	2,438	7,606	3,657
TERRENO REALTY CORP	57,247	3,461,579	3,440,545
TESLA INC	1,847,168	187,017,081	483,533,167
TETRA TECH INC	37,766	4,930,006	6,183,805
TETRA TECHNOLOGIES INC	5,885	22,520	19,891
TEXAS CAPITAL BANCSHARES INC	41,767	2,139,021	2,151,001
TEXAS INSTRUMENTS INC	568,303	53,659,901	102,305,906
TEXAS PACIFIC LAND CORP	3,199	4,942,927	4,211,484
TEXAS ROADHOUSE INC	61,461	6,160,740	6,900,841
TEXTAINER GROUP HOLDINGS LTD	2,007	46,290	79,036
TEXTRON INC	213,904	12,087,405	14,466,328
TFS FINANCIAL CORP	32,652	557,237	410,436
TG THERAPEUTICS INC	6,313	86,945	156,815
THE CIGNA GROUP	201,637	37,223,329	56,579,342
THERAVANCE BIOPHARMA INC	2,551	41,569	26,403
THERMO FISHER SCIENTIFIC INC	240,163	58,141,525	125,305,045
THERMON GROUP HOLDINGS INC	14,988	284,113	398,681
THESEUS PHARMACEUTICALS INC	1,335	13,390	12,456
THIRD COAST BANCSHARES INC	4,341	78,300	68,892
THIRD HARMONIC BIO INC	559	2,619	2,689
THOR INDUSTRIES INC	62,304	5,217,598	6,448,464
THORNE HEALTHTECH INC	402	2,238	1,889
THOUGHTWORKS HOLDING INC	4,189	48,637	31,627
THREDUP INC CLASS A	4,624	13,684	11,283
THRYV HOLDINGS INC	102,109	2,352,258	2,511,881
TIDEWATER INC	24,378	1,109,837	1,351,516
TILE SHOP HLDGS INC	813	2,698	4,504
TILLY S INC CLASS A SHRS	1,198	15,567	8,398
TIMBERLAND BANCORP INC	493	12,364	12,611
TIMKEN CO	117,167	6,462,187	10,724,296
TIMKENSTEEL CORP	2,070	23,068	44,650
TINGO GROUP INC	3,472	4,159	4,201

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TIPTREE INC	16,779	235,534	251,853
TITAN INTERNATIONAL INC	5,817	60,836	66,779
TITAN MACHINERY INC	95,153	2,902,438	2,807,014
TJX COMPANIES INC	843,728	44,340,711	71,539,697
TOAST INC CLASS A	197,237	3,411,601	4,451,639
TOLL BROTHERS INC	139,412	6,904,758	11,023,307
TOMPKINS FINANCIAL CORP	656	46,940	36,539
TOPBUILD CORP	27,014	5,025,661	7,186,264
TOPGOLF CALLAWAY BRANDS CORP	79,442	1,938,895	1,576,924
TORO CO	58,846	3,571,396	5,981,696
TORRID HOLDINGS INC	275	3,580	773
TOWNE BANK	43,664	1,216,790	1,014,751
TOWNSQUARE MEDIA INC CL A	387	4,377	4,609
TPG INC	35,720	973,656	1,045,167
TPG RE FINANCE TRUST INC	135,567	1,346,944	1,004,551
TPI COMPOSITES INC	2,060	41,239	21,362
TRACTOR SUPPLY COMPANY	65,625	6,189,763	14,509,688
TRADE DESK INC/THE CLASS A	551,025	18,047,013	42,550,151
TRADEWEB MARKETS INC CLASS A	67,421	4,521,169	4,616,990
TRAEGER INC	1,578	25,949	6,707
TRANE TECHNOLOGIES PLC	187,361	16,204,911	35,834,665
TRANSCAT INC	389	22,097	33,186
TRANSCONTINENTAL REALTY INV	58	2,318	2,125
TRANSDIGM GROUP INC	29,202	10,183,771	26,111,552
TRANSMEDICS GROUP INC	14,386	631,849	1,208,136
TRANSPHORM INC	765	3,770	2,601
TRANSUNION	106,444	6,627,991	8,337,759
TRAVEL LEISURE CO	241,561	11,730,619	9,744,571
TRAVELERS COS INC/THE	229,737	32,486,464	39,896,127
TRAVERE THERAPEUTICS INC	3,661	79,275	56,233
TREACE MEDICAL CONCEPTS INC	2,078	45,691	53,155
TREDEGAR CORP	1,564	21,002	10,432
TREEHOUSE FOODS INC	28,779	1,368,566	1,449,886
TREVI THERAPEUTICS INC	1,186	3,259	2,835
TREX COMPANY INC	60,328	4,000,662	3,955,104
TRI POINTE HOMES INC	37,006	1,038,163	1,216,017
TRICO BANCSHARES	31,937	1,060,764	1,060,308
TRIMAS CORP	1,957	59,583	53,798
TRIMBLE INC	137,204	5,357,087	7,263,580
TRINET GROUP INC	13,047	1,123,018	1,239,074
TRINITY INDUSTRIES INC	3,804	86,408	97,801
TRINSEO PLC	1,681	82,862	21,298
TRIPADVISOR INC	54,980	2,598,635	906,620
TRITON INTERNATIONAL LTD	2,613	121,198	217,558
TRIUMPH FINANCIAL INC	21,479	725,384	1,304,205
TRIUMPH GROUP INC	3,429	72,135	42,417
TRONOX HOLDINGS PLC	5,526	102,390	70,235
TRUEBLUE INC	256,528	6,573,599	4,543,111
TRUECAR INC	3,515	25,849	7,944
TRUIST FINANCIAL CORP	953,015	41,020,103	28,924,005
TRUPANION INC	1,844	103,451	36,290

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TRUSTCO BANK CORP NY	828	31,064	23,689
TRUSTMARK CORP	2,867	67,541	60,551
TTEC HOLDINGS INC	911	40,458	30,828
TTM TECHNOLOGIES	111,008	1,503,891	1,543,011
TUCOWS INC CLASS A	392	24,051	10,874
TURNING POINT BRANDS INC	783	25,139	18,800
TURTLE BEACH CORP	803	11,652	9,355
TUSIMPLE HOLDINGS INC A	8,066	160,598	13,390
TUTOR PERINI CORP	2,251	32,844	16,095
TWILIO INC A	94,326	13,269,400	6,001,020
TWIST BIOSCIENCE CORP	24,513	553,995	501,536
TWO HARBORS INVESTMENT CORP	4,912	147,280	68,179
TYLER TECHNOLOGIES INC	22,913	5,095,189	9,542,577
TYRA BIOSCIENCES INC	828	12,035	14,101
TYSON FOODS INC CL A	200,330	11,409,373	10,224,843
U HAUL HOLDING CO	5,421	218,221	299,890
U HAUL HOLDING CO NON VOTING	118,891	5,215,879	6,024,207
U.S. PHYSICAL THERAPY INC	607	43,223	73,684
UBER TECHNOLOGIES INC	1,604,912	54,605,133	69,284,051
UBIQUITI INC	2,776	230,258	487,882
UDEMY INC	3,771	44,832	40,463
UDR INC	233,845	9,746,596	10,045,981
UFP INDUSTRIES INC	41,484	3,493,483	4,026,022
UFP TECHNOLOGIES INC	333	17,667	64,552
UGI CORP	149,285	6,816,589	4,026,216
UIPATH INC CLASS A	209,377	4,589,125	3,469,377
ULTA BEAUTY INC	29,969	8,808,636	14,103,262
ULTRA CLEAN HOLDINGS INC	87,058	2,963,171	3,348,251
ULTRAGENYX PHARMACEUTICAL IN	155,896	8,549,512	7,191,482
UMB FINANCIAL CORP	2,080	142,209	126,672
UMH PROPERTIES INC	2,605	46,325	41,628
UNDER ARMOUR INC CLASS A	107,374	2,190,743	775,240
UNDER ARMOUR INC CLASS C	98,667	2,002,924	662,056
UNIFIRST CORP/MA	5,583	1,013,470	865,421
UNION PACIFIC CORP	364,313	47,643,601	74,545,726
UNISYS CORP	3,493	140,437	13,902
UNITED AIRLINES HOLDINGS INC	221,043	12,896,813	12,128,629
UNITED BANKSHARES INC	6,056	182,224	179,682
UNITED COMMUNITY BANKS/GA	153,416	3,970,896	3,833,866
UNITED FIRE GROUP INC	1,005	27,049	22,773
UNITED HOMES GROUP INC	152	1,749	1,696
UNITED INSURANCE HOLDINGS CO	569	2,616	2,538
UNITED NATURAL FOODS INC	27,558	696,013	538,759
UNITED PARCEL SERVICE CL B	454,255	58,494,290	81,425,209
UNITED RENTALS INC	41,371	6,188,157	18,425,402
UNITED STATES LIME + MINERAL	107	12,632	22,351
UNITED STATES STEEL CORP	138,058	3,254,257	3,452,831
UNITED THERAPEUTICS CORP	28,048	3,845,610	6,191,596
UNITEDHEALTH GROUP INC	633,912	160,605,044	304,683,464
UNITI GROUP INC	67,736	897,509	312,940
UNITIL CORP	18,051	840,668	915,366

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNITY BANCORP INC	11,907	323,904	280,886
UNITY SOFTWARE INC	160,029	12,253,081	6,948,459
UNIVAR SOLUTIONS INC	87,713	2,179,163	3,143,634
UNIVERSAL CORP/VA	1,132	59,568	56,532
UNIVERSAL DISPLAY CORP	28,527	3,162,716	4,111,597
UNIVERSAL HEALTH RLTY INCOME	639	32,190	30,404
UNIVERSAL HEALTH SERVICES B	44,191	5,471,880	6,972,014
UNIVERSAL INSURANCE HOLDINGS	44,434	674,413	685,617
UNIVERSAL LOGISTICS HOLDINGS	19,992	439,830	575,970
UNIVERSAL TECHNICAL INSTITUT	1,218	8,498	8,416
UNIVEST FINANCIAL CORP	12,915	333,034	233,503
UNUM GROUP	143,407	4,988,676	6,840,514
UPBOUND GROUP INC	15,284	472,859	475,791
UPSTART HOLDINGS INC	3,369	271,672	120,644
UPWORK INC	5,790	132,826	54,079
URANIUM ENERGY CORP	17,456	45,108	59,350
URBAN EDGE PROPERTIES	5,523	93,684	85,220
URBAN ONE INC	559	2,854	3,351
URBAN OUTFITTERS INC	95,944	2,502,501	3,178,625
UROGEN PHARMA LTD	1,188	13,624	12,296
URSTADT BIDDLE CLASS A	36,279	564,265	771,292
US BANCORP	1,325,161	60,855,133	43,783,319
US FOODS HOLDING CORP	146,696	4,786,799	6,454,624
US SILICA HOLDINGS INC	16,818	235,392	204,002
US XPRESS ENTERPRISES INC A	909	5,589	5,581
USANA HEALTH SCIENCES INC	544	40,031	34,294
USCB FINANCIAL HOLDINGS INC	277	3,293	2,825
UTAH MEDICAL PRODUCTS INC	146	11,662	13,607
UTZ BRANDS INC	62,991	1,068,203	1,030,533
UWM HOLDINGS CORP	51,515	360,768	288,484
V2X INC	546	15,492	27,060
VAALCO ENERGY INC	5,704	35,781	21,447
VAIL RESORTS INC	35,102	6,584,747	8,837,280
VALARIS LTD	2,865	127,364	180,294
VALERO ENERGY CORP	252,879	19,778,024	29,662,707
VALHI INC	8,998	237,845	115,624
VALLEY NATIONAL BANCORP	20,380	230,696	157,945
VALMONT INDUSTRIES	16,419	3,023,818	4,778,750
VALUE LINE INC	28	1,488	1,285
VALVOLINE INC	96,119	2,133,954	3,605,424
VANDA PHARMACEUTICALS INC	16,945	209,203	111,668
VAREX IMAGING CORP	9,975	214,275	235,111
VARONIS SYSTEMS INC	5,103	143,071	135,995
VAXCYTE INC	37,341	1,049,452	1,864,810
VAXXINITY INC A	1,234	3,107	3,110
VECTOR GROUP LTD	6,790	63,585	86,980
VEECO INSTRUMENTS INC	2,358	49,953	60,553
VEEVA SYSTEMS INC CLASS A	152,257	25,924,917	30,105,777
VELO3D INC	4,710	14,249	10,174
VELOCITY FINANCIAL INC	253	3,167	2,917
VENTAS INC	281,465	16,683,029	13,304,851

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VENTYX BIOSCIENCES INC	38,463	1,421,706	1,261,586
VERA BRADLEY INC	740	4,550	4,729
VERA THERAPEUTICS INC	1,451	26,929	23,289
VERACYTE INC	149,164	3,751,898	3,799,207
VERADIGM INC	90,739	1,344,145	1,143,311
VERDE CLEAN FUELS INC	123	1,101	801
VERICEL CORP	2,201	41,710	82,692
VERINT SYSTEMS INC	2,975	99,003	104,304
VERIS RESIDENTIAL INC	3,861	88,682	61,969
VERISIGN INC	56,565	7,105,345	12,781,993
VERISK ANALYTICS INC	79,481	8,532,155	17,965,090
VERITEX HOLDINGS INC	2,411	68,037	43,229
VERITIV CORP	620	37,037	77,878
VERITONE INC	1,532	23,915	6,005
VERIZON COMMUNICATIONS INC	3,100,006	155,811,104	115,289,223
VERRA MOBILITY CORP	171,242	1,976,015	3,376,892
VERRICA PHARMACEUTICALS INC	598	3,587	3,450
VERTEX ENERGY INC	3,461	37,711	21,631
VERTEX PHARMACEUTICALS INC	175,407	28,062,122	61,727,477
VERTIV HOLDINGS CO	706,049	10,737,109	17,488,834
VERVE THERAPEUTICS INC	8,400	217,612	157,500
VF CORP	191,535	11,038,312	3,656,403
VIAD CORP	886	29,059	23,816
VIANT TECHNOLOGY INC A	680	24,617	3,135
VIASAT INC	42,741	3,140,937	1,763,494
VIATRIS INC	736,411	10,783,464	7,349,382
VIAVI SOLUTIONS INC	104,253	1,358,022	1,181,186
VICARIOUS SURGICAL INC	2,021	6,326	3,698
VICI PROPERTIES INC	868,958	22,460,375	27,311,350
VICOR CORP	19,003	1,098,237	1,026,162
VICTORIA S SECRET + CO	120,942	3,455,586	2,108,019
VICTORY CAPITAL HOLDING A	25,844	724,576	815,120
VIEMED HEALTHCARE INC	1,733	15,957	16,949
VIEWRAY INC	8,120	43,848	2,860
VIGIL NEUROSCIENCE INC	456	4,381	4,286
VIKING THERAPEUTICS INC	4,477	91,367	72,572
VILLAGE SUPER MARKET CLASS A	17,163	389,204	391,660
VIMEO INC	6,014	42,017	24,778
VIPER ENERGY PARTNERS LP	52,137	1,437,270	1,398,836
VIR BIOTECHNOLOGY INC	27,003	702,399	662,384
VIRGIN GALACTIC HOLDINGS INC	11,588	155,696	44,961
VIRGINIA NATIONAL BANKSHARES	117	3,648	3,762
VIRIDIAN THERAPEUTICS INC	1,852	29,283	44,059
VIRTU FINANCIAL INC CLASS A	69,004	1,585,372	1,179,278
VIRTUS INVESTMENT PARTNERS	331	50,473	65,363
VISA INC CLASS A SHARES	1,154,595	149,779,846	274,193,221
VISHAY INTERTECHNOLOGY INC	111,726	1,984,491	3,284,744
VISHAY PRECISION GROUP	541	15,575	20,098
VISTA OUTDOOR INC	2,600	71,175	71,942
VISTEON CORP	22,673	2,995,958	3,256,070
VISTRA CORP	359,853	8,338,268	9,446,141

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
VITA COCO CO INC/THE	21,457	478,680	576,550
VITAL ENERGY INC	4,557	219,548	205,749
VITAL FARMS INC	1,381	30,195	16,558
VITESSE ENERGY INC	1,498	23,593	33,555
VIVID SEATS INC CLASS A	1,690	12,837	13,385
VIZIO HOLDING CORP A	3,864	31,760	26,082
VMWARE INC CLASS A W/I	134,419	11,618,450	19,314,666
VONTIER CORP	87,148	2,257,602	2,807,037
VOR BIOPHARMA INC	1,079	4,659	3,334
VORNADO REALTY TRUST	99,185	6,480,498	1,799,216
VOXX INTERNATIONAL CORP	388	4,376	4,842
VOYA FINANCIAL INC	76,843	3,132,803	5,510,412
VOYAGER THERAPEUTICS INC	1,508	18,003	17,267
VSE CORP	57,247	2,092,303	3,130,838
VULCAN MATERIALS CO	80,732	10,005,161	18,200,222
VUZIX CORP	3,129	43,388	15,958
W+T OFFSHORE INC	5,280	44,834	20,434
WABASH NATIONAL CORP	181,516	2,268,962	4,654,070
WABTEC CORP	110,354	8,916,522	12,102,523
WALDENCAST ACQUISITION COR A	522	4,859	4,035
WALGREENS BOOTS ALLIANCE INC	436,566	31,215,309	12,437,765
WALKER + DUNLOP INC	11,633	720,568	920,054
WALMART INC	974,391	98,349,421	153,154,777
WALT DISNEY CO/THE	1,059,976	110,820,031	94,634,657
WARBY PARKER INC CLASS A	3,937	54,129	46,024
WARNER BROS DISCOVERY INC	1,388,364	39,329,983	17,410,085
WARRIOR MET COAL INC	38,969	1,378,000	1,517,843
WASHINGTON FEDERAL INC	43,359	1,376,958	1,149,881
WASHINGTON TRUST BANCORP	758	30,798	20,322
WASTE MANAGEMENT INC	226,628	19,660,834	39,301,828
WATERS CORP	32,752	5,926,013	8,729,718
WATERSTONE FINANCIAL INC	855	15,734	12,389
WATSCO INC	18,255	3,001,544	6,963,735
WATTS WATER TECHNOLOGIES A	1,280	128,046	235,174
WAVE LIFE SCIENCES LTD	3,585	13,437	13,049
WAYFAIR INC CLASS A	42,947	5,204,751	2,791,984
WD 40 CO	636	90,563	119,981
WEATHERFORD INTERNATIONAL PL	3,324	77,202	220,780
WEAVE COMMUNICATIONS INC	2,013	13,335	22,364
WEBSTER FINANCIAL CORP	95,451	4,719,105	3,603,275
WEC ENERGY GROUP INC	175,288	12,265,308	15,467,413
WEIS MARKETS INC	777	43,105	49,891
WELLS FARGO + CO	2,693,210	123,808,142	114,946,203
WELLTOWER INC	287,782	20,824,927	23,278,686
WENDY S CO/THE	96,229	1,448,841	2,092,981
WERNER ENTERPRISES INC	2,963	112,600	130,905
WESBANCO INC	2,693	93,637	68,968
WESCO INTERNATIONAL INC	24,301	2,755,159	4,351,337
WEST BANCORPORATION	627	15,444	11,543
WEST PHARMACEUTICAL SERVICES	41,490	5,656,418	15,868,680
WESTAMERICA BANCORPORATION	1,258	60,702	48,181

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WESTERN ALLIANCE BANCORP	115,163	4,941,218	4,199,995
WESTERN DIGITAL CORP	178,773	10,516,283	6,780,860
WESTERN UNION CO	253,930	4,926,137	2,978,599
WESTLAKE CORP	26,084	1,981,666	3,116,255
WESTROCK CO	188,143	8,269,697	5,469,317
WESTROCK COFFEE CO	1,466	16,431	15,935
WEX INC	46,375	7,056,978	8,443,496
WEYCO GROUP INC	155	4,337	4,137
WEYERHAEUSER CO	413,004	12,866,242	13,839,764
WHIRLPOOL CORP	61,330	8,164,553	9,125,291
WHITE MOUNTAINS INSURANCE GP	1,474	1,431,356	2,047,253
WHITESTONE REIT	2,277	26,796	22,087
WIDEOPENWEST INC	2,260	31,190	19,074
WILEY (JOHN) + SONS CLASS A	37,666	1,884,238	1,281,774
WILLDAN GROUP INC	55,914	1,973,325	1,071,312
WILLIAMS COS INC	704,855	19,943,437	22,999,419
WILLIAMS SONOMA INC	42,645	2,524,332	5,336,595
WILLIS LEASE FINANCE CORP	81	3,246	3,170
WILLIS TOWERS WATSON PLC	84,064	14,190,877	19,797,072
WILLSCOT MOBILE MINI HOLDING	176,881	5,934,623	8,453,143
WINGSTOP INC	47,041	6,500,957	9,415,727
WINMARK CORP	143	25,186	47,543
WINNEBAGO INDUSTRIES	60,941	2,722,900	4,064,155
WINTRUST FINANCIAL CORP	70,929	5,428,073	5,150,864
WISDOMTREE INC	335,516	2,140,671	2,301,640
WIX.COM LTD	45,792	4,155,088	3,582,766
WOLFSPEED INC	70,573	4,336,342	3,923,153
WOLVERINE WORLD WIDE INC	3,640	74,958	53,472
WOODWARD INC	32,736	3,593,362	3,892,638
WORKDAY INC CLASS A	155,220	25,061,383	35,062,646
WORKHORSE GROUP INC	7,719	83,569	6,728
WORKIVA INC	20,522	2,202,587	2,086,267
WORLD ACCEPTANCE CORP	219	30,404	29,348
WORLD KINECT CORP	2,895	73,483	59,869
WORLD WRESTLING ENTERTAIN A	106,710	6,628,811	11,574,834
WORTHINGTON INDUSTRIES	2,897	139,336	201,255
WP CAREY INC	128,732	9,176,456	8,697,134
WR BERKLEY CORP	131,929	5,320,350	7,857,691
WSFS FINANCIAL CORP	2,845	95,614	107,313
WW GRAINGER INC	43,709	19,742,473	34,468,480
WW INTERNATIONAL INC	2,834	100,964	19,044
WYNDHAM HOTELS + RESORTS INC	94,996	5,545,854	6,513,876
WYNN RESORTS LTD	58,004	6,031,070	6,125,802
X4 PHARMACEUTICALS INC	7,059	13,892	13,694
XCEL ENERGY INC	341,241	17,662,334	21,214,953
XENCOR INC	21,395	610,119	534,233
XENIA HOTELS + RESORTS INC	81,436	1,382,108	1,002,477
XERIS BIOPHARMA HOLDINGS INC	8,670	14,201	22,715
XEROX HOLDINGS CORP	62,264	1,872,769	927,111
XOMA CORP	207	3,833	3,910
XOMETRY INC A	1,613	67,447	34,163

Domestic Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
XP INC CLASS A	200,932	4,991,278	4,713,865
XPEL INC	1,038	50,948	87,420
XPERI INC	2,218	120,914	29,167
XPO INC	143,475	4,719,226	8,465,025
XPONENTIAL FITNESS INC A	1,147	25,219	19,786
XYLEM INC	229,107	19,578,870	25,802,030
Y MABS THERAPEUTICS INC	2,009	47,212	13,641
YELP INC	3,171	118,840	115,456
YETI HOLDINGS INC	114,226	6,856,734	4,436,538
YEXT INC	4,915	71,329	55,589
YORK WATER CO	673	20,197	27,775
YUM BRANDS INC	204,490	17,439,990	28,332,090
ZEBRA TECHNOLOGIES CORP CL A	28,876	4,634,771	8,542,387
ZENTALIS PHARMACEUTICALS INC	31,653	839,580	892,931
ZETA GLOBAL HOLDINGS CORP A	5,853	39,566	49,985
ZEVIA PBC A	693	3,076	2,987
ZEVRA THERAPEUTICS INC	1,005	5,566	5,126
ZIFF DAVIS INC	95,867	6,379,607	6,716,442
ZILLOW GROUP INC A	33,587	1,503,179	1,652,480
ZILLOW GROUP INC C	186,420	8,043,148	9,369,469
ZIMMER BIOMET HOLDINGS INC	124,266	14,508,978	18,093,130
ZIMVIE INC	24,478	264,623	274,888
ZIONS BANCORP NA	107,915	4,871,291	2,898,597
ZIPRECRUITER INC A	222,260	4,032,804	3,947,338
ZOETIS INC	314,180	30,248,743	54,104,938
ZOOM VIDEO COMMUNICATIONS A	180,446	36,354,779	12,248,674
ZOOMINFO TECHNOLOGIES INC	336,473	10,251,339	8,543,049
ZSCALER INC	50,510	5,623,927	7,389,613
ZUMIEZ INC	775	22,263	12,912
ZUORA INC CLASS A	6,281	84,944	68,903
ZURA BIO LTD	309	3,420	2,534
ZURN ELKAY WATER SOLUTIONS C	181,095	4,483,882	4,869,645
ZYMEWORKS INC	2,488	20,198	21,496
ZYNEX INC	1,062	15,340	10,185

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total International Equity Securities	**1,849,056,388**	**9,258,002,050**	**11,248,360,238**
360 SECURITY TECHNOLOGY IN A	75,600	156,028	130,509
37 INTERACTIVE ENTERTAINME A	24,600	76,501	118,123
3I GROUP PLC	1,190,316	12,499,288	29,486,829
3PEAK INC A	1,191	51,550	35,743
3SBIO INC	249,800	297,204	250,865
AAC TECHNOLOGIES HOLDINGS IN	118,000	784,719	277,661
ABB LTD REG	747,588	16,019,350	29,397,134
ABC MART INC	11,000	467,430	594,161
ABN AMRO BANK NV CVA	178,481	4,154,072	2,770,906
ABOITIZ EQUITY VENTURES INC	256,790	338,059	253,071
ABRDN PLC	920,781	4,309,736	2,554,327
ABSA GROUP LTD	429,542	4,734,230	3,817,873
ABU DHABI COMMERCIAL BANK	3,652,393	7,444,341	8,064,390
ABU DHABI ISLAMIC BANK	217,922	363,074	631,271
ABU DHABI NATIONAL OIL CO FO	478,080	569,861	507,620
ACCIONA SA	10,362	1,975,344	1,756,789
ACCOR SA	72,755	2,719,864	2,700,362
ACCTON TECHNOLOGY CORP	297,900	1,952,782	3,338,217
ACEN CORP	125,835	26,011	12,287
ACER INC	440,458	270,285	443,364
ACERINOX SA	46,697	407,526	495,403
ACS ACTIVIDADES CONS Y SERV	97,858	3,031,935	3,434,569
ADECCO GROUP AG REG	66,489	3,513,740	2,172,328
ADEVINTA ASA	121,560	2,052,862	798,785
ADIDAS AG	124,248	21,274,323	24,098,899
ADMIRAL GROUP PLC	124,782	2,794,953	3,302,920
ADNOC GAS PLC	2,904,238	2,155,799	2,435,320
ADP	12,634	1,554,595	1,812,556
ADVANCED INFO SERVICE FOR RG	143,632	740,975	866,937
ADVANCED INFO SERVICE NVDR	33,000	212,708	199,182
ADVANCED MICRO FABRICATION A	6,242	142,863	134,438
ADVANTECH CO LTD	64,374	488,749	846,414
ADVANTEST CORP	79,500	2,598,657	10,533,262
ADYEN NV	9,221	11,615,542	15,953,329
AECC AERO ENGINE CONTROL A	15,500	28,498	52,065
AECC AVIATION POWER CO A	27,700	238,350	161,150
AEGON NV	756,322	5,735,500	3,820,433
AENA SME SA	31,916	4,231,889	5,153,414
AEON CO LTD	278,400	4,363,726	5,666,813
AEON DELIGHT CO LTD	3,700	115,579	78,590
AERCAP HOLDINGS NV	69,500	3,700,832	4,414,640
AFRICAN RAINBOW MINERALS LTD	16,371	278,636	172,460
AGC INC	82,800	3,082,937	2,957,736
AGEAS	67,302	4,621,645	2,724,858
AGILITY	242,614	407,837	491,780
AGNICO EAGLE MINES LTD	210,131	8,978,077	10,504,565
AGRICULTURAL BANK OF CHINA A	624,600	316,428	303,527
AGRICULTURAL BANK OF CHINA H	4,829,000	2,074,342	1,897,930
AIA GROUP LTD	6,969,421	49,621,379	70,346,987
AIB GROUP PLC	570,756	1,949,271	2,397,376

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
AIER EYE HOSPITAL GROUP CO A	88,934	157,493	227,108
AIMA TECHNOLOGY GROUP CO L A	9,700	51,468	43,025
AIR CANADA	148,222	3,412,350	2,799,220
AIR CHINA LTD A	42,600	47,215	48,323
AIR CHINA LTD H	342,000	272,233	243,519
AIR LIQUIDE SA	222,650	21,538,812	39,886,023
AIR WATER INC	100,000	1,517,760	1,379,251
AIRBUS SE	331,051	27,285,632	47,805,355
AIRPORTS OF THAILAND PC NVDR	44,906	90,128	91,193
AIRPORTS OF THAILAND PCL FOR	581,883	830,756	1,181,655
AIRTAC INTERNATIONAL GROUP	112,986	3,848,147	3,718,494
AISIN CORP	65,200	2,103,940	1,997,028
AJINOMOTO CO INC	194,800	3,323,379	7,714,638
AKBANK T.A.S.	5,176,101	7,136,119	4,010,634
AKER BP ASA	131,817	4,408,800	3,098,088
AKESO INC	76,000	380,691	342,827
AKZO NOBEL N.V.	77,282	5,566,316	6,299,994
AL RAJHI BANK	328,688	6,587,768	6,397,266
ALCON INC	212,437	9,859,020	17,595,240
ALDAR PROPERTIES PJSC	571,839	424,109	792,437
ALFA LAVAL AB	138,828	2,547,137	5,051,189
ALFA S.A.B. A	408,400	286,618	252,177
ALGONQUIN POWER + UTILITIES	286,715	3,917,777	2,372,590
ALIBABA GROUP HOLDING LTD	6,074,732	101,367,956	62,944,164
ALIBABA GROUP HOLDING SP ADR	184,322	23,721,147	15,363,239
ALIBABA HEALTH INFORMATION T	709,800	602,762	426,608
ALIMENTATION COUCHE TARD INC	517,772	12,637,615	26,580,202
ALINMA BANK	418,750	3,563,130	3,740,135
ALLEGRO.EU SA	70,014	1,084,616	551,434
ALLIANZ SE REG	171,550	28,189,495	39,902,748
ALPHA SERVICES AND HOLDINGS	319,782	442,884	523,323
ALS LTD	68,397	320,489	508,098
ALSTOM	134,018	4,793,726	3,994,558
ALTAGAS LTD	117,186	2,697,313	2,107,710
ALTEN SA	6,125	594,324	964,267
ALUMINUM CORP OF CHINA LTD A	80,500	46,901	60,840
ALUMINUM CORP OF CHINA LTD H	618,000	306,344	265,761
AMADEUS IT GROUP SA	191,706	9,136,925	14,577,846
AMBEV SA	5,631,790	16,237,040	17,990,440
AMERICA MOVIL SAB DE C SER B	3,383,855	2,758,938	3,665,900
AMERICA MOVIL SAB DE CV	160,679	2,235,694	3,477,094
AMERICANA RESTAURANTS INTERN	2,848,836	2,522,242	3,280,809
AMLOGIC SHANGHAI INC A	4,380	70,282	50,842
AMMB HOLDINGS BHD	223,100	242,028	173,031
AMOREPACIFIC CORP	4,236	823,281	313,766
AMP LTD	393,290	359,165	295,827
AMPLIFON SPA	79,544	2,765,237	2,915,025
AMPOL LTD	97,893	2,046,391	1,950,965
AMUNDI SA	26,025	2,020,162	1,534,657
ANA HOLDINGS INC	68,000	1,930,159	1,611,845
ANEKA TAMBANG TBK	1,354,200	257,554	176,134

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ANGEL YEAST CO LTD A	4,900	49,912	24,426
ANGLO AMERICAN PLATINUM LTD	79,448	6,790,823	3,579,970
ANGLO AMERICAN PLC	1,097,720	32,456,011	31,178,543
ANGLOGOLD ASHANTI LTD	63,085	1,159,003	1,328,337
ANGLOGOLD ASHANTI SPON ADR	69,571	698,493	1,467,252
ANHEUSER BUSCH INBEV SA/NV	369,280	26,530,453	20,881,509
ANHUI CONCH CEMENT CO LTD A	27,200	204,448	88,894
ANHUI CONCH CEMENT CO LTD H	206,500	846,704	548,095
ANHUI GUJING DISTILLERY CO A	3,484	55,953	118,649
ANHUI GUJING DISTILLERY CO B	15,700	186,985	270,462
ANHUI HONGLU STEEL CONSTRU A	4,420	29,093	17,530
ANHUI KOUZI DISTILLERY CO A	6,600	50,799	44,839
ANHUI YINGJIA DISTILLERY C A	5,300	56,590	46,550
ANJOY FOODS GROUP CO LTD A	3,700	105,850	74,774
ANTA SPORTS PRODUCTS LTD	335,000	3,073,328	3,421,988
ANTOFAGASTA PLC	899,852	18,195,022	16,714,242
ANZ GROUP HOLDINGS LTD	1,349,150	23,248,607	21,293,043
AP MOLLER MAERSK A/S A	1,326	2,224,596	2,308,165
AP MOLLER MAERSK A/S B	2,120	2,552,284	3,719,789
APA GROUP	506,945	3,168,367	3,269,871
APELOA PHARMACEUTICAL CO A	15,900	69,889	38,830
ARABIAN DRILLING CO	45,617	1,806,497	1,872,989
ARC RESOURCES LTD	279,100	4,189,637	3,726,958
ARCA CONTINENTAL SAB DE CV	76,694	481,590	785,610
ARCELORMITTAL	302,245	7,563,954	8,220,652
ARGENX SE	23,516	6,400,076	9,118,130
ARISTOCRAT LEISURE LTD	276,926	4,262,422	7,126,422
ARKEMA	25,055	2,408,466	2,359,012
ASAHI GROUP HOLDINGS LTD	231,600	7,455,011	8,931,666
ASAHI INTECC CO LTD	90,600	2,111,633	1,762,041
ASAHI KASEI CORP	531,500	4,319,065	3,574,345
ASCENDIS PHARMA A/S ADR	30,579	3,361,163	2,729,176
ASE TECHNOLOGY HOLDING CO LT	450,378	1,019,983	1,597,931
ASELSAN ELEKTRONIK SANAYI	100,972	285,354	210,891
ASHTEAD GROUP PLC	187,022	4,794,780	12,944,229
ASIA CEMENT CORP	315,400	356,887	449,638
ASIA POTASH INTERNATIONAL A	14,600	47,799	46,107
ASM INTERNATIONAL NV	20,064	5,721,715	8,500,916
ASML HOLDING NV	190,093	39,046,123	137,500,583
ASML HOLDING NV NY REG SHS	9,940	5,007,461	7,204,015
ASMPT LTD	41,800	542,929	411,514
ASPEN PHARMACARE HOLDINGS LT	58,222	946,478	565,909
ASR MICROELECTRONICS CO LT A	4,986	55,247	51,747
ASSA ABLOY AB B	537,702	8,053,261	12,893,339
ASSET WORLD CORP PCL NVDR	1,080,400	163,085	150,534
ASSICURAZIONI GENERALI	432,767	7,724,332	8,791,413
ASSOCIATED BRITISH FOODS PLC	149,111	3,738,923	3,774,386
ASTELLAS PHARMA INC	781,200	9,160,857	11,615,171
ASTRA INTERNATIONAL TBK PT	14,414,100	7,640,945	6,513,625
ASTRAZENECA PLC	661,767	51,095,823	94,869,269
ASUSTEK COMPUTER INC	107,000	943,174	1,080,496

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ASX LTD	82,004	2,893,685	3,438,916
ASYMCHEM LABORATORIES TIAN A	3,500	124,417	56,788
ATACADAO SA	325,371	1,453,738	755,422
ATLAS COPCO AB A SHS	1,142,210	13,603,040	16,433,155
ATLAS COPCO AB B SHS	666,847	7,150,896	8,288,281
AUCKLAND INTL AIRPORT LTD	532,733	1,835,796	2,790,540
AUO CORP	977,600	526,289	583,839
AURIZON HOLDINGS LTD	783,294	2,657,217	2,043,887
AUTO TRADER GROUP PLC	525,744	2,933,283	4,079,944
AUTOBIO DIAGNOSTICS CO LTD A	6,300	50,927	44,865
AUTOHOME INC ADR	11,617	639,625	338,752
AVARY HOLDING SHENZHEN CO A	19,800	93,518	66,209
AVI LTD	1,183,497	4,961,802	4,265,695
AVIC INDUSTRY FINANCE HOLD A	84,700	46,282	44,658
AVICHINA INDUSTRY + TECH H	373,000	167,111	180,869
AVICOPTER PLC A	8,600	47,337	47,143
AVIVA PLC	1,199,864	9,615,949	6,028,570
AXA SA	799,553	18,549,984	23,574,248
AXIATA GROUP BERHAD	379,426	421,786	215,421
AYALA CORPORATION	44,345	649,778	502,099
AYALA LAND INC	959,000	701,640	422,172
AZBIL CORP	46,400	2,097,533	1,454,585
AZRIELI GROUP LTD	17,385	804,247	974,435
B GRIMM POWER PCL NVDR	95,261	122,358	93,367
B3 SA BRASIL BOLSA BALCAO	3,876,094	9,720,598	11,739,165
BACHEM HOLDING AG	13,843	1,805,730	1,206,901
BAE SYSTEMS PLC	1,543,183	10,201,513	18,187,062
BAIDU INC SPON ADR	58,382	9,150,686	7,993,080
BAIDU INC CLASS A	748,462	13,321,334	12,683,530
BALOISE HOLDING AG REG	19,391	2,349,550	2,848,016
BANCA TRANSILVANIA SA	454,714	1,731,155	2,074,703
BANCO BILBAO VIZCAYA ARGENTA	2,566,058	19,314,617	19,686,577
BANCO BRADESCO ADR	1,076,023	4,815,231	3,723,040
BANCO BRADESCO S.A.	221,179	1,315,495	671,240
BANCO BRADESCO SA PREF	801,459	4,476,433	2,733,002
BANCO BTG PACTUAL SA UNIT	988,964	4,391,389	6,447,537
BANCO DE CHILE	6,238,067	727,314	650,831
BANCO DE CREDITO E INVERSION	6,517	273,489	199,032
BANCO DEL BAJIO SA	117,900	392,111	359,464
BANCO DO BRASIL S.A.	613,850	4,909,069	6,286,109
BANCO SANTANDER BRASIL ADS	256,964	2,134,980	1,634,291
BANCO SANTANDER BRASIL UNIT	50,165	440,236	318,523
BANCO SANTANDER CHILE	8,824,492	560,297	417,380
BANCO SANTANDER SA	7,146,696	39,857,872	26,393,007
BANCOLOMBIA SA	40,342	448,203	299,490
BANCOLOMBIA SA PREF	67,672	714,284	453,602
BANDAI NAMCO HOLDINGS INC	255,600	2,795,633	5,872,955
BANGKOK BANK PCL FOREIGN REG	1,905,356	8,786,531	9,350,781
BANGKOK BANK PUBLIC CO NVDR	699,044	3,123,074	3,144,761
BANGKOK DUSIT MED SERVI NVDR	959,208	762,705	750,755
BANGKOK DUSIT MED SERVICE F	682,900	455,218	534,494

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BANGKOK EXPRESSWAY AND M FOR	649,075	170,528	156,525
BANGKOK EXPRESSWAY NVDR	464,600	121,478	112,039
BANK CENTRAL ASIA TBK PT	32,691,500	12,062,161	19,951,791
BANK HAPOALIM BM	545,281	3,395,650	4,463,988
BANK LEUMI LE ISRAEL	654,375	3,559,098	4,865,117
BANK MANDIRI PERSERO TBK PT	48,807,300	11,493,807	16,928,328
BANK NEGARA INDONESIA PERSER	10,329,600	6,017,441	6,304,208
BANK OF BEIJING CO LTD A	244,000	185,020	155,522
BANK OF CHANGSHA CO LTD A	45,000	51,501	48,072
BANK OF CHENGDU CO LTD A	37,100	81,085	62,361
BANK OF CHINA LTD A	272,000	132,134	146,409
BANK OF CHINA LTD H	12,236,000	5,380,813	4,902,769
BANK OF COMMUNICATIONS CO A	401,000	294,472	320,180
BANK OF COMMUNICATIONS CO H	1,313,000	1,015,252	869,570
BANK OF HANGZHOU CO LTD A	59,500	141,717	96,245
BANK OF IRELAND GROUP PLC	1,458,532	10,996,079	13,904,420
BANK OF JIANGSU CO LTD A	168,460	167,767	170,453
BANK OF MONTREAL	306,656	21,098,193	27,725,920
BANK OF NANJING CO LTD A	100,400	134,541	110,572
BANK OF NINGBO CO LTD A	982,443	4,025,179	3,421,756
BANK OF NOVA SCOTIA	535,691	27,753,274	26,832,118
BANK OF SHANGHAI CO LTD A	175,893	197,116	139,232
BANK OF SUZHOU CO LTD A	53,700	58,103	48,421
BANK OF THE PHILIPPINE ISLAN	282,027	480,341	555,884
BANK PEKAO SA	26,532	861,530	723,550
BANK RAKYAT INDONESIA PERSER	44,611,207	10,647,311	16,142,458
BANQUE CANTONALE VAUDOIS REG	12,389	1,150,232	1,308,624
BAOSHAN IRON + STEEL CO A	223,400	240,009	172,839
BARCLAYS PLC	8,679,275	25,478,881	16,924,567
BARITO PACIFIC TBK PT	4,565,483	351,943	226,866
BARRATT DEVELOPMENTS PLC	526,218	3,548,250	2,766,347
BARRICK GOLD CORP	894,935	15,382,592	15,099,807
BARRY CALLEBAUT AG REG	1,488	2,482,088	2,872,381
BARWA REAL ESTATE CO	252,721	272,287	179,751
BASF SE	448,717	28,630,840	21,770,306
BAYCURRENT CONSULTING INC	55,100	2,164,330	2,046,403
BAYER AG REG	418,061	32,410,271	23,110,825
BAYERISCHE MOTOREN WERKE AG	157,492	12,162,633	19,333,617
BAYERISCHE MOTOREN WERKE PRF	24,896	1,719,691	2,830,233
BAYTEX ENERGY CORP	211,234	522,358	688,623
BB SEGURIDADE PARTICIPACOES	104,963	804,397	669,509
BCE INC	51,891	2,237,385	2,368,575
BDO UNIBANK INC	1,371,832	3,006,918	3,422,155
BEACH ENERGY LTD	384,610	427,428	345,621
BECHTLE AG	34,300	2,398,469	1,359,142
BEFESA SA	13,110	697,232	500,606
BEIERSDORF AG	42,910	3,535,423	5,676,297
BEIGENE LTD	102,000	1,949,725	1,397,902
BEIGENE LTD ADR	5,215	950,992	929,835
BEIJER REF AB	143,806	2,120,878	1,831,974
BEIJING CAPITAL INTL AIRPO H	310,000	270,898	200,559

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BEIJING DABEINONG TECHNOLO A	43,300	45,541	39,342
BEIJING E HUALU INFO TECH A	11,300	57,155	51,693
BEIJING EASPRING MATERIAL A	8,300	108,340	57,508
BEIJING ENLIGHT MEDIA CO L A	13,700	20,190	15,258
BEIJING ENTERPRISES HLDGS	80,500	384,311	291,220
BEIJING ENTERPRISES WATER GR	724,000	318,752	171,840
BEIJING KINGSOFT OFFICE SO A	4,265	156,194	277,258
BEIJING NEW BUILDING MATER A	16,000	51,885	53,986
BEIJING ROBOROCK TECHNOLOG A	1,083	45,916	47,810
BEIJING SHANGHAI HIGH SPE A	281,600	226,254	203,910
BEIJING SHIJI INFORMATION A	20,638	38,164	39,776
BEIJING TIANTAN BIOLOGICAL A	13,100	51,321	48,962
BEIJING TONGRENTANG CO A	14,100	96,246	111,728
BEIJING UNITED INFORMATION A	5,676	39,923	28,856
BEIJING WANTAI BIOLOGICAL A	6,293	112,468	57,844
BEIJING YANJING BREWERY CO A	33,300	47,255	57,165
BERKELEY GROUP HOLDINGS/THE	46,667	2,101,882	2,327,521
BERLI JUCKER PUB CO FORGN	114,000	170,322	111,733
BERLI JUCKER PUBLIC CO NVDR	47,200	49,985	46,261
BETHEL AUTOMOTIVE SAFETY S A	4,100	47,920	44,736
BETTA PHARMACEUTICALS CO L A	4,000	40,836	26,448
BGF RETAIL CO LTD	1,251	190,248	166,053
BGI GENOMICS CO LTD A	2,900	49,012	23,950
BHP GROUP LTD	2,251,725	48,513,277	67,433,745
BID CORP LTD	229,872	4,451,789	5,028,984
BIDVEST GROUP LTD	286,509	4,129,632	3,967,940
BILIBILI INC CLASS Z	25,500	1,209,943	379,737
BILIBILI INC SPONSORED ADR	4,392	161,400	66,319
BIM BIRLESIK MAGAZALAR AS	66,041	482,061	431,914
BIOMERIEUX	17,667	1,429,062	1,852,684
BKW AG	8,686	1,115,097	1,533,994
BLOOMAGE BIOTECHNOLOGY COR A	2,693	59,319	33,054
BLUESCOPE STEEL LTD	237,028	2,009,361	3,242,331
BNP PARIBAS	587,140	32,418,053	36,973,697
BOC AVIATION LTD	30,800	219,639	248,983
BOC HONG KONG HOLDINGS LTD	1,579,000	5,044,267	4,825,696
BOC INTERNATIONAL CHINA CO A	33,900	66,561	49,748
BOE TECHNOLOGY GROUP CO LT A	366,300	203,797	206,244
BOLIDEN AB	117,420	2,617,909	3,386,833
BOLLORE SE	370,890	1,783,692	2,310,501
BOSIDENG INTL HLDGS LTD	552,000	235,211	232,448
BOUBYAN BANK K.S.C	195,578	336,220	407,255
BOUYGUES SA	95,736	3,418,955	3,212,821
BP PLC	8,812,742	54,556,312	51,353,929
BRAMBLES LTD	650,711	4,625,061	6,241,631
BRENNTAG SE	92,034	5,035,122	7,169,212
BRF SA ADR	396,749	4,367,173	753,823
BRIDGESTONE CORP	292,300	9,881,764	11,915,672
BRILLIANCE CHINA AUTOMOTIVE	4,202,000	3,362,686	1,710,484
BRITISH AMERICAN TOBACCO PLC	905,028	40,915,696	30,007,857
BRITISH LAND CO PLC	359,789	2,606,067	1,385,062

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
BROOKFIELD ASSET MGMT A	175,318	3,422,874	5,728,887
BROOKFIELD CORP	698,372	15,362,964	23,538,554
BROOKFIELD RENEWABLE COR A	53,200	2,706,757	1,680,127
BROTHER INDUSTRIES LTD	95,900	1,518,303	1,393,033
BRP INC/CA SUB VOTING	15,600	1,207,041	1,320,268
BT GROUP PLC	7,524,348	20,073,030	11,704,106
BTG HOTELS GROUP CO LTD A	16,100	53,836	42,001
BTS GROUP HLDGS PCL	14,836	0	63
BTS GROUP HOLDINGS PCL FORGN	925,200	259,755	194,408
BTS GROUP HOLDINGS PCL NVDR	80,590	22,393	15,398
BUDWEISER BREWING CO APAC LT	752,700	2,712,546	1,940,196
BUMRUNGRAD HOSPITAL FOREIGN	67,700	375,048	431,539
BUMRUNGRAD HOSPITAL PCL NVDR	21,200	117,138	135,135
BUNZL PLC	189,601	4,053,739	7,229,071
BURBERRY GROUP PLC	161,977	2,713,643	4,365,707
BUREAU VERITAS SA	126,670	2,610,345	3,471,509
BY HEALTH CO LTD A	10,300	26,909	34,002
BYD CO LTD A	14,600	178,701	519,096
BYD CO LTD H	486,000	12,571,690	15,504,173
BYD ELECTRONIC INTL CO LTD	118,500	246,471	358,376
C+D INTERNATIONAL INVESTMENT	94,000	220,039	213,031
CAE INC	131,949	1,939,943	2,956,575
CAITONG SECURITIES CO LTD A	46,540	60,645	46,386
CAIXABANK SA	2,536,505	9,940,104	10,479,870
CAMBRICON TECHNOLOGIES A	3,646	125,953	94,362
CAMECO CORP	186,435	2,879,193	5,845,598
CAN APARTMENT PROP REAL ESTA	34,800	1,414,243	1,337,561
CAN IMPERIAL BK OF COMMERCE	390,100	15,217,054	16,674,140
CANADA GOOSE HOLDINGS INC	86,393	2,192,279	1,537,795
CANADIAN NATL RAILWAY CO	292,114	17,714,415	35,413,511
CANADIAN NATURAL RESOURCES	540,851	17,067,276	30,442,156
CANADIAN PACIFIC KANSAS CITY	433,625	18,296,384	35,063,575
CANADIAN TIRE CORP CLASS A	23,132	1,821,106	3,166,195
CANADIAN UTILITIES LTD A	53,309	1,446,333	1,382,227
CANMAX TECHNOLOGIES CO LTD A	6,370	85,770	31,394
CANON INC	426,500	12,414,140	11,183,693
CAPCOM CO LTD	360,600	7,295,181	14,208,441
CAPGEMINI SE	69,692	7,765,084	13,195,700
CAPITA PLC	807,244	1,021,105	281,614
CAPITALAND ASCENDAS REIT	1,424,237	2,531,620	2,862,471
CAPITALAND INTEGRATED COMMER	2,251,684	3,182,671	3,177,830
CAPITALAND INVESTMENT LTD/SI	1,113,890	2,457,643	2,724,333
CAPITEC BANK HOLDINGS LTD	99,970	7,145,311	8,296,749
CARABAO GROUP PCL F	25,200	103,408	46,555
CARABAO GROUP PCL NVDR	16,000	51,992	29,559
CARL ZEISS MEDITEC AG BR	16,813	1,659,692	1,816,690
CARLSBERG AS B	52,178	4,935,502	8,337,196
CARREFOUR SA	254,282	6,249,451	4,814,654
CARSALES.COM LTD	22,121	207,256	350,746
CATCHER TECHNOLOGY CO LTD	91,000	633,645	512,787
CATHAY FINANCIAL HOLDING CO	1,419,066	2,144,506	1,966,084

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CCL INDUSTRIES INC CL B	64,495	2,486,173	3,173,939
CCR SA	141,497	644,703	412,113
CD PROJEKT SA	9,648	371,156	367,711
CECEP SOLAR ENERGY CO LT A	34,200	53,774	31,921
CECEP WIND POWER CORP A	63,310	53,444	31,986
CELCOMDIGI BHD	504,300	554,366	444,065
CELLNEX TELECOM SA	239,629	9,800,430	9,670,492
CELLTRION HEALTHCARE CO LTD	15,865	1,036,107	788,645
CELLTRION INC	16,266	1,704,519	1,887,505
CELLTRION PHARM INC	2,213	147,092	128,146
CEMEX SAB CPO	2,255,781	1,520,102	1,591,496
CEMEX SAB SPONS ADR PART CER	172,098	1,310,558	1,218,454
CENCOSUD SA	187,665	547,329	363,539
CENOVUS ENERGY INC	611,700	9,114,155	10,401,096
CENTRAIS ELETRICAS BRAS PR B	53,300	457,115	491,898
CENTRAIS ELETRICAS BRASILIER	162,737	1,411,030	1,340,961
CENTRAL JAPAN RAILWAY CO	61,800	8,536,884	7,722,060
CENTRAL PATTANA PCL NVDR	84,908	166,951	156,860
CENTRAL PATTANA PUB CO FOREI	207,300	372,942	382,969
CENTRAL RETAIL CORP FOREIGN	79,175	94,708	87,091
CENTRAL RETAIL CORP PCL NVDR	189,748	202,549	208,720
CENTRICA PLC	2,427,931	3,548,837	3,826,029
CETC CYBERSPACE SECURITY T A	7,000	62,553	26,857
CEZ AS	23,975	583,273	990,846
CGI INC	90,199	3,726,660	9,522,615
CGN POWER CO LTD H	1,637,200	469,467	394,853
CHAILEASE HOLDING CO LTD	909,875	4,838,410	5,959,784
CHALLENGER LTD	34,277	154,239	147,851
CHANG HWA COMMERCIAL BANK	643,826	337,382	385,537
CHANGCHUN HIGH + NEW TECH A	3,400	111,965	63,796
CHANGJIANG SECURITIES CO L A	64,000	66,919	51,101
CHANGZHOU XINGYU AUTOMOTIV A	2,700	32,697	45,941
CHAOZHOU THREE CIRCLE GROU A	20,800	107,517	84,041
CHAROEN POKPHAND FOOD FORGN	419,118	370,800	232,876
CHAROEN POKPHAND FOODS NVDR	80,755	64,195	44,870
CHAROEN POKPHAND INDONESI PT	1,170,400	427,931	411,797
CHECK POINT SOFTWARE TECH	42,660	3,960,785	5,358,949
CHENG SHIN RUBBER IND CO LTD	232,000	421,919	299,083
CHENGXIN LITHIUM GROUP CO A	7,200	67,627	31,589
CHIBA BANK LTD/THE	217,100	1,205,329	1,312,649
CHIFENG JILONG GOLD MINING A	21,600	48,661	40,024
CHINA AIRLINES LTD	407,000	378,894	342,385
CHINA BAOAN GROUP A	12,500	30,472	20,770
CHINA CINDA ASSET MANAGEME H	1,492,000	550,662	148,503
CHINA CITIC BANK CORP LTD H	1,483,000	929,091	696,404
CHINA COM RICH RENE ENE INVEST	674,000	92,690	91,785
CHINA COMMUNICATIONS SERVI H	401,600	280,573	197,812
CHINA CONCH VENTURE HOLDINGS	222,900	517,928	290,123
CHINA CONSTRUCTION BANK A	118,500	125,554	102,121
CHINA CONSTRUCTION BANK H	36,462,336	29,048,909	23,589,828
CHINA CSSC HOLDINGS LTD A	35,400	98,332	160,381

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA DEVELOPMENT FINANCIAL	2,354,460	865,529	937,414
CHINA EASTERN AIRLINES CO A	87,600	57,780	57,403
CHINA ENERGY ENGINEERING C A	282,600	113,381	91,035
CHINA EVERBRIGHT BANK CO A	301,700	171,304	127,507
CHINA EVERBRIGHT BANK CO L H	749,000	344,688	215,049
CHINA EVERBRIGHT ENVIRONMENT	597,554	602,639	235,618
CHINA EVERGRANDE GROUP	426,000	390,652	5
CHINA FEIHE LTD	534,000	1,222,258	297,098
CHINA GALAXY SECURITIES CO A	29,600	47,354	47,309
CHINA GALAXY SECURITIES CO H	661,800	535,504	353,001
CHINA GAS HOLDINGS LTD	417,200	951,692	477,539
CHINA GREAT WALL SECURITIE A	34,500	51,811	38,613
CHINA GREATWALL TECHNOLOGY A	27,700	59,322	52,738
CHINA HONGQIAO GROUP LTD	350,500	321,140	284,458
CHINA INTERNATIONAL CAPITA H	251,200	549,825	440,432
CHINA INTERNATIONAL CAPTAL A	12,900	91,143	63,079
CHINA JINMAO HOLDINGS GROUP	1,004,906	346,348	147,467
CHINA JUSHI CO LTD A	41,100	102,099	80,117
CHINA LESSO GROUP HOLDINGS L	181,000	260,342	118,717
CHINA LIFE INSURANCE CO A	21,200	104,523	102,030
CHINA LIFE INSURANCE CO H	1,157,000	2,901,303	1,928,186
CHINA LITERATURE LTD	68,000	485,025	285,915
CHINA LONGYUAN POWER GROUP H	513,000	541,110	528,279
CHINA MEDICAL SYSTEM HOLDING	210,782	305,746	343,207
CHINA MEHECO CO LTD A	21,280	46,821	38,025
CHINA MEIDONG AUTO HOLDINGS	88,000	376,688	101,626
CHINA MENGNIU DAIRY CO	2,716,000	9,753,662	10,224,077
CHINA MERCHANTS BANK A	183,800	930,386	828,916
CHINA MERCHANTS BANK H	2,957,158	21,059,178	13,433,737
CHINA MERCHANTS ENERGY A	191,700	186,041	152,799
CHINA MERCHANTS PORT HOLDING	248,063	620,370	350,098
CHINA MERCHANTS SECURITIES A	66,790	134,366	124,771
CHINA MERCHANTS SHEKOU IND A	67,568	177,448	121,201
CHINA MINSHENG BANKING A	314,500	237,889	162,358
CHINA MINSHENG BANKING COR H	1,105,379	804,239	409,055
CHINA NATIONAL BUILDING MA H	598,000	527,862	367,807
CHINA NATIONAL CHEMICAL A	55,100	48,758	62,806
CHINA NATIONAL MEDICINES A	8,800	49,258	47,065
CHINA NATIONAL NUCLEAR POW A	161,300	182,580	156,547
CHINA NATIONAL SOFTWARE A	7,800	54,317	50,339
CHINA NORTHERN RARE EARTH A	35,500	63,623	117,192
CHINA OILFIELD SERVICES H	484,000	503,291	499,650
CHINA OVERSEAS LAND + INVEST	4,809,500	11,640,413	10,482,385
CHINA OVERSEAS PROPERTY HOLD	225,000	253,629	226,533
CHINA PACIFIC INSURANCE GR A	461,400	1,599,950	1,240,704
CHINA POWER INTERNATIONAL	691,500	248,457	254,131
CHINA RAILWAY GROUP LTD A	155,200	130,383	161,950
CHINA RAILWAY GROUP LTD H	697,000	530,817	459,828
CHINA RAILWAY SIGNAL + COM A	106,215	81,429	84,808
CHINA RARE EARTH RESOURCES A	6,000	30,856	24,449
CHINA RESOURCES BEER HOLDING	1,039,566	4,839,585	6,845,010

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHINA RESOURCES CEMENT	413,000	443,737	170,226
CHINA RESOURCES GAS GROUP LT	147,400	501,187	504,086
CHINA RESOURCES LAND LTD	488,888	1,539,944	2,071,189
CHINA RESOURCES MICROELECT A	11,200	100,276	80,808
CHINA RESOURCES MIXC LIFESTY	104,200	577,960	517,237
CHINA RESOURCES PHARMACEUTIC	263,000	214,594	228,882
CHINA RESOURCES POWER HOLDIN	282,856	537,670	638,868
CHINA RESOURCES SANJIU MED A	11,700	69,752	97,703
CHINA RUYI HOLDINGS LTD	916,000	568,310	215,073
CHINA SOUTHERN AIRLINES CO A	62,100	52,123	51,550
CHINA SOUTHERN AIRLINES CO H	344,000	232,922	194,023
CHINA STATE CONSTRUCTION A	397,080	329,111	313,770
CHINA STATE CONSTRUCTION INT	310,499	394,538	353,821
CHINA STEEL CORP	1,745,380	1,551,400	1,647,616
CHINA TAIPING INSURANCE HOLD	236,135	536,259	245,277
CHINA THREE GORGES RENEWAB A	291,500	320,307	215,493
CHINA TOURISM GROUP DUTY F A	17,600	226,503	267,802
CHINA TOURISM GROUP DUTY F H	118,500	2,896,206	1,602,863
CHINA TOWER CORP LTD H	6,572,000	1,119,484	729,607
CHINA TRADITIONAL CHINESE ME	494,000	350,364	230,087
CHINA UNITED NETWORK A	329,800	201,892	217,928
CHINA VANKE CO LTD A	83,200	331,013	160,580
CHINA VANKE CO LTD H	359,900	873,192	483,137
CHINA YANGTZE POWER CO LTD A	210,000	646,995	637,743
CHINA ZHENHUA GROUP SCIENC A	4,000	73,542	52,780
CHINA ZHESHANG BANK CO LTD A	264,680	129,658	96,194
CHINASOFT INTERNATIONAL LTD	406,000	617,780	255,414
CHOCOLADEFABRIKEN LINDT PC	441	2,827,129	5,540,535
CHOCOLADEFABRIKEN LINDT REG	46	2,867,805	5,707,260
CHONGQING BREWERY CO A	4,400	32,172	55,823
CHONGQING CHANGAN AUTOMOB A	67,886	42,007	120,837
CHONGQING FULING ZHACAI A	16,250	64,425	40,960
CHONGQING RURAL COMMERCIAL A	82,000	51,483	40,526
CHONGQING ZHIFEI BIOLOGICA A	22,800	137,578	138,733
CHOW TAI FOOK JEWELLERY GROU	302,600	529,132	543,681
CHR HANSEN HOLDING A/S	45,549	3,301,379	3,160,803
CHROMA ATE INC	191,000	1,398,238	1,536,242
CHUBU ELECTRIC POWER CO INC	268,500	4,219,937	3,263,946
CHUGAI PHARMACEUTICAL CO LTD	287,981	4,032,856	8,141,214
CHUNGHWA TELECOM CO LTD	1,366,000	5,020,166	5,109,698
CIA CERVECERIAS UNI SPON ADR	73,113	1,734,971	1,186,624
CIA CERVECERIAS UNIDAS SA	13,729	107,014	110,650
CIA DE MINAS BUENAVENTUR ADR	211,660	2,544,484	1,555,701
CIA ENERGETICA MINAS GER PRF	3,613,372	6,123,570	9,632,663
CIA SANEAMENTO BASICO DE SP	52,083	567,126	610,766
CIA SIDERURGICA NACIONAL SA	99,636	422,764	250,536
CIA SUD AMERICANA DE VAPORES	2,710,502	373,830	183,989
CIE FINANCIERE RICHEMO A REG	245,218	16,199,277	41,566,322
CIMB GROUP HOLDINGS BHD	948,018	1,219,562	1,027,739
CIMC ENRIC HOLDINGS LTD	3,600,000	3,737,198	3,215,680
CISARUA MOUNTAIN DAIRY TBK	7,068,200	2,115,650	1,975,372

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CITIC LTD	883,000	1,311,905	1,053,524
CITIC SECURITIES CO A	1,126,130	3,514,486	3,066,451
CITIC SECURITIES CO LTD H	320,050	736,108	579,934
CITY DEVELOPMENTS LTD	178,220	1,116,520	884,944
CJ CHEILJEDANG CORP	1,218	366,754	249,119
CJ CORP	1,946	234,855	100,870
CK ASSET HOLDINGS LTD	842,862	5,129,906	4,667,868
CK HUTCHISON HOLDINGS LTD	1,264,061	11,473,328	7,718,311
CK INFRASTRUCTURE HOLDINGS L	260,000	1,623,167	1,375,214
CLARIANT AG REG	87,207	2,206,202	1,259,391
CLEANAWAY WASTE MANAGEMENT L	404,208	365,856	696,868
CLICKS GROUP LTD	37,966	609,696	525,118
CLOSE BROTHERS GROUP PLC	38,151	518,245	427,557
CLP HOLDINGS LTD	706,122	6,133,642	5,487,435
CMOC GROUP LTD A	131,600	98,175	96,562
CMOC GROUP LTD H	582,000	297,399	304,494
CNGR ADVANCED MATERIAL CO A	2,700	57,658	22,395
CNH INDUSTRIAL NV	619,692	5,266,693	8,927,692
CNNC HUA YUAN TITANIUM A	33,930	49,977	27,512
COCA COLA EUROPACIFIC PARTNE	104,354	4,765,487	6,720,796
COCA COLA FEMSA SAB DE CV	76,761	564,117	639,761
COCA COLA FEMSA SAB SP ADR	83,404	5,762,035	6,948,387
COCA COLA HBC AG DI	84,064	1,963,892	2,506,215
COCHLEAR LTD	28,218	2,559,173	4,302,693
COLES GROUP LTD	572,297	5,175,196	7,017,090
COLOPLAST B	74,084	4,179,660	9,261,518
COMMERCIAL BANK PSQC	472,219	647,368	752,307
COMMERCIAL INTERNATIONAL BAN	379,314	601,198	626,052
COMMERZBANK AG	447,576	6,307,540	4,956,302
COMMONWEALTH BANK OF AUSTRAL	721,089	37,982,935	48,128,887
COMPAGNIE DE SAINT GOBAIN	272,242	13,203,666	16,552,708
COMPAL ELECTRONICS	7,050,839	5,098,132	6,621,941
COMPANHIA BRASILEIRA DE ALUM	118,142	348,941	123,432
COMPASS GROUP PLC	887,210	13,031,688	24,837,571
COMPUTERSHARE LTD	234,697	2,322,798	3,652,565
CONCORDIA FINANCIAL GROUP LT	446,200	2,148,667	1,736,826
CONSTELLATION SOFTWARE INC	10,491	6,824,354	21,761,026
CONTEMPORARY AMPEREX TECHN A	228,600	6,858,000	7,200,032
CONTINENTAL AG	45,885	5,551,289	3,459,184
CONVATEC GROUP PLC	570,986	1,388,108	1,489,595
CORP ACCIONA ENERGIAS RENOVA	27,083	1,058,087	904,746
COSAN SA	2,219,392	4,334,382	8,216,903
COSCO SHIPPING DEVELOPME A	106,400	55,388	36,179
COSCO SHIPPING ENERGY TRAN A	37,900	49,550	65,949
COSCO SHIPPING ENERGY TRAN H	282,000	241,612	282,842
COSCO SHIPPING HOLDINGS CO A	134,390	152,070	173,907
COSCO SHIPPING HOLDINGS CO H	510,700	402,290	460,090
COSCO SHIPPING PORTS LTD	244,697	250,547	145,508
COSMOAM+T CO LTD	3,400	457,564	482,010
COUNTRY GARDEN HOLDINGS CO	1,869,858	1,467,558	379,383
COUNTRY GARDEN SERVICES HOLD	329,000	1,051,818	424,863

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
COVESTRO AG	80,968	5,653,537	4,203,032
COVIVIO	22,075	1,767,938	1,039,940
COWAY CO LTD	8,028	528,192	267,773
CP ALL PCL FOREIGN	723,181	1,299,070	1,274,822
CP ALL PCL NVDR	136,300	274,905	240,269
CP AXTRA PCL NVDR	309,300	359,666	307,512
CPFL ENERGIA SA	33,300	232,496	237,394
CREDICORP LTD	116,722	17,347,595	17,232,836
CREDIT AGRICOLE SA	520,979	6,514,230	6,179,517
CRESUD S.A. SPONS ADR	155,563	2,740,830	1,202,498
CRH PLC	579,854	17,928,966	31,947,356
CRODA INTERNATIONAL PLC	59,759	3,117,651	4,274,334
CRRC CORP LTD H	775,000	343,358	424,259
CRRC CORP LTD A	150,480	142,721	134,652
CSC FINANCIAL CO LTD A	42,400	145,009	141,255
CSL LTD	274,430	30,473,290	50,670,205
CSPC PHARMACEUTICAL GROUP LT	1,371,440	1,055,462	1,191,780
CTBC FINANCIAL HOLDING CO LT	7,776,416	6,814,378	6,204,753
CTS EVENTIM AG + CO KGAA	8,795	269,579	555,091
CYBERAGENT INC	176,100	2,177,796	1,276,873
CYBERARK SOFTWARE LTD/ISRAEL	17,100	2,346,852	2,673,243
CYFROWY POLSAT SA	32,231	189,615	130,972
D IETEREN GROUP	10,466	1,633,107	1,848,641
D MARKET ELECTRONIC SERV ADR	9,600	115,200	16,128
DAAN GENE CO LTD A	11,620	40,954	15,949
DAI ICHI LIFE HOLDINGS INC	826,800	13,680,268	15,662,493
DAI NIPPON PRINTING CO LTD	95,300	2,030,074	2,688,853
DAIEI KANKYO CO LTD	21,200	254,804	371,240
DAIFUKU CO LTD	170,100	3,189,246	3,462,962
DAIICHI SANKYO CO LTD	789,800	10,143,711	24,863,113
DAIKIN INDUSTRIES LTD	139,800	15,123,119	28,306,272
DAIMLER TRUCK HOLDING AG	214,636	4,925,207	7,727,542
DAITO TRUST CONSTRUCT CO LTD	25,800	2,686,376	2,603,473
DAIWA HOUSE INDUSTRY CO LTD	338,500	7,922,219	8,880,839
DAIWA HOUSE REIT INVESTMENT	908	2,302,424	1,735,148
DAIWA SECURITIES GROUP INC	559,000	3,501,203	2,863,166
DAJIN HEAVY INDUSTRY CO LT A	8,100	49,200	34,389
DALI FOODS GROUP CO LTD	283,700	194,025	126,707
DANONE	272,224	16,850,108	16,673,382
DANSKE BANK A/S	295,746	6,601,819	7,193,394
DAQIN RAILWAY CO LTD A	139,500	148,088	142,687
DAQO NEW ENERGY CORP ADR	9,000	808,402	357,300
DASHENLIN PHARMACEUTICAL G A	11,428	56,813	44,066
DASSAULT AVIATION SA	10,658	1,451,393	2,132,553
DASSAULT SYSTEMES	281,909	5,761,456	12,494,739
DATANG INTL POWER GEN CO A	128,200	53,594	58,417
DAVIDE CAMPARI MILANO NV	347,224	3,289,436	4,807,245
DB INSURANCE CO LTD	173,576	7,859,546	9,827,169
DBS GROUP HOLDINGS LTD	1,162,943	20,254,483	27,076,761
DCC PLC	63,935	4,698,581	3,574,862
DELIVERY HERO SE	71,714	4,384,160	3,161,287

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DELTA ELECTRONICS INC	1,566,984	9,965,119	17,332,948
DELTA ELECTRONICS THAI NVDR	463,580	380,017	1,202,915
DEMANT A/S	76,548	864,732	3,235,836
DENISON MINES CORP	1,571,905	2,172,353	1,964,881
DENSO CORP	185,200	7,306,970	12,358,626
DENTSU GROUP INC	91,700	3,346,366	2,990,155
DESCARTES SYSTEMS GRP/THE	36,800	2,554,312	2,951,231
DEUTSCHE BANK AG REGISTERED	879,495	17,673,756	9,228,753
DEUTSCHE BOERSE AG	80,751	7,700,717	14,897,603
DEUTSCHE LUFTHANSA REG	250,721	2,721,141	2,565,501
DEUTSCHE TELEKOM AG REG	1,748,988	29,534,919	38,117,134
DEXUS/AU	459,601	3,107,339	2,386,281
DHC SOFTWARE CO LTD A	23,900	51,473	23,229
DHL GROUP	429,742	13,316,674	20,971,601
DIAGEO PLC	1,046,413	29,475,213	44,952,795
DIALOG GROUP BHD	828,292	474,147	365,566
DIASORIN SPA	10,280	2,122,664	1,069,957
DINO POLSKA SA	42,502	794,820	4,966,822
DISCO CORP	39,300	2,587,323	6,147,805
DISCOVERY LTD	73,805	709,658	569,812
DNB BANK ASA	484,202	6,885,152	9,070,695
DO FLUORIDE NEW MATERIALS A	12,600	68,658	34,449
DOLLARAMA INC	121,855	2,635,491	8,262,105
DONG E E JIAOCO LTD A	4,100	27,650	30,168
DONGFANG ELECTRIC CORP LTD A	25,300	33,864	64,956
DONGFENG MOTOR GRP CO LTD H	428,000	245,275	195,524
DONGYUE GROUP	229,000	420,230	171,240
DOOSAN BOBCAT INC	6,544	213,360	291,529
DOOSAN ENERBILITY CO LTD	65,786	983,473	904,174
DOWA HOLDINGS CO LTD	18,600	711,097	585,018
DOWLAIS GROUP PLC	55,170	61,347	89,078
DR ING HC F PORSCHE AG	48,458	4,163,473	6,013,700
DR SULAIMAN AL HABIB MEDICAL	28,812	2,165,650	2,198,521
DS SMITH PLC	170,760	868,026	590,067
DSM FIRMENICH AG	74,379	6,006,543	8,002,768
DSV A/S	79,445	5,095,097	16,680,907
DUBAI ISLAMIC BANK	1,706,158	2,730,025	2,540,854
DUFRY AG REG	42,089	1,895,742	1,917,563
DUKHAN BANK	246,045	261,802	264,296
E INK HOLDINGS INC	127,000	707,125	917,497
E MART INC	3,228	525,474	188,391
E.ON SE	957,229	12,408,522	12,197,858
E.SUN FINANCIAL HOLDING CO	1,956,268	1,027,261	1,636,269
EARN CHINA A SHARE	56,259	172,375,195	143,192,959
EAST BUY HOLDING LTD	60,000	310,723	195,238
EAST JAPAN RAILWAY CO	142,700	10,371,689	7,885,598
EAST MONEY INFORMATION CO A	151,617	217,548	296,386
EASTERN CO SAE	180,634	218,061	124,749
EASYJET PLC	159,900	1,345,193	981,073
EBOS GROUP LTD	68,477	1,882,584	1,541,752
ECLAT TEXTILE COMPANY LTD	28,727	320,881	460,728

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ECOPRO BM CO LTD	7,204	696,230	1,361,360
ECOVACS ROBOTICS CO LTD A	3,300	84,925	35,330
EDENRED	154,002	5,174,865	10,306,116
EDP ENERGIAS DE PORTUGAL SA	1,254,514	4,781,901	6,126,190
EDP RENOVAVEIS SA	121,145	2,912,826	2,418,036
EFG HERMES HOLDING SAE	133,189	85,801	81,034
EIFFAGE	34,910	3,014,461	3,640,338
EISAI CO LTD	107,700	5,576,116	7,245,821
ELBIT SYSTEMS LTD	11,151	1,312,023	2,319,776
ELECTRICITY GEN PUB CO FOREI	2,228	18,727	8,201
ELECTRICITY GENERA PCL NVDR	27,246	171,953	100,285
ELEMENT FLEET MANAGEMENT COR	167,300	2,356,892	2,551,380
ELIA GROUP SA/NV	14,222	1,706,764	1,804,535
ELIS SA	34,397	718,764	667,983
ELISA OYJ	61,507	1,820,960	3,284,077
ELITE MATERIAL CO LTD	970,000	7,337,139	7,583,843
EMAAR PROPERTIES PJSC	1,003,281	1,741,556	1,750,870
EMBRACER GROUP AB	274,467	3,368,260	685,068
EMEMORY TECHNOLOGY INC	9,000	665,044	638,636
EMERA INC	115,400	4,765,990	4,758,152
EMIRATES NBD PJSC	280,589	775,778	1,138,230
EMIRATES TELECOM GROUP CO	515,705	3,640,539	3,145,014
EMPIRE CO LTD A	67,005	1,105,953	1,905,459
EMPRESAS CMPC SA	166,736	436,777	318,859
EMPRESAS COPEC SA	94,039	1,050,556	697,540
EMS CHEMIE HOLDING AG REG	2,905	1,151,852	2,198,273
ENAGAS SA	109,375	2,788,232	2,147,907
ENBRIDGE INC	861,612	31,704,564	32,061,799
ENDEAVOUR GROUP LTD/AUSTRALI	608,926	2,954,571	2,557,642
ENDEAVOUR MINING PLC	79,267	2,125,198	1,899,631
ENDESA SA	133,114	2,759,969	2,853,719
ENEL AMERICAS SA	3,279,869	550,498	437,466
ENEL CHILE SA	3,163,759	496,588	205,488
ENEL CHILE SA ADR	22,606	69,692	75,278
ENEL SPA	3,464,452	18,188,929	23,313,303
ENEOS HOLDINGS INC	1,296,700	6,140,076	4,435,524
ENERGISA SA UNITS	29,900	255,334	311,148
ENERGY ABSOLUTE PCL FOREIGN	150,280	141,893	241,601
ENERGY ABSOLUTE PCL NVDR	81,040	223,437	130,286
ENEVA SA	115,100	253,459	292,761
ENGIE	775,643	11,204,688	12,886,341
ENGIE BRASIL ENERGIA SA	30,600	210,862	289,825
ENI SPA	991,240	17,756,212	14,255,584
ENN ENERGY HOLDINGS LTD	430,200	5,626,836	5,357,875
ENN NATURAL GAS CO LTD A	30,900	84,485	80,738
ENTAIN PLC	397,046	4,623,639	6,420,862
EPIROC AB A	280,912	3,374,776	5,302,876
EPIROC AB B	162,470	1,501,191	2,621,770
EQT AB	148,368	3,278,359	2,848,872
EQUATORIAL ENERGIA SA	2,158	10,666	14,306
EQUATORIAL ENERGIA SA ORD	154,149	616,872	1,027,340

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
EQUINOR ASA	682,980	15,710,712	19,896,118
EREGLI DEMIR VE CELIK FABRIK	216,892	335,644	305,496
ERICSSON LM B SHS	1,242,057	10,620,438	6,716,650
ERSTE GROUP BANK AG	147,080	4,919,115	5,149,300
ESPRIT HOLDINGS LTD	679,623	613,755	52,035
ESR GROUP LTD	820,800	2,479,870	1,407,696
ESSILORLUXOTTICA	177,677	20,118,167	33,457,762
ESSITY AKTIEBOLAG B	260,116	5,616,425	6,913,918
EURAZEO SE	17,850	1,148,945	1,255,122
EUROBANK ERGASIAS SERVICES A	359,043	360,545	591,100
EUROFINS SCIENTIFIC	76,161	3,375,276	4,832,612
EURONEXT NV	35,910	3,417,478	2,440,778
EVA AIRWAYS CORP	384,000	451,238	490,719
EVE ENERGY CO LTD A	19,333	131,483	161,019
EVERBRIGHT SECURITIE CO A	32,300	49,828	70,656
EVERGREEN MARINE CORP LTD	151,990	421,247	456,295
EVOLUTION AB	77,754	6,087,213	9,831,818
EVOLUTION MINING LTD	180,654	556,971	387,213
EVONIK INDUSTRIES AG	87,883	2,785,016	1,671,195
EXOR NV	46,510	2,284,493	4,144,641
EXPERIAN PLC	441,711	8,745,179	16,948,171
F+F CO LTD / NEW	2,585	365,495	234,634
FAIRFAX FINANCIAL HLDGS LTD	18,179	8,773,369	13,632,224
FALABELLA SA	113,643	865,032	272,721
FANGDA CARBON NEW MATERIAL A	38,040	42,311	32,468
FANUC CORP	407,100	12,613,792	14,173,226
FAR EAST HORIZON LTD	200,000	186,632	158,232
FAR EASTERN NEW CENTURY CORP	433,938	410,606	466,061
FAR EASTONE TELECOMM CO LTD	248,000	594,390	625,883
FAST RETAILING CO LTD	74,500	8,631,112	18,927,180
FASTIGHETS AB BALDER B SHRS	261,771	2,202,411	953,895
FAW JIEFANG GROUP CO LTD A	44,200	81,880	50,929
FENG TAY ENTERPRISE CO LTD	57,562	269,216	363,176
FERGUSON PLC	25,722	1,667,281	4,058,279
FERRARI NV	53,492	4,672,094	17,478,757
FERROVIAL SE	208,937	3,809,206	6,603,721
FF GROUP	5,064	100,410	26,519
FINECOBANK SPA	257,790	2,911,673	3,463,581
FINNING INTERNATIONAL INC	49,138	448,977	1,513,224
FIRST ABU DHABI BANK PJSC	658,905	2,766,826	2,446,867
FIRST CAPITAL SECURITIES C A	47,100	48,076	37,088
FIRST FINANCIAL HOLDING CO	1,571,940	939,396	1,395,564
FIRST PACIFIC CO	356,400	221,593	123,248
FIRST QUANTUM MINERALS LTD	250,675	3,673,252	5,937,015
FIRSTRAND LTD	767,351	2,874,028	2,782,428
FIRSTSERVICE CORP	16,500	2,246,038	2,543,986
FISHER + PAYKEL HEALTHCARE C	249,190	2,514,136	3,740,324
FLAT GLASS GROUP CO LTD A	12,900	75,340	68,389
FLAT GLASS GROUP CO LTD H	61,000	196,332	208,222
FLETCHER BUILDING LTD	148,090	518,179	491,742
FLUIDRA SA	80,286	1,583,515	1,561,766

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FLUTTER ENTERTAINMENT PLC DI	100,145	10,715,219	20,127,008
FOCUS MEDIA INFORMATION TE A	128,500	101,121	120,468
FOMENTO ECONOMICO MEX SP ADR	9,987	862,977	1,106,959
FOMENTO ECONOMICO MEXICA UBD	288,100	2,359,640	3,181,774
FORD OTOMOTIV SANAYI AS	9,122	92,354	266,277
FORMOSA CHEMICALS + FIBRE	516,000	1,610,018	1,111,708
FORMOSA PETROCHEMICAL CORP	394,000	1,233,540	1,066,455
FORMOSA PLASTICS CORP	574,000	1,793,252	1,579,470
FORTESCUE METALS GROUP LTD	724,592	4,331,822	10,697,961
FORTIS INC	204,968	7,077,840	8,843,093
FORTUM OYJ	187,232	3,188,025	2,505,374
FOSHAN HAITIAN FLAVOURING A	47,742	303,568	307,915
FOSUN INTERNATIONAL LTD	419,000	559,682	287,653
FOUNDER SECURITIES CO LTD A	51,000	49,394	45,917
FOXCONN INDUSTRIAL INTERNE A	992,900	2,226,134	3,444,508
FRANCO NEVADA CORP	94,219	6,799,539	13,443,786
FRESENIUS MEDICAL CARE AG +	132,261	7,415,379	6,315,871
FRESENIUS SE + CO KGAA	181,634	9,071,607	5,027,389
FUBON FINANCIAL HOLDING CO	1,116,723	1,674,465	2,180,056
FUJI ELECTRIC CO LTD	53,100	1,284,411	2,310,852
FUJI MEDIA HOLDINGS INC	98,800	1,171,777	1,030,484
FUJIAN SUNNER DEVELOPMENT A	14,800	51,711	39,017
FUJIFILM HOLDINGS CORP	159,300	6,093,969	9,413,507
FUJITSU LIMITED	75,100	5,775,408	9,661,912
FUKUOKA FINANCIAL GROUP INC	26,900	536,338	553,317
FUTU HOLDINGS LTD ADR	24,400	2,763,075	969,656
FUTURE PLC	53,441	1,265,207	458,610
FUYAO GLASS INDUSTRY GROUP A	16,401	60,775	80,943
FUYAO GLASS INDUSTRY GROUP H	90,800	361,409	375,408
G BITS NETWORK TECHNOLOGY A	700	31,008	47,326
GALAXY ENTERTAINMENT GROUP L	3,340,000	20,850,198	21,182,401
GALP ENERGIA SGPS SA	820,566	10,105,079	9,596,949
GAMUDA BHD	266,700	249,242	251,415
GANFENG LITHIUM GROUP CO L A	14,560	71,892	122,188
GANFENG LITHIUM GROUP CO L H	57,400	555,495	374,287
GAZPROM PJSC	1,680,220	18,512	2
GCL TECHNOLOGY HOLDINGS LTD	3,023,000	931,600	698,215
GD POWER DEVELOPMENT CO A	181,500	75,985	95,697
GDS HOLDINGS LTD ADR	2,900	108,896	31,871
GDS HOLDINGS LTD CL A	108,104	507,418	147,604
GEA GROUP AG	79,339	2,790,047	3,316,071
GEBERIT AG REG	18,684	5,496,682	9,775,868
GECINA SA	20,167	2,564,679	2,146,315
GEELY AUTOMOBILE HOLDINGS LT	907,000	1,253,815	1,106,465
GEM CO LTD A	68,300	101,117	64,971
GEMDALE CORP A	37,600	67,472	37,320
GENMAB A/S	28,054	5,270,603	10,605,262
GENSCRIPT BIOTECH CORP	175,000	516,307	393,028
GENTING BHD	291,500	567,251	253,560
GENTING MALAYSIA BHD	494,200	482,162	260,467
GENTING SINGAPORE LTD	2,645,600	1,960,992	1,837,562

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GERDAU SA PREF	169,353	780,389	880,116
GERRESHEIMER AG	7,396	671,982	831,918
GESTAMP AUTOMOCION SA	122,575	760,307	576,374
GETINGE AB B SHS	115,818	4,223,817	2,026,035
GETLINK SE	219,354	2,363,186	3,728,532
GF SECURITIES CO LTD A	35,300	70,526	71,484
GF SECURITIES CO LTD H	179,900	356,165	248,388
GFL ENVIRONMENTAL INC SUB VT	99,200	2,978,383	3,856,299
GIANT MANUFACTURING	46,631	294,480	344,367
GIANT NETWORK GROUP CO LTD A	20,100	57,250	49,613
GIGADEVICE SEMICONDUCTO CL A	6,416	98,228	93,846
GILDAN ACTIVEWEAR INC	104,261	2,281,329	3,365,190
GINLONG TECHNOLOGIES CO LT A	3,450	90,609	49,441
GIVAUDAN REG	3,929	7,446,984	13,021,276
GJENSIDIGE FORSIKRING ASA	81,661	1,297,238	1,309,497
GLENCORE PLC	5,215,561	23,167,886	29,473,939
GLOBAL E ONLINE LTD	106,550	5,542,948	4,362,157
GLOBAL POWER SYNERGY NVDR	95,508	231,802	146,138
GLOBAL UNICHIP CORP	13,000	634,851	669,942
GLOBALWAFERS CO LTD	414,000	7,300,668	6,606,560
GLP J REIT	1,868	2,528,320	1,836,530
GMO PAYMENT GATEWAY INC	17,000	1,203,103	1,317,328
GN STORE NORD A/S	26,541	334,008	661,887
GOERTEK INC A	28,000	64,098	68,419
GOLD FIELDS LTD	134,170	891,103	1,858,227
GOODMAN GROUP	720,194	5,152,598	9,621,500
GOODWE TECHNOLOGIES CO LTD A	1,528	52,278	35,099
GOTION HIGH TECH CO LTD A	20,900	70,589	79,468
GOTO GOJEK TOKOPEDIA TBK PT	123,732,700	1,031,326	907,827
GPT GROUP	832,472	2,961,988	2,294,119
GRAB HOLDINGS LTD CL A	797,600	3,509,723	2,735,768
GREAT EASTERN HOLDINGS LTD	36,900	447,342	481,512
GREAT WALL MOTOR CO LTD A	18,800	114,539	65,142
GREAT WALL MOTOR CO LTD H	359,000	356,381	410,922
GREAT WEST LIFECO INC	119,000	2,863,624	3,459,611
GREE ELECTRIC APPLIANCES I A	30,800	152,827	154,805
GREENLAND HOLDINGS CORP LT A	119,100	48,838	45,088
GREENTOWN CHINA HOLDINGS	137,000	208,975	137,234
GREENTOWN SERVICE GROUP CO L	228,000	219,859	109,103
GRG BANKING EQUIPMENT CO A	26,900	29,919	43,401
GRIFOLS SA	121,886	2,226,678	1,561,158
GROUPE BRUXELLES LAMBERT NV	41,827	3,453,095	3,292,897
GROWTHPOINT PROPERTIES LTD	522,923	977,624	322,757
GRUMA S.A.B. B	449,996	6,441,004	7,211,533
GRUPO AEROPORT DEL PACIFIC B	231,836	3,718,560	4,164,140
GRUPO AEROPORT DEL SURESTE B	30,206	488,009	842,732
GRUPO BIMBO SAB SERIES A	202,817	449,670	1,087,257
GRUPO CARSO SAB DE CV SER A1	82,059	352,623	591,860
GRUPO FINANCIERO BANORTE O	2,490,751	16,473,309	20,451,156
GRUPO FINANCIERO INBURSA O	327,083	526,367	772,580
GRUPO MEXICO SAB DE CV SER B	466,609	1,438,807	2,239,114

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
GRUPO TELEVISA SA SPON ADR	355,577	6,026,676	1,824,110
GRUPO TELEVISA SAB SER CPO	360,847	1,269,215	369,463
GS HOLDINGS	6,990	307,590	194,425
GSK PLC	1,731,056	35,277,495	30,564,423
GUANGDONG HAID GROUP CO A	14,400	65,108	92,854
GUANGDONG HEC TECHNOLOGY H A	36,800	47,604	36,526
GUANGDONG INVESTMENT LTD	500,000	661,987	431,310
GUANGDONG KINLONG HARDWARE A	2,600	49,807	23,161
GUANGZHOU AUTOMOBILE GROUP A	45,100	100,961	64,694
GUANGZHOU AUTOMOBILE GROUP H	490,400	468,536	292,240
GUANGZHOU BAIYUN INTERNATI A	24,000	47,914	47,379
GUANGZHOU BAIYUNSHAN PHAR A	16,400	98,250	71,975
GUANGZHOU GREAT POWER ENER A	5,400	57,341	35,712
GUANGZHOU HAIGE COMMUNICAT A	17,600	24,814	25,053
GUANGZHOU KINGMED DIAGNOST A	4,200	30,623	43,653
GUANGZHOU SHIYUAN ELECTRON A	4,100	58,781	37,726
GUANGZHOU TINCI MATERIALS A	19,140	102,964	108,531
GULF BANK	252,048	251,627	217,318
GULF ENERGY DEVELOPM FOREIGN	301,050	181,207	396,956
GULF ENERGY DEVELOPMENT NVDR	116,999	162,652	154,272
GUNMA BANK LTD/THE	608,900	2,230,326	2,226,054
GUOLIAN SECURITIES CO LTD A	8,100	19,820	10,147
GUOSEN SECURITIES CO LTD A	49,000	76,078	58,889
GUOTAI JUNAN SECURITIES CO A	68,400	167,421	131,733
GUOYUAN SECURITIES CO LTD A	52,390	58,817	47,024
GWA GROUP LTD	56,675	108,494	66,020
H WORLD GROUP LTD	186,600	796,302	720,293
H WORLD GROUP LTD ADR	67,477	2,821,350	2,616,758
HACI OMER SABANCI HOLDING	156,255	201,981	275,829
HAIDILAO INTERNATIONAL HOLDI	252,000	862,710	554,383
HAIER SMART HOME CO LTD A	43,100	102,538	139,315
HAIER SMART HOME CO LTD H	1,143,600	3,168,451	3,597,190
HAINAN AIRLINES HOLDING CO A	318,600	74,739	69,299
HAINAN AIRPORT INFRASTRUCT A	102,700	63,027	57,401
HAITIAN INTERNATIONAL HLDGS	85,000	189,332	198,275
HAITONG SECURITIES CO LTD A	63,200	123,162	80,218
HAITONG SECURITIES CO LTD H	561,009	811,307	343,624
HAKUHODO DY HOLDINGS INC	137,400	1,669,935	1,437,360
HALEON PLC	2,165,906	8,399,648	8,873,560
HALMA PLC	159,927	3,799,768	4,629,672
HAMAMATSU PHOTONICS KK	59,700	1,798,094	2,902,080
HANA FINANCIAL GROUP	119,095	4,190,293	3,543,068
HANG LUNG PROPERTIES LTD	829,500	2,096,038	1,280,779
HANG SENG BANK LTD	328,000	5,679,179	4,666,820
HANGZHOU BINJIANG REAL EST A	38,600	60,583	46,868
HANGZHOU CHANG CHUAN TECHN A	6,600	52,961	43,149
HANGZHOU FIRST APPLIED MAT A	19,208	157,370	98,340
HANGZHOU LION ELECTRONICS A	6,400	59,072	32,361
HANGZHOU OXYGEN PLANT GROU A	7,900	38,196	37,368
HANGZHOU ROBAM APPLIANCES A	2,400	16,939	8,356
HANGZHOU SILAN MICROELECTR A	11,300	23,288	47,088

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HANGZHOU TIGERMED CONSULTI A	1,300	9,487	11,550
HANGZHOU TIGERMED CONSULTI H	21,900	334,208	124,778
HANKOOK TIRE + TECHNOLOGY CO	433,848	9,951,186	11,326,506
HANKYU HANSHIN HOLDINGS INC	96,000	2,848,829	3,158,266
HANMI PHARM CO LTD	1,062	289,302	248,645
HANNOVER RUECK SE	31,163	3,553,938	6,607,675
HANON SYSTEMS	25,976	241,907	180,382
HANSOH PHARMACEUTICAL GROUP	184,000	740,766	295,843
HANWHA AEROSPACE CO LTD	5,303	425,372	512,733
HANWHA SOLUTIONS CORP	15,355	405,359	492,936
HAOHUA CHEMICAL SCIENCE A	9,200	49,652	47,671
HAPVIDA PARTICIPACOES E INVE	784,606	1,595,857	712,391
HARGREAVES LANSDOWN PLC	146,589	2,322,185	1,520,001
HARMONY GOLD MINING CO LTD	83,884	529,939	351,899
HAYS PLC	628,235	1,107,590	816,279
HD HYUNDAI	16,739	870,610	760,950
HD HYUNDAI HEAVY INDUSTRIES	3,279	312,608	327,738
HD KOREA SHIPBUILDING + OFFS	5,967	637,978	527,572
HDFC BANK LTD ADR	670,460	39,204,141	46,731,062
HEBEI HENGSHUI LAOBAIGAN A	11,400	43,081	38,465
HEBEI YANGYUAN ZHIHUI BEVE A	13,000	48,747	44,204
HEIDELBERG MATERIALS AG	60,744	4,647,826	4,983,634
HEILONGJIANG AGRICULTURE A	23,800	53,704	43,675
HEINEKEN HOLDING NV	49,686	3,657,698	4,317,623
HEINEKEN NV	136,154	9,740,758	13,989,880
HEKTAS TICARET T.A.S	170,506	326,495	197,910
HELLENIC TELECOMMUN ORGANIZA	29,083	413,530	498,471
HELLOFRESH SE	103,539	4,433,667	2,552,920
HELVETIA HOLDING AG REG	15,849	2,241,903	2,143,552
HENAN SHENHUO COAL + POWER A	27,440	57,960	49,108
HENAN SHUANGHUI INVESTMENT A	37,005	153,944	124,759
HENDERSON LAND DEVELOPMENT	637,713	2,353,329	1,896,066
HENGAN INTL GROUP CO LTD	263,000	1,500,973	1,107,496
HENGDIAN GROUP DMEGC A	19,400	52,908	48,633
HENGLI PETROCHEMICAL CO L A	71,359	145,961	140,772
HENGTONG OPTIC ELECTRIC CO A	17,200	38,769	34,712
HENGYI PETROCHEMICAL CO A	35,490	52,670	33,125
HENKEL AG + CO KGAA	43,551	3,185,230	3,064,663
HENKEL AG + CO KGAA VOR PREF	75,803	6,449,752	6,058,682
HENNES + MAURITZ AB B SHS	306,076	6,710,619	5,247,438
HERMES INTERNATIONAL	13,477	9,476,085	29,259,789
HESTEEL CO LTD A	184,000	85,327	57,246
HEXAGON AB B SHS	886,506	6,140,378	10,895,325
HIKARI TSUSHIN INC	8,200	939,890	1,168,713
HIKMA PHARMACEUTICALS PLC	67,758	2,165,491	1,628,556
HIROSE ELECTRIC CO LTD	12,815	1,224,130	1,691,259
HISCOX LTD	74,542	906,425	1,033,930
HITACHI CONSTRUCTION MACHINE	48,000	981,059	1,337,697
HITACHI LTD	451,000	14,448,029	27,758,647
HITHINK ROYALFLUSH INFORMA A	4,000	51,365	96,519
HIWIN TECHNOLOGIES CORP	438,638	2,948,582	3,344,941

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HKT TRUST AND HKT LTD SS	4,743,279	6,055,495	5,514,033
HLB INC	16,099	576,320	397,084
HMM CO LTD	36,312	1,463,325	519,471
HOLCIM LTD	267,055	13,802,342	17,969,833
HOLMEN AB B SHARES	38,333	1,939,451	1,374,853
HOME PRODUCT CENTER PCL FOR	504,601	179,775	199,250
HOME PRODUCT CENTER PCL NVDR	339,278	164,687	133,970
HON HAI PRECISION INDUSTRY	7,590,236	25,015,865	27,539,266
HONDA MOTOR CO LTD	657,400	18,189,386	19,744,514
HONG KONG + CHINA GAS	4,728,590	5,497,968	4,085,006
HONG KONG EXCHANGES + CLEAR	597,039	15,774,960	22,490,099
HONG LEONG BANK BERHAD	88,900	338,534	361,124
HONG LEONG FINANCIAL GROUP	34,986	146,219	132,373
HONGKONG LAND HOLDINGS LTD	457,500	3,128,487	1,784,250
HOPSON DEVELOPMENT HOLDINGS	15,331	24,477	10,877
HOSHINE SILICON INDUSTRY C A	9,000	145,383	86,753
HOSHIZAKI CORP	44,800	1,761,842	1,598,151
HOTAI MOTOR COMPANY LTD	45,000	566,622	1,176,131
HOTEL SHILLA CO LTD	4,703	281,839	261,982
HOYA CORP	196,700	9,710,455	23,237,641
HOYMILES POWER ELECTRONICS A	746	35,763	36,473
HOYUAN GREEN ENERGY CO LTD A	4,060	96,037	41,667
HSBC HOLDINGS PLC	8,595,605	69,913,594	67,931,767
HUA HONG SEMICONDUCTOR LTD	411,000	1,695,015	1,342,623
HUA NAN FINANCIAL HOLDINGS C	1,310,777	680,579	934,330
HUADIAN POWER INTL CORP A	73,500	47,513	67,692
HUADONG MEDICINE CO LTD A	14,200	52,896	84,781
HUAFON CHEMICAL CO LTD A	72,800	113,044	68,751
HUAGONG TECH CO LTD A	11,900	56,281	62,268
HUAIBEI MINING HOLDINGS CO A	31,500	72,384	49,956
HUALAN BIOLOGICAL ENGINEER A	16,230	60,886	50,070
HUANENG POWER INTL INC A	66,300	86,025	84,517
HUANENG POWER INTL INC H	614,000	400,502	383,916
HUATAI SECURITIES CO LTD A	37,200	99,611	70,518
HUATAI SECURITIES CO LTD H	255,200	485,521	315,231
HUAXI SECURITIES CO LTD A	36,000	51,101	41,184
HUAXIA BANK CO LTD A	152,900	143,202	113,874
HUAXIN CEMENT CO LTD A	17,800	55,484	30,263
HUAYU AUTOMOTIVE SYSTEMS A	30,900	97,459	78,526
HUBEI FEILIHUA QUARTZ GLAS A	6,800	54,235	46,057
HUBEI JUMPCAN PHARMACEUT A	11,200	51,063	44,775
HUBEI XINGFA CHEMICALS GRP A	12,000	75,038	36,707
HUISHAN DAIRY	987,900	324,652	52,946
HUIZHOU DESAY SV AUTOMOTIV A	5,200	96,353	111,537
HULIC CO LTD	158,900	1,340,547	1,353,346
HUMANWELL HEALTHCARE GROUP A	7,900	35,762	29,299
HUNAN CHANGYUAN LICO CO LT A	29,586	47,586	45,902
HUNAN VALIN STEEL CO LTD A	47,300	45,008	31,060
HUNDSUN TECHNOLOGIES INC A	16,461	59,251	100,365
HUSQVARNA AB B SHS	171,891	1,250,503	1,553,835
HYBE CO LTD	2,665	633,577	569,345

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
HYDRO ONE LTD	141,840	2,694,145	4,057,165
HYGEIA HEALTHCARE HOLDINGS C	54,400	378,798	294,332
HYPERA SA	361,952	3,046,210	3,452,200
HYUNDAI ENGINEERING + CONST	11,550	522,351	333,970
HYUNDAI GLOVIS CO LTD	2,826	407,980	424,013
HYUNDAI MIPO DOCKYARD	3,645	239,162	232,368
HYUNDAI MOBIS CO LTD	9,199	2,249,077	1,623,168
HYUNDAI MOTOR CO	20,516	3,940,502	3,215,235
HYUNDAI MOTOR CO LTD 2ND PRF	5,495	470,162	457,482
HYUNDAI MOTOR CO LTD PRF	3,259	263,932	269,100
HYUNDAI STEEL CO	12,312	666,346	315,357
IA FINANCIAL CORP INC	44,811	1,542,502	3,056,258
IBERDROLA SA	2,485,635	19,747,084	32,406,352
IBIDEN CO LTD	49,500	2,254,531	2,774,069
ICICI BANK LTD SPON ADR	2,225,194	26,275,271	51,357,478
ICL GROUP LTD	303,382	1,929,132	1,643,239
IDEMITSU KOSAN CO LTD	86,961	2,400,363	1,736,392
IDP EDUCATION LTD	92,341	2,182,761	1,358,416
IFLYTEK CO LTD A	20,500	102,539	191,791
IG GROUP HOLDINGS PLC	49,403	368,155	425,214
IGM FINANCIAL INC	34,277	955,745	1,044,694
IGO LTD	295,948	3,034,243	2,994,366
IHH HEALTHCARE BHD	290,900	396,294	367,092
IIDA GROUP HOLDINGS CO LTD	57,700	1,072,295	968,487
IMCD NV	23,883	5,059,788	3,431,623
IMEIK TECHNOLOGY DEVELOPME A	2,200	174,672	134,758
IMI PLC	17,076	305,403	356,037
IMPALA PLATINUM HOLDINGS LTD	127,296	1,128,846	844,451
IMPERIAL BRANDS PLC	381,129	12,930,244	8,423,878
IMPERIAL OIL LTD	95,229	3,140,113	4,877,855
INARI AMERTRON BHD	311,100	277,635	182,628
INCHCAPE PLC	154,832	1,452,828	1,530,476
IND + COMM BK OF CHINA A	538,200	412,315	357,118
IND + COMM BK OF CHINA H	8,585,000	5,693,662	4,579,193
INDAH KIAT PULP + PAPER TBK	389,300	390,866	220,714
INDOFOOD CBP SUKSES MAKMUR T	385,900	246,666	291,500
INDOFOOD SUKSES MAKMUR TBK P	752,600	417,733	368,958
INDORAMA VENTURES FOREIGN	224,200	283,430	216,580
INDORAMA VENTURES PCL NVDR	4,098,400	4,031,968	3,959,109
INDUSTRIA DE DISENO TEXTIL	722,406	18,890,431	27,947,628
INDUSTRIAL BANK CO LTD A	188,400	489,121	405,898
INDUSTRIAL BANK OF KOREA	33,344	375,723	261,661
INDUSTRIAL SECURITIES CO A	56,200	50,588	47,349
INDUSTRIAS PENOLES SAB DE CV	28,887	608,081	404,086
INDUSTRIES QATAR	228,010	891,227	703,448
INDUSTRIVARDEN AB A SHS	54,901	1,667,148	1,518,745
INDUSTRIVARDEN AB C SHS	67,881	1,438,296	1,867,760
INDUTRADE AB	113,359	2,532,550	2,549,221
INFINEON TECHNOLOGIES AG	555,490	9,863,854	22,899,213
INFORMA PLC	600,297	5,737,618	5,540,745
INFOSYS LTD SP ADR	705,033	10,806,528	11,329,880

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INFRASTRUTTURE WIRELESS ITAL	139,681	1,459,060	1,840,896
INFRONEER HOLDINGS INC	94,400	828,634	884,990
ING GROEP NV	1,867,973	21,940,048	25,144,340
INGENIC SEMICONDUCTOR CO A	3,500	74,665	42,550
INNER MONGOLIA BAOTOU STE A	407,900	99,311	100,514
INNER MONGOLIA JUNZHENG EN A	73,300	100,401	41,372
INNER MONGOLIA YILI INDUS A	66,200	308,273	258,091
INNER MONGOLIA YUAN XING A	49,400	55,932	48,896
INNOLUX CORP	1,393,376	629,005	682,271
INNOVENT BIOLOGICS INC	364,500	1,724,997	1,376,771
INPEX CORP	552,600	6,419,988	6,109,626
INR MSCI EMG MKTS CTF	2,149,409	108,199,649	144,829,314
INSPUR ELECTRONIC INFORMAT A	11,479	45,133	76,642
INSURANCE AUSTRALIA GROUP	1,061,380	4,331,537	4,027,093
INTACT FINANCIAL CORP	74,175	6,694,209	11,465,524
INTERCONEXION ELECTRICA SA	72,489	322,473	293,200
INTERCONTINENTAL HOTELS GROU	88,843	4,264,222	6,137,736
INTERNATIONAL PERSONAL FINAN	160,238	585,762	229,184
INTERTEK GROUP PLC	116,115	3,740,283	6,296,116
INTESA SANPAOLO	6,868,427	17,218,647	17,984,295
INTL CONTAINER TERM SVCS INC	157,640	365,334	582,017
INTOUCH HOLDINGS PCL NVDR	157,400	392,466	328,518
INVENTEC CORP	397,000	359,883	550,672
INVESCO INDIA EXCHANGE TRADED	134,477	2,836,338	3,095,661
INVESTMENT AB LATOUR B SHS	60,649	1,089,486	1,200,481
INVESTOR AB A SHS	214,085	5,022,537	4,275,239
INVESTOR AB B SHS	739,049	7,985,481	14,755,253
IOI CORP BHD	377,400	412,453	301,597
IPH LTD	48,384	174,017	252,179
IPSEN	16,050	2,035,008	1,929,663
IQIYI INC ADR	102,869	1,924,227	549,320
IRAY TECHNOLOGY CO LTD A	1,072	48,393	41,680
IRISH CONTINENTAL GROUP PLC	106,178	237,991	540,974
IRSA SA	84,440	0	35,465
IRSA SP ADR	76,049	1,503,166	617,518
ISHARES MSCI EMERGING MARKETS	377,130	14,813,269	14,919,263
ISHARES MSCI INDIA ETF	1,608,305	61,221,317	70,282,929
ISOFTSTONE INFORMATION TEC A	13,950	53,197	52,255
ISRACARD LTD	1	1	2
ISRAEL DISCOUNT BANK A	512,968	2,082,881	2,543,449
ISUZU MOTORS LTD	249,700	2,929,126	3,006,040
ITAU UNIBANCO H SPON PRF ADR	756,326	5,681,893	4,462,323
ITAU UNIBANCO HOLDING S PREF	3,566,948	20,353,305	21,014,233
ITAUSA SA	743,432	1,780,173	1,485,631
ITOCHU CORP	539,100	7,933,721	21,211,898
ITOCHU TECHNO SOLUTIONS CORP	40,200	1,014,210	1,011,293
ITURAN LOCATION AND CONTROL	16,915	452,409	394,796
ITV PLC	1,066,578	1,580,664	926,144
IVANHOE MINES LTD CL A	259,900	2,028,873	2,376,565
IVECO GROUP NV	55,680	334,735	501,283
JA SOLAR TECHNOLOGY CO LTD A	33,712	147,061	193,527

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JAFRON BIOMEDICAL CO LTD A	5,200	75,459	16,594
JAMES HARDIE INDUSTRIES CDI	196,954	2,753,018	5,211,322
JAPAN AIRLINES CO LTD	59,100	1,640,434	1,275,760
JAPAN EXCHANGE GROUP INC	217,800	2,865,483	3,779,309
JAPAN METROPOLITAN FUND INVE	3,066	2,892,303	2,042,798
JAPAN POST BANK CO LTD	628,100	6,151,508	4,884,522
JAPAN POST HOLDINGS CO LTD	1,112,500	11,205,084	7,978,042
JAPAN POST INSURANCE CO LTD	88,200	1,536,492	1,322,069
JAPAN REAL ESTATE INVESTMENT	520	2,548,200	1,971,564
JAPAN TOBACCO INC	512,900	13,102,049	11,188,803
JARDINE CYCLE + CARRIAGE LTD	40,600	895,616	1,043,987
JARDINE MATHESON HLDGS LTD	91,840	5,014,029	4,651,696
JASON FURNITURE HANGZHOU C A	3,770	37,068	19,800
JBS SA	112,687	444,550	407,860
JCDECAUX SE	37,523	1,026,726	747,521
JCET GROUP CO LTD A	21,400	96,429	91,827
JD HEALTH INTERNATIONAL INC	167,750	1,570,772	1,058,525
JD LOGISTICS INC	299,500	476,063	467,025
JD SPORTS FASHION PLC	1,128,783	2,335,928	2,095,216
JD.COM INC ADR	339,146	16,620,261	11,575,053
JD.COM INC CLASS A	489,572	12,085,532	8,271,359
JDE PEET S NV	53,667	1,901,988	1,596,093
JERONIMO MARTINS	122,160	1,995,180	3,363,901
JFE HOLDINGS INC	205,500	3,727,391	2,914,692
JG SUMMIT HOLDINGS INC	382,378	483,018	307,914
JIANGSU EASTERN SHENGHONG A	64,400	166,073	104,791
JIANGSU EXPRESS CO LTD H	244,000	296,615	224,802
JIANGSU HENGLI HYDRAULIC C A	11,552	51,772	102,304
JIANGSU HENGRUI PHARMACEUT A	494,832	4,174,388	3,262,980
JIANGSU KING S LUCK BREWER A	12,500	53,234	90,858
JIANGSU PACIFIC QUARTZ CO A	2,600	53,342	40,746
JIANGSU YANGHE BREWERY A	15,000	257,393	271,233
JIANGSU YANGNONG CHEMICAL A	4,300	79,326	51,749
JIANGSU YOKE TECHNOLOGY A	3,100	25,062	31,102
JIANGSU YUYUE MEDICAL EQU A	8,500	31,838	42,114
JIANGSU ZHONGTIAN TECHNOLO A	31,100	35,988	68,116
JIANGXI COPPER CO LTD A	21,300	65,056	55,654
JIANGXI COPPER CO LTD H	179,000	297,908	275,012
JIANGXI SPECIAL ELECTRIC A	20,800	68,047	34,132
JINDUICHENG MOLYBDENUM CO A	32,900	50,240	50,500
JINKO SOLAR CO LTD A	53,760	95,941	104,056
JIUGUI LIQUOR CO LTD A	2,400	73,701	29,785
JIUMAOJIU INTERNATIONAL HOLD	144,000	463,900	235,939
JOHN WOOD GROUP PLC	138,785	994,040	238,729
JOHNSON ELECTRIC HOLDINGS	183,400	364,828	234,498
JOHNSON MATTHEY PLC	77,283	2,353,399	1,715,511
JOINCARE PHARMACEUTICAL GR A	26,100	50,764	45,668
JOINN LABORATORIES CHINA C A	2,156	29,689	12,139
JOINTOWN PHARMACEUTICAL A	45,743	58,136	65,365
JOLLIBEE FOODS CORP	63,230	267,139	273,999
JONJEE HIGH TECH INDUSTRIA A	7,600	50,098	38,491

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
JOYY INC ADR	6,146	410,475	188,744
JSR CORP	79,800	1,132,543	2,269,194
JUEWEI FOOD CO LTD A	6,200	40,174	31,708
JULIUS BAER GROUP LTD	90,623	3,925,334	5,706,924
JUMBO SA	16,169	251,481	444,538
JUNEYAO AIRLINES CO LTD A	24,000	52,424	50,980
JUPITER FUND MANAGEMENT	226,459	898,210	309,790
JUST EAT TAKEAWAY	74,851	6,761,209	1,146,214
KAJIMA CORP	176,200	2,077,836	2,645,408
KAKAO CORP	46,040	1,467,186	1,715,603
KAKAO GAMES CORP	5,560	406,400	138,615
KAKAOBANK CORP	24,774	1,117,688	446,539
KAKAOPAY CORP	4,030	190,660	143,748
KALBE FARMA TBK PT	3,124,900	344,338	427,283
KANGMEI PHARMACEUTICAL CO	4,909	0	0
KANGWON LAND INC	15,207	425,128	200,583
KANSAI ELECTRIC POWER CO INC	298,300	4,297,633	3,726,299
KANZHUN LTD ADR	27,400	718,093	412,370
KAO CORP	199,400	8,663,347	7,193,217
KASIKORNBANK PCL FOREIGN	711,900	3,265,507	2,610,267
KAWASAKI KISEN KAISHA LTD	58,900	1,321,739	1,434,041
KB FINANCIAL GROUP INC	221,409	9,887,616	8,023,587
KBC GROUP NV	106,831	6,188,450	7,450,046
KDDI CORP	654,500	14,478,113	20,151,001
KE HOLDINGS INC ADR	99,800	3,125,554	1,482,030
KEDA INDUSTRIAL GROUP CO L A	21,300	49,126	33,310
KEIO CORP	42,000	1,510,429	1,314,325
KEISEI ELECTRIC RAILWAY CO	56,300	1,107,904	2,320,011
KEMAYAN CORP BHD	800	1,189	0
KEPPEL CORP LTD	632,850	2,036,810	3,137,713
KERING	31,863	9,960,765	17,575,942
KERRY GROUP PLC A	67,963	4,704,448	6,627,317
KESKO OYJ B SHS	113,313	2,957,492	2,132,523
KEYENCE CORP	93,000	21,137,700	43,657,592
KEYERA CORP	92,209	2,602,025	2,128,838
KGHM POLSKA MIEDZ SA	20,324	638,282	562,256
KIA CORP	81,213	4,864,381	5,454,673
KIKKOMAN CORP	60,700	1,827,904	3,440,374
KIMBERLY CLARK DE MEXICO A	235,813	415,432	525,098
KINGBOARD HOLDINGS LTD	103,500	466,207	281,975
KINGBOARD LAMINATES HLDG LTD	157,200	203,452	147,840
KINGDEE INTERNATIONAL SFTWR	402,000	533,370	537,600
KINGFISHER PLC	828,098	3,149,342	2,439,345
KINGSOFT CORP LTD	145,400	409,581	572,390
KINGSPAN GROUP PLC	64,728	3,109,589	4,300,653
KINNEVIK AB B	107,513	2,917,309	1,487,084
KINROSS GOLD CORP	530,503	3,442,489	2,533,746
KINTETSU GROUP HOLDINGS CO L	71,212	2,899,256	2,455,603
KIRIN HOLDINGS CO LTD	559,900	9,245,214	8,140,795
KLABIN SA UNIT	104,365	529,094	470,984
KLEPIERRE	90,408	3,128,392	2,240,991

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
KNORR BREMSE AG	30,258	3,147,525	2,310,144
KOBAYASHI PHARMACEUTICAL CO	21,800	1,854,922	1,179,630
KOBE BUSSAN CO LTD	61,500	1,552,895	1,585,422
KOC HOLDING AS	107,379	371,805	427,127
KOEI TECMO HOLDINGS CO LTD	49,320	1,021,455	848,133
KOITO MANUFACTURING CO LTD	254,200	5,130,736	4,559,543
KOMATSU LTD	410,400	8,601,579	11,019,908
KOMERCNI BANKA AS	12,317	434,185	375,842
KONAMI GROUP CORP	39,700	1,403,602	2,065,823
KONE OYJ B	145,434	5,857,634	7,589,116
KONGSBERG GRUPPEN ASA	36,537	1,300,094	1,664,935
KONINKLIJKE AHOLD DELHAIZE N	480,662	9,794,186	16,392,819
KONINKLIJKE KPN NV	1,932,107	6,274,052	6,890,821
KONINKLIJKE PHILIPS NV	428,998	11,480,351	9,270,876
KOREA AEROSPACE INDUSTRIES	10,848	453,652	438,810
KOREA ELECTRIC POWER CORP	36,509	1,100,406	570,778
KOREA INVESTMENT HOLDINGS CO	5,208	244,120	203,949
KOREA ZINC CO LTD	9,017	4,228,942	3,336,081
KOREAN AIR LINES CO LTD	24,492	522,544	452,609
KOSE CORP	13,600	1,520,660	1,297,568
KOZA ALTIN ISLETMELERI AS	140,514	182,144	133,669
KRAFTON INC	4,233	1,467,386	625,802
KRUNG THAI BANK PUB CO FOREI	486,700	267,333	266,309
KRUNGTHAI CARD PCL NVDR	120,700	163,421	168,514
KT CORP	9,962	237,371	225,301
KT+G CORP	15,798	1,290,303	992,733
KUAISHOU TECHNOLOGY	346,500	4,107,507	2,367,746
KUALA LUMPUR KEPONG BHD	69,756	412,388	328,193
KUANG CHI TECHNOLOGIES CO A	15,300	42,704	32,142
KUBOTA CORP	469,600	6,106,001	6,819,735
KUEHNE NAGEL INTL AG REG	23,124	3,260,571	6,841,695
KUMBA IRON ORE LTD	10,060	283,497	235,662
KUMHO PETROCHEMICAL CO LTD	2,764	253,608	278,361
KUNLUN ENERGY CO LTD	584,000	419,622	459,056
KUNLUN TECH CO LTD A	10,900	85,183	60,442
KURITA WATER INDUSTRIES LTD	46,000	1,262,981	1,748,532
KUWAIT FINANCE HOUSE	1,206,133	2,825,444	2,923,602
KWEICHOW MOUTAI CO LTD A	98,203	16,612,446	22,860,701
KYOCERA CORP	149,400	7,392,002	8,053,242
KYOWA KIRIN CO LTD	113,186	1,638,557	2,086,190
L OCCITANE INTERNATIONAL SA	139,522	251,563	335,425
L OREAL	119,499	25,431,710	55,682,500
L+F CO LTD	3,722	706,987	686,408
LA FRANCAISE DES JEUX SAEM	42,925	1,486,038	1,687,796
LAND + HOUSES PUB NVDR	975,500	289,029	232,491
LAND + HOUSES PUB CO FOR REG	355,600	121,602	84,750
LAND SECURITIES GROUP PLC	295,409	3,590,287	2,156,514
LARGAN PRECISION CO LTD	15,000	1,532,686	1,025,863
LASERTEC CORP	32,100	2,982,217	4,791,625
LB GROUP CO LTD A	28,600	125,541	64,964
LEG IMMOBILIEN SE	30,543	3,712,416	1,754,092

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
LEGAL + GENERAL GROUP PLC	2,555,056	6,534,602	7,383,550
LEGEND BIOTECH CORP ADR	8,300	393,218	572,949
LEGRAND SA	135,974	7,092,365	13,469,969
LENDLEASE GROUP	282,206	2,615,715	1,455,841
LENOVO GROUP LTD	7,966,000	5,167,337	8,304,905
LENS TECHNOLOGY CO LTD A	36,900	64,868	59,739
LEPU MEDICAL TECHNOLOGY A	12,900	54,138	40,152
LG CHEM LTD	33,666	10,476,987	17,041,872
LG CHEM LTD PREFERENCE	1,224	229,643	326,982
LG CORP	13,994	848,287	934,597
LG DISPLAY CO LTD	34,735	771,643	415,454
LG ELECTRONICS INC	15,395	942,375	1,480,322
LG ENERGY SOLUTION	8,400	2,920,945	3,525,367
LG H+H	4,555	3,456,246	1,586,723
LG INNOTEK CO LTD	2,055	265,461	482,695
LG UPLUS CORP	215,718	2,650,849	1,756,653
LI AUTO INC ADR	2,555	76,799	89,681
LI AUTO INC CLASS A	163,800	2,071,904	2,832,210
LI NING CO LTD	1,440,000	10,930,578	7,745,196
LIAONING PORT CO LTD A	317,900	82,294	68,271
LIFCO AB B SHS	96,710	2,531,852	2,097,817
LINGYI ITECH GUANGDONG CO A	56,200	83,418	53,461
LINK REIT	1,083,503	6,622,796	6,014,392
LITE ON TECHNOLOGY CORP	1,781,881	3,101,419	5,921,581
LIVZON PHARMACEUTICAL GROU A	10,800	62,702	57,850
LIXIL CORP	120,300	2,324,346	1,518,160
LLOYDS BANKING GROUP PLC	33,568,394	31,017,572	18,602,993
LOBLAW COMPANIES LTD	103,354	5,274,879	9,472,717
LOCALIZA RENT A CAR	608,815	6,776,072	8,645,072
LOGITECH INTERNATIONAL REG	81,195	4,765,989	4,831,858
LOJAS RENNER S.A.	1,616,077	10,348,788	6,700,153
LONDON STOCK EXCHANGE GROUP	171,465	9,728,542	18,237,224
LONGFOR GROUP HOLDINGS LTD	298,000	683,068	724,028
LONGI GREEN ENERGY TECHNOL A	74,020	237,747	292,145
LONZA GROUP AG REG	45,658	16,800,640	27,221,793
LOTTE CHEMICAL CORP	3,140	776,384	368,417
LOTTE CORP	21,462	1,282,711	407,202
LOTTE ENERGY MATERIALS CORP	3,439	351,121	125,800
LOTTERY CORP LTD/THE	925,784	2,506,087	3,161,353
LPP SA	2,715	5,240,368	9,361,954
LUFAX HOLDING LTD ADR	97,400	599,104	139,282
LUKOIL PJSC	204,650	10,285	0
LUMINE GROUP INC	5,787	60,251	79,463
LUNDBERGS AB B SHS	31,031	1,115,999	1,318,084
LUNDIN MINING CORP	270,420	1,823,013	2,121,262
LUXI CHEMICAL GROUP CO LT A	26,000	70,968	37,797
LUXSHARE PRECISION INDUSTR A	68,050	208,649	303,993
LUZHOU LAOJIAO CO LTD A	13,800	186,702	398,134
LVMH MOET HENNESSY LOUIS VUI	123,864	37,813,030	116,622,080
M+G PLC	1,049,832	2,359,423	2,554,625
M3 INC	188,800	2,987,275	4,061,156

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MABANEE CO KPSC	89,202	182,757	244,083
MACQUARIE GROUP LTD	166,656	12,762,196	19,704,198
MAGAZINE LUIZA SA	449,083	618,344	313,725
MAGNA INTERNATIONAL INC	130,050	4,624,910	7,350,417
MAGNIT PJSC	9,100	134	0
MAGNIT PJSC SPON GDR REGS	4	0	0
MAHINDRA + MAHINDRA SPON GDR	304,667	2,958,553	5,392,606
MAKEMYTRIP LTD	66,871	1,676,113	1,804,180
MAKITA CORP	97,300	2,556,779	2,717,008
MALAYAN BANKING BHD	818,299	1,731,357	1,512,998
MALAYSIA AIRPORTS HLDGS BHD	124,213	222,573	183,093
MANGO EXCELLENT MEDIA CO L A	15,250	56,504	71,820
MANILA ELECTRIC COMPANY	44,710	287,113	271,340
MANULIFE FINANCIAL CORP	801,599	13,616,596	15,168,743
MAPLETREE LOGISTICS TRUST	1,448,642	2,011,663	1,734,067
MAPLETREE PAN ASIA COM TRUST	974,400	1,679,907	1,166,386
MARUBENI CORP	660,600	4,259,083	11,152,067
MARUI GROUP CO LTD	42,800	722,527	742,674
MASRAF AL RAYAN	772,078	986,753	543,636
MATSUKIYOCOCOKARA + CO	55,500	2,494,558	3,101,488
MAXIS BHD	372,400	515,553	327,122
MAXSCEND MICROELECTRONICS A	4,064	87,832	54,061
MAZDA MOTOR CORP	249,500	3,324,516	2,405,495
MBANK SA	2,197	239,232	219,595
MCDONALD S HOLDINGS CO JAPAN	35,300	1,206,487	1,370,139
MEDIATEK INC	1,084,910	12,373,319	23,966,289
MEDIBANK PRIVATE LTD	1,180,403	2,323,066	2,765,788
MEDIOBANCA SPA	247,953	2,339,301	2,964,864
MEDIPAL HOLDINGS CORP	50,100	989,637	814,924
MEGA FINANCIAL HOLDING CO LT	1,671,847	1,463,874	2,050,589
MEGMILK SNOW BRAND CO LTD	29,500	625,569	398,409
MEIHUA HOLDINGS GROUP CO A	42,400	53,629	52,124
MEIJI HOLDINGS CO LTD	94,600	2,681,051	2,106,222
MEINIAN ONEHEALTH HEALTHCA A	33,300	74,934	32,594
MEITUAN CLASS B	1,448,640	28,514,617	22,607,849
MELROSE INDUSTRIES PLC	55,170	151,266	355,051
MERCADOLIBRE INC	10,950	1,993,997	12,971,370
MERCEDES BENZ GROUP AG	381,278	21,236,264	30,644,836
MERCK KGAA	55,284	5,388,479	9,140,717
MERCURY NZ LTD	278,036	843,443	1,107,202
MERDEKA COPPER GOLD TBK PT	1,877,092	312,265	383,118
MERIDIAN ENERGY LTD	534,674	1,115,751	1,834,381
MERITZ FINANCIAL GROUP INC	15,039	441,609	473,660
MESAIEED PETROCHEMICAL HOLDI	555,926	401,546	290,181
METALLURGICAL CORP OF CHIN A	151,700	78,491	82,908
METCASH LTD	138,506	312,630	346,659
METRO INC/CN	99,666	2,653,349	5,635,375
METROPOLITAN BANK + TRUST	251,657	350,417	253,939
METSO CORP	276,771	2,958,931	3,335,118
MICHELIN (CGDE)	289,272	6,761,801	8,540,024
MICRO STAR INTERNATIONAL CO	101,000	295,397	572,380

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MICROPORT SCIENTIFIC CORP	131,365	461,199	237,364
MIDEA GROUP CO LTD A	654,005	4,992,318	5,304,751
MINEBEA MITSUMI INC	150,600	2,096,015	2,818,508
MINERAL RESOURCES LTD	73,073	2,531,852	3,474,430
MING YANG SMART ENERGY GRO A	22,400	69,918	52,053
MINISO GROUP HOLDING LTD ADR	13,400	239,751	227,666
MINOR INTERNATIONAL PCL FOR	246,413	253,384	238,038
MINOR INTERNATIONAL PCL NVDR	183,879	171,523	177,630
MINTH GROUP LTD	1,432,000	5,422,589	3,928,745
MIPS AB	4,569	227,381	225,969
MIRAE ASSET SECURITIES CO LT	26,233	163,568	143,942
MIRVAC GROUP	1,646,786	2,564,387	2,477,374
MISC BHD	186,600	310,023	286,247
MISUMI GROUP INC	121,900	2,471,343	2,419,698
MITSUBISHI CHEMICAL GROUP CO	547,500	3,540,842	3,269,810
MITSUBISHI CORP	533,200	12,207,145	25,565,268
MITSUBISHI ELECTRIC CORP	946,300	10,284,772	13,271,181
MITSUBISHI ESTATE CO LTD	493,400	8,610,152	5,837,437
MITSUBISHI HC CAPITAL INC	375,800	1,966,381	2,221,753
MITSUBISHI HEAVY INDUSTRIES	184,200	7,257,693	8,552,712
MITSUBISHI LOGISTICS CORP	27,000	701,429	662,974
MITSUBISHI UFJ FINANCIAL GRO	6,526,100	38,848,593	48,087,290
MITSUI + CO LTD	560,600	10,903,876	20,987,350
MITSUI CHEMICALS INC	78,400	1,619,790	2,293,933
MITSUI FUDOSAN CO LTD	385,700	8,264,451	7,633,410
MITSUI OSK LINES LTD	144,100	3,833,120	3,445,599
MIURA CO LTD	18,900	420,186	489,058
MIZRAHI TEFAHOT BANK LTD	66,206	1,082,826	2,199,760
MIZUHO FINANCIAL GROUP INC	1,025,380	21,304,124	15,600,447
MMC NORILSK NICKEL PJSC	9,121	4,591	0
MMC NORILSK NICKEL PJSC ADR	9	0	0
MOBICO GROUP PLC	325,909	677,352	402,950
MOBILE TELECOMMUNICATIONS CO	296,501	570,109	499,715
MODERN TIMES GROUP B SHS	13,467	204,682	85,717
MOL HUNGARIAN OIL AND GAS PL	104,620	991,224	914,347
MOMO.COM INC	11,600	481,489	256,251
MONCLER SPA	87,331	4,066,902	6,034,918
MONDAY.COM LTD	17,734	2,508,616	3,036,415
MONDI PLC	638,790	13,246,400	9,749,476
MONETA MONEY BANK AS	43,355	139,773	158,872
MONOTARO CO LTD	102,400	1,355,614	1,291,557
MONTAGE TECHNOLOGY CO LTD A	8,608	86,488	68,044
MOTOR OIL (HELLAS) SA	19,222	495,984	486,532
MOWI ASA	172,561	3,261,926	2,741,377
MR DIY GROUP M BHD	378,150	190,169	128,818
MR PRICE GROUP LTD	39,012	532,114	297,785
MS+AD INSURANCE GROUP HOLDIN	184,800	5,209,233	6,515,659
MSCI SAUDI ARABIA INDEX NL CTF	3,141,886	32,957,147	42,142,123
MTN GROUP LTD	256,560	2,701,001	1,876,200
MTR CORP	668,506	2,831,112	3,071,002
MTU AERO ENGINES AG	22,739	4,188,073	5,889,480

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MUANGTHAI CAPITAL PCL FOREIG	58,000	88,511	64,208
MUANGTHAI CAPITAL PCL NVDR	16,500	25,850	18,266
MUENCHENER RUECKVER AG REG	59,684	11,636,896	22,373,605
MULTICHOICE GROUP LTD	44,522	241,602	225,046
MULTIPLY GROUP	583,461	742,998	501,963
MURATA MANUFACTURING CO LTD	243,300	9,510,242	13,863,900
MUYUAN FOODS CO LTD A	48,174	240,415	279,532
MYTILINEOS S.A.	15,442	305,313	544,839
NAN YA PLASTICS CORP	714,000	1,774,499	1,662,091
NAN YA PRINTED CIRCUIT BOARD	33,000	403,602	279,728
NANJING KING FRIEND BIOCHE A	9,965	32,912	18,520
NANJING SECURITIES CO LTD A	42,000	50,161	47,296
NANYA TECHNOLOGY CORP	185,000	378,296	420,556
NARI TECHNOLOGY CO LTD A	1,955,169	6,199,336	6,217,524
NASPERS LTD N SHS	51,304	8,557,448	9,230,850
NATIONAL AUSTRALIA BANK LTD	1,337,509	26,435,114	23,477,550
NATIONAL BANK OF CANADA	234,392	9,314,873	17,483,084
NATIONAL BANK OF GREECE	78,842	302,992	512,143
NATIONAL BANK OF KUWAIT	1,126,237	2,894,964	3,426,164
NATIONAL GRID PLC	1,557,585	18,372,155	20,604,364
NATIONAL SILICON INDUSTRY A	18,418	57,456	52,992
NATURA +CO HOLDING SA	1,378,050	4,953,948	4,782,039
NATURGY ENERGY GROUP SA	61,891	1,307,464	1,840,680
NATWEST GROUP PLC	2,448,542	13,193,205	7,495,997
NAURA TECHNOLOGY GROUP CO A	5,300	90,263	231,764
NAVER CORP	60,086	9,518,735	8,335,841
NAVINFO CO LTD A	23,600	52,573	37,622
NCSOFT CORP	10,359	6,427,378	2,319,208
NEC CORP	146,199	5,693,294	7,045,187
NEDBANK GROUP LTD	74,513	1,260,008	901,591
NEMETSCHEK SE	23,657	1,835,794	1,771,584
NEOENERGIA SA	1,413,900	4,347,544	6,222,450
NEPI ROCKCASTLE N.V.	65,168	584,269	381,082
NESTE OYJ	180,847	3,639,598	6,956,944
NESTLE (MALAYSIA) BERHAD	10,800	354,615	303,117
NESTLE SA REG	1,299,105	102,336,270	156,244,004
NET ONE SYSTEMS CO LTD	25,400	584,673	553,393
NETEASE INC	293,800	3,437,741	5,721,088
NETMARBLE CORP	2,721	325,658	101,393
NETWORK INTERNATIONAL HOLDIN	341,409	1,597,363	1,665,018
NEW CHINA LIFE INSURANCE C A	7,800	48,419	39,483
NEW CHINA LIFE INSURANCE C H	154,223	639,880	406,389
NEW HOPE LIUHE CO LTD A	39,500	95,111	63,513
NEW ORIENTAL EDUCATION + TEC	223,830	1,082,706	878,286
NEW WORLD DEVELOPMENT	618,515	3,235,880	1,521,702
NEWCREST MINING LTD	424,970	7,853,897	7,473,723
NEXI SPA	251,170	3,610,822	1,968,059
NEXON CO LTD	166,700	2,077,196	3,168,263
NEXT PLC	55,007	2,582,744	4,825,390
NGK INSULATORS LTD	101,100	1,560,276	1,198,917
NH FOODS LTD	27,000	1,016,282	728,730

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NH INVESTMENT + SECURITIES C	14,338	155,123	103,918
NIBE INDUSTRIER AB B SHS	648,552	4,304,114	6,148,494
NICE LTD	27,030	2,346,678	5,513,874
NICE LTD SPON ADR	9,965	2,084,520	2,057,773
NIDEC CORP	190,300	8,004,311	10,329,010
NIEN MADE ENTERPRISE CO LTD	25,000	229,347	274,928
NIHON M+A CENTER HOLDINGS IN	305,600	5,208,773	2,322,632
NINE DRAGONS PAPER HOLDINGS	227,000	211,478	139,909
NINESTAR CORP A	15,000	80,943	70,725
NINGBO DEYE TECHNOLOGY CO A	3,060	52,021	62,998
NINGBO JOYSON ELECTRONIC A	18,300	38,390	44,440
NINGBO ORIENT WIRES + CABL A	9,100	79,290	61,422
NINGBO RONBAY NEW ENERGY T A	3,200	74,601	23,797
NINGBO SHANSHAN CO LTD A	23,700	108,320	49,396
NINGBO TUOPU GROUP CO LTD A	10,800	36,160	119,983
NINGXIA BAOFENG ENERGY GRO A	63,600	150,239	110,406
NINTENDO CO LTD	443,600	11,528,608	20,078,398
NIO INC ADR	204,400	3,329,986	1,980,636
NIPPON BUILDING FUND INC	642	3,333,839	2,514,076
NIPPON EXPRESS HOLDINGS INC	32,300	1,789,254	1,811,044
NIPPON PAINT HOLDINGS CO LTD	404,900	2,421,461	3,314,053
NIPPON PROLOGIS REIT INC	880	1,910,869	1,761,400
NIPPON SANSO HOLDINGS CORP	71,000	1,063,677	1,528,709
NIPPON SHINYAKU CO LTD	20,400	1,723,662	829,070
NIPPON STEEL CORP	345,700	7,718,289	7,184,992
NIPPON TELEGRAPH + TELEPHONE	16,347,500	13,041,084	19,284,248
NIPPON TELEVISION HOLDINGS	67,000	1,009,417	634,608
NIPPON YUSEN KK	206,900	2,183,862	4,566,444
NISSAN CHEMICAL CORP	72,400	2,863,108	3,090,155
NISSAN MOTOR CO LTD	994,700	7,738,460	4,048,034
NISSHIN SEIFUN GROUP INC	82,900	1,055,755	1,020,656
NISSHINBO HOLDINGS INC	81,200	635,100	668,544
NISSIN FOODS HOLDINGS CO LTD	25,600	1,270,524	2,109,496
NITORI HOLDINGS CO LTD	33,900	2,951,842	3,777,352
NITTO DENKO CORP	61,500	3,378,406	4,523,091
NN GROUP NV	124,767	4,685,717	4,615,858
NOKIA OYJ	2,315,661	14,902,115	9,686,228
NOMURA CO LTD	14,600	143,794	99,498
NOMURA HOLDINGS INC	1,535,000	9,214,711	5,811,409
NOMURA REAL ESTATE HOLDINGS	50,700	1,090,399	1,197,563
NOMURA REAL ESTATE MASTER FU	1,777	2,557,046	2,042,133
NOMURA RESEARCH INSTITUTE LT	170,000	2,448,057	4,658,872
NONGFU SPRING CO LTD H	272,000	1,615,716	1,501,161
NORDEA BANK ABP	1,402,374	12,708,645	15,229,824
NORSK HYDRO ASA	578,559	2,988,825	3,445,363
NORTH INDUSTRIES GROUP RED A	15,700	51,247	39,098
NORTHAM PLATINUM HOLDINGS LT	50,260	722,676	333,838
NORTHERN STAR RESOURCES LTD	497,771	4,424,971	4,002,602
NORTHLAND POWER INC	101,900	3,436,640	2,127,714
NOVARTIS AG REG	942,482	61,884,702	94,811,804
NOVATEK MICROELECTRONICS COR	88,000	535,293	1,205,092

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NOVATEK PJSC	133,830	689	0
NOVO NORDISK A/S B	864,601	40,870,928	139,276,664
NOVOLIPETSK STEEL PJSC	246,300	1,252	0
NOVOZYMES A/S B SHARES	86,450	2,977,266	4,026,822
NS SOLUTIONS CORP	20,000	580,043	554,883
NSK LTD	51,800	410,771	328,788
NTT DATA GROUP CORP	293,400	3,132,823	4,074,126
NUTRIEN LTD	302,335	17,509,404	17,869,352
NUVEI CORP SUBORDINATE VTG	26,700	1,779,593	789,347
OBAYASHI CORP	479,600	3,622,206	4,127,875
OBIC CO LTD	29,400	2,402,408	4,686,588
OCADO GROUP PLC	233,433	3,425,145	1,685,683
OCI NV	44,183	1,574,687	1,059,035
ODAKYU ELECTRIC RAILWAY CO	122,980	2,172,619	1,638,344
ODONTOPREV S.A.	1,340,410	4,385,688	3,487,178
OESTERREICHISCHE POST AG	13,533	501,049	482,799
OFFCN EDUCATION TECHNOLOGY A	59,500	48,814	38,498
OFFSHORE OIL ENGINEERING A	272,573	224,392	219,513
OJI HOLDINGS CORP	591,699	3,150,378	2,200,833
OLD MUTUAL LTD	723,715	1,142,519	464,312
OLYMPUS CORP	520,800	5,931,128	8,165,031
OMRON CORP	238,100	11,838,247	14,443,981
OMV AG	63,598	2,793,579	2,694,930
ON HOLDING AG CLASS A	221,811	5,781,387	7,319,763
ONEX CORPORATION	29,902	1,322,389	1,653,451
ONO PHARMACEUTICAL CO LTD	151,100	2,691,044	2,724,368
OOREDOO QPSC	109,393	308,351	328,780
OPAP SA	28,787	333,755	501,878
OPEN HOUSE GROUP CO LTD	33,500	1,823,314	1,197,596
OPEN TEXT CORP	116,502	3,263,516	4,851,132
OPERADORA DE SITES MEX A 1	175,700	183,029	166,167
OPPEIN HOME GROUP INC A	5,780	93,309	76,228
ORACLE CORP JAPAN	26,100	1,676,685	1,930,391
ORANGE	849,863	14,457,507	9,922,903
ORBIA ADVANCE CORP SAB DE CV	1,523,315	3,795,702	3,255,269
ORICA LTD	185,978	2,498,566	1,835,898
ORIENT OVERSEAS INTL LTD	22,000	680,222	295,051
ORIENT SECURITIES CO LTD A	71,680	100,007	95,717
ORIENTAL LAND CO LTD	465,900	7,473,166	18,054,491
ORIGIN ENERGY LTD	739,100	4,332,844	4,137,568
ORION CORP/REPUBLIC OF KOREA	36,746	2,708,139	3,346,503
ORION OYJ CLASS B	44,490	1,407,530	1,845,438
ORIX CORP	778,900	11,678,762	14,078,779
ORKLA ASA	312,606	2,467,940	2,249,667
ORLEN SA	102,320	1,802,285	1,622,080
ORSTED A/S	147,606	13,170,428	13,945,559
OSAKA GAS CO LTD	163,200	3,046,585	2,492,573
OSOTSPA PCL FOREIGN	21,500	25,226	18,040
OSOTSPA PCL NVDR	157,900	162,112	132,493
OTP BANK PLC	236,108	8,310,285	8,376,978
OTSUKA CORP	48,100	1,294,761	1,859,305

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
OTSUKA HOLDINGS CO LTD	166,600	6,140,609	6,075,681
OUTSURANCE GROUP LTD	124,833	244,192	224,605
OVCTEK CHINA INC A	5,440	19,479	22,609
OVERSEA CHINESE BANKING CORP	1,437,374	9,954,644	13,042,415
PACIFIC BASIN SHIPPING LTD	26,833,000	6,446,674	8,149,266
PAGEGROUP PLC	181,219	994,731	925,258
PAN AMERICAN SILVER CORP	157,100	3,762,546	2,291,351
PAN OCEAN CO LTD	35,320	160,562	138,851
PAN PACIFIC INTERNATIONAL HO	162,500	1,488,213	2,892,811
PANASONIC HOLDINGS CORP	942,000	10,110,117	11,428,353
PANDORA A/S	39,327	3,451,894	3,510,408
PANGANG GROUP VANADIUM TIT A	114,400	61,972	61,578
PARADE TECHNOLOGIES LTD	11,000	821,955	379,682
PAREX RESOURCES INC	104,185	1,709,337	2,091,180
PARKLAND CORP	64,777	2,233,575	1,615,448
PARTNERS GROUP HOLDING AG	9,658	6,554,831	9,085,310
PDD HOLDINGS INC	107,255	7,878,638	7,415,611
PEARL ABYSS CORP	4,386	202,998	175,087
PEARSON PLC	287,169	3,373,001	3,001,061
PEGASUS HAVA TASIMACILIGI AS	6,784	182,601	160,557
PEGATRON CORP	300,000	598,054	720,512
PEMBINA PIPELINE CORP	235,147	7,759,871	7,401,377
PENTA OCEAN CONSTRUCTION CO	130,900	761,755	699,262
PEOPLE S INSURANCE CO GROU H	1,620,622	643,624	587,317
PEPCO GROUP NV	22,153	205,301	200,759
PEPKOR HOLDINGS LTD	291,517	406,763	254,617
PERFECT WORLD CO LTD A	17,300	56,722	40,225
PERNOD RICARD SA	111,824	15,435,079	24,692,804
PERSIMMON PLC	133,584	3,024,290	1,741,628
PERSOL HOLDINGS CO LTD	93,500	2,028,340	1,674,830
PETROBRAS PETROLEO BRAS	569,400	3,527,349	3,906,953
PETROBRAS PETROLEO BRAS PR	3,096,204	19,266,506	18,953,338
PETROCHINA CO LTD A	194,300	139,090	199,809
PETROCHINA CO LTD H	4,764,000	2,381,424	3,294,909
PETROLEO BRASIL SP PREF ADR	50,859	710,293	629,126
PETROLEO BRASILEIRO SPON ADR	209,537	2,135,966	2,897,897
PETRONAS CHEMICALS GROUP BHD	408,400	726,237	524,992
PETRONAS DAGANGAN BHD	104,300	503,781	496,081
PETRONAS GAS BHD	104,300	399,927	373,178
PETS AT HOME GROUP PLC	149,205	593,503	714,380
PGE SA	107,368	350,372	191,854
PHARMAESSENTIA CORP	35,000	565,672	381,528
PHARMARON BEIJING CO LTD A	7,800	152,638	41,104
PHARMARON BEIJING CO LTD H	32,400	285,461	100,054
PHOENIX GROUP HOLDINGS PLC	311,162	2,878,375	2,103,780
PHOSAGRO PJSC	5,911	887	0
PHOSAGRO PJSC GDR REG S	2	0	0
PICC PROPERTY + CASUALTY H	1,040,770	1,035,825	1,156,765
PILBARA MINERALS LTD	1,192,319	3,676,942	3,881,032
PING AN BANK CO LTD A	2,232,700	4,193,049	3,451,686
PING AN HEALTHCARE AND TECHN	82,800	617,623	200,116

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
PING AN INSURANCE GROUP CO A	581,572	5,732,023	3,714,862
PING AN INSURANCE GROUP CO H	3,243,000	25,177,527	20,629,297
PKO BANK POLSKI SA	127,966	1,162,022	1,138,574
PLAYTECH PLC	70,545	518,508	529,156
PLDT INC	10,930	408,874	259,788
POLY DEVELOPMENTS AND HOLD A	107,700	233,238	193,189
POLYUS PJSC	5,019	523	0
POLYUS PJSC REG S GDR	1	0	0
POP MART INTERNATIONAL GROUP	84,200	323,752	187,168
PORSCHE AUTOMOBIL HLDG PRF	63,872	3,479,918	3,843,790
PORTON PHARMA SOLUTIONS L A	7,400	43,300	30,144
POSCO FUTURE M CO LTD	4,612	454,094	1,235,560
POSCO HOLDINGS INC	30,801	7,081,730	9,069,774
POSCO INTERNATIONAL CORP	7,575	171,012	229,093
POSTAL SAVINGS BANK OF CHI A	217,300	161,813	146,282
POSTAL SAVINGS BANK OF CHI H	8,955,000	5,568,834	5,507,886
POSTE ITALIANE SPA	218,974	1,649,032	2,368,939
POU CHEN	272,000	332,936	275,105
POWER ASSETS HOLDINGS LTD	586,500	4,171,322	3,072,228
POWER CONSTRUCTION CORP OF A	136,300	137,412	107,703
POWER CORP OF CANADA	248,047	6,158,707	6,684,569
POWERCHIP SEMICONDUCTOR MANU	432,000	820,371	429,302
POWSZECHNY ZAKLAD UBEZPIECZE	86,170	865,677	835,836
PPB GROUP BERHAD	97,700	335,122	329,469
PRAIRIESKY ROYALTY LTD	114,581	1,461,301	2,005,438
PRESIDENT CHAIN STORE CORP	85,000	738,705	771,003
PRESS METAL ALUMINIUM HOLDIN	524,800	460,680	528,454
PRIO SA	126,700	621,406	973,888
PROMET BERHAD	246,000	254,600	0
PROMOTORA Y OPERADORA DE INF	27,125	253,578	271,685
PROSUS NV	340,732	26,473,326	24,947,386
PROYA COSMETICS CO LTD A	181,328	2,910,228	2,805,772
PRUDENTIAL PLC	1,283,599	17,454,798	18,085,634
PRYSMIAN SPA	106,849	2,507,261	4,462,387
PTT EXPLOR + PROD PCL NVDR	57,300	253,117	242,420
PTT EXPLORATION + PROD FOR	588,135	2,440,072	2,488,232
PTT GLOBAL CHEMICAL PCL FOR	285,797	591,675	300,266
PTT GLOBAL CHEMICAL PCL NVDR	21,487	37,456	22,575
PTT OIL + RETAIL BUSINE NVDR	396,529	391,765	237,101
PTT PCL NVDR	556,042	582,456	525,382
PTT PCL/FOREIGN	1,607,932	2,038,425	1,519,270
PUBLIC BANK BERHAD	2,158,900	2,274,816	1,780,775
PUBLIC POWER CORP	30,891	320,036	352,187
PUBLICIS GROUPE	191,145	12,234,584	15,327,636
PUMA SE	44,246	2,674,953	2,660,775
PYLON TECHNOLOGIES CO LTD A	1,882	98,135	51,363
QANTAS AIRWAYS LTD	547,514	2,448,331	2,259,607
QATAR ELECTRICITY + WATER CO	52,989	276,157	253,299
QATAR FUEL QSC	171,999	870,033	802,347
QATAR GAS TRANSPORT(NAKILAT)	591,942	565,742	661,381
QATAR INTERNATIONAL ISLAMIC	128,922	371,125	354,181

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
QATAR ISLAMIC BANK	239,556	1,110,533	1,165,532
QATAR NATIONAL BANK	684,171	3,414,849	2,898,329
QBE INSURANCE GROUP LTD	795,904	7,424,718	8,301,864
QI AN XIN TECHNOLOGY GROUP A	6,234	51,320	44,463
QIAGEN N.V.	97,719	2,769,401	4,385,996
QIFU TECHNOLOGY INC	17,100	416,749	295,488
QINGHAI SALT LAKE INDUSTRY A	52,000	195,618	137,229
QL RESOURCES BHD	144,750	159,263	166,226
QUADIENT SA	6,885	454,956	141,668
QUALITAS CONTROLADORA SAB CV	577,388	3,534,871	4,262,784
QUANTA COMPUTER INC	405,000	865,293	1,976,593
QUEBECOR INC CL B	69,200	1,625,300	1,707,448
QUIMICA Y MINERA CHIL SP ADR	76,203	3,464,027	5,533,862
RADWARE LTD	121,810	2,948,604	2,361,896
RAIA DROGASIL SA	927,091	3,848,657	5,688,618
RAKUTEN GROUP INC	372,000	3,454,625	1,284,312
RAMSAY HEALTH CARE LTD	77,919	3,140,144	2,919,581
RANDSTAD NV	68,288	3,134,425	3,599,203
RATCH GROUP PCL NVDR	147,800	238,348	149,030
RATHBONES GROUP PLC	19,675	534,191	465,257
RATIONAL AG	2,177	1,885,326	1,574,696
RAYTRON TECHNOLOGY CO LTD A	2,552	38,956	15,739
RB GLOBAL INC	111,941	4,734,591	6,725,343
REA GROUP LTD	22,220	1,038,775	2,115,520
REALTEK SEMICONDUCTOR CORP	68,000	361,470	846,056
RECKITT BENCKISER GROUP PLC	439,946	30,746,136	33,067,334
RECORDATI INDUSTRIA CHIMICA	44,496	1,748,018	2,123,850
RECRUIT HOLDINGS CO LTD	870,600	23,182,454	27,485,023
REDE D OR SAO LUIZ SA	82,200	719,112	560,950
REDEIA CORP SA	170,198	2,955,780	2,856,780
REECE LTD	112,498	1,758,997	1,390,601
REINET INVESTMENTS SCA	21,246	376,696	468,922
RELIANCE INDS SPONS GDR 144A	926,205	30,797,278	57,702,572
RELX PLC	914,174	15,448,311	30,461,820
REMGRO LTD	78,826	1,161,319	613,584
REMY COINTREAU	10,027	1,161,872	1,607,554
RENAULT SA	81,491	5,117,221	3,430,021
RENESAS ELECTRONICS CORP	969,500	9,955,299	18,120,900
RENTOKIL INITIAL PLC	1,069,102	5,597,299	8,359,102
REPLY SPA	2,129	251,335	241,797
REPSOL SA	592,912	9,611,326	8,622,740
RESONA HOLDINGS INC	1,506,400	8,099,599	7,194,575
RESTAURANT BRANDS INTERN	123,502	6,199,090	9,586,163
REXEL SA	27,342	561,825	674,459
RHB BANK BHD	253,968	335,799	295,457
RHEINMETALL AG	18,411	3,701,009	5,037,671
RICHTER GEDEON NYRT	177,184	3,415,459	4,363,676
RICOH CO LTD	262,800	2,735,559	2,222,804
RIGHTMOVE PLC	301,048	557,545	2,002,483
RIO TINTO LTD	157,967	7,753,574	12,059,738
RIO TINTO PLC	702,084	35,034,071	44,500,325

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
RIOCAN REAL ESTATE INVST TR	60,910	1,266,216	887,470
RISEN ENERGY CO LTD A	11,000	49,775	38,812
RIYUE HEAVY INDUSTRY CO LT A	4,200	17,336	10,980
ROBINSONS RETAIL HOLDINGS IN	1,882,590	2,929,043	1,865,554
ROCHE HOLDING AG BR	13,667	4,692,331	4,485,141
ROCHE HOLDING AG GENUSSCHEIN	338,303	80,141,898	103,421,305
ROCKCHIP ELECTRONICS CO L A	4,300	52,219	43,124
ROCKWOOL A/S B SHS	3,710	1,263,433	958,370
ROGERS COMMUNICATIONS INC B	167,835	6,408,560	7,665,934
ROHM CO LTD	36,400	2,356,460	3,404,905
ROLLS ROYCE HOLDINGS PLC	4,483,517	9,795,001	8,610,035
RONGSHENG PETROCHEMICAL CO A	93,900	140,212	150,466
ROTORK PLC	126,302	442,806	489,430
ROYAL BANK OF CANADA	588,422	38,322,437	56,260,836
RUENTEX DEVELOPMENT CO LTD	246,949	174,518	285,052
RUMO SA	193,578	702,120	890,844
RWE AG	272,900	8,935,949	11,870,654
RWS HOLDINGS PLC	56,993	322,129	170,566
S F HOLDING CO LTD A	46,500	296,559	288,639
S OIL CORP	11,703	885,089	592,411
SAAB AB B	34,192	1,856,262	1,846,146
SAFRAN SA	145,608	12,534,050	22,789,823
SAGAX AB B	77,773	2,743,049	1,533,672
SAGE GROUP PLC/THE	438,077	3,351,430	5,150,669
SAIC MOTOR CORP LTD A	73,200	262,050	142,791
SAILUN GROUP CO LTD A	30,400	62,515	47,667
SAINSBURY (J) PLC	737,050	2,914,002	2,520,662
SALMAR ASA	26,679	1,822,044	1,078,012
SAMPO OYJ A SHS	254,349	8,333,119	11,410,588
SAMSONITE INTERNATIONAL SA	150,000	293,390	423,015
SAMSUNG BIOLOGICS CO LTD	2,592	963,861	1,463,551
SAMSUNG C+T CORP	12,632	1,426,040	1,013,321
SAMSUNG ELECTRO MECHANICS CO	8,360	683,080	916,799
SAMSUNG ELECTRONICS CO LTD	3,021,369	116,825,378	165,554,466
SAMSUNG ELECTRONICS PREF	121,978	4,084,138	5,508,057
SAMSUNG ENGINEERING CO LTD	113,405	2,425,007	2,435,671
SAMSUNG FIRE + MARINE INS	4,523	1,023,807	789,504
SAMSUNG HEAVY INDUSTRIES	89,064	623,038	450,846
SAMSUNG LIFE INSURANCE CO LT	62,379	4,672,790	3,186,056
SAMSUNG SDI CO LTD PFD	24,625	7,309,389	12,502,656
SAMSUNG SDS CO LTD	5,797	962,911	540,698
SAMSUNG SECURITIES CO LTD	7,506	238,637	205,074
SANAN OPTOELECTRONICS CO L A	38,300	104,328	90,899
SANDS CHINA LTD	1,018,400	3,721,535	3,469,780
SANDVIK AB	512,936	7,020,251	9,982,053
SANGFOR TECHNOLOGIES INC A	3,800	62,829	59,244
SANLAM LTD	266,863	1,398,587	824,268
SANOFI	485,050	39,338,638	51,966,430
SANTANDER BANK POLSKA SA	4,984	441,429	477,184
SANTOS LTD	1,677,681	9,295,687	8,397,948
SANY HEAVY EQUIPMENT INTL	172,000	198,888	225,190

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SANY HEAVY INDUSTRY CO LTD A	72,400	133,491	165,749
SAP SE	443,929	38,591,244	60,608,642
SAPUTO INC	104,554	2,488,512	2,345,107
SARANA MENARA NUSANTARA PT	3,596,000	275,140	253,045
SARTORIUS AG VORZUG	11,191	2,359,106	3,871,596
SARTORIUS STEDIM BIOTECH	11,694	1,787,326	2,917,791
SASA POLYESTER SANAYI	154,766	457,039	338,087
SASOL LTD	686,729	17,040,941	8,479,397
SATELLITE CHEMICAL CO LTD A	35,141	99,130	72,371
SAUDI ARABIAN OIL CO	348,614	2,776,371	2,997,521
SAWAI GROUP HOLDINGS CO LTD	6,500	296,054	163,023
SBERBANK OF RUSSIA PJSC	3,764,952	47,194	4
SBI HOLDINGS INC	104,286	2,071,775	1,997,549
SCB X PCL FOREIGN	87,310	374,531	262,262
SCB X PCL NVDR	42,900	150,121	128,863
SCENTRE GROUP	2,235,229	6,117,430	3,942,882
SCG PACKAGING PCL FOREIGN	140,200	249,405	147,298
SCG PACKAGING PCL NVDR	21,049	39,403	22,115
SCHIBSTED ASA B SHS	3,883	79,792	64,442
SCHIBSTED ASA CL A	8,565	190,084	150,497
SCHINDLER HOLDING AG REG	10,141	1,561,137	2,278,367
SCHINDLER HOLDING PART CERT	17,064	2,591,523	3,999,688
SCHNEIDER ELECTRIC SE	300,169	27,177,165	54,513,067
SCHRODERS PLC	370,030	1,982,089	2,057,225
SCOUT24 SE	35,203	2,635,469	2,230,649
SCSK CORP	120,800	1,932,699	1,888,453
SDIC CAPITAL CO LTD A	47,600	49,335	46,656
SDIC POWER HOLDINGS CO LTD A	57,100	105,117	99,437
SEA LTD ADR	181,652	34,596,010	10,543,082
SEATRIUM LTD	20,184,191	1,634,877	1,864,280
SEAZEN HOLDINGS CO LTD A	18,300	82,528	36,302
SEB SA	10,708	1,363,314	1,105,742
SECOM CO LTD	97,300	6,299,587	6,556,230
SECURITAS AB B SHS	201,060	1,827,376	1,646,632
SEEK LTD	146,260	1,876,731	2,114,615
SEGA SAMMY HOLDINGS INC	65,200	955,480	1,385,785
SEGRO PLC	529,498	4,123,625	4,825,338
SEIKO EPSON CORP	114,300	1,911,277	1,770,628
SEKISUI CHEMICAL CO LTD	183,500	2,338,258	2,630,588
SEKISUI HOUSE LTD	264,800	3,795,711	5,323,115
SEMEN INDONESIA PERSERO TBK	488,831	364,985	198,076
SENDAS DISTRIBUIDORA SA	290,835	2,352,724	2,147,183
SENKO GROUP HOLDINGS CO LTD	54,500	413,333	390,269
SERCO GROUP PLC	564,264	1,587,290	1,116,957
SERES GROUP CO L A	13,500	49,143	68,336
SEVEN + I HOLDINGS CO LTD	337,450	13,039,388	14,486,991
SEVERN TRENT PLC	105,418	2,728,602	3,439,037
SEVERSTAL GDR REG S	26,993	3	3
SG HOLDINGS CO LTD	123,900	1,689,795	1,755,182
SG MICRO CORP A	4,095	42,658	46,300
SGS SA REG	68,050	5,411,811	6,431,910

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SHANDONG BUCHANG PHARMACEU A	15,900	46,521	45,069
SHANDONG GOLD MINING CO LT A	35,392	87,691	114,400
SHANDONG GOLD MINING CO LT H	118,750	232,968	216,388
SHANDONG HUALU HENGSHENG A	26,610	80,519	112,205
SHANDONG LINGLONG TYRE CO A	13,200	32,001	40,377
SHANDONG NANSHAN ALUMINUM A	91,400	57,482	37,999
SHANDONG SUN PAPER INDUSTR A	38,400	75,833	56,511
SHANDONG WEIGAO GP MEDICAL H	370,000	338,308	483,475
SHANGHAI AIKO SOLAR ENERGY A	13,020	48,614	55,116
SHANGHAI BAIRUN INVESTMENT A	7,644	70,430	38,251
SHANGHAI BAOSIGHT SOFTWARE A	18,164	74,801	127,052
SHANGHAI BAOSIGHT SOFTWARE B	95,160	288,953	251,222
SHANGHAI CONSTRUCTION GROU A	141,300	70,859	52,326
SHANGHAI ELECTRIC GRP CO L A	113,900	64,813	71,657
SHANGHAI ELECTRIC POWER CO A	36,000	52,025	53,375
SHANGHAI FOSUN PHARMACEUTI A	12,700	56,715	54,024
SHANGHAI FOSUN PHARMACEUTI H	1,305,000	4,756,386	3,480,400
SHANGHAI FRIENDESS ELECTRO A	1,209	43,946	31,383
SHANGHAI FUDAN MICROELE DO A	5,099	53,970	35,168
SHANGHAI FUDAN MICROELECT H	42,000	194,342	103,223
SHANGHAI INTERNATIONAL AIR A	14,900	130,450	93,165
SHANGHAI INTERNATIONAL POR A	100,500	84,324	72,635
SHANGHAI JINJIANG INTERNAT A	8,300	33,206	48,378
SHANGHAI JUNSHI BIOSCIENCE A	5,388	50,880	28,586
SHANGHAI LINGANG HOLDINGS A	24,400	51,997	40,140
SHANGHAI LUJIAZUI FIN+TRAD B	178,348	162,695	110,932
SHANGHAI M+G STATIONERY IN A	13,200	121,275	81,118
SHANGHAI PHARMACEUTICALS A	13,100	50,650	40,414
SHANGHAI PHARMACEUTICALS H	144,100	330,877	285,383
SHANGHAI PUDONG DEVEL BANK A	252,903	412,607	252,066
SHANGHAI PUTAILAI NEW ENER A	19,836	94,249	104,368
SHANGHAI RAAS BLOOD PRODUC A	65,500	72,559	67,718
SHANGHAI RURAL COMMERCIAL A	107,000	88,256	80,279
SHANGHAI YUYUAN TOURIST MA A	31,200	34,306	29,465
SHANXI COKING COAL ENERGY A	138,350	201,010	173,317
SHANXI MEIJIN ENERGY CO LT A	55,600	60,233	57,712
SHANXI TAIGANG STAINLESS A	40,200	42,431	21,417
SHANXI XINGHUACUN FEN WINE A	11,380	141,884	289,934
SHARP CORP	95,500	1,510,610	531,169
SHEDE SPIRITS CO LTD A	3,100	68,438	52,897
SHELL PLC	3,207,397	91,158,847	95,612,815
SHENERGY COMPANY LIMITED A	50,000	50,346	48,114
SHENGHE RESOURCES HOLDINGS A	24,500	75,683	43,408
SHENGYI TECHNOLOGY CO LTD A	22,300	68,670	43,593
SHENNAN CIRCUITS CO LTD A	4,600	48,001	47,728
SHENWAN HONGYUAN GROUP CO A	213,800	144,796	135,979
SHENZHEN CAPCHEM TECHNOLOG A	10,800	77,008	77,149
SHENZHEN DYNANONIC CO LTD A	3,040	84,543	46,131
SHENZHEN ENERGY GROUP CO L A	20,318	16,265	18,433
SHENZHEN INOVANCE TECHNOLO A	740,894	7,063,618	6,549,074
SHENZHEN INTL HOLDINGS	207,436	349,214	182,644

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SHENZHEN KAIFA TECHNOLOGY A	17,500	54,518	48,158
SHENZHEN KANGTAI BIOLOGICA A	9,120	60,738	31,877
SHENZHEN KEDALI INDUSTRY C A	1,900	52,579	34,592
SHENZHEN KSTAR SCIENCE AND A	7,700	54,774	42,411
SHENZHEN MINDRAY BIO MEDIC A	11,400	457,711	470,498
SHENZHEN NEW INDUSTRIES BI A	9,100	58,415	73,912
SHENZHEN OVERSEAS CHINESE A	88,400	86,547	53,546
SHENZHEN SALUBRIS PHARM A	7,100	29,286	30,486
SHENZHEN SC NEW ENERGY TEC A	4,600	77,957	71,146
SHENZHEN SED INDUSTRY CO A	11,300	53,955	51,179
SHENZHEN SENIOR TECHNOLOGY A	11,837	56,946	28,012
SHENZHEN SUNLORD ELECTRONI A	9,900	50,265	32,586
SHENZHEN TOPBAND CO LTD A	1,777,400	3,365,073	3,193,132
SHENZHEN TRANSSION HOLDING A	7,458	167,822	150,925
SHENZHEN YUTO PACKAGING TE A	11,100	50,764	37,270
SHENZHOU INTERNATIONAL GROUP	721,100	6,353,357	6,878,267
SHIJIAZHUANG YILING PHARMA A	16,940	46,346	59,910
SHIMADZU CORP	98,400	1,671,730	3,014,600
SHIMANO INC	31,100	3,907,239	5,155,540
SHIMAO GROUP HOLDINGS LTD	168,500	292,828	2
SHIMIZU CORP	226,100	1,707,694	1,424,007
SHIN ETSU CHEMICAL CO LTD	787,750	12,632,333	25,986,730
SHIN KONG FINANCIAL HOLDING	1,859,912	538,627	531,497
SHINHAN FINANCIAL GROUP LTD	305,496	12,402,629	7,882,870
SHINKO ELECTRIC INDUSTRIES	151,100	3,966,766	6,117,807
SHIONOGI + CO LTD	111,700	4,213,524	4,691,037
SHIP HEALTHCARE HOLDINGS INC	24,800	465,091	408,372
SHISEIDO CO LTD	170,100	6,036,671	7,641,466
SHIZUOKA FINANCIAL GROUP INC	185,200	1,611,882	1,331,323
SHOPIFY INC CLASS A	692,490	20,081,143	44,787,642
SHOPRITE HOLDINGS LTD	77,511	1,073,388	925,639
SHUANGLIANG ECO ENERGY SYS A	26,700	47,878	51,385
SIAM CEMENT PCL NVDR	45,518	596,138	413,392
SIAM CEMENT PUB CO FOR REG	65,100	940,642	591,234
SIBANYE STILLWATER LTD	419,237	1,054,999	643,572
SICHUAN CHUANTOU ENERGY CO A	51,900	79,396	107,529
SICHUAN HEBANG BIOTECHNOL A	92,800	49,391	31,044
SICHUAN KELUN PHARMACEUTIC A	19,100	74,991	78,040
SICHUAN NEW ENERGY POWER C A	13,000	60,677	25,771
SICHUAN ROAD+BRIDGE GROUP A	60,480	72,000	81,677
SICHUAN SWELLFUN CO LTD A	4,600	37,330	37,356
SICHUAN YAHUA INDUSTRIAL A	10,600	50,989	25,945
SIEMENS AG REG	325,272	36,422,147	54,132,154
SIEMENS ENERGY AG	221,090	5,238,350	3,902,766
SIEMENS HEALTHINEERS AG	120,692	5,452,513	6,828,666
SIEYUAN ELECTRIC CO LTD A	6,500	55,988	41,806
SIG GROUP AG	127,564	2,992,403	3,519,007
SIKA AG REG	79,444	10,676,656	22,705,897
SILERGY CORP	48,000	794,516	593,363
SILICON MOTION TECHNOL ADR	3,509	148,271	252,157
SIME DARBY BERHAD	388,819	225,308	170,772

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SIME DARBY PLANTATION BHD	330,409	438,415	293,776
SINGAPORE AIRLINES LTD	561,575	2,311,552	2,966,905
SINGAPORE EXCHANGE LTD	355,700	1,631,372	2,525,789
SINGAPORE TECH ENGINEERING	637,900	1,660,123	1,734,564
SINGAPORE TELECOMMUNICATIONS	3,525,290	8,006,594	6,512,155
SINO BIOPHARMACEUTICAL	1,535,000	686,250	667,936
SINO LAND CO	1,522,665	2,234,862	1,871,126
SINOLINK SECURITIES CO LTD A	39,400	48,728	47,026
SINOMA INTERNATIONAL ENGIN A	27,900	51,543	48,971
SINOMA SCIENCE+TECHNOLOGY A	20,800	75,736	58,757
SINOMINE RESOURCE GROUP CO A	7,644	58,790	53,604
SINOPAC FINANCIAL HOLDINGS	1,504,468	592,249	838,110
SINOPHARM GROUP CO H	212,000	839,209	662,787
SITC INTERNATIONAL HOLDINGS	548,000	2,290,790	999,974
SITIOS LATINOAMERICA SAB DE	96,181	77,907	38,415
SK BIOPHARMACEUTICALS CO LTD	4,381	547,038	268,981
SK BIOSCIENCE CO LTD	4,313	881,536	260,224
SK HYNIX INC	678,089	45,210,693	59,284,220
SK IE TECHNOLOGY CO LTD	3,795	442,450	278,796
SK INC	5,546	1,062,536	625,880
SK INNOVATION CO LTD	11,089	1,616,367	1,333,895
SK SQUARE CO LTD	297,385	14,367,732	9,986,936
SK TELECOM	283,822	9,792,614	10,037,647
SK TELECOM CO LTD SPON ADR	117,340	4,630,910	2,289,303
SKANDINAVISKA ENSKILDA BAN A	681,555	6,031,559	7,518,287
SKANSKA AB B SHS	142,340	2,282,033	1,991,861
SKC CO LTD	2,484	294,852	183,993
SKF AB B SHARES	159,040	2,502,377	2,762,251
SKSHU PAINT CO LTD A	3,528	68,537	31,773
SM INVESTMENTS CORP	179,424	2,954,084	3,006,679
SM PRIME HOLDINGS INC	1,502,375	982,209	894,085
SMC CORP	24,400	7,055,434	13,417,594
SMITH + NEPHEW PLC	404,163	5,342,694	6,515,402
SMITHS GROUP PLC	155,403	2,452,978	3,248,079
SMOORE INTERNATIONAL HOLDING	274,000	1,621,402	278,315
SMURFIT KAPPA GROUP PLC	105,965	4,174,530	3,529,508
SNAM SPA	845,100	3,489,611	4,413,635
SNC LAVALIN GROUP INC	79,121	2,166,601	2,077,804
SOC QUIMICA Y MINERA CHILE B	20,955	1,078,354	1,525,589
SOCIETE GENERALE SA	310,586	11,847,645	8,064,616
SODEXO SA	37,923	3,126,312	4,172,568
SOFINA	6,293	1,712,157	1,302,417
SOFTBANK CORP	1,219,200	14,923,135	12,990,404
SOFTBANK GROUP CORP	439,400	13,267,156	20,590,557
SOFTCAT PLC	19,695	294,440	354,556
SOHU.COM LTD ADR	105,445	3,875,104	1,162,004
SOLVAY SA	31,614	3,275,731	3,528,418
SOMPO HOLDINGS INC	133,200	4,388,317	5,952,460
SONGCHENG PERFORMANCE DEVE A	25,320	56,054	43,222
SONIC HEALTHCARE LTD	191,556	3,094,480	4,535,504
SONOVA HOLDING AG REG	26,996	3,745,310	7,187,668

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SONY GROUP CORP	629,800	32,322,303	56,493,977
SOOCHOW SECURITIES CO LTD A	43,810	59,489	41,856
SOUTH32 LTD	1,946,747	3,824,392	4,881,658
SPARK NEW ZEALAND LTD	785,024	1,920,967	2,448,010
SPIN MASTER CORP SUB VTG SHR	60,870	1,472,891	1,612,313
SPIRAX SARCO ENGINEERING PLC	31,101	3,624,955	4,098,350
SPRING AIRLINES CO LTD A	7,300	59,046	57,754
SQUARE ENIX HOLDINGS CO LTD	36,000	1,808,147	1,665,811
SRISAWAD CORP PCL NVDR	99,894	172,247	126,759
SSE PLC	651,370	12,660,977	15,245,684
SSP GROUP PLC	668,001	2,152,106	2,129,953
ST JAMES S PLACE PLC	277,347	3,795,443	3,834,583
STABILUS SE	11,756	608,875	706,060
STANDARD BANK GROUP LTD	203,621	2,510,905	1,913,738
STANDARD CHARTERED PLC	2,699,956	26,056,929	23,444,597
STARPOWER SEMICONDUCTOR LT A	1,700	101,130	50,363
STATE BANK OF INDI GDR REG S	84,161	3,853,347	5,899,686
STATE BK OF INDIA 144A S GDR	93,492	3,063,916	6,553,789
STELLA INTERNATIONAL	211,538	286,085	199,753
STELLANTIS NV	957,194	10,665,402	16,798,724
STMICROELECTRONICS NV	290,041	6,520,164	14,418,353
STOCKLAND	996,200	3,053,599	2,672,376
STORA ENSO OYJ R SHS	234,534	2,817,420	2,718,690
STRAUMANN HOLDING AG REG	47,788	3,801,104	7,753,231
SUBARU CORP	261,900	5,821,904	4,897,884
SUMBER ALFARIA TRIJAYA TBK P	2,636,000	323,630	453,619
SUMCO CORP	153,700	3,101,797	2,156,596
SUMITOMO BAKELITE CO LTD	13,900	558,966	573,849
SUMITOMO CHEMICAL CO LTD	621,500	2,834,345	1,876,948
SUMITOMO CORP	481,500	5,888,380	10,130,705
SUMITOMO ELECTRIC INDUSTRIES	304,100	3,963,693	3,696,708
SUMITOMO METAL MINING CO LTD	137,400	3,920,449	4,402,390
SUMITOMO MITSUI FINANCIAL GR	572,600	22,881,543	24,399,927
SUMITOMO MITSUI TRUST HOLDIN	203,900	7,806,124	7,213,067
SUMITOMO REALTY + DEVELOPMEN	134,200	3,506,317	3,298,942
SUN HUNG KAI PROPERTIES	619,657	8,201,572	7,804,424
SUN LIFE FINANCIAL INC	249,120	8,579,671	13,001,494
SUNCOR ENERGY INC	724,557	22,017,252	21,278,130
SUNCORP GROUP LTD	536,870	4,918,860	4,820,888
SUNGROW POWER SUPPLY CO LT A	348,897	5,863,031	5,601,814
SUNNY OPTICAL TECH	108,500	1,060,937	1,082,009
SUNRESIN NEW MATERIALS CO A	5,550	48,168	47,691
SUNTORY BEVERAGE + FOOD LTD	58,100	2,306,470	2,095,113
SUNWODA ELECTRONIC CO LTD A	16,200	37,583	36,396
SURGUTNEFTEGAS PJSC	4,703,160	23,602	5
SUZANO SA	112,166	1,011,589	1,028,188
SUZHOU DONGSHAN PRECISION A	16,900	48,046	60,257
SUZHOU MAXWELL TECHNOLOGIE A	2,560	75,148	59,693
SUZUKI MOTOR CORP	156,700	5,378,644	5,638,750
SVENSKA CELLULOSA AB SCA B	260,238	3,396,892	3,311,612
SVENSKA HANDELSBANKEN A SHS	808,878	7,803,126	6,765,300

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SWATCH GROUP AG/THE BR	12,467	3,550,275	3,638,444
SWATCH GROUP AG/THE REG	21,553	1,305,023	1,184,072
SWEDBANK AB A SHARES	387,237	7,341,442	6,519,498
SWEDISH ORPHAN BIOVITRUM AB	74,934	1,588,590	1,459,650
SWIRE PACIFIC LTD CL A	315,500	2,656,746	2,417,601
SWIRE PROPERTIES LTD	479,219	1,574,950	1,177,776
SWISS LIFE HOLDING AG REG	13,108	4,208,363	7,662,755
SWISS PRIME SITE REG	32,152	2,731,271	2,790,592
SWISS RE AG	128,058	10,178,716	12,888,104
SWISSCOM AG REG	11,087	4,883,543	6,912,568
SYMRISE AG	56,996	4,381,102	5,970,779
SYNNEX TECHNOLOGY INTL CORP	195,050	268,926	363,239
SYSMEX CORP	70,400	3,798,041	4,774,351
T+D HOLDINGS INC	225,100	3,149,252	3,279,123
TAIHEIYO CEMENT CORP	74,500	1,743,848	1,463,609
TAISEI CORP	90,126	2,776,378	3,130,886
TAISHIN FINANCIAL HOLDING	1,562,005	630,773	947,901
TAIWAN BUSINESS BANK	923,000	391,391	422,314
TAIWAN CEMENT	908,040	959,336	1,109,375
TAIWAN COOPERATIVE FINANCIAL	1,460,184	795,152	1,315,101
TAIWAN HIGH SPEED RAIL CORP	274,000	272,943	282,846
TAIWAN MOBILE CO LTD	254,000	884,997	779,669
TAIWAN SEMICONDUCTOR MANUFAC	11,645,852	91,720,943	215,383,479
TAIWAN SEMICONDUCTOR SP ADR	118,687	12,230,034	11,977,892
TAKEDA PHARMACEUTICAL CO LTD	675,590	25,565,945	21,160,244
TAL EDUCATION GROUP ADR	66,049	1,083,703	393,652
TALANX AG	27,044	1,503,870	1,550,488
TANGSHAN JIDONG CEMENT INV A	32,300	49,446	32,771
TATNEFT PJSC	230,886	1,944	0
TAYLOR WIMPEY PLC	1,708,949	3,828,964	2,232,422
TBEA CO LTD A	41,400	39,151	127,037
TBS HOLDINGS INC	44,400	689,601	805,458
TC ENERGY CORP	438,106	18,533,857	17,726,201
TCL TECHNOLOGY GROUP CORP A	126,280	56,555	68,494
TCL ZHONGHUAN RENEWABLE EN A	42,000	86,996	191,959
TDK CORP	196,200	4,865,546	7,556,961
TECHNIP ENERGIES NV	28,071	561,953	646,504
TECHNOPRO HOLDINGS INC	11,600	235,638	249,039
TECHTRONIC INDUSTRIES CO LTD	622,500	3,953,917	6,763,887
TECK RESOURCES LTD CLS B	200,717	5,028,485	8,454,914
TELE2 AB B SHS	244,935	2,653,857	2,020,924
TELECOM ITALIA SPA	4,027,353	3,620,563	1,132,733
TELEFONICA BRASIL ADR	146,145	2,127,177	1,334,304
TELEFONICA BRASIL S.A.	53,034	684,958	475,701
TELEFONICA DEUTSCHLAND HOLDI	431,916	1,771,935	1,214,335
TELEFONICA SA	2,201,347	20,305,780	8,924,607
TELEKOM MALAYSIA BHD	182,427	224,672	191,905
TELENOR ASA	298,805	4,409,098	3,034,474
TELEPERFORMANCE	27,851	5,226,552	4,662,647
TELIA CO AB	1,108,830	5,515,808	2,427,840
TELKOM INDONESIA PERSERO TBK	23,673,700	6,666,534	6,316,145

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TELSTRA GROUP LTD	1,699,470	5,559,144	4,864,384
TELUS CORP	203,276	3,541,820	3,960,291
TEMENOS AG REG	26,461	3,816,547	2,104,103
TENAGA NASIONAL BHD	402,900	1,079,922	781,199
TENARIS SA	205,212	3,064,709	3,070,601
TENCENT HOLDINGS LTD	2,852,700	92,809,199	120,709,915
TENCENT MUSIC ENTERTAINM ADR	103,978	1,250,147	767,358
TERNA ENERGY SA	6,321	128,952	139,304
TERNA RETE ELETTRICA NAZIONA	590,159	2,787,622	5,026,000
TERUMO CORP	398,300	9,582,395	12,571,658
TESCO PLC	3,269,151	13,787,688	10,324,094
TEVA PHARMACEUTICAL IND LTD	67,809	3,028,989	510,721
TEVA PHARMACEUTICAL SP ADR	399,034	10,310,916	3,004,726
TFI INTERNATIONAL INC	46,624	3,864,688	5,316,634
THAI OIL PCL NVDR	381,883	628,201	476,613
THALES SA	45,705	3,883,419	6,841,364
THE FOSCHINI GROUP LTD	48,924	446,155	243,490
THE SAUDI NATIONAL BANK	244,932	2,437,248	2,403,151
THE SHANGHAI COMMERCIAL + SA	563,414	897,865	821,301
THOMSON REUTERS CORP	71,262	3,508,227	9,632,285
THUNDER SOFTWARE TECHNOLOG A	3,100	25,050	41,118
TIANJIN712 COMMUNICATION + A	2,800	17,791	11,645
TIANQI LITHIUM CORP A	13,700	211,274	131,850
TIANSHAN ALUMINUM GROUP CO A	38,700	51,187	31,912
TIANSHUI HUATIAN TECHNOLOG A	22,900	41,419	29,003
TIBET SUMMIT RESOURCES CO A	10,000	59,622	25,137
TIM SA	114,937	356,607	348,337
TIM SA ADR	109,599	1,726,184	1,675,769
TINGYI (CAYMAN ISLN) HLDG CO	2,050,000	2,491,417	3,186,203
TIS INC	97,600	2,140,085	2,424,891
TISCO FINANCIAL FOREIGN	938,500	2,923,486	2,567,607
TITAN WIND ENERGY SUZHOU A	16,300	52,902	34,175
TMX GROUP LTD	121,500	2,429,098	2,737,136
TOBU RAILWAY CO LTD	79,100	2,001,759	2,111,376
TOFAS TURK OTOMOBIL FABRIKA	19,282	197,148	186,755
TOHO CO LTD	47,610	1,214,928	1,802,154
TOKIO MARINE HOLDINGS INC	877,900	11,819,259	20,135,182
TOKYO ELECTRIC POWER COMPANY	667,100	6,985,634	2,432,825
TOKYO ELECTRON LTD	227,500	12,158,217	32,361,712
TOKYO GAS CO LTD	169,700	3,718,262	3,690,228
TOKYU CORP	226,000	2,858,693	2,712,125
TOLY BREAD CO LTD A	25,132	64,162	35,013
TONGCHENG TRAVEL HOLDINGS LT	196,800	387,793	411,350
TONGFU MICROELECTRONIC CO A	7,700	25,244	23,956
TONGKUN GROUP CO LTD A	30,400	92,371	55,451
TONGLING NONFERROUS METALS A	132,400	71,423	52,675
TONGWEI CO LTD A	44,400	121,467	209,713
TOP GLOVE CORP BHD	799,700	349,699	138,780
TOPCHOICE MEDICAL CORPORAT A	2,200	41,586	29,335
TOPCON CORP	17,300	202,336	252,315
TOPPAN INC	114,600	2,031,224	2,457,951

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TOPSPORTS INTERNATIONAL HOLD	289,000	334,120	250,403
TORAY INDUSTRIES INC	599,900	4,101,338	3,322,102
TOROMONT INDUSTRIES LTD	35,700	2,510,104	2,936,128
TORONTO DOMINION BANK	778,781	37,840,239	48,324,737
TOSHIBA CORP	165,910	5,787,268	5,185,010
TOSOH CORP	106,500	1,702,974	1,251,901
TOTALENERGIES SE	1,219,327	63,389,670	69,906,538
TOTO LTD	58,400	1,809,563	1,747,535
TOTVS SA	73,807	391,623	458,693
TOURMALINE OIL CORP	136,600	4,940,060	6,443,659
TOWER SEMICONDUCTOR LTD	47,453	2,299,628	1,748,023
TOYO SEIKAN GROUP HOLDINGS L	77,900	1,007,567	1,140,999
TOYO SUISAN KAISHA LTD	27,500	989,388	1,237,295
TOYOTA INDUSTRIES CORP	76,900	4,030,619	5,456,184
TOYOTA MOTOR CORP	4,508,200	58,061,044	72,004,564
TOYOTA TSUSHO CORP	91,600	2,351,957	4,524,388
TRANSURBAN GROUP	1,305,849	10,214,936	12,386,647
TRAVELSKY TECHNOLOGY LTD H	140,000	298,456	237,603
TREASURY WINE ESTATES LTD	299,471	2,196,495	2,238,620
TREND MICRO INC	56,100	2,243,566	2,695,641
TRICON RESIDENTIAL INC	256,223	2,234,329	2,257,325
TRINA SOLAR CO LTD A	18,710	204,487	109,751
TRIP.COM GROUP LTD	85,025	3,103,923	2,957,637
TRIP.COM GROUP LTD ADR	400,978	12,223,629	14,034,230
TRUE CORP PCL/NEW FOREIGN	872,592	319,153	161,204
TRUE CORP PCL/NEW NVDR	624,005	139,738	115,279
TRUST FIBRA UNO	414,360	667,558	603,764
TRYG A/S	492,921	11,214,496	10,663,939
TSINGTAO BREWERY CO LTD A	4,600	32,570	65,624
TSINGTAO BREWERY CO LTD H	869,000	5,393,965	7,895,363
TSUMURA + CO	33,500	890,720	617,108
TUI AG	111,946	1,972,190	795,331
TUPRAS TURKIYE PETROL RAFINE	179,777	537,947	546,848
TURK HAVA YOLLARI AO	82,163	247,424	610,471
TURK SISE VE CAM FABRIKALARI	202,051	200,955	344,580
TURKCELL ILETISIM HIZMET ADR	136,837	1,115,222	488,508
TURKCELL ILETISIM HIZMET AS	394,237	1,244,379	548,938
TURKIYE IS BANKASI C	520,426	245,487	280,675
UBS GROUP AG REG	1,354,481	20,864,242	27,395,444
UCB SA	53,188	3,748,653	4,711,884
ULTRAPAR PARTICIPACOES SA	147,610	991,180	578,017
ULVAC INC	126,400	6,254,154	5,327,629
UMICORE	87,363	2,471,870	2,439,061
UNI PRESIDENT CHINA HOLDINGS	3,057,000	2,155,083	2,574,611
UNI PRESIDENT ENTERPRISES CO	2,374,635	5,443,408	5,817,549
UNIBAIL RODAMCO WESTFIELD	48,777	8,323,572	2,562,337
UNICHARM CORP	170,700	3,800,547	6,307,875
UNICREDIT SPA	997,819	19,181,414	23,149,523
UNIGROUP GUOXIN MICROELECT A	7,579	60,585	97,293
UNILEVER INDONESIA TBK PT	1,160,500	653,884	329,747
UNILEVER PLC	1,077,693	43,675,109	56,140,905

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNIMICRON TECHNOLOGY CORP	202,000	836,708	1,141,518
UNISPLENDOUR CORP LTD A	30,660	92,368	134,432
UNITED INTEGRATED SERVICES	741,000	5,573,181	5,186,726
UNITED MICROELECTRONICS CORP	1,694,000	1,119,142	2,637,994
UNITED OVERSEAS BANK LTD	582,280	9,288,946	12,047,024
UNITED UTILITIES GROUP PLC	285,772	2,991,871	3,493,651
UNIVERSAL MUSIC GROUP NV	349,843	9,647,382	7,767,164
UNIVERSAL ROBINA CORP	120,800	337,858	300,909
UNIVERSAL SCIENTIFIC INDUS A	25,100	49,563	51,692
UOL GROUP LTD	194,749	716,610	923,847
UPM KYMMENE OYJ	228,884	5,085,506	6,809,660
USS CO LTD	125,000	1,754,053	2,056,595
VALE INDONESIA TBK	421,300	234,958	177,035
VALE SA	511,581	6,976,627	6,810,475
VALE SA SP ADR	291,184	4,084,594	3,907,689
VALEO	89,769	3,923,316	1,922,523
VANGUARD INTERNATIONAL SEMI	134,000	284,811	378,622
VANQUIS BANKING GROUP PLC	106,375	747,332	257,226
VAT GROUP AG	11,563	5,268,807	4,782,105
VENTURE CORP LTD	113,300	1,636,524	1,231,494
VEOLIA ENVIRONNEMENT	283,857	6,818,908	8,965,470
VERBUND AG	29,171	1,338,138	2,337,588
VERISILICON MICROELECTRONI A	4,314	55,864	42,712
VESTAS WIND SYSTEMS A/S	568,575	7,825,378	15,117,346
VIAPLAY GROUP AB	32,725	838,031	187,237
VIBRA ENERGIA SA	171,038	912,851	639,974
VICINITY CENTRES	1,621,160	2,716,038	1,990,986
VINCI SA	229,021	16,636,319	26,580,318
VINDA INTERNATIONAL HOLDINGS	52,000	149,555	129,393
VIPSHOP HOLDINGS LTD ADR	53,385	535,528	880,853
VISCOFAN SA	11,569	243,069	798,959
VIVENDI	303,005	7,195,275	2,778,843
VODACOM GROUP LTD	97,795	1,016,022	606,713
VODAFONE GROUP PLC	9,796,689	29,276,324	9,212,984
VOESTALPINE AG	47,542	1,518,324	1,706,468
VOLKSWAGEN AG	12,557	2,006,404	2,094,683
VOLKSWAGEN AG PREF	88,047	10,941,235	11,809,531
VOLTRONIC POWER TECHNOLOGY	35,000	1,804,947	2,208,255
VOLVO AB A SHS	84,726	2,147,127	1,800,995
VOLVO AB B SHS	642,158	8,897,986	13,257,778
VOLVO CAR AB B	244,109	1,970,465	967,730
VONOVIA SE	307,745	12,229,520	6,008,244
VTB BANK PJSC	432,006,000	10,844	483
WACKER CHEMIE AG	7,794	1,032,207	1,069,285
WALMART DE MEXICO SAB DE CV	5,133,100	17,599,967	20,319,300
WALSIN LIHWA CORP	400,158	632,474	526,786
WALVAX BIOTECHNOLOGY CO A	13,000	53,931	47,336
WAN HAI LINES LTD	108,100	466,111	204,784
WANDA FILM HOLDING CO LTD A	26,900	46,316	46,438
WANHUA CHEMICAL GROUP CO A	30,200	221,552	365,191
WANT WANT CHINA HOLDINGS LTD	739,000	602,565	490,366

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WAREHOUSES DE PAUW SCA	70,048	2,482,159	1,919,730
WARTSILA OYJ ABP	207,333	1,795,643	2,333,257
WEG SA	1,316,780	6,750,201	10,304,404
WEIBO CORP CLASS A	34,000	1,202,190	445,142
WEIBO CORP SPON ADR	38,919	2,228,609	510,228
WEICHAI POWER CO LTD A	52,500	151,430	90,053
WEICHAI POWER CO LTD H	4,489,400	6,423,178	6,576,616
WEIHAI GUANGWEI COMPOSITES A	11,840	66,524	50,284
WELCIA HOLDINGS CO LTD	37,000	903,528	766,828
WENDEL	11,105	1,344,180	1,138,863
WENS FOODSTUFFS GROUP CO L A	58,340	266,004	147,375
WESFARMERS LTD	482,782	11,414,954	15,856,092
WEST FRASER TIMBER CO LTD	24,700	2,052,264	2,124,396
WEST JAPAN RAILWAY CO	92,000	4,772,038	3,812,779
WESTERN MINING CO A	29,700	53,785	42,971
WESTERN SECURITIES CO LTD A	38,100	49,104	33,306
WESTERN SUPERCONDUCTING TE A	5,686	55,917	43,623
WESTON (GEORGE) LTD	30,084	2,208,935	3,560,745
WESTPAC BANKING CORP	1,491,608	29,516,734	21,188,248
WH GROUP LTD	3,423,983	2,733,740	1,813,226
WH SMITH PLC	44,420	608,152	874,208
WHARF REAL ESTATE INVESTMENT	713,900	3,248,672	3,566,494
WHEATON PRECIOUS METALS CORP	192,587	4,618,141	8,338,038
WHITBREAD PLC	172,144	6,641,910	7,410,444
WIENERBERGER AG	47,683	876,517	1,458,702
WILL SEMICONDUCTOR CO LTD A	9,585	119,114	129,365
WILMAR INTERNATIONAL LTD	3,394,300	8,754,668	9,530,676
WIN SEMICONDUCTORS CORP	52,000	388,698	273,820
WINBOND ELECTRONICS CORP	435,000	366,104	383,398
WINGTECH TECHNOLOGY CO LTD A	9,500	129,932	63,952
WINTIME ENERGY GROUP CO L A	227,300	47,887	44,433
WISE PLC A	262,515	1,898,219	2,193,396
WISETECH GLOBAL LTD	70,849	1,651,636	3,763,890
WISTRON CORP	380,000	832,469	1,107,868
WIWYNN CORP	13,000	297,473	592,721
WNS HOLDINGS LTD ADR	156,053	8,229,165	11,504,227
WOLTERS KLUWER	109,502	4,613,842	13,893,979
WOODSIDE ENERGY GROUP LTD	853,316	19,331,674	19,562,257
WOOLWORTHS GROUP LTD	516,452	10,750,213	13,658,231
WOOLWORTHS HOLDINGS LTD	139,453	637,338	526,697
WOORI FINANCIAL GROUP INC	79,680	803,152	712,957
WORLDLINE SA	102,903	6,252,904	3,760,951
WPG HOLDINGS LTD	229,880	312,707	403,745
WPP PLC	571,659	7,991,086	5,984,299
WSP GLOBAL INC	52,900	3,642,439	6,996,832
WUCHAN ZHONGDA GROUP CO L A	60,200	50,711	40,940
WUHAN GUIDE INFRARED CO LT A	40,843	26,281	43,688
WULIANGYE YIBIN CO LTD A	486,336	8,846,074	10,951,188
WUS PRINTED CIRCUIT KUNSHA A	21,230	57,810	61,200
WUXI APPTEC CO LTD A	22,464	159,669	192,693
WUXI APPTEC CO LTD H	54,300	852,856	433,064

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
WUXI AUTOWELL TECHNOLOGY C A	1,148	31,307	29,774
WUXI BIOLOGICS CAYMAN INC	1,113,000	8,885,972	5,333,072
WUXI LEAD INTELLIGENT EQUI A	271,680	2,481,201	1,352,781
XCMG CONSTRUCTION MACHIN A	106,400	77,530	99,163
XERO LTD	57,410	5,326,609	4,544,906
XIAMEN C + D INC A	43,200	49,577	64,883
XIAMEN FARATRONIC CO LTD A	1,600	64,976	30,242
XIAMEN TUNGSTEN CO LTD A	22,200	64,557	58,158
XIAOMI CORP CLASS B	2,299,000	4,174,415	3,144,894
XINJIANG DAQO NEW ENERGY C A	14,889	87,921	82,910
XINJIANG GOLDWIND SCI+TECH A	31,492	67,583	46,041
XINJIANG ZHONGTAI CHEMICAL A	35,000	49,856	31,078
XINYI GLASS HOLDINGS LTD	760,000	1,675,426	1,183,166
XINYI SOLAR HOLDINGS LTD	3,510,524	7,035,159	4,054,085
XPENG INC CLASS A SHARES	154,600	2,609,739	986,397
XTEP INTERNATIONAL HOLDINGS	202,000	289,719	205,696
YADEA GROUP HOLDINGS LTD	184,000	328,268	418,406
YAGEO CORPORATION	205,813	2,832,115	3,247,992
YAKULT HONSHA CO LTD	55,100	2,740,833	3,471,031
YAMAHA CORP	58,600	1,707,073	2,232,342
YAMAHA MOTOR CO LTD	124,894	2,192,055	3,561,857
YAMATO HOLDINGS CO LTD	120,700	2,166,728	2,173,744
YANG MING MARINE TRANSPORT	271,000	1,035,649	548,187
YANGZHOU YANGJIE ELECTRONI A	5,700	60,932	31,835
YANTAI JEREH OILFIELD A	48,700	206,336	168,478
YAPI VE KREDI BANKASI	429,093	278,218	213,641
YARA INTERNATIONAL ASA	68,632	2,302,299	2,427,909
YASKAWA ELECTRIC CORP	156,800	3,841,943	7,141,622
YEALINK NETWORK TECHNOLOGY A	14,630	90,734	70,632
YIFENG PHARMACY CHAIN CO L A	9,427	41,479	48,017
YIHAI INTERNATIONAL HOLDING	80,000	240,389	171,299
YIHAI KERRY ARAWANA HOLDIN A	15,700	176,763	86,432
YINTAI GOLD CO LTD A	21,580	26,735	34,758
YOKOGAWA ELECTRIC CORP	93,300	1,255,799	1,710,946
YONGHUI SUPERSTORES CO LTD A	108,700	49,049	46,838
YONGXING SPECIAL MATERIALS A	4,810	83,555	41,458
YONYOU NETWORK TECHNOLOGY A	29,908	83,762	84,404
YOUNGOR GROUP CO A	59,000	62,308	51,251
YOUNGY CO LTD A	2,600	58,585	23,920
YTO EXPRESS GROUP CO LTD A	26,800	75,305	53,718
YUAN LONGPING HIGH TECH AG A	11,000	25,093	23,245
YUANTA FINANCIAL HOLDING CO	1,420,676	691,655	1,053,721
YUE YUEN INDUSTRIAL HLDG	3,132,000	5,349,038	4,092,550
YUEXIU PROPERTY CO LTD	276,640	299,369	321,592
YUEXIU REAL ESTATE INVESTMEN	17,151	3,984	3,655
YUHAN CORP	7,844	233,426	359,563
YUM CHINA HOLDINGS INC	62,626	2,277,116	3,538,369
YUNDA HOLDING CO LTD A	33,014	106,663	43,449
YUNNAN ALUMINIUM CO LTD A	44,500	95,187	77,985
YUNNAN BAIYAO GROUP CO LTD A	15,680	134,108	113,282
YUNNAN BOTANEE BIO TECHNOL A	2,800	79,738	34,260

International Equity — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
YUNNAN ENERGY NEW MATERIAL A	8,200	112,810	108,764
YUNNAN TIN CO LTD A	9,800	32,532	20,979
YUNNAN YUNTIANHUA CO A	17,500	51,823	41,124
Z HOLDINGS CORP	1,151,200	4,232,341	2,759,025
ZAI LAB LTD	15,000	47,214	40,196
ZAI LAB LTD ADR	13,003	787,049	360,573
ZALANDO SE	113,574	6,105,094	3,266,248
ZANGGE MINING CO LTD A	15,600	66,833	48,470
ZHANGZHOU PIENTZEHUANG PHA A	5,100	106,828	201,050
ZHAOJIN MINING INDUSTRY H	189,500	165,562	236,494
ZHEFU HOLDING GROUP CO LTD A	61,000	58,729	34,682
ZHEJIANG CENTURY HUATONG A	76,440	120,258	79,870
ZHEJIANG CHINA COMMODITIES A	77,200	62,805	90,654
ZHEJIANG CHINT ELECTRICS A	25,000	78,896	95,160
ZHEJIANG DAHUA TECHNOLOGY A	36,600	93,416	99,511
ZHEJIANG DINGLI MACHINERY A	4,220	28,580	32,539
ZHEJIANG EXPRESSWAY CO H	254,000	235,372	192,851
ZHEJIANG HUAHAI PHARMACEUT A	14,320	32,522	36,293
ZHEJIANG HUAYOU COBALT CO A	16,847	125,059	106,476
ZHEJIANG JINGSHENG MECHANI A	13,300	74,702	129,813
ZHEJIANG JIUZHOU PHARMACEU A	3,500	26,351	13,192
ZHEJIANG JUHUA CO A	581,456	851,575	1,103,030
ZHEJIANG LONGSHENG GROUP C A	37,900	50,535	48,783
ZHEJIANG NHU CO LTD A	27,504	59,707	58,309
ZHEJIANG SANHUA INTELLIGEN A	15,100	55,073	62,902
ZHEJIANG SUPCON TECHNOLOGY A	6,556	57,070	56,661
ZHEJIANG SUPOR CO LTD A	5,600	57,843	38,546
ZHEJIANG WEIMING ENVIRONME A	14,950	59,445	36,037
ZHEJIANG WEIXING NEW BUILD A	11,300	19,439	31,952
ZHEJIANG WOLWO BIO PHARMAC A	5,600	37,562	25,926
ZHEJIANG ZHENENG ELECTRIC A	80,000	58,453	55,837
ZHEN DING TECHNOLOGY HOLDING	96,000	295,267	323,653
ZHESHANG SECURITIES CO LTD A	29,300	49,932	39,852
ZHONGAN ONLINE P+C INSURAN H	107,700	452,291	292,730
ZHONGJI INNOLIGHT CO LTD A	7,100	34,813	144,120
ZHONGJIN GOLD CORP A	42,400	65,872	60,296
ZHONGSHENG GROUP HOLDINGS	110,000	405,122	420,399
ZHONGTAI SECURITIES CO LTD A	45,000	70,532	42,807
ZHUZHOU CRRC TIMES ELECTRI A	6,009	50,783	34,628
ZHUZHOU CRRC TIMES ELECTRI H	74,800	371,226	278,713
ZHUZHOU KIBING GROUP CO LT A	13,800	34,913	16,376
ZIJIN MINING GROUP CO LTD A	169,300	235,718	264,996
ZIJIN MINING GROUP CO LTD H	838,000	395,783	1,229,742
ZOOMLION HEAVY INDUSTRY S A	82,200	64,915	76,383
ZOZO INC	105,500	2,211,515	2,168,613
ZTE CORP A	27,700	131,810	173,658
ZTE CORP H	135,400	248,699	542,526
ZTO EXPRESS CAYMAN INC ADR	63,700	1,550,307	1,597,596
ZURICH INSURANCE GROUP AG	64,027	18,918,023	30,408,620

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income and Short Term Securities	**314,213,785,632**	**18,720,489,215**	**17,025,425,423**
1011778 BC / NEW RED FIN 3.50% due 02/15/29	225,000	221,299	190,467
1011778 BC / NEW RED FIN 3.88% due 01/15/28	900,000	901,504	781,128
1011778 BC / NEW RED FIN 4.00% due 10/15/30	3,187,000	3,062,363	2,557,568
1011778 BC / NEW RED FIN 4.38% due 01/15/28	878,000	901,606	767,635
1011778 BC UNLIMITED LBLTY CO FLT due 11/19/26	1,780,284	1,759,777	1,696,165
1211 AVENUE OF THE AMERICAS TR 3.90% due 08/10/35	555,000	583,337	535,447
180 MEDICAL INC 3.88% due 10/15/29	165,000	165,000	142,725
1MDB GLOBAL INVESTMENTS 4.40% due 03/09/23	2,000,000	2,006,456	1,939,000
280 PARK AVENUE MORTGAGE TRUST 2.07% due 09/15/34	1,675,000	1,676,882	1,642,788
3M COMPANY 2.38% due 08/26/29	400,000	397,951	358,776
3M COMPANY 3.70% due 04/15/50	1,430,000	1,550,691	1,225,275
522 FUNDING CLO LTD 2.18% due 04/15/35	800,000	800,000	774,561
522 FUNDING CLO LTD 2.24% due 10/20/34	9,900,000	9,900,000	9,542,224
522 FUNDING CLO LTD 2.33% due 10/23/34	1,710,000	1,710,000	1,661,414
522 FUNDING CLO LTD 3.21% due 10/20/34	1,000,000	1,000,000	933,783
522 FUNDING CLO LTD 3.46% due 04/20/30	625,000	625,000	598,904
522 FUNDING CLO LTD 4.71% due 04/20/30	1,000,000	1,000,000	937,109
8TH AVE FOOD PROVISIONS INC FLT due 10/01/25	202,349	183,233	169,683
AADVANTAGE LOYALTY IP LTD FLT due 04/20/28	1,225,000	1,256,426	1,166,372
ABBOTT LABORATORIES 3.75% due 11/30/26	1,127,000	1,175,579	1,132,855
ABBOTT LABORATORIES 4.75% due 11/30/36	390,000	388,023	413,196
ABBOTT LABORATORIES 4.90% due 11/30/46	420,000	417,177	440,120
ABBVIE INC 0.75% due 11/18/27	215,000	265,648	200,562
ABBVIE INC 2.30% due 11/21/22	1,480,000	1,479,715	1,477,055
ABBVIE INC 2.60% due 11/21/24	1,930,000	1,930,772	1,868,164
ABBVIE INC 2.90% due 11/06/22	1,815,000	1,827,621	1,814,785
ABBVIE INC 2.95% due 11/21/26	4,500,000	4,570,078	4,263,960
ABBVIE INC 3.20% due 05/14/26	2,260,000	2,258,126	2,177,010
ABBVIE INC 3.20% due 11/21/29	920,000	918,072	846,346
ABBVIE INC 3.60% due 05/14/25	3,350,000	3,444,282	3,295,523
ABBVIE INC 3.75% due 11/14/23	100,000	103,193	100,260
ABBVIE INC 3.80% due 03/15/25	1,060,000	1,118,914	1,051,515
ABBVIE INC 4.05% due 11/21/39	2,245,000	2,278,069	2,001,936
ABBVIE INC 4.25% due 11/21/49	3,524,000	3,577,447	3,128,366
ABBVIE INC 4.45% due 05/14/46	825,000	886,382	748,365
ABBVIE INC 4.50% due 05/14/35	1,574,000	1,876,702	1,527,663
ABBVIE INC 4.55% due 03/15/35	860,000	1,033,085	836,520
ABBVIE INC 4.63% due 10/01/42	296,000	360,033	273,086
ABBVIE INC 4.85% due 06/15/44	2,065,000	2,481,281	1,973,155
ABBVIE INC 4.88% due 11/14/48	1,258,000	1,188,386	1,205,517
ABC SUPPLY CO INC 3.88% due 11/15/29	1,932,000	1,858,792	1,544,617
ABC SUPPLY CO INC 4.00% due 01/15/28	633,000	619,621	542,171
ABERTIS FINANCE BV 3.25% due 12/31/99	200,000	248,317	166,768
ABG INTERMEDIATE HOLDING 2 LLC FLT due 12/20/29	300,000	301,845	276,000
ABG INTERMEDIATE HOLDNGS 2 LLC FLT due 12/21/28	500,000	497,291	466,250
ABN AMRO BANK NV 4.75% due 07/28/25	590,000	589,432	587,157
ABPCI DIRECT LENDING FUND CLO 2.20% due 01/20/32	1,230,000	1,233,797	1,229,616
ABU DHABI CRUDE OIL 4.60% due 11/02/47	1,140,000	1,347,075	1,078,155
ABU DHABI GOVT INT L 3.13% due 04/16/30	1,800,000	2,003,535	1,706,940
ABU DHABI GOVT INT L 3.13% due 09/30/49	593,000	593,866	460,164

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ABU DHABI GOVT INT L 3.88% due 04/16/50	672,000	783,964	596,563
ACADEMY LTD 6.00% due 11/15/27	1,250,000	1,302,987	1,142,188
ACADIA HEALTHCARE CO INC 5.00% due 04/15/29	960,000	987,347	861,825
ACADIA HEALTHCARE CO INC 5.50% due 07/01/28	1,625,000	1,701,187	1,518,237
ACM AUTO TRUST 5.48% due 04/20/29	3,000,000	2,999,879	2,977,410
ACRE COMMERCIAL MORTGAGE TRUST 4.21% due 12/18/37	500,000	500,000	479,850
ACRES PLC 2.92% due 01/15/37	680,000	680,000	650,949
ACRISURE LLC / FIN INC 4.25% due 02/15/29	1,000,000	916,499	808,414
ACRISURE LLC FLT due 02/15/27	497,500	494,174	468,481
ACRISURE, LLC FLT due 02/15/27	325,166	322,602	297,527
ACURIS FIN US/ACURIS FIN 5.00% due 05/01/28	660,000	660,000	547,681
ADANI ELECTRICITY MUMBAI 3.95% due 02/12/30	445,000	466,544	362,176
ADANI TRANS STEP ONE LTD 4.25% due 05/21/36	411,250	434,862	345,360
ADAPTHEALTH LLC 4.63% due 08/01/29	125,000	125,000	102,813
ADAPTHEALTH LLC 5.13% due 03/01/30	1,661,000	1,645,723	1,400,072
ADAPTHEALTH LLC 6.13% due 08/01/28	500,000	521,780	442,260
ADEVINTA ASA 3.00% due 11/15/27	1,100,000	1,338,959	960,246
ADLER GROUP SA 2.75% due 11/13/26	300,000	374,683	157,131
ADOBE INC 2.15% due 02/01/27	1,725,000	1,671,496	1,612,500
ADT SEC CORP 4.13% due 06/15/23	1,036,000	1,056,686	1,017,601
ADT SEC CORP 4.13% due 08/01/29	630,000	628,726	511,286
ADT SEC CORP 4.88% due 07/15/32	111,000	115,913	88,358
ADTALEM GLOBAL EDUCATION 5.50% due 03/01/28	468,000	469,091	417,690
ADTALEM GLOBAL EDUCATION INC. FLT due 08/12/28	1,072,742	1,063,500	1,020,714
ADVANCED DRAINAGE SYSTEM 6.38% due 06/15/30	2,723,000	2,741,856	2,659,200
ADVANTAGE SALES + MARKET 6.50% due 11/15/28	540,000	553,962	463,034
AECOM 5.13% due 03/15/27	524,000	574,649	495,180
AEP TEXAS INC 2.40% due 10/01/22	85,000	84,992	85,044
AEP TEXAS INC 3.45% due 01/15/50	3,070,000	3,216,491	2,394,613
AEP TEXAS INC 3.45% due 05/15/51	338,000	336,792	259,233
AEP TRANSMISSION CO LLC 2.75% due 08/15/51	220,000	219,169	154,186
AEP TRANSMISSION CO LLC 3.15% due 09/15/49	316,000	327,069	239,764
AEP TRANSMISSION CO LLC 4.50% due 06/15/52	131,000	130,166	125,444
AERCAP GLOBAL AVIATION T 6.50% due 06/15/45	706,000	729,098	647,998
AERCAP IRELAND CAP/GLOBA 2.45% due 10/29/26	2,975,000	2,974,388	2,590,519
AERCAP IRELAND CAP/GLOBA 3.00% due 10/29/28	3,690,000	3,686,370	3,108,156
AERCAP IRELAND CAP/GLOBA 3.15% due 02/15/24	560,000	558,153	541,959
AERCAP IRELAND CAP/GLOBA 3.30% due 01/23/23	2,300,000	2,299,279	2,290,846
AERCAP IRELAND CAP/GLOBA 3.30% due 01/30/32	7,500,000	7,567,169	6,003,685
AERCAP IRELAND CAP/GLOBA 3.40% due 10/29/33	150,000	154,188	118,441
AERCAP IRELAND CAP/GLOBA 3.50% due 01/15/25	200,000	197,367	191,007
AERCAP IRELAND CAP/GLOBA 4.45% due 04/03/26	1,600,000	1,648,875	1,527,876
AERCAP IRELAND CAP/GLOBA 4.45% due 10/01/25	150,000	151,543	144,958
AERCAP IRELAND CAP/GLOBA 4.88% due 01/16/24	1,150,000	1,149,358	1,143,989
AERCAP IRELAND CAP/GLOBA 6.50% due 07/15/25	615,000	610,824	629,254
AEROPUERTO INTL TOCUMEN 5.13% due 08/11/61	764,000	776,650	603,228
AEROPUERTOS DOMINICANOS 6.75% due 03/30/29	331,000	342,065	302,186
AES PANAMA GENERATION HL 4.38% due 05/31/30	200,000	202,962	170,867
AETHON UN/AETHIN UN FIN 8.25% due 02/15/26	200,000	200,000	194,350
AETNA INC 2.80% due 06/15/23	190,000	189,987	187,643
AETNA INC 4.13% due 11/15/42	40,000	45,638	33,962

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AETNA INC 4.50% due 05/15/42	55,000	65,618	49,169
AFFINITY GAMING 6.88% due 12/15/27	1,015,000	1,011,334	852,641
AGILENT TECHNOLOGIES INC 2.30% due 03/12/31	385,000	382,570	313,644
AGL CLO 3 LTD. 4.34% due 01/15/33	500,000	500,354	468,790
AGL CLO 7 LTD 2.74% due 07/15/34	1,050,000	1,050,000	992,098
AGL CLO LTD. 4.76% due 01/20/34	325,000	325,000	305,195
AGREE LP 2.90% due 10/01/30	350,000	349,792	296,779
AHEAD DB HOLDINGS LLC 6.63% due 05/01/28	635,000	641,557	526,417
AHEAD DB HOLDINGS LLC FLT due 10/18/27	1,619,460	1,604,224	1,518,244
AHP HEALTH PARTN 5.75% due 07/15/29	620,000	620,000	455,514
AI AQUA MERGER SUB INC FLT due 07/31/28	1,467,045	1,409,554	1,333,177
AI CONVOY LUXEMBOURG S A R L FLT due 01/18/27	488,564	489,510	465,846
AIB GROUP PLC 6.25% due 12/31/99	200,000	266,321	194,429
AID ISRAEL 5.50% due 09/18/33	9,700,000	11,832,066	11,481,216
AIG GLOBAL FUNDING 2.30% due 07/01/22	1,068,000	1,068,000	1,068,000
AIMBRIDGE ACQUISITION CO INC FLT due 02/02/26	578,872	533,211	514,229
AIMCO 2.17% due 10/17/34	250,000	250,000	241,920
AIMCO 4.21% due 04/20/34	250,000	250,000	233,048
AIR CANADA 2017 1AA PTT 3.30% due 07/15/31	105,883	102,584	96,237
AIR CANADA 2017 1B PTT 3.70% due 07/15/27	3,287	3,186	3,075
AIR CANADA 2020 2A PTT 5.25% due 10/01/30	568,012	586,008	567,415
AIR CANADA 3.88% due 08/15/26	1,570,000	1,524,508	1,328,047
AIR CANADA FLT due 08/11/28	915,000	908,236	839,513
AIR LEASE CORP 2.30% due 02/01/25	825,000	820,486	772,117
AIR LEASE CORP 2.63% due 07/01/22	640,000	640,000	640,000
AIR LEASE CORP 2.88% due 01/15/26	725,000	731,811	665,475
AIR LEASE CORP 3.38% due 07/01/25	5,760,000	5,689,506	5,424,062
AIR LEASE CORP 4.13% due 12/31/99	1,350,000	1,350,000	968,625
AIR PRODUCTS + CHEMICALS 2.80% due 05/15/50	185,000	193,957	139,639
AIRBUS SE 2.38% due 06/09/40	210,000	261,691	181,366
AIRCASTLE LTD 2.85% due 01/26/28	100,000	98,412	82,666
AIRPORT AUTHORITY HK 3.25% due 01/12/52	270,000	267,464	214,113
AJAX MORTGAGE LOAN TRUST 1.74% due 12/25/60	830,729	791,589	733,910
AJAX MORTGAGE LOAN TRUST 2.35% due 09/25/65	1,644,000	1,350,145	1,365,629
AJAX MORTGAGE LOAN TRUST 2.86% due 07/25/59	611,323	590,802	590,548
AJAX MORTGAGE LOAN TRUST 2.96% due 09/25/65	1,763,586	1,657,805	1,656,637
AJAX MORTGAGE LOAN TRUST 3.50% due 09/25/65	1,600,000	1,607,990	1,460,396
AKER BP ASA 1.13% due 05/12/29	550,000	600,099	486,754
AKER BP ASA 3.75% due 01/15/30	200,000	200,040	179,173
ALABAMA POWER CO 3.45% due 10/01/49	299,000	341,431	236,546
ALABAMA POWER CO 4.15% due 08/15/44	47,000	46,673	41,450
ALASKA AIRLINES 2020 TR 4.80% due 02/15/29	617,692	617,692	609,465
ALBERTSONS COS/SAFEWAY 3.25% due 03/15/26	332,000	335,586	289,156
ALBERTSONS COS/SAFEWAY 3.50% due 02/15/23	375,000	378,902	370,545
ALBERTSONS COS/SAFEWAY 3.50% due 03/15/29	2,230,000	2,196,808	1,804,770
ALBERTSONS COS/SAFEWAY 4.63% due 01/15/27	3,005,000	3,127,941	2,684,427
ALBERTSONS COS/SAFEWAY 4.88% due 02/15/30	1,170,000	1,260,628	1,003,673
ALBERTSONS COS/SAFEWAY 5.88% due 02/15/28	1,289,000	1,267,809	1,204,738
ALBION FINANCING 1SARL / 6.13% due 10/15/26	300,000	300,000	256,748
ALBION FINANCING 3 SARL FLT due 08/17/26	497,500	490,931	475,113
ALCOA NEDERLAND HOLDING 6.13% due 05/15/28	200,000	211,068	194,500

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ALEXANDRIA REAL ESTATE E 1.88% due 02/01/33	34,000	27,189	25,565
ALEXANDRIA REAL ESTATE E 2.00% due 05/18/32	500,000	477,939	394,894
ALEXANDRIA REAL ESTATE E 2.95% due 03/15/34	115,000	114,660	95,693
ALFA DESARROLLO SPA 4.55% due 09/27/51	398,922	344,318	286,226
ALI GROUP NORTH AMERICA CORP. FLT due 10/13/28	890,000	882,100	848,615
ALIBABA GROUP HOLDING 2.80% due 06/06/23	330,000	329,913	327,672
ALLEGHENY TECHNOLOGIES 4.88% due 10/01/29	133,000	132,722	106,066
ALLEGHENY TECHNOLOGIES 5.13% due 10/01/31	834,000	832,997	638,879
ALLEGRO CLO LTD 2.43% due 01/19/33	750,000	736,491	736,167
ALLEGRO CLO LTD 2.80% due 01/21/32	900,000	900,738	863,642
ALLEGRO CLO LTD 4.70% due 01/21/32	1,000,000	1,000,000	930,301
ALLEN MEDIA, LLC FLT due 02/10/27	1,228,012	1,225,448	1,085,562
ALLIANT ENERGY FINANCE 3.75% due 06/15/23	1,100,000	1,099,888	1,100,792
ALLIANT ENERGY FINANCE 4.25% due 06/15/28	300,000	299,625	293,988
ALLIANT HOLD / CO ISSUER 4.25% due 10/15/27	2,528,000	2,545,326	2,188,162
ALLIANT HOLD / CO ISSUER 5.88% due 11/01/29	265,000	265,769	219,900
ALLIANT HOLD / CO ISSUER 6.75% due 10/15/27	4,215,000	4,362,190	3,740,307
ALLIANZ SE 1.30% due 09/25/49	200,000	245,719	169,705
ALLIED UNIVERSAL 6.00% due 06/01/29	400,000	400,661	290,469
ALLIED UNIVERSAL 6.63% due 07/15/26	2,985,000	3,058,925	2,739,126
ALLIED UNIVERSAL 9.75% due 07/15/27	450,000	472,648	380,853
ALLIED UNIVERSAL HOLDCO LLC FLT due 05/12/28	1,600,030	1,597,885	1,463,355
ALLISON TRANSMISSION INC 3.75% due 01/30/31	674,000	621,164	540,171
ALLSPRING BUYER LLC FLT due 11/01/28	1,515,962	1,508,277	1,453,429
ALLSTATE CORP 1.45% due 12/15/30	34,000	27,838	27,011
ALLY FINANCIAL INC 1.45% due 10/02/23	550,000	548,559	531,641
ALLY FINANCIAL INC 3.88% due 05/21/24	240,000	246,309	237,882
ALLY FINANCIAL INC 4.70% due 12/31/99	1,425,000	1,426,544	1,114,572
ALLY FINANCIAL INC 8.00% due 11/01/31	3,000,000	4,085,434	3,334,994
ALM LOAN FUNDING 3.04% due 10/15/29	350,000	350,065	331,585
ALPEK SA DE CV 3.25% due 02/25/31	200,000	200,714	160,352
ALPHABET INC 0.45% due 08/15/25	110,000	109,932	101,100
ALPHABET INC 0.80% due 08/15/27	220,000	219,454	191,108
ALPHABET INC 1.10% due 08/15/30	274,000	268,115	224,878
ALPHABET INC 1.90% due 08/15/40	250,000	182,514	179,214
ALPHABET INC 2.05% due 08/15/50	150,000	148,792	100,562
ALTAR BIDCO INC. FLT due 02/01/29	675,000	671,802	618,975
ALTICE FINANCING SA 2.25% due 01/15/25	200,000	241,248	182,975
ALTICE FINANCING SA 5.00% due 01/15/28	1,433,000	1,462,707	1,154,769
ALTICE FINANCING SA 5.75% due 08/15/29	1,000,000	1,000,000	802,500
ALTICE FING S A FLT due 07/15/25	493,520	487,433	444,785
ALTICE FRANCE HOLDING SA 6.00% due 02/15/28	500,000	502,104	354,895
ALTICE FRANCE SA 2.50% due 01/15/25	1,900,000	2,203,667	1,731,815
ALTICE FRANCE SA 4.13% due 01/15/29	300,000	368,085	236,162
ALTICE FRANCE SA 5.13% due 01/15/29	2,865,000	2,952,163	2,170,553
ALTICE FRANCE SA 5.13% due 07/15/29	853,000	853,000	644,015
ALTICE FRANCE SA 5.50% due 01/15/28	2,731,000	2,772,466	2,200,804
ALTICE FRANCE SA 5.50% due 10/15/29	1,540,000	1,508,206	1,176,421
ALTICE FRANCE SA 8.13% due 02/01/27	1,200,000	1,252,785	1,104,468
ALTICE FRANCE SA FLT due 08/14/26	295,408	295,408	269,282
ALTRIA GROUP INC 1.00% due 02/15/23	895,000	1,090,771	932,886

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ALTRIA GROUP INC 2.35% due 05/06/25	130,000	129,968	122,746
ALTRIA GROUP INC 2.45% due 02/04/32	820,000	812,571	617,565
ALTRIA GROUP INC 3.40% due 02/04/41	1,444,000	1,417,238	955,844
ALTRIA GROUP INC 3.88% due 09/16/46	250,000	210,861	168,179
ALTRIA GROUP INC 4.40% due 02/14/26	197,000	196,771	193,514
ALTRIA GROUP INC 4.80% due 02/14/29	36,000	36,307	34,206
ALTRIA GROUP INC 5.80% due 02/14/39	1,092,000	1,327,190	992,388
ALTRIA GROUP INC 5.95% due 02/14/49	940,000	1,166,414	823,683
ALTRIA GROUP INC 6.20% due 02/14/59	37,000	50,670	33,620
AM CAPITAL FUNDING, LLC 4.98% due 12/15/23	1,351,000	1,342,006	1,333,155
AMADEUS IT GROUP SA 2.88% due 05/20/27	300,000	400,161	309,720
AMAZON.COM INC 0.25% due 05/12/23	30,000,000	29,522,730	29,370,702
AMAZON.COM INC 0.80% due 06/03/25	560,000	559,872	521,372
AMAZON.COM INC 1.20% due 06/03/27	490,000	490,010	435,979
AMAZON.COM INC 1.50% due 06/03/30	540,000	539,518	448,673
AMAZON.COM INC 1.65% due 05/12/28	750,000	726,493	664,561
AMAZON.COM INC 2.10% due 05/12/31	110,000	109,603	94,232
AMAZON.COM INC 2.50% due 06/03/50	1,320,000	1,229,767	930,325
AMAZON.COM INC 3.10% due 05/12/51	2,235,000	2,219,371	1,759,982
AMAZON.COM INC 3.15% due 08/22/27	490,000	489,523	476,414
AMAZON.COM INC 3.30% due 04/13/27	140,000	139,723	137,348
AMAZON.COM INC 3.45% due 04/13/29	300,000	299,370	291,625
AMAZON.COM INC 3.60% due 04/13/32	1,180,000	1,177,880	1,136,241
AMAZON.COM INC 3.88% due 08/22/37	1,385,000	1,408,607	1,312,863
AMAZON.COM INC 4.05% due 08/22/47	500,000	496,667	468,001
AMAZON.COM INC 4.10% due 04/13/62	413,000	411,071	373,659
AMAZON.COM INC 4.25% due 08/22/57	110,000	153,223	103,200
AMAZON.COM INC 4.95% due 12/05/44	510,000	504,651	533,966
AMBAC ASSURANCE CORP 5.10% due 12/31/99	647	92	589
AMC NETWORKS INC 4.25% due 02/15/29	3,162,000	3,090,588	2,561,821
AMC NETWORKS INC 4.75% due 08/01/25	500,000	500,000	465,770
AMCOR FLEXIBLES NORTH AM 2.69% due 05/25/31	378,000	377,850	308,417
AMDOCS LTD 2.54% due 06/15/30	775,000	775,000	652,677
AMENTUM GOVT SERVICES HLDGS FLT due 02/15/29	2,139,930	2,129,745	2,031,607
AMENTUM GOVT SRVICS HLDNGS LLC FLT due 12/07/29	384,990	373,440	364,297
AMER AIRLINE 16 1 B PTT 5.25% due 07/15/25	69,873	71,046	66,626
AMER AIRLINE 16 2 AA PTT 3.20% due 12/15/29	83,104	82,079	75,959
AMER AIRLINE 16 3 AA PTT 3.00% due 04/15/30	220,302	212,775	199,661
AMER AIRLINE 16 3 B PTT 3.75% due 04/15/27	243,921	236,843	216,084
AMER AIRLINE 17 1 AA PTT 3.65% due 02/15/29	66,660	66,533	62,123
AMER AIRLINE 17 1B PTT 4.95% due 08/15/26	52,150	52,494	48,271
AMER AIRLINE 17 2 AA PTT 3.35% due 04/15/31	117,527	117,616	107,950
AMER AIRLINE 19 1AA PTT 3.15% due 08/15/33	187,230	187,230	165,497
AMER AIRLINE 21 1A EETC 2.88% due 01/11/36	800,000	800,000	681,045
AMER AIRLN 14 1 A PTT 3.70% due 04/01/28	240,117	240,383	207,869
AMER AIRLN 15 1 A PTT 3.38% due 11/01/28	32,553	31,625	29,164
AMER AIRLN 15 2 AA PTT 3.60% due 03/22/29	948,418	928,129	878,154
AMER AIRLN 15 2 B PTT 4.40% due 03/22/25	417,961	417,681	398,399
AMEREN CORP 3.50% due 01/15/31	250,000	249,521	229,002
AMEREN ILLINOIS CO 3.25% due 03/15/50	319,000	331,845	248,811
AMERICAN AIRLINES INC 11.75% due 07/15/25	820,000	920,185	848,618

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMERICAN AIRLINES/AADVAN 5.50% due 04/20/26	5,861,213	5,968,709	5,385,195
AMERICAN AIRLINES/AADVAN 5.75% due 04/20/29	2,419,488	2,442,126	2,065,662
AMERICAN AIRLS INC FLT due 06/27/25	568,163	504,181	502,472
AMERICAN AIRLS INC FLT due 12/15/23	578,906	567,206	558,865
AMERICAN ASSETS TRUST LP 3.38% due 02/01/31	200,000	198,131	171,131
AMERICAN AXLE + MFG INC 5.00% due 10/01/29	1,335,000	1,276,800	1,084,439
AMERICAN AXLE + MFG INC 6.25% due 03/15/26	200,000	202,218	183,512
AMERICAN AXLE + MFG INC 6.50% due 04/01/27	1,232,000	1,268,226	1,090,320
AMERICAN AXLE + MFG INC 6.88% due 07/01/28	200,000	211,442	179,568
AMERICAN AXLE + MFG INC FLT due 04/06/24	669,796	668,393	648,028
AMERICAN CAMPUS CMNTYS 3.88% due 01/30/31	500,000	496,422	491,678
AMERICAN CREDIT ACCEPTANCE REC 4.41% due 06/13/28	4,450,000	4,449,455	4,352,075
AMERICAN EXPRESS CO 1.90% due 08/01/22	9,050,000	9,050,000	9,050,000
AMERICAN EXPRESS CO 2.25% due 03/04/25	1,953,000	1,949,083	1,876,179
AMERICAN EXPRESS CO 2.50% due 08/01/22	15,000,000	15,000,000	15,000,000
AMERICAN EXPRESS CO 2.55% due 03/04/27	189,000	188,835	176,105
AMERICAN EXPRESS CO 2.65% due 12/02/22	206,000	207,980	205,900
AMERICAN EXPRESS CO 3.30% due 05/03/27	240,000	247,827	230,840
AMERICAN EXPRESS CO 3.40% due 02/27/23	17,000,000	17,300,071	17,055,899
AMERICAN EXPRESS CO 3.63% due 12/05/24	975,000	975,172	969,305
AMERICAN FIN TR/FINAN OP 4.50% due 09/30/28	2,160,000	2,003,309	1,695,600
AMERICAN HOME MORTGAGE ASSETS 1.40% due 11/25/46	365,140	262,102	117,151
AMERICAN HOME MORTGAGE ASSETS 1.75% due 03/25/47	790,274	468,892	708,593
AMERICAN HOME MORTGAGE ASSETS 1.81% due 10/25/46	1,142,619	729,065	651,681
AMERICAN HOME MORTGAGE INVESTM 1.81% due 05/25/47	1,259,760	744,767	707,240
AMERICAN HOME MORTGAGE INVESTM 2.00% due 03/25/46	149,326	59,423	114,456
AMERICAN HOME MORTGAGE INVESTM 2.32% due 04/25/44	11,162	11,130	11,104
AMERICAN HOMES 4 RENT 3.63% due 04/15/32	1,400,000	1,365,908	1,227,223
AMERICAN HOMES 4 RENT 4.90% due 02/15/29	900,000	1,052,877	877,046
AMERICAN INTL GROUP 2.50% due 06/30/25	270,000	270,743	257,323
AMERICAN INTL GROUP 3.40% due 06/30/30	525,000	524,956	480,483
AMERICAN INTL GROUP 3.90% due 04/01/26	470,000	491,804	460,499
AMERICAN INTL GROUP 4.80% due 07/10/45	575,000	722,409	535,225
AMERICAN MONEY MANAGEMENT CORP 2.16% due 01/15/32	1,500,000	1,500,000	1,465,679
AMERICAN MONEY MANAGEMENT CORP 2.63% due 04/25/31	250,000	249,892	238,228
AMERICAN MUNI PWR OHIO INC OH 7.33% due 02/15/28	1,165,000	1,339,704	1,313,423
AMERICAN MUNI PWR OHIO INC OH 7.83% due 02/15/41	5,630,000	7,810,026	7,577,071
AMERICAN TIRE DIST HOLDING INC FLT due 10/20/28	1,678,160	1,659,095	1,581,666
AMERICAN TOWER CORP 0.40% due 02/15/27	370,000	400,770	333,049
AMERICAN TOWER CORP 0.45% due 01/15/27	670,000	722,747	610,085
AMERICAN TOWER CORP 1.88% due 10/15/30	34,000	27,459	26,451
AMERICAN TOWER CORP 2.10% due 06/15/30	2,506,000	2,405,409	2,006,935
AMERICAN TOWER CORP 2.30% due 09/15/31	213,000	204,233	168,710
AMERICAN TOWER CORP 2.95% due 01/15/25	20,000	20,223	19,310
AMERICAN TOWER CORP 2.95% due 01/15/51	250,000	199,559	169,271
AMERICAN TOWER CORP 3.13% due 01/15/27	1,085,000	1,118,461	1,006,997
AMERICAN TOWER CORP 3.65% due 03/15/27	350,000	348,390	332,371
AMERICAN TOWER CORP 3.80% due 08/15/29	5,770,000	6,310,201	5,296,190
AMERICAN TOWER CORP 3.95% due 03/15/29	114,000	115,528	106,127
AMERICAN TRAILER WORLD CORP. FLT due 03/03/28	178,200	177,476	152,213
AMERICAN TRANSMISSION SY 2.65% due 01/15/32	1,389,000	1,385,381	1,176,413

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AMERIGAS PART/FIN CORP 5.75% due 05/20/27	250,000	278,132	228,751
AMERIGAS PART/FIN CORP 5.88% due 08/20/26	1,000,000	1,099,843	932,885
AMERIQUEST MORTGAGE SECURITIES 2.33% due 01/25/36	87,443	87,127	86,916
AMGEN INC 1.65% due 08/15/28	1,835,000	1,727,630	1,573,465
AMGEN INC 2.00% due 01/15/32	34,000	28,646	27,672
AMGEN INC 3.15% due 02/21/40	3,270,000	2,808,819	2,584,943
AMGEN INC 3.63% due 05/22/24	160,000	160,039	159,669
AMGEN INC 4.20% due 02/22/52	70,000	69,612	61,416
AMGEN INC 4.40% due 02/22/62	5,404,000	5,266,748	4,703,230
AMGEN INC 4.40% due 05/01/45	451,000	544,156	406,706
AMGEN INC 4.66% due 06/15/51	102,000	105,247	95,390
AMGH HLDG CORP FLT due 03/14/25	1,190,739	1,188,892	1,105,161
AMN HEALTHCARE INC 4.63% due 10/01/27	500,000	513,438	458,385
AMNEAL PHARMACEUTICALS LLC FLT due 05/04/25	1,689,328	1,672,428	1,524,619
AMPHENOL CORP 2.20% due 09/15/31	34,000	28,630	27,754
AMPHENOL TECH HLDS GMBH 0.75% due 05/04/26	325,000	403,917	316,850
AMS OSRAM AG 6.00% due 07/31/25	200,000	254,742	195,499
AMS OSRAM AG 7.00% due 07/31/25	550,000	579,812	524,554
AMSTED INDUSTRIES 5.63% due 07/01/27	1,550,000	1,504,075	1,457,000
AMWINS GROUP INC 4.88% due 06/30/29	700,000	700,000	573,246
AMWINS GROUP INC FLT due 02/19/28	916,055	914,187	863,766
ANALOG DEVICES INC 2.95% due 10/01/51	1,910,000	1,894,453	1,457,298
ANGEL OAK MORTGAGE TRUST 1.07% due 05/25/66	1,873,432	1,873,370	1,696,994
ANGEL OAK MORTGAGE TRUST 2.88% due 12/25/66	742,185	742,165	700,926
ANGEL OAK MORTGAGE TRUST 3.35% due 01/25/67	1,130,885	1,126,914	1,084,348
ANGEL OAK MORTGAGE TRUST 4.42% due 09/25/48	2,685,000	2,684,831	2,651,456
ANGLO AMERICAN CAPITAL 2.25% due 03/17/28	432,000	437,282	372,283
ANGLO AMERICAN CAPITAL 3.63% due 09/11/24	1,570,000	1,573,847	1,539,666
ANGLO AMERICAN CAPITAL 4.00% due 09/11/27	320,000	319,925	304,219
ANGLO AMERICAN CAPITAL 4.50% due 03/15/28	1,011,000	1,119,755	981,606
ANGLO AMERICAN CAPITAL 4.75% due 04/10/27	790,000	787,734	780,456
ANGLOGOLD HOLDINGS PLC 3.38% due 11/01/28	230,000	229,557	194,724
ANHEUSER BUSCH CO/INBEV 3.65% due 02/01/26	260,000	252,609	255,772
ANHEUSER BUSCH CO/INBEV 4.70% due 02/01/36	7,153,000	7,915,564	6,852,768
ANHEUSER BUSCH CO/INBEV 4.90% due 02/01/46	9,280,000	9,488,510	8,722,178
ANHEUSER BUSCH INBEV WOR 3.50% due 06/01/30	720,000	758,839	674,902
ANHEUSER BUSCH INBEV WOR 4.00% due 04/13/28	270,000	268,677	266,536
ANHEUSER BUSCH INBEV WOR 4.35% due 06/01/40	500,000	499,732	447,421
ANHEUSER BUSCH INBEV WOR 4.50% due 06/01/50	640,000	639,565	575,345
ANHEUSER BUSCH INBEV WOR 4.60% due 04/15/48	70,000	75,831	62,845
ANHEUSER BUSCH INBEV WOR 4.60% due 06/01/60	1,150,000	1,149,118	1,005,234
ANHEUSER BUSCH INBEV WOR 4.75% due 01/23/29	1,144,000	1,207,791	1,163,864
ANHEUSER BUSCH INBEV WOR 4.75% due 04/15/58	1,900,000	2,306,946	1,700,333
ANHEUSER BUSCH INBEV WOR 4.95% due 01/15/42	50,000	62,960	47,593
ANHEUSER BUSCH INBEV WOR 5.45% due 01/23/39	60,000	78,677	61,002
ANHEUSER BUSCH INBEV WOR 5.55% due 01/23/49	2,165,000	2,626,397	2,211,159
ANTERO MIDSTREAM PART/FI 5.38% due 06/15/29	475,000	475,000	425,391
ANTERO MIDSTREAM PART/FI 5.75% due 01/15/28	656,000	675,505	597,236
ANTERO RESOURCES CORP 7.63% due 02/01/29	721,000	745,930	733,452
ANTERO RESOURCES CORP 8.38% due 07/15/26	244,000	244,000	258,030
ANTHEM INC 2.95% due 12/01/22	1,329,000	1,337,142	1,328,242

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ANTHEM INC 3.13% due 05/15/50	525,000	501,350	396,304
ANTHEM INC 3.35% due 12/01/24	210,000	209,976	207,101
ANTHEM INC 3.65% due 12/01/27	695,000	712,671	676,397
ANTHEM INC 4.10% due 05/15/32	710,000	704,955	690,735
ANTHEM INC 4.55% due 03/01/48	167,000	212,159	157,914
ANTHEM INC 4.55% due 05/15/52	240,000	237,697	225,719
ANTHEM INC 4.65% due 08/15/44	118,000	147,309	112,090
ANZ NEW ZEALAND INTL/LDN 1.90% due 02/13/23	5,830,000	5,880,580	5,788,828
AON CORP 2.80% due 05/15/30	653,000	697,957	570,808
AON CORP 4.50% due 12/15/28	370,000	407,130	366,331
AON CORP/AON GLOBAL HOLD 3.90% due 02/28/52	68,000	66,983	55,617
AON GLOBAL LTD 4.45% due 05/24/43	70,000	82,268	61,801
AP CORE HOLDINGS II LLC FLT due 09/01/27	1,200,000	1,184,425	1,128,000
APACHE CORP 4.25% due 01/15/44	639,000	591,260	465,889
APACHE CORP 4.75% due 04/15/43	350,000	306,076	272,552
APACHE CORP 5.10% due 09/01/40	1,568,000	1,513,829	1,323,988
APACHE CORP 5.25% due 02/01/42	380,000	329,673	317,863
APACHE CORP 5.35% due 07/01/49	220,000	246,503	173,831
APACHE CORP 7.75% due 12/15/29	130,000	162,178	137,150
API ESCROW CORP 4.75% due 10/15/29	950,000	925,305	767,125
API GROUP DE INC 4.13% due 07/15/29	355,000	354,600	281,941
API GROUP DE INC FLT due 10/01/26	768,598	770,079	738,177
APIDOS CLO 2.11% due 04/20/34	680,000	680,000	655,071
APIDOS CLO 2.14% due 07/16/31	300,000	300,000	294,085
APIDOS CLO 2.56% due 04/20/31	250,000	250,108	239,064
APIDOS CLO 2.59% due 07/16/31	250,000	249,569	237,616
APIDOS CLO 2.64% due 04/15/33	250,000	249,714	237,554
APIDOS CLO 3.01% due 04/20/31	250,000	250,000	233,975
APIDOS CLO 4.01% due 04/20/31	250,000	250,109	233,981
APOLLO CMMRL REAL EST FI 4.63% due 06/15/29	600,000	599,668	447,000
APPLE INC 1.13% due 05/11/25	1,120,000	1,122,429	1,051,287
APPLE INC 2.40% due 05/03/23	6,058,000	6,075,792	6,022,961
APPLE INC 2.45% due 08/04/26	2,905,000	3,084,910	2,778,740
APPLE INC 2.55% due 08/20/60	1,740,000	1,721,940	1,191,592
APPLE INC 2.65% due 02/08/51	555,000	494,618	409,044
APPLE INC 2.90% due 09/12/27	600,000	582,637	579,129
APPLE INC 2.95% due 09/11/49	900,000	983,546	707,975
APPLE INC 3.35% due 02/09/27	1,185,000	1,242,715	1,177,361
APPLE INC 4.65% due 02/23/46	1,785,000	1,950,277	1,837,490
APPLEBEES/IHOP FUNDING LLC 4.19% due 06/05/49	1,098,900	1,098,900	1,066,056
APPLIED MATERIALS INC 1.75% due 06/01/30	850,000	772,173	715,210
APPLIED MATERIALS INC 3.90% due 10/01/25	1,315,000	1,349,180	1,323,210
APPLIED MATERIALS INC 4.35% due 04/01/47	89,000	107,161	86,113
APPLIED SYSTEMS, INC. FLT due 09/19/25	400,338	399,819	384,449
APPLOVIN CORPORATION FLT due 10/25/28	748,125	747,132	708,227
APTIV PLC / APTIV CORP 2.40% due 02/18/25	1,016,000	1,014,876	970,280
APX GROUP INC 5.75% due 07/15/29	675,000	675,000	522,579
APX GROUP INC 6.75% due 02/15/27	2,804,000	2,934,855	2,600,434
AQUA FINANCE TRUST 1.54% due 07/17/46	1,452,913	1,452,728	1,342,207
AQUA FINANCE TRUST 3.97% due 07/17/46	540,000	562,844	508,948
ARAB REPUBLIC OF EGYPT 4.75% due 04/11/25	300,000	357,829	261,061

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ARAB REPUBLIC OF EGYPT 5.75% due 05/29/24	494,000	482,314	439,996
ARAB REPUBLIC OF EGYPT 5.88% due 02/16/31	349,000	323,067	216,494
ARAB REPUBLIC OF EGYPT 6.38% due 04/11/31	3,260,000	3,850,092	2,133,172
ARAB REPUBLIC OF EGYPT 6.59% due 02/21/28	620,000	658,995	448,880
ARAB REPUBLIC OF EGYPT 7.30% due 09/30/33	300,000	300,000	191,934
ARAB REPUBLIC OF EGYPT 7.50% due 01/31/27	880,000	942,222	684,270
ARAB REPUBLIC OF EGYPT 7.50% due 02/16/61	1,600,000	1,600,000	886,707
ARAB REPUBLIC OF EGYPT 7.60% due 03/01/29	835,000	936,344	607,474
ARAB REPUBLIC OF EGYPT 7.63% due 05/29/32	1,190,000	1,252,931	776,892
ARAB REPUBLIC OF EGYPT 7.90% due 02/21/48	654,000	651,669	372,780
ARAB REPUBLIC OF EGYPT 8.50% due 01/31/47	2,091,000	2,236,041	1,234,317
ARAB REPUBLIC OF EGYPT 8.70% due 03/01/49	797,000	797,856	474,343
ARAB REPUBLIC OF EGYPT 8.75% due 09/30/51	562,000	562,000	337,308
ARAB REPUBLIC OF EGYPT 8.88% due 05/29/50	2,961,000	3,040,582	1,792,992
ARABIAN CENTRES SUKUK II 5.63% due 10/07/26	663,000	659,528	604,258
ARAMARK SERVICES INC 5.00% due 02/01/28	2,918,000	2,992,250	2,644,321
ARAMARK SERVICES INC 6.38% due 05/01/25	27,000	27,000	26,415
ARBOR MULTIFAMILY MORTGAGE SEC 0.74% due 10/15/54	9,700,000	539,345	445,399
ARBOR MULTIFAMILY MORTGAGE SEC 0.96% due 05/15/53	6,998,973	505,890	392,304
ARBOR MULTIFAMILY MORTGAGE SEC 1.75% due 05/15/53	570,000	499,180	392,628
ARBOR MULTIFAMILY MORTGAGE SEC 2.57% due 10/15/54	900,000	926,477	773,803
ARBOR MULTIFAMILY MORTGAGE SEC 2.76% due 05/15/53	1,550,000	1,631,394	1,381,428
ARBOR REALTY COLLATERALIZED LO 2.67% due 11/15/36	1,400,000	1,400,000	1,359,609
ARBOR REALTY COLLATERALIZED LO 4.72% due 12/15/35	344,000	344,000	326,360
ARCELORMITTAL 4.25% due 07/16/29	465,000	516,425	441,445
ARCH CAPITAL GROUP LTD 3.64% due 06/30/50	875,000	957,941	680,312
ARCHER DANIELS MIDLAND C 3.25% due 03/27/30	375,000	372,663	352,686
ARCHES BUYER INC 4.25% due 06/01/28	2,536,000	2,539,330	2,064,824
ARCHES BUYER INC FLT due 12/06/27	752,640	760,221	684,902
ARCHROCK PARTNERS LP/FIN 6.25% due 04/01/28	853,000	848,008	755,161
ARCHROCK PARTNERS LP/FIN 6.88% due 04/01/27	1,055,000	1,104,935	962,023
ARCONIC CORP 6.13% due 02/15/28	884,000	924,718	825,462
ARD FINANCE SA 6.50% due 06/30/27	875,000	899,626	649,040
ARDAGH METAL PACKAGING 4.00% due 09/01/29	1,357,000	1,357,736	1,088,993
ARDAGH METAL PACKAGING 6.00% due 06/15/27	543,000	545,207	537,423
ARDAGH PKG FIN/HLDGS USA 4.13% due 08/15/26	1,274,000	1,222,044	1,079,346
ARDAGH PKG FIN/HLDGS USA 4.75% due 07/15/27	100,000	141,438	87,116
ARDAGH PKG FIN/HLDGS USA 5.25% due 04/30/25	2,990,000	3,055,335	2,765,740
ARDAGH PKG FIN/HLDGS USA 5.25% due 08/15/27	2,522,000	2,410,997	1,798,337
AREIT CRE TRUST 2.02% due 01/16/37	1,860,000	1,860,000	1,783,275
ARES CAPITAL CORP 2.15% due 07/15/26	647,000	649,034	542,258
ARES CAPITAL CORP 3.25% due 07/15/25	793,000	822,025	733,101
ARES FINANCE CO II LLC 3.25% due 06/15/30	1,200,000	1,197,743	1,062,936
ARKO CORP 5.13% due 11/15/29	1,500,000	1,414,204	1,136,291
ARMOR HOLDCO INC 8.50% due 11/15/29	800,000	800,000	661,380
ARQIVA BROADC FINANCE PL 6.75% due 09/30/23	211,000	304,552	244,056
ASAHI GROUP HOLDINGS LTD 0.01% due 04/19/24	100,000	119,121	100,992
ASAHI GROUP HOLDINGS LTD 0.16% due 10/23/24	455,000	551,697	454,198
ASBURY AUTOMOTIVE GROUP 4.63% due 11/15/29	1,026,000	1,026,000	847,733
ASBURY AUTOMOTIVE GROUP 5.00% due 02/15/32	2,902,000	2,795,426	2,372,385
ASCEND LEARNING LLC FLT due 12/11/28	1,023,855	1,019,069	943,226

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ASCENT RESOURCES UTICA FLT due 11/01/25	1,000,000	1,071,265	1,048,330
ASCENT RESOURCES/ARU FIN 5.88% due 06/30/29	1,000,000	994,906	880,000
ASCENT RESOURCES/ARU FIN 7.00% due 11/01/26	775,000	753,203	720,750
ASCENT RESOURCES/ARU FIN 8.25% due 12/31/28	875,000	880,241	833,321
ASG FINANCE DESIGNATED 7.88% due 12/03/24	273,000	273,559	255,255
ASGN INCORPORATED 4.63% due 05/15/28	1,850,000	1,894,870	1,602,655
ASHFORD HOSPITALITY TRUST 2.33% due 06/15/35	930,000	930,807	900,990
ASHFORD HOSPITALITY TRUST 3.42% due 04/15/35	500,000	499,127	467,564
ASHLAND SERVICES BV 2.00% due 01/30/28	200,000	244,977	171,234
ASHTEAD CAPITAL INC 1.50% due 08/12/26	275,000	274,410	240,136
ASHTON WOODS USA/FINANCE 4.63% due 04/01/30	1,120,000	1,048,928	822,472
ASHTON WOODS USA/FINANCE 6.63% due 01/15/28	550,000	574,549	467,500
ASIAN DEVELOPMENT BANK 3.13% due 04/27/32	9,040,000	9,036,973	8,968,637
ASPLUNDH TREE EXPERT LLC FLT due 09/07/27	888,066	890,077	855,501
ASSET BACKED FUNDING CERTIFICA 2.61% due 07/25/34	1,372,697	1,371,861	1,312,511
ASSURANT INC 7.00% due 03/27/48	250,000	277,249	244,255
ASSUREDPARTNERS INC 5.63% due 01/15/29	1,650,000	1,678,704	1,320,877
ASSUREDPARTNERS INC FLT due 02/12/27	491,184	486,567	459,257
ASTRAZENECA PLC 0.30% due 05/26/23	4,239,000	4,165,686	4,142,880
ASTRAZENECA PLC 0.70% due 04/08/26	525,000	499,329	467,073
ASTRAZENECA PLC 1.38% due 08/06/30	34,000	28,597	27,908
ASTRAZENECA PLC 2.13% due 08/06/50	375,000	306,398	250,382
ASURION LLC FLT due 07/31/27	2,413,222	2,394,124	2,177,933
ASURION LLC FLT due 12/23/26	1,003,715	999,223	907,740
AT HOME GROUP INC 4.88% due 07/15/28	75,000	75,000	54,375
AT HOME GROUP INC 7.13% due 07/15/29	275,000	268,205	156,063
AT+T INC 1.65% due 02/01/28	340,000	339,676	294,138
AT+T INC 2.25% due 02/01/32	10,000	10,225	8,170
AT+T INC 2.30% due 06/01/27	3,398,000	3,443,262	3,101,844
AT+T INC 2.55% due 12/01/33	4,010,000	3,898,307	3,253,047
AT+T INC 2.75% due 06/01/31	2,463,000	2,441,126	2,126,820
AT+T INC 2.88% due 12/31/99	1,300,000	1,416,415	1,182,404
AT+T INC 3.30% due 02/01/52	120,000	117,093	88,074
AT+T INC 3.50% due 06/01/41	2,995,000	2,993,295	2,391,438
AT+T INC 3.50% due 09/15/53	11,099,000	10,063,371	8,413,026
AT+T INC 3.55% due 09/15/55	2,038,000	1,890,586	1,526,951
AT+T INC 3.65% due 06/01/51	500,000	492,562	391,064
AT+T INC 3.65% due 09/15/59	12,474,000	12,081,523	9,342,376
AT+T INC 3.80% due 12/01/57	6,587,000	6,439,175	5,087,290
AT+T INC 3.85% due 06/01/60	141,000	150,792	108,979
AT+T INC 4.10% due 02/15/28	1,901,000	2,088,757	1,861,992
AT+T INC 4.25% due 03/01/27	150,000	147,947	149,628
AT+T INC 4.30% due 02/15/30	1,981,000	2,177,760	1,933,260
AT+T INC 4.35% due 03/01/29	304,000	348,319	299,330
AT+T INC 4.35% due 06/15/45	396,000	371,272	345,736
AT+T INC 4.50% due 03/09/48	963,000	1,088,528	853,338
AT+T INC 4.50% due 05/15/35	248,000	288,950	235,666
AT+T INC 4.90% due 08/15/37	550,000	567,730	547,801
AT+T INC 5.15% due 11/15/46	175,000	212,480	172,143
AT+T INC 5.35% due 09/01/40	40,000	50,944	39,500
AT+T INC 5.55% due 08/15/41	40,000	52,691	41,124

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
AT+T INC due 11/27/22	1,000,000	340,206	985,530
ATENTO LUXCO 1 SA 8.00% due 02/10/26	210,000	222,494	148,311
ATF NETHERLANDS BV 3.75% due 12/29/49	200,000	253,323	182,142
ATHENAHEALTH INC FLT due 02/15/29	2,830,000	2,818,574	2,598,308
ATKORE INC 4.25% due 06/01/31	515,000	526,517	427,450
ATLANTIA SPA 1.88% due 07/13/27	500,000	584,586	422,703
ATLANTICA SUSTAIN INFRA 4.13% due 06/15/28	428,000	428,000	372,694
ATLAS LUXCO 4 / ALL UNI 3.63% due 06/01/28	775,000	930,388	613,048
ATLAS LUXCO 4 / ALL UNI 4.63% due 06/01/28	3,522,000	3,509,628	2,866,603
ATMOS ENERGY CORP 0.63% due 03/09/23	4,984,000	4,929,886	4,895,523
ATMOS ENERGY CORP 4.13% due 10/15/44	84,000	95,703	74,369
ATOM MORTGAGE SECURITIES 2.80% due 07/22/31	181,874	250,022	201,097
ATRIUM CDO CORP 2.68% due 11/21/30	2,500,000	2,496,478	2,417,713
AUTODESK INC 2.85% due 01/15/30	662,000	683,076	578,582
AUTODESK INC 4.38% due 06/15/25	80,000	84,374	81,190
AUTOMATION TOOLING SYSTE 4.13% due 12/15/28	75,000	75,000	62,625
AVALONBAY COMMUNITIES 2.05% due 01/15/32	1,200,000	1,083,077	990,351
AVANGRID INC 3.20% due 04/15/25	600,000	599,556	583,435
AVANTOR FUNDING INC 3.88% due 07/15/28	400,000	488,710	361,924
AVANTOR FUNDING INC 3.88% due 11/01/29	1,636,000	1,636,000	1,430,927
AVANTOR FUNDING INC 4.63% due 07/15/28	870,000	898,766	797,529
AVAYA INC FLT due 12/15/27	500,000	502,009	375,000
AVENUE OF AMERICAS 3.55% due 10/15/38	700,000	699,154	653,709
AVIATION CAPITAL GROUP 1.95% due 01/30/26	600,000	595,866	521,884
AVIATION CAPITAL GROUP 5.50% due 12/15/24	800,000	825,415	792,968
AVIS BUDGET CAR/FINANCE 5.38% due 03/01/29	170,000	151,035	141,408
AVIS BUDGET CAR/FINANCE 5.75% due 07/15/27	200,000	202,933	179,100
AVIS BUDGET RENTAL CAR FUNDING 1.66% due 02/20/28	5,112,000	5,111,723	4,556,872
AVIS BUDGET RENTAL CAR FUNDING 1.90% due 02/20/28	1,154,000	1,153,529	1,013,135
AVOLON HOLDINGS FNDG LTD 3.95% due 07/01/24	4,460,000	4,449,700	4,270,116
AVOLON HOLDINGS FNDG LTD 4.25% due 04/15/26	2,852,000	2,825,702	2,641,085
AVOLON TLB BORROWER 1 (US) LLC FLT due 12/01/27	985,000	986,055	933,908
AVSC HOLDING CORP FLT due 03/03/25	2,380,894	2,254,394	2,040,617
AXALTA COAT/DUTCH HLD BV 4.75% due 06/15/27	673,000	686,228	604,758
AXALTA COATING 3.75% due 01/15/25	200,000	244,153	188,704
AXALTA COATING SYSTEMS 3.38% due 02/15/29	2,021,000	1,920,344	1,649,884
AZUL INVESTMENTS LLP 5.88% due 10/26/24	246,000	229,435	186,570
AZURE POWER ENERGY LTD 3.58% due 08/19/26	196,900	191,071	162,403
B+G FOODS INC 5.25% due 04/01/25	1,300,000	1,311,121	1,198,860
B+G FOODS INC 5.25% due 09/15/27	2,514,000	2,597,888	2,174,459
BACARDI LTD 5.30% due 05/15/48	3,990,000	4,101,614	3,752,201
BAE SYSTEMS HOLDINGS INC 3.80% due 10/07/24	357,000	356,409	353,451
BAE SYSTEMS HOLDINGS INC 3.85% due 12/15/25	798,000	856,914	783,624
BAIDU INC 4.38% due 05/14/24	375,000	374,728	377,434
BAIN CAPITAL CREDIT CLO, LIMIT 2.58% due 04/23/31	11,000,000	11,000,000	10,454,444
BAIN CAPITAL CREDIT CLO, LIMIT 2.64% due 07/19/31	250,000	250,132	240,563
BAKER HUGHES LLC/CO OBL 3.34% due 12/15/27	660,000	660,000	623,153
BALL CORP 2.88% due 08/15/30	1,886,000	1,778,847	1,518,054
BALL CORP 3.13% due 09/15/31	360,000	354,362	290,390
BALLYROCK LTD 2.68% due 11/20/30	730,000	730,000	713,504
BALLYROCK LTD 3.36% due 01/20/34	250,000	251,843	233,708

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BALLYROCK LTD 4.09% due 07/15/32	1,000,000	1,000,000	925,383
BALLYROCK LTD 4.19% due 10/15/28	250,000	250,000	242,728
BALLYROCK LTD 4.63% due 11/20/30	500,000	500,000	466,030
BALTIMORE GAS + ELECTRIC 3.20% due 09/15/49	176,000	191,129	136,332
BALTIMORE GAS + ELECTRIC 3.50% due 08/15/46	106,000	119,843	86,863
BALTIMORE GAS + ELECTRIC 3.75% due 08/15/47	404,000	401,077	344,649
BALTIMORE GAS + ELECTRIC 4.55% due 06/01/52	75,000	74,867	72,673
BANC OF AMERICA MERRILL LYNCH 2.47% due 09/15/34	5,000,000	4,833,391	4,798,921
BANC OF AMERICA MERRILL LYNCH 3.02% due 09/15/34	2,000,000	1,851,383	1,890,811
BANC OF AMERICA MERRILL LYNCH 3.27% due 04/15/36	6,000,000	6,000,000	5,724,057
BANC OF AMERICA MERRILL LYNCH 3.29% due 11/05/32	775,000	808,768	731,785
BANCA MONTE DEI PASCHI S 10.50% due 07/23/29	300,000	438,988	216,283
BANCA MONTE DEI PASCHI S 3.63% due 09/24/24	400,000	501,838	384,726
BANCO BILBAO VIZCAYA ARG 6.00% due 12/31/99	200,000	266,502	189,958
BANCO DE CREDITO DEL PER 3.25% due 09/30/31	260,000	259,802	227,825
BANCO DE SABADELL SA 1.13% due 03/11/27	300,000	370,508	286,866
BANCO DE SABADELL SA 2.63% due 03/24/26	100,000	109,671	99,146
BANCO GNB SUDAMERIS SA 7.50% due 04/16/31	150,000	149,301	127,840
BANCO INTERNAC DEL PERU 3.25% due 10/04/26	447,000	454,862	410,397
BANCO INTERNAC DEL PERU 4.00% due 07/08/30	300,000	275,063	277,500
BANCO MERCANTIL DE NORTE 5.88% due 12/31/99	400,000	400,000	331,000
BANCO MERCANTIL DE NORTE 6.63% due 12/31/99	600,000	588,933	490,800
BANCO MERCANTIL DE NORTE 6.75% due 12/31/99	240,000	247,202	225,842
BANCO NACIONAL DE PANAMA 2.50% due 08/11/30	280,000	250,621	222,250
BANCO SANTANDER SA 2.13% due 04/12/23	400,000	400,000	399,856
BANCO SANTANDER SA 2.71% due 06/27/24	1,400,000	1,431,088	1,358,541
BANCO SANTANDER SA 2.75% due 05/28/25	2,400,000	2,405,488	2,272,542
BANCO SANTANDER SA 2.75% due 12/03/30	3,000,000	2,990,841	2,382,712
BANCO SANTANDER SA 3.31% due 06/27/29	200,000	217,336	181,601
BANCO SANTANDER SA 3.85% due 04/12/23	4,575,000	4,592,268	4,570,890
BANCO SANTANDER SA 4.25% due 04/11/27	400,000	396,763	385,836
BANCO SANTANDER SA 4.38% due 12/31/99	200,000	225,744	175,834
BANFF MERGER SUB INC FLT due 02/27/26	1,581,292	1,574,550	1,481,481
BANFF MERGER SUB INC FLT due 10/02/25	642,204	642,050	596,717
BANGKOK BANK PCL/HK 3.47% due 09/23/36	315,000	315,000	263,259
BANGKOK BANK PCL/HK 3.73% due 09/25/34	750,000	776,820	655,995
BANIJAY ENTERTAINMENT SAS FLT due 03/01/25	491,250	488,763	464,845
BANK 0.40% due 05/15/62	6,340,000	199,364	155,932
BANK 0.48% due 05/15/64	11,000,000	505,317	417,261
BANK 0.90% due 05/15/62	4,023,529	251,491	190,832
BANK 1.06% due 05/15/64	6,070,000	494,466	394,103
BANK 2.56% due 05/15/64	198,000	203,811	172,544
BANK 2.85% due 10/17/52	3,300,000	3,391,834	3,005,643
BANK 2.93% due 02/15/55	409,000	368,335	366,662
BANK 2021 BN35 2.29% due 06/15/64	181,000	186,327	153,612
BANK 3.03% due 11/15/53	1,050,000	1,080,105	847,832
BANK 3.04% due 01/15/63	700,000	720,022	605,378
BANK 3.46% due 12/15/52	450,000	500,158	403,742
BANK 4.13% due 09/15/60	217,276	229,761	217,261
BANK 4.21% due 06/15/60	470,000	512,622	433,030
BANK 4.49% due 06/15/55	700,000	720,965	710,679

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANK 4.61% due 09/15/60	1,020,000	1,086,129	931,138
BANK BAHRAIN + KUWAIT 5.50% due 07/09/24	318,000	327,889	316,951
BANK OF AMERICA CORP 0.58% due 08/08/29	210,000	256,880	186,066
BANK OF AMERICA CORP 1.20% due 10/24/26	2,040,000	2,051,028	1,825,410
BANK OF AMERICA CORP 1.32% due 06/19/26	2,756,000	2,762,809	2,505,314
BANK OF AMERICA CORP 1.73% due 07/22/27	572,000	556,352	508,449
BANK OF AMERICA CORP 1.90% due 07/23/31	1,750,000	1,757,733	1,398,619
BANK OF AMERICA CORP 1.92% due 10/24/31	556,000	538,128	444,126
BANK OF AMERICA CORP 2.02% due 02/13/26	1,627,000	1,667,007	1,524,874
BANK OF AMERICA CORP 2.30% due 07/21/32	4,395,000	4,395,000	3,551,584
BANK OF AMERICA CORP 2.50% due 02/13/31	1,772,000	1,692,093	1,497,558
BANK OF AMERICA CORP 2.55% due 02/04/28	841,000	841,000	764,863
BANK OF AMERICA CORP 2.57% due 10/20/32	16,451,000	16,017,280	13,568,982
BANK OF AMERICA CORP 2.59% due 04/29/31	7,020,000	7,156,449	5,953,964
BANK OF AMERICA CORP 2.68% due 06/19/41	420,000	433,511	302,198
BANK OF AMERICA CORP 2.69% due 04/22/32	1,560,000	1,565,244	1,309,648
BANK OF AMERICA CORP 2.88% due 10/22/30	7,216,000	6,767,116	6,301,416
BANK OF AMERICA CORP 2.97% due 02/04/33	4,930,000	4,722,278	4,199,982
BANK OF AMERICA CORP 3.00% due 12/20/23	6,440,000	6,439,722	6,418,889
BANK OF AMERICA CORP 3.19% due 07/23/30	517,000	565,229	463,467
BANK OF AMERICA CORP 3.30% due 01/11/23	13,659,000	13,846,141	13,680,841
BANK OF AMERICA CORP 3.38% due 04/02/26	942,000	942,000	913,085
BANK OF AMERICA CORP 3.42% due 12/20/28	5,314,000	5,652,481	4,948,705
BANK OF AMERICA CORP 3.50% due 04/19/26	1,250,000	1,249,121	1,217,808
BANK OF AMERICA CORP 3.55% due 03/05/24	1,555,000	1,560,329	1,550,005
BANK OF AMERICA CORP 3.59% due 07/21/28	2,605,000	2,589,428	2,456,780
BANK OF AMERICA CORP 3.71% due 04/24/28	4,394,000	4,549,228	4,188,584
BANK OF AMERICA CORP 3.82% due 01/20/28	162,000	176,708	155,339
BANK OF AMERICA CORP 3.85% due 03/08/37	5,300,000	4,988,609	4,581,051
BANK OF AMERICA CORP 3.86% due 07/23/24	1,000,000	1,000,000	995,608
BANK OF AMERICA CORP 3.97% due 02/07/30	3,701,000	3,992,990	3,495,902
BANK OF AMERICA CORP 4.00% due 01/22/25	1,530,000	1,526,159	1,523,203
BANK OF AMERICA CORP 4.00% due 04/01/24	640,000	639,626	644,393
BANK OF AMERICA CORP 4.08% due 03/20/51	1,367,000	1,413,730	1,178,161
BANK OF AMERICA CORP 4.08% due 04/23/40	70,000	84,408	61,548
BANK OF AMERICA CORP 4.13% due 01/22/24	585,000	586,045	591,243
BANK OF AMERICA CORP 4.18% due 11/25/27	3,150,000	3,453,084	3,061,345
BANK OF AMERICA CORP 4.20% due 08/26/24	7,410,000	7,524,493	7,424,169
BANK OF AMERICA CORP 4.25% due 10/22/26	1,490,000	1,493,516	1,469,004
BANK OF AMERICA CORP 4.27% due 07/23/29	918,000	1,025,179	882,026
BANK OF AMERICA CORP 4.30% due 12/31/99	1,250,000	1,285,140	1,045,313
BANK OF AMERICA CORP 4.38% due 04/27/28	861,000	861,000	847,629
BANK OF AMERICA CORP 4.38% due 12/31/99	630,000	630,000	522,755
BANK OF AMERICA CORP 4.45% due 03/03/26	190,000	195,154	189,081
BANK OF AMERICA CORP 4.57% due 04/27/33	5,105,000	5,105,000	4,968,242
BANK OF AMERICA CORP 5.00% due 01/21/44	1,430,000	1,457,565	1,404,608
BANK OF AMERICA CORP 5.13% due 12/31/99	620,000	635,533	578,181
BANK OF AMERICA CORP 5.88% due 12/31/99	990,000	1,098,065	869,251
BANK OF AMERICA CORP 6.11% due 01/29/37	275,000	317,257	295,814
BANK OF AMERICA CORP 6.13% due 12/31/99	565,000	565,000	544,872
BANK OF MONTREAL 1.85% due 05/01/25	890,000	889,610	841,915

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BANK OF MONTREAL 2.05% due 11/01/22	5,000,000	5,029,847	4,986,577
BANK OF MONTREAL 3.80% due 12/15/32	190,000	179,690	176,108
BANK OF NOVA SCOTIA 1.30% due 06/11/25	480,000	479,364	445,339
BANK OF NOVA SCOTIA 1.63% due 05/01/23	3,000,000	2,985,330	2,957,765
BANK OF NOVA SCOTIA 1.95% due 02/01/23	5,000,000	5,042,203	4,965,256
BANK OF NOVA SCOTIA 2.00% due 11/15/22	10,603,000	10,672,577	10,574,039
BANK OF NOVA SCOTIA 2.38% due 01/18/23	9,000,000	9,090,356	8,969,842
BANK OF NY MELLON CORP 1.60% due 04/24/25	260,000	259,943	244,715
BANK OF NY MELLON CORP 1.65% due 01/28/31	34,000	28,458	27,519
BANK OF NY MELLON CORP 2.05% due 01/26/27	1,740,000	1,724,731	1,598,712
BANK OF NY MELLON CORP 3.70% due 12/31/99	645,000	660,746	570,739
BANK OF NY MELLON CORP 4.63% due 12/29/49	480,000	495,230	417,600
BANK OF NY MELLON CORP 4.70% due 12/31/99	470,000	493,794	459,190
BANQUE FED CRED MUTUEL 2.13% due 11/21/22	19,355,000	19,494,199	19,283,501
BANQUE FED CRED MUTUEL 2.70% due 07/20/22	2,970,000	2,973,734	2,970,158
BARCLAYS COMMERCIAL MORTGAGE S 1.39% due 09/15/54	9,397,066	995,242	791,302
BARCLAYS COMMERCIAL MORTGAGE S 2.32% due 10/15/37	6,328,236	6,312,575	6,105,594
BARCLAYS COMMERCIAL MORTGAGE S 2.38% due 09/15/54	1,662,000	1,636,574	1,328,108
BARCLAYS COMMERCIAL MORTGAGE S 2.77% due 03/15/37	1,000,000	970,350	881,203
BARCLAYS COMMERCIAL MORTGAGE S 3.32% due 10/15/37	2,500,000	2,500,000	2,342,979
BARCLAYS COMMERCIAL MORTGAGE S 3.38% due 03/12/36	2,960,000	2,901,517	2,780,739
BARCLAYS COMMERCIAL MORTGAGE S 3.46% due 10/15/37	390,000	393,912	384,791
BARCLAYS COMMERCIAL MORTGAGE S 4.27% due 08/05/38	800,000	790,642	667,582
BARCLAYS COMMERCIAL MORTGAGE S 4.60% due 06/15/55	820,000	842,128	837,450
BARCLAYS PLC 2.85% due 05/07/26	1,725,000	1,725,000	1,628,910
BARCLAYS PLC 4.38% due 09/11/24	2,375,000	2,373,906	2,363,165
BARCLAYS PLC 4.84% due 05/09/28	2,725,000	2,725,000	2,621,460
BARCLAYS PLC 4.97% due 05/16/29	970,000	970,244	953,312
BARCLAYS PLC 5.09% due 06/20/30	860,000	880,283	811,752
BARCLAYS PLC 6.13% due 12/31/99	200,000	216,608	185,695
BARCLAYS PLC 7.13% due 12/31/99	1,200,000	1,693,385	1,397,225
BARCLAYS PLC 7.25% due 12/31/99	800,000	1,162,176	954,558
BARCLAYS PLC 7.75% due 12/31/99	1,300,000	1,370,776	1,277,250
BARCLAYS PLC 7.88% due 12/29/49	400,000	570,301	483,351
BARRICK GOLD CORP 5.25% due 04/01/42	150,000	156,634	147,632
BARRICK NA FINANCE LLC 5.70% due 05/30/41	420,000	447,401	434,862
BARRICK NA FINANCE LLC 5.75% due 05/01/43	440,000	513,859	457,952
BASSWOOD PARK CLO LTD 2.06% due 04/20/34	2,000,000	2,000,000	1,934,866
BAT CAPITAL CORP 2.26% due 03/25/28	3,300,000	3,300,000	2,764,530
BAT CAPITAL CORP 2.73% due 03/25/31	850,000	850,000	673,203
BAT CAPITAL CORP 2.76% due 08/15/22	588,000	588,510	587,236
BAT CAPITAL CORP 3.22% due 09/06/26	204,000	213,463	190,535
BAT CAPITAL CORP 3.56% due 08/15/27	2,220,000	2,220,149	2,030,942
BAT CAPITAL CORP 3.73% due 09/25/40	325,000	325,000	227,887
BAT CAPITAL CORP 3.98% due 09/25/50	1,775,000	1,771,659	1,222,888
BAT CAPITAL CORP 4.54% due 08/15/47	1,775,000	1,611,127	1,301,441
BAT CAPITAL CORP 4.74% due 03/16/32	4,925,000	4,790,988	4,377,273
BAT CAPITAL CORP 4.76% due 09/06/49	225,000	232,076	169,647
BAT CAPITAL CORP 5.65% due 03/16/52	800,000	772,126	690,329
BAT INTL FINANCE PLC 1.25% due 03/13/27	245,000	305,916	227,039
BAT INTL FINANCE PLC 2.38% due 01/19/23	285,000	349,434	300,636

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BATH + BODY WORKS INC 5.25% due 02/01/28	10,000	9,995	8,437
BATH + BODY WORKS INC 6.63% due 10/01/30	212,000	227,358	183,113
BATH + BODY WORKS INC 6.75% due 07/01/36	375,000	449,521	299,963
BATH + BODY WORKS INC 6.88% due 11/01/35	338,000	356,273	274,625
BATH + BODY WORKS INC 7.50% due 06/15/29	1,415,000	1,530,392	1,287,942
BATH + BODY WORKS INC 9.38% due 07/01/25	14,000	14,000	14,202
BATTALION CLO LTD 2.73% due 01/25/35	1,000,000	1,000,000	949,031
BAUSCH + LOMB INC FLT due 05/10/27	1,025,000	1,012,497	952,225
BAUSCH HEALTH AMERICAS 8.50% due 01/31/27	17,000	17,787	11,921
BAUSCH HEALTH AMERICAS 9.25% due 04/01/26	530,000	551,508	378,950
BAUSCH HEALTH COS INC 4.88% due 06/01/28	2,463,000	2,481,047	1,927,396
BAUSCH HEALTH COS INC 5.00% due 02/15/29	1,486,000	1,484,481	772,720
BAUSCH HEALTH COS INC 5.25% due 01/30/30	336,000	249,672	173,604
BAUSCH HEALTH COS INC 5.25% due 02/15/31	3,034,000	3,086,471	1,552,725
BAUSCH HEALTH COS INC 5.50% due 11/01/25	465,000	465,686	408,403
BAUSCH HEALTH COS INC 6.13% due 02/01/27	2,745,000	2,735,306	2,333,250
BAUSCH HEALTH COS INC 7.00% due 01/15/28	650,000	680,759	372,125
BAXTER INTERNATIONAL INC 1.92% due 02/01/27	4,480,000	4,257,872	4,011,959
BAYER US FINANCE II LLC 3.88% due 12/15/23	2,200,000	2,198,191	2,195,120
BAYER US FINANCE II LLC 4.25% due 12/15/25	4,275,000	4,273,776	4,219,154
BAYVIEW FINANCIAL ACQUISITION 2.61% due 02/28/41	308,058	308,058	306,182
BB UBS TRUST 3.43% due 11/05/36	3,144,000	3,325,963	3,024,630
BBCCRE TRUST 4.56% due 08/10/33	3,560,000	3,343,405	3,244,827
BCPE EMPIRE HOLDINGS INC 7.63% due 05/01/27	225,000	223,884	183,169
BCPE ULYSSES INTERMEDIAT 8.50% due 04/01/27	3,545,000	3,551,882	2,180,175
BDS LTD 2.68% due 06/16/36	370,000	370,000	354,725
BDS LTD 2.68% due 11/16/38	1,150,000	1,150,000	1,113,614
BDS LTD 2.77% due 02/16/37	724,788	725,321	719,888
BDS LTD 4.41% due 06/16/36	1,000,000	1,000,000	926,249
BEACON CONTAINER FINANCE II LL 2.25% due 10/22/46	2,311,867	2,310,885	2,065,225
BEACON ROOFING SUPPLY IN 4.13% due 05/15/29	317,000	317,000	257,791
BEACON ROOFING SUPPLY IN 4.50% due 11/15/26	534,000	528,142	481,412
BEACON ROOFING SUPPLY INC. FLT due 05/19/28	271,290	271,290	258,347
BEAR STEARNS ADJUSTABLE RATE M 2.75% due 11/25/34	91,470	94,882	85,296
BEAR STEARNS ADJUSTABLE RATE M 2.82% due 02/25/34	1,641	1,615	1,565
BEAR STEARNS ADJUSTABLE RATE M 3.02% due 01/25/35	39,325	35,496	37,639
BEAR STEARNS ADJUSTABLE RATE M 3.38% due 02/25/36	3,619	3,045	3,208
BEAR STEARNS ADJUSTABLE RATE M 3.62% due 11/25/34	170,170	171,069	151,615
BEAR STEARNS ALT A TRUST 1.94% due 02/25/34	695,022	638,244	642,786
BEAR STEARNS ALT A TRUST 2.26% due 04/25/34	828,892	829,017	799,767
BEAR STEARNS ALT A TRUST 3.27% due 04/25/35	200,550	201,044	191,588
BEAR STEARNS ASSET BACKED SECU 2.36% due 01/25/34	4,775	6,189	4,412
BEAR STEARNS MORTGAGE FUNDING 1.76% due 03/25/37	899,311	598,638	779,942
BEAR STEARNS MORTGAGE FUNDING 1.79% due 03/25/37	798,081	487,682	725,585
BEAR STEARNS MORTGAGE FUNDING 1.83% due 12/25/36	651,024	424,847	610,080
BEAZER HOMES USA 7.25% due 10/15/29	1,000,000	1,088,699	791,913
BECTON DICKINSON AND CO 1.00% due 12/15/22	750,000	910,476	784,850
BECTON DICKINSON AND CO 1.96% due 02/11/31	762,000	757,553	615,070
BECTON DICKINSON AND CO 2.82% due 05/20/30	350,000	350,000	307,856
BECTON DICKINSON AND CO 3.36% due 06/06/24	1,392,000	1,392,346	1,377,622
BECTON DICKINSON AND CO 3.70% due 06/06/27	1,635,000	1,713,808	1,579,994

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BECTON DICKINSON AND CO 3.73% due 12/15/24	81,000	79,067	80,627
BECTON DICKINSON AND CO 4.69% due 12/15/44	126,000	124,786	116,410
BELLEMEADE RE LT 2.68% due 03/25/31	375,419	375,419	373,611
BELLEMEADE RE LT 3.22% due 07/25/29	3,676,264	3,676,264	3,661,268
BELLEMEADE RE LT 3.88% due 03/25/31	230,000	230,000	225,780
BELLIS ACQUISITION CO PL 3.25% due 02/16/26	625,000	866,985	588,249
BELLIS ACQUISITION CO PL 4.50% due 02/16/26	100,000	114,512	97,156
BELLRING BRANDS INC 7.00% due 03/15/30	1,835,000	1,843,809	1,729,488
BENCHMARK MORTGAGE TRUST 1.11% due 04/15/54	15,124	1,309	1,047
BENCHMARK MORTGAGE TRUST 1.15% due 03/15/54	5,499,336	480,211	369,823
BENCHMARK MORTGAGE TRUST 1.27% due 02/15/54	4,000,000	394,132	295,953
BENCHMARK MORTGAGE TRUST 1.46% due 12/17/53	6,602	737	564
BENCHMARK MORTGAGE TRUST 1.98% due 12/17/53	572,000	483,813	478,697
BENCHMARK MORTGAGE TRUST 2.22% due 08/15/54	1,000,000	890,843	844,048
BENCHMARK MORTGAGE TRUST 2.25% due 12/15/54	646,000	545,719	408,069
BENCHMARK MORTGAGE TRUST 2.39% due 09/15/54	686,000	592,351	586,783
BENCHMARK MORTGAGE TRUST 2.67% due 12/15/54	1,136,000	1,005,757	992,484
BENCHMARK MORTGAGE TRUST 2.91% due 09/15/43	460,000	476,757	404,456
BENCHMARK MORTGAGE TRUST 2.93% due 12/15/72	1,400,000	1,440,434	1,276,185
BENCHMARK MORTGAGE TRUST 3.20% due 12/15/54	962,000	961,927	769,897
BENCHMARK MORTGAGE TRUST 3.42% due 08/15/52	1,573,000	1,658,493	1,440,357
BENCHMARK MORTGAGE TRUST 3.46% due 03/15/55	40,000	41,191	37,428
BENCHMARK MORTGAGE TRUST 3.56% due 12/15/72	370,000	380,716	328,803
BENCHMARK MORTGAGE TRUST 3.72% due 12/15/72	350,000	351,464	298,439
BENCHMARK MORTGAGE TRUST 3.79% due 04/15/55	3,099,000	3,173,663	2,965,861
BENCHMARK MORTGAGE TRUST 3.85% due 04/10/51	223,709	233,659	221,833
BENCHMARK MORTGAGE TRUST 4.03% due 03/15/62	600,000	529,843	496,952
BENCHMARK MORTGAGE TRUST 4.59% due 05/15/55	820,000	843,404	829,540
BENCHMARK MORTGAGE TRUST 4.61% due 07/15/51	910,000	1,016,049	824,843
BENEFIT STREET PARTNERS CLO LT 2.49% due 07/15/29	750,000	750,000	730,478
BENEFIT STREET PARTNERS CLO LT 3.04% due 10/15/30	375,000	375,104	352,559
BENEFIT STREET PARTNERS CLO LT 4.84% due 01/15/33	1,000,000	1,004,431	946,342
BERKSHIRE HATHAWAY ENERG 3.70% due 07/15/30	1,615,000	1,614,894	1,549,506
BERKSHIRE HATHAWAY FIN 3.85% due 03/15/52	4,968,000	4,876,465	4,252,885
BERKSHIRE HATHAWAY FIN 4.25% due 01/15/49	560,000	554,631	515,771
BERKSHIRE HATHAWAY INC 2.75% due 03/15/23	20,000,000	20,116,967	19,997,724
BERRY GLOBAL INC 1.57% due 01/15/26	1,095,000	1,073,669	976,433
BERRY GLOBAL INC 5.63% due 07/15/27	585,000	601,974	559,810
BERRY GLOBAL INC FLT due 07/01/26	396,587	397,346	382,321
BETTCHER INDUSTRIES INC FLT due 12/14/29	92,600	91,674	88,896
BEYOND MEAT INC 0.01% due 03/15/27	374,000	263,217	141,185
BFLD TRUST 2.47% due 10/15/35	1,165,000	1,170,743	1,131,143
BFLD TRUST 2.93% due 06/15/38	574,000	574,000	553,644
BFLD TRUST 4.83% due 06/15/38	420,000	420,000	406,073
BGC PARTNERS INC 5.38% due 07/24/23	1,700,000	1,743,616	1,710,855
BHARTI AIRTEL LTD 3.25% due 06/03/31	200,000	202,231	167,275
BHMS MORTGAGE TRUST 2.57% due 07/15/35	5,000,000	4,242,133	4,807,100
BHP BILLITON FIN USA LTD 5.00% due 09/30/43	110,000	109,986	113,074
BIG RIVER STEEL/BRS FIN 6.63% due 01/31/29	644,000	678,651	597,597
BINOM SECURITIZATION TRUST 3.00% due 02/25/61	1,177,271	1,175,577	1,126,925
BIO RAD LABS 3.70% due 03/15/32	1,000,000	997,410	888,623

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BIOGEN INC 3.15% due 05/01/50	379,000	353,756	259,931
BIRCH GROVE CLO LTD. 2.30% due 10/19/34	660,000	660,128	637,661
BIRCH GROVE CLO LTD. 4.03% due 06/15/31	750,000	750,000	695,151
BIRCH GROVE CLO LTD. 5.18% due 06/15/31	1,000,000	1,000,000	890,285
BLACK KNIGHT INFOSERV LL 3.63% due 09/01/28	213,000	214,400	185,059
BLACKSTONE HOLDINGS FINA 2.00% due 01/30/32	34,000	28,030	27,015
BLACKSTONE MORTGAGE TR 3.75% due 01/15/27	1,097,000	1,057,324	894,055
BLACKSTONE MORTGAGE TRUST, INC FLT due 04/23/26	555,779	555,779	523,822
BLACKSTONE PRIVATE CRE 3.25% due 03/15/27	602,000	600,418	510,750
BLACKSTONE PRIVATE CRE 4.00% due 01/15/29	432,000	429,156	354,001
BLOCK COMMUNICATIONS INC 4.88% due 03/01/28	2,656,000	2,732,078	2,244,320
BLOCK INC 2.75% due 06/01/26	425,000	425,000	377,073
BLOCK INC 3.50% due 06/01/31	217,000	217,000	172,919
BLOOMIN BRANDS INC/OSI 5.13% due 04/15/29	100,000	100,000	84,845
BLUE RACER MID LLC/FINAN 6.63% due 07/15/26	220,000	220,942	198,014
BLUE RACER MID LLC/FINAN 7.63% due 12/15/25	50,000	50,000	47,258
BLUELINX HOLDING 6.00% due 11/15/29	500,000	493,608	390,000
BLUEMOUNTAIN CLO LTD 2.27% due 10/20/34	7,000,000	7,000,000	6,737,304
BLUEMOUNTAIN CLO LTD 2.54% due 07/15/31	1,000,000	1,000,173	958,184
BLUEMOUNTAIN CLO LTD 3.73% due 08/20/32	250,000	250,000	237,140
BLUEMOUNTAIN CLO LTD 4.58% due 08/20/32	500,000	500,000	471,664
BMW FINANCE NV 2.19% due 08/12/22	4,875,000	4,878,738	4,874,023
BMW FINANCE NV 2.25% due 08/12/22	1,040,000	1,042,443	1,039,973
BMW US CAPITAL LLC 3.45% due 04/12/23	4,000,000	4,035,048	4,001,901
BMW US CAPITAL LLC 3.80% due 04/06/23	15,000,000	15,242,104	15,066,422
BNP PARIBAS 0.25% due 04/13/27	500,000	589,067	466,099
BNP PARIBAS 0.50% due 01/19/30	500,000	597,526	426,047
BNP PARIBAS 1.32% due 01/13/27	1,175,000	1,175,000	1,038,058
BNP PARIBAS 2.22% due 06/09/26	1,950,000	1,963,389	1,800,187
BNP PARIBAS 2.59% due 01/20/28	200,000	200,000	179,897
BNP PARIBAS 3.05% due 01/13/31	1,300,000	1,300,000	1,121,552
BNP PARIBAS 3.25% due 03/03/23	1,000,000	1,017,775	1,001,410
BNP PARIBAS 3.38% due 01/09/25	2,470,000	2,471,612	2,412,321
BNP PARIBAS 3.50% due 03/01/23	3,400,000	3,463,073	3,391,229
BNP PARIBAS 4.25% due 10/15/24	1,575,000	1,574,705	1,568,614
BNP PARIBAS 4.38% due 03/01/33	250,000	238,422	231,883
BNP PARIBAS 4.38% due 05/12/26	3,600,000	3,572,661	3,522,476
BNP PARIBAS 4.38% due 09/28/25	6,375,000	6,347,456	6,276,305
BNP PARIBAS 4.40% due 08/14/28	720,000	717,440	688,843
BNP PARIBAS 4.63% due 03/13/27	1,720,000	1,689,851	1,683,404
BNP PARIBAS 4.63% due 12/31/99	475,000	478,950	350,549
BNP PARIBAS 4.71% due 01/10/25	940,000	939,958	939,508
BNP PARIBAS 5.20% due 01/10/30	290,000	290,287	289,633
BNP PARIBAS 6.63% due 12/31/99	580,000	600,721	556,075
BNP PARIBAS 7.38% due 12/29/49	4,500,000	4,595,456	4,454,765
BNSF RAILWAY CO 2007 1 P 6.00% due 04/01/24	655,905	655,894	666,857
BOARDWALK PIPELINES LP 3.40% due 02/15/31	700,000	694,540	596,840
BOC AVIATION LTD 3.50% due 09/18/27	200,000	211,210	191,536
BOCA COMMERCIAL MORTGAGE TRUST 2.27% due 05/15/39	500,000	499,279	489,885
BOEING CO 1.43% due 02/04/24	220,000	220,000	210,150
BOEING CO 2.20% due 02/04/26	570,000	570,000	513,778

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BOEING CO 2.70% due 02/01/27	150,000	149,743	133,490
BOEING CO 2.80% due 03/01/27	200,000	195,834	178,639
BOEING CO 3.10% due 05/01/26	150,000	149,915	139,688
BOEING CO 3.20% due 03/01/29	670,000	664,156	579,740
BOEING CO 3.25% due 02/01/35	1,325,000	1,293,107	1,002,575
BOEING CO 3.38% due 06/15/46	75,000	67,171	48,767
BOEING CO 3.55% due 03/01/38	130,000	116,806	94,676
BOEING CO 3.63% due 02/01/31	1,800,000	1,794,078	1,553,687
BOEING CO 3.63% due 03/01/48	25,000	23,121	16,856
BOEING CO 3.75% due 02/01/50	1,520,000	1,461,011	1,072,566
BOEING CO 3.85% due 11/01/48	25,000	23,541	17,652
BOEING CO 3.90% due 05/01/49	9,000	9,407	6,385
BOEING CO 3.95% due 08/01/59	3,015,000	2,453,905	2,029,591
BOEING CO 4.88% due 05/01/25	1,210,000	1,210,000	1,205,533
BOEING CO 5.04% due 05/01/27	3,012,000	3,371,189	2,975,158
BOEING CO 5.15% due 05/01/30	750,000	750,000	719,909
BOEING CO 5.71% due 05/01/40	3,560,000	4,092,249	3,320,649
BOEING CO 5.81% due 05/01/50	4,920,000	6,216,704	4,518,881
BOEING CO 5.93% due 05/01/60	2,365,000	3,063,382	2,153,143
BOMBARDIER INC 6.00% due 02/15/28	1,050,000	1,050,000	786,870
BOMBARDIER INC 7.13% due 06/15/26	2,170,000	2,202,896	1,789,122
BOMBARDIER INC 7.50% due 03/15/25	540,000	544,797	488,025
BOMBARDIER INC 7.50% due 12/01/24	320,000	286,490	300,800
BOMBARDIER INC 7.88% due 04/15/27	2,925,000	2,613,436	2,434,799
BONOS DE TESORERIA 5.35% due 08/12/40	12,904,000	2,951,036	2,534,107
BONOS DE TESORERIA 5.40% due 08/12/34	2,264,000	660,522	479,706
BONOS TESORERIA PESOS 4.00% due 03/01/23	180,000,000	219,188	188,105
BONOS TESORERIA PESOS 5.00% due 10/01/28	1,305,000,000	1,786,126	1,305,111
BONOS TESORERIA PESOS 5.80% due 06/01/24	655,000,000	795,594	680,829
BOOKING HOLDINGS INC 0.10% due 03/08/25	410,000	495,445	403,815
BOOZ ALLEN HAMILTON INC 4.00% due 07/01/29	775,000	775,000	675,746
BORGWARNER INC 2.65% due 07/01/27	740,000	737,848	672,209
BOSTON MA 5.00% due 11/01/34	1,000,000	1,250,191	1,185,315
BOSTON PROPERTIES LP 2.55% due 04/01/32	815,000	806,432	648,612
BOSTON PROPERTIES LP 2.90% due 03/15/30	4,300,000	4,250,944	3,657,134
BOSTON PROPERTIES LP 3.20% due 01/15/25	1,910,000	1,908,238	1,862,889
BOSTON SCIENTIFIC CORP 2.65% due 06/01/30	3,019,000	3,145,932	2,634,273
BOXER PARENT CO INC 6.50% due 10/02/25	300,000	377,218	293,687
BOXER PARENT CO INC 7.13% due 10/02/25	2,288,000	2,260,982	2,190,897
BOYD GAMING CORP 4.75% due 06/15/31	1,314,000	1,314,351	1,110,356
BOYD GAMING CORP 4.75% due 12/01/27	408,000	407,026	369,240
BOYNE USA INC 4.75% due 05/15/29	837,000	837,000	724,792
BP CAP MARKETS AMERICA 3.00% due 02/24/50	1,490,000	1,428,876	1,081,691
BP CAP MARKETS AMERICA 3.12% due 05/04/26	330,000	321,051	320,049
BP CAP MARKETS AMERICA 3.63% due 04/06/30	310,000	310,000	293,281
BP CAP MARKETS AMERICA 3.79% due 02/06/24	100,000	101,450	100,409
BP CAP MARKETS AMERICA 4.23% due 11/06/28	675,000	675,000	670,370
BP CAPITAL MARKETS BV 1.47% due 09/21/41	100,000	117,635	68,184
BP CAPITAL MARKETS PLC 3.25% due 12/31/99	535,000	680,848	505,711
BPCE SA 0.63% due 04/28/25	400,000	492,744	398,838
BPCE SA 2.25% due 03/02/32	300,000	339,432	282,803

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BPCE SA 2.28% due 01/20/32	525,000	525,000	415,325
BPCE SA 3.12% due 10/19/32	1,350,000	1,350,000	1,087,754
BPCE SA 4.00% due 09/12/23	3,175,000	3,169,790	3,169,725
BPCE SA 5.15% due 07/21/24	350,000	354,801	349,908
BPCRE HOLDER LLC 4.62% due 02/15/37	1,000,000	1,000,000	977,116
BRAEMAR HOTELS + RESORTS TRUST 3.12% due 06/15/35	1,700,000	1,700,000	1,609,345
BRAND ENERGY AND INFRASTRUCTUR FLT due 06/21/24	967,942	958,014	834,047
BRASKEM IDESA SAPI 6.99% due 02/20/32	1,186,000	1,154,820	915,521
BRASKEM IDESA SAPI 7.45% due 11/15/29	2,075,000	2,089,980	1,779,852
BRASKEM NETHERLANDS 8.50% due 01/23/81	275,000	308,040	274,924
BRAVO RESIDENTIAL FUNDING TRUS 2.75% due 11/25/59	367,137	367,123	357,645
BRAVO RESIDENTIAL FUNDING TRUS 3.11% due 11/25/59	163,172	163,168	158,830
BRAVO RESIDENTIAL FUNDING TRUS 3.45% due 11/25/59	800,000	799,959	740,284
BRF SA 4.88% due 01/24/30	200,000	190,898	158,452
BRIGHTHOUSE FINANCIAL IN 4.70% due 06/22/47	4,000	3,931	3,184
BRINK S CO/THE 5.50% due 07/15/25	980,000	1,007,880	942,975
BRINKER INTERNATIONAL IN 5.00% due 10/01/24	370,000	381,299	346,531
BRISTOL MYERS SQUIBB CO 1.45% due 11/13/30	34,000	28,608	27,932
BRISTOL MYERS SQUIBB CO 2.00% due 08/01/22	1,000,000	1,001,533	999,710
BRISTOL MYERS SQUIBB CO 2.90% due 07/26/24	441,000	444,603	436,789
BRISTOL MYERS SQUIBB CO 2.95% due 03/15/32	1,690,000	1,684,047	1,548,093
BRISTOL MYERS SQUIBB CO 3.20% due 06/15/26	335,000	334,473	330,240
BRISTOL MYERS SQUIBB CO 3.25% due 08/15/22	3,000,000	3,010,959	3,002,902
BRISTOL MYERS SQUIBB CO 3.40% due 07/26/29	1,192,000	1,209,009	1,150,614
BRISTOL MYERS SQUIBB CO 3.55% due 03/15/42	425,000	423,566	373,361
BRISTOL MYERS SQUIBB CO 3.55% due 08/15/22	310,000	310,711	310,387
BRISTOL MYERS SQUIBB CO 4.13% due 06/15/39	900,000	1,119,369	859,596
BRISTOL PARK CLO, LTD. 2.49% due 04/15/29	1,500,000	1,486,613	1,446,894
BRITISH AIR 19 1 A PTT 3.35% due 12/15/30	317,395	272,148	276,485
BRITISH AIR 19 1 AA PTT 3.30% due 06/15/34	274,865	258,092	244,843
BRITISH TELECOMMUNICATIO 0.88% due 09/26/23	340,000	414,467	352,089
BRITISH TELECOMMUNICATIO 4.25% due 11/23/81	200,000	199,509	174,087
BRIXMOR OPERATING PART 4.13% due 05/15/29	900,000	979,287	838,420
BROADCOM CRP / CAYMN FI 3.88% due 01/15/27	751,000	772,425	722,609
BROADCOM INC 2.45% due 02/15/31	34,000	28,428	27,317
BROADCOM INC 3.14% due 11/15/35	7,166,000	6,874,688	5,441,734
BROADCOM INC 3.15% due 11/15/25	1,030,000	1,033,066	991,920
BROADCOM INC 3.19% due 11/15/36	2,337,000	2,199,042	1,776,530
BROADCOM INC 3.42% due 04/15/33	300,000	314,143	248,023
BROADCOM INC 3.46% due 09/15/26	717,000	768,025	686,932
BROADCOM INC 3.47% due 04/15/34	3,123,000	3,151,071	2,541,709
BROADCOM INC 3.50% due 02/15/41	1,300,000	1,295,755	980,356
BROADCOM INC 4.00% due 04/15/29	1,500,000	1,499,285	1,389,893
BROADCOM INC 4.15% due 04/15/32	2,345,000	2,339,955	2,117,076
BROADCOM INC 4.15% due 11/15/30	214,000	238,627	196,070
BROADCOM INC 4.30% due 11/15/32	1,300,000	1,478,565	1,180,711
BROADCOM INC 4.75% due 04/15/29	60,000	68,628	58,136
BROADCOM INC 4.93% due 05/15/37	4,061,000	4,322,624	3,640,860
BROADSTONE NET LEASE LLC 2.60% due 09/15/31	400,000	399,316	326,204
BROADSTREET PARTNERS INC 5.88% due 04/15/29	400,000	397,257	312,964
BROOKFIELD RESID PROPERT 4.88% due 02/15/30	600,000	611,409	435,900

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BROOKFIELD RESID PROPERT 5.00% due 06/15/29	350,000	350,993	264,625
BROOKFIELD RESID PROPERT 6.25% due 09/15/27	500,000	517,705	414,473
BROOKFIELD RETAIL HLDGS VII SU FLT due 08/27/25	986,192	978,589	943,224
BROWN GROUP HOLDING, LLC FLT due 06/07/28	545,585	544,963	516,604
BSPRT ISSUER, LTD. 2.64% due 12/15/38	1,080,000	1,080,000	1,040,909
BUCKEYE PARTNERS LP 4.13% due 03/01/25	490,000	493,631	453,657
BUCKEYE PARTNERS LP 4.15% due 07/01/23	75,000	75,395	73,408
BUCKEYE PARTNERS LP 4.50% due 03/01/28	600,000	583,664	505,274
BUCKEYE PARTNERS LP 5.60% due 10/15/44	330,000	296,804	229,802
BUCKEYE PARTNERS LP 5.85% due 11/15/43	35,000	26,968	24,850
BUILDERS FIRSTSOURCE INC 4.25% due 02/01/32	1,310,000	1,211,991	997,133
BUILDERS FIRSTSOURCE INC 6.38% due 06/15/32	1,389,000	1,389,000	1,239,683
BURFORD CAPITAL GLBL FIN 6.25% due 04/15/28	200,000	200,000	174,925
BURLINGTN NORTH SANTA FE 2.88% due 06/15/52	88,000	87,509	65,709
BURLINGTN NORTH SANTA FE 4.15% due 12/15/48	532,000	619,652	488,962
BURLINGTN NORTH SANTA FE 4.45% due 01/15/53	225,000	223,759	217,604
BURLINGTN NORTH SANTA FE 5.75% due 05/01/40	575,000	803,956	630,791
BUTTERMILK PARK CLO LTD 2.69% due 10/15/31	1,000,000	1,000,000	956,722
BUTTERMILK PARK CLO LTD 4.14% due 10/15/31	250,000	248,124	233,214
BWAY HLDG CO FLT due 04/03/24	2,387,403	2,347,824	2,240,673
BWAY MORTGAGE TRUST 0.53% due 03/10/33	25,410,000	363,144	249,635
BWAY MORTGAGE TRUST 0.71% due 03/10/33	24,470,650	428,301	290,542
BWAY MORTGAGE TRUST 3.63% due 03/10/33	500,000	521,971	461,161
BWX TECHNOLOGIES INC 4.13% due 06/30/28	200,000	206,106	178,000
BX COMMERCIAL MORTGAGE TRUST 2 2.24% due 10/15/36	1,812,267	1,813,555	1,780,356
BX COMMERCIAL MORTGAGE TRUST 2 2.40% due 10/15/36	425,000	426,001	414,309
BX COMMERCIAL MORTGAGE TRUST 2 2.57% due 10/15/36	425,000	426,001	412,171
BX COMMERCIAL MORTGAGE TRUST 2 2.77% due 10/15/36	425,000	425,189	411,103
BX TRUST 2.01% due 10/15/38	882,122	877,837	840,032
BX TRUST 2.02% due 01/15/34	350,000	350,000	336,373
BX TRUST 2.12% due 05/15/35	3,000,000	2,975,102	2,916,995
BX TRUST 2.22% due 10/15/36	1,670,000	1,666,008	1,569,359
BX TRUST 2.25% due 12/15/38	740,000	738,976	717,701
BX TRUST 2.32% due 04/15/34	2,670,000	2,670,000	2,602,738
BX TRUST 2.60% due 06/15/36	2,230,000	2,230,000	2,148,843
BX TRUST 2.68% due 05/15/38	200,000	199,566	186,941
BX TRUST 2.72% due 10/15/38	634,754	631,670	598,094
BX TRUST 2.73% due 06/15/38	208,421	208,421	196,906
BX TRUST 2.82% due 01/15/34	780,000	755,164	729,066
BX TRUST 2.84% due 03/09/44	2,771,000	2,856,945	2,383,786
BX TRUST 2.91% due 09/15/34	1,539,000	1,534,591	1,436,595
BX TRUST 2.91% due 10/15/36	2,057,000	2,055,913	1,948,349
BX TRUST 2.97% due 09/15/36	2,555,000	2,555,000	2,388,875
BX TRUST 2.97% due 10/15/36	500,000	497,607	466,102
BX TRUST 2019 OC11 3.20% due 12/09/41	5,976,000	6,248,861	5,339,328
BX TRUST 2019 OC11 4.08% due 12/09/41	489,000	483,783	425,396
BX TRUST 3.21% due 10/15/36	1,807,000	1,806,051	1,675,206
BX TRUST 3.22% due 10/15/36	500,000	497,607	465,477
BX TRUST 3.54% due 03/09/44	280,000	291,378	236,005
BX TRUST 3.55% due 03/11/44	990,000	1,000,829	798,841
BX TRUST 4.22% due 06/15/36	505,000	505,000	477,694

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
BXP TRUST 3.38% due 06/13/39	880,000	863,010	822,185
C+S GROUP ENTERPRISES LL 5.00% due 12/15/28	500,000	498,955	371,437
CAB 3.38% due 02/01/28	200,000	243,685	167,486
CABLE ONE INC 4.00% due 11/15/30	200,000	208,953	164,296
CABLEVISION LIGHTPATH 3.88% due 09/15/27	2,372,000	2,375,025	1,962,830
CABLEVISION LIGHTPATH 5.63% due 09/15/28	1,071,000	1,107,461	837,800
CAESARS ENTERTAIN INC 4.63% due 10/15/29	933,000	933,510	725,408
CAESARS ENTERTAIN INC 6.25% due 07/01/25	8,401,000	8,642,198	8,096,296
CAESARS ENTERTAIN INC 8.13% due 07/01/27	902,000	875,005	871,558
CAESARS RESORT / FINCO 5.75% due 07/01/25	1,520,000	1,556,649	1,453,591
CAESARS RESORT COLLECTION LLC FLT due 07/21/25	1,278,985	1,276,136	1,230,064
CAESARS RESORT COLLECTION LLC FLT due 12/23/24	1,793,640	1,783,304	1,723,760
CAIXABANK SA 6.38% due 12/31/99	200,000	253,846	206,999
CALIFORNIA ST 7.30% due 10/01/39	3,250,000	3,998,498	4,204,222
CALIFORNIA ST 7.55% due 04/01/39	215,000	319,455	291,645
CALIFORNIA ST 7.60% due 11/01/40	1,595,000	2,416,059	2,202,539
CALIFORNIA ST PUBLIC WKS BRD L 7.80% due 03/01/35	3,000,000	3,097,587	3,768,001
CALLON PETROLEUM 8.00% due 08/01/28	292,000	287,441	280,495
CALLON PETROLEUM CO 6.13% due 10/01/24	400,000	387,218	406,160
CALLON PETROLEUM CO 6.38% due 07/01/26	165,000	162,364	152,213
CALLON PETROLEUM CO 7.50% due 06/15/30	1,290,000	1,290,000	1,186,981
CALPINE CORP 3.75% due 03/01/31	400,000	380,335	325,360
CALPINE CORP 4.50% due 02/15/28	2,943,000	3,004,575	2,671,883
CALPINE CORP 4.63% due 02/01/29	1,363,000	1,346,730	1,134,384
CALPINE CORP 5.00% due 02/01/31	1,535,000	1,570,396	1,240,940
CALPINE CORP 5.13% due 03/15/28	634,000	655,169	558,110
CALPINE CORP 5.25% due 06/01/26	93,000	90,897	88,350
CALPINE CORPORATION FLT due 12/16/27	492,500	489,577	467,092
CAMB COMMERCIAL MORTGAGE TRUST 2.39% due 12/15/37	542,500	544,367	532,273
CAMB COMMERCIAL MORTGAGE TRUST 2.57% due 12/15/37	2,262,000	2,230,041	2,194,252
CAMERON LNG LLC 2.90% due 07/15/31	150,000	150,000	132,096
CAMERON LNG LLC 3.30% due 01/15/35	1,188,000	1,214,548	1,016,590
CAMERON LNG LLC 3.40% due 01/15/38	372,000	374,632	316,062
CANADIAN IMPERIAL BANK 0.95% due 06/23/23	480,000	479,912	466,128
CANADIAN IMPERIAL BANK 2.27% due 03/17/23	3,000,000	3,010,781	2,998,788
CANADIAN PACIFIC RAILWAY 2.05% due 03/05/30	475,000	474,261	401,959
CANADIAN PACIFIC RAILWAY 2.45% due 12/02/31	575,000	574,809	491,962
CANTOR COMMERCIAL REAL ESTATE 3.50% due 01/15/53	315,000	327,839	277,353
CANYON CAPITAL CLO LTD 2.74% due 01/15/34	500,000	500,791	474,861
CANYON CAPITAL CLO LTD 2.94% due 07/15/31	250,000	250,044	236,796
CAPITAL ONE MULTI ASSET 3.49% due 05/15/27	3,768,000	3,767,403	3,770,377
CAPITAL ONE FINANCIAL CO 2.64% due 03/03/26	1,250,000	1,250,000	1,180,213
CAPITAL ONE FINANCIAL CO 3.27% due 03/01/30	500,000	500,000	442,478
CAPITAL ONE FINANCIAL CO 3.30% due 10/30/24	730,000	724,771	712,168
CAPITAL ONE FINANCIAL CO 3.50% due 06/15/23	1,705,000	1,701,883	1,695,302
CAPITAL ONE FINANCIAL CO 3.80% due 01/31/28	215,000	237,518	202,224
CAPITAL ONE FINANCIAL CO 3.95% due 12/31/99	685,000	685,000	549,713
CAPITAL ONE FINANCIAL CO 4.20% due 10/29/25	2,800,000	2,796,820	2,762,604
CAPITAL ONE FINANCIAL CO 4.93% due 05/10/28	1,475,000	1,475,000	1,460,814
CAPITAL ONE FINANCIAL CO 5.27% due 05/10/33	1,437,000	1,437,000	1,411,071
CAPITAL ONE MULTI ASSET EXECUT 1.72% due 08/15/24	28,866,000	29,185,678	28,867,449

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CARGILL INC 1.38% due 07/23/23	460,000	460,182	450,903
CARGO AIRCRAFT MANAGEMEN 4.75% due 02/01/28	1,562,000	1,603,558	1,424,450
CARLYLE C17 CLO 2.89% due 04/30/31	5,150,000	5,150,000	4,981,827
CARLYLE GLOBAL MARKET STRATEGI 2.40% due 07/20/32	2,000,000	2,000,000	1,968,078
CARLYLE GLOBAL MARKET STRATEGI 2.44% due 10/15/30	8,500,000	8,462,221	8,091,023
CARLYLE GLOBAL MARKET STRATEGI 2.56% due 04/20/31	250,000	249,937	240,842
CARLYLE GLOBAL MARKET STRATEGI 2.86% due 01/20/31	250,000	244,423	238,303
CARLYLE GLOBAL MARKET STRATEGI 3.13% due 01/20/31	1,000,000	1,000,285	935,830
CARLYLE GLOBAL MARKET STRATEGI 5.04% due 04/22/32	1,000,000	994,720	887,504
CARMAX AUTO OWNER TRUST 2.81% due 05/15/25	1,294,000	1,293,906	1,285,709
CARNIVAL CORP 4.00% due 08/01/28	3,511,000	3,517,109	2,879,020
CARNIVAL CORP 5.75% due 03/01/27	1,004,000	1,009,975	725,169
CARNIVAL CORP 6.00% due 05/01/29	668,000	668,000	469,343
CARNIVAL CORP 7.63% due 03/01/26	2,189,000	2,296,100	1,695,468
CARNIVAL CORP 9.88% due 08/01/27	175,000	201,113	170,625
CARNIVAL CORPORATION FLT due 06/30/25	471,579	484,204	436,918
CARNIVAL CORPORATION FLT due 10/18/28	796,000	792,409	712,420
CARPENTER TECHNOLOGY 7.63% due 03/15/30	130,000	130,152	119,378
CARRIAGE SERVICES INC 4.25% due 05/15/29	200,000	200,000	162,651
CARRIER GLOBAL CORP 2.24% due 02/15/25	26,000	26,152	24,706
CARRIER GLOBAL CORP 2.49% due 02/15/27	2,863,000	2,887,093	2,604,611
CARRIER GLOBAL CORP 2.70% due 02/15/31	30,000	29,963	25,382
CARRIER GLOBAL CORP 2.72% due 02/15/30	760,000	741,359	656,208
CARRIER GLOBAL CORP 3.58% due 04/05/50	5,133,000	4,674,679	3,884,761
CARVAL CLO LTD 3.41% due 10/15/34	250,000	250,000	226,645
CARVAL CLO LTD 4.26% due 04/20/32	500,000	500,786	462,803
CASCADES INC/USA INC 5.38% due 01/15/28	1,775,000	1,812,894	1,508,866
CASTLE US HOLDING CORP 9.50% due 02/15/28	350,000	350,575	298,878
CASTLE US HOLDING CORPORATION FLT due 01/29/27	492,678	486,465	430,600
CASTLELAKE AVIATION ONE DSGNTD FLT due 10/22/26	2,013,578	2,004,323	1,921,457
CATALENT PHARMA SOLUTION 2.38% due 03/01/28	100,000	122,723	85,208
CATALENT PHARMA SOLUTION 3.13% due 02/15/29	1,607,000	1,607,000	1,318,436
CATALENT PHARMA SOLUTION 3.50% due 04/01/30	308,000	308,000	251,306
CATALENT PHARMA SOLUTION 5.00% due 07/15/27	812,000	831,525	764,360
CATERPILLAR FINL SERVICE 2.63% due 03/01/23	8,042,000	8,152,278	8,000,173
CBAC BORROWER LLC FLT due 07/08/24	615,508	611,381	593,085
CBAM CLO MANAGEMENT LLC 3.46% due 07/20/30	650,000	650,428	628,259
CCI BUYER INC FLT due 12/17/27	617,188	619,137	561,641
CCM MERGER INC 6.38% due 05/01/26	375,000	387,963	341,410
CCO HLDGS LLC/CAP CORP 4.25% due 01/15/34	2,825,000	2,825,000	2,182,313
CCO HLDGS LLC/CAP CORP 4.25% due 02/01/31	3,515,000	3,615,151	2,864,725
CCO HLDGS LLC/CAP CORP 4.50% due 05/01/32	9,686,000	9,608,686	7,842,754
CCO HLDGS LLC/CAP CORP 4.50% due 06/01/33	3,175,000	3,163,642	2,501,964
CCO HLDGS LLC/CAP CORP 4.50% due 08/15/30	3,204,000	3,286,062	2,660,211
CCO HLDGS LLC/CAP CORP 4.75% due 02/01/32	941,000	925,503	770,491
CCO HLDGS LLC/CAP CORP 4.75% due 03/01/30	3,701,000	3,851,038	3,165,280
CCO HLDGS LLC/CAP CORP 5.00% due 02/01/28	3,971,000	3,988,937	3,664,042
CCO HLDGS LLC/CAP CORP 5.13% due 05/01/27	569,000	582,784	536,994
CCO HLDGS LLC/CAP CORP 5.50% due 05/01/26	958,000	974,120	934,730
CD COMMERCIAL MORTGAGE TRUST 1.50% due 08/10/49	10,750,087	615,378	450,472
CD COMMERCIAL MORTGAGE TRUST 3.03% due 05/10/50	562,133	570,999	554,488

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CD COMMERCIAL MORTGAGE TRUST 4.28% due 08/15/51	2,500,000	2,922,360	2,485,137
CD COMMERCIAL MORTGAGE TRUST 4.85% due 08/15/51	500,000	563,279	471,880
CD+R SMOKEY BUYER INC 6.75% due 07/15/25	578,000	597,352	510,999
CDI ESCROW ISSUER INC 5.75% due 04/01/30	2,055,000	2,055,000	1,870,050
CDK GLOBAL INC 4.88% due 06/01/27	14,000	13,636	13,598
CDK GLOBAL INC 5.25% due 05/15/29	599,000	613,349	586,891
CDK GLOBAL, INC 1.00% FLT due 06/08/29	1,050,000	1,018,500	989,762
CDW LLC/CDW FINANCE 2.67% due 12/01/26	463,000	436,865	412,503
CDW LLC/CDW FINANCE 3.25% due 02/15/29	1,100,000	1,031,177	927,487
CDW LLC/CDW FINANCE 3.28% due 12/01/28	2,000,000	2,000,000	1,725,210
CDW LLC/CDW FINANCE 3.57% due 12/01/31	3,710,000	3,701,210	3,065,072
CEDAR FAIR/CAN/MAGNUM/MI 5.38% due 04/15/27	2,433,000	2,356,260	2,305,705
CEDAR FAIR/CAN/MAGNUM/MI 5.50% due 05/01/25	1,473,000	1,505,377	1,428,810
CEDAR FAIR/CAN/MAGNUM/MI 6.50% due 10/01/28	1,485,000	1,558,772	1,409,459
CEDAR FUNDING LTD 2.16% due 10/20/32	1,000,000	1,000,000	974,738
CEDAR FUNDING LTD 2.31% due 10/25/34	900,000	899,353	865,882
CEDAR FUNDING LTD 2.64% due 07/15/33	500,000	485,097	471,435
CEDR TRUST 2.27% due 02/15/39	690,000	678,109	657,264
CELLNEX FINANCE CO SA 2.25% due 04/12/26	300,000	331,535	291,745
CEMEX MATERIALS LLC 7.70% due 07/21/25	2,584,000	2,862,814	2,604,672
CEMEX SAB DE CV 3.13% due 03/19/26	200,000	250,325	193,822
CENGAGE LEARNING INC FLT due 07/14/26	1,071,254	1,073,367	963,625
CENOVUS ENERGY INC 3.75% due 02/15/52	765,000	743,492	581,132
CENTENE CORP 2.50% due 03/01/31	270,000	265,182	214,315
CENTENE CORP 2.63% due 08/01/31	2,526,000	2,521,780	2,009,433
CENTENE CORP 3.00% due 10/15/30	513,000	514,111	425,149
CENTENE CORP 3.38% due 02/15/30	847,000	853,848	718,298
CENTENE CORP 4.25% due 12/15/27	240,000	242,979	224,033
CENTENE CORP 4.63% due 12/15/29	1,061,000	1,071,371	989,383
CENTENNIAL RESOURCE PROD 5.38% due 01/15/26	605,000	577,138	545,746
CENTERPOINT ENER HOUSTON 3.35% due 04/01/51	325,000	327,589	263,997
CENTERPOINT ENER HOUSTON 3.60% due 03/01/52	191,000	172,041	163,637
CENTERPOINT ENERGY RES 1.75% due 10/01/30	532,000	533,242	432,083
CENTRAL CHN REAL ESTATE 6.88% due 08/08/22	720,000	695,231	510,124
CENTRAL CHN REAL ESTATE 7.65% due 08/27/23	1,200,000	671,511	523,200
CENTRAL CHN REAL ESTATE 7.75% due 05/24/24	1,910,000	1,546,365	601,650
CENTRAL GARDEN + PET CO 4.13% due 04/30/31	25,000	25,000	20,069
CENTRAL GARDEN + PET CO 5.13% due 02/01/28	1,050,000	1,087,882	941,543
CENTRAL PARENT/MERGER SU 7.25% due 06/15/29	1,080,000	1,080,000	1,039,500
CENTURION BIDCO SPA 5.88% due 09/30/26	200,000	250,863	183,091
CENTURY COMMUNITIES 3.88% due 08/15/29	125,000	125,000	97,775
CENTURY COMMUNITIES 6.75% due 06/01/27	275,000	284,031	263,783
CENTURYLINK INC FLT due 03/15/27	1,984,383	1,956,766	1,821,286
CF INDUSTRIES INC 4.95% due 06/01/43	1,285,000	1,573,384	1,166,784
CF INDUSTRIES INC 5.38% due 03/15/44	410,000	524,184	382,169
CFCRE COMMERCIAL MORTGAGE TRUS 4.24% due 02/15/33	1,000,000	1,036,002	993,152
CFCRE COMMERCIAL MORTGAGE TRUS 5.29% due 02/15/33	500,000	521,888	494,880
CG CCRE COMMERCIAL MORTGAGE TR 2.47% due 06/15/31	144,744	140,582	140,843
CHANGE HEALTH / FIN INC 5.75% due 03/01/25	569,000	569,000	554,030
CHANGE HEALTHCARE HLDGS INC FLT due 03/01/24	1,444,430	1,445,097	1,402,729
CHARLES RIVER LABORATORI 3.75% due 03/15/29	183,000	183,000	158,817

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CHARLES RIVER LABORATORI 4.00% due 03/15/31	671,000	652,478	571,993
CHARLES RIVER LABORATORI 4.25% due 05/01/28	231,000	233,295	207,510
CHARLES SCHWAB CORP 1.15% due 05/13/26	500,000	481,869	451,054
CHARLES SCHWAB CORP 1.65% due 03/11/31	34,000	28,088	27,241
CHARLES SCHWAB CORP 4.00% due 12/31/99	785,000	785,748	661,907
CHARLES SCHWAB CORP 5.38% due 12/31/99	460,000	489,833	454,250
CHARTER COMM OPT LLC/CAP 2.25% due 01/15/29	83,000	82,877	68,198
CHARTER COMM OPT LLC/CAP 2.80% due 04/01/31	1,534,000	1,579,187	1,228,516
CHARTER COMM OPT LLC/CAP 3.50% due 03/01/42	766,000	592,236	531,559
CHARTER COMM OPT LLC/CAP 3.70% due 04/01/51	2,390,000	2,362,477	1,617,301
CHARTER COMM OPT LLC/CAP 3.75% due 02/15/28	910,000	869,574	840,347
CHARTER COMM OPT LLC/CAP 3.85% due 04/01/61	288,000	235,251	189,399
CHARTER COMM OPT LLC/CAP 3.90% due 06/01/52	100,000	97,232	69,421
CHARTER COMM OPT LLC/CAP 3.95% due 06/30/62	3,615,000	3,108,369	2,414,943
CHARTER COMM OPT LLC/CAP 4.40% due 04/01/33	1,638,000	1,632,147	1,462,468
CHARTER COMM OPT LLC/CAP 4.40% due 12/01/61	588,000	621,489	422,894
CHARTER COMM OPT LLC/CAP 4.80% due 03/01/50	330,000	333,464	261,479
CHARTER COMM OPT LLC/CAP 4.91% due 07/23/25	2,395,000	2,502,166	2,400,556
CHARTER COMM OPT LLC/CAP 5.05% due 03/30/29	2,250,000	2,249,075	2,165,536
CHARTER COMM OPT LLC/CAP 5.13% due 07/01/49	3,000,000	3,366,836	2,483,163
CHARTER COMM OPT LLC/CAP 5.25% due 04/01/53	1,500,000	1,489,563	1,267,520
CHARTER COMM OPT LLC/CAP 5.38% due 04/01/38	960,000	1,027,182	853,273
CHARTER COMM OPT LLC/CAP 5.38% due 05/01/47	1,380,000	1,673,344	1,175,017
CHARTER COMM OPT LLC/CAP 5.50% due 04/01/63	5,905,000	5,529,636	5,015,698
CHARTER COMM OPT LLC/CAP 5.75% due 04/01/48	166,000	205,017	148,795
CHARTER COMM OPT LLC/CAP 6.38% due 10/23/35	16,000	21,315	16,091
CHARTER COMM OPT LLC/CAP 6.48% due 10/23/45	15,192,000	16,866,878	14,769,202
CHARTER COMM OPT LLC/CAP 6.83% due 10/23/55	130,000	145,375	130,649
CHARTER COMMUNICATIONS OPERATI FLT due 02/01/27	473,084	472,482	450,021
CHARTER COMMUNICATIONS OPERATI FLT due 04/30/25	1,181,443	1,183,483	1,148,457
CHARTER NEX US INC FLT due 12/01/27	998,169	998,169	937,450
CHASE AUTO CREDIT LINKED NOTES 0.76% due 02/26/29	3,187,338	3,187,338	3,079,997
CHASE MORTGAGE FINANCE CORPORA 2.52% due 07/25/49	76,124	75,635	72,956
CHASE MORTGAGE FINANCE CORPORA 2.99% due 02/25/37	35,981	35,755	34,835
CHC COMMERCIAL MORTGAGE TRUST 3.37% due 06/15/34	1,439,133	1,388,673	1,378,124
CHCP 2021 FL1 LTD. 4.95% due 02/15/38	1,000,000	1,000,000	959,317
CHENIERE CORP CHRISTI HD 2.74% due 12/31/39	105,000	84,881	82,863
CHENIERE CORP CHRISTI HD 3.70% due 11/15/29	445,000	434,319	407,042
CHENIERE CORP CHRISTI HD 5.13% due 06/30/27	1,110,000	1,193,374	1,114,090
CHENIERE CORP CHRISTI HD 5.88% due 03/31/25	1,700,000	1,772,689	1,740,577
CHENIERE CORP CHRISTI HD 7.00% due 06/30/24	559,000	598,766	579,236
CHENIERE ENERGY INC 4.63% due 10/15/28	1,169,000	1,192,686	1,052,766
CHENIERE ENERGY PARTNERS 3.25% due 01/31/32	2,789,000	2,791,584	2,196,338
CHENIERE ENERGY PARTNERS 4.00% due 03/01/31	3,208,000	3,182,643	2,727,762
CHENIERE ENERGY PARTNERS 4.50% due 10/01/29	2,015,000	2,037,835	1,798,791
CHEPLAPHARM ARZNEIMITTEL 4.38% due 01/15/28	200,000	250,941	177,655
CHESAPEAKE ENERGY CORP 5.50% due 02/01/26	459,000	459,000	437,097
CHESAPEAKE ENERGY CORP 5.88% due 02/01/29	529,000	536,769	498,847
CHESAPEAKE ENERGY CORP 6.75% due 04/15/29	3,957,000	4,071,671	3,826,538
CHEVRON CORP 1.55% due 05/11/25	520,000	520,074	493,067
CHEVRON CORP 2.00% due 05/11/27	190,000	190,347	174,639

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CHEVRON CORP 2.95% due 05/16/26	150,000	150,000	146,180
CHEVRON USA INC 2.34% due 08/12/50	660,000	557,461	455,233
CHEVRON USA INC 3.85% due 01/15/28	780,000	878,271	774,720
CHEVRON USA INC 4.20% due 10/15/49	112,000	137,008	102,492
CHEVY CHASE MORTGAGE FUNDING C 1.90% due 10/25/46	486,961	486,658	490,967
CHINA GOVERNMENT BOND 2.75% due 02/17/32	18,640,000	2,932,746	2,758,211
CHINA GOVERNMENT BOND 2.88% due 11/05/23	14,810,000	2,346,144	2,233,786
CHINA GOVERNMENT BOND 3.02% due 10/22/25	29,460,000	4,695,126	4,470,008
CHINA GOVERNMENT BOND 3.27% due 11/19/30	24,690,000	3,996,733	3,797,383
CHINA GOVERNMENT BOND 3.72% due 04/12/51	11,070,000	1,836,375	1,762,190
CHOBANI LLC/FINANCE CORP 7.50% due 04/15/25	300,000	303,567	275,511
CHROME BIDCO SASU 3.50% due 05/31/28	100,000	120,760	85,550
CHS/COMMUNITY HEALTH SYS 4.75% due 02/15/31	3,300,000	3,322,172	2,416,089
CHS/COMMUNITY HEALTH SYS 5.25% due 05/15/30	1,560,000	1,554,183	1,185,444
CHS/COMMUNITY HEALTH SYS 5.63% due 03/15/27	1,521,000	1,521,000	1,287,329
CHS/COMMUNITY HEALTH SYS 6.00% due 01/15/29	20,000	20,900	16,568
CHS/COMMUNITY HEALTH SYS 6.13% due 04/01/30	704,000	704,000	429,440
CHS/COMMUNITY HEALTH SYS 6.88% due 04/15/29	558,000	558,000	359,910
CHS/COMMUNITY HEALTH SYS 8.00% due 03/15/26	1,901,000	1,945,010	1,731,222
CHUBB INA HOLDINGS INC 0.30% due 12/15/24	435,000	530,041	434,623
CHUBB INA HOLDINGS INC 2.85% due 12/15/51	1,150,000	1,149,084	840,388
CHURCHILL DOWNS INC 4.75% due 01/15/28	1,076,000	1,105,982	957,640
CHURCHILL DOWNS INC 5.50% due 04/01/27	1,040,000	1,073,360	988,000
CIDRON AIDA FINCO SARL 6.25% due 04/01/28	100,000	136,337	99,281
CIENA CORP 4.00% due 01/31/30	745,000	745,000	643,032
CIFC FUNDING LTD 2.09% due 07/15/33	1,740,000	1,740,000	1,699,324
CIFC FUNDING LTD 2.24% due 10/17/31	250,000	250,000	245,660
CIFC FUNDING LTD 2.82% due 04/27/31	350,000	350,117	337,329
CIFC FUNDING LTD 2.94% due 10/22/31	250,000	250,338	239,291
CIFC FUNDING LTD 2.99% due 07/15/36	250,000	249,181	232,218
CIFC FUNDING LTD 3.03% due 04/24/31	250,000	249,157	236,419
CIFC FUNDING LTD 3.55% due 04/23/29	250,000	250,252	242,091
CIFC FUNDING LTD 3.94% due 07/15/33	700,000	700,000	660,423
CIFC FUNDING LTD 3.98% due 04/24/30	750,000	750,327	716,465
CIFC FUNDING LTD 4.13% due 04/25/33	1,000,000	1,000,000	944,543
CIFC FUNDING LTD 4.59% due 07/16/30	250,000	250,710	233,869
CIFI HOLDINGS GROUP 6.00% due 07/16/25	200,000	186,992	119,100
CIGNA CORP 2.40% due 03/15/30	3,650,000	3,734,951	3,143,174
CIGNA CORP 3.40% due 03/01/27	325,000	352,599	312,551
CIGNA CORP 3.40% due 03/15/50	2,390,000	1,924,192	1,824,196
CIGNA CORP 3.40% due 03/15/51	2,590,000	2,363,853	1,992,198
CIGNA CORP 3.75% due 07/15/23	3,378,000	3,427,179	3,385,335
CIGNA CORP 4.13% due 11/15/25	1,625,000	1,725,985	1,626,781
CIGNA CORP 4.38% due 10/15/28	980,000	983,243	972,437
CIGNA CORP 4.90% due 12/15/48	1,205,000	1,318,645	1,156,618
CIGNA CORP 7.88% due 05/15/27	2,733,000	3,289,546	3,148,917
CIM TRUST 1.96% due 08/25/49	228,494	228,018	222,236
CIMPRESS PLC 7.00% due 06/15/26	400,000	413,697	318,680
CINEMARK USA INC 5.25% due 07/15/28	480,000	467,620	385,752
CINEMARK USA INC 5.88% due 03/15/26	229,000	229,000	204,195
CINEMARK USA INC 8.75% due 05/01/25	394,000	404,569	397,797

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CINTAS CORPORATION NO. 2 3.70% due 04/01/27	320,000	319,570	316,048
CIT EDUCATION LOAN TRUST 2.50% due 06/25/42	1,039,602	967,399	947,796
CITADEL SECURITIES LP FLT due 02/02/28	1,692,900	1,691,182	1,624,659
CITGO HOLDING INC 9.25% due 08/01/24	141,000	144,395	136,418
CITGO PETROLEUM CORP 6.38% due 06/15/26	1,230,000	1,237,861	1,135,499
CITGO PETROLEUM CORP 7.00% due 06/15/25	1,995,000	1,994,601	1,930,163
CITGO PETROLEUM CORPORATION FLT due 03/28/24	713,250	713,582	706,417
CITIGROUP CAPITAL XIII	407,875	10,630,110	10,931,050
CITIGROUP COMMERCIAL MORTGAGE 0.83% due 11/10/42	6,400,000	422,614	349,472
CITIGROUP COMMERCIAL MORTGAGE 1.06% due 07/10/47	19,914,534	498,638	310,454
CITIGROUP COMMERCIAL MORTGAGE 1.28% due 03/10/47	20,133,853	459,689	276,828
CITIGROUP COMMERCIAL MORTGAGE 1.33% due 02/10/48	31,086,983	3,582,415	839,342
CITIGROUP COMMERCIAL MORTGAGE 2.51% due 11/15/49	134	135	134
CITIGROUP COMMERCIAL MORTGAGE 2.87% due 08/10/56	788,000	725,683	716,778
CITIGROUP COMMERCIAL MORTGAGE 3.18% due 08/10/49	500,000	523,533	457,191
CITIGROUP COMMERCIAL MORTGAGE 3.25% due 05/10/35	3,185,000	3,269,395	3,115,328
CITIGROUP COMMERCIAL MORTGAGE 3.31% due 11/10/42	350,000	340,529	271,445
CITIGROUP COMMERCIAL MORTGAGE 3.79% due 03/10/51	861,000	890,350	856,997
CITIGROUP COMMERCIAL MORTGAGE 4.03% due 05/10/47	894,000	956,370	882,352
CITIGROUP COMMERCIAL MORTGAGE 4.23% due 04/10/49	500,000	552,620	474,331
CITIGROUP COMMERCIAL MORTGAGE 4.28% due 03/10/51	450,000	512,249	425,182
CITIGROUP COMMERCIAL MORTGAGE 4.37% due 09/15/48	1,050,000	1,006,380	991,845
CITIGROUP COMMERCIAL MORTGAGE 4.58% due 05/15/54	1,876,000	1,931,922	1,931,053
CITIGROUP GLOBAL MARKETS 14.41% due 10/17/22	19,800,000	729,392	607,009
CITIGROUP INC 0.78% due 10/30/24	225,000	216,452	214,492
CITIGROUP INC 1.68% due 05/15/24	510,000	510,000	499,738
CITIGROUP INC 2.01% due 01/25/26	1,361,000	1,361,000	1,274,995
CITIGROUP INC 2.56% due 05/01/32	1,700,000	1,686,154	1,399,716
CITIGROUP INC 2.57% due 06/03/31	3,780,000	3,802,091	3,177,425
CITIGROUP INC 2.67% due 01/29/31	416,000	426,660	353,223
CITIGROUP INC 2.70% due 10/27/22	8,913,000	8,969,000	8,920,336
CITIGROUP INC 2.98% due 11/05/30	4,371,000	4,574,812	3,815,053
CITIGROUP INC 3.06% due 01/25/33	6,680,000	6,580,393	5,662,331
CITIGROUP INC 3.07% due 02/24/28	1,707,000	1,715,605	1,583,569
CITIGROUP INC 3.11% due 04/08/26	360,000	369,547	345,584
CITIGROUP INC 3.29% due 03/17/26	2,055,000	2,055,000	1,986,752
CITIGROUP INC 3.35% due 04/24/25	2,550,000	2,668,185	2,497,596
CITIGROUP INC 3.40% due 05/01/26	1,650,000	1,629,235	1,593,692
CITIGROUP INC 3.52% due 10/27/28	215,000	235,261	200,881
CITIGROUP INC 3.67% due 07/24/28	5,825,000	5,815,755	5,499,137
CITIGROUP INC 3.79% due 03/17/33	2,570,000	2,573,642	2,315,552
CITIGROUP INC 3.88% due 10/25/23	2,290,000	2,289,185	2,313,471
CITIGROUP INC 3.88% due 12/31/99	376,000	376,798	312,080
CITIGROUP INC 3.89% due 01/10/28	1,120,000	1,132,312	1,076,828
CITIGROUP INC 3.98% due 03/20/30	180,000	203,623	168,347
CITIGROUP INC 4.00% due 12/31/99	446,000	447,475	385,790
CITIGROUP INC 4.04% due 06/01/24	5,505,000	5,563,193	5,490,143
CITIGROUP INC 4.05% due 07/30/22	30,000	30,011	30,029
CITIGROUP INC 4.08% due 04/23/29	1,870,000	1,932,919	1,777,436
CITIGROUP INC 4.15% due 12/31/99	486,000	486,000	390,015
CITIGROUP INC 4.30% due 11/20/26	330,000	331,900	325,247

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP INC 4.40% due 06/10/25	740,000	739,257	738,895
CITIGROUP INC 4.41% due 03/31/31	630,000	630,000	601,693
CITIGROUP INC 4.45% due 09/29/27	2,425,000	2,615,262	2,374,879
CITIGROUP INC 4.65% due 07/23/48	610,000	610,760	567,837
CITIGROUP INC 4.65% due 07/30/45	1,392,000	1,394,312	1,272,687
CITIGROUP INC 4.70% due 12/31/99	1,980,000	2,020,498	1,608,750
CITIGROUP INC 4.75% due 05/18/46	130,000	130,555	116,069
CITIGROUP INC 4.91% due 05/24/33	105,000	105,000	103,606
CITIGROUP INC 5.00% due 12/31/99	720,000	731,491	633,600
CITIGROUP INC 5.30% due 05/06/44	335,000	347,479	320,850
CITIGROUP INC 5.50% due 09/13/25	720,000	727,473	739,704
CITIGROUP INC 5.95% due 07/29/49	250,000	255,148	244,950
CITIGROUP INC 6.63% due 06/15/32	190,000	211,319	207,773
CITIGROUP INC 6.68% due 09/13/43	540,000	616,439	605,667
CITIGROUP INC 8.13% due 07/15/39	196,000	267,967	254,969
CITIGROUP MORTGAGE LOAN TRUST 1.69% due 01/25/37	400,981	374,546	207,877
CITIGROUP MORTGAGE LOAN TRUST 2.19% due 09/25/35	2,567	2,448	2,547
CITIGROUP MORTGAGE LOAN TRUST 2.50% due 05/25/51	4,524,113	4,603,828	3,865,466
CITIGROUP MORTGAGE LOAN TRUST 3.79% due 09/25/35	2,497	2,393	2,446
CITIGROUP MORTGAGE LOAN TRUST 4.35% due 02/25/34	60,387	60,445	37,583
CITIZENS FINANCIAL GROUP 6.38% due 12/31/99	500,000	503,434	435,199
CITRIX SYSTEMS INC 3.30% due 03/01/30	1,263,000	1,324,630	1,231,900
CITY OF BUENOS AIRES 7.50% due 06/01/27	260,000	235,743	222,300
CITY OF HOPE/THE 5.62% due 11/15/43	220,000	281,046	239,213
CIVITAS RESOURCES INC 5.00% due 10/15/26	120,000	120,291	107,700
CLARIOS GLOBAL LP 6.75% due 05/15/25	125,000	128,720	123,806
CLARIOS GLOBAL LP FLT due 04/30/26	653,177	651,905	608,271
CLARIOS GLOBAL LP/US FIN 4.38% due 05/15/26	300,000	371,479	273,072
CLARIOS GLOBAL LP/US FIN 6.25% due 05/15/26	140,000	144,098	134,750
CLARIV SCI HLD CORP 3.88% due 07/01/28	1,343,000	1,342,191	1,122,088
CLARIV SCI HLD CORP 4.88% due 07/01/29	792,000	795,493	650,232
CLARK CNTY NV HIGHWAY IMPT REV 5.00% due 07/01/29	1,000,000	1,175,061	1,145,785
CLEAR CHANNEL INTL BV 6.63% due 08/01/25	302,000	310,332	280,860
CLEAR CHANNEL OUTDOOR HO 5.13% due 08/15/27	1,453,000	1,449,275	1,226,811
CLEARWAY ENERGY OP LLC 3.75% due 01/15/32	174,000	174,000	137,895
CLEARWAY ENERGY OP LLC 3.75% due 02/15/31	592,000	585,768	477,282
CLEVELAND CLIFFS INC 6.75% due 03/15/26	595,000	622,208	590,538
CLNC 2019 FL1, LTD 2.87% due 08/20/35	96,645	96,759	94,818
CLOROX COMPANY 1.80% due 05/15/30	34,000	28,612	27,806
CLOUD PASS THROUGH TRUST 3.55% due 12/05/22	14,993	15,004	14,969
CLOUDERA, INC. FLT due 10/08/28	329,175	326,213	302,018
CLSEC HOLDINGS 22T LLC 2.87% due 05/11/37	2,213,924	2,213,924	1,955,610
CLYDESDALE ACQ HOLDINGS INC. FLT due 04/13/29	625,000	619,099	583,106
CLYDESDALE ACQUISITION 6.63% due 04/15/29	3,739,000	3,723,837	3,513,277
CLYDESDALE ACQUISITION 8.75% due 04/15/30	383,000	359,954	330,364
CMA CGM SA 7.50% due 01/15/26	300,000	386,864	320,478
CMG MEDIA CORPORATION 8.88% due 12/15/27	600,000	633,124	474,006
CMG MEDIA CORPORATION FLT due 12/17/26	739,367	737,576	679,604
CNX MIDSTREAM PART LP 4.75% due 04/15/30	442,000	444,776	371,280
CNX RESOURCES CORP 6.00% due 01/15/29	310,000	317,372	289,602
CNX RESOURCES CORP 7.25% due 03/14/27	649,000	676,682	635,825

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COBRA ACQUISITIONCO LLC 6.38% due 11/01/29	600,000	600,000	450,000
COCA COLA CO/THE 1.38% due 03/15/31	34,000	28,500	27,676
COCA COLA CO/THE 1.45% due 06/01/27	440,000	441,069	398,192
COCA COLA CO/THE 1.65% due 06/01/30	1,625,000	1,622,357	1,377,962
COCA COLA CO/THE 2.50% due 06/01/40	20,000	20,339	15,648
COCA COLA CO/THE 2.60% due 06/01/50	210,000	207,077	156,380
COCA COLA CO/THE 3.38% due 03/25/27	210,000	231,995	208,213
COCA COLA CO/THE 3.45% due 03/25/30	900,000	897,580	875,428
CODELCO INC 3.15% due 01/15/51	200,000	185,722	136,494
CODELCO INC 3.70% due 01/30/50	330,000	359,751	245,411
CODELCO INC 4.25% due 07/17/42	220,000	255,246	181,220
CODELCO INC 4.38% due 02/05/49	305,000	359,172	254,071
CODELCO INC 4.50% due 08/01/47	200,000	204,384	169,650
CODELCO INC 4.88% due 11/04/44	200,000	253,338	176,937
CODELCO INC 5.63% due 10/18/43	387,000	526,736	378,845
COEUR MINING INC 5.13% due 02/15/29	400,000	396,211	277,095
COGENT COMMUNICATIONS GR 7.00% due 06/15/27	2,645,000	2,645,914	2,533,910
COINBASE GLOBAL INC 3.38% due 10/01/28	1,571,000	1,571,000	988,874
COINBASE GLOBAL INC 3.63% due 10/01/31	767,000	767,000	430,752
COLD STORAGE TRUST 2.22% due 11/15/37	1,666,169	1,620,617	1,624,312
COLD STORAGE TRUST 3.42% due 11/15/37	491,495	481,102	476,680
COLGATE ENERGY P 5.88% due 07/01/29	825,000	803,210	722,906
COLGATE ENERGY PARTNERS 7.75% due 02/15/26	710,000	704,507	674,951
COLLEGE AVE STUDENT LOANS 1.76% due 06/25/52	169,960	169,955	152,601
COLLEGE AVE STUDENT LOANS 2.32% due 07/26/55	371,457	371,244	333,238
COLLEGE AVE STUDENT LOANS 2.72% due 07/25/51	72,740	72,740	70,974
COLONY MORTGAGE CAPITAL LTD 2.45% due 11/15/38	2,400,000	2,378,414	2,321,633
COLT FUNDING LLC 0.92% due 08/25/66	1,367,956	1,227,187	1,201,179
COLT FUNDING LLC 3.90% due 02/25/67	503,421	503,411	486,098
COMCAST CABLE COMMUNICAT 9.46% due 11/15/22	32,729,000	33,823,501	33,478,798
COMCAST CORP 0.01% due 09/14/26	260,000	307,152	245,608
COMCAST CORP 1.50% due 02/15/31	34,000	28,302	27,325
COMCAST CORP 2.35% due 01/15/27	1,910,000	2,013,643	1,780,420
COMCAST CORP 2.45% due 08/15/52	355,000	303,422	235,618
COMCAST CORP 2.80% due 01/15/51	3,760,000	3,629,260	2,660,219
COMCAST CORP 2.89% due 11/01/51	961,000	930,842	686,509
COMCAST CORP 2.94% due 11/01/56	2,686,000	2,615,338	1,866,487
COMCAST CORP 2.99% due 11/01/63	110,000	77,889	75,028
COMCAST CORP 3.15% due 02/15/28	475,000	486,092	452,785
COMCAST CORP 3.15% due 03/01/26	230,000	243,392	223,877
COMCAST CORP 3.25% due 11/01/39	50,000	50,820	41,095
COMCAST CORP 3.30% due 02/01/27	1,683,000	1,627,699	1,635,836
COMCAST CORP 3.30% due 04/01/27	1,390,000	1,405,294	1,346,723
COMCAST CORP 3.40% due 04/01/30	270,000	269,617	253,335
COMCAST CORP 3.40% due 07/15/46	293,000	313,634	234,059
COMCAST CORP 3.45% due 02/01/50	330,000	340,492	262,495
COMCAST CORP 3.75% due 04/01/40	320,000	334,222	280,468
COMCAST CORP 3.95% due 10/15/25	1,000,000	1,003,586	1,003,945
COMCAST CORP 3.97% due 11/01/47	481,000	525,317	415,930
COMCAST CORP 4.00% due 03/01/48	70,000	78,667	60,851
COMCAST CORP 4.00% due 08/15/47	190,000	201,131	164,316

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMCAST CORP 4.00% due 11/01/49	150,000	170,495	130,800
COMCAST CORP 4.05% due 11/01/52	1,580,000	1,470,596	1,380,800
COMCAST CORP 4.15% due 10/15/28	1,920,000	1,923,140	1,914,672
COMCAST CORP 4.25% due 01/15/33	275,000	334,856	270,174
COMCAST CORP 4.25% due 10/15/30	773,000	887,692	762,140
COMCAST CORP 4.60% due 10/15/38	224,000	276,472	217,193
COMCAST CORP 4.70% due 10/15/48	200,000	262,948	193,625
COMCAST CORP 5.65% due 06/15/35	120,000	122,512	130,544
COMCAST CORP 6.50% due 11/15/35	75,000	85,858	87,531
COMISION FEDERAL DE ELEC 3.88% due 07/26/33	269,000	269,000	202,961
COMISION FEDERAL DE ELEC 4.88% due 01/15/24	272,000	272,000	269,960
COMISION FEDERAL DE ELEC 8.18% due 12/23/27	5,300,000	262,982	237,473
COMM MORTGAGE TRUST 0.81% due 07/10/48	38,778,735	664,463	620,254
COMM MORTGAGE TRUST 0.85% due 12/10/47	33,149,213	2,142,689	546,050
COMM MORTGAGE TRUST 0.87% due 08/10/46	32,706,119	455,909	176,934
COMM MORTGAGE TRUST 0.96% due 03/10/48	13,129,848	324,706	244,459
COMM MORTGAGE TRUST 1.07% due 08/10/50	28,297,669	514,943	226,316
COMM MORTGAGE TRUST 1.11% due 04/10/47	23,088,211	561,253	321,051
COMM MORTGAGE TRUST 2.85% due 05/10/48	310,683	313,873	310,442
COMM MORTGAGE TRUST 3.33% due 11/10/47	539,420	569,319	528,907
COMM MORTGAGE TRUST 3.35% due 02/10/48	1,270,000	1,330,546	1,241,408
COMM MORTGAGE TRUST 3.37% due 02/10/28	1,938,202	1,911,131	1,910,710
COMM MORTGAGE TRUST 3.42% due 03/10/31	785,000	817,423	783,734
COMM MORTGAGE TRUST 3.51% due 08/10/48	735,055	730,109	716,522
COMM MORTGAGE TRUST 3.61% due 10/10/48	1,010,000	1,073,371	990,432
COMM MORTGAGE TRUST 3.63% due 02/10/37	3,500,000	3,567,787	3,221,659
COMM MORTGAGE TRUST 3.64% due 12/10/47	3,760,000	3,853,301	3,710,143
COMM MORTGAGE TRUST 3.71% due 07/10/48	2,475,000	2,535,854	2,431,905
COMM MORTGAGE TRUST 3.90% due 03/10/31	515,000	541,074	515,339
COMM MORTGAGE TRUST 3.93% due 10/10/29	500,000	514,414	474,098
COMM MORTGAGE TRUST 3.96% due 03/10/47	2,235,000	2,379,807	2,222,138
COMM MORTGAGE TRUST 4.45% due 10/10/48	500,000	549,736	476,393
COMM MORTGAGE TRUST 4.51% due 09/10/47	470,000	508,122	456,008
COMM MORTGAGE TRUST 4.53% due 08/10/48	500,000	534,790	460,493
COMM MORTGAGE TRUST 4.59% due 09/10/50	850,000	736,710	787,389
COMM MORTGAGE TRUST 4.78% due 05/10/47	805,000	865,660	779,824
COMMERCIAL METALS CO 4.13% due 01/15/30	50,000	50,000	42,100
COMMERCIAL METALS CO 4.38% due 03/15/32	75,000	75,000	61,431
COMMERZBANK AG 6.13% due 03/31/99	400,000	497,456	377,407
COMMERZBANK AG 7.00% due 12/31/99	800,000	818,492	736,515
COMMONSPIRIT HEALTH 4.35% due 11/01/42	200,000	181,645	180,649
COMMONWEALTH BANK AUST 2.30% due 03/14/25	735,000	735,000	708,496
COMMONWEALTH EDISON CO 3.13% due 03/15/51	210,000	209,723	161,163
COMMONWEALTH EDISON CO 3.70% due 03/01/45	44,000	52,484	36,912
COMMONWEALTH EDISON CO 3.85% due 03/15/52	101,000	100,822	88,964
COMMSCOPE INC 4.75% due 09/01/29	2,761,000	2,687,265	2,227,285
COMMSCOPE INC 6.00% due 03/01/26	1,305,000	1,338,344	1,201,944
COMMSCOPE INC 7.13% due 07/01/28	760,000	768,884	577,661
COMMSCOPE INC 8.25% due 03/01/27	3,504,000	3,144,796	2,769,912
COMMSCOPE INC FLT due 04/06/26	884,091	878,694	791,818
COMMSCOPE TECH LLC 6.00% due 06/15/25	1,217,000	1,221,137	1,052,705

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
COMPASS GROUP DIVERSIFIE 5.00% due 01/15/32	570,000	570,969	440,085
COMPASS GROUP DIVERSIFIE 5.25% due 04/15/29	1,345,000	1,358,989	1,109,625
COMPASS MINERALS INTERNA 6.75% due 12/01/27	50,000	52,443	45,250
COMSTOCK RESOURCES INC 5.88% due 01/15/30	908,000	908,000	780,880
COMSTOCK RESOURCES INC 6.75% due 03/01/29	318,000	325,021	284,747
CON EDISON CO OF NY INC 3.35% due 04/01/30	290,000	289,469	270,155
CON EDISON CO OF NY INC 3.95% due 04/01/50	200,000	198,730	173,595
CONAIR HOLDINGS LLC FLT due 05/17/28	620,313	617,687	516,925
CONDOR MERGER SUB INC 7.38% due 02/15/30	375,000	372,563	304,789
CONDUENT BUS SERVICES 6.00% due 11/01/29	1,551,000	1,550,972	1,309,125
CONOCO FUNDING CO 7.25% due 10/15/31	33,000	34,456	39,230
CONOCOPHILLIPS 5.90% due 10/15/32	10,000	9,932	10,957
CONSENSUS CLOUD SOLUTION 6.50% due 10/15/28	860,000	830,792	709,672
CONSOLIDATED COMMUNICATI 5.00% due 10/01/28	1,527,000	1,531,373	1,220,638
CONSOLIDATED COMMUNICATI 6.50% due 10/01/28	1,895,000	1,835,834	1,611,849
CONSOLIDATED COMMUNICATION INC FLT due 10/02/27	507,002	508,947	447,009
CONSOLIDATED ENERGY FIN 5.63% due 10/15/28	600,000	479,901	482,675
CONSTELLATION AUTOMOTIVE 4.88% due 07/15/27	100,000	133,793	95,334
CONSTELLATION BRANDS INC 2.25% due 08/01/31	70,000	58,506	56,770
CONSTELLATION BRANDS INC 2.88% due 05/01/30	3,530,000	3,647,343	3,070,756
CONSTELLATION BRANDS INC 3.60% due 02/15/28	625,000	609,136	592,950
CONSTELLATION BRANDS INC 3.60% due 05/09/24	230,000	229,874	229,144
CONSTELLATION BRANDS INC 4.35% due 05/09/27	310,000	309,825	307,369
CONSTELLATION BRANDS INC 4.40% due 11/15/25	2,000,000	2,015,052	2,009,183
CONSTELLATION MERGER SUB 8.50% due 09/15/25	497,000	490,930	435,099
CONSTELLIUM SE 3.75% due 04/15/29	875,000	832,082	693,939
CONSTELLIUM SE 5.63% due 06/15/28	1,259,000	1,311,822	1,126,480
CONSUMERS ENERGY CO 2.65% due 08/15/52	309,000	299,815	216,348
CONSUMERS ENERGY CO 3.75% due 02/15/50	555,000	627,771	481,713
CONSUMERS ENERGY CO 3.80% due 11/15/28	5,000	4,972	4,887
CONTI GUMMI FINANCE B.V. 2.13% due 11/27/23	605,000	754,939	633,002
CONTINENTAL RESOURCES 2.27% due 11/15/26	210,000	210,000	186,215
CONTINENTAL RESOURCES 4.38% due 01/15/28	390,000	427,617	366,600
CONTINENTAL RESOURCES 4.50% due 04/15/23	70,000	72,432	70,242
CONTINENTAL RESOURCES 4.90% due 06/01/44	981,000	1,059,272	772,331
CONTINENTAL RESOURCES 5.75% due 01/15/31	640,000	768,622	618,842
CONTINUUM ENERGY LEVANTE 4.50% due 02/09/27	197,250	190,881	155,622
CONTROLADORA MABE SA CV 5.60% due 10/23/28	200,000	213,433	202,802
CONVERGEONE HOLDINGS INC FLT due 01/04/26	1,091,538	1,082,186	928,495
COOPERATIEVE RABOBANK UA 1.34% due 06/24/26	250,000	250,000	228,033
COOPERATIEVE RABOBANK UA 3.65% due 04/06/28	400,000	400,000	379,944
COOPERATIEVE RABOBANK UA 4.38% due 08/04/25	1,530,000	1,527,437	1,517,158
COOPERATIEVE RABOBANK UA 4.63% due 12/31/99	1,000,000	1,242,447	960,664
CORE AND MAIN LP FLT due 07/27/28	493,692	493,692	469,215
COREBRIDGE FINANCIAL INC 3.90% due 04/05/32	1,515,000	1,512,802	1,359,138
COREBRIDGE FINANCIAL INC 4.35% due 04/05/42	300,000	299,920	255,835
CORELOGIC INC 4.50% due 05/01/28	1,173,000	1,173,000	903,210
CORELOGIC INC FLT due 06/02/28	794,000	792,193	658,226
CORNERSTONE BUILDING 6.13% due 01/15/29	3,189,000	3,344,815	2,048,749
CORNERSTONE BUILDNG BRANDS INC FLT due 04/12/28	1,798,432	1,798,988	1,483,707
CORNERSTONE CHEMICAL CO 6.75% due 08/15/24	23,000	22,518	20,540

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CORNING INC 4.38% due 11/15/57	99,000	118,728	80,995
CORP BACKED TRUST CERTS	8,200	4,687	123
CORP FINANCIERA DE DESAR 4.75% due 07/15/25	200,000	214,614	198,498
COSTA RICA GOVERNMENT 4.25% due 01/26/23	200,000	198,997	198,950
COSTA RICA GOVERNMENT 5.63% due 04/30/43	900,000	751,144	673,072
COSTA RICA GOVERNMENT 6.13% due 02/19/31	400,000	404,220	372,820
COSTA RICA GOVERNMENT 7.00% due 04/04/44	260,000	251,646	223,143
COSTA RICA GOVERNMENT 7.16% due 03/12/45	700,000	685,304	608,070
COSTAR GROUP INC 2.80% due 07/15/30	800,000	799,485	666,074
COSTCO WHOLESALE CORP 1.38% due 06/20/27	790,000	791,642	708,722
COSTCO WHOLESALE CORP 1.60% due 04/20/30	450,000	449,858	379,574
COSTCO WHOLESALE CORP 1.75% due 04/20/32	34,000	28,863	27,969
COTERRA ENERGY INC 3.90% due 05/15/27	1,330,000	1,440,673	1,275,183
COTERRA ENERGY INC 4.38% due 03/15/29	820,000	916,633	804,306
COTY INC 3.88% due 04/15/26	900,000	1,096,696	829,784
COTY INC 5.00% due 04/15/26	4,154,000	4,128,896	3,806,103
COTY INC 6.50% due 04/15/26	2,484,000	2,497,357	2,290,099
COTY/HFC PRESTIGE/INT US 4.75% due 01/15/29	125,000	125,000	107,291
COUNTRY GARDEN HLDGS 3.88% due 10/22/30	1,184,000	1,011,597	491,360
COUNTRY GARDEN HLDGS 6.15% due 09/17/25	885,000	834,972	473,918
COUNTRYWIDE ALTERNATIVE LOAN T 1.90% due 04/25/47	843,960	550,515	735,671
COUNTRYWIDE ALTERNATIVE LOAN T 1.91% due 06/25/47	904,801	564,007	726,816
COUNTRYWIDE ALTERNATIVE LOAN T 1.98% due 02/25/37	1,337,383	41,813	21,160
COUNTRYWIDE ALTERNATIVE LOAN T 2.04% due 05/25/36	856,606	1,664,209	737,780
COUNTRYWIDE ALTERNATIVE LOAN T 2.16% due 07/25/46	263,983	76,208	227,726
COUNTRYWIDE ALTERNATIVE LOAN T 2.18% due 02/25/36	333,066	196,195	113,783
COUNTRYWIDE ALTERNATIVE LOAN T 2.24% due 03/20/46	1,649,645	62,924	39,809
COUNTRYWIDE ALTERNATIVE LOAN T 2.32% due 12/20/46	4,086,006	180,752	63,332
COUNTRYWIDE ALTERNATIVE LOAN T 2.38% due 09/25/35	1,406,952	5,185	229,351
COUNTRYWIDE ASSET BACKED CERTI 2.42% due 10/25/47	2,564,778	2,352,099	2,462,211
COUNTRYWIDE HOME EQUITY LOAN T 1.54% due 02/15/29	18	12	18
COUNTRYWIDE HOME LOANS 1.96% due 06/25/35	3,498	3,057	3,435
COUNTRYWIDE HOME LOANS 2.24% due 03/25/35	168	96	155
COUNTRYWIDE HOME LOANS 2.28% due 02/25/35	192	117	164
COUNTRYWIDE HOME LOANS 2.30% due 03/25/35	6,175	5,389	5,429
COVANTA HOLDING CORP 4.88% due 12/01/29	2,250,000	2,259,582	1,830,870
COVANTA HOLDING CORP 5.00% due 09/01/30	1,075,000	1,138,364	877,523
COVESTRO AG 0.88% due 02/03/26	200,000	247,704	190,657
COX COMMUNICATIONS INC 3.15% due 08/15/24	245,000	245,726	239,170
COX COMMUNICATIONS INC 3.50% due 08/15/27	5,417,000	5,399,934	5,139,774
COX COMMUNICATIONS INC 3.60% due 06/15/51	288,000	282,796	216,561
COX COMMUNICATIONS INC 3.85% due 02/01/25	2,064,000	2,064,422	2,039,247
CPM HLDGS INC FLT due 11/16/26	17,260	17,042	16,484
CQP HOLDCO LP FLT due 06/05/28	495,000	492,901	464,063
CQP HOLDCO LP/BIP V CHIN 5.50% due 06/15/31	1,195,000	1,196,443	1,017,590
CRED SUIS GP FUN LTD 3.80% due 09/15/22	837,000	842,644	837,669
CREDIT ACCEPTANC 5.13% due 12/31/24	200,000	203,849	188,400
CREDIT ACCEPTANCE AUTO LOAN TR 0.96% due 02/15/30	1,600,000	1,599,997	1,531,761
CREDIT ACCEPTANCE AUTO LOAN TR 1.00% due 05/15/30	825,000	824,928	785,019
CREDIT ACCEPTANCE AUTO LOAN TR 1.37% due 07/16/29	605,000	604,893	595,970
CREDIT ACCEPTANCE AUTO LOAN TR 2.38% due 11/15/28	269,713	269,683	269,396

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CREDIT AGRICOLE LONDON 1.91% due 06/16/26	1,175,000	1,175,000	1,080,577
CREDIT AGRICOLE LONDON 3.25% due 10/04/24	1,725,000	1,722,802	1,681,749
CREDIT AGRICOLE SA 4.75% due 12/31/99	200,000	200,000	155,433
CREDIT SUISSE ABS REPACKAGING 2.50% due 01/25/30	192,712	184,468	186,872
CREDIT SUISSE AG 6.50% due 08/08/23	7,475,000	7,595,881	7,475,000
CREDIT SUISSE FIRST BOSTON MOR 2.27% due 11/25/31	43,692	45,673	30,180
CREDIT SUISSE GROUP AG 1.00% due 06/24/27	305,000	378,343	278,548
CREDIT SUISSE GROUP AG 2.19% due 06/05/26	1,270,000	1,270,000	1,151,059
CREDIT SUISSE GROUP AG 2.59% due 09/11/25	250,000	250,000	235,206
CREDIT SUISSE GROUP AG 3.09% due 05/14/32	1,115,000	1,115,000	887,309
CREDIT SUISSE GROUP AG 3.25% due 04/02/26	400,000	438,792	408,149
CREDIT SUISSE GROUP AG 4.19% due 04/01/31	710,000	710,000	628,236
CREDIT SUISSE GROUP AG 4.50% due 12/31/99	515,000	515,000	346,111
CREDIT SUISSE GROUP AG 4.55% due 04/17/26	1,204,000	1,219,744	1,176,745
CREDIT SUISSE GROUP AG 5.25% due 12/31/99	650,000	660,387	502,115
CREDIT SUISSE GROUP AG 6.25% due 12/29/49	1,200,000	1,273,950	1,092,000
CREDIT SUISSE GROUP AG 6.38% due 12/31/99	450,000	474,963	371,812
CREDIT SUISSE GROUP AG 7.25% due 12/31/99	1,200,000	1,293,407	1,042,619
CREDIT SUISSE GROUP AG 9.75% due 12/31/99	1,990,000	1,995,000	2,032,288
CREDIT SUISSE MORTGAGE TRUST 0.99% due 05/25/65	1,141,245	1,141,233	1,093,427
CREDIT SUISSE MORTGAGE TRUST 1.11% due 01/25/60	3,638,012	3,637,980	3,206,277
CREDIT SUISSE MORTGAGE TRUST 1.35% due 05/25/66	586,307	586,297	509,661
CREDIT SUISSE MORTGAGE TRUST 1.63% due 04/25/66	1,388,376	1,388,366	1,260,466
CREDIT SUISSE MORTGAGE TRUST 1.76% due 10/25/66	512,739	512,729	445,359
CREDIT SUISSE MORTGAGE TRUST 1.84% due 10/25/66	623,884	623,875	559,303
CREDIT SUISSE MORTGAGE TRUST 2.00% due 01/25/60	895,471	909,127	839,584
CREDIT SUISSE MORTGAGE TRUST 2.00% due 10/25/60	719,606	735,108	658,289
CREDIT SUISSE MORTGAGE TRUST 2.26% due 08/15/37	1,270,526	1,304,917	1,171,683
CREDIT SUISSE MORTGAGE TRUST 2.30% due 05/15/36	1,604,000	1,605,654	1,577,741
CREDIT SUISSE MORTGAGE TRUST 2.55% due 05/15/36	500,000	500,859	488,867
CREDIT SUISSE MORTGAGE TRUST 2.57% due 07/25/49	559,561	559,539	535,602
CREDIT SUISSE MORTGAGE TRUST 2.78% due 07/25/49	1,230,347	1,230,298	1,179,810
CREDIT SUISSE MORTGAGE TRUST 2.80% due 07/15/31	400,000	410,924	359,179
CREDIT SUISSE MORTGAGE TRUST 2.88% due 07/25/49	1,230,347	1,230,284	1,175,656
CREDIT SUISSE MORTGAGE TRUST 2.92% due 05/15/36	500,000	501,068	486,150
CREDIT SUISSE MORTGAGE TRUST 3.50% due 02/25/48	3,307,269	3,229,417	3,060,421
CREDIT SUISSE MORTGAGE TRUST 3.54% due 07/15/31	505,000	505,768	441,772
CREDIT SUISSE MORTGAGE TRUST 3.70% due 08/15/37	500,000	515,147	452,189
CREDIT SUISSE MORTGAGE TRUST 3.77% due 10/10/43	954,000	874,973	804,736
CREDIT SUISSE MORTGAGE TRUST 3.80% due 01/25/60	500,000	412,657	436,549
CREDIT SUISSE MORTGAGE TRUST 3.95% due 09/15/37	9,650,000	9,431,219	9,120,312
CREDIT SUISSE MORTGAGE TRUST 6.32% due 12/15/35	550,000	548,638	543,437
CREDIT SUISSE NEW YORK 1.00% due 05/05/23	4,400,000	4,345,976	4,305,775
CREDIT SUISSE NEW YORK 2.95% due 04/09/25	1,025,000	1,024,405	981,003
CRESCENT ENERGY FINANCE 7.25% due 05/01/26	655,000	656,962	596,050
CRESTWOOD MID PARTNER LP 5.63% due 05/01/27	280,000	284,072	249,200
CRESTWOOD MID PARTNER LP 6.00% due 02/01/29	400,000	416,308	349,032
CRH FINLAND SERVICES OYJ 0.88% due 11/05/23	290,000	354,350	299,228
CROATIA 6.00% due 01/26/24	918,000	984,813	944,785
CROCS INC 4.13% due 08/15/31	350,000	351,623	247,715
CROCS INC 4.25% due 03/15/29	1,575,000	1,358,607	1,164,995

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CROCS INC FLT due 02/17/29	500,000	497,620	454,065
CROSBY US ACQUISITION CORP FLT due 06/26/26	937,073	929,932	873,821
CROWN AMER/CAP CORP V 4.25% due 09/30/26	200,000	212,829	184,500
CROWN CASTLE INTL CORP 1.05% due 07/15/26	865,000	862,960	748,437
CROWN CASTLE INTL CORP 2.25% due 01/15/31	584,000	582,232	473,704
CROWN CASTLE INTL CORP 2.50% due 07/15/31	910,000	844,069	744,646
CROWN CASTLE INTL CORP 2.90% due 03/15/27	393,000	392,108	362,405
CROWN CASTLE INTL CORP 3.10% due 11/15/29	2,896,000	3,090,316	2,556,556
CROWN CASTLE INTL CORP 3.15% due 07/15/23	3,494,000	3,491,984	3,455,999
CROWN CASTLE INTL CORP 3.25% due 01/15/51	700,000	713,916	502,134
CROWN CASTLE INTL CORP 3.30% due 07/01/30	325,000	354,490	286,623
CROWN CASTLE INTL CORP 3.70% due 06/15/26	30,000	32,496	28,941
CROWN CASTLE INTL CORP 3.80% due 02/15/28	660,000	725,607	622,694
CROWN CASTLE INTL CORP 4.15% due 07/01/50	125,000	141,347	103,891
CROWN CASTLE INTL CORP 4.30% due 02/15/29	32,000	36,480	30,724
CROWN CASTLE TOWERS LLC 4.24% due 07/15/48	1,018,000	1,114,864	987,628
CROWN CORK + SEAL CO INC 7.38% due 12/15/26	700,000	815,723	715,057
CROWNROCK LP/CROWNROCK F 5.00% due 05/01/29	1,304,000	1,304,000	1,169,471
CROWNROCK LP/CROWNROCK F 5.63% due 10/15/25	870,000	868,732	817,800
CSAIL COMMERCIAL MORTGAGE TRUS 0.86% due 06/15/57	34,744,265	793,746	561,811
CSAIL COMMERCIAL MORTGAGE TRUS 1.72% due 06/15/52	8,167,318	674,971	670,917
CSAIL COMMERCIAL MORTGAGE TRUS 2.50% due 12/15/52	600,000	562,659	430,271
CSAIL COMMERCIAL MORTGAGE TRUS 2.56% due 03/15/53	535,795	559,224	469,007
CSAIL COMMERCIAL MORTGAGE TRUS 3.02% due 09/15/52	3,068,000	3,264,761	2,795,574
CSAIL COMMERCIAL MORTGAGE TRUS 3.24% due 04/15/50	576,815	600,966	557,667
CSAIL COMMERCIAL MORTGAGE TRUS 3.56% due 11/15/48	500,000	513,932	442,633
CSAIL COMMERCIAL MORTGAGE TRUS 3.78% due 03/15/52	2,000,000	2,247,012	1,919,323
CSAIL COMMERCIAL MORTGAGE TRUS 3.96% due 12/15/52	450,000	479,870	386,879
CSAIL COMMERCIAL MORTGAGE TRUS 4.04% due 04/15/50	1,050,000	1,102,448	974,638
CSAIL COMMERCIAL MORTGAGE TRUS 4.24% due 06/15/52	500,000	539,167	441,791
CSAIL COMMERCIAL MORTGAGE TRUS 4.48% due 03/15/52	420,000	466,022	398,912
CSAIL COMMERCIAL MORTGAGE TRUS 4.64% due 11/15/48	950,000	1,025,589	904,327
CSAIL COMMERCIAL MORTGAGE TRUS 4.74% due 08/15/51	500,000	507,516	456,276
CSC HOLDINGS LLC 3.38% due 02/15/31	1,200,000	1,165,182	887,172
CSC HOLDINGS LLC 4.13% due 12/01/30	1,010,000	1,006,682	787,800
CSC HOLDINGS LLC 4.50% due 11/15/31	640,000	592,184	493,536
CSC HOLDINGS LLC 4.63% due 12/01/30	2,960,000	2,894,156	1,979,470
CSC HOLDINGS LLC 5.00% due 11/15/31	1,283,000	1,227,140	864,790
CSC HOLDINGS LLC 5.25% due 06/01/24	295,000	309,209	275,825
CSC HOLDINGS LLC 5.38% due 02/01/28	1,248,000	1,241,131	1,079,520
CSC HOLDINGS LLC 5.50% due 04/15/27	2,632,000	2,689,532	2,385,145
CSC HOLDINGS LLC 5.75% due 01/15/30	4,352,000	4,503,619	3,166,211
CSC HOLDINGS LLC 5.88% due 09/15/22	150,000	150,077	149,250
CSC HOLDINGS LLC 6.50% due 02/01/29	3,960,000	4,073,647	3,576,395
CSC HOLDINGS LLC 7.50% due 04/01/28	1,465,000	1,573,789	1,223,275
CSC HOLDINGS, LLC FLT due 04/15/27	397,964	397,051	369,028
CSL FINANCE PLC 3.85% due 04/27/27	225,000	224,784	222,881
CSL FINANCE PLC 4.25% due 04/27/32	650,000	647,726	635,516
CSL FINANCE PLC 4.63% due 04/27/42	1,030,000	1,029,867	987,091
CSX CORP 2.50% due 05/15/51	208,000	192,271	139,941
CSX CORP 2.60% due 11/01/26	403,000	394,154	378,399

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
CSX CORP 3.25% due 06/01/27	269,000	275,312	258,122
CSX CORP 4.30% due 03/01/48	153,000	187,023	139,600
CTR PARTNERSHIP/CARETRST 3.88% due 06/30/28	190,000	185,020	162,260
CUBESMART LP 2.00% due 02/15/31	700,000	693,118	556,505
CUBESMART LP 2.50% due 02/15/32	1,000,000	992,600	812,076
CURO GROUP HOLDINGS CORP 7.50% due 08/01/28	800,000	803,693	502,152
CUSHMAN + WAKEFIELD US 6.75% due 05/15/28	1,775,000	1,842,878	1,648,531
CVR ENERGY INC 5.25% due 02/15/25	1,520,000	1,474,934	1,397,503
CVR ENERGY INC 5.75% due 02/15/28	290,000	276,114	258,593
CVS HEALTH CORP 1.75% due 08/21/30	2,134,000	2,096,503	1,709,208
CVS HEALTH CORP 1.88% due 02/28/31	110,000	96,920	88,085
CVS HEALTH CORP 2.13% due 09/15/31	360,000	357,908	291,992
CVS HEALTH CORP 2.63% due 08/15/24	4,485,000	4,463,193	4,384,648
CVS HEALTH CORP 2.70% due 08/21/40	1,000,000	991,075	721,969
CVS HEALTH CORP 2.75% due 12/01/22	1,710,000	1,726,570	1,709,058
CVS HEALTH CORP 3.00% due 08/15/26	1,898,000	2,031,803	1,815,228
CVS HEALTH CORP 3.63% due 04/01/27	989,000	1,045,700	963,419
CVS HEALTH CORP 3.75% due 04/01/30	1,115,000	1,112,995	1,042,924
CVS HEALTH CORP 3.88% due 07/20/25	305,000	304,691	303,080
CVS HEALTH CORP 4.13% due 04/01/40	635,000	625,099	554,258
CVS HEALTH CORP 4.25% due 04/01/50	970,000	1,054,073	835,105
CVS HEALTH CORP 4.30% due 03/25/28	1,208,000	1,268,257	1,195,219
CVS HEALTH CORP 4.78% due 03/25/38	3,575,000	3,703,089	3,383,936
CVS HEALTH CORP 5.05% due 03/25/48	7,710,000	8,372,373	7,380,382
CVS HEALTH CORP 5.13% due 07/20/45	1,491,000	1,788,244	1,436,164
CVS HEALTH CORP 5.30% due 12/05/43	75,000	97,677	74,897
CVS HEALTH CORP 6.25% due 06/01/27	94,000	112,936	100,212
CZECH REPUBLIC 0.05% due 11/29/29	6,440,000	245,290	187,372
CZECH REPUBLIC 0.95% due 05/15/30	38,620,000	1,550,350	1,202,991
CZECH REPUBLIC 1.75% due 06/23/32	14,180,000	582,656	452,187
CZECH REPUBLIC 2.00% due 10/13/33	18,520,000	827,526	591,055
CZECH REPUBLIC 2.50% due 08/25/28	18,370,000	816,195	666,161
CZECH REPUBLIC 2.75% due 07/23/29	36,750,000	1,660,789	1,337,344
CZECH REPUBLIC 4.70% due 09/12/22	91,370,000	4,128,435	3,843,231
D.R. HORTON INC 1.30% due 10/15/26	1,009,000	978,641	871,645
D.R. HORTON INC 2.60% due 10/15/25	490,000	490,958	461,695
DAE FUNDING LLC 1.55% due 08/01/24	200,000	199,225	187,331
DAE FUNDING LLC 3.38% due 03/20/28	1,300,000	1,310,811	1,141,660
DAE SUKUK DIFC LTD 3.75% due 02/15/26	850,000	846,497	801,193
DAIMLER FINANCE NA LLC 1.75% due 03/10/23	17,825,000	17,820,453	17,611,779
DAIMLER FINANCE NA LLC 2.55% due 08/15/22	1,150,000	1,153,068	1,150,270
DANA FINANCING LUX SARL 5.75% due 04/15/25	1,055,000	1,049,847	1,007,366
DANA INC 4.25% due 09/01/30	865,000	735,937	671,415
DANA INC 4.50% due 02/15/32	55,000	55,000	40,633
DANA INC 5.63% due 06/15/28	1,819,000	1,907,165	1,565,760
DANONE SA 2.59% due 11/02/23	770,000	770,000	760,858
DANSKE BANK A/S 1.23% due 06/22/24	1,163,000	1,162,298	1,094,040
DANSKE BANK A/S 1.55% due 09/10/27	287,000	287,000	251,337
DANSKE BANK A/S 3.24% due 12/20/25	640,000	649,567	609,897
DANSKE BANK A/S 3.88% due 09/12/23	310,000	313,163	308,655
DANSKE BANK A/S 5.38% due 01/12/24	929,000	947,713	937,223

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DARLING INGREDIENTS INC 6.00% due 06/15/30	753,000	755,613	750,477
DAVITA INC 3.75% due 02/15/31	1,488,000	1,485,929	1,066,881
DAVITA INC 4.63% due 06/01/30	2,150,000	2,113,989	1,676,703
DBGS MORTGAGE TRUST 2.12% due 06/15/33	1,765,000	1,766,469	1,702,903
DBGS MORTGAGE TRUST 2.82% due 06/15/33	500,000	485,171	469,848
DBWF MORTGAGE TRUST 2.63% due 12/19/30	470,000	470,723	455,828
DBWF MORTGAGE TRUST 2.95% due 12/19/30	500,000	500,336	481,157
DCERT BUYER INC FLT due 10/16/26	1,014,433	1,016,896	966,968
DCG ACQUISITION CORP FLT due 09/30/26	663,197	653,338	620,089
DCP MIDSTREAM OPERATING 3.25% due 02/15/32	800,000	800,000	627,504
DCP MIDSTREAM OPERATING 3.88% due 03/15/23	358,000	354,886	354,588
DCP MIDSTREAM OPERATING 5.13% due 05/15/29	402,000	347,861	361,800
DCP MIDSTREAM OPERATING 5.38% due 07/15/25	169,000	178,258	164,353
DCP MIDSTREAM OPERATING 5.60% due 04/01/44	432,000	435,877	349,106
DCP MIDSTREAM OPERATING 5.63% due 07/15/27	960,000	1,049,765	915,840
DCP MIDSTREAM OPERATING 5.85% due 05/21/43	220,000	198,831	184,833
DCP MIDSTREAM OPERATING 6.45% due 11/03/36	110,000	123,580	107,800
DCP MIDSTREAM OPERATING 6.75% due 09/15/37	75,000	87,896	71,344
DEALER TIRE LLC FLT due 12/12/25	491,184	491,184	468,874
DEALER TIRE LLC/DT ISSR 8.00% due 02/01/28	350,000	362,906	302,365
DEEPHAVEN RESIDENTIAL MORTGAGE 1.13% due 05/25/65	1,445,908	1,445,874	1,382,971
DEEPHAVEN RESIDENTIAL MORTGAGE 4.30% due 03/25/67	322,518	322,093	313,055
DEERE + COMPANY 3.10% due 04/15/30	100,000	99,849	93,391
DEERE + COMPANY 3.75% due 04/15/50	490,000	540,080	447,309
DEL AMO FASHION CENTER TRUST 3.76% due 06/05/35	450,000	385,246	366,228
DELEK LOG PART/FINANCE 6.75% due 05/15/25	636,000	632,026	593,070
DELEK LOG PART/FINANCE 7.13% due 06/01/28	200,000	192,668	180,000
DELL INT LLC / EMC CORP 3.45% due 12/15/51	1,394,000	1,393,492	943,153
DELL INT LLC / EMC CORP 5.30% due 10/01/29	1,024,000	1,176,355	1,009,490
DELL INT LLC / EMC CORP 5.45% due 06/15/23	982,000	997,251	991,922
DELL INT LLC / EMC CORP 5.85% due 07/15/25	850,000	947,006	876,610
DELL INT LLC / EMC CORP 6.02% due 06/15/26	2,130,000	2,307,955	2,210,848
DELL INT LLC / EMC CORP 6.20% due 07/15/30	175,000	206,581	182,122
DELL INT LLC / EMC CORP 8.10% due 07/15/36	932,000	1,280,654	1,087,909
DELL INT LLC / EMC CORP 8.35% due 07/15/46	90,000	137,402	112,079
DELOS FIN S A R L FLT due 10/06/23	1,475,000	1,475,000	1,454,719
DELOS LLC 1.87% due 03/01/37	5,230,000	5,230,000	5,230,000
DELTA AIR LINES 2019 1AA 3.20% due 10/25/25	388,000	387,523	375,042
DELTA AIR LINES INC 2.90% due 10/28/24	230,000	225,480	212,580
DELTA AIR LINES INC 3.75% due 10/28/29	1,154,000	1,116,626	914,516
DELTA AIR LINES INC 3.80% due 04/19/23	200,000	192,004	198,000
DELTA AIR LINES INC 4.38% due 04/19/28	1,500,000	1,403,707	1,274,166
DELTA AIR LINES INC 7.00% due 05/01/25	3,270,000	3,293,442	3,309,857
DELTA AIR LINES INC 7.38% due 01/15/26	1,023,000	1,035,993	1,021,414
DELTA AIR LINES/SKYMILES 4.50% due 10/20/25	1,000,000	1,012,222	971,663
DELTA AIR LINES/SKYMILES 4.75% due 10/20/28	2,836,000	2,882,363	2,678,824
DEMIRE REAL ESTATE AG 1.88% due 10/15/24	200,000	238,288	172,625
DEUTSCHE ALT A SECURITIES INC 2.12% due 02/25/35	1,140,475	1,131,004	1,092,027
DEUTSCHE BAHN FIN GMBH 0.63% due 04/15/36	100,000	117,751	74,414
DEUTSCHE BANK AG 1.75% due 01/17/28	100,000	106,788	91,045
DEUTSCHE BANK AG 2.63% due 02/12/26	400,000	520,266	401,779

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DEUTSCHE BANK AG 3.25% due 05/24/28	300,000	314,796	299,649
DEUTSCHE BANK AG 4.10% due 01/13/26	166,000	174,899	163,956
DEUTSCHE BANK COMMERCIAL MORTG 2.63% due 08/10/49	510,000	480,140	483,288
DEUTSCHE BANK NY 1.45% due 04/01/25	303,000	304,188	283,140
DEUTSCHE BANK NY 1.69% due 03/19/26	505,000	488,311	452,849
DEUTSCHE BANK NY 2.13% due 11/24/26	700,000	700,000	621,510
DEUTSCHE BANK NY 2.22% due 09/18/24	600,000	600,000	578,463
DEUTSCHE BANK NY 2.60% due 11/16/22	2,200,000	2,200,000	2,199,331
DEUTSCHE BANK NY 3.04% due 05/28/32	875,000	875,000	692,310
DEUTSCHE LUFTHANSA AG 2.00% due 07/14/24	100,000	117,385	97,673
DEUTSCHE LUFTHANSA AG 2.88% due 05/16/27	100,000	115,212	82,496
DEVON ENERGY CORPORATION 4.50% due 01/15/30	55,000	58,676	51,953
DEVON ENERGY CORPORATION 4.75% due 05/15/42	263,000	292,979	238,511
DEVON ENERGY CORPORATION 5.00% due 06/15/45	1,123,000	1,151,845	1,041,401
DEVON ENERGY CORPORATION 5.25% due 10/15/27	253,000	264,343	256,021
DEVON ENERGY CORPORATION 5.60% due 07/15/41	1,180,000	1,262,707	1,172,107
DEVON ENERGY CORPORATION 5.85% due 12/15/25	1,331,000	1,396,857	1,385,392
DEVON ENERGY CORPORATION 5.88% due 06/15/28	3,000	3,205	3,061
DEVON ENERGY CORPORATION 8.25% due 08/01/23	1,018,000	1,079,158	1,058,136
DEVT BANK OF MONGOLIA 7.25% due 10/23/23	1,225,000	1,281,957	1,176,000
DEWOLF PARK CLO, LTD 2.89% due 10/15/30	250,000	250,000	238,989
DEXKO GLOBAL INC FLT due 10/04/28	318,656	317,455	292,765
DH EUROPE FINANCE II 0.20% due 03/18/26	345,000	366,521	332,065
DH EUROPE FINANCE II 2.60% due 11/15/29	1,725,000	1,665,798	1,546,795
DH EUROPE FINANCE II 3.25% due 11/15/39	100,000	103,922	82,955
DIAMETER CAPITAL CLO 2.28% due 07/15/36	660,000	660,129	638,746
DIAMOND BC BV 4.63% due 10/01/29	1,920,000	1,878,240	1,535,424
DIAMOND SPORTS GR/DIAMON 5.38% due 08/15/26	1,100,000	899,553	275,000
DIAMOND SPORTS GROUP LLC FLT due 05/26/26	153,966	145,075	152,939
DIAMOND SPORTS GROUP LLC FLT due 08/24/26	148,858	118,607	34,237
DIAMONDBACK ENERGY INC 3.13% due 03/24/31	567,000	587,516	493,830
DIAMONDBACK ENERGY INC 3.25% due 12/01/26	1,030,000	1,047,234	1,004,908
DIAMONDBACK ENERGY INC 3.50% due 12/01/29	3,222,000	3,286,979	2,951,236
DIAMONDBACK ENERGY INC 4.25% due 03/15/52	257,000	256,269	213,144
DIAMONDBACK ENERGY INC 4.40% due 03/24/51	372,000	392,900	316,765
DIC ASSET AG 2.25% due 09/22/26	100,000	108,980	69,522
DIG INTL FIN/DIG INTL HL 8.75% due 05/25/24	215,000	219,070	199,950
DIGICEL GROUP HOLDINGS 10.00% due 04/01/24	1,407,325	1,336,506	1,368,624
DIGITAL DUTCH FINCO BV 0.63% due 07/15/25	210,000	256,549	202,146
DIGITAL DUTCH FINCO BV 1.25% due 02/01/31	200,000	196,748	156,794
DILLARDS INC 7.75% due 05/15/27	3,325,000	3,318,551	3,502,753
DILLARDS INC 7.88% due 01/01/23	610,000	610,165	620,371
DIOCLE SPA 3.88% due 06/30/26	137,293	166,162	138,868
DIRECT CHASSISLINK INC FLT due 04/10/26	2,521,148	2,510,717	2,477,028
DIRECTV FIN LLC/COINC 5.88% due 08/15/27	4,491,000	4,505,290	3,831,137
DIRECTV FINANCING LLC FLT due 08/02/27	373,000	369,817	342,384
DISCOVER FINANCIAL SVS 6.13% due 12/31/99	910,000	978,966	909,909
DISCOVERY COMMUNICATIONS 1.90% due 03/19/27	340,000	369,518	332,899
DISH DBS CORP 5.13% due 06/01/29	2,175,000	2,174,487	1,321,617
DISH DBS CORP 5.25% due 12/01/26	3,360,000	3,344,548	2,633,702
DISH DBS CORP 5.75% due 12/01/28	1,496,000	1,496,000	1,107,653

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DISH DBS CORP 5.88% due 07/15/22	6,745,000	6,753,217	6,706,756
DISH DBS CORP 5.88% due 11/15/24	570,000	529,686	480,225
DISH DBS CORP 7.38% due 07/01/28	635,000	669,987	431,927
DISH DBS CORP 7.75% due 07/01/26	2,411,000	2,583,428	1,879,375
DIVERSIFIED HEALTHCARE T 4.38% due 03/01/31	300,000	296,506	204,000
DIVERSIFIED HEALTHCARE T 4.75% due 02/15/28	600,000	596,537	441,750
DIVERSIFIED HEALTHCARE T 4.75% due 05/01/24	300,000	302,963	269,152
DIVERSIFIED HEALTHCARE T 9.75% due 06/15/25	1,144,000	1,191,325	1,128,270
DLLMT LLC 0.60% due 03/20/24	6,527,786	6,527,313	6,440,453
DOLLAR GENERAL CORP 3.25% due 04/15/23	50,000	50,852	49,754
DOLLAR GENERAL CORP 3.50% due 04/03/30	545,000	541,485	501,506
DOLLAR TREE INC 4.00% due 05/15/25	1,500,000	1,499,349	1,490,500
DOMINICAN REPUBLIC 4.50% due 01/30/30	3,575,000	3,671,874	2,862,031
DOMINICAN REPUBLIC 4.88% due 09/23/32	2,612,000	2,784,342	2,009,770
DOMINICAN REPUBLIC 5.30% due 01/21/41	775,000	719,094	536,914
DOMINICAN REPUBLIC 5.50% due 01/27/25	309,000	326,983	306,744
DOMINICAN REPUBLIC 5.50% due 02/22/29	2,288,000	2,269,374	1,988,821
DOMINICAN REPUBLIC 5.88% due 01/30/60	3,425,000	3,495,253	2,335,048
DOMINICAN REPUBLIC 5.95% due 01/25/27	1,157,000	1,285,599	1,104,522
DOMINICAN REPUBLIC 6.00% due 02/22/33	580,000	561,009	482,449
DOMINICAN REPUBLIC 6.00% due 07/19/28	1,047,000	1,186,602	971,093
DOMINICAN REPUBLIC 6.40% due 06/05/49	497,000	542,756	370,654
DOMINICAN REPUBLIC 6.50% due 02/15/48	351,000	405,942	265,005
DOMINICAN REPUBLIC 6.85% due 01/27/45	4,605,000	5,233,110	3,631,503
DOMINICAN REPUBLIC 6.88% due 01/29/26	2,503,000	2,797,197	2,553,400
DOMINICAN REPUBLIC 7.45% due 04/30/44	1,584,000	1,960,117	1,350,515
DOMINICAN REPUBLIC 9.75% due 06/05/26	9,000,000	163,720	160,238
DOMINION ENERGY INC 3.07% due 08/15/24	1,775,000	1,775,708	1,732,914
DOMINION ENERGY INC 3.38% due 04/01/30	475,000	471,160	434,216
DOMINION ENERGY INC 5.75% due 10/01/54	5,400,000	5,400,000	5,015,750
DOMTAR CORPORATION FLT due 11/30/28	468,407	465,109	447,915
DORIC NIMROD AIR 2012 1A 5.13% due 11/30/24	240,220	243,427	236,905
DOW CHEMICAL CO/THE 9.40% due 05/15/39	2,996,000	3,618,480	4,280,283
DP WORLD CRESCENT LTD 3.75% due 01/30/30	210,000	223,793	192,709
DP WORLD CRESCENT LTD 3.88% due 07/18/29	238,000	256,134	220,236
DP WORLD CRESCENT LTD 4.85% due 09/26/28	1,700,000	1,900,927	1,696,447
DP WORLD PLC 5.63% due 09/25/48	400,000	507,532	374,193
DP WORLD PLC 6.85% due 07/02/37	400,000	535,742	430,000
DP WORLD SALAAM 6.00% due 12/31/99	200,000	212,529	200,664
DRIVE AUTO RECEIVABLES TRUST 0.52% due 01/15/25	2,221,676	2,221,572	2,206,634
DRIVEN HOLDINGS LLC FLT due 12/17/28	498,750	498,179	465,084
DRYDEN SENIOR LOAN FUND 2.04% due 07/17/31	1,402,000	1,384,733	1,370,899
DRYDEN SENIOR LOAN FUND 2.08% due 04/15/34	740,000	729,352	713,138
DRYDEN SENIOR LOAN FUND 2.21% due 10/20/34	9,000,000	9,000,000	8,646,336
DRYDEN SENIOR LOAN FUND 2.26% due 01/18/32	250,000	250,682	245,604
DRYDEN SENIOR LOAN FUND 2.69% due 07/15/30	250,000	250,107	240,769
DRYDEN SENIOR LOAN FUND 2.74% due 10/15/30	250,000	250,141	240,303
DRYDEN SENIOR LOAN FUND 2.76% due 05/15/31	3,500,000	3,500,000	3,331,384
DSLA MORTGAGE LOAN TRUST 1.75% due 03/19/37	876,911	552,846	740,148
DSLA MORTGAGE LOAN TRUST 2.11% due 02/19/45	41,395	28,378	40,713
DSLA MORTGAGE LOAN TRUST 2.35% due 07/19/44	13,167	13,234	12,009

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
DT MIDSTREAM INC 4.13% due 06/15/29	3,210,000	3,205,633	2,720,475
DT MIDSTREAM INC 4.38% due 06/15/31	1,536,000	1,554,699	1,286,400
DT MIDSTREAM INC FLT due 06/26/28	199,664	199,559	198,915
DTE ELECTRIC CO 3.65% due 03/01/52	117,000	116,286	100,939
DTE ELECTRIC CO 3.95% due 03/01/49	376,000	432,822	337,022
DTE ENERGY CO 1.05% due 06/01/25	1,350,000	1,357,281	1,241,690
DTE ENERGY CO 2.85% due 10/01/26	2,304,000	2,294,275	2,178,207
DUFRY ONE BV 2.50% due 10/15/24	200,000	238,515	188,948
DUKE ENERGY CAROLINAS 2.50% due 03/15/23	8,200,000	8,234,654	8,169,624
DUKE ENERGY CAROLINAS 3.55% due 03/15/52	56,000	55,826	46,516
DUKE ENERGY CAROLINAS 3.88% due 03/15/46	200,000	235,893	175,971
DUKE ENERGY CAROLINAS 3.95% due 03/15/48	257,000	305,709	226,186
DUKE ENERGY CORP 3.75% due 09/01/46	1,920,000	2,083,137	1,511,993
DUKE ENERGY FLORIDA LLC 1.75% due 06/15/30	833,000	817,347	690,845
DUKE ENERGY FLORIDA LLC 2.50% due 12/01/29	852,000	858,951	757,053
DUKE ENERGY FLORIDA LLC 3.00% due 12/15/51	691,000	629,380	515,614
DUKE ENERGY FLORIDA LLC 4.20% due 07/15/48	106,000	129,111	96,449
DUKE ENERGY OHIO INC 3.65% due 02/01/29	925,000	924,422	883,245
DUKE ENERGY PROGRESS LLC 2.90% due 08/15/51	110,000	109,806	81,011
DUKE ENERGY PROGRESS LLC 3.45% due 03/15/29	50,000	52,494	47,554
DUKE ENERGY PROGRESS LLC 4.10% due 03/15/43	116,000	141,443	104,008
DUKE ENERGY PROGRESS LLC 4.10% due 05/15/42	371,000	391,797	335,435
DUKE ENERGY PROGRESS LLC 4.15% due 12/01/44	98,000	119,769	87,639
DUKE REALTY LP 1.75% due 02/01/31	412,000	405,905	334,961
DUKE REALTY LP 1.75% due 07/01/30	1,044,000	1,027,027	853,878
DUKE REALTY LP 2.25% due 01/15/32	34,000	28,978	28,316
DUKE UNIVERSITY HEALTH 3.92% due 06/01/47	445,000	481,386	404,877
DUN + BRADSTREET CORP 5.00% due 12/15/29	1,805,000	1,721,596	1,559,069
DUN + BRADSTREET CORP FLT due 02/06/26	1,923,363	1,924,984	1,810,961
DUPONT DE NEMOURS INC 4.49% due 11/15/25	650,000	650,000	654,425
E W SCRIPPS COMPANY THE FLT due 01/07/28	580,125	578,976	547,858
E.ON SE 0.88% due 01/08/25	60,000	65,937	60,958
EAGLE RE 2018 1 LTD. 3.32% due 11/25/28	791,496	751,722	788,336
EAGLEVIEW TECHNOLOGY CORP FLT due 08/14/25	1,231,497	1,222,531	1,125,280
EARTHSTONE ENERGY HOL 8.00% due 04/15/27	400,000	400,000	378,500
EAST JAPAN RAILWAY CO 1.10% due 09/15/39	200,000	202,220	146,267
EAST JAPAN RAILWAY CO 1.85% due 04/13/33	400,000	436,780	371,124
EAST OHIO GAS CO/THE 1.30% due 06/15/25	350,000	349,788	321,795
EAST OHIO GAS CO/THE 2.00% due 06/15/30	275,000	274,317	228,575
EASTERN GAS TRAN 4.80% due 11/01/43	7,000	8,759	6,546
EATON CORP 2.75% due 11/02/22	520,000	523,930	519,644
EATON CORP 4.15% due 11/02/42	540,000	542,749	484,603
EATON VANCE CDO LTD 2.53% due 07/15/30	930,000	922,198	903,356
EATON VANCE CDO LTD 3.19% due 01/15/34	250,000	250,568	236,479
ECMC GROUP STUDENT LOAN TRUST 2.62% due 01/27/70	1,097,359	1,112,290	1,071,719
ECMC GROUP STUDENT LOAN TRUST 2.67% due 05/25/67	1,448,812	1,470,133	1,414,951
ECO MATERIAL TECH INC 7.88% due 01/31/27	100,000	100,000	88,880
ECOLAB INC 2.75% due 08/18/55	578,000	574,195	402,545
ECOPETROL SA 4.13% due 01/16/25	280,000	274,205	259,465
ECOPETROL SA 4.63% due 11/02/31	275,000	275,000	208,310
ECOPETROL SA 5.38% due 06/26/26	209,000	227,517	193,519

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ECOPETROL SA 5.88% due 05/28/45	2,870,000	2,675,988	1,949,691
ECOPETROL SA 5.88% due 09/18/23	1,843,000	1,906,897	1,847,608
ECOPETROL SA 6.88% due 04/29/30	338,000	348,680	298,792
EDGEWELL PERSONAL CARE 4.13% due 04/01/29	175,000	175,288	144,439
EDGEWELL PERSONAL CARE 5.50% due 06/01/28	1,625,000	1,676,592	1,478,588
EDISON INTERNATIONAL 2.40% due 09/15/22	689,000	690,454	687,576
EDISON INTERNATIONAL 5.75% due 06/15/27	96,000	108,662	97,428
EDVESTINU PRIVATE EDUCATION LO 1.80% due 11/25/45	200,349	200,139	177,893
EFS VOLUNTEER NO 2 LLC 2.97% due 03/25/36	538,302	544,760	537,494
EG GLOBAL FINANCE PLC 4.38% due 02/07/25	200,000	236,192	186,090
EGYPT GOVERNMENT BOND 14.14% due 10/20/22	4,600,000	293,563	243,189
EGYPT GOVERNMENT BOND 14.48% due 04/06/26	15,150,000	932,219	778,103
EGYPT GOVERNMENT BOND 14.56% due 07/06/26	5,600,000	357,059	285,948
EGYPT TREASURY BILL due 02/07/23	7,325,000	410,409	361,123
EIG PEARL HOLDINGS SARL 3.55% due 08/31/36	440,000	440,000	375,100
EIG PEARL HOLDINGS SARL 4.39% due 11/30/46	310,000	310,000	244,954
EL PASO NATURAL GAS 8.38% due 06/15/32	280,000	282,918	326,771
ELANCO ANIMAL HEALTH INC 5.77% due 08/28/23	1,000,000	1,000,000	1,006,000
ELANCO ANIMAL HEALTH INC 6.40% due 08/28/28	2,751,000	2,854,718	2,618,677
ELASTIC NV 4.13% due 07/15/29	2,340,000	2,283,677	1,953,385
ELDORADO GOLD CORP 6.25% due 09/01/29	670,000	670,000	546,451
ELECTRICITE DE FRANCE SA 3.38% due 12/31/99	400,000	510,653	271,800
ELECTRICITE DE FRANCE SA 4.00% due 12/31/99	100,000	106,815	95,659
ELECTRONIC ARTS INC 1.85% due 02/15/31	773,000	748,269	628,011
ELEMENT SOLUTIONS INC 3.88% due 09/01/28	911,000	893,334	751,693
ELI LILLY + CO 2.25% due 05/15/50	660,000	542,907	466,484
ELLINGTON FINANCIAL MORTGAGE T 0.93% due 06/25/66	539,719	539,710	487,963
ELLINGTON FINANCIAL MORTGAGE T 3.00% due 01/25/67	560,000	559,979	460,934
ELLINGTON FINANCIAL MORTGAGE T 4.00% due 05/25/65	1,150,000	1,149,937	1,115,132
ELLINGTON FINANCIAL MORTGAGE T 4.30% due 04/25/67	3,934,632	3,875,082	3,803,057
ELMWOOD CLO II LTD. 2.71% due 04/20/34	300,000	300,000	284,458
ELMWOOD CLO IV LTD 2.74% due 04/15/33	250,000	243,046	238,122
ELMWOOD CLO VI LTD. 2.71% due 10/20/34	250,000	242,537	235,218
ELP 2021 ELP 2.84% due 11/15/38	100,000	99,623	95,229
EMBECTA CORP 5.00% due 02/15/30	1,000,000	1,000,000	839,436
EMBECTA CORP FLT due 03/30/29	413,043	412,587	389,397
EMERA US FINANCE LP 4.75% due 06/15/46	3,835,000	4,021,778	3,375,361
EMERALD EXPOSITIONS HLDG INC FLT due 05/22/24	100,615	96,822	95,585
EMERGENT BIOSOLUTIONS 3.88% due 08/15/28	1,076,000	974,853	762,811
EMPIRE COMMUNITIES CORP 7.00% due 12/15/25	425,000	438,206	335,750
EMPRESA DE TRANSPORTE ME 4.70% due 05/07/50	1,022,000	1,227,105	843,375
EMPRESA NACIONAL DEL PET 3.75% due 08/05/26	200,000	213,871	184,750
EMPRESA NACIONAL DEL PET 4.50% due 09/14/47	325,000	359,817	237,250
EMPRESAS PUBLIC MEDELLIN 4.25% due 07/18/29	314,000	303,417	244,854
EMPRESAS PUBLIC MEDELLIN 8.38% due 11/08/27	1,800,000,000	558,574	339,927
ENACT HOLDINGS INC 6.50% due 08/15/25	250,000	262,545	235,780
ENBRIDGE INC 2.50% due 08/01/33	900,000	896,536	727,343
ENCOMPASS HEALTH CORP 4.50% due 02/01/28	1,083,000	1,111,499	927,155
ENCORE CAPITAL GROUP INC 4.88% due 10/15/25	300,000	376,273	301,874
ENDEAVOR ENERGY RESOURCE 5.75% due 01/30/28	2,389,000	2,444,355	2,275,881
ENDEAVOR ENERGY RESOURCE 6.63% due 07/15/25	1,240,000	1,281,756	1,246,077

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ENDURANCE INTERNATIONAL 6.00% due 02/15/29	550,000	533,808	396,886
ENDURANCE INTERNATIONAL GROUP FLT due 02/10/28	694,750	691,822	622,378
ENEL FINANCE INTL NV 1.88% due 07/12/28	1,300,000	1,295,434	1,089,960
ENEL FINANCE INTL NV 6.00% due 10/07/39	4,500,000	5,059,100	4,474,155
ENEL FINANCE INTL NV 6.80% due 09/15/37	1,775,000	1,864,429	1,960,206
ENERGEAN ISRAEL FINANCE 4.88% due 03/30/26	275,000	275,000	242,715
ENERGIZER HOLDINGS INC 4.38% due 03/31/29	1,120,000	1,136,750	859,858
ENERGIZER HOLDINGS INC 4.75% due 06/15/28	2,606,000	2,684,809	2,068,434
ENERGY TRANSFER LP 2.90% due 05/15/25	150,000	149,938	142,572
ENERGY TRANSFER LP 3.60% due 02/01/23	1,115,000	1,118,411	1,111,832
ENERGY TRANSFER LP 3.75% due 05/15/30	1,920,000	1,959,661	1,730,340
ENERGY TRANSFER LP 3.90% due 05/15/24	285,000	287,130	282,787
ENERGY TRANSFER LP 4.00% due 10/01/27	205,000	203,835	194,021
ENERGY TRANSFER LP 4.20% due 09/15/23	1,075,000	1,075,162	1,076,597
ENERGY TRANSFER LP 4.25% due 04/01/24	4,775,000	4,834,001	4,774,917
ENERGY TRANSFER LP 4.50% due 04/15/24	291,000	298,405	291,133
ENERGY TRANSFER LP 4.95% due 06/15/28	813,000	875,290	801,119
ENERGY TRANSFER LP 5.00% due 05/15/50	434,000	502,361	369,310
ENERGY TRANSFER LP 5.25% due 04/15/29	483,000	554,618	478,391
ENERGY TRANSFER LP 5.30% due 04/01/44	50,000	53,453	43,371
ENERGY TRANSFER LP 5.50% due 06/01/27	974,000	1,118,061	988,620
ENERGY TRANSFER LP 5.88% due 01/15/24	595,000	633,344	606,676
ENERGY TRANSFER LP 5.95% due 12/01/25	265,000	300,771	274,276
ENERGY TRANSFER LP 6.05% due 06/01/41	80,000	90,947	76,820
ENERGY TRANSFER LP 6.13% due 12/15/45	1,800,000	1,963,787	1,716,799
ENERGY TRANSFER LP 6.25% due 04/15/49	425,000	476,136	411,959
ENERGY TRANSFER LP 6.50% due 12/31/99	110,000	109,049	97,231
ENERGY TRANSFER LP 6.75% due 12/31/99	490,000	492,620	408,875
ENERGY TRANSFER LP 7.13% due 12/31/99	560,000	549,462	480,565
ENERGY TRANSFER LP 7.60% due 02/01/24	550,000	598,901	572,843
ENERGY TRANSFER LP 8.25% due 11/15/29	275,000	369,549	316,552
ENERSYS 5.00% due 04/30/23	590,000	599,796	584,596
ENI SPA 2.75% due 12/31/99	270,000	324,358	207,441
ENI SPA 3.63% due 01/29/29	530,000	715,152	566,961
ENLINK MIDSTREAM LLC 5.63% due 01/15/28	485,000	496,206	444,875
ENLINK MIDSTREAM PARTNER 5.05% due 04/01/45	555,000	529,030	375,319
ENSONO LP FLT due 05/26/28	496,250	493,330	458,724
ENSTAR FINANCE LLC 5.50% due 01/15/42	450,000	450,000	367,755
ENTEGRIS ESCROW CORP 4.75% due 04/15/29	147,000	138,273	136,891
ENTEGRIS ESCROW CORP 5.95% due 06/15/30	1,192,000	1,082,746	1,134,039
ENTEGRIS INC 4.38% due 04/15/28	69,000	69,000	60,893
ENTERGY ARKANSAS LLC 3.35% due 06/15/52	138,000	137,166	108,910
ENTERGY LOUISIANA LLC 1.60% due 12/15/30	470,000	470,196	376,310
ENTERGY LOUISIANA LLC 2.90% due 03/15/51	142,000	136,236	102,348
ENTERGY TEXAS INC 1.75% due 03/15/31	3,915,000	3,795,336	3,165,976
ENTERPRISE PRODUCTS OPER 2.80% due 01/31/30	470,000	478,654	411,474
ENTERPRISE PRODUCTS OPER 3.30% due 02/15/53	540,000	538,475	392,790
ENTERPRISE PRODUCTS OPER 3.70% due 01/31/51	850,000	847,189	664,216
ENTERPRISE PRODUCTS OPER 3.75% due 02/15/25	370,000	370,049	365,570
ENTERPRISE PRODUCTS OPER 3.90% due 02/15/24	150,000	153,926	149,814
ENTERPRISE PRODUCTS OPER 3.95% due 01/31/60	1,137,000	1,138,980	899,997

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ENTERPRISE PRODUCTS OPER 4.15% due 10/16/28	1,680,000	1,696,495	1,641,249
ENTERPRISE PRODUCTS OPER 4.20% due 01/31/50	399,000	442,871	332,717
ENTERPRISE PRODUCTS OPER 4.25% due 02/15/48	1,780,000	1,835,112	1,497,300
ENTERPRISE PRODUCTS OPER 4.80% due 02/01/49	10,000	11,465	9,043
ENTERPRISE PRODUCTS OPER 4.85% due 03/15/44	495,000	472,427	450,958
ENTERPRISE PRODUCTS OPER 5.10% due 02/15/45	945,000	944,140	888,846
ENTERPRISE PRODUCTS OPER 5.38% due 02/15/78	150,000	138,577	118,403
ENTERPRISE PRODUCTS OPER 6.45% due 09/01/40	67,000	95,396	72,476
ENTERPRISE PRODUCTS OPER 7.55% due 04/15/38	100,000	140,532	118,286
EOG RESOURCES INC 3.90% due 04/01/35	310,000	348,175	286,099
EOG RESOURCES INC 4.15% due 01/15/26	451,000	461,707	454,441
EOG RESOURCES INC 4.38% due 04/15/30	120,000	119,961	120,475
EOG RESOURCES INC 4.95% due 04/15/50	420,000	481,724	433,822
EPR PROPERTIES 3.60% due 11/15/31	2,160,000	2,143,198	1,707,424
EQM MIDSTREAM PARTNERS L 4.13% due 12/01/26	1,183,000	1,108,624	1,021,816
EQM MIDSTREAM PARTNERS L 4.50% due 01/15/29	557,000	557,000	452,217
EQM MIDSTREAM PARTNERS L 4.75% due 01/15/31	2,413,000	2,436,009	1,924,368
EQM MIDSTREAM PARTNERS L 5.50% due 07/15/28	240,000	243,862	207,209
EQM MIDSTREAM PARTNERS L 6.00% due 07/01/25	467,000	482,531	447,704
EQM MIDSTREAM PARTNERS L 6.50% due 07/01/27	805,000	854,966	748,489
EQM MIDSTREAM PARTNERS L 6.50% due 07/15/48	585,000	700,275	446,063
EQM MIDSTREAM PARTNERS L 7.50% due 06/01/27	2,280,000	2,289,370	2,199,174
EQM MIDSTREAM PARTNERS L 7.50% due 06/01/30	1,155,000	1,155,000	1,109,545
EQT CORP 3.13% due 05/15/26	10,000	10,225	9,363
EQT CORP 3.63% due 05/15/31	1,590,000	1,575,417	1,373,855
EQT CORP 3.90% due 10/01/27	620,000	650,731	576,966
EQT CORP 5.00% due 01/15/29	1,250,000	1,307,084	1,210,100
EQT CORP 7.38% due 02/01/25	930,000	932,035	956,719
EQUATE PETROCHEMICAL BV 2.63% due 04/28/28	200,000	199,828	177,500
EQUIFAX INC 3.10% due 05/15/30	900,000	967,055	790,518
EQUINIX INC 1.45% due 05/15/26	770,000	732,623	683,497
EQUINIX INC 1.80% due 07/15/27	310,000	314,496	268,984
EQUINIX INC 2.00% due 05/15/28	479,000	478,747	411,203
EQUINIX INC 2.15% due 07/15/30	5,400,000	5,472,431	4,368,579
EQUINIX INC 2.95% due 09/15/51	345,000	304,355	232,783
EQUINIX INC 3.20% due 11/18/29	1,303,000	1,349,255	1,157,504
EQUINIX INC 3.90% due 04/15/32	561,000	557,799	507,371
EQUITABLE FINANCIAL LIFE 0.50% due 04/06/23	4,000,000	3,945,128	3,910,700
ERSTE GROUP BANK AG 1.63% due 09/08/31	200,000	249,762	186,768
ESC LEHMAN BRTH HLDH PROD 1.00% due 12/30/16	46,292	0	185
ESC LEHMAN BRTH HLDH PROD 1.00% due 12/30/49	4,009	0	16
ESKOM HOLDINGS SOC LTD 6.35% due 08/10/28	420,000	460,402	375,900
ESKOM HOLDINGS SOC LTD 6.75% due 08/06/23	610,000	616,314	561,200
ESKOM HOLDINGS SOC LTD 7.13% due 02/11/25	2,300,000	2,302,160	1,933,886
ESKOM HOLDINGS SOC LTD 8.45% due 08/10/28	400,000	400,213	322,960
ESSEX PORTFOLIO LP 2.65% due 03/15/32	800,000	834,513	664,160
ESSEX PORTFOLIO LP 3.00% due 01/15/30	950,000	940,209	839,531
EUROPEAN INVESTMENT BANK 0.63% due 10/21/27	935,000	932,873	819,844
EUROPEAN INVESTMENT BANK 1.75% due 03/15/29	1,120,000	1,112,962	1,022,638
EUROPEAN LOAN CONDUIT 2.00% due 07/28/51	129,962	152,634	123,497
EVERARC ESCROW SARL 5.00% due 10/30/29	1,705,000	1,617,641	1,435,124

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
EVERGY INC 2.45% due 09/15/24	640,000	643,901	615,371
EVERI HOLDINGS INC 5.00% due 07/15/29	1,150,000	1,094,620	971,750
EVERI HOLDINGS INC. FLT due 08/03/28	496,250	496,684	474,772
EVERSOURCE ENERGY 1.65% due 08/15/30	1,230,000	995,299	979,562
EVERTEC GROUP LLC FLT due 11/27/24	510,541	513,202	500,810
EXC HLDGS III CORP FLT due 12/01/25	41,200	41,200	39,552
EXELON CORP 2.75% due 03/15/27	1,954,000	1,955,150	1,826,573
EXELON CORP 4.05% due 04/15/30	700,000	698,841	671,710
EXELON CORP 4.10% due 03/15/52	49,000	48,966	42,242
EXELON CORP 4.70% due 04/15/50	266,000	333,512	249,242
EXELON CORP 5.63% due 06/15/35	204,000	245,625	214,841
EXGEN RENEWABLES IV LLC FLT due 12/15/27	461,237	459,435	443,710
EXPEDIA GROUP INC 2.95% due 03/15/31	584,000	574,435	464,513
EXPEDIA GROUP INC 3.80% due 02/15/28	225,000	229,318	205,056
EXPEDIA GROUP INC 4.63% due 08/01/27	1,100,000	1,151,635	1,056,829
EXPEDIA GROUP INC 6.25% due 05/01/25	44,000	48,755	45,316
EXPORT IMPORT BK INDIA 2.25% due 01/13/31	267,000	249,732	209,525
EXPORT IMPORT BK INDIA 3.25% due 01/15/30	3,000,000	3,109,573	2,604,072
EXPORT IMPORT BK INDIA 3.38% due 08/05/26	200,000	212,895	190,625
EXPORT IMPORT BK INDIA 3.88% due 02/01/28	500,000	530,920	476,517
EXPORT IMPORT BK INDIA 4.00% due 01/14/23	210,000	213,226	210,191
EXTENDED STAY AMERICA TRUST 2.41% due 07/15/38	1,212,537	1,212,537	1,182,087
EXTENDED STAY AMERICA TRUST 2.71% due 07/15/38	735,474	735,474	713,308
EXTENDED STAY AMERICA TRUST 3.03% due 07/15/38	4,969,416	4,969,416	4,807,182
EXTENDED STAY AMERICA TRUST 3.58% due 07/15/38	278,287	278,287	268,504
EXXON MOBIL CORPORATION 1.41% due 06/26/39	210,000	250,084	154,167
EXXON MOBIL CORPORATION 1.57% due 04/15/23	50,000	50,056	49,502
EXXON MOBIL CORPORATION 2.61% due 10/15/30	1,750,000	1,750,000	1,571,311
EXXON MOBIL CORPORATION 2.73% due 03/01/23	1,000,000	1,012,606	999,857
EXXON MOBIL CORPORATION 2.99% due 03/19/25	960,000	977,172	945,192
EXXON MOBIL CORPORATION 3.04% due 03/01/26	1,040,000	1,044,034	1,020,027
EXXON MOBIL CORPORATION 3.45% due 04/15/51	450,000	459,822	367,636
EXXON MOBIL CORPORATION 3.48% due 03/19/30	500,000	500,000	479,528
EXXON MOBIL CORPORATION 4.11% due 03/01/46	260,000	262,638	237,079
EXXON MOBIL CORPORATION 4.23% due 03/19/40	1,250,000	1,282,928	1,181,161
EXXON MOBIL CORPORATION 4.33% due 03/19/50	300,000	359,955	282,806
FACTSET RESEARCH SYSTEMS 3.45% due 03/01/32	466,000	455,513	408,436
FAGE INTL / FAGE USA 5.63% due 08/15/26	1,263,000	1,275,729	1,076,804
FAIR ISAAC CORP 5.25% due 05/15/26	860,000	951,706	854,625
FAIRFAX FINL HLDGS LTD 4.63% due 04/29/30	900,000	900,000	864,079
FALABELLA SA 3.38% due 01/15/32	230,000	228,093	187,450
FANNIE MAE CAS 2.48% due 10/25/41	1,124,000	1,124,000	1,042,538
FANNIE MAE CAS 2.58% due 12/25/41	2,350,000	2,350,000	2,092,602
FANNIE MAE CAS 2.83% due 12/25/41	2,976,404	2,925,800	2,681,322
FANNIE MAE CAS 4.03% due 03/25/42	3,500,000	3,500,000	3,272,810
FANNIE MAE CAS 4.12% due 06/25/42	1,521,000	1,521,000	1,524,565
FANNIE MAE CAS 4.43% due 03/25/42	2,470,000	2,470,000	2,349,832
FANNIE MAE CAS 5.17% due 07/25/29	5,378,441	5,519,486	5,493,052
FANNIE MAE CAS 5.87% due 01/25/29	5,481,367	5,656,423	5,591,613
FANNIE MAE CAS 7.62% due 09/25/28	815,385	888,009	847,323
FANNIE MAE 0.01% due 03/25/42	11,947	11,152	10,728

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE 1.07% due 12/25/36	81,930	79,258	80,975
FANNIE MAE 1.19% due 08/25/55	448,362	27,734	15,008
FANNIE MAE 1.42% due 08/25/44	757,771	55,651	31,213
FANNIE MAE 1.63% due 01/07/25	3,030,000	3,025,026	2,925,724
FANNIE MAE 1.63% due 10/15/24	3,760,000	3,756,986	3,643,597
FANNIE MAE 1.97% due 02/25/43	995,400	994,730	984,766
FANNIE MAE 1.97% due 05/25/34	80,818	80,974	80,424
FANNIE MAE 2.00% due 07/25/50	416,310	414,095	288,745
FANNIE MAE 2.00% due 08/25/50	700,000	588,482	586,866
FANNIE MAE 2.22% due 02/25/44	6,503,529	6,510,862	6,550,459
FANNIE MAE 2.50% due 01/25/43	314,663	259,522	277,736
FANNIE MAE 2.50% due 02/25/43	290,452	223,033	219,295
FANNIE MAE 2.50% due 02/25/51	19,166,412	3,123,031	3,173,674
FANNIE MAE 2.50% due 05/25/43	730,000	634,725	661,600
FANNIE MAE 2.50% due 08/25/50	584,998	73,258	93,477
FANNIE MAE 3.00% due 01/25/51	430,981	73,889	72,858
FANNIE MAE 3.00% due 02/25/43	172,000	156,695	154,851
FANNIE MAE 3.00% due 04/25/32	93,502	19,498	2,419
FANNIE MAE 3.00% due 09/25/32	151,219	-29,659	10,090
FANNIE MAE 3.00% due 09/25/47	3,106,265	3,164,917	2,963,989
FANNIE MAE 3.50% due 01/25/40	961,912	196,781	46,236
FANNIE MAE 3.50% due 01/25/41	721,204	96,142	36,693
FANNIE MAE 3.50% due 02/25/40	167,062	82,363	1,407
FANNIE MAE 3.50% due 03/25/43	250,000	238,426	240,613
FANNIE MAE 3.50% due 04/25/40	19,797	25,508	16
FANNIE MAE 3.50% due 09/25/45	253,950	239,012	240,783
FANNIE MAE 3.50% due 11/25/41	9,454,233	9,759,085	9,254,311
FANNIE MAE 3.50% due 11/25/42	263,131	244,602	233,628
FANNIE MAE 3.50% due 12/25/50	3,697,227	533,257	701,683
FANNIE MAE 3.75% due 05/25/33	174,213	172,001	167,167
FANNIE MAE 4.00% due 02/25/42	1,188,830	1,239,957	1,171,730
FANNIE MAE 4.00% due 02/25/48	3,016,259	504,212	574,145
FANNIE MAE 4.00% due 04/25/50	3,740,206	644,635	706,476
FANNIE MAE 4.00% due 07/25/40	876,869	902,955	886,559
FANNIE MAE 4.00% due 11/25/41	1,249,234	1,310,170	1,251,725
FANNIE MAE 4.23% due 07/25/46	1,124,953	213,943	160,237
FANNIE MAE 4.33% due 03/25/42	2,677,373	508,834	413,615
FANNIE MAE 4.38% due 06/25/46	3,985,390	805,719	524,452
FANNIE MAE 4.38% due 08/25/46	8,584,228	1,409,084	1,263,949
FANNIE MAE 4.43% due 07/25/42	2,063,032	419,209	301,079
FANNIE MAE 4.43% due 07/25/49	9,790,431	1,889,644	1,763,687
FANNIE MAE 4.43% due 10/25/49	2,620,363	499,472	392,445
FANNIE MAE 4.43% due 11/25/49	4,454,403	890,427	821,608
FANNIE MAE 4.48% due 04/25/47	2,583,791	433,694	393,306
FANNIE MAE 4.50% due 08/25/50	2,871,574	538,043	608,715
FANNIE MAE 4.53% due 01/25/48	2,878,993	535,478	452,986
FANNIE MAE 4.53% due 07/25/47	3,233,834	616,719	579,050
FANNIE MAE 4.53% due 08/25/45	136,784	35,219	20,439
FANNIE MAE 4.53% due 09/25/41	697,487	126,568	59,110
FANNIE MAE 4.53% due 10/25/48	4,255,342	703,333	758,836
FANNIE MAE 4.53% due 12/25/42	399,593	107,654	56,098

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIE MAE 4.58% due 05/25/45	2,454,089	506,606	341,412
FANNIE MAE 4.58% due 09/25/48	2,904,090	526,466	456,969
FANNIE MAE 4.86% due 04/25/40	276,777	47,663	36,998
FANNIE MAE 4.93% due 10/25/41	926,137	170,605	94,891
FANNIE MAE 4.98% due 07/25/42	48,732	10,396	7,083
FANNIE MAE 5.00% due 04/25/33	96,579	103,721	99,914
FANNIE MAE 5.00% due 06/25/41	759,730	820,960	793,833
FANNIE MAE 5.00% due 09/25/42	2,631,532	636,609	492,935
FANNIE MAE 5.00% due 10/25/41	704,638	761,008	735,140
FANNIE MAE 5.03% due 03/25/42	262,830	57,309	23,958
FANNIE MAE 5.03% due 12/25/46	6,130,637	1,146,682	646,244
FANNIE MAE 5.25% due 03/25/35	75,000	79,567	77,875
FANNIE MAE 5.50% due 04/25/42	1,026,659	1,168,524	1,087,020
FANNIE MAE 5.50% due 11/25/32	80,750	86,342	85,832
FANNIE MAE 6.00% due 05/25/33	82,566	18,855	15,017
FANNIE MAE 6.00% due 05/25/42	228,284	258,933	246,208
FANNIE MAE 6.50% due 05/25/33	85,213	15,701	15,531
FANNIE MAE 6.50% due 06/25/33	38,084	8,050	7,509
FANNIE MAE 6.50% due 06/25/39	57,458	66,018	59,999
FANNIE MAE 6.50% due 06/25/42	581,760	577,640	628,760
FANNIE MAE 6.50% due 07/25/42	1,297,524	1,544,500	1,413,005
FANNIE MAE 6.63% due 11/15/30	7,395,000	9,765,802	9,138,379
FANNIE MAE 6.95% due 10/18/30	26,583	2,176	3,068
FANNIE MAE 7.00% due 03/25/45	139,984	139,674	149,497
FANNIE MAE 7.00% due 04/25/33	50,239	11,289	9,565
FANNIE MAE 7.00% due 05/25/42	348,101	410,178	391,003
FANNIE MAE 7.00% due 07/25/42	458,761	507,299	510,445
FANNIE MAE 7.00% due 10/25/42	125,094	138,361	137,964
FANNIE MAE due 03/25/42	23,894	22,572	21,518
FANNIE MAE due 05/15/30	8,170,000	6,992,648	6,288,288
FANNIEMAE ACES 0.29% due 11/25/22	6,148,451	-113,596	43
FANNIEMAE ACES 0.49% due 09/25/24	15,743,069	3,261,744	146,022
FANNIEMAE ACES 2.08% due 04/25/32	760,000	660,348	660,300
FANNIEMAE ACES 2.39% due 01/01/34	1,180,000	1,142,596	1,028,642
FANNIEMAE ACES 2.56% due 09/25/29	257,149	261,137	242,856
FANNIEMAE ACES 2.94% due 07/25/39	218,745	221,320	208,661
FANNIEMAE ACES 3.70% due 01/25/36	700,000	767,752	700,620
FANNIEMAE GRANTOR TRUST 2.90% due 06/25/27	198,942	201,447	193,509
FANNIEMAE GRANTOR TRUST 7.50% due 07/25/41	797,721	815,622	861,555
FANNIEMAE GRANTOR TRUST 7.50% due 10/25/40	429,093	438,268	450,479
FANNIEMAE STRIP 3.00% due 04/25/27	306,848	-130,573	14,607
FANNIEMAE STRIP 3.00% due 11/25/26	318,948	-137,972	13,139
FANNIEMAE STRIP 3.50% due 11/25/41	317,080	34,082	49,022
FANNIEMAE STRIP 4.00% due 04/25/42	494,765	59,427	90,408
FANNIEMAE STRIP 4.00% due 08/25/43	933,409	159,588	164,150
FANNIEMAE STRIP 4.00% due 11/25/41	302,331	90,999	52,104
FANNIEMAE STRIP 4.50% due 11/25/39	52,423	5,332	9,318
FANNIEMAE STRIP 6.50% due 06/25/31	22,094	3,165	3,270
FANNIEMAE STRIP 7.00% due 04/25/32	12,789	2,856	2,579
FANNIEMAE STRIP 7.50% due 11/25/29	56,959	9,557	10,511
FANNIEMAE STRIP 8.00% due 04/25/24	1,349	76	25

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FANNIEMAE STRIP 8.00% due 05/25/30	39,277	8,732	7,565
FANNIEMAE STRIP 8.00% due 06/25/30	7,301	1,523	1,435
FANNIEMAE WHOLE LOAN 5.81% due 08/25/43	614,438	641,476	634,745
FANNIEMAE WHOLE LOAN 6.50% due 07/25/42	195,473	191,575	207,600
FANNIEMAE WHOLE LOAN 6.50% due 09/25/42	222,855	223,150	237,347
FANNIEMAE WHOLE LOAN 6.50% due 12/25/45	295,776	294,003	317,266
FANNIEMAE WHOLE LOAN 7.00% due 02/25/44	212,307	200,850	230,256
FANNIEMAE WHOLE LOAN 7.00% due 06/25/42	317,020	316,968	320,305
FANNIEMAE WHOLE LOAN 7.00% due 09/25/41	281,384	263,974	285,537
FANNIEMAE WHOLE LOAN 7.50% due 03/25/44	97,901	95,779	106,372
FANNIEMAE WHOLE LOAN 7.50% due 12/25/45	493,072	492,314	534,264
FANTASIA HOLDINGS GROUP 10.88% due 01/09/23	455,000	461,131	36,969
FANTASIA HOLDINGS GROUP 12.25% due 10/18/22	445,000	448,064	36,156
FANTASIA HOLDINGS GROUP 7.95% due 07/05/22	490,000	489,833	39,200
FAURECIA 2.75% due 02/15/27	100,000	115,845	81,284
FAURECIA 3.13% due 06/15/26	100,000	101,725	87,423
FBR SECURITIZATION TRUST 2.37% due 09/25/35	71,740	71,718	71,474
FED HM LN PC POOL 1B7323 2.57% due 01/01/37	101,271	103,509	104,612
FED HM LN PC POOL 1G0480 3.63% due 05/01/35	107,063	111,502	107,025
FED HM LN PC POOL 1G1286 1.92% due 11/01/36	12,585	12,824	12,509
FED HM LN PC POOL 1N1434 2.42% due 04/01/37	29,533	29,943	29,145
FED HM LN PC POOL 1Q0379 2.32% due 11/01/37	30,291	31,534	30,129
FED HM LN PC POOL 2B3797 1.98% due 02/01/45	833,871	861,068	837,638
FED HM LN PC POOL 2B4443 2.85% due 07/01/45	1,289,706	1,323,170	1,326,461
FED HM LN PC POOL 841076 3.01% due 11/01/48	1,160,095	1,205,656	1,142,126
FED HM LN PC POOL 841077 2.87% due 11/01/47	515,324	535,962	509,344
FED HM LN PC POOL 849207 2.44% due 08/01/42	176,545	181,806	180,217
FED HM LN PC POOL 849278 2.08% due 04/01/44	478,740	495,690	481,020
FED HM LN PC POOL 849505 2.04% due 10/01/44	579,116	598,365	587,908
FED HM LN PC POOL 849506 2.02% due 11/01/44	1,591,918	1,648,073	1,616,302
FED HM LN PC POOL 849625 2.22% due 01/01/45	1,097,057	1,138,538	1,110,611
FED HM LN PC POOL A10450 5.00% due 06/01/33	811	856	841
FED HM LN PC POOL A11045 5.00% due 08/01/33	291	308	307
FED HM LN PC POOL A12093 5.00% due 08/01/33	1,537	1,621	1,613
FED HM LN PC POOL A12118 5.00% due 08/01/33	2,343	2,497	2,459
FED HM LN PC POOL A12255 5.00% due 08/01/33	632	667	656
FED HM LN PC POOL A12330 5.00% due 08/01/33	366	386	385
FED HM LN PC POOL A12403 5.00% due 08/01/33	469	487	493
FED HM LN PC POOL A12413 5.00% due 08/01/33	21,473	22,604	22,594
FED HM LN PC POOL A12886 5.00% due 08/01/33	534	564	560
FED HM LN PC POOL A12911 5.00% due 09/01/33	492	520	510
FED HM LN PC POOL A13707 5.00% due 09/01/33	3,593	3,794	3,781
FED HM LN PC POOL A13717 5.00% due 09/01/33	637	698	670
FED HM LN PC POOL A14092 5.00% due 05/01/33	149	163	152
FED HM LN PC POOL A14237 5.00% due 10/01/33	5,369	5,650	5,636
FED HM LN PC POOL A14554 5.00% due 11/01/33	6,524	6,933	6,685
FED HM LN PC POOL A14617 5.00% due 10/01/33	244	254	249
FED HM LN PC POOL A14805 5.00% due 10/01/33	1,071	1,146	1,127
FED HM LN PC POOL A15349 5.00% due 11/01/33	821	880	863
FED HM LN PC POOL A16203 7.50% due 04/01/31	17,641	18,340	18,417
FED HM LN PC POOL A16328 7.50% due 12/01/27	13,317	13,666	13,647

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL A16549 5.00% due 12/01/33	156	171	159
FED HM LN PC POOL A18301 5.00% due 02/01/34	1,071	1,151	1,113
FED HM LN PC POOL A18578 5.00% due 02/01/34	424	459	443
FED HM LN PC POOL A18781 5.00% due 03/01/34	763	806	802
FED HM LN PC POOL A19080 5.00% due 02/01/34	147	155	150
FED HM LN PC POOL A19529 5.00% due 03/01/34	1,696	1,810	1,783
FED HM LN PC POOL A19678 5.00% due 03/01/34	1,977	2,124	2,076
FED HM LN PC POOL A20041 5.00% due 03/01/34	3,741	3,926	3,868
FED HM LN PC POOL A20958 5.00% due 04/01/34	523	553	544
FED HM LN PC POOL A21045 5.00% due 04/01/34	2,525	2,678	2,584
FED HM LN PC POOL A21227 5.00% due 04/01/34	688	728	723
FED HM LN PC POOL A21328 5.00% due 04/01/34	3,819	4,095	3,921
FED HM LN PC POOL A21418 5.00% due 05/01/34	313	331	330
FED HM LN PC POOL A22377 5.00% due 05/01/34	247	271	260
FED HM LN PC POOL A23640 5.00% due 06/01/34	2,864	3,078	2,990
FED HM LN PC POOL A25160 5.00% due 06/01/34	109,516	117,900	115,242
FED HM LN PC POOL A30096 5.00% due 12/01/34	73,047	77,319	76,510
FED HM LN PC POOL A30172 5.00% due 12/01/34	146,361	154,663	153,640
FED HM LN PC POOL A39306 5.50% due 11/01/35	78,966	78,053	82,897
FED HM LN PC POOL A45807 5.00% due 04/01/35	786	834	826
FED HM LN PC POOL A58023 5.00% due 03/01/37	6,683	7,091	6,974
FED HM LN PC POOL A61634 5.00% due 06/01/34	13,478	14,407	14,190
FED HM LN PC POOL A65038 5.00% due 08/01/37	24,966	26,262	25,662
FED HM LN PC POOL A83883 5.00% due 11/01/34	2,908	3,118	3,051
FED HM LN PC POOL A83886 5.00% due 11/01/33	1,459	1,569	1,530
FED HM LN PC POOL A85726 5.00% due 04/01/39	43,126	45,886	45,325
FED HM LN PC POOL A85739 5.00% due 04/01/39	45,139	47,902	47,418
FED HM LN PC POOL A86312 5.00% due 05/01/39	64,366	68,047	67,081
FED HM LN PC POOL A86576 5.00% due 01/01/34	1,229	1,320	1,294
FED HM LN PC POOL A88177 4.00% due 09/01/39	1,692	1,785	1,700
FED HM LN PC POOL A90196 4.50% due 12/01/39	47,253	50,912	48,818
FED HM LN PC POOL A93010 4.50% due 07/01/40	16,384	17,669	16,927
FED HM LN PC POOL A93463 5.00% due 08/01/40	2,675	2,860	2,819
FED HM LN PC POOL A93511 5.00% due 08/01/40	41,398	44,120	43,260
FED HM LN PC POOL A93534 4.00% due 08/01/40	29,140	30,664	29,499
FED HM LN PC POOL A93786 4.00% due 09/01/40	91,846	97,804	92,978
FED HM LN PC POOL A94779 4.00% due 11/01/40	16,629	17,415	16,834
FED HM LN PC POOL A94977 4.00% due 11/01/40	34,655	36,221	35,083
FED HM LN PC POOL A95085 4.00% due 11/01/40	120,294	125,985	121,489
FED HM LN PC POOL A95090 4.50% due 11/01/40	1,808	1,892	1,863
FED HM LN PC POOL A95144 4.00% due 11/01/40	32,819	34,400	33,145
FED HM LN PC POOL A95582 4.00% due 12/01/40	129,554	134,675	131,153
FED HM LN PC POOL A95923 4.00% due 10/01/40	27,235	28,410	27,572
FED HM LN PC POOL A96174 4.00% due 01/01/41	145,984	152,450	147,788
FED HM LN PC POOL A96687 4.00% due 01/01/41	55,277	57,803	55,826
FED HM LN PC POOL A96807 4.00% due 02/01/41	224,937	232,200	227,716
FED HM LN PC POOL A97420 4.00% due 03/01/41	512,656	541,327	518,990
FED HM LN PC POOL A97473 4.50% due 03/01/41	18,120	18,830	18,721
FED HM LN PC POOL A97620 4.50% due 03/01/41	142,060	149,526	146,767
FED HM LN PC POOL A97944 5.00% due 04/01/41	1,428	1,526	1,461
FED HM LN PC POOL C00551 8.00% due 09/01/27	370	378	390

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C00778 7.00% due 06/01/29	792	817	846
FED HM LN PC POOL C00781 6.50% due 04/01/29	4,872	4,999	5,116
FED HM LN PC POOL C00836 7.00% due 07/01/29	2,366	2,446	2,531
FED HM LN PC POOL C00875 7.50% due 10/01/29	215	233	231
FED HM LN PC POOL C00879 8.00% due 10/01/29	76	82	81
FED HM LN PC POOL C00887 8.00% due 11/01/29	4,051	4,256	4,317
FED HM LN PC POOL C00922 8.00% due 02/01/30	185	201	197
FED HM LN PC POOL C00972 8.00% due 04/01/30	2,009	2,089	2,182
FED HM LN PC POOL C01034 8.00% due 08/01/30	1,067	1,114	1,136
FED HM LN PC POOL C01035 8.50% due 08/01/30	50,713	53,469	54,828
FED HM LN PC POOL C01051 8.00% due 09/01/30	1,380	1,459	1,505
FED HM LN PC POOL C01104 8.00% due 12/01/30	91	98	98
FED HM LN PC POOL C01132 8.00% due 01/01/31	821	891	859
FED HM LN PC POOL C01135 7.50% due 02/01/31	641	661	687
FED HM LN PC POOL C01152 7.50% due 03/01/31	115	125	122
FED HM LN PC POOL C01417 7.50% due 08/01/32	6,904	7,228	7,430
FED HM LN PC POOL C01441 7.50% due 10/01/32	916	966	995
FED HM LN PC POOL C01574 5.00% due 06/01/33	630	664	663
FED HM LN PC POOL C01585 5.00% due 07/01/33	7,916	8,528	8,330
FED HM LN PC POOL C01598 5.00% due 08/01/33	8,210	8,840	8,581
FED HM LN PC POOL C01724 5.00% due 12/01/33	2,404	2,587	2,530
FED HM LN PC POOL C01811 5.00% due 04/01/34	1,164	1,231	1,225
FED HM LN PC POOL C03531 4.00% due 10/01/40	163,750	170,446	165,772
FED HM LN PC POOL C04244 3.50% due 09/01/42	239,641	246,911	235,717
FED HM LN PC POOL C04530 4.00% due 11/01/41	11,682	12,440	11,773
FED HM LN PC POOL C09042 3.50% due 05/01/43	105,166	106,931	103,442
FED HM LN PC POOL C13279 7.50% due 08/01/28	2,584	2,672	2,591
FED HM LN PC POOL C22849 6.50% due 03/01/29	1,994	2,026	2,094
FED HM LN PC POOL C26927 7.00% due 05/01/29	3,354	3,437	3,413
FED HM LN PC POOL C27614 6.50% due 06/01/29	11,489	11,678	12,065
FED HM LN PC POOL C32288 7.50% due 10/01/29	4,313	4,474	4,496
FED HM LN PC POOL C32832 7.00% due 11/01/29	1,261	1,290	1,263
FED HM LN PC POOL C34753 7.50% due 12/01/29	10,131	10,520	10,269
FED HM LN PC POOL C36423 8.00% due 02/01/30	3,751	3,900	3,761
FED HM LN PC POOL C37436 8.00% due 01/01/30	50,644	51,176	55,089
FED HM LN PC POOL C37856 8.50% due 04/01/30	2,290	2,395	2,333
FED HM LN PC POOL C37867 8.00% due 04/01/30	26	27	26
FED HM LN PC POOL C38558 8.00% due 05/01/30	62	67	63
FED HM LN PC POOL C39758 8.00% due 07/01/30	738	761	740
FED HM LN PC POOL C41531 8.00% due 08/01/30	356	367	356
FED HM LN PC POOL C41561 8.00% due 08/01/30	13,647	14,136	13,951
FED HM LN PC POOL C41633 8.00% due 08/01/30	284	293	285
FED HM LN PC POOL C41674 8.00% due 08/01/30	136	148	137
FED HM LN PC POOL C42132 8.00% due 09/01/30	789	813	807
FED HM LN PC POOL C44957 8.00% due 11/01/30	103	112	105
FED HM LN PC POOL C45652 8.00% due 12/01/30	14,687	15,232	14,914
FED HM LN PC POOL C45692 7.50% due 12/01/30	1,101	1,141	1,110
FED HM LN PC POOL C46047 8.00% due 12/01/30	1,094	1,137	1,116
FED HM LN PC POOL C46251 8.00% due 01/01/31	853	890	856
FED HM LN PC POOL C46870 7.50% due 01/01/31	3,542	3,566	3,605
FED HM LN PC POOL C47153 8.00% due 01/01/31	8,515	8,831	8,541

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL C47562 8.00% due 02/01/31	16,116	16,722	16,249
FED HM LN PC POOL C47563 7.00% due 02/01/31	4,742	4,785	4,904
FED HM LN PC POOL C47943 8.00% due 02/01/31	3,440	3,569	3,482
FED HM LN PC POOL C48025 7.50% due 02/01/31	10,918	11,301	11,019
FED HM LN PC POOL C49267 8.00% due 03/01/31	12,380	12,847	12,723
FED HM LN PC POOL C50619 8.00% due 04/01/31	1,339	1,417	1,343
FED HM LN PC POOL C50622 7.50% due 05/01/31	2,463	2,587	2,519
FED HM LN PC POOL C52168 7.00% due 05/01/31	4,673	4,850	4,922
FED HM LN PC POOL C53324 7.00% due 06/01/31	659	674	678
FED HM LN PC POOL C54694 8.50% due 07/01/31	30,140	32,237	32,738
FED HM LN PC POOL C55316 7.00% due 07/01/31	1,421	1,457	1,422
FED HM LN PC POOL C56868 7.50% due 08/01/31	1,714	1,777	1,721
FED HM LN PC POOL C56942 7.00% due 08/01/31	1,396	1,434	1,440
FED HM LN PC POOL C57324 8.00% due 09/01/31	240	260	240
FED HM LN PC POOL C57765 7.00% due 09/01/31	14,090	14,496	14,800
FED HM LN PC POOL C58694 7.00% due 10/01/31	1,289	1,324	1,343
FED HM LN PC POOL C59091 7.50% due 09/01/31	11,201	7,279	11,326
FED HM LN PC POOL C64666 7.00% due 03/01/32	24	25	24
FED HM LN PC POOL C66239 7.00% due 04/01/32	691	731	704
FED HM LN PC POOL C66626 7.00% due 04/01/32	741	759	751
FED HM LN PC POOL C67630 7.00% due 06/01/32	8,136	8,457	8,315
FED HM LN PC POOL C67647 7.00% due 05/01/32	1,545	1,587	1,575
FED HM LN PC POOL C68003 7.00% due 06/01/32	29,853	30,681	31,618
FED HM LN PC POOL C68004 7.00% due 06/01/32	8,800	9,041	8,965
FED HM LN PC POOL C70028 7.50% due 08/01/32	2,809	2,926	3,039
FED HM LN PC POOL C75023 5.00% due 12/01/32	543	564	559
FED HM LN PC POOL C75720 5.00% due 01/01/33	6,888	7,292	7,068
FED HM LN PC POOL C77450 5.00% due 03/01/33	234	246	239
FED HM LN PC POOL C78985 5.00% due 05/01/33	256	271	264
FED HM LN PC POOL C79733 5.00% due 04/01/33	2,589	2,750	2,650
FED HM LN PC POOL C80175 8.00% due 07/01/24	109	110	112
FED HM LN PC POOL C80348 7.00% due 10/01/25	73	72	75
FED HM LN PC POOL C90675 5.00% due 05/01/23	2,050	2,071	2,097
FED HM LN PC POOL C90676 5.50% due 05/01/23	8,134	8,296	8,452
FED HM LN PC POOL C90687 5.50% due 06/01/23	7,352	7,512	7,640
FED HM LN PC POOL C90691 5.50% due 07/01/23	33,941	34,709	35,269
FED HM LN PC POOL C90698 4.50% due 08/01/23	8,787	8,713	8,874
FED HM LN PC POOL C90824 4.50% due 04/01/24	4,830	4,918	4,880
FED HM LN PC POOL C91186 5.00% due 06/01/28	11,762	12,294	12,027
FED HM LN PC POOL C91382 4.50% due 07/01/31	400,529	423,747	407,827
FED HM LN PC POOL D73231 7.50% due 07/01/26	40,900	40,562	42,450
FED HM LN PC POOL D73232 8.00% due 07/01/26	10,295	10,275	10,326
FED HM LN PC POOL D97430 6.00% due 10/01/27	462	481	486
FED HM LN PC POOL G00992 7.00% due 11/01/28	639	651	673
FED HM LN PC POOL G01081 8.00% due 11/01/29	223	241	237
FED HM LN PC POOL G01085 7.50% due 11/01/29	373	384	379
FED HM LN PC POOL G01173 7.50% due 01/01/31	4,061	4,103	4,143
FED HM LN PC POOL G01175 7.00% due 02/01/31	2,898	2,979	3,050
FED HM LN PC POOL G01182 7.00% due 02/01/31	2,255	2,321	2,401
FED HM LN PC POOL G01227 7.00% due 03/01/31	2,525	2,602	2,657
FED HM LN PC POOL G01309 7.00% due 08/01/31	45	46	48

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G01311 7.00% due 09/01/31	1,099	1,145	1,172
FED HM LN PC POOL G01349 5.00% due 12/01/31	102	105	104
FED HM LN PC POOL G01374 7.00% due 03/01/32	892	929	959
FED HM LN PC POOL G01383 7.50% due 10/01/31	7,342	7,666	8,003
FED HM LN PC POOL G01449 7.00% due 07/01/32	2,605	2,714	2,805
FED HM LN PC POOL G01475 7.50% due 08/01/32	45,707	48,271	49,228
FED HM LN PC POOL G01479 7.50% due 06/01/32	715	739	758
FED HM LN PC POOL G01589 5.00% due 09/01/33	614	638	646
FED HM LN PC POOL G01649 5.00% due 02/01/34	6,515	7,019	6,853
FED HM LN PC POOL G01659 5.00% due 12/01/33	252	267	265
FED HM LN PC POOL G01737 5.00% due 12/01/34	8,404	8,160	8,847
FED HM LN PC POOL G01749 5.50% due 01/01/35	256,096	274,027	274,559
FED HM LN PC POOL G01838 5.00% due 07/01/35	161,923	173,197	170,449
FED HM LN PC POOL G01840 5.00% due 07/01/35	175,605	187,751	184,865
FED HM LN PC POOL G01864 5.00% due 01/01/34	1,420	1,529	1,493
FED HM LN PC POOL G01981 5.00% due 12/01/35	16,525	16,128	17,177
FED HM LN PC POOL G02540 5.00% due 11/01/34	5,417	5,731	5,700
FED HM LN PC POOL G03372 5.00% due 04/01/35	33,170	35,841	34,889
FED HM LN PC POOL G04731 5.50% due 04/01/38	33,652	35,845	36,165
FED HM LN PC POOL G04799 5.00% due 05/01/34	8,831	9,518	9,043
FED HM LN PC POOL G04898 6.00% due 11/01/38	968,197	1,049,445	1,060,879
FED HM LN PC POOL G05259 5.50% due 01/01/37	6,086	6,679	6,533
FED HM LN PC POOL G05421 5.00% due 11/01/35	906	977	926
FED HM LN PC POOL G06172 5.50% due 12/01/38	116,652	125,090	125,369
FED HM LN PC POOL G06669 6.50% due 09/01/39	53,394	59,234	56,689
FED HM LN PC POOL G06892 4.00% due 01/01/42	51,544	53,424	52,113
FED HM LN PC POOL G06956 4.50% due 08/01/41	54,659	58,091	56,467
FED HM LN PC POOL G07002 4.50% due 12/01/41	8,571	8,957	8,854
FED HM LN PC POOL G07074 5.50% due 01/01/40	1,559,433	1,706,895	1,676,245
FED HM LN PC POOL G07083 4.00% due 07/01/42	130,377	132,946	131,984
FED HM LN PC POOL G07155 4.00% due 10/01/42	30,527	31,353	30,881
FED HM LN PC POOL G07266 4.00% due 12/01/42	363,539	380,590	366,199
FED HM LN PC POOL G07335 7.00% due 03/01/39	47,110	54,402	51,972
FED HM LN PC POOL G07459 3.50% due 08/01/43	711,848	736,910	700,183
FED HM LN PC POOL G07479 4.00% due 02/01/41	105,207	112,145	106,504
FED HM LN PC POOL G07504 4.50% due 07/01/41	1,489,192	1,565,350	1,538,336
FED HM LN PC POOL G07509 6.50% due 09/01/39	161,485	177,175	173,497
FED HM LN PC POOL G07515 4.50% due 09/01/41	759,469	808,706	784,658
FED HM LN PC POOL G07553 5.50% due 06/01/41	319,931	346,460	343,829
FED HM LN PC POOL G07596 4.50% due 11/01/43	1,664,500	1,770,969	1,705,721
FED HM LN PC POOL G07613 6.00% due 04/01/39	153,494	171,860	165,125
FED HM LN PC POOL G07786 4.00% due 08/01/44	303,291	321,534	305,728
FED HM LN PC POOL G07892 4.50% due 08/01/44	2,297,509	2,483,301	2,350,742
FED HM LN PC POOL G07924 3.50% due 01/01/45	324,802	333,626	319,481
FED HM LN PC POOL G08537 3.00% due 07/01/43	1,007,949	971,122	963,592
FED HM LN PC POOL G08540 3.00% due 08/01/43	457,509	441,331	437,327
FED HM LN PC POOL G08554 3.50% due 10/01/43	292,281	295,608	287,490
FED HM LN PC POOL G08568 4.50% due 01/01/44	37,882	40,808	38,802
FED HM LN PC POOL G08624 4.00% due 01/01/45	374,934	399,740	377,940
FED HM LN PC POOL G08671 3.50% due 10/01/45	287,772	286,897	281,637
FED HM LN PC POOL G08672 4.00% due 10/01/45	135,567	143,848	136,637

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G08676 3.50% due 11/01/45	134,428	129,896	131,675
FED HM LN PC POOL G08693 3.50% due 03/01/46	130,942	134,561	128,150
FED HM LN PC POOL G08701 3.00% due 04/01/46	882,462	904,198	837,347
FED HM LN PC POOL G08704 4.50% due 04/01/46	303,369	331,241	311,633
FED HM LN PC POOL G08710 3.00% due 06/01/46	469,339	495,220	445,345
FED HM LN PC POOL G08726 3.00% due 10/01/46	141,806	145,155	134,701
FED HM LN PC POOL G08741 3.00% due 01/01/47	842,019	889,596	797,213
FED HM LN PC POOL G08785 4.00% due 10/01/47	6,892	7,079	6,893
FED HM LN PC POOL G14047 5.50% due 12/01/24	1,568	1,593	1,577
FED HM LN PC POOL G31106 5.00% due 09/01/31	6,276	6,508	6,448
FED HM LN PC POOL G60018 4.50% due 12/01/43	143,209	154,907	147,725
FED HM LN PC POOL G60034 4.50% due 02/01/45	653,760	706,349	667,621
FED HM LN PC POOL G60069 3.00% due 04/01/45	205,048	203,824	195,280
FED HM LN PC POOL G60148 4.50% due 07/01/45	177,246	191,638	182,673
FED HM LN PC POOL G60174 4.00% due 10/01/43	283,762	298,080	287,232
FED HM LN PC POOL G60198 4.50% due 09/01/44	214,729	231,744	221,316
FED HM LN PC POOL G60238 3.50% due 10/01/45	56,576	58,469	55,461
FED HM LN PC POOL G60397 4.00% due 12/01/45	77,855	81,099	78,478
FED HM LN PC POOL G60480 4.50% due 11/01/45	426,626	454,434	439,744
FED HM LN PC POOL G60650 4.00% due 04/01/46	115,207	117,860	115,861
FED HM LN PC POOL G60751 4.50% due 07/01/44	1,727,095	1,861,632	1,783,738
FED HM LN PC POOL G60855 4.50% due 12/01/45	88,265	93,761	90,947
FED HM LN PC POOL G60920 4.50% due 04/01/46	1,848,284	1,987,695	1,904,430
FED HM LN PC POOL G60985 3.00% due 05/01/47	2,071,406	2,011,135	1,967,984
FED HM LN PC POOL G61464 4.00% due 10/01/46	487,045	496,517	491,834
FED HM LN PC POOL G61637 3.00% due 09/01/47	58,041	55,554	55,014
FED HM LN PC POOL G61886 5.00% due 11/01/48	62,652	69,472	64,745
FED HM LN PC POOL G62022 3.00% due 04/01/48	67,962	68,787	64,039
FED HM LN PC POOL G67701 3.00% due 10/01/46	1,532,517	1,492,941	1,458,575
FED HM LN PC POOL G67713 4.00% due 06/01/48	2,938,560	3,213,772	2,948,512
FED HM LN PC POOL H01311 6.50% due 09/01/37	95,791	95,731	101,034
FED HM LN PC POOL H05096 6.00% due 10/01/37	94,248	99,464	98,112
FED HM LN PC POOL H09070 6.50% due 09/01/37	52,863	53,265	55,534
FED HM LN PC POOL H09197 6.50% due 10/01/38	116,772	122,844	127,668
FED HM LN PC POOL H09207 6.50% due 08/01/38	66,268	71,087	69,337
FED HM LN PC POOL J10877 4.50% due 10/01/24	2,650	2,684	2,712
FED HM LN PC POOL J11244 4.50% due 11/01/24	454	457	464
FED HM LN PC POOL J12438 4.50% due 06/01/25	23,280	23,787	23,822
FED HM LN PC POOL J30765 2.50% due 02/01/30	68,456	68,935	66,388
FED HM LN PC POOL J31370 2.50% due 04/01/30	69,286	69,794	68,024
FED HM LN PC POOL J31902 3.00% due 06/01/30	195,212	200,091	194,746
FED HM LN PC POOL J32181 3.00% due 07/01/30	37,844	38,877	37,753
FED HM LN PC POOL J32204 2.50% due 07/01/30	54,150	54,512	53,163
FED HM LN PC POOL J32209 2.50% due 07/01/30	51,657	52,028	50,714
FED HM LN PC POOL J37706 3.00% due 10/01/32	226,005	238,658	223,628
FED HM LN PC POOL J37835 3.00% due 11/01/32	334,948	353,373	332,291
FED HM LN PC POOL J38060 3.00% due 12/01/32	259,848	274,497	257,787
FED HM LN PC POOL K91695 3.50% due 04/01/34	155,707	160,981	155,855
FED HM LN PC POOL P50019 7.00% due 07/01/24	3,035	3,072	3,080
FED HM LN PC POOL Q00093 4.00% due 04/01/41	118,702	119,399	120,168
FED HM LN PC POOL Q00285 4.50% due 04/01/41	14,697	15,305	15,184

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL Q00804 4.50% due 05/01/41	65,321	70,550	67,307
FED HM LN PC POOL Q00876 4.50% due 05/01/41	132,462	139,962	136,863
FED HM LN PC POOL Q00959 4.50% due 05/01/41	77,970	84,128	80,552
FED HM LN PC POOL Q01249 4.50% due 06/01/41	8,882	9,452	9,126
FED HM LN PC POOL Q01348 4.50% due 06/01/41	198,550	205,959	205,126
FED HM LN PC POOL Q01443 4.50% due 06/01/41	75,383	79,408	77,123
FED HM LN PC POOL Q01536 5.00% due 06/01/41	2,740	2,921	2,875
FED HM LN PC POOL Q01798 4.50% due 07/01/41	61,679	64,240	63,728
FED HM LN PC POOL Q02727 4.50% due 08/01/41	32,952	34,661	34,042
FED HM LN PC POOL Q03841 4.00% due 10/01/41	40,048	41,916	40,543
FED HM LN PC POOL Q04022 4.00% due 10/01/41	31,208	32,715	31,594
FED HM LN PC POOL Q04461 4.00% due 11/01/41	77,913	79,899	78,875
FED HM LN PC POOL Q05325 4.00% due 12/01/41	138,905	144,192	140,619
FED HM LN PC POOL Q09813 3.50% due 08/01/42	510,227	508,805	501,870
FED HM LN PC POOL Q09896 3.50% due 08/01/42	244,946	247,652	240,934
FED HM LN PC POOL Q14866 3.00% due 01/01/43	238,257	232,613	227,946
FED HM LN PC POOL Q15442 3.50% due 02/01/43	60,614	62,261	59,988
FED HM LN PC POOL Q16084 3.00% due 03/01/43	521,500	501,980	498,659
FED HM LN PC POOL Q17095 3.00% due 04/01/43	87,871	89,876	84,068
FED HM LN PC POOL Q17453 3.50% due 04/01/43	446,597	460,138	439,278
FED HM LN PC POOL Q17792 3.50% due 05/01/43	769,280	818,092	756,673
FED HM LN PC POOL Q18305 3.50% due 05/01/43	63,415	64,302	62,376
FED HM LN PC POOL Q18306 3.50% due 05/01/43	373,609	373,752	367,486
FED HM LN PC POOL Q19475 3.50% due 06/01/43	289,968	301,067	285,216
FED HM LN PC POOL Q19476 3.50% due 06/01/43	315,460	314,313	310,290
FED HM LN PC POOL Q20146 3.50% due 07/01/43	155,123	156,740	153,520
FED HM LN PC POOL Q21579 4.00% due 09/01/43	60,059	63,535	60,541
FED HM LN PC POOL Q22941 4.50% due 11/01/43	27,113	29,216	27,944
FED HM LN PC POOL Q23689 4.50% due 12/01/43	134,668	144,423	136,549
FED HM LN PC POOL Q25643 4.00% due 04/01/44	65,055	69,702	65,647
FED HM LN PC POOL Q26218 3.50% due 05/01/44	30,235	30,979	29,923
FED HM LN PC POOL Q27319 3.50% due 07/01/44	26,453	27,107	26,180
FED HM LN PC POOL Q27375 4.50% due 07/01/44	46,961	50,951	48,283
FED HM LN PC POOL Q28604 3.50% due 09/01/44	53,910	55,498	53,353
FED HM LN PC POOL Q29187 4.50% due 10/01/44	14,069	15,252	14,355
FED HM LN PC POOL Q29916 4.00% due 11/01/44	82,095	86,118	82,591
FED HM LN PC POOL Q29920 4.50% due 11/01/44	150,942	165,916	154,863
FED HM LN PC POOL Q31285 3.50% due 02/01/45	1,014,660	1,062,188	995,121
FED HM LN PC POOL Q31338 4.00% due 02/01/45	33,267	35,540	33,365
FED HM LN PC POOL Q33869 4.00% due 06/01/45	490,228	519,948	494,158
FED HM LN PC POOL Q34967 4.00% due 07/01/45	177,058	180,053	178,128
FED HM LN PC POOL Q35225 3.50% due 08/01/45	266,221	276,705	260,544
FED HM LN PC POOL Q35614 3.50% due 08/01/45	367,669	377,605	360,281
FED HM LN PC POOL Q36238 4.00% due 09/01/45	155,726	156,240	156,667
FED HM LN PC POOL Q36302 3.50% due 09/01/45	45,963	47,918	45,488
FED HM LN PC POOL Q36965 3.50% due 10/01/45	180,126	188,493	176,653
FED HM LN PC POOL Q37234 3.50% due 11/01/45	387,140	405,151	378,886
FED HM LN PC POOL Q38275 4.00% due 07/01/45	10,138	10,791	10,173
FED HM LN PC POOL Q38473 4.00% due 01/01/46	233,212	246,453	234,621
FED HM LN PC POOL Q39438 4.00% due 03/01/46	286,368	291,587	288,097
FED HM LN PC POOL Q41209 3.50% due 06/01/46	27,240	27,434	26,658

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL Q43252 3.00% due 09/01/46	148,011	151,505	140,763
FED HM LN PC POOL Q45219 3.50% due 01/01/45	405,738	416,442	398,591
FED HM LN PC POOL Q45560 3.00% due 01/01/47	805,890	806,052	763,158
FED HM LN PC POOL Q45737 3.00% due 01/01/47	1,957,284	1,954,421	1,859,965
FED HM LN PC POOL Q45819 3.00% due 01/01/47	539,214	537,842	511,796
FED HM LN PC POOL Q45827 3.00% due 01/01/47	435,281	433,806	412,826
FED HM LN PC POOL Q46283 4.00% due 02/01/47	77,871	78,896	78,169
FED HM LN PC POOL Q46539 4.50% due 03/01/47	8,720	9,196	8,816
FED HM LN PC POOL Q54896 5.00% due 03/01/48	20,002	20,855	20,671
FED HM LN PC POOL Q56988 4.50% due 07/01/48	56,331	58,401	57,445
FED HM LN PC POOL Q57853 4.50% due 08/01/48	4,296,410	4,499,498	4,391,574
FED HM LN PC POOL QA1023 3.50% due 07/01/49	167,165	165,326	163,097
FED HM LN PC POOL QA1734 3.00% due 08/01/49	1,111,687	1,163,437	1,038,967
FED HM LN PC POOL QA2142 3.50% due 08/01/49	1,050,057	1,110,822	1,020,809
FED HM LN PC POOL QA2518 3.00% due 09/01/49	531,350	555,899	496,268
FED HM LN PC POOL QA5549 3.00% due 12/01/49	565,866	593,079	528,383
FED HM LN PC POOL QA7249 3.00% due 02/01/50	186,235	193,667	173,903
FED HM LN PC POOL QA8311 3.00% due 03/01/50	505,526	532,349	476,705
FED HM LN PC POOL QA9685 3.00% due 05/01/50	67,731	65,011	63,969
FED HM LN PC POOL QB0542 2.50% due 06/01/50	372,921	341,903	338,717
FED HM LN PC POOL QB1146 3.00% due 07/01/50	237,512	250,146	221,835
FED HM LN PC POOL QB1193 2.50% due 07/01/50	430,669	406,727	390,300
FED HM LN PC POOL QB2682 2.50% due 08/01/50	714,753	751,561	644,473
FED HM LN PC POOL QB3855 2.50% due 09/01/50	725,658	760,018	654,080
FED HM LN PC POOL QB4785 2.50% due 10/01/50	1,723,906	1,798,070	1,553,862
FED HM LN PC POOL QB5092 2.50% due 11/01/50	249,053	267,041	226,644
FED HM LN PC POOL QB5093 2.50% due 11/01/50	163,274	174,546	148,511
FED HM LN PC POOL QB5799 2.50% due 11/01/50	69,315	73,465	62,457
FED HM LN PC POOL QB8934 2.50% due 02/01/51	167,434	177,796	151,820
FED HM LN PC POOL QB9087 2.00% due 02/01/51	689,454	712,042	603,401
FED HM LN PC POOL QB9090 2.00% due 02/01/51	90,774	91,587	79,134
FED HM LN PC POOL QB9290 2.00% due 03/01/51	364,988	365,365	319,207
FED HM LN PC POOL QB9401 2.00% due 03/01/51	1,298,981	1,313,736	1,133,623
FED HM LN PC POOL QB9901 2.50% due 03/01/51	476,804	477,574	429,605
FED HM LN PC POOL QC0160 2.00% due 03/01/51	158,918	159,819	139,230
FED HM LN PC POOL QC0165 2.50% due 03/01/51	169,566	175,262	154,480
FED HM LN PC POOL QC0297 2.00% due 04/01/51	190,984	191,611	166,496
FED HM LN PC POOL QC0885 2.00% due 04/01/51	90,417	90,537	79,243
FED HM LN PC POOL QC0945 2.50% due 04/01/51	1,964,780	2,034,100	1,770,262
FED HM LN PC POOL QC1164 2.00% due 04/01/51	83,403	83,771	73,071
FED HM LN PC POOL QC1333 2.00% due 05/01/51	220,223	199,581	191,984
FED HM LN PC POOL QC2565 2.00% due 06/01/51	1,173,855	1,183,579	1,023,328
FED HM LN PC POOL QC3242 3.00% due 06/01/51	267,912	255,621	251,764
FED HM LN PC POOL QC3907 2.50% due 07/01/51	1,544,363	1,599,153	1,391,456
FED HM LN PC POOL QC4235 2.50% due 07/01/51	865,804	903,438	779,823
FED HM LN PC POOL QC5830 2.50% due 08/01/51	657,714	661,281	596,819
FED HM LN PC POOL QC5978 2.50% due 08/01/51	1,528,324	1,496,873	1,377,515
FED HM LN PC POOL QC6209 2.50% due 08/01/51	947,852	985,123	854,127
FED HM LN PC POOL QC6551 2.50% due 09/01/51	273,221	285,186	247,925
FED HM LN PC POOL QC7411 2.50% due 09/01/51	476,305	439,898	431,596
FED HM LN PC POOL QC9154 3.00% due 10/01/51	193,706	193,402	181,844

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL QD0199 2.50% due 11/01/51	6,031,382	6,070,608	5,476,901
FED HM LN PC POOL QD0254 2.00% due 11/01/51	195,468	195,343	170,402
FED HM LN PC POOL QD0350 2.00% due 11/01/51	390,650	391,481	340,554
FED HM LN PC POOL QD0652 2.00% due 11/01/51	294,420	295,045	256,665
FED HM LN PC POOL QD1954 3.00% due 11/01/51	95,932	90,962	89,634
FED HM LN PC POOL QD2260 3.00% due 12/01/51	98,943	93,817	92,449
FED HM LN PC POOL QD4146 2.50% due 01/01/52	98,213	98,394	88,983
FED HM LN PC POOL QD4867 3.00% due 01/01/52	98,264	101,212	92,123
FED HM LN PC POOL QD6079 2.50% due 02/01/52	393,272	394,848	356,369
FED HM LN PC POOL QD6142 2.50% due 02/01/52	98,945	99,770	89,623
FED HM LN PC POOL QD6216 3.00% due 02/01/52	99,208	94,068	92,678
FED HM LN PC POOL QD7593 3.50% due 02/01/52	96,044	100,225	93,912
FED HM LN PC POOL QD7594 2.50% due 02/01/52	1,583,977	1,576,348	1,430,999
FED HM LN PC POOL QD8675 2.50% due 03/01/52	296,375	282,517	267,612
FED HM LN PC POOL QE0316 3.50% due 04/01/52	398,020	387,149	383,626
FED HM LN PC POOL QE1075 3.00% due 04/01/52	199,236	188,688	185,950
FED HM LN PC POOL QE1689 4.00% due 05/01/52	99,872	97,266	98,880
FED HM LN PC POOL QE2057 3.50% due 05/01/52	198,001	192,219	191,434
FED HM LN PC POOL QE4026 4.00% due 06/01/52	200,000	195,094	198,193
FED HM LN PC POOL QE4043 3.00% due 06/01/52	400,000	380,228	373,294
FED HM LN PC POOL QK0701 2.50% due 04/01/41	84,455	88,003	77,728
FED HM LN PC POOL QK1512 3.00% due 05/01/42	98,902	94,954	93,672
FED HM LN PC POOL QU7914 2.50% due 07/01/51	98,183	91,534	86,716
FED HM LN PC POOL RA1293 3.00% due 09/01/49	698,904	712,086	663,825
FED HM LN PC POOL RA1411 3.00% due 09/01/49	660,599	708,946	625,378
FED HM LN PC POOL RA2358 4.00% due 03/01/50	87,909	93,215	87,449
FED HM LN PC POOL RA2729 2.50% due 06/01/50	68,067	63,236	61,733
FED HM LN PC POOL RA3053 2.00% due 07/01/50	4,056,628	4,164,503	3,537,762
FED HM LN PC POOL RA3484 3.00% due 09/01/50	437,525	451,870	408,262
FED HM LN PC POOL RA3882 2.00% due 11/01/50	514,991	516,639	450,399
FED HM LN PC POOL RA3913 2.50% due 11/01/50	1,879,273	1,738,751	1,714,940
FED HM LN PC POOL RA4119 2.00% due 12/01/50	9,626,168	10,000,305	8,418,777
FED HM LN PC POOL RA4335 2.00% due 01/01/51	228,590	203,189	199,494
FED HM LN PC POOL RA4349 2.50% due 01/01/51	73,245	67,097	65,998
FED HM LN PC POOL RA4527 2.50% due 02/01/51	725,339	736,448	653,526
FED HM LN PC POOL RA4532 2.50% due 02/01/51	79,292	72,636	71,885
FED HM LN PC POOL RA5576 2.50% due 07/01/51	92,515	96,699	83,693
FED HM LN PC POOL RA5731 2.00% due 08/01/51	1,124,813	990,898	979,235
FED HM LN PC POOL RA5801 2.50% due 09/01/51	2,801,937	2,927,292	2,531,912
FED HM LN PC POOL RA5853 2.50% due 09/01/51	3,751,449	3,931,270	3,393,348
FED HM LN PC POOL RA5855 2.50% due 09/01/51	1,656,207	1,719,190	1,492,230
FED HM LN PC POOL RA5921 2.50% due 09/01/51	1,112,758	1,019,212	1,003,621
FED HM LN PC POOL RA6015 3.00% due 10/01/51	1,906,354	1,754,144	1,788,409
FED HM LN PC POOL RA6071 2.00% due 10/01/51	1,302,732	1,299,945	1,135,675
FED HM LN PC POOL RA6212 4.00% due 10/01/51	86,254	86,382	85,510
FED HM LN PC POOL RA6562 2.50% due 01/01/52	289,065	282,194	262,958
FED HM LN PC POOL RA6599 3.50% due 01/01/52	718,486	765,014	692,160
FED HM LN PC POOL RA6768 2.00% due 02/01/52	707,705	688,723	616,937
FED HM LN PC POOL RA7378 3.50% due 05/01/52	298,224	289,411	288,333
FED HM LN PC POOL RA7398 4.00% due 05/01/52	298,724	299,375	295,407
FED HM LN PC POOL RB5125 2.00% due 09/01/41	1,584,813	1,629,352	1,416,724

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL RB5130 1.50% due 10/01/41	37,981	35,440	32,520
FED HM LN PC POOL RB5138 2.00% due 12/01/41	481,191	432,951	430,153
FED HM LN PC POOL RB5145 2.00% due 02/01/42	975,655	880,353	872,158
FED HM LN PC POOL RB5153 2.00% due 04/01/42	499,952	480,194	445,504
FED HM LN PC POOL RC1914 2.00% due 06/01/36	1,119,314	1,153,538	1,045,955
FED HM LN PC POOL SB0525 2.00% due 05/01/36	1,076,029	1,110,650	1,005,462
FED HM LN PC POOL SC0269 2.00% due 01/01/42	98,309	88,627	87,882
FED HM LN PC POOL SD0127 3.00% due 12/01/48	232,157	236,628	218,794
FED HM LN PC POOL SD0176 3.50% due 12/01/49	178,705	187,595	173,414
FED HM LN PC POOL SD0247 4.00% due 07/01/47	85,223	93,246	85,734
FED HM LN PC POOL SD0248 4.50% due 01/01/49	271,974	290,480	274,504
FED HM LN PC POOL SD0295 3.00% due 02/01/49	987,432	947,685	938,360
FED HM LN PC POOL SD0296 4.00% due 03/01/50	5,898,071	5,959,477	5,950,549
FED HM LN PC POOL SD0298 3.00% due 11/01/48	902,138	948,255	855,101
FED HM LN PC POOL SD0478 4.00% due 01/01/45	60,383	66,490	61,072
FED HM LN PC POOL SD0481 3.50% due 09/01/44	1,794,191	2,016,878	1,773,990
FED HM LN PC POOL SD0489 4.00% due 04/01/48	1,206,736	1,363,881	1,218,240
FED HM LN PC POOL SD0490 4.00% due 01/01/45	1,976,662	2,179,383	1,998,999
FED HM LN PC POOL SD0494 3.50% due 06/01/49	616,784	686,759	607,700
FED HM LN PC POOL SD0496 3.00% due 02/01/47	73,525	80,500	69,714
FED HM LN PC POOL SD0505 4.00% due 06/01/48	1,331,967	1,450,664	1,341,268
FED HM LN PC POOL SD0508 3.50% due 01/01/48	593,960	654,561	583,501
FED HM LN PC POOL SD0552 2.00% due 03/01/51	533,052	537,910	464,700
FED HM LN PC POOL SD0573 2.00% due 04/01/51	160,589	160,856	140,744
FED HM LN PC POOL SD0592 3.00% due 09/01/50	3,408,718	3,318,429	3,234,532
FED HM LN PC POOL SD0618 3.00% due 02/01/51	92,173	87,093	86,430
FED HM LN PC POOL SD0716 2.00% due 07/01/51	1,681,755	1,666,405	1,473,938
FED HM LN PC POOL SD0730 2.00% due 09/01/51	401,985	390,371	350,812
FED HM LN PC POOL SD0732 2.00% due 09/01/51	480,454	473,384	418,992
FED HM LN PC POOL SD0780 2.50% due 12/01/51	1,182,288	1,105,484	1,065,244
FED HM LN PC POOL SD0785 2.00% due 12/01/51	774,924	758,226	675,553
FED HM LN PC POOL SD0786 2.00% due 12/01/51	427,642	418,099	372,937
FED HM LN PC POOL SD0789 2.00% due 12/01/51	148,101	145,326	129,248
FED HM LN PC POOL SD0809 3.00% due 01/01/52	193,620	198,059	180,651
FED HM LN PC POOL SD0849 2.50% due 01/01/52	195,548	196,575	177,198
FED HM LN PC POOL SD0923 2.50% due 01/01/52	5,911,003	5,526,578	5,344,637
FED HM LN PC POOL SD0926 2.50% due 07/01/51	291,692	278,146	262,758
FED HM LN PC POOL SD0952 3.00% due 04/01/52	99,470	94,034	93,575
FED HM LN PC POOL SD0958 3.50% due 04/01/52	1,578,318	1,536,775	1,526,580
FED HM LN PC POOL SD0999 3.00% due 05/01/52	6,754,042	6,465,194	6,319,164
FED HM LN PC POOL SD1132 4.00% due 06/01/52	400,000	390,016	395,430
FED HM LN PC POOL SD1143 4.50% due 09/01/50	700,000	706,836	708,128
FED HM LN PC POOL SD1218 4.00% due 07/01/49	1,300,000	1,296,445	1,303,423
FED HM LN PC POOL SD7509 3.00% due 11/01/49	212,015	201,653	199,707
FED HM LN PC POOL SD7525 2.50% due 10/01/50	555,558	516,204	506,262
FED HM LN PC POOL SD7530 2.50% due 11/01/50	16,583,494	17,595,666	15,085,960
FED HM LN PC POOL SD7531 3.00% due 12/01/50	5,711,420	6,164,849	5,369,806
FED HM LN PC POOL SD7534 2.50% due 02/01/51	2,435,686	2,255,370	2,219,592
FED HM LN PC POOL SD7536 2.50% due 02/01/51	4,226,239	4,391,537	3,837,308
FED HM LN PC POOL SD7539 2.00% due 04/01/51	1,781,452	1,584,294	1,559,117
FED HM LN PC POOL SD7544 3.00% due 07/01/51	1,098,274	1,046,261	1,038,142

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL SD7548 2.50% due 11/01/51	3,651,590	3,538,849	3,314,793
FED HM LN PC POOL SD7553 3.00% due 03/01/52	9,604,309	9,093,622	9,031,498
FED HM LN PC POOL SD8001 3.50% due 07/01/49	-189,778	-212,243	-184,327
FED HM LN PC POOL SD8002 4.50% due 07/01/49	80,311	86,228	80,948
FED HM LN PC POOL SD8003 4.00% due 07/01/49	183,974	189,257	183,712
FED HM LN PC POOL SD8017 3.50% due 10/01/49	505,762	535,647	490,882
FED HM LN PC POOL SD8019 4.50% due 10/01/49	87,647	94,109	88,155
FED HM LN PC POOL SD8027 4.50% due 11/01/49	860,427	904,736	866,788
FED HM LN PC POOL SD8056 3.00% due 04/01/50	224,775	231,178	209,922
FED HM LN PC POOL SD8074 3.00% due 07/01/50	339,050	354,920	316,156
FED HM LN PC POOL SD8075 3.50% due 07/01/50	1,501,747	1,585,592	1,456,683
FED HM LN PC POOL SD8084 3.00% due 08/01/50	767,290	800,202	715,788
FED HM LN PC POOL SD8099 2.50% due 10/01/50	514,799	538,951	464,422
FED HM LN PC POOL SD8100 3.00% due 10/01/50	772,416	805,907	720,645
FED HM LN PC POOL SD8128 2.00% due 02/01/51	1,911,161	1,957,535	1,660,772
FED HM LN PC POOL SD8129 2.50% due 02/01/51	1,454,511	1,513,930	1,310,269
FED HM LN PC POOL SD8134 2.00% due 03/01/51	2,534,490	2,216,502	2,209,372
FED HM LN PC POOL SD8135 2.50% due 03/01/51	1,278,003	1,327,643	1,152,281
FED HM LN PC POOL SD8147 2.50% due 05/01/51	2,071,980	2,139,894	1,866,854
FED HM LN PC POOL SD8155 2.00% due 07/01/51	440,158	445,101	383,715
FED HM LN PC POOL SD8156 2.50% due 07/01/51	356,054	368,281	320,802
FED HM LN PC POOL SD8164 3.50% due 07/01/51	256,921	270,580	247,637
FED HM LN PC POOL SD8167 2.50% due 09/01/51	2,680,089	2,535,633	2,414,738
FED HM LN PC POOL SD8169 3.50% due 09/01/51	1,477,602	1,574,842	1,425,352
FED HM LN PC POOL SD8172 2.00% due 10/01/51	466,462	409,471	405,952
FED HM LN PC POOL SD8189 2.50% due 01/01/52	2,144,437	2,175,791	1,932,115
FED HM LN PC POOL SD8201 3.00% due 03/01/52	2,546,689	2,569,718	2,374,692
FED HM LN PC POOL SD8214 3.50% due 05/01/52	1,114,887	1,091,223	1,073,508
FED HM LN PC POOL SI2009 3.00% due 10/01/49	438,203	462,923	409,352
FED HM LN PC POOL U92272 4.50% due 12/01/43	96,636	103,236	98,990
FED HM LN PC POOL U99076 4.50% due 12/01/43	674,118	720,897	698,071
FED HM LN PC POOL U99084 4.50% due 02/01/44	523,096	559,409	541,525
FED HM LN PC POOL U99091 4.50% due 03/01/44	137,844	147,166	141,203
FED HM LN PC POOL U99124 3.50% due 03/01/45	1,164,699	1,216,183	1,140,181
FED HM LN PC POOL V60796 2.50% due 05/01/30	126,777	128,770	124,465
FED HM LN PC POOL V60886 2.50% due 08/01/30	136,460	137,889	133,971
FED HM LN PC POOL V60902 2.50% due 08/01/30	118,177	119,372	116,021
FED HM LN PC POOL V60903 2.50% due 09/01/30	106,827	107,982	104,877
FED HM LN PC POOL V60904 2.50% due 09/01/30	24,779	25,044	24,326
FED HM LN PC POOL V60908 3.00% due 08/01/30	35,062	36,047	34,979
FED HM LN PC POOL V60909 3.00% due 08/01/30	61,785	63,459	61,638
FED HM LN PC POOL V80355 3.50% due 08/01/43	290,770	293,238	287,764
FED HM LN PC POOL V80552 4.00% due 02/01/41	65,836	70,146	66,648
FED HM LN PC POOL V80553 4.00% due 06/01/40	20,913	22,176	21,171
FED HM LN PC POOL V81992 4.00% due 10/01/45	67,069	70,113	67,190
FED HM LN PC POOL V83115 4.50% due 03/01/47	1,208,502	1,293,675	1,228,597
FED HM LN PC POOL V83224 3.50% due 07/01/47	800,594	829,885	783,501
FED HM LN PC POOL WE6000 1.90% due 09/01/39	1,201,930	965,578	891,555
FED HM LN PC POOL Z40054 4.00% due 07/01/42	174,523	182,092	176,665
FED HM LN PC POOL Z60023 5.50% due 12/01/22	5,808	5,879	6,036
FED HM LN PC POOL ZA5250 4.00% due 01/01/48	482,991	520,744	485,193

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL ZA6680 4.00% due 04/01/49	550,158	596,007	550,653
FED HM LN PC POOL ZI8701 6.00% due 04/01/39	51,340	55,927	54,634
FED HM LN PC POOL ZM0037 3.50% due 08/01/45	25,011	26,077	24,455
FED HM LN PC POOL ZM1590 3.00% due 08/01/46	1,505,133	1,593,444	1,422,382
FED HM LN PC POOL ZM5821 3.50% due 03/01/48	1,147,113	1,218,966	1,121,581
FED HM LN PC POOL ZM7688 4.00% due 08/01/48	669,650	715,513	671,405
FED HM LN PC POOL ZN2025 4.50% due 12/01/48	544,800	589,978	554,614
FED HM LN PC POOL ZS3399 5.00% due 11/01/41	150,382	162,918	157,356
FED HM LN PC POOL ZS3412 5.50% due 12/01/38	186,240	202,534	199,655
FED HM LN PC POOL ZS3569 6.00% due 10/01/36	8,216	9,161	8,958
FED HM LN PC POOL ZS4786 4.50% due 08/01/48	951,864	1,030,537	961,885
FED HM LN PC POOL ZS8669 3.00% due 09/01/32	145,004	152,073	143,721
FED HM LN PC POOL ZS8673 3.00% due 10/01/32	76,308	80,361	75,634
FED HM LN PC POOL ZS9316 3.50% due 01/01/38	369,341	400,657	367,092
FED HM LN PC POOL ZT1257 3.00% due 01/01/46	211,717	230,414	202,320
FED HM LN PC POOL ZT1481 4.00% due 11/01/48	523,537	560,036	524,018
FED HM LN PC POOL ZT1493 3.00% due 09/01/48	397,866	403,165	376,617
FED REPUBLIC OF BRAZIL 2.63% due 01/05/23	300,000	297,015	298,692
FED REPUBLIC OF BRAZIL 2.88% due 06/06/25	600,000	616,777	565,651
FED REPUBLIC OF BRAZIL 3.88% due 06/12/30	4,970,000	5,042,021	4,162,532
FED REPUBLIC OF BRAZIL 4.25% due 01/07/25	442,000	440,899	438,603
FED REPUBLIC OF BRAZIL 4.50% due 05/30/29	600,000	564,125	536,352
FED REPUBLIC OF BRAZIL 4.63% due 01/13/28	1,114,000	1,216,457	1,039,866
FED REPUBLIC OF BRAZIL 4.75% due 01/14/50	610,000	621,881	412,989
FED REPUBLIC OF BRAZIL 5.00% due 01/27/45	1,774,000	1,910,495	1,265,182
FED REPUBLIC OF BRAZIL 5.63% due 01/07/41	2,440,000	2,383,522	1,943,910
FED REPUBLIC OF BRAZIL 5.63% due 02/21/47	1,455,000	1,628,235	1,119,324
FED REPUBLIC OF BRAZIL 6.00% due 04/07/26	410,000	455,186	423,417
FED REPUBLIC OF BRAZIL 7.13% due 01/20/37	280,000	373,061	277,521
FED REPUBLIC OF BRAZIL 8.25% due 01/20/34	688,000	974,050	742,985
FEDERAL FARM CREDIT BANK 1.84% due 08/04/36	15,000,000	14,999,365	11,858,651
FEDERAL FARM CREDIT BANK 1.94% due 09/15/37	30,000,000	29,990,235	23,750,989
FEDERAL FARM CREDIT BANK 2.38% due 03/16/32	9,000,000	8,881,248	8,224,063
FEDERAL FARM CREDIT BANK 2.75% due 03/07/39	5,050,000	4,898,812	4,413,314
FEDERAL FARM CREDIT BANK 2.85% due 03/28/34	3,430,000	3,421,167	3,199,423
FEDERAL FARM CREDIT BANK 2.90% due 04/12/32	4,140,000	4,116,338	3,944,916
FEDERAL FARM CREDIT BANK 2.98% due 01/03/30	7,425,000	7,280,863	7,284,859
FEDERAL FARM CREDIT BANK 3.04% due 05/20/36	8,770,000	8,056,903	7,965,182
FEDERAL FARM CREDIT BANK 3.08% due 03/30/37	2,860,000	2,868,775	2,626,034
FEDERAL FARM CREDIT BANK 3.25% due 10/11/35	5,595,000	5,549,243	5,324,771
FEDERAL FARM CREDIT BANK 3.30% due 05/19/32	2,050,000	2,040,412	2,026,126
FEDERAL FARM CREDIT BANK 3.39% due 01/18/39	6,870,000	6,463,376	6,452,835
FEDERAL FARM CREDIT BANK 3.45% due 04/07/31	4,110,000	4,114,103	4,078,113
FEDERAL FARM CREDIT BANK 3.48% due 03/26/46	10,000,000	10,069,956	8,965,571
FEDERAL FARM CREDIT BANK 3.49% due 04/02/40	5,700,000	5,835,356	5,374,047
FEDERAL FARM CREDIT BANK 3.50% due 02/28/39	9,510,000	9,512,919	9,029,114
FEDERAL FARM CREDIT BANK 3.70% due 12/14/38	2,370,000	2,435,953	2,250,646
FEDERAL FARM CREDIT BANK 3.77% due 12/04/35	4,200,000	4,202,095	4,219,907
FEDERAL FARM CREDIT BANK 3.86% due 08/24/37	6,990,000	6,997,428	6,987,085
FEDERAL HOME LOAN BANK 0.75% due 03/30/26	2,480,000	2,480,000	2,325,480
FEDERAL HOME LOAN BANK 1.60% due 05/19/31	3,460,000	2,961,561	2,921,261

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FEDERAL HOME LOAN BANK 1.65% due 06/11/31	3,460,000	2,969,318	2,947,784
FEDERAL HOME LOAN BANK 2.38% due 09/10/27	12,000,000	11,730,150	11,567,683
FEDERAL HOME LOAN BANK 2.63% due 09/10/27	6,000,000	5,937,042	5,857,210
FEDERAL HOME LOAN BANK 3.00% due 03/10/28	12,270,000	12,204,911	12,157,882
FEDERAL HOME LOAN BANK 3.00% due 09/11/26	5,380,000	5,383,282	5,354,618
FEDERAL HOME LOAN BANK 3.32% due 11/13/35	21,850,000	21,851,393	20,884,359
FEDERAL HOME LOAN BANK 3.50% due 06/18/30	8,740,000	8,829,940	8,783,326
FEDERAL HOME LOAN BANK 3.56% due 05/16/33	3,915,000	3,905,281	3,944,719
FEDEX CORP 0.45% due 05/04/29	540,000	584,539	469,549
FEDEX CORP 3.88% due 08/01/42	145,000	159,972	123,262
FEDEX CORP 4.25% due 05/15/30	1,025,000	1,051,837	994,906
FEDEX CORP 4.55% due 04/01/46	1,915,000	1,943,789	1,718,649
FEDEX CORP 5.25% due 05/15/50	1,610,000	1,662,369	1,603,035
FEL ENERGY VI SARL 5.75% due 12/01/40	2,017,525	2,070,121	1,462,706
FERMACA ENTERPRISES S RL 6.38% due 03/30/38	525,475	574,767	486,064
FERROVIAL NL BV 2.12% due 12/31/99	200,000	239,722	172,766
FERTITTA ENTERTAINMENT 4.63% due 01/15/29	465,000	431,535	396,413
FERTITTA ENTERTAINMENT 6.75% due 01/15/30	925,000	925,778	709,938
FERTITTA ENTERTAINMENT, LLC FLT due 01/27/29	1,526,175	1,515,009	1,403,516
FHLMC MULTIFAMILY STRUCTURED P 0.37% due 12/25/27	6,022,137	875,110	105,334
FHLMC MULTIFAMILY STRUCTURED P 0.43% due 08/25/27	8,029,016	1,376,875	154,686
FHLMC MULTIFAMILY STRUCTURED P 0.56% due 03/25/29	2,736,470	74,440	89,422
FHLMC MULTIFAMILY STRUCTURED P 0.82% due 10/25/29	7,785,122	382,419	389,009
FHLMC MULTIFAMILY STRUCTURED P 0.88% due 06/25/29	9,779,405	479,281	497,560
FHLMC MULTIFAMILY STRUCTURED P 0.88% due 09/25/29	12,364	642	650
FHLMC MULTIFAMILY STRUCTURED P 0.88% due 11/25/30	7,713,828	450,144	449,024
FHLMC MULTIFAMILY STRUCTURED P 0.91% due 08/25/23	9,310,338	4,101,325	74,733
FHLMC MULTIFAMILY STRUCTURED P 0.93% due 09/25/30	6,196,505	380,075	376,971
FHLMC MULTIFAMILY STRUCTURED P 0.95% due 05/25/29	1,987,551	92,728	106,462
FHLMC MULTIFAMILY STRUCTURED P 0.97% due 01/25/26	528,275	14,088	14,144
FHLMC MULTIFAMILY STRUCTURED P 1.02% due 10/25/30	7,580,754	493,754	496,315
FHLMC MULTIFAMILY STRUCTURED P 1.04% due 10/25/30	5,997,208	407,909	398,598
FHLMC MULTIFAMILY STRUCTURED P 1.12% due 01/25/30	5,990,053	406,571	404,041
FHLMC MULTIFAMILY STRUCTURED P 1.12% due 06/25/30	5,230,268	377,922	374,417
FHLMC MULTIFAMILY STRUCTURED P 1.15% due 06/25/29	4,950,000	305,402	347,519
FHLMC MULTIFAMILY STRUCTURED P 1.24% due 06/25/29	800,000	53,073	60,144
FHLMC MULTIFAMILY STRUCTURED P 1.33% due 06/25/30	4,798,364	406,176	406,098
FHLMC MULTIFAMILY STRUCTURED P 1.36% due 12/25/29	1,420,000	103,341	104,884
FHLMC MULTIFAMILY STRUCTURED P 1.39% due 06/25/30	4,499,855	395,038	390,862
FHLMC MULTIFAMILY STRUCTURED P 1.43% due 07/25/30	4,497,379	407,052	401,858
FHLMC MULTIFAMILY STRUCTURED P 1.52% due 01/25/30	3,997,620	369,876	366,351
FHLMC MULTIFAMILY STRUCTURED P 1.60% due 10/25/23	103,603	103,677	103,592
FHLMC MULTIFAMILY STRUCTURED P 1.70% due 04/25/30	5,069,272	522,843	518,796
FHLMC MULTIFAMILY STRUCTURED P 2.40% due 03/25/32	500,000	463,723	449,430
FHLMC MULTIFAMILY STRUCTURED P 2.45% due 04/25/32	830,000	757,249	748,748
FHLMC MULTIFAMILY STRUCTURED P 2.58% due 06/25/55	1,850,000	1,690,045	1,687,479
FHLMC MULTIFAMILY STRUCTURED P 3.37% due 07/25/25	2,544,066	2,586,767	2,533,681
FHLMC MULTIFAMILY WI CERTIFICA 2.92% due 07/25/32	530,000	505,362	496,844
FIDELITY NATL INFO SERV 3.10% due 03/01/41	818,000	814,658	596,896
FIFTH THIRD BANCORP 2.38% due 01/28/25	830,000	822,358	794,861
FIFTH THIRD BANCORP 5.10% due 12/29/49	930,000	925,628	780,735

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FIN DEPT GOVT SHARJAH 4.00% due 07/28/50	500,000	504,632	336,771
FINASTRA USA, INC. FLT due 06/13/24	2,316,431	2,296,024	2,082,611
FINASTRA USA, INC. FLT due 06/13/25	1,544,972	1,551,442	1,319,854
FIRST CITIZENS BANK/TRST 2.97% due 09/27/25	1,525,000	1,525,000	1,468,999
FIRST FRANKLIN MTG LOAN ASSET 1.78% due 11/25/36	1,055,353	1,043,570	1,037,805
FIRST FRANKLIN MTG LOAN ASSET 2.22% due 11/25/35	1,016,886	1,003,780	974,646
FIRST QUANTUM MINERALS L 6.88% due 10/15/27	470,000	491,072	420,208
FIRST STUDENT BIDCO INC FLT due 07/21/28	1,471,668	1,464,414	1,311,624
FIRSTCASH INC 4.63% due 09/01/28	445,000	458,813	384,302
FIRSTCASH INC 5.63% due 01/01/30	1,970,000	1,945,490	1,701,076
FIRSTENERGY CORP 2.65% due 03/01/30	329,000	330,801	271,425
FIRSTENERGY CORP 4.40% due 07/15/27	1,170,000	1,168,901	1,103,579
FIRSTENERGY CORP 5.10% due 07/15/47	144,000	174,139	121,592
FIRSTENERGY TRANSMISSION 4.35% due 01/15/25	101,000	103,441	99,413
FIRSTENERGY TRANSMISSION 4.55% due 04/01/49	305,000	325,178	245,410
FIRSTENERGY TRANSMISSION 5.45% due 07/15/44	152,000	176,678	142,076
FISERV INC 2.25% due 06/01/27	4,355,000	4,367,079	3,895,031
FISERV INC 3.50% due 07/01/29	320,000	347,518	291,900
FISERV INC 4.40% due 07/01/49	900,000	1,142,083	773,471
FIVE CORNERS FUNDING TRS 4.42% due 11/15/23	5,040,000	5,112,073	5,067,728
FLATIRON CLO LTD 2.64% due 07/19/34	875,000	841,217	821,044
FLATIRON CLO LTD 4.41% due 11/16/34	250,000	250,000	233,710
FLEETCOR TECHNOLOGS OPT CO LLC FLT due 04/28/28	396,003	393,520	380,246
FLORIDA GAS TRANSMISSION 2.55% due 07/01/30	1,000,000	998,063	847,492
FLORIDA POWER + LIGHT CO 2.88% due 12/04/51	64,000	63,975	47,589
FLORIDA POWER + LIGHT CO 3.95% due 03/01/48	1,594,000	1,947,344	1,458,970
FLUID FLOW PRODUCTS INC FLT due 03/16/29	653,910	652,516	624,484
FLYNN RESTAURANT GROUP LP FLT due 06/27/25	984,615	982,027	960,000
FMG RESOURCES AUG 2006 4.38% due 04/01/31	200,000	200,000	163,228
FMG RESOURCES AUG 2006 4.50% due 09/15/27	362,000	339,430	323,085
FMG RESOURCES AUG 2006 5.88% due 04/15/30	85,000	85,000	76,500
FMG RESOURCES AUG 2006 6.13% due 04/15/32	65,000	65,000	58,500
FNMA POOL 190307 8.00% due 06/01/30	969	1,014	1,051
FNMA POOL 190317 8.00% due 08/01/31	1,461	1,537	1,608
FNMA POOL 250508 6.00% due 01/01/26	805	800	846
FNMA POOL 251237 8.00% due 10/01/27	3,531	3,627	3,702
FNMA POOL 251971 7.50% due 09/01/28	5,819	5,852	6,095
FNMA POOL 252568 7.50% due 06/01/29	895	926	940
FNMA POOL 252925 7.50% due 12/01/29	2,356	2,452	2,564
FNMA POOL 253113 7.50% due 03/01/30	13,279	13,753	14,335
FNMA POOL 253184 8.00% due 04/01/30	1,690	1,759	1,859
FNMA POOL 253356 8.00% due 07/01/30	1,203	1,261	1,326
FNMA POOL 253553 8.00% due 10/01/30	15,325	15,374	15,721
FNMA POOL 253607 7.50% due 11/01/30	1,340	1,346	1,343
FNMA POOL 253643 7.50% due 02/01/31	847	890	920
FNMA POOL 253644 8.00% due 02/01/31	1,940	2,050	2,131
FNMA POOL 253813 8.00% due 05/01/31	1,003	1,047	1,059
FNMA POOL 253891 7.50% due 07/01/31	1,330	1,394	1,420
FNMA POOL 253974 7.00% due 08/01/31	8,448	8,666	8,870
FNMA POOL 254335 7.50% due 05/01/32	16,402	17,079	17,374
FNMA POOL 254360 7.00% due 05/01/32	8,590	8,698	8,849

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 254383 7.50% due 06/01/32	4,670	4,881	5,124
FNMA POOL 254416 7.50% due 07/01/32	709	732	757
FNMA POOL 254446 7.50% due 08/01/32	4,921	5,112	5,280
FNMA POOL 254453 7.00% due 07/01/22	5	5	5
FNMA POOL 254548 5.50% due 12/01/32	50,407	50,113	53,728
FNMA POOL 254793 5.00% due 07/01/33	40,804	43,325	42,082
FNMA POOL 254986 5.50% due 11/01/23	6,931	7,118	7,196
FNMA POOL 255217 4.50% due 04/01/24	941	965	946
FNMA POOL 255269 5.50% due 07/01/34	8,503	8,443	9,113
FNMA POOL 256715 6.00% due 05/01/27	10,128	10,133	10,644
FNMA POOL 256851 7.00% due 08/01/37	196,346	204,354	215,875
FNMA POOL 310048 6.50% due 02/01/38	133,394	144,463	144,334
FNMA POOL 323868 7.50% due 08/01/29	954	958	996
FNMA POOL 357822 5.50% due 05/01/35	34,749	33,930	37,258
FNMA POOL 418497 6.00% due 03/01/28	946	938	994
FNMA POOL 519876 7.50% due 02/01/30	362	372	368
FNMA POOL 526353 7.50% due 03/01/30	187	201	191
FNMA POOL 527044 7.50% due 02/01/30	515	557	522
FNMA POOL 527750 7.50% due 01/01/30	230	236	230
FNMA POOL 532907 7.50% due 04/01/30	2,734	2,819	2,763
FNMA POOL 535023 8.00% due 12/01/29	948	995	1,000
FNMA POOL 535039 8.00% due 12/01/29	1,017	1,070	1,086
FNMA POOL 535095 8.00% due 01/01/30	6,762	7,079	7,354
FNMA POOL 535425 7.50% due 08/01/30	12	13	13
FNMA POOL 535440 8.50% due 08/01/30	1,594	1,695	1,768
FNMA POOL 535481 8.00% due 09/01/30	280	304	298
FNMA POOL 535488 8.50% due 09/01/30	2,371	2,538	2,522
FNMA POOL 535533 8.00% due 10/01/30	5,419	5,712	5,899
FNMA POOL 535597 8.00% due 10/01/30	838	877	894
FNMA POOL 535608 9.50% due 04/01/30	10,222	10,946	10,718
FNMA POOL 535667 8.00% due 01/01/31	453	468	481
FNMA POOL 535714 7.50% due 01/01/31	1,177	1,242	1,245
FNMA POOL 535751 7.50% due 12/01/30	124	134	131
FNMA POOL 535903 7.50% due 03/01/31	2,730	2,861	2,891
FNMA POOL 535996 7.50% due 06/01/31	527	543	569
FNMA POOL 536142 7.50% due 04/01/30	7,540	7,786	7,605
FNMA POOL 536495 8.50% due 04/01/30	9,585	9,991	9,596
FNMA POOL 536597 7.50% due 04/01/30	4,383	4,520	4,409
FNMA POOL 536909 7.50% due 04/01/30	74	79	75
FNMA POOL 538886 7.50% due 07/01/30	319	329	332
FNMA POOL 543845 8.00% due 07/01/30	1,093	1,138	1,162
FNMA POOL 544046 8.50% due 08/01/30	12,994	13,566	13,016
FNMA POOL 544397 8.50% due 08/01/30	5,994	6,250	6,038
FNMA POOL 545138 7.50% due 08/01/31	1,665	1,737	1,753
FNMA POOL 545240 8.00% due 09/01/31	554	572	595
FNMA POOL 545481 7.50% due 11/01/31	33,812	35,508	35,987
FNMA POOL 545562 7.50% due 03/01/32	2,454	2,582	2,605
FNMA POOL 545604 8.00% due 09/01/31	1,032	1,096	1,101
FNMA POOL 545609 7.50% due 03/01/32	2,147	2,258	2,306
FNMA POOL 545612 8.00% due 04/01/32	526	545	575
FNMA POOL 545613 7.50% due 03/01/32	21,773	22,932	23,103

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 546261 7.50% due 07/01/30	673	692	679
FNMA POOL 548965 8.50% due 07/01/30	190	209	193
FNMA POOL 551217 8.00% due 09/01/30	345	374	346
FNMA POOL 554471 7.50% due 10/01/30	5,323	5,571	5,512
FNMA POOL 555531 5.50% due 06/01/33	349,261	363,649	373,501
FNMA POOL 555743 5.00% due 09/01/33	49,682	52,780	52,199
FNMA POOL 556519 8.00% due 10/01/30	19	20	19
FNMA POOL 561775 8.00% due 01/01/31	2,284	2,376	2,403
FNMA POOL 561790 7.50% due 11/01/30	1,091	1,127	1,124
FNMA POOL 562653 7.50% due 01/01/31	81	87	81
FNMA POOL 562827 7.50% due 03/01/31	19,186	19,262	19,377
FNMA POOL 568335 7.50% due 01/01/31	10,849	11,238	11,068
FNMA POOL 568516 8.50% due 01/01/31	17,042	17,795	17,183
FNMA POOL 568551 7.50% due 02/01/31	185	200	188
FNMA POOL 568656 7.50% due 03/01/31	1,871	1,934	1,874
FNMA POOL 570320 7.50% due 02/01/31	298	321	305
FNMA POOL 570543 8.50% due 01/01/31	151,701	158,684	160,346
FNMA POOL 571054 7.50% due 02/01/31	1,917	1,981	1,921
FNMA POOL 582122 7.50% due 06/01/31	3,326	3,440	3,333
FNMA POOL 583354 7.50% due 05/01/31	198	214	200
FNMA POOL 591474 8.00% due 09/01/31	869	908	926
FNMA POOL 600187 7.00% due 07/01/31	37,600	38,558	39,388
FNMA POOL 600950 8.00% due 08/01/31	12,869	13,355	13,239
FNMA POOL 602073 7.50% due 09/01/31	14,295	14,804	14,777
FNMA POOL 609492 7.50% due 10/01/31	5,527	5,727	5,744
FNMA POOL 628075 7.50% due 02/01/32	50,097	52,677	51,562
FNMA POOL 635926 7.50% due 03/01/32	1,508	1,560	1,511
FNMA POOL 636878 7.50% due 04/01/32	10,839	11,218	11,013
FNMA POOL 650136 7.50% due 07/01/32	2,461	2,550	2,510
FNMA POOL 660126 7.50% due 09/01/32	16,794	17,425	17,362
FNMA POOL 725206 5.50% due 02/01/34	176,598	176,785	188,039
FNMA POOL 725594 5.50% due 07/01/34	41,666	41,905	44,641
FNMA POOL 725692 2.46% due 10/01/33	202,418	200,070	208,721
FNMA POOL 725946 5.50% due 11/01/34	83,849	83,254	89,839
FNMA POOL 735989 5.50% due 02/01/35	198,381	198,106	212,283
FNMA POOL 745339 5.50% due 03/01/36	53,639	54,683	57,519
FNMA POOL 745341 7.50% due 09/01/35	117,006	123,678	127,412
FNMA POOL 745603 2.88% due 05/01/35	377,120	372,340	384,580
FNMA POOL 745959 5.50% due 11/01/36	232,089	229,134	249,209
FNMA POOL 769523 2.25% due 02/01/34	23,750	23,603	23,642
FNMA POOL 775695 5.50% due 05/01/34	20,253	20,363	21,700
FNMA POOL 783629 2.21% due 07/01/35	29,751	29,577	29,730
FNMA POOL 795297 1.68% due 07/01/44	29,649	29,421	30,139
FNMA POOL 795548 2.13% due 10/01/34	5,246	5,306	5,205
FNMA POOL 806506 1.68% due 10/01/44	1,868	1,854	1,899
FNMA POOL 806642 2.05% due 12/01/34	6,634	6,636	6,597
FNMA POOL 814579 5.50% due 04/01/35	29,214	28,831	30,360
FNMA POOL 825405 2.26% due 08/01/35	92,007	92,017	91,824
FNMA POOL 826146 2.46% due 07/01/35	109,966	112,271	113,004
FNMA POOL 831232 5.50% due 01/01/36	75,033	82,273	80,467
FNMA POOL 831834 6.00% due 09/01/36	65,480	70,673	71,687

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL 843997 2.28% due 11/01/35	29,920	30,535	31,052
FNMA POOL 849299 5.50% due 01/01/36	238,416	261,679	255,579
FNMA POOL 886574 3.16% due 08/01/36	76,365	92,062	81,447
FNMA POOL 888275 5.50% due 01/01/35	3,729	3,700	3,996
FNMA POOL 888509 3.18% due 06/01/33	9,178	9,159	9,436
FNMA POOL 888560 6.00% due 11/01/35	2,903	3,240	3,152
FNMA POOL 888635 5.50% due 09/01/36	54,102	52,945	57,958
FNMA POOL 888832 6.50% due 11/01/37	436,418	484,130	481,617
FNMA POOL 889117 5.00% due 10/01/35	139,431	148,698	146,548
FNMA POOL 889466 6.00% due 05/01/38	53,668	59,192	58,827
FNMA POOL 889529 6.00% due 03/01/38	33,299	36,697	36,500
FNMA POOL 889983 6.00% due 10/01/38	34,339	37,549	37,140
FNMA POOL 890248 6.00% due 08/01/37	5,337	5,971	5,820
FNMA POOL 890466 6.00% due 12/01/39	428,830	471,680	469,954
FNMA POOL 890604 4.50% due 10/01/44	2,517,496	2,746,898	2,592,191
FNMA POOL 890827 3.50% due 12/01/37	90,058	97,497	89,616
FNMA POOL 890843 3.00% due 09/01/47	1,432,424	1,408,822	1,357,185
FNMA POOL 909196 5.00% due 06/01/38	182,112	174,896	191,723
FNMA POOL 914854 2.94% due 04/01/37	9,494	9,728	9,626
FNMA POOL 920409 5.00% due 06/01/36	255,847	279,425	269,082
FNMA POOL 929587 5.00% due 06/01/38	40,755	38,844	42,779
FNMA POOL 953106 5.00% due 05/01/38	90,607	87,127	92,770
FNMA POOL 962589 5.50% due 04/01/38	55,581	61,154	59,664
FNMA POOL 973664 4.50% due 03/01/38	15,858	14,770	16,045
FNMA POOL 975109 5.00% due 05/01/38	138,152	131,665	145,428
FNMA POOL 977032 5.00% due 05/01/38	53,994	51,839	55,733
FNMA POOL 990906 5.50% due 10/01/35	487,167	487,673	522,490
FNMA POOL 995072 5.50% due 08/01/38	77,017	83,442	82,739
FNMA POOL 995112 5.50% due 07/01/36	807,349	880,278	865,406
FNMA POOL 995429 5.50% due 09/01/23	562	564	564
FNMA POOL 995430 5.50% due 09/01/23	586	588	589
FNMA POOL 995432 5.50% due 10/01/23	483	485	485
FNMA POOL AA4221 4.50% due 04/01/39	8,244	8,304	8,370
FNMA POOL AA4666 4.50% due 05/01/39	5,092	5,127	5,256
FNMA POOL AA5357 4.50% due 04/01/39	131,140	132,055	135,360
FNMA POOL AA6923 4.50% due 07/01/24	2,487	2,521	2,543
FNMA POOL AB0133 5.00% due 01/01/39	204,261	217,882	215,195
FNMA POOL AB0687 4.00% due 01/01/36	150,710	159,717	152,421
FNMA POOL AB1226 4.50% due 07/01/40	36,534	39,377	37,705
FNMA POOL AB1343 4.50% due 08/01/40	20,536	22,376	21,197
FNMA POOL AB3193 4.50% due 06/01/41	60,953	64,139	62,908
FNMA POOL AB5179 3.50% due 05/01/42	379,589	376,603	373,046
FNMA POOL AB5192 4.00% due 05/01/42	197,479	203,972	199,734
FNMA POOL AB6929 3.50% due 11/01/42	480,424	479,972	472,106
FNMA POOL AB7965 3.50% due 02/01/43	359,868	356,679	353,654
FNMA POOL AB8144 5.00% due 04/01/37	148,062	159,630	155,827
FNMA POOL AB9177 3.50% due 04/01/43	167,809	170,293	164,903
FNMA POOL AB9352 3.00% due 05/01/43	51,066	48,975	48,763
FNMA POOL AB9462 3.00% due 05/01/43	208,964	209,901	199,662
FNMA POOL AB9564 3.00% due 06/01/43	23,726	23,834	22,663
FNMA POOL AB9597 4.00% due 06/01/43	42,893	44,206	43,305

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AB9662 3.00% due 06/01/43	224,621	225,658	214,621
FNMA POOL AB9863 3.00% due 07/01/43	273,740	279,270	260,864
FNMA POOL AB9864 3.50% due 07/01/43	252,040	256,942	247,674
FNMA POOL AB9965 4.00% due 07/01/43	44,050	45,337	44,472
FNMA POOL AC1487 4.00% due 08/01/39	2,223	2,347	2,248
FNMA POOL AC2861 4.50% due 08/01/39	9,499	9,550	9,804
FNMA POOL AC4440 4.50% due 10/01/24	136	142	139
FNMA POOL AD0130 6.50% due 08/01/39	122,391	132,090	133,088
FNMA POOL AD0217 6.00% due 08/01/37	1,308,985	1,370,351	1,399,756
FNMA POOL AD0494 5.50% due 08/01/37	137,791	145,703	147,222
FNMA POOL AD0586 4.50% due 12/01/39	155,535	156,698	160,531
FNMA POOL AD0636 6.00% due 08/01/37	1,354,923	1,471,308	1,478,275
FNMA POOL AD0650 5.50% due 09/01/39	84,844	91,493	90,041
FNMA POOL AD6391 4.50% due 05/01/25	50,508	51,461	51,640
FNMA POOL AD8036 4.50% due 08/01/40	246,151	264,276	254,045
FNMA POOL AD9136 4.00% due 08/01/40	131,390	138,183	132,881
FNMA POOL AE0028 6.00% due 10/01/39	59,874	64,215	65,628
FNMA POOL AE0212 5.50% due 12/01/27	21,083	22,054	21,905
FNMA POOL AE0378 5.50% due 05/01/25	117	119	117
FNMA POOL AE0758 7.00% due 02/01/39	198,323	225,685	217,678
FNMA POOL AE0823 6.00% due 09/01/40	43,665	47,807	47,836
FNMA POOL AE0949 4.00% due 02/01/41	68,480	70,856	69,258
FNMA POOL AE5463 4.00% due 10/01/40	271,360	283,308	273,793
FNMA POOL AH7010 4.50% due 03/01/41	65,489	68,639	67,593
FNMA POOL AH9100 4.50% due 03/01/41	7,216	7,538	7,448
FNMA POOL AI1630 4.50% due 05/01/41	24,098	26,067	24,776
FNMA POOL AI4283 4.50% due 06/01/41	151,017	157,904	155,868
FNMA POOL AI4815 4.50% due 06/01/41	42,678	44,803	43,933
FNMA POOL AI7234 4.50% due 07/01/36	32,828	34,674	32,992
FNMA POOL AI8448 4.50% due 08/01/41	47,491	51,681	49,015
FNMA POOL AJ3757 3.00% due 11/01/26	51,974	53,056	51,144
FNMA POOL AJ9303 4.00% due 01/01/42	221,573	233,411	223,568
FNMA POOL AK7506 4.00% due 04/01/42	269,444	285,236	272,208
FNMA POOL AL0013 6.00% due 04/01/40	126,999	137,696	139,181
FNMA POOL AL1319 4.50% due 10/01/41	102,346	108,042	105,620
FNMA POOL AL1469 7.00% due 02/01/39	222,244	253,934	249,156
FNMA POOL AL1470 7.00% due 04/01/37	94,958	102,045	104,145
FNMA POOL AL1472 4.50% due 05/01/39	81,358	88,356	83,965
FNMA POOL AL1547 4.50% due 11/01/41	183,457	193,145	189,341
FNMA POOL AL1704 6.50% due 05/01/40	111,931	124,750	121,407
FNMA POOL AL1938 4.00% due 12/01/26	83,950	86,645	84,853
FNMA POOL AL2482 4.50% due 09/01/42	150,591	163,053	155,391
FNMA POOL AL2683 4.00% due 09/01/26	108,314	111,924	109,682
FNMA POOL AL3000 3.50% due 12/01/42	525,017	539,008	515,926
FNMA POOL AL3026 3.50% due 12/01/42	36,087	36,817	35,466
FNMA POOL AL3223 5.50% due 09/01/41	74,146	82,142	79,643
FNMA POOL AL3365 6.00% due 05/01/41	202,291	219,723	220,607
FNMA POOL AL3598 6.00% due 07/01/39	2,341,063	2,561,842	2,481,699
FNMA POOL AL4141 6.00% due 04/01/40	179,813	196,885	197,061
FNMA POOL AL4142 6.00% due 06/01/41	53,612	58,642	58,754
FNMA POOL AL4324 6.50% due 05/01/40	930,020	1,023,520	1,014,601

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AL4707 4.50% due 05/01/32	1,241,659	1,317,569	1,263,031
FNMA POOL AL4741 4.50% due 01/01/44	199,454	215,960	204,788
FNMA POOL AL4998 5.00% due 06/01/51	541,710	589,342	582,149
FNMA POOL AL5083 4.00% due 02/01/29	339,951	356,106	343,800
FNMA POOL AL5097 4.50% due 09/01/43	408,205	434,000	419,266
FNMA POOL AL5110 4.50% due 03/01/44	32,470	35,064	33,432
FNMA POOL AL5231 4.50% due 09/01/42	187,176	202,455	193,153
FNMA POOL AL5853 5.00% due 05/01/44	220,636	242,481	233,271
FNMA POOL AL6004 4.50% due 12/01/43	45,892	49,651	47,249
FNMA POOL AL6161 3.50% due 12/01/29	757,685	789,214	762,331
FNMA POOL AL6307 4.50% due 02/01/45	69,124	73,719	71,168
FNMA POOL AL6404 4.50% due 01/01/45	172,225	189,055	177,337
FNMA POOL AL6583 3.00% due 03/01/30	125,055	128,170	124,643
FNMA POOL AL6584 3.00% due 04/01/30	100,942	103,398	100,610
FNMA POOL AL6619 4.50% due 04/01/45	3,516,750	3,908,718	3,621,193
FNMA POOL AL6622 4.50% due 01/01/43	3,962,235	4,282,309	4,089,235
FNMA POOL AL6761 3.00% due 05/01/30	59,207	60,822	59,013
FNMA POOL AL7072 4.50% due 05/01/45	441,203	490,049	454,306
FNMA POOL AL7139 3.00% due 07/01/30	84,521	86,807	84,242
FNMA POOL AL7147 4.50% due 02/01/45	258,046	280,851	263,007
FNMA POOL AL7225 3.00% due 08/01/30	149,475	153,761	148,983
FNMA POOL AL7226 3.00% due 08/01/30	48,221	49,894	48,062
FNMA POOL AL7227 3.00% due 08/01/30	122,912	126,376	122,507
FNMA POOL AL7384 4.50% due 09/01/45	1,371,843	1,499,130	1,397,697
FNMA POOL AL7531 3.00% due 09/01/28	126,571	129,687	126,159
FNMA POOL AL7660 4.50% due 11/01/45	230,157	253,623	237,287
FNMA POOL AL7661 4.50% due 10/01/45	127,879	140,664	131,676
FNMA POOL AL7747 4.50% due 11/01/45	31,301	34,014	32,153
FNMA POOL AL7899 2.73% due 01/01/46	1,120,594	1,148,823	1,144,801
FNMA POOL AL8014 5.00% due 09/01/26	3,041	3,088	3,123
FNMA POOL AL8182 2.80% due 02/01/46	1,400,242	1,443,943	1,434,311
FNMA POOL AL8556 4.50% due 08/01/44	1,624,652	1,749,819	1,676,743
FNMA POOL AL8740 2.09% due 05/01/23	1,685,386	1,692,694	1,683,460
FNMA POOL AL8815 1.98% due 05/01/45	1,369,647	1,422,615	1,386,491
FNMA POOL AL8964 4.50% due 06/01/45	403,255	427,689	414,639
FNMA POOL AL9011 2.83% due 09/01/46	639,921	655,805	646,687
FNMA POOL AL9111 4.50% due 08/01/46	605,874	645,643	623,810
FNMA POOL AL9128 4.50% due 02/01/46	1,618,796	1,770,696	1,665,182
FNMA POOL AL9254 4.50% due 10/01/46	100,378	104,694	102,973
FNMA POOL AL9407 4.50% due 09/01/42	790,712	863,499	808,272
FNMA POOL AL9578 4.00% due 06/01/45	666,037	699,416	671,960
FNMA POOL AL9631 3.00% due 12/01/46	768,397	767,369	728,449
FNMA POOL AL9749 4.50% due 05/01/45	2,029,036	2,177,498	2,084,077
FNMA POOL AL9781 4.50% due 02/01/46	2,604,347	2,799,418	2,678,768
FNMA POOL AM8674 2.81% due 04/01/25	260,000	258,085	256,193
FNMA POOL AM8700 2.93% due 06/01/30	19,243	19,842	18,366
FNMA POOL AN8048 3.08% due 01/01/28	340,000	335,525	334,796
FNMA POOL AO0186 4.50% due 04/01/42	68,518	73,088	69,995
FNMA POOL AO1214 3.50% due 04/01/42	357,790	368,932	351,614
FNMA POOL AO2114 4.00% due 05/01/42	57,692	61,336	58,348
FNMA POOL AO2310 3.00% due 12/01/42	33,258	32,321	31,556

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AO2961 4.00% due 05/01/42	165,917	176,776	167,411
FNMA POOL AO4144 4.00% due 06/01/42	63,529	66,457	64,101
FNMA POOL AO4170 4.00% due 06/01/42	28,226	30,522	28,075
FNMA POOL AO6086 4.00% due 06/01/42	43,104	46,763	43,516
FNMA POOL AO6807 4.00% due 06/01/42	296,723	310,218	297,513
FNMA POOL AO6908 4.00% due 06/01/42	19,974	21,811	19,880
FNMA POOL AO7501 4.00% due 06/01/42	22,625	24,729	22,507
FNMA POOL AO9859 4.00% due 07/01/42	9,105	9,976	9,066
FNMA POOL AP2088 4.00% due 08/01/42	219,452	225,241	221,420
FNMA POOL AP3145 3.00% due 12/01/42	17,953	17,484	17,163
FNMA POOL AP4532 4.00% due 09/01/42	39,352	42,592	39,424
FNMA POOL AP4781 3.00% due 09/01/42	242,562	252,773	231,320
FNMA POOL AP8670 3.00% due 01/01/43	12,866	12,502	12,293
FNMA POOL AP9229 4.00% due 10/01/42	17,190	18,870	17,084
FNMA POOL AQ0100 4.00% due 10/01/42	16,789	18,209	16,703
FNMA POOL AQ0667 3.00% due 11/01/42	15,150	14,695	14,483
FNMA POOL AQ1641 4.00% due 10/01/42	23,473	25,708	23,716
FNMA POOL AQ2101 3.00% due 12/01/42	21,490	20,887	20,545
FNMA POOL AQ2895 3.00% due 12/01/42	50,369	48,931	48,154
FNMA POOL AQ3599 4.00% due 11/01/42	33,253	36,399	33,512
FNMA POOL AQ4055 3.00% due 04/01/43	110,345	107,005	105,490
FNMA POOL AQ4573 4.00% due 12/01/42	61,562	66,149	62,261
FNMA POOL AQ5137 4.00% due 11/01/42	22,973	24,855	23,156
FNMA POOL AQ5701 3.00% due 01/01/43	26,567	25,842	25,384
FNMA POOL AQ6570 3.00% due 01/01/43	25,571	24,807	24,261
FNMA POOL AQ6744 4.00% due 11/01/42	5,008	5,430	5,007
FNMA POOL AQ7048 4.00% due 12/01/42	26,465	28,268	26,599
FNMA POOL AQ7120 4.00% due 12/01/42	10,813	11,827	10,767
FNMA POOL AQ7146 3.00% due 01/01/43	95,755	92,916	90,783
FNMA POOL AQ7310 3.00% due 01/01/43	67,203	65,184	64,169
FNMA POOL AQ7661 4.00% due 12/01/42	13,453	14,561	13,345
FNMA POOL AQ7988 3.00% due 01/01/43	23,689	23,042	22,647
FNMA POOL AQ8305 4.00% due 12/01/42	9,213	10,034	9,217
FNMA POOL AQ8330 3.00% due 12/01/42	48,633	47,279	45,874
FNMA POOL AQ8656 3.00% due 12/01/42	64,809	62,799	61,818
FNMA POOL AQ9120 3.00% due 12/01/42	24,201	23,533	22,981
FNMA POOL AQ9317 3.00% due 01/01/43	187,151	181,486	177,703
FNMA POOL AQ9691 3.00% due 01/01/43	54,454	52,861	52,036
FNMA POOL AQ9855 3.00% due 01/01/43	22,578	21,953	21,578
FNMA POOL AR1272 3.00% due 01/01/43	10,014	9,738	9,563
FNMA POOL AR1389 3.00% due 01/01/43	34,116	33,102	32,160
FNMA POOL AR1815 3.00% due 01/01/43	26,959	26,209	25,761
FNMA POOL AR2041 3.00% due 01/01/43	27,538	26,765	26,315
FNMA POOL AR2878 3.00% due 01/01/43	26,419	25,673	25,250
FNMA POOL AR3419 3.00% due 01/01/43	17,186	16,693	16,418
FNMA POOL AR3468 3.00% due 01/01/43	16,519	16,048	15,572
FNMA POOL AR3489 3.00% due 01/01/43	18,939	18,353	18,086
FNMA POOL AR3942 3.00% due 03/01/43	23,018	22,329	21,967
FNMA POOL AR4260 3.00% due 02/01/43	28,655	27,911	27,388
FNMA POOL AR5576 3.00% due 02/01/43	56,819	55,175	54,279
FNMA POOL AR6313 3.00% due 04/01/43	50,878	49,360	48,581

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AR7399 3.00% due 06/01/43	41,059	39,636	39,217
FNMA POOL AR9197 3.00% due 03/01/43	134,433	130,843	128,386
FNMA POOL AR9653 3.00% due 04/01/43	73,322	71,105	70,066
FNMA POOL AS0016 3.00% due 07/01/43	197,031	201,047	188,133
FNMA POOL AS0038 3.00% due 07/01/43	111,591	107,722	106,585
FNMA POOL AS0080 3.50% due 08/01/43	858,365	858,568	843,544
FNMA POOL AS0210 3.50% due 08/01/43	690,140	699,415	678,185
FNMA POOL AS0358 4.00% due 09/01/43	442,681	458,706	445,970
FNMA POOL AS0516 3.00% due 09/01/43	711,005	715,289	678,638
FNMA POOL AS0574 5.00% due 09/01/43	107,871	118,888	113,147
FNMA POOL AS0657 4.00% due 10/01/43	347,456	366,280	349,910
FNMA POOL AS0837 5.00% due 10/01/43	15,843	16,727	16,589
FNMA POOL AS1042 4.00% due 11/01/43	320,039	335,180	322,309
FNMA POOL AS1331 4.50% due 12/01/43	109,506	116,855	112,483
FNMA POOL AS1333 4.50% due 12/01/43	52,030	55,502	53,442
FNMA POOL AS1380 4.50% due 12/01/43	15,035	16,264	15,479
FNMA POOL AS1588 4.50% due 01/01/44	112,035	119,575	115,358
FNMA POOL AS1932 4.50% due 03/01/44	63,882	68,617	64,642
FNMA POOL AS2244 4.50% due 04/01/44	162,560	175,628	167,369
FNMA POOL AS2638 5.00% due 04/01/44	13,684	14,412	13,982
FNMA POOL AS2821 4.00% due 07/01/39	15,227	16,229	15,400
FNMA POOL AS3220 3.00% due 09/01/29	159,454	163,214	158,929
FNMA POOL AS3355 3.00% due 09/01/29	82,635	84,606	82,363
FNMA POOL AS4271 4.50% due 01/01/45	180,189	200,611	185,772
FNMA POOL AS4354 4.50% due 01/01/45	449,306	499,452	462,650
FNMA POOL AS4427 4.50% due 02/01/45	402,833	447,314	414,796
FNMA POOL AS4431 4.50% due 02/01/45	273,453	303,869	281,929
FNMA POOL AS4797 3.50% due 04/01/45	378,930	393,052	371,148
FNMA POOL AS5175 3.50% due 06/01/45	320,313	327,699	313,864
FNMA POOL AS5548 2.50% due 08/01/30	59,278	59,698	57,997
FNMA POOL AS5594 3.50% due 08/01/45	473,138	487,911	462,650
FNMA POOL AS5614 2.50% due 08/01/30	84,675	85,620	83,054
FNMA POOL AS5616 2.50% due 08/01/30	136,319	137,850	133,709
FNMA POOL AS5622 3.00% due 08/01/30	102,209	105,146	101,872
FNMA POOL AS5623 3.00% due 08/01/30	109,060	112,125	108,701
FNMA POOL AS5786 2.50% due 09/01/30	80,438	81,320	78,897
FNMA POOL AS5872 2.50% due 09/01/30	104,895	106,036	102,884
FNMA POOL AS5952 4.50% due 10/01/45	180,378	199,334	185,733
FNMA POOL AS6115 2.50% due 11/01/30	89,156	90,587	87,449
FNMA POOL AS6116 2.50% due 11/01/30	79,161	80,380	77,644
FNMA POOL AS6141 2.50% due 11/01/30	99,718	100,502	97,808
FNMA POOL AS6142 2.50% due 11/01/30	83,125	83,486	81,533
FNMA POOL AS6230 4.50% due 11/01/45	165,304	181,804	170,108
FNMA POOL AS6233 4.50% due 11/01/45	8,936	9,729	9,024
FNMA POOL AS6234 4.50% due 11/01/45	171,528	189,059	176,842
FNMA POOL AS6311 3.50% due 12/01/45	156,235	162,178	152,777
FNMA POOL AS6400 4.00% due 12/01/45	113,416	119,339	114,188
FNMA POOL AS6520 3.50% due 01/01/46	389,672	408,336	379,012
FNMA POOL AS6541 3.50% due 01/01/46	531,112	545,891	519,319
FNMA POOL AS6562 3.50% due 01/01/46	396,431	406,993	387,636
FNMA POOL AS6573 3.50% due 01/01/46	91,712	93,942	89,685

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AS6677 4.00% due 02/01/46	82,147	85,584	82,724
FNMA POOL AS6795 4.00% due 03/01/46	271,663	276,744	272,562
FNMA POOL AS7370 3.00% due 06/01/46	43,551	44,697	41,293
FNMA POOL AS7401 4.00% due 06/01/46	239,059	249,820	240,544
FNMA POOL AS7533 3.00% due 07/01/46	586,637	576,985	556,212
FNMA POOL AS7558 4.00% due 07/01/46	187,281	196,128	188,328
FNMA POOL AS7568 4.50% due 07/01/46	17,011	17,652	17,382
FNMA POOL AS7601 4.00% due 07/01/46	334,021	339,806	336,167
FNMA POOL AS7738 3.00% due 08/01/46	837,356	799,972	793,225
FNMA POOL AS8144 4.00% due 10/01/46	64,284	67,255	64,491
FNMA POOL AS8157 4.50% due 10/01/46	130,224	135,807	132,937
FNMA POOL AS8623 3.00% due 01/01/47	464,073	462,778	439,139
FNMA POOL AS8661 4.00% due 01/01/47	348,549	353,238	350,033
FNMA POOL AS8699 4.00% due 01/01/47	763,467	827,423	766,487
FNMA POOL AS8740 3.50% due 02/01/37	96,488	103,256	96,016
FNMA POOL AS8745 3.00% due 02/01/47	1,748,172	1,745,069	1,656,704
FNMA POOL AS8982 4.50% due 03/01/47	132,806	140,384	135,072
FNMA POOL AS9454 4.00% due 04/01/47	81,553	84,432	81,587
FNMA POOL AS9786 4.00% due 06/01/47	352,048	360,654	353,554
FNMA POOL AS9928 4.50% due 07/01/47	1,272,048	1,324,979	1,297,522
FNMA POOL AS9994 4.50% due 04/01/47	18,470	19,116	18,921
FNMA POOL AT0292 3.00% due 03/01/43	126,481	121,236	119,822
FNMA POOL AT0442 3.00% due 03/01/43	16,355	15,663	15,632
FNMA POOL AT0654 3.00% due 04/01/43	236,563	229,547	226,032
FNMA POOL AT0750 3.00% due 03/01/43	29,349	28,437	28,060
FNMA POOL AT1751 3.00% due 04/01/43	196,569	190,596	187,839
FNMA POOL AT2009 3.00% due 04/01/43	151,674	145,361	144,970
FNMA POOL AT2014 3.00% due 04/01/43	1,133,550	1,113,708	1,083,419
FNMA POOL AT3173 3.00% due 05/01/43	55,967	53,695	53,505
FNMA POOL AT4000 3.00% due 05/01/43	151,555	145,242	144,824
FNMA POOL AT5975 3.00% due 05/01/43	298,582	290,020	285,133
FNMA POOL AT6549 4.00% due 06/01/43	57,097	58,901	57,687
FNMA POOL AT6888 4.00% due 09/01/43	157,272	164,288	156,601
FNMA POOL AT7101 3.50% due 06/01/43	319,940	322,981	314,422
FNMA POOL AT7450 3.00% due 05/01/43	39,466	38,241	37,652
FNMA POOL AT7610 3.00% due 06/01/43	65,235	63,143	62,256
FNMA POOL AT8407 3.00% due 06/01/43	46,384	44,778	44,319
FNMA POOL AT9221 3.00% due 07/01/43	386,151	380,903	368,182
FNMA POOL AT9647 3.00% due 07/01/43	34,393	33,243	32,830
FNMA POOL AU0165 4.00% due 07/01/43	372,965	388,248	373,262
FNMA POOL AU2633 4.00% due 09/01/43	254,949	266,575	256,012
FNMA POOL AU3498 4.00% due 09/01/43	521,448	544,323	523,996
FNMA POOL AU3751 4.00% due 08/01/43	111,391	115,723	112,246
FNMA POOL AU5996 4.50% due 08/01/43	83,974	89,792	86,463
FNMA POOL AU6048 4.00% due 09/01/43	416,811	435,800	419,747
FNMA POOL AU6735 3.00% due 10/01/43	116,975	112,920	111,711
FNMA POOL AU6743 4.00% due 10/01/43	430,026	456,401	432,224
FNMA POOL AU7309 3.50% due 08/01/43	110,164	112,451	108,256
FNMA POOL AU7404 4.50% due 11/01/43	1,594	1,706	1,602
FNMA POOL AU9652 3.00% due 10/01/43	84,931	85,704	80,968
FNMA POOL AV0612 4.50% due 11/01/43	177,858	192,394	182,668

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AV0691 4.00% due 12/01/43	293,432	306,978	294,932
FNMA POOL AV1414 4.50% due 12/01/43	74,682	80,415	76,081
FNMA POOL AV2810 4.00% due 06/01/44	250,108	258,766	256,306
FNMA POOL AV3726 3.00% due 11/01/28	53,928	55,008	53,206
FNMA POOL AV4197 5.00% due 01/01/44	33,394	35,119	34,713
FNMA POOL AV6366 4.50% due 01/01/44	155,251	167,697	159,081
FNMA POOL AV7116 4.50% due 03/01/44	53,567	57,573	54,876
FNMA POOL AV9324 3.00% due 03/01/29	87,116	88,966	85,522
FNMA POOL AW0362 3.50% due 03/01/29	202,274	210,109	203,265
FNMA POOL AW0758 4.50% due 03/01/44	71,667	77,394	72,549
FNMA POOL AW0763 4.50% due 03/01/44	118,732	127,757	121,072
FNMA POOL AW3139 4.00% due 05/01/39	945	1,009	941
FNMA POOL AW3584 4.50% due 06/01/44	35,739	37,840	36,629
FNMA POOL AW4106 3.00% due 04/01/29	141,870	144,696	141,405
FNMA POOL AW4677 4.50% due 05/01/44	16,068	17,294	16,397
FNMA POOL AW8166 3.00% due 02/01/27	150,603	153,724	150,111
FNMA POOL AW9453 3.50% due 08/01/44	530,958	569,643	521,831
FNMA POOL AX0875 1.83% due 11/01/44	935,809	970,717	948,611
FNMA POOL AX2741 3.50% due 10/01/29	43,244	45,058	43,456
FNMA POOL AX3271 3.00% due 05/01/30	109,001	111,718	108,642
FNMA POOL AX3298 3.00% due 08/01/30	40,476	41,623	40,343
FNMA POOL AX9700 3.00% due 07/01/30	38,761	39,894	38,633
FNMA POOL AY0760 3.50% due 03/01/45	16,890	17,436	16,517
FNMA POOL AY0830 2.50% due 05/01/30	82,903	83,519	81,316
FNMA POOL AY2916 4.00% due 03/01/45	15,724	16,724	15,622
FNMA POOL AY3414 2.50% due 04/01/30	36,028	36,302	35,250
FNMA POOL AY5214 3.50% due 05/01/45	9,007	9,295	8,794
FNMA POOL AY6181 3.50% due 04/01/45	106,537	114,631	104,269
FNMA POOL AY6450 3.00% due 04/01/45	82,560	84,106	78,602
FNMA POOL AZ0814 3.50% due 07/01/45	563,124	579,173	551,333
FNMA POOL AZ2147 3.50% due 07/01/45	7,288	7,537	7,126
FNMA POOL AZ2170 2.50% due 07/01/30	39,384	39,668	38,630
FNMA POOL AZ2297 3.00% due 07/01/30	26,551	27,214	26,398
FNMA POOL AZ4775 3.50% due 10/01/45	416,133	433,347	406,931
FNMA POOL AZ4782 4.00% due 10/01/45	163,001	174,639	163,829
FNMA POOL AZ5735 4.00% due 09/01/45	22,615	23,968	22,562
FNMA POOL AZ5938 3.03% due 10/01/45	459,882	473,960	472,970
FNMA POOL AZ7192 4.50% due 02/01/41	245,649	263,846	253,372
FNMA POOL AZ7833 3.00% due 08/01/30	36,669	37,727	36,548
FNMA POOL BC0311 4.50% due 03/01/46	137,310	142,933	139,016
FNMA POOL BC0884 3.00% due 05/01/46	549,808	525,479	524,386
FNMA POOL BC2673 3.00% due 03/01/46	92,993	91,809	88,308
FNMA POOL BC2738 3.00% due 05/01/46	818,092	861,466	775,750
FNMA POOL BC6129 2.50% due 07/01/31	937,509	960,053	919,534
FNMA POOL BC9096 3.50% due 12/01/46	103,102	110,144	101,109
FNMA POOL BC9504 4.00% due 08/01/46	835,309	875,396	841,196
FNMA POOL BD2455 3.00% due 01/01/47	1,473,178	1,469,169	1,396,487
FNMA POOL BD5180 4.50% due 07/01/46	42,149	43,895	42,587
FNMA POOL BD6102 3.00% due 10/01/46	129,424	129,180	122,602
FNMA POOL BD6533 3.00% due 10/01/46	242,875	242,417	229,663
FNMA POOL BD6718 3.00% due 09/01/46	71,854	71,719	68,199

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BE0579 4.00% due 10/01/46	82,770	87,273	82,983
FNMA POOL BE3619 4.00% due 05/01/47	357,871	373,404	358,890
FNMA POOL BE6116 3.50% due 01/01/47	324,461	343,581	317,278
FNMA POOL BF0118 4.50% due 06/01/56	2,427,681	2,585,901	2,517,913
FNMA POOL BF0141 5.50% due 09/01/56	1,465,031	1,655,222	1,598,354
FNMA POOL BF0163 5.00% due 11/01/46	1,335,306	1,456,610	1,383,694
FNMA POOL BF0546 2.50% due 07/01/61	2,680,567	2,387,380	2,390,149
FNMA POOL BH5350 3.08% due 07/01/47	1,550,957	1,589,812	1,558,760
FNMA POOL BH5739 4.50% due 11/01/47	602,869	627,915	615,451
FNMA POOL BJ0258 4.50% due 10/01/47	4,331	4,589	4,364
FNMA POOL BJ0648 3.50% due 03/01/48	342,248	361,430	334,683
FNMA POOL BK2620 2.50% due 06/01/50	209,470	195,483	189,816
FNMA POOL BK3044 2.50% due 09/01/50	887,621	930,175	800,657
FNMA POOL BK4740 4.00% due 08/01/48	449,051	482,678	448,841
FNMA POOL BK7483 4.00% due 07/01/48	361,558	370,083	361,879
FNMA POOL BK7611 4.50% due 09/01/48	402,773	433,571	407,282
FNMA POOL BK7943 4.00% due 11/01/48	548,566	584,940	549,404
FNMA POOL BK9818 5.00% due 09/01/48	35,727	39,588	36,864
FNMA POOL BL2454 3.16% due 05/01/29	191,865	192,736	187,765
FNMA POOL BL5547 2.68% due 01/01/35	200,000	202,690	178,854
FNMA POOL BL5767 2.68% due 02/01/35	100,000	101,198	88,698
FNMA POOL BM1145 3.00% due 03/01/43	1,689,230	1,633,007	1,602,641
FNMA POOL BM1565 3.00% due 04/01/47	1,124,373	1,091,812	1,067,524
FNMA POOL BM1578 3.50% due 02/01/45	492,405	507,658	483,904
FNMA POOL BM1759 4.00% due 11/01/46	805,956	845,152	813,997
FNMA POOL BM1948 6.00% due 07/01/41	173,637	208,589	188,502
FNMA POOL BM1953 3.50% due 08/01/45	493,627	503,864	485,106
FNMA POOL BM3688 3.50% due 02/01/47	321,472	319,745	314,393
FNMA POOL BM4137 4.00% due 06/01/47	546,692	546,161	547,850
FNMA POOL BM4751 3.50% due 03/01/43	205,035	209,205	201,739
FNMA POOL BM5024 3.00% due 11/01/48	1,029,246	1,074,031	969,432
FNMA POOL BM5235 5.00% due 09/01/48	84,460	93,763	87,065
FNMA POOL BM5520 3.50% due 02/01/47	3,286,196	3,319,872	3,209,716
FNMA POOL BM5538 5.00% due 11/01/48	379,191	416,482	395,704
FNMA POOL BM5632 3.00% due 12/01/47	715,718	751,713	676,011
FNMA POOL BM5646 6.00% due 09/01/29	67,733	71,586	71,166
FNMA POOL BM5704 5.00% due 12/01/48	1,245,153	1,307,014	1,288,386
FNMA POOL BM5897 3.50% due 05/01/48	354,418	374,032	347,033
FNMA POOL BM5984 5.00% due 05/01/49	327,933	363,541	338,394
FNMA POOL BM6224 2.79% due 01/01/35	523,941	536,838	479,728
FNMA POOL BM6623 2.50% due 10/01/50	188,772	175,990	167,289
FNMA POOL BM6898 2.15% due 02/01/32	19,948	19,345	17,646
FNMA POOL BM6912 2.50% due 01/01/52	199,280	181,633	175,527
FNMA POOL BN1272 4.50% due 11/01/48	972,591	1,006,621	981,010
FNMA POOL BN8997 2.00% due 03/01/51	467,501	459,307	407,992
FNMA POOL BN9004 2.00% due 03/01/51	258,987	254,693	226,501
FNMA POOL BO1002 4.50% due 07/01/49	45,724	49,093	46,270
FNMA POOL BO1858 3.00% due 08/01/49	133,229	137,225	125,726
FNMA POOL BO7838 2.50% due 04/01/50	640,036	664,317	577,878
FNMA POOL BO8954 3.50% due 01/01/50	278,578	294,271	270,040
FNMA POOL BO9017 3.00% due 02/01/50	217,859	228,660	203,950

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BP1369 3.00% due 03/01/50	492,146	516,914	462,335
FNMA POOL BP1372 3.00% due 03/01/50	394,655	414,554	368,766
FNMA POOL BP2099 3.00% due 02/01/50	890,791	932,575	832,249
FNMA POOL BP3054 3.00% due 03/01/50	595,579	628,824	556,434
FNMA POOL BP3061 3.00% due 03/01/50	245,205	256,352	228,996
FNMA POOL BP3574 2.50% due 07/01/51	224,242	201,651	203,249
FNMA POOL BP6715 2.00% due 09/01/50	81,948	72,077	71,474
FNMA POOL BP6716 2.50% due 09/01/50	875,950	918,564	789,831
FNMA POOL BP9679 3.00% due 07/01/50	441,656	464,423	412,556
FNMA POOL BQ1363 2.00% due 09/01/50	1,422,448	1,361,490	1,240,566
FNMA POOL BQ4495 2.00% due 02/01/51	1,431,831	1,445,729	1,248,489
FNMA POOL BQ4516 2.00% due 02/01/51	1,174,250	1,206,256	1,023,867
FNMA POOL BQ5009 2.00% due 09/01/50	502,126	450,312	438,024
FNMA POOL BQ5094 2.00% due 10/01/50	125,621	111,663	109,581
FNMA POOL BQ5876 2.50% due 11/01/50	172,375	184,297	156,804
FNMA POOL BQ7435 2.50% due 09/01/51	98,362	102,873	88,624
FNMA POOL BQ9224 2.00% due 01/01/51	178,477	179,071	155,662
FNMA POOL BQ9453 2.00% due 03/01/51	265,332	265,610	232,052
FNMA POOL BR1823 2.00% due 01/01/51	175,227	181,184	152,814
FNMA POOL BR1967 2.00% due 02/01/51	88,940	91,853	77,585
FNMA POOL BR2303 3.00% due 08/01/51	90,663	86,405	85,199
FNMA POOL BR2664 2.00% due 02/01/51	78,767	81,458	69,010
FNMA POOL BR2667 2.00% due 02/01/51	807,225	832,790	704,472
FNMA POOL BR3290 2.00% due 03/01/51	441,905	442,228	385,202
FNMA POOL BR3500 2.00% due 02/01/51	73,947	76,187	64,610
FNMA POOL BR4029 2.00% due 02/01/51	1,180,275	1,219,773	1,029,523
FNMA POOL BR4035 2.00% due 02/01/51	265,096	274,034	231,683
FNMA POOL BR4051 2.00% due 02/01/51	920,380	951,318	802,817
FNMA POOL BR4080 2.00% due 03/01/51	177,389	177,303	154,677
FNMA POOL BR4515 2.00% due 02/01/51	1,308,431	1,350,653	1,140,791
FNMA POOL BR4654 2.50% due 03/01/51	202,476	182,078	183,570
FNMA POOL BR5458 2.00% due 03/01/51	179,123	181,000	156,460
FNMA POOL BR5559 2.00% due 03/01/51	795,663	712,376	695,931
FNMA POOL BR5589 2.00% due 03/01/51	167,145	167,077	145,681
FNMA POOL BR6462 2.00% due 03/01/51	174,055	174,554	152,082
FNMA POOL BR7191 2.00% due 04/01/51	671,109	677,247	585,058
FNMA POOL BR7222 2.50% due 04/01/51	276,322	285,028	248,968
FNMA POOL BR7241 2.00% due 04/01/51	490,535	481,547	429,321
FNMA POOL BR7317 2.00% due 04/01/51	120,076	116,448	105,089
FNMA POOL BR7744 2.00% due 04/01/51	86,022	86,099	75,339
FNMA POOL BR7745 2.00% due 04/01/51	162,505	162,776	142,373
FNMA POOL BR7795 2.50% due 04/01/51	1,811,807	1,876,823	1,632,722
FNMA POOL BR7802 2.00% due 04/01/51	407,230	374,711	355,392
FNMA POOL BR8283 2.50% due 04/01/51	144,826	130,236	131,297
FNMA POOL BR8296 2.50% due 05/01/51	76,049	68,388	69,005
FNMA POOL BR8478 2.00% due 04/01/51	85,305	85,381	74,710
FNMA POOL BR8518 2.00% due 04/01/51	82,853	82,928	72,589
FNMA POOL BR8896 2.50% due 04/01/51	249,552	224,412	226,246
FNMA POOL BR8915 2.50% due 05/01/51	129,499	116,453	117,394
FNMA POOL BR9363 2.50% due 05/01/51	938,452	976,662	848,532
FNMA POOL BT0281 2.00% due 04/01/51	80,834	78,432	70,795

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BT0417 2.50% due 06/01/51	829,035	861,461	747,051
FNMA POOL BT0972 2.50% due 05/01/51	195,156	181,940	172,388
FNMA POOL BT1339 2.50% due 07/01/51	1,492,648	1,544,923	1,345,996
FNMA POOL BT2488 2.50% due 05/01/51	1,014,871	1,050,469	914,486
FNMA POOL BT3273 2.50% due 08/01/51	1,245,983	1,298,253	1,123,004
FNMA POOL BT7263 2.50% due 09/01/51	1,529,953	1,396,809	1,379,498
FNMA POOL BT8452 2.50% due 10/01/51	75,243	67,662	68,176
FNMA POOL BU0051 2.50% due 09/01/51	1,531,520	1,592,951	1,383,590
FNMA POOL BU2599 2.50% due 01/01/52	195,443	197,074	177,096
FNMA POOL BU3608 3.00% due 11/01/51	88,520	83,934	82,710
FNMA POOL BU6239 2.00% due 01/01/52	84,223	81,573	73,474
FNMA POOL BU6242 2.00% due 01/01/52	223,650	216,441	195,036
FNMA POOL BU8725 3.50% due 06/01/52	100,000	94,317	96,370
FNMA POOL BV3089 2.50% due 02/01/52	197,887	194,815	178,936
FNMA POOL BV4139 2.50% due 03/01/52	1,191,191	1,184,350	1,074,763
FNMA POOL BV4142 3.00% due 03/01/52	98,898	98,636	93,469
FNMA POOL BV4145 3.00% due 03/01/52	9,775,445	9,383,354	9,163,633
FNMA POOL BV5373 2.50% due 04/01/52	194,216	184,781	175,460
FNMA POOL BV5389 3.00% due 04/01/52	198,637	188,121	185,528
FNMA POOL BV5395 3.50% due 04/01/52	98,565	96,385	95,761
FNMA POOL BV7697 2.50% due 04/01/42	197,008	182,908	181,316
FNMA POOL BV8546 3.50% due 05/01/52	498,462	483,101	481,746
FNMA POOL BV9499 4.00% due 04/01/52	99,749	99,710	98,889
FNMA POOL BW1473 4.50% due 06/01/52	200,000	200,188	201,282
FNMA POOL CA0559 4.50% due 10/01/47	114,819	125,085	116,547
FNMA POOL CA1119 4.00% due 02/01/48	1,534,516	1,568,299	1,538,241
FNMA POOL CA1197 4.00% due 02/01/48	1,230,055	1,259,979	1,231,905
FNMA POOL CA1368 4.00% due 03/01/48	1,858,323	1,899,298	1,861,119
FNMA POOL CA1909 4.50% due 06/01/48	120,649	127,152	122,111
FNMA POOL CA2032 4.00% due 07/01/48	777,486	795,631	778,177
FNMA POOL CA2922 3.00% due 12/01/48	113,900	119,828	107,091
FNMA POOL CA3096 4.50% due 02/01/49	4,895	5,067	4,924
FNMA POOL CA3180 4.00% due 08/01/48	84,797	90,933	84,872
FNMA POOL CA3861 3.50% due 07/01/49	1,629,551	1,611,621	1,585,062
FNMA POOL CA3967 3.50% due 08/01/49	1,162,779	1,149,985	1,131,028
FNMA POOL CA4015 3.00% due 01/01/48	372,297	379,120	351,114
FNMA POOL CA4340 3.00% due 10/01/49	707,278	759,582	665,298
FNMA POOL CA4427 3.00% due 10/01/49	675,872	705,241	631,498
FNMA POOL CA4648 3.00% due 04/01/48	364,181	373,671	344,250
FNMA POOL CA4756 3.00% due 12/01/49	666,526	716,129	625,798
FNMA POOL CA5220 3.00% due 02/01/50	69,267	65,380	64,620
FNMA POOL CA5221 3.50% due 02/01/50	548,528	577,966	531,827
FNMA POOL CA5519 3.00% due 04/01/50	228,377	240,042	213,303
FNMA POOL CA5559 3.50% due 04/01/50	484,450	512,729	469,526
FNMA POOL CA5668 3.00% due 05/01/50	107,172	112,965	100,093
FNMA POOL CA6086 3.00% due 06/01/50	611,840	638,289	572,317
FNMA POOL CA6291 3.00% due 07/01/50	371,857	390,949	347,464
FNMA POOL CA6341 2.50% due 07/01/50	2,292,113	2,094,197	2,082,172
FNMA POOL CA6342 2.50% due 07/01/50	2,268,621	2,072,733	2,060,855
FNMA POOL CA6343 2.50% due 07/01/50	2,296,595	2,105,083	2,086,233
FNMA POOL CA6401 2.50% due 07/01/50	7,444,228	7,781,393	6,739,124

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CA6577 2.50% due 08/01/50	4,288,391	3,952,308	3,895,548
FNMA POOL CA6636 2.50% due 08/01/50	3,543,485	3,265,781	3,218,893
FNMA POOL CA6711 2.50% due 08/01/50	1,071,656	991,090	976,140
FNMA POOL CA6925 2.00% due 09/01/50	15,877,483	16,483,660	13,846,917
FNMA POOL CA6981 2.00% due 09/01/50	8,204,191	8,535,976	7,161,381
FNMA POOL CA7224 2.00% due 10/01/50	163,063	144,586	142,339
FNMA POOL CA7257 2.50% due 10/01/50	590,913	541,796	538,668
FNMA POOL CA7597 2.50% due 11/01/50	2,451,398	2,265,189	2,236,323
FNMA POOL CA7833 2.00% due 11/01/50	10,921,730	11,327,179	9,526,207
FNMA POOL CA8441 2.00% due 01/01/51	14,995,756	15,656,771	13,087,023
FNMA POOL CA8473 2.00% due 01/01/51	8,913,540	9,272,081	7,779,286
FNMA POOL CA8592 2.50% due 01/01/51	428,939	405,490	389,487
FNMA POOL CA8817 2.00% due 02/01/51	1,906,010	1,968,655	1,661,762
FNMA POOL CA8847 2.00% due 02/01/51	14,023,457	14,598,491	12,238,541
FNMA POOL CA8955 2.50% due 02/01/51	77,221	70,738	69,574
FNMA POOL CA9152 2.50% due 02/01/36	3,183,675	3,387,923	3,044,894
FNMA POOL CA9358 2.50% due 03/01/41	352,592	369,453	325,604
FNMA POOL CA9390 2.50% due 03/01/51	1,504,531	1,434,663	1,355,596
FNMA POOL CB0100 2.50% due 04/01/41	713,179	748,580	659,914
FNMA POOL CB0101 2.50% due 04/01/41	361,641	378,842	333,960
FNMA POOL CB0114 2.50% due 04/01/41	538,935	563,402	496,012
FNMA POOL CB0383 2.50% due 05/01/51	2,390,006	2,121,504	2,166,604
FNMA POOL CB0414 2.50% due 05/01/51	174,991	160,458	157,704
FNMA POOL CB0470 2.50% due 05/01/41	1,170,734	1,221,178	1,078,934
FNMA POOL CB0502 2.00% due 05/01/51	1,053,422	1,068,797	915,423
FNMA POOL CB0517 2.50% due 05/01/51	88,960	81,284	80,217
FNMA POOL CB0548 3.50% due 05/01/51	72,944	71,157	70,469
FNMA POOL CB1027 2.50% due 07/01/51	487,978	506,296	439,672
FNMA POOL CB1038 2.50% due 07/01/51	900,875	936,457	811,819
FNMA POOL CB1273 2.00% due 08/01/51	2,175,026	2,037,724	1,896,109
FNMA POOL CB1401 3.00% due 08/01/51	4,567,193	4,315,471	4,287,921
FNMA POOL CB1666 2.50% due 09/01/51	1,043,414	936,179	943,810
FNMA POOL CB1806 2.50% due 10/01/51	663,445	615,048	602,259
FNMA POOL CB1878 3.00% due 10/01/51	379,296	355,704	354,152
FNMA POOL CB2372 2.50% due 12/01/51	505,067	468,223	458,090
FNMA POOL CB2375 2.50% due 12/01/51	2,306,715	2,223,583	2,086,903
FNMA POOL CB2442 3.50% due 12/01/51	90,475	88,559	87,653
FNMA POOL CB2601 2.00% due 01/01/52	556,993	554,143	485,740
FNMA POOL CB2680 3.50% due 01/01/52	853,636	907,745	824,727
FNMA POOL CB2787 3.50% due 12/01/51	259,837	271,104	250,405
FNMA POOL CB2836 2.00% due 02/01/52	286,337	280,653	249,791
FNMA POOL CB2837 2.00% due 02/01/52	648,091	634,938	565,174
FNMA POOL CB2838 2.00% due 02/01/52	1,437,541	1,406,974	1,253,169
FNMA POOL CB2852 2.00% due 11/01/51	3,167,964	2,909,160	2,759,819
FNMA POOL CB2856 2.50% due 02/01/52	3,505,644	3,531,530	3,175,323
FNMA POOL CB2869 2.50% due 02/01/52	1,256,103	1,230,542	1,131,393
FNMA POOL CB2929 3.00% due 02/01/52	285,086	270,317	266,054
FNMA POOL CB3031 2.50% due 03/01/52	683,511	669,416	615,871
FNMA POOL CB3044 2.50% due 03/01/52	397,078	389,382	359,149
FNMA POOL CB3101 2.00% due 03/01/52	1,997,983	1,749,061	1,741,732
FNMA POOL CB3105 2.00% due 03/01/52	1,382,869	1,211,982	1,205,939

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL CB3126 3.50% due 03/01/52	689,487	671,930	666,885
FNMA POOL CB3255 3.50% due 04/01/52	493,248	477,808	476,888
FNMA POOL CB3386 3.50% due 04/01/42	99,267	98,338	97,492
FNMA POOL CB3530 4.00% due 05/01/52	2,294,829	2,289,984	2,269,969
FNMA POOL CB3542 3.00% due 05/01/42	99,332	95,321	93,921
FNMA POOL CB3605 3.50% due 05/01/52	23,060,045	22,442,307	22,272,050
FNMA POOL CB3614 4.00% due 05/01/52	99,266	100,583	98,864
FNMA POOL CB3833 3.00% due 06/01/52	399,348	379,374	373,058
FNMA POOL CB3841 3.50% due 06/01/52	12,409,881	11,868,888	11,998,279
FNMA POOL FM0068 3.50% due 02/01/40	227,690	246,525	226,623
FNMA POOL FM0071 3.50% due 02/01/40	90,890	97,857	89,447
FNMA POOL FM1193 3.50% due 06/01/49	53,763	57,730	52,109
FNMA POOL FM1526 3.00% due 09/01/49	424,490	429,826	396,443
FNMA POOL FM1572 3.00% due 09/01/48	584,534	603,002	554,320
FNMA POOL FM2885 3.00% due 12/01/48	308,395	325,101	290,379
FNMA POOL FM2915 3.00% due 11/01/48	292,172	308,887	278,492
FNMA POOL FM2971 4.00% due 08/01/45	984,501	999,490	991,449
FNMA POOL FM2984 4.00% due 08/01/45	2,578,075	2,616,826	2,596,240
FNMA POOL FM2985 4.00% due 12/01/44	1,281,591	1,301,648	1,290,671
FNMA POOL FM3004 4.00% due 01/01/46	5,847,614	5,926,483	5,888,640
FNMA POOL FM3083 4.50% due 10/01/49	211,325	220,116	213,571
FNMA POOL FM3123 2.50% due 03/01/38	569,658	600,423	523,958
FNMA POOL FM3278 3.50% due 11/01/48	273,500	289,329	267,503
FNMA POOL FM3445 4.00% due 09/01/48	1,862,118	2,030,418	1,866,566
FNMA POOL FM3469 3.50% due 08/01/48	107,152	114,458	104,797
FNMA POOL FM3664 4.00% due 03/01/49	534,704	569,344	535,169
FNMA POOL FM3904 4.00% due 03/01/49	237,602	254,007	237,808
FNMA POOL FM4129 4.00% due 09/01/50	91,516	97,283	91,307
FNMA POOL FM4231 2.50% due 09/01/50	689,537	725,969	622,379
FNMA POOL FM4252 2.00% due 09/01/50	79,166	69,705	69,117
FNMA POOL FM4311 3.00% due 08/01/50	79,769	75,802	74,843
FNMA POOL FM4334 3.00% due 04/01/50	383,318	403,690	359,564
FNMA POOL FM4828 3.00% due 11/01/50	5,166,882	5,457,143	4,837,822
FNMA POOL FM4946 5.00% due 09/01/48	97,980	110,972	102,424
FNMA POOL FM5176 2.00% due 12/01/50	720,396	708,005	628,752
FNMA POOL FM5295 3.50% due 04/01/48	644,104	719,534	634,662
FNMA POOL FM5296 4.00% due 01/01/49	144,916	159,234	145,784
FNMA POOL FM5313 2.50% due 10/01/50	448,997	411,396	404,855
FNMA POOL FM5315 3.50% due 06/01/49	403,641	428,968	395,032
FNMA POOL FM5316 2.00% due 12/01/50	886,880	920,579	773,252
FNMA POOL FM5601 4.00% due 01/01/49	973,197	978,942	974,055
FNMA POOL FM5713 2.50% due 02/01/51	156,350	164,960	141,087
FNMA POOL FM5754 3.50% due 03/01/37	57,201	61,550	57,230
FNMA POOL FM5783 3.00% due 06/01/38	290,877	307,366	285,708
FNMA POOL FM5923 3.50% due 03/01/48	1,092,870	1,159,126	1,068,886
FNMA POOL FM5997 2.00% due 02/01/51	4,741,018	4,913,943	4,138,606
FNMA POOL FM6015 3.50% due 08/01/39	117,980	126,704	117,406
FNMA POOL FM6043 3.50% due 06/01/49	3,250,446	3,456,134	3,179,073
FNMA POOL FM6134 3.00% due 03/01/40	286,820	302,456	276,472
FNMA POOL FM6184 2.00% due 03/01/51	992,704	992,989	869,418
FNMA POOL FM6289 3.00% due 02/01/51	894,204	941,969	834,804

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FM6418 2.00% due 03/01/51	87,780	88,572	76,878
FNMA POOL FM6460 2.50% due 03/01/51	254,263	264,166	230,968
FNMA POOL FM6555 2.00% due 04/01/51	621,909	623,795	542,490
FNMA POOL FM6837 3.00% due 08/01/47	895,828	944,765	846,253
FNMA POOL FM6871 2.50% due 04/01/51	273,757	283,118	246,656
FNMA POOL FM7141 4.00% due 02/01/47	54,716	59,448	54,991
FNMA POOL FM7189 2.50% due 05/01/51	438,704	454,092	395,388
FNMA POOL FM7289 3.00% due 05/01/51	954,718	1,005,432	897,485
FNMA POOL FM7293 2.50% due 05/01/51	88,337	81,379	79,593
FNMA POOL FM7304 2.50% due 05/01/51	276,089	285,139	248,755
FNMA POOL FM7529 3.00% due 05/01/51	88,028	82,738	82,684
FNMA POOL FM7558 3.50% due 09/01/50	421,859	444,453	408,287
FNMA POOL FM7592 3.50% due 03/01/50	1,565,345	1,649,599	1,519,283
FNMA POOL FM7599 3.50% due 01/01/51	7,536,180	7,773,124	7,337,982
FNMA POOL FM7630 2.50% due 06/01/51	889,083	923,226	807,053
FNMA POOL FM7675 2.50% due 06/01/51	409,502	423,206	371,657
FNMA POOL FM7676 2.50% due 06/01/51	90,809	93,719	82,298
FNMA POOL FM7738 2.50% due 06/01/51	1,425,427	1,473,613	1,284,209
FNMA POOL FM7786 4.00% due 01/01/49	307,384	332,111	308,495
FNMA POOL FM7796 4.00% due 06/01/48	154,604	169,143	154,775
FNMA POOL FM7869 2.50% due 01/01/51	176,240	161,481	160,309
FNMA POOL FM7900 2.50% due 07/01/51	181,370	189,405	164,371
FNMA POOL FM8166 3.00% due 06/01/51	85,845	81,461	81,325
FNMA POOL FM8171 3.00% due 06/01/51	84,841	80,033	79,240
FNMA POOL FM8178 2.50% due 07/01/51	1,512,665	1,576,194	1,362,901
FNMA POOL FM8360 2.50% due 08/01/51	715,523	744,071	646,232
FNMA POOL FM8422 2.50% due 08/01/51	1,848,135	1,728,946	1,666,413
FNMA POOL FM8577 3.00% due 08/01/51	446,503	447,399	422,854
FNMA POOL FM8648 3.00% due 09/01/51	271,103	258,398	254,257
FNMA POOL FM8691 2.50% due 09/01/51	4,737,505	4,965,157	4,295,843
FNMA POOL FM8768 2.50% due 02/01/51	9,078,551	9,482,328	8,218,075
FNMA POOL FM8821 3.00% due 09/01/51	915,059	871,464	853,993
FNMA POOL FM8864 2.50% due 10/01/51	561,165	579,960	509,029
FNMA POOL FM8977 2.50% due 09/01/51	92,210	95,631	84,144
FNMA POOL FM9044 3.00% due 10/01/51	177,561	171,423	167,322
FNMA POOL FM9138 4.00% due 03/01/50	218,299	234,286	218,056
FNMA POOL FM9143 4.50% due 09/01/50	86,127	93,208	86,704
FNMA POOL FM9174 2.00% due 10/01/51	95,082	95,138	82,983
FNMA POOL FM9195 2.50% due 10/01/51	1,138,030	1,048,472	1,025,127
FNMA POOL FM9205 2.50% due 04/01/51	181,245	174,151	164,755
FNMA POOL FM9292 3.00% due 11/01/51	660,279	637,148	622,058
FNMA POOL FM9299 2.00% due 10/01/51	385,573	386,931	336,130
FNMA POOL FM9335 2.50% due 10/01/51	186,046	190,947	167,626
FNMA POOL FM9365 3.00% due 11/01/51	95,497	95,837	90,350
FNMA POOL FM9387 2.00% due 11/01/51	193,558	193,256	168,778
FNMA POOL FM9416 3.50% due 07/01/45	9,814,255	9,800,054	9,597,375
FNMA POOL FM9452 2.00% due 11/01/51	526,046	466,044	460,386
FNMA POOL FM9581 3.00% due 11/01/51	7,692,296	7,418,548	7,217,497
FNMA POOL FM9925 2.00% due 12/01/51	405,091	403,787	353,272
FNMA POOL FM9993 3.50% due 07/01/51	2,475,067	2,411,951	2,406,527
FNMA POOL FS0024 2.50% due 09/01/51	183,535	178,987	167,385

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FS0034 3.00% due 12/01/51	194,311	194,943	183,537
FNMA POOL FS0037 3.00% due 08/01/51	88,351	88,007	83,554
FNMA POOL FS0041 3.00% due 11/01/50	88,219	84,099	83,554
FNMA POOL FS0121 2.00% due 01/01/52	1,556,825	1,545,521	1,357,173
FNMA POOL FS0191 2.50% due 01/01/52	96,684	97,523	87,609
FNMA POOL FS0211 2.00% due 12/01/51	616,046	611,968	537,045
FNMA POOL FS0212 2.00% due 12/01/51	623,477	619,829	543,524
FNMA POOL FS0240 3.00% due 01/01/52	387,929	383,707	366,899
FNMA POOL FS0290 2.00% due 01/01/52	483,272	472,192	421,446
FNMA POOL FS0331 3.00% due 01/01/52	193,655	198,815	181,021
FNMA POOL FS0366 2.50% due 01/01/52	193,714	189,109	176,776
FNMA POOL FS0373 2.50% due 01/01/52	6,370,192	6,269,436	5,757,954
FNMA POOL FS0408 3.00% due 01/01/52	94,289	89,268	89,144
FNMA POOL FS0424 2.50% due 01/01/52	587,730	589,631	532,578
FNMA POOL FS0434 2.50% due 11/01/51	286,424	275,924	260,952
FNMA POOL FS0504 2.00% due 02/01/42	295,225	265,904	263,001
FNMA POOL FS0520 3.00% due 02/01/52	98,491	101,476	92,556
FNMA POOL FS0523 2.50% due 02/01/52	584,896	585,069	529,398
FNMA POOL FS0582 2.50% due 02/01/52	198,536	195,309	179,752
FNMA POOL FS0583 2.50% due 02/01/52	98,187	96,500	88,716
FNMA POOL FS0599 2.00% due 04/01/51	253,925	246,292	222,109
FNMA POOL FS0605 2.50% due 02/01/52	1,174,674	1,151,726	1,060,956
FNMA POOL FS0736 2.50% due 03/01/52	291,109	268,539	263,301
FNMA POOL FS1027 3.00% due 02/01/52	2,119,770	2,016,462	1,981,489
FNMA POOL FS1074 3.00% due 03/01/52	1,473,842	1,477,601	1,388,554
FNMA POOL FS1092 3.50% due 04/01/52	1,182,780	1,149,162	1,144,099
FNMA POOL FS1104 2.50% due 11/01/51	286,589	275,371	260,768
FNMA POOL FS1107 2.50% due 12/01/51	1,059,929	984,519	961,139
FNMA POOL FS1112 2.00% due 03/01/52	2,470,400	2,323,065	2,163,551
FNMA POOL FS1207 3.50% due 03/01/52	196,722	190,701	190,197
FNMA POOL FS1240 3.50% due 12/01/51	290,935	283,549	281,420
FNMA POOL FS1241 3.50% due 01/01/52	99,514	96,895	96,144
FNMA POOL FS1289 3.00% due 03/01/52	492,509	470,835	466,789
FNMA POOL FS1334 2.00% due 11/01/51	1,451,199	1,267,357	1,266,276
FNMA POOL FS1403 3.00% due 01/01/45	96,027	92,503	91,806
FNMA POOL FS1406 2.00% due 01/01/52	390,276	345,394	340,488
FNMA POOL FS1453 3.50% due 04/01/52	24,489,701	23,525,419	23,677,461
FNMA POOL FS1454 3.50% due 04/01/52	396,065	383,058	382,530
FNMA POOL FS1462 3.50% due 01/01/52	392,396	382,404	381,309
FNMA POOL FS1520 3.00% due 04/01/52	501,800	479,248	471,287
FNMA POOL FS1539 3.00% due 11/01/48	97,355	93,855	92,926
FNMA POOL FS1542 3.00% due 04/01/42	197,255	190,304	186,821
FNMA POOL FS1550 2.50% due 07/01/51	877,811	805,545	792,095
FNMA POOL FS1553 2.50% due 11/01/50	97,575	89,434	88,481
FNMA POOL FS1555 3.50% due 04/01/52	297,143	288,234	286,988
FNMA POOL FS1556 3.50% due 05/01/52	1,591,115	1,554,252	1,542,406
FNMA POOL FS1661 2.50% due 03/01/52	871,000	765,459	791,505
FNMA POOL FS1726 2.00% due 09/01/41	196,327	176,842	175,622
FNMA POOL FS1866 3.50% due 05/01/52	399,323	389,788	384,868
FNMA POOL FS1873 3.00% due 05/01/52	13,950,391	13,334,068	13,083,319
FNMA POOL FS1877 3.00% due 05/01/52	1,292,930	1,229,274	1,205,611

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL FS1938 2.50% due 02/01/52	991,169	906,876	895,829
FNMA POOL FS1950 4.00% due 05/01/52	99,010	99,048	97,937
FNMA POOL FS2023 4.00% due 05/01/52	199,243	202,102	198,434
FNMA POOL FS2061 4.00% due 06/01/52	498,495	486,831	494,150
FNMA POOL FS2066 4.00% due 06/01/52	993,719	979,435	986,605
FNMA POOL FS2185 4.00% due 06/01/52	600,000	585,938	593,151
FNMA POOL MA0634 4.50% due 01/01/31	294,604	312,453	299,683
FNMA POOL MA0734 4.50% due 05/01/31	1,660,670	1,753,436	1,689,330
FNMA POOL MA0776 4.50% due 06/01/31	1,074,007	1,134,449	1,092,551
FNMA POOL MA0918 4.00% due 12/01/41	127,632	132,469	129,086
FNMA POOL MA0968 4.50% due 12/01/31	24,068	25,421	24,484
FNMA POOL MA1213 3.50% due 10/01/42	913,979	966,112	893,879
FNMA POOL MA1221 4.50% due 09/01/42	24,520	26,543	25,174
FNMA POOL MA1363 3.00% due 02/01/43	509,197	492,578	483,153
FNMA POOL MA1591 4.50% due 09/01/43	473,785	512,507	486,574
FNMA POOL MA1629 4.50% due 10/01/43	381,263	412,467	394,334
FNMA POOL MA1664 4.50% due 11/01/43	241,599	261,352	248,051
FNMA POOL MA1711 4.50% due 12/01/43	325,354	351,796	334,073
FNMA POOL MA1723 4.50% due 11/01/33	1,350,052	1,431,081	1,373,395
FNMA POOL MA1765 4.50% due 01/01/34	3,162,037	3,348,728	3,216,667
FNMA POOL MA2110 3.50% due 12/01/34	128,075	138,060	128,078
FNMA POOL MA2138 3.50% due 01/01/35	83,739	90,300	83,740
FNMA POOL MA2320 3.00% due 07/01/35	107,777	114,129	105,853
FNMA POOL MA2495 3.50% due 01/01/46	393,855	408,341	383,537
FNMA POOL MA2522 3.50% due 02/01/46	259,453	271,657	253,710
FNMA POOL MA2523 3.00% due 02/01/36	376,479	397,682	369,760
FNMA POOL MA2542 3.00% due 02/01/46	215,615	216,435	204,592
FNMA POOL MA2579 3.00% due 04/01/36	291,236	307,630	286,037
FNMA POOL MA2672 3.00% due 07/01/36	596,350	630,687	585,703
FNMA POOL MA2707 3.00% due 08/01/36	1,025,571	1,086,773	1,007,258
FNMA POOL MA2773 3.00% due 10/01/36	1,280,877	1,357,319	1,252,488
FNMA POOL MA2832 3.00% due 12/01/36	1,035,959	1,097,024	1,013,002
FNMA POOL MA3121 4.00% due 09/01/47	323,512	345,670	324,204
FNMA POOL MA3211 4.00% due 12/01/47	362,296	386,546	363,840
FNMA POOL MA3237 3.00% due 01/01/48	296,027	312,361	278,598
FNMA POOL MA3448 5.00% due 08/01/48	29,886	33,131	30,750
FNMA POOL MA3496 4.50% due 10/01/48	98,493	105,802	99,372
FNMA POOL MA3537 4.50% due 12/01/48	188,870	202,762	190,480
FNMA POOL MA3564 4.50% due 01/01/49	596,071	641,904	599,511
FNMA POOL MA3907 4.00% due 01/01/50	859,728	915,655	854,562
FNMA POOL MA3908 4.50% due 01/01/50	5,688	6,108	5,726
FNMA POOL MA3991 3.00% due 04/01/50	295,004	310,637	275,376
FNMA POOL MA4014 3.00% due 05/01/35	273,982	288,686	269,021
FNMA POOL MA4097 3.00% due 08/01/50	377,280	398,117	352,357
FNMA POOL MA4119 2.00% due 09/01/50	682,842	620,087	595,379
FNMA POOL MA4120 2.50% due 09/01/50	245,456	232,076	221,487
FNMA POOL MA4121 3.00% due 09/01/50	1,544,721	1,610,519	1,445,997
FNMA POOL MA4158 2.00% due 10/01/50	1,777,518	1,607,888	1,553,536
FNMA POOL MA4160 3.00% due 10/01/50	1,372,886	1,435,227	1,281,921
FNMA POOL MA4237 2.00% due 01/01/51	861,830	892,077	751,467
FNMA POOL MA4239 3.00% due 01/01/51	464,116	487,084	433,245

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL MA4255 2.00% due 02/01/51	196,637	178,390	171,478
FNMA POOL MA4256 2.50% due 02/01/51	1,430,675	1,494,743	1,289,392
FNMA POOL MA4281 2.00% due 03/01/51	225,702	204,688	196,863
FNMA POOL MA4282 2.50% due 03/01/51	1,043,148	1,087,016	940,581
FNMA POOL MA4283 3.00% due 03/01/51	798,659	840,362	745,478
FNMA POOL MA4305 2.00% due 04/01/51	4,000,757	3,748,534	3,477,616
FNMA POOL MA4306 2.50% due 04/01/51	1,668,203	1,729,753	1,503,437
FNMA POOL MA4325 2.00% due 05/01/51	2,265,037	2,267,272	1,967,908
FNMA POOL MA4326 2.50% due 05/01/51	2,092,325	2,160,906	1,885,680
FNMA POOL MA4327 3.00% due 05/01/51	1,034,472	1,083,054	965,556
FNMA POOL MA4356 2.50% due 06/01/51	2,166,755	2,243,780	1,956,639
FNMA POOL MA4357 3.00% due 06/01/51	1,779,978	1,876,996	1,661,328
FNMA POOL MA4364 2.00% due 06/01/41	451,310	409,396	403,497
FNMA POOL MA4378 2.00% due 07/01/51	996,166	1,005,085	868,726
FNMA POOL MA4379 2.50% due 07/01/51	1,525,757	1,575,835	1,374,925
FNMA POOL MA4380 3.00% due 07/01/51	2,323,442	2,436,643	2,168,448
FNMA POOL MA4399 2.50% due 08/01/51	3,715,908	3,546,007	3,348,410
FNMA POOL MA4401 3.50% due 08/01/51	619,997	652,784	597,598
FNMA POOL MA4437 2.00% due 10/01/51	835,002	839,128	726,743
FNMA POOL MA4465 2.00% due 11/01/51	147,373	130,425	128,263
FNMA POOL MA4492 2.00% due 12/01/51	382,813	338,790	333,169
FNMA POOL MA4600 3.50% due 05/01/52	2,850,008	2,729,935	2,744,231
FNMA POOL MA4606 2.00% due 05/01/42	493,927	443,715	440,055
FNMA POOL MA4626 4.00% due 06/01/52	1,345,269	1,336,028	1,328,143
FNMA POOL MA4632 3.00% due 06/01/42	795,864	764,219	753,541
FNMA POOL MA4643 3.00% due 05/01/42	99,172	94,873	93,986
FNMA POOL MA4655 4.00% due 07/01/52	1,125,000	1,097,754	1,110,845
FNMA PRIN STRIPS due 07/15/37	47,500,000	30,858,648	27,776,561
FNMA TBA 15 YR 1.5 1.50% due 07/18/37	7,883,000	7,142,988	7,167,987
FNMA TBA 15 YR 2 2.00% due 07/18/37	12,648,000	11,795,080	11,805,129
FNMA TBA 15 YR 2.5 2.50% due 07/18/37	5,886,000	5,632,096	5,620,536
FNMA TBA 15 YR 3 3.00% due 07/18/37	3,803,000	3,708,981	3,715,555
FNMA TBA 15 YR 3.5 3.50% due 07/18/37	3,013,000	3,013,071	2,994,135
FNMA TBA 15 YR 4 4.00% due 07/18/37	5,000,000	5,033,203	5,043,431
FNMA TBA 30 YR 1.5 1.50% due 07/14/52	7,865,000	6,566,060	6,526,721
FNMA TBA 30 YR 2 2.00% due 07/14/52	66,263,000	58,262,513	57,493,506
FNMA TBA 30 YR 2 2.00% due 08/11/52	18,550,000	15,929,610	16,077,633
FNMA TBA 30 YR 2.5 2.50% due 07/14/52	88,721,000	80,907,658	79,772,656
FNMA TBA 30 YR 2.5 2.50% due 08/11/52	7,495,500	6,647,686	6,730,504
FNMA TBA 30 YR 3 3.00% due 07/14/52	-7,081,400	-6,699,127	-6,594,001
FNMA TBA 30 YR 3 3.00% due 08/11/52	25,800,000	23,806,117	23,994,000
FNMA TBA 30 YR 3.5 3.50% due 07/14/52	8,635,000	8,388,857	8,303,767
FNMA TBA 30 YR 3.5 3.50% due 08/11/52	48,400,000	46,112,199	46,482,728
FNMA TBA 30 YR 3.5 3.50% due 09/14/52	49,989,000	47,347,003	47,933,795
FNMA TBA 30 YR 4 4.00% due 03/11/51	3,200,000	3,349,359	3,266,560
FNMA TBA 30 YR 4 4.00% due 03/14/52	-3,200,000	-3,440,266	-3,266,560
FNMA TBA 30 YR 4 4.00% due 04/25/52	33,561,000	32,837,585	33,032,021
FNMA TBA 30 YR 4 4.00% due 07/14/52	33,750,000	33,401,382	33,280,005
FNMA TBA 30 YR 4.5 4.50% due 07/14/52	26,009,000	26,114,750	26,107,550
FNMA TBA 30 YR 4.5 4.50% due 08/11/52	10,100,000	10,095,402	10,114,598
FNMA TBA 30 YR 4.5 4.50% due 09/14/52	2,100,000	2,088,516	2,098,796

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FNMA TBA 30 YR 5 5.00% due 07/14/52	24,970,000	25,382,738	25,485,006
FNMA TBA 30 YR 5 5.00% due 08/11/52	100,000	102,309	101,768
FNMA TBA 30 YR 5 5.00% due 09/14/52	300,000	303,129	304,600
FOCUS FINANCIAL PARTNERS, LLC FLT due 06/30/28	619,041	615,795	591,828
FONDO MIVIVIENDA SA 7.00% due 02/14/24	1,506,000	453,348	392,354
FORD CREDIT AUTO LEASE TRUST 2.78% due 10/15/24	1,498,000	1,497,974	1,488,396
FORD CREDIT AUTO OWNER TRUST 0.25% due 09/15/23	1,294,623	1,294,612	1,293,446
FORD CREDIT FLOORPLAN MASTER O 4.06% due 11/15/30	2,450,000	2,448,938	2,428,663
FORD MOTOR COMPANY 3.25% due 02/12/32	1,736,000	1,736,000	1,298,354
FORD MOTOR COMPANY 4.75% due 01/15/43	2,955,000	2,966,859	2,104,948
FORD MOTOR COMPANY 5.29% due 12/08/46	220,000	210,941	168,719
FORD MOTOR COMPANY 9.63% due 04/22/30	1,645,000	2,219,157	1,834,175
FORD MOTOR CREDI 3.63% due 06/17/31	360,000	360,000	279,000
FORD MOTOR CREDIT CO LLC 2.70% due 08/10/26	4,975,000	4,963,757	4,239,446
FORD MOTOR CREDIT CO LLC 2.75% due 06/14/24	1,300,000	1,731,210	1,457,061
FORD MOTOR CREDIT CO LLC 2.90% due 02/10/29	1,609,000	1,513,052	1,261,842
FORD MOTOR CREDIT CO LLC 2.90% due 02/16/28	1,352,000	1,277,286	1,089,388
FORD MOTOR CREDIT CO LLC 3.35% due 11/01/22	2,300,000	2,314,542	2,283,303
FORD MOTOR CREDIT CO LLC 3.38% due 11/13/25	3,496,000	3,398,126	3,148,043
FORD MOTOR CREDIT CO LLC 3.55% due 10/07/22	1,600,000	1,601,269	1,592,000
FORD MOTOR CREDIT CO LLC 3.66% due 09/08/24	200,000	203,536	189,109
FORD MOTOR CREDIT CO LLC 3.81% due 01/09/24	1,900,000	1,942,090	1,843,375
FORD MOTOR CREDIT CO LLC 3.82% due 11/02/27	1,160,000	1,128,883	986,000
FORD MOTOR CREDIT CO LLC 4.00% due 11/13/30	1,989,000	1,962,037	1,611,597
FORD MOTOR CREDIT CO LLC 4.06% due 11/01/24	1,075,000	1,085,589	1,019,845
FORD MOTOR CREDIT CO LLC 4.13% due 08/04/25	1,119,000	1,127,425	1,059,900
FORD MOTOR CREDIT CO LLC 4.13% due 08/17/27	2,538,000	2,582,549	2,234,709
FORD MOTOR CREDIT CO LLC 4.38% due 08/06/23	3,700,000	3,684,267	3,663,740
FORD MOTOR CREDIT CO LLC 4.39% due 01/08/26	2,248,000	2,278,782	2,070,543
FORD MOTOR CREDIT CO LLC 4.54% due 08/01/26	1,400,000	1,374,637	1,280,749
FORD MOTOR CREDIT CO LLC 4.95% due 05/28/27	2,230,000	2,188,691	2,071,113
FORD MOTOR CREDIT CO LLC 5.11% due 05/03/29	1,108,000	1,152,735	993,293
FORD MOTOR CREDIT CO LLC 5.13% due 06/16/25	7,334,000	7,678,159	7,003,383
FORESTAR GROUP INC 3.85% due 05/15/26	300,000	294,531	246,533
FORTRESS CREDIT BSL LIMITED 2.53% due 04/20/33	2,800,000	2,803,739	2,735,936
FORTRESS TRANS + INFRAST 5.50% due 05/01/28	3,425,000	3,438,600	2,827,045
FORTRESS TRANS + INFRAST 6.50% due 10/01/25	2,235,000	2,258,343	2,108,745
FORTRESS TRANS + INFRAST 9.75% due 08/01/27	200,000	218,229	195,481
FORTUNE BRANDS HOME + SE 3.25% due 09/15/29	900,000	977,793	778,795
FOUNDATION BUILDING M 6.00% due 03/01/29	100,000	92,036	73,250
FOUR SEASONS HLDGS INC FLT due 11/30/23	1,151,641	1,150,598	1,137,246
FOX CORP 4.03% due 01/25/24	850,000	850,000	850,073
FOX CORP 4.71% due 01/25/29	750,000	750,000	735,313
FRANKLIN RESOURCES INC 2.80% due 09/15/22	500,000	502,539	500,339
FREDDIE MAC SCRT 3.50% due 11/25/57	301,465	300,894	298,765
FREDDIE MAC SCRT 4.50% due 06/25/57	3,851,322	4,103,954	3,919,831
FREDDIE MAC STACR 1.68% due 10/25/33	2,472,806	2,472,806	2,433,811
FREDDIE MAC STACR 1.78% due 11/25/41	4,638,000	4,638,000	4,498,596
FREDDIE MAC STACR 1.83% due 12/25/50	1,668	1,668	1,665
FREDDIE MAC STACR 1.93% due 01/25/42	500,000	485,659	482,423
FREDDIE MAC STACR 2.43% due 10/25/41	990,000	990,000	903,772

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC STACR 2.58% due 01/25/34	3,372,981	3,372,981	3,252,269
FREDDIE MAC STACR 2.78% due 01/25/42	2,220,000	2,220,000	1,991,814
FREDDIE MAC STACR 3.13% due 05/25/42	678,433	678,433	669,866
FREDDIE MAC STACR 3.23% due 08/25/33	1,000,000	1,000,000	945,291
FREDDIE MAC STACR 3.33% due 02/25/42	5,403,000	5,377,612	4,985,181
FREDDIE MAC STACR 3.47% due 02/25/50	288,947	291,423	286,103
FREDDIE MAC STACR 3.83% due 04/25/42	1,800,000	1,800,000	1,692,049
FREDDIE MAC STACR 3.97% due 04/25/30	897,062	901,719	895,498
FREDDIE MAC STACR 4.43% due 03/25/42	716,000	716,000	683,733
FREDDIE MAC STACR 5.62% due 08/25/24	929,832	944,892	936,871
FREDDIE MAC STACR 6.17% due 10/25/24	1,248,040	1,271,399	1,263,036
FREDDIE MAC 0.25% due 08/24/23	490,000	489,809	475,157
FREDDIE MAC 0.25% due 09/08/23	735,000	734,904	712,189
FREDDIE MAC 0.38% due 07/21/25	4,450,000	4,436,430	4,104,908
FREDDIE MAC 0.38% due 09/23/25	1,255,000	1,252,557	1,151,205
FREDDIE MAC 1.26% due 04/15/41	386,806	25,610	15,459
FREDDIE MAC 1.50% due 08/27/31	11,080,000	9,362,403	9,228,208
FREDDIE MAC 1.67% due 01/15/43	279,876	279,798	276,870
FREDDIE MAC 2.00% due 03/25/51	5,324,998	684,233	701,217
FREDDIE MAC 2.00% due 09/15/42	771,543	629,517	684,071
FREDDIE MAC 2.00% due 10/25/50	535,014	66,321	74,972
FREDDIE MAC 2.50% due 02/25/51	274,668	37,057	36,582
FREDDIE MAC 2.50% due 05/25/49	953,227	132,020	135,421
FREDDIE MAC 2.50% due 07/25/50	2,824,976	346,192	373,393
FREDDIE MAC 2.50% due 09/25/50	1,410,638	170,651	217,839
FREDDIE MAC 2.50% due 10/15/42	301,000	279,040	265,263
FREDDIE MAC 2.50% due 12/15/42	425,000	363,779	383,002
FREDDIE MAC 3.00% due 05/15/33	108,488	96,949	102,690
FREDDIE MAC 3.00% due 05/15/48	183,557	182,096	175,167
FREDDIE MAC 3.00% due 08/15/48	70,328	67,648	66,956
FREDDIE MAC 3.00% due 12/15/28	545,781	531,879	531,015
FREDDIE MAC 3.00% due 12/15/31	186,491	-47,013	10,859
FREDDIE MAC 3.50% due 01/15/41	959,124	-124,530	51,623
FREDDIE MAC 3.50% due 04/15/43	584,376	26,332	92,041
FREDDIE MAC 3.50% due 10/15/37	208,506	206,840	208,895
FREDDIE MAC 4.00% due 02/15/33	14,933	15,658	15,203
FREDDIE MAC 4.00% due 04/15/44	1,342,201	1,495,138	1,357,143
FREDDIE MAC 4.00% due 04/25/52	200,000	201,927	195,231
FREDDIE MAC 4.00% due 10/15/42	1,630,764	275,340	252,221
FREDDIE MAC 4.43% due 08/25/49	6,186,119	1,107,660	1,005,643
FREDDIE MAC 4.50% due 01/15/34	175,976	184,948	180,385
FREDDIE MAC 4.50% due 01/15/37	82,906	88,863	84,513
FREDDIE MAC 4.50% due 01/15/40	135,039	9,397	0
FREDDIE MAC 4.50% due 03/15/37	16,575	17,384	16,609
FREDDIE MAC 4.50% due 03/15/44	1,891,748	2,175,583	1,934,928
FREDDIE MAC 4.50% due 07/15/25	165,067	170,443	165,572
FREDDIE MAC 4.50% due 08/15/36	129,908	139,727	133,458
FREDDIE MAC 4.50% due 10/15/35	109,441	117,422	109,250
FREDDIE MAC 4.50% due 11/15/35	75,946	81,302	75,552
FREDDIE MAC 4.50% due 12/15/43	4,253,969	4,683,005	4,381,251
FREDDIE MAC 4.63% due 02/15/44	418,908	94,863	52,190

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC 4.68% due 03/15/24	62,884	-20,337	1,644
FREDDIE MAC 4.68% due 05/15/44	235,726	50,300	30,914
FREDDIE MAC 4.68% due 08/15/42	231,180	67,885	30,752
FREDDIE MAC 4.68% due 09/15/46	2,771,380	525,955	424,163
FREDDIE MAC 4.68% due 10/15/46	2,216,703	525,749	358,625
FREDDIE MAC 4.78% due 05/15/45	1,234,526	225,724	151,687
FREDDIE MAC 4.91% due 01/15/40	171,754	26,385	20,985
FREDDIE MAC 4.93% due 09/15/42	745,893	155,659	78,946
FREDDIE MAC 5.00% due 02/15/34	380,672	404,798	401,147
FREDDIE MAC 5.00% due 07/15/23	72,427	73,780	72,813
FREDDIE MAC 5.50% due 01/15/35	850,000	947,125	895,930
FREDDIE MAC 6.25% due 07/15/32	1,822,000	2,186,488	2,262,492
FREDDIE MAC 6.50% due 02/15/36	105,948	121,047	115,684
FREDDIE MAC 6.75% due 03/15/31	80,000	101,608	100,290
FREDDIE MAC 6.75% due 09/15/29	1,000,000	1,373,854	1,228,052
FREDDIE MAC due 07/15/32	1,000,000	853,194	700,997
FREDDIE MAC due 12/14/29	38,250,000	34,965,273	29,890,450
FREDDIE MAC MULTICLASS CERTIFI 1.56% due 01/25/31	9,475,000	666,377	651,418
FREDDIE MAC MULTIFAMILY STRUCT 3.09% due 11/25/27	940,000	945,104	918,613
FREDDIE MAC REFERENCE REMIC 6.00% due 05/15/36	283,631	258,745	305,308
FREDDIE MAC REFERENCE REMIC 6.00% due 07/15/36	806,462	870,513	864,366
FREDDIEMAC STRIP 1.37% due 02/15/38	52,308	3,657	2,218
FREDDIEMAC STRIP 1.82% due 01/15/43	1,346,451	1,349,117	1,341,580
FREDDIEMAC STRIP 3.50% due 10/15/27	1,587,916	1,984,163	82,823
FREDDIEMAC STRIP 4.00% due 12/15/42	639,239	263,467	126,155
FREDDIEMAC STRIP 4.50% due 12/15/43	4,287,986	670,568	900,964
FREDDIEMAC STRIP 4.63% due 09/15/43	1,528,370	321,735	200,177
FREDDIEMAC STRIP 6.00% due 05/15/31	20,227	4,910	3,819
FREDDIEMAC STRIP 8.00% due 06/15/31	17,088	3,995	3,553
FREEDOM MORTGAGE CORP 6.63% due 01/15/27	700,000	700,000	518,806
FREEDOM MORTGAGE CORP 8.25% due 04/15/25	450,000	457,354	378,759
FREEPORT INDONESIA PT 5.32% due 04/14/32	200,000	200,000	181,300
FREEPORT MCMORAN INC 3.88% due 03/15/23	20,000	19,863	19,914
FREEPORT MCMORAN INC 4.55% due 11/14/24	30,000	29,526	29,853
FREEPORT MCMORAN INC 4.63% due 08/01/30	655,000	693,937	607,696
FREEPORT MCMORAN INC 5.00% due 09/01/27	89,000	91,523	88,306
FREEPORT MCMORAN INC 5.40% due 11/14/34	1,250,000	1,496,749	1,219,888
FREEPORT MCMORAN INC 5.45% due 03/15/43	2,380,000	2,759,031	2,201,619
FREMF MORTGAGE TRUST 0.20% due 05/25/45	3,210,000	-949,117	3
FREMF MORTGAGE TRUST 3.30% due 01/25/53	850,000	860,279	806,602
FREMF MORTGAGE TRUST 3.53% due 03/25/53	480,000	512,367	437,077
FRESB MULTIFAMILY MORTGAGE PAS 3.50% due 01/25/39	404,628	406,134	401,918
FRESENIUS FIN IRELAND PL 0.88% due 10/01/31	155,000	184,158	120,702
FRIGORIFICO CONCEPCION 7.70% due 07/21/28	200,000	197,165	157,200
FRONERI INTERNATIONAL PLC FLT due 01/29/27	397,970	395,226	365,304
FRONTIER COMMUNICATIONS 5.00% due 05/01/28	1,979,000	1,819,142	1,682,150
FRONTIER COMMUNICATIONS 5.88% due 10/15/27	1,110,000	1,165,904	998,004
FRONTIER COMMUNICATIONS 5.88% due 11/01/29	250,000	249,449	192,410
FRONTIER COMMUNICATIONS 6.00% due 01/15/30	2,020,000	2,020,000	1,554,289
FRONTIER COMMUNICATIONS 6.75% due 05/01/29	1,030,000	1,053,792	847,175
FRONTIER COMMUNICATIONS 8.75% due 05/15/30	454,000	453,923	458,989

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
FRONTIER COMMUNICATIONS CORP. FLT due 10/08/21	497,500	497,500	464,416
FRST STU BID/FRST TRANS 4.00% due 07/31/29	250,000	250,000	199,947
FS RIALTO ISSUER LTD 2.69% due 01/19/39	980,000	980,000	970,883
FS RIALTO ISSUER LTD 2.73% due 05/16/38	200,000	200,000	192,208
FS RIALTO ISSUER LTD 5.72% due 06/19/37	500,000	495,010	492,090
FULL HOUSE RESORTS INC 8.25% due 02/15/28	450,000	450,000	359,674
GAINWELL ACQUISITION CORP. FLT due 10/01/27	2,108,647	2,096,993	1,990,035
GALAXY CLO LTD 3.49% due 01/15/31	950,000	931,444	873,644
GALAXY PIPELINE ASSETS 2.63% due 03/31/36	425,000	432,906	344,100
GALAXY PIPELINE ASSETS 2.94% due 09/30/40	1,473,915	1,455,870	1,202,242
GAMMA BIDCO SPA 5.13% due 07/15/25	100,000	121,463	94,090
GAP INC/THE 3.63% due 10/01/29	240,000	240,000	168,528
GAP INC/THE 3.88% due 10/01/31	1,440,000	1,424,132	1,004,400
GARFUNKELUX HOLDCO 3 SA 6.75% due 11/01/25	100,000	114,875	92,753
GARFUNKELUX HOLDCO 3 SA 7.75% due 11/01/25	200,000	289,881	217,387
GARTNER INC 3.63% due 06/15/29	223,000	223,000	193,201
GARTNER INC 3.75% due 10/01/30	1,886,000	1,875,935	1,605,458
GARTNER INC 4.50% due 07/01/28	117,000	117,000	107,430
GATES GLOBAL/GATES CORP 6.25% due 01/15/26	266,000	272,417	246,715
GC EOS BUYER INC 9.25% due 08/01/25	1,470,000	1,542,083	1,537,988
GCAT 1.26% due 07/25/66	2,271,289	2,271,215	2,006,009
GCAT 1.92% due 08/25/66	1,177,265	1,177,235	1,119,449
GCAT 4.21% due 02/25/67	3,185,133	3,102,139	3,022,750
GCI LLC 4.75% due 10/15/28	3,167,000	3,299,316	2,744,043
GCT COMMERCIAL MORTGAGE TRUST 3.02% due 02/15/38	320,000	320,000	306,656
GE CAPITAL FUNDING LLC 4.55% due 05/15/32	200,000	224,484	192,909
GE CAPITAL INTL FUNDING 4.42% due 11/15/35	4,785,000	5,076,822	4,469,167
GENERAL DYNAMICS CORP 3.50% due 04/01/27	506,000	510,161	496,647
GENERAL DYNAMICS CORP 3.75% due 05/15/28	345,000	384,732	338,562
GENERAL DYNAMICS CORP 4.25% due 04/01/40	420,000	473,540	401,523
GENERAL DYNAMICS CORP 4.25% due 04/01/50	430,000	508,689	413,451
GENERAL ELECTRIC CO 2.70% due 10/09/22	750,000	754,405	750,015
GENERAL ELECTRIC CO 5.16% due 12/29/49	1,905,000	1,867,239	1,669,161
GENERAL ELECTRIC CO 6.75% due 03/15/32	374,000	478,626	418,402
GENERAL MILLS INC 3.00% due 02/01/51	310,000	267,522	225,244
GENERAL MILLS INC 4.20% due 04/17/28	1,140,000	1,226,363	1,131,035
GENERAL MOTORS CO 4.00% due 04/01/25	675,000	677,057	665,981
GENERAL MOTORS CO 5.15% due 04/01/38	130,000	136,500	113,364
GENERAL MOTORS CO 5.40% due 10/02/23	1,115,000	1,114,574	1,131,656
GENERAL MOTORS CO 5.95% due 04/01/49	125,000	139,381	116,077
GENERAL MOTORS CO 6.13% due 10/01/25	4,185,000	4,291,174	4,326,196
GENERAL MOTORS CO 6.25% due 10/02/43	190,000	216,657	181,011
GENERAL MOTORS CO 6.60% due 04/01/36	30,000	35,090	30,381
GENERAL MOTORS FINL CO 0.60% due 05/20/27	160,000	193,931	140,014
GENERAL MOTORS FINL CO 1.50% due 06/10/26	675,000	674,024	588,885
GENERAL MOTORS FINL CO 2.35% due 01/08/31	909,000	902,734	704,733
GENERAL MOTORS FINL CO 2.70% due 08/20/27	505,000	498,217	444,348
GENERAL MOTORS FINL CO 2.75% due 06/20/25	413,000	426,839	387,499
GENERAL MOTORS FINL CO 3.10% due 01/12/32	689,000	571,050	553,786
GENERAL MOTORS FINL CO 3.80% due 04/07/25	800,000	799,852	779,926
GENERAL MOTORS FINL CO 3.85% due 01/05/28	50,000	53,476	45,838

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GENERAL MOTORS FINL CO 4.00% due 01/15/25	111,000	118,347	109,400
GENERAL MOTORS FINL CO 4.25% due 05/15/23	90,000	90,000	90,307
GENERAL MOTORS FINL CO 4.35% due 01/17/27	150,000	150,984	143,896
GENERAL MOTORS FINL CO 4.35% due 04/09/25	228,000	246,203	225,383
GENERATE CLO LTD. 2.29% due 01/22/31	2,670,000	2,661,614	2,629,622
GENERATE CLO LTD. 2.51% due 01/22/33	1,250,000	1,247,455	1,222,733
GENERATE CLO LTD. 3.59% due 01/22/35	2,750,000	2,750,000	2,585,996
GENERATE CLO LTD. 4.64% due 01/22/35	750,000	750,000	707,364
GENESEE + WYOMING INC NEW FLT due 12/30/26	1,260,655	1,264,471	1,208,186
GENESIS ENERGY LP/FIN 6.50% due 10/01/25	693,000	685,913	639,293
GENESIS ENERGY LP/FIN 7.75% due 02/01/28	135,000	133,401	116,782
GENESIS ENERGY LP/FIN 8.00% due 01/15/27	1,856,000	1,872,572	1,642,560
GENESIS ENERGY LP/GENESI 5.63% due 06/15/24	2,211,000	2,194,652	2,071,147
GENNEIA SA 8.75% due 09/02/27	129,595	129,623	123,838
GEOPARK LTD 5.50% due 01/17/27	200,000	186,788	167,640
GEORGIA PACIFIC LLC 1.75% due 09/30/25	93,000	95,142	86,151
GEORGIA POWER CO 4.30% due 03/15/42	1,620,000	1,908,730	1,408,900
GETLINK SE 3.50% due 10/30/25	300,000	367,006	299,025
GFL ENVIRONMENTAL INC 3.50% due 09/01/28	1,000,000	941,993	857,500
GFL ENVIRONMENTAL INC 3.75% due 08/01/25	581,000	588,451	538,878
GFL ENVIRONMENTAL INC 4.00% due 08/01/28	3,801,000	3,786,959	3,135,825
GFL ENVIRONMENTAL INC 4.38% due 08/15/29	231,000	231,000	185,955
GFL ENVIRONMENTAL INC 4.75% due 06/15/29	516,000	516,000	426,990
GFL ENVIRONMENTAL INC 5.13% due 12/15/26	328,000	335,991	313,666
GFL ENVIRONMENTAL INC FLT due 05/30/25	248,737	243,817	242,002
GILBERT PARK CLO LTD 2.99% due 10/15/30	250,000	250,137	238,589
GILEAD SCIENCES INC 1.20% due 10/01/27	800,000	751,651	689,131
GILEAD SCIENCES INC 1.65% due 10/01/30	34,000	28,835	27,859
GILEAD SCIENCES INC 2.80% due 10/01/50	325,000	268,510	226,798
GILEAD SCIENCES INC 3.65% due 03/01/26	400,000	399,974	392,821
GILEAD SCIENCES INC 3.70% due 04/01/24	20,000	19,040	20,017
GILEAD SCIENCES INC 4.75% due 03/01/46	500,000	506,258	479,335
GILEAD SCIENCES INC 4.80% due 04/01/44	756,000	937,742	731,405
GIP II BLUE HOLDING L P FLT due 09/29/28	1,048,233	1,034,162	1,013,725
GLAXOSMITHKLINE CAP INC 2.80% due 03/18/23	3,000,000	3,039,613	3,003,539
GLENCORE FUNDING LLC 1.63% due 04/27/26	1,239,000	1,240,055	1,095,980
GLENCORE FUNDING LLC 1.63% due 09/01/25	200,000	202,520	182,585
GLENCORE FUNDING LLC 2.50% due 09/01/30	655,000	658,810	533,578
GLENCORE FUNDING LLC 2.63% due 09/23/31	1,586,000	1,582,645	1,278,020
GLENCORE FUNDING LLC 2.85% due 04/27/31	84,000	86,014	69,352
GLENCORE FUNDING LLC 3.38% due 09/23/51	121,000	119,228	82,489
GLENCORE FUNDING LLC 4.00% due 03/27/27	2,742,000	2,783,788	2,636,581
GLENCORE FUNDING LLC 4.13% due 03/12/24	50,000	49,979	49,749
GLENCORE FUNDING LLC 4.13% due 05/30/23	50,000	50,231	49,830
GLENCORE FUNDING LLC 4.63% due 04/29/24	120,000	121,093	120,036
GLOBAL MEDICAL RESPONSE 6.50% due 10/01/25	200,000	203,699	178,196
GLOBAL PART/GLP FINANCE 6.88% due 01/15/29	1,234,000	1,311,947	1,044,246
GLOBAL PART/GLP FINANCE 7.00% due 08/01/27	2,762,000	2,864,470	2,485,800
GLOBAL PAYMENTS INC 2.15% due 01/15/27	159,000	158,869	141,122
GLOBAL PAYMENTS INC 2.65% due 02/15/25	925,000	924,886	882,753
GLOBAL PAYMENTS INC 2.90% due 05/15/30	1,621,000	1,536,139	1,367,775

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GLOBAL PAYMENTS INC 3.20% due 08/15/29	1,013,000	1,082,074	885,244
GLP CAPITAL LP / FIN II 3.25% due 01/15/32	1,125,000	1,027,879	901,654
GLP CAPITAL LP / FIN II 4.00% due 01/15/30	744,000	785,843	651,559
GLP CAPITAL LP / FIN II 4.00% due 01/15/31	266,000	287,542	229,406
GLP CAPITAL LP / FIN II 5.25% due 06/01/25	2,120,000	2,260,094	2,079,063
GLP CAPITAL LP / FIN II 5.30% due 01/15/29	145,000	161,448	138,491
GM FINANCIAL AUTOMOBILE LEASIN 0.24% due 12/20/23	11,947,906	11,947,745	11,862,960
GM FINANCIAL SECURITIZED TERM 2.52% due 05/16/25	8,000,000	7,999,780	7,931,219
GMAC MORTGAGE CORPORATION LOAN 0.54% due 06/25/30	4,080	3,847	3,819
GMAC MORTGAGE CORPORATION LOAN 2.12% due 02/25/36	5,172	4,224	5,050
GNL QUINTERO SA 4.63% due 07/31/29	176,480	187,872	169,297
GNMA II POOL 003890 6.00% due 08/20/36	5,224	5,763	5,715
GNMA II POOL 004040 6.50% due 10/20/37	151,660	166,287	167,900
GNMA II POOL 004223 6.50% due 08/20/38	58,574	65,023	64,512
GNMA II POOL 004245 6.00% due 09/20/38	507,893	560,154	553,438
GNMA II POOL 004268 6.00% due 10/20/38	74,632	82,621	81,651
GNMA II POOL 004292 6.50% due 11/20/38	35,590	39,471	38,986
GNMA II POOL 004371 6.00% due 02/20/39	12,252	13,532	13,405
GNMA II POOL 004559 5.00% due 10/20/39	153,654	168,281	163,239
GNMA II POOL 004598 4.50% due 12/20/39	14,200	15,357	14,635
GNMA II POOL 004602 6.00% due 12/20/39	65,968	71,866	72,146
GNMA II POOL 004617 4.50% due 01/20/40	122,747	132,879	128,315
GNMA II POOL 004636 4.50% due 02/20/40	14,178	15,334	14,820
GNMA II POOL 004696 4.50% due 05/20/40	130,681	141,612	136,617
GNMA II POOL 004717 6.00% due 06/20/40	56,347	61,669	61,620
GNMA II POOL 004771 4.50% due 08/20/40	31,573	34,174	33,004
GNMA II POOL 004800 4.00% due 09/20/40	14,168	15,053	14,404
GNMA II POOL 004801 4.50% due 09/20/40	6,006	6,505	6,280
GNMA II POOL 004833 4.00% due 10/20/40	27,820	29,553	28,283
GNMA II POOL 004922 4.00% due 01/20/41	142,591	151,324	144,427
GNMA II POOL 004923 4.50% due 01/20/41	21,991	23,161	23,179
GNMA II POOL 004945 4.00% due 02/20/41	8,718	9,233	8,863
GNMA II POOL 004978 4.50% due 03/20/41	1,002,624	1,057,047	1,038,397
GNMA II POOL 004991 6.00% due 03/20/41	114,700	125,570	125,527
GNMA II POOL 005018 5.00% due 04/20/41	19,304	21,026	20,515
GNMA II POOL 005019 6.00% due 04/20/41	2,980	3,270	3,261
GNMA II POOL 005083 5.00% due 06/20/41	49,333	53,756	52,428
GNMA II POOL 005116 5.00% due 07/20/41	28,027	30,540	29,785
GNMA II POOL 005156 6.00% due 08/20/41	7,508	8,303	8,216
GNMA II POOL 005189 6.00% due 09/20/41	50,125	54,976	54,260
GNMA II POOL 005203 4.00% due 10/20/41	756	791	768
GNMA II POOL 005233 4.00% due 11/20/41	4,886	5,162	4,968
GNMA II POOL 005258 3.50% due 12/20/41	321,447	336,769	319,129
GNMA II POOL 005309 6.00% due 02/20/42	54,541	60,578	59,406
GNMA II POOL 008131 2.63% due 01/20/23	919	918	915
GNMA II POOL 008162 2.63% due 03/20/23	3,146	3,144	3,145
GNMA II POOL 008218 1.88% due 06/20/23	4,440	4,433	4,428
GNMA II POOL 008228 1.63% due 07/20/23	2,682	2,677	2,672
GNMA II POOL 008259 1.63% due 08/20/23	2,838	2,822	2,827
GNMA II POOL 008280 1.63% due 09/20/23	7,116	7,109	7,088
GNMA II POOL 008395 2.63% due 03/20/24	3,049	3,045	3,070

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 008399 1.88% due 04/20/24	19,407	19,384	19,272
GNMA II POOL 008408 1.88% due 04/20/24	9,645	9,632	9,672
GNMA II POOL 008421 1.88% due 05/20/24	4,169	4,164	4,199
GNMA II POOL 008445 1.88% due 06/20/24	8,715	8,704	8,747
GNMA II POOL 008447 1.88% due 06/20/24	19,966	19,950	19,975
GNMA II POOL 008449 2.00% due 06/20/24	6,013	6,005	5,986
GNMA II POOL 008456 1.63% due 07/20/24	9,312	9,305	9,348
GNMA II POOL 008466 2.00% due 07/20/24	12,054	12,040	12,135
GNMA II POOL 008482 1.63% due 08/20/24	19,553	19,527	19,514
GNMA II POOL 008484 2.00% due 08/20/24	10,989	10,979	11,024
GNMA II POOL 008502 1.63% due 09/20/24	3,570	3,568	3,545
GNMA II POOL 008503 1.63% due 09/20/24	6,115	6,107	6,084
GNMA II POOL 008547 2.00% due 11/20/24	12,113	12,106	12,116
GNMA II POOL 008565 2.00% due 12/20/24	4,535	4,532	4,511
GNMA II POOL 008567 2.50% due 12/20/24	10,964	10,953	10,924
GNMA II POOL 008580 2.63% due 01/20/25	8,602	8,595	8,637
GNMA II POOL 008595 2.63% due 02/20/25	5,466	5,462	5,487
GNMA II POOL 008599 3.00% due 02/20/25	6,229	6,230	6,232
GNMA II POOL 008608 2.63% due 03/20/25	6,788	6,789	6,756
GNMA II POOL 008611 2.63% due 03/20/25	5,324	5,329	5,302
GNMA II POOL 008619 1.88% due 04/20/25	964	966	960
GNMA II POOL 008621 2.00% due 04/20/25	11,984	11,959	12,038
GNMA II POOL 008623 2.50% due 04/20/25	8,560	8,569	8,571
GNMA II POOL 008624 3.00% due 04/20/25	15,585	15,608	15,579
GNMA II POOL 008628 1.88% due 05/20/25	2,122	2,122	2,120
GNMA II POOL 008631 2.00% due 05/20/25	35,426	35,416	35,756
GNMA II POOL 008634 3.00% due 05/20/25	2,709	2,711	2,706
GNMA II POOL 008644 2.50% due 06/20/25	4,627	4,629	4,625
GNMA II POOL 008646 3.00% due 06/20/25	3,759	3,760	3,755
GNMA II POOL 008663 2.00% due 07/20/25	22,953	22,943	22,995
GNMA II POOL 008664 2.50% due 07/20/25	1,994	1,995	1,983
GNMA II POOL 008814 2.63% due 02/20/26	19,569	19,598	19,586
GNMA II POOL 008815 2.63% due 02/20/26	9,874	9,880	9,880
GNMA II POOL 008913 1.63% due 07/20/26	602	602	604
GNMA II POOL 080031 2.63% due 01/20/27	15,749	15,747	15,883
GNMA II POOL 080032 2.63% due 01/20/27	10,739	10,746	10,624
GNMA II POOL 080044 2.63% due 02/20/27	9,182	9,190	9,271
GNMA II POOL 080045 2.63% due 02/20/27	4,554	4,558	4,591
GNMA II POOL 080059 1.88% due 04/20/27	41,185	41,185	40,968
GNMA II POOL 080060 1.88% due 04/20/27	45,966	45,990	45,725
GNMA II POOL 080070 1.88% due 05/20/27	9,206	9,220	9,208
GNMA II POOL 080082 1.88% due 06/20/27	14,201	14,199	14,287
GNMA II POOL 080094 1.63% due 07/20/27	6,809	6,818	6,722
GNMA II POOL 080106 1.63% due 08/20/27	7,556	7,565	7,461
GNMA II POOL 080114 1.63% due 09/20/27	2,635	2,641	2,638
GNMA II POOL 080123 1.75% due 10/20/27	10,214	10,241	10,131
GNMA II POOL 080133 1.75% due 11/20/27	4,677	4,680	4,679
GNMA II POOL 080137 1.75% due 11/20/27	15,867	15,897	15,723
GNMA II POOL 080141 1.75% due 12/20/27	14,160	14,175	14,210
GNMA II POOL 080145 1.75% due 12/20/27	1,411	1,414	1,388
GNMA II POOL 080154 2.63% due 01/20/28	31,932	31,942	32,013

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL 080156 2.63% due 01/20/28	4,854	4,857	4,899
GNMA II POOL 080168 2.63% due 02/20/28	10,580	10,592	10,608
GNMA II POOL 080178 2.63% due 03/20/28	10,304	10,321	10,409
GNMA II POOL 080296 1.63% due 07/20/29	53,613	53,660	53,919
GNMA II POOL 080309 1.63% due 08/20/29	21,829	21,865	21,984
GNMA II POOL 080317 1.63% due 09/20/29	5,982	5,989	5,942
GNMA II POOL 080329 1.75% due 10/20/29	17,641	17,670	17,417
GNMA II POOL 080331 1.75% due 10/20/29	11,434	11,444	11,385
GNMA II POOL 080344 1.75% due 11/20/29	15,140	15,155	14,950
GNMA II POOL 080346 1.75% due 11/20/29	24,598	24,621	24,250
GNMA II POOL 080354 1.75% due 12/20/29	6,224	6,235	6,245
GNMA II POOL 080356 1.75% due 12/20/29	1,438	1,439	1,415
GNMA II POOL 080364 2.63% due 01/20/30	11,879	11,893	11,939
GNMA II POOL 080376 2.63% due 02/20/30	3,331	3,338	3,350
GNMA II POOL 080385 2.63% due 03/20/30	29,338	29,420	29,581
GNMA II POOL 080393 1.88% due 04/20/30	6,541	6,551	6,631
GNMA II POOL 080395 1.88% due 04/20/30	24,469	24,511	24,422
GNMA II POOL 080406 1.88% due 05/20/30	4,106	4,111	4,141
GNMA II POOL 080408 1.88% due 05/20/30	46,777	46,830	46,698
GNMA II POOL 080409 2.00% due 05/20/30	43,297	43,369	43,310
GNMA II POOL 080413 1.88% due 06/20/30	11,628	11,658	11,724
GNMA II POOL 080428 2.00% due 07/20/30	70,935	71,023	70,667
GNMA II POOL 080455 2.00% due 09/20/30	17,951	17,995	17,857
GNMA II POOL 080460 1.75% due 10/20/30	26,305	26,377	25,882
GNMA II POOL 080674 2.63% due 02/20/33	9,485	9,545	9,653
GNMA II POOL 080819 2.63% due 01/20/34	54,439	54,000	54,779
GNMA II POOL 783368 4.50% due 07/20/41	331,192	359,363	346,220
GNMA II POOL 783435 6.00% due 07/20/40	4,506	4,936	4,929
GNMA II POOL 783584 4.50% due 07/20/41	64,655	68,007	67,588
GNMA II POOL 783591 4.50% due 07/20/41	61,139	64,085	63,913
GNMA II POOL 784106 3.50% due 01/20/46	90,939	96,849	89,953
GNMA II POOL 785944 3.00% due 02/20/52	197,462	186,511	185,289
GNMA II POOL 786077 3.00% due 03/20/52	97,647	91,988	91,193
GNMA II POOL 786082 3.00% due 11/20/51	99,419	93,937	93,388
GNMA II POOL 786095 3.00% due 04/20/52	396,107	371,177	369,693
GNMA II POOL 786108 3.50% due 03/20/52	199,335	192,937	192,339
GNMA II POOL 786216 3.50% due 06/20/52	300,000	283,010	291,603
GNMA II POOL 893146 3.73% due 05/20/60	764,719	776,176	770,100
GNMA II POOL AI4167 4.00% due 08/20/44	29,174	30,941	29,663
GNMA II POOL AJ2723 4.00% due 08/20/44	23,272	24,626	23,433
GNMA II POOL AJ4687 4.00% due 08/20/44	27,221	28,725	27,680
GNMA II POOL BM7534 3.50% due 02/20/50	65,551	69,034	64,043
GNMA II POOL BM9734 4.00% due 10/20/49	79,823	83,866	81,069
GNMA II POOL BM9743 4.00% due 11/20/49	770,575	808,838	762,023
GNMA II POOL BS1728 4.00% due 01/20/50	50,888	53,842	52,307
GNMA II POOL BS1742 4.00% due 02/20/50	88,968	94,162	91,045
GNMA II POOL BZ4383 3.00% due 01/20/52	99,163	101,983	95,805
GNMA II POOL CI1513 3.00% due 03/20/52	99,415	97,938	92,840
GNMA II POOL CL5523 3.00% due 04/20/52	99,672	93,081	92,840
GNMA II POOL MA0023 4.00% due 04/20/42	2,604	2,751	2,647
GNMA II POOL MA0462 3.50% due 10/20/42	36,326	37,577	35,886

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA0463 4.00% due 10/20/42	1,621	1,712	1,647
GNMA II POOL MA0699 3.50% due 01/20/43	39,889	41,430	39,492
GNMA II POOL MA0934 3.50% due 04/20/43	46,490	48,277	46,155
GNMA II POOL MA1158 4.00% due 07/20/43	29,555	31,387	30,028
GNMA II POOL MA1225 4.00% due 08/20/43	151,931	161,115	153,157
GNMA II POOL MA1761 4.00% due 03/20/44	2,346	2,481	2,365
GNMA II POOL MA1920 4.00% due 05/20/44	2,894	3,058	2,918
GNMA II POOL MA1995 3.50% due 06/20/44	766,236	758,956	757,873
GNMA II POOL MA2305 4.50% due 10/20/44	138,137	148,154	144,679
GNMA II POOL MA2372 4.00% due 11/20/44	167,783	176,887	169,435
GNMA II POOL MA2678 3.50% due 03/20/45	57,787	58,841	57,134
GNMA II POOL MA2827 4.00% due 05/20/45	16,406	17,381	16,538
GNMA II POOL MA2893 4.00% due 06/20/45	550,396	584,545	554,838
GNMA II POOL MA2962 4.00% due 07/20/45	2,113,396	2,240,721	2,130,453
GNMA II POOL MA3376 3.50% due 01/20/46	2,480,888	2,602,538	2,450,816
GNMA II POOL MA3521 3.50% due 03/20/46	53,700	57,307	53,045
GNMA II POOL MA3597 3.50% due 04/20/46	1,001,605	985,817	987,502
GNMA II POOL MA3736 3.50% due 06/20/46	450,431	462,767	443,705
GNMA II POOL MA3737 4.00% due 06/20/46	515,308	553,056	520,628
GNMA II POOL MA3874 3.50% due 08/20/46	170,192	177,320	167,800
GNMA II POOL MA4382 3.50% due 04/20/47	1,871,944	2,001,419	1,840,160
GNMA II POOL MA4511 4.00% due 06/20/47	769,685	812,186	774,495
GNMA II POOL MA4654 4.50% due 08/20/47	159,899	175,552	165,915
GNMA II POOL MA4838 4.00% due 11/20/47	779,653	810,855	784,521
GNMA II POOL MA4900 3.50% due 12/20/47	2,246,403	2,396,895	2,208,368
GNMA II POOL MA4901 4.00% due 12/20/47	315,121	325,208	317,487
GNMA II POOL MA5019 3.50% due 02/20/48	285,181	302,793	280,163
GNMA II POOL MA5020 4.00% due 02/20/48	296,278	309,885	299,008
GNMA II POOL MA5078 4.00% due 03/20/48	353,895	368,670	355,688
GNMA II POOL MA5138 4.50% due 04/20/48	127,155	131,585	130,397
GNMA II POOL MA5193 4.50% due 05/20/48	1,001,237	1,046,052	1,024,155
GNMA II POOL MA5265 4.50% due 06/20/48	107,800	113,010	110,304
GNMA II POOL MA5331 4.50% due 07/20/48	608,619	633,549	622,536
GNMA II POOL MA5399 4.50% due 08/20/48	990,266	1,032,378	1,007,715
GNMA II POOL MA5400 5.00% due 08/20/48	237,002	252,718	243,709
GNMA II POOL MA5466 4.00% due 09/20/48	372,724	379,951	374,206
GNMA II POOL MA5467 4.50% due 09/20/48	5,956,377	6,188,703	6,061,331
GNMA II POOL MA5529 4.50% due 10/20/48	275,439	296,610	282,351
GNMA II POOL MA5530 5.00% due 10/20/48	2,009,866	2,119,469	2,069,879
GNMA II POOL MA5597 5.00% due 11/20/48	761,814	810,231	784,620
GNMA II POOL MA5652 4.50% due 12/20/48	2,014,420	2,177,130	2,049,915
GNMA II POOL MA5653 5.00% due 12/20/48	1,541,241	1,648,761	1,586,962
GNMA II POOL MA5709 3.50% due 01/20/49	389,239	413,176	383,279
GNMA II POOL MA5711 4.50% due 01/20/49	772,814	834,046	790,496
GNMA II POOL MA5712 5.00% due 01/20/49	1,850,167	1,954,791	1,901,263
GNMA II POOL MA5764 4.50% due 02/20/49	386,118	417,576	394,850
GNMA II POOL MA5818 4.50% due 03/20/49	321,290	333,693	326,952
GNMA II POOL MA5819 5.00% due 03/20/49	795,893	843,325	819,694
GNMA II POOL MA5876 4.00% due 04/20/49	619,885	630,325	620,803
GNMA II POOL MA5932 4.50% due 05/20/49	151,071	161,417	154,343
GNMA II POOL MA5986 4.00% due 06/20/49	481,750	496,150	482,907

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II POOL MA6089 3.00% due 08/20/49	1,569,495	1,628,113	1,488,085
GNMA II POOL MA6090 3.50% due 08/20/49	232,961	244,964	227,871
GNMA II POOL MA6091 4.00% due 08/20/49	165,791	175,883	165,495
GNMA II POOL MA6218 3.00% due 10/20/49	7,040,278	7,327,206	6,670,424
GNMA II POOL MA6221 4.50% due 10/20/49	199,295	212,752	202,807
GNMA II POOL MA6339 3.50% due 12/20/49	493,603	519,040	480,994
GNMA II POOL MA6341 4.50% due 12/20/49	326,468	348,918	332,220
GNMA II POOL MA6477 4.50% due 02/20/50	159,486	171,177	163,187
GNMA II POOL MA6542 3.50% due 03/20/50	494,760	522,250	484,760
GNMA II POOL MA6544 4.50% due 03/20/50	109,301	117,379	111,306
GNMA II POOL MA6599 3.00% due 04/20/50	1,959,548	2,079,501	1,855,616
GNMA II POOL MA6767 3.50% due 07/20/50	94,714	100,439	92,627
GNMA II POOL MA6819 2.50% due 08/20/50	370,715	389,276	340,699
GNMA II POOL MA6865 2.50% due 09/20/50	400,308	420,355	367,861
GNMA II POOL MA7053 3.00% due 12/20/50	938,361	978,977	888,602
GNMA II POOL MA7135 2.00% due 01/20/51	2,578,252	2,320,881	2,300,874
GNMA II POOL MA7139 4.00% due 01/20/51	325,522	331,008	326,217
GNMA II POOL MA7192 2.00% due 02/20/51	722,625	737,300	644,262
GNMA II POOL MA7193 2.50% due 02/20/51	603,933	627,862	554,895
GNMA II POOL MA7195 3.50% due 02/20/51	767,383	806,531	750,656
GNMA II POOL MA7254 2.00% due 03/20/51	757,015	771,907	673,784
GNMA II POOL MA7255 2.50% due 03/20/51	1,829,592	1,898,381	1,680,979
GNMA II POOL MA7311 2.00% due 04/20/51	2,103,156	2,131,789	1,882,196
GNMA II POOL MA7312 2.50% due 04/20/51	1,920,295	1,988,439	1,764,358
GNMA II POOL MA7367 2.50% due 05/20/51	797,838	825,334	733,251
GNMA II POOL MA7418 2.50% due 06/20/51	1,574,098	1,628,730	1,446,310
GNMA II POOL MA7419 3.00% due 06/20/51	987,266	915,428	934,017
GNMA II POOL MA7472 2.50% due 07/20/51	1,220,622	1,262,712	1,121,460
GNMA II POOL MA7534 2.50% due 08/20/51	1,033,893	1,072,660	948,068
GNMA II POOL MA7535 3.00% due 08/20/51	3,275,547	3,033,751	3,096,154
GNMA II POOL MA7590 3.00% due 09/20/51	5,386,569	5,258,534	5,087,104
GNMA II POOL MA7648 2.00% due 10/20/51	792,044	806,506	704,790
GNMA II POOL MA7706 3.00% due 11/20/51	1,903,544	1,975,491	1,798,777
GNMA II POOL MA7766 2.00% due 12/20/51	852,937	860,071	758,874
GNMA II POOL MA7767 2.50% due 12/20/51	10,509,755	10,564,688	9,651,375
GNMA II POOL MA7768 3.00% due 12/20/51	3,554,535	3,644,758	3,356,680
GNMA II POOL MA7769 3.50% due 12/20/51	16,678,751	17,473,456	16,236,490
GNMA II POOL MA7828 3.00% due 01/20/52	1,991,497	1,915,647	1,880,603
GNMA II POOL MA7883 3.50% due 02/20/52	985,966	938,019	959,566
GNMA II POOL MA7935 2.00% due 03/20/52	232,518	221,353	206,779
GNMA II POOL MA8043 3.00% due 05/20/52	1,570,036	1,522,291	1,482,059
GNMA II POOL MA8099 3.50% due 06/20/52	1,800,000	1,731,558	1,751,227
GNMA II TBA 30 YR 2 2.00% due 07/21/52	19,552,700	16,998,973	17,360,659
GNMA II TBA 30 YR 2.5 2.50% due 07/21/52	20,936,300	18,991,364	19,156,715
GNMA II TBA 30 YR 3 3.00% due 07/21/52	24,149,600	22,957,761	22,762,885
GNMA II TBA 30 YR 3.5 3.50% due 07/21/52	5,431,000	5,172,400	5,276,556
GNMA II TBA 30 YR 3.5 3.50% due 08/18/52	800,000	789,500	776,063
GNMA II TBA 30 YR 4 4.00% due 07/21/52	11,566,000	11,471,452	11,515,173
GNMA II TBA 30 YR 4 4.00% due 08/18/52	14,300,000	14,304,023	14,203,643
GNMA II TBA 30 YR 4.5 4.50% due 07/21/52	27,770,000	28,039,234	28,177,872
GNMA II TBA 30 YR 4.5 4.50% due 08/18/52	20,900,000	20,974,180	21,123,695

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA II TBA 30 YR 4.5 4.50% due 09/21/52	2,300,000	2,302,965	2,315,273
GNMA II TBA 30 YR 5 5.00% due 07/21/52	10,140,000	10,353,210	10,390,331
GNMA II TBA 30 YR 5 5.00% due 08/18/52	3,000,000	3,045,000	3,061,875
GNMA II TBA 30 YR 5 5.00% due 09/21/52	1,100,000	1,114,094	1,118,219
GNMA POOL 175313 7.00% due 11/15/28	980	970	982
GNMA POOL 301591 7.50% due 11/15/22	78	78	78
GNMA POOL 325576 7.00% due 06/15/28	542	545	544
GNMA POOL 329821 7.50% due 10/15/22	42	42	42
GNMA POOL 336156 7.50% due 12/15/22	11	12	11
GNMA POOL 352129 9.00% due 08/15/24	86	89	87
GNMA POOL 366866 9.00% due 09/15/24	230	231	231
GNMA POOL 389622 9.00% due 10/15/24	137	142	138
GNMA POOL 395617 7.50% due 08/15/28	6,078	6,057	6,095
GNMA POOL 401198 9.00% due 11/15/24	220	221	221
GNMA POOL 403946 9.00% due 08/15/24	597	599	617
GNMA POOL 403954 9.00% due 09/15/24	220	221	223
GNMA POOL 415026 7.00% due 01/15/26	2,657	2,672	2,733
GNMA POOL 417226 7.00% due 01/15/26	433	435	445
GNMA POOL 419146 6.50% due 09/15/28	10,982	10,960	11,534
GNMA POOL 424174 7.00% due 03/15/26	1,417	1,427	1,421
GNMA POOL 425825 7.00% due 01/15/28	1,989	2,006	2,017
GNMA POOL 425832 7.00% due 01/15/28	1,524	1,533	1,573
GNMA POOL 430642 7.50% due 04/15/28	1,870	1,923	1,875
GNMA POOL 433566 7.00% due 01/15/28	1,387	1,393	1,440
GNMA POOL 433726 7.00% due 04/15/28	917	926	929
GNMA POOL 433911 6.50% due 09/15/28	4,308	4,303	4,524
GNMA POOL 433942 6.50% due 08/15/28	1,633	1,635	1,715
GNMA POOL 433969 6.50% due 09/15/28	2,710	2,698	2,847
GNMA POOL 433980 7.00% due 09/15/28	9,766	9,806	9,863
GNMA POOL 436080 7.00% due 01/15/28	9,264	9,297	9,286
GNMA POOL 442929 6.50% due 09/15/28	5,811	5,792	6,182
GNMA POOL 446648 7.00% due 07/15/28	1,954	1,934	2,024
GNMA POOL 447094 7.50% due 05/15/27	181	186	181
GNMA POOL 449219 7.00% due 01/15/28	1,124	1,129	1,133
GNMA POOL 449539 7.00% due 07/15/28	5,043	5,065	5,261
GNMA POOL 449826 7.50% due 01/15/28	710	714	712
GNMA POOL 460912 7.00% due 09/15/28	12,586	12,628	13,070
GNMA POOL 462037 7.50% due 02/15/28	587	591	589
GNMA POOL 464199 7.00% due 09/15/28	5,894	5,910	5,931
GNMA POOL 464693 7.00% due 07/15/28	446	447	446
GNMA POOL 464853 6.50% due 09/15/28	2,321	2,320	2,438
GNMA POOL 468064 7.00% due 07/15/28	2,029	2,037	2,033
GNMA POOL 472811 7.50% due 10/15/28	4,941	4,923	4,954
GNMA POOL 473479 7.50% due 04/15/28	694	698	696
GNMA POOL 478713 7.50% due 09/15/29	6,205	6,200	6,528
GNMA POOL 483775 7.00% due 10/15/28	8,510	8,575	8,530
GNMA POOL 484429 6.50% due 09/15/28	2,557	2,551	2,686
GNMA POOL 486470 6.50% due 08/15/28	4,159	4,047	4,369
GNMA POOL 486516 6.50% due 09/15/28	8,339	8,172	8,759
GNMA POOL 486622 7.50% due 10/15/28	2,225	2,217	2,231
GNMA POOL 486670 5.50% due 01/15/35	269,790	291,172	293,112

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 487993 7.00% due 09/15/28	9,379	9,404	9,402
GNMA POOL 490576 6.50% due 09/15/28	8,238	8,207	8,652
GNMA POOL 493134 7.00% due 11/15/28	718	714	720
GNMA POOL 542741 7.00% due 04/15/31	2,565	2,621	2,580
GNMA POOL 549588 7.00% due 09/15/31	2,550	2,608	2,703
GNMA POOL 551119 7.00% due 08/15/31	549	559	592
GNMA POOL 561961 7.00% due 06/15/31	6,683	6,832	6,774
GNMA POOL 562971 7.00% due 05/15/31	856	875	898
GNMA POOL 567909 5.50% due 11/15/32	35,901	38,463	37,894
GNMA POOL 569567 7.00% due 01/15/32	6,394	6,543	6,621
GNMA POOL 580867 7.00% due 12/15/31	16,197	16,575	17,122
GNMA POOL 591851 5.50% due 02/15/33	66,544	71,260	70,665
GNMA POOL 591924 5.50% due 03/15/33	31,954	34,117	33,725
GNMA POOL 591931 5.50% due 03/15/33	41,921	44,692	45,262
GNMA POOL 594054 5.50% due 07/15/33	46,197	49,202	49,505
GNMA POOL 595198 5.50% due 11/15/32	12,209	13,017	12,760
GNMA POOL 603266 5.50% due 05/15/34	21,684	23,867	22,677
GNMA POOL 605594 5.50% due 12/15/34	391,209	419,719	424,631
GNMA POOL 605698 5.50% due 09/15/34	291,767	313,612	315,401
GNMA POOL 607639 5.50% due 01/15/33	31,746	33,791	33,246
GNMA POOL 613049 5.50% due 09/15/33	21,042	22,515	22,036
GNMA POOL 614602 5.50% due 07/15/33	34,805	37,016	36,493
GNMA POOL 620494 4.50% due 08/15/33	23,376	25,209	24,068
GNMA POOL 620527 5.50% due 08/15/33	25,241	27,173	26,400
GNMA POOL 628079 5.50% due 04/15/34	30,435	32,498	31,834
GNMA POOL 633240 5.50% due 09/15/34	63,385	68,191	68,827
GNMA POOL 663792 5.00% due 01/15/37	4,983	5,291	5,164
GNMA POOL 666087 5.00% due 03/15/38	35,358	37,399	36,975
GNMA POOL 673230 6.50% due 11/15/38	10,072	11,184	10,578
GNMA POOL 686780 5.00% due 06/15/38	18,674	19,866	19,781
GNMA POOL 697562 6.50% due 11/15/38	33,389	36,673	35,068
GNMA POOL 698654 6.00% due 11/15/38	4,542	4,648	4,783
GNMA POOL 699129 6.50% due 09/15/38	7,010	7,616	7,362
GNMA POOL 723615 4.50% due 01/15/40	150,046	164,553	153,854
GNMA POOL 728627 4.50% due 01/15/40	41,860	45,819	43,706
GNMA POOL 732087 4.50% due 05/15/40	8,402	9,196	8,769
GNMA POOL 736878 4.50% due 06/15/40	5,299	5,660	5,434
GNMA POOL 738423 5.00% due 06/15/41	52,648	56,198	54,561
GNMA POOL 745793 4.50% due 07/15/40	77,348	84,720	80,728
GNMA POOL 759138 4.00% due 01/15/41	139,934	148,667	143,390
GNMA POOL 762838 4.00% due 03/15/41	75,587	80,339	77,427
GNMA POOL 764428 5.00% due 05/15/41	98,011	105,594	101,594
GNMA POOL 770491 4.00% due 08/15/41	895,105	960,686	908,197
GNMA POOL 780186 7.00% due 07/15/25	9,662	9,743	9,860
GNMA POOL 780601 7.00% due 07/15/27	9,138	9,191	9,320
GNMA POOL 780914 6.00% due 11/15/28	447	447	474
GNMA POOL 781001 7.50% due 03/15/29	26,177	26,054	26,814
GNMA POOL 781321 7.50% due 11/15/24	19,973	20,149	20,419
GNMA POOL 781330 6.00% due 09/15/31	4,413	4,465	4,661
GNMA POOL 781340 6.50% due 10/15/31	3,577	3,597	3,863
GNMA POOL 781548 7.00% due 11/15/32	2,391	2,450	2,611

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GNMA POOL 781804 6.00% due 09/15/34	63,198	62,787	69,940
GNMA POOL 781847 6.00% due 12/15/34	47,845	46,656	52,951
GNMA POOL 781902 6.00% due 02/15/35	68,496	65,710	75,469
GNMA POOL 782557 5.00% due 01/15/39	415,230	449,989	439,874
GNMA POOL 782619 5.00% due 04/15/39	247,926	265,307	259,967
GNMA POOL 782696 5.00% due 06/15/39	51,571	55,424	54,394
GNMA POOL 782958 5.00% due 05/15/40	107,863	116,120	114,011
GNMA POOL 783289 4.50% due 04/15/41	15,045	16,481	15,698
GNMA POOL 783571 5.00% due 12/15/33	109,376	118,620	113,313
GNMA POOL 783609 4.50% due 10/15/40	149,148	161,708	155,683
GNMA POOL 783610 4.50% due 11/15/41	124,413	133,474	129,697
GNMA POOL 783669 3.00% due 09/15/42	193,054	206,252	186,164
GNMA POOL 784571 3.50% due 06/15/48	2,170,043	2,150,501	2,169,378
GNMA POOL AB2892 3.00% due 09/15/42	748,899	743,993	717,111
GNMA POOL AB9108 3.00% due 10/15/42	384,478	392,724	368,145
GNMA POOL AE7028 3.50% due 06/15/43	132,768	132,560	132,484
GNMA POOL BS8439 3.50% due 05/15/50	207,440	220,910	205,405
GO DADDY OPCO/FINCO 3.50% due 03/01/29	100,000	100,000	84,309
GO DADDY OPCO/FINCO 5.25% due 12/01/27	710,000	728,133	649,650
GO DADDY OPER CO LLC FLT due 02/15/24	283,989	284,392	273,998
GOBP HOLDINGS, INC. FLT due 10/22/25	418,478	417,740	398,601
GOEASY LTD 4.38% due 05/01/26	605,000	605,000	511,225
GOEASY LTD 5.38% due 12/01/24	3,095,000	3,108,629	2,839,663
GOGO INTERMEDIATE HOLDINGS LLC FLT due 04/30/28	2,054,250	2,046,813	1,939,212
GOHL CAPITAL LTD 4.25% due 01/24/27	200,000	207,751	180,294
GOL FINANCE SA 7.00% due 01/31/25	191,000	177,587	119,108
GOL FINANCE SA 8.00% due 06/30/26	319,000	319,261	212,135
GOLDENTREE LOAN MANAGEMENT US 2.61% due 04/20/30	250,000	250,106	240,083
GOLDENTREE LOAN MANAGEMENT US 2.61% due 10/20/32	250,000	243,421	237,916
GOLDENTREE LOAN MANAGEMENT US 3.91% due 04/20/30	1,000,000	1,000,000	912,468
GOLDENTREE LOAN OPPORTUNITIES 2.84% due 10/29/29	250,000	250,147	241,126
GOLDENTREE LOAN OPPORTUNITIES 4.11% due 07/20/31	250,000	250,328	234,891
GOLDMAN SACHS CAPITAL II 4.00% due 12/29/49	17,000	15,559	12,107
GOLDMAN SACHS GROUP INC 0.66% due 09/10/24	565,000	553,373	540,567
GOLDMAN SACHS GROUP INC 1.09% due 12/09/26	500,000	484,241	445,330
GOLDMAN SACHS GROUP INC 1.76% due 01/24/25	69,000	66,784	66,330
GOLDMAN SACHS GROUP INC 1.99% due 01/27/32	2,445,000	2,445,000	1,931,403
GOLDMAN SACHS GROUP INC 2.25% due 02/23/23	15,000,000	15,043,951	14,976,516
GOLDMAN SACHS GROUP INC 2.38% due 07/21/32	5,941,000	5,574,128	4,804,227
GOLDMAN SACHS GROUP INC 2.58% due 05/15/26	503,000	504,417	490,929
GOLDMAN SACHS GROUP INC 2.62% due 04/22/32	1,718,000	1,712,041	1,426,344
GOLDMAN SACHS GROUP INC 2.64% due 02/24/28	2,851,000	2,756,480	2,587,502
GOLDMAN SACHS GROUP INC 2.65% due 10/21/32	51,000	51,000	42,026
GOLDMAN SACHS GROUP INC 2.91% due 07/21/42	84,000	77,508	61,334
GOLDMAN SACHS GROUP INC 3.10% due 02/24/33	10,950,000	10,505,641	9,352,134
GOLDMAN SACHS GROUP INC 3.20% due 02/23/23	15,560,000	15,658,178	15,565,417
GOLDMAN SACHS GROUP INC 3.21% due 04/22/42	20,000	20,893	15,273
GOLDMAN SACHS GROUP INC 3.27% due 09/29/25	3,645,000	3,834,020	3,541,370
GOLDMAN SACHS GROUP INC 3.50% due 01/23/25	89,000	94,458	87,679
GOLDMAN SACHS GROUP INC 3.50% due 04/01/25	2,941,000	3,104,991	2,882,927
GOLDMAN SACHS GROUP INC 3.50% due 11/16/26	1,042,000	1,055,604	999,701

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC 3.62% due 03/15/28	9,778,000	9,775,821	9,254,101
GOLDMAN SACHS GROUP INC 3.63% due 01/22/23	580,000	578,921	581,808
GOLDMAN SACHS GROUP INC 3.65% due 12/31/99	220,000	220,000	170,791
GOLDMAN SACHS GROUP INC 3.69% due 06/05/28	3,370,000	3,372,456	3,195,711
GOLDMAN SACHS GROUP INC 3.75% due 02/25/26	781,000	827,748	765,573
GOLDMAN SACHS GROUP INC 3.75% due 05/22/25	191,000	196,689	188,710
GOLDMAN SACHS GROUP INC 3.80% due 12/31/99	380,000	380,244	296,393
GOLDMAN SACHS GROUP INC 3.85% due 01/26/27	950,000	991,582	918,364
GOLDMAN SACHS GROUP INC 3.85% due 07/08/24	640,000	640,086	641,377
GOLDMAN SACHS GROUP INC 4.00% due 03/03/24	100,000	99,928	100,313
GOLDMAN SACHS GROUP INC 4.22% due 05/01/29	3,040,000	3,032,770	2,922,026
GOLDMAN SACHS GROUP INC 4.25% due 10/21/25	940,000	943,337	932,743
GOLDMAN SACHS GROUP INC 4.41% due 04/23/39	9,000	10,751	8,169
GOLDMAN SACHS GROUP INC 4.75% due 10/21/45	80,000	79,751	74,359
GOLDMAN SACHS GROUP INC 4.95% due 12/31/99	720,000	736,613	648,238
GOLDMAN SACHS GROUP INC 5.15% due 05/22/45	1,000,000	1,003,869	949,826
GOLDMAN SACHS GROUP INC 5.30% due 12/29/49	530,000	562,179	498,354
GOLDMAN SACHS GROUP INC 5.50% due 12/31/99	540,000	564,362	521,262
GOLDMAN SACHS GROUP INC 6.25% due 02/01/41	1,470,000	1,474,886	1,628,691
GOLDMAN SACHS GROUP INC 6.75% due 10/01/37	380,000	397,196	420,820
GOLDSTORY SAS 5.50% due 03/01/26	200,000	244,566	188,704
GOLUB CAPITAL PARTNERS CLO LTD 2.74% due 05/05/30	2,300,000	2,278,938	2,261,544
GOLUB CAPITAL PARTNERS CLO LTD 2.78% due 10/20/31	650,000	650,000	636,613
GOLUB CAPITAL PARTNERS CLO LTD 2.89% due 08/05/33	3,530,000	3,530,000	3,420,281
GOLUB CAPITAL PARTNERS CLO, LT 2.26% due 07/20/34	650,000	650,251	630,054
GOODLEAP SUSTAINABLE HOME IMPR 1.93% due 07/20/48	1,106,228	1,106,046	942,214
GOODLEAP SUSTAINABLE HOME IMPR 2.31% due 10/20/48	331,264	331,216	287,583
GOODYEAR TIRE + RUBBER 5.00% due 07/15/29	793,000	776,862	656,729
GOODYEAR TIRE + RUBBER 5.25% due 04/30/31	415,000	423,706	336,739
GOVERNMENT NATIONAL MORTGAGE 2.00% due 09/16/61	1,200,000	866,359	727,717
GOVERNMENT NATIONAL MORTGAGE A 0.26% due 03/16/47	2,248,638	344,250	27,957
GOVERNMENT NATIONAL MORTGAGE A 0.38% due 04/16/55	3,389,675	157,542	56,265
GOVERNMENT NATIONAL MORTGAGE A 0.54% due 03/16/60	2,651,075	145,484	100,109
GOVERNMENT NATIONAL MORTGAGE A 0.63% due 07/16/58	729,550	45,954	24,744
GOVERNMENT NATIONAL MORTGAGE A 0.64% due 02/16/61	99,245	6,497	6,044
GOVERNMENT NATIONAL MORTGAGE A 0.68% due 02/20/68	9,311,598	9,297,060	8,997,841
GOVERNMENT NATIONAL MORTGAGE A 0.73% due 08/15/58	10,829,192	912,937	423,806
GOVERNMENT NATIONAL MORTGAGE A 0.99% due 03/20/68	7,361,013	7,311,622	7,075,101
GOVERNMENT NATIONAL MORTGAGE A 1.10% due 02/20/68	820,293	820,167	811,531
GOVERNMENT NATIONAL MORTGAGE A 1.10% due 05/20/68	2,098,850	2,098,201	2,073,679
GOVERNMENT NATIONAL MORTGAGE A 1.13% due 10/20/60	2,093,028	2,093,028	2,071,713
GOVERNMENT NATIONAL MORTGAGE A 1.15% due 05/20/59	103,162	103,103	102,352
GOVERNMENT NATIONAL MORTGAGE A 1.15% due 10/20/60	1,921,898	1,921,813	1,901,025
GOVERNMENT NATIONAL MORTGAGE A 1.25% due 03/20/72	5,932,239	5,953,491	5,897,730
GOVERNMENT NATIONAL MORTGAGE A 1.25% due 07/20/70	963,463	961,968	942,027
GOVERNMENT NATIONAL MORTGAGE A 1.30% due 03/20/61	340,168	340,168	337,774
GOVERNMENT NATIONAL MORTGAGE A 1.30% due 07/20/70	112,016	112,142	109,684
GOVERNMENT NATIONAL MORTGAGE A 1.32% due 08/20/62	395,830	395,260	393,799
GOVERNMENT NATIONAL MORTGAGE A 1.32% due 10/20/62	704,260	702,111	698,057
GOVERNMENT NATIONAL MORTGAGE A 1.40% due 03/20/62	204,739	204,931	203,640
GOVERNMENT NATIONAL MORTGAGE A 1.44% due 04/20/72	5,106,745	5,136,162	5,050,143

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A 1.45% due 01/16/63	686,315	576,516	575,665
GOVERNMENT NATIONAL MORTGAGE A 1.59% due 12/20/71	5,890,049	6,005,522	5,877,145
GOVERNMENT NATIONAL MORTGAGE A 1.74% due 05/20/72	3,574,868	3,601,635	3,595,388
GOVERNMENT NATIONAL MORTGAGE A 1.85% due 02/16/61	1,700,000	1,199,987	1,188,192
GOVERNMENT NATIONAL MORTGAGE A 2.00% due 10/16/42	105,000	86,081	89,605
GOVERNMENT NATIONAL MORTGAGE A 2.00% due 11/20/50	169,522	19,164	19,827
GOVERNMENT NATIONAL MORTGAGE A 2.00% due 12/20/50	1,437,386	151,110	164,019
GOVERNMENT NATIONAL MORTGAGE A 2.02% due 05/20/60	964,269	983,422	965,002
GOVERNMENT NATIONAL MORTGAGE A 2.10% due 01/16/53	301,050	304,790	279,395
GOVERNMENT NATIONAL MORTGAGE A 2.19% due 01/16/53	199,478	202,899	185,127
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 01/20/51	17,020,078	2,312,851	2,453,105
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 05/20/51	2,125,025	245,920	242,909
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 06/20/42	89,000	76,285	81,728
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 06/20/51	5,989,373	704,804	791,191
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 08/20/42	227,000	196,554	210,761
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 08/20/50	1,273,157	170,347	178,494
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 09/20/50	261,809	35,153	37,061
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 10/20/50	972,537	134,396	140,281
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 10/20/51	576,232	78,104	77,349
GOVERNMENT NATIONAL MORTGAGE A 2.50% due 11/20/50	18,915,431	2,449,170	2,643,791
GOVERNMENT NATIONAL MORTGAGE A 2.71% due 05/20/68	3,981,773	3,965,538	3,864,147
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 03/20/51	732,543	109,820	108,755
GOVERNMENT NATIONAL MORTGAGE A 3.00% due 11/20/50	4,594,671	691,482	720,618
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 04/20/50	832,308	140,801	133,043
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 05/20/43	412,757	29,191	64,768
GOVERNMENT NATIONAL MORTGAGE A 3.50% due 12/20/50	7,615,774	1,253,786	1,292,041
GOVERNMENT NATIONAL MORTGAGE A 4.00% due 02/20/45	2,188,919	447,693	239,935
GOVERNMENT NATIONAL MORTGAGE A 4.00% due 04/16/45	306,312	70,043	52,661
GOVERNMENT NATIONAL MORTGAGE A 4.06% due 07/20/47	9,432,791	1,152,843	975,861
GOVERNMENT NATIONAL MORTGAGE A 4.40% due 02/20/49	3,818,545	668,211	449,983
GOVERNMENT NATIONAL MORTGAGE A 4.45% due 03/20/42	273,855	58,873	38,082
GOVERNMENT NATIONAL MORTGAGE A 4.45% due 11/20/49	2,696,742	414,627	277,164
GOVERNMENT NATIONAL MORTGAGE A 4.55% due 01/20/49	3,354,307	563,804	394,702
GOVERNMENT NATIONAL MORTGAGE A 4.55% due 03/20/47	2,301,303	323,792	300,527
GOVERNMENT NATIONAL MORTGAGE A 4.55% due 05/20/49	3,083,194	590,632	377,385
GOVERNMENT NATIONAL MORTGAGE A 4.55% due 07/20/49	6,708,551	1,128,440	885,605
GOVERNMENT NATIONAL MORTGAGE A 4.55% due 11/20/48	4,632,200	722,458	556,594
GOVERNMENT NATIONAL MORTGAGE A 4.59% due 08/16/42	206,593	46,080	27,986
GOVERNMENT NATIONAL MORTGAGE A 4.59% due 12/16/43	1,891,986	363,065	125,983
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 01/20/48	5,721,998	999,602	742,076
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 06/20/48	2,819,794	494,244	345,796
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 07/20/48	2,745,762	412,188	324,719
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 08/20/47	3,024,290	513,702	423,195
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 08/20/48	2,674,886	464,585	329,778
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 08/20/50	4,822,398	967,676	703,149
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 10/20/47	3,684,651	656,301	497,957
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 10/20/48	2,790,539	428,736	330,837
GOVERNMENT NATIONAL MORTGAGE A 4.60% due 11/20/47	1,566,665	248,162	203,471
GOVERNMENT NATIONAL MORTGAGE A 4.62% due 07/16/44	107,709	107,709	107,561
GOVERNMENT NATIONAL MORTGAGE A 4.64% due 06/16/43	171,354	27,110	9,326
GOVERNMENT NATIONAL MORTGAGE A 4.65% due 09/20/48	3,425,161	550,719	411,803

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A 4.65% due 11/20/45	317,380	58,659	41,761
GOVERNMENT NATIONAL MORTGAGE A 4.69% due 10/16/42	381,675	80,014	48,961
GOVERNMENT NATIONAL MORTGAGE A 4.73% due 04/20/52	7,244,563	1,140,638	1,141,625
GOVERNMENT NATIONAL MORTGAGE A 5.05% due 01/20/40	26,291	4,865	654
GOVERNMENT NATIONAL MORTGAGE A 5.15% due 11/20/45	2,349,525	548,195	405,676
GOVERNMENT NATIONAL MORTGAGE A 5.75% due 06/20/38	357,829	368,747	379,482
GOVERNMENT NATIONAL MORTGAGE A 7.09% due 08/16/29	55,150	3,122	173
GOVERNMENT OF JAMAICA 6.75% due 04/28/28	680,000	795,672	700,149
GOVERNMENT OF JAMAICA 7.88% due 07/28/45	239,000	336,011	250,538
GOVERNMENT OF JAMAICA 8.00% due 03/15/39	200,000	284,853	215,108
GOVERNMENT OF UKRAINE 10.95% due 11/01/23	11,284,000	408,256	221,977
GOVERNMENT OF UKRAINE 11.15% due 08/26/22	2,116,000	77,586	69,230
GOVERNMENT OF UKRAINE 15.84% due 02/26/25	14,315,000	563,354	207,390
GOVERNMENT OF UKRAINE 15.97% due 04/19/23	2,296,000	87,008	55,057
GOVT OF BERMUDA 3.38% due 08/20/50	250,000	269,934	181,105
GPD COS INC 10.13% due 04/01/26	3,299,000	3,445,569	3,143,551
GPMT LTD. 2.93% due 02/22/36	70,759	70,801	70,501
GRACECHURCH MORTGAGE FINANCE P 2.35% due 12/10/40	660,000	581,351	545,517
GRAFTECH FINANCE INC 4.63% due 12/15/28	150,000	151,824	121,424
GRAHAM PACKAGING COMPANY, INC. FLT due 08/04/27	1,934,830	1,936,232	1,810,672
GRAHAM PACKAGING/GPC CAP 7.13% due 08/15/28	1,070,000	1,130,217	858,675
GRAY ESCROW II INC 5.38% due 11/15/31	1,075,000	1,075,000	861,322
GRAY TELEVISION INC 4.75% due 10/15/30	645,000	637,439	504,713
GRAY TELEVISION INC 5.88% due 07/15/26	760,000	755,868	710,463
GRAY TELEVISION INC 7.00% due 05/15/27	294,000	308,784	282,975
GRAY TELEVISION INC FLT due 12/01/28	497,500	498,673	475,113
GREAT LAKES DREDGE+DOCK 5.25% due 06/01/29	100,000	100,000	86,517
GREAT OUTDOORS GROUP LLC FLT due 03/06/28	1,307,805	1,307,805	1,188,795
GREENKO DUTCH BV 3.85% due 03/29/26	194,000	195,841	164,415
GREENPOINT MORTGAGE FUNDING TR 1.82% due 03/25/47	802,366	539,652	727,960
GREENPOINT MORTGAGE FUNDING TR 2.26% due 03/25/36	51,164	18,248	50,954
GREENPOINT MORTGAGE FUNDING TR 2.28% due 10/25/45	1,555,627	33,767	28,541
GREENPOINT MORTGAGE FUNDING TR 2.30% due 08/25/45	1,363,925	26,878	60,099
GREYSTAR REAL ESTATE PAR 5.75% due 12/01/25	1,495,000	1,504,359	1,415,092
GRIFFON CORPORATION 5.75% due 03/01/28	475,000	493,083	431,177
GRIFFON CORPORATION FLT due 01/24/29	312,500	313,367	297,788
GRIFOLS ESCROW ISSUER 4.75% due 10/15/28	3,528,000	3,465,280	3,059,764
GRIFOLS WORLDWIDE OPERATIONS U FLT due 11/15/27	1,625,572	1,622,876	1,532,719
GRINDING MEDIA INC FLT due 10/12/28	744,059	740,708	677,094
GRIPPEN PARK CLO LTD 2.32% due 01/20/30	2,000,000	1,991,760	1,978,464
GRIPPEN PARK CLO LTD 4.36% due 01/20/30	250,000	250,000	237,188
GROUP 1 AUTOMOTIVE INC 4.00% due 08/15/28	669,000	650,818	559,139
GRUENENTHAL GMBH 3.63% due 11/15/26	200,000	245,593	188,692
GRUENENTHAL GMBH 4.13% due 05/15/28	100,000	120,431	89,386
GRUPO AVAL LTD 4.38% due 02/04/30	958,000	969,451	713,710
GRUPO BIMBO SAB DE CV 5.95% due 12/31/99	200,000	202,693	196,672
GS MORTGAGE BACKED SECURITIES 2.00% due 12/25/60	500,000	491,101	439,329
GS MORTGAGE BACKED SECURITIES 2.50% due 06/25/52	1,351,623	1,279,615	1,151,294
GS MORTGAGE BACKED SECURITIES 2.50% due 11/25/51	552,849	481,296	472,362
GS MORTGAGE BACKED SECURITIES 4.00% due 05/25/62	473,796	483,493	450,554
GS MORTGAGE SECURITIES CORP. 1.73% due 08/25/35	1,259,577	19,659	24,264

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
GS MORTGAGE SECURITIES TRUST 0.82% due 11/10/52	4,401,932	269,401	205,756
GS MORTGAGE SECURITIES TRUST 1.04% due 01/10/47	36,780,240	3,293,022	457,925
GS MORTGAGE SECURITIES TRUST 1.12% due 02/10/48	27,295,818	832,657	545,791
GS MORTGAGE SECURITIES TRUST 1.73% due 12/12/53	9,876	1,307	1,007
GS MORTGAGE SECURITIES TRUST 2.38% due 05/12/53	160,000	140,716	139,056
GS MORTGAGE SECURITIES TRUST 2.48% due 05/15/26	960,000	960,000	926,102
GS MORTGAGE SECURITIES TRUST 3.12% due 09/15/31	3,688,726	3,688,726	3,252,610
GS MORTGAGE SECURITIES TRUST 3.28% due 10/10/48	1,616,688	1,658,055	1,597,036
GS MORTGAGE SECURITIES TRUST 3.50% due 07/10/52	500,000	527,788	473,760
GS MORTGAGE SECURITIES TRUST 3.59% due 06/10/47	875,000	925,607	865,668
GS MORTGAGE SECURITIES TRUST 3.80% due 11/10/52	500,000	522,321	434,682
GS MORTGAGE SECURITIES TRUST 3.93% due 09/10/47	675,000	705,775	668,790
GS MORTGAGE SECURITIES TRUST 4.32% due 09/15/31	3,688,726	3,688,726	2,957,671
GS MORTGAGE SECURITIES TRUST 4.47% due 10/10/48	700,000	764,229	669,436
GS MORTGAGE SECURITIES TRUST 4.87% due 10/15/36	1,490,000	1,488,904	1,380,107
GSAA HOME EQUITY TRUST 2.24% due 06/25/35	479,976	479,829	480,347
GSAA HOME EQUITY TRUST 2.27% due 06/25/35	987,295	977,292	974,470
GSAMP TRUST 1.69% due 12/25/36	268,162	253,295	139,959
GSK CONSUMER HEALTHCARE 3.38% due 03/24/27	2,150,000	2,145,526	2,057,830
GSK CONSUMER HEALTHCARE 3.38% due 03/24/29	2,075,000	2,059,403	1,941,193
GSK CONSUMER HEALTHCARE 3.63% due 03/24/32	1,945,000	1,942,148	1,797,493
GSK CONSUMER HEALTHCARE 4.00% due 03/24/52	500,000	499,318	428,107
GSR MORTGAGE LOAN TRUST 3.18% due 09/25/35	17,341	16,390	16,836
GUARDIAN LIFE GLOB FUND 1.10% due 06/23/25	190,000	189,895	175,385
GULF STREAM MERIDIAN 5 LTD 2.84% due 07/15/34	250,000	243,161	236,436
GULF STREAM MERIDIAN 7 LTD 1.66% due 07/15/35	1,100,000	1,100,000	1,049,052
GULFPORT ENERGY OP CORP 8.00% due 05/17/26	400,000	423,614	393,492
GVC HOLDINGS GIBRALTAR LIMITED FLT due 03/16/27	247,500	246,969	236,424
GYP HOLDINGS III CORP 4.63% due 05/01/29	801,000	801,000	624,564
GYP HOLDINGS III CORP FLT due 06/01/25	443,250	443,250	419,979
H.B. FULLER CO 4.25% due 10/15/28	955,000	963,452	801,302
H+E EQUIPMENT SERVICES 3.88% due 12/15/28	2,870,000	2,819,843	2,321,113
HADRIAN MERGER SUB 8.50% due 05/01/26	658,000	669,693	621,810
HAEMONETICS CORP due 03/01/26	1,676,000	1,444,436	1,311,509
HALLIBURTON CO 3.80% due 11/15/25	23,000	23,130	22,771
HALLIBURTON CO 4.85% due 11/15/35	170,000	173,002	163,464
HALLIBURTON CO 5.00% due 11/15/45	130,000	131,842	119,211
HALSEYPOINT CLO 3, LTD. 2.74% due 11/30/32	400,000	399,129	393,268
HANESBRANDS INC 4.88% due 05/15/26	496,000	528,248	459,425
HARBOR FREIGHT TOOLS USA INC FLT due 10/19/27	1,674,500	1,679,473	1,474,900
HARBORVIEW MORTGAGE LOAN TRUST 1.69% due 03/19/36	1,853,506	21,369	35,958
HARBORVIEW MORTGAGE LOAN TRUST 1.94% due 05/19/35	1,030,445	-85,041	13,331
HARBORVIEW MORTGAGE LOAN TRUST 1.98% due 01/19/36	4,940,602	41,173	125,789
HARBORVIEW MORTGAGE LOAN TRUST 1.99% due 06/19/35	1,219,760	5,461	15,922
HARBORVIEW MORTGAGE LOAN TRUST 2.00% due 09/19/46	596,619	378,020	550,626
HARBORVIEW MORTGAGE LOAN TRUST 2.19% due 01/19/36	7,005,164	42,292	168,673
HARBORVIEW MORTGAGE LOAN TRUST 2.19% due 06/19/34	37,598	37,903	35,914
HARBORVIEW MORTGAGE LOAN TRUST 2.19% due 07/19/45	112,485	65,003	95,994
HARBORVIEW MORTGAGE LOAN TRUST 2.25% due 07/19/46	4,363,995	53,380	45,757
HARBORVIEW MORTGAGE LOAN TRUST 2.29% due 06/20/35	440	386	409
HARBORVIEW MORTGAGE LOAN TRUST 2.37% due 11/19/35	111,649	54,519	67,317

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HARBORVIEW MORTGAGE LOAN TRUST 2.59% due 06/20/35	2,677,894	2,521,780	2,489,513
HARDEE S FUNDING LLC AND CARLS 3.98% due 12/20/50	1,191,850	1,191,850	1,082,338
HARLEY DAVIDSON MOTORCYCLE TRU 0.24% due 12/16/24	5,060,364	5,060,094	5,027,419
HARSCO CORP 5.75% due 07/31/27	600,000	618,073	480,120
HARVEST MIDSTREAM I LP 7.50% due 09/01/28	135,000	137,123	126,796
HAT HOLDINGS I LLC/HAT 3.38% due 06/15/26	800,000	800,000	688,000
HAT HOLDINGS I LLC/HAT 3.75% due 09/15/30	200,000	205,177	159,500
HAT HOLDINGS I LLC/HAT 6.00% due 04/15/25	1,070,000	1,098,753	1,024,525
HAWAII HOTEL TRUST 2019 MAUI 2.97% due 05/15/38	3,790,000	3,790,000	3,628,145
HAWAIIAN BRAND INTELLECT 5.75% due 01/20/26	2,723,747	2,719,052	2,441,022
HCA INC 2.38% due 07/15/31	34,000	28,594	26,510
HCA INC 3.13% due 03/15/27	5,979,000	5,973,156	5,432,079
HCA INC 3.38% due 03/15/29	1,525,000	1,517,020	1,341,295
HCA INC 3.50% due 07/15/51	1,177,000	904,206	803,816
HCA INC 3.50% due 09/01/30	2,874,000	2,861,519	2,444,941
HCA INC 3.63% due 03/15/32	10,612,000	10,357,266	8,952,308
HCA INC 4.50% due 02/15/27	949,000	995,961	912,371
HCA INC 4.63% due 03/15/52	4,524,000	4,268,180	3,619,480
HCA INC 5.25% due 04/15/25	1,102,000	1,220,370	1,103,714
HCA INC 5.25% due 06/15/26	3,474,000	3,884,705	3,456,357
HCA INC 5.38% due 02/01/25	486,000	521,584	483,453
HCA INC 5.50% due 06/15/47	880,000	1,014,199	784,989
HCA INC 5.63% due 09/01/28	875,000	951,772	860,733
HCA INC 5.88% due 02/01/29	580,000	673,305	580,444
HCA INC 7.50% due 11/06/33	1,150,000	1,148,153	1,298,808
HCA INC 7.69% due 06/15/25	90,000	90,888	94,275
HEALTHCARE REALTY TRUST 2.05% due 03/15/31	350,000	347,594	274,859
HEALTHEQUITY INC 4.50% due 10/01/29	763,000	767,816	667,625
HEALTHPEAK PROPERTIES 1.35% due 02/01/27	652,000	619,534	571,266
HEIMSTADEN BOSTA 3.00% due 12/31/99	100,000	118,559	52,329
HEIMSTADEN BOSTAD AB 3.38% due 12/31/99	200,000	248,346	122,577
HEIMSTADEN BOSTAD TRESRY 0.25% due 10/13/24	161,000	185,817	153,049
HELIOS SOFT/ION CORP SOL 4.63% due 05/01/28	1,014,000	1,006,427	804,752
HERC HOLDINGS INC 5.50% due 07/15/27	1,648,000	1,694,020	1,504,461
HERCULES ACHIEVEMENT/VAR 10.25% due 12/22/24	86,000	85,849	83,313
HERENS HOLDCO SARL 4.75% due 05/15/28	453,000	454,000	376,352
HERITAGE PWR LLC FLT due 07/30/26	521,604	494,968	199,920
HERSHEY COMPANY 0.90% due 06/01/25	130,000	129,860	120,376
HERTZ CORP/THE 4.63% due 12/01/26	1,125,000	1,130,611	940,590
HERTZ CORPORATION FLT due 06/30/28	495,793	495,231	465,867
HERTZ VEHICLE FINANCING LLC 2.12% due 12/27/27	100,000	99,960	88,283
HERTZ VEHICLE FINANCING LLC 3.73% due 09/25/26	500,000	493,069	490,406
HESS MIDSTREAM OPERATION 4.25% due 02/15/30	164,000	164,000	137,344
HESS MIDSTREAM OPERATION 5.50% due 10/15/30	840,000	840,000	753,900
HESS MIDSTREAM OPERATION 5.63% due 02/15/26	1,185,000	1,206,087	1,128,713
HGI CRE CLO LTD 5.08% due 04/19/37	700,000	700,000	688,818
HIGHBRIDGE LOAN MANAGEMENT LTD 2.32% due 01/23/35	950,000	950,000	913,492
HIGHLAND HOLDINGS SARL 0.32% due 12/15/26	405,000	443,798	378,014
HILCORP ENERGY I/HILCORP 5.75% due 02/01/29	720,000	730,982	632,260
HILCORP ENERGY I/HILCORP 6.00% due 02/01/31	497,000	501,057	427,420
HILCORP ENERGY I/HILCORP 6.00% due 04/15/30	1,807,000	1,788,762	1,572,090

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HILCORP ENERGY I/HILCORP 6.25% due 04/15/32	464,000	463,968	407,480
HILCORP ENERGY I/HILCORP 6.25% due 11/01/28	614,000	578,876	578,701
HILDENE COMMUNITY FUNDING CLO 2.60% due 11/01/35	1,250,000	1,250,000	1,087,500
HILLENBRAND INC 3.75% due 03/01/31	520,000	525,553	419,900
HILTON DOMESTIC OPERATIN 3.63% due 02/15/32	1,485,000	1,471,856	1,179,647
HILTON DOMESTIC OPERATIN 3.75% due 05/01/29	450,000	404,958	381,667
HILTON DOMESTIC OPERATIN 4.00% due 05/01/31	1,275,000	1,275,000	1,059,525
HILTON DOMESTIC OPERATIN 4.88% due 01/15/30	288,000	302,800	260,280
HILTON DOMESTIC OPERATIN 5.38% due 05/01/25	730,000	734,934	715,400
HILTON DOMESTIC OPERATIN 5.75% due 05/01/28	545,000	557,308	518,202
HILTON GRAND VAC BOR ESC 4.88% due 07/01/31	3,209,000	3,008,586	2,449,389
HILTON GRAND VAC BOR ESC 5.00% due 06/01/29	1,570,000	1,570,000	1,271,700
HILTON GRAND VACATINS BRWR LLC FLT due 08/02/28	248,125	247,041	231,843
HILTON USA TRUST 4.19% due 11/05/38	7,750,000	7,584,026	7,110,735
HILTON USA TRUST 4.93% due 11/05/35	8,000,000	7,939,360	7,747,703
HLF FIN SARL LLC/HERBALI 4.88% due 06/01/29	865,000	869,554	596,850
HOLLY NRG PRTNR/FIN CORP 5.00% due 02/01/28	957,000	931,562	819,613
HOLLY NRG PRTNR/FIN CORP 6.38% due 04/15/27	2,562,000	2,562,712	2,411,508
HOLOGIC INC 3.25% due 02/15/29	439,000	442,727	375,213
HOME DEPOT INC 1.38% due 03/15/31	34,000	28,181	27,392
HOME DEPOT INC 1.50% due 09/15/28	1,030,000	972,056	896,797
HOME DEPOT INC 2.50% due 04/15/27	280,000	292,231	264,348
HOME DEPOT INC 2.70% due 04/15/30	310,000	308,617	281,183
HOME DEPOT INC 2.95% due 06/15/29	970,000	994,685	905,287
HOME DEPOT INC 3.25% due 04/15/32	1,060,000	1,054,625	987,496
HOME DEPOT INC 3.30% due 04/15/40	380,000	386,661	322,600
HOME DEPOT INC 3.35% due 04/15/50	490,000	515,555	397,879
HOME DEPOT INC 3.63% due 04/15/52	197,000	192,811	168,980
HOME DEPOT INC 3.90% due 06/15/47	100,000	108,936	89,396
HOME DEPOT INC 3.90% due 12/06/28	40,000	45,918	39,986
HOME DEPOT INC 4.25% due 04/01/46	125,000	136,493	117,325
HOME EQUITY ASSET TRUST 2.66% due 08/25/35	1,670,805	1,671,305	1,632,982
HOME POINT CAPITAL INC 5.00% due 02/01/26	150,000	150,000	103,500
HOME RE LTD 3.78% due 10/25/34	2,350,000	2,350,000	2,336,164
HOMEBANC MORTGAGE TRUST 2.33% due 10/25/35	1,500,000	1,492,214	1,495,679
HONDA AUTO RECEIVABLES OWNER T 0.39% due 05/21/24	13,979,721	13,979,435	13,806,951
HONDURAS GOVERNMENT 7.50% due 03/15/24	133,340	141,671	125,073
HONEYWELL INTERNATIONAL 0.48% due 08/19/22	400,000	400,000	399,095
HONEYWELL INTERNATIONAL 1.35% due 06/01/25	320,000	319,981	301,188
HOST HOTELS + RESORTS LP 2.90% due 12/15/31	700,000	690,238	555,777
HOUSTON GALLERIA MALL TRUST 3.98% due 03/05/37	500,000	499,307	453,352
HOUSTON TX 3.96% due 03/01/47	255,000	267,592	238,555
HOWARD HUGHES CORP 4.13% due 02/01/29	750,000	746,793	578,466
HOWARD HUGHES CORP 4.38% due 02/01/31	1,325,000	1,318,119	980,609
HOWARD HUGHES CORP 5.38% due 08/01/28	86,000	89,307	72,025
HOWARD MIDSTREAM ENERGY 6.75% due 01/15/27	400,000	400,000	344,601
HOWMET AEROSPACE INC 3.00% due 01/15/29	1,194,000	1,158,045	988,919
HOWMET AEROSPACE INC 6.88% due 05/01/25	3,000	3,312	3,082
HP ENTERPRISE CO 4.40% due 10/15/22	3,125,000	3,126,161	3,130,812
HP ENTERPRISE CO 4.45% due 10/02/23	2,875,000	2,878,424	2,903,758
HP ENTERPRISE CO 4.90% due 10/15/25	1,072,000	1,104,530	1,088,176

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HP INC 2.65% due 06/17/31	123,000	112,906	98,806
HP INC 4.00% due 04/15/29	2,535,000	2,529,293	2,375,006
HSBC HOLDINGS PLC 2.10% due 06/04/26	200,000	200,000	184,732
HSBC HOLDINGS PLC 2.21% due 08/17/29	200,000	200,000	167,985
HSBC HOLDINGS PLC 2.25% due 11/22/27	570,000	570,000	507,851
HSBC HOLDINGS PLC 2.36% due 08/18/31	4,350,000	4,350,000	3,525,918
HSBC HOLDINGS PLC 2.46% due 05/18/24	2,100,000	2,100,000	2,082,572
HSBC HOLDINGS PLC 2.80% due 05/24/32	3,413,000	3,466,588	2,802,683
HSBC HOLDINGS PLC 2.85% due 06/04/31	2,600,000	2,600,000	2,196,829
HSBC HOLDINGS PLC 2.87% due 11/22/32	3,231,000	3,230,153	2,643,934
HSBC HOLDINGS PLC 3.60% due 05/25/23	3,000,000	3,034,731	3,010,180
HSBC HOLDINGS PLC 3.80% due 03/11/25	5,775,000	5,796,227	5,694,138
HSBC HOLDINGS PLC 4.04% due 03/13/28	222,000	243,711	210,818
HSBC HOLDINGS PLC 4.25% due 03/14/24	320,000	319,574	318,478
HSBC HOLDINGS PLC 4.25% due 08/18/25	950,000	947,191	936,558
HSBC HOLDINGS PLC 4.30% due 03/08/26	1,945,000	1,944,818	1,924,813
HSBC HOLDINGS PLC 4.58% due 06/19/29	2,258,000	2,344,472	2,176,535
HSBC HOLDINGS PLC 4.60% due 12/31/99	850,000	850,000	653,356
HSBC HOLDINGS PLC 4.76% due 03/29/33	2,850,000	2,872,169	2,628,747
HSBC HOLDINGS PLC 4.95% due 03/31/30	3,955,000	4,440,320	3,907,407
HSBC HOLDINGS PLC 6.50% due 05/02/36	5,937,000	6,247,644	6,317,160
HSBC HOLDINGS PLC 6.50% due 12/31/99	1,000,000	1,082,246	905,586
HSI ASSET SECURITIZATION CORPO 2.40% due 11/25/35	1,177,594	1,175,721	1,130,515
HTA GROUP LTD 7.00% due 12/18/25	221,000	228,599	188,690
HUARONG FINANCE 2017 CO 4.25% due 11/07/27	700,000	697,515	609,000
HUARONG FINANCE 2019 3.38% due 02/24/30	200,000	166,528	150,000
HUARONG FINANCE 2019 4.50% due 05/29/29	700,000	696,717	581,000
HUB INTERNATIONAL LIMITED FLT due 04/25/25	491,259	493,511	464,967
HUB INTERNATIONAL LTD 5.63% due 12/01/29	1,454,000	1,454,000	1,201,081
HUB INTERNATIONAL LTD 7.00% due 05/01/26	1,575,000	1,577,774	1,481,130
HUDBAY MINERALS INC 4.50% due 04/01/26	664,000	652,675	555,622
HUDBAY MINERALS INC 6.13% due 04/01/29	1,129,000	1,177,957	915,670
HUDSON PACIFIC PROPERTIE 3.25% due 01/15/30	800,000	827,211	696,046
HUDSON RIVER TRADING LLC FLT due 03/20/28	1,806,750	1,792,921	1,685,246
HUDSON YARDS 3.44% due 07/10/39	450,000	486,179	385,204
HUMANA INC 1.35% due 02/03/27	477,000	463,381	417,058
HUMANA INC 2.15% due 02/03/32	130,000	115,519	105,266
HUMANA INC 3.15% due 12/01/22	190,000	190,383	190,067
HUMANA INC 4.50% due 04/01/25	498,000	513,344	501,599
HUMANA INC 4.63% due 12/01/42	250,000	252,891	232,234
HUMANA INC 4.80% due 03/15/47	30,000	30,924	28,807
HUMANA INC 4.95% due 10/01/44	70,000	73,074	68,048
HUNGARY 2.13% due 09/22/31	200,000	181,214	154,306
HUNGARY 3.13% due 09/21/51	339,000	325,224	223,295
HUNGARY 5.25% due 06/16/29	1,491,000	1,468,231	1,484,887
HUNGARY 5.38% due 03/25/24	406,000	436,777	413,909
HUNGARY 5.50% due 06/16/34	1,095,000	1,064,283	1,060,836
HUNGARY 7.63% due 03/29/41	1,770,000	3,033,402	2,044,630
HUNGARY GOVERNMENT BOND 1.75% due 10/26/22	1,046,990,000	3,317,261	2,715,560
HUNGARY GOVERNMENT BOND 3.00% due 08/21/30	513,540,000	1,794,636	953,014
HUNGARY GOVERNMENT BOND 3.00% due 10/27/27	62,260,000	229,639	127,624

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
HUNGARY GOVERNMENT BOND 3.00% due 10/27/38	59,710,000	156,114	87,119
HUNGARY GOVERNMENT BOND 4.75% due 11/24/32	35,330,000	110,145	71,434
HUNGARY GOVERNMENT BOND 5.50% due 06/24/25	139,740,000	508,404	340,937
HUNGARY GOVERNMENT BOND 6.75% due 10/22/28	92,280,000	392,270	225,246
HUNT COS INC 5.25% due 04/15/29	1,985,000	1,944,605	1,687,250
HUNTINGTON BANCSHARES 4.00% due 05/15/25	2,375,000	2,371,686	2,363,021
HUNTINGTON BANCSHARES 5.63% due 12/31/99	440,000	491,632	411,340
HUNTINGTON BANCSHARES 5.70% due 12/31/99	530,000	508,961	454,228
HUNTINGTON INGALLS INDUS 2.04% due 08/16/28	370,000	356,422	315,574
HUNTINGTON INGALLS INDUS 3.48% due 12/01/27	572,000	592,744	534,838
HUNTINGTON INGALLS INDUS 3.84% due 05/01/25	331,000	338,317	325,906
HUNTINGTON NATIONAL BANK 2.50% due 08/07/22	6,376,000	6,378,245	6,376,035
HUNTSMAN INTERNATIONAL L 2.95% due 06/15/31	700,000	659,211	581,195
HUTAMA KARYA PERSERO PT 3.75% due 05/11/30	300,000	328,575	272,240
HYATT HOTELS CORP 1.80% due 10/01/24	875,000	874,960	827,059
IAA INC 5.50% due 06/15/27	1,540,000	1,564,816	1,434,418
IBM CORP 1.70% due 05/15/27	760,000	732,615	683,558
IBM CORP 3.00% due 05/15/24	1,270,000	1,268,097	1,259,828
IBM CORP 3.30% due 05/15/26	193,000	197,298	188,240
IBM CORP 3.43% due 02/09/52	190,000	189,964	146,171
IBM CORP 3.50% due 05/15/29	1,065,000	1,111,145	1,012,517
ICADE SANTE SAS 0.88% due 11/04/29	400,000	452,626	344,941
ICAHN ENTERPRISES/FIN 4.38% due 02/01/29	200,000	200,000	161,632
ICAHN ENTERPRISES/FIN 6.25% due 05/15/26	450,000	463,172	421,272
ICEBOX HOLDCO III, INC. FLT due 12/21/29	701,321	694,308	659,242
ICELAND BONDCO PLC 4.38% due 05/15/28	300,000	417,866	240,461
ICON LUXEMBOURG SARL FLT due 07/03/28	980,313	976,072	945,727
IEA ENERGY SERVICES LLC 6.63% due 08/15/29	224,000	220,891	183,120
IHEARTCOMMUNICATIONS INC 4.75% due 01/15/28	463,000	450,595	381,549
IHEARTCOMMUNICATIONS INC 5.25% due 08/15/27	1,524,000	1,557,906	1,304,285
IHEARTCOMMUNICATIONS INC 6.38% due 05/01/26	1,506,944	1,494,763	1,395,807
IHEARTCOMMUNICATIONS INC 8.38% due 05/01/27	350,000	363,456	278,138
IHEARTCOMMUNICATIONS INC FLT due 05/01/26	451,613	449,975	418,496
IHO VERWALTUNGS GMBH 3.75% due 09/15/26	300,000	270,542	260,003
IHO VERWALTUNGS GMBH 4.75% due 09/15/26	483,000	489,705	415,179
IHO VERWALTUNGS GMBH 6.00% due 05/15/27	700,000	733,819	623,032
IHO VERWALTUNGS GMBH 6.38% due 05/15/29	550,000	597,293	478,610
IHS HOLDING LTD 6.25% due 11/29/28	226,000	229,556	182,269
II VI INC 5.00% due 12/15/29	800,000	800,000	698,000
II VI INCORPORATED FLT due 01/14/28	720,000	715,600	688,500
ILIAD HOLDING SAS 6.50% due 10/15/26	1,037,000	1,037,782	933,269
ILIAD HOLDING SAS 7.00% due 10/15/28	1,824,000	1,827,623	1,586,762
ILLINOIS ST 5.10% due 06/01/33	7,615,000	7,335,282	7,661,372
ILLINOIS ST 6.63% due 02/01/35	580,000	614,171	617,646
ILLINOIS ST 7.35% due 07/01/35	1,135,000	1,251,643	1,238,055
ILLUMINATE BUYER/HLDG 9.00% due 07/01/28	235,000	252,517	185,650
ILLUMINATE MERGER SUB CORP FLT due 07/23/29	2,252,121	2,273,172	2,012,833
IMCD NV 2.13% due 03/31/27	730,000	803,499	685,470
IMOLA MERGER CORP 4.75% due 05/15/29	2,800,000	2,806,330	2,342,648
IMPAC CMB TRUST 1.87% due 05/25/35	1,240,295	1,196,567	1,155,495
IMPAC CMB TRUST 2.14% due 04/25/35	979,490	962,874	929,896

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
IMPAC CMB TRUST 2.40% due 10/25/34	994,335	993,132	963,522
IMPERIAL BRANDS FIN NETH 1.75% due 03/18/33	200,000	236,421	151,488
IMPERIAL BRANDS FIN PLC 3.88% due 07/26/29	3,700,000	3,728,608	3,330,892
IMPERIAL BRANDS FIN PLC 4.25% due 07/21/25	9,200,000	9,166,075	9,105,792
INDEPENDENCE PLAZA TRUST 3.91% due 07/10/35	500,000	517,992	482,025
INDEPENDENCE PLAZA TRUST 4.36% due 07/10/35	500,000	500,862	474,241
INDIA CLEANTECH ENERGY 4.70% due 08/10/26	243,375	244,177	196,647
INDIA GREEN ENERGY HLDNG 5.38% due 04/29/24	500,000	507,890	467,467
INDIAN RAILWAY FINANCE 2.80% due 02/10/31	210,000	210,000	170,200
INDIAN RAILWAY FINANCE 3.25% due 02/13/30	200,000	203,497	172,788
INDIAN RAILWAY FINANCE 3.57% due 01/21/32	200,000	200,000	170,846
INDIANA ST FIN AUTH HOSP REVEN 4.00% due 12/01/40	225,000	220,536	222,420
INDOFOOD CBP SUKSES MAKM 3.40% due 06/09/31	300,000	249,502	231,759
INDONESIA ASAHAN ALUMINI 4.75% due 05/15/25	200,000	213,972	198,676
INDONESIA ASAHAN ALUMINI 5.45% due 05/15/30	606,000	681,836	568,125
INDONESIA ASAHAN ALUMINI 5.71% due 11/15/23	262,000	275,738	265,275
INDONESIA ASAHAN ALUMINI 6.53% due 11/15/28	1,100,000	1,331,531	1,115,521
INDONESIA ASAHAN ALUMINI 6.76% due 11/15/48	829,000	1,034,368	748,173
INDONESIA GOVERNMENT 7.00% due 05/15/27	57,946,000,000	4,343,823	3,986,887
INDONESIA GOVERNMENT 7.00% due 09/15/30	27,343,000,000	2,033,807	1,818,890
INDONESIA GOVERNMENT 7.50% due 04/15/40	39,107,000,000	2,867,528	2,622,446
INDONESIA GOVERNMENT 7.50% due 06/15/35	10,133,000,000	752,909	683,582
INDONESIA GOVERNMENT 7.75% due 04/15/31	10,658,000,000	806,487	732,370
INDONESIA GOVERNMENT 8.13% due 05/15/24	2,617,000,000	195,465	184,890
INDONESIA GOVERNMENT 8.25% due 05/15/29	23,235,000,000	1,816,047	1,657,136
INDONESIA GOVERNMENT 8.25% due 05/15/36	40,117,000,000	3,177,290	2,838,283
INDONESIA GOVERNMENT 8.38% due 03/15/34	10,514,000,000	853,325	750,924
INDONESIA GOVERNMENT 8.75% due 05/15/31	15,075,000,000	1,247,306	1,098,433
INDUSTRIAS PENOLES SAB D 4.75% due 08/06/50	223,000	246,271	177,006
INDY US BIDCO, LLC FLT due 03/05/28	861,603	861,603	798,421
INDYMAC INDX MORTGAGE LOAN TRU 1.83% due 11/25/36	384,909	292,149	370,678
INDYMAC INDX MORTGAGE LOAN TRU 1.86% due 06/25/37	1,240,272	1,208,141	1,123,654
INDYMAC INDX MORTGAGE LOAN TRU 1.95% due 07/25/35	1,201,076	41,526	43
INDYMAC INDX MORTGAGE LOAN TRU 2.04% due 05/25/46	20,212	18,466	18,263
INDYMAC INDX MORTGAGE LOAN TRU 2.18% due 07/25/35	87,777	62,574	63,174
INEOS FINANCE PLC 3.38% due 03/31/26	200,000	249,653	187,345
INEOS QUATTRO FINANCE 2 2.50% due 01/15/26	500,000	607,525	438,375
INEOS QUATTRO FINANCE 2 3.38% due 01/15/26	417,000	410,756	350,172
INEOS STYROLUTION US HOLDG LLC FLT due 01/29/26	3,538,029	3,545,069	3,331,266
INFORMA PLC 2.13% due 10/06/25	550,000	692,525	557,239
INFORMATICA LLC FLT due 10/27/28	1,471,313	1,469,644	1,393,156
ING GROEP NV 1.40% due 07/01/26	2,050,000	2,049,071	1,862,171
ING GROEP NV 4.88% due 12/31/99	1,000,000	1,000,000	816,250
INGEVITY CORP 3.88% due 11/01/28	350,000	353,286	293,125
INKIA ENERGY LTD 5.88% due 11/09/27	349,000	362,021	319,433
INNOPHOS HOLDINGS INC 9.38% due 02/15/28	416,000	441,914	379,030
INOVATIVE XCSRIES SERVCES LLC FLT due 03/05/27	524,444	528,481	421,684
INSTALLED BUILDING PRODU 5.75% due 02/01/28	1,333,000	1,252,104	1,184,288
INSTITUTO COSTARRICENSE 6.75% due 10/07/31	200,000	198,308	186,916
INTEL CORP 1.60% due 08/12/28	1,475,000	1,421,584	1,291,009
INTEL CORP 3.05% due 08/12/51	210,000	209,316	156,349

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INTEL CORP 3.10% due 02/15/60	173,000	171,327	123,527
INTEL CORP 3.20% due 08/12/61	304,000	306,044	222,116
INTEL CORP 3.25% due 11/15/49	505,000	501,391	392,541
INTEL CORP 3.70% due 07/29/25	220,000	219,949	221,389
INTEL CORP 3.73% due 12/08/47	202,000	201,880	171,388
INTEL CORP 4.75% due 03/25/50	50,000	55,088	49,041
INTELLIGENT PACKAGING 6.00% due 09/15/28	1,270,000	1,291,841	1,051,306
INTELSAT JACKSON HLDG 6.50% due 03/15/30	670,000	680,550	552,750
INTELSAT JACKSON HOLDINGS S.A. FLT due 02/01/29	1,515,909	1,501,583	1,386,784
INTER AMERICAN DEVEL BK 1.13% due 01/13/31	9,200,000	9,158,276	7,779,643
INTER AMERICAN DEVEL BK 1.50% due 01/13/27	13,295,000	13,264,880	12,372,394
INTER AMERICAN DEVEL BK 7.00% due 06/15/25	3,350,000	3,797,741	3,700,302
INTERCEPT PHARMAS 3.25% due 07/01/23	45,000	43,541	43,200
INTERCHILE SA 4.50% due 06/30/56	300,000	309,258	246,503
INTERCONTINENTAL HOTELS 3.38% due 10/08/28	100,000	149,283	110,590
INTERCONTINENTALEXCHANGE 1.85% due 09/15/32	34,000	27,719	26,518
INTERCONTINENTALEXCHANGE 2.10% due 06/15/30	1,448,000	1,331,254	1,216,349
INTERCONTINENTALEXCHANGE 4.35% due 06/15/29	2,710,000	2,707,177	2,677,827
INTERCONTINENTALEXCHANGE 4.60% due 03/15/33	1,130,000	1,151,166	1,126,017
INTERCONTINENTALEXCHANGE 4.95% due 06/15/52	140,000	144,159	138,159
INTERCORP PERU LTD 3.88% due 08/15/29	200,000	184,407	165,862
INTERFACE INC 5.50% due 12/01/28	1,638,000	1,610,640	1,387,568
INTERNATIONAL GAME TECH 4.13% due 04/15/26	355,000	355,000	321,275
INTERNATIONAL GAME TECH 6.25% due 01/15/27	413,000	446,079	401,694
INTERNATIONAL GAME TECH 6.50% due 02/15/25	550,000	589,302	547,250
INTERNATIONAL PAPER CO 4.80% due 06/15/44	84,000	102,971	78,848
INTERNATIONAL PETROLEUM 7.25% due 02/01/27	1,050,000	1,048,920	992,250
INTERPUBLIC GROUP COS 3.38% due 03/01/41	466,000	456,364	349,461
INTERSTATE POWER + LIGHT 2.30% due 06/01/30	1,000,000	1,048,199	850,907
INTERTRUST GROUP BV 3.38% due 11/15/25	200,000	245,807	198,168
INTESA SANPAOLO SPA 1.35% due 02/24/31	280,000	336,688	217,460
INTESA SANPAOLO SPA 2.13% due 08/30/23	665,000	825,822	697,785
INTESA SANPAOLO SPA 3.13% due 07/14/22	800,000	799,991	800,032
INTESA SANPAOLO SPA 3.38% due 01/12/23	540,000	539,840	537,626
INTESA SANPAOLO SPA 4.20% due 06/01/32	1,175,000	1,175,000	860,636
INTESA SANPAOLO SPA 5.02% due 06/26/24	2,380,000	2,384,235	2,270,836
INTESA SANPAOLO SPA 5.71% due 01/15/26	280,000	270,969	266,714
INTESA SANPAOLO SPA 5.88% due 12/31/99	300,000	406,532	244,058
INTESA SANPAOLO SPA 7.75% due 12/29/49	200,000	275,581	198,113
INTL BK RECON + DEVELOP 0.01% due 09/17/30	4,885,000	4,320,533	3,666,759
INTL BK RECON + DEVELOP 0.50% due 10/28/25	32,920,000	32,895,256	30,186,473
INTL BK RECON + DEVELOP 2.50% due 03/29/32	880,000	872,697	824,372
INTL CONSOLIDATED AIRLIN 2.75% due 03/25/25	200,000	241,077	176,813
INTL FLAVOR + FRAGRANCES 1.83% due 10/15/27	1,350,000	1,350,002	1,163,046
INTL LEASE FINANCE CORP 5.88% due 08/15/22	250,000	250,568	250,472
INTOWN HOTEL PORTFOLIO TRUST 4.83% due 01/15/33	380,000	377,077	374,297
INTRADO CORP 8.50% due 10/15/25	277,000	277,476	239,127
INTRADO CORPORATION FLT due 10/10/24	2,369,077	2,287,984	2,004,499
INTRUM AB 4.88% due 08/15/25	300,000	374,813	283,641
INTUIT INC 1.35% due 07/15/27	400,000	399,728	349,258
INVEST ENERGY RES LTD 6.25% due 04/26/29	200,000	204,239	169,017

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
INVITATION HOMES OP 2.30% due 11/15/28	683,000	682,197	574,507
INVITATION HOMES OP 4.15% due 04/15/32	406,000	404,963	368,621
ION TRADING TECHNOLOGIES 5.75% due 05/15/28	1,021,000	990,312	816,586
IPD 3 BV 5.50% due 12/01/25	100,000	125,088	92,961
IQVIA INC 5.00% due 10/15/26	340,000	346,492	323,792
IRB HOLDING CORP 7.00% due 06/15/25	1,068,000	1,102,804	1,045,412
IRB HOLDING CORP FLT due 12/15/27	833,450	830,464	780,668
IRB HOLDING CORP. FLT due 02/05/25	590,769	589,318	559,015
IRIDIUM SATELLITE LLC FLT due 11/04/26	488,792	487,570	468,018
IRON MOUNTAIN INC 4.88% due 09/15/27	196,000	201,123	177,096
IRON MOUNTAIN INC 4.88% due 09/15/29	1,030,000	1,057,573	875,428
IRON MOUNTAIN INC 5.00% due 07/15/28	2,340,000	2,394,362	2,072,507
IRON MOUNTAIN INC 5.25% due 03/15/28	198,000	204,841	177,743
IRON MOUNTAIN INC 5.25% due 07/15/30	1,047,000	1,084,782	910,257
IRON MOUNTAIN INC DEL FLT due 01/02/26	397,922	395,265	380,139
ISHARES IBOXX HIGH YIELD CORPO	175,154	14,574,874	12,893,086
ISLAMIC REP OF PAKISTAN 6.88% due 12/05/27	522,000	542,586	354,830
ISLAMIC REP OF PAKISTAN 7.38% due 04/08/31	1,213,000	1,164,211	762,079
ISLAMIC REP OF PAKISTAN 8.25% due 04/15/24	1,133,000	1,159,886	880,160
ISLAMIC REP OF PAKISTAN 8.25% due 09/30/25	1,264,000	1,368,386	906,144
ISLAMIC REP OF PAKISTAN 8.88% due 04/08/51	1,188,000	1,035,598	706,860
ITT HOLDINGS LLC 6.50% due 08/01/29	264,000	264,000	211,200
IVANTI SOFTWARE, INC. FLT due 12/01/27	248,128	244,766	212,564
IVORY COAST 4.88% due 01/30/32	4,800,000	5,538,458	3,598,522
IVORY COAST 5.25% due 03/22/30	675,000	836,218	549,921
IVORY COAST 5.75% due 12/31/32	805,624	792,534	694,851
IVORY COAST 5.88% due 10/17/31	468,000	616,495	382,022
IVORY COAST 6.13% due 06/15/33	640,000	685,662	500,646
IVORY COAST 6.38% due 03/03/28	1,607,000	1,743,193	1,422,999
IVORY COAST 6.63% due 03/22/48	130,000	102,770	90,588
IVORY COAST 6.88% due 10/17/40	589,000	766,710	436,766
JACKSON NATL LIFE GLOBAL 2.38% due 09/15/22	1,500,000	1,506,529	1,497,509
JACOBS ENTERTAINMENT INC 6.75% due 02/15/29	150,000	150,000	126,845
JADEX INC FLT due 02/18/28	385,125	382,010	352,389
JAGUAR LAND ROVER AUTOMO 4.50% due 07/15/28	100,000	115,349	74,632
JAGUAR LAND ROVER AUTOMO 5.50% due 07/15/29	955,000	955,667	692,375
JAGUAR LAND ROVER AUTOMO 6.88% due 11/15/26	700,000	807,685	640,768
JANE STREET GROUP LLC FLT due 01/26/28	985,000	984,011	944,861
JANE STREET GRP/JSG FIN 4.50% due 11/15/29	350,000	352,034	311,500
JAPAN INT L COOP AGENCY 3.25% due 05/25/27	1,790,000	1,783,975	1,766,694
JAZZ FINANCING LUX SARL FLT due 05/05/28	1,584,000	1,577,316	1,508,016
JAZZ SECURITIES DAC 4.38% due 01/15/29	1,444,000	1,444,000	1,284,462
JB POINDEXTER + CO INC 7.13% due 04/15/26	1,510,000	1,517,461	1,449,600
JBS USA/FOOD/FINANCE 3.00% due 05/15/32	2,975,000	2,938,450	2,284,683
JBS USA/FOOD/FINANCE 3.75% due 12/01/31	303,000	303,000	248,578
JDE PEET S NV 1.38% due 01/15/27	675,000	671,260	580,560
JEFFERIES FIN LLC / JFIN 5.00% due 08/15/28	1,920,000	1,866,388	1,579,200
JEFFERSON CAPITAL HOLDIN 6.00% due 08/15/26	550,000	550,000	481,250
JELD WEN INC 4.63% due 12/15/25	1,330,000	1,324,684	1,130,500
JELD WEN INC 4.88% due 12/15/27	1,100,000	1,126,071	858,000
JERROLD FINCO PLC 4.88% due 01/15/26	100,000	133,709	106,629

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JERROLD FINCO PLC 5.25% due 01/15/27	200,000	286,634	214,168
JETBLUE AIRWAYS CORP 4.00% due 05/15/34	360,738	377,435	335,197
JOHN DEERE CAPITAL CORP 1.70% due 01/11/27	1,540,000	1,490,632	1,405,436
JOHNSON + JOHNSON 0.55% due 09/01/25	300,000	299,793	276,689
JOHNSON + JOHNSON 0.95% due 09/01/27	610,000	609,694	538,227
JOHNSON + JOHNSON 2.45% due 03/01/26	660,000	655,711	641,923
JOHNSON + JOHNSON 3.63% due 03/03/37	550,000	538,076	521,137
JP MORGAN CHASE COMMERCIAL MOR 0.99% due 07/15/47	28,984,563	554,740	273,719
JP MORGAN CHASE COMMERCIAL MOR 2.12% due 04/15/38	255,122	255,122	246,148
JP MORGAN CHASE COMMERCIAL MOR 3.02% due 04/15/38	160,000	160,000	151,158
JP MORGAN CHASE COMMERCIAL MOR 3.38% due 01/05/39	1,150,000	1,181,442	1,053,465
JP MORGAN CHASE COMMERCIAL MOR 3.46% due 08/15/49	2,166,000	2,296,548	1,955,127
JP MORGAN CHASE COMMERCIAL MOR 3.56% due 01/05/39	100,000	94,879	83,805
JP MORGAN CHASE COMMERCIAL MOR 3.72% due 07/05/32	1,894,000	1,917,599	1,893,116
JP MORGAN CHASE COMMERCIAL MOR 4.02% due 07/05/32	1,484,000	1,503,470	1,483,275
JP MORGAN CHASE COMMERCIAL MOR 4.61% due 07/05/31	2,500,000	2,619,284	2,432,138
JP MORGAN CHASE COMMERCIAL MOR 4.72% due 01/15/49	500,000	545,469	479,673
JP MORGAN MORTGAGE TRUST 1.19% due 03/25/51	299,753	299,744	280,509
JP MORGAN MORTGAGE TRUST 1.86% due 03/25/50	39,926	39,680	39,643
JP MORGAN MORTGAGE TRUST 2.00% due 06/25/51	959,456	818,206	790,083
JP MORGAN MORTGAGE TRUST 2.01% due 05/25/50	136,826	136,543	132,745
JP MORGAN MORTGAGE TRUST 2.01% due 06/25/50	34,249	34,248	33,888
JP MORGAN MORTGAGE TRUST 2.50% due 04/25/52	1,515,025	1,508,213	1,279,309
JP MORGAN MORTGAGE TRUST 2.50% due 11/25/51	2,643,750	2,036,338	1,921,331
JP MORGAN MORTGAGE TRUST 2.52% due 02/25/50	199,443	199,145	192,785
JP MORGAN MORTGAGE TRUST 3.00% due 09/25/52	889,872	835,983	790,625
JP MORGAN MORTGAGE TRUST 3.29% due 05/25/34	213,953	211,932	208,511
JP MORGAN MORTGAGE TRUST 3.50% due 03/25/50	51,722	52,441	50,999
JP MORGAN MORTGAGE TRUST 3.50% due 10/25/48	667,462	653,936	628,618
JP MORGAN MORTGAGE TRUST 4.00% due 05/25/49	583,853	587,494	573,013
JPMBB COMMERCIAL MORTGAGE SECU 3.67% due 04/15/47	334,788	339,634	334,398
JPMBB COMMERCIAL MORTGAGE SECU 4.55% due 09/15/47	500,000	524,374	479,382
JPMBB COMMERCIAL MORTGAGE SECU 4.89% due 01/15/47	250,000	253,583	247,673
JPMORGAN CHASE + CO 0.70% due 03/16/24	233,000	228,052	227,907
JPMORGAN CHASE + CO 1.04% due 02/04/27	530,000	499,654	468,744
JPMORGAN CHASE + CO 1.51% due 06/01/24	1,360,000	1,360,000	1,325,738
JPMORGAN CHASE + CO 1.58% due 04/22/27	743,000	748,584	661,208
JPMORGAN CHASE + CO 1.76% due 11/19/31	34,000	28,080	26,886
JPMORGAN CHASE + CO 2.01% due 03/13/26	1,404,000	1,434,846	1,314,766
JPMORGAN CHASE + CO 2.08% due 04/22/26	840,000	840,000	785,461
JPMORGAN CHASE + CO 2.18% due 06/01/28	140,000	145,610	124,470
JPMORGAN CHASE + CO 2.30% due 10/15/25	1,775,000	1,775,000	1,690,162
JPMORGAN CHASE + CO 2.52% due 04/22/31	2,985,000	2,985,000	2,542,380
JPMORGAN CHASE + CO 2.53% due 11/19/41	1,264,000	1,255,657	904,326
JPMORGAN CHASE + CO 2.55% due 11/08/32	7,488,000	7,142,092	6,221,324
JPMORGAN CHASE + CO 2.58% due 04/22/32	8,585,000	8,474,536	7,223,454
JPMORGAN CHASE + CO 2.70% due 05/18/23	3,000,000	3,014,531	2,985,994
JPMORGAN CHASE + CO 2.74% due 10/15/30	2,996,000	3,105,488	2,614,020
JPMORGAN CHASE + CO 2.95% due 02/24/28	1,146,000	1,147,855	1,061,758
JPMORGAN CHASE + CO 2.96% due 01/25/33	698,000	673,516	599,136
JPMORGAN CHASE + CO 2.96% due 05/13/31	3,075,000	3,079,863	2,654,905

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
JPMORGAN CHASE + CO 3.11% due 04/22/51	130,000	130,000	95,279
JPMORGAN CHASE + CO 3.20% due 01/25/23	14,000,000	14,210,616	14,019,625
JPMORGAN CHASE + CO 3.22% due 03/01/25	2,390,000	2,487,999	2,346,999
JPMORGAN CHASE + CO 3.25% due 09/23/22	24,455,000	24,616,870	24,492,798
JPMORGAN CHASE + CO 3.38% due 05/01/23	28,317,000	28,947,034	28,317,787
JPMORGAN CHASE + CO 3.56% due 04/23/24	1,160,000	1,166,261	1,156,434
JPMORGAN CHASE + CO 3.65% due 12/31/99	250,000	249,550	204,750
JPMORGAN CHASE + CO 3.70% due 05/06/30	759,000	840,022	706,037
JPMORGAN CHASE + CO 3.78% due 02/01/28	9,661,000	9,910,961	9,277,134
JPMORGAN CHASE + CO 3.80% due 07/23/24	425,000	432,172	423,418
JPMORGAN CHASE + CO 3.85% due 06/14/25	510,000	510,000	504,973
JPMORGAN CHASE + CO 3.88% due 09/10/24	2,760,000	2,758,168	2,754,579
JPMORGAN CHASE + CO 3.90% due 01/23/49	100,000	114,217	84,392
JPMORGAN CHASE + CO 3.96% due 01/29/27	4,225,000	4,350,615	4,122,123
JPMORGAN CHASE + CO 3.96% due 11/15/48	111,000	132,732	94,050
JPMORGAN CHASE + CO 4.01% due 04/23/29	4,547,000	4,755,092	4,358,156
JPMORGAN CHASE + CO 4.02% due 12/05/24	2,615,000	2,615,000	2,606,035
JPMORGAN CHASE + CO 4.03% due 07/24/48	68,000	76,546	58,267
JPMORGAN CHASE + CO 4.08% due 04/26/26	1,255,000	1,255,000	1,239,346
JPMORGAN CHASE + CO 4.20% due 07/23/29	1,740,000	1,740,000	1,678,203
JPMORGAN CHASE + CO 4.25% due 10/01/27	1,950,000	1,990,769	1,931,725
JPMORGAN CHASE + CO 4.45% due 12/05/29	750,000	815,502	730,430
JPMORGAN CHASE + CO 4.49% due 03/24/31	5,165,000	5,281,348	5,044,207
JPMORGAN CHASE + CO 4.59% due 04/26/33	250,000	255,197	245,560
JPMORGAN CHASE + CO 4.60% due 12/31/99	2,947,000	2,981,412	2,488,804
JPMORGAN CHASE + CO 4.63% due 12/31/99	590,000	588,753	512,563
JPMORGAN CHASE + CO 4.95% due 06/01/45	1,230,000	1,226,793	1,173,811
JPMORGAN CHASE + CO 5.00% due 12/31/99	560,000	566,060	494,200
JPMORGAN CHASE + CO 8.75% due 09/01/30	4,200,000	4,381,511	5,131,069
JPMORGAN CHASE BANK, NA CACL 6.68% due 01/25/28	1,000,000	1,007,403	1,002,593
JPN BANK FOR INT L COOP 2.88% due 07/21/27	875,000	870,800	853,020
K MAC HOLDINGS CORP FLT due 07/21/28	355,950	354,373	330,738
K MAC HOLDINGS CORP FLT due 07/30/29	946,500	950,706	900,756
KAISA GROUP HOLDINGS LTD 10.88% due 07/23/23	1,185,000	1,209,956	158,424
KAISA GROUP HOLDINGS LTD 11.25% due 04/09/22	675,000	675,000	90,952
KAISA GROUP HOLDINGS LTD 11.50% due 01/30/23	889,000	891,802	118,369
KAISA GROUP HOLDINGS LTD 11.65% due 06/01/26	750,000	629,181	99,382
KAISA GROUP HOLDINGS LTD 11.70% due 11/11/25	1,208,000	1,090,906	162,369
KAISA GROUP HOLDINGS LTD 11.95% due 10/22/22	680,000	661,779	90,933
KAISA GROUP HOLDINGS LTD 8.50% due 06/30/22	2,074,000	2,217,097	280,806
KAISA GROUP HOLDINGS LTD 9.38% due 06/30/24	1,600,000	1,572,842	215,350
KAISER ALUMINUM CORP 4.50% due 06/01/31	1,127,000	1,047,272	853,003
KAISER ALUMINUM CORP 4.63% due 03/01/28	353,000	337,513	293,880
KAISER FOUNDATION HOSPIT 4.88% due 04/01/42	590,000	710,352	602,653
KALLPA GENERACION SA 4.13% due 08/16/27	440,000	452,256	396,000
KANE BIDCO LTD 6.50% due 02/15/27	100,000	133,920	106,046
KANSAS CITY SOUTHERN 3.50% due 05/01/50	1,300,000	1,384,735	1,014,115
KAR AUCTION SERVICES INC 5.13% due 06/01/25	535,000	538,878	508,737
KAZAKHSTAN TEMIR ZHOLY 6.95% due 07/10/42	993,000	1,429,447	899,360
KAZMUNAYGAS NATIONAL CO 3.50% due 04/14/33	500,000	526,688	358,618
KAZMUNAYGAS NATIONAL CO 5.38% due 04/24/30	2,283,000	2,727,854	2,011,478

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KAZMUNAYGAS NATIONAL CO 5.75% due 04/19/47	380,000	485,495	290,563
KAZMUNAYGAS NATIONAL CO 6.38% due 10/24/48	767,000	1,088,762	636,020
KB HOME 4.00% due 06/15/31	350,000	358,989	269,938
KB HOME 4.80% due 11/15/29	500,000	531,813	416,988
KB HOME 7.25% due 07/15/30	65,000	65,000	61,590
KBC GROUP NV 1.13% due 01/25/24	500,000	616,714	514,623
KBR INC 4.75% due 09/30/28	250,000	257,947	220,334
KBR INC FLT due 02/05/27	491,206	491,206	486,500
KEHE DISTRIBUTORS LLC/FI 8.63% due 10/15/26	311,000	338,183	310,805
KEN GARFF AUTOMOTIVE LLC 4.88% due 09/15/28	1,263,000	1,304,120	1,029,718
KENAN ADVANTAGE GROUP, INC. FLT due 09/01/27	227,770	223,819	204,993
KENBOURNE INVEST SA 4.70% due 01/22/28	200,000	193,599	152,484
KENBOURNE INVEST SA 6.88% due 11/26/24	200,000	206,845	182,000
KENNEDY WILSON INC 4.75% due 02/01/30	320,000	320,000	250,400
KENNEDY WILSON INC 4.75% due 03/01/29	1,105,000	1,095,744	895,050
KEURIG DR PEPPER INC 3.35% due 03/15/51	300,000	266,665	223,188
KEURIG DR PEPPER INC 4.42% due 05/25/25	215,000	215,000	216,683
KEURIG DR PEPPER INC 4.50% due 04/15/52	825,000	765,641	727,231
KEY BANK NA 2.30% due 09/14/22	1,000,000	1,004,212	999,983
KEY BANK NA 3.38% due 03/07/23	4,000,000	4,075,545	3,999,960
KEYCORP 4.79% due 06/01/33	2,080,000	2,080,000	2,052,143
KFW 3.00% due 05/20/27	1,715,000	1,712,201	1,704,625
KILROY REALTY LP 2.50% due 11/15/32	34,000	27,644	26,536
KILROY REALTY LP 4.75% due 12/15/28	900,000	1,026,513	880,944
KIMCO REALTY CORP 2.25% due 12/01/31	34,000	28,543	27,332
KINDER MORGAN ENER PART 4.70% due 11/01/42	267,000	302,871	224,260
KINDER MORGAN ENER PART 5.00% due 03/01/43	2,072,000	1,847,726	1,812,731
KINDER MORGAN ENER PART 6.50% due 09/01/39	900,000	1,061,219	927,432
KINDER MORGAN ENER PART 6.95% due 01/15/38	1,025,000	1,122,057	1,103,644
KINDER MORGAN INC 3.15% due 01/15/23	1,238,000	1,253,266	1,236,102
KINDER MORGAN INC 4.30% due 03/01/28	80,000	85,728	77,825
KINDER MORGAN INC 4.30% due 06/01/25	160,000	167,392	159,177
KINDER MORGAN INC 5.05% due 02/15/46	598,000	712,560	535,086
KINDER MORGAN INC 5.20% due 03/01/48	40,000	46,404	36,539
KINDER MORGAN INC 5.55% due 06/01/45	9,310,000	9,020,614	8,768,100
KINDER MORGAN INC 7.80% due 08/01/31	995,000	962,800	1,156,019
KINETIK HOLDINGS LP 5.88% due 06/15/30	3,016,000	2,982,961	2,873,087
KINGDOM OF BAHRAIN 5.25% due 01/25/33	380,000	368,217	307,508
KINGDOM OF BAHRAIN 5.45% due 09/16/32	400,000	362,391	335,083
KINGDOM OF BAHRAIN 5.63% due 05/18/34	410,000	410,000	335,616
KINGDOM OF BAHRAIN 5.63% due 09/30/31	1,075,000	1,086,741	925,919
KINGDOM OF BAHRAIN 6.75% due 09/20/29	1,079,000	1,150,347	1,031,114
KINGDOM OF BAHRAIN 7.00% due 10/12/28	400,000	442,808	396,292
KINGDOM OF BAHRAIN 7.38% due 05/14/30	400,000	446,802	394,272
KINGDOM OF BAHRAIN 7.50% due 09/20/47	220,000	259,163	184,280
KINGDOM OF JORDAN 5.85% due 07/07/30	550,000	504,712	434,522
KINGDOM OF JORDAN 6.13% due 01/29/26	1,230,000	1,270,688	1,125,448
KINGDOM OF JORDAN 7.38% due 10/10/47	200,000	233,589	146,500
KINGDOM OF JORDAN 7.75% due 01/15/28	435,000	431,104	404,637
KINGDOM OF MOROCCO 2.38% due 12/15/27	310,000	304,531	250,031
KINGDOM OF MOROCCO 3.00% due 12/15/32	1,032,000	999,202	707,498

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
KINGDOM OF MOROCCO 4.00% due 12/15/50	200,000	186,312	117,000
KINGDOM OF MOROCCO 4.25% due 12/11/22	415,000	419,370	414,614
KINGDOM OF MOROCCO 5.50% due 12/11/42	400,000	492,775	290,814
KION GROUP AG 1.63% due 09/24/25	700,000	829,613	690,592
KKR APPLE BIDCO, LLC FLT due 09/21/29	587,020	584,085	559,870
KKR GROUP FIN CO II 5.50% due 02/01/43	120,000	121,732	119,747
KKR GROUP FINAN CO VIII 3.50% due 08/25/50	700,000	739,290	524,650
KLA CORP 3.30% due 03/01/50	265,000	281,128	209,879
KLA CORP 4.10% due 03/15/29	514,000	570,153	507,762
KLA CORP 4.95% due 07/15/52	1,755,000	1,738,932	1,765,319
KLA CORP 5.00% due 03/15/49	117,000	144,119	118,699
KLA CORP 5.25% due 07/15/62	870,000	868,662	896,801
KLABIN AUSTRIA GMBH 3.20% due 01/12/31	205,000	193,007	156,395
KLX ENERGY SERVICES HOLD 11.50% due 11/01/25	850,000	560,418	522,750
KNIGHT HEALTH HOLDINGS LLC FLT due 12/23/28	1,264,595	1,182,168	1,036,968
KOJAMO OYJ 0.88% due 05/28/29	100,000	121,124	69,163
KONTOOR BRANDS INC 4.13% due 11/15/29	175,000	175,000	138,971
KOOKMIN BANK 4.35% due 12/31/99	200,000	207,877	191,500
KORN/FERRY INTERNATIONAL 4.63% due 12/15/27	360,000	374,988	323,100
KRAFT HEINZ FOODS CO 3.00% due 06/01/26	296,000	286,632	278,861
KRAFT HEINZ FOODS CO 3.75% due 04/01/30	285,000	311,871	262,760
KRAFT HEINZ FOODS CO 4.38% due 06/01/46	6,901,000	6,273,898	5,751,330
KRAFT HEINZ FOODS CO 4.63% due 10/01/39	10,000	10,231	8,776
KRAFT HEINZ FOODS CO 4.88% due 10/01/49	680,000	776,092	600,611
KRAFT HEINZ FOODS CO 5.00% due 06/04/42	1,600,000	1,707,523	1,461,753
KRAFT HEINZ FOODS CO 5.20% due 07/15/45	3,610,000	3,933,258	3,340,778
KRAFT HEINZ FOODS CO 5.50% due 06/01/50	230,000	230,000	220,780
KRAFT HEINZ FOODS CO 6.75% due 03/15/32	10,000	12,330	11,164
KRAFT HEINZ FOODS CO 6.88% due 01/26/39	690,000	929,557	758,189
KRAFT HEINZ FOODS CO 7.13% due 08/01/39	10,000	12,217	11,202
KREF 2022 FL3 LTD 2.96% due 02/17/39	555,000	555,000	536,570
KRONOS ACQ / KIK CUSTOM 5.00% due 12/31/26	125,000	125,000	106,876
KUWAIT PROJECTS CO SPC L 4.23% due 10/29/26	400,000	402,189	334,197
L3HARRIS TECH INC 3.85% due 12/15/26	390,000	414,228	382,148
L3HARRIS TECH INC 4.40% due 06/15/28	3,546,000	3,717,479	3,482,564
LA FINAC ATALIAN SA 6.63% due 05/15/25	200,000	264,373	183,955
LA QUINTA MORTGAGE TRUST 4.96% due 03/15/39	489,143	479,706	474,461
LABL INC 5.88% due 11/01/28	1,242,000	1,246,482	1,002,824
LABL INC 6.75% due 07/15/26	1,610,000	1,666,012	1,449,805
LABL INC 8.25% due 11/01/29	905,000	905,000	683,275
LABL, INC. FLT due 10/29/28	727,178	717,237	670,218
LADBROKES GROUP FIN PLC 5.13% due 09/08/23	200,000	292,780	239,854
LADDER CAP FIN LLLP/CORP 4.25% due 02/01/27	334,000	314,662	269,646
LADDER CAP FIN LLLP/CORP 4.75% due 06/15/29	1,323,000	1,315,043	1,017,954
LADDER CAP FIN LLLP/CORP 5.25% due 10/01/25	549,000	517,544	496,845
LADDER CAPITAL COMMERCIAL MORT 1.33% due 02/15/36	11,997,008	715,545	613,210
LAM RESEARCH CORP 2.88% due 06/15/50	374,000	391,416	274,305
LAM RESEARCH CORP 3.75% due 03/15/26	86,000	88,861	85,789
LAM RESEARCH CORP 4.00% due 03/15/29	675,000	725,090	663,166
LAMAR MEDIA CORP 4.00% due 02/15/30	126,000	130,109	105,796
LAMAR MEDIA CORP 4.88% due 01/15/29	1,025,000	1,066,891	922,619

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LAMB WESTON HLD 4.13% due 01/31/30	125,000	125,000	108,195
LAMB WESTON HLD 4.38% due 01/31/32	651,000	643,531	566,370
LAMB WESTON HLD 4.88% due 05/15/28	628,000	689,924	591,017
LAREDO PETROLEUM INC 9.50% due 01/15/25	545,000	506,448	540,362
LAS VEGAS SANDS CORP 2.90% due 06/25/25	2,810,000	2,847,658	2,506,869
LAS VEGAS SANDS CORP 3.20% due 08/08/24	1,920,000	1,889,970	1,813,643
LATITUDE MANAGEMENT REAL ESTAT 3.02% due 12/22/35	583,604	584,451	571,593
LAZARD GROUP LLC 4.38% due 03/11/29	1,500,000	1,491,837	1,431,503
LBM ACQUISITION LLC 6.25% due 01/15/29	247,000	247,000	159,022
LBM ACQUISITION LLCV FLT due 12/17/27	1,215,782	1,206,149	993,525
LCM INVESTMENTS HOLDINGS 4.88% due 05/01/29	245,000	246,306	186,470
LCM LTD PARTNERSHIP 2.46% due 04/20/28	250,000	250,116	244,966
LCPR LOAN FINANCING LLC FLT due 10/16/28	500,000	500,938	481,875
LCPR SR SECURED FIN DAC 5.13% due 07/15/29	450,000	455,757	375,750
LD HOLDINGS GROUP LLC 6.50% due 11/01/25	635,000	657,863	431,800
LEEWARD RENEWABL 4.25% due 07/01/29	1,315,000	1,327,178	1,048,562
LEGACY LIFEPOINT HEALTH 4.38% due 02/15/27	1,110,000	1,110,796	951,070
LEGACY LIFEPOINT HEALTH 6.75% due 04/15/25	625,000	643,897	604,131
LEGENDS HOSPITALITY HOLD 5.00% due 02/01/26	1,835,000	1,755,742	1,537,730
LEHMAN BROS CAP TR VII 5.86% due 11/29/49	1,560,000	1,466,503	0
LEHMAN BROTHERS HOLDINGS 1.00% due 04/03/09	4,009	812	4
LEHMAN BROTHERS HOLDINGS 1.00% due 10/22/08	4,009	812	4
LEHMAN BROTHERS HOLDINGS 1.00% due 11/16/49	43,886	8,895	40
LEHMAN BROTHERS HOLDINGS 6.20% due 09/26/49	1,010,000	1,006,587	1,010
LEHMAN BRTH HLD 5.86% due 11/30/56	90,000	9	0
LEHMAN XS TRUST 2.14% due 11/25/35	325,141	302,756	284,734
LEIDOS INC 2.30% due 02/15/31	800,000	796,739	637,321
LEIDOS INC 4.38% due 05/15/30	1,642,000	1,794,736	1,518,801
LENDINGPOINT ASSET SECURITIZAT 1.00% due 12/15/28	1,108,170	1,108,128	1,099,021
LENDMARK FUNDING TRUST 1.90% due 11/20/31	610,000	609,901	528,956
LENOVO GROUP LTD 3.42% due 11/02/30	1,000,000	1,026,664	851,337
LESLIES POOLMART INC FLT due 03/09/28	493,727	493,727	468,320
LETRA TESOURO NACIONAL due 01/01/23	2,800,000	511,442	501,475
LETRA TESOURO NACIONAL due 07/01/23	33,901,000	5,997,465	5,697,490
LEVEL 3 FINANCING INC 3.40% due 03/01/27	620,000	655,863	534,024
LEVEL 3 FINANCING INC 3.63% due 01/15/29	1,915,000	1,911,982	1,476,565
LEVEL 3 FINANCING INC 3.75% due 07/15/29	2,935,000	2,765,977	2,269,357
LEVEL 3 FINANCING INC 3.88% due 11/15/29	700,000	756,855	578,128
LEVEL 3 FINANCING INC 4.25% due 07/01/28	360,000	369,492	288,450
LEVEL 3 FINANCING INC 4.63% due 09/15/27	1,965,000	1,930,476	1,675,163
LEVEL 3 FINANCING INC 5.25% due 03/15/26	875,000	887,637	824,688
LEVEL 3 FINANCING INC FLT due 03/01/27	1,000,000	1,000,394	924,170
LEVIATHAN BOND LTD 5.75% due 06/30/23	158,296	161,521	155,973
LFS TOPCO LLC 5.88% due 10/15/26	890,000	880,276	703,100
LIBERTY MUTUAL GROUP INC 3.63% due 05/23/59	300,000	371,304	281,873
LIBERTY MUTUAL GROUP INC 4.13% due 12/15/51	410,000	410,000	326,903
LIFE FINANCIAL SERVICES TRUST 2.72% due 03/15/38	737,228	737,228	700,196
LIFE STORAGE LP 4.00% due 06/15/29	800,000	900,939	737,828
LIFE TIME INC 5.75% due 01/15/26	2,429,000	2,365,365	2,177,526
LIFEPOINT HEALTH INC 5.38% due 01/15/29	2,308,000	2,291,429	1,696,380
LIGHTSTONE HOLDCO LLC FLT due 02/01/27	586,970	586,970	525,339

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LINCOLN FINANCING SARL 3.63% due 04/01/24	300,000	353,098	303,065
LINDBLAD EXPEDITIONS LLC 6.75% due 02/15/27	90,000	90,008	77,175
LION/POLARIS LUX 4.00% due 07/01/26	100,000	118,590	93,511
LIQUID TELECOM FINANCE 5.50% due 09/04/26	331,000	336,268	289,546
LIVE NATION ENTERTAINMEN 4.75% due 10/15/27	2,006,000	1,952,928	1,778,359
LIVE NATION ENTERTAINMEN 4.88% due 11/01/24	990,000	992,718	945,450
LIVE NATION ENTERTAINMEN 6.50% due 05/15/27	719,000	765,189	707,079
LIVE NATION ENTERTAINMENT INC FLT due 10/17/26	398,977	395,308	372,046
LL ABS TRUST 1.07% due 05/15/29	840,922	840,871	810,921
LLOYDS BANK PLC 2.25% due 08/14/22	2,180,000	2,184,825	2,179,257
LLOYDS BANKING GROUP PLC 3.57% due 11/07/28	300,000	300,000	280,701
LLOYDS BANKING GROUP PLC 4.38% due 03/22/28	602,000	678,246	584,937
LLOYDS BANKING GROUP PLC 4.50% due 03/18/30	452,000	511,007	466,617
LLOYDS BANKING GROUP PLC 4.50% due 11/04/24	3,785,000	3,783,806	3,775,667
LLOYDS BANKING GROUP PLC 4.55% due 08/16/28	200,000	199,598	195,430
LLOYDS BANKING GROUP PLC 4.65% due 03/24/26	3,950,000	4,000,662	3,869,964
LOCKHEED MARTIN CORP 3.55% due 01/15/26	470,000	470,493	470,851
LOCKHEED MARTIN CORP 3.80% due 03/01/45	479,000	561,675	423,073
LOCKHEED MARTIN CORP 3.90% due 06/15/32	345,000	344,711	340,445
LOCKHEED MARTIN CORP 4.07% due 12/15/42	149,000	172,227	138,339
LOCKHEED MARTIN CORP 4.15% due 06/15/53	1,170,000	1,162,014	1,091,321
LOCKHEED MARTIN CORP 4.50% due 05/15/36	190,000	198,824	188,766
LOGAN CLO III LTD 4.04% due 04/21/35	1,000,000	1,000,000	967,912
LOGMEIN INC 5.50% due 09/01/27	929,000	943,276	646,830
LONG BEACH MORTGAGE LOAN TRUST 2.14% due 08/25/45	1,345,814	1,338,427	1,297,577
LONZA GROUP AG FLT due 07/03/28	727,673	724,885	647,629
LORCA TELECOM BONDCO 4.00% due 09/18/27	300,000	378,874	261,795
LOS ANGELES CA DEPT WTR PWR 6.57% due 07/01/45	445,000	653,969	567,137
LOS ANGELES CA UNIF SCH DIST 6.76% due 07/01/34	4,200,000	4,502,899	5,017,235
LOWE S COS INC 1.70% due 09/15/28	1,600,000	1,548,983	1,362,177
LOWE S COS INC 1.70% due 10/15/30	1,359,000	1,349,104	1,089,764
LOWE S COS INC 2.80% due 09/15/41	185,000	184,810	134,361
LOWE S COS INC 3.00% due 10/15/50	545,000	527,721	379,744
LOWE S COS INC 3.35% due 04/01/27	310,000	309,783	298,322
LOWE S COS INC 3.65% due 04/05/29	506,000	557,817	477,053
LOWE S COS INC 4.25% due 04/01/52	1,367,000	1,251,873	1,183,751
LOWE S COS INC 4.45% due 04/01/62	4,863,000	4,523,830	4,154,017
LOWE S COS INC 4.50% due 04/15/30	711,000	713,769	702,470
LOXAM SAS 3.75% due 07/15/26	300,000	368,974	268,566
LPL HOLDINGS INC 4.00% due 03/15/29	1,040,000	1,050,518	889,782
LPL HOLDINGS INC 4.38% due 05/15/31	700,000	714,338	598,070
LSF11 A5 HOLDCO LLC FLT due 10/15/28	1,060,343	1,057,221	989,437
LSF9 ATL HLDG/VICTRA FIN 7.75% due 02/15/26	250,000	250,000	211,665
LUCALI CLO LTD 2.25% due 01/15/33	250,000	250,688	245,266
LUMEN TECHNOLOGIES INC 4.50% due 01/15/29	1,630,000	1,558,390	1,213,364
LUMEN TECHNOLOGIES INC 5.13% due 12/15/26	3,126,000	3,125,700	2,631,529
LUMEN TECHNOLOGIES INC 5.38% due 06/15/29	165,000	165,000	130,643
LUMEN TECHNOLOGIES INC 5.63% due 04/01/25	963,000	985,465	913,194
LUMEN TECHNOLOGIES INC 6.75% due 12/01/23	356,000	373,189	352,666
LUMEN TECHNOLOGIES INC 6.88% due 01/15/28	290,000	326,932	256,760
LUMEN TECHNOLOGIES INC 7.65% due 03/15/42	700,000	787,796	537,250

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
LUMINENT MORTGAGE TRUST 2.12% due 05/25/36	288,791	30,117	240,416
LUNDIN ENERGY FI 2.00% due 07/15/26	1,025,000	1,023,575	915,495
LUNDIN ENERGY FI 3.10% due 07/15/31	600,000	598,967	496,369
LUNE HOLDINGS SARL 5.63% due 11/15/28	100,000	115,455	83,941
LYB INT FINANCE III 4.20% due 05/01/50	549,000	599,618	446,075
M/I HOMES INC 4.95% due 02/01/28	700,000	728,760	595,031
M+T BANK CORPORATION 3.50% due 12/31/99	570,000	570,000	434,625
M360 2019 CRE2, LLC 2.79% due 09/15/34	49,292	49,342	49,220
MACQUARIE BANK LTD 2.10% due 10/17/22	14,500,000	14,580,767	14,455,640
MACQUARIE BANK LTD 3.05% due 03/03/36	1,000,000	1,000,000	792,976
MACQUARIE GROUP LTD 1.34% due 01/12/27	750,000	750,000	659,169
MACY S RETAIL HLDGS LLC 5.88% due 03/15/30	702,000	702,000	589,009
MACY S RETAIL HLDGS LLC 5.88% due 04/01/29	740,000	739,624	629,925
MACY S RETAIL HLDGS LLC 6.13% due 03/15/32	878,000	878,000	733,130
MADISON IAQ LLC 4.13% due 06/30/28	1,136,000	1,137,169	938,271
MADISON IAQ LLC 5.88% due 06/30/29	275,000	276,148	210,738
MADISON IAQ LLC FLT due 06/21/28	1,191,000	1,187,513	1,081,821
MADISON PARK FUNDING LTD 2.14% due 10/15/32	1,450,000	1,450,000	1,416,327
MADISON PARK FUNDING LTD 2.69% due 07/17/34	250,000	242,544	236,351
MADISON PARK FUNDING LTD 2.74% due 07/15/34	1,050,000	1,050,000	1,003,258
MADISON PARK FUNDING LTD 2.77% due 07/27/31	250,000	250,000	242,097
MADISON PARK FUNDING LTD 2.83% due 04/25/29	250,000	250,000	242,676
MADISON PARK FUNDING LTD 2.88% due 01/23/31	250,000	250,000	239,757
MADISON PARK FUNDING LTD 2.94% due 07/17/34	250,000	250,000	233,718
MADISON PARK FUNDING LTD 3.22% due 07/27/31	1,000,000	1,000,000	955,048
MADISON PARK FUNDING LTD 4.04% due 04/19/33	1,000,000	1,000,000	929,035
MADISON PARK FUNDING LTD 4.53% due 04/25/32	250,000	250,311	234,133
MAF GLOBAL SECURITIES 6.38% due 12/31/99	200,000	198,505	192,940
MAF SUKUK LTD 3.93% due 02/28/30	295,000	316,366	282,612
MAF SUKUK LTD 4.64% due 05/14/29	543,000	601,498	544,106
MAGALLANES INC 3.43% due 03/15/24	735,000	739,072	720,544
MAGALLANES INC 3.76% due 03/15/27	190,000	190,000	178,218
MAGALLANES INC 4.05% due 03/15/29	910,000	910,000	833,539
MAGALLANES INC 4.28% due 03/15/32	1,700,000	1,691,534	1,519,362
MAGALLANES INC 5.05% due 03/15/42	5,720,000	5,613,700	4,866,519
MAGALLANES INC 5.14% due 03/15/52	4,890,000	4,540,073	4,104,422
MAGALLANES INC 5.39% due 03/15/62	7,350,000	7,410,816	6,148,264
MAGELLAN MIDSTREAM PARTN 3.25% due 06/01/30	1,150,000	1,234,219	1,022,341
MAGNETITE CLO LTD 2.38% due 01/25/32	750,000	750,213	734,576
MAGNETITE CLO LTD 2.89% due 04/15/31	1,000,000	977,154	957,939
MAJORDRIVE HOLDINGS IV L 6.38% due 06/01/29	350,000	350,805	239,750
MAJORDRIVE HOLDINGS IV LLC FLT due 06/01/28	396,000	395,372	354,543
MALAYSIA GOVERNMENT 3.58% due 07/15/32	1,619,000	385,292	347,441
MALAYSIA GOVERNMENT 3.76% due 04/20/23	3,643,000	873,801	831,333
MALAYSIA GOVERNMENT 3.83% due 07/05/34	10,512,000	2,563,227	2,209,008
MALAYSIA GOVERNMENT 3.90% due 11/30/26	1,110,000	274,741	251,229
MALAYSIA GOVERNMENT 4.25% due 05/31/35	5,863,000	1,447,040	1,275,437
MALAYSIA GOVERNMENT 4.64% due 11/07/33	1,632,000	432,967	371,511
MALAYSIA GOVERNMENT 4.76% due 04/07/37	2,283,000	584,159	524,647
MALAYSIA GOVERNMENT 4.92% due 07/06/48	2,563,000	714,026	574,147
MALAYSIA INVESTMNT ISSUE 3.45% due 07/15/36	854,000	191,201	168,839

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MALAYSIA INVESTMNT ISSUE 3.47% due 10/15/30	6,689,000	1,561,115	1,417,967
MANHATTAN WEST 2.13% due 09/10/39	549,000	506,516	482,777
MANITOBA (PROVINCE OF) 1.50% due 10/25/28	2,245,000	2,237,608	2,000,828
MARATHON OIL CORP 4.40% due 07/15/27	900,000	883,615	878,676
MARATHON PETROLEUM CORP 4.70% due 05/01/25	1,500,000	1,617,167	1,517,563
MARBLE POINT CLO LTD 4.81% due 04/20/33	250,000	251,711	234,068
MARBLE POINT CLO XXIII LTD. 4.79% due 01/22/35	250,000	250,000	233,071
MARINER FINANCE ISSUANCE TRUST 1.86% due 03/20/36	530,000	529,906	468,706
MARKET BIDCO FINCO PLC 5.50% due 11/04/27	100,000	112,586	92,298
MARRIOTT INTERNATIONAL 3.50% due 10/15/32	900,000	894,360	776,317
MARRIOTT OWNERSHIP RESOR 4.50% due 06/15/29	1,156,000	1,046,428	961,420
MARRIOTT OWNERSHIP RESOR 4.75% due 01/15/28	2,714,000	2,755,133	2,354,113
MARRIOTT OWNERSHIP RESOR 6.13% due 09/15/25	299,000	307,961	295,892
MARRIOTT OWNERSHIP RESORTS INC FLT due 08/29/25	600,000	586,696	570,750
MARSH + MCLENNAN COS INC 2.25% due 11/15/30	666,000	685,126	561,966
MARSH + MCLENNAN COS INC 4.38% due 03/15/29	1,455,000	1,512,683	1,437,999
MARTIN MARIETTA MATERIAL 2.40% due 07/15/31	464,000	463,736	379,155
MARVELL TECHNOLOGY INC 2.45% due 04/15/28	2,640,000	2,657,118	2,303,665
MARVELL TECHNOLOGY INC 2.95% due 04/15/31	2,170,000	2,175,136	1,819,684
MASCO CORP 1.50% due 02/15/28	500,000	499,331	419,503
MASCO CORP 4.50% due 05/15/47	800,000	974,638	680,295
MASONITE INTERNATIONAL C 3.50% due 02/15/30	1,317,000	1,319,251	1,048,293
MASONITE INTERNATIONAL C 5.38% due 02/01/28	267,000	277,335	241,635
MASS MUTUAL LIFE INS CO 3.20% due 12/01/61	1,290,000	1,279,982	881,732
MASSACHUSETTS ST DEV FIN AGY R 5.00% due 11/15/32	375,000	443,255	449,475
MASSMUTUAL GLOBAL FUNDIN 2.25% due 07/01/22	7,396,000	7,396,000	7,396,000
MASTEC INC 4.50% due 08/15/28	342,000	355,119	307,692
MASTERCARD INC 3.30% due 03/26/27	600,000	598,826	589,572
MASTERCARD INC 3.85% due 03/26/50	70,000	84,300	64,092
MASTR ASSET BACKED SECURITIES 1.92% due 05/25/37	1,733,420	1,653,773	1,507,691
MATADOR RESOURCES CO 5.88% due 09/15/26	525,000	466,421	504,672
MATCH GROUP HLD II LLC 3.63% due 10/01/31	730,000	730,000	574,875
MATCH GROUP HLD II LLC 4.63% due 06/01/28	250,000	258,809	226,650
MATTAMY GROUP CORP 4.63% due 03/01/30	829,000	833,511	605,845
MATTAMY GROUP CORP 5.25% due 12/15/27	827,000	856,075	675,347
MATTEL INC 3.38% due 04/01/26	173,000	173,000	158,715
MATTEL INC 3.75% due 04/01/29	200,000	200,000	179,719
MATTEL INC 5.45% due 11/01/41	163,000	166,545	143,074
MATTEL INC 5.88% due 12/15/27	677,000	715,484	661,808
MATTEL INC 6.20% due 10/01/40	347,000	441,054	331,385
MAUSER PACKAGING SOLUT 5.50% due 04/15/24	205,000	203,356	195,775
MAXAR TECHNOLOGIES INC 7.75% due 06/15/27	425,000	425,000	420,971
MAXIM CRANE WORKS LLC 10.13% due 08/01/24	2,944,000	2,884,546	2,811,520
MCAFEE LLC FLT due 03/01/29	900,000	895,705	816,750
MCAFEE LLC FLT due 07/27/28	1,293,500	1,282,240	1,159,067
MCDONALD S CORP 1.45% due 09/01/25	80,000	79,788	74,427
MCDONALD S CORP 3.30% due 07/01/25	320,000	336,432	317,887
MCDONALD S CORP 3.50% due 03/01/27	110,000	117,811	107,825
MCDONALD S CORP 3.50% due 07/01/27	390,000	429,499	382,131
MCDONALD S CORP 3.63% due 09/01/49	60,000	66,682	49,540
MCDONALD S CORP 3.70% due 01/30/26	450,000	456,800	448,624

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MCDONALD S CORP 3.80% due 04/01/28	180,000	180,657	176,380
MCDONALD S CORP 4.20% due 04/01/50	620,000	682,930	553,711
MCGRAW HILL EDUCATION 8.00% due 08/01/29	300,000	295,193	243,000
MED TRUST 2.28% due 11/15/38	840,000	840,000	803,085
MEDLINE BORROWER LP 5.25% due 10/01/29	2,589,000	2,488,655	2,126,346
MEDLINE BORROWER, LP FLT due 10/23/28	1,456,350	1,450,564	1,348,260
MEDNAX INC 5.38% due 02/15/30	1,880,000	1,879,994	1,610,709
MEG ENERGY CORP 5.88% due 02/01/29	270,000	270,158	246,609
MEGLOBAL CANADA ULC 5.88% due 05/18/30	300,000	363,417	315,000
MELCO RESORTS FINANCE 4.88% due 06/06/25	632,000	639,180	471,485
MELCO RESORTS FINANCE 5.38% due 12/04/29	204,000	210,772	122,509
MELLO MORTGAGE CAPITAL ACCEPTA 3.00% due 04/25/52	1,125,122	1,083,721	998,062
MERCER INTL INC 5.13% due 02/01/29	1,040,000	1,069,548	887,775
MERCER INTL INC 5.50% due 01/15/26	200,000	201,494	192,782
MERCK + CO INC 0.75% due 02/24/26	530,000	528,282	480,221
MERCK + CO INC 1.45% due 06/24/30	300,000	297,912	249,258
MERCK + CO INC 1.70% due 06/10/27	505,000	496,356	458,742
MERCK + CO INC 2.40% due 09/15/22	500,000	500,000	500,146
MERCK + CO INC 2.90% due 12/10/61	1,605,000	1,600,508	1,139,631
MERCK + CO INC 3.90% due 03/07/39	1,485,000	1,744,025	1,403,386
MERITAGE HOMES CORP 3.88% due 04/15/29	1,158,000	1,197,792	959,878
MERITAGE HOMES CORP 5.13% due 06/06/27	533,000	540,204	487,876
MERITAGE HOMES CORP 6.00% due 06/01/25	167,000	174,145	162,867
MERLIN ENTERTAINMENTS 5.75% due 06/15/26	1,426,000	1,434,674	1,301,230
MERLIN PROPERTIES SOCIMI 1.88% due 12/04/34	400,000	489,061	300,735
MERRILL LYNCH MORTGAGE INVESTO 2.04% due 02/25/36	1,384,237	1,372,002	1,297,515
MET LIFE GLOB FUNDING I 1.95% due 01/13/23	11,600,000	11,690,819	11,530,643
MET TOWER GLOBAL FUNDING 0.55% due 07/13/22	7,750,000	7,750,716	7,747,232
MET TRANSPRTN AUTH NY DEDICATE 5.00% due 11/15/42	1,000,000	1,100,097	1,042,151
MET TRANSPRTN AUTH NY DEDICATE 7.34% due 11/15/39	1,125,000	1,564,158	1,508,727
MET TRANSPRTN AUTH NY REVENUE 5.18% due 11/15/49	1,175,000	1,227,221	1,212,364
METALLOINVEST FINANCE 3.38% due 10/22/28	322,000	57,960	83,921
METIS MERGER SUB LLC 6.50% due 05/15/29	3,461,000	3,427,733	2,750,274
METLIFE INC 6.40% due 12/15/66	240,000	250,285	241,262
MEX BONOS DESARR FIX RT 7.50% due 06/03/27	50,680,000	2,480,268	2,347,420
MEX BONOS DESARR FIX RT 7.75% due 05/29/31	15,290,000	709,057	697,062
MEX BONOS DESARR FIX RT 7.75% due 11/13/42	327,240,000	17,579,852	14,174,358
MEX BONOS DESARR FIX RT 7.75% due 11/23/34	188,800,000	9,134,906	8,441,737
MEX BONOS DESARR FIX RT 8.50% due 05/31/29	57,050,000	3,308,116	2,744,180
MEX BONOS DESARR FIX RT 8.50% due 11/18/38	58,900,000	3,264,502	2,767,949
MEXICO CITY ARPT TRUST 3.88% due 04/30/28	1,075,000	1,053,591	923,156
MEXICO CITY ARPT TRUST 4.25% due 10/31/26	643,000	660,199	592,113
MEXICO CITY ARPT TRUST 5.50% due 07/31/47	657,000	598,204	450,374
MEXICO CITY ARPT TRUST 5.50% due 10/31/46	370,000	378,025	255,531
MF1 LTD 3.44% due 07/15/35	337,959	341,348	335,726
MF1 MULTIFAMILY HOUSING MORTGA 2.14% due 02/19/37	1,360,000	1,360,000	1,313,204
MF1 MULTIFAMILY HOUSING MORTGA 2.35% due 12/15/34	230,000	229,805	225,759
MF1 MULTIFAMILY HOUSING MORTGA 2.97% due 07/16/36	531,000	531,000	508,161
MF1 MULTIFAMILY HOUSING MORTGA 3.15% due 11/15/35	614,000	619,357	611,037
MGIC INVESTMENT CORP 5.25% due 08/15/28	1,240,000	1,237,043	1,110,358
MGM CHINA HOLDINGS LTD 5.25% due 06/18/25	500,000	512,893	383,608

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MGM RESORTS INTL 4.63% due 09/01/26	500,000	521,757	443,831
MGM RESORTS INTL 4.75% due 10/15/28	500,000	529,053	420,475
MGM RESORTS INTL 5.50% due 04/15/27	329,000	347,296	295,282
MGM RESORTS INTL 6.75% due 05/01/25	246,000	253,621	241,388
MH SUB I LLC FLT due 09/13/24	1,720,067	1,716,014	1,616,251
MHC COMMERCIAL MORTGAGE TRUST 2.92% due 04/15/38	500,000	498,895	471,754
MIAMI DADE CNTY FL WTR SWR R 4.00% due 10/01/44	1,000,000	1,064,051	980,212
MICHAELS COMPANIES, INC. FLT due 04/15/28	495,000	490,894	406,449
MICHIGAN ST FIN AUTH REVENUE 4.00% due 02/15/47	215,000	205,362	202,495
MICROCHIP TECHNOLOGY INC 0.98% due 09/01/24	2,625,000	2,625,000	2,447,926
MICRON TECHNOLOGY INC 2.70% due 04/15/32	5,315,000	5,212,321	4,237,893
MICRON TECHNOLOGY INC 3.37% due 11/01/41	1,965,000	1,764,949	1,423,755
MICROSOFT CORP 2.40% due 08/08/26	1,930,000	1,931,128	1,854,872
MICROSOFT CORP 2.53% due 06/01/50	374,000	347,955	275,461
MICROSOFT CORP 2.68% due 06/01/60	43,000	41,104	30,829
MICROSOFT CORP 2.70% due 02/12/25	320,000	317,030	318,042
MICROSOFT CORP 2.88% due 02/06/24	720,000	718,705	717,652
MICROSOFT CORP 2.92% due 03/17/52	102,000	99,234	80,459
MICROSOFT CORP 3.04% due 03/17/62	207,000	197,836	160,451
MICROSOFT CORP 3.30% due 02/06/27	1,130,000	1,127,017	1,122,574
MICROSOFT CORP 3.45% due 08/08/36	24,000	23,928	22,623
MID AMERICA APARTMENTS 1.70% due 02/15/31	675,000	671,989	533,842
MID ATLANTIC INTERSTATE 4.10% due 05/15/28	600,000	648,949	585,395
MIDAMERICAN ENERGY CO 3.10% due 05/01/27	196,000	197,737	189,190
MIDAMERICAN ENERGY CO 3.15% due 04/15/50	100,000	100,573	78,278
MIDAMERICAN ENERGY CO 3.65% due 04/15/29	1,226,000	1,268,108	1,191,056
MIDAMERICAN ENERGY CO 4.25% due 07/15/49	100,000	129,264	92,744
MIDAS OPCO HOLDINGS LLC 5.63% due 08/15/29	1,050,000	1,050,000	843,707
MIDCAP FINANCIAL ISSR TR 6.50% due 05/01/28	1,000,000	1,017,973	860,000
MIDWEST CONNECTOR CAPIT 4.63% due 04/01/29	1,015,000	981,568	957,227
MIDWEST GMNG BOR/MWG FIN 4.88% due 05/01/29	1,458,000	1,458,550	1,188,270
MILEAGE PLUS HLDINGS LLC 6.50% due 06/20/27	765,000	769,591	751,842
MILK SPECIALTIES COMPANY FLT due 08/15/25	641,765	643,581	617,815
MILL CITY MORTGAGE TRUST 3.07% due 07/25/59	492,288	490,151	482,469
MILL CITY MORTGAGE TRUST 3.56% due 11/25/58	845,000	756,409	755,542
MILL CITY MORTGAGE TRUST 3.75% due 05/25/58	998,494	907,464	884,674
MILLICOM INTL CELLULAR 4.50% due 04/27/31	200,000	209,746	148,000
MILLICOM INTL CELLULAR 5.13% due 01/15/28	180,000	186,808	154,622
MINEJESA CAPITAL BV 5.63% due 08/10/37	700,000	737,237	566,321
MINERAL RESOURCES LTD 8.13% due 05/01/27	670,000	708,599	652,815
MINERAL RESOURCES LTD 8.50% due 05/01/30	175,000	175,000	172,375
MINERALS TECHNOLOGIES IN 5.00% due 07/01/28	590,000	609,866	513,477
MINERVA MERGER SUB INC 6.50% due 02/15/30	2,376,000	2,376,000	1,975,858
MINNESOTA SECURITIZED OPPORTUN	1,578,835	158,000,000	155,278,391
MITSUBISHI UFJ FIN GRP 2.62% due 07/18/22	3,165,000	3,168,202	3,165,286
MITSUBISHI UFJ FIN GRP 2.67% due 07/25/22	3,888,000	3,893,694	3,888,719
MITSUBISHI UFJ FIN GRP 3.20% due 07/18/29	2,981,000	3,011,689	2,689,349
MITSUBISHI UFJ FIN GRP 3.46% due 03/02/23	15,000,000	15,185,492	15,020,756
MITSUBISHI UFJ FIN GRP 3.74% due 03/07/29	144,000	161,221	136,488
MIWD HLDCO II/MIWD FIN 5.50% due 02/01/30	2,758,000	2,769,830	2,219,536
MIZRAHI TEFAHOT BANK LTD 3.08% due 04/07/31	1,095,000	1,080,162	945,806

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MIZUHO FINANCIAL GROUP 1.02% due 10/11/23	570,000	700,529	589,918
MIZUHO FINANCIAL GROUP 2.20% due 07/10/31	3,013,000	3,075,006	2,444,654
MIZUHO FINANCIAL GROUP 2.26% due 07/09/32	200,000	202,270	159,668
MIZUHO FINANCIAL GROUP 2.60% due 09/11/22	1,000,000	1,004,474	999,295
MIZUHO FINANCIAL GROUP 3.55% due 03/05/23	5,830,000	5,943,817	5,847,580
MIZUHO FLOATER/RESIDUAL TRUST 1.84% due 02/15/41	2,912,670	2,912,670	2,912,670
MIZUHO FLOATER/RESIDUAL TRUST 1.84% due 06/15/56	5,365,000	5,365,000	5,365,000
MIZUHO FLOATER/RESIDUAL TRUST 1.84% due 10/01/60	5,780,000	5,780,000	5,780,000
MIZUHO FLOATER/RESIDUAL TRUST 1.99% due 09/01/26	3,500,000	3,500,000	3,500,000
MKS INSTRUMENTS INC FLT due 04/08/29	985,000	965,300	940,183
MLCC MORTGAGE INVESTORS INC 2.08% due 04/25/29	54	50	51
MLN US HOLDCO LLC FLT due 11/30/25	800,847	776,116	518,148
MODIVCARE INC 5.88% due 11/15/25	1,210,000	1,226,744	1,113,200
MOLINA HEALTHCARE INC 3.88% due 05/15/32	1,197,000	1,182,718	1,003,788
MOLINA HEALTHCARE INC 3.88% due 11/15/30	1,484,000	1,568,303	1,268,494
MOLINA HEALTHCARE INC 4.38% due 06/15/28	1,018,000	1,056,809	909,350
MOLSON COORS BEVERAGE 4.20% due 07/15/46	1,746,000	1,994,914	1,433,431
MONDELEZ INTERNATIONAL 1.50% due 02/04/31	34,000	27,639	26,657
MONDELEZ INTERNATIONAL 1.50% due 05/04/25	670,000	670,645	625,491
MONDELEZ INTL HLDINGS NE 2.13% due 09/19/22	290,000	290,405	289,345
MONGOLIA INTL BOND 5.13% due 04/07/26	355,000	374,696	318,588
MONGOLIA INTL BOND 5.63% due 05/01/23	200,000	204,445	196,750
MONITCHEM HOLDCO 3 S.A. 5.25% due 03/15/25	200,000	248,916	191,579
MONTANA FAC FIN AUTH HLTH FACS 3.00% due 06/01/50	1,000,000	875,619	774,063
MONTGOMERY CNTY MD REVENUE 4.00% due 12/01/44	475,000	461,287	448,824
MOODY S CORPORATION 3.10% due 11/29/61	273,000	269,323	187,193
MOODY S CORPORATION 3.75% due 02/25/52	62,000	60,942	50,586
MOOG INC 4.25% due 12/15/27	2,591,000	2,651,550	2,245,076
MORGAN STANLEY 0.53% due 01/25/24	1,285,000	1,262,091	1,259,631
MORGAN STANLEY 0.73% due 04/05/24	185,000	182,783	180,351
MORGAN STANLEY 1.51% due 07/20/27	2,109,000	2,115,866	1,849,656
MORGAN STANLEY 1.59% due 05/04/27	1,312,000	1,313,820	1,164,609
MORGAN STANLEY 1.79% due 02/13/32	1,962,000	1,922,284	1,543,303
MORGAN STANLEY 1.93% due 04/28/32	609,000	577,376	482,918
MORGAN STANLEY 2.19% due 04/28/26	1,330,000	1,330,673	1,245,083
MORGAN STANLEY 2.24% due 07/21/32	2,319,000	2,321,266	1,878,628
MORGAN STANLEY 2.48% due 01/21/28	425,000	406,032	386,343
MORGAN STANLEY 2.48% due 09/16/36	3,385,000	3,385,000	2,602,798
MORGAN STANLEY 2.51% due 10/20/32	3,746,000	3,673,980	3,095,149
MORGAN STANLEY 2.58% due 10/24/23	1,725,000	1,725,000	1,725,035
MORGAN STANLEY 2.70% due 01/22/31	3,819,000	3,978,647	3,307,712
MORGAN STANLEY 2.72% due 07/22/25	4,150,000	4,153,174	3,998,002
MORGAN STANLEY 2.94% due 01/21/33	806,000	726,706	690,785
MORGAN STANLEY 3.13% due 01/23/23	8,838,000	8,965,860	8,834,957
MORGAN STANLEY 3.59% due 07/22/28	5,342,000	5,446,426	5,057,144
MORGAN STANLEY 3.62% due 04/01/31	3,185,000	3,340,471	2,925,564
MORGAN STANLEY 3.62% due 04/17/25	1,185,000	1,185,000	1,169,827
MORGAN STANLEY 3.63% due 01/20/27	618,000	673,586	598,569
MORGAN STANLEY 3.75% due 02/25/23	15,000,000	15,305,717	15,044,443
MORGAN STANLEY 3.77% due 01/24/29	3,537,000	3,720,764	3,356,065
MORGAN STANLEY 3.97% due 07/22/38	312,000	360,521	279,158

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MORGAN STANLEY 4.00% due 07/23/25	375,000	375,956	374,684
MORGAN STANLEY 4.21% due 04/20/28	240,000	240,000	234,638
MORGAN STANLEY 4.43% due 01/23/30	1,193,000	1,276,758	1,159,147
MORGAN STANLEY 5.30% due 04/20/37	2,740,000	2,749,650	2,653,414
MORGAN STANLEY 7.25% due 04/01/32	100,000	147,381	117,191
MORGAN STANLEY BAML TRUST 1.40% due 02/15/48	16,326,276	583,812	369,895
MORGAN STANLEY BAML TRUST 3.05% due 04/15/48	810,000	845,589	777,435
MORGAN STANLEY BAML TRUST 3.30% due 05/15/50	672,002	698,304	646,467
MORGAN STANLEY BAML TRUST 3.65% due 10/15/47	447,191	468,584	438,979
MORGAN STANLEY BAML TRUST 4.11% due 11/15/52	1,240,000	1,377,043	1,174,332
MORGAN STANLEY BAML TRUST 4.34% due 05/15/48	460,000	502,535	448,358
MORGAN STANLEY BAML TRUST 5.04% due 02/15/47	465,000	504,113	461,276
MORGAN STANLEY CAPITAL I TRUST 2.04% due 07/15/53	765,000	654,857	646,165
MORGAN STANLEY CAPITAL I TRUST 2.45% due 12/15/36	645,000	647,654	626,589
MORGAN STANLEY CAPITAL I TRUST 2.57% due 11/15/34	500,000	497,600	484,901
MORGAN STANLEY CAPITAL I TRUST 3.18% due 11/10/36	3,225,000	3,185,937	2,881,381
MORGAN STANLEY CAPITAL I TRUST 3.90% due 06/15/52	500,000	559,738	456,366
MORGAN STANLEY CAPITAL I TRUST 4.08% due 06/15/50	500,000	543,259	463,730
MORGAN STANLEY CAPITAL I TRUST 4.28% due 06/15/50	500,000	510,918	456,824
MORGAN STANLEY CAPITAL I TRUST 4.28% due 07/11/40	450,000	491,299	432,956
MORGAN STANLEY CAPITAL I TRUST 4.30% due 09/09/32	450,000	467,491	424,782
MORGAN STANLEY CAPITAL I TRUST 5.07% due 12/15/51	250,000	258,334	227,466
MORGAN STANLEY CAPITAL INC 2.30% due 12/25/34	1,339,755	1,270,365	1,301,685
MORGAN STANLEY CAPITAL INC 2.36% due 01/25/34	1,489,704	1,559,308	1,416,021
MORGAN STANLEY CAPITAL INC 2.52% due 08/25/34	1,705,528	1,701,463	1,628,899
MORGAN STANLEY MORTGAGE CAPITA 0.47% due 09/13/39	27,151,000	548,529	444,084
MORGAN STANLEY MORTGAGE LOAN T 1.80% due 12/25/36	984,441	984,441	437,026
MORGAN STANLEY MORTGAGE LOAN T 2.45% due 09/25/35	885,483	885,752	889,336
MORTGAGE LOAN RESECURITIZATION 1.40% due 04/16/36	2,830,903	2,383,221	2,647,453
MORTGAGEIT TRUST 2.14% due 05/25/35	773,160	771,278	751,899
MOSAIC SOLAR LOANS LLC 2.64% due 01/20/53	589,298	567,682	530,412
MOTION BONDCO DAC 6.63% due 11/15/27	1,015,000	1,027,354	801,850
MOTION FINCO SARL FLT due 11/12/26	510,968	495,656	470,729
MOTOROLA SOLUTIONS INC 2.30% due 11/15/30	452,000	449,871	353,655
MOTOROLA SOLUTIONS INC 2.75% due 05/24/31	688,000	688,000	555,930
MOTOROLA SOLUTIONS INC 4.60% due 02/23/28	282,000	321,687	272,722
MOTOROLA SOLUTIONS INC 4.60% due 05/23/29	1,097,000	1,227,405	1,049,553
MOTOROLA SOLUTIONS INC 5.50% due 09/01/44	115,000	136,901	107,045
MOTOROLA SOLUTIONS INC 5.60% due 06/01/32	385,000	384,476	388,201
MOZART DEBT MERGER SUB 3.88% due 04/01/29	1,945,000	1,924,509	1,656,576
MP CLO VII, LTD 3.24% due 10/18/28	1,000,000	1,000,435	953,373
MPH ACQUISITION HOLDINGS 5.50% due 09/01/28	2,600,000	2,604,332	2,313,997
MPH ACQUISITION HOLDINGS LLC FLT due 09/01/28	2,109,063	2,087,283	1,936,119
MPLX LP 2.65% due 08/15/30	550,000	549,602	459,105
MPLX LP 4.50% due 04/15/38	210,000	207,882	184,122
MPLX LP 4.70% due 04/15/48	1,697,000	1,727,613	1,426,551
MPLX LP 4.80% due 02/15/29	600,000	603,253	589,994
MPLX LP 4.88% due 06/01/25	620,000	603,601	622,949
MPLX LP 4.88% due 12/01/24	760,000	763,265	765,183
MPLX LP 4.95% due 03/14/52	1,352,000	1,345,042	1,168,341
MPLX LP 5.50% due 02/15/49	610,000	605,263	565,790

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
MPT OPER PARTNERSP/FINL 3.50% due 03/15/31	1,515,000	1,513,373	1,194,062
MPT OPER PARTNERSP/FINL 4.63% due 08/01/29	1,096,000	1,148,302	961,740
MPT OPER PARTNERSP/FINL 5.00% due 10/15/27	90,000	91,091	82,320
MSCG TRUST 3.46% due 06/07/35	2,230,000	2,256,619	2,093,489
MSCI INC 3.63% due 11/01/31	752,000	752,000	619,007
MSCI INC 3.88% due 02/15/31	1,357,000	1,339,219	1,160,235
MSCI INC 4.00% due 11/15/29	500,000	525,055	443,165
MTN COMMERCIAL MORTGAGE TRUST 2.68% due 03/15/39	1,360,000	1,353,300	1,335,588
MUELLER WATER PRODUCTS 4.00% due 06/15/29	510,000	525,134	444,893
MUFG UNION BANK NA 2.10% due 12/09/22	10,000,000	10,071,105	9,958,480
MURPHY OIL CORP 5.88% due 12/01/27	905,000	886,631	844,591
MUTHOOT FINANCE LTD 6.13% due 10/31/22	268,000	269,866	267,116
MVW OWNER TRUST 1.14% due 01/22/41	515,733	475,652	479,331
MVW OWNER TRUST 1.43% due 05/20/39	2,130,800	2,130,240	1,940,651
MVW OWNER TRUST 1.83% due 05/20/39	1,737,947	1,734,034	1,585,190
MVW OWNER TRUST 4.40% due 11/21/39	779,015	778,929	767,062
NABORS INDUSTRIES LTD 7.25% due 01/15/26	895,000	881,709	793,731
NABORS INDUSTRIES LTD 7.50% due 01/15/28	350,000	338,528	301,000
NAKED JUICE LLC FLT due 01/24/29	750,000	748,330	696,563
NAKED JUICE LLC FLT due 01/24/30	500,000	497,621	450,000
NATIONAL BANK OF CANADA 2.10% due 02/01/23	3,000,000	3,025,766	2,976,281
NATIONAL BANK OF CANADA 2.15% due 10/07/22	18,000,000	18,090,794	17,969,351
NATIONAL EXPRESS GROUP P 4.25% due 12/31/99	200,000	288,983	219,259
NATIONAL FUEL GAS CO 2.95% due 03/01/31	150,000	149,920	121,750
NATIONAL RETAIL PROP INC 3.00% due 04/15/52	102,000	99,675	69,518
NATIONAL RETAIL PROP INC 3.10% due 04/15/50	118,000	109,640	81,823
NATIONAL RETAIL PROP INC 3.50% due 04/15/51	442,000	453,521	330,635
NATIONAL RETAIL PROP INC 3.90% due 06/15/24	3,515,000	3,572,004	3,503,992
NATIONAL SECS CLEARING 1.20% due 04/23/23	410,000	409,894	404,064
NATIONAL SECS CLEARING 1.50% due 04/23/25	340,000	339,617	319,943
NATIONSTAR MTG HLD INC 5.13% due 12/15/30	1,250,000	1,274,196	934,413
NATIONSTAR MTG HLD INC 5.50% due 08/15/28	705,000	698,219	565,508
NATIONSTAR MTG HLD INC 5.75% due 11/15/31	410,000	410,000	313,937
NATIONSTAR MTG HLD INC 6.00% due 01/15/27	2,055,000	2,040,543	1,782,589
NATIONWIDE BLDG SOCIETY 4.30% due 03/08/29	500,000	561,658	478,407
NATIONWIDE CHILDREN HOSP 4.56% due 11/01/52	167,000	167,000	167,756
NATIXIS COMMERCIAL MORTGAGE SE 3.05% due 08/15/36	1,140,000	1,168,669	1,084,954
NATIXIS COMMERCIAL MORTGAGE SE 3.66% due 08/15/36	1,020,000	1,021,109	955,024
NATURGY FINANCE BV 2.37% due 12/31/99	100,000	113,505	80,761
NATWEST GROUP PLC 1.04% due 09/14/32	100,000	92,134	85,070
NATWEST GROUP PLC 1.64% due 06/14/27	2,600,000	2,603,558	2,279,543
NATWEST GROUP PLC 3.75% due 11/01/29	500,000	500,000	480,196
NATWEST GROUP PLC 4.27% due 03/22/25	1,250,000	1,250,000	1,237,147
NATWEST GROUP PLC 4.52% due 06/25/24	200,000	200,000	199,486
NATWEST GROUP PLC 4.89% due 05/18/29	1,160,000	1,200,585	1,124,158
NATWEST GROUP PLC 5.13% due 12/31/99	1,000,000	1,314,800	1,025,771
NATWEST GROUP PLC 6.00% due 12/19/23	2,100,000	2,109,219	2,137,288
NATWEST GROUP PLC 6.00% due 12/31/99	900,000	948,810	832,867
NATWEST GROUP PLC 6.13% due 12/15/22	7,825,000	7,827,798	7,859,545
NATWEST MARKETS PLC 2.38% due 05/21/23	3,000,000	2,989,618	2,957,428
NATWEST MARKETS PLC 3.63% due 09/29/22	17,090,000	17,225,843	17,109,144

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NAVIENT CORP 5.50% due 01/25/23	128,000	128,818	126,881
NAVIENT CORP 5.63% due 08/01/33	250,000	236,855	173,502
NAVIENT CORP 5.88% due 10/25/24	613,000	621,625	563,465
NAVIENT CORP 6.75% due 06/15/26	225,000	233,167	199,125
NAVIENT CORP 6.75% due 06/25/25	176,000	187,215	158,794
NAVIENT STUDENT LOAN TRUST 0.84% due 05/15/69	220,629	220,598	201,947
NAVIENT STUDENT LOAN TRUST 0.94% due 07/15/69	3,104,672	3,091,378	2,818,932
NAVIENT STUDENT LOAN TRUST 0.97% due 12/16/69	4,004,611	4,003,747	3,591,574
NAVIENT STUDENT LOAN TRUST 1.06% due 10/15/69	1,059,671	1,035,974	976,407
NAVIENT STUDENT LOAN TRUST 1.22% due 07/15/69	629,217	629,171	600,659
NAVIENT STUDENT LOAN TRUST 2.01% due 04/15/60	1,130,882	1,130,882	1,078,315
NAVIENT STUDENT LOAN TRUST 2.22% due 01/15/43	934,943	939,002	924,573
NAVIENT STUDENT LOAN TRUST 2.23% due 07/15/70	1,235,650	1,235,627	1,150,864
NAVIENT STUDENT LOAN TRUST 2.32% due 04/15/69	844,681	844,681	831,415
NAVIENT STUDENT LOAN TRUST 2.37% due 03/25/67	21,582,000	21,582,000	20,804,530
NAVIENT STUDENT LOAN TRUST 2.77% due 07/26/66	1,324,848	1,343,995	1,324,056
NAVIENT STUDENT LOAN TRUST 2.87% due 06/25/65	241,684	244,049	238,006
NAVIENT STUDENT LOAN TRUST 2.97% due 06/25/65	1,790,979	1,821,512	1,780,827
NAVIENT STUDENT LOAN TRUST 3.12% due 07/26/49	200,000	192,884	183,917
NAVIENT STUDENT LOAN TRUST 3.13% due 02/15/68	241,778	241,665	236,011
NAVIENT STUDENT LOAN TRUST 4.00% due 12/15/59	69,701	69,693	69,497
NAVIENT STUDENT LOAN TRUST 4.16% due 10/15/70	1,671,000	1,670,704	1,658,354
NBK TIER 1 FNC LTD 3.63% due 12/31/99	462,000	456,687	415,301
NCL CORPORATION LTD 1.13% due 02/15/27	1,260,800	990,934	816,368
NCL CORPORATION LTD 3.63% due 12/15/24	2,126,000	2,052,029	1,768,309
NCL CORPORATION LTD 5.88% due 02/15/27	730,000	729,989	624,150
NCL CORPORATION LTD 5.88% due 03/15/26	1,593,000	1,593,000	1,250,330
NCL FINANCE LTD 6.13% due 03/15/28	75,000	76,605	54,563
NCR CORP 5.00% due 10/01/28	258,000	258,000	218,757
NCR CORP 5.13% due 04/15/29	730,000	730,049	617,390
NCR CORP 5.25% due 10/01/30	2,854,000	2,982,939	2,461,575
NCR CORP 5.75% due 09/01/27	775,000	752,008	687,836
NCR CORP 6.13% due 09/01/29	290,000	294,787	250,809
NCR CORPORATION FLT due 08/28/26	491,162	489,786	473,151
NELNET STUDENT LOAN TRUST 1.36% due 04/20/62	2,106,264	2,094,989	1,946,462
NELNET STUDENT LOAN TRUST 1.63% due 04/20/62	1,026,948	1,026,871	956,478
NELNET STUDENT LOAN TRUST 2.22% due 06/25/41	327,258	324,582	315,982
NELNET STUDENT LOAN TRUST 2.22% due 09/25/47	2,136,894	2,125,345	2,075,643
NELNET STUDENT LOAN TRUST 2.34% due 04/20/62	1,462,267	1,462,267	1,426,429
NELNET STUDENT LOAN TRUST 2.38% due 04/20/62	1,949,980	1,949,980	1,906,397
NELNET STUDENT LOAN TRUST 2.45% due 06/25/41	1,864,750	1,731,726	1,633,013
NELNET STUDENT LOAN TRUST 3.12% due 03/25/48	300,000	302,564	281,710
NELNET STUDENT LOAN TRUST 3.12% due 06/25/54	150,000	141,687	138,198
NEMAK SAB DE CV 3.63% due 06/28/31	300,000	300,000	209,400
NEPTUNE ENERGY BONDCO 6.63% due 05/15/25	400,000	404,011	384,000
NESCO HOLDINGS II INC 5.50% due 04/15/29	3,155,000	3,224,538	2,642,313
NESTLE HOLDINGS INC 2.50% due 09/14/41	34,000	26,844	25,893
NETFLIX INC 4.63% due 05/15/29	900,000	1,289,669	885,608
NETFLIX INC 4.88% due 04/15/28	80,000	88,370	75,284
NETFLIX INC 4.88% due 06/15/30	3,005,000	3,448,021	2,750,311
NETFLIX INC 5.38% due 11/15/29	313,000	359,975	295,785

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NETFLIX INC 5.88% due 11/15/28	194,000	224,705	189,676
NETFLIX INC 6.38% due 05/15/29	634,000	708,699	640,308
NEUBERGER BERMAN CLO LTD 2.14% due 07/16/35	2,640,000	2,640,000	2,529,888
NEUBERGER BERMAN CLO LTD 2.69% due 10/17/30	250,000	250,238	240,317
NEUBERGER BERMAN CLO LTD 2.71% due 10/20/35	850,000	842,138	803,491
NEUBERGER BERMAN CLO LTD 3.24% due 10/17/30	250,000	250,308	237,122
NEUBERGER BERMAN CLO LTD 3.79% due 04/16/33	800,000	800,000	742,720
NEW CENTURY HOME EQUITY LOAN T 2.34% due 10/25/33	572,069	587,076	542,621
NEW ENTERPRISE STONE + L 5.25% due 07/15/28	2,433,000	2,449,433	2,000,011
NEW ENTERPRISE STONE + L 9.75% due 07/15/28	70,000	76,115	59,850
NEW FORTRESS ENERGY INC 6.50% due 09/30/26	645,000	651,736	584,216
NEW JERSEY ST TRANSPRTN TRUST 6.56% due 12/15/40	215,000	257,380	249,556
NEW JERSEY ST TURNPIKE AUTH TU 7.10% due 01/01/41	3,885,000	4,415,568	5,014,203
NEW RESIDENTIAL MORTGAGE LOAN 1.16% due 11/27/56	394,371	394,368	350,912
NEW RESIDENTIAL MORTGAGE LOAN 2.37% due 01/25/48	1,378,795	1,349,934	1,349,888
NEW RESIDENTIAL MORTGAGE LOAN 2.71% due 11/25/59	979,417	1,002,688	927,580
NEW RESIDENTIAL MORTGAGE LOAN 2.75% due 07/25/59	2,711,741	2,727,177	2,619,735
NEW RESIDENTIAL MORTGAGE LOAN 2.75% due 11/25/59	2,272,148	2,307,907	2,171,060
NEW RESIDENTIAL MORTGAGE LOAN 4.00% due 05/25/57	900,631	939,808	873,306
NEW YORK CITY NY MUNI WTR FIN 5.00% due 06/15/52	1,000,000	1,160,531	1,093,686
NEW YORK LIFE GLOBAL FDG 0.95% due 06/24/25	340,000	339,793	313,236
NEW YORK LIFE GLOBAL FDG 3.25% due 04/07/27	1,000,000	999,828	969,592
NEW YORK MORTGAGE TRUST 2.04% due 07/25/61	1,070,792	1,070,781	1,007,795
NEW YORK ST DORM AUTH ST PERSO 2.05% due 03/15/30	370,000	350,466	319,204
NEW YORK ST DORM AUTH ST PERSO 2.15% due 03/15/31	505,000	478,401	431,349
NEW YORK ST DORM AUTH ST PERSO 5.00% due 02/15/31	365,000	457,598	414,614
NEWCASTLE MORTGAGE SECURITIES 1.81% due 04/25/37	757,924	730,496	726,026
NEWCREST FINANCE PTY LTD 3.25% due 05/13/30	350,000	349,084	309,214
NEWELL BRANDS INC 5.63% due 04/01/36	170,000	204,356	147,251
NEWELL BRANDS INC 5.75% due 04/01/46	574,000	749,764	467,810
NEWMONT CORP 2.60% due 07/15/32	1,120,000	1,052,563	924,223
NEWS CORP 3.88% due 05/15/29	75,000	75,000	64,760
NEXA RESOURCES SA 5.38% due 05/04/27	506,000	535,106	472,629
NEXA RESOURCES SA 6.50% due 01/18/28	280,000	301,267	266,983
NEXSTAR BROADCASTING INC FLT due 09/18/26	1,176,839	1,177,125	1,157,551
NEXSTAR MEDIA INC 4.75% due 11/01/28	592,000	606,516	507,640
NEXSTAR MEDIA INC 5.63% due 07/15/27	2,165,000	2,257,623	1,975,563
NEXTERA ENERGY CAPITAL 1.90% due 06/15/28	2,280,000	2,278,851	1,982,499
NEXTERA ENERGY CAPITAL 4.63% due 07/15/27	2,175,000	2,174,157	2,204,690
NEXTERA ENERGY OPERATING 3.88% due 10/15/26	268,000	281,556	245,220
NEXTERA ENERGY OPERATING 4.25% due 07/15/24	1,750,000	1,820,562	1,674,050
NEXTERA ENERGY OPERATING 4.50% due 09/15/27	1,388,000	1,420,215	1,285,683
NEXUS BUYER LLC FLT due 10/29/29	357,820	354,523	333,964
NEXUS BUYER LLC FLT due 11/09/26	491,184	488,821	462,204
NFP CORP 4.88% due 08/15/28	1,826,000	1,833,608	1,563,914
NFP CORP 6.88% due 08/15/28	3,579,000	3,691,531	2,952,818
NGL ENRGY OP/FIN CORP 7.50% due 02/01/26	1,124,000	1,112,727	1,011,600
NGPL PIPECO LLC 3.25% due 07/15/31	354,000	355,957	294,932
NGPL PIPECO LLC 4.88% due 08/15/27	378,000	410,344	373,970
NGPL PIPECO LLC 7.77% due 12/15/37	504,000	642,597	548,471
NIDDA HEALTHCARE HOLDING 3.50% due 09/30/24	500,000	600,888	461,831

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NIELSEN FINANCE LLC/CO 4.50% due 07/15/29	313,000	313,000	282,760
NIELSEN FINANCE LLC/CO 4.75% due 07/15/31	775,000	775,000	697,172
NIELSEN FINANCE LLC/CO 5.63% due 10/01/28	1,816,000	1,896,627	1,686,519
NIELSEN FINANCE LLC/CO 5.88% due 10/01/30	835,000	889,706	766,664
NIKE INC 2.40% due 03/27/25	260,000	268,825	253,196
NIKE INC 2.75% due 03/27/27	420,000	446,151	404,180
NIKE INC 3.38% due 03/27/50	790,000	841,641	671,803
NISOURCE INC 3.60% due 05/01/30	225,000	224,331	206,140
NISOURCE INC 4.38% due 05/15/47	2,971,000	3,097,572	2,614,507
NISOURCE INC 5.25% due 02/15/43	916,000	1,065,378	884,233
NISSAN MOTOR ACCEPTANCE 2.75% due 03/09/28	429,000	428,844	358,658
NISSAN MOTOR CO 3.04% due 09/15/23	580,000	580,000	570,203
NISSAN MOTOR CO 3.52% due 09/17/25	1,720,000	1,749,638	1,627,340
NISSAN MOTOR CO 4.35% due 09/17/27	910,000	910,000	835,154
NISSAN MOTOR CO 4.81% due 09/17/30	4,718,000	4,779,478	4,191,147
NOBIAN FINANCE B 3.63% due 07/15/26	100,000	119,265	80,488
NOMURA ASSET ACCEPTANCE CORPOR 2.72% due 12/25/34	593,270	593,270	583,129
NOMURA HOLDINGS INC 2.61% due 07/14/31	1,007,000	1,010,389	803,147
NORFOLK SOUTHERN CORP 2.55% due 11/01/29	474,000	491,521	422,780
NORFOLK SOUTHERN CORP 2.90% due 08/25/51	615,000	524,548	440,386
NORFOLK SOUTHERN CORP 3.00% due 03/15/32	387,000	386,999	348,878
NORFOLK SOUTHERN CORP 3.05% due 05/15/50	168,000	162,143	123,076
NORFOLK SOUTHERN CORP 4.55% due 06/01/53	145,000	144,979	137,003
NORTHERN NATURAL GAS CO 4.30% due 01/15/49	322,000	333,296	279,856
NORTHERN OIL AND GAS INC 8.13% due 03/01/28	200,000	211,463	188,500
NORTHERN STATES PWR MINN 2.60% due 06/01/51	309,000	316,229	217,520
NORTHERN STATES PWR MINN 2.90% due 03/01/50	203,000	200,606	152,587
NORTHERN STATES PWR MINN 3.20% due 04/01/52	88,000	87,681	69,114
NORTHRIVER MIDSTREAM FIN 5.63% due 02/15/26	530,000	540,562	479,650
NORTHROP GRUMMAN CORP 2.93% due 01/15/25	3,040,000	3,026,968	2,972,970
NORTHROP GRUMMAN CORP 3.25% due 01/15/28	5,440,000	5,256,125	5,170,838
NORTHROP GRUMMAN CORP 4.03% due 10/15/47	863,000	926,321	766,310
NORTHROP GRUMMAN CORP 5.25% due 05/01/50	930,000	1,179,235	984,559
NORTHWEST FIBER LLC/NORT 4.75% due 04/30/27	618,000	608,279	508,955
NORTHWEST FLORIDA TIMBER 4.75% due 03/04/29	480,000	476,092	438,814
NORTHWEST PIPELINE LLC 4.00% due 04/01/27	616,000	635,167	599,709
NORTHWESTERN MUTUAL LIFE 6.06% due 03/30/40	45,000	45,000	49,052
NOTA DO TESOURO NACIONAL 10.00% due 01/01/27	34,669,000	6,919,403	6,022,327
NOTA DO TESOURO NACIONAL 10.00% due 01/01/29	2,800,000	496,794	469,481
NOTA DO TESOURO NACIONAL due 01/01/25	12,020,000	2,576,407	2,166,298
NOTA DO TESOURO NACIONAL due 01/01/29	13,910,000	3,074,905	2,332,317
NOTA DO TESOURO NACIONAL due 01/01/31	11,370,000	2,504,866	1,855,525
NOVA CHEMICALS CORP 4.25% due 05/15/29	668,000	663,365	521,928
NOVA CHEMICALS CORP 4.88% due 06/01/24	520,000	519,144	494,259
NOVA CHEMICALS CORP 5.25% due 06/01/27	313,000	311,359	268,460
NOVELIS CORP 3.25% due 11/15/26	843,000	843,000	712,567
NOVELIS CORP 3.88% due 08/15/31	292,000	292,000	224,895
NOVELIS CORP 4.75% due 01/30/30	1,665,000	1,717,783	1,383,915
NPC UKRENERGO 6.88% due 11/09/26	200,000	160,510	49,788
NRG ENERGY INC 2.45% due 12/02/27	375,000	385,600	321,988
NRG ENERGY INC 3.38% due 02/15/29	641,000	649,352	516,909

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
NRG ENERGY INC 3.63% due 02/15/31	1,813,000	1,793,350	1,421,374
NRG ENERGY INC 3.88% due 02/15/32	3,937,000	3,896,836	3,127,092
NRG ENERGY INC 4.45% due 06/15/29	212,000	234,919	189,889
NRG ENERGY INC 5.25% due 06/15/29	759,000	780,351	677,408
NRG ENERGY INC 6.63% due 01/15/27	220,000	224,946	215,463
NTT FINANCE CORP 0.37% due 03/03/23	3,000,000	2,998,816	2,947,582
NUCOR CORP 4.30% due 05/23/27	500,000	499,215	498,105
NUFARM AUSTRALIA/AMERICA 5.00% due 01/27/30	1,175,000	1,175,889	992,875
NUSTAR LOGISTICS LP 5.75% due 10/01/25	658,000	681,349	615,230
NUSTAR LOGISTICS LP 6.00% due 06/01/26	551,000	548,860	515,185
NUSTAR LOGISTICS LP 6.38% due 10/01/30	800,000	863,668	695,061
NVIDIA CORP 1.55% due 06/15/28	525,000	500,483	459,897
NVIDIA CORP 3.20% due 09/16/26	710,000	743,238	702,326
NVIDIA CORP 3.50% due 04/01/40	760,000	784,434	665,256
NVIDIA CORP 3.50% due 04/01/50	1,775,000	1,877,659	1,506,580
NVIDIA CORP 3.70% due 04/01/60	730,000	789,029	612,527
NXP BV/NXP FDG/NXP USA 2.50% due 05/11/31	250,000	249,153	205,511
NXP BV/NXP FDG/NXP USA 2.70% due 05/01/25	130,000	130,861	123,576
NXP BV/NXP FDG/NXP USA 3.13% due 02/15/42	1,301,000	1,287,152	946,183
NXP BV/NXP FDG/NXP USA 3.25% due 11/30/51	530,000	452,950	366,987
NXP BV/NXP FDG/NXP USA 3.40% due 05/01/30	1,161,000	1,221,829	1,024,149
NXP BV/NXP FDG/NXP USA 3.88% due 06/18/26	382,000	407,631	367,942
NXP BV/NXP FDG/NXP USA 4.30% due 06/18/29	3,183,000	3,598,278	3,036,660
NXP BV/NXP FDG/NXP USA 5.00% due 01/15/33	2,237,000	2,230,399	2,183,049
NY STATE ELECTRIC + GAS 3.30% due 09/15/49	1,700,000	1,789,110	1,300,630
OAK HILL CREDIT PARTNERS 2.64% due 04/18/33	875,000	855,550	830,617
OAK STREET INVESTMENT GRADE NE 1.85% due 11/20/50	1,196,038	1,195,993	1,094,410
OAK STREET INVESTMENT GRADE NE 3.39% due 11/20/50	423,000	427,049	398,753
OAK STREET INVESTMENT GRADE NE 5.11% due 11/20/50	400,000	430,292	384,344
OAKTOWN RE LTD 2.58% due 10/25/33	3,840,605	3,840,605	3,827,407
OAKTOWN RE LTD 3.17% due 07/25/28	691,953	691,953	689,979
OAKTREE CLO LTD 4.94% due 04/22/30	650,000	650,000	576,999
OASIS PETROLEUM INC 6.38% due 06/01/26	745,000	769,414	689,125
OCCIDENTAL PETROLEUM COR 2.90% due 08/15/24	3,825,000	3,478,321	3,692,825
OCCIDENTAL PETROLEUM COR 3.00% due 02/15/27	380,000	379,420	342,000
OCCIDENTAL PETROLEUM COR 3.40% due 04/15/26	450,000	449,672	409,500
OCCIDENTAL PETROLEUM COR 4.10% due 02/15/47	1,256,000	1,171,645	965,549
OCCIDENTAL PETROLEUM COR 4.20% due 03/15/48	469,000	444,196	364,121
OCCIDENTAL PETROLEUM COR 4.40% due 04/15/46	180,000	178,520	145,438
OCCIDENTAL PETROLEUM COR 4.63% due 06/15/45	250,000	249,405	204,680
OCCIDENTAL PETROLEUM COR 5.50% due 12/01/25	1,553,000	1,596,412	1,529,705
OCCIDENTAL PETROLEUM COR 5.55% due 03/15/26	1,555,000	1,694,326	1,544,162
OCCIDENTAL PETROLEUM COR 6.13% due 01/01/31	1,209,000	1,298,466	1,225,231
OCCIDENTAL PETROLEUM COR 6.20% due 03/15/40	517,000	534,497	509,245
OCCIDENTAL PETROLEUM COR 6.45% due 09/15/36	3,035,000	3,423,787	3,110,875
OCCIDENTAL PETROLEUM COR 6.60% due 03/15/46	783,000	877,200	831,546
OCCIDENTAL PETROLEUM COR 6.63% due 09/01/30	800,000	798,321	824,000
OCCIDENTAL PETROLEUM COR 6.95% due 07/01/24	1,570,000	1,695,896	1,617,100
OCCIDENTAL PETROLEUM COR 7.88% due 09/15/31	600,000	697,202	658,500
OCCIDENTAL PETROLEUM COR 8.50% due 07/15/27	170,000	187,849	187,071
OCCIDENTAL PETROLEUM COR 8.88% due 07/15/30	2,300,000	2,810,211	2,640,578

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OCCIDENTAL PETROLEUM COR due 10/10/36	1,384,000	754,923	685,640
OCEAN TRAILS CLO 2.26% due 10/15/34	4,300,000	4,300,000	4,134,089
OCEANEERING INTL INC 6.00% due 02/01/28	640,000	605,256	564,064
OCI NV 3.63% due 10/15/25	179,269	225,627	183,003
OCI NV 4.63% due 10/15/25	642,000	658,885	619,668
OCP CLO LTD 2.21% due 10/20/34	250,000	250,000	240,951
OCP CLO LTD 2.61% due 04/26/31	250,000	250,098	241,271
OCP CLO LTD 2.96% due 10/26/30	250,000	250,255	241,738
OCTAGON 66 LTD 1.00% due 08/16/33	695,000	693,263	695,000
OCTAGON INVESTMENT PARTNERS 35 2.46% due 01/20/31	4,905,000	4,905,000	4,687,694
OCTAGON INVESTMENT PARTNERS 43 2.83% due 10/25/32	250,000	250,183	241,993
OCTAGON INVESTMENT PARTNERS 45 1.58% due 04/15/35	1,000,000	1,000,000	953,098
OCTAGON INVESTMENT PARTNERS LT 2.51% due 04/16/31	8,500,000	8,392,270	8,080,984
OFFICE CHERIFIEN DES PHO 5.13% due 06/23/51	200,000	169,581	132,255
OHA CREDIT PARTNERS LTD 4.08% due 07/23/30	1,000,000	998,926	919,523
OHA LOAN FUNDING LTD 2.66% due 01/20/33	250,000	250,781	237,241
OHIO POWER COMPANY 1.63% due 01/15/31	163,000	162,093	131,090
OHIO POWER COMPANY 2.90% due 10/01/51	217,000	215,980	155,150
OHIO POWER COMPANY 4.15% due 04/01/48	160,000	178,799	139,664
OI EUROPEAN GROUP BV 2.88% due 02/15/25	200,000	245,459	189,348
OI SA 10.00% due 07/27/25	8,217,000	8,012,392	4,011,124
OIL + GAS HOLDING 7.50% due 10/25/27	400,000	448,178	403,088
OIL + GAS HOLDING 7.63% due 11/07/24	404,000	430,949	414,567
OIL + GAS HOLDING 8.38% due 11/07/28	253,000	292,916	266,668
OKLAHOMA CITY OK 4.00% due 03/01/37	1,000,000	1,089,426	1,037,616
OKLAHOMA ST WTR RES BRD ST LOA 4.00% due 10/01/51	1,000,000	1,081,931	966,984
OLYMPUS WTR US HLDG CORP 4.25% due 10/01/28	1,471,000	1,471,000	1,152,161
OLYMPUS WTR US HLDG CORP 6.25% due 10/01/29	1,225,000	1,223,786	851,173
OMAN GOV INTERNTL BOND 4.75% due 06/15/26	630,000	631,152	599,533
OMAN GOV INTERNTL BOND 5.38% due 03/08/27	1,235,000	1,260,157	1,198,775
OMAN GOV INTERNTL BOND 5.63% due 01/17/28	500,000	526,081	480,695
OMAN GOV INTERNTL BOND 6.00% due 08/01/29	1,126,000	1,182,588	1,083,460
OMAN GOV INTERNTL BOND 6.25% due 01/25/31	530,000	563,991	511,068
OMAN GOV INTERNTL BOND 6.50% due 03/08/47	4,595,000	4,468,053	3,848,956
OMAN GOV INTERNTL BOND 6.75% due 01/17/48	685,000	670,544	589,306
OMAN GOV INTERNTL BOND 6.75% due 10/28/27	1,428,000	1,475,213	1,454,858
OMAN GOV INTERNTL BOND 7.00% due 01/25/51	1,016,000	1,033,764	893,013
OMAN GOV INTERNTL BOND 7.38% due 10/28/32	800,000	856,814	825,651
ON SEMICONDUCTOR CORP 3.88% due 09/01/28	720,000	736,244	633,986
ONCOR ELECTRIC DELIVERY 2.70% due 11/15/51	630,000	546,161	460,384
ONCOR ELECTRIC DELIVERY 3.10% due 09/15/49	222,000	229,228	171,743
ONCOR ELECTRIC DELIVERY 3.70% due 11/15/28	544,000	565,271	529,309
ONCOR ELECTRIC DELIVERY 4.15% due 06/01/32	75,000	74,727	75,125
ONE NEW YORK PLAZA TRUST 2020 2.27% due 01/15/36	480,000	480,000	465,025
ONEMAIN FINANCE CORP 3.50% due 01/15/27	2,330,000	2,026,372	1,864,000
ONEMAIN FINANCE CORP 3.88% due 09/15/28	485,000	460,571	371,025
ONEMAIN FINANCE CORP 4.00% due 09/15/30	1,950,000	1,960,507	1,445,438
ONEMAIN FINANCE CORP 5.63% due 03/15/23	440,000	442,498	434,153
ONEMAIN FINANCE CORP 6.13% due 03/15/24	4,403,000	4,523,057	4,204,865
ONEMAIN FINANCE CORP 6.88% due 03/15/25	50,000	54,791	47,388
ONEMAIN FINANCE CORP 7.13% due 03/15/26	1,803,000	1,855,338	1,666,387

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ONEOK INC 4.35% due 03/15/29	500,000	498,879	470,270
ONEOK INC 4.55% due 07/15/28	3,900,000	3,902,275	3,770,516
ONSLOW BAY FINANCIAL LLC 1.05% due 07/25/61	3,132,999	3,132,916	2,707,767
ONSLOW BAY FINANCIAL LLC 1.96% due 10/25/61	504,224	504,213	439,038
ONSLOW BAY FINANCIAL LLC 3.00% due 02/25/52	554,967	541,710	490,907
ONTARIO (PROVINCE OF) 2.13% due 01/21/32	2,015,000	2,012,234	1,776,830
OP CORPORATE BANK PLC 0.25% due 03/24/26	350,000	368,856	329,676
OP CORPORATE BANK PLC 1.63% due 06/09/30	1,005,000	1,249,819	976,815
OP SERVICIOS MEGA 8.25% due 02/11/25	376,000	393,068	243,930
OPEN TEXT CORP 3.88% due 02/15/28	500,000	513,767	444,715
OPEN TEXT CORP 3.88% due 12/01/29	150,000	150,000	126,248
OPEN TEXT HOLDINGS INC 4.13% due 02/15/30	20,000	19,088	17,301
OPEN TEXT HOLDINGS INC 4.13% due 12/01/31	170,000	167,718	140,754
OPORTUN FUNDING LLC 1.47% due 05/08/31	300,000	299,973	278,217
OPTION CARE HEALTH INC FLT due 10/27/28	497,500	497,730	474,282
OQ SAOC 5.13% due 05/06/28	259,000	259,303	243,979
ORACLE CORP 1.65% due 03/25/26	1,240,000	1,241,779	1,110,741
ORACLE CORP 2.30% due 03/25/28	178,000	179,926	153,149
ORACLE CORP 2.80% due 04/01/27	2,031,000	2,116,737	1,852,287
ORACLE CORP 2.88% due 03/25/31	1,090,000	1,092,795	898,065
ORACLE CORP 2.95% due 04/01/30	2,290,000	2,280,340	1,955,655
ORACLE CORP 3.60% due 04/01/40	2,340,000	2,581,046	1,748,682
ORACLE CORP 3.60% due 04/01/50	4,445,000	4,864,772	3,087,756
ORACLE CORP 3.65% due 03/25/41	1,585,000	1,574,789	1,181,176
ORACLE CORP 3.80% due 11/15/37	345,000	402,336	268,424
ORACLE CORP 3.85% due 07/15/36	229,000	250,792	184,008
ORACLE CORP 3.90% due 05/15/35	1,845,000	2,128,415	1,521,633
ORACLE CORP 3.95% due 03/25/51	1,776,000	1,492,121	1,304,466
ORACLE CORP 4.00% due 07/15/46	1,904,000	1,945,526	1,407,679
ORACLE CORP 4.10% due 03/25/61	2,908,000	2,672,081	2,057,337
ORACLE CORP 4.30% due 07/08/34	567,000	641,252	494,659
ORACLE CORP 5.38% due 07/15/40	561,000	698,259	510,941
ORANO SA 2.75% due 03/08/28	200,000	252,140	176,420
ORBIA ADVANCE CORP SAB 1.88% due 05/11/26	700,000	699,405	624,750
ORBIA ADVANCE CORP SAB 2.88% due 05/11/31	670,000	662,856	537,675
ORGANON + CO/ORG 2.88% due 04/30/28	1,000,000	1,189,750	873,170
ORGANON + CO/ORG 4.13% due 04/30/28	932,000	932,000	824,820
ORGANON + CO/ORG 5.13% due 04/30/31	2,794,000	2,799,125	2,410,747
ORGANON AND CO. FLT due 06/02/28	837,750	834,189	804,592
OSCAR ACQUISITIONCO LLC 9.50% due 04/15/30	1,000,000	918,386	792,636
OSCAR ACQUISITIONCO, LLC FLT due 04/29/29	907,981	876,826	805,833
OTIS WORLDWIDE CORP 2.06% due 04/05/25	230,000	230,001	217,809
OTIS WORLDWIDE CORP 2.29% due 04/05/27	475,000	475,000	430,015
OTIS WORLDWIDE CORP 2.57% due 02/15/30	50,000	49,997	43,193
OUTFRONT MEDIA CAP LLC/C 4.25% due 01/15/29	2,834,000	2,764,546	2,257,621
OUTFRONT MEDIA CAP LLC/C 4.63% due 03/15/30	1,859,000	1,871,220	1,464,652
OUTFRONT MEDIA CAP LLC/C 5.00% due 08/15/27	1,868,000	1,875,540	1,632,165
OVINTIV INC 6.50% due 08/15/34	400,000	520,208	417,493
OVINTIV INC 8.13% due 09/15/30	300,000	390,872	344,623
OWENS + MINOR INC 4.50% due 03/31/29	1,218,000	1,218,000	994,497
OWENS + MINOR INC 6.63% due 04/01/30	1,000,000	1,001,546	913,470

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
OWENS + MINOR INC FLT due 03/29/29	648,375	646,131	641,891
OWENS BROCKWAY 6.63% due 05/13/27	1,510,000	1,544,688	1,409,283
OWL ROCK CLO LTD 2.86% due 04/20/32	1,090,000	1,090,000	1,065,531
P+L DEV LLC/PLD FIN CORP 7.75% due 11/15/25	350,000	366,606	245,018
PACIFIC GAS + ELECTRIC 1.70% due 11/15/23	3,710,000	3,706,853	3,575,305
PACIFIC GAS + ELECTRIC 2.10% due 08/01/27	735,000	734,404	616,125
PACIFIC GAS + ELECTRIC 2.50% due 02/01/31	6,182,000	6,175,486	4,728,809
PACIFIC GAS + ELECTRIC 3.00% due 06/15/28	975,000	970,887	840,001
PACIFIC GAS + ELECTRIC 3.25% due 06/01/31	163,000	164,556	131,649
PACIFIC GAS + ELECTRIC 3.30% due 08/01/40	335,000	333,459	230,970
PACIFIC GAS + ELECTRIC 3.50% due 08/01/50	2,830,000	2,581,927	1,890,310
PACIFIC GAS + ELECTRIC 3.75% due 07/01/28	200,000	212,165	176,554
PACIFIC GAS + ELECTRIC 4.40% due 03/01/32	500,000	498,474	433,969
PACIFIC GAS + ELECTRIC 4.50% due 07/01/40	100,000	112,449	77,502
PACIFIC GAS + ELECTRIC 4.55% due 07/01/30	500,000	554,627	444,266
PACIFIC GAS + ELECTRIC 4.95% due 06/08/25	450,000	449,479	441,228
PACIFIC GAS + ELECTRIC 4.95% due 07/01/50	3,564,000	3,727,496	2,843,755
PACIFIC GAS + ELECTRIC 5.45% due 06/15/27	1,180,000	1,177,960	1,141,921
PACIFIC GAS + ELECTRIC COMPANY FLT due 06/23/25	491,228	497,208	462,000
PACIFICORP 4.15% due 02/15/50	855,000	1,087,550	770,954
PACTIV EVERGREEN GROUP 4.00% due 10/15/27	1,610,000	1,633,406	1,376,550
PACTIV EVERGREEN GROUP 4.38% due 10/15/28	1,300,000	1,300,260	1,105,000
PADAGIS LLC FLT due 07/06/28	329,412	330,163	302,235
PAGAYA AI DEBT SELECTION TRUST 2.03% due 10/15/29	3,838,306	3,838,306	3,706,772
PAGAYA AI DEBT SELECTION TRUST 3.34% due 10/15/29	1,750,000	1,750,000	1,597,710
PAKISTAN WATER + POWER 7.50% due 06/04/31	210,000	210,521	115,707
PALMER SQUARE CLO LTD 2.56% due 11/14/34	3,100,000	3,100,000	2,988,171
PALMER SQUARE CLO LTD 3.01% due 11/15/31	250,000	243,178	239,042
PALMER SQUARE CLO LTD 3.81% due 07/20/30	500,000	494,384	463,435
PALMER SQUARE LOAN FUNDING LTD 2.73% due 05/20/29	1,000,000	992,428	963,136
PALMER SQUARE LOAN FUNDING LTD 3.98% due 02/20/28	250,000	250,141	242,153
PALMER SQUARE LOAN FUNDING LTD 4.88% due 08/20/27	850,000	850,289	837,967
PARAMOUNT GLOBAL 4.75% due 05/15/25	690,000	731,278	696,401
PAREXEL INTERNATIONAL CORP FLT due 11/15/28	608,475	605,686	570,141
PARK AVENUE INSTITUTIONAL ADVI 2.96% due 02/14/34	250,000	250,000	234,309
PARK INTERMED HOLDINGS 4.88% due 05/15/29	2,867,000	2,812,647	2,461,793
PARK INTERMED HOLDINGS 5.88% due 10/01/28	913,000	915,351	833,286
PARK INTERMED HOLDINGS 7.50% due 06/01/25	576,000	596,723	574,816
PARK RIVER HOLDINGS INC 5.63% due 02/01/29	2,930,000	2,757,596	1,825,996
PARK RIVER HOLDINGS INC 6.75% due 08/01/29	785,000	774,123	509,094
PARKER HANNIFIN CORP 3.25% due 06/14/29	349,000	375,902	319,399
PARKER HANNIFIN CORP 4.25% due 09/15/27	105,000	104,779	104,267
PARKER HANNIFIN CORP 4.50% due 09/15/29	855,000	853,132	850,766
PATRICK INDUSTRIES INC 4.75% due 05/01/29	2,601,000	2,502,256	1,935,742
PATTERN ENERGY OP LP/PAT 4.50% due 08/15/28	281,000	291,033	244,470
PAYPAL HOLDINGS INC 1.65% due 06/01/25	3,625,000	3,611,068	3,419,567
PAYPAL HOLDINGS INC 2.65% due 10/01/26	1,825,000	1,822,159	1,730,593
PBF HOLDING CO LLC 6.00% due 02/15/28	850,000	659,288	720,418
PBF HOLDING CO LLC 9.25% due 05/15/25	400,000	411,683	418,500
PCF GMBH 4.75% due 04/15/26	300,000	362,646	265,812
PDC ENERGY INC 5.75% due 05/15/26	270,000	261,362	251,864

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PEACHTREE FUNDING TRUST 3.98% due 02/15/25	4,175,000	4,191,371	4,130,134
PECO ENERGY CO 2.80% due 06/15/50	85,000	88,013	62,021
PECO ENERGY CO 3.05% due 03/15/51	112,000	109,670	85,556
PEGASUS AVIATION LEASE SECURIT 8.08% due 03/25/30	5,870,767	1	1
PELABUHAN INDO PERSERO 4.50% due 05/02/23	200,000	205,037	199,932
PENN NATIONAL GA 4.13% due 07/01/29	633,000	633,000	480,320
PENN NATIONAL GAMING INC 5.63% due 01/15/27	600,000	614,311	526,500
PENN VIRGINIA HOLDING LL 9.25% due 08/15/26	820,000	832,804	786,987
PENNSYLVANIA HIGHER EDUCATION 2.21% due 08/25/40	1,781,500	1,779,207	1,719,957
PENNYMAC FIN SVCS INC 4.25% due 02/15/29	1,075,000	1,064,474	790,125
PENNYMAC FIN SVCS INC 5.38% due 10/15/25	1,821,000	1,779,971	1,586,555
PENNYMAC FIN SVCS INC 5.75% due 09/15/31	800,000	800,000	596,620
PENSKE TRUCK LEASING/PTL 1.20% due 11/15/25	656,000	654,329	585,677
PENSKE TRUCK LEASING/PTL 2.70% due 11/01/24	468,000	479,906	449,249
PENSKE TRUCK LEASING/PTL 4.25% due 01/17/23	1,575,000	1,579,933	1,580,067
PENSKE TRUCK LEASING/PTL 4.88% due 07/11/22	1,500,000	1,500,475	1,500,351
PEPSICO INC 0.75% due 05/01/23	240,000	239,868	235,962
PEPSICO INC 1.63% due 05/01/30	440,000	438,488	373,111
PEPSICO INC 2.25% due 03/19/25	50,000	51,598	48,696
PEPSICO INC 2.63% due 03/19/27	50,000	52,931	47,977
PERATON CORP FLT due 02/01/28	2,621,235	2,620,007	2,455,992
PERFORMANCE FOOD GROUP I 4.25% due 08/01/29	230,000	230,000	192,050
PERFORMANCE FOOD GROUP I 5.50% due 10/15/27	1,933,000	1,987,937	1,789,465
PERFORMANCE FOOD GROUP I 6.88% due 05/01/25	915,000	943,276	910,476
PERRIGO INVESTMENTS LLC FLT due 04/20/29	250,000	248,174	240,000
PERTAMINA PERSERO PT 6.50% due 11/07/48	360,000	496,563	363,585
PERUSAHAAN LISTRIK NEGAR 3.00% due 06/30/30	1,800,000	1,702,682	1,476,000
PERUSAHAAN LISTRIK NEGAR 4.00% due 06/30/50	305,000	222,803	211,804
PERUSAHAAN LISTRIK NEGAR 4.88% due 07/17/49	455,000	517,362	353,763
PERUSAHAAN LISTRIK NEGAR 5.25% due 05/15/47	430,000	488,647	355,976
PERUSAHAAN LISTRIK NEGAR 5.38% due 01/25/29	200,000	227,863	198,686
PERUSAHAAN LISTRIK NEGAR 5.45% due 05/21/28	620,000	722,184	625,462
PERUSAHAAN LISTRIK NEGAR 6.15% due 05/21/48	1,100,000	1,383,918	1,005,686
PERUSAHAAN PENERBIT SBSN 2.55% due 06/09/31	340,000	340,000	288,660
PERUSAHAAN PENERBIT SBSN 2.80% due 06/23/30	200,000	204,477	175,300
PERUSAHAAN PENERBIT SBSN 3.80% due 06/23/50	200,000	192,942	160,698
PERUSAHAAN PENERBIT SBSN 4.55% due 03/29/26	324,000	361,080	326,430
PERUSAHAAN PENERBIT SBSN 4.70% due 06/06/32	690,000	690,000	678,111
PETROBRAS GLOBAL FINANCE 5.75% due 02/01/29	249,000	266,987	241,463
PETROBRAS GLOBAL FINANCE 6.00% due 01/27/28	260,000	295,476	258,388
PETROBRAS GLOBAL FINANCE 6.25% due 03/17/24	1,920,000	1,919,047	1,963,200
PETROBRAS GLOBAL FINANCE 6.85% due 12/31/99	3,180,000	3,217,401	2,609,413
PETROBRAS GLOBAL FINANCE 6.90% due 03/19/49	653,000	725,130	583,456
PETROBRAS GLOBAL FINANCE 7.38% due 01/17/27	91,000	107,773	96,391
PETROLEOS DEL PERU SA 5.63% due 06/19/47	1,337,000	1,310,865	907,141
PETROLEOS MEXICANOS 5.35% due 02/12/28	282,000	248,078	223,908
PETROLEOS MEXICANOS 5.95% due 01/28/31	3,862,000	3,661,855	2,824,590
PETROLEOS MEXICANOS 6.35% due 02/12/48	514,000	439,854	301,975
PETROLEOS MEXICANOS 6.38% due 01/23/45	12,127,000	12,040,173	7,336,835
PETROLEOS MEXICANOS 6.49% due 01/23/27	700,000	711,919	606,550
PETROLEOS MEXICANOS 6.50% due 01/23/29	1,000,000	968,817	813,700

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PETROLEOS MEXICANOS 6.50% due 03/13/27	11,716,000	11,702,576	10,157,772
PETROLEOS MEXICANOS 6.50% due 06/02/41	995,000	872,247	619,885
PETROLEOS MEXICANOS 6.63% due 06/15/35	415,000	376,321	282,993
PETROLEOS MEXICANOS 6.70% due 02/16/32	4,280,000	4,296,255	3,263,500
PETROLEOS MEXICANOS 6.75% due 09/21/47	6,803,000	5,950,870	4,200,853
PETROLEOS MEXICANOS 6.84% due 01/23/30	790,000	739,711	621,390
PETROLEOS MEXICANOS 6.88% due 08/04/26	560,000	581,768	504,000
PETROLEOS MEXICANOS 6.95% due 01/28/60	3,174,000	2,718,126	1,953,597
PETROLEOS MEXICANOS 7.19% due 09/12/24	10,200,000	474,278	463,849
PETROLEOS MEXICANOS 7.69% due 01/23/50	7,705,000	6,548,881	5,237,859
PETROLEOS MEXICANOS 8.75% due 06/02/29	635,000	619,872	574,675
PETRONAS CAPITAL LTD 2.48% due 01/28/32	469,000	459,526	399,114
PETRONAS CAPITAL LTD 3.40% due 04/28/61	416,000	419,303	310,713
PETRONAS CAPITAL LTD 3.50% due 04/21/30	1,200,000	1,350,929	1,127,271
PETRONAS CAPITAL LTD 4.55% due 04/21/50	1,542,000	2,016,476	1,469,891
PETRONAS CAPITAL LTD 4.80% due 04/21/60	242,000	350,571	236,325
PETSMART INC FLT due 02/11/28	496,250	492,249	465,731
PETSMART INC/PETSMART FI 4.75% due 02/15/28	774,000	784,111	669,696
PFIZER INC 0.80% due 05/28/25	680,000	677,529	633,128
PFIZER INC 1.70% due 05/28/30	420,000	419,705	357,363
PFIZER INC 2.63% due 04/01/30	590,000	603,623	538,716
PFIZER INC 2.70% due 05/28/50	325,000	303,398	247,373
PFIZER INC 3.45% due 03/15/29	685,000	720,186	665,156
PFP III 2.56% due 04/14/37	39,141	39,165	38,858
PFS FINANCING CORP. 0.71% due 04/15/26	610,000	609,973	571,159
PFS FINANCING CORP. 0.77% due 08/15/26	4,960,000	4,959,534	4,598,350
PFS FINANCING CORP. 1.00% due 10/15/25	920,000	919,947	884,836
PG+E CORP 5.00% due 07/01/28	200,000	208,337	168,776
PG+E CORP 5.25% due 07/01/30	334,000	322,228	274,775
PGT INNOVATIONS INC 4.38% due 10/01/29	2,003,000	2,003,000	1,579,285
PHILIP MORRIS INTL INC 1.13% due 05/01/23	280,000	279,736	274,702
PHILIP MORRIS INTL INC 1.88% due 11/06/37	200,000	214,069	127,254
PHILIP MORRIS INTL INC 2.00% due 05/09/36	200,000	255,287	138,811
PHILIP MORRIS INTL INC 2.10% due 05/01/30	290,000	288,566	237,564
PHILIP MORRIS INTL INC 2.50% due 08/22/22	670,000	669,879	669,578
PHILIP MORRIS INTL INC 2.50% due 11/02/22	540,000	539,835	539,587
PHILIP MORRIS INTL INC 2.88% due 03/03/26	215,000	288,762	219,372
PHILIP MORRIS INTL INC 4.50% due 03/20/42	100,000	98,052	86,604
PHILLIPS 66 1.30% due 02/15/26	1,545,000	1,544,574	1,389,570
PHILLIPS 66 3.70% due 04/06/23	925,000	924,718	924,931
PHILLIPS 66 3.85% due 04/09/25	250,000	249,922	248,454
PHOENIX GUARANTOR INC FLT due 03/05/26	2,241,625	2,241,625	2,099,035
PHOENIX PIB DUTCH FINANC 2.38% due 08/05/25	300,000	373,713	285,408
PICARD GROUPE SA 3.88% due 07/01/26	100,000	118,590	85,185
PICASSO FINANCE SUB INC 6.13% due 06/15/25	1,092,000	1,124,722	1,064,700
PIEDMONT NATURAL GAS CO 2.50% due 03/15/31	134,000	133,563	112,926
PIEDMONT NATURAL GAS CO 3.50% due 06/01/29	206,000	229,508	191,690
PIKE CORP 5.50% due 09/01/28	1,945,000	1,948,069	1,578,970
PIKES PEAK CLO 3.35% due 07/25/34	590,000	588,526	586,846
PILGRIM S PRIDE CORP 3.50% due 03/01/32	4,405,000	4,412,699	3,441,406
PILGRIM S PRIDE CORP 4.25% due 04/15/31	2,087,000	2,093,704	1,741,560

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PILGRIM S PRIDE CORP 5.88% due 09/30/27	570,000	580,557	545,775
PILOT TRAVEL CENTERS LLC FLT due 08/04/28	1,746,800	1,739,008	1,670,378
PINEWOOD FINANCE CO LTD 3.25% due 09/30/25	200,000	287,096	210,707
PIONEER NATURAL RESOURCE 1.13% due 01/15/26	100,000	99,986	89,351
PIONEER NATURAL RESOURCE 1.90% due 08/15/30	270,000	227,232	220,515
PIONEER NATURAL RESOURCE 2.15% due 01/15/31	610,000	580,258	502,231
PITNEY BOWES INC. FLT due 03/17/28	493,750	489,701	470,297
PKHL COMMERCIAL MORTGAGE TRUST 2.51% due 07/15/38	482,000	482,000	462,590
PKHL COMMERCIAL MORTGAGE TRUST 3.33% due 07/15/38	500,000	500,000	468,774
PLAINS ALL AMER PIPELINE 3.80% due 09/15/30	500,000	499,164	441,962
PLAINS ALL AMER PIPELINE 4.70% due 06/15/44	4,860,000	4,325,953	3,845,026
PLANTRONICS INC 4.75% due 03/01/29	532,000	527,770	529,341
PLAYA HOTELS RESORTS BV FLT due 04/29/24	484,770	477,146	456,392
PLAYTIKA HOLDING CORP 4.25% due 03/15/29	563,000	542,124	464,475
PNC FINANCIAL SERVICES 3.40% due 12/31/99	1,116,000	1,116,000	847,403
PNMAC GMSR ISSUER TRUST 4.27% due 08/25/25	10,300,000	9,801,397	10,163,871
PNMAC GMSR ISSUER TRUST 4.47% due 02/25/23	2,500,000	2,440,439	2,484,526
POINT AU ROCHE PARK CLO, LTD 2.14% due 07/20/34	1,760,000	1,760,000	1,707,617
POLAND GOVERNMENT BOND 0.25% due 10/25/26	723,000	126,680	120,306
POLAND GOVERNMENT BOND 2.50% due 01/25/23	47,574,000	10,982,949	10,325,680
POLAND GOVERNMENT BOND 2.50% due 04/25/24	14,470,000	3,095,192	2,951,708
POLAND GOVERNMENT BOND 2.50% due 07/25/26	724,000	141,524	133,661
POLAND GOVERNMENT BOND 2.50% due 07/25/27	1,305,000	324,808	232,388
POLAND GOVERNMENT BOND 2.75% due 04/25/28	4,987,000	1,156,592	885,178
POLAND GOVERNMENT BOND 2.75% due 10/25/29	8,423,000	2,394,881	1,431,920
POLAND GOVERNMENT BOND 3.75% due 05/25/27	5,212,000	1,044,737	993,976
POLAR US BORROWER LLC 6.75% due 05/15/26	2,080,000	2,080,000	1,452,371
POLARIS NEWCO LLC FLT due 06/04/29	2,881,505	2,812,961	2,861,709
POLARIS NEWCO, LLC FLT due 06/02/28	794,000	790,630	731,615
POPULAR ABS MORTGAGE PASS THRO 1.83% due 01/25/37	1,331,221	1,320,750	1,280,300
POST HOLDINGS INC 4.50% due 09/15/31	1,560,000	1,551,551	1,275,846
POST HOLDINGS INC 4.63% due 04/15/30	3,382,000	3,516,085	2,853,630
POST HOLDINGS INC 5.50% due 12/15/29	3,340,000	3,266,443	2,985,893
POST HOLDINGS INC 5.63% due 01/15/28	900,000	937,447	854,280
POST HOLDINGS INC 5.75% due 03/01/27	312,000	317,630	302,250
POSTE ITALIANE SPA 2.63% due 12/31/99	100,000	121,190	72,659
POWDR CORP 6.00% due 08/01/25	2,506,000	2,583,936	2,487,205
POWER FINANCE CORP LTD 3.95% due 04/23/30	510,000	540,289	451,204
PPM CLO 2 LTD. 4.44% due 04/16/32	250,000	250,000	233,918
PQ CORPORATION FLT due 06/09/28	396,000	395,149	377,685
PRA GROUP INC 7.38% due 09/01/25	1,125,000	1,171,396	1,094,063
PRA HEALTH SCIENCES INC 2.88% due 07/15/26	789,000	792,717	702,210
PRAIRIE ECI ACQUIROR LP FLT due 03/11/26	575,000	559,755	536,906
PRECISION DRILLING CORP 6.88% due 01/15/29	480,000	477,276	429,600
PRECISION DRILLING CORP 7.13% due 01/15/26	220,000	215,850	206,800
PREGIS TOPCO CORPORATION FLT due 07/31/26	1,548,597	1,547,422	1,460,838
PREMIER ENTERTAINMENT SU 5.63% due 09/01/29	550,000	546,004	391,578
PREMIER ENTERTAINMENT SU 5.88% due 09/01/31	225,000	223,038	156,153
PREMIER FOODS FINANCE 3.50% due 10/15/26	100,000	141,610	105,354
PRESIDIO HOLDING INC 4.88% due 02/01/27	1,030,000	1,058,430	946,251
PRESIDIO HOLDING INC 8.25% due 02/01/28	250,000	252,330	219,799

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PRESIDIO INC FLT due 01/22/27	491,228	492,165	463,803
PRESTIGE AUTO RECEIVABLES TRUS 1.53% due 02/15/28	1,399,000	1,398,775	1,297,251
PRESTIGE BRANDS INC 3.75% due 04/01/31	125,000	125,000	103,650
PRESTIGE BRANDS INC 5.13% due 01/15/28	1,474,000	1,495,428	1,371,077
PRESTON RIDGE PARTNERS 4.40% due 04/25/67	1,550,000	1,507,752	1,504,884
PRESTON RIDGE PARTNERS MORTGAG 1.32% due 07/25/51	1,101,191	1,101,180	1,015,372
PRESTON RIDGE PARTNERS MORTGAG 1.46% due 10/25/51	618,097	618,088	561,800
PRESTON RIDGE PARTNERS MORTGAG 2.19% due 07/25/51	700,000	579,251	621,094
PRETIUM PACKAGING LLC FLT due 10/02/28	458,695	456,641	411,394
PRIME HEALTHCARE SERVICE 7.25% due 11/01/25	950,000	989,965	810,825
PRIME SECSRVC BRW/FINANC 3.38% due 08/31/27	1,060,000	1,034,829	873,175
PRIME SECSRVC BRW/FINANC 6.25% due 01/15/28	5,327,000	5,290,611	4,456,544
PRIME SECURITY SERV BOROWR LLC FLT due 09/23/26	1,672,110	1,677,251	1,557,504
PRIMO WATER HOLDINGS INC 4.38% due 04/30/29	1,389,000	1,326,561	1,134,438
PRINCIPAL FINANCIAL GRP 2.13% due 06/15/30	75,000	74,706	61,981
PRINCIPAL LFE GLB FND II 1.25% due 05/11/23	3,000,000	2,967,899	2,951,310
PRINCIPAL LFE GLB FND II 1.25% due 06/23/25	160,000	159,921	146,942
PRKCM TRUST 1.51% due 08/25/56	490,806	490,801	431,466
PRKCM TRUST 2.07% due 11/25/56	1,368,999	1,368,978	1,167,690
PRKCM TRUST 4.10% due 04/25/57	1,980,000	1,947,483	1,932,946
PRO MACH GROUP, INC. FLT due 08/31/28	498,830	496,938	469,524
PROAMPAC PG BORROWER LLC FLT due 11/03/25	880,898	880,243	813,069
PROCERA NETWORKS INC FLT due 10/31/25	575,000	571,591	549,125
PROCTER + GAMBLE CO/THE 2.80% due 03/25/27	80,000	85,694	77,387
PROCTER + GAMBLE CO/THE 3.00% due 03/25/30	240,000	239,540	226,437
PRODIGY FINANCE DESIGNATED ACT 2.87% due 07/25/51	336,359	336,359	330,464
PROG HOLDINGS INC 6.00% due 11/15/29	350,000	350,000	264,663
PROGRESS RESIDENTIAL TRUST 2.94% due 10/17/36	1,515,000	1,501,009	1,481,836
PROGRESS RESIDENTIAL TRUST 3.03% due 04/17/37	4,200,000	4,199,178	3,901,186
PROGRESS RESIDENTIAL TRUST 4.79% due 05/17/41	11,000,000	10,998,583	10,713,561
PROGRESS RESIDENTIAL TRUST 5.12% due 06/17/37	1,200,000	1,199,703	1,186,201
PROGRESSIVE CORP 2.50% due 03/15/27	905,000	904,677	855,426
PROLOGIS EURO FINANCE 0.50% due 02/16/32	250,000	241,057	192,146
PROLOGIS EURO FINANCE 1.50% due 02/08/34	130,000	144,638	103,005
PROLOGIS LP 3.00% due 04/15/50	123,000	122,481	93,130
PROMIGAS/GASES PACIFICO 3.75% due 10/16/29	465,000	469,667	374,962
PROSPER TX INDEP SCH DIST 5.00% due 02/15/30	1,000,000	1,194,718	1,154,813
PROSUS NV 3.06% due 07/13/31	1,480,000	1,480,000	1,089,595
PROSUS NV 3.26% due 01/19/27	2,575,000	2,483,478	2,237,878
PROSUS NV 3.68% due 01/21/30	300,000	316,942	239,006
PROSUS NV 3.83% due 02/08/51	2,170,000	2,151,108	1,307,516
PROSUS NV 4.19% due 01/19/32	295,000	295,000	235,523
PROTECTIVE LIFE GLOBAL 0.50% due 04/12/23	5,603,000	5,535,708	5,474,721
PROTECTIVE LIFE GLOBAL 2.07% due 03/31/23	6,059,000	6,059,000	6,054,616
PROVIDENT FDG/PFG FIN 6.38% due 06/15/25	514,000	509,395	462,600
PROVINCE OF QUEBEC 3.50% due 12/01/22	400,000	407,166	311,420
PROVINCIA DE CORDOBA 5.00% due 12/10/25	470,000	374,935	357,788
PRUDENTIAL FINANCIAL INC 5.13% due 03/01/52	310,000	310,000	286,177
PRUDENTIAL FINANCIAL INC 5.38% due 05/15/45	460,000	486,338	439,042
PSA BANQUE FRANCE 0.01% due 01/22/25	400,000	482,477	391,288
PT PERTAMINA (PERSERO) 3.10% due 01/21/30	500,000	529,165	439,350

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
PT PERTAMINA (PERSERO) 3.10% due 08/27/30	282,000	297,424	245,552
PT PERTAMINA (PERSERO) 4.15% due 02/25/60	1,600,000	1,713,132	1,182,455
PT PERTAMINA (PERSERO) 4.18% due 01/21/50	200,000	214,984	156,594
PT PERTAMINA (PERSERO) 4.70% due 07/30/49	270,000	307,639	221,830
PT PERTAMINA (PERSERO) 5.63% due 05/20/43	1,300,000	1,457,611	1,210,026
PT PERTAMINA (PERSERO) 6.00% due 05/03/42	200,000	241,451	191,646
PT PERTAMINA (PERSERO) 6.45% due 05/30/44	200,000	235,060	201,983
PT PERTAMINA (PERSERO) 6.50% due 11/07/48	200,000	280,430	201,992
PTC INC 3.63% due 02/15/25	4,000	4,000	3,783
PUBLIC SERVICE ELECTRIC 2.38% due 05/15/23	3,000,000	3,008,428	2,965,019
PUBLIC SERVICE ELECTRIC 3.65% due 09/01/28	203,000	202,979	197,715
PUBLIC SERVICE ELECTRIC 4.05% due 05/01/48	40,000	43,393	36,311
PUMA INTERNATIONAL FINAN 5.00% due 01/24/26	346,000	318,251	302,750
QATAR ENERGY 2.25% due 07/12/31	1,149,000	1,137,849	980,959
QATAR ENERGY 3.13% due 07/12/41	1,797,000	1,814,418	1,407,950
QATAR ENERGY 3.30% due 07/12/51	670,000	670,000	517,063
QUALCOMM INC 1.65% due 05/20/32	34,000	28,290	27,460
QUALCOMM INC 4.30% due 05/20/47	169,000	213,313	162,029
QUIKRETE HOLDINGS INC FLT due 06/11/28	940,000	933,227	884,775
QVC INC 4.38% due 09/01/28	200,000	205,161	148,000
QVC INC 4.75% due 02/15/27	1,890,000	1,968,546	1,493,100
RACKSPACE TECHNOLOGY 3.50% due 02/15/28	125,000	125,000	97,936
RACKSPACE TECHNOLOGY 5.38% due 12/01/28	325,000	327,521	212,378
RACKSPACE TECHNOLOGY GLOBAL FLT due 02/15/28	559,150	560,197	508,128
RAD CLO LTD 3.79% due 04/15/32	250,000	250,000	236,277
RAD CLO LTD 3.98% due 04/25/32	425,000	426,780	403,938
RADIAN GROUP INC 6.63% due 03/15/25	399,000	430,987	389,528
RADIATE HOLDCO / FINANCE 4.50% due 09/15/26	1,601,000	1,543,663	1,380,510
RADIATE HOLDCO / FINANCE 6.50% due 09/15/28	542,000	566,865	418,898
RADIOLOGY PARTNERS INC 9.25% due 02/01/28	450,000	478,247	337,959
RADIOLOGY PARTNERS INC FLT due 07/09/25	500,000	496,599	446,750
RADNOR RE LTD 2.57% due 01/25/30	7,650,000	7,650,000	7,492,724
RAIN CII CARBON LLC/CII 7.25% due 04/01/25	300,000	304,102	276,530
RAKUTEN GROUP INC 4.25% due 12/31/99	300,000	367,537	216,446
RANGE RESOURCES CORP 4.88% due 05/15/25	2,000,000	1,920,367	1,950,800
RATTLER MIDSTREAM LP 5.63% due 07/15/25	1,597,000	1,643,491	1,596,313
RAYTHEON TECH CORP 2.25% due 07/01/30	430,000	429,559	370,695
RAYTHEON TECH CORP 2.38% due 03/15/32	145,000	135,727	122,706
RAYTHEON TECH CORP 2.82% due 09/01/51	5,000	4,995	3,578
RAYTHEON TECH CORP 3.03% due 03/15/52	237,000	239,240	176,482
RAYTHEON TECH CORP 3.15% due 12/15/24	210,000	221,514	207,398
RAYTHEON TECH CORP 3.75% due 11/01/46	585,000	674,032	495,461
RAYTHEON TECH CORP 3.95% due 08/16/25	440,000	439,640	440,921
RAYTHEON TECH CORP 4.05% due 05/04/47	550,000	572,367	487,041
RAYTHEON TECH CORP 4.13% due 11/16/28	1,657,000	1,828,254	1,635,245
RAYTHEON TECH CORP 4.15% due 05/15/45	225,000	245,920	199,962
RAYTHEON TECH CORP 4.20% due 12/15/44	125,000	153,530	108,342
RAYTHEON TECH CORP 4.35% due 04/15/47	113,000	136,062	104,564
RAYTHEON TECH CORP 4.50% due 06/01/42	214,000	220,821	204,070
RAYTHEON TECH CORP 7.20% due 08/15/27	120,000	154,489	134,332
RC BUYER, INC. FLT due 07/26/29	1,199,930	1,193,930	1,142,933

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REAL HERO MERGER SUB 2 6.25% due 02/01/29	1,417,000	1,445,487	1,074,636
REALOGY GROUP/CO ISSUER 5.25% due 04/15/30	2,131,000	2,106,416	1,576,940
REALOGY GROUP/CO ISSUER 5.75% due 01/15/29	2,969,000	3,002,363	2,251,452
REALPAGE INC FLT due 04/23/29	413,469	426,207	392,105
REALPAGE, INC. FLT due 04/24/28	945,250	945,463	871,596
REALTY INCOME CORP 2.85% due 12/15/32	1,150,000	1,204,582	988,470
REALTY INCOME CORP 3.25% due 01/15/31	192,000	212,672	174,541
REALTY INCOME CORP 3.40% due 01/15/28	325,000	349,985	307,014
RECETTE CLO LLC 2.46% due 04/20/34	250,000	250,000	231,857
REDFIN CORP 0.01% due 10/15/25	1,140,000	851,765	667,439
REESE PARK CLO, LTD. 2.17% due 10/15/34	1,500,000	1,500,000	1,443,729
REGATTA XVI FUNDING LTD. 4.94% due 01/15/33	1,000,000	1,001,473	937,721
REGATTA XVIII FUNDING LTD 2.49% due 01/15/34	400,000	400,000	379,287
REGIONAL MANAGEMENT ISSUANCE T 1.90% due 08/15/33	695,000	694,950	598,768
RELIANCE INDUSTRIES LTD 2.88% due 01/12/32	550,000	541,511	456,278
RELIANCE INDUSTRIES LTD 3.63% due 01/12/52	1,660,000	1,620,451	1,203,389
RELX CAPITAL INC 3.00% due 05/22/30	920,000	972,442	826,839
RELX CAPITAL INC 3.50% due 03/16/23	625,000	621,043	624,146
RELX CAPITAL INC 4.75% due 05/20/32	1,080,000	1,070,592	1,096,903
RELX FINANCE BV 0.01% due 03/18/24	535,000	647,895	540,956
RENEW POWER PVT LTD 5.88% due 03/05/27	200,000	208,109	182,100
REPSOL EUROPE FINANCE 0.88% due 07/06/33	100,000	118,065	80,012
REPSOL INTL FINANCE 3.75% due 12/31/99	200,000	257,029	188,244
REPUBLIC OF ANGOLA 8.00% due 11/26/29	461,000	451,420	363,554
REPUBLIC OF ANGOLA 8.25% due 05/09/28	2,425,000	2,308,053	2,008,870
REPUBLIC OF ANGOLA 8.75% due 04/14/32	603,000	581,349	480,379
REPUBLIC OF ANGOLA 9.13% due 11/26/49	664,000	649,498	468,386
REPUBLIC OF ANGOLA 9.38% due 05/08/48	4,097,000	3,992,468	2,951,889
REPUBLIC OF ARGENTINA 0.50% due 07/09/30	10,096,000	8,863,311	2,369,365
REPUBLIC OF ARGENTINA 1.00% due 07/09/29	540,000	264,183	122,793
REPUBLIC OF ARGENTINA 1.13% due 07/09/35	5,260,000	2,025,005	1,132,867
REPUBLIC OF ARGENTINA 2.00% due 01/09/38	1,866,000	804,920	528,964
REPUBLIC OF ARGENTINA 2.50% due 07/09/41	2,243,597	893,552	600,633
REPUBLIC OF ARMENIA 3.60% due 02/02/31	450,000	441,033	311,382
REPUBLIC OF ARMENIA 3.95% due 09/26/29	855,000	846,652	634,154
REPUBLIC OF ARMENIA 7.15% due 03/26/25	200,000	218,408	196,921
REPUBLIC OF AZERBAIJAN 4.75% due 03/18/24	2,235,000	2,313,971	2,201,073
REPUBLIC OF BELARUS 6.88% due 02/28/23	300,000	43,500	52,500
REPUBLIC OF BELARUS 7.63% due 06/29/27	960,000	124,800	134,400
REPUBLIC OF CHILE 2.45% due 01/31/31	415,000	414,968	353,853
REPUBLIC OF CHILE 2.55% due 01/27/32	530,000	525,779	449,950
REPUBLIC OF CHILE 3.10% due 01/22/61	1,443,000	1,106,131	975,600
REPUBLIC OF CHILE 3.10% due 05/07/41	587,000	578,373	446,619
REPUBLIC OF CHILE 3.24% due 02/06/28	200,000	215,288	188,065
REPUBLIC OF CHILE 3.25% due 09/21/71	345,000	233,798	230,663
REPUBLIC OF CHILE 3.50% due 01/25/50	599,000	663,776	457,558
REPUBLIC OF CHILE 3.50% due 01/31/34	420,000	419,723	373,398
REPUBLIC OF CHILE 4.00% due 01/31/52	200,000	198,114	165,761
REPUBLIC OF CHILE 4.34% due 03/07/42	200,000	199,842	178,053
REPUBLIC OF COLOMBIA 3.00% due 01/30/30	3,169,000	3,225,126	2,411,377
REPUBLIC OF COLOMBIA 3.13% due 04/15/31	4,624,000	4,531,209	3,409,242

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF COLOMBIA 3.25% due 04/22/32	1,312,000	1,165,093	948,033
REPUBLIC OF COLOMBIA 3.88% due 02/15/61	1,000,000	707,529	573,650
REPUBLIC OF COLOMBIA 3.88% due 04/25/27	2,598,000	2,668,606	2,296,607
REPUBLIC OF COLOMBIA 4.00% due 02/26/24	1,375,000	1,423,306	1,337,011
REPUBLIC OF COLOMBIA 4.13% due 05/15/51	582,000	646,883	348,584
REPUBLIC OF COLOMBIA 4.50% due 01/28/26	400,000	404,518	375,107
REPUBLIC OF COLOMBIA 4.50% due 03/15/29	458,000	472,340	394,978
REPUBLIC OF COLOMBIA 5.00% due 06/15/45	2,770,000	3,167,669	1,851,190
REPUBLIC OF COLOMBIA 5.20% due 05/15/49	700,000	683,725	473,934
REPUBLIC OF COLOMBIA 5.63% due 02/26/44	5,441,000	5,565,519	3,904,229
REPUBLIC OF COLOMBIA 6.13% due 01/18/41	1,816,000	2,285,671	1,421,733
REPUBLIC OF COLOMBIA 7.38% due 09/18/37	3,165,000	4,165,677	2,922,185
REPUBLIC OF COLOMBIA 8.13% due 05/21/24	602,000	673,022	623,474
REPUBLIC OF ECUADOR 0.01% due 07/31/30	100,000	55,638	41,292
REPUBLIC OF ECUADOR 0.50% due 07/31/40	4,176,000	2,358,150	1,699,193
REPUBLIC OF ECUADOR 1.00% due 07/31/35	7,107,952	4,466,986	3,426,423
REPUBLIC OF ECUADOR 5.00% due 07/31/30	5,802,029	4,504,123	3,735,182
REPUBLIC OF ECUADOR due 07/31/30	610,700	333,468	252,169
REPUBLIC OF EL SALVADOR 5.88% due 01/30/25	400,000	385,897	141,424
REPUBLIC OF EL SALVADOR 7.12% due 01/20/50	217,000	174,659	67,285
REPUBLIC OF EL SALVADOR 7.63% due 02/01/41	544,000	516,041	169,424
REPUBLIC OF EL SALVADOR 7.65% due 06/15/35	47,000	44,790	15,015
REPUBLIC OF EL SALVADOR 7.75% due 01/24/23	600,000	597,688	417,387
REPUBLIC OF EL SALVADOR 8.63% due 02/28/29	187,000	188,873	61,064
REPUBLIC OF GABON 6.63% due 02/06/31	1,296,000	1,293,260	955,619
REPUBLIC OF GABON 6.95% due 06/16/25	770,000	783,921	674,135
REPUBLIC OF GHANA 0.01% due 04/07/25	400,000	337,754	225,000
REPUBLIC OF GHANA 10.75% due 10/14/30	685,000	879,245	589,100
REPUBLIC OF GHANA 6.38% due 02/11/27	1,484,000	1,475,132	845,880
REPUBLIC OF GHANA 7.63% due 05/16/29	218,000	231,754	105,904
REPUBLIC OF GHANA 7.75% due 04/07/29	200,000	200,000	99,500
REPUBLIC OF GHANA 7.88% due 02/11/35	200,000	206,010	92,878
REPUBLIC OF GHANA 7.88% due 03/26/27	830,000	856,486	479,142
REPUBLIC OF GHANA 8.13% due 03/26/32	1,940,000	1,814,394	931,239
REPUBLIC OF GHANA 8.63% due 04/07/34	506,000	501,520	243,513
REPUBLIC OF GHANA 8.63% due 06/16/49	1,040,000	1,052,250	486,200
REPUBLIC OF GHANA 8.88% due 05/07/42	441,000	426,544	210,966
REPUBLIC OF GHANA 8.95% due 03/26/51	1,682,000	1,681,919	789,699
REPUBLIC OF GUATEMALA 3.70% due 10/07/33	237,000	207,670	182,040
REPUBLIC OF GUATEMALA 4.50% due 05/03/26	670,000	693,548	643,609
REPUBLIC OF GUATEMALA 4.65% due 10/07/41	580,000	565,585	421,406
REPUBLIC OF GUATEMALA 4.88% due 02/13/28	1,490,000	1,608,892	1,389,518
REPUBLIC OF GUATEMALA 5.38% due 04/24/32	1,690,000	1,928,382	1,551,961
REPUBLIC OF GUATEMALA 6.13% due 06/01/50	1,660,000	2,000,556	1,391,238
REPUBLIC OF INDONESIA 1.85% due 03/12/31	470,000	453,487	381,372
REPUBLIC OF INDONESIA 2.15% due 07/28/31	1,115,000	1,079,560	915,875
REPUBLIC OF INDONESIA 2.85% due 02/14/30	2,110,000	2,114,123	1,883,124
REPUBLIC OF INDONESIA 3.85% due 10/15/30	240,000	239,158	228,347
REPUBLIC OF INDONESIA 4.10% due 04/24/28	439,000	453,364	432,503
REPUBLIC OF INDONESIA 4.20% due 10/15/50	200,000	178,708	171,496
REPUBLIC OF INDONESIA 4.35% due 01/08/27	1,095,000	1,217,057	1,092,176

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF INDONESIA 4.45% due 04/15/70	390,000	386,184	334,305
REPUBLIC OF INDONESIA 4.63% due 04/15/43	420,000	502,366	380,835
REPUBLIC OF INDONESIA 4.75% due 01/08/26	200,000	221,258	202,614
REPUBLIC OF INDONESIA 4.75% due 02/11/29	400,000	470,322	404,393
REPUBLIC OF INDONESIA 4.75% due 07/18/47	797,000	945,424	727,581
REPUBLIC OF INDONESIA 5.13% due 01/15/45	3,729,000	4,814,394	3,572,791
REPUBLIC OF INDONESIA 5.25% due 01/08/47	210,000	237,168	204,111
REPUBLIC OF INDONESIA 5.25% due 01/17/42	220,000	281,669	214,355
REPUBLIC OF INDONESIA 5.35% due 02/11/49	1,000,000	1,111,982	979,959
REPUBLIC OF INDONESIA 5.95% due 01/08/46	256,000	364,579	268,140
REPUBLIC OF INDONESIA 6.63% due 02/17/37	989,000	1,334,605	1,080,336
REPUBLIC OF INDONESIA 7.75% due 01/17/38	816,000	1,234,003	966,669
REPUBLIC OF INDONESIA 8.50% due 10/12/35	1,622,000	2,553,916	2,039,396
REPUBLIC OF IRAQ 5.80% due 01/15/28	1,275,000	1,215,138	1,144,631
REPUBLIC OF KAZAKHSTAN 2.38% due 11/09/28	300,000	389,990	283,220
REPUBLIC OF KAZAKHSTAN 6.50% due 07/21/45	1,119,000	1,663,075	1,123,207
REPUBLIC OF KENYA 6.30% due 01/23/34	600,000	599,988	372,684
REPUBLIC OF KENYA 7.00% due 05/22/27	820,000	858,014	610,711
REPUBLIC OF KENYA 7.25% due 02/28/28	200,000	182,714	144,068
REPUBLIC OF KENYA 8.00% due 05/22/32	400,000	445,909	282,760
REPUBLIC OF KENYA 8.25% due 02/28/48	200,000	229,758	122,000
REPUBLIC OF NIGERIA 6.13% due 09/28/28	680,000	669,770	481,100
REPUBLIC OF NIGERIA 6.50% due 11/28/27	2,350,000	2,435,955	1,786,000
REPUBLIC OF NIGERIA 7.14% due 02/23/30	350,000	374,904	246,750
REPUBLIC OF NIGERIA 7.38% due 09/28/33	1,912,000	1,912,000	1,248,727
REPUBLIC OF NIGERIA 7.63% due 11/21/25	1,650,000	1,774,805	1,451,835
REPUBLIC OF NIGERIA 7.63% due 11/28/47	660,000	650,618	394,350
REPUBLIC OF NIGERIA 7.70% due 02/23/38	659,000	661,270	405,799
REPUBLIC OF NIGERIA 7.88% due 02/16/32	3,349,000	3,451,592	2,322,532
REPUBLIC OF NIGERIA 8.25% due 09/28/51	289,000	289,000	179,220
REPUBLIC OF NIGERIA 8.38% due 03/24/29	786,000	752,865	596,378
REPUBLIC OF NIGERIA 8.75% due 01/21/31	1,360,000	1,550,784	1,013,526
REPUBLIC OF NIGERIA 9.25% due 01/21/49	200,000	235,361	135,500
REPUBLIC OF PANAMA 2.25% due 09/29/32	1,850,000	1,801,687	1,441,210
REPUBLIC OF PANAMA 3.16% due 01/23/30	1,260,000	1,295,619	1,118,829
REPUBLIC OF PANAMA 3.75% due 03/16/25	2,155,000	2,289,691	2,127,462
REPUBLIC OF PANAMA 3.87% due 07/23/60	1,355,000	1,126,606	956,743
REPUBLIC OF PANAMA 3.88% due 03/17/28	1,270,000	1,336,164	1,209,092
REPUBLIC OF PANAMA 4.00% due 09/22/24	493,000	504,864	491,427
REPUBLIC OF PANAMA 4.30% due 04/29/53	573,000	685,594	449,320
REPUBLIC OF PANAMA 4.50% due 01/19/63	1,000,000	953,696	768,288
REPUBLIC OF PANAMA 4.50% due 04/01/56	1,945,000	2,322,181	1,541,139
REPUBLIC OF PANAMA 4.50% due 04/16/50	450,000	570,632	366,183
REPUBLIC OF PANAMA 4.50% due 05/15/47	200,000	250,832	164,243
REPUBLIC OF PANAMA 6.70% due 01/26/36	830,000	1,147,232	896,036
REPUBLIC OF PANAMA 7.13% due 01/29/26	210,000	250,742	228,060
REPUBLIC OF PANAMA 8.88% due 09/30/27	138,000	185,357	162,165
REPUBLIC OF PANAMA 9.38% due 04/01/29	849,000	1,226,394	1,037,020
REPUBLIC OF PARAGUAY 2.74% due 01/29/33	200,000	190,436	148,533
REPUBLIC OF PARAGUAY 4.70% due 03/27/27	2,460,000	2,687,487	2,356,366
REPUBLIC OF PARAGUAY 4.95% due 04/28/31	240,000	232,880	221,517

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF PARAGUAY 5.40% due 03/30/50	1,900,000	2,315,684	1,472,603
REPUBLIC OF PARAGUAY 5.60% due 03/13/48	610,000	713,864	480,705
REPUBLIC OF PARAGUAY 6.10% due 08/11/44	400,000	507,581	347,688
REPUBLIC OF PERU 1.86% due 12/01/32	251,000	217,769	190,285
REPUBLIC OF PERU 2.78% due 01/23/31	1,800,000	1,815,931	1,530,268
REPUBLIC OF PERU 2.78% due 12/01/60	1,271,000	1,053,678	784,322
REPUBLIC OF PERU 3.00% due 01/15/34	723,000	717,555	593,081
REPUBLIC OF PERU 3.23% due 07/28/21	327,000	320,501	200,209
REPUBLIC OF PERU 3.30% due 03/11/41	200,000	195,785	151,263
REPUBLIC OF PERU 3.60% due 01/15/72	480,000	477,619	324,029
REPUBLIC OF PERU 4.13% due 08/25/27	44,000	49,814	43,036
REPUBLIC OF PERU 5.63% due 11/18/50	1,326,000	1,787,673	1,372,154
REPUBLIC OF PERU 6.55% due 03/14/37	200,000	291,739	216,560
REPUBLIC OF PERU 6.95% due 08/12/31	4,125,000	1,135,310	1,029,898
REPUBLIC OF PERU 7.35% due 07/21/25	548,000	642,172	591,361
REPUBLIC OF PERU 8.75% due 11/21/33	2,348,000	3,777,737	2,973,063
REPUBLIC OF PHILIPPINES 1.95% due 01/06/32	540,000	521,648	439,771
REPUBLIC OF PHILIPPINES 10.63% due 03/16/25	259,000	325,087	303,922
REPUBLIC OF PHILIPPINES 2.46% due 05/05/30	780,000	816,990	679,354
REPUBLIC OF PHILIPPINES 2.95% due 05/05/45	1,220,000	947,608	876,630
REPUBLIC OF PHILIPPINES 3.00% due 02/01/28	750,000	717,812	708,332
REPUBLIC OF PHILIPPINES 3.70% due 03/01/41	270,000	299,819	224,289
REPUBLIC OF PHILIPPINES 3.75% due 01/14/29	200,000	198,025	193,996
REPUBLIC OF PHILIPPINES 3.95% due 01/20/40	1,400,000	1,641,119	1,214,332
REPUBLIC OF PHILIPPINES 6.38% due 10/23/34	710,000	992,513	797,280
REPUBLIC OF PHILIPPINES 7.75% due 01/14/31	413,000	551,889	498,046
REPUBLIC OF PHILIPPINES 9.50% due 02/02/30	570,000	860,075	733,859
REPUBLIC OF POLAND 4.00% due 01/22/24	2,340,000	2,358,200	2,337,632
REPUBLIC OF SENEGAL 4.75% due 03/13/28	200,000	239,964	169,321
REPUBLIC OF SENEGAL 6.25% due 05/23/33	1,330,000	1,395,652	1,016,386
REPUBLIC OF SENEGAL 6.75% due 03/13/48	245,000	250,102	155,281
REPUBLIC OF SERBIA 1.65% due 03/03/33	1,400,000	1,652,657	914,769
REPUBLIC OF SERBIA 2.13% due 12/01/30	565,000	504,289	413,648
REPUBLIC OF SOUTH AFRICA 10.50% due 12/21/26	4,351,000	329,781	280,966
REPUBLIC OF SOUTH AFRICA 4.30% due 10/12/28	1,305,000	1,313,182	1,113,296
REPUBLIC OF SOUTH AFRICA 4.85% due 09/27/27	1,210,000	1,285,906	1,101,850
REPUBLIC OF SOUTH AFRICA 4.85% due 09/30/29	230,000	210,134	196,075
REPUBLIC OF SOUTH AFRICA 4.88% due 04/14/26	1,080,000	1,110,547	1,023,300
REPUBLIC OF SOUTH AFRICA 5.00% due 10/12/46	200,000	188,776	128,612
REPUBLIC OF SOUTH AFRICA 5.65% due 09/27/47	1,127,000	1,117,311	767,149
REPUBLIC OF SOUTH AFRICA 5.75% due 09/30/49	5,725,000	5,379,031	3,904,507
REPUBLIC OF SOUTH AFRICA 5.88% due 04/20/32	743,000	729,369	633,630
REPUBLIC OF SOUTH AFRICA 5.88% due 06/22/30	900,000	990,945	810,540
REPUBLIC OF SOUTH AFRICA 6.25% due 03/08/41	740,000	798,397	573,500
REPUBLIC OF SOUTH AFRICA 6.25% due 03/31/36	10,595,000	502,631	420,114
REPUBLIC OF SOUTH AFRICA 6.50% due 02/28/41	4,295,000	189,185	160,605
REPUBLIC OF SOUTH AFRICA 7.00% due 02/28/31	4,247,000	255,474	203,711
REPUBLIC OF SOUTH AFRICA 7.30% due 04/20/52	350,000	350,000	279,125
REPUBLIC OF SOUTH AFRICA 8.00% due 01/31/30	4,057,000	260,618	214,954
REPUBLIC OF SOUTH AFRICA 8.25% due 03/31/32	61,551,950	3,769,015	3,143,630
REPUBLIC OF SOUTH AFRICA 8.50% due 01/31/37	59,221,730	3,445,030	2,855,078

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
REPUBLIC OF SOUTH AFRICA 8.75% due 01/31/44	7,111,000	387,578	337,265
REPUBLIC OF SOUTH AFRICA 8.75% due 02/28/48	66,386,590	3,740,860	3,115,398
REPUBLIC OF SOUTH AFRICA 8.88% due 02/28/35	14,232,000	841,360	728,084
REPUBLIC OF SOUTH AFRICA 9.00% due 01/31/40	9,331,270	498,039	458,860
REPUBLIC OF SRI LANKA 5.88% due 07/25/22	350,000	343,737	141,081
REPUBLIC OF SRI LANKA 6.20% due 05/11/27	830,000	555,307	261,712
REPUBLIC OF SRI LANKA 6.75% due 04/18/28	200,000	122,001	63,049
REPUBLIC OF SRI LANKA 6.83% due 07/18/26	1,535,000	1,006,919	521,317
REPUBLIC OF SRI LANKA 6.85% due 11/03/25	830,000	572,386	267,495
REPUBLIC OF SRI LANKA 7.55% due 03/28/30	540,000	325,575	170,833
REPUBLIC OF SRI LANKA 7.85% due 03/14/29	1,209,000	729,396	384,789
REPUBLIC OF TURKEY 3.25% due 03/23/23	200,000	199,216	193,588
REPUBLIC OF TURKEY 4.25% due 03/13/25	200,000	196,934	171,383
REPUBLIC OF TURKEY 4.25% due 04/14/26	795,000	754,996	637,022
REPUBLIC OF TURKEY 4.88% due 04/16/43	2,218,000	1,857,114	1,307,759
REPUBLIC OF TURKEY 4.88% due 10/09/26	750,000	741,104	599,568
REPUBLIC OF TURKEY 5.60% due 11/14/24	600,000	589,527	538,296
REPUBLIC OF TURKEY 5.75% due 03/22/24	1,100,000	1,115,465	1,021,350
REPUBLIC OF TURKEY 5.75% due 05/11/47	779,000	690,302	478,438
REPUBLIC OF TURKEY 6.00% due 01/14/41	1,850,000	1,638,512	1,174,676
REPUBLIC OF TURKEY 6.00% due 03/25/27	285,000	288,862	233,700
REPUBLIC OF TURKEY 6.13% due 10/24/28	320,000	329,822	250,720
REPUBLIC OF TURKEY 6.35% due 08/10/24	800,000	785,551	738,248
REPUBLIC OF TURKEY 6.38% due 10/14/25	600,000	624,548	531,024
REPUBLIC OF TURKEY 7.38% due 02/05/25	190,000	202,191	176,046
REPUBLIC OF TURKEY 7.63% due 04/26/29	200,000	219,265	168,276
REPUBLIC OF UZBEKISTAN 3.70% due 11/25/30	1,230,000	1,254,325	887,588
REPUBLIC OF UZBEKISTAN 3.90% due 10/19/31	410,000	409,965	289,755
REPUBLIC OF UZBEKISTAN 5.38% due 02/20/29	240,000	264,953	211,013
REPUBLIC SERVICES INC 1.45% due 02/15/31	34,000	27,523	26,691
REPUBLIC SERVICES INC 1.75% due 02/15/32	705,000	607,614	555,138
REPUBLIC SERVICES INC 2.38% due 03/15/33	30,000	29,942	24,515
REPUBLIC SERVICES INC 2.50% due 08/15/24	360,000	359,748	348,576
REPUBLIC SERVICES INC 3.95% due 05/15/28	1,483,000	1,579,866	1,453,835
REPUBLICA ORIENT URUGUAY 3.88% due 07/02/40	82,877,987	2,251,693	2,175,239
REPUBLICA ORIENT URUGUAY 4.13% due 11/20/45	291,000	347,666	267,459
REPUBLICA ORIENT URUGUAY 4.38% due 01/23/31	1,378,350	1,586,223	1,392,564
REPUBLICA ORIENT URUGUAY 4.38% due 10/27/27	1,374,279	1,490,421	1,392,197
REPUBLICA ORIENT URUGUAY 4.38% due 12/15/28	16,448,380	427,751	447,835
REPUBLICA ORIENT URUGUAY 4.98% due 04/20/55	763,000	991,856	752,998
REPUBLICA ORIENT URUGUAY 5.10% due 06/18/50	1,980,000	2,672,232	1,988,019
REPUBLICA ORIENT URUGUAY 7.63% due 03/21/36	335,000	514,847	419,305
REPUBLICA ORIENT URUGUAY 7.88% due 01/15/33	472,000	704,434	589,415
REPUBLICA ORIENT URUGUAY 8.25% due 05/21/31	54,918,194	1,257,482	1,184,894
REPUBLICA ORIENT URUGUAY 8.50% due 03/15/28	9,738,000	241,350	222,447
RESIDENTIAL ACCREDIT LOANS, IN 1.77% due 02/25/47	34,016	22,967	14,066
RESIDENTIAL ACCREDIT LOANS, IN 1.94% due 03/25/47	915,887	573,207	838,847
RESIDENTIAL ACCREDIT LOANS, IN 2.02% due 05/25/47	285,745	182,722	261,803
RESIDENTIAL ACCREDIT LOANS, IN 2.14% due 05/25/47	192,242	53,176	381,862
RESIDENTIAL ACCREDIT LOANS, IN 2.16% due 02/25/46	141,972	88,913	91,646
RESIDENTIAL ACCREDIT LOANS, IN 5.75% due 10/25/17	955	955	497

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
RESIDENTIAL ASSET SECURITIES C 2.66% due 10/25/35	3,400,000	3,397,935	3,276,327
RESIDENTIAL FUNDING SECURITIES 2.48% due 03/25/33	22,272	22,964	21,625
RESIDENTIAL FUNDING SECURITIES 3.12% due 10/25/32	16,789	17,845	16,267
RESIDEO FUNDING INC 4.00% due 09/01/29	595,000	595,000	464,356
RESOLUTE FOREST PRODUCTS 4.88% due 03/01/26	25,000	25,000	22,626
REVANCE THERAPEUTICS INC 1.75% due 02/15/27	639,000	510,347	516,791
REXFORD INDUSTRIAL REALT 2.13% due 12/01/30	225,000	223,487	180,403
REYNOLDS AMERICAN INC 5.85% due 08/15/45	497,000	592,609	417,029
REYNOLDS AMERICAN INC 6.15% due 09/15/43	390,000	424,541	360,984
REYNOLDS CONSUMER PRODUCTS LLC FLT due 02/04/27	997,454	1,000,406	956,538
REYNOLDS GROUP HOLDINGS INC FLT due 02/05/26	911,125	907,127	847,920
RHP HOTEL PPTY/RHP FINAN 4.50% due 02/15/29	319,000	319,000	270,480
RHP HOTEL PPTY/RHP FINAN 4.75% due 10/15/27	1,180,000	1,164,506	1,046,790
RIALTO REAL ESTATE FUND LP 3.76% due 01/19/37	500,000	500,000	490,201
RING CONTAINER TECHNLG GRP LLC FLT due 08/12/28	553,220	552,003	524,176
RLJ LODGING TRUST LP 3.75% due 07/01/26	224,000	224,000	194,111
RLJ LODGING TRUST LP 4.00% due 09/15/29	210,000	210,000	172,497
ROBLOX CORP 3.88% due 05/01/30	369,000	368,897	299,082
ROCHE HOLDINGS INC 2.13% due 03/10/25	980,000	980,000	945,496
ROCHE HOLDINGS INC 2.61% due 12/13/51	760,000	760,000	551,812
ROCKCLIFF ENERGY II LLC 5.50% due 10/15/29	750,000	753,012	682,478
ROCKETMTGE CO ISSUER INC 2.88% due 10/15/26	564,000	564,000	466,095
ROCKETMTGE CO ISSUER INC 3.63% due 03/01/29	1,000,000	938,259	786,320
ROCKETMTGE CO ISSUER INC 3.88% due 03/01/31	2,002,000	1,970,802	1,500,079
ROCKETMTGE CO ISSUER INC 4.00% due 10/15/33	3,707,000	3,722,874	2,631,970
ROCKFORD TOWER CLO LTD 2.25% due 10/20/30	300,000	300,356	294,035
ROCKFORD TOWER CLO LTD 2.54% due 10/15/29	300,000	300,202	291,575
ROCKFORD TOWER CLO LTD 2.58% due 05/20/31	850,000	850,308	834,000
ROCKFORD TOWER CLO LTD 3.06% due 07/20/34	250,000	250,144	229,002
ROCKIES EXPRESS PIPELINE 4.80% due 05/15/30	1,763,000	1,529,654	1,467,698
ROCKIES EXPRESS PIPELINE 4.95% due 07/15/29	82,000	82,364	70,110
ROCKPOINT GAS STORAGE CA 7.00% due 03/31/23	324,000	320,742	318,330
ROGERS COMMUNICATIONS IN 2.95% due 03/15/25	1,225,000	1,224,272	1,183,380
ROGERS COMMUNICATIONS IN 3.80% due 03/15/32	1,318,000	1,314,107	1,205,192
ROGERS COMMUNICATIONS IN 4.55% due 03/15/52	405,000	400,636	355,654
ROLLS ROYCE PLC 5.75% due 10/15/27	1,575,000	2,004,414	1,587,746
ROMANIA 1.38% due 12/02/29	1,500,000	1,632,391	1,129,086
ROMANIA 2.75% due 04/14/41	1,275,000	1,512,235	776,443
ROMANIA 3.00% due 02/14/31	1,990,000	2,076,505	1,529,610
ROMANIA 3.00% due 02/27/27	1,408,000	1,380,950	1,240,037
ROMANIA 3.38% due 01/28/50	500,000	641,655	308,637
ROMANIA 3.63% due 03/27/32	632,000	625,335	495,861
ROMANIA 4.00% due 02/14/51	2,426,000	2,487,762	1,576,851
ROMANIA 4.38% due 08/22/23	936,000	942,795	933,419
ROMANIA 4.63% due 04/03/49	600,000	933,727	445,362
ROMANIA 5.13% due 06/15/48	560,000	628,865	434,000
ROMANIA 5.25% due 11/25/27	334,000	318,204	318,151
ROMANIA 6.00% due 05/25/34	710,000	706,824	641,414
ROMANIA 6.13% due 01/22/44	3,462,000	4,650,337	3,033,751
ROMANIA GOVERNMENT BOND 4.15% due 10/24/30	7,230,000	1,881,722	1,112,901
ROMANIA GOVERNMENT BOND 5.80% due 07/26/27	4,960,000	1,361,174	920,579

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
ROMANIA GOVERNMENT BOND 5.85% due 04/26/23	4,820,000	1,094,691	996,436
ROMARK CLO LTD 3.33% due 10/23/30	500,000	499,781	476,939
ROMARK CLO LTD 4.19% due 07/10/34	250,000	250,000	233,385
ROMARK CLO LTD 5.99% due 07/10/34	250,000	250,000	234,063
ROPER TECHNOLOGIES INC 1.75% due 02/15/31	34,000	27,810	26,493
ROPER TECHNOLOGIES INC 3.80% due 12/15/26	700,000	736,490	683,241
ROYAL BANK OF CANADA 1.15% due 06/10/25	470,000	469,025	434,828
ROYAL BANK OF CANADA 1.40% due 01/17/23	23,662,000	23,699,494	23,629,687
ROYAL BANK OF CANADA 1.60% due 04/17/23	15,270,000	15,400,413	15,099,402
ROYAL BANK OF CANADA 1.95% due 01/17/23	8,000,000	8,062,364	7,956,362
ROYAL CARIBBEAN CRUISES 11.50% due 06/01/25	417,000	451,235	428,468
ROYAL CARIBBEAN CRUISES 3.70% due 03/15/28	350,000	311,924	222,250
ROYAL CARIBBEAN CRUISES 4.25% due 07/01/26	264,000	264,000	187,535
ROYAL CARIBBEAN CRUISES 5.25% due 11/15/22	432,000	429,183	428,976
ROYAL CARIBBEAN CRUISES 5.38% due 07/15/27	372,000	364,567	270,396
ROYAL CARIBBEAN CRUISES 5.50% due 04/01/28	797,000	763,364	553,915
ROYAL CARIBBEAN CRUISES 5.50% due 08/31/26	270,000	262,744	200,475
ROYAL CARIBBEAN CRUISES 7.50% due 10/15/27	850,000	973,195	671,500
ROYAL CARIBBEAN CRUISES 9.13% due 06/15/23	826,000	852,247	816,881
ROYALTY PHARMA PLC 1.20% due 09/02/25	850,000	843,873	757,757
ROYALTY PHARMA PLC 1.75% due 09/02/27	1,120,000	1,035,178	954,737
ROYALTY PHARMA PLC 2.15% due 09/02/31	34,000	27,754	26,530
RP ESCROW ISSUER LLC 5.25% due 12/15/25	314,000	318,925	271,399
RR LTD 2.69% due 10/15/31	2,000,000	2,000,000	1,934,804
RRAM 2.13% due 01/15/30	500,000	500,000	492,371
RRAM 2.44% due 01/15/30	1,500,000	1,485,264	1,440,702
RUBIS TERMINAL INFRA SAS 5.63% due 05/15/25	200,000	250,170	201,781
RUSSIA GOVT BOND OFZ 6.50% due 02/28/24	38,000,000	23,566	34,703
RUSSIA GOVT BOND OFZ 6.90% due 05/23/29	119,134,000	73,882	108,798
RUSSIA GOVT BOND OFZ 7.00% due 08/16/23	124,410,000	77,153	113,616
RUSSIA GOVT BOND OFZ 7.05% due 01/19/28	39,022,000	24,200	35,637
RUSSIA GOVT BOND OFZ 7.15% due 11/12/25	24,158,000	14,982	22,062
RUSSIA GOVT BOND OFZ 7.25% due 05/10/34	8,427,000	5,226	7,696
RUSSIA GOVT BOND OFZ 7.65% due 04/10/30	669,966,000	415,483	611,841
RUSSIA GOVT BOND OFZ 7.70% due 03/16/39	147,896,000	91,718	135,065
RUSSIA GOVT BOND OFZ 7.70% due 03/23/33	125,966,000	78,118	115,037
RUSSIA GOVT BOND OFZ 7.75% due 09/16/26	125,755,000	77,988	114,845
RUSSIA GOVT BOND OFZ 7.95% due 10/07/26	14,748,000	9,146	13,468
RUSSIA GOVT BOND OFZ 8.15% due 02/03/27	20,950,000	12,992	19,132
RUSSIA GOVT BOND OFZ 8.50% due 09/17/31	89,261,000	55,356	81,517
RUSSIAN FEDERATION 4.25% due 06/23/27	400,000	82,000	104,000
RUSSIAN FEDERATION 4.38% due 03/21/29	1,800,000	243,000	468,000
RUSSIAN FEDERATION 5.10% due 03/28/35	1,600,000	228,000	400,000
RUSSIAN FEDERATION 5.88% due 09/16/43	600,000	132,000	168,000
RUWAIS POWER CO PJSC 6.00% due 08/31/36	445,000	589,801	507,579
RYAN SPECIALTY GROUP 4.38% due 02/01/30	205,000	205,000	178,350
RYDER SYSTEM INC 2.50% due 09/01/24	94,000	95,525	90,686
RYDER SYSTEM INC 2.90% due 12/01/26	725,000	730,911	675,696
RYDER SYSTEM INC 3.35% due 09/01/25	384,000	411,901	372,253
RYDER SYSTEM INC 4.63% due 06/01/25	456,000	495,795	458,417
S+P GLOBAL INC 1.25% due 08/15/30	34,000	27,784	26,913

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
S+P GLOBAL INC 2.45% due 03/01/27	358,000	356,234	335,089
S+P GLOBAL INC 3.90% due 03/01/62	5,000	4,911	4,246
S+P GLOBAL INC 4.75% due 08/01/28	1,590,000	1,784,697	1,615,466
SA GLOBAL SUKUK LTD 2.69% due 06/17/31	4,520,000	4,552,265	3,967,656
SABEY DATA CENTER ISSUER LLC 3.81% due 04/20/45	1,470,000	1,563,439	1,421,939
SABINE PASS LIQUEFACTION 4.20% due 03/15/28	577,000	633,500	554,935
SABINE PASS LIQUEFACTION 4.50% due 05/15/30	330,000	345,012	316,245
SABINE PASS LIQUEFACTION 5.00% due 03/15/27	304,000	335,287	304,736
SABINE PASS LIQUEFACTION 5.75% due 05/15/24	755,000	765,171	769,979
SABLE INTL FINANCE LTD 5.75% due 09/07/27	269,000	276,367	246,565
SABRE GLBL INC 7.38% due 09/01/25	830,000	864,252	769,825
SABRE GLBL INC 9.25% due 04/15/25	20,000	20,544	19,271
SAFE FLEET HOLDINGS LLC 1.00% FLT due 02/23/29	100,000	97,000	97,000
SALESFORCE INC 2.70% due 07/15/41	340,000	338,313	262,818
SALESFORCE INC 3.05% due 07/15/61	183,000	145,747	133,804
SALESFORCE INC 3.70% due 04/11/28	2,140,000	2,189,964	2,115,186
SALLY HOLDINGS/SALLY CAP 5.63% due 12/01/25	74,000	74,987	69,462
SALT RIVER AZ PROJ AGRIC IMPT 5.00% due 01/01/31	490,000	564,635	570,118
SAMMONS FINANCIAL GROUP 3.35% due 04/16/31	100,000	99,796	82,654
SAN FRANCISCO CA CITY CNTY P 2.83% due 11/01/41	915,000	855,173	727,380
SAN FRANCISCO CITY CNTY CA C 6.49% due 11/01/41	7,695,000	7,179,683	9,367,766
SAN MIGUEL INDUSTRIAS 3.50% due 08/02/28	200,000	195,910	169,750
SANDS CHINA LTD 2.55% due 03/08/27	440,000	444,023	320,320
SANDS CHINA LTD 3.10% due 03/08/29	670,000	678,833	474,025
SANDS CHINA LTD 4.63% due 06/18/30	500,000	525,948	365,350
SANDS CHINA LTD 5.13% due 08/08/25	2,250,000	2,059,903	1,886,918
SANDS CHINA LTD 5.40% due 08/08/28	2,100,000	2,096,144	1,617,000
SANTANDER HOLDINGS USA 3.24% due 10/05/26	350,000	353,460	328,222
SANTANDER HOLDINGS USA 4.40% due 07/13/27	600,000	609,939	576,813
SANTANDER RETAIL AUTO LEASE TR 2.84% due 05/20/25	14,000,000	13,998,996	13,911,017
SANTANDER UK GROUP HLDGS 3.82% due 11/03/28	2,900,000	2,770,738	2,691,988
SANTANDER UK GROUP HLDGS 4.75% due 09/15/25	5,700,000	5,694,128	5,628,755
SANTANDER UK GROUP HLDGS 6.75% due 12/31/99	900,000	1,255,080	1,049,285
SANTOS FINANCE LTD 3.65% due 04/29/31	125,000	125,000	106,024
SASOL FINANCING INT 4.50% due 11/14/22	200,000	200,882	198,600
SASOL FINANCING USA LLC 4.38% due 09/18/26	405,000	388,331	356,999
SASOL FINANCING USA LLC 5.50% due 03/18/31	480,000	479,532	369,360
SASOL FINANCING USA LLC 5.88% due 03/27/24	2,700,000	2,733,586	2,640,600
SASOL FINANCING USA LLC 6.50% due 09/27/28	200,000	205,396	181,100
SAUDI ARABIAN OIL CO 3.25% due 11/24/50	625,000	619,266	453,148
SAUDI ARABIAN OIL CO 3.50% due 11/24/70	200,000	200,000	141,552
SAUDI ARABIAN OIL CO 4.25% due 04/16/39	960,000	1,073,318	885,274
SAUDI INTERNATIONAL BOND 2.25% due 02/02/33	615,000	600,011	511,065
SAUDI INTERNATIONAL BOND 3.25% due 11/17/51	680,000	666,103	511,476
SAUDI INTERNATIONAL BOND 3.45% due 02/02/61	981,000	922,863	733,863
SAUDI INTERNATIONAL BOND 3.63% due 03/04/28	200,000	216,369	197,216
SAUDI INTERNATIONAL BOND 3.75% due 01/21/55	1,188,000	1,275,772	972,461
SAUDI INTERNATIONAL BOND 4.00% due 04/17/25	200,000	215,014	201,248
SAUDI INTERNATIONAL BOND 4.38% due 04/16/29	2,002,000	2,301,542	2,029,848
SAUDI INTERNATIONAL BOND 4.50% due 04/17/30	200,000	215,783	204,000
SAUDI INTERNATIONAL BOND 4.50% due 04/22/60	312,000	392,240	286,224

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SAUDI INTERNATIONAL BOND 4.50% due 10/26/46	1,965,000	2,320,455	1,790,115
SAUDI INTERNATIONAL BOND 4.63% due 10/04/47	2,100,000	2,525,951	1,942,500
SAUDI INTERNATIONAL BOND 5.00% due 04/17/49	1,763,000	2,247,820	1,726,298
SAUDI INTERNATIONAL BOND 5.25% due 01/16/50	674,000	869,406	684,994
SAVAGE ENTERPRISES, LLC FLT due 09/15/28	396,000	394,137	376,449
SAXON ASSET SECURITIES TRUST 2.16% due 03/25/35	74,312	74,059	68,868
SBA COMMUNICATIONS CORP 3.13% due 02/01/29	303,000	299,942	248,006
SBA COMMUNICATIONS CORP 3.88% due 02/15/27	1,209,000	1,239,548	1,103,563
SBA TOWER TRUST 2.33% due 07/15/52	1,462,000	1,505,314	1,296,302
SBA TOWER TRUST 2.59% due 10/15/31	2,920,000	2,920,000	2,528,402
SBALR COMMERCIAL MORTGAGE 2020 2.83% due 02/13/53	1,700,000	1,748,144	1,515,035
SBALR COMMERCIAL MORTGAGE 2020 3.98% due 02/13/53	1,690,000	1,738,006	1,459,488
SC GAMES HOLDIN/US FINCO 6.63% due 03/01/30	3,841,000	3,832,905	3,264,850
SCHLUMBERGER HLDGS CORP 3.90% due 05/17/28	444,000	446,247	419,519
SCHLUMBERGER HLDGS CORP 4.00% due 12/21/25	410,000	409,945	407,488
SCHWEITZER MAUDUIT INTL INC. FLT due 04/20/28	84,095	83,478	79,049
SCIENCE APPLICATIONS INT 4.88% due 04/01/28	300,000	311,491	279,750
SCIENTIFIC GAMES HLDGS LP FLT due 04/04/29	1,325,000	1,321,795	1,223,969
SCIENTIFIC GAMES INTERNA 7.25% due 11/15/29	901,000	952,019	844,967
SCIENTIFIC GAMES INTERNA 8.63% due 07/01/25	875,000	912,739	896,963
SCIENTIFIC GAMES INTL INC FLT due 04/14/29	2,025,000	2,010,969	1,918,688
SCIH SALT HOLDINGS INC 6.63% due 05/01/29	50,000	50,000	39,510
SCIH SALT HOLDINGS INC FLT due 03/16/27	407,203	406,766	362,411
SCIL IV LLC / SCIL USA H 5.38% due 11/01/26	1,815,000	1,825,492	1,452,000
SCOTTS MIRACLE GRO CO 4.00% due 04/01/31	700,000	695,508	523,250
SCOTTS MIRACLE GRO CO 4.38% due 02/01/32	665,000	665,000	505,553
SCRIPPS ESCROW II INC 3.88% due 01/15/29	400,000	370,983	335,216
SEAGATE HDD CAYMAN 3.38% due 07/15/31	775,000	775,000	602,307
SEAGATE HDD CAYMAN 4.09% due 06/01/29	1,022,000	928,506	878,920
SEALED AIR CORP 4.00% due 12/01/27	620,000	653,101	558,936
SEAWORLD PARKS + ENTERTA 5.25% due 08/15/29	120,000	120,000	101,543
SEAWORLD PARKS + ENTERTA 8.75% due 05/01/25	805,000	837,336	833,175
SECURITIZED ASSET BACKED RECEI 1.73% due 02/25/37	544,977	517,717	362,391
SECURITIZED ASSET BACKED RECEI 1.75% due 05/25/37	401,328	364,919	316,844
SECURITIZED ASSET BACKED RECEI 1.78% due 11/25/36	559,684	545,275	184,930
SEG HLD LLC/SEG FIN CORP 5.63% due 10/15/28	1,175,000	1,224,469	1,052,918
SELECT MED CORP FLT due 03/06/25	500,000	496,777	477,500
SELECT MEDICAL CORP 6.25% due 08/15/26	1,900,000	1,963,823	1,773,574
SENSATA TECH INC 4.38% due 02/15/30	177,000	177,500	150,658
SENSATA TECHNOLOGIES BV 4.00% due 04/15/29	750,000	749,184	636,060
SEQUOIA MORTGAGE TRUST 1.98% due 06/20/36	1,590,941	1,557,778	1,512,242
SEQUOIA MORTGAGE TRUST 2.30% due 07/20/33	13,301	12,526	12,549
SEQUOIA MORTGAGE TRUST 2.30% due 09/20/32	748	774	707
SERVICE CORP INTL 4.00% due 05/15/31	150,000	150,000	128,063
SERVICE PROPERTIES TRUST 4.35% due 10/01/24	120,000	116,660	97,512
SERVICE PROPERTIES TRUST 4.65% due 03/15/24	157,000	153,019	134,915
SERVICE PROPERTIES TRUST 5.50% due 12/15/27	351,000	342,898	284,310
SERVICE PROPERTIES TRUST 7.50% due 09/15/25	300,000	326,771	274,875
SERVICENOW INC 1.40% due 09/01/30	589,000	528,197	460,907
SES SA 5.63% due 12/29/49	200,000	259,658	201,961
SETANTA AIRCRAFT LEASING DAC FLT due 11/05/28	1,510,000	1,506,565	1,433,247

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SFAVE COMMERCIAL MORTGAGE SECU 3.87% due 01/05/43	472,500	504,687	382,710
SFO COMMERICAL MORTGAGE TRUST 2.47% due 05/15/38	5,000,000	5,000,000	4,773,998
SG CAPITAL PARTNERS 3.53% due 09/25/59	1,800,000	1,799,922	1,702,048
SG COMMERCIAL MORTGAGE SECURIT 3.93% due 10/10/48	500,000	534,541	459,512
SHACKLETON CLO LTD 3.39% due 07/15/31	250,000	250,382	237,923
SHEA HOMES LP/FNDG CP 4.75% due 02/15/28	2,017,000	2,013,006	1,620,400
SHEA HOMES LP/FNDG CP 4.75% due 04/01/29	600,000	617,595	470,358
SHELL INTERNATIONAL FIN 2.75% due 04/06/30	210,000	209,898	189,519
SHELL INTERNATIONAL FIN 2.88% due 05/10/26	700,000	695,272	675,774
SHELL INTERNATIONAL FIN 3.25% due 04/06/50	1,320,000	1,302,090	1,040,070
SHELL INTERNATIONAL FIN 4.38% due 05/11/45	1,080,000	1,078,142	1,004,103
SHELL INTERNATIONAL FIN 4.55% due 08/12/43	450,000	469,398	426,869
SHERWIN WILLIAMS CO 2.20% due 03/15/32	34,000	28,869	27,360
SHERWIN WILLIAMS CO 3.13% due 06/01/24	525,000	524,766	517,466
SHERWIN WILLIAMS CO 3.45% due 06/01/27	1,230,000	1,301,729	1,172,284
SHERWIN WILLIAMS CO 4.50% due 06/01/47	753,000	781,683	667,290
SHERWOOD FINANCING PLC 4.50% due 11/15/26	400,000	447,563	349,808
SHIFT4 PAYMENTS LLC/FIN 4.63% due 11/01/26	677,000	676,784	599,138
SHIRE ACQ INV IRELAND DA 3.20% due 09/23/26	2,395,000	2,528,140	2,300,322
SHRIRAM TRANSPORT FIN 5.10% due 07/16/23	200,000	202,337	191,500
SIEMENS FINANCIERINGSMAT 0.40% due 03/11/23	2,000,000	1,975,929	1,963,026
SIERRA RECEIVABLES FUNDING CO 1.35% due 09/20/38	1,433,315	1,414,808	1,358,227
SIERRA RECEIVABLES FUNDING CO 2.59% due 05/20/36	996,964	1,021,962	975,041
SIERRA RECEIVABLES FUNDING CO 3.05% due 10/20/38	335,485	335,401	322,980
SIERRA RECEIVABLES FUNDING CO 3.51% due 07/20/37	1,172,416	1,207,992	1,121,891
SIERRA RECEIVABLES FUNDING CO 3.94% due 10/20/38	448,722	448,651	430,868
SIG COMBIBLOC PURCHASER 2.13% due 06/18/25	900,000	1,104,324	895,440
SIGMA HOLDCO BV 7.88% due 05/15/26	632,000	642,871	358,867
SIGNAL PARENT INC FLT due 04/03/28	460,350	452,392	351,399
SIGNAL PEAK CLO, LLC 2.29% due 04/25/31	2,000,000	1,983,935	1,962,300
SIGNAL PEAK CLO, LLC 2.33% due 04/20/33	2,000,000	1,996,510	1,950,664
SIGNAL PEAK CLO, LLC 2.39% due 10/26/34	9,000,000	9,000,000	8,675,118
SIGNAL PEAK CLO, LLC 2.68% due 07/23/29	500,000	500,052	485,403
SIGNAL PEAK CLO, LLC 2.71% due 04/20/33	250,000	250,560	238,962
SILGAN HOLDINGS INC 3.25% due 03/15/25	200,000	241,493	197,048
SIMMONS FOOD INC/SIMMONS 4.63% due 03/01/29	1,240,000	1,218,774	1,048,296
SIMON PROPERTY GROUP LP 3.30% due 01/15/26	480,000	493,356	464,270
SINCLAIR TELEVISION GROU 4.13% due 12/01/30	150,000	150,000	118,975
SINCLAIR TELEVISION GROU 5.50% due 03/01/30	480,000	493,892	353,433
SINOPEC GRP DEV 2018 2.70% due 05/13/30	260,000	269,588	236,136
SINOPEC GRP DEV 2018 3.35% due 05/13/50	200,000	168,511	149,708
SINOPEC GRP OVERSEA 2012 4.88% due 05/17/42	233,000	299,559	227,637
SIRIUS XM RADIO INC 3.13% due 09/01/26	817,000	817,000	728,952
SIRIUS XM RADIO INC 3.88% due 09/01/31	3,583,000	3,583,000	2,852,964
SIRIUS XM RADIO INC 4.00% due 07/15/28	334,000	315,572	288,910
SIRIUS XM RADIO INC 4.13% due 07/01/30	2,415,000	2,475,165	2,016,984
SIRIUS XM RADIO INC 5.50% due 07/01/29	1,260,000	1,349,117	1,148,175
SIX FLAGS ENTERTAINMENT 4.88% due 07/31/24	1,270,000	1,268,576	1,205,827
SIX FLAGS ENTERTAINMENT 5.50% due 04/15/27	75,000	74,733	68,064
SIX FLAGS THEME PARKS 7.00% due 07/01/25	456,000	473,362	461,622
SIXTH STREET CLO XVI, LTD. 2.91% due 10/20/32	1,000,000	1,003,275	963,916

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SK HYNIX INC 2.38% due 01/19/31	200,000	193,123	157,518
SKANDINAVISKA ENSKILDA 2.20% due 12/12/22	17,000,000	17,137,594	16,942,782
SKILLSOFT CORPORATION FLT due 07/14/28	621,875	613,793	575,856
SKYMILES IP LTD. FLT due 10/20/27	1,000,000	1,044,859	992,810
SKYWORKS SOLUTIONS INC 3.00% due 06/01/31	250,000	249,128	205,340
SL GREEN REALTY CORP 4.50% due 12/01/22	2,000,000	2,001,380	2,002,612
SLC STUDENT LOAN TRUST 3.43% due 12/15/32	712,658	726,263	710,568
SLG OFFICE TRUST 2.59% due 07/15/41	505,000	519,414	428,353
SLM STUDENT LOAN TRUST 1.35% due 07/25/40	34,303,000	33,309,592	32,276,701
SLM STUDENT LOAN TRUST 2.68% due 04/25/23	1,240,859	1,245,597	1,237,570
SM ENERGY CO 5.63% due 06/01/25	130,000	107,827	122,850
SM ENERGY CO 6.50% due 07/15/28	200,000	200,000	183,941
SMALL BUSINESS ADMINISTRATION 2.69% due 07/01/44	343,687	343,687	316,803
SMALL BUSINESS ADMINISTRATION 2.98% due 04/01/39	181,260	181,260	175,908
SMALL BUSINESS ADMINISTRATION 3.55% due 09/10/28	239,542	239,542	235,668
SMALL BUSINESS ADMINISTRATION 4.14% due 02/01/30	192,692	206,348	192,149
SMALL BUSINESS ADMINISTRATION 4.43% due 05/01/29	357,741	357,741	359,746
SMALL BUSINESS ADMINISTRATION 5.11% due 08/01/25	164,208	164,208	164,060
SMALL BUSINESS ADMINISTRATION 5.35% due 02/01/26	240,178	240,178	241,506
SMALL BUSINESS ADMINISTRATION 5.36% due 11/01/26	416,711	449,526	418,146
SMALL BUSINESS ADMINISTRATION 5.87% due 05/01/26	195,979	197,847	198,701
SMB PRIVATE EDUCATION LOAN TRU 1.39% due 01/15/53	540,183	540,079	488,369
SMB PRIVATE EDUCATION LOAN TRU 1.59% due 01/15/53	1,616,379	1,618,536	1,477,327
SMB PRIVATE EDUCATION LOAN TRU 2.05% due 01/15/53	1,875,798	1,858,353	1,823,147
SMB PRIVATE EDUCATION LOAN TRU 2.07% due 10/15/35	243,999	243,999	240,626
SMB PRIVATE EDUCATION LOAN TRU 2.12% due 02/15/36	1,025,286	1,025,286	1,007,457
SMB PRIVATE EDUCATION LOAN TRU 2.31% due 01/15/53	1,080,000	1,079,664	983,452
SMB PRIVATE EDUCATION LOAN TRU 2.88% due 09/15/34	1,678,335	1,674,490	1,641,940
SMB PRIVATE EDUCATION LOAN TRU 3.60% due 01/15/37	1,941,774	1,934,797	1,894,825
SMRT 3.23% due 01/15/39	516,000	516,000	482,434
SNAM SPA 0.01% due 08/15/25	170,000	206,330	164,479
SNAM SPA 1.25% due 08/28/25	205,000	257,193	206,448
SOCIAL PROFESSIONAL LOAN PROGR 1.14% due 02/15/47	4,176,591	4,176,081	3,764,933
SOCIAL PROFESSIONAL LOAN PROGR 1.95% due 02/15/46	216,346	216,314	205,950
SOCIAL PROFESSIONAL LOAN PROGR 2.34% due 04/25/33	23,482	23,480	23,286
SOCIAL PROFESSIONAL LOAN PROGR 2.84% due 01/25/41	735,570	735,311	723,884
SOCIALIST REP OF VIETNAM 4.80% due 11/19/24	402,000	436,482	399,567
SOCIETE GENERALE 1.00% due 11/24/30	100,000	97,652	91,376
SOCIETE GENERALE 1.49% due 12/14/26	3,215,000	3,215,000	2,835,719
SOCIETE GENERALE 4.75% due 12/31/99	425,000	425,000	344,816
SOCIETE GENERALE 6.22% due 06/15/33	2,110,000	2,110,000	2,013,906
SOFTBANK GROUP CORP 2.88% due 01/06/27	100,000	118,590	80,730
SOFTBANK GROUP CORP 6.00% due 12/31/99	700,000	713,055	623,000
SOLIS IV BV FLT due 02/26/29	1,320,000	1,313,708	1,132,732
SOLVAY SA 2.50% due 12/31/99	200,000	248,544	179,033
SONIC AUTOMOTIVE INC 4.88% due 11/15/31	400,000	401,809	300,883
SONICWALL US HLDGS INC FLT due 05/16/25	662,553	656,172	628,876
SOPHIA L P FLT due 10/09/28	200,100	205,537	198,599
SOTERA HEALTH HOLDINGS LLC FLT due 12/11/26	3,040,000	3,046,492	2,884,200
SOUND INPATIENT PHYSICIANS INC FLT due 06/26/26	550,000	553,105	510,769
SOUND POINT CLO LTD 2.31% due 07/26/31	3,070,000	3,044,845	3,006,951

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
SOUND POINT CLO LTD 3.11% due 10/20/28	500,000	500,445	484,044
SOUTH32 TREASURY LTD 4.35% due 04/14/32	1,080,000	1,074,470	1,008,115
SOUTHERN CAL EDISON 1.20% due 02/01/26	237,000	237,354	212,040
SOUTHERN CAL EDISON 3.65% due 06/01/51	289,000	288,340	224,112
SOUTHERN CAL EDISON 3.70% due 08/01/25	1,065,000	1,132,252	1,047,543
SOUTHERN CAL EDISON 4.20% due 03/01/29	835,000	844,224	803,481
SOUTHERN CO 3.25% due 07/01/26	980,000	963,546	937,781
SOUTHERN CO 3.70% due 04/30/30	2,000,000	2,145,147	1,855,776
SOUTHERN CO 3.75% due 09/15/51	1,090,000	997,672	926,140
SOUTHERN CO 4.00% due 01/15/51	6,475,000	6,491,400	5,804,708
SOUTHERN CO 4.40% due 07/01/46	1,880,000	1,850,746	1,635,101
SOUTHERN CO 4.48% due 08/01/24	1,800,000	1,807,641	1,806,866
SOUTHERN CO 5.11% due 08/01/27	2,550,000	2,561,393	2,571,196
SOUTHERN CO GAS CAPITAL 1.75% due 01/15/31	1,530,000	1,532,075	1,209,440
SOUTHERN COPPER CORP 5.25% due 11/08/42	4,830,000	4,912,053	4,717,799
SOUTHERN GAS CORRIDOR 6.88% due 03/24/26	826,000	941,041	810,280
SOUTHERN NATURAL GAS 8.00% due 03/01/32	780,000	767,368	911,617
SOUTHWESTERN ENERGY CO 4.75% due 02/01/32	2,332,000	2,344,764	1,992,752
SOUTHWESTERN ENERGY CO 5.38% due 02/01/29	176,000	176,000	163,258
SOUTHWESTERN ENERGY CO 5.38% due 03/15/30	980,000	998,270	901,600
SOUTHWESTERN ENERGY CO FLT due 06/22/27	497,500	497,389	482,575
SOUTHWESTERN PUBLIC SERV 3.15% due 05/01/50	261,000	258,754	199,249
SPCM SA 3.13% due 03/15/27	847,000	849,440	713,462
SPCM SA 3.38% due 03/15/30	1,015,000	1,014,749	794,238
SPECIALTY BUILDING PRODU 6.38% due 09/30/26	89,000	92,052	72,358
SPECTRUM BRANDS INC 3.88% due 03/15/31	1,771,000	1,682,614	1,427,045
SPECTRUM BRANDS INC 5.50% due 07/15/30	1,120,000	1,193,312	1,007,953
SPIRIT AEROSYSTEMS INC 4.60% due 06/15/28	1,700,000	1,708,014	1,255,110
SPIRIT AEROSYSTEMS INC 7.50% due 04/15/25	2,150,000	2,180,656	1,996,813
SPIRIT AEROSYSTEMS INC FLT due 01/15/25	492,528	499,449	479,107
SPIRIT AIR 2015 1 PTT A 4.10% due 10/01/29	31,783	31,853	30,427
SPIRIT LOYALTY KY LTD/IP 8.00% due 09/20/25	525,000	535,984	538,792
SPIRIT REALTY LP 3.40% due 01/15/30	800,000	824,921	692,740
SPOTIFY USA INC due 03/15/26	1,427,000	1,292,193	1,125,903
SPRINGS WINDOW FASHIONS LLC FLT due 10/06/28	1,978,000	1,962,796	1,619,488
SPRINT CAPITAL CORP 6.88% due 11/15/28	1,482,000	1,707,235	1,558,353
SPRINT CAPITAL CORP 8.75% due 03/15/32	1,498,000	1,897,909	1,802,813
SPRINT COMMUNICATIONS 6.00% due 11/15/22	9,614,000	9,777,511	9,655,845
SPRINT CORP 7.13% due 06/15/24	1,077,000	1,180,861	1,105,271
SPRINT CORP 7.63% due 02/15/25	120,000	120,038	125,078
SPRINT CORP 7.63% due 03/01/26	905,000	1,049,158	953,532
SPRINT CORP 7.88% due 09/15/23	7,676,000	8,162,302	7,912,344
SPX FLOW INC 8.75% due 04/01/30	2,462,000	2,332,189	2,061,925
SPX FLOW, INC. FLT due 04/05/29	1,429,098	1,377,293	1,328,347
SRAM LLC FLT due 05/18/28	338,182	337,402	321,131
SRM ESCROW ISSUER LLC 6.00% due 11/01/28	1,490,000	1,421,081	1,259,393
SRS DISTRIBUTION INC 4.63% due 07/01/28	1,769,000	1,769,000	1,547,875
SRS DISTRIBUTION INC 6.00% due 12/01/29	970,000	970,000	761,673
SRS DISTRIBUTION INC 6.13% due 07/01/29	1,342,000	1,216,651	1,058,805
SRS DISTRIBUTION INC. FLT due 06/02/28	1,280,325	1,273,980	1,178,539
SS+C TECHNOLOGIES INC 5.50% due 09/30/27	810,000	831,550	755,374

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
STANDARD CHARTERED PLC 2.61% due 01/12/28	761,000	761,000	679,689
STANDARD CHARTERED PLC 2.68% due 06/29/32	200,000	203,717	160,386
STANDARD CHARTERED PLC 3.27% due 02/18/36	200,000	200,000	161,555
STANDARD CHARTERED PLC 7.75% due 12/29/49	600,000	625,331	593,060
STANDARD INDUSTRIES INC 2.25% due 11/21/26	2,400,000	2,868,286	1,958,588
STANDARD INDUSTRIES INC 3.38% due 01/15/31	800,000	767,411	590,094
STANDARD INDUSTRIES INC 4.38% due 07/15/30	1,370,000	1,363,066	1,080,588
STANDARD INDUSTRIES INC 4.75% due 01/15/28	330,000	315,733	282,150
STANDARD INDUSTRIES INC. FLT due 09/22/28	1,353,083	1,340,606	1,304,764
STAPLES INC 7.50% due 04/15/26	1,472,000	1,432,530	1,220,097
STAR ENERGY CO ISSUE 4.85% due 10/14/38	878,000	929,019	744,105
STARBUCKS CORP 2.55% due 11/15/30	3,650,000	3,589,891	3,113,396
STARBUCKS CORP 3.80% due 08/15/25	525,000	524,984	522,678
STARFRUIT FINCO B V FLT due 10/01/25	904,959	902,885	854,336
STARWOOD MORTGAGE RESIDENTIAL 1.13% due 06/25/56	1,653,033	1,652,974	1,479,810
STARWOOD MORTGAGE RESIDENTIAL 1.92% due 11/25/66	1,048,577	1,048,561	923,353
STARWOOD PROPERTY TRUST 3.63% due 07/15/26	425,000	428,834	360,188
STARWOOD PROPERTY TRUST INC FLT due 07/26/26	492,528	492,528	472,827
STATE OF ISRAEL 2.75% due 07/03/30	470,000	470,000	435,797
STATE OF ISRAEL 3.38% due 01/15/50	280,000	304,383	225,833
STATE OF ISRAEL 3.80% due 05/13/60	1,000,000	1,099,880	831,500
STATE OF ISRAEL 3.88% due 07/03/50	830,000	874,443	729,034
STATE OF ISRAEL 4.50% due 12/31/99	200,000	200,000	180,905
STATE OF MINAS GERAIS 5.33% due 02/15/28	300,000	324,749	293,250
STATE OF QATAR 3.25% due 06/02/26	743,000	790,891	732,256
STATE OF QATAR 3.75% due 04/16/30	2,800,000	3,215,097	2,776,026
STATE OF QATAR 4.00% due 03/14/29	454,000	515,964	457,532
STATE OF QATAR 4.40% due 04/16/50	1,955,000	2,436,863	1,862,454
STATE OF QATAR 4.82% due 03/14/49	4,401,000	5,968,870	4,421,746
STATE OF QATAR 5.10% due 04/23/48	700,000	921,119	732,249
STATE OIL CO OF THE AZER 6.95% due 03/18/30	388,000	481,823	367,344
STATE STREET CORP 2.90% due 03/30/26	1,210,000	1,232,977	1,171,103
STATE STREET CORP 3.15% due 03/30/31	350,000	350,000	317,673
STATE STREET CORP 5.63% due 12/31/99	305,000	305,000	274,504
STATION CASINOS LLC 4.50% due 02/15/28	100,000	99,226	84,461
STATION CASINOS LLC 4.63% due 12/01/31	2,684,000	2,248,211	2,093,520
STATION CASINOS LLC FLT due 02/08/27	611,944	605,797	574,377
STEEL DYNAMICS INC 1.65% due 10/15/27	575,000	571,934	493,578
STEEL DYNAMICS INC 2.40% due 06/15/25	310,000	309,289	293,237
STEEL DYNAMICS INC 3.25% due 10/15/50	540,000	497,900	371,346
STEEL DYNAMICS INC 3.45% due 04/15/30	2,130,000	2,241,885	1,896,815
STERIS PLC 2.70% due 03/15/31	1,099,000	1,063,486	924,008
STEVENS HOLDING CO INC 6.13% due 10/01/26	1,545,000	1,592,873	1,487,063
STIFEL FINANCIAL CORP 4.00% due 05/15/30	900,000	970,527	835,406
STONEGATE PUB FIN 8.25% due 07/31/25	200,000	294,144	221,819
STORE CAPITAL CORP 2.75% due 11/18/30	75,000	74,716	61,125
STRATHCONA RESOURCES 6.88% due 08/01/26	1,540,000	1,531,983	1,401,400
STRATUS CLO 3.11% due 12/29/29	250,000	250,000	238,002
STRUCTURED ADJUSTABLE RATE MOR 1.92% due 10/25/35	54	44	54
STRUCTURED ADJUSTABLE RATE MOR 2.12% due 10/25/34	1,115,629	1,080,633	987,414
STRUCTURED ASSET INVESTMENT LO 2.34% due 07/25/35	838,857	827,257	807,532

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
STRUCTURED ASSET INVESTMENT LO 2.82% due 08/25/34	1,714,454	1,714,454	1,655,198
STRUCTURED ASSET MORTGAGE INVE 2.00% due 02/25/36	204,186	145,338	94,321
STRUCTURED ASSET MORTGAGE INVE 2.02% due 10/25/36	630,790	420,520	583,045
STRUCTURED ASSET MORTGAGE INVE 2.16% due 04/25/36	292,099	0	206,548
STRUCTURED ASSET MORTGAGE INVE 2.30% due 04/19/35	819,745	803,724	759,856
STRUCTURED ASSET SECURITIES CO 1.80% due 04/25/36	940,308	930,161	926,427
STRYKER CORP 0.60% due 12/01/23	1,215,000	1,214,504	1,165,161
STRYKER CORP 1.95% due 06/15/30	400,000	398,742	332,231
SUBURBAN PROPANE PARTNRS 5.00% due 06/01/31	200,000	200,000	170,075
SUBURBAN PROPANE PARTNRS 5.88% due 03/01/27	525,000	538,738	495,185
SUMITOMO MITSUI FINL GRP 2.13% due 07/08/30	2,200,000	2,200,000	1,810,194
SUMITOMO MITSUI FINL GRP 2.78% due 07/12/22	2,625,000	2,626,775	2,625,105
SUMITOMO MITSUI FINL GRP 2.78% due 10/18/22	35,201,000	35,400,740	35,214,929
SUMITOMO MITSUI FINL GRP 3.04% due 07/16/29	3,500,000	3,523,181	3,116,099
SUMITOMO MITSUI FINL GRP 3.10% due 01/17/23	4,000,000	4,053,543	3,998,409
SUMMER (BC) BIDC 5.50% due 10/31/26	750,000	750,000	671,736
SUMMER BC HOLDCO B SARL 5.75% due 10/31/26	300,000	381,343	273,222
SUMMIT DIGITEL INFRASTR 2.88% due 08/12/31	715,000	700,218	551,326
SUMMIT MATERIALS LLC/FIN 5.25% due 01/15/29	684,000	709,064	596,790
SUMMIT MATERIALS LLC/FIN 6.50% due 03/15/27	1,930,000	1,963,785	1,861,332
SUMMIT MID HLDS LLC / FI 8.50% due 10/15/26	350,000	347,949	314,237
SUNAC CHINA HOLDINGS LTD 7.25% due 06/14/22	895,000	895,000	129,327
SUNAC CHINA HOLDINGS LTD 7.95% due 08/08/22	1,675,000	1,642,165	242,008
SUNAC CHINA HOLDINGS LTD 7.95% due 10/11/23	1,220,000	1,066,803	176,900
SUNCOR ENERGY INC 6.80% due 05/15/38	110,000	157,197	123,460
SUNOCO LP/FINANCE CORP 4.50% due 05/15/29	2,738,000	2,710,479	2,256,889
SUNOCO LP/FINANCE CORP 5.88% due 03/15/28	380,000	397,916	346,468
SUNOCO LP/FINANCE CORP 6.00% due 04/15/27	750,000	770,939	715,035
SUNSHINE LUXEMBOURG VII SARL FLT due 10/01/26	167,452	168,132	154,593
SUNTORY HOLDINGS LTD 2.25% due 10/16/24	680,000	679,246	649,652
SUZANO AUSTRIA GMBH 3.13% due 01/15/32	199,000	196,490	149,815
SUZANO AUSTRIA GMBH 3.75% due 01/15/31	138,000	132,709	111,435
SVB FINANCIAL GROUP 4.25% due 12/31/99	905,000	905,000	682,850
SWEDBANK AB 1.30% due 06/02/23	590,000	589,785	577,451
SWEDBANK AB 3.36% due 04/04/25	1,092,000	1,092,000	1,072,890
SWF ESCROW ISSUER CORP 6.50% due 10/01/29	300,000	299,304	201,750
SWITCH LTD 3.75% due 09/15/28	727,000	732,105	719,112
SWITCH LTD 4.13% due 06/15/29	442,000	440,661	437,509
SYCAMORE TWP OH 2.31% due 10/20/34	7,000,000	7,000,000	6,740,146
SYLVAMO CORPORATION FLT due 09/13/28	875,667	875,772	826,410
SYMPHONY CLO LTD 2.00% due 04/16/31	670,000	664,749	655,298
SYMPHONY CLO LTD 3.04% due 01/15/34	750,000	750,000	711,718
SYNCHRONY FINANCIAL 3.70% due 08/04/26	900,000	956,313	833,302
SYNEOS HEALTH INC 3.63% due 01/15/29	793,000	794,746	671,535
SYSCO CORPORATION 6.60% due 04/01/40	150,000	149,721	170,310
T MOBILE USA INC 1.50% due 02/15/26	825,000	824,104	745,421
T MOBILE USA INC 2.05% due 02/15/28	2,525,000	2,446,878	2,192,180
T MOBILE USA INC 2.25% due 02/15/26	2,548,000	2,558,270	2,292,928
T MOBILE USA INC 2.25% due 11/15/31	34,000	28,437	27,595
T MOBILE USA INC 2.55% due 02/15/31	290,000	300,746	244,019
T MOBILE USA INC 2.63% due 02/15/29	884,000	884,000	744,140

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
T MOBILE USA INC 2.70% due 03/15/32	180,000	162,406	151,018
T MOBILE USA INC 2.88% due 02/15/31	2,250,000	2,238,761	1,868,018
T MOBILE USA INC 3.00% due 02/15/41	525,000	522,365	391,541
T MOBILE USA INC 3.30% due 02/15/51	1,003,000	748,749	730,369
T MOBILE USA INC 3.38% due 04/15/29	3,208,000	3,256,341	2,807,000
T MOBILE USA INC 3.40% due 10/15/52	4,623,000	4,147,009	3,413,942
T MOBILE USA INC 3.50% due 04/15/25	3,585,000	3,635,136	3,506,273
T MOBILE USA INC 3.50% due 04/15/31	6,338,000	6,487,515	5,472,419
T MOBILE USA INC 3.60% due 11/15/60	600,000	598,513	437,216
T MOBILE USA INC 3.75% due 04/15/27	2,801,000	2,948,766	2,697,138
T MOBILE USA INC 3.88% due 04/15/30	14,420,000	15,061,436	13,457,553
T MOBILE USA INC 4.38% due 04/15/40	2,660,000	2,665,793	2,374,388
T MOBILE USA INC 4.50% due 04/15/50	575,000	572,676	510,200
TACO BELL FUNDING, LLC 1.95% due 08/25/51	3,299,420	3,299,420	2,874,507
TAKE TWO INTERACTIVE SOF 3.70% due 04/14/27	1,060,000	1,059,949	1,028,887
TAKEDA PHARMACEUTICAL 2.05% due 03/31/30	2,352,000	2,359,779	1,967,247
TAKEDA PHARMACEUTICAL 2.25% due 11/21/26	205,000	269,339	210,555
TAL ADVANTAGE VII LLC 2.05% due 09/20/45	1,306,000	1,319,262	1,184,129
TALLGRASS NRG PRTNR/FIN 6.00% due 03/01/27	300,000	306,338	267,750
TALLGRASS NRG PRTNR/FIN 6.00% due 09/01/31	365,000	364,951	301,125
TALLGRASS NRG PRTNR/FIN 6.00% due 12/31/30	4,208,000	4,241,052	3,492,640
TALLGRASS NRG PRTNR/FIN 7.50% due 10/01/25	200,000	206,667	193,555
TAMPA ELECTRIC CO 3.45% due 03/15/51	115,000	120,085	90,544
TAMPA ELECTRIC CO 4.45% due 06/15/49	145,000	172,217	134,032
TARGA RESOURCES CORP 4.20% due 02/01/33	565,000	563,993	511,803
TARGA RESOURCES CORP 4.95% due 04/15/52	245,000	249,622	209,953
TARGA RESOURCES CORP 5.20% due 07/01/27	640,000	642,262	642,768
TARGA RESOURCES PARTNERS 4.00% due 01/15/32	475,000	475,000	406,486
TARGA RESOURCES PARTNERS 4.88% due 02/01/31	2,020,000	2,048,657	1,841,437
TARGA RESOURCES PARTNERS 5.00% due 01/15/28	457,000	444,629	435,073
TARGA RESOURCES PARTNERS 5.50% due 03/01/30	140,000	142,090	133,585
TARGA RESOURCES PARTNERS 6.50% due 07/15/27	1,000,000	1,049,735	1,024,360
TARGA RESOURCES PARTNERS 6.88% due 01/15/29	1,265,000	1,369,171	1,290,933
TARGET CORP 2.25% due 04/15/25	920,000	936,954	888,073
TARRANT CNTY TX CULTURAL EDU F 4.00% due 02/15/47	180,000	175,855	173,470
TAUBMAN CENTERS COMMERCIAL MOR 3.46% due 05/15/37	530,000	524,733	515,502
TAUBMAN CENTERS COMMERCIAL MOR 4.21% due 05/15/37	2,421,000	2,396,939	2,335,269
TAURUS CMBS 3.08% due 08/17/31	96,772	134,212	110,197
TAYLOR MORRISON COMM 5.75% due 01/15/28	1,700,000	1,881,183	1,525,345
TAYLOR MORRISON COMM 5.88% due 06/15/27	60,000	66,518	55,303
TBA WESTERN/LEHMAN RECEIVABLE	748,477	0	3,742
TCI COMMUNICATIONS INC 7.13% due 02/15/28	170,000	171,028	192,018
TCW GEM LTD 4.46% due 04/20/34	550,000	550,000	504,981
TEACHERS INSUR + ANNUITY 4.27% due 05/15/47	94,000	108,376	83,669
TEACHERS INSUR + ANNUITY 4.90% due 09/15/44	3,998,000	4,334,993	3,833,199
TEACHERS INSUR + ANNUITY 6.85% due 12/16/39	88,000	88,525	103,506
TEAMSYSTEM SPA 3.50% due 02/15/28	100,000	120,910	87,891
TEAMSYSTEM SPA 3.75% due 02/15/28	200,000	242,640	187,943
TECHEM VERWALTUNGSGES 6.00% due 07/30/26	174,954	216,333	154,425
TECK RESOURCES LIMITED 3.90% due 07/15/30	525,000	522,902	482,885
TECK RESOURCES LIMITED 6.00% due 08/15/40	30,000	30,795	30,023

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TECOSTAR HLDGS INC FLT due 05/01/24	715,456	662,131	617,975
TEGNA INC 4.63% due 03/15/28	653,000	669,687	610,555
TEGNA INC 4.75% due 03/15/26	84,000	86,985	80,620
TELECOM ITALIA CAPITAL 6.38% due 11/15/33	340,000	412,324	262,548
TELECOM ITALIA CAPITAL 7.20% due 07/18/36	405,000	515,796	307,494
TELECOM ITALIA CAPITAL 7.72% due 06/04/38	4,548,000	4,613,037	3,508,782
TELECOM ITALIA SPA 5.30% due 05/30/24	5,123,000	5,205,379	4,922,435
TELEFONICA EMISIONES SAU 4.90% due 03/06/48	880,000	897,442	750,299
TELEFONICA EUROPE BV 3.88% due 12/31/99	200,000	259,635	187,053
TELEFONICA MOVILES CHILE 3.54% due 11/18/31	175,000	175,000	147,000
TELENET FINANCE LUX NOTE 5.50% due 03/01/28	1,600,000	1,664,678	1,411,840
TELESAT CANADA/TELESAT L 6.50% due 10/15/27	816,000	845,205	343,288
TEMPO ACQUISITION LLC/FI 5.75% due 06/01/25	377,000	386,515	354,657
TEMPO ACQUISITION, LLC FLT due 08/31/28	511,215	511,215	483,737
TEMPUR SEALY INTL INC 3.88% due 10/15/31	443,000	408,564	332,250
TENCENT HOLDINGS LTD 3.68% due 04/22/41	740,000	742,351	587,811
TENDER OPTION BOND TRUST RECEI 1.11% due 01/01/37	5,415,000	5,415,000	5,415,000
TENDER OPTION BOND TRUST RECEI 1.11% due 07/01/24	1,300,000	1,300,000	1,300,000
TENDER OPTION BOND TRUST RECEI 1.15% due 07/01/27	3,000,000	3,000,000	3,000,000
TENDER OPTION BOND TRUST RECEI 1.83% due 08/01/39	845,000	845,000	845,000
TENET HEALTHCARE CORP 4.25% due 06/01/29	225,000	225,000	189,497
TENET HEALTHCARE CORP 4.38% due 01/15/30	855,000	845,743	723,356
TENET HEALTHCARE CORP 4.63% due 06/15/28	679,000	693,790	591,260
TENET HEALTHCARE CORP 4.63% due 07/15/24	315,000	311,211	302,315
TENET HEALTHCARE CORP 4.88% due 01/01/26	1,989,000	2,023,567	1,829,880
TENET HEALTHCARE CORP 5.13% due 11/01/27	1,477,000	1,513,391	1,329,300
TENET HEALTHCARE CORP 6.13% due 06/15/30	2,535,000	2,535,000	2,338,740
TENET HEALTHCARE CORP 6.13% due 10/01/28	3,000,000	3,006,325	2,567,340
TENET HEALTHCARE CORP 6.25% due 02/01/27	1,776,000	1,820,127	1,634,657
TENN VALLEY AUTHORITY 4.25% due 09/15/65	2,205,000	2,848,147	2,256,522
TENN VALLEY AUTHORITY 6.15% due 01/15/38	580,000	633,477	720,357
TENNECO INC 7.88% due 01/15/29	469,000	503,745	453,253
TENNECO INC FLT due 10/01/25	491,094	483,471	471,450
TENNESSEE GAS PIPELINE 2.90% due 03/01/30	1,220,000	1,222,951	1,053,837
TEREOS FINANCE GROUPE I 7.50% due 10/30/25	300,000	382,221	307,828
TEREX CORP 5.00% due 05/15/29	2,680,000	2,684,519	2,278,000
TERRAFORM POWER OPERATIN 4.75% due 01/15/30	697,000	714,413	596,974
TERRAFORM POWER OPERATIN 5.00% due 01/31/28	450,000	494,476	407,583
TESCO PROPERTY FIN 3 PLC 5.74% due 04/13/40	1,302,756	2,256,778	1,663,622
TESLA AUTO LEASE TRUST 0.36% due 03/20/25	20,800,148	20,800,002	20,476,504
TEVA PHARM FNC NL II 3.75% due 05/09/27	100,000	115,800	88,437
TEVA PHARM FNC NL II 4.50% due 03/01/25	200,000	252,917	194,979
TEVA PHARMACEUT FIN BV 2.95% due 12/18/22	280,000	278,995	275,800
TEVA PHARMACEUTICALS NE 3.15% due 10/01/26	100,000	95,747	82,000
TEXAS EASTERN TRANSMISSI 2.80% due 10/15/22	60,000	59,974	59,986
TEXAS EASTERN TRANSMISSI 3.50% due 01/15/28	363,000	376,731	342,231
TEXAS EASTERN TRANSMISSI 4.15% due 01/15/48	512,000	521,659	423,798
TEXAS EASTERN TRANSMISSI 7.00% due 07/15/32	24,000	29,709	27,222
TEXAS ELECTRIC MKT STABL 4.27% due 08/01/36	657,000	657,016	651,984
TEXAS INSTRUMENTS INC 1.75% due 05/04/30	290,000	289,604	248,655
TEXTAINER MARINE CONTAINERS LI 2.10% due 09/20/45	841,879	849,118	761,895

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TEXTRON INC 3.65% due 03/15/27	201,000	204,995	193,754
TEXTRON INC 3.90% due 09/17/29	373,000	384,677	350,711
TGP HOLDINGS III LLC FLT due 06/29/28	344,893	344,276	290,917
THAILAND GOVERNMENT BOND 1.59% due 12/17/35	89,546,000	2,401,374	2,040,955
THAILAND GOVERNMENT BOND 2.00% due 06/17/42	7,281,000	253,534	154,528
THAILAND GOVERNMENT BOND 2.00% due 12/17/31	12,062,000	326,132	318,216
THAILAND GOVERNMENT BOND 2.88% due 06/17/46	3,543,000	139,695	83,362
THAILAND GOVERNMENT BOND 2.88% due 12/17/28	16,471,000	566,815	470,790
THAILAND GOVERNMENT BOND 3.30% due 06/17/38	26,947,000	1,016,580	729,647
THAILAND GOVERNMENT BOND 3.40% due 06/17/36	52,493,000	2,002,588	1,458,705
THAILAND GOVERNMENT BOND 3.60% due 06/17/67	2,953,000	131,876	66,676
THAILAND GOVERNMENT BOND 3.78% due 06/25/32	53,854,000	2,088,595	1,637,213
THAMES WATER KEMBLE FINA 4.63% due 05/19/26	300,000	428,066	339,826
THE ULTIMATE SW GRP INC FLT due 05/03/27	275,000	275,000	253,000
THERMO FISHER SCIENTIFIC 0.13% due 03/01/25	410,000	497,004	407,535
THERMO FISHER SCIENTIFIC 1.75% due 10/15/28	175,000	174,927	152,994
THIRD PKSTAN INTL SUKUK 5.63% due 12/05/22	890,000	896,106	832,150
THYSSENKRUPP AG 2.88% due 02/22/24	200,000	246,504	200,552
TIBCO SOFTWARE INC FLT due 06/30/26	511,176	514,001	499,996
TIBCO SOFTWARE INC SYNDICATE FLT due 03/03/28	3,576,482	3,635,529	3,499,587
TICP CLO LTD 2.22% due 10/20/34	1,000,000	1,000,000	960,895
TICP CLO LTD 2.34% due 04/20/33	2,000,000	1,993,033	1,968,408
TICP CLO LTD 2.54% due 01/15/34	500,000	500,000	472,245
TICP CLO LTD 2.66% due 01/20/31	250,000	250,218	241,390
TICP CLO LTD 2.69% due 07/15/34	1,025,000	1,025,000	968,527
TICP CLO LTD 2.79% due 10/20/31	1,350,000	1,350,348	1,297,131
TICP CLO LTD 3.14% due 04/15/34	250,000	251,038	232,119
TICP CLO LTD 3.96% due 01/20/31	250,000	250,000	232,481
TICP CLO LTD 4.01% due 04/20/28	250,000	249,820	240,400
TIME WARNER CABLE LLC 5.88% due 11/15/40	220,000	235,595	201,605
TIME WARNER CABLE LLC 6.55% due 05/01/37	1,275,000	1,339,355	1,276,625
TIME WARNER CABLE LLC 6.75% due 06/15/39	270,000	263,895	268,438
TIME WARNER CABLE LLC 7.30% due 07/01/38	1,080,000	1,294,330	1,127,692
TIME WARNER ENTERTAINMEN 8.38% due 07/15/33	1,840,000	2,155,429	2,128,278
TITULOS DE TESORERIA 4.75% due 02/23/23	2,097,000	147,007	158,982
TITULOS DE TESORERIA 6.00% due 04/28/28	5,616,300,000	1,655,510	1,058,101
TITULOS DE TESORERIA 6.25% due 07/09/36	2,905,000,000	642,465	443,077
TITULOS DE TESORERIA 7.00% due 03/26/31	7,817,900,000	1,837,893	1,423,722
TITULOS DE TESORERIA 7.00% due 06/30/32	8,821,800,000	2,169,813	1,570,777
TITULOS DE TESORERIA 7.25% due 10/18/34	1,987,700,000	394,346	344,579
TITULOS DE TESORERIA 7.25% due 10/26/50	571,200,000	139,607	86,836
TITULOS DE TESORERIA 9.25% due 05/28/42	3,570,000,000	916,039	686,886
TK ELEVATOR MIDCO GMBH 4.75% due 07/15/27	300,000	364,728	294,629
TK ELEVATOR US NEWCO INC 5.25% due 07/15/27	2,064,000	2,147,090	1,840,190
TMS INTERNATIONAL CORP 6.25% due 04/15/29	1,335,000	1,352,431	966,422
TOPBUILD CORP 3.63% due 03/15/29	785,000	780,565	618,000
TORONTO DOMINION BANK 0.25% due 01/06/23	9,000,000	8,991,089	8,880,033
TORONTO DOMINION BANK 0.38% due 04/25/24	485,000	591,463	492,936
TORONTO DOMINION BANK 0.75% due 06/12/23	910,000	909,787	884,846
TORONTO DOMINION BANK 1.15% due 06/12/25	470,000	469,986	433,626
TORONTO DOMINION BANK 1.90% due 12/01/22	5,000,000	5,031,580	4,983,644

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TORONTO DOMINION BANK 2.00% due 09/10/31	34,000	28,466	27,611
TORONTO DOMINION BANK 2.35% due 03/08/24	980,000	979,293	959,699
TORONTO DOMINION BANK 4.46% due 06/08/32	2,145,000	2,147,447	2,121,050
TOTALENERGIES SE 1.63% due 12/31/99	405,000	491,682	336,662
TOWD POINT MORTGAGE TRUST 2.62% due 10/25/48	1,560,368	1,548,703	1,542,069
TOWD POINT MORTGAGE TRUST 2.62% due 10/25/59	1,089,243	1,091,283	1,071,637
TOWD POINT MORTGAGE TRUST 2.75% due 06/25/57	1,002,101	1,017,154	976,862
TOWD POINT MORTGAGE TRUST 2.90% due 10/25/59	2,664,932	2,690,317	2,580,373
TOWD POINT MORTGAGE TRUST 2.92% due 10/25/59	1,186,000	1,203,762	1,135,572
TOWD POINT MORTGAGE TRUST 4.08% due 04/25/56	530,000	570,413	516,472
TOYOTA AUTO RECEIVABLES OWNER 2.35% due 01/15/25	8,000,000	7,999,678	7,945,206
TOYOTA MOTOR CREDIT CORP 1.67% due 08/15/22	7,700,000	7,700,000	7,695,228
TOYOTA MOTOR CREDIT CORP 1.72% due 02/13/23	2,085,000	2,085,000	2,077,360
TOYOTA MOTOR CREDIT CORP 1.90% due 09/12/31	34,000	28,797	27,883
TOYOTA MOTOR CREDIT CORP 2.15% due 09/08/22	9,000,000	9,031,045	8,996,551
TOYOTA MOTOR CREDIT CORP 2.90% due 03/30/23	15,397,000	15,502,023	15,398,831
TP ICAP PLC 5.25% due 05/29/26	1,200,000	1,741,070	1,420,676
TPGI TRUST 2.82% due 06/15/26	350,000	350,000	328,028
TPRO ACQUISITION CORP 11.00% due 10/15/24	2,575,000	2,709,541	2,498,944
TRANSCANADA PIPELINES 4.10% due 04/15/30	9,700,000	9,687,178	9,264,819
TRANSCANADA TRUST 5.30% due 03/15/77	1,850,000	1,934,372	1,646,500
TRANSCANADA TRUST 5.50% due 09/15/79	2,150,000	2,294,429	1,914,422
TRANSCANADA TRUST 5.60% due 03/07/82	2,325,000	2,152,907	2,109,938
TRANSCONT GAS PIPE LINE 3.95% due 05/15/50	54,000	56,756	44,822
TRANSCONT GAS PIPE LINE 4.00% due 03/15/28	1,134,000	1,211,791	1,098,697
TRANSCONT GAS PIPE LINE 7.85% due 02/01/26	2,403,000	2,575,164	2,653,640
TRANSDIGM INC 4.63% due 01/15/29	2,680,000	2,680,000	2,157,454
TRANSDIGM INC 4.88% due 05/01/29	555,000	552,684	451,792
TRANSDIGM INC 5.50% due 11/15/27	4,661,000	4,747,457	3,954,299
TRANSDIGM INC 6.25% due 03/15/26	6,368,000	6,529,696	6,137,160
TRANSDIGM INC 6.38% due 06/15/26	381,000	383,729	356,235
TRANSDIGM INC 7.50% due 03/15/27	210,000	216,098	198,116
TRANSDIGM INC 8.00% due 12/15/25	8,019,000	8,299,242	8,109,134
TRANSDIGM INC FLT due 08/22/24	570,768	566,254	549,307
TRANSDIGM INC FLT due 12/09/25	49,242	48,689	46,589
TRANSDIGM UK HOLDINGS 6.88% due 05/15/26	550,000	567,713	512,875
TRANSMONTAIGE PARTNERS 6.13% due 02/15/26	300,000	305,022	265,125
TRANSNET SOC LTD 4.00% due 07/26/22	200,000	200,114	190,740
TRANSOCEAN GUARDIAN LTD 5.88% due 01/15/24	191,622	185,573	177,097
TRANSOCEAN INC 7.25% due 11/01/25	600,000	498,540	444,000
TRANSOCEAN INC 8.00% due 02/01/27	600,000	474,278	402,000
TRANSUNION LLC FLT due 12/01/28	432,984	431,984	411,967
TRATON FINANCE LUX SA 0.13% due 11/10/24	200,000	231,443	197,232
TRAVEL + LEISURE CO 4.50% due 12/01/29	1,000,000	1,000,000	773,590
TRAVEL + LEISURE CO 5.65% due 04/01/24	1,100,000	1,133,747	1,080,750
TRAVEL + LEISURE CO 6.63% due 07/31/26	759,000	831,055	719,631
TREEHOUSE FOODS INC 4.00% due 09/01/28	278,000	283,417	226,498
TRESTLES CLO LTD 3.31% due 01/20/33	500,000	501,023	471,630
TRI POINTE HOMES INC 5.25% due 06/01/27	225,000	239,582	196,682
TRI POINTE HOMES INC 5.70% due 06/15/28	415,000	451,128	358,139
TRICON AMERICAN HOMES 2.93% due 01/17/36	1,252,519	1,278,589	1,237,206

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
TRIMARAN ADVISORS CAVU 2019 1 3.26% due 07/20/32	500,000	501,633	478,119
TRIMARAN ADVISORS CAVU 2019 1 4.21% due 07/20/32	250,000	250,272	238,404
TRIMARAN ADVISORS CAVU 2019 2 5.76% due 11/26/32	250,000	252,027	232,834
TRIMAS CORP 4.13% due 04/15/29	500,000	500,567	426,835
TRINITAS CLO LTD 3.18% due 01/25/34	2,000,000	2,004,974	1,896,232
TRINITAS CLO LTD 3.31% due 01/20/32	1,000,000	1,000,000	948,768
TRINITAS CLO LTD 4.18% due 01/25/34	2,500,000	2,501,680	2,351,218
TRINITY RAIL LEASING L.P. 3.08% due 07/19/51	900,000	899,878	777,811
TRINSEO OP / TRINSEO FIN 5.13% due 04/01/29	3,015,000	3,027,804	2,156,027
TRITON WATER HOLDINGS IN 6.25% due 04/01/29	704,000	704,000	499,840
TRIUMPH GROUP INC 8.88% due 06/01/24	242,000	257,462	243,784
TRIUMPH RAIL LLC 3.08% due 06/19/51	800,000	799,615	702,986
TRIVIUM PACKAGING FIN 3.75% due 08/15/26	200,000	247,499	191,486
TRIVIUM PACKAGING FIN 5.50% due 08/15/26	1,956,000	1,997,669	1,847,853
TRONOX FINANCE LLC FLT due 03/10/28	308,651	307,677	293,218
TRONOX INC 4.63% due 03/15/29	875,000	875,997	703,588
TRP LLC 2.07% due 06/19/51	1,062,306	1,066,018	935,310
TRP LLC 3.06% due 06/19/51	1,000,000	999,715	872,427
TRUCK HERO INC FLT due 01/31/28	1,086,250	1,086,250	968,935
TRUIST BANK 1.25% due 03/09/23	3,000,000	3,014,161	2,959,199
TRUIST FIN CORP 4.93% due 12/31/99	590,000	583,847	505,515
TRUIST FINANCIAL CORP 2.20% due 03/16/23	11,024,000	11,132,900	10,964,133
TRUIST FINANCIAL CORP 4.80% due 12/31/99	255,000	258,400	228,200
TRUIST FINANCIAL CORP 5.10% due 12/31/99	620,000	675,968	561,100
TRUST F/1401 5.25% due 01/30/26	205,000	220,922	193,213
TTM TECHNOLOGIES INC 4.00% due 03/01/29	2,489,000	2,489,964	2,093,127
TTM TECHNOLOGIES INC FLT due 09/28/24	500,000	499,244	491,720
TULLOW OIL PLC 10.25% due 05/15/26	2,671,000	2,767,984	2,550,805
TUTOR PERINI CORP 6.88% due 05/01/25	300,000	300,506	245,178
TVA PRIN STRIP due 04/01/56	9,885,000	4,060,115	2,246,953
TWILIO INC 3.88% due 03/15/31	700,000	673,858	575,939
TWIN RIVER WORLDWIDE HLDGS INC FLT due 10/02/28	1,197,000	1,187,308	1,108,159
TWITTER INC 3.88% due 12/15/27	888,000	899,393	837,166
TWITTER INC 5.00% due 03/01/30	1,010,000	1,007,333	958,238
TYSON FOODS INC 3.90% due 09/28/23	1,775,000	1,774,342	1,780,997
U.S. RENAL CARE, INC. FLT due 06/26/26	893,112	883,946	608,272
UAE INT L GOVT BOND 4.95% due 07/07/52	370,000	370,000	373,706
UBER TECHNOLOGIES INC 4.50% due 08/15/29	2,474,000	2,474,000	2,034,865
UBER TECHNOLOGIES INC 7.50% due 05/15/25	1,280,000	1,324,966	1,267,802
UBER TECHNOLOGIES INC 7.50% due 09/15/27	405,000	430,777	392,356
UBER TECHNOLOGIES, INC. FLT due 02/25/27	510,869	505,003	488,023
UBS AG 5.13% due 05/15/24	7,100,000	7,117,458	7,082,250
UBS AG LONDON 1.38% due 01/13/25	510,000	499,318	477,493
UBS AG STAMFORD CT 7.63% due 08/17/22	2,200,000	2,207,738	2,206,409
UBS BARCLAYS COMMERCIAL MORTGA 5.19% due 08/10/49	500,000	510,670	497,906
UBS COMMERCIAL MORTGAGE TRUST 2.57% due 02/15/32	2,400,000	2,400,000	2,287,935
UBS COMMERCIAL MORTGAGE TRUST 3.56% due 10/15/50	2,020,000	2,238,501	1,934,861
UBS COMMERCIAL MORTGAGE TRUST 3.84% due 03/15/51	500,000	514,473	498,839
UBS COMMERCIAL MORTGAGE TRUST 3.99% due 06/15/51	443,354	460,896	441,047
UBS COMMERCIAL MORTGAGE TRUST 4.58% due 12/15/50	450,000	499,932	410,721
UBS COMMERCIAL MORTGAGE TRUST 4.79% due 08/15/51	450,000	512,943	433,483

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UBS GROUP AG 0.25% due 01/29/26	455,000	552,777	443,392
UBS GROUP AG 2.10% due 02/11/32	34,000	28,122	26,995
UBS GROUP AG 2.53% due 05/12/26	655,000	655,000	653,767
UBS GROUP AG 2.75% due 02/11/33	925,000	802,473	752,808
UBS GROUP AG 2.86% due 08/15/23	200,000	200,347	199,930
UBS GROUP AG 4.13% due 09/24/25	1,010,000	1,009,303	1,001,958
UBS GROUP AG 4.25% due 03/23/28	750,000	756,806	727,647
UBS GROUP AG 4.38% due 12/31/99	500,000	499,559	365,800
UBS GROUP AG 4.49% due 05/12/26	510,000	510,000	508,052
UBS GROUP AG 4.75% due 05/12/28	2,070,000	2,070,000	2,048,536
UBS GROUP AG 4.88% due 12/31/99	300,000	300,000	250,938
UBS GROUP AG 6.88% due 12/29/49	1,100,000	1,193,714	1,065,669
UBS GROUP AG 7.00% due 12/29/49	400,000	439,890	396,000
UDR INC 2.10% due 08/01/32	300,000	299,729	233,299
UFC HOLDINGS LLC FLT due 04/29/26	928,679	932,159	862,743
UGI INTERNATIONAL LLC 2.50% due 12/01/29	100,000	111,965	78,400
UKRAINE GOVERNMENT 6.75% due 06/20/26	780,000	975,325	210,411
UKRAINE GOVERNMENT 6.88% due 05/21/29	1,944,000	1,911,944	472,003
UKRAINE GOVERNMENT 7.25% due 03/15/33	2,069,000	1,812,594	511,705
UKRAINE GOVERNMENT 7.38% due 09/25/32	1,545,000	1,408,741	379,390
UKRAINE GOVERNMENT 7.75% due 09/01/22	950,000	956,838	545,984
UKRAINE GOVERNMENT 7.75% due 09/01/23	2,588,000	2,672,945	834,630
UKRAINE GOVERNMENT 7.75% due 09/01/24	1,077,000	1,151,791	274,958
UKRAINE GOVERNMENT 7.75% due 09/01/25	764,000	830,773	191,000
UKRAINE GOVERNMENT 7.75% due 09/01/26	3,239,000	3,542,160	842,140
UKRAINE GOVERNMENT 7.75% due 09/01/27	435,000	481,745	112,230
UKRAINE GOVERNMENT 8.99% due 02/01/24	547,000	438,745	142,220
UKRAINE GOVERNMENT 9.75% due 11/01/28	1,215,000	1,448,093	302,049
UKRAINE GOVERNMENT due 05/31/40	275,000	286,389	67,925
ULTIMATE SOFTWARE GROUP INC. FLT due 05/04/26	1,910,502	1,910,502	1,785,135
UNDER ARMOUR INC 3.25% due 06/15/26	91,000	91,057	78,303
UNICREDIT SPA 5.46% due 06/30/35	2,250,000	2,134,955	1,818,413
UNICREDIT SPA 6.63% due 12/31/99	400,000	501,611	396,121
UNICREDIT SPA 7.30% due 04/02/34	5,550,000	5,550,000	5,100,088
UNICREDIT SPA 7.83% due 12/04/23	2,000,000	2,000,000	2,068,792
UNICREDIT SPA 8.00% due 04/03/49	450,000	473,690	421,875
UNIFRAX ESCROW ISS CORP 5.25% due 09/30/28	2,767,000	2,772,491	2,207,775
UNIFRAX ESCROW ISS CORP 7.50% due 09/30/29	1,774,000	1,776,773	1,232,120
UNION PACIFIC CORP 2.80% due 02/14/32	1,070,000	1,065,789	952,434
UNION PACIFIC CORP 2.89% due 04/06/36	1,498,000	1,512,769	1,238,287
UNION PACIFIC CORP 3.25% due 02/05/50	900,000	922,810	705,740
UNION PACIFIC CORP 3.75% due 02/05/70	20,000	20,312	15,868
UNION PACIFIC CORP 3.75% due 07/15/25	430,000	430,060	430,500
UNION PACIFIC CORP 3.84% due 03/20/60	980,000	992,653	818,017
UNION PACIFIC CORP 4.30% due 03/01/49	168,000	210,689	157,201
UNION PACIFIC CORP 4.50% due 09/10/48	94,000	112,674	89,702
UNION PACIFIC RR CO 07 3 6.18% due 01/02/31	1,955,906	1,955,906	2,095,014
UNITED AIR 2014 2 B PTT 4.63% due 03/03/24	93,121	89,710	93,143
UNITED AIR 2015 1 AA PTT 3.45% due 06/01/29	67,439	65,856	62,774
UNITED AIR 2016 2 AA PTT 2.88% due 04/07/30	118,891	112,865	108,414
UNITED AIR 2018 1 B PTT 4.60% due 09/01/27	115,675	115,675	105,990

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITED AIR 2019 1 AA PTT 4.15% due 02/25/33	127,413	127,413	119,673
UNITED AIR 2019 2 A PTT 2.90% due 11/01/29	90,448	88,893	79,422
UNITED AIR 2019 2 AA PTT 2.70% due 11/01/33	191,111	186,816	162,946
UNITED AIR 2019 2 B PTT 3.50% due 11/01/29	97,699	97,957	84,432
UNITED AIR 2020 1 A PTT 5.88% due 04/15/29	3,535,564	3,649,717	3,473,654
UNITED AIR 2020 1 B PTT 4.88% due 07/15/27	506,300	506,300	480,787
UNITED AIRLINES HOLDINGS 4.88% due 01/15/25	405,000	409,343	376,221
UNITED AIRLINES HOLDINGS 5.00% due 02/01/24	190,000	190,131	182,416
UNITED AIRLINES INC 4.38% due 04/15/26	1,627,000	1,621,421	1,433,664
UNITED AIRLINES INC 4.63% due 04/15/29	7,937,000	7,998,379	6,732,719
UNITED AIRLINES, INC. FLT due 04/21/28	3,723,618	3,716,491	3,451,347
UNITED GROUP BV 4.88% due 02/01/29	150,000	171,908	137,431
UNITED GROUP BV 4.88% due 07/01/24	200,000	243,206	189,856
UNITED MEXICAN STATES 2.66% due 05/24/31	4,448,000	4,398,081	3,660,608
UNITED MEXICAN STATES 3.25% due 04/16/30	1,500,000	1,577,577	1,319,960
UNITED MEXICAN STATES 3.75% due 01/11/28	1,260,000	1,257,564	1,206,497
UNITED MEXICAN STATES 3.75% due 04/19/71	1,567,000	1,392,212	977,143
UNITED MEXICAN STATES 3.77% due 05/24/61	3,771,000	3,350,119	2,442,146
UNITED MEXICAN STATES 4.15% due 03/28/27	1,472,000	1,578,319	1,450,164
UNITED MEXICAN STATES 4.35% due 01/15/47	1,525,000	1,439,084	1,162,085
UNITED MEXICAN STATES 4.40% due 02/12/52	2,811,000	2,676,697	2,112,558
UNITED MEXICAN STATES 4.50% due 04/22/29	842,000	908,349	817,673
UNITED MEXICAN STATES 4.60% due 02/10/48	800,000	903,607	632,385
UNITED MEXICAN STATES 4.75% due 03/08/44	1,256,000	1,259,648	1,043,730
UNITED MEXICAN STATES 4.75% due 04/27/32	2,540,000	2,547,038	2,435,077
UNITED MEXICAN STATES 5.55% due 01/21/45	741,000	833,211	679,618
UNITED MEXICAN STATES 5.75% due 10/12/10	1,388,000	1,527,511	1,164,133
UNITED MEXICAN STATES 6.05% due 01/11/40	8,888,000	10,132,486	8,730,807
UNITED NATURAL FOODS INC 6.75% due 10/15/28	600,000	624,713	560,725
UNITED NATURAL FOODS INC FLT due 10/22/25	553,182	551,274	532,162
UNITED PF HOLDINGS LLC FLT due 12/30/26	492,199	476,954	448,516
UNITED RENTALS NORTH AM 3.75% due 01/15/32	1,180,000	1,171,739	968,834
UNITED RENTALS NORTH AM 3.88% due 02/15/31	1,149,000	1,187,564	969,282
UNITED RENTALS NORTH AM 3.88% due 11/15/27	1,260,000	1,284,760	1,171,800
UNITED RENTALS NORTH AM 4.88% due 01/15/28	913,000	944,767	863,223
UNITEDHEALTH GROUP INC 1.25% due 01/15/26	170,000	169,625	156,790
UNITEDHEALTH GROUP INC 2.00% due 05/15/30	720,000	710,927	616,978
UNITEDHEALTH GROUP INC 2.30% due 05/15/31	80,000	75,086	69,286
UNITEDHEALTH GROUP INC 2.38% due 10/15/22	70,000	70,256	69,995
UNITEDHEALTH GROUP INC 2.90% due 05/15/50	525,000	500,141	393,185
UNITEDHEALTH GROUP INC 3.13% due 05/15/60	60,000	63,290	43,776
UNITEDHEALTH GROUP INC 3.35% due 07/15/22	3,000,000	3,003,378	3,000,208
UNITEDHEALTH GROUP INC 3.50% due 06/15/23	150,000	153,426	150,497
UNITEDHEALTH GROUP INC 3.75% due 10/15/47	300,000	275,493	259,241
UNITEDHEALTH GROUP INC 3.88% due 08/15/59	270,000	276,123	233,216
UNITEDHEALTH GROUP INC 3.88% due 12/15/28	210,000	212,432	208,869
UNITEDHEALTH GROUP INC 4.00% due 05/15/29	400,000	398,577	396,200
UNITEDHEALTH GROUP INC 4.20% due 05/15/32	2,005,000	2,012,118	2,003,365
UNITEDHEALTH GROUP INC 4.25% due 06/15/48	619,000	743,749	577,154
UNITEDHEALTH GROUP INC 4.45% due 12/15/48	80,000	104,456	76,779
UNITEDHEALTH GROUP INC 4.75% due 05/15/52	1,695,000	1,679,774	1,694,134

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
UNITEDHEALTH GROUP INC 4.75% due 07/15/45	350,000	425,348	351,982
UNITEDHEALTH GROUP INC 5.80% due 03/15/36	300,000	305,660	336,013
UNITI GROUP/CSL CAPITAL 4.75% due 04/15/28	395,000	395,988	324,844
UNITI GRP/UNITI HLD/CSL 7.88% due 02/15/25	985,000	1,022,144	950,427
UNIV OF CALIFORNIA CA REVENUES 4.77% due 12/31/99	71,000	64,317	66,190
UNIV OF CALIFORNIA CA REVENUES 4.86% due 05/15/12	230,000	212,039	218,488
UNIV OF MASSACHUSETTS MA BLDGA 5.00% due 11/01/52	360,000	400,623	386,726
UNIVAR SOLUTIONS USA INC 5.13% due 12/01/27	1,440,000	1,486,837	1,340,194
UNIVISION COMMUNICATIONS 4.50% due 05/01/29	100,000	100,000	83,702
UNIVISION COMMUNICATIONS 5.13% due 02/15/25	3,000,000	2,947,679	2,823,000
UNIVISION COMMUNICATIONS 6.63% due 06/01/27	2,630,000	2,746,803	2,504,049
UNIVISION COMMUNICATIONS 7.38% due 06/30/30	1,985,000	1,976,305	1,940,338
UNIVISION COMMUNICATIONS INC 1.00% FLT due 06/08/29	114,052	110,633	108,444
UNIVISION COMMUNICATIONS INC FLT due 03/15/26	946,436	950,634	892,413
UNIVISION COMMUNICATIONS INC FLT due 06/08/29	625,000	606,265	594,269
UNUM GROUP 6.75% due 12/15/28	509,000	499,154	537,545
UPC BROADBAND FINCO BV 4.88% due 07/15/31	200,000	200,000	163,000
UPC FINANCING PARTNERSHIP FLT due 01/31/29	450,000	446,146	426,749
UPJOHN FINANCE BV 1.02% due 06/23/24	505,000	623,421	506,644
UPSTART SECURITIZATION TRUST 0.84% due 09/20/31	2,846,399	2,846,068	2,740,422
UPSTART SECURITIZATION TRUST 3.01% due 11/20/30	2,500,000	2,499,995	2,441,615
US AIRWAYS 2012 2A PTT 4.63% due 12/03/26	360,707	379,824	331,598
US BANCORP 1.45% due 05/12/25	730,000	729,512	684,094
US BANCORP 3.70% due 12/31/99	1,065,000	1,065,000	817,388
US FOODS INC 4.63% due 06/01/30	409,000	409,000	344,804
US FOODS INC 4.75% due 02/15/29	741,000	743,697	647,775
US FOODS INC 6.25% due 04/15/25	914,000	939,586	911,715
US FOODS INC FLT due 11/22/28	497,500	496,929	472,749
US RENAL CARE INC 10.63% due 07/15/27	400,000	421,676	141,000
US TREASURY N/B 0.13% due 01/31/23	120,000,000	119,946,984	118,307,813
US TREASURY N/B 0.13% due 02/28/23	53,850,000	53,796,438	52,934,971
US TREASURY N/B 0.13% due 05/15/23	15,000,000	14,768,614	14,644,922
US TREASURY N/B 0.13% due 05/31/23	10,000,000	9,833,036	9,752,344
US TREASURY N/B 0.13% due 09/30/22	35,000,000	34,911,137	34,854,321
US TREASURY N/B 0.13% due 11/30/22	10,000,000	9,999,729	9,908,203
US TREASURY N/B 0.13% due 12/31/22	65,000,000	64,994,970	64,223,047
US TREASURY N/B 0.25% due 04/15/23	35,000,000	34,681,321	34,295,898
US TREASURY N/B 0.25% due 05/15/24	10,005,000	9,542,383	9,509,049
US TREASURY N/B 0.25% due 06/15/23	20,000,000	19,663,356	19,491,406
US TREASURY N/B 0.25% due 07/31/25	36,110,000	35,635,455	33,154,904
US TREASURY N/B 0.25% due 11/15/23	110,000	110,052	106,004
US TREASURY N/B 0.38% due 07/15/24	1,575,000	1,573,118	1,493,912
US TREASURY N/B 0.38% due 07/31/27	41,115,000	41,002,105	35,941,898
US TREASURY N/B 0.38% due 09/30/27	2,300,000	2,280,411	2,000,641
US TREASURY N/B 0.38% due 11/30/25	690,000	689,826	630,218
US TREASURY N/B 0.38% due 12/31/25	15,030,000	14,804,483	13,697,849
US TREASURY N/B 0.50% due 03/15/23	20,000,000	19,953,671	19,689,062
US TREASURY N/B 0.50% due 04/30/27	5,490,000	4,807,034	4,859,079
US TREASURY N/B 0.50% due 08/31/27	231,440,000	225,187,868	203,115,722
US TREASURY N/B 0.50% due 10/31/27	22,960,000	22,185,470	20,059,506
US TREASURY N/B 0.63% due 03/31/27	8,385,000	8,439,737	7,485,250

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 0.63% due 05/15/30	47,655,000	47,557,723	39,736,079
US TREASURY N/B 0.63% due 07/31/26	30,490,000	28,220,327	27,650,619
US TREASURY N/B 0.63% due 08/15/30	167,110,000	163,845,181	138,544,634
US TREASURY N/B 0.63% due 10/15/24	313,000	312,418	296,555
US TREASURY N/B 0.63% due 11/30/27	138,683,000	138,102,086	121,781,009
US TREASURY N/B 0.63% due 12/31/27	8,485,000	8,407,756	7,435,313
US TREASURY N/B 0.75% due 01/31/28	279,355,000	276,457,412	246,028,820
US TREASURY N/B 0.75% due 03/31/26	6,210,000	5,761,405	5,703,739
US TREASURY N/B 0.75% due 04/30/26	55,280,000	55,328,199	50,676,213
US TREASURY N/B 0.88% due 11/15/30	87,020,000	85,076,901	73,474,114
US TREASURY N/B 1.00% due 07/31/28	23,155,000	23,063,631	20,478,608
US TREASURY N/B 1.00% due 12/15/24	101,900,000	99,521,696	97,039,848
US TREASURY N/B 1.13% due 02/29/28	85,940,000	86,562,362	77,272,145
US TREASURY N/B 1.13% due 05/15/40	20,295,000	20,082,500	14,127,223
US TREASURY N/B 1.13% due 08/15/40	66,947,000	65,511,650	46,250,963
US TREASURY N/B 1.13% due 08/31/28	62,400,000	62,331,527	55,533,563
US TREASURY N/B 1.25% due 04/30/28	95,525,000	95,534,250	86,162,804
US TREASURY N/B 1.25% due 05/15/50	47,645,000	43,400,360	30,314,131
US TREASURY N/B 1.25% due 05/31/28	134,457,200	121,968,526	121,116,525
US TREASURY N/B 1.25% due 06/30/28	8,338,000	8,373,937	7,500,617
US TREASURY N/B 1.25% due 08/15/31	404,667,000	400,325,238	348,361,383
US TREASURY N/B 1.25% due 09/30/28	15,593,000	15,477,974	13,966,090
US TREASURY N/B 1.25% due 11/30/26	9,193,000	9,018,722	8,512,503
US TREASURY N/B 1.25% due 12/31/26	905,000	893,448	836,489
US TREASURY N/B 1.38% due 06/30/23	10,000,000	9,934,855	9,846,875
US TREASURY N/B 1.38% due 08/15/50	46,375,000	44,869,441	30,525,982
US TREASURY N/B 1.38% due 10/31/28	34,930,000	33,149,729	31,492,943
US TREASURY N/B 1.38% due 11/15/31	164,785,000	159,876,882	142,925,240
US TREASURY N/B 1.38% due 11/15/40	39,190,000	33,634,264	28,224,454
US TREASURY N/B 1.38% due 12/31/28	11,135,000	10,845,190	10,036,724
US TREASURY N/B 1.50% due 01/15/23	16,335,000	16,367,823	16,232,906
US TREASURY N/B 1.50% due 02/15/25	34,630,000	33,162,537	33,282,677
US TREASURY N/B 1.50% due 02/15/30	61,005,000	64,804,968	54,794,881
US TREASURY N/B 1.50% due 08/15/22	50,000,000	50,084,401	50,003,157
US TREASURY N/B 1.50% due 08/15/26	7,935,000	7,617,040	7,452,081
US TREASURY N/B 1.50% due 09/15/22	50,000,000	50,140,682	49,982,680
US TREASURY N/B 1.63% due 04/30/23	15,000,000	14,971,396	14,848,242
US TREASURY N/B 1.63% due 05/15/31	2,874,000	2,891,614	2,567,964
US TREASURY N/B 1.63% due 05/31/23	75,000,000	74,787,269	74,144,531
US TREASURY N/B 1.63% due 08/31/22	50,000,000	50,052,202	50,003,925
US TREASURY N/B 1.63% due 11/15/22	25,000,000	25,139,528	24,935,547
US TREASURY N/B 1.63% due 11/15/50	51,172,000	46,959,189	35,990,307
US TREASURY N/B 1.63% due 12/15/22	55,000,000	55,375,213	54,804,492
US TREASURY N/B 1.75% due 01/31/29	10,360,000	10,363,797	9,551,839
US TREASURY N/B 1.75% due 03/15/25	31,055,000	30,317,321	30,022,664
US TREASURY N/B 1.75% due 05/15/23	15,000,000	14,974,369	14,853,516
US TREASURY N/B 1.75% due 08/15/41	64,800,000	60,666,713	49,291,031
US TREASURY N/B 1.75% due 11/15/29	55,862,000	56,135,377	51,259,931
US TREASURY N/B 1.88% due 02/15/32	35,115,000	32,172,361	31,811,995
US TREASURY N/B 1.88% due 02/15/41	83,140,000	73,492,772	65,203,194
US TREASURY N/B 1.88% due 02/15/51	58,920,000	54,639,510	44,196,905

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 1.88% due 02/28/29	62,710,000	62,604,520	58,283,556
US TREASURY N/B 1.88% due 08/31/22	20,000,000	20,029,340	20,009,793
US TREASURY N/B 1.88% due 09/30/22	50,000,000	50,096,875	50,007,486
US TREASURY N/B 1.88% due 10/31/22	25,000,000	25,145,346	24,978,790
US TREASURY N/B 1.88% due 11/15/51	93,531,000	81,401,733	70,177,478
US TREASURY N/B 2.00% due 02/15/50	229,645,000	243,598,621	177,956,935
US TREASURY N/B 2.00% due 07/31/22	50,000,000	50,050,696	50,035,083
US TREASURY N/B 2.00% due 08/15/51	243,680,000	202,479,513	188,328,468
US TREASURY N/B 2.00% due 10/31/22	105,000,000	105,373,111	104,953,970
US TREASURY N/B 2.00% due 11/15/41	63,420,000	61,237,776	50,369,353
US TREASURY N/B 2.00% due 11/30/22	95,000,000	95,741,738	94,851,563
US TREASURY N/B 2.13% due 05/31/26	3,875,000	3,895,366	3,743,613
US TREASURY N/B 2.25% due 02/15/52	91,793,000	81,250,847	75,542,770
US TREASURY N/B 2.25% due 03/31/24	6,000,000	5,986,371	5,924,531
US TREASURY N/B 2.25% due 05/15/41	11,835,000	12,482,120	9,875,753
US TREASURY N/B 2.25% due 08/15/46	49,235,000	44,987,322	39,699,565
US TREASURY N/B 2.25% due 08/15/49	116,110,000	133,560,771	95,269,162
US TREASURY N/B 2.25% due 11/15/27	58,595,000	59,418,619	56,175,668
US TREASURY N/B 2.38% due 02/15/42	80,085,000	70,637,445	67,909,577
US TREASURY N/B 2.38% due 03/31/29	86,925,000	85,045,994	83,206,919
US TREASURY N/B 2.38% due 04/30/26	1,420,000	1,433,601	1,385,942
US TREASURY N/B 2.38% due 05/15/29	218,475,000	231,619,040	209,300,756
US TREASURY N/B 2.38% due 05/15/51	378,375,000	370,778,115	319,416,490
US TREASURY N/B 2.38% due 08/15/24	1,235,000	1,230,543	1,218,646
US TREASURY N/B 2.38% due 11/15/49	111,500,000	126,803,873	94,173,946
US TREASURY N/B 2.50% due 02/15/45	75,340,000	77,069,442	63,897,738
US TREASURY N/B 2.50% due 02/15/46	8,180,000	6,925,014	6,936,065
US TREASURY N/B 2.50% due 03/31/23	89,000,000	90,443,827	88,798,360
US TREASURY N/B 2.50% due 03/31/27	44,960,000	44,301,332	43,865,856
US TREASURY N/B 2.50% due 05/15/46	75,705,000	82,307,325	64,165,902
US TREASURY N/B 2.50% due 05/31/24	3,225,000	3,182,325	3,195,899
US TREASURY N/B 2.63% due 02/15/29	57,800,000	56,951,394	56,275,976
US TREASURY N/B 2.63% due 02/28/23	55,000,000	55,852,963	54,969,922
US TREASURY N/B 2.63% due 04/15/25	7,605,000	7,554,582	7,522,414
US TREASURY N/B 2.63% due 05/31/27	17,860,000	17,370,309	17,522,334
US TREASURY N/B 2.63% due 06/30/23	60,000,000	60,361,448	59,840,625
US TREASURY N/B 2.75% due 02/15/28	68,275,000	68,074,910	67,082,854
US TREASURY N/B 2.75% due 04/30/23	55,000,000	56,090,900	54,941,992
US TREASURY N/B 2.75% due 04/30/27	10,240,000	10,050,930	10,101,600
US TREASURY N/B 2.75% due 05/15/25	170,000	170,220	168,698
US TREASURY N/B 2.75% due 05/31/23	25,000,000	25,164,877	24,966,797
US TREASURY N/B 2.75% due 05/31/29	34,320,000	33,815,498	33,644,325
US TREASURY N/B 2.75% due 08/15/42	12,725,000	12,732,646	11,417,208
US TREASURY N/B 2.75% due 08/15/47	91,080,000	90,773,540	81,445,444
US TREASURY N/B 2.75% due 11/15/23	1,500,000	1,500,189	1,495,488
US TREASURY N/B 2.75% due 11/15/42	98,465,000	102,790,740	88,168,484
US TREASURY N/B 2.75% due 11/15/47	52,665,000	60,202,714	47,180,434
US TREASURY N/B 2.88% due 04/30/29	96,863,000	95,866,554	95,727,887
US TREASURY N/B 2.88% due 05/15/28	28,600,000	31,021,185	28,265,961
US TREASURY N/B 2.88% due 05/15/32	66,487,000	66,063,236	65,739,021
US TREASURY N/B 2.88% due 05/15/43	112,015,000	117,581,797	102,143,678

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 2.88% due 05/15/49	43,165,000	57,753,616	40,246,304
US TREASURY N/B 2.88% due 05/15/52	21,765,000	20,835,386	20,557,723
US TREASURY N/B 2.88% due 08/15/28	148,904,200	151,581,033	147,089,430
US TREASURY N/B 2.88% due 08/15/45	35,030,000	42,457,342	31,822,566
US TREASURY N/B 2.88% due 11/15/46	53,730,000	54,751,321	48,986,648
US TREASURY N/B 3.00% due 02/15/47	26,595,000	26,118,859	24,834,120
US TREASURY N/B 3.00% due 02/15/48	118,015,400	119,542,904	111,192,635
US TREASURY N/B 3.00% due 02/15/49	21,570,000	26,168,695	20,554,693
US TREASURY N/B 3.00% due 05/15/42	18,165,000	20,344,224	17,028,268
US TREASURY N/B 3.00% due 05/15/45	20,355,000	21,467,704	18,880,853
US TREASURY N/B 3.00% due 05/15/47	150,515,000	163,510,869	140,684,489
US TREASURY N/B 3.00% due 06/30/27	16,780,000	16,763,876	16,943,867
US TREASURY N/B 3.00% due 06/30/29	24,150,000	24,105,029	24,436,781
US TREASURY N/B 3.00% due 08/15/48	37,900,000	48,326,223	35,811,059
US TREASURY N/B 3.00% due 11/15/44	54,210,000	58,183,739	50,235,306
US TREASURY N/B 3.00% due 11/15/45	28,392,500	33,641,792	26,382,843
US TREASURY N/B 3.13% due 02/15/42	18,910,000	19,131,900	18,111,496
US TREASURY N/B 3.13% due 02/15/43	67,005,000	78,069,295	63,662,602
US TREASURY N/B 3.13% due 05/15/48	47,580,000	50,147,565	46,046,660
US TREASURY N/B 3.13% due 08/15/44	53,130,000	61,845,951	50,324,072
US TREASURY N/B 3.13% due 11/15/28	460,450,000	516,639,691	461,403,274
US TREASURY N/B 3.13% due 11/15/41	76,025,000	87,811,255	72,992,909
US TREASURY N/B 3.25% due 05/15/42	30,915,000	30,402,997	30,171,108
US TREASURY N/B 3.38% due 05/15/44	52,165,000	63,805,375	51,486,448
US TREASURY N/B 3.38% due 11/15/48	3,150,000	4,458,057	3,200,572
US TREASURY N/B 3.50% due 02/15/39	83,195,000	106,946,397	86,909,527
US TREASURY N/B 3.63% due 02/15/44	265,310,000	330,363,035	272,212,204
US TREASURY N/B 3.63% due 08/15/43	64,500,000	81,128,116	66,198,164
US TREASURY N/B 3.75% due 08/15/41	26,960,000	28,250,869	28,326,956
US TREASURY N/B 3.75% due 11/15/43	30,130,000	39,801,253	31,517,628
US TREASURY N/B 4.25% due 05/15/39	81,100,000	111,011,178	92,634,574
US TREASURY N/B 4.25% due 11/15/40	14,535,000	17,162,354	16,426,253
US TREASURY N/B 4.38% due 02/15/38	79,790,000	104,900,178	92,902,365
US TREASURY N/B 4.38% due 05/15/41	67,310,000	95,375,372	77,093,614
US TREASURY N/B 4.38% due 11/15/39	53,570,000	80,140,914	61,885,906
US TREASURY N/B 4.50% due 08/15/39	20,345,000	29,379,002	23,919,680
US TREASURY N/B 4.63% due 02/15/40	52,770,000	82,008,492	62,796,300
US TREASURY N/B 4.75% due 02/15/37	18,040,000	22,139,598	21,782,595
US TREASURY N/B 4.75% due 02/15/41	34,010,000	46,842,012	40,958,137
US TREASURY N/B 5.00% due 05/15/37	10,680,000	15,560,009	13,203,567
US TREASURY N/B 5.50% due 08/15/28	56,550,000	65,462,538	64,113,563
US TSY INFL IX N/B 0.13% due 01/15/32	86,642,928	85,015,718	82,241,400
US TSY INFL IX N/B 0.13% due 04/15/27	84,849,229	83,316,167	83,540,032
US TSY INFL IX N/B 0.13% due 07/15/31	9,862,700	9,371,255	9,377,398
US TSY STRIPS due 02/15/37	52,775,000	36,178,359	33,082,648
US TSY STRIPS due 05/15/37	37,765,000	26,177,527	23,375,316
US TSY STRIPS due 05/15/40	67,020,000	44,658,585	36,512,316
US TSY STRIPS due 05/15/41	21,895,000	15,227,201	11,301,036
US TSY STRIPS due 08/15/40	57,830,000	38,102,959	31,032,547
US TSY STRIPS due 11/15/35	15,130,000	12,950,423	9,856,047
USA COM PART/USA COM FIN 6.88% due 04/01/26	980,000	1,006,420	891,506

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
USIC HOLDINGS INC FLT due 05/14/29	1,747,523	1,766,491	1,647,041
USQ RAIL II LLC / USQ CANADA R 2.21% due 06/28/51	1,008,715	1,008,335	902,898
UTAH CNTY UT HOSP REVENUE 5.00% due 05/15/50	1,000,000	1,145,327	1,082,603
UTZ QUALITY FOODS LLC FLT due 01/20/28	492,501	491,472	468,491
VAIL RESORTS INC 6.25% due 05/15/25	94,000	96,752	93,884
VALE OVERSEAS LIMITED 3.75% due 07/08/30	1,350,000	1,355,766	1,183,289
VALE OVERSEAS LIMITED 6.88% due 11/21/36	1,427,000	1,629,600	1,531,885
VALERO ENERGY CORP 2.85% due 04/15/25	725,000	724,691	700,648
VALLOUREC SA 8.50% due 06/30/26	67,000	81,444	64,687
VALVOLINE INC 4.25% due 02/15/30	481,000	479,875	401,635
VANTAGE DATA CENTERS LLC 2.17% due 10/15/46	2,522,000	2,522,000	2,255,511
VANTAGE DATA CENTERS LLC 3.19% due 07/15/44	5,164,410	5,231,851	5,019,208
VECTOR GROUP LTD 5.75% due 02/01/29	825,000	825,383	686,978
VECTRA CO FLT due 03/08/26	2,076,737	2,044,506	1,599,087
VEDANTA RESOURCES 13.88% due 01/21/24	1,347,000	1,443,853	1,198,830
VEDANTA RESOURCES 8.95% due 03/11/25	2,136,000	2,123,489	1,687,440
VEDANTA RESOURCES LTD 6.13% due 08/09/24	645,000	574,158	391,064
VENTAS REALTY LP 3.50% due 04/15/24	3,100,000	3,231,710	3,064,424
VENTURE CDO LTD 3.36% due 07/20/30	800,000	789,984	762,226
VENTURE CDO LTD 5.27% due 04/20/29	1,000,000	997,831	954,114
VENTURE GLOBAL CALCASIEU 3.88% due 08/15/29	1,293,000	1,314,554	1,131,019
VENTURE GLOBAL CALCASIEU 3.88% due 11/01/33	2,053,000	2,031,942	1,693,725
VENTURE GLOBAL CALCASIEU 4.13% due 08/15/31	1,162,000	1,170,153	992,952
VERISURE HOLDING AB 3.25% due 02/15/27	300,000	366,301	258,723
VERITAS US INC/BERMUDA L 7.50% due 09/01/25	200,000	204,113	150,089
VERIZON COMMUNICATIONS 1.50% due 09/18/30	1,699,000	1,674,441	1,357,861
VERIZON COMMUNICATIONS 1.68% due 10/30/30	597,000	573,501	481,131
VERIZON COMMUNICATIONS 1.75% due 01/20/31	682,000	623,189	547,798
VERIZON COMMUNICATIONS 2.10% due 03/22/28	783,000	792,647	695,478
VERIZON COMMUNICATIONS 2.36% due 03/15/32	7,214,000	7,181,252	5,981,407
VERIZON COMMUNICATIONS 2.55% due 03/21/31	3,037,000	2,998,619	2,596,658
VERIZON COMMUNICATIONS 2.63% due 08/15/26	390,000	373,258	368,464
VERIZON COMMUNICATIONS 2.65% due 11/20/40	1,460,000	1,463,178	1,071,007
VERIZON COMMUNICATIONS 2.85% due 09/03/41	372,000	371,128	278,798
VERIZON COMMUNICATIONS 2.88% due 11/20/50	3,324,000	3,109,681	2,358,744
VERIZON COMMUNICATIONS 2.99% due 10/30/56	2,235,000	1,731,819	1,551,698
VERIZON COMMUNICATIONS 3.00% due 11/20/60	188,000	153,849	127,626
VERIZON COMMUNICATIONS 3.15% due 03/22/30	2,761,000	2,871,112	2,510,289
VERIZON COMMUNICATIONS 3.40% due 03/22/41	2,120,000	2,112,468	1,725,758
VERIZON COMMUNICATIONS 3.55% due 03/22/51	1,175,000	944,321	941,965
VERIZON COMMUNICATIONS 3.70% due 03/22/61	805,000	775,197	632,265
VERIZON COMMUNICATIONS 3.85% due 11/01/42	130,000	135,846	110,837
VERIZON COMMUNICATIONS 3.88% due 02/08/29	477,000	531,711	461,491
VERIZON COMMUNICATIONS 4.00% due 03/22/50	290,000	343,216	250,612
VERIZON COMMUNICATIONS 4.02% due 12/03/29	1,750,000	1,928,500	1,694,910
VERIZON COMMUNICATIONS 4.13% due 03/16/27	250,000	251,865	249,396
VERIZON COMMUNICATIONS 4.13% due 08/15/46	400,000	466,381	354,580
VERIZON COMMUNICATIONS 4.27% due 01/15/36	1,720,000	2,011,277	1,619,413
VERIZON COMMUNICATIONS 4.33% due 09/21/28	2,112,000	2,223,892	2,100,498
VERIZON COMMUNICATIONS 4.40% due 11/01/34	590,000	571,427	565,342
VERIZON COMMUNICATIONS 4.50% due 08/10/33	2,060,000	2,027,543	2,008,402

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VERIZON COMMUNICATIONS 4.86% due 08/21/46	250,000	318,475	246,042
VERIZON COMMUNICATIONS 5.50% due 03/16/47	80,000	83,979	86,123
VERIZON COMMUNICATIONS 5.85% due 09/15/35	229,000	317,262	250,079
VERIZON OWNER TRUST 0.47% due 02/20/25	17,349,000	17,324,307	17,075,956
VERIZON OWNER TRUST 1.94% due 04/22/24	5,987,288	6,059,871	5,980,198
VERIZON OWNER TRUST 2.93% due 09/20/23	66,996	67,687	67,042
VERMILION ENERGY INC 6.88% due 05/01/30	600,000	595,527	537,000
VERSCEND HOLDING CORP FLT due 08/27/25	1,185,486	1,185,486	1,132,139
VERTICAL US NEWCO INC FLT due 07/30/27	1,187,553	1,189,848	1,109,626
VERTIV GROUP CORPORATION 4.13% due 11/15/28	1,875,000	1,858,460	1,522,350
VERTIV GROUP CORPORATION FLT due 03/02/27	763,390	763,390	708,044
VERUS SECURITIZATION TRUST 1.05% due 06/25/66	2,115,352	2,115,306	1,869,591
VERUS SECURITIZATION TRUST 1.63% due 10/25/66	2,933,245	2,933,150	2,598,611
VERUS SECURITIZATION TRUST 4.13% due 02/25/67	1,049,124	1,046,368	1,028,174
VERUS SECURITIZATION TRUST 4.91% due 01/25/67	480,000	475,567	475,387
VERY GRP FUNDING PLC/THE 6.50% due 08/01/26	100,000	136,004	92,094
VFH PARENT LLC FLT due 01/13/29	1,390,000	1,387,019	1,314,134
VIASAT INC 5.63% due 04/15/27	500,000	512,597	432,328
VIATRIS INC 4.00% due 06/22/50	1,610,000	1,691,842	1,078,035
VIAVI SOLUTIONS INC 3.75% due 10/01/29	25,000	25,000	20,938
VICI PROPERTIES / NOTE 3.50% due 02/15/25	510,000	517,258	477,066
VICI PROPERTIES / NOTE 3.75% due 02/15/27	109,000	99,443	95,873
VICI PROPERTIES / NOTE 3.88% due 02/15/29	2,163,000	1,997,540	1,860,337
VICI PROPERTIES / NOTE 4.13% due 08/15/30	600,000	538,099	517,752
VICI PROPERTIES / NOTE 4.25% due 12/01/26	2,505,000	2,551,746	2,287,842
VICI PROPERTIES / NOTE 4.50% due 01/15/28	1,315,000	1,225,481	1,198,353
VICI PROPERTIES / NOTE 4.50% due 09/01/26	535,000	519,012	492,200
VICI PROPERTIES / NOTE 4.63% due 06/15/25	713,000	705,543	678,241
VICI PROPERTIES / NOTE 5.63% due 05/01/24	725,000	735,074	715,938
VICI PROPERTIES / NOTE 5.75% due 02/01/27	628,000	634,436	595,909
VICI PROPERTIES LP 4.38% due 05/15/25	75,000	74,968	73,251
VICI PROPERTIES LP 4.75% due 02/15/28	200,000	199,875	190,894
VICI PROPERTIES LP 4.95% due 02/15/30	255,000	254,437	241,666
VICTORS MERGER CORP 6.38% due 05/15/29	3,010,000	3,009,972	1,836,100
VIDEOTRON LTD 3.63% due 06/15/29	2,928,000	2,982,029	2,376,834
VIKING OCEAN CRUISES SHI 5.63% due 02/15/29	1,544,000	1,544,055	1,217,451
VIPER ENERGY PARTNERS LP 5.38% due 11/01/27	4,175,000	4,297,078	3,990,515
VIRGIN MEDIA BRISTOL LLC FLT due 01/31/28	1,250,000	1,249,948	1,168,050
VIRGIN MEDIA BRISTOL LLC FLT due 01/31/29	500,000	500,000	477,945
VIRGIN MEDIA FINANCE PLC 3.75% due 07/15/30	500,000	585,356	388,698
VIRGIN MEDIA FINANCE PLC 5.00% due 07/15/30	1,158,000	1,193,863	917,715
VIRGIN MEDIA SECURED FIN 4.25% due 01/15/30	500,000	670,281	488,513
VIRGIN MEDIA SECURED FIN 4.50% due 08/15/30	418,000	436,237	343,475
VIRGIN MEDIA SECURED FIN 5.00% due 04/15/27	1,000,000	1,352,549	1,098,883
VIRGIN MEDIA SECURED FIN 5.50% due 05/15/29	1,569,000	1,641,176	1,402,764
VIRGIN MEDIA VEND FIN IV 5.00% due 07/15/28	1,315,000	1,339,858	1,088,122
VIRGIN MEDIA VENDOR FIN 4.88% due 07/15/28	1,700,000	2,308,945	1,651,652
VIRGIN MONEY UK PLC 3.13% due 06/22/25	200,000	262,139	235,798
VIRGIN MONEY UK PLC 4.00% due 09/03/27	200,000	273,596	231,597
VIRGIN MONEY UK PLC 4.00% due 09/25/26	400,000	544,514	469,437
VIRGINIA ELEC + POWER CO 3.45% due 09/01/22	2,000,000	2,000,000	2,000,496

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VIRGINIA ELEC + POWER CO 3.80% due 09/15/47	218,000	260,858	186,914
VIRGINIA ELEC + POWER CO 4.65% due 08/15/43	94,000	115,412	89,549
VIRGINIA ELEC + POWER CO 6.00% due 05/15/37	293,000	375,272	324,968
VISA INC 1.10% due 02/15/31	34,000	27,903	27,200
VISA INC 2.05% due 04/15/30	320,000	319,633	280,710
VISA INC 3.15% due 12/14/25	960,000	959,643	945,030
VISA INC 4.30% due 12/14/45	790,000	801,696	780,382
VISTA OUTDOOR INC 4.50% due 03/15/29	980,000	980,000	749,864
VISTEON CORP FLT due 03/25/24	600,000	590,109	576,450
VISTRA CORP 5.00% due 07/31/27	1,064,000	1,088,026	967,293
VISTRA CORP 5.50% due 09/01/26	3,665,000	3,689,523	3,460,988
VISTRA CORP 7.00% due 12/31/99	100,000	100,321	90,750
VISTRA CORP 8.00% due 12/31/99	500,000	500,000	481,250
VISTRA OPERATIONS CO LLC 4.30% due 07/15/29	831,000	881,356	752,575
VISTRA OPERATIONS CO LLC 4.38% due 05/01/29	585,000	585,409	489,429
VISTRA OPERATIONS CO LLC 5.13% due 05/13/25	1,181,000	1,178,827	1,169,373
VISTRA OPERATIONS CO LLC 5.63% due 02/15/27	1,500,000	1,515,747	1,410,390
VITERRA FINANCE BV 0.38% due 09/24/25	1,055,000	1,125,769	986,280
VIVO ENERGY INVESTMENTS 5.13% due 09/24/27	283,000	297,226	268,539
VM CONSOLIDATED INC 5.50% due 04/15/29	1,895,000	1,850,830	1,511,263
VM CONSOLIDATED INC FLT due 03/24/28	493,750	491,683	467,522
VMED O2 UK FINAN 4.25% due 01/31/31	2,563,000	2,570,146	2,060,011
VMED O2 UK FINAN 4.50% due 07/15/31	100,000	139,170	95,638
VMED O2 UK FINAN 4.75% due 07/15/31	2,042,000	2,023,182	1,649,630
VMWARE INC 0.60% due 08/15/23	1,075,000	1,074,377	1,038,953
VMWARE INC 1.40% due 08/15/26	1,350,000	1,348,110	1,194,360
VMWARE INC 1.80% due 08/15/28	711,000	707,248	590,457
VMWARE INC 2.20% due 08/15/31	1,417,000	1,406,011	1,115,784
VMWARE INC 3.90% due 08/21/27	357,000	393,401	342,668
VMWARE INC 4.65% due 05/15/27	930,000	986,908	925,194
VMWARE INC 4.70% due 05/15/30	935,000	1,084,501	901,516
VNO MORTGAGE TRUST 3.00% due 11/15/30	370,000	374,074	369,464
VOC ESCROW LTD 5.00% due 02/15/28	621,000	573,261	498,980
VODAFONE GROUP PLC 3.00% due 08/27/80	200,000	251,722	158,239
VODAFONE GROUP PLC 4.38% due 02/19/43	1,300,000	1,559,481	1,129,722
VODAFONE GROUP PLC 4.38% due 05/30/28	550,000	547,229	547,461
VODAFONE GROUP PLC 7.00% due 04/04/79	4,150,000	4,178,353	4,070,943
VOLKSWAGEN AUTO LEASE TRUST 0.27% due 04/20/23	785,862	785,842	785,225
VOLKSWAGEN FIN SERV NV 1.63% due 11/30/22	500,000	653,350	603,356
VOLKSWAGEN GROUP AMERICA 2.70% due 09/26/22	511,000	513,652	510,198
VOLKSWAGEN GROUP AMERICA 3.75% due 05/13/30	2,250,000	2,517,442	2,066,124
VOLKSWAGEN INTL FIN NV 4.13% due 11/16/38	100,000	166,220	97,896
VOLKSWAGEN INTL FIN NV 4.38% due 12/31/99	200,000	220,990	167,765
VOLKSWAGEN LEASING GMBH 0.63% due 07/19/29	60,000	72,485	50,090
VONOVIA SE 1.38% due 01/28/26	200,000	219,860	193,702
VOYA CLO LTD 2.08% due 01/15/32	1,710,000	1,710,000	1,675,887
VOYA CLO LTD 2.10% due 04/20/34	610,000	610,000	584,631
VOYA CLO LTD 2.19% due 07/16/34	1,500,000	1,500,000	1,455,492
VOYA CLO LTD 2.19% due 10/15/31	1,620,000	1,611,963	1,589,674
VOYA CLO LTD 2.69% due 06/07/30	250,000	244,731	240,145
VOYA CLO LTD 2.69% due 10/17/32	250,000	242,602	235,878

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
VOYA CLO LTD 2.79% due 01/15/35	750,000	750,000	709,846
VOYAGE AUSTRALIA PTY LIMITED FLT due 07/20/28	307,675	305,008	287,101
VTR COMUNICACIONES SPA 4.38% due 04/15/29	200,000	200,522	136,768
VTR COMUNICACIONES SPA 5.13% due 01/15/28	425,000	392,843	306,588
VZ SECURED FINANCING BV 5.00% due 01/15/32	2,912,000	2,868,229	2,416,960
WACHOVIA STUDENT LOAN TRUST 1.42% due 04/25/40	654,751	620,902	604,808
WALMART INC 1.50% due 09/22/28	220,000	219,791	192,942
WALMART INC 1.80% due 09/22/31	110,000	109,637	93,391
WALT DISNEY COMPANY/THE 1.65% due 09/01/22	5,432,000	5,445,005	5,425,691
WALT DISNEY COMPANY/THE 3.00% due 09/15/22	600,000	603,297	600,704
WALT DISNEY COMPANY/THE 6.65% due 11/15/37	3,125,000	4,222,815	3,722,753
WAMU MORTGAGE PASS THROUGH CER 1.13% due 07/25/44	779,407	7,748	9,012
WAMU MORTGAGE PASS THROUGH CER 1.16% due 05/25/46	313,643	186,925	283,173
WAMU MORTGAGE PASS THROUGH CER 1.32% due 10/25/44	1,173,591	11,374	11,734
WAMU MORTGAGE PASS THROUGH CER 1.34% due 06/25/44	511,351	-9,884	7,100
WAMU MORTGAGE PASS THROUGH CER 1.88% due 06/25/42	3,528	3,546	3,283
WAMU MORTGAGE PASS THROUGH CER 2.08% due 04/25/45	182	145	175
WAMU MORTGAGE PASS THROUGH CER 2.20% due 10/25/45	1,113,820	1,102,853	1,060,960
WAMU MORTGAGE PASS THROUGH CER 2.26% due 07/25/45	1,389,703	1,350,501	1,296,080
WAMU MORTGAGE PASS THROUGH CER 2.30% due 01/25/45	438,215	433,331	416,815
WAMU MORTGAGE PASS THROUGH CER 2.42% due 01/25/45	1,971,040	531,064	1,649,848
WAMU MORTGAGE PASS THROUGH CER 2.46% due 07/25/45	1,041,849	1,039,850	982,914
WAMU MORTGAGE PASS THROUGH CER 2.98% due 06/25/37	498,120	373,531	453,795
WASH MULTIFAM ACQ INC 5.75% due 04/15/26	1,645,000	1,676,094	1,550,413
WASHINGTON MUTUAL MORTGAGE PAS 1.42% due 04/25/46	625,443	406,426	551,045
WASHINGTON MUTUAL MORTGAGE PAS 2.00% due 07/25/46	7,188	6,189	5,593
WASHINGTON ST HLTH CARE FACS A 4.00% due 10/01/45	420,000	419,992	411,335
WASTE MANAGEMENT INC 1.15% due 03/15/28	375,000	374,815	319,579
WASTE MANAGEMENT INC 1.50% due 03/15/31	34,000	27,882	27,051
WASTE MANAGEMENT INC 2.00% due 06/01/29	520,000	497,713	451,606
WASTE MANAGEMENT INC 2.50% due 11/15/50	485,000	395,312	326,204
WASTE MANAGEMENT INC 2.95% due 06/01/41	132,000	131,354	102,699
WASTE PRO USA INC 5.50% due 02/15/26	913,000	928,820	811,018
WATCO COS LLC/FINANCE CO 6.50% due 06/15/27	1,820,000	1,912,553	1,666,978
WEA FINANCE LLC/WESTFIEL 3.75% due 09/17/24	900,000	900,638	868,523
WEATHERFORD INTERNATIONA 8.63% due 04/30/30	600,000	612,526	497,872
WEBERSTEPHEN PRODUCTS LLC FLT due 10/30/27	419,829	422,796	379,946
WEEKLEY HOMES LLC/ FINAN 4.88% due 09/15/28	755,000	752,835	595,381
WELLS FARGO + COMPANY 2.19% due 04/30/26	5,140,000	5,155,070	4,808,739
WELLS FARGO + COMPANY 2.57% due 02/11/31	8,306,000	8,437,322	7,140,061
WELLS FARGO + COMPANY 2.88% due 10/30/30	3,599,000	3,816,687	3,164,873
WELLS FARGO + COMPANY 3.00% due 10/23/26	2,985,000	2,980,909	2,816,490
WELLS FARGO + COMPANY 3.35% due 03/02/33	5,984,000	5,966,905	5,310,592
WELLS FARGO + COMPANY 3.53% due 03/24/28	339,000	339,000	321,083
WELLS FARGO + COMPANY 3.58% due 05/22/28	2,100,000	2,108,762	1,992,289
WELLS FARGO + COMPANY 3.75% due 01/24/24	4,385,000	4,452,854	4,395,384
WELLS FARGO + COMPANY 3.90% due 12/31/99	610,000	611,849	525,363
WELLS FARGO + COMPANY 3.91% due 04/25/26	824,000	824,000	810,392
WELLS FARGO + COMPANY 4.10% due 06/03/26	2,025,000	2,027,105	1,991,807
WELLS FARGO + COMPANY 4.15% due 01/24/29	692,000	726,556	668,935
WELLS FARGO + COMPANY 4.30% due 07/22/27	4,355,000	4,449,967	4,306,815

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WELLS FARGO + COMPANY 4.40% due 06/14/46	190,000	189,331	165,379
WELLS FARGO + COMPANY 4.48% due 01/16/24	656,000	656,874	663,864
WELLS FARGO + COMPANY 4.48% due 04/04/31	1,090,000	1,208,308	1,065,968
WELLS FARGO + COMPANY 4.61% due 04/25/53	285,000	285,000	263,712
WELLS FARGO + COMPANY 4.65% due 11/04/44	510,000	508,980	458,681
WELLS FARGO + COMPANY 4.75% due 12/07/46	790,000	788,881	723,210
WELLS FARGO + COMPANY 4.90% due 11/17/45	1,030,000	1,027,049	954,654
WELLS FARGO + COMPANY 5.01% due 04/04/51	7,320,000	8,072,077	7,179,446
WELLS FARGO + COMPANY 5.38% due 11/02/43	750,000	757,577	734,620
WELLS FARGO + COMPANY 5.61% due 01/15/44	840,000	885,500	845,335
WELLS FARGO + COMPANY 5.90% due 12/29/49	770,000	782,156	696,234
WELLS FARGO COMMERCIAL MORTGAG 0.72% due 05/15/48	36,005,564	725,214	480,862
WELLS FARGO COMMERCIAL MORTGAG 0.83% due 12/15/59	7,784,503	426,234	226,704
WELLS FARGO COMMERCIAL MORTGAG 0.99% due 02/15/48	19,943,226	514,297	360,340
WELLS FARGO COMMERCIAL MORTGAG 1.55% due 04/15/54	4,000,000	468,739	367,400
WELLS FARGO COMMERCIAL MORTGAG 1.77% due 11/15/49	13,930,035	722,231	649,283
WELLS FARGO COMMERCIAL MORTGAG 1.87% due 07/15/53	10,691	1,505	1,158
WELLS FARGO COMMERCIAL MORTGAG 2.20% due 12/15/34	1,140,000	1,076,003	1,127,506
WELLS FARGO COMMERCIAL MORTGAG 2.65% due 12/15/34	2,650,000	2,643,177	2,611,826
WELLS FARGO COMMERCIAL MORTGAG 3.04% due 10/15/52	1,019,000	946,419	932,779
WELLS FARGO COMMERCIAL MORTGAG 3.10% due 12/15/34	2,200,000	2,196,633	2,161,971
WELLS FARGO COMMERCIAL MORTGAG 3.41% due 05/15/48	1,310,000	1,343,000	1,270,126
WELLS FARGO COMMERCIAL MORTGAG 3.45% due 02/15/48	1,241,000	1,330,894	1,215,871
WELLS FARGO COMMERCIAL MORTGAG 3.55% due 08/15/50	704,470	736,413	686,710
WELLS FARGO COMMERCIAL MORTGAG 3.75% due 06/15/36	700,000	754,912	649,970
WELLS FARGO COMMERCIAL MORTGAG 3.77% due 07/15/58	795,000	829,369	784,686
WELLS FARGO COMMERCIAL MORTGAG 4.03% due 09/15/50	460,000	502,174	432,071
WELLS FARGO COMMERCIAL MORTGAG 4.06% due 08/15/51	464,386	489,538	461,331
WELLS FARGO COMMERCIAL MORTGAG 4.15% due 08/15/51	780,000	846,168	770,958
WELLS FARGO COMMERCIAL MORTGAG 4.18% due 05/15/51	500,000	524,878	497,067
WELLS FARGO COMMERCIAL MORTGAG 4.19% due 05/15/52	455,000	509,316	426,069
WELLS FARGO COMMERCIAL MORTGAG 4.19% due 11/15/50	480,000	516,887	435,341
WELLS FARGO COMMERCIAL MORTGAG 4.21% due 05/15/51	920,000	944,733	914,901
WELLS FARGO COMMERCIAL MORTGAG 4.35% due 05/15/52	500,000	542,657	431,544
WELLS FARGO COMMERCIAL MORTGAG 4.40% due 10/15/50	1,000,000	1,073,579	946,134
WELLS FARGO COMMERCIAL MORTGAG 4.55% due 03/15/52	450,000	513,775	428,200
WELLS FARGO COMMERCIAL MORTGAG 4.82% due 05/15/31	500,000	500,000	471,820
WELLS FARGO COMMERCIAL MORTGAG 4.87% due 03/15/52	450,000	505,137	413,304
WELLS FARGO COMMERCIAL MORTGAG 4.98% due 01/15/59	500,000	550,224	479,406
WELLTOWER INC 2.05% due 01/15/29	1,570,000	1,487,649	1,321,379
WELLTOWER INC 3.85% due 06/15/32	263,000	262,870	239,666
WESCO DISTRIBUTION INC 7.13% due 06/15/25	2,299,000	2,374,956	2,294,011
WESCO DISTRIBUTION INC 7.25% due 06/15/28	374,000	391,239	369,886
WESTERN DIGITAL CORP 2.85% due 02/01/29	720,000	673,088	586,220
WESTERN DIGITAL CORP 4.75% due 02/15/26	1,700,000	1,816,887	1,621,987
WESTERN MIDSTREAM OPERAT 2.62% due 01/13/23	140,000	140,000	139,300
WESTERN MIDSTREAM OPERAT 3.60% due 02/01/25	400,000	402,756	368,500
WESTERN MIDSTREAM OPERAT 4.50% due 03/01/28	100,000	102,296	90,500
WESTERN MIDSTREAM OPERAT 4.55% due 02/01/30	1,370,000	1,383,354	1,185,050
WESTERN MIDSTREAM OPERAT 5.30% due 03/01/48	2,160,000	1,992,270	1,741,284
WESTERN MIDSTREAM OPERAT 5.45% due 04/01/44	300,000	269,549	249,342

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WESTERN MIDSTREAM OPERAT 5.50% due 08/15/48	2,036,000	1,934,991	1,659,340
WESTERN MIDSTREAM OPERAT 5.75% due 02/01/50	345,000	337,801	277,055
WESTLAKE AUTOMOBILE RECEIVABLE 0.57% due 09/16/24	3,341,411	3,341,226	3,303,270
WESTLAKE CORP 3.38% due 08/15/61	182,000	176,455	122,543
WESTPAC BANKING CORP 3.65% due 05/15/23	8,500,000	8,610,564	8,498,389
WEYERHAEUSER CO 4.00% due 04/15/30	2,600,000	2,971,224	2,447,334
WEYERHAEUSER CO 6.88% due 12/15/33	700,000	937,675	785,264
WF RBS COMMERCIAL MORTGAGE TRU 0.88% due 06/15/45	100,002	1,957	0
WF RBS COMMERCIAL MORTGAGE TRU 1.01% due 08/15/47	54,894,875	4,848,720	896,812
WF RBS COMMERCIAL MORTGAGE TRU 1.08% due 03/15/48	6,893,371	583,678	27,436
WF RBS COMMERCIAL MORTGAGE TRU 1.17% due 05/15/45	17,633,015	1,665,121	100,760
WF RBS COMMERCIAL MORTGAGE TRU 2.47% due 05/15/47	1,620,000	1,620,000	1,569,119
WF RBS COMMERCIAL MORTGAGE TRU 3.49% due 06/15/46	383,656	398,677	377,227
WF RBS COMMERCIAL MORTGAGE TRU 3.66% due 03/15/47	111,134	111,570	110,804
WF RBS COMMERCIAL MORTGAGE TRU 3.90% due 09/15/57	186,000	147,825	160,235
WF RBS COMMERCIAL MORTGAGE TRU 4.00% due 05/15/47	1,193,000	1,288,243	1,177,572
WF RBS COMMERCIAL MORTGAGE TRU 4.72% due 03/15/47	180,000	192,189	176,115
WHATABRANDS LLC FLT due 08/03/28	497,500	496,066	465,163
WHEEL PROS INC 6.50% due 05/15/29	2,453,000	2,358,447	1,732,039
WHEEL PROS LLC FLT due 05/11/28	497,500	494,574	410,438
WHITE CAP BUYER LLC 6.88% due 10/15/28	3,397,000	3,567,071	2,717,600
WHITE CAP BUYER LLC FLT due 10/19/27	1,310,967	1,315,496	1,204,451
WHITE CAP PARENT LLC 8.25% due 03/15/26	100,000	99,602	83,250
WHITEBOX CLO I LTD 2.40% due 10/24/34	1,790,000	1,790,064	1,734,179
WHITEBOX CLO I LTD 4.23% due 07/24/32	1,350,000	1,350,000	1,250,925
WHITEBOX CLO III LTD 2.26% due 10/15/34	1,210,000	1,210,000	1,167,760
WILLIAM MORRIS ENDEAVOR ENTMT FLT due 05/18/25	196,310	186,869	184,250
WILLIAMS COMPANIES INC 3.50% due 10/15/51	874,000	872,566	650,140
WILLIAMS COMPANIES INC 3.70% due 01/15/23	240,000	239,159	240,384
WILLIAMS COMPANIES INC 4.85% due 03/01/48	490,000	554,854	443,212
WILLIAMS COMPANIES INC 5.10% due 09/15/45	736,000	746,697	685,568
WILLIAMS COMPANIES INC 7.50% due 01/15/31	409,000	447,294	469,819
WILLIAMS COMPANIES INC 8.75% due 03/15/32	354,000	415,344	441,331
WILLIAMS COS INC 7.75% due 06/15/31	334,000	269,734	391,145
WILLIAMS SCOTSMAN INTL 4.63% due 08/15/28	59,000	60,746	50,298
WILLIS NORTH AMERICA INC 2.95% due 09/15/29	217,000	228,547	186,037
WIND RIVER CLO LTD 4.01% due 01/20/31	1,000,000	996,661	938,304
WINNEBAGO INDUSTRIES 6.25% due 07/15/28	200,000	210,916	183,149
WINTERSHALL DEA FINANCE 1.33% due 09/25/28	500,000	469,512	435,533
WIRECO WORLDGROUP INC FLT due 11/13/28	801,463	794,155	751,372
WISCONSIN ST ENVRNMNTL IMPT FU 5.00% due 06/01/33	1,000,000	1,168,269	1,141,949
WISCONSIN ST HLTH EDUCTNL FA 5.00% due 11/15/35	80,000	82,842	85,015
WISCONSIN ST HLTH EDUCTNL FA 5.00% due 11/15/39	85,000	87,712	89,884
WMG ACQUISITION CORP 3.88% due 07/15/30	80,000	82,316	66,524
WMG ACQUISITION CORP FLT due 01/20/28	500,000	503,016	478,905
WOLVERINE WORLD WIDE 4.00% due 08/15/29	175,000	175,000	140,410
WORKDAY INC 3.50% due 04/01/27	1,922,000	1,922,075	1,838,000
WORKDAY INC 3.70% due 04/01/29	805,000	805,236	752,989
WORKDAY INC 3.80% due 04/01/32	1,860,000	1,799,756	1,699,436
WORLD ACCEPTANCE CORP 7.00% due 11/01/26	150,000	150,000	107,250
WORLD OMNI AUTO RECEIVABLES TR 0.17% due 02/15/24	3,464,922	3,464,863	3,462,070

Fixed Income and Short-Term Securities — Retirement Assets

Issuer Name	Par Value	Book Value	Market Value
WORLD OMNI AUTOMOBILE LEASE SE 0.32% due 09/15/23	534,825	534,808	534,495
WP CAREY INC 2.40% due 02/01/31	400,000	396,939	326,683
WP CAREY INC 4.00% due 02/01/25	315,000	311,450	312,888
WP CAREY INC 4.60% due 04/01/24	345,000	346,446	346,719
WPP FINANCE SA 2.38% due 05/19/27	285,000	379,261	288,389
WR GRACE CO FLT due 09/22/28	1,622,845	1,625,915	1,536,023
WR GRACE HOLDING LLC 4.88% due 06/15/27	1,895,000	2,017,534	1,649,105
WR GRACE HOLDING LLC 5.63% due 08/15/29	2,102,000	2,110,587	1,547,598
WR GRACE HOLDING LLC 5.63% due 10/01/24	93,000	93,854	90,099
WRKCO INC 3.90% due 06/01/28	715,000	744,799	689,164
WYNDHAM HOTELS + RESORTS 4.38% due 08/15/28	2,891,000	2,955,474	2,528,642
WYNDHAM HOTELS + RESORTS INC FLT due 05/30/25	364,796	361,365	351,769
WYNN LAS VEGAS LLC/CORP 5.25% due 05/15/27	1,857,000	1,892,064	1,590,502
WYNN LAS VEGAS LLC/CORP 5.50% due 03/01/25	1,515,000	1,519,754	1,386,225
WYNN MACAU LTD 5.13% due 12/15/29	375,000	375,000	232,328
WYNN MACAU LTD 5.50% due 01/15/26	400,000	398,598	276,500
WYNN RESORTS FINANCE LLC 5.13% due 10/01/29	337,000	340,748	265,421
WYNN RESORTS FINANCE LLC 7.75% due 04/15/25	1,522,000	1,574,845	1,481,302
XCEL ENERGY INC 2.60% due 12/01/29	639,000	662,478	557,176
XCEL ENERGY INC 3.40% due 06/01/30	3,890,000	4,176,577	3,574,355
XEROX HOLDINGS CORP 5.50% due 08/15/28	2,430,000	2,480,101	2,031,646
XHR LP 4.88% due 06/01/29	400,000	402,801	343,143
XPERI CORPORATION FLT due 06/08/28	485,644	488,630	463,639
XPLORNET COMMUNICATIONS INC FLT due 10/02/28	992,500	994,817	903,880
XPO LOGISTICS INC 6.25% due 05/01/25	100,000	102,868	99,250
YAMANA GOLD INC 2.63% due 08/15/31	1,000,000	971,704	802,161
YORK CLO LTD 3.24% due 10/22/29	250,000	250,273	238,629
YUM BRANDS INC 3.63% due 03/15/31	1,094,000	1,104,448	918,960
YUM BRANDS INC 4.63% due 01/31/32	25,000	25,000	22,088
YUM BRANDS INC 4.75% due 01/15/30	245,000	260,885	222,338
YUM BRANDS INC 5.38% due 04/01/32	1,233,000	1,233,000	1,137,566
ZAIS MATRIX CDO I 2.48% due 10/20/34	9,000,000	9,000,000	8,746,587
ZAYO GROUP HOLDINGS INC 4.00% due 03/01/27	3,218,000	3,044,770	2,669,621
ZAYO GROUP HOLDINGS INC 6.13% due 03/01/28	1,825,000	1,895,257	1,317,851
ZAYO GROUP HOLDINGS INC FLT due 03/09/27	1,742,138	1,714,811	1,614,602
ZF FINANCE GMBH 3.75% due 09/21/28	200,000	260,625	164,049
ZI TECH LLC/ZI FIN CORP 3.88% due 02/01/29	550,000	553,425	460,703
ZIFF DAVIS INC 4.63% due 10/15/30	624,000	626,252	531,926
ZIGGO BOND CO BV 5.13% due 02/28/30	1,900,000	1,972,471	1,490,381
ZIGGO BOND CO BV 6.00% due 01/15/27	2,437,000	2,498,283	2,156,745
ZIGGO BV 4.88% due 01/15/30	838,000	808,676	710,575
ZIMMER BIOMET HOLDINGS 4.45% due 08/15/45	1,400,000	1,596,514	1,193,059
ZIPRECRUITER INC 5.00% due 01/15/30	125,000	125,000	105,000
ZOETIS INC 3.95% due 09/12/47	1,300,000	1,572,320	1,134,574
ZZZ183701	300,000	302,273	302,273

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Cash Equivalent Securities	**5,439,224,858**	**5,414,782,329**	**5,414,837,669**
3M CO due 09/07/23	585,000	579,033	579,033
ANTALIS S.A due 07/18/23	35,970,000	35,880,824	35,880,824
AT+T INC 5.70% due 03/19/24	2,000,000	1,917,033	1,917,033
AT+T INC due 01/23/24	611,000	591,071	591,071
AT+T INC due 02/21/24	1,537,000	1,480,814	1,480,814
AT+T INC due 12/19/23	1,500,000	1,461,739	1,461,739
AT+T INC due 12/20/23	250,000	243,526	243,526
AUST + NEW ZEA due 02/28/24	25,000,000	25,000,000	25,000,000
BANC OF AMERICA SEURITIES LLC TBA CASH COLLATERAL USD	226,000	226,000	226,000
BANCO SANTANDER due 11/02/23	10,000,000	9,817,789	9,817,789
BANK MONTREAL MONTREAL BRH due 12/07/23	25,000,000	25,000,000	25,000,000
BANK OF AMERICA N/A due 04/05/24	15,000,000	15,000,000	15,000,000
BANK OF AMERICA, N.A. due 10/06/23	25,000,000	25,000,000	25,000,000
BANK OF NOVA SCOTIA/THE due 01/25/24	30,000,000	30,003,269	30,003,269
BANK OF NOVA SCOTIA/THE due 10/10/23	15,000,000	15,000,000	15,000,000
BARCLAYS BK PLC due 08/15/23	35,000,000	34,763,750	34,763,750
BARTON CAPITAL CORP. due 07/11/23	25,000,000	24,964,931	24,964,931
BARTON CAPITAL CORP. due 08/01/23	1,500,000	1,493,632	1,493,632
BAYER CORP due 09/01/23	611,000	604,771	604,771
BNP PARIBAS NY BANCH due 08/01/23	25,000,000	25,000,000	25,000,000
CANADA T BILL due 08/31/23	25,000,000	18,672,184	18,738,296
CANADIAN IMPERIAL BK due 08/09/23	14,000,000	14,000,000	14,000,000
CANADIAN IMPERIAL BK due 09/22/23	9,500,000	9,500,000	9,500,000
CANADIAN IMPERIAL BK due 10/23/23	15,500,000	15,500,000	15,500,000
CCBOSHUS6 BANK OF AMERICA CCPC CCBOSHUS6 BANK OF AMERICA CCPC	900,000	900,000	900,000
CCBOSZUS6 BOA CCPC COC CCBOSZUS6 BOA CCPC COC	2,719,000	2,719,000	2,719,000
CCMZFTUS7 FWCC MIZUHO FORWARDS CASH COLLATERAL USD	290,000	290,000	290,000
CCWFSTUS6 COC CASH COLL SOCIETE GEN	12,000	12,000	12,000
CD PROGRAM 4.92% due 7/20/23	28,750,000	28,750,000	28,750,000
CD PROGRAM 4.97% due 7/20/23	14,250,000	14,250,000	14,250,000
CD PROGRAM 5.00% due 10/18/23	19,500,000	19,500,000	19,500,000
CITIGROUP GLOBAL MKTS INC S due 09/22/23	30,000,000	29,645,175	29,645,175
CITIGROUP TRI PARTY A due 07/03/23	35,000,000	35,000,000	35,000,000
CITIGROUP TRI PARTY C due 07/03/23	200,000,000	200,000,000	200,000,000
COLLATERALIZED CP FLEX due 11/21/23	6,000,000	6,000,000	6,000,000
CREDIT AGRICOLE due 07/10/23	15,000,000	15,000,000	15,000,000
DBS BANK LTD due 07/26/23	20,000,000	19,932,083	19,932,083
DBS BANK LTD due 10/20/23	12,000,000	11,803,900	11,803,900
DEUTSCHE TRI PARTY A due 07/03/23	55,000,000	55,000,000	55,000,000
DNB NOR BANK ASA due 08/03/23	1,000,000	995,279	995,279
DNB NOR BANK ASA due 11/06/23	10,000,000	9,822,578	9,822,578
FED HOME LN DISCOUNT NT 4.95% due 07/14/23	15,700,000	15,671,931	15,671,931
FED HOME LN DISCOUNT NT due 08/16/23	17,991,000	17,875,465	17,884,035
FED HOME LN DISCOUNT NT due 09/29/23	20,000,000	19,758,183	19,760,128
FED HOME LN DISCOUNT NT due 10/27/23	30,000,000	29,513,250	29,513,250
FEDERAL FARM CREDIT BANK due 02/05/24	2,850,000	2,849,379	2,849,379
FEDERAL FARM CREDIT BANK due 02/06/24	13,500,000	13,499,681	13,499,681
FEDERAL HOME LOAN BANK 5.41% due 06/07/24	26,100,000	26,100,000	26,100,000
FEDERAL HOME LOAN BANK due 07/24/23	5,000,000	5,000,000	5,000,000
FEDERAL HOME LOAN BANK due 07/27/23	75,400,000	75,400,000	75,400,000

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FEDERAL HOME LOAN BANK due 08/01/23	50,000,000	50,000,000	50,000,000
FEDERAL HOME LOAN BANK due 08/15/23	50,000,000	50,000,000	50,000,000
FEDERAL HOME LOAN BANK due 08/18/23	23,600,000	23,600,000	23,600,000
FEDERAL HOME LOAN BANK due 08/25/23	22,100,000	22,100,000	22,100,000
FEDERAL HOME LOAN BANK due 09/25/23	25,400,000	25,400,000	25,400,000
FEDERAL HOME LOAN BANK due 10/03/23	4,600,000	4,600,000	4,600,000
FEDERAL HOME LOAN BANK due 11/03/23	25,000,000	25,000,000	25,000,000
FEDERAL HOME LOAN BANK due 11/10/23	9,000,000	9,000,000	9,000,000
FEDERATION DES CAISSES due 08/09/23	1,000,000	994,421	994,421
FORWARDS CCSALTUS9 COC USD FWCC CASH COLLATERAL USD	15,000	15,000	15,000
FORWARDS HSBC BOC CASH COLLATERAL	-50,000	-50,000	-50,000
FORWARDS HSBC COCLLATERAL TBA CASH COLLATERAL	290,000	290,000	290,000
FUTURES GOLDMAN COLLATERAL COC	3,343,000	3,343,000	3,343,000
GLAXOSMITHKLINE LLC due 10/16/23	15,000,000	14,769,504	14,769,504
GNRL MTRS FINCL CO INC due 08/10/23	1,370,000	1,361,734	1,361,734
GOLDMAN SACS TRI PARTY A due 07/03/23	75,000,000	75,000,000	75,000,000
GREAT BEAR FDG DAC / GREAT BEA due 07/05/23	10,000,000	9,994,344	9,994,344
HSBC TRI PARTY REPO A due 07/03/23	175,000,000	175,000,000	175,000,000
HSBC USA INC due 11/14/23	10,000,000	9,797,511	9,797,511
HSBC USA INC due 11/20/23	250,000	244,675	244,675
ING US FUNDING LLC 5.79% due 08/18/23	20,000,000	20,003,215	20,003,215
ING US FUNDING LLC 5.81% due 08/16/23	25,000,000	25,000,000	25,000,000
JOHN DEERE LTD. due 07/17/23	1,000,000	997,716	997,716
JOHNSON + JOHNSON due 07/05/23	25,000,000	24,986,750	24,986,750
JOHNSON + JOHNSON due 08/14/23	592,000	588,346	588,346
JP MORGAN SEC LLC TPR C due 07/03/23	385,000,000	385,000,000	385,000,000
LA FAYETTE ASSET SEC due 07/26/23	10,500,000	10,464,125	10,464,125
LIBERTY FUNDING LLC due 10/16/23	5,000,000	4,921,236	4,921,236
LIBERTY FUNDING LLC due 11/06/23	15,000,000	14,717,333	14,717,333
LLOYDS BANK CORPORATE due 10/24/23	25,000,000	24,604,688	24,604,688
LMA SA LMA AMERICAS due 07/17/23	33,810,000	33,731,861	33,731,861
LMA SA LMA AMERICAS due 07/26/23	20,000,000	19,930,972	19,930,972
LMA SA LMA AMERICAS due 08/23/23	15,000,000	14,889,804	14,889,804
LMA SA LMA AMERICAS due 10/04/23	20,000,000	19,709,722	19,709,722
LMA SA LMA AMERICAS due 10/05/23	25,000,000	24,633,333	24,633,333
LMA SA LMA AMERICAS due 11/17/23	5,000,000	4,897,294	4,897,294
LONGSHIP FUNDING DAC due 07/05/23	75,000,000	74,957,583	74,957,583
LVMH due 07/19/23	11,750,000	11,721,918	11,721,918
LVMH due 07/20/23	20,000,000	19,949,544	19,949,544
MACQUARIE BANK LIMITED due 08/10/23	1,000,000	994,200	994,200
MACQUARIE BANK LIMITED due 09/25/23	10,250,000	10,250,000	10,250,000
MATCHPOINT FINANCE PLC due 12/04/23	25,000,000	25,000,000	25,000,000
MERRILL LYNCH TRI PARTY REPO due 07/03/23	83,054,000	83,054,000	83,054,000
MORGAN STANLEY TBA CASH COLLATERAL	403,000	403,000	403,000
MUFG BK LTD FLT due 07/18/23	25,000,000	25,000,000	25,000,000
MUFG BK LTD FLT due 08/21/23	9,500,000	9,500,000	9,500,000
MUFG BK LTD FLT due 08/28/23	18,250,000	18,250,000	18,250,000
NATIXIS NY due 09/01/23	15,000,000	14,864,117	14,864,117
NATL AUSTRALIA BK LT due 11/30/23	20,000,000	20,000,000	20,000,000
NATL AUSTRALIA BK LT due 12/04/23	17,500,000	17,500,000	17,500,000
NOMURA TRIPARTY A due 07/03/23	160,000,000	160,000,000	160,000,000

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
NORINCHUKIN BANK (NY) due 09/11/23	25,000,000	25,000,000	25,000,000
NORINCHUKIN BK FLT due 07/27/23	11,000,000	11,000,000	11,000,000
OLD LINE FUNDING LLC 5.45% due 12/18/23	15,000,000	15,000,000	15,000,000
OVERSEA CHINESE BANKING FLT due 08/01/23	20,000,000	20,000,000	20,000,000
PHILIP MORRIS INTL due 10/24/23	20,878,000	20,544,532	20,544,532
PODIUM FUNDING TRUST due 11/02/23	50,000,000	50,000,000	50,000,000
PROCTOR GAMBLE AND CO due 10/27/23	25,000,000	24,582,083	24,582,083
RIDGEFIELD FUNDING CO due 07/24/23	25,000,000	25,000,000	25,000,000
RIDGEFIELD FUNDING CO due 08/16/23	5,000,000	5,000,000	5,000,000
ROYAL BANK OF CANADA due 07/05/23	10,000,000	9,994,433	9,994,433
RYL BNK OF SCOT TRI A due 07/03/23	165,000,000	165,000,000	165,000,000
SALISBURY RECEIVABLES CO due 09/05/23	12,500,000	12,378,542	12,378,542
SHEFFIELD RECEIVABLE due 09/06/23	12,500,000	12,377,399	12,377,399
SKANDIN ENS BANKEN AG due 09/26/23	10,000,000	10,000,000	10,000,000
SKANDIN ENS BANKEN AG due 10/25/23	8,500,000	8,500,000	8,500,000
SKANDIN ENS BANKEN AG due 11/02/23	20,000,000	19,665,889	19,665,889
SOCIETE GENERALE due 03/06/24	441,000	424,559	424,559
SOCIETE GENERALE due 08/07/23	20,000,000	19,893,317	19,893,317
STANDARD CHRTRD BNKN 5.48% due 07/28/23	12,355,000	12,352,927	12,352,927
STANDARD CHRTRD BNKN 5.49% due 12/27/23	3,000,000	2,998,971	2,998,971
STANDARD CHRTRD BNKN FLT due 11/02/23	12,750,000	12,750,000	12,750,000
STATE STREET BANK + TRUST SHORT TERM INV FUND	696,342,281	696,342,281	696,342,281
SUMITOMO MITSUI BKG CORP due 10/16/23	13,000,000	13,000,000	13,000,000
SVENSKA HANDLSBNKN A 4.79% due 09/07/23	6,493,000	6,493,000	6,493,000
SVENSKA HANDLSBNKN A due 04/15/24	35,000,000	35,021,602	35,021,602
SVENSKA HANDLSBNKN A due 11/22/23	12,500,000	12,500,000	12,500,000
SWAP HSBC COC SWAP CASH COLLATERAL USD	1,060,000	1,060,000	1,060,000
SWAP JP MORGAN BOC SWAP CASH COLLATERAL USD	530,000	530,000	530,000
SWAP JP MORGAN COC SWAP CASH COLLATERAL USD	740,000	740,000	740,000
SWAP MORGAN STANLEY BOC SWAP CASH COLLATERAL USD	-90,000	-90,000	-90,000
SWEDBANK AB IAM COML PAPER due 09/25/23	7,000,000	7,000,000	7,000,000
TBA CITIGROUP BOC TBA CASH COLLATERAL	-439,089	-439,089	-439,089
TBA CITIGROUP COC TBA CASH COLLATERAL	439,089	439,089	439,089
TBA WESTERN/LEHMAN RECEIVABLE LBI LEHESC R(LEH ESCROW REC)	748,477	-	3,742
THUNDER BAY FNDNG LLC due 12/18/23	8,000,000	8,000,000	8,000,000
TORONTO DOMINION BANK due 07/11/23	3,440,000	3,435,213	3,435,213
TORONTO DOMINION BANK due 08/31/23	25,000,000	24,783,958	24,783,958
TORONTO DOMINION BK due 01/24/24	20,000,000	20,000,000	20,000,000
TORONTO DOMINION BK due 12/26/23	4,000,000	3,998,452	3,998,452
TREASURY BILL due 07/05/23	62,267,000	62,229,640	62,250,028
TREASURY BILL due 07/11/23	100,000,000	99,859,438	99,859,438
TREASURY BILL due 07/13/23	12,145,000	12,128,541	12,128,541
TREASURY BILL due 07/18/23	125,000,000	124,704,374	124,704,374
TREASURY BILL due 07/25/23	75,000,000	74,749,700	74,749,700
TREASURY BILL due 07/27/23	149,600,000	149,064,557	149,064,557
TREASURY BILL due 08/01/23	8,000,000	7,965,084	7,967,375
TREASURY BILL due 08/03/23	102,000,000	101,525,990	101,525,990
TREASURY BILL due 08/08/23	50,000,000	49,729,514	49,729,514
TREASURY BILL due 08/10/23	2,200,000	2,187,484	2,187,484
TREASURY BILL due 08/24/23	15,500,000	15,380,146	15,380,146
TREASURY BILL due 08/31/23	13,600,000	13,480,051	13,480,051

Cash Equivalent Securities — Retirement Assets

Issuer Name	Shares	Book Value	Market Value
TREASURY BILL due 09/21/23	52,500,000	51,886,555	51,887,075
TREASURY BILL due 09/26/23	123,000,000	121,439,735	121,439,735
TREASURY BILL due 09/28/23	78,500,000	77,494,003	77,494,003
TREASURY BILL due 10/03/23	125,000	123,281	123,349
TREASURY BILL due 10/05/23	2,000,000	1,974,667	1,972,982
TREASURY BILL due 10/10/23	49,900,000	49,169,916	49,169,916
TREASURY BILL due 10/12/23	13,000,000	12,812,838	12,810,846
TREASURY BILL due 10/19/23	18,760,000	18,477,958	18,467,274
TREASURY BILL due 10/26/23	30,000,000	29,524,980	29,524,980
TREASURY BILL due 10/31/23	35,000,000	34,399,372	34,399,372
TREASURY BILL due 11/02/23	690,000	678,447	677,833
TREASURY BILL due 11/30/23	35,000,000	34,233,477	34,233,477
TREASURY BILL due 11/9/23	44,789,100	43,992,115	43,956,669
TREASURY BILL due 8/22/23	25,000,000	24,814,660	24,814,660
TREASURY BILL due 8/29/23	35,807,000	35,515,049	35,515,874
TREASURY BILL due 9/5/23	89,850,000	89,029,669	89,030,967
US TREASURY FRN due 01/31/24	1,600,000	1,599,830	1,599,830
US TREASURY FRN due 10/31/23	65,600,000	65,598,916	65,598,916
VICTORY RECEIVABLES due 07/14/23	30,000,000	29,943,667	29,943,667
WELLS FARGO BANK NA due 07/03/24	30,000,000	30,000,000	30,000,000
WESTPAC BANKING CORP. due 02/14/24	7,750,000	7,750,000	7,750,000
WESTPAC BANKING CORP. due 07/06/23	2,800,000	2,798,048	2,798,048
WESTPAC BANKING CORP. due 08/24/23	8,775,000	8,774,256	8,774,256
WESTPAC BANKING CORP. due 11/20/23	6,500,000	6,500,000	6,500,000

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
Total Underlying Fixed Income Securities	**1,638,124,635**	**1,637,841,188**	**1,546,395,277**
7 ELEVEN INC SR UNSECURED 144A 0.80% due 02/10/24	480,000	479,919	465,219
7 ELEVEN INC SR UNSECURED 144A 0.95% due 02/10/26	490,000	489,391	437,732
ABAY LEASING 2014 LLC US GOVT 2.65% due 11/09/26	463,092	463,092	439,348
ABBVIE INC 2.95% due 11/21/26	890,000	889,462	831,478
ABBVIE INC 3.20% due 11/21/29	570,000	569,905	515,437
ABBVIE INC 3.60% due 05/14/25	200,000	203,415	193,339
ABBVIE INC SR UNSECURED 2.60% due 11/21/24	2,690,000	2,689,817	2,580,982
ACCESS TO LOANS FOR LEARNING S ALLSL 2012 1 A	545,838	544,345	536,463
ADVOCATE HEALTH CORP UNSECURED 2.21% due 06/15/30	1,250,000	1,251,497	1,047,686
AGILENT TECHNOLOGIES INC SR UN 2.10% due 06/04/30	450,000	441,773	369,751
AGILENT TECHNOLOGIES INC SR UN 2.75% due 09/15/29	490,000	505,608	426,208
ALABAMA FEDERAL AID HIGHWAY FI 1.86% due 09/01/29	1,000,000	893,487	851,362
ALABAMA FEDERAL AID HIGHWAY FI 2.16% due 09/01/32	750,000	633,009	610,399
ALABAMA POWER CO SR UNSECURED 3.75% due 09/01/27	1,030,000	1,029,289	984,352
ALBEMARLE CORP SR UNSECURED 4.65% due 06/01/27	600,000	599,088	584,297
ALBEMARLE CORP SR UNSECURED 5.05% due 06/01/32	420,000	418,894	406,646
ALEXANDRIA REAL ESTATE E COMPA 3.45% due 04/30/25	1,470,000	1,465,484	1,406,453
ALEXANDRIA REAL ESTATE E COMPA 4.30% due 01/15/26	190,000	183,246	183,167
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 2 A3	1,460,000	1,459,985	1,443,021
ALLY AUTO RECEIVABLES TRUST ALLYA 2022 3 A3	1,150,000	1,149,939	1,140,129
AMEREN ILLINOIS CO 1ST MORTGAG 3.80% due 05/15/28	920,000	993,586	876,269
AMEREN ILLINOIS CO 1ST MORTGAG 4.95% due 06/01/33	1,470,000	1,465,561	1,458,322
AMERICAN EXPRESS CO SR UNSECUR 1.65% due 11/04/26	990,000	988,940	880,711
AMERICAN EXPRESS CO SR UNSECUR 2.55% due 03/04/27	1,630,000	1,606,333	1,483,968
AMERICAN EXPRESS CO SR UNSECUR 3.95% due 08/01/25	330,000	329,767	320,285
AMERICAN EXPRESS CO SR UNSECUR 4.90% due 02/13/26	380,000	379,736	376,098
AMERICAN EXPRESS CO SR UNSECUR FLT due 05/01/26	920,000	920,000	908,573
AMERICAN EXPRESS CO SR UNSECUR FLT due 08/03/23	690,000	690,000	690,000
AMERICAN EXPRESS CO SR UNSECUR FLT due 08/03/33	550,000	550,000	518,980
AMERICAN EXPRESS CREDIT ACCOUN 3.75% due 08/15/27	2,080,000	2,079,972	2,016,569
AMERICAN EXPRESS CREDIT ACCOUN 4.87% due 05/15/28	2,840,000	2,839,750	2,823,235
AMERICAN HONDA FINANCE SR UNSE 2.25% due 01/12/29	1,010,000	1,008,175	877,732
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 3 A3	735,964	735,899	711,198
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3	1,560,000	1,559,741	1,528,806
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 A3	1,410,000	1,409,897	1,400,470
AMGEN INC 5.15% due 03/02/28	780,000	778,722	779,298
AMPHENOL CORP 4.35% due 06/01/29	370,000	369,788	358,171
AMPHENOL CORP SR UNSECURED 2.20% due 09/15/31	660,000	657,980	537,391
AMPHENOL CORP SR UNSECURED 3.20% due 04/01/24	1,789,000	1,789,049	1,754,358
AMPHENOL CORP SR UNSECURED 4.75% due 03/30/26	280,000	279,118	276,651
ANDOVER MA 2.32% due 11/01/33	1,000,000	1,006,419	810,437
ANGLO AMERICAN CAPITAL 2.25% due 03/17/28	200,000	199,210	171,872
ANGLO AMERICAN CAPITAL 3.63% due 09/11/24	600,000	608,636	583,121
ANGLO AMERICAN CAPITAL 4.75% due 04/10/27	330,000	324,943	318,925
ANGLO AMERICAN CAPITAL COMPANY 2.63% due 09/10/30	540,000	536,354	445,436
ANGLO AMERICAN CAPITAL COMPANY 4.88% due 05/14/25	860,000	896,626	841,920
AON CORP COMPANY GUAR 3.75% due 05/02/29	500,000	488,788	462,828
AON CORP/AON GLOBAL HOLD COMPA 2.85% due 05/28/27	450,000	449,833	411,461
ARI FLEET LEASE TRUST ARIFL 2021 A A2 144A	429,505	429,472	426,326
ASCENSION HEALTH SR UNSECURED 2.53% due 11/15/29	1,759,000	1,825,094	1,512,706

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
ASTRAZENECA FINANCE LLC COMPAN 0.70% due 05/28/24	660,000	659,982	632,380
AT+T INC 1.65% due 02/01/28	570,000	569,550	489,871
AT+T INC 2.25% due 02/01/32	460,000	459,358	365,378
AT+T INC 2.30% due 06/01/27	250,000	249,786	224,840
AT+T INC 2.55% due 12/01/33	2,199,000	2,204,068	1,727,262
AT+T INC SR UNSECURED 0.90% due 03/25/24	870,000	869,798	840,289
AT+T INC SR UNSECURED 06/24 VA FLT due 06/12/24	780,000	781,208	786,781
AT+T INC SR UNSECURED 1.70% due 03/25/26	910,000	909,154	829,457
AT+T INC SR UNSECURED 4.50% due 05/15/35	800,000	846,056	735,442
ATMOS ENERGY CORP SR UNSECURED 2.63% due 09/15/29	950,000	960,415	835,089
BAE SYSTEMS HOLDINGS INC 3.85% due 12/15/25	1,580,000	1,640,644	1,515,419
BAE SYSTEMS HOLDINGS INC COMPA 3.80% due 10/07/24	1,425,000	1,454,643	1,387,112
BAKER HUGHES LLC/CO OBL SR UNS 1.23% due 12/15/23	515,000	515,000	504,852
BALTIMORE CNTY MD 3.57% due 08/01/32	1,915,000	2,047,433	1,800,516
BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 A3	1,390,335	1,376,451	1,282,778
BANK BANK 2017 BNK5 A4	1,990,000	1,918,690	1,818,982
BANK BANK 2018 BN11 A2	2,385,000	2,365,957	2,206,247
BANK BANK 2018 BN12 A4	1,290,000	1,343,247	1,216,819
BANK OF AMERICA CORP SR UNSECU FLT due 02/04/28	1,000,000	1,000,000	902,587
BANK OF AMERICA CORP SR UNSECU FLT due 02/13/26	680,000	680,000	636,800
BANK OF AMERICA CORP SR UNSECU FLT due 03/15/25	640,000	651,812	627,280
BANK OF AMERICA CORP SR UNSECU FLT due 04/02/26	300,000	300,000	287,551
BANK OF AMERICA CORP SR UNSECU FLT due 04/22/25	1,020,000	1,020,000	977,892
BANK OF AMERICA CORP SR UNSECU FLT due 04/27/28	300,000	300,000	287,995
BANK OF AMERICA CORP SR UNSECU FLT due 04/27/33	500,000	500,000	470,122
BANK OF AMERICA CORP SR UNSECU FLT due 07/22/27	2,990,000	3,008,019	2,669,367
BANK OF AMERICA CORP SR UNSECU FLT due 07/22/28	1,980,000	1,980,000	1,944,429
BANK OF AMERICA CORP SR UNSECU FLT due 07/23/24	530,000	530,000	530,149
BANK OF AMERICA CORP SR UNSECU FLT due 07/23/29	2,100,000	2,100,000	1,992,466
BANK OF AMERICA CORP SR UNSECU FLT due 10/22/25	660,000	673,638	630,169
BANK OF AMERICA CORP SR UNSECU FLT due 10/24/24	1,050,000	1,050,000	1,032,538
BANK OF AMERICA CORP SR UNSECU FLT due 10/24/26	1,260,000	1,260,000	1,133,741
BANK OF AMERICA CORP SR UNSECU FLT due 12/06/25	3,460,000	3,460,000	3,234,439
BANK OF AMERICA CREDIT CARD TR 4.79% due 05/15/28	2,035,000	2,034,543	2,020,348
BANK OF AMERICA CREDIT CARD TR BACCT 2022 A2 A2	1,165,000	1,164,828	1,159,162
BANK OF MONTREAL SR UNSECURED 0.63% due 07/09/24	950,000	949,500	902,296
BANK OF MONTREAL SR UNSECURED 1.25% due 09/15/26	980,000	978,926	863,951
BANK OF MONTREAL SR UNSECURED 2.65% due 03/08/27	520,000	519,185	476,059
BANK OF MONTREAL SR UNSECURED 3.70% due 06/07/25	430,000	429,935	415,097
BANK OF MONTREAL SR UNSECURED 4.25% due 09/14/24	500,000	499,807	490,149
BANK OF MONTREAL SR UNSECURED 4.70% due 09/14/27	800,000	799,699	781,982
BANK OF MONTREAL SR UNSECURED 5.20% due 02/01/28	1,220,000	1,219,985	1,219,777
BANK OF NEW YORK MELLON SR UNS FLT due 11/21/25	530,000	530,000	527,194
BANK OF NOVA SCOTIA 5.25% due 12/06/24	520,000	519,653	515,384
BANK OF NOVA SCOTIA SR UNSECUR 1.30% due 09/15/26	1,420,000	1,419,954	1,249,647
BANK OF NOVA SCOTIA SR UNSECUR 1.45% due 01/10/25	300,000	299,897	281,005
BANK OF NOVA SCOTIA SR UNSECUR 1.95% due 02/02/27	940,000	939,706	838,077
BANK OF NOVA SCOTIA SR UNSECUR 3.45% due 04/11/25	530,000	529,638	510,287
BANK OF NOVA SCOTIA SR UNSECUR 4.75% due 02/02/26	150,000	149,885	147,673
BANK OF NOVA SCOTIA SR UNSECUR 4.85% due 02/01/30	440,000	439,708	424,480
BANK OF NY MELLON CORP 2.05% due 01/26/27	744,000	743,550	669,533

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
BANK OF NY MELLON CORP SR UNSE FLT due 02/01/29	1,470,000	1,470,000	1,430,713
BANK OF NY MELLON CORP SR UNSE FLT due 04/26/27	740,000	740,000	730,871
BANK OF NY MELLON CORP SR UNSE FLT due 06/13/25	420,000	420,000	409,600
BANK OF NY MELLON CORP SR UNSE FLT due 06/13/28	150,000	150,000	143,742
BANK OF NY MELLON CORP SR UNSE FLT due 07/24/26	910,000	910,000	890,637
BANK OF NY MELLON CORP SR UNSE FLT due 07/26/30	470,000	470,524	453,287
BANK OF NY MELLON CORP SR UNSE FLT due 10/25/28	100,000	100,000	101,927
BAXTER INTERNATIONAL INC 1.92% due 02/01/27	1,460,000	1,459,998	1,296,793
BAXTER INTERNATIONAL INC SR UN 1.32% due 11/29/24	2,720,000	2,720,000	2,552,096
BAXTER INTERNATIONAL INC SR UN 3.95% due 04/01/30	270,000	269,295	249,077
BAYER US FINANCE II LLC 4.25% due 12/15/25	950,000	949,350	916,653
BAYER US FINANCE II LLC 4.38% due 12/15/28	1,210,000	1,204,908	1,147,859
BAYER US FINANCE II LLC COMPAN FLT due 12/15/23	720,000	720,000	719,213
BAYER US FINANCE LLC COMPANY G 3.38% due 10/08/24	610,000	627,666	590,599
BAYLOR SCOTT + WHITE HOL UNSEC 3.10% due 11/15/25	1,500,000	1,549,768	1,411,038
BECTON DICKINSON + CO 2.82% due 05/20/30	430,000	379,423	376,076
BECTON DICKINSON + CO SR UNSEC 4.30% due 08/22/32	130,000	130,197	123,313
BECTON DICKINSON + CO SR UNSEC 4.69% due 02/13/28	430,000	430,000	424,161
BENCHMARK MORTGAGE TRUST BMARK 2018 B8 A5	1,270,000	1,271,046	1,165,819
BHP BILLITON FIN USA LTD COMPA 4.75% due 02/28/28	1,990,000	1,980,626	1,976,189
BLACK HILLS CORP SR UNSECURED 1.04% due 08/23/24	1,060,000	1,047,896	1,001,294
BLACK HILLS CORP SR UNSECURED 3.15% due 01/15/27	320,000	322,139	296,518
BLACK HILLS CORP SR UNSECURED 3.95% due 01/15/26	1,395,000	1,466,306	1,332,864
BLACK HILLS CORP SR UNSECURED 4.25% due 11/30/23	790,000	791,606	784,485
BLACK HILLS CORP SR UNSECURED 5.95% due 03/15/28	770,000	767,657	778,975
BMW VEHICLE LEASE TRUST BMWLT 2023 1 A3	2,045,000	2,044,958	2,031,254
BNP PARIBAS 4.40% due 08/14/28	1,120,000	1,116,597	1,057,264
BNP PARIBAS SR UNSEC FLT due 01/10/25	1,760,000	1,763,591	1,744,311
BNP PARIBAS SR UNSECURED 144A FLT due 06/30/27	580,000	580,000	511,238
BNP PARIBAS SR UNSECURED 144A FLT due 11/19/25	1,455,000	1,473,321	1,387,329
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2022 BOCA A 144A	595,000	592,740	590,710
BOEING CO 2.20% due 02/04/26	250,000	242,432	229,452
BOEING CO 2.70% due 02/01/27	1,350,000	1,348,165	1,233,911
BOEING CO 4.88% due 05/01/25	890,000	914,284	877,352
BOEING CO 5.04% due 05/01/27	50,000	50,000	49,388
BOEING CO 5.15% due 05/01/30	710,000	710,000	703,149
BOSTON MA 1.74% due 03/01/34	1,400,000	1,102,158	1,066,223
BOSTON PROPERTIES LP 3.20% due 01/15/25	300,000	309,686	284,561
BOSTON PROPERTIES LP SR UNSECU 2.75% due 10/01/26	1,230,000	1,214,880	1,085,959
BOSTON PROPERTIES LP SR UNSECU 3.65% due 02/01/26	1,030,000	1,040,170	955,561
BP CAP MARKETS AMERICA 2.72% due 01/12/32	1,060,000	1,060,000	899,998
BP CAP MARKETS AMERICA 4.89% due 09/11/33	700,000	700,005	692,772
BPCE SA SR UNSECURED 144A 1.63% due 01/14/25	890,000	888,588	830,787
BPCE SA SR UNSECURED 144A 4.75% due 07/19/27	1,400,000	1,397,092	1,353,639
BPR TRUST BPR 2022 OANA A 144A	2,900,000	2,893,345	2,813,007
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 1 A1B	2,862,759	2,862,759	2,785,344
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 2 A1B	1,513,164	1,513,164	1,471,472
BRISTOL MYERS SQUIBB CO SR UNS 0.54% due 11/13/23	1,090,000	1,090,000	1,070,397
BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A	957,320	946,812	951,366
BX TRUST BX 2021 RISE A 144A	1,190,000	1,168,618	1,157,904
BX TRUST BX 2021 VOLT A 144A	2,330,000	2,272,471	2,254,553

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
BX TRUST BX 2022 CSMO A 144A	1,340,000	1,335,716	1,337,479
BX TRUST BX 2022 GPA A 144A	1,760,000	1,753,650	1,757,241
BX TRUST BX 2022 IND A 144A	5,159,592	5,146,038	5,080,589
BX TRUST BX 2022 PSB A 144A	1,874,497	1,862,585	1,869,289
CALIFORNIA ST CAS 3.05% due 04/01/29	2,250,000	2,067,170	2,065,426
CAMPBELL CA UNION HIGH SCH DIS 1.47% due 08/01/29	2,805,000	2,428,773	2,338,207
CANADIAN NATL RESOURCES SR UNS 3.80% due 04/15/24	600,000	607,557	590,196
CANADIAN NATL RESOURCES SR UNS 3.85% due 06/01/27	500,000	482,392	472,235
CANADIAN PACIFIC RAILWAY COMPA 1.35% due 12/02/24	1,050,000	1,049,336	986,548
CANADIAN PACIFIC RAILWAY COMPA 1.75% due 12/02/26	380,000	379,610	341,569
CANADIAN PACIFIC RAILWAY COMPA 2.90% due 02/01/25	1,926,000	1,894,612	1,849,129
CAPITAL ONE FINANCIAL CO SR UN 4.25% due 04/30/25	340,000	355,671	328,214
CAPITAL ONE FINANCIAL CO SR UN FLT due 02/01/29	380,000	380,000	364,026
CAPITAL ONE FINANCIAL CO SR UN FLT due 03/01/30	330,000	330,000	280,196
CAPITAL ONE FINANCIAL CO SR UN FLT due 03/03/26	470,000	470,000	438,874
CAPITAL ONE FINANCIAL CO SR UN FLT due 05/10/28	200,000	200,000	189,764
CAPITAL ONE FINANCIAL CO SR UN FLT due 05/10/33	1,380,000	1,380,000	1,292,137
CAPITAL ONE FINANCIAL CO SR UN FLT due 07/24/26	200,000	200,000	193,850
CAPITAL ONE FINANCIAL CO SR UN FLT due 11/02/27	725,000	698,573	621,057
CAPITAL ONE FINANCIAL CO SR UN FLT due 12/06/24	1,210,000	1,210,000	1,178,401
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2021 1 A3	1,565,000	1,564,978	1,495,230
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2022 2 A3	1,890,000	1,889,889	1,827,820
CARGILL INC SR UNSECURED 144A 2.13% due 04/23/30	1,315,000	1,181,811	1,100,830
CARGILL INC SR UNSECURED 144A 3.63% due 04/22/27	160,000	159,341	152,776
CARGILL INC SR UNSECURED 144A 4.00% due 06/22/32	440,000	410,395	406,800
CARMAX AUTO OWNER TRUST CARMX 2021 2 A3	1,230,128	1,229,958	1,188,837
CARMAX AUTO OWNER TRUST CARMX 2022 1 A3	1,945,000	1,944,753	1,862,417
CARMAX AUTO OWNER TRUST CARMX 2022 2 A3	1,320,000	1,319,847	1,285,773
CARMAX AUTO OWNER TRUST CARMX 2023 1 A3	2,300,000	2,299,826	2,267,569
CARRIER GLOBAL CORP 2.49% due 02/15/27	1,935,000	1,947,161	1,763,287
CARRIER GLOBAL CORP SR UNSECUR 2.24% due 02/15/25	745,000	748,876	704,589
CEDARS SINAI HEALTH SYS SECURE 2.29% due 08/15/31	1,500,000	1,424,339	1,226,373
CENTERPOINT ENER HOUSTON GENL 4.45% due 10/01/32	1,070,000	1,066,464	1,028,296
CENTERPOINT ENERGY RES 5.25% due 03/01/28	1,040,000	1,049,356	1,039,579
CES MU2 LLC US GOVT GUAR 1.99% due 05/13/27	859,697	859,697	804,363
CHARLES SCHWAB CORP SR UNSECUR FLT due 05/19/29	790,000	790,000	789,052
CHARTER COMM OPT LLC/CAP 4.40% due 04/01/33	740,000	737,559	649,539
CHASE AUTO OWNER TRUST CHAOT 2022 AA A3 144A	2,180,000	2,179,807	2,128,986
CHEROKEE CNTY GA SCH SYS CHESC 5.63% due 08/01/28	1,250,000	1,339,771	1,276,119
CHESAPEAKE FUNDING II LLC CFII 2020 1A A1 144A	538,491	538,472	535,799
CHESAPEAKE FUNDING II LLC CFII 2021 1A A1 144A	916,545	916,451	890,082
CHESAPEAKE FUNDING II LLC CFII 2023 1A A1 144A	1,126,975	1,126,944	1,117,947
CHILDREN S HOSPITAL MEDI SR UN 2.85% due 11/15/26	1,600,000	1,600,000	1,473,959
CHRISTUS HEALTH SR SECURED 4.34% due 07/01/28	1,000,000	1,000,000	947,683
CIGNA GROUP/THE 3.75% due 07/15/23	336,000	335,999	335,697
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A5	2,590,000	2,611,447	2,540,446
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 A4	1,111,000	1,114,954	1,047,917
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC31 A4	965,000	987,268	915,304
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A4	1,121,813	1,090,300	1,041,827
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A5	1,507,803	1,514,340	1,401,976
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	1,497,812	1,437,978	1,359,983

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 P7 A4	1,291,000	1,289,723	1,186,944
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A4	1,205,000	1,218,763	1,113,515
CITIGROUP INC SR UNSEC FLT due 03/17/33	1,410,000	1,410,000	1,245,745
CITIGROUP INC SR UNSEC FLT due 04/08/26	340,000	343,079	324,597
CITIGROUP INC SR UNSEC FLT due 04/24/25	775,000	775,000	757,615
CITIGROUP INC SR UNSEC FLT due 06/03/31	1,440,000	1,440,000	1,201,416
CITIGROUP INC SR UNSEC FLT due 09/29/26	350,000	350,000	349,524
CITIGROUP INC SR UNSECURED FLT due 01/25/26	1,940,000	1,940,000	1,822,424
CITIGROUP INC SR UNSECURED FLT due 02/24/28	2,430,000	2,430,000	2,236,187
CITIGROUP INC SR UNSECURED FLT due 03/17/26	500,000	500,000	478,157
CITIGROUP INC SR UNSECURED FLT due 05/01/25	1,740,000	1,740,000	1,664,982
CITIGROUP INC SR UNSECURED FLT due 05/24/33	1,060,000	1,060,000	1,025,714
CITIGROUP INC SR UNSECURED FLT due 10/30/24	630,000	630,000	618,875
CITIGROUP INC SR UNSECURED FLT due 11/03/25	375,000	375,000	351,290
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 1 A3 144A	4,140,000	4,139,317	4,128,290
CITIZENS BANK NA/RI SR UNSECUR 3.75% due 02/18/26	420,000	419,938	382,585
CITIZENS BANK NA/RI SR UNSECUR FLT due 05/23/25	880,000	880,000	833,392
CITIZENS BANK NA/RI SR UNSECUR FLT due 08/09/28	1,020,000	1,020,000	927,088
CNH EQUIPMENT TRUST CNH 2021 C A3	1,600,000	1,599,861	1,516,041
CNH INDUSTRIAL CAP LLC COMPANY 3.95% due 05/23/25	460,000	458,424	445,135
CNH INDUSTRIAL CAP LLC COMPANY 5.45% due 10/14/25	250,000	248,775	248,271
COLLEGE LOAN CORPORATION TRUST COLLE 2006 1 A7A 144A	900,000	900,062	886,580
COMCAST CORP 3.40% due 04/01/30	920,000	918,845	845,299
COMCAST CORP 4.55% due 01/15/29	1,170,000	1,167,543	1,148,935
COMERICA INC SR UNSECURED 3.70% due 07/31/23	725,000	724,999	722,419
COMM MORTGAGE TRUST COMM 2014 CR14 A4	3,000,000	3,127,705	2,964,958
COMM MORTGAGE TRUST COMM 2014 CR17 A5	3,290,000	3,399,825	3,215,447
COMM MORTGAGE TRUST COMM 2014 CR18 A5	1,300,000	1,310,641	1,268,475
COMM MORTGAGE TRUST COMM 2014 CR19 ASB	752,216	788,242	737,516
COMM MORTGAGE TRUST COMM 2015 CR26 A4	2,630,000	2,726,914	2,481,841
COMM MORTGAGE TRUST COMM 2016 COR1 A3	1,499,135	1,429,634	1,366,277
COMM MORTGAGE TRUST COMM 2016 COR1 A4	1,650,000	1,604,679	1,500,246
COMM MORTGAGE TRUST COMM 2016 CR28 A3	1,256,825	1,256,547	1,185,703
COMM MORTGAGE TRUST COMM 2016 CR28 A4	2,478,375	2,619,224	2,341,107
COMMONSPIRIT HEALTH SR SECURED 2.76% due 10/01/24	190,000	190,000	182,900
COMMONWEALTH EDISON CO 1ST MOR 3.70% due 08/15/28	1,260,000	1,229,237	1,188,816
CONNECTICUT LIGHT + PWR 1ST MO 0.75% due 12/01/25	610,000	609,885	545,961
CONSUMERS ENERGY CO 1ST MORTGA 3.80% due 11/15/28	1,200,000	1,154,100	1,131,665
CONSUMERS ENERGY CO 1ST MORTGA 4.65% due 03/01/28	390,000	389,348	386,939
COOPERATIEVE RABOBANK UA 3.65% due 04/06/28	960,000	960,000	888,794
COOPERATIEVE RABOBANK UA SR UN FLT due 02/28/29	550,000	550,000	542,656
COOPERATIEVE RABOBANK UA SR UN FLT due 06/24/26	830,000	807,519	758,990
COOPERATIEVE RABOBANK UA SR UN FLT due 09/24/26	390,000	390,000	348,369
COOPERATIEVE RABOBANK UA SR UN FLT due 12/15/27	1,915,000	1,915,000	1,672,888
COREBRIDGE GLOB FUNDING SR SEC 0.90% due 09/22/25	1,800,000	1,799,335	1,616,035
COTERRA ENERGY INC 3.90% due 05/15/27	520,000	523,964	490,133
CRH AMERICA FINANCE INC COMPAN 3.95% due 04/04/28	760,000	757,488	718,635
CRH AMERICA INC COMPANY GUAR 3.88% due 05/18/25	1,330,000	1,368,530	1,280,576
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 A4	1,805,000	1,846,084	1,706,372
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C5 A5	754,000	756,626	712,254
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 A5	2,140,000	2,084,570	1,971,242

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
CUBESMART LP COMPANY GUAR 2.25% due 12/15/28	570,000	534,649	480,316
CUBESMART LP COMPANY GUAR 4.00% due 11/15/25	320,000	335,896	303,571
CVS HEALTH CORP 1.30% due 08/21/27	840,000	838,582	722,892
CVS HEALTH CORP 2.88% due 06/01/26	345,000	348,507	324,260
CVS HEALTH CORP 3.00% due 08/15/26	240,000	239,872	224,982
CVS HEALTH CORP 4.30% due 03/25/28	533,000	529,060	514,036
CVS HEALTH CORP SR UNSECURED 5.00% due 02/20/26	650,000	648,039	646,982
CVS HEALTH CORP SR UNSECURED 5.13% due 02/21/30	1,790,000	1,778,576	1,777,641
DAIMLER TRUCK FINAN NA COMPANY 1.13% due 12/14/23	1,320,000	1,319,318	1,292,617
DAIMLER TRUCK FINAN NA COMPANY 1.63% due 12/13/24	670,000	669,915	630,700
DAIMLER TRUCK FINAN NA COMPANY 2.00% due 12/14/26	1,380,000	1,375,788	1,231,860
DAIMLER TRUCK FINAN NA COMPANY 3.65% due 04/07/27	530,000	529,188	500,888
DANONE SA 2.59% due 11/02/23	1,228,000	1,225,805	1,215,169
DELAWARE ST DES 4.45% due 07/01/28	1,165,000	1,141,291	1,154,816
DELL EQUIPMENT FINANCE TRUST DEFT 2021 1 A3 144A	735,022	734,939	728,539
DELL EQUIPMENT FINANCE TRUST DEFT 2023 1 A3 144A	1,600,000	1,599,938	1,601,428
DELL EQUIPMENT FINANCE TRUST DEFT 2023 2 A3 144A	1,245,000	1,244,924	1,245,796
DENISON TX INDEP SCH DIST DENS 0.00% due 08/01/24	1,000,000	985,370	941,858
DENTON TX INDEP SCH DIST DNNSC 5.00% due 08/15/29	1,000,000	1,029,356	1,025,830
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4	1,075,000	1,072,383	998,316
DIGITAL REALTY TRUST LP COMPAN 4.45% due 07/15/28	1,100,000	1,099,112	1,029,670
DIGITAL REALTY TRUST LP COMPAN 5.55% due 01/15/28	270,000	269,828	266,011
DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A	1,085,000	1,084,876	1,079,467
DLLAA LLC DLLAA 2021 1A A3 144A	2,118,499	2,118,310	2,033,941
DLLAD LLC DLLAD 2021 1A A3 144A	1,650,000	1,649,931	1,556,971
DLLMT LLC DLLMT 2021 1A A3 144A	1,380,833	1,380,798	1,335,026
DLLMT LLC DLLMT 2023 1A A3 144A	1,610,000	1,609,750	1,585,514
DOMINION ENERGY SOUTH 1ST MORT 2.30% due 12/01/31	400,000	399,788	324,583
DONLEN FLEET LEASE FUNDING DFLF2 2021 2 A2 144A	484,728	474,866	472,472
DRAGON 2012 LLC US GOVT GUAR 0 1.97% due 03/12/24	195,956	195,956	192,409
DTE ELECTRIC CO 1ST MORTGAGE 2.63% due 03/01/31	680,000	679,170	581,253
DTE ELECTRIC CO 1ST MORTGAGE 5.20% due 04/01/33	760,000	758,477	772,226
DTE ELECTRIC CO GENL REF MOR 3.00% due 03/01/32	1,110,000	1,106,048	955,938
DTE ENERGY CO SR UNSECURED 4.22% due 11/01/24	530,000	530,022	518,134
DUKE ENERGY CAROLINAS 1ST MORT 2.45% due 08/15/29	385,000	382,312	332,087
DUKE ENERGY CAROLINAS 1ST MORT 2.85% due 03/15/32	440,000	439,765	373,970
DUKE ENERGY FLORIDA LLC 2.40% due 12/15/31	420,000	419,458	344,923
DUKE ENERGY PROGRESS LLC 1ST M 2.00% due 08/15/31	930,000	928,686	747,938
DUKE ENERGY PROGRESS LLC 1ST M 3.70% due 09/01/28	1,190,000	1,189,886	1,123,959
DUKE ENERGY PROGRESS LLC 3.45% due 03/15/29	985,000	1,005,314	903,092
DUKE UNIVERSITY HEALTH SR UNSE 3.16% due 06/01/42	2,500,000	2,500,000	1,861,393
DUKE UNIVERSITY UNSECURED 3.20% due 10/01/38	775,000	853,794	637,919
DUPONT DE NEMOURS INC 4.49% due 11/15/25	540,000	540,000	528,848
DUPONT DE NEMOURS INC SR UNSEC FLT due 11/15/23	620,000	620,000	621,630
EAST OHIO GAS CO/THE 1.30% due 06/15/25	1,700,000	1,694,215	1,558,426
ECMC GROUP STUDENT LOAN TRUST ECMC 2018 2A A 144A	2,067,181	2,064,711	2,006,613
ECMC GROUP STUDENT LOAN TRUST ECMC 2021 1A A1B 144A	1,346,913	1,346,913	1,306,979
ECOLAB INC SR UNSECURED 0.90% due 12/15/23	260,000	259,959	255,720
EDLINC STUDENT LOAN FUNDING TR ESLFT 2012 1 A 144A	134,300	134,739	133,981
EDUCATIONAL FUNDING OF THE SOU EFOTS 2011 1 A2	179,497	179,695	179,119
EMD FINANCE LLC COMPANY GUAR 3.25% due 03/19/25	1,840,000	1,869,933	1,763,570

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
EMERSON ELECTRIC CO SR UNSECUR 1.95% due 10/15/30	320,000	318,727	265,501
EMERSON ELECTRIC CO SR UNSECUR 2.00% due 12/21/28	1,710,000	1,707,000	1,478,373
EMORY UNIVERSITY UNSECURED 1.57% due 09/01/25	345,000	345,000	315,814
ENBRIDGE INC COMPANY GUAR 2.15% due 02/16/24	400,000	399,893	390,688
ENBRIDGE INC COMPANY GUAR 2.50% due 02/14/25	310,000	310,047	294,430
ENBRIDGE INC COMPANY GUAR 3.70% due 07/15/27	420,000	433,998	396,479
ENBRIDGE INC COMPANY GUAR 4.25% due 12/01/26	300,000	314,526	289,329
ENTERGY ARKANSAS LLC 1ST MORTG 4.00% due 06/01/28	900,000	1,004,344	855,567
ENTERGY TEXAS INC 1ST MORTGAGE 1.50% due 09/01/26	960,000	958,550	832,740
ENTERPRISE FLEET FINANCING LLC EFF 2021 1 A2 144A	367,976	367,964	360,240
ENTERPRISE FLEET FINANCING LLC EFF 2021 3 A2 144A	1,088,860	1,088,708	1,045,858
ENTERPRISE FLEET FINANCING LLC EFF 2022 2 A2 144A	1,607,065	1,606,918	1,582,119
ENTERPRISE FLEET FINANCING LLC EFF 2022 3 A2 144A	2,913,266	2,912,918	2,850,162
ENTERPRISE FLEET FINANCING LLC EFF 2022 4 A2 144A	755,000	754,887	752,143
ENTERPRISE FLEET FINANCING LLC EFF 2023 1 A2 144A	1,225,000	1,224,808	1,214,688
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A2 144A	2,030,000	2,029,654	2,018,708
ENTERPRISE PRODUCTS OPER 2.80% due 01/31/30	550,000	578,307	481,513
ENTERPRISE PRODUCTS OPER 4.15% due 10/16/28	690,000	664,426	659,658
ENTERPRISE PRODUCTS OPER COMPA 3.13% due 07/31/29	270,000	285,663	241,932
EQUIFAX INC 5.10% due 06/01/28	770,000	767,768	758,431
EQUIFAX INC SR UNSECURED 2.35% due 09/15/31	450,000	361,960	358,808
EQUIFAX INC SR UNSECURED 2.60% due 12/01/24	770,000	769,942	733,341
EQUIFAX INC SR UNSECURED 5.10% due 12/15/27	340,000	339,750	336,162
ERP OPERATING LP SR UNSECURED 2.85% due 11/01/26	890,000	887,866	825,630
ERP OPERATING LP SR UNSECURED 3.38% due 06/01/25	600,000	625,779	575,710
ETHIOPIAN LEASING 2012 US GOVT 2.57% due 08/14/26	1,546,895	1,574,342	1,475,555
ETHIOPIAN LEASING 2012 US GOVT 2.65% due 05/12/26	1,276,905	1,276,905	1,229,313
EVERGY KANSAS CENTRAL 1ST MORT 3.25% due 12/01/25	600,000	628,872	563,557
EVERGY METRO 1ST MORTGAGE 2.25% due 06/01/30	760,000	759,371	632,130
EVERGY METRO 4.95% due 04/15/33	720,000	719,107	708,291
EVERGY METRO MORTGAGE 3.65% due 08/15/25	470,000	495,633	450,895
EVERGY MISSOURI WEST INC 1ST M 5.15% due 12/15/27	300,000	299,482	295,758
EXELON CORP SR UNSECURED 5.15% due 03/15/28	650,000	648,991	647,043
EXP IMP IMB 2.37% due 03/19/27	757,916	782,218	716,017
EXPERIAN FINANCE PLC COMPANY G 4.25% due 02/01/29	890,000	920,451	843,183
EXTRA SPACE STORAGE LP 5.50% due 07/01/30	1,160,000	1,147,050	1,150,401
EXTRA SPACE STORAGE LP COMPANY 3.90% due 04/01/29	250,000	249,758	227,725
FANNIE MAE FNR 2007 88 HC	40,420	40,457	40,821
FANNIEMAE GRANTOR TRUST FNGT 2003 T4 1A	2,280	2,280	2,224
FANNIEMAE GRANTOR TRUST FNGT 2004 T2 1A1	9,547	9,929	9,523
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A2	19,892	21,073	20,565
FANNIEMAE WHOLE LOAN FNW 2003 W4 3A	12,422	13,121	12,449
FANNIEMAE WHOLE LOAN FNW 2004 W11 1A3	36,580	38,272	36,378
FANNIEMAE WHOLE LOAN FNW 2004 W8 3A	10,739	11,357	10,925
FED CAISSES DESJARDINS COVERED 0.45% due 10/07/23	1,620,000	1,619,824	1,597,096
FED HM LN PC POOL 1B4924 FLT due 09/01/40	141,935	144,320	143,787
FED HM LN PC POOL 1B8747 FLT due 09/01/41	81,208	82,610	81,852
FED HM LN PC POOL 1B8908 FLT due 11/01/41	70,169	71,463	70,151
FED HM LN PC POOL 1G0062 FLT due 02/01/35	42,432	41,974	41,589
FED HM LN PC POOL 1G0208 FLT due 04/01/35	4,507	4,460	4,373
FED HM LN PC POOL 1G1496 FLT due 02/01/37	13,788	13,766	13,537

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL 1G1503 FLT due 02/01/37	780	783	764
FED HM LN PC POOL 1J0248 FLT due 02/01/37	13,895	13,974	13,633
FED HM LN PC POOL 1J1064 FLT due 05/01/38	39,122	39,093	37,939
FED HM LN PC POOL 1J1068 FLT due 04/01/38	69,711	73,579	70,694
FED HM LN PC POOL 1J2841 FLT due 09/01/37	45,526	45,426	46,319
FED HM LN PC POOL 1Q0001 FLT due 01/01/36	17,232	17,084	17,013
FED HM LN PC POOL 2B0244 FLT due 02/01/42	28,389	29,521	27,695
FED HM LN PC POOL 2B0620 FLT due 07/01/42	144,964	148,420	144,434
FED HM LN PC POOL 2B0635 FLT due 08/01/42	81,555	83,729	80,697
FED HM LN PC POOL 2B0669 FLT due 07/01/42	26,718	27,413	26,192
FED HM LN PC POOL 2B1601 FLT due 08/01/43	89,169	89,921	88,282
FED HM LN PC POOL 2B1649 FLT due 09/01/43	158,768	160,038	157,725
FED HM LN PC POOL 2B1783 FLT due 10/01/43	215,010	217,576	214,069
FED HM LN PC POOL 2B2965 FLT due 08/01/44	210,440	214,621	210,959
FED HM LN PC POOL 2B3360 FLT due 11/01/44	67,387	68,051	66,195
FED HM LN PC POOL 2B3423 FLT due 11/01/44	217,213	222,219	216,040
FED HM LN PC POOL 2B3493 FLT due 12/01/44	392,741	403,751	391,812
FED HM LN PC POOL 2B3623 FLT due 01/01/45	342,039	349,735	340,420
FED HM LN PC POOL 2B3626 FLT due 12/01/44	424,644	435,010	423,227
FED HM LN PC POOL 2B3656 FLT due 01/01/45	250,940	256,572	249,518
FED HM LN PC POOL 2B4151 FLT due 05/01/45	306,082	312,567	305,362
FED HM LN PC POOL 2B4166 FLT due 05/01/45	160,712	164,616	159,896
FED HM LN PC POOL 2B4462 FLT due 08/01/45	341,679	346,825	342,743
FED HM LN PC POOL 2B4739 FLT due 09/01/45	245,489	251,000	249,153
FED HM LN PC POOL 2B4808 FLT due 11/01/45	266,183	271,706	269,943
FED HM LN PC POOL 2B4933 FLT due 12/01/45	151,371	153,550	152,409
FED HM LN PC POOL 2B5033 FLT due 01/01/46	87,326	87,422	82,546
FED HM LN PC POOL 2B5130 FLT due 02/01/46	68,344	68,839	69,222
FED HM LN PC POOL 2B5188 FLT due 03/01/46	95,431	95,819	90,321
FED HM LN PC POOL 2B5599 FLT due 09/01/46	482,077	494,605	479,481
FED HM LN PC POOL 2B5647 FLT due 10/01/46	635,864	648,674	626,990
FED HM LN PC POOL 2B5812 FLT due 01/01/47	469,969	477,367	458,086
FED HM LN PC POOL 2B6451 FLT due 08/01/47	360,003	368,167	350,940
FED HM LN PC POOL 2B6506 FLT due 10/01/47	399,756	403,951	386,565
FED HM LN PC POOL 2B6612 FLT due 11/01/47	193,385	193,437	187,988
FED HM LN PC POOL 2B6628 FLT due 11/01/47	517,132	524,296	500,899
FED HM LN PC POOL 2B6641 FLT due 11/01/47	272,126	275,540	264,433
FED HM LN PC POOL 2B7736 FLT due 02/01/50	636,319	650,153	595,701
FED HM LN PC POOL 781804 FLT due 07/01/34	4,113	4,030	4,189
FED HM LN PC POOL 782656 FLT due 03/01/36	8,629	8,629	8,530
FED HM LN PC POOL 786614 FLT due 08/01/25	83	83	82
FED HM LN PC POOL 840637 FLT due 03/01/47	72,551	72,349	71,918
FED HM LN PC POOL 847565 FLT due 04/01/36	30,950	30,558	30,440
FED HM LN PC POOL 8C0269 FLT due 05/01/52	4,705,164	4,496,600	4,262,385
FED HM LN PC POOL 8C0303 FLT due 07/01/52	1,573,382	1,531,206	1,473,937
FED HM LN PC POOL 8C0329 FLT due 08/01/52	1,879,168	1,872,644	1,786,383
FED HM LN PC POOL 8C0376 FLT due 09/01/52	956,856	963,040	913,417
FED HM LN PC POOL 8C0382 FLT due 09/01/52	928,818	939,236	900,341
FED HM LN PC POOL 8C0399 FLT due 10/01/52	1,305,061	1,281,320	1,252,618
FED HM LN PC POOL 8C0430 FLT due 11/01/52	1,069,005	1,041,430	1,034,922
FED HM LN PC POOL 8C0464 FLT due 12/01/52	1,567,452	1,557,120	1,531,873

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FED HM LN PC POOL G04540 6.00% due 08/01/38	214,358	217,438	223,452
FED HM LN PC POOL G14573 3.00% due 04/01/27	256,710	263,207	247,395
FED HM LN PC POOL G67702 4.00% due 01/01/47	967,599	1,007,587	925,273
FED HM LN PC POOL J13882 3.50% due 12/01/25	47,107	47,180	45,997
FED HM LN PC POOL J14492 4.00% due 02/01/26	43,868	44,179	42,825
FED HM LN PC POOL J17545 3.00% due 12/01/26	129,037	130,510	124,499
FED HM LN PC POOL J18801 3.00% due 04/01/27	116,857	118,636	112,390
FED HM LN PC POOL J24777 2.50% due 07/01/23	553	553	551
FED HM LN PC POOL J24778 2.50% due 07/01/23	779	779	776
FED HM LN PC POOL Q40083 3.50% due 04/01/46	1,009,507	1,060,572	939,940
FED HM LN PC POOL QA5182 3.00% due 12/01/49	2,119,252	2,156,786	1,882,000
FED HM LN PC POOL QB4931 2.00% due 11/01/50	3,203,063	3,317,265	2,634,157
FED HM LN PC POOL QE8086 4.00% due 08/01/52	2,787,008	2,798,540	2,633,423
FED HM LN PC POOL QE8113 4.00% due 08/01/52	2,835,850	2,842,388	2,674,426
FED HM LN PC POOL QE9162 4.50% due 09/01/52	2,219,430	2,224,893	2,137,345
FED HM LN PC POOL QN1110 2.50% due 12/01/34	6,325,078	6,379,193	5,805,760
FED HM LN PC POOL QN1350 2.50% due 01/01/35	964,419	976,816	885,088
FED HM LN PC POOL QN1355 2.50% due 01/01/35	2,912,088	2,948,188	2,672,879
FED HM LN PC POOL QN1370 3.00% due 01/01/35	258,476	265,271	241,817
FED HM LN PC POOL QN1374 3.00% due 01/01/35	262,077	269,367	245,362
FED HM LN PC POOL QN1377 3.00% due 01/01/35	370,023	380,431	346,403
FED HM LN PC POOL QN1511 2.50% due 02/01/35	1,813,018	1,840,835	1,655,203
FED HM LN PC POOL QN1577 2.50% due 02/01/35	265,232	269,645	242,080
FED HM LN PC POOL QN1678 2.50% due 02/01/35	1,462,818	1,484,525	1,335,243
FED HM LN PC POOL RA6388 2.50% due 12/01/51	4,994,340	4,919,650	4,279,376
FED HM LN PC POOL SD8005 3.50% due 08/01/49	75,981	77,617	70,081
FED HM LN PC POOL U40189 3.00% due 03/01/27	345,852	351,112	327,323
FED HM LN PC POOL U59002 3.50% due 09/01/32	368,628	389,043	348,981
FED HM LN PC POOL U62123 3.50% due 02/01/43	1,072,733	1,128,924	1,000,415
FED HM LN PC POOL U70048 3.00% due 08/01/27	141,857	145,583	134,629
FED HM LN PC POOL U90739 3.50% due 02/01/43	57,990	61,447	53,971
FEDERAL REALTY OP LP SR UNSECU 1.25% due 02/15/26	460,000	458,479	410,692
FEDERAL REALTY OP LP SR UNSECU 3.95% due 01/15/24	130,000	131,652	128,517
FEDERAL REALTY OP LP SR UNSECU 5.38% due 05/01/28	470,000	467,110	460,211
FEDEX CORP 4.25% due 05/15/30	1,660,000	1,848,647	1,586,052
FHLMC MULTIFAMILY STRUCTURED P FHMS K069 A2	3,025,000	3,159,329	2,853,153
FHLMC MULTIFAMILY STRUCTURED P FHMS K736 A2	3,100,000	3,141,071	2,881,499
FHLMC MULTIFAMILY STRUCTURED P FHMS Q004 A2H	103,764	105,031	103,101
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT1	2,253,177	2,274,840	2,043,528
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT2	2,576,284	2,600,631	2,258,400
FHLMC STRUCTURED PASS THROUGH FSPC T 63 1A1	138,764	131,644	133,537
FIDELITY NATL INFO SERV COMPAN 4.50% due 07/15/25	360,000	359,911	351,926
FIDELITY NATL INFO SERV SR UNS 4.70% due 07/15/27	445,000	444,418	432,959
FIFTH THIRD BANCORP 2.38% due 01/28/25	460,000	467,518	430,490
FIFTH THIRD BANCORP SR UNSECUR FLT due 04/25/28	550,000	550,000	506,013
FIFTH THIRD BANCORP SR UNSECUR FLT due 04/25/33	180,000	180,000	158,598
FIFTH THIRD BANCORP SR UNSECUR FLT due 07/28/30	1,370,000	1,370,221	1,280,180
FIFTH THIRD BANCORP SR UNSECUR FLT due 10/27/28	630,000	630,000	627,218
FIFTH THIRD BANK SR UNSECURED FLT due 10/27/25	400,000	400,000	389,639
FIFTH THIRD BANK SUBORDINATED 3.85% due 03/15/26	550,000	535,735	507,550
FISERV INC 3.20% due 07/01/26	540,000	539,984	506,717

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FISERV INC SR UNSECURED 2.75% due 07/01/24	1,110,000	1,109,608	1,076,941
FISERV INC SR UNSECURED 3.80% due 10/01/23	1,230,000	1,229,970	1,223,847
FISERV INC SR UNSECURED 5.45% due 03/02/28	430,000	429,473	432,100
FLORIDA GAS TRANSMISSION SR UN 4.35% due 07/15/25	1,700,000	1,736,102	1,647,505
FMC CORP 5.15% due 05/18/26	480,000	479,926	472,209
FMC CORP SR UNSECURED 3.20% due 10/01/26	560,000	547,343	519,778
FMC CORP SR UNSECURED 3.45% due 10/01/29	470,000	491,484	411,141
FMC CORP SR UNSECURED 4.10% due 02/01/24	1,050,000	1,058,560	1,036,505
FNMA POOL 295541 FLT due 10/01/32	28,264	28,166	27,474
FNMA POOL 555743 5.00% due 09/01/33	142,696	148,494	143,710
FNMA POOL 725027 5.00% due 11/01/33	260,348	271,917	262,204
FNMA POOL 725205 5.00% due 03/01/34	283,716	296,709	285,733
FNMA POOL 725206 5.50% due 02/01/34	126,490	134,871	128,633
FNMA POOL 725232 5.00% due 03/01/34	55,013	59,447	55,405
FNMA POOL 725238 5.00% due 03/01/34	130,883	137,290	131,814
FNMA POOL 735803 FLT due 07/01/35	109,453	109,464	107,315
FNMA POOL 739757 FLT due 08/01/33	7,672	7,653	7,806
FNMA POOL 739759 FLT due 08/01/33	38,283	38,213	38,950
FNMA POOL 745484 FLT due 12/01/35	39,676	39,379	39,532
FNMA POOL 745606 FLT due 05/01/36	7,747	7,635	7,670
FNMA POOL 745777 FLT due 07/01/36	16,208	16,339	16,295
FNMA POOL 745859 FLT due 11/01/35	16,778	16,566	16,471
FNMA POOL 764364 FLT due 06/01/34	15,955	15,950	15,607
FNMA POOL 776486 FLT due 03/01/34	20,086	21,134	20,423
FNMA POOL 789463 FLT due 06/01/34	160,680	160,728	162,777
FNMA POOL 796989 FLT due 08/01/34	7,499	7,638	7,602
FNMA POOL 815055 FLT due 04/01/35	14,531	14,340	14,158
FNMA POOL 818982 FLT due 03/01/35	137,173	136,211	133,934
FNMA POOL 832729 FLT due 09/01/35	42,468	42,302	41,920
FNMA POOL 888635 5.50% due 09/01/36	102,192	112,372	104,564
FNMA POOL 889911 FLT due 05/01/36	305,287	307,770	297,010
FNMA POOL 933584 FLT due 05/01/38	18,532	18,599	18,037
FNMA POOL AB1940 3.50% due 12/01/25	77,367	78,842	75,452
FNMA POOL AB5358 2.50% due 06/01/27	382,556	387,454	364,774
FNMA POOL AE8281 FLT due 12/01/40	41,552	42,345	40,814
FNMA POOL AJ2155 FLT due 10/01/41	72,943	73,871	73,642
FNMA POOL AJ3295 FLT due 11/01/41	49,481	50,693	49,057
FNMA POOL AK4888 FLT due 03/01/42	39,032	40,592	38,266
FNMA POOL AK6361 3.00% due 04/01/27	129,063	131,017	124,683
FNMA POOL AK6431 3.00% due 04/01/27	225,341	227,938	216,122
FNMA POOL AK7385 3.00% due 03/01/27	214,587	217,579	206,251
FNMA POOL AL2964 2.50% due 07/01/27	1,339,939	1,362,328	1,276,696
FNMA POOL AL9502 4.00% due 11/01/45	459,714	478,718	441,762
FNMA POOL AN0571 3.10% due 01/01/26	2,480,000	2,399,417	2,361,509
FNMA POOL AN0665 3.07% due 02/01/26	1,817,951	1,815,622	1,729,660
FNMA POOL AO4573 FLT due 06/01/42	88,946	90,942	87,722
FNMA POOL AP2392 FLT due 08/01/42	37,982	39,034	37,765
FNMA POOL AP4058 3.00% due 08/01/27	75,526	76,610	72,416
FNMA POOL AP5947 4.00% due 09/01/32	373,259	392,972	356,003
FNMA POOL AP6310 FLT due 09/01/42	114,582	117,550	113,647
FNMA POOL AP7487 3.00% due 09/01/27	253,219	260,520	239,980

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL AP7557 FLT due 09/01/42	38,484	38,377	38,956
FNMA POOL AQ4651 3.50% due 11/01/42	74,427	78,942	69,620
FNMA POOL AQ4697 3.50% due 11/01/42	89,916	95,115	84,185
FNMA POOL AQ9465 3.00% due 01/01/33	119,364	123,503	108,726
FNMA POOL AS3662 2.50% due 10/01/24	76,568	76,872	75,015
FNMA POOL AS7056 3.00% due 04/01/31	1,595,367	1,647,958	1,505,792
FNMA POOL AU3148 FLT due 07/01/43	21,066	21,119	20,475
FNMA POOL AU3730 FLT due 09/01/43	34,824	35,570	34,388
FNMA POOL AV7133 FLT due 05/01/44	6,250	6,359	6,097
FNMA POOL AW1181 FLT due 03/01/44	277,103	280,882	275,592
FNMA POOL AW5021 FLT due 08/01/44	161,051	165,128	162,302
FNMA POOL AW8592 FLT due 10/01/44	172,185	176,458	173,068
FNMA POOL AX0686 FLT due 08/01/44	72,427	74,324	73,016
FNMA POOL AY0090 FLT due 12/01/44	418,926	431,009	417,617
FNMA POOL BC0145 FLT due 01/01/46	178,495	181,681	180,745
FNMA POOL BF0105 4.00% due 06/01/56	2,460,182	2,603,794	2,313,460
FNMA POOL BF0107 4.50% due 06/01/56	1,824,563	1,960,735	1,781,417
FNMA POOL BF0108 4.50% due 06/01/56	1,047,699	1,116,883	1,022,924
FNMA POOL BF0118 4.50% due 06/01/56	927,168	996,066	897,204
FNMA POOL BF0125 4.00% due 07/01/56	1,584,489	1,672,499	1,490,000
FNMA POOL BF0132 4.00% due 07/01/56	900,106	952,618	847,545
FNMA POOL BF0136 5.00% due 08/01/56	1,371,546	1,508,745	1,371,207
FNMA POOL BF0154 3.50% due 11/01/46	1,360,593	1,410,831	1,255,518
FNMA POOL BF0172 4.00% due 01/01/41	206,136	212,178	196,046
FNMA POOL BF0193 4.00% due 04/01/41	1,571,926	1,620,118	1,494,991
FNMA POOL BF0198 4.00% due 11/01/40	3,144,282	3,228,964	2,990,360
FNMA POOL BF0201 4.00% due 08/01/51	3,995,893	4,059,891	3,779,821
FNMA POOL BF0202 4.50% due 01/01/51	1,708,557	1,774,972	1,672,643
FNMA POOL BH2589 FLT due 08/01/47	198,271	203,315	194,870
FNMA POOL BH5786 FLT due 11/01/47	183,343	184,065	179,098
FNMA POOL BH7365 FLT due 08/01/47	627,916	643,173	616,509
FNMA POOL BJ2463 FLT due 11/01/47	802,088	813,883	782,746
FNMA POOL BK0700 2.50% due 02/01/35	160,771	163,659	147,569
FNMA POOL BK0706 2.50% due 02/01/35	181,010	184,116	165,227
FNMA POOL BK0707 2.50% due 02/01/35	151,048	153,940	137,940
FNMA POOL BK7939 4.50% due 11/01/48	1,031,079	1,058,194	1,007,779
FNMA POOL BL2034 3.21% due 07/01/26	3,284,056	3,284,778	3,123,736
FNMA POOL BL3670 2.08% due 10/01/26	2,315,000	2,316,895	2,115,500
FNMA POOL BM6011 FLT due 11/01/26	1,432,699	1,464,979	1,368,545
FNMA POOL BM7030 FLT due 06/01/52	1,626,060	1,546,167	1,476,384
FNMA POOL BM7055 FLT due 09/01/52	2,049,373	2,007,699	1,926,324
FNMA POOL BO1843 FLT due 08/01/49	397,868	406,519	377,395
FNMA POOL BO2240 FLT due 09/01/49	717,314	732,755	682,153
FNMA POOL BO3236 FLT due 11/01/49	980,126	994,541	921,790
FNMA POOL BO4955 FLT due 11/01/49	270,437	275,212	254,625
FNMA POOL BO4956 FLT due 11/01/49	181,483	185,027	171,007
FNMA POOL BO5007 FLT due 12/01/49	163,444	166,395	153,721
FNMA POOL BO6254 FLT due 12/01/49	405,539	411,586	380,723
FNMA POOL BO6257 FLT due 12/01/49	331,419	334,718	310,485
FNMA POOL BO7258 3.00% due 01/01/35	588,749	605,104	551,095
FNMA POOL BO7259 3.00% due 01/01/35	508,998	522,908	476,484

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FNMA POOL BO7262 3.00% due 01/01/35	324,011	332,676	303,102
FNMA POOL BO7270 FLT due 01/01/50	1,053,861	1,062,248	990,009
FNMA POOL BO9283 2.50% due 02/01/35	330,733	336,188	303,309
FNMA POOL BP0633 FLT due 01/01/50	787,041	795,336	738,378
FNMA POOL BS3060 1.39% due 11/01/28	870,000	871,616	733,094
FNMA POOL BS3066 1.39% due 11/01/28	1,450,000	1,452,693	1,221,824
FNMA POOL BS4169 2.23% due 03/01/29	2,000,000	2,040,918	1,767,775
FNMA POOL BS4249 1.99% due 02/01/29	4,317,604	4,387,283	3,768,944
FNMA POOL BS4956 2.27% due 04/01/29	1,490,000	1,493,327	1,310,622
FNMA POOL BS5306 2.59% due 12/01/30	3,410,000	3,417,568	2,969,337
FNMA POOL BS6526 3.50% due 10/01/29	5,230,000	5,249,720	4,902,354
FNMA POOL BS6891 4.43% due 10/01/29	969,000	975,624	953,712
FNMA POOL BS7574 4.21% due 02/01/28	4,470,000	4,475,721	4,380,004
FNMA POOL BT7869 4.50% due 09/01/52	1,223,397	1,228,281	1,181,631
FNMA POOL BT8141 FLT due 06/01/52	1,634,031	1,567,912	1,491,539
FNMA POOL BT8249 FLT due 07/01/52	958,493	939,845	903,818
FNMA POOL BT8268 FLT due 08/01/52	1,422,501	1,422,517	1,360,836
FNMA POOL BU8809 FLT due 05/01/52	1,137,758	1,121,325	1,055,793
FNMA POOL BV2500 FLT due 06/01/52	1,958,656	1,960,161	1,860,023
FNMA POOL BV7994 FLT due 08/01/52	1,096,462	1,087,574	1,063,811
FNMA POOL BW1300 FLT due 10/01/52	2,998,358	2,927,449	2,925,324
FNMA POOL BW1315 4.50% due 11/01/52	2,733,245	2,599,333	2,650,592
FNMA POOL BW1384 FLT due 12/01/52	1,780,251	1,771,383	1,769,240
FNMA POOL BW5040 FLT due 07/01/52	2,557,498	2,581,184	2,434,040
FNMA POOL BW9708 FLT due 11/01/52	2,646,469	2,619,545	2,613,211
FNMA POOL CA3155 4.00% due 02/01/34	207,223	213,568	201,587
FNMA POOL CA3156 4.00% due 02/01/34	142,143	146,274	138,251
FNMA POOL CB2624 2.50% due 01/01/52	3,591,074	3,595,820	3,077,263
FNMA POOL CB3854 4.00% due 06/01/52	12,856,946	12,466,783	12,146,211
FNMA POOL CB4905 5.50% due 10/01/52	4,770,049	4,765,393	4,800,564
FNMA POOL FM2268 2.50% due 01/01/35	853,271	867,353	783,104
FNMA POOL MA0952 4.00% due 01/01/32	405,241	418,781	395,443
FNMA POOL MA1620 2.50% due 10/01/23	1,450	1,450	1,441
FORD CREDIT AUTO LEASE TRUST FORDL 2022 A A3	1,495,000	1,494,888	1,475,312
FORD CREDIT AUTO OWNER TRUST FORDO 2020 A A3	60,323	60,319	60,211
FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3	881,333	881,292	859,332
FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A3	905,000	904,921	869,111
FORD CREDIT AUTO OWNER TRUST FORDO 2022 B A3	1,340,000	1,339,944	1,309,345
FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3	2,515,000	2,514,880	2,475,706
FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A3	2,280,000	2,279,774	2,251,097
FORD CREDIT AUTO OWNER TRUST FORDO 2023 B A3	1,360,000	1,359,982	1,357,678
FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 1 A 144A	2,565,000	2,564,328	2,413,932
FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A	5,200,000	5,198,676	4,695,613
FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A	2,670,000	2,669,991	2,383,653
FORD CREDIT AUTO OWNER TRUST/F FORDR 2022 1 A 144A	2,750,000	2,749,264	2,607,288
FORTUNE BRANDS INNOVATIO SR UN 4.00% due 09/21/23	810,000	809,971	806,480
FREDDIE MAC SCRT SCRT 2018 3 MA	706,196	702,450	663,430
FREDDIE MAC SCRT SCRT 2018 4 M55D	398,621	405,703	375,513
FREDDIE MAC SCRT SCRT 2019 1 M55D	1,290,251	1,320,586	1,209,943
FREDDIE MAC SCRT SCRT 2020 2 M55H	1,309,475	1,378,823	1,158,074
FREDDIE MAC SCRT SCRT 2020 2 MT	1,950,657	2,008,369	1,592,002

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
FREDDIE MAC SCRT SCRT 2020 3 M5TU	557,394	586,416	486,819
FREDDIE MAC SCRT SCRT 2020 3 MTU	1,723,827	1,830,055	1,450,871
FREDDIE MAC SCRT SCRT 2020 3 TTU	672,115	703,190	606,419
FREDDIE MAC SCRT SCRT 2021 1 TTU	1,346,535	1,401,881	1,207,048
FRISCO TX INDEP SCH DIST FSCSC 4.00% due 02/15/26	1,000,000	986,416	974,106
GE HEALTHCARE TECH INC 5.65% due 11/15/27	1,370,000	1,365,125	1,386,785
GE HEALTHCARE TECH INC 5.86% due 03/15/30	360,000	360,018	369,479
GE HEALTHCARE TECH INC SR UNSE 5.60% due 11/15/25	700,000	698,766	700,453
GENERAL MILLS INC SR UNSECURED 2.88% due 04/15/30	640,000	639,097	568,352
GENERAL MOTORS FINL CO 3.80% due 04/07/25	750,000	749,910	723,227
GENERAL MOTORS FINL CO 4.30% due 04/06/29	820,000	818,761	752,518
GENERAL MOTORS FINL CO 6.05% due 10/10/25	440,000	439,551	440,770
GENERAL MOTORS FINL CO SR UNSE 1.20% due 10/15/24	670,000	669,881	630,250
GENERAL MOTORS FINL CO SR UNSE 2.40% due 10/15/28	1,370,000	1,367,359	1,159,974
GENERAL MOTORS FINL CO SR UNSE 5.00% due 04/09/27	490,000	489,588	476,829
GENERAL MOTORS GFORT 2023 1 A1 144A	3,730,000	3,729,089	3,722,960
GEORGIA PACIFIC LLC SR UNSECUR 1.75% due 09/30/25	790,000	766,453	725,340
GEORGIA PACIFIC LLC SR UNSECUR 3.60% due 03/01/25	340,000	328,610	327,851
GEORGIA PACIFIC LLC SR UNSECUR 3.73% due 07/15/23	1,690,000	1,690,000	1,688,742
GILEAD SCIENCES INC 0.75% due 09/29/23	330,000	329,991	326,276
GLAXOSMITHKLINE CAPITAL COMPAN 0.53% due 10/01/23	560,000	560,000	553,406
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2022 1 A3	945,000	944,995	926,604
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 1 A3	3,045,000	3,044,554	3,023,075
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A3	990,000	989,900	981,898
GM FINANCIAL REVOLVING RECEIVA GMREV 2021 1 A 144A	1,695,000	1,694,709	1,480,894
GM FINANCIAL REVOLVING RECEIVA GMREV 2022 1 A 144A	1,030,000	1,029,804	1,049,479
GM FINANCIAL SECURITIZED TERM GMCAR 2021 2 A3	1,369,696	1,369,619	1,323,798
GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A3	1,520,000	1,519,900	1,451,918
GM FINANCIAL SECURITIZED TERM GMCAR 2022 2 A3	465,000	464,927	449,957
GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3	1,420,000	1,419,800	1,403,707
GM FINANCIAL SECURITIZED TERM GMCAR 2023 1 A3	1,340,000	1,339,813	1,322,464
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A3	1,400,000	1,399,963	1,375,254
GNMA II POOL 082977 FLT due 11/20/41	301,994	309,197	290,866
GNMA II POOL 082997 FLT due 12/20/41	156,526	160,378	150,761
GNMA II POOL 710055 FLT due 09/20/60	4,164	4,457	4,002
GNMA II POOL 714618 FLT due 07/20/59	5,044	5,203	5,004
GNMA II POOL 725607 FLT due 11/20/59	5	5	5
GNMA II POOL 765167 FLT due 11/20/61	5,906	6,341	5,566
GNMA II POOL 773419 FLT due 09/20/61	28,221	30,320	26,672
GNMA II POOL 773426 FLT due 09/20/61	8,606	9,235	8,387
GNMA II POOL 891615 FLT due 05/20/58	761,426	749,060	757,965
GNMA II POOL AY8928 FLT due 02/20/67	504,648	538,662	489,545
GNMA II POOL AY8939 FLT due 02/20/67	360,300	386,132	351,387
GNMA II POOL MA3195 FLT due 10/20/45	140,673	142,419	134,826
GOLDMAN SACHS GROUP INC 3.85% due 01/26/27	1,305,000	1,325,399	1,240,703
GOLDMAN SACHS GROUP INC SR UNS 1.22% due 12/06/23	410,000	410,000	402,106
GOLDMAN SACHS GROUP INC SR UNS FLT due 02/24/28	1,960,000	1,961,065	1,778,395
GOLDMAN SACHS GROUP INC SR UNS FLT due 08/23/28	710,000	710,000	686,439
GOLDMAN SACHS GROUP INC SR UNS FLT due 09/10/24	1,030,000	1,030,000	1,018,418
GOLDMAN SACHS GROUP INC SR UNS FLT due 09/10/27	1,720,000	1,720,000	1,511,713
GOLDMAN SACHS GROUP INC SR UNS FLT due 09/29/25	565,000	565,000	545,888

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
GOLDMAN SACHS GROUP INC SR UNS FLT due 10/21/24	1,600,000	1,600,000	1,572,938
GOLDMAN SACHS GROUP INC SR UNS FLT due 10/21/27	2,260,000	2,258,050	2,010,333
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H25 FD	1,840,013	1,817,700	1,816,438
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H01 FA	616,429	623,296	610,563
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H01 FA	3,461,676	3,471,012	3,439,310
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H06 FD	2,461,783	2,461,783	2,391,992
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC13 A5	867,263	889,168	855,132
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 A4	1,921,347	2,096,544	1,914,866
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC18 AAB	164,985	168,830	164,270
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 A5	3,075,000	3,057,511	2,939,265
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 A3	1,590,478	1,545,401	1,436,881
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS6 A2	1,533,667	1,485,319	1,406,729
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS8 A3	3,030,000	2,911,470	2,741,196
GS MORTGAGE SECURITIES TRUST GSMS 2018 GS10 A4	2,705,000	2,676,860	2,485,834
GUARDIAN LIFE GLOB FUND SECURE 1.25% due 11/19/27	1,100,000	1,063,296	931,615
GUARDIAN LIFE GLOB FUND SR SEC 3.25% due 03/29/27	650,000	650,000	605,495
GUARDIAN LIFE GLOB FUND SR SEC 5.55% due 10/28/27	540,000	539,857	545,693
GULFSTREAM NATURAL GAS SR UNSE 4.60% due 09/15/25	620,000	614,702	595,715
GULFSTREAM NATURAL GAS SR UNSE 6.19% due 11/01/25	240,000	264,142	237,413
HALEON UK CAPITAL PLC COMPANY 3.13% due 03/24/25	680,000	678,970	649,707
HALEON US CAPITAL LLC 3.38% due 03/24/27	940,000	938,454	879,635
HALLIBURTON CO 3.80% due 11/15/25	124,000	128,185	119,762
HALLIBURTON CO SR UNSECURED 2.92% due 03/01/30	1,240,000	1,239,776	1,089,548
HARAR LEASING 2013 LLC US GOVT 2.58% due 07/02/25	425,625	434,569	404,820
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2022 A A3	1,390,000	1,389,824	1,350,527
HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A3	1,975,000	1,974,815	1,957,914
HAWAII ST HIS 1.30% due 08/01/29	1,000,000	873,072	824,785
HAWAII ST HIS 1.70% due 08/01/32	1,000,000	879,382	783,303
HAWAII ST HIS 1.89% due 08/01/29	1,250,000	1,258,470	1,070,076
HAWAII ST HIS 2.42% due 10/01/34	500,000	504,656	401,522
HAWAII ST HIS 5.23% due 02/01/25	1,000,000	1,054,175	998,757
HEALTH CARE SERVICE CORP SR UN 1.50% due 06/01/25	1,890,000	1,899,585	1,731,279
HEALTHPEAK OP LLC COMPANY GUAR 2.88% due 01/15/31	890,000	884,207	751,609
HEALTHPEAK OP LLC COMPANY GUAR 3.25% due 07/15/26	460,000	459,802	428,397
HEALTHPEAK OP LLC COMPANY GUAR 3.50% due 07/15/29	540,000	538,515	484,222
HEALTHPEAK OP LLC COMPANY GUAR 4.00% due 06/01/25	770,000	779,136	743,746
HNA 2015 LLC US GOVT GUAR 2.29% due 06/30/27	537,307	553,941	503,397
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3	638,828	638,822	623,833
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A3	600,000	599,915	575,869
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 1 A3	480,000	479,951	458,643
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A3	1,730,000	1,729,919	1,684,530
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A4	450,000	449,914	433,865
HONOLULU CITY CNTY HI WSTWTR 1.47% due 07/01/30	700,000	598,236	569,818
HOSPITAL SPECIAL SURGERY SECUR 3.74% due 04/01/28	285,000	285,000	261,733
HOUSTON TX UTILITY SYS REVENUE 3.97% due 11/15/31	1,350,000	1,375,911	1,276,106
HP ENTERPRISE CO 4.45% due 10/02/23	280,000	279,991	279,181
HP ENTERPRISE CO SR UNSECURED 5.90% due 10/01/24	970,000	969,480	970,279
HP INC 4.00% due 04/15/29	710,000	708,615	661,420
HP INC SR UNSECURED 1.45% due 06/17/26	1,480,000	1,464,807	1,328,035
HP INC SR UNSECURED 4.75% due 01/15/28	490,000	489,363	477,316
HPEFS EQUIPMENT TRUST HPEFS 2021 2A A3 144A	528,891	528,846	525,912

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
HPEFS EQUIPMENT TRUST HPEFS 2022 1A A3 144A	1,295,000	1,294,912	1,259,868
HPEFS EQUIPMENT TRUST HPEFS 2022 2A A3 144A	1,345,000	1,344,838	1,311,397
HSBC HOLDINGS PLC SR UNSEC FLT due 03/11/25	700,000	713,920	686,341
HSBC HOLDINGS PLC SR UNSEC FLT due 03/13/28	1,000,000	946,668	936,512
HSBC HOLDINGS PLC SR UNSEC FLT due 06/19/29	440,000	440,000	414,076
HSBC HOLDINGS PLC SR UNSEC FLT due 11/22/32	2,220,000	2,220,000	1,789,950
HSBC HOLDINGS PLC SR UNSECURED FLT due 03/09/29	790,000	790,000	796,723
HSBC HOLDINGS PLC SR UNSECURED FLT due 03/10/26	200,000	200,000	189,612
HSBC HOLDINGS PLC SR UNSECURED FLT due 05/24/25	1,050,000	1,049,820	998,916
HSBC HOLDINGS PLC SR UNSECURED FLT due 05/24/27	700,000	700,000	617,792
HSBC HOLDINGS PLC SR UNSECURED FLT due 06/09/28	280,000	280,000	269,026
HSBC HOLDINGS PLC SR UNSECURED FLT due 08/17/24	300,000	300,000	297,800
HSBC HOLDINGS PLC SR UNSECURED FLT due 08/17/29	450,000	450,000	376,455
HSBC HOLDINGS PLC SR UNSECURED FLT due 09/12/26	1,600,000	1,600,000	1,538,736
HSBC HOLDINGS PLC SR UNSECURED FLT due 11/22/27	670,000	670,000	594,498
HSBC HOLDINGS PLC SR UNSECURED FLT due 12/09/25	320,000	320,000	310,624
HUNTINGTON BANCSHARES SR UNSEC 2.63% due 08/06/24	200,000	202,628	191,322
HUNTINGTON BANCSHARES SR UNSEC FLT due 08/04/28	810,000	810,000	752,480
HUNTINGTON NATIONAL BANK SR UN 5.65% due 01/10/30	400,000	399,157	381,935
HUNTINGTON NATIONAL BANK SR UN FLT due 05/16/25	450,000	450,000	432,522
HUNTINGTON NATIONAL BANK SR UN FLT due 05/17/28	640,000	640,000	597,048
HUNTINGTON NATIONAL BANK SR UN FLT due 11/18/25	340,000	340,000	330,300
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 A A3 144A	2,310,000	2,309,972	2,268,913
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 A A3 144A	3,315,000	3,314,601	3,287,833
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3	615,000	614,905	590,815
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A3	1,270,000	1,269,883	1,250,500
IBM CORP 4.50% due 02/06/28	2,180,000	2,176,865	2,137,111
IBM CORP SR UNSECURED 2.20% due 02/09/27	1,340,000	1,339,706	1,218,342
IBM CORP SR UNSECURED 4.15% due 07/27/27	1,280,000	1,278,620	1,244,650
IBM CORP SR UNSECURED 4.50% due 02/06/26	1,320,000	1,317,727	1,301,238
INDIANAPOLIS IN LOCAL PUBLIC I 5.85% due 01/15/30	690,000	769,182	709,059
INGREDION INC SR UNSECURED 2.90% due 06/01/30	800,000	821,536	691,179
INGREDION INC SR UNSECURED 3.20% due 10/01/26	400,000	380,763	373,455
INT DEVELOPMENT FIN CORP 0.00% due 10/22/25	1,669,000	1,669,000	1,717,816
INT DEVELOPMENT FIN CORP 3.60% due 03/15/35	2,750,000	2,750,000	2,538,630
INTEL CORP SR UNSECURED 3.75% due 08/05/27	880,000	879,238	841,376
INTEL CORP SR UNSECURED 3.90% due 03/25/30	1,285,000	1,283,117	1,211,669
INTEL CORP SR UNSECURED 4.00% due 08/05/29	1,210,000	1,207,341	1,151,147
INTERSTATE POWER + LIGHT SR UN 3.25% due 12/01/24	1,875,000	1,894,004	1,809,819
INTERSTATE POWER + LIGHT SR UN 3.40% due 08/15/25	530,000	553,720	500,651
INTERSTATE POWER + LIGHT SR UN 4.10% due 09/26/28	900,000	1,014,014	851,523
INTOWN 2022 STAY TOWN 2022 STAY A 144A	1,100,000	1,091,477	1,099,999
JACKSON NATL LIFE GLOBAL SECUR 2.65% due 06/21/24	1,380,000	1,379,448	1,335,861
JOBSOHIO BEVERAGE SYS STWD LIQ 3.99% due 01/01/29	1,000,000	1,009,415	978,591
JOHN DEERE OWNER TRUST JDOT 2021 A A3	1,390,168	1,390,021	1,349,475
JOHN DEERE OWNER TRUST JDOT 2022 C A3	1,660,000	1,659,890	1,646,837
JOHN DEERE OWNER TRUST JDOT 2023 A A3	2,215,000	2,214,623	2,195,258
JOHN DEERE OWNER TRUST JDOT 2023 B A3	770,000	769,872	768,687
JOHNS HOPKINS HEALTH SYS UNSEC 2.42% due 01/01/30	1,600,000	1,628,877	1,356,764
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 A5	875,000	883,252	825,919
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 ACB A 144A	630,000	628,538	616,564

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP A 144A	1,657,286	1,598,788	1,577,165
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 A5	342,704	350,259	340,749
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 A5	2,340,000	2,403,371	2,245,937
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4	1,600,000	1,579,156	1,527,076
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5	1,300,000	1,340,107	1,225,710
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016 C1 A5	710,000	704,189	666,127
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A2	1,430,863	1,372,517	1,303,876
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A3	1,135,000	1,111,067	1,026,271
JPMORGAN CHASE + CO SR UNSECUR FLT due 01/29/27	520,000	519,877	499,960
JPMORGAN CHASE + CO SR UNSECUR FLT due 02/24/28	1,790,000	1,790,000	1,643,518
JPMORGAN CHASE + CO SR UNSECUR FLT due 04/22/27	1,170,000	1,170,000	1,050,909
JPMORGAN CHASE + CO SR UNSECUR FLT due 04/26/26	230,000	230,000	223,506
JPMORGAN CHASE + CO SR UNSECUR FLT due 04/26/28	110,000	110,000	106,176
JPMORGAN CHASE + CO SR UNSECUR FLT due 06/01/25	800,000	800,000	760,509
JPMORGAN CHASE + CO SR UNSECUR FLT due 06/01/28	1,000,000	1,015,300	888,726
JPMORGAN CHASE + CO SR UNSECUR FLT due 06/01/29	390,000	390,000	334,475
JPMORGAN CHASE + CO SR UNSECUR FLT due 06/23/25	1,260,000	1,261,283	1,196,010
JPMORGAN CHASE + CO SR UNSECUR FLT due 07/23/24	560,000	560,000	560,198
JPMORGAN CHASE + CO SR UNSECUR FLT due 07/23/29	1,230,000	1,230,000	1,169,071
JPMORGAN CHASE + CO SR UNSECUR FLT due 07/25/28	490,000	490,000	483,436
JPMORGAN CHASE + CO SR UNSECUR FLT due 09/22/27	2,070,000	2,070,000	1,827,445
JPMORGAN CHASE + CO SR UNSECUR FLT due 12/05/24	430,000	435,969	426,284
JPMORGAN CHASE + CO SR UNSECUR FLT due 12/05/29	1,520,000	1,520,000	1,456,596
JPMORGAN CHASE + CO SR UNSECUR FLT due 12/10/25	740,000	740,000	692,861
KELLOGG CO SR UNSECURED 3.40% due 11/15/27	650,000	649,635	608,636
KENVUE INC COMPANY GUAR 144A 5.00% due 03/22/30	910,000	907,792	918,815
KEY BANK NA SR UNSECURED 4.70% due 01/26/26	330,000	329,763	307,223
KEY BANK NA SR UNSECURED 5.00% due 01/26/33	470,000	467,811	406,765
KEY BANK NA SR UNSECURED 5.85% due 11/15/27	250,000	249,629	235,418
KEY BANK NA SUBORDINATED 3.40% due 05/20/26	1,320,000	1,307,920	1,137,090
KEYCORP SR UNSECURED FLT due 05/23/25	520,000	520,000	480,865
KEYCORP SR UNSECURED FLT due 06/01/33	920,000	920,000	771,271
KIMCO REALTY OP LLC 2.25% due 12/01/31	1,500,000	1,494,157	1,167,338
KIMCO REALTY OP LLC COMPANY GU 2.70% due 03/01/24	270,000	269,708	263,776
KIMCO REALTY OP LLC COMPANY GU 3.30% due 02/01/25	1,230,000	1,236,138	1,176,015
KIMCO REALTY OP LLC COMPANY GU 3.80% due 04/01/27	160,000	157,148	149,292
KINDER MORGAN INC COMPANY GUAR 1.75% due 11/15/26	1,110,000	1,108,699	982,517
KRAFT HEINZ FOODS CO 3.00% due 06/01/26	120,000	118,726	113,230
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A	1,229,334	1,229,201	1,187,514
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A3 144A	1,665,000	1,664,754	1,646,323
L ANSE CREUSE MI PUBLIC SCHS L 1.84% due 05/01/29	1,875,000	1,558,020	1,608,356
LENNOX INTERNATIONAL INC COMPA 1.35% due 08/01/25	1,300,000	1,297,826	1,184,972
LENNOX INTERNATIONAL INC COMPA 1.70% due 08/01/27	340,000	339,400	295,469
LIFE FINANCIAL SERVICES TRUST LIFE 2022 BMR2 A1 144A	3,550,000	3,533,329	3,473,467
LINCOLN W HAYMARKET NE JT PUBL 5.40% due 12/15/30	1,730,000	1,868,381	1,779,862
LOS ALAMITOS CA UNIF SCH DIST 6.19% due 02/01/26	1,000,000	1,066,541	1,030,032
LOS ANGELES CA CMNTY CLG DIST 1.81% due 08/01/30	2,000,000	1,948,021	1,670,375
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/29 FIXED 3.615	1,795,798	1,795,511	1,729,046
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/31 FIXED 5.081	2,285,000	2,281,052	2,278,998
LOWE S COS INC 1.70% due 09/15/28	910,000	908,465	771,314
LOWE S COS INC 3.75% due 04/01/32	400,000	399,942	362,030

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
LOWE S COS INC SR UNSECURED 4.40% due 09/08/25	290,000	289,989	284,209
LOWE S COS INC SR UNSECURED 4.80% due 04/01/26	390,000	389,939	386,158
LULWA LTD US GOVT GUAR 1.83% due 03/26/25	256,096	254,903	246,289
LULWA LTD US GOVT GUAR 1.89% due 02/15/25	955,979	963,717	923,993
M+T BANK CORPORATION SR UNSECU FLT due 07/26/23	230,000	230,000	229,912
M+T BANK CORPORATION SR UNSECU FLT due 08/16/28	430,000	430,000	401,672
MAGELLAN MIDSTREAM PARTN SR UN 5.00% due 03/01/26	1,920,000	1,971,989	1,901,533
MANHATTAN WEST OMW 2020 1MW A 144A	1,320,000	1,273,345	1,126,076
MANUF + TRADERS TRUST CO SR UN 4.70% due 01/27/28	1,670,000	1,667,826	1,561,610
MANUF + TRADERS TRUST CO SR UN 5.40% due 11/21/25	640,000	639,689	620,134
MARATHON OIL CORP SR UNSECURED 4.40% due 07/15/27	1,800,000	1,903,830	1,716,745
MARATHON PETROLEUM CORP 4.70% due 05/01/25	1,795,000	1,828,094	1,761,135
MARIN CA CMNTY CLG DIST MRNHGR 1.48% due 08/01/29	1,000,000	998,549	831,644
MARIN CA CMNTY CLG DIST MRNHGR 1.61% due 08/01/30	515,000	481,690	420,261
MARS INC SR UNSECURED 144A 4.55% due 04/20/28	1,370,000	1,369,062	1,347,703
MARSH + MCLENNAN COS INC 4.38% due 03/15/29	1,110,000	1,123,013	1,078,213
MARTIN MARIETTA MATERIAL SR UN 0.65% due 07/15/23	470,000	469,999	469,022
MARTIN MARIETTA MATERIAL SR UN 2.50% due 03/15/30	500,000	496,029	422,457
MARTIN MARIETTA MATERIAL SR UN 4.25% due 07/02/24	240,000	247,633	237,100
MASCO CORP SR UNSECURED 2.00% due 10/01/30	1,260,000	1,259,320	994,726
MASCO CORP SR UNSECURED 3.50% due 11/15/27	300,000	287,375	280,322
MASSACHUSETTS ST MAS 0.70% due 11/01/25	1,540,000	1,421,273	1,390,196
MASSACHUSETTS ST MAS 2.66% due 09/01/39	1,435,855	1,388,996	1,147,058
MASSACHUSETTS ST MAS 4.50% due 08/01/31	1,435,000	1,511,057	1,397,561
MASSACHUSETTS ST SCH BLDG AUTH 1.75% due 08/15/30	750,000	754,727	632,366
MASSACHUSETTS ST SPL OBLG REVE 4.11% due 07/15/31	1,750,000	1,749,745	1,699,443
MASSACHUSETTS ST WTR RESOURCES 2.39% due 08/01/33	620,000	509,359	508,141
MASSMUTUAL GLOBAL FUNDIN SECUR 4.15% due 08/26/25	460,000	459,654	446,701
MASSMUTUAL GLOBAL FUNDIN SR SE 2.75% due 06/22/24	1,203,000	1,190,464	1,169,680
MASSMUTUAL GLOBAL FUNDIN SR SE 3.40% due 03/08/26	1,630,000	1,628,629	1,548,579
MASSMUTUAL GLOBAL FUNDIN SR SE 4.50% due 04/10/26	560,000	559,641	547,424
MCCORMICK + CO SR UNSECURED 3.15% due 08/15/24	2,150,000	2,159,280	2,087,653
MCDONALD S CORP SR UNSECURED 3.60% due 07/01/30	285,000	283,499	265,147
MERCEDES BENZ AUTO LEASE TRUST MBALT 2023 A A3	1,270,000	1,269,957	1,251,429
MERCEDES BENZ AUTO RECEIVABLES MBART 2022 1 A3	725,000	724,874	721,676
MERCEDES BENZ FIN NA 4.80% due 03/30/26	660,000	659,192	653,293
MERCEDES BENZ FIN NA COMPANY G 2.13% due 03/10/25	430,000	429,326	406,676
MERCEDES BENZ FIN NA COMPANY G 4.80% due 03/30/28	950,000	948,767	937,379
MERCEDES BENZ FIN NA COMPANY G 5.38% due 11/26/25	170,000	169,657	169,993
MET GOVT NASHVILLE DAVIDSON 5.71% due 07/01/34	555,000	677,071	587,939
MET LIFE GLOB FUNDING I SECURE 1.88% due 01/11/27	2,660,000	2,657,831	2,369,724
MET LIFE GLOB FUNDING I SECURE 4.40% due 06/30/27	285,000	284,823	276,846
MET TOWER GLOBAL FUNDING SR SE 5.40% due 06/20/26	640,000	639,480	637,048
METLIFE SECURITIZATION TRUST MST 2019 1A A1A 144A	743,994	757,119	709,472
METROPOLITAN EDISON CO 5.20% due 04/01/28	450,000	449,403	445,417
MEXICAN AIR FINANCE V US GOVT 2.33% due 01/14/27	624,999	624,031	580,558
MIAMI DADE CNTY FL AVIATION RE 2.50% due 10/01/24	500,000	504,333	480,647
MICHIGAN ST FIN AUTH REVENUE MISFIN 07/61 FLOATING VAR	543,962	543,962	543,262
MID AMERICA APARTMENTS 1.70% due 02/15/31	350,000	348,608	276,270
MID AMERICA APARTMENTS SR UNSE 1.10% due 09/15/26	477,000	439,166	415,961
MID AMERICA APARTMENTS SR UNSE 3.75% due 06/15/24	791,000	788,816	775,498

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
MID AMERICA APARTMENTS SR UNSE 3.95% due 03/15/29	380,000	379,345	357,704
MID AMERICA APARTMENTS SR UNSE 4.00% due 11/15/25	200,000	196,524	193,480
MISSISSIPPI HIGHER EDUCATION A MHEAC 2014 1 A1	709,969	709,969	698,761
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 1 A1B	919,905	919,905	908,146
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 3 A1B	833,955	833,955	814,367
MITSUBISHI UFJ FIN GRP SR UNSE 1.41% due 07/17/25	560,000	560,000	512,724
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 01/19/28	830,000	830,000	742,350
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 04/19/28	1,280,000	1,280,000	1,214,193
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 07/18/25	280,000	280,000	275,980
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 07/19/25	1,630,000	1,630,000	1,539,970
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 07/20/27	2,010,000	2,010,000	1,773,955
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 07/20/28	250,000	250,000	245,015
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 09/15/24	520,000	520,000	514,222
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 10/11/25	340,000	340,000	317,230
MITSUBISHI UFJ FIN GRP SR UNSE FLT due 10/13/27	690,000	690,000	607,159
MMAF EQUIPMENT FINANCE LLC MMAF 2019 A A4 144A	474,915	474,866	471,794
MMAF EQUIPMENT FINANCE LLC MMAF 2019 B A3 144A	579,504	579,459	572,276
MMAF EQUIPMENT FINANCE LLC MMAF 2020 A A2 144A	54,326	54,324	54,263
MMAF EQUIPMENT FINANCE LLC MMAF 2020 A A4 144A	555,000	484,776	481,430
MMAF EQUIPMENT FINANCE LLC MMAF 2021 A A3 144A	1,427,807	1,427,598	1,341,003
MONDELEZ INTL HLDINGS NE 4.25% due 09/15/25	400,000	399,052	389,209
MONDELEZ INTL HLDINGS NE COMPA 0.75% due 09/24/24	650,000	649,589	611,223
MONDELEZ INTL HLDINGS NE COMPA 1.25% due 09/24/26	730,000	728,182	641,078
MONDELEZ INTL HLDINGS NE COMPA 2.25% due 09/19/24	1,005,000	1,004,663	961,470
MONONGAHELA POWER CO 1ST MORTG 4.10% due 04/15/24	3,040,000	3,054,751	2,987,653
MORGAN STANLEY BAML TRUST MSBAM 2014 C16 A4	1,345,957	1,342,383	1,318,857
MORGAN STANLEY BAML TRUST MSBAM 2014 C19 A4	2,145,000	2,122,088	2,053,284
MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5	1,190,000	1,188,282	1,123,429
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 A3	321,792	301,427	300,505
MORGAN STANLEY BAML TRUST MSBAM 2016 C31 A4	1,329,254	1,262,435	1,206,200
MORGAN STANLEY BAML TRUST MSBAM 2016 C32 A4	805,000	796,936	752,081
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A4	1,735,000	1,632,886	1,601,027
MORGAN STANLEY BANK NA 4.75% due 04/21/26	580,000	580,000	571,458
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H3 A5	1,200,000	1,233,380	1,113,494
MORGAN STANLEY SR UNSEC FLT due 01/21/28	1,470,000	1,470,067	1,326,578
MORGAN STANLEY SR UNSEC FLT due 01/23/30	570,000	570,000	542,318
MORGAN STANLEY SR UNSEC FLT due 04/20/29	970,000	970,000	958,152
MORGAN STANLEY SR UNSEC FLT due 07/20/27	1,010,000	1,010,000	894,828
MORGAN STANLEY SR UNSEC FLT due 07/20/33	490,000	490,000	471,600
MORGAN STANLEY SR UNSEC FLT due 07/22/25	330,000	336,568	318,215
MORGAN STANLEY SR UNSECURED 3.88% due 01/27/26	321,000	319,986	309,864
MORGAN STANLEY SR UNSECURED FLT due 01/22/25	1,690,000	1,690,000	1,637,724
MORGAN STANLEY SR UNSECURED FLT due 01/28/27	310,000	309,998	307,417
MORGAN STANLEY SR UNSECURED FLT due 02/18/26	1,020,000	1,020,000	966,964
MORGAN STANLEY SR UNSECURED FLT due 04/20/28	1,520,000	1,520,000	1,460,181
MORGAN STANLEY SR UNSECURED FLT due 05/30/25	440,000	440,000	417,972
MORGAN STANLEY SR UNSECURED FLT due 07/17/26	560,000	560,000	549,521
MORGAN STANLEY SR UNSECURED FLT due 10/18/28	330,000	330,000	339,092
MORGAN STANLEY SR UNSECURED FLT due 10/21/25	1,720,000	1,720,000	1,607,557
MOUNT SAN ANTONIO CA CMNTY CLG 2.57% due 08/01/29	580,000	610,736	514,815
MPLX LP 4.88% due 06/01/25	270,000	272,554	264,919

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
MPLX LP SR UNSECURED 1.75% due 03/01/26	500,000	499,469	453,861
MPLX LP SR UNSECURED 4.00% due 02/15/25	620,000	632,524	600,829
MPLX LP SR UNSECURED 4.00% due 03/15/28	490,000	488,872	461,755
MPLX LP SR UNSECURED 4.13% due 03/01/27	960,000	940,276	918,565
MPLX LP SR UNSECURED 4.95% due 09/01/32	280,000	278,531	267,459
NATIONAL AUSTRALIA BK/NY SR UN 3.91% due 06/09/27	1,040,000	1,040,000	996,279
NATIONAL SECS CLEARING SR UNSE 5.00% due 05/30/28	730,000	728,052	725,460
NATURE CONSERVANCY (THE) SR UN 0.79% due 07/01/25	1,200,000	1,200,000	1,071,575
NATURE CONSERVANCY (THE) SR UN 3.02% due 03/01/30	1,000,000	1,000,000	854,950
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	990,693	971,381	879,337
NAVIENT STUDENT LOAN TRUST NAVSL 2021 1A A1B 144A	3,159,226	3,159,226	3,072,604
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	1,128,400	1,128,161	953,672
NAVIENT STUDENT LOAN TRUST NAVSL 2021 GA A 144A	1,639,136	1,636,734	1,406,855
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	734,503	734,490	636,642
NAVIENT STUDENT LOAN TRUST NAVSL 2022 BA A 144A	1,001,591	1,001,416	946,303
NELNET STUDENT LOAN TRUST NSLT 2021 A A1 144A	1,155,656	1,157,541	1,138,789
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	3,067,395	3,066,890	2,722,116
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	722,116	723,173	709,656
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	1,449,130	1,448,754	1,421,708
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFX 144A	511,280	511,132	454,152
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFL 144A	1,478,605	1,478,605	1,449,860
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFX 144A	2,638,945	2,638,752	2,365,832
NEW YORK CITY NY TRANSITIONAL 1.87% due 02/01/26	500,000	500,000	460,944
NEW YORK CITY NY TRANSITIONAL 2.63% due 05/01/30	1,000,000	899,301	868,475
NEW YORK CITY NY TRANSITIONAL 3.55% due 02/01/30	1,000,000	1,002,739	923,955
NEW YORK LIFE GLOBAL FDG SECUR 2.88% due 04/10/24	850,000	860,364	832,252
NEW YORK LIFE GLOBAL FDG SECUR 3.60% due 08/05/25	550,000	549,891	528,707
NEW YORK LIFE GLOBAL FDG SECUR 4.85% due 01/09/28	50,000	49,974	49,528
NEW YORK LIFE GLOBAL FDG SR SE 4.90% due 06/13/28	1,210,000	1,208,897	1,198,155
NEW YORK ST DORM AUTH ST PERSO 1.19% due 03/15/26	1,500,000	1,401,275	1,355,067
NEW YORK ST DORM AUTH ST PERSO 1.75% due 03/15/28	750,000	650,878	652,517
NEW YORK ST NYS 2.05% due 03/15/32	1,000,000	948,965	817,247
NEW YORK ST NYS 3.08% due 02/15/36	1,000,000	1,052,210	842,584
NEW YORK ST URBAN DEV CORP SAL 2.15% due 03/15/31	750,000	591,180	618,661
NEXTERA ENERGY CAPITAL 4.26% due 09/01/24	670,000	670,987	658,951
NEXTERA ENERGY CAPITAL 6.05% due 03/01/25	510,000	511,073	511,918
NEXTERA ENERGY CAPITAL COMPANY 1.88% due 01/15/27	1,225,000	1,224,409	1,091,920
NISSAN AUTO LEASE TRUST NALT 2023 B A3	2,385,000	2,384,808	2,388,220
NISSAN AUTO RECEIVABLES OWNER NAROT 2022 B A3	2,080,000	2,079,637	2,043,439
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3	1,310,000	1,309,777	1,298,768
NNN REIT INC SR UNSECURED 4.00% due 11/15/25	310,000	307,765	294,774
NNN REIT INC SR UNSECURED 4.30% due 10/15/28	460,000	458,105	427,854
NORFOLK SOUTHERN CORP 2.55% due 11/01/29	600,000	562,684	517,128
NORFOLK SOUTHERN CORP SR UNSEC 3.15% due 06/01/27	800,000	757,117	749,346
NORFOLK SOUTHERN CORP SR UNSEC 3.65% due 08/01/25	730,000	729,492	701,641
NORFOLK VA NOR 1.30% due 09/01/23	860,000	860,000	854,617
NORTH CAROLINA ST HSG FIN AGY 3.00% due 01/01/33	10,000	10,141	10,000
NORTH DAKOTA ST PUBLIC FIN AUT 2.58% due 12/01/34	2,250,000	2,250,000	1,818,017
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 1 A1B	1,534,212	1,534,212	1,471,040
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 2 A1B	1,897,692	1,897,692	1,869,072
NORTHROP GRUMMAN CORP 3.25% due 01/15/28	1,055,000	1,094,631	983,871

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
NORTHROP GRUMMAN CORP SR UNSEC 4.40% due 05/01/30	1,000,000	987,730	973,623
NORTHSTAR EDUCATION FINANCE I NEF 2012 1 A 144A	291,463	291,230	289,859
NORTHWESTERN CORP 1ST MORTGAGE 1.00% due 03/26/24	540,000	539,887	521,867
NORTHWESTERN MUTUAL GLBL SECUR 0.80% due 01/14/26	630,000	629,437	561,454
NORTHWESTERN MUTUAL GLBL SECUR 1.75% due 01/11/27	1,850,000	1,848,929	1,648,202
NORTHWESTERN MUTUAL GLBL SECUR 3.30% due 04/04/29	620,000	618,902	549,274
NORTHWESTERN MUTUAL GLBL SECUR 4.00% due 07/01/25	795,000	794,816	769,958
NORTHWESTERN MUTUAL GLBL SECUR 4.35% due 09/15/27	480,000	479,836	467,966
NORTHWESTERN UNIVERSITY 3.69% due 12/01/38	290,000	326,749	257,174
NTT FINANCE CORP COMPANY GUAR 0.58% due 03/01/24	360,000	360,000	347,812
NTT FINANCE CORP COMPANY GUAR 1.16% due 04/03/26	1,960,000	1,960,000	1,754,140
NTT FINANCE CORP SR UNSECURED 4.14% due 07/26/24	200,000	200,000	196,840
NTT FINANCE CORP SR UNSECURED 4.24% due 07/25/25	220,000	220,000	213,965
NUCOR CORP 4.30% due 05/23/27	900,000	899,209	872,870
NUCOR CORP SR UNSECURED 3.95% due 05/23/25	140,000	139,942	135,741
NUTRIEN LTD 4.90% due 03/27/28	480,000	479,239	470,779
NUTRIEN LTD SR UNSECURED 2.95% due 05/13/30	380,000	379,719	329,863
NUTRIEN LTD SR UNSECURED 3.00% due 04/01/25	170,000	171,590	161,687
NUTRIEN LTD SR UNSECURED 5.90% due 11/07/24	450,000	449,877	450,132
NXP BV/NXP FDG/NXP USA 5.00% due 01/15/33	270,000	269,276	259,257
NXP BV/NXP FDG/NXP USA COMPANY 2.65% due 02/15/32	1,240,000	1,237,409	1,003,802
NXP BV/NXP FDG/NXP USA COMPANY 4.40% due 06/01/27	510,000	509,612	493,012
OHIO ST HOSP FAC REVENUE OHSME 3.28% due 01/01/42	750,000	819,696	605,217
OHIO ST OHS 1.73% due 08/01/31	1,500,000	1,418,459	1,230,177
OHIOHEALTH CORP SECURED 2.30% due 11/15/31	1,500,000	1,452,082	1,224,313
OHIOHEALTH CORP UNSECURED 1.36% due 11/15/23	600,000	600,000	590,141
OHIOHEALTH CORP UNSECURED 1.62% due 11/15/24	385,000	385,000	364,704
OKLAHOMA ST DEV FIN AUTH OKSDEV 05/37 FIXED 3.877	3,476,448	3,376,048	3,358,759
ONCOR ELECTRIC DELIVERY 4.30% due 05/15/28	710,000	708,575	690,655
ONCOR ELECTRIC DELIVERY 4.55% due 09/15/32	1,270,000	1,268,925	1,232,435
ONCOR ELECTRIC DELIVERY SR SEC 2.75% due 05/15/30	630,000	569,560	552,309
ONCOR ELECTRIC DELIVERY SR SEC 2.75% due 06/01/24	345,000	347,747	335,584
ONCOR ELECTRIC DELIVERY SR SEC 2.95% due 04/01/25	960,000	988,473	918,277
ONCOR ELECTRIC DELIVERY SR SEC 3.70% due 11/15/28	970,000	915,517	915,932
ORACLE CORP 1.65% due 03/25/26	1,480,000	1,452,461	1,343,176
ORACLE CORP 2.30% due 03/25/28	680,000	678,788	600,073
ORACLE CORP 2.95% due 04/01/30	2,860,000	2,857,918	2,496,396
ORACLE CORP SR UNSECURED 2.50% due 04/01/25	460,000	459,938	436,603
ORACLE CORP SR UNSECURED 2.65% due 07/15/26	935,000	946,539	864,385
ORACLE CORP SR UNSECURED 6.15% due 11/09/29	210,000	209,816	218,729
OREGON ST ORS 5.89% due 06/01/27	3,735,000	4,180,459	3,809,373
ORLANDO HEALTH OBL GRP UNSECUR 3.78% due 10/01/28	1,200,000	1,197,492	1,105,360
OTIS WORLDWIDE CORP 2.06% due 04/05/25	1,480,000	1,480,003	1,394,726
OTIS WORLDWIDE CORP 2.57% due 02/15/30	400,000	348,353	344,854
PACIFIC LIFE GF II SECURED 144 1.20% due 06/24/25	570,000	561,345	519,765
PACIFIC LIFE GF II SECURED 144 1.45% due 01/20/28	1,000,000	941,606	836,035
PACIFICORP 1ST MORTGAGE 2.70% due 09/15/30	708,000	646,004	589,565
PACIFICORP 1ST MORTGAGE 3.35% due 07/01/25	1,540,000	1,513,059	1,462,957
PACKAGING CORP OF AMERIC SR UN 3.40% due 12/15/27	435,000	434,305	405,481
PARKER HANNIFIN CORP SR UNSECU 2.70% due 06/14/24	700,000	702,687	679,864
PARKER HANNIFIN CORP SR UNSECU 3.30% due 11/21/24	1,506,000	1,523,865	1,454,406

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
PARKER HANNIFIN CORP SR UNSECU 3.65% due 06/15/24	310,000	309,896	303,753
PARKER HANNIFIN CORP SR UNSECU 4.25% due 09/15/27	620,000	618,953	601,138
PARKER HANNIFIN CORP SR UNSECU 4.50% due 09/15/29	520,000	519,028	505,292
PEACEHEALTH OBLIGATED GR SR UN 1.38% due 11/15/25	890,000	891,928	801,942
PENNSYLVANIA ELECTRIC CO 5.15% due 03/30/26	140,000	139,692	137,875
PENNSYLVANIA HIGHER EDUCATION PHEAA 2006 1 A3	1,191,549	1,178,811	1,163,967
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 2A A 144A	1,701,916	1,697,961	1,676,951
PENNSYLVANIA ST HGR EDU ASSIST PASSTD 10/36 FLOATING VAR	1,016,266	1,005,329	1,010,416
PENTA AIRCRAFT LEASING 2 US GO 1.69% due 04/29/25	1,233,523	1,242,476	1,186,440
PENTA AIRCRAFT LEASING 2 US GO 2.65% due 11/25/25	390,935	400,392	375,355
PERNOD RIC INTL FIN LLC COMPAN 1.25% due 04/01/28	600,000	598,429	508,111
PETROLEOS MEXICANOS US GOVT GU 2.29% due 02/15/24	142,500	142,500	140,539
PETROLEOS MEXICANOS US GOVT GU 2.38% due 04/15/25	600,000	600,000	579,079
PETROLEOS MEXICANOS US GOVT GU 2.83% due 02/15/24	297,500	297,500	293,974
PFIZER INVESTMENT ENTER COMPAN 4.45% due 05/19/28	1,140,000	1,138,661	1,120,496
PHILLIPS 66 3.85% due 04/09/25	650,000	669,361	631,924
PHILLIPS 66 CO COMPANY GUAR 4.95% due 12/01/27	760,000	758,341	753,217
PHILLIPS 66 COMPANY GUAR 0.90% due 02/15/24	370,000	369,923	359,006
PHILLIPS 66 COMPANY GUAR 3.90% due 03/15/28	930,000	963,852	881,672
PIONEER NATURAL RESOURCE 1.13% due 01/15/26	2,400,000	2,358,035	2,161,201
PIONEER NATURAL RESOURCE 5.10% due 03/29/26	500,000	499,775	497,000
PNC BANK NA SUBORDINATED 4.05% due 07/26/28	1,150,000	1,148,437	1,059,421
PNC FINANCIAL SERVICES SR UNSE FLT due 01/24/34	210,000	210,000	201,382
PNC FINANCIAL SERVICES SR UNSE FLT due 01/26/27	730,000	730,000	713,446
PNC FINANCIAL SERVICES SR UNSE FLT due 06/12/26	710,000	710,000	705,680
PNC FINANCIAL SERVICES SR UNSE FLT due 10/28/33	330,000	330,000	337,713
PNC FINANCIAL SERVICES SR UNSE FLT due 12/02/28	790,000	790,000	781,216
PPG INDUSTRIES INC 1.20% due 03/15/26	700,000	631,333	627,026
PPG INDUSTRIES INC SR UNSECURE 2.40% due 08/15/24	1,000,000	999,593	959,965
PPG INDUSTRIES INC SR UNSECURE 2.55% due 06/15/30	640,000	637,086	545,482
PPL ELECTRIC UTILITIES 1ST MOR 5.00% due 05/15/33	1,700,000	1,683,070	1,699,279
PRES + FELLOWS OF HARVAR SR UN 3.53% due 10/01/31	780,000	837,815	737,578
PRICOA GLOBAL FUNDING 1 5.10% due 05/30/28	1,220,000	1,219,375	1,208,351
PRICOA GLOBAL FUNDING 1 SECURE 4.20% due 08/28/25	200,000	199,910	193,849
PRINCIPAL LFE GLB FND II SECUR 1.38% due 01/10/25	840,000	838,600	783,428
PROLOGIS LP SR UNSECURED 06/26 3.25% due 06/30/26	458,000	465,731	433,648
PROTECTIVE LIFE GLOBAL SECURED 1.65% due 01/13/25	520,000	520,000	485,221
PROTECTIVE LIFE GLOBAL SECURED 3.22% due 03/28/25	210,000	210,000	199,799
PROTECTIVE LIFE GLOBAL SECURED 4.71% due 07/06/27	760,000	760,000	737,859
PROTECTIVE LIFE GLOBAL SECURED 5.37% due 01/06/26	330,000	330,000	328,872
PROV ST JOSEPH HLTH OBL SR UNS 5.40% due 10/01/33	475,000	475,000	468,774
PROV ST JOSEPH HLTH OBL UNSECU 2.75% due 10/01/26	500,000	491,696	456,702
PUBLIC SERVICE ELECTRIC 1ST MO 1.90% due 08/15/31	1,240,000	1,237,497	995,474
PUBLIC SERVICE ELECTRIC 1ST MO 3.25% due 09/01/23	640,000	639,959	637,145
PUBLIC SERVICE ELECTRIC 1ST MO 3.70% due 05/01/28	950,000	944,311	903,725
PUBLIC SERVICE ENTERPRIS SR UN 0.84% due 11/08/23	400,000	397,299	392,972
PUBLIC SERVICE NEW HAMPSHIRE F PSNH 2018 1 A2	850,000	849,983	817,142
RAYTHEON TECH CORP 2.25% due 07/01/30	680,000	679,383	573,569
RAYTHEON TECH CORP 4.13% due 11/16/28	890,000	995,751	857,190
RAYTHEON TECH CORP SR UNSECURE 3.65% due 08/16/23	19,000	19,003	18,952
REALTY INCOME CORP SR UNSECURE 3.00% due 01/15/27	400,000	404,441	368,811

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
REALTY INCOME CORP SR UNSECURE 4.13% due 10/15/26	430,000	430,573	412,443
REALTY INCOME CORP SR UNSECURE 4.85% due 03/15/30	360,000	355,976	348,012
RECKITT BENCKISER TSY COMPANY 2.75% due 06/26/24	2,420,000	2,417,678	2,352,816
REGIONS FINANCIAL CORP SR UNSE 1.80% due 08/12/28	1,110,000	1,107,896	896,584
RELIANCE INDUSTRIES LTD US GOV 1.87% due 01/15/26	1,007,368	1,007,368	956,560
RELIANCE INDUSTRIES LTD US GOV 2.44% due 01/15/26	840,000	860,066	803,376
RELIANCE INDUSTRIES LTD US GOV 2.51% due 01/15/26	574,500	588,831	549,917
RELX CAPITAL INC 4.75% due 05/20/32	590,000	585,277	578,821
RELX CAPITAL INC COMPANY GUAR 3.00% due 05/22/30	110,000	109,478	98,066
RELX CAPITAL INC COMPANY GUAR 4.00% due 03/18/29	380,000	377,261	362,306
REVVITY INC SR UNSECURED 09/23 0.55% due 09/15/23	640,000	639,977	634,115
REVVITY INC SR UNSECURED 09/24 0.85% due 09/15/24	640,000	639,841	601,476
REVVITY INC SR UNSECURED 09/28 1.90% due 09/15/28	1,010,000	1,009,452	855,387
REXFORD INDUSTRIAL REALT COMPA 5.00% due 06/15/28	760,000	752,598	737,964
RIMON LLC US GOVT GUAR 2.62% due 06/25/26	808,705	831,951	770,929
ROCHESTER GAS + ELECTRIC 1ST M 3.10% due 06/01/27	1,560,000	1,594,344	1,442,345
ROGERS COMMUNICATIONS IN 2.95% due 03/15/25	270,000	269,897	256,270
ROGERS COMMUNICATIONS IN 3.80% due 03/15/32	990,000	987,538	865,381
ROGERS COMMUNICATIONS IN COMPA 3.20% due 03/15/27	150,000	149,990	139,454
ROGERS COMMUNICATIONS IN COMPA 3.63% due 12/15/25	450,000	453,323	425,743
ROLLS ROYCE PLC 3.63% due 10/14/25	450,000	449,882	425,129
ROPER TECHNOLOGIES INC SR UNSE 1.00% due 09/15/25	330,000	329,809	300,047
ROPER TECHNOLOGIES INC SR UNSE 2.35% due 09/15/24	210,000	209,903	201,377
ROPER TECHNOLOGIES INC SR UNSE 2.95% due 09/15/29	500,000	484,726	442,019
ROPER TECHNOLOGIES INC SR UNSE 3.65% due 09/15/23	600,000	601,459	597,357
ROPER TECHNOLOGIES INC SR UNSE 3.85% due 12/15/25	500,000	529,146	479,598
ROYAL BANK OF CANADA SR UNSECU 3.63% due 05/04/27	2,210,000	2,203,476	2,091,403
ROYAL BANK OF CANADA SR UNSECU 3.97% due 07/26/24	1,040,000	1,040,000	1,021,262
ROYAL BANK OF CANADA SR UNSECU 4.24% due 08/03/27	480,000	479,998	463,098
ROYAL BANK OF CANADA SR UNSECU 4.88% due 01/12/26	350,000	349,910	346,137
ROYAL BANK OF CANADA SR UNSECU 4.90% due 01/12/28	540,000	539,738	532,940
ROYAL BANK OF CANADA SR UNSECU 4.95% due 04/25/25	540,000	539,680	533,065
ROYAL BANK OF CANADA SR UNSECU FLT due 10/05/23	1,230,000	1,230,000	1,231,491
RUSH OBLIGATED GROUP UNSECURED 3.92% due 11/15/29	505,000	505,000	465,342
RYDER SYSTEM INC 5.65% due 03/01/28	390,000	389,254	390,163
RYDER SYSTEM INC SR UNSECURED 1.75% due 09/01/26	590,000	589,516	527,307
RYDER SYSTEM INC SR UNSECURED 3.65% due 03/18/24	1,250,000	1,249,824	1,229,179
RYDER SYSTEM INC SR UNSECURED 4.30% due 06/15/27	790,000	789,824	756,720
SABINE PASS LIQUEFACTION 5.75% due 05/15/24	130,000	133,442	129,776
SABINE PASS LIQUEFACTION SR SE 4.50% due 05/15/30	610,000	677,924	579,843
SABINE PASS LIQUEFACTION SR SE 5.88% due 06/30/26	310,000	325,702	312,538
SAN DIEGO CA CMNTY CLG DIST SD 2.26% due 08/01/32	1,200,000	1,061,885	1,001,048
SAN DIEGO CA UNIF SCH DIST SDG 2.41% due 07/01/34	2,000,000	2,021,512	1,603,916
SAN FRANCISCO CA CITY CNTY S 1.56% due 06/15/28	200,000	200,390	170,583
SANTA MONICA CA CMNTY CLG DIST 1.70% due 08/01/30	1,000,000	810,136	818,503
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 5 A3	2,900,000	2,899,914	2,870,399
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 A3	275,000	274,981	274,537
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 2 A3	1,190,000	1,189,962	1,177,440
SANTANDER RETAIL AUTO LEASE TR SRT 2022 A A3 144A	1,485,000	1,484,929	1,429,875
SCHLUMBERGER INVESTMENT COMPAN 4.50% due 05/15/28	1,460,000	1,457,290	1,436,800
SEALED AIR CORP SR SECURED 144 1.57% due 10/15/26	530,000	530,000	461,081

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
SEMPRA ENERGY SR UNSECURED 04/ 3.30% due 04/01/25	540,000	539,436	517,855
SFS AUTO RECEIVABLES SECURITIZ SFAST 2023 1A A3 144A	2,320,000	2,319,763	2,313,419
SHERWIN WILLIAMS CO SR UNSECUR 2.30% due 05/15/30	1,210,000	1,209,834	1,016,020
SHERWIN WILLIAMS CO SR UNSECUR 2.95% due 08/15/29	870,000	900,547	767,575
SIEMENS FINANCIERINGSMAT COMPA 2.35% due 10/15/26	710,000	707,082	653,346
SIMON PROPERTY GROUP LP SR UNS 3.30% due 01/15/26	1,450,000	1,400,294	1,379,456
SLC STUDENT LOAN TRUST SLCLT 2010 1 A	248,051	248,051	246,063
SLM STUDENT LOAN TRUST SLMA 2003 10A A4 144A	4,161,317	4,163,835	3,999,008
SLM STUDENT LOAN TRUST SLMA 2010 1 A	172,658	172,655	166,247
SLM STUDENT LOAN TRUST SLMA 2013 5 A3	1,668,297	1,671,934	1,624,417
SMALL BUSINESS ADMINISTRATION SBAP 2004 20I 1	11,400	11,392	11,197
SMALL BUSINESS ADMINISTRATION SBAP 2006 20A 1	13,146	13,146	12,891
SMALL BUSINESS ADMINISTRATION SBAP 2006 20D 1	44,169	45,242	43,498
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	42,862	42,918	42,176
SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	19,592	19,607	19,126
SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1	116,371	115,713	114,063
SMALL BUSINESS ADMINISTRATION SBAP 2008 20J 1	230,027	230,027	224,926
SMALL BUSINESS ADMINISTRATION SBAP 2008 20K 1	106,874	79,331	108,364
SMALL BUSINESS ADMINISTRATION SBAP 2008 20L 1	165,184	168,167	164,757
SMALL BUSINESS ADMINISTRATION SBAP 2009 20A 1	287,770	294,800	281,169
SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1	995,847	1,018,766	938,082
SMALL BUSINESS ADMINISTRATION SBAP 2014 20B 1	692,348	692,348	651,122
SMALL BUSINESS ADMINISTRATION SBAP 2014 20C 1	657,527	657,527	613,797
SMALL BUSINESS ADMINISTRATION SBAP 2015 20E 1	879,877	879,877	810,076
SMALL BUSINESS ADMINISTRATION SBAP 2015 20F 1	1,146,392	1,146,392	1,050,176
SMALL BUSINESS ADMINISTRATION SBAP 2017 20F 1	953,330	953,330	863,059
SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1	1,142,928	1,142,928	1,046,355
SMALL BUSINESS ADMINISTRATION SBAP 2018 20G 1	1,893,263	1,893,263	1,762,499
SMALL BUSINESS ADMINISTRATION SBAP 2022 25E 1	5,075,136	5,075,136	4,786,535
SMALL BUSINESS ADMINISTRATION SBAP 2022 25H 1	5,108,541	5,108,541	4,797,653
SMALL BUSINESS ADMINISTRATION SBAP 2022 25J 1	2,268,181	2,268,181	2,290,159
SMALL BUSINESS ADMINISTRATION SBAP 2022 25K 1	2,753,218	2,753,218	2,783,210
SMALL BUSINESS ADMINISTRATION SBAP 2022 25L 1	3,726,672	3,726,672	3,701,422
SMALL BUSINESS ADMINISTRATION SBAP 2023 25A 1	935,000	935,000	935,920
SMALL BUSINESS ADMINISTRATION SBAP 2023 25D 1	1,930,000	1,930,000	1,883,379
SMALL BUSINESS ADMINISTRATION SBIC 2014 10A 1	214,203	214,203	210,490
SMALL BUSINESS ADMINISTRATION SBIC 2014 10B 1	71,234	71,234	69,122
SMALL BUSINESS ADMINISTRATION SBIC 2015 10A 1	680,586	680,586	649,721
SMALL BUSINESS ADMINISTRATION SBIC 2015 10B 1	556,225	556,225	528,489
SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1	3,311,628	3,311,628	3,094,715
SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1	1,516,621	1,516,621	1,398,804
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	2,171,350	2,171,350	2,024,359
SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1	2,105,749	2,105,749	1,951,600
SMALL BUSINESS ADMINISTRATION SBIC 2020 10A 1	2,881,371	2,881,371	2,518,900
SMALL BUSINESS ADMINISTRATION SBIC 2020 10B 1	3,247,714	3,247,714	2,673,803
SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1	1,900,481	1,900,481	1,646,620
SMALL BUSINESS ADMINISTRATION SBIC 2021 10B 1	3,364,178	3,364,178	2,788,619
SMALL BUSINESS ADMINISTRATION SBIC 2022 10A 1	11,416,434	11,416,434	10,181,366
SMALL BUSINESS ADMINISTRATION SBIC 2023 10A 1	6,450,000	6,450,000	6,389,302
SOUTH CAROLINA ST STUDENT LOAN FLT due 01/25/41	476,511	476,014	477,270
SOUTH DAKOTA ST BLDG AUTH REVE 1.91% due 06/01/32	500,000	502,268	403,414

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
SOUTH32 TREASURY LTD COMPANY G 4.35% due 04/14/32	1,960,000	1,950,804	1,717,949
SOUTHERN CAL EDISON 4.90% due 06/01/26	500,000	499,470	492,894
SOUTHERN CO GAS CAPITAL COMPAN 3.88% due 11/15/25	140,000	137,010	134,243
SOUTHWESTERN PUBLIC SERV 1ST M 3.30% due 06/15/24	650,000	651,605	635,234
SPIRE MISSOURI INC 1ST MORTGAG FLT due 12/02/24	1,450,000	1,450,000	1,436,172
STANFORD HEALTH CARE UNSECURED 3.31% due 08/15/30	1,245,000	1,314,837	1,118,410
STANFORD UNIVERSITY UNSECURED 1.29% due 06/01/27	685,000	685,000	603,137
STANFORD UNIVERSITY UNSECURED 3.09% due 05/01/29	1,850,000	1,691,494	1,679,450
STANLEY BLACK + DECKER I SR UN 2.30% due 02/24/25	470,000	469,646	444,784
STANLEY BLACK + DECKER I SR UN 3.40% due 03/01/26	1,750,000	1,749,852	1,656,072
STARBUCKS CORP SR UNSECURED 2.00% due 03/12/27	515,000	513,850	462,490
STARBUCKS CORP SR UNSECURED 2.25% due 03/12/30	240,000	230,636	203,358
STARBUCKS CORP SR UNSECURED 4.75% due 02/15/26	910,000	909,029	901,596
STATE STREET CORP SR UNSECURED FLT due 02/06/26	700,000	700,000	655,851
STATE STREET CORP SR UNSECURED FLT due 02/07/28	1,430,000	1,430,000	1,289,845
STATE STREET CORP SR UNSECURED FLT due 05/13/33	380,000	380,000	360,580
STATE STREET CORP SR UNSECURED FLT due 08/04/33	260,000	260,000	240,711
STATE STREET CORP SR UNSECURED FLT due 11/04/28	320,000	320,000	327,763
STATE STREET CORP SR UNSECURED FLT due 11/18/27	1,450,000	1,450,000	1,292,949
STATE STREET CORP SR UNSECURED FLT due 12/03/24	590,000	590,000	584,345
SUMITOMO MITSUI FINL GRP SR UN 1.40% due 09/17/26	960,000	960,000	844,149
SUMITOMO MITSUI FINL GRP SR UN 1.90% due 09/17/28	1,700,000	1,700,000	1,428,016
SUMITOMO MITSUI FINL GRP SR UN 2.17% due 01/14/27	460,000	460,000	410,997
SUMITOMO MITSUI FINL GRP SR UN 2.35% due 01/15/25	1,730,000	1,730,000	1,640,268
SUMITOMO MITSUI FINL GRP SR UN FLT due 10/16/23	1,100,000	1,100,000	1,101,285
SUTTER HEALTH UNSECURED 1.32% due 08/15/25	590,000	590,000	538,287
T MOBILE US TRUST TMUST 2022 1A A 144A	2,215,000	2,214,751	2,188,615
T MOBILE USA INC 2.25% due 02/15/26	80,000	74,916	73,508
T MOBILE USA INC 3.88% due 04/15/30	960,000	899,212	884,418
T MOBILE USA INC COMPANY GUAR 2.40% due 03/15/29	770,000	769,614	661,819
T MOBILE USA INC COMPANY GUAR 2.63% due 04/15/26	160,000	150,624	148,280
T MOBILE USA INC COMPANY GUAR 4.80% due 07/15/28	490,000	489,015	479,877
TAKE TWO INTERACTIVE SOF 3.70% due 04/14/27	400,000	399,985	378,722
TAKE TWO INTERACTIVE SOF SR UN 3.30% due 03/28/24	7,000	6,999	6,863
TAKE TWO INTERACTIVE SOF SR UN 3.55% due 04/14/25	100,000	99,974	96,428
TAKE TWO INTERACTIVE SOF SR UN 5.00% due 03/28/26	325,000	324,837	321,909
TAUBMAN CENTERS COMMERCIAL MOR TCO 2022 DPM A 144A	3,670,000	3,635,780	3,564,510
TEMPE AZ UNION HIGH SCH DIST T 1.71% due 07/01/31	500,000	502,065	405,578
TEXAS ELECTRIC MKT STABL 4.27% due 08/01/36	2,213,979	2,215,141	2,106,320
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102	2,725,000	2,789,687	2,734,950
TEXAS ST TRANSPRTN COMMISSIONS 5.18% due 04/01/30	1,000,000	1,103,046	1,012,366
TEXAS ST TXS 4.00% due 10/01/29	1,425,000	1,421,531	1,385,658
TEXAS ST TXS 4.63% due 04/01/33	1,780,000	1,932,688	1,770,698
THERMO FISHER SCIENTIFIC SR UN 1.22% due 10/18/24	800,000	800,000	756,457
TORONTO DOMINION BANK SR UNSEC 0.75% due 09/11/25	1,210,000	1,208,516	1,095,459
TORONTO DOMINION BANK SR UNSEC 1.20% due 06/03/26	750,000	671,484	666,955
TORONTO DOMINION BANK SR UNSEC 1.25% due 09/10/26	1,060,000	1,058,610	937,021
TORONTO DOMINION BANK SR UNSEC 3.77% due 06/06/25	1,140,000	1,140,000	1,105,253
TORONTO DOMINION BANK SR UNSEC 4.69% due 09/15/27	490,000	490,000	479,565
TORONTO DOMINION BANK SR UNSEC 5.10% due 01/09/26	660,000	660,000	657,387
TOWD POINT MORTGAGE TRUST TPMT 2017 1 A1 144A	129,521	129,675	127,602

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
TOWD POINT MORTGAGE TRUST TPMT 2017 6 A1 144A	559,099	560,586	528,355
TOWD POINT MORTGAGE TRUST TPMT 2018 3 A1 144A	660,299	660,470	622,159
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	2,079,761	2,093,633	1,910,485
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	499,053	499,648	493,615
TOWD POINT MORTGAGE TRUST TPMT 2021 1 A1 144A	1,347,348	1,369,204	1,190,723
TOWD POINT MORTGAGE TRUST TPMT 2022 1 A1 144A	2,254,476	2,160,542	2,077,893
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	2,041,570	1,936,578	1,869,177
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2019 1A A 144A	3,700,000	3,784,237	3,593,013
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2020 1A A 144A	3,935,000	3,934,809	3,632,902
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2021 1A A 144A	5,360,000	5,359,629	4,786,161
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2022 1A A 144A	3,925,000	3,923,482	3,719,794
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3	1,188,436	1,188,322	1,162,497
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3	865,000	864,987	828,379
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A3	1,665,000	1,664,793	1,594,987
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 C A3	1,130,000	1,129,845	1,100,544
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A3	1,435,000	1,434,876	1,433,220
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A3	3,095,000	3,094,999	3,051,778
TOYOTA LEASE OWNER TRUST TLOT 2022 A A3 144A	1,125,000	1,124,901	1,100,313
TOYOTA LEASE OWNER TRUST TLOT 2023 A A3 144A	2,040,000	2,039,667	2,016,438
TOYOTA MOTOR CREDIT CORP SR UN 3.05% due 03/22/27	80,000	79,995	74,922
TRANE TECHNOLOGIES LUX COMPANY 3.50% due 03/21/26	1,970,000	1,973,599	1,880,182
TRANE TECHNOLOGIES LUX COMPANY 3.55% due 11/01/24	320,000	330,889	309,990
TRANE TECHNOLOGIES LUX COMPANY 3.80% due 03/21/29	930,000	1,000,819	876,135
TRANSCONT GAS PIPE LINE 4.00% due 03/15/28	880,000	918,178	828,258
TRUIST BANK SUBORDINATED 3.63% due 09/16/25	920,000	916,619	859,515
TRUIST BANK SUBORDINATED 3.80% due 10/30/26	700,000	665,179	637,776
TRUIST FINANCIAL CORP SR UNSEC FLT due 01/26/29	810,000	810,000	778,550
TRUIST FINANCIAL CORP SR UNSEC FLT due 06/06/28	1,110,000	1,110,000	1,045,927
TRUIST FINANCIAL CORP SR UNSEC FLT due 07/28/26	1,560,000	1,560,028	1,499,343
TRUIST FINANCIAL CORP SR UNSEC FLT due 10/28/33	460,000	460,000	466,819
TSMC ARIZONA CORP COMPANY GUAR 1.75% due 10/25/26	1,500,000	1,499,758	1,345,345
TSMC GLOBAL LTD COMPANY GUAR 0.75% due 09/28/25	1,060,000	1,058,094	953,976
TSMC GLOBAL LTD COMPANY GUAR 1.25% due 04/23/26	1,340,000	1,338,159	1,196,962
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C3 A3	1,365,000	1,287,583	1,259,760
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C10 A4	1,650,000	1,775,904	1,543,682
UBS GROUP AG 4.75% due 05/12/28	350,000	350,000	331,712
UBS GROUP AG SR UNSEC FLT due 02/11/33	360,000	360,000	280,398
UBS GROUP AG SR UNSEC FLT due 05/12/26	360,000	360,000	348,037
UBS GROUP AG SR UNSEC FLT due 07/30/24	270,000	270,000	268,876
UBS GROUP AG SR UNSEC FLT due 09/11/25	500,000	500,000	476,585
UBS GROUP AG SR UNSECURED 144A FLT due 01/12/29	420,000	420,000	379,679
UBS GROUP AG SR UNSECURED 144A FLT due 01/30/27	710,000	710,000	622,125
UBS GROUP AG SR UNSECURED 144A FLT due 08/05/25	780,000	780,000	762,350
UBS GROUP AG SR UNSECURED 144A FLT due 08/05/27	830,000	830,000	793,297
UBS GROUP AG SR UNSECURED 144A FLT due 08/10/27	1,510,000	1,510,000	1,296,835
UDR INC COMPANY GUAR 2.95% due 09/01/26	100,000	101,022	91,383
UDR INC COMPANY GUAR 3.50% due 01/15/28	970,000	1,022,122	886,095
UNITEDHEALTH GROUP INC 4.00% due 05/15/29	390,000	388,793	372,706
UNIV OF COLORADO CO ENTERPRISE 1.61% due 06/01/29	1,000,000	879,396	843,786
UNIV SOUTHERN CALIFORIA 3.03% due 10/01/39	700,000	752,065	563,370
US BANCORP SR UNSEC FLT due 01/27/28	1,325,000	1,325,000	1,174,612

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
US BANCORP SR UNSEC FLT due 10/21/33	570,000	570,000	570,758
US BANCORP SR UNSECURED FLT due 07/22/28	1,790,000	1,790,000	1,711,816
US BANCORP SR UNSECURED FLT due 10/21/26	560,000	560,000	559,678
US TREASURY N/B 0.25% due 09/30/25	9,000,000	8,988,330	8,151,680
US TREASURY N/B 0.25% due 10/31/25	28,000,000	27,905,620	25,270,000
US TREASURY N/B 0.38% due 01/31/26	10,600,000	10,575,936	9,516,813
US TREASURY N/B 0.75% due 03/31/26	10,168,000	10,137,170	9,190,124
US TREASURY N/B 1.88% due 07/31/26	10,500,000	9,902,973	9,721,523
US TREASURY N/B 3.38% due 05/15/33	7,200,000	7,007,411	6,943,500
US TREASURY N/B 3.50% due 02/15/33	10,890,000	10,903,381	10,607,541
US TREASURY N/B 3.63% due 03/31/28	4,645,000	4,641,192	4,536,859
US TREASURY N/B 3.63% due 05/15/26	29,465,000	29,070,769	28,746,791
US TREASURY N/B 3.63% due 05/31/28	9,540,000	9,406,208	9,331,313
US TREASURY N/B 3.75% due 04/15/26	24,250,000	24,255,333	23,734,688
US TREASURY N/B 3.88% due 11/30/27	14,000,000	14,037,521	13,801,484
US TREASURY N/B 3.88% due 11/30/29	900,000	908,094	891,844
US TREASURY N/B 4.00% due 02/15/26	13,305,000	13,183,684	13,100,747
US TREASURY N/B 4.00% due 12/15/25	12,575,000	12,542,988	12,378,024
US TREASURY N/B 4.13% due 06/15/26	9,815,000	9,732,730	9,716,083
US TREASURY N/B 4.13% due 10/31/27	9,200,000	9,197,402	9,151,844
US TREASURY N/B 4.50% due 11/15/25	15,220,000	15,336,015	15,140,927
US TREASURY N/B 4.63% due 03/15/26	13,905,000	14,192,175	13,920,209
USAA CAPITAL CORP SR UNSECURED 2.13% due 05/01/30	150,000	149,696	124,763
UTAH ST UTS 3.54% due 07/01/25	734,067	751,222	720,004
UTAH ST UTS 4.55% due 07/01/24	1,095,000	1,106,425	1,085,531
VENTAS REALTY LP COMPANY GUAR 2.65% due 01/15/25	280,000	279,552	263,284
VENTAS REALTY LP COMPANY GUAR 3.50% due 02/01/25	280,000	284,291	268,136
VENTAS REALTY LP COMPANY GUAR 4.40% due 01/15/29	1,500,000	1,499,624	1,400,009
VERIZON COMMUNICATIONS 2.10% due 03/22/28	1,005,000	1,005,658	882,865
VERIZON COMMUNICATIONS 2.63% due 08/15/26	1,610,000	1,608,608	1,496,557
VERIZON COMMUNICATIONS 4.33% due 09/21/28	1,000,000	972,987	964,004
VERIZON MASTER TRUST VZMT 2021 2 A	2,755,000	2,754,703	2,592,187
VERIZON MASTER TRUST VZMT 2022 2 A	4,510,000	4,509,170	4,234,630
VERIZON MASTER TRUST VZMT 2022 6 A	1,570,000	1,569,929	1,518,828
VERIZON MASTER TRUST VZMT 2022 7 A1A	785,000	784,876	780,091
VERIZON MASTER TRUST VZMT 2023 2 A	1,485,000	1,484,978	1,471,408
VERIZON MASTER TRUST VZMT 2023 4 A1A	2,015,000	2,014,776	2,008,232
VERMONT ST STUDENT ASSISTANCEC FLT due 04/30/35	262,323	262,323	262,136
VIRGINIA ST CMWLTH TRANSPRTN B 5.35% due 05/15/35	1,250,000	1,332,504	1,279,143
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3	1,681,884	1,681,836	1,618,185
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3	1,845,000	1,844,549	1,838,197
VOLKSWAGEN GROUP AMERICA COMPA 2.85% due 09/26/24	440,000	439,814	424,181
VOLKSWAGEN GROUP AMERICA COMPA 3.35% due 05/13/25	530,000	547,680	507,602
VOLKSWAGEN GROUP AMERICA COMPA 3.95% due 06/06/25	400,000	399,882	388,313
VOLKSWAGEN GROUP AMERICA COMPA 4.35% due 06/08/27	780,000	779,554	750,887
VULCAN MATERIALS CO SR UNSECUR 4.50% due 04/01/25	260,000	274,409	254,761
WALT DISNEY COMPANY/THE COMPAN 3.80% due 03/22/30	925,000	923,153	874,148
WARNERMEDIA HOLDINGS INC 3.76% due 03/15/27	840,000	840,000	783,524
WARNERMEDIA HOLDINGS INC 4.28% due 03/15/32	2,430,000	2,430,000	2,155,107
WARNERMEDIA HOLDINGS INC COMPA 3.64% due 03/15/25	390,000	390,000	376,164
WASHINGTON AIRCRAFT 1 CO US GO 2.64% due 09/15/26	926,295	956,361	878,993

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
WASHINGTON CNTY OR SCH DIST 1 5.91% due 06/15/26	1,695,000	1,854,153	1,735,071
WASHINGTON ST WAS 4.74% due 08/01/24	1,000,000	1,036,948	990,342
WASHINGTON ST WAS 5.04% due 08/01/31	1,000,000	1,097,857	1,020,470
WEC ENERGY GROUP INC SR UNSECU 0.80% due 03/15/24	1,020,000	1,020,138	984,367
WEC ENERGY GROUP INC SR UNSECU 2.20% due 12/15/28	460,000	459,129	395,673
WEC ENERGY GROUP INC SR UNSECU 3.55% due 06/15/25	362,000	376,985	347,164
WEC ENERGY GROUP INC SR UNSECU 4.75% due 01/09/26	510,000	509,498	502,286
WEC ENERGY GROUP INC SR UNSECU 5.15% due 10/01/27	990,000	988,244	988,633
WELLS FARGO + COMPANY SR UNSEC FLT due 03/02/33	2,460,000	2,460,000	2,105,400
WELLS FARGO + COMPANY SR UNSEC FLT due 03/24/28	3,350,000	3,350,000	3,126,721
WELLS FARGO + COMPANY SR UNSEC FLT due 04/25/26	860,000	860,000	831,433
WELLS FARGO + COMPANY SR UNSEC FLT due 07/25/28	1,920,000	1,920,000	1,876,652
WELLS FARGO + COMPANY SR UNSEC FLT due 07/25/33	710,000	709,803	681,041
WELLS FARGO + COMPANY SR UNSEC FLT due 08/15/26	530,000	530,000	517,858
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4	1,350,000	1,353,471	1,282,588
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C31 A4	3,400,000	3,534,920	3,211,793
WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4	3,130,000	3,266,472	2,974,390
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A3	1,124,075	1,053,927	1,025,856
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC24 A4	1,585,000	1,602,976	1,449,365
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 A3	1,230,000	1,170,978	1,132,954
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C38 A4	996,751	956,634	909,891
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A4	3,215,000	3,082,708	2,931,678
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A4	5,232,510	5,438,139	4,726,870
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 RB1 A5	2,265,000	2,237,010	2,073,181
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C43 A4	1,180,000	1,176,414	1,095,831
WELLTOWER OP LLC 2.05% due 01/15/29	390,000	389,169	324,216
WELLTOWER OP LLC COMPANY GUAR 3.63% due 03/15/24	750,000	756,587	737,439
WELLTOWER OP LLC COMPANY GUAR 4.13% due 03/15/29	1,030,000	1,027,194	952,710
WELLTOWER OP LLC COMPANY GUAR 4.25% due 04/15/28	375,000	382,341	352,814
WESTPAC BANKING CORP SR UNSECU FLT due 02/26/24	790,000	790,000	791,538
WEYERHAEUSER CO SR UNSECURED 0 4.75% due 05/15/26	840,000	837,351	825,100
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 A5	910,000	919,353	875,825
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C24 A5	1,200,000	1,203,801	1,149,244
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C25 A4	1,170,258	1,177,853	1,127,027
WHEELS FLEET LEASE FUNDING LLC WFLF 2023 1A A 144A	3,460,000	3,459,844	3,436,025
WHEELS SPV LLC WHLS 2020 1A A2 144A	5,749	5,748	5,732
WILLIAMS COMPANIES INC 5.40% due 03/02/26	440,000	439,633	438,850
WILLIAMS COMPANIES INC 5.65% due 03/15/33	500,000	499,476	506,625
WILLIAMS COMPANIES INC SR UNSE 3.90% due 01/15/25	750,000	776,172	727,904
WISCONSIN POWER + LIGHT SR UNS 3.95% due 09/01/32	500,000	494,542	461,414
WISCONSIN PUBLIC SERVICE SR UN 5.35% due 11/10/25	320,000	319,944	320,780
WISCONSIN ST WIS 1.77% due 05/01/32	1,500,000	1,245,267	1,189,757
WMRK COMMERCIAL MORTGAGE TRUST WMRK 2022 WMRK A 144A	950,000	943,707	948,802
WORCESTER MA WOR 6.25% due 01/01/28	775,000	846,415	799,852
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 A A3	1,575,000	1,574,733	1,506,100
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 C A3	1,205,000	1,204,925	1,167,803
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 A A3	1,825,000	1,824,712	1,804,106
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2022 A A3	1,315,000	1,314,894	1,290,341
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2023 A A3	605,000	604,978	600,194
WORLD OMNI SELECT AUTO TRUST WOSAT 2023 A A3	1,275,000	1,274,916	1,275,422
WRKCO INC 3.90% due 06/01/28	860,000	859,884	801,227

Stable Value Fund — Participant Directed Investment Program

Issuer Name	Par Value	Book Value	Market Value
WRKCO INC COMPANY GUAR 3.00% due 09/15/24	2,125,000	2,129,749	2,043,497
WRKCO INC COMPANY GUAR 4.65% due 03/15/26	370,000	369,791	358,986
XCEL ENERGY INC SR UNSECURED 0.50% due 10/15/23	330,000	329,971	325,104
XCEL ENERGY INC SR UNSECURED 1.75% due 03/15/27	1,145,000	1,143,217	1,013,700
XCEL ENERGY INC SR UNSECURED 3.30% due 06/01/25	330,000	338,254	315,570
YALE UNIVERSITY UNSECURED 1.48% due 04/15/30	1,255,000	1,255,000	1,038,210
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	**28,628,527**	**28,628,527**	**28,628,527**

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Domestic Equity Securities	**26,234,206**	**1,917,055,039**	**3,094,928,630**
3M CO W/D	47,075	10,683,510	5,645,234
ABBOTT LABORATORIES	149,393	9,109,204	16,401,857
ABBVIE INC	150,912	14,327,174	24,388,888
ACCENTURE PLC CL A	53,961	8,463,431	14,398,953
ACTIVISION BLIZZARD INC	60,557	3,747,107	4,635,638
ADOBE INC	39,967	7,869,798	13,450,095
ADVANCE AUTO PARTS INC	5,161	526,278	758,822
ADVANCED MICRO DEVICES	137,268	3,658,358	8,890,848
AES CORP	57,904	725,770	1,665,319
AFLAC INC	48,466	2,112,927	3,486,644
AGILENT TECHNOLOGIES INC	25,475	1,802,939	3,812,334
AIR PRODUCTS + CHEMICALS INC	18,860	3,202,439	5,813,784
AKAMAI TECHNOLOGIES INC	13,482	803,732	1,136,533
ALASKA AIR GROUP INC	10,779	662,708	462,850
ALBEMARLE CORP	10,016	1,361,050	2,172,070
ALEXANDRIA REAL ESTATE EQUIT	12,794	1,772,382	1,863,702
ALIGN TECHNOLOGY INC	6,195	1,591,777	1,306,526
ALLEGION PLC	7,367	611,019	775,450
ALLIANT ENERGY CORP	21,443	985,161	1,183,868
ALLSTATE CORP	23,088	2,355,835	3,130,733
ALPHABET INC CL A	511,372	28,220,124	45,118,352
ALPHABET INC CL C	453,707	24,319,576	40,257,422
ALTRIA GROUP INC	153,745	9,930,916	7,027,684
AMAZON.COM INC	759,891	53,999,311	63,830,844
AMCOR PLC	130,802	1,425,469	1,557,852
AMEREN CORPORATION	22,410	1,462,370	1,992,697
AMERICAN AIRLINES GROUP INC	54,292	2,071,820	690,594
AMERICAN ELECTRIC POWER	44,360	3,488,367	4,211,982
AMERICAN EXPRESS CO	51,186	4,982,711	7,562,732
AMERICAN INTERNATIONAL GROUP	64,659	3,753,951	4,089,035
AMERICAN TOWER CORP	39,721	6,433,106	8,415,291
AMERICAN WATER WORKS CO INC	16,038	1,543,041	2,444,512
AMERIPRISE FINANCIAL INC	9,264	1,496,738	2,884,532
AMERISOURCEBERGEN CORP	14,095	1,330,325	2,335,682
AMETEK INC	19,613	1,452,128	2,740,328
AMGEN INC	45,593	8,078,471	11,974,546
AMPHENOL CORP CL A	50,579	2,292,091	3,851,085
ANALOG DEVICES INC	44,200	3,932,884	7,250,126
ANSYS INC	7,436	1,183,261	1,796,463
AON PLC CLASS A	18,020	2,634,168	5,408,523
APA CORP	28,700	1,163,478	1,339,716
APPLE INC	1,281,169	60,513,367	166,462,288
APPLIED MATERIALS INC	74,516	4,003,211	7,256,368
APTIV PLC	23,347	1,934,507	2,174,306
ARCH CAPITAL GROUP LTD	31,386	1,804,601	1,970,413
ARCHER DANIELS MIDLAND CO	47,665	1,953,357	4,425,695
ARISTA NETWORKS INC	21,070	1,639,007	2,556,845
ARTHUR J GALLAGHER + CO	17,885	1,369,089	3,372,038
ASSURANT INC	4,797	483,355	599,913
AT+T INC	608,864	16,181,726	11,209,186

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
ATMOS ENERGY CORP	11,946	1,166,151	1,338,788
AUTODESK INC	18,400	2,142,934	3,438,408
AUTOMATIC DATA PROCESSING	35,678	4,264,564	8,522,047
AUTOZONE INC	1,603	1,245,525	3,953,287
AVALONBAY COMMUNITIES INC	12,208	2,236,320	1,971,836
AVERY DENNISON CORP	6,870	767,886	1,243,470
BAKER HUGHES CO	85,000	2,411,025	2,510,050
BALL CORP	26,490	1,082,996	1,354,699
BANK OF AMERICA CORP	596,201	16,772,794	19,746,177
BANK OF NEW YORK MELLON CORP	62,963	3,295,637	2,866,076
BATH + BODY WORKS INC	19,872	830,398	837,406
BAXTER INTERNATIONAL INC	43,317	2,921,983	2,207,867
BECTON DICKINSON AND CO	24,251	5,431,467	6,167,029
BERKSHIRE HATHAWAY INC CL B	154,202	30,114,709	47,632,998
BEST BUY CO INC	16,916	1,076,450	1,356,832
BIO RAD LABORATORIES A	1,826	831,212	767,815
BIO TECHNE CORP	13,248	1,643,717	1,097,994
BIOGEN INC	12,356	3,901,634	3,421,624
BLACKROCK INC	12,821	6,511,958	9,085,345
BOEING CO/THE	47,625	12,475,960	9,072,086
BOOKING HOLDINGS INC	3,380	5,838,633	6,811,646
BORGWARNER INC	20,492	1,016,778	824,803
BOSTON PROPERTIES INC	12,636	1,515,823	853,941
BOSTON SCIENTIFIC CORP	121,732	3,375,911	5,632,540
BRISTOL MYERS SQUIBB CO	181,936	11,033,277	13,090,295
BROADCOM INC	34,604	9,777,881	19,348,135
BROADRIDGE FINANCIAL SOLUTIO	9,982	1,151,782	1,338,886
BROWN + BROWN INC	19,613	1,119,529	1,117,353
BROWN FORMAN CORP CLASS B	15,766	791,324	1,035,511
C.H. ROBINSON WORLDWIDE INC	10,702	888,841	979,875
CADENCE DESIGN SYS INC	23,355	1,086,793	3,751,747
CAESARS ENTERTAINMENT INC	18,054	1,593,047	751,046
CAMDEN PROPERTY TRUST	8,987	1,520,329	1,005,466
CAMPBELL SOUP CO	16,689	778,381	947,101
CAPITAL ONE FINANCIAL CORP	32,756	2,933,189	3,044,998
CARDINAL HEALTH INC	23,588	1,400,281	1,813,210
CARMAX INC	13,543	925,345	824,633
CARNIVAL CORP	82,567	2,998,455	665,490
CARRIER GLOBAL CORP	71,835	1,550,370	2,963,194
CATALENT INC	15,152	1,297,621	681,992
CATERPILLAR INC	45,023	6,300,451	10,785,710
CBOE GLOBAL MARKETS INC	9,006	1,082,713	1,129,983
CBRE GROUP INC A	27,936	1,256,821	2,149,955
CDW CORP/DE	11,710	1,467,034	2,091,172
CELANESE CORP	8,401	727,199	858,918
CENTENE CORP	48,677	2,761,585	3,992,001
CENTERPOINT ENERGY INC	53,713	1,508,475	1,610,853
CERIDIAN HCM HOLDING INC	13,015	1,291,585	834,912
CF INDUSTRIES HOLDINGS INC	17,181	681,378	1,463,821
CHARLES RIVER LABORATORIES	4,238	1,363,711	923,460
CHARTER COMMUNICATIONS INC A	9,467	3,180,988	3,210,260

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
CHEVRON CORP	152,758	18,277,843	27,418,533
CHIPOTLE MEXICAN GRILL INC	2,364	1,067,747	3,280,026
CHUBB LTD	35,648	5,386,780	7,863,949
CHURCH + DWIGHT CO INC	21,037	1,071,739	1,695,793
CIGNA CORP	25,945	5,066,942	8,596,616
CINCINNATI FINANCIAL CORP	13,391	1,025,501	1,371,104
CINTAS CORP	7,352	1,223,815	3,320,310
CISCO SYSTEMS INC	353,164	13,637,113	16,824,733
CITIGROUP INC	164,681	11,942,387	7,448,522
CITIZENS FINANCIAL GROUP	42,491	1,686,468	1,672,871
CLOROX COMPANY	10,697	1,533,074	1,501,110
CME GROUP INC	30,708	4,736,338	5,163,857
CMS ENERGY CORP	25,185	1,279,106	1,594,966
COCA COLA CO/THE	332,623	15,431,178	21,158,149
COGNIZANT TECH SOLUTIONS A	44,487	3,140,953	2,544,212
COLGATE PALMOLIVE CO	70,926	5,083,105	5,588,260
COMCAST CORP CLASS A	372,289	13,936,336	13,018,946
COMERICA INC	11,124	876,718	743,639
CONAGRA BRANDS INC	41,696	1,465,905	1,613,635
CONOCOPHILLIPS	107,407	6,436,195	12,674,026
CONSOLIDATED EDISON INC	31,122	2,719,627	2,966,238
CONSTELLATION BRANDS INC A	13,553	2,819,442	3,140,908
CONSTELLATION ENERGY	28,112	1,066,754	2,423,536
COOPER COS INC/THE	4,159	1,035,049	1,375,257
COPART INC	35,805	1,172,786	2,180,166
CORNING INC	65,031	2,101,357	2,077,090
CORTEVA INC	61,081	2,467,297	3,590,341
COSTAR GROUP INC	34,411	2,434,638	2,659,282
COSTCO WHOLESALE CORP	37,806	7,584,510	17,258,439
COTERRA ENERGY INC	68,477	1,808,898	1,682,480
CROWN CASTLE INC	36,822	4,310,313	4,994,536
CSX CORP	182,073	3,390,660	5,640,622
CUMMINS INC	12,109	1,979,385	2,933,890
CVS HEALTH CORP	112,217	8,334,362	10,457,502
DANAHER CORP	56,003	6,265,905	14,864,316
DARDEN RESTAURANTS INC	10,443	916,223	1,444,580
DAVITA INC	4,694	338,703	350,501
DEERE + CO	23,720	3,743,169	10,170,187
DELTA AIR LINES INC	53,274	2,526,039	1,750,584
DENTSPLY SIRONA INC	17,957	1,172,756	571,751
DEVON ENERGY CORP	56,562	1,814,360	3,479,129
DEXCOM INC	33,781	3,562,912	3,825,360
DIAMONDBACK ENERGY INC	15,301	1,618,721	2,092,871
DIGITAL REALTY TRUST INC	24,726	3,004,645	2,479,276
DISCOVER FINANCIAL SERVICES	23,442	1,605,892	2,293,331
DISH NETWORK CORP A	20,762	965,999	291,498
DOLLAR GENERAL CORP	19,303	1,927,061	4,753,364
DOLLAR TREE INC	18,050	1,862,759	2,552,992
DOMINION ENERGY INC	70,789	5,687,690	4,340,781
DOMINO S PIZZA INC	3,011	1,136,866	1,043,010
DOVER CORP	12,521	999,881	1,695,469

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
DOW INC	61,497	4,134,934	3,098,834
DR HORTON INC	26,202	1,412,687	2,335,646
DTE ENERGY COMPANY	16,672	1,656,986	1,959,460
DUKE ENERGY CORP	65,472	5,838,359	6,742,961
DUPONT DE NEMOURS INC	43,098	4,249,207	2,957,816
DXC TECHNOLOGY CO	21,398	1,723,562	567,047
EASTMAN CHEMICAL CO	10,351	954,922	842,985
EATON CORP PLC	34,030	2,669,950	5,341,009
EBAY INC	47,353	1,642,921	1,963,729
ECOLAB INC	22,170	3,086,621	3,227,065
EDISON INTERNATIONAL	32,458	2,479,616	2,064,978
EDWARDS LIFESCIENCES CORP	52,763	2,232,848	3,936,647
ELECTRONIC ARTS INC	22,571	2,382,997	2,757,725
ELEVANCE HEALTH INC	20,523	4,893,930	10,527,683
ELI LILLY + CO	67,265	6,601,207	24,608,228
EMERSON ELECTRIC CO	50,838	3,282,214	4,883,498
ENPHASE ENERGY INC	11,523	2,310,781	3,053,134
ENTERGY CORP	17,527	1,579,734	1,971,788
EOG RESOURCES INC	51,460	5,091,208	6,665,099
EPAM SYSTEMS INC	4,967	3,252,955	1,627,885
EQT CORP	32,773	1,353,712	1,108,711
EQUIFAX INC	10,539	1,267,190	2,048,360
EQUINIX INC	7,747	3,786,451	5,074,517
EQUITY RESIDENTIAL	28,973	1,926,951	1,709,407
ESSEX PROPERTY TRUST INC	5,570	1,386,204	1,180,394
ESTEE LAUDER COMPANIES CL A	19,823	2,686,664	4,918,285
ETSY INC	10,724	1,182,968	1,284,521
EVEREST RE GROUP LTD	3,413	767,095	1,130,625
EVERGY INC	19,201	1,044,067	1,208,319
EVERSOURCE ENERGY	29,635	2,004,475	2,484,598
EXELON CORP	84,330	2,532,483	3,645,586
EXPEDIA GROUP INC	13,000	1,622,753	1,138,800
EXPEDITORS INTL WASH INC	14,196	922,763	1,475,248
EXTRA SPACE STORAGE INC	11,396	1,102,617	1,677,263
EXXON MOBIL CORP	354,123	28,180,151	39,059,767
F5 INC	5,167	672,640	741,516
FACTSET RESEARCH SYSTEMS INC	3,301	1,554,555	1,324,394
FASTENAL CO	49,548	1,409,581	2,344,611
FEDERAL REALTY INVS TRUST	6,428	808,712	649,485
FEDEX CORP	20,223	4,377,110	3,502,624
FIDELITY NATIONAL INFO SERV	51,585	5,843,036	3,500,042
FIFTH THIRD BANCORP	60,346	1,736,100	1,979,952
FIRST REPUBLIC BANK/CA	15,634	1,428,504	1,905,628
FIRST SOLAR INC	8,224	1,275,361	1,231,873
FIRSTENERGY CORP	46,794	1,689,363	1,962,540
FISERV INC	54,385	4,475,834	5,496,692
FLEETCOR TECHNOLOGIES INC	6,322	1,404,339	1,161,225
FMC CORP	10,632	845,622	1,326,874
FORD MOTOR CO	337,192	4,032,751	3,921,543
FORTINET INC	56,020	894,119	2,738,818
FORTIVE CORP	30,632	1,921,736	1,968,106

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
FOX CORP CLASS A	25,997	1,068,753	789,529
FOX CORP CLASS B	12,336	510,710	350,959
FRANKLIN RESOURCES INC	23,736	1,001,295	626,156
FREEPORT MCMORAN INC	126,108	1,889,257	4,792,104
GARMIN LTD	13,121	904,211	1,210,937
GARTNER INC	6,804	856,330	2,287,097
GEN DIGITAL INC	50,827	1,362,009	1,089,223
GENERAC HOLDINGS INC	5,374	1,645,491	540,947
GENERAL DYNAMICS CORP	19,133	3,813,306	4,747,089
GENERAL ELECTRIC CO	93,921	10,589,310	7,869,641
GENERAL MILLS INC	50,727	2,830,459	4,253,459
GENERAL MOTORS CO	124,740	5,361,205	4,196,254
GENUINE PARTS CO	11,266	1,059,802	1,954,764
GILEAD SCIENCES INC	106,922	7,813,704	9,179,254
GLOBAL PAYMENTS INC	23,710	2,432,897	2,354,877
GLOBE LIFE INC	8,029	711,426	967,896
GOLDMAN SACHS GROUP INC	29,026	6,822,208	9,966,948
HALLIBURTON CO	79,823	2,954,078	3,141,035
HARTFORD FINANCIAL SVCS GRP	27,852	1,578,022	2,112,017
HASBRO INC	10,884	1,024,209	664,033
HCA HEALTHCARE INC	18,314	1,529,526	4,394,627
HEALTHPEAK PROPERTIES INC	45,217	1,240,191	1,133,590
HENRY SCHEIN INC	11,647	648,410	930,246
HERSHEY CO/THE	12,762	1,536,615	2,955,296
HESS CORP	23,875	1,210,966	3,385,953
HEWLETT PACKARD ENTERPRISE	110,827	1,520,074	1,768,799
HILTON WORLDWIDE HOLDINGS IN	23,440	1,835,791	2,961,878
HOLOGIC INC	21,650	938,097	1,619,637
HOME DEPOT INC	87,653	16,021,759	27,686,077
HONEYWELL INTERNATIONAL INC	57,456	8,477,786	12,312,821
HORMEL FOODS CORP	23,997	883,273	1,093,063
HOST HOTELS + RESORTS INC	61,516	1,138,423	987,332
HOWMET AEROSPACE INC	35,215	750,497	1,387,823
HP INC	77,647	1,649,868	2,086,375
HUMANA INC	10,764	2,789,639	5,513,213
HUNT (JB) TRANSPRT SVCS INC	7,201	783,703	1,255,566
HUNTINGTON BANCSHARES INC	125,357	1,793,997	1,767,534
HUNTINGTON INGALLS INDUSTRIE	3,376	764,380	778,776
IDEX CORP	6,319	1,012,612	1,442,817
IDEXX LABORATORIES INC	7,089	1,187,994	2,892,028
ILLINOIS TOOL WORKS	23,960	3,955,757	5,278,388
ILLUMINA INC	13,401	3,271,131	2,709,682
INCYTE CORP	15,807	1,492,714	1,269,618
INGERSOLL RAND INC	34,543	981,624	1,804,872
INTEL CORP	351,001	15,567,221	9,276,956
INTERCONTINENTAL EXCHANGE IN	47,507	3,398,889	4,873,743
INTERNATIONAL PAPER CO	31,808	1,638,178	1,101,511
INTERPUBLIC GROUP OF COS INC	33,250	698,692	1,107,558
INTL BUSINESS MACHINES CORP	78,406	11,194,197	11,046,621
INTL FLAVORS + FRAGRANCES	21,752	2,916,941	2,280,480
INTUIT INC	24,180	4,859,279	9,411,340

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
INTUITIVE SURGICAL INC	30,366	4,300,376	8,057,618
INVESCO LTD	38,291	1,183,951	688,855
INVITATION HOMES INC	49,903	1,836,324	1,479,125
IQVIA HOLDINGS INC	15,847	1,795,339	3,246,892
IRON MOUNTAIN INC	25,110	978,423	1,251,734
JACK HENRY + ASSOCIATES INC	6,156	868,651	1,080,747
JACOBS SOLUTIONS INC	10,838	761,436	1,301,319
JM SMUCKER CO/THE	9,150	1,074,777	1,449,909
JOHNSON + JOHNSON	224,290	31,559,104	39,620,829
JOHNSON CONTROLS INTERNATION	58,665	2,239,119	3,754,560
JPMORGAN CHASE + CO	251,819	26,184,716	33,768,928
JUNIPER NETWORKS INC	28,248	833,114	902,806
KELLOGG CO	22,067	1,473,154	1,572,053
KEURIG DR PEPPER INC	72,782	2,530,441	2,595,406
KEYCORP	78,669	1,445,261	1,370,414
KEYSIGHT TECHNOLOGIES IN	15,382	1,000,562	2,631,399
KIMBERLY CLARK CORP	28,802	3,465,278	3,909,872
KIMCO REALTY CORP	52,139	1,006,782	1,104,304
KINDER MORGAN INC	177,351	3,013,972	3,206,506
KLA CORP	12,058	1,402,508	4,546,228
KRAFT HEINZ CO/THE	68,486	4,351,814	2,788,065
KROGER CO	56,551	1,434,887	2,521,044
L3HARRIS TECHNOLOGIES INC	16,386	2,480,300	3,411,729
LABORATORY CRP OF AMER HLDGS	7,808	1,255,514	1,838,628
LAM RESEARCH CORP	11,713	2,515,944	4,922,974
LAMB WESTON HOLDINGS INC	12,146	891,961	1,085,367
LAS VEGAS SANDS CORP	27,694	1,537,456	1,331,251
LEIDOS HOLDINGS INC	11,588	995,415	1,218,942
LENNAR CORP A	21,919	1,309,663	1,983,670
LINCOLN NATIONAL CORP	13,056	999,437	401,080
LINDE PLC	42,511	7,120,842	13,866,238
LIVE NATION ENTERTAINMENT IN	12,082	876,026	842,599
LKQ CORP	22,298	786,677	1,190,936
LOCKHEED MARTIN CORP	20,131	6,541,094	9,793,530
LOEWS CORP	17,034	873,784	993,593
LOWE S COS INC	52,897	4,612,263	10,539,198
LUMEN TECHNOLOGIES INC	78,551	1,094,158	410,036
LYONDELLBASELL INDU CL A	21,947	2,241,691	1,822,259
M + T BANK CORP	15,096	2,493,725	2,189,826
MARATHON OIL CORP	58,642	910,939	1,587,439
MARATHON PETROLEUM CORP	41,443	2,579,445	4,823,551
MARKETAXESS HOLDINGS INC	3,198	1,061,017	891,890
MARRIOTT INTERNATIONAL CL A	23,523	2,940,123	3,502,339
MARSH + MCLENNAN COS	42,782	3,724,572	7,079,565
MARTIN MARIETTA MATERIALS	5,395	1,156,100	1,823,348
MASCO CORP	19,773	825,422	922,806
MASTERCARD INC A	72,762	11,796,693	25,301,530
MATCH GROUP INC	24,160	3,696,678	1,002,398
MCCORMICK + CO NON VTG SHRS	21,686	1,220,350	1,797,553
MCDONALD S CORP	62,746	10,842,366	16,535,453
MCKESSON CORP	12,222	1,946,111	4,584,717

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MEDTRONIC PLC	112,982	9,405,149	8,780,961
MERCK + CO. INC.	216,101	12,139,514	23,976,406
META PLATFORMS INC CLASS A	192,733	33,880,905	23,193,489
METLIFE INC	57,090	3,012,480	4,131,603
METTLER TOLEDO INTERNATIONAL	1,927	1,221,541	2,785,382
MGM RESORTS INTERNATIONAL	27,499	925,151	922,041
MICROCHIP TECHNOLOGY INC	46,725	2,067,873	3,282,431
MICRON TECHNOLOGY INC	94,266	4,194,744	4,711,415
MICROSOFT CORP	638,725	61,566,012	153,179,030
MID AMERICA APARTMENT COMM	10,029	1,091,441	1,574,453
MODERNA INC	28,679	9,146,478	5,151,322
MOHAWK INDUSTRIES INC	4,603	1,237,374	470,519
MOLINA HEALTHCARE INC	4,953	1,542,214	1,635,580
MOLSON COORS BEVERAGE CO B	16,063	1,170,338	827,566
MONDELEZ INTERNATIONAL INC A	116,541	5,140,850	7,767,458
MONOLITHIC POWER SYSTEMS INC	3,870	1,486,687	1,368,471
MONSTER BEVERAGE CORP	32,821	2,071,554	3,332,316
MOODY S CORP	13,457	2,098,146	3,749,389
MORGAN STANLEY	112,946	5,822,704	9,602,669
MOSAIC CO/THE	29,881	775,723	1,310,879
MOTOROLA SOLUTIONS INC	14,221	1,479,789	3,664,894
MSCI INC	6,901	1,198,715	3,210,138
NASDAQ INC	29,246	795,255	1,794,242
NETAPP INC	18,799	1,043,141	1,129,068
NETFLIX INC	37,937	8,228,596	11,186,863
NEWELL BRANDS INC	31,044	947,152	406,056
NEWMONT CORP	71,048	2,701,913	3,353,466
NEWS CORP CLASS A	32,899	537,899	598,762
NEWS CORP CLASS B	10,125	166,556	186,705
NEXTERA ENERGY INC	170,453	7,436,963	14,249,871
NIKE INC CL B	107,599	6,949,801	12,590,159
NISOURCE INC	33,592	903,877	921,093
NORDSON CORP	4,676	1,039,574	1,111,579
NORFOLK SOUTHERN CORP	19,979	2,816,576	4,923,225
NORTHERN TRUST CORP	17,722	1,715,654	1,568,220
NORTHROP GRUMMAN CORP	12,414	3,870,899	6,773,203
NORWEGIAN CRUISE LINE HOLDIN	38,110	1,331,582	466,466
NRG ENERGY INC	19,590	545,659	623,354
NUCOR CORP	22,375	1,357,954	2,949,249
NVIDIA CORP	213,556	12,126,834	31,209,074
NVR INC	231	817,663	1,065,506
NXP SEMICONDUCTORS NV	22,347	4,501,623	3,531,496
O REILLY AUTOMOTIVE INC	5,294	1,415,330	4,468,295
OCCIDENTAL PETROLEUM CORP	64,213	3,857,079	4,044,777
OLD DOMINION FREIGHT LINE	7,824	1,014,238	2,220,295
OMNICOM GROUP	15,827	1,141,592	1,291,008
ON SEMICONDUCTOR	37,288	1,962,577	2,325,653
ONEOK INC	38,492	1,914,504	2,528,924
ORACLE CORP	132,759	6,645,078	10,851,721
ORGANON + CO	21,082	538,752	588,820
OTIS WORLDWIDE CORP	35,907	2,236,266	2,811,877

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
P G + E CORP	137,818	1,750,822	2,240,921
PACCAR INC	29,708	2,062,032	2,940,201
PACKAGING CORP OF AMERICA	8,076	916,628	1,033,001
PARAMOUNT GLOBAL CLASS B	41,918	2,029,302	707,576
PARKER HANNIFIN CORP	10,837	1,966,820	3,153,567
PAYCHEX INC	27,356	1,909,177	3,161,259
PAYCOM SOFTWARE INC	4,238	1,315,090	1,315,094
PAYPAL HOLDINGS INC	98,703	7,914,520	7,029,628
PENTAIR PLC	13,632	617,706	613,167
PEPSICO INC	117,650	13,995,737	21,254,649
PERKINELMER INC	10,959	941,933	1,536,671
PFIZER INC	478,711	16,843,380	24,529,152
PHILIP MORRIS INTERNATIONAL	131,968	13,075,136	13,356,481
PHILLIPS 66	41,456	3,879,069	4,314,740
PINNACLE WEST CAPITAL	9,464	855,925	719,643
PIONEER NATURAL RESOURCES CO	20,518	3,198,959	4,686,106
PNC FINANCIAL SERVICES GROUP	34,867	4,787,953	5,506,894
POOL CORP	3,304	1,085,933	998,898
PPG INDUSTRIES INC	20,487	2,379,382	2,576,035
PPL CORP	63,572	2,177,076	1,857,574
PRINCIPAL FINANCIAL GROUP	20,051	1,438,050	1,682,680
PROCTER + GAMBLE CO/THE	203,807	18,998,787	30,888,989
PROGRESSIVE CORP	49,955	2,814,551	6,479,663
PROLOGIS INC	78,755	5,520,184	8,878,051
PRUDENTIAL FINANCIAL INC	32,919	3,669,206	3,274,124
PTC INC	8,862	1,243,265	1,063,794
PUBLIC SERVICE ENTERPRISE GP	42,918	2,260,010	2,629,586
PUBLIC STORAGE	13,372	2,873,535	3,746,701
PULTEGROUP INC	19,801	698,643	901,540
QORVO INC	9,165	702,864	830,716
QUALCOMM INC	95,490	6,555,642	10,498,171
QUANTA SERVICES INC	12,161	492,907	1,732,943
QUEST DIAGNOSTICS INC	10,217	1,001,782	1,598,347
RALPH LAUREN CORP	4,166	394,312	440,221
RAYMOND JAMES FINANCIAL INC	16,749	1,024,823	1,789,631
RAYTHEON TECHNOLOGIES CORP	126,431	9,352,676	12,759,417
REALTY INCOME CORP	52,629	3,265,636	3,338,257
REGENCY CENTERS CORP	12,812	865,607	800,750
REGENERON PHARMACEUTICALS	9,154	3,936,580	6,604,519
REGIONS FINANCIAL CORP	80,401	1,324,014	1,733,446
REPUBLIC SERVICES INC	18,098	1,247,749	2,334,461
RESMED INC	12,725	1,269,808	2,648,454
ROBERT HALF INTL INC	9,525	547,267	703,231
ROCKWELL AUTOMATION INC	9,869	1,879,205	2,541,958
ROLLINS INC	19,916	551,213	727,731
ROPER TECHNOLOGIES INC	9,044	2,470,106	3,907,822
ROSS STORES INC	29,876	2,297,621	3,467,707
ROYAL CARIBBEAN CRUISES LTD	18,836	2,023,564	931,063
S+P GLOBAL INC	28,367	5,060,061	9,501,243
SALESFORCE INC	85,757	11,167,927	11,370,521
SBA COMMUNICATIONS CORP	9,288	1,651,888	2,603,519

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
SCHLUMBERGER LTD	122,117	6,905,817	6,528,375
SCHWAB (CHARLES) CORP	129,838	6,018,042	10,810,312
SEAGATE TECHNOLOGY HOLDINGS	16,790	656,306	883,322
SEALED AIR CORP	12,389	588,888	617,963
SEMPRA ENERGY	26,771	3,248,096	4,137,190
SERVICENOW INC	17,177	5,125,629	6,669,314
SHERWIN WILLIAMS CO/THE	20,757	2,892,769	4,926,259
SIGNATURE BANK	5,234	1,533,241	603,061
SIMON PROPERTY GROUP INC	27,977	4,180,961	3,286,738
SKYWORKS SOLUTIONS INC	13,571	1,429,663	1,236,725
SMITH (A.O.) CORP	11,033	676,409	631,529
SNAP ON INC	4,469	766,237	1,021,122
SOLAREDGE TECHNOLOGIES INC	4,689	1,347,397	1,328,253
SOUTHERN CO/THE	95,280	5,046,329	6,803,945
SOUTHWEST AIRLINES CO	50,776	2,631,980	1,709,628
STANLEY BLACK + DECKER INC	12,678	2,074,406	952,371
STARBUCKS CORP	97,857	5,768,301	9,707,414
STATE STREET CORP	31,714	2,845,952	2,460,055
STEEL DYNAMICS INC	12,937	1,356,011	1,263,945
STERIS PLC	8,661	1,422,574	1,599,600
STRYKER CORP	28,631	4,638,844	6,999,993
SVB FINANCIAL GROUP	5,032	1,491,579	1,158,064
SYNCHRONY FINANCIAL	40,604	1,455,179	1,334,247
SYNOPSYS INC	13,023	1,273,592	4,158,114
SYSCO CORP	43,321	2,569,991	3,311,890
T MOBILE US INC	51,397	4,792,710	7,195,580
T ROWE PRICE GROUP INC	19,702	2,030,021	2,148,700
TAKE TWO INTERACTIVE SOFTWRE	13,555	1,496,119	1,411,482
TAPESTRY INC	22,278	870,865	848,346
TARGA RESOURCES CORP	20,061	1,327,617	1,474,484
TARGET CORP	39,749	2,662,772	5,924,191
TE CONNECTIVITY LTD	27,132	2,531,543	3,114,754
TELEDYNE TECHNOLOGIES INC	4,066	1,404,779	1,626,034
TELEFLEX INC	3,923	1,038,981	979,298
TERADYNE INC	13,413	1,034,196	1,171,626
TESLA INC	229,436	54,640,681	28,261,926
TEXAS INSTRUMENTS INC	78,016	7,832,511	12,889,804
TEXTRON INC	17,828	935,866	1,262,222
THERMO FISHER SCIENTIFIC INC	33,414	7,324,327	18,400,756
TJX COMPANIES INC	99,626	3,881,227	7,930,230
TRACTOR SUPPLY COMPANY	8,790	651,047	1,977,486
TRANE TECHNOLOGIES PLC	19,751	1,360,373	3,319,946
TRANSDIGM GROUP INC	4,416	1,425,785	2,780,534
TRAVELERS COS INC/THE	20,184	2,715,109	3,784,298
TRIMBLE INC	21,135	1,517,771	1,068,586
TRUIST FINANCIAL CORP	112,785	5,355,157	4,853,139
TYLER TECHNOLOGIES INC	3,563	1,206,135	1,148,747
TYSON FOODS INC CL A	25,013	1,972,054	1,557,059
UDR INC	26,157	1,072,804	1,013,061
ULTA BEAUTY INC	4,102	916,289	1,924,125
UNION PACIFIC CORP	52,504	6,665,234	10,872,003

Domestic Equity — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
UNITED AIRLINES HOLDINGS INC	27,932	1,510,237	1,053,036
UNITED PARCEL SERVICE CL B	62,417	7,523,424	10,850,571
UNITED RENTALS INC	6,037	953,648	2,145,671
UNITEDHEALTH GROUP INC	80,306	19,179,678	42,576,635
UNIVERSAL HEALTH SERVICES B	5,539	595,276	780,390
US BANCORP	115,275	6,154,367	5,027,143
VALERO ENERGY CORP	33,971	2,856,932	4,309,561
VENTAS INC	34,933	2,131,396	1,573,732
VERISIGN INC	8,089	1,057,570	1,661,804
VERISK ANALYTICS INC	13,420	1,365,921	2,367,556
VERIZON COMMUNICATIONS INC	357,457	18,028,972	14,083,806
VERTEX PHARMACEUTICALS INC	21,893	3,447,885	6,322,261
VF CORP	27,512	1,906,362	759,606
VIATRIS INC	103,328	1,569,625	1,150,041
VICI PROPERTIES INC	82,892	2,627,948	2,685,701
VISA INC CLASS A SHARES	140,724	16,508,444	29,236,818
VORNADO REALTY TRUST	13,843	1,003,682	288,073
VULCAN MATERIALS CO	11,315	1,393,981	1,981,370
WABTEC CORP	15,335	1,104,421	1,530,586
WALGREENS BOOTS ALLIANCE INC	62,478	4,334,735	2,334,178
WALMART INC	121,791	12,459,931	17,268,746
WALT DISNEY CO/THE	155,152	15,989,678	13,479,606
WARNER BROS DISCOVERY INC	192,450	5,838,956	1,824,426
WASTE MANAGEMENT INC	31,984	2,749,196	5,017,650
WATERS CORP	5,123	1,025,909	1,755,037
WEC ENERGY GROUP INC	27,437	1,973,747	2,572,493
WELLS FARGO + CO	323,750	16,835,740	13,367,638
WELLTOWER INC	39,686	2,718,679	2,601,417
WEST PHARMACEUTICAL SERVICES	6,397	1,375,949	1,505,534
WESTERN DIGITAL CORP	26,444	2,057,087	834,308
WESTROCK CO	21,402	1,223,214	752,494
WEYERHAEUSER CO	63,755	2,185,318	1,976,405
WHIRLPOOL CORP	4,642	781,420	656,657
WILLIAMS COS INC	108,599	3,140,429	3,572,907
WILLIS TOWERS WATSON PLC	9,459	1,531,794	2,313,482
WR BERKLEY CORP	17,369	825,712	1,260,468
WW GRAINGER INC	3,873	925,994	2,154,356
WYNN RESORTS LTD	9,415	1,327,029	776,455
XCEL ENERGY INC	46,511	2,454,378	3,260,886
XYLEM INC	15,754	1,096,378	1,741,920
YUM BRANDS INC	23,094	1,912,435	2,957,880
ZEBRA TECHNOLOGIES CORP CL A	4,486	1,131,785	1,150,255
ZIMMER BIOMET HOLDINGS INC	18,177	2,060,732	2,317,568
ZIONS BANCORP NA	12,872	630,974	632,788
ZOETIS INC	39,999	3,107,791	5,861,853

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

Issuer Name	Shares	Book Value	Market Value
Total Fixed Income and Short-Term Securities	**2,124,802,583**	**2,017,011,698**	**1,815,873,354**
ABBVIE INC 3.60% due 05/14/25	5,000,000	5,031,642	4,833,483
ABBVIE INC 4.50% due 05/14/35	7,150,000	7,584,054	6,793,184
AETNA INC 6.63% due 06/15/36	1,785,000	2,547,375	1,961,218
AGILENT TECHNOLOGIES INC 2.30% due 03/12/31	3,040,000	3,035,726	2,487,786
ALEXANDRIA REAL ESTATE E 2.00% due 05/18/32	1,830,000	1,825,451	1,381,666
ALTRIA GROUP INC 3.40% due 02/04/41	2,130,000	2,118,551	1,486,667
ALTRIA GROUP INC 3.40% due 05/06/30	770,000	768,274	679,469
AMAZON.COM INC 2.88% due 05/12/41	2,240,000	2,232,243	1,727,114
AMEREN ILLINOIS CO 4.50% due 03/15/49	720,000	719,421	654,375
AMERICAN HOMES 4 RENT AH4R 2015 SFR2 XS 144A	1,607,816	16	16
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019 1 C	22,177	22,176	22,151
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019 2 C	518,696	518,658	516,498
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2019 3 C	1,543,643	1,543,480	1,528,820
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 2 C	1,400,000	1,399,762	1,279,206
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2021 3 C	1,500,000	1,499,805	1,354,320
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 C	2,100,000	2,099,492	2,079,781
AMGEN INC 5.25% due 03/02/33	3,980,000	3,964,588	3,985,077
ANHEUSER BUSCH CO/INBEV 4.90% due 02/01/46	3,785,000	3,596,470	3,617,668
ARCH CAPITAL FINANCE LLC 4.01% due 12/15/26	2,980,000	3,030,042	2,843,659
ARIZONA PUBLIC SERVICE 2.20% due 12/15/31	3,460,000	3,416,261	2,704,247
ARIZONA PUBLIC SERVICE 3.35% due 05/15/50	580,000	577,455	400,021
AT+T INC 4.55% due 03/09/49	875,000	942,379	742,531
AT+T INC 4.85% due 03/01/39	5,340,000	5,173,391	4,912,433
AT+T INC 4.90% due 08/15/37	150,000	166,724	140,781
ATLANTIC CITY ELECTRIC 2.30% due 03/15/31	1,475,000	1,474,373	1,217,766
AUTOZONE INC 1.65% due 01/15/31	470,000	468,943	366,767
AUTOZONE INC 3.75% due 04/18/29	2,320,000	2,316,043	2,144,861
BALTIMORE GAS + ELECTRIC 2.40% due 08/15/26	5,210,000	5,097,955	4,786,062
BANK BANK 2017 BNK9 A3	4,621,923	4,662,843	4,210,174
BANK BANK 2018 BN10 A4	5,540,191	5,590,018	5,066,083
BANK BANK 2020 BN27 A4	5,500,000	5,551,345	4,374,652
BANK BANK 2020 BN29 A3	2,800,000	2,825,719	2,148,055
BANK BANK 2021 BN33 A3	7,504,000	7,575,488	6,429,759
BANK OF AMERICA CORP 4.00% due 01/22/25	3,030,000	3,019,372	2,946,656
BANK OF AMERICA CORP 4.20% due 08/26/24	6,850,000	6,963,110	6,721,547
BANK OF AMERICA CORP SR UNSECU FLT due 03/11/32	7,425,000	6,193,293	6,149,660
BANK OF AMERICA CORP SR UNSECU FLT due 04/22/32	2,795,000	2,795,000	2,316,346
BANK OF AMERICA CORP SR UNSECU FLT due 06/19/26	3,060,000	3,073,957	2,803,018
BANK OF AMERICA CORP SR UNSECU FLT due 07/21/32	4,285,000	4,285,000	3,427,001
BANK OF AMERICA CORP SR UNSECU FLT due 07/23/29	1,000,000	997,027	948,793
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C7 A4	6,700,000	6,760,698	5,361,651
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A4	6,900,000	6,965,925	5,696,494
BARCLAYS PLC SR UNSEC FLT due 03/10/32	6,490,000	6,490,000	5,102,137
BARCLAYS PLC SR UNSEC FLT due 05/09/27	1,490,000	1,483,048	1,469,741
BARCLAYS PLC SR UNSEC FLT due 05/16/29	1,000,000	1,000,000	945,025
BARRICK NA FINANCE LLC 5.75% due 05/01/43	1,370,000	1,671,034	1,407,329
BAY AREA CA TOLL AUTH TOLL BRI 6.26% due 04/01/49	2,850,000	3,824,867	3,375,186
BENCHMARK MORTGAGE TRUST BMARK 2018 B1 A4	4,773,669	4,815,148	4,455,272
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A4	6,500,000	6,561,270	5,406,248
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A4	2,800,000	2,825,868	2,202,848

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

Issuer Name	Shares	Book Value	Market Value
BENCHMARK MORTGAGE TRUST BMARK 2021 B23 A4A1	6,500,000	6,560,195	4,953,037
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A3	3,000,000	3,028,011	2,522,882
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A4	3,100,000	3,128,967	2,471,271
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A3	5,700,000	5,699,645	4,717,584
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A4	3,600,000	3,633,625	2,864,381
BENCHMARK MORTGAGE TRUST BMARK 2021 B27 A4	6,400,000	6,459,820	5,018,986
BENCHMARK MORTGAGE TRUST BMARK 2021 B31 A4	6,500,000	6,561,736	5,223,515
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 A5	5,900,000	6,071,159	5,153,935
BOEING CO 2.20% due 02/04/26	5,120,000	5,120,000	4,699,178
BOEING CO 3.55% due 03/01/38	1,080,000	750,778	840,176
BOEING CO 3.63% due 02/01/31	1,510,000	1,509,299	1,359,996
BOEING CO 3.85% due 11/01/48	995,000	732,929	733,579
BP CAP MARKETS AMERICA 2.94% due 06/04/51	660,000	660,000	450,392
BP CAPITAL MARKETS PLC COMPANY FLT due 12/31/99	2,840,000	2,840,000	2,724,270
BRIXMOR OPERATING PART 2.50% due 08/16/31	605,000	603,365	469,671
BRIXMOR OPERATING PART 4.13% due 06/15/26	2,450,000	2,462,588	2,288,372
BURLINGTN NORTH SANTA FE 3.05% due 02/15/51	1,375,000	1,106,726	974,050
CARLISLE COS INC 2.20% due 03/01/32	4,895,000	4,875,123	3,862,641
CARMAX AUTO OWNER TRUST CARMX 2020 4 C	1,600,000	1,599,783	1,486,781
CARMAX AUTO OWNER TRUST CARMX 2021 2 C	1,200,000	1,199,959	1,097,204
CARMAX AUTO OWNER TRUST CARMX 2021 3 C	990,000	989,921	890,145
CARMAX AUTO OWNER TRUST CARMX 2021 4 C	900,000	899,726	805,985
CARMAX AUTO OWNER TRUST CARMX 2022 1 C	1,300,000	1,299,722	1,187,810
CARMAX AUTO OWNER TRUST CARMX 2022 1 D	600,000	599,919	541,814
CBOE GLOBAL MARKETS INC 1.63% due 12/15/30	3,160,000	3,145,444	2,482,155
CD COMMERCIAL MORTGAGE TRUST CD 2019 CD8 A3	5,400,000	5,448,880	4,553,065
CDW LLC/CDW FINANCE 2.67% due 12/01/26	2,715,000	2,715,000	2,437,744
CELULOSA ARAUCO CONSTITU 3.88% due 11/02/27	2,281,000	2,203,212	2,096,274
CELULOSA ARAUCO CONSTITU 4.50% due 08/01/24	231,000	237,439	227,041
CENOVUS ENERGY INC 5.40% due 06/15/47	1,170,000	1,210,302	1,059,141
CENTERPOINT ENER HOUSTON 3.95% due 03/01/48	910,000	906,444	750,681
CENTERPOINT ENERGY INC 3.70% due 09/01/49	890,000	883,060	667,638
CF INDUSTRIES INC 5.38% due 03/15/44	1,715,000	2,172,398	1,561,608
CHARLES SCHWAB CORP 1.65% due 03/11/31	3,240,000	3,235,154	2,466,951
CHARTER COMM OPT LLC/CAP 3.70% due 04/01/51	385,000	387,906	243,273
CHARTER COMM OPT LLC/CAP 3.90% due 06/01/52	1,205,000	1,153,562	788,509
CHARTER COMM OPT LLC/CAP 5.38% due 05/01/47	1,250,000	1,247,496	1,033,194
CHARTER COMM OPT LLC/CAP 5.75% due 04/01/48	750,000	860,263	641,971
CHARTER COMM OPT LLC/CAP 6.38% due 10/23/35	2,500,000	2,978,417	2,436,712
CHARTER COMM OPT LLC/CAP 6.48% due 10/23/45	1,375,000	1,587,931	1,292,662
CHEVRON CORP 3.08% due 05/11/50	925,000	925,000	688,519
CIGNA GROUP/THE 2.40% due 03/15/30	3,410,000	3,374,517	2,897,211
CIGNA GROUP/THE 3.20% due 03/15/40	2,110,000	2,218,223	1,622,017
CITIBANK CREDIT CARD ISSUANCE 3.96% due 10/13/30	5,300,000	5,297,277	5,048,253
CITICORP MORTGAGE SECURITIES, CMSI 2005 4 3A4	31,359	30,350	29,828
CITIFINANCIAL CREDIT CO 7.88% due 02/01/25	1,800,000	1,914,875	1,853,570
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	6,897,817	6,920,805	6,263,082
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 C6 A3	5,800,000	5,850,997	5,410,956
CITIGROUP INC 4.45% due 09/29/27	8,790,000	9,117,246	8,392,941
CITIGROUP INC SR UNSEC FLT due 01/29/31	370,000	329,542	313,202
CITIGROUP INC SR UNSEC FLT due 07/24/28	4,040,000	3,988,021	3,776,964

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

Issuer Name	Shares	Book Value	Market Value
CITIGROUP INC SR UNSEC FLT due 11/05/30	3,950,000	4,126,280	3,422,956
CITIGROUP INC SUB FLT due 05/25/34	1,655,000	1,664,461	1,669,419
CLEVELAND CLINIC FOUND 4.86% due 01/01/14	1,175,000	1,230,904	1,056,927
CLEVELAND ELECTRIC ILLUM 5.50% due 08/15/24	5,357,000	5,494,568	5,343,793
CMS ENERGY CORP JR SUBORDINA FLT due 06/01/50	665,000	665,000	571,720
COMCAST CORP 2.80% due 01/15/51	1,175,000	1,138,684	777,783
COMM MORTGAGE TRUST COMM 2013 CR12 A4	4,607,001	4,754,841	4,584,151
COMM MORTGAGE TRUST COMM 2014 UBS5 ASB	537,650	554,708	532,098
COMM MORTGAGE TRUST COMM 2015 CR25 A4	5,000,000	5,208,298	4,746,014
COMMONWEALTH EDISON CO 4.00% due 03/01/48	700,000	699,888	584,910
CON EDISON CO OF NY INC 4.13% due 05/15/49	1,920,000	2,150,818	1,573,476
CONOCOPHILLIPS COMPANY 6.95% due 04/15/29	2,000,000	2,338,597	2,200,035
CONSTELLATION BRANDS INC 4.65% due 11/15/28	1,155,000	1,153,100	1,132,617
CONTINENTAL RESOURCES 3.80% due 06/01/24	2,860,000	2,862,647	2,803,379
CORPORATE OFFICE PROP LP 2.90% due 12/01/33	1,520,000	1,513,634	1,051,767
CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 11 6A8	1,417,375	1,197,534	649,843
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C2 A3	7,469,070	7,519,158	7,173,482
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A4	3,000,000	3,026,767	2,529,395
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 A3	5,600,000	5,650,953	4,778,574
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A2	6,107,862	6,165,547	5,046,976
CSX CORP 2.40% due 02/15/30	850,000	850,210	733,749
CVS HEALTH CORP 4.30% due 03/25/28	443,000	470,715	427,238
CVS HEALTH CORP 5.13% due 07/20/45	400,000	400,467	370,053
DEUTSCHE BANK NY SR UNSEC FLT due 11/16/27	1,780,000	1,780,000	1,591,690
DEUTSCHE BANK NY SR UNSEC FLT due 11/24/26	615,000	615,000	547,179
DEVON ENERGY CORPORATION 5.60% due 07/15/41	820,000	937,222	771,763
DIAMONDBACK ENERGY INC 3.25% due 12/01/26	1,375,000	1,437,055	1,291,879
DOMINION ENERGY INC 4.60% due 03/15/49	460,000	459,861	394,659
DOMINION ENERGY INC 4.70% due 12/01/44	405,000	512,998	350,245
DUKE ENERGY CAROLINAS 3.95% due 03/15/48	3,085,000	3,071,953	2,513,719
DUKE ENERGY FLORIDA LLC 2.40% due 12/15/31	2,330,000	2,326,991	1,913,500
ECOPETROL SA 6.88% due 04/29/30	1,000,000	918,503	912,262
ECOPETROL SA 8.63% due 01/19/29	2,105,000	2,104,853	2,109,842
EDISON INTERNATIONAL 5.25% due 11/15/28	2,175,000	2,170,887	2,116,470
ELEVANCE HEALTH INC 4.38% due 12/01/47	400,000	425,406	348,640
ELEVANCE HEALTH INC 4.63% due 05/15/42	1,275,000	1,500,632	1,145,856
EMBRAER NETHERLANDS FINA 5.05% due 06/15/25	490,000	496,696	482,650
EMBRAER NETHERLANDS FINA 5.40% due 02/01/27	1,000,000	1,023,971	960,000
ENERGY TRANSFER LP 4.95% due 06/15/28	1,115,000	1,113,885	1,081,517
ENERGY TRANSFER LP 5.00% due 05/15/50	925,000	924,310	781,221
ENERGY TRANSFER LP 6.25% due 04/15/49	2,525,000	2,428,735	2,466,114
ENTERGY ARKANSAS LLC 2.65% due 06/15/51	3,315,000	3,302,776	2,063,229
EQUINOR ASA 2.38% due 05/22/30	1,335,000	1,329,524	1,158,812
EVERGY KANSAS CENTRAL 4.13% due 03/01/42	4,076,000	4,238,319	3,430,778
EVERGY METRO 4.20% due 03/15/48	560,000	559,569	460,268
FANNIE MAE 0.50% due 11/07/25	1,700,000	1,697,128	1,540,739
FANNIE MAE 1.63% due 01/07/25	4,100,000	4,095,910	3,887,476
FANNIE MAE 2.50% due 02/05/24	165,000	164,927	162,078
FANNIE MAE FNR 1999 46 AN	56,456	58,772	55,823
FANNIE MAE FNR 2002 76 PH	196,584	211,728	196,691
FANNIE MAE FNR 2002 85 PE	314,688	339,333	315,229

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

Issuer Name	Shares	Book Value	Market Value
FANNIE MAE FNR 2003 23 CH	129,257	137,738	127,387
FANNIE MAE FNR 2003 46 PJ	629,044	680,323	631,390
FANNIE MAE FNR 2004 77 AY	32,170	33,795	31,361
FANNIE MAE FNR 2005 110 PC	1,491,000	1,721,728	1,503,784
FANNIE MAE FNR 2005 37 ZK	74,757	77,535	72,045
FANNIE MAE FNR 2012 144 PB	2,000,000	1,730,622	1,637,899
FANNIE MAE FNR 2012 146 HL	3,957,000	3,534,358	3,136,262
FANNIE MAE FNR 2012 68 DY	605,000	585,479	527,371
FANNIE MAE FNR 2013 15 EB	2,106,854	2,130,260	1,880,904
FANNIE MAE FNR 2013 18 DY	480,000	433,734	401,429
FANNIE MAE FNR 2013 43 XL	6,300,000	5,932,956	5,350,865
FANNIE MAE FNR 2013 52 JM	1,724,000	1,574,296	1,390,419
FANNIE MAE FNR 2013 75 PY	2,469,000	2,355,656	1,994,574
FANNIE MAE FNR 2020 24 SP	1,359,207	183,298	150,856
FANNIE MAE FNR 2020 51 BA	9,830,512	8,533,974	8,455,287
FANNIE MAE FNR 2022 51 PS	3,217,825	229,798	184,814
FANNIEMAE ACES FNA 2020 M2 A1	2,065,672	2,050,356	1,917,670
FED HM LN PC POOL 841542 FH FLT due 02/01/53	3,410,364	3,381,236	3,362,652
FED HM LN PC POOL C03818 3.50% due 04/01/42	802,779	840,153	752,483
FED HM LN PC POOL C91960 3.50% due 11/01/37	255,363	253,994	241,913
FED HM LN PC POOL C91967 3.00% due 12/01/37	831,072	813,611	766,293
FED HM LN PC POOL G08534 3.00% due 06/01/43	2,503,840	2,678,354	2,262,894
FED HM LN PC POOL G08632 3.50% due 03/01/45	268,236	261,276	249,863
FED HM LN PC POOL G08681 3.50% due 12/01/45	319,233	312,698	297,232
FED HM LN PC POOL G08731 2.50% due 11/01/46	248,141	261,265	213,686
FED HM LN PC POOL G08747 3.00% due 02/01/47	4,429,634	4,678,269	3,967,656
FED HM LN PC POOL G08768 4.50% due 06/01/47	173,670	177,900	170,507
FED HM LN PC POOL G08774 3.50% due 08/01/47	366,913	365,911	339,011
FED HM LN PC POOL G08775 4.00% due 08/01/47	196,364	196,697	185,939
FED HM LN PC POOL G08785 4.00% due 10/01/47	260,828	261,172	247,102
FED HM LN PC POOL G08792 3.50% due 12/01/47	1,565,450	1,546,119	1,446,405
FED HM LN PC POOL G08799 3.00% due 02/01/48	308,657	322,245	275,917
FED HM LN PC POOL G08809 4.00% due 04/01/48	344,938	345,761	329,243
FED HM LN PC POOL G16177 2.00% due 01/01/32	840,533	805,052	762,681
FED HM LN PC POOL G61502 5.00% due 02/01/48	223,090	232,406	222,607
FED HM LN PC POOL G61582 4.00% due 08/01/48	404,569	414,520	386,161
FED HM LN PC POOL J34888 2.50% due 07/01/31	791,956	773,725	734,880
FED HM LN PC POOL Q44452 3.00% due 11/01/46	505,362	535,494	452,264
FED HM LN PC POOL Q52319 3.50% due 11/01/47	155,137	153,895	143,340
FED HM LN PC POOL Q56364 4.00% due 05/01/48	1,103,508	1,107,518	1,051,405
FED HM LN PC POOL Q59805 4.50% due 11/01/48	402,399	421,042	394,457
FED HM LN PC POOL QA7234 3.00% due 02/01/50	1,714,096	1,787,579	1,521,695
FED HM LN PC POOL QC0039 2.50% due 03/01/51	281,927	292,802	242,207
FED HM LN PC POOL QD6056 3.00% due 02/01/52	489,152	413,569	434,130
FED HM LN PC POOL QD6327 3.00% due 02/01/52	901,726	794,165	795,550
FED HM LN PC POOL QD6886 3.00% due 02/01/52	817,413	773,591	720,195
FED HM LN PC POOL QD9327 3.00% due 03/01/52	945,536	828,329	832,896
FED HM LN PC POOL QE0375 4.00% due 04/01/52	1,363,515	1,393,070	1,292,919
FED HM LN PC POOL RA4912 3.00% due 03/01/51	494,194	439,036	435,286
FED HM LN PC POOL RA5286 2.50% due 05/01/51	1,238,766	1,031,067	1,053,459
FED HM LN PC POOL RA5502 3.00% due 06/01/51	204,777	173,623	180,410

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

Issuer Name	Shares	Book Value	Market Value
FED HM LN PC POOL RA5767 2.50% due 09/01/51	1,376,808	1,225,010	1,171,306
FED HM LN PC POOL RA5931 2.00% due 09/01/51	939,793	835,704	772,446
FED HM LN PC POOL RA6992 3.00% due 03/01/52	269,329	237,219	237,391
FED HM LN PC POOL SB8189 4.00% due 11/01/37	3,831,934	3,741,753	3,700,962
FED HM LN PC POOL SB8510 2.00% due 02/01/36	1,778,273	1,684,688	1,585,627
FED HM LN PC POOL SD8024 3.00% due 11/01/49	109,724	115,103	97,328
FED HM LN PC POOL SD8075 3.50% due 07/01/50	1,054,237	1,111,912	969,809
FED HM LN PC POOL SD8090 2.00% due 09/01/50	4,069,698	4,117,614	3,347,292
FED HM LN PC POOL SD8104 1.50% due 11/01/50	1,633,431	1,597,259	1,263,350
FED HM LN PC POOL SD8134 2.00% due 03/01/51	3,339,265	3,009,915	2,735,719
FED HM LN PC POOL SD8140 2.00% due 04/01/51	156,205	130,984	127,908
FED HM LN PC POOL SD8141 2.50% due 04/01/51	6,683,891	6,852,572	5,698,702
FED HM LN PC POOL SD8155 2.00% due 07/01/51	1,086,475	920,516	886,446
FED HM LN PC POOL SD8156 2.50% due 07/01/51	471,138	437,322	400,810
FED HM LN PC POOL SD8161 2.50% due 08/01/51	471,475	436,128	400,950
FED HM LN PC POOL SD8183 2.50% due 12/01/51	1,861,658	1,701,007	1,581,063
FED HM LN PC POOL SD8189 2.50% due 01/01/52	2,477,732	2,085,910	2,104,019
FED HM LN PC POOL SD8206 3.00% due 04/01/52	579,393	510,316	510,213
FED HM LN PC POOL SD8214 3.50% due 05/01/52	3,999,998	3,707,244	3,645,807
FED HM LN PC POOL SD8215 4.00% due 05/01/52	2,275,401	2,241,911	2,135,650
FED HM LN PC POOL SD8221 3.50% due 06/01/52	2,498,769	2,262,747	2,277,825
FED HM LN PC POOL SD8231 4.50% due 07/01/52	3,447,114	3,310,699	3,314,868
FED HM LN PC POOL SD8237 4.00% due 08/01/52	5,838,554	5,569,872	5,481,685
FED HM LN PC POOL SD8267 5.00% due 11/01/52	1,459,876	1,462,262	1,431,294
FED HM LN PC POOL SD8278 6.00% due 12/01/52	2,362,091	2,434,648	2,382,781
FED HM LN PC POOL SD8356 3.00% due 07/01/53	2,000,000	1,761,541	1,760,732
FED HM LN PC POOL ZK8515 3.00% due 01/01/32	131,252	138,188	123,551
FED HM LN PC POOL ZL3242 3.50% due 06/01/42	102,439	109,934	95,946
FED HM LN PC POOL ZS4754 3.00% due 02/01/48	339,158	344,664	302,826
FED HM LN PC POOL ZS4772 4.00% due 06/01/48	309,541	310,032	294,447
FEDERAL FARM CREDIT BANK 1.21% due 03/03/25	5,775,000	5,813,229	5,412,977
FEDERAL FARM CREDIT BANK 2.83% due 12/29/23	12,995,000	12,985,941	12,830,361
FEDERAL FARM CREDIT BANK 3.05% due 08/23/23	244,000	244,483	243,168
FEDERAL FARM CREDIT BANK 3.16% due 08/04/31	5,000,000	5,053,540	4,602,903
FEDERAL FARM CREDIT BANK 4.38% due 10/24/29	17,000,000	17,480,613	17,052,049
FEDERAL FARM CREDIT BANK FLT due 12/08/23	4,500,000	4,500,000	4,510,554
FLORIDA POWER + LIGHT CO 2.88% due 12/04/51	1,670,000	1,669,353	1,154,344
FLORIDA POWER + LIGHT CO 3.95% due 03/01/48	1,100,000	1,094,675	926,213
FMC CORP 5.15% due 05/18/26	2,495,000	2,491,717	2,454,505
FNMA POOL AL7487 4.00% due 10/01/45	1,307,753	1,340,965	1,249,545
FNMA POOL AL9781 4.50% due 02/01/46	412,161	458,807	405,601
FNMA POOL AN3131 2.25% due 11/01/26	1,826,585	1,778,871	1,683,236
FNMA POOL AN8736 3.48% due 05/01/28	1,837,486	1,832,944	1,748,388
FNMA POOL AO7352 3.50% due 08/01/42	640,179	630,137	599,375
FNMA POOL AQ8490 3.00% due 01/01/43	214,626	208,929	193,749
FNMA POOL AS1092 4.00% due 11/01/43	264,038	266,608	253,699
FNMA POOL AS1317 4.00% due 12/01/43	190,992	192,622	183,543
FNMA POOL AS3114 2.50% due 08/01/29	98,082	95,982	91,519
FNMA POOL AS6191 3.50% due 11/01/45	880,288	862,288	818,709
FNMA POOL AS6311 3.50% due 12/01/45	156,023	152,878	145,110
FNMA POOL AS7671 3.00% due 08/01/46	453,052	468,084	405,517

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

Issuer Name	Shares	Book Value	Market Value
FNMA POOL AS8269 3.00% due 11/01/46	282,007	297,743	252,375
FNMA POOL AS8572 3.50% due 12/01/46	1,511,759	1,514,258	1,396,136
FNMA POOL AS8650 3.00% due 01/01/47	779,011	760,255	696,109
FNMA POOL AS9618 4.50% due 05/01/47	221,882	228,494	216,641
FNMA POOL AS9986 4.50% due 07/01/47	440,275	477,781	432,055
FNMA POOL AU1706 3.00% due 08/01/43	1,114,837	1,179,709	1,006,435
FNMA POOL AY8604 3.50% due 04/01/45	161,910	168,403	150,787
FNMA POOL BD2402 3.00% due 12/01/31	614,469	613,077	577,861
FNMA POOL BH4101 3.50% due 10/01/47	1,998,285	2,119,074	1,844,257
FNMA POOL BH5739 4.50% due 11/01/47	273,401	296,723	267,756
FNMA POOL BJ0669 3.50% due 03/01/33	317,542	320,342	303,994
FNMA POOL BL5930 1.75% due 03/01/27	2,509,395	2,515,807	2,254,900
FNMA POOL BM2004 4.50% due 01/01/48	48,917	51,160	48,004
FNMA POOL BM4092 2.50% due 08/01/43	596,596	630,331	515,083
FNMA POOL BM4716 3.50% due 12/01/30	157,668	157,705	151,082
FNMA POOL BN0340 4.50% due 12/01/48	155,916	163,937	151,924
FNMA POOL BN0641 4.00% due 09/01/48	818,752	877,420	780,607
FNMA POOL BN6824 4.00% due 03/01/49	678,500	726,349	647,097
FNMA POOL BP6618 2.50% due 08/01/50	2,964,956	3,043,364	2,529,919
FNMA POOL BP8607 2.50% due 06/01/50	4,224,516	4,337,307	3,616,577
FNMA POOL BR7793 2.50% due 04/01/51	3,218,939	3,333,380	2,739,505
FNMA POOL BS5203 2.41% due 04/01/32	1,100,000	1,103,463	936,500
FNMA POOL BS6157 3.88% due 09/01/27	2,500,000	2,507,545	2,414,432
FNMA POOL BS7810 4.45% due 02/01/28	500,000	499,554	492,702
FNMA POOL BS7953 4.62% due 03/01/30	1,787,000	1,809,004	1,780,063
FNMA POOL BS8283 4.18% due 04/01/28	500,000	497,839	489,613
FNMA POOL BS8303 4.61% due 04/01/28	1,655,000	1,678,730	1,642,245
FNMA POOL BU8763 3.00% due 04/01/52	1,405,891	1,331,571	1,240,765
FNMA POOL BU9817 3.50% due 02/01/52	168,653	176,791	155,173
FNMA POOL BU9818 3.50% due 02/01/52	1,036,563	1,086,576	950,093
FNMA POOL BX7765 5.00% due 03/01/53	7,149,168	7,095,368	7,006,577
FNMA POOL BY0186 5.00% due 05/01/53	11,086,436	11,003,437	10,864,216
FNMA POOL CA0349 5.00% due 09/01/47	257,993	272,811	256,894
FNMA POOL CA0562 5.00% due 10/01/47	735,824	777,059	733,364
FNMA POOL CA0789 3.50% due 11/01/32	182,650	183,511	175,012
FNMA POOL CA1831 4.00% due 06/01/33	214,449	219,994	208,588
FNMA POOL CA8895 2.50% due 02/01/51	646,195	537,969	550,737
FNMA POOL CA9090 2.50% due 02/01/51	786,306	654,613	669,913
FNMA POOL CB0738 3.00% due 06/01/51	2,929,690	2,682,332	2,582,313
FNMA POOL CB1639 3.50% due 09/01/51	214,449	224,803	195,803
FNMA POOL CB2287 2.50% due 12/01/51	3,317,765	2,783,405	2,835,857
FNMA POOL CB2643 2.50% due 01/01/52	2,865,788	2,593,878	2,433,230
FNMA POOL CB2665 3.00% due 01/01/52	4,686,941	4,137,672	4,126,519
FNMA POOL CB2858 2.50% due 02/01/52	926,312	857,950	791,794
FNMA POOL CB3126 3.50% due 03/01/52	1,914,634	1,688,979	1,759,226
FNMA POOL CB3586 3.00% due 05/01/52	98,273	86,556	86,577
FNMA POOL FM0021 4.00% due 03/01/49	2,331,293	2,501,635	2,222,674
FNMA POOL FM3994 3.50% due 07/01/47	2,367,697	2,562,803	2,216,758
FNMA POOL FM4132 3.00% due 09/01/46	951,208	1,017,378	858,758
FNMA POOL FM4817 5.00% due 06/01/49	476,822	484,173	474,567
FNMA POOL FM7441 3.00% due 05/01/51	271,009	229,781	238,782

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

Issuer Name	Shares	Book Value	Market Value
FNMA POOL FM8325 2.50% due 07/01/35	4,435,153	4,133,310	4,098,977
FNMA POOL FM8422 2.50% due 08/01/51	1,883,908	1,749,823	1,602,101
FNMA POOL FS0896 3.00% due 12/01/51	566,121	517,617	502,445
FNMA POOL FS1201 3.00% due 01/01/50	469,940	448,689	416,920
FNMA POOL FS1228 3.00% due 03/01/52	2,339,234	2,218,513	2,068,627
FNMA POOL FS1371 3.00% due 03/01/52	1,812,410	1,600,009	1,598,987
FNMA POOL FS1427 3.00% due 02/01/50	435,287	413,428	386,644
FNMA POOL FS1583 3.00% due 04/01/52	2,360,513	2,241,734	2,096,052
FNMA POOL FS2920 3.00% due 07/01/36	2,835,405	2,652,789	2,653,661
FNMA POOL MA0971 4.00% due 02/01/42	109,396	110,484	105,182
FNMA POOL MA2781 2.50% due 10/01/46	830,693	780,171	714,537
FNMA POOL MA2863 3.00% due 01/01/47	1,034,289	1,092,077	926,567
FNMA POOL MA2995 4.00% due 05/01/47	362,061	364,465	343,852
FNMA POOL MA3027 4.00% due 06/01/47	1,640,611	1,680,124	1,570,228
FNMA POOL MA3076 2.50% due 07/01/32	1,139,496	1,061,972	1,053,129
FNMA POOL MA3101 4.50% due 08/01/47	187,605	193,075	184,103
FNMA POOL MA3114 2.50% due 08/01/32	1,221,099	1,138,022	1,128,484
FNMA POOL MA3124 2.50% due 09/01/32	1,192,378	1,111,254	1,101,989
FNMA POOL MA3183 4.00% due 11/01/47	247,286	248,336	236,206
FNMA POOL MA3184 4.50% due 11/01/47	282,061	291,428	276,796
FNMA POOL MA3238 3.50% due 01/01/48	2,185,759	2,302,249	2,021,041
FNMA POOL MA3284 3.50% due 02/01/33	593,582	598,402	568,797
FNMA POOL MA3416 4.50% due 07/01/48	1,342,386	1,440,152	1,316,493
FNMA POOL MA3537 4.50% due 12/01/48	733,298	768,263	717,565
FNMA POOL MA3871 3.00% due 12/01/49	101,266	106,217	89,938
FNMA POOL MA3897 3.00% due 01/01/35	168,291	176,483	157,598
FNMA POOL MA3937 3.00% due 02/01/50	3,100,325	3,239,041	2,752,872
FNMA POOL MA3960 3.00% due 03/01/50	795,844	829,974	705,381
FNMA POOL MA4014 3.00% due 05/01/35	4,556,558	4,261,567	4,264,556
FNMA POOL MA4077 2.00% due 07/01/50	1,041,385	1,074,473	856,710
FNMA POOL MA4119 2.00% due 09/01/50	2,086,599	2,089,775	1,716,579
FNMA POOL MA4158 2.00% due 10/01/50	7,186,529	7,155,764	5,917,024
FNMA POOL MA4159 2.50% due 10/01/50	4,208,188	4,400,508	3,590,752
FNMA POOL MA4181 1.50% due 11/01/50	5,571,200	4,820,693	4,308,959
FNMA POOL MA4208 2.00% due 12/01/50	73,944	62,006	60,812
FNMA POOL MA4209 1.50% due 12/01/50	4,639,761	4,520,651	3,588,531
FNMA POOL MA4236 1.50% due 01/01/51	1,261,669	1,225,639	974,674
FNMA POOL MA4237 2.00% due 01/01/51	3,668,798	3,232,303	3,017,043
FNMA POOL MA4255 2.00% due 02/01/51	80,056	67,131	65,615
FNMA POOL MA4281 2.00% due 03/01/51	658,417	657,593	539,498
FNMA POOL MA4305 2.00% due 04/01/51	1,025,268	859,724	839,464
FNMA POOL MA4306 2.50% due 04/01/51	11,014,339	11,340,992	9,388,006
FNMA POOL MA4325 2.00% due 05/01/51	5,908,386	4,979,279	4,838,013
FNMA POOL MA4329 2.00% due 05/01/36	1,440,991	1,280,456	1,277,446
FNMA POOL MA4377 1.50% due 07/01/51	441,671	350,429	341,572
FNMA POOL MA4398 2.00% due 08/01/51	3,565,904	3,035,389	2,915,378
FNMA POOL MA4399 2.50% due 08/01/51	5,933,564	5,060,463	5,042,591
FNMA POOL MA4413 2.00% due 09/01/51	3,568,807	2,889,475	2,919,449
FNMA POOL MA4414 2.50% due 09/01/51	1,469,808	1,209,042	1,249,949
FNMA POOL MA4415 3.00% due 09/01/51	2,787,645	2,471,404	2,459,832
FNMA POOL MA4437 2.00% due 10/01/51	15,034,760	12,707,137	12,276,636

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

Issuer Name	Shares	Book Value	Market Value
FNMA POOL MA4438 2.50% due 10/01/51	509,402	446,469	432,534
FNMA POOL MA4466 2.50% due 11/01/51	11,854,717	10,155,061	10,070,431
FNMA POOL MA4467 3.00% due 11/01/51	486,134	438,021	428,446
FNMA POOL MA4497 2.00% due 12/01/36	4,559,196	4,042,724	4,041,751
FNMA POOL MA4539 1.50% due 02/01/42	465,781	429,909	376,887
FNMA POOL MA4548 2.50% due 02/01/52	2,444,439	2,145,582	2,075,821
FNMA POOL MA4563 2.50% due 03/01/52	485,407	431,694	411,806
FNMA POOL MA4564 3.00% due 03/01/52	219,254	197,574	193,027
FNMA POOL MA4600 3.50% due 05/01/52	10,563,318	9,671,780	9,627,949
FNMA POOL MA4656 4.50% due 07/01/52	4,915,587	4,721,059	4,726,873
FNMA POOL MA4684 4.50% due 06/01/52	2,350,112	2,276,671	2,259,952
FNMA POOL MA4686 5.00% due 06/01/52	2,379,937	2,304,712	2,334,588
FNMA POOL MA4737 5.00% due 08/01/52	466,245	450,052	457,330
FNMA POOL MA4785 5.00% due 10/01/52	996,827	988,162	977,211
FNMA POOL MA4807 5.50% due 11/01/52	480,851	483,285	479,175
FNMA POOL MA4839 4.00% due 12/01/52	7,459,975	7,116,996	7,001,713
FNMA TBA 30 YR 2 2.00% due 07/13/53	0	-55,153	0
FNMA TBA 30 YR 2 2.00% due 08/14/53	6,000,000	4,940,625	4,899,609
FNMA TBA 30 YR 2 2.00% due 11/13/53	0	5,337	0
FNMA TBA 30 YR 2.5 2.50% due 03/13/53	0	-69,867	0
FNMA TBA 30 YR 2.5 2.50% due 06/13/53	0	-357,994	0
FNMA TBA 30 YR 3 3.00% due 02/25/52	0	-75,052	0
FNMA TBA 30 YR 3 3.00% due 03/13/53	0	-76,333	0
FNMA TBA 30 YR 3 3.00% due 07/13/53	2,000,000	1,761,406	1,760,078
FNMA TBA 30 YR 3.5 3.50% due 03/13/53	0	-975,205	0
FNMA TBA 30 YR 3.5 3.50% due 03/25/52	0	24,323	0
FNMA TBA 30 YR 4 4.00% due 07/13/53	0	879	0
FNMA TBA 30 YR 4.5 4.50% due 02/13/53	0	-103,535	0
FNMA TBA 30 YR 4.5 4.50% due 05/12/52	0	-16,350	0
FNMA TBA 30 YR 4.5 4.50% due 07/13/53	-7,500,000	-7,241,309	-7,210,547
FNMA TBA 30 YR 5 5.00% due 06/13/53	0	-69,822	0
FNMA TBA 30 YR 5.5 5.50% due 03/13/53	0	-30,339	0
FORD CREDIT AUTO OWNER TRUST FORDO 2020 C C	1,000,000	999,788	927,340
FORD CREDIT AUTO OWNER TRUST FORDO 2022 A C	1,020,000	1,019,987	934,193
FORD CREDIT AUTO OWNER TRUST FORDO 2023 B B	4,400,000	4,398,856	4,375,142
FREDDIE MAC 0.38% due 09/23/25	3,100,000	3,095,833	2,812,837
FREDDIE MAC 1.50% due 02/12/25	3,500,000	3,499,106	3,303,909
FREDDIE MAC FHR 2109 PE	37,415	40,274	37,610
FREDDIE MAC FHR 2121 PH	30,447	32,549	30,747
FREDDIE MAC FHR 2156 ZA	57,259	59,914	55,146
FREDDIE MAC FHR 2322 CJ	171,996	178,039	167,675
FREDDIE MAC FHR 2496 PG	620,129	667,189	620,858
FREDDIE MAC FHR 2731 ZA	329,311	343,243	317,805
FREDDIE MAC FHR 3014 AZ	55,642	57,691	53,696
FREDDIE MAC FHR 3018 MG	1,168,890	1,286,878	1,156,783
FREDDIE MAC FHR 3033 DJ	306,802	319,790	293,371
FREDDIE MAC FHR 3045 LZ	465,623	485,047	437,194
FREDDIE MAC FHR 3065 TZ	432,403	446,265	404,882
FREDDIE MAC FHR 3091 GZ	215,817	228,976	206,856
FREDDIE MAC FHR 3153 ZL	652,727	670,172	627,217
FREDDIE MAC FHR 3202 ZL	626,345	651,633	604,704

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

Issuer Name	Shares	Book Value	Market Value
FREDDIE MAC FHR 3248 ZL	653,601	673,974	630,890
FREDDIE MAC FHR 3284 AZ	54,355	56,289	51,499
FREDDIE MAC FHR 3336 KC	1,368,096	1,428,008	1,379,141
FREDDIE MAC FHR 4139 CB	3,262,003	2,878,538	2,661,191
FREDDIE MAC FHR 4139 PB	4,171,360	3,695,854	3,520,159
FREDDIE MAC FHR 4213 GZ	15,088,667	14,271,013	13,789,839
FREDDIE MAC FHR 4293 EZ	9,820,277	8,476,063	8,180,372
FREDDIE MAC FHR 4772 ZK	286,557	280,607	269,677
FREDDIE MAC FHR 5019 IP	874,078	123,455	131,175
FREDDIE MAC FHR 5020 IH	707,843	90,261	114,886
FREDDIE MAC FHR 5021 SB	3,787,176	190,660	112,453
FREDDIE MAC FHR 5222 SA	511,658	9,260	7,572
FREDDIE MAC FHR 5281 AY	1,014,328	821,227	785,311
FREMONT CA UNIF SCH DIST ALAME 1.58% due 08/01/29	1,500,000	1,491,608	1,251,534
GENERAL MOTORS CO 5.20% due 04/01/45	630,000	538,394	537,404
GENERAL MOTORS CO 6.60% due 04/01/36	1,290,000	1,688,338	1,324,518
GENERAL MOTORS CO 6.75% due 04/01/46	204,000	262,228	206,239
GENERAL MOTORS FINL CO 2.90% due 02/26/25	2,135,000	2,135,966	2,025,756
GENERAL MOTORS FINL CO 3.95% due 04/13/24	1,380,000	1,378,811	1,358,357
GENERAL MOTORS FINL CO 4.30% due 04/06/29	5,400,000	5,391,840	4,955,608
GENERAL MOTORS FINL CO 6.00% due 01/09/28	555,000	568,851	559,448
GLENDALE CA CMNTY CLG DIST 1.60% due 08/01/26	1,000,000	1,015,337	905,174
GLOBAL PAYMENTS INC 2.65% due 02/15/25	1,200,000	1,199,907	1,138,114
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 C	1,350,000	1,349,658	1,263,618
GNMA II POOL 005260 4.50% due 12/20/41	1,019,997	1,077,863	1,021,523
GNMA II POOL MA1998 5.00% due 06/20/44	376,148	398,784	382,209
GNMA II POOL MA2076 5.00% due 07/20/44	325,247	344,872	330,472
GNMA II POOL MA2962 4.00% due 07/20/45	262,992	270,952	252,919
GNMA II POOL MA3522 4.00% due 03/20/46	533,363	548,023	512,928
GNMA II POOL MA3873 3.00% due 08/20/46	354,160	346,679	321,729
GNMA II POOL MA3937 3.50% due 09/20/46	102,374	102,213	95,943
GNMA II POOL MA4004 3.50% due 10/20/46	408,912	410,353	382,968
GNMA II POOL MA4006 4.50% due 10/20/46	415,503	433,472	411,831
GNMA II POOL MA4125 2.50% due 12/20/46	326,915	309,758	286,772
GNMA II POOL MA4320 3.00% due 03/20/47	773,469	819,904	701,690
GNMA II POOL MA4721 4.50% due 09/20/47	314,990	323,632	309,377
GNMA II POOL MA4839 4.50% due 11/20/47	188,978	193,993	185,152
GNMA II POOL MA4961 3.00% due 01/20/48	195,568	207,438	177,176
GNMA II POOL MA4964 4.50% due 01/20/48	383,593	396,381	375,735
GNMA II POOL MA5020 4.00% due 02/20/48	304,240	312,927	292,009
GNMA II POOL MA5264 4.00% due 06/20/48	420,163	439,056	401,186
GNMA II POOL MA5398 4.00% due 08/20/48	241,959	250,885	231,793
GNMA II POOL MA5399 4.50% due 08/20/48	223,068	232,032	218,036
GNMA II POOL MA5529 4.50% due 10/20/48	207,400	216,103	202,668
GNMA II POOL MA5593 3.00% due 11/20/48	338,272	348,120	306,296
GNMA II POOL MA5594 3.50% due 11/20/48	1,006,782	1,043,675	940,110
GNMA II POOL MA5762 3.50% due 02/20/49	1,809,624	1,916,902	1,689,396
GNMA II POOL MA5817 4.00% due 03/20/49	848,341	905,846	811,154
GNMA II POOL MA5874 3.00% due 04/20/49	478,687	491,893	433,032
GNMA II POOL MA5985 3.50% due 06/20/49	2,300,698	2,424,971	2,144,513
GNMA II POOL MA6038 3.00% due 07/20/49	561,883	588,274	507,017

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

Issuer Name	Shares	Book Value	Market Value
GNMA II POOL MA6090 3.50% due 08/20/49	1,555,861	1,650,727	1,449,925
GNMA II POOL MA6153 3.00% due 09/20/49	1,384,749	1,444,137	1,249,412
GNMA II POOL MA6338 3.00% due 12/20/49	5,255,410	5,484,609	4,730,348
GNMA II POOL MA6409 3.00% due 01/20/50	1,321,548	1,273,967	1,192,347
GNMA II POOL MA6411 4.00% due 01/20/50	2,545,753	2,701,333	2,432,090
GNMA II POOL MA6474 3.00% due 02/20/50	116,617	112,154	105,188
GNMA II POOL MA6865 2.50% due 09/20/50	167,537	146,804	145,864
GNMA II POOL MA6866 3.00% due 09/20/50	341,278	328,208	307,093
GNMA II POOL MA6931 2.50% due 10/20/50	767,435	672,465	667,773
GNMA II POOL MA6995 2.50% due 11/20/50	583,313	511,128	507,565
GNMA II POOL MA7254 2.00% due 03/20/51	1,122,724	1,137,818	947,071
GNMA II POOL MA7255 2.50% due 03/20/51	588,488	515,478	511,590
GNMA II POOL MA7471 2.00% due 07/20/51	913,233	906,545	770,090
GNMA II POOL MA7472 2.50% due 07/20/51	1,044,658	912,147	904,614
GNMA II POOL MA7473 3.00% due 07/20/51	967,847	856,492	868,688
GNMA II POOL MA7534 2.50% due 08/20/51	3,343,218	3,133,306	2,898,917
GNMA II POOL MA7648 2.00% due 10/20/51	1,157,483	1,046,737	974,357
GNMA II POOL MA7649 2.50% due 10/20/51	817,031	730,447	707,982
GNMA II POOL MA7650 3.00% due 10/20/51	2,791,249	2,555,921	2,502,767
GNMA II POOL MA7705 2.50% due 11/20/51	437,467	410,396	378,763
GNMA II POOL MA7706 3.00% due 11/20/51	453,912	435,947	406,835
GNMA II POOL MA7767 2.50% due 12/20/51	4,338,054	3,893,808	3,757,639
GNMA II POOL MA7768 3.00% due 12/20/51	487,163	472,201	436,188
GNMA II POOL MA7827 2.50% due 01/20/52	8,839,685	7,761,783	7,656,444
GNMA II POOL MA7881 2.50% due 02/20/52	3,146,876	2,834,418	2,725,567
GNMA II POOL MA8201 4.50% due 08/20/52	7,470,877	7,178,669	7,217,019
GNMA II POOL MA8270 5.50% due 09/20/52	690,137	695,455	687,076
GNMA II POOL MA8429 5.50% due 11/20/52	4,890,191	4,927,870	4,871,659
GNMA II POOL MA8726 5.50% due 03/20/53	4,484,579	4,508,129	4,465,373
GNMA II POOL MA8801 5.50% due 04/20/53	4,476,433	4,522,436	4,456,600
GNMA II TBA 30 YR 2.5 2.50% due 04/20/53	0	15,748	0
GNMA II TBA 30 YR 2.5 2.50% due 05/18/53	0	-18,024	0
GNMA II TBA 30 YR 2.5 2.50% due 07/20/53	0	-4,160	0
GNMA II TBA 30 YR 4.5 4.50% due 06/20/53	0	-18,919	0
GNMA II TBA 30 YR 5.5 5.50% due 07/20/53	-9,000,000	-8,997,539	-8,957,813
GNMA POOL AV1227 5.00% due 08/15/46	281,581	309,288	282,029
GNMA POOL AZ7293 5.00% due 08/15/47	234,878	256,257	233,775
GOLDMAN SACHS GROUP INC 3.75% due 02/25/26	2,600,000	2,626,393	2,495,538
GOLDMAN SACHS GROUP INC 5.15% due 05/22/45	2,025,000	2,311,554	1,890,653
GOLDMAN SACHS GROUP INC SR UNS FLT due 01/27/32	645,000	645,000	507,760
GOLDMAN SACHS GROUP INC SR UNS FLT due 02/24/33	1,990,000	1,990,000	1,681,059
GOLDMAN SACHS GROUP INC SR UNS FLT due 03/09/27	1,275,000	1,275,000	1,139,219
GOLDMAN SACHS GROUP INC SR UNS FLT due 07/21/32	1,985,000	1,985,000	1,589,983
GOLDMAN SACHS GROUP INC SR UNS FLT due 10/21/32	1,745,000	1,745,000	1,422,395
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 126 BK	156,378	147,726	136,072
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 125 A	26,181	25,390	25,371
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 166 PX	415,182	394,275	350,425
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 44 DL	2,426,000	2,441,956	2,136,084
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 47 AG	39,291	38,384	36,382
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 8 GB	2,739,000	2,586,198	2,334,710
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 83 KW	2,611,000	2,572,399	2,287,159

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

Issuer Name	Shares	Book Value	Market Value
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 165 ST	801,076	498	255
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 126 CS	7,514,697	140,746	114,005
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 133 SA	2,739,315	40,185	48,149
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 148 DS	2,774,975	45,905	43,781
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 46 S	1,370,935	30,583	19,629
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 51 SC	6,389,918	147,514	83,862
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 66 SB	2,120,279	60,196	35,930
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 68 SP	1,662,995	41,516	25,947
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 MS	5,532,081	126,004	73,452
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 78 SB	3,652,604	62,709	56,232
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 93 GS	1,258,142	27,483	14,852
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC22 A5	4,450,000	4,669,386	4,320,780
GS MORTGAGE SECURITIES TRUST GSMS 2014 GC24 A4	4,875,247	5,069,829	4,738,745
GS MORTGAGE SECURITIES TRUST GSMS 2020 GC47 A4	5,700,000	5,751,910	4,609,411
GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A4	7,000,000	7,066,917	5,625,524
HOST HOTELS + RESORTS LP 2.90% due 12/15/31	1,020,000	1,007,094	801,883
HUNTSMAN INTERNATIONAL L 2.95% due 06/15/31	1,280,000	1,279,280	1,021,875
IHC HEALTH SERVICES INC 4.13% due 05/15/48	1,838,000	2,337,083	1,617,565
ING GROEP NV 3.55% due 04/09/24	600,000	599,850	588,944
INTEL CORP 5.90% due 02/10/63	299,000	306,486	308,783
INTER AMERICAN DEVEL BK 7.00% due 06/15/25	1,700,000	1,817,264	1,757,328
ISRAEL ST 3.92% due 07/01/25	10,000,000	10,000,053	9,809,672
ITALY GOV T INT BOND 2.38% due 10/17/24	2,200,000	2,198,327	2,100,221
JOHNSON + JOHNSON 3.63% due 03/03/37	3,615,000	4,106,916	3,253,016
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2017 C5 A4	3,603,716	3,488,892	3,342,428
JPMORGAN CHASE + CO 4.25% due 10/01/27	3,450,000	3,556,184	3,342,609
JPMORGAN CHASE + CO JR SUBORDI FLT due 12/31/99	2,660,000	2,661,581	2,448,391
JPMORGAN CHASE + CO SR UNSECUR FLT due 02/01/28	2,200,000	2,194,601	2,092,726
JPMORGAN CHASE + CO SR UNSECUR FLT due 02/04/32	3,870,000	3,870,000	3,083,576
JPMORGAN CHASE + CO SR UNSECUR FLT due 04/22/32	1,330,000	1,330,000	1,104,721
JPMORGAN CHASE + CO SR UNSECUR FLT due 04/23/29	4,255,000	4,209,100	4,005,883
JPMORGAN CHASE + CO SR UNSECUR FLT due 06/01/29	1,640,000	1,640,000	1,406,512
JPMORGAN CHASE + CO SR UNSECUR FLT due 10/15/30	4,150,000	4,215,143	3,574,905
JPMORGAN CHASE + CO SUBORDINAT FLT due 05/13/31	2,620,000	2,620,000	2,246,520
KEURIG DR PEPPER INC 3.20% due 05/01/30	1,591,000	1,672,481	1,426,606
KIMCO REALTY OP LLC 2.25% due 12/01/31	2,510,000	2,500,796	1,953,346
KIMCO REALTY OP LLC 2.70% due 10/01/30	3,180,000	3,169,330	2,619,833
KINDER MORGAN INC 3.25% due 08/01/50	2,125,000	2,093,532	1,370,339
KRAFT HEINZ FOODS CO 4.38% due 06/01/46	1,183,000	1,019,725	1,005,378
KRAFT HEINZ FOODS CO 6.50% due 02/09/40	330,000	364,945	355,610
LABORATORY CORP OF AMER 2.95% due 12/01/29	655,000	653,858	573,964
LYB INT FINANCE III 4.20% due 10/15/49	1,050,000	1,055,241	803,322
LYB INTL FINANCE BV 4.88% due 03/15/44	1,100,000	1,334,649	966,955
MAGELLAN MIDSTREAM PARTN 5.15% due 10/15/43	800,000	864,037	678,226
MARKEL GROUP INC 4.15% due 09/17/50	535,000	546,237	417,360
MARRIOTT INTERNATIONAL 4.90% due 04/15/29	540,000	533,416	525,389
MASS INSTITUTE OF TECH 3.89% due 07/01/16	1,180,000	1,095,665	907,372
MICROSOFT CORP 2.53% due 06/01/50	693,000	703,105	479,380
MIZUHO BANK LTD/NY MIZUHO BANK FLT due 10/26/23	3,000,000	3,000,000	3,001,170
MORGAN STANLEY 4.35% due 09/08/26	3,700,000	3,776,687	3,573,244
MORGAN STANLEY BAML TRUST MSBAM 2015 C26 ASB	1,317,795	1,351,401	1,279,524

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

Issuer Name	Shares	Book Value	Market Value
MORGAN STANLEY CAPITAL I TRUST MSC 2017 HR2 A3	10,903,330	10,997,755	9,850,998
MORGAN STANLEY SR UNSEC 01 FLT due 01/24/29	5,055,000	4,922,438	4,719,224
MORGAN STANLEY SR UNSEC FLT due 01/21/33	820,000	820,000	681,607
MORGAN STANLEY SR UNSEC FLT due 01/23/30	2,970,000	3,030,987	2,825,764
MORGAN STANLEY SR UNSEC FLT due 04/28/32	3,070,000	3,070,000	2,396,532
MORGAN STANLEY SR UNSEC FLT due 07/20/27	9,430,000	8,336,792	8,354,677
MORGAN STANLEY SR UNSEC FLT due 07/21/32	3,465,000	3,450,682	2,753,935
MOSAIC CO 4.25% due 11/15/23	2,650,000	2,654,330	2,633,932
MPLX LP 2.65% due 08/15/30	2,435,000	2,433,436	2,037,248
MPLX LP 4.88% due 06/01/25	5,000,000	5,104,161	4,905,909
MYLAN INC 5.40% due 11/29/43	1,850,000	2,347,570	1,545,236
NATWEST GROUP PLC SR UNSEC FLT due 01/27/30	1,990,000	2,258,601	1,898,054
NATWEST GROUP PLC SR UNSEC FLT due 06/14/27	1,370,000	1,370,000	1,205,654
NETAPP INC 1.88% due 06/22/25	1,720,000	1,719,539	1,598,140
NEVADA POWER CO 5.45% due 05/15/41	1,026,000	1,196,197	985,931
NEWMONT CORP 2.60% due 07/15/32	4,000,000	3,997,107	3,268,240
NEWMONT CORP 5.45% due 06/09/44	890,000	1,222,031	875,783
NEXTERA ENERGY CAPITAL 6.05% due 03/01/25	6,685,000	6,719,223	6,710,135
NISOURCE INC 1.70% due 02/15/31	935,000	934,472	731,049
NOMURA HOLDINGS INC 2.61% due 07/14/31	595,000	595,000	472,094
NORTHERN STATES PWR MINN 5.35% due 11/01/39	1,384,000	1,660,256	1,406,237
NORTHERN TRUST CORP 1.95% due 05/01/30	3,210,000	3,201,429	2,639,035
NORTHWESTERN UNIVERSITY 3.66% due 12/01/57	1,500,000	1,457,025	1,214,595
NORTHWESTERN UNIVERSITY 3.69% due 12/01/38	875,000	859,634	775,957
NUTRIEN LTD 5.25% due 01/15/45	639,000	689,442	591,371
OHIO POWER COMPANY 4.00% due 06/01/49	1,550,000	1,546,523	1,254,785
OHIO ST UNIV 4.80% due 06/01/11	1,500,000	1,605,314	1,376,820
ONEOK INC 4.35% due 03/15/29	1,150,000	1,147,760	1,069,336
ONEOK INC 4.95% due 07/13/47	2,450,000	2,504,552	2,018,927
ONEOK INC 5.20% due 07/15/48	1,302,000	1,219,365	1,109,913
ORACLE CORP 4.30% due 07/08/34	2,439,000	2,220,842	2,215,012
OVINTIV INC 5.65% due 05/15/25	5,220,000	5,207,549	5,178,548
PACIFIC GAS + ELECTRIC 4.95% due 07/01/50	1,325,000	1,011,605	1,040,668
PARAMOUNT GLOBAL 4.60% due 01/15/45	375,000	441,861	265,848
PECO ENERGY CO 2.80% due 06/15/50	330,000	329,691	217,538
PENTAIR FINANCE SARL 4.50% due 07/01/29	2,990,000	2,978,196	2,809,464
PETROLEOS MEXICANOS 5.50% due 06/27/44	1,000,000	930,278	576,030
PETROLEOS MEXICANOS 6.50% due 03/13/27	5,700,000	5,917,926	5,071,444
PHILIP MORRIS INTL INC 5.13% due 02/15/30	8,050,000	7,986,812	7,959,380
PIONEER NATURAL RESOURCE 1.90% due 08/15/30	3,000,000	2,866,512	2,431,131
PIONEER NATURAL RESOURCE 2.15% due 01/15/31	1,815,000	1,811,371	1,485,774
PNC FINANCIAL SERVICES SR UNSE FLT due 06/12/26	1,785,000	1,783,874	1,774,139
PNC FINANCIAL SERVICES SR UNSE FLT due 06/12/29	2,615,000	2,615,000	2,602,694
PRES + FELLOWS OF HARVAR UNSEC FLT due 07/15/56	1,330,000	1,202,664	1,016,058
PRES + FELLOWS OF HARVAR UNSEC FLT due 10/01/38	1,190,000	1,642,816	1,304,988
PROLOGIS LP 1.25% due 10/15/30	1,135,000	1,131,851	876,385
PROLOGIS LP 2.25% due 04/15/30	2,085,000	2,089,729	1,767,171
PROVINCE OF ALBERTA 1.30% due 07/22/30	535,000	525,620	434,951
PROVINCE OF ALBERTA 3.30% due 03/15/28	325,000	324,706	308,484
PUBLIC SERVICE COLORADO 2.90% due 05/15/25	3,000,000	2,996,497	2,855,852
PUBLIC SERVICE ELECTRIC 3.20% due 05/15/29	2,780,000	2,773,218	2,514,646

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

Issuer Name	Shares	Book Value	Market Value
PUBLIC SERVICE ELECTRIC 3.60% due 12/01/47	1,370,000	1,383,415	1,075,629
PUBLIC SERVICE ELECTRIC 4.65% due 03/15/33	1,570,000	1,568,584	1,540,289
PUBLIC STORAGE 2.25% due 11/09/31	1,735,000	1,734,602	1,416,936
QUEST DIAGNOSTICS INC 4.20% due 06/30/29	1,500,000	1,497,264	1,448,192
RAYTHEON TECH CORP 4.13% due 11/16/28	1,155,000	1,154,795	1,112,421
REALTY INCOME CORP 1.80% due 03/15/33	150,000	148,140	109,242
REALTY INCOME CORP 2.85% due 12/15/32	2,160,000	2,253,756	1,756,678
REALTY INCOME CORP 3.25% due 01/15/31	2,320,000	2,396,326	2,027,772
RELX CAPITAL INC 4.75% due 05/20/32	815,000	808,475	799,558
REPUBLIC OF COLOMBIA 4.50% due 01/28/26	1,000,000	1,036,809	951,178
REPUBLIC OF INDONESIA 3.50% due 01/11/28	2,000,000	1,994,106	1,884,318
REPUBLIC OF INDONESIA 3.55% due 03/31/32	1,000,000	914,588	902,398
REPUBLIC OF PANAMA 3.88% due 03/17/28	1,000,000	1,024,027	946,617
REPUBLIC OF PANAMA 4.30% due 04/29/53	670,000	753,068	497,384
REPUBLIC OF PANAMA 4.50% due 04/16/50	410,000	408,378	317,025
REPUBLIC OF PERU 2.78% due 01/23/31	827,000	829,168	706,969
RICE UNIVERSITY 3.57% due 11/15/47	1,500,000	1,417,973	1,188,818
ROPER TECHNOLOGIES INC 1.40% due 09/15/27	1,600,000	1,598,636	1,379,334
RPM INTERNATIONAL INC 2.95% due 01/15/32	1,400,000	1,397,291	1,107,497
SANTANDER DRIVE AUTO RECEIVABL SDART 2020 4 C	220,024	219,991	219,150
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 2 C	425,435	425,365	419,528
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 2 D	2,600,000	2,599,713	2,457,098
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 3 C	2,176,892	2,176,660	2,132,230
SANTANDER DRIVE AUTO RECEIVABL SDART 2021 4 C	3,000,000	2,999,505	2,883,632
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 1 C	1,900,000	1,899,868	1,814,653
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 C	2,031,000	2,074,959	2,068,228
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 1 C	500,000	499,916	486,924
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 2 C	1,865,000	1,840,127	1,833,671
SBA POOL 540037 SBA FLT due 07/25/32	754,849	849,503	822,382
SENTARA HEALTHCARE 2.93% due 11/01/51	3,300,000	3,389,696	2,225,802
SERVICENOW INC 1.40% due 09/01/30	1,925,000	1,919,766	1,524,139
SHIRE ACQ INV IRELAND DA 3.20% due 09/23/26	3,600,000	3,557,146	3,380,230
SKYWORKS SOLUTIONS INC 1.80% due 06/01/26	1,880,000	1,879,466	1,679,204
SOUTHERN CAL EDISON 2.95% due 02/01/51	2,350,000	2,334,605	1,538,888
SOUTHERN CAL EDISON 4.90% due 06/01/26	1,500,000	1,484,070	1,478,683
SOUTHERN CO 2.95% due 07/01/23	2,000,000	2,000,000	2,000,000
SOUTHWEST AIRLINES CO 5.13% due 06/15/27	1,950,000	2,102,299	1,934,880
SPRINT LLC 7.63% due 03/01/26	4,928,000	5,133,000	5,119,078
STANFORD HEALTH CARE 3.80% due 11/15/48	1,750,000	1,745,029	1,459,036
STEEL DYNAMICS INC 3.45% due 04/15/30	5,080,000	5,464,288	4,513,207
SUN COMMUNITIES OPER LP 2.70% due 07/15/31	2,720,000	2,708,108	2,149,242
SUZANO AUSTRIA GMBH 6.00% due 01/15/29	1,560,000	1,556,120	1,550,328
TAPESTRY INC 3.05% due 03/15/32	1,445,000	1,441,345	1,153,909
TARGA RESOURCES CORP 5.20% due 07/01/27	5,180,000	5,086,339	5,085,631
TENN VALLEY AUTHORITY 1.50% due 09/15/31	705,000	704,895	569,737
TEXAS ST PRIV ACTIVITY BOND SU 3.92% due 12/31/49	500,000	510,277	405,049
TOLL BROS FINANCE CORP 4.35% due 02/15/28	5,340,000	5,586,244	5,014,393
TRUIST FINANCIAL CORP JR SUBOR FLT due 12/31/99	585,000	585,000	498,713
TRUSTEES PRINCETON UNIV 2.52% due 07/01/50	1,175,000	1,200,559	806,585
TRUSTEES PRINCETON UNIV 3.84% due 07/01/48	1,450,000	1,597,167	1,261,354
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C6 A4	4,721,517	4,762,908	4,328,032

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

Issuer Name	Shares	Book Value	Market Value
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3	10,214,064	10,302,563	9,408,804
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C9 A3	2,084,181	2,102,236	1,913,749
UNITED MEXICAN STATES 3.50% due 02/12/34	1,040,000	1,034,928	871,072
UNITED MEXICAN STATES 6.05% due 01/11/40	2,230,000	2,274,598	2,254,616
UNITEDHEALTH GROUP INC 3.05% due 05/15/41	1,050,000	1,046,630	811,635
UNITEDHEALTH GROUP INC 4.75% due 05/15/52	455,000	425,481	431,637
UNITEDHEALTH GROUP INC 5.05% due 04/15/53	4,434,000	4,404,684	4,407,161
UNIV OF NOTRE DAME 3.39% due 02/15/48	2,090,000	2,078,778	1,709,491
UNIV OF VIRGINIA VA UNIV REVEN 4.18% due 09/01/17	1,000,000	963,568	812,307
UNIV SOUTHERN CALIFORIA 2.81% due 10/01/50	1,700,000	1,746,643	1,170,100
UNIV SOUTHERN CALIFORIA 3.03% due 10/01/39	1,000,000	918,769	804,814
UNIV SOUTHERN CALIFORIA 3.23% due 10/01/20	740,000	732,844	457,997
US TREASURY N/B 0.00% due 02/15/31	6,000,000	5,774,645	4,934,063
US TREASURY N/B 0.00% due 11/15/30	3,000,000	2,990,798	2,427,656
US TREASURY N/B 0.25% due 05/15/24	22,350,000	21,890,244	21,371,315
US TREASURY N/B 0.38% due 01/31/26	11,485,000	10,759,442	10,311,377
US TREASURY N/B 0.38% due 12/31/25	15,000,000	14,847,692	13,520,508
US TREASURY N/B 0.50% due 08/31/27	5,000,000	4,543,894	4,289,453
US TREASURY N/B 0.63% due 05/15/30	3,000,000	2,988,273	2,403,281
US TREASURY N/B 0.63% due 08/15/30	3,000,000	2,972,083	2,390,039
US TREASURY N/B 0.63% due 12/31/27	15,000,000	14,585,154	12,817,969
US TREASURY N/B 0.75% due 03/31/26	7,000,000	6,979,942	6,326,797
US TREASURY N/B 0.75% due 04/30/26	16,130,000	16,087,833	14,524,561
US TREASURY N/B 0.75% due 05/31/26	1,710,000	1,686,598	1,535,994
US TREASURY N/B 0.75% due 08/31/26	4,800,000	4,789,391	4,281,000
US TREASURY N/B 0.88% due 06/30/26	3,350,000	3,346,946	3,018,402
US TREASURY N/B 1.13% due 01/15/25	3,000,000	2,852,563	2,821,172
US TREASURY N/B 1.25% due 03/31/28	5,000,000	4,979,744	4,376,172
US TREASURY N/B 1.25% due 05/15/50	11,160,000	6,240,584	6,275,320
US TREASURY N/B 1.25% due 08/15/31	6,000,000	5,935,264	4,923,750
US TREASURY N/B 1.25% due 09/30/28	4,975,000	4,970,870	4,306,679
US TREASURY N/B 1.25% due 11/30/26	12,930,000	12,949,339	11,649,627
US TREASURY N/B 1.25% due 12/31/26	2,000,000	1,984,923	1,800,000
US TREASURY N/B 1.38% due 11/15/31	1,500,000	1,454,155	1,236,855
US TREASURY N/B 1.38% due 11/15/40	13,150,000	12,939,678	8,798,172
US TREASURY N/B 1.50% due 01/31/27	3,000,000	2,982,387	2,717,461
US TREASURY N/B 1.50% due 02/15/25	3,000,000	2,862,041	2,831,484
US TREASURY N/B 1.50% due 11/30/28	23,410,000	21,472,746	20,476,434
US TREASURY N/B 1.63% due 05/15/26	5,000,000	5,130,580	4,613,477
US TREASURY N/B 1.63% due 08/15/29	3,000,000	2,959,277	2,615,977
US TREASURY N/B 1.75% due 08/15/41	5,255,000	5,037,992	3,691,843
US TREASURY N/B 1.75% due 11/15/29	3,000,000	3,040,668	2,630,625
US TREASURY N/B 1.75% due 12/31/24	15,000,000	15,277,515	14,260,547
US TREASURY N/B 1.75% due 12/31/26	15,000,000	15,375,941	13,738,477
US TREASURY N/B 1.88% due 02/15/32	1,750,000	1,611,887	1,498,984
US TREASURY N/B 1.88% due 11/15/51	539,900	339,958	356,376
US TREASURY N/B 2.00% due 11/15/41	33,500,000	30,876,051	24,521,738
US TREASURY N/B 2.25% due 02/15/27	3,275,000	3,253,207	3,045,366
US TREASURY N/B 2.25% due 05/15/41	49,060,000	47,431,100	37,783,866
US TREASURY N/B 2.25% due 08/15/27	4,200,000	4,218,051	3,882,539
US TREASURY N/B 2.25% due 08/15/49	910,000	686,483	661,136

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

Issuer Name	Shares	Book Value	Market Value
US TREASURY N/B 2.25% due 10/31/24	2,500,000	2,477,210	2,402,539
US TREASURY N/B 2.25% due 11/15/24	3,000,000	2,978,359	2,880,938
US TREASURY N/B 2.25% due 11/15/27	3,600,000	3,574,635	3,315,797
US TREASURY N/B 2.38% due 02/15/42	2,185,000	2,142,286	1,701,142
US TREASURY N/B 2.38% due 03/31/29	28,530,000	26,800,939	26,046,998
US TREASURY N/B 2.38% due 05/15/27	2,875,000	2,828,261	2,677,119
US TREASURY N/B 2.38% due 08/15/24	3,000,000	2,967,625	2,903,086
US TREASURY N/B 2.38% due 11/15/49	3,285,000	2,535,170	2,452,843
US TREASURY N/B 2.50% due 01/31/25	7,000,000	6,823,988	6,718,086
US TREASURY N/B 2.50% due 03/31/27	4,000,000	3,974,918	3,748,594
US TREASURY N/B 2.63% due 02/15/29	11,010,000	11,598,938	10,201,883
US TREASURY N/B 2.63% due 04/15/25	2,000,000	1,971,531	1,918,438
US TREASURY N/B 2.75% due 02/28/25	7,000,000	6,847,652	6,743,789
US TREASURY N/B 2.75% due 06/30/25	2,000,000	1,985,887	1,918,750
US TREASURY N/B 2.75% due 08/15/32	2,600,000	2,368,593	2,383,570
US TREASURY N/B 2.88% due 05/15/28	15,495,000	16,689,111	14,620,380
US TREASURY N/B 2.88% due 05/15/32	2,500,000	2,354,526	2,317,969
US TREASURY N/B 2.88% due 05/15/52	945,000	878,731	783,132
US TREASURY N/B 2.88% due 08/15/28	3,000,000	2,993,828	2,825,859
US TREASURY N/B 3.13% due 08/31/27	3,500,000	3,437,785	3,347,285
US TREASURY N/B 3.13% due 11/15/28	24,730,000	25,736,307	23,558,223
US TREASURY N/B 3.25% due 06/30/27	3,000,000	2,914,642	2,885,156
US TREASURY N/B 3.38% due 05/15/33	5,100,000	4,999,893	4,918,313
US TREASURY N/B 3.50% due 01/31/28	5,000,000	4,891,162	4,855,273
US TREASURY N/B 3.50% due 02/15/33	1,500,000	1,493,041	1,461,094
US TREASURY N/B 3.63% due 02/15/53	4,560,000	4,395,498	4,376,175
US TREASURY N/B 3.63% due 03/31/28	1,000,000	998,625	976,719
US TREASURY N/B 3.63% due 05/31/28	2,500,000	2,479,138	2,445,313
US TREASURY N/B 3.63% due 08/15/43	8,180,000	10,131,615	7,678,016
US TREASURY N/B 3.75% due 05/31/30	3,280,000	3,255,662	3,234,388
US TREASURY N/B 3.88% due 11/30/27	3,000,000	2,988,922	2,957,461
US TREASURY N/B 4.00% due 02/15/26	3,000,000	2,975,426	2,953,945
US TREASURY N/B 4.00% due 11/15/42	8,665,000	8,941,553	8,609,490
US TREASURY N/B 4.00% due 11/15/52	305,000	309,822	313,292
US TREASURY N/B 4.13% due 11/15/32	2,750,000	2,810,619	2,810,156
US TREASURY N/B 4.25% due 05/31/25	2,500,000	2,490,447	2,468,555
US TREASURY N/B 4.25% due 09/30/24	49,425,000	49,415,253	48,776,297
US TREASURY N/B 6.13% due 11/15/27	3,700,000	4,099,247	3,976,199
US TREASURY STRIP due 02/15/29	15,000,000	12,129,758	11,932,137
US TREASURY STRIP due 02/15/40	5,005,000	3,739,943	2,545,062
US TREASURY STRIP due 02/15/41	8,610,000	6,293,967	4,153,817
US TREASURY STRIP due 02/15/42	1,280,000	891,126	588,412
US TREASURY STRIP due 02/15/45	370,000	218,521	151,035
US TREASURY STRIP due 02/15/46	8,830,000	5,003,873	3,474,129
US TREASURY STRIP due 05/15/41	7,260,000	4,976,393	3,464,533
US TREASURY STRIP due 05/15/44	170,000	102,127	71,432
US TREASURY STRIP due 08/15/40	1,940,000	1,437,040	964,022
US TREASURY STRIP due 08/15/41	7,525,000	3,735,081	3,541,184
US TREASURY STRIP due 08/15/44	5,885,000	3,473,821	2,447,761
US TREASURY STRIP due 11/15/40	15,045,000	10,220,359	7,400,433
US TREASURY STRIP due 11/15/42	10,655,000	6,670,462	4,751,105

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

Issuer Name	Shares	Book Value	Market Value
US TREASURY STRIP due 11/15/45	4,715,000	2,677,782	1,871,363
UTAH ACQUISITION SUB 5.25% due 06/15/46	2,375,000	2,603,107	1,872,409
VALE OVERSEAS LIMITED 6.13% due 06/12/33	1,987,000	1,970,175	1,990,557
VALERO ENERGY CORP 2.80% due 12/01/31	2,380,000	2,374,868	1,946,750
VERIZON COMMUNICATIONS 1.68% due 10/30/30	275,000	216,755	217,108
VERIZON COMMUNICATIONS 2.55% due 03/21/31	3,900,000	3,887,266	3,256,239
VERIZON COMMUNICATIONS 2.85% due 09/03/41	880,000	878,019	625,878
VICI PROPERTIES LP 4.75% due 02/15/28	1,675,000	1,674,160	1,585,947
VIRGINIA ELEC + POWER CO 4.60% due 12/01/48	1,290,000	1,284,401	1,148,836
WARNERMEDIA HOLDINGS INC 5.14% due 03/15/52	4,205,000	3,406,805	3,423,913
WELLS FARGO + COMPANY SR UNSEC FLT due 02/11/31	3,620,000	3,620,000	3,065,017
WELLS FARGO + COMPANY SR UNSEC FLT due 04/30/41	2,465,000	2,465,000	1,813,047
WELLS FARGO + COMPANY SR UNSEC FLT due 06/02/28	4,000,000	4,000,000	3,564,523
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A3	10,000,000	10,084,593	8,963,057
WESTERN MIDSTREAM OPERAT 5.30% due 03/01/48	210,000	182,400	175,292
WESTERN MIDSTREAM OPERAT 5.50% due 08/15/48	1,250,000	1,316,557	1,045,327
WILLIAMS COMPANIES INC 3.75% due 06/15/27	2,685,000	2,682,245	2,533,831
WILLIAMS COMPANIES INC 4.30% due 03/04/24	1,750,000	1,762,621	1,730,214
WILLIAMS COMPANIES INC 4.50% due 11/15/23	1,735,000	1,738,186	1,727,578
WILLIAMS COMPANIES INC 5.40% due 03/02/26	1,735,000	1,733,552	1,730,465
WORKDAY INC 3.80% due 04/01/32	2,675,000	2,676,372	2,408,229
WORLD OMNI SELECT AUTO TRUST WOSAT 2019 A C	892,192	892,120	885,247
WORLD OMNI SELECT AUTO TRUST WOSAT 2021 A C	700,000	699,894	634,167
XCEL ENERGY INC 4.80% due 09/15/41	1,301,000	1,429,284	1,147,649

Cash Equivalents — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
Total Cash Equivalent	**810,609,000**	**808,789,342**	**808,789,342**
ANTALIS S.A due 07/18/23	10,000,000	9,975,208	9,975,208
BANK OF AMERICA N/A due 04/05/24	5,000,000	5,000,000	5,000,000
BANK OF AMERICA N/A due 07/08/24	5,000,000	5,000,000	5,000,000
BANK OF AMERICA, N.A. due 02/07/24	1,250,000	1,250,000	1,250,000
BANK OF AMERICA, N.A. due 10/06/23	1,250,000	1,250,000	1,250,000
BANK OF AMERICA, N.A. due 11/07/23	1,250,000	1,250,000	1,250,000
BANK OF NOVA SCOTIA/THE due 01/12/24	5,000,000	5,000,238	5,000,238
BANK OF NOVA SCOTIA/THE due 05/31/24	3,000,000	3,000,000	3,000,000
BANK OF NOVA SCOTIA/THE due 10/10/23	3,000,000	3,000,000	3,000,000
BARCLAYS BK PLC due 08/15/23	10,000,000	9,932,500	9,932,500
BARTON CAPITAL CORP. due 07/11/23	5,000,000	4,992,986	4,992,986
BNP PARIBAS NEW YORK due 07/31/23	3,000,000	2,986,875	2,986,875
CANADIAN IMPERIAL BK due 09/22/23	2,500,000	2,500,000	2,500,000
CANADIAN IMPERIAL BK due 10/23/23	3,750,000	3,750,000	3,750,000
CITIBANK NA N Y BRH INSTL due 09/15/23	3,000,000	3,000,000	3,000,000
CITIBANK NA N Y BRH INSTL due 12/20/23	5,000,000	5,000,000	5,000,000
CITIGROUP TRI PARTY REPO due 07/03/23	40,000,000	40,000,000	40,000,000
COLLATERALIZED CP FLEX due 11/08/23	5,250,000	5,250,000	5,250,000
CREDIT AGRICOLE due 07/10/23	3,000,000	3,000,000	3,000,000
CREDIT INDL ET COML INSTL CTF due 08/07/23	3,500,000	3,500,000	3,500,000
DBS BANK LTD due 10/20/23	2,750,000	2,705,060	2,705,060
DEUTSCHE TRI PARTY REPO due 07/03/23	55,000,000	55,000,000	55,000,000
DNB NOR BANK ASA due 11/09/23	3,500,000	3,500,000	3,500,000
DNB NOR BK ASA due 11/10/23	3,500,000	3,500,000	3,500,000
FED HOME LN DISCOUNT NT due 09/15/23	7,000,000	6,926,259	6,926,259
FEDERAL FARM CREDIT BANK due 02/05/24	700,000	699,847	699,847
FEDERAL FARM CREDIT BANK due 02/06/24	3,500,000	3,499,917	3,499,917
FEDERAL HOME LOAN BANK 5.41% due 06/07/24	6,900,000	6,900,000	6,900,000
FEDERAL HOME LOAN BANK due 07/24/23	1,400,000	1,400,000	1,400,000
FEDERAL HOME LOAN BANK due 07/27/23	17,600,000	17,600,000	17,600,000
FEDERAL HOME LOAN BANK due 08/01/23	10,000,000	10,000,000	10,000,000
FEDERAL HOME LOAN BANK due 08/15/23	3,000,000	3,000,000	3,000,000
FEDERAL HOME LOAN BANK due 08/18/23	6,600,000	6,600,000	6,600,000
FEDERAL HOME LOAN BANK due 08/25/23	5,200,000	5,200,000	5,200,000
FEDERAL HOME LOAN BANK due 09/25/23	6,700,000	6,700,000	6,700,000
FEDERAL HOME LOAN BANK due 10/03/23	1,200,000	1,200,000	1,200,000
FEDERAL HOME LOAN BANK due 11/03/23	5,800,000	5,800,000	5,800,000
FEDERAL HOME LOAN BANK due 11/10/23	2,300,000	2,300,000	2,300,000
GOLDMAN SACS TRI PARTY A due 07/03/23	30,000,000	30,000,000	30,000,000
GREAT BEAR FDG DAC / GREAT BEA due 07/05/23	5,000,000	4,997,172	4,997,172
HSBC TRI PARTY REPO A due 07/03/23	45,000,000	45,000,000	45,000,000
ING US FUNDING LLC 5.81% due 08/16/23	5,000,000	5,000,000	5,000,000
JP MORGAN SEC LLC TPR C due 07/03/23	45,000,000	45,000,000	45,000,000
LIBERTY FUNDING LLC due 11/06/23	10,000,000	9,811,556	9,811,556
LMA SA LMA AMERICAS due 07/26/23	5,000,000	4,982,743	4,982,743
LMA SA LMA AMERICAS due 08/23/23	5,000,000	4,963,268	4,963,268
LMA SA LMA AMERICAS due 10/05/23	5,000,000	4,926,667	4,926,667
LONGSHIP FUNDING DAC due 07/05/23	15,000,000	14,991,517	14,991,517
MACKINAC FUNDING due 07/10/23	7,000,000	6,990,900	6,990,900
MACQUARIE BANK LIMITED due 09/25/23	2,500,000	2,500,000	2,500,000

Cash Equivalents — Non-Retirement Assets

Issuer Name	Shares	Book Value	Market Value
MACQUARIE BANK LIMITED due 10/02/23	5,000,000	4,929,217	4,929,217
MERRILL LYNCH TRI PARTY REPO due 07/03/23	45,139,000	45,139,000	45,139,000
NATL AUSTRALIA BK LT due 07/13/23	5,000,000	5,000,000	5,000,000
NATL AUSTRALIA BK LT due 10/10/23	5,000,000	5,000,000	5,000,000
NATL AUSTRALIA BK LT due 12/04/23	4,250,000	4,250,000	4,250,000
NORINCHUKIN BK NEW YORK due 09/12/23	5,000,000	5,000,000	5,000,000
PODIUM FUNDING TRUST due 11/02/23	10,000,000	10,000,000	10,000,000
RIDGEFIELD FUNDING CO due 07/24/23	10,000,000	10,000,000	10,000,000
SUMITOMO MITSUI BKG CORP due 10/16/23	3,000,000	3,000,000	3,000,000
SVENSKA HANDLSBNKN A due 11/16/23	4,000,000	4,000,075	4,000,075
SWEDBANK AB IAM COML PAPER due 08/16/23	4,250,000	4,250,000	4,250,000
SWEDBANK AB IAM COML PAPER due 09/25/23	1,750,000	1,750,000	1,750,000
TORONTO DOMINION BANK due 09/28/23	10,000,000	9,873,669	9,873,669
TORONTO DOMINION BK due 01/24/24	2,000,000	2,000,000	2,000,000
TORONTO DOMINION BK due 05/10/24	5,000,000	5,000,000	5,000,000
TREASURY BILL due 07/11/23	20,000,000	19,971,888	19,971,888
TREASURY BILL due 07/18/23	30,000,000	29,929,050	29,929,050
TREASURY BILL due 07/25/23	15,000,000	14,949,940	14,949,940
TREASURY BILL due 07/27/23	27,500,000	27,399,581	27,399,581
TREASURY BILL due 08/03/23	25,000,000	24,883,813	24,883,813
TREASURY BILL due 08/08/23	15,000,000	14,918,854	14,918,854
TREASURY BILL due 09/21/23	10,000,000	9,883,150	9,883,150
TREASURY BILL due 09/28/23	8,620,000	8,509,546	8,509,546
TREASURY BILL due 10/10/23	15,000,000	14,780,535	14,780,535
TREASURY BILL due 8/22/23	10,000,000	9,925,864	9,925,864
UBS WARBURG TRI PARTY REPO due 07/03/23	35,000,000	35,000,000	35,000,000
US TREASURY FRN due 01/31/24	400,000	399,958	399,958
US TREASURY FRN due 10/31/23	18,800,000	18,799,725	18,799,725
VERSAILLES CDS LLC due 10/02/23	5,000,000	4,931,542	4,931,542
VICTORY RECEIVABLES due 07/14/23	10,000,000	9,981,222	9,981,222
WELLS FARGO BANK NA due 07/03/24	5,000,000	5,000,000	5,000,000

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Total Fixed Income	**8,091,349,977**	**8,081,766,621**	**7,938,231,385**
3M COMPANY SR UNSECURED 3.25% due 02/14/24	10,000,000	10,154,241	9,857,628
ALASKA ST 5.00% due 08/01/28	140,000	146,340	144,927
AMAZON.COM INC SR UNSECURED 0.45% due 05/12/24	20,000,000	19,991,585	19,174,572
AMAZON.COM INC SR UNSECURED 2.73% due 04/13/24	4,000,000	3,917,838	3,915,962
AMAZON.COM INC SR UNSECURED 2.80% due 08/22/24	10,000,000	10,250,571	9,722,955
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 7 A	44,800,000	44,783,569	44,798,884
AMES IA 2.00% due 06/01/29	200,000	179,105	183,161
ANKENY IA 3.00% due 06/01/27	250,000	251,810	248,330
APPLE INC SR UNSECURED 0.70% due 02/08/26	30,000,000	29,964,813	27,044,216
APPLE INC SR UNSECURED 1.13% due 05/11/25	16,419,000	16,288,188	15,297,386
APPLE INC SR UNSECURED 1.80% due 09/11/24	6,000,000	6,089,517	5,771,111
APPLE INC SR UNSECURED 3.00% due 02/09/24	3,075,000	3,113,352	3,031,981
APPLE INC SR UNSECURED 3.45% due 05/06/24	10,000,000	10,183,653	9,851,365
APPLETON WI 3.00% due 04/01/24	100,000	100,444	99,790
ASHLAND WI SCH DIST 4.00% due 03/01/30	610,000	613,696	613,078
ASIAN DEVELOPMENT BANK SR UNSE 0.63% due 10/08/24	27,000,000	26,993,836	25,450,949
BALDWIN WOODVILLE WI AREA SCH 2.00% due 04/01/34	175,000	180,604	147,732
BANK OF AMERICA CORP SR UNSECU FLT due 04/25/25	15,000,000	15,000,000	15,046,377
BANK OF AMERICA CREDIT CARD TR BACCT 2020 A1 A1	31,287,000	31,036,558	30,558,958
BANK OF NEW YORK MELLON SR UNS FLT due 05/22/26	10,000,000	10,000,000	9,937,135
BANK OF NOVA SCOTIA 0.40% due 09/15/23	70,000,000	69,959,049	69,261,624
BANK OF NOVA SCOTIA 5.25% due 12/06/24	38,684,000	38,393,722	38,340,593
BANK OF NOVA SCOTIA SR UNSECUR FLT due 07/31/24	50,000,000	50,000,000	49,837,164
BANK OF NY MELLON CORP SR UNSE 0.35% due 12/07/23	30,000,000	29,995,353	29,350,200
BARABOO WI 2.75% due 04/01/27	400,000	400,000	391,233
BARRON WI AREA SCH DIST 2.00% due 03/01/33	40,000	33,638	34,476
BAUDETTE MN 2.00% due 02/01/28	115,000	112,749	108,642
BEAUFORT SC 3.00% due 02/01/27	310,000	319,301	306,763
BEAVER DAM WI UNIF SCH DIST 3.00% due 04/01/30	500,000	497,767	485,300
BELOIT WI 2.00% due 03/01/28	480,000	501,837	443,334
BENSON MN INDEP SCH DIST 777 4.00% due 02/01/33	450,000	454,605	468,870
BERNALILLO CNTY NM 2.00% due 08/15/35	385,000	395,645	306,776
BERTHA HEWITT MN INDEP SCH DIS 2.00% due 02/01/27	50,000	47,010	47,707
BIG LAKE MN INDEP SCH DIST 72 1.50% due 02/01/38	375,000	375,000	253,750
BIG SANDY TX INDEP SCH DIST UP 3.00% due 02/15/29	375,000	385,686	371,477
BIG SANDY TX INDEP SCH DIST UP 3.00% due 02/15/36	470,000	475,765	431,891
BILLINGS MT 1.10% due 07/01/31	100,000	100,000	84,176
BISMARCK ND PUBLIC SCH DIST 1 4.00% due 05/01/29	440,000	469,201	454,002
BLOOMINGTON MN INDEP SCH DIST 1.00% due 02/01/32	410,000	406,121	318,998
BLOOMINGTON MN INDEP SCH DIST 2.00% due 02/01/30	40,000	34,877	36,209
BRISTOL MYERS SQUIBB CO 2.90% due 07/26/24	21,632,000	22,153,872	21,065,050
BRISTOL MYERS SQUIBB CO SR UNS 0.54% due 11/13/23	31,840,000	31,750,099	31,267,364
BUFFALO MN INDEP SCH DIST 877 2.85% due 02/01/28	160,000	152,361	156,022
CALEDONIA WI 1.25% due 04/01/29	295,000	296,359	257,602
CAMPBELLSPORT WI SCH DIST 3.13% due 03/01/33	300,000	296,909	292,755
CARGILL INC 1.38% due 07/23/23	27,595,000	27,610,353	27,540,078
CARGILL INC SR UNSECURED 144A 0.40% due 02/02/24	10,000,000	9,978,963	9,700,941
CASS CNTY ND JT WTR RESOURCE D 0.48% due 05/01/24	1,200,000	1,157,182	1,155,148
CATERPILLAR FINL SERVICE SR UN 0.45% due 05/17/24	26,900,000	26,850,084	25,748,685
CATERPILLAR FINL SERVICE SR UN 5.40% due 03/10/25	25,000,000	24,995,524	25,043,867

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CEDAR MOUNTAIN MN INDEP SCH DI 3.25% due 02/01/27	275,000	275,000	270,987
CHASKA MN 2.25% due 02/01/34	175,000	148,780	151,743
CHESTER CNTY TN 2.00% due 06/01/28	15,000	14,319	13,820
CHIPPEWA FALLS WI 2.00% due 10/01/25	345,000	330,646	329,899
CHIPPEWA FALLS WI 2.00% due 10/01/28	335,000	305,788	307,584
CHIPPEWA VLY WI TECH CLG DIST 1.38% due 04/01/34	160,000	119,470	131,934
CHISHOLM MN INDEP SCH DIST 69 0.00% due 02/01/25	25,000	24,685	23,674
CIRCLE PINES MN 2.00% due 02/01/28	210,000	189,277	198,390
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/24	45,000	44,364	43,958
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/26	50,000	46,432	45,821
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/27	30,000	28,113	26,586
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/30	195,000	166,200	153,916
CIRCLE PINES MN INDEP SCH DIST 0.00% due 02/01/33	50,000	37,783	34,536
CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A5 A5	105,444,000	105,548,055	105,617,635
CITIGROUP GLOBAL MARKETS COMPA FLT due 07/10/23	50,000,000	50,002,225	50,003,024
CLACKAMAS WASHINGTON CNTYS O 0.00% due 06/15/39	500,000	342,011	244,548
CLARK SKAMANIA CNTYS WA SCHD 2.50% due 12/01/27	200,000	197,932	195,072
CLAY CNTY IA 2.00% due 06/01/25	365,000	360,592	354,753
CLEAR LAKE IA CMNTY SCH DIST 2.00% due 06/01/31	315,000	317,207	276,528
CLG IA CMNTY SCH DIST 3.25% due 06/01/28	350,000	350,166	350,094
CLINTON IA 3.00% due 06/01/25	240,000	241,939	238,095
CLINTON IA 3.00% due 06/01/26	275,000	276,298	273,161
CLIVE IA 2.00% due 06/01/30	255,000	266,112	230,960
CLIVE IA 2.00% due 06/01/31	225,000	233,553	200,466
CLOVIS CA UNIF SCH DIST 0.00% due 08/01/28	500,000	427,598	421,034
CNH EQUIPMENT TRUST CNH 2021 A A3	13,327,856	13,326,034	12,875,902
CNH EQUIPMENT TRUST CNH 2021 B A3	19,462,655	19,459,437	18,546,423
CNH EQUIPMENT TRUST CNH 2021 C A2	1,471,390	1,471,331	1,466,569
CNH EQUIPMENT TRUST CNH 2021 C A3	12,500,000	12,498,917	11,844,069
CNH EQUIPMENT TRUST CNH 2022 A A2	6,776,696	6,776,600	6,692,253
CNH EQUIPMENT TRUST CNH 2022 B A2	7,954,197	7,954,051	7,893,811
CNH EQUIPMENT TRUST CNH 2022 C A2	40,000,000	39,999,892	39,874,620
CNH EQUIPMENT TRUST CNH 2023 A A1	5,351,338	5,351,338	5,349,045
CNH EQUIPMENT TRUST CNH 2023 A A2	12,000,000	11,999,197	11,948,324
COLLIERVILLE TN 2.50% due 11/01/23	150,000	149,630	149,411
COLUMBIA HEIGHTS MN INDEP SCHD 0.00% due 02/01/27	150,000	136,718	131,460
COLUMBIA HEIGHTS MN INDEP SCHD 0.00% due 02/01/29	225,000	190,626	188,660
COLUMBUS WI SCH DIST 2.00% due 03/01/32	85,000	72,650	74,325
CONNECTICUT ST 5.00% due 11/15/27	15,000	15,671	15,653
COON RAPIDS MN 2.50% due 02/01/36	100,000	103,963	85,086
CPPIB CAPITAL INC COMPANY GUAR FLT due 04/04/25	50,000,000	50,817,162	50,794,574
CRANDALL TX INDEP SCH DIST 1.00% due 08/15/29	25,000	22,763	20,496
CREVE COEUR MO 3.00% due 03/01/30	565,000	566,893	564,932
DALLAS CNTY IA 2.00% due 06/01/26	545,000	523,975	513,521
DANE CNTY WI 1.50% due 06/01/31	100,000	83,358	88,075
DANE CNTY WI 2.00% due 04/01/28	35,000	31,364	32,176
DANE CNTY WI 2.00% due 06/01/29	35,000	32,127	31,781
DANE CNTY WI 3.00% due 06/01/30	245,000	244,999	242,614
DELL EQUIPMENT FINANCE TRUST DEFT 2022 1 A2 144A	6,920,147	6,919,981	6,883,687
DELL EQUIPMENT FINANCE TRUST DEFT 2022 2 A2 144A	11,194,750	11,194,632	11,061,943
DELL EQUIPMENT FINANCE TRUST DEFT 2023 1 A1 144A	33,491,971	33,491,971	33,471,363

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
DELL EQUIPMENT FINANCE TRUST DEFT 2023 1 A2 144A	12,000,000	11,999,625	11,932,321
DELL EQUIPMENT FINANCE TRUST DEFT 2023 2 A1 144A	10,000,000	10,000,000	10,001,562
DENTON TX INDEP SCH DIST 0.00% due 08/15/23	120,000	119,646	119,569
DENTON TX INDEP SCH DIST 0.00% due 08/15/25	55,000	52,531	51,420
DES MOINES IA 1.13% due 06/01/33	75,000	72,417	56,292
DES MOINES IA 2.00% due 06/01/27	200,000	193,019	187,250
DES MOINES IA 2.00% due 06/01/28	540,000	514,749	500,768
DES MOINES IA 2.13% due 06/01/27	100,000	96,071	94,545
DES MOINES IA 2.25% due 06/01/29	200,000	184,657	187,022
DES MOINES IA 2.25% due 06/01/30	210,000	212,865	193,626
DETROIT LAKES MN 2.50% due 02/01/26	100,000	100,000	96,989
DICKINSON CNTY IA 2.00% due 06/01/26	25,000	23,901	23,896
DICKINSON ND PUBLIC SCH DIST 3.00% due 08/01/27	450,000	457,983	446,479
DICKINSON ND PUBLIC SCH DIST 3.00% due 08/01/29	800,000	807,441	796,236
DICKINSON TX INDEP SCH DIST 4.00% due 02/15/28	725,000	748,171	742,325
DILWORTH MN 2.00% due 02/01/24	200,000	197,709	197,451
DILWORTH MN 2.00% due 02/01/25	210,000	203,609	201,733
DODGEVILLE WI SCH DIST 4.00% due 03/01/24	105,000	106,043	105,475
EAST CENTRL TX INDEP SCH DIST 2.00% due 08/15/29	170,000	156,387	153,355
EAU CLAIRE CNTY WI 1.00% due 09/01/29	115,000	113,985	96,319
EAU CLAIRE WI 2.00% due 04/01/26	305,000	305,000	290,164
EDEN PRAIRIE MN 2.30% due 02/01/26	280,000	272,441	268,088
EDEN PRAIRIE MN 2.35% due 02/01/27	285,000	274,981	270,494
EDINA MN INDEP SCH DIST 273 3.00% due 02/01/35	50,000	52,698	48,911
EL PASO TX INDEP SCH DIST 2.50% due 08/15/24	155,000	152,888	153,542
ELK RIVER MN INDEP SCH DIST 7 2.13% due 02/01/35	100,000	104,114	82,023
ELK RIVER MN INDEP SCH DIST 7 3.00% due 02/01/30	370,000	370,000	367,747
ELLSWORTH WI CMNTY SCH DIST 4.00% due 04/01/32	970,000	975,685	976,290
ENTERPRISE FLEET FINANCING LLC EFF 2021 2 A2 144A	42,495,491	39,269,055	40,877,114
ENTERPRISE FLEET FINANCING LLC EFF 2023 1 A1 144A	7,144,602	7,144,602	7,137,941
ENTERPRISE FLEET FINANCING LLC EFF 2023 2 A1 144A	22,969,476	22,969,476	22,977,392
EUROPEAN INVESTMENT BANK SR UN 0.38% due 07/24/24	25,000,000	24,994,943	23,723,522
EUROPEAN INVESTMENT BANK SR UN 2.88% due 08/15/23	2,000,000	1,995,504	1,994,644
EVANSVILLE WI 2.00% due 04/01/25	105,000	105,316	101,241
EXPORT DEVELOPMNT CANADA 0.52% due 05/26/24	30,000,000	30,000,000	28,759,667
EXPORT DEVELOPMNT CANADA GOVT FLT due 04/04/24	50,000,000	50,000,000	50,007,500
EYOTA MN 3.00% due 02/01/28	90,000	90,187	90,404
FANNIE MAE 0.25% due 11/27/23	30,800,000	30,797,190	30,169,943
FANNIE MAE 0.63% due 04/22/25	4,035,000	4,045,544	3,731,631
FANNIE MAE 4.90% due 01/26/24	50,000,000	50,000,000	49,780,654
FANNIE MAE 5.03% due 04/10/24	25,000,000	25,000,000	24,864,372
FANNIE MAE 5.20% due 03/28/24	25,000,000	25,000,000	24,888,385
FANNIE MAE 5.41% due 08/12/25	41,665,000	41,665,000	37,946,053
FARGO ND 2.00% due 05/01/26	100,000	99,726	95,782
FARGO ND 2.00% due 07/01/28	125,000	118,676	117,720
FARGO ND 3.00% due 07/01/35	300,000	300,919	283,683
FARGO ND 3.13% due 05/01/31	265,000	269,046	265,449
FEDERAL FARM CREDIT BANK 0.20% due 07/19/23	25,000,000	24,999,989	24,944,570
FEDERAL FARM CREDIT BANK 0.21% due 12/28/23	50,000,000	49,993,839	48,705,714
FEDERAL FARM CREDIT BANK 0.25% due 11/27/23	30,000,000	29,997,193	29,369,981
FEDERAL FARM CREDIT BANK 0.28% due 09/14/23	97,840,000	97,833,393	96,788,962

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FEDERAL FARM CREDIT BANK 0.29% due 10/12/23	50,000,000	49,998,945	49,290,251
FEDERAL FARM CREDIT BANK 0.31% due 11/30/23	60,000,000	59,992,350	58,712,963
FEDERAL FARM CREDIT BANK 0.39% due 06/17/24	30,000,000	30,000,000	28,580,963
FEDERAL FARM CREDIT BANK 0.88% due 11/18/24	30,000,000	29,984,120	28,257,233
FEDERAL FARM CREDIT BANK 4.75% due 11/21/23	55,000,000	54,989,635	54,824,485
FEDERAL FARM CREDIT BANK 4.83% due 08/16/23	35,150,000	35,150,000	35,112,890
FEDERAL FARM CREDIT BANK FLT due 08/21/23	100,000,000	100,000,000	100,003,342
FEDERAL FARM CREDIT BANK FLT due 10/03/25	27,000,000	27,000,000	27,023,096
FEDERAL FARM CREDIT BANK FLT due 10/10/24	100,000,000	99,993,230	99,998,006
FEDERAL FARM CREDIT BANK FLT due 12/08/23	50,000,000	50,000,000	50,013,725
FEDERAL HOME LOAN BANK 0.33% due 08/26/24	40,000,000	40,000,000	37,698,657
FEDERAL HOME LOAN BANK 0.37% due 03/08/24	25,000,000	25,000,000	24,147,342
FEDERAL HOME LOAN BANK 0.40% due 06/28/24	50,000,000	50,000,000	47,527,882
FEDERAL HOME LOAN BANK 0.50% due 03/10/25	25,000,000	25,000,000	23,115,003
FEDERAL HOME LOAN BANK 0.50% due 04/14/25	6,000,000	5,995,498	5,551,170
FEDERAL HOME LOAN BANK 0.50% due 08/26/24	25,000,000	25,000,000	23,608,516
FEDERAL HOME LOAN BANK 0.50% due 09/10/24	25,000,000	25,000,000	23,562,128
FEDERAL HOME LOAN BANK 0.50% due 09/13/24	25,000,000	25,000,000	23,551,825
FEDERAL HOME LOAN BANK 0.50% due 09/30/24	8,750,000	8,750,000	8,226,841
FEDERAL HOME LOAN BANK 0.50% due 11/09/23	99,000,000	98,991,876	97,263,350
FEDERAL HOME LOAN BANK 0.51% due 07/26/24	20,000,000	20,000,000	18,967,414
FEDERAL HOME LOAN BANK 0.57% due 09/30/24	56,750,000	56,735,840	53,404,187
FEDERAL HOME LOAN BANK 0.63% due 10/15/24	5,000,000	5,000,000	4,699,476
FEDERAL HOME LOAN BANK 0.96% due 03/05/26	20,000,000	20,000,000	18,089,213
FEDERAL HOME LOAN BANK 1.00% due 08/16/24	10,100,000	10,100,000	9,603,930
FEDERAL HOME LOAN BANK 1.00% due 11/08/24	50,000,000	50,000,000	47,114,171
FEDERAL HOME LOAN BANK 1.05% due 11/25/24	25,000,000	25,000,000	23,534,661
FEDERAL HOME LOAN BANK 1.10% due 12/10/24	8,300,000	8,300,000	7,808,212
FEDERAL HOME LOAN BANK 2.35% due 07/05/23	50,000,000	49,988,759	49,991,127
FEDERAL HOME LOAN BANK 3.50% due 08/28/23	23,000,000	22,998,179	22,926,936
FEDERAL HOME LOAN BANK 4.63% due 12/13/24	30,000,000	30,099,458	29,733,848
FEDERAL HOME LOAN BANK 4.75% due 02/06/24	17,350,000	17,321,159	17,268,513
FEDERAL HOME LOAN BANK 4.88% due 09/13/24	26,280,000	26,122,282	26,091,754
FEDERAL HOME LOAN BANK 4.88% due 11/07/23	50,000,000	49,978,158	49,891,720
FEDERAL HOME LOAN BANK 5.00% due 01/30/24	100,000,000	100,000,000	99,645,728
FEDERAL HOME LOAN BANK 5.05% due 02/09/24	50,000,000	50,000,000	49,803,750
FEDERAL HOME LOAN BANK 5.08% due 10/30/23	25,000,000	25,000,000	24,962,512
FEDERAL HOME LOAN BANK 5.55% due 04/05/24	50,000,000	49,972,325	49,846,226
FEDERAL HOME LOAN BANK FLT due 07/20/23	100,000,000	100,000,000	99,999,103
FEDERAL HOME LOAN BANK FLT due 07/24/23	200,000,000	200,000,000	199,997,660
FEDERAL HOME LOAN BANK FLT due 08/16/23	50,000,000	50,000,000	50,001,385
FEDERAL HOME LOAN BANK FLT due 09/06/23	100,000,000	100,000,000	100,018,549
FOND DU LAC WI 2.00% due 03/01/29	635,000	568,165	580,627
FOND DU LAC WI 2.00% due 03/01/30	50,000	44,197	45,023
FOND DU LAC WI SCH DIST 2.00% due 04/01/24	135,000	133,512	133,101
FOREST HILLS OH LOCAL SCH DIST 4.00% due 12/01/26	500,000	508,909	506,380
FOREST LAKE MN 3.00% due 02/01/34	25,000	26,113	24,437
FOREST LAKE MN 3.00% due 02/01/35	35,000	37,998	34,204
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/27	50,000	50,372	49,906
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/28	400,000	400,000	400,342
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/29	375,000	373,133	376,044

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FOREST LAKE MN INDEP SCH DIST 3.00% due 02/01/32	100,000	104,308	100,092
FOREST LAKE MN INDEP SCH DIST 3.13% due 02/01/30	1,355,000	1,349,119	1,363,728
FOREST LAKE MN INDEP SCH DIST 3.25% due 02/01/31	325,000	323,934	328,167
FORT DODGE IA CMNTY SCH DIST 2.00% due 05/01/26	265,000	264,636	251,738
FORT DODGE IA CMNTY SCH DIST 2.75% due 05/01/29	1,250,000	1,250,000	1,216,466
FORT DODGE IA CMNTY SCH DIST 3.00% due 05/01/35	200,000	197,639	199,803
FRANKLIN WI PUBLIC SCH DIST 2.00% due 04/01/31	100,000	86,479	88,580
FREDDIE MAC 0.25% due 08/24/23	20,000,000	19,999,001	19,860,029
FREDDIE MAC 0.25% due 12/04/23	25,000,000	24,996,485	24,460,081
FREDDIE MAC 0.43% due 06/18/24	50,000,000	50,000,000	47,600,803
FREDDIE MAC 0.65% due 10/22/25	16,000,000	16,000,000	14,540,284
FREDDIE MAC 0.75% due 05/28/25	9,455,000	9,455,000	8,718,853
FREDDIE MAC 4.00% due 02/28/25	25,000,000	25,000,000	24,436,645
FREDDIE MAC 4.25% due 08/28/25	26,165,000	26,151,619	25,619,501
FREDDIE MAC 5.68% due 04/03/25	50,000,000	49,983,655	49,766,168
FRIDLEY MN INDEP SCH DIST 14 3.00% due 02/01/32	100,000	105,354	100,092
FRISCO TX INDEP SCH DIST 0.00% due 08/15/37	425,000	293,031	246,997
GALENA PARK TX INDEP SCH DIST 0.00% due 08/15/27	60,000	52,661	52,548
GALESVILLE WI ETTRICK TREMPEAL 2.50% due 04/01/24	545,000	541,194	539,494
GATEWAY WI TECH CLG DIST 2.00% due 04/01/28	75,000	72,024	69,212
GAYLORD MN 2.00% due 02/01/26	40,000	38,053	38,355
GENEVA WI JT SCH DIST 4 3.00% due 03/01/26	120,000	121,384	118,551
GEORGIA PACIFIC LLC SR UNSECUR 0.63% due 05/15/24	50,000,000	49,996,124	47,967,430
GEORGIA ST 2.50% due 02/01/33	75,000	66,948	69,570
GILBERT MN 3.00% due 02/01/28	40,000	40,243	40,162
GLAXOSMITHKLINE CAPITAL COMPAN 0.53% due 10/01/23	57,285,000	57,285,000	56,610,490
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A3	8,164,272	8,143,095	8,140,110
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A1	5,927,270	5,927,270	5,926,998
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A2A	5,500,000	5,499,772	5,476,788
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2023 2 A3	15,851,000	15,796,606	15,721,285
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2020 2 A3	866,674	789,933	862,428
GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3	3,667,802	3,667,468	3,576,324
GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A3	56,780,560	55,006,787	54,536,575
GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3	18,000,000	17,999,668	17,190,875
GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A2A	22,413,902	22,412,337	22,294,460
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A1	9,744,814	9,744,814	9,740,628
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A	14,000,000	13,999,521	13,924,165
GOLDEN VLY MN 2.25% due 02/01/26	825,000	801,708	798,532
GOLDEN VLY MN 3.00% due 02/01/32	100,000	102,738	100,255
GRAFTON WI 2.00% due 06/01/26	250,000	250,277	237,007
GRAND CHUTE WI 1.50% due 12/01/31	380,000	330,082	323,345
GRAND CHUTE WI 2.00% due 12/01/27	50,000	46,572	46,581
GREEN BAY WI 1.25% due 04/01/25	250,000	239,911	236,435
GREEN BAY WI 2.00% due 04/01/29	50,000	46,000	44,732
HARRIS CNTY TX MUNI UTILITY DI 3.00% due 03/01/26	350,000	350,058	349,683
HARRIS CNTY TX MUNI UTILITY DI 3.00% due 09/01/25	75,000	75,540	74,228
HARRIS CNTY TX MUNI UTILITY DI 4.00% due 09/01/24	60,000	61,097	60,463
HASTINGS MN INDEP SCH DIST 20 0.00% due 02/01/29	140,000	129,392	116,300
HASTINGS MN INDEP SCH DIST 20 0.00% due 02/01/36	395,000	251,935	239,959
HAYFIELD MN INDEP SCH DIST 20 3.00% due 02/01/35	150,000	159,856	143,922
HINCKLEY MN 2.00% due 02/01/25	155,000	152,735	150,781

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
HOME DEPOT INC SR UNSECURED 3.75% due 02/15/24	4,675,000	4,631,585	4,626,021
HONDA AUTO RECEIVABLES OWNER T HAROT 2020 2 A3	349,946	350,946	348,178
HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A4	14,260,000	13,741,529	13,868,048
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3	7,985,348	7,985,271	7,797,907
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A3	47,569,748	46,977,995	46,248,218
HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3	26,716,459	26,716,211	25,713,724
HONDA AUTO RECEIVABLES OWNER T HAROT 2022 2 A2	7,812,205	7,811,964	7,750,727
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3	36,750,000	36,932,351	36,512,011
HOPKINS MN 1.15% due 02/01/31	250,000	214,190	201,988
HOPKINS MN 3.00% due 02/01/32	75,000	75,765	75,044
HORSE CREEK CO MET DIST PARKER 3.00% due 12/01/23	60,000	60,186	59,917
HOWARD LAKE WAVERLY WINSTED MN 3.00% due 02/01/29	100,000	101,164	100,119
HOWARD WI 2.00% due 12/01/30	210,000	183,271	187,341
HOWARD WI 2.00% due 12/01/31	490,000	418,949	430,036
HUTCHINSON MN INDEP SCH DIST 2.00% due 02/01/29	135,000	123,193	126,971
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 A A2 144A	2,267,166	2,267,130	2,261,779
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 A A3 144A	35,000,000	34,086,584	34,377,473
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 B A2A 144A	7,943,878	7,943,449	7,899,949
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 C A2A 144A	6,492,783	6,492,716	6,449,919
HYUNDAI AUTO LEASE SECURITIZAT HALST 2022 C A3 144A	26,300,000	25,969,541	25,908,943
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 B A1 144A	11,840,866	11,840,866	11,838,541
HYUNDAI AUTO LEASE SECURITIZAT HALST 2023 B A2A 144A	12,000,000	11,999,300	11,938,361
HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A3	1,236,838	1,245,483	1,229,467
HYUNDAI AUTO RECEIVABLES TRUST HART 2020 B A3	5,828,515	5,784,674	5,801,561
HYUNDAI AUTO RECEIVABLES TRUST HART 2020 B A4	13,480,000	13,046,789	13,148,699
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A3	37,931,336	37,154,668	36,936,617
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A3	19,636,988	18,947,315	18,998,270
HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3	20,000,000	19,996,905	19,213,490
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 A A2A	3,749,688	3,749,557	3,721,485
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 B A2A	12,558,134	12,557,705	12,457,633
HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A2A	34,407,673	34,405,982	34,302,761
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A1	13,764,388	13,764,388	13,759,868
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A	15,400,000	15,399,180	15,337,969
IBM CORP SR UNSECURED 3.00% due 05/15/24	32,000,000	32,679,580	31,274,559
INTER AMERICAN DEVEL BK SR UNS 0.50% due 09/23/24	25,000,000	24,993,448	23,553,756
INTL BK RECON + DEVELOP SR UNS FLT due 08/06/24	89,500,000	89,668,921	89,719,143
INVER GROVE HEIGHTS MN 2.75% due 02/01/26	180,000	178,888	175,246
INVER GROVE HEIGHTS MN 3.00% due 02/01/27	50,000	49,164	49,939
IOWA CITY IA 2.00% due 06/01/26	200,000	197,480	190,383
IOWA ST WSTRN CMNTY CLG MERGED 3.00% due 06/01/28	570,000	556,892	564,404
IOWA ST WSTRN CMNTY CLG MERGED 3.00% due 06/01/29	225,000	220,715	220,213
ITASCA CNTY MN 2.00% due 02/01/33	255,000	226,375	218,793
JACKSON WI 3.00% due 06/01/36	200,000	200,000	181,919
JANESVILLE WI 1.00% due 02/01/24	80,000	78,944	78,753
JANESVILLE WI SCH DIST 2.00% due 03/01/29	95,000	87,742	91,791
JOHN DEERE CAPITAL CORP SR UNS 0.45% due 01/17/24	25,000,000	24,996,632	24,323,792
JOHN DEERE CAPITAL CORP SR UNS 0.45% due 06/07/24	30,000,000	29,988,282	28,635,338
JOHN DEERE CAPITAL CORP SR UNS 0.63% due 09/10/24	10,000,000	9,997,415	9,448,142
JOHN DEERE CAPITAL CORP SR UNS 4.95% due 06/06/25	15,000,000	14,991,860	14,971,028
JOHN DEERE OWNER TRUST JDOT 2020 A A3	365,938	363,807	365,300
JOHN DEERE OWNER TRUST JDOT 2021 A A3	24,830,885	24,324,741	24,104,038

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
JOHN DEERE OWNER TRUST JDOT 2021 B A3	23,365,198	23,363,879	22,383,558
JOHN DEERE OWNER TRUST JDOT 2022 A A2	1,676,591	1,676,543	1,668,930
JOHN DEERE OWNER TRUST JDOT 2022 B A2	14,464,382	14,463,336	14,352,840
JOHN DEERE OWNER TRUST JDOT 2022 C A2	48,576,863	48,575,541	48,374,778
JOHN DEERE OWNER TRUST JDOT 2023 A A1	23,932,043	23,932,043	23,922,284
JOHN DEERE OWNER TRUST JDOT 2023 B A2	48,000,000	47,997,171	47,943,816
JOHNSON CNTY KS UNIF SCH DIST 2.00% due 09/01/29	35,000	31,927	31,713
JPMORGAN CHASE + CO SR UNSECUR 3.88% due 02/01/24	13,258,000	13,509,190	13,127,913
JPMORGAN CHASE + CO SR UNSECUR FLT due 03/01/25	81,688,000	80,310,497	80,072,218
KENOSHA CNTY WI 1.25% due 08/01/30	1,150,000	1,150,000	1,005,248
KENOSHA CNTY WI 2.00% due 08/01/28	300,000	276,553	275,936
KENOSHA CNTY WI 2.00% due 09/01/25	250,000	244,790	239,721
KENOSHA CNTY WI 2.00% due 09/01/26	200,000	193,998	189,073
KENOSHA CNTY WI 2.00% due 09/01/29	225,000	205,246	204,685
KENOSHA CNTY WI 2.25% due 09/01/25	710,000	716,644	687,290
KENOSHA WI 1.00% due 10/01/25	245,000	231,426	226,749
KENOSHA WI 2.00% due 10/01/31	135,000	116,184	118,768
KENOSHA WI UNIF SCH DIST 1 3.00% due 04/01/28	25,000	25,542	24,842
KENOSHA WI UNIF SCH DIST 1 4.75% due 04/01/31	195,000	181,027	195,177
KETTLE MORAINE WI SCH DIST 2.50% due 04/01/24	250,000	250,000	248,906
KING CNTY WA SCH DIST 210 FED 4.00% due 12/01/28	300,000	335,566	318,769
KINGSLAND MN INDEP SCH DIST 21 3.00% due 02/01/31	50,000	53,240	50,179
KOHLER WI SCH DIST 2.00% due 03/01/33	280,000	235,462	236,385
KUBOTA CREDIT OWNER TRUST KCOT 2021 1A A3 144A	14,314,165	14,312,609	13,827,216
KUBOTA CREDIT OWNER TRUST KCOT 2021 2A A3 144A	30,178,903	30,178,232	28,868,967
KUBOTA CREDIT OWNER TRUST KCOT 2022 2A A2 144A	15,977,784	15,977,597	15,816,514
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A1 144A	4,518,516	4,518,516	4,513,280
KUBOTA CREDIT OWNER TRUST KCOT 2023 1A A2 144A	8,900,000	8,899,819	8,819,716
LA CROSSE WI 3.00% due 12/01/24	50,000	50,315	49,782
LAC QUI PARLE VLY MN INDEP SCH 2.13% due 02/01/35	50,000	52,148	40,493
LAC QUI PARLE VLY MN INDEP SCH 2.25% due 02/01/36	50,000	52,217	40,396
LAKEVILLE MN 2.00% due 02/01/33	25,000	21,051	21,450
LAKEVILLE MN INDEP SCH DIST 1 2.00% due 02/01/37	450,000	464,993	345,896
LANE CNTY OR SCH DIST 19 SPRI 0.00% due 06/15/37	450,000	309,495	257,306
LANESBORO MN 2.50% due 02/01/29	140,000	133,296	131,694
LEANDER TX INDEP SCH DIST 0.00% due 08/15/23	165,000	164,625	164,349
LEANDER TX INDEP SCH DIST 0.00% due 08/15/25	435,000	411,101	406,259
LESTER PRAIRIE MN INDEP SCH DI 2.50% due 02/01/33	465,000	465,000	424,439
LEWISVILLE TX INDEP SCH DIST 4.00% due 08/15/27	150,000	155,002	152,305
LEXINGTON CNTY SC SCH DIST 1 2.25% due 02/01/34	80,000	66,474	70,436
MADISON SD CENTRL SCH DIST 39 3.00% due 08/15/28	585,000	585,000	580,506
MADISON WI 2.00% due 10/01/29	55,000	50,844	49,983
MADISON WI MET SCH DIST 2.00% due 03/01/28	1,595,000	1,496,060	1,473,163
MADISON WI MET SCH DIST 2.00% due 03/01/29	165,000	152,778	150,872
MAHTOMEDI MN 2.00% due 02/01/29	45,000	41,064	41,793
MANKATO MN 2.13% due 02/01/25	25,000	24,551	24,349
MARICOPA CNTY AZ HIGH SCH DIST 5.00% due 07/01/28	50,000	58,792	53,983
MARINETTE WI SCH DIST 1.65% due 03/01/33	115,000	91,497	92,696
MARINETTE WI SCH DIST 2.00% due 03/01/29	100,000	90,659	91,437
MASSMUTUAL GLOBAL FUNDIN SECUR 0.60% due 04/12/24	2,500,000	2,412,633	2,404,906
MASSMUTUAL GLOBAL FUNDIN SECUR 4.15% due 08/26/25	10,000,000	9,992,477	9,710,895

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
MASSMUTUAL GLOBAL FUNDIN SECUR FLT due 04/12/24	25,000,000	25,000,000	24,963,221
MASSMUTUAL GLOBAL FUNDIN SECUR FLT due 10/21/24	52,185,000	52,153,840	52,089,537
MASSMUTUAL GLOBAL FUNDIN SR SE 0.48% due 08/28/23	18,580,000	18,584,577	18,438,106
MASSMUTUAL GLOBAL FUNDIN SR SE 4.50% due 04/10/26	25,000,000	24,983,965	24,438,567
MASSMUTUAL GLOBAL FUNDIN SR SE 5.05% due 06/14/28	25,000,000	24,969,752	24,797,780
MAUSTON WI JT SCH DIST 1 1.37% due 03/01/32	115,000	89,755	89,044
MAUSTON WI JT SCH DIST 1 1.70% due 03/01/35	120,000	99,968	89,522
MAUSTON WI JT SCH DIST 1 2.00% due 03/01/29	30,000	27,631	27,431
MCFARLAND WI 1.63% due 03/01/38	100,000	73,838	69,143
MEDFORD WI 3.00% due 12/01/25	180,000	182,099	178,411
MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 B A3	36,143,176	35,600,041	35,569,808
MERCEDES BENZ AUTO RECEIVABLES MBART 2020 1 A3	8,510,919	8,432,696	8,432,565
MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3	18,039,343	18,037,679	17,345,555
MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A2	10,500,000	10,499,689	10,459,141
MET LIFE GLOB FUNDING I SECURE 0.40% due 01/07/24	20,000,000	19,998,760	19,471,322
MET LIFE GLOB FUNDING I SECURE 0.45% due 09/01/23	60,000,000	60,008,657	59,324,990
MET LIFE GLOB FUNDING I SECURE 0.55% due 06/07/24	20,000,000	19,993,513	19,037,103
MET LIFE GLOB FUNDING I SR SEC 0.70% due 09/27/24	15,000,000	14,999,256	14,039,123
MET LIFE GLOB FUNDING I SR SEC FLT due 03/21/25	15,000,000	15,000,000	15,091,513
MICROSOFT CORP SR UNSECURED 3.13% due 11/03/25	15,000,000	15,821,579	14,438,908
MID STATE WI TECH CLG DIST 2.00% due 03/01/26	75,000	71,891	71,315
MILWAUKEE CNTY WI 2.00% due 09/01/29	20,000	18,063	18,194
MILWAUKEE WI 2.25% due 03/01/28	135,000	128,083	126,128
MILWAUKEE WI 2.25% due 04/01/29	360,000	343,627	331,081
MILWAUKEE WI 2.38% due 04/01/30	410,000	390,088	377,259
MILWAUKEE WI 2.50% due 03/01/29	175,000	169,580	164,749
MINNEAPOLIS MN 2.00% due 12/01/26	350,000	338,596	330,809
MINNEAPOLIS MN 2.00% due 12/01/28	135,000	124,454	123,743
MINOT ND 3.00% due 10/01/29	795,000	781,755	797,917
MMAF EQUIPMENT FINANCE LLC MMAF 2022 A A2 144A	7,706,167	7,705,929	7,601,556
MMAF EQUIPMENT FINANCE LLC MMAF 2022 B A1 144A	4,828,368	4,828,368	4,825,294
MMAF EQUIPMENT FINANCE LLC MMAF 2022 B A2 144A	10,500,000	10,498,939	10,441,776
MONROE CNTY WI 1.50% due 03/01/37	120,000	88,647	84,858
MONTGOMERY MN INDEP SCH DIST 4.00% due 02/01/28	25,000	26,015	25,297
MONTICELLO MN 2.50% due 12/15/26	215,000	207,377	207,225
MOORHEAD MN 2.00% due 02/01/36	450,000	361,678	355,628
MOORHEAD MN 2.00% due 11/01/31	310,000	310,000	273,799
MOORHEAD MN 2.13% due 11/01/34	295,000	292,790	249,152
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/32	200,000	142,385	141,256
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/33	700,000	531,261	478,382
MULTNOMAH CLACKAMAS CNTYS OR S 0.00% due 06/15/34	700,000	508,949	458,617
MULTNOMAH CNTY OR SCH DIST 40 0.00% due 06/15/26	30,000	28,452	27,128
MURRAY CNTY MN 2.00% due 04/01/29	200,000	178,676	182,730
N E WI TECH CLG DIST 3.00% due 04/01/28	115,000	115,499	115,091
NATIONAL RURAL UTIL COOP SR UN 0.35% due 02/08/24	30,000,000	29,995,824	29,082,618
NATIONAL RURAL UTIL COOP SR UN 1.00% due 06/15/26	45,000,000	44,935,556	39,848,154
NATIONAL SECS CLEARING 1.50% due 04/23/25	5,500,000	5,556,746	5,114,082
NATIONAL SECS CLEARING SR UNSE 0.40% due 12/07/23	20,000,000	19,996,381	19,579,700
NATIONAL SECS CLEARING SR UNSE 5.15% due 05/30/25	7,000,000	6,997,451	6,965,272
NEENAH WI 2.00% due 03/01/31	300,000	277,629	266,023
NESTLE HOLDINGS INC COMPANY GU 0.38% due 01/15/24	20,000,000	19,995,382	19,462,494

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
NESTLE HOLDINGS INC COMPANY GU 0.61% due 09/14/24	60,000,000	59,985,610	56,775,600
NEW HOPE MN 2.50% due 02/01/27	175,000	170,592	166,545
NEW LONDON WI 3.00% due 05/01/35	210,000	213,583	192,254
NEW YORK LIFE GLOBAL FDG SECUR 0.55% due 04/26/24	38,125,000	38,001,144	36,578,183
NEW YORK LIFE GLOBAL FDG SECUR 0.60% due 08/27/24	20,000,000	19,989,269	18,823,364
NEW YORK LIFE GLOBAL FDG SECUR 0.85% due 01/15/26	20,000,000	19,990,554	17,875,071
NEW YORK LIFE GLOBAL FDG SECUR 0.90% due 10/29/24	67,320,000	67,273,401	63,234,194
NEW YORK LIFE GLOBAL FDG SECUR 2.00% due 01/22/25	10,000,000	9,501,306	9,456,771
NEW YORK LIFE GLOBAL FDG SECUR 2.88% due 04/10/24	23,515,000	23,941,301	23,024,013
NEW YORK LIFE GLOBAL FDG SECUR FLT due 04/02/26	30,000,000	30,000,000	30,068,945
NEW YORK LIFE GLOBAL FDG SECUR FLT due 05/02/25	25,000,000	25,000,000	25,048,788
NEW YORK LIFE GLOBAL FDG SECUR FLT due 06/13/25	50,000,000	50,000,000	50,037,344
NEW YORK LIFE GLOBAL FDG SR SE 0.40% due 10/21/23	14,177,000	14,176,004	13,952,951
NEW YORK LIFE GLOBAL FDG SR SE FLT due 01/14/25	50,000,000	50,000,000	49,754,452
NEW YORK LIFE GLOBAL FDG SR SE FLT due 04/21/25	30,000,000	30,000,000	30,032,580
NEW YORK LIFE GLOBAL FDG SR SE FLT due 06/06/24	30,000,000	29,983,031	29,981,891
NEWTON IA 2.00% due 06/01/24	340,000	335,131	334,322
NISSAN AUTO LEASE TRUST NALT 2022 A A2A	7,486,680	7,486,559	7,457,789
NISSAN AUTO LEASE TRUST NALT 2023 A A1	12,054,652	12,054,652	12,047,830
NISSAN AUTO LEASE TRUST NALT 2023 B A2A	13,000,000	12,999,914	12,979,714
NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3	2,563,749	2,574,471	2,546,320
NISSAN AUTO RECEIVABLES OWNER NAROT 2022 A A2	18,117,776	18,117,390	17,966,114
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A1	4,587,899	4,587,899	4,587,666
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2B	5,400,000	5,400,000	5,408,907
NORMAN OK 2.00% due 12/01/24	500,000	497,573	487,677
NORTHFIELD MN 1.00% due 02/01/29	75,000	74,599	65,107
NORTHWEST TX INDEP SCH DIST 4.00% due 02/15/30	1,550,000	1,659,416	1,578,812
NORTHWESTERN MUTUAL GLBL SECUR 4.00% due 07/01/25	20,000,000	19,995,377	19,370,007
NORTHWESTERN MUTUAL GLBL SECUR FLT due 03/25/24	21,650,000	21,641,883	21,642,146
NORTHWESTERN MUTUAL GLBL SECUR FLT due 06/13/25	50,000,000	50,000,000	50,037,346
NORTHWOOD KENSETT IA CMNTY SCH 3.00% due 05/01/24	250,000	251,024	248,907
NORWALK IA 2.50% due 06/01/27	175,000	168,956	167,115
NORWALK IA CMNTY SCH DIST 3.00% due 05/01/25	500,000	503,453	497,642
NORWALK IA CMNTY SCH DIST 3.00% due 05/01/26	575,000	578,267	564,195
OAKDALE MN 2.00% due 02/01/27	80,000	75,344	76,637
OAKMONT TX PUBLIC UTIL DIST 3.00% due 03/01/24	250,000	250,672	248,923
OMERS FINANCE TRUST 1.10% due 03/26/26	12,500,000	12,495,290	11,264,011
ONTARIO TEACHERS FINANC 0.38% due 09/29/23	15,000,000	14,996,128	14,812,319
OREGON WI 3.00% due 03/01/29	60,000	60,000	59,286
ORONO MN INDEP SCH DIST 278 3.13% due 02/01/33	50,000	52,643	49,943
OSHKOSH WI 3.00% due 12/01/38	300,000	298,164	259,386
OTTER TAIL CNTY MN 1.15% due 05/01/29	160,000	160,000	136,483
OTTER TAIL CNTY MN 2.00% due 05/01/27	205,000	214,269	192,068
OTTER TAIL CNTY MN 2.00% due 05/01/28	60,000	62,824	55,324
PACIFIC LIFE GF II SECURED 144 FLT due 01/27/25	60,000,000	60,000,000	59,573,489
PACIFIC LIFE GF II SECURED 144 FLT due 12/06/24	50,000,000	50,000,000	49,774,360
PACIFIC LIFE GF II SR SECURED 0.50% due 09/23/23	65,000,000	65,007,326	64,238,272
PALM BEACH FL 2.00% due 07/01/34	135,000	138,183	112,724
PEOSTA IA 2.00% due 06/01/24	255,000	251,348	250,742
PEPSICO INC SR UNSECURED 0.40% due 10/07/23	20,000,000	19,998,987	19,768,910
PEPSICO INC SR UNSECURED 3.60% due 03/01/24	16,000,000	15,822,277	15,797,316

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
PERHAM MN INDEP SCH DIST 549 3.00% due 02/01/30	25,000	25,188	25,033
PICKERINGTON OH LOCAL SCH DIST 5.00% due 12/01/27	480,000	486,449	483,554
PIMA CNTY AZ UNIF SCH DIST 6M 4.00% due 07/01/35	500,000	532,799	513,548
PINAL CNTY AZ UNIF SCH DIST 2 5.00% due 07/01/25	70,000	73,323	72,380
PINE CNTY MN 2.25% due 02/01/28	25,000	23,085	23,706
PLYMOUTH MN 2.00% due 02/01/33	430,000	389,360	364,751
POTTAWATOMIE CNTY KS UNIF SCH 4.00% due 09/01/24	200,000	205,412	201,672
PRICOA GLOBAL FUNDING 1 SECURE 1.15% due 12/06/24	20,000,000	19,990,063	18,714,639
PRIOR LAKE MN INDEP SCH DIST 0.00% due 02/01/26	45,000	44,136	40,799
PROCTER + GAMBLE CO/THE SR UNS 1.00% due 04/23/26	11,109,000	10,090,355	10,054,101
PSP CAPITAL INC COMPANY GUAR FLT due 03/03/25	33,000,000	33,000,000	32,958,773
RACINE WI UNIF SCH DIST 3.00% due 04/01/26	65,000	64,322	64,311
RAMSEY CNTY MN 2.00% due 02/01/33	390,000	401,991	334,624
RAMSEY CNTY MN 2.00% due 02/01/39	240,000	240,724	174,973
RED OAK TX INDEP SCH DIST 5.00% due 08/15/28	700,000	749,360	738,815
ROBBINSDALE MN INDEP SCH DIST 2.00% due 02/01/30	200,000	175,973	181,044
ROBBINSDALE MN INDEP SCH DIST 2.00% due 02/01/31	200,000	174,051	178,388
ROBBINSDALE MN INDEP SCH DIST 2.13% due 02/01/28	30,000	30,529	28,001
ROCHESTER MN INDEP SCH DIST 5 2.13% due 02/01/34	100,000	102,089	85,852
ROUND LAKE BREWSTER INDPT SCH 3.00% due 02/01/26	35,000	35,130	34,651
ROYAL BANK OF CANADA SR UNSECU 3.38% due 04/14/25	15,000,000	14,996,629	14,440,118
ROYAL BANK OF CANADA SR UNSECU FLT due 07/29/24	40,000,000	40,000,000	39,810,737
SAINT CLOUD MN 2.13% due 02/01/30	100,000	93,301	91,733
SAINT JOSEPH MN 2.00% due 12/15/28	215,000	195,593	201,327
SAINT JOSEPH MO 1.38% due 03/01/32	280,000	226,607	222,567
SAINT LOUIS CNTY MN 2.25% due 12/01/30	110,000	102,801	101,516
SAINT LOUIS PARK MN 1.35% due 02/01/33	250,000	202,061	198,569
SAINT LOUIS PARK MN 2.00% due 02/01/26	780,000	753,199	739,340
SAINT LOUIS PARK MN 2.00% due 02/01/30	50,000	46,604	45,261
SAINT LOUIS PARK MN 2.00% due 02/01/36	355,000	363,651	280,325
SAINT MICHAEL MN INDEP SCH DIS 3.00% due 02/01/29	500,000	502,175	501,392
SAINT PAUL MN INDEP SCH DIST 2.00% due 02/01/31	135,000	117,080	120,412
SAINT PAUL MN INDEP SCH DIST 2.00% due 02/01/34	130,000	134,037	110,003
SAINT PAUL MN INDEP SCH DIST 2.00% due 02/01/40	165,000	165,000	116,384
SAINT PAUL MN INDEP SCH DIST 3.00% due 02/01/27	160,000	161,084	159,752
SAINT PAUL MN INDEP SCH DIST 3.00% due 02/01/39	300,000	300,000	263,454
SAINT PAUL MN INDEP SCH DIST 3.13% due 02/01/35	150,000	161,197	145,701
SAINT PAUL MN INDEP SCH DIST 3.25% due 02/01/29	100,000	103,529	100,676
SAN FRANCISCO CITY CNTY CA 3.25% due 06/15/35	15,000	15,127	14,891
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/23	115,000	115,203	114,886
SAN LEON TX MUNI UTILITY DIST 3.00% due 09/01/24	120,000	121,280	119,445
SARANAC MI CMNTY SCH DIST 3.00% due 05/01/27	200,000	201,299	200,255
SARTELL MN 3.00% due 08/01/27	295,000	297,583	296,755
SAUK CENTRE MN 2.20% due 09/01/25	210,000	203,282	202,025
SCOTT CNTY MN 3.00% due 12/01/36	200,000	200,000	189,306
SEATTLE WA 2.00% due 08/01/33	150,000	125,302	127,416
SHAKOPEE MN 2.00% due 02/01/30	300,000	300,000	273,880
SHAKOPEE MN INDEP SCH DIST 72 3.50% due 02/01/34	75,000	75,337	75,031
SHAWNEE CNTY KS UNIF SCH DIST 4.00% due 08/01/27	380,000	404,581	390,322
SHERBURNE CNTY MN 3.25% due 02/01/38	110,000	112,284	104,625
SIOUX CITY IA 1.50% due 06/01/27	400,000	380,114	364,355

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
SIOUX CITY IA 1.50% due 06/01/30	470,000	394,494	398,970
SIOUX CITY IA 2.00% due 06/01/25	150,000	150,000	144,589
SOUTH SAN ANTONIO TX INDEP SCH 0.00% due 08/15/23	815,000	813,091	812,010
SOUTH WASHINGTON CNTY MN INDEP 3.00% due 02/01/29	385,000	385,000	383,890
SOUTH WASHINGTON CNTY MN INDEP 4.00% due 02/01/28	25,000	27,177	25,600
SOUTH WASHINGTON CNTY MN INDEP 4.00% due 02/01/33	25,000	26,946	25,641
ST PAUL MN 2.00% due 05/01/33	30,000	25,161	25,646
STEELE CNTY MN 2.00% due 12/15/30	50,000	45,120	45,218
STEPHEN MN INDEP SCH DIST 285 4.00% due 02/01/29	40,000	46,384	42,214
STEVENS POINT AREA WI PUBLIC S 4.00% due 04/01/31	35,000	39,131	36,426
SUN PRAIRIE WI 1.50% due 04/01/31	30,000	24,688	25,751
SUN PRAIRIE WI AREA SCH DIST 2.00% due 03/01/32	25,000	21,368	21,860
TEA SD SCH DIST 41 5 2.45% due 01/01/29	410,000	398,642	383,895
TEXARKANA TX INDEP SCH DIST 0.00% due 02/15/24	125,000	123,510	122,186
TEXAS ST 4.00% due 10/01/32	750,000	755,522	752,552
TEXAS ST 5.00% due 10/01/34	75,000	85,106	80,632
THIEF RIVER FALLS MN INDEP SCH 2.50% due 02/01/32	200,000	184,011	186,766
TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A3	4,202,968	4,202,610	4,158,342
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3	13,316,945	13,315,658	13,026,283
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A3	18,271,196	17,570,391	17,585,829
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2	641,877	641,875	640,496
TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3	14,250,000	14,249,789	13,646,703
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2	7,976,035	7,975,922	7,933,687
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 B A2A	4,273,717	4,273,611	4,240,315
TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 D A2A	8,258,612	8,258,538	8,235,249
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A1	5,405,997	5,405,997	5,404,145
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A1	20,997,537	20,997,537	20,991,977
TOYOTA LEASE OWNER TRUST TLOT 2023 A A1 144A	3,728,051	3,728,051	3,726,254
TOYOTA LEASE OWNER TRUST TLOT 2023 A A2 144A	6,000,000	5,999,787	5,971,730
TOYOTA MOTOR CREDIT CORP SR UN 0.45% due 01/11/24	25,000,000	24,999,736	24,340,010
TOYOTA MOTOR CREDIT CORP SR UN 0.50% due 08/14/23	40,260,000	40,261,917	40,040,751
TOYOTA MOTOR CREDIT CORP SR UN 0.63% due 09/13/24	20,000,000	19,996,236	18,888,708
TOYOTA MOTOR CREDIT CORP SR UN 3.45% due 09/20/23	50,000,000	50,322,682	49,743,481
TOYOTA MOTOR CREDIT CORP SR UN 3.95% due 06/30/25	20,000,000	19,987,102	19,562,888
TOYOTA MOTOR CREDIT CORP SR UN FLT due 05/18/26	30,000,000	30,000,000	30,192,069
TOYOTA MOTOR CREDIT CORP SR UN FLT due 12/29/23	50,000,000	50,000,000	50,049,507
TRAVIS CNTY TX 1.00% due 03/01/27	170,000	159,770	152,491
UNILEVER CAPITAL CORP COMPANY 0.38% due 09/14/23	7,000,000	6,999,396	6,933,949
UNILEVER CAPITAL CORP COMPANY 2.60% due 05/05/24	64,660,000	65,694,587	63,121,420
UNITEDHEALTH GROUP INC SR UNSE 0.55% due 05/15/24	20,000,000	19,971,588	19,166,302
UNITEDHEALTH GROUP INC SR UNSE 2.38% due 08/15/24	4,945,000	5,044,189	4,778,634
URBANDALE IA 2.00% due 06/01/28	50,000	46,854	46,219
URBANDALE IA 3.00% due 06/01/28	390,000	389,534	389,507
URBANDALE IA 3.00% due 06/01/29	400,000	399,223	399,849
URBANDALE IA CMNTY SCH DIST 3.00% due 12/01/24	160,000	161,219	159,761
US TREASURY N/B 0.13% due 07/15/23	200,000,000	199,995,600	199,667,026
US TREASURY N/B 0.13% due 08/31/23	175,000,000	174,974,017	173,565,702
US TREASURY N/B 0.13% due 10/15/23	100,000,000	99,943,000	98,554,688
US TREASURY N/B 0.50% due 11/30/23	57,200,000	57,084,939	56,073,875
US TREASURY N/B 0.63% due 10/15/24	50,000,000	49,924,504	47,107,422
US TREASURY N/B 2.75% due 11/15/23	125,000,000	126,134,879	123,842,774

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
US TREASURY N/B 2.88% due 09/30/23	50,000,000	50,325,849	49,703,083
USAA CAPITAL CORP SR UNSECURED 0.50% due 05/01/24	10,000,000	9,994,954	9,589,486
VERIZON MASTER TRUST VZMT 2022 1 A	45,000,000	44,999,178	44,897,270
VERIZON MASTER TRUST VZMT 2022 3 A	21,750,000	21,749,503	21,516,703
VERIZON MASTER TRUST VZMT 2022 5 A1A	15,350,000	15,349,442	15,162,940
VERIZON OWNER TRUST VZOT 2020 B A	26,953,505	26,784,724	26,765,485
VERIZON OWNER TRUST VZOT 2020 C A	16,843,508	16,671,704	16,662,074
VISA INC SR UNSECURED 3.15% due 12/14/25	55,000,000	57,441,356	52,719,163
W FARGO ND 3.38% due 05/01/31	200,000	201,925	200,393
W FARGO ND PUBLIC SCH DIST 6 2.38% due 05/01/29	60,000	61,606	57,927
W FARGO ND PUBLIC SCH DIST 6 4.00% due 05/01/31	625,000	668,338	637,576
WABASSO MN INDEP SCH DIST 640 3.00% due 02/01/24	295,000	292,259	295,110
WAHPETON ND 3.00% due 05/01/26	100,000	99,202	99,688
WARREN CNTY IA 5.00% due 06/01/32	25,000	30,860	27,862
WASHINGTON CNTY OR SCH DIST 4 0.00% due 06/15/32	230,000	178,084	162,704
WATERLOO IA 2.00% due 06/01/28	175,000	157,860	160,705
WATERLOO IA 3.00% due 06/01/26	650,000	654,505	654,505
WATERLOO IA 3.25% due 06/01/28	215,000	215,102	215,009
WAUKESHA CNTY WI 1.50% due 04/01/30	500,000	458,811	438,367
WAUKESHA WI 2.00% due 10/01/29	600,000	564,982	545,274
WAUKESHA WI 4.00% due 10/01/31	460,000	498,372	473,186
WAUNAKEE WI 3.00% due 06/01/27	150,000	151,301	147,945
WAUSAU WI 2.75% due 04/01/39	380,000	380,000	313,860
WAUSAU WI 3.00% due 04/01/27	490,000	496,526	486,548
WAVERLY IA 3.00% due 06/01/27	700,000	702,703	694,965
WAYLAND MI UNION SCH DIST 5.00% due 05/01/26	300,000	318,191	315,242
WAYZATA MN 2.65% due 02/01/30	170,000	166,466	160,304
WEST DE PERE WI SCH DIST 2.50% due 04/01/40	250,000	226,761	241,374
WEST DES MOINES IA 3.00% due 06/01/29	100,000	101,023	99,373
WEST DES MOINES IA CMNTY SCH D 2.00% due 05/01/30	110,000	98,489	98,420
WHATCOM CNTY WA SCH DIST 504 1.75% due 12/01/23	140,000	139,653	138,753
WHITE BEAR MN 2.00% due 02/01/27	25,000	23,545	23,818
WILLISTON ND 3.00% due 05/01/24	10,000	10,023	9,932
WILLISTON ND PUBLIC SCH DIST 3.00% due 08/01/23	645,000	645,000	644,758
WILLMAR MN INDEP SCH DIST 347 3.38% due 02/01/34	25,000	25,692	25,034
WILLMAR MN INDEP SCH DIST 347 3.38% due 02/01/35	60,000	62,477	59,874
WISCONSIN INDIANHEAD TECH CLG 2.00% due 10/01/23	200,000	199,654	199,007
WISCONSIN RAPIDS WI SCH DIST 2.00% due 04/01/33	50,000	41,991	41,010
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A3	15,257,032	15,256,404	14,816,040
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A3	36,685,240	36,456,608	35,295,376
WORLD OMNI AUTO RECEIVABLES TR WOART 2021 D A3	20,000,000	19,998,021	19,167,706
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 A A2	6,354,778	6,354,536	6,314,968
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 B A2A	7,077,289	7,076,850	7,007,227
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 C A2	18,976,769	18,975,263	18,778,917
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 A A1	8,377,620	8,377,620	8,374,008
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 B A2A	6,000,000	5,999,518	5,965,156
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2021 A A3	9,921,980	9,921,492	9,788,270
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2022 A A2	4,097,082	4,097,023	4,068,245
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2023 A A1	7,405,418	7,405,418	7,404,442
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2023 A A2A	18,000,000	17,998,595	17,909,100
WRIGHT CNTY MN 4.00% due 12/01/24	500,000	513,906	505,938

Fixed Income and Short-Term Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
YELLOWSTONE CNTY MT SCH DIST 3.00% due 07/01/24	170,000	170,000	169,141
ZUMBROTA MAZEPPA MN INDEP SCHD 2.00% due 02/01/24	200,000	199,307	197,960

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
Cash Equivalent	**21,010,563,939**	**20,859,016,824**	**20,860,347,576**
3M CO due 02/05/24	50,000,000	48,454,833	48,454,833
3M CO due 08/08/23	56,000,000	55,692,622	55,692,622
3M CO due 08/28/23	58,225,000	57,752,483	57,752,483
ALLSPRING GOVT MMKT FUND	821,434,939	821,431,589	821,434,939
AMAZON COM INC DISC COML due 07/31/23	60,000,000	59,755,000	59,755,000
AMAZON COM INC DISC COML due 08/15/23	50,000,000	49,695,000	49,695,000
APPLE INC due 07/19/23	54,495,000	54,357,128	54,357,128
ARLINGTON MN 2.40% due 02/01/26	80,000	78,621	78,621
ASL REPO due 07/03/23	600,000,000	600,000,000	600,000,000
BANK AMER SECS INC due 07/20/23	100,000,000	99,736,111	99,736,111
BANK MONTREAL MONTREAL BRH due 08/02/23	50,000,000	49,763,556	49,763,556
BANK MONTREAL MONTREAL BRH due 08/07/23	50,000,000	49,732,778	49,732,778
BANK MONTREAL MONTREAL BRH due 11/16/23	25,000,000	24,487,292	24,487,292
BANK OF AMERICA N/A due 04/01/24	50,000,000	50,000,000	50,000,000
BANK OF AMERICA N/A due 07/05/23	100,000,000	100,000,000	100,000,000
BANK OF AMERICA N/A due 07/12/23	57,000,000	56,997,586	56,997,586
BANK OF AMERICA, N.A. due 07/06/23	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL due 03/11/24	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL due 06/10/24	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL due 07/03/23	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL due 07/06/23	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL due 07/20/23	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL due 10/06/23	50,000,000	50,000,000	50,000,000
BANK OF MONTREAL due 10/13/23	100,000,000	100,000,000	100,000,000
BANK OF MONTREAL due 11/02/23	75,000,000	75,000,000	75,000,000
BANK OF NOVA SCOTIA due 07/28/23	100,000,000	100,000,000	100,000,000
BANK OF NOVA SCOTIA due 09/29/23	50,000,000	50,000,000	50,000,000
BANK OF NOVA SCOTIA due 11/03/23	100,000,000	100,000,000	100,000,000
BANK OF NOVA SCOTIA due 12/15/23	100,000,000	100,000,000	100,000,000
CABOT TRAIL FDG due 07/13/23	50,000,000	49,914,167	49,914,167
CABOT TRAIL FDG due 07/27/23	40,000,000	39,850,644	39,850,644
CABOT TRAIL FDG due 09/15/23	30,000,000	29,670,667	29,670,667
CABOT TRAIL FDG due 09/21/23	119,000,000	117,582,653	117,582,653
CABOT TRAIL FDG due 09/25/23	70,000,000	69,122,083	69,122,083
CABOT TRAIL FDG due 09/28/23	50,000,000	49,338,681	49,338,681
CABOT TRAIL FDG due 09/29/23	35,000,000	34,525,750	34,525,750
CABOT TRAIL FDG due 11/17/23	65,000,000	63,673,708	63,673,708
CABOT TRAIL FDG due 12/20/23	50,000,000	48,681,333	48,681,333
CABOT TRAIL FUNDING LLC due 01/02/24	51,500,000	50,044,410	50,044,410
CAFCO LLC due 07/06/23	100,000,000	99,930,694	99,930,694
CAFCO LLC due 07/14/23	51,000,000	50,906,075	50,906,075
CAFCO LLC due 07/19/23	50,000,000	49,872,500	49,872,500
CAFCO LLC due 08/04/23	50,000,000	49,752,083	49,752,083
CAFCO LLC due 08/10/23	50,000,000	49,710,000	49,710,000
CAFCO LLC due 08/25/23	75,000,000	74,404,167	74,404,167
CAFCO LLC due 09/01/23	25,000,000	24,779,556	24,779,556
CAFCO LLC due 09/12/23	13,500,000	13,356,555	13,356,555
CAFCO LLC due 09/22/23	30,000,000	29,632,033	29,632,033
CAFCO LLC due 10/06/23	48,000,000	47,295,133	47,295,133
CAFCO LLC due 10/11/23	50,000,000	49,227,917	49,227,917

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
CAFCO LLC due 11/08/23	50,000,000	49,006,944	49,006,944
CANADIAN IMPERIAL BK due 03/06/24	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 07/05/23	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 07/06/23	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 07/20/23	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 07/28/23	100,000,000	100,000,000	100,000,000
CANADIAN IMPERIAL BK due 09/06/23	50,000,000	50,000,000	50,000,000
CANADIAN IMPERIAL BK due 09/29/23	115,000,000	115,000,000	115,000,000
CANADIAN IMPERIAL BK due 11/08/23	50,000,000	50,000,000	50,000,000
CANTOR FITZGERALD REPO due 07/03/23	600,000,000	600,000,000	600,000,000
CDP FINANCIAL INC due 03/15/24	50,000,000	48,043,500	48,043,500
CDP FINANCIAL INC due 07/06/23	75,000,000	74,948,021	74,948,021
CDP FINANCIAL INC due 07/20/23	40,000,000	39,892,333	39,892,333
CDP FINANCIAL INC due 07/21/23	19,100,000	19,046,414	19,046,414
CDP FINANCIAL INC due 07/28/23	50,000,000	49,810,625	49,810,625
CDP FINANCIAL INC due 09/05/23	25,000,000	24,764,417	24,764,417
CDP FINANCIAL INC due 09/15/23	50,000,000	49,453,222	49,453,222
CDP FINANCIAL INC due 10/02/23	50,000,000	49,328,333	49,328,333
CDP FINANCIAL INC due 10/11/23	50,000,000	49,252,000	49,252,000
CHARIOT FNDG LLC due 07/05/23	50,000,000	49,972,500	49,972,500
CHARIOT FNDG LLC due 07/10/23	50,000,000	49,937,500	49,937,500
CHARIOT FNDG LLC due 07/14/23	50,000,000	49,909,722	49,909,722
CHARIOT FNDG LLC due 07/25/23	50,000,000	49,828,333	49,828,333
CHARIOT FNDG LLC due 07/28/23	50,000,000	49,806,125	49,806,125
CHARIOT FNDG LLC due 08/02/23	50,000,000	49,783,111	49,783,111
CHARIOT FNDG LLC due 08/08/23	25,000,000	24,862,250	24,862,250
CHARIOT FNDG LLC due 08/15/23	66,960,000	66,522,249	66,522,249
CHARIOT FNDG LLC due 09/05/23	50,000,000	49,503,167	49,503,167
COCA COLA COMPANY due 05/21/24	85,000,000	81,070,660	81,070,660
CRC FUNDING LLC due 07/12/23	50,000,000	49,919,792	49,919,792
CRC FUNDING LLC due 08/09/23	50,000,000	49,717,250	49,717,250
CRC FUNDING LLC due 08/30/23	50,000,000	49,565,000	49,565,000
CRC FUNDING LLC due 09/14/23	50,000,000	49,444,792	49,444,792
CRC FUNDING LLC due 09/22/23	50,000,000	49,386,722	49,386,722
CRC FUNDING LLC due 09/25/23	40,000,000	39,495,467	39,495,467
CRC FUNDING LLC due 09/27/23	50,000,000	49,337,556	49,337,556
CRC FUNDING LLC due 10/11/23	68,000,000	66,942,770	66,942,770
CRC FUNDING LLC due 10/13/23	50,000,000	49,212,778	49,212,778
CRC FUNDING LLC due 10/16/23	20,000,000	19,684,944	19,684,944
CRC FUNDING LLC due 10/18/23	50,000,000	49,173,417	49,173,417
CRC FUNDING LLC due 10/25/23	50,000,000	49,117,111	49,117,111
CRC FUNDING LLC due 10/30/23	50,000,000	49,077,375	49,077,375
CRC FUNDING LLC due 11/08/23	50,000,000	49,006,944	49,006,944
EUROPEAN INVT BNK due 01/31/24	50,000,000	48,433,639	48,433,639
EXPORT DEVELMT CORP due 01/16/24	50,000,000	48,496,444	48,496,444
EXPORT DEVELMT CORP due 07/13/23	75,000,000	74,878,500	74,878,500
EXPORT DEVELMT CORP due 08/15/23	50,000,000	49,700,000	49,700,000
EXPORT DEVELMT CORP due 10/16/23	50,000,000	49,248,028	49,248,028
EXPORT DEVELMT CORP due 11/09/23	35,000,000	34,388,667	34,388,667
FAIRWAY FINANCE CORP due 01/04/24	50,000,000	48,558,542	48,558,542
FAIRWAY FINANCE CORP due 07/06/23	75,000,000	74,946,875	74,946,875

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
FAIRWAY FINANCE CORP due 07/14/23	50,000,000	49,907,917	49,907,917
FAIRWAY FINANCE CORP due 07/20/23	14,000,000	13,963,056	13,963,056
FAIRWAY FINANCE CORP due 08/30/23	50,000,000	49,564,167	49,564,167
FAIRWAY FINANCE CORP due 09/15/23	50,000,000	49,451,111	49,451,111
FAIRWAY FINANCE CORP due 10/02/23	50,000,000	49,321,875	49,321,875
FAIRWAY FINANCE CORP due 10/11/23	100,000,000	98,515,333	98,515,333
FAIRWAY FINANCE CORP due 11/08/23	50,000,000	49,012,361	49,012,361
FAIRWAY FINANCE CORP due 12/06/23	39,000,000	38,058,583	38,058,583
FANNIE DISCOUNT NOTE due 08/24/23	50,000,000	49,635,221	49,648,866
FED FARM CRD DISCOUNT NT due 07/27/23	20,000,000	19,928,622	19,935,685
FED FARM CRD DISCOUNT NT due 09/12/23	35,000,000	34,643,531	34,660,922
FED FARM CRD DISCOUNT NT due 09/13/23	150,000,000	148,452,873	148,526,444
FED FARM CRD DISCOUNT NT due 09/28/23	45,000,000	44,438,963	44,466,384
FED FARM CRD DISCOUNT NT due 11/01/23	50,000,000	49,105,900	49,161,575
FED FARM CRD DISCOUNT NT due 12/06/23	25,000,000	24,432,613	24,458,324
FED HOME LN DISCOUNT NT due 01/17/24	50,000,000	48,558,596	48,612,488
FED HOME LN DISCOUNT NT due 07/06/23	100,000,000	99,932,216	99,959,747
FED HOME LN DISCOUNT NT due 07/28/23	101,086,000	100,711,437	100,747,411
FED HOME LN DISCOUNT NT due 07/31/23	50,000,000	49,797,194	49,812,466
FED HOME LN DISCOUNT NT due 08/02/23	125,000,000	124,468,205	124,492,801
FED HOME LN DISCOUNT NT due 08/04/23	68,400,000	68,090,171	68,103,998
FED HOME LN DISCOUNT NT due 08/09/23	25,570,000	25,436,032	25,442,099
FED HOME LN DISCOUNT NT due 08/15/23	50,000,000	49,694,761	49,709,462
FED HOME LN DISCOUNT NT due 08/16/23	46,000,000	45,712,876	45,726,507
FED HOME LN DISCOUNT NT due 09/01/23	100,000,000	99,145,086	99,180,684
FED HOME LN DISCOUNT NT due 09/08/23	100,000,000	99,072,978	99,085,536
FED HOME LN DISCOUNT NT due 09/22/23	50,000,000	49,388,827	49,447,757
FED HOME LN DISCOUNT NT due 09/27/23	50,000,000	49,395,885	49,413,868
FED HOME LN DISCOUNT NT due 09/28/23	100,000,000	98,798,047	98,814,186
FED HOME LN DISCOUNT NT due 09/29/23	38,395,000	37,931,493	37,934,505
FED HOME LN DISCOUNT NT due 10/02/23	100,000,000	98,697,307	98,728,473
FED HOME LN DISCOUNT NT due 10/11/23	97,000,000	95,587,194	95,670,209
FED HOME LN DISCOUNT NT due 10/25/23	19,000,000	18,698,648	18,703,345
FED HOME LN DISCOUNT NT due 11/08/23	50,000,000	49,118,544	49,113,503
FREDDIE MAC DISCOUNT NT due 07/07/23	60,000,000	59,950,063	59,967,799
GLAXOSMITHKLINE LLC due 08/14/23	50,000,000	49,685,278	49,685,278
GLAXOSMITHKLINE LLC due 09/08/23	50,000,000	49,506,458	49,506,458
GLAXOSMITHKLINE LLC due 09/25/23	24,000,000	23,699,000	23,699,000
GLAXOSMITHKLINE LLC due 09/27/23	50,000,000	49,368,111	49,368,111
GLAXOSMITHKLINE LLC due 10/25/23	44,800,000	44,055,125	44,055,125
GLAXOSMITHKLINE LLC due 11/22/23	100,000,000	97,852,000	97,852,000
GTA FDG LLC DISC due 07/05/23	38,000,000	37,978,889	37,978,889
GTA FDG LLC DISC due 07/06/23	49,400,000	49,364,665	49,364,665
GTA FDG LLC DISC due 07/14/23	40,000,000	39,926,333	39,926,333
GTA FDG LLC DISC due 07/17/23	50,000,000	49,885,556	49,885,556
GTA FDG LLC DISC due 08/15/23	129,000,000	128,143,563	128,143,563
GTA FDG LLC DISC due 09/01/23	100,000,000	99,121,667	99,121,667
GTA FDG LLC DISC due 09/06/23	35,000,000	34,654,764	34,654,764
GTA FDG LLC DISC due 09/15/23	50,000,000	49,451,111	49,451,111
GTA FDG LLC DISC due 09/20/23	75,000,000	74,097,188	74,097,188
GTA FDG LLC DISC due 10/02/23	50,000,000	49,312,833	49,312,833

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
GTA FDG LLC DISC due 10/04/23	50,000,000	49,280,903	49,280,903
GTA FDG LLC DISC due 10/12/23	50,000,000	49,223,208	49,223,208
GTA FDG LLC DISC due 11/13/23	50,000,000	48,985,625	48,985,625
GTA FDG LLC DISC due 12/20/23	17,200,000	16,747,200	16,747,200
HSBC REPO due 07/03/23	600,000,000	600,000,000	600,000,000
HYDRO QUEBEC due 07/14/23	50,000,000	49,907,556	49,907,556
HYDRO QUEBEC due 07/31/23	50,000,000	49,784,583	49,784,583
IADB DISCOUNT NOTE due 07/19/23	50,000,000	49,872,018	49,892,751
JEFFERSON OH LOCAL SCH DIST MA 2.25% due 12/01/26	430,000	417,778	417,778
JOHN DEERE CAPITAL C due 07/11/23	70,000,000	69,902,000	69,902,000
JOHN DEERE CAPITAL C due 07/13/23	50,000,000	49,916,167	49,916,167
JOHN DEERE CAPITAL C due 08/07/23	30,000,000	29,842,133	29,842,133
JOHN DEERE CAPITAL C due 08/11/23	50,000,000	49,709,014	49,709,014
JOHN DEERE CAPITAL C due 08/14/23	50,000,000	49,684,667	49,684,667
JOHN DEERE CAPITAL C due 08/31/23	50,000,000	49,557,750	49,557,750
JOHN DEERE CAPITAL C due 09/13/23	50,000,000	49,460,417	49,460,417
JOHNSON + JOHNSON due 07/06/23	100,000,000	99,932,778	99,932,778
JOHNSON + JOHNSON due 07/28/23	100,000,000	99,626,500	99,626,500
JOHNSON + JOHNSON due 08/25/23	50,000,000	49,612,708	49,612,708
JOHNSON + JOHNSON due 08/30/23	100,000,000	99,166,667	99,166,667
JOHNSON + JOHNSON due 09/01/23	100,000,000	99,130,278	99,130,278
JOHNSON + JOHNSON due 09/29/23	100,000,000	98,762,500	98,762,500
KFW due 07/24/23	100,000,000	99,694,611	99,694,611
KFW due 08/02/23	50,000,000	49,771,333	49,771,333
KFW due 08/09/23	10,825,000	10,768,710	10,768,710
KOCH INDS INC due 07/06/23	100,000,000	99,928,889	99,928,889
KOCH INDS INC due 07/31/23	50,000,000	49,782,917	49,782,917
KOCH INDS INC due 08/02/23	100,000,000	99,537,333	99,537,333
KOCH INDS INC due 08/30/23	33,615,000	33,327,592	33,327,592
L OREAL S A due 09/07/23	45,000,000	44,551,200	44,551,200
L OREAL S A due 09/27/23	50,000,000	49,355,889	49,355,889
L OREAL S A due 10/26/23	84,500,000	83,126,875	83,126,875
L OREAL S A due 11/06/23	50,000,000	49,091,556	49,091,556
LVMH due 02/20/24	35,800,000	34,520,150	34,520,150
LVMH due 07/06/23	35,000,000	34,975,160	34,975,160
LVMH due 08/14/23	35,000,000	34,787,822	34,787,822
LVMH due 09/05/23	50,000,000	49,534,333	49,534,333
LVMH due 09/07/23	83,000,000	82,176,917	82,176,917
LVMH due 09/21/23	45,000,000	44,482,375	44,482,375
LVMH due 09/27/23	74,050,000	73,147,833	73,147,833
LVMH due 10/25/23	50,000,000	49,155,778	49,155,778
LVMH MOET HEN LV SE due 01/30/24	25,000,000	24,192,375	24,192,375
LVMH MOET HEN LV SE due 03/15/24	50,000,000	48,029,167	48,029,167
MERCK + CO. INC due 08/30/23	50,000,000	49,568,333	49,568,333
MESA AZ 2.25% due 07/01/29	595,000	558,028	558,028
METLIFE SHORT TERM FDG due 01/12/24	10,800,000	10,483,515	10,483,515
METLIFE SHORT TERM FDG due 07/31/23	50,000,000	49,795,833	49,795,833
METLIFE SHORT TERM FDG due 08/15/23	50,000,000	49,688,750	49,688,750
METLIFE SHORT TERM FDG due 08/30/23	50,000,000	49,573,333	49,573,333
METLIFE SHORT TERM FDG due 09/08/23	45,700,000	45,257,037	45,257,037
METLIFE SHORT TERM FDG due 09/13/23	33,190,000	32,845,469	32,845,469

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
METLIFE SHORT TERM FDG due 09/15/23	50,000,000	49,469,056	49,469,056
METLIFE SHORT TERM FDG due 09/27/23	50,000,000	49,391,333	49,391,333
METLIFE SHORT TERM FDG due 10/02/23	19,335,000	19,070,771	19,070,771
METLIFE SHORT TERM FDG due 10/06/23	35,000,000	34,510,554	34,510,554
METLIFE SHORT TERM FDG due 10/10/23	32,005,000	31,532,695	31,532,695
NATIONAL SECS CLEARING due 07/06/23	50,000,000	49,964,514	49,964,514
NATIONAL SECS CLEARING due 07/14/23	50,000,000	49,909,361	49,909,361
NATIONAL SECS CLEARING due 07/17/23	42,200,000	42,105,284	42,105,284
NATIONAL SECS CLEARING due 07/25/23	100,000,000	99,660,000	99,660,000
NATIONAL SECS CLEARING due 07/31/23	150,000,000	149,359,167	149,359,167
NATIONAL SECS CLEARING due 08/02/23	50,000,000	49,773,778	49,773,778
NATWEST REPO due 07/03/23	500,000,000	500,000,000	500,000,000
NESTLE FIN FRANCE S. due 10/31/23	9,200,000	9,035,693	9,035,693
NESTLE FIN FRANCE S. due 11/30/23	50,000,000	48,876,889	48,876,889
NEW YORK LFE CAP COR due 07/06/23	24,277,000	24,260,310	24,260,310
NORTH BRANCH MN INDEP SCH DIST 3.00% due 02/01/26	490,000	493,511	493,511
OLD LINE FUNDING LLC due 07/05/23	38,500,000	38,478,226	38,478,226
OLD LINE FUNDING LLC due 07/06/23	150,000,000	149,895,556	149,895,556
OLD LINE FUNDING LLC due 08/07/23	75,000,000	74,603,021	74,603,021
OLD LINE FUNDING LLC due 08/15/23	30,000,000	29,806,875	29,806,875
OLD LINE FUNDING LLC due 08/23/23	50,225,000	49,849,373	49,849,373
OLD LINE FUNDING LLC due 09/15/23	100,000,000	98,907,500	98,907,500
OLD LINE FUNDING LLC due 09/26/23	50,000,000	49,364,417	49,364,417
OLD LINE FUNDING LLC due 09/29/23	100,000,000	98,737,500	98,737,500
OLD LINE FUNDING LLC due 10/02/23	50,000,000	49,346,417	49,346,417
OLD LINE FUNDING LLC due 10/06/23	50,000,000	49,268,458	49,268,458
ONTARIO TEACHERS FIN TR due 09/01/23	73,000,000	72,362,283	72,362,283
ONTARIO TEACHERS FIN TR due 10/31/23	50,000,000	49,122,278	49,122,278
ONTARIO TEACHERS FIN TR due 12/13/23	50,000,000	48,767,083	48,767,083
PACIFIC LIFE SHORT TERM due 07/21/23	11,500,000	11,467,544	11,467,544
PACIFIC LIFE SHORT TERM due 08/30/23	25,000,000	24,781,250	24,781,250
PACIFIC LIFE SHORT TERM due 09/13/23	25,000,000	24,731,236	24,731,236
PACIFIC LIFE SHORT TERM due 11/02/23	15,000,000	14,726,167	14,726,167
PEPSICO INC due 07/05/23	62,500,000	62,466,042	62,466,042
PEPSICO INC due 07/31/23	25,000,000	24,895,208	24,895,208
PEPSICO INC due 08/01/23	36,760,000	36,600,778	36,600,778
PEPSICO INC due 08/04/23	37,500,000	37,321,146	37,321,146
PRICOA SHT TRM FNDG LL due 01/08/24	50,000,000	48,655,042	48,655,042
PRICOA SHT TRM FNDG LL due 01/16/24	50,000,000	48,479,861	48,479,861
PRICOA SHT TRM FNDG LL due 10/02/23	50,000,000	49,334,792	49,334,792
PRICOA SHT TRM FNDG LL due 11/08/23	50,000,000	49,057,500	49,057,500
PRICOA SHT TRM FNDG LL due 12/01/23	50,000,000	48,926,875	48,926,875
PRICOA SHT TRM FNDG LL due 12/06/23	50,000,000	48,898,389	48,898,389
PROCTOR GAMBLE AND CO due 09/14/23	100,000,000	98,937,500	98,937,500
PROCTOR GAMBLE AND CO due 10/23/23	48,800,000	48,035,060	48,035,060
PROCTOR GAMBLE AND CO due 10/24/23	50,000,000	49,209,375	49,209,375
PROCTOR GAMBLE AND CO due 10/27/23	35,000,000	34,414,917	34,414,917
PSP CAPITAL INC. due 07/05/23	90,000,000	89,951,689	89,951,689
PSP CAPITAL INC. due 07/31/23	100,000,000	99,580,833	99,580,833
PSP CAPITAL INC. due 08/02/23	110,600,000	110,090,089	110,090,089
PSP CAPITAL INC. due 08/30/23	50,000,000	49,562,500	49,562,500

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
PSP CAPITAL INC. due 09/05/23	50,000,000	49,533,417	49,533,417
PSP CAPITAL INC. due 09/29/23	150,000,000	148,103,750	148,103,750
PSP CAPITAL INC. due 10/25/23	50,000,000	49,163,833	49,163,833
QUEBEC GOVT due 08/15/23	50,000,000	49,687,500	49,687,500
QUEBEC GOVT due 08/30/23	50,000,000	49,563,333	49,563,333
QUEBEC GOVT due 10/25/23	50,000,000	49,160,611	49,160,611
ROYAL BK CDA N Y due 07/14/23	50,000,000	50,000,000	50,000,000
ROYAL BK CDA N Y due 07/20/23	50,000,000	50,000,000	50,000,000
ROYAL BK CDA N Y due 08/08/23	50,000,000	50,000,000	50,000,000
ROYAL BK CDA N Y due 08/15/23	50,000,000	50,000,000	50,000,000
ROYAL BK CDA N Y due 11/01/23	50,000,000	50,000,000	50,000,000
ROYAL BK CDA N Y due 11/06/23	50,000,000	50,000,000	50,000,000
ROYAL BK CDA N Y due 11/27/23	50,000,000	50,000,000	50,000,000
ROYAL BK OF CANADA due 07/06/23	50,000,000	50,000,000	50,000,000
SAWYER CNTY WI 2.20% due 04/01/24	100,000	99,794	99,794
THUNDER BAY FNDNG LLC due 06/12/24	25,000,000	23,684,292	23,684,292
THUNDER BAY FNDNG LLC due 07/10/23	50,000,000	49,938,875	49,938,875
THUNDER BAY FNDNG LLC due 07/19/23	25,000,000	24,936,250	24,936,250
THUNDER BAY FNDNG LLC due 08/30/23	27,000,000	26,763,750	26,763,750
THUNDER BAY FNDNG LLC due 09/29/23	90,000,000	88,863,750	88,863,750
THUNDER BAY FNDNG LLC due 10/02/23	50,000,000	49,346,417	49,346,417
TORONTO DOMINION BANK due 02/01/24	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BANK due 06/14/24	50,000,000	47,334,028	47,334,028
TORONTO DOMINION BANK due 10/05/23	50,000,000	49,312,000	49,312,000
TORONTO DOMINION BK due 01/04/24	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK due 02/29/24	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK due 07/03/24	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK due 08/10/23	50,000,000	49,997,692	49,997,692
TORONTO DOMINION BK due 09/05/23	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK due 09/29/23	100,000,000	100,000,000	100,000,000
TORONTO DOMINION BK due 10/25/23	75,000,000	75,000,000	75,000,000
TORONTO DOMINION BK due 10/27/23	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BK due 11/08/23	50,000,000	50,000,000	50,000,000
TOYOTA MOTOR CREDIT due 07/28/23	50,000,000	49,813,250	49,813,250
TOYOTA MOTOR CREDIT due 09/11/23	50,000,000	49,485,000	49,485,000
TOYOTA MOTOR CREDIT due 09/18/23	50,000,000	49,434,931	49,434,931
TOYOTA MOTOR CREDIT due 12/06/23	50,000,000	48,821,583	48,821,583
TREASURY BILL due 07/05/23	50,000,000	49,972,972	49,972,972
TREASURY BILL due 07/06/23	70,000,000	69,953,236	69,953,236
TREASURY BILL due 07/11/23	25,427,000	25,391,614	25,391,614
TREASURY BILL due 07/13/23	50,000,000	49,918,567	49,918,567
TREASURY BILL due 07/27/23	100,000,000	99,646,812	99,646,812
TREASURY BILL due 08/01/23	100,000,000	99,567,361	99,567,361
TREASURY BILL due 08/03/23	3,314,000	3,298,455	3,298,455
TREASURY BILL due 08/15/23	100,000,000	99,377,219	99,377,219
TREASURY BILL due 08/29/23	100,000,000	99,177,032	99,177,032
TREASURY BILL due 09/21/23	50,000,000	49,417,261	49,417,261
TREASURY BILL due 09/26/23	50,000,000	49,391,399	49,391,399
TREASURY BILL due 09/28/23	50,000,000	49,360,683	49,360,683
TREASURY BILL due 10/05/23	75,000,000	74,042,233	74,042,233
TREASURY BILL due 10/10/23	100,000,000	98,564,678	98,564,678

Cash Equivalent Securities — State Cash Accounts

Issuer Name	Par Value	Book Value	Market Value
TREASURY BILL due 10/12/23	100,000,000	98,567,456	98,567,456
TREASURY BILL due 10/26/23	50,000,000	49,225,281	49,225,281
TREASURY BILL due 11/02/23	50,000,000	49,119,944	49,119,944
UNILEVER CAPITAL CRP due 08/01/23	20,180,000	20,092,245	20,092,245
US BANK N.A. due 07/31/23	50,000,000	50,000,000	50,000,000
US BANK N.A. due 08/30/23	50,000,000	50,000,000	50,000,000
US BANK N.A. due 09/05/23	50,000,000	50,000,000	50,000,000
US BANK N.A. due 09/15/23	50,000,000	50,000,000	50,000,000
US BANK N.A. due 10/27/23	25,000,000	25,000,000	25,000,000
US TREASURY FRN due 01/31/25	50,000,000	49,976,229	50,085,470
US TREASURY FRN due 07/31/24	50,000,000	49,950,009	49,998,081
US TREASURY FRN due 10/31/24	300,000,000	299,812,835	300,260,436
WAL MART STORES INC due 08/15/23	50,000,000	49,683,750	49,683,750
WAL MART STORES INC due 08/28/23	65,000,000	64,460,681	64,460,681
WI US TREASURY SEC due 01/04/24	100,000,000	97,327,886	97,327,886

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Minnesota State Board of Investment
60 Empire Drive
Suite 355
St. Paul, MN 55103

https://msbi.us/